Binary Hypothesis Testing

Optimal Receiver Frontend

0 0000000000000 00000000 0000000

Message Sequences ooo ooooooo ooooooooooo

Part III

Optimum Receivers in AWGN Channels



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ECE 630: Statistical Communication Theory

A Simple Example ●0000 ○0000000	Binary Hypothesis Testing	Optimal Receiver Frontend	<i>M</i> -ary Signal Sets oo ooooooo oooooooooooooooo	Message Sequences
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A Simple Communication System



Objectives: For the above system

- describe the optimum receiver and
- find the probability of error for that receiver.



A Simple Example o●ooo oooooooo	Binary Hypothesis Testing ০০০০০০০০ ০০০০০০০০ ০০০০০০০০	Optimal Receiver Frontend oo ooooooooooooooooooooooooooooooooo	<i>M</i> -ary Signal Sets oo oooooooo oooooooooooooooooooooooo	Message Sequences ooo oooooo oooooo oooooo
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Assumptions

Noise: N_t is a white Gaussian noise process with spectral height $\frac{N_0}{2}$:

$$R_N(\tau) = \frac{N_0}{2}\delta(\tau).$$

Additive White Gaussian Noise (AWGN).
Source: characterized by the <u>a priori</u> probabilities

$$\pi_0 = \Pr\{m = 0\} \quad \pi_1 = \Pr\{m = 1\}.$$

• For this example, will assume
$$\pi_0 = \pi_1 = \frac{1}{2}$$
.



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Assumptions (cont'd)

Transmitter: maps information bits *m* to signals:

$$m \to \mathbf{s}(t) : \begin{cases} \mathbf{s}_0(t) = \sqrt{\frac{E_b}{T}} & \text{if } m = 0\\ \mathbf{s}_1(t) = -\sqrt{\frac{E_b}{T}} & \text{if } m = 1 \end{cases}$$

for $0 \le t \le T$.

- Note that we are considering the transmission of a single bit.
- In AWGN channels, each bit can be considered in isolation.



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Objective

In general, the objective is to find the receiver that minimizes the probability of error:

$$Pr\{e\} = Pr\{\hat{m} \neq m\}$$

= $\pi_0 Pr\{\hat{m} = 1 | m = 0\} + \pi_1 Pr\{\hat{m} = 0 | m = 1\}.$

- For this example, optimal receiver will be given (next slide).
- Also, compute the probability of error for the communication system.
 - That is the focus of this example.



Receiver

Binary Hypothesis Testing

A Simple Example

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We will see that the following receiver minimizes the probability of error for *this* communication system.

Optimal Receiver Frontend



- **RX Frontend** computes $R = \int_0^T R_t \sqrt{\frac{E_b}{T}} dt = \langle R_t, s_0(t) \rangle$.
- RX Backend compares R to a threshold to arrive at decision m.



Message Sequences

M-ary Signal Sets

Binary Hypothesis Testing

 Message Sequences

Plan for Finding $Pr\{e\}$

- Analysis of the receiver proceeds in the following steps:
 - 1. Find the *conditional* distribution of the output *R* from the receiver frontend.
 - Conditioning with respect to each of the possibly transmitted signals.
 - This boils down to finding conditional mean and variance of *R*.
 - 2. Find the conditional error probabilities $Pr\{\hat{m} = 0 | m = 1\}$ and $Pr\{\hat{m} = 1 | m = 0\}$.
 - Involves finding the probability that R exceeds a threshold.
 - 3. Total probability of error:

$$\Pr\{e\} = \pi_0 \Pr\{\hat{m} = 0 | m = 1\} + \pi_1 \Pr\{\hat{m} = 0 | m = 1\}.$$



A Simple Example ○○○○○ ○●○○○○○○○ Binary Hypothesis Testing

Optimal Receiver Frontend

Message Sequences

Conditional Distribution of R

- There are two random effects that affect the received signal:
 - the additive white Gaussian noise N_t and
 - the random information bit m.
- By conditioning on m thus, on s(t) randomness is caused by the noise only.
- Conditional on *m*, the output *R* of the receiver frontend is a Gaussian random variable:
 - N_t is a Gaussian random process; for given s(t),
 - $R_t = s(t) + N_t$ is a Gaussian random process.
 - The frontend performs a linear transformation of R_t : $R = \langle R_t, s_0(t) \rangle$.
- We need to find the conditional means and variances



A Simple Example	Binary Hypothesis Testing	Optimal Receiver Frontend	M-ary Signal Sets	Message Sequences
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Conditional Distribution of R

The conditional means and variance of the frontend output R are

$$E[R|m = 0] = E_b \qquad Var[R|m = 0] = \frac{N_0}{2}E_b$$
$$E[R|m = 1] = -E_b \qquad Var[R|m = 1] = \frac{N_0}{2}E_b$$

► Therefore, the conditional distributions of *R* are

$$p_{R|m=0}(r) \sim N(E_b, \frac{N_0}{2}E_b)$$
 $p_{R|m=1}(r) \sim N(-E_b, \frac{N_0}{2}E_b)$

 The two conditional distributions differ in the mean and have equal variances.



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Optimal Receiver Frontend

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Conditional Distribution of R



- The two conditional pdfs are shown in the plot above, with
 - $E_b = 3$ • $\frac{N_0}{2} = 1$



A Simple Example	
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Optimal Receiver Frontend

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Message Sequences oo oo oooooo oooooo

Conditional Probability of Error



The receiver backend decides:

$$\hat{m} = \begin{cases} 0 & \text{if } R > 0 \\ 1 & \text{if } R < 0 \end{cases}$$

Two conditional error probabilities:

$$\Pr{\{\hat{m} = 0 | m = 1\}}$$
 and $\Pr{\{\hat{m} = 1 | m = 0\}}$



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00 000000000000000 000000000 0000000 Message Sequences





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Average Probability of Error

- The (average) probability of error is the average of the two conditional probabilities of error.
 - The average is weighted by the a priori probabilities π_0 and π_1 .

► Thus,

 $\Pr\{e\} = \pi_0 \Pr\{\hat{m} = 1 | m = 0\} + \pi_1 \Pr\{\hat{m} = 0 | m = 1\}.$

• With the above conditional error probabilities and equal priors $\pi_0 = \pi_1 = \frac{1}{2}$

$$\Pr\{e\} = \frac{1}{2} \operatorname{Q}\left(\sqrt{\frac{2E_b}{N0}}\right) + \frac{1}{2} \operatorname{Q}\left(\sqrt{\frac{2E_b}{N0}}\right) = \operatorname{Q}\left(\sqrt{\frac{2E_b}{N0}}\right)$$

- Note that the error probability depends on the ratio $\frac{E_b}{N_0}$,
 - where E_b is the energy of signals $s_0(t)$ and $s_1(t)$.
 - This ratio is referred to as the signal-to-noise ratio.



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Exercise - Compute Probability of Error

Compute the probability of error for the example system if the only change in the system is that signals s₀(t) and s₁(t) are changed to triangular signals:

$$s_0(t) = \begin{cases} \frac{2A}{T} \cdot t & \text{for } 0 \le t \le \frac{T}{2} \\ 2A - \frac{2A}{T} \cdot t & \text{for } \frac{T}{2} \le t \le T \\ 0 & \text{else} \end{cases} \quad s_1(t) = -s_0(t)$$

with
$$A = \sqrt{\frac{3E_b}{T}}$$
.
Answer:
 $Pr\{e\} = Q\left(\sqrt{\frac{3}{2}}\right)$

