

A Bound on Mean-Square Estimation Error Accounting for System Model Mismatch

Wen Xu

RD Instruments
phone: 858-689-8682
email: wxu@rdinstruments.com

Christ D. Richmond

MIT Lincoln Laboratory
email: christ@ll.mit.edu

Kristine L. Bell

George Mason University
email: kbell@gmu.edu

Arthur B. Baggeroer

Massachusetts Institute of Technology
email: abb@boreas.mit.edu

Abstract In typical array processing problems, the signal observation is a function of the parameter set to be estimated as well as some background system model assumed known. The modeled background could differ from the true one, leading to biased estimates even at high signal-to-noise ratio (SNR). To analyze this system model mismatch problem, a Ziv-Zakai-type lower bound on the mean-square error is developed based on the mismatched likelihood ratio test (MLRT). At high SNR, the bound incorporates the increase in mean-square error due to estimation bias; at low SNR, it includes the threshold effect due to estimation ambiguity. The kernel of the bound's evaluation is the error probability associated with the MLRT. A closed-form expression for this error probability is derived under a data model typical of the array problem assuming random signal embedded in random noise, both of which can be spatially correlated and potentially mismatched. The development is applied to plane-wave bearing estimation with array shape mismatch and matched-field source localization with channel parameter mismatch. Examples demonstrate that the developed bound describes the simulations of the maximum likelihood estimate well, including the sidelobe-introduced threshold behavior and the bias at high SNR.

[1] Y. Rockah and P.M. Schultheiss, "Array Shape Calibration Using Sources in Unknown Locations—Part I: Far-field Sources," IEEE Trans. Acoustics, Speech, and Signal Processing, Vol. 35, pp. 286–299, Mar. 1987.

Report Documentation Page				Form Approved OMB No. 0704-0188	
Public reporting burden for the collection of information is estimated to average 1 hour per response, including the time for reviewing instructions, searching existing data sources, gathering and maintaining the data needed, and completing and reviewing the collection of information. Send comments regarding this burden estimate or any other aspect of this collection of information, including suggestions for reducing this burden, to Washington Headquarters Services, Directorate for Information Operations and Reports, 1215 Jefferson Davis Highway, Suite 1204, Arlington VA 22202-4302. Respondents should be aware that notwithstanding any other provision of law, no person shall be subject to a penalty for failing to comply with a collection of information if it does not display a currently valid OMB control number.					
1. REPORT DATE 20 DEC 2004		2. REPORT TYPE N/A		3. DATES COVERED -	
4. TITLE AND SUBTITLE A Bound on Mean-Square Estimation Error Accounting for System Model Mismatch				5a. CONTRACT NUMBER	
				5b. GRANT NUMBER	
				5c. PROGRAM ELEMENT NUMBER	
6. AUTHOR(S)				5d. PROJECT NUMBER	
				5e. TASK NUMBER	
				5f. WORK UNIT NUMBER	
7. PERFORMING ORGANIZATION NAME(S) AND ADDRESS(ES) RD Instruments; MIT Lincoln Laboratory				8. PERFORMING ORGANIZATION REPORT NUMBER	
9. SPONSORING/MONITORING AGENCY NAME(S) AND ADDRESS(ES)				10. SPONSOR/MONITOR'S ACRONYM(S)	
				11. SPONSOR/MONITOR'S REPORT NUMBER(S)	
12. DISTRIBUTION/AVAILABILITY STATEMENT Approved for public release, distribution unlimited					
13. SUPPLEMENTARY NOTES See also, ADM001741 Proceedings of the Twelfth Annual Adaptive Sensor Array Processing Workshop, 16-18 March 2004 (ASAP-12, Volume 1)., The original document contains color images.					
14. ABSTRACT					
15. SUBJECT TERMS					
16. SECURITY CLASSIFICATION OF:			17. LIMITATION OF ABSTRACT UU	18. NUMBER OF PAGES 15	19a. NAME OF RESPONSIBLE PERSON
a. REPORT unclassified	b. ABSTRACT unclassified	c. THIS PAGE unclassified			

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Wen Xu, RD Instruments

Arthur Baggeroer, MIT

Christ Richmond, MIT Lincoln Laboratory

Kristine Bell, George Mason University

The 12th Annual Workshop on Adaptive
Sensor Array Processing

March 16, 2004

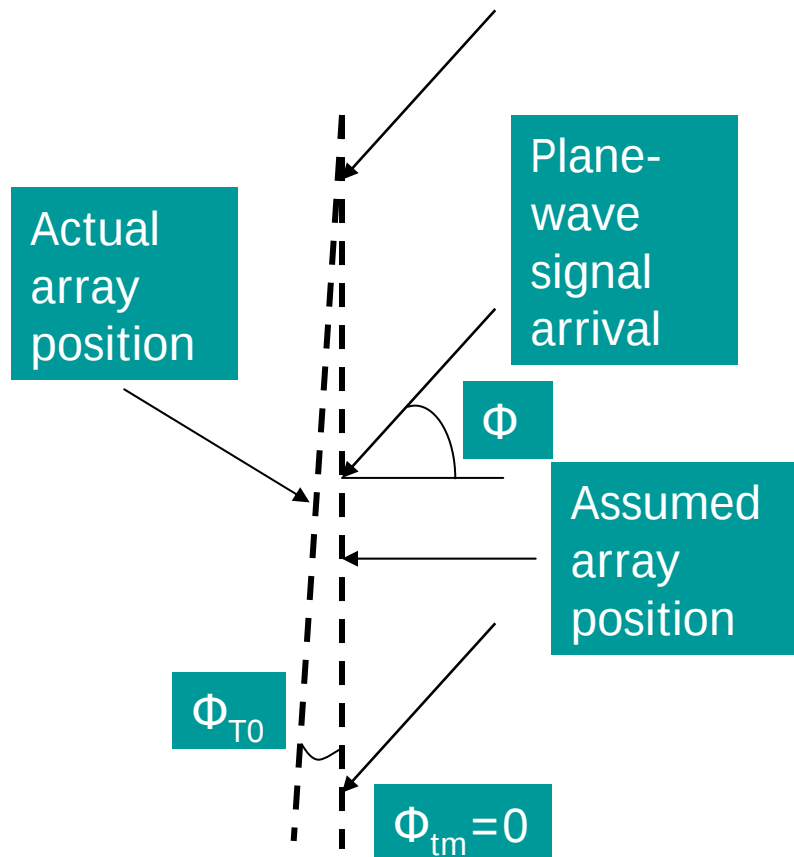
General Parameter Estimation System Model



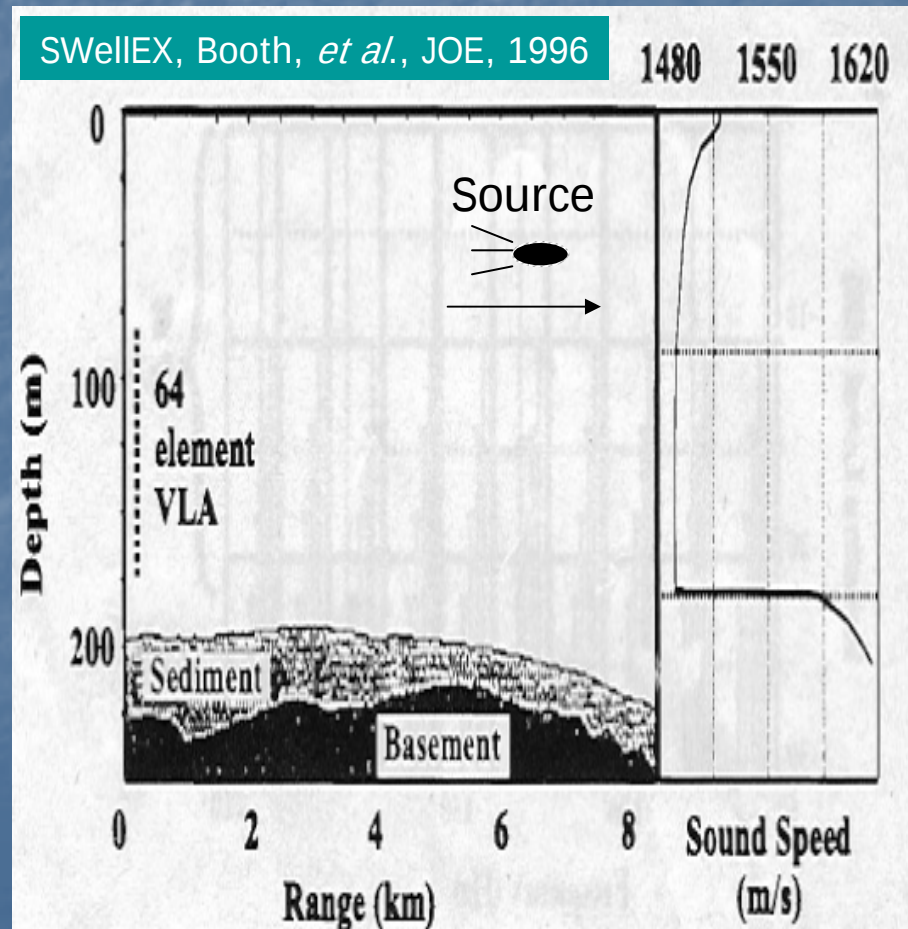
- $p(\mathbf{r}(\boldsymbol{\theta}, \mathbf{B}); \mathcal{M}(\boldsymbol{\theta}, \mathbf{B}))$ - system probability model
 - $\mathbf{r}(\cdot)$: random observation vector
 - $\boldsymbol{\theta}$: source/channel/system parameter vector to be estimated
 - $\mathbf{B}$: any other background source/system/channel parameter vector, not included in $\boldsymbol{\theta}$, but embedded in $\mathbf{r}$
 - $\mathcal{M}(\cdot)$: collection of constant scalars, vectors, or matrices, directly defining the pdf, constructed from the moments, e.g., the mean and covariance matrix
- In reality - $p(\mathbf{r}(\boldsymbol{\theta}, \mathbf{B}_0); \mathcal{M}(\boldsymbol{\theta}, \mathbf{B}_m))$
 - $\mathbf{B}_0$: true background set
 - $\mathbf{B}_m$: modeled background set
- **System model mismatch: $\mathbf{B}_m \neq \mathbf{B}_0$**

Example Scenarios with System Model Mismatch

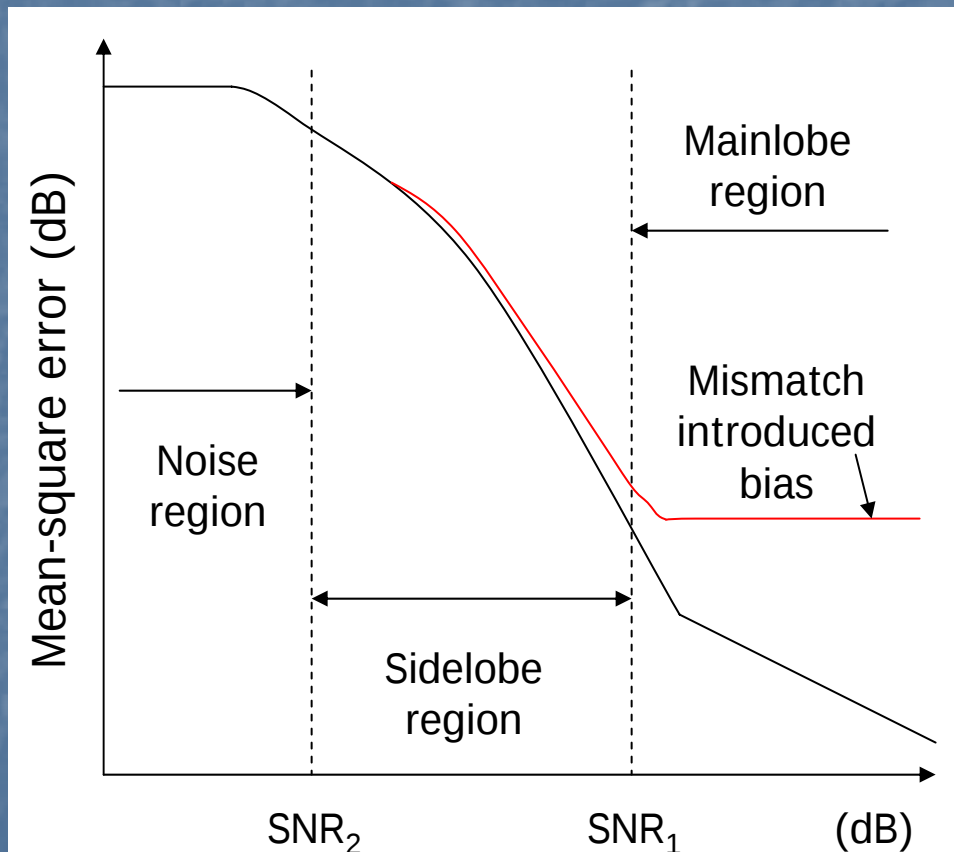
Sensor array perturbation in plane-wave source bearing estimation



Environmental model mismatch in matched-field source localization



Typical Performance Behavior in Bearing Estimation/Passive Source Localization



(re Bayesian Maximum Likelihood Estimate)

- Without system model mismatch
 - High SNR: small mean-square error due to mainlobe peak distortion
 - Intermediate SNR: significantly increased error due to ambiguity sidelobes
 - Low SNR: dominated by noise, subject to the *a priori* parameter distribution
 - Performance analysis tool
 - Cramer-Rao bound
 - Ziv-Zakai bound
- With system model mismatch
 - High SNR: increased error due to mismatch-introduced bias
 - Performance analysis tool
 - Pseudo Cramer-Rao bound
 - Modified Ziv-Zakai bound

Ziv-Zakai bound (ZZB) is derived based on the probability of deciding correctly between two hypotheses corresponding to two parameter values:

$$H_0: \mathbf{r}_l(\mathbf{f}_m) \sim \mathcal{N}(\mathbf{0}, K_r(\mathbf{f}_m, \theta))$$

$$H_1: \mathbf{r}_l(\mathbf{f}_m) \sim \mathcal{N}(\mathbf{0}, K_r(\mathbf{f}_m, \theta + \delta))$$

$\mathbf{r}_l$: l-th snapshot

$\mathbf{f}_m$: m-th frequency component

$\mathcal{N}()$: Gaussian distribution

K_r : Covariance matrix

δ : parameter perturbation

■ Scalar parameter bound

$$\varepsilon^2 \geq \int_0^\infty \delta \cdot (\int \min[p(\theta), p(\theta + \delta)] \cdot P_e(\theta, \theta + \delta) d\theta) \cdot d\delta$$

■ ε^2 : mean-square error

■ $p(\theta)$: prior parameter distribution pdf

■ $P_e(\theta, \theta + \delta)$: minimum achievable probability of error associated with the likelihood ratio test (LRT)

■ Random Gaussian signal embedded in spatially-white Gaussian noise

$$\text{LRT} = \sum_{m=1}^M \sum_{l=1}^L |\mathbf{r}_l^\dagger(\mathbf{f}_m) \mathbf{g}(\mathbf{f}_m, \theta)|^2 - \sum_{m=1}^M \sum_{l=1}^L |\mathbf{r}_l^\dagger(\mathbf{f}_m) \mathbf{g}(\mathbf{f}_m, \theta + \delta)|^2$$

■ $\mathbf{g}(\mathbf{f}_m, \theta)$: channel transfer function (Green's function)

A modified Ziv-Zakai bound has been developed for performance analysis under system model mismatch

- Mismatched likelihood ratio test (MLRT)

$$\sum_{m=1}^M \sum_{l=1}^L |\mathbf{r}_l^\dagger(\mathbf{f}_m, \mathbf{B}_0) \mathbf{g}(\mathbf{f}_m, \theta, \mathbf{B}_m)|^2 - \sum_{m=1}^M \sum_{l=1}^L |\mathbf{r}_l^\dagger(\mathbf{f}_m, \mathbf{B}_0) \mathbf{g}(\mathbf{f}_m, \theta + \delta, \mathbf{B}_m)|^2$$

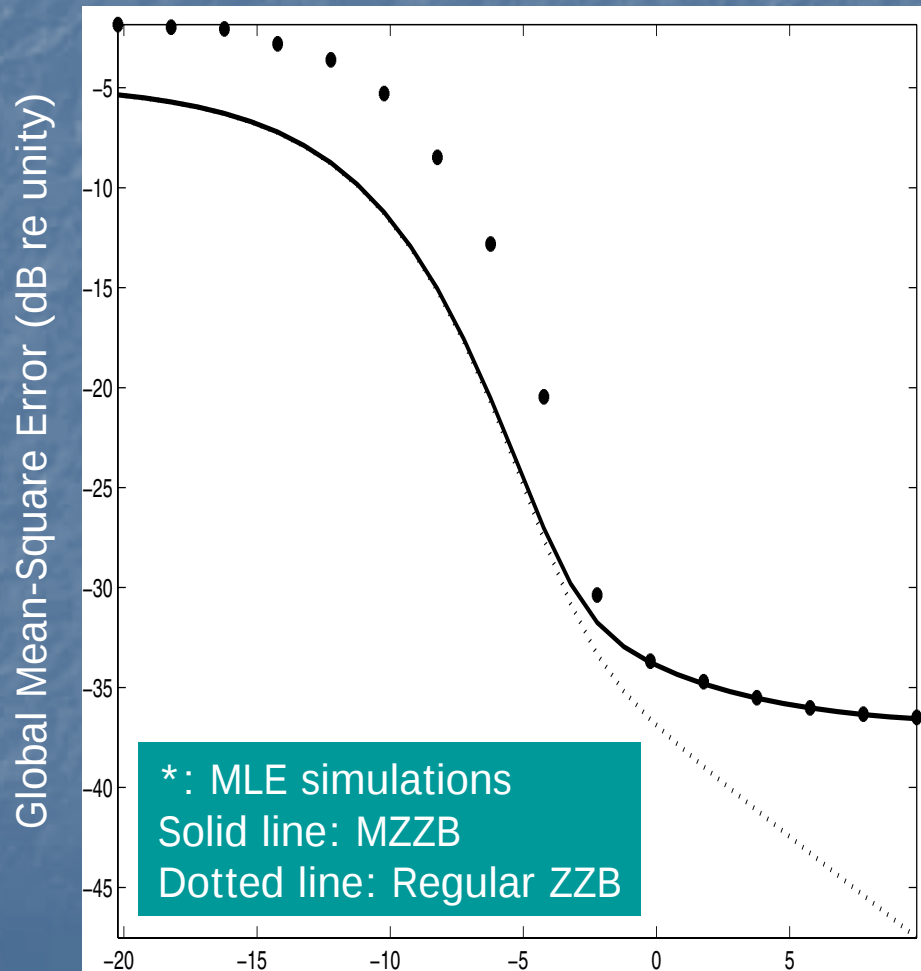
- The modified ZZB is given by

$$\varepsilon^2 \geq \int_0^\infty \delta \cdot (\int \min[p(\theta), p(\theta + \delta)] \cdot P_{e-\text{mis}}(\theta, \theta + \delta) d\theta) \cdot d\delta$$

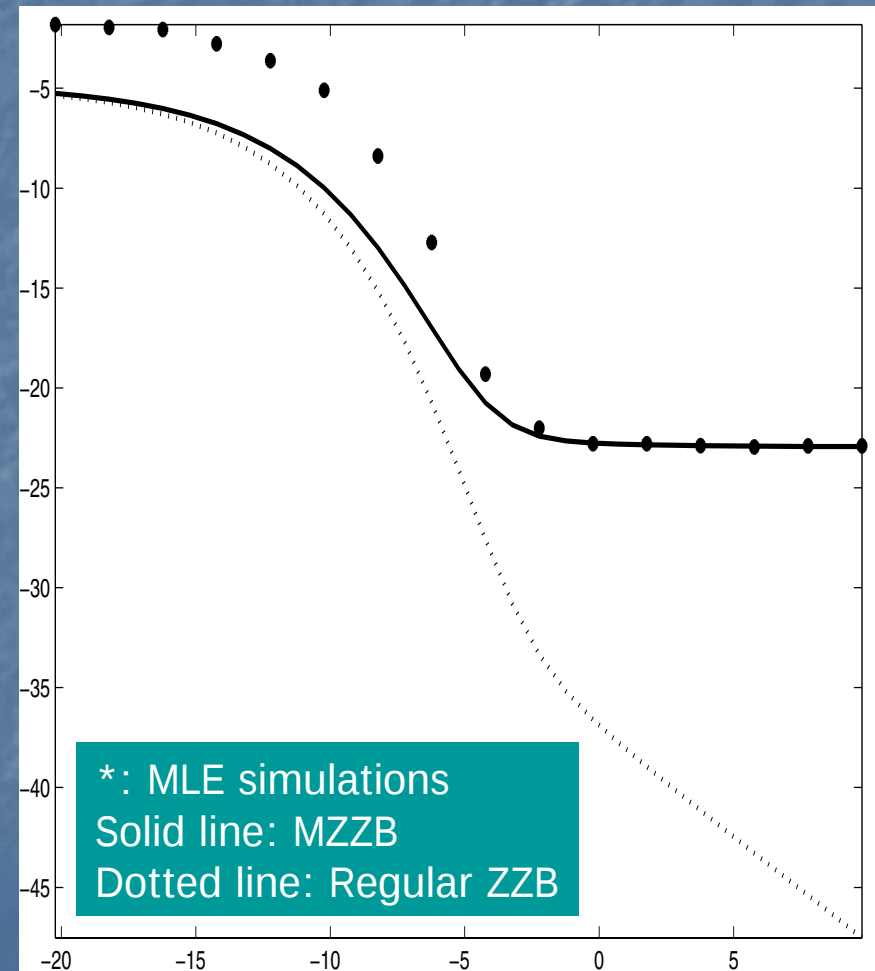
- $P_{e-\text{mis}}(\theta, \theta + \delta)$: minimum achievable probability of error associated with the MLRT
 - Square-root at high SNR defines an upper bound for estimation bias
- A closed-form expression of $P_{e-\text{mis}}(\theta, \theta + \delta)$ has been derived for a general class of data model
 - Multiple-frequency, multiple-snapshot
 - Both signal and noise can be spatially correlated
 - Both signal and noise can be potentially mismatched

Bearing estimation mean-square error

Array tilt angle mismatched by 1°



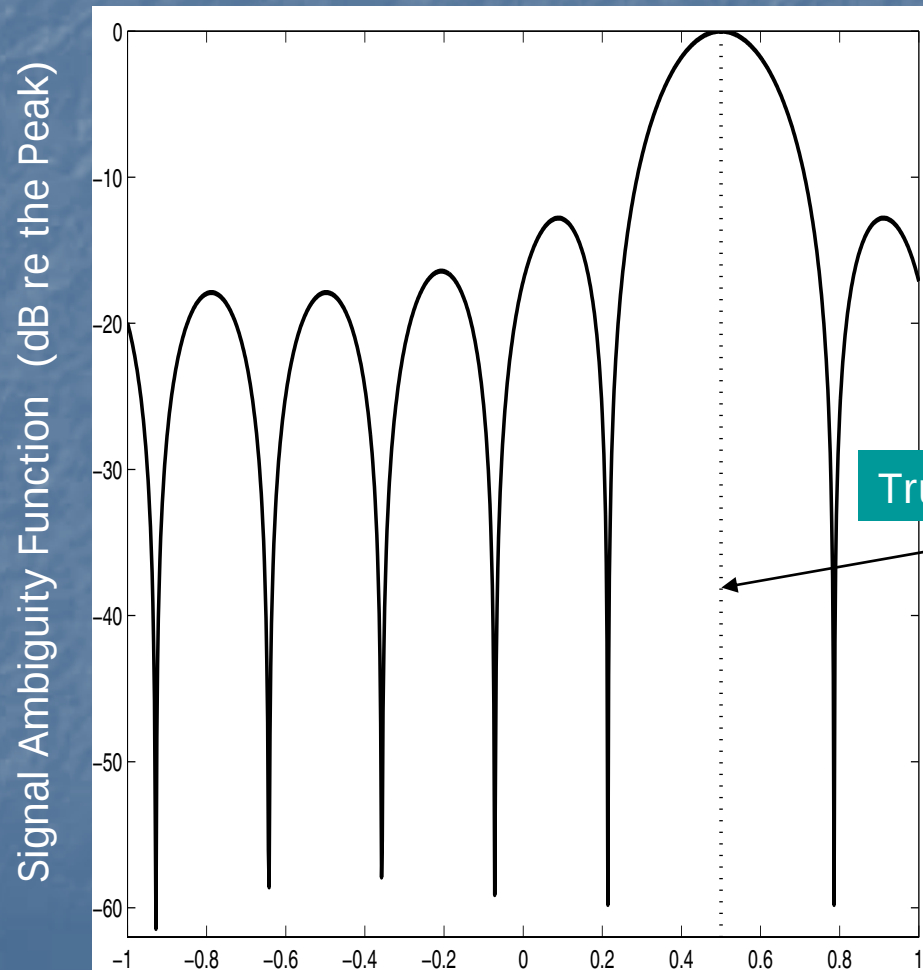
Array tilt angle mismatched by 5°



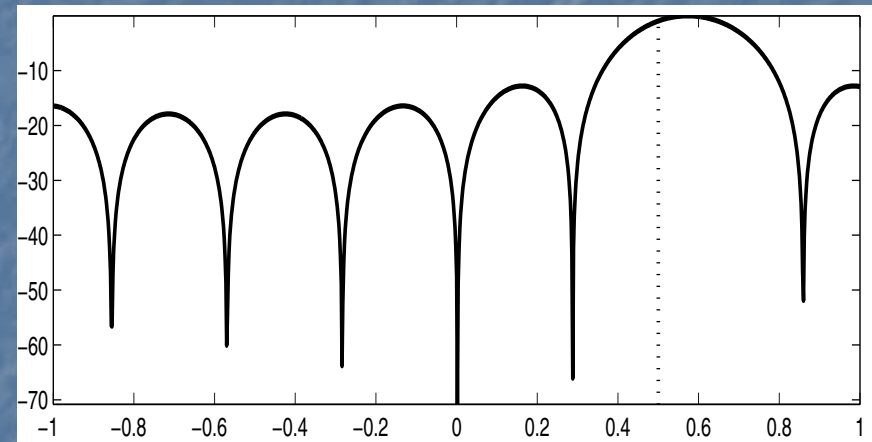
Input Sensor-Averaged SNR (dB)

Ambiguity function in bearing estimation

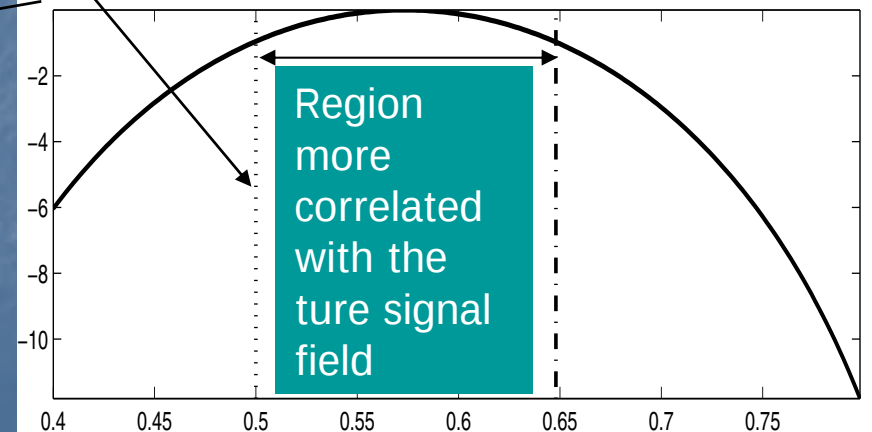
No mismatch



Array tilt angle mismatched by 5°

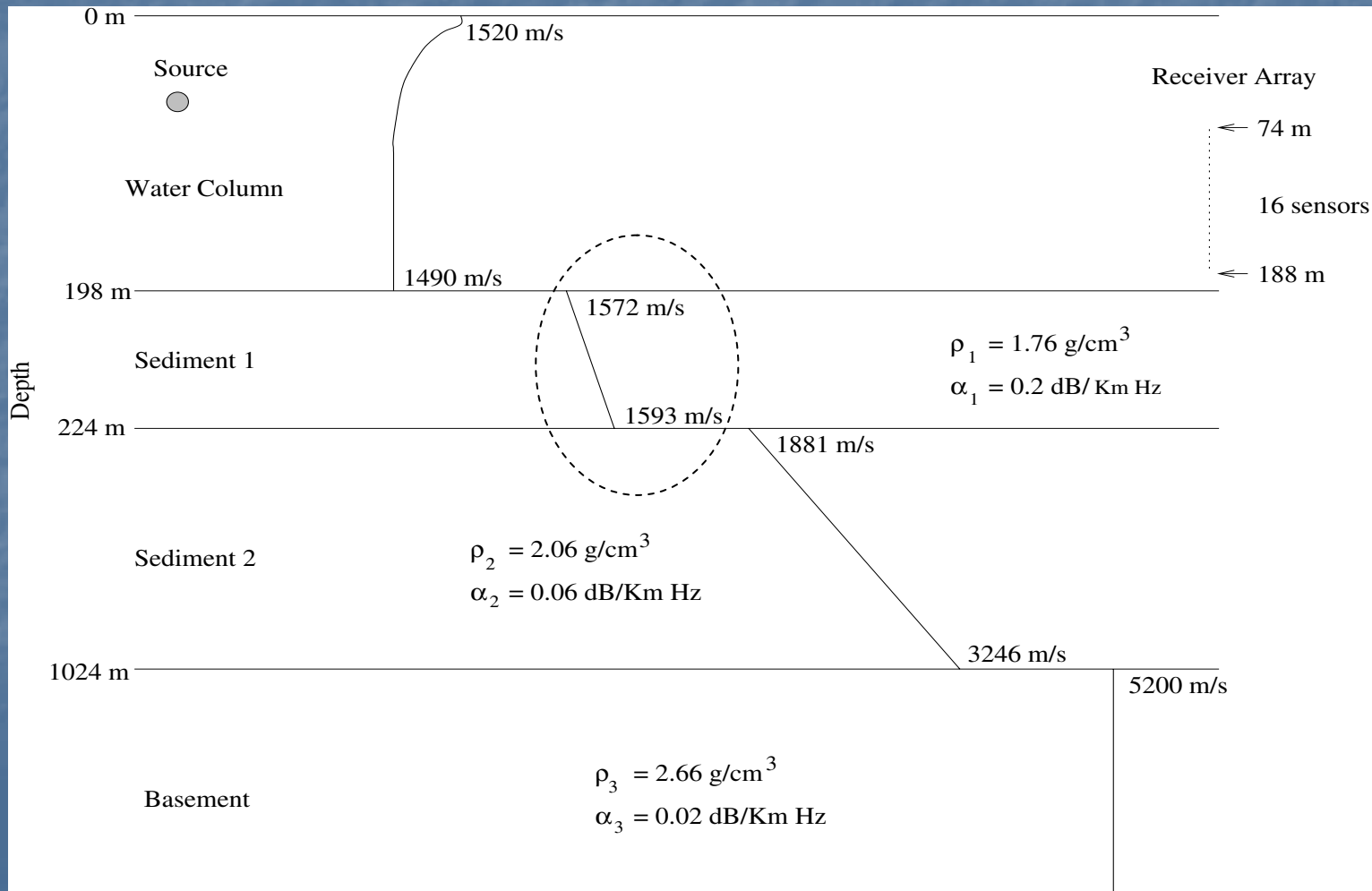


True bearing position



Scanning Parameter: $u = \sin(\Phi + \Phi_{Ta})$

Matched-field methods achieve performance improvement over the plane-wave approach by exploiting full field signal propagation, henceforth more sensitive to environmental mismatch

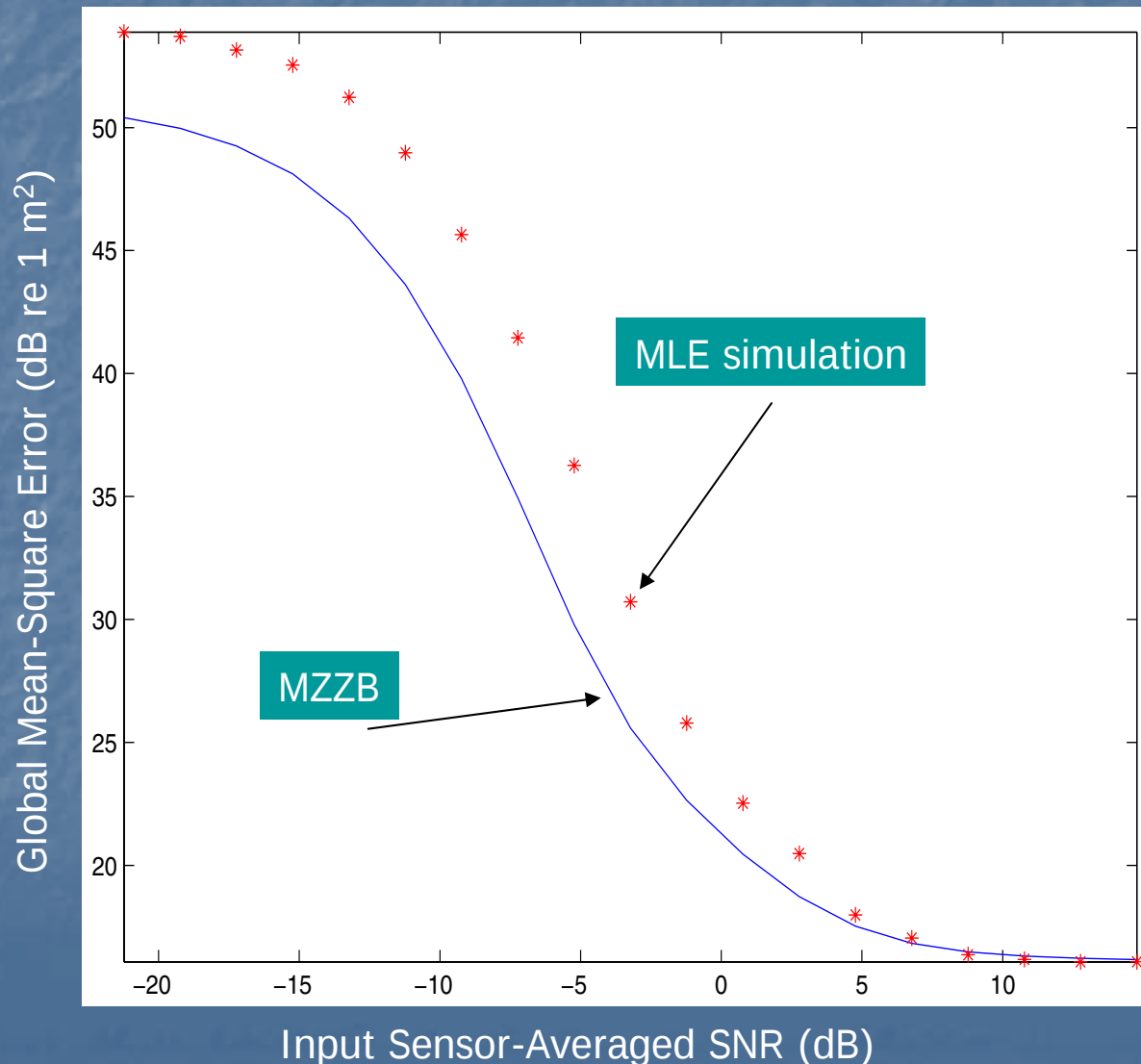


Example
environmental
model in
SWellEX-3

Source
frequency:
101 Hz

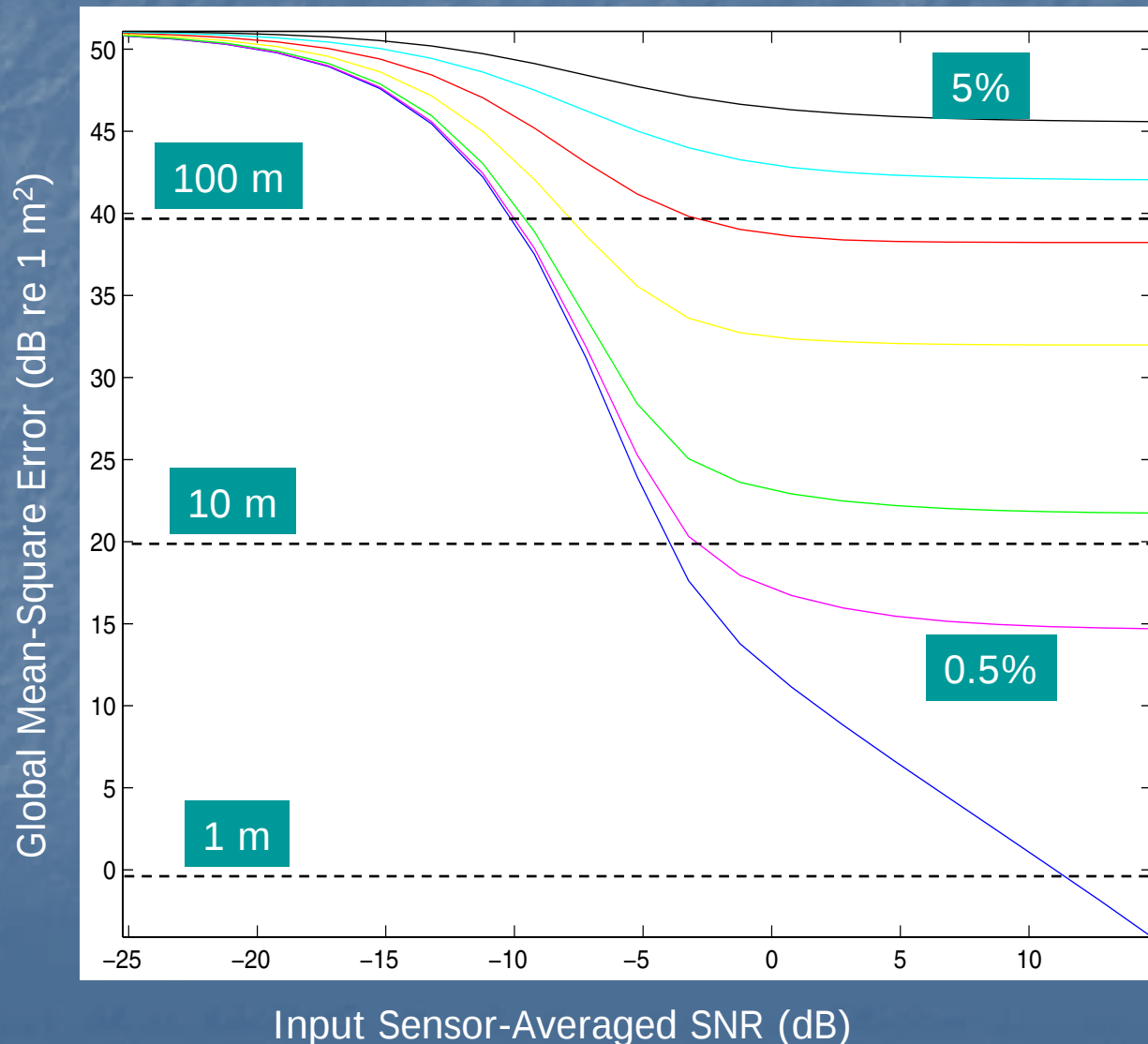
Model
provided by
Aaron Thode
of Scripps
Inst.
Oceanography

Source range estimation with mismatched sediment wave-speeds



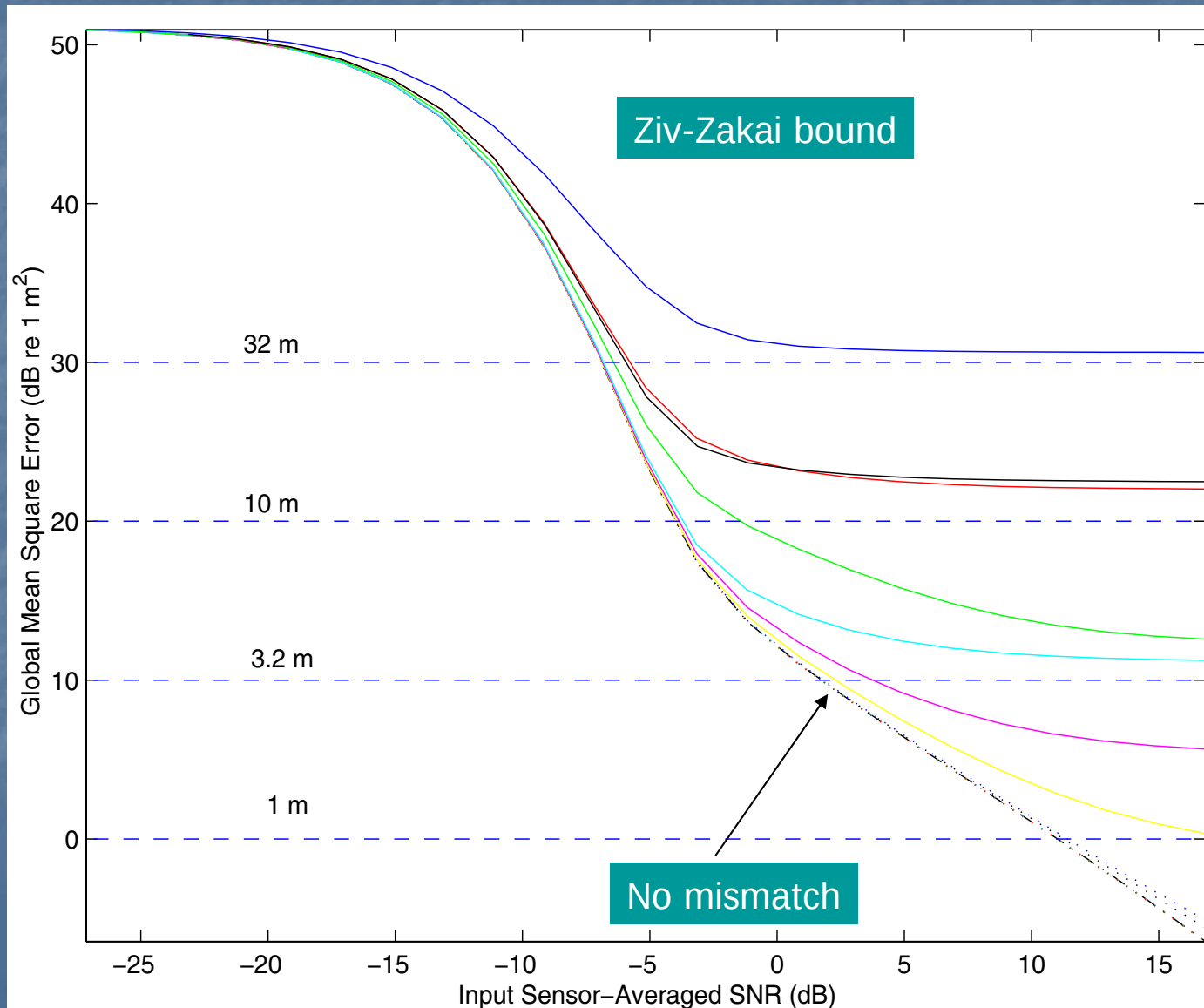
- Source range: 3500 – 4750 m
- Source depth: 60 m
- Sediment top wave-speed: 1550 m/s (true); 1572 m/s (modeled)
- Sediment bottom wave-speed: 1625 m/s (true); 1593 m/s (modeled)
- Above SNR = 5 dB, MLE bias = 5.7 m
- At SNR = 15 dB, bias predicted by ZZB = 6.4 m

Source range estimation with mismatched sediment wave-speeds (continued)



- Source range: 3500 – 4750 m
- Source depth: 60 m
- Sediment top wave-speed (m/s) – Modeled: 1572
True: (top to bottom)
1497;
1512;
1526;
1541;
1556;
1564;
1572

Source range estimation with 1% mismatch at individual bottom parameters



S1: Sediment 1
S2: Sediment 2
BM: Basement

All

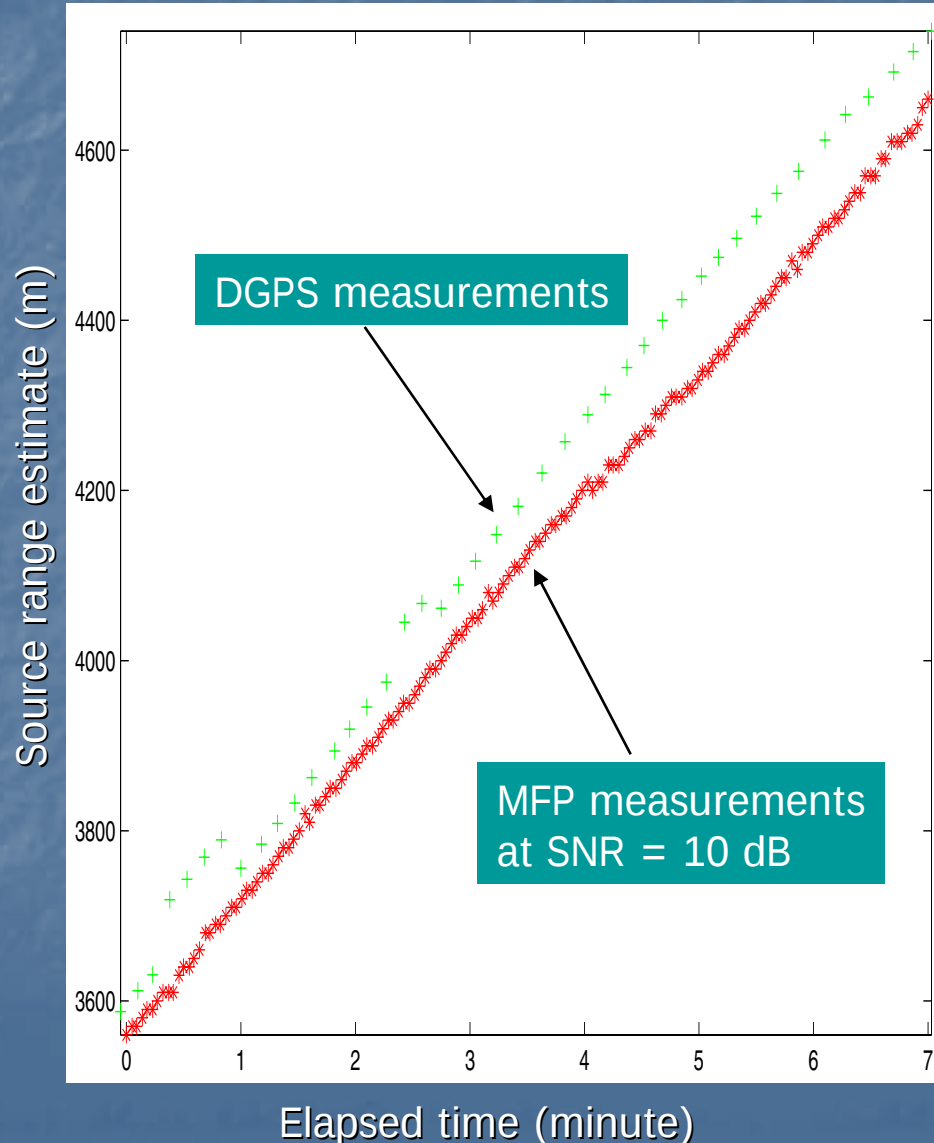
S1 bottom speed
S1 top speed

S2 top speed
S1 thickness

S2 bottom speed

S2 thickness
S1/S2 density
/attenuation, BM
properties

Example SWellEX-3 experimental data processing



Averaged offset: ~ 80 m

- DGPS accuracy: ± 5 m
- Offset from the GPS station to the towed source: $\sim$ tens of meters
- Offset from the GPS station to the receiver array: small
- Source moving: 6 seconds $\Rightarrow \sim 17$ m
- Output correlation shows about one dB mismatch loss (Booth, *et al.*, JOE, 1996);

Given one dB correlation peak degradation, the modified ZJB predicts a bias of ~ 40 m

Data provided by Phil Schey of NAVY SPAWAR

A Ziv-Zakai type lower bound has been developed to analyze array processing performance under system model mismatch

- Incorporate the increase in mean-square error due to estimation bias at high SNR
- Include the threshold effect due to estimation ambiguity at low SNR
- Work for both spatially-white and correlated noise field
- Account for mismatch in both signal and noise propagation
- Generalization available to vector parameter estimation and stochastic mismatch

Further issues

- Simulate spatially-correlated noise application
- Investigate how the mismatch affects the threshold SNR

Further reference

W. Xu, A. B. Baggeroer, and K. L. Bell, "A bound on mean-square estimation error with background parameter mismatch," to appear in *IEEE Trans. Information Theory*, April, 2004