

(1)

Noise in AM Receivers -

LECTURES. (~~32, 33, 34~~, 35, 36)

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Consider a DSB-SC signal

$s(t) = m(t) \cos \omega_0 t$. the received signal model that we have been treating so far was that- $r(t) = S s(t - \tau_d)$
i.e., the received signal $r(t)$ is just a scaled down and delayed version of $s(t)$.
(τ_d is the delay and S is the channel gain)
In practice, the receiver circuits generate noise which is modeled as an additive white Gaussian random process (stationary) with power spectral density $\frac{N_0}{2}$. that is the received signal is

$$r(t) = S s(t - \tau_d) + n(t). \quad \text{--- (1)}$$

$$= S m(t - \tau_d) \cos \omega_0 t + n(t)$$

where $n(t)$ is a white Gaussian (stationary) random process with

power spectral density.

(2)

$$S_N(f) = \frac{N_0}{2}.$$

For sake of analysis we ~~model~~ assume that $m(t)$ is a W.S.S. random process with power spectral density

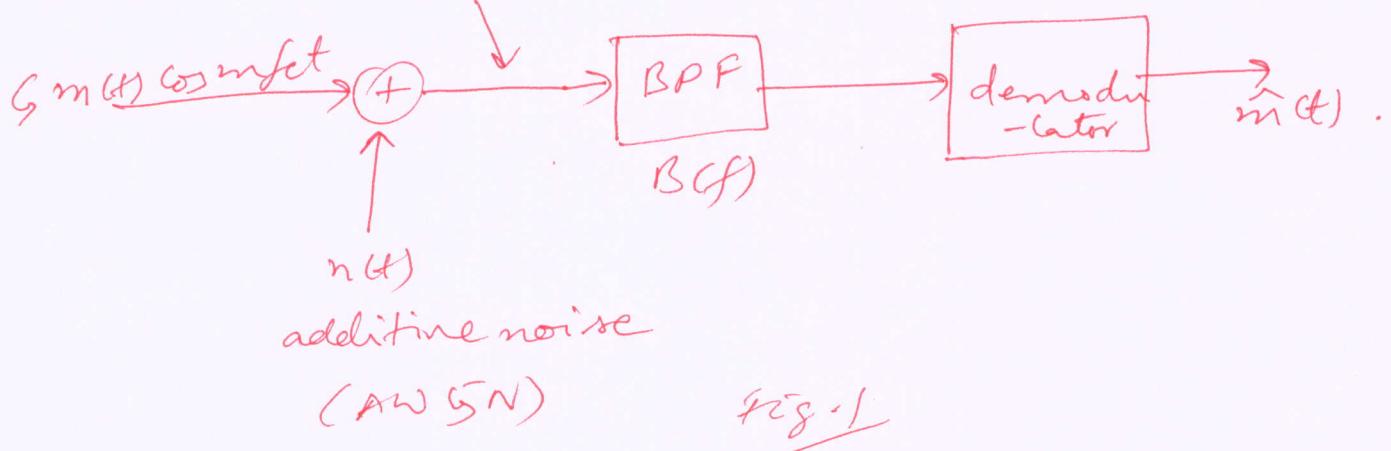
$S_M(f)$. Since $m(t)$ is band-limited and baseband, let $S_M(f)=0$ for $|f|>W$.

The received signal power can be found by computing the PSD of the received signal component, i.e.,

$\int m(t-\tau) \cos \omega f t d\tau$. From previous lecture we know that ~~since~~ since $m(t)$ is W.S.S., $\int m(t-\tau) \cos \omega f t d\tau$ is also a W.S.S. random process. Note that here we assume τ_d to be a constant (i.e., does not change with time). Subsequently, since τ_d does not affect our analysis and computation of the effect of noise, we assume that $\tau_d=0$.

(3)

$$r(t) = S m(t) \cos \omega_0 t + n(t)$$



additive noise

(AWGN)

Fig-1

In the receiver diagram above
the band pass filter (BPF) has the
frequency response

$$B(f) = \begin{cases} 1, & |f - f_c| < \omega \\ 1, & |f + f_c| < \omega \\ 0, & \text{otherwise.} \end{cases}$$

where ω is the band width of $m(t)$.
the BPF is required to filter out
noise and other sources of interference
which are outside the useful
band $[f_c - \omega, f_c + \omega]$ (this is the band
where the signal
 $S m(t) \cos \omega_0 t$
lies).

(4)

The demodulator then takes the output of the BPF and estimates the message signal.

The output of the demodulator is usually described as

$$\hat{m}(t) = m(t) \operatorname{rect}\left(\frac{t}{T}\right), \text{ and the}$$

signal to noise ratio (SNR) at the output of the demodulator is given

by

$$\text{SNR}_{(0)} = \frac{\mathbb{E}[\hat{m}^2(t)]}{\mathbb{E}[(\hat{m}(t) - m(t))^2]}.$$

Eventually, in this lecture we would like to derive a single expression for the ratio between the SNR at the output of the demodulator and the SNR at the input to the demodulator.

For the
~~At the input to the~~ coherent.

(1)
 9.1

demodulator the SNR at its input is
~~given by~~ (see Fig. 1 on page 3)
 derived in
 the following.

the BPF of

$$z(t) = g m(t) \cos \omega t + n_s(t)$$

where $m_b(t) = m(t) \otimes h(t)$
 ↑
 impulse
 response of BPF.

Since $m(t)$ is a stationary
 Gaussian random process, so is $n_s(t)$.

Further their PSD's are related by

$$\begin{aligned} S_{n_s}(f) &= \frac{N_0}{2} |B(f)|^2 \\ &= \begin{cases} \frac{N_0}{2}, & |f-f_c| < \omega \text{ or} \\ & |f+f_c| < \omega \\ 0, & \text{otherwise.} \end{cases} \end{aligned}$$

∴ SNR at the input to the demodulator

$$\begin{aligned} \text{SNR}_{(i)}^{(0)} &= \frac{\int^2 E[m_b^2(t) \cos^2 \omega t]}{E[n_s^2(t)]} \\ &= \end{aligned}$$

(9.2)

$$\text{SNR}_{(i)}^{\text{coh}} = \frac{S^2 E \left[\frac{n^2(t)}{2} + \frac{n^2(t)}{2} \cos \omega t \right]}{\int_{-\infty}^{+\infty} S_{N_b}(f) df}.$$

$$= \frac{S^2 E[n^2(t)]}{2 \times \cancel{2N_b \omega}}$$

$$= \frac{S^2 \int_{-\infty}^{\infty} S_M(f) df}{4N_b \omega}$$

$$= \frac{S^2 \int_{-\omega}^{\omega} S_M(f) df}{4N_b \omega}$$

where $S_M(f)$ is the

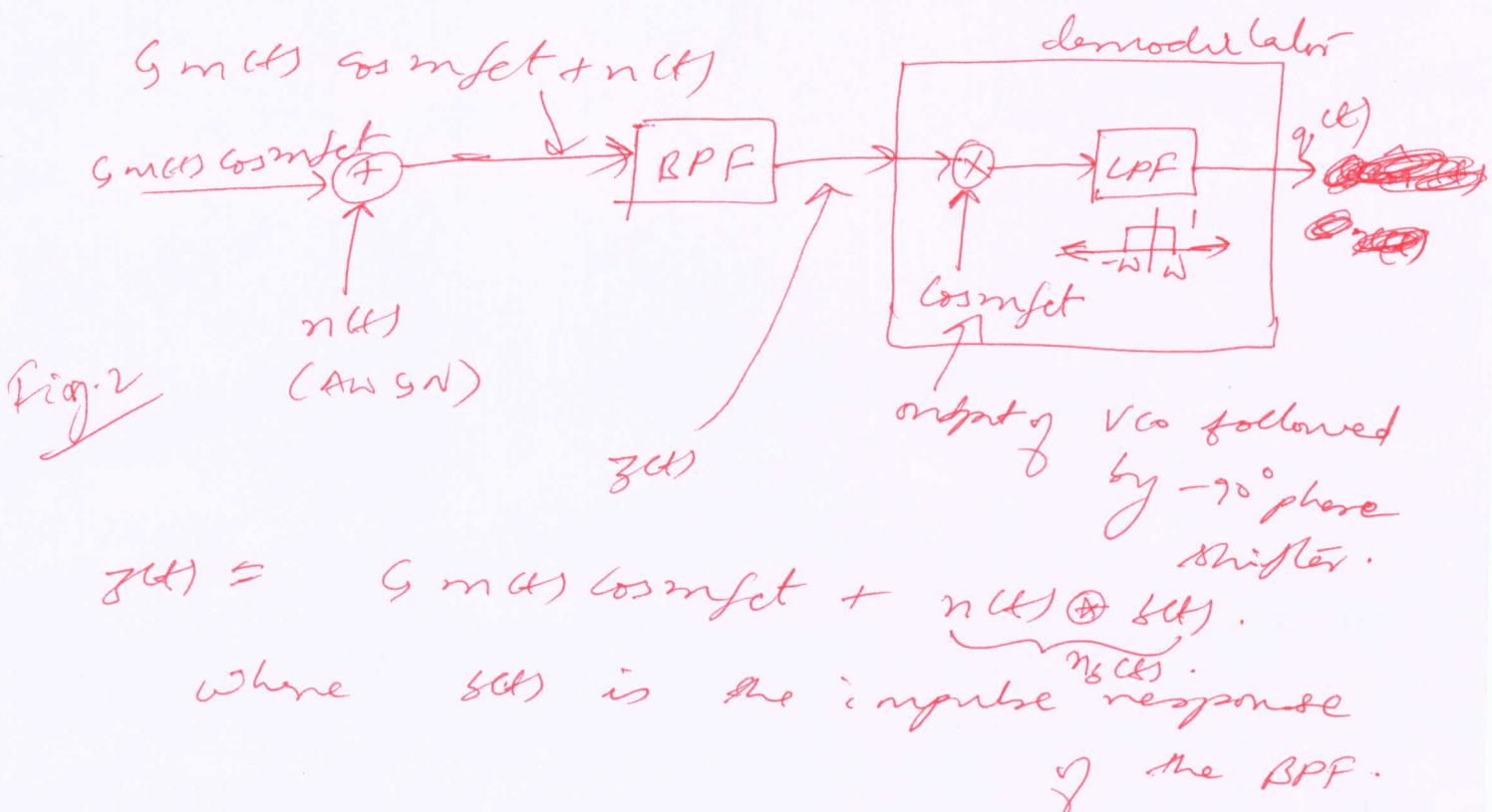
P.S.D of $n(t)$.

(5)

Coherent demodulator for
PSK using PLL -

Message phase -

(assuming perfect synchronization)



dearly $n_s(t) = \int n(\tau) s(t-\tau) d\tau$ is

a Gaussian random process

since $n(t)$ is a Gaussian random process and $s(t)$ is a stable linear filter.
(Refer to property 1, chapter 5 of text book). Since $n(t)$ is zero mean and $n_s(t)$ is also zero mean and stationary.

APPENDIX .

In the ~~following~~, from pages ⑥ to ⑪
 we will prove that .

$n_b(t)$ can be represented as

$$n_b(t) = n^I(t) \cos \omega t + n^Q(t) \sin \omega t$$

where $n^I(t)$ and $n^Q(t)$ are zero mean jointly Gaussian random processes whose power spectral densities (PSD) are limited to baseband $[-\omega, \omega]$. We will show that

$$S_{V^2}(f) = S_{V^Q}(f) = \begin{cases} N_0, & |f| < \omega \\ 0, & |f| \geq \omega \end{cases}$$

and also that $n^I(t_1)$ and $n^Q(t_2)$ are independent for any t_1, t_2 .

using the representation of $n_3(\epsilon)$ (6.1)
 discussed on page 6 we will now
 proceed and derive an expression
 for the SNR at the output of the
 coherent demodulator.

looking at Figure 2 on page 5,

$$\begin{aligned}
 g(t) &= \text{LPF} \left\{ z(t) \cos \omega_{\text{RF}} t \right\} \\
 &= \text{LPF} \left\{ \underbrace{(s_m(\epsilon) \cos \omega_{\text{RF}} t + n_b(\epsilon))}_{\cos \omega_{\text{RF}} t} \right\} \\
 &= \text{LPF} \left\{ s_m(\epsilon) \cos^2 \omega_{\text{RF}} t \right\} \\
 &\quad + \text{LPF} \left\{ n_b(\epsilon) \cos \omega_{\text{RF}} t \right\} \\
 &= \text{LPF} \left\{ \frac{s_m(\epsilon)}{2} (1 + \cos 2\omega_{\text{RF}} t) \right\} \\
 &\quad + \text{LPF} \left\{ n_b(\epsilon) \cos \omega_{\text{RF}} t \right\} \\
 &= \text{LPF} \left\{ \frac{s_m(\epsilon)}{2} \right\} + \text{LPF} \left\{ \frac{s_m(\epsilon) \cos 4\omega_{\text{RF}} t}{2} \right\} \\
 &\quad + \text{LPF} \left\{ n_b(\epsilon) \cos \omega_{\text{RF}} t \right\}.
 \end{aligned}$$

(6.2)

Since $m(t)$ is band-limited to $[-\omega, \omega]$ and LPF only allows frequencies in $[-\omega, \omega]$ to pass through, it follows that-

$$\text{LPF} \left\{ \frac{s_m(t)}{2} \right\} = \frac{s_m(t)}{2}.$$

The next term $\frac{s_m(t) \cos \omega_0 t}{2}$ is band limited to $[\omega_{fc}-\omega, \omega_{fc}+\omega]$ and gets rejected by the LPF since $\omega_{fc} > \omega$ and therefore the bands $[-\omega, \omega]$ and $[\omega_{fc}-\omega, \omega_{fc}+\omega]$ are disjoint.

\therefore The output of the LPF is

$$y(t) = \frac{s_m(t)}{2} + \text{LPF} \left\{ n_s(t) \cos \omega_0 t \right\}.$$

(6.3)

using the representation of $\eta(t)$ on page ⑥ we have

$$\begin{aligned} \eta(t)_{\text{cosinf}} &= (\eta^I(t)_{\text{cosinf}} \\ &\quad + \eta^O(t)_{\text{sininf}}) \\ &= \cancel{\eta(t)} + \cancel{\eta^I(t)_{\text{cosinf}}} \\ &= \frac{\eta^I(t)}{\sqrt{2}} + \frac{\eta^O(t)_{\text{sininf}}}{\sqrt{2}} \end{aligned}$$

It is easy to see that

$\eta^I(t)_{\text{cosinf}} + \eta^O(t)_{\text{sininf}}$ is a passband Gaussian random process whose P.S.D is band-limited to $[2f_c - \omega, 2f_c + \omega]$. In fact using the representation on page ⑥ the PSD of $w(t) \triangleq \eta^I(t)_{\text{cosinf}} + \eta^O(t)_{\text{sininf}}$ is

$$S_w(\omega) = \begin{cases} \frac{N_0}{2}, & \text{if } |f_c| < \omega, \\ 0, & \text{otherwise.} \end{cases}$$

(6.4)

$$\text{LPF} \left\{ n_2(\theta) \cos \omega t \right\}$$

$$= \text{LPF} \left\{ \frac{n^2(\theta)}{2} \right\}$$

$$+ \frac{1}{2} \text{LPF} \left\{ n^2(\theta) \cos \omega t - n^0(\theta) \sin \omega t \right\}.$$

Since $n_2 \cos \omega t + n^0 \sin \omega t$ has a PSD limited to $[-f_c - \omega, f_c + \omega]$ and this band is disjoint with $[-\omega, \omega]$ (CST band), it follows that the random process

$$\text{LPF} \left\{ n^2(\theta) \cos \omega t - n^0(\theta) \sin \omega t \right\}$$

has a * all-zero PSD. Therefore

$$\text{LPF} \left\{ n_2 \cos \omega t \right\} = \text{LPF} \left\{ \frac{n^2(\theta)}{2} \right\},$$

and since $n^2(\theta)$ is zero mean Gaussian random process $\text{LPF} \left\{ \frac{n^2(\theta)}{2} \right\}$ is also zero mean Gaussian.

∴ Further we get

~~Let's do it~~

$$v(t) = \text{CPF} \{ n(t) \text{ cos } \omega t \}$$

is

$$S_v(f) = \frac{\sum_{N=1}^{\infty} (f_N)^2}{4} |H(f)|^2 \text{ where}$$

$H(f)$ is the frequency response of
the LTF.

$$H(f) = \begin{cases} 1, & \text{if } f < \omega \\ 0, & \text{otherwise.} \end{cases}$$

∴ $S_v(f) = \begin{cases} \frac{\sum_{N=1}^{\infty} (f_N)^2}{4}, & \text{if } f < \omega \\ 0, & \text{otherwise.} \end{cases}$

Since $\sum_{N=1}^{\infty} (f_N)^2 = \begin{cases} N_0, & \text{if } f < \omega \\ 0, & \text{otherwise} \end{cases}$ ← see page ⑥

we therefore have

$$S_v(f) = \begin{cases} \frac{N_0}{4}, & \text{if } f < \omega \\ 0, & \text{otherwise} \end{cases}$$

(68)

∴ the LPP output is

$$y(t) = \frac{g_m(t)}{2} + \text{LPP } \{ n_s(t) \cos \omega t \}$$

$$= \frac{g_m(t)}{2} + v(t)$$

where the zero mean Gaussian noise $v(t)$ has a PSD

$$S_v(f) = \begin{cases} \frac{N_0}{4}, & |f| < \omega \\ 0, & \text{otherwise.} \end{cases}$$

∴ the total noise power at the LPP output = $\int_{-\infty}^{\infty} S_v(f) df$

$$= \frac{N_0}{4} \int_{-\infty}^{\infty} df = \frac{N_0 \omega}{2}.$$

Total signal power at the LPP output is

$$= \frac{g^2}{4} \int_{-\infty}^{\infty} S_m(f) df$$

$$\therefore \text{SNR}_{(0)}^{\text{CoH}} = \text{SNR at the output of the coherent demodulator}$$

$$= \frac{\frac{g^2}{4} \int_{-\infty}^{\infty} S_m(f) df}{(\frac{N_0 \omega}{2})} = \frac{\frac{g^2}{4} \int_{-\infty}^{\infty} S_m(f) df}{2 N_0 \omega}.$$

on page 9.2 we had
6.2
derived the SNR at the input
of the coherent demodulator to be

$$\frac{SNR_{(i)}^{coh}}{SNR_{(o)}^{coh}} = \frac{h^2}{\pi} \int_{-\infty}^{\infty} S_{av}(f) df$$

Now

Comparing this with the SNR at
the output of the coherent demodulator
we observe that -

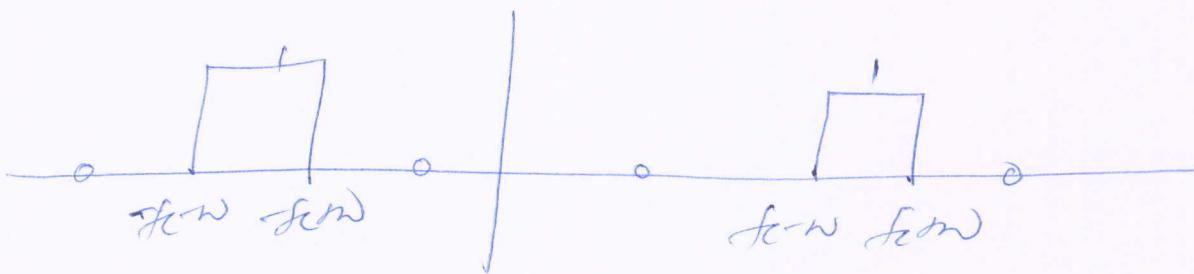
$\frac{SNR_{(o)}^{coh}}{SNR_{(i)}^{coh}} = 2$, i.e., the coherent
demodulator improves the SNR
at its input by two times.

APPENDIX

(7)

Q) since

$B(f)$.



~~B(f)~~ and.

$$\tilde{B}(f) = \tilde{B}(f-f_c) + \tilde{B}(f+f_c)$$

one have.

$$b(t) = \operatorname{Re}(\tilde{B}(t) e^{j\omega_0 t})$$

$$= \frac{\tilde{B}(t) e^{j\omega_0 t} + \tilde{B}^*(t) e^{-j\omega_0 t}}{2}$$

Taking Fourier transforms on both sides
we get

$$B(f) = \frac{\tilde{B}(f-f_c) + \tilde{B}^*(f+f_c)}{2}$$

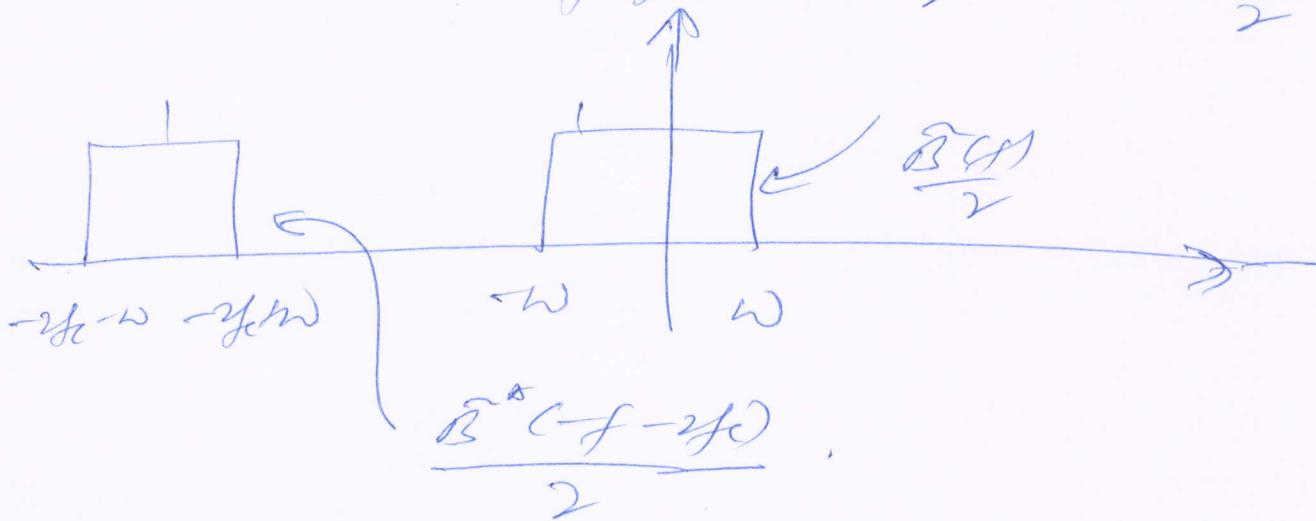
$$\therefore B(f+f_c) = \frac{\tilde{B}(f) + \tilde{B}^*(f+2f_c)}{2}$$

Since $\tilde{B}(f)$ is band limited to $[-\Delta, \Delta]$,

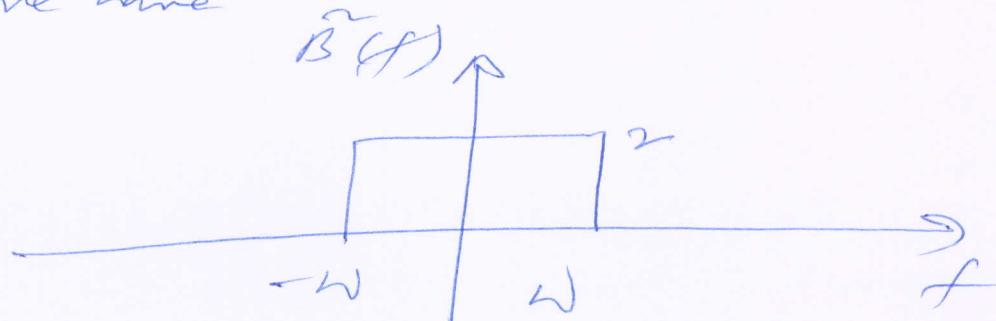
⑧

and

$$\hat{B}(f \pm \omega) = \frac{\hat{B}(\omega)}{2} + \frac{\hat{B}^*(f - \omega)}{2}$$



∴ we have



∴ $\hat{b}(t) = \text{inverse Fourier transform of } \hat{B}(f)$
 $= 4\omega \text{sinc}(2\omega t)$.

$$b(t) = \text{real} \int b(\omega) e^{j\omega t} d\omega.$$

$$\text{and } b(t) = \text{Re} [\hat{b}(t) e^{j\omega_0 t}]$$

$$= \text{Re} [4\omega \text{sinc}(2\omega t) e^{j\omega_0 t}]$$

$$= 4\omega \text{sinc}(2\omega t) \cos(\omega_0 t).$$

hence :

$$y(t) = \int n(r) 4w \sin(2\omega(t-r))$$
$$\cos(2\omega(t-r)) dr.$$

$$= \cos \omega t + \left(\int n(r) \cos \omega r 4w \sin(2\omega(t-r)) dr \right)$$
$$n^I(t) \rightarrow$$
$$+ \sin \omega t \left(\int n(r) 4w \sin(2\omega(t-r)) \sin \omega r dr \right)$$
$$n^S(t)$$

The autocorrelation of $n^I(t)$ is given by

$$E[n^I(t_1) n^I(t_2)]$$

$$= \iint E(n(r_1) n(r_2)) \cos \omega r_1 \cos \omega r_2$$
$$4w \sin(2\omega(t_1 - r_1)) 4w \sin(2\omega(t_2 - r_2)) dr_1 dr_2$$

$$= \iint \frac{N_0}{2} \delta(r_1 - r_2) \cos \omega r_1 \cos \omega r_2$$
$$4w \sin(2\omega(t_1 - r_1)) 4w \sin(2\omega(t_2 - r_2)) dr_1 dr_2$$

(10)

$$= \frac{N_0}{4} \int \cos^2 \omega f c^2 \quad 4\omega \operatorname{sinc}(\omega(t_1 - z)) \\ 4\omega \operatorname{sinc}(\omega(t_2 - z)) dz$$

$$= \frac{N_0}{4} \int_{-\infty}^{\infty} 4\omega \operatorname{sinc}(\omega(t_1 - z)) \\ 4\omega \operatorname{sinc}(\omega(t_2 - z)) dz. \quad \text{first term}$$

$$+ \frac{N_0}{4} \int \cos^2 \omega f c^2 \quad 4\omega \operatorname{sinc}(\omega(t_1 - z)) \\ 4\omega \operatorname{sinc}(\omega(t_2 - z)) dz. \quad \text{second term}$$

$$\int_{-\infty}^{\infty} 4\omega \operatorname{sinc}(\omega(t_1 - z)) 4\omega \operatorname{sinc}(\omega(t_2 - z)) dz \\ \text{substitute } u = t_1 - z.$$

$$= 4 \int_{-\infty}^{\infty} \omega \operatorname{sinc}(2\omega u) \omega \operatorname{sinc}(2\omega(t_2 - t_1 + u)) du$$

$$= 4 \int_{-\infty}^{\infty} \omega \operatorname{sinc}(2\omega u) \omega \operatorname{sinc}(2\omega(t_1 - t_2 - u)) du$$

since $\operatorname{sinc}(x)$ is an even function i.e.,

$$\operatorname{sinc}(x) = \operatorname{sinc}(-x).$$

(11)

If we denote

$$g(u) \triangleq w \sin 2\pi u$$

then

the first term is

$$= 4 \int_{-\infty}^{\infty} g(u) g(t, -t_2 - u) du$$

~~ie,~~ i.e., $g(u)$ is convolved
with itself.

Let

$$g(u) \underset{\text{convolution}}{\otimes} g(u) = \cancel{f}(u).$$

Then

$$4 \int_{-\infty}^{\infty} g(u) g(t, -t_2 - u) du$$

$$= \cancel{f}(t, -t_2).$$

So, we need to essentially find
 $\cancel{f}(u)$.

Since $h(u) = g(u) \otimes g(u)$

then

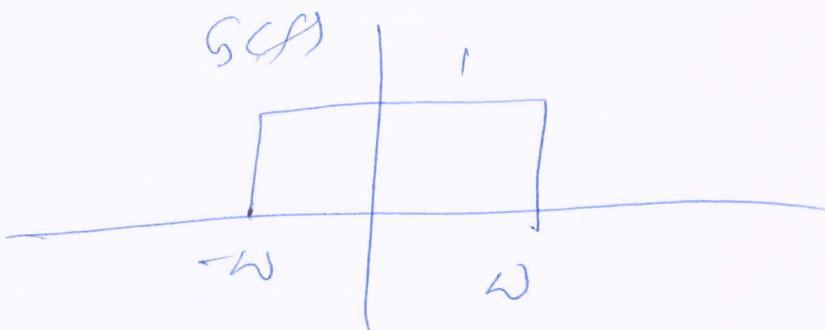
$$\begin{aligned} H(f) &= G(f) G(f) \\ &= (G(f))^2. \end{aligned}$$

Expt.

(12)

$$g(\omega) = 2\omega \sin(\omega u)$$

$$\begin{aligned} \therefore G(f) &= \int_{-\infty}^{\infty} g(\omega) e^{j\omega f \omega} d\omega \\ &= \begin{cases} 1, & |f| < \omega \\ 0, & \text{otherwise} \end{cases} \end{aligned}$$



$$\therefore \cancel{G(f)} = (G(f))^2 = G(f)$$

hence $h(\omega) = g(\omega) = 2\omega \sin(\omega u)$.

\therefore Do first ~~two~~ integral in the on-page (10)

$$\begin{aligned} \therefore \int 2\omega \sin(\omega u) 2\omega \sin(\omega(t_1 - t_2 - u)) du \\ = 2\omega \sin[\omega(t_1 - t_2)] \end{aligned}$$

(13)

" on page (10) the first term
is therefore given by "

$$\frac{N_0}{4} \int_{-\infty}^{\infty} 4\omega \operatorname{sinc}(2\omega(t_1 - z)) \\ 4\omega \operatorname{sinc}(2\omega(t_2 - z)) dz$$

$$= N_0 \int_{-\infty}^{\infty} 2\omega \operatorname{sinc}(2\omega u) 2\omega \operatorname{sinc}(2\omega(t_1 - t_2) - u) du$$

$$= N_0(2\omega) \operatorname{sinc}(2\omega(t_1 - t_2))$$

using the result on page (12)

on page (10) the second term
is given by

$$N_0 \int \cos \omega t_2 z \operatorname{sinc}(2\omega(t_1 - z)) \\ 2\omega \operatorname{sinc}(2\omega(t_2 - z)) dz$$

$$\text{let } e(z) \triangleq 2\omega \operatorname{sinc}(2\omega(t_1 - z))$$

$$2\omega \operatorname{sinc}(2\omega(t_2 - z))$$

then the second term is

$$N_0 \int \cos \omega t_2 z e(z) dz$$

(14)

$$= N_0 \operatorname{Re} \left[\underbrace{\int e(\tau) e^{-j\omega f_2 \tau} d\tau}_{\text{Fourier transform of } e(t) \text{ at } f = f_2} \right]$$

↑
Fourier transform of
 $e(t)$ at $f = f_2$.

$$= N_0 \operatorname{Re} [E(f = f_2)]$$

where

$$E(f) \triangleq \int e(\tau) e^{-j\omega f \tau} d\tau$$

is the Fourier transform of $e(t)$.

Now,

~~$$e(\tau) = x_1(\tau) \times x_2(\tau)$$~~

$$\begin{matrix} \uparrow & & \uparrow \\ w \operatorname{sinc}(w(t_1 - \tau)) & & w \operatorname{sinc}(w(t_2 - \tau)) \end{matrix}$$

∴ $E(f) = x_1(f) \otimes x_2(f)$ ← convolution in frequency domain

Let $x_1(f)$ and $x_2(f)$

are limited to $[-W, W]$ and
are zero outside this interval.

$E(G)$ is limited to the frequency band $[-2w, 2w]$

i.e., $E(G)=0$ for $|f| > 2w$.

~~Since~~ since $f_c > w$, $2f_c > 2w$

$\therefore E(G=2f_c) = 0$ (using)

This leads us to conclude that the second term on page (10) is 0.

\therefore the autocorrelation of $n^2(t)$ (on page 9)

is given by

$$E[n^2(t_1) n^2(t_2)]$$

$$= N_0 2w \sin(w(t_1 - t_2)) \text{ (see page (13))}$$

Since the autocorrelation only depends on the time difference $t_1 - t_2$, we can conclude that

(wide sense stationary) (16)

$n^I(t)$ is a w.s.s. Gaussian random process (zero mean).

Its autocorrelation function is

$$R_{N^I}(r) \triangleq E[n^I(t) n^I(t-r)] \\ = N_0 \pi \omega \operatorname{sinc}(\pi \omega r).$$

∴ the p.s.p.g. ~~of~~ $n^I(t)$ will be

$$S_{N^I}(f) = \int R_{N^I}(r) e^{-j2\pi fr} dr \\ = \begin{cases} N_0, & |f| < \omega \\ 0, & |f| \geq \omega. \end{cases}$$

Similarly for $n^0(t)$ (defined on page 9),

also it can be shown that

it is also wide sense stationary (W.S.S.)

and zero mean Gaussian.

with autocorrelation and P.S.D. given \textcircled{D}
by

$$R_{n^I(\omega)}(t) \triangleq E[n^I(\omega) n^I(t-\tau)]$$

$$= N_0 \pi \omega \operatorname{sinc}(\omega\tau)$$

and

$$S_{n^I(\omega)}(f) = \begin{cases} N_0 & |f| < \omega \\ 0, & |f| \geq \omega \end{cases}$$

It can also be shown that - actually
 $n^I(\omega)$ and $n^O(\omega)$ are jointly
Gaussian random process (i.e., for
any real number α and β , and any t_1, t_2
 $\alpha n^I(t_1) + \beta n^O(t_2)$ is also a
~~random process~~, zero mean
Gaussian random process).

~~Explain this part~~. We will ~~further~~
~~prove~~ prove that $n^I(\omega)$ and $n^O(\omega)$
are independent.

(18).

It can be shown that

$$E[n^I(t_1) n^O(t_2)] \quad \text{using the integral definition of } n^I(t_1) \text{ and } n^O(t_2) \text{ on page 9).}$$

$$= \iint E(n(z_1) n(z_2)) \cos m z_1 \sin m z_2$$

$$4\pi \sin c \omega (t_1 - z_1)$$

$$4\pi \sin c \omega (t_2 - z_2)$$

deltafunction d_2, d_{z_2}

$$= \frac{N_o}{V} \iint \delta(z_1 - z_2) \cos m z_1 \sin m z_2$$

$$4\pi \sin c \omega (t_1 - z_1)$$

$$4\pi \sin c \omega (t_2 - z_2) d_2, d_{z_2}$$

$$= \frac{N_o}{V} \int \sin m z_2 \cos m z_2$$

$$4\pi \sin c \omega (t_1 - z_1)$$

$$4\pi \sin c \omega (t_2 - z_2) dz$$

$$= N_o \int \sin m z_2 \sin c \omega (t_1 - z_1) \sin c \omega (t_2 - z_2)$$

$$\sin c \omega (t_2 - z_2)$$

$$= N_o \operatorname{Im} \left[\int \int \sin c \omega (t_1 - z_1) \sin c \omega (t_2 - z_2) e^{-j m z_2} dz_2 \right]$$

(19)

$$= -N_0 \operatorname{Im} \left[\int_{-\infty}^{\infty} x_1(t) x_2(t) e^{-j2\pi f t} dt \right]$$

where $x_1(t) = 2w \sin(2\pi(f_1 - 2)t)$
and $x_2(t) = 2w \sin(2\pi(f_2 - 2)t)$

Fourier transform of $x_1(t) x_2(t)$

at $f = 2f_c$.

This will be zero since $x_1(t) x_2(t)$
will be band-limited

to $[-2w, 2w]$

and $2f_c > 2w$.

$$\mathbb{E}[n^I(t_1) n^O(t_2)] = 0$$

Since $n^I(t)$ and $n^O(t)$ are zero mean,
it means that the covariance
between $n^I(t_1)$ and $n^O(t_2)$ is zero for any t_1, t_2 .

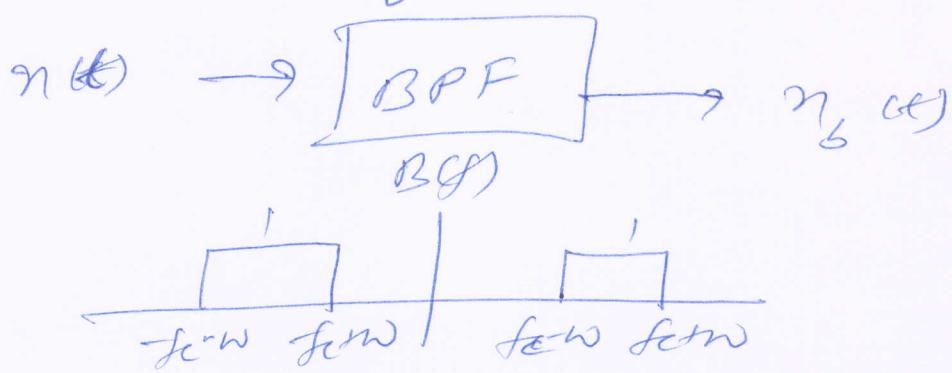
However since $n^I(t_1), n^O(t_2)$ are jointly Gaussian, zero correlation implies that covariance

(20)

$n^I(t_1)$ and $n^Q(t_2)$ are independent.

(Note that correlation and covariance between two random variable is not the same thing).

∴ we finally have



If $n(t)$ is zero mean w.s.s. Gaussian random process and is white, then

$n_b(t)$ is zero mean, w.s.s. Gaussian random process which can be written as

$$n_b(t) = n^I(t) \cos \omega t + n^Q(t) \sin \omega t$$

where $n^I(t)$ and $n^Q(t)$ are ^{jointly} zero mean Gaussian random processes.

(Q1)

having the P.S.D.'s

$$S_{N^2}(f) = S_{n^2}(f) = \begin{cases} N^2, & |f| < \omega \\ 0, & |f| \geq \omega \end{cases}$$

the representation

$$n_b(f) = n^2(f) \cos \omega t + n^0(f) \sin \omega t$$

reminds us of the baseband representation of deterministic pass-band signals. Here ~~also~~ instead of deterministic signals we have random processes, but the result is of the same kind, i.e., a passband random process, ~~whose PSD is limited to~~ whose PSD is limited to $[f_{c-w}, f_{c+w}]$ and $[f_{c-w}, f_{c+w}]$ can be expressed (as above) with $n^2(f)$ and $n^0(f)$ being random processes having a PSD's limited to baseband i.e., $[-\omega, \omega]$.