



HAL
open science

MSE Lower Bounds conditioned by the energy detector

Eric Chaumette, Jérôme Galy, François Vincent, Alexandre Renaux, Pascal Larzabal

► **To cite this version:**

Eric Chaumette, Jérôme Galy, François Vincent, Alexandre Renaux, Pascal Larzabal. MSE Lower Bounds conditioned by the energy detector. EUSIPCO 2007 - 15th European Signal Processing Conference, Aug 2007, Poznan, Poland. inria-00532904v2

HAL Id: inria-00532904

<https://inria.hal.science/inria-00532904v2>

Submitted on 17 Mar 2020

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

MSE LOWER BOUNDS CONDITIONED BY THE ENERGY DETECTOR

⁽¹⁾Eric Chaumette, ⁽²⁾Jerome Galy, ⁽³⁾Francois Vincent, ⁽⁴⁾Alexandre Renaux and ⁽⁵⁾Pascal Larzabal

- (1) Thales Air Defence, Bagneux, France - eric.chaumette@fr.thalesgroup.com
(2) LIRM, Montpellier, France - galy@lirmm.fr
(3) ENSICA, Toulouse, France - vincent@ensica.fr
(4) Ecole Normale Supérieure, Cachan, France - renaux@satie.ens-cachan.fr
(5) Ecole Normale Supérieure, Cachan, France - larzabal@satie.ens-cachan.fr

ABSTRACT

A wide variety of processing incorporates a binary detection test that restricts the set of observations for parameter estimation. This statistical conditioning must be taken into account to compute the Cramér-Rao bound [1] (CRB) and more generally, lower bounds on the Mean Square Error (MSE) [2]. Therefore, we propose a derivation of some lower bounds - including the CRB - for the deterministic signal model conditioned by the energy detector [3] widely used in signal processing applications.

Index Terms— Parameter Estimation, Signal detection

1. INTRODUCTION

Lower bounds on the MSE in estimating a set of deterministic parameters [1] from noisy observations provide the best performance of any estimators in terms of the MSE. They allow to investigate fundamental limits of a parameter estimation problem or to assess the relative performance of a specific estimator. Historically the first MSE lower bound for deterministic parameters to be derived was the CRB [1], which has been the most widely used since. Its popularity is largely due to its simplicity of calculation, the fact that in many cases, it can be achieved asymptotically (high SNR [4] and/or large number of snapshots [1]) by maximum likelihood estimators (MLEs), and last but not least, its noticeable property of being the lowest bound on the MSE of unbiased estimators, since it derives from the weakest formulation of unbiasedness at the vicinity of any selected value of the parameters [2][5][6]. This initial characterization of locally unbiased estimators has been improved first by Bhattacharyya's work [1][2][5][6] which refined the characterization of local unbiasedness, and significantly generalized by Barankin's work [5], who established the general form of the greatest lower bound of any absolute moment of an unbiased estimator. In the particular case of MSE, his work allows the derivation of the highest lower bound on MSE (BB) since it takes into account the strongest formulation of unbiasedness, that is to say unbiasedness over an interval of parameter values including the selected value [6]. Unfortunately the BB is generally incomputable [6]. Numerous works (see references in [2][6] and [7]) devoted to the computing and placing of bounds on MSE have shown that the CRB and the BB can be regarded as key representative of two general classes of bounds, respectively the Small-Error bounds and the Large-Error bounds. Indeed, in non-linear estimation problems three distinct regions of op-

eration can be observed. In the asymptotic region, the MSE of estimators is small and, in many cases, close to the Small-Error bounds. In the *a priori* performance region where the number of independent snapshots and/or the SNR are very low, the observations provide little information and the MSE is close to that obtained from the prior knowledge about the problem. Between these two extremes, there is an additional ambiguity region, also called the transition region. In this region, the MSE of MLEs deteriorates rapidly with respect to Small-Error bounds and generally exhibits a threshold behavior corresponding to a "performance breakdown" [8] highlighted by Large-Error bounds. As a result, the search for an easily computable but tight approximation of the BB is still a subject worth investigation. Therefore, Quinlan-Chaumette-Larzabal [6] have suggested a new approximation (QCLB) of the BB that allows a better prediction of the SNR value at the start of the transition region than existing approximations with a comparable computational complexity (CRB, Hammersley-Chapman-Robbins bound (HCRB), McAulay-Seidman bound (MSB), Abel bound of order 1 (AB₁)).

Additionally, in nearly all fields of science and engineering, a wide variety of processing requires a binary detection step designed to decide if a signal is present or not in noise. As a detection step restricts the set of observations available for parameter estimation, any accurate MSE lower bound must take this statistical conditioning into account. As a contribution to the theoretical characterization of the joint detection and estimation problem, we propose in the present paper the derivation of above mentioned approximations of the BB (CRB, HCRB, MSB, AB₁, QCLB) for the deterministic signal model conditioned by the energy detector, which is a simple *realizable* test widely used in signal processing applications [3]. We therefore complete the characterization obtained for the CRB in [9].

2. DETERMINISTIC SIGNAL AND ENERGY DETECTOR

In many practical problems of interest, the received data samples is a vector \mathbf{x} consisting of a bandpass signal that can be modelled as a mixture of a complex signal \mathbf{s}_θ and a complex circular zero mean Gaussian noise \mathbf{n} : $\mathbf{x} = \mathbf{s}_\theta + \mathbf{n}$. In the deterministic signal model, the signal of interest \mathbf{s}_θ is deterministic and depends on a vector of unknown deterministic parameters θ . Therefore $\mathbf{x} \sim \mathcal{CN}_L(\mathbf{m}_\mathbf{x}, \mathbf{C}_\mathbf{x})$, i.e. is complex circular Gaussian of dimension L with mean $\mathbf{m}_\mathbf{x} = \mathbf{s}_\theta$ and covariance matrix $\mathbf{C}_\mathbf{x}$, with p.d.f. [3, §13]:

$$f_\theta(\mathbf{x}) = f_{\mathcal{CN}_L}(\mathbf{s}_\theta, \mathbf{C}_\mathbf{x}, \mathbf{x}) = \frac{e^{-(\mathbf{x}-\mathbf{s}_\theta)^H \mathbf{C}_\mathbf{x}^{-1} (\mathbf{x}-\mathbf{s}_\theta)}}{\pi^L |\mathbf{C}_\mathbf{x}|} \quad (1)$$

Additionally, in some of these practical problems, the signal of interest \mathbf{s}_θ is not always present. Such problems require first a binary detection step - decision rule - designed to decide if the signal of interest \mathbf{s}_θ is present or not in the noise before running any estimation scheme [2]. Let us recall that optimal decision rules are based on the exact statistics of the observations [3, §3]. Their expressions require knowledge of the p.d.f. of observations under each hypothesis and the *a priori* probability of each hypothesis, if known (Bayes criterion). If no *a priori* probability of hypotheses is available, then in the particular case of binary hypothesis testing the criterion used most often is the likelihood ratio test (LRT) derived by Neyman-Pearson. Unfortunately these optimal detection tests are generally not *realizable* since they almost always depend at least on certain of unknown parameters of \mathbf{s}_θ . There are intended for providing the best attainable performance of any decision rule for a given problem [3, §3]. Therefore, a common approach to design *realizable* tests is to replace the unknown parameters by estimates function of observations, the detection problem becoming a composite hypothesis testing problem (CHTP) [3, §6]. Although not necessarily optimal for detection performance, the estimates are generally chosen in the maximum likelihood sense, so obtaining the generalized likelihood ratio test (GLRT). If \mathbf{C}_x is known and \mathbf{s}_θ supposed to be completely unknown, then the GLRT reduces to the energy detector [3, §7.3]:

$$\|\mathbf{W}_x^{-1}\mathbf{x}\|^2 = \mathbf{x}^H \mathbf{C}_x^{-1} \mathbf{x} \geq T, \quad \mathbf{C}_x = \mathbf{W}_x \mathbf{W}_x^H \quad (2)$$

where T is the detection threshold. It is a simple practical *realizable* detection test that can be used in any application. Additionally from a theoretical standpoint, one can expect a detection performance of the GLRT derived from the parametric model of \mathbf{s}_θ somewhere between the Neyman-Pearson detector and the energy detector.

3. BACKGROUND ON THE QCLB

The general approach lately introduced in [6] allows to revisit existing bounds by exploring the unbiasedness assumptions, from its *weakest* formulation (CRB) to its *strongest* formulation (BB). This approach has suggested a new approximation (QCLB) of the BB that allows a better prediction of the SNR threshold value than existing approximations (CRB, HCRB, MSB, AB_1), with a comparable computational complexity. Indeed, all mentioned lower bounds can be computed from the components of QCLB with rearrangement (see §4). For the sake of simplicity, we focus on the estimation of a single real function $g(\theta)$ of a single unknown real deterministic parameter θ . Ω denotes the observation space, Θ the parameter space and \mathbb{F}_Ω the real vector space of square integrable functions over Ω . A fundamental property of the MSE of a particular estimator $\widehat{g(\theta_0)}(\mathbf{x}) \in \mathbb{F}_\Omega$ of $g(\theta_0)$, where θ_0 is a selected value of the parameter θ , is that it is a norm associated with a particular scalar product $\langle \cdot | \cdot \rangle_{\theta_0}$:

$$MSE_{\theta_0} [\widehat{g(\theta_0)}] = \left\| \widehat{g(\theta_0)}(\mathbf{x}) - g(\theta_0) \right\|_{\theta_0}^2$$

$$\langle g(\mathbf{x}) | h(\mathbf{x}) \rangle_{\theta_0} = E_{\theta_0} [g(\mathbf{x}) h(\mathbf{x})] = \int g(\mathbf{x}) h(\mathbf{x}) f_{\theta_0}(\mathbf{x}) d\mathbf{x}$$

In the search for a lower bound on the MSE, this property allows the use of two equivalent fundamental results: the generalization of the Cauchy-Schwartz inequality to Gram matrices (generally referred to as the "covariance inequality") and the minimization of a norm under linear constraints introduced hereinafter. Let \mathbb{U} be an Euclidean vector space of any dimension (finite or infinite) on the body of real numbers \mathbb{R} which has a scalar product $\langle \cdot | \cdot \rangle$. Let $(\mathbf{c}_1, \dots, \mathbf{c}_K)$ be a free family of K vectors of \mathbb{U} and $\mathbf{v} = (v_1, \dots, v_K)^T$ a vector of \mathbb{R}^K . The problem of the minimization of $\|\mathbf{u}\|^2$ under the K linear

constraints $\langle \mathbf{u} | \mathbf{c}_k \rangle = v_k, k \in [1, K]$ then has the solution:

$$\min \{ \|\mathbf{u}\|^2 \} = \mathbf{v}^T \mathbf{G}^{-1} \mathbf{v} \quad \text{for} \quad \mathbf{u}_{opt} = \sum_{k=1}^K \alpha_k \mathbf{c}_k \quad (3)$$

$$(\alpha_1, \dots, \alpha_K)^T = \boldsymbol{\alpha} = \mathbf{G}^{-1} \mathbf{v}, \quad \mathbf{G}_{n,k} = \langle \mathbf{c}_k | \mathbf{c}_n \rangle$$

As introduced by Barankin [5], the ultimate constraint that an unbiased estimator $\widehat{g(\theta_0)}(\mathbf{x})$ of $g(\theta_0)$ should verify is to be unbiased for all possible values of the unknown parameter:

$$E_{\theta} [\widehat{g(\theta_0)}(\mathbf{x})] = g(\theta), \quad \forall \theta \in \Theta \quad (4)$$

In this case the problem of interest becomes:

$$\min \{ MSE_{E_{\theta_0}} [\widehat{g(\theta_0)}] \} \quad \text{under} \quad E_{\theta} [\widehat{g(\theta_0)}(\mathbf{x})] = g(\theta), \quad (5)$$

$\forall \theta \in \Theta$ and corresponds to the search for the locally-best unbiased estimator. Unfortunately, it is generally impossible to find an analytical solution of (5) providing the BB. Nevertheless the BB can be approximated by discretization of Barankin unbiasedness definition (4). A general approach introduced in [6] consists in partitioning the parameter space Θ in N real sub-intervals $I_n = [\theta_n, \theta_{n+1}[$ where (4) is piecewise approximated by the constraints, $\theta_n + d\theta \in I_n$:

$$E_{\theta_n+d\theta} [\widehat{g(\theta_0)}(\mathbf{x})] = g(\theta_n + d\theta) + o(d\theta^{L_n}) \quad (6)$$

Provided that both $f_{\theta}(\mathbf{x})$ and $g(\theta)$ can be developed in piecewise series expansions of order L_n , then $\min \{ MSE_{E_{\theta_0}} [\widehat{g(\theta_0)}] \}$ under (6) is easily obtained using (3) [6]. Designating the BB approximations obtained as N -piecewise BB approximation of *homogeneous* order L , if on all sub-intervals I_n the series expansions are of the same order L , and of *heterogeneous* orders $\{L_1, \dots, L_N\}$ if otherwise, this approach suggests a straightforward practical BB approximation: the QCLB based on a $N + 1$ -piecewise BB approximation of *homogeneous* order 1 defined by the constraints:

$$\bullet E_{\theta_n+d\theta} [\widehat{g(\theta_0)}(\mathbf{x})] = g(\theta_n + d\theta) + o(d\theta), \quad \theta_n + d\theta \in I_n$$

The QCLB is therefore a generalization of the CRB based on a 1-piecewise BB approximation of *homogeneous* order 1:

$$\bullet E_{\theta_0+d\theta} [\widehat{g(\theta_0)}(\mathbf{x})] = g(\theta_0 + d\theta) + o(d\theta), \quad \theta_0 + d\theta \in \Theta,$$

is as well a generalization of the usual BB approximation used in the open literature, i.e. the MSB, based on an $N + 1$ -piecewise BB approximation of *homogeneous* order 0:

$$\bullet E_{\theta_n+d\theta} [\widehat{g(\theta_0)}(\mathbf{x})] = g(\theta_n + d\theta) + O(d\theta), \quad \theta_n + d\theta \in I_n$$

and a generalization of the AB_1 based on a $N + 1$ -piecewise BB approximation of *heterogeneous* order $\{1, 0, \dots, 0\}$:

$$\bullet \begin{cases} E_{\theta_0+d\theta} [\widehat{g(\theta_0)}(\mathbf{x})] = g(\theta_0 + d\theta) + o(d\theta), \quad \theta_0 + d\theta \in I_0 \\ E_{\theta_n+d\theta} [\widehat{g(\theta_0)}(\mathbf{x})] = g(\theta_n + d\theta) + O(d\theta), \quad \theta_n + d\theta \in I_{n>1} \end{cases}$$

For any set of $N + 1$ test points $\{\theta_n\}_{[1, N+1]} = \{\theta_0\} \cup \{\theta_n\}_{[1, N]}$ (or set of $N + 1$ sub-intervals I_n), the QCLB verify $QCLB \geq AB_1 \geq \max \{MSB, CRB\}$ and is given by:

$$QCLB = \mathbf{v}^T \begin{bmatrix} \mathbf{MS} & \mathbf{C} \\ \mathbf{C}^T & \mathbf{EFI} \end{bmatrix}^{-1} \mathbf{v} \quad (7)$$

$$\mathbf{v} = \left(\Delta \mathbf{g}^T, \left(\dots, \frac{\partial g(\theta_n)}{\partial \theta}, \dots \right)^T, \Delta \mathbf{g}^T = (\dots, g(\theta_n) - g(\theta_0), \dots), \right.$$

$$\left. \mathbf{MS}_{n,t} = E_{\theta_0} \left[\frac{f_{\theta_n}(\mathbf{x}) f_{\theta_t}(\mathbf{x})}{f_{\theta_0}(\mathbf{x})^2} \right], \mathbf{C}_{n,l} = E_{\theta_0} \left[\frac{\partial \ln f_{\theta_l}(\mathbf{x})}{\partial \theta} \frac{f_{\theta_n}(\mathbf{x}) f_{\theta_l}(\mathbf{x})}{f_{\theta_0}(\mathbf{x})^2} \right], \right.$$

$\mathbf{EFI}_{n,l} = E_{\theta_0} \left[\frac{\partial \ln f_{\theta_n}(\mathbf{x})}{\partial \theta} \frac{\partial \ln f_{\theta_l}(\mathbf{x})}{\partial \theta} \frac{f_{\theta_n}(\mathbf{x}) f_{\theta_l}(\mathbf{x})}{f_{\theta_0}(\mathbf{x})^2} \right]$ (Extended Fisher Information). An immediate generalization consists of taking their supremum over sub-interval definitions (set of test points).

4. CONDITIONAL LOWER BOUNDS

In this section, we provide an extension of QCLB analytical expression - and therefore of the CRB, HCRB, MSB and AB₁ - by taking into account the energy detector. Indeed, if \mathcal{D} is a *realizable* conditioning event, conditional bounds are obtained by substituting \mathcal{D} and $f_{\theta}(\mathbf{x} | \mathcal{D})$ for Ω and $f_{\theta}(\mathbf{x})$ in the various expressions [2]:

$$\begin{aligned} \mathbf{MS}_{n,l} &= E_{\theta_0} \left[\frac{f_{\theta_n}(\mathbf{x} | \mathcal{D}) f_{\theta_l}(\mathbf{x} | \mathcal{D})}{f_{\theta_0}(\mathbf{x} | \mathcal{D})^2} \middle| \mathcal{D} \right] \\ \mathbf{C}_{n,l} &= E_{\theta_0} \left[\frac{\frac{\partial \ln f_{\theta_l}(\mathbf{x} | \mathcal{D})}{\partial \theta} \frac{f_{\theta_n}(\mathbf{x} | \mathcal{D}) f_{\theta_l}(\mathbf{x} | \mathcal{D})}{f_{\theta_0}(\mathbf{x} | \mathcal{D})^2}}{\frac{\partial \ln f_{\theta_n}(\mathbf{x} | \mathcal{D})}{\partial \theta} \frac{\partial \ln f_{\theta_l}(\mathbf{x} | \mathcal{D})}{\partial \theta}} \middle| \mathcal{D} \right] \\ \mathbf{EFI}_{n,l} &= E_{\theta_0} \left[\frac{\frac{\partial \ln f_{\theta_n}(\mathbf{x} | \mathcal{D})}{\partial \theta} \frac{\partial \ln f_{\theta_l}(\mathbf{x} | \mathcal{D})}{\partial \theta}}{\frac{f_{\theta_n}(\mathbf{x} | \mathcal{D}) f_{\theta_l}(\mathbf{x} | \mathcal{D})}{f_{\theta_0}(\mathbf{x} | \mathcal{D})^2}} \middle| \mathcal{D} \right] \end{aligned}$$

If $f_{\theta}(\mathbf{x})$ is given by (1) and $\mathcal{D} = \{\mathbf{x} | \mathbf{x}^H \mathbf{C}_x^{-1} \mathbf{x} \geq T\}$ is the event of the energy detector (2), then [9]:

$$P_{\mathcal{D}}(\mathbf{s}_{\theta}) = \int_{\mathcal{D}} f_{\theta}(\mathbf{x}) d\mathbf{x} = \int_{t \geq T} f_{\chi_{2L}^2}(\mathbf{s}_{\theta}^H \mathbf{C}_x^{-1} \mathbf{s}_{\theta}, 1, t) dt \quad (8)$$

where $f_{\chi_{2L}^2}(\delta^2, \sigma^2, t)$ is the p.d.f. of a non central chi-square random variable with $2L$ degrees of freedom:

$$f_{\chi_{2L}^2}(\delta^2, \sigma^2, t) = \frac{e^{-\frac{t+\delta^2}{\sigma^2}} \mathcal{I}_{L-1}\left(\frac{2\delta\sqrt{t}}{\sigma^2}\right) \left(\frac{\sqrt{t}}{\delta}\right)^{(L-1)}}{\sigma^2}$$

$\mathcal{I}_L(z)$ being the modified Bessel functions of the first kind [3, p 26]. Then a few lines of algebra leads to:

$$\begin{aligned} \frac{f_{\theta_n}(\mathbf{x} | \mathcal{D}) f_{\theta_l}(\mathbf{x} | \mathcal{D})}{f_{\theta_0}(\mathbf{x} | \mathcal{D})} &= (\mathbf{MS}_{n,l}) f_{\mathcal{CN}_L}(\mathbf{m}_x, \mathbf{C}_x, \mathbf{x} | \mathcal{D}) \\ \mathbf{m}_x &= \mathbf{s}_{\theta_n} + \mathbf{s}_{\theta_l} - \mathbf{s}_{\theta_0} \end{aligned}$$

$$\begin{aligned} \mathbf{MS}_{n,l} &= e^{2 \operatorname{Re}\{(\mathbf{s}_{\theta_n} - \mathbf{s}_{\theta_0})^H \mathbf{C}_x^{-1} (\mathbf{s}_{\theta_l} - \mathbf{s}_{\theta_0})\}} \\ &\quad \frac{P_{\mathcal{D}}(\mathbf{s}_{\theta_0}) P_{\mathcal{D}}(\mathbf{s}_{\theta_n} + \mathbf{s}_{\theta_l} - \mathbf{s}_{\theta_0})}{P_{\mathcal{D}}(\mathbf{s}_{\theta_n}) P_{\mathcal{D}}(\mathbf{s}_{\theta_l})} \quad (9) \end{aligned}$$

Let us denote $E[\mathbf{x} | \mathcal{D}] = \int_{\mathcal{D}} \mathbf{x} f_{\mathcal{CN}_L}(\mathbf{m}_x, \mathbf{C}_x, \mathbf{x} | \mathcal{D}) d\mathbf{x}$. Since $\frac{\partial \ln f_{\theta}(\mathbf{x} | \mathcal{D})}{\partial \theta} = 2 \operatorname{Re} \left\{ \frac{\partial \mathbf{s}_{\theta}^H}{\partial \theta} \mathbf{C}_x^{-1} (\mathbf{x} - \mathbf{s}_{\theta}) \right\} - \frac{\partial \ln P_{\mathcal{D}}(\mathbf{s}_{\theta})}{\partial \theta}$, then:

$$\begin{aligned} \mathbf{C}_{n,l} &= (\mathbf{MS}_{n,l}) E \left[\frac{\partial \ln f_{\theta_l}(\mathbf{x} | \mathcal{D})}{\partial \theta} \middle| \mathcal{D} \right] \\ \mathbf{C}_{n,l} &= (\mathbf{MS}_{n,l}) \left[2 \operatorname{Re} \left\{ \frac{\partial \mathbf{s}_{\theta_l}^H}{\partial \theta} \mathbf{C}_x^{-1} (E[\mathbf{x} | \mathcal{D}] - \mathbf{s}_{\theta_l}) \right\} \right. \\ &\quad \left. - \frac{\partial \ln P_{\mathcal{D}}(\mathbf{s}_{\theta_l})}{\partial \theta} \right] \quad (10) \end{aligned}$$

$$\mathbf{EFI}_{n,l} = (\mathbf{MS}_{n,l}) E \left[\frac{\partial \ln f_{\theta_n}(\mathbf{x} | \mathcal{D})}{\partial \theta} \frac{\partial \ln f_{\theta_l}(\mathbf{x} | \mathcal{D})}{\partial \theta} \middle| \mathcal{D} \right]$$

$$\begin{aligned} \mathbf{EFI}_{n,l} &= (\mathbf{MS}_{n,l}) \left[2 \operatorname{Re} \left\{ \frac{\partial \mathbf{s}_{\theta_n}^H}{\partial \theta} \mathbf{C}_x^{-1} \mathbf{A}_{n,l} \mathbf{C}_x^{-1} \frac{\partial \mathbf{s}_{\theta_l}}{\partial \theta} \right\} \right. \\ &\quad \left. + 2 \operatorname{Re} \left\{ \frac{\partial \mathbf{s}_{\theta_n}^H}{\partial \theta} \mathbf{C}_x^{-1} \mathbf{B}_{n,l} (\mathbf{C}_x^{-1})^T \frac{\partial \mathbf{s}_{\theta_l}^*}{\partial \theta} \right\} \right. \\ &\quad \left. + \frac{\partial \ln P_{\mathcal{D}}(\mathbf{s}_{\theta_n})}{\partial \theta} \frac{\partial \ln P_{\mathcal{D}}(\mathbf{s}_{\theta_l})}{\partial \theta} \right. \\ &\quad \left. - 2 \frac{\partial \ln P_{\mathcal{D}}(\mathbf{s}_{\theta_l})}{\partial \theta} \operatorname{Re} \left\{ \frac{\partial \mathbf{s}_{\theta_n}^H}{\partial \theta} \mathbf{C}_x^{-1} (E[\mathbf{x} | \mathcal{D}] - \mathbf{s}_{\theta_n}) \right\} \right. \\ &\quad \left. - 2 \frac{\partial \ln P_{\mathcal{D}}(\mathbf{s}_{\theta_n})}{\partial \theta} \operatorname{Re} \left\{ \frac{\partial \mathbf{s}_{\theta_l}^H}{\partial \theta} \mathbf{C}_x^{-1} (E[\mathbf{x} | \mathcal{D}] - \mathbf{s}_{\theta_l}) \right\} \right] \quad (11) \end{aligned}$$

$$\mathbf{A}_{n,l} = E \left[(\mathbf{x} - \mathbf{s}_{\theta_l})(\mathbf{x} - \mathbf{s}_{\theta_n})^H \middle| \mathcal{D} \right]$$

$$\mathbf{A}_{n,l} = E[\mathbf{x}\mathbf{x}^H | \mathcal{D}] - E[\mathbf{x} | \mathcal{D}] \mathbf{s}_{\theta_n}^H - \mathbf{s}_{\theta_l} E[\mathbf{x} | \mathcal{D}]^H + \mathbf{s}_{\theta_l} \mathbf{s}_{\theta_n}^H$$

$$\mathbf{B}_{n,l} = E \left[(\mathbf{x} - \mathbf{s}_{\theta_l})(\mathbf{x} - \mathbf{s}_{\theta_n})^T \middle| \mathcal{D} \right]$$

$$\mathbf{B}_{n,l} = E[\mathbf{x}\mathbf{x}^T | \mathcal{D}] - E[\mathbf{x} | \mathcal{D}] \mathbf{s}_{\theta_n}^T - \mathbf{s}_{\theta_l} E[\mathbf{x} | \mathcal{D}]^T + \mathbf{s}_{\theta_l} \mathbf{s}_{\theta_n}^T$$

where [9]:

$$\begin{aligned} E[\mathbf{x} | \mathcal{D}] &= \frac{1 - P_{L+1}(\mathbf{m}_x)}{1 - P_L(\mathbf{m}_x)} \mathbf{m}_x \\ E[\mathbf{x}\mathbf{x}^H | \mathcal{D}] &= \frac{1 - P_{L+1}(\mathbf{m}_x)}{1 - P_L(\mathbf{m}_x)} \mathbf{C}_x + \frac{1 - P_{L+2}(\mathbf{m}_x)}{1 - P_L(\mathbf{m}_x)} \mathbf{m}_x \mathbf{m}_x^H \\ E[\mathbf{x}\mathbf{x}^T | \mathcal{D}] &= \frac{1 - P_{L+2}(\mathbf{m}_x)}{1 - P_L(\mathbf{m}_x)} \mathbf{m}_x \mathbf{m}_x^T \\ \frac{\partial \ln P_{\mathcal{D}}(\mathbf{s}_{\theta})}{\partial \theta} &= \left(\frac{P_L(\mathbf{s}_{\theta}) - P_{L+1}(\mathbf{s}_{\theta})}{1 - P_L(\mathbf{s}_{\theta})} \right) \frac{\partial (\mathbf{s}_{\theta}^H \mathbf{C}_x^{-1} \mathbf{s}_{\theta})}{\partial \theta} \\ P_{\mathcal{D}}(\mathbf{s}_{\theta}) &= 1 - P_L(\mathbf{s}_{\theta}) \\ P_L(\mathbf{s}) &= \int_0^T f_{\chi_{2L}^2}(\mathbf{s}^H \mathbf{C}_x^{-1} \mathbf{s}, 1, t) dt \end{aligned}$$

Finally the conditional QCLB is given by (7) computed according to (9)(10)(11) and the conditional MSB, AB₁, CRB are given by:

$$\mathbf{MSB} = \Delta \mathbf{g}^T [\mathbf{MS}]^{-1} \Delta \mathbf{g}$$

$$\mathbf{AB}_1 = \mathbf{v}^T \begin{bmatrix} \mathbf{MS} & \mathbf{c} \\ \mathbf{c}^T & \mathbf{EFI}_{0,0} \end{bmatrix}^{-1} \mathbf{v}, \quad \begin{cases} \mathbf{c} = (\dots, \mathbf{C}_{n,0}, \dots)^T \\ \mathbf{v} = (\Delta \mathbf{g}^T, \frac{\partial g(\theta_0)}{\partial \theta})^T \end{cases}$$

$$\mathbf{CRB} = \frac{\partial g(\theta_0)}{\partial \theta} [\mathbf{EFI}_{0,0}]^{-1} \frac{\partial g(\theta_0)}{\partial \theta}$$

where [9]:

$$\begin{aligned} \mathbf{EFI}_{0,0} &= 2 \operatorname{Re} \left\{ \frac{\partial \mathbf{s}_{\theta_0}^H}{\partial \theta} \mathbf{C}_x^{-1} \frac{\partial \mathbf{s}_{\theta_0}}{\partial \theta} \right\} \left(\frac{1 - P_{L+1}(\theta_0)}{1 - P_L(\theta_0)} \right) \\ &\quad + w_L(\theta_0) \left(\frac{\partial (\mathbf{s}_{\theta_0}^H \mathbf{C}_x^{-1} \mathbf{s}_{\theta_0})}{\partial \theta} \right)^2 \\ w_L(\theta) &= \frac{2P_{L+1}(\theta) - P_L(\theta) - P_{L+2}(\theta)}{1 - P_L(\theta)} - \left(\frac{P_{L+1}(\theta) - P_L(\theta)}{1 - P_L(\theta)} \right)^2 \end{aligned}$$

5. SINGLE TONE THRESHOLD ANALYSIS

Let us consider the reference estimation problem where the vector \mathbf{x} is modelled by:

$$\mathbf{x} = \alpha \psi(\theta) + \mathbf{n}, \quad \psi(\theta) = [1, e^{j2\pi\theta}, \dots, e^{j2\pi(L-1)\theta}]^T, \quad \theta \in]-0.5, 0.5[$$

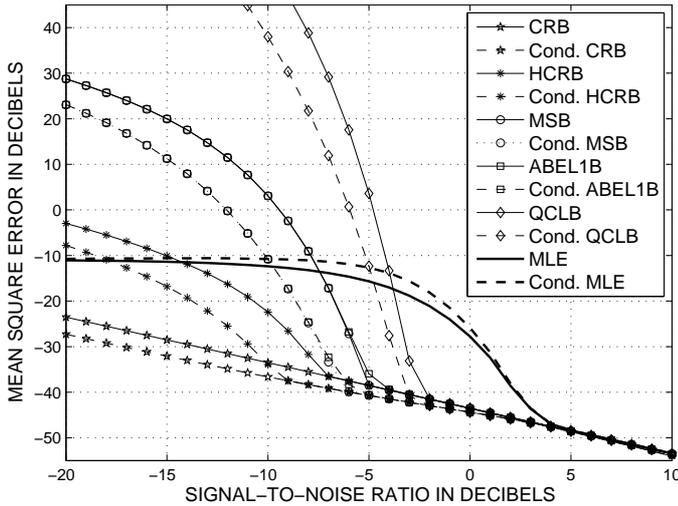


Fig. 1. MSE of MLE and MSE Lower Bounds conditioned or not by the Energy Detector versus SNR, $L = 10$, $P_{FA} = 10^{-3}$

i.e. $\mathbf{s}_\theta = a\psi(\theta)$ and $\mathbf{C}_\mathbf{x} = \mathbf{Id}$, a^2 being the SNR ($a > 0$). Then $\frac{\partial \ln P_D(\mathbf{s}_\theta)}{\partial \theta} = 0$ and $\hat{\theta}_{ML} = \max_{\theta} \{\text{Re} [\psi(\theta)^H \mathbf{x}]\}$.

For any set of $N + 1$ test points $\{\theta_n\}_{[1, N+1]}$, only the MSB, the AB_1 and the QCLB are of a comparable complexity. Nevertheless, we also include in the comparison the HCRB as it is the simplest representative of Large Errors bounds. For the sake of fair comparison with the HCRB which is the supremum of the MSB where $\{\theta_n\}_{[1, 2]} = \{\theta_0, \theta_0 + d\theta\}$, the MSB, AB_1 , QCLB are also computed as supremum over the possible values of $\{\theta_n\}_{[1, N+1]}$. For the sake of simplicity $\{\theta_n\}_{[1, 3]} = \{\theta_0, \theta_0 + d\theta, \theta_0 - d\theta\}$. We consider the reference estimation case where $\theta_0 = 0$.

Figure (1) shows the evolution of the various bounds, conditioned or not by the Energy Detector, as a function of SNR in the case of $L = 10$ samples and $P_{FA} = 10^{-3}$. The MSE of the MLE is also shown in order to compare the threshold behaviour of the bounds (10^6 trials). As expected, the QCLB keeps providing a significant improvement in the prediction of the SNR threshold value, whatever the observations are conditioned or not (same results can be observed for $L = 2, 4, \dots, 32$ and $P_{FA} = 10^{-1}, 10^{-2}, \dots, 10^{-6}$).

A more unexpected and counter-intuitive result is the increase of the MSE of the MLE in the transition region as the detection threshold increases (or as the P_{FA} decreases) highlighted by figure (2). Indeed, intuitively, a detection step is expected to decrease the MSE of the MLE by selecting instances with relatively high signal energy - sufficient to exceed the detection threshold - and disregarding instances belonging to the *a priori* region that deteriorate the MSE. The former analysis is reinforced theoretically by the lower bounds behavior (CRB and QCLB) in figure (2) and has also been reinforced so far practically by results obtained in [2] for the monopulse ratio estimation problem under a stochastic signal model. Again, if we consider the stochastic case, i.e. $a \sim \mathcal{CN}_1(0, snr)$, then $\hat{\theta}_{ML} = \max_{\theta} \{|\psi(\theta)^H \mathbf{x}|^2\}$ and one can check that the behavior of its MSE is the opposite and true to the general intuition. This paradoxical result clearly addresses a challenging theoretical issue that will have to be the subject of further research.

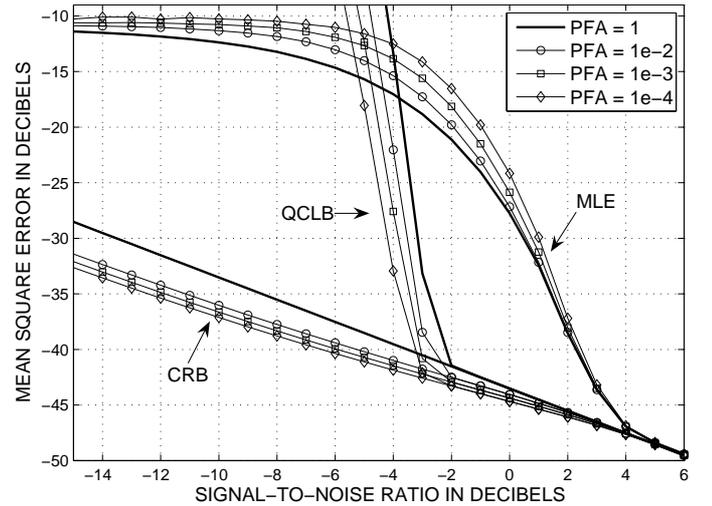


Fig. 2. MSE of MLE, CRB and QCLB conditioned or not by the Energy Detector versus SNR, $L = 10$, $P_{FA} = 10^{-2}, 10^{-3}, 10^{-4}$

6. CONCLUSION

The derivation of lower bounds on MSE (CRB, HCRB, MSB, AB_1 , QCLB) for the deterministic signal model conditioned by the Energy Detector will allow to update the estimation performance analysis for a wide variety of processing. Additionally, we have shown that the QCLB keeps providing a significant improvement in the prediction of the SNR threshold value, whatever the observations are conditioned or not, in comparison with the MSB (the usual BB approximation used in the open literature [7]).

7. REFERENCES

- [1] H.L. Van Trees, "Detection, Estimation and Modulation Theory, Part 1", New York, Wiley, 1968
- [2] E. Chaumette, P. Larzabal, P. Forster, "On the Influence of a Detection Step on Lower Bounds for Deterministic Parameters Estimation", IEEE Trans. on SP, vol 53, pp 4080-4090, 2005
- [3] S.M. Kay, "Fundamentals of Statistical Signal Processing: detection theory", Prentice-Hall, 1998
- [4] A. Renaux, P. Forster, E. Chaumette, P. Larzabal, "On the High SNR CML Estimator Full Statistical Characterization", to appear in IEEE Trans. on SP
- [5] E.W. Barankin, "Locally best unbiased estimates", Ann. Math. Stat., vol. 20, pp 477-501, 1949
- [6] A. Quinlan, E. Chaumette, P. Larzabal, "A direct method to generate approximations of the barankin bound", ICASSP Conf. 2006, Vol III, pp 808-811
- [7] J. Tabrikian, J.L. Kromik, "Barankin bounds for source localization in an uncertain ocean environment", IEEE Trans. on SP, vol 47, pp 2917-2927, 1999
- [8] D.C. Rife, R.R. Boorstyn, "Single tone parameter estimation from discrete-time observations", IEEE Trans. on IT, vol 20, pp 591-598, 1974
- [9] E. Chaumette, P. Larzabal, "Cramér-Rao Bound Conditioned by the Energy Detector", submitted to IEEE SP letters