

Unit - I - Random Process & Noise.

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COI - Apply the statistical theory for describing various signals in a communication system.

* Importance of Random Processes :-

- Random processes / variables talk about quantities of signals which are unknown i.e. random.
- The data sent through a communication is modeled as random variable.
- The noise, interference, & fading introduced by channel can all be modeled as random process.
- The measure of performance is expressed in terms of probability.

* Def:-

A random process is the natural extension of the concept of a random variable when dealing with signals.

- It is collection of time functions or signals corresponding to various random projects / experiments. The random process represents the mathematical model of those random signals.
- The random process can be denoted by $x(t,s)$ or $x(s)$ where s is the sample point of the random experiment & t is the time.
-



Ensemble: A group of variables / items viewed as whole rather than individual.

- Random Variable Random Process

 1) It is set of numbers 1) It is a waveform

 2) It need not be a function of time 2) It is a function of time

 3) Random Variables are not further classified 3) It can be stationary or Ergodic.

 4) Only ensembles average can be calculated 4) Ensemble as well as time can be calculated.

* Relation between a random variable & a random processes:

Random Variable ω_1 ,

Sample space

corresponding

$x_1(t)$

s_1

s_2

s_n

Random variable ω_2

sample function 1

$x_1(t)$

s_1

s_2

s_n

outcome of

first experiment

outcome of

2nd experiment

outcome of

n^{th} experiment

t_1

t_2

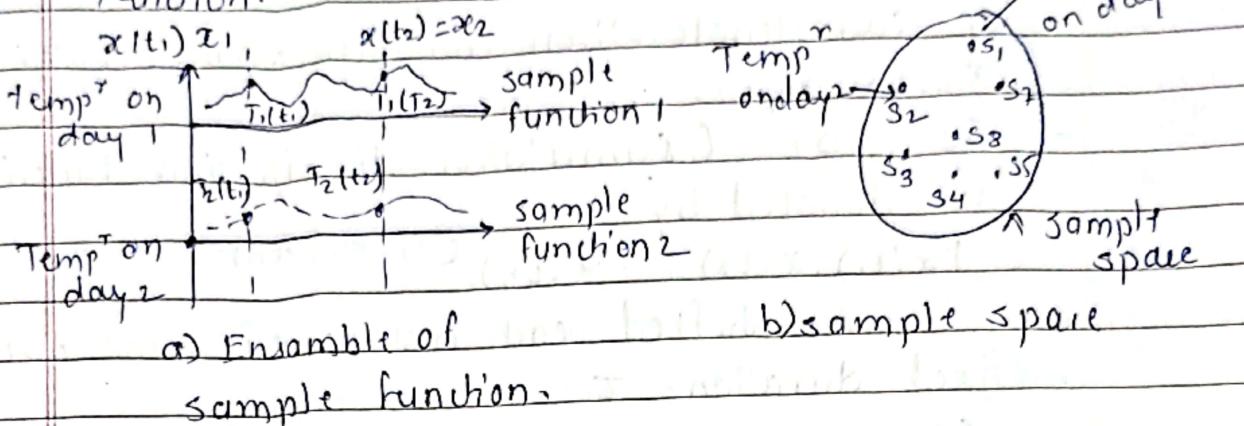
- Here we specify random variable ω_1 by repeating an experiments a large number of times & from the outcomes of the experiment we determine $\omega_1(\omega_1)$
- Here ω_1 is a random variable generated by the amplitude of the random process at instant $t = t_1$, &
- ω_2 is random variable generated by the amplitude of the random process at instant $t = t_2$

* Ensemble:-

- It means family or collection. So collection of all the possible sample function is called as an ensemble

* Relation b/w ensemble & sample space.

- Sample space is the collection of all possible sample points.
- Ensemble is the collection of all possible sample function.



a) Ensemble of
sample function.

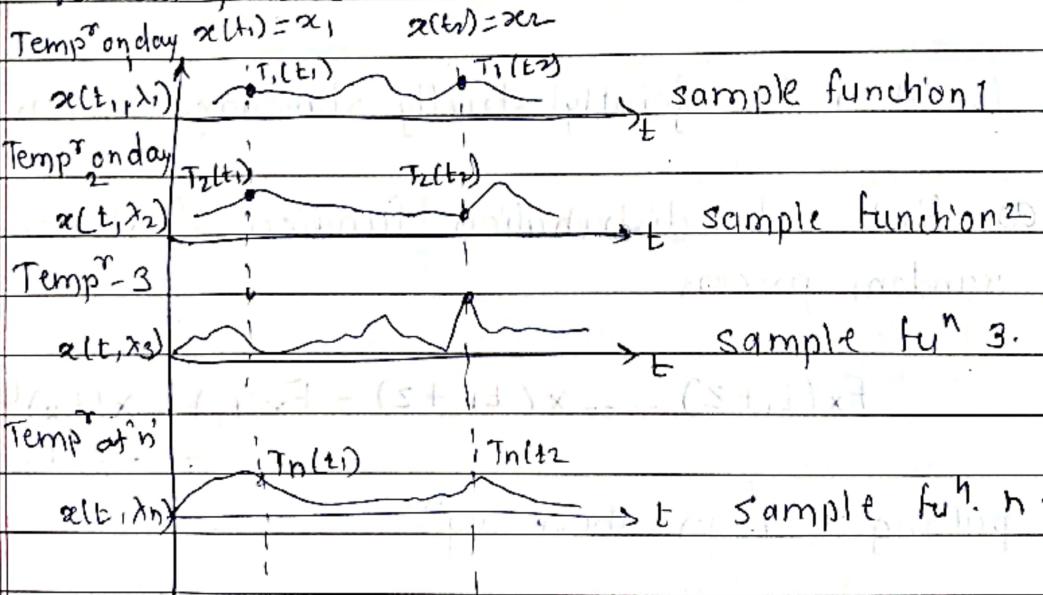
b) sample space

* Classification of Random Processes

- 1) Stationary & Non-stationary random process.
- 2) Wide-Sense (or weakly) stationary process.
- 3) Ergodic processes.

1) Stationary & Non-stationary

- A random process whose statistical characteristic do not change with time is known as stationary random process.



PDF - Probability Density Function.

- Let $x(t_1), x(t_2), \dots, x(t_n)$ denote the random variable.
 - The random process $x(t)$ at the different time instant $t = t_1, t_2, t_3, \dots, t_n$.
 - We can denote these random variables as $x_1, x_2, x_3, \dots, x_n$.
 - So CDF (Cumulative distribution function) is denoted by $F_{x(t_1), x(t_2), \dots, x(t_n)}(x_1, x_2, x_n)$
 - If we shifted each instant of time with fixed duration τ .
So,
 - New set of variables $x(t_1 + \tau), x(t_2 + \tau), x(t_n + \tau)$
- * Strictly stationary Process:-
- The random process $x(t)$ is said to be stationary in strict sense if the joint CDF of the original set of random variable is equal to a joint CDF of new set of random variables obtained after time shift of τ .
 - * Condition for jointly strictly stationary process

a) first order distribution function of stationary random process

$$F_{x(t_1 + \tau), \dots, x(t_n + \tau)}(x_1, \dots, x_n) = F_{x(t_1), \dots, x(t_n)}(x_1, \dots, x_n) \quad (1)$$

putting $k=1$ in above eqⁿ

$$F_{x(t)}(x) = F_x(t+z)(x)$$

$= F_x(x)$ — for all $t \notin z$.

- hence first order distribution F_x^n of stationary random process is independent of time

b) second order distribution $F_x^{(2)}$

Putting $k=2$ in eqⁿ ①

$$F_x(t_1, t_2) = F_x(x_1, x_2) = F_x(x_1) F_x(x_2) - F_x(x_1) x(t_2 - t_1) - \text{for all } t \notin z.$$

The above eqⁿ shows that this random process depends only on the time difference betⁿ the observation intervals. It does not depend on particular time.

* Mean, Correlation & Covariance function:

1) Mean:-

Defⁿ:- Mean of the strictly stationary random process $x(t)$ is defined as the expectation of the random variable obtained over observation interval ' t '

$$\mu_x(t) = E[x(t)] = \int_{-\infty}^{\infty} x f_x(x) dx$$

- It gives as,

$$\mu_x(t) = E[x(t)] = \int_{-\infty}^{\infty} x f_x(x) dx \quad \text{--- ①}$$

$$\therefore \mu_x(t) = \int_{-\infty}^{\infty} x f_x(x) dx \quad \text{--- ②}$$

$\therefore F_x(t)(x) = 1^{\text{st}}$ order probability density f_x^n of $x(t)$

- Mean of strictly stationary random process

$$\mu_x(t) = \mu_x \text{ --- for all } t \quad \text{--- ③}$$

- In this $F_x(t)(x)$ is independent of t ,

Hence mean of strictly stationary process is constant.

$$\therefore E[x(t_1)] = E[x(0)] \\ = \mu_x(0) = \text{constant.}$$

2) Auto-correlation Function for $x(t)$

- It is product of two random variables $x(t_1)$ & $x(t_2)$ obtained by process $x(t)$ at t_1 & t_2 resp.

$$R_x(t, t_2) = E[x(t), x(t_2)] \quad \text{--- (4)}$$

$$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} x_1 x_2 f_{x(t), x(t_2)}(x_1, x_2) dx_1 dx_2$$

$$= R_x(t_2 - t_1) \quad \text{for all } t_1 \neq t_2 \quad \text{--- (5)}$$

- So, here we can say that autocorrelation function of strictly stationary process depends only on time difference ($t_2 - t_1$)

3) Auto-Covariance Function for $x(t)$

$$C_x(t, t_2) = E[(x(t) - \mu_x)(x(t_2) - \mu_x)]$$

$$\therefore C_x(t, t_2) = E[x(t)x(t_2) - \mu_x x(t_1) - \mu_x x(t_2) + \mu_x^2] \quad \text{--- (6)}$$

$$= E[x(t_1)x(t_2)] - \mu_x E[x(t_1)] - \mu_x E[x(t_2)] + \mu_x^2$$

$$\text{But } R_x(t, t_2) = E[x(t_1)x(t_2)] \quad \text{from (4)}$$

$$\& \mu_x(t) = E[x(t)]$$

$$\therefore C_x(t, t_2) = R_x(t, t_2) - \mu_x^2 - \mu_x^2 + \mu_x^2 \\ = R_x(t_2 - t_1) - \mu_x^2$$

Example:-

$$x(t) = A \cos(\omega t + \phi), \phi \text{ is uniform } [-\pi, \pi]$$

Find $m_x(t)$, $R_x(t_1, t_2)$

$$1) m_x(t) = E[x(t)]$$

$$= A \int_{-\pi}^{\pi} \cos(\omega t + \phi) \cdot \frac{d\phi}{2\pi} = 0$$

$$2) R_x(t_1, t_2) = E[x(t_1)x(t_2)]$$

$$= \int_{-\pi}^{\pi} A \cos(\omega t_1 + \phi) \cdot A \cos(\omega t_2 + \phi) \frac{d\phi}{2\pi}$$

$$= \frac{A^2}{2\pi} \int_{-\pi}^{\pi} \cos(\omega(t_1 - t_2)) d\phi +$$

$$\text{(use property of cosine)} \rightarrow \frac{A^2}{2\pi} \int_{-\pi}^{\pi} \cos(\omega(t_1 + t_2) + 2\phi) d\phi$$

$$= \frac{A^2}{2} \cos(\omega(t_1 - t_2)) = \text{fun of } t_1, -t_2$$

For $t_1 = t_2 = z$

$$R_x(t_1, t_2) = \frac{A^2}{2} \cos(\omega(z - z))$$

$$= \frac{A^2}{2} \cos(0) \text{ ie. } R_x(z).$$

* Properties of autocorrelation function

Autocorrelation of stationary process is given as,

$$R_x(z) = E[x(t+z)x(t)] \text{ for all } t.$$

Property 1.

The mean square value of the process ∞

$$R_x(0) = E[x(t+0) \cdot x(t)]$$

$$R_x(0) = E[x^2(t)].$$

Property - 2 :-

The autocorrelation function $R_x(z)$ is an even function of z .

$$R_x(z) = R_x(-z)$$

Proof :-

Putting $t = (t-z)$

$$R_x(z) = E[x(t-z+z) \cdot x(t-z)]$$

$$= E[x(t) \cdot x(t-z)]$$

$x(t-z)$ - delayed version of $x(t)$

$x(t+z)$ - Advance version of $x(t)$

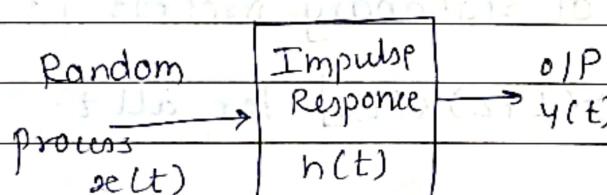
$$\therefore R_x(z) = R_x(-z)$$

Property 3 :-

- The autocorrelation function $R_x(z)$ has its maximum magnitude at $z=0$

$$|R_x(z)| \leq R_x(0)$$

* Transmission of signal through linear filter



- Let a random process $x(t)$ is applied as input to Linear Time Invariant filter (LTI).
- Impulse response assumed to be $h(t)$
- $x(t) -$ it is stationary process.

$$\text{OP} \quad y(t) = \int_{-\infty}^{\infty} h(z_1) x(t-T_1) dz_1, \quad \textcircled{1}$$

z_1 = integration variable.

- Mean of $y(t)$ [Output process]

$$m_y(t) = E[y(t)]$$

$$= E \int_{-\infty}^{\infty} h(z_1) x(t-T_1) dz_1, \quad \textcircled{2}$$

$$= \int_{-\infty}^{\infty} h(z_1) E[x(t-z_1)] dz_1,$$

$$\text{But } m_x(t-z_1) = E[x(t-z_1)]$$

$$\therefore m_y(t) = \int_{-\infty}^{\infty} h(z_1) \cdot m_x(t-z_1) dz_1,$$

$$m_y = m_x \int_{-\infty}^{\infty} h(z_1) dz_1,$$

$$\therefore m_y = m_x H(0)$$

$H(0)$ = zero frequency Response of system

- IMP - \rightarrow Mean of random process $y(t)$ produced at the output of LTI system in response to input random process $x(t)$ equal to the mean of $x(t)$ multiplied by the dc response of the system.
- 2) Auto-correlation function of random process $y(t)$ is a constant.

* Power Spectral Density:-

Defn - The distribution of average power of a signal $x(t)$ in the frequency domain is called power spectral density.

- A wide-sensed stationary random process is characterized in the frequency domain with the help of its PSD, which is defined as the F.F. of its auto-correlation function

$$S_x(f) = \int_{-\infty}^{\infty} R_x(z) e^{-j2\pi fz} dz. \quad \textcircled{1}$$

$X(t)$ calculated at $f = f_c$.

$$E[y^2(t)] = \int_{-\infty}^{\infty} |H(f)|^2 S_x(f) df \quad \textcircled{2}$$

where

$$E[y^2(t)] = \int_{-\infty}^{\infty} df |H(f)|^2 \int_{-\infty}^{\infty} R_x(z) e^{-j2\pi fz} dz$$

Here $E[y^2(t)]$ - it is square value of function $y(t)$

eq $\textcircled{2}$ represents that the mean square value $E[y^2(t)]$ of the output of LTI filter for wide sense stationary process $x(t)$ applied at its input, is integration of

PSD of square magnitude of the transfer function in the frequency domain.

* Properties of PSD:-

- 1) Property 1:- [Zero frequency value of PSD]
 - The value of PSD of wide sense stationary process at $f=0$ is equal to the total area under the curve of autocorrelation fun.

that is

$$S_x(0) = \int_{-\infty}^{\infty} R_x(z) dz$$

We know that

$$S_x(f) = \int_{-\infty}^{\infty} R_x(z) \cdot e^{-j2\pi fz} dz$$

Here $f=0$.

$$S_x(0) = \int_{-\infty}^{\infty} R_x(z) \cdot e^0 dz$$

$$S_x(0) = \int_{-\infty}^{\infty} R_x(z) dz$$

- 2) Property 2:- [Mean square Value of process]
 - The mean square value of a wide-sense stationary random process is equal to the area under the curve of PSD.

$$E[x^2(t)] = \int_{-\infty}^{\infty} S_x(f) df$$

We know that

$$R_x(z) = \int_{-\infty}^{\infty} S_x(f) \cdot e^{j2\pi fz} df$$

Here substitute $z=0$

$$R_x(0) = \int_{-\infty}^{\infty} S_x(f) e^{0f} df$$

$$R_x(0) = \int_{-\infty}^{\infty} S_x(f) df$$

We know that

$$E[x^2(t)] = R_x(0)$$

$$\therefore E[x^2(t)] = \int_{-\infty}^{\infty} S_x(f) df$$

3) Property 3 :- [PSD is always Positive]

- The PSD of a wide sense random process will always be non-negative for all value of 'f'

$$S_x(f) \geq 0 \text{ for all } f.$$

Proof:-

$$\text{The PSD of } S_x(f) = E[y^2(t)]$$

i.e. the mean square value of $E[y^2(t)]$ will be non-negative.

4) Property 4 :- [PSD is even function]

- The PSD of a real valued random process is an even function of frequency

$$\text{i.e. } S_x(-f) = S_x(f)$$

Proof:-

$$S_x(f) = \int_{-\infty}^{\infty} R_x(z) \cdot e^{-j2\pi fz} dz.$$

put $-f$ for f value.

$$S_x(-f) = \int_{-\infty}^{\infty} R_x(z) \cdot e^{-j2\pi f(-z)} dz.$$

Now $-z$ for z

$$S_x(f) = \int_{-\infty}^{\infty} R_x(-z) e^{-j2\pi fz} dz.$$

But $R_x(-z) = R_x(z)$ — coz it is a even fun.

$$\text{So } S_x(f) = \int_{-\infty}^{\infty} R_x(z) \cdot e^{-j2\pi fz} dz.$$

$$\therefore S_x(f) = S_x(-f).$$

5) Property 5:-

If the PSD is properly normalized, then it will have all the properties that are usually associated with a probability density fun (PSD).

* Examples:-

▷ Show that the random process

$x(t) = A \cos(\omega_0 t + \theta)$ → θ is a random variable uniformly distributed in the range $(0, 2\pi)$ is wide-sense stationary process.

→ for wide-sense stationary process it is necessary to show that

→ Mean of sample function amplitude at any 't' is same

→ Autocorrelation

$$R_x(t_1, t_2) = R_x(t_2 - t_1)$$

As θ is uniformly distributed the PDF is given by $f_\theta(\theta) = \frac{1}{2\pi}$, $0 < \theta < 2\pi$.

→ Mean of the process is given by

$$m_x(t) = \int_{-\infty}^{\infty} x f_x(x, t) dx. \quad \text{--- (2)}$$

$$x = x(t)$$

$$= A \cos(\omega_c t + \theta) \cdot f_x(x, t)$$

$$= f_\theta \theta = \frac{1}{2\pi}$$

$$m_x(t) = \int_{-\infty}^{\infty} \frac{1}{2\pi} \cdot A \cos(\omega_c t + \theta) d\theta$$

$$= \frac{A}{2\pi} [\sin(\omega_c t + \theta)]_0^{2\pi}$$

$$m_x(t) = 0.$$

2) Autocorrelation function:-

$$R_x(t_1, t_2) = E[x(t_1) \cdot x(t_2)]$$

$$= E[A \cos(\omega_c t_1 + \theta) \cdot A \cos(\omega_c t_2 + \theta)]$$

$$R_x(t_1, t_2) = E[A^2 \cos(\omega_c t_1 + \theta) \cdot \cos(\omega_c t_2 + \theta)]$$

but it is needed to consider the random variable θ

$$\cos A \cdot \cos B = \frac{1}{2} [\cos(A+B) + \cos(A-B)]$$

$$\therefore R_x(t_1, t_2) = E \left[\frac{A^2}{2} [\cos(\omega_c(t_1+t_2)) + \cos(\omega_c(t_1-t_2))] \right]$$

$$R_x(t_1, t_2) = \frac{A^2}{2} E[\cos(\omega_c(t_1-t_2))]^2 + \frac{A^2}{2} E[\cos(\omega_c(t_1+t_2+2\theta))]^2$$

↑
the first term does not
contain random variable of θ .

So Here only we consider the 2nd term

$$= \int_{-\infty}^{\infty} \cos[w_c(t_1 + t_2 + 2\theta)] \cdot \frac{1}{2\pi} d\theta$$

But $E[x] = \int_{-\infty}^{\infty} x f_x(x) dx$

$$= \int_0^{2\pi} \frac{1}{2\pi} \cos[w_c(t_1 + t_2 + 2\theta)] d\theta$$

$$= \frac{1}{2\pi} \int_0^{2\pi} \sin[w_c(t_1 + t_2 + 2\theta)]^2 d\theta$$

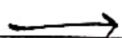
$$= 0$$

So Here we consider the final eqⁿ

$$R_{xz}(t_1, t_2) = A^2 \left[\cos[w_c(t_1 - t_2)] \right]$$

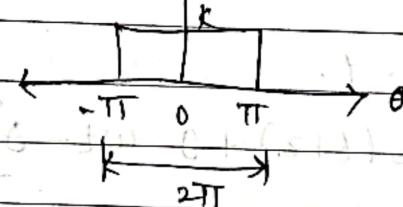
1st term

- 2) Show that the random process $x(t) = A \cos(\omega_c \theta)$ where θ is uniformly distributed random variable in the range $(-\pi, +\pi)$ is a wide sense stationary process.



the PDF of θ represented as

$$\uparrow f_\theta(\theta)$$



$$\text{Hence } k \times 2\pi = 1 \rightarrow \{ \text{area of PDF is 1} \\ \text{always} \}$$

$$k = \frac{1}{2\pi}$$

$$f_\theta(\theta) = \frac{1}{2\pi} \quad -\pi < \theta < \pi$$

$$= \underline{0}$$

⇒ Mean $x(t)$ calculation

$m_x(t)$ is process of $x(t)$ is given as

$$m_x(t) = E[x(t)]$$

$$= \int_{-\infty}^{\infty} A \cos(\omega t + \theta) f_\theta(\theta) d\theta$$

$$m_x(t) = \frac{A}{2\pi} \int_{-\pi}^{\pi} \cos(\omega t + \theta) d\theta$$

$$\cos t \stackrel{t \rightarrow 0}{=} \underline{0}$$

2) Auto correlation $R_x(t, t+z) \rightarrow$ Here $\pi \neq -\pi$ is the sum of two different time intervals. So.

$$R_{xx}(t, t+z) = E[x(t) \cdot x(t+z)]$$

$$\text{Step 1.} = \int_{-\infty}^{\infty} (A \cos(\omega t + \theta)) \cdot (A \cos(\omega(t+z) + \theta)) f_\theta(\theta) d\theta$$

$$= \frac{A^2}{2\pi} \int_{-\pi}^{\pi} \frac{1}{2} [\cos(\omega t) + \cos(2\omega t + 2\theta + \omega z)] d\theta$$

distribution of step 1.

$$= \frac{A^2}{2\pi} \int_{-\pi}^{\pi} \frac{1}{2} [\cos(\omega(t+z) + \theta - \omega t - \theta) + \frac{1}{2} \cos(\omega(t+z) + \theta + \omega t + \theta)] d\theta$$

This is periodic (approx.)

Integration of 2^{nd} term is zero.

$$\begin{aligned} \text{so } R_{xx}(t, t+T) &= \frac{A^2}{2\pi} \times \frac{1}{2} [\cos \omega t] [\theta]_{-\pi}^{\pi} \\ &= \frac{A^2}{2\pi} \times \frac{1}{2} \cos \omega t \times [2\pi] \\ &= \frac{A^2}{2} \cos \omega t \end{aligned}$$

* Concept of Noise:- It is unwanted energy that interferes with desired signal.

It is a random unwanted energy that interferes with desired signal.

* Classification of Noise:-

Internal noise - Internal noise

Noise in relay, battery

External noise - External noise

Thermal noise - Thermal noise

Atmospheric noise - Atmospheric noise

Shot noise - Shot noise

Industrial noise - Industrial noise

Transit time noise - Transit time noise

Parkinson noise

Miscellaneous noise

Solar noise

Cosmic noise

Filter noise - Filter noise

Resistive noise - Resistive noise

Noise in mixer.

i) External Noise:-

- It is originated from the sources outside the receiver.

a) Atmospheric Noise:- (static)

- It is caused by lightning discharges in thunderstorms & other natural electric disturbances occurring in atmosphere.
- It consists of false radio signals & propagates over earth as normal frequency signals. Hence they are picked up by antenna.
- It affects more with radio reception than TV reception. As a result, we can here strange sounds.

b) Extraterrestrial Noise - (space noise)

- This is the noise originated outside the earth.
- * Solar Noise :- Noise that originates from sun is called solar noise.
- * Cosmic Noise :- The noise received from stars is called thermal or cosmic noise.
- * Industrial Noise :- This is manmade noise. It is significant at frequencies of 1-600 MHz in urban, suburban & other industrial areas.

II) Internal Noise:-

- It is originated by any of the active or passive devices found in the communication devices.

* Thermal Noise:-

- It arises due to random motion of electrons in a conductor
- free electrons in a conductor possess kinetic energy. This kinetic energy gives motion to electrons
- This motion is randomized due to collision of electrons. This is due to thermal energy.

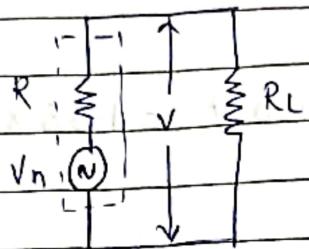


fig. current equivalent circuit for thermal noise.

- Thermal noise power thus produced is proportional to temperature & it is given by,

$$P_n = kTB$$

$$\therefore k = 1.38 \times 10^{-3} \text{ J/K}$$

$$B = B.W \times 10^6 \text{ Hz}$$

T = Absolute temp in °K.

$$P_n = \frac{V^2}{R_L}$$

$$\text{if } R = R_L \text{ then } V_n = \frac{V}{2}$$

$$\therefore P_n = \frac{\left(\frac{V_n}{2}\right)^2}{R} = \frac{V_n^2}{4R}$$

$$V_n^2 = 4RP_n$$

$$V_n = \sqrt{4kTB/R}$$

Example

- i) Calculate the thermal noise power available from any resistor at room temperature (290°K) for a B.W. of 1MHz . Calculate also the corresponding noise voltage given that $R = 50\Omega$.



Given

$$T = 290^{\circ}\text{K}$$

$$B = 1\text{MHz}$$

$$R = 50\Omega$$

$$k = \text{Boltzmann's constant} = 1.38 \times 10^{-23} \text{ J}^{\circ}\text{K}.$$

Thermal noise

$$P_n = kTB = 1.38 \times 10^{-23} \times 290 \times 1 \times 10^6$$

$$= 4 \times 10^{-15} \text{ Watt}$$

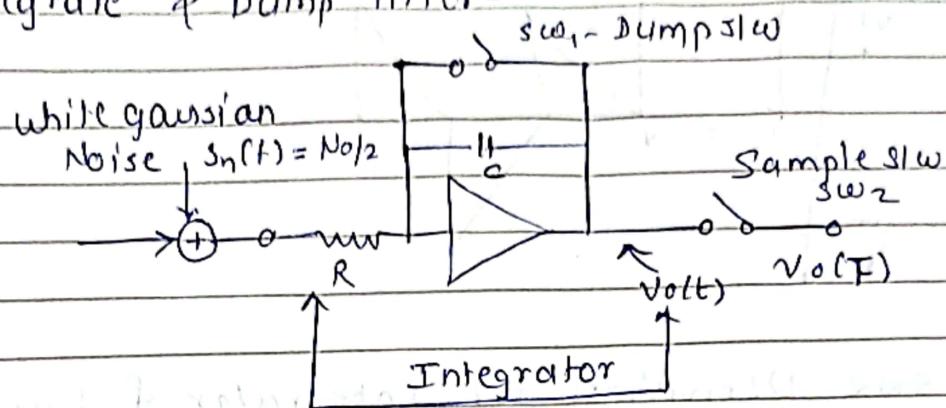
Thermal noise voltage

$$V_n = \sqrt{4kTB R}$$

$$= \sqrt{4 \times 1.38 \times 10^{-23} \times 290 \times 1 \times 10^6 \times 50}$$

$$V_n = 0.895 \text{ uV.}$$

* Integrate & Dump filter:-



- It consists of two major circuits:-

- a) Adder

- b) Integrate & dump S/IW combination.

- The transmitted signal $x(t)$ is added with noise $n(t)$. This

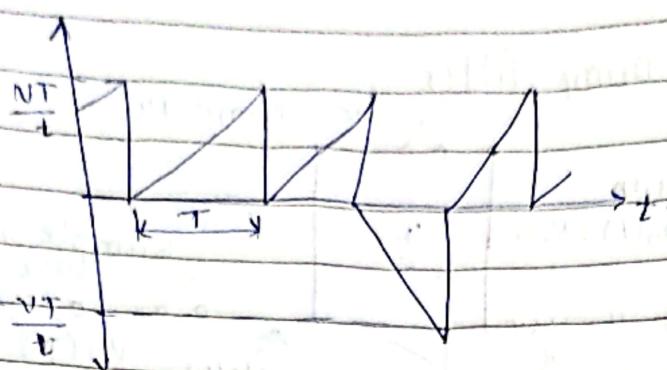
$[x(t) + n(t)]$ is the input provided to the integrator & dump filter.

The PSD of $n(t) = \left(\frac{N_0}{2}\right)$ → as it is white Gaussian noise.

Gaussian Noise - It is a stationary ergodic random process with zero mean.

* Working:-

- Initially S/IW_2 is closed. Due to this, capacitor discharges completely at the beginning of the bit interval.
- Voltage at $C=0$ at starting of bit.
- Then integrator integrates over one bit period T second.
- S/IW_1 is kept open for the bit period 'T' sec.
- at the end of the bit period S/IW_2 , the sampling S/IW is closed for a moment.



* SNR Derivation for integrator & Dump filter.

- The input of integrator is $\int [x(t) + n(t)] dt$

- Output of integrator is given by, $v_o(t) = \frac{1}{RC} \int [x(t) + n(t)] dt$

$$v_o(t) = \frac{1}{RC} \int [x(t) + n(t)] dt$$

- Integration operation over a one-bit window interval

$$v_o(t) = \frac{1}{RC} \int x(t) dt + \frac{1}{RC} \int n(t) dt$$

Now the sample voltage due to signal is

$$x_0(T) = \frac{1}{RC} \int_0^T v_o(t) dt$$

Let $x(t) = +V$ for $t \in [0, T]$, $n(t) = 0$

$$x_0(T) = \frac{1}{RC} \int_0^T V dt$$

$$x_0(T) = \frac{V}{RC} [+]_0^T$$

$$= \frac{V}{RC} T$$

Let $\tau = RC$, determine the normalized output of signal power

$$\chi_0^2(T) = \frac{V^2 T^2}{\tau^2}$$

* Output noise power calculation.

$$P = \frac{N_0 T}{2 \tau^2}$$

* Signal to noise ratio of integrate & dump receiver

$$SNR = \frac{V^2 T^2 / \tau^2}{N_0 T / 2 \tau^2} = \frac{2 V^2 T}{N_0}$$

Important Formulae:-

$$1) P_e = \frac{1}{2} \operatorname{erfc} \sqrt{\frac{E}{N_0}} \quad \left. \begin{array}{l} E = V^2 T - \text{signal energy bit} \\ v = \text{signal amplitude} \\ T = \text{bit duration.} \end{array} \right\}$$

Probability of error
 erfc - complementary error function. $\frac{N_0}{2} = \text{PSD of white noise.}$

2) Complementary error function:-

$$\operatorname{erfc}(u) = \int_u^\infty e^{-x^2} dx$$

3) Signal to Noise ratio of integrate & dump

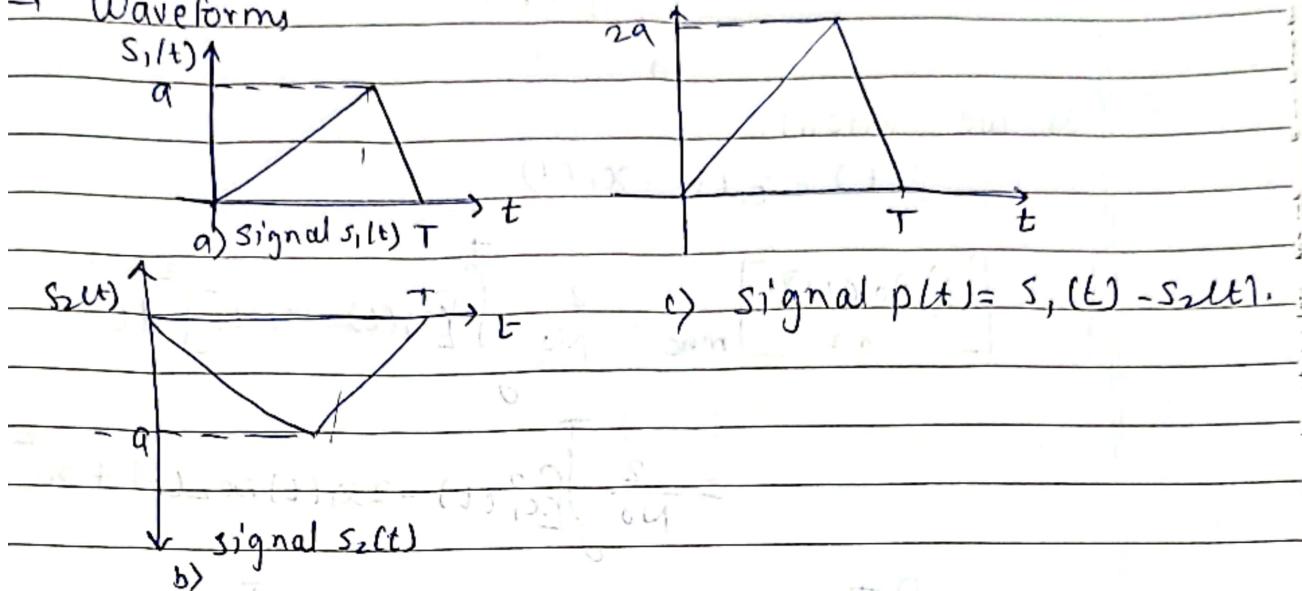
$$\text{receiver} = \frac{2 V^2 T}{N_0}$$

Problems:-

Matched Filter:-

Defn:- An optimum filter which yields a max. ratio $\left[\frac{[P_o(t)]^2}{\sigma^2} \right]$ is known as matched filter.

→ Waveforms



Probability of Error 'Pe' of the Matched Filter

- It can be obtained by evaluating maximum signal to noise ratio

$$\left[\frac{[P_o(t)]^2}{\sigma^2} \right]_{\max}$$

$$\text{Input } S_{ni}(f) = \frac{N_0}{2 \cdot \infty}$$

$$\left[\frac{[P_o(t)]^2}{\sigma^2} \right]_{\max} = \frac{1}{2} \int_{-\infty}^{\infty} \frac{|P(f)|^2}{S_{ni}(f)} df$$

$\Rightarrow \int_{-\infty}^{\infty} |P(f)|^2 df = N_0/2$

$$= \frac{1}{2} \int_{-\infty}^{\infty} |P(f)|^2 df$$

$$= \frac{2}{N_0} \int_{-\infty}^{\infty} |P(f)|^2 df$$

but $\int_{-\infty}^{\infty}$

$$\int_{-\infty}^{\infty} |P(f)|^2 df = \int_{-\infty}^{\infty} P^2(t) dt$$

$$= \int_0^T P^2(t) dt.$$

as we know

$$P(t) = x_1(t) - x_2(t)$$

$$\left[\frac{P^2(t)}{2} \right]_{\text{max}} = \frac{2}{N_0} \int_0^T [x_1(t) - x_2(t)]^2 dt$$

$$= \frac{2}{N_0} \int_0^T [x_1^2(t) - 2x_1(t)x_2(t) + x_2^2(t)] dt$$

$$= \frac{2}{N_0} \left[\int_0^T x_1^2(t) dt + \int_0^T x_2^2(t) dt - 2 \int_0^T x_1(t)x_2(t) dt \right]$$

$$= \frac{2}{N_0} [E_{S1} + E_{S2} - 2E_{S12}]$$

$$\therefore E_{S1} = \int_0^T x_1^2(t) dt = \text{signal energy of } x_1(t)$$

$$E_{S2} = \int_0^T x_2^2(t) dt = \text{signal energy of } x_2(t)$$

$$E_{S12} = \int_0^T x_1(t)x_2(t) dt = \text{signal energy due to correlation of } x_1(t) \text{ & } x_2(t).$$

with the correlation property

$$x_1(t) = -x_2(t)$$

$$E_{S1} = E_{S2} = E_{S12} = E_S$$

$$\text{So } \left[\frac{[P_o(T)]^2}{\sigma^2} \right]_{\text{max}} = \frac{2}{N_0} [E_s + E_s - (-2E_s)] \\ = \frac{8E_s}{N_0}$$

Now the error probability of optimum filter

$$\left[\frac{[P_o(T)]^2}{\sigma^2} \right]_{\text{max}} = P_e = \frac{1}{2} \operatorname{erfc} \left[\frac{x_{o1}(T) - x_{o2}(T)}{\sqrt{2} \cdot \sigma} \right]$$

$$P_e = \frac{1}{2} \operatorname{erfc} \left[\frac{P_o^2(T)}{8\sigma} \right]^{1/2}$$

$$P_{e(\min)} = \frac{1}{2} \operatorname{erfc} \left[\frac{1}{8} \left(\frac{P_o^2(T)}{\sigma^2} \right)^{1/2} \right]$$

$$= \frac{1}{2} \operatorname{erfc} \left[\frac{1}{8} \left(\frac{8E_s}{N_0} \right)^{1/2} \right]$$

$$P_{e(\min)} = \frac{1}{2} \operatorname{erfc} \left(\frac{E_s}{N_0} \right)^{1/2}$$

After simplification we get

The optimum filter's output voltage will be

the difference between the received signal and the noise component.

which can be obtained by multiplying each term of the equation by noise variance.

Let us consider the optimum filter's output voltage as V_o and the noise voltage as N_o .

Then the optimum filter's output voltage is given by

$V_o = x_o(T) - N_o$

where $x_o(T)$ is the optimum filter's output voltage.

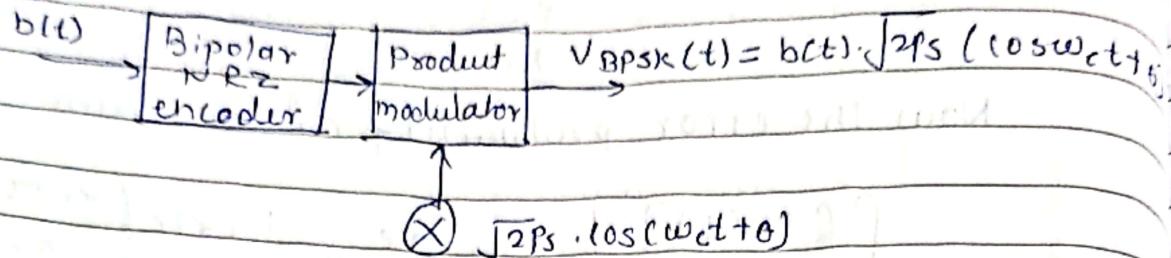
Now we have to find the power spectral density of the optimum filter's output voltage.

Let us denote the power spectral density of the optimum filter's output voltage as $S_o(f)$.

Then the power spectral density of the optimum filter's output voltage is given by

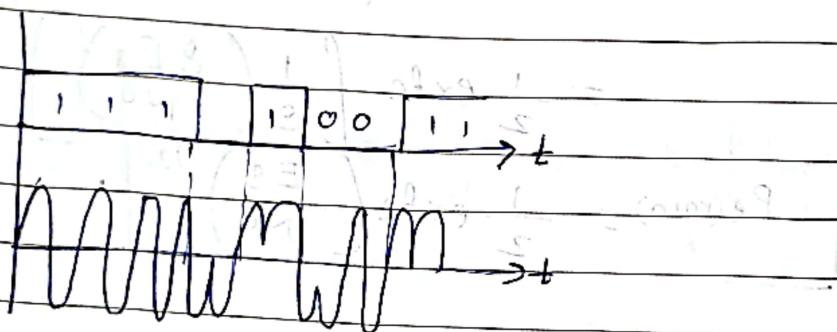


- * Binary Phase shift keying (BPSK) :-
- * BPSK transmitter:-



1) Polar NRZ:-

- It converts the input binary data sequence into polar NRZ format.
- In this binary symbol 1 & 0 are represented by $\pm \sqrt{2}P_s \cdot P_s$



2) Product modulator:-

- The polar NRZ symbols are multiplied with sinusoidal carrier.
- The desired BPSK output has fixed phase when the data is at one level.
- It changes the phase by 180° for other level change.

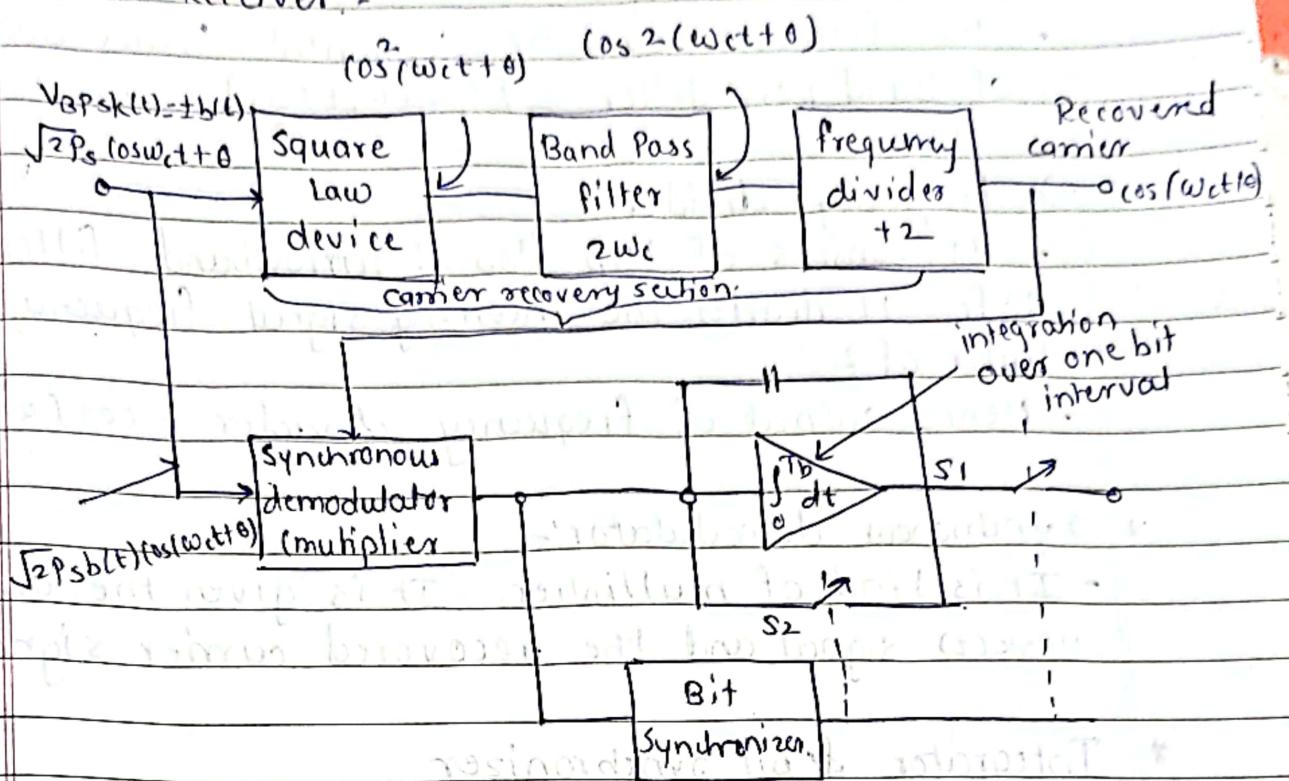
Mathematical eg:-

$$V_{BPSK}(t) = \sqrt{2}P_s \cdot \cos(\omega_c t)$$

$\rightarrow 0^\circ$ phase

$$V_{BPSK}(t) = \sqrt{2}P_s \cdot \cos(\omega_c t + \pi)$$

* BPSK Receiver:-



- The received signal at BPSK receiver is,

$$V_{BPSK}(t) = b(t) \sqrt{2P_s} \cdot \cos(\omega_c t + \theta) \\ = b(t) \sqrt{2P_s} \cdot \cos \left[\omega_c t + \frac{\theta}{\omega_c} \right]$$

θ is a fixed phase shift. It refers to time delay ($\frac{\theta}{\omega_c}$)

- The time delay (θ/ω_c) depends on majorly two factors

→ Distance betⁿ Transmitter & receiver

* Carrier Recovery Section:-

1) Square Law device:-

- Input of square law device = $V_{BPSK}(t)$

- It will square the received signal. Hence OIP of square law device

$$= \cos^2(\omega_c t + \theta)$$

2) Band pass filter:-

- The band pass filter used for the

Cut-off frequency = $2f_c$

- The filter removes DC component. Hence output of band pass filter = $P \cos^2(\omega t + \phi)$

3) Frequency divider:-

- It consists of flip-flop & narrowband filter tuned to f_c . It divides the incoming signal frequency by a factor of 2
- Hence output of frequency divider = $\cos(\omega t + \phi)$

* Synchronous demodulator:-

- It is kind of multiplier. It is given the original BPSK(t) signal and the recovered carrier signal.

* Integrator & bit synchronizer

- Bit synchronizer is used to detect the beginning & end of the bit interval

(Differential detection and compare)

$[(-1)^{B_i} B_{i+1}] \text{ cos } \theta_{i+1}$ AND

Take first derivative of this value having max. 0

and plot between no change (0.5) pitch point soft

transition, minimum & flat minimum

minimum value 0.5

straight line 0.5

straight - negative slope to linear

linear - negative slope to linear

negative slope to linear

linear

linear - negative slope to linear

negative slope to linear