

SOLUCIONES DEL CONTROL DEL 26-5-00

a)

$$P_{E_{SIMB}} = \sum_i P(S_i) \cdot P_{E/S_i} = P(-3) \cdot Q\left(\frac{d}{s_n}\right) + P(-1) \cdot Q\left(\frac{d}{s_n}\right) \cdot 2 + P(1) \cdot 2 \cdot Q\left(\frac{d}{s_n}\right) + P(3) \cdot Q\left(\frac{d}{s_n}\right)$$

$$= 1.3 \cdot Q\left(\frac{d}{s_n}\right) = 1.3 \cdot Q\left(\frac{1}{\sqrt{0.52}}\right) = 1.3 \cdot Q(1.3867) \approx 1.3 \cdot 0.1911 = 0.2485$$

b)

$$P_{E_{SIMB}} = N_s \cdot Q\left[\sqrt{\left(\frac{3 \cdot (1+a)}{A^2 - 1} \cdot \frac{S}{N}\right)}\right] \leq 0.2485$$

$$\sqrt{\left(\frac{3 \cdot (1+a)}{A^2 - 1} \cdot \frac{S}{N}\right)} \geq 1.3867 \rightarrow \frac{3 \cdot 1.5}{15} \cdot \frac{S}{N} \geq 1.9229 \rightarrow \frac{S}{N} \geq 6.4098 \equiv 8.068dB$$

c)

$$R_y \cdot \hat{c} = R_{ay}$$

$$\left\{ R_y(k) = E\{a^2\} \cdot r_x(k) + s_h^2 \cdot d(k) \right.$$

$$\left. R_{ay}(k) = E\{a^2\} \cdot x(-k) \right.$$

$$\rho_x(0) = 0.2^2 + 0.8^2 + 0.2^2 = 0.72$$

$$\rho_x(1) = -0.2 \cdot 0.8 + 0.2 \cdot 0.8 = 0$$

$$\rho_x(2) = -0.2 \cdot 0.2 = -0.04$$

$$E\{a^2\} = P(-3) \cdot (-3)^2 + P(-1) \cdot (-1)^2 + P(1) \cdot (1)^2 + P(3) \cdot (3)^2 = 0.6 \cdot 9 + 0.2 + 0.1 + 0.1 \cdot 9 = 6.6$$

OJO : $E\{a^2\} = \frac{A^2 - 1}{3} \cdot d^2 = 5W$ sólo si $P(-3) = P(-1) = P(1) = P(3) = 1/4$

$$R_y(2) = R_y(-2) = 6.6 \cdot (-0.04) = -0.264$$

$$R_y(1) = R_y(-1) = 6.6 \cdot 0 = 0$$

$$R_y(0) = 6.6 \cdot 0.72 + 0.52 = 5.272$$

$$R_{ay}(-1) = E\{a^2\} \cdot x(1) = 6.6 \cdot 0.2 = 1.32$$

$$R_{ay}(0) = E\{a^2\} \cdot x(0) = 6.6 \cdot 0.8 = 5.28$$

$$R_{ay}(1) = E\{a^2\} \cdot x(-1) = 6.6 \cdot (-0.2) = -1.32$$

$$R_y \cdot \hat{c} = R_{ay} \rightarrow \begin{pmatrix} 5.272 & 0 & -0.264 \\ 0 & 5.272 & 0 \\ -0.264 & 0 & 5.272 \end{pmatrix} \cdot \begin{pmatrix} c_{-1} \\ c_0 \\ c_1 \end{pmatrix} = \begin{pmatrix} 1.32 \\ 5.28 \\ -1.32 \end{pmatrix}$$

$$\begin{pmatrix} c_{-1} \\ c_0 \\ c_1 \end{pmatrix} = \begin{pmatrix} 0.2384 \\ 1.0015 \\ -0.2384 \end{pmatrix} \Rightarrow \text{Luego, ya normalizaré: } \hat{c} \equiv \hat{c} \cdot \frac{1}{h(0)}$$

Por Cramer:

$$\det \begin{vmatrix} 5.272 & 0 & -0.264 \\ 0 & 5.272 & 0 \\ -0.264 & 0 & 5.272 \end{vmatrix} = 146.53 - 0.3674 = 146.1624$$

$$c_{-1} = \frac{\begin{vmatrix} 1.32 & 0 & -0.264 \\ 5.28 & 5.272 & 0 \\ -1.32 & 0 & 5.272 \end{vmatrix}}{146.1624} = \frac{34.8508}{146.1624} = 0.2384$$

$$c_{-2} = \frac{\begin{vmatrix} 5.272 & 1.32 & -0.264 \\ 0 & 5.28 & 0 \\ -0.264 & -1.32 & 5.272 \end{vmatrix}}{146.1624} = \frac{146.3842}{146.1624} = 1.0015$$

$$c_{-3} = \frac{\begin{vmatrix} 5.272 & 0 & 1.32 \\ 0 & 5.272 & 5.28 \\ -0.264 & 0 & -1.32 \end{vmatrix}}{146.1624} = \frac{-34.8508}{146.1624} = -0.2384$$

d)

Sin ecualizador:
$$P_E = N_s \cdot Q \left(\frac{d}{\sqrt{\frac{\mathbf{s}_h^2 + E\{a^2\} \cdot \sum_{n \neq 0} x^2(n)}{x^2(0)}}} \right)$$

$$DCM_1 = \frac{\sum_{n \neq 0} x^2(n)}{x^2(0)} = \frac{0.2^2 + 0.2^2}{0.8^2} = 0.125$$

$$P_E = 1.3 \cdot Q \left(\frac{1}{\sqrt{\frac{0.52^2}{0.8^2} + 6.6 \cdot 0.125}} \right) = 1.3 \cdot Q(0.8016) \approx 1.3 \cdot 0.3626 = 0.47139$$

Con ecualizador:
$$P_E' = N_s \cdot Q \left(\frac{d}{\sqrt{\frac{\mathbf{s}_h^2 + FAR}{h^2(0)} + \frac{E\{a^2\} \cdot \sum_{n \neq 0} h^2(n)}{h^2(0)}}} \right)$$

$$FAR = \sum_i (c_i)^2 = 0.2384^2 + 1.0015^2 + 0.2384^2 = 1.1167$$

$$h(n) = \sum_{i=-1}^1 c_i \cdot x(n-i) = c_{-1} \cdot x(n+1) + c_0 \cdot x(n) + c_1 \cdot x(n-1)$$

$$h(-2) = c_{-1} \cdot x(-1) = 0.2384 \cdot (-0.2) = -0.04768$$

$$h(-1) = c_{-1} \cdot x(0) + c_0 \cdot x(-1) = 0.2384 \cdot 0.8 + 1.0015 \cdot (-0.2) = -0.00958$$

$$h(0) = c_{-1} \cdot x(0) + c_0 \cdot x(-1) + c_1 \cdot x(-1) = 0.2384 \cdot (0.2) + 1.0015 \cdot (0.8) + (-0.2384) \cdot (-0.2) = 0.89656$$

$$h(1) = c_0 \cdot x(1) + c_1 \cdot x(0) = 1.0015 \cdot 0.2 + (-0.2384) \cdot 0.8 = 0.00958$$

$$h(2) = c_1 \cdot x(1) = -0.2384 \cdot 0.2 = -0.04768$$

coeficientes del ecualizador optimo normalizado:

$$\Rightarrow \left[\hat{c} = \hat{c} \cdot \frac{1}{h(0)} = \frac{1}{0.89656} \cdot \begin{pmatrix} 0.2384 \\ 1.0015 \\ -0.2384 \end{pmatrix} = \begin{pmatrix} 0.2659 \\ 1.1171 \\ -0.2659 \end{pmatrix} \right]$$

$$P_E' = 1.3 \cdot Q \left(\frac{1}{\sqrt{\frac{0.52 \cdot 1.167}{0.89656^2} + 6.6 \cdot 0.00588}} \right) = 1.3Q(1.14614) \approx 1.3 \cdot 0.25925 = 0.3370$$

vemos que ha disminuido.

$$DCM_2 = \frac{\sum_{n \neq 0} h^2(n)}{h^2(0)} = \frac{2 \cdot (0.04768^2 + 0.00958^2)}{0.89656^2} = 0.00588$$

e) $\det(R_y - \lambda \cdot I) = 0$

$$R_y = \begin{pmatrix} 5.272 & 0 & -0.264 \\ 0 & 5.272 & 0 \\ -0.264 & 0 & 5.272 \end{pmatrix}$$

$$\begin{vmatrix} 5.272 - I & 0 & -0.264 \\ 0 & 5.272 - I & 0 \\ -0.264 & 0 & 5.272 - I \end{vmatrix} = 0$$

$$(5.272 - \lambda)^3 - 0.264^2 \cdot (5.272 - \lambda) = 0$$

$$(5.272 - \lambda) \cdot [(5.272 - \lambda)^2 - 0.264^2] = 0 \rightarrow \lambda_1 = 5.272$$

$$\rightarrow 27.794 + \lambda^2 - 10.544\lambda - 0.006969 = 0$$

$$\lambda^2 - 10.544\lambda + 27.724 = 0$$

$$I = \frac{10.544 \pm \sqrt{0.2799}}{2} = \frac{10.544 \pm 0.59}{2}$$

$$\lambda = \rightarrow 5.5365 = \lambda_{\max}$$

$$\rightarrow 5.0074 = \lambda_{\min}$$

$$\Delta v = \frac{2}{I_{\max} - I_{\min}} = \frac{2}{5.5365 + 5.0074} = 0.1897$$

Además, como hay poca dispersión entre autovalores $\Rightarrow s = \frac{I_{\max}}{I_{\min}} \approx 1$

$$\Delta_v \approx \frac{1}{R_y(0)} = \frac{1}{5.272} = 0.1897$$

f) $c^{(n+1)} = \Delta \cdot R_{ay} + (I - \Delta \cdot R_y) \cdot c^{(n)}$

$$c^1 = 0.1897 \cdot \begin{pmatrix} 1.32 \\ 5.28 \\ -1.32 \end{pmatrix} + \left[\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} - 0.1897 \cdot \begin{pmatrix} 5.272 & 0 & -0.264 \\ 0 & 5.272 & 0 \\ -0.264 & 0 & 5.272 \end{pmatrix} \right] \cdot \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$$

$$= \begin{pmatrix} 0.2504 \\ 1.0016 \\ -0.2504 \end{pmatrix} + \begin{pmatrix} -9.84 \cdot 10^{-5} & 0 & 0.05 \\ 0 & -9.84 \cdot 10^{-5} & 0 \\ 0.05 & 0 & -9.84 \cdot 10^{-5} \end{pmatrix} \cdot \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 0.2504 \\ 1.0016 \\ -0.2504 \end{pmatrix}$$

g) $ECM = (c - \hat{c})^T \cdot R_y \cdot (c - \hat{c}) + \underbrace{E\{a^2\} - R_{ay}^T \cdot \hat{c}}_{ECM_{\min}}$

- Expresión válida si $h(0) = 1$.
- Si no, \hat{c} se ha de normalizar por $h(0)$.
 $h(n) = \hat{c} \cdot x(n)$.

$$\hat{c} \equiv \hat{c} \cdot \frac{1}{h(0)} = \begin{pmatrix} 0.2659 \\ 1.1171 \\ -0.2659 \end{pmatrix} \Rightarrow h(n) = \sum_{i=-1}^1 c_i \cdot x(n-i)$$

$$h(0) = c_{-1} \cdot x(1) + c_0 \cdot x(0) + c_1 \cdot x(-1) = 0.2659 \cdot 0.2 + 1.1171 \cdot 0.8 - 0.2659 \cdot (-0.2) = 1.00004 \approx 1$$

• Inicio

$$ECM_1 = ECM$$

$$ECM_{\min} = E\{a^2\} - R_{ay}^T \cdot \hat{c} = 6.6 - \begin{pmatrix} 1.32 \\ 5.28 \\ -1.32 \end{pmatrix}^T \cdot \begin{pmatrix} 0.2659 \\ 1.1171 \\ -0.2659 \end{pmatrix} = 6.6 - 6.600103 \approx -0.000103$$

$$ECM_1 = \begin{pmatrix} 0 - 0.2659 \\ 1 - 1.1171 \\ 0 + 0.2659 \end{pmatrix}^T \cdot \begin{pmatrix} 5.272 & 0 & -0.264 \\ 0 & 5.272 & 0 \\ -0.264 & 0 & 5.272 \end{pmatrix} \cdot \begin{pmatrix} 0 - 0.2659 \\ 1 - 1.1171 \\ 0 + 0.2659 \end{pmatrix} + ECM_{\min}$$

$$= (-1.472 \quad -0.6173 \quad 1.472) \cdot \begin{pmatrix} -0.2659 \\ -0.1171 \\ 0.2659 \end{pmatrix} + ECM_{\min} = 0.855 - 0.000103 = 0.855$$

$$= (-0.2659 \quad -0.1171 \quad 0.2659) \cdot \begin{pmatrix} 5.272 & 0 & -0.264 \\ 0 & 5.272 & 0 \\ -0.264 & 0 & 5.272 \end{pmatrix} \cdot \begin{pmatrix} -0.2659 \\ -0.1171 \\ 0.2659 \end{pmatrix} + ECM_{\min}$$

• De otra manera:

$$ECM_1 = E\{a^2\} \cdot DCM + \frac{\mathbf{s}_{ne}^2}{x^2(0)} = 6.6 \cdot 0.125 + \frac{0.52}{0.8^2} = 1.6375$$

• Final: $ECM_2 = ECM_{\min} = -0.000103$

• Resolución: $10 \cdot \log\left(\frac{ECM_1}{ECM_2}\right) = 10 \cdot \log\left(\frac{0.855}{0.000103}\right) = 39.19 \text{ dB}$

h)

$$s = \frac{I_{\max}}{I_{\min}} = \frac{5.5365}{5.0074} = 1.10566$$

$$20 \cdot \log\left(\frac{s+1}{s-1}\right) = 20 \cdot \log\left(\frac{2.10566}{0.10566}\right) = 20 \cdot \log(19.93) = 25.9893 \frac{\text{dB}}{\text{iteración}}$$

$$25.9893 \frac{\text{dB}}{\text{iteración}} \cdot x \text{ iteraciones} = 39.19 \text{ dB}$$

$$x = 1.5079 \text{ iteraciones}$$

$$x = 2 \text{ iteraciones}$$

En efecto, c^1 del apartado f) ya es casi \hat{c} del apartado c)