EC 7xx Advanced Digital Communications Spring 2008

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	Week 1	Overview, Probabilities, Random variables
Syllabus	Week 2	Random Process, Optimum Detection
	Week 3	Digital Signal Representation
	Week 4	
Tentatively	Week 5	
•	Week 6	
	Week 7	
	Week 8	
	Week 9	
	Week 10	
	Week 11	
	Week 12	
	Week 13	
	Week 14	
	Week 15	



- □ Major sources of errors:
 - □ Thermal noise (AWGN)

disturbs the signal in an additive fashion (Additive)

□ has flat spectral density for all frequencies of interest (White)

□ is modeled by Gaussian random process (Gaussian Noise)

- □ Inter-Symbol Interference (ISI)
 - Due to the filtering effect of transmitter, channel and receiver, symbols are "smeared".

Example: Impact of the channel



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Example: Channel impact ...



Receiver tasks

Demodulation and sampling:

■ Waveform recovery and preparing the received signal for detection:

Improving the signal power to the noise power (SNR) using matched filter

□Reducing ISI using equalizer

□Sampling the recovered waveform

Detection:

Estimate the transmitted symbol based on the received sample

Receiver structure



Baseband and Bandpass

Bandpass model of detection process is equivalent to baseband model because:

□ The received bandpass waveform is first transformed to a baseband waveform.

□ Equivalence theorem:

Performing bandpass linear signal processing followed by heterodyning the signal to the baseband, yields the same results as heterodyning the bandpass signal to the baseband, followed by a baseband linear signal processing.

Steps in designing the receiver

- □ Find optimum solution for receiver design with the following goals:
 - 1. Maximize SNR
 - 2. Minimize ISI
- **Steps in design:**
 - Model the received signal
 - □ Find separate solutions for each of the goals.
- □ First, we focus on designing a receiver which maximizes the SNR.

Design the receiver filter to maximize the SNR

□ Model the received signal



$$r(t) = s_i(t) * h_c(t) + n(t)$$

□ Simplify the model:

Received signal in AWGN



Matched filter receiver

D Problem:

- □ Design the receiver filterh(t) such that the SNR is maximized at the sampling time when $s_i(t), i = 1, ..., M$ is transmitted.
- **Solution:**
 - □ The optimum filter, is the Matched filter, given by

$$h(t) = h_{opt}(t) = s_i^*(T - t)$$

H(f) = H_{opt}(f) = S_i^*(f) exp(-j2\pi fT)

which is the time-reversed and delayed version of the conjugate of the transmitted signal



Example of matched filter



Correlator receiver

□ The matched filter output at the <u>sampling time</u>, can be realized as the correlator output.

$$z(T) = h_{opt}(T) * r(T)$$

= $\int_{0}^{T} r(\tau) s_{i}^{*}(\tau) d\tau = \langle r(t), s(t) \rangle$

Implementation of matched filter receiver

Bank of M matched filters



Implementation of correlator receiver

Bank of M correlators



Implementation example of matched filter receivers



GRAM – SCHMIDT ORTHOGONALIZATION PROCEDURE

In case of Gram-Schmidt Orthogonalization procedure, any set of 'm' energy signals $\{S_i(t)\}$ can be represented by a linear combination of 'N' orthonormal basis functions where N \leq m. That is we may represent the given set of real valued energy signals $S_1(t), S_2(t), \ldots, S_m(t)$ each of duration T seconds in the form

$$S_{1}(t) = S_{11}\phi_{1}(t) + S_{12}\phi_{2}(t) \dots + S_{1N}\phi_{N}(t)$$

$$S_{2}(t) = S_{21}\phi_{1}(t) + S_{22}\phi_{2}(t) \dots + S_{2N}\phi_{N}(t)$$

$$S_{m}(t) = S_{m1}\phi_{1}(t) + S_{m2}\phi_{2}(t) \dots + S_{mN}\phi_{N}(t)$$

$$S_{i}(t) = \sum_{j=1}^{N} S_{ij} \phi_{j}(t) \begin{cases} 0 \le t \le T \\ i = 1, 2, 3, \dots, m \end{cases}$$
$$S_{ij}(t) = \int_{0}^{T} S_{i}(t) \phi_{j}(t) \begin{cases} i = 1, 2, 3, \dots, m \\ j = 1, 2, 3, \dots, m \end{cases}$$

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The co-efficient S_{ij} may be viewed as the jth element of the N – dimensional Vector S_i





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- To find an orthonormal basis functions for a given set of signals, the Gram-Schmidt procedure can be used.
- Gram-Schmidt procedure:
 - Given a signal set $\{s_i(t)\}_{i=1}^M$, compute an orthonormal basis $\{\Psi_j(t)\}_{j=1}^N$ 1. Define $\Psi_1(t) = s_1(t) / \sqrt{E_1} = s_1(t) / ||s_1(t)||$
 - 1. Define $\psi_1(t) = s_1(t) / \sqrt{E_1} = s_1(t) / \|s_1(t)\|$ 2. For i = 2, ..., M compute $d_i(t) = s_i(t) - \sum_{j=1}^{i-1} \langle s_i(t), \psi_j(t) \rangle \psi_j(t)$ If $d_i(t) \neq 0$ let $\psi_i(t) = d_i(t) / \|d_i(t)\|$
 - If $d_i(t) = 0$ do not assign any basis function.
 - 3. Renumber the basis functions such that basis is $\{\psi_1(t), \psi_2(t), ..., \psi_N(t)\}$
 - This is only necessary if $d_i(t) = 0$ for any *i* in step 2.
 - Note that $N \leq M$

Signal space

- □ What is a signal space?
 - Vector representations of signals in an N-dimensional orthogonal space
- □ Why do we need a signal space?
 - □ It is a means to convert signals to vectors and vice versa.
 - It is a means to calculate signals energy and Euclidean distances between signals.
- Why are we interested in Euclidean distances between signals?
 For detection purposes: The received signal is transformed to a received vectors. The signal which has the minimum distance to the received signal is estimated as the transmitted signal.



Signal space

To form a signal space, first we need to know the <u>inner product</u> between two signals (functions):

□ Inner (scalar) product:

$$\langle x(t), y(t) \rangle = \int_{-\infty}^{\infty} x(t) y^{*}(t) dt$$

= cross-correlation between x(t) and y(t)

□ Properties of inner product: < ax(t), y(t) >= a < x(t), y(t) > $< x(t), ay(t) >= a^* < x(t), y(t) >$ < x(t) + y(t), z(t) >=< x(t), z(t) > + < y(t), z(t) >

Signal space ...

- The distance in signal space is measure by calculating the norm.
- □ What is norm?
 - □ Norm of a signal:

$$\|x(t)\| = \sqrt{\langle x(t), x(t) \rangle} = \sqrt{\int_{-\infty}^{\infty} |x(t)|^2 dt} = \sqrt{E_x}$$

= "length" of x(t)
 $\|ax(t)\| = |a| \|x(t)\|$

□ Norm between two signals:

$$d_{x,y} = \left\| x(t) - y(t) \right\|$$

■ We refer to the norm between two signals as the <u>Euclidean</u> <u>distance</u> between two signals.

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Example of distances in signal space



The Euclidean distance between signals z(t) and s(t):

$$d_{s_i,z} = \|s_i(t) - z(t)\| = \sqrt{(a_{i1} - z_1)^2 + (a_{i2} - z_2)^2}$$

i = 1,2,3

Orthogonal signal space

□ N-dimensional orthogonal signal space is characterized by N linearly independent functions $\{\psi_j(t)\}_{j=1}^N$ called basis functions. The basis functions must satisfy the <u>orthogonality</u> condition

$$<\psi_{i}(t),\psi_{j}(t)>=\int_{0}^{T}\psi_{i}(t)\psi_{j}^{*}(t)dt=K_{i}\delta_{ji}$$

 $0 \le t \le T$
 $j,i=1,...,N$

where
$$\delta_{ij} = \begin{cases} 1 \rightarrow i = j \\ 0 \rightarrow i \neq j \end{cases}$$

□ If all $K_i = 1$, the signal space is <u>orthonormal</u>.

Example of an orthonormal basis

Example: 2-dimensional orthonormal signal space W(t)

$$\begin{cases} \psi_{1}(t) = \sqrt{\frac{2}{T}} \cos(2\pi t/T) & 0 \le t < T \\ \psi_{2}(t) = \sqrt{\frac{2}{T}} \sin(2\pi t/T) & 0 \le t < T \\ = \sqrt{\frac{2}{T}} \sin(2\pi t/T) & 0 \le t < T \\ = \sqrt{\frac{2}{T}} (t) + \sqrt{\frac{2}{T}} (t) \\ = \frac{1}{\sqrt{T}} + \sqrt{\frac{2}{T}} (t) + \sqrt{\frac{2}{T}} (t) + \sqrt{\frac{2}{T}} (t) + \sqrt{\frac{2}{T}} (t) \\ = 1 \\ = \sqrt{\frac{2}{T}} (t) + \sqrt{\frac{2}{T}} (t) + \sqrt{\frac{2}{T}} (t) + \sqrt{\frac{2}{T}} (t) + \sqrt{\frac{2}{T}} (t) \\ = 1 \\ = \sqrt{\frac{2}{T}} (t) + \sqrt{\frac{2}{T}}$$

Signal space ...

■ Any arbitrary finite set of waveforms $\{s_i(t)\}_{i=1}^{M}$ where each member of the set is of duration *T*, can be expressed as a linear combination of N orthonogal waveforms where $\{\psi_j(t)\}_{j=1}^{N}$. $N \le M$

$$s_i(t) = \sum_{j=1}^N a_{ij} \psi_j(t) \qquad \begin{array}{l} i = 1, \dots, M \\ N \le M \end{array}$$

where

$$a_{ij} = \frac{1}{K_j} \langle s_i(t), \psi_j(t) \rangle = \frac{1}{K_j} \int_0^T s_i(t) \psi_j^*(t) dt \qquad \begin{array}{l} j = 1, \dots, N \\ i = 1, \dots, M \end{array} \quad 0 \leq t \leq T$$

$$\mathbf{s}_i = (a_{i1}, a_{i2}, \dots, a_{iN})$$

Vector representation of waveform
$$E_i = \sum_{j=1}^N K_j \left| a_{ij} \right|^2$$

Waveform energy

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Example of Gram-Schmidt procedure

□ Find the basis functions and plot the signal space for the following transmitted signals:



Using Gram-Schmidt procedure:

$$\begin{array}{c} 1 \\ E_{1} = \int_{0}^{T} |s_{1}(t)|^{2} dt = A^{2} \\ \psi_{1}(t) = s_{1}(t) / \sqrt{E_{1}} = s_{1}(t) / A \\ \hline 2 < s_{2}(t), \psi_{1}(t) >= \int_{0}^{T} s_{2}(t) \psi_{1}(t) dt = -A \\ d_{2}(t) = s_{2}(t) - (-A) \psi_{1}(t) = 0 \end{array} \qquad \begin{array}{c} \psi_{1}(t) \\ \frac{1}{\sqrt{T}} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{1}(t) = A \psi_{1}(t) \\ s_{2}(t) = -A \psi_{1}(t) \\ s_{1} = (A) \\ T \\ t \\ \hline 0 \\ -A \end{array} \qquad \begin{array}{c} s_{2} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{1} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{2} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{1} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{2} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{1} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{1} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{2} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{1} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{2} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{1} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{2} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{1} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{2} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{1} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{2} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{1} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{2} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{1} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{2} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{1} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{2} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{1} \\ 0 \end{array} \qquad \begin{array}{c} s_{1} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{1} \\ 0 \end{array} \qquad \begin{array}{c} s_{1} \\ 0 \\ -A \end{array} \qquad \begin{array}{c} s_{1} \\ 0 \end{array} \qquad \begin{array}{c} s_{1} \\ \end{array} \qquad \begin{array}{c} s_{1} \\ \end{array} \qquad \begin{array}{c} s_{1} \\ 0 \end{array} \qquad \begin{array}{c} s_{1} \\ \end{array} \qquad \begin{array}{c} s_{1} \\ \end{array} \qquad \begin{array}{c} s_{1} \\ \end{array} \qquad \begin{array}{c} s_{1} \end{array} \qquad \begin{array}{c} s_{1} \\ \end{array} \qquad \begin{array}{c} s_{1} \end{array} \qquad \begin{array}{c} s_{1} \end{array} \qquad \begin{array}$$

Implementation of the matched filter receiver

Bank of N matched filters









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Statistics of the observation Vector

- □ AWGN channel model: $\mathbf{z} = \mathbf{s}_i + \mathbf{n}$
 - □ Signal vector $\mathbf{s}_i = (a_{i1}, a_{i2}, ..., a_{iN})$ is deterministic.
 - □ Elements of noise vector $\mathbf{n} = (n_1, n_2, ..., n_N)$ are i.i.d Gaussian random variables with zero-mean and variance $N_0 / 2$ The noise vector pdf is

$$p_{\mathbf{n}}(\mathbf{n}) = \frac{1}{(\pi N_0)^{N/2}} \exp\left(-\frac{\|\mathbf{n}\|^2}{N_0}\right)$$

□ The elements of observed vector $\mathbf{z} = (z_1, z_2, ..., z_N)$ are independent Gaussian random variables. Its pdf is

$$p_{\mathbf{z}}(\mathbf{z} | \mathbf{s}_i) = \frac{1}{(\pi N_0)^{N/2}} \exp\left(-\frac{\|\mathbf{z} - \mathbf{s}_i\|^2}{N_0}\right)$$

Detection

Optimum decision rule (maximum a posteriori probability):

Set $\hat{m} = m_i$ if $Pr(m_i \text{ sent } | \mathbf{z}) \ge Pr(m_k \text{ sent } | \mathbf{z})$, for all $k \neq i$ where k = 1, ..., M.

□ Applying Bayes' rule gives:

Set $\hat{m} = m_i$ if $p_k \frac{p_z(\mathbf{z} \mid m_k)}{p_z(\mathbf{z})}$, is maximum for all k = i

Detection ...

□ Partition the signal space into *M* decision regions, such that $Z_1,...,Z_M$

Vector **z** lies inside region Z_i if $\ln[p_k \frac{p_z(\mathbf{z} \mid m_k)}{p_z(\mathbf{z})}]$, is maximum for all k = i. That means $\hat{m} = m_i$

Detection (ML rule)

□ For equal probable symbols, the optimum decision rule (maximum posteriori probability) is simplified to:

Set $\hat{m} = m_i$ if

 $p_{\mathbf{z}}(\mathbf{z} \mid m_k)$, is maximum for all k = i

or equivalently:

Set $\hat{m} = m_i$ if

 $\ln[p_z(\mathbf{z} \mid m_k)]$, is maximum for all k = i

which is known as *maximum likelihood*.

Detection (ML)...

 \square Partition the signal space into *M* decision regions,

$$Z_1, ..., Z_M$$

Restate the maximum likelihood decision rule as follows:

Vector **z** lies inside region Z_i if $\ln[p_z(\mathbf{z} \mid m_k)]$, is maximum for all k = iThat means $\hat{m} = m_i$

Detection rule (ML)...

□ It can be simplified to:

Vector **z** lies inside region Z_i if $\|\mathbf{z} - \mathbf{s}_k\|$, is minimum for all k = i

or equivalently:

Vector **r** lies inside region Z_i if $\sum_{j=1}^{N} z_j a_{kj} - \frac{1}{2} E_k$, is maximum for all k = iwhere E_k is the energy of $s_k(t)$.



Schematic example of the ML decision regions



Average probability of symbol error

- □ Erroneous decision: For the transmitted symbol m_i or equivalently signal vector **S**, an error in decision occurs if the observation vector **Z** does not fall inside region Z_i
 - □ Probability of erroneous decision for a transmitted symbol

or equivalently

$$P_e(m_i) = \Pr(\hat{m} \neq m_i \text{ and } m_i \text{ sent})$$

 $Pr(\hat{m} \neq m_i) = Pr(m_i \text{ sent})Pr(\mathbf{z} \text{ does not lie inside } Z_i | m_i \text{ sent})$

□ Probability of correct decision for a transmitted symbol

 $Pr(\hat{m} = m_i) = Pr(m_i \text{ sent})Pr(\mathbf{z} \text{ lies inside } Z_i | m_i \text{ sent})$

$$P_{c}(m_{i}) = \Pr(\mathbf{z} \text{ lies inside } Z_{i} | m_{i} \text{ sent}) = \int_{Z_{i}} p_{\mathbf{z}}(\mathbf{z} | m_{i}) d\mathbf{z}$$

$$P_{e}(m_{i}) = 1 - P_{c}(m_{i})$$
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Av. prob. of symbol error ...

□ Average probability of symbol error :

$$P_E(M) = \sum_{i=1}^M \Pr(\hat{m} \neq m_i)$$

□ For equally probable symbols:

$$P_{E}(M) = \frac{1}{M} \sum_{i=1}^{M} P_{e}(m_{i}) = 1 - \frac{1}{M} \sum_{i=1}^{M} P_{c}(m_{i})$$
$$= 1 - \frac{1}{M} \sum_{i=1}^{M} \int_{Z_{i}} p_{z}(\mathbf{z} \mid m_{i}) d\mathbf{z}$$



Union bound

Union bound

The probability of a finite union of events is upper bounded by the sum of the probabilities of the individual events.

■ Let A_{ki} denote that the observation vector **Z** is closer to the symbol vector \mathbf{S}_k than \mathbf{S}_i , when \mathbf{S}_i is transmitted. ■ $\Pr(A_{ki}) = P_2(\mathbf{S}_k, \mathbf{S}_i)$ depends only on \mathbf{S}_i and \mathbf{S}_k .

Applying Union bounds yields



Upper bound based on minimum distance



Eb/No figure of merit in digital communications

- SNR or S/N is the average signal power to the average noise power. SNR should be modified in terms of bit-energy in DCS, because:
 - □ Signals are transmitted within a symbol duration and hence, are energy signal (zero power).
 - □ A merit at bit-level facilitates comparison of different DCSs transmitting different number of bits per symbol.

$$\frac{E_b}{N_0} = \frac{ST_b}{N/W} = \frac{S}{N}\frac{W}{R_b}$$

$$egin{array}{ll} R_b &: ext{Bit rate} \ W &: ext{Bandwidth} \end{array}$$



Questions?

