

Final Examination

7:00pm to 10:00pm, June 16, 2023

Problems for Solution:

1. (10%) The random process $Y(t)$ is defined as

$$Y(t) = X(t) + X(t - T)$$

where $X(t)$ is a wide-sense stationary random process with autocorrelation function $R_X(\tau)$ and power spectral density $S_X(f)$.

- ✓ (a) (5%) Show that the autocorrelation function of $Y(t)$ is given by

$$R_Y(\tau) = 2R_X(\tau) + R_X(\tau + T) + R_X(\tau - T).$$

- ✓ (b) (5%) Show that the power spectral density of $Y(t)$ is given by

$$S_Y(f) = 4S_X(f) \cos^2(\pi f T).$$

2. (25%) An ideal finite-time integrator is characterized by the input-output relationship:

$$Y(t) = \frac{1}{T} \int_{t-T}^t X(\alpha) d\alpha$$

where $X(t)$ is the input and $Y(t)$ is the output. Suppose $X(t)$ is a stationary Gaussian process with mean μ_X and autocorrelation function $R_X(\tau) = (N_0/2)\delta(\tau)$.

- ✓ (a) (5%) Find the impulse response of this integrator.

- ✓ (b) (5%) Find the mean of $Y(t)$.

- ✓ (c) (5%) Find the power spectral density of $Y(t)$.

- ✓ (d) (5%) Find the autocorrelation function of $Y(t)$.

- ✓ (e) (5%) Suppose \tilde{Y} is the value of $Y(t)$ sampled at time $t = T$. Find the probability density function of \tilde{Y} .

- ▷ 3. (25%) Consider the SSB modulated signal

$$s(t) = \frac{1}{2}m(t) \cos(2\pi f_c t) - \frac{1}{2}\hat{m}(t) \sin(2\pi f_c t)$$

where $\hat{m}(t)$ is the Hilbert transform of $m(t)$. The message signal $m(t)$ has power spectral density $S_M(f)$ and average power P given by

$$P = \int_{-W}^W S_M(f) df$$

where W is the message bandwidth. The model of the receiver using coherent detection (with perfect synchronism) is shown below, where the noise $w(t)$ is white of zero mean and power spectral density $N_0/2$, and the band-pass filter is assumed to be ideal of which the bandwidth is equal to the transmission bandwidth of the SSB modulated signal.

$$w(t) = \mu_w = 0$$

$$B_T = W$$

$$\frac{1}{16} \times 2$$

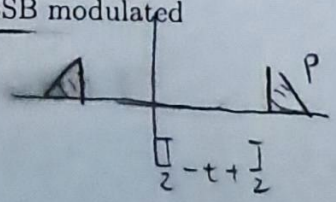
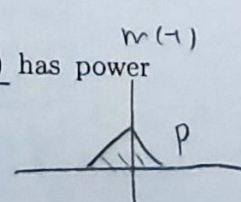
$$S_w(f) = \frac{N_0}{2}$$

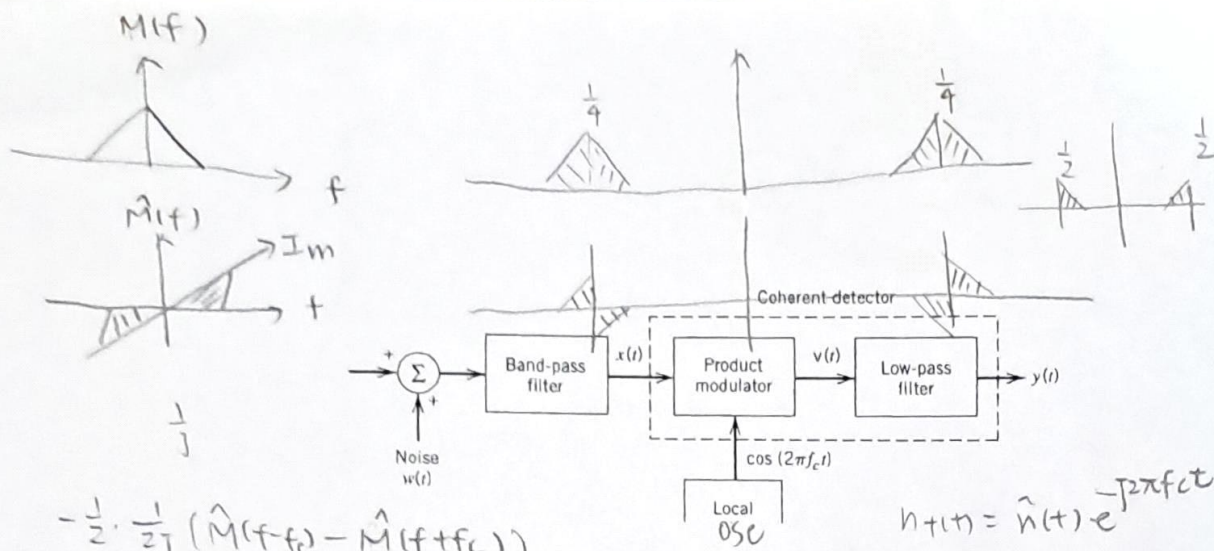
$$\frac{1}{4} \times \frac{1}{2}$$

$$\frac{1}{2} \cdot \frac{1}{2} (M(f-f_c) + M(f+f_c)) - \frac{1}{2} \cdot \frac{1}{2} j (\hat{M}(f-f_c) - \hat{M}(f+f_c))$$

$$Y(t) = \int_{-\infty}^{\infty} \underline{x(z)} h(t-z) dz$$

$$= \frac{1}{T} \int_{t-T}^t \underline{x(\alpha)} d\alpha$$





- ✓ (a) (5%) Find the average power of $s(t)$ and the channel signal-to-noise ratio.
- ✓ (b) (5%) Let $x(t) = s(t) + n(t)$ and $n(t) = n_I(t) \cos(2\pi f_c t) - n_Q(t) \sin(2\pi f_c t)$. Plot the power spectral density of $n_I(t)$.
- ✓ (c) (5%) Give an expression for the demodulator output $y(t)$.
- ✓ (d) (5%) Find the output signal-to-noise ratio and the figure of merit for this system.
- ✓ (e) (5%) Could the threshold effect happen in this receiver? Why?
4. ✓ (a) (5%) Find the Nyquist rate for the signal $g(t) = \text{sinc}(200t) + \text{sinc}^2(200t)$.
- ✓ (b) (5%) A narrow-band signal has a bandwidth of 10 kHz centered on a carrier frequency of 100 kHz. It is proposed to represent this signal in discrete-time form by sampling its in-phase and quadrature components individually. What is the minimum sampling rate that can be used for this representation?

5. (10%) Consider the data stream $\{a_n\}_{n=1}^{10} = 1111011110$.

- ✓ (a) (6%) Sketch the waveform for $\{a_n\}_{n=1}^{10}$ with each of the following line codes: unipolar nonreturn-to-zero, unipolar return-to-zero, bipolar return-to-zero.

- ✓ (b) (4%) If differential encoding is used:

$$b_n = b_{n-1} \oplus a_n, \quad \text{for } n \geq 1$$

where \oplus is the XOR operation and $b_0 = 1$, sketch the waveform for $\{b_n\}_{n=1}^{10}$ with each of the following line codes: polar nonreturn-to-zero, Manchester code.

6. (20%) An analog signal is sampled, quantized, and encoded into a binary PCM wave. The number of (quantization) representation levels used is 256. The PCM wave is transmitted over a baseband channel of bandwidth 24 kHz using a binary (two-level) PAM system with raised-cosine spectrum of roll-off factor $\alpha = 0.5$.

- (a) (5%) Find the bit rate at which information is transmitted through the channel.
- (b) (10%) Find the rate at which the analog signal is sampled. What is the maximum bandwidth of the analog signal for this scheme to work properly?
- (c) (5%) If the PCM wave is transmitted using a quaternary (four-level) PAM system with raised-cosine spectrum of roll-off factor $\alpha = 0.5$ under the same channel bandwidth, find the resulting bit rate.

$$\alpha = 1 - \frac{f_l}{W}$$

$$BT = (1 + \alpha)W$$

Handwritten calculations:

$$2^8 \times 24$$

$$2^8 \times 4 \times 6$$

$$2^{10} \times 6$$

$$1024 \times 6 = 6144$$

$$\log_2 M$$

$$36$$

$$258$$

$$2 \times 24$$

$$192$$

A.1 Properties of the Fourier transform

Property	Mathematical Description
1. Linearity	$ag_1(t) + bg_2(t) \Rightarrow aG_1(f) + bG_2(f)$ where a and b are constants
2. Time scaling	$g(at) \Rightarrow \frac{1}{ a } G\left(\frac{f}{a}\right)$ where a is a constant
3. Duality	If $g(t) \Rightarrow G(f)$, then $G(t) \Rightarrow g(-f)$
4. Time shifting	$g(t - t_0) \Rightarrow G(f) \exp(-j2\pi f t_0)$
5. Frequency shifting	$\exp(j2\pi f_c t)g(t) \Rightarrow G(f - f_c)$
6. Area under $g(t)$	$\int_{-\infty}^{\infty} g(t) dt = G(0)$
7. Area under $G(f)$	$g(0) = \int_{-\infty}^{\infty} G(f) df$
8. Differentiation in the time domain	$\frac{d}{dt} g(t) \Rightarrow j2\pi f G(f)$
9. Integration in the time domain	$\int_{-\infty}^t g(\tau) d\tau \Rightarrow \frac{1}{j2\pi f} G(f) + \frac{G(0)}{2} \delta(f)$
10. Conjugate functions	If $g(t) \Rightarrow G(f)$, then $g^*(t) \Rightarrow G^*(-f)$
11. Multiplication in the time domain	$g_1(t)g_2(t) \Rightarrow \int_{-\infty}^{\infty} G_1(\lambda)G_2(f - \lambda) d\lambda$
12. Convolution in the time domain	$\int_{-\infty}^{\infty} g_1(\tau)g_2(t - \tau) d\tau \Rightarrow G_1(f)G_2(f)$
13. Rayleigh's energy theorem	$\int_{-\infty}^{\infty} g(t) ^2 dt = \int_{-\infty}^{\infty} G(f) ^2 df$

A.2 Fourier-transform pairs

Time Function	Fourier Transform
$\text{rect}\left(\frac{t}{T}\right)$	$T \text{sinc}(fT)$
$\text{sinc}(2Wt)$	$\frac{1}{2W} \text{rect}\left(\frac{f}{2W}\right)$
$\exp(-at)u(t), \quad a > 0$	$\frac{1}{a + j2\pi f}$
$\exp(-a t), \quad a > 0$	$\frac{2a}{a^2 + (2\pi f)^2}$
$\exp(-\pi t^2)$	$\exp(-\pi f^2)$
$\begin{cases} 1 - \frac{ t }{T}, & t < T \\ 0, & t \geq T \end{cases}$	$T \text{sinc}^2(fT)$
$\delta(t)$	1
1	$\delta(f)$
$\delta(t - t_0)$	$\exp(-j2\pi f t_0)$
$\exp(j2\pi f_c t)$	$\delta(f - f_c)$
$\cos(2\pi f_c t)$	$\frac{1}{2} [\delta(f - f_c) + \delta(f + f_c)]$
$\sin(2\pi f_c t)$	$\frac{1}{2j} [\delta(f - f_c) - \delta(f + f_c)]$
$\text{sgn}(t)$	$\frac{1}{j\pi f}$
$\frac{1}{\pi t}$	$-j \text{sgn}(f)$
$u(t)$	$\frac{1}{2} \delta(f) + \frac{1}{j2\pi f}$
$\sum_{n=-\infty}^{\infty} \delta(t - nT_0)$	$\frac{1}{T_0} \sum_{n=-\infty}^{\infty} \delta\left(f - \frac{n}{T_0}\right)$

Notes: $u(t)$ = unit step function
 $\delta(t)$ = Dirac delta function
 $\text{rect}(t)$ = rectangular function
 $\text{sgn}(t)$ = signum function
 $\text{sinc}(t)$ = sinc function

A.3 Trigonometric identities

$$\exp(\pm j\theta) = \cos \theta \pm j \sin \theta$$

$$\cos \theta = \frac{1}{2}[\exp(j\theta) + \exp(-j\theta)]$$

$$\sin \theta = \frac{1}{2j}[\exp(j\theta) - \exp(-j\theta)]$$

$$\cos(2\theta) = \cos^2 \theta - \sin^2 \theta$$

$$\sin(2\theta) = 2 \sin \theta \cos \theta$$

$$\sin(\alpha \pm \beta) = \sin \alpha \cos \beta \pm \cos \alpha \sin \beta$$

$$\cos(\alpha \pm \beta) = \cos \alpha \cos \beta \mp \sin \alpha \sin \beta$$

$$\sin \alpha \sin \beta = \frac{1}{2}[\cos(\alpha - \beta) - \cos(\alpha + \beta)]$$

$$\cos \alpha \cos \beta = \frac{1}{2}[\cos(\alpha - \beta) + \cos(\alpha + \beta)]$$

$$\sin \alpha \cos \beta = \frac{1}{2}[\sin(\alpha + \beta) + \sin(\alpha - \beta)]$$

$$\cos \alpha \sin \beta = \frac{1}{2}[\sin(\alpha + \beta) - \sin(\alpha - \beta)]$$

$$\sin \alpha + \sin \beta = 2 \sin \left(\frac{\alpha + \beta}{2} \right) \cos \left(\frac{\alpha - \beta}{2} \right)$$

$$\sin \alpha - \sin \beta = 2 \cos \left(\frac{\alpha + \beta}{2} \right) \sin \left(\frac{\alpha - \beta}{2} \right)$$

$$\cos \alpha + \cos \beta = 2 \cos \left(\frac{\alpha + \beta}{2} \right) \cos \left(\frac{\alpha - \beta}{2} \right)$$

$$\cos \alpha - \cos \beta = -2 \sin \left(\frac{\alpha + \beta}{2} \right) \sin \left(\frac{\alpha - \beta}{2} \right)$$

