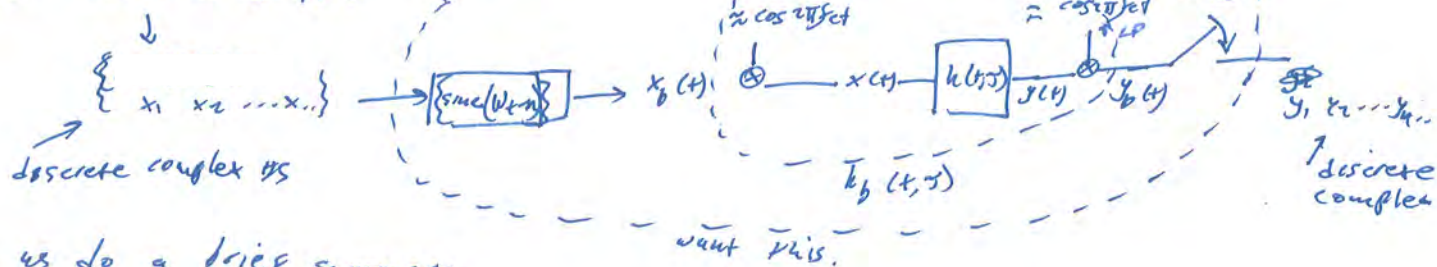


Lecture 2

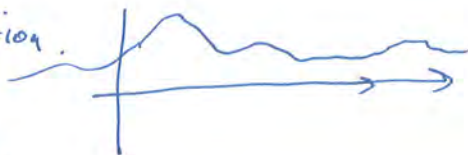
let us now understand the input/output relationship
at the discrete-time based complex domain.

Recall "meet me at 4 PM"

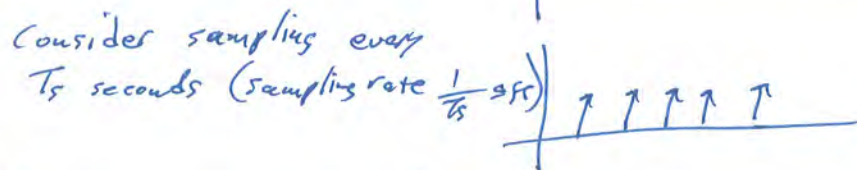


Let us do a brief summary.

Consider $g(t)$ function.



Consider sampling every



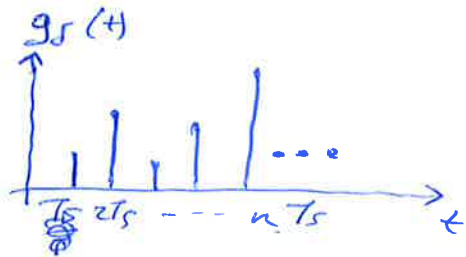
to get sequence $\{g(nT_s)\}$

$n \in \mathbb{Z}$. (integer).

to get
$$g_s(t) = \sum_{n=-\infty}^{\infty} g(nT_s) \cdot \delta(t - nT_s).$$

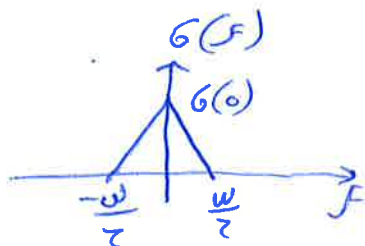
Recall that for such "comb" functions, there are two ways to write their F.T.

$$g_s(t) = \sum_{n=-\infty}^{\infty} g(n.T_s) \cdot \delta(t - n.T_s)$$



- Recall $G(f) \triangleq \text{FT}(g_s(t))$ is band limited

$$G(f) = 0 \quad \forall f: |f| > \frac{\omega}{2}$$



- Recall two ways of writing F.T. of combined functions.

$$1. \rightarrow G_s(f) \triangleq \text{FT}(g_s(t)) = f_s \cdot \sum_{n=-\infty}^{\infty} G(f - n.f_s) \quad *$$

$$2. \rightarrow = \sum_{n=-\infty}^{\infty} \underbrace{g(n.T_s)}_{\text{discrete Fourier coeffs}} \cdot e^{-j2\pi f.n.T_s} \quad (**)$$

let us now see how to go from $\{g(\frac{n}{w})\}_{n=-\infty}^{\infty} \rightarrow g(t)$.

$$g(t) = \text{IFT}\{G(f)\} = \int_{-\infty}^{\infty} G(f) e^{j2\pi f t} df$$

(because recall that our signal is band limited) \rightarrow $= \int_{-\frac{w}{2}}^{\frac{w}{2}} \frac{1}{w} \cdot \sum_{n=-\infty}^{\infty} g(\frac{n}{w}) e^{-j2\pi n f/w} \cdot e^{j2\pi f t} df$

$$= \sum_{n=-\infty}^{\infty} g(\frac{n}{w}) \frac{1}{w} \underbrace{\int_{-\frac{w}{2}}^{\frac{w}{2}} e^{j2\pi f (t - \frac{n}{w})} df}_{\text{easy to calculate; break into } e = \underbrace{\cos x}_{\text{odd}} + j \underbrace{\sin x}_{\text{even}}}$$

$$\Rightarrow g(t) = \sum_{n=-\infty}^{\infty} g(\frac{n}{w}) \cdot \frac{\sin(\pi w t - n\pi)}{\pi w t - n\pi}$$

$$\Rightarrow g(t) = \sum_{n=-\infty}^{\infty} g(\frac{n}{w}) \cdot \text{sinc}(wt - n) \quad -\infty < t < \infty \quad (\text{interpolation formula})$$

THE ABOVE (SUMMARY) RELATES TO US BECAUSE WHAT WE WILL DO IS: $\{g(\frac{n}{w})\} \leftrightarrow g(t)$.

$$\left\{ z_n \right\}_{n=-\infty}^{\infty} \xrightarrow{\sum_{n=-\infty}^{\infty} z_n \cdot \text{sinc}(wt - n)} g(t) \xrightarrow[\text{sampling}]{\text{at } t = \frac{n}{w}} z_n = g(\frac{n}{w}).$$

$G(f) = 0 \quad \forall |f| > \frac{w}{2}$

can recover original message.

- A band limited signal, $[-\frac{w}{2} \rightarrow \frac{w}{2}]$ is completely described by $\{g(\frac{n}{w})\}_{n=-\infty}^{\infty}$ and may be recovered from these samples.

We adopt engineering approach that considers signals of finite bandwidth $W^{(Hz)}$ and finite duration T (seconds).

Keep in mind. Strictly speaking this is physically & mathematically impossible since either T or W (or both) must be ∞ .

But in engineering we work with thresholds.

Say $x_b(t)$ has duration T ($t=0 \rightarrow T$) i.e., $x_b(t)=0 \forall t < 0, \forall t > T$.

then we say that $BW=W$ if $0(f) \ll \epsilon \forall |f| > \frac{W}{2}$ for some ϵ of choice.

Such signal $x_b(t)$ is then "fully" represented by $\left\{ \underbrace{x_b\left(\frac{n}{W}\right)}_{x[n]} \right\}_{n=1}^{W \cdot T} = \{x[n]\}_{n=1}^{W \cdot T}$

$$\begin{aligned} \text{as } x_b(t) &= \sum_{n=1}^{W \cdot T} x[n] \cdot \text{sinc}(Wt - n) \\ &= \sum_{n=1}^{W \cdot T} x_b\left(\frac{n}{W}\right) \text{sinc}(Wt - n). \end{aligned}$$

- This is how you generate a WT -dimensional signal $x_b(t)$

- We say $x_b(t)$ has WT degrees of freedom.

- WT - dimensions. W Hz, T seconds.

1 dimension / s/Hz.

$$\Rightarrow \dim\{x_b(t)\} = W \cdot T = \dim\{x(t)\} \approx \dim\{y(t)\}.$$

the latter is because $W + B_s \approx W$ ($W \approx 1 \text{ MHz}, B_s \approx 50 \rightarrow 100 \text{ Hz}$).

Let us now figure out the i/o relationship

Recall $y_b(t) = \sum_i a_i^b(t) \cdot x_b(t - \tau_i(t))$. (to recall

$$x_b(t) = \sum_{n=-\infty}^{\infty} x_b\left(\frac{n}{W}\right) \text{sinc}(Wt - n)$$

$$= \sum_i a_i^b(t) \sum_n x_b\left(\frac{n}{W}\right) \text{sinc}\left(W(t - \tau_i(t)) - n\right)$$

$$y_b(t) = \sum_n x[n] \sum_i a_i^b\left(\frac{n}{W}\right) \text{sinc}(Wt - \tau_i(t)W - n)$$

Now sample output at $t = \frac{m}{W}$

$$\Rightarrow y_b\left[\frac{m}{W}\right] = \sum_n x[n] \cdot \sum_i a_i^b\left(\frac{m}{W}\right) \text{sinc}\left(W \cdot \frac{m}{W} - n - \tau_i\left(\frac{m}{W}\right)W\right)$$

let $\ell = m - n$ i.e. $n = m - \ell$.

$$\Rightarrow y[m] = y_b\left(\frac{m}{W}\right) = \sum_{\ell} x[m - \ell] \cdot \sum_i a_i^b\left(\frac{m}{W}\right) \text{sinc}\left(\ell - W \tau_i\left(\frac{m}{W}\right)\right)$$

$$\Rightarrow y[m] = \sum_{\ell} x[m - \ell] \cdot h_{\ell}[m] \quad \text{where } h_{\ell}[m] = \sum_i a_i^b\left[\frac{m}{W}\right] \text{sinc}\left(\ell - W \cdot \tau_i\left(\frac{m}{W}\right)\right).$$

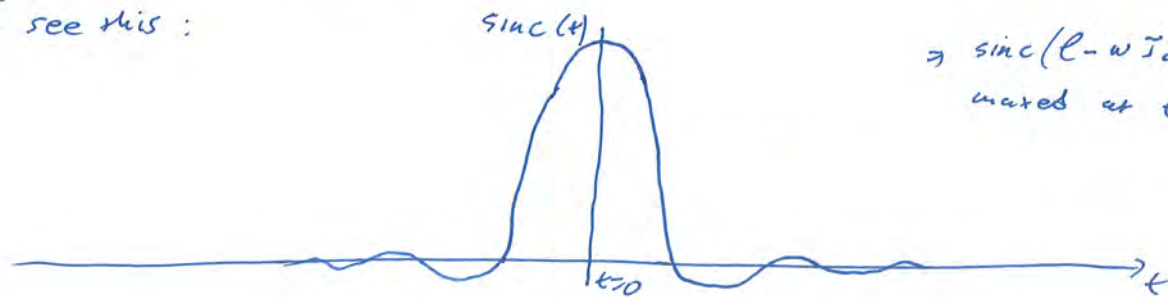
$h_{\ell}[m]$ is referred to as the ℓ^{th} complex channel filter tap (at time $t = \frac{m}{W}$)
(we will call it, the ℓ^{th} tap).

$$h_{\ell}[m] = \sum_i a_i\left(\frac{m}{W}\right) e^{-j\pi f_c \tau_i\left(\frac{m}{W}\right)} \text{sinc}\left(\ell - W \cdot \tau_i\left(\frac{m}{W}\right)\right)$$

Intuition: at time $t = \frac{m}{w}$ (in discrete time slot), $h_e[m]$ mainly consists of the gains $a_i^b(t)$ from paths of delay

$$\tau_i(\frac{m}{w}) \approx \frac{\ell}{w}$$

To see this:



$$\Rightarrow \text{sinc}(\ell - w \tau_i(\frac{m}{w}))$$

maxed at $\ell - w \tau_i(\frac{m}{w}) \approx 0$

$$\tau_i(\frac{m}{w}) \approx \frac{\ell}{w}$$

- In reality engineers consider finite summation $y[m] = \sum_{\ell=0}^{L-1} h_e[m] x[m-\ell]$.
what is L " # of important taps"?

$L = \frac{\text{memory of channel}}{\text{duration of channel use}}$

channel use: Same at rate w samples/second \Rightarrow

time slot

$$T_s \approx \frac{1}{w}$$

$$L = \frac{T_b}{T_s}$$

Example:

Assume a standard cellular (urban) setting, where there are many paths.

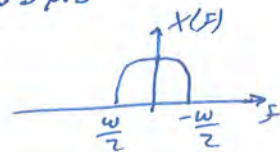
Among the important (strong) paths,

$$\max_{i,j} |d_i - d_j| \approx 1 \text{ km}$$

$$\Rightarrow T_d = \max_{i,j} |T_i - T_j| = \max_{i,j} \left| \frac{d_i}{c} - \frac{d_j}{c} \right| \approx \frac{10^3 \text{ m}}{3 \cdot 10^8 \text{ m/s}} \approx 3 \mu\text{s}$$

Assume a signal bandwidth of $W = 1 \text{ MHz}$

\Rightarrow sampling period of $T_s = \frac{1}{W} = 1 \mu\text{s}$.



This means that

you sample every $T_s \approx 1 \mu\text{s}$.

This defines the duration of a (discrete) time-slot, to be $T_s \approx 1 \mu\text{s}$

This means that the delay spread T_d is approximately 3 time-slots.

This means that a signal that is sent at $t=0$ will be

received at the rx, from different paths, at different times, but the great

majority of the energy originating from $t=0$, will be received before $t=T_d$
 $= 3 \mu\text{s}$

if you send $x[m]$ (at time $t = \frac{m}{w}$, or discrete time m)

$y[m]$ will get part of $x[m]$ from the short paths that will carry the signal there before $m+1$ ie $t = \frac{m}{w} \rightarrow \frac{m+1}{w}$

$y[m+1]$ will get part of $x[m]$ from other paths (of a bit longer length), that will carry $x[m]$ to rx between

$$t = \frac{m+1}{w} \rightarrow \frac{m+2}{w}$$

$y[m+2]$ will get part of $x[m]$ from other (longer paths) that will deliver $x[m]$ to rx between $t = \frac{m+2}{w} \rightarrow \frac{m+3}{w}$

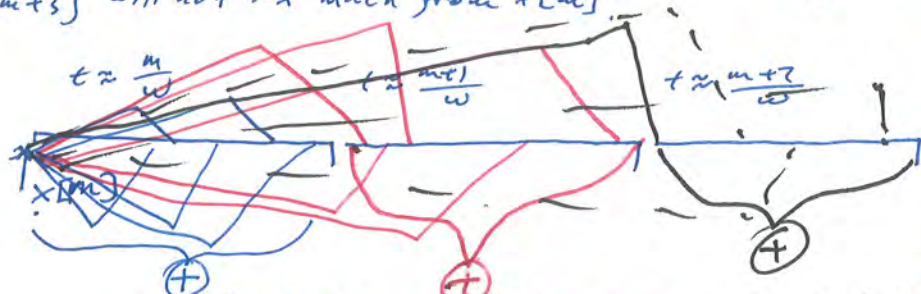
$y[m+3]$ will not rx much from $x[m]$.

FOR NOW

← assume only $x[m]$ is sent.

oooo $x[m]$ oooo
 $t = \frac{m}{w}$

$y[m+3] \approx 0$
 $h_3[m+3] \approx 0$.



$$y[m] = h_0[m] x[m]$$

$$y[m+1] = h_1[m+1] x[m]$$

$$y[m+2] = h_2[m+2] x[m]$$

$L=3$

Another point of view, - Example

Assume tx of $x[0] \ x[1] \ x[2]$

$$\begin{array}{c} n=0 \quad 1 \quad 2 \quad 3 \\ t = \frac{0}{w}, \frac{1}{w}, \frac{2}{w}, \frac{3}{w} \end{array}$$

and consider reception at $t = \frac{3}{w}$ ($m=3$).

i.e consider $y(t = \frac{3}{w})$ i.e consider $y[m=3]$. ($y[3]$).

\Rightarrow As before $W \approx 1 \text{ MHz} \Rightarrow T_s \approx 1 \mu\text{s}$ & $T_d \approx 3 \mu\text{s} \Rightarrow \boxed{L = \frac{T_d}{T_s} \approx 3}$

$\Rightarrow y[3]$ does not see $x[0]$ because (as in previous example) the signals that left at $t = \frac{0}{w}$ ($m=0$) were delivered to the rx at time interval $t \in [\frac{0}{w}, \frac{L}{w}] = [\frac{0}{w}, \frac{3}{w}]$

(note $\begin{array}{cccc} \frac{0}{w} & \frac{1}{w} & \frac{2}{w} & \frac{3}{w} \\ | & | & | & | \\ h_0 & h_1 & h_2 & h_3 \end{array}$ $h_3 = 0$)

Also assume that taps stay fixed over duration of transmission.
 (which is a pretty good assumption as we will see soon).

$$n=0: y[0] = \underbrace{h_0}_{\text{direct}} \cdot x[0] \quad \text{direct, as before.}$$

$$n=1: y[1] = \underbrace{h_0 \cdot x[1]}_{\text{direct}} + \underbrace{h_1 \cdot x[0]}_{\text{with 1 delay}}$$

$$\begin{aligned} n=2: y[2] &= h_0 x[2] + h_1 x[2-1] + h_2 x[2-2] \\ &= \underbrace{h_0 x[2]}_{\text{direct}} + \underbrace{h_1 x[1]}_{\text{delay 1}} + \underbrace{h_2 x[0]}_{\text{delay 2.}} \end{aligned}$$

$$L=3 \left(\frac{T_d}{T_s} \approx 1 \right)$$

$$n=3$$

$$\begin{aligned} y[3] &= h_0 \cancel{x[3-0]} + h_1 x[3-1] + h_2 x[3-2] + \cancel{h_3 x[3-3]} \\ &= h_1 x[2] + h_2 x[1] \end{aligned}$$

$$y[4] = h_2 x[4-2] = h_2 x[2].$$

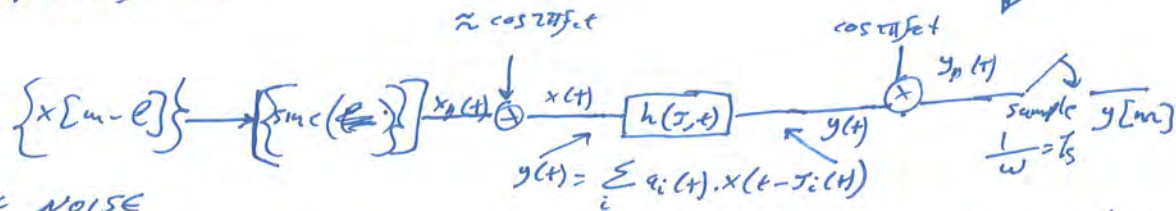
$$y[5] = 0.$$

In summary, we have a relationship (which started off from $y(t) = \sum_i a_i(t) x(t - \tau_i(t))$ (*)

$$y[m] = \sum_{\ell=0}^{L-1} h_{\ell}[m] x[m-\ell]$$

$$h_{\ell}[m] = \sum_i a_i^b \left[\frac{m}{W} \right] \cdot \text{sinc} \left(\ell - W \cdot \tau_i \left(\frac{m}{W} \right) \right).$$

Corresponding to



here we also have low pass filter.

ADDITIVE NOISE

Before we try to get a complete picture, we must consider effect of additive noise.

Instead of (*), we actually have

$$y(t) = \sum_i a_i(t) x(t - \tau_i(t)) + w(t)$$

where generally, $w(t)$ is nicely approximated to be a Gaussian process.

Going back through the steps of

- demodulation
- low pass filtering
- sampling.

we get $y[m] = \sum_c h_c [x] + [x_m - c] + w[m]$.

where ... essentially (we will skip details).

$$w[m] = \int_{-\infty}^{\infty} w(t) \psi_m(t) dt$$

where $\{\psi_m(t)\}_m$ is a set of orthogonal functions (i.e., an orthogonal basis).

Due to property that projections of standard Gaussian random vectors $w(t)$ onto \perp dimensions preserve the distributions we conclude that $w[m]$ is also Gaussian (i.i.d) random variables (also circularly symmetric).

$$w[m] \sim \mathcal{CN}(0, W_0).$$

Time & Frequency coherence.

How $h_e[m]$ changes?

Let us go back to understanding how the channel changes.

(in time (also space), & frequency). recall $y[m] = \sum_{\ell=0}^{L-1} h_e[m] x[m-\ell] + w[m]$

2nd term (phase)

Recall

$$h_e[m] = \sum_i \underbrace{a_i(t)}_{\text{slow}} e^{-j2\pi f_c \cdot \underbrace{\tau_i(\frac{m}{W})}_{\text{sync}(\ell - W \tau_i(\frac{m}{W}))}} \quad \text{3rd term.}$$

(recall: this is $c = \frac{v}{f}$ mainly corresponding to paths i with delay $\tau_i(\frac{m}{W}) \approx \frac{\ell}{W}$).

To track changes of entire summation, we focus on a single path i .

- Changes in $a_i(\frac{m}{W})$ occur in order of seconds

- e.g. due to car moving slowly away from BS, resulting in path loss.

- 2nd term: Substantial changes in $e^{-j2\pi f_c T_i(\frac{m}{\omega})}$ correspond to phase changes $\approx \frac{\pi}{2}$.

Have done this before

$$2\pi f_c T_i(\frac{m}{\omega}) \approx \frac{\pi}{2} \Rightarrow \text{rate change s.t. } \delta T_i(\frac{m}{\omega}) \approx \frac{1}{4f_c}$$

b. path length change $\approx c \cdot \delta T_i(\frac{m}{\omega}) \approx \frac{c}{4f_c} = \frac{\lambda}{4}$

$$\left(\text{say } \frac{3 \cdot 10^8 \text{ m s}^{-1}}{4 \cdot 10^7 \text{ s}^{-1}} \approx 7.5 \text{ cm} \right)$$

- How long does it take ^{for the car} to cover this distance (i.e. for rx & tx to move so that this distance change happens).

$$\approx \frac{\lambda}{4v} \approx \frac{c}{4f_c v}$$

recall $\frac{c}{f_c v} \approx D_i$ (Doppler shift) $\Rightarrow \Delta T_c \approx \frac{1}{4 D_s}$
 $\approx D_s \triangleq \max_{i,j} |D_i - D_j|$

(note: in some books, they simply say

$$\Delta T_c \propto \frac{1}{D_s}$$

(say: (continuing from above) $\Delta x_c \approx 7.5 \text{ cm} \approx 0.075 \text{ m}$)

say car at $v \approx 100 \text{ km/h} = \frac{100 \cdot 10^3 \text{ m}}{3600 \text{ s}} \approx 27.8 \text{ m s}^{-1} \Rightarrow 30 \text{ m s}^{-1}$

$\Rightarrow T_c = \frac{0.075 \text{ m}}{30 \text{ m s}^{-1}} = 2.5 \cdot 10^{-3} \approx 2.5 \text{ ms}$ (few ms).

This corresponds to Doppler spread of $D_i \approx f_c v \approx \frac{1}{\Delta T_c} \approx \text{few hundred Hz}$.

Third term

$$h_e[m] = \sum_i \underbrace{a_i(t)}_{\text{few sec}} \underbrace{e^{-j2\pi f_c T_i(\frac{m}{W})}}_{\text{few ms}} \cdot \underbrace{\text{sinc}\left(\ell - W T_i(\frac{m}{W})\right)}_{\text{third term}}$$

Let us compare speed of change of 2nd & 3rd term

Note $\text{sinc}\left(\ell - W T_i(\frac{m}{W})\right) \propto \sin\left(\ell - W T_i(\frac{m}{W})\right) \propto e^{-j\left(\ell - W T_i(\frac{m}{W})\right)} \propto e^{jW T_i(\frac{m}{W})}$

So compare $\underbrace{e^{-j2\pi f_c T_i(\frac{m}{W})}}_{\text{few ms}}$ v.s. $\underbrace{e^{jW T_i(\frac{m}{W})}}_{\text{few sec}}$

how fast the terms change, with a change of T_i (due to, let's say movement)

Clearly the first term changes much faster since $f_c \gg W$
 6Hz 1kHz.

\Rightarrow Second term $e^{-j2\pi f_c T_i(t)}$ dominates rate of change of $h_e[m]$.
 " " " " of channel.

\Rightarrow Coherence distance $\Delta X_c \approx \frac{\lambda}{4} \approx \text{few cm}$
 Coherence period $\Delta T_c \approx \frac{\Delta X_c}{v} \approx \frac{\lambda}{4v} \approx \frac{c}{4f_c v} \approx \frac{1}{4D_s} \approx \frac{1}{D_s}$ (few ns)

\downarrow this corresponds to $y[m] = \sum_{\ell=0}^L h_e[m] x[m-\ell] \cdot e^{j\omega \ell T_s}$

What is typical # of taps L ? (have seen a bit of that before).

What is coherence BW?

turns out, these ^{are} related questions.

Recall

$$y(t) = \sum_i a_i(t) \cdot x(t - \tau_i(t)) \quad \& \quad y(t) = \int_{-\infty}^{\infty} x(t - \tau) h(t, \tau) d\tau$$

$$\Rightarrow h(t, \tau) = \sum_i a_i(t) \underbrace{\delta(\tau - \tau_i(t))}_{\text{FT}} \quad (\text{recall that } h(t, \tau) \approx h_{\tau}(\tau))$$

$$\Rightarrow H_{\tau}(f) = \sum_i a_i(t) e^{-j2\pi f \cdot \tau_i(t)}$$

Pick two paths: i & j

phase difference of the form $2\pi f (\tau_i(t) - \tau_j(t))$

$$\text{set this} \approx \frac{\pi}{2} \Rightarrow 2\pi f |\tau_i(t) - \tau_j(t)| \approx \frac{\pi}{2} \Rightarrow f \approx \frac{1}{4|\tau_i - \tau_j|}$$

\Rightarrow if only those two paths were there, then

$$\frac{1}{4|\tau_i - \tau_j|}$$

but other important paths could give a higher $\tau_i - \tau_j \Rightarrow$ smaller f

$$\Rightarrow W_c \approx \frac{1}{4 \max_{i,j} |\tau_i - \tau_j|} \propto \frac{1}{T_d} \quad (44)$$

$$\Rightarrow \text{Coherence BW} \propto \frac{1}{T_d}$$

- Relationship between W, W_c, T_d, L .

Recall $y[m] = \sum_{l=0}^{L-1} h_l[m] x[m-l] + w[m]$ but what is L ?

Recall "memory" of channel $\approx T_d$ seconds $\approx \frac{T_d}{T_s}$ channel uses (time/slots)
 \Rightarrow

$$\approx T_d \cdot W \text{ time slots}$$

$\Rightarrow L \approx T_d \cdot W$ (from ~~above~~)
 Also $L \approx \frac{W}{W_c}$ (from 3 lines above).

- What is typical L ?

Typical $T_{\text{max}} / |f_i - f_j| \approx \frac{300 \text{ m}}{c}$ (cell size $\approx 1-2 \text{ km}$).

\Rightarrow few ps \approx

$$T_s \approx 1 \mu\text{s} \quad (W \approx 1 \text{ MHz})$$

$\Rightarrow L: 2 \rightarrow 5$ typically nicely represent carrier delay

- $W_c \approx \frac{W}{L}$ (few hundred kHz $\rightarrow 1 \text{ MHz}$ or so).

- We now know that we can focus on $\{h_e[m]\}_{e=0}^{L-1}$ to describe 1/0 discrete baseband.

$$y[m] = \sum_{e=0}^{L-1} h_e[m] x[m-e] + w[m]$$

$$h_e[m] = \sum_i a_i(t) e^{-j2\pi f_c \tau_i(\frac{m}{w})} \text{sinc}\left(e - \frac{m \tau_i(\frac{m}{w})}{w}\right)$$

- We know that channel taps change every ΔT_c secs (few ns)
- We know that $L \sim$ few taps \rightarrow small Δx_c m (few cm)
 $(h_0 \ h_1 \ h_2 \ h_3 \ h_4 \ h_5 \ h_6)$ \rightarrow small W_c Hz (\sim hundred kHz \rightarrow MHz)
- But how do they \uparrow change?
- How often are they big & how often small?

Statistical characterization of channel (i.e. of channel taps)

Good news. There are many paths, \rightarrow law of averages helps simplify analysis.
 One very well known statistical channel model.

Rayleigh fading.

- Large # of stat. indep. paths that "land" (that contribute) in a tap.
- Uniform phase of the i^{th} path $2\pi f \tau_i$ (modulo 2π) helps to calculate summation statistics
- Consider a race between me & Usain Bolt (in seconds)

Usain Bolt	9.58	9.61	...
Me	12.53	12.96	...

(in looking only at the last digit of how many seconds)
 (modulo $0.01 \leq 9.58$)
 (" $2\pi \ll 2\pi f \tau_i$)

at the end we will have "won" an equal # of times.

Same as above since $f \cdot \tau_i \approx \frac{d_i}{c} \gg 2\pi$

This "phase uniformity" allows us to model each phase's contribution

$$a_i \left(\frac{u}{\omega} \right) e^{-j2\pi f \tau_i \left(\frac{u}{\omega} \right)} \cdot \text{sinc} \left[e^{-j2\pi f \tau_i \left(\frac{u}{\omega} \right)} \right]$$

as a circularly symmetric, complex random variable (from uniformity).

- Each tap is the sum of a large # of such random variables
- $\Rightarrow \text{Re}\{h[u]\}$ can be modeled (from C.L.T) as a zero mean Gaussian RV.
- Similarly $\text{Re}\{h[u] \cdot e^{j\phi}\} \sim \text{Gaussian}$ (Vq).

$$\Rightarrow h_e[m] \sim \mathcal{CN}(0, \sigma_e^2)$$

$$\Rightarrow |h_e[m]| \sim \text{Rayleigh}$$

$$|h_e[m]|^2 \sim \text{Exponential} \quad \frac{1}{\sigma_e^2} e^{-|h_e[m]|^2 / \sigma_e^2}$$

- Model good for environments with many small reflectors.

> There are many other models.

Rician channel model
$$h_e[m] = \sqrt{\frac{\kappa}{\kappa+1}} \sigma_e \cdot e^{j\theta} + \frac{1}{\sqrt{\kappa+1}} \mathcal{CN}(0, \sigma_e^2).$$

> Other models developed right here.