

EE 420
Design in Communications

Spring 2012

<http://courses.washington.edu/ee420>

Communication System Analysis Project
Part 1: Simulation Basics

One reason for running a computer simulation of a digital communication system is to estimate the system reliability in terms of the probability of error. Although computer simulation does not replace the need for field trials with actual hardware, it is nonetheless a very useful tool. For example, the trouble and expense of implementing a system in hardware can be avoided if it can be shown through simulation that the system will not achieve acceptable performance. In addition, computer simulation can be used to compare the performance of different systems under operating conditions that may be difficult to create in the field.

For a given communication system operating in a specific environment, a computer simulation can provide an estimate of the probability of a bit error. Suppose you simulate the transmission of N_a message bits, and discover that N_ϵ of those bits are received incorrectly. The probability of a bit error can be estimated as

$$\hat{p} = \frac{N_\epsilon}{N_a} .$$

It is important to have some knowledge of the accuracy of the estimate. That is, we need some measure of how close is \hat{p} likely to be to the actual probability of a bit error for the system, p .

One useful measure of the accuracy of the estimate is the confidence interval $[d_1, d_2]$, such that

$$\Pr \{d_1 \leq p \leq d_2\} = \beta ,$$

where d_1 and d_2 are functions of \hat{p} , and β is the confidence level. Typical values of β are 90%, 95%, or 99%. For example, suppose a value of $\hat{p} = 5 \times 10^{-5}$ was found by simulation and used to construct a confidence interval of

$$\Pr \{4 \times 10^{-5} \leq p \leq 6 \times 10^{-5}\} = 0.95 .$$

This means that there is a 95% chance that the true value of p falls within $[4 \times 10^{-5}, 6 \times 10^{-5}]$. In this problem I will walk you through a method for constructing the confidence interval, which will be useful in your future simulation projects as well.

1. Consider a digital communication system in which transmission bit errors occur independently with a probability of p . Suppose a block of N_a bits are transmitted and received. Let ϵ_n be a random variable indicating the error status of each bit, so

$$\epsilon_n = \begin{cases} 0, & \text{if the } n^{\text{th}} \text{ bit is received correctly} \\ 1, & \text{if the } n^{\text{th}} \text{ bit is received incorrectly} \end{cases} ,$$

for $n \in \{0, 1, 2, \dots, N_a - 1\}$. Each ϵ_n is a Bernoulli random variable with $\Pr \{\epsilon_n = 0\} = 1 - p$ and $\Pr \{\epsilon_n = 1\} = p$, and ϵ_n is independent of ϵ_m for all $m \neq n$. Find the mean and variance of ϵ_n .

2. Let N_ϵ be a random variable representing the total number of bit errors in the block, so

$$N_\epsilon = \sum_{n=0}^{N_a-1} \epsilon_n .$$

Find the mean and variance of N_ϵ . What type of probability distribution or density does N_ϵ have?

3. Let

$$\hat{p} = \frac{N_\varepsilon}{N_a}$$

be an estimate of p . Find the mean and variance of \hat{p} .

4. If $N_a p(1-p) \geq 10$ then \hat{p} can be approximated as a Gaussian random variable with a probability density function of

$$f_{\hat{p}}(\hat{p}) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp \left\{ -\frac{(\hat{p}-p)^2}{2\sigma^2} \right\} ,$$

where $\sigma^2 = \frac{p(1-p)}{N_a}$. Using this Gaussian approximation for \hat{p} , find an expression for the probability that \hat{p} will be in the interval $[(1-\delta)p, (1+\delta)p]$ for some constant, δ . That is, find an expression for

$$\beta = \Pr \{ (1-\delta)p \leq \hat{p} \leq (1+\delta)p \} \quad (1)$$

in terms of the error function,

$$\text{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-z^2} dz .$$

To verify your answer, with $p = 0.1$, $N_a = 1000$, and $\delta = 0.2$, then

$$\beta = \Pr \{ 0.08 \leq \hat{p} \leq 0.12 \} \cong 0.965 .$$

In this case there is roughly a 97% chance that your simulation will produce a value of \hat{p} within the range $[0.08, 0.12]$.

5. Using the expression for β found above, derive expressions for δ and N_a in terms of the inverse error function, $\text{erf}^{-1}(\cdot)$.

6. Suppose that you know p , and you want to be reasonably certain that \hat{p} will fall within the range $[0.8p, 1.2p]$. It is worthwhile to determine in advance how many bits you will need to process in your simulation. If $p = 10^{-4}$, what is the minimum value of N_a that will ensure that

$$\Pr \{ 0.8 \times 10^{-4} \leq \hat{p} \leq 1.2 \times 10^{-4} \} \geq 0.95 ?$$

You can use the Matlab `erfinv` function to evaluate the inverse of the error function.

7. In practice, p is not generally known (and hence the reason for running the simulation). As a result, it is not possible to determine in advance how many bits must be processed. Instead, it is necessary to first perform a fixed number of tests, and then determine the accuracy of the result. If it is not accurate enough, further testing must be performed. As mentioned above, accuracy can be described in terms of the confidence interval. By modifying Eq. (1), and using the expression for δ found in part (e), show that the confidence interval can be written as:

$$\Pr \{ d_1 \leq p \leq d_2 \} = \beta ,$$

where

$$d_1 = \frac{N_a}{N_a + \gamma^2} \left[\hat{p} + \frac{\gamma^2}{2N_a} - \gamma \sqrt{\frac{\hat{p}(1-\hat{p})}{N_a} + \frac{\gamma^2}{4N_a^2}} \right]$$

and

$$d_2 = \frac{N_a}{N_a + \gamma^2} \left[\hat{p} + \frac{\gamma^2}{2N_a} + \gamma \sqrt{\frac{\hat{p}(1-\hat{p})}{N_a} + \frac{\gamma^2}{4N_a^2}} \right] ,$$

and $\gamma = \sqrt{2} \text{erf}^{-1}(\beta)$. [HINT: Make use of the fact that

$$\begin{aligned} \Pr \{ -c \leq (X - a) \leq c \} &= \Pr \{ |X - a| \leq c \} \\ &= \Pr \{ (X - a)^2 \leq c^2 \} . \end{aligned}$$

8. Suppose you had run a simulation of $N_a = 1,000,000$ bits, and obtained an estimate of the bit error probability of $\hat{p} = 10^{-4}$. Find numerical values for d_1 and d_2 for the 95% confidence interval ($\beta = 0.95$).