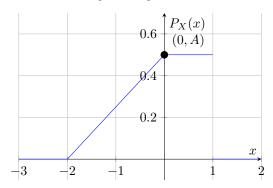
Gate 64.2022

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Consider a real valued source whose samples are independent and identically distributed random variables with the probability density function, $P_X(x)$, as shown in the figure.

Probability Density Function of X



Consider a 1 bit quantizer that maps positive samples to value α and others to value β . If α^* and β^* are the respective choices for α and β that minimize the mean square quantization error, then find $(\alpha^* - \beta^*)$

Solution: First we must find value of A. Area under the PDF graph should be equal to 1. Thus, we can say,

$$(\frac{1}{2} \cdot A \cdot 2) + (1 \cdot A) = 1$$
 (1)

$$A = 0.5 \tag{2}$$

Using the value of A, we can write $P_X(x)$ as a piecwise function given by,

$$P_X(x) = \begin{cases} 0.25x + 0.5 & -2 \le x \le 0\\ 0.5 & 0 \le x \le 1 \end{cases}$$
 (3)

Now, if X_q be the output of the quantizer, then,

$$X_q = \begin{cases} \alpha & 0 \le x \le 1\\ \beta & -2 \le x \le 0 \end{cases} \tag{4}$$

Now, the quantization error, Q_e , is given by,

$$Q_e = X - X_q \tag{5}$$

Mean square quantization error,

$$MSQE = E(Q_e^2) (6)$$

$$=E((X-X_q)^2) (7)$$

$$= \int_{-\infty}^{\infty} (x - X_q)^2 \cdot P_X(x) \cdot dx \tag{8}$$

$$= \int_{-2}^{0} (x - \beta)^{2} \cdot P_{X}(x) \cdot dx + \int_{0}^{1} (x - \alpha)^{2} \cdot P_{X}(x) \cdot dx$$
 (9)

$$= \int_{-2}^{0} (x^2 + \beta^2 - 2x\beta) \cdot (0.25x + 0.5) \cdot dx \tag{10}$$

$$+\int_0^1 (x-\alpha)^2 \cdot 0.5 \cdot dx \tag{11}$$

$$= \frac{\beta^2}{2} + \frac{2\beta}{3} - \frac{1}{3} + \frac{1}{6}[(1-\alpha)^3 + \alpha^3]$$
 (12)

$$= \left(\frac{\beta^2}{2} + \frac{2\beta}{3}\right) + \frac{1}{2}(\alpha^2 - \alpha) - \frac{1}{6} \tag{13}$$

$$=\frac{\alpha^2}{2} + \frac{\beta^2}{2} - \frac{\alpha}{2} + \frac{2\beta}{3} - \frac{1}{6} \tag{14}$$

Now, we can write MSQE as,

$$f(\mathbf{v}) = \mathbf{v}^{\mathsf{T}} \mathbf{A} \mathbf{v} + 2 \mathbf{B} \mathbf{v} - \frac{1}{6} \tag{15}$$

Where,

$$\mathbf{v} = \begin{bmatrix} \alpha \\ \beta \end{bmatrix}; A = \begin{bmatrix} \frac{1}{2} & 0 \\ 0 & \frac{1}{2} \end{bmatrix}; B = \begin{bmatrix} \frac{-1}{4} & \frac{1}{3} \end{bmatrix}$$
 (16)

Now, to minimize MSQE,

$$\frac{d}{d\mathbf{v}}f(\mathbf{v}) = \begin{bmatrix} 0\\0 \end{bmatrix} \tag{17}$$

$$(A + A^{\mathsf{T}})\mathbf{v} + 2B^{\mathsf{T}} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \tag{18}$$

(19)

Since A is a symmetric matrix, $A^{\intercal} = A$. Therefore,

$$2A\mathbf{v} = -2B^{\mathsf{T}} \tag{20}$$

$$\mathbf{v} = -A^{-1}B^{\mathsf{T}} \tag{21}$$

$$= -\begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} \frac{-1}{4} \\ \frac{1}{3} \end{bmatrix} \tag{22}$$

$$= \begin{bmatrix} \frac{1}{2} \\ \frac{-2}{3} \end{bmatrix} \tag{23}$$

Now, to find $(\alpha^* - \beta^*)$,

$$(\alpha^* - \beta^*) = \begin{bmatrix} 1 & -1 \end{bmatrix} \mathbf{v} \tag{24}$$

$$= \begin{bmatrix} 1 & -1 \end{bmatrix} \begin{bmatrix} \frac{1}{2} \\ \frac{-2}{2} \end{bmatrix} \tag{25}$$

$$= \begin{bmatrix} 1 & -1 \end{bmatrix} \begin{bmatrix} \frac{1}{2} \\ \frac{-2}{3} \end{bmatrix}$$

$$= \frac{7}{6}$$

$$(25)$$