1. (30 points) Signal Space

Let \( \phi_m(t) = u(t - m) - u(t - (m + 1)), m = 0, 1, ..., M \)

(a) (10 points) Verify that the \( \phi_m(t) \) are mutually orthonormal.

(b) (10 points) We represent functions \( s(t) \) as points in the signal space described by the \( \phi_m(t) \). For \( M = 5 \) please carefully sketch the waveform corresponding to the signal vector \( s = [1, 0, \frac{1}{2}, -2, 0, 0] \)

(c) (10 points) Suppose again that \( M = 5 \) and

\[ s(t) = u(t) - 2u(t - 2) + u(t - 6) \]

Please provide a signal vector \( s \) corresponding to the signal \( s(t) \).
2. **(30 points) Multi-Hypothesis Testing**

Suppose you have three events $H_0$, $H_1$ and $H_2$ and r.v. $R$ which is related to these hypotheses by conditional densities, $f_{R|H_0}(r|H_0)$, $f_{R|H_1}(r|H_1)$ and $f_{R|H_2}(r|H_2)$. Furthermore, assume that these three events have probabilities $p_0$, $p_1$ and $p_2$. Your job is to observe $R$ and then make a guess about which of the three events occurred. Your performance metric is probability of error.

(a) (10 points) Please provide an expression for the probability of error, $P_e$, in terms of $\text{Prob}[\text{say} H_i | H_j]$, $i, j = 0, 1, 2$ and the event probabilities $p_i$, $i = 0, 1, 2$.

(b) (10 points) Suppose $p_2 = 0$. Please provide a decision rule based on the observed value $r$ which minimizes the probability of error.
(c) (10 points) Now suppose $p_i \neq 0$, $i = 0, 1, 2$. Please derive decision rules based on the observed value $r$ which minimize the probability of error. You must explain your answer quantitatively.
3. (30 points) **Binary Signaling**

A signal space is described by two orthonormal waveforms $\phi_1(t)$ and $\phi_2(t)$. A binary communication system is built using equiprobable transmitted signals

$$s_0(t) = 3\phi_1(t) + 4\phi_2(t),$$

$$s_1(t) = -s_0(t).$$

At the receivers we have

$$r(t) = s_i(t) + w(t)$$

where $w(t)$ is a zero mean white Gaussian noise processes with spectral height $N_0 = 1$.

(a) (10 points) Please provide a detailed sketch of the minimum probability of error receiver for this system. What is the signal to noise ratio for this system? Provide (or derive) an expression for the probability of error, $P_e$.

HINT: You might want to sketch the signal points in signal space.

(b) (10 points) Suppose the signal constellation is changed to

$$s_0(t) = 4\phi_1(t) + 3\phi_2(t),$$

$$s_1(t) = -s_0(t).$$

What is the probability of error for this new system? You must justify your result.
(c) (10 points) Let \( w_1 = \int w(t)\phi_1(t)dt \) and \( w_2 = \int w(t)\phi_2(t)dt \). \( w_1 \) and \( w_2 \) are still independent Gaussian random variables, but while \( \sigma^2_{w_1} = 1 \), we now have \( \sigma^2_{w_2} = 2 \). That is, the noise is no longer white.

Is the probability of error using signal constellation \( s_0(t) = 3\phi_1(t) + 4\phi_2(t) \), \( s_1(t) = -s_0(t) \) the same as that for signal constellation \( s_0(t) = 4\phi_1(t) + 3\phi_2(t) \), \( s_1(t) = -s_0(t) \)? Why/why not? You answer MUST be explicit.
4. **(30 points) Orthonormal Basis Sets are EVERYWHERE!**

You are given a signal $m(t)$ which is band limited to $\pm B$ Hertz. We take samples $m_k = m(k\Delta)$ and we know that we can reconstruct the signal $m(t)$ perfectly by forming

$$z(t) = \sum_k m_k \alpha \delta(t - k\Delta)$$

(where $\Delta$ is the Nyquist sampling interval and $\alpha$ a constant) and passing $z(t)$ through a low pass filter with cutoff frequency $B$ Hertz. That is, if $h(t)$ is the ideal low pass filter response with unit height in frequency domain, then

$$m(t) = \sum_k m_k \alpha h(t - k\Delta)$$

(a) **(5 points)** What is the maximum value of $\Delta$ that will allow $m(t)$ to be reconstructed perfectly from the samples $\{m_k\}$?

(b) **(5 points)** What value of $\alpha$ makes $\alpha h(t - k\Delta)$ have unit energy?

**HINT:**

$$E_x = \int_{-\infty}^{\infty} |x(t)|^2 dt = \int_{-\infty}^{\infty} |X(f)|^2 df$$

where $X(f)$ is the Fourier Transform of $x(t)$. 
(c) (10 points) Please show that if the $\alpha h(t - k\Delta)$ have unit energy, then they are also mutually orthonormal.

**HINT:**

$$\int_{-\infty}^{\infty} s(t)g(t)dt = \int_{-\infty}^{\infty} S(f)G^*(f)df$$

where $S(f)$ and $G(f)$ are the Fourier transforms of real signals $s(t)$ and $g(t)$ respectively. I shoulda made you derive this, but I took mercy.

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(d) (10 points) For your value of $\alpha$ please show that

$$m(t) = \sum_k m_k \alpha h(t - k\Delta)$$

and then derive an expression for the $m_k$ solely in terms of $m(t)$ and $\alpha h(t - k\Delta)$.

(The correct result should freak you out a little.)

(No credit for freaking out though. :) )
5. (30 points) Cora Rolls With It

Cora the communication engineer wishes to build a receiver for a QPSK system which decodes equiprobable signal points 

\[ s_0(t) = \frac{\sqrt{2}}{T} \cos 2\pi f_c t, \quad s_1(t) = \frac{\sqrt{2}}{T} \sin 2\pi f_c t, \]

\[ s_2(t) = -\frac{\sqrt{2}}{T} \cos 2\pi f_c t \quad \text{and} \quad s_3(t) = -\frac{\sqrt{2}}{T} \sin 2\pi f_c t \]

where the symbol interval is \( T = 1/f_c \). Each signal signifies a pair of bits corresponding to the signal index. So, 

\[ s_0(t) \rightarrow 00, \quad s_1(t) \rightarrow 01, \quad s_2(t) \rightarrow 10, \quad \text{and} \quad s_3(t) \rightarrow 11. \]

However like you, she has completely forgotten how to make phase locked loops and cannot exactly recover the carrier signal at the receiver. Luckily she can generate \( \cos(2\pi f_c + \theta) \) and \( \sin(2\pi f_c + \theta) \). Unfortunately, she never knows the value of \( \theta \) ahead of time and in addition, \( \theta \) drifts slowly (as compared to a symbol interval) over time.

You will help Cora design a system that can decode information even in the presence of phase errors.

(a) (10 points) Plot out the transmitted signal constellation in a suitable signal space and label the points with the corresponding pair of bits. There is no noise in the system. Assume \( \theta = 0 \). What is the probability of error at the receiver?

(b) (10 points) Now assume that \( \theta = \pi \). Repeat the previous part.
(c) (10 points) Now suppose that Cora’s receiver can be adjusted to output phase change between successive symbol intervals. Please provide a signaling scheme that transmits $s_0(t)$ on the first symbol interval and then allows two bits to be correctly decoded after each subsequent transmission by examining the phase difference between successive transmissions. Again, assume there is no noise in the system.