Statistical Signal Processing

袁宜桢

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1 Basic

1.1 Mean Square Error

$$MSE(\hat{\theta}) = E[(\hat{\theta} - \theta)^2]$$
$$= E[(\hat{\theta} - E[\hat{\theta}] + E[\hat{\theta}] - \theta)^2]$$
$$= E[((\hat{\theta} - E[\hat{\theta}])^2 - 2(\hat{\theta} - E[\hat{\theta}])(E[\hat{\theta}] - \theta) + (E[\hat{\theta}] - \theta))^2]$$

As you may notice, since the Expectation of sum is same as the sum of expectation, so the second term becomes $E[2(\hat{\theta} - E[\hat{\theta}])(E[\hat{\theta}] - \theta)]$, and since $(E[\hat{\theta}] - \theta)$ is constant, so we can move it out which becomes$(2E[\hat{\theta}] - \theta)E[(\hat{\theta} - E[\hat{\theta}])]$. And $E[(\hat{\theta} - E[\hat{\theta}])] = 0$

$$= var(\hat{\theta}) + (bias(\theta))^2$$

1.2 Minimum Variance Unbiased

1.2.1 Unbiased

Definition:

$$E[\hat{\theta} = \theta], \theta \in (a, b)$$

This has to be true for *all* values
This estimation *does not always* exists

1.2.2 Minimum Variance

For whatever θ, the variance has to be minimum, which also makes this not always satisfiable.

2 Cramer Rao Lower Bound

Prerequisite:
$\hat{\theta}$ is unbiased

Conclusion:
For a scalar estimator, the minimum variance it could achieve is :

$$Var(\hat{\theta}) \geq \frac{1}{E[(\frac{\partial \ln p(\boldsymbol{x};\theta)}{\partial \theta})^2]} = \frac{1}{-E[\frac{\partial^2 \ln p(\boldsymbol{x};\theta)}{\partial^2 \theta}]}$$

2.1 Tips

- if an estimator has same variance as CRLB, then it is called **Fully Efficient**
- if an estimator $\hat{A}$is fully efficient for a parameter A, and another parameter B is linear to it(i.e.$B = 3A + 1$). The linear transformed estimator (i.e.$3\hat{A} + 1$)will be fully efficient for B too
- However, if $A = B^2$ and $\hat{A}$ is fully efficient for A, $\hat{B}^2$ is NOT fully efficient for B. It is actually not even unbiased. It is called asymptotic unbiasedness.This is the case for both mean and variance