

System Model

Binary memoryless modulation: M = 2, $\mathcal{A} = \{0, 1\}$, $\Pi = \{p, 1 - p\}$

Consider real-valued signals and noise

$$s_0(t) = 0$$
 $s_1(t) = p(t)$ $t \in [0, T)$



AWGN channel: $\mu_w(t) = 0$, $P_w(f) = \eta_0/2$

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Outline



Signal Constellation

The signal space has dimension N = 1

$$egin{array}{rcl} \psi_1(t)&=&rac{1}{\sqrt{\mathcal{E}_p}}p(t)\ \mathcal{E}_p&=&\int_0^Tp^2(t)dt \end{array}$$

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The signal constellation is



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Received Signal

Two possible hypotheses in $t \in [0, T)$

$$\begin{array}{rl} H_0 & : & r(t) = w(t) \\ H_1 & : & r(t) = p(t) + w(t) \end{array}$$

To represent the noise, thus the received signal, we need an infinite orthonormal set $\{\psi_n(t)\}_{n=1}^{\infty}$. Assume that $\psi_1(t) = p(t)/\sqrt{\mathcal{E}_p}$

$$r|H_{0} = \begin{pmatrix} \langle w, \psi_{1} \rangle \\ \langle w, \psi_{2} \rangle \\ \vdots \end{pmatrix} = \begin{pmatrix} w_{1} \\ w_{2} \\ \vdots \end{pmatrix}$$

$$r|H_{1} = \begin{pmatrix} \langle s + w, \psi_{1} \rangle \\ \langle s + w, \psi_{2} \rangle \\ \vdots \end{pmatrix} = \begin{pmatrix} \sqrt{\mathcal{E}_{p}} \\ 0 \\ \vdots \end{pmatrix} + \begin{pmatrix} w_{1} \\ w_{2} \\ \vdots \end{pmatrix}$$
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Sufficient Statistic (2/2)

When transmitting the symbol 0 we observe a random variable with pdf



When transmitting the symbol 1 we observe a random variable with pdf



Sufficient Statistic (1/2)

Two considerations are crucial:

- Only the first component of the received vector is dependent on the two hypotheses
- The components of the received vector are statistically independent

The first component r_1 , or simply r, represents a sufficient statistic for the considered detection problem, thus is the only to be computed

$$\begin{aligned} r|H_0 &= w_1 & \sim \mathcal{N}\left(0, \frac{\eta_0}{2}\right) \\ r|H_1 &= \sqrt{\mathcal{E}_p} + w_1 & \sim \mathcal{N}\left(\sqrt{\mathcal{E}_p}, \frac{\eta_0}{2}\right) \end{aligned}$$



Optimum Decision (1/2)

Decision is done via $\{\Omega_0, \Omega_1\}$ representing a partition of \mathbb{R} , i.e. $\Omega_0 \bigcup \Omega_1 = \mathbb{R}$ and $\Omega_0 \bigcap \Omega_1 = \emptyset$, with

$$r \in \Omega_0 \to \operatorname{rx} 0$$
 , $r \in \Omega_1 \to \operatorname{rx} 1$

Each partition leads to a different error probability

$$P_{e} \triangleq \Pr \left\{ (\operatorname{tx} 0, \operatorname{rx} 1) \bigcup (\operatorname{tx} 1, \operatorname{rx} 0) \right\}$$

= $\Pr \left\{ (\operatorname{rx} 1 | \operatorname{tx} 0) \right\} p + \Pr \left\{ (\operatorname{rx} 0 | \operatorname{tx} 1) \right\} (1 - p)$
= $\Pr \left\{ r | H_{0} \in \Omega_{1} \right\} p + \Pr \left\{ r | H_{1} \in \Omega_{0} \right\} (1 - p)$
= $\int_{\Omega_{1}} p f_{r|H_{0}}(r) dr_{1} + \int_{\Omega_{0}} (1 - p) f_{r|H_{1}}(r) dr_{1}$
= $\int_{\mathbb{R} - \Omega_{0}} p f_{r|H_{0}}(r) dr_{1} + \int_{\Omega_{0}} (1 - p) f_{r|H_{1}}(r) dr_{1}$
= $p - \int_{\Omega_{0}} \left(p f_{r|H_{0}}(r) - (1 - p) f_{r|H_{1}}(r) \right) dr_{1}$

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Optimum Decision (2/2)

The optimum decision leads to the minimum Pr(e), thus

$$\begin{aligned} \Omega_0 &= & \left\{ r \in \mathbb{R} : pf_{r|H_0}(r) > (1-p)f_{r|H_1}(r) \\ \Omega_1 &= & \left\{ r \in \mathbb{R} : pf_{r|H_0}(r) < (1-p)f_{r|H_1}(r) \right. \end{aligned} \end{aligned}$$



$$\Omega_0 = \{r \in \mathbb{R} : r < \lambda\}$$

$$\Omega_1 = \{r \in \mathbb{R} : r > \lambda\}$$

with

$$\lambda: \qquad pf_{r|H_0}(\lambda) = (1-p)f_{r|H_1}(\lambda)$$

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Receiver Architecture (2/2)

$$y(t) = r(t) \star h(t) = \int_{-\infty}^{+\infty} r(\tau)h(t-\tau)d\tau$$
$$= \int_{0}^{t} r(\tau)\psi_{1}(T-t+\tau)d\tau$$



$$y(t)|_{t=T} = \int_0^T r(\tau)\psi_1(\tau)d\tau = r$$

Receiver Architecture (1/2)

First option



Second option



Optimum Threshold

$$\lambda : p f_{r|H_0}(\lambda) = (1-p) f_{r|H_1}(\lambda)$$
$$\frac{p}{\sqrt{\pi\eta_0}} \exp\left(-\frac{\lambda^2}{\eta_0}\right) = \frac{1-p}{\sqrt{\pi\eta_0}} \exp\left(-\frac{\left(\lambda - \sqrt{\mathcal{E}_p}\right)^2}{\eta_0}\right)$$

The optimum threshold depends on the energy, on the noise PSD and on the *a-priori* probabilities:

$$\lambda = \frac{\sqrt{\mathcal{E}_p}}{2} + \frac{\eta_0}{2\sqrt{\mathcal{E}_p}} \log\left(\frac{p}{1-p}\right)$$

In case of transmission with equiprobable symbols, i.e. p = 1/2, the optimum decision is a minimum distance decision:

$$\lambda = \frac{\sqrt{\mathcal{E}}_p}{2}$$

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$$P_{e} = 1 - P_{c} = 1 - p \operatorname{Pr}(c|H_{0}) - (1 - p) \operatorname{Pr}(c|H_{1})$$

$$= 1 - p \operatorname{Pr}(r|H_{0} < \lambda) - (1 - p) \operatorname{Pr}(r|H_{1} > \lambda)$$

$$= 1 - p \int_{-\infty}^{\lambda} f_{r|H_{0}}(r)dr - (1 - p) \int_{\lambda}^{+\infty} f_{r|H_{1}}(r)dr$$

$$= 1 - p \operatorname{Pr}\left(\mathcal{N}\left(0, \frac{\eta_{0}}{2}\right) < \lambda\right) - (1 - p) \operatorname{Pr}\left(\mathcal{N}\left(\sqrt{\mathcal{E}}_{p}, \frac{\eta_{0}}{2}\right) > \lambda\right)$$

$$= 1 - p \left(1 - Q\left(\frac{\lambda}{\sqrt{\eta_{0}/2}}\right)\right) - (1 - p)Q\left(\frac{\lambda - \sqrt{\mathcal{E}_{p}}}{\sqrt{\eta_{0}/2}}\right)$$

In case of equiprobable symbols

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$$P_{e} = Q\left(\sqrt{\frac{\mathcal{E}_{p}}{2\eta_{0}}}\right)$$
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Error Probability (2/2)

