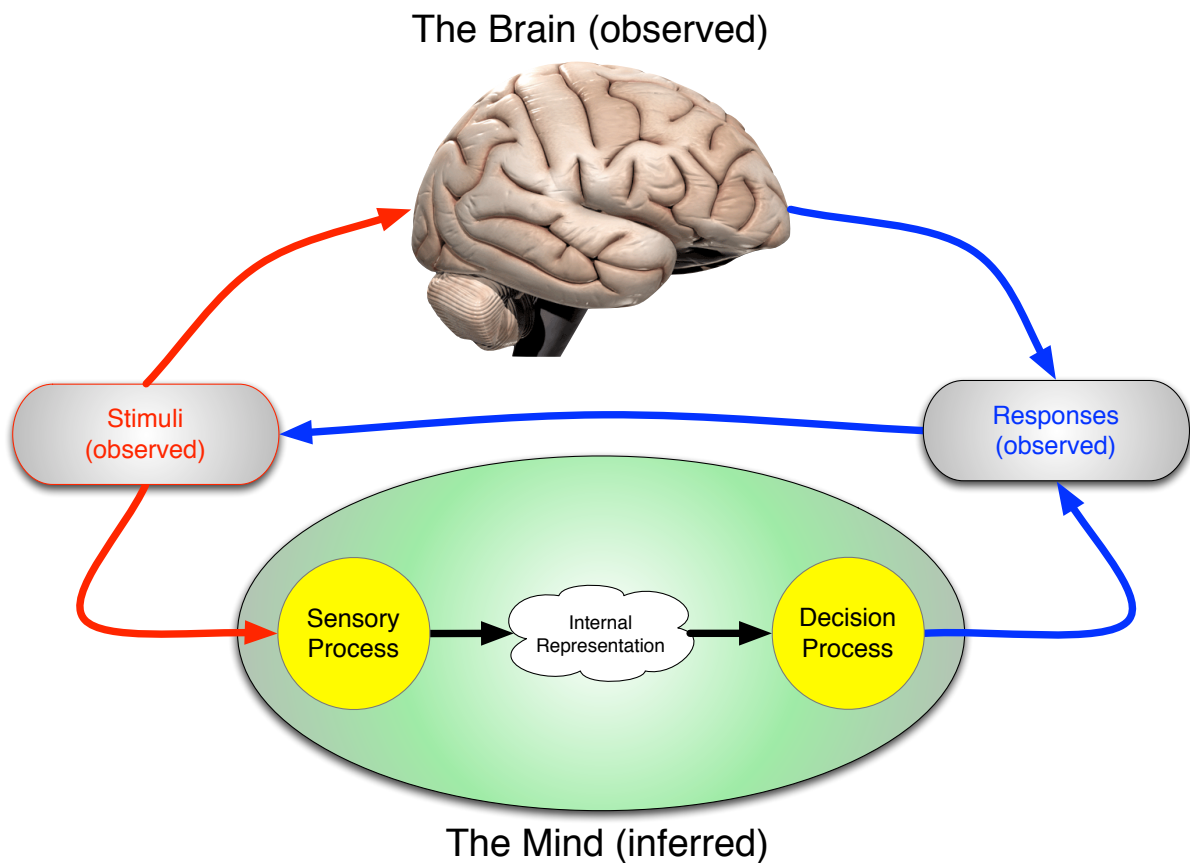


# Detection Theory: Sensory and Decision Processes

Lewis O. Harvey, Jr.

Department of Psychology and Neuroscience

University of Colorado Boulder



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## Sensory and Decision Processes

### A. Introduction

All models of detection and discrimination have at least two psychological components or processes: the sensory process (which transforms physical stimulation into internal sensations) and a decision process (which decides on responses based on the output of the sensory process (Krantz, 1969) as illustrated in Figure 1.

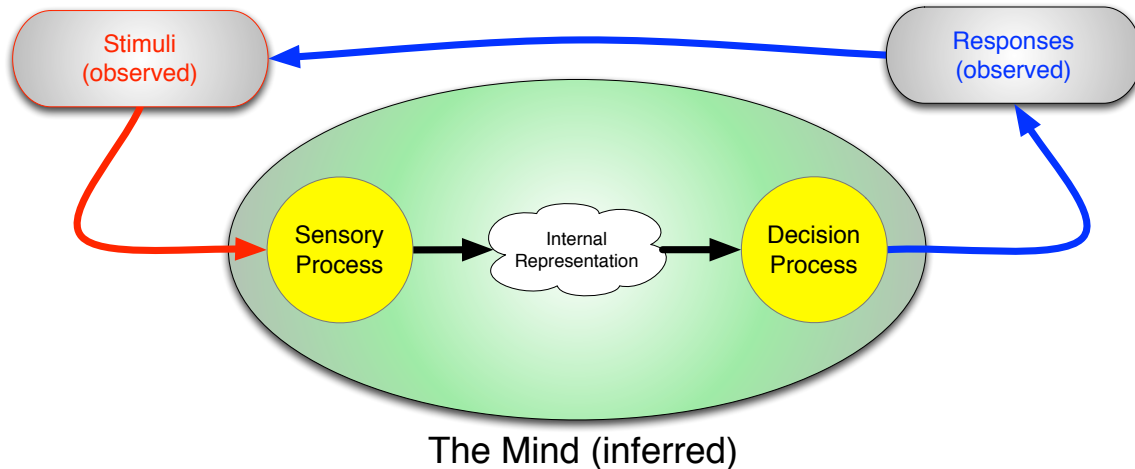


Figure 1: Detection based on two internal processes: sensory and decision.

One goal of the classical psychophysical methods was the determination of a stimulus or sensory threshold. Types of sensory thresholds include detection, discrimination, recognition, and identification. What is a sensory threshold? The concept of threshold actually has two meanings: One empirical and one theoretical. *Empirically* speaking, a threshold is the stimulus level needed to allow the observer to perform a task (detection, discrimination, recognition, or identification, for example) at some criterion level of performance (75% or 84% correct, for example). *Theoretically* speaking, a sensory threshold is property of the detection model's sensory process.

**High Threshold Model:** The classical concept of a detection threshold, as represented in the high threshold model (HTM) of detection, is a stimulus level below which the stimulus has no effect (as if the stimulus were not there) and above which the stimulus causes the sensory process to generate an output. The classical psychophysical methods (the method of limits, the method of adjustment, and the method of constant

stimuli) developed by Gustav Theodor Fechner (1860) were designed to infer the stimulus value corresponding to the theoretical sensory threshold from the observed detection data. In this theoretical sense, the sensory threshold is the stimulus energy that exceeds the theoretical threshold with a probability of 0.5. Until the 1950s the high threshold model of detection dominated our conceptualization of the detection process and provided the theoretical basis for the psychophysical measurement of thresholds.

**Signal Detection Theory:** In the 1950s a major theoretical advance was made by combining detection theory with statistical decision theory. As in the high threshold model, detection performance is based on a sensory process and a decision process. The sensory process transforms the physical stimulus energy into an internal representation and the decision process decides what response to make based on this internal representation. The response can be a simple yes or no (“yes, the stimulus was present” or “no, the stimulus was not present”) or a more elaborate response, such as a rating of the confidence that the signal was present. The two processes are each characterized by at least one parameter: The sensory process by a **sensitivity** parameter and the decision process by a **decision criterion** parameter.

It was further realized that traditional estimates of thresholds made by the three classical psychophysical methods confound the sensitivity of the sensory process with the decision criterion of the decision process. To measure sensitivity and decision criteria, one needs to measure two aspects of detection performance. Not only must one measure the conditional probability that the observer says “yes” when a stimulus is present (the hit rate, or HR) but also one must measure the conditional probability that the observer says “yes” when a stimulus is not present (the false alarm rate, or FAR). These conditional probabilities are shown in Table 1. Within the framework of a detection model, these two performance measures, HR and FAR, can be used to estimate detection sensitivity and the decision criterion of the model. The specific way in which detection sensitivity and response criterion are computed from the HR and FAR depends upon the specific model one adopts for the sensory process and for the decision process. Some of these different models and how to distinguish among them are discussed in a classic paper by

David Krantz (1969). The two major competing models, discussed below, are the high threshold model and Gaussian signal detection model.

Table 1: Conditional probabilities in the simple detection paradigm.

	“No”	“Yes”
Signal Absent	Correct Rejection Rate (CRR)	False Alarm Rate (FAR)
Signal Present	Miss Rate (MR)	Hit Rate (HR)

### High Threshold Model of Detection

The high threshold model (HTM) of detection assumes that the sensory process contains a sensory threshold. When a stimulus is above the sensory threshold, the sensory process generates an output to the internal representation and as a consequence the decision process says “yes.” On trials when the stimulus is below the sensory threshold and the sensory process therefore does not generate an output the decision process might decide to respond “yes” anyway, a guess. In the high threshold model the measures of sensory process sensitivity and decision process guessing rate are computed from the observed hit rate (HR) and false alarm rate (FAR):

$$p = \frac{HR - FAR}{1 - FAR} \quad \text{Sensitivity of the Sensory Process} \quad (1)$$

$$g = FAR \quad \text{Guessing Rate of the Decision Process} \quad (2)$$

where  $p$  is the probability that the stimulus will exceed the threshold of the sensory process and  $g$  is the guessing rate of the decision process (guessing rate is the decision criterion of the high threshold model). Equation 1 is also known as the correction-for-guessing formula.

**The High Threshold Model is not valid:** Extensive research testing the validity of the high threshold model has led to its rejection: The model does not provide an adequate description of actual detection behavior and therefore Equations 1 and 2 do not succeed in separating the effects of sensitivity and response bias (Green & Swets, 1966/1974; Krantz, 1969; Macmillan & Creelman, 2005; McNicol, 1972; Swets, 1961,

1986a, 1986b, 1996; Swets, Tanner, & Birdsall, 1961; Wickens, 2002). The reasons for rejecting the high threshold model are discussed next.

**The Receiver Operating Characteristic:** One important characteristic of any detection model is the predicted relationship between the hit rate and the false alarm rate as the observer changes his or her decision criterion. A plot of HR as a function of FAR is called a receiver operating characteristic (ROC). By algebraic rearrangement of Equation 1, you can see that the high threshold model of detection predicts a linear relationship between HR and FAR:

$$HR = p + (1 - p) \cdot FAR \quad \text{Receiver Operating Characteristic} \quad (3)$$

where  $p$  is the sensitivity parameter of the high threshold sensory process. This predicted ROC is shown in Figure 2. But when actual hit rate and false alarm rate are measured in a detection experiment using different decision criteria, a bowed-shaped ROC (shown by the filled circles in Figure 2) is obtained. This bowed-shaped ROC is obviously quite different from the straight-line relationship predicted by the high threshold model and is one of the reasons for rejecting that model.

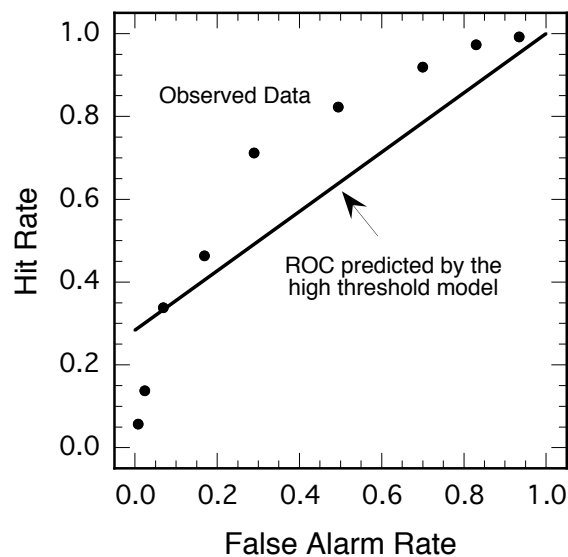


Figure 2: The Receiver Operating Characteristic (ROC) predicted by the high threshold model of detection compared with typical data.

### C. Signal Detection Theory

A widely accepted alternative to the high threshold model was developed in the 1950s and is called signal detection theory (SDT). In this model, the sensory process

contains no sensory threshold (Swets, 1961; Swets et al., 1961; Tanner & Swets, 1954). The sensory process is assumed to have a continuous output based on random Gaussian noise and that when a signal, no matter how weak, is present to the observer the signal combines with that noise. By assumption this noise distribution has a mean,  $\mu_n$ , of 0.0 and a standard deviation,  $\sigma_n$ , of 1.0. The mean of the signal-and-noise distribution,  $\mu_s$ , and its standard deviation,  $\sigma_s$ , depend upon the sensitivity of the sensory process and the strength of the signal. The separation between the noise and the signal-and-noise distribution increases with increased sensitivity and with increased signal intensity. These two Gaussian probability distributions are seen in Figure 3. Models based on other probability distributions are also possible (Egan, 1975; Harvey, 1992).

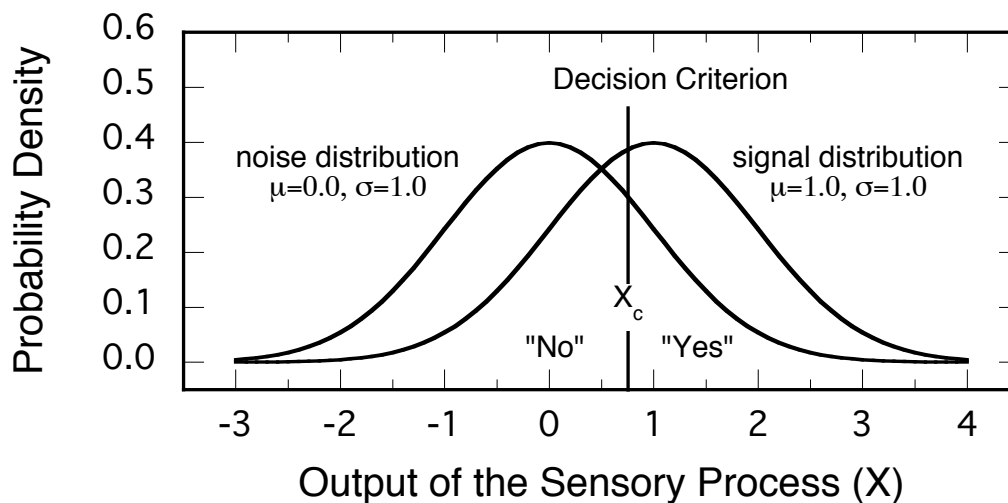


Figure 3: Gaussian probability functions of getting a specific output from the sensory process without and with a signal present. The vertical line is the decision criterion,  $X_c$ . Outputs higher than  $X_c$  lead to a *yes* response; those lower or equal to  $X_c$  lead to a *no* response.

Measures of the sensitivity of the sensory process are based on the difference between the mean output under no signal condition and the mean output under the signal condition. When the standard deviations of the two distributions are equal ( $\sigma_n = \sigma_s = 1$ ) sensitivity may be represented by  $d'$  (pronounced “d-prime”):

$$d' = \frac{(\mu_s - \mu_n)}{\sigma_n} \quad \text{Equal-Variance Model Sensitivity} \quad (4)$$

In the more general case, when  $\sigma_n \neq \sigma_s$ , the appropriate measure of sensitivity is  $d_a$  (“d-sub-a”) (Macmillan & Creelman, 2005; Simpson & Fitter, 1973; Swets, 1986a, 1986b) :

$$d_a = \frac{(\mu_s - \mu_n)}{\sqrt{\frac{\sigma_s^2 + \sigma_n^2}{2}}} \quad \text{Unequal-Variance Model Sensitivity} \quad (5)$$

Note that in the case when  $\sigma_n = \sigma_s$  (equal-variance model),  $d_a = d'$  .

In the SDT model the decision process adopts one or more decision criteria to use in deciding how to respond. The output of the sensory process on each experimental trial is compared to the decision criterion or criteria to determine which response to give. In the case of one decision criterion, for example, the decision rule would be: if the output of the sensory process equals or exceeds the decision criterion, the observer says “yes, the signal was present.” If the output of the sensory process is less than this criterion, the observer says “no, the signal was not present.”

**Receiver Operating Characteristic:** The ROC predicted by the signal detection model is shown in the left panel of Figure 4 along with the observed data from Figure 2. The signal detection prediction is in accord with the observed data. The data shown in Figure 4 are fit by a model having  $\mu_s = 1$ ,  $\sigma_s = 1$ , with a sensitivity of  $d_a = 1$ . The fitting of the model to the data was done using a maximum-likelihood algorithm: the program, RscorePlus, is available from the author’s website. The ROC predicted by the signal detection theory model is anchored at the 0,0 and 1,1 points on the graph. Different values of  $\mu_s$  generate a different ROC. For  $\mu_s = 0$ , the ROC is the positive diagonal extending from (0,0) to (1,1). For  $\mu_s$  greater than zero, the ROC is bowed. As  $\mu_s$  increases so does the bowing of the corresponding ROC as may be seen in the right panel of Figure 4 where the ROCs of four different values of  $\mu_s$  are plotted.



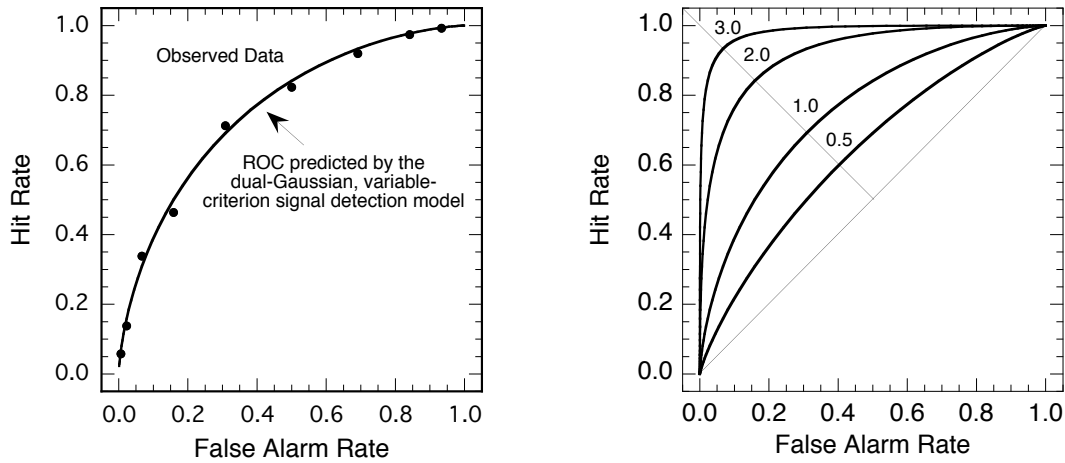


Figure 4: Left panel: Receiver Operating Characteristic (ROC) predicted by Signal Detection Theory compared with typical data. Right Panel: ROCs of four different models. The ROC becomes more bowed as the mean signal strength increases.

The equation for the SDT ROC becomes a straight line if the HR and FAR are transformed into z-scores using the quantile function of the unit, normal Gaussian probability distribution (see Appendix I):

$$z(HR) = \frac{\sigma_n}{\sigma_s}(\mu_s - \mu_n) + \frac{\sigma_n}{\sigma_s} z(FAR) \quad \text{Signal Detection Theory ROC} \quad (6a)$$

where  $z(HR)$  and  $z(FAR)$  are the z-scores of the HR and FAR probabilities computed with the quantile function (see Appendix I). Equation 6a is linear. Let

$b_0 = (\sigma_n / \sigma_s)(\mu_s - \mu_n)$ , and let  $b_1 = \sigma_n / \sigma_s$ , then:

$$z(HR) = b_0 + b_1 \cdot z(FAR) \quad \text{Signal Detection Theory ROC} \quad (6b)$$

The values of the y-intercept  $b_0$  and the slope  $b_1$  of this ROC are directly related to the mean and standard deviation of the signal plus noise distribution:

$$\mu_s = \frac{b_0}{b_1} + \mu_n \quad \text{Mean of Signal plus Noise} \quad (7)$$

$$\sigma_s = \frac{\sigma_n}{b_1} = \frac{1}{b_1} \quad \text{Standard Deviation of Signal plus Noise} \quad (8)$$

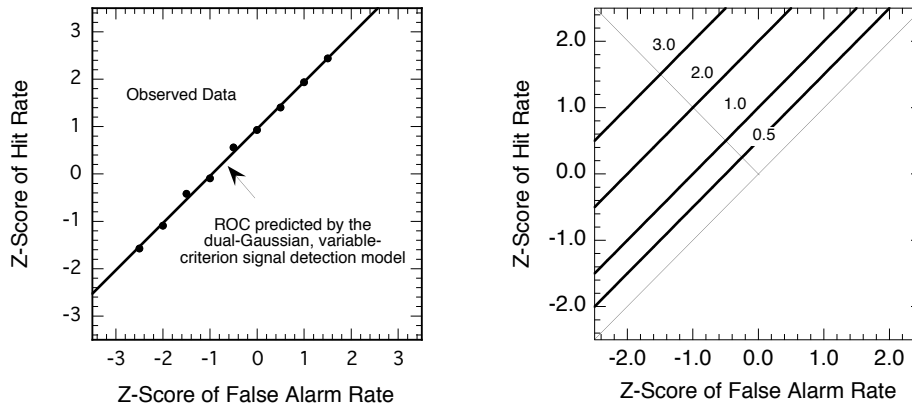


Figure 5: Left panel: Receiver Operating Characteristic (ROC) predicted by Signal Detection Theory compared with typical data. Right panel: ROCs of four different models. The ROC is farther from the diagonal as the mean signal strength increases.

Equation 6 predicts that when the hit rate and the false alarm rate are transformed from probabilities into quantile scores (z-scores), the ROC will be a straight line. The z-score transformation of probabilities is made using the Gaussian quantile function (see Appendix I) or from tables that are in every statistics textbook. The `qnorm()` function in R converts probability into a z-score. Short computer subroutines based on published algorithms are also available (Press, Teukolsky, Vetterling, & Flannery, 2007; Zelen & Severo, 1964). These routines are built into many spreadsheet and graphing programs. The z-score ROC predicted by signal detection theory is shown in the left panel of Figure 5, along with the observed data from the previous figures. The observed data are fit quite well by a straight line. The right panel of Figure 5 shows the four ROCs from Figure 4. As the mean of the signal distribution moves farther from the noise distribution the z-score ROC moves farther away from the positive diagonal.

**Sensitivity of the Sensory Process:** Sensitivity may be computed either from the parameters  $a$  and  $b$  of the linear ROC equation (after they have been computed from the data) or from the observed HR and FAR pairs of conditional probability:

$$d_a = \sqrt{\frac{2}{1 + b_1^2}} \cdot b_0 \quad (9a)$$

$$d_a = \sqrt{\frac{2}{1+b_1^2}} \cdot [z(HR) - b_1 \cdot z(FAR)] \quad \text{(General Model)} \quad (9b)$$

In the equal-variance model, Equation 9b reduces to the simple form:

$$d_a = d' = z(HR) - z(FAR) \quad \text{(Equal-Variance Model)} \quad (9c)$$

**Criteria of the Decision Process:** The decision process decision criterion or criteria may be expressed in terms of a critical output of the sensory process:

$$X_c = -z(FAR) \quad \text{Decision Criterion} \quad (10)$$

The decision process decision criterion may also be expressed in terms of the likelihood ratio that the signal was present, given a sensory process output of  $x$ :

$$\beta = \frac{\frac{1}{\sigma_s \sqrt{2\pi}} \cdot e^{-\frac{1}{2} \left( \frac{x - \mu_s}{\sigma_s} \right)^2}}{\frac{1}{\sigma_n \sqrt{2\pi}} \cdot e^{-\frac{1}{2} \left( \frac{x - \mu_n}{\sigma_n} \right)^2}} \quad \text{Likelihood Ratio Decision Criterion} \quad (11)$$

The decision criterion may also be expressed as a bias,  $c$ , favoring one response (negative values of  $c$ ) or the other response (positive values of  $c$ ). A  $c$  of 0.0 means the observer is unbiased.  $C$  is computed from the z-scores of hit rate and false alarm rates, shown in Equation 12 (Macmillan & Creelman, 2005):

$$c = -\frac{z(HR) + z(FAR)}{2} \quad \text{Response Bias} \quad (12)$$

Sensitivity is generally a relatively stable property of the sensory process, but the decision criteria used by an observer can vary widely from task to task and from time to time. The decision criterion used is influenced by three factors: The instructions to the observer; the relative frequency of signal trial and no-signal trials (the *a priori* probabilities); and the payoff matrix, the relative cost of making the two types of errors (False Alarms and Misses) and the relative benefit of making the two types of correct responses (Hits and Correct Rejections). These three factors can cause the observer to use quite different decision criteria at different times and if the SDT measure of sensitivity is not used, changes in decision criterion will be incorrectly interpreted as changes in sensitivity, has happens if the HTM is used to compute sensitivity.

### D. Two More Reasons to Reject the High Threshold Model

Figure 6 shows the high threshold model sensitivity index  $p$  for different values of decision criteria, for an observer having constant SDT sensitivity. The decision criterion is expressed in terms of the HTM by  $g$  and the SDT by  $X_c$ . The detection sensitivity  $p$  calculated from Equation 1, is not constant, but changes as a function of decision criterion.

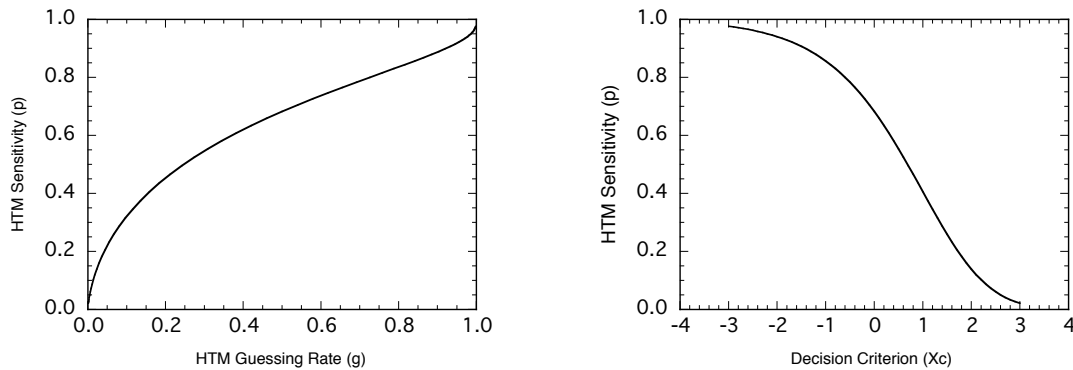


Figure 6: Sensitivity,  $p$ , of HTM sensory process computed from HR and FAR in the "yes-no" paradigm as a function of the guessing rate  $g$  (left panel) or the decision criterion,  $X_c$ , (right panel). The High Threshold Model predicts that  $p$  should remain constant.

Another popular index of sensitivity is overall percent correct (hit rate and correct rejection). In Figure 7 the percent correct is plotted as a function of decision criterion. One sees in Figure 7 that percent correct also does not remain constant with changes in decision criterion, a failure of the HTM's prediction. This failure of computed sensitivity to remain constant with changes in decision criterion is another reason for rejecting the high threshold model.

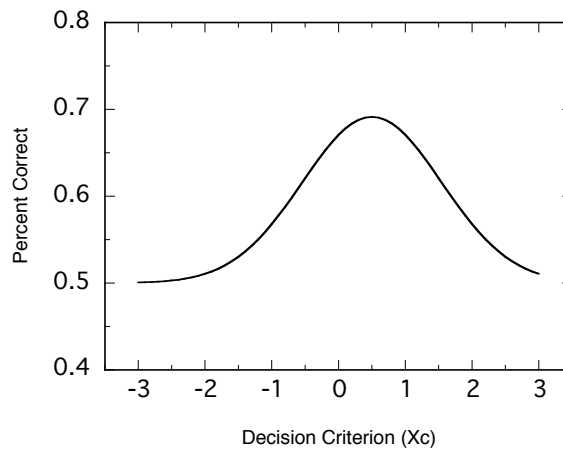


Figure 7: Overall percent correct in a "yes-no" experiment for different decision criteria.

### E. Two-Alternative, Forced-Choice Detection Paradigm:

In a forced-choice paradigm, two or more stimulus alternatives are presented on each trial and the subject is forced to pick the alternative that is the target. The alternatives can be presented successively (temporal forced-choice) or simultaneously in different positions in the visual field (spatial forced-choice). Forced-choice methods, especially two-alternative forced-choice (2AFC), are widely-used as an alternative to the single-interval “yes-no” paradigm discussed above. Because only one performance index, percent correct, is obtained from this paradigm, it is not possible to calculate both a detection sensitivity index and a response criterion index. Using the assumptions of signal detection theory, it is proved that detection performance in the 2AFC paradigm is equivalent to an observer using an unbiased decision criterion, and the percent correct performance can be predicted from signal detection theory. Percent correct in a 2AFC detection experiment corresponds to the area under the ROC,  $A_Z$ , obtained when the same stimulus is used in the yes-no signal detection paradigm. Calculation of  $d_a$  from the 2AFC percent correct is straightforward:

$$d_a = \sqrt{2} \cdot z(pc) \quad (\text{Two-Alternative, Forced-Choice}) \quad (13)$$

where  $z(pc)$  is the z-score transform of the 2AFC percent correct (Egan, 1975; Green & Swets, 1966/1974; Macmillan & Creelman, 2005; Simpson & Fitter, 1973). The area under the ROC for  $d_a = 1.0$ , illustrated in Figure 2 and the left panel in Figure 4, is 0.76

(the maximum area of the whole graph is 1.0). By rearranging Equation 13, the area under the ROC may be computed from  $d_a$  by:

$$A_z = z^{-1}\left(\frac{d_a}{\sqrt{2}}\right) \quad \text{(Two-Alternative, Forced-Choice)} \quad (14)$$

where  $z^{-1}(\ )$  is the inverse z-score probability transform that converts a z-score into a probability using the cumulative distribution function (see Appendix I) of the Gaussian probability distribution.

### F. Summary

The classical psychophysical methods of limits, of adjustment, and of constant stimuli, provide procedures for estimating sensory thresholds. These methods, however, are not able to properly separate the independent factors of sensitivity and decision criterion that are components of modern detection models. There is no evidence to support the existence of sensory thresholds, at least in the form these classical methods were designed to measure.

Today there are two methods for measuring an observer's detection sensitivity relatively uninfluenced by changes in decision criteria. The first method requires that there be two types of detection trials: Some containing the signal and some containing no signal. Both SDT detection sensitivity and decision criterion may be calculated from the hit rates and false alarm rates resulting from the performance in these experiments. The second method is the forced-choice paradigm, which forces all observers to adopt the same decision criterion. Either of these methods may be used to measure psychometric functions. The "threshold" stimulus level corresponds to the stimulus producing a specified level of detection performance. A  $d_a$  of 1.0 or a 2AFC detection of 0.75 are often used to define threshold, but other values may be chosen as long as they are made explicit.

One advantage of a detection sensitivity measure which is uncontaminated by decision criterion is that this measure may be used to predict actual performance in a detection task under a wide variety of different decision criteria. It is risky and without justification to assume that the decision criterion an observer adopts in the laboratory is the same when performing a real-world detection task.

A second advantage is that variability in measured sensitivity is reduced because the variability due to changes in decision criteria is removed. A comparison of contrast sensitivity functions measured using the method of adjustment (which is contaminated by decision criterion) and the two-alternative, forced-choice method (not contaminated by decision criterion) was reported by Higgins, Jaffe, Coletta, Caruso, and de Monasterio (1984). The variability of the 2AFC measurements was less than one half those made with the method of adjustment. This reduction of measurement variability will increase the reliability of the threshold measures and increase its predictive validity.

The material above concerns the behavior of an ideal observer. There may be circumstances where less than ideal psychophysical procedures must be employed. Factors such as testing time, ease of administration, ease of scoring, and cost must be carefully considered in relationship to the desired reliability, accuracy, and ultimate use to which the measurements will be put. Finally, it must be recognized that no psychophysical method is perfect. Observers may make decisions in irrational ways or may try to fake a loss of sensory capacity (Linschoten & Harvey, 2004). Care must be taken, regardless of the psychophysical method used to measure capacity, to detect such malingering. But a properly administered, conceptually rigorous psychophysical procedure will insure the maximum predictive validity of the measured sensory capacity.

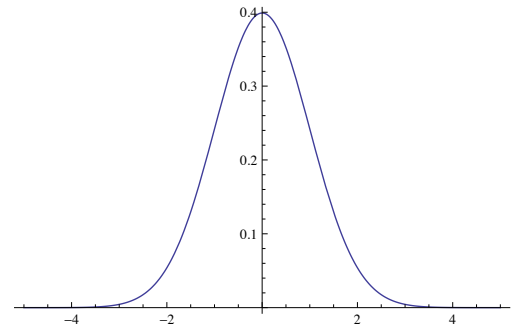
## Appendix I: Gaussian Probability Distribution

The Gaussian distribution has the these properties (Johnson & Kotz, 1970, Chapter 13):

**Domain:**  $-\infty$  to  $+\infty$

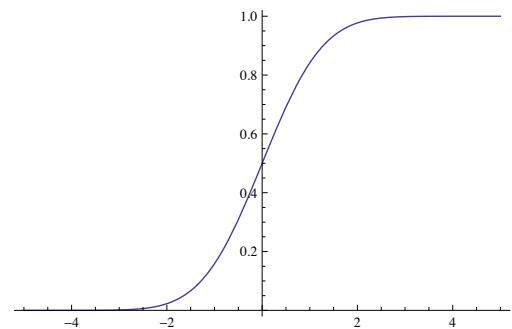
Probability Density Function (dnorm( ) in R):

$$f(x : \mu, \sigma) = \frac{1}{\sigma \sqrt{2\pi}} e^{-0.5 \left( \frac{x-\mu}{\sigma} \right)^2}$$



Cumulative Distribution Function (pnorm( ) in R):

$$F(x : \mu, \sigma) = \frac{1 + \operatorname{erf}\left(\frac{x-\mu}{\sigma \sqrt{2}}\right)}{2}$$

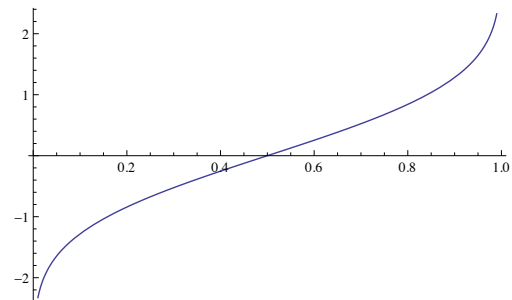


Quantile Function (qnorm( ) in R):

$$Q(p : \mu, \sigma) = \mu + \sigma \sqrt{2} \left[ \operatorname{erf}^{-1}(0, 2p - 1) \right]$$

Mean:  $\mu$

Standard Deviation:  $\sigma$





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