

HW#5 - Solution

Problem 3.21

a) The time constant RC of the lowpass filter must satisfy

$$\frac{1}{f_c} \ll RC \ll \frac{1}{B}$$

$f_c = 200 \text{ kHz}$ is given. The signal is periodic with period 2 ms ; thus, the fundamental frequency $f_0 = \frac{1}{2 \text{ ms}} = 0.5 \text{ kHz}$. We choose to set the bandwidth B to the frequency of the 3rd harmonic, $B = 3f_0 = 1.5 \text{ kHz}$. This yields:

$$\frac{1}{200} \text{ ms} \ll RC \ll \frac{2}{3} \text{ ms}$$

and a reasonable choice is $RC = 0.1 \text{ ms}$.

With $R = 500 \Omega$, $C = \frac{0.1 \text{ ms}}{500 \Omega} = \frac{1}{5} \text{ mF} = 500 \mu\text{F}$

b)

Received passband signal $s_p(t) = (A + m(t)) \cdot \cos(2\pi 200 \text{ kHz} t)$. The outputs of a quadrature demodulator with frequency 201 kHz are:

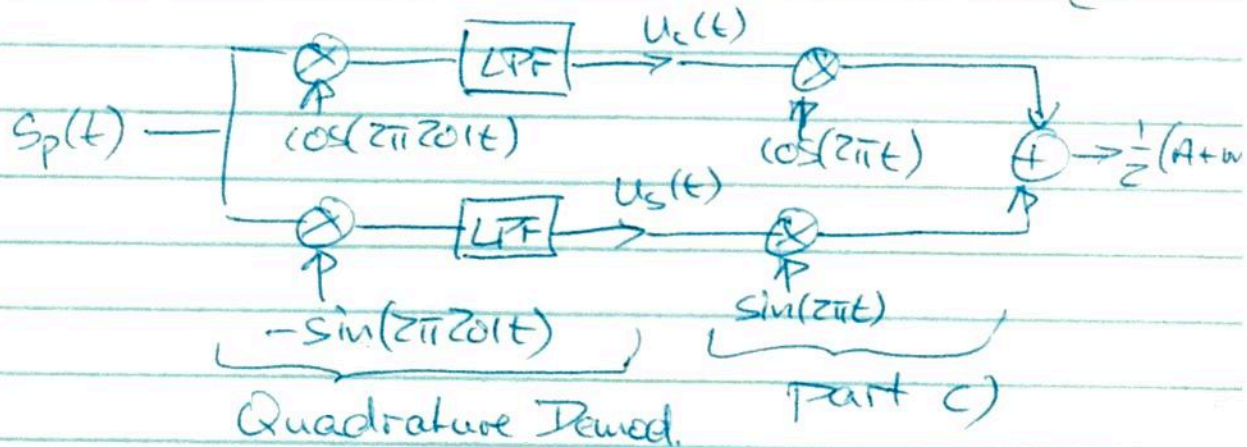
$$\begin{aligned} u_c(t) &= \text{LPF} \left\{ (A + m(t)) \cdot \cos(2\pi 200 \text{ kHz} t) \cdot \cos(2\pi 201 \text{ kHz} t) \right\} \\ &= \text{LPF} \left\{ \frac{1}{2} (A + m(t)) \cdot (\cos(2\pi t) + \cos(2\pi 401 t)) \right\} \\ &= \frac{1}{2} (A + m(t)) \cdot \cos(2\pi t) \end{aligned}$$

Similarly:

$$u_s(t) = \frac{1}{2} (A + m(t)) \cdot \sin(2\pi t)$$

c) Objective is to recover $\frac{1}{2}(A+m(t))$. By inspection:

$$u_c(t) \cdot \cos(2\pi t) - u_s(t) \cdot \sin(2\pi t) = \frac{1}{2}(A+m(t))$$



2.) It is easy to verify that $x[n]$ is given by:

$$x[n] = (x[0] - 2) \cdot (1 - 2\mu)^n + 2$$

with $x[0] = 0$:

$$x[n] = 2 - 2 \cdot (1 - 2\mu)^n$$

a) From the above n s.t. $|x[n] - 2| < 10^{-5}$ is given by

$$n \geq \frac{\ln(10^{-5} \cdot \frac{1}{2})}{\ln(|1 - 2\mu|)}$$

μ	0.01	0.05	0.1	0.25	0.5	0.75	0.9	0.99
$n \geq$	605	116	55	18	1	18	55	116

b) with $\mu = 0.5$, it takes exactly one step to reach $x[n] = 2$. The update rule becomes $x[n+1] = 2$, independent of $x[n]$.

0.99
605

c) When $\mu=1$, the update rule becomes

$$x[n+1] = 4 - x[n]$$

and $x[n]$ jumps back-and-forth between $x[0]$ and $4 - x[0]$ (i.e.g. between 0 and 4 if $x[0]=0$). It never converges

d) When $\mu < 0$ or $\mu > 1$, then $x[n]$ diverges. It grows exponentially to ∞ . When $\mu > 1$, $x[n]$ is alternating between positive and negative values. (this is also apparent from $x[n] = (x[0] - z) \cdot (1 - z\mu)^n + z$; the base $(1 - z\mu)$ must have an absolute value less than 1 for convergence.)

3.

a) to measure the iteration when $\text{phase}(r)$ is first within 10^{-2} of 0 degrees, I added the line

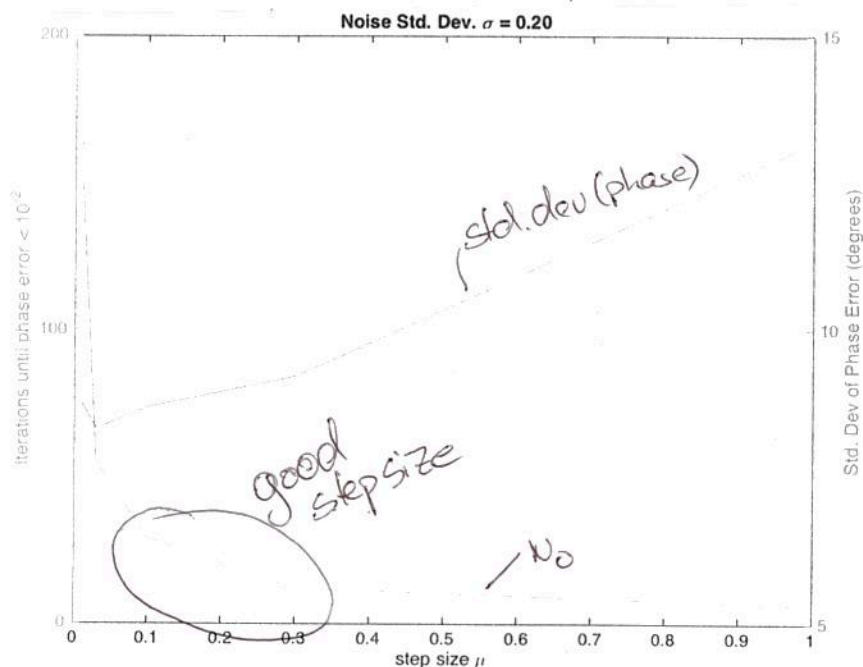
$$N0 = \text{find}(\text{abs}(\text{angle}(r)) < 0.01, 1, 'first');$$

Similarly, to compute the standard deviation after initial convergence,

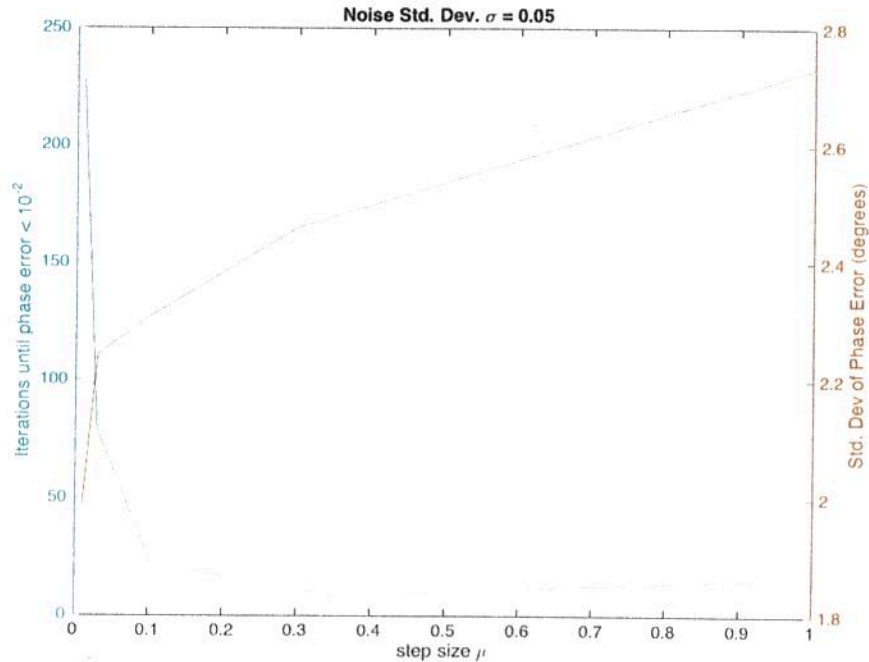
$$S_theta = \text{std}(\text{angle}(r(N0:N0+100)));$$

b) The plot below shows the initial convergence time N_0 and standard deviation as a function of step size μ .

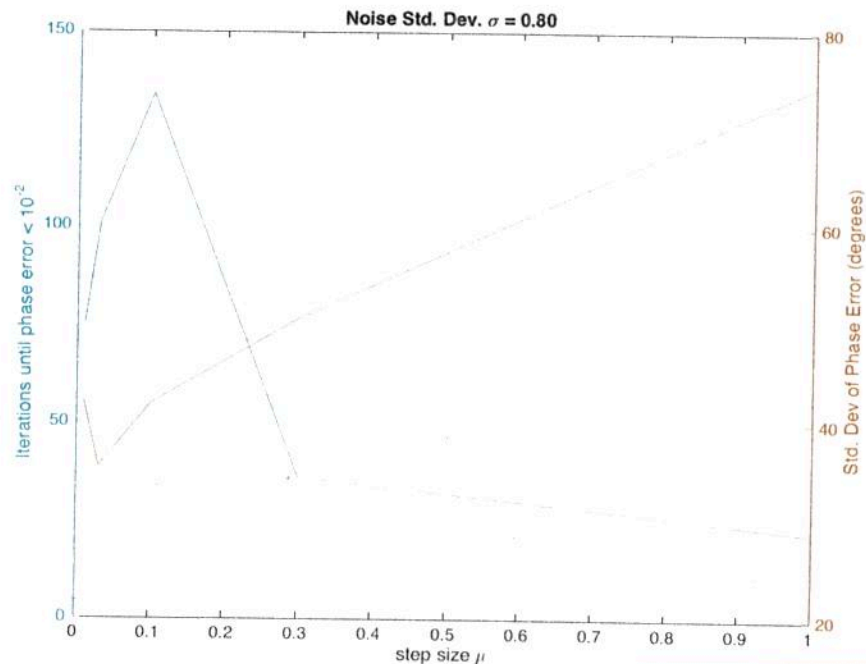
For small step sizes, convergence is slow.
For large step sizes, noise phase error is large.



Low noise: $\sigma = 0.05$ - significantly smaller phase error
good step size $\mu = 0.1$. Marginal improvement in
converges for $\mu > 0.1$ at the expense of greater noise

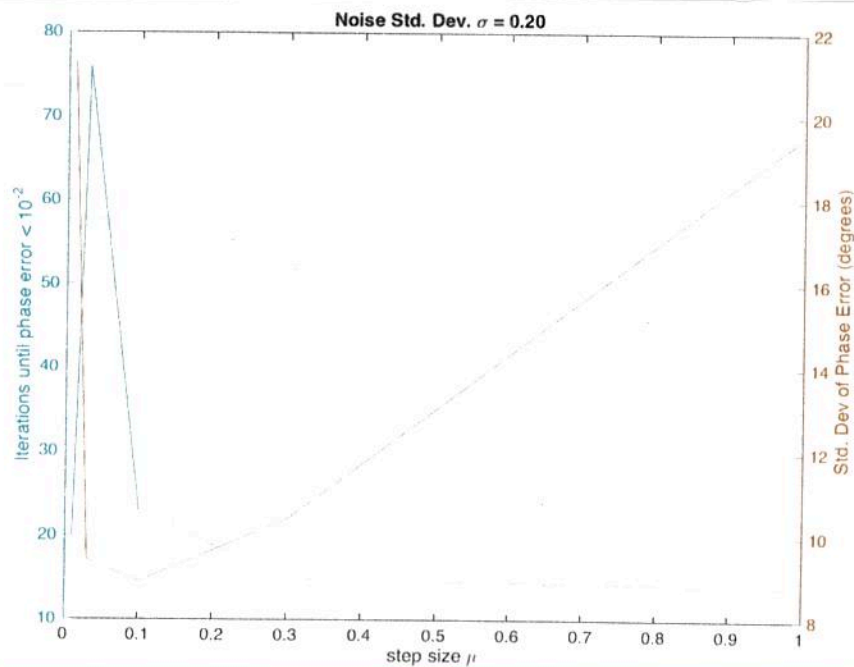


High noise: $\sigma = 0.8$: very large phase error ($> 20^\circ$)
Need very small step size $\mu \leq 0.1$ to control
phase error.

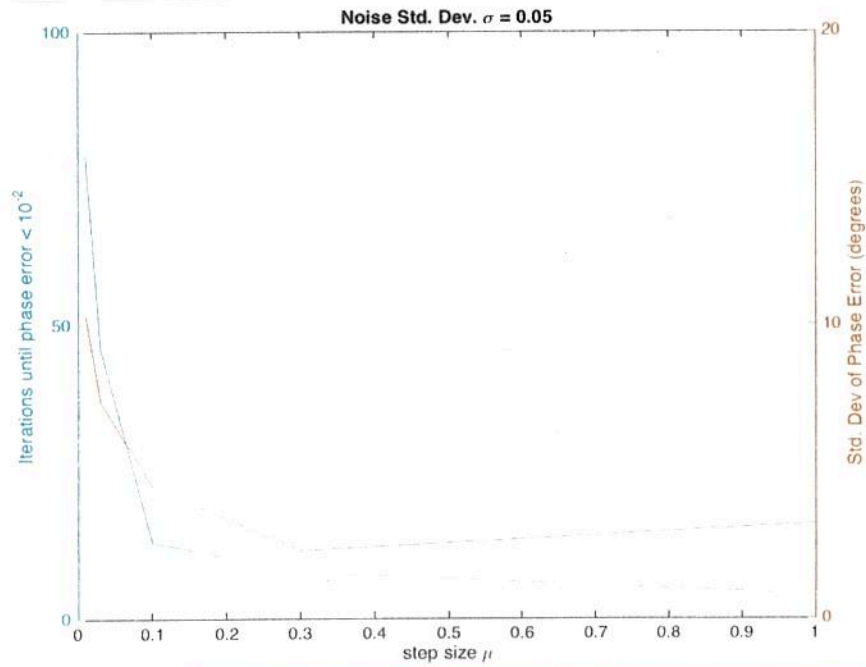


4. In general, tracking frequency error in addition to phase creates larger phase error

Moderate noise ($\sigma=0.2$): Again, fundamental trade-off between convergence and phase error (noise) is apparent. Best phase error at $\mu=0.1$ with acceptable speed of convergence



Low noise ($\sigma=0.05$): Best phase noise for $\mu=0.3$ with good speed of convergence



High noise ($\sigma = 0.8$): very high phase error ($> 40^\circ$). Must keep μ small ($\mu = 0.1$). However, too small step size prevents proper tracking. For $\mu > 0.3$ no convergence.

