

Chapter 4: Optimum Receivers for Additive Gaussian Noise Channel



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Graduate Program
School of Electrical and Computer Engineering

Goals

- Design & performance characteristics of optimum receiver
 - Various modulation techniques
 - AWGN channel
- Optimum: Minimize the probability of making errors



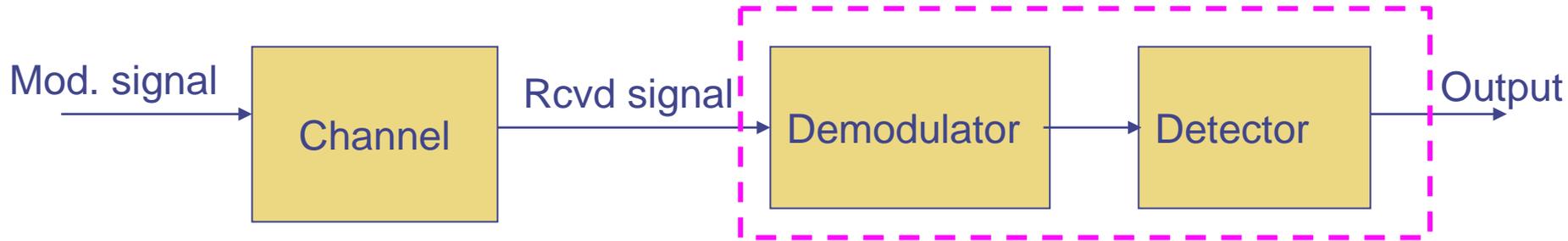
Overview

- Optimum receivers
 - Correlation demodulator
 - Matched filter demodulator
 - Optimal detector
- Performance of optimum receiver (memoryless modulation)
- Comparison of digital modulation methods



Optimum Receivers for AWGN Channel

- Consider the following receiver configuration
- Assume the channel does not introduce any changes or disturbances to the modulated signal



Optimum Receivers for AWGN Channel

- The data can be recovered on a component-by-component basis taking *inner product* of *received signal* and M basis functions, such that

$$x_k = \int_0^T x(t) f_k(t) dt \quad \text{where } x(t) \text{ is the modulated waveform}$$

- This is the *correlative* demodulation



Optimum Receivers ...

- The above integral can also be implemented by noting that

$$\int_0^T x(t) f_k(t) dt = x(t) * f_k(T-t) \Big|_{t=T}$$

- The component of the modulated waveform $x(t)$ along the k^{th} *basis function* is the **convolution** of the waveform $x(t)$ with a filter whose impulse response is $f_k(T-t)$ at the output sample time T
- This is the *matched-filter* demodulation



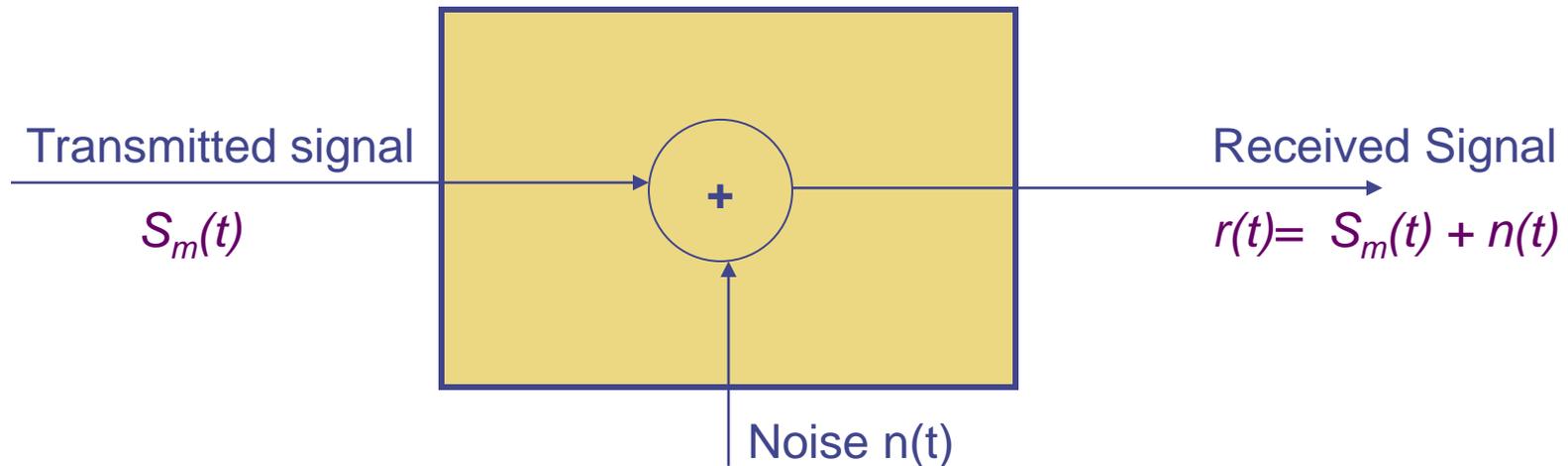
Optimum Receivers ...

- The above two methods can accurately recover the original components of the modulating signal if there is **no noise** on the channel
- In reality, the received signal at the input of the demodulator is corrupted by noise
- We consider the case where the channel noise is **additive White Gaussian (AWGN)**



Optimum Receivers ...

- A channel model for the received signal over an AWGN channel is depicted below



$$r(t) = S_m(t) + n(t) \quad 0 \leq t \leq T$$

- $n(t)$ is the sample function of the AWGN process with power spectral density

$$\Phi_{nn}(\omega) = \frac{1}{2} N_0 \text{ W/Hz}$$



Optimum Receivers ...

- **Objective:** *Based on the observation of $r(t)$ over the signal interval, design a receiver that is optimum in the sense that it minimizes the probability of error*
- For the receiver configuration shown in the first block diagram, the reception process may be divided into two components; namely, ***signal demodulation*** and ***detection***
- **Signal demodulation:** Converts the received waveform into an **N-dimensional** vector
$$\mathbf{r} = [r_1, r_2, r_3, \dots, r_N]$$
- **Detector:** Decides which of the M possible signal waveforms are transmitted based on the vector \mathbf{r}



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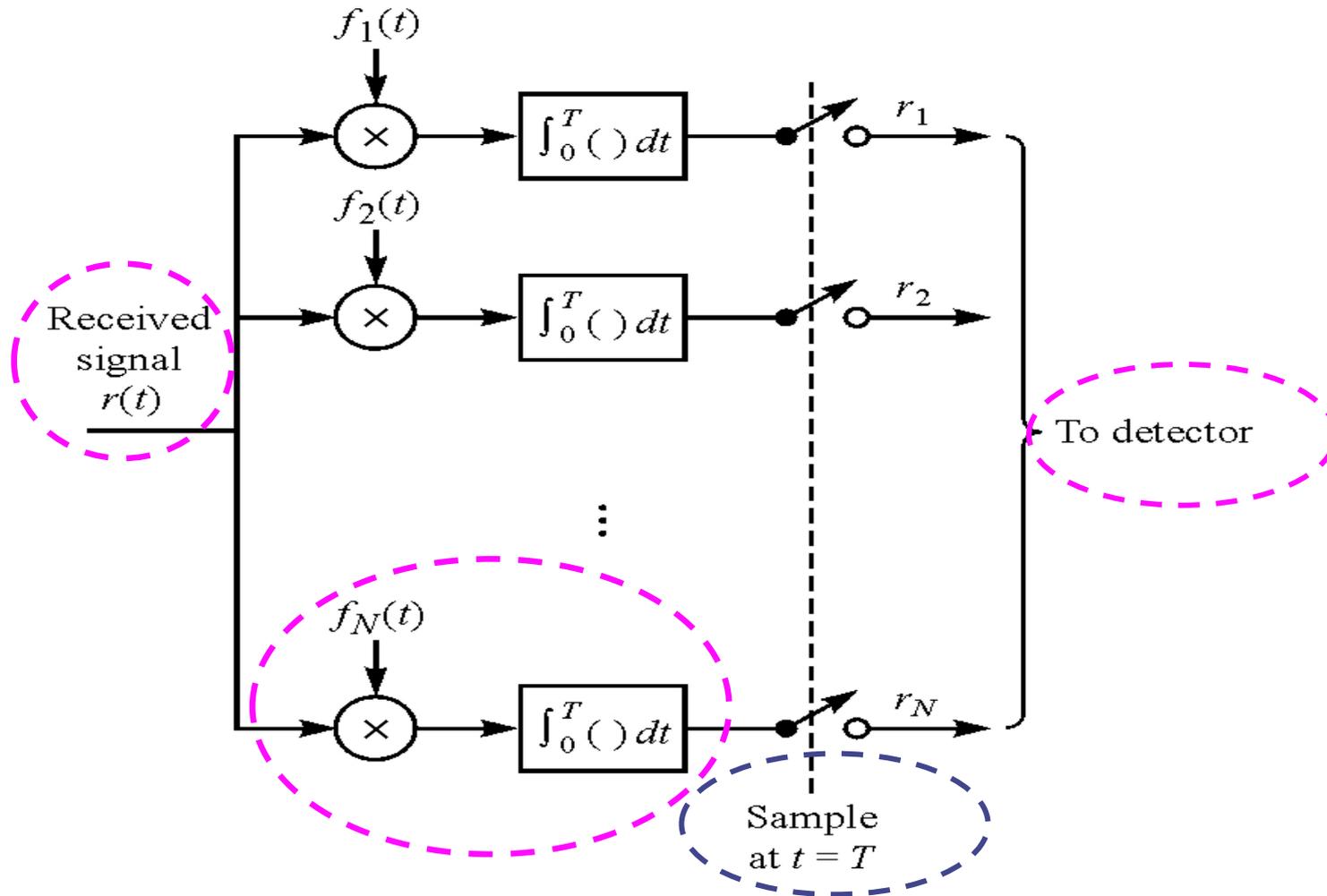


Optimum Receivers - Correlation Demodulator

- Correlation demodulator: Decomposes $r(t)$ into N-dimensional vectors
- The signal and noise are expanded into a series of linearly weighted *orthonormal basis functions* $\{f_n(t)\}$ which spans the signal space so that all possible members of the signal set $\{S_m(t), 1 \leq m \leq M\}$ can be represented
- The basis functions *do not span* the noise space
- However, the noise terms that fall outside the signal space are irrelevant to the detection of the required signal (*see text for proof*)



Correlation Demodulator ...



Correlation-type demodulator



Correlation Demodulator ...

- The N correlators essentially compute the projection of $r(t)$ onto the N basis functions $\{f_n(t)\}$ such that

$$\int_0^T r(t) f_k(t) dt = \int_0^T [S_m(t) + n(t)] f_k(t) dt$$

$$r_k = s_{mk} + n_k \quad k = 1, 2, \dots, N \quad \text{Where}$$

$$s_{mk} = \int_0^T S_m(t) f_k(t) dt \quad k = 1, 2, \dots, N \text{ and}$$

$$n_k = \int_0^T n(t) f_k(t) dt \quad k = 1, 2, \dots, N$$

- The signal is now a vector $\mathbf{s}_{mk} = [s_{m1}, s_{m2}, s_{m3}, \dots, s_{mN}]$ whose values depend on which of the M possible signals was transmitted



Correlation Demodulator ...

- The components $\{n_k\}$ are random variables that arise from the additive white Gaussian noise
- In the interval $0 \leq t \leq T$

$$r(t) = \sum_{k=1}^N s_{mk} f_k(t) + \sum_{k=1}^N n_k(t) f_k(t) + n'(t) = \sum_{k=1}^N r_k f_k(t) + n'(t)$$

$$\text{Where } n'(t) = n(t) - \sum_{k=1}^N n_k(t) f_k(t)$$

- $n'(t)$ is a zero-mean Gaussian noise process that represents the difference between original noise process $n(t)$ and part corresponding to projection of $n(t)$ onto $\{f_n(t)\}$



Correlation Demodulator ...

- Recall that $n'(t)$ is irrelevant to the decision as to which signal is transmitted and thus the decision can be based on the correlator output signal and noise only
 - I.e $r_k = s_{mk} + n_k$
- Note that the signal components are **deterministic** and the noise components are Gaussian with zero-mean such that

$$E\{n_k\} = \int_0^t E[n(t)] f_k(t) dt = 0 \quad \text{for all } n$$

- And the covariances are

$$\begin{aligned} E\{n_k n_m\} &= \int_0^T \int_0^T E[n(t)n(\tau)] f_k(t) f_m(t) dt d\tau \\ &= \frac{1}{2} N_0 \int_0^T \int_0^T \delta(t-\tau) f_k(t) f_m(t) dt d\tau = \frac{1}{2} N_0 \delta_{mk} \end{aligned}$$



Correlation Demodulator ...

- Thus, $\{n_k\}$ are zero-mean, uncorrelated Gaussian random variables (also independent) with common variance $\sigma_n^2 = \frac{1}{2} N_0$
- Further, $\{r_k\}$ is also Gaussian with mean s_{mk} and the same variance $\sigma_r^2 = \sigma_n^2 = \frac{1}{2} N_0$
- The output $\{r_k\}$ conditioned on the m^{th} signal being transmitted are also **statistically independent** random variables with probability density function given by

$$P\{\mathbf{r}|\mathbf{s}_m\} = \prod_{k=1}^N P\{r_k|s_{mk}\} \quad m = 1, 2, \dots, N$$



Correlation Demodulator ...

- Where

$$P\{r_k | s_{mk}\} = \frac{1}{\sqrt{\pi N_0}} \exp\left[-\frac{(r_k - s_{mk})^2}{N_0}\right]; \quad k = 1, 2, \dots, N$$

- So that the joint conditional PDF is

$$P\{\mathbf{r} | \mathbf{s}_m\} = \frac{1}{(\pi N_0)^{N/2}} \exp\left[-\sum_{k=1}^N \frac{(r_k - s_{mk})^2}{N_0}\right]$$

- **Example:** Consider an M-ary baseband PAM signal set in which the basic pulse shape is rectangular

$$g(t) = a \quad \text{for } 0 \leq t \leq T \quad \text{and zero otherwise}$$

PAM signal set is one dimensional ($N=1$) and thus there is only **one basis function**, given by



Correlation Demodulator ...

$$f(t) = \frac{1}{\sqrt{a^2 T}} g(t) = \begin{cases} \frac{1}{\sqrt{T}} & 0 \leq t \leq T \\ 0 & \textit{otherwise} \end{cases}$$

- The output of the correlator type demodulator is

$$\begin{aligned} r &= \int_0^T r(t) f(t) dt = \frac{1}{\sqrt{T}} \int_0^T r(t) dt \\ &= \frac{1}{\sqrt{T}} \int [s(t) + n(t)] dt = S_m + n \quad \textit{where } E[n] = 0 \textit{ and } \sigma_n = \frac{N_0}{2} \end{aligned}$$

- The probability density function of the sampled output is thus given by

$$P(r | s_m) = \frac{1}{\sqrt{\pi N_0}} \exp \left[-\frac{(r - s_m)^2}{N_0} \right]$$



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Matched Filter Demodulator

- Here we employ a bank of N-linear filters instead of the N correlators to generate $\{r_k\}$
- The impulse response of these filters is matched to the basis functions such that

$$h_k(t) = \begin{cases} f_k(T-t) & 0 \leq t \leq T \\ 0 & \textit{otherwise} \end{cases}$$

- The output of these filters are given by

$$y_k(t) = \int_0^t r(\tau) h_k(t-\tau) d\tau = \int_0^t r(\tau) f_k(T-t+\tau) d\tau \quad k = 1, 2, \dots, N$$



Matched Filter Demodulator ...

- Sampling the output of the filters at $t = T$

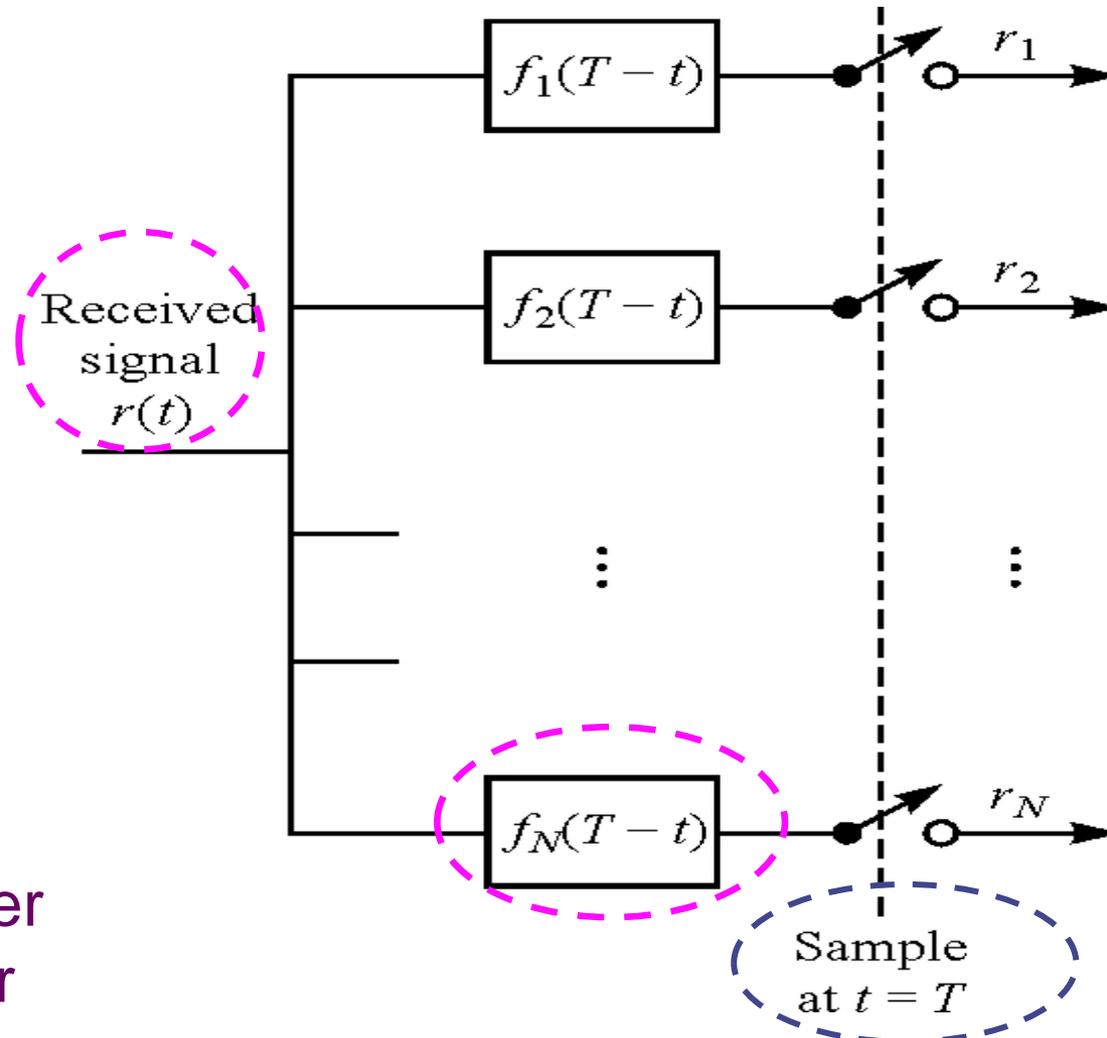
$$y_k(T) = \int_0^T r(t) f_k(\tau) d\tau = r_k \quad k = 1, 2, \dots, N$$

- Hence, the samples outputs of the filter at time $t = T$ are the set of values $\{r_k\}$ obtained from the N linear correlators
- In general, for a signal $S(t)$ and matched filter $h(t) = S(T-t)$

$$y(t) = \int_0^t S(\tau) S_k(T-t+\tau) d\tau$$



Matched Filter Demodulator ...



Matched filter demodulator



Properties of the Matched filter

1. If a signal $S(t)$ is corrupted by AWGN, the filter with impulse response matched to $S(t)$, *i.e.*, $h(t) = S(T-t)$ maximizes the output signal-to-noise ratio (SNR)

$$SNR_{\max} = \frac{\varepsilon_s}{N_0/2} = \frac{2\varepsilon_s}{N_0} \quad \text{for an AGWN with zero mean}$$

and spectral density

$$\Phi_{\text{nn}}(f) = \frac{N_0}{2} \text{ W / Hz} \quad \text{and } \varepsilon_s \text{ is the energy of } S(t),$$

$$\varepsilon_s = \int_0^T S^2(t) dt$$

Note that the maximum SNR depends only on the energy of the waveform $S(t)$ but not on other characteristics of $S(t)$



Properties of the Matched filter ...

2. Frequency domain interpretation:

$$H(f) = \int_0^T S(T-t) e^{-j2\pi ft} dt = e^{-j2\pi fT} \int_0^T S(\tau) e^{j2\pi f\tau} d\tau; \quad (\tau = -t)$$
$$= S^*(f) e^{-j2\pi fT} \quad \text{Note that } |H(f)| = |S(f)| \text{ and } \theta_S = -\theta_H$$

$$Y(f) = |S(f)|^2 e^{-j2\pi fT} \quad \text{and}$$

$$y_s(t) = \int_{-\infty}^{\infty} Y(f) e^{-j2\pi ft} df = \int_{-\infty}^{\infty} |S(f)|^2 df = \int_0^T S^2(T) dt$$

The power spectral density of the output is given by

$$\Phi_0(f) = \frac{1}{2} N_0 |H(f)|^2 = \frac{1}{2} N_0 \mathcal{E}_s$$

$$\text{Signal to noise ratio} \quad SNR_{\max} = \frac{2\mathcal{E}_s}{N_0}$$



Properties of the Matched filter ...

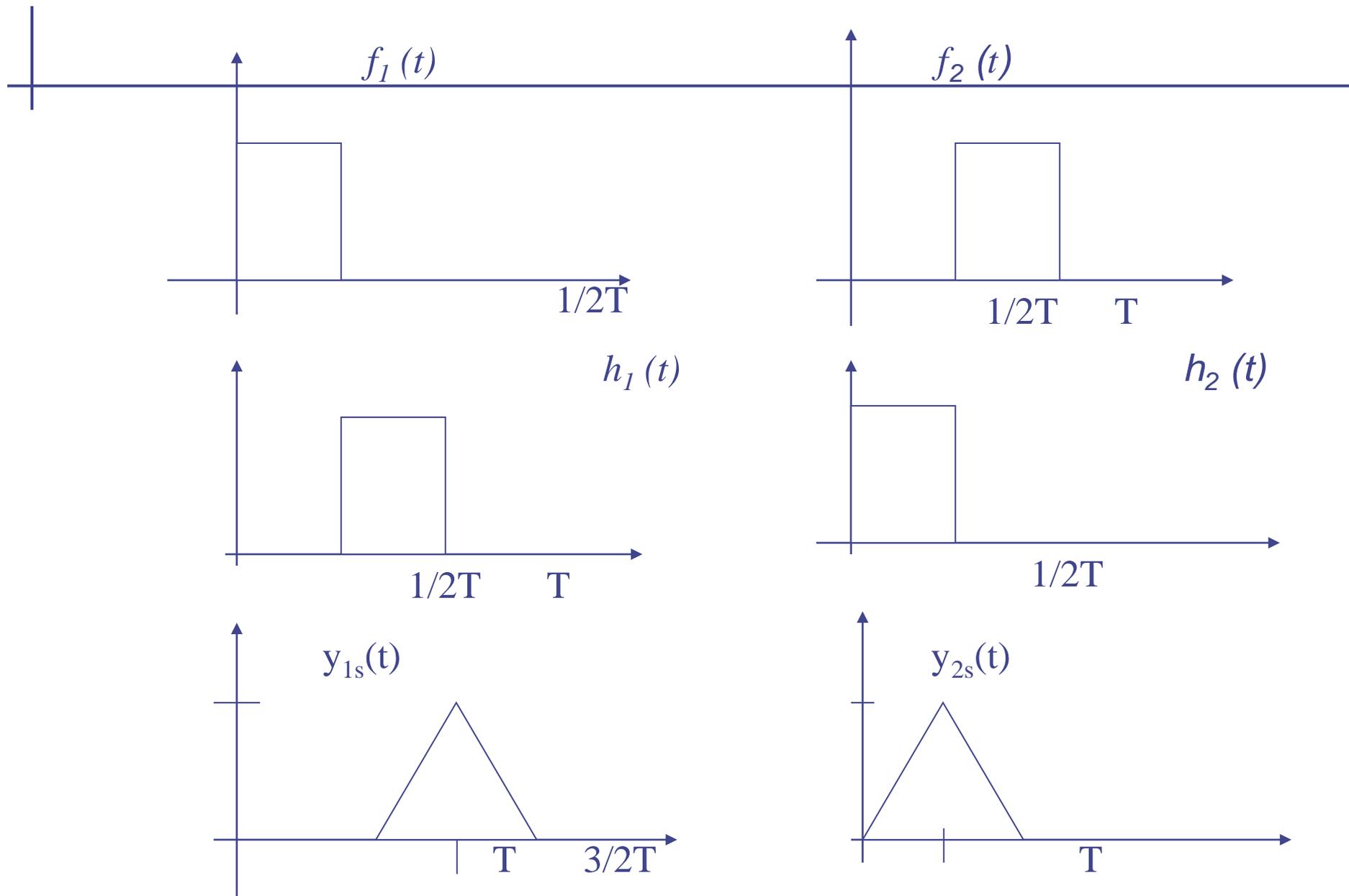
- **Example:** The $M=4$ biorthogonal signals have dimension $N=2$; and we need two basis functions to represent them
- Choose the two basis functions such that

$$f_1(t) = \begin{cases} \sqrt{2/T} & 0 \leq t \leq \frac{1}{2}T \\ 0 & \textit{otherwise} \end{cases}$$
$$f_2(t) = \begin{cases} \sqrt{2/T} & \frac{1}{2}T \leq t \leq T \\ 0 & \textit{otherwise} \end{cases}$$

- The impulse responses of the two matched filters are

$$h_1(t) = f_1(T - t) = \begin{cases} \sqrt{2/T} & \frac{1}{2}T \leq t \leq T \\ 0 & \textit{otherwise} \end{cases}$$
$$h_2(t) = f_2(T - t) = \begin{cases} \sqrt{2/T} & 0 \leq t \leq \frac{1}{2}T \\ 0 & \textit{otherwise} \end{cases}$$





Properties of the Matched filter ...

- When $s_1(t)$ is transmitted, the noise free response of the two matched filters are $y_{1s}(t)$ and $y_{2s}(t)$ which when sampled at $t=T$ yield

$$y_{1s}(T) = \sqrt{\frac{1}{2}} A^2 T \quad \text{and} \quad y_{2s}(T) = 0$$

- Thus at $t = T$, the received vector with noise will be

$\mathbf{r} = [r_1, r_2] = [\sqrt{\varepsilon_s} + n_1, n_2]$ where $n_1 = y_{1n}(T)$ and $n_2 = y_{2n}(T)$ are the noise components at the output of the filters.

$$y_{kn}(T) = \int_0^T n(t) f_k(t) dt \quad k = 1, 2 \quad \text{and} \quad E[y_{kn}(T)] = E[n_k] = 0$$

- It can be shown that the signal to noise ratio $SNR = \frac{2\varepsilon_s}{N_0}$



Properties of the Matched filter ...

- The four possible outputs corresponding to the four transmitted signals are

$$[r_1, r_2] = [(\sqrt{\mathcal{E}_s} + n_1, n_2), (n_1, \sqrt{\mathcal{E}_s} + n_2), \\ (-\sqrt{\mathcal{E}_s} + n_1, n_2), (n_1, -\sqrt{\mathcal{E}_s} + n_2)]$$



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Optimum Detector

- Output of the **correlator** or the **matched filter** demodulator produces the vector $\mathbf{r} = [r_1, r_2, r_3, \dots, r_N]$
- This output vector contains all the relevant information about the received signal waveform
- On the basis of the vector \mathbf{r} , we need to make a decision on what is transmitted such that the decision is **optimal**, in some sense, assuming **no memory** in signals transmitted in successive intervals



Optimum Detector ...

- **Optimality criterion:** Decide on what is transmitted in each interval based on the observation of the vector \mathbf{r} in each interval such that the *probability of correct decision is maximized* (or the probability of error is minimized)
- Define the **a posteriori** probability as

$$P\{\text{signal } S_m \text{ was transmitted}\} = P\{\mathbf{s}_m \mid \mathbf{r}\}; m = 1, 2, \dots, M$$



Optimum Detector ...

- **Decision criterion:** Select the signal corresponding to the maximum of the set of a **posteriori** probabilities $\{P(\mathbf{s}_m | \mathbf{r})\}$
 - The criterion maximizes the probability of correct decision and, hence, minimizes the probability of error
- This decision criterion is called *maximum a posteriori probability* (MAP) criterion



Optimum Detector ...

- Note that:

$$\mathbf{P}(\mathbf{s}_m | \mathbf{r}) = \frac{\mathbf{P}(\mathbf{r} | \mathbf{s}_m) \mathbf{P}(\mathbf{s}_m)}{\mathbf{P}(\mathbf{r})} \quad \text{(Baye's Theorem)}$$

- $\mathbf{P}\{\mathbf{s}_m\}$ is the apriori probability of the m^{th} signal being transmitted

- Note also that:
$$P(\mathbf{r}) = \sum_{m=1}^M P(\mathbf{r} | s_m) P(s_m)$$

- The computation of the a posteriori probability $\mathbf{P}(\mathbf{s}_m | \mathbf{r})$ requires knowledge of the:
 - Apriori probability $\mathbf{P}(\mathbf{s}_m)$ and
 - Conditional pdf $\mathbf{P}(\mathbf{r} | \mathbf{s}_m)$



Optimum Detector ...

- For the special case where M signals are **equi-probable** such that the apriori probability $P(\mathbf{s}_m) = 1/M$ for all M
- Further $P(\mathbf{r})$ is **independent** of which signal is transmitted
- Then maximizing $P(\mathbf{s}_m | \mathbf{r})$ is equivalent to finding the signal that maximizes $P(\mathbf{r} | \mathbf{s}_m)$



Optimum Detector ...

- The conditional pdf $P(\mathbf{r}|\mathbf{s}_m)$, or any monotonic function of it, is called the *likelihood function*
- The criterion of maximizing $P(\mathbf{r}|\mathbf{s}_m)$ is referred to as the *maximum likelihood (ML) criterion*
- Note that the MAP and ML criteria are **equivalent** when the apriori probabilities $P(\mathbf{s}_m)$ are all equal
 - I.e $\{\mathbf{s}_m\}$ are equiprobable



Optimum Detector ...

- For the AWGN channel, the likelihood function becomes

$$P(\mathbf{r}|\mathbf{s}_m) = \left(\frac{1}{\sqrt{\pi N_0}} \right)^N \exp \left[- \sum_{k=1}^N \frac{(r_k - s_{mk})^2}{N_0} \right] \quad m = 1, 2, \dots, M$$

- Taking the logarithms of both sides simplifies the computation

$$\ln P(\mathbf{r}|\mathbf{s}_m) = -\frac{1}{2} N \ln(\pi N_0) - \frac{1}{N_0} \sum_{k=1}^N (r_k - s_{mk})^2$$

- Finding the maximum of $\ln (P(\mathbf{r}|\mathbf{s}_m))$ over \mathbf{s}_m is equivalent to finding the signal \mathbf{s}_m that minimizes the Euclidean distance

$$D(\mathbf{r}, \mathbf{s}_m) = \sum_{k=1}^N (r_k - s_{mk})^2 \quad (\text{Distance metrics})$$



Optimum Detector ...

- The decision rule on the ML criterion is equivalent to finding the signal \mathbf{s}_m that is **closest** in distance to the received signal vector \mathbf{r}
 - Called the *minimum distance detection*
- Expanding the distance metrics

$$\begin{aligned} D(\mathbf{r}, \mathbf{s}_m) &= \sum_{k=1}^N r_k^2 - 2 \sum_{k=1}^N r_k s_{mk} + \sum_{k=1}^N s_{mk}^2 \\ &= \|\mathbf{r}\|^2 - 2 \mathbf{r} \cdot \mathbf{s}_m + \|\mathbf{s}_m\|^2 \quad m = 1, 2, \dots, M \end{aligned}$$

- Since $\|\mathbf{r}\|^2$ is common to all the decision metrics, and hence it may be **ignored** in the computation of the metrics



Optimum Detector ...

- One may use a modified distance metrics

$$D'(r, s_m) = -2 r \cdot s_m + \|s_m\|^2 \quad m = 1, 2, \dots, M$$

- Note that minimizing $D'(\mathbf{r}, \mathbf{s}_m)$ is equivalent to maximizing

$$-D'(\mathbf{r}, \mathbf{s}_m) = C(\mathbf{r}, \mathbf{s}_m) = 2\mathbf{r} \cdot \mathbf{s}_m - \|\mathbf{s}_m\|^2$$

(correlation Metric)

- Note: $\mathbf{r} \cdot \mathbf{s}_m$ represents the projection of the received signal vector onto each of the M possible transmitted vectors
- Thus, it thus measures the correlation between the received vector and the m^{th} signal



Optimum Detector ...

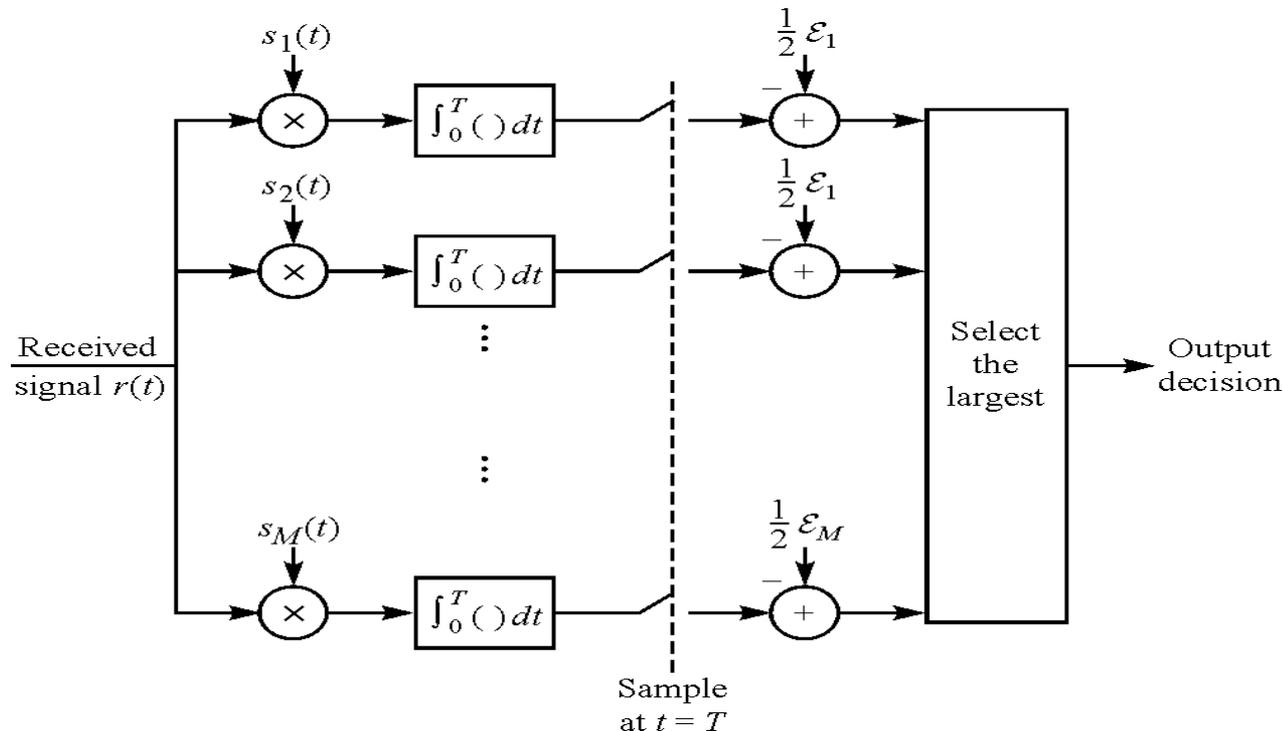
- Note also that $\|s_m\|^2 = \varepsilon_{sm}$ can be thought of as a **bias term** that serves as compensation for signal sets that have **unequal energies** such as PAM
- If all signals **have equal energy**, it may be ignored in the computation of the correlation metrics and the distance metrics D and D'
- The correlation metrics can thus be computed as

$$C(\mathbf{r}, \mathbf{s}_m) = 2 \int_0^T r(t) s_m(t) dt - \varepsilon_{sm} \quad m = 1, 2, \dots, M$$



Optimum Detector ...

- These metrics can be generated by a demodulator that
 - Cross-correlates the received signal $r(t)$ with each M possible transmitted signal and
 - Adjust each correlator output for the bias
 - *Select the signal corresponding to the largest correlation metrics*



Optimum Detector ...

- Note that for signals of **unequal energies** the output of the correlators are adjusted by $\frac{1}{2} \epsilon_{s_m}$
- Alternatively, $r(t)$ could be passed through a bank of N matched filters and sampled at $t=T$
- For **non-equiprobable** signal we apply **MAP** based on the probabilities $P(\mathbf{s}_m | \mathbf{r})$; $m = 1, 2, \dots, M$
- Or alternatively on the metrics

$$PM(\mathbf{r}, \mathbf{s}_m) = P(\mathbf{r} | \mathbf{s}_m) P(\mathbf{s}_m)$$



Optimum Detector ...

- **Example:** Consider a binary PAM with $s_1 = -s_2 = \sqrt{\epsilon_b}$ where ϵ_b is the energy per bit
- Let the a priori probabilities be $P(s_1) = p$ and $P(s_2) = 1 - p$
- **Question:** Determine the metrics for an optimum MAP detector when the transmitted signal is corrupted by AWGN?
- **Solution:**
 - The received signal vector (one-dimensional) for binary PAM is $r = \pm\sqrt{\epsilon_b} + y_n(T)$
 - Where $y_n(T)$ is a zero-mean Gaussian random variable with variance $\sigma^2 = 1/2 N_0$



Optimum Detector ...

- Consequently, the conditional PDFs of $p(r/S_m)$ for the two signals is

$$P(r|s_1) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left[-\frac{(r - \sqrt{\varepsilon_b})^2}{2\sigma^2}\right];$$

$$P(r|s_2) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left[-\frac{(r + \sqrt{\varepsilon_b})^2}{2\sigma^2}\right]$$

$$PM(r, s_1) = p P(r|s_1) \quad \text{and} \quad PM(r, s_2) = (1-p) P(r|s_2)$$

- If $PM(r, S_1) > PM(r, S_2)$ then select S_1 as the transmitted signal; otherwise select S_2



Optimum Detector ...

- The decision rule may be expressed as

$$\frac{PM(r, s_1)}{PM(r, s_2)} \underset{s_2}{\overset{s_1}{>}} 1$$

- Which upon substitution for $PM(r, S_1)$ and $PM(r, S_2)$ gives

$$\frac{(r + \sqrt{\varepsilon_b})^2 - (r - \sqrt{\varepsilon_b})^2}{2\sigma^2} \underset{s_2}{\overset{s_1}{>}} \ln \frac{(1-p)}{p} \text{ or}$$
$$r\sqrt{\varepsilon_b} \underset{s_2}{\overset{s_1}{>}} \frac{1}{2} \sigma^2 \ln \frac{(1-p)}{p} = \frac{1}{4} N_0 \ln \frac{(1-p)}{p} = \tau_h$$



Optimum Detector ...

- For the PAM case, the optimum detector computes the product $r\sqrt{\epsilon_b}$ and compares it with the threshold τ_h
 - If $r\sqrt{\epsilon_b} > \tau_h$ the s_1 is transmitted or
 - If $r\sqrt{\epsilon_b} < \tau_h$ then decides on s_2
- Note that the threshold depends on p and N_0
 - For $p = 1/2$ $\tau_h = 0$
 - If $p > 1/2$, then s_1 is more probable and hence $\tau_h < 0$
- The above ideas can be generalized for any number of equiprobable signals when using the ML or MAP criterion



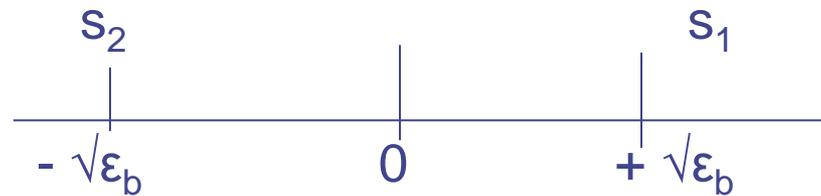
Overview

- Optimum Receivers
- Performance of optimum receiver (memoryless modulation)
 - Probability of Error for Binary Modulation
 - Probability of Error for M-ary orthogonal signals
 - Probability of Error for M-ary PSK
 - Probability of Error for QAM
- Comparison of Digital Modulation Methods



Probability of Error for Binary Modulation

- Consider PAM signals $s_1(t) = g(t)$ and $s_2(t) = -g(t)$ where $g(t)$ is an arbitrary pulse which is non-zero in the interval $0 \leq t \leq T_b$ and zero elsewhere
- Energy of the pulse $g(t)$ be ϵ_b and the signals may be represented geometrically as



- The received signal from the output of (the matched filter or correlator) demodulator

$$r = s_1 + n = \sqrt{\epsilon_b} + n$$

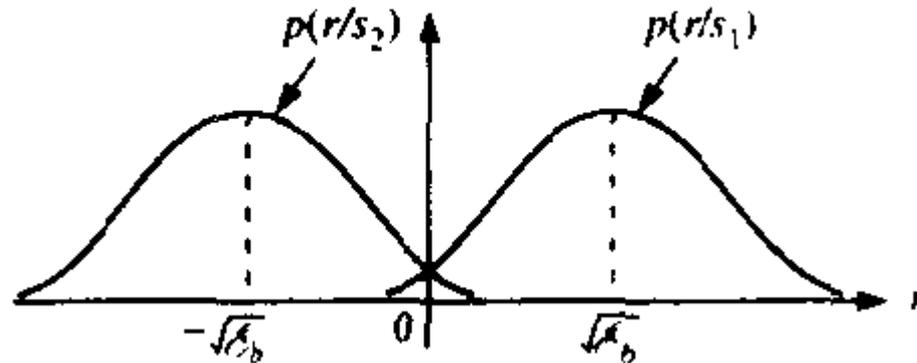
- Note that when $\tau_h = 0$ and $r > 0 \rightarrow s_1(t)$ and $r < 0 \rightarrow s_2(t)$



Probability of Error for Binary

- Conditional probability density functions of r are given by

$$p(r|s_1) = \frac{1}{\sqrt{\pi N_0}} \exp\left[-\frac{(r - \sqrt{\mathcal{E}_b})^2}{N_0}\right]$$
$$p(r|s_2) = \frac{1}{\sqrt{\pi N_0}} \exp\left[-\frac{(r + \sqrt{\mathcal{E}_b})^2}{N_0}\right]$$



Conditional PDFs of two signals

Probability of Error for Binary

- Given that $s_1(t)$ is transmitted, the probability of error is given by $P\{r < 0\}$, i.e.,

$$P(e|s_1) = P\{r < 0\}$$

$$= \frac{1}{\sqrt{\pi N_0}} \int_{-\infty}^0 \exp\left[-\frac{(r - \sqrt{\mathcal{E}_b})^2}{N_0}\right] dr$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{-\sqrt{\frac{2\mathcal{E}_b}{N_0}}} \exp^{-\frac{x^2}{2}} dx$$

where $\frac{(r - \sqrt{\mathcal{E}_b})}{\sqrt{N_0}} = \frac{x}{\sqrt{2}}$

$$= \frac{1}{\sqrt{2\pi}} \int_{\sqrt{\frac{2\mathcal{E}_b}{N_0}}}^{\infty} \exp^{-\frac{x^2}{2}} dx = Q\left(\sqrt{\frac{2\mathcal{E}_b}{N_0}}\right)$$



Probability of Error for Binary

- Similarly, if $s_2(t)$ was transmitted, $\mathbf{r} = -\sqrt{\epsilon_b} + n$ and

$$P(\mathbf{e}|s_2) = Q\left(\sqrt{\frac{2\epsilon_b}{N_0}}\right)$$

- When $s_1(t)$ & $s_2(t)$ are equally probable with probability $\frac{1}{2}$, the average probability of error will be

$$P_b = \frac{1}{2}P(e|s_1) + \frac{1}{2}P(e|s_2) = Q\left(\sqrt{\frac{2\epsilon_b}{N_0}}\right)$$

- Note that:
 - Probability of error depends only on the ratio of ϵ_b/N_0 and not on any other characteristics of the signals
 - ϵ_b/N_0 = signal-to-noise ratio (SNR) per bit
 - $2 \epsilon_b/N_0 = \text{SNR}_{\max}$ from the matched filter or correlator demodulator



Probability of Error for Binary

- Probability of error may also be expressed in terms of the distance between the two signals s_1 and s_2 such that

$$d_{12} = 2\sqrt{\epsilon_b} \text{ where } \epsilon_b = \frac{1}{4} d_{12}^2$$

$$P_b = Q\left(\sqrt{\frac{d_{12}^2}{2N_0}}\right) = Q\left(d_{12}\sqrt{\frac{1}{2N_0}}\right)$$



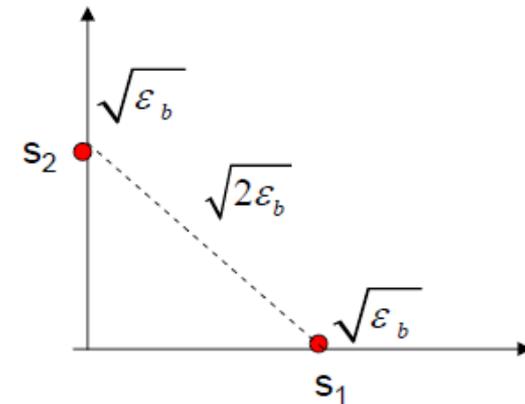
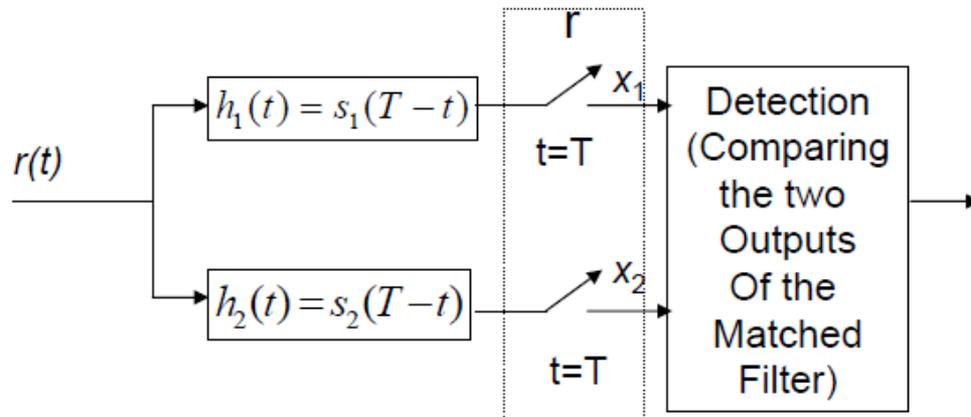
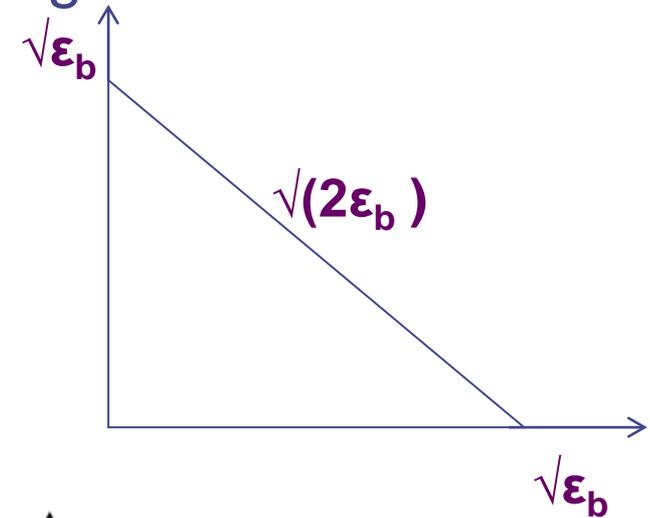
Probability of Error for Binary

- Now consider the binary orthogonal signals

$$S_1 = [\sqrt{\epsilon_b}, 0] \quad \text{and}$$

$$S_2 = [0, \sqrt{\epsilon_b}]$$

- where $\sqrt{\epsilon_b}$ = energy for each of the waveforms



Probability of Error for Binary

- When s_1 is transmitted, the received vector at the output of the demodulator is $\mathbf{r} = [\sqrt{\varepsilon_b} + n_1, n_2]$
- Based on the correlation metrics, the probability of error

$$P(e|s_1) = P[C(\mathbf{r}, s_2) > C(\mathbf{r}, s_1)]$$
$$P[(n_2 - n_1) > \sqrt{\varepsilon_b}]$$

- Random variable $X = (n_2 - n_1)$ is zero-mean Gaussian with variance N_0 ; and n_1 and n_2 are also independent

$$P[(n_2 - n_1) > \sqrt{\varepsilon_b}] = \frac{1}{\sqrt{2\pi N_0}} \int_{\sqrt{\varepsilon_b}}^{\infty} e^{-\frac{x^2}{2N_0}} dx = \frac{1}{\sqrt{2\pi}} \int_{\frac{\sqrt{\varepsilon_b}}{\sqrt{N_0}}}^{\infty} e^{-\frac{x^2}{2}} dx = Q\left(\sqrt{\frac{\varepsilon_b}{N_0}}\right)$$



Probability of Error for Binary

- Similarly for s_2

$$P[(n_1 - n_2) > \sqrt{\varepsilon_b}] = Q\left(\sqrt{\frac{\varepsilon_b}{N_0}}\right)$$

- Average error probability for binary orthogonal signals is

$$P_b = Q\left(\sqrt{\frac{\varepsilon_b}{N_0}}\right) = Q(\gamma_b) \quad \text{where } \gamma_b \text{ is the SNR per bit}$$

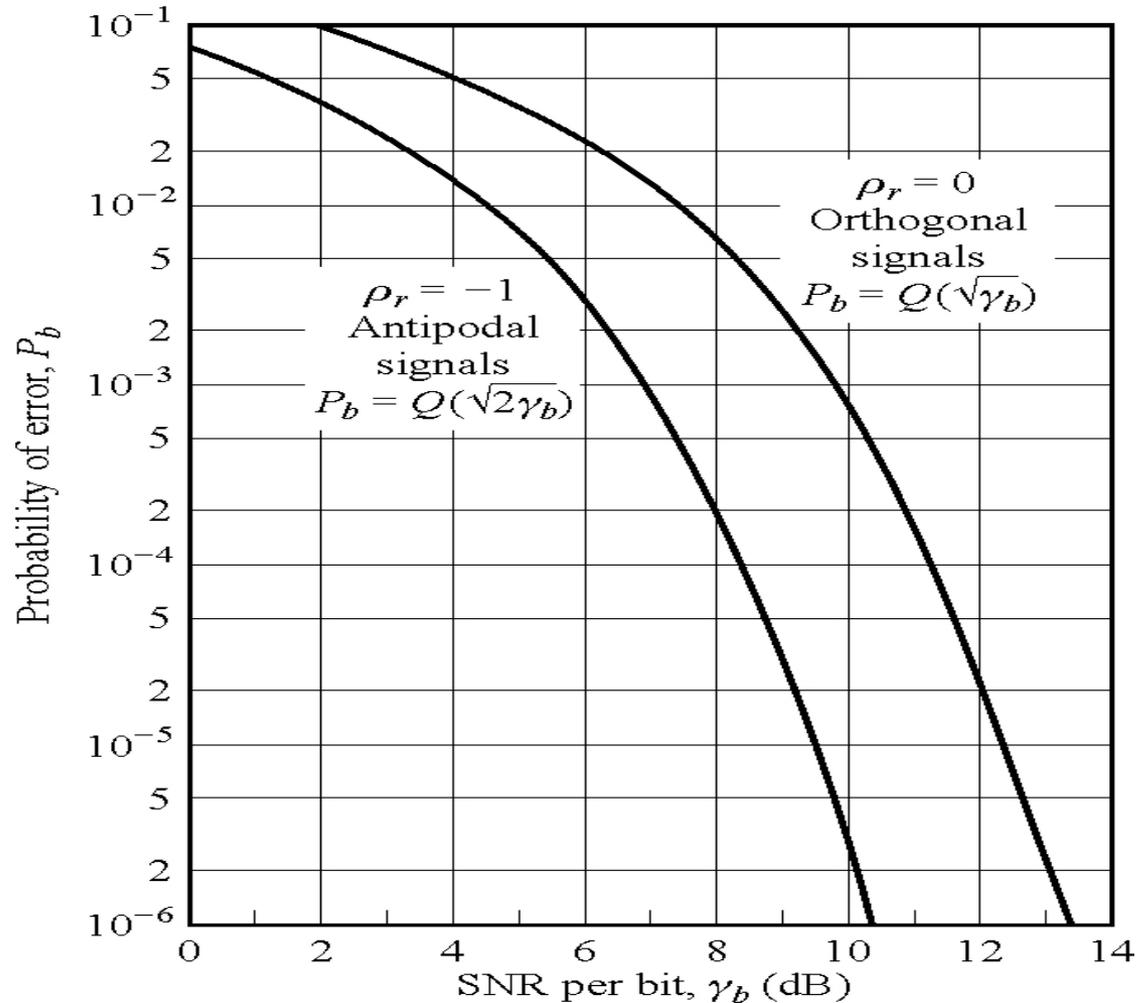


Probability of Error for Binary

- Note that the **orthogonal signal** requires twice the energy to achieve the same P_b as that of the **antipodal signals**; i.e it is 3dB poorer than the antipodal signals
- This 3 dB difference is due to the distance between s_1 and s_2 where $d_{12}^2 = 2\varepsilon_b$ for orthogonal signals whereas for the antipodal signals it is $4\varepsilon_b$



Probability of Error for Binary



Probability of error for binary signals



Overview

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Probability of Error for M-ary Orthogonal Signals

- For equal energy orthogonal signals, the optimum detector selects the signal resulting in the largest cross correlation between \mathbf{r} and each of the possible M transmitted vectors $\{\mathbf{s}_m\}$; i.e,

$$C(\mathbf{r}, \mathbf{s}_m) = \mathbf{r} \cdot \mathbf{s}_m = \sum_{k=1}^M r_k s_{mk}; \quad m = 1, 2, \dots, M$$

- When \mathbf{s}_1 is transmitted, the received vector is

$$\mathbf{r} = \left[\sqrt{\mathcal{E}_s} + n_1, n_2, n_3, \dots, n_M \right]$$

- Where $n_1, n_2, n_3, \dots, n_M$ are zero mean, mutually independent Gaussian random variables with equal variances $\sigma_n^2 = \frac{N_0}{2}$



Probability of Error for M-ary ...

- The outputs of the M correlators are

$$C(r, s_1) = \sqrt{\varepsilon_s} (\sqrt{\varepsilon_s} + n_1)$$

$$C(r, s_2) = \sqrt{\varepsilon_s} n_2$$

⋮

$$C(r, s_M) = \sqrt{\varepsilon_s} n_M$$

- Removing the scale factor $\sqrt{\varepsilon_s}$ (normalization), the pdf of the first correlator output $r_1 = \sqrt{\varepsilon_s} + n_1$ is

$$p_{r_1}(x_1) = \frac{1}{\sqrt{\pi N_0}} \exp\left[-\frac{(x_1 - \sqrt{\varepsilon_s})^2}{N_0}\right]$$

- And the pdf's of the other M-1 correlators outputs are

$$p_{r_m}(x_1) = \frac{1}{\sqrt{\pi N_0}} \exp\left[-\frac{x_m^2}{N_0}\right]$$



Probability of Error for M-ary ...

- Probability of making a correct decision is

$$P_c = \int_{-\infty}^{\infty} P(n_2 < r_1, n_3 < r_1, \dots, n_M < r_1 | r_1) p(r_1) dr_1$$

- Since $\{n_m\}$ are statistically independent, the joint probability factors as a product of (M-1) marginal probabilities of the form

$$\begin{aligned} P[(n_m < r_1) | r_1] &= \int_{-\infty}^{r_1} p_{rm}(x_m) dx_m & m = 2, 3, \dots, M \\ &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{r_1 \sqrt{2/N_0}} e^{-x^2/2} dx, \end{aligned}$$

- Which are identical for $m=2, 3, \dots, M$

$$P_c = \int_{-\infty}^{\infty} \left(\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{r_1 \sqrt{2/N_0}} e^{-x^2/2} dx \right)^{M-1} p(r_1) dr_1$$



Probability of Error for M-ary ...

- Thus, probability of a (k-bit) symbol error is $P_M = 1 - P_c$ and

$$P_M = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \left[1 - \left(\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{r_1 \sqrt{2/N_0}} e^{-x^2/2} dx \right)^{M-1} \right] \exp \left[-\frac{1}{2} \left(y - \sqrt{\frac{2\epsilon_s}{N_0}} \right)^2 \right] dy$$

- This could be expressed in terms of probability of error per bit instead of per (k-bit) symbol by substituting $k\epsilon_b$ for ϵ_s
- For **equiprobable** orthogonal signals, all symbol errors are equiprobable and occur with probability

$$\frac{P_M}{M-1} = \frac{P_M}{2^k - 1}$$

- And there are $\binom{k}{n}$ ways in which n bits out of k may be in error, the average number of bit error per k-bit symbol is



Probability of Error for M-ary ...

$$\sum_{n=1}^k n \binom{k}{n} \frac{P_M}{2^k - 1} = \frac{k 2^{k-1}}{2^k - 1} P_M$$

- The average bit error probability y is

$$P_b = \frac{2^{k-1}}{2^k - 1} P_M \approx \frac{P_M}{2} \quad \text{for } k \gg 1$$

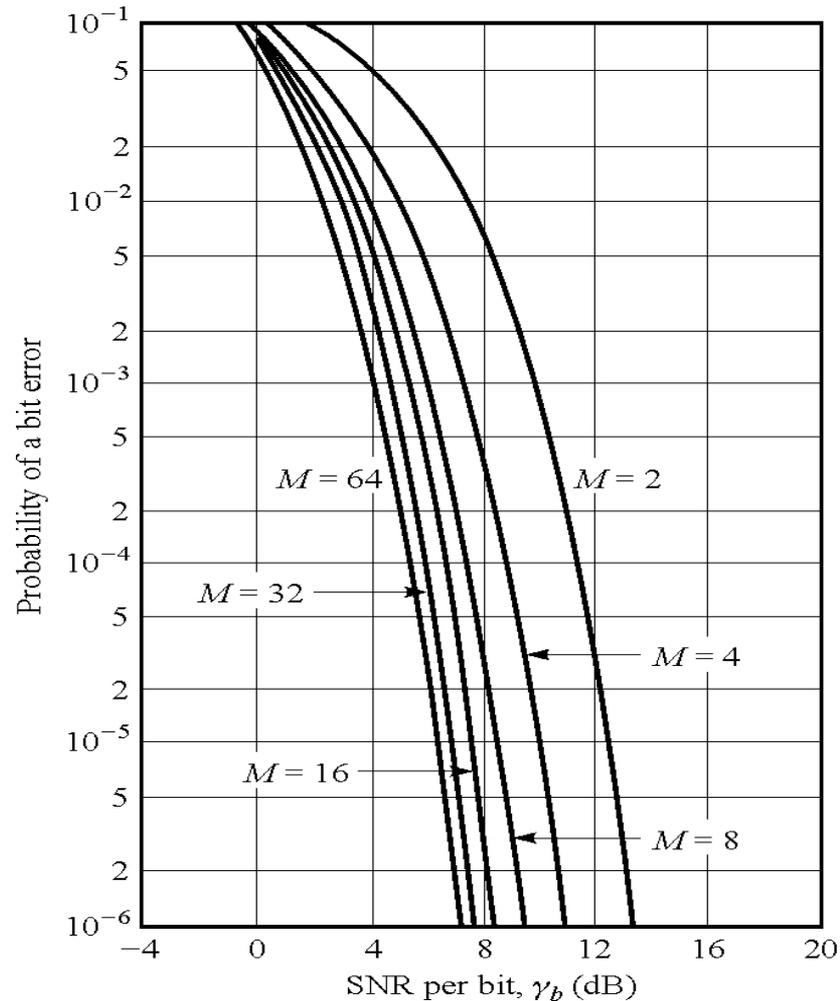
- By plotting P_b as a function of SNR per bit, ϵ_b/N_0 , we can obtain performance comparison for different values of M
- For example, to achieve a bit error probability of 10^{-5}

$$\text{SNR per bit} \approx \begin{cases} 12 \text{ dB} & \text{for } M = 2 \text{ (} k = 1 \text{)} \\ 6 \text{ dB} & \text{for } M = 64 \text{ (} k = 6 \text{)} \end{cases}$$

- A saving in power (by a factor of 4) can be achieved by increasing M from 2 to 64



Probability of Error for M-ary ...



Probability of bit error for coherent detection of orthogonal signals



Probability of Error for M-ary ...

- Union bound on the probability of error
- *We now consider the effect of increasing M on the probability of error for *orthogonal signals**
- Consider a detector for M orthogonal signals as one that makes $(M-1)$ binary decision between the correlator output $C(r, s_1)$, that contains the signal of interest, and the other $(M-1)$ correlator outputs $C(r, s_m)$; $m = 2, 3, \dots, M$
- The probability of error is bounded by the **union** of the $(M-1)$ events
- Thus, if E_i represents such an event the bound on the probability of error can be determined as follows



Probability of Error for M-ary ...

$C(\mathbf{r}, s_i) > C(\mathbf{r}, s_1)$ for $i \neq 1$, then

$$P_M = P\left(\bigcup_{i=1}^n E_i\right) \leq \sum P(E_i); \text{ hence}$$

$$P_M < (M - 1)P_2 = (M - 1) Q\left(\sqrt{\frac{\varepsilon_s}{N_0}}\right) < M Q\left(\sqrt{\frac{\varepsilon_s}{N_0}}\right)$$

- The Q function can also upper bounded by
- To simplify the above such that

$$Q\left(\sqrt{\frac{\varepsilon_s}{N_0}}\right) < e^{-\varepsilon_s/2N_0}$$

$$P_M < M e^{-\varepsilon_s/2N_0} = 2^k e^{-k\varepsilon_b/2N_0} < e^{-\frac{k(\frac{\varepsilon_b}{N_0} - 2\ln 2)}{2}}$$



Probability of Error for M-ary ...

- Note from the above that as $k \rightarrow \infty$ or as $M \rightarrow \infty$ the probability of error approaches zero exponentially provided $\frac{\mathcal{E}_b}{N_0}$ is greater than $2 \ln 2 = 1.39$ (1.42dB)
- However, this bound is not very tight at sufficiently **low SNR**
- It can be shown that the upper bound could be made sufficiently tight for $\frac{\mathcal{E}_b}{N_0} > 4 \ln 2$



Probability of Error for M-ary ...

- Furthermore, a more tighter upper bound is provided for

$$\frac{\varepsilon_b}{N_0} > \ln 2 = 0.693 = -1.6dB$$

- Under this condition, the upper bound of the probability of error is given by

$$P_M < 2e^{-k\left(\sqrt{\varepsilon_b/N} - \sqrt{\ln 2}\right)^2}$$

- This the Shannon limit for the AWGN channel!



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Probability of Error for M-ary PSK

- We had earlier seen that digitally phase modulated signal waveforms may be expressed as

$$s_m(t) = g(t) \cos \left[2\pi f_c t + \frac{2\pi}{M} (m-1) \right] \quad 1 \leq m \leq M$$

- Which has a vector representation as

$$s_m = \left[\sqrt{\varepsilon_s} \cos \frac{2\pi}{M} (m-1), \quad \sqrt{\varepsilon_s} \sin \frac{2\pi}{M} (m-1) \right]$$

- Where $\varepsilon_s = \frac{1}{2} \varepsilon_g$ is the energy in each of the waveforms and $g(t)$ is the pulse shape of the transmitted signals



Probability of Error for M-ary PSK

- Note: The signal waveforms have equal energies
- The optimum detector for an **AWGN** channel simply computes the **correlation** metrics

$$C(\mathbf{r}, \mathbf{s}_m) = \mathbf{r} \cdot \mathbf{s}_m \quad m = 1, 2, \dots, M$$

- Accordingly, the received signal $\mathbf{r} = [r_1, r_2]$ is projected onto each of the M possible signal vectors & the decision is made in favor of the signal with the **highest projection**
- Alternatively, a **phase detector** that computes the phase of the received signal from \mathbf{r} and selects the signal vector \mathbf{s}_m whose phase is closest to that of \mathbf{r}
- Phase of \mathbf{r} is $\Theta_r = \tan^{-1}\left(\frac{r_2}{r_1}\right)$



Probability of Error for M-ary PSK

- Now compute the PDF of Θ_r from which the probability of error may be computed
- Assume that the transmitted signal is $s_1(t)$ having a phase of $\Theta_r = 0$ such that

$$s_1 = [\sqrt{\varepsilon_s}, 0] \quad \text{and} \quad r_1 = [\sqrt{\varepsilon_s} + n_1]; \quad r_2 = n_2$$

- n_1 and n_2 are jointly normal each with zero mean and variance $\frac{1}{2} N_0$
- r_1 and r_2 are also jointly normal with means $E\{r_1\} = \sqrt{\varepsilon_s}$ and $E\{r_2\} = 0$ and equal variances $\sigma_r^2 = \frac{1}{2} N_0$

- Hence,
$$p(r_1, r_2) = \frac{1}{2\pi\sigma_r^2} \exp\left(-\frac{(r_1 - \sqrt{\varepsilon_s})^2 + r_2^2}{2\sigma_r^2}\right)$$



Probability of Error for M-ary PSK

- The PDF of Θ_r can be obtained by change of variables from (r_1, r_2) to

$$V = \sqrt{r_1^2 + r_2^2} \quad \text{and} \quad \Theta_r = \tan^{-1}\left(\frac{r_2}{r_1}\right)$$

- Such that

$$p(V, \Theta_r) = \frac{1}{2\pi\sigma_r^2} \exp\left(-\frac{(V^2 + \varepsilon_s - 2\sqrt{\varepsilon_s} V \cos \Theta_r)}{2\sigma_r^2}\right)$$

- Integrating this joint PDF over the range of values of V yields the marginal PDF of Θ_r

$$p(\Theta_r) = \int_0^{\infty} p(V, \Theta_r) dV = \frac{1}{2\pi} e^{-\gamma_s \sin^2 \Theta_r} \int_0^{\infty} V e^{-\left(\frac{V - \sqrt{2\gamma_s} \cos \Theta_r}{2}\right)^2} dV$$

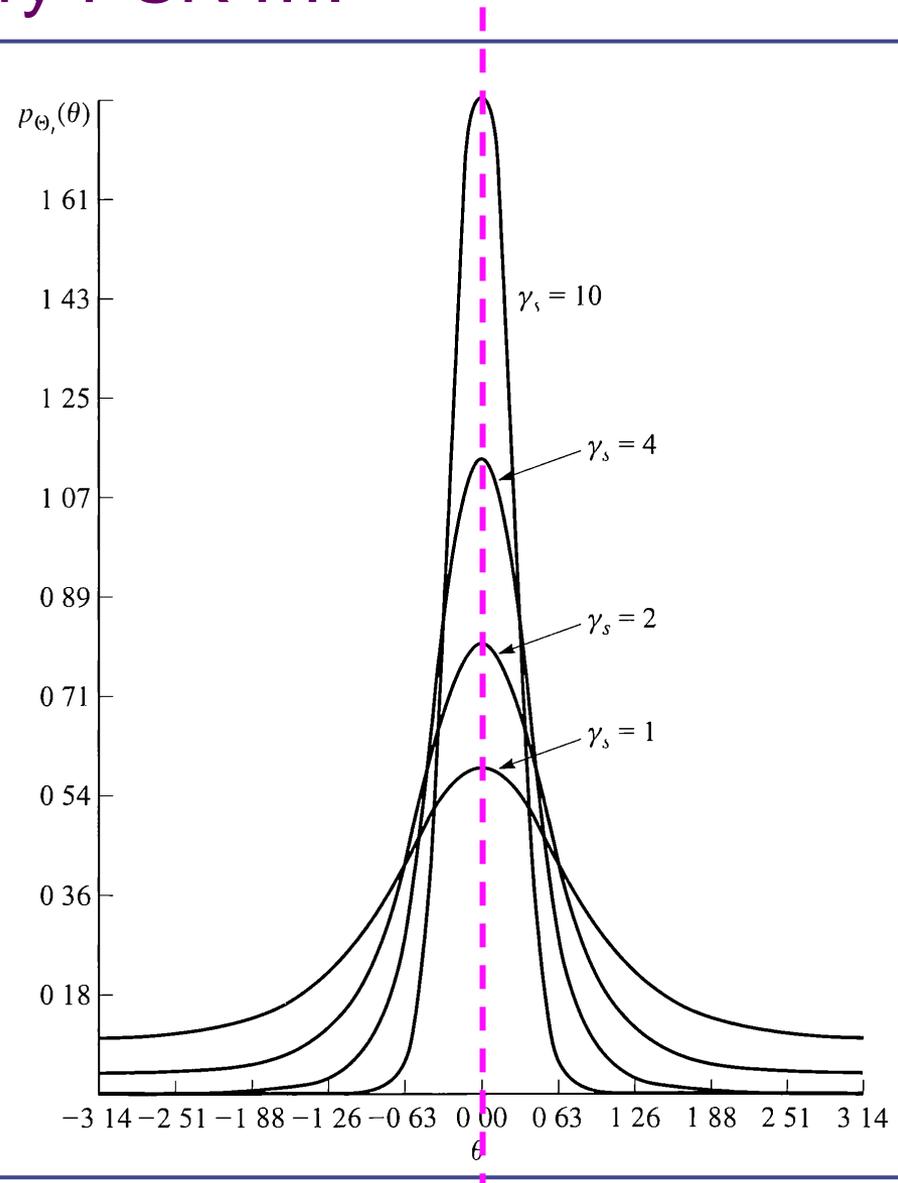
- Where $\gamma_s = \varepsilon_s/N_0$ is the symbol SNR



Probability of Error for M-ary PSK

- The figure shows plot of the probability density function of Θ_r for different values of γ_s
- When $s_1(t)$ is transmitted, a decision error is made if the noise causes the phase to fall outside $-\pi/M \leq \Theta_r \leq \pi/M$
- Symbol error probability is

$$P_M = 1 - \int_{-\pi/M}^{\pi/M} p(\Theta_r) d\Theta_r$$



Probability of Error for M-ary PSK

- In general, the integral $p(\Theta_r)$ does not reduce to a simple form and **evaluated numerically** (except for $M=2$ or 4)
- For $M=2$, binary phase modulation, the signals $s_1(t)$ & $s_2(t)$ are antipodal and hence the probability of error is given by

$$P_2 = Q\left(\sqrt{\frac{2\mathcal{E}_b}{N_0}}\right)$$

- For $M=4$, we have two binary phase modulation signals in phase quadrature and since there is **no cross talk** between the signals on the quadrature carriers, the **bit error probability** is identical to the one given for $M=2$ above



Probability of Error for M-ary PSK

- On the other hand the **symbol** error is different
- The probability of correct decision for the 2-bit symbol is

$$P_c = (1 - P_2)^2$$

$$P_c = (1 - P_2)^2 = \left[1 - Q\left(\sqrt{\frac{2\mathcal{E}_b}{N_0}} \right) \right]^2$$

- And the probability of symbol error

$$P_4 = 1 - P_c = 2Q\left(\sqrt{\frac{2\mathcal{E}_b}{N_0}} \right) \left[1 - \frac{1}{2} Q\left(\sqrt{\frac{2\mathcal{E}_b}{N_0}} \right) \right]$$



Probability of Error for M-ary PSK

- An approximation to the error probability for large values of M and large SNR can be made when $\epsilon_s/N_0 \gg 1$ and $|\Theta_r| \leq 1/2\pi$ such that

$$p(\Theta_r) \approx \sqrt{\frac{\gamma_s}{\pi}} \cos \Theta_r e^{-\gamma_s \sin^2 \Theta_r}$$

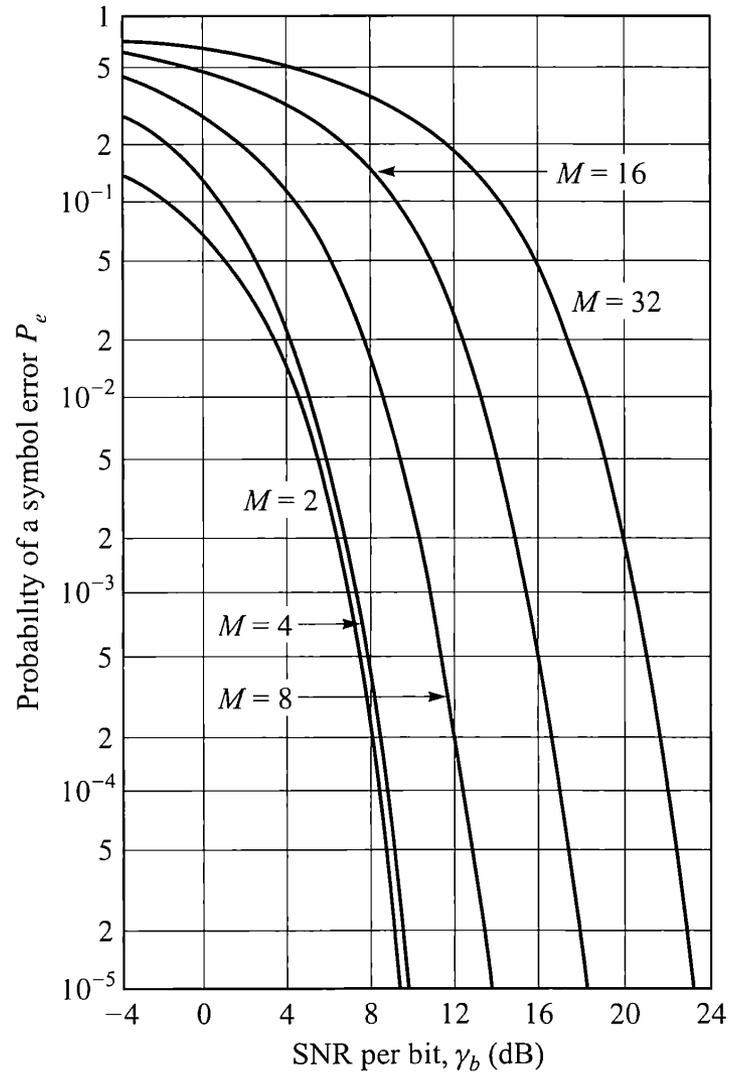
- Substituting this approximation, the symbol error P_M can be expressed as

$$P_M \approx 1 - \int_{-\frac{\pi}{M}}^{\frac{\pi}{M}} \sqrt{\frac{\gamma_s}{\pi}} \cos \Theta_r e^{-\gamma_s \sin^2 \Theta_r} d\Theta_r$$
$$\approx 2Q\left(\sqrt{2\gamma_s} \sin \frac{\pi}{M}\right) = 2Q\left(\sqrt{2k\gamma_b} \sin \frac{\pi}{M}\right)$$

- Where $k = \log_2 M$ and $\gamma_s = k\gamma_b$



Probability of Error for M-ary PSK



Probability of a symbol error for PSK Signals



Probability of Error for M-ary PSK

- When gray coding is used in mapping the signal points, probability of bit error can be approximated by $P_b = 1/k P_M$
- The above assumes that the carrier phase is estimated accurately by the detector
- However, this is not always true (*we will see this later*) and there may be ambiguity in phase estimation
- To avoid the problem of phase ambiguity in the estimation of carrier phase, the information is encoded in the phase difference between successive transmission as opposed to the absolute phase encoding
- This type of modulation technique is called *differential PSK (DPSK)*. (See section 5.2.8 in text)



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Probability of Error for QAM

- QAM signal waveforms can in general be expressed as

$$s_m(t) = A_{mc} g(t) \cos 2\pi f_c t - A_{ms} g(t) \sin 2\pi f_c t$$

- Where A_{mc} and A_{ms} are amplitudes of the information bearing quadrature carriers and $g(t)$ is the signal pulse
- The vector representation of these waveforms is

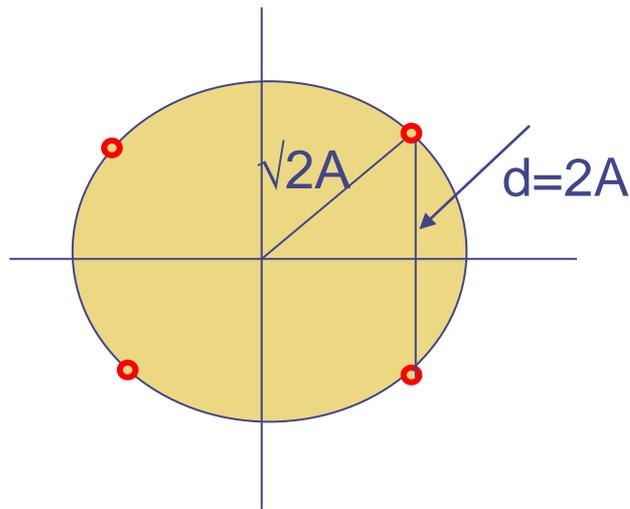
$$\mathbf{S}_m = \left[A_{mc} \sqrt{\frac{1}{2} \mathcal{E}_g}, \quad A_{ms} \sqrt{\frac{1}{2} \mathcal{E}_g} \right]$$

- The probability of error depends on how the signal constellations are arranged as we will demonstrate below

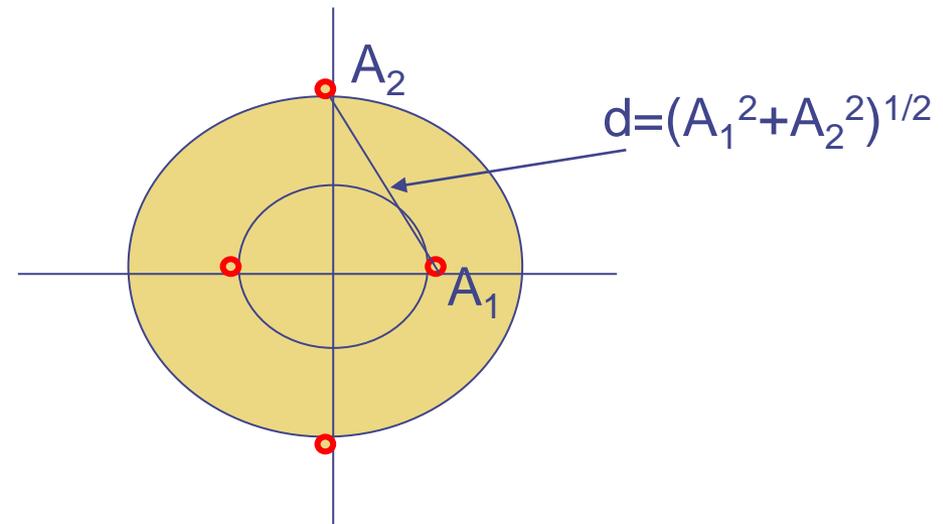


Probability of Error for QAM

- Consider a QAM signal set for $M=4$ arranged in the two different ways as shown below
- Note that the distance between any two signal points is constrained to be the same such that $d_{min}=2A$
- Recall that the probability of error is essentially determined by the **minimum distance** between pairs of signals



4-phase modulated signals



QAM signals with two amplitude levels



Probability of Error for QAM

- If the signal points are equally probable, the average transmitter power for the **four-phase** modulation case is

$$P_{av} = \frac{1}{4} \times 4 \times 2A^2 = 2A^2$$

- For the QAM, the points must be placed on circles of radii $A_1=A$ and $A_2=\sqrt{3}A$ such that $d_{min}=\sqrt{(A^2 + 3A^2)} = 2A$, so that

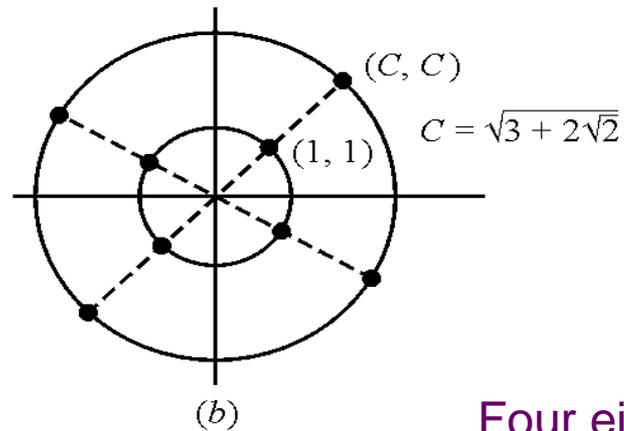
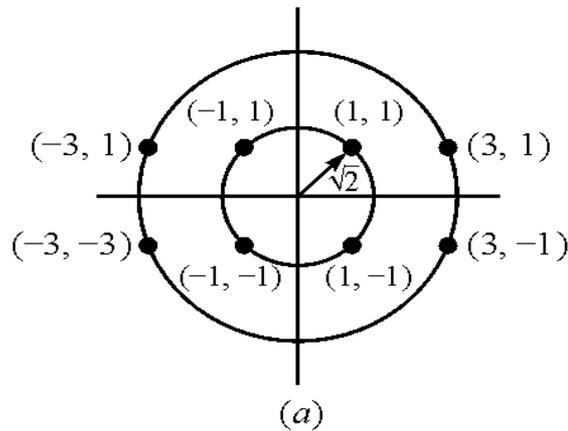
$$P_{av} = \frac{1}{4} \times [2(3A^2) + 2A^2] = 2A^2$$

- Thus for all practical purposes for the same average power, the error rate for the two signal sets are **the same**
- There is no **advantage** in using the two amplitude QAM signal set over the $M = 4$ -phase modulated signals



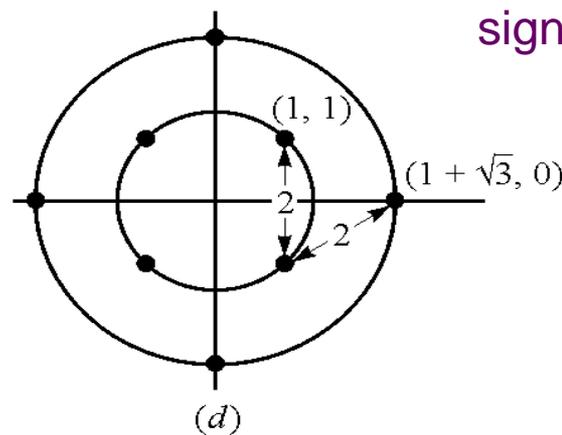
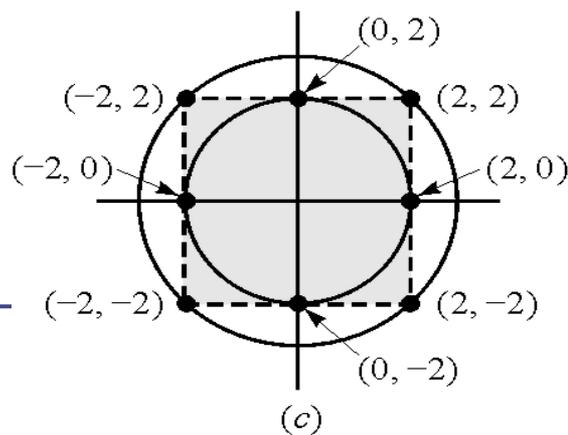
Probability of Error for QAM

- Consider the case for $M = 8$ QAM shown below with
 - Four different constellations
 - All having two amplitudes levels and
 - A minimum distance between signal points of 2 (Normalized by A)



$$C = 2 + \sqrt{2}$$

Four eight-point QAM signal constellations



Probability of Error for QAM

- Assuming the signal points are equiprobable, the average transmitted signal power is given by

$$P_{av} = \frac{1}{M} \sum_{m=1}^M (A_{mc}^2 + A_{ms}^2) = \frac{A^2}{M} \sum_{m=1}^M (a_{mc}^2 + a_{ms}^2)$$

- Where (a_{mc}, a_{ms}) are the coordinates of the signal points normalized by A
- For the signal constellations shown in Figures (a) and (c)

$$P_{av} = A^2/8 [4 \times 2 + 4 \times 10] = A^2/8 [4 \times 4 + 4 \times 8] = 6A^2 \quad (7.78 \text{ dB})$$

- For those in Figure (b)

$$P_{av} = A^2/8 [4 \times 2 + 4 \times (2 + \sqrt{2})] = 6.83A^2 \quad (8.34 \text{ dB})$$

- And for those in Figure (d)

$$P_{av} = A^2/8 [4 \times 2 + 4(1 + \sqrt{3})^2] = 4.732A^2 \quad (6.75 \text{ dB})$$



Probability of Error for QAM

- The signal set in (d) requires approximately 1dB less than sets in (a) and (c) and 1.6 dB less than the signal set in (b)
- The signal constellation in (d) is the best QAM constellation since it requires least power for a given **minimum distance** between signal points
- For $M \geq 16$, there are many possibilities for selecting the two dimensional signal space
 - However, *multi-amplitude circular constellation* is not necessarily the best for AWGN channel
- **Rectangular QAM** signal constellations are advantageous as easily being generated as two PAM signals impressed on phase-quadrature carriers & can be easily demodulated
 - Thus, rectangular M-ary QAM signals are most frequently used



Probability of Error for QAM

- For rectangular constellation in which $M = 2^k$, where k is even, the QAM signals are equivalent to two PAM signals on **quadrature carriers** each having $\sqrt{M} = 2^{k/2}$ signal points
- The probability of error for QAM can be determined from the probability of error for PAM
- The probability of correct decision for the M-ary QAM system is thus given by

$$P_c = (1 - P_{\sqrt{M}})^2$$

where $P_{\sqrt{M}}$ is probability of error of \sqrt{M} -ary PAM with half the average power in each quadrature signal of equivalent QAM

$$P_{\sqrt{M}} = 2 \left(1 - \frac{1}{\sqrt{M}}\right) Q \left(\sqrt{\frac{3\varepsilon_{av}}{(M-1)N_0}} \right) \quad \text{Where } \varepsilon_{av}/N_0 = \text{average SNR per symbol}$$



Probability of Error for QAM

- Probability of symbol error for the M-ary QAM is then

$$P_M = 1 - (1 - P_{\sqrt{M}})^2$$

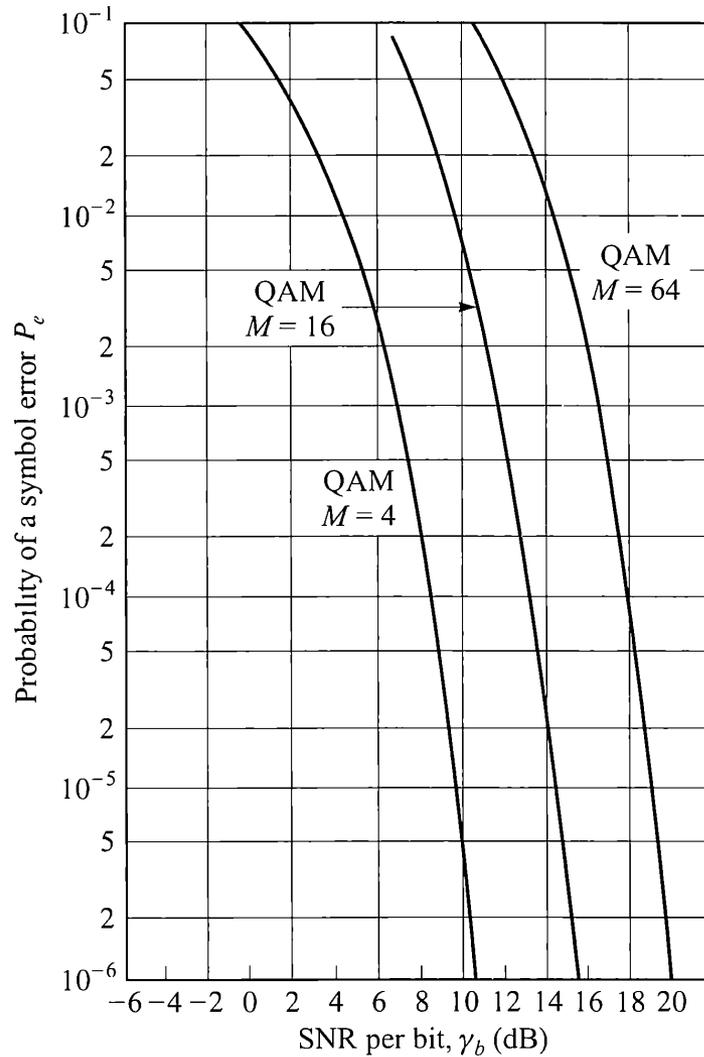
- For k odd, there is no equivalent expression, but a tight upper bound can be established as

$$P_M \leq 1 - \left[1 - 2 Q \left(\sqrt{\frac{3 \mathcal{E}_{av}}{(M-1)N_0}} \right) \right]^2$$
$$\leq 4 Q \left(\sqrt{\frac{3k \mathcal{E}_{bav}}{(M-1)N_0}} \right); \quad k \geq 1$$

- Where \mathcal{E}_{bav}/N_0 = average SNR per bit



Probability of Error for QAM



Probability of a symbol error for QAM



Probability of Error for QAM

- Let us compare the performance of QAM with that of PSK for a given signal size M
 - Since both are signal types having two dimensions
- For M -ary PSK

$$P_M \approx 2Q\left(\sqrt{2\gamma_s} \sin \frac{\pi}{M}\right)$$

- Since the error probabilities are dominated by the Q -function it would be sufficient to compare the arguments of the Q -function for the two signal formats
- Ratio of the arguments give

$$R_m = \frac{3/(M-1)}{2 \sin^2 \frac{\pi}{M}}$$



Probability of Error for QAM

- M-ary QAM yields better performance for $M > 4$ as the following values of R_m indicates

M	R_m (dB)
4	1.00
8	1.65
16	4.20
32	7.02
64	9.95



Overview

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- Comparison of digital modulation methods



Comparison of Digital Modulation Methods

- Digital modulation methods may be compared in a number of ways
- One option is on the basis of SNR required to achieve a **specified** probability of error
 - Not useful unless constrained on the basis of **fixed rate** of transmission or **fixed bandwidth**
 - The required channel bandwidth depends on the bandwidth of the equivalent low-pass signal, $g(t)$
 - Assume $g(t)$ is a pulse of duration T and its bandwidth is approximately $W \approx 1/T$
 - Since $T = k/R = \log_2 M / R$, it follows that $W = R / \log_2 M$
 - As M is increased the channel bandwidth required, for a fixed bit rate R , decreases



Comparison of Digital Modulation Methods ...

- Bandwidth efficiency is measured by the bit rate to bandwidth ratio which is $R/W = \log_2 M$
- For transmitting PAM, bandwidth efficiency is achieved for single sideband where $W \approx 1/2T$ and $R/W = 2 \log_2 M$
 - *Better than PSK by a factor of 2*
- For QAM, the two orthogonal carriers are each PAM
- Thus the rate is **doubled** relative to PAM; but each PAM is transmitted using double sidebands
- Thus QAM and PAM have the **same bandwidth** efficiency when the bandwidth is referred to the bandpass signal



Comparison of Digital Modulation Methods ...

- Orthogonal signals: $M=2^k$ orthogonal signals are transmitted using orthogonal carriers with minimum frequency separation of $1/2T$ for orthogonality
- The bandwidth required:

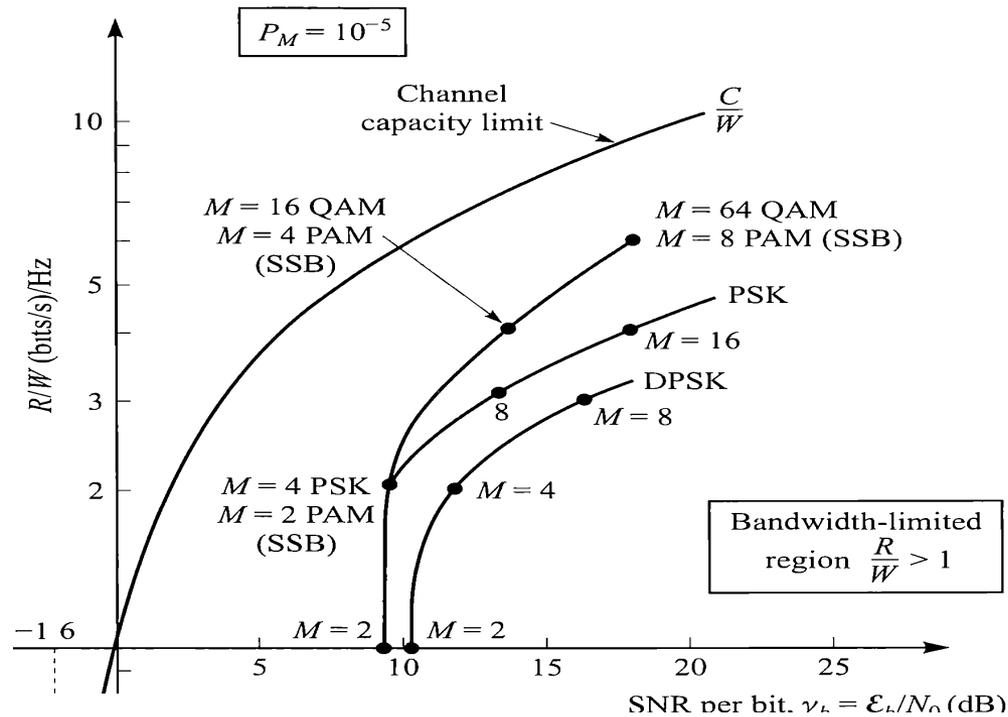
$$W = \frac{M}{2T} = \frac{M}{2(k/R)} = \frac{M}{2 \log_2 M} R$$

- Note that W increase as M increases
- Similar relationships hold for simplex and biorthogonal signals for which W is half of that for orthogonal signals



Comparison of Digital Modulation Methods ...

- A compact and meaningful comparison of modulation methods is the normalized data rate R/W (*Bits per second per hertz of bandwidth*) versus the SNR (ϵ_b/N_0) required to achieve a given error probability



Comparison of Digital Modulation Methods ...

