

Communication Systems Summary

Andreas Biri, D-ITET

31.12.14

1. Random Processes

Definitions

Cumulative Distribution Function (CDF)

$$F_X(x) = P\{X \leq x\}, \quad F_{XY}(x, y) = P\{X \leq x, Y \leq y\}$$

$$F_{XY}(x, y) = F_{X|Y}(x|y) * F_Y(y) = F_{Y|X}(y|x) * F_X(x)$$

Probability Density Function (PDF)

$$f_X(x) = \frac{d F_X(x)}{dx}, \quad f_{XY}(x, y) = \frac{d^2 F_{XY}(x, y)}{dx dy}$$

Expected Value

$$E\{X\} = m_X = \mu_X = \int_{-\infty}^{\infty} x f_X(x) dx$$

$$E\{g(X, Y)\} = \int_{-\infty}^{\infty} g(x, y) * f_{XY}(x, y) dx dy$$

Variance

$$\sigma_X^2 = E\{(X - m_X)^2\} = \int_{-\infty}^{\infty} (x - m_X)^2 f_X(x) dx$$

Covariance

$$C_{XY} = E\{(X - m_X)(Y - m_Y)\} = E\{X * Y\} - m_X * m_Y$$

Uncorrelated: covariance of two random variables is zero
Necessary condition for stat. independence

Independence

$$F_{XY}(x, y) = F_X(x) * F_Y(y), \quad f_{XY}(x, y) = f_X(x) * f_Y(y)$$

Mathematical definitions

Random process (t) : sample space composed of the (real valued) time functions: $\{x_1(t), x_2(t), \dots, x_n(t)\}$

Random variable (t_k) : random process at time t_k

Strict sense stationary (SSS)

Statistical characterization of the random process is independent of observation start time
steady state behaviour, invariant to time shift

Wide sense stationary (WSS)

Constant mean & autocorrelation function depends only on the time difference $\tau = t_1 - t_2 \rightarrow R_X(\tau)$

$$E[X^2(t)] = R_X(0), \quad R_X(\tau) = R_X(-\tau), \quad |R_X(\tau)| \leq R_X(0)$$

Autocorrelation function

$$\begin{aligned} R_X(t_1, t_2) &= E[X(t_1) X(t_2)] \\ &= \iint_{-\infty}^{\infty} x_1 x_2 f_{\{X(t_1), X(t_2)\}}(x_1, x_2) dx_1 dx_2 \end{aligned}$$

Strict sense stat. : depends only on relative time difference

$$\forall t_1, t_2 : R_X(t_1, t_2) = R_X(t_2 - t_1) = R_X(\tau)$$

Cross-correlation function

$$\begin{aligned} R_{XY}(t, u) &= E[X(t) Y(u)] \\ &= \iint_{-\infty}^{\infty} xy f_{\{X(t), Y(u)\}}(x, y) dx dy \end{aligned}$$

Stationary: $R_{XY}(t, u) = R_{XY}(\tau)$ for $\tau = t - u$

Symmetry: $R_{XY}(\tau) = R_{YX}(-\tau)$

Autocovariance function

$$\begin{aligned} C_X(t_1, t_2) &= E[(X(t_1) - \mu_X)(X(t_2) - \mu_X)] \\ &= R_X(t_2 - t_1) - \mu_X^2 \end{aligned}$$

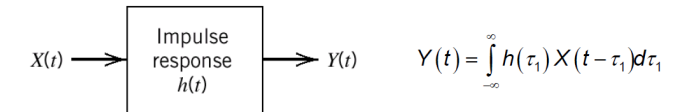
Ergodic Random Processes

$$\text{Mean function estimator: } \mu_X(T) = \frac{1}{2T} \int_{-T}^T x(t) dt$$

A random process is *ergodic in the mean*, if

$$\lim_{T \rightarrow \infty} \mu_X(T) = \mu_X, \quad \lim_{T \rightarrow \infty} \text{Var}[\mu_X(T)] = 0$$

Filtered Random Processes



$$\begin{aligned} \mu_Y &= E[Y(t)] = E\left[\int_{-\infty}^{\infty} h(\tau_1) X(t - \tau_1) d\tau_1\right] \\ &= \mu_X \int_{-\infty}^{\infty} h(\tau_1) d\tau_1 = \mu_X * H(0) \end{aligned}$$

If $X(t)$ wide sense stationary

$$R_Y = \iint_{-\infty}^{\infty} h(\tau_1) h(\tau_2) R_X(\tau - \tau_1 + \tau_2) d\tau_1 d\tau_2$$

Power Spectral Density : Fourier transform of Autocorrelation

$$\text{Fourier transformation: } H(f) = \int_{-\infty}^{\infty} h(t) e^{-j2\pi f t} dt$$

$$S_X(f) = \int_{-\infty}^{\infty} R_X(\tau) \exp(-j2\pi f \tau) d\tau$$

Properties of stationary random processes: $S_X(-f) = S_X(f) \geq 0$

$$S_X(0) = \int_{-\infty}^{\infty} R_X(\tau) d\tau$$

$$E[X^2(t)] = R_X(0) = \int_{-\infty}^{\infty} S_X(f) df$$

$$S_Y(f) = |H(f)|^2 S_X(f)$$

Gaussian Process

If $Y = \int_0^T g(t) X(t) dt$ is Gaussian distributed for every $g(t)$, then the process $X(t)$ is a Gaussian process

If a Gaussian process is applied to a stable LTI filter, then the output process is also Gaussian

Multivariate Gaussian probability function:

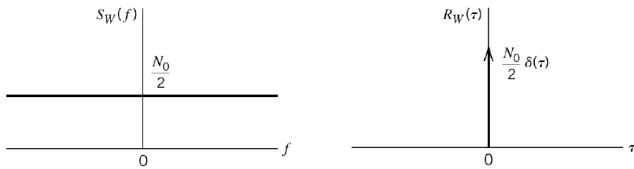
$$f(\vec{x}) = \frac{1}{(2\pi)^{n/2} \sqrt{\det \Sigma}} \exp\left(-\frac{1}{2} (\vec{x} - \vec{\mu})^T \Sigma^{-1} (\vec{x} - \vec{\mu})\right)$$

$$\vec{\mu}^T = [\mu_X(t_1), \dots, \mu_X(t_n)], \quad \Sigma_{k,i} = C_X(t_k, t_i)$$

White Noise : PSD independent of frequency

Two observations with nonzero time separation are uncorrelated

$$S_W(f) = \frac{N_0}{2}, \quad R_W(\tau) = \frac{N_0}{2} \delta(\tau), \quad N_0 = k T$$



Distributions

Normal Distribution (Continuous)

$$N(m_X, \sigma_X^2): f_X(x) = \frac{1}{\sqrt{2\pi} \sigma_X} \exp\left(-\frac{(x - m_X)^2}{2 \sigma_X^2}\right)$$

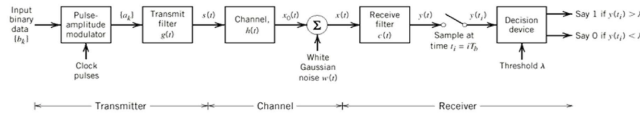
Poisson Distribution (Discrete)

$$P\{X = k\} = e^{-\lambda} \frac{\lambda^k}{k!}$$

Binomial Distribution (Discrete)

$$P\{X = k\} = \binom{n}{k} p^k (1-p)^{n-k}$$

2. Baseband Pulse Transmission [2]

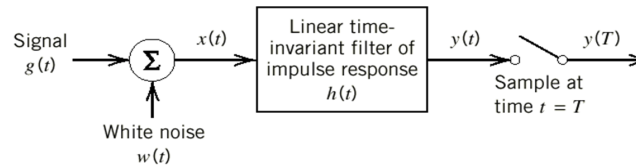


$$s(t) = \sum_k a_k g(t - k * T_b)$$

Matched Filter

Optimum system for detecting known signal in white noise

Linear filter



Input: $x(t) = g(t) + w(t)$

Output: $y(t) = g_0(t) + n(t)$, $n(t) = h(t) * w(t)$

Pulse signal-to-noise ratio

$$\eta = \frac{|g_0(T)|^2}{E[n^2(t)]}$$

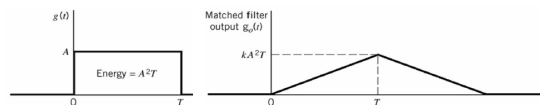
Maximized with *matched filter*

$$h_{opt}(t) = k * g(T - t)$$

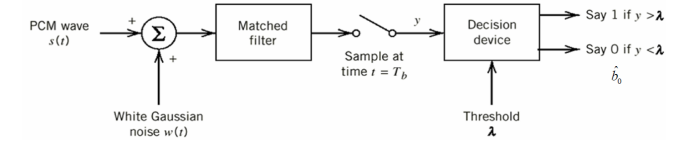
$$H_{opt}(f) = k * G^*(f) \exp(-j2\pi f T)$$

$$\eta_{max} = \frac{2E}{N_0}, \quad E = \int_{-\infty}^{\infty} |g(t)|^2 dt = \int_{-\infty}^{\infty} |G(f)|^2 df$$

Example: MF for rectangular impulse



Errors of Threshold Detector



Receiver receives the signal

$$x(t) = \begin{cases} +A + w(t) & \text{Signal 1} \\ -A + w(t) & \text{Signal 0} \end{cases}$$

$$f_Y(y | 0) = \frac{1}{\sqrt{\pi N_0/T_b}} \exp\left(-\frac{(y + A)^2}{N_0/T_b}\right)$$

$$p_{10} = \frac{1}{2} \operatorname{erfc}\left(\frac{A + \lambda}{\sqrt{N_0/T_b}}\right), \quad p_{01} = \frac{1}{2} \operatorname{erfc}\left(\frac{A - \lambda}{\sqrt{N_0/T_b}}\right)$$

Average overall probability of symbol error

$$P_e = p_0 p_{10} + p_1 p_{01} = \frac{p_0}{2} \operatorname{erfc}\left(\frac{A + \lambda}{\sqrt{N_0/T_b}}\right) + \frac{p_1}{2} \operatorname{erfc}\left(\frac{A - \lambda}{\sqrt{N_0/T_b}}\right)$$

Optimal threshold (minimizes P_e):

$$\lambda_{opt} = \frac{N_0}{4AT_b} \log\left(\frac{p_0}{p_1}\right)$$

Binary symmetric channel: $\lambda_{opt} = 0, p_0 = p_1 = 1/2$

$$P_e = \frac{1}{2} \operatorname{erfc}\left(\sqrt{E_b/N_0}\right), \quad E_b = A^2 T_b$$

Complementary Error Function

$$\operatorname{erfc}(u) = \frac{2}{\sqrt{\pi}} \int_u^{\infty} \exp(-z^2) dz$$

$$\operatorname{erfc}(u) = 2Q(\sqrt{2}u) < \frac{\exp(-u^2)}{\sqrt{\pi}u}, u > 0$$

Probability that $n = N(0, \sigma_n^2)$ exceeds a threshold a

$$P[n > a] = Q\left(\frac{a}{\sigma_n}\right) = \frac{1}{2} \operatorname{erfc}\left(\frac{1}{\sqrt{2}} \frac{a}{\sigma_n}\right)$$

Intersymbol Interference (ISI)

Arises when the communication channel is *dispersive*
(magnitude frequency response not constant over frequency)

Normalized overall system pulse $p(t) \rightarrow p(0) = 1$

$$\mu p(t) = g(t) * h(t) * c(t), \quad \mu P(f) = G(f) H(f) C(f)$$

Receive filter output is sampled at time $t_i = i * T_b$

$$y(t_i) = \mu \sum_{k=-\infty}^{\infty} a_k p[(i-k)T_b] + n(t_i) = \underbrace{\mu a_i}_{i\text{-th Bit}} + \underbrace{\mu \sum_{\substack{k=-\infty \\ k \neq i}}^{\infty} a_k p[(i-k)T_b]}_{\text{impact of other symbols on Bit } i} + n(t_i)$$

Nyquist criterion

$$\sum_{n=-\infty}^{\infty} P(f - n R_b) = T_b \text{ (constant)}, \quad R_b = 1/T_b$$

i) $P(f)$ is the rectangular function (ideal lowpass)

$$P(f) = \frac{1}{2W} \text{rect}\left(\frac{f}{2W}\right) = \begin{cases} \frac{1}{2W}, & -W \leq f \leq W \\ 0, & |f| > W \end{cases} \quad W = \frac{1}{2T_b}$$

$$p(t) = \frac{\sin(2\pi W t)}{2\pi W t} = \text{sinc}(2W t)$$

ii) $P(f)$ is the raised cosine spectrum

$$P(f) = \begin{cases} \frac{1}{2W}, & 0 \leq |f| \leq f_1 \\ \frac{1}{4W} \left(1 - \sin \left[\frac{\pi(|f| - W)}{2W - 2f_1} \right] \right), & f_1 \leq |f| \leq 2W - f_1 \\ 0, & |f| > 2W - f_1 \end{cases}$$

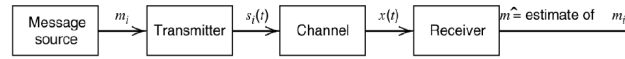
Rolloff factor: $\alpha = 1 - \frac{f_1}{W} \in [0, 1]$

For $\alpha = 0$, this corresponds to the ideal lowpass filter
This uses less bandwidth, but is slower as a result

Transmission bandwidth

$$B_T = 2W - f_1 = W(1 + \alpha)$$

3. Signal Space Analysis [3]



All symbols are equally likely: $p_i = p(m_i) = 1/M$

Channel adds noise: $x(t) = s_i(t) + w(t)$

Probability of symbol (message) error:

$$P_e = \sum_{i=1}^M p_i * P(\hat{m} \neq m | m_i)$$

Geometric representation of signals

Signal space: N-dimensional Euclidean space

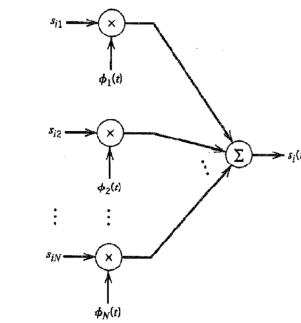
$\phi_{i=1 \dots N}$ orthonormal basis functions, $s_{i=1 \dots M}$ signal set

$$\int_0^T \phi_i(t) \phi_j(t) dt = \delta_{ij} = \begin{cases} 1, & i = j \\ 0, & i \neq j \end{cases}$$

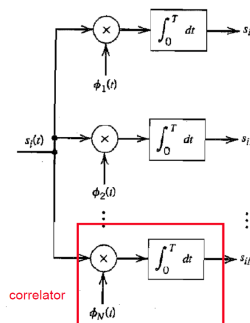
$$s_i(t) = \sum_{j=1}^N s_{ij} \phi_j(t), \quad s_{ij} = \int_0^T s_i(t) \phi_j(t) dt$$

Signal vector: $\vec{s}_i = [s_{i1}, s_{i2}, \dots, s_{iN}]^T$

Synthesizer & Analyzer



Synthesizer for generating the signal $s_i(t)$



Analyzer for generating the set of coefficients $\{s_{ij}\}_{j=1}^N$

Signal Space Properties

Crosscorrelation of two signals

$$\langle s_i(t), s_k(t) \rangle = \int_0^T s_i(t) s_k(t) dt = \vec{s}_i^T * \vec{s}_k$$

Energy of a signal

$$E_i = \|s_i\|^2 = \langle s_i(t), s_i(t) \rangle = \int_0^T s_i^2(t) dt$$

Euclidean distance between two signals

$$\|\vec{s}_i - \vec{s}_k\|^2 = \sum_{j=1}^N (s_{ij} - s_{kj})^2 = \int_0^T (s_i(t) - s_k(t))^2 dt$$

Gram-Schmidt orthogonalization procedure

$$i) \quad \phi_1(t) = \frac{s_1(t)}{\sqrt{\int_0^T s_1^2(t) dt}}$$

$$ii) \quad s_{21} = \langle s_2(t), \phi_1(t) \rangle = \int_0^T s_2(t) \phi_1(t) dt \\ g_2(t) = s_2(t) - s_{21} \phi_1(t)$$

$$\phi_2(t) = \frac{g_2(t)}{\sqrt{\int_0^T g_2^2(t) dt}}$$

$$iii) \quad g_i(t) = s_i(t) - \sum_j s_{ij} \phi_j(t)$$

$$\phi_i(t) = \frac{g_i(t)}{\sqrt{\int_0^T g_i^2(t) dt}}$$

Cont. AWGN Channel to Vector Channel

$$x(t) = s_i(t) + w(t), \quad w(t): \mu_w = 0, PDF = N_0/2$$

Output of the correlators

$$x_j = \int_0^T x(t) \phi_j(t) dt = s_{ij} + w_j$$

$$s_{ij} = \int_0^T s_i(t) \phi_j(t) dt, \quad w_j = \int_0^T w(t) \phi_j(t) dt$$

Theorem of irrelevance: Only the projections of the noise onto the basis functions affect the statistics of the detection

Output of the correlator is a Gaussian random variable X_j

$$\mu_{X_j} = E[X_j] = s_{ij}, \quad \sigma_{X_j}^2 = E[W_j^2] = \frac{N_0}{2}$$

Maximum Likelihood function

$$L(\vec{s}_i) = f_X(\vec{x} | \vec{s}) = \frac{1}{(\pi N_0)^{N/2}} \exp \left[-\frac{1}{N_0} \sum_{j=1}^N (x_j - s_{ij})^2 \right]$$

$$l(\vec{s}_i) = \log L(\vec{s}_i) = -\frac{1}{N_0} \sum_j (x_j - s_{ij})^2 + c$$

Minimum Probability of Error Estimate

$$P_e(m_i | x) = 1 - P(m_i \text{ sent} | x)$$

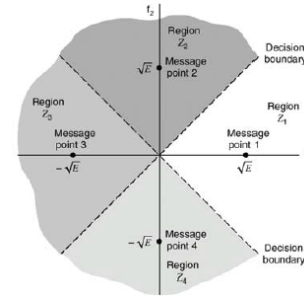
MAP: set $\hat{m} = m_i$, if $\frac{p_k * f_X(x | m_k)}{f_X(x)}$ max for $k = i$

ML: set $\hat{m} = m_i$, if $l(m_k)$ max for $k = i$

Simplified Maximum-Likelihood (ML) Rule

Can create decision regions which belong to a specific s

Choose s_i if $\|\vec{x} - \vec{s}_k\|$ is minimal for $k = i$

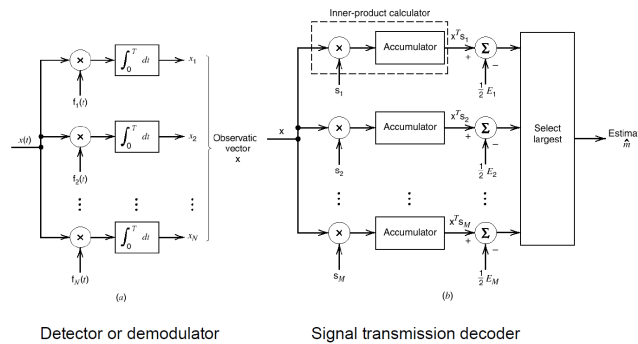


\vec{x} lies in region Z_i , if

$$\sum_{j=1}^N x_j s_{kj} - \frac{1}{2} E_k$$

is maximum for $k = i$

Optimal Receiver: detector + decoder



Detector also possible to implement with **matched filter bank**

Error probability

Probability that m_i is not decoded correctly

$$P_e = 1 - \frac{1}{M} \sum_{i=1}^M \int_{Z_i} f_X(x | m_i) dx, \quad p_i = \frac{1}{M}$$

Union bound gives a limit for P_e , $d_{ik} = \|\vec{s}_i - \vec{s}_k\|$

$$P_e = \sum_{i=1}^M p_i P_e(m_i) \leq \frac{1}{2} \sum_{i=1}^M \sum_{\substack{k=1 \\ k \neq i}}^M p_i \operatorname{erfc} \left(\frac{d_{ik}}{2 \sqrt{N_0}} \right)$$

4. Passband Digital Transmission [4-6]

Coherent: receiver is phase synchronized with transmitter

Non-coherent: phase information of receiver not used

In **bandpass data transmission**, information modulates a carrier and occupies a restricted bandwidth

ASK: Amplitude Shift Keying

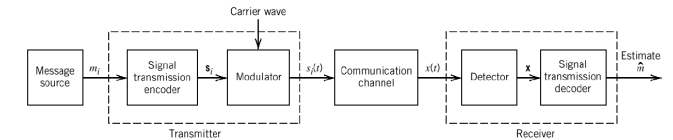
PSK: Phase Shift Keying

FSK: Frequency Shift Keying

M levels: $T = n * T_b$, T_b : binary symbol duration

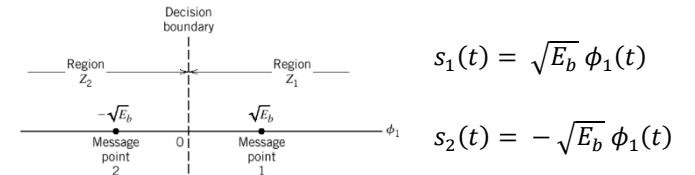
Bandwidth efficiency: $\rho = R_b/B$ bit/s/Hz

System model



Binary Phase Shift Keying (BPSK)

$$\phi_1(t) = \sqrt{\frac{2}{T_b}} \cos(2\pi f_c t), \quad 0 \leq t \leq T_b$$



$$s_1(t) = \sqrt{E_b} \phi_1(t)$$

$$s_2(t) = -\sqrt{E_b} \phi_1(t)$$

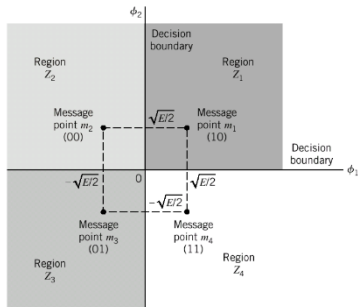
$$\text{Detector/Correlator: } x_1 = \int_0^{T_b} x(t) \phi_1(t) dt = \begin{cases} > 0 \rightarrow s_1 \\ < 0 \rightarrow s_2 \end{cases}$$

Error Probability: $P_e = \frac{1}{2} \operatorname{erfc} \left(\sqrt{\frac{E_b}{N_0}} \right)$

Baseband PSD: $S_B(f) = 2 E_b \operatorname{sinc}^2(T_B f)$

Quadrature-Shift Keying (QPSK)

$$s_i(t) = \sqrt{\frac{2E}{T}} \cos \left[2\pi f_c t + (2i-1)\frac{\pi}{4} \right], \quad i = 1, \dots, 4$$

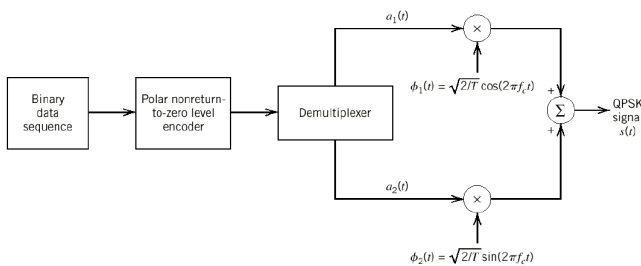


$$\phi_1(t) = \sqrt{\frac{2}{T}} \cos(2\pi f_c t)$$

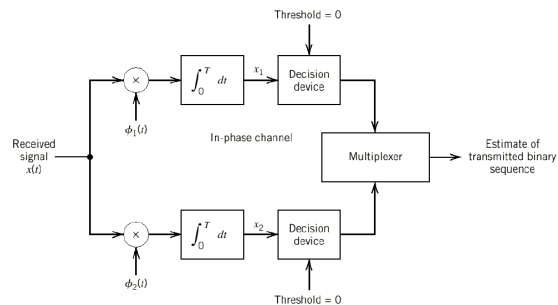
$$\phi_2(t) = \sqrt{\frac{2}{T}} \sin(2\pi f_c t)$$

Gray - Dibit	QPSK - Phase	s_{i1}	s_{i2}
10	$\pi/4$	$+\sqrt{E/2}$	$+\sqrt{E/2}$
00	$3\pi/4$	$-\sqrt{E/2}$	$+\sqrt{E/2}$
01	$5\pi/4$	$-\sqrt{E/2}$	$-\sqrt{E/2}$
11	$7\pi/4$	$+\sqrt{E/2}$	$-\sqrt{E/2}$

Transmitter:



Receiver:



Error probability of QPSK

Energy per symbol doubles: $E = 2 E_b$

$$BER = \frac{1}{2} \operatorname{erfc} \left(\sqrt{\frac{E_b}{N_0}} \right)$$

Same bit error rate (BER) as BPSK at twice the bit rate

$$S_B(f) = 4 E_B \operatorname{sinc}^2(2 T_B f)$$

More bandwidth-efficient: same BER and half BW possible

M-ary Quadrature Amplitude Modulation (QAM)

Allows varying amplitude, resulting in a hybrid modulation

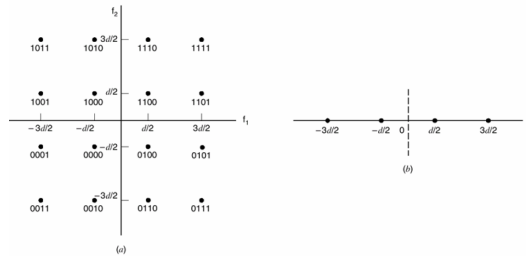
Same basis functions as with QPSK:

$$\phi_1(t) = \sqrt{\frac{2}{T}} \cos(2\pi f_c t), \quad \phi_2(t) = \sqrt{\frac{2}{T}} \sin(2\pi f_c t)$$

The messages are defined by their coordinates:

$$\vec{s}_i = \frac{d_{min}}{2} \begin{bmatrix} a_i \\ b_i \end{bmatrix}, \quad a_i, b_i \text{ odd integers}$$

Where d_{min} is the distance between adjacent messages



Signal-space constellation for 16-QAM

Signal-space constellation of the respective 4-PAM components

$$\text{Error probability: } P_e = 2 \left(1 - \frac{1}{\sqrt{M}} \right) \operatorname{erfc} \left(\sqrt{\frac{3 E_{av}}{2(M-1)N_0}} \right)$$

$$\text{Average symbol energy: } E_{av} = (M-1) d_{min}^2 / 6$$

(Binary) Frequency-Shift Keying (BFSK)

Transmission over two frequencies f_1, f_2

$$s_i(t) = \sqrt{\frac{2 E_b}{T_b}} \cos(2\pi f_i t)$$

$$\phi_i(t) = \sqrt{\frac{2}{T_b}} \cos(2\pi f_i t), \quad 0 \leq t \leq T_b$$

Continuous-Phase Frequency-Shift Keying (CPFSK)

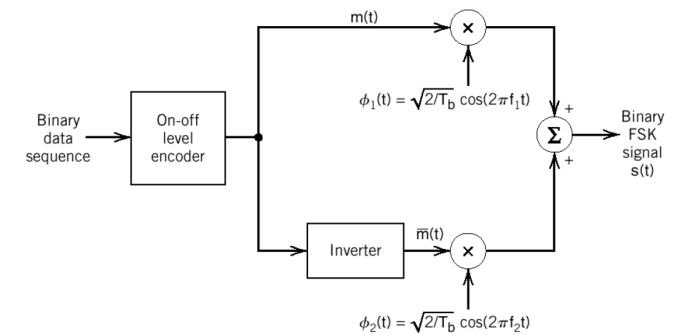
To avoid phase discontinuities between symbols

$$f_i = \frac{n_c + i}{T_b}, \quad i = 1, 2$$

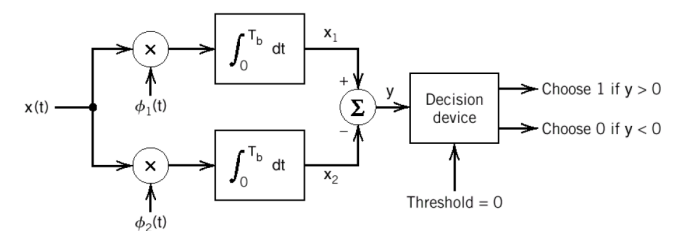
Signal vectors for binary FSK

$$\vec{s}_1 = \begin{bmatrix} \sqrt{E_b} \\ 0 \end{bmatrix}, \quad \vec{s}_2 = \begin{bmatrix} 0 \\ \sqrt{E_b} \end{bmatrix}$$

Transmitter:



Receiver:



Error probability of BFSK

$$d_{min} = \sqrt{2 E_b} \quad (3\text{db loss, as } d_{min,BPSK} = 2\sqrt{E_b})$$

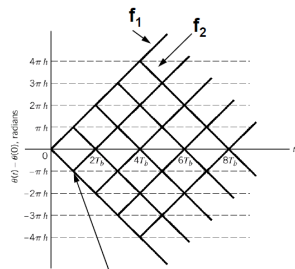
$$P_e = \frac{1}{2} \operatorname{erfc} \left(\sqrt{\frac{E_b}{2N_0}} \right)$$

Baseband PSD: contains two delta pulses at f_1, f_2

$$S_B(f) = \frac{E_b}{2T_b} \left[\delta \left(f - \frac{1}{2T_b} \right) + \delta \left(f + \frac{1}{2T_b} \right) \right] + \frac{8E_b \cos^2(\pi T_b f)}{\pi^2 (4T_b^2 f^2 - 1)^2}$$

Much faster decay ($\sim f^{-4}$) compared to BPSK ($\sim f^{-2}$)

Continuous Phase Frequency-Shift Keying (CPFSK)



no phase jumps;
continuous phase
at symbol transitions

$$s(t) = \sqrt{\frac{2E_b}{T_b}} \cos(2\pi f_c t + \theta(t))$$

$$\theta(t) = \theta(0) \pm \frac{\pi h}{T_b} t, \quad 0 \leq t \leq T_b$$

$$h = T_b(f_1 - f_2)$$

$$f_c = \frac{1}{2} (f_1 + f_2)$$

Every trace corresponds to a possible symbol sequence

Minimum Shift Keying (MSK): const. amplitude

Minimum difference, for which $s_1(t)$ and $s_2(t)$ are orthogonal

$$h = 0.5, \quad f_1 - f_2 = 0.5/T_b$$

Signal space representation

$$\phi_1(t) = \sqrt{\frac{2}{T_b}} \cos\left(\frac{\pi}{2T_b} t\right) \cos(2\pi f_c t)$$

$$\phi_2(t) = \sqrt{\frac{2}{T_b}} \sin\left(\frac{\pi}{2T_b} t\right) \sin(2\pi f_c t)$$

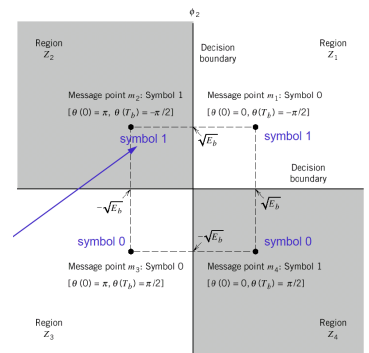
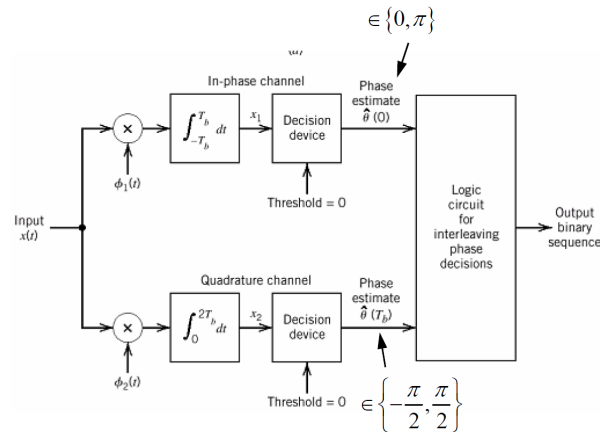
Coherent MSK Receiver

$$s_1 = \sqrt{E_b} \cos[\theta(0)], \quad s_2 = -\sqrt{E_b} \sin[\theta(T_b)]$$

$$\text{Estimation: } \hat{\theta}(0) \in \{0, \pi\}, \quad \hat{\theta}(T_b) \in \left\{-\frac{\pi}{2}, \frac{\pi}{2}\right\}$$

$$x_1 = \int_{-T_b}^{T_b} x(t) \phi_1(t) dt = \sqrt{E_b} \cos[\theta(0)] + w_1$$

$$x_2 = \int_0^{2T_b} x(t) \phi_2(t) dt = -\sqrt{E_b} \sin[\theta(T_b)] + w_2$$



$$\text{Bit error rate: } BER = \operatorname{erfc} \left(\sqrt{\frac{E_b}{N_0}} \right) - \frac{1}{2} \operatorname{erfc} \left(\sqrt{\frac{E_b}{N_0}} \right)^2$$

$$\text{With differential precoding (blue): } BER = \frac{1}{2} \operatorname{erfc} \left(\sqrt{\frac{E_b}{N_0}} \right)$$

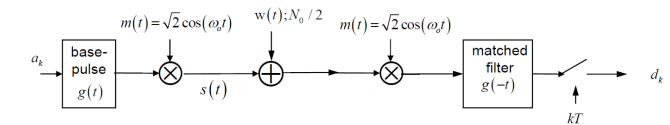
Gaussian MSK (GMSK)

Filter NRZ Input Signal with Gaussian Filter for round shapes
better spectral properties (more compact), but interference (ISI)

$$\text{Gaussian pulse-shape: } H(f) = \exp \left(-\frac{\log 2}{2} \left(\frac{f}{W} \right)^2 \right)$$

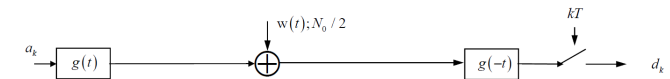
⇒ Very good/compact bandwidth usage with GMSK

Equivalent Baseband representation (Ch. 5 22f)



Narrowband case: $G(f) = 0 \quad \forall |f| > f_0$

In this case, the receiver matched filter cuts off the replicas
and allows us to obtain an *equivalent baseband (BB) model*



Non-coherent Detection (Ch. 6)

Neglect phase information intentionally, as unreliable
We have to correlate with an unknown phase offset

Average likelihood function across all phase offsets

Example: non-coherent Binary FSK-System: Ch. 6.17

$$P_e = \frac{1}{2} \exp \left(-\frac{E}{2N_0} \right)$$

Example: Differential Phase Shift Keying (DPSK) Ch. 6.22

Encode every symbol relative to the preceding one

Phase changes: Symbol 0 ; Phase stays: Symbol 1

$$P_e = \frac{1}{2} \exp \left(-\frac{E_b}{N_0} \right)$$

5. Multiuser Radio

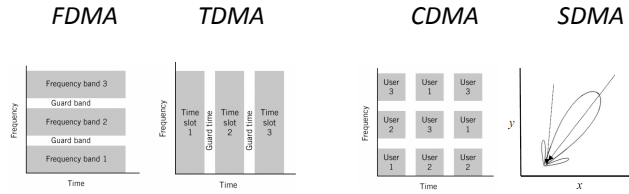
Communications [7]

Multiple Access: Different Users with different requirements

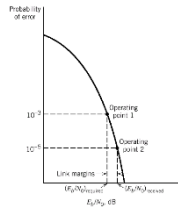
Multiplexing: Multiple users with same requirements

Multiple access (MA): User separation by

Frequency/Time/Code/Spatial division MA



Link margin: difference between required and actual signal



$$M(\text{dB}) = \left(\frac{E_b}{N_0}\right)_{\text{rec}} (\text{dB}) - \left(\frac{E_b}{N_0}\right)_{\text{req}} (\text{dB})$$

Free Space Propagation

Isotropic source: radiating uniformly into all directions

Power density: $\rho(d) = \frac{P_t}{4\pi d^2} \left[\frac{\text{watts}}{\text{m}^2} \right]$

Radiation intensity: $\Phi = d^2 \rho(d) \left[\frac{\text{watts}}{\text{unit solid angle}} \right]$

Power theorem: $P = \int \Phi(\theta, \phi) d\Omega$

Average power per angle: $P_{av} = \frac{P}{4\pi} \left[\frac{\text{watts}}{\text{steradian}} \right]$

Antenna Measurements

Directivity gain: $g(\theta, \phi) = \frac{\Phi(\theta, \phi)}{P/4\pi}$

Directivity: $D = \max_{\theta, \phi} g(\theta, \phi)$

Power gain: $G = \eta_{\text{radiation}} D, \quad \eta \in [0, 1]$

Effective isotopically radiated power: $EIRP = P_t G_t [W]$

Effective aperture: $A_e = \left(\lambda^2/4\pi\right) G$

Aperture efficiency: $\eta_{ap} = \frac{A_e}{A_{ph}}, A_{ph} = \text{physical area}$

Friis Free-Space Equation

$$P_r = \left(\frac{EIRP}{4\pi d^2}\right) A_r = \frac{P_t G_t A_r}{4\pi d^2} [W]$$

$$P_r = P_t G_t G_r \left(\frac{\lambda}{4\pi d}\right)^2 [W]$$

Path loss: $PL [dB] = 10 \log_{10} \left(\frac{P_t}{P_r}\right)$
 $= -10 \log_{10} G_t G_r + 10 \log_{10} \left(\frac{4\pi d}{\lambda}\right)^2$

Noise Figure

$$F(t) = \frac{S_{NO}(f)}{G(f)S_{NS}(f)} = \frac{SNR_{\text{Source}}(f)}{SNR_{\text{Output}}(f)}$$

Average noise figure

$$F_0 = \frac{\int_{-\infty}^{\infty} S_{NO}(f) df}{\int_{-\infty}^{\infty} G(f) S_{NS}(f) df}$$

Equivalent noise temperature

$$T_e = T(F - 1), \quad F = \frac{T + T_e}{T} = \frac{N_2}{N_2 - N_d}$$

6. Information Theory [8-9]

Alphabet: $S = \{s_0, \dots, s_{K-1}\}, \quad P(S = s_k) = p_k$

Uncertainty, Information & Entropy

Information

$$I(s_k) = -\log p_k$$

- i) $I(s_k) = 0$ for $p_k = 1$
- ii) $I(s_k) \geq 0$ for $0 \leq p_k \leq 1$
- iii) $I(s_k) > I(s_i)$ for $p_k < p_i$
- iv) $I(s_k s_l) = I(s_k) + I(s_l)$ for stat. independent

Entropy : average information

$$H(S) = E[I(S)] = \sum_{k=0}^{K-1} p_k I(s_k) = - \sum_{k=0}^{K-1} p_k \log p_k$$

- i) $0 \leq H(S) \leq \log_2 K$
- ii) $H(S) = 0$ iff $\exists k : p_k = 1$
- iii) $H(S) = \log_2 K$ iff $\forall k : p_k = 1/K$

Entropy is *maximized* for equiprobable symbols

Extended source: n symbols as a single “super symbol”

$$H(S^n) = n * H(S)$$

Source Coding Theorem

Average code word length, where kth codeword length L_k

$$\bar{L} = \sum_{k=0}^{K-1} p_k L_k \geq H(S) = L_{\min}$$

Coding efficiency: $\eta = \frac{L_{\min}}{\bar{L}} \leq 1$

Efficient if $\eta \rightarrow 1$ for large extensions of the source

Data Compaction

Data compaction: lossless (perfect recovery of symbols)

Data compression: lossy, as information gets lost

Search code to approach Shannon's lower bound for \bar{L}

Prefix Codes: no code-word is a prefix of another word
Implicit recognition of end of word, Decision tree structure

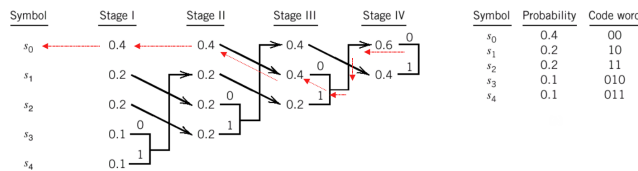
For each source, there exists a prefix code such that

$$H(S) \leq \bar{L} < H(S) + 1$$

"+1" negligible by encoding a sufficiently large extension

Huffman Coding: prefix-code that minimizes \bar{L}
Encoder requires knowledge of full probabilistic model

- Assign a "0" and "1" to symbols of lowest probability
- Replace two symbols by new pseudo-symbol, add p's
- Repeat until only one single pseudo-symbol left

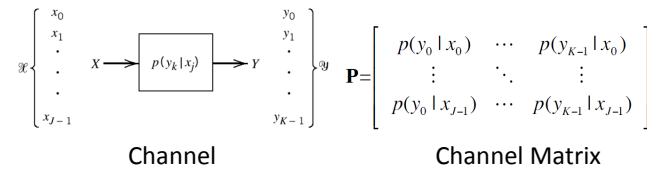


Lempel-Ziv Algorithm: adaptive algorithm
Fixed length code, codebook implicitly transmitted

- Segments "0" and "1" are assigned indices 1 & 2
- New subsequence can be composed from
 - an old subsequence (*root subsequence*)
 - a "0" and a "1" (*innovation symbol*)

Parsing:		00	01	011	10	010	100	101	
Numerical Positions:	1	2	3	4	5	6	7	8	9
Subsequences:	0	1	00	01	011	10	010	100	101
Numerical representations:		1-1	1-2	4-2	2-1	4-1	6-1	6-2	
Binary encoded blocks:		0010	0011	1001	0100	1000	1100	1101	

Discrete Memoryless Channel



Input X , Output Y ; statistically dependent random variables

Discrete: input and output alphabets of finite size

Memoryless: current output depends only on current input

$$p(y_k) = P(Y = y_k) = \sum_{j=0}^{J-1} p(y_k | x_j) p(x_j)$$

Mutual Information

Conditional entropy: uncertainty about X if Y is known

$$\begin{aligned} H(X|Y) &= E[-\log_2 p(X|Y)] \\ &= - \sum_{k=0}^{K-1} \sum_{j=0}^{J-1} p(x_j, y_k) \log_2 [p(x_j|y_k)] \end{aligned}$$

Mutual information of the channel is the *reduction of the uncertainty about X achieved by observing Y*

$$I(X;Y) = H(X) - H(X|Y)$$

$$\begin{aligned} \text{i) Symmetry: } I(X;Y) &= I(Y;X) \\ H(X) - H(X|Y) &= H(Y) - H(Y|X) \end{aligned}$$

ii) **Nonnegativity:** $I(X;Y) \geq 0$, $H(X) \geq H(X|Y)$
cannot lose information by observing the output
Equality iff input and output statistically independent

Joint entropy

$$H(X,Y) = E[-\log p(X,Y)] = - \sum_{k=0}^{K-1} \sum_{j=0}^{J-1} p(x_j, y_k) \log [p(x_j, y_k)]$$

$$I(X;Y) = H(X) + H(Y) - H(X,Y)$$

Channel Capacity

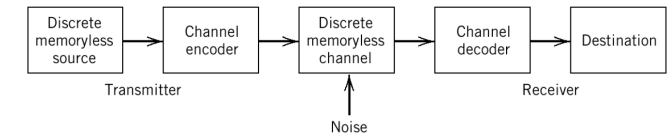
Mutual information also depends on input distribution $p(x_j)$

Channel capacity: maximum mutual information

$$C = \max_{\{p(x_j)\}} I(X;Y)$$

Channel Coding

introduces redundancy into input sequence for recovering



Source emits symbol every T_S seconds, information rate $H(S)/T_S$
Encoder emits symbol every T_C seconds over channel

Theorem: If $H(S)/T_S < C/T_C$, there exists a channel code yielding an *arbitrarily small error probability* as the channel code-word length goes to infinity

C is maximal amount of data per channel use that can be sent reliably over a channel

Block codes: maps k data bits onto n channel input bits

$$\text{Code rate: } r = \frac{k}{n} = \frac{T_C}{T_S} \leq 1 = C \quad \text{for equal source}$$

Differential Entropy: for continuous random variable X

$$h(X) = - \int_{-\infty}^{\infty} f_X(x) \log f_X(x) dx$$

Mutual information: $I(X;Y) = h(X) - h(X|Y)$

Gaussian RV $\sim N(\mu, \sigma^2)$: $h(X) = \frac{1}{2} \log(2\pi e \sigma^2)$

Information Capacity Ideal rate $R_b = C$, $P = E_B C$

Signal energy-per-bit to noise PDF ratio: Bandwidth B

$$\frac{C}{B} = \log \left[1 + \frac{E_b C}{N_0 B} \right] \rightarrow \frac{E_b}{N_0} = \frac{2^{\frac{C}{B}} - 1}{C/B}$$

7. Data Link Layer [10-11]

Channel Coding

Forward Error Correction (FEC)

Channel encoder adds redundancy, decoder exploits it

Block codes: no memory in the encoder

Convolution codes: memory in the encoder

Linear Block Codes

k information bits \rightarrow n coded bits

Linear: Any two codewords can be added to a third one

Systematic: unaltered message bits, $(n-k)$ parity bits

Generation of parity bits: $b = m * P$

$$\underbrace{[b_0, b_1, \dots, b_{n-k-1}]}_{\text{Parity vector } b} = \underbrace{[m_0, m_1, \dots, m_{k-1}]}_{\text{Information vector } m} \begin{bmatrix} P_{00} & P_{01} & \dots & P_{0,n-k-1} \\ P_{10} & P_{11} & \dots & P_{1,n-k-1} \\ \vdots & \vdots & & \vdots \\ P_{k-1,0} & P_{k-1,1} & \dots & P_{k-1,n-k-1} \end{bmatrix} \underbrace{P}$$

Code vector: $c = [c_0, \dots, c_{n-1}] = mG$, $G = [P : I_k]$

Parity-check Matrix: $H = [I_{n-k} : P^T]$

Parity-check Equation: $cH^T = mGH^T = 0$

Cyclic Codes (Subclass of Linear Block Codes)

Cyclic: any cyclic shift of a codeword is another one

$$c = [c_0, \dots, c_{n-1}], \quad c(X) = c_0 + c_1 X + \dots + c_{n-1} X^{n-1}$$

Generator polynomial: $g(X) = 1 + \sum_{i=1}^{n-k-1} g_i X^i + X^{n-k}$

Non-systematic: $c(X) = m(X) g(X)$

Systematic: $\frac{X^{n-k} m(X)}{g(X)} = a(X) + \frac{b(X)}{g(X)}$

$$c(X) = a(X) g(X) = b(X) + X^{n-k} m(X)$$

Hamming distance

Numerical representation of how good a code is

Hamming distance $d(c_1, c_2)$: number of locations in which their respective elements differ

Hamming weight $w(c)$: number of nonzero elements

$$d_{min} = \min_c w(c)$$

Error detection capability:

Error patterns with weights $t \leq d_{min} - 1$

Error correction capability:

Error patterns with weights $t \leq \left\lfloor \frac{1}{2} (d_{min} - 1) \right\rfloor$

Hamming bound: Number of codewords for a binary code $C(n, k, d_{min})$ must satisfy

$$2^k \left(1 + \binom{n}{1} + \dots + \binom{n}{t_0} \right) \leq 2^n \quad \text{with } t_0 = \left\lfloor \frac{d_{min} - 1}{2} \right\rfloor$$

Perfect code: if it does so with equality, it is called *perfect*

Hamming codes: (n, k) linear block codes

Block length: $n = 2^m - 1$

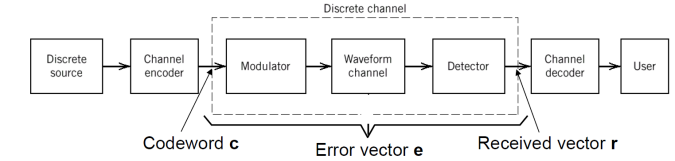
Number of message bits: $k = 2^m - m - 1$

Number of parity bits: $m = n - k$, $m \geq 3$

$$d_{min} = 3, \quad t_0 = 1 \quad \forall \quad m = \# \text{ parity bits}$$

Hamming codes are *single-error correcting binary perfect codes*

Decoding Principles



Received word: $r = c + e$

Syndrome of Linear Block Codes

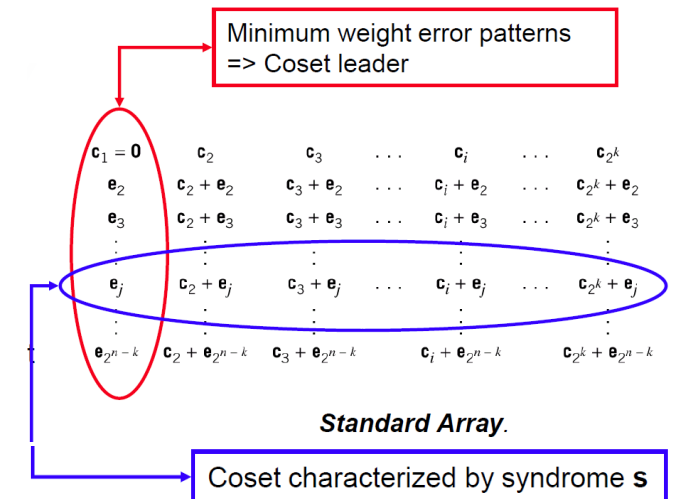
projection of the received word onto the parity check matrix

$$s = r H^T = c H^T + e H^T = e H^T$$

Syndrome of Systematic Cyclic Codes: $s(X)$

$$r(X) = q(X) g(X) + s(X)$$

i) Construct a standard array & identify coset leader



ii) Compute the code vector with highest probability

$$c = r + e_j$$

Probability of undetectable error: $P_u = \sum_{j=1}^n w_j p^j (1-p)^{n-j}$
 w_j : number of codewords with weight j

ALOHA

Large number of uncoordinated users competing for same channel: users can send data at any time they wish
If a collision occurs, the users back off for a random time before the retransmission to prohibit another collision

Arrival rate: Poisson process with arrival rate λ

$$\Pr[k | T] = \frac{(\lambda T)^k e^{-\lambda T}}{k!}$$

Offered load: G , sum of retransmitted and new packages

Fixed frame length with transfer time D

Channel access rate g

$$\Pr[k | T] = \frac{(gT)^k e^{-gT}}{k!} = \frac{(G * T/D)^k e^{-G * T/D}}{k!}$$

Average number of generated frames per frame duration

$$G = g * D$$

Throughput: actually transmitted data

$$S = G * P_0 \quad \left[\frac{\text{frames}}{\text{frame duration}} \right]$$

Pure ALOHA

i) Collision happens if at least one more frame in an interval $T = 2D$ relative to the start is generated

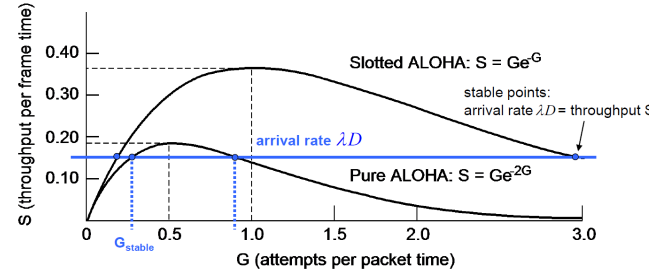
$$\text{ii)} \quad P_0 = \Pr[0 | 2D] = e^{-2G} \rightarrow S = G * e^{-2G}$$

Slotted ALOHA: transmission only at the beginning of slot

i) Collision if at least one more frame in interval D

$$\text{ii)} \quad P_0 = e^{-G} \rightarrow S = G * e^{-G}$$

Comparison between Pure and Slotted ALOHA



Maximum throughput

Pure ALOHA	$\frac{1}{2e} = 0.184$	at $G = 0.5$
Slotted ALOHA	$\frac{1}{e} = 0.368$	at $G = 1$

Underloaded: $G < 1$, too many unused slots

Overloaded: $G > 1$, too many collisions

Retransmission: backlogged stations retry transmission

Retransmission rate: $G_{stable} - \lambda D$

m stations, whereby n are backlogged stations

p_a : probability for new frame of a non-backlogged station

p_r : probability for retransmission for a backlogged station

Offered load: $G = n * p_r + (m - n) * p_a$

Probability for i new frames in a specific slot

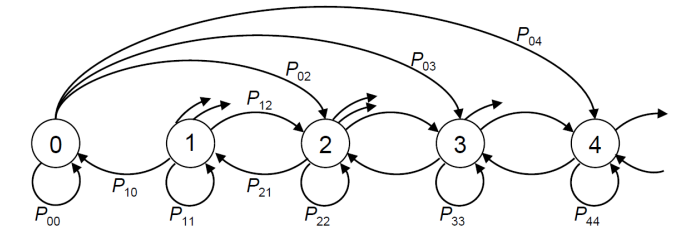
$$P_a(i, n) = \binom{m-n}{i} (1 - p_a)^{m-n-i} p_a^i$$

Probability for retransmission of i packets

$$P_r(i, n) = \binom{n}{i} (1 - p_r)^{n-i} p_r^i$$

$$\lim_{\substack{n \rightarrow \infty \\ L = pn}} \binom{n}{k} (1 - p)^{n-k} p^k = \frac{L^k e^{-L}}{k!}$$

Markov Chain Model of Slotted ALOHA



Transition probability matrix

$$P = \begin{bmatrix} P_{0,0} & \cdots & P_{0,m} \\ \vdots & \ddots & \vdots \\ P_{m,0} & \cdots & P_{m,m} \end{bmatrix}$$

For time index $j+1$ we obtain the state probabilities $\bar{p}_{j+1} = P^T \cdot \bar{p}_j$
For $j \rightarrow \infty$ we are in steady state, i.e. $\bar{p}_{j+1} = \bar{p}_j = P^T \cdot \bar{p}_j$
- thus $\bar{p}_{j \rightarrow \infty}$ is the eigenvector of P^T corresponding the eigenvalue 1 and normalized such that sum of elements = 1

Average delay of frame until successful transmission

N : average number of backlogged nodes, $\bar{\lambda}$: arrival rate

$$\bar{T} = \frac{N}{\bar{\lambda}} = \frac{N}{(m - N) p_a}$$

Carrier Sense Multiple Access

1-persistent: wait until channel becomes idle & retransmits

Nonpersistent: waits random time and tries again

P-persistent: transmits with probability p if idle channel, defers until next slot with probability $(1 - p)$

Collisions may however still happen:

- Vulnerable period (signal propagation delay)
- Multiple stations detect idle channel and send
- Hidden node problem

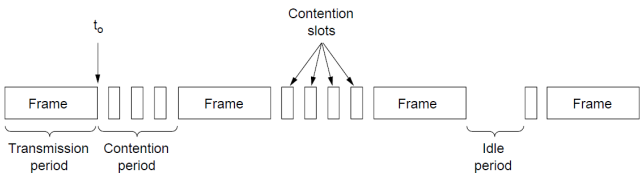
Nonpersistent CSMA

Vulnerable period: $\tau = \alpha * D \rightarrow T = (1 + \alpha) D$

Probability of success: $P_{success} = e^{-\alpha G}$

Normalized throughput: $S = sD = \frac{e^{-\alpha G}}{\frac{1}{G} + 1 + \alpha} \xrightarrow{\alpha \rightarrow 0} \frac{G}{G + 1}$

CSMA with Collision Detection (CSMA/CD)



Collision-Free Protocols

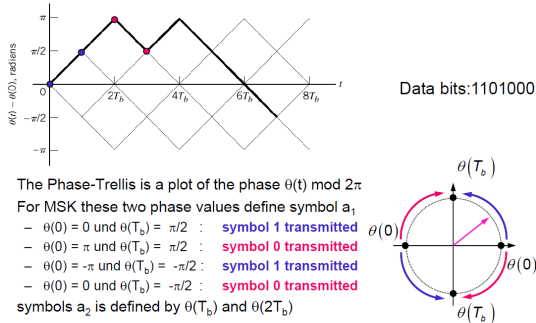
Bit-Map Protocol: Reservation protocol, each station one bit

Binary Countdown: station has unique address, highest wins

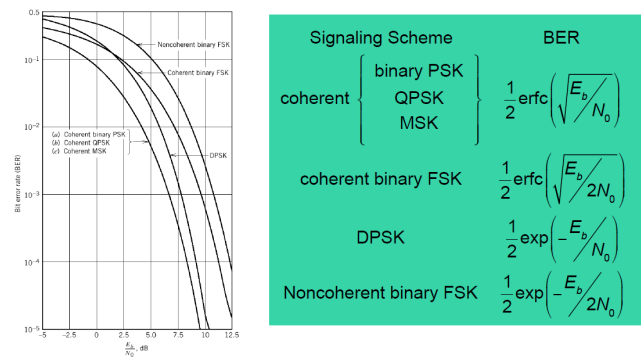
Adaptive Tree Walk Protocol: only limited contention, adapts

9. Various

Phase-Trellis of MSK



Error Rate Comparison for AWGN Channels

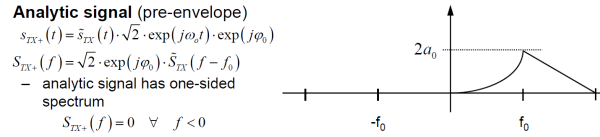
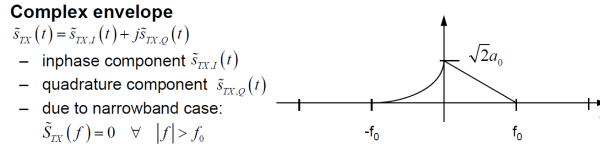


Open Systems Interconnection (OSI)

OSI	TCP/IP
7 Anwendung (Application)	Anwendung (Application)
6 Darstellung (Presentation)	Nicht vorhanden
5 Sitzung (Session)	Nicht vorhanden
4 Transport	Transport (TCP)
3 Vermittlung (Network)	Internet (IP)
2 Sicherung (Data Link)	Host-an-Netz (Ethernet)
1 Bitübertragung (Physical)	

- Physical Layer**
transmission of "raw" bits; bit pipe
- Data Link Layer**
Framing, segmentation, flow control, repetition of erroneous frames (ARQ), medium access control (MAC)
- Network Layer**
Routing, flow control, address translation (multiple networks)
- Transport Layer**
End-to-End control of the data transfer
- Session Layer**
Dialog control, token management, synchronization
- Presentation Layer**
Transformation of the data representation (e.g. encryption for security)
- Application Layer**
Provision of access to the OSI environment for end users (e.g. email, data transfer, web browser)

Physical Bandpass, Pre-Envelope & Complex Envelope



Physical passband signal

$s_{TX}(t) = \operatorname{Re}\{s_{TX+}(t)\} \Rightarrow S_{TX}(f) = \frac{1}{2} (S_{TX+}(f) + S_{TX+}^*(-f))$

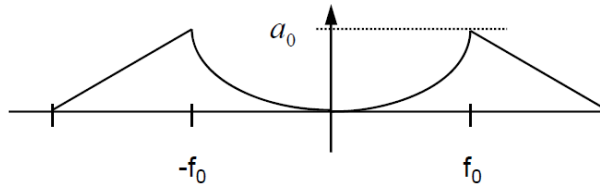
in terms of the inphase and quadrature components we obtain the canonical representation of the passband signal

$s_{TX}(t) = \sqrt{2} \cdot \tilde{s}_{TX,I}(t) \cdot \cos(\omega_0 t + \phi_0) - \sqrt{2} \cdot \tilde{s}_{TX,Q}(t) \cdot \sin(\omega_0 t + \phi_0)$

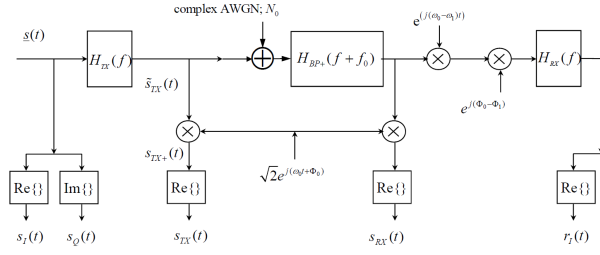
in terms of the envelope and phase of the passband signal

$s_{TX}(t) = \sqrt{2} \cdot \sqrt{\tilde{s}_{TX,I}^2(t) + \tilde{s}_{TX,Q}^2(t)} \cdot \cos(\omega_0 t + \phi_0 + \varphi(t))$

with $\varphi(t) = \operatorname{atan} 2(\tilde{s}_{TX,Q}(t), \tilde{s}_{TX,I}(t))$



Relation of Physical Signals and their Complex BW Repres.



- Source encoder:** removes redundancy in the message signal
- Channel encoder:** adds redundancy for forward error correction
- Modulation:** maps the channel code word onto a waveform (signal).
- Channel:** transmission medium
- For each functional block in the transmitter there is a reciprocal "peer" functional block in the receiver

8. Tables

$$i = \sqrt{-1} = e^{i\frac{\pi}{2}}$$

$$\tan' x = 1 + \tan^2 x$$

$$\sin^2 x + \cos^2 x = 1$$

$$\cosh^2 x - \sinh^2 x = 1$$

$$\cos(z) = \cos(x) \cosh(y) - i \sin(x) \sinh(y)$$

$$\sin(z) = \sin(x) \cosh(y) + i \cos(x) \sinh(y)$$

Grad	Rad	$\sin \varphi$	$\cos \varphi$	$\tan \varphi$
0°	0	0	1	0
30°	$\frac{1}{6}\pi$	$\frac{1}{2}$	$\frac{\sqrt{3}}{2}$	$\frac{\sqrt{3}}{3}$
45°	$\frac{1}{4}\pi$	$\frac{\sqrt{2}}{2}$	$\frac{\sqrt{2}}{2}$	1
60°	$\frac{1}{3}\pi$	$\frac{\sqrt{3}}{2}$	$\frac{1}{2}$	$\sqrt{3}$
90°	$\frac{1}{2}\pi$	1	0	
120°	$\frac{2}{3}\pi$	$\frac{\sqrt{3}}{2}$	$-\frac{1}{2}$	$-\sqrt{3}$
135°	$\frac{3}{4}\pi$	$\frac{\sqrt{2}}{2}$	$-\frac{\sqrt{2}}{2}$	-1
150°	$\frac{5}{6}\pi$	$\frac{1}{2}$	$-\frac{\sqrt{3}}{2}$	$-\frac{\sqrt{3}}{3}$
180°	π	0	-1	0

Additionstheoreme

$$\sin(\alpha \pm \beta) = \sin \alpha \cos \beta \pm \cos \alpha \sin \beta$$

$$\cos(\alpha \pm \beta) = \cos \alpha \cos \beta \mp \sin \alpha \sin \beta$$

$$\tan(\alpha \pm \beta) = \frac{\tan \alpha \pm \tan \beta}{1 \mp \tan \alpha \tan \beta}$$

Doppelter und halber Winkel

$$\sin 2\varphi = 2 \sin \varphi \cos \varphi \quad \sin^2 \frac{\varphi}{2} = \frac{1}{2}(1 - \cos \varphi)$$

$$\cos 2\varphi = \cos^2 \varphi - \sin^2 \varphi \quad \cos^2 \frac{\varphi}{2} = \frac{1}{2}(1 + \cos \varphi)$$

$$\tan 2\varphi = \frac{2 \tan \varphi}{1 - \tan^2 \varphi} \quad \tan^2 \frac{\varphi}{2} = \frac{1 - \cos \varphi}{1 + \cos \varphi}$$

Umformung einer Summe in ein Produkt

$$\sin \alpha + \sin \beta = 2 \sin \frac{\alpha + \beta}{2} \cos \frac{\alpha - \beta}{2}$$

$$\sin \alpha - \sin \beta = 2 \cos \frac{\alpha + \beta}{2} \sin \frac{\alpha - \beta}{2}$$

$$\cos \alpha + \cos \beta = 2 \cos \frac{\alpha + \beta}{2} \cos \frac{\alpha - \beta}{2}$$

$$\cos \alpha - \cos \beta = -2 \sin \frac{\alpha + \beta}{2} \sin \frac{\alpha - \beta}{2}$$

Umformung eines Produkts in eine Summe

$$2 \sin \alpha \sin \beta = \cos(\alpha - \beta) - \cos(\alpha + \beta)$$

$$2 \cos \alpha \cos \beta = \cos(\alpha - \beta) + \cos(\alpha + \beta)$$

$$2 \sin \alpha \cos \beta = \sin(\alpha - \beta) + \sin(\alpha + \beta)$$

Reihenentwicklungen

$$e^x = 1 + x + \dots = \sum_{k=0}^{\infty} \frac{x^k}{k!}$$

$$\log(1+x) = x - \frac{x^2}{2} + \dots = \sum_{k=1}^{\infty} (-1)^{k-1} \frac{x^k}{k}$$

$$(1+x)^n = 1 + \binom{n}{1}x + \dots = \sum_{k=0}^{\infty} \binom{n}{k} x^k$$

$$\sin x = x - \frac{x^3}{3!} + \dots = \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k+1}}{(2k+1)!}$$

$$\cos x = 1 - \frac{x^2}{2!} + \dots = \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k}}{(2k)!}$$

$$\arctan x = x - \frac{x^3}{3} + \dots = \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k+1}}{2k+1}$$

$$\sinh x = x + \frac{x^3}{3!} + \dots = \sum_{k=0}^{\infty} \frac{x^{2k+1}}{(2k+1)!}$$

$$\cosh x = 1 + \frac{x^2}{2!} + \dots = \sum_{k=0}^{\infty} \frac{x^{2k}}{(2k)!}$$

$$\operatorname{artanh} x = x + \frac{x^3}{3} + \dots = \sum_{k=0}^{\infty} \frac{x^{2k+1}}{2k+1}$$

Summe der ersten n-Zahlen

$$\sum_{k=1}^n k = 1 + 2 + \dots + n = \frac{n(n+1)}{2}$$

Geometrische Reihe

$$\sum_{k=0}^n x^k = 1 + x + \dots + x^n = \frac{1 - x^{n+1}}{1 - x}$$

Fourier-Korrespondenzen

$f(t)$	$\hat{f}(\omega)$
e^{-at^2}	$\sqrt{\frac{\pi}{a}} e^{-\frac{\omega^2}{4a}}$
$e^{-a t }$	$\frac{2a}{a^2 + \omega^2}$

Eigenschaften der Fourier-Transformation

Eigenschaft	$f(t)$	$\hat{f}(\omega)$
Linearität	$\lambda f(t) + \mu g(t)$	$\lambda \hat{f}(\omega) + \mu \hat{g}(\omega)$
Ähnlichkeit	$f(at) \quad a > 0$	$\frac{1}{ a } \hat{f}\left(\frac{\omega}{a}\right)$
Verschiebung	$f(t - a)$	$e^{-ai\omega} \hat{f}(\omega)$
	$e^{ait} f(t)$	$\hat{f}(\omega - a)$
Ableitung	$f^{(n)}(t)$	$(i\omega)^n \hat{f}(\omega)$
	$t^n f(t)$	$i^n \hat{f}^{(n)}(\omega)$
Faltung	$f(t) * g(t)$	$\hat{f}(\omega) \cdot \hat{g}(\omega)$

Partialbruchzerlegung (PBZ)

Reelle Nullstellen n-ter Ordnung:

$$\frac{A_1}{(x - a_k)} + \frac{A_2}{(x - a_k)^2} + \dots + \frac{A_n}{(x - a_k)^n}$$

Paar komplexer Nullstellen n-ter Ordnung:

$$\frac{B_1 x + C_1}{(x - a_k)(x - \overline{a_k})} + \dots + \frac{B_n x + C_n}{[(x - a_k)(x - \overline{a_k})]^n} +$$
$$(x - a_k)(x - \overline{a_k}) = (x - \operatorname{Re})^2 + \operatorname{Im}^2$$

Laplace- Korrespondenz

$f(t)$	$F(s)$	$f(t)$	$F(s)$
$\sigma(t)$	1	$H(t - a)$	$\frac{1}{s} e^{-as}$
1	$\frac{1}{s}$	e^{at}	$\frac{1}{s - a}$
t	$\frac{1}{s^2}$	te^{at}	$\frac{1}{(s - a)^2}$
t^n	$\frac{n!}{s^{n+1}}$	$t^n e^{at}$	$\frac{n!}{(s - a)^{n+1}}$
$\sin(at)$	$\frac{a}{s^2 + a^2}$	$\sinh(at)$	$\frac{a}{s^2 - a^2}$
$\cos(at)$	$\frac{s}{s^2 + a^2}$	$\cosh(at)$	$\frac{s}{s^2 - a^2}$

Eigenschaften der Laplace-Transformation

Eigenschaft	$f(t)$	$F(s)$
Linearität	$\lambda f(t) + \mu g(t)$	$\lambda F(s) + \mu G(s)$
Ähnlichkeit	$f(at) \quad a > 0$	$\frac{1}{a} F\left(\frac{s}{a}\right)$
Verschiebung im Zeitbereich	$f(t - t_0)$	$e^{-st_0} F(s)$
Verschiebung im Bildbereich	$e^{-at} f(t)$	$F(s + a)$
Ableitung im Zeitbereich	$f'(t)$	$sF(s) - f(0)$
	$f''(t)$	$s^2 F(s) - sf(0) - f'(0)$
	$f^{(n)}(t)$	$s^n F(s) - \sum_{k=0}^{n-1} f^{(k)}(0) s^{n-k-1}$
Ableitung im Bildbereich	$-tf(t)$	$F'(s)$
	$t^2 f(t)$	$F''(s)$
	$(-t)^n f(t)$	$F^{(n)}(s)$
Integration im Zeitbereich	$\int_0^t f(u) du$	$\frac{1}{s} F(s)$
Integration im Bildbereich	$\frac{1}{t} f(t)$	$\int_s^\infty F(u) du$
Faltung	$f(t) * g(t)$	$F(s) \cdot G(s)$
Periodische Funktion	$f(t) = f(t + T)$	$\frac{1}{1 - e^{-sT}} \int_0^T f(t) e^{-st} dt$

Ableitungen

Potenz- und Exponentialfunktionen			Trigonometrische Funktionen		Hyperbolische Funktionen	
$f(x)$	$f'(x)$	Bedingung	$f(x)$	$f'(x)$	$f(x)$	$f'(x)$
x^n	nx^{n-1}	$n \in \mathbb{Z}_{\geq 0}$	$\sin x$	$\cos x$	$\sinh x$	$\cosh x$
x^n	nx^{n-1}	$n \in \mathbb{Z}_{<0}, x \neq 0$	$\cos x$	$-\sin x$	$\cosh x$	$\sinh x$
x^a	ax^{a-1}	$a \in \mathbb{R}, x > 0$	$\tan x$	$\frac{1}{\cos^2 x}$	$\tanh x$	$\frac{1}{\cosh^2 x}$
$\log x$	$\frac{1}{x}$	$x > 0$	$\arcsin x$	$\frac{1}{\sqrt{1-x^2}}$	$\operatorname{arsinh} x$	$\frac{1}{\sqrt{x^2+1}}$
e^x	e^x		$\arccos x$	$-\frac{1}{\sqrt{1-x^2}}$	$\operatorname{arcosh} x$	$\frac{1}{\sqrt{x^2-1}}$
a^x	$a^x \cdot \log a$	$a > 0$	$\arctan x$	$\frac{1}{1+x^2}$	$\operatorname{artanh} x$	$\frac{1}{1-x^2}$

Stammfunktionen

$f(x)$	$F(x)$	Bedingung	$f(x)$	$F(x)$	$f(x)$	$F(x)$
x^n	$\frac{1}{n+1}x^{n+1}$	$n \in \mathbb{Z}_{\geq 0}$	$\frac{1}{x}$	$\log x $	$\sin(\omega t) \sin(\omega t)$	$\frac{t}{2} - \frac{\sin(2\omega t)}{4\omega}$
x^n	$\frac{1}{n+1}x^{n+1}$	$n \in \mathbb{Z}_{\leq -2}, x \neq 0$	$\tan x$	$-\log \cos x $	$\sin(\omega t) \cos(\omega t)$	$-\frac{\cos(2\omega t)}{4\omega}$
x^a	$\frac{1}{a+1}x^{a+1}$	$a \in \mathbb{R}, a \neq -1, x > 0$	$\tanh x$	$\log(\cosh x)$	$\sin(\omega t) \sin(n\omega t)$	$\frac{n \cos(\omega t) \sin(n\omega t) - \sin(\omega t) \cos(n\omega t)}{\omega(n^2-1)}$
$\log x$	$x \log x - x$	$x > 0$	$\sin^2 x$	$\frac{1}{2}(x - \sin x \cos x)$	$\sin(\omega t) \cos(n\omega t)$	$\frac{n \sin(\omega t) \sin(n\omega t) + \cos(\omega t) \cos(n\omega t)}{\omega(n^2-1)}$
e^{ax}	$\frac{1}{a}e^{ax}$	$a \neq 0$	$\cos^2 x$	$\frac{1}{2}(x + \sin x \cos x)$	$\cos(\omega t) \sin(n\omega t)$	$\frac{\sin(\omega t) \sin(n\omega t) + n \cos(\omega t) \cos(n\omega t)}{\omega(1-n^2)}$
a^x	$\frac{a^x}{\log a}$	$a > 0, a \neq 1$	$\tan^2 x$	$\tan x - x$	$\cos(\omega t) \cos(n\omega t)$	$\frac{\sin(\omega t) \cos(n\omega t) + n \cos(\omega t) \sin(n\omega t)}{\omega(1-n^2)}$

Standard-Substitutionen

Integral	Substitution	Ableitung	Bemerkung
$\int f(x, x^2 + 1) dx$	$x = \tan t$	$dx = \tan^2 t + 1 dt$	$t \in \bigcup_{k \in \mathbb{Z}} (k\pi - \frac{\pi}{2}, k\pi + \frac{\pi}{2})$
$\int f(x, \sqrt{ax+b}) dx$	$x = \frac{t^2-b}{a}$	$dx = \frac{2}{a}t dt$	$t \geq 0$
$\int f(x, \sqrt{ax^2+bx+c}) dx$	$x + \frac{b}{2a} = t$	$dx = dt$	$t \in \mathbb{R}$, quadratische Ergänzung
$\int f(x, \sqrt{a^2-x^2}) dx$	$x = a \sin t$	$dx = a \cos t dt$	$-\frac{\pi}{2} < t < \frac{\pi}{2}, 1 - \sin^2 x = \cos^2 x$
$\int f(x, \sqrt{a^2+x^2}) dx$	$x = a \sinh t$	$dx = a \cosh t dt$	$t \in \mathbb{R}, 1 + \sinh^2 x = \cosh^2 x$
$\int f(x, \sqrt{x^2-a^2}) dx$	$x = a \cosh t$	$dx = a \sinh t dt$	$t \geq 0, \cosh^2 x - 1 = \sinh^2 x$
$\int f(e^x, \sinh x, \cosh x) dx$	$e^x = t$	$dx = \frac{1}{t} dt$	$t > 0, \sinh x = \frac{t^2-1}{2t}, \cosh x = \frac{t^2+1}{2t}$
$\int f(\sin x, \cos x) dx$	$\tan \frac{x}{2} = t$	$dx = \frac{2}{1+t^2} dt$	$-\frac{\pi}{2} < t < \frac{\pi}{2}, \sin x = \frac{2t}{1+t^2}, \cos x = \frac{1-t^2}{1+t^2}$