

# Mathematical Model of Input for Peak-Detector

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June 8, 2016

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# 1 Introduction

CDMA system is famous for its large user capacity and superior ability of keeping security. In practical CDMA system, the diagram of the whole system is like

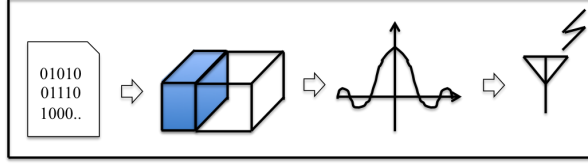


Figure 1: TX model

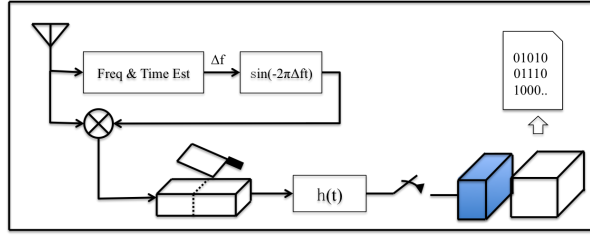


Figure 2: RX model

From the diagrams, we can see that the complexity of RX model is much more complicated than TX model. The reason is that, the channel will add several uncertainty to the signal, while the transmitter doesn't have to deal with that. So, the main block in the RX model is the "freq.&time.est", which will give out the frequency and timing information of the received signal. This article is mainly focus on the performance of this block.

## 2 Frequency and Timing Trade-off in Estimation

Trade-off is common in the world. There is one famous theory called uncertainty principle[1]. Also, there is also a trade off for estimating frequency and timing.

In this scenario, we are trying to estimate the frequency offset of the received signal, and estimate the start point of the frame. We will prove that, the estimation cannot be perfect.

### 2.1 Mathematical Model

The signal we use is  $s(t)$ :

$$s(t) = \begin{cases} \alpha & 0 \leq t \leq T_s \\ 0 & \text{else} \end{cases} \quad (1)$$

This is a very simple rectangle wave. For the receiver, we only consider about delay  $t_0$  and frequency offset  $\Delta f$ , the received signal  $r(t)$  would be

$$r(t) = s(t - t_0)e^{j2\pi\Delta ft} \quad (2)$$

But for the receiver, it doesn't know anything about the receiver, so the only tag receiver could choose for the matched filter is  $h(t)$

$$h(t) = s(T_s - t) \quad (3)$$

Then, the output of the matched filter is  $R(t)$ , the result of convolution between  $r(t)$  and  $h(t)$ .

$$R(t) = r(t) * h(t) = \int_{-\infty}^{+\infty} r(\tau)h(t - \tau)d\tau \quad (4)$$

$$= \int_{t_0}^t s(\tau - t_0)e^{j2\pi\Delta f\tau}s(\tau - (t - T_s))d\tau \quad (5)$$

$$= \int_{t_0}^t \alpha^2 e^{j2\pi\Delta f\tau} d\tau \quad (6)$$

$$= \alpha^2 \frac{e^{j2\pi\Delta ft}}{j2\pi\Delta f} \Big|_{t_0}^t \quad (7)$$

$$= \alpha^2 \frac{e^{j2\pi\Delta ft} - e^{j2\pi\Delta ft_0}}{j2\pi\Delta f} \quad (8)$$

Now, we will discuss three specific situations:

### 2.1.1 $\Delta f = 0$ and $t_0 = 0$

We will find that, the numerator and denominator are all 0, so we will turn to L'Hospital.

$$\lim_{\Delta f \rightarrow 0} \alpha^2 \frac{e^{j2\pi\Delta ft} - e^{j2\pi\Delta ft_0}}{j2\pi\Delta f} \quad (9)$$

$$= \lim_{\Delta f \rightarrow 0} \alpha^2 \frac{j2\pi t e^{j2\pi\Delta ft} - j2\pi t_0 e^{j2\pi\Delta ft_0}}{j2\pi} \quad (10)$$

$$= \alpha^2(t - t_0) \quad (11)$$

When  $t_0 = 0$ ,  $R(t) = \alpha^2 t$ . And we know that, because of the domain of  $t$ , we know that, when  $t = T_s$ ,  $R(t)$  will get its maximum value  $R(T_s) = \alpha^2 T_s$ .

### 2.1.2 $\Delta f = 0$ , $t_0 = ?$

Similar to the procedure in part 2.1.1, also sample at  $t = T_s$

$$R(t) = \alpha^2(T_s - t_0) \Rightarrow \hat{t}_0 = T_s - \frac{R(t)}{\alpha^2} \quad (12)$$

### 2.1.3 $t_0 = 0$ , but $\Delta f = ?$

Sample at  $t = T_s$

$$R(t) = \alpha^2 \frac{e^{j2\pi\Delta f T_s} - 1}{j2\pi\Delta f} = \alpha^2 T_s e^{j\pi\Delta f T_s} \text{sinc}(\Delta 2\pi f T_s) \quad (13)$$

So, we know that, when we get the correct  $\Delta f$ , we will get the largest value.

But we still haven't touch the situation where  $\Delta f = ?$  and  $t_0 = ?$ . Our method is brute search. We enumerate all the possible pair of parameters  $(t'_0, \Delta f')$ , and try them. With the help of above three theory, we know that, the correct/similar to true value will give out the largest  $R(t)$ .

### 3 Input Signal of Peak Detector

For the “freq\_timing\_est” block, frequency and timing information are supposed to be estimated. As discussed in the “freq\_timing\_tradeoff”, we can use brutal search to get the correct value. But, before we make our decision by choosing the maximum peak, we still need to have a rigorous mathematic model for the peak.

This section will discuss the mathematic model for “True” peak and other points.

#### 3.1 Mathematical Model

Because the signal we received are discrete values, so we only consider about discrete signals, rather than continuous ones.

Notation	Description
$s_k$	received sample at time $k$
$t_k$	training sample at time $k$
$d_k$	data sample at time $k$
$n_k$	noise at time $k$
$P_k^t$	the $k^{th}$ chip of spread code for one frame of training
$P_k^d$	the $k^{th}$ chip of spread code for one frame of data
$D_l^t$	the $l^{th}$ symbol for training
$D_l^d$	the $l^{th}$ symbol for data
$N_f$	number of chips per frame
$N_c$	number of chips per symbol
$N_s$	number of symbols per frame
$N_{s'}$	number of symbols per shortened training sequence
$\sigma^2$	variance of Gaussian noise
$k_0$	number of samples of delay
$f_0$	frequency offset
$T_c$	duration between two chips

Table 1: Notation Table

First, the structure of training and data frame are like: The structure of training is like Fig. 3 and Fig. 4

##### 3.1.1 Description of Variables

We first express each variables by mathematical languages.

According to the description in table 1, and also in order to simplify the following notation, the definition of  $P_y^x$  is defined as

$$P_k^x = \begin{cases} P_k^x & k = 0, \dots, N_c - 1 \\ 0 & else \end{cases} \quad (14)$$

$$x = "t" or "d"$$

For instance, the figure for  $P_k^t$  is like Fig. 5

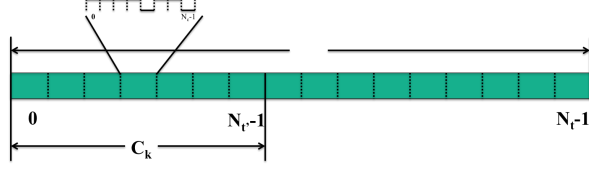


Figure 3: Training Frame Structure

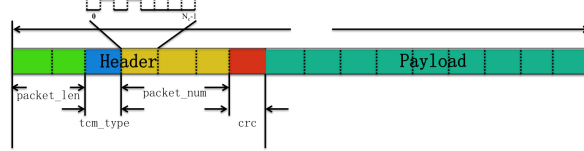


Figure 4: Data Frame Structure

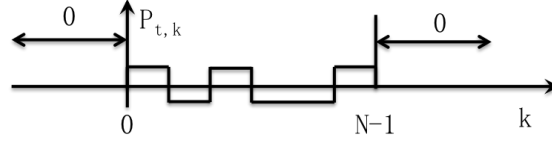


Figure 5: Sketch Map of  $P_k^t$

So, training chip at time  $k$  can be described as:

$$t_k = \sum_{k=0}^{N_c} D_0^t P_k^t \quad (15)$$

$$= D_0^t P_k^t \quad (16)$$

If we consider the frame-level periodicity,  $t_k$  would be

$$t_k = D_{[k/N_c] \% N_s}^t P_{k \% N_c}^t \quad (17)$$

Based on nearly the same idea,  $d_k$  can be written as:

$$d_k = D_{[k/N_c]}^d P_{k \% N_c}^d \quad (18)$$

Noise is simple. We simply choose IID Gaussian noise. So

$$n_k \sim \mathcal{N}(0, \sigma^2) \quad (19)$$

### 3.1.2 Description of Output of Matched Filter

Consider the time delay and frequency offset, the received signal would be

$$r_k = (t_{k-k_0} + d_{k-k_0}) e^{j2\pi f_0 k T_c} + n_k \quad (20)$$

We first deal with the contribution of noise. Define the Pulse Response of Matched Filter to be  $h_{N_f-k}$ .

$$h_k = \begin{cases} P_k^t = D_{[k/N_c]}^t P_{k \% N_c}^t & k = 0, \dots, N_f \\ 0 & \text{else} \end{cases} \quad (21)$$

Let  $g_{k_0}^n = \sum_{k'=0}^{N_f-1} n_{k'} \cdot h_{k'}$

$$\mathbb{E}\{g_{k_0}^n\} = \mathbb{E}\left\{\sum_{k'=0}^{N_f-1} n_{k'} \cdot h_{k'}\right\} \quad (22)$$

$$= \sum_{k'=0}^{N_f-1} \mathbb{E}\{n_{k'} \cdot h_{k'}\} \quad (23)$$

$$= \sum_{k'=0}^{N_f-1} \mathbb{E}\{n_{k'}\} h_{k'} \quad (24)$$

$$= \sum_{k'=0}^{N_f-1} 0 \cdot h_{k'} \quad (25)$$

$$= 0 \quad (26)$$

$$\mathbb{E}\{(g_{k_0}^n)^2\} = \mathbb{E}\left\{\sum_{k'=0}^{N_f-1} (n_{k'} \cdot h_{k'})\right\} \quad (27)$$

$$= \mathbb{E}\left\{\sum_{k'=0}^{N_f-1} n_{k'}^2 \cdot \underbrace{(h_{k'})^2}_{\equiv 1}\right\} \quad (28)$$

$$= \sum_{k'=0}^{N_f-1} \mathbb{E}\{n_{k'}^2\} \quad (29)$$

$$= N_f \sigma^2 \quad (30)$$

So  $g_{k_0}^n \sim \mathcal{N}(0, N_f \sigma^2)$

The next step is to analyze the output of Matched Filter. Define the patten for Matched Filter for training frame to be  $P_{-k}^{t*}$ . The output of the Matched Filter at sampled point  $k = N_f$  is:

$$g_{k_0} = r_k * h_{N_f-k} \Big|_{k=N_f-1} \quad (31)$$

$$= (t_{k-k_0} + d_{k-k_0} + n_k) * h_{N_f-1-k} \Big|_{k=N_f-1} \quad (32)$$

$$= \underbrace{\sum_{k'=0}^{N_f-1} t_{k'-k_0} \cdot h_{k'}}_{g_{k_0}^t} + \underbrace{\sum_{k'=0}^{N_f-1} d_{k'-k_0} \cdot h_{k'}}_{g_{k_0}^d} + \underbrace{\sum_{k'=0}^{N_f-1} n_{k'} \cdot h_{k'}}_{g_{k_0}^n} \quad (33)$$

$$= g_{k_0}^t + g_{k_0}^d + g_{k_0}^n \quad (34)$$

Now, we will discuss all the possible situations for timing. Let's formate the time offset  $k_0$  in terms of  $N_s$  and  $N_c$ .

$$k_0 = \alpha \cdot N_c + \beta \quad \alpha = \mathbb{Z} \text{ and } \beta = 0, \dots, N_c - 1 \quad (35)$$

**3.1.2.1 Perfectly Aligned** Perfectly Aligned means the sample at time  $k$  is also the first sample of patten for Matched Filter, as shown in fig. 6. For this

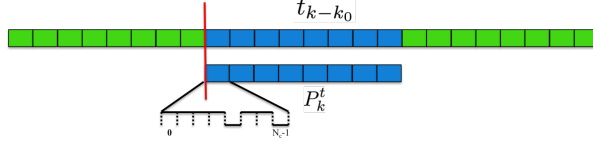


Figure 6: Perfectly Aligned

situation,  $k_0$  satisfies

$$\begin{cases} \alpha = z \cdot N_s \quad z \in \mathbb{Z} \\ \beta = 0 \end{cases} \Rightarrow k_0 = z \cdot N_s \cdot N_c \quad (36)$$

Then we can analyze  $g_{k_0}^t$  and  $g_{k_0}^d$  separately.

For  $g_{k_0}^t$ :

$$g_{k_0}^t = \sum_{k'=0}^{N_f-1} t_{k'-k_0} \cdot h_{k'} \quad (37)$$

$$= \sum_{k'=0}^{N_f-1} D_{[(k'-k_0)/N_c] \% N_s}^t P_{k' \% N_c}^t \cdot h_{k'} \quad (38)$$

$$= \sum_{k'=0}^{N_f-1} D_{[(k'-z \cdot N_s \cdot N_c)/N_c] \% N_s}^t P_{k' \% N_c}^t \cdot h_{k'} \quad (39)$$

$$= \sum_{k'=0}^{N_f-1} D_{[k'/N_c] \% N_s}^t P_{k' \% N_c}^t \cdot h_{k'} \quad (40)$$

$$(41)$$

$$\therefore h_{k'} = D_{[k'/N_c]}^t P_{k' \% N_c}^t \quad (42)$$

$$\therefore g_{k_0}^t = \sum_{k'=0}^{N_f-1} D_{[k'/N_c] \% N_s}^t P_{k' \% N_c}^t \cdot D_{[k'/N_c]}^t P_{k' \% N_c}^t \quad (43)$$

$$= \sum_{k'=0}^{N_f-1} \underbrace{(D_{[k'/N_c] \% N_s}^t)^2}_{\equiv 1} \underbrace{(P_{k' \% N_c}^t)^2}_{\equiv 1} \quad (44)$$

$$= N_f \quad (45)$$

To analyze  $g_k^s$ , we will first define a function to describe the convolution

$$C_s^m(f_1, f_2, k_0) = \sum_{k=s}^{s+n} f_1(k) \cdot f_2(k - k_0) \quad (46)$$

The diagram of the above formula is like Fig.7 Then  $g_{k_0}^d$ :

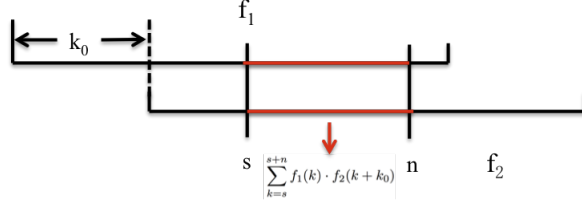


Figure 7: New Defined Convolution

$$g_{k_0}^d = \sum_{k'=0}^{N_f-1} d_{k'-k_0} \cdot h_{k'} \quad (47)$$

$$= \sum_{k'=0}^{N_f-1} D_{\lfloor (k'-k_0)/N_c \rfloor}^d P_{(k'-k_0)\%N_c}^d \cdot h_{k'} \quad (48)$$

$$= \sum_{k'=0}^{N_f-1} D_{\lfloor (k'-z \cdot N_s \cdot N_c)/N_c \rfloor}^d P_{(k'-z \cdot N_s \cdot N_c)\%N_c}^d \cdot h_{k'} \quad (49)$$

$$= \sum_{k'=0}^{N_f-1} D_{\lfloor k'/N_c \rfloor - z \cdot N_s}^d P_{k'\%N_c}^d \cdot D_{\lfloor k'/N_c \rfloor}^t P_{k'\%N_c}^t \quad (50)$$

For data symbols, we could only assume that

$$D_k^d = \begin{cases} +1 & p = 0.5 \\ -1 & p = 0.5 \end{cases} \quad (51)$$

Because the  $D_k^d$  here is a random variable, we could only exam the mean and variance for it, so do the  $g_{k_0}^d$

$$\mathbb{E}\{D_k^d\} = 1 \times 0.5 + (-1) \times 0.5 = 0 \quad (52)$$

$$\mathbb{E}\{D_k^d\}^2 = 1 \times 0.5 + (-1)^2 \times 0.5 = 1 \quad (53)$$

and they are IID.

For  $g_{k_0}^d$ ,

$$\mathbb{E}\{g_{k_0}^d\} = \mathbb{E}\left\{ \sum_{k'=0}^{N_f-1} D_{\lfloor k'/N_c \rfloor - z \cdot N_s}^d P_{k'\%N_c}^d \cdot D_{\lfloor k'/N_c \rfloor}^t P_{k'\%N_c}^t \right\} \quad (54)$$

$$= \sum_{k'=0}^{N_f-1} \mathbb{E}\{D_{\lfloor k'/N_c \rfloor - z \cdot N_s}^d P_{k'\%N_c}^d \cdot D_{\lfloor k'/N_c \rfloor}^t P_{k'\%N_c}^t\} \quad (55)$$

$$= \sum_{k'=0}^{N_f-1} P_{k'\%N_c}^d P_{k'\%N_c}^t \mathbb{E}\{D_{\lfloor k'/N_c \rfloor - z \cdot N_s}^d D_{\lfloor k'/N_c \rfloor}^t\} \quad (56)$$

$$= C_0^{N_c-1} (P_k^d, P_k^t, 0) \sum_{k''=\lfloor k'/N_c \rfloor}^{\lfloor k'/N_c \rfloor + N_s - 1} D_{k''}^t \mathbb{E}\{D_{k''-z}^d\} \quad (57)$$

$$= 0 \quad (58)$$



$$\mathbb{E}\{(g_{k_0}^d)^2\} = \mathbb{E}\left\{\sum_{k'=0}^{N_f-1} D_{\lfloor k'/N_c \rfloor - z \cdot N_s}^d P_{k' \% N_c}^d \cdot D_{\lfloor k'/N_c \rfloor \% N_s}^t P_{k' \% N_c}^t\right\}^2 \quad (59)$$

$$= \mathbb{E}\left\{\sum_{k''=\lfloor k'/N_c \rfloor}^{\lfloor k'/N_c \rfloor + N_s - 1} D_{k''}^t D_{k''-z}^d \cdot \sum_{m=0}^{N_c} P_{m \% N_c}^d P_{m \% N_c}^t\right\}^2 \quad (60)$$

$$= \left(\sum_{m=0}^{N_c} P_m^d P_m^t\right)^2 \mathbb{E}\left\{\sum_{k''=\lfloor k'/N_c \rfloor}^{\lfloor k'/N_c \rfloor + N_s - 1} D_{k''}^t D_{k''-z}^d\right\}^2 \quad (61)$$

$$= (C_0^{N_c-1}(P_k^d, P_k^t, 0))^2 \mathbb{E}\left\{\sum_{k''=\lfloor k'/N_c \rfloor}^{\lfloor k'/N_c \rfloor + N_s - 1} D_{k''}^t D_{k''-z}^d\right\}^2 \quad (62)$$

$$= (C_0^{N_c-1}(P_k^d, P_k^t, 0))^2 \left( \mathbb{E}\left\{\sum_{m=\lfloor k'/N_c \rfloor}^{\lfloor k'/N_c \rfloor + N_s - 1} (D_m^t D_m^d)^2\right\} \right. \quad (63)$$

$$+ \mathbb{E}\left\{\sum_{m=\lfloor k'/N_c \rfloor}^{\lfloor k'/N_c \rfloor + N_s - 1} \sum_{n \neq m} D_m^t D_m^d D_n^t D_n^d\right\} \Bigg) \\ = (C_0^{N_c-1}(P_k^d, P_k^t, 0))^2 \left( \sum_{m=\lfloor k'/N_c \rfloor}^{\lfloor k'/N_c \rfloor + N_s - 1} \mathbb{E}\{D_m^d\}^2 \right. \quad (64)$$

$$+ \sum_{m=\lfloor k'/N_c \rfloor}^{\lfloor k'/N_c \rfloor + N_s - 1} \sum_{n \neq m} D_m^t D_n^t \mathbb{E}\{D_m^d\} \mathbb{E}\{D_n^d\} \Bigg) \\ = (C_0^{N_c-1}(P_k^d, P_k^t, 0))^2 \left( \sum_{m=\lfloor k'/N_c \rfloor}^{\lfloor k'/N_c \rfloor + N_s - 1} \cdot 1 \right) \quad (65)$$

$$= (C_0^{N_c-1}(P_k^d, P_k^t, 0))^2 \cdot N_s \quad (66)$$

**3.1.2.2 Chip-level Aligned** Chip-level Aligned means the start chip of received symbol is aligned with patten's symbol's first chip. But, the beginning symbol of a frame for received data may not be aligned with patten's first symbol. Here is the diagram

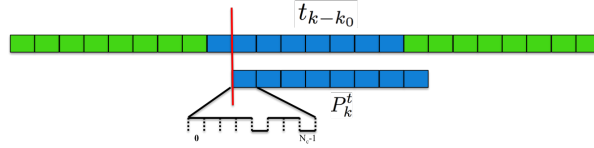


Figure 8: Chip-level Aligned

At this time

$$\begin{cases} \alpha = z & z \in \mathbb{Z} \\ \beta = 0 \end{cases} \Rightarrow k_0 = z \cdot N_c \quad (67)$$

For  $g_{k_0}^t$ :

$$g_{k_0}^t = \sum_{k'=0}^{N_f-1} t_{k'-k_0} \cdot h_{k'} \quad (68)$$

$$= \sum_{k'=0}^{N_f-1} D_{\lfloor (k'-k_0)/N_c \rfloor \% N_s}^t P_{k' \% N_c}^t \cdot h_{k'} \quad (69)$$

$$= \sum_{k'=0}^{N_f-1} D_{\lfloor (k'-z \cdot N_c)/N_c \rfloor \% N_s}^t P_{k' \% N_c}^t \cdot D_{\lfloor k'/N_c \rfloor}^t P_{k' \% N_c}^t \quad (70)$$

$$= \sum_{k'=0}^{N_f-1} D_{(\lfloor k'/N_c \rfloor - z) \% N_s}^t D_{\lfloor k'/N_c \rfloor}^t \underbrace{P_{k' \% N_c}^t P_{k' \% N_c}^t}_{\equiv 1} \quad (71)$$

$$= \sum_{k'=0}^{N_f-1} D_{(\lfloor k'/N_c \rfloor - z) \% N_s}^t D_{\lfloor k'/N_c \rfloor}^t \quad (72)$$

$$= C_z^{N_s-1}(D_k^t, D_k^t, z) + C_{N_s-z}^{N_s-1}(D_k^t, D_k^t, N_s - z) \quad (73)$$

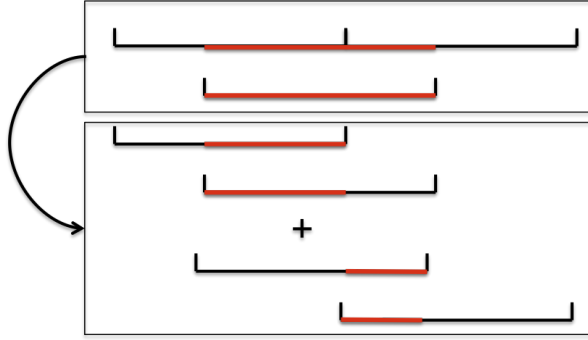


Figure 9: Diagram for Misaligned Convolution

For  $g_{k_0}^d$ :

$$\mathbb{E}\{g_{k_0}^d\} = \mathbb{E}\left\{ \sum_{k'=0}^{N_f-1} D_{\lfloor k'/N_c \rfloor - z}^d P_{k' \% N_c}^d \cdot D_{\lfloor k'/N_c \rfloor \% N_s}^t P_{k' \% N_c}^t \right\} \quad (74)$$

$$= \sum_{k'=0}^{N_f-1} \mathbb{E}\{D_{\lfloor k'/N_c \rfloor - z}^d P_{k' \% N_c}^d \cdot D_{\lfloor k'/N_c \rfloor \% N_s}^t P_{k' \% N_c}^t\} \quad (75)$$

$$= \sum_{m=0}^{N_c} (P_m^d P_m^t) \sum_{m=\lfloor k'/N_c \rfloor}^{\lfloor k'/N_c \rfloor + N_s - 1} D_m^t \mathbb{E}\{D_{m-z}^d\} \quad (76)$$

$$= C_0^{N_c}(P_k^d, P_k^t, 0) \cdot \sum_{m=\lfloor k'/N_c \rfloor}^{\lfloor k'/N_c \rfloor + N_s - 1} D_m^t \cdot 0 \quad (77)$$

$$= 0 \quad (78)$$

$$\mathbb{E}\{(g_{k_0}^d)^2\} = \mathbb{E}\left\{\sum_{k'=0}^{N_f-1} D_{\lfloor k'/N_c \rfloor - z}^d P_{k' \% N_c}^d \cdot D_{\lfloor k'/N_c \rfloor \% N_s}^t P_{k' \% N_c}^t\right\}^2 \quad (79)$$

$$= (C_0^{N_c}(P_k^d, P_k^t, 0))^2 \mathbb{E}\left\{\sum_{m=\lfloor k'/N_c \rfloor}^{\lfloor k'/N_c \rfloor + N_s - 1} D_{m-z}^t D_m^d\right\}^2 \quad (80)$$

$$= (C_0^{N_c}(P_k^d, P_k^t, 0))^2 \mathbb{E}\left\{\sum_{m=\lfloor k'/N_c \rfloor}^{\lfloor k'/N_c \rfloor + N_s - 1} D_m^t D_m^d\right\}^2 \quad (81)$$

$$= (C_0^{N_c-1}(P_k^d, P_k^t, 0))^2 \cdot N_s \quad (82)$$

The mean and variance of  $g_{k_0}^d$  is the same as the situation of perfectly aligned.

**3.1.2.3 Totally Misaligned** Totally Misaligned means the first chip of received data is not correspond to the first chip of patten. Like the Fig. 10

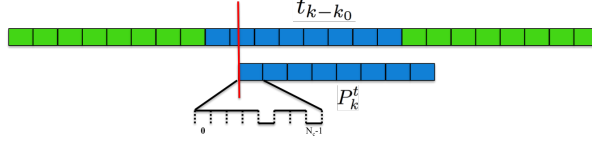


Figure 10: Totally Misaligned

$$k_0 = z, \quad z \in \mathbb{Z} \quad (83)$$

For  $g_{k_0}^t$ :

$$g_{k_0}^t = \sum_{k'=0}^{N_f-1} t_{k'-k_0} \cdot h_{k'} \quad (84)$$

$$= \sum_{k'=0}^{N_f-1} D_{\lfloor (k'-z)/N_c \rfloor \% N_s}^t P_{(k'-z) \% N_c}^t \cdot D_{\lfloor k'/N_c \rfloor}^t P_{k' \% N_c}^t \quad (85)$$

We will first deal with a smaller problem. If we only focus on patten of length  $N_c$  Define the result of the above situation to be  $f^t(s_1, s_2, t_1, z)$

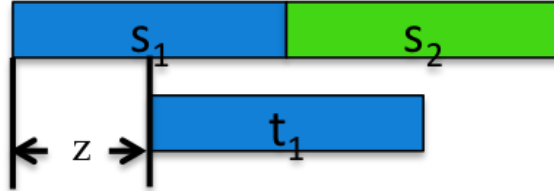


Figure 11: Chip-level Misaligned

$$f^t(s_1, s_2, t_1, z) = (s_1 \cdot t_1)C_z^{N_c-1}(P_k^t, P_k^t, z) + (s_2 \cdot t_1)C_{N_c-z}^{N_c-1}(P_k^t, P_k^t, N_c - z) \quad (86)$$

Now, back to  $g_{k_0}^t$

$$g_{k_0}^t = \sum_{m=\lfloor (-k_0)/N_c \rfloor, n=0}^{\lfloor m=(-k_0)/N_c \rfloor + N_s, n=N_s} f_{m \% N_s, m+1 \% N_s, n, z \% N_c}^t \quad (87)$$

For  $g_{k_0}^d$

$$\mathbb{E}\{g_{k_0}^d\} = \sum_{k'=0}^{N_f-1} D_{\lfloor (k'-z)/N_c \rfloor \% N_s}^d P_{(k'-z) \% N_c}^d \cdot D_{\lfloor k'/N_c \rfloor}^t P_{k \% N_c}^t \quad (88)$$

We can also define

$$f_1^d(s_1, s_2, t_1, z) = (s_1 \cdot t_1)C_z^{N_c-1}(P_k^d, P_k^t, z) + (s_2 \cdot t_1)C_{N_c-z}^{N_c-1}(P_k^d, P_k^t, N_c - z) \quad (89)$$

Then  $g_{k_0}^d$  would be

$$g_{k_0}^d = \sum_{m=\lfloor (-k_0)/N_c \rfloor, n=0}^{\lfloor m=(-k_0)/N_c \rfloor + N_s, n=N_s} f^d(m, m+1, n, z \% N_c) \quad (90)$$

But for the expectation, we may need to change a little bit. Because we want to split the patten symbol rather than the received symbol.

$$g_{k_0}^d = \sum_{m=\lfloor (-k_0)/N_c \rfloor, n=0}^{\lfloor m=(-k_0)/N_c \rfloor + N_s, n=N_s} f^d(n, n+1, m, z \% N_c) \quad (91)$$

Then

$$\mathbb{E}\{g_{k_0}^d\} = \mathbb{E}\left\{ \sum_{m=\lfloor (-k_0)/N_c \rfloor, n=0}^{\lfloor m=(-k_0)/N_c \rfloor + N_s, n=N_s} f^d(n, n+1, m, z \% N_c) \right\} \quad (92)$$

$$= \sum_{m=\lfloor (-k_0)/N_c \rfloor, n=0}^{\lfloor m=(-k_0)/N_c \rfloor + N_s, n=N_s} \mathbb{E}\{f^d(n, n+1, m, z \% N_c)\} \quad (93)$$

$$= 0 \quad (94)$$

$$\mathbb{E}\{(g_{k_0}^d)^2\} = \left( C_{z \% N_c}^{N_c-1}(P_k^d, P_k^t, z \% N_c) + C_0^{z-1}(P_k^d, P_k^t, -z \% N_c) \right)^2 \cdot N_s \quad (95)$$

Because we can view it as a shifted training patten.

### 3.1.3 Ideal Situation

The formulas above are for practical situations. For idea situations, we would like to let spread codes have properities like below:

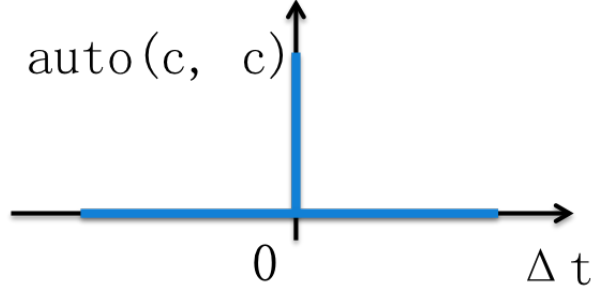


Figure 12: Auto-correlation for certain spread codes

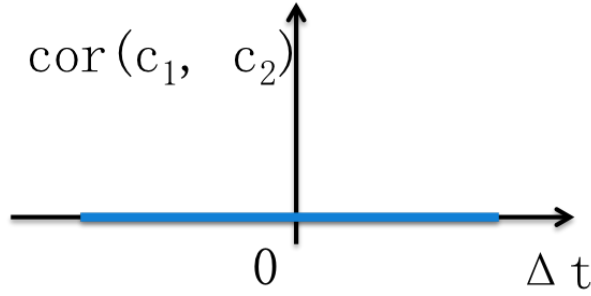


Figure 13: Cross-correlation for different spread codes

1. Different spread codes are orthogonal;
2. Autocorrelation is a  $\delta$  function.

So the auto-correlation and cross-correlation are like:  
The mathematical description for this property would be:

for different spread codes  $C_i(t)$  and  $C_j(t)$ ,  $i \neq j$  means they are different.

$$c_i(t) * c_i(-t + \Delta t) = \begin{cases} N_c & \Delta t = k \cdot N_c, k \in \mathbb{Z} \\ 0 & \text{else} \end{cases} \quad (96)$$

$$c_i(t) * c_j(-t + \Delta t) = 0, \forall k \in \mathbb{Z} \quad (97)$$

Compared the ideal situation with the analysis did in subsection 3.1.2, because the spread code for training and data are orthogonal, or say different, so  $g_{k_0}^d \equiv 0$

## References

- [1] Uncertainty principle. Uncertainty principlen, 2016.