Decision and Estimation in Data Processing

Chapter II. Elements of Signal Detection Theory



Introduction

- Signal detection = the problem of deciding which signal is present from 2 or more possibilities
 - one possibility may be that there is no signal
- ▶ Based on **noisy** observations
 - signals are affected by noise

The model for signal detection

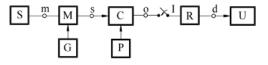


Figure 1: Signal detection model

Contents:

- ▶ Information source: generates messages a_n with probabilities $p(a_n)$
- ▶ Modulator: transmits a signal $s_n(t)$ for message a_n
- Channel: adds random noise
- ▶ Sampler: takes samples from the signal $s_n(t)$
- \triangleright Receiver: **decides** what message a_n has been transmitted

Practical scenarios

Data transmission

- constant voltage levels (e.g. $s_n(t) = constant$)
- ▶ PSK modulation (Phase Shift Keying): $s_n(t) = \text{cosine}$ with same frequency but various initial phase
- FSK modulation (Frequency Shift Keying): $s_n(t) = \text{cosines with}$ different frequencies
- OFDM modulation (Orthogonal Frequency Division Multiplexing): particular case of FSK

Radar

- ▶ a signal is emitted; if there is an obstacle, the signal gets reflected back
- the receiver waits for possible reflections of the signal and must decide
 - no reflection is present -> no object
 - reflected signal is present -> object detected

Generalizations

- ▶ Decide between more than two signals
- Number of observations:
 - use only one sample
 - use multiple samples
 - observe the whole continuous signal for some time T

II.2 Detection of constant signals

Detection of a constant signal, 1 sample

- ► Simplest case: detection of a constant signal contaminated with white normal noise, using 1 sample
 - ▶ two messages a₀ and a₁
 - messages are encoded as constant signals
 - for a_0 : send $s_0(t) = 0$
 - for a_1 : send $s_1(t) = A$
 - over the signals there is additive noise
 - receiver takes just 1 sample
 - decision: compare sample with a threshold

Threshold-based decision

- ▶ The value of the sample taken is r = s + n
 - s is the true underlying signal ($s_0 = 0$ or $s_1 = A$)
 - n is a sample of the noise
- ▶ *n* is a (continuous) random variable
- r is a random variable also
 - ▶ what distribution does *r* have compared to *n*?
- Decision is taken by comparing with a threshold T:
 - ▶ if r < T, take decision D_0 : decide the true signal is s_0
 - ▶ if $r \ge T$, take decision D_1 : decide the true signal is s_1

Hypotheses

- Receiver chooses between two hypotheses:
 - \blacktriangleright H_0 : true signal is s_0 (a_0 has been transmitted)
 - $ightharpoonup H_1$: true signal is s_1 (a_1 has been transmitted)
- Possible results
 - 1. Correct rejection: no signal present, no signal detected.
 - ▶ Decision D_0 when hypothesis is H_0
 - Probability is $P_n = P(D_0 \cap H_0)$
 - 2. False alarm: no signal present, signal detected (error)
 - ▶ Decision D_1 when hypothesis is H_0
 - ▶ Probability is $P_{fa}P(D_1 \cap H_0)$
 - 3. Miss: signal present, no signal detected (error)
 - ▶ Decision D_0 when hypothesis is H_1
 - ▶ Probability is $P_m = P(D_0 \cap H_1)$
 - 4. **Hit**: signal present, signal detected
 - ▶ Decision D_1 when hypothesis is H_1
 - ▶ Probability is $P_d = P(D_1 \cap H_1)$

Maximum likelihood criterion

- Choose the hypothesis that seems most likely given the observed sample r
- ▶ The **likelihood** of an observation r = the probability density of r given a hypothesis H_0 or H_1
- Likelihood in case of hypothesis H_0 : $w(r|H_0)$
 - r is only noise, so value is taken from the noise distribution
- ▶ Likelihood in case of hypothesis H_1 : $w(r|H_1)$
 - ightharpoonup r is A + noise, so value is taken from the distribution of (A + noise)
- Likelihood ratio test:

$$\frac{w(r|H_1)}{w(r|H_0)} \underset{H_0}{\overset{H_1}{\geqslant}} 1$$

Graphical interpretation

- Consider noise having a normal distribution
- ▶ Plot the two density functions for H_0 , H_1

Decision via threshold

- ightharpoonup Likelihood ratio test for ML = comparing r with a threshold T
- ▶ The threshold = the cross-over point of the two distributions

Normal noise

- lacktriangle Particular case: the noise has normal distribution $\mathcal{N}(0,\sigma^2)$
- $\text{Likelihood ratio is } \frac{w(r|H_1)}{r|H_0} = \frac{e^{-\frac{(r-A)^2}{2\sigma^2}}}{e^{-\frac{r^2}{2\sigma^2}}} \underset{H_0}{\overset{H_1}{\gtrless}} 1$
- For normal distribution, it is easier to apply natural logarithm to the terms
 - logarithm is a monotonic increasing function, so it won't change the comparison
 - if A < B, then $\log(A) < \log(B)$
- ► The log-likelihood of an observation = the logarithm of the likelihood value
 - usually the natural logarithm, but any one can be used

Log-likelihood test for ML

For normal noise, the ML decision means the log-likelihood test

$$\frac{(r-A)^2}{r^2} \underset{H_0}{\overset{H_1}{\geqslant}} 1$$

Applying square root

$$\frac{|r-A|}{|r|} \underset{H_0}{\overset{H_1}{\geqslant}} 1$$

- |r A| = distance from r to A, |r| = distance from r to 0
- ML decision with normal noise: choose the value 0 or A which is nearest to r
 - very general principle, encountered in many other scenarios
 - also known as nearest neighbor principle / decision
 - ML receiver is also known as minimum distance receiver
 - equivalent with setting a threshold $T = \frac{A}{2}$

Generalizations

- What if the noise has another distribution?
 - ▶ Threshold *T* is still the cross-over point, whatever that is
 - ▶ There can be more cross-overs, so multiple thresholds
 - ▶ Can think that \mathbb{R} axis is split into **decision regions** R_0 and R_1
- ▶ What if the noise distributions are different for H_0 and H_1 ?
 - ▶ Threshold *T* is the cross-over point, whatever that is
- ▶ What if the signal $s_0(t)$ (for H_0) is not 0, but another constant value B?
 - ▶ *T* is the crossover point, the distributions are centered on B and A
 - ► In case of normal noise, choose B or A whichever is nearest (threshold is at middle point)

Generalizations

- ▶ What if we have more than two signal levels?
 - e.g. 4 possible signals: -6, -2, 2, 6
 - ▶ Just choose the most likely hypothesis, out of 4 likelihood functions
 - ▶ Not a single threshold value, now there are more

Exercises

- A signal can have two possible values, 0 or 5. The receiver takes one sample with value r=2.25
 - 1. Considering that the noise is white gaussian noise, what signal is decided based on the Maximum Likelihood criterion?
 - 2. What if the signal 0 is affected by gaussian noise $\mathcal{N}(0,0.5)$, while the signal 5 is affected by uniform noise $\mathcal{U}[-4,4]$?
 - 3. Repeat a. and b. assuming the value 0 is replaced by $-1\,$
- ▶ A signal can have four possible values: -6, -2, 2, 6. Each value lasts for 1 second. The signal is affected by white noise with normal distribution. The receiver takes 1 sample per second. Using ML criterion, decide what signal has been transmitted, if the received samples are:

$$4, 6.6, -5.2, 1.1, 0.3, -1.5, 7, -7, 4.4$$

Computing conditional error probabilities

- We can compute the conditional probabilities of errors
- Consider the decision regions:
 - ▶ R_0 : when $r \in R_0$, decision is D_0 , i.e. (∞, T) for gaussian noise
 - ▶ R_1 : when $r \in R_1$, decision is D_1 , i.e. $[T, \infty)$ for gaussian noise
- ▶ Probability of false alarm **if** original signal is $s_0(t)$

$$P(D_1|H_0) = \int_{R_1} w(r|H_0) dx$$

▶ Probability of miss **if** original signal is $s_1(t)$

$$P(D_0|H_1) = \int_{R_0} w(r|H_1)dx$$

- ▶ These probabilities do not account for the probability that the signal actually is $s_0(t)$ or $s_1(t)$
 - they are conditional ("if")

Computing conditional error probabilities

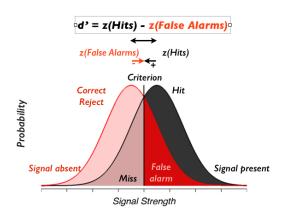


Figure 2: Conditional error probabilities

[image from hhttp://gru.stanford.edu/doku.php/tutorials/sdt]

Reminder: the Bayes rule

▶ Reminder: the Bayes rule

$$P(A \cap B) = P(B|A) \cdot P(A))$$

- Interpretation
 - ▶ The probability P(A) is taken out from P(B|A)
 - ▶ P(B|A) gives no information on P(A), the chances of A actually happening
 - **Example:** P(score | shoot) = $\frac{1}{2}$. How many goals are scored?

Exercise

- ▶ A signal can have two possible values, 0 or 5. The signal 0 is affected by gaussian noise $\mathcal{N}(0,0.5)$, while the signal 5 is affected by uniform noise $\mathcal{U}[-4,4]$. The receiver performs ML decision based on a single sample.
 - 1. Compute the probability of a wrong decision when the original signal is $s_0(t)$
 - 2. Compute the probability of a wrong decision when the original signal is $s_1(t)$

Pitfalls of ML decision criterion

- ► The ML is based on comparing conditional probability density functions
 - ▶ conditioned by H_0 or by H_1
- ► Conditioning by H_0 and H_1 ignores the probability of H_0 or H_1 actually happening
 - We don't know how $p(H_0)$ or $P(H_1)$
- ▶ If $p(H_0) > p(H_1)$, we may want to move the threshold towards H_1 , and vice-versa
 - because it is more likely that the signal is $s_0(t)$
 - ightharpoonup and thus we want to "encourage" decision D_0

The minimum error probability criterion

- ▶ Takes into account the probabilities $P(H_0)$ and $P(H_1)$
- ► Goal is to minimize the total probability of error P_e
 - errors = false alarms and misses
- \blacktriangleright We need to find the decision regions R_0 and R_1

Probability of error

Probability of false alarm

$$P(D_1 \cap H_0) = P(D_1|H_0) \cdot P(H_0)$$

$$= \int_{R_1} w(r|H_0) dx \cdot P(H_0)$$

$$= (1 - \int_{R_0} w(r|H_0) dx \cdot P(H_0)$$

Probability of miss

$$P(D_0 \cap H_1) = P(D_0|H_1) \cdot P(H_1)$$

= $\int_{R_0} w(r|H_1) dx \cdot P(H_1)$

► The sum is

$$P_e = P(H_0) + \int_{R_0} [w(r|H_1) \cdot P(H_1) - w(r|H_0) \cdot P(H_0)] dx$$

Minimum probability of error

- We want to minimize P_e , i.e. to minimize the integral
- ▶ To minimize the integral, we choose R_0 such that for all $r \in R_0$, the term inside the integral is **negative**
 - because integrating over all the interval where the function is negative ensures minimum value of integral
- So, when $w(r|H_1) \cdot P(H_1) w(r|H_0) \cdot P(H_0) < 0$ we have $r \in R_0$, i.e. decision D_0
- ▶ Conversely, when $w(r|H_1) \cdot P(H_1) w(r|H_0) \cdot P(H_0) > 0$ we have $r \in R_1$, i.e. decision D_1
- Therefore

$$w(r|H_1) \cdot P(H_1) - w(r|H_0) \cdot P(H_0) \underset{H_0}{\overset{H_1}{\geqslant}} 0$$

$$\frac{w(r|H_1)}{w(r|H_0)} \underset{H_0}{\overset{H_1}{\geqslant}} \frac{P(H_0)}{P(H_1)}$$

Interpretation

- Similar to ML, but threshold depends on probabilities of the two hypotheses
 - ▶ When one hypotheses is more likely than the other, the threshold is pushed in its favor, towards the other
- Also based on a likelihood ratio test, just like ML

Minimum probability of error - gaussian noise

• Assuming the noise is gaussian (normal), $\mathcal{N}(0, \sigma^2)$

$$w(r|H_1) = e^{-\frac{(r-A)^2}{2\sigma^2}}$$

 $w(r|H_0) = e^{-\frac{r^2}{2\sigma^2}}$

► Apply natural logarithm

$$-\frac{(r-A)^2}{2\sigma^2} + \frac{r^2}{2\sigma^2} \underset{H_0}{\overset{H_1}{\geqslant}} \ln\left(\frac{P(H_0)}{P(H_1)}\right)$$

Equivalently

$$2rA - A^{2} \underset{H_{0}}{\overset{H_{1}}{\gtrless}} 2\sigma^{2} \cdot \ln\left(\frac{P(H_{0})}{P(H_{1})}\right)$$

$$r \underset{H_{0}}{\overset{H_{1}}{\gtrless}} \underbrace{\frac{A^{2} + 2\sigma^{2} \cdot \ln\left(\frac{P(H_{0})}{P(H_{1})}\right)}{2A}}_{T}$$

Decision regions

- ▶ We still compare with a threshold *T*, but its value is shifted towards the less probable hypothesis
 - ► T depends on the ratio $\frac{P(H_0)}{P(H_1)}$
- Decision regions
 - ▶ $R_0 = (-\infty, T]$
 - $ightharpoonup R_1 = [T, \infty)$
 - will be different for other noise distributions (non-gaussian)

Exercises

- An information source provides two messages with probabilities $p(a_0)=\frac{2}{3}$ and $p(a_1)=\frac{1}{3}$. The messages are encoded as constant signals with values -5 (a_0) and 5 (a_1) . The signals are affected by gaussian noise $\mathcal{N}(0,\sigma^2=1)$ The receiver takes one sample r. Decision is done by comparing r with a threshold value T, as follows: if r < T it is decided that the transmitted message is a_0 , otherwise it is a_1 .
 - Find the threshold value T according to the minimum probability of error criterion
 - 2. What if the signal 5 is affected by uniform noise $\mathcal{U}[-4,4]$?
 - 3. What are the probabilities of false alarm and of miss?

Minimum risk (cost) criterion

- ▶ What if we care more about one type of errors (e.g. false alarms) than other kind (e.g. miss)?
- Minimum risk (cost) criterion: assign costs to decisions, minimize average cost
 - $ightharpoonup C_{ij} = {\sf cost}$ of decision D_i when true hypothesis was H_j
 - $C_{00} = \cos t$ for good detection D_0 in case of H_0
 - $C_{10} = \text{cost for false alarm (detection } D_1 \text{ in case of } H_0)$
 - $C_{01} = \text{cost for miss (detection } D_0 \text{ in case of } H_1)$
 - $ightharpoonup C_{11} = {\sf cost}$ for good detection D_1 in case of H_1
- ▶ The risk = the average cost

$$R = C_{00}P(D_0 \cap H_0) + C_{10}P(D_1 \cap H_0) + C_{01}P(D_0 \cap H_1) + C_{11}P(D_1 \cap H_1)$$

Minimum risk criterion: minimize the risk R

Computations

- ▶ Proof on table:
 - ▶ Use Bayes rule
 - Notations: $w(r|H_i)$ (likelihood)
 - Probabilities: $\int_{R_i} w(r|H_j)dV$
- Conclusion, decision rule is

$$\frac{w(r|H_1)}{w(r|H_0)} \underset{H_0}{\overset{H_1}{\geqslant}} \frac{(C_{10} - C_{00})p(H_0)}{(C_{01} - C_{11})p(H_1)}$$

Interpretation

- Similar to ML and to minimum probability of error criteria
 - also uses a likelihood ratio test
- ▶ Both probabilities and the assigned costs can move threshold towards one side or the other
- ▶ If $C_{10} C_{00} = C_{01} C_{11}$, reduces to previous criterion (minimum probability of error)
 - e.g. if $C_{00} = C_{11} = 0$, and $C_{10} = C_{01}$

In gaussian noise

- ▶ If the noise is gaussian (normal), then similar to other criteria, apply logarithm
- Equivalently

$$-(r-A)^{2} + r^{2} \underset{H_{0}}{\overset{H_{1}}{\gtrless}} \underbrace{2\sigma^{2} \cdot \ln\left(\frac{(C_{10} - C_{00})p(H_{0})}{(C_{01} - C_{11})p(H_{1})}\right)}_{C}$$

$$r \underset{H_{0}}{\overset{H_{1}}{\gtrless}} \underbrace{\frac{A^{2} + 2\sigma^{2} \cdot \ln\left(\frac{(C_{10} - C_{00})p(H_{0})}{(C_{01} - C_{11})p(H_{1})}\right)}_{T}}_{C}$$

Example

▶ Example at blackboard: 0 / 5, random noise with $N(0, \sigma^2)$, one sample

Neymar-Pearson criterion

- Neymar-Pearson criterion: maximize probability of a hit $(P(D_1 \cap H_1))$ while keeping probability of false alarms smaller then a limit $(P(D_1 \cap H_0) \leq \lambda)$
- ▶ Deduce the threshold T from the limit condition $P(D_1 \cap H_0) = \lambda$

Exercise

- An information source provides two messages with probabilities $p(a_0) = \frac{2}{3}$ and $p(a_1) = \frac{1}{3}$.
- ▶ The messages are encoded as constant signals with values -5 (a_0) and 5 (a_1).
- ▶ The signals are affected by noise with triangular distribution [-5,5].
- ► The receiver takes one sample r.
- ▶ Decision is done by comparing r with a threshold value T, as follows: if r < T it is decided that the transmitted message is a_0 , otherwise it is a_1 .
 - 1. Find the threshold value T according to the Neymar-Pearson criterion
 - 2. What is the probability of hit?

Two non-zero levels

- ▶ What if the s_0 signal is not 0, but another constant signal $s_0 = B$?
- ▶ Noise distribution $w(r|H_0)$ is centered on B, not 0
- Otherwise, everything else stays the same
- ▶ Performance is defined by the gap between the two levels (A B)
 - ▶ same performance if $s_0 = 0$, $s_1 = A$ or if $s_0 = -\frac{A}{2}$ and $s_1 = \frac{A}{2}$
- Valid for all decision criteria

Differential vs single-ended signalling

- Single-ended signaling: one signal is 0, other is non-zero
 - ▶ $s_0 = 0$, $s_1 = A$
- ▶ Differential signaling: use two non-zero levels with different sign, same absolute value
 - $s_0 = -\frac{A}{2}$, $s_1 = \frac{A}{2}$
- ▶ Which is better?

Differential vs single-ended signalling

- ▶ If gap difference between levels is the same, performance is the same
- ► Average power of a signal = average squared value
- ▶ For differential signal: $P = \left(\pm \frac{A}{2}\right)^2 = \frac{A^2}{4}$
- ► For signal ended signal: $P = P(H_0) \cdot 0 + P(H_1)(A)^2 = \frac{A^2}{2}$
 - assuming equal probabilities $P(H_0) = P(H_1) = \frac{1}{2}$
- Differential uses half the power of single-ended (i.e. better)

Summary of criteria

- \triangleright We have seen decision based on 1 sample r, between 2 constant levels
- All decisions are based on a likelihood-ratio test

$$\frac{w(r|H_1)}{w(r|H_0)} \underset{H_0}{\overset{H_1}{\geqslant}} K$$

- ▶ Different criteria differ in the chosen value of *K* (likelihood threshold)
- Depending on the noise distributions, the real axis is partitioned into regions
 - ▶ region R_0 : if r is in here, decide D_0
 - region R_1 : if r is in here, decide D_1
 - e.g. $R_0 = (-\infty, \frac{A+B}{2}], R_1 = (\frac{A+B}{2}, \infty)$ (ML)

Receiver Operating Characteristic

- ► The receiver performance is usually represented with "Receiver Operating Characteristic" (ROC) graph
- ▶ It is a graph of hit probability $P_d = P(D_1 \cap H_1)$ (correct detection) as a function of false alarm probability $P_{fa} = P(D_1 \cap H_0)$

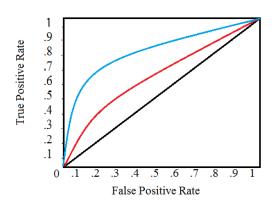


Figure 3: Sample ROC curves

Receiver Operating Characteristic

- ▶ There is always a **tradeoff** between good P_d and bad P_{fa}
 - to increase P_d one must also increase P_{fa}
 - ▶ if we want to make sure we don't miss any real detections (increase P_d), we pay by increasing the chances of false alarms
- ▶ Different criteria = different likelihood thresholds *K* = different points on the graph = different tradeoffs
 - but the tradeoff cannot be avoided
- ▶ How to improve the receiver?
 - i.e. increase P_D while keeping P_{fa} the same

Performance of likelihood-ratio decoding in WGN

- WGN = "White Gaussian Noise"
- Assume equal probabilities $P(H_0) = P(H_1) = \frac{1}{2}$
- All decisions are based on a likelihood-ratio test

$$\frac{w(r|H_1)}{w(r|H_0)} \underset{H_0}{\overset{H_1}{\geqslant}} K$$

► Hit probability is

$$\begin{aligned} P_{hit} &= P(D_1|H_1)P(H_1) \\ &= P(H_1) \int_{T}^{\infty} w(r|H_1) \\ &= P(H_1)(F(\infty) - F(T)) \\ &= \frac{1}{4} \left(1 - erf\left(\frac{T - A}{\sqrt{2}\sigma}\right) \right) \\ &= Q\left(\frac{T - A}{\sqrt{2}\sigma}\right) \end{aligned}$$

Performance of likelihood-ratio decoding in WGN

► False alarm probability is

$$\begin{aligned} P_{fa} &= P(D_1|H_0)P(H_0) \\ &= P(H_0) \int_T^\infty w(r|H_0) \\ &= P(H_0)(F(\infty) - F(T)) \\ &= \frac{1}{4} \left(1 - erf\left(\frac{T - 0}{\sqrt{2}\sigma}\right) \right) \\ &= Q\left(\frac{T}{\sqrt{2}\sigma}\right) \end{aligned}$$

- ► Therefore $\frac{T}{\sqrt{2}\sigma} = Q^{-1}(P_{fa})$
- ► Replacing in *P_{hit}* yields

$$P_{hit} = Q\left(\underbrace{Q^{-1}(P_{fa})}_{constant} - \frac{A}{\sqrt{2}\sigma}\right)$$

Signal-to-noise ratio

- ▶ Signal-to-noise ratio (SNR) = $\frac{\text{power of original signal}}{\text{power of noise}}$
- Average power of a signal = average squared value = $\overline{X^2}$
 - ▶ Original signal power is $\frac{A^2}{2}$
 - ▶ Noise power is $\overline{X^2} = \sigma^2$ (when noise mean value $\mu = 0$)
- ▶ In our case, $SNR = \frac{A^2}{2\sigma^2}$

$$P_{hit} = Q\left(\underbrace{Q^{-1}\left(P_{fa}\right)}_{constant} - \sqrt{SNR}\right)$$

- ▶ For a fixed P_{fa} , P_{hit} increases with SNR
 - Q is a monotonic decreasing function

Performance depends on SNR

- Receiver performance increases with SNR increase
 - ▶ high SNR: good performance
 - poor SNR: bad perfomance

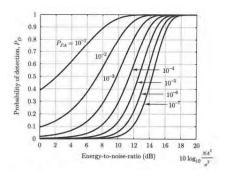


Figure 4: Detection performance depends on SNR

[source: Fundamentals of Statistical Signal Processing, Steven Kay]

Decision between hypotheses

- Statistical decision is not useful merely for detecting signals
- ▶ We are in fact deciding between two different probability distributions
 - based on one sample
- ► For detection of constant signals, we choose between two distributions with different average value
 - ▶ one distribution has average value 0, the other one A
- But we can choose between distributions that differ in other parameters
 - average value, or
 - variance, or
 - ▶ shape, etc

Decision between hypotheses

- Example: We have a sample with value r=2.5. It can come from a distribution $\mathcal{N}(0,\sigma^2=1)$ (hypothesis H_0) or from $\mathcal{N}(0,\sigma^2=2)$ (hypothesis H_1). Which hypothesis do we think is true?
 - ▶ It is the variance that differs, not the average value
- ▶ We can use the exact same criteria as before
 - Draw the two distributions
 - ▶ Compute the likelihoods $w(r|H_0)$ and $w(r|H_1)$ for r
 - ▶ Decide based on likelihood ratio using some criterion