

Non-parametric Spectrum Sensing based on Censored Observations in Quasi-static Fading Channel for Cognitive radio

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① Background

- Opportunistic Spectrum Access
- Related work
- Goodness of fit (GoF) based Spectrum Sensing
- Concept of Censoring

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② Motivation: Why Censoring in CR ?

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④ System Model

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④ System Model

⑤ Censored Anderson Darling (CAD) algorithm

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6 Simulation Results

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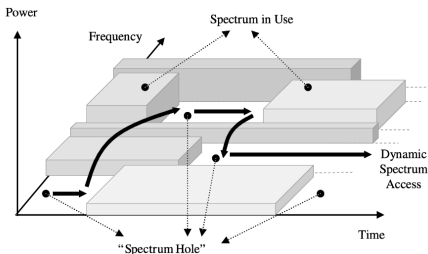
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7 Conclusion

Background

- Concept of Spectrum hole

- The underutilization of spectrum opens up the opportunity to identify and exploit spectrum holes using Opportunistic Spectrum Access (OSA)
- **Spectrum hole:** A band of frequencies assigned to a PU, but at a particular time and specific geographic location, the band is not being utilized by that user [Haykin 2005].



- A promising mechanism to improve the spectrum utilization by exploiting the spectrum holes is based on the **COGNITIVE RADIO** technology.

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① Match-Filter Detection(Optimal Method)

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- CR needs Dedicated receiver for every PU

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- Cyclostationary feature detection, Waveform based sensing etc.

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③ Non-parametric: Realistic situation

- The knowledge of primary users is limited and incomplete
- If assumption about parameter related to the know pattern is invalid or not accurate, than, the performance will deteriorate fast

Background

- Related work : Nonparametric Spectrum Sensing methods

① Energy Detection

- On the energy detection of unknown signals over fading channels, **IEEE Trans. Commun.** [F. F. Digham-2007]

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 - 4 The Shapiro-Wilk test
 - 5 Watson test
 - 6 Student's t-test

Background

- What is Censoring?

- In statistics, engineering, economics, and medical research, censoring occurs when the value of a measurement or observation is only partially known.
- If some observations X_1, X_2, \dots, X_n of a random sample are missing, the sample is said to be censored.
- Censoring is when an observation is incomplete due to some random cause. The cause of the censoring must be independent of the event of interest if we are to use standard methods of analysis.
- Examples of censored data: Survival Analysis

Background

- What is Censoring?..Example

Lung cancer patients are recruited to a study to test the effect of a drug on their survival from lung cancer:

- 1 Person-A : takes part in the study until her death at time T_A .
Her survival time is uncensored.

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- 2 Person-B : takes part in the study until time T_B . He then leaves the study. His survival time is censored: we know it is at least T_B but we don't know it precisely.
- 3 Person-C: takes part in the study until time T_C . She then is hit by a car and dies. Her survival time with regard to the event of interest, namely death through lung cancer, is also censored: we know it is at least T_C

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- ④ **Type-1 censoring:** Censoring may occur for random values of s or r than it is called as Type-1 censoring.
- ⑤ **Type-2 censoring:** Censoring may occur for fixed value than it is called as Type-2 censoring.
 - **Example :** Lifetime Measurements X_i of equipment

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- If the experiment is continued for a fixed time t , the number of items which fail in that time would be random variable and the censoring would be Type-1 censoring.
- If the experiment is continued until 20 items have failed, then r is a fixed at 20 and we have Type-2 censoring.
- We have used concept of **Type-2 Right Censoring** for developing new spectrum sensing method

Motivation

- Why Censoring in CR?

Following are the key reasons to utilize the concept of censoring in Cognitive radio based spectrum sensing methods :

- ❶ For reducing an error at low SNR, Lower number of observations:
 - All types of GoF based sensing methods which are proposed in literature so far, have used all observations to determine ECDF.
 - However, the distance of the CDF and ECDF is higher especially at the right tail due to less number of observations.
 - This incomplete information of CDF on the right tail introduces an error in determining statistics in AD sensing, especially at low SNR.

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Problem formulation

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Where, $F_Y(y)$: Empirical distribution Function

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- 4 Sensing is based on testing of H_0 : Accepted or Rejected i.e $F_Y(y) \Rightarrow F_0(y) \cdots ??$

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- Here, We have used Type-2 right censoring: As shown in next figure

Problem formulation

- Type-2 right censoring



- Now, we retain first r observations and drop or censor the last $n - r$ observations as shown in Figure.
- Hence, x_r is the highest valued observation.
- This method of censoring $n - r$ highest valued observations is known as right censoring with Type-2.

- Constraints : Quasi static fading channel
- The local observations at the cognitive when there is signal transmission radio can be represented by Model,

$$Y_i = \sqrt{\rho}hs + W_i, i = 1, 2, 3 \dots n$$

Where,

h : The fading factor (Quasi-static rayleigh fading)

s : The transmitted signal ($s = 1$)

W_i : The Gaussian noise with zero mean and unit variance

ρ : The Received SNR

- When there is no PU signal transmission,

$$H_0 : Y_i = W_i$$

and

$$F_0(y) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^y e^{\frac{-x^2}{2}} dx$$

- When there is PU signal transmission,

$$Y_i = \sqrt{\rho}hs + W_i, i = 1, 2, 3 \dots n$$

and

$$F_1(y) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^y e^{\frac{-(x - \sqrt{\rho}hs)^2}{2}} dx$$

Censored Anderson Darling (CAD) algorithm

- Modified AD Test for Censored data

- For CAD sensing, we use modified Cramer-von Mises GoF statistic to measure distance between $F_X(x)$ and $F_0(x)$.
- Based on the asymptotic distribution of censored observations, statistic can be expressed as,

$${}_{q,p}A_n^2 = n \int_q^p \frac{(F_n(x) - F_0(x))^2}{F_0(x)(1 - F_0(x))} dF_0(x), \quad 0 \leq q < p \leq 1,$$

where p denotes censoring ratio which can be expressed as

$$p = \lim_{n \rightarrow \infty} \frac{r}{n}.$$

- Here, we take $q = 0$. In this case, statistic can be written as,

$${}_pA_n^2 = n \int_0^p \frac{(F_n(x) - F_0(x))^2}{F_0(x)(1 - F_0(x))} dF_0(x)$$

Censored Anderson Darling (CAD) algorithm

- Step 1 to 5

- 1 **Step:1** Find the threshold λ for a given probability of false alarm P_f using,

$$\alpha = \mathbb{P}\{ {}_pA_n^2 > \lambda | H_0 \}$$

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- ② **Step:2** Sorting all the observations in ascending order, we get

$$x_1 \leq x_2 \leq \dots \leq x_r \leq x_{r+1} \leq \dots \leq x_n,$$

where $x_{r+1} \leq x_{r+2} \leq \dots \leq x_n$ observations are censored.

Censored Anderson Darling (CAD) algorithm

- Step 1 to 5

- ③ **Step:3** Calculate the required test statistic ${}_pA_n^2$ for the observations $x_1 \leq x_2 \leq \dots \leq x_r$ defined as,

$$\begin{aligned} {}_pA_n^2 = & -\frac{1}{n} \sum_{i=1}^r (2i-1)(\ln z_i - \ln(1-z_i)) - 2 \sum_{i=1}^r \ln(1-z_i) \\ & - \frac{1}{n} [(r-n)^2 \ln(1-z_r) - r^2 \ln z_r + n^2 z_r], \end{aligned}$$

where $z_i = F_0(y_i)$.

Source : A. N. Pettitt and M.A Stephens, "Modified Cramer-von- Mises statistics for censored data," Biometrika, vol. 63, pp. 291-298, 1976

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- ④ **Step:4** If ${}_pA_n^2 > \lambda$, then reject null hypothesis H_0 .

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- ④ **Step:4** If ${}_pA_n^2 > \lambda$, then reject null hypothesis H_0 .
- ⑤ **Step:5** Compute performance metric as Probability of Detection (P_d) with a given value of P_f .

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Simulation Results

- Metrics used to measure the performance of spectrum sensing

- In statistical term, P_f (Probability of False Alarm) corresponds to type I error and $1 - P_d$ (Probability of Miss Detection) is type II error
- The probability of detection is defined as:

$$P_d = P(\mathfrak{S} > \lambda | H_1)$$

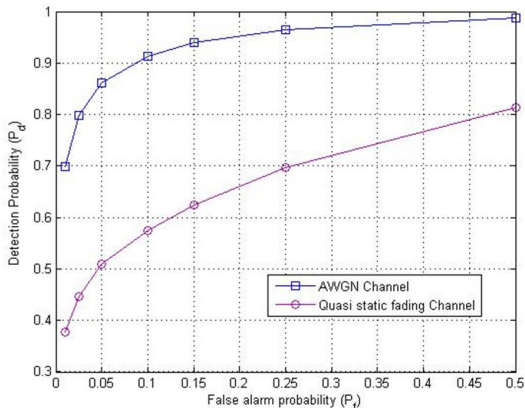
- The probability of false alarm is defined as:

$$P_f = P(\mathfrak{S} > \lambda | H_0)$$

- The plot of P_d against P_f is called Receiver Operating Characteristic (ROC curve).

Simulation Results

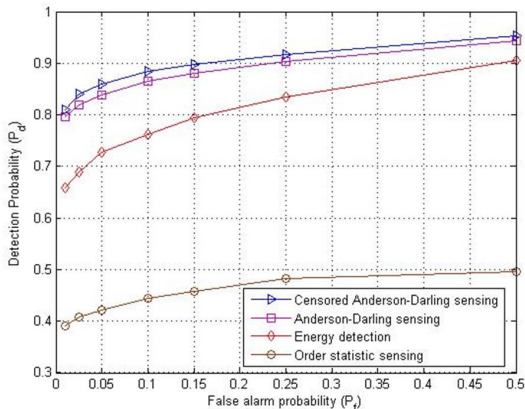
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- ROC Curve for CAD sensing Algorithm under AWGN and Quasi static fading channel
- No. of observations
 $N = 40$, $R = 24$, $p = 0.6$
- SNR = -2dB, $P_f = 0.05$
- Result : As expected

Major Work Contribution

-Simulation Results-2



ROC Curve for CAD sensing Algorithm for Quasi static fading channel

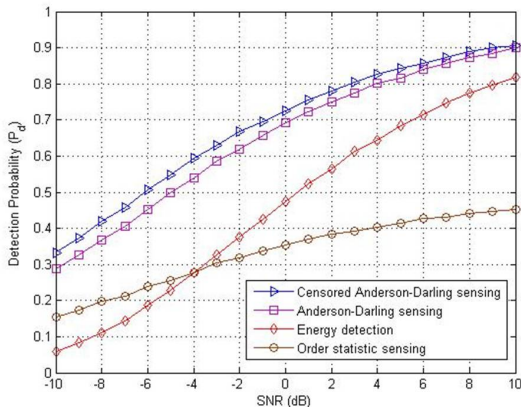
No. of observations
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SNR = 6 dB, $P_f = 0.05$

Result : $P_d = 0.8615$

Major Work Contribution

-Simulation Results-3



- SNR vs. P_d
- No. of observations
 $N = 40$, $R = 24$, $p = 0.6$
- SNR = 6 dB, $P_f = 0.05$
- Result : CAD sensing has almost 6 dB gain over ED sensing and 1 dB gain over AD sensing
- Below -4 dB SNR performance of ED degraded : As expected

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 - Adaptiveness and OSA supported by: Cognitive Radio
- ② **AD Sensing [H Wang,2009]: Spectrum Sensing as GoF Testing problem**
 - Easy computation and effective for higher number of samples
 - Better than ED and OS sensing at lower SNR

- ❶ **Opportunistic spectrum access is required compared to fixed assignment policy:**
 - Adaptiveness and OSA supported by: Cognitive Radio
- ❷ **AD Sensing [H Wang,2009]: Spectrum Sensing as GoF Testing problem**
 - Easy computation and effective for higher number of samples
 - Better than ED and OS sensing at lower SNR
- ❸ **OS sensing [K.Arshad,2012] :**
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- ❶ **Opportunistic spectrum access is required compared to fixed assignment policy:**
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- ❹ **CAD sensing:**
 - The better detection performance is obtained using CAD sensing algorithm in comparison with AD, ED and OS sensing at lower SNR and observations
 - OS sensing performs poor under Quasi-static fading channel at low number of observations.

Thank you