## Birla Institute of Technology and Science, Pilani <br> Advanced Wireless Communications (EEE G614)

Comprehensive Examination, Open Book, First Semester 2023-24

Time: 180 minutes
Maximum Marks: 80

1. Prove the following, given that $\Lambda$ denotes the LRT, $H_{0}$ and $H_{1}$ denote the hypothesis, $\mathbb{E}(\cdot)$ denotes the expectation operator, and Var is the variance.
(a) $\mathbb{E}\left[\Lambda^{n} \mid H_{1}\right]=\mathbb{E}\left[\Lambda^{n+1} \mid H_{0}\right]$
(b) $\mathbb{E}\left[\Lambda \mid H_{0}\right]=1$
(c) $\mathbb{E}\left[\Lambda \mid H_{1}\right]-\mathbb{E}\left[\Lambda \mid H_{0}\right]=\operatorname{Var}\left[\Lambda \mid H_{0}\right]$
2. If $X_{1}$ is Nakagami distributed with the second moment $\Omega$ and parameter 4 , and $X_{2}$ is Rayleigh distributed with second moment $3 \Omega$, and $X_{1}, X_{2}$ are independent. Find the c.f. of $Y=X_{1}^{2}+9 X_{2}^{2}$.
3. Packets arrive at a node in a wireless network in two independent simultaneous Poisson streams. The number of packets arriving in a time interval $\left[t_{0}, t_{0}+T\right)$ is denoted as $N_{1}\left(t_{0}, t_{0}+T\right)$ for the first stream and by $N_{2}\left(t_{0}, t_{0}+T\right)$ for the second stream. The distribution of $N_{i}\left(t_{0}, t_{0}+T\right)$ is given by

$$
\operatorname{Pr}\left[N_{i}\left(t_{0}, t_{0}+T\right)=k\right]=\exp (-i \lambda T) \frac{(i \lambda T)^{k}}{k!}, k=0,1,2, \ldots, \lambda>0, \forall t_{0} \geq 0, i=1,2 .
$$

(a) Calculate the probability that at most one packet arrives at the node in a time interval $\left[\frac{1}{\lambda}, \frac{3}{2 \lambda}\right)$
(b) Find the characteristic function of $N_{i}(0, T)$.
(c) Find the probability $\operatorname{Pr}\left[N_{1}(T, 2 T), N_{2}(T, 2 T)=k\right]$ for $k=0,1,2, \ldots$
(d) Calculate the rms value of number of packets arriving at the node in a time interval $\left[\frac{3}{2 \lambda}, \frac{7}{4 \lambda}\right)$
4. A wireless communication receiver with 2 antennas receives a complex valued transmitted sample $e^{j \Phi}$, where $\Phi \in[-\pi, \pi)$, through in-phase and quadrature channels. In the in-phase and quadrature channels, the $2 \times 1$ received signal vectors are $\underline{X}$ and $\underline{Y}$ such that

$$
\underline{Z}=\underline{X}+j \underline{Y}=e^{j \Phi}(\underline{G}+j \underline{H})+\underline{N}_{Z},
$$

where $\underline{G}, \underline{H}$ are random channel gains and $\underline{N}_{Z}$ is the additive noise, such that

$$
\begin{array}{r}
\underline{G}, \underline{H} \sim \mathcal{N}\left(\left[\begin{array}{l}
0 \\
0
\end{array}\right], \Omega\left[\begin{array}{ll}
1 & \rho \\
\rho & 1
\end{array}\right]\right), \mathbb{E}\left(\underline{G H}^{T}\right)=\Omega\left[\begin{array}{cc}
0 & -\rho \\
1-\rho & 0
\end{array}\right], \\
\underline{N}_{Z} \sim \mathcal{C} \mathcal{N}\left(\left[\begin{array}{l}
0 \\
0
\end{array}\right], 2 \sigma^{2} \underline{I}_{2}\right), \Omega, \sigma>0, \quad 0<\rho<1,
\end{array}
$$

and $\underline{N}_{Z}$ is independent of $\underline{G}, \underline{H}$.
(a) Find $\underline{K}_{Z}$, the covariance matrix of $\underline{Z}$.
(b) For what value of $\rho$ is $\underline{Z}$ circular.
(c) Let $\underline{U}=\left[\begin{array}{ll}U_{1} & U_{2}\end{array}\right]^{T}=\underline{X}+\underline{Y}, \underline{V}=\left[\begin{array}{ll}V_{1} & V_{2}\end{array}\right]^{T}=\underline{X}-\underline{Y}$, and $\underline{W}=\left[\begin{array}{ll}W_{1} & W_{2}\end{array}\right]^{T}=\underline{U}+$ $j \underline{V}$. For the value of $\rho$ in (b), find the c.f.s $\Psi_{W_{1}, W 2}\left(j \nu_{1}, j \nu_{2}\right)$ and $\Psi_{U_{1}, V 2}\left(j w_{1}, j w_{2}\right)$
5. A zero mean complex circular Gaussian random vector $\underline{Z}=\left[Z_{1} Z_{2}\right]^{T}$ has p.d.f.

$$
f_{\underline{Z}}(\underline{z})=\frac{1}{19 \pi^{2}} \exp \left\{-\frac{1}{19}\left(6\left|z_{1}\right|^{2}+4\left|z_{2}\right|^{2}+2 \operatorname{Re}\left[(-1+2 j) z_{1}^{*} z_{2}\right]\right)\right\}, z_{1}, z_{2} \in \mathcal{C} .
$$

Let $\underline{X}=\operatorname{Re}(\underline{Z})$ and $\underline{Y}=\operatorname{Im}(\underline{Z})$.
(a) Find the joint characteristic functions $\Psi_{X_{1}, Y_{2}}\left(j w_{1}, j w_{2}\right)$ and $\Psi_{Y_{1}, X_{2}}\left(j w_{1}, j w_{2}\right)$
(b) Calculate $\mathbb{E}\left[X_{1} X_{2} Y_{1} Y_{2}\right]$.
(c) Find the joint p.d.f. $f_{X_{1}, X_{2}}\left(x_{1}, x_{2}\right)$ and $f_{X_{1}, Y_{1}}\left(x_{1}, y_{1}\right)$
(d) Let $R=\sqrt{X_{1}^{2}+Y_{1}^{2}}$. Find the characteristic function and c.d.f. of $R^{2}$.
6. A WSS complex-valued circular Gaussian random process $Z(t)$ is expressed as

$$
Z(t)=X(t)+j Y(t)
$$

where $j=\sqrt{-1}$ and $X(t), Y(t)$ are real-valued jointly WSS Gaussian random processes. The random process $Z(t)$ has mean $\mu_{Z}=\mu_{X}+j \mu_{Y}$, with $\mu_{X}=\operatorname{Re}\left(\mu_{Z}\right)>0$, $\mu_{Y}=\operatorname{Im}\left(\mu_{Z}\right)>0$, autocorrelation function

$$
R_{Z}\left(t_{1}, t_{2}\right)=\mathbb{E}\left[Z\left(t_{1}\right) Z^{*}\left(t_{2}\right)\right]=\left\{(256)^{-\left|t_{1}-t_{2}\right|} \cos \left(4 \pi\left(t_{1}-t_{2}\right)\right)\right\}+\left|\mu_{Z}\right|^{2}
$$

and pseudo-autocorrelation function

$$
\tilde{R}_{Z}\left(t_{1}, t_{2}\right)=\mathbb{E}\left[Z\left(t_{1}\right) Z\left(t_{2}\right)\right]=2+j(2 \sqrt{3}) .
$$

Find the following:
(a) the mean $\mu_{Z}$, the cross-covariance function

$$
K_{X Y}\left(t_{1}, t_{2}\right)=\mathbb{E}\left[\left(X\left(t_{1}\right)-\mu_{X}\right)\left(Y\left(t_{2}\right)-\mu_{Y}\right)\right],
$$

the autocovariance function

$$
K_{X}\left(t_{1}, t_{2}\right)=\mathbb{E}\left[\left(X\left(t_{1}\right)-\mu_{X}\right)\left(X\left(t_{2}\right)-\mu_{X}\right)\right],
$$

and the autocorrelation function $R_{Y}\left(t_{1}, t_{2}\right)=\mathbb{E}\left[Y\left(t_{1}\right) Y\left(t_{2}\right)\right]$.
(b) Let $V=V_{1}+j V_{2}=Z(0)+2 Z\left(\frac{1}{4}\right)+3 Z\left(\frac{1}{2}\right)$, where $V_{1}=\operatorname{Re}(V)$ and $V_{2}=\operatorname{Im}(V)$. Find the joint p.d.f. $f_{V_{1}, V_{2}}\left(v_{1}, v_{2}\right)$ and the c.f. of $V_{1}^{2}-3 V_{2}^{2}$.

