

PSY 201: Statistics in Psychology

Lecture 15

Signal detection

Making decisions.

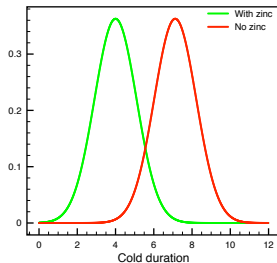
Greg Francis

Purdue University

Fall 2019

ZINC AND COLDS

- Distributions of cold duration when taking zinc or not taking zinc overlap somewhat



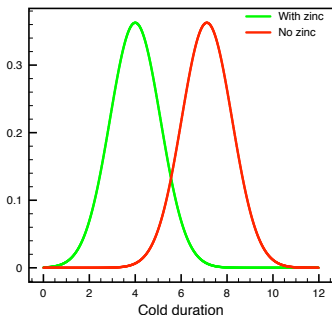
$$d' = \frac{\mu_{NZ} - \mu_{WZ}}{\sigma} = \frac{7.12 - 4.00}{1.1} = 2.02$$

ZINC AND COLDS

- Suppose you sample a person who has a cold and find the duration.
- Using just that information, you want to decide whether the person took zinc or not (e.g., you advised your friend to take the zinc, but he bought a generic version on the Internet and you suspect the tablets do not actually contain zinc).
 - ▶ If the cold duration is long, you conclude the tablets do not contain zinc
 - ▶ If the cold duration is short, you conclude the tablets do contain zinc

ZINC AND COLDS

- Distributions of cold duration when taking zinc or not taking zinc overlap somewhat



- We want to define a *decision criterion* to separate short and long cold durations
- Suppose we set our criterion to be

$$C = 4$$

DECISION OUTCOMES

| | State of nature | |
|------------------------------------|----------------------|-----------------------------|
| Decision made | Tablets contain zinc | Tablets do not contain zinc |
| Decide tablets contain zinc | Hit | False Alarm |
| Decide tablets do not contain zinc | Miss | Correct Rejection |

- When making decisions in noise there is **always** the risk of making errors!
- We want to think about the probability of different outcomes

WITH ZINC

- Suppose the tablets really do contain zinc, then when you make a decision you either make:
 - ▶ Hit (if you decide the tablets contain zinc)
 - ▶ Miss (if you decide the tablets do not contain zinc)
- We know $\mu_{WZ} = 4$ and $\sigma = 1.1$. If we use a criterion of $C = 4$, how often do we make hits and misses?
- (Use the on-line calculator)
 - ▶ Hit: $P(\text{decide contains zinc} \text{ — tablet contains zinc}) = 0.5$
 - ▶ Miss: $P(\text{decide no zinc} \text{ — tablet contains zinc}) = 0.5$

NO ZINC

- Suppose the tablets really do not contain zinc, then when you make a decision you either make:
 - ▶ False Alarm (if you decide the tablets contain zinc)
 - ▶ Correct Rejection (if you decide the tablets do not contain zinc)
- We know $\mu_{NZ} = 7.12$ and $\sigma = 1.1$. If we use a criterion of $C = 4$, how often do we make false alarms and correct rejections?
- (Use the on-line calculator)
 - ▶ False Alarm: $P(\text{decide contains zinc} \text{ — tablet has no zinc}) = 0.0023$
 - ▶ Correct Rejection: $P(\text{decide no zinc} \text{ — tablet has no zinc}) = 0.9977$

DECISION OUTCOMES

$$P(\text{correct decision}) = P(\text{decide contains zinc} | \text{tablet contains zinc}) \times P(\text{tablet contains zinc}) + \\ P(\text{decide no zinc} | \text{tablet has no zinc}) \times P(\text{tablet has no zinc})$$

- If it is equally likely that the tablets contain zinc or do not contain zinc, then the probability that you make a correct decision is:

$$0.5 \times 0.5 + 0.9977 \times 0.5 = 0.74885$$

DIFFERENT CRITERION

- Suppose the tablets really do contain zinc; we know $\mu_{WZ} = 4$ and $\sigma = 1.1$. If we use a criterion of $C = 5$, how often do we make hits and misses?
 - ▶ Hit: $P(\text{decide contains zinc} | \text{tablet contains zinc}) = 0.8183$
 - ▶ Miss: $P(\text{decide no zinc} | \text{tablet contains zinc}) = 0.1817$
- Suppose the tablets really do not contain zinc; we know $\mu_{NZ} = 7.12$ and $\sigma = 1.1$. If we use a criterion of $C = 5$, how often do we make false alarms and correct rejections?
 - ▶ False Alarm: $P(\text{decide contains zinc} \text{ — tablet has no zinc}) = 0.027$
 - ▶ Correct Rejection: $P(\text{decide no zinc} \text{ — tablet has no zinc}) = 0.973$

DECISION OUTCOMES

$$P(\text{correct decision}) = P(\text{decide contains zinc} | \text{tablet contains zinc}) \times P(\text{tablet contains zinc}) + \\ P(\text{decide no zinc} | \text{tablet has no zinc}) \times P(\text{tablet has no zinc})$$

- If it is equally likely that the tablets contain zinc or do not contain zinc, then the probability that you make a correct decision is:

$$0.8183 \times 0.5 + 0.973 \times 0.5 = 0.89565$$

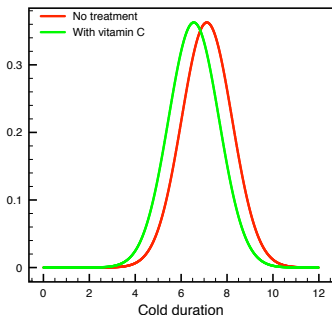
- Using $C = 5$ produces better outcomes (more likely to make the right decision) than using $C = 4$.
- What would be the **optimal** criterion?

TRADE OFFS

- Setting the decision criterion always involves trade offs. In our situation of cold durations and zinc in tablets:
 - ▶ Increasing C → more hits, more false alarms
 - ▶ Decreasing C → more misses, more correct rejections
- You generally cannot avoid some errors when making decisions under noisy situations

OVERLAP

- For vitamin C, the durations overlap quite a bit



- We take the mean of the “no treatment” distribution (noise alone) and compute distance of the mean of the “with vitamin C” distribution
- in standardized units

$$d' = \frac{\mu_{NT} - \mu_{WC}}{\sigma} = \frac{7.12 - 6.55}{1.1} = 0.52$$

OVERLAP

- Suppose the tablets really do contain vitamin C; we know $\mu_{WC} = 6.55$ and $\sigma = 1.1$. If we use a criterion of $C = 5$, how often do we make hits and misses?
 - ▶ Hit: $P(\text{decide contains vitamin C} | \text{tablet contains vitamin C}) = 0.0794$
 - ▶ Miss: $P(\text{decide no vitamin C} | \text{tablet contains vitamin C}) = 0.9206$
- Suppose the tablets really do not contain vitamin C; we know $\mu_{NT} = 7.12$ and $\sigma = 1.1$. If we use a criterion of $C = 5$, how often do we make false alarms and correct rejections?
 - ▶ False Alarm: $P(\text{decide contains vitamin C} | \text{tablet has no vitamin C}) = 0.027$
 - ▶ Correct Rejection: $P(\text{decide no vitamin C} | \text{tablet has no vitamin C}) = 0.973$

DECISION OUTCOMES

$$P(\text{correct decision}) = \\ P(\text{decide contains vitamin C} | \text{tablet contains vitamin C}) \times P(\text{tablet contains vitamin C}) + \\ P(\text{decide no vitamin C} | \text{tablet has no vitamin C}) \times P(\text{tablet has no vitamin C})$$

- If it is equally likely that the tablets contain vitamin C or do not contain vitamin C, then the probability that you make a correct decision is:

$$0.0794 \times 0.5 + 0.973 \times 0.5 = 0.5262$$

- Not much better than a random guess!

OVERLAP

- Suppose the tablets really do contain vitamin C; we know $\mu_{WC} = 6.55$ and $\sigma = 1.1$. If we use a criterion of $C = 6.835$ (optimal), how often do we make hits and misses?
 - ▶ Hit: $P(\text{decide contains vitamin C} | \text{tablet contains vitamin C}) = 0.6022$
 - ▶ Miss: $P(\text{decide no vitamin C} | \text{tablet contains vitamin C}) = 0.39778$
- Suppose the tablets really do not contain vitamin C; we know $\mu_{NT} = 7.12$ and $\sigma = 1.1$. If we use a criterion of $C = 6.835$, how often do we make false alarms and correct rejections?
 - ▶ False Alarm: $P(\text{decide contains vitamin C} | \text{tablet has no vitamin C}) = 0.39778$
 - ▶ Correct Rejection: $P(\text{decide no vitamin C} | \text{tablet has no vitamin C}) = 0.6022$

DECISION OUTCOMES

$$P(\text{correct decision}) = \\ P(\text{decide contains vitamin C} | \text{tablet contains vitamin C}) \times P(\text{tablet contains vitamin C}) + \\ P(\text{decide no vitamin C} | \text{tablet has no vitamin C}) \times P(\text{tablet has no vitamin C})$$

- If it is equally likely that the tablets contain vitamin C or do not contain vitamin C, then the probability that you make a correct decision is:

$$0.6022 \times 0.5 + 0.6022 \times 0.5 = 0.6022$$

- Not great, but you cannot do better!

CONCLUSIONS

- signal-to-noise ratio
- decision criterion
- decision outcomes
- performance
- trade-offs

NEXT TIME

- Underlying distributions

Can you read my mind?