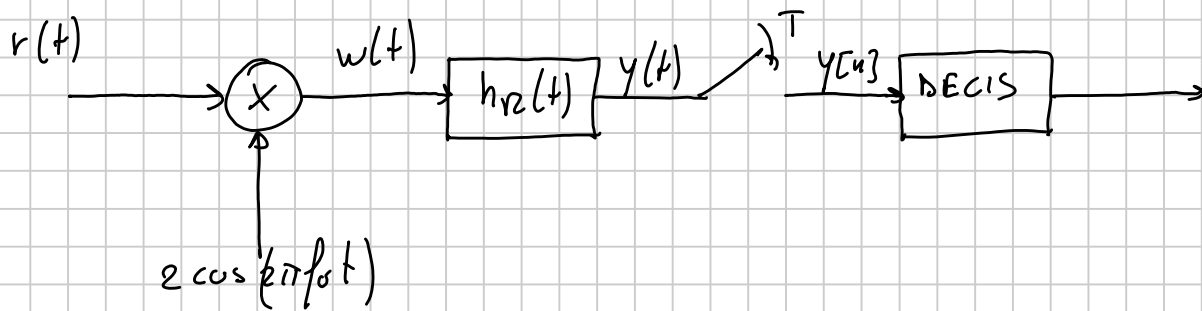


## Esercizio 2 - 18/09/08



$$r(t) = \sum_{k=-\infty}^{+\infty} x[k] p(t - kT) \cos(2\pi f_0 t + \theta) + n(t) \quad f_0 \gg \frac{1}{T}, \theta = \frac{\pi}{3}$$

$$x[k] \in A_s = \{\pm 1\} \quad \text{equiprob. ed indep.}$$

$$S_n(f) = \frac{N_0}{2} \left[ \left(1 - \frac{|f - f_0|}{B}\right) \text{rect}\left(\frac{f - f_0}{2B}\right) + \left(1 - \frac{|f + f_0|}{B}\right) \text{rect}\left(\frac{f + f_0}{2B}\right) \right]$$

$B$  = banda dell'impulso trasmesso

$$p(t) \Rightarrow P(f) = \sqrt{T} \text{rect}(Tf)$$

$$h_R(t) = p(t), \quad c(t) = \delta(t)$$

1)  $E_s = ?$

2)  $P_{n_u}$  (Potenza media del rumore in uscita da  $h_R(t)$ )

3)  $P_E(b)$

Soluzione

1)  $E_s = ?$

$$s_1(t) = p(t) \cos(2\pi f_0 t + \theta)$$

$$s_2(t) = -p(t) \cos(2\pi f_0 t + \theta)$$

$$E_{s_1} = E_{s_2} = \int_{-\infty}^{+\infty} p^2(t) \cos^2(2\pi f_0 t + \theta) dt = \frac{E_p}{2} = \frac{1}{2}$$

$$E_P = \int_{-\infty}^{+\infty} p^2(t) dt = \int_{-\infty}^{+\infty} P(f) df = T \cdot \frac{1}{T} = 1$$

$$E_s = \frac{1}{2} E_{s1} + \frac{1}{2} E_{s2} = \frac{1}{2}$$

2)  $P_{n_u}$

$$w(t) = \underbrace{s(t) \cdot 2 \cos(2\pi f_0 t)}_{w_s(t)} + \underbrace{n(t) \cdot 2 \cos(2\pi f_0 t)}_{w_n(t)}$$

$$\begin{aligned} w_n(t) &= [n_c(t) \cos(2\pi f_0 t) - n_s(t) \sin(2\pi f_0 t)] \cdot 2 \cos(2\pi f_0 t) \\ &= n_c(t) (1 + \cos(4\pi f_0 t)) - n_s(t) \sin(4\pi f_0 t) \end{aligned}$$

Il filtro  $h_R(t)$  è passa-basso per cui rimane solo la componente in b.b.

$$y(t) = s_u(t) + n_u(t)$$

$$n_u(t) = w_n(t) \otimes h_R(t) = n_c(t) \otimes h_R(t)$$

$$S_{n_u}(f) = S_{n_c}(f) |H_R(f)|^2$$

$$S_{n_c}(f) = S_n(f+f_0) + S_n(f-f_0) = N_0 \left(1 - \frac{|f|}{B}\right) \text{rect}\left(\frac{f}{2B}\right)$$

$$S_{n_u}(f) = N_0 \cdot \frac{1}{2B} \left(1 - \frac{|f|}{B}\right) \text{rect}\left(\frac{f}{2B}\right)$$

$$B = \frac{1}{2T} \Rightarrow T = \frac{1}{2B}$$

$$P_{n_u} = \int_{-\infty}^{+\infty} S_{n_u}(f) df = \frac{N_0}{2B} \cdot B = \frac{N_0}{2}$$

$$3) P_E(b) = P_E(2) = \frac{1}{2} \operatorname{erfc}(\sqrt{\text{SNR}}) = Q(\sqrt{\text{SNR}})$$

$$\text{SNR} = \frac{E[S_m^2[n]]}{E[N_u^2[n]]} = \frac{E[S_m^2[n]]}{P_{N_u}}$$

VALIDA SOTTO

L'IPOTESI: NO ISI

Bisogna determinare  $S_m[n]$

$$s_u(t) = w_s(t) \otimes h_R(t)$$

$$w_s(t) = 2 \sum_{n=-\infty}^{+\infty} x[n] p(t - nT) \cos(2\pi f_0 t + \theta) \cos(2\pi f_0 t)$$

$$= \sum_{n=-\infty}^{+\infty} x[n] p(t - nT) \left[ \cos \theta + \underbrace{\cos(4\pi f_0 t + \theta)}_{\text{viene eliminata dal } h_R(t)} \right]$$

viene eliminata dal  $h_R(t)$

$$s_m(t) = \sum_{n=-\infty}^{+\infty} x[n] h(t - nT) \cos \theta$$

$$h(t) = p(t) \otimes h_R(t) = p(t) \otimes p(t) = p(t) \otimes p(-t) = c_p(t)$$

$$s_m[n] = x[n] c_p(0) \cos \theta + \underbrace{\sum_{\substack{n=-\infty \\ n \neq n}}^{+\infty} x[n] c_p((n-n)T) \cos \theta}_{\text{ISI?}}$$

$$c_p(t) = \mathcal{F}^{-1} \left[ P^2(f) \right] = \operatorname{sinc} \left( \frac{t}{T} \right) \Rightarrow c_p((n-n)T) = 0 \quad n \neq n$$

NO ISI

$$c_p(0) = \int_{-\infty}^{+\infty} P^2(f) df = 1$$

$$s_m[n] = x[n] \cos \theta$$

$$E[S_m^2[n]] = \cos^2 \theta E[x^2[n]] = \cos^2 \theta$$

$$\text{SNR} = \frac{\cos^2 \theta}{N_0/2}$$

$$P_e(b) = Q \left( \sqrt{\frac{\cos^2 \theta}{N_0/2}} \right)$$

(Applicabile visto l'assenza di ISI e simboli equip. ed ind.)

Es. 2 - 12/11/09

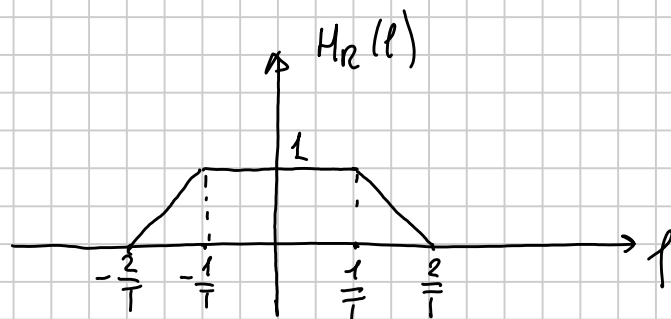


$$r(t) = \sum_{n=-\infty}^{+\infty} x[n] p(t - nT) + n(t)$$

$$x[n] \in A_s = \{0, 4\}$$

$n(t)$  è Gaussiano Bianco con  $S_n(f) = \frac{N_0}{2}$

$$p(t) \Rightarrow P(f) = T \cdot |fT| \operatorname{rect}\left(\frac{fT}{2}\right)$$



Strategia di decisione:

$$\hat{x}[n] = \begin{cases} 0 & \text{se } y[n] \leq 1 \\ 4 & \text{se } y[n] > 1 \end{cases}, \quad \Lambda = \frac{3}{2}$$

Calcolare:

- 1)  $E_s$
- 2)  $P_{n_u}$
- 3)  $P_E(b)$

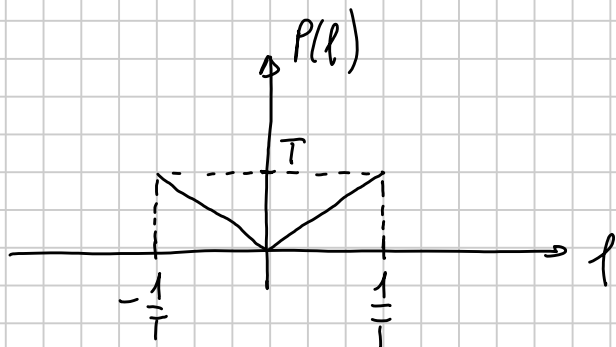
Soluzione

1)  $E_s = ?$

$$s_1(t) = 0, \quad s_2(t) = 4p(t)$$

$$E_{s_1} = 0$$

$$E_{s_2} = \int_{-\infty}^{+\infty} 16 p^2(t) dt = 16 \int_{-\infty}^{+\infty} P(f) df = 16 \cdot \frac{2}{3} T^2 \cdot \frac{1}{T} = \frac{32}{3} T$$



$$E_s = \frac{1}{2} \cdot 0 + \frac{1}{2} \cdot \frac{32}{3} T = \frac{16}{3} T$$

$$2) P_{n_m} = ?$$

$$S_{n_m}(f) = S_n(f) |H_R(f)|^2 = \frac{N_0}{2} |H_R(f)|^2$$

$$P_{n_m} = \int_{-\infty}^{+\infty} S_{n_m}(f) df = \frac{N_0}{2} \int_{-\infty}^{+\infty} |H_R(f)|^2 df =$$

$$= \frac{N_0}{2} \cdot \left( \frac{2}{T} + \frac{2}{3} \cdot \frac{1}{T} \right) = \frac{4}{3} \frac{N_0}{T}$$

$$3) P_E(b) = ?$$

$$P_E(b) = Q(\sqrt{\text{SNR}})$$

$$\text{SNR} = \frac{E[S_m^2(n)]}{P_{n_m}}$$

(se i simboli sono equip. ind.,  
se c'è assenza di ISI  
e se la soglia è quella ottimale)

$$s_m(t) = \sum_{k=-\infty}^{+\infty} x[k] h(t - kT)$$

$$h(t) = p(t) \otimes h_R(t)$$

$$H(f) = P(f) H_R(f) = P(f)$$

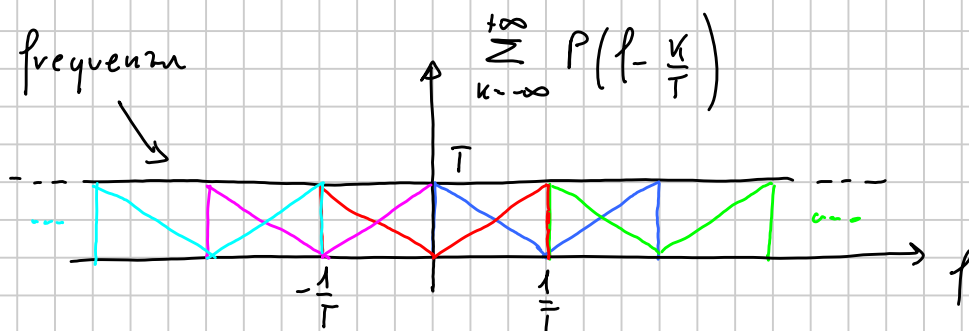
Verifica sull'ISI:

$$\rightarrow \sum_{k=-\infty}^{+\infty} P(f - \frac{k}{T}) = \text{cost} \quad \text{criterio di Nyquist in freq.}$$

$$\rightarrow p(kT) = \begin{cases} \neq 0 & \text{se } k=0 \\ = 0 & \text{altrove} \end{cases} \quad \text{criterio di Nyquist nel tempo}$$

Verifica in entrambi i modi

in frequenza



Nel tempo:

$$P(f) = T \text{rect}\left(\frac{f}{2/T}\right) - T \left(1 - \frac{|f|}{1/T}\right) \text{rect}\left(\frac{f}{2/T}\right)$$

$$p(t) = 2 \text{sinc}\left(\frac{t}{T/2}\right) - \text{sinc}^2\left(\frac{t}{T}\right)$$

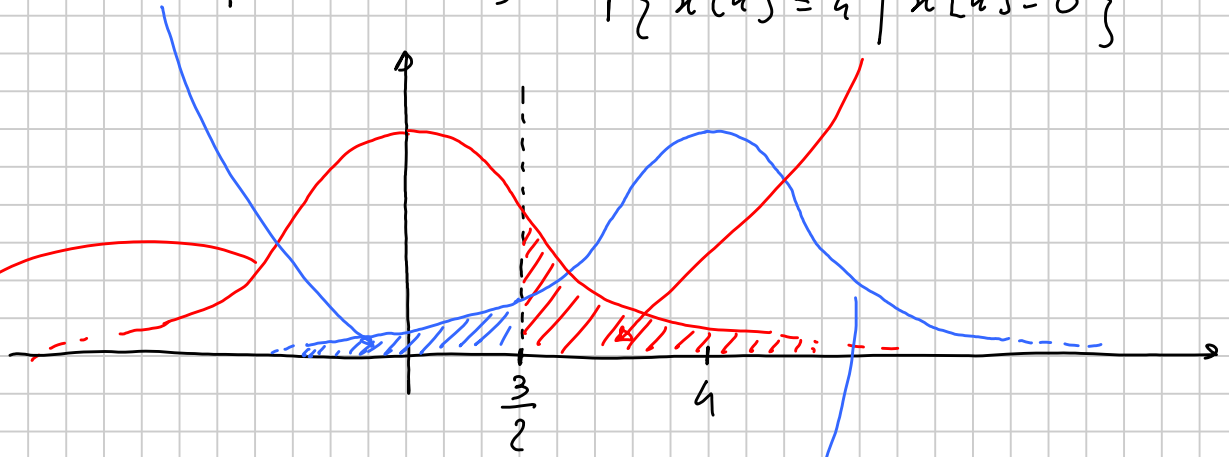
$$p(kT) = \begin{cases} 1 & k=0 \\ 0 & k \neq 0 \end{cases}$$

$$P_E(b) = P_E(2) = P\{\hat{x}[n] = \alpha_1 \mid x[n] = \alpha_2\} P\{\alpha_2\} + \\ P\{\hat{x}[n] = \alpha_2 \mid x[n] = \alpha_1\} P\{\alpha_1\}$$

$$P\{\alpha_1\} = P\{\alpha_2\} = \frac{1}{2}$$

$$P\{\hat{x}[n] = 0 \mid x[n] = 1\}$$

$$P\{\hat{x}[n] = 1 \mid x[n] = 0\}$$



$$p_n\left(\frac{y-0}{\sigma_{nn}}\right) = \frac{1}{\sqrt{2\pi}\sigma_{nn}} e^{-\frac{y^2}{2\sigma_{nn}^2}}$$

$$p_n\left(\frac{y-1}{\sigma_{nn}}\right) = \frac{1}{\sqrt{2\pi}\sigma_{nn}} e^{-\frac{(y-1)^2}{2\sigma_{nn}^2}}$$

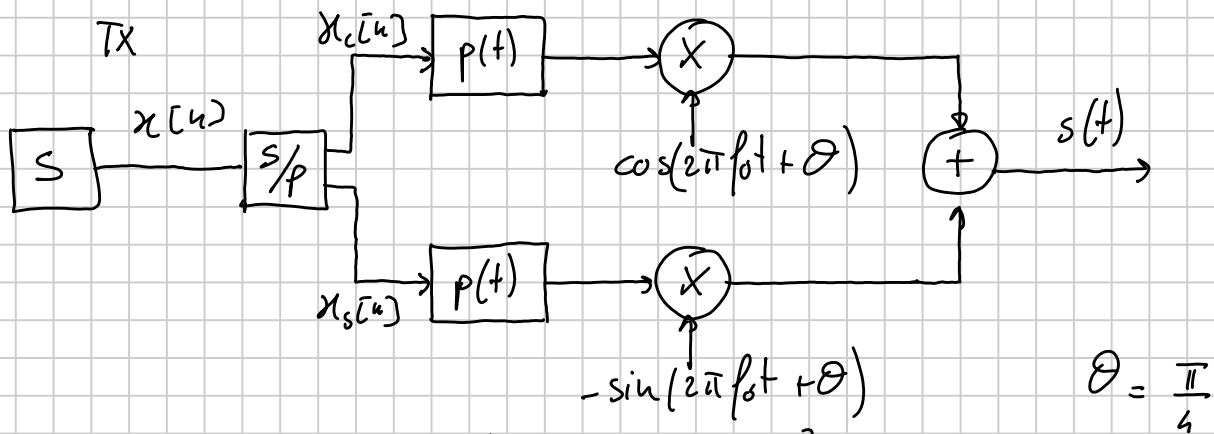
$$p_{Y|X_1}(y|x_1) \in \mathcal{N}(0, \sigma_{nn}^2)$$

$$p_{Y|X_2}(y|x_2) \in \mathcal{N}(1, \sigma_{nn}^2)$$

$$\sigma_{nn}^2 = p_{nn} = \frac{4}{3} \frac{N_0}{T}$$

$$P_E(b) = \frac{1}{2} Q\left(\frac{3/2}{\sigma_{nn}}\right) + \frac{1}{2} Q\left(\frac{4-3/2}{\sigma_{nn}}\right)$$

# Esercizio su QAM



$$p(t) \Rightarrow P(f) = \left[ 1 + \cos\left(2\pi \frac{f}{B}\right) \right] \text{rect}\left(\frac{f}{2B}\right), \quad B = \frac{2}{T} \ll f_0$$

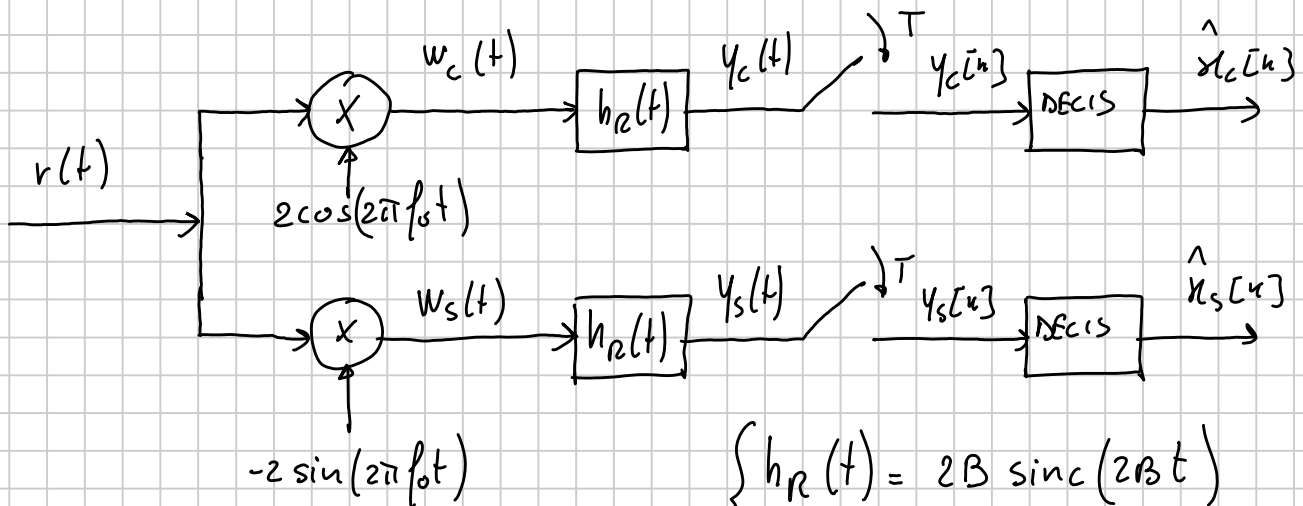
$$x_c[n] \in A_s^c = \{\pm 1\}, \quad x_s[n] \in A_s^s = \{\pm 1\}$$

Canale:

$$c(t) = \delta(t)$$

$$n(t) \Rightarrow S_n(f) = \frac{N_0}{2} \left[ \text{rect}\left(\frac{f-f_0}{2B}\right) + \text{rect}\left(\frac{f+f_0}{2B}\right) \right]$$

Ricevitore:



$$\begin{cases} h_R(t) = 2B \text{sinc}(2Bt) \\ \lambda_c = \lambda_s = 0 \end{cases}$$

Calcolare

1)  $E_s = ?$

2)  $\eta_B = ?$

3)  $P_{nuc}$ ,  $P_{nuc}$

4)  $P_E(k) = ?$



## Soluzione

1)  $E_S = ?$

$$s_1(t) = p(t) \cos(2\pi f_0 t + \theta) - p(t) \sin(2\pi f_0 t + \theta) \quad (1, 1)$$

$$s_2(t) = p(t) \cos(2\pi f_0 t + \theta) + p(t) \sin(2\pi f_0 t + \theta) \quad (1, -1)$$

$$s_3(t) = -p(t) \cos(2\pi f_0 t + \theta) - p(t) \sin(2\pi f_0 t + \theta) \quad (-1, 1)$$

$$s_4(t) = -p(t) \cos(2\pi f_0 t + \theta) + p(t) \sin(2\pi f_0 t + \theta) \quad (-1, -1)$$

$$E_{s_1} = \int_{-\infty}^{+\infty} s_1^2(t) dt = \int_{-\infty}^{+\infty} p^2(t) [\cos(2\pi f_0 t) - \sin(2\pi f_0 t)]^2 dt$$

$$\begin{aligned} (\cos \alpha \pm \sin \alpha)^2 &= \cos^2 \alpha + \sin^2 \alpha \pm 2 \cos \alpha \sin \alpha = \\ &= \frac{1}{2} + \frac{1}{2} \cos 2\alpha + \frac{1}{2} - \frac{1}{2} \cos 2\alpha \pm \sin 2\alpha = \\ &= 1 \pm \sin 2\alpha \end{aligned}$$

$$E_{s_1} = \int_{-\infty}^{+\infty} p^2(t) (1 - \sin(4\pi f_0 t)) dt \simeq E_p$$

$$\begin{aligned} E_{s_2} &= \int_{-\infty}^{+\infty} p^2(t) (\cos(2\pi f_0 t) + \sin(2\pi f_0 t))^2 dt = \\ &= \int_{-\infty}^{+\infty} p^2(t) (1 + \sin(4\pi f_0 t)) dt \simeq E_p \end{aligned}$$

$$s_3(t) = -s_2(t) \Rightarrow E_{s_3} = E_{s_2} \simeq E_p$$

$$s_4(t) = -s_1(t) \Rightarrow E_{s_4} = E_{s_1} \simeq E_p$$

$$E_S = \frac{1}{4} E_{s_1} + \frac{1}{4} E_{s_2} + \frac{1}{4} E_{s_3} + \frac{1}{4} E_{s_4} \simeq E_p$$

$$\begin{aligned}
E_S &= E \left[ \int_{-\infty}^{+\infty} \left[ x_c[n] \cos(2\pi f_0 t) - x_s[n] \sin(2\pi f_0 t) \right]^2 p^2(t) dt \right] \\
&= \int_{-\infty}^{+\infty} E[x_c^2[n]] \cos^2(2\pi f_0 t) p^2(t) dt + \\
&\quad + \int_{-\infty}^{+\infty} E[x_s^2[n]] \sin^2(2\pi f_0 t) p^2(t) dt + \\
&\quad - 2 \int_{-\infty}^{+\infty} \underbrace{E[x_c[n] x_s[n]]}_0 \cos(2\pi f_0 t) \sin(2\pi f_0 t) p^2(t) dt \\
&= \int_{-\infty}^{+\infty} \left[ \frac{1}{2} + \frac{1}{2} \cos(4\pi f_0 t) \right] p^2(t) dt + \\
&\quad + \int_{-\infty}^{+\infty} \left[ \frac{1}{2} - \frac{1}{2} \cos(4\pi f_0 t) \right] p^2(t) dt \approx E_p
\end{aligned}$$

2)  $\eta_B = ?$

$$\eta_B = \frac{R_b}{B_T} = \frac{\log_2 M}{B_T T}$$

$$R_b = \frac{2}{T}, \quad B_T = \frac{2}{T} \Rightarrow \eta_B = 1$$

3)  $P_{nuc} = ?$ ,  $P_{nms} = ?$

$$S_{n_c}(f) = S_{n_s}(f) = N_0 \operatorname{rect}\left(\frac{f}{2B}\right)$$

$$\begin{aligned}
S_{n_{uc}}(f) &= S_{n_c}(f) |H_c(f)|^2 = N_0 \operatorname{rect}\left(\frac{f}{2B}\right) \cdot \left(\operatorname{rect}\left(\frac{f}{2B}\right)\right)^2 = \\
&= N_0 \operatorname{rect}\left(\frac{f}{2B}\right) = S_{n_{ms}}(f)
\end{aligned}$$

$$P_{n_{uc}} = P_{n_{ms}} = 2B N_0 = \frac{4}{T} N_0$$

$$4) P_E(4) = ?$$

$$P_E(4) = P_E^C(2) (1 - P_E^S(2)) + P_E^S(2) (1 - P_E^C(2)) + P_E^C(2) P_E^S(2)$$

$$\left. \begin{aligned} P_E^C(2) &= Q(\sqrt{SNR_c}) \\ P_E^S(2) &= Q(\sqrt{SNR_s}) \end{aligned} \right\} \begin{array}{l} \text{vere quando non c'è ISI, i simboli} \\ \text{sono equip. ed ind. e soglia ottimali} \end{array}$$

$$SNR_c = \frac{E[S_{uc}^2[n]]}{P_{nuc}}$$

N.B. al denominatore

$$E[n_{uc}^2[n]] = P_{nuc} \text{ essendo}$$

il rumore a media nulla

(stesso per il rumore in quad.)

$$SNR_s = \frac{E[S_{us}^2[n]]}{P_{nus}}$$

→ Verifica sulla assenza di ISI

$$H(f) = H_p(f) P(f) = P(f) = H_{rc}(f)$$

$P(f)$  è il coseno rialzato per cui è soddisfatto il criterio di Nyquist ⇒ NO ISI

→ Calcolo di  $E[S_{uc}^2[n]]$

$$s_{uc}(t) = \sum_{n=-\infty}^{+\infty} x_c[n] h(t - nT)$$

$$s_{uc}[n] = x_c[n] h(0)$$

$$\begin{aligned} E[S_{uc}^2[n]] &= E[x_c^2[n]] h^2(0) = h^2(0) = \left[ \int_{-\infty}^{+\infty} H(f) df \right]^2 \\ &= \left[ \int_{-B}^B \left[ 1 + \cos\left(2\pi \frac{f}{B}\right) \right] df \right]^2 = 4B^2 \end{aligned}$$

$$SNR_c = \frac{4B^2}{2N_0 B} = \frac{2B}{N_0}$$

$$SNR_s = \frac{2B}{N_0} \text{ (ripetendo i calcoli ed essendo } E[x_s^2[n]] = E[x_c^2[n]] = 1)$$

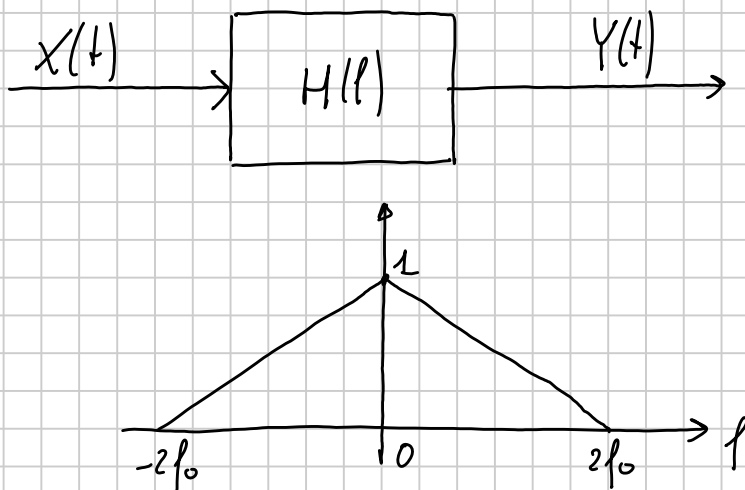
$$P_E^c(2) = P_E^s(2) = Q\left(\sqrt{\frac{2B}{N_0}}\right) = P_E(2)$$

$$P_E(4) = 2 P_E(2) (1 - P_E(2)) + P_E^2(2) = 2 P_E(2) - P_E^2(2)$$

### Esercizio su Processi Aleatori Parametrici

$$X(t) = A \cos(2\pi f_0 t) + B \sin(2\pi f_0 t)$$

$$A, B \in \mathcal{N}(0, \sigma^2), \quad \sigma^2 = 4 \quad \text{indipendenti}$$



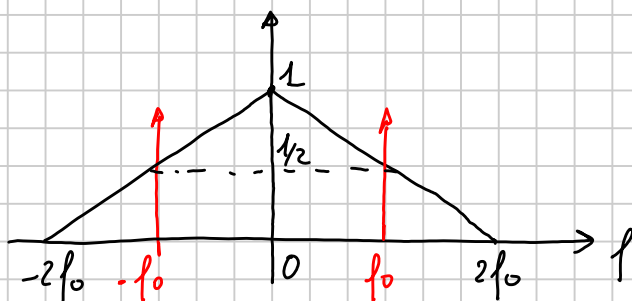
→ Ricavare la  $f_Y(y; t)$

Soluzione

Per ogni realizzazione di  $X(t)$

$$x_r(t) \Rightarrow X_r(f) = \frac{A}{2} (\delta(f-f_0) + \delta(f+f_0)) + \frac{B}{2j} (\delta(f-f_0) - \delta(f+f_0))$$

$$\Rightarrow Y_r(f) = X_r(f) H(f) = \frac{1}{2} X_r(f) \Rightarrow y_r(t) = \frac{1}{2} x_r(t)$$



$$Y(t) = \frac{1}{2} X(t)$$

$$\begin{aligned} Y = Y(\bar{t}) &= A \cos(2\pi f_0 \bar{t}) + B \sin(2\pi f_0 \bar{t}) = \\ &= K_1 \frac{A}{2} + K_2 \frac{B}{2}, \quad K_1 = \cos(2\pi f_0 \bar{t}), \quad K_2 = \sin(2\pi f_0 \bar{t}) \\ &= Y_A + Y_B, \quad Y_A = K_1 \frac{A}{2}, \quad Y_B = K_2 \frac{B}{2} \end{aligned}$$

$Y$  è una V.A. Gaussiana essendo la somma di n.d. Gaussiane. Inoltre essendo  $A$  e  $B$  indipendenti, lo sono anche  $Y_A$  e  $Y_B$ . Per cui  $Y_A$  e  $Y_B$  sono incorrelate.

$$\Rightarrow \mu_{Y_A} = E[K_1 A] = 0$$

$$\Rightarrow \mu_{Y_B} = E[K_2 B] = 0$$

$$\Rightarrow \sigma_{Y_A}^2 = E[K_1^2 A^2] = \frac{K_1^2}{4} \sigma^2$$

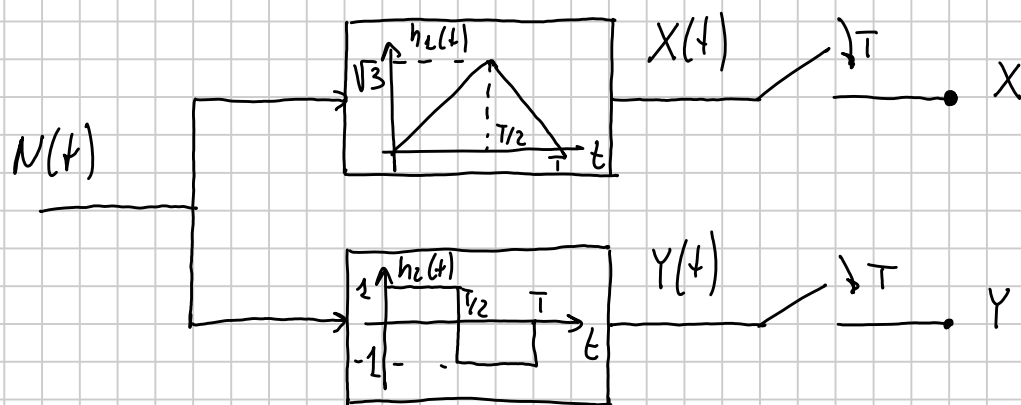
$$= \sigma_{Y_B}^2 = E[K_2^2 B^2] = \frac{K_2^2}{4} \sigma^2$$

$$E_Y = E[Y_A + Y_B] = 0$$

$$\begin{aligned} \sigma_Y^2 &= E[(Y_A + Y_B)^2] = E[Y_A^2] + E[Y_B^2] + 2 \underbrace{E[Y_A Y_B]}_{\substack{0 \\ \text{(incorrelate)}}} \\ &= \left( \frac{K_1^2 + K_2^2}{4} \right) \sigma^2 = \\ &= [\cos^2(2\pi f_0 t) + \sin^2(2\pi f_0 t)] \frac{\sigma^2}{4} = 1 \end{aligned}$$

$$\Rightarrow f_Y(y; t) = \frac{1}{\sqrt{2\pi}} e^{-\frac{y^2}{2}} \in \mathcal{N}(0, 1) \quad \text{V.A. GAUSSIANA STANDARD}$$

## Esercizio su processi aleatori non-parametrici



$N(t)$  è Gaussiano con  $S_n(f) = \frac{N_0}{2}$

1) Calcolare la  $P\{X > Y\}$

2) Calcolare  $E[XY]$

Soluzione:

$$\left. \begin{aligned} X &= \int_{-\infty}^{+\infty} N(\tau) h_1(T-\tau) d\tau \\ Y &= \int_{-\infty}^{+\infty} N(\tau) h_2(T-\tau) d\tau \end{aligned} \right\} \text{sono v.d. Gaussiani}$$

Dobbiamo determinare valor medio e varianza

$$\eta_n(t) = 0 \quad \text{essendo} \quad S_n(f) = \frac{N_0}{2} \quad (\text{rumore bianco})$$

$$\text{Se } \eta_n(t) \neq 0 \Rightarrow S_n(f) \text{ avrebbe un } \delta(f)$$

$$\eta_X(t) = \eta_n(t) \otimes h_1(t) = 0$$

$$\eta_Y(t) = \eta_n(t) \otimes h_2(t) = 0$$

$$S_X(f) = S_N(f) |H_1(f)|^2$$

$$P_X = \int_{-\infty}^{+\infty} S_N(f) |H_1(f)|^2 df = \frac{N_0}{2} \int_{-\infty}^{+\infty} |H_1(f)|^2 df =$$

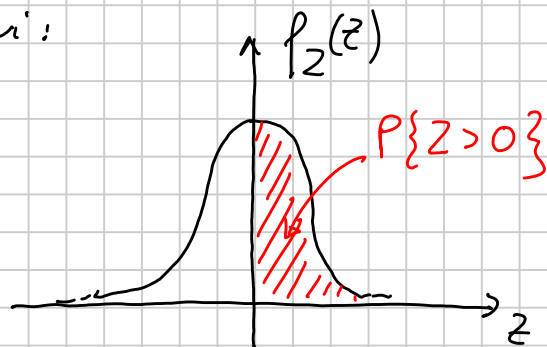
$$= \frac{N_0}{2} \int_{-\infty}^{+\infty} |h_1(t)|^2 dt = \frac{N_0}{2} \cdot 3 \cdot \frac{2}{3} \cdot \frac{T}{2} = \frac{N_0 T}{2} = \sigma_X^2$$

$$P_Y = \frac{N_0}{2} \int_{-\infty}^{+\infty} |h_2(t)|^2 dt = \frac{N_0 T}{2} = \sigma_Y^2$$

$$Z = X - Y \in \mathcal{N}(0, \sigma_Z^2) \Leftrightarrow E[X - Y] = 0$$

Indipendentemente dal valore di  $\sigma_Z^2$ ,  $f_Z(z)$  è una Gaussiana a valore medio nullo, per cui:

$$P\{X > Y\} = P\{Z > 0\} = \frac{1}{2}$$



$$E[XY] = E\left[\int_{-\infty}^{+\infty} N(\tau) h_1(T-\tau) d\tau \int_{-\infty}^{+\infty} N(\alpha) h_2(T-\alpha) d\alpha\right] =$$

$$= \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} E[N(\tau) N(\alpha)] h_1(T-\tau) h_2(T-\alpha) d\tau d\alpha =$$

$$= \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} \frac{N_0}{2} \delta(\tau-\alpha) h_1(T-\tau) h_2(T-\alpha) d\tau d\alpha =$$

$$= \frac{N_0}{2} \int_{-\infty}^{+\infty} h_1(T-\alpha) h_2(T-\alpha) d\alpha =$$

$$= \frac{N_0}{2} \int_{-\infty}^{+\infty} h_1(t) h_2(t) dt = 0 \quad (\text{vedi grafico sotto})$$

