

A FOUNDATION IN DIGITAL COMMUNICATION

This intuitive but rigorous introduction derives the core results and engineering schemes of digital communication from first principles. Theory, rather than industry standards, motivates the engineering approaches, and key results are stated with all the required assumptions.

The book emphasizes the geometric view, opening with the inner product, the matched filter for its computation, Parseval's theorem, the sampling theorem as an orthonormal expansion, the isometry between passband signals and their baseband representation, and the spectral-efficiency optimality of quadrature amplitude modulation (QAM). Subsequent chapters address noise, with a comprehensive study of hypothesis testing, Gaussian stochastic processes, the sufficiency of the matched filter outputs, and some coding theory.

New is a treatment of white noise without generalized functions and a presentation of the power spectral density without artificial random jitters and random phases in the analysis of QAM.

This systematic and insightful book – with over 300 exercises – is ideal for graduate courses in digital communication, and for anyone asking “why” and not just “how.”

AMOS LAPIDOTH received his Ph.D. in electrical engineering from Stanford University. He was an assistant and associate professor at the Massachusetts Institute of Technology, and is currently Professor of Information Theory at ETH Zürich, the Swiss Federal Institute of Technology. He is a Fellow of the IEEE.

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ETH Zürich, Swiss Federal Institute of Technology



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To my family

Contents

Preface	xvii
Acknowledgments	xxiv
1 Some Essential Notation	1
2 Signals, Integrals, and Sets of Measure Zero	4
2.1 Introduction	4
2.2 Integrals	4
2.3 Integrating Complex-Valued Signals	5
2.4 An Inequality for Integrals	6
2.5 Sets of Lebesgue Measure Zero	7
2.6 Swapping Integration, Summation, and Expectation	10
2.7 Additional Reading	11
2.8 Exercises	11
3 The Inner Product	14
3.1 The Inner Product	14
3.2 When Is the Inner Product Defined?	17
3.3 The Cauchy-Schwarz Inequality	18
3.4 Applications	20
3.5 The Cauchy-Schwarz Inequality for Random Variables	23
3.6 Mathematical Comments	23
3.7 Exercises	24
4 The Space \mathcal{L}_2 of Energy-Limited Signals	26
4.1 Introduction	26
4.2 \mathcal{L}_2 as a Vector Space	26
4.3 Subspace, Dimension, and Basis	28

viii	Contents
4.4	$\ \mathbf{u}\ _2$ as the “length” of the Signal $u(\cdot)$ 30
4.5	Orthogonality and Inner Products 32
4.6	Orthonormal Bases 36
4.7	The Space L_2 48
4.8	Additional Reading 50
4.9	Exercises 51
5	Convolutions and Filters 53
5.1	Introduction 53
5.2	Time Shifts and Reflections 53
5.3	The Convolution Expression 54
5.4	Thinking About the Convolution 54
5.5	When Is the Convolution Defined? 55
5.6	Basic Properties of the Convolution 57
5.7	Filters 58
5.8	The Matched Filter 58
5.9	The Ideal Unit-Gain Lowpass Filter 60
5.10	The Ideal Unit-Gain Bandpass Filter 61
5.11	Young’s Inequality 61
5.12	Additional Reading 61
5.13	Exercises 61
6	The Frequency Response of Filters and Bandlimited Signals 64
6.1	Introduction 64
6.2	Review of the Fourier Transform 64
6.3	The Frequency Response of a Filter 77
6.4	Bandlimited Signals and Lowpass Filtering 79
6.5	Bandlimited Signals Through Stable Filters 89
6.6	The Bandwidth of a Product of Two Signals 90
6.7	Bernstein’s Inequality 92
6.8	Time-Limited and Bandlimited Signals 93
6.9	A Theorem by Paley and Wiener 95
6.10	Picket Fences and Poisson Summation 96
6.11	Additional Reading 98
6.12	Exercises 99

Contents	ix
7 Passband Signals and Their Representation	101
7.1 Introduction	101
7.2 Baseband and Passband Signals	101
7.3 Bandwidth around a Carrier Frequency	104
7.4 Real Passband Signals	108
7.5 The Analytic Signal	109
7.6 Baseband Representation of Real Passband Signals	116
7.7 Energy-Limited Passband Signals	130
7.8 Shifting to Passband and Convolution	139
7.9 Mathematical Comments	139
7.10 Exercises	140
8 Complete Orthonormal Systems and the Sampling Theorem	143
8.1 Introduction	143
8.2 Complete Orthonormal System	143
8.3 The Fourier Series	147
8.4 The Sampling Theorem	148
8.5 Closed Subspaces of \mathcal{L}_2	152
8.6 An Isomorphism	156
8.7 Prolate Spheroidal Wave Functions	157
8.8 Exercises	158
9 Sampling Real Passband Signals	161
9.1 Introduction	161
9.2 Complex Sampling	162
9.3 Reconstructing x_{PB} from its Complex Samples	163
9.4 Exercises	166
10 Mapping Bits to Waveforms	169
10.1 What Is Modulation?	169
10.2 Modulating One Bit	170
10.3 From Bits to Real Numbers	171
10.4 Block-Mode Mapping of Bits to Real Numbers	172
10.5 From Real Numbers to Waveforms with Linear Modulation	174
10.6 Recovering the Signal Coefficients with a Matched Filter	175
10.7 Pulse Amplitude Modulation	176

x	Contents
10.8	Constellations 177
10.9	Design Considerations 179
10.10	Some Implementation Considerations 181
10.11	Exercises 183
11	Nyquist's Criterion 185
11.1	Introduction 185
11.2	The Self-Similarity Function of Energy-Limited Signals 186
11.3	Nyquist's Criterion 189
11.4	The Self-Similarity Function of Integrable Signals 198
11.5	Exercises 198
12	Stochastic Processes: Definition 201
12.1	Introduction and Continuous-Time Heuristics 201
12.2	A Formal Definition 203
12.3	Describing Stochastic Processes 204
12.4	Additional Reading 205
12.5	Exercises 205
13	Stationary Discrete-Time Stochastic Processes 208
13.1	Introduction 208
13.2	Stationary Processes 208
13.3	Wide-Sense Stationary Stochastic Processes 209
13.4	Stationarity and Wide-Sense Stationarity 210
13.5	The Autocovariance Function 211
13.6	The Power Spectral Density Function 213
13.7	The Spectral Distribution Function 217
13.8	Exercises 218
14	Energy and Power in PAM 220
14.1	Introduction 220
14.2	Energy in PAM 220
14.3	Defining the Power in PAM 223
14.4	On the Mean of Transmitted Waveforms 225
14.5	Computing the Power in PAM 226
14.6	A More Formal Account 237
14.7	Exercises 241

Contents	xi
15 Operational Power Spectral Density	245
15.1 Introduction	245
15.2 Motivation	245
15.3 Defining the Operational PSD	250
15.4 The Operational PSD of Real PAM Signals	252
15.5 A More Formal Account	257
15.6 Exercises	263
16 Quadrature Amplitude Modulation	265
16.1 Introduction	265
16.2 PAM for Passband?	267
16.3 The QAM Signal	267
16.4 Bandwidth Considerations	270
16.5 Orthogonality Considerations	270
16.6 Spectral Efficiency	273
16.7 QAM Constellations	274
16.8 Recovering the Complex Symbols via Inner Products	275
16.9 Exercises	280
17 Complex Random Variables and Processes	283
17.1 Introduction	283
17.2 Notation	284
17.3 Complex Random Variables	285
17.4 Complex Random Vectors	292
17.5 Discrete-Time Complex Stochastic Processes	297
17.6 On the Eigenvalues of Large Toeplitz Matrices	304
17.7 Exercises	304
18 Energy, Power, and PSD in QAM	307
18.1 Introduction	307
18.2 The Energy in QAM	307
18.3 The Power in QAM	310
18.4 The Operational PSD of QAM Signals	315
18.5 A Formal Account of Power in Passband and Baseband	320
18.6 A Formal Account of the PSD in Baseband and Passband	327
18.7 Exercises	336

19 The Univariate Gaussian Distribution	339
19.1 Introduction	339
19.2 Standard Gaussian Random Variables	339
19.3 Gaussian Random Variables	341
19.4 The Q -Function	344
19.5 Integrals of Exponentiated Quadratics	348
19.6 The Moment Generating Function	349
19.7 The Characteristic Function of Gaussians	350
19.8 Central and Noncentral Chi-Square Random Variables	352
19.9 The Limit of Gaussians Is Gaussian	356
19.10 Additional Reading	358
19.11 Exercises	358
20 Binary Hypothesis Testing	360
20.1 Introduction	360
20.2 Problem Formulation	361
20.3 Guessing in the Absence of Observables	362
20.4 The Joint Law of H and \mathbf{Y}	363
20.5 Guessing after Observing \mathbf{Y}	365
20.6 Randomized Decision Rules	368
20.7 The MAP Decision Rule	370
20.8 The ML Decision Rule	372
20.9 Performance Analysis: the Bhattacharyya Bound	373
20.10 Example	373
20.11 (Nontelepathic) Processing	376
20.12 Sufficient Statistics	381
20.13 Consequences of Optimality	389
20.14 Multi-Dimensional Binary Gaussian Hypothesis Testing	390
20.15 Guessing in the Presence of a Random Parameter	396
20.16 Mathematical Notes	398
20.17 Exercises	398
21 Multi-Hypothesis Testing	404
21.1 Introduction	404
21.2 The Setup	404
21.3 Optimal Guessing	405

Contents	xiii
21.4 Example: Multi-Hypothesis Testing for 2D Signals	410
21.5 The Union-of-Events Bound	414
21.6 Multi-Dimensional M-ary Gaussian Hypothesis Testing	421
21.7 Additional Reading	427
21.8 Exercises	427
22 Sufficient Statistics	430
22.1 Introduction	430
22.2 Definition and Main Consequence	431
22.3 Equivalent Conditions	433
22.4 Identifying Sufficient Statistics	443
22.5 Irrelevant Data	447
22.6 Testing with Random Parameters	449
22.7 Additional Reading	451
22.8 Exercises	451
23 The Multivariate Gaussian Distribution	454
23.1 Introduction	454
23.2 Notation and Preliminaries	455
23.3 Some Results on Matrices	457
23.4 Random Vectors	463
23.5 A Standard Gaussian Vector	469
23.6 Gaussian Random Vectors	470
23.7 Jointly Gaussian Vectors	483
23.8 Moments and Wick's Formula	486
23.9 The Limit of Gaussian Vectors Is a Gaussian Vector	487
23.10 Additional Reading	489
23.11 Exercises	489
24 Complex Gaussians and Circular Symmetry	494
24.1 Introduction	494
24.2 Scalars	494
24.3 Vectors	502
24.4 Exercises	509
25 Continuous-Time Stochastic Processes	512
25.1 Notation	512

25.2	The Finite-Dimensional Distributions	512
25.3	Definition of a Gaussian SP	515
25.4	Stationary Continuous-Time Processes	516
25.5	Stationary Gaussian Stochastic Processes	518
25.6	Properties of the Autocovariance Function	520
25.7	The Power Spectral Density of a Continuous-Time SP	522
25.8	The Spectral Distribution Function	525
25.9	The Average Power	528
25.10	Linear Functionals	530
25.11	Linear Functionals of Gaussian Processes	537
25.12	The Joint Distribution of Linear Functionals	542
25.13	Filtering WSS Processes	546
25.14	The PSD Revisited	552
25.15	White Gaussian Noise	554
25.16	Exercises	558
26	Detection in White Gaussian Noise	562
26.1	Introduction	562
26.2	Setup	562
26.3	Sufficient Statistics when Observing a SP	563
26.4	Main Result	567
26.5	Analyzing the Sufficient Statistic	569
26.6	Optimal Guessing Rule	572
26.7	Performance Analysis	576
26.8	Proof of Theorem 26.4.1	577
26.9	The Front-End Filter	582
26.10	Detection in Passband	584
26.11	Some Examples	586
26.12	Detection in Colored Noise	599
26.13	Detecting Signals of Infinite Bandwidth	604
26.14	A Proof of Lemma 26.8.1	606
26.15	Exercises	608
27	Noncoherent Detection and Nuisance Parameters	613
27.1	Introduction and Motivation	613
27.2	The Setup	615

Contents	xv
27.3 A Sufficient Statistic	616
27.4 The Conditional Law of the Sufficient Statistic	621
27.5 An Optimal Detector	624
27.6 The Probability of Error	626
27.7 Discussion	628
27.8 Extension to $M \geq 2$ Signals	629
27.9 Exercises	631
28 Detecting PAM and QAM Signals in White Gaussian Noise	634
28.1 Introduction and Setup	634
28.2 Sufficient Statistic and Its Conditional Law	635
28.3 Consequences of Sufficiency and Other Optimality Criteria	637
28.4 Consequences of Orthonormality	639
28.5 Extension to QAM Communications	642
28.6 Additional Reading	649
28.7 Exercises	649
29 Linear Binary Block Codes with Antipodal Signaling	653
29.1 Introduction and Setup	653
29.2 The Binary Field \mathbb{F}_2 and the Vector Space \mathbb{F}_2^k	654
29.3 Binary Linear Encoders and Codes	657
29.4 Binary Encoders with Antipodal Signaling	659
29.5 Power and Operational Power Spectral Density	661
29.6 Performance Criteria	665
29.7 Minimizing the Block Error Rate	666
29.8 Minimizing the Bit Error Rate	671
29.9 Assuming the All-Zero Codeword	675
29.10 System Parameters	680
29.11 Hard vs. Soft Decisions	681
29.12 The Varshamov and Singleton Bounds	681
29.13 Additional Reading	682
29.14 Exercises	682
A On the Fourier Series	686
A.1 Introduction and Preliminaries	686
A.2 Reconstruction in \mathcal{L}_1	688

xvi	Contents
A.3 Geometric Considerations	691
A.4 Pointwise Reconstruction	695
Bibliography	697
Theorems Referenced by Name	702
Abbreviations	703
List of Symbols	704
Index	711

Preface

Claude Shannon, the father of Information Theory, described the fundamental problem of point-to-point communications in his classic 1948 paper as “that of reproducing at one point either exactly or approximately a message selected at another point.” How engineers solve this problem is the subject of this book. But unlike Shannon’s general problem, where the message can be an image, a sound clip, or a movie, here we restrict ourselves to bits. We thus envision that the original message is either a binary sequence to start with, or else that it was described using bits by a device outside our control and that our job is to reproduce the describing bits with high reliability. The issue of how images or text files are converted efficiently into bits is the subject of lossy and lossless data compression and is addressed in texts on information theory and on quantization.

The engineering solutions to the point-to-point communication problem greatly depend on the available resources and on the channel between the points. They typically bring together beautiful techniques from Fourier Analysis, Hilbert Spaces, Probability Theory, and Decision Theory. The purpose of this book is to introduce the reader to these techniques and to their interplay.

The book is intended for advanced undergraduates and beginning graduate students. The key prerequisites are basic courses in Calculus, Linear Algebra, and Probability Theory. A course in Linear Systems is a plus but not a must, because all the results from Linear Systems that are needed for this book are summarized in Chapters 5 and 6. But more importantly, the book requires a certain mathematical maturity and patience, because we begin with first principles and develop the theory before discussing its engineering applications. The book is for those who appreciate the views along the way as much as getting to the destination; who like to “stop and smell the roses;” and who prefer fundamentals to acronyms. I firmly believe that those with a sound foundation can easily pick up the acronyms and learn the jargon on the job, but that once one leaves the academic environment, one rarely has the time or peace of mind to study fundamentals.

In the early stages of the planning of this book I took a decision that greatly influenced the project. I decided that every key concept should be unambiguously defined; that every key result should be stated as a mathematical theorem; and that every mathematical theorem should be correct. This, I believe, makes for a solid foundation on which one can build with confidence. But it is also a tall order. It required that I scrutinize each “classical” result before I used it in order to be sure that I knew what the needed qualifiers were, and it forced me to include

background material to which the reader may have already been exposed, because I needed the results “done right.” Hence Chapters 5 and 6 on Linear Systems and Fourier Analysis. This is also partly the reason why the book is so long. When I started out my intention was to write a much shorter book. But I found that to do justice to the beautiful mathematics on which Digital Communications is based I had to expand the book.

Most physical layer communication problems are at their core of a continuous-time nature. The transmitted physical waveforms are functions of time and not sequences synchronized to a clock. But most solutions first reduce the problem to a discrete-time setting and then solve the problem in the discrete-time domain. The reduction to discrete-time often requires great ingenuity, which I try to describe. It is often taken for granted in courses that open with a discrete-time model from Lecture 1. I emphasize that most communication problems are of a continuous-time nature, and that the reduction to discrete-time is not always trivial or even possible. For example, it is extremely difficult to translate a peak-power constraint (stating that at no epoch is the magnitude of the transmitted waveform allowed to exceed a given constant) to a statement about the sequence that is used to represent the waveform. Similarly, in Wireless Communications it is often very difficult to reduce the received waveform to a sequence without any loss in performance.

The quest for mathematical precision can be demanding. I have therefore tried to precede the statement of every key theorem with its gist in plain English. Instructors may well choose to present the material in class with less rigor and direct the students to the book for a more mathematical approach. I would rather have textbooks be more mathematical than the lectures than the other way round. Having a rigorous textbook allows the instructor in class to discuss the intuition knowing that the students can obtain the technical details from the book at home.

The communication problem comes with a beautiful geometric picture that I try to emphasize. To appreciate this picture one needs the definition of the inner product between energy-limited signals and some of the geometry of the space of energy-limited signals. These are therefore introduced early on in Chapters 3 and 4. Chapters 5 and 6 cover standard material from Linear Systems. But note the early introduction of the matched filter as a mechanism for computing inner products in Section 5.8. Also key is Parseval’s Theorem in Section 6.2.2 which relates the geometric pictures in the time domain and in the frequency domain.

Chapter 7 deals with passband signals and their baseband representation. We emphasize how the inner product between passband signals is related to the inner product between their baseband representations. This elegant geometric relationship is often lost in the haze of various trigonometric identities. While this topic is important in wireless applications, it is not always taught in a first course in Digital Communications. Instructors who prefer to discuss baseband communication only can skip Chapters 7, 9, 16, 17, 18, 24, 27, and Sections 26.10 and 28.5. But it would be a shame.

Chapter 8 presents the celebrated Sampling Theorem from a geometric perspective. It is inessential to the rest of the book but is a striking example of the geometric approach. Chapter 9 discusses the Sampling Theorem for passband signals.

Chapter 10 discusses modulation. I have tried to motivate Linear Modulation and Pulse Amplitude Modulation and to minimize the use of the “that’s just how it is done” argument. The use of the Matched Filter for detecting (here in the absence of noise) is emphasized. This also motivates the Nyquist Theory, which is treated in Chapter 11. I stress that the motivation for the Nyquist Theory is not to avoid inter-symbol interference at the sampling points but rather to guarantee the orthogonality of the time shifts of the pulse shape by integer multiples of the baud period. This ultimately makes more engineering sense and leads to cleaner mathematics: compare Theorem 11.3.2 with its corollary, Corollary 11.3.4.

The result of modulating random bits is a stochastic process, a concept which is first encountered in Chapter 10; formally defined in Chapter 12; and revisited in Chapters 13, 17, and 25. It is an important concept in Digital Communications, and I find it best to first introduce man-made synthesized stochastic processes (as the waveforms produced by an encoder when fed random bits) and only later to introduce the nature-made stochastic processes that model noise. Stationary discrete-time stochastic processes are introduced in Chapter 13 and their complex counterparts in Chapter 17. These are needed for the analysis in Chapter 14 of the power in Pulse Amplitude Modulation and for the analysis in Chapter 17 of the power in Quadrature Amplitude Modulation.

I emphasize that power is a physical quantity that is related to the time-averaged energy in the continuous-time transmitted power. Its relation to the power in the discrete-time modulating sequence is a nontrivial result. In deriving this relation I refrain from adding random timing jitters that are often poorly motivated and that turn out to be unnecessary. (The transmitted power does not depend on the realization of the fictitious jitter.) The Power Spectral Density in Pulse Amplitude Modulation and Quadrature Amplitude Modulation is discussed in Chapters 15 and 18. The discussion requires a definition for Power Spectral Density for non-stationary processes (Definitions 15.3.1 and 18.4.1) and a proof that this definition coincides with the classical definition when the process is wide-sense stationary (Theorem 25.14.3).

Chapter 19 opens the second part of the book, which deals with noise and detection. It introduces the univariate Gaussian distribution and some related distributions. The principles of Detection Theory are presented in Chapters 20–22. I emphasize the notion of Sufficient Statistics, which is central to Detection Theory. Building on Chapter 19, Chapter 23 introduces the all-important multivariate Gaussian distribution. Chapter 24 treats the complex case.

Chapter 25 deals with continuous-time stochastic processes with an emphasis on stationary Gaussian processes, which are often used to model the noise in Digital Communications. This chapter also introduces white Gaussian noise. My approach to this topic is perhaps new and is probably where this text differs the most from other textbooks on the subject.

I define **white Gaussian noise of double-sided power spectral density $N_0/2$ with respect to the bandwidth W** as any measurable,¹ stationary, Gaussian stochastic process whose power spectral density is a nonnegative, symmetric, inte-

¹This book does not assume any Measure Theory and does not teach any Measure Theory. (I do define sets of Lebesgue measure zero in order to be able to state uniqueness theorems.) I

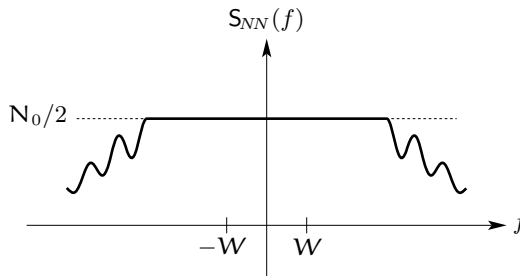


Figure 1: The power spectral density of a white Gaussian noise process of double-sided power spectral density $N_0/2$ with respect to the bandwidth W .

grable function of frequency that is equal to $N_0/2$ at all frequencies f satisfying $|f| \leq W$. The power spectral density at other frequencies can be arbitrary. An example of the power spectral density of such a process is depicted in Figure 1. Adopting this definition has a number of advantages. The first is, of course, that such processes exist. One need not discuss “generalized processes,” Gaussian processes with infinite variances (that, by definition, do not exist), or introduce the Itô calculus to study stochastic integrals. (Stochastic integrals with respect to the Brownian motion are mathematically intricate and physically unappealing. The idea of the noise having infinite power is ludicrous.) The above definition also frees me from discussing Dirac’s Delta, and, in fact, Dirac’s Delta is never used in this book. (A rigorous treatment of Generalized Functions is beyond the engineering curriculum in most schools, so using Dirac’s Delta always gives the reader the unsettling feeling of being on unsure footing.)

The detection problem in white Gaussian noise is treated in Chapter 26. No course in Digital Communications should end without Theorem 26.4.1. Roughly speaking, this theorem states that if the mean-signals are bandlimited to W Hz and if the noise is white Gaussian noise with respect to the bandwidth W , then the inner products between the received signal and the mean-signals form a sufficient statistic. Numerous examples as well as a treatment of colored noise are also discussed in this chapter. Extensions to noncoherent detection are addressed in Chapter 27 and implications for Pulse Amplitude Modulation and for Quadrature Amplitude Modulation in Chapter 28.

The book concludes with Chapter 29, which introduces Coding. It emphasizes how the code design influences the transmitted power, the transmitted power spectral density, the required bandwidth, and the probability of error. The construction of good codes is left to texts on Coding Theory.

use Measure Theory only in stating theorems that require measurability assumptions. This is in line with my attempt to state theorems together with all the assumptions that are required for their validity. I recommend that students ignore measurability issues and just make a mental note that whenever measurability is mentioned there is a minor technical condition lurking in the background.

Basic Latin

Mathematics sometimes reads like a foreign language. I therefore include here a short glossary for such terms as “*i.e.*,” “*that is*,” “*in particular*,” “*a fortiori*,” “*for example*,” and “*e.g.*,” whose meaning in Mathematics is slightly different from the definition you will find in your English dictionary. In mathematical contexts these terms are actually logical statements that the reader should verify. Verifying these statements is an important way to make sure that you understand the math.

What are these logical statements? First note the synonym “*i.e.*” = “*that is*” and the synonym “*e.g.*” = “*for example*.” Next note that the term “*that is*” often indicates that the statement following the term is equivalent to the one preceding it: “We next show that p is a prime, *i.e.*, that p is a positive integer that is not divisible by any number other than one and itself.” The terms “*in particular*” or “*a fortiori*” indicate that the statement following them is implied by the one preceding them: “Since $g(\cdot)$ is differentiable and, *a fortiori*, continuous, it follows from the Mean Value Theorem that the integral of $g(\cdot)$ over the interval $[0, 1]$ is equal to $g(\xi)$ for some $\xi \in [0, 1]$.” The term “*for example*” can have its regular day-to-day meaning but in mathematical writing it also sometimes indicates that the statement following it implies the one preceding it: “Suppose that the function $g(\cdot)$ is monotonically nondecreasing, *e.g.*, that it is differentiable with a nonnegative derivative.”

Another important word to look out for is “*indeed*,” which in this book typically signifies that the statement just made is about to be expanded upon and explained. So when you read something that is unclear to you, be sure to check whether the next sentence begins with the word “*indeed*” before you panic.

The Latin phrases “*a priori*” and “*a posteriori*” show up in Probability Theory. The former is usually associated with the unconditional probability of an event and the latter with the conditional. Thus, the “*a priori*” probability that the sun will shine this Sunday in Zurich is 25%, but now that I know that it is raining today, my outlook on life changes and I assign this event the *a posteriori* probability of 15%.

The phrase “*prima facie*” is roughly equivalent to the phrase “before any further mathematical arguments have been presented.” For example, the definition of the projection of a signal \mathbf{v} onto the signal \mathbf{u} as the vector \mathbf{w} that is collinear with \mathbf{u} and for which $\mathbf{v} - \mathbf{w}$ is orthogonal to \mathbf{u} , may be followed by the sentence: “*Prima facie*, it is not clear that the projection always exists and that it is unique. Nevertheless, as we next show, this is the case.”

Syllabuses or Syllabi

The book can be used as a textbook for a number of different courses. For a course that focuses on deterministic signals one could use Chapters 1–9 & Chapter 11. A course that covers Stochastic Processes and Detection Theory could be based on Chapter 12 and Chapters 19–26 with or without discrete-time stochastic processes (Chapter 13) and with or without complex random variables and processes

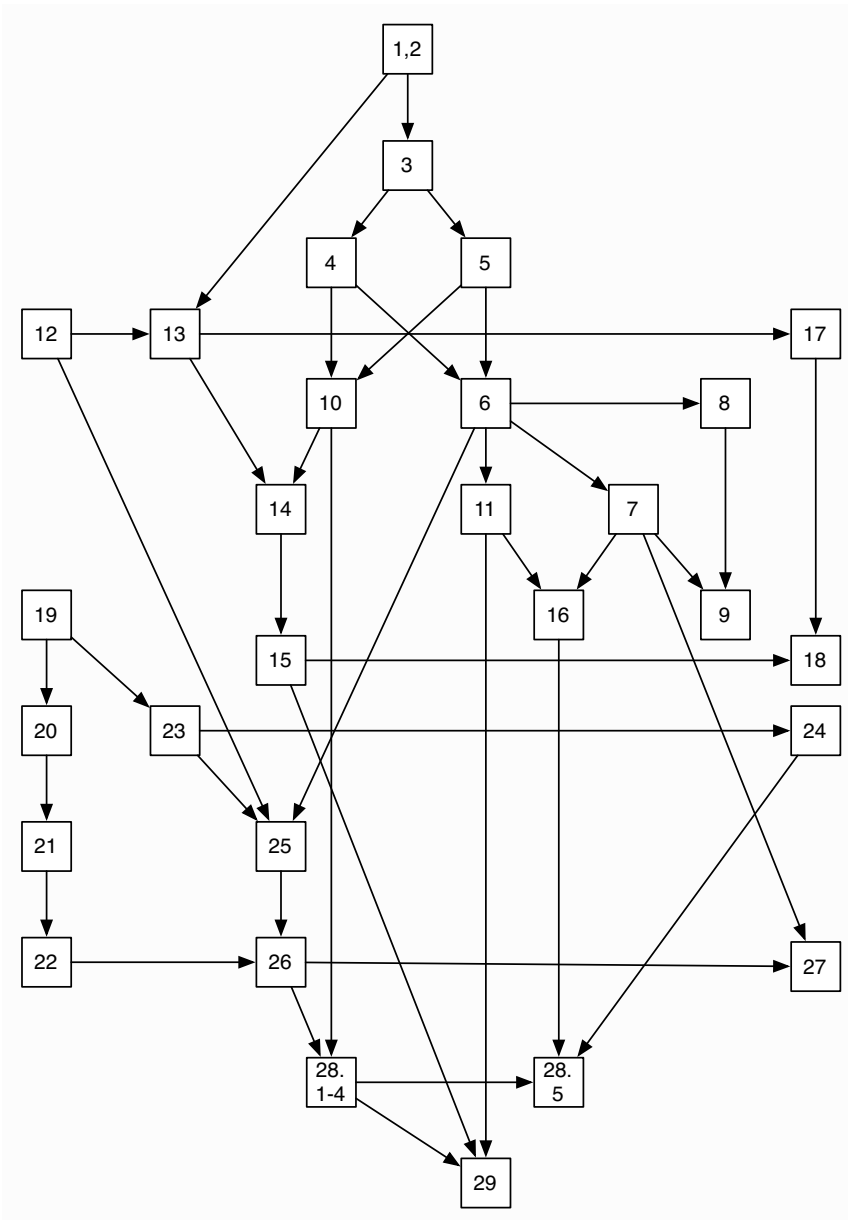
(Chapters 17 & 24).

For a course on Digital Communications one could use the entire book or, if time does not permit it, discuss only baseband communication. In the latter case one could omit Chapters 7, 9, 16, 17, 18, 24, 27, and Section 28.5,

The dependencies between the chapters are depicted on Page xxiii.

A web page for this book can be found at

www.afoundationindigitalcommunication.ethz.ch



A Dependency Diagram.

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xxv

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