Statistics of Signal Detection Models usings GLMs in R

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Goal

Learn to analyze the most common experimental designs in the framework of Signal Detection Theory using GLMs in R

- Introduction
 - Signal detection theory
 - Yes/No detection experiment
 - Equal-variance, Gaussian SDT
- Generalized Linear Models
 - GLMs and SDT
 - Conditions and model comparison with GLMs
- Discrimination Experiment: 2-AFC
- MLDS

Resources

R

- Knoblauch & Maloney (2012). Modeling Psychophysical Data in R
- any statistical textbook that uses R

Signal detection theory

- Wickens (2002). Elementary Signal Detection Theory.
- McNicol (2005). A premier of Signal Detection Theory
- Macmillian (2005). Detection Theory. A User's Guide
- Green & Swets (1966). Signal Detection Theory and Psychophysics.

GLMs

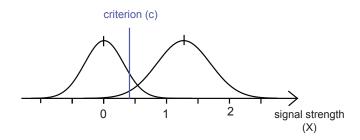
Wood ... (X)

Repository

All slides and code are available in the following *git* repository:

https://github.com/guillermoaguilar/sdt_tutorial.git

Signal detection theory



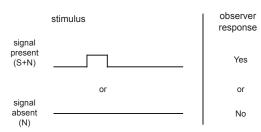
Assumptions:

- Internal dimension representing some (sensory) evidence
- subjected to fluctuation (noise)
- simple decision rule

- X
- X is a random var.
- if X > c then respond YES/A otherwise respond NO/B

Yes/No detection experiment

On each trial, one stimulus are presented. Thus, one draw is taken, either from one or the other distribution



Signal

Response

	present	absent
Yes	Hit	False Alarm
No	Miss	Correct rejection

Ns

- Hit rate $pH = \frac{\#H}{\#N_c}$
- False Alarm rate $pFA = \frac{\#FA}{\#N_0}$

Example

Signal

		present	absent
Response	Yes	180	50
псэропэс	No	20	150
		200	200

• Hit rate
$$pH = \frac{\#H}{\#N_s} = \frac{180}{200} =$$

• False Alarm rate $pFA = \frac{\#FA}{\#N_n} = \frac{50}{200} = 0.25$

Datafile: data1.csv
Description: columns are:

Resp (response, 1: Yes, 0: No)

Stim (type of stimulus, 'S': signal-present, 'A': signal-absent).

Steps:

Load data1.csv as a dataframe in R using

read.csv()

Examine its contents with

head() summary()

Calculate Hit and False Alarm Rate (pH and pFA)

Datafile: data1.csv
Description: columns are:

Resp (response, 1: Yes, 0: No)

Stim (type of stimulus, 'S': signal-present, 'A': signal-absent).

Steps:

Load data1.csv as a dataframe in R using

Examine its contents with

Calculate Hit and False Alarm Rate (pH and pFA)

$$pH = 0.936$$

 $pFA = 0.288$

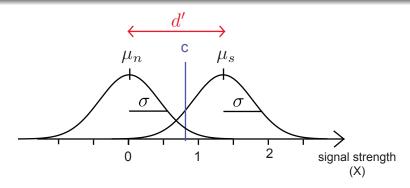
SDT with some added assumptions

1. Assumption of Gaussian distribution

$$\textit{X}_{\textit{n}} \sim \mathcal{N}(0,1)$$
 and $\textit{X}_{\textit{s}} \sim \mathcal{N}(\mu_{\textit{s}}, \sigma_{\textit{s}}^2)$

2. Equal-variance assumption

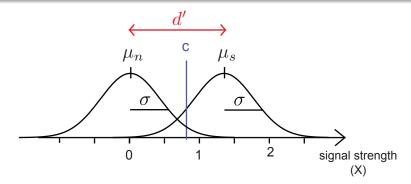
even further simplification $\sigma_s^2 = 1$



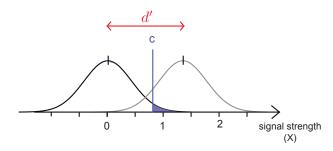
It is then defined

d', a *measure of sensitivity* defined as the distance between the two distributions

c is the sensory criterion and a *measure of bias*.

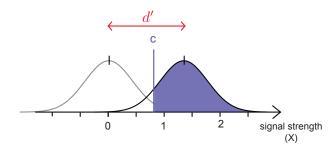


Parameters d' and c can be calculated directly from pH and pFA.



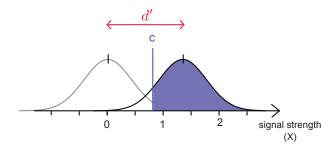
$$pFA = 1 - \Phi(c)$$

Parameters d' and c can be calculated directly from pH and pFA.



$$pH = 1 - \Phi(c - d')$$

Parameters d' and c can be calculated directly from pH and pFA.



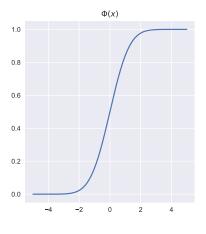
$$pFA = 1 - \Phi(c)$$
 $pH = 1 - \Phi(c - d')$

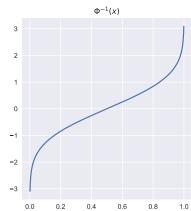
it can be solved for d' and c [full derivation in extra slides *1]

$$c = -\Phi^{-1}(pFA) \tag{1}$$

$$d' = \Phi^{-1}(pH) - \Phi^{-1}(pFA) \tag{2}$$

$\Phi()$ is the cumulative normal dist. function and $\Phi^{-1}()$ its inverse, or *quantile* function





Use Eqs. (1) and (2) to calculate d' and c.
 Hint: check functions qnorm() and pnorm()

Use Eqs. (1) and (2) to calculate d' and c.
 Hint: check functions qnorm() and pnorm()

```
> dp_hat <- qnorm(pH) - qnorm(pFA)
2.081273
> c_hat <- -qnorm(pFA)
0.559237</pre>
```

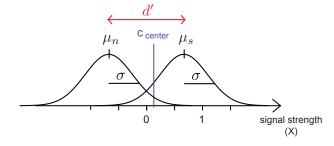
$$\hat{d}' = 2.081273$$

 $\hat{c} = 0.559237$

Some textbooks use the calculation of a modified criterion $c_{center} = C$ that is midway between the two distributions

$$C = c_{center} = -\Phi^{-1}(pH) + d'/2 = -\Phi^{-1}(pFA) - d'/2$$

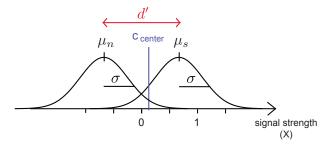
= $-[\Phi^{-1}(pH) + \Phi^{-1}(pFA)]/2$



Some textbooks use the calculation of a modified criterion $c_{center} = C$ that is midway between the two distributions

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= $-[\Phi^{-1}(pH) + \Phi^{-1}(pFA)]/2$



Generalized Linear Models (GLMs)

Another approach to estimate \hat{d}' and \hat{c} is using GLMs.

A GLM is a linear model generalized for response variables that are not necesarily continuous.

Let's consider a linear model

$$y = \beta_1 \cdot x + \beta_0$$

GLMs made linear models **general** by having the variable y replaced by a probability value (the expectation of Y, E[Y]).

Because E[Y] ranges from 0 to 1, it needs a function g() that 'links' the linear predictors (right-hand side) with the response variable.

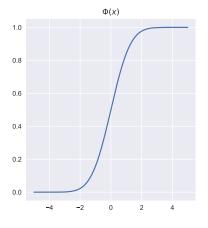
$$g(E[y]) = \beta_1 \cdot x + \beta_0$$

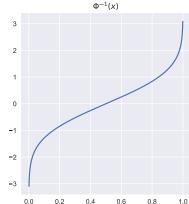
There could be many coefficients $(\beta_0, \beta_1, \beta_2...)$, therefore GLMs are usually annotated in a vector form

$$g(E[Y]) = X \cdot \beta$$

Link function g()

For this case an appropriate choice of the link function is the quantile normal function $g() = \Phi^{-1}()$ tus





GLM and SDT

Let's consider our detection experiment:

$$\mathbf{Y} = \begin{bmatrix} 0 \\ 1 \\ 0 \\ \vdots \\ 1 \\ 1 \\ 1 \end{bmatrix}$$

The first set of responses correspond to signal-absent trials, and the second set to signal-present trials.

GLM and SDT

Note that the False Alarm and Hit Rates are probabilities

$$pFA = P[R = YES|S = absent] = P[Y = 1|X = 0]$$

 $pH = P[R = YES|S = present] = P[Y = 1|X = 1]$

Thus, one could write

$$g(P[Y = 1]) = \beta_1 \cdot X + \beta_0$$

where

X = 1 for signal-present trials and X = 0 for signal-absent trials.

GLM and SDT

Then the GLM for a detection experiment can be arranged

$$g(E[Y]) = X \cdot \beta$$

$$g(\begin{bmatrix} 0\\1\\0\\\vdots\\1\\1\\1\\1 \end{bmatrix}) = \begin{bmatrix} 1&0\\1&0\\1&0\\\vdots\\1&1\\1&1\\1&1 \end{bmatrix} \cdot \begin{bmatrix} \beta_0\\\beta_1\end{bmatrix}$$

This GLM can be then solved using maximum likelihood estimation (MLE). The procedure returns estimates for β_0 and β_1 .

Exercise 1c: Analyze a detection experiment using a GLM

Use the GLM method to analyse the detection experiment data

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Use the GLM method to analyse the detection experiment data

```
> fit <- glm(Resp ~ Stim, data=df, link=binomial('probit'))</pre>
```

```
> summary(fit)
Call:
glm(formula = Resp ~ Stim, family = binomial("probit"), data = df)
Deviance Residuals:
   Min 1Q Median 3Q Max
-2.3447 -0.8242 0.3637 0.3637 1.5778
Coefficients:
          Estimate Std. Error z value Pr(>|z|)
(Intercept) -0.55924 0.05935 -9.422 <2e-16 ***
StimS 2.08127 0.10563 19.704 <2e-16 ***
Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1 1
(Dispersion parameter for binomial family taken to be 1)
   Null deviance: 1335.69 on 999 degrees of freedom
Residual deviance: 838.19 on 998 degrees of freedom
ATC: 842.19
Number of Fisher Scoring iterations: 5
```

Do these numbers look familiar? $\beta_1 = 2.08127$ and $\beta_0 = -0.55924$

Explanation to the meaning of β_0 and β_1

Remember from before

$$d' = \Phi^{-1}(pH) - \Phi^{-1}(pFA)$$

 $c = -\Phi^{-1}(pFA)$

For **signal-absent** trials, X = 0 and the expanded model is

$$g(P[Y = 1|X = 0]) = \beta_1 \cdot 0 + \beta_0$$

 $\Phi^{-1}(P[Y = 1|X = 0]) = \beta_0$
 $\Phi^{-1}(pFA) = \beta_0$
 $-c = \beta_0$

Explanation to the meaning of β_0 and β_1

Remember from before

$$d' = \Phi^{-1}(pH) - \Phi^{-1}(pFA)$$

 $c = -\Phi^{-1}(pFA)$

For **signal-present** trials, X = 1 and the expanded model is

$$g(P[Y = 1|X = 1]) = \beta_1 \cdot 1 + \beta_0$$

$$\Phi^{-1}(P[Y = 1|X = 1]) = \beta_1 \cdot 1 + \Phi^{-1}(pFA)$$

$$\Phi^{-1}(pH) = \beta_1 + \Phi^{-1}(pFA)$$

$$\Phi^{-1}(pH) - \Phi^{-1}(pFA) = \beta_1$$

$$d' = \beta_1$$

Therefore, the coefficients obtained from GLM have a direct correspondence to the parameters d' and c.

The power of GLMs

Confidence intervals

Exercise 2: Detection exp. in two conditions

To include different conditions is straightforward in the GLM framework

Reading data of two conditions

```
> df1 <- read.csv("data1.csv")
> df1$Cond <- "A"
> df2 <- read.csv("data2.csv")
> df2$Cond <- "B"
> df <- rbind(df1, df2)</pre>
```

Exercise 2: Detection exp. in two conditions

Fitting different models

(a) Unique model

```
> fit1 <- qlm(Resp ~ Stim,
        family=binomial('probit'), data=df)
```

(b) Model with different criteria, same sensitivity (d')

```
> fit2 <- glm(Resp ~ Stim + Cond,
         family=binomial('probit'), data=df)
```

(c) Model with different criteria and sensitivity (d')

```
> fit3 <- glm(Resp ~ Stim + Cond + Stim:Cond,
         family=binomial('probit'), data=df)
```

Exercise 2: Detection exp. in two conditions

Model selection

```
> anova(fit1, fit2, fit3, test='Chisq')
Analysis of Deviance Table
Model 1: Resp ~ Stim
Model 2: Resp ~ Stim + Cond
Model 3: Resp ~ Stim + Cond + Stim:Cond
 Resid. Df Resid. Dev Df Deviance Pr(>Chi)
    1998 1735.5
2 1997 1701.8 1 33.698 6.435e-09 ***
3 1996 1701.7 1 0.140 0.7081
Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1 1
```

fit2 explains the data sig. better than fit1, but fit3 does not improve it further

Exercise 2: Detection experiment on two conditions

Parameter extraction

How are these parameters encoded?

Exercise 2: Detection experiment on two conditions

Parameter extraction

```
> coef(fit2)
(Intercept)
               StimS
                          CondB
-0.5500044 2.0521900 -0.3999372
```

How are these parameters encoded?

Remember from earlier that $\beta_0 = -c$ and $\beta_1 = d'$

- The intercept applies for the first condition (A), thus $\beta_0 = -c_A$.
- $\beta_1 = d'$, assumed equal for both conditions A and B.
- The new parameter β_2 is the difference with respect to β_0 . Thus, $c_B = -(\beta_0 + \beta_2).$

Thus.

```
> c b <- -(coef(fit2)[[1]]+coef(fit2)[[3]])</pre>
0.9499416
```

Understanding the design matrix

For the unique model (a), the GLM looks like

$$g(E[Y]) = X \cdot \beta$$

$$\begin{bmatrix} 0 \\ 1 \\ \vdots \\ 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ \vdots \\ 1 & 1 \\ 1 & 1 \\ 1 & 0 \\ 0 & 1 & 0 \\ \vdots \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

$$g(\begin{bmatrix} \beta_0 \\ \beta_1 \end{bmatrix}) = \begin{bmatrix} \beta_0 \\ \beta_1 \end{bmatrix}$$

Understanding the design matrix

For the model(b): different intercept (fit2), the GLM looks like

$$g(E[Y]) = X \cdot \beta$$

$$\begin{bmatrix} 0 \\ 1 \\ \vdots \\ 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 0 & 0 \\ \vdots \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

$$g(\begin{bmatrix} \vdots \\ 1 \\ 1 \\ 0 \\ \vdots \\ 1 \\ 1 \end{bmatrix}) = \begin{bmatrix} \vdots \\ 1 & 0 & 1 \\ \vdots \\ 1 & 0 & 1 \\ \vdots \\ \vdots \\ 1 & 1 & 1 \end{bmatrix} \cdot \begin{bmatrix} \beta_0 \\ \beta_1 \\ \beta_2 \end{bmatrix}$$

see [*2] for full derivation of parameters

Understanding the design matrix

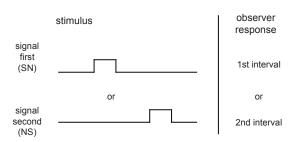
For the model (c): different intercept and different d' (fit3), the GLM looks like

see [*3] for full derivation of parameters

Design matrix

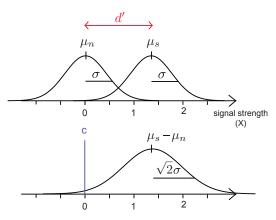
$$g(E[Y]) = X \cdot \beta$$

- The design matrix X is automatically generated by R.
- It can always be obtained using the function model.matrix()



- Statistically similar as in a Yes/No detection experiment
- Signal-present or -absent can be relabeled to 'SN'/'NS' and responses as '1st interval'/'2nd interval', or '1st position'/'2nd position' depending on the exp. design
- Extra step of differencing

On each trial, two stimuli are presented. Thus, two draws are taken, one from each distribution



$$\Delta = X_s - X_n$$
 $\Delta \sim \mathcal{N}(\mu_s - \mu_n, 2\sigma^2)$

$$\Delta = X_s - X_n$$
 $\Delta \sim \mathcal{N}(\mu_s - \mu_n, 2\sigma^2)$

As $\mu_n = 0$, $\mu_s = d'$, and $\sigma = 1$, we have

$$\Delta \sim \mathcal{N}(d', 2)$$

and the probability of correct when $\Delta > 0$,

$$Pc = 1 - \Phi\left(\frac{-d'}{\sqrt{2}}\right) = \Phi\left(\frac{d'}{\sqrt{2}}\right)$$

Thus, d' can be calculated from the percentage correct in a 2-AFC experiment

$$d' = \Phi^{-1}(Pc)\sqrt{2} \tag{3}$$

Estimates of d' from 2AFC and Yes/No related to each other by

$$d_{AFC}' = d_{YesNo}' \sqrt{2}$$

(see derivation in Wickens 2002, or in McNicol 1972)

However, this relationship has been called into question recently (Yeshurun, Carrasco & Maloney, 2008)

Exercise 3: Discrimination experiment: 2-AFC

Analyze the data from a 2-AFC discrimination experiment using a GLM

Datafile: data2afc.csv Description: columns are:

> Resp (response, 1: 1st interval, 0: 2nd interval) Stim (type of stimulus, 'SN': stimulus in 1st interval,

or 'NS': stimulus in 2nd interval).

Steps:

- Load data
- Calculate percentage correct Pc and from it d' using Eq. 3
- Calculate d' and c using a GLM
- Compare these two ways of obtaining d'

Exercise 3: Discrimination experiment: 2-AFC

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or 'NS': stimulus in 2nd interval).

Steps:

- Load data
- Calculate percentage correct Pc and from it d' using Eq. 3
- Calculate d' and c using a GLM
- Compare these two ways of obtaining d'

Solution: d' = 1.53, c = 0.77, $c_{center} = 0.01$

MLDS

Application of GLMs to scaling methods: MLDS

Thank you

Given
$$pFA = 1 - \Phi(c)$$
 and $pH = 1 - \Phi(c - d')$

$$\begin{split} \Phi(c) &= 1 - pFA & \Phi(c - d') &= 1 - pH \\ c &= \Phi^{-1}(1 - pFA) & c - d' &= \Phi^{-1}(1 - pH) \\ c &= -\Phi^{-1}(pFA) & d' &= c - \Phi^{-1}(1 - pH) \\ d' &= -\Phi^{-1}(pFA) - \Phi^{-1}(1 - pH) \\ d' &= \Phi^{-1}(pH) - \Phi^{-1}(pFA) \end{split}$$

Note the symmetry of the quantile function $\Phi^{-1}(1, \mathbf{y}) = \Phi^{-1}(\mathbf{y})$

$$\Phi^{-1}(1-x) = -\Phi^{-1}(x)$$

For the model(b): different intercept (fit2), the GLM looks like

$$g(E[Y]) = X \cdot \beta$$

$$\begin{bmatrix} 0 \\ 1 \\ \vdots \\ 1 \\ 0 \\ \vdots \\ 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 0 & 0 \\ \vdots \\ 1 & 1 & 1 \\ 1 & 1 & 0 \\ \vdots \\ 1 & 0 & 1 \\ \vdots \\ 1 & 0 & 1 \\ \vdots \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} \cdot \begin{bmatrix} \beta_0 \\ \beta_1 \\ \beta_2 \end{bmatrix}$$

Writing each case we have

$$g(E[Y = 1 | X = 0, C = A]) = 1 * \beta_0 + 0 * \beta_1 + 0 * \beta_2$$

$$g(E[Y = 1 | X = 1, C = A]) = 1 * \beta_0 + 1 * \beta_1 + 0 * \beta_2$$

$$g(E[Y = 1 | X = 0, C = B]) = 1 * \beta_0 + 0 * \beta_1 + 1 * \beta_2$$

$$g(E[Y = 1 | X = 1, C = B]) = 1 * \beta_0 + 1 * \beta_1 + 1 * \beta_2$$

by replacing expectations for FA and Hit Rates, and by replacing the link function for the quantile function $(g() = \Phi^{-1})$, we have

$$\Phi^{-1}(pFA_A) = \beta_0 \tag{4}$$

$$\Phi^{-1}(pH_A) = \beta_0 + \beta_1 \tag{5}$$

$$\Phi^{-1}(pFA_B) = \beta_0 + \beta_2 \tag{6}$$

$$\Phi^{-1}(pH_B) = \beta_0 + \beta_1 + \beta_2 \tag{7}$$

Simplifying Eq. 4,

$$eta_0 = \Phi^{-1}(pFA_A) = -c_A \qquad c_A = -eta_0$$

inserting β_0 in Eq. 5...

$$\Phi^{-1}(pH_A) = \Phi^{-1}(pFA_A) + \beta_1$$
 $\Phi^{-1}(pH_A) - \Phi^{-1}(pFA_A) = \beta_1$
 $d' = \beta_1$

Then, Eq. 6..

$$\Phi^{-1}(extit{pFA}_B) = eta_0 + eta_2 \ \Phi^{-1}(extit{pFA}_B) - eta_0 = eta_2 \ -c_B + c_A = eta_2 \ -(c_B - c_A) = eta_2$$

 β_2 is the difference in intercept between conditions B and A

Finally inserting $\beta_0, \beta_1, \beta_2$ in Eq. 7 ..

$$\Phi^{-1}(pH_B) = \beta_0 + \beta_1 + \beta_2$$

$$\Phi^{-1}(pH_B) = \Phi^{-1}(pFA_A) + \Phi^{-1}(pH_A) - \Phi^{-1}(pFA_A)$$

$$+ \Phi^{-1}(pFA_B) - \Phi^{-1}(pFA_A)$$

$$\Phi^{-1}(pH_B) = \Phi^{-1}(pH_A) + \Phi^{-1}(pFA_B) - \Phi^{-1}(pFA_A)$$

$$\Phi^{-1}(pH_B) - \Phi^{-1}(pFA_B) = \Phi^{-1}(pH_A) - \Phi^{-1}(pFA_A)$$

$$d'_B = d'_A$$

Writing each case we have

$$g(E[Y = 1 | X = 0, C = A]) = 1 * \beta_0 + 0 * \beta_1 + 0 * \beta_2 + 0 * \beta_3$$

$$g(E[Y = 1 | X = 1, C = A]) = 1 * \beta_0 + 1 * \beta_1 + 0 * \beta_2 + 0 * \beta_3$$

$$g(E[Y = 1 | X = 0, C = B]) = 1 * \beta_0 + 0 * \beta_1 + 1 * \beta_2 + 0 * \beta_3$$

$$g(E[Y = 1 | X = 1, C = B]) = 1 * \beta_0 + 1 * \beta_1 + 1 * \beta_2 + 1 * \beta_3$$

by replacing expectations for FA and Hit Rates, and by replacing the link function for the quantile function $(g() = \Phi^{-1})$, we have

$$\Phi^{-1}(pFA_A) = \beta_0 \tag{8}$$

$$\Phi^{-1}(pH_A) = \beta_0 + \beta_1 \tag{9}$$

$$\Phi^{-1}(pFA_B) = \beta_0 + \beta_2 \tag{10}$$

$$\Phi^{-1}(pH_B) = \beta_0 + \beta_1 + \beta_2 + \beta_3 \tag{11}$$

Simplifying Eq. 8,

$$\beta_0 = \Phi^{-1}(pFA_A) = -c_A$$

inserting β_0 in Eq. 9...

$$\Phi^{-1}(pH_A) = \Phi^{-1}(pFA_A) + \beta_1$$
 $\Phi^{-1}(pH_A) - \Phi^{-1}(pFA_A) = \beta_1$
 $d_A' = \beta_1$

inserting β_0 in Eq. 10 ...

$$\Phi^{-1}(extit{pFA}_B) = \Phi^{-1}(extit{pFA}_A) + eta_2 \ \Phi^{-1}(extit{pFA}_B) - \Phi^{-1}(extit{pFA}_A) = eta_2 \ -(c_B-c_A) = eta_2$$

 β_2 is the difference in intercept between conditions B and A

Finally inserting $\beta_0, \beta_1, \beta_2$ in Eq. 11 ..

$$\begin{split} \Phi^{-1}(pH_B) = & \beta_0 + \beta_1 + \beta_2 + \beta_3 \\ \Phi^{-1}(pH_B) = & \Phi^{-1}(pFA_A) + \Phi^{-1}(pH_A) - \Phi^{-1}(pFA_A) \\ & + \Phi^{-1}(pFA_B) - \Phi^{-1}(pFA_A) + \beta_3 \\ \Phi^{-1}(pH_B) = & \Phi^{-1}(pH_A) + \Phi^{-1}(pFA_B) - \Phi^{-1}(pFA_A) + \beta_3 \\ \Phi^{-1}(pH_B) - & \Phi^{-1}(pFA_B) = & \Phi^{-1}(pH_A) - \Phi^{-1}(pFA_A) + \beta_3 \\ d'_B = & d'_A + + \beta_3 \\ d'_B - & d'_A = & \beta_3 \end{split}$$

 β_3 is the difference in d' between conditions B and A