

# Lesson 1a -- Finding the basis signal set using Gram-Schmidt orthogonalisation

Note Title  
8/8/2017

Given  $M$  signals  $\{s_1(t), s_2(t), \dots, s_M(t)\}$  — find  $N$  basis functions  $\{\phi_1(t), \phi_2(t), \dots, \phi_N(t)\}$

$$\int \phi_j^2 dt = 1 \quad \forall j = 1 \dots N$$

$$\int \phi_j \ln \phi_i dt = \int 1, j = k$$

$$[0, T]$$

$$2x_1 \frac{1}{T} = \frac{1}{2T}$$

$$x_1(t)$$

$$x_2(t)$$

$$\bar{V}_{3 \times 1} = l.c. \{ i, j, k \}$$

$$N = 2WT$$

$$\frac{1}{T}$$

$$\frac{1}{2T}$$

$$\frac{3T}{4}$$

$$\frac{2}{T}$$

$$\frac{4}{T} \rightarrow 8 \text{ fns.}$$

Gram-Schmidt procedure

$$\left\{ \begin{matrix} s_1(t) \\ \vdots \\ s_n(t) \end{matrix} \right\}$$

$$1. \quad \tilde{\phi}_1(t) = \frac{s_1(t)}{\sqrt{E_1}}, \quad E_1 = \int_{-\infty}^T s_1^2(t) dt$$

← projection

$$2. \quad \tilde{\phi}_2(t) = s_2(t) - s_{21} \tilde{\phi}_1(t) \quad \rightarrow$$

$$\text{where } s_{21} = \int_0^T s_2(t) \tilde{\phi}_1(t) dt$$

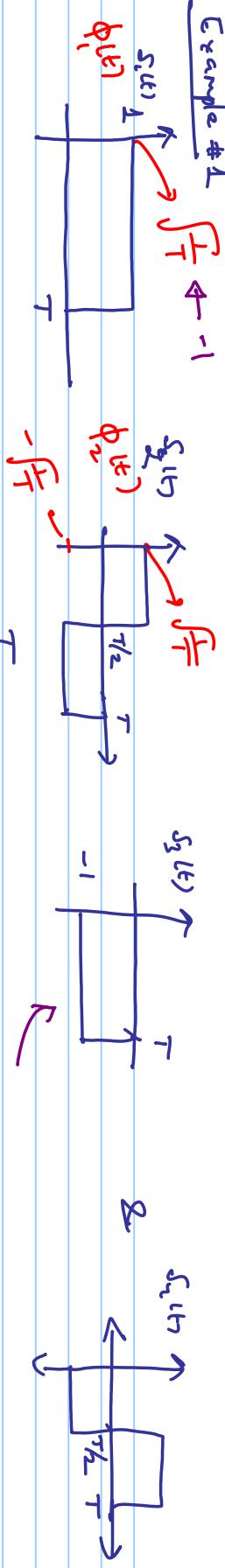
$$3. \quad \tilde{\phi}_2(t) = \frac{\tilde{\phi}_2(t)}{\sqrt{E_2}}, \quad E_2 = \int_0^T \tilde{\phi}_2^2(t) dt$$

$$s_{31} = \int_0^T s_3(t) \tilde{\phi}_1(t) dt$$

$$4. \quad \tilde{\phi}_3(t) = s_3(t) - s_{31} \tilde{\phi}_1(t) - s_{32} \tilde{\phi}_2(t)$$

$$5. \quad \tilde{\phi}_3(t) = \frac{\tilde{\phi}_3(t)}{\sqrt{E_3}}, \quad E_3 = \int_0^T \tilde{\phi}_3^2(t) dt$$

Example #1



$$1. \quad \phi_1(t) = \frac{s_1(t)}{\sqrt{E_1}} \quad E_1 = \int s_1(t) dt = T$$

$$2. \quad \phi_2(t) = s_2(t) - s_{21} \phi_1(t), \quad s_{21} = \int s_2(t) \phi_1(t) dt = 0$$

$$\Rightarrow \tilde{\phi}_2(t) = s_2(t)$$

$$3. \quad \phi_2(t) = \frac{\tilde{\phi}_2(t)}{\sqrt{E_2}} = \frac{s_2(t)}{\sqrt{T}}$$

$$\Rightarrow s_{31} = \int s_2(t) \phi_1(t) dt = -\sqrt{T}$$

$$\phi_2(t) = s_3(t) - s_{32} \phi_2(t)$$

$$s_{32} = 0$$

$$4. \quad \tilde{\phi}_3(t) = s_3(t) - (s_{31} \phi_1(t)) - s_{32} \phi_2(t)$$

$$= 0; \quad \lim_{t \rightarrow \infty} \tilde{\phi}_4(t) = 0$$

Example #2:

$$s_1(t)$$

(a) Find the basis set for this  $\{s_i(t)\}_{i=1 \dots 6}$

vector repn.  $s_1, s_2 \dots s_6$

$$s_2(t)$$

(b) Plot the signal constellation  $(N = 2WT)$

$$s_3(t)$$

(c) Develop the "most efficient" matched filter receiver for this signal set.

Spherical Basis

$$\phi_1(t)$$

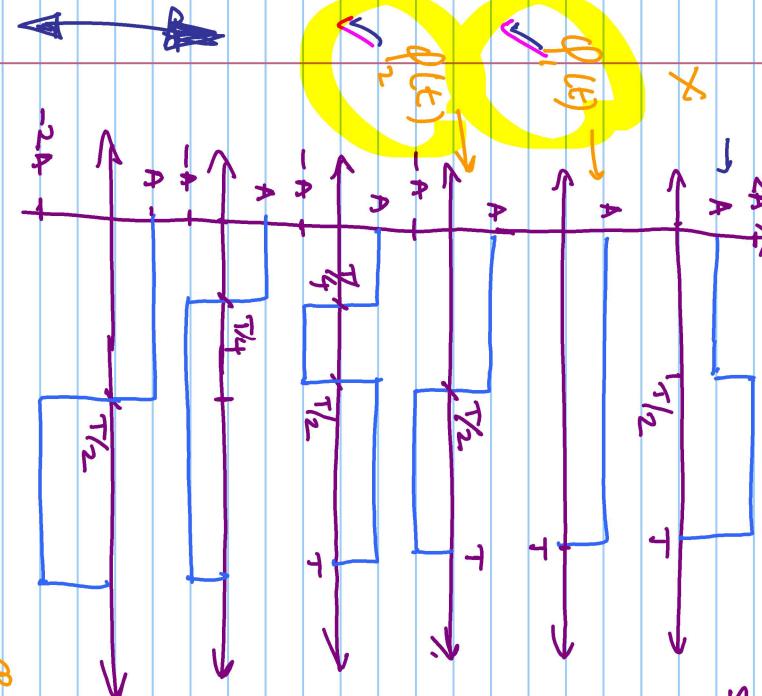
$$\phi_2(t)$$

$$\phi_3(t)$$

$$\phi_4(t)$$

$$\phi_5(t)$$

$$\dots$$



$$\phi_1(t) = \frac{s_2(t)}{\sqrt{E_2}}$$

$$\bar{s}_1 = \begin{bmatrix} A\sqrt{\frac{T}{4}} \\ A\sqrt{\frac{T}{4}} \end{bmatrix}; \quad \bar{s}_2 = \begin{bmatrix} A\sqrt{\frac{T}{4}} \\ -A\sqrt{\frac{T}{4}} \end{bmatrix}; \quad \bar{s}_3 = \begin{bmatrix} -A\sqrt{\frac{T}{2}} \\ A\sqrt{\frac{T}{2}} \end{bmatrix}$$

$$\bar{s}_4 = \begin{bmatrix} A\sqrt{\frac{T}{4}} \\ A\sqrt{\frac{T}{4}} \end{bmatrix}; \quad \bar{s}_5 = \begin{bmatrix} -A\sqrt{\frac{T}{4}} \\ A\sqrt{\frac{T}{4}} \end{bmatrix}; \quad \bar{s}_6 = \begin{bmatrix} -A\sqrt{\frac{T}{2}} \\ A\sqrt{\frac{T}{2}} \end{bmatrix}$$

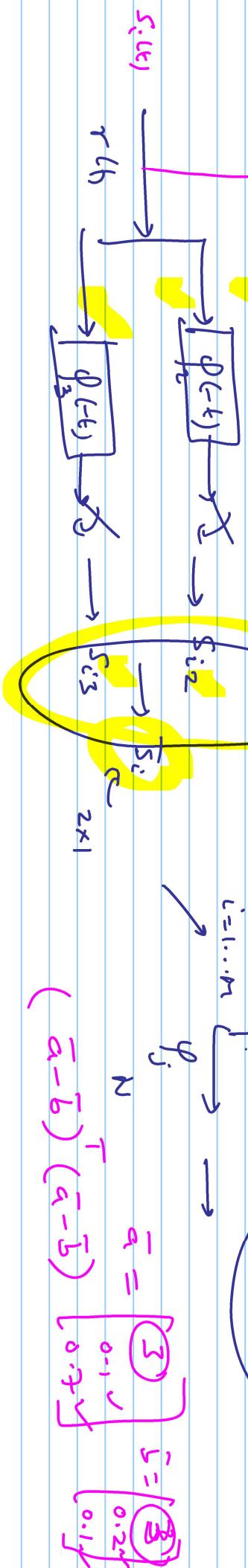
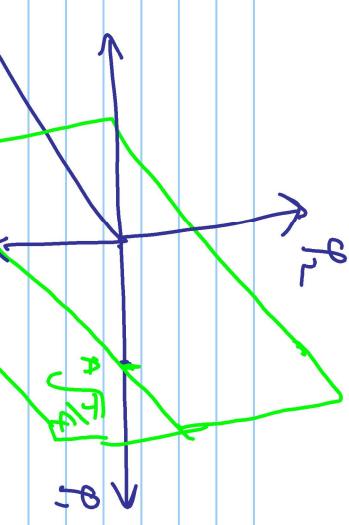
$$\bar{s}_3 = \begin{bmatrix} A\sqrt{\frac{1}{2}} \\ A\sqrt{\frac{1}{4}} \\ -A\sqrt{\frac{1}{2}} \end{bmatrix}; \quad \bar{s}_5 = \begin{bmatrix} A\sqrt{\frac{1}{4}} \\ -A\sqrt{\frac{1}{4}} \\ -A\sqrt{\frac{1}{2}} \end{bmatrix}; \quad \bar{s}_6 = \begin{bmatrix} A\sqrt{\frac{1}{4}} \\ A\sqrt{\frac{1}{4}} \\ -2A\sqrt{\frac{1}{2}} \end{bmatrix}$$

$\Rightarrow$  Since  $s_{i,1}$  is common in all  $\bar{s}_i$

$\Rightarrow$  It does not add to the discrimination of one vector (signal) from another

$$s_{i,(t)} = \sum_{j=1}^N s_{ij} \varphi_j^{(t)}$$

$$s_{i,(t)} + s_{i,(t)} \rightarrow \bar{s}_{i,(t)} = \sum_{j=1}^N \varphi_j$$



$$s_i = \bar{s}_i + s_{i,1}$$

$$s_{i,(t)} = \sum_{j=1}^N s_{ij} \varphi_j^{(t)}$$

$$\bar{s}_i = (\bar{a} - \bar{b})^T (\bar{a} - \bar{b})^{-1} s_i$$

$$\bar{r} = \bar{s}_i + \bar{n}_{3 \times 1}$$

Pick  $\hat{s} = s_i$

if  $(\bar{r} - \bar{s}_i)^T (\bar{r} - \bar{s}_i) \leq (\bar{r} - \bar{s}_k)^T (\bar{r} - \bar{s}_k)$

$\forall k = 1 \dots n$

Minimum Distance Rule

$$\|s_{i, \text{coll}}\| = \sqrt{\int_0^t s_i'(k) dk}$$

$$s_i(t) \leftarrow \bar{s}_i$$

$$\bar{s}_i \in \mathbb{R}^{n \times 1}$$

$$\|\bar{s}_1 + \bar{s}_2\| \leq \|\bar{s}_1\| + \|\bar{s}_2\|$$

$$\|s_1(t) + s_2(t)\| \leq \|s_1(t)\| + \|s_2(t)\|$$

$$\|s_2\|$$

Cauchy-Schwarz Inequality

$$\left| \int_a^b x_1(t) x_2^*(t) dt \right| \leq \left( \int_a^b |x_1(t)|^2 dt \right)^{1/2} \cdot \left( \int_a^b |x_2(t)|^2 dt \right)^{1/2}$$

$$\|v_1^* v_2\| \leq \|v_1\| \cdot \|v_2\|$$