

EED using OSD Sanjeev 3rd Aug '12

Introduction Life Testing Lemmas Efficient Energy Detection in Decentralized Sensor Networks using Ordered Transmissions - A Life Testing Approach

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# System Model and Assumptions (1/2)

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Introduction

Life Testing Lemmas • *N* sensors with *M* observations each. Hypothesis testing at each sensor

$$\begin{aligned} \mathcal{H}_0: Y_i &= s_i + n_i \sim \mathcal{CN}(0, \sigma_s^2 + \sigma_n^2) \\ \mathcal{H}_1: Y_i &= n_i \sim \mathcal{CN}(0, \sigma_n^2), \\ &i \in \{1, 2 \cdots, M\} \end{aligned}$$
 (1)

• Energy Detection (ED) is optimal. Let

$$E_{j} \triangleq \frac{1}{M} \sum_{i=1}^{M} |Y_{i}|^{2}, \quad j = 1, 2, \cdots, N$$
 (2)

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No fading
 σ<sup>2</sup><sub>s</sub> is known



# System Model and Assumptions (2/2)

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$$\mathcal{H}_{0}: E_{j} \sim \Gamma_{D}\left(M, \frac{2(\sigma_{s}^{2} + \sigma_{n}^{2})}{M}\right)$$
$$\mathcal{H}_{1}: E_{j} \sim \Gamma_{D}\left(M, \frac{2\sigma_{n}^{2}}{M}\right)$$
(3)

- Each sensor calculates its  $E_j$  and transmits it after time  $T_i = KE_j$  units. Therefore,  $E_j$ s arrive at the FC in order
- Let  $E_{(j)}$  represent the j<sup>th</sup> ordered statistic i.e.,  $E_{(1)} \leq E_{(2)} \leq \cdots \leq E_{(N)}$
- Goal : Efficient ED using observations *E*<sub>(*j*)</sub> from only r-out-of-N sensors.
- Therefore, efficiency ⇒ saving in number of transmissions



# **Existing "efficient" techniques**

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- Censoring sensors scheme
- Sadler and Blum's scheme



### In this work...

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#### Introduction

- Life Testing Lemmas
- Future Work

- We present a new scheme based on an approach used in life testing
- For no fading, known  $\sigma_n^2$ , and  $\sigma_s^2$  cases, an expression for  $r_{opt}$  is given, which satisfies  $P_D = 1 \beta$ , and  $P_F \le \alpha$ , simultaneously
- We generalize some of the existing results (for exponential case) in life testing, for gamma distributions

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# Life Testing

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## Joint PDF lemma

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The joint PDF of first r ordered statistics of 
$$T_j$$
 is given by  

$$f_{T,r}(t_{(1)}, \cdots, t_{(r)}) = \frac{N!}{(N-r)!} \begin{cases} \frac{\left(\prod_{j=1}^r t_{(j)}\right)^{M-1}}{\left(\frac{\mathscr{D}\sigma^2}{M}\right)^M} \Gamma(M) \\ \frac{\mathscr{D}\sigma^2}{\mathscr{D}\sigma^2} \sum_{j=1}^r \frac{1}{t_{(j)}} \end{cases} \end{cases}^r \left(1 - \frac{\Gamma\left(M, \frac{M}{\mathscr{D}(r)\sigma^2}\right)}{\Gamma M}\right)^{N-r}$$
(4)

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•  $\sigma^2 = \sigma_n^2$  under  $\mathcal{H}_1$  and  $\sigma^2 = \sigma_n^2 + \sigma_s^2$ , under  $\mathcal{H}_0$ .



# Maximum Likelihood Estimate

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### Lemma

The MLE of  $\sigma^2$  from  $T_{(1)}, \dots, T_{(r)}$  is given by the value of  $\sigma^2$  which satisfies

$$\frac{(N-r)t_{(r)}^{M}}{\Gamma(M)\left(\frac{\sigma^{2}}{M}\right)^{M-1}\sum_{m=0}^{M-1}\frac{1}{m!}\left(\frac{Mt_{(r)}}{\sigma^{2}}\right)^{m}} + \sum_{j=1}^{r}t_{(j)} - r.\sigma^{2} = 0 \quad (5)$$

- Denote the solution to above equation as  $\hat{\sigma}_{r,N}^2$
- The detection strategy :  $\hat{\sigma}_{r,N}^2 \ge \tau$
- For *M* = 1, the result rolls back to exponential case, for which 
   *σ*<sup>2</sup><sub>*r*,N</sub> is an efficient estimate of *σ*<sup>2</sup><sub>*r*,N</sub>, and is a sufficient statistic for ED



### A Conjecture

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#### Conjecture

The statistic  $\hat{\sigma}_{r,N}^2$  has the same distribution as  $\hat{\sigma}_{r,r}^2$  i.e.,

$$\widehat{\sigma}_{r,N}^2 \sim \Gamma_D\left(rM, \frac{\sigma^2}{rM}\right)$$
 (6)

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•  $\sigma^2 = \sigma_n^2$  under  $\mathcal{H}_1$  and  $\sigma^2 = \sigma_n^2 + \sigma_s^2$ , under  $\mathcal{H}_0$ .



# Choosing the *r*opt

Lemma

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Introduction Life Testing Lemmas Future Work When both  $\sigma_s^2$  and  $\sigma_n^2$  are known, the detector  $\hat{\sigma}_{r,N}^2 \ge \tau$  meets the criteria

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(a)  $P_D \triangleq \mathcal{P}{H_0|H_0} = 1 - \beta$ , and

(b)  $P_F \triangleq \mathcal{P}{H_0|H_1} \le \alpha$ , when  $\tau$  and r are chosen such that

(i) 
$$\tau = (\sigma_s^2 + \sigma_n^2)\gamma_{inc}^{-1}(\beta, rM, \frac{1}{rM})$$
, and  
(ii)  $\frac{\gamma_{inc}^{-1}(\beta, rM, \frac{1}{rM})}{\gamma_{inc}^{-1}(1 - \alpha, rM, \frac{1}{rM})} \ge \frac{\sigma_n^2}{\sigma_s^2 + \sigma_n^2}$ 



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### Proof.

• Following the conjecture,  $\hat{\sigma}_{r,N}^2 \sim \Gamma_D(rM, \frac{1}{rM})$ ,  $\Rightarrow \frac{\widehat{\sigma}_{r,N}^2}{\sigma^2} \triangleq W \sim \Gamma_D\left(rM, \frac{1}{rM}\right).$ • Need  $P_D = \mathcal{P}\{\widehat{\sigma}_{r,N}^2 > \tau | \sigma^2 = \sigma_s^2 + \sigma_n^2\} =$  $\mathcal{P}\left\{W > \frac{\tau}{\sigma^2 + \sigma^2}\right\} = 1 - \beta.$ Taking the inverse, we get the expression for  $\tau$ • Need  $P_F = \mathcal{P}\{\widehat{\sigma}_{r,N}^2 > \tau | \sigma^2 = \sigma_n^2\} = \mathcal{P}\left\{W > \frac{\tau}{\sigma^2}\right\} \le \alpha$  $\Rightarrow \mathcal{P}\left\{W \leq \frac{\tau}{\sigma_{2}^{2}}\right\} \geq 1 - \alpha$ Taking the inverse,  $\frac{\tau}{\sigma_{e}^{2}} \geq \gamma_{inc}^{-1} \left(1 - \alpha, rM, \frac{1}{rM}\right)$ Substituting for  $\tau$  gives the condition to choose  $r_{opt}$ 



## **Future Work**

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- Comparison with Censoring sensors, and Sadler-Blum schemes
- A suboptimal test :  $t_{(r)} \ge \tau_1$
- Extension of the test to the general ED problem [Urkowitz67]

$$\begin{aligned} \mathcal{H}_0 : E_j &\sim \chi^2_{2M}(2\rho) \\ \mathcal{H}_1 : E_j &\sim \chi^2_{2M}(0) \end{aligned}$$

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A sequential version of the test