

Problema 1

a)  $ECM = E\{a^2\} \cdot DCM + \frac{\sigma_n^2}{h^2 \cos^2} \Rightarrow$  Minimitzar DCM  $\equiv$  Minimitzar ECM  
sin ruido  $\Downarrow$   
Ecuador óptimo

$$\begin{pmatrix} R_{yy}(0) & R_{yy}(1) & R_{yy}(2) \\ R_{yy}(1) & R_{yy}(0) & R_{yy}(1) \\ R_{yy}(2) & R_{yy}(1) & R_{yy}(0) \end{pmatrix} \cdot \begin{pmatrix} c_{-1} \\ c_0 \\ c_1 \end{pmatrix} = \begin{pmatrix} R_{xy}(-1) \\ R_{xy}(0) \\ R_{xy}(1) \end{pmatrix} \rightarrow R_{yy} \cdot \phi = R_{xy}$$

$$R_{yy}(0) = E\{a^2\} \cdot \beta_x(0) + \sigma_n^2$$

$$R_{yy}(1) = E\{a^2\} \cdot \beta_x(1)$$

$$R_{yy}(2) = E\{a^2\} \cdot \beta_x(2)$$

$$R_{xy}(-1) = E\{a^2\} \cdot x(-1)$$

$$R_{xy}(0) = E\{a^2\} \cdot x(0)$$

$$R_{xy}(1) = E\{a^2\} \cdot x(1)$$

Si  $\sigma_n^2 = 0 \Rightarrow$

$$\begin{pmatrix} \beta_x(0) & \beta_x(1) & \beta_x(2) \\ \beta_x(1) & \beta_x(0) & \beta_x(1) \\ \beta_x(2) & \beta_x(1) & \beta_x(0) \end{pmatrix} \cdot \begin{pmatrix} c_{-1} \\ c_0 \\ c_1 \end{pmatrix} = \begin{pmatrix} x(1) \\ x(0) \\ x(-1) \end{pmatrix}$$

$$\beta_x(0) = 0.3^2 + 0.4^2 + 0.4^2 = 1.06$$

$$\beta_x(1) = 0.3 \cdot 0.4 + 0.4 \cdot 0.4 = 0.63$$

$$\beta_x(2) = 0.3 \cdot 0.4 = 0.12$$

$$\begin{pmatrix} 1.06 & 0.63 & 0.12 \\ 0.63 & 1.06 & 0.63 \\ 0.12 & 0.63 & 1.06 \end{pmatrix} \cdot \begin{pmatrix} c_{-1} \\ c_0 \\ c_1 \end{pmatrix} = \begin{pmatrix} 0.4 \\ 0.9 \\ -0.3 \end{pmatrix}$$

1.  $1.06 \cdot 0.38 - 0.63 \cdot 1.58 + 0.12 \cdot 0.78 = -0.499 \neq -0.4$

2.  $1.06 \cdot 0.38 - 0.63 \cdot 1.36 + 0.12 \cdot 0.48 = -0.3964 \approx -0.4$

3.  $1.06 \cdot (-0.38) - 0.63 \cdot 1.36 + 0.12 \cdot (-0.48) = -1.32$

Seguim con 2.  $\rightarrow -0.63 \cdot 0.38 + 1.06 \cdot 1.36 - 0.63 \cdot 0.48 = 0.8998 \approx 0.9$

$$0.12 \cdot (-0.38) - 0.63 \cdot 1.36 + 1.06 \cdot 0.48 = -0.3024 \approx -0.3$$

$\Rightarrow \phi_2 = (0.38, 1.36, 0.48) //$

$$\textcircled{b} \quad \text{DCM}_0 = \frac{\sum_{n \neq 0} x^2(n)}{x^2(0)} = \frac{0.3^2 + 0.4^2}{0.9^2} = 0.3086$$

$$\text{DCM}_g = \frac{\sum_{n \neq 0} h^2(n)}{h^2(0)} = \frac{0.114^2 + 0.066^2 + 0.112^2 + 0.192^2}{0.928^2} = 0.07752$$

$$h(n) = x(n) * q(n) = (-0.3, 0.9, -0.4) * (0.38, 1.36, 0.48)$$

$$h(-2) = -0.3 \cdot 0.38 = -0.114$$

$$h(-1) = 0.9 \cdot 0.38 - 0.3 \cdot 1.36 = -0.066$$

$$h(0) = -0.4 \cdot 0.38 + 0.9 \cdot 1.36 - 0.3 \cdot 0.48 = 0.928$$

$$h(1) = -0.4 \cdot 1.36 + 0.9 \cdot 0.48 = -0.112$$

$$h(2) = -0.4 \cdot 0.48 = -0.192$$

$$\text{DCM}_g = \text{DCM}_{\min}^{-2}$$

$$= \text{ECM}_{\min} = \frac{E\{a^2\}}{E\{h^2\}}$$

$$= \frac{0.36}{5} = 0.072$$

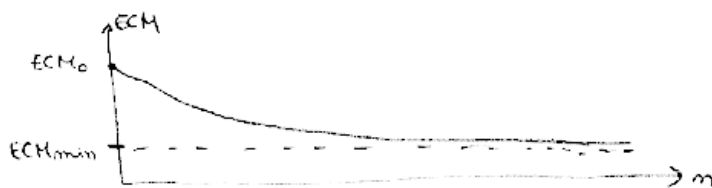
También.

$$\frac{\text{DCM}_0}{\text{DCM}_g} = 3.98 \approx 6 \text{ dB} //$$

$$\textcircled{c} \quad c^{(n+1)} = \Delta \cdot R_y + (I - \Delta \cdot R_y) \cdot c^{(n)} \rightarrow \text{Iteración determinista}$$

$$\text{Converge a } \hat{c} \text{ si } \Delta \leq \Delta_c = \frac{2}{\lambda_{\max}}$$

$$\text{ECM} = (\hat{c} - \hat{c})^T \cdot R_y \cdot (\hat{c} - \hat{c}) + \text{ECM}_{\min} \Rightarrow \text{ECM}_{\min} = E\{a^2\} - R_y^T \cdot \hat{c}$$



$$\hat{c} = R_y^{-1} \cdot R_y$$

También:

$$\text{ECM}_{\min} = E\{a^2\} \cdot \text{DCM}_{\min} + \frac{E\{a^2\}^2}{h^2(0)}$$

$$= 5 \cdot 0.07755 =$$

$$= 0.3875 //$$

$$\text{ECM} \rightarrow \text{ECM}_{\min} \text{ si } \Delta \leq \Delta_c.$$

$$E\{a^2\} = \frac{A^2 - 1}{3} \cdot d^2 = \frac{4^2 - 1}{3} \cdot 1^2 = 5$$

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Como  $\kappa_2^2 \neq \phi \Rightarrow \hat{\kappa} = \kappa_2(\kappa) = (0'38, 1'36, 0'48)$

$ECM_{final} \approx ECM_{min} = E \xi a^2 \xi - Ray_T \cdot \hat{\kappa} = 5 \cdot (1 - (-0'4, 0'9, -0'3) \cdot \begin{pmatrix} 0'38 \\ 1'36 \\ 0'48 \end{pmatrix})$

$Ray(\kappa) = E \xi a^2 \xi \cdot \kappa(-\kappa)$

$= 5 \cdot (1 - 0'928) = 0'36 //$

- cálculo de  $\Delta_c$ :

$\det(R_{\xi} - \lambda_2 \cdot I) = \phi \Rightarrow \begin{vmatrix} 1'06 - \lambda & -0'63 & 0'12 \\ -0'63 & 1'06 - \lambda & -0'63 \\ 0'12 & -0'63 & 1'06 - \lambda \end{vmatrix} = \phi$

$(1'06 - \lambda)^3 + 0'63^3 \cdot 0'12 + 0'63^3 \cdot 0'12 - 0'12^3 \cdot (1'06 - \lambda) - 0'63^3 \cdot (1'06 - \lambda) - 0'63^3 \cdot (1'06 - \lambda) = 0$

$(1'06 - \lambda)^3 + 0'095 - 0'0144 \cdot (1'06 - \lambda) - 0'794 \cdot (1'06 - \lambda) = \phi$

$(1'06 - \lambda)^3 - 0'8082 \cdot (1'06 - \lambda) + 0'095 = \phi$

$1'19 - 3'37\lambda + 3'18\lambda^2 - \lambda^3 - 0'856 + 0'808\lambda + 0'095 = \phi$

$-\lambda^3 + 3'18\lambda^2 - 2'56\lambda + 0'429 = \phi$

$\lambda^3 - 3'18\lambda^2 + 2'56\lambda - 0'429 = \phi$

$2'33\lambda^3 - 7'41\lambda^2 + 5'97\lambda - 1 = \phi$

$\begin{vmatrix} 2'33 & -7'41 & 5'97 & -1 \\ & 2'33 & -5 & 1 \\ 1 & & & \end{vmatrix} \quad (\lambda-1) \cdot (2'33\lambda^2 - 5\lambda + 1) = \phi$

$\lambda \approx 1$

$\lambda = \frac{5 \pm \sqrt{25 - 4'32}}{4'66} = \frac{5 \pm 4}{4'66} = \begin{matrix} 1'93 \\ 0'21 \end{matrix}$

$[\lambda_1 \approx 0'21, \lambda_2 \approx 1, \lambda_3 \approx 1'93]$

$$\Delta_c = \frac{2}{\lambda_{\max}} \approx \frac{2}{1.93} = 1.036$$

$$\text{Converge } \forall \Delta \leq \Delta_c = 1.036 //$$

\* Resolución exacta (Maple):

$$\text{eq: } (1.06 - \lambda)^3 - 0.9082 \cdot (1.06 - \lambda) + 0.095 = 0$$

solve(eq, \lambda);

$$\lambda_1 = 0.2268, \quad \lambda_2 = 0.9403, \quad \lambda_3 = 2.0128 = \lambda_{\max}$$

$$\Delta_c = \frac{2}{\lambda_3} = 0.9936 \rightarrow \text{Converge } \forall \Delta \leq \Delta_c = 0.9936 //$$

(d)

$$P_{E_{\text{RAM-A}}} = 2 \cdot \left(1 - \frac{1}{A}\right) \cdot Q \left[ \sqrt{\frac{3 \cdot (1+d)}{A^2 - 1} \cdot \frac{S}{N}} \right] =$$

$$= 2 \cdot \left(1 - \frac{1}{16}\right) \cdot Q \left[ \sqrt{\frac{3 \cdot (1+d)}{16^2 - 1} \cdot \frac{S}{N}} \right] = 1.875 \cdot Q \left[ \sqrt{\frac{3 \cdot 1.5}{255} \cdot \frac{S}{N}} \right]$$

$$\dot{c}_{\text{RAM}} \begin{cases} W_{\text{RAM}} = \frac{1+d}{2T} = \frac{1+d}{2} \cdot v_m = b \cdot 8000 = \frac{1+d}{2} \cdot 8000 \Rightarrow d = 0.5 \\ v_d = v_m \cdot q \Rightarrow 32000 = v_m \cdot 4 \Rightarrow v_m = 8000 \text{ baudios} \\ q = \log_2 16 = 4 \end{cases}$$

$$P_{E_{\text{RAM-A}}} = 4 \cdot \left(1 - \frac{1}{VA}\right) \cdot Q \left[ \sqrt{\frac{3 \cdot (1+d)}{A^2 - 1} \cdot \frac{S}{N}} \right] =$$

$$= 4 \cdot \left(1 - \frac{1}{\sqrt{64}}\right) \cdot Q \left[ \sqrt{\frac{3 \cdot (1.25)}{63} \cdot 10^{25}} \right] = 3.5 \cdot Q[4.338] = 1.43 \cdot 10^{-4}$$

$\underbrace{\hspace{10em}}_{4.098 \cdot 10^{-5}}$

$$P_{E_{\text{RAM-A}}} = P_{E_{\text{RAM-A}}}$$

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$$Q \left[ \sqrt{0.01765 \cdot \frac{S}{N}} \right] = \frac{1.143 \cdot 10^{-4}}{1.875} = 7.651 \cdot 10^{-5} = \frac{1}{2} \cdot e^{-\frac{x^2}{2}}$$

$$\frac{1.53 \cdot 10^{-4}}{0.00162} = e^{-x^2/2}$$

$$-8.7849 = -\frac{x^2}{2} \Rightarrow x = 4.1946 = 0.01765 \cdot \frac{S}{N}$$

$$\frac{S}{N} = 237.487 = 10^y$$

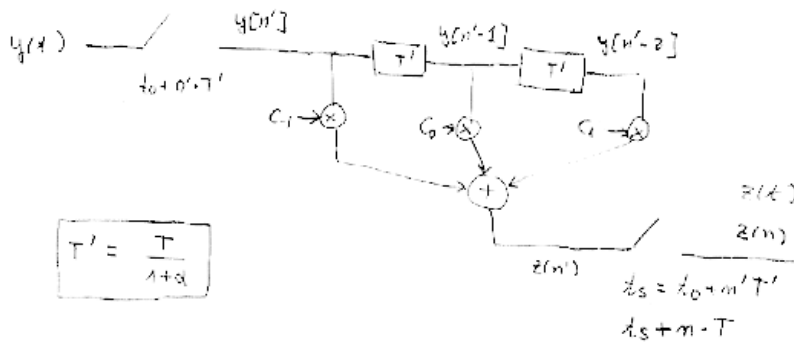
$$y = 2.37 \Rightarrow 237.48 = \left(\frac{S}{N}\right)_{\text{dB}}$$

$$\Rightarrow C = W \cdot \log_2 \left( 1 + \frac{S}{N} \right)$$

$$C = 6000 \cdot \log_2 \left( 1 + 237.487 \right) = 6000 \cdot \frac{\log_{10} 238.487}{\log_{10} 2} = 47.386 \text{ kbps} //$$

$$\textcircled{e} \quad f_m = \frac{1}{T'} = \frac{1+d}{T} = (1+d) \cdot \omega_m = 1.35 \cdot 2000 = 2.700 \text{ Hz} //$$

$d = 0.35$   
 $\omega_m = 2000$



A partir de  $z(n)$ , se requereix  $z(k)$  que se mostrea a  $T$ .

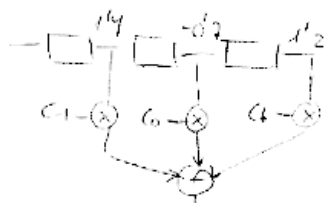
$$\textcircled{b} \quad c^{(0)} = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \quad (-2'5, 3'1, 1'4, -0'7, 1'2) \rightarrow y(n)$$

$$c^{(1)} = c^{(0)} - \Delta \cdot y_n^T \cdot e(n)$$

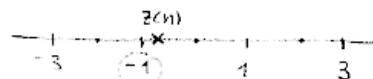
$$h_0(\text{initial}) = -0'3 \cdot 0 + 1 \cdot 0'9 + (-0'4) \cdot 0 = 0'9 \quad \Rightarrow \quad z^{(0)} = \frac{c^{(0)}}{h_0} = \begin{pmatrix} 0 \\ 1'1111 \\ 0 \end{pmatrix}$$

$$\Delta_0 = \frac{1}{|e - A y(n)|} = \frac{1}{3 \cdot 3'95} = 0'08438 \quad \Rightarrow \quad h(n) = 1.$$

$$R_{yy(n)} = \frac{1'5^2 + 3'1^2 + 1'4^2 + 0'7^2 + 1'2^2}{5} = 3'95$$



$$z(n) = 1'4 \cdot 0 - 0'7 \cdot \frac{1}{0'9} + 1'2 \cdot 0 = -0'7777$$



$$e(n) = \frac{z(n)}{h(n)} - \hat{a}(n) = -0'7777 - (-1)$$

$$e(n) = 0'2222$$

$$c^{(1)} = \begin{pmatrix} 0 \\ 1'69 \\ 0 \end{pmatrix} = 0'08438 \cdot \begin{pmatrix} 1'4 \\ -0'7 \\ 1'2 \end{pmatrix} \cdot 0'2222 = \begin{pmatrix} -0'02625 \\ 1'1242 \\ -0'02249 \end{pmatrix} //$$

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g)  $y_{m=0} = y_{m=0,2}(-m) = (1'2, -3'4, a, 0'8) - 0'2 = (1, -3'2, a-0'2, 0'6)$

$y_{k=1} = (1, -3) * (-0'3, 0'9, -0'4) =$

	-0'3	0'9	-0'4
	0'9	-2'2	1'2
	-0'3	1'8	-3'4
			1'2

$y_{k=2} = (-1, 1) * (-0'3, 0'9, -0'4) =$

	0'3	-0'9	0'4
	-0'3	0'9	-0'4
	0'3	-1'2	1'3
			-0'4

$y_1 = y_{m=0} - y_2 = (1'3, -5, a+2'9, -0'6)$

$y_2 = y_{m=0} - y_2 = (0'7, -2, a-1'5, 1)$

$1'3^2 + 25 + (a+2'9)^2 + 0'6^2 = 0'7^2 + 4 + (a-1'5)^2 + 1$

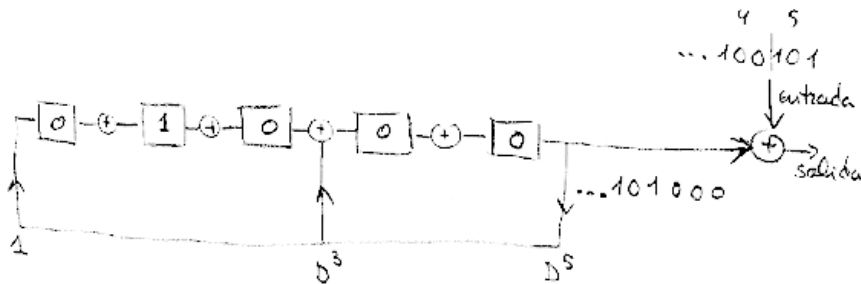
$1'69 + 25 + a^2 + 8'41 + 5'8a + 0'36 = 0'49 + 4 + a^2 + 2'25 - 3a + 1$

$5'8a + 35'46 = 7'74 - 3a$

$8'8a = -27'72$

$a = -3'15 //$

h)







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Problema 2

a)  $DCM = \frac{1}{T \cdot x^2(0)} \cdot \int_{-1/2T}^{1/2T} \left| \sum_n X(t - \frac{n}{T}) \right|^2 \cdot dt = 1$

$x(t) = \int_{-\infty}^{\infty} X(f) \cdot dt = 2 \cdot \left( \frac{1}{2T} \cdot \frac{T}{2} + \frac{1}{2} \cdot \frac{1}{2T} \cdot \frac{T}{2} \right) = 2 \cdot \left( \frac{1}{4} + \frac{1}{8} \right) = \frac{3}{4}$



$y = ax + b$   
 $T = b$   
 $\frac{T}{2} = \frac{a}{2T} + T \rightarrow a = -T^2$

$\int_{-1/2T}^{1/2T} \left| \sum_n X(t - \frac{n}{T}) \right|^2 \cdot dt = 2 \cdot \int_0^{1/2T} (-T^2 \cdot f + T)^2 \cdot dt = 2 \cdot \int_0^{1/2T} (T^4 f^2 + T^2 - 2T^3 f) dt$

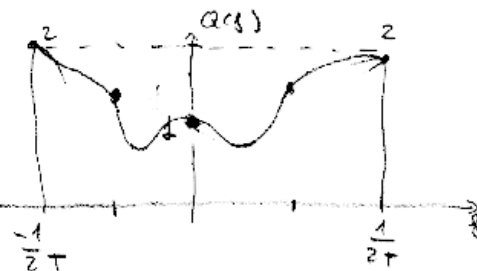
$= 2 \cdot \left[ T^4 \cdot \frac{f^3}{3} + T^2 \cdot f - 2T^3 \frac{f^2}{2} \right]_0^{1/2T} = 2 \cdot \left[ T^4 \cdot \frac{1}{24T^3} + \frac{T^2}{2T} - \frac{2T^3}{8T^2} \right] =$

$= 2 \cdot \left[ \frac{T}{24} + \frac{T}{2} - \frac{T}{4} \right] = 2 \cdot T \cdot \frac{7}{24} = \frac{7T}{12} = 0,583T$

$DCM = \frac{1}{T \left(\frac{3}{4}\right)^2} \cdot \frac{7T}{12} = \frac{7 \cdot 16}{9 \cdot 12} = 1 = 0,037 \approx \frac{1}{27}$

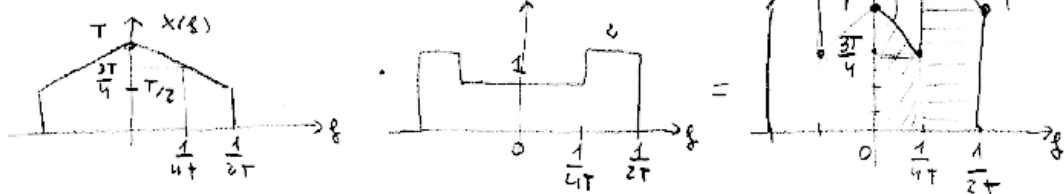
b)  $Q(f) = \frac{T}{\sum_n X(t - \frac{n}{T})} = \frac{T}{-T^2 |f| + T}$

$\frac{1}{4T} \mid \frac{T}{-T^2 \frac{1}{4T} + T} = \frac{T}{-T/4 + T} = \frac{1}{3/4} = \frac{4}{3} = 1,33$



$$\begin{aligned}
 \textcircled{c} \quad \text{FAR} &= T \cdot \int_{-1/2T}^{1/2T} |a(f)|^2 \cdot df = T \cdot 2 \cdot \int_0^{1/2T} |a(f)|^2 \cdot df = \\
 &= 2T \left[ 1^2 \cdot \frac{1}{4T} + 2^2 \cdot \frac{1}{4T} \right] = 2T \left[ \frac{1}{4T} + \frac{4}{4T} \right] = \\
 &= 2T \cdot \frac{5}{4T} = \frac{5}{2} = 2.5
 \end{aligned}$$

$$\textcircled{d} \quad H(f) = X(f) \cdot Q(f)$$



$$\text{DCM} = \frac{1}{T \cdot k^2 \cos} \cdot \int_{-1/2T}^{1/2T} \left| \sum_n H(f - \frac{n}{T}) \right|^2 \cdot df - 1$$

$$h(f) = \int_{-\infty}^{\infty} H(f) \cdot df = 2 \cdot \left( \frac{1}{4T} \cdot \frac{3T}{4} + \frac{1}{2} \cdot \frac{1}{4T} \cdot \frac{T}{4} + \frac{1}{4T} \cdot T + \frac{1}{2} \cdot \frac{1}{4T} \cdot \frac{T}{2} \right) = 1.0625$$

$$\text{Int.} = 2 \cdot \int_0^{1/2T} \left| \sum_n H(f - \frac{n}{T}) \right|^2 \cdot df = 2 \cdot \int_0^{1/4T} (-T^2 f + T)^2 \cdot df + 2 \cdot \int_{1/4T}^{1/2T} (-2T^2 f + 2T)^2 \cdot df =$$

$$= 2 \cdot \left[ \frac{T^4 f^3}{3} + T^2 f - 2T^3 \frac{f^2}{2} \right]_0^{1/4T} + 2 \cdot \left[ 4T^4 \frac{f^3}{3} + 4T^2 f - 8T^3 \frac{f^2}{2} \right]_{1/4T}^{1/2T} =$$

$$= 2 \cdot \left( \frac{T^4 \cdot 1}{3 \cdot 4^3 \cdot T^3} + \frac{T^2}{4T} - \frac{2T^3 \cdot 1}{2 \cdot 16T^2} \right) + 2 \cdot \left[ \frac{4T^4 \cdot 1}{3} \cdot \frac{1}{8T^3} + \frac{4T^2}{2T} - \frac{T^3 \cdot 4}{4T^2} - \frac{4T^4}{3 \cdot 4^3 \cdot T^3} - \frac{4T^2}{4T} + \frac{T^3 \cdot 4}{16T^2} \right]$$

$$= 2 \cdot T \left( \frac{1}{192} + \frac{1}{4} - \frac{1}{16} \right) + 2 \cdot T \left( \frac{1}{6} + 2 - 1 - \frac{1}{48} - 1 + \frac{1}{4} \right) =$$

$$= 0.3854T + 0.7916T = 1.177T$$

$$\text{DCM} = \frac{1}{T \cdot 1.0625^2} \cdot 1.177T - 1 = 1.0426 - 1 = 0.0426 //$$