

The University of Texas at Austin
Dept. of Electrical and Computer Engineering
Midterm #2

Prof. Brian L. Evans

Date: May 6, 2016

Course: EE 445S

Name: _____
Last, First

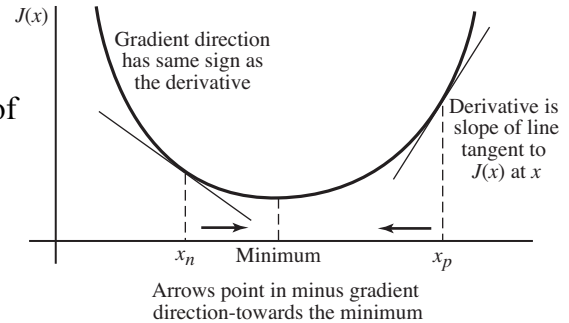
- The exam is scheduled to last 50 minutes.
- Open books and open notes. You may refer to your homework assignments and the homework solution sets. You may not share materials with other students.
- Calculators are allowed.
- You may use any standalone computer system, i.e. one that is not connected to a network. **Disable all wireless access from your standalone computer system.**
- Please turn off all smart phones and other personal communication devices.
- Please remove headphones.
- All work should be performed on the quiz itself. If more space is needed, then use the backs of the pages.
- **Fully justify your answers unless instructed otherwise.** When justifying your answers, you may refer to the Johnson, Sethares & Klein (JSK) textbook, the Welch, Wright and Morrow (WWM) lab book, course reader, and course handouts. Please be sure to reference the page/slide number and quote the particular content in your justification.

Problem	Point Value	Your score	Topic
1	21		Steepest Descent Algorithm
2	27		QAM Communication Performance
3	28		Estimating SNR at a Receiver
4	24		Acoustics of a Concert Hall
Total	100		

Problem 2.1. Steepest Descent Algorithm. 21 points.

The steepest descent algorithm seeks to find a minimum value of an objective function by descending into a valley of an objective function $J(x)$, as shown on the right.

The optimum value occurs when the first derivative of the objective function is zero. When the first derivative is zero, the steepest descent algorithm will stop updating.



(a) We seek to minimize $J(x) = \frac{1}{2}(x - x_0)^2$ where x_0 is a constant. Write the update equation for $x[k+1]$ in terms of $x[k]$. *6 points.*

(b) The update equation in part (a) can be interpreted as a first-order linear time invariant (LTI) system with output $x[k+1]$ and previous output $x[k]$ for $k \geq 0$.

i. Give a formula for the input signal for the linear time-invariant system? *3 points.*

ii. What is the initial guess of x , i.e. $x[0]$? *3 points.*

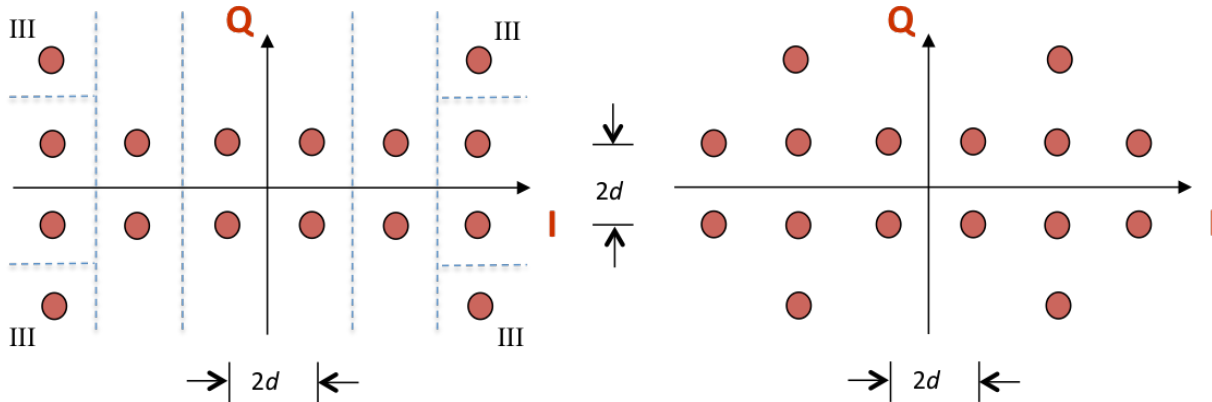
iii. What is the pole location? *3 points.*

iv. Give the range of step size values that make the LTI system bounded-input bounded-output stable. *3 points.*

v. What values of the step size lead to the first-order LTI system being a lowpass filter? *3 points.*

Problem 2.2 QAM Communication Performance. 27 points.

Consider the two 16-QAM constellations below. Constellation spacing is $2d$.



Energy in the pulse shape is 1. Symbol time T_{sym} is 1s. The constellation on the left includes the decision regions with boundaries shown by the in-phase (I) axis, quadrature (Q) axis and dashed lines.

Each part below is worth 3 points. **Please fully justify your answers.**

	Left Constellation	Right Constellation
(a) Peak transmit power	$34d^2$	
(b) Average transmit power	$18d^2$	
(c) Draw the decision regions for the right constellation on top of the right constellation.		
(d) Number of type I regions	0	
(e) Number of type II regions	12	
(f) Number of type III regions	4	
(g) Probability of symbol error for additive Gaussian noise with zero mean & variance σ^2	$\frac{11}{4}Q\left(\frac{d}{\sigma}\right) - \frac{7}{4}Q^2\left(\frac{d}{\sigma}\right)$	
(h) Gray coding possible?	No	

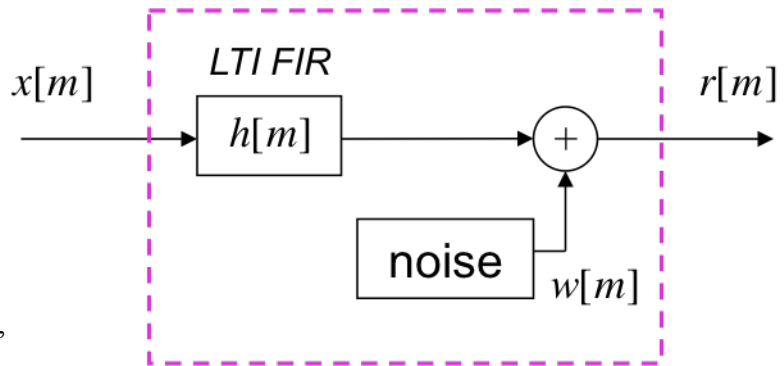
(i) Give a fast algorithm to decode a received symbol amplitude into a symbol of bits using the left constellation above.

Problem 2.3. Estimating SNR at a Receiver. 28 points.

Signal-to-noise ratio (SNR) is application-independent measure of signal quality.

Consider a signal $x[m]$ passing through an unknown system that is received as $r[m]$.

We model the unknown system as a linear time-invariant (LTI) finite impulse response (FIR) filter plus an additive Gaussian noise signal $w[m]$ with zero mean and variance σ^2 , as shown on the right.



Impulse response of the LTI FIR system is $h[m]$.

(a) An application-independent way to estimate the SNR at $r[m]$ is to send signal $x_1[m]$ of M samples to receive $r_1[m]$, wait for a very short period of time, and send $x_1[m]$ again to receive $r_2[m]$:

$$\begin{aligned} r_1[m] &= h[m] * x_1[m] + w_1[m] \quad \text{for } m = 0, 1, \dots, M-1 \\ r_2[m] &= h[m] * x_1[m] + w_2[m] \quad \text{for } m = 0, 1, \dots, M-1 \end{aligned}$$

- i. Derive an algorithm to estimate σ^2 by subtracting $r_2[m]$ and $r_1[m]$. 9 points.

 - ii. How long should we wait between the two transmissions of $x_1[m]$? 5 points.
- (b) In a pulse amplitude modulation (PAM) system, the received signal $r[m]$ goes through a matched filter and downsampler. The downsampler output is the received symbol amplitude.
- i. During training, transmitted and received symbol amplitudes are known. Use this fact to estimate the SNR for each training symbol at the downsampler output. 9 points.

 - ii. Based on the noise power at the downsampler output, give a formula for σ^2 . 5 points.

Problem 2.4. Acoustics of a Concert Hall. 24 points

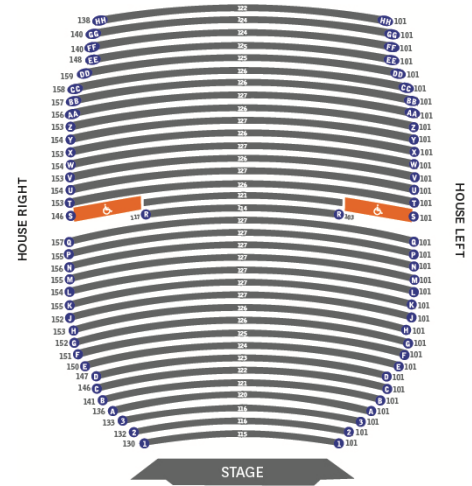
Some audio playback systems have the option to emulate a specific concert hall.

One implementation is to convolve an audio track with the impulse response $h[m]$ of the concert hall.

To estimate the impulse response of the concert hall, we place a speaker on stage and a microphone at one of the seats.



(a) Give two examples of the training signal $x[m]$ you could use. Why? 6 points.



*Orchestra Seating, Bass Concert Hall,
The University of Texas at Austin*

(b) Set up steepest descent algorithm to update $h[m]$ so that $r[m]$ is as close to $h[m] * x[m]$ as possible.

i. Give an objective function to be minimized. 6 points.

ii. Give the update equation for the vector \vec{h} of FIR coefficients. 6 points.

iii. What values would you recommend for the step size μ ? 6 points.