### NOTE!

Deadline for the **project report** (pdf-format) Thursday 3 December 2015, 17.00.

You can now sign-up for the **lab** on the home page.

# Chapter 9

# An Introduction to Time-varying Multipath Channels

$$z(t) = \sum_{n} \alpha_n(t) s(t - \tau_n(t))$$

(9.1)

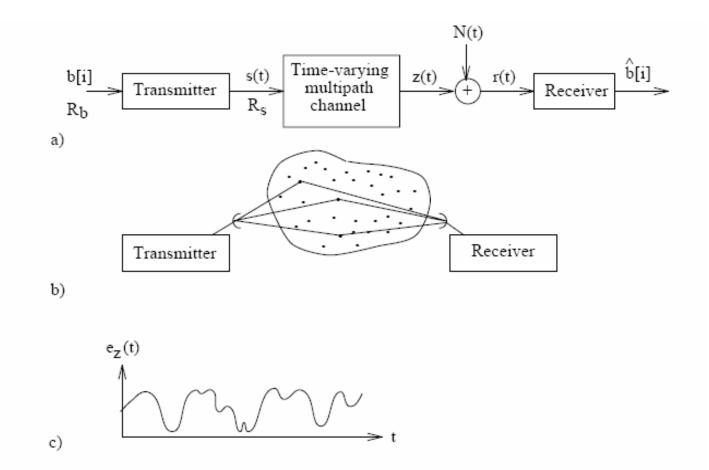


Figure 9.1: a) The digital communication system; b) A scattering medium; c) Illustrating the fading envelope  $e_z(t)$ .

$$s(t) = \cos((\omega_c + \omega_1)t) , \quad -\infty \le t \le \infty$$
(9.2)

$$z(t) = \sum_{n} \alpha_{n}(t) \cos((\omega_{c} + \omega_{1})(t - \tau_{n}(t))) =$$

$$= \underbrace{\left[\sum_{n} \alpha_{n}(t) \cos((\omega_{c} + \omega_{1})\tau_{n}(t))\right]}_{z_{I}(t) = \tilde{H}_{Re}(f_{1}, t)/2} \cos((\omega_{c} + \omega_{1})t) -$$

$$-\underbrace{\left[\sum_{n} \alpha_{n}(t) \sin(-(\omega_{c} + \omega_{1})\tau_{n}(t))\right]}_{z_{Q}(t) = \tilde{H}_{Im}(f_{1}, t)/2} \sin((\omega_{c} + \omega_{1})t)$$

$$= z_{I}(t) \cos((\omega_{c} + \omega_{1})t) - z_{Q}(t) \sin((\omega_{c} + \omega_{1})t)$$

$$= e_{z}(t) \cos((\omega_{c} + \omega_{1})t + \theta_{z}(t)) \qquad (9.3)$$

### Compare with the time-invariant QAM-result:

$$A_{z} + jB_{z} = (A + jB)H(f_{c}) = \sqrt{A^{2} + B^{2}}|H(f_{c})|e^{j(\nu + \phi(f_{c}))} = = (A + jB)(H_{Re}(f_{c}) + jH_{Im}(f_{c}))$$
(3.110)

$$s(t) = \cos((\omega_c + \omega_1)t) , \quad -\infty \le t \le \infty$$
(9.2)

$$z(t) = \sum_{n} \alpha_{n}(t) \cos((\omega_{c} + \omega_{1})(t - \tau_{n}(t))) =$$

$$= e_{z}(t) \cos((\omega_{c} + \omega_{1})t + \theta_{z}(t)) \qquad (9.3)$$

$$e_{z}(t)$$

$$\int \cdots \\ f = t$$

Observe that the quadrature components  $z_I(t)$  and  $z_Q(t)$  in (9.3) are timevarying. Hence, the output signal z(t) is not a pure sine wave with frequency  $f_c + f_1$ . This is a significant difference compared with the linear timeinvariant channel. It is seen in (9.3) that the quadrature components depend

$$z(t) = \sum_{n} \alpha_n(t) \cos((\omega_c + \omega_1)(t - \tau_n(t))) =$$

$$= z_I(t)\cos((\omega_c + \omega_1)t) - z_Q(t)\sin((\omega_c + \omega_1)t)$$

$$= e_z(t)\cos((\omega_c + \omega_1)t + \theta_z(t))$$

Throughout this chapter it is assumed that  $z_I(t)$  and  $z_Q(t)$  may be modelled as baseband zero-mean wide-sense-stationary (WSS) Gaussian random processes (with variances  $\sigma_I^2 = \sigma_Q^2 = \sigma^2$ ). This is a commonly used assumption when the number of scatterers is large, implying that central limit theorem arguments can be used [43], [65], [68], [39]. For a fixed value of t, this assumption leads to a Rayleigh-distributed envelope  $e_z(t)$ ,

$$e_z(t) = \sqrt{z_I^2(t) + z_Q^2(t)}$$
(9.4)

$$p_{e_z}(x) = \frac{2x}{b} e^{-x^2/b}, \quad x \ge 0$$
, Rayleigh distr. (9.5)

$$b = E\{e_z^2(t)\} = 2\sigma^2 = 2P_z \tag{9.6}$$

and a uniformly distributed phase  $\theta_z(t)$  (over a  $2\pi$  interval). The zero-mean assumption means that there is no deterministic signal path present in z(t). If a

### 9.1.1 Doppler Power Spectrum and Coherence Time

$$R_{\mathcal{D}}(f) = \mathcal{F}(\tilde{c}_{z}(\tau))$$
  

$$\tilde{c}_{z}(\tau) = \frac{1}{2} E\{[z_{I}(t+\tau) + jz_{Q}(t+\tau)] [z_{I}(t) - jz_{Q}(t)]\}$$
  

$$R_{z}(f) = \frac{1}{2} (R_{\mathcal{D}}(f+f_{c}+f_{1}) + R_{\mathcal{D}}(f-f_{c}-f_{1}))$$
(9.7)

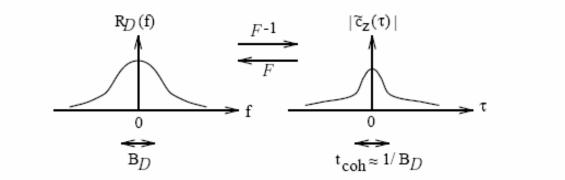


Figure 9.2: Illustrating the Fourier transform pair  $\tilde{c}_z(\tau) \longleftrightarrow R_{\mathcal{D}}(f)$ .

$$t_{coh} \approx 1/B_{\mathcal{D}} \tag{9.8}$$

If the channel is slowly changing, then the coherence time is large. Note that  $z_I(t + \tau)$  and  $z_I(t)$  (also  $z_Q(t + \tau)$  and  $z_Q(t)$ ) are correlated over time-intervals  $\tau$  (much) smaller than the coherence time  $t_{coh}$ . Hence, input signals within such intervals are therefore affected similarly by the fading channel. On the other hand, input signals that are separated in time by (much) more than  $t_{coh}$ , are affected differently by the channel, and at the output of the channel they become essentially independent of each other. If the former case apply (time flat fading), for a given time-interval, then we say that the channel is **time-nonselective**, and if the latter case apply, then the channel is said to be **time-selective**.

### 9.1.2 Coherence Bandwidth and Multipath Spread

$$z(t) = z(f_1, t) = \underbrace{\frac{1}{2} \quad \tilde{H}_{Re}(f_1, t)}_{z_I(t)} \cos((\omega_c + \omega_1)t) - \underbrace{\frac{1}{2} \quad \tilde{H}_{Im}(f_1, t)}_{z_Q(t)} \sin((\omega_c + \omega_1)t) + \underbrace{\frac{1}{2} \quad \tilde{H}_{Im}(f_1, t)}_{z_Q(t)} \sin((\omega_c + \omega_1)t)$$
(9.9)

What can be said about the output signal z(t) if another frequency  $f_2 = f_1 + f_{\Delta}$ is used, instead of  $f_1$ ? Are different frequency-intervals, in the input signal spectrum, treated differently by the time-varying multipath channel? To answer these questions the correlation between  $z(f_1, t)$  and  $z(f_1 + f_{\Delta}, t)$  can be found by

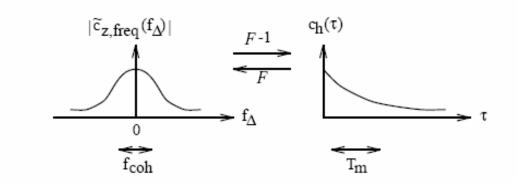


Figure 9.3: Illustrating the Fourier transform pair  $c_h(\tau) \longleftrightarrow \tilde{c}_{z,freq}(f_{\Delta})$ .

The coherence bandwidth  $f_{coh}$  of the channel is defined as the width of the autocorrelation function  $\tilde{c}_{z,freq}(f_{\Delta})$ , see Figure 9.3. Note that frequencies within a frequency-interval (much) smaller than the coherence bandwidth  $f_{coh}$ are correlated, and they are affected similarly by the fading channel. On the other hand, two frequencies that are separated by (much) more than  $f_{coh}$ , are affected differently by the channel, and they are essentially independent of each other. If the former case apply (frequency flat fading), for a given frequencyinterval, then we say that the channel is **frequency-nonselective**, and if the latter case apply, then the channel is said to be **frequency-selective**.

$$z(t) = \int_{-\infty}^{\infty} h(\tau, t) s(t - \tau) d\tau$$
(9.10)

delay power spectrum  $c_h(\tau)$  (also multipath intensity profile) of the timevarying impulse response  $h(\tau, t)$ ,

$$c_h(\tau) = E\left\{\frac{h^2(\tau,t)}{2}\right\} = \frac{1}{2} E\{h_I^2(\tau,t) + h_Q^2(\tau,t)\} = \frac{1}{2} E\{\tilde{h}(\tau,t)\tilde{h}^*(\tau,t)\} \quad (9.15)$$

An example of the delay power spectrum  $c_h(\tau)$  is illustrated in Figure 9.3. The width of the delay power spectrum is referred to as the **multipath spread** of the channel and it is denoted by  $T_m$ . This is an important parameter since if  $T_m$  is too large, compared with e.g. the symbol time, then intersymbol interference can occur.

$$T_m \approx 1/f_{coh} \tag{9.16}$$

# 9.2 Frequency-Nonselective, Slowly Fading Channel

$$T_s \ll t_{coh} \tag{9.27}$$

or equivalently,

$$B_{\mathcal{D}} \ll R_s \tag{9.28}$$

This means that the channel is **slowly fading**, which imply that it can be treated as a time-invariant channel within the coherence time.

In this subsection a frequency-nonselective channel is investigated. To obtain this situation it is required that the bandwidth of the transmitted signal, denoted W, is much smaller than the coherence bandwidth  $f_{coh}$  of the channel,

$$W \ll f_{coh} \tag{9.29}$$

or equivalently,

$$T_m \ll 1/W \tag{9.30}$$

$$\tilde{z}(t) = \frac{1}{2} \int_{-\infty}^{\infty} \tilde{S}(f) \tilde{H}(f,t) e^{j2\pi f t} df \qquad (9.26)$$

$$z_{I}(t) + jz_{Q}(t) = \frac{1}{2} \int_{-\infty}^{\infty} [S_{I}(f) + jS_{Q}(f)] \left[H_{I}(f,t) + jH_{Q}(f,t)\right] e^{j2\pi ft} df$$
(9.33)

$$z_I(t) + j z_Q(t) = \frac{1}{2} \int_{-\infty}^{\infty} [S_I(f) + j S_Q(f)] \cdot (H_I + j H_Q) e^{j2\pi f t} df \qquad (9.36)$$

$$z_{I}(t) + jz_{Q}(t) = \frac{1}{2} (s_{I}(t) + js_{Q}(t))(H_{I} + jH_{Q}) = = e_{s}(t)e^{j\theta_{s}(t)} \cdot ae^{j\phi} = e_{z}(t)e^{j\theta_{z}(t)}$$
(9.37)

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$$z_{I}(t) + jz_{Q}(t) = \frac{1}{2} (s_{I}(t) + js_{Q}(t))(H_{I} + jH_{Q}) = e_{s}(t)e^{j\theta_{s}(t)} \cdot ae^{j\phi} = e_{z}(t)e^{j\theta_{z}(t)}$$
(9.37)

$$z(t) = ae_s(t)\cos(\omega_c t + \theta_s(t) + \phi)$$
(9.38)

$$p_a(x) = \frac{2x}{b} e^{-x^2/b}, \quad x \ge 0 \quad (\text{Rayleigh distribution})$$
(9.39)

where,

$$E\{a\} = \frac{1}{2}\sqrt{\pi b}$$
 (9.40)

$$E\{a^2\} = b \tag{9.41}$$

and,

$$p_{\phi}(y) = \begin{cases} 1/2\pi &, -\pi \le y \le \pi \\ 0 &, \text{ otherwise} \end{cases}$$
(9.42)

If we assume uncoded equally likely binary signals over a Rayleigh fading channel  $(z_1(t) = as_1(t), z_0(t) = as_0(t))$ , then the bit error probability of the ideal

coherent ML receiver is 
$$(0 < d^2 = \frac{D_{s_1,s_0}^2}{2E_{b,sent}} \le 2)$$

$$P_b = \int_0^\infty \Pr\{\mathrm{error}|a\} p_a(x) dx = E\{\Pr\{\mathrm{error}|a\}\}$$

(9.43)

$$P_{b} = \int_{0}^{\infty} Q(\sqrt{d^{2}x^{2}E_{b,sent}/N_{0}}) \frac{2x}{b} e^{-x^{2}/b} dx =$$

$$= -e^{-x^{2}/b} Q(x\sqrt{d^{2}E_{b,sent}/N_{0}}) \Big]_{0}^{\infty} - \int_{0}^{\infty} (-e^{-x^{2}/b})$$

$$\left(\frac{-\sqrt{d^{2}E_{b,sent}/N_{0}}}{\sqrt{2\pi}} e^{-\frac{x^{2}d^{2}E_{b,sent}/N_{0}}{2}}\right) dx =$$

$$= \frac{1}{2} - \sqrt{d^{2}E_{b,sent}/N_{0}} \cdot \beta \underbrace{\int_{0}^{\infty} \frac{e^{-x^{2}/2\beta^{2}}}{\beta\sqrt{2\pi}} dx}_{1/2}$$
(9.44)

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$$\mathcal{E}_b = E\{a^2\}E_{b,sent} = bE_{b,sent} \tag{9.45}$$

 $2d^2\mathcal{E}_b/N_0$ 

where  $d^2 = 2$  for antipodal signals and  $d^2 = 1$  for orthogonal signals. Observe the dramatic increase in  $P_b$  due to the Rayleigh fading channel.  $P_b$  is no longer exponentially decaying in  $\mathcal{E}_b/N_0$ , it now decays essentially as  $(\mathcal{E}_b/N_0)^{-1}$ !

### EXAMPLE 9.1

Assume that equally likely, binary orthogonal FSK signals, with equal energy, are sent from the transmitter. Hence,  $s_i(t) = \sqrt{2E_{b,sent}/T_b} \cos(2\pi f_i t)$  in  $0 \le t \le T_b$ , i = 0, 1.

These signals are communicated over a Rayleigh fading channel, i.e. the received signal is (see (9.38)),

$$r(t) = a\sqrt{2E_{b,sent}/T_b}\cos(2\pi f_i t + \phi) + N(t)$$

Assume that the incoherent receiver in Figure 5.28 on page 397 is used. From (5.109) it is known that for a given value of a,

$$P_b = \frac{1}{2} \ e^{-a^2 E_{b,sent}/2N_0}$$

since  $a^2 E_{b,sent}$  then is the average received energy per bit.

For the Rayleigh fading channel, and the same receiver,  $P_b$  can be calculated by using (9.43),

$$P_b = \int_0^\infty \Pr\{error|a = x\} p_a(x) = E\{\Pr\{error|a\}\}$$

$$E\{\Pr\{error|a\}\} = E\left\{\frac{1}{2} e^{-a^2 E_{b,sent}/2N_0}\right\} = E\left\{\frac{1}{2} e^{-a^2 E_{b,sent}/2N_0}\right\} = E\left\{\frac{1}{2} e^{-a^2 E_{b,sent}/2N_0}\right\} \cdot E\left\{e^{-a^2 E_{b,sent}/2N_0}\right\}$$

$$P_b = \frac{1/2}{1 + \frac{E_{b,sent}}{N_0} \cdot \frac{E\{a^2\}}{2}} = \frac{1}{2 + \mathcal{E}_b/N_0}$$

Observe the dramatic increase in  $P_b$  due to the Rayleigh fading channel.  $P_b$  is no longer exponentially decaying in  $\mathcal{E}_b/N_0$ , it now decays essentially as  $(\mathcal{E}_b/N_0)^{-1}$ ! As an example, assuming  $\mathcal{E}_b/N_0 = 1000$  (30 dB), we obtain

$$P_b = \begin{cases} 0.5e^{-500} \approx 3.6 \cdot 10^{-218} &, AWGN \\ (1002)^{-1} \approx 10^{-3} &, Rayleigh + AWGN \end{cases}$$

# **DIVERSITY IS NEEDED!**

### 7.3 Reception and Detection

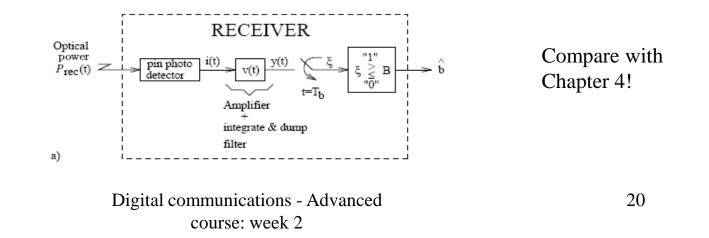
**Within a bit interval:** A received random number of photons generates a random number of photo-electrons after the photo-detector.

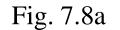
#### The Poisson Process:

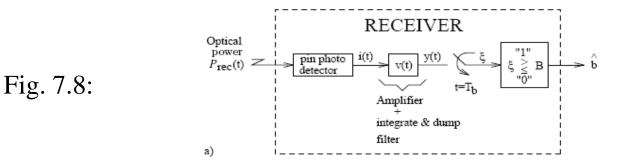
In (7.27), the arrival times ...,  $t_{i-1}$ ,  $t_i$ ,  $t_{i+1}$ , are modeled as a Poisson process with an intensity  $\mathcal{I}(t)$ . This means that the number of arrivals  $\mathcal{N}_{\mathcal{T}}$ , within a time interval of length  $\mathcal{T}$ , is a random variable having the properties

$$Prob\{\mathcal{N}_{\mathcal{T}} = n\} = \frac{\mu^{n} e^{-\mu}}{n!}$$
$$\mu = E\{\mathcal{N}_{\mathcal{T}}\} = \int_{t_{0}}^{t_{0}+\mathcal{T}} I(t)dt$$
$$\sigma^{2} = E\{(\mathcal{N}_{\mathcal{T}} - \mu)^{2}\} = \mu$$
(7.29)

Note that the mean and the variance are identical.



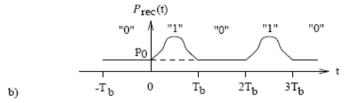




v(t)

А

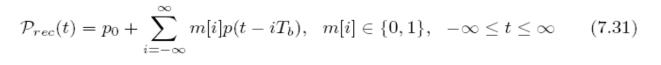
c)



ť

Tb

#### Received optical power.



$$\xi = y(T_b) = \int_{-\infty}^{\infty} i(\tau)v(T_b - \tau)d\tau = A \int_{0}^{T_b} i(\tau)d\tau = A \int_{0}^{T_b} (i_r(t) + i_d(t))dt = Aq\mathcal{N}_{T_b}$$
(7.32)

q=charge of an electron. id(t)="dark current".

"0": ро

"1": po+p(t)

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### **Bit error probability**:

$$P_b = P_0 \underbrace{\operatorname{Prob}\{\operatorname{error}|m_0 \operatorname{sent}\}}_{P_F} + P_1 \underbrace{\operatorname{Prob}\{\operatorname{error}|m_1 \operatorname{sent}\}}_{P_M}$$
$$= P_0 \operatorname{Prob}\{\xi > B|m_0 \operatorname{sent}\} + P_1 \operatorname{Prob}\{\xi \le B|m_1 \operatorname{sent}\} =$$

$$= P_0 Prob\{\mathcal{N}_{T_b} > (B/Aq)|m_0 \text{ sent}\} +$$

$$+P_1 Prob\{\mathcal{N}_{T_b} \le (B/Aq)|m_1 \text{ sent}\}$$

$$(7.33)$$

### We need the averages!

$$Prob\{\mathcal{N}_{\mathcal{T}} = n\} = \frac{\mu^{n} e^{-\mu}}{n!}$$
$$\mu = E\{\mathcal{N}_{\mathcal{T}}\} = \int_{t_{0}}^{t_{0}+\mathcal{T}} I(t)dt$$
$$\sigma^{2} = E\{(\mathcal{N}_{\mathcal{T}} - \mu)^{2}\} = \mu$$
(7.29)

$$\mathcal{I}_e(t) = \eta \cdot \mathcal{M} \cdot \mathcal{I}_{ph}(t) + \mathcal{I}_d = \eta \cdot \mathcal{M} \cdot \frac{\mathcal{P}_{rec}(t)}{hf} + \mathcal{I}_d \text{ [electrons/s]}$$
(7.8) Id=id/q  
Page 476.

Combining (7.29), (7.8) and (7.31) it is found that

$$\mu_0 = E\{\mathcal{N}_{T_b}|m_0 \text{ sent}\} = \int_0^{T_b} \left(\frac{\eta}{hf} p_0 + \mathcal{I}_d\right) dt = \mathcal{I}_d T_b + \frac{\eta \lambda}{hc} p_0 T_b$$

$$\mu_1 = E\{\mathcal{N}_{T_b}|m_1 \text{ sent}\} = \mu_0 + \frac{\eta \lambda}{hc} \int_0^{T_b} p(t) dt = \mu_0 + \frac{\eta \lambda}{hc} \cdot \mathcal{E}_p$$
(7.34)

### A very useful approximate expression of the bit error probability:

The key to the Gaussian approximation is to approximate the conditional random variable  $\mathcal{N}_{T_b}$  in (7.35), with a Gaussian random variable having the same mean and variance. Doing this,  $P_F$  and  $P_M$  are approximated by

$$P_{F} = Prob\left\{\frac{\mathcal{N}_{T_{b}} - \mu_{0}}{\sqrt{\mu_{0}}} > \frac{\alpha - \mu_{0}}{\sqrt{\mu_{0}}}|m_{0} \operatorname{sent}\right\} \approx Q\left(\frac{\alpha - \mu_{0}}{\sqrt{\mu_{0}}}\right)$$

$$P_{M} = Prob\left\{\frac{\mathcal{N}_{T_{b}} - \mu_{1}}{\sqrt{\mu_{1}}} \le \frac{\alpha - \mu_{1}}{\sqrt{\mu_{1}}}|m_{1} \operatorname{sent}\right\} \approx Q\left(\frac{\mu_{1} - \alpha}{\sqrt{\mu_{1}}}\right)$$

$$(7.37)$$

A very useful approximation on the bit error probability is obtained by also approximating the threshold  $\alpha$  in (7.37) by

$$\alpha \approx \sqrt{\mu_0 \mu_1}$$
(7.38)

which makes the approximations of  $P_F$  and  $P_M$  in (7.37) identical. The resulting approximate expression of the bit error probability then becomes

OBS!

$$\begin{array}{l}
P_b \approx Q(\varrho) \\
\varrho = \sqrt{\mu_1} - \sqrt{\mu_0}
\end{array}$$
(7.39)

$$\begin{array}{l} P_b \approx Q(\varrho) \\ \varrho = \sqrt{\mu_1} - \sqrt{\mu_0} \end{array}$$

$$\mu_{0} = E\{\mathcal{N}_{T_{b}}|m_{0} \text{ sent}\} = \int_{0}^{T_{b}} \left(\frac{\eta}{hf} p_{0} + \mathcal{I}_{d}\right) dt = \mathcal{I}_{d}T_{b} + \frac{\eta\lambda}{hc} p_{0}T_{b}$$

$$\mu_{1} = E\{\mathcal{N}_{T_{b}}|m_{1} \text{ sent}\} = \mu_{0} + \frac{\eta\lambda}{hc} \int_{0}^{T_{b}} p(t)dt = \mu_{0} + \frac{\eta\lambda}{hc} \cdot \mathcal{E}_{p}$$
(7.34)

$$\mathcal{I}_d = i_d/q$$

## 7.3.2 Additive Noise

Consider the receiver in Figure 7.8a, and assume now that noise is introduced by the amplifier. This means that the decision variable  $\xi$  will contain a noisy component, here denoted by U,

$$\xi = y(T_b) = Aq\mathcal{N}_{T_b} + U \tag{7.40}$$

$$P_F = Prob\{\mathcal{N}_{T_b} + w > \alpha | m_0 \text{ sent}\} =$$

$$= Prob\left\{\frac{\mathcal{N}_{T_b} + w - \mu_0}{\sqrt{\mu_0 + \sigma_w^2}} > \frac{\alpha - \mu_0}{\sqrt{\mu_0 + \sigma_w^2}} | m_0 \text{ sent}\right\} \approx Q\left(\frac{\alpha - \mu_0}{\sqrt{\mu_0 + \sigma_w^2}}\right)$$

$$(7.43)$$

$$P_b \approx Q(\varrho)$$
$$\varrho = \sqrt{\mu_1 + \sigma_w^2} - \sqrt{\mu_0 + \sigma_w^2} = \frac{\mu_1 - \mu_0}{\sqrt{\mu_0 + \sigma_w^2} + \sqrt{\mu_1 + \sigma_w^2}}$$

$$\varrho = \frac{\frac{\eta\lambda}{hc} \mathcal{P}_p T_b}{\sqrt{\mathcal{I}_d T_b + \frac{\eta\lambda}{hc} p_0 T_b + k_\sigma T_b} + \sqrt{\mathcal{I}_d T_b + \frac{\eta\lambda}{hc} (p_0 T_b + \mathcal{P}_p T_b) + k_\sigma T_b}} \quad (7.47)$$

$$\mathcal{P}_p = \mathcal{E}_p / T_b$$

$$\frac{\mathcal{P}_{p,1}}{\sqrt{R_{b,1}}} = \frac{\mathcal{P}_{p,2}}{\sqrt{R_{b,2}}} \tag{7.48}$$