## **EC 7xx Advanced Digital Communications Spring 2008**

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Digital Signal Representation **http://webmail.aast.edu/~khedr**





- $\Box$  Major sources of errors:
	- $\Box$  Thermal noise (AWGN)

 $\Box$  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**



### **Example: Channel impact …**



## **Receiver tasks**

**Demodulation and sampling:** 

**■Waveform recovery and preparing the received** signal for detection:

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

Reducing ISI using equalizer

**□Sampling the recovered waveform** 

**D** 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 <sup>a</sup> baseband waveform.

**Equivalence theorem:** 

**S** Mohamed Khedr 8 **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 <sup>a</sup> baseband linear signal processing.

## **Steps in designing the receiver**

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

#### **Design the receiver filter to maximize the SNR**

• Model the received signal



$$
r(t) = si(t) * hc(t) + n(t)
$$

Simplify the model:

**Received signal in AWGN** 



### **Matched filter receiver**

#### $\Box$ Problem:

 $\Box$  Design the receiver filter $h(t)$  such that the SNR is maximized at the sampling time when  $s_i(t)$ ,  $i = 1,..., M$  is transmitted.

 $\Box$ Solution:

 $\Box$  The optimum filter, is the Matched filter, given by

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

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

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 sampling time, can be** realized as the correlator output.

$$
z(T) = h_{opt}(T) * r(T)
$$
  
= 
$$
\int_{0}^{T} r(\tau) s_i^{*}(\tau) d\tau = < r(t), s(t) >
$$

#### **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
Im. That is we may represent the given set of real valued energy signals  $S_1(t)$ ,  $S_2(t)$ . . . . . . .  $S_m(t)$  each of duration T seconds in the form

$$
S_1(t) = S_{11}\phi_1(t) + S_{12}\phi_2(t) + \dots + S_{1N}\phi_N(t)
$$
  
\n
$$
S_2(t) = S_{21}\phi_1(t) + S_{22}\phi_2(t) + \dots + S_{2N}\phi_N(t)
$$
  
\n
$$
S_m(t) = S_{m1}\phi_1(t) + S_{m2}\phi_2(t) + \dots + S_{mN}\phi_N(t)
$$

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

$$
S_{ij}(t) = \int_{0}^{T} S_i(t) \phi_j(t) \begin{cases} i = 1, 2, 3, ..., m \\ j = 1, 2, 3, ..., n \end{cases}
$$

**The Second Second** 

The co-efficient  $\mathsf{S}_{\mathsf{i}\mathsf{j}}$  may be viewed as the j $^{\mathsf{th}}$ element of the N – dimensional Vector  $\mathbf{S}_{\mathsf{i}}$ 





- To find an orthonormal basis functions for <sup>a</sup> given set of signals, the Gram-Schmidt procedure can be used.
- Gram-Schmidt procedure:
	- **6** Given a signal set  $\{s_i(t)\}_{i=1}^M$ , compute an orthonormal basis  $\{w_j(t)\}_{j=1}^N$ 1. Define  $\psi_1(t) = s_1(t)/\sqrt{E_1} = s_1(t)/\sqrt{S_1(t)}$ *i*
		- 2. For  $i = 2,...,M$  compute  $d_i(t) = s_i(t) \sum_{i=1}^{M}$  $\text{If } d_i(t) \neq 0 \text{ let } \psi_i(t) = d_i(t) / ||d_i(t)|$  $= S_1(t) - \sum S_2(t), \psi_1(t)$  $\mathcal{L}(t) = S_i(t) - \sum_{i=1}^{i-1} \langle S_i(t), \psi_i(t) \rangle \psi_i(t)$ 1*j*  $d_i(t) = s_i(t) - \sum_{i} \langle s_i(t), \psi_j(t) \rangle \psi_j(t)$ 
			- If  $d_i(t) = 0$ do not assign any basis function.

3. Renumber the basis functions such that basis is

{ψ1(*t*),<sup>ψ</sup> <sup>2</sup> (*t*),...,ψ *<sup>N</sup>* (*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?
	- $\Box$  It is a means to convert signals to vectors and vice versa.
	- $\Box$  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 <sup>a</sup> 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 inner product 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*) >= *<sup>a</sup>* <sup>&</sup>lt; *<sup>x</sup>*(*t*), *y*(*t*) <sup>&</sup>gt;  $\langle x(t), ay(t) \rangle = a^* \langle x(t), y(t) \rangle$ < *<sup>x</sup>*(*t*) <sup>+</sup> *y*(*t*),*z*(*t*) >=< *<sup>x</sup>*(*t*),*z*(*t*) <sup>&</sup>gt; <sup>+</sup> <sup>&</sup>lt; *y*(*t*),*z*(*t*) <sup>&</sup>gt;

## **Signal space …**

- $\Box$  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:** 

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

 $\Box$  We refer to the norm between two signals as the Euclidean distance between two signals.

### **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

$$
\langle \psi_i(t), \psi_j(t) \rangle = \int_0^T \psi_i(t) \psi_j^*(t) dt = K_i \delta_{ji} \qquad \begin{array}{c} 0 \le t \le T \\ j, i = 1, ..., N \end{array}
$$

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

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

### **Example of an orthonormal basis**

Example: 2-dimensional orthonormal signal space

$$
\begin{aligned}\n\psi_1(t) &= \sqrt{\frac{2}{T}} \cos(2\pi t/T) & 0 \le t < T \\
\psi_2(t) &= \sqrt{\frac{2}{T}} \sin(2\pi t/T) & 0 \le t < T\n\end{aligned}\n\longrightarrow \n\begin{aligned}\n\psi_1(t) \\
\psi_2(t) &= \sqrt{\frac{2}{T}} \sin(2\pi t/T) & 0 \le t < T\n\end{aligned}\n\longrightarrow \n\begin{aligned}\n\psi_1(t) \\
\psi_1(t) \mid &= \|\psi_2(t)\| = 1 \\
\psi_1(t) \mid &= \|\psi_2(t)\| = 1 \\
\psi_1(t) \mid = 1\n\end{aligned}\n\longrightarrow \n\begin{aligned}\n\psi_1(t) \\
\psi_1(t) \mid &= 1\n\end{aligned}
$$
\n
$$
\begin{aligned}\n\psi_2(t) &= \sqrt{\frac{2}{T}} \cos(2\pi t/T) & 0 \le t < T\n\end{aligned}
$$
\n
$$
\begin{aligned}\n\psi_1(t) &= \|\psi_2(t)\| = 1 & \text{if } \psi_1(t) \mid 0 \\
\frac{1}{\sqrt{T}} \mid &= \|\psi_1(t)\| = 1 & \text{if } \psi_1(t) \mid 0\n\end{aligned}
$$
\n
$$
\begin{aligned}\n\psi_2(t) &= \sqrt{\frac{2}{T}} \cos(2\pi t/T) & 0 \le t < T\n\end{aligned}
$$

## **Signal space …**

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

$$
s_i(t) = \sum_{j=1}^{N} a_{ij} \psi_j(t) \qquad i = 1,...,M
$$
  
 $N \le M$ 

where

*s t t dt Ks t t KaTi j j i j j ij* ( ) ( ) <sup>1</sup> ( ), ( ) <sup>1</sup> 0\* <sup>=</sup> <sup>&</sup>lt; <sup>ψ</sup> >= <sup>ψ</sup> <sup>0</sup> <sup>≤</sup> *<sup>t</sup>* <sup>≤</sup> *<sup>T</sup> <sup>i</sup>* <sup>=</sup>1,...,*<sup>M</sup> <sup>j</sup>* <sup>=</sup>1,...,*<sup>N</sup>* ( , ,..., ) *<sup>i</sup>* <sup>=</sup> *ai*<sup>1</sup> *ai*<sup>2</sup> *aiN* **<sup>s</sup>** 21*ij Nj Ei <sup>K</sup> <sup>j</sup> <sup>a</sup>* ==Vector representation of waveform Waveformenergy





## **Example of Gram-Schmidt procedure**

 $\Box$  Find the basis functions and plot the signal space for the following transmitted signals:



 $\Box$ Using Gram-Schmidt procedure:

$$
\begin{array}{ll}\n\left(\int_{0}^{T} |s_{1}(t)|^{2} dt = A^{2} & \psi_{1}(t) \\
\psi_{1}(t) = s_{1}(t) / \sqrt{E_{1}} = s_{1}(t) / A & \frac{1}{\sqrt{T}} \n\end{array}\right|_{S_{1}} \begin{array}{l}\ns_{1}(t) = A \psi_{1}(t) \\
s_{2}(t) = -A \psi_{1}(t) \\
\hline\ns_{1} = (A) \quad s_{2} = (-A) \\
\hline\n\end{array}
$$
\n
$$
d_{2}(t) = s_{2}(t) - (-A) \psi_{1}(t) = 0
$$
\n
$$
d_{2}(t) = s_{2}(t) - (-A) \psi_{1}(t) = 0
$$
\n
$$
d_{2}(t) = 0
$$
\n

#### **Implementation of the matched filter receiver**

**Bank of N matched filters**









#### **Statistics of the observation Vector**

- AWGN channel model:  $\mathbf{z} = \mathbf{s}_{i} + \mathbf{n}$ 
	- $\Box$  Signal vectors<sub>i</sub> =  $(a_{i1}, a_{i2},..., a_{iN})$  is deterministic.
	- $\Box$  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

$$
p_{z}(\mathbf{z} | \mathbf{s}_{i}) = \frac{1}{(\pi N_{0})^{N/2}} \exp\left(-\frac{\left\|\mathbf{z} - \mathbf{s}_{i}\right\|^{2}}{N_{0}}\right)
$$

## **Detection**

**Optimum decision rule (maximum a posteriori** probability):

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

Applying Bayes' rule gives:

 $k = i$ *p*  $p_k \frac{p_{\mathbf{z}}(\mathbf{z} \cdot \mathbf{m}_k)}{n}$ Set  $\hat{m} = m_i$  if =  $\frac{(\mathbf{Z} \mid m_k)}{p_{\mathbf{z}}(\mathbf{Z})}$ , is maximum for all **z zz**

### **Detection …**

**□** Partition the signal space into *M* decision regions, such that  $\ Z_{1},...,Z_{M}$ 

 $m=m_{\tilde{i}}$  $\left(k\frac{P_{\mathbf{z}}(2+1)P_{k}}{r}\right]$ , is maximum for all  $k = i$ Vector **z** lies inside region  $Z_i$  if *p*  $p_k \frac{p_{\mathbf{z}}(\mathbf{Z} \mid m)}{p_{\mathbf{z}}(\mathbf{Z} \mid m)}$ = ˆThat means  $\ln[p_k \frac{p_{\mathbf{z}}(\mathbf{z} \mid m_k)}{p_{\mathbf{z}}(\mathbf{z})}]$ , is maximum for all  $k = i$ . **z zz**

#### **Detection (ML rule)**

 $\Box$  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)…**

**□** Partition the signal space into *M* decision regions,

$$
Z_1,...,Z_M
$$

.

**Q** Restate the maximum likelihood decision rule as follows:

 $m=m_{\tilde{i}}$  $\ln[p_{z}(\mathbf{z} \mid m_{k})]$ , is maximum for all  $k = i$ Vector **z** lies inside region  $Z_i$  if ˆThat means

## **Detection rule (ML)…**

 $\Box$  It can be simplified to:

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

or equivalently:

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



#### **Schematic example of the ML decision regions**



## **Average probability of symbol error**

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

or equivalently

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

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

 $\Box$  Probability of correct decision for a transmitted symbol

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

$$
P_c(m_i) = \Pr(\mathbf{z} \text{ lies inside } Z_i | m_i \text{ sent}) = \int_{Z_i} p_{\mathbf{z}}(\mathbf{z} | m_i) d\mathbf{z}
$$
  
\n
$$
P_e(m_i) = 1 - P_c(m_i)
$$
  
\n
$$
= \frac{1}{45}
$$
  
\n
$$
= 45
$$
  
\n
$$
=
$$

## **Av. prob. of symbol error …**

Average probability of symbol error :

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

**The Form equally probable symbols:** 

$$
P_{E}(M) = \frac{1}{M} \sum_{i=1}^{M} P_{e}(m_{i}) = 1 - \frac{1}{M} \sum_{i=1}^{M} P_{c}(m_{i})
$$

$$
= 1 - \frac{1}{M} \sum_{i=1}^{M} \int_{Z_{i}} p_{z}(\mathbf{z} | m_{i}) d\mathbf{z}
$$



## **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.

 $\Box$  Let  $A_{\mu}$  denote that the observation vector **Z** is closer to the symbol vector  $\mathbf{S}_k^{\cdot}$  than  $\mathbf{S}_i$ , when  $\mathbf{S}_i$  is transmitted.  $P_{i}(A_{ki}) = P_{i}(s_{k}, s_{i})$  depends only on  $S_{i}$  and  $S_{ik}$  $A_{\!\scriptscriptstyle k\:\!\scriptscriptstyle i}$  ${\bf S}_i$ 

**Applying Union bounds yields** 

$$
P_e(m_i) \leq \sum_{\substack{k=1 \ k \neq i}}^M P_2(\mathbf{s}_k, \mathbf{s}_i)
$$
 
$$
P_E(M) \leq \frac{1}{M} \sum_{i=1}^M \sum_{\substack{k=1 \ k \neq i}}^M P_2(\mathbf{s}_k, \mathbf{s}_i)
$$



#### **Upper bound based on minimum distance**



#### **Eb/No figure of merit in digital communications**

- $\Box$  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.

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

$$
R_b : \text{Bit rate}
$$
\n
$$
W : \text{Bandwidth}
$$



# **Questions?**

