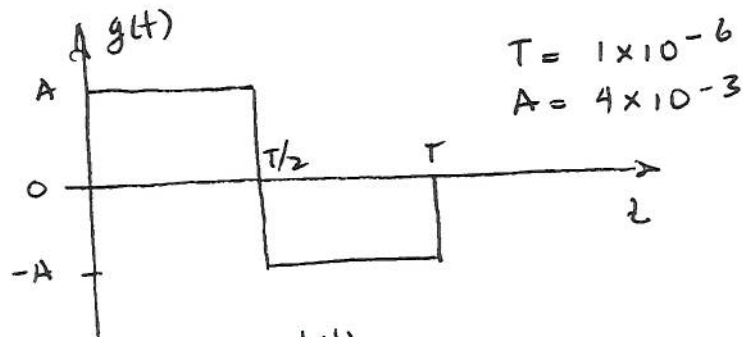
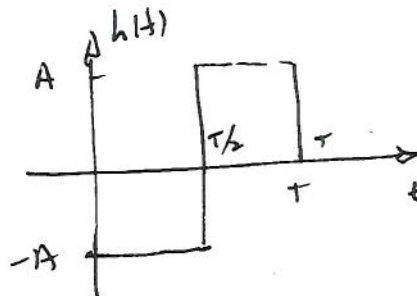


3) A communication system transmits binary information using the antipodal pulses  $g(t)$  or  $-g(t)$ , where  $g(t)$  is shown below

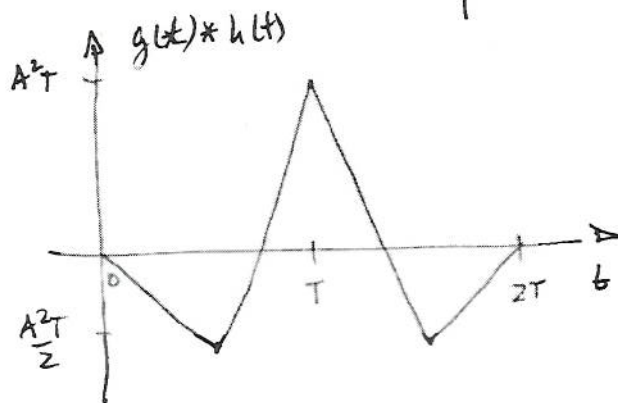
- Find the impulse response of the matched filter.
- Sketch the output of the matched filter when the pulse  $g(t)$  is applied to the input. Show all important details.
- Suppose that two-sided noise power spectral density is  $10^{-12}$  watts/Hz. What is the bit energy-to-noise ratio?
- What is the probability of bit error. You can leave your answer in terms of a  $Q$ -function.



a)  $h(t) = g(T-t)$



b)



c)  $\frac{E_b}{N_0} = \frac{A^2T}{N_0} = \frac{16 \times 10^{-6} \times 10^{-6}}{2 \times 10^{-12}} = 8 = 9.03 \text{ dB}$

d)  $P_b = Q\left(\sqrt{\frac{2E_b}{N_0}}\right) = Q(4)$

- 1) **Random Processes:** Suppose that  $X(t)$  and  $Y(t)$  are wide-sense stationary random processes with means  $\mu_X$  and  $\mu_Y$ , autocorrelation functions  $\phi_{XX}(\tau)$  and  $\phi_{YY}(\tau)$ , power spectral densities  $\Phi_{XX}(f)$  and  $\Phi_{YY}(f)$ , cross-correlation function  $\phi_{XY}(\tau)$  and cross power spectral density  $\Phi_{XY}(f)$ .

Consider the sum process

$$Z(t) = X(t) + Y(t)$$

- a) 4 marks: Derive an expression for the autocorrelation function of  $Z(t)$  in terms of  $\phi_{XX}(\tau)$ ,  $\phi_{YY}(\tau)$  and  $\phi_{XY}(\tau)$ .
- b) 3 marks: Suppose that  $X(t)$  and  $Y(t)$  are *uncorrelated* meaning that their cross-covariance function  $\mu_{XY}(\tau) = \phi_{XY}(\tau) - \mu_X \mu_Y = 0$ . What is the autocorrelation function of  $Z(t)$ ?
- c) 2 marks: Suppose further that  $X(t)$  and  $Y(t)$  are uncorrelated and  $\mu_X = \mu_Y = 0$ . What is the autocorrelation function of  $Z(t)$ ?
- d) 1 marks: What is the power spectral density of  $Z(t)$  in part c)?

$$\begin{aligned}
 a) \quad \phi_{ZZ}(\tau) &= E[Z(t)Z(t+\tau)] \\
 &= E[(X(t) + Y(t))(X(t+\tau) + Y(t+\tau))] \\
 &= E[X(t)X(t+\tau) + Y(t)X(t+\tau) \\
 &\quad + X(t)Y(t+\tau) + Y(t)Y(t+\tau)] \\
 &= E[X(t)X(t+\tau)] + E[Y(t)Y(t+\tau)] \\
 &\quad + E[X(t)Y(t+\tau)] + E[Y(t)X(t+\tau)] \\
 &\stackrel{\text{use}}{=} \phi_{XX}(\tau) + \phi_{YX}(\tau) + \phi_{XY}(\tau) + \phi_{YY}(\tau) \\
 \phi_{YX}(\tau) &= \phi_{XY}(-\tau) = \phi_{XX}(\tau) + \phi_{XY}(-\tau) + \phi_{XY}(\tau) + \phi_{YY}(\tau)
 \end{aligned}$$

$$b) \quad \phi_{ZZ}(\tau) = \phi_{XX}(\tau) + \phi_{YY}(\tau) + 2\mu_X\mu_Y$$

$$c) \quad \phi_{ZZ}(\tau) = \phi_{XX}(\tau) + \phi_{YY}(\tau)$$

$$d) \quad \Phi_{ZZ}(f) = \Phi_{XX}(f) + \Phi_{YY}(f)$$

- 1) Consider a wide sense stationary random process  $X(t)$  having mean  $\mu_X$  and autocorrelation function  $\phi_{XX}(\tau)$  and power spectrum  $S_{XX}(f)$ . The random process  $X(t)$  is used to construct another random process  $Z(t)$  as follows:

$$Z(t) = X(t) - X(t - 2T)$$

where all quantities are real valued.

- a) 1 mark What is the output mean  $\mu_Z$ ?  
 b) 3 marks What is the autocorrelation of  $Z(t)$ ,  $\phi_{ZZ}(\tau)$ , in terms of  $\phi_{XX}(\tau)$ ?  
 c) 2 marks What is the output power spectrum  $S_{ZZ}(f)$ ?  
 d) 3 marks What is the cross-correlation of  $X(t)$  and  $Z(t)$ ,  $\phi_{XZ}(\tau)$ , in terms of  $\phi_{XX}(\tau)$ ?  
 d) 1 mark If the input process  $X(t)$  was a Gaussian random process, is  $Z(t)$  a Gaussian random process?

$$\begin{aligned} \text{a) } \mu_Z &= E[Z(t)] = E[X(t) - X(t - 2T)] \\ &= E[X(t)] - E[X(t - 2T)] = \mu_X - \mu_X = 0 \end{aligned}$$

$$\begin{aligned} \text{b) } \phi_{ZZ}(\tau) &= E[Z(t)Z(t + \tau)] \\ &= E[(X(t) - X(t - 2T))(X(t + \tau) - X(t - 2T + \tau))] \\ &= E[X(t)X(t + \tau)] - E[X(t - 2T)X(t + \tau)] \\ &\quad - E[X(t)X(t - 2T + \tau)] + E[X(t - 2T)X(t - 2T + \tau)] \\ &= \phi_{XX}(\tau) - \phi_{XX}(\tau + 2T) - \phi_{XX}(\tau - 2T) + \phi_{XX}(\tau) \\ &= 2\phi_{XX}(\tau) - \phi_{XX}(\tau + 2T) - \phi_{XX}(\tau - 2T) \end{aligned}$$

$$\begin{aligned} \text{c) } S_{ZZ}(f) &= 2S_{XX}(f) - S_{XX}(f)e^{-j4\pi fT} - S_{XX}(f)e^{j4\pi fT} \\ &= 2S_{XX}(f) \left( 1 - \frac{e^{j4\pi fT} + e^{-j4\pi fT}}{2} \right) \\ &= 2(1 - \cos 4\pi fT)S_{XX}(f) \\ &= 4\sin^2(2\pi fT)S_{XX}(f) \end{aligned}$$

$$\begin{aligned}
 d) \quad \phi_{xz}(\tau) &= E[X(t)Z(t+\tau)] \\
 &= E[X(t)(X(t+\tau) - X(t+\tau-2T))] \\
 &= E[X(t)X(t+\tau)] - E[X(t)X(t+\tau-2T)] \\
 &= \phi_{xx}(\tau) - \phi_{xx}(\tau-2T)
 \end{aligned}$$

e) Yes, at any time  $t$ ,

$$Z(t_1) = \underbrace{X(t_1)}_{\text{Gaussian}} + \underbrace{X(t_1-2T)}_{\text{Gaussian}}$$

sum of Gaussian random variables is a Gaussian random variable.

- 1) Random Processes: Suppose that the inputs  $X(t)$  and  $Y(t)$  to a multiplier are independent random processes with power spectral densities

$$S_X(f) = 5 \text{rect}\left(\frac{f}{10}\right)$$

$$S_Y(f) = 2 \text{rect}\left(\frac{f}{6}\right)$$

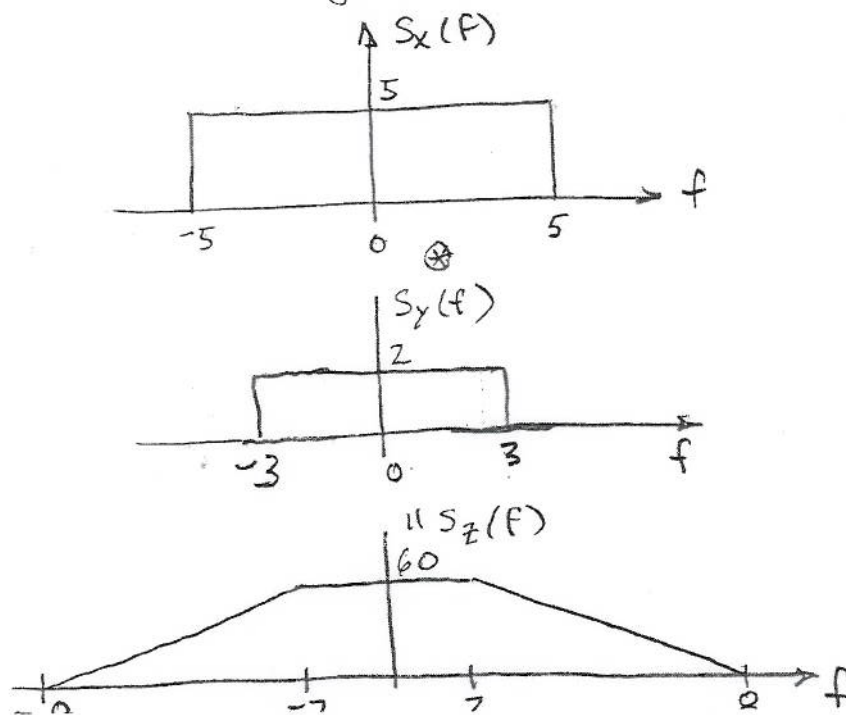
- a) 7 marks: Compute and sketch the power spectral density at the output of the multiplier.  
b) 3 marks: What is the total power at the output?

a) We have seen from Homework that  $Z(t) = X(t)Y(t)$  has autocorrelation function

$$\phi_{ZZ}(\tau) = \phi_{XX}(\tau) \phi_{YY}(\tau)$$

Hence,  $S_Z(f) = S_X(f) * S_Y(f)$ , where  $*$  denotes convolution.

You can use graphical convolution



b) total power

$$P_t = \int_{-\infty}^{\infty} S_z(f) df$$

$$= \frac{1}{2}(6)(60) + (4)(60) + \frac{1}{2}(6)(60)$$

$$= 600 \text{ watts}$$

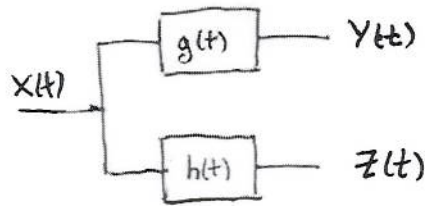


- 2) The random process  $X(t)$  with mean  $\mu_X$  and autocorrelation function  $\phi_{XX}(\tau)$  is applied to the filters  $g(t)$  and  $h(t)$  as shown below. The output processes are  $Y(t)$  and  $Z(t)$ .

- a) Find the output means  $\mu_Y$  and  $\mu_Z$  in terms of  $\mu_X$ .  
 b) Find the cross-correlation function

$$\phi_{YZ}(\tau) = E[Y(t)Z(t+\tau)]$$

in terms of  $\phi_{XX}(\tau)$ ,  $g(t)$  and  $h(t)$ .

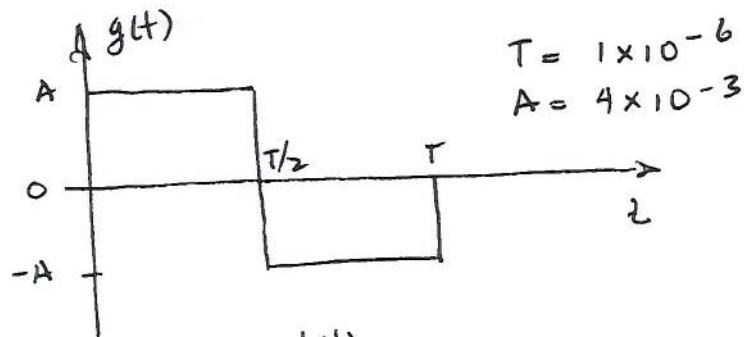


a)  $\mu_Y = G(0)\mu_X$      $\mu_Z = H(0)\mu_X$

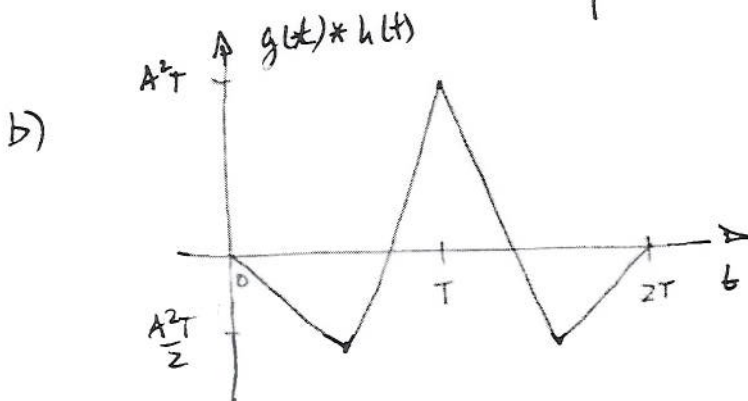
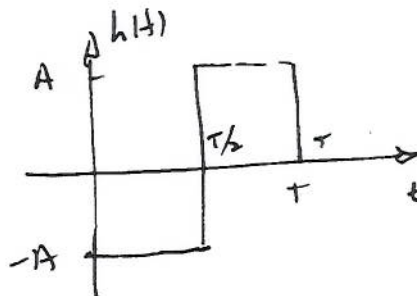
b) 
$$\begin{aligned} \phi_{YZ}(\tau) &= E[Y(t)Z(t+\tau)] \\ &= E\left[\int_{-\infty}^{\infty} g(\alpha)X(t-\alpha)d\alpha \int_{-\infty}^{\infty} h(\beta)X(t+\tau-\beta)d\beta\right] \\ &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} g(\alpha)h(\beta) E[X(t-\alpha)X(t+\tau-\beta)]d\alpha d\beta \\ &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} g(\alpha)h(\beta) \phi_{XX}(\tau-\beta+\alpha)d\alpha d\beta \\ &= \int_{-\infty}^{\infty} h(\beta) \int_{-\infty}^{\infty} g(\alpha) \phi_{XX}(\tau+\alpha-\beta)d\alpha d\beta \\ &= \left\{ \int_{-\infty}^{\infty} g(\alpha) \phi_{XX}(\tau+\alpha)d\alpha \right\} * h(\tau) \\ &= g(-\tau) * \phi_{XX}(\tau) * h(\tau) \end{aligned}$$

3) A communication system transmits binary information using the antipodal pulses  $g(t)$  or  $-g(t)$ , where  $g(t)$  is shown below

- Find the impulse response of the matched filter.
- Sketch the output of the matched filter when the pulse  $g(t)$  is applied to the input. Show all important details.
- Suppose that two-sided noise power spectral density is  $10^{-12}$  watts/Hz. What is the bit energy-to-noise ratio?
- What is the probability of bit error. You can leave your answer in terms of a  $Q$ -function.



a)  $h(t) = g(T-t)$



c)  $\frac{E_b}{N_0} = \frac{A^2T}{N_0} = \frac{16 \times 10^{-6} \times 10^{-6}}{2 \times 10^{-12}} = 8 = 9.03 \text{ dB}$

d)  $P_b = Q\left(\sqrt{\frac{2E_b}{N_0}}\right) = Q(4)$



- 2) Consider a binary communication system that transmits information using the pulse

$$g(t) = A[-u(t) + 2u(t - T/2) - u(t - T)]$$

according to the mapping rule

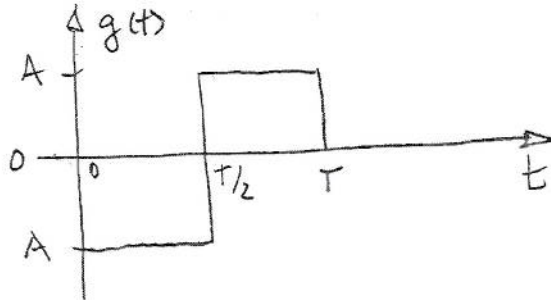
$$\text{"0"} \longrightarrow -g(t)$$

$$\text{"1"} \longrightarrow +g(t)$$

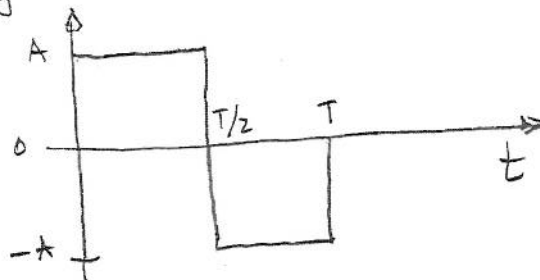
The "0"s and "1"s are transmitted with equal probability, and the channel is an AWGN channel, with a two-sided noise power spectral density of  $N_o/2$  watts/Hz.

- 3 marks Determine and sketch the filter  $h(t)$  that is matched to  $g(t)$ .
- 3 marks Determine and sketch the overall pulse  $p(t) = g(t) * h(t)$  for the filter you found in part (a), labelling all important points.
- 2 marks Determine the pulse energy,  $E$ , and the energy per bit,  $E_b$ .
- 2 marks What is the probability of bit error in terms of  $E_b/N_o$ ?

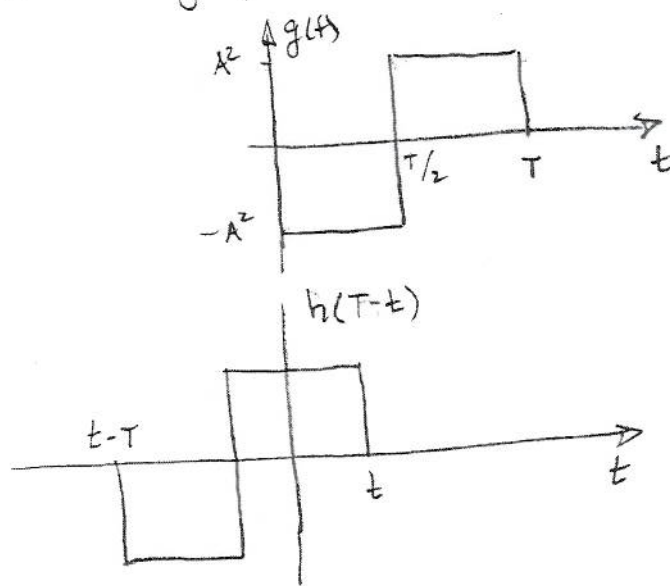
a) Pulse  $g(t)$  is



$$h(t) = g(T - t)$$

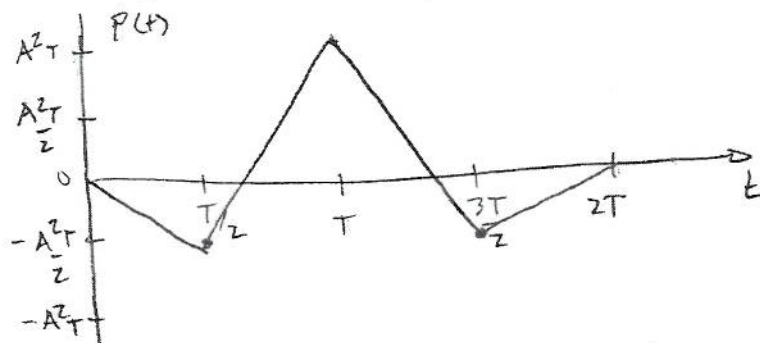


b) You can use graphical convolution



You can verify

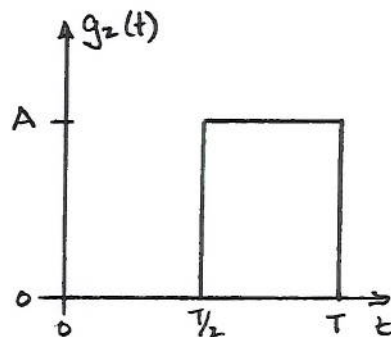
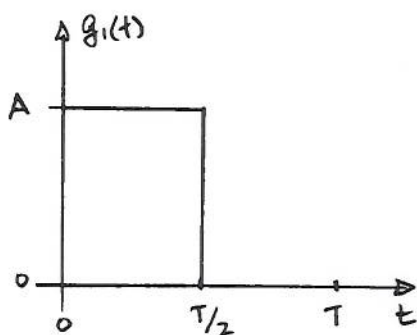
$$p(t) = \begin{cases} 0, & t \leq 0 \\ -A^2 t, & 0 \leq t \leq T/2 \\ 3A^2 t - 2A^2 T, & T/2 \leq t \leq T \\ -3A^2 t + 4A^2 T, & T \leq t \leq 3T/2 \\ -2A^2 T + A^2 t, & 3T/2 \leq t \leq 2T \\ 0, & t \geq 2T \end{cases}$$



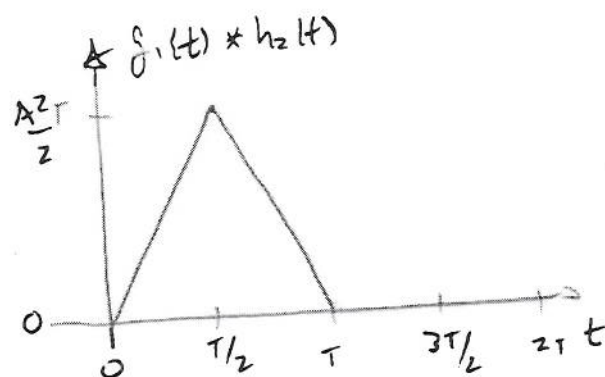
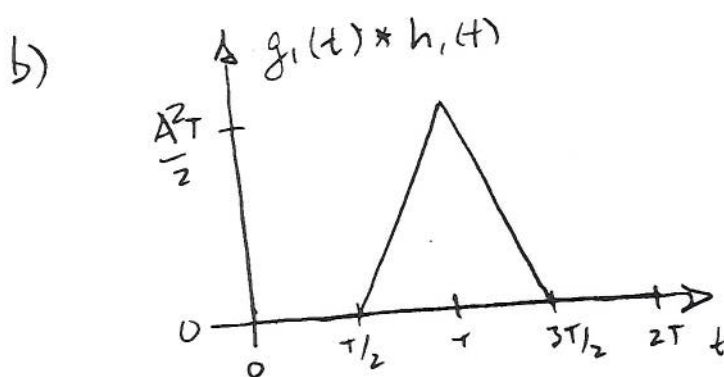
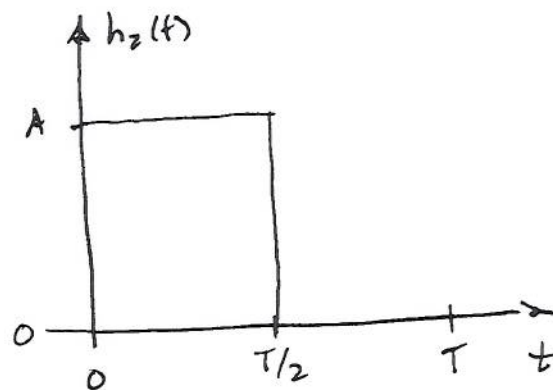
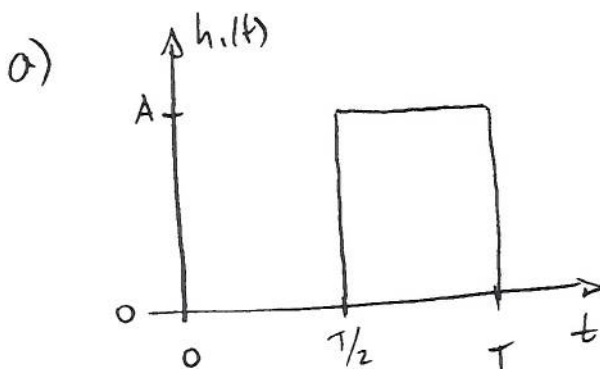
c)  $E = A^2 T$ ,  $E_b = \frac{1}{2} E + \frac{1}{2} E = E$

d)  $P_b = Q\left(\sqrt{\frac{2E_b}{N_0}}\right)$

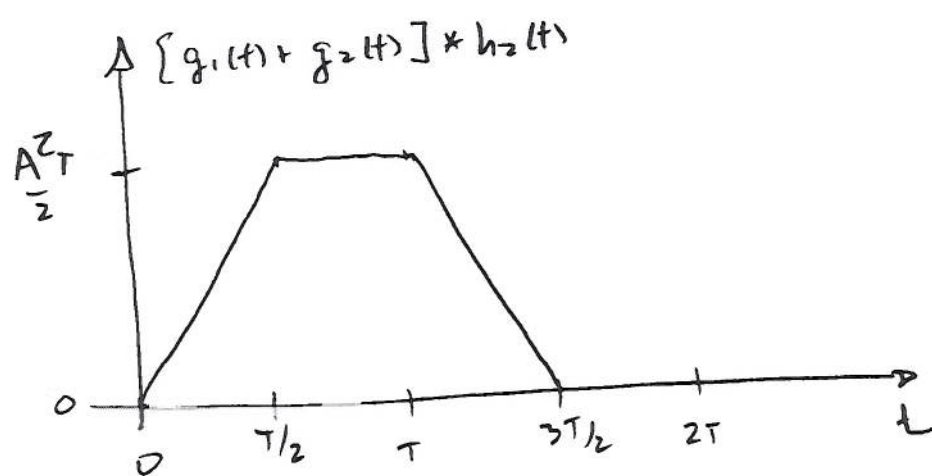
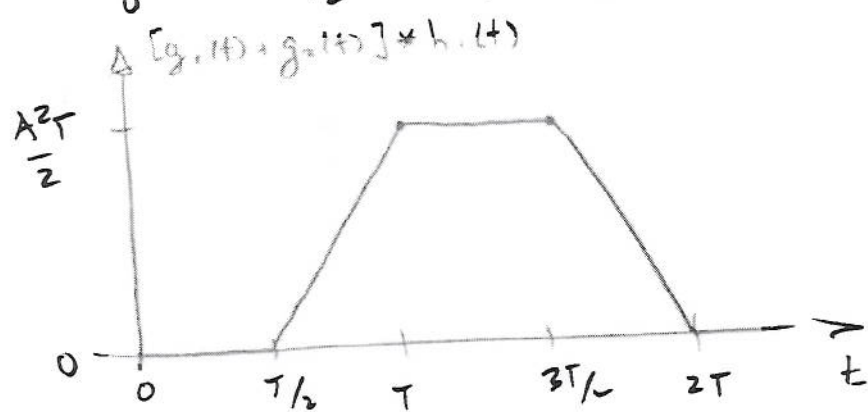
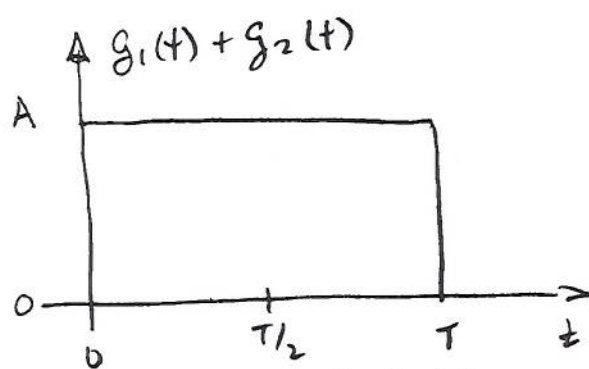
2) Consider the pair of pulses  $g_1(t)$  and  $g_2(t)$  shown in the figure below.



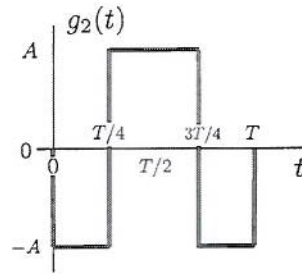
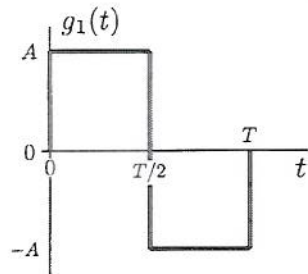
- 4 marks Sketch the matched filters for these two pulses,  $h_1(t)$  and  $h_2(t)$ .
- 3 marks Sketch the waveforms at the output of the filters  $h_1(t)$  and  $h_2(t)$  if the input is  $g_1(t)$ .
- 3 marks Sketch the waveforms at the output of the filters  $h_1(t)$  and  $h_2(t)$  if the input is  $g_1(t) + g_2(t)$ .



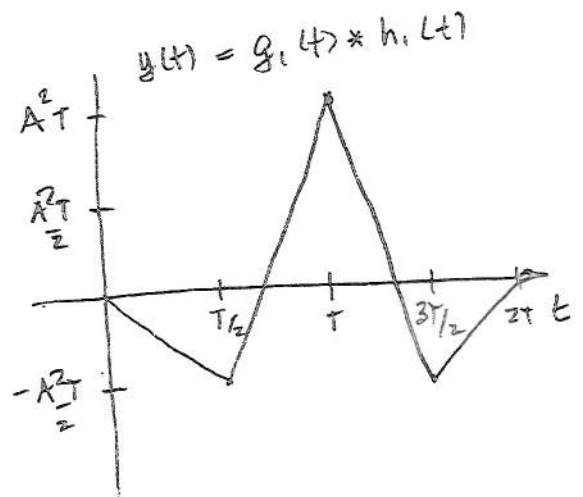
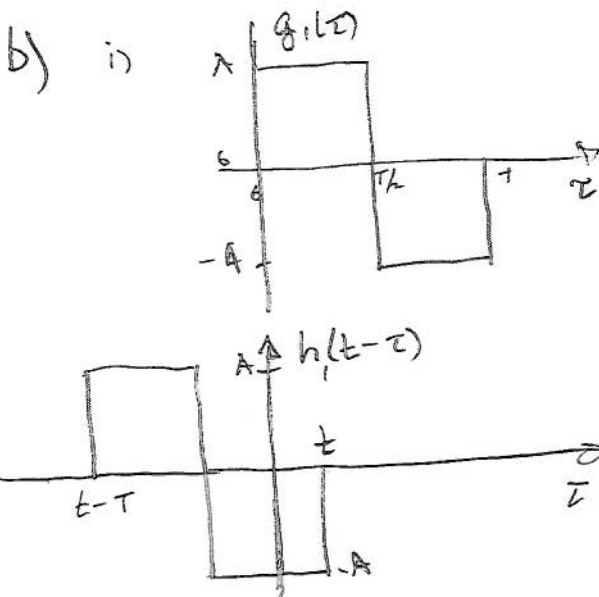
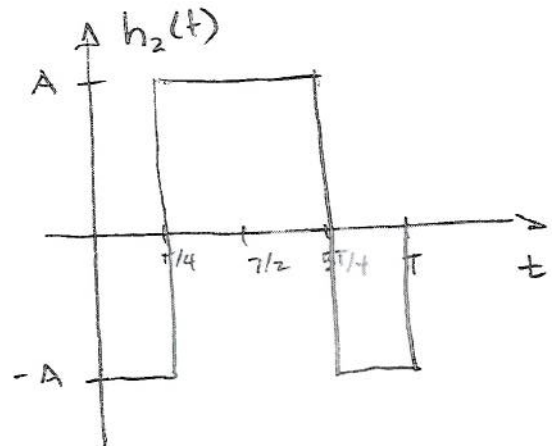
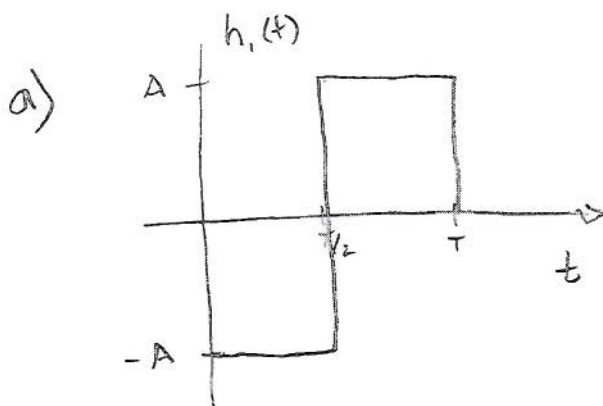
c)



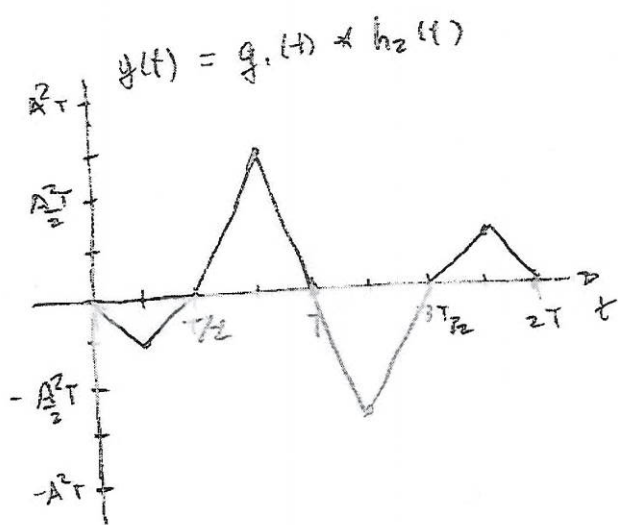
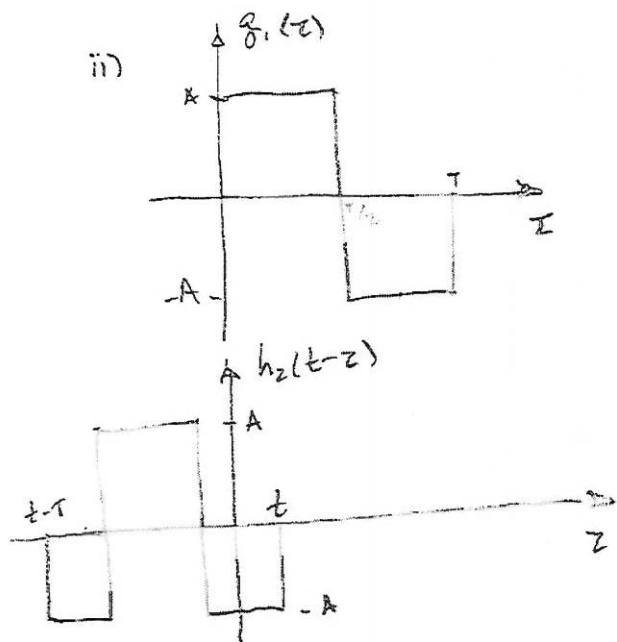
2) Matched Filters: Consider the two pulses  $g_1(t)$  and  $g_2(t)$  shown below.



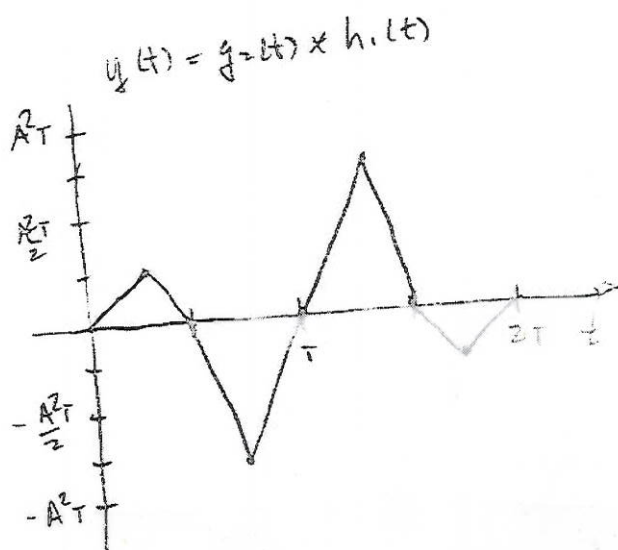
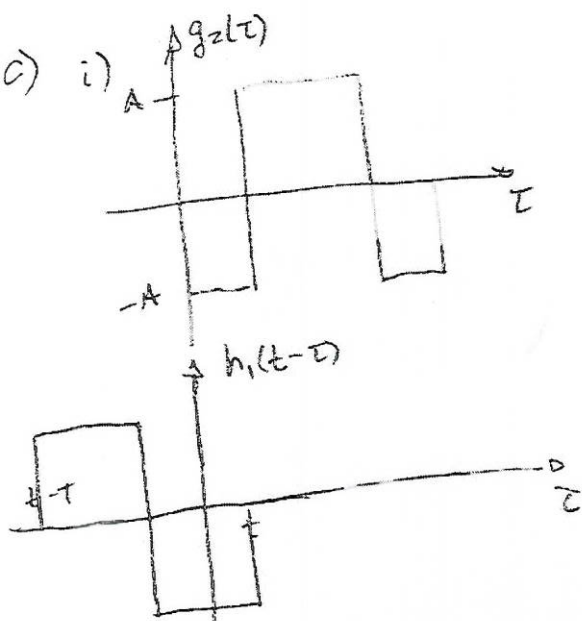
- a) 4 marks Determine and sketch the corresponding matched filters  $h_1(t)$  and  $h_2(t)$ .  
 b) 3 marks Sketch the outputs of the two matched filters when the pulse  $g_1(t)$  is applied at their input.  
 c) 3 marks Sketch the outputs of the two matched filters when the pulse  $g_2(t)$  is applied at their input.



ii)



c) i)



ii)

