Chapter 6

Basic Modulation Schemes

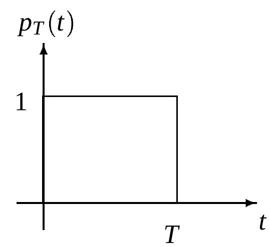
In this chapter we examine a number of different simple modulation schemes. We examine the implementation of the optimum receiver, the error probability and the bandwidth occupancy. We would like the simplest possible receiver, with the lowest error probability and smallest bandwidth for a given data rate.

1. Binary Phase Shift Keying (BPSK)

The first modulation considered is binary phase shift keying. In this scheme during every bit duration, denoted by T, one of two phases of the carrier is transmitted. These two phases are 180 degrees apart. This makes these two waveforms antipodal. Any binary modulation where the two signals are antipodal gives the minimum error probability (for fixed energy) over any other set of binary signals. The error probability can only be made smaller (for fixed energy per bit) by allowing more than two waveforms for transmitting information.

The modulator for BPSK is shown in Figure 1. To mathematically described the transmitted signal we define a pulse function $p_T(t)$ as

$$p_T(t) = \begin{cases} 1, & 0 \le t \le T \\ 0, & \text{otherwise.} \end{cases}$$



Let $b(t)$ denote the data waveform consisting of an infinite sequence of pulses of duration T and height ± 1.

$$b(t) = \sum_{l=-\infty}^{\infty} b_l \, p_T(t - lT), \quad b_l \in \{+1, -1\}.$$

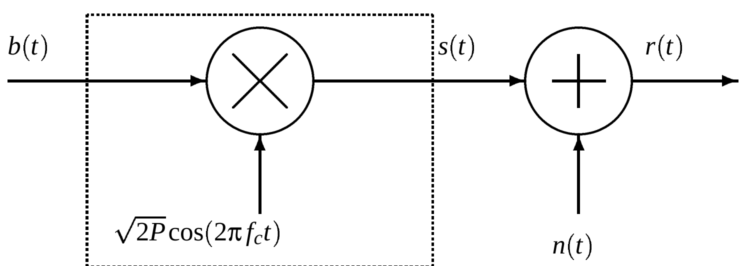


Figure 6.1: Modulator for BPSK

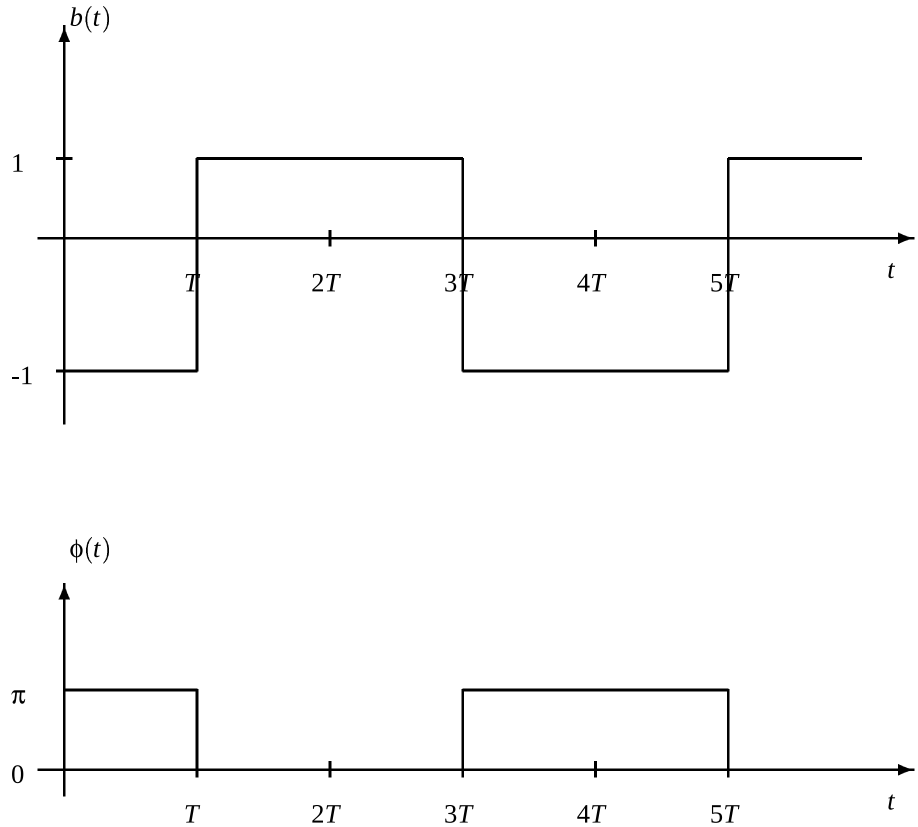


Figure 6.2: Data and Phase waveforms for BPSK

The transmitted signal then is given by

$$\begin{aligned} s(t) &= \sqrt{2P} \sum_{l=-\infty}^{\infty} b_l \cos(2\pi f_c t) p_T(t - lT) \\ &= \sqrt{2P}\, b(t) \cos(2\pi f_c t) = \sqrt{2P} \cos(2\pi f_c t + \phi(t)) \end{aligned}$$

where $\phi(t)$ is the phase waveform. The signal power is P. The energy of each transmitted bit is $E = PT$. The phase of a BPSK signal can take on one of two values as shown in Figure 1..

The optimum receiver for BPSK in the presence of additive white Gaussian noise is shown in Figure 1.. The low pass filter (LPF) is a filter “matched” to the baseband signal being transmitted. For BPSK this is just a rectangular pulse of duration T. The impulse response is $h(t) = p_T(t)$. The output of the low pass filter is

$$X(t) = \int_{-\infty}^{\infty} \sqrt{2/T} \cos(2\pi f_c \tau) h(t - \tau) r(\tau) d\tau.$$

The sampled version of the output is given by

$$\begin{aligned} X(iT) &= \int_{-\infty}^{\infty} \sqrt{2/T} \cos(2\pi f_c \tau) p_T(iT - \tau) r(\tau) d\tau \\ &= \int_{(i-1)T}^{iT} \sqrt{2/T} \cos(2\pi f_c \tau) \Big[\sqrt{2P}\, b(\tau) \cos(2\pi f_c \tau) \end{aligned}$$

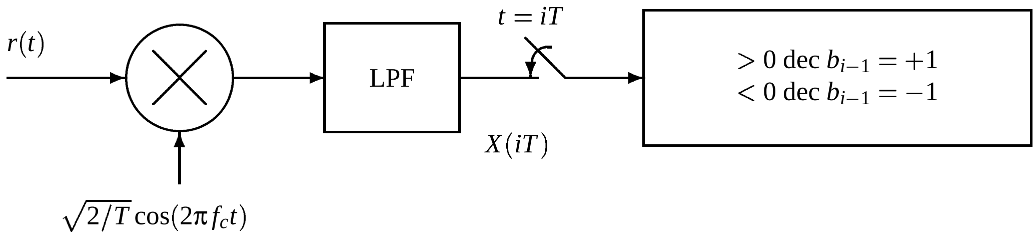


Figure 6.3: Demodulator for BPSK

Figure 6.4: Probability Density of Decision Statistic for Binary Phase Shift Keying

$$+ n(\tau)]\, d\tau$$
$$= \int_{(i-1)T}^{iT} 2\sqrt{P/T} b_{i-1} \cos(2\pi f_c \tau)\cos(2\pi f_c \tau) d\tau + \eta_i.$$

η_i is Gaussian random variable, mean 0 variance $N_0/2$. Assuming $2\pi f_c T = 2\pi n$ for some integer n (or that $f_c T >> 1$)

$$\boxed{X(iT) = \sqrt{PT}\; b_{i-1} + \eta_i = \sqrt{E}\; b_{i-1} + \eta_i.}$$

Bit Error Probability of BPSK

$$P_{e,b} = Q\left(\sqrt{\frac{2E}{N_0}}\right) = Q\left(\sqrt{\frac{2E_b}{N_0}}\right)$$

where

$$Q(x) = \int_x^{\infty} \frac{1}{2\pi} e^{-u^2/2} du$$

For binary signals this is the smallest bit error probability, i.e. BPSK are optimal signals and the receiver shown above is optimum (in additive white Gaussian noise). For binary signals the energy transmitted per information bit E_b is equal to the energy per signal E. For $P_{e,b} = 10^{-5}$ we need a bit-energy, E_b to noise density N_0 ratio of $E_b/N_0 = 9.6$dB. **Note:** $Q(x)$ is a decreasing function which is 1/2 at $x = 0$. There are efficient algorithms (based on Taylor series expansions) to calculate $Q(x)$. Since $Q(x) \leq e^{\{-x^2/2\}}/2$ the error probability can be upper bounded by

$$P_{e,b} \leq \frac{1}{2} e^{\{-E_b/N_0\}}$$

which decreases exponentially with signal-to-noise ratio.

Bandwidth of BPSK

The power spectral density is a measure of the distribution of power with respect to frequency. The power spectral density for BPSK has the form

$$S(f) = \frac{PT}{2}\left[\text{sinc}^2((f - f_c)T) + \text{sinc}^2((f + f_c)T)\right]$$

Figure 6.5: Error Probability of BPSK.

Figure 6.6: Spectrum of BPSK

Figure 6.7: Spectrum of BPSK

where

$$\text{sinc}(x) = \frac{\sin(\pi x)}{\pi x}.$$

Notice that

$$\int_{-\infty}^{\infty} S(f)df = P.$$

The power spectrum has zeros or nulls at $f - f_c = i/T$ except for $i = 0$; that is there is a null at $f - f_c = \pm 1/T$ called the first null; a null at $f - f_c = \pm 2/T$ called the second null; etc. The bandwidth between the first nulls is called the null-to-null bandwidth. For BPSK the null-to-null bandwidth is $2/T$. Notice that the spectrum falls off as $(f - f_c)^2$ as f moves away from f_c. (The spectrum of MSK falls off as the fourth power, versus the second power for BPSK).

It is possible to reduce the bandwidth of a BPSK signal by filtering. If the filtering is done properly the (absolute) bandwidth of the signal can be reduced to $1/T$ without causing any intersymbol interference; that is all the power is concentrated in the frequency range $-1/(2T) \leq |f - f_c| \leq 1/(2T)$. The drawbacks are that the signal loses its constant envelope property (useful for nonlinear amplifiers) and the sensitivity to timing errors is greatly increased. The timing sensitivity problem can be greatly alleviated by filtering to a slightly larger bandwidth $-(1+\alpha)/(2T) \leq |f - f_c| \leq (1+\alpha)/(2T)$.

Example

Given:

- Noise power spectral density of $N_0/2 = -180$ dBm/Hz $=10^{-21}$ Watts/Hz.
- $P_r = 3 \times 10^{-13}$ Watts
- Desired $P_e = 10^{-7}$.

Find: The data rate that can be used and the bandwidth that is needed.
Solution: Need $Q(\sqrt{2E_b/N_0}) = 10^{-7}$ or $E_b/N_0 = 11.3$dB or $E_b/N_0 = 13.52$. But $E_b/N_0 = P_r T/N_0 = 13.52$. Thus the data bit must be at least $T = 9.0 \times 10^{-8}$ seconds long, i.e. the data rate $1/T$ must be less than 11 Mbits/second. Clearly we also need a (null-to-null) bandwidth of 22 MHz.

An alternative view of BPSK is that of two antipodal signals; that is

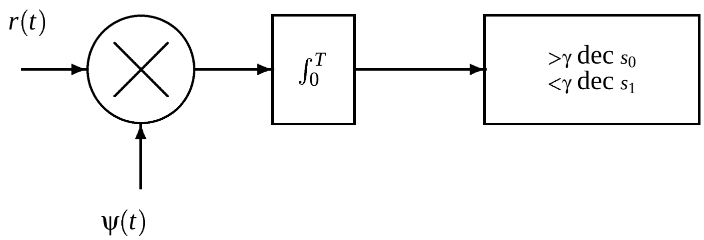
$$s_0(t) = \sqrt{E}\psi(t), \quad 0 \leq t \leq T$$

and

$$s_1(t) = -\sqrt{E}\psi(t), \quad 0 \leq t \leq T$$

where $\psi(t) = \sqrt{2/T}\cos(2\pi f_c t)$, $0 \leq t \leq T$ is a unit energy waveform. The above describes the signals transmitted only during the interval $[0, T]$. Obviously this is repeated for other intervals. The receiver correlates with $\psi(t)$ over the interval $[0, T]$ and compares with a threshold (usually 0) to make a decision. The correlation receiver is shown below.

Figure 6.8: Spectrum of BPSK



This is called the "Correlation Receiver." Note that synchronization to the symbol timing and oscillator phase are required.

1. Effect of Filtering and Nonlinear Amplification on a BPSK waveform

In this section we illustrate one main drawback to BPSK. The fact that the signal amplitude has discontinuities causes the spectrum to have fairly large sidelobes. For a system that has a constraint on the bandwidth this can be a problem. A possible solution is to filter the signal. A bandpas filter centered at the carrier frequency which removes the sidbands can be inserted after mixing to the carrier frequency. Alternatly we can filter the data signal at baseband before mixing to the carrier frequency.

Below we simulate this type of system to illustrate the effect of filtering and nonlinear amplification. The data waveform $b(t)$ is mixed onto a carrier. This modulated waveform is denoted by

$$s_1(t) = \sqrt{2P}\cos(2\pi f_c t)$$

The signal $s_1(t)$ is filtered by a fourth order bandpass Butterworth filter with passband from $f_c - 4Rb$ to $f_c + 4Rb$ The filtered signal is denoted by $s_2(t)$. The signal $s_2(t)$ is then amplified. The input-output characteristics of the amplifier are

$$s_3(t) = 100\tanh(2s_1(t))$$

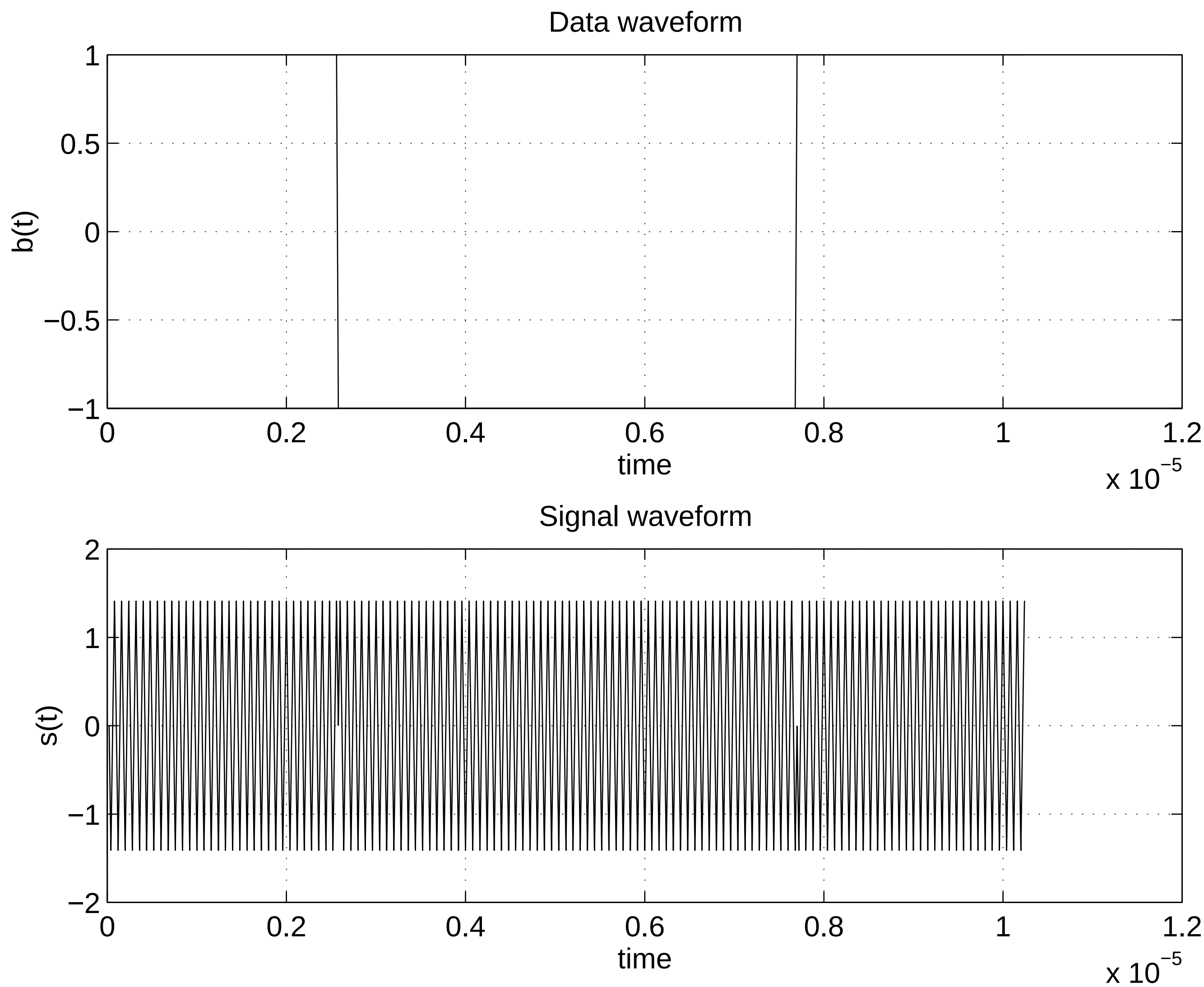
This amplifier is fairly close to a hard limiter in which every input greater than zero is mapped to 100 and every input less than zero is mapped to -100.

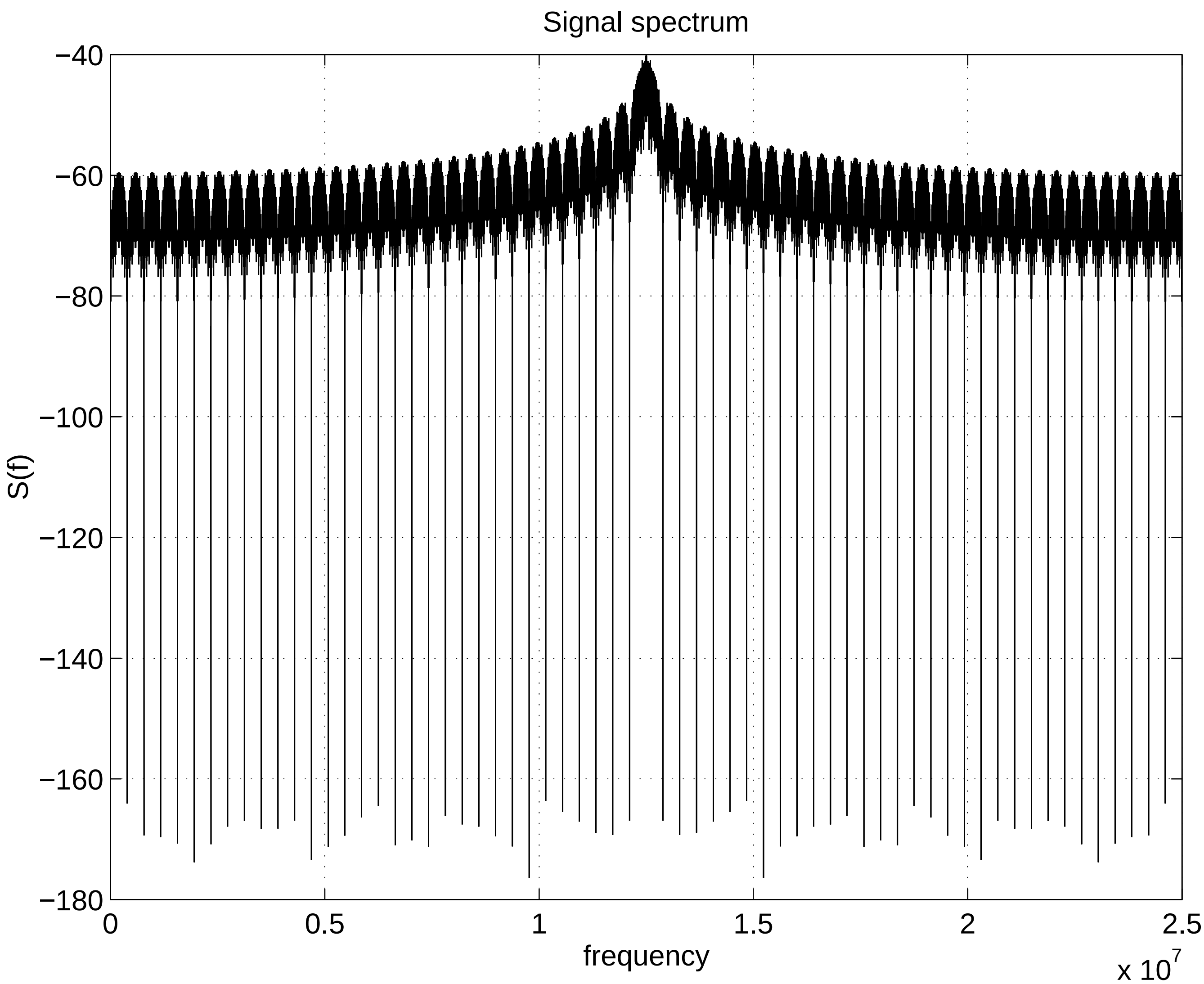
Simulation Parameters

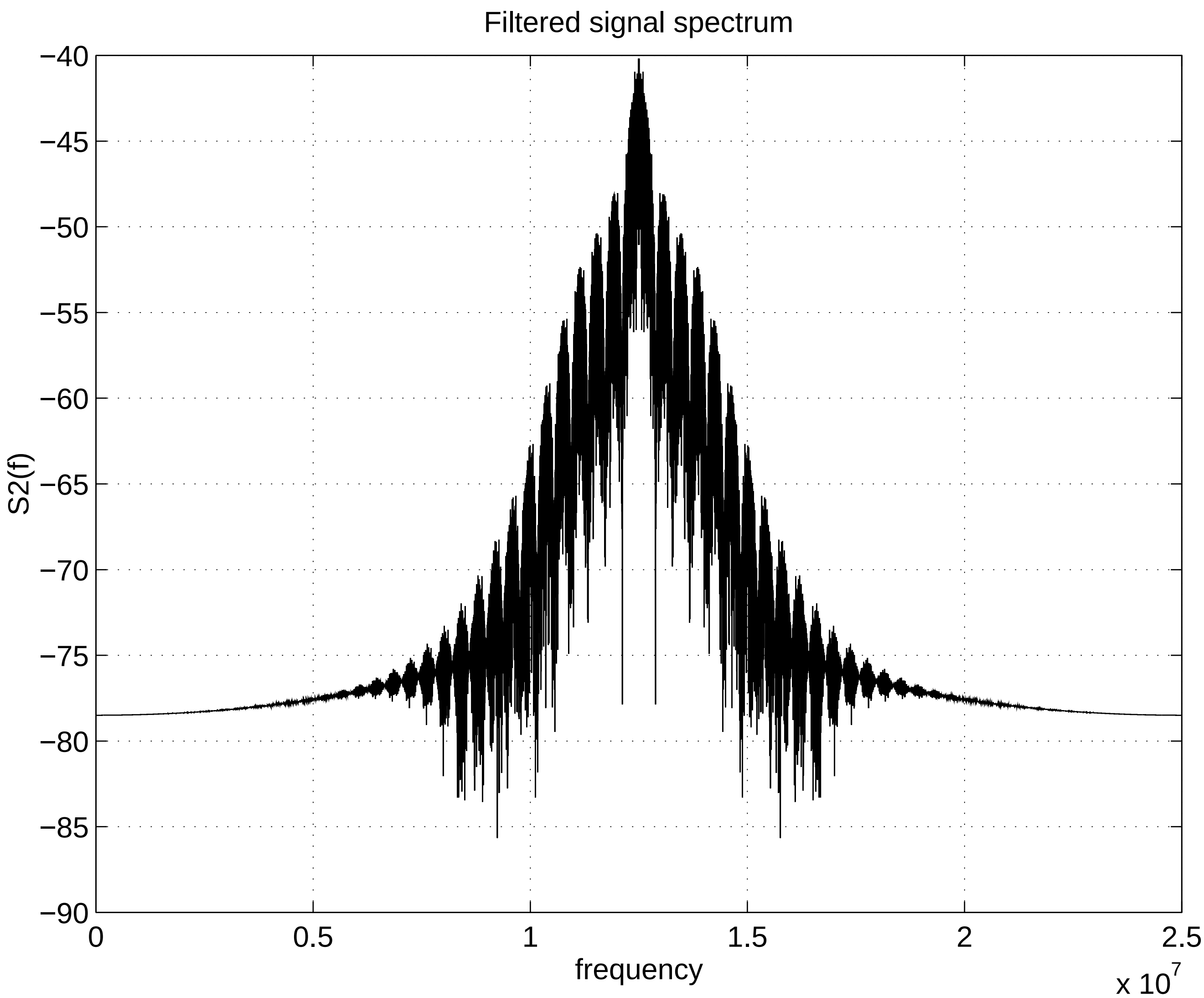
Sampling Frequency= 50MHz
Sampling Time =20nseconds
Center Frequency= 12.5MHz
Data Rate=390.125kbps
Simulation Time= 1.31072 m s

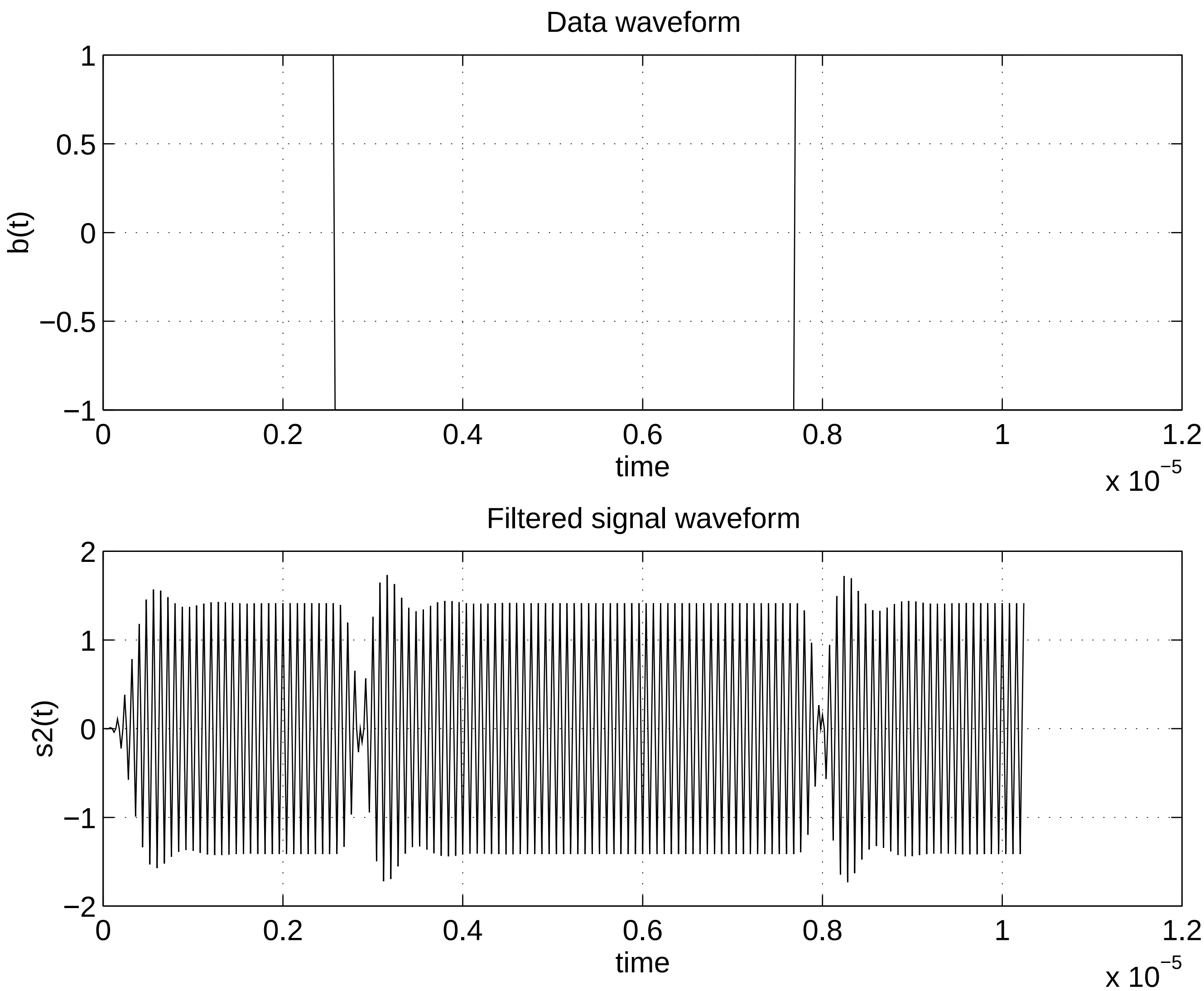
2. Quaternary Phase Shift Keying (QPSK)

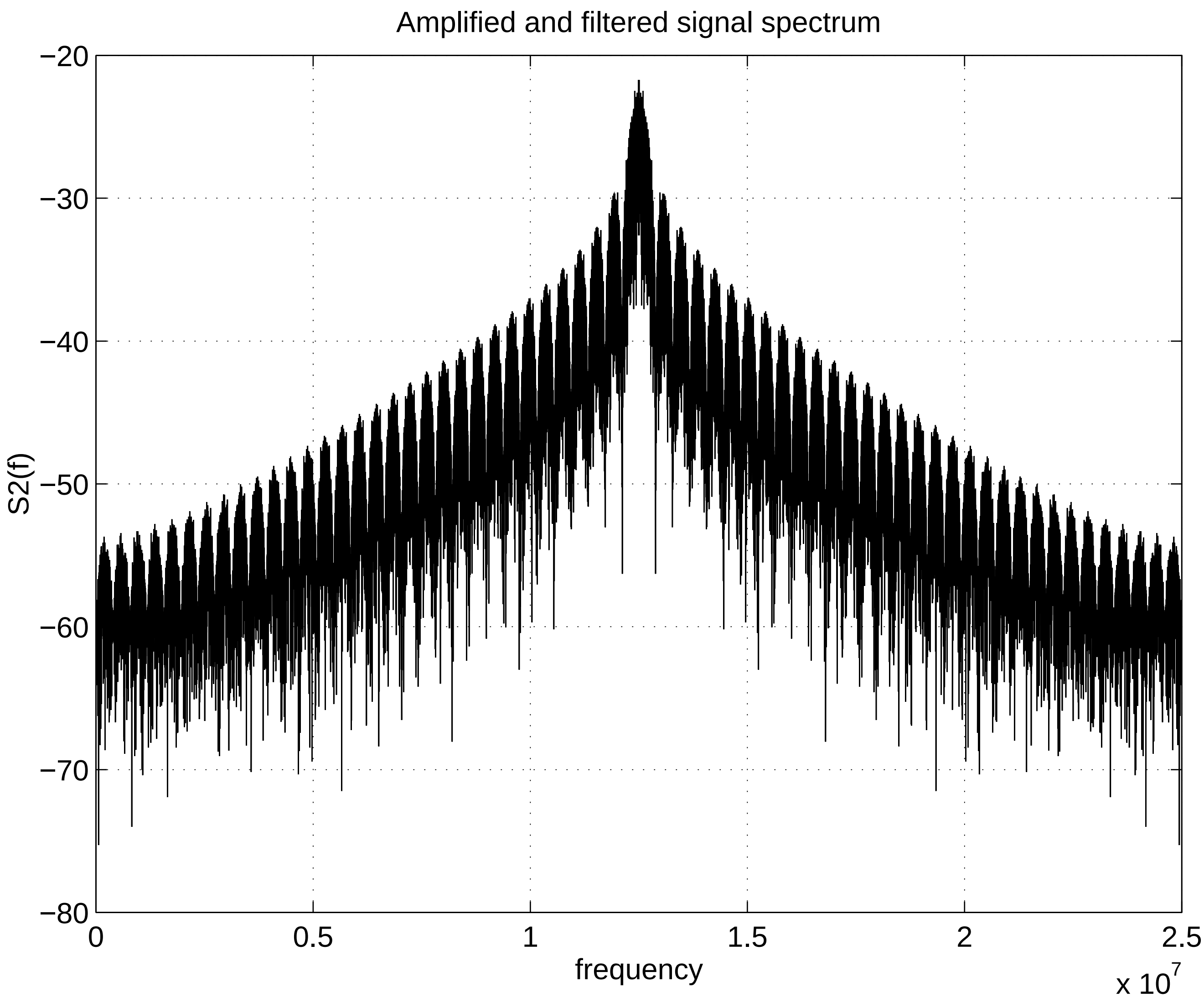
The next modulation technique we consider is QPSK. In this modulation technique one of four phases of the carrier is transmitted in a symbol duration denoted by T_s. Since one of four waveforms is transmitted there are two bits of information transmitted during each symbol duration. An alternative way of describing QPSK is that of two carriers offset in phase by 90 degrees. Each of these carriers is then modulated using BPSK. These two carriers are called the inphase and quadrature carriers. Because the carriers are 90 degrees offset, at the output of the correlation receiver they do not interfer with each other (assuming perfect phase synchronization). The advantage of QPSK over BPSK is that the the data rate is twice as high for the same bandwidth. Alternatively single-sideband BPSK would have the same rate in bits per second per hertz but would have a more difficult job of recovering the carrier frequency and phase.


Data waveform
b(t)
1
0.5
0
−0.5
−1
0
0.2
0.4
0.6
0.8
1
1.2
time
x 10^−5
Signal waveform
s(t)
2
1
0
−1
−2
0
0.2
0.4
0.6
0.8
1
1.2
time
x 10^−5

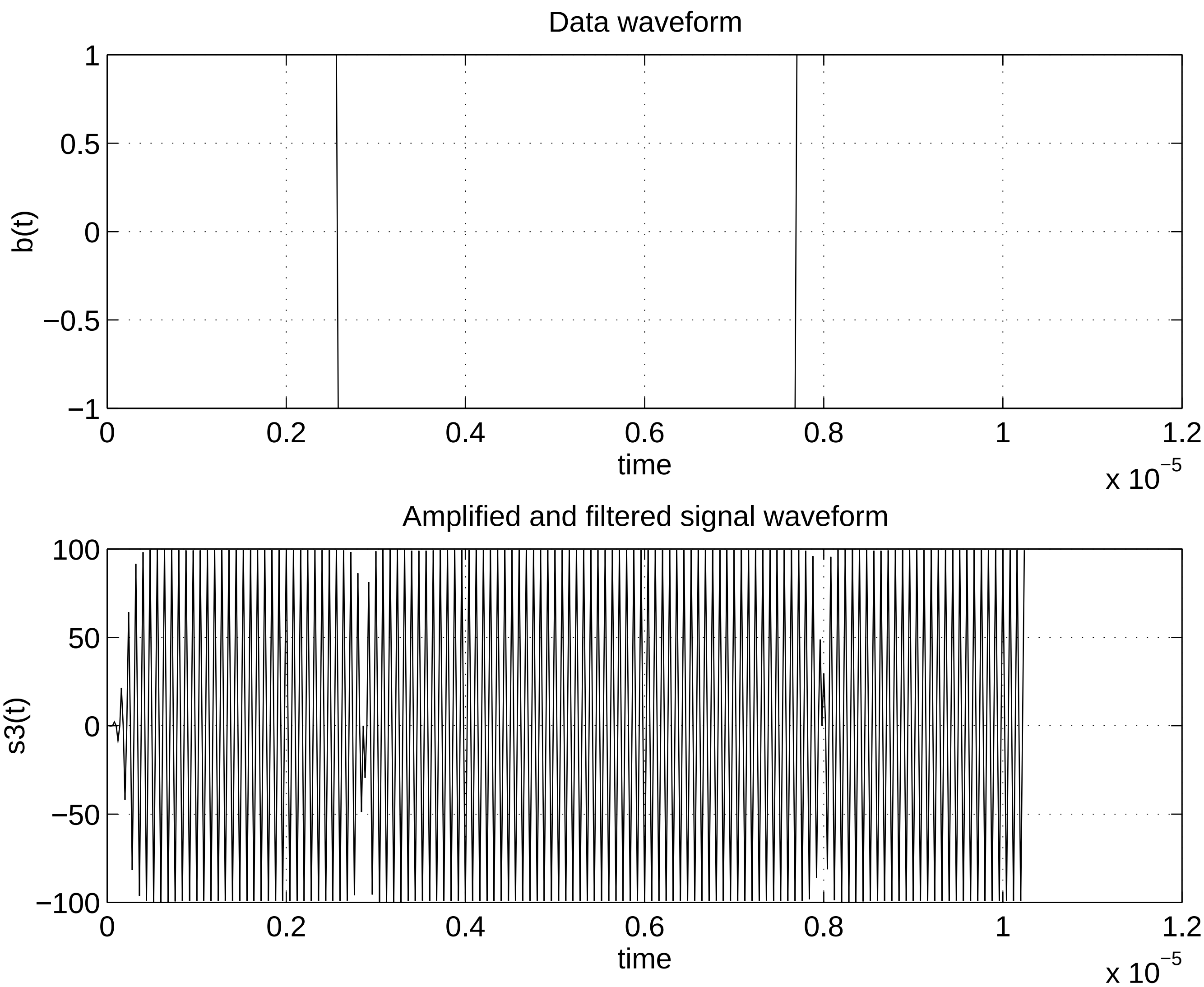

Signal spectrum
S(f)
frequency
x 10^7
−40
−60
−80
−100
−120
−140
−160
−180
0
0.5
1
1.5
2
2.5


Filtered signal spectrum
−40
−45
−50
−55
−60
−65
−70
−75
−80
−85
−90
S2(f)
0
0.5
1
1.5
2
2.5
frequency
x 10^7


Data waveform
1
0.5
0
−0.5
−1
b(t)
0
0.2
0.4
0.6
0.8
1
1.2
time
x 10−5
Filtered signal waveform
2
1
0
−1
−2
s2(t)
0
0.2
0.4
0.6
0.8
1
1.2
time
x 10−5



Amplified and filtered signal spectrum
−20
−30
−40
−50
−60
−70
−80
S2(f)
0
0.5
1
1.5
2
2.5
frequency
x 10^7


Data waveform
b(t)
1
0.5
0
−0.5
−1
0
0.2
0.4
0.6
0.8
1
1.2
time
x 10^−5
Amplified and filtered signal waveform
s3(t)
100
50
0
−50
−100
0
0.2
0.4
0.6
0.8
1
1.2
time
x 10^−5

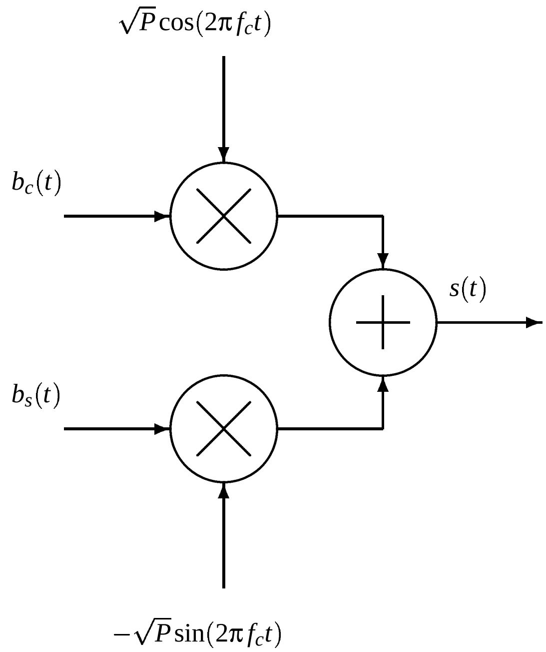


Figure 6.9: Modulator for QPSK

$$\begin{aligned} b_c(t) &= \sum_{l=-\infty}^{\infty} b_{c,l}\; p_{T_s}(t-lT_s), \quad b_{c,l} \in \{+1,-1\} \\ b_s(t) &= \sum_{l=-\infty}^{\infty} b_{s,l}\; p_{T_s}(t-lT_s), \quad b_{s,l} \in \{+1,-1\} \end{aligned}$$

$$\begin{aligned} s(t) &= \sqrt{P}[b_c(t)\cos(2\pi f_c t) - b_s(t)\sin(2\pi f_c t)] \\ &= \sqrt{2P}\cos(2\pi f_c t + \phi(t)) \end{aligned}$$

The transmitted power is still P. The symbol duration is T_s seconds. The data rate is $R_b = 2/T_s$ bits seconds.

The phase $\phi(t)$, of the transmitted signal is related to the data waveform as follows.

$$\phi(t) = \sum_{l=-\infty}^{\infty} \phi_l\; p_{T_s}(t-lT_s), \qquad \phi_l \in \{\pi/4, 3\pi/4, 5\pi/4, 7\pi/4\}$$

The relation between ϕ_l and $b_{c,l}, b_{s,l}$ is shown in the following table

$b_{c,l}$	$b_{s,l}$	ϕ_l
+1	+1	$\pi/4$
-1	+1	$3\pi/4$
-1	-1	$5\pi/4$
+1	-1	$7\pi/4$

The constellation of QPSK is shown below. The phase of the overall carrier can be on of four values. Transitions between any of the four values may occur at any symbol transition. Because of this, it is possible that the transition is to the 180 degree opposite phase. When this happens the amplitude of the signal goes through zero. In theory this is an instantaneous transition. In practice, when the signal has been filtered to remove out-of-band components this transition is slowed down. During this transition the amplitude of the carrier goes throguh zero.

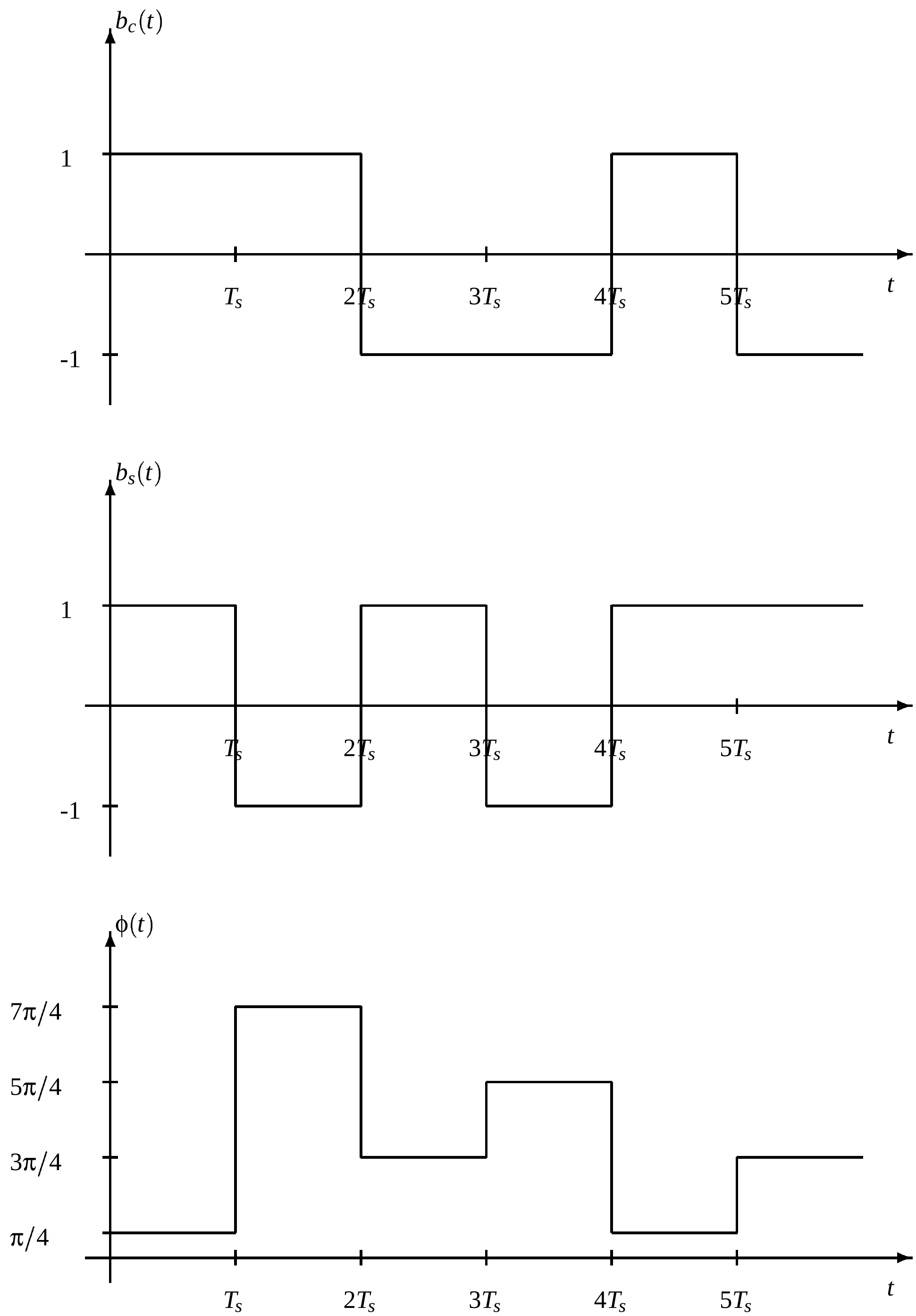


Figure 6.10: Timing and Phase of QPSK

This can be undesireable for various reasons. One reason is that nonlinear amplifiers with a non constant envelope signal will regenerate the out-of-band spectral components. Another reason is that at the receiver, certain synchronization circuits need constant envelope to maintain their tracking capability.

Figure 6.11: Constellation of QPSK

The bandwidth of QPSK is given by

$$\begin{aligned} S(f) &= PT_s/2\,[\text{sinc}^2((f-f_c)T_s)+\text{sinc}^2((f+f_c)T_s)] \\ &= PT_b\,[\text{sinc}^2(2(f-f_c)T_b)+\text{sinc}^2(2(f+f_c)T_b)] \end{aligned}$$

since $T_s = T_b/2$. Thus while the spectrum is compressed by a factor of 2 relative to BPSK with the same bit rate, the center lobe is also 3dB higher, that is the peak power density is higher for QPSK than BPSK. The null-to-null bandwidth is $2/T_s = R_b$.

Assuming $2\pi f_c T_s = 2\pi n$ or $2\pi f_c T_s \gg 1$

$$X_c(iT_s) = \sqrt{PT_s/2}\, b_{c,i-1} + \eta_{c,i} = \sqrt{E_b}\, b_{c,i-1} + \eta_{c,i}$$

$$X_s(iT_s) = \sqrt{PT_s/2}\, b_{s,i-1} + \eta_{s,i} = \sqrt{E_b}\, b_{s,i-1} + \eta_{s,i}$$

where $E_b = PT_s/2$ is the energy per transmitted bit. Also $\eta_{c,i}$ and $\eta_{s,i}$ are Gaussian random variables, with mean 0 and variance $N_0/2$.

Bit Error Probability of QPSK

$$P_{e,b} = Q(\sqrt{\frac{2E_b}{N_0}})$$

The probability that a symbol error is made is

$$P_{e,s} = 1-(1-P_{e,b})^2 = 2P_{e,b} - P_{e,b}^2$$

Thus for the same data rate, transmitted power, and bit error rate (probability of error), QPSK has half the (null-to-null) bandwidth of BPSK.

Example

Given:

- Noise power spectral density of $N_0/2 = -110$ dBm/Hz $=10^{-14}$ Watts/Hz.
- $P_r = 3\times 10^{-6}$ Watts
- Desired $P_e = 10^{-7}$.

Find: The data rate that can be used and the bandwidth that is needed for QPSK.
Solution: Need $Q(\sqrt{2E_b/N_0}) = 10^{-7}$ or $E_b/N_0 = 11.3$dB or $E_b/N_0 = 13.52$. But

$$\begin{aligned} E_b/N_0 &= \frac{\frac{P_r}{2}(T_s)}{N_0} \\ &= P_rT/N_0 = 13.52 \end{aligned}$$

since $T_s = 2T$. Thus the data bit must be at least $T = 9.0\times 10^{-8}$ seconds long, i.e. the data rate $1/T$ must be less than 11 Mbits/second. Clearly we also need a (null-to-null) bandwidth of 11 MHz.

Figure 6.12: Spectrum of QPSK

Figure 6.13: Spectrum of QPSK

Figure 6.14: Spectrum of QPSK

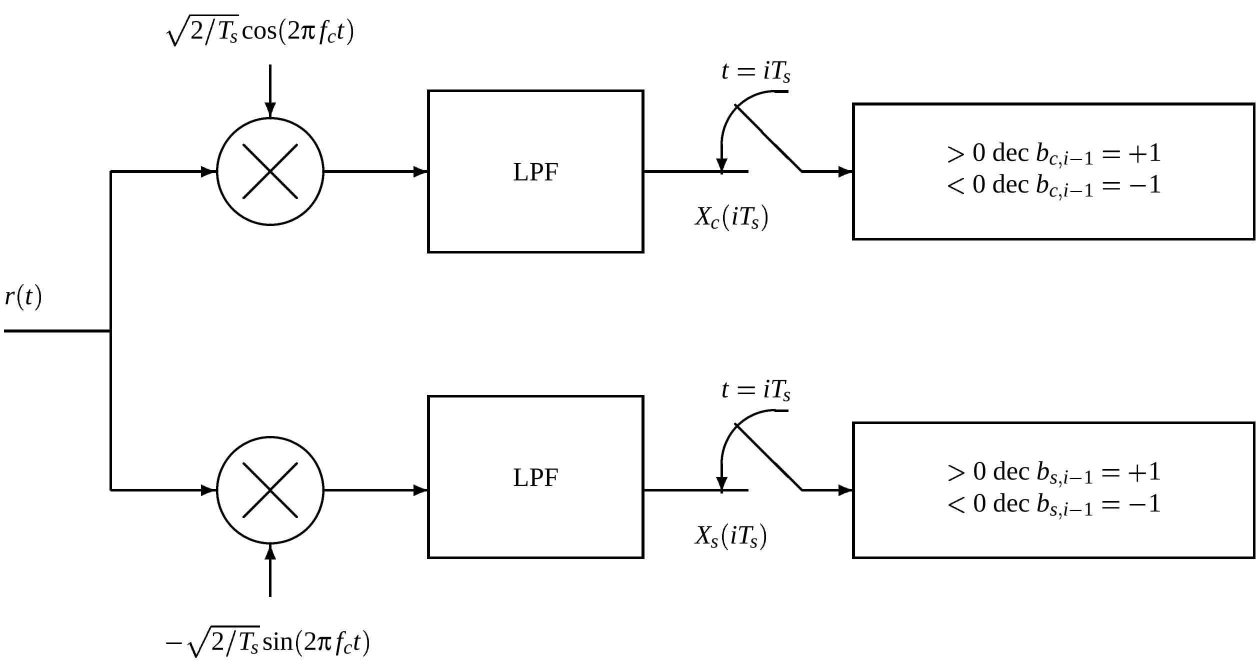


Figure 6.15: QPSK Demodulator

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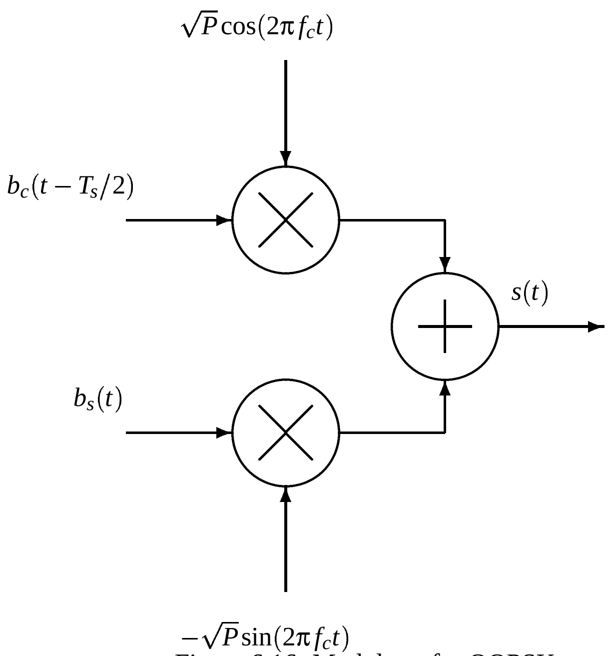


Figure 6.16: Modulator for OQPSK

3. Offset Quaternary Phase Shift Keying (OQPSK)

The disadvantages of QPSK can be fixed by offsetting one of the data streams by a fraction (usually 1/2) of a symbol duration. By doing this we only allow one data bit to change at a time. When this is done the possible phase transitions are ± 90 deg. In this way the transitions through the origin are illiminated. Offset QPSK then gives the same performance as QPSK but will have less distorition when there is filtering and nonlinearities.

$$b_c(t) = \sum_{l=-\infty}^{\infty} b_{c,l}\ p_{T_s}(t-lT_s), \quad b_{c,l} \in \{+1,-1\}$$

$$b_s(t) = \sum_{l=-\infty}^{\infty} b_{s,l}\ p_{T_s}(t-lT_s), \quad b_{s,l} \in \{+1,-1\}$$

$$s(t) = \sqrt{P}[b_c(t-T_s/2)\cos(2\pi f_c t) - b_s(t)\sin(2\pi f_c t)]$$

$$s(t) = \sqrt{2P}\cos(2\pi f_c t + \phi(t))$$

The transmitted power is still P. The symbols duration is T_s seconds. The data rate is $R_b = 2/T_s$ bits seconds. The bandwidth (null-to-null) is $2/T_s = R_b$. This modification of QPSK removes the possibility of both data bits changing simultaneously. However, one of the data bits may change every $T_s/2$ seconds but 180 degree changes are not allowed. The bandwidth of OQPKS is the same as QPSK. OQPSK has advantage over QPSK when passed through nonlinearities (such as in a satellite) in that the out of band interference generated by first bandlimiting and then hard limiting is less with OQPSK than QPSK.

Figure 6.17: Constellation of QPSK

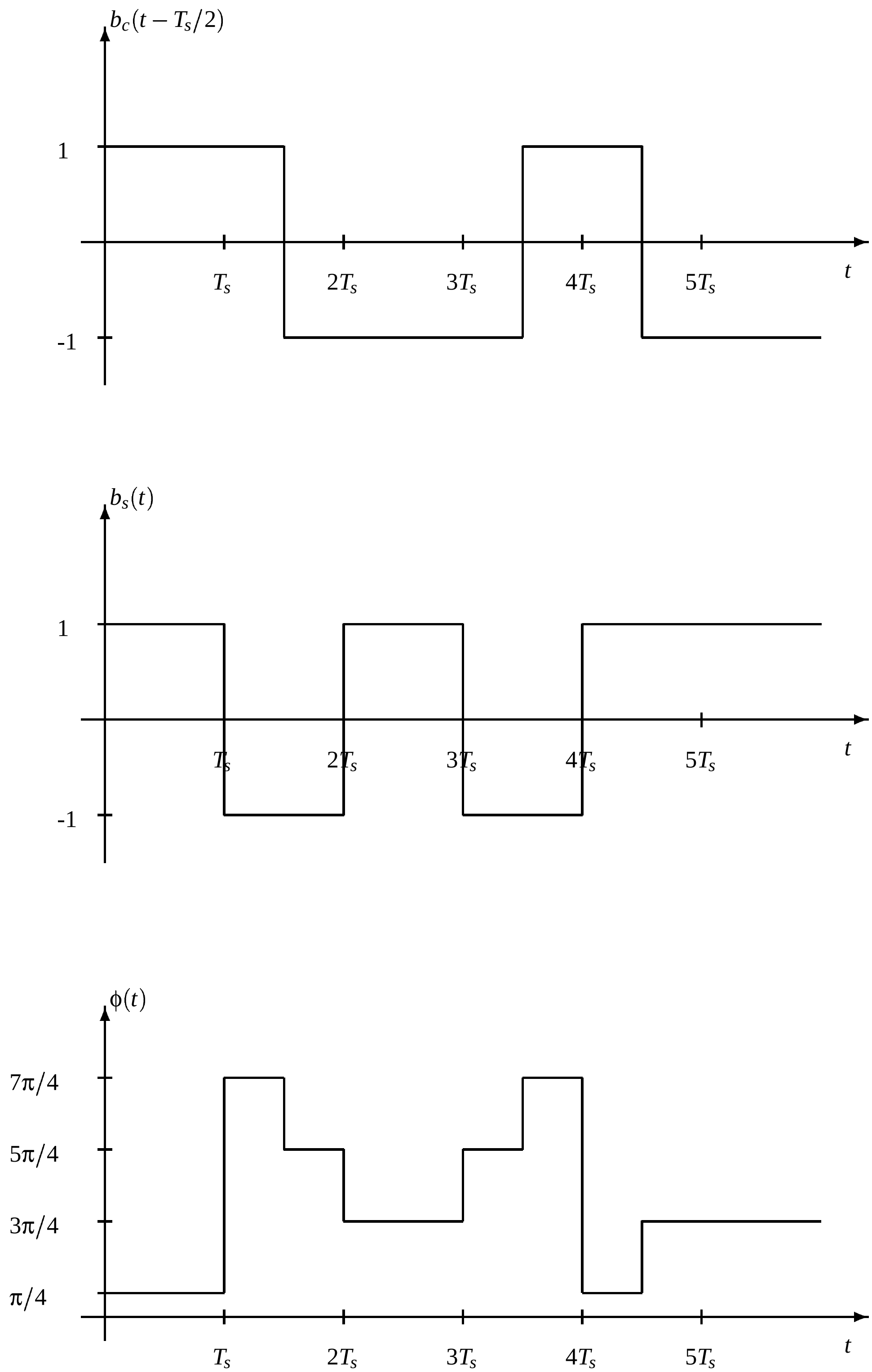


Figure 6.18: Data and Phase Waveforms for OQPSK

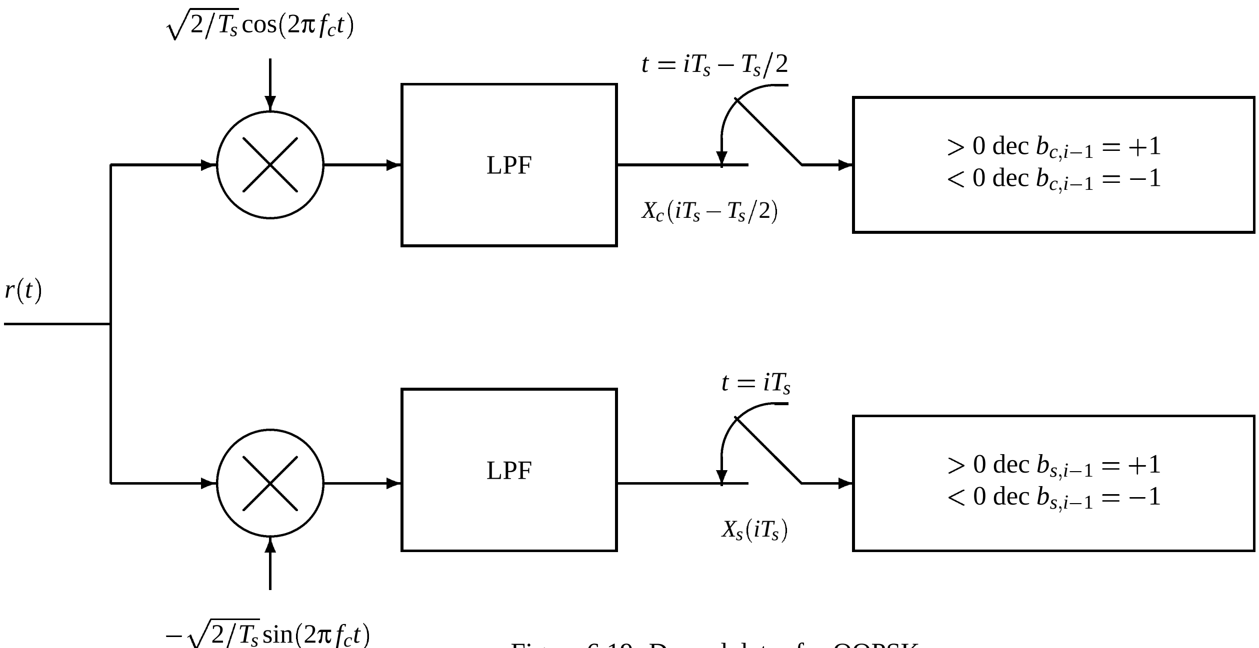


Figure 6.19: Demodulator for OQPSK

Assuming $2\pi f_c T_s = 2\pi n$ or $2\pi f_c T_s \gg 1$

$$\begin{aligned} X_c(iT_s - T_s/2) &= \sqrt{PT_s/2}\, b_{c,i-1} + \eta_{c,i} = \sqrt{E_b}\, b_{c,i-1} + \eta_{c,i} \\ X_s(iT_s) &= \sqrt{PT_s/2}\, b_{s,i-1} + \eta_{s,i} = \sqrt{E_b}\, b_{s,i-1} + \eta_{s,i} \end{aligned}$$

where $E_b = PT_s/2$ is the energy per transmitted bit. Also $\eta_{c,i}$ and $\eta_{s,i}$ are Gaussian random variables, with mean 0 variance $N_0/2$.

Bit Error Probability of OQPSK

$$P_{e,b} = Q(\sqrt{\frac{2E_b}{N_0}})$$

The probability that a symbol error is made is

$$P_{e,s} = 1 - (1 - P_{e,b})^2 = 2P_{e,b} - P_{e,b}^2$$

This is the same as QPSK.

4. Minimum Shift Keying (MSK)

Minimum shift keying can be viewed in several different ways and has a number of significant advantages over the previously considered modulation schems. MSK can be thought of as a variant of OQPSK where the data pulse waveforms are shaped to allow smooth transition between phases. It can also be thought of a a form of frequency shift keying where the two frequencies are separated by the minimum amount to maintain orthogonality and have continuous phase when switching from one frequency to another (hence the name minimum shift keying). The advantages of MSK include a better spectral efficiency in most cases. In fact the spectrum of MSK falls off at a faster rate than BPSK, QPSK and OQPSK. In addition there is an easier implementation than OQPSK (called serial MSK) that aviods the problem of having a precisely controlled time offset between the two data streams.

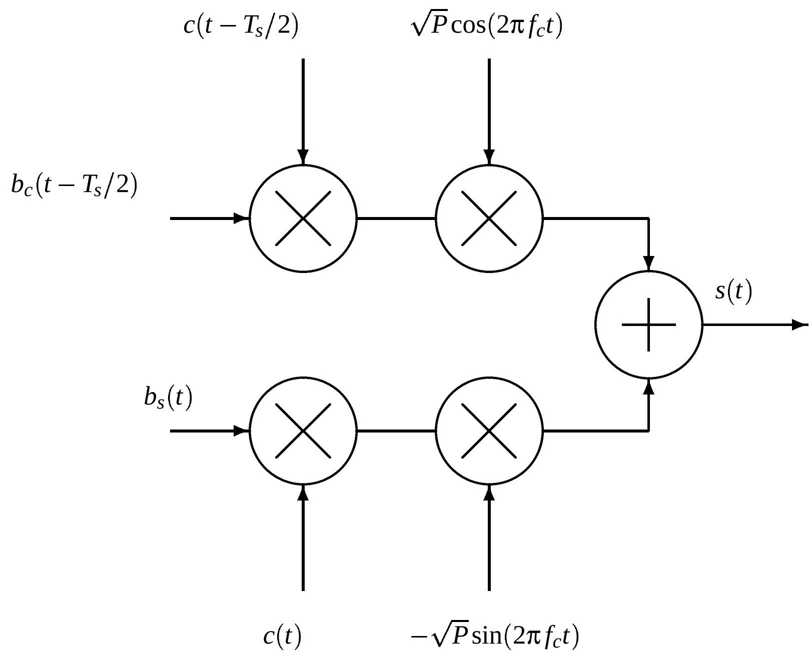


Figure 6.20: Modulator for MSK

An additional advantage is that MSK can be demodulator noncoherently as well as coherently. So for applications requiring a low cost receiver MSK may be a good choice.

$$
\begin{aligned}
b_c(t) &= \sum_{l=-\infty}^{\infty} b_{c,l}\, p_{T_s}(t-lT_s), \quad b_{c,l} \in \{+1,-1\} \\
b_s(t) &= \sum_{l=-\infty}^{\infty} b_{s,l}\, p_{T_s}(t-lT_s), \quad b_{s,l} \in \{+1,-1\} \\
c(t) &= \sqrt{2}\sin(\pi t/T_s) \quad c(t-T_s/2) = -\sqrt{2}\cos(\pi t/T_s)
\end{aligned}
$$

$$
s(t) = \sqrt{P}[b_c(t-T_s/2)c(t-T_s/2)\cos(2\pi f_c t) - b_s(t)c(t)\sin(2\pi f_c t)]
$$

$$
\begin{aligned}
s(t) &= \sqrt{2P}[\{-b_c(t-T_s/2)\cos(\pi t/T_s)\}\cos(2\pi f_c t) \\
&\quad -\{b_s(t)\sin(\pi t/T_s)\}\sin(2\pi f_c t)] \\
&= \sqrt{2P}\cos(2\pi f_c t + \phi(t))
\end{aligned}
$$

where

$$
\begin{aligned}
\cos(\phi(t)) &= -b_c(t-T_s/2)\cos(\pi t/T_s) \\
\sin(\phi(t)) &= b_s(t)\sin(\pi t/T_s)
\end{aligned}
$$

$$
\phi(t) = \tan^{-1}\left(\frac{b_s(t)\sin(\pi t/T_s)}{-b_c(t-T_s/2)\cos(\pi t/T_s)}\right)
$$

$b_c(t-T_s/2)$	$b_s(t)$	$\phi(t)$
+1	+1	$\pi-\frac{\pi t}{T_s}$
+1	-1	$\pi+\frac{\pi t}{T_s}$
-1	+1	$\frac{\pi t}{T_s}$
-1	-1	$-\frac{\pi t}{T_s}$

In the above table, because of the delay of the bit stream corresponding to the cosine branch, only one bit is allowed to change at a time. During each time interval of duration $T_s/2$ during which the data bits remain constant there is a phase shift of $\pm\pi/2$. Because the phase changes linearly with time MSK can also be viewed as frequency shift keying. The two different frequencies are $f_c+\frac{1}{2T_s}$ and $f_c-\frac{1}{2T_s}$. The change in frequency is $\Delta f=\frac{1}{T_s}=\frac{1}{2T_b}$ where $T_b^{-1}=2/T_s$ is the data bit rate. The transmitted power is still P. The symbols duration is T_s seconds. The data rate is $R_b=2/T_s$ bits seconds. The signal has constant envelope which is useful for nonlinear amplifiers. The bandwidth is different because of the pulse shaping waveforms.

The spectrum of MSK is given by

$$S(f) = \frac{8PT_b}{\pi^2}\left\{\frac{\cos^2(2\pi T_b(f-f_c))}{[1-(4T_b(f-f_c))^2]^2} + \frac{\cos^2(2\pi T_b(f+f_c))}{[1-(4T_b(f+f_c))^2]^2}\right\}$$

The nulls in the spectrum are at $(f-f_c)T_b$ = 0.75, 1.25, 1.75,.... Because we force the signal to be continuous in phase MSK has significantly faster decay of the power spectrum as the frequency from the carrier becomes larger. MSK decays as $1/f^4$ while QPSK, OQPSK, and BPSK decay as $1/f^2$ as the frequency differs more and more from the center frequency.

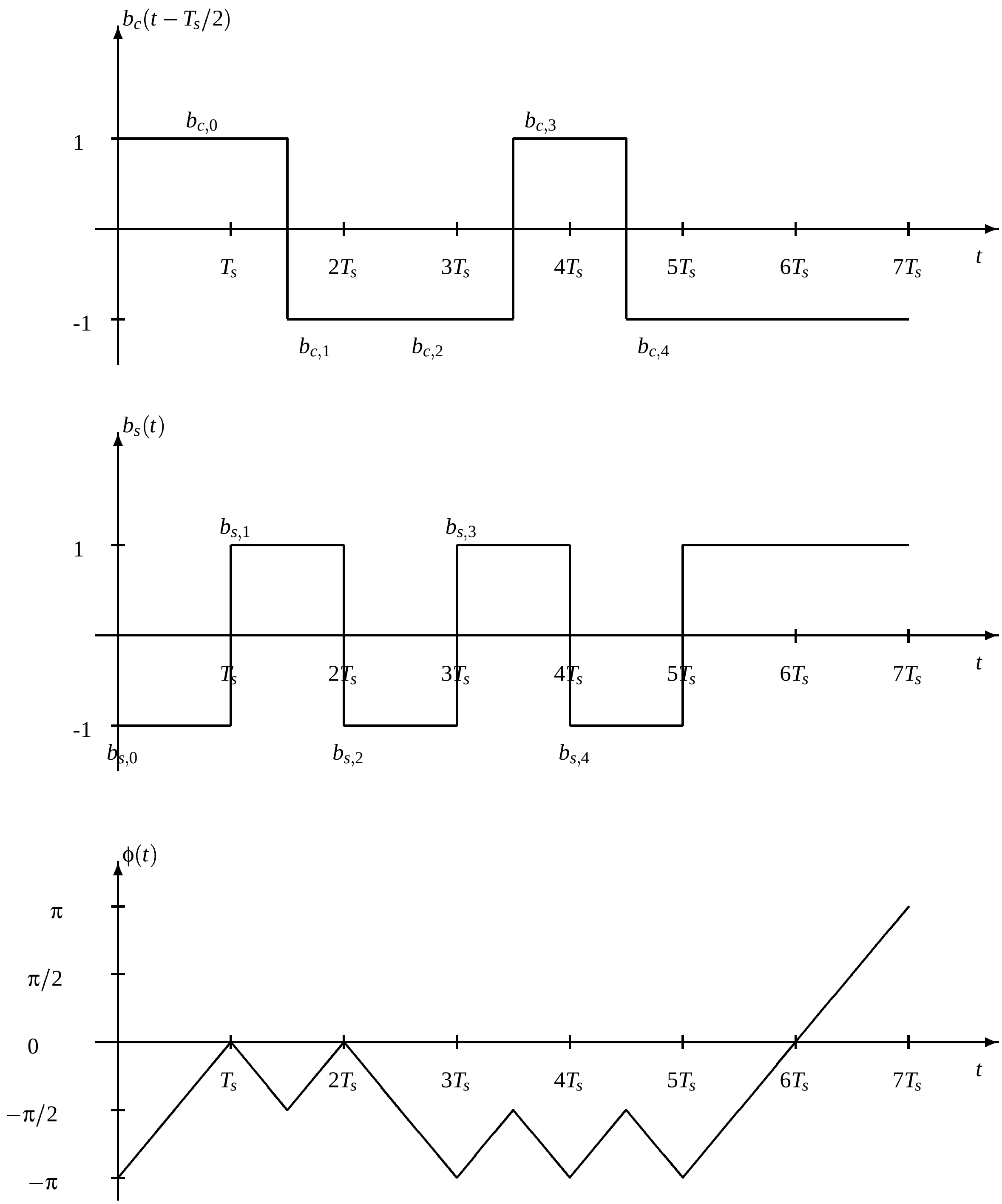


Figure 6.21: Data and phase waveforms for MSK

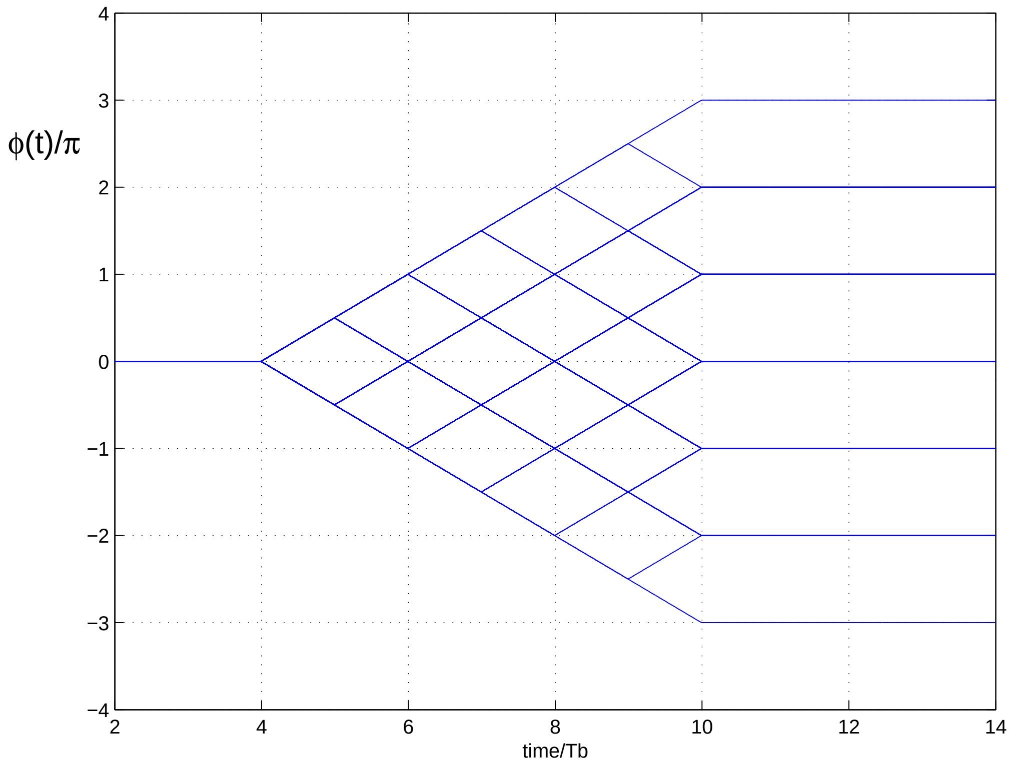


Figure 6.22: Phase of MSK signals

Figure 6.23: Constellation of MSK

Figure 6.24: Spectrum of MSK

Figure 6.25: Spectrum of MSK

Figure 6.26: Spectrum of MSK

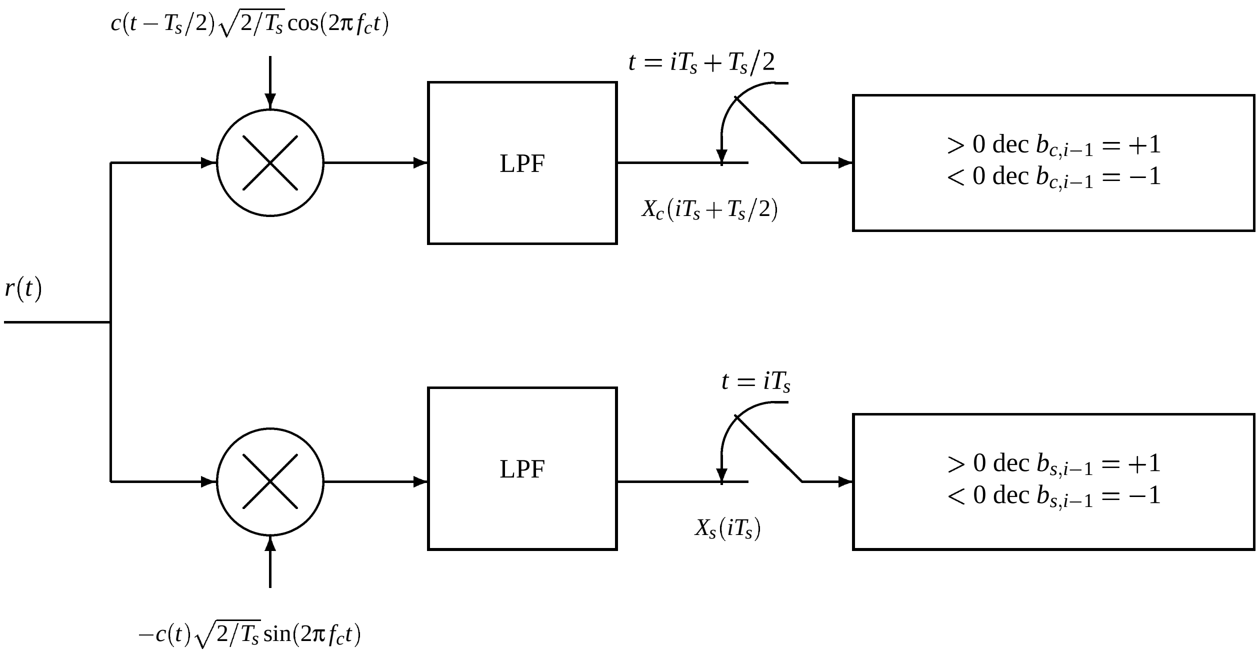


Figure 6.27: Coherent Demodulator for MSK

Assuming $2\pi f_c T_s = 2\pi n$ or $2\pi f_c T_s \gg 1$

$$\begin{aligned} X_c(iT_s + T_s/2) &= \sqrt{PT_s/2}\, b_{c,i-1} + \eta_{c,i} = \sqrt{E_b}\, b_{c,i-1} + \eta_{c,i} \\ X_s(iT_s) &= \sqrt{PT_s/2}\, b_{s,i-1} + \eta_{s,i} = \sqrt{E_b}\, b_{s,i-1} + \eta_{s,i} \end{aligned}$$

where $E_b = PT_s/2$ is the energy per transmitted bit. Also $\eta_{c,i}$ and $\eta_{s,i}$ are Gaussian random variables, with mean 0 variance $N_0/2$.

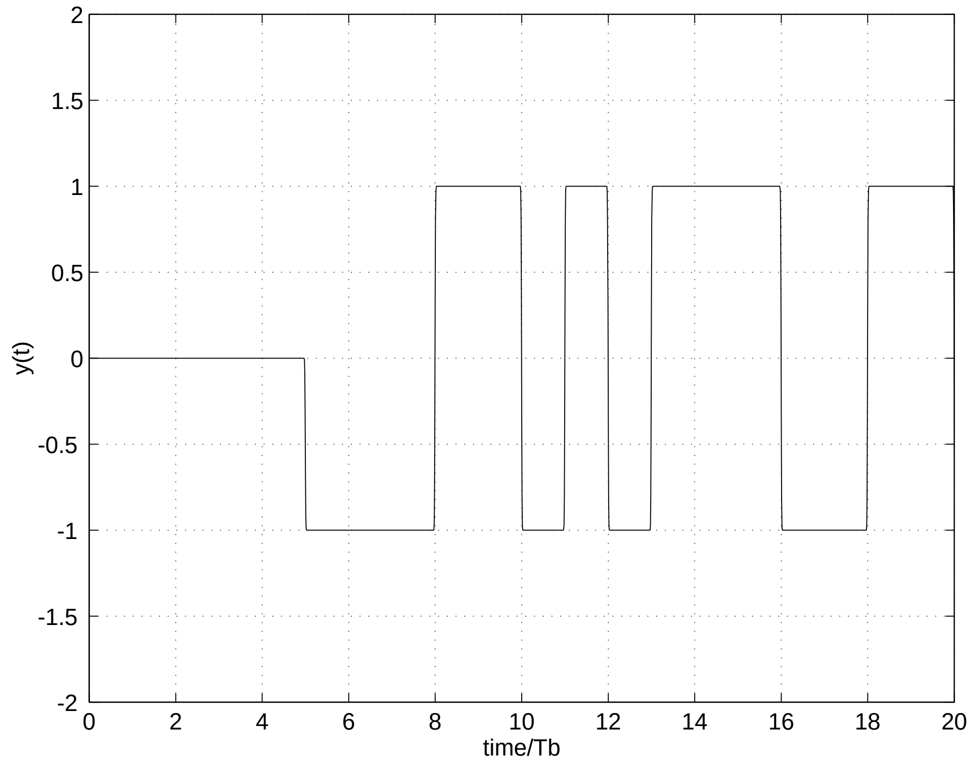


Figure 6.28: Waveform for Minimum Shift Keying

Bit Error Probability of MSK with Coherent Demodulation

Since the signals are still antipodal

$$P_{e,b} = Q\left(\sqrt{\frac{2E_b}{N_0}}\right)$$

The probability that a symbol error is made is

$$P_{e,s} = 1 - (1 - P_{e,b})^2 = 2P_{e,b} - P_{e,b}^2$$

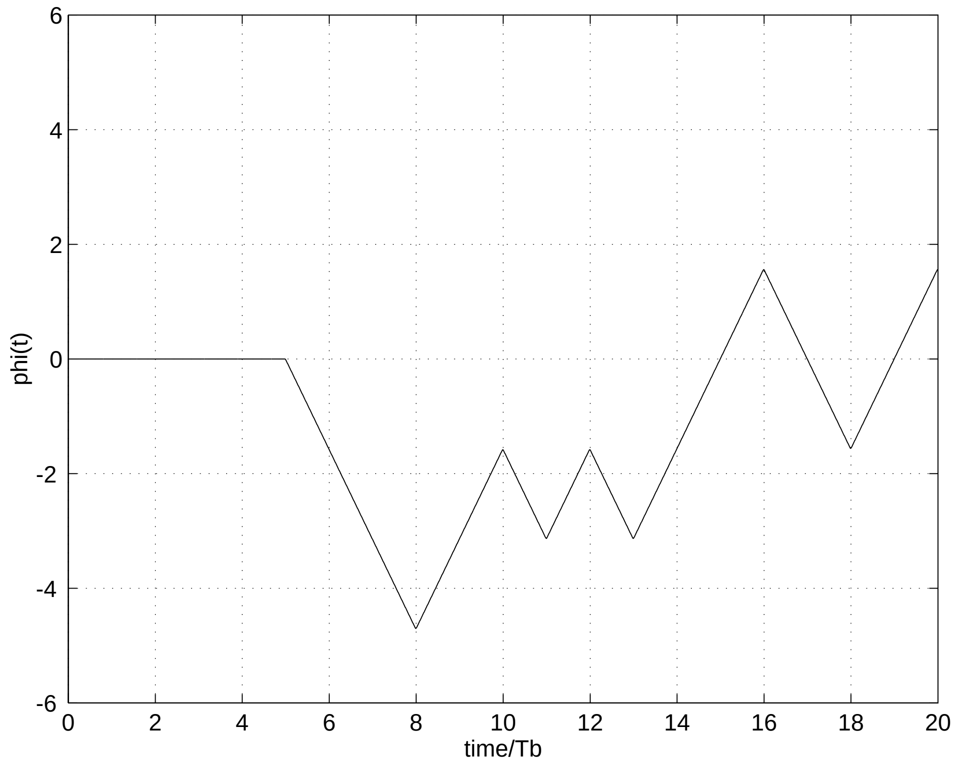


Figure 6.29: Phase Waveform for Minimum Shift Keying

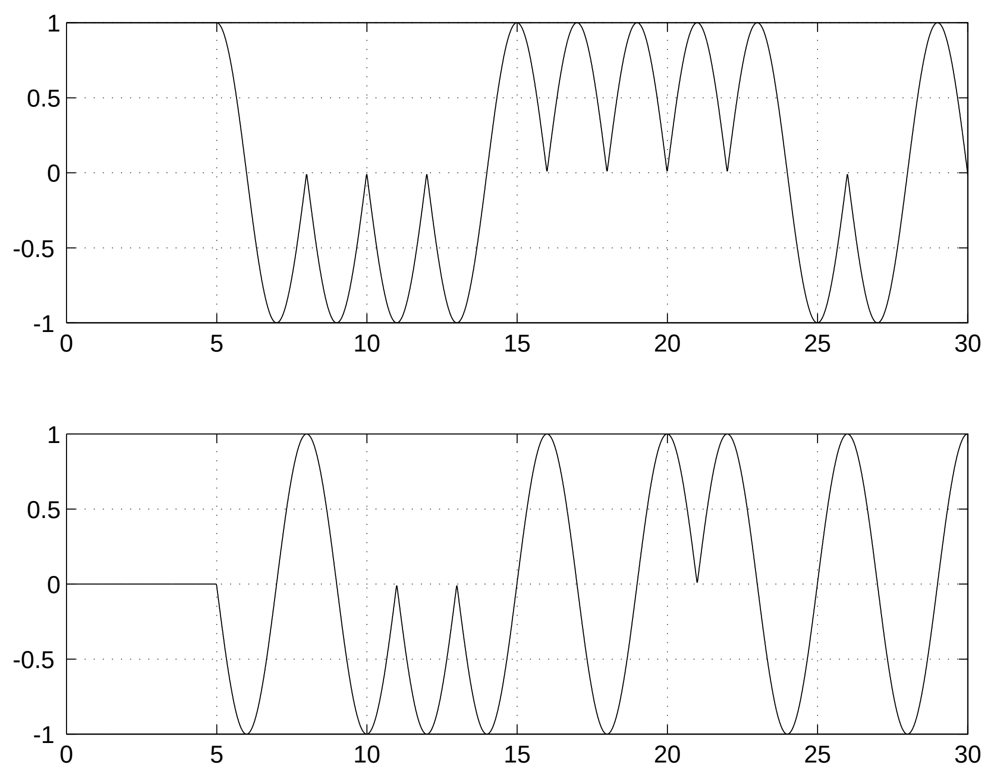


Figure 6.30: Quadrature Waveforms for Minimum Shift Keying

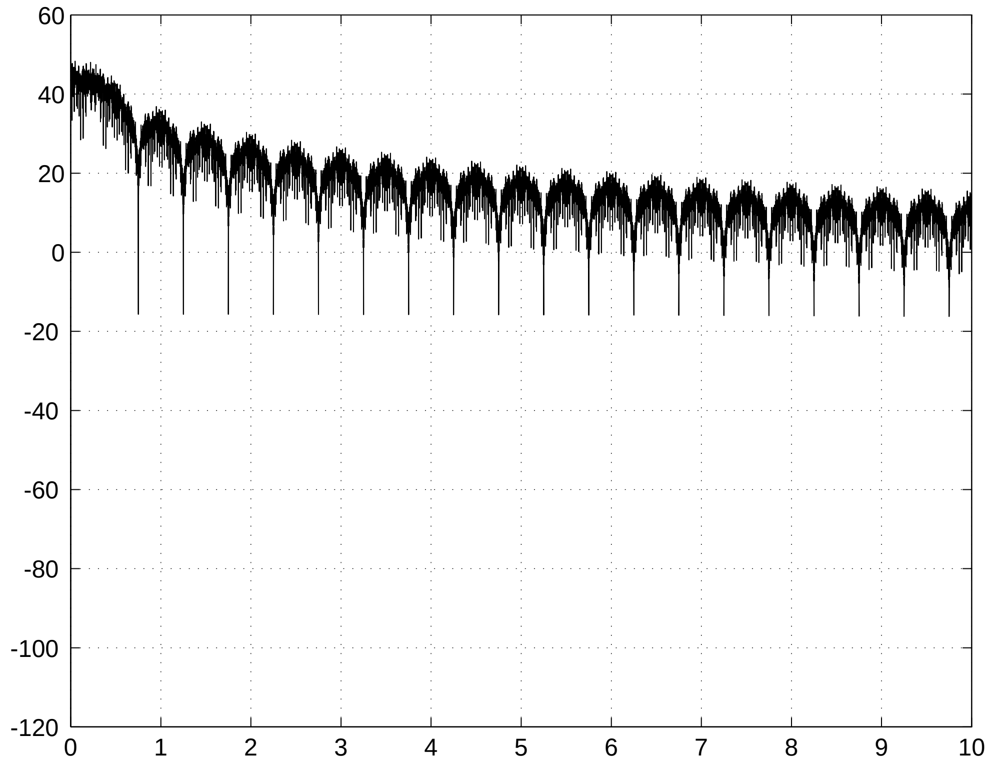


Figure 6.31: Spectrum for Minimum Shift Keying

Noncoherent Demodulation

Because MSK can be viewed as a form of Frequency Shift Keying it can also be demodulated noncoherently. For the same sequence of data bits the frequency is $f_c - 1/2T_s$ if $b_c(t - T_s/2) = b_s(t)$ and is $f_c + 1/2T_s$ if $b_c(t - T_s/2) \neq b_s(t)$.

Consider determining $b_{s,i-1}$ at time $(i-1/2)T_s$. Assume we have already determined $b_{c,i-2}$ at time $(i-1)T_s$. If we estimate which of two frequencies is sent over the interval $[(i-1)T_s, (i-1/2)T_s)$ the decision rule is to decide that $b_{s,i-1} = b_{c,i-2}$ if the frequency detected is $f_c - 1/(2T_s)$ and to decide that $b_{s,i-1} = -b_{c,i-2}$ if the frequency detected is $f_c + 1/(2T_s)$.

Consider determining $b_{c,i-1}$ at time iT_s. Assume we have already determined $b_{s,i-1}$ at time $(i-1/2)T_s$. If we estimate which of two frequencies is sent over the interval $[(i-1/2)T_s, iT_s)$ the decision rule is to decide that $b_{c,i-1} = b_{s,i-1}$ if the frequency detected is $f_c - 1/(2T_s)$ and to decide that $b_{c,i-1} = -b_{s,i-1}$ if the frequency detected is $f_c + 1/(2T_s)$.

The method to detect which of the two frequencies is transmitted is identical to that of Frequency Shift Keying which will be considered later.

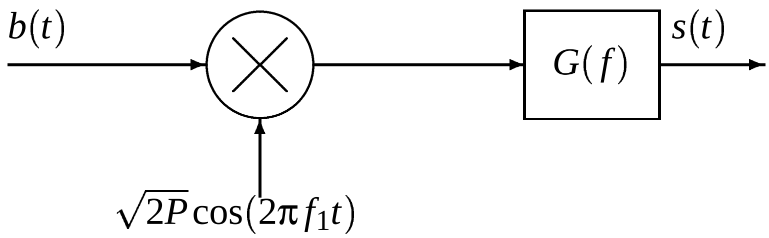
For the example phase waveform shown previously we have that

Time Interval	$[0, T_s/2)$	$[T_s/2, T_s)$	$[T_s, 3T_s/2)$	$[3T_s/2, 2T_s)$	$[2T_s, 5T_s/2)$
Frequency	$+$	$+$	$-$	$+$	$-$
Previous Data	$b_{c,-1} = +1$	$b_{s,0} = -1$	$b_{c,0} = 1$	$b_{s,1} = +1$	$b_{c,1} = -1$
Detected Data	$b_{s,0} = -1$	$b_{c,0} = +1$	$b_{s,1} = +1$	$b_{c,1} = -1$	$b_{s,2} = -1$

So detecting the frequency can also be used to detect the data.

Serial Modulation and Demodulation

The implementation of MSK as parallel branches suffers from significant sensitivity to precise timing of the data (exact shift by T for the inphase component) and the exact balance between the inphase and quadriphase carrier signals. An alternative implementation of MSK that is less complex and does not have these draw backs is known as serial MSK. Serial MSK does have an additional restriction that $f_c = (2n+1)/4T$ which may be important when f_c is about the same as $1/T$ but for $f_c \gg 1/T$ it is not important. The block diagram for serial MSK modulator and demodulator is shown below.



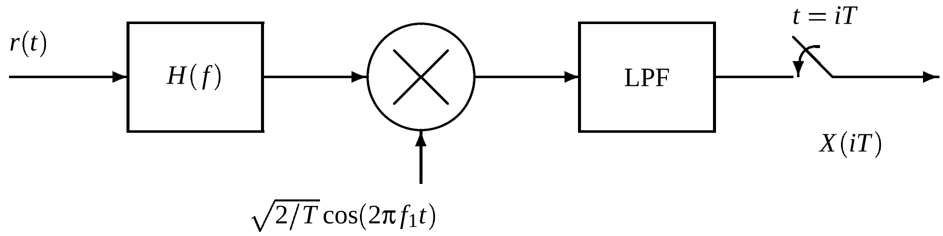
The filter $G(f)$ is given by filter

$$G(f) = T\,\mathrm{sinc}[(f - f_1)T]e^{-j\pi(f-f_1)T} + T\,\mathrm{sinc}[(f + f_1)T]e^{-j\pi(f+f_1)T}$$

$$g(t) = 2\sin(2\pi f_1 t)p_T(t)$$

where $f_1 = f_c - \frac{1}{4T}$ and $f_2 = f_c + \frac{1}{4T}$. (For serial MSK we require $f_c = (2n+1)/4T$ for some integer n. Otherwise the implementation does not give constant envelope).

Demodulator



The filter $H(f)$ is given by

$$H(f) = \frac{4T}{\pi}\frac{\cos[2\pi(f-f_1)T-0.25]}{1-16[(f-f_1)T-0.25]^2}e^{-j2\pi(f-f_1)T}$$

The low pass filter (LPF) removes double frequency components. Serial MSK is can also be viewed as a filtered form of BPSK where the BPSK signal center frequency is f_1 but the filter is not symmetric with respect to f_1. The receiver is a filter matched to the transmitted signal (and hence optimal). The output is then mixed down to baseband where it is filtered (to remove the double frequency terms) and sampled.

MSK is a special case of a more general form of modulation known as continuous phase modulation where the phase is continuous. The general form of CPM is given by

$$s(t) = \sqrt{2P}\cos(2\pi f_c t + \phi(t))$$

where the phase waveform has the form

$$\begin{aligned}\phi(t) &= 2\pi h \int_0^t \sum_{i=0}^{k} b_i g(\tau - iT)d\tau + \phi_0 \quad kT \le t \le (k+1)T \\ &= 2\pi h \sum_{i=0}^{k} b_i q(t - iT) + \phi_0 \quad kT \le t \le (k+1)T\end{aligned}$$

The function $g(\cdot)$ is the (instantaneous) frequency function, h is called the modulation index and b_i is the data. The function $q(t) = \int_0^t g(\tau)d\tau$ is the phase waveform. The function $g(t) = \frac{dg(t)}{dt}$ is the frequency waveform.

For example if CPM has $h = 1/2$ and

$$q(t) = \begin{cases} 0, & t < 0 \\ t/2, & 0 \le t < T \\ 1/2, & t > T. \end{cases}$$

then the modulation is the same as MSK. Continuous Phase Modulation Techniques have constant envelope which make them useful for systems involving nonlinear amplifiers which also must have very narrow spectral widths.

Example

Given:

- Noise power spectral density of $N_0/2 = -110$ dBm/Hz $=10^{-14}$ Watts/Hz.
- $P_r = 3 \times 10^{-6}$ Watts
- Desired $P_e = 10^{-7}$.
- Bandwidth available=26MHz (at the 902-928MHz band). The peak power outside must be 20dB below the peak power inside the band.

Find: The data rate that can be used for MSK.
Solution: Need $Q(\sqrt{2E_b/N_0}) = 10^{-7}$ or $E_b/N_0 = 11.3$dB or $E_b/N_0 = 13.52$. But $E_b/N_0 = P_r T/N_0 = 13.52$. Thus the data bit must be at least $T = 9.0 \times 10^{-8}$ seconds long, i.e. the data rate $1/T$ must be less than 11 Mbits/second.

5. Gaussian Minimum Shift Keying

Gaussian minimum shift keying is a special case of continuous phase modulation discussed in the previous section. For GMSK the pulse waveforms are given by

$$g(t) = Q(\frac{t-T}{\sigma}) - Q(\frac{t}{\sigma})$$

6. $\pi/4$ QPSK

As mentioned earlier the effect of filtering and nonlinearly amplifying a QPSK waveform causes distortion when the signal amplitude fluctuates significantly. Another modulation scheme that has less fluctuation that QPSK is $pi/4$ QPSK. In this modulation scheme every other symbol is sent using a rotated (by 45 degrees) constellation. Thus the transitions from one phase to the next are still instantaneous (without any filtering) but the signal never makes a transition through the origin. Only ± 45 and ± 135 degree transitions are possible. This is shown in the constellation below where a little bit of filtering was done.

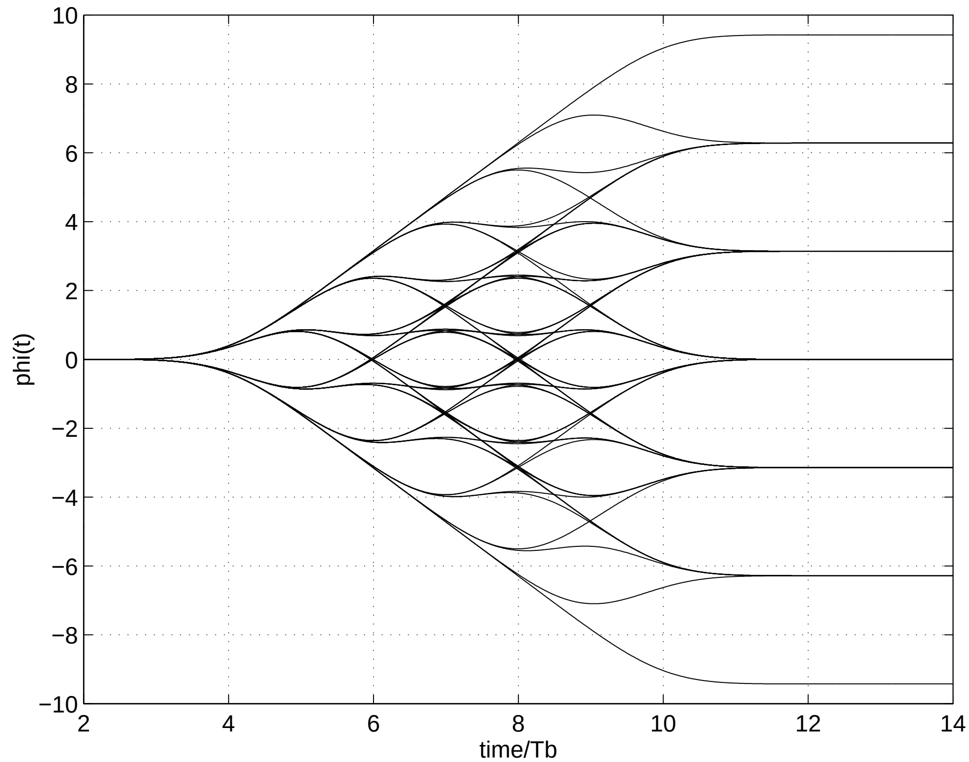


Figure 6.32: Phase Waveform for Gaussian Minimum Shift Keying (BT=0.3)

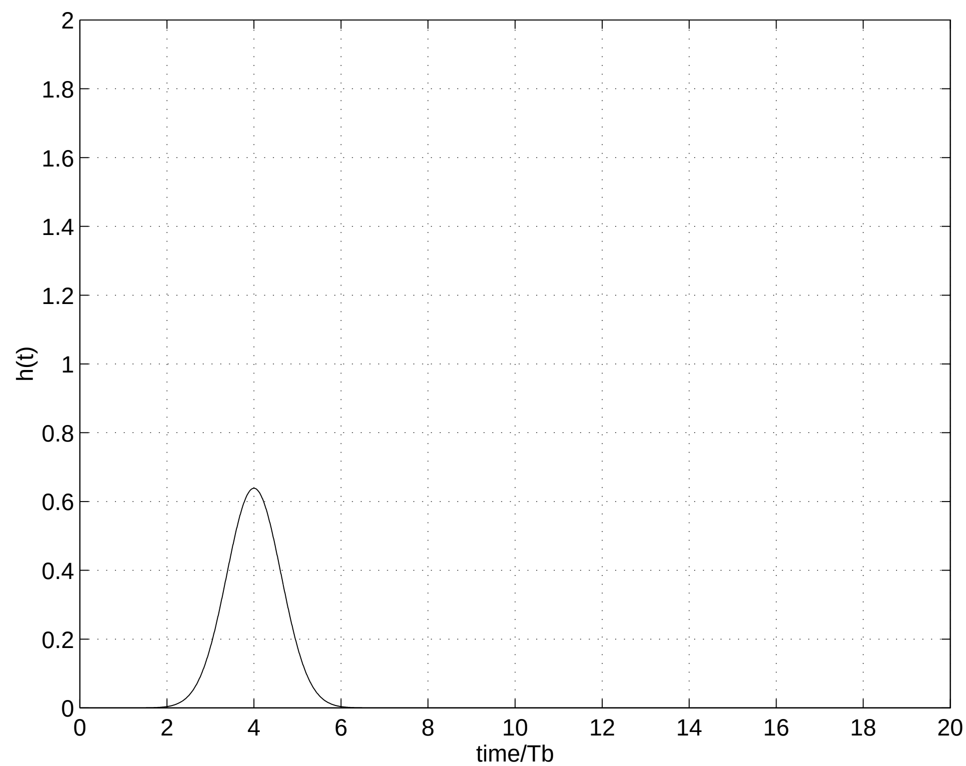


Figure 6.33: Data Waveform for Gaussian Minimum Shift Keying (BT=0.3)

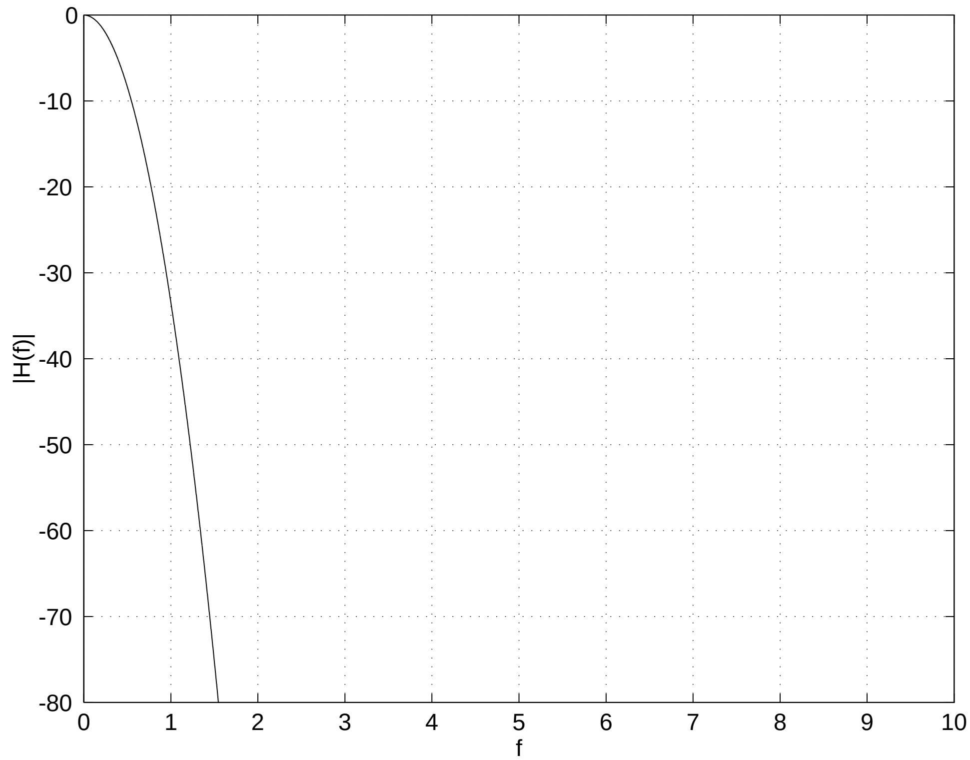


Figure 6.34: Waveform for Gaussian Minimum Shift Keying (BT=0.3)

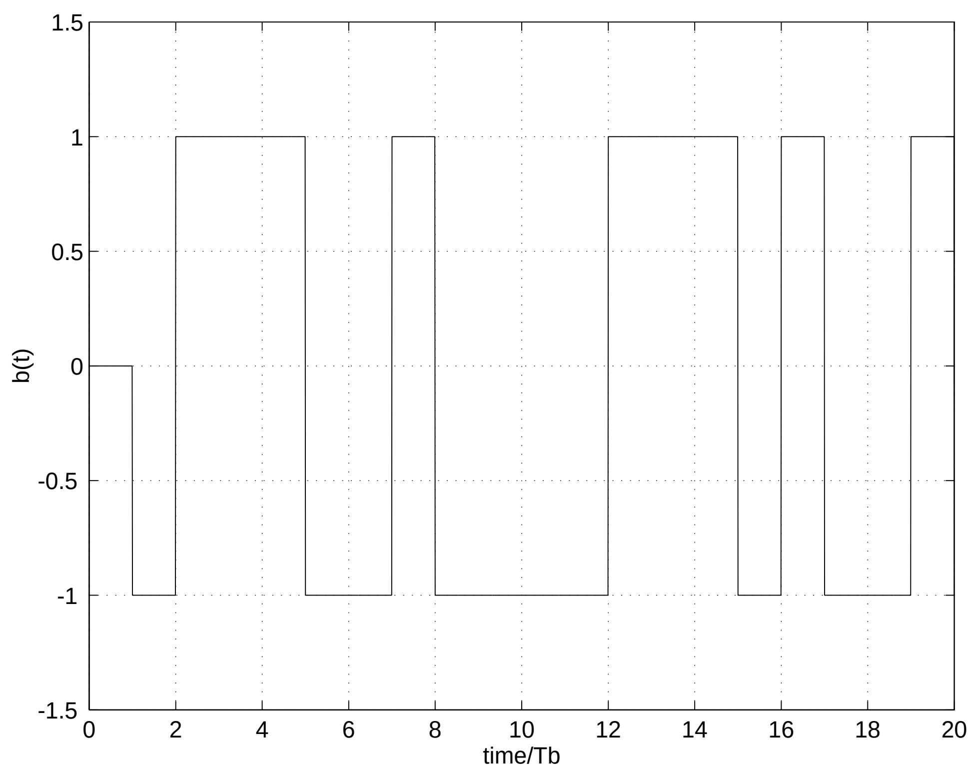


Figure 6.35: Waveform for Gaussian Minimum Shift Keying (BT=0.3)

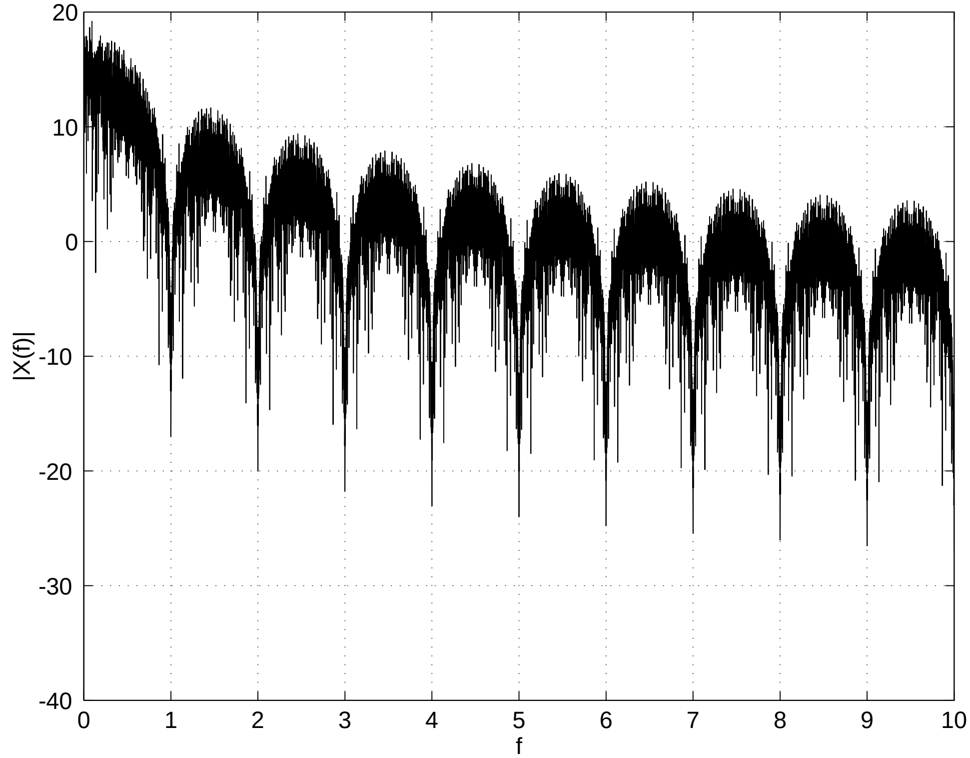


Figure 6.36: Waveform for Gaussian Minimum Shift Keying (BT=0.3)

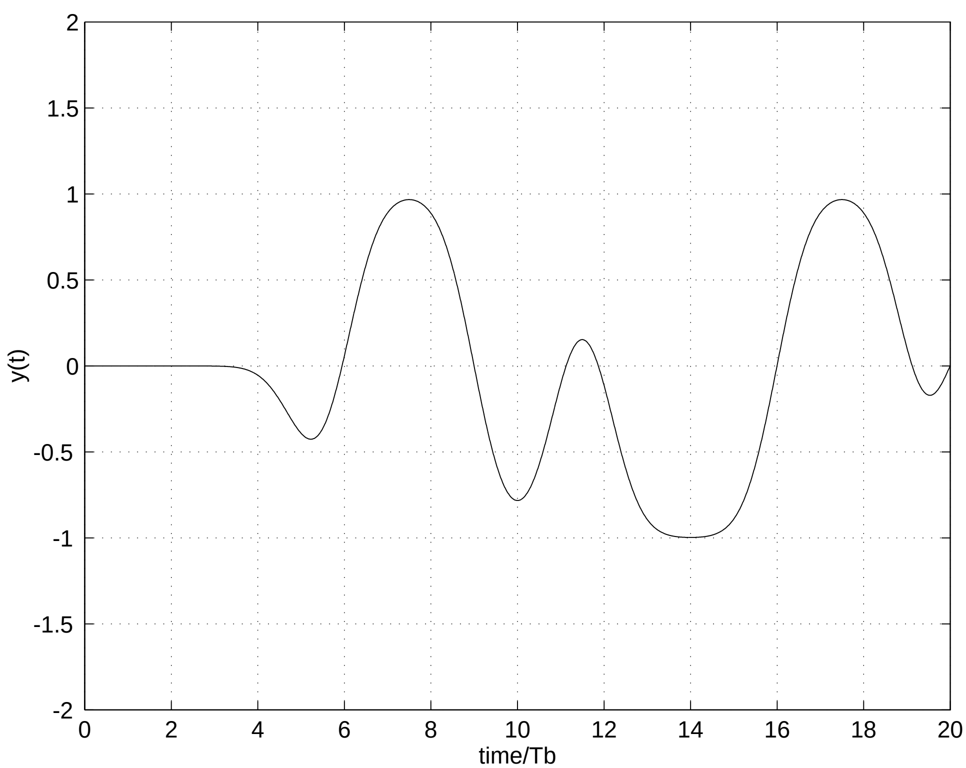


Figure 6.37: Waveform for Gaussian Minimum Shift Keying (BT=0.3)

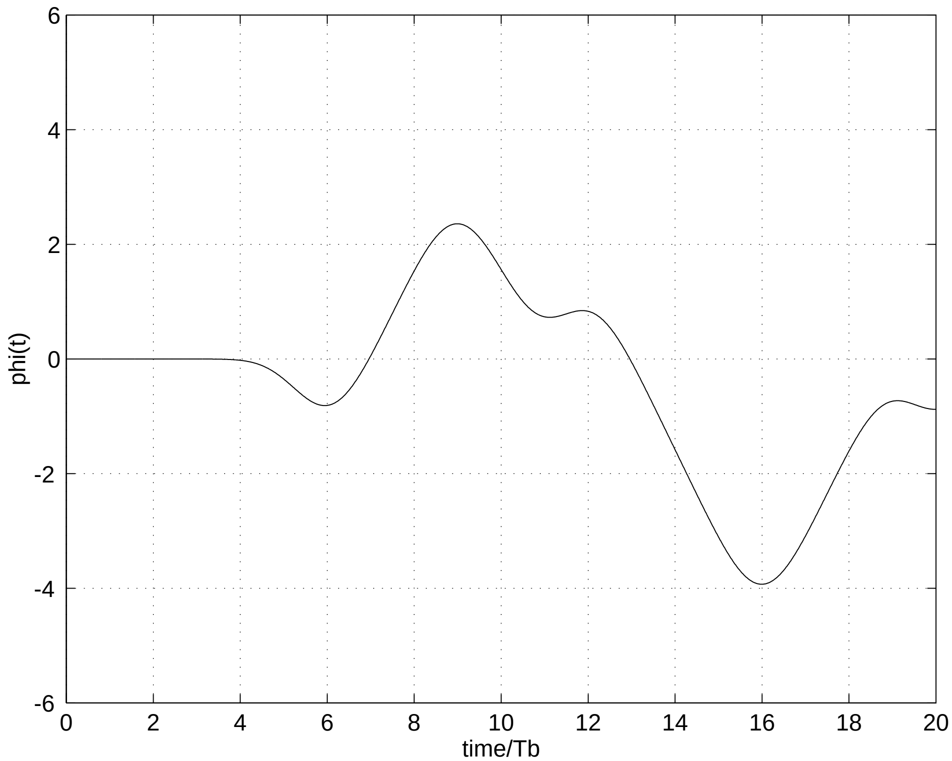


Figure 6.38: Waveform for Gaussian Minimum Shift Keying (BT=0.3)

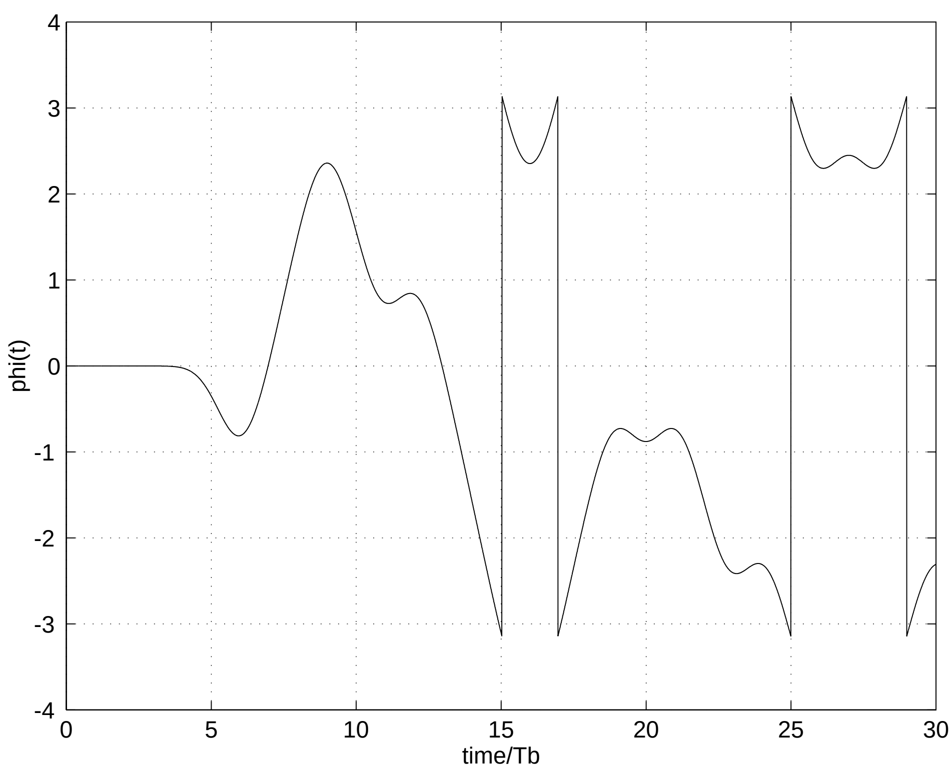


Figure 6.39: Waveform for Gaussian Minimum Shift Keying (BT=0.3)

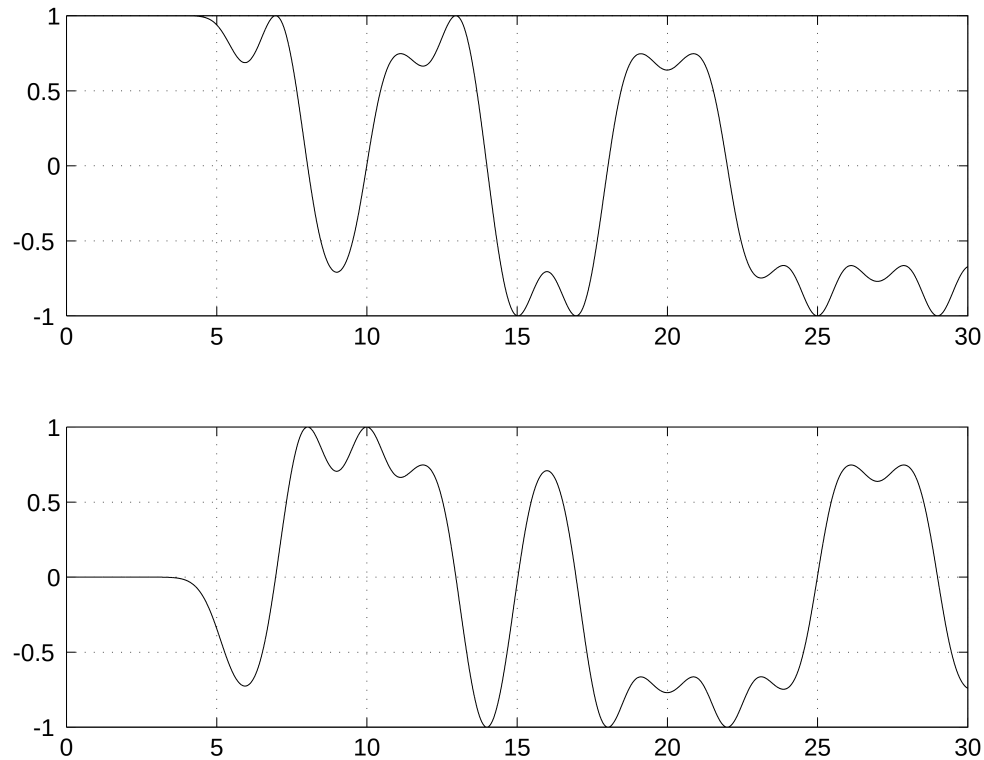


Figure 6.40: Waveform for Gaussian Minimum Shift Keying (BT=0.3)

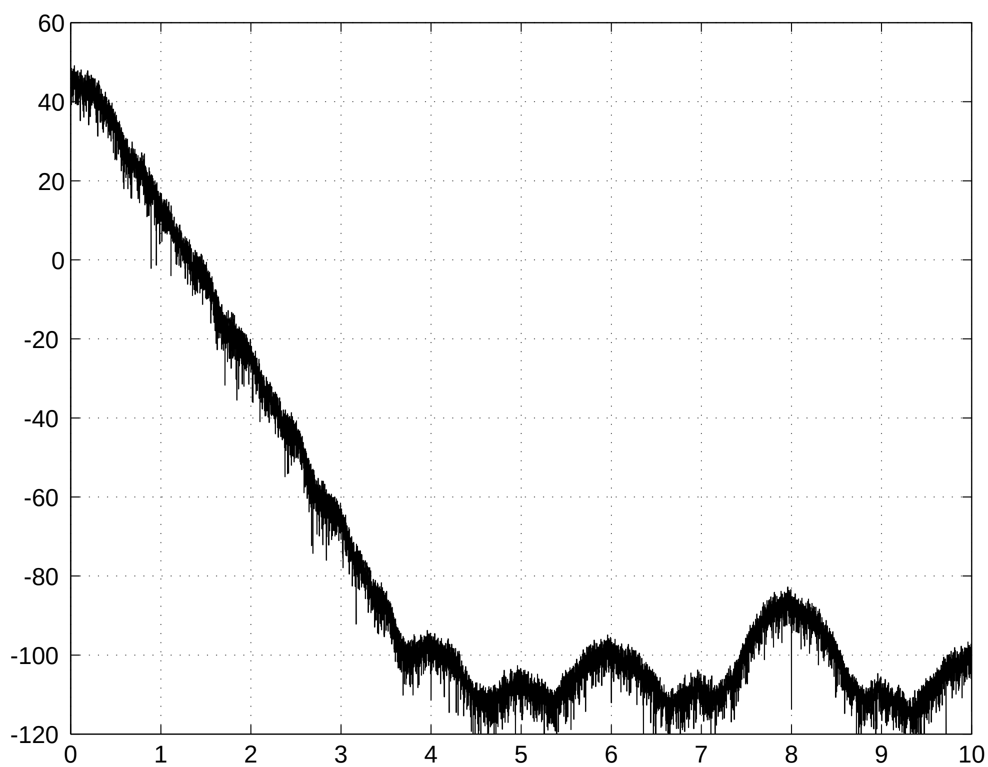


Figure 6.41: Waveform for Gaussian Minimum Shift Keying (BT=0.3)

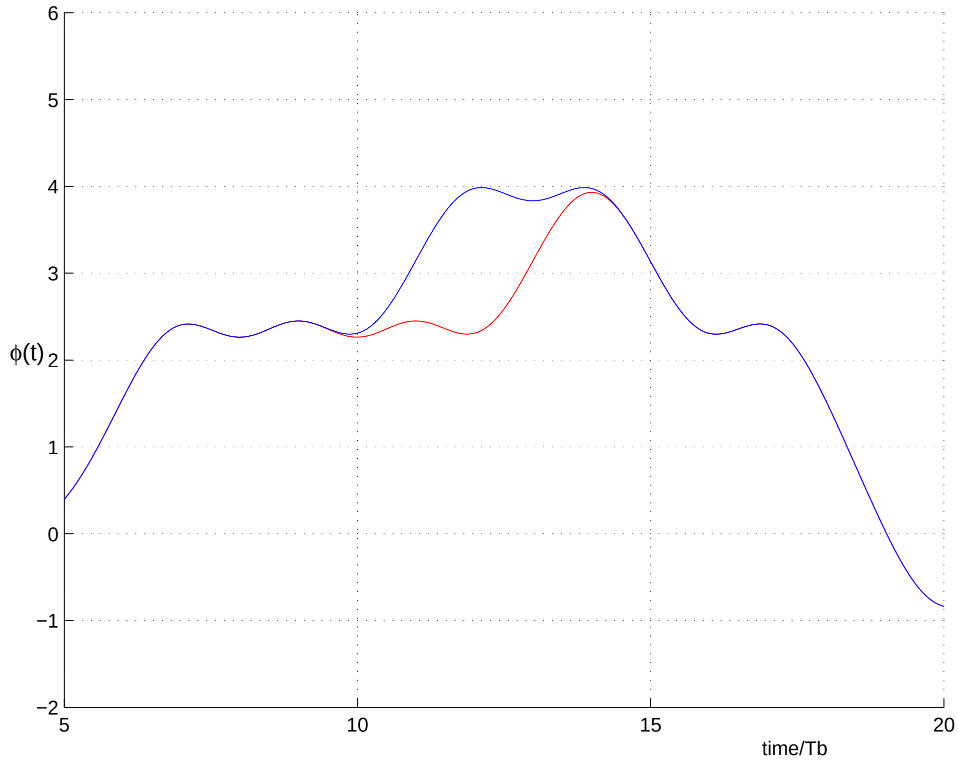


Figure 6.42: Phase Waveform for Gaussian Minimum Shift Keying (BT=0.3) for two different data sequences

7. Orthogonal Signals

A set of signals $\{\psi_i(t) : 0 \le t \le T, 0 \le i \le M-1\}$ are said to be orthogonal (over the interval $[0,T]$) if

$$\int_0^T \psi_i(t)\psi_j(t)dt = 0, \quad i \neq j.$$

In most cases the signals will have the same energy and it is convenient to normalize the signals to unit energy. A set of signals $\{\psi_i(t) : 0 \le t \le T, 1 \le i \le M\}$ are said to be orthonormal (over the interval $[0,T]$) if

$$\int_0^T \psi_i(t)\psi_j(t)dt = \begin{cases} 0, & i \neq j \\ 1, & i = j. \end{cases}$$

Many signal sets can be described as linear combinations of orthonormal signal sets as we will show later. Below we describe a number of different orthonormal signal sets. The signal sets will all be described at some intermediate frequency f_0 but are typically modulated up to the carrier frequency f_c.

General Modulator

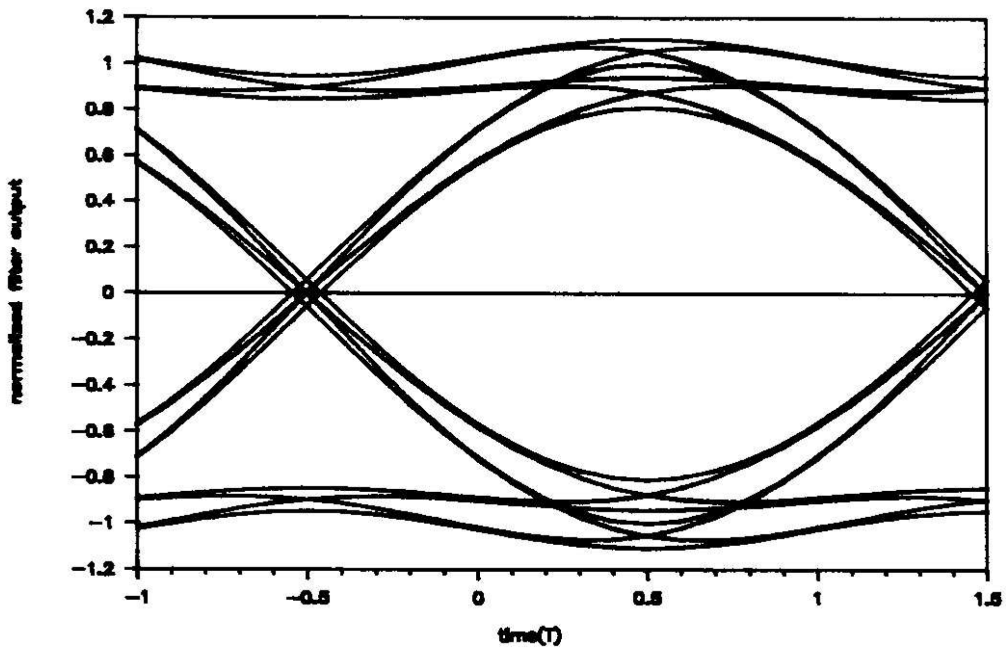


Figure 6.43: Eye Diagram for Gaussian Minimum Shift Keying (BT=0.25) (from S. U. Lee, Y. M. Chung, and J. M. Kim, “On the bit error probabilities of GMSK in the Rayleigh fading channels,” *IEEE 38th Vehicular Technology Conference*, 1988, 1988 Pages 249-254)

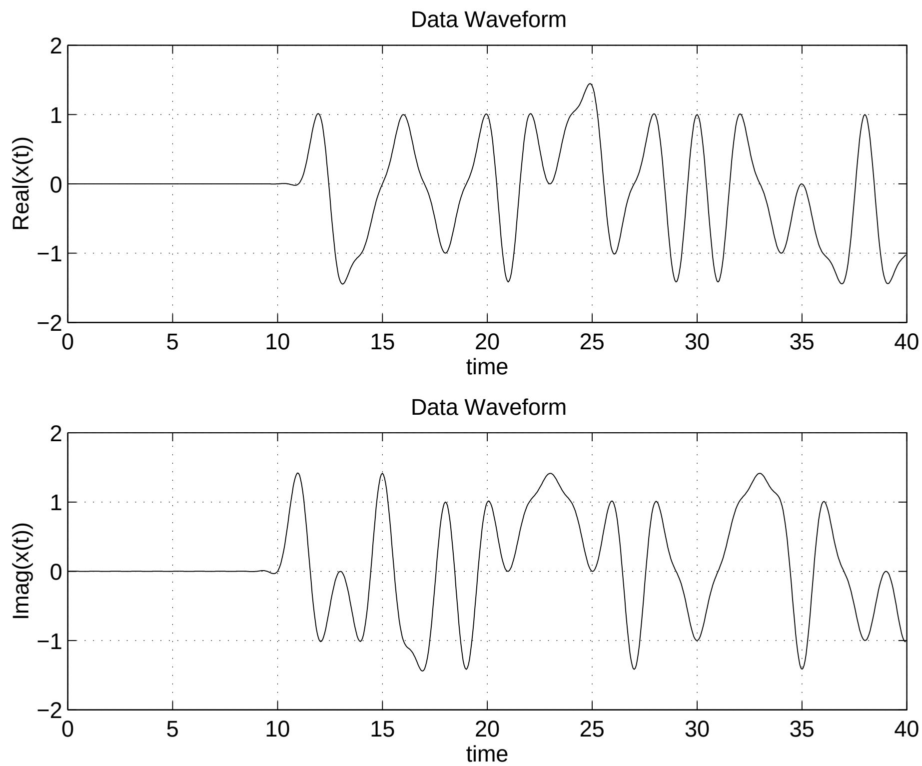


Figure 6.44: Data Waveforms for $\pi/4$ QPSK

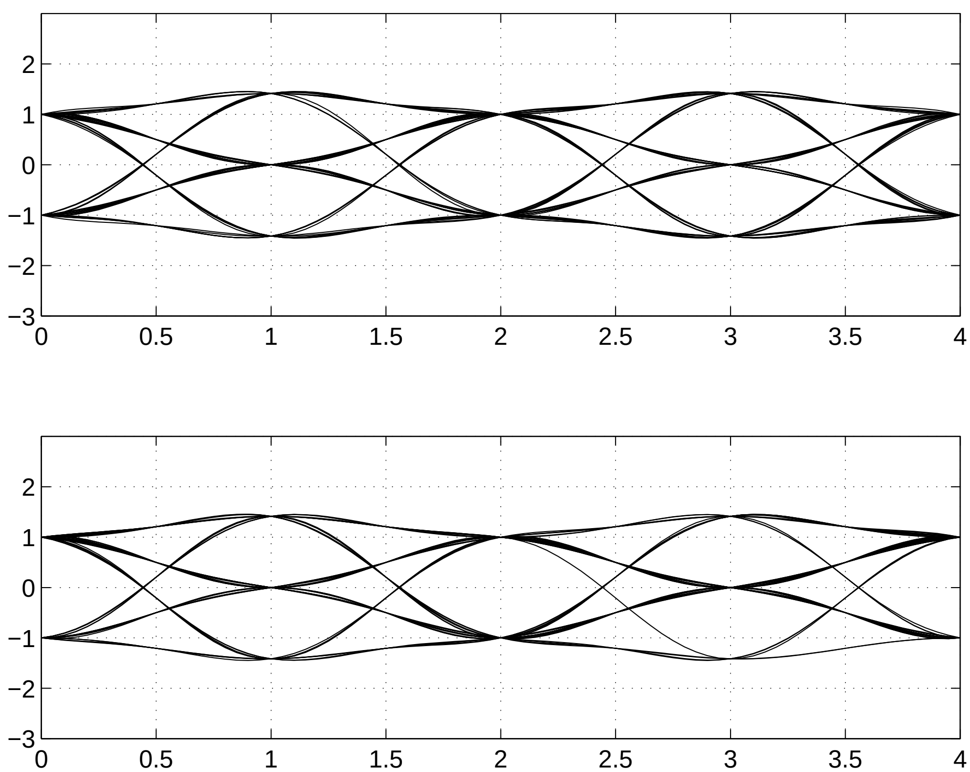


Figure 6.45: Eye Diagram for $\pi/4$ QPSK

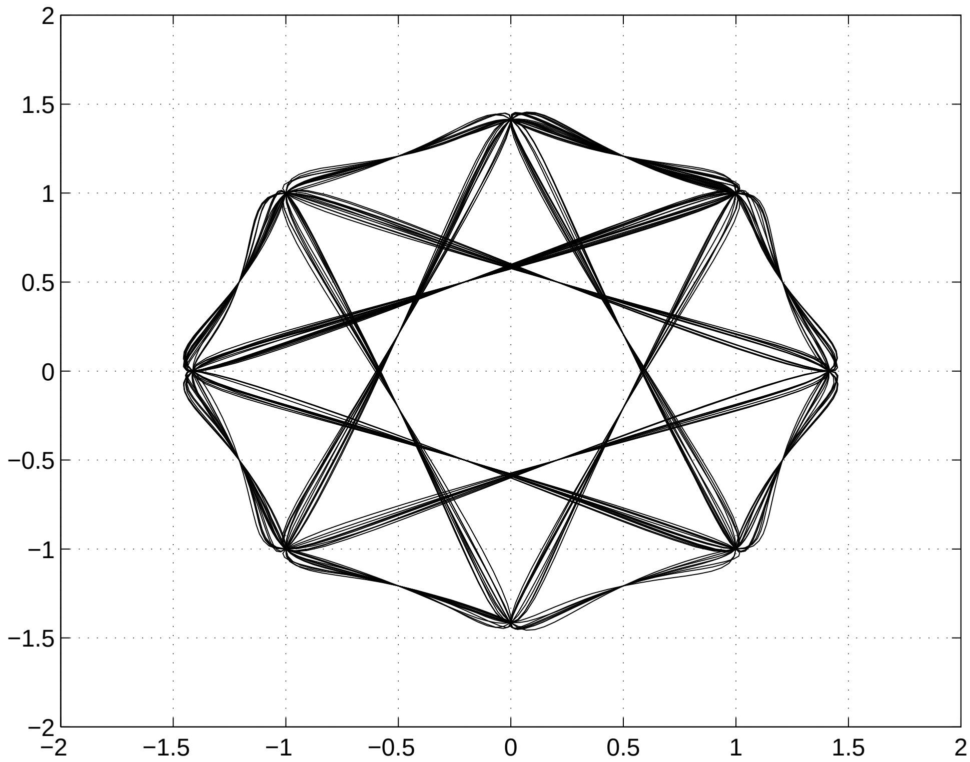
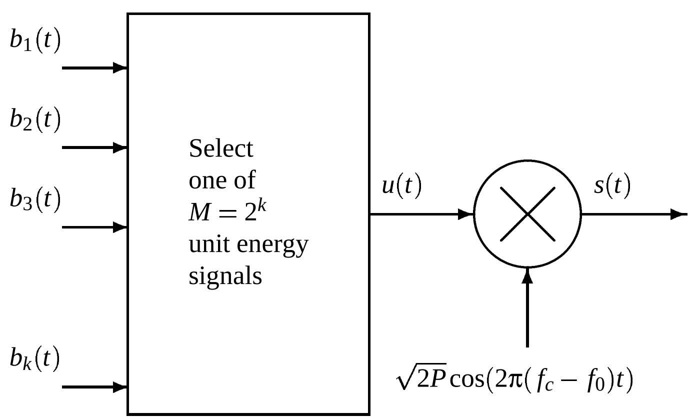


Figure 6.46: Constellation for $\pi/4$ QPSK.

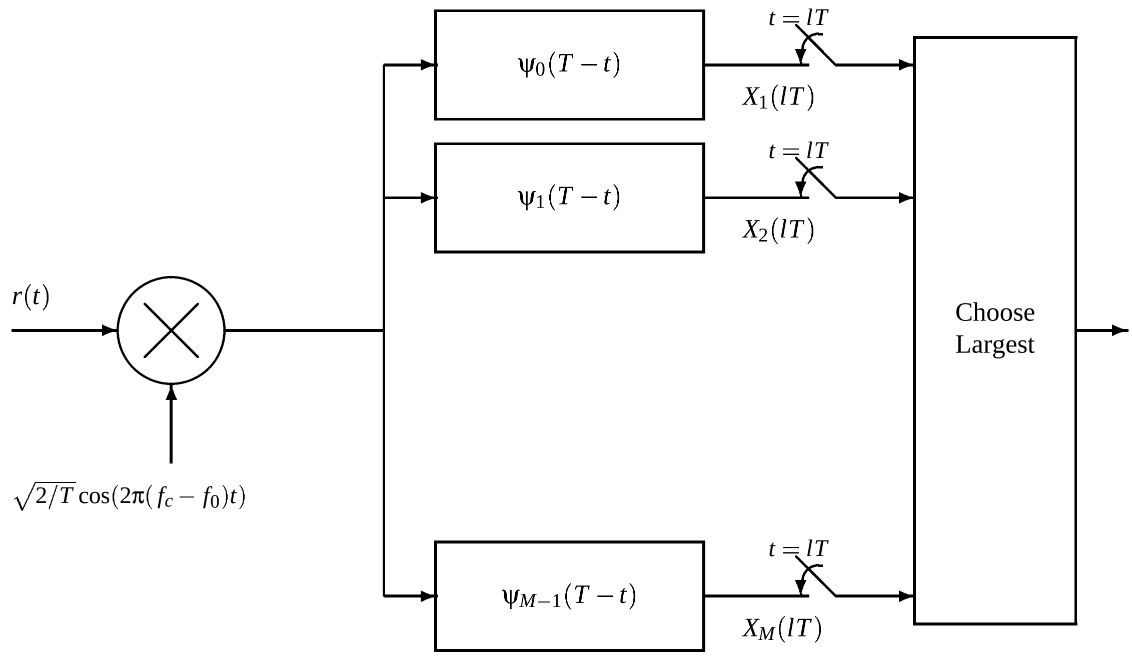


$$
\begin{aligned}
b_i(t) &= \sum_{l=-\infty}^{\infty} b_l p_T(t - lT), i = 1, 2, ..., k \\
u(t) &= \sum_{l=-\infty}^{\infty} \psi_{i_l}(t - lT)
\end{aligned}
$$

where for $(l-1)T \leq t < T$

$$i_l = \begin{cases} 1, & b_1(t) = b_2(t) = ... = b_{k-1}(t) = b_k(t) = +1 \\ 2, & b_1(t) = b_2(t) = ... = b_{k-1}(t) = +1, b_k(t) = -1 \\ & \\ M, & b_1(t) = b_2(t) = ... = b_{k-1}(t) = b_k(t) = -1 \end{cases}$$

General Coherent Demodulator



$\psi_m(T-t)$ is the impulse response of the m-th matched filter. The output of these filters (assuming that the i_l-th orthogonal signal is transmitted is) given by

$$X_m(lT) = \begin{cases} \eta_m, & m \neq i_l \\ \sqrt{E}+\eta_m, & m = i_l \end{cases}$$

where $\{\eta_m, m=0,1,2,...,M-1\}$ is a sequence of independent, identically distributed Gaussian random variables with mean zero and variance $N_0/2$.

To determine the probability of error we need to determine the probability that the filter output corresponding to the signal present is smaller than one of the other filter outputs.

The symbol error probability of M orthogonal signals with coherent demodulation is given by

$$P_{e,s} = \frac{M-1}{\sqrt{2\pi}}\int_{-\infty}^{\infty}\Phi(u-\sqrt{\frac{2E}{N_0}})\Phi^{M-2}(u)e^{-u^2/2}du$$

where $\Phi(u)$ is the distribution function of a zero mean, variance 1, Gaussian random variable given by

$$\Phi(u) = \frac{1}{2\pi}\int_{-\infty}^{u} e^{-x^2/2}dx.$$

The symbol error probability can be upper bounded as

$$P_{e,s} \leq \begin{cases} 1, & \frac{E}{N_0} \leq \ln M \\ \exp\left\{-\left(\sqrt{\frac{E}{N_0}}-\sqrt{\ln M}\right)^2\right\}, & \ln M \leq \frac{E}{N_0} \leq 4\ln M \\ \exp\{-(\frac{E}{2N_0}-\ln M)\}, & \frac{E}{N_0} \geq 4\ln M. \end{cases}$$

Normally a communication engineer is more concerned with the energy transmitted per bit rather than the energy transmitted per signal, E. If we let E_b be the energy transmitted per bit then these are related as follows

$$E_b = \frac{E}{\log_2 M}.$$

Figure 6.47: Symbol Error Probability for Coherent Demodulation of Orthogonal Signals

Figure 6.48: Bit Error Probability for Coherent Demodulation of Orthogonal Signals

Thus the bound on the symbol error probability can be expressed in terms of the energy transmitted per bit as

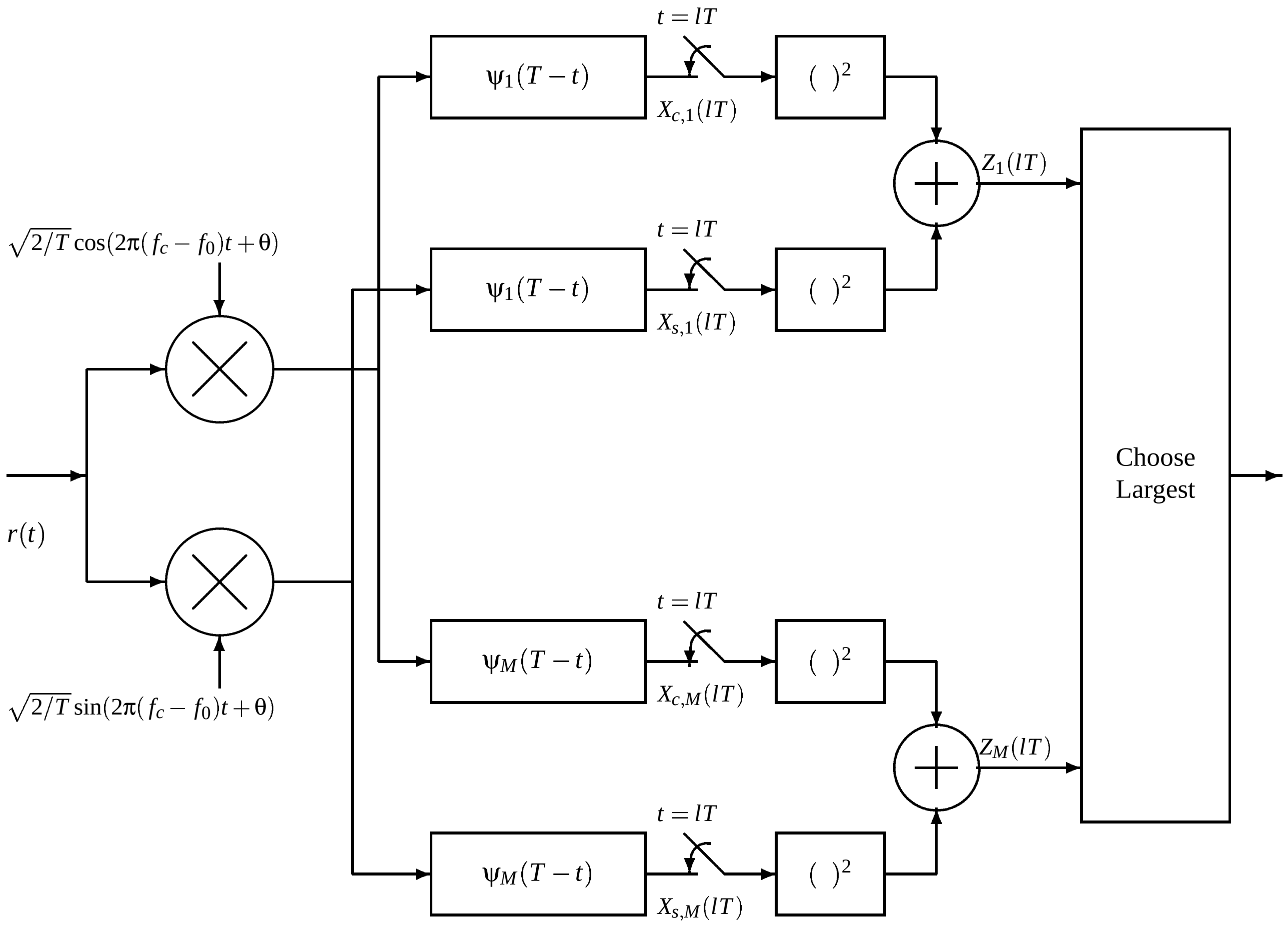
$$P_{e,s} \leq \begin{cases} 1, & \frac{E_b}{N_0} \leq \ln 2 \\ \exp_2\left\{-\log_2 M \left(\sqrt{\frac{E_b}{N_0}} - \sqrt{\ln 2}\right)^2\right\}, & \ln 2 \leq \frac{E_b}{N_0} \leq 4 \ln 2 \\ \exp_2\left\{-\log_2 M \left(\frac{E_b}{2N_0} - \ln 2\right)\right\}, & \frac{E_b}{N_0} \geq 4 \ln 2 \end{cases}$$

where $\exp_2\{x\}$ denotes 2^x. Note that as $M \to \infty$, $P_e \to 0$ if $\frac{E_b}{N_0} > \ln 2$ = -1.59dB.

So far we have examined the symbol error probability for orthogonal signals. Usually the number of such signals is a power of 2, e.g. 4, 8, 16, 32, ... If so then each transmission of a signal is carrying $k = \log_2 M$ bits of information. In this case a communication engineer is usually interested in the bit error probability as opposed to the symbol error probability. These can be related for any equidistant, equienergy signal set (such as orthogonal or simplex signal sets) by

$$P_{e,b} = \frac{2^{k-1}}{2^k - 1} P_{e,s} = \frac{M}{2(M-1)} P_{e,s}.$$

General Noncoherent Demodulator



If signal 1 is transmitted during the interval $[(l-1)T, lT)$ then

$$
\begin{aligned}
X_{c,m}(lT) &= \begin{cases} \sqrt{E}\cos(\theta) + \eta_{c,1}, & m = 1 \\ \eta_{c,m}, & m \neq 1 \end{cases} \\
X_{s,m}(lT) &= \begin{cases} \sqrt{E}\sin(\theta) + \eta_{s,1}, & m = 1 \\ \eta_{s,m}, & m \neq 1 \end{cases}
\end{aligned}
$$

The decision statistic then (if signal 1 is transmitted) has the form

$$
\begin{aligned}
Z_1(lT) &= E + 2\sqrt{E}(\eta_{c,1}\cos(\theta) + \eta_{s,1}\sin(\theta)) + \eta_{c,1}^2 + \eta_{s,1}^2, \\
Z_2(lT) &= \eta_{c,2}^2 + \eta_{s,2}^2 \\
Z_3(lT) &= \eta_{c,3}^2 + \eta_{s,3}^2 \\
&\ \ \vdots \\
Z_M(lT) &= \eta_{c,M}^2 + \eta_{s,M}^2
\end{aligned}
$$

Figure 6.49: Symbol Error Probability for Noncoherent Detection of Orthogonal Signals.

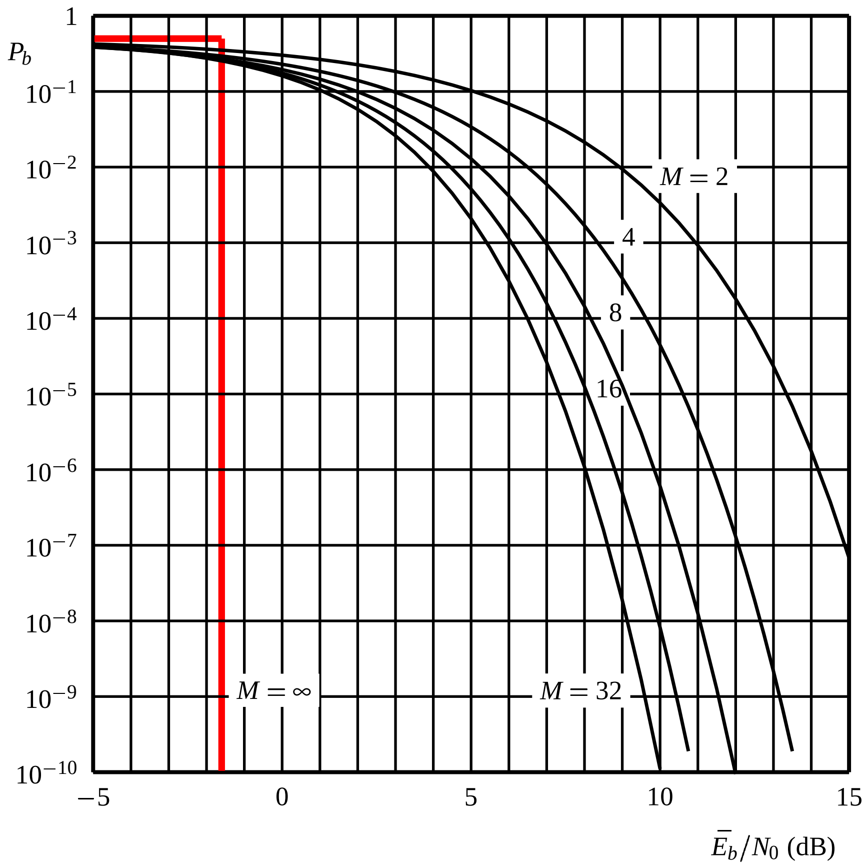


Figure 6.50: Bit error probability of M-ary orthogonal modulation in an addiive white Gaussian noise channel with noncoherent demodulation

The symbol error probability for noncoherently detection of orthogonal signals is

$$P_{e,s} = \frac{1}{M} e^{\{-E_b/(\log_2 M N_0)\}} \sum_{m=2}^{M} (-1)^m \binom{M}{m} e^{\{E_b/(m \log_2 M N_0)\}}$$

As with coherent demodulation the relation between bit error probability and symbol error probability for noncoherent demodulation of orthogonal signals is

$$P_{e,b} = \frac{2^{k-1}}{2^k - 1} P_{e,s} = \frac{M}{2(M-1)} P_{e,s}.$$

8. Dimensionality and Time-Bandwidth Product

A. Time-orthogonal (Pulse position modulation PPM):

$$\psi_i(t) = \begin{cases} \sqrt{\frac{2M}{T}}\sin(2\pi f_0 t), & iT/M \le t < (i+1)T/M \\ 0, & \text{elsewhere} \end{cases}$$
$$i = 0,1,\ldots,M-1, \quad f_0 = n\frac{M}{2T}$$

B. Time-orthogonal quadrature-phase:

$$\psi_{2i}(t) = \begin{cases} \sqrt{\frac{2M}{T}}\sin(2\pi f_0 t), & \frac{iT}{M} \le t < (i+1)T/M \\ 0, & \text{elsewhere} \end{cases}$$

$$\psi_{2i+1}(t) = \begin{cases} \sqrt{\frac{2M}{T}}\cos(2\pi f_0 t), & \frac{iT}{M} \le t < (i+1)\frac{T}{M} \\ 0 & \text{elsewhere} \end{cases}$$
$$i = 0,1,\ldots,\frac{M}{2}-1, \quad M \text{ even}, \quad f_0 = n\frac{M}{T}$$

C. Frequency-orthogonal (Frequency Shift Keying FSK)

$$\psi_i(t) = \sqrt{\frac{2E}{T}}\sin[2\pi(f_0 + \frac{i}{2T})t], \qquad 0 \le t \le T$$
$$i = 0,1,\ldots,M-1, \quad f_0 = \frac{n}{T}.$$

D. Frequency-orthogonal quadrature-phase

$$\psi_{2i}(t) = \sqrt{\frac{2E}{T}}\sin[2\pi(f_0 + \frac{i}{T}),t] \qquad 0 \le t < T$$
$$\psi_{2i+1}(t) = \sqrt{\frac{2E}{T}}\cos[2\pi(f_0 + \frac{i}{T})t], \qquad 0 \le t \le T$$
$$f_0 = \frac{n}{T}.$$

E. Haddamard-Walsh Construction

The last construction of orthogonal signals is done via the Haddamard Matrix. The Haddamard matrix is an N by N matrix with components either +1 or -1 such that every pair of distinct rows are orthogonal. We show how to construct a Haddamard when the number of signals is a power of 2 (which is often the case).

Begin with a two by two matrix

$$H_2 = \begin{bmatrix} +1 & +1 \\ +1 & -1 \end{bmatrix}.$$

Then use the recursion

$$H_{2^l} = \begin{bmatrix} +H_{2^{(l-1)}} & +H_{2^{(l-1)}} \\ +H_{2^{(l-1)}} & -H_{2^{(l-1)}} \end{bmatrix}.$$

Now it is easy to check that distinct rows in these matrices are orthogonal. The i-th modulated signal is then obtained by using a single (arbitrary) waveform N times in nonoverlapping time intervals and multiplying by the $j-th$ repetition of the waveform by the jth component of the i-th row of the matrix.

Example ($M = 4$):

$$\begin{aligned} H_4 &= \begin{bmatrix} H_2 & H_2 \\ H_2 & -H_2 \end{bmatrix} \\ &= \begin{bmatrix} +1 & +1 & +1 & +1 \\ +1 & -1 & +1 & -1 \\ +1 & +1 & -1 & -1 \\ +1 & -1 & -1 & +1 \end{bmatrix}. \end{aligned}$$

Example ($M = 8$):

$$\begin{aligned} H_8 &= \begin{bmatrix} H_4 & H_4 \\ H_4 & -H_4 \end{bmatrix} \\ &= \begin{bmatrix} H_2 & H_2 & H_2 & H_2 \\ H_2 & -H_2 & H_2 & -H_2 \\ H_2 & H_2 & -H_2 & -H_2 \\ H_2 & -H_2 & -H_2 & H_2 \end{bmatrix} \\ &= \begin{bmatrix} +1 & +1 & +1 & +1 & +1 & +1 & +1 & +1 \\ +1 & -1 & +1 & -1 & +1 & -1 & +1 & -1 \\ +1 & +1 & -1 & -1 & +1 & +1 & -1 & -1 \\ +1 & -1 & -1 & +1 & +1 & -1 & -1 & +1 \\ +1 & +1 & +1 & +1 & -1 & -1 & -1 & -1 \\ +1 & -1 & +1 & -1 & -1 & +1 & -1 & +1 \\ +1 & +1 & -1 & -1 & -1 & -1 & +1 & +1 \\ +1 & -1 & -1 & +1 & -1 & +1 & +1 & -1 \end{bmatrix}. \end{aligned}$$

Processing of Noncoherent Reception of Haddamard Generated Orthogonal Signals

$$\begin{aligned} W_1 &= (X_1+X_2+X_3+X_4+X_5+X_6+X_7+X_8)^2 \\ &\quad +(Y_1+Y_2+Y_3+Y_4+Y_5+Y_6+Y_7+Y_8)^2 \\ W_2 &= (X_1-X_2+X_3-X_4+X_5-X_6+X_7-X_8)^2 \\ &\quad +(Y_1-Y_2+Y_3-Y_4+Y_5-Y_6+Y_7-Y_8)^2 \\ W_3 &= (X_1+X_2-X_3-X_4+X_5+X_6-X_7-X_8)^2 \\ &\quad +(Y_1+Y_2-Y_3-Y_4+Y_5+Y_6-Y_7-Y_8)^2 \\ W_4 &= (X_1-X_2-X_3+X_4+X_5-X_6-X_7+X_8)^2 \\ &\quad +(Y_1-Y_2-Y_3+Y_4+Y_5-Y_6-Y_7+Y_8)^2 \end{aligned}$$

$$\begin{aligned} W_5 &= (X_1+X_2+X_3+X_4-X_5-X_6-X_7-X_8)^2 \\ &\quad +(Y_1+Y_2+Y_3+Y_4-Y_5-Y_6-Y_7-Y_8)^2 \\ W_6 &= (X_1-X_2+X_3-X_4-X_5+X_6-X_7+X_8)^2 \\ &\quad +(Y_1-Y_2+Y_3-Y_4-Y_5+Y_6-Y_7+Y_8)^2 \\ W_7 &= (X_1+X_2-X_3-X_4-X_5-X_6+X_7+X_8)^2 \\ &\quad +(Y_1+Y_2-Y_3-Y_4-Y_5-Y_6+Y_7+Y_8)^2 \\ W_8 &= (X_1-X_2-X_3+X_4-X_5+X_6+X_7-X_8)^2 \\ &\quad +(Y_1-Y_2-Y_3+Y_4-Y_5+Y_6+Y_7-Y_8)^2 \end{aligned}$$

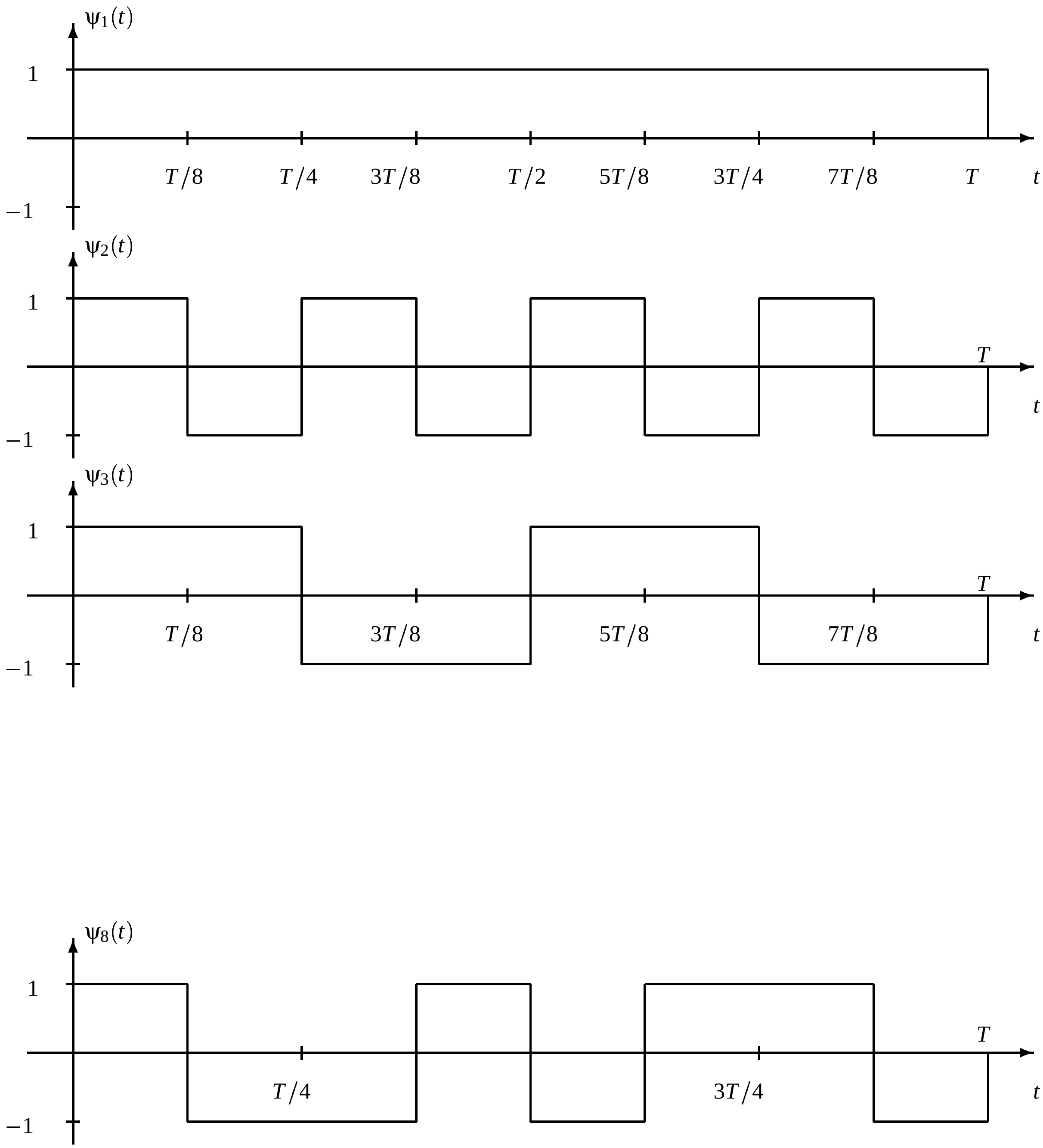


Figure 6.51: Haddamard-Walsh Orthogonal Signals

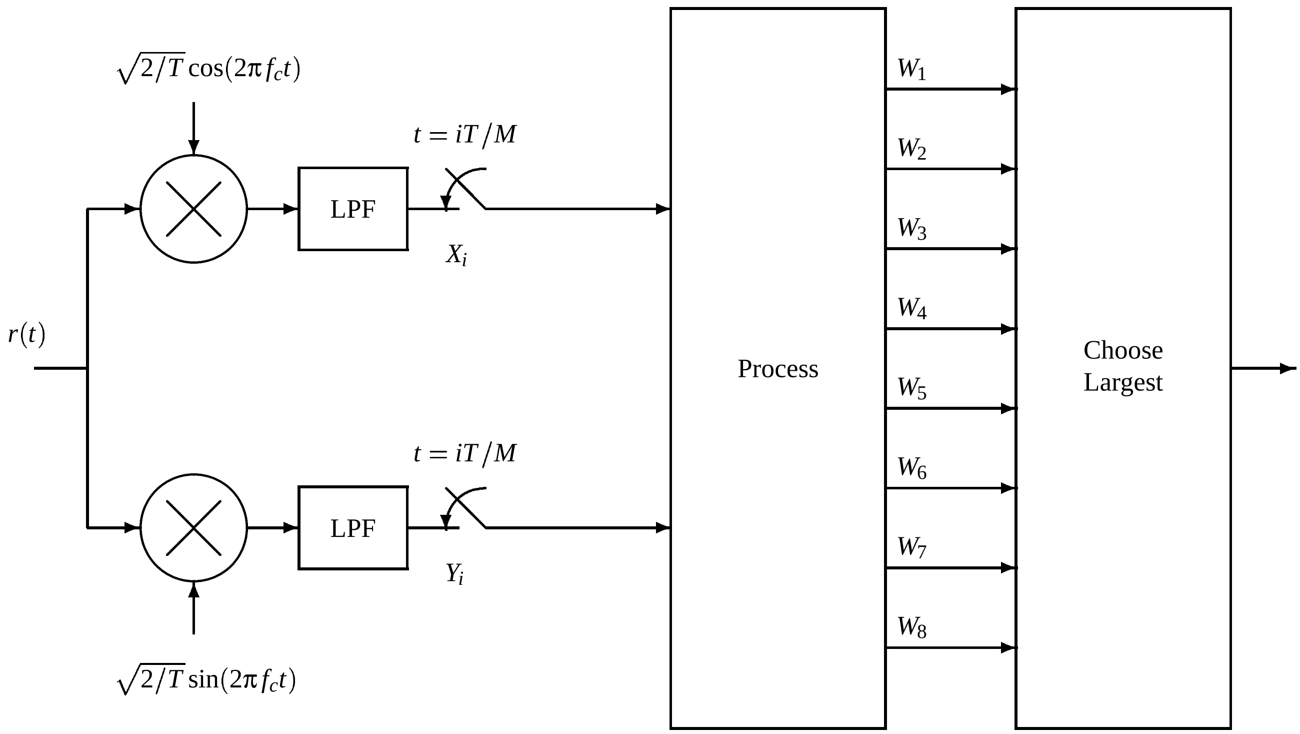


Figure 6.52: Noncoherent Demodulator

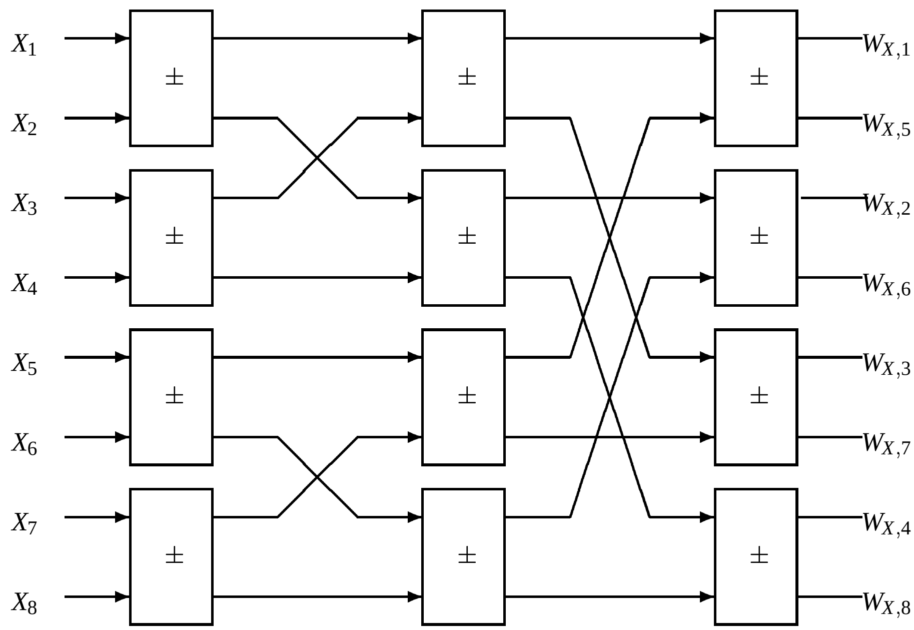


Figure 6.53: Fast Processing for Haddamard Signals

If we define bandwidth of M signals as minimum frequency separation between two such signal sets such that signals from different sets are orthogonal then for example C bandwidth of M signals is

$$W = \frac{M}{2T} \Rightarrow M = 2WT!$$

The same result holds for A, B, and D also. Thus there are $2WT$ orthogonal signals in bandwidth W and time duration T.

9. Biorthogonal Signal Set

A biorthogonal signal set can be described as

$$\begin{aligned} s_0(t) &= \sqrt{E}\phi_0(t) \\ s_1(t) &= \sqrt{E}\phi_1(t) \\ &\cdot \quad \cdot \quad \cdot \\ s_{M/2-1}(t) &= \sqrt{E}\phi_{M/2-1}(t) \\ s_{M/2}(t) &= -\sqrt{E}\phi_0(t) \\ &\cdot \quad \cdot \quad \cdot \\ s_{M-1}(t) &= -\sqrt{E}\phi_{M/2-1}(t) \end{aligned}$$

That is a biorthogonal signal set is the same as orthogonal signal set except that the negative of each orthonormal signal is also allowed.. Thus there are $2N$ signals in N dimensions. We have doubled the number of signals without changing the minimum Euclidean distance of the signal set. For example:

$$B_8 = \begin{bmatrix} +1 & +1 & +1 & +1 \\ +1 & -1 & +1 & -1 \\ +1 & +1 & -1 & -1 \\ +1 & -1 & -1 & +1 \\ -1 & -1 & -1 & -1 \\ -1 & +1 & -1 & +1 \\ -1 & -1 & +1 & +1 \\ -1 & +1 & +1 & -1 \end{bmatrix}$$

Let H_j be the hypothesis that signal s_j was sent for $j = 0, \ldots, M-1$. The optimal receiver does a correlation of the received signal with each of the $M/2$ orthonormal signals. Let r_j be the correlation of $r(t)$ with $\phi_j(t)$. The decision rule is to choose hypothesis H_j if r_j is largest in absolute value and is of the appropriate sign. That is, if r_j is larger than $|r_i|$ and is the same sign as the coefficient in the representation of $s_j(t)$.

Symbol Error Probability Let H_j be the hypothesis that signal s_j was sent for $j = 0, \ldots, M-1$. Let The probability of correct is (given signal s_0 sent)

$$\begin{aligned} P_{c,0} &= P\{r_0 > 0, |r_1| < r_0, \ldots, |r_{M/2-1}| < r_0 | H_0\} \\ &= \int_{r_0=0}^{\infty} f_s(r_0)[F_n(r_0) - F_n(-r_0)]^{M/2-1} dr_0 \end{aligned}$$

where $f_s(x)$ is the denisty function of r_0 when H_0 is true and $F_n(x)$ is the distribution of r_1 when H_0 is true.

$$\begin{aligned} f_s(x) &= \frac{1}{\sigma\sqrt{2\pi}} \exp\{-\frac{1}{2\sigma^2}(x-\sqrt{E})^2\} \\ F_s(x) &= \Phi(\frac{x-\sqrt{E}}{\sigma}) \\ f_n(x) &= \frac{1}{\sigma\sqrt{2\pi}} \exp\{-\frac{1}{2\sigma^2}(x)^2\} \end{aligned}$$

$$F_n(x) = \Phi(\frac{x}{\sigma})$$

where $\sigma^2 = N_0/2$. The error probability is then

$$P_{e,0} = 1 - \int_{r_0=0}^{\infty} f_s(r_0)[F_n(r_0) - F_n(-r_0)]^{M/2-1} dr_0$$

Using an integration by parts argument we can write this as

$$P_{e,s} = (M-2)\int_0^{\infty} \Phi(z - \sqrt{\frac{2E}{N_0}})\,[2\Phi(z)-1]^{M/2-2}\,\frac{1}{\sqrt{2\pi}}\exp\{-\frac{z^2}{2}\}dz$$

Bit Error Probability The bit error probabiltiy for biorthogonal signals can be determined for the usual mapping of bits to symbols. The mapping is given as

$$\begin{array}{cc}
000000\cdots000 & s_0(t) \\
000000\cdots001 & s_1(t) \\
011111\cdots111 & s_{M/2-1}(t) \\
111111\cdots111 & s_{M/2}(t) = -s_0(t) \\
111111\cdots110 & s_{M/2+1}(t) = -s_1(t) \\
100000\cdots000 & s_{M-1}(t) = -s_{M/2-1}(t).
\end{array}$$

The mapping is such that signals with furthest distance have largest number of bit errors. An error of the first kind is defined to be an error to an orthogonal signal, while an error of the second kind is an error to the antipodal signal. The probability of error of the first kind is the probability that H_j is chosen given that s_0 is transmitted ($j < M/2$) and is given by

$$\begin{aligned}
P_{e,1} &= P\{r_j > |r_0|, r_j > |r_1|, ..., r_j > |r_{M/2-1}|, r_j > 0|H_0\} \\
&= \int_0^{\infty} [F_s(r_j) - F_s(-r_j)][F_n(r_j) - F_n(-r_j)]^{M/2-2} f_n(r_j) dr_j
\end{aligned}$$

It should be obvious that this is also the error probability to H_j for $j > M/2$. The probability of error of the second kind is the probability that $H_{M/2}$ is chosen given that s_0 is transmitted and is given by

$$\begin{aligned}
P_{e,2} &= P\{r_0 < 0, |r_1| < |r_0|, |r_2| < |r_0|, ..., |r_{M/2-1} < |r_0||H_0\} \\
&= \int_{-\infty}^{0} f_s(r_0)[F_n(r_0) - F_n(-r_0)]^{M/2-1} dr_0 \\
&= (M-2)\int_0^{\infty} F_s(-r_0)[F_n(r_0) - F_n(-r_0)]^{M/2-2} f_n(r_0) dr_0
\end{aligned}$$

where we have used the fact that the density of noise alone $f_n(r_0)$ is symmetric. The bit error probability is determined by realizing that of the $M-2$ possible errors (all equally likely) of the first kind, $(M-2)/2$ of them result in a particular bit in error while an error of the second kind causes all the bits to be in error. Thus

$$\begin{aligned}
P_{e,b} &= \frac{M-2}{2} P_{e,1} + P_{e,2} \\
&= \frac{(M-2)}{2}\int_0^{\infty} [\Phi(z - \sqrt{\frac{2E}{N_0}}) + \Phi(-z - \sqrt{\frac{2E}{N_0}})]\,[2\Phi(z)-1]^{M/2-2}\,\frac{1}{\sqrt{2\pi}}\exp\{-\frac{z^2}{2}\}dz
\end{aligned}$$

Notice that the symbol error probability is $P_{e,s} = (M-2)P_{e,1} + P_{e,2}$.

Figure 6.54: Symbol Error Probability for Coherent Demodulation of Biorthogonal Signals

Figure 6.55: Bit Error Probability for Coherent Demodulation of Biorthogonal Signals

10. Simplex Signal Set

Same as orthogonal except subtract from each of the signals the average signal of the set, i.e.

$$s'_i(t) = s_i(t) - \frac{1}{M}\sum_{i=0}^{M-1} s_i(t),\ i = 0,1,...,M-1$$

When the orthogonal set is constructed via a Haddamard matrix this amounts to deleting the first component in the matrix since the other components sum to zero.

For example

$$S_8 = \begin{bmatrix} +1 & +1 & +1 & +1 & +1 & +1 & +1 \\ -1 & +1 & -1 & +1 & -1 & +1 & -1 \\ +1 & -1 & -1 & +1 & +1 & -1 & -1 \\ -1 & -1 & +1 & +1 & -1 & -1 & +1 \\ +1 & +1 & +1 & -1 & -1 & -1 & -1 \\ -1 & +1 & -1 & -1 & +1 & -1 & +1 \\ +1 & -1 & -1 & -1 & -1 & +1 & +1 \\ -1 & -1 & +1 & -1 & +1 & +1 & -1 \end{bmatrix}$$

These are slightly more efficient than orthogonal signals.

11. Multiphase Shift Keying (MPSK)

$$\begin{aligned} s_i(t) &= A\cos\left[2\pi f_0 t + \frac{2\pi}{M}i + \lambda\right] \qquad 0 \le t \le T \\ &= A_{c,i}\cos 2\pi f_c t - A_{s,i}\sin 2\pi f_c t \end{aligned}$$

where for $i = 0,1,\ldots,M-1$,

$$\begin{aligned} A_{c,i} &= A\cos(\frac{2\pi i}{M} + \lambda) \\ A_{s,i} &= A\sin(\frac{2\pi i}{M} + \lambda) \end{aligned}$$

$$P_{e,s} = 1 - \int_{-\pi/M}^{\pi/M} \frac{e^{-E/N_0}}{2\pi}\left[1 + \sqrt{\frac{4\pi E}{N_0}}\cos\theta e^{\gamma\cos^2\theta}(1 - Q(\sqrt{\frac{2E}{N_0}}\cos\theta))\right] d\theta$$

For this modulation scheme we should use Gray coding to map bits into signals.

$$M = 2 \Rightarrow \text{BPSK} \qquad M = 4 \Rightarrow \text{QPSK}$$

Figure 6.56: Symbol Error Probability for Simplex Signalling

Figure 6.57: Bit Error Probability for Simplex Signalling

Figure 6.58: Symbol Error Probability for MPSK Signalling

This type of modulation has the properties that all signals have the same power thus the use of nonlinear amplifiers (class C amplifiers) affects each signal in the same manner. Furthermore if we are restricted to two dimensions and every signal must have the same power than this signal set minimizes the error probability of all such signal sets.

(QPSK and BPSK are special cases of this modulation).

M-ary Pulse Amplitude Modulation (PAM)

$$s_i(t) = A_i\, s(t), \qquad 0 \le t \le T$$

where

$$A_i = (2i+1-M)A \qquad i = 0,1,\dots,M-1$$
$$E_i = A_i^2$$

$$\begin{aligned}\overline{E} &= \frac{1}{M}\sum_{i=0}^{M-1} E_i = \frac{A^2}{M}\sum_{i=0}^{M-1}(2i+1-M)^2 \\ &= \frac{M^2-1}{3}A^2 \\ P_{e,s} &= \left(\frac{2(M-1)}{M}\right)\ Q\left(\sqrt{\frac{6\overline{E}}{(M^2-1)N_0}}\right)\end{aligned}$$

12. Quadrature Amplitude Modulation

For $i = 0,\dots,M-1$

$$s_i(t) = A_i \cos 2\pi f_c t + B_i \sin 2\pi f_c t \quad 0 \le t \le T$$

Since this is two PAM systems in quadrature. $P_{e,2} = 1-(1-P_{e,1})^2$ for PAM with $\sqrt{M}$ signals

13. Bandwidth of Digital Signals:

In practice a set of signals is not used once but in a periodic fashion. If a source produces symbols every T seconds from the alphabet $A = 0,1,\dots,M-1$ with b_e representing the l^{th} letter $-\infty \le l < \infty$ then the digital data signal has the form

$$s(t) = \sum_{l=-\infty}^{\infty} s_{b_n}(t-nT)$$

Figure 6.59: Bit Error Probability for MPSK Signalling

Figure 6.60: Symbol Error Probability for MPAM Signalling

Figure 6.61: Bit Error Probability for MPAM Signalling

Note: 1) $s_i(t)$ need not be time limited to $[0,T]$. In fact we may design $\{s_i(t)\}_{i=0}^{M-1}$ so that $s_i(t)$ is not time limited to $[0,T]$. If $s_i(t)$ is not time limited to $[0,T]$ then we may have intersymbol interference in the demodulaton. The reason for introducing intersymbol interference is to "shape" the spectral characteristic of the signal (e.g. if ther are nonlinear amplifiers or other nonlinearities in the communication system).
2) The random variables b_n need not be a sequence of i.i.d. random variables. In fact if we are using error-correcting codes there will be some redundancy in b_2 so that it is not a sequence of i.i.d. r.v.

In many of the modulation schemes (the linear ones) considered we can equivalently write the signal as

$$s(t) = \mathrm{Re}[u(t)e^{j\omega_c t}]$$

where $u(t)$ is called the lowpass signal. For general CPM the modulation is nonlinear so that the below does not apply. Also

$$u(t) = \sum_{n=-\infty}^{\infty} I_n g(t-nT)$$

where I_n is possibly complex and $g(t)$ is an arbitrary pulse shape.

Note that while $u(t)$ is a (non stationary) random process $u(t+\hat{\tau})$ where $\hat{\tau}$ is uniform r.v. on $[0,T]$ is stationary.

$$\begin{aligned}\Phi_u(f) &\triangleq \mathcal{F}\{E[u^*(t+\hat{\tau})u(t+\hat{\tau}+\tau)]\} \\ &= \frac{1}{T}\Phi_I(f)|G(f)|^2\end{aligned}$$

where

$$\begin{aligned}\Phi_I(f) &= \sum_{m=-\infty}^{\infty} E[I_n^* I_{n+m}]e^{-j^{2\pi f mT}} \\ G(f) &= \mathcal{F}[g(t)] = \int_{-\infty}^{\infty} g(t)e^{-j2\pi f t}dt\end{aligned}$$

Example: BPSK $I_n = \pm 1$ (i.i.d).

$$\begin{aligned}g(t) &= A\cos\omega_c t\, p_T(t) \quad 0 \le t \le T \\ E[I_n I_{n+m}] &= \delta_{m,0} = \begin{cases} 1, & m=0 \\ 0, & m \neq 0 \end{cases} \\ \Phi_I(f) &= 1 \\ \Phi_u(f) &= \frac{A^2T}{4}(\mathrm{sinc}^2(\omega-\omega_c)\frac{T}{2} + \mathrm{sinc}^2(\omega+\omega_c)\frac{T}{2})\end{aligned}$$

Definition of Bandwidth
1. Null-to-Null $\triangleq$ bandwidth (in Hz) of main lobe ($= \frac{2}{T}$ for BPSK).
2. 99% containment bandwidth $\triangleq$ bandwith such that $= \frac{1}{2}$% lies above upper bandlimit $\frac{1}{2}$% lies below lower level.

3. x dB bandwidth $W_x \triangleq$ bandwidth such that spectrum is $x\ dB$ below spectrum at center of band (e.g. 3dB bandwidth).
4. Noise bandwidth

$$W_N \triangleq P/S(f_c)$$

where P is total power and $S(f_c)$ is value of spectrum $f = f_c$

$$P = \int_{-\infty}^{\infty} S(f)df$$

5. Gabor bandwidth

$$W_G \triangleq \sigma = \sqrt{\frac{\int_{-\infty}^{\infty}(f-f_c)^2 S(f)df}{\int_{-\infty}^{\infty} S(f)df}}$$

6. Absolute bandwidth

$$W_A \triangleq \min\{W : S(f) = 0 \quad \forall f \geq |W|\}$$

7. half null-to-null $\triangleq \frac{1}{2}$ null-to-null.

	1	2	3 35dB	4	5 and 6	3 3dB
BPSK	2.0	20.56	35.12	1.00	∞	0.88
QPSK	1.0	10.28	17.56	0.50	∞	0.44
MSK	1.5					

QPSK for same date rate T bits/sec

14. Comparison of Modulation Techniques

BPSK has $P_{e,s} = Q(\sqrt{\frac{2E_b}{N_0}})$

$$W = \frac{1}{T}, \quad R = \frac{1}{T}, \quad \Rightarrow \frac{R}{W} = 1.0$$

$E_b/N_0 = 9.6dB$

QPSK has same P_e but has $\frac{R}{W} = 2.0$

$$R = \frac{2}{T_s} \qquad (R = \frac{1}{T})$$

or

$$W = \frac{1}{T_s} \quad (W = \frac{1}{2T})$$

Figure 6.62: Capacity of Additive White Gaussian Noise Channel.

M-ary PSK has same bandwidth as BPSK but transmits $\log_2 M$ bits/channel use (T sec).
M-ary PSK

$$\begin{aligned} R &= \frac{\log_2 M}{T} \\ &\Rightarrow \frac{R}{W} = \log_2 M \\ W &= \frac{1}{T} \end{aligned}$$

Capacity (Shannon Limits)

$$\begin{aligned} R/W &< \log_2\left(1 + \frac{R}{W}\frac{E_b}{N_0}\right) \\ &\text{or} \\ E_b/N_0 &> \frac{(2^{R/W} - 1)}{R/W} \end{aligned}$$

We can come close to capacity (at fixed R/W) by use of coding (At $R/W = 1$ there is a possible 9.6 dB ”coding gain”)

15. Problems

1. Consider a digital communication system that transmits one of two equally likely signals over a multipath fading channel with additive white Gaussian noise. That is if $s(t)$ is the transmitted signal the received signal is

   $$r(t) = s(t) + s(t - \tau) + n(t)$$

   where τ is the delay of the single multipath of the channel and is a constant. Furthermore the value of the delay is known to the receiver. The signals transmitted are antipodal, of energy E, and of duration T seconds. i.e. either $s(t)$ or $-s(t)$ is transmitted. The autocorrelation function of the signal $s(t)$ is

   $$\rho(\beta) = \frac{1}{E}\int_0^T s(t)s(t - \beta)dt$$

   Find the optimal receiver for this communication system and the probability of error.

2. Determine the error probability of a simplex signal set in terms of the error probability of an orthogonal signal set.

3. Derive an expression for the symbol and bit error probabilities for biorthogonal signaling.

4. For 8-ary PSK with gray mapping show that the bit error probability is

   $$P_{e,b} = \frac{2}{3}\{Q(d3\sin(a3)) + Q(d3\sin(3a3))(1 - Q(d3\sin(a3)))\}$$

   where $d_3 = \sqrt{kE_b/N_0}$ for some constant k and $a_3 = \pi/8$.

5. For M-ary orthogonal signalling with coherent detection derive the receiver that minimizes the bit error probability. Assume $M = 2^k$ for some integer k.

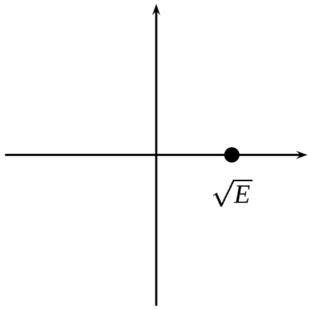
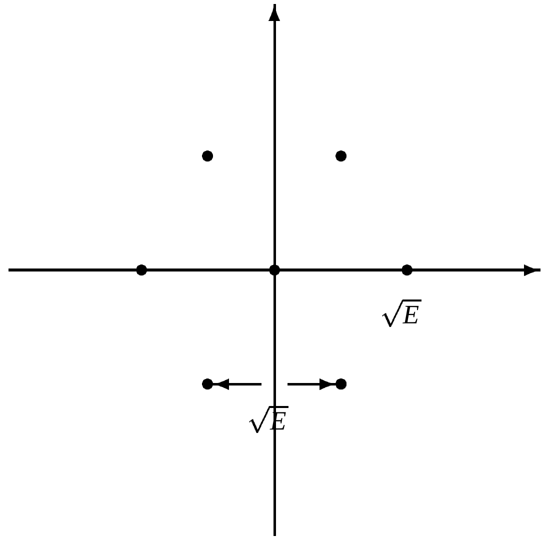


Figure 6.63: 8-ary Modulation



6. (a) Compare the E_b/N_0 required for $P_{e,b} = 10^{-5}$ for three different modulation techniques with 8 signals. (i) 8-PSK, (ii) the constellation shown in Figure 6.63, (iii) the constellation shown in Figure 6.64. Use the union bound and eliminate any non-nearest neighbor signals. You must also find a mapping of bits to symbols. Plot the bit error probability vs. E_b/N_0 for each of these on the same graph. Remember that E_b is the average energy per information bit.

   (b) Do the same type of comparison for the 16-ary constellations shown in Figures 6.65 and 6.66. In Figure 6.65 constellation points (normalized to some energy) (x,y) include $(-2,0)$,$(-1,0)$,$(0,0)$,$(1,0)$,$(-3/2,\sqrt{3}/2)$, $(-1/2,\sqrt{3}/2)$, $(1/2,\sqrt{3}/2)$. In Figure 6.66 constellation points (normalized to some energy) include (-5,0),(-3,0),(-1,1),(1,1) (3,0),(5,0)(-3,3),(0,3),(3,3),(0,5),...

7. Consider a repetition code of length n that generates one of two codewords $(-1,-1,\cdots,-1)$ or $(+1,+1,\cdots,+1)$. Six bits of information are used to generate six such codewords. The first coded bit from each is used to select one of 64 orthogonal signals (e.g. Walsh signals). Similarly for the second bit of each. These are transmitted over a white Gaussian noise channel. Compare the performance of a repetition code for the optimal demodulator and a suboptimal demodulator which uses the approximation

$$\log[\sum_{l=1}^{L} \exp(x_l)] \approx \max_{l=1}^{L} x_l$$

   Simulate the peformance for a repetition code of length 16 for error probabilities down to 0.0001. Plot the results versus E_b/N_0 in dB. Make sure to use the proper normalization for energy.

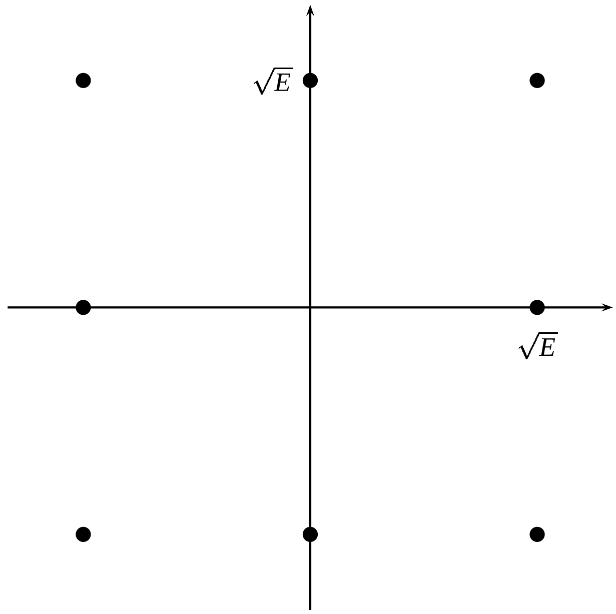


Figure 6.64: 8-ary "box" constellation

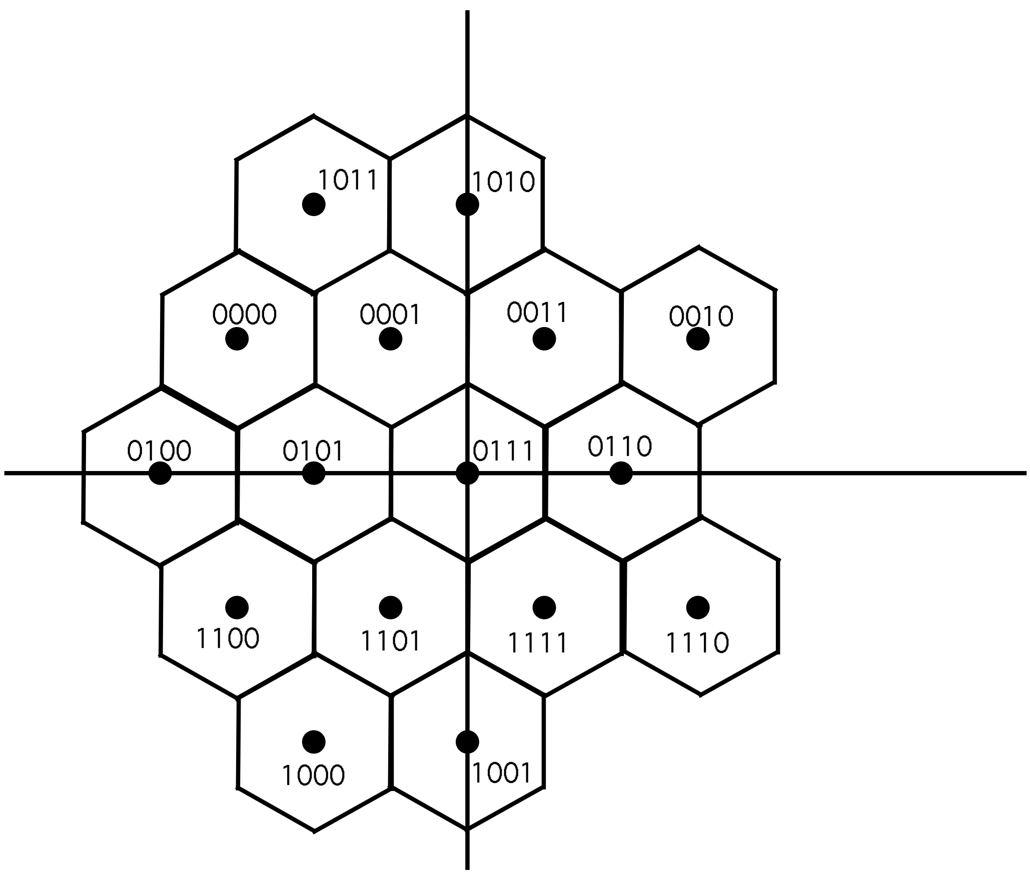


Figure 6.65: 16-ary hexagonal constellation

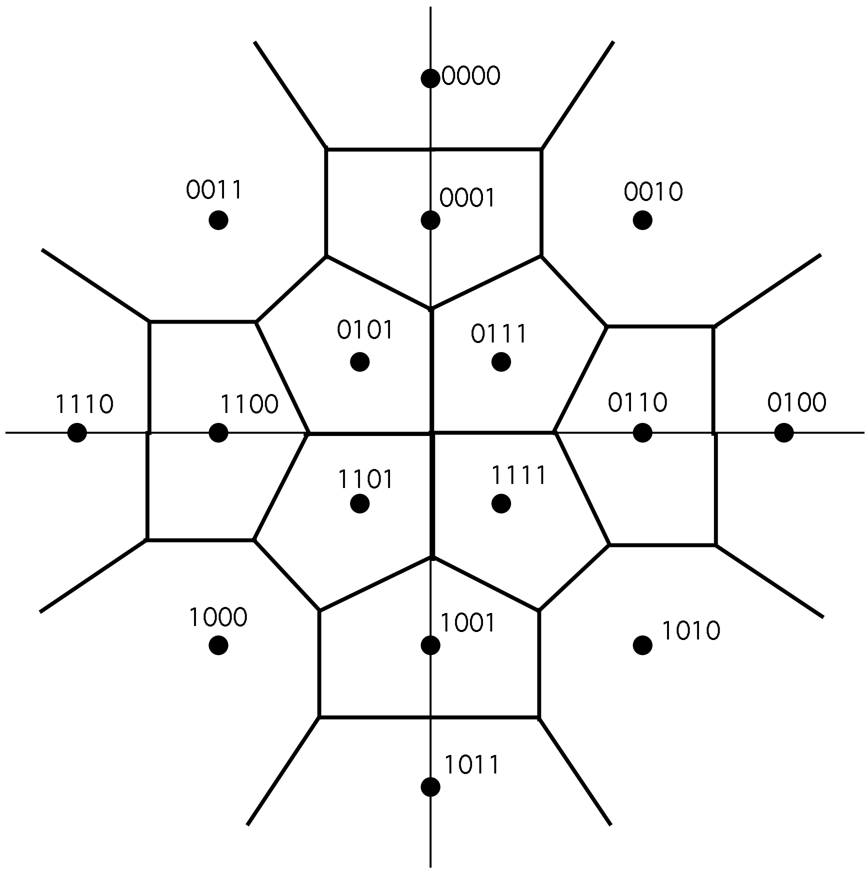


Figure 6.66: 16-ary Constellation