(b.) (8%) If the noise variable n is characterized by the Laplacian PDF as

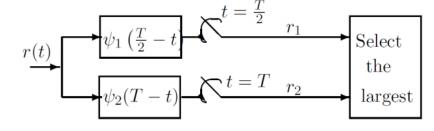
 $p(n) = \frac{1}{\sqrt{2\sigma^2}} e^{-|n| \frac{\sqrt{2}}{\sigma}}$

equals to +M or -M with equal probability.

Determine the probability of error as a function of the parameters M and σ . <SOL>

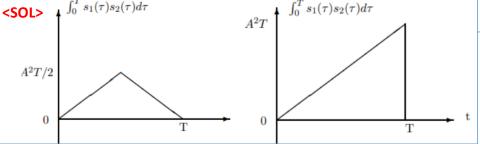
$$\begin{split} P_e &= \frac{1}{2} \int_{-\infty}^{0} \frac{1}{\sqrt{2\sigma^2}} e^{-|r-M| \frac{\sqrt{2}}{\sigma}} dr + \frac{1}{2} \int_{0}^{\infty} \frac{1}{\sqrt{2\sigma^2}} e^{-|r+M| \frac{\sqrt{2}}{\sigma}} dr \\ &= \frac{\sqrt{2}}{4\sigma} \int_{-\infty}^{-M} e^{-|x| \frac{\sqrt{2}}{\sigma}} dx + \frac{\sqrt{2}}{4\sigma} \int_{M}^{\infty} e^{-|y| \frac{\sqrt{2}}{\sigma}} dy \\ &= \frac{1}{2} e^{-\frac{\sqrt{2}}{\sigma} M} \end{split}$$

(a) The optimal receiver is shown in the figure



where
$$\psi_1(t) = \begin{cases} \sqrt{\frac{2}{T}}, & 0 \le t < \frac{T}{2} \\ 0, & \text{otherwise} \end{cases}$$
 $\psi_2(t) = \begin{cases} \sqrt{\frac{2}{T}}, & \frac{T}{2} \le t < T \\ 0, & \text{otherwise} \end{cases}$

(d). Suppose the receiver is implemented by means of two cross-correlators (multipliers followed by integrators) in parallel. Sketch the output of each integrator as a function of time for the interval $0 \le t \le T$ when the transmitted signal is $s_2(t)$.



5. (20%) A binary communication scheme uses two equiprobable signals $s_1(t)$, $s_2(t)$ where $s_1(t) = x(t), 0 \le t \le T$, $s_2(t) = x(t - T/2), 0 \le t \le T$, and x(t) is shown as follows. The power spectral density of the noise is $N_0/2$

- (a) (7%) Design an optimal matched filter receiver for this system. Carefully label the diagram and determine all the required parameters.
- (b) (7%) Determine the error probability for this communication system.
- (c) (6%) Show that the receiver can be implemented using only one matched filter.

(b) This is a binary equiprobable system, we can use
$$P_e = Q\left(\frac{d}{\sqrt{2N_0}}\right)$$

$$d^2 = \|s_1 - s_2\|^2$$

$$= \int_{-\infty}^{\infty} (s_1(t) - s_2(t))^2 dt$$

$$= T$$
 Therefore, $P_e = Q\left(\sqrt{\frac{T}{2N_0}}\right)$

2. (15%) Consider a sequence of n binary random variables $X_1, X_2,, X_n$. Each sequence with an even number of 1's has probability $2^{-(n-1)}$ and each sequence with an odd number of 1's has probability 0. Find the mutual informations $I(X_1; X_2), I(X_2; X_3 | X_1);; I(X_{n-1}; X_n | X_1; ... X_{n-2}).$

<SOL> Consider a sequence of n binary random variables X_1, X_2, \ldots, X_n . Each sequence of length n with an even number of 1's is equally likely and has probability $2^{-(n-1)}$.

Any n-1 or fewer of these are independent. Thus, for $k \leq n-1$,

$$I(X_{k-1}; X_k | X_1, X_2, \dots, X_{k-2}) = 0.$$

However, given $X_1, X_2, \ldots, X_{n-2}$, we know that once we know either X_{n-1} or X_n we know the other.

$$I(X_{n-1}; X_n | X_1, X_2, \dots, X_{n-2}) = H(X_n | X_1, X_2, \dots, X_{n-2}) - H(X_n | X_1, X_2, \dots, X_{n-1})$$

= 1 - 0 = 1 bit.

3. (20%) Let X be a geometrically distributed random variable, i.e.,

$$P(X = k) = p(1 - p)^{k-1}, k = 1, 2, 3, ...$$

- (1) Find the entropy of X.
- (2) Given that X > K, where K is a positive integer, what is the entropy of X?

$$(1) H(X) = -\sum_{k=1}^{\infty} p(1-p)^{k-1} \log_2 p(1-p)^{k-1}$$

$$= -\sum_{k=1}^{\infty} p(1-p)^{k-1} \log_2 p - \sum_{k=1}^{\infty} p(1-p)^{k-1} \log_2 (1-p)^{k-1}$$

$$= -p \log_2 p \sum_{k=1}^{\infty} (1-p)^{k-1} - p \log_2 (1-p) \sum_{k=1}^{\infty} (k-1)(1-p)^{k-1}$$

$$= -p \log_2 p \frac{1}{1-(1-p)} - p \log_2 (1-p) \frac{1-p}{(1-(1-p))^2}$$

$$= -\log_2 p - \frac{1-p}{p} \log_2 (1-p)$$

(2)> If $k \le K$, clearly $P(X = k \mid X > K) = 0$.

If
$$k > K$$
, then $P(X = k \mid X > K) = \frac{P(X = k, X > K)}{P(X > K)} = \frac{p(1-p)^{k-1}}{P(X > K)}$

$$P(X > K) = \sum_{k=K+1}^{\infty} p(1-p)^{k-1} = p \frac{(1-p)^K}{1-(1-p)} = (1-p)^K$$

$$P(X = k \mid X > K) = \frac{p(1-p)^{k-1}}{(1-p)^K} = p(1-p)^{l-1}$$

where l = k - K.

The conditional entropy is

$$H(X | X > K) = -\sum P(X = k | X > K) \log_2 P(X = k | X > K)$$

$$= -\sum_{l=1}^{\infty} p(1-p)^{l-1} \log_2(p(1-p)^{l-1})$$

$$= -\sum_{l=1}^{\infty} p(1-p)^{l-1} \log_2 p - \sum_{l=1}^{\infty} p(1-p)^{l-1} \log_2((1-p)^{l-1})$$

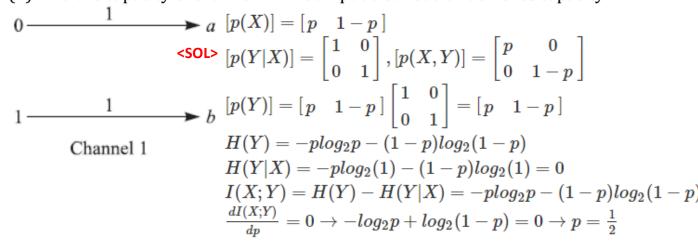
$$= -p \log_2 p \frac{1}{1 - (1-p)} - p \log_2(1-p) \frac{1-p}{(1-(1-p))^2}$$

$$= -\log_2 p - \frac{1-p}{p} \log_2(1-p)$$

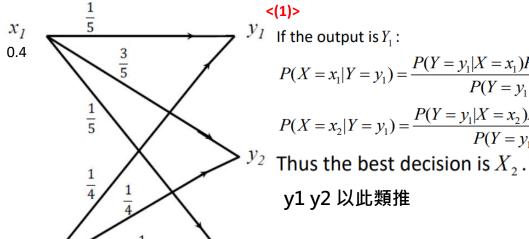
Note that $P(X = k \mid X > K)$ is still geometrically distributed.

4. (20%)

(1) Find the capacity of channel 1. What input distribution achieves capacity?



- (1) If the channel output is y_1 , what is the best decision that minimizes the error probability? Repeat for the cases where the channel output is y_2 and y_3 .
- (2) What is the overall error probability for the channel if the optimal decision scheme is used at the receiver?



 y_I If the output is Y_1 :

$$P(X = x_1 | Y = y_1) = \frac{P(Y = y_1 | X = x_1)P(X = x_1)}{P(Y = y_1)} = \frac{1/5 * 0.4}{1/5 * 0.4 + 1/4 * 0.6} = \frac{8}{23}$$

$$P(Y = y_1 | X = x_2)P(X = x_2)$$

$$P(Y = y_1 | X = x_2)P(X = x_2)$$

$$1/4 * 0.6$$

$$15$$

$$P_e = 1 - (1 - P_b)^2 = 2$$

 $P(X = x_2 | Y = y_1) = \frac{P(Y = y_1 | X = x_2)P(X = x_2)}{P(Y = y_1)} = \frac{1/4 * 0.6}{1/5 * 0.4 + 1/4 * 0.6} = \frac{15}{23}$ $P_e = 1 - (1 - P_b)^2 = 2P_b = 2Q(\frac{A_o\sqrt{T}}{\sqrt{2N_o}})$

y1 y2 以此類推

<(2)> The error rate when the input is X_1 :

$$P_{e1} = \sum_{i=1}^{3} P(\text{decide } X_2 | Y_i) P(Y_i | \text{send } X_1) = 1 * \frac{1}{5} + 0 * \frac{3}{5} + 1 * \frac{1}{5} = \frac{2}{5}$$

The error rate when the input is X_2 :

$$P_{e2} = \sum_{i=1}^{3} P(\text{decide } X_1 | Y_i) P(Y_i | \text{send } X_2) = 0 * \frac{1}{4} + 1 * \frac{1}{4} + 0 * \frac{1}{2} = \frac{1}{4}$$

$$P_e = P(\text{send } X_1) P_{e1} + P(\text{send } X_2) P_{e2} = 0.4 * \frac{2}{5} + 0.6 * \frac{1}{4} = 0.31$$

1. (20%) Consider sending a QPSK modulated symbol over AWGN channel with four equiprobable signals,

$$s_i(t) = A_0 \cos(2\pi f_c t + i\pi/2), 0 \le t \le T, i = 0, 1, 2, 3$$

where f_c is the carrier frequency. The channel is AWGN with noise power spectral density of $N_0/2$.

(a) (5%) Find the symbol error probability of this system in terms of A_0 , T, and N_0 .

<(a)>
$$Si(t) = A\cos(2\pi f_c t + i\frac{\pi}{2})$$

$$|Si(t)| = \frac{1}{\sqrt{2}} A_0 \sqrt{T}$$

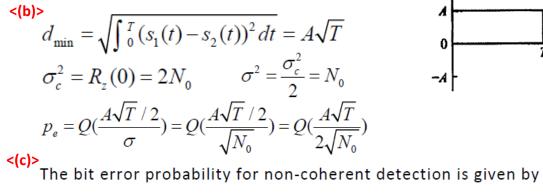
:.
$$d \min^2 = (\sqrt{2} |Si(t)|)^2 = A_0^2 T$$

$$BER(P_b) = Q(\frac{d_{min}/2}{\sqrt{N_o/2}})$$

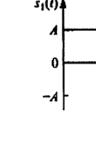
$$P_e = 1 - (1 - P_b)^2 = 2P_b = 2Q(\frac{A_o\sqrt{T}}{\sqrt{2N_o}})$$

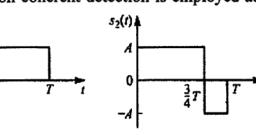
QPSK 的訊號頻寬為 $\frac{2}{\pi}$

- 2. (21%) The following Figure shows two equivalent low-pass signals. They are used to transmit a binary information sequence. The transmitted signals, which are equally probable, are corrupted by additive zero-mean white Gaussian noise (AWGN) with an equivalent low-pass representation z(t) and an autocorrelation function $R_z(\tau) = E[z * (t)z(t + \tau)] = 2N_0\delta(\tau)$
- (b) (7%) Please calculate the probability of a binary digit error if coherent detection is employed at the receiver.
- (c) (7%) Please calculate the probability of a binary digit error if non-coherent detection is employed at S1(1)4 52(t) A the receiver.



 $P_{2,nc} = Q_1(a,b) - \frac{1}{2}e^{-(a^2+b^2)/2}I_0(ab)$





(g) (3%) From your knowledge of the signal characteristics, please give the probability of error for this binary communication system.

(g)
$$d_{\min} = 2\sqrt{T}$$

$$\sigma_z^2 = 2N_0$$

$$p_e = Q(\frac{d_{\min}/2}{\sigma_z}) = Q(\frac{\sqrt{T}}{\sqrt{2N_0}})$$

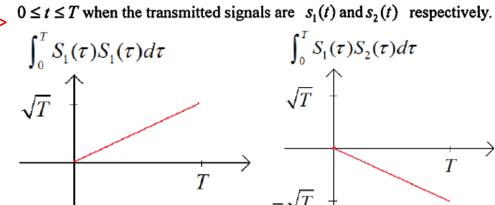
$$R_Z(\tau) = E[z*(t)z(t+\tau)] = 2N_0\delta(\tau)$$

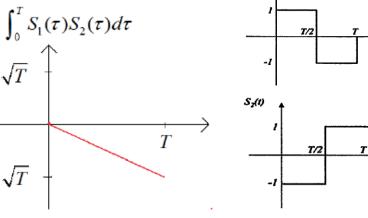
3. (21%) Two equivalent low-pass signals $s_1(t)$ and $s_2(t)$ are used to transmit a binary sequence over an additive white Gaussian noise channel.

where z(t) is a zero-mean Gaussian random noise with autocorrelation function

(e) (3%) Suppose the receiver is implemented by means of the correlator(s) (multipliers followed by integrators). Please sketch the output of each integrator as a function of time for the interval







 $a = \sqrt{\frac{\varepsilon}{2N_0}} \left(1 - \sqrt{1 - |\rho|^2}\right) = \sqrt{\frac{\varepsilon}{2N_0}} \left(1 - \frac{\sqrt{3}}{2}\right)$ $b = \sqrt{\frac{\varepsilon}{2N_0}} (1 + \sqrt{1 - |\rho|^2}) = \sqrt{\frac{\varepsilon}{2N_0}} (1 + \frac{\sqrt{3}}{2})$

Where Q₁(.) is the generalized Marcum Q function

4. (24%) Consider a relay transmission system that employs cascading the binary symmetric channels with

the same cross-over error probability as follows.

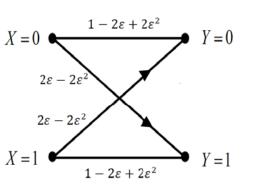
- (a) (8%) Determine the error probability at the destination.
- (b) (8%) Determine P(X = 0) and P(X = 1) that maximizes the capacity,
- (c) (8%) Calculate the capacity of this channel.

(a)>
$$P(X=0,Y=0) = (1-\varepsilon)(1-\varepsilon) + \varepsilon \cdot \varepsilon = 1 - 2\varepsilon + 2\varepsilon^2$$

$$P(X = 0, Y = 1) = (1 - \varepsilon)\varepsilon + \varepsilon(1 - \varepsilon) = 2\varepsilon - 2\varepsilon^{2}$$
$$P(X = 1, Y = 0) = \varepsilon(1 - \varepsilon) + (1 - \varepsilon)\varepsilon = 2\varepsilon - 2\varepsilon^{2}$$

$$P(X = 1, Y = 1) = \varepsilon \cdot \varepsilon + (1 - \varepsilon)(1 - \varepsilon) = 1 - 2\varepsilon + 2\varepsilon^{2}$$

$$P_e = p(2\varepsilon + 2\varepsilon^2) + (1-p)(2\varepsilon + 2\varepsilon^2) = 2\varepsilon + 2\varepsilon^2$$



Let
$$P(X=0) = p$$
, $P(X=1) = 1-p$

$$P_e = p(2\varepsilon + 2\varepsilon^2) + (1-p)(2\varepsilon + 2\varepsilon^2)$$
<(b)>

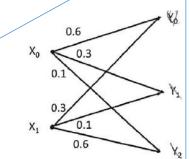
$$C = \max\{I(X;Y)\} = \max\{H(Y) - H(Y|X)\}$$

Since this channel is symmetric, the probabilities of sending 0 or 1 should be

equal to maximize the capacity:
$$P(X=0) = P(X=1) = 0.5$$

Hence,

$$P(Y=0) = \frac{1}{2}(1 - 2\varepsilon + 2\varepsilon^{2}) + \frac{1}{2}(2\varepsilon - 2\varepsilon^{2}) = \frac{1}{2}$$
$$P(Y=1) = \frac{1}{2}(1 - 2\varepsilon + 2\varepsilon^{2}) + \frac{1}{2}(2\varepsilon - 2\varepsilon^{2}) = \frac{1}{2}$$



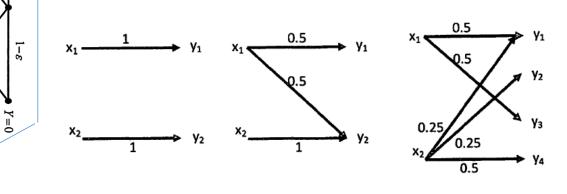
- 5. (20%) A communication channel with binary input and ternary output alphabets is shown in the following figure.
- $H(Y) = -0.3log_2(0.3 + 0.3p) (0.1 + 0.2p)log_2(0.1 + 0.2p) (0.6 0.5p)log_2(0.6 0.5p)$ $\frac{d}{dp}I(X;Y) = 0 \rightarrow -0.3log_2(0.3+0.3p) - 0.2log_2(0.1+0.2p) + 0.5log_2(0.6-0.5p) = 0$ $\frac{(0.6-0.5p)^{0.5}}{(0.3+0.3p)^{0.3}(0.1+0.2p)^{0.2}} = 1 \rightarrow p = 0.5324$

$$(c)$$
 $H(Y) = -\frac{1}{2}\log_2\frac{1}{2} + -\frac{1}{2}\log_2\frac{1}{2} = 1$

$$H(Y|X) = -\sum_{y} \sum_{x} p(x, y) \log_2 p(y|x)$$

$$=-(1-2\varepsilon+2\varepsilon^2)\log_2(1-2\varepsilon+2\varepsilon^2)-(2\varepsilon+2\varepsilon^2)\log_2(2\varepsilon+2\varepsilon^2)=H(2\varepsilon+2\varepsilon^2)$$

Therefore, the capacity is $C = \max\{H(Y) - H(Y|X)\} = 1 - H(2\varepsilon - 2\varepsilon^2)$



- (c) (8%) Let C₁, C₂ and C₃ denote the capacity of channels (1), (2), and (3), respectively. Please compare the capacity of C_3 with $(C_1+C_2)/2$. Which is larger and explain your reason? (c) Let p_i be the probability that achieves $C_i = \max_{i} \{I_i(X;Y)\}, \forall i = 1,2,3$
- observation, we know that the inputs and outputs relation of channel(C)

is combination of channel(A) and channel(B) with transition probabilities divide by 2, i.e.,

Since p_3 achieves C_3 , if $C_3 > \frac{1}{2}C_1 + \frac{1}{2}C_2$, either $I_1(X;Y)|_{p=p_3} > |C_1|$ or

 $I_2(X;Y)|_{p=p^3} > |C_2|$ which contradicts to the definition of capacity. $\Rightarrow C_3 \le \frac{1}{2}C_1 + \frac{1}{2}C_2$

We also know from (1) and (2) that $p_1 \neq p_2$, and p_3 cannot achieve the capacity C_1 and C_2 at the same time, so we can conclude that $C_3 < \frac{1}{2}C_1 + \frac{1}{2}C_2$

2. (20%) Two equiprobable messages m_1 and m_2 are transmitted through a channel with input X and output Y

A binary communication system uses equiprobable signals $s_1(t)$ and $s_2(t)$ (b)(5%) Assuming that, at the receiver, the received signals are multiplied by $\sqrt{2} \cos(2\pi f_c t + \theta)$ by the

relate by $Y = \alpha X + N$, where N is zero-mean AWGN with variance $N_0/2$ and α is a random variable

(b)(5%) Following (a), but $\alpha = \pm 1$ with equal probability. What is the optimal decision rule and the

(c) (5%) Following (a), but $\alpha = 0$ or 1 with equal probability. What is the optimal decision rule and the

(d)(5%) Assuming on-off signaling (i.e. X=0 or A) and $\alpha=0$ or 1 with equal probability. What is the

optimal decision rule? <(b)> Use ML detection, we make a decision in favor of A is p(y | X = A) > P(y | X = -A),

independent of noise.

resulting error probability?

resulting error probability?

 $\frac{1}{2}P(y \mid X = A, \alpha = 1) + \frac{1}{2}P(y \mid X = A, \alpha = -1) > \frac{1}{2}P(y \mid X = -A, \alpha = 1) + \frac{1}{2}P(y \mid X = -A, \alpha = -1).$ $\frac{1}{2} \frac{1}{\sqrt{2\pi} \sqrt{N_0/2}} e^{\frac{(y-A)^2}{2*N_0/2}} + \frac{1}{2} \frac{1}{\sqrt{2\pi} \sqrt{N_0/2}} e^{\frac{(y+A)^2}{2*N_0/2}} > \frac{1}{2} \frac{1}{\sqrt{2\pi} \sqrt{N_0/2}} e^{\frac{(y+A)^2}{2*N_0/2}} + \frac{1}{2} \frac{1}{\sqrt{2\pi} \sqrt{N_0/2}} e^{\frac{(y-A)^2}{2*N_0/2}} + \frac{1}{2} \frac{1}{\sqrt{2\pi} \sqrt{N_0/2}} e^{\frac{(y-A)^2}{2*N_0/2}} = \frac{1}{2} \frac{1}{\sqrt{2\pi} \sqrt{N_0/2}} =$

Since both sides of inequality are equal, any received

Y can be equally detected as A or – A, and the error probability $P_e = \frac{1}{2}$. When $\alpha=0$ no information is transmitted and any decision is irrelevant. $P_{e,\alpha=0}=\frac{1}{2}$ When $\alpha=1$, the threshold is zero, $P_{e,\alpha=1} = Q(\frac{1}{\sqrt{N_0/2}})$

 $e^{\frac{(-2yA+A^2)}{2*N_0/2}} > 1 = e^0 \Rightarrow \frac{2yA-A^2}{2*N_0/2} > 0 \Rightarrow y > \frac{A}{2}.$

 $P_{e} = P(\alpha = 1)P_{e,\alpha=1} + P(\alpha = 0)P_{e,\alpha=0} = \frac{1}{2} *Q(\frac{A}{\sqrt{N_{0}/2}}) + \frac{1}{2} *\frac{1}{2} = \frac{1}{2} *Q(\frac{A}{\sqrt{N_{0}/2}}) + \frac{1}{4}$ When $\alpha=0$ no information is transmitted and any decision is irrelevant. $P_{e,\alpha=0}=\frac{1}{2}$

When $\alpha=1$, use $ML_{X=A}$ detection, we make a decision in favor of A is $P(y \mid X = A, \alpha = 1) > P(y \mid X = 0, \alpha = 1), \frac{1}{\sqrt{2\pi} \sqrt{N_0 / 2}} e^{\frac{(y - A)^2}{2^* N_0 / 2}} > \frac{1}{\sqrt{2\pi} \sqrt{N_0 / 2}} e^{\frac{(y)^2}{2^* N_0 / 2}},$

 $C = B \times \frac{1}{2} \log_2(1 + \frac{P}{{\sigma_{xx}}^2 \times B})$

 $R_b = \frac{P}{F_b}$

 $E_b \ge \frac{P}{C} \ge \frac{P}{\lim_{R \to \infty} \frac{1}{2} B \log_2 \left(1 + \frac{P}{\sigma^{2R}}\right)} \cong \frac{P}{\frac{1}{2} \log_2 e \frac{P}{\sigma^{2}}} = 2\sigma_n^2 \ln 2$

<(b)> After demodulator, the received signal becomes:

Pass through a LPF $\rightarrow r_1(t) = \sqrt{E_b} \varphi_1(t) \cos(\theta)$

\langle SOL \rangle For reliable communications $\rightarrow R_h \leq C$

 $r_1(t) = \sqrt{2}\cos(2\pi f_c t + \theta) \times \sqrt{2E_b}\varphi_1(t)\cos(2\pi f_c t)$

Hence, the minimum E_b required to achieve reliable

demodulator and then passed through a LPF. The demodulator has a random phase ambiguity θ , $0 \le \theta$

 $\leq \pi$ in carrier recovery, and employs the coherent detector, what is the resulting error probability in

 $=2\sqrt{E_b}\varphi_1(t)\frac{1}{2}\left[\cos(4\pi f_c t + \theta) + \cos(\theta)\right] = \sqrt{E_b}\varphi_1(t)\left[\cos(4\pi f_c t + \theta) + \cos(\theta)\right]$

Similar to $r_1(t)$, $r_2(t) = \sqrt{E_b}\varphi_2(t)\cos(\theta)$ $P_b = Q\left(\frac{\frac{d_{min}}{2}}{\frac{N_0}{2}}\right) = Q\left(\frac{\sqrt{2E_b\cos\theta}}{2}\right) = Q\left(\frac{\frac{E_b}{N_0}\cos\theta}{N_0}\right)$

 $Y_i(t) = X_i + N_i$ where the noise $\{N_i\}$ are i.i.d. zero mean Gaussian random variables with power spectral density σ_n^2 and the input X_i is subject to the power constraint $E[X_i^2] \leq P$. Let the transmission signal be modulated

(15%) Consider transmission of real valued X_i over the AWGN channel with channel bandwidth B as

with M-ary signaling, and the energy per bit be denoted by E_b . Please derive and find the minimum E_b such that reliable communication is possible. (Note: The derivation is needed to earn the full credits.)

communication is $2\sigma_n^2 \ln 2$.

(24%) The signal constellation for a communication system with 8 equiprobable symbols as shown in Fig. P.1. The channel is AWGN with noise power spectral density of $N_0/2$.

- (1) (6%) Using the union bound, find a bound in terms of A and N_0 on the error probability for this channel.
- (2) (6%) Determine the average SNR per bit for this channel.
- (3) (6%) Express the bound found in (1) in terms of the average SNR per bit.
- (4) (6%) Given the same average power, find and compare the error probability of a M-ary PSK system with M = 8.

(a)
$$d_{min} = A$$
, $P_e \le 7Q(\frac{A}{\sqrt{2N_o}})$

(b)
$$E_{avg} = (2A^2 \times 4 + A^2 \times 4) \times \frac{1}{8} = \frac{3}{2}A^2, \; SNR = \frac{E_{avg}}{N_o} = \frac{3A^2}{2N_o}$$

(c)
$$P_e \leq 7Q(\sqrt{\frac{E_b}{N_o}})$$

$$(d)~d_{min}=\sqrt{rac{3}{2}}A imes sinrac{\pi}{8} imes 2=0.937A$$

$$P_{e,8PSK} \leq 7Q(0.937\sqrt{rac{E_b}{N_o}})
ightarrow P_{e,8QAM} < P_{e,8PSK}$$

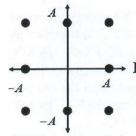


Fig. P1. The modulation constellations