

$$SNR_{FM} \propto \beta$$

↑ formula achieved thru
assuming high SNR

M symbols $\{s_i\}_{i=1}^M$ $M = 2^k$ k b/symbol

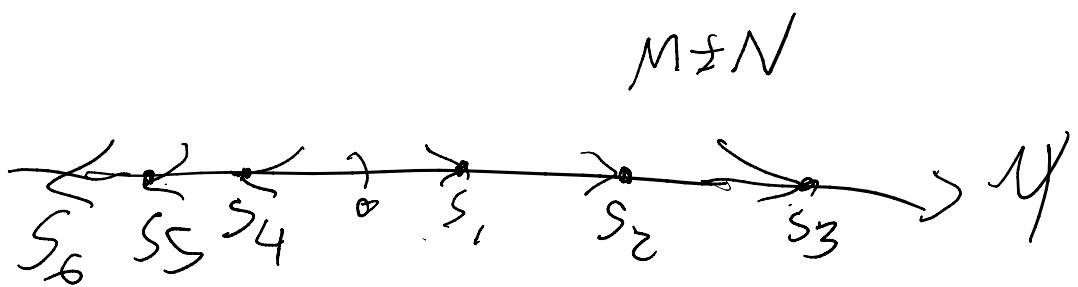
M-ary signals

send $R_s = 1/T$ symbols/second

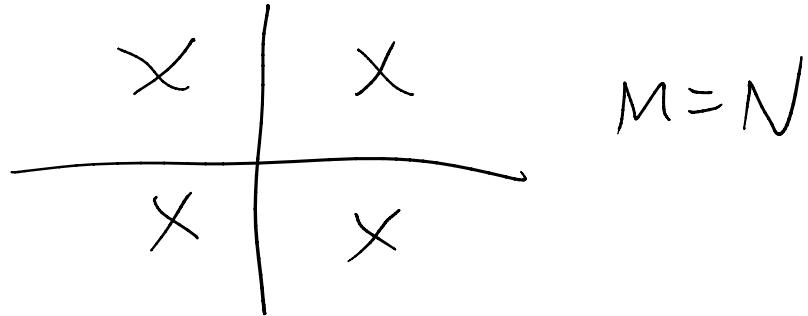
$R_b = kR_s$ bits/second

ex

1-D space:



2-D:



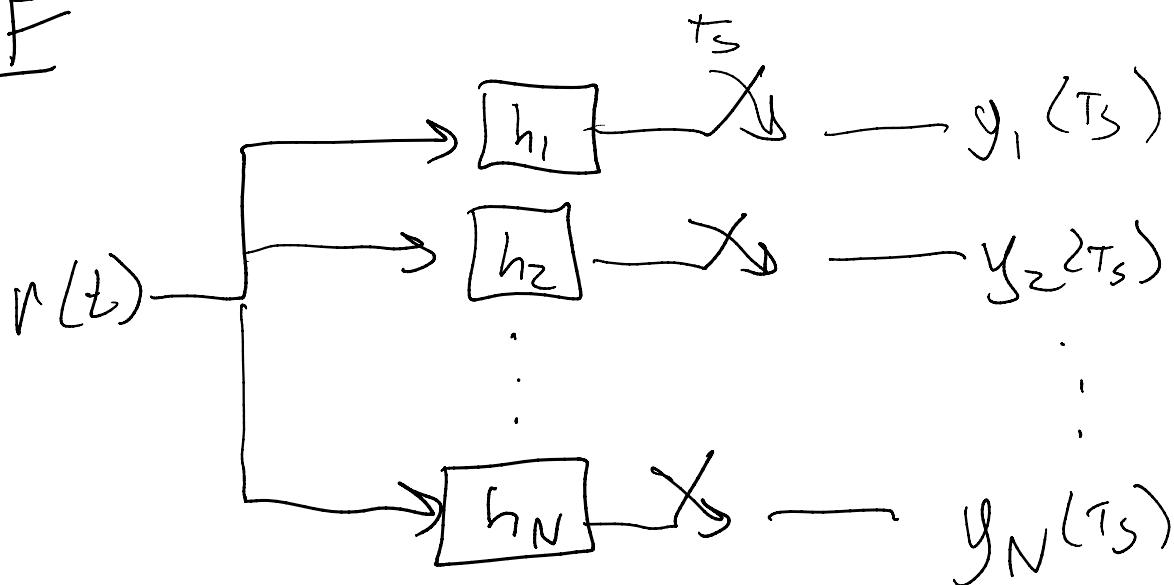
$\{\psi_i\}_{i=1}^N$ is an o.n.b for signal-space $\{s_i\}_{i=1}^M$

$$r(t) = s_i(t) + n(t), \quad 0 \leq t \leq T_s$$

in AWGN, $\sigma^2 = N_0/2$

$$s_i(t) = \sum_{k=1}^N s_{ik} \psi_k(t), \quad 0 \leq t \leq T_s$$

MF



$$h_i(t) = \psi_i(T_s - t)$$

Send s_i , receive $r = s_i + n$

$$y_j(t) = \int_0^{T_s} r(t) \psi_j(t) dt$$

$$y_j(t) = \int_0^{T_s} (\sum_k s_{ik} \psi_k(t)) \psi_j(t) dt + \int_0^{T_s} n(t) \psi_j(t) dt$$

$\psi_k \perp \psi_j \text{ if } k \neq j$

$$= s_{ij} + n_j \quad j = 1, \dots, N$$

\sim \text{some filtered AWGN}

$$\begin{pmatrix} y_1 \\ \vdots \\ y_N \end{pmatrix} = \begin{pmatrix} s_{i1} \\ s_{i2} \\ \vdots \\ s_{iN} \end{pmatrix} + \begin{pmatrix} n_1 \\ n_2 \\ \vdots \\ n_N \end{pmatrix} = s_i + n_o$$

↑ Proj. of original noise onto signal space

What is n_o ?

$$\begin{aligned} \mathbb{E}[n_i] &= \mathbb{E} \int \psi_i n_o dt \\ &= \int \psi_i \mathbb{E}[n_o] dt = 0 \end{aligned}$$

$$\text{so } \mathbb{E}[n_o] = \vec{0}$$

Cor:

$$\mathbb{E}[n_i n_j] = \mathbb{E} \int_0^{T_s} \int_0^{T_s} n(t) n(s) \psi_i(t) \psi_j(s) dt ds$$

$$\begin{aligned}
 &= \iint \Psi_i(t) \Psi_j(\tau) [\mathbb{E}[n(t)n(\tau)] - R(\tau)] dt d\tau \\
 &\quad \xleftarrow{\text{White noise has}} R(\tau) = \frac{N_0}{2} \delta(\tau) \\
 &= \iint \Psi_i(t) \Psi_j(\tau) \frac{N_0}{2} \delta(t-\tau) dt d\tau \\
 &= \int \Psi_i(\tau) \Psi_j(\tau) d\tau \left(\frac{N_0}{2} \right) \\
 &\approx \delta_{ij} \frac{N_0}{2} = \begin{cases} N_0/2, & i=j \\ 0, & i \neq j \end{cases}
 \end{aligned}$$

$$\Sigma = \frac{N_0}{2} I = \text{cov}(n_0)$$

$\in \mathbb{C}^{N \times N}$

N 0-mean uncorrelated Gaussians



N 0-mean indep Gaussians
 $\sigma^2 = N_0/2$

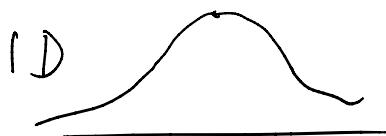
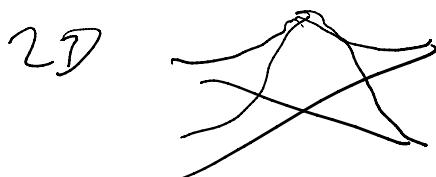
so PDF: $f_n(x) = \prod_{i=1}^N f_{n_i}(x_i) = \frac{1}{(2\pi N_0)^{N/2}} e^{-\sum x_i^2/N_0}$

$$\text{So PDF: } f_{n_0}(x) = \prod_{i=1}^N f_{n_i}(x_i) = \frac{1}{(\pi N_0)^{N/2}} e^{-\|x\|^2/N_0}$$

↑
 pdf for each
 component

$$f_{n_0}(x) = \frac{1}{(\pi N_0)^{N/2}} e^{-\|x\|^2/N_0}$$

isotropic N-D noise (o-mean)



in higher D ...
imagine!

$$S_i = I_i \cos \omega t - Q_i \sin \omega t, \text{ no matter what } M \in \mathbb{Z}$$

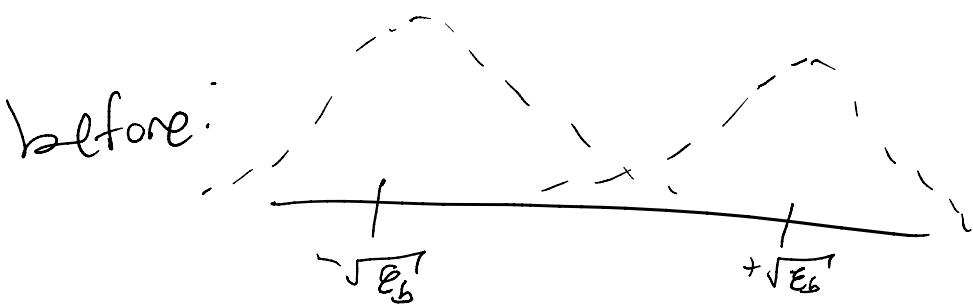
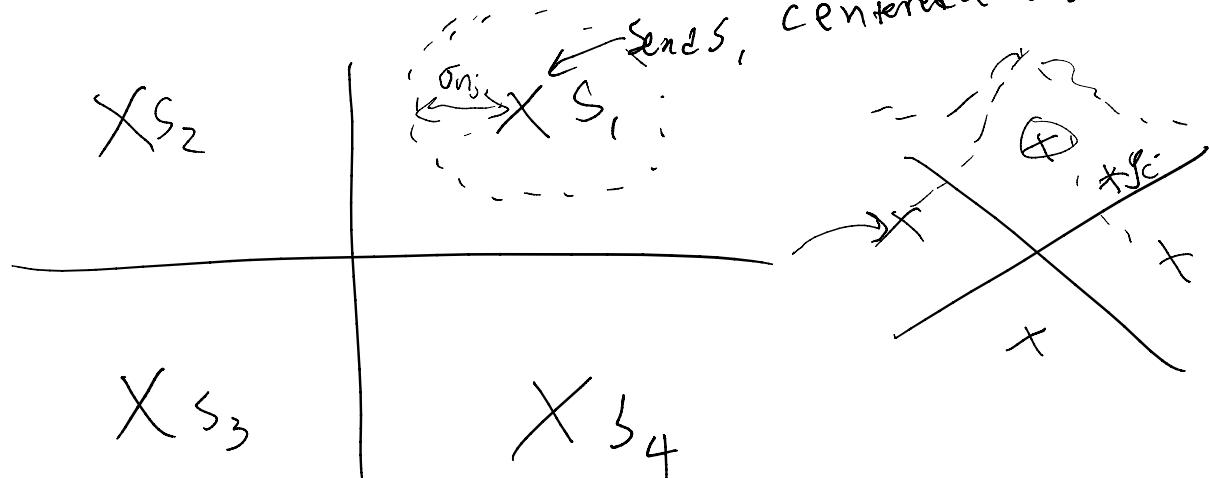
$$\mathbb{E}[y_j] = \mathbb{E}[s_{ij} + n_j] = s_{ij}$$

$$\sigma_{y_j}^2 = \sigma_n^2 = N_0/2$$

$$n_o \sim N(\vec{0}, \frac{N_0}{2} I)$$

$$\begin{aligned} \mathbb{E}[(s_{ij} + n_j)^2] - s_{ij}^2 \\ = s_{ij}^2 + 2\mathbb{E}[s_{ij}n_j] \\ + \mathbb{E}[n_j^2] - s_{ij}^2 \\ = \mathbb{E}[n_j^2] = \sigma_{n_j}^2 \end{aligned}$$

$$y \sim N(s_{ij}, \frac{N_0}{2} I) \quad \text{For isotropic Gaussian, centered at } s_{ij}$$



Because noise components indep.

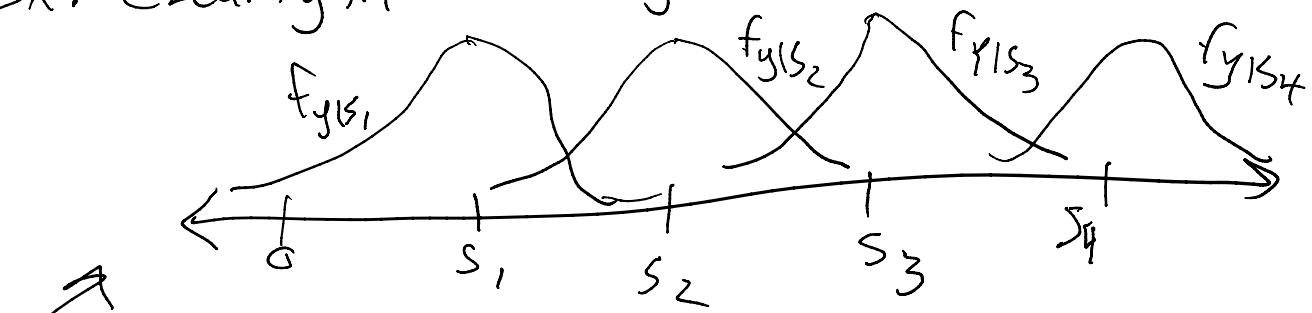
Components of y Conditioned on s_i are in dep

$$f_{y|s_i}(x) = \prod_{k=1}^N f_{y_k|s_i}(x_k) = \frac{1}{(\pi N_0)^{N/2}} e^{-\sum (x_k - s_{ik})^2 / N_0}$$

\uparrow
independence

$$= \frac{1}{(\pi N_0)^{N/2}} e^{-\|x - s_i\|^2 / N_0}$$

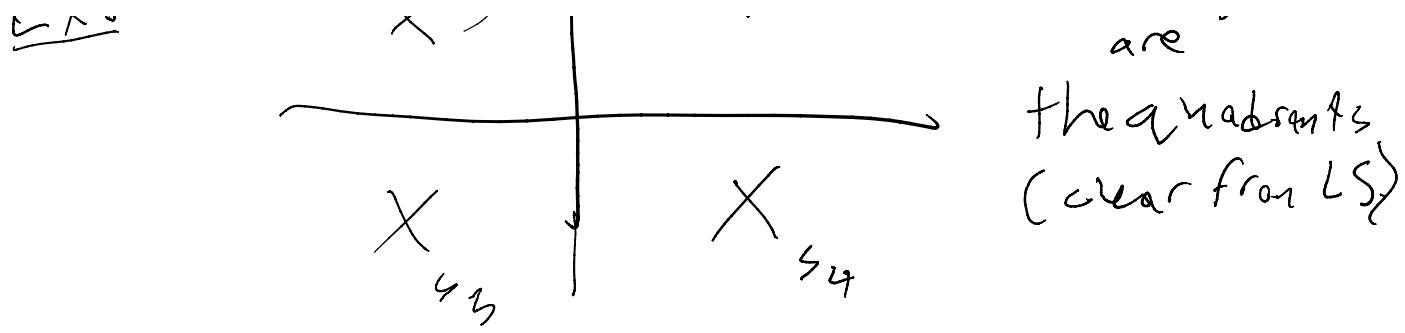
Ex. Clearly in 4-Ary pulse amplitude modulation



Similar to binary case in 1-D, but 4-Ary

Decision If symbols are equiprobable, equal energy
(in this AWGN model) Then LS = MAP = ML

Ex. x^{s_2} | x^{s_1} Decision regions are
1...n...n...n...

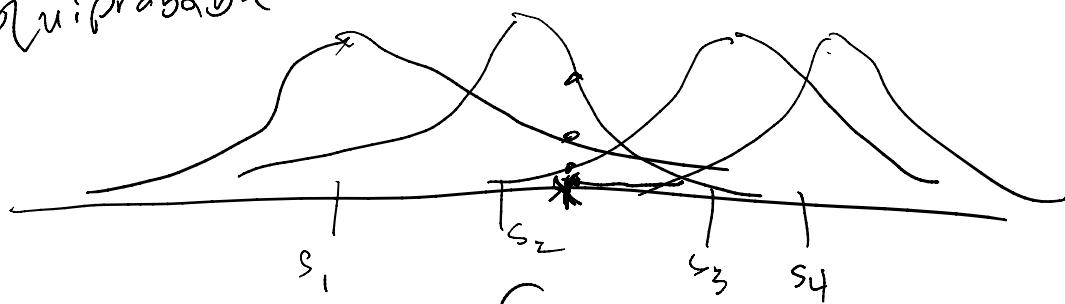


More generally - need MAP to minimize error

by maximizing

$$P[s=s_i|y] = \frac{f_{y|s_i}(y) P[s=s_i]}{\sum_j f_{y|s_j}(y) P[s=s_j]}$$

equi-probable



$$\begin{aligned} f_{y|s_2}(y) &> f_{y|s_1}(y) \\ &> f_{y|s_3}(y) \\ &> f_{y|s_4}(y) \end{aligned}$$

ML chooses
 s_2

but this is not enough for MAP

need to compare

$$f_{y|s_i}(y) P(s=s_i)$$

e.g. if $P[s=s_1] \gg P[s=s_2]$

e.g. if $P[s=s_1] \gg P[s=s_2]$
maybe map chooses,

in AWGN case, because we know $f_{y|s_i}$ functional form

if we know $p_i = P[s=s_i]$

we can always easily compute

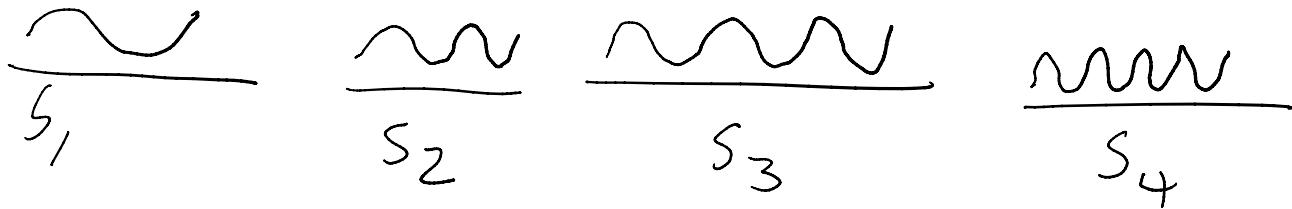
$$f_{y|s_i}(y) p_i \quad \forall i$$

and compare

so in this framework (AWGN, M for $\{s_i\}_{i=1}^N$, p_i)
MAP is really easy!

Plug in output y to a func you know $f_{y|s_i}$ $\forall i$
then multi. by you know p_i

Ex. 4-ary FSK - $s_i = A_i \cos(i\omega_c t)$, $0 \leq t \leq T_s$



Set A_i so that all have equal energy

$$\frac{N_o}{2} = 0.1 \quad P_1 = \frac{1}{2}, P_2 = \frac{3}{4}, P_3 = P_4 = \frac{1}{2}$$

Received $y = \begin{pmatrix} 0.1 \\ 0.4 \\ 0.6 \\ 0.1 \end{pmatrix}$

$$s_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \quad s_3 = \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix}$$

$$s_2 = \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \quad s_4 = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}$$

ML = LS so to do ML just look at

$$\|y - s_1\|^2 = 1.34, \quad \|y - s_3\|^2 = 0.34$$

$$\|y - s_2\|^2 = 0.74, \quad \|y - s_4\|^2 = 1.34$$

ML will choose s_3 the "nearest" symbol

but ignored that $P_2 \gg P_3$

$$\underline{\text{MAP}} \quad f_{y|s_i}(x) = \frac{1}{(\pi N_o)^2} e^{-\|x-s_i\|^2/N_o}$$

$$f_{y|s_i}(y) = \begin{cases} 0.031, & i=1 \\ 0.0626, & i=2 \\ 0.4627, & i=3 \leftarrow \text{ML estimate, we already knew that} \\ 0.003, & i=4 \end{cases}$$

↑
the likelihood function

but

$$f_{y|s_o}(y) p_i = \begin{cases} 0.003, & i=1 \\ 0.047, & i=2 \leftarrow s_2 \text{ is MAP estimate} \\ 0.0386, & i=3 \\ 0.003, & i=4 \end{cases}$$

What's Error?

in Binary LS we had

$$P_{\text{error}} = Q\left(\sqrt{\frac{d^2}{2N_c}}\right)$$

distance between
the two
symbols

For M-ary?

Start w/ equiprobable
equal energy (AWGN)

assume s_k sent

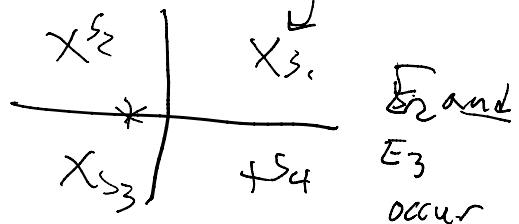
let E_i denote the event that $\|y - s_i\|^2 < \|y - s_k\|^2$

that is E_i is the event that LS decides s_i
instead of s_k

($N-1$ possible errors)

E_i and E_j may occur at the same time! ex. sent this

not necessarily
 M_E .



if you remember:

$$P[U_{A_0}] \leq \sum_i P[A_i]$$



$$P[L \cup A_0] \leq \sum_i P[A_i]$$

↑
= only if
M.E.

ΣA_i
 $M+N$
Clearly larger

$$P_{\text{error}_K} = P\left[\bigcup_{\substack{i=1 \\ i \neq K}}^M E_i | s_K\right] \leq \sum_{\substack{i=1 \\ i \neq K}}^M P[E_i | s_K]$$

$$P[E_0 | s_K] = P[\|y - s_0\| < \|y - s_K\| | s_K]$$

$$= Q\left(\sqrt{\frac{d_{0K}^2}{2N_0}}\right)$$

distance between
 s_0 and s_K

$$P_{\text{error}_K} \leq \sum_{\substack{i=1 \\ i \neq K}}^M Q\left(\frac{d_{iK}}{\sqrt{2N_0}}\right)$$

Say nearest 2 symbols sep. by d_{\min}



$$Q\left(\frac{d_{\min}}{\sqrt{2N_0}}\right) \geq Q\left(\frac{d_{iK}}{\sqrt{2N_0}}\right) \forall i$$

$$\text{So } P_{\text{error}_k} \leq \sum_{\substack{i=1 \\ i \neq k}}^M Q\left(\frac{d_{ik}}{\sqrt{2N_0}}\right) \leq (M-1)Q\left(\frac{d_{\min}}{\sqrt{2N_0}}\right)$$

$$P_{\text{error}} = \frac{1}{M} \sum_{k=1}^M P_{\text{error}_k} \leq (M-1)Q\left(\frac{d_{\min}}{\sqrt{2N_0}}\right)$$

A famous inequality: $Q(x) \leq \frac{1}{2} e^{-x^2/2}$

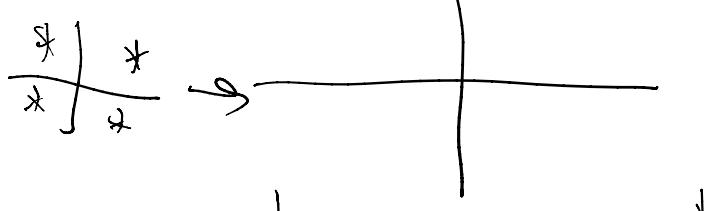
$$\text{So } P_{\text{error}} \leq \frac{M-1}{2} e^{-d_{\min}^2/4N_0}$$

very loose upper bound

$$\nearrow M, \text{ linearly } \nearrow P_{\text{error}}$$

more opportunity for error

$$\nearrow d_{\min}, \text{ exponentially } \searrow P_{\text{error}}$$



less likely
for error to occur

$$\text{const of } \nearrow d_{\min}$$

Cost of $\uparrow \downarrow_{\text{min}}$
= more power

Survey of M-ary schemes

Tuesday, October 20, 2020 4:29 PM

Generally - we know how to receive (MF bank)

decide (ML/LS/MAP)

and find Perr (in equiprobable equal energy)
AWGN case

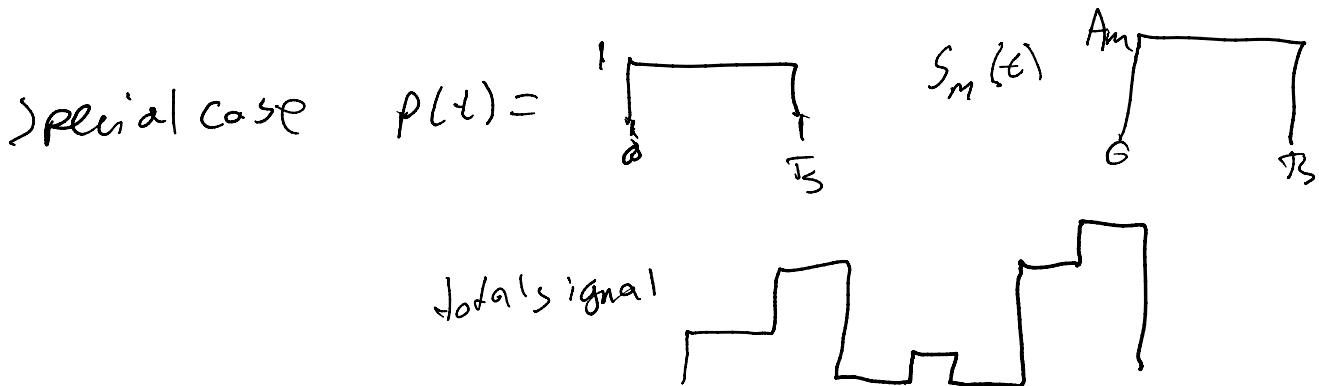
for M-ary signalling schemes

M-ary Pulse Amplitude Modulation (M-ary PAM)

$$s_m(t) = A_m \psi(t) \quad m=1, 2, \dots, M \quad 0 \leq t \leq T_s$$

$$= A_m \sqrt{\epsilon_p} \psi(t) \leftarrow \text{basis function is } \frac{\psi(t)}{\sqrt{\epsilon_p}}$$

one-dimensional



$\psi(t)$ is arbitrary

Equal energy? only if $M=2$ and $A_1 = -A_2 \rightarrow$ binary antipodal

otherwise cannot be equal energy

otherwise cannot be equal energy

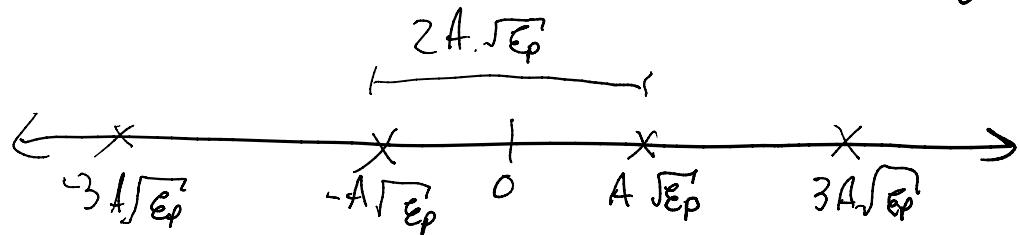
of course, want to transmit w/ less power

- minimize avg energy

this leads to a problem, because we also want to

- keep the signals far apart to minimize Perror

"nice" assumption, Meven, A_m are -symmetric about 0
- equally spaced



$$A_m = (2m-1-M)A \quad \text{for some } A$$

for any evenly spaced scheme w/ Meven, this minimizes avg energy

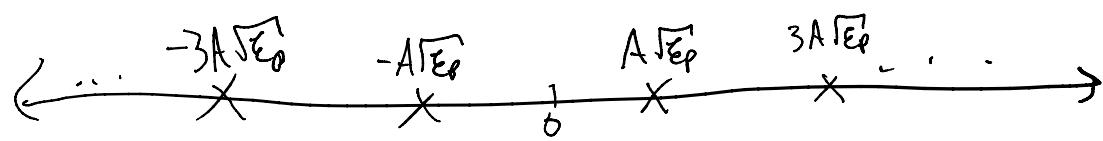
$$E_{avg} = \frac{1}{M} \sum_{i=1}^M A_i^2 \epsilon_p$$

$$= \frac{A^2 \epsilon_p}{M} \sum_{i=1}^M (2i-1-M)^2$$

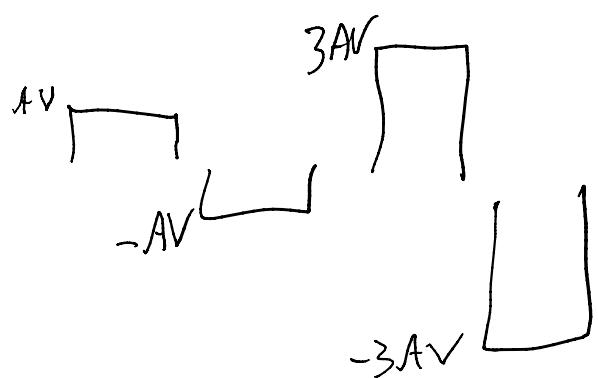
just like we did

$$= A^2 \epsilon_p (M^2 - 1) / 3$$

$$S_m(t) = A\sqrt{\epsilon_p} (2m-1-M) \mathcal{N}(t)$$



w/ square pulses, best setup is



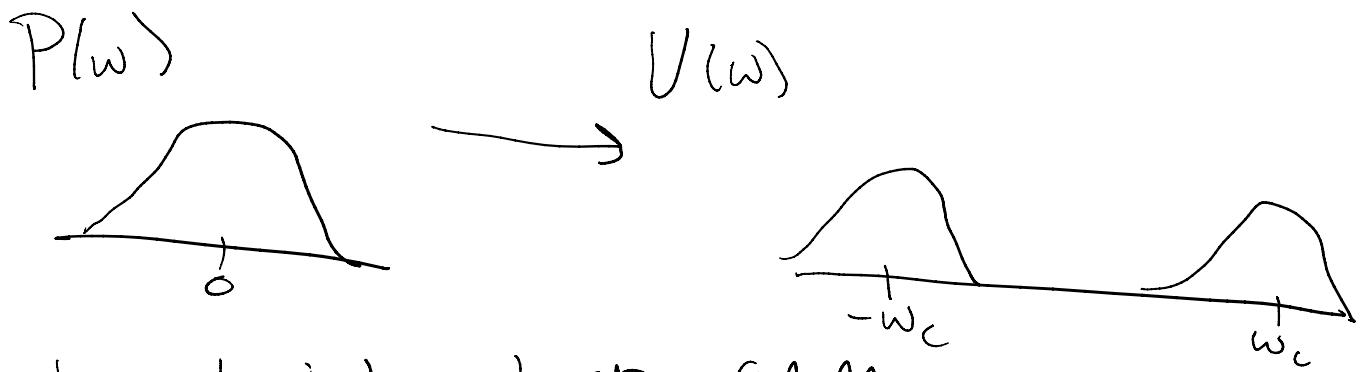
Amplitude Shift Keying (ASK)

$$u_m(t) = s_m(t) \cos \omega_c t$$

$$s_m(t) = A_m \quad p(t) = A_m \sqrt{E_p} \Psi(t)$$

Carrier-modulated PAM

St: II LD



line a digital analogue of PAM

\sim DSB-SC

$$\begin{aligned} U_m(w) &= \mathcal{F}(\cos \omega_c t) * \mathcal{F}(s_m(t)) \\ &= \left(\frac{1}{2} \delta(w - \omega_c) + \frac{1}{2} \delta(w + \omega_c) \right) * S_m(w) \end{aligned}$$

$$= \frac{1}{2} (S_m(w - \omega_c) + S_m(w + \omega_c))$$

$$\begin{aligned}
 E_m &= \int u_m^2(t) dt = \int s_m^2(t) \cos^2 \omega_c t dt \\
 &= \int s_m^2 \left(\frac{1}{2} + \frac{1}{2} \cos(2\omega_c t) \right) dt \\
 &= \frac{1}{2} E_{sm} + \frac{1}{2} \int s_m^2(t) \cos(2\omega_c t) dt \\
 &\quad \text{↑ fast-varying} \\
 &\quad \text{↓ slow-varying} \\
 &= \frac{1}{2} E_{sm}
 \end{aligned}$$

in ASK, $u_m(t) = A_m p(t) \cos \omega_c t$

$$\Psi(t) = \sum_{k=1}^{N_p} p(t) \cos \omega_c t$$

same constellation as PAM but
different Ψ

Application: IR - f_c is in the THz

Send digital data by $A_c \cos \omega_c t \rightarrow 1$
 $0 \rightarrow 0$

Ex of B-ASK used in TV remotes

Demand and Noise

$$\begin{aligned}
 u_m(t) &= A_m p(t) \cos \omega_c t \\
 &= \dots (1) \cos \omega_c t
 \end{aligned}$$

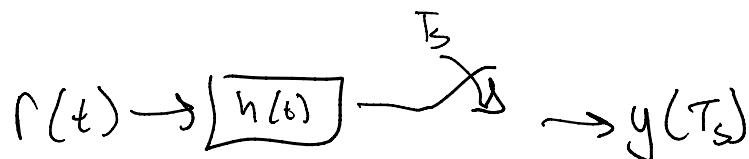
$$u_m(t) = A_m \cos \omega_c t$$

$$= s_m(t) \cos \omega_c t$$

$$r(t) = u_m(t) + n(t)$$

$$\Psi(t) = \sqrt{\frac{2}{\epsilon_p}} p(t) \cos \omega_c t, \text{ call } \Psi_s(t) = \frac{p(t)}{\sqrt{\epsilon_p}}, \text{ so } \Psi(t) = \sqrt{\epsilon_p} \Psi_s(t) \cos \omega_c t$$

MF with impulse response $\Psi(T_s - t) = h(t)$



$$y(T_s) = \int_0^{T_s} r(t) \Psi(t) dt$$

$$= \int_0^{T_s} u_m(t) \Psi(t) dt + \int_0^{T_s} n(t) \Psi(t) dt$$

↓
n

$$= \int_0^{T_s} (A_m p(t) \cos \omega_c t) \left(\frac{\sqrt{\epsilon_p} p(t) \cos \omega_c t}{\sqrt{\epsilon_p}} \right) dt + n$$

$$= A_m \sqrt{\frac{2}{\epsilon_p}} \int_0^T p^2(t) \cos^2 \omega_c t dt + n$$

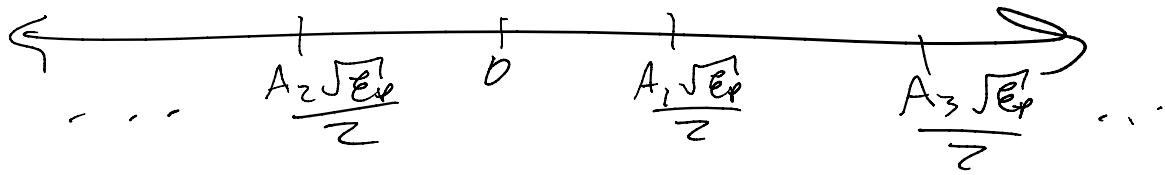
$\int_0^T 1 / n^T$

$n^T > 0$

$$= A_m \sqrt{\frac{2}{\epsilon_p}} \left(\int_0^T p^2(t) \frac{dt}{2} + \frac{1}{2} \int_0^T p^2(t) \cos 2\omega t dt \right) + n$$

\downarrow
 $\frac{\epsilon_p}{2}$

$$= A_m \sqrt{\frac{\epsilon_p}{2}} + n : \tilde{s}_m + n$$



So this is precisely Const. point + noise

LS decide based on $\|y - \tilde{s}_m\|^2$ minimizer

for

PAM, would be almost the same except

$$r(t) = A_m \sqrt{\epsilon_p} \Psi(t)$$

$$y(\tau_s) = A_m \sqrt{\epsilon_p} + n = s_m + n$$

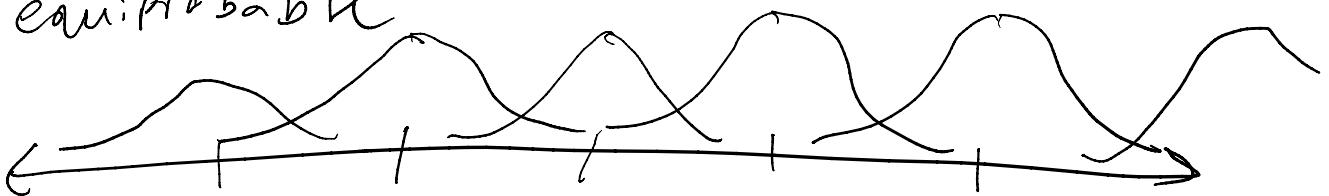
PAM and ASK affected by noise in same way

Finding Perror here is different from earlier because
 - . .. usual answer

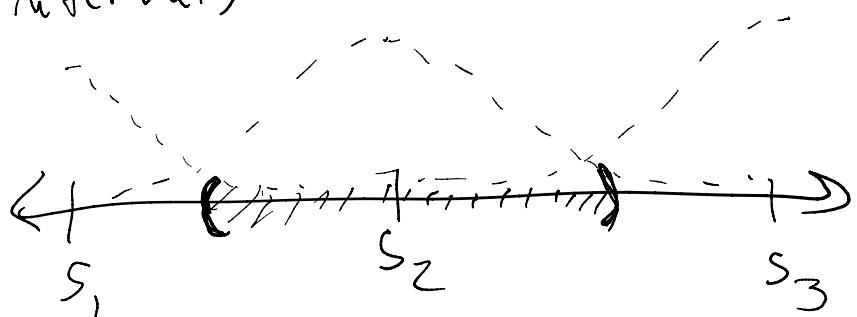
Finding P_{err} here is different from const because
The symbols do not have equal energy

Assume AWGN, $\sigma_n^2 = N_0/2$, $M_n = 0$

If equiprobable



best decision regions are at the midpoints of the intervals



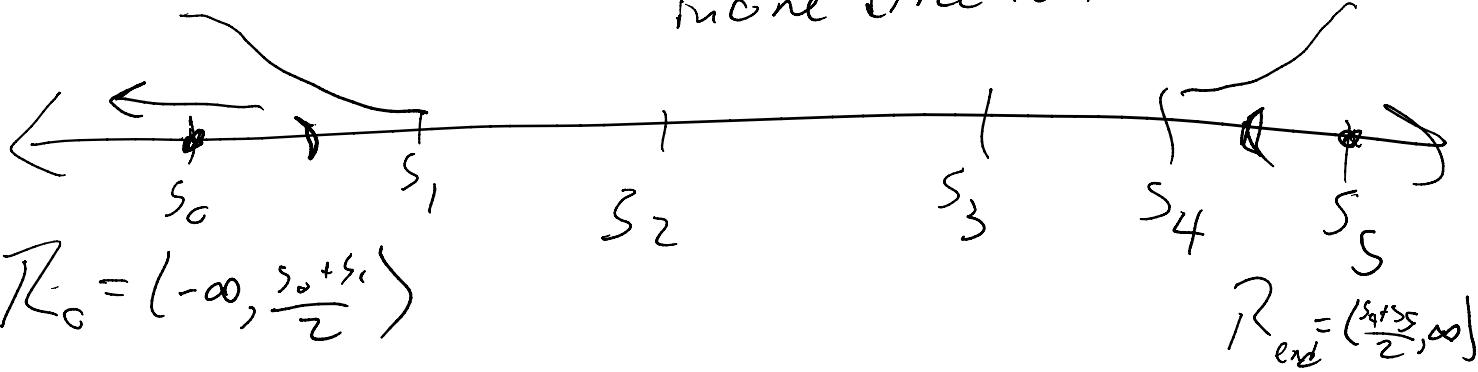
Choose s_2 if $y \in \left(\frac{s_2 + s_1}{2}, \frac{s_2 + s_3}{2} \right)$

looking for P_{err} —

an error occurs when

- 1) I transmits a signal at one of the two maximum amplitudes, whereas an error can only occur one direction

maximum amplitudes, wave in one direction



in eq. case, Prob. I transmit a maximal amplitude

Symbol is $\frac{2}{M}$

and in this case, error occurs if $|y - s_m| > A\sqrt{\epsilon_p} = d$

2) If transmit any other symbol, so error can occur in 2 directions prob of tx is $\frac{M-2}{M}$

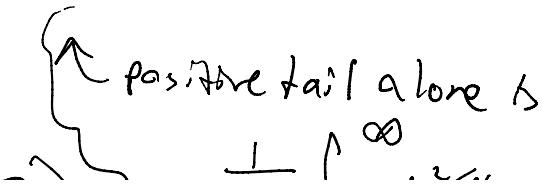
Error occurs if $|y - s_m| > A\sqrt{\epsilon_p}$

s_0

$$P_{\text{error}} = \frac{M-2}{M} P[|y - s_m| > d] + \frac{2}{M} P[|y - s_m| > d]$$

✓ half the prob
of other case

$$= \frac{M-1}{M} P[|y - s_m| > d]$$

$\frac{1}{M-1}$. . . 

$$= \frac{2(M-1)}{M} Q\left(\sqrt{\frac{2d}{N_0}}\right)$$

more raw noise \downarrow
 $\int_{-\infty}^{\infty} e^{-x^2/2N_0} dx$, therefore this
 to include negative tail

d is controlled by Energy so $\uparrow d \rightarrow \downarrow \text{Perror}$ as expected

$$E_{\text{avg}} = \frac{d^2(M^2-1)}{3}, M \text{ symbols} \rightarrow \log_2 M \text{ bits}$$

avg energy per bit $\frac{E_{\text{avg}}}{\log_2 M} = E_{\text{bar}}$

$$\text{Perror} = \frac{2(M-1)}{M} Q\left(\sqrt{\frac{6 \log_2 M E_{\text{bar}}}{(M^2-1) N_0}}\right)$$

Error as function of average bit energy

$$E_{\text{bar}} / N_0 = \text{SNR}_{\text{bit}}$$

$\text{SNR}_{\text{bit}} \uparrow \Rightarrow \text{Perror} \downarrow$ as expected

"a nice framing"

$M \uparrow \Rightarrow \text{Perror} \uparrow$ makes sense

Phase Shift Keying (PSK)

Tuesday, October 20, 2020 5:27 PM

$$u_m(t) = p(t) \cos(\omega_c t + \varphi_m), 0 \leq t \leq T_s$$

→ symbol is encoded in the phase of the signal

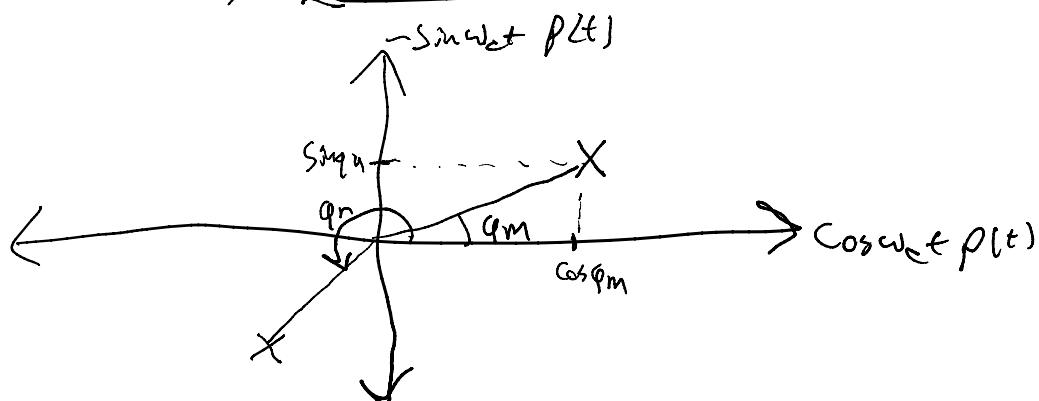
Clear immediately - equal energy

What's the dimension? $N=2$

$$u_m(t) = p(t) \cos \varphi_m \cos \omega_c t - p(t) \sin \varphi_m \sin \omega_c t$$

$$I_m = p(t) \cos \varphi_m \quad Q_m = p(t) \sin \varphi_m$$

Index(m) 2 dimensions $(\cos \omega_c t + p(t), \sin \omega_c t + p(t))$

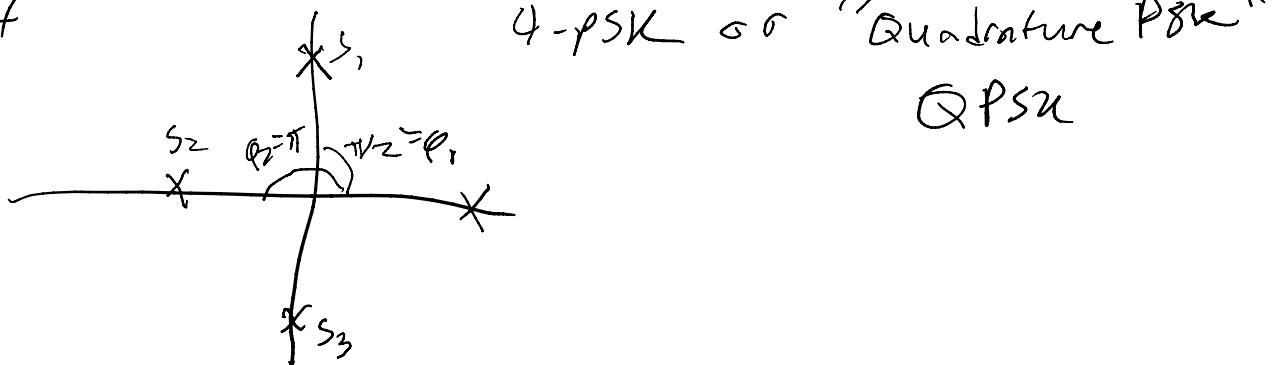


These pts lie on a circle, u_m is at angle φ_m from +I axis

maximizes spacing if $\varphi_m = \frac{2\pi m}{n}$,

maximizes spacing if $\varphi_m = \frac{2\pi m}{M}$,

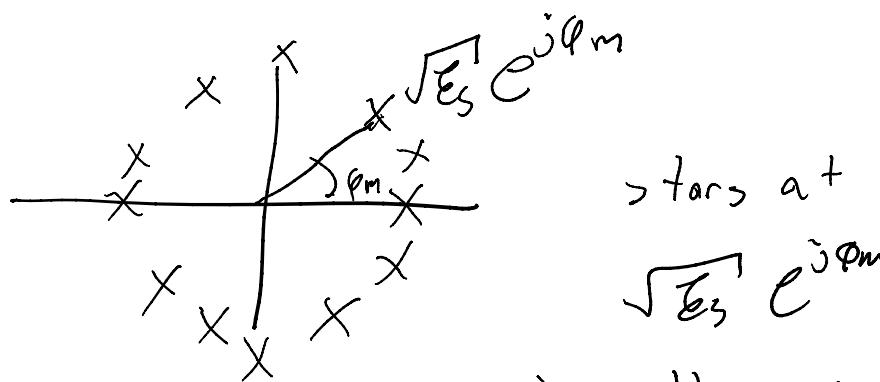
$M=4$



A natural choice for $p(t)$ is constant function

$$\sqrt{\frac{2E_s}{T_s}} \text{ then} \int_0^T p^2(t) \cos \omega_c t dt$$
 $= \frac{1}{2} \int_0^T p^2(t) dt = E_s$

we'll assume $p(t) = \sqrt{\frac{E_s}{T_s}}$ so that



i.e. all on circles of
radius $\sqrt{E_s}$

radius $\sqrt{\epsilon_s}$

$$\Psi_1(t) = \frac{P(t)}{\sqrt{\epsilon_s}} \cos \omega t, \quad \Psi_2(t) = \frac{-P(t)}{\sqrt{\epsilon_s}} \sin \omega t$$

$$s_m = (\sqrt{\epsilon_s} \cos \varphi_m, \sqrt{\epsilon_s} \sin \varphi_m)$$

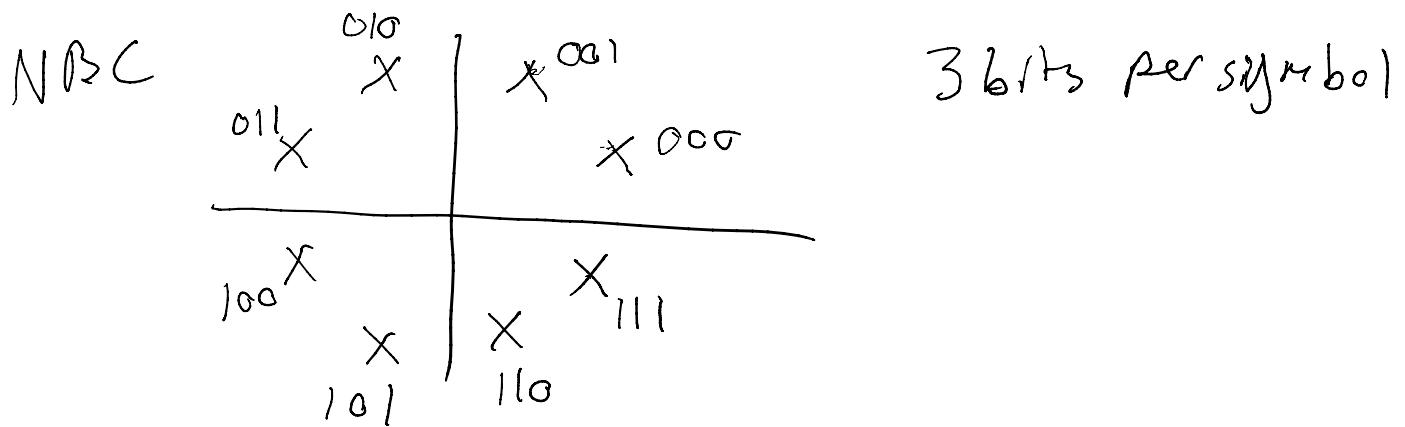
$$= \left(\operatorname{Re}(\sqrt{\epsilon_s} e^{j\varphi_m}), \operatorname{Im}(\sqrt{\epsilon_s} e^{j\varphi_m}) \right)$$

reals & complex # $\rightarrow \sqrt{\epsilon_s} e^{j\varphi_m}$

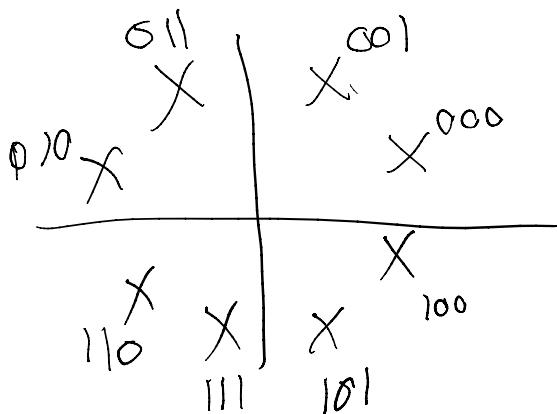
Can create these signals using a standard I/Q modulator

Demodulator - send but you need coherence

What's the best way to encode these PSK signals?



Gray Code (much better)



most / few / yes error
— mistake q_m for
 q_{m+1} or
 q_{m-1}

in Gray, this error
results in 1 bit error

in NBC, these most common errors
result in 1 \rightarrow 3 bit errors

Euclidean distance between s_n and s_m

$$d_{mn} = \sqrt{\left(\sqrt{E_s} \cos\left(\frac{2m\pi}{M}\right) - \sqrt{E_s} \cos\left(\frac{2n\pi}{M}\right)\right)^2 + \left(\sqrt{E_s} \sin\left(\frac{2m\pi}{M}\right) - \sqrt{E_s} \sin\left(\frac{2n\pi}{M}\right)\right)^2}$$

$$= \sqrt{E_s} \sqrt{4 \sin^2\left(\frac{(m-n)\pi}{M}\right) + 4 \cos^2\left(\frac{(m-n)\pi}{M}\right)}$$

$$= 2\sqrt{E_s} \sqrt{\sin^2\left(\frac{(m-n)\pi}{M}\right)}$$

$$\Rightarrow 2\sqrt{E_s} \sin\left(\frac{(m-n)\pi}{M}\right) = d_{mn}$$

$$\Rightarrow \left[2\sqrt{E_b} \sin\left(\frac{(m-n)\pi}{m}\right) = d_{mn} \right]$$

$$\boxed{d_{mn} = 2\sqrt{E_b} \sin \frac{\pi}{m}}$$

next week
- start with
 P_{error} for PSK