

ELC 5396: Digital Communications

Liang Dong

Electrical and Computer Engineering
Baylor University

liang.dong@baylor.edu

October 18, 2016

Signaling over Fading Channels

- 1 FIR Modeling of Doubly Spread Channels
- 2 Diversity Techniques
- 3 Space Diversity-on-Receive Systems

FIR Modeling of Doubly Spread Channels

- Impulse response of baseband channel $\tilde{h}(\tau; t)$ and its transfer function $\tilde{H}(f; t)$

FIR Modeling of Doubly Spread Channels

- Impulse response of baseband channel $\tilde{h}(\tau; t)$ and its transfer function $\tilde{H}(f; t)$
- $$y(t) = \int_{-\infty}^{\infty} h(\tau; t)x(t - \tau)d\tau$$

FIR Modeling of Doubly Spread Channels

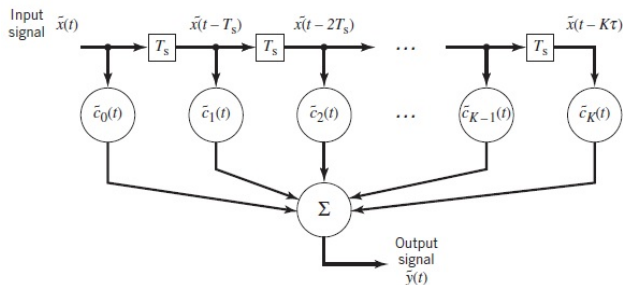
- Impulse response of baseband channel $\tilde{h}(\tau; t)$ and its transfer function $\tilde{H}(f; t)$
- $y(t) = \int_{-\infty}^{\infty} h(\tau; t)x(t - \tau)d\tau$
- $x(t - \tau) = \sum_{n=-\infty}^{\infty} x(t - nT_s)\text{sinc}(\frac{\tau}{T_s} - n)$

FIR Modeling of Doubly Spread Channels

- Impulse response of baseband channel $\tilde{h}(\tau; t)$ and its transfer function $\tilde{H}(f; t)$
- $y(t) = \int_{-\infty}^{\infty} h(\tau; t)x(t - \tau)d\tau$
- $x(t - \tau) = \sum_{n=-\infty}^{\infty} x(t - nT_s)\text{sinc}(\frac{\tau}{T_s} - n)$
-

$$\begin{aligned}y(t) &= \sum_{n=-\infty}^{\infty} x(t - nT_s) \left[\int_{-\infty}^{\infty} h(\tau; t)\text{sinc}(\frac{\tau}{T_s} - n)d\tau \right] \\ &= \sum_{n=-\infty}^{\infty} x(t - nT_s)c_n(t)\end{aligned}$$

FIR Modeling of Doubly Spread Channels



- FIR model of a time-varying channel.
- For time-varying Rayleigh fading channels, $c_n(t)$ is zero-mean complex Gaussian process.
- For WSS channels, $E[|c_n(t)|^2] \approx T_s^2 p(nT_s)$, where $p(nT_s)$ is a discrete version of the power-delay profile.

The multipath fading phenomenon as an inherent characteristic of a wireless channel.

Diversity:

If several replicas of the information-bearing signal can be transmitted simultaneously over independently fading channels, then there is a good likelihood that at least one of the received signals will not be severely degraded by channel fading.

Diversity Techniques

- 1 Frequency diversity – Transmission of same signal at different frequencies (frequency separation should be larger than the coherence bandwidth of the channel).

Diversity Techniques

- 1 Frequency diversity – Transmission of same signal at different frequencies (frequency separation should be larger than the coherence bandwidth of the channel).
- 2 Time diversity – Transmission of same signal sequence at different times (time separation should be larger than the coherence time of the channel). Time diversity may be likened to the use of a repetition code for error-control coding.

Diversity Techniques

- 1 Frequency diversity – Transmission of same signal at different frequencies (frequency separation should be larger than the coherence bandwidth of the channel).
- 2 Time diversity – Transmission of same signal sequence at different times (time separation should be larger than the coherence time of the channel). Time diversity may be likened to the use of a repetition code for error-control coding.
- 3 Space diversity – Several receiving antennas spaced sufficiently far apart (spatial separation should be sufficiently large to reduce correlation between diversity branches, e.g., $> 10\lambda$).

- 1 Polarization diversity – Only two diversity branches are available. Not widely used.

- ① Polarization diversity – Only two diversity branches are available. Not widely used.
- ② Multipath diversity –

- ① Polarization diversity – Only two diversity branches are available. Not widely used.
- ② Multipath diversity –
 - Signal replicas received at different delays (RAKE receiver in CDMA)

- 1 Polarization diversity – Only two diversity branches are available. Not widely used.
- 2 Multipath diversity –
 - Signal replicas received at different delays (RAKE receiver in CDMA)
 - Signal replicas received via different angles of arrival (directional antennas at the receiver)

- 1 Polarization diversity – Only two diversity branches are available. Not widely used.
- 2 Multipath diversity –
 - Signal replicas received at different delays (RAKE receiver in CDMA)
 - Signal replicas received via different angles of arrival (directional antennas at the receiver)
 - Equalization in a TDM/TDMA system provides similar performance as multipath diversity.

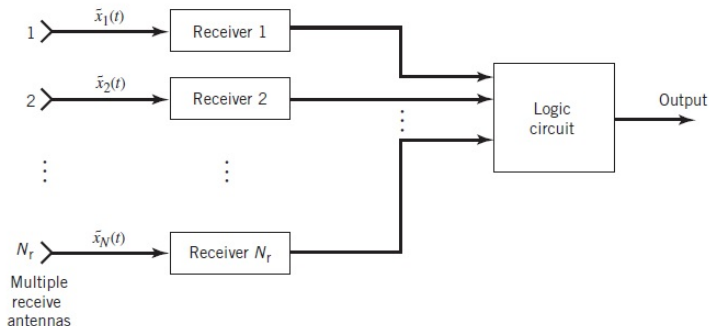
- 1 Receive diversity – The use of a single transmit antenna and multiple receive antennas.

- 1 Receive diversity – The use of a single transmit antenna and multiple receive antennas.
- 2 Transmit diversity – The use of multiple transmit antennas and a single receive antenna.

- 1 Receive diversity – The use of a single transmit antenna and multiple receive antennas.
- 2 Transmit diversity – The use of multiple transmit antennas and a single receive antenna.
- 3 Diversity on both transmit and receive – The use of multiple antennas at both the transmitter and receiver.

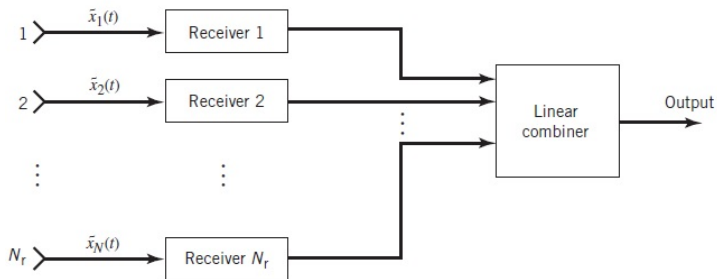
Space Diversity-on-Receive Systems

Selection Combining



Space Diversity-on-Receive Systems

Maximal-Ratio Combining and Equal-Gain Combining



BER vs. SNR in a flat fading channel

In a flat fading channel (or narrowband system), the CIR (channel impulse response) reduces to a single impulse scaled by a time-varying complex coefficient.

The received (equivalent lowpass) signal is of the form

$$r(t) = a(t)e^{j\phi(t)}s(t) + n(t)$$



We assume that the phase changes “slowly” and can be perfectly tracked

=> important for coherent detection

BER vs. SNR (cont.)

We assume:

the time-variant complex channel coefficient changes slowly (\Rightarrow constant during a symbol interval)

the channel coefficient magnitude (= attenuation factor) a is a **Rayleigh distributed** random variable

coherent detection of a binary PSK signal (assuming ideal phase synchronization)

Let us define **instantaneous SNR** and **average SNR**:

$$\gamma = a^2 E_b / N_0 \qquad \gamma_0 = E \{ a^2 \} \cdot E_b / N_0$$

BER vs. SNR (cont.)

Since

$$p(a) = \frac{2a}{E\{a^2\}} e^{-a^2/E\{a^2\}} \quad a \geq 0,$$

using

$$p(\gamma) = \frac{p(a)}{|d\gamma/da|}$$

we get

$$p(\gamma) = \frac{1}{\gamma_0} e^{-\gamma/\gamma_0} \quad \gamma \geq 0.$$

Rayleigh distribution



Exponential distribution



BER vs. SNR (cont.)

The average bit error probability is

$$P_e = \int_0^{\infty} P_e(\gamma) p(\gamma) d\gamma$$

Important formula
for obtaining
statistical average

where the bit error probability for a certain value of a is

$$P_e(\gamma) = Q\left(\sqrt{2a^2 E_b / N_0}\right) = Q\left(\sqrt{2\gamma}\right).$$

2-PSK

We thus get

$$P_e = \int_0^{\infty} Q\left(\sqrt{2\gamma}\right) \frac{1}{\gamma_0} e^{-\gamma/\gamma_0} d\gamma = \frac{1}{2} \left(1 - \sqrt{\frac{\gamma_0}{1+\gamma_0}} \right).$$

BER vs. SNR (cont.)

Approximation for large values of average SNR is obtained in the following way. First, we write

$$P_e = \frac{1}{2} \left(1 - \sqrt{\frac{\gamma_0}{1 + \gamma_0}} \right) = \frac{1}{2} \left(1 - \sqrt{1 + \frac{-1}{1 + \gamma_0}} \right)$$

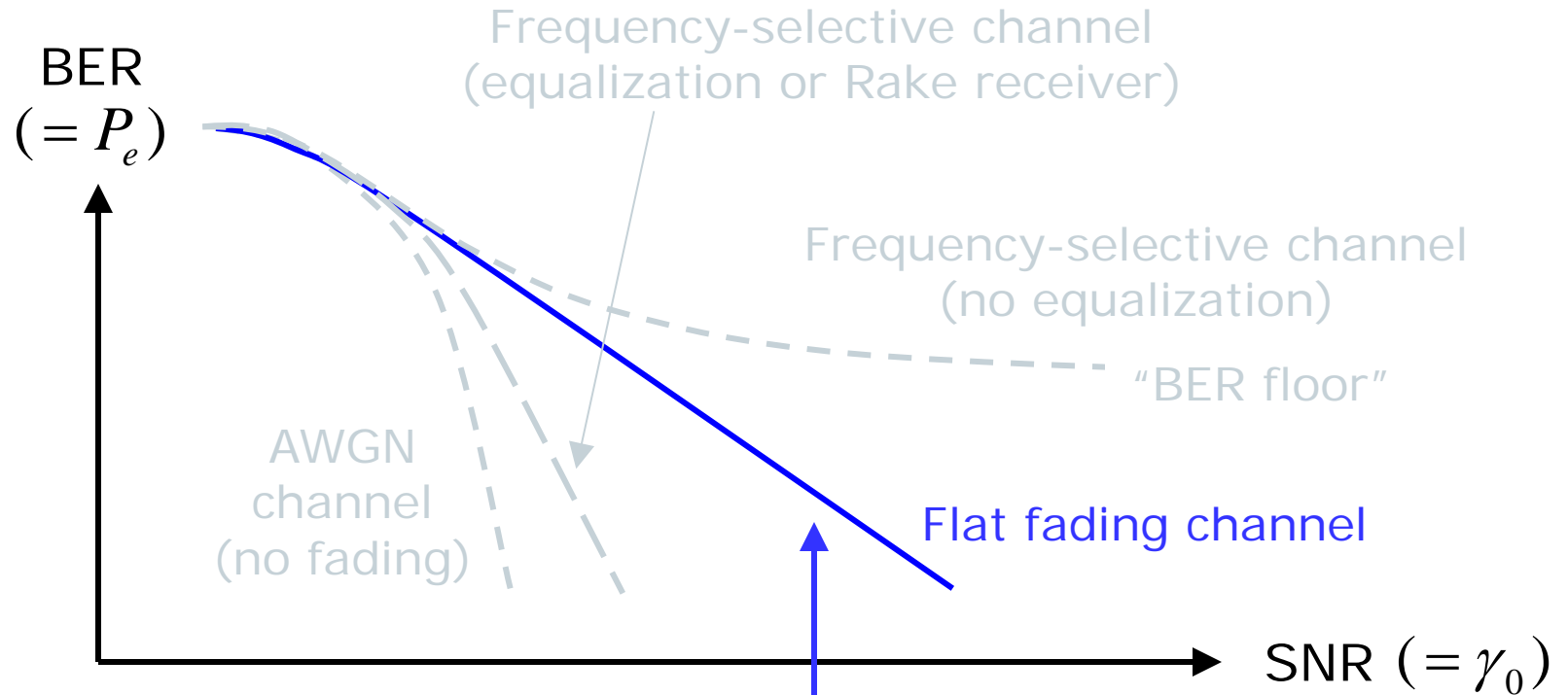
Then, we use

$$\sqrt{1 + x} = 1 + x/2 + \dots$$

which leads to

$$P_e \approx 1/4\gamma_0 \quad \text{for large } \gamma_0 .$$

BER vs. SNR (cont.)



$P_e \approx 1/4\gamma_0$ means a straight line in log/log scale

BER vs. SNR, summary

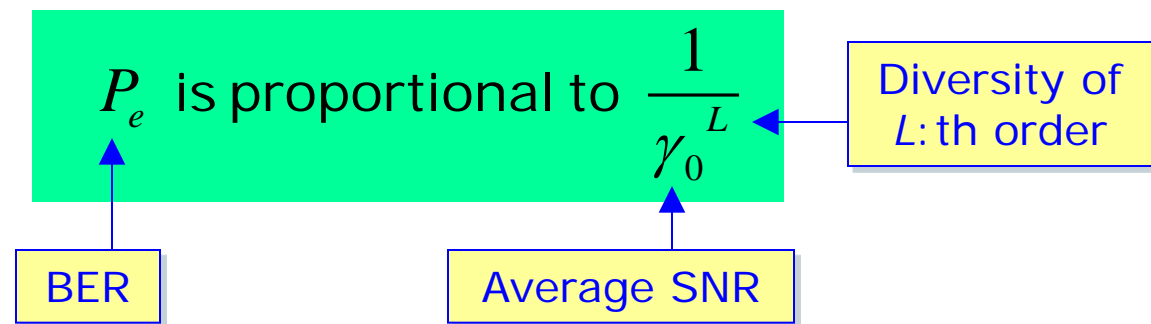
Modulation	$P_e(\gamma)$	P_e	P_e (for large γ_0)
2-PSK	$Q(\sqrt{2\gamma})$	$\frac{1}{2}\left(1 - \sqrt{\frac{\gamma_0}{1+\gamma_0}}\right)$	$1/4\gamma_0$
DPSK	$e^{-\gamma}/2$	$1/(2\gamma_0 + 2)$	$1/2\gamma_0$
2-FSK (coh.)	$Q(\sqrt{\gamma})$	$\frac{1}{2}\left(1 - \sqrt{\frac{\gamma_0}{2+\gamma_0}}\right)$	$1/2\gamma_0$
2-FSK (non-c.)	$e^{-\gamma/2}/2$	$1/(\gamma_0 + 2)$	$1/\gamma_0$

Better performance through diversity

Diversity \Leftrightarrow the receiver is provided with multiple copies of the transmitted signal. The multiple signal copies should experience *uncorrelated fading* in the channel.

In this case the probability that *all* signal copies fade simultaneously is reduced dramatically with respect to the probability that a *single* copy experiences a fade.

As a rough rule:



Selection diversity vs. signal combining

Selection diversity: Signal with best quality is selected.

Equal Gain Combining (EGC)

Signal copies are combined coherently:

$$Z_{EGC} = \sum_{i=1}^L a_i e^{j\phi_i} e^{-j\phi_i} = \sum_{i=1}^L a_i$$

Maximum Ratio Combining (MRC, best SNR is achieved)

Signal copies are weighted and combined coherently:

$$Z_{MRC} = \sum_{i=1}^L a_i e^{j\phi_i} a_i e^{-j\phi_i} = \sum_{i=1}^L a_i^2$$

Selection diversity performance

We assume:

- (a) uncorrelated fading in diversity branches
- (b) fading in i :th branch is Rayleigh distributed
- (c) \Rightarrow SNR is exponentially distributed:

$$p(\gamma_i) = \frac{1}{\gamma_0} e^{-\gamma_i/\gamma_0}, \quad \gamma_i \geq 0.$$

PDF

Probability that SNR in branch i is less than threshold y :

$$P(\gamma_i < y) = \int_0^y p(\gamma_i) d\gamma_i = 1 - e^{-y/\gamma_0}.$$

CDF

Selection diversity (cont.)

Probability that SNR in every branch (i.e. all L branches) is less than threshold y :

$$P(\gamma_1, \gamma_2, \dots, \gamma_L < y) = \left[\int_0^y p(\gamma_i) d\gamma_i \right]^L = \left[1 - e^{-y/\gamma_0} \right]^L.$$

Note: this is true only if the fading in different branches is independent (and thus uncorrelated) and we can write

$$p(\gamma_1, \gamma_2, \dots, \gamma_L) = p(\gamma_1) p(\gamma_2) \dots p(\gamma_L).$$

Selection diversity (cont.)

Differentiating the cdf (cumulative distribution function) with respect to y gives the pdf

$$p(y) = L \left[1 - e^{-y/\gamma_0} \right]^{L-1} \cdot \frac{e^{-y/\gamma_0}}{\gamma_0}$$

which can be inserted into the expression for average bit error probability

$$P_e = \int_0^{\infty} P_e(y) p(y) dy .$$

The mathematics is unfortunately quite tedious ...

Selection diversity (cont.)

... but as a general rule, for large γ_0 it can be shown that

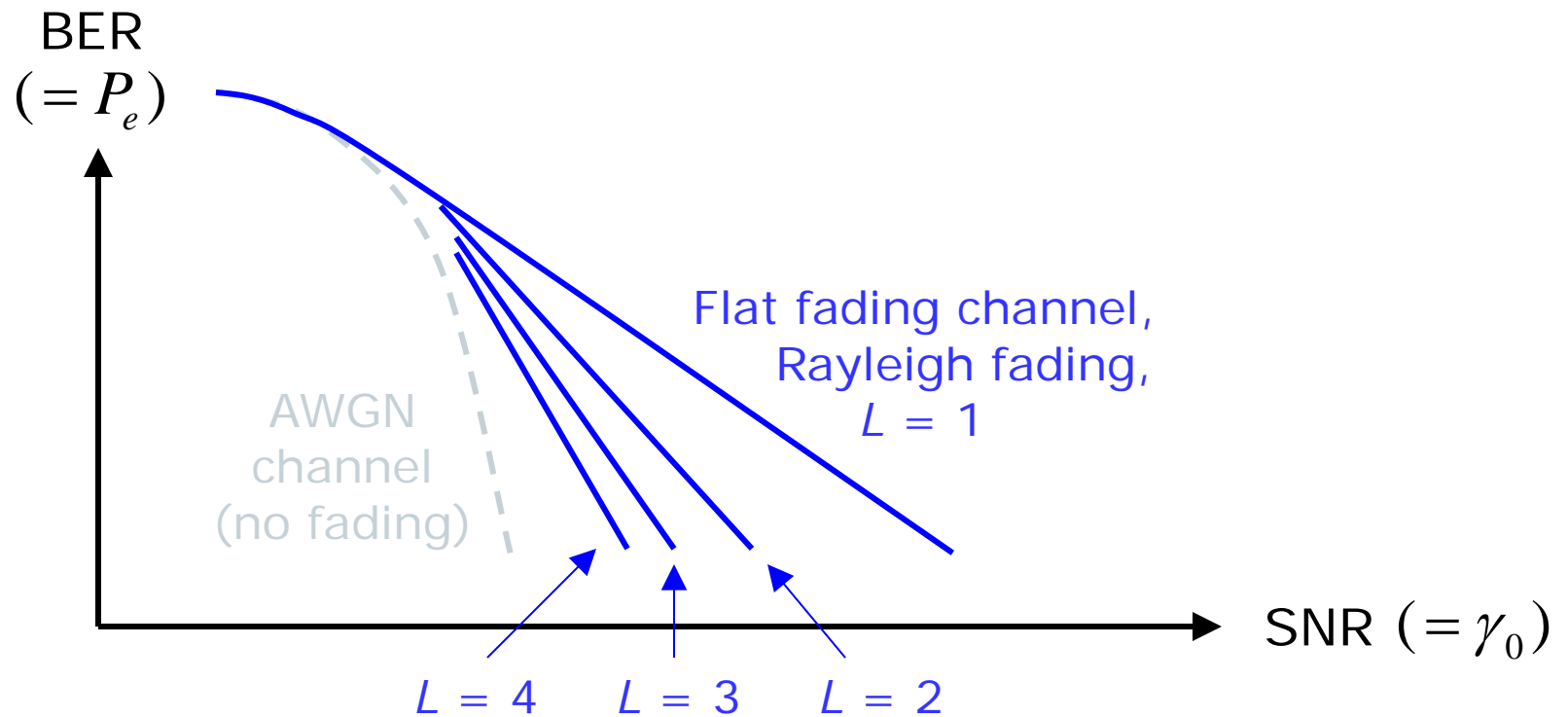
$$P_e \text{ is proportional to } \frac{1}{\gamma_0^L}$$

regardless of modulation scheme (2-PSK, DPSK, 2-FSK).

The largest diversity gain is obtained when moving from $L = 1$ to $L = 2$. The relative increase in diversity gain becomes smaller and smaller when L is further increased.

This behaviour is typical for all diversity techniques.

BER vs. SNR (diversity effect)



MRC performance

Rayleigh fading => SNR in i :th diversity branch is

$$\gamma_i = \frac{E_b}{N_0} a_i^2 = \frac{E_b}{N_0} (x_i^2 + y_i^2)$$

Rayleigh distributed magnitude

Gaussian distributed quadrature components

In case of L uncorrelated branches with same fading statistics, the MRC output SNR is

$$\gamma = \frac{E_b}{N_0} (a_1^2 + a_2^2 \dots + a_L^2) = \frac{E_b}{N_0} (x_1^2 + y_1^2 \dots + x_L^2 + y_L^2)$$

MRC performance (cont.)

The pdf of γ follows the *chi-square distribution* with $2L$ degrees of freedom

Reduces to exponential pdf when $L = 1$

$$p(\gamma) = \frac{\gamma^{L-1}}{\gamma_0^L \Gamma(L)} e^{-\gamma/\gamma_0} = \frac{\gamma^{L-1}}{\gamma_0^L (L-1)!} e^{-\gamma/\gamma_0}$$

Gamma function Factorial

For 2-PSK, the average BER is

$$P_e = \int_0^{\infty} P_e(\gamma) p(\gamma) d\gamma$$

$$P_e = \left(\frac{1-\mu}{2}\right)^L \sum_{k=0}^{L-1} \binom{L-1+k}{k} \left(\frac{1+\mu}{2}\right)^k$$

$$P_e(\gamma) = Q(\sqrt{2\gamma})$$

$$\mu = \sqrt{\gamma_0/(1+\gamma_0)}$$

MRC performance (cont.)

For large values of average SNR this expression can be approximated by

$$P_e = \left(\frac{1}{4\gamma_0} \right)^L \binom{2L-1}{L}$$

which again is according to the general rule

$$P_e \text{ is proportional to } \frac{1}{\gamma_0^L}.$$

MRC performance (cont.)

The second term in the BER expression does not increase dramatically with L :

$$\begin{aligned} \binom{2L-1}{L} &= \frac{(2L-1)!}{L! \cdot (L-1)!} = 1 & L=1 \\ &= 3 & L=2 \\ &= 10 & L=3 \\ &= 35 & L=4 \end{aligned}$$

BER vs. SNR for MRC, summary

For large $\gamma_0 \Rightarrow P_e = \left(\frac{1}{k\gamma_0} \right)^L \binom{2L-1}{L}$

Modulation	$P_e(\gamma)$	P_e (for large γ_0)
2-PSK	$Q(\sqrt{2\gamma})$	$k = 4$
DPSK		$k = 2$
2-FSK (coh.)	$Q(\sqrt{\gamma})$	$k = 2$
2-FSK (non-c.)		$k = 1$

Why is MRC optimum performance?

Let us investigate the performance of a signal combining method in general using arbitrary weighting coefficients g_i .

Signal magnitude and noise energy/bit at the output of the combining circuit:

$$Z = \sum_{i=1}^L g_i \cdot a_i \qquad N_t = N_0 \sum_{i=1}^L g_i^2$$

SNR after combining:

$$\gamma = \frac{Z^2 E_b}{N_t} = \frac{E_b \left(\sum g_i a_i \right)^2}{N_0 \sum g_i^2}$$

Why is MRC optimum performance? (cont.)

Applying the Schwarz inequality

$$\left(\sum g_i a_i\right)^2 \leq \sum g_i^2 \sum a_i^2$$

it can be easily shown that in case of equality we must have $g_i = a_i$ which in fact is the definition of MRC.

Thus for MRC the following important rule applies (the rule also applies to SIR = Signal-to-Interference Ratio):

$$\gamma = \sum_{i=1}^L \gamma_i$$

Output SNR or SIR = sum of
branch SNR or SIR values

Matched filter = "full-scale" MRC

Let us consider a single symbol in a narrowband system (without ISI). If the sampled symbol waveform before matched filtering consists of $L + 1$ samples

$$r_k, \quad k = 0, 1, 2, \dots, L$$

the impulse response of the matched filter also consists of $L + 1$ samples

$$h_k = r_{L-k}^*$$

Definition of matched filter

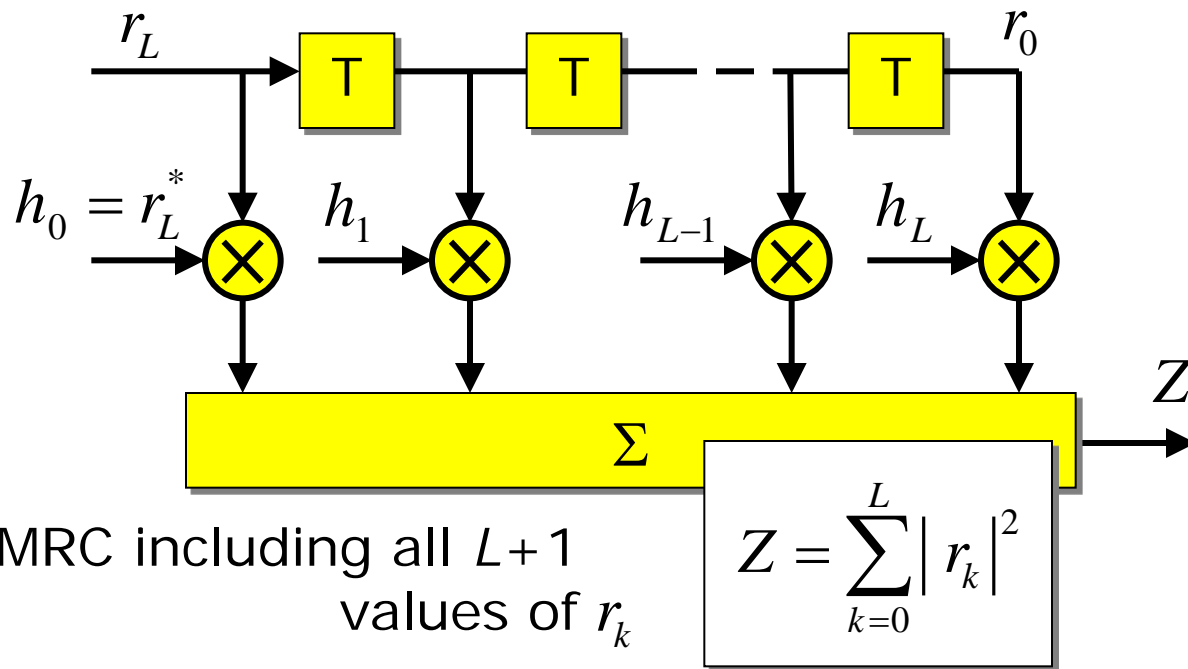
and the output from the matched filter is

MRC !

$$Z = \sum_{k=0}^L h_k r_{L-k} = \sum_{k=0}^L r_{L-k}^* r_{L-k} = \sum_{k=0}^L |r_k|^2$$

Matched filter = MRC (cont.)

The discrete-time (sampled) matched filter can be presented as a transversal FIR filter:



=> MRC including all $L+1$ values of r_k