ÉCOLE POLYTECHNIQUE FÉDÉRALE DE LAUSANNE

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Handout 19

Solutions to Problem Set 8

Principles of Digital Communications Apr. 26, 2024

Solution 1. First we compute T_s , which is the duration of one bit:

$$T_s = \frac{1}{1 \text{ Mbps}} = 10^{-6} \text{ s.}$$

Now, we can calculate the energy of the signal (i.e. the energy per bit), which is the same for every j:

$$\mathcal{E}_b = b^2 T_s$$
.

The bit error probability is given by $Q\left(\frac{\sqrt{\mathcal{E}_b}}{\sigma}\right)$. In our case $\sigma = \sqrt{N_0/2} = 10^{-1}$, thus we need to solve

$$10^{-5} = Q\left(\frac{10^{-3} \times b}{10^{-1}}\right) = Q\left(10^{-2} \times b\right),\,$$

hence $b = Q^{-1}(10^{-5}) \times 10^2 \approx 426.5$.

SOLUTION 2.

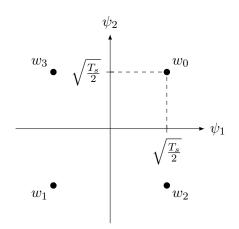
(a) There are various possibilities to choose an orthogonal basis. One is $\phi_1(t) = \frac{w_0(t)}{\|w_0\|} = \sqrt{\frac{1}{T_s}}w_0(t)$ and $\phi_2(t) = \frac{w_2(t)}{\|w_2\|} = \sqrt{\frac{1}{T_s}}w_2(t)$. Another choice, that we prefer and will be our choice in this solution is

$$\psi_1(t) = \sqrt{\frac{2}{T_s}} \mathbb{1}_{[0, \frac{T_s}{2}]}(t)$$

$$\psi_2(t) = \sqrt{\frac{2}{T_s}} \mathbb{1}_{[\frac{T_s}{2}, T_s]}(t).$$

With the latter choice the signal space is

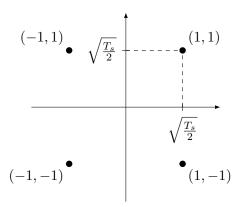
$$w_0 = \sqrt{\frac{T_s}{2}} (1, 1)^{\mathsf{T}}$$
 $w_2 = \sqrt{\frac{T_s}{2}} (1, -1)^{\mathsf{T}}$ $w_1 = \sqrt{\frac{T_s}{2}} (-1, -1)^{\mathsf{T}}$ $w_3 = \sqrt{\frac{T_s}{2}} (-1, 1)^{\mathsf{T}}$



(b) $U_0 \in \{\pm 1\}$ and $U_1 \in \{\pm 1\}$ are mapped into

$$U_0\sqrt{\frac{T_s}{2}}\psi_1(t) + U_1\sqrt{\frac{T_s}{2}}\psi_2(t).$$

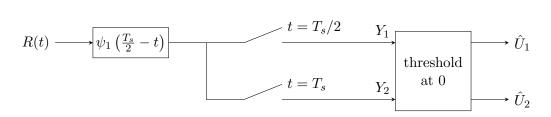
The mapping is shown below:



The mapping is such that neighboring points differ by one bit. This minimizes the biterror probability since when we make an error chances are that we choose a neighbor of the correct symbol. Notice that we may decode each bit independently. In fact the first bit is decoded to a 1 iff the observation is to the right of the vertical axis and the second bit is 1 iff it is above the horizontal axis. The bit error probability is therefore

$$P_b = Q\left(\frac{\sqrt{T_s/2}}{\sqrt{N_0/2}}\right) = Q\left(\sqrt{\frac{T_s}{N_0}}\right).$$

(c) Notice that $\psi_2(t) = \psi_1(t - \frac{T_s}{2})$. Hence one matched filter is enough. The receiver block diagram is:



(d) $\mathcal{E}_b = \frac{\mathcal{E}_s}{2} = \frac{T_s}{2}$ and the power is $\frac{\mathcal{E}_s}{T_s} = 1$.

SOLUTION 3.

(a) Using the identity $\cos^2(a) = \frac{1}{2}[1 + \cos(2a)]$, the average energy can be computed as

$$\int_{-\infty}^{\infty} |w_i(t)|^2 dt = \frac{2\mathcal{E}}{T} \int_0^T \cos^2(2\pi (f_c + i\Delta f)t) dt$$

$$= \frac{2\mathcal{E}}{T} \left[\frac{t}{2} + \frac{\sin(4\pi (f_c + i\Delta f)t)}{8\pi (f_c + i\Delta f)} \right]_0^T$$

$$= \mathcal{E} \left[1 + \frac{\sin(4\pi i\Delta fT)}{4\pi T (f_c + i\Delta f)} \right] \approx \mathcal{E}. \tag{*}$$

The last approximation follows since $f_c \gg \Delta f$ implies the second term in the square brackets is negligible.

(b) Orthogonality requires

$$\mathcal{E}\frac{2}{T}\int_0^T \cos(2\pi(f_c + i\Delta f)t)\cos(2\pi(f_c + j\Delta f)t) dt = 0,$$

for every $i \neq j$. Using the trigonometric identity $\cos(\alpha)\cos(\beta) = \frac{1}{2}\cos(\alpha+\beta) + \frac{1}{2}\cos(\alpha-\beta)$, an equivalent condition is

$$\frac{\mathcal{E}}{T} \int_0^T \left[\cos(2\pi(i-j)\Delta ft) + \cos(2\pi(2f_c + (i+j)\Delta f)t) \right] dt = 0.$$

Integrating we obtain

$$\frac{\mathcal{E}}{T} \left[\frac{\sin(2\pi(i-j)\Delta fT)}{2\pi(i-j)\Delta f} + \frac{\sin(2\pi(2f_c + (i+j)\Delta f)T)}{2\pi(2f_c + (i+j)\Delta f)} \right] = 0.$$

As f_cT is assumed to be an integer, the result can be simplified to

$$\frac{\mathcal{E}}{T} \left[\frac{\sin(2\pi(i-j)\Delta fT)}{2\pi(i-j)\Delta f} + \frac{\sin(2\pi(i+j)\Delta fT)}{2\pi(2f_c + (i+j)\Delta f)} \right] = 0.$$

As i and j are integer, this is satisfied for $i \neq j$ if and only if $2\pi\Delta fT$ is an integer multiple of π . Hence, we obtain the minimum value of Δf if $2\pi\Delta fT = \pi$ which gives $\Delta f = \frac{1}{2T}$. Note that once Δf is an integer multiple of $\frac{1}{2T}$ the approximate equality in (*) will be exact.

(c) Proceeding similarly, we will have orthogonality if and only if

$$\frac{\mathcal{E}}{T} \left[\frac{\sin(2\pi(i-j)\Delta fT + \theta_i - \theta_j) - \sin(\theta_i - \theta_j)}{2\pi(i-j)\Delta f} + \frac{\sin(2\pi(i+j)\Delta fT + \theta_i + \theta_j) - \sin(\theta_i + \theta_j)}{2\pi(2f_c + (i+j)\Delta f)} \right] = 0.$$

In this case we see that both parts become zero if and only if $2\pi\Delta fT$ is an even multiple of π , meaning that the smallest Δf is $\Delta f = \frac{1}{T}$ which is twice the minimum frequency separation needed in the previous part. Hence, the cost of phase uncertainty is a bandwidth expansion by a factor of 2.

(d) The condition for essential orthogonality is that

$$\frac{\mathcal{E}}{T} \left[\frac{\sin(2\pi(i-j)\Delta fT + \theta_i - \theta_j) - \sin(\theta_i - \theta_j)}{2\pi(i-j)\Delta f} \right] + \frac{\mathcal{E}}{T} \left[\frac{\sin(2\pi(2f_c + (i+j)\Delta fT) + \theta_i + \theta_j) - \sin(\theta_i + \theta_j)}{2\pi(2f_c + (i+j)\Delta f)} \right]$$

is small compared to the signal's energy \mathcal{E} . The first term vanishes if $\Delta f = \frac{1}{T}$. The second term is very small compared to \mathcal{E} if $f_c T \gg 1$.

(e) We have m signals separated by Δf . The approximate bandwidth is $m\Delta f$. This means bandwidth $\frac{2^k}{2T}$ without random phase, and bandwidth $\frac{2^k}{T}$ with random phase. We see that in both cases, WT is proportional to 2^k , i.e. it grows exponentially with k.

SOLUTION 4.

(a) The block diagram is shown below:

$$R(t) \longrightarrow w_0(T-t) \xrightarrow{t=T} Y \xrightarrow{\hat{H}=0} V \xrightarrow{\hat{H}=0} \hat{H}$$

(b) Given A = a, the distance of signals is $2a\sqrt{\mathcal{E}_b}$, hence

$$P_e(a) = Q\left(a\sqrt{\frac{2\mathcal{E}_b}{N_0}}\right).$$

(c)

$$P_f = \mathbb{E}[P_e(a)] = \int_0^\infty Q\left(a\sqrt{\frac{2\mathcal{E}_b}{N_0}}\right) 2ae^{-a^2} da.$$

We integrate by parts, noting that $\int 2ae^{-a^2} da = -e^{-a^2}$:

$$P_f = -Q \left(a \sqrt{\frac{2\mathcal{E}_b}{N_0}} \right) e^{-a^2} \bigg|_0^{\infty} + \int_0^{\infty} Q' \left(a \sqrt{\frac{2\mathcal{E}_b}{N_0}} \right) e^{-a^2} da.$$

Taking the derivative of an integral with respect to the lower boundary gives the negative of the value of the integrand evaluated at the lower boundary, i.e.,

$$Q'(x) = -\frac{1}{\sqrt{2\pi}}e^{-\frac{x^2}{2}}.$$

Thus, for the derivative of $Q\left(a\sqrt{\frac{2\mathcal{E}_b}{N_0}}\right)$ with respect to a, we can write

$$\frac{d}{da}Q\left(a\sqrt{\frac{2\mathcal{E}_b}{N_0}}\right) = -\frac{1}{\sqrt{2\pi}}e^{-\frac{a^2\mathcal{E}_b}{N_0}}\sqrt{\frac{2\mathcal{E}_b}{N_0}}.$$

Plugging this in, we find

$$P_f = \frac{1}{2} - \int_0^\infty \frac{1}{\sqrt{2\pi}} \sqrt{\frac{2\mathcal{E}_b}{N_0}} e^{-a^2 \left(\frac{\mathcal{E}_b}{N_0} + 1\right)} da,$$

which we now reshape to make it an integral over a Gaussian density, as follows:

$$P_f = \frac{1}{2} - \sqrt{\frac{2\mathcal{E}_b}{N_0}} \frac{1}{\sqrt{2\left(\frac{\mathcal{E}_b}{N_0} + 1\right)}} \int_0^\infty \frac{1}{\sqrt{\frac{\varepsilon_b}{N_0} + 1}} \exp\left(-\frac{a^2}{2\frac{1}{2\left(\frac{\mathcal{E}_b}{N_0} + 1\right)}}\right) da.$$

Now, it is clear that the integral evaluates to one half (since the integral is only over half of the real line), and we find

$$P_f = \frac{1}{2} - \frac{1}{2} \sqrt{\frac{\mathcal{E}_b/N_0}{1 + \mathcal{E}_b/N_0}} = \frac{1}{2} \left(1 - \sqrt{\frac{\mathcal{E}_b/N_0}{1 + \mathcal{E}_b/N_0}} \right).$$

(d) Let $\sigma = \frac{1}{\sqrt{2}}$, then

$$m = \mathbb{E}[A] = \int_0^\infty 2a^2 e^{-a^2} \ da = 2\sqrt{\pi} \int_0^\infty a^2 \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{a^2}{2\sigma^2}} \ da = \sqrt{\pi}\sigma^2 = \frac{\sqrt{\pi}}{2}.$$

Thus, using the formula from part (b):

$$P_e(m) = Q\left(m\sqrt{\frac{2\mathcal{E}_b}{N_0}}\right) = Q\left(\sqrt{\frac{\pi}{2}}\sqrt{\frac{\mathcal{E}_b}{N_0}}\right).$$

For the given example we get

$$\frac{\mathcal{E}_b}{N_0} = \frac{2(Q^{-1}(10^{-5}))^2}{\pi} \approx 10.6 \text{ dB}.$$

For the fading we use the result of part (c) to get

$$\frac{\mathcal{E}_b}{N_0} = \frac{(1 - 2 \cdot 10^{-5})^2}{1 - (1 - 2 \times {}^{-5})^2} \approx 44 \text{ dB}.$$

The difference is quite significant! It is clear that this behaviour is fundamentally different from the non-fading case.

SOLUTION 5.

- (a) In this basis the signal representations are $c_1 = (2, 0, 0, 2)^\mathsf{T}$, $c_2 = (0, 2, 2, 0)^\mathsf{T}$, $c_3 = (2, 0, 2, 0)^\mathsf{T}$, $c_4 = (0, 2, 0, 2)^\mathsf{T}$.
- (b) The union bound is expressed in terms of the pairwise distances d_{ij} between the signals since

$$P_e(i) \le \sum_{j \ne i} Q\left(\frac{d_{ij}}{2\sigma}\right)$$

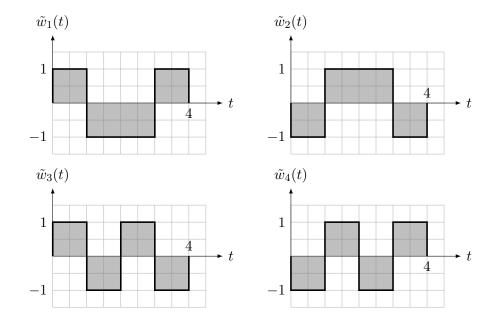
From (a) we observe that $d_{12}^2 = d_{34}^2 = 16$ and $d_{13}^2 = d_{14}^2 = d_{23}^2 = d_{24}^2 = 8$, hence

$$P_e(i) \le 2Q\left(\frac{2}{\sqrt{N_0}}\right) + Q\left(\frac{2\sqrt{2}}{\sqrt{N_0}}\right)$$

Since $P_e(i)$ does not depend on i, it also bounds the average error probability.

(c) The minimum-energy signal set is obtained by subtracting from $\{w_i(t)\}_{i=1}^4$ the average signal $a(t) = \frac{1}{4} \sum_{i=1}^4 w_i(t) = \mathbb{1}_{[0,4]}(t)$. The resulting signals are shown below.

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- (d) Note that in the new signal set $\tilde{w}_2(t) = -\tilde{w}_1(t)$ and $\tilde{w}_4(t) = -\tilde{w}_3(t)$. Furthermore the signals $\tilde{w}_1(t)$ and $\tilde{w}_3(t)$ are orthogonal. Thus the new signal space is two-dimensional, and the Gram–Schmidt procedure will produce the orthonormal basis $\tilde{\psi}_1(t) = \frac{\tilde{w}_1(t)}{\|\tilde{w}_1\|} = \frac{1}{2}\tilde{w}_1(t)$ and $\tilde{\psi}_2(t) = \frac{\tilde{w}_3(t)}{\|\tilde{w}_3\|} = \frac{1}{2}\tilde{w}_3(t)$.
- (e) In the new basis the signal representations are $\tilde{c}_1 = (2,0)^\mathsf{T}$, $\tilde{c}_2 = (-2,0)^\mathsf{T}$, $\tilde{c}_3 = (0,2)^\mathsf{T}$, $\tilde{c}_4 = (0,-2)^\mathsf{T}$. These codewords correspond to those of the 4-QAM constellation (rotated by 45 degrees). The error probability of this set is

$$P_e = 1 - \left[1 - Q\left(\frac{2}{\sqrt{N_0}}\right)\right]^2 = 2Q\left(\frac{2}{\sqrt{N_0}}\right) - Q\left(\frac{2}{\sqrt{N_0}}\right)^2$$

(f) Since translations of a signal set do not change the probability of error, the error probability of the receiver in (b) is equal to that in (e).

SOLUTION 6.

(a) Clearly,

$$\mathcal{E}_s^C(k) = 2^{2k} - 1.$$

(b)

$$a = Q^{-1} \left(\frac{10^{-5}}{2} \right) \approx 4.42.$$

(From the suggested approximation we get $a \approx 4.80$.)

(c) For comparison, see the following table.

k	$\mathcal{E}_s^P(k)$	$\mathcal{E}_s^C(k)$
1	19.54	3
2	97.68	15
4	1660	255

(d) We see that

$$\frac{\mathcal{E}_s^C(k+1)}{\mathcal{E}_s^C(k)} = \frac{\mathcal{E}_s^P(k+1)}{\mathcal{E}_s^P(k)} = \frac{2^{2(k+1)} - 1}{2^{2k} - 1},$$

thus

$$\lim_{k \to \infty} \frac{\mathcal{E}_s^C(k+1)}{\mathcal{E}_s^C(k)} = \lim_{k \to \infty} \frac{\mathcal{E}_s^P(k+1)}{\mathcal{E}_s^P(k)} = 4.$$

(e) If we send one bit per symbol, then coding allows us to significantly reduce the required energy per symbol. For every additional bit per symbol we need to multiply \mathcal{E}_s by roughly 4 (exactly 4 asymptotically) with or without coding. So as the number of bits per symbol increases, there is essentially a constant gap (in dB) between the energy per symbol required by (uncoded) PAM and that required by the best possible code.

Notice that to keep the error probability at a constant level, we need to increase \mathcal{E}_s/σ^2 exponentially with the number k of bits per symbol. In Example 4.3 in the book we increase it linearly with k (hence the error probability goes to 1).