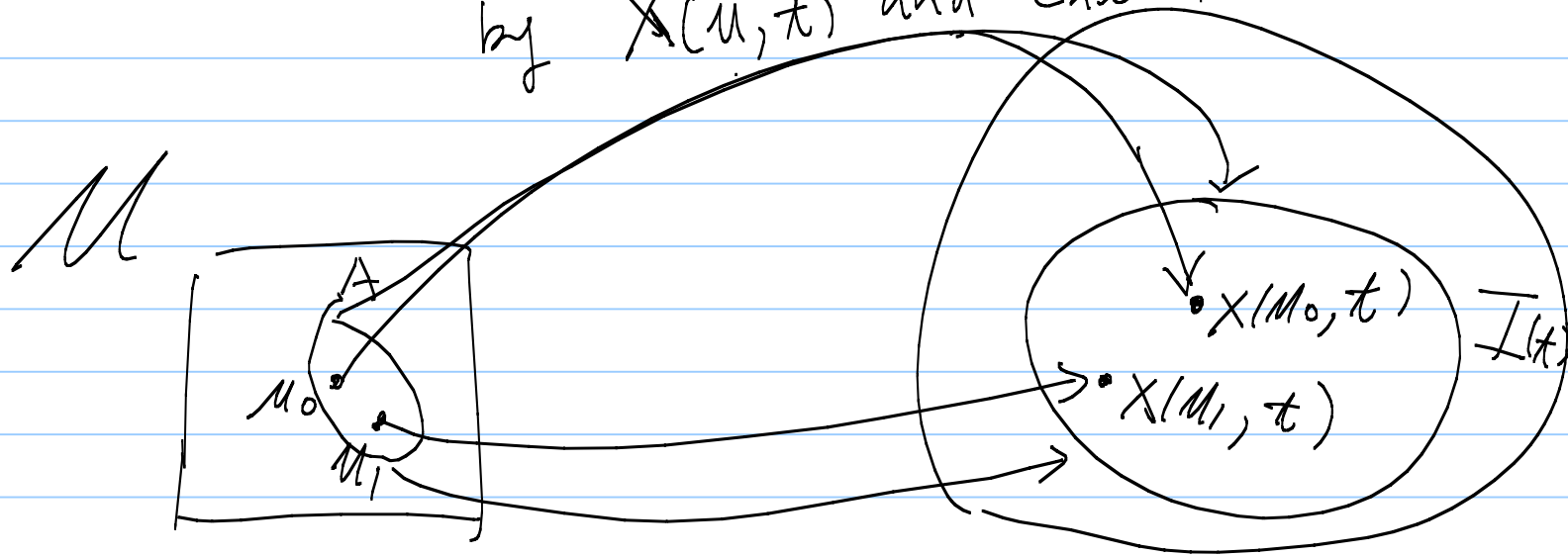


# Note 3

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The mapping is denoted by  $X(u, \tau)$  and called a random process. 2013/3/14

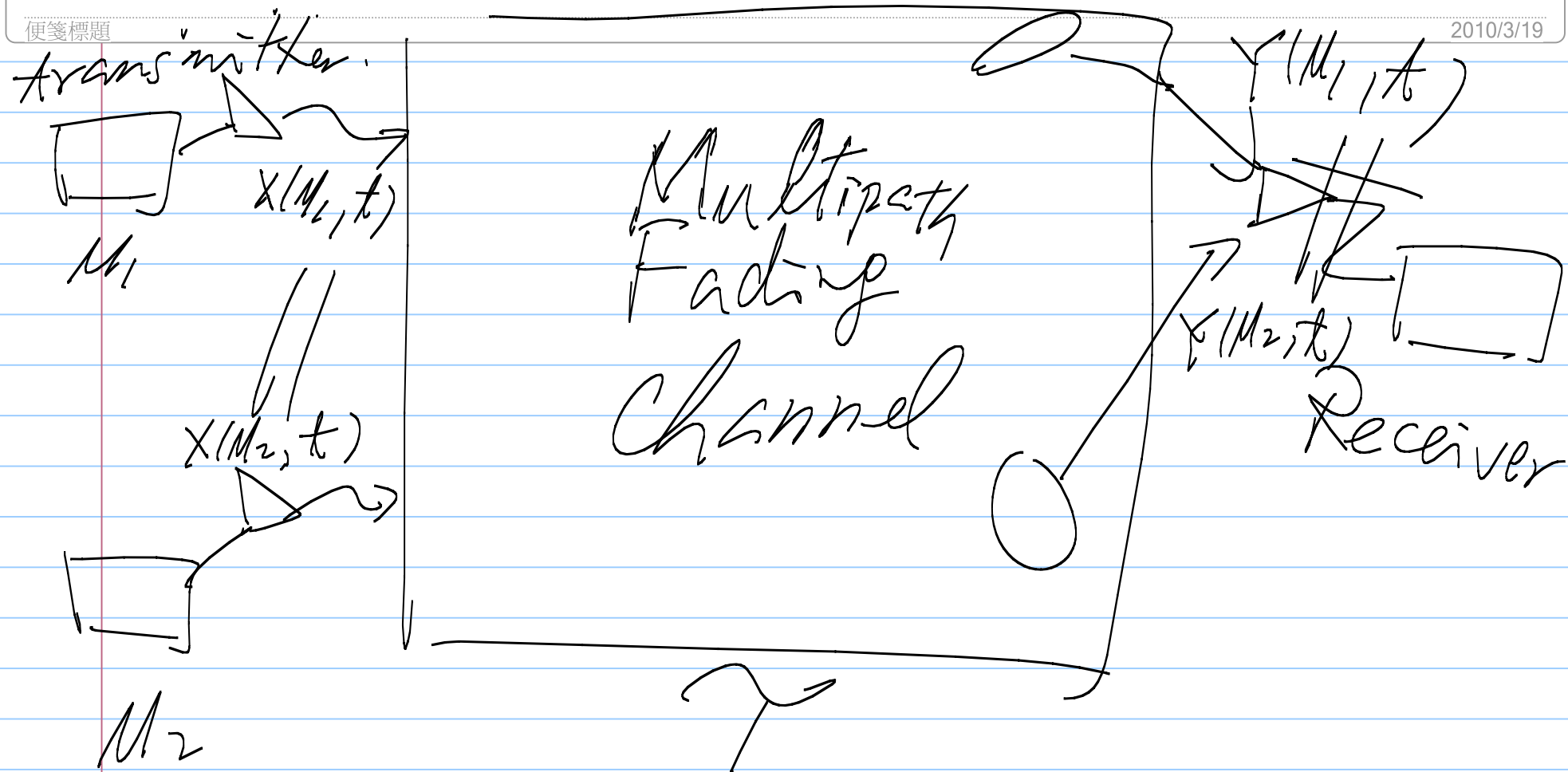


domain

range

(a set of functions of  $\tau$ )

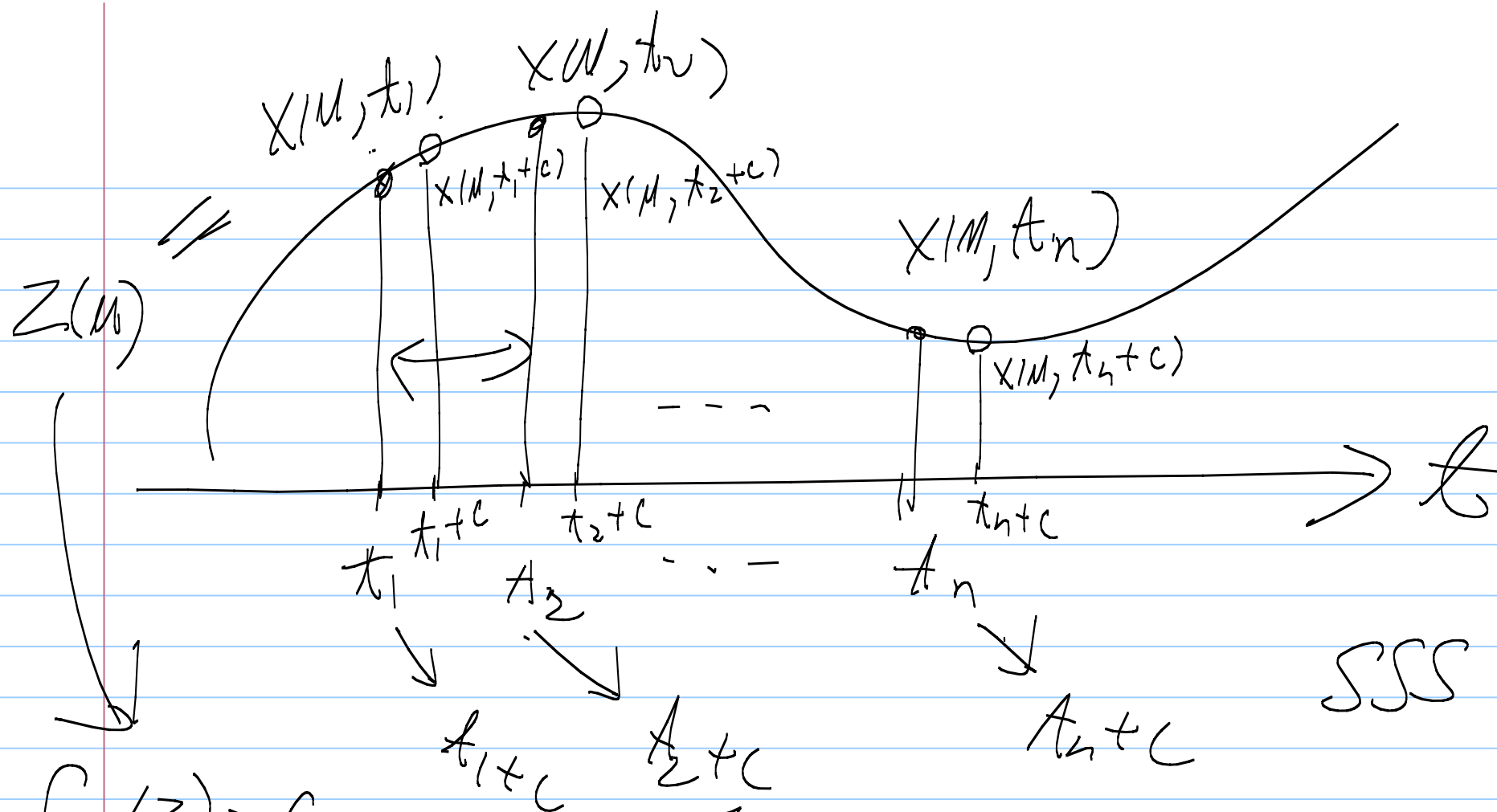
$$A = \{X(u, \tau) \in I(\tau)\}$$



$Y(u, t) = \mathcal{T}[X(u, t)]$  is a linear system, if, for any  $n$  xps  
 $X_1(u, t), X_2(u, t), \dots, X_n(u, t)$  and  
 for any  $n$  constants  $a_1, a_2, \dots, a_n$ ,  
 then  $\mathcal{T}[\sum_{i=1}^n a_i X_i(u, t)] = \sum_{i=1}^n a_i \mathcal{T}[X_i(u, t)]$

$\xrightarrow{\text{linear}} \quad \text{not linear}$

Principle of Superposition



$$f_2(z) = f_2(z; t_1) \Rightarrow \int z f(z; t_1) dz = \text{constant}$$

Recall that  $E\{f(X(n))g(Y(n))\}$

$$= E\{f(X(n))\}E\{g(Y(n))\}$$

if  $X(n)$  and  $Y(n)$  are independent.

$$P1: P(A|B) = \frac{P(A \cap B)}{P(B)} \quad \text{given } B$$

Test ①  $P(A|B) \geq 0$  for any  $A$ .

②  $P(U|B) = 1$  for space  $U$ .

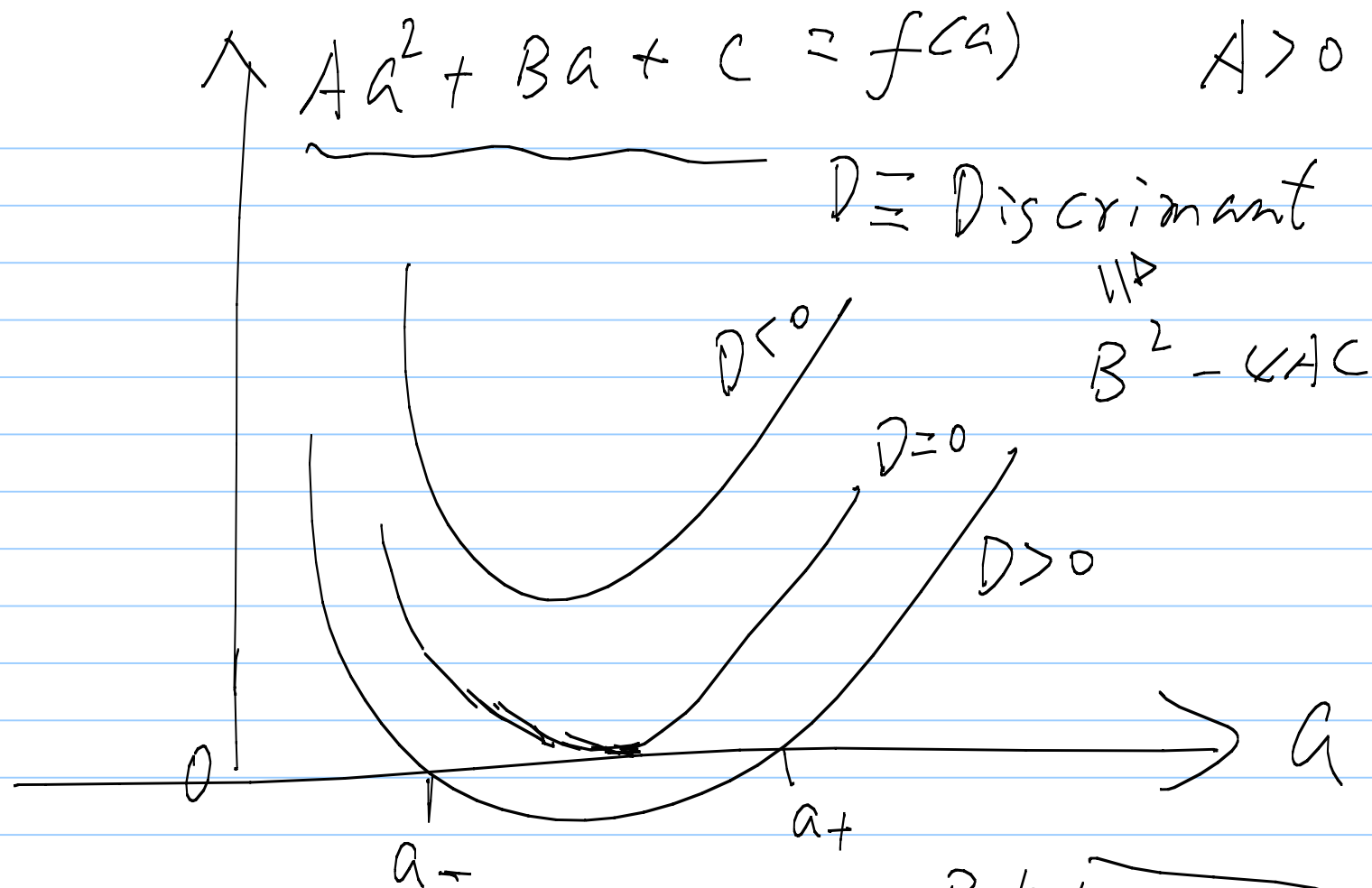
$$\textcircled{3} P(A \cup C|B) = P(A|B) + P(C|B)$$

When  $A \cap C = \emptyset$ , for any  $A$  and  $C$ ,

$$C_2(t_1, t_2) = E_j \left( \underbrace{Z(t_1, t_1) - E_j Z(t_1, t_1)} \right) \left( \underbrace{Z(t_2, t_2) - E_j Z(t_2, t_2)} \right)$$

$$X_2(t_1, t_2) = E_j \left( \frac{Z(t_1, t_1) - E_j Z(t_1, t_1)}{\sqrt{C_2(t_1, t_1)}} \right)$$

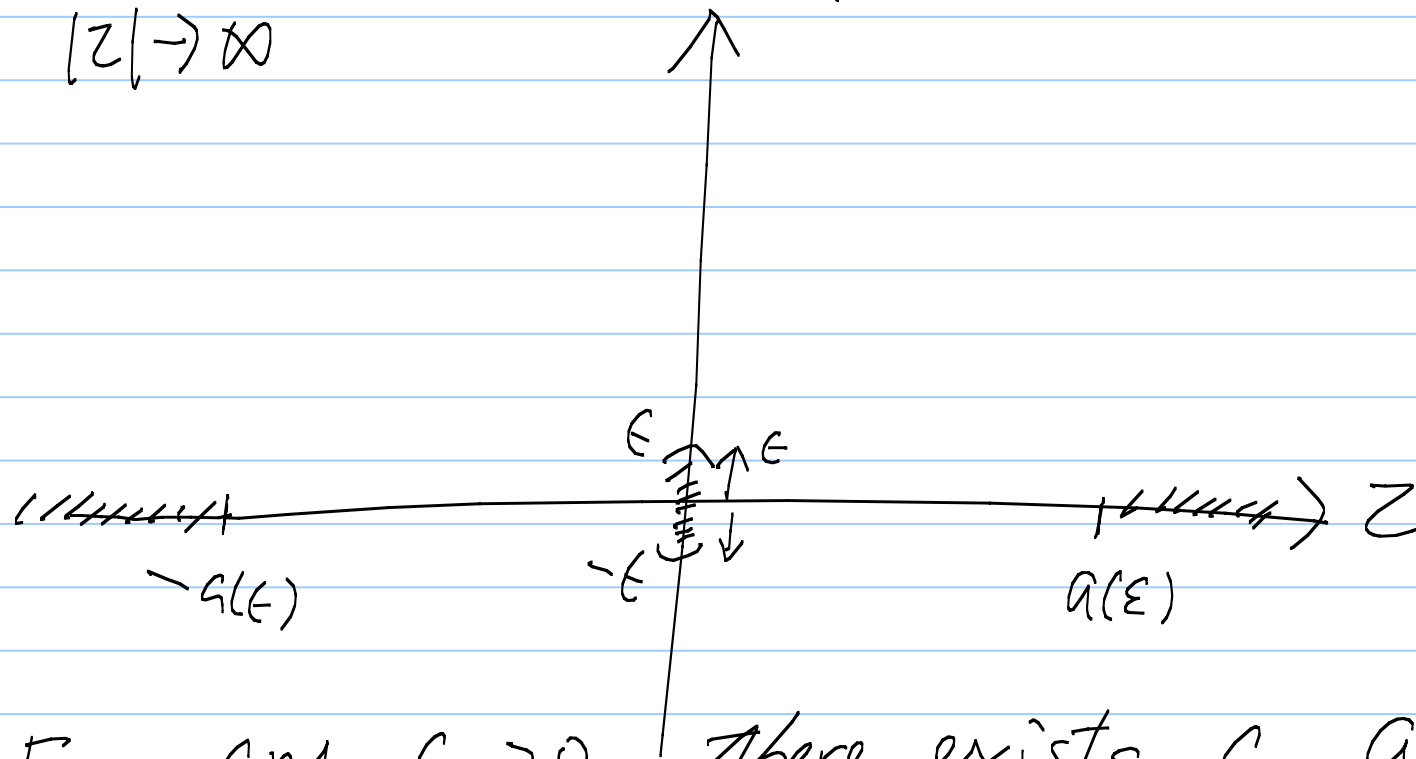
$$\left( \frac{Z(t_2, t_2) - E_j Z(t_2, t_2)}{\sqrt{C_2(t_2, t_2)}} \right) \quad \neq$$



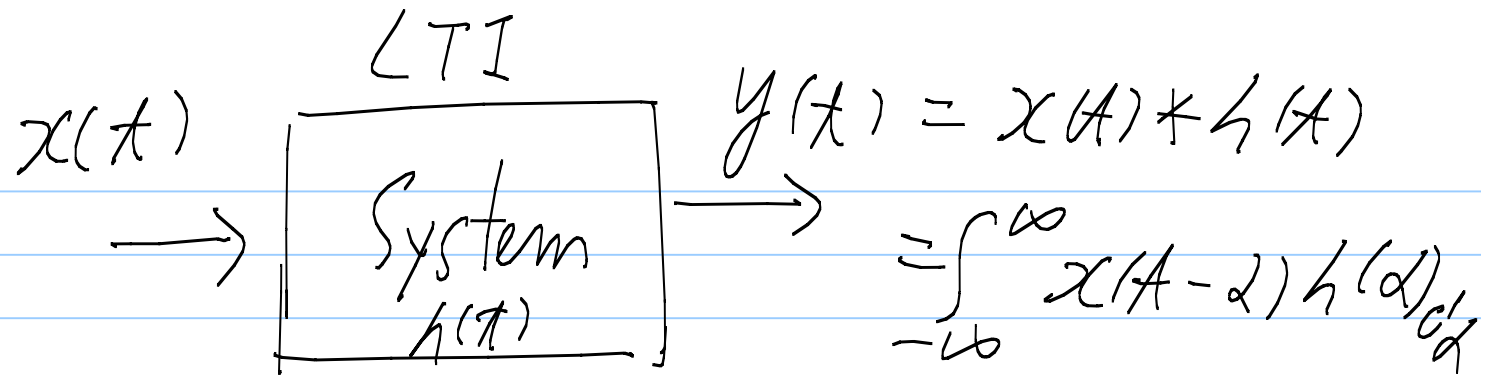
$f(a) = 0$  has the roots  $\frac{-B \pm \sqrt{B^2 - 4AC}}{2A}$



$$\lim_{|z| \rightarrow \infty} C_x(z) = 0$$



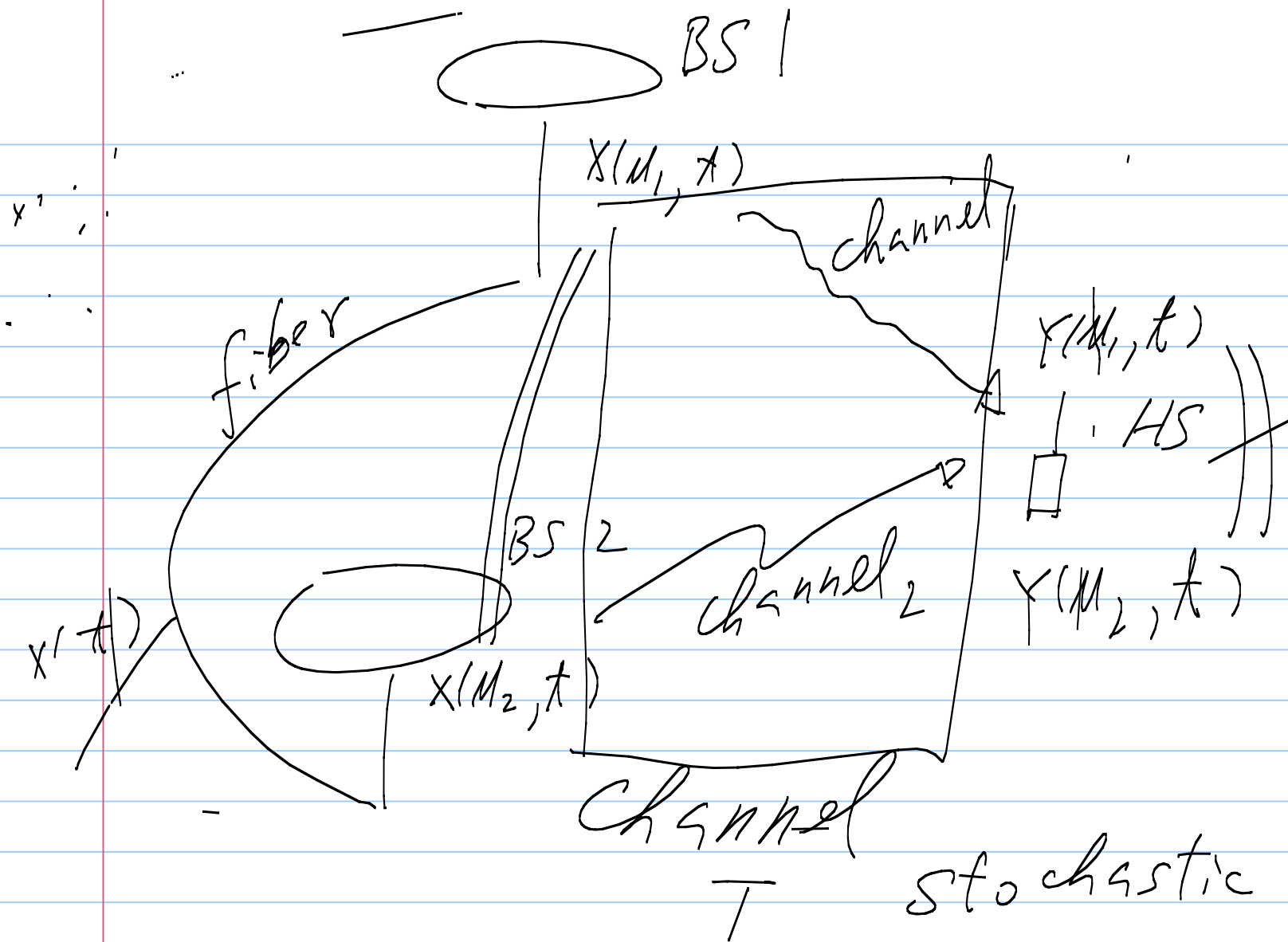
For any  $\epsilon > 0$ , there exists a  $a$   
 so that  $|C_x(z)| < \epsilon$  for all  $|z| > a$ .



✓ linear  
 ✓ stable  
 ✓ causal

$$= \int_{-\infty}^{\infty} x(\alpha) h(t-\alpha) d\alpha$$

✓ time-invariant  
 ✓ memoryless



$$h(t) = \sum_{\hat{n}=1}^L a_{\hat{n}}(t) e^{i\hat{n}\phi(t)}$$

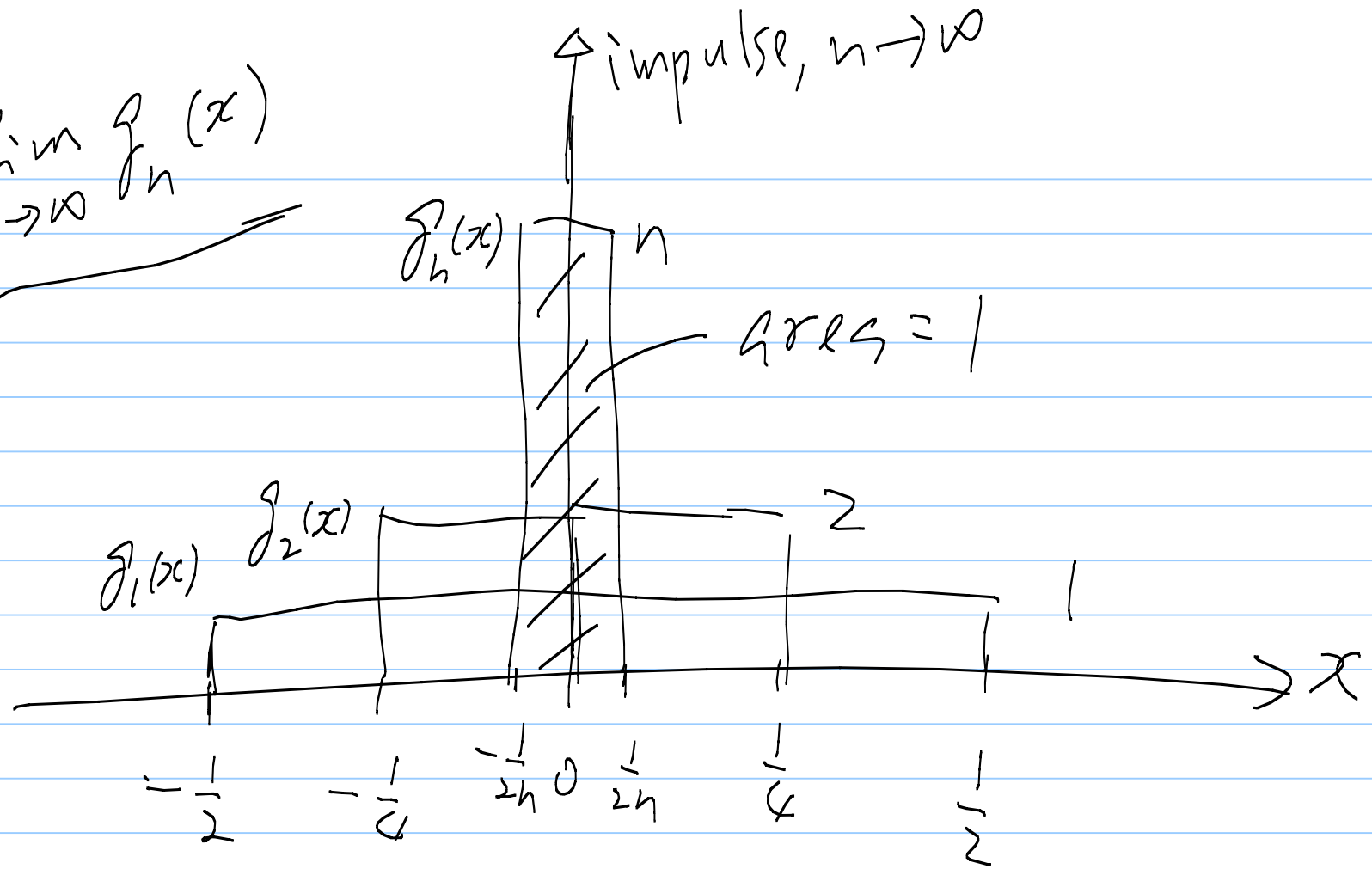
complex Gaussian

$$a e^{i\phi}$$

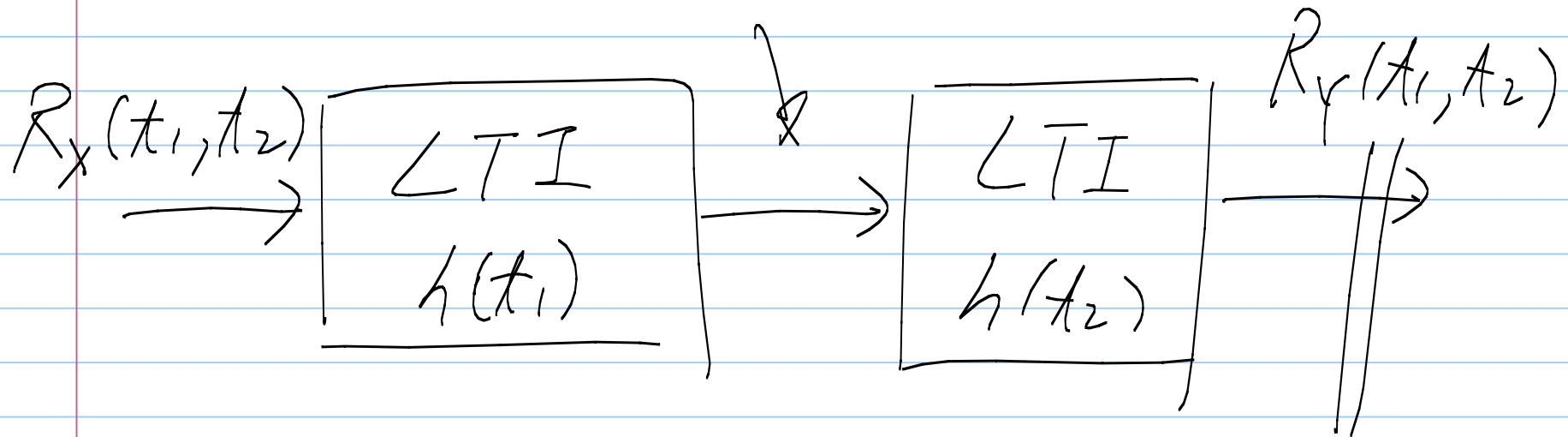
$$a_n a e^{i\phi + i\phi_n}, n=1,2,\dots$$

$$\frac{i\phi\partial\phi}{\partial t} + \sum_{n=1}^{\infty} a_n^2 e^{i\phi + i\phi_n} = 0$$

$$f(x) = \lim_{n \rightarrow \infty} f_n(x)$$

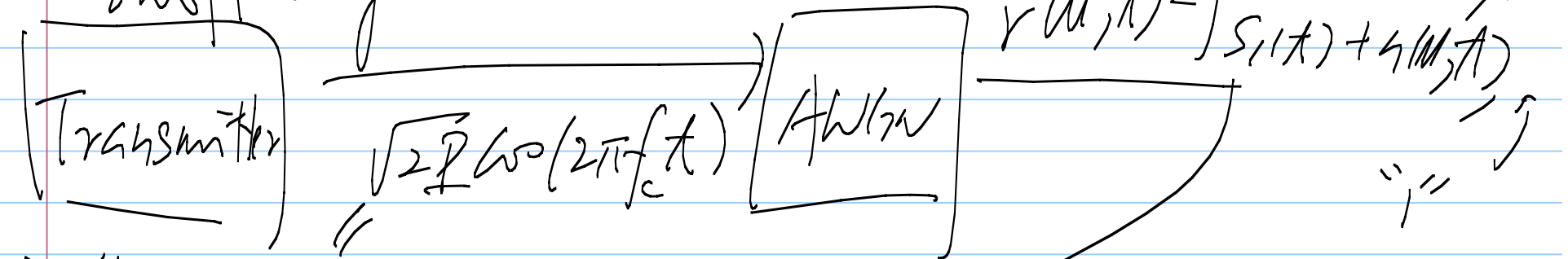


$$R_x(t_1, t_2) * h(t_1)$$



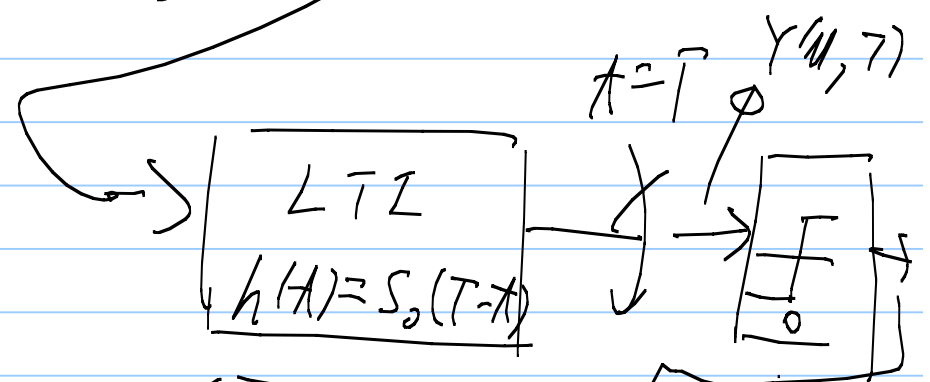
$$R_x(t_1, t_2) * h(t_1) * h(t_2)$$

Binary Phase  
shift keyed (BPSK)



"0"  $\rightarrow s_0(t), t \in [0, T]$

"1"  $\rightarrow s_1(t), t \in [0, T]$



( $A=1$ )  $\sqrt{2P} \cos(2\pi f_c t + \pi)$

Decide "0" if  $y(u, T) > 0$   
"1" if  $y(u, T) < 0$

$P_b \equiv$  bit error probability

$$\approx Q\left(\sqrt{\frac{2E_b}{N_0}}\right), E_b = PT$$

