Calculate the SNR after intergration

peter

August 7, 2017

1 Sigma changing

Assuming we have 2-D Gaussian Noise array, which we can create with Numpy:

import numpy as np a = np.random.normal(loc = 0 , scale = 1 , size = (1024,1024))

In array a, the standard deviation is 1, mean is zero. That means in each part of a , the mean and standard deviation should be same or close to it. like we have array b = a[1:1000,1], the $\sigma \approx 1$, mean ≈ 0 .

If we integration an array with shape (N,N) along one axis, the sigma will become:

$$\sigma_i = \sigma_2 \cdot \sqrt{N} \tag{1}$$

like c = a.sum (axis = 0). Array c has shape of (1024,) Then the σ of c is not 1 anymore, it should be 32.

2 Deduction

Definition of Standard Deviation:

$$\sigma = \sqrt{\frac{\sum_{i=1}^{N} (x_i - \bar{x})^2}{N - 1}}$$
 (2)

For a 2-D array,

$$\sigma_2 = \sqrt{\frac{\sum_{i=1}^{N} \sum_{j=1}^{N} (x_{ij} - \bar{x})^2}{(N-1) \cdot (N-1)}}$$
 (3)

If we integration along one axis, $x_{ij} = \sum_{i=1}^{N}$, then the equation above will becomes:

$$\sigma_i = \sqrt{\frac{\sum_{j=1}^{N} (\sum_{i=1}^{N} x_j - \bar{x})^2}{(N-1)}}$$
(4)

As \bar{x} should keep zero, the uper iterms under square root should keep the same, denominator under square root is the only change. Then we get equation (1).