# Closed-form analysis of dual-branch <br> switched diversity with binary nonorthogonal signalling 

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#### Abstract

An exact closed-form analytical expression is derived for the average bit error probability of dual-branch switched diversity over Rayleigh fading. A practical scheme is considered employing binary nonorthogonal signalling with noncoherent detection. The analytical results are useful to evaluate the performance-bandwidth trade-off in systems that intentionally employ nonorthogonal signalling.


Introduction: Switched diversity has been thoroughly studied as an attempt at simplifying practical systems exploiting diversity. The simplest and best studied switched diversity system is the dual-branch switch-and-stay combining (SSC) over independent and identically distributed (i.i.d.) branches [1, Chap. 9]. Noncoherent detection of binary signals is frequently adopted in practical SSC systems as one of the least complex modulation schemes. In such a case, signals can be chosen nonorthogonal at the transmitter in order to reduce bandwidth utilisation, at the expense of certain performance degradation [2, Chap. 5].

Considerable attention has been paid to the performance analysis of SSC over i.i.d. fading channels [1,3-5]. By following the moment generating function (MGF) approach, results in [1] and [3] for the average bit error probability (BEP) are in the form of single finite integrals. In [4], a new analysis is performed to give a closed-form BEP expression for coherent detection. An exact formula for noncoherent detection with orthogonal signalling is provided in [5]. However, to the best of the authors' knowledge, exact closed-form expressions for noncoherent detection of correlated signals are not found in the literature.

In this Letter, a new closed-form BEP analysis is presented for noncoherent detection of correlated binary signals with dual-branch switched diversity over i.i.d. Rayleigh fading. The resultant average BEP expression is in the form of Marcum $Q$ and elementary functions, thus avoiding the need for numerical integration.

Average bit error probability: Let us assume a dual-branch SSC system under i.i.d. Rayleigh fading. The probability density function (pdf) of the instantaneous signal-to-noise ratio (SNR) per symbol $\gamma_{S}$ at the output of the combiner is [1, eqn. (9.275)]

$$
f_{\gamma_{S}}(x)= \begin{cases}\frac{1}{\bar{\gamma}}\left[1-\exp \left(-\frac{\gamma_{T}}{\bar{\gamma}}\right)\right] \exp \left(-\frac{x}{\bar{\gamma}}\right), & x<\gamma_{T}  \tag{1}\\ \frac{1}{\bar{\gamma}}\left[2-\exp \left(-\frac{\gamma_{T}}{\bar{\gamma}}\right)\right] \exp \left(-\frac{x}{\bar{\gamma}}\right), & x \geq \gamma_{T}\end{cases}
$$

where $\bar{\gamma}$ is the average SNR on each diversity branch and $\gamma_{T}$ is the switching threshold. Given the conditional BEP $P_{b}(x)=\operatorname{Pr}\{$ bit error $\mid$ $\left.\gamma_{\mathrm{S}}=x\right\}$ the average BEP is calculated by

$$
\begin{equation*}
\bar{P}_{b}=\int_{0}^{\infty} P_{b}(x) f_{\gamma_{S}}(x) d x \tag{2}
\end{equation*}
$$

After considering [6, eqns. (40) and (42)], the conditional BEP for noncoherent binary signalling given in [1, eqn. (8.70)] can be expressed in terms of the symmetric difference of Marcum $Q$ functions, i.e.

$$
\begin{equation*}
P_{b}(x)=\frac{1}{2}[1-Q(b \sqrt{x}, a \sqrt{x})+Q(a \sqrt{x}, b \sqrt{x})] \tag{3}
\end{equation*}
$$

with $\quad a=\left(\left(1-\sqrt{1-\rho^{2}}\right) / 2\right)^{1 / 2} \quad$ and $\quad b=\left(\left(1+\sqrt{1-\rho^{2}}\right) / 2\right)^{1 / 2}=$ $\rho /(2 a)$, where $\rho$ is the magnitude of the cross-correlation between the two signals.

Substituting (1) and (3) into (2) and after some algebraic manipulations the following expression for the average BEP is obtained:

$$
\begin{align*}
\bar{P}_{b}= & \frac{1}{2 \bar{\gamma}}\left(2-e^{-\frac{\gamma_{T}}{\bar{\gamma}}}\right)[\bar{\gamma}-U(b, a, \bar{\gamma})+U(a, b, \bar{\gamma})] \\
& -\frac{1}{2 \bar{\gamma}}\left[\bar{\gamma}\left(1-e^{-\frac{\gamma_{T}}{\bar{\gamma}}}\right)-V(b, a, \bar{\gamma})+V(a, b, \bar{\gamma})\right] \tag{4}
\end{align*}
$$

where $U$ and $V$ are integrals defined as

$$
\left\{\begin{array}{l}
U(a, b, \bar{\gamma}) \doteq \int_{0}^{\infty} e^{-\frac{x}{\bar{\gamma}}} Q(a \sqrt{x}, b \sqrt{x}) d x  \tag{5}\\
V\left(\gamma_{T} ; a, b, \bar{\gamma}\right) \doteq \int_{0}^{\gamma_{T}} e^{-\frac{x}{\bar{\gamma}}} Q(a \sqrt{x}, b \sqrt{x}) d x
\end{array}\right.
$$

What remains to complete the analysis is to show that $U$ and $V$ may be given in exact closed-form by a finite combination of Marcum $Q$ and elementary functions.

The complete integral $U$ is crucial for performance analysis of noncoherent modulations in fading channels. In [7], an exact closed-form expression for $U$ was derived in terms of Gauss hypergeometric functions, which can be easily expressed in terms of Legendre polynomials. Then, after some algebra the following symmetric difference of $U$ functions is obtained:

$$
\begin{equation*}
U(a, b, \bar{\gamma})-U(b, a, \bar{\gamma})=\frac{\bar{\gamma}}{\sqrt{c^{2}-\rho^{2}}}\left(a^{2}-b^{2}\right) \tag{6}
\end{equation*}
$$

where $c \doteq 1+2 / \bar{\gamma}$.
On the other hand, the integral $V$ can be studied within the theory of the incomplete cylindrical functions developed by Agrest and Maksimov [8]. Generic forms of the incomplete integral $V$ have been recently investigated in [9]. After simple rescaling and further simplifications, lemma 1 of [9] can be exploited to obtain the following symmetric difference of $V$ functions:

$$
\begin{align*}
& V(a, b, \bar{\gamma})-V(b, a, \bar{\gamma}) \\
& \quad=\bar{\gamma}\left\{e^{-\frac{\gamma_{T}}{\bar{\gamma}}}\left(Q\left(b \sqrt{\gamma_{T}}, a \sqrt{\gamma_{T}}\right)-Q\left(a \sqrt{\gamma_{T}}, b \sqrt{\gamma_{T}}\right)\right)\right.  \tag{7}\\
& \left.\quad+\frac{1}{2}\left(\frac{a}{b}-\frac{b}{a}\right) \int_{0}^{a b \gamma_{T}} e^{\frac{-c}{\rho} t} I_{0}(t) d t\right\}
\end{align*}
$$

where $I_{0}$ is the first-kind modified Bessel function. The integral involving $I_{0}$ in (7) is an incomplete Lipschitz-Hankel integral, which can be expressed in terms of Marcum $Q$, Bessel and elementary functions [9]. Hence, by taking into account lemma 3 of [9] and the connection between Bessel and Marcum $Q$ functions pointed out in [6], the following compact expression is found for the integral in (7):

$$
\begin{align*}
& \int_{0}^{a b \gamma_{T}} \frac{\frac{-c}{e^{\rho}} t}{} I_{0}(t) d t  \tag{8}\\
& \quad=\frac{-\rho}{\sqrt{c^{2}-\rho^{2}}}\left[Q\left(g \sqrt{\gamma_{T}}, \frac{\rho}{2 g} \sqrt{\gamma_{T}}\right)-Q\left(\frac{\rho}{2 g} \sqrt{\gamma_{T}}, g \sqrt{\gamma_{T}}\right)\right]
\end{align*}
$$

where $g(\bar{\gamma}) \doteq \rho /\left(\sqrt{2} \sqrt{c+\sqrt{c^{2}-\rho^{2}}}\right)$. Then, after substituting (8) into (7), the two symmetric differences in (6) and (7) can be replaced in (4) to obtain the final average BEP expression:

$$
\begin{align*}
\bar{P}_{b}\left(\bar{\gamma} ; \rho, \gamma_{T}\right)= & \frac{1}{2}\left[1+\left(e^{-\frac{\gamma_{T}}{\bar{\gamma}}}-2\right) f(\bar{\gamma})+e^{\frac{\gamma_{T}}{\bar{\gamma}}}\right. \\
& \times\left[Q\left(a \sqrt{\gamma_{T}}, b \sqrt{\gamma_{T}}\right)-Q\left(b \sqrt{\gamma_{T}}, a \sqrt{\gamma_{T}}\right)\right] \\
& -f(\bar{\gamma})\left[Q\left(g(\bar{\gamma}) \sqrt{\gamma_{T}}, \frac{\rho}{2 g(\bar{\gamma})} \sqrt{\gamma_{T}}\right)\right.  \tag{9}\\
& \left.\left.-Q\left(\frac{\rho}{2 g(\bar{\gamma})} \sqrt{\gamma_{T}}, g(\bar{\gamma}) \sqrt{\gamma_{T}}\right)\right]\right]
\end{align*}
$$

with $f(\bar{\gamma}) \doteq \sqrt{1-\rho^{2}} / \sqrt{c^{2}-\rho^{2}}$. Note that the previous expression is given in closed-form in terms of Marcum $Q$ and elementary functions. Given that analytical properties of Marcum $Q$ function are wellstudied, obtaining further insight from (9) is straightforward, e.g. simple upper bounds or asymptotic approximations [1, Sect. 4.2]. Moreover, the presented analytical approach is directly applicable to any modulation with conditional BEP in the form given in (3) (e.g. differentially coherent modulation such as DQPSK).

Numerical results: The average BEP expression in (9) has been evaluated in order to show the performance-bandwidth trade-off for correlated binary frequency shift keying (FSK) signals. The switching threshold that minimises the average BEP has been obtained by means of standard numerical minimisation techniques. Fig. 1 shows the optimum switching threshold against SNR for different values of the cross-correlation. By using the optimum switching threshold, average BEP against average SNR is plotted in Fig. 2 for different values of the cross-correlation parameter. In the same Figure, simulation results are superimposed on the analytical curves.


Fig. 1 Optimum switching threshold against average SNR for different values of cross-correlation parameter


Fig. 2 Average BEP against average $S N R$ for different values of crosscorrelation parameter (optimum adaptive switching threshold is used)

Note that for two correlated FSK signals with $\rho=0.4$, a $35 \%$ reduction of frequency separation is achieved (see [2, eqn. (5.137)]),
with the corresponding bandwidth utilisation saving. In such a case, a performance loss of only 1 dB is experienced with respect to the orthogonal case $(\rho=0)$ for a typical 10 dB average SNR (see Fig. 2).

Conclusions: A simple and elegant closed-form expression for the average BEP of noncoherent and nonorthogonal binary signalling with switched diversity is derived in terms of the symmetric difference of Marcum $Q$ functions. This expression leads to easily computable results, which are useful for the design of switched diversity based systems.

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