Lecture 13: Noncoherent Detection of Digital Modulation

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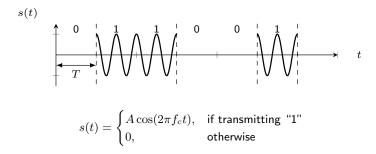
Outline

- Noncoherent demodulation of ASK
- Noncoherent demodulation of FSK
- Differential demodulation of DPSK
- Reference
 - ✓ [Haykin] Chapter 9

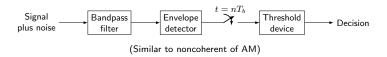
Coherent vs. Noncoherent Demodulation

- Coherent demodulation assumes perfect synchronization
 - √ Needs a phase locked loop (very complicated)
- Accurate phase synchronization: difficult in a dynamic channel
 - √ Phase synchronization error is due to varying propagation delays, frequency drift, instability of the local oscillator, effects of strong noise . . .
 - √ Performance of coherent detection will degrade severely
- For unknown phase, use non-coherent detection
 - √ No provision is made for carrier phase recovery
- Simpler circuitry/receiver but hard to analyze

ASK Waveform



Noncoherent Demodulation of ASK



Output of the BPF

$$y(t) = \begin{cases} n(t), & \text{if 0 is sent,} \\ n(t) + A\cos(2\pi f_c t), & \text{if 1 is sent.} \end{cases}$$

Recall

$$n(t) = n_{\mathsf{I}}(t)\cos(2\pi f_c t) - n_{\mathsf{Q}}(t)\sin(2\pi f_c t)$$

Envelope

$$r(t) = \begin{cases} \sqrt{n_{\mathrm{I}}^2(t) + n_{\mathrm{Q}}^2(t)}, & \text{if 0 is sent,} \\ \sqrt{\left(A + n_{\mathrm{I}}(t)\right)^2 + n_{\mathrm{Q}}^2(t)}, & \text{if 1 is sent.} \end{cases}$$

Distribution of the Envelope

$$r(t) = \begin{cases} \sqrt{n_{\mathrm{I}}^2(t) + n_{\mathrm{Q}}^2(t)}, & \text{if 0 is sent,} \\ \sqrt{\left(A + n_{\mathrm{I}}(t)\right)^2 + n_{\mathrm{Q}}^2(t)}, & \text{if 1 is sent.} \end{cases}$$

• Symbol 0 sent \Rightarrow envelope $r(t) = \sqrt{n_{\rm I}^2(t) + n_{\rm Q}^2(t)}$: Rayleigh distribution

$$f(r)=\frac{r}{\sigma^2}e^{-r^2/2\sigma^2},\quad r\geq 0\quad \text{(Lect 3)}$$

• Symbol 1 sent \Rightarrow envelope $r(t) = \sqrt{\left(A + n_{\rm I}(t)\right)^2 + n_{\rm Q}^2(t)}$: Rician distribution

$$f(r) = \frac{r}{\sigma^2} e^{-(r^2 + A^2)/2\sigma^2} I_0\left(\frac{Ar}{\sigma^2}\right), \quad r \ge 0, \quad \text{(HW 1)}$$

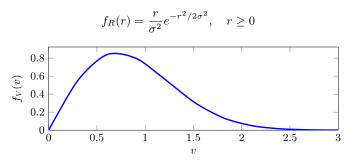
where $I_0(\cdot)$: the modified zero-order Bessel function of the first kind,

$$I_0(x) \triangleq \frac{1}{2\pi} \int_0^{2\pi} e^{x \cos \theta} d\theta$$



Rayleigh Distribution

- Define a random variable $R=\sqrt{X^2+Y^2}$ where X and Y are i.i.d. Gaussian random variable with zero mean and variance σ^2
- R has Rayleigh distribution



Normalized Rayleigh distribution: $v = r/\sigma$, $f_V(v) = \sigma f_R(r)$

• Proving it requires change into polar coordinates

$$R=\sqrt{X^2+Y^2}, \quad \Theta=\arctan\frac{Y}{X}$$

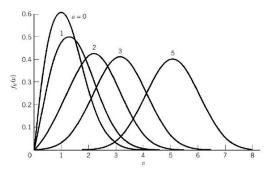
Rician Distribution

• If X has non-zero mean A, R has Rician distribution:

$$f_R(r) = \frac{r}{\sigma^2} e^{-(r^2 + A^2)/2\sigma^2} I_0\left(\frac{Ar}{\sigma^2}\right), \quad r \ge 0,$$

where $I_0(\cdot)$ is the modified zero-order Bessel function of the first kind

$$I_0(x) \triangleq \frac{1}{2\pi} \int_0^{2\pi} e^{x \cos \theta} d\theta$$

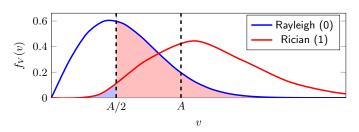


Normalized Rician distribution: $v=r/\sigma$, $a=A/\sigma$, $f_V(v)=\sigma f_R(r)$

Error Probability

- Let threshold $\lambda = A/2$ for simplicity
- Error probability: dominated by symbol 0 and given by

$$P_{e, {\rm ASK, noncoherent}} \approx \frac{1}{2} \int_{A/2}^{\infty} \frac{r}{\sigma^2} e^{-r^2/2\sigma^2} dr = \frac{1}{2} e^{-A^2/8\sigma^2}$$



Coherent demodulation

$$P_{e, \text{ASK,coherent}} = Q\left(\frac{A}{2\sigma}\right) \le \frac{1}{2}e^{-A^2/8\sigma^2}$$

• Noncoherent demodulation results in some performance degradation



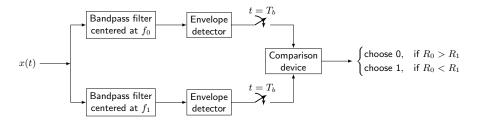
ASK Example

ASK Modulation System with Noncoherent Demodulation

- ullet Carrier Amplitude $A=0.7~{
 m V}$
- ullet Standard Deviation of White Gaussian Noise $\sigma=0.125~{
 m V}$
- Symbols "0" and "1" with equal probability

What is BER?

Noncoherent Demodulation of FSK



Distribution of Envelope

• If a symbol 1 is sent, output of the BPFs

$$y_0(t) = n_0(t)$$

 $y_1(t) = n_1(t) + A\cos(2\pi f_1 t)$

• First branch: Rayleigh distribution

$$f_{R_0}(r_0) = \frac{r_0}{\sigma^2} e^{-r_0^2/2\sigma^2}, \quad r_0 \ge 0$$

Second: Rician distribution

$$f_{R_1}(r_1) = \frac{r_1}{\sigma^2} e^{-(r_1^2 + A^2)/2\sigma^2} I_0\left(\frac{Ar_1}{\sigma^2}\right), \quad r_1 \ge 0,$$

- ullet Envelopes R_0 and R_1 are independent
- Error probability (derivation omitted)

$$P_{e, \mathsf{FSK}, \mathsf{noncoherent}} = \mathsf{Pr}\{R_1 < R_0\} = \frac{1}{2}e^{-A^2/4\sigma^2}$$



BER of FSK

Error occurs if Rice < Rayleigh

$$\begin{split} P_{e} &= P(R_{1} < R_{0}) \\ &= \int_{0}^{\infty} \int_{r_{1}}^{\infty} \frac{r_{1}}{\sigma^{2}} e^{-(r_{1}^{2} + A^{2})/2\sigma^{2}} I_{0} \left(\frac{Ar_{1}}{\sigma^{2}}\right) \frac{r_{0}}{\sigma^{2}} e^{-r_{0}^{2}/2\sigma^{2}} dr_{0} dr_{1} \\ &= \int_{0}^{\infty} \frac{r_{1}}{\sigma^{2}} e^{-(r_{1}^{2} + A^{2})/2\sigma^{2}} I_{0} \left(\frac{Ar_{1}}{\sigma^{2}}\right) \int_{r_{1}}^{\infty} \frac{r_{0}}{\sigma^{2}} e^{-r_{0}^{2}/2\sigma^{2}} dr_{0} dr_{1} \\ &= \int_{0}^{\infty} \frac{r_{1}}{\sigma^{2}} e^{-(2r_{1}^{2} + A^{2})/2\sigma^{2}} I_{0} \left(\frac{Ar_{1}}{\sigma^{2}}\right) dr_{1} \\ &= \frac{x = \sqrt{2}r_{1}, \alpha = A/\sqrt{2}}{2} \frac{1}{2} e^{-A^{2}/4\sigma^{2}} \int_{0}^{\infty} \frac{x}{\sigma^{2}} e^{(x^{2} + \alpha^{2})/2\sigma^{2}} I_{0} \left(\frac{\alpha x}{\sigma^{2}}\right) dx \end{split}$$

Observe that the integrand is a Rician density

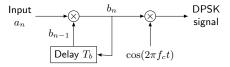
$$P_{e, \text{FSK}, \text{noncoherent}} = \frac{1}{2} e^{-A^2/4\sigma^2}$$

Coherent modulation

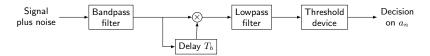
$$P_{e, \mathrm{FSK,coherent}} = Q\Big(\frac{A}{\sqrt{2}\sigma}\Big) \leq \frac{1}{2}e^{-A^2/4\sigma^2}$$

DPSK: Differential PSK

- Impossible to demodulate PSK with an envelop detector since PSK signals have the same frequency and amplitude
- Demodulating PSK differentially, where phase reference is provided by a delayed version of the signal in the previous interval
- Essential to encode differentially: $b_n = b_{n-1} \times a_n$ where $a_n, b_n \in \pm 1$



Differential Demodulation



• Probability of error ([Haykin] Chapter 9)

$$P_{e,\mathrm{DPSK}} = \frac{1}{2}e^{-A^2/2\sigma^2}$$

Coherent demodulation

$$P_{e, \text{PSK}} = Q\left(\frac{A}{\sigma}\right) \le \frac{1}{2}e^{-A^2/2\sigma^2}$$

Illustration of DPSK

| n | 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
|--|---|---|-------|----|---|-------|----|---|---|
| Information symbols $\{a_n\}$ | | 1 | -1 | -1 | 1 | -1 | -1 | 1 | 1 |
| $\{b_{n-1}\}$ | | 1 | 1 | -1 | 1 | 1 | -1 | 1 | 1 |
| DPSK sequence $\{b_n = a_n \times b_{n-1}\}$ | 1 | 1 | -1 | 1 | 1 | -1 | 1 | 1 | 1 |
| Transmitted phase (radians) | 0 | 0 | π | 0 | 0 | π | 0 | 0 | 0 |
| Output of lowpass filter (polarity) | | + | _ | _ | + | _ | _ | + | + |
| Decision | | 1 | -1 | -1 | 1 | -1 | -1 | 1 | 1 |

Symbol 1 ($b_0 = 1$) is inserted at the beginning of the differentially encoded sequence.

PSK Example

DPSK Modulation System with Differential Demodulation

- ullet Carrier Amplitude $A=0.7~{
 m V}$
- ullet Standard Deviation of White Gaussian Noise $\sigma=0.125~{
 m V}$
- Symbols "0" and "1" with equal probability

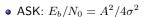
What is BER?

Application: DPSK

- WLAN standard IEEE 802.11b
- Bluetooth2
- Digital audio broadcast (DAB): DPSK + OFDM (orthogonal frequency division multiplexing)
- Inmarsat (International Maritime Satellite Organization): now a London-based mobile satellite company

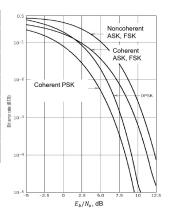
Summary and Comparison

| Scheme | Bit-Error Rate (BER) | | | | |
|-----------------|--|--|--|--|--|
| Coherent ASK | $Q\left(\frac{A}{2\sigma}\right) = Q\left(\sqrt{\frac{E_b}{N_0}}\right)$ | | | | |
| Coherent FSK | $Q\left(\frac{A}{\sqrt{2}\sigma}\right) = Q\left(\sqrt{\frac{E_b}{N_0}}\right)$ | | | | |
| Coherent PSK | $Q\left(\frac{A}{\sigma}\right) = Q\left(\sqrt{\frac{2E_b}{N_0}}\right)$ | | | | |
| Noncoherent ASK | $\frac{1}{2}\exp\left(-\frac{A^2}{8\sigma^2}\right) = \frac{1}{2}\exp\left(-\frac{E_b}{2N_0}\right)$ | | | | |
| Noncoherent FSK | $\frac{1}{2}\exp\left(-\frac{A^2}{4\sigma^2}\right) = \frac{1}{2}\exp\left(-\frac{E_b}{2N_0}\right)$ | | | | |
| Noncoherent PSK | $\frac{1}{2}\exp\left(-\frac{A^2}{2\sigma^2}\right) = \frac{1}{2}\exp\left(-\frac{E_b}{N_0}\right)$ | | | | |



• FSK: $E_b/N_0 = A^2/2\sigma^2$

• PSK: $E_b/N_0 = A^2/2\sigma^2$



Conclusions

- Non-coherent demodulation retains the hierarchy of performance
- Non-coherent demodulation has error performance slightly worse than coherent demodulation, but approaches coherent performance at high SNR
- Non-coherent demodulators are considerably easier to build

Note