Robust Decoding for Convolutionally Coded Systems Impaired by Memoryless Impulsive Noise

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Abstract—It is well known that communication systems are susceptible to strong impulsive noises. To combat this, convolutional coding has long served as a cost-efficient tool against moderately frequent memoryless impulses with given statistics. Nevertheless, impulsive noise statistics are difficult to model accurately and are typically not time-invariant, making the system design challenging. In this paper, because of the lack of knowledge regarding the probability density function of impulsive noises, an efficient decoding scheme was devised for single-carrier narrowband communication systems; a design parameter was incorporated into recently introduced joint erasure marking and Viterbi decoding algorithm, dubbed the metric erasure Viterbi algorithm (MEVA). The proposed scheme involves incorporating a well-designed clipping operation into a Viterbi algorithm, in which the clipping threshold must be appropriately set. In contrast to previous publications that have resorted to extensive simulations, in the proposed scheme, the bit error probability performance associated with the clipping threshold was characterized by deriving its Chernoff bound. The results indicated that when the clipping threshold was judiciously selected, the MEVA can be on par with its optimal maximum-likelihood decoding counterpart under fairly general circumstances.

Index Terms—Impulsive noise, Bernoulli-Gaussian channel, Middleton Class-A model, metric erasure Viterbi Algorithm (MEVA), power line communications.

I. INTRODUCTION

The communication community has expressed renewed interest in coded transmissions in communication systems that are impaired by non-Gaussian noises. Some of the primary impetuses are that the capacity-achieving coding is already relatively well understood in the context of the additive white Gaussian noise (AWGN) model, and nuisances, such as man-made electromagnetic interference and atmospheric noises, are the limiting factors in numerous realistic situations such as power line communications (PLC) [1], digital subscriber line (DSL) loops [2], and wireless communication systems [3]. Thus, communication system designs and their performance in non-Gaussian noise models must be further investigated. The subsequent man-made noise models, which have been widely adopted for performance analysis, can be found in [4] and [5]. Both [6] and [7] studied how binary signaling and quadrature amplitude modulation were affected by the impulsive noise model of [8], provided that the probability density function (PDF) of the impulsive noise was available at the receiver.

Previous studies have employed channel coding [1, 9], verifying that it withstands the obstruction caused by additive white impulsive noise. In addition to using channel coding to compensate for impulsive-noise-related losses, the orthogonal frequency division multiplexing (OFDM) technique, a multi-carrier modulation scheme, has been shown to resist impulses in certain circumstances [5]. Notably, [5] showed that, an OFDM system is outperformed by its single-carrier counterpart in terms of uncoded symbol error performance when substantial impulsive noise energy was combined with a moderately or severely high probability that impulses would occur. Another study [10] indicated that the information rate of OFDM systems was lower compared with their single carrier counterparts except for systems that operated at an extremely high spectral efficiency. These facts warranted the investigation of coded single carrier narrowband communication systems that are subject to frequent impulses, of which the average power is much greater than that of the background noise.

The study focuses on single carrier narrowband communication systems such as those used in power line communications for Smart Grid applications. For example, so-called Low Data Rate (LDR)\(^1\) Narrowband Power Line Communications (NB-PLC) are typically single-carrier based and transmit data at rates of a few kibolits per second (kbps). The NB-PLC includes devices that conform to the following standards: ISO/IEC 14908-3 (LonWorks), ISO/IEC 14543-3-5 (KNX), CEA-600.31 (CEBus) and IEC 61334 (FSK and Spread-FSK). Several additional non-SDO-based examples include the Insteon, X10, HomePlug C&C, SITRED, Ariane, Controls, and BacNet. The listed transceivers (primarily the LonWorks and IEC 61334) are the most deployed transceivers in the world, and perhaps hundreds of millions have been employed. Compared with the LDR NB-PLC standards, the multi-carrier

\(^1\)The taxonomy on LDR/HDR (together with the technologies listed) was first introduced in [11] (see Sect. II-B in [11])
(OFDM) based standards, which are referred to as High Data Rate (HDR) NB-PLC, allow higher data rates (typically up to a few hundred kbps). Examples of the HDR NB-PLC include the G3-PLC (ITU-T Recommendation G.9903) and PRIME (ITU-T Recommendation G.9904), which were both ratified in 2012, and IEEE P12901.2, which is expected to be ratified in 2014.

A. Related work

As previously mentioned, channel coding has been widely employed in communication systems that operate in impulsive noise environments. For instance, convolutional coding was applied in [12], turbo coding was applied in [13], and low density parity-check (LDPC) coding was applied in [14]. For more details, refer to Chapter 5 in [15] and the references therein. The performance limits for communication systems corrupted by impulsive noise were meticulously derived in [16] and [10], which provide insight into the degree to which the capacity loss is incurred when comparing them with the impulse-free systems. For a Discrete Multitone (DMT) system in an impulsive noise channel model, which is conceived as the concatenation of an AWGN channel and an erasure channel, the channel capacity is derived in [17], in which a capacity-approaching LDPC code is also pursued. Operating on the assumption that the PDF of the impulsive noise was known at the receiver, and based on the coding scheme of [1], [1] and [9] investigated the Chernoff bounds of the pairwise error probability (PEP) for the optimal and suboptimal receivers in real and complex Middleton Class-A channels. Subsequently, [18] presented general expression of the exact PEP in certain impulsive noise channels. The Chernoff bound on the bit error probability (BEP) for ideally interleaved coded OFDM systems was calculated in [19], which assumed that the Central Limit Theorem could be applied to the Fourier transform outputs of time-domain noise samples, in which the PDF is also assumed known.

In contrast to the aforementioned publications that acquired coding gain by accounting for the exact PDF of impulsive noise at the receiver, numerous studies [20]–[23] have investigated using a certain clipping-based decoding metric to reduce the performance degradation induced by strong impulsive noise and forgo the computationally demanding estimation of impulsive noise statistics. In situations where code concatenation is considered, [24] shows that the latency that results from interleaving can be greatly reduced using an outer code. Notably, in [24], the decoding metric that accommodates the impulsive noise was not provided for the inner code decoder, of which the implicated functionality is to precisely erase the corrupted bytes prior to outer code decoding. The results in [24] showed an enhanced data rate for a Discrete Multitone Very-high-bit-rate Digital Subscriber Loop (DMT-VDSL) system. Notably, in the aforementioned references, the clipping thresholds were primarily devised based on extensive computer simulation, which can be time-consuming or computationally prohibitive, especially in regard to low-bit-error-rate applications. Relatively recently, the joint erasure marking and Viterbi decoding algorithm (JEVA) introduced in [18] was shown to outperform a conventional scheme, in which the erasure marking to received signals and the erasure Viterbi decoding operate sequentially. The simulations in [18] showed that in certain circumstances, the JEVA could achieve a level of performance similar to that of the BEP performance of the optimal maximum likelihood decoding (MLD).

B. Main contributions of this paper

- Despite a lack of statistical knowledge regarding impulses, a robust decoding scheme is proposed, which incorporates a design parameter, \( p \) into the new approximate decoding metric derived from the MAP decoding rule. Because of the memoryless nature of the impulsive noise channels, the proposed decoding scheme is analogous to performing clipping based on the decoder metric [16], [22], [23], [21], in which the clipping threshold is induced by \( p \). Note that a similar metric-clipping based decoding algorithm was reported in [16], [22], [23], in which a fixed robust clipping threshold of \( \Delta = 10^{-3} \) was chosen after extensive simulations. Although these studies used a similar clipping concept, their definition of the clipping threshold of \( \Delta \) differed from that of the current study.
- After invoking the Chernoff bound on the BEP, an analytical method is proposed for choosing the value of the clipping threshold (or equivalently, the design parameter, \( p \)). Our uniquely derived method can be applied to scenarios in which performing extensive computer simulation becomes unaffordable (e.g., for low-BEP applications), shedding light on how the design parameters should be adjusted as the system parameters vary. When system settings similar to those in [16] and [22] were used, the results indicated that a fixed robust choice of \( p \) justified the choice of \( \Delta = 10^{-3} \) in [16], [22], [23] (using the derived Chernoff bound in the study), potentially resulting in a level of system performance close to that of a maximum likelihood decoder, which requires extensive statistical knowledge of impulsive noises. The simulation results indicated that at a high probability of impulse occurrence and at various levels of Impulse-Gaussian power ratio (IGR), both of which are assumed unavailable to the receiver, the clipping threshold suggested by the derived Chernoff bound on the BEP induces a substantial performance gain compared with the schemes of [16] and [22].
- To explore the feasibility of the proposed decoder, the effect of the analog-to-digital converter (ADC) on the level of BEP performance was also investigated using simulations. Similar to the conventional impulse-free case, it was shown that when the dynamic range of the ADC is properly adjusted, the performance loss that results from quantization error is approximated to be a small constant in terms of the signal-to-noise ratio in decibel (dB), similar to that occurs in the conventional impulse-free case.

The paper is organized as follows. The primary impulsive noise models and their system frameworks are reviewed in

\[ \Delta = 10 \]
Section II, and the details of the proposed efficient decoding algorithm are introduced in Section III. A performance evaluation for the proposed decoding scheme, which is based on the Chernoff bound on the BER, is detailed in Section IV. The simulation results are presented in Section V, and a conclusion is offered in Section VI.

II. SYSTEM MODEL

Let $C$ represent a $(n, k, m)$ convolutional code (CC) comprising an information sequence of length $kL$ bits, where $n$ code bits are produced blockwise in response to each block input of $k$ information bits, and $m$ is the memory length of the convolutional encoder. Because $m$ blocks of $k$-bit zeros are appended to the end of the information sequence to clear the contents of the shift registers, the length of each codeword is $N = n(L + m)$. During its transmission, the convolitionally coded sequence is subjected to memoryless impulsive noises that are characterized, but not restricted by, the Bernoulli-Gaussian model [5] or the Middleton Class-A model [8], in which each noise sample, $n_j$, at any time $j$, is the sum of an AWGN noise $g_j$ and an impulsive noise $i_j$ (i.e., $n_j = g_j + i_j$).

As a convention, the AWGN noise $\{g_j\}_{j=0}^{N-1}$ has a flat single-sided power spectral density (PSD) of height $N_0$. In the Bernoulli-Gaussian model [5], the impulsive noise, $i_j$, can be further represented as a product of two independent variables; in other words, $i_j = b_jw_j$, where $b_j \in \{0, 1\}$ is a Bernoulli random variable that expresses the probability of occurrence of impulses $\Pr(b_j = 1) = p_b$, and $\{\omega_j\}_{j=0}^{N-1}$ is an independent and identically distributed (i.i.d.) Gaussian random process with a mean of zero and a variance of $\alpha^2 \Gamma$. Throughout this paper, $\Pr(\cdot)$ denotes the probability of the event inside the parentheses. Notably, the constant $\Gamma$ is the mean power ratio of impulsive noise, $\omega_j$, relative to AWGN noise $g_j$; thus, it is exactly the IGR. The PDF of $n_j$ in the Bernoulli-Gaussian model is thus given by

$$f_{BG}(x) = (1 - p_b) \cdot \frac{1}{\sqrt{N_0/2}} \varphi \left( \frac{x}{\sqrt{N_0/2}} \right) + p_b \cdot \frac{1}{\sqrt{(N_0/2)(1 + 1)}} \varphi \left( \frac{x}{(N_0/2)(1 + 1)} \right),$$

where $\varphi(x) = \frac{1}{\sqrt{2\pi}} \exp \left(-x^2/2\right)$ is the Gaussian PDF with zero mean and unit variance.

The Middleton Class-A model [8] has also been popularly adopted for characterizing channel noises by using impulsive characteristics, for which the PDF of i.i.d. additive noise samples $\{n_j = g_j + b_jw_j\}_{j=0}^{N-1}$ is described as [15]:

$$f_M(x) = \sum_{\ell=0}^{\infty} \alpha_{\ell} \cdot \frac{1}{\sigma_{\ell}} \varphi \left( \frac{x}{\sigma_{\ell}} \right),$$

where $\alpha_{\ell} = e^{-A\ell^2/\sigma_{\ell}^2}$ and $\sigma_{\ell}^2 = N_0(1 + \ell^2 / M)$. Notably, when specifying $\alpha_{\ell}$ and $\sigma_{\ell}^2$, the parameter, $A$ is a constant typically referred to as the impulsive index, and $\Lambda$ can be regarded as the mean power ratio of the AWGN component with respect to the impulsive noise component [15] because $\{\omega_j\}_{j=0}^{N-1}$ is an i.i.d. Gaussian random process with a mean of zero and a variance of $(\alpha^2 \Gamma) / (\Lambda A)$. It is worth noting that $b_j$ is a Poisson variable with mean $A$ such that $\Pr(b_j = \ell) = \alpha_{\ell}$ for $\ell \geq 0$; hence, $f_M$ exhibits the same form as does $f_{BG}$ if $\alpha_0 = 1 - p_b$, $\alpha_1 = p_b$, and $\alpha_\ell = 0$ for $\ell \geq 2$.

III. METRIC ERASURE VITERBI ALGORITHM (MEVA)

As previously mentioned, it may be difficult to obtain the precise PDF of impulsive noises. To address the adverse effect of decoding in the context of unknown impulse statistics, clipping was attempted on the decoding metrics; the clipping threshold is further investigated in Section IV. The evolution of erasure marking [18] to clipping is briefly described as follows.

By assuming the modulation format is Binary Phase-Shift Keying (BPSK), the received symbol sequence $r = (r_0, r_1, ..., r_{N-1})$ can be represented using the following equation:

$$r = (-1)^{\nu} \sqrt{E} + n,$$

where $\nu = (v_0, v_1, ..., v_{N-1}) \in \{0, 1\}^N$ is the transmitted codeword and $E$ is the energy of the modulated symbol. From the perspective of the decoder, the impulsive noise sequence $\nu = (n_0, n_1, ..., n_{N-1})$ is only known to be i.i.d., where $n_j$ is an impulse plus AWGN with probability $p$, and only an AWGN with probability $(1 - p)$. It should be stressed that the parameter $p$ is likely different than the true probability of impulse occurrence $p_b$ in the Bernoulli-Gaussian model (or $(1 - \alpha_0)$ in the Middleton Class-A model) because the impulsive noise statistics are unknown or extremely difficult to estimate at the receiver.

Furthermore, an indicator, $e_j$, was defined for each received symbol to indicate whether this symbol was corrupted by an impulsive noise, where $e_j = 1$ is the arrival of an impulse, and $e_j = 0$ means that an impulse is absent. Referencing the notation $e_j$, the joint-maximum-likelihood decision of $(\hat{\nu}, \hat{\epsilon})$ was denoted for all the possible pairs $(\hat{\nu}, \hat{\epsilon}) \in E_N$, where $E_N$ is the collection of all $(\hat{\nu}, \hat{\epsilon})$ pairs, each of which corresponds to a codeword, $\hat{\nu}$, which is paired with an indicator sequence $\hat{\epsilon} = (\hat{\epsilon}_0, \hat{\epsilon}_1, ..., \hat{\epsilon}_{N-1})$. This contrasts with the traditional Viterbi algorithm (VA), which finds the maximum likelihood codeword simply over the code book $C = \{v_0, v_1, ..., v_{2^{kL} - 1}\}$. To clarify the notations in the rest of this paper, $v_j$ is reserved to denote the code bit that was truly transmitted, $\hat{v}_j$ denotes the code bit associated with the branch of the trellis currently decoded over, and $\hat{v}_j$ denotes the decoding decision. The same convention is applied for the notations of the indicator sequences.

Assuming an equal a priori probability of information sequences, the maximum a posteriori probability (MAP) decoding rule suggests that the optimal decision $(\hat{\nu}, \hat{\epsilon})$ should be given by

$$\hat{(\nu, \epsilon)} = \arg\max_{(\nu, \epsilon) \in E_N} \ln f(r|\nu, \epsilon) \Pr(\epsilon)$$

$$= \arg\max_{(\nu, \epsilon) \in E_N} \sum_{j=0}^{N-1} \left( (1 - e_j) \left[ \ln f(r_j|\hat{v}_j, \hat{\epsilon}_j = 0) + \ln \Pr(\hat{\epsilon}_j = 0) \right] + e_j \left[ \ln f(r_j|\hat{u}_j, \hat{\epsilon}_j = 1) + \ln \Pr(\hat{\epsilon}_j = 1) \right] \right).$$

The subsequent derivation applies directly to Quadrature Phase-Shift Keying (QPSK) with Gray mapping, in which the in-phase and quadrature components are equivalent to two BPSK symbols. In addition, it is simple to adapt this derivation for more general $M$-ary modulation schemes.
where $f$ denotes a PDF. It is obvious that $f(r_j|\tilde{v}_j,\tilde{e}_j = 0) = \frac{1}{\sqrt{N_0/2}} \varphi \left( \frac{r_j - (-1)^\tilde{e}_j \sqrt{E}}{\sqrt{N_0/2}} \right)$ when the received sample, $r_j$ is impulse-free. If $\tilde{e}_j = 1$, the contribution of $r_j$ to the quantity $\ln f(r_j|\tilde{e}) \Pr(\tilde{e})$ in (4) is $\ln f(r_j|\tilde{v}_j,\tilde{e}_j = 1) + \ln(p)$; without statistical data for the impulsive noise, using the same measure as that of the impulse-free case is detrimental because the decoding decision may be only dictated by the impulse-corrupted samples. From the perspective of a robust decoder design, a simple way to avert this problem is to neutralize the untrustworthy contribution by erasing the metric $\ln f(r_j|\tilde{v}_j,\tilde{e}_j = 1)$ in (4); thus, (4) is refined to (5).

The right side of (5) is proposed as the path metric of the metric erasure Viterbi algorithm (MEVA) in [25]. Depending whether the received sample, $r_j$ is corrupted by an impulse, two probable bit metrics result from (6), and the smaller metric is retained for updating the path metric. Specifically, at time $j$, if the following inequality holds:

$$\frac{(r_j - (-1)^\tilde{e}_j \sqrt{E})^2}{N_0} - \ln \frac{1 - p}{\sqrt{\pi N_0}} > -\ln(p),$$

(7)

the MEVA deems the associated sample as impulse-corrupted. In this regard, the decoding behavior of the MEVA is equivalent to performing clipping on the Euclidean metric $(r_j - (-1)^\tilde{e}_j \sqrt{E})^2$, where the clipping threshold is measured using

$$T = N_0 \ln \left( \frac{1 - p}{p \sqrt{\pi N_0}} \right),$$

(8)

and (7) can be written using:

$$(r_j - (-1)^\tilde{e}_j \sqrt{E})^2 > T.$$ (9)

Based on (9), the path metric can be transformed into:

$$\sum_{j=0}^{N-1} M(r_j|\tilde{v}_j,\tilde{e}_j) = \sum_{j=0}^{N-1} \min \left\{ M(r_j|\tilde{v}_j,\tilde{e}_j = 0), M(r_j|\tilde{v}_j,\tilde{e}_j = 1) \right\}$$

$$= \frac{1}{N_0} \sum_{j=0}^{N-1} \min \left\{ (r_j - (-1)^\tilde{e}_j \sqrt{E})^2, T \right\} - N \ln \frac{1 - p}{\sqrt{\pi N_0}}$$

(10)

By removing the last inconsequential term for decision-making from (10) and multiplying the resulting quantity by $N_0$, the implementation of the MEVA is equivalent to performing the Viterbi algorithm on the original (i.e., non-erasure-expanded) trellis of the CC with the clipped Euclidean bit metric

$$\hat{M}(r_j|\tilde{v}_j) \triangleq \min \left\{ (r_j - (-1)^\tilde{e}_j \sqrt{E})^2, T \right\}.$$ (11)

By abusing the notation, the corresponding path metric can be further denoted using:

$$\hat{M}(r|\tilde{v}) = \sum_{j=0}^{N-1} \hat{M}(r_j|\tilde{v}_j).$$ (12)

It should be emphasized that when $p$ is larger than $\frac{1}{1 + \sqrt{\pi N_0}}$, the MEVA can only output a random guess on the transmitted codeword; the probability of a correct decoding equals to $2^{-KL}$.

By contrast to applying the VA on the erasure-expanded trellis in [25], which increases the decoding complexity by $2^n$ times relative to the VA on the original trellis, the clipping mechanism, (12) applied to implement the MEVA, only induces an additional clipping operation (11) for each branch metric computation; hence the decoding complexity is increased by a constant multiplicative factor ($< 2$).

It must be emphasized that $f(r_j|\tilde{v}_j,\tilde{e}_j = 1)$ is a good approximation to $p$ when $p$ is fairly small. Moreover, when impulsive noise statistics are unavailable, the parameter, $p$ assumed at the decoder likely differs from the true probability of impulse occurrence, $p_0$. In particular, after erasing the untrustworthy metric $\ln f(r_j|\tilde{v}_j,\tilde{e}_j = 1)$ in (4), this parameter becomes an offset provider $-\tilde{e}_j \ln(p)$ in the bit metric in (6). Hence, it transforms into a design parameter rather than an estimate for the probability of impulse occurrence, $p_0$. The suggestion for selecting a suitable $p$ for the MEVA is presented in Subsection V-A.

IV. PERFORMANCE BOUNDS FOR GIVEN STATISTICS OF IMPULSIVE NOISES

The concept of clipping was inherently executed in the MEVA in Section III; now the PEP bound for the MEVA can be derived by applying the Chernoff bound technique for the two statistical models of impulsive noises in Section II.

For ease of understanding, only the analysis of the Bernoulli-Gaussian noise model is given. A simple analogous bound for the Middleton Class-A model is provided, and no detailed derivation is presented. These bounds are then used to select a suitable value for $p$ when it is treated as a design parameter. Subsection V-A presents how to select $p$ according to these bounds.

In this analysis, only the $(n,k,m)$ CCs with $k = 1$ were focused. The derivation can be similarly extended to CCs where $k > 1$. For length-$L$ information sequences, an $(n,1,m)$ CC can be regarded as an $(N,L)$ linear block code of length $N = n(L + m)$. Without losing generality, because of the linearity of the code and the memoryless property of the additive noise, the all-zero codeword, $v_0$ can be assumed to be transmitted when the decoding error is calculated.

Based on the system setting in the previous paragraph, a well-known BEP bound $P_B$ can be calculated using the following equation:

$$P_B \leq \frac{1}{k} \sum_{w=d_{\text{min}}}^{d_{\text{max}}} B_w \cdot \Pr \left( \hat{M}(r|v^{(w)}) \leq \hat{M}(r|v_0) \right| A_0),$$ (13)

where $d_{\text{min}}$ and $d_{\text{max}}$ are the minimum and maximum pairwise Hamming distances of the $(N,L)$ block code, $v^{(w)}$ is any
codeword that possesses Hamming weight \( w \), \( B_w \) is the total number of nonzero information bits in all Hamming-weight-
\( w \) codewords, and \( A_0 \) is the event for which the all-zero
codeword is chosen for transmission. The remaining task is
to derive \( \text{Pr} \left( \hat{M}(r|\hat{v}) \leq \hat{M}(r|v_0) \right | A_0) \) as a function of the
Hamming weight of \( \hat{v} \).

Continuing the derivation of the PEP in (13):

\[
\text{Pr} \left( \hat{M}(r|\hat{v}) \leq \hat{M}(r|v_0) \right | A_0) = \text{Pr} \left( \sum_{j:v_j=1} \phi_j \leq 0 \right | A_0)
\leq \min_{s:t>0} E \left[ e^{-s \sum_{j:v_j=1} \phi_j} \right | A_0],
\]

where for those \( j \)'s in which \( \hat{v}_j = 1 \), the following formula is
used:

\[
\phi_j = \min \left( (r_j + \sqrt{E})^2, T \right) - \min \left( (r_j - \sqrt{E})^2, T \right)
= \begin{cases} 
T - (r_j - \sqrt{E})^2, & \sqrt{E} - t < r_j < \sqrt{E} + t \\
(r_j + \sqrt{E})^2 - T, & -\sqrt{E} - t < r_j < -\sqrt{E} + t \\
0, & \text{otherwise}.
\end{cases}
\]

Depending on the gap between the clipping threshold, \( T \) and
the symbol energy, \( E \), two cases can be distinguished: \( E > T \)
and \( E < T \), in which it is assumed that \( T > 0 \) and \( t = \sqrt{T} \).

If \( E \geq T \),

\[
\phi_j = \begin{cases} 
T - (r_j - \sqrt{E})^2, & \sqrt{E} - t < r_j < \sqrt{E} + t \\
(r_j + \sqrt{E})^2 - T, & -\sqrt{E} - t < r_j < -\sqrt{E} + t \\
0, & \text{otherwise}.
\end{cases}
\]

Else if \( E < T \), then

\[
\phi_j = \begin{cases} 
4\sqrt{E}r_j, & \sqrt{E} - t < r_j < -\sqrt{E} + t \\
T - (r_j - \sqrt{E})^2, & -\sqrt{E} + t \leq r_j < \sqrt{E} + t \\
(r_j + \sqrt{E})^2 - T, & -\sqrt{E} - t \leq r_j \leq -\sqrt{E} - t \\
0, & \text{otherwise}.
\end{cases}
\]

Note that \( r_j = \sqrt{E} + n_j \) when \( v_0 \) is transmitted; hence, the
preceding equations can be written as: If \( E \geq T \),

\[
\phi_j = \begin{cases} 
T - n_j^2, & -t < n_j < t \\
(2\sqrt{E} + n_j)^2 - T, & -2\sqrt{E} < n_j < -2\sqrt{E} \\
0, & \text{otherwise}.
\end{cases}
\]

else,

\[
\phi_j = \begin{cases} 
4\sqrt{E}(\sqrt{E} + n_j), & -t < n_j < -2\sqrt{E} \\
T - n_j^2, & -2\sqrt{E} \leq n_j < t \\
(2\sqrt{E} + n_j)^2 - T, & -2\sqrt{E} \leq n_j \leq -t \\
0, & \text{otherwise}.
\end{cases}
\]

where by following (1), the PDF of \( n_j \) is equal to:

\[
f_{n_j}(x) = (1 - p_b) \frac{1}{\sqrt{N_0/2}} \phi \left( \frac{x}{\sqrt{N_0/2}} \right)
+ p_b \frac{1}{\sqrt{N_0/2(1 + \Gamma)}} \phi \left( \frac{x}{\sqrt{(N_0/2)(1 + \Gamma)}} \right).
\]

Thus, when \( E \geq T, \sigma_0 = \sqrt{N_0/2}, \sigma_1 = \sqrt{(N_0/2)(1 + \Gamma)} \),
and \( \mu = \sqrt{E} \), the following equation is yielded:

\[
E \left[ e^{-s\phi_j} \right | A_0]
= \int_{-t}^{t} e^{-s(T-x^2)} f_{n_j}(x) dx + \int_{-t-2\mu}^{-t-2\mu} e^{-s((2\mu+x)^2-T)} f_{n_j}(x) dx
+ \left( 1 - \int_{-t}^{t} f_{n_j}(x) dx - \int_{-t-2\mu}^{-t-2\mu} f_{n_j}(x) dx \right)
= e^{sT} \left[ (1 - p_b) A_1(s, t, \sigma_0) + p_b A_1(s, t, \sigma_1) \right]
+ e^{sT} \left[ (1 - p_b) B_1(\mu, s, t, \sigma_0) + p_b B_1(\mu, s, t, \sigma_1) \right]
+ [(1 - p_b) C_1(t, \sigma_0, \mu) + p_b C_1(t, \sigma_1, \mu)],
\]

where \( Q(t) = \int_{t}^{\infty} \phi(x) dx \) is the tail probability of
the standard normal distribution, and the detailed derivations
and the definitions of functions \( A_1, B_1, \) and \( C_1 \) are placed in
the Appendix for improved readability. When \( T > E \), the following equation is yielded:

\[
E \left[ e^{-s\phi_j} \right | A_0]
= \int_{-t}^{t-2\mu} e^{-4\sqrt{s}(\mu+x)} f_{n_j}(x) dx + \int_{t-2\mu}^{t} e^{-s((2\mu+x)^2-T)} f_{n_j}(x) dx
+ \left( 1 - \int_{-t}^{t} f_{n_j}(x) dx \right)
= e^{sT} \left[ (1 - p_b) D(s, t, \sigma_0, \mu) + p_b D(s, t, \sigma_1, \mu) \right]
+ e^{sT} \left[ (1 - p_b) A_2(s, t, \sigma_0, \mu) + p_b A_2(s, t, \sigma_1, \mu) \right]
+ e^{sT} \left[ (1 - p_b) B_2(s, t, \sigma_0, \mu) + p_b B_2(s, t, \sigma_1, \mu) \right]
+ [(1 - p_b) C_2(t, \sigma_0, \mu) + p_b C_2(t, \sigma_1, \mu)],
\]

where the detailed derivations and the definitions of functions
\( A_2, B_2, C_2, \) and \( D \) are located in the Appendix.

Similarly, this derivation can be extended to the Middleton
Class-A model, in which (15) and (16), respectively, become

\[
E \left[ e^{-s\phi_j} \right | A_0]
= e^{sT} \sum_{\ell=0}^{\infty} \alpha_\ell A_\ell(s, t, \sigma_\ell) + e^{sT} \sum_{\ell=0}^{\infty} \alpha_\ell B_\ell(\mu, s, t, \sigma_\ell)
+ \sum_{\ell=0}^{\infty} \alpha_\ell C_\ell(t, \sigma_\ell, \mu),
\]
impulse occurrence \( p_b \), and the results were plotted for various IGRs (e.g. parameter \( \Gamma \)) in Fig. 1. The design parameter \( p \) was set to equal \( p_b \) in this figure; although the value of its induced BEP bound is unfavorable, a favored choice is later shown in Fig. 2. Fig. 1 shows that the curves of the BEP bounds are fairly close for each illustrated probability, \( p_b \), indicating that the MEV A performs robustly against impulses that are unknown to the receiver. Notably, the value of the BEP performance bound is poor when the probability, \( p_b \) is large, indirectly reflecting that the effectiveness of the MEVA in couple with the CC is likely weakened when impulses occur extremely frequently.

Subsequently, to measure how the choice of \( p \) affects the performance of the MEV A, the derived Chernoff bound is employed to expedite the assessment prior to generating laborious computer simulations in the forthcoming subsections. Here, the values of \( p_b \) relevant to the target application scenario are assumed to vary between 0.005 and 0.04. Specifically, the Chernoff bound was measured for the BEP of the MEVA at \( E_b/N_0 = 5 \) dB; the system was set to that design parameter \( p \), which is used to determine the clipping threshold, is likely deviated from the unknown \( p_b \). The entailing result is shown in Fig. 2 in which the IGR was fixed at \( \Gamma = 100 \). Remarkably, regardless of the probability of impulse occurrence, \( p_b \), the incurred BEP bounds were all U-shaped; thus, certain \( p \) ranges, such as \( p \geq 10^{-2} \), were avoided. By contrast, it is possible to set a fixed clipping threshold \( T \) [see (8)] derived from a properly chosen parameter, \( p \), which is independent of the probability, \( p_b \). This allows the proposed decoding scheme to be used without requiring a sophisticated estimation algorithm for \( p_b \) and, at the same time, the resultant coding gain is likely to be least compromised. In this view, parameter \( p = 0.001 \) was selected for the following simulations, unless otherwise specified.

As previously mentioned, the clipping threshold in [23] was empirically determined and converted to conform with the clipping threshold formula in (8), which is marked in Fig. 2 (see the diamond markers in each curve). Clearly, the value associated with the diamonds is fairly close to that of the chosen \( p = 0.001 \). Thus, the simulation results should be similar to those of [23].
B. The impact of the design parameter \( p \) on the simulated BEPs

To demonstrate the effectiveness of the derived analytical bound in interpreting the behavioral performance of the MEVA, the BEPs were investigated at \( E_b/N_0 = 5 \) dB at a wide range of \( p \) in cases of \( p_b = A = 0.02, 0.1, 0.2 \) for Bernoulli-Gaussian and Middleton Class-A models. Fig. 3 shows that the BEP increases in the regime of exaggerated \( p \) (such as \( p \geq p_b \)). A similar conclusion was reached in [22]. As the value of \( p \) declines from \( p = p_b \), the BEP first improves but later increases when an excessively small \( p \) is reached. This \( U \)-shape trend was demonstrated in the analytical results (Fig. 2). Particularly for lower \( p_b \) values, such as 0.02, a more substantial performance change is demonstrated in the presented range of design parameter \( p \); thus, it is useful to derive the Chernoff bound for the BEP of a clipping-featured decoder to arrive at a suitable clipping threshold, averting underperformance regardless of the impulsive noise model.

C. Comparing the MEVA and the works of [22], [23], and [18]

To compare the MEVA with the existing works such as [22], [23], and [18], computer simulations were conducted, using the Bernoulli-Gaussian and Middleton Class-A noise models; the results are summarized in Fig. 4. The BEP curve that corresponds to the ideal situation, in which the receiver possesses perfect statistical knowledge of the noise model, served as the benchmark for the level of performance in these subfigures, and was labeled the MLD. The curve labeled VA shows the performance of using the conventional (non-clipped) Euclidean bit metric \( r_j - (-1)^{c_j} \sqrt{E} \); thus, the impulsive effect is completely neglected at the receiver.

Notably, in Fig. 4(a), the BEP curve derived from the MEVA, in which the clipping threshold is dictated by a fixed value of \( p = 0.001 \) (see the dash-dot line marked with a “□”), almost overlaps the curve induced by the threshold in [22], [23] (see the dash-dot line marked with a “+”), and that of the MLD (see the solid line marked with a “▽”), indicating that both clipping methods demonstrate a robust performance against impulses and are as effective as the benchmark MLD. Moreover, for the MEVA, a 0.5 dB gain occurs by setting \( p = 0.001 \) when compared with \( p \) set to \( A \), which is 0.02 (see the dash-dot line marked with a “*”). Notably, the Chernoff bound for the BEP of the MEVA (see the solid line marked with a “*”) exhibits similar trends to the simulated BEPs, indicating the efficacy of the derived bound.
Observations similar to those in Fig. 4(a) can be drawn from Fig. 4(b), in which the MEVA was compared with the iterative JEV A in [18]. Note that in Fig. 4(b), where \( p_b = 0.02 \) and \( \Gamma = 15 \) in the Bernoulli-Gaussian noise channel, the JEV A performs comparably to the MEVA and the scheme in [22] and [23], whereas a multi-fold complexity increase results from iterations, preventing the JEV A from being applied in practical systems.

When the probability of impulse occurrence \( p_b \) is extremely high, such as 0.1 or 0.2 in Figs. 4(c) and 4(d), the MEVA and the MLD perform similarly when the \( E_b/N_0 \) is low. However, the gap between the BEP curve induced by the MEVA and that of the MLD becomes visible at a high \( E_b/N_0 \). These subfigures show that this gap is further enlarged when the \( p_b \) increases from 0.1 to 0.2, especially when the IGR (i.e., \( \Gamma \)) is small. This is primary because in the context of a large \( p_b \), a high \( E_b/N_0 \) value is inevitable for the BEP curve to decline; however, the model mismatch between the assumed \( f(r_j|v_j, e_j = 1) \approx 1 \) (cf., the paragraph immediately after Eq. (5)) and the conditional PDF of the impulsive noise \( f_{BG}(r_j = (-1)^{v_j}E|b_j = 1) \) exacerbates when the IGR is small. Despite this, the MEVA based on the induced clipping threshold can outperform the schemes proposed in [22] and [23] when the \( E_b/N_0 \) values are high.

### D. Examining the impact of the ADC at the front end

The saturation effect of impulsive noises on the MEVA preceded by an ADC over the Bernoulli-Gaussian noise model was investigated. In this experiment, it was assumed that the ADC that preceded the MEVA decoder used 8-level quantization and uniform quantization spacing [26]. An impulse-unsaturated (IU) ADC, namely, an IU-ADC + MEVA, was employed in which the dynamic range was determined by the magnitude of the signal plus the impulsive background noise. The case corresponding to the typical 8-level uniform quantization [26] was referred to as “IS-ADC + MEVA,” in which the dynamic range of the impulse-saturated (IS) ADC was the signal level plus the background noise level, excluding the impulsive noise level. Fig. 5 shows the results, based on which, four observations are made.

First, without a preceding ADC, the dash-dot lines marked with squares in Figs. 5(a) and (b) are nearly overlapped, reinforcing the immunity of the MEVA against strong impulses, where the \( E_b/N_0 = 100 \) and 400 in Figs. 5(a) and (b), respectively. Second, regardless of the value of the IGR, adding an IS-ADC to the MEVA front end induces roughly 1 dB performance loss at \( \text{BEP} = 10^{-5} \) because of the unavoidable quantization noise; nevertheless, the IS-ADC + MEVA decoder approaches the benchmark performance of the IS-ADC + MLD decoder. Third, because of the excess quantization noise that scales with the IGR, a much more pronounced performance loss occurs when an IU-ADC is used. For example, the IU-ADC + MEVA BEP curves that correspond to IGR = 400 (see the solid line marked with diamonds) do not decrease to \( 10^{-5} \) until \( E_b/N_0 = 6 \) dB; similarly, the excess quantization noise causes a serious performance degradation for the MLD (see the curves that correspond to IU-ADC + MLD). Fourth, the coding gain realized by the IS-ADC + MEVA decoder when compared with the hard-decision Viterbi algorithm, namely the HD-VA (Fig. 5) is between 1 dB and 1.5 dB, again confirming the superiority of the MEVA, even with a preceding ADC.

### VI. Conclusion

A robust decoding scheme is indispensable for a convolutionally coded data stream that is affected by impulsive noises because achieving the maximum likelihood decoding performance relies heavily on an accurate estimate of the impulsive noise statistics; the time-varying nature taxes the complexity of the receiver. By incorporating design parameter, \( p \), which emulates the unknown probability of impulse occurrence in the joint erasure marking and Viterbi decoding algorithm, the metric erasure Viterbi algorithm (MEVA) was developed; it can be applied despite a lack of detailed statistical knowledge of impulsive noises. Capitalizing on the memoryless attribute of impulsive noises (e.g., resulting from ideal interleaving), the MEVA can be implemented using the conventional VA and a well-designed clipping operation for the Euclidean metric, in which the clipping threshold is set according to the chosen design parameter, \( p \).

To determine a feasible clipping threshold, the Chernoff bound was used to calculate the bit error probability (BEP)
of the MEVA over the Bernoulli-Gaussian and Middleton Class-A impulsive noise models. Remarkably, by examining the analytical error bounds for a practical range of noise model parameters, choosing a fixed, robust value for design parameter, $p$ is likely for a satisfactory BEP performance. Specifically, when the mean power ratio between impulses and background noises is large and the probability of impulse occurrence is moderate, the simulation results show that the MEVA that employs a fixed, robust choice of $p$ is not only commensurate with the traditional VA in terms of the order of complexity, but equivalent to the ideal ML in terms of the level of BEP performance. Because of its efficiency in decoding and robust performance, the MEVA provides an attractive solution for practical applications in impulsive noise channels such as power line communications. Notably, the BEP simulation results demonstrate the efficacy of the fixed robust choice of $p$, which is induced using the Chernoff bound. This justifies using the Chernoff bound on the BEP as an expeditious tool for analyzing the performance of the MEVA.

Finally, based on extensive simulations (not shown), more powerful channel codes compared with the convolutional codes should be employed if the probability of impulse occurrence is fairly high. For instance, the LDPC code [23] has been proposed when this probability is 0.1. Therefore, future studies could adapt the proposed MEVA approach to sophisticated channel codes and verify its effectiveness in harsh scenarios.

REFERENCES


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A. Detailed derivation of (15)

For $s > 0$, $E\left[ e^{-s\phi_{x}} | A_{0} \right] = \int_{-t}^{t} e^{-s(T-x)} f_{n_{j}}(x) dx + \int_{-t}^{t} e^{-s(x-2\mu)} f_{n_{j}}(x-2\mu) dx + \left( 1 - \int_{-t}^{t} f_{n_{j}}(x) dx - \int_{-t}^{t} f_{n_{j}}(x-2\mu) dx \right)$

$= e^{-st} \int_{-t}^{t} e^{sx^{2}} \left[ (1 - p_{0}) \frac{1}{\sigma_{0}} \frac{x}{\sigma_{0}} \right] + p_{0} \frac{1}{\sigma_{1}} \frac{x}{\sigma_{1}} \left( x - 2\mu \right) dx$

$+ e^{st} \int_{-t}^{t} e^{sx^{2}} \left[ (1 - p_{0}) \frac{1}{\sigma_{0}} \frac{x}{\sigma_{0}} \right] + p_{0} \frac{1}{\sigma_{1}} \frac{x}{\sigma_{1}} \left( x - 2\mu \right) dx$

$+ 1 - \int_{-t}^{t} \left[ (1 - p_{0}) \frac{1}{\sigma_{0}} \frac{x}{\sigma_{0}} \right] + p_{0} \frac{1}{\sigma_{1}} \frac{x}{\sigma_{1}} \left( x - 2\mu \right) dx$ + $\frac{1}{\sigma_{1}} \frac{x}{\sigma_{1}} \left( x - 2\mu \right)$

$= e^{-st} \left[ (1 - p_{0}) A_{1}(s, t, \sigma_{0}) + p_{0} A_{1}(s, t, \sigma_{1}) \right] + e^{st} \left[ (1 - p_{0}) B_{1}(\mu, t, \sigma_{0}) + p_{0} B_{1}(\mu, t, \sigma_{1}) \right]$ + $\left[ (1 - p_{0}) C_{1}(\mu, t, \sigma_{0}) + p_{0} C_{1}(\mu, t, \sigma_{1}) \right]$.

where by letting

$a = \begin{cases} 
\frac{1}{\sqrt{1-2\sigma^{2}}} & 2\sigma^{2} < 1 \\
\infty & 2\sigma^{2} = 1 \\
\frac{1}{\sqrt{2\sigma^{2}-1}} & 2\sigma^{2} > 1
\end{cases}$

$b = \frac{1}{\sqrt{1-2\sigma^{2}}} \varphi(x) = \frac{1}{\sqrt{2\pi}2\sigma^{2}}$, and $\hat{Q}(y) = \int_{y}^{\infty} \varphi(x) dx$, we derive that

$A_{1}(s, t, \sigma) = \int_{-t}^{t} e^{sx^{2}} \frac{1}{\sigma} \varphi \left( \frac{x}{\sigma} \right) dx = \int_{-t}^{t} e^{sx^{2}} \varphi \left( \frac{x}{\sigma} \right) dy = \int_{-t}^{t} e^{sx^{2}} \frac{1}{\sqrt{2\pi}2\sigma^{2}} dx$

$= \begin{cases} 
\frac{1}{\sqrt{2\sigma^{2}}} & 2\sigma^{2} < 1 \\
\frac{1}{\sqrt{2\sigma^{2}}} & 2\sigma^{2} > 1
\end{cases}$

and

$B_{1}(\mu, t, \sigma, \mu) = \int_{-t}^{t} e^{sx^{2}} \frac{1}{\sigma} \varphi \left( \frac{x - 2\mu}{\sigma} \right) dx$

$= \int_{-t}^{t} e^{sx^{2}} \frac{1}{\sigma} \varphi \left( \frac{x - 2\mu}{\sigma} \right) dy$

$= \begin{cases} 
\frac{1}{\sqrt{2\sigma^{2}}} & 2\sigma^{2} < 1 \\
\frac{1}{\sqrt{2\sigma^{2}}} & 2\sigma^{2} > 1
\end{cases}$

Notably, since $t \leq \sqrt{t} = \mu$, it is always valid that for $2\sigma^{2} < 1$,

$2\mu b^{2} - t \geq \frac{2\mu}{1 + 2\sigma^{2}} - \mu = (1 - 2\sigma^{2}) > 0$.

B. Detailed derivation of (16)

For $s > 0$,

$E\left[ e^{-s\phi_{x}} | A_{0} \right] = e^{-4\mu^{2}t} \int_{-t}^{t} e^{-4\mu^{2}x} f_{n_{j}}(x) dx + e^{-sT} \int_{-t}^{t} e^{sx^{2}} f_{n_{j}}(x) dx$

$+ e^{st} \int_{-t}^{t} e^{sx^{2}} f_{n_{j}}(x-2\mu) dx + \left( 1 - \int_{-t}^{t} f_{n_{j}}(x) dx \right)$
\[
\begin{align*}
&= e^{-4xu^2} \int_{-\infty}^{t} e^{-2\mu x} \left[ \frac{1}{\sigma_0} \varphi \left( \frac{x}{\sigma_0} \right) + p_1 \frac{1}{\sigma_1} \varphi \left( \frac{x}{\sigma_1} \right) \right] dx \\
&\quad + e^{-sT} \int_{-t}^{t} e^{x\sigma^2} \left[ \frac{1}{\sigma_0} \varphi \left( \frac{x - 2\mu}{\sigma_0} \right) + p_1 \frac{1}{\sigma_1} \varphi \left( \frac{x - 2\mu}{\sigma_1} \right) \right] dx \\
&\quad + e^{sT} \int_{-t}^{t} e^{-x\sigma^2} \left[ \frac{1}{\sigma_0} \varphi \left( \frac{x - 2\mu}{\sigma_0} \right) + p_1 \frac{1}{\sigma_1} \varphi \left( \frac{x - 2\mu}{\sigma_1} \right) \right] dx \\
&\quad + \left( 1 - e^{-2\mu} \right) \left[ \frac{1}{\sigma_0} \varphi \left( \frac{x}{\sigma_0} \right) + p_1 \frac{1}{\sigma_1} \varphi \left( \frac{x}{\sigma_1} \right) \right] dx
\end{align*}
\]

where by letting

\[
a = \begin{cases}
\frac{1}{\sqrt{1 - 2s^2}}, & 2s\sigma^2 < 1 \\
\infty, & 2s\sigma^2 = 1 \\
\frac{1}{\sqrt{2s\sigma^2 - 1}}, & 2s\sigma^2 > 1
\end{cases}
\]

\[
b = \frac{1}{\sqrt{1 + 2s\sigma^2}} \varphi(x) = \frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}}
\]

and \( Q(y) = \int_{0}^{y} \varphi(x) dx \), we derive that

\[
D(s, t, \sigma, \mu) = \int_{-t}^{t-2\mu} e^{-4xu^2} \frac{1}{\sigma} \varphi \left( \frac{x}{\sigma} \right) dx = \int_{-t/\sigma}^{(t-2\mu)/\sigma} e^{-4xu^2} \varphi(y) dy
\]

\[
A_2(s, t, \sigma, \mu) = \int_{-t-2\mu}^{t-2\mu} e^{x\sigma^2} \frac{1}{\sigma} \varphi \left( \frac{x}{\sigma} \right) dx = \int_{-t/\sigma}^{(t-2\mu)/\sigma} e^{x\sigma^2} \varphi(y) dy = \int_{-t/\sigma}^{(t-2\mu)/\sigma} \frac{1}{\sqrt{2\pi}} e^{-\frac{(1-2s^2)^2}{2}} dy
\]

\[
= \begin{cases}
\int_{-t/\sigma}^{\infty} a \cdot \varphi \left( \frac{x}{\sigma} \right) dx, & 2s\sigma^2 < 1 \\
\frac{1}{\sqrt{2\pi}} e^{-\frac{(1-2s^2)^2}{2}}, & 2s\sigma^2 = 1 \\
\int_{-t/\sigma}^{\infty} a \cdot \varphi \left( \frac{x}{\sigma} \right) dx, & 2s\sigma^2 > 1
\end{cases}
\]

\[
a = \begin{cases}
\frac{1}{\sqrt{2\pi}} \left( -Q \left( \frac{t-\mu}{\sigma} \right) - Q \left( \frac{t-\mu}{\sigma} \right) \right), & 2s\sigma^2 < 1 and t > 2\mu \\
\frac{1}{\sqrt{2\pi}} \left( 1 - Q \left( \frac{t-\mu}{\sigma} \right) - Q \left( \frac{t-\mu}{\sigma} \right) \right), & 2s\sigma^2 < 1 and \mu < t \leq 2\mu \\
\frac{1}{\sqrt{2\pi}} \left( 1 - Q \left( \frac{t-\mu}{\sigma} \right) + Q \left( \frac{t-\mu}{\sigma} \right) \right), & 2s\sigma^2 = 1
\end{cases}
\]

\[
= \begin{cases}
\frac{1}{\sqrt{1-2s^2}} \left( Q \left( \frac{1-2s^2}{\sigma} (t-2\mu) \right) - Q \left( \frac{\sqrt{1-2s^2}}{\sigma} t \right) \right), & t > 2\mu \\
\frac{1}{\sqrt{1-2s^2}} \left( 1 - Q \left( \frac{1-2s^2}{\sigma} (t-2\mu) \right) - Q \left( \frac{\sqrt{1-2s^2}}{\sigma} (2\mu - t) \right) \right), & \mu < t \leq 2\mu \\
\frac{1}{\sqrt{2s\sigma^2 - 1}} \left( Q \left( \frac{\sqrt{1-2s^2}}{\sigma} \right) - Q \left( \frac{\sqrt{1-2s^2}}{\sigma} \right) \right), & 2s\sigma^2 > 1 and t > 2\mu \\
\frac{1}{\sqrt{2s\sigma^2 - 1}} \left( Q \left( \frac{\sqrt{1-2s^2}}{\sigma} \right) + Q \left( \frac{\sqrt{1-2s^2}}{\sigma} \right) \right), & 2s\sigma^2 > 1 and \mu < t \leq 2\mu
\end{cases}
\]
and

\[ B_2(s, t, \sigma, \mu) = \int_{-t}^{-t+2\mu} e^{-s x^2} \frac{1}{\sigma} \phi \left( \frac{x - 2\mu}{\sigma} \right) dx = e^{-2\mu^2 (1-b^2)/\sigma^2} \int_{-t}^{-t+2\mu} e^{-s x^2} \frac{1}{\sigma} \phi \left( \frac{x - 2\mu b^2}{\sigma b} \right) dx \]

\[ = e^{-2\mu^2 (1-b^2)/\sigma^2} \int_{-t+2\mu b^2/\sigma b}^{-t+2\mu b^2/\sigma b} b \phi \left( \frac{y}{\sigma b} \right) dy \]

\[ = be^{-2\mu^2 (1-b^2)/\sigma^2} \left( Q \left( \frac{2\mu b^2 + t - 2\mu}{\sigma b} \right) - Q \left( \frac{2\mu b^2 + t}{\sigma b} \right) \right), \]

\[ = \frac{1}{\sqrt{1+2s^2}} \frac{4s\mu^2}{1+2s^2} \left( Q \left( \frac{t + 2s\sigma^2 - 4s\mu\sigma^2}{\sigma \sqrt{1+2s^2}} \right) - Q \left( \frac{t + 2s\sigma^2 + 2\mu}{\sigma \sqrt{1+2s^2}} \right) \right), \]

and

\[ C_2(t, \sigma, \mu) = Q \left( \frac{t}{\sigma} \right) + Q \left( \frac{t + 2\mu}{\sigma} \right). \]

Notably, as \( t > \mu \), it is always valid that

\[ 2\mu b^2 + t - 2\mu = t - \frac{4\mu s^2}{1 + 2s^2} > \mu - \frac{4\mu s^2}{1 + 2s^2} = \mu \left( 1 - \frac{2s^2}{1 + 2s^2} \right) > 0. \]