# 1 Part 1

## 1.1 Motivation

How long does it take to double anything

$$\left(1 + \frac{x}{100}\right)^n = 2\tag{1}$$

Where x is the growth rate and n is the number of years.

$$n \approx \frac{70}{x} \tag{2}$$

## 1.2 Fundamental Concepts

For a probability distribution

$$\int_{-\infty}^{\infty} f(x)dx = 1 \tag{3}$$

Expectation E[X] and variance  $\sigma^2$  are given in the databook.

## 1.2.1 Fourier Transforms

Fourier Transforms (F) changes between time domain and frequency domain

$$X(f) = F\left\{x(t)\right\} = \int_{-\infty}^{\infty} x(t)e^{-j2\pi ft}dt \tag{4}$$

$$x(t) = F^{-1}\{X(f)\} = \int_{-\infty}^{\infty} X(f)e^{j2\pi ft}dt$$
 (5)

## 1.2.2 Delta function

Infinitesimally brief

$$\delta(x-a) = a \qquad x \neq a \tag{6}$$

Normalised

$$\int_{-\infty}^{\infty} \delta(x - a) dx = 1 \tag{7}$$

Sifting

$$\int_{-\infty}^{\infty} f(x)\delta(x-a)dx = f(a) \tag{8}$$

Fourier transform of delta function

$$\int_{-\infty}^{\infty} \delta(f \pm f_0) e^{\pm j2\pi f \tau} df = e^{\pm j2\pi f_0 \tau}$$

$$\tag{9}$$

## 1.2.3 Transfer function

The FT of an impulse response is the transfer function

For an RC circuit the impulse is given by Equation (10).

$$h(t) = \frac{1}{RC}e^{-\frac{t}{RC}} \qquad t \ge 0 \tag{10}$$

The transfer function is given by Equation (11)

$$H(t) = \frac{1}{1 + j2\pi fRC} \tag{11}$$

### 1.2.4 Autocorrelation

Measure of signal similarity at different times

$$R_{ff}(\tau) = \int_{-\infty}^{\infty} f(t+\tau)f^*(t)d\tau \tag{12}$$

$$R_{ff}(\tau) = \int_{-\infty}^{\infty} f(t)f^*(t-\tau)d\tau \tag{13}$$

Where  $f^*$  represents the complex conjugate (real function,  $f^* = f$ ). Also,

$$R_{xx} = E\{x(t)x(t-\tau)\} = E\{x(t+\tau)x(t)\}$$
(14)

Can be written as  $R_x(\tau)$ 

### 1.2.5 Signal Energey and Power

The energy of a signal is given by

$$E = \int_{-\infty}^{\infty} |f(t)|^2 dt \text{Joules}$$
 (15)

which is a slight problem for infinitely long signals, so practaically,

$$P = \lim_{T \to \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} |f(t)|^2 dt$$
Watts (16)

The DC power is given from the autocorrelation function

$$\lim_{\tau \to +\infty} \left\{ R_x(\tau) \right\} \tag{17}$$

and the mean power is given as

$$R_x(0)$$

#### 1.2.6 Parsevcal's Theorem

$$E = \int_{-\infty}^{\infty} |f(t)|^2 dt = \int_{-\infty}^{\infty} \underbrace{|F(t)|^2}_{\text{Energy Density}} df \text{ Joules}$$
 (18)

or

$$P = \lim_{T \to \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} |f(t)|^2 dt = \int_{-\infty}^{\infty} \underbrace{|S(f)|}_{\text{Power Spectral Density}} df \text{Watts}$$
 (19)

### 1.2.7 Wiener-Kinchine Theorem

For random signals, the autocorelation function and PSD form a Fourier transform pair

$$P(f) = F(R(\tau))$$

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