## Probability Density Function (PDF) of a RV X

Probability of 
$$[a \le X \le b] = \int_a^b f_X(x) dx$$

$$\int_{-\infty}^{\infty} f_X(x) \, dx = 1$$

## Cumulative Density Function (CDF) of a RV X

Probability of  $[a \le X \le b] = F_X(b) - F_X(a)$ 

$$F_X(x) \equiv \Pr[X \le x] = \int_{-\infty}^x f_X(x) dx$$

#### - Joint PDF of (X, Y)

If X and Y are independent RVs, then

$$f_{XY} = f_X(x)f_Y(y)$$

Let  $X_3 = X_1 + X_2$ , and  $X_1$  and  $X_2$  are independent, then PDF of  $X_3$  is given as

$$f_{X_3} = f_{X_1}(x) * f_{X_2}(x)$$

# - Expectation (or called 'Mean' or 'Average')

Expectation of a RV X is denoted by E(X) or  $\mathbf{m}_X$  or  $\overline{X}$ 

$$E(X) = \int_{-\infty}^{\infty} x f_X(x) \, dx$$

For another RV Y which is a function of X, i.e., Y = g(X)

$$E(Y) = E(g(X)) = \int_{-\infty}^{\infty} g(x) f_X(x) dx$$

#### - Variance

Variance of a RV X is denoted by  $\sigma_X^2$  or  $v_X$ 

$$\sigma_X^2 \equiv E((X - m_X)^2) = \int_{-\infty}^{\infty} (x - m_X)^2 f_X(x) \, dx$$

$$= \int_{-\infty}^{\infty} (x^2 - 2xm_X + m_X^2) f_X(x) \, dx$$

$$= \int_{-\infty}^{\infty} x^2 f_X(x) \, dx - 2m_X \int_{-\infty}^{\infty} x f_X(x) \, dx$$

$$+ m_X^2 \int_{-\infty}^{\infty} f_X(x) \, dx = E(X^2) - m_X^2$$

### Scaling, constant addition, and sum of RVs

If Y = aX + b, where X is a RV, a and b are constants, then

$$E(Y) = \int_{-\infty}^{\infty} (ax + b) f_X(x) dx = am_X + b$$

$$\sigma_Y^2 = \int_{-\infty}^{\infty} (ax + b - m_Y)^2 f(x) dx$$

$$= \int_{-\infty}^{\infty} (ax + b - am_X - b)^2 f_X(x) dx$$

$$= \int_{-\infty}^{\infty} a^2 (x - m_Y)^2 f(x) dx = a^2 \sigma_X^2$$

If Z = aX + bY, where X and Y are RVs,  $\alpha$  and b are constants, then

E(Z) = E(aX + bY) = E(aX) + E(bY)

$$= aE(X) + bE(Y)$$

$$\sigma_Z^2 = E(Z^2) - m_Z^2$$

$$= E(a^2X^2 + 2abXY + b^2Y^2)$$

$$- (a^2m_X^2 + 2abm_Xm_Y + b^2m_Y^2)$$

$$= a^2(E(X^2) - m_X^2) + b^2(E(Y^2) - m_Y^2)$$

$$+ 2ab(E(XY) - m_Xm_Y)$$

$$= a^2\sigma_Y^2 + b^2\sigma_Y^2 + 2ab(E(XY) - m_Ym_Y)$$

Where  $E(XY) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} xy f_{XY}(x,y) \, dx dy$  and  $f_{XY}(x,y)$  denotes the joint PDF of (X,Y). If X and Y independent,  $f_{XY}(x,y) = f_X(x) f_Y(y)$ .

So,

$$E(XY) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} xy f_{XY}(x, y) \, dx dy$$
$$= \int_{-\infty}^{\infty} x f_X(x) \, dx \int_{-\infty}^{\infty} y f_Y(y) \, dy = m_X m_Y$$

Finally,

$$\sigma_z^2 = a^2 \sigma_x^2 + b^2 \sigma_y^2$$

## Weighted sum of RVs

If Y is a weighted sum of RVs, i.e.  $Y = \sum_{k=0}^{N} a_k X_k$  where  $X_k$  are RVs and  $a_k$  are their weights, then

$$E(Y) = \sum_{k=0}^{N} a_k m_{X_k}$$

if  $X_k$  are independent,

$$\sigma_Y^2 = \sum_{k=0}^N a_k^2 \sigma_{X_k}^2$$

If  $X_k$  are **Independent and Identically Distributed (IID)** RVs and we consider their sample mean  $Y = \frac{1}{N}\sum_{k=0}^{N} a_k X_k$  then, this is a special case of weighted sum, i.e., all the weights  $a_k$  are equal to 1/N and

$$\begin{split} \mathrm{E}(Y) &= \sum\nolimits_{k=0}^{N} a_k m_{X_k} = \sum\nolimits_{k=0}^{N} \frac{1}{N} m_{X_k} = \frac{1}{N} \sum\nolimits_{k=0}^{N} m_{X_k} \\ &= \frac{1}{N} \cdot N m_{X_k} = m_{X_k} \end{split}$$

$$\begin{split} \sigma_Y^2 &= \sum\nolimits_{k = 0}^N {a_k^2 \sigma _{{X_k}}^2 } = \sum\nolimits_{k = 0}^N {\left( {\frac{1}{N}} \right)^2 \sigma _{{X_k}}^2 } = {\left( {\frac{1}{N}} \right)^2 \sum\nolimits_{k = 0}^N {\sigma _{{X_k}}^2 } \\ &= {\left( {\frac{1}{N}} \right)^2 \cdot N\sigma _{{X_k}}^2 } = \frac{1}{N}\sigma _{{X_k}}^2 \end{split}$$

#### PDF of a Uniform RV X

$$f_X(x) = \begin{cases} 1/(A-B), & A \le x \le B \\ 0, & elsewhere \end{cases}$$

# - PDF of a Gaussian RV X

$$f_X(x) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left(\frac{-(x-m)^2}{2\sigma^2}\right) \equiv X \sim N(m, \sigma^2)$$

## - Rayleigh RV

Consider a complex Gaussian RV Z, i.e.,

$$Z = X + jY$$

where  $X \sim N(0, \sigma^2)$  and  $Y \sim N(0, \sigma^2)$  and they are independent.

Let  $\alpha$  denote the magnitude of Z, i.e.,

$$\alpha = |Z| = \sqrt{X^2 + Y^2}$$

Then,  $\alpha$  has a Rayleigh distribution given as

$$f_{\alpha}(x) = \begin{cases} \frac{x}{\sigma^2} \exp\left(\frac{-x}{2\sigma^2}\right), & x \ge 0\\ 0, & x < 0 \end{cases}$$

#### - Q-function

Let X be a Gaussian RV such that  $X \sim N(0, 1)$ , then the Q(k) defined as the probability of X being larger than k is given as

$$Q(k) \equiv \Pr(X \ge k) = \int_{k}^{\infty} f_X(x) dx$$
$$= \frac{1}{\sqrt{2\pi}} \int_{k}^{\infty} \exp\left(\frac{-x^2}{2}\right) dx = 1 - Q(-k)$$

Let X be a Gaussian RV with general mean and variance, i.e.,  $X \sim N(m, \sigma^2)$ , then probability of X being larger than t is given as

$$\Pr(X \ge t) = \int_{t}^{\infty} \frac{1}{\sigma\sqrt{2\pi}} \exp\left(\frac{-(x-m)^{2}}{2\sigma^{2}}\right) dx$$

Replacing x by  $\sigma z + m$ 

$$\Pr(X \ge t) = \int_{(t-m)/\sigma}^{\infty} \frac{1}{\sqrt{2\pi}} \exp\left(\frac{-z^2}{2}\right) dz = Q\left(\frac{t-m}{\sigma}\right)$$

The Q-function can be expressed in terms of the error function, as

$$Q(x) = \frac{1}{2} \left( \frac{2}{\sqrt{\pi}} \int_{x/\sqrt{2}}^{\infty} \exp(-t^2) dt \right) = \frac{1}{2} \operatorname{erf}\left(\frac{x}{\sqrt{2}}\right)$$
$$= \frac{1}{2} - \frac{1}{2} \operatorname{erf}\left(\frac{x}{\sqrt{2}}\right)$$

#### - Gaussian RV

Linear operation of Gaussian RV(s) results in another Gaussian RV.

If  $Y = \sum_{k=0}^{N} a_k X_k$  where  $X_k$  are independent Gaussian RVs, then, Y is the Gaussian RV given as

$$Y \sim N\left(\sum_{k=0}^{N} a_{k} m_{X_{k}}, \sum_{k=0}^{N} a_{k}^{2} \sigma_{X_{k}}^{2}\right)$$

### Central Limit Theory (CLT)

Consider a summation of RVs, i.e.,  $Y = \sum_{k=0}^{N} X_k$ 

According to CLT, as N increases, the PDF of Y converges to Gaussian distribution.

Assume the case when  $X_k$  are independent, then

$$f_Y(x) = f_{X_1}(x) * f_{X_2}(x) * \cdots * f_{X_N}(x)$$

#### Random Process X(t)

Each waveform(signal)  $x_n(t)$  is corresponds to the outcome(observation) of X(t). So,  $x_n(t)$  is the n-th outcome of X(t)

# Ensemble mean of Random Process X(t)

$$E(X(t_0)) = \int_{-\infty}^{\infty} x f_{X(t_0)}(x) dx$$

where  $f_{X(t_0)}(x)$  denotes the PDF of X(t) at  $t=t_0$ 

### - Ergodic Random Process X(t)

There exist lots of ensemble mean for the different statics, i.e.

$$E(X(t_0)), E(X(t_0)^2), E(X(t_1)X(t_2)), \cdots$$

If all these ensemble means are equal to their time average versions, i.e.

$$\begin{split} E\big(X(t_0)\big) &= \lim_{T \to \infty} \frac{1}{T} \int_{-T/2}^{T/2} x_n(t) \, dt, \forall t_0 \\ E\big(X(t_0)^2\big) &= \lim_{T \to \infty} \frac{1}{T} \int_{-T/2}^{T/2} x_n(t)^2 \, dt, \forall t_0 \end{split}$$

then, the Random Process X(t) is said to be *ergodic* 

#### - Autocorrelation of a random process X(t)

$$R_X(t_1, t_2) = E(X(t_1)X^*(t_2))$$

where E() denotes ensemble mean

## Wide Sense Stationary (WSS)

If the followings are satisfied, X(t) is said to be Wide Sense Stationary.

- 1.  $E(X(t_0)) = constant$  irrespective of  $t_0$
- 2.  $R_X(t_1,t_2)$  is determined only by  $t_2-t_1$  not individually by  $t_1$  or  $t_2$ , i.e.,  $R_X(t_1,t_2)$  is simply expressed as  $R_X(\tau)$  where  $\tau=t_2-t_1$ .

WSS process is not always ergodic, but all ergodic processes are WSS. So, ergodic process is the subset of WSS process.

## Property of Autocorrelation for WSS process

- $ightharpoonup R(0) = \mathrm{E}\left(\left(X(t)\right)^2\right) = \mathrm{Power}$  of the process if ergodic.
- $R(\tau) = E(X(t_1)X^*(t_1 + \tau)) = E(X(t_1 + \tau)X^*(t_1))^*$ =  $R(-\tau)^*$  magnitude: even fn., phase: odd fn. =  $R(\tau)$  for real-valued processes.

### - Power Spectral Density (PSD)

Fourier transform of X(t) also randomly changes because X(t) is a random process. So, we can't use Fourier transform of X(t) for analyzing Fourier transform of X(t) in the frequency domain.

However, we can calculate PSD of X(t) as follows

PSD 
$$G_X(f)$$
 = Fourier transform of  $(R_X(\tau))$ 

Note that  $G_X(f)$  is **deterministic** but describes the spectrum of X(t) in frequency domain.

# - Property of PSD

 $ightharpoonup \int_{-\infty}^{\infty} G_X(f) df = \text{power of } X(t)$ 

$$\mathcal{F}^{-1}\{G_X(f)\}|_{\tau=0} = \int_{-\infty}^{\infty} G_X(f) e^{j2\pi\tau} df \bigg|_{\tau=0}$$
$$= \int_{-\infty}^{\infty} G_X(f) df = R_X(0) = \text{power of } X(t)$$

 $\triangleright$  Assume that a process X(t) passes through a linear system. Then, the PSD of output process Y(t) is given by

$$G_{\mathcal{V}}(f) = |H(f)|^2 G_{\mathcal{X}}(f)$$

where H(f) = frequency transform function of the linear system.

## - Gaussian Random Process

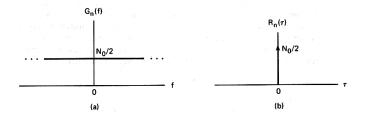
A random process X(t) is a Gaussian random process if for all k and all time instances  $(t_1,t_2,\cdots,t_k)$ , the random variable set  $\{X(t_1),X(t_2),\cdots,X(t_k)\}$  have a jointly Gaussian PDF.

#### - Theorem of Gaussian Random Process

- $\triangleright$  Any sample point from a Gaussian random process, i.e.,  $X(t_0)$  for any time instance  $t_0$  has a Gaussian PDF.
- For Gaussian processes, knowledge of the mean and autocorrelation fives a complete statistical description of the process.
- ➤ If the Gaussian process is passed through a linear system, then the output process will be another Gaussian process.

#### - White Process

A Process N(t) is called a white process if it has a flat PSD, i.e.,  $G_N(f)$  is a constant for all f.



#### - Additive White Gaussian Noise (AWGN)

The term AWGN self-explains the characteristics of the background noise cause the **background noise** is Additive, White and Gaussian process

# - Decision Variable z

Sample z(t) at t=T to generate the decision variable z

$$z(=z(t)|_{t=T}) = \begin{cases} a_1 + n_0, & \text{for bit '1'} \\ a_2 + n_0, & \text{for bit '0'} \end{cases}$$

Signal component  $a_i = a_i(t=T)$ , Noise component  $n_0 = n_0(t=T)$  is a Gaussian RV $\sim N(0, \sigma_0^2)$ . So,

$$z = \begin{cases} N(a_1, \sigma_0^2), & \text{for bit '1'} \\ N(a_2, \sigma_0^2), & \text{for bit '0'} \end{cases}$$

## - Maximum Likelihood Detection

$$\hat{d} = \begin{cases} \text{'1',} & \text{if } \Pr(\text{'1'}|z) > \Pr(\text{'0'}|z) \\ \text{'2',} & \text{if } \Pr(\text{'1'}|z) < \Pr(\text{'0'}|z) \end{cases}$$

$$= \begin{cases} \text{'1',} & \text{if } \Lambda(z) > 1 \\ \text{'2',} & \text{if } \Lambda(z) < 1 \end{cases} \text{ where } \Lambda(z) \triangleq \frac{\Pr(\text{'1'}|z)}{\Pr(\text{'0'}|z)}$$

 $\Lambda(z)$  is called 'Likelihood ratio'

### Probability of ML Detection Error

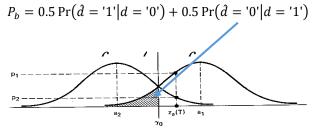


Figure Conditional probability density functions:  $p(z|s_1)$  and  $p(z|s_2)$ . 자세한 건 LAB16 참고

# - Inner Product of Two Waveforms x(t) and y(t)

over  $t = \begin{bmatrix} 0 & T \end{bmatrix}$ , is

$$\langle x(t), y(t) \rangle = \int_0^T x(t)y^*(t) dt$$

# - Orthogonal Signal Set

A set of N waveforms,  $\{\psi_1(t), \psi_2(t), \cdots, \psi_N(t)\}$  is said to form an orthogonal set over  $t = [0 \ T]$ ,

$$\langle \psi_j(t), \psi_k(t) \rangle = \int_0^T \psi_j(t) \psi_k^*(t) dt = \begin{cases} K_j, & \text{if } j = k \\ x, & \text{if } j \neq k \end{cases}$$

 $K_j$  is the Energy of j-th waveform.  $\psi_j(t)$  and  $\psi_k(t)$  with  $j \neq k$  are said to be orthogonal each other.

## Orthonormal Set

If  $K_j = 1, \forall j$  of Orthogonal Set, then the set is said to be and orthonormal set.

# - Signal Generation using Orthonormal Set

$$s_{i}(t) = a_{i1}\psi_{1}(t) + a_{i2}\psi_{2}(t) + \dots + a_{iN}\psi_{N}(t)$$
$$= \sum_{k=1}^{N} a_{ik}\psi_{N}(t)$$

## - Signal Vector Space

The waveform  $s_i(t)$  is mapped into a vector  $s_i$  in the N -dimensional space spanned by  $\{\psi_1(t), \psi_2(t), \cdots, \psi_N(t)\}$ 

$$s_{\mathrm{i}}(t) \rightarrow \mathrm{s_{\mathrm{i}}} = (a_{i1}, a_{i2}, \cdots, a_{iN})$$

## - Find Axis Components

$$\langle v, \overrightarrow{u_x} \rangle = \langle a_x \overrightarrow{u_x} + a_y \overrightarrow{u_y} + a_z \overrightarrow{u_z}, \overrightarrow{u_x} \rangle$$

$$= \langle a_x \overrightarrow{u_x}, \overrightarrow{u_x} \rangle + \langle a_y \overrightarrow{u_y}, \overrightarrow{u_x} \rangle + \langle a_z \overrightarrow{u_z}, \overrightarrow{u_x} \rangle$$

$$= a_x \langle \overrightarrow{u_x}, \overrightarrow{u_x} \rangle + a_y \langle \overrightarrow{u_y}, \overrightarrow{u_x} \rangle + a_z \langle \overrightarrow{u_z}, \overrightarrow{u_x} \rangle = a_x$$

$$\therefore a_{ik} = \langle s_i(t), \psi_k(t) \rangle = \int_0^T s_i(t) \psi_k^*(t) dt$$

#### - Equivalence Properties

	Waveform Space	Vector Space
Signal representation	$s_{i}(t)$	$\mathbf{s}_i = (a_{i1}, a_{i2}, \cdots, a_{iN})$
Energy	$\int_0^T  s_i(t) ^2 dt$	$ s_i ^2$
Difference Energy	$\int_0^T  s_j(t) ^2 dt$ $-s_k(t) ^2 dt$	$\left \mathbf{s}_{j}-\mathbf{s}_{k}\right ^{2}$
Correlation (Inner product)	$\int_0^T s_i(t) s_k^*(t) dt$	$\langle s_j, s_k \rangle$
Orthogonality	$\int_0^T s_i(t) s_k^*(t) dt$ $= 0$	$\langle s_j, s_k \rangle = 0$

- **Proof of** 
$$\int_{0}^{T} s_{i}(t) s_{k}^{*}(t) dt = \langle s_{j}, s_{k} \rangle$$

$$s_{j}(t) = a_{j1} \psi_{1}(t) + a_{j2} \psi_{2}(t) + \dots + a_{jN} \psi_{N}(t)$$

$$s_{k}(t) = a_{k1} \psi_{1}(t) + a_{k2} \psi_{2}(t) + \dots + a_{kN} \psi_{N}(t)$$

$$\int_{0}^{T} s_{j}(t) s_{k}^{*}(t) dt$$

$$= \int_{0}^{T} \left( a_{j1} \psi_{1}(t) + a_{j2} \psi_{2}(t) + \dots + a_{jN} \psi_{N}(t) \right) \left( a_{k1} \psi_{1}(t) + a_{k2} \psi_{2}(t) + \dots + a_{jN} \psi_{N}(t) \right)^{*} dt$$

$$= \int_{0}^{T} \left( a_{j1} a_{k1} |\psi_{1}(t)|^{2} + a_{j1} a_{k2} \psi_{1}(t) \psi_{2}(t)^{*} + \dots + a_{j1} a_{kN}(t) \psi_{1}(t) \psi_{N}(t)^{*} \right)$$

$$+ \left( a_{j2} a_{k1} \psi_{2}(t) \psi_{1}(t)^{*} + a_{j2} a_{k2} |\psi_{2}(t)|^{2} + \dots + a_{jN} a_{kN}(t) \psi_{2}(t) \psi_{N}(t)^{*} \right) + \dots$$

$$+ \left( a_{jN} a_{k1} \psi_{N}(t) \psi_{1}(t)^{*} + a_{jN} a_{k2} \psi_{N}(t) \psi_{2}(t)^{*} + \dots + a_{jN} a_{kN}(t) |\psi_{N}(t)|^{2} \right) dt$$

$$= a_{j1} a_{k1} + a_{j2} a_{k2} + \dots + a_{jN} a_{kN} = \langle s_{1}, s_{2} \rangle$$

- **Proof of**  $E = |s_i|^2$ 

$$E_{i} = \int_{0}^{T} |s_{i}(t)|^{2} dt = \int_{0}^{T} \left| \sum_{j}^{N} a_{ij} \psi_{j}(t) \right|^{2} dt$$

$$= \int_{0}^{T} \sum_{j}^{N} a_{ij} \psi_{j}(t) \left( \sum_{k}^{N} a_{ik} \psi_{k}(t) \right)^{*} dt$$

$$= \sum_{j}^{N} \sum_{k}^{N} a_{ij} a_{ik} \int_{0}^{T} \psi_{j}(t) \psi_{k}(t)$$

$$= \sum_{j}^{N} \sum_{k}^{N} a_{ij} a_{ik} \delta_{jk} = \sum_{j}^{N} a_{ij}^{2} = |s_{i}|^{2}$$

- ML Detection in Vector Space

$$\widehat{m} = \underset{i}{\operatorname{argmin}} |Z - s_i|$$

### AWGN in Signal Vector Space

AWGN signal n(t) is mapped into a vector  $\mathbf{n}$  in the signal vector space.

$$n(t) \rightarrow \mathbf{n} = (n_1, n_2, \cdots, n_N)$$

where  $n_i = \int_0^T n(t) \psi_i^*(t) dt$ 

 $\triangleright n_1, n_2, \cdots, n_N$  are Gaussian RVs.

> Specifically, 
$$n_k \sim N\left(0, \frac{N_0}{2}\right)$$

$$\triangleright n_1, n_2, \cdots, n_N$$
 are i.i.d.

- Proof of  $n_k \sim N\left(0, \frac{N_0}{2}\right)$ 

$$\begin{split} \mathbf{E}[n_{k}] &= \mathbf{E}\left[\int_{0}^{T} n(t)\psi_{k}^{*}(t) \, dt\right] = \int_{0}^{T} \mathbf{E}[n(t)\psi_{k}^{*}(t)] \, dt \\ &= \int_{0}^{T} \mathbf{E}[n(t)]\psi_{i}^{*}(t) \, dt = \int_{0}^{T} 0 \cdot \psi^{*}(t) \, dt = 0 \\ \mathbf{V}[n_{k}] &= \mathbf{E}[n_{k}n_{k}^{*}] \\ &= \mathbf{E}\left[\int_{0}^{T} n(t)\psi_{k}^{*}(t) \, dt \int_{0}^{T} n^{*}(x)\psi_{k}(x) \, dx\right] \\ &= \mathbf{E}\left[\int_{0}^{T} \int_{0}^{T} n(t)\psi_{k}^{*}(t)n^{*}(x)\psi_{k}(x) \, dt dx\right] \\ &= \int_{0}^{T} \int_{0}^{T} \mathbf{E}[n(t)n^{*}(x)]\psi_{k}^{*}(t)\psi_{k}(x) \, dt dx \\ &= \int_{0}^{T} \int_{0}^{T} \frac{N_{0}}{2} \delta(t-x)\psi_{k}^{*}(t)\psi_{k}(x) \, dt dx \\ &\because \mathbf{E}[n(t)n^{*}(x)] = R_{n}(t-x) = \frac{N_{0}}{2} \delta(t-x) \\ &= \frac{N_{0}}{2} \int_{0}^{T} \int_{0}^{T} \psi_{k}^{*}(x)\psi_{k}(x) \, dt dx = \frac{N_{0}}{2} \end{split}$$

- **Proof of**  $n_1, n_2, \dots, n_N$  independent

$$E[n_{j}n_{k}^{*}] = E\left[\int_{0}^{T} n(t)\psi_{j}^{*}(t) dt \int_{0}^{T} n^{*}(x)\psi_{k}(x) dx\right]$$

$$= \left[\int_{0}^{T} \int_{0}^{T} n(t)\psi_{j}^{*}(t)n^{*}(x)\psi_{k}(x) dt dx\right]$$

$$= \int_{0}^{T} \int_{0}^{T} E[n(t)n^{*}(x)]\psi_{j}^{*}(t)\psi_{k}(x) dt dx$$

$$= \int_{0}^{T} \int_{0}^{T} \frac{N_{0}}{2} \delta(t - x)\psi_{j}^{*}(t)\psi_{k}(x) dt dx$$

$$= \frac{N_{0}}{2} \int_{0}^{T} \int_{0}^{T} \psi_{j}^{*}(x)\psi_{k}(x) dt dx = 0$$

Independent if Gaussian and no correlation.

#### Correlator-based ML detection

$$\int_{0}^{T} |r(t) - s_{k}(t)|^{2} dt$$

$$= \int_{0}^{T} (r(t) - s_{k}(t))^{*} (r(t) - s_{k}(t)) dt$$

$$= \int_{0}^{T} |r(t)|^{2} - r^{*}(t) s_{k}(t) - r(t) s_{k}(t)^{*} + |s_{k}(t)|^{2} dt$$

$$= \int_{0}^{T} |r(t)|^{2} - (r(t) s_{k}(t)^{*})^{*} - r(t) s_{k}(t)^{*}$$

$$+ |s_{k}(t)|^{2} dt$$

$$= \int_{0}^{T} |r(t)|^{2} - 2\operatorname{Re}(r(t) s_{k}(t)^{*}) + |s_{k}(t)|^{2} dt$$

$$= E_{r(t)} - 2\operatorname{Re}\left(\int_{0}^{T} r(t) s_{k}(t)^{*} dt\right) + E_{s_{k}(t)}$$

if all M-ary symbols have identical energy, i.e.,

$$\widehat{m} = \underset{k}{\operatorname{argmin}} \int_{0}^{T} |r(t) - s_{k}(t)|^{2} dt$$

$$= \underset{k}{\operatorname{argmin}} \left[ E_{r(t)} - 2\operatorname{Re} \left( \int_{0}^{T} r(t) s_{k}(t)^{*} dt \right) + E_{s_{k}(t)} \right]$$

$$= \underset{k}{\operatorname{argmin}} \left[ -2\operatorname{Re} \left( \int_{0}^{T} r(t) s_{k}(t)^{*} dt \right) \right] :: E_{s_{k}(t)} = E \forall k$$

$$= \underset{k}{\operatorname{argmax}} \operatorname{Re} \left[ \int_{0}^{T} r(t) s_{k}(t)^{*} dt \right]$$

$$= \underset{k}{\operatorname{argmax}} \int_{0}^{T} r(t) s_{k}(t) dt = \underset{k}{\operatorname{argmax}} \langle Z, s_{k} \rangle$$

 $E_{S_k(t)} = E \forall k$ 

# - Antipodal signaling

$$s_2(t) = -s_1(t)$$

- ML Detection of Binary Signals

$$\hat{b} = \begin{cases} 0, & \text{if } \int_0^T r(t)s_1^*(x) \, dx > \int_0^T r(t)s_2^*(x) \, dx \\ 1, & \text{if } \int_0^T r(t)s_1^*(x) \, dx < \int_0^T r(t)s_2^*(x) \, dx \end{cases}$$

if 
$$s_2(t) = -s_1(t)$$

$$\int_{0}^{T} r(t)s_{1}^{*}(x) dx > \int_{0}^{T} r(t)s_{2}^{*}(x) dx$$

$$= \int_{0}^{T} r(t)s_{1}^{*}(x) dx > -\int_{0}^{T} r(t)s_{1}(x) dx$$

$$= \int_{0}^{T} r(t)s_{1}^{*}(x) dx > 0$$

$$\therefore \hat{b} = \begin{cases} 0, & \text{if } \int_0^T r(t) s_1^*(x) \, dx > 0 \\ 1, & \text{else} \end{cases}$$

$$r(t) \to Z = \begin{cases} (s_1 + n) \sim N(-\sqrt{E_b}, N_0/2), & \text{for } b = '0' \\ (s_2 + n) \sim N(\sqrt{E_b}, N_0/2), & \text{for } b = '1' \end{cases}$$

Bit Error Rate (BER) of MLD of Binary Signal

$$\begin{split} P_b &= \frac{1}{2} \Pr[\hat{b} = \text{'1'} | \hat{b} = \text{'0'}] \frac{1}{2} \Pr[\hat{b} = \text{'0'} | \hat{b} = \text{'1'}] \\ &= \frac{1}{2} Q\left(\frac{\sqrt{E_b}}{\sqrt{N_0/2}}\right) + \frac{1}{2} Q\left(\frac{\sqrt{E_b}}{\sqrt{N_0/2}}\right) = Q\left(\sqrt{\frac{2E_b}{N_0}}\right) \end{split}$$