Uncertain Amplitude Signal

Consider the following processor structure:

$$\underline{x}$$
 Processor $T(\underline{x})$

Our goal is to decide presence or absence of a signal buried in uncorrelated Gaussian noise

where:
$$\begin{split} H_0 &: x(n) = w(n) \;, \qquad n = 0,1,\ldots,N\text{-}1 \\ H_1 &: x(n) = A \; s(n) + w(n) \;, \qquad n = 0,1,\ldots,N\text{-}1 \\ w(n) \; \text{is an uncorrelated Gaussian noise sequence} \; \sim & N(0,\sigma^2) \\ s(n) &= \sin(2\pi f_c n + \varphi) \;\;, \;\; f_c = 1/16 \\ N &= 128 \;. \end{split}$$

- I. Bayesian Approach (SKEA)
 - A. Assume A \sim N(0, σ_A^2). Summarize briefly the analytical derivation of the test statistic and performance for the Bayes optimum SKEA detection receiver.
 - B. Plot the performance of the SKEP, SKEA, and Rayleigh fading signal optimum detectors:
 - 1. P_D vs. P_F on normal probability paper for 10 log (ENR) = 10 dB.
 - 2. P_D (linear) vs. ENR (dB) for $P_F = 10^{-1}$, 10^{-2} , and 10^{-3} and ENR from 0 to 20 dB.

Note: ENR is the expected energy-to-noise ratio.

- II. Generalized Likelihood Ratio Test Approach (GLRT)
 - A. Summarize briefly the analytical derivation of the test statistic and performance for the GLRT for uncertain amplitude.
 - B. Plot the performance of the clairvoyant NP detector and the uncertain amplitude GLRT:
 - 1. P_D vs. P_F on normal probability paper for 10 log (ENR) = 10 dB.
 - 2. P_D (linear) vs. ENR (dB) for $P_F = 10^{-1}$, 10^{-2} , and 10^{-3} and ENR from 0 to 20 dB.

Note: ENR is the energy-to-noise ratio.

Notes:

- 1. Include grid line on your performance plots in Parts IB and IIB above.
- 2. Since they are derived under different assumptions about the uncertain parameters, it is best to keep the performance curves for Parts IB and IIB above on separate plots.