## Problem Set 2

Problem 2.1 (Cartesian-product constellations)

(a) Show that if  $\mathcal{A}' = \mathcal{A}^K$ , then the parameters N,  $\log_2 M$ ,  $E(\mathcal{A}')$  and  $K_{\min}(\mathcal{A}')$  of  $\mathcal{A}'$  are K times as large as the corresponding parameters of  $\mathcal{A}$ , whereas the normalized parameters  $\rho$ ,  $E_s$ ,  $E_b$  and  $d^2_{\min}(\mathcal{A})$  are the same as those of  $\mathcal{A}$ . Verify that these relations hold for  $(M \times M)$ -QAM constellations.

(b) Show that if the signal constellation is a Cartesian product  $\mathcal{A}^{K}$ , then MD detection can be performed by performing independent MD detection on each of the K components of the received KN-tuple  $\mathbf{y} = (y_1, y_2, \ldots, y_K)$ . Using this result, sketch the decision regions of a  $(4 \times 4)$ -QAM signal set.

(c) Show that if Pr(E) is the probability of error for MD detection of  $\mathcal{A}$ , then the probability of error for MD detection of  $\mathcal{A}'$  is

$$\Pr(E)' = 1 - (1 - \Pr(E))^K$$
,

Show that  $Pr(E)' \approx K Pr(E)$  if Pr(E) is small.

**Problem 2.2** (Pr(E) invariance to translation, orthogonal transformations, or scaling)

Let  $\Pr(E \mid \mathbf{a}_j)$  be the probability of error when a signal  $\mathbf{a}_j$  is selected equiprobably from an *N*-dimensional signal set  $\mathcal{A}$  and transmitted over a discrete-time AWGN channel, and the channel output  $\mathbf{Y} = \mathbf{a}_j + \mathbf{N}$  is mapped to a signal  $\hat{\mathbf{a}}_j \in \mathcal{A}$  by a minimum-distance decision rule. An error event E occurs if  $\hat{\mathbf{a}}_j \neq \mathbf{a}_j$ .  $\Pr(E)$  denotes the average error probability.

(a) Show that the probabilities of error  $\Pr(E \mid \mathbf{a}_j)$  are unchanged if  $\mathcal{A}$  is translated by any vector  $\mathbf{v}$ ; *i.e.*, the constellation  $\mathcal{A}' = \mathcal{A} + \mathbf{v}$  has the same  $\Pr(E)$  as  $\mathcal{A}$ .

(b) Show that Pr(E) is invariant under orthogonal transformations; *i.e.*,  $\mathcal{A}' = U\mathcal{A}$  has the same Pr(E) as  $\mathcal{A}$  when U is any orthogonal  $N \times N$  matrix (*i.e.*,  $U^{-1} = U^T$ ).

(c) Show that Pr(E) is unchanged if both  $\mathcal{A}$  and  $\mathbf{N}$  are scaled by  $\alpha > 0$ .

Problem 2.3 (optimality of zero-mean constellations)

Consider an arbitrary signal set  $\mathcal{A} = \{\mathbf{a}_j, 1 \leq j \leq M\}$ . Assume that all signals are equiprobable. Let  $\mathbf{m}(\mathcal{A}) = \frac{1}{M} \sum_j \mathbf{a}_j$  be the average signal, and let  $\mathcal{A}'$  be  $\mathcal{A}$  translated by  $\mathbf{m}(\mathcal{A})$  so that the mean of  $\mathcal{A}'$  is zero:  $\mathcal{A}' = \mathcal{A} - \mathbf{m}(\mathcal{A}) = \{\mathbf{a}_j - \mathbf{m}(\mathcal{A}), 1 \leq j \leq M\}$ . Let  $E(\mathcal{A})$  and  $E(\mathcal{A}')$  denote the average energies of  $\mathcal{A}$  and  $\mathcal{A}'$ , respectively.

(a) Show that the error probability of an MD detector is the same for  $\mathcal{A}'$  as it is for  $\mathcal{A}$ .

(b) Show that  $E(\mathcal{A}') = E(\mathcal{A}) - ||\mathbf{m}(\mathcal{A})||^2$ . Conclude that removing the mean  $\mathbf{m}(\mathcal{A})$  is always a good idea.

(c) Show that a binary antipodal signal set  $\mathcal{A} = \{\pm \mathbf{a}\}$  is always optimal for M = 2.

Problem 2.4 (Non-equiprobable signals).

Let  $\mathbf{a}_j$  and  $\mathbf{a}_{j'}$  be two signals that are not equiprobable. Find the optimum (MPE) pairwise decision rule and pairwise error probability  $\Pr{\{\mathbf{a}_j \to \mathbf{a}_{j'}\}}$ .

## **Problem 2.5** (UBE for *M*-PAM constellations).

For an *M*-PAM constellation  $\mathcal{A}$ , show that  $K_{\min}(\mathcal{A}) = 2(M-1)/M$ . Conclude that the union bound estimate of  $\Pr(E)$  is

$$\Pr(E) \approx 2\left(\frac{M-1}{M}\right)Q\left(\frac{d}{2\sigma}\right).$$

Observe that in this case the union bound estimate is exact. Explain why.