

3 An Introduction to Digital Communication Systems Over Discrete Memoryless Channel (DMC)

3.1 Discrete Memoryless Channel (DMC) Models

In this section, we keep our analysis of the communication system simple by considering purely digital systems. (Recall that the transmitted signal from an antenna is an analog waveform.) To do this, as shown in Figure 5, we **assume all non-source-coding parts of the system, including the physical (analog) channel, can be combined into an “equivalent channel”** which we shall simply refer to in this section as the “channel”.

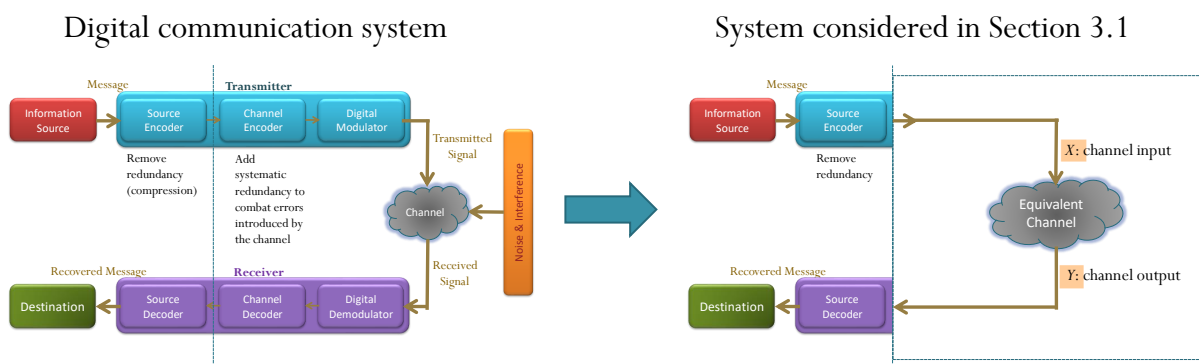


Figure 4: Equivalent Channel Considered in Section 3.1.

Example 3.1. In Chapter 2, the (equivalent) channel does not change (corrupt) its input. The channel output is assumed to be the same as the channel input.

$$Y = X$$

Example 3.2. The **binary symmetric channel (BSC)**, which is the **simplest model** of a channel with errors, is shown in Figure 5.

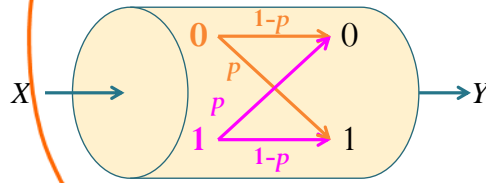


Figure 5: Binary symmetric channel and its channel diagram

- “Binary” means that there are **two possible values** for the input and also two possible values for the output. We normally use the symbols 0 and 1 to represent these two values.
- Passing through this channel, the input symbols are complemented with **crossover probability** p . *switch-over probability*
bit-flip probability
- It is simple, yet it captures most of the complexity of the general problem.

Example 3.3. Consider a BSC whose samples of input and output are provided below

x: 1 0 1 1 1 1 1 1 1 1 1 1 0 1 0 1 1 1 1 1
 y: 1 1 1 1 1 1 1 1 1 0 1 1 0 1 0 1 1 1 1 1

There are 20 samples here.

Estimate the following (unconditional and conditional) probabilities by their relative frequencies.

$$P[X = 0] \approx \frac{3}{20} = 0.15$$

$$P[X = 1] \approx 1 - P[X = 0] = \frac{17}{20} = 0.85$$

$$P[Y = 0] \approx \frac{3}{20} = 0.15$$

$$P[Y = 1] \approx 1 - P[Y = 0] = 0.85$$

$$P[Y = 0|X = 0] \approx \frac{2}{3} \approx 0.6667$$

$$P[Y = 1|X = 0] \approx 1 - \frac{2}{3} = \frac{1}{3} \approx 0.3333$$

$$P[Y = 0|X = 1] \approx \frac{1}{20-3} = \frac{1}{17}$$

$$P[Y = 1|X = 1] \approx 1 - \frac{1}{17} = \frac{16}{17} \approx 0.9412$$

$$\approx 0.0568$$

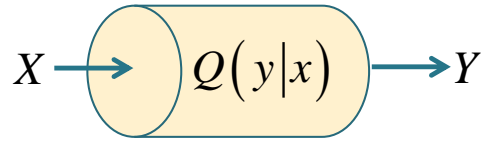


Figure 6: Discrete memoryless channel

Definition 3.4. Our general model for **discrete memoryless channel (DMC)** is shown in Figure 6.

- The **channel input** is denoted by a random variable X .
 - The pmf $p_X(x)$ is usually denoted by $p(x)$.
 - The support S_X is often denoted by \mathcal{X} .
 - * \mathcal{X} may be referred to as the **channel input alphabet**.
 - * In many DMC, $|\mathcal{X}|$ is a power of two.
 - For finite $|\mathcal{X}|$, the whole pmf $p(x)$ is usually expressed in the form of a row vector $\underline{\mathbf{p}}$ or $\underline{\pi}$.
- Similarly, the **channel output** is denoted by a random variable Y .
 - The pmf $p_Y(y)$ is usually denoted by $q(y)$ and usually expressed in the form of a row vector $\underline{\mathbf{q}}$.
 - The support S_Y is often denoted by \mathcal{Y} and referred to as the **channel output alphabet**.
- The channel corrupts its input X in such a way that when the input is $X = x$, its output Y is randomly selected from the conditional pmf $p_{Y|X}(y|x)$.
 - In this context, each conditional probability $p_{Y|X}(y|x)$ is usually referred to as the **channel transition probability**.
 - The conditional pmf $p_{Y|X}(y|x)$ is usually denoted by $Q(y|x)$.

and usually expressed in the form of a (probability) **transition matrix Q**:

$$x \begin{matrix} & \begin{matrix} y \\ \vdots \\ \vdots \\ \vdots \end{matrix} \\ \begin{bmatrix} \ddots & & & \\ \cdots & P[Y = y|X = x] & \cdots & \\ \ddots & & & \end{bmatrix} & \end{matrix}$$

This matrix is often referred to as the “matrix of transition probabilities” or simply the “**channel matrix**”.

- The channel is called **memoryless**¹⁰ because its channel output at a given time is a function of the channel input at that time and is not a function of previous channel inputs.
- Here, the transition probabilities are assumed constant. However, in many commonly encountered situations, the transition probabilities are time varying. An example is the wireless mobile channel in which the transmitter-receiver distance is changing with time.
- When the alphabets are collections of integers, we usually write $p(x)$ and $q(y)$ as p_x and q_y respectively.

Alternatively, when the members of the alphabets are explicitly indexed (as x_1, x_2, \dots and y_1, y_2, \dots), we often define

$$p_i \equiv p(x_i) \quad \text{and} \quad q_j = q(y_j).$$

3.5. The channel matrix **Q** is often defined or visualized in the form of the **channel diagram** as shown in Figure 8. Note that each arrow should be labeled with the transition probability $Q(y|x)$. See also Example 3.12.

¹⁰Mathematically, the condition that the channel is memoryless may be expressed as [12, Eq. 6.5-1 p. 355]

$$p_{Y_1^n | X_1^n} (y_1^n | x_1^n) = \prod_{k=1}^n Q(y_k | x_k)$$

where x_1^n denotes the vector (x_1, x_2, \dots, x_n) .

Channel Input Alphabet $S_X \equiv \mathcal{X}$	$P[X = x]$ $p_X(x) \equiv p(x)$ $\xrightarrow{\text{row vector}}$ $\underline{\mathbf{p}}$	$P[Y = y X = x]$ $p_{Y X}(y x) \equiv Q(y x)$ $\xrightarrow{\text{matrix}}$ \mathbf{Q} matrix	Put together All values at corresponding positions in the matrix.
$S_Y \equiv \mathcal{Y}$ Channel Output Alphabet	$p_Y(y) \equiv q(y)$ $\xrightarrow{\text{row vector}}$ $\underline{\mathbf{q}}$ $P[Y = y]$	$p_{X,Y}(x, y) \equiv p(x, y)$ $\xrightarrow{\text{matrix}}$ \mathbf{P} matrix $P[X = x; Y = y]$	"AND"

Figure 7: Notation involved in defining and describing characteristics of digital communication channels

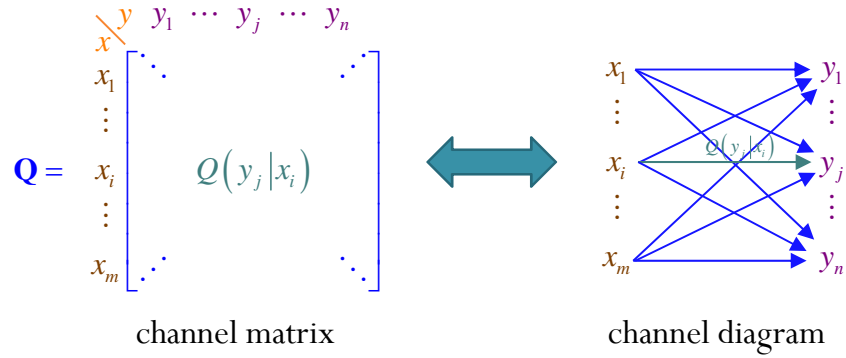
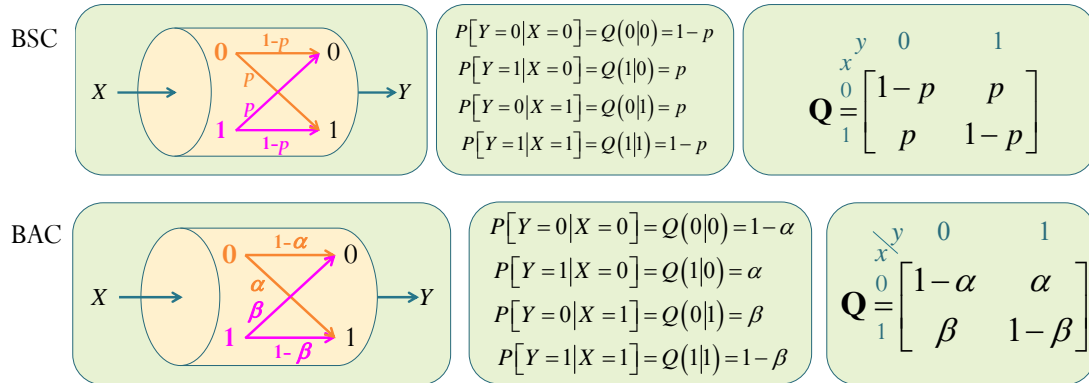
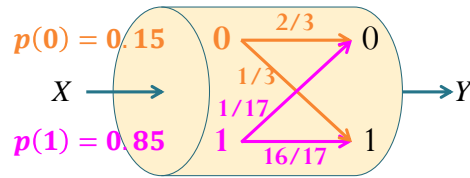


Figure 8: Conversion between the channel matrix and the channel diagram.

3.6. We now have three equivalent ways to specify a binary symmetric channel (BSC) defined in Example 3.2. A more general binary channel that may not be symmetric is called **binary asymmetric channel (BAC)**.



Example 3.7. For the binary channel estimated in **Example 3.3**,



Channel Input Alphabet

$$\mathcal{X} \equiv S_X = \{0, 1\}$$

Input Probabilities

$$p(x) \equiv \text{pmf } p_X(x) \equiv P[X = x]$$

$$p(0) = p_X(0) = 0.15$$

$$p(1) = p_X(1) = 0.85$$

Input Probability Vector

$$\mathbf{p} = [0.15 \quad 0.85]$$

Channel Transition Probabilities

Conditional pmf

$$Q(y|x) \equiv p_{Y|X}(y|x) \equiv P[Y = y|X = x]$$

$$p_{Y|X}(0|0) = 2/3 = Q(0|0)$$

$$p_{Y|X}(1|0) = 1/3 = Q(1|0)$$

$$p_{Y|X}(0|1) = 1/17 = Q(0|1)$$

$$p_{Y|X}(1|1) = 16/17 = Q(1|1)$$

Channel Matrix

$$\mathbf{Q} = \begin{matrix} & \begin{matrix} y \\ x \backslash y \end{matrix} & \begin{matrix} 0 & 1 \end{matrix} \\ \begin{matrix} 0 \\ 1 \end{matrix} & \begin{bmatrix} 2/3 & 1/3 \\ 1/17 & 16/17 \end{bmatrix} \end{matrix}$$

Channel Output Alphabet

$$\mathcal{Y} \equiv S_Y = \{0, 1\}$$

Output Probabilities

$$q(y) \equiv \text{pmf } p_Y(y) \equiv P[Y = y]$$

$$p_Y(0) = 0.15 = q(0)$$

$$p_Y(1) = 0.85 = q(1)$$

Output Probability Vector

$$\mathbf{q} = [0.15 \quad 0.85]$$

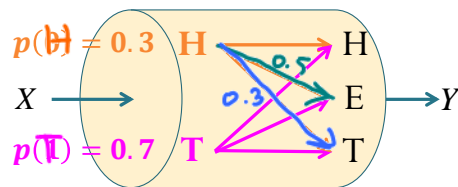
Example 3.8. Suppose, for a DMC, we have $\mathcal{X} = \{x_1, x_2\}$ and $\mathcal{Y} = \{y_1, y_2, y_3\}$. Then, its probability transition matrix \mathbf{Q} is of the form

$$\mathbf{Q} = \begin{matrix} & \begin{matrix} y \\ x \backslash y \end{matrix} & \begin{matrix} y_1 & y_2 & y_3 \end{matrix} \\ \begin{matrix} x_1 \\ x_2 \end{matrix} & \begin{bmatrix} Q(y_1|x_1) & Q(y_2|x_1) & Q(y_3|x_1) \\ Q(y_1|x_2) & Q(y_2|x_2) & Q(y_3|x_2) \end{bmatrix} \end{matrix}$$

You may wonder how this \mathbf{Q} happens in physical system. Let's suppose that the input to the channel is binary; hence, $\mathcal{X} = \{0, 1\}$ as in the BSC. However, in this case, after passing through the channel, some bits can be lost¹¹ (rather than corrupted). In such case, we have three possible outputs of the channel: 0, 1, e where the "e" represents the case in which the bit is erased by the channel.

¹¹We assume the receiver knows which bits have been erased.

Example 3.9.



Channel Input Alphabet

$$\mathcal{X} = \{H, T\}, |\mathcal{X}| = 2$$

Input Probabilities

$$\text{pmf } p(x) \equiv P[X = x]$$

$$0.3 = p(H) \equiv P[X = H]$$

$$0.7 = p(T) \equiv P[X = T]$$

Input Probability Vector

$$\underline{p} = [0.3 \quad 0.7]$$

Channel Transition Probabilities

$$Q(E|H) = 0.3$$

$$Q(T|H) = 0.2$$

Channel Matrix

$$Q = \begin{matrix} & \begin{matrix} H & E & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.5 & 0.3 & 0.2 \\ 0.3 & 0.4 & 0.3 \end{bmatrix} \end{matrix}$$

Channel Output Alphabet

$$\mathcal{Y} = \{H, E, T\}$$

Output Probabilities

$$\text{pmf } q(y) \equiv P[Y = y]$$

$$q(H) \equiv P[Y = H]$$

$$q(E) \equiv P[Y = E]$$

$$q(T) \equiv P[Y = T]$$

Output Probability Vector

$$\underline{q} = [\quad]$$

$$\mathcal{X} = \{0, 1\}$$

$$\mathcal{Y} = \{1, 2, 3\}$$

Example 3.10. Consider a DMC whose samples of input and output are provided below

x: 1 1 1 1 1 1 1 1 1 0 0 1 1 1 0 1 1 0 1 1 0 1
 y: 1 3 2 2 1 2 1 2 2 3 1 1 1 3 1 3 2 3 1 2
 20 samples

Estimate its input probability vector \underline{p} , output probability vector \underline{q} , and Q matrix.

$$\underline{p} \approx \begin{bmatrix} \frac{4}{20} & \frac{16}{20} \\ 0 & 1 \end{bmatrix} = [0.2 \quad 0.8]$$

$$\underline{q} \approx \begin{bmatrix} \frac{8}{20} & \frac{7}{20} & \frac{5}{20} \\ 1 & 2 & 3 \end{bmatrix} = [0.4 \quad 0.35 \quad 0.25]$$

$$Q \approx \begin{matrix} & \begin{matrix} 1 & 2 & 3 \end{matrix} \\ \begin{matrix} 0 \\ 1 \end{matrix} & \begin{bmatrix} \frac{3}{4} & \frac{0}{4} & \frac{1}{4} \\ \frac{5}{16} & \frac{7}{16} & \frac{4}{16} \end{bmatrix} \end{matrix} \approx \begin{bmatrix} 0.75 & 0 & 0.25 \\ 0.3125 & 0.4375 & 0.25 \end{bmatrix}$$

3.11. Observe that the sum along any row of the Q matrix is 1.

- This is different from the \mathbf{P} matrix (the joint probability matrix) that was the main focus in basic probability class. Recall that, for \mathbf{P} matrix, the sum of *all* elements in the matrix is 1.

◦ See 3.15 for more discussion about the \mathbf{P} matrix.

Example 3.12. The channel diagram for a channel whose

$$\mathcal{X} = \{0, 1\}, \quad \mathcal{Y} = \{1, 2, 3\}, \quad \underline{\mathbf{p}} = [0.2 \ 0.8], \quad \text{and} \quad \mathbf{Q} = \begin{matrix} & \begin{matrix} 1 & 2 & 3 \end{matrix} \\ \begin{matrix} 0 \\ 1 \end{matrix} & \begin{bmatrix} 0.5 & 0.2 & 0.3 \\ 0.3 & 0.4 & 0.3 \end{bmatrix} \end{matrix}$$

is shown in Figure 9.

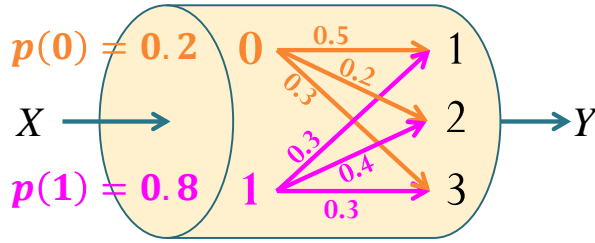


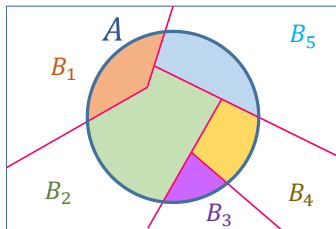
Figure 9: Channel diagram for Example 3.12.

3.13. Knowing the input probability vector $\underline{\mathbf{p}}$ and the channel (probability transition) matrix \mathbf{Q} , we can calculate the output probabilities $\underline{\mathbf{q}}$ from

$$\underline{\mathbf{q}} = \underline{\mathbf{p}}\mathbf{Q}. \tag{5}$$

To see this, recall the **total probability theorem**: If a (finite or infinitely) countable collection of events $\{B_1, B_2, \dots\}$ is a partition of Ω , then

$$P(A) = \sum_x P(A \cap B_i) = \sum_x P(A|B_x)P(B_x). \tag{6}$$



$$P(A) = P(A \cap B_1) + P(A \cap B_2) + P(A \cap B_3) + P(A \cap B_4) + P(A \cap B_5)$$

For us, event A is the event $[Y = y]$. Applying this theorem to our variables, we get

$$\begin{aligned} q(y) &= P[Y = y] = \sum_x P[X = x, Y = y] \\ &= \sum_x P[Y = y|X = x] P[X = x] = \sum_x Q(y|x)p(x). \end{aligned}$$

3.15. Recall, from ECS315, that there is another matrix called the **joint probability matrix P**. This is the matrix whose elements give the joint probabilities $P_{X,Y}(x, y) = P[X = x, Y = y]$:

$$P \equiv \begin{matrix} & & & y & & \\ & & & \vdots & & \\ x & \begin{bmatrix} \cdots & & \cdots & & \cdots \\ \cdots & P[X=x, Y=y] & \cdots & & \cdots \\ \cdots & & \cdots & & \cdots \end{bmatrix} & & \\ & & & \vdots & & \\ & & & \vdots & & \end{matrix}$$

"and"

Recall also that we can get $p(x)$ by adding the elements of **P** in the row corresponding to x . Similarly, we can get $q(y)$ by adding the elements of **P** in the column corresponding to y .

By definition, the relationship between the conditional probability $Q(y|x)$ and the joint probability $p_{X,Y}(x, y)$ is

$$Q(y|x) \equiv P[\underbrace{Y=y}_A | \underbrace{X=x}_B] = P(A|B) \equiv P(A \cap B) / P(B) = \frac{P[Y=y, X=x]}{P[X=x]}$$

$$Q(y|x) = \frac{p_{X,Y}(x, y)}{p(x)}$$

Equivalently,

$$p_{X,Y}(x, y) = p(x)Q(y|x).$$

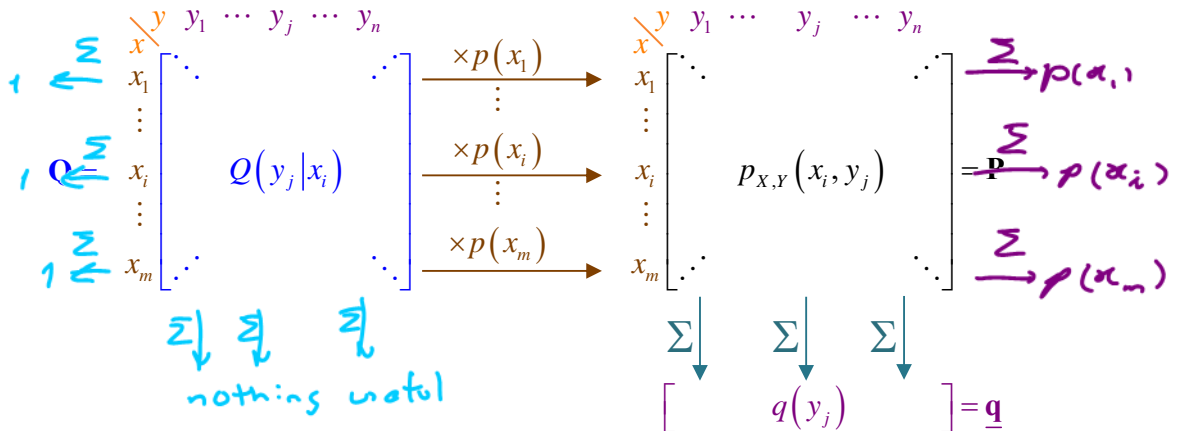


Figure 10: Conversion from the **Q** matrix to the **P** matrix and the output probability vector \underline{q} .

Therefore, to get the matrix \mathbf{P} from matrix \mathbf{Q} , we need to multiply each row of \mathbf{Q} by the corresponding $p(x)$. This is illustrated in Figure 10. The same calculation could be done easily in MATLAB by first constructing a diagonal matrix from the elements in $\underline{\mathbf{p}}$ and then multiply this to the matrix \mathbf{Q} :

$$\mathbf{P} = (\text{diag}(\underline{\mathbf{p}})) \mathbf{Q}. \quad (7)$$

$$\underbrace{\begin{bmatrix} a & 0 & 0 & 0 \\ 0 & b & 0 & 0 \\ 0 & 0 & c & 0 \\ 0 & 0 & 0 & d \end{bmatrix}}_{\text{diag}(\underline{[a \ b \ c \ d]})} \begin{bmatrix} 5 & 4 & 6 & 6 \\ 6 & 1 & 6 & 3 \\ 1 & 2 & 1 & 5 \\ 6 & 4 & 6 & 1 \end{bmatrix} = \begin{bmatrix} 5a & 4a & 6a & 6a \\ 6b & b & 6b & 3b \\ c & 2c & c & 5c \\ 6d & 4d & 6d & d \end{bmatrix}$$

Remarks:

- (a) Both \mathbf{P} and \mathbf{Q} give the statistical relationship between the two random variables X and Y .
- (b) The \mathbf{P} matrix gives complete information about X and Y . Any probability calculation involving X and Y can be found from the \mathbf{P} matrix.
- (c) However, from (7) above, we see that knowing the $\underline{\mathbf{p}}$ vector and the \mathbf{Q} matrix also gives the complete information as well.

Once the \mathbf{P} matrix is obtained, we can calculate the output probability vector $\underline{\mathbf{q}}$ by adding the elements of \mathbf{P} along each column; this gives

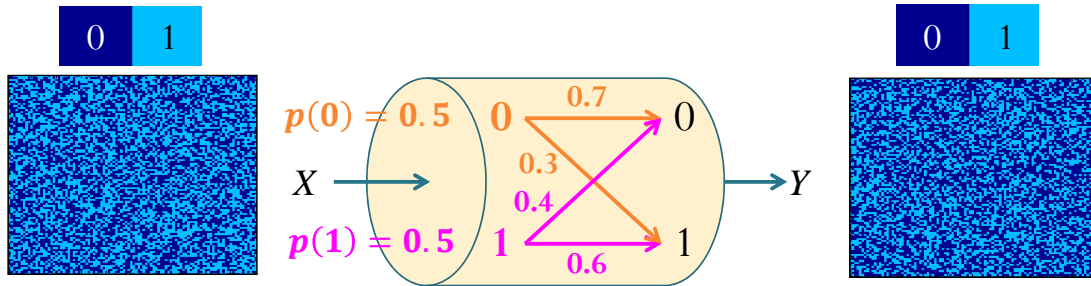
$$\underline{\mathbf{q}} = [1 \ 1 \ \dots \ 1] \mathbf{P} = [1 \ 1 \ \dots \ 1] \text{diag}(\underline{\mathbf{p}}) \mathbf{Q} = \underline{\mathbf{p}}\mathbf{Q}.$$

$$[1 \ 1 \ 1 \ 1] \begin{bmatrix} 5 & 4 & 6 & 6 \\ 6 & 1 & 6 & 3 \\ 1 & 2 & 1 & 5 \\ 6 & 4 & 6 & 1 \end{bmatrix} = [18 \ 11 \ 19 \ 15]$$

$$[1 \ 1 \ 1 \ 1] \underbrace{\begin{bmatrix} a & 0 & 0 & 0 \\ 0 & b & 0 & 0 \\ 0 & 0 & c & 0 \\ 0 & 0 & 0 & d \end{bmatrix}}_{\text{diag}(\underline{[a \ b \ c \ d]})} = [a \ b \ c \ d]$$

Example 3.16. Binary Asymmetric Channel (BAC): Consider a binary input-output channel whose matrix of transition probabilities is

$$\mathbf{Q} = \begin{bmatrix} 0.7 & 0.3 \\ 0.4 & 0.6 \end{bmatrix}.$$



If the two inputs are equally likely, find the corresponding output probability vector $\underline{\mathbf{q}}$ and the joint probability matrix \mathbf{P} for this channel. [18, Ex. 11.3]

$$\mathbf{Q} = \begin{matrix} & \begin{matrix} x \setminus y & 0 & 1 \end{matrix} \\ \begin{matrix} 0 \\ 1 \end{matrix} & \begin{bmatrix} 0.7 & 0.3 \\ 0.4 & 0.6 \end{bmatrix} \end{matrix} \xrightarrow[\times p(1)]{\times p(0)} \begin{matrix} & \begin{matrix} x \setminus y & 0 & 1 \end{matrix} \\ \begin{matrix} 0 \\ 1 \end{matrix} & \begin{bmatrix} 0.35 & 0.15 \\ 0.20 & 0.30 \end{bmatrix} = \mathbf{P} \end{matrix}$$

$$\begin{matrix} & & \downarrow \Sigma & \downarrow \Sigma \\ & & [0.55 & 0.45] = \underline{\mathbf{q}} \end{matrix}$$

Example 3.17. Find the output probability vector $\underline{\mathbf{q}}$ and the joint probability matrix \mathbf{P} for the DMC defined in Example 3.12:

