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EXTREMAL PROPERTIES OF LIKELIHOOD-RATIO QUANTIZERS [1]

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Abstract

Let there be M hypotheses $H_1, \ldots, H_M$, and let Y be a random variable, taking values in a set $\mathcal{Y}$, with different probability distribution under each hypothesis. A quantizer $\gamma : \mathcal{Y} \mapsto \{1, \ldots, D\}$ is applied to form a quantized random variable $\gamma(Y)$. We characterize the extreme points of the set of possible probability distributions of $\gamma(Y)$, as γ ranges over all quantizers. We then establish optimality properties of likelihood-ratio quantizers for a very broad class of quantization problems, including problems involving the maximization of an Ali–Silvey distance measure. Some new results are also obtained for a Neyman–Pearson decentralized detection problem.

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I. INTRODUCTION

Suppose that there are M hypotheses $H_1, \ldots, H_M$, and that Y is a random variable with a different probability distribution under each hypothesis. In classical detection theory [V68] one observes one or more realizations of the random variable Y and attempts to infer the nature of the true hypothesis. In several contexts, however, practical considerations dictate that the observations must be quantized and statistical inferences are constrained to depend only on the quantized observations. We are then led to the problem of finding a quantizer which is optimal with respect to a performance measure of interest. This problem has been studied extensively in the quantization literature [K77, PT77, AP84, FG87, P88, BB89]. It also arises in the area of decentralized detection [TS81, T88] whereby a set of sensors obtain some observations and transmit a summary of their observations to a fusion center that makes a final selection of one of the candidate hypotheses (see [T89] for a survey and more references).

Throughout the literature on quantization and decentralized detection, there is a recurrent theme. In particular, for several specific choices of a performance criterion, it has been shown that likelihood ratio quantizers (LRQs) are optimal [TS81, FG87, PD88, KVW89, T89]. Motivated by such results, this paper studies the geometry of the set of all quantizers, establishes some extremal properties of LRQs, and derives some very broad conditions under which LRQs are optimal.

The contribution of this paper is twofold. First, the results of a multitude of published papers are shown to be immediate consequences of a simple general principle. Second, a number of new results are derived.

Summary of the paper

In Section 2, we define a quantizer as a function γ from the range of the random variable Y into a finite set $\{1, \ldots, D\}$. We also define randomized quantizers. To each quantizer γ, we associate a vector $q(\gamma)$ that describes the probability distribution of $\gamma(Y)$ under each hypothesis. We let $\overline{Q}$ be the set of all vectors $q(\gamma)$ and we use a result of Liapounoff to show that $\overline{Q}$ is convex and compact. As a corollary, we obtain a general result on the existence of optimal quantizers.

In Section 3, we focus on the case of binary hypotheses. After a definition of likelihood ratio quantizers, we explore the geometry of the set $\overline{Q}$. We show that $q(\gamma)$ is an extreme point of $\overline{Q}$ if and only if γ is an LRQ with a certain "canonical" property. Furthermore, we characterize the extreme points of certain "sections" of the set $\overline{Q}$. As a corollary, we establish the optimality of LRQs for a broad class of performance criteria.

In Section 4, we establish the optimality of LRQs when the performance criterion is an Ali–Silvey distance mesure [AS66, PT77], thus providing a broad generalization of the results of [PD88, KVW89].

In Section 5, we generalize the results of Sections 3–4 to the case of M hypotheses, for arbitrary M. In particular, we show that $q(\gamma)$ is an extreme point of $\overline{Q}$ if and only if there exists a sequence $\{\gamma_n\}$ of LRQs (suitably defined) such that $q(\gamma_n)$ converges to $q(\gamma)$. We then derive some implications on the nature of optimal solutions to certain quantization problems.

Finally, in Section 6, we consider decentralized detection problems of the type introduced in [TS81]. We concentrate on a Neyman–Pearson variant of the problem and provide a new result on the optimality of LRQs.

II. QUANTIZERS

Let $\mathcal{Y}$ be some set endowed with a σ–field $\mathcal{F}$ and let $\mathcal{P}_1, \dots, \mathcal{P}_M$ be M probability measures on the measurable space $(\mathcal{Y}, \mathcal{F})$. We associate each measure $\mathcal{P}_i$, $i = 1, \dots, M$, with a hypothesis H_i on the distribution of a $\mathcal{Y}$–valued random variable Y. Accordingly, we use the notation $\Pr(A \mid H_i)$ to indicate the $\mathcal{P}_i$–measure of an event A.

Let D be a positive integer that will be held constant throughout the paper. We define a ***deterministic quantizer*** as an $\mathcal{F}$–measurable mapping $\gamma : \mathcal{Y} \mapsto \{1, \dots, D\}$. We use Γ to denote the set of all deterministic quantizers.

If the quantized version $\gamma(Y)$ of the random variable Y is to be used for choosing between the hypotheses $H_1, \dots, H_M$, then the distribution of $\gamma(Y)$ under each hypothesis becomes of interest. Since $\gamma(Y)$ is finite–valued, its distribution is specified by the finite set of scalars

$$q_d(\gamma \mid H_i) = \Pr\big(\gamma(Y) = d \mid H_i\big), \qquad i = 1, \dots, M, \quad d = 1, \dots, D. \tag{2.1}$$

For $i = 1, \dots, M$, and for any $\gamma \in \Gamma$ let

$$q(\gamma \mid H_i) = \big(q_1(\gamma \mid H_i), \dots, q_D(\gamma \mid H_i)\big). \tag{2.2}$$

Thus, $q(\gamma \mid H_i)$ is a D–dimensional vector describing the probability distribution of $\gamma(Y)$ under hypothesis H_i. Finally, for any $\gamma \in \Gamma$, we define a vector $q(\gamma) \in \Re^{MD}$ by letting

$$q(\gamma) = \big(q(\gamma \mid H_1), \dots, q(\gamma \mid H_M)\big). \tag{2.3}$$

Any two quantizers $\gamma, \gamma' \in \Gamma$ satisfying $q(\gamma) = q(\gamma')$ are equally helpful for the purpose of distinguishing between the different hypotheses. Thus, instead of studying quantizers directly, we can concentrate on the corresponding vectors $q(\gamma)$. Accordingly, we define

$$Q = \{q(\gamma) \mid \gamma \in \Gamma\}. \tag{2.4}$$

As is well known from Neyman–Pearson detection theory [V68], randomization can improve performance in some detection problems. For this reason, we generalize our earlier definition, as follows. Let K be an arbitrary positive integer and let $\gamma_1, \dots, \gamma_K$ be some deterministic quantizers. Let $p_1, \dots, p_K$ be some nonnegative scalars whose sum is equal to 1. Consider a random variable W

(defined on some auxiliary probability space) which, under either hypothesis, takes the value k with probability p_k and is statistically independent from Y. We define a function $\gamma : \mathcal{Y} \times \{1,\ldots,K\} \mapsto \{1,\ldots,D\}$ by letting

$$\gamma(Y,W) = \gamma_W(Y).$$

This function γ will be referred to as the (randomized) quantizer corresponding to $(\gamma_1,\ldots,\gamma_K,p_1,\ldots,p_K)$. Intuitively, it corresponds to picking at random and then applying one of the deterministic quantizers $\gamma_1,\ldots,\gamma_K$. Note that

$$\Pr\big(\gamma(Y,W) = d \mid H_i\big) = \sum_{k=1}^{K} p_k \Pr\big(\gamma_k(Y) = d \mid H_i\big), \qquad \forall d,i. \tag{2.5}$$

In the sequel, we drop the argument W and write $\gamma(Y)$ instead of $\gamma(Y,W)$. However, it should be kept in mind that $\gamma(Y)$ is not always completely determined by Y.

Let $\overline{\Gamma}$ be the set of all (randomized) quantizers that can be constructed as in the preceding paragraph. By considering the case $K = 1$, it is seen that Γ can be identified with a subset of $\overline{\Gamma}$. In the sequel, we use the term "quantizer" to refer to elements of $\overline{\Gamma}$ and "deterministic quantizer" to refer to elements of Γ.

For any $\gamma \in \overline{\Gamma}$, we define $q_d(\gamma \mid H_i)$, $q(\gamma \mid H_i)$, and $q(\gamma)$, by means of Eqs. (2.1)–(2.3). Then, if γ is the randomized quantizer corresponding to $(\gamma_1,\ldots,\gamma_K,p_1,\ldots,p_K)$, Eq. (2.5) implies that

$$q(\gamma) = \sum_{=1}^{K} p_k q(\gamma_k). \tag{2.6}$$

Let

$$\overline{Q} = \{q(\gamma) \mid \gamma \in \overline{\Gamma}\}.$$

As is apparent from Eq. (2.6), we have

$$\overline{Q} = \mathrm{co}(Q), \tag{2.7}$$

where co($\cdot$) stands for the convex hull.

Existence of Optimal Quantizers

The following result is part of what is known as Lyapunoff's theorem:

Proposition 2.1: The sets Q and $\overline{Q}$ are compact.

Proposition 2.1 was proved in [L40] for the case $D = 2$ and in [DWW51] for a general value of D. A simpler proof, for the case $D = 2$, was subsequently given in [L66]. In view of the evident importance of this result, and for completeness, a proof of Prop. 2.1 is provided in the Appendix. This proof consists of a simple modification of the argument in [L66].

Let $J : \Re^{MD} \mapsto \Re$ be a continuous function and suppose that the performance of a quantizer γ is captured by the value of $J\big(q(\gamma)\big)$. An optimal quantizer can be defined as one that minimizes

$J(q(\gamma))$ over the set $\overline{\Gamma}$; equivalently, we are dealing with the minimization of $J(q)$ over the set $\overline{Q}$. Then, Prop. 2.1 implies the existence of an optimal quantizer. This existence result remains valid if we only optimize over the set Γ of deterministic quantizers.

III. EXTREMAL QUANTIZERS - BINARY HYPOTHESES

Throughout this and the next section, we assume that the number M of hypotheses is equal to 2. As mentioned in the introduction, we are particularly interested in likelihood ratio quantizers (LRQs for short) which we now define formally.

Let A be a measurable subset of $\mathcal{Y}$ such that $\mathcal{P}_1(A) = 1$ and such that $\mathcal{P}_2$ is absolutely continuous with respect to $\mathcal{P}_1$ on the set A. The (generalized) *likelihood ratio* is a measurable function $L : \mathcal{Y} \mapsto [0, \infty]$ satisfying

$$L(y) = \begin{cases} (d\mathcal{P}_2/d\mathcal{P}_1)(y), & \text{if } y \in A, \\ \infty, & \text{otherwise,} \end{cases} \tag{3.1}$$

where $d\mathcal{P}_2/d\mathcal{P}_1$ stands for (a version of) the Radon–Nikodym derivative of $\mathcal{P}_2$ with respect to $\mathcal{P}_1$ on the set A.

Definition 3.1: (a) We define the *threshold set* T as the set of all vectors $t = (t_1, \ldots, t_{D-1}) \in [0, \infty]^{D-1}$ satisfying $0 \le t_1 \le \cdots \le t_{D-1} \le \infty$. For any $t \in T$, the associated intervals $I_1, \ldots, I_D$ are defined by $I_1 = [0, t_1]$, $I_2 = [t_1, t_2], \ldots, I_{D-1} = [t_{D-2}, t_{D-1}]$, $I_D = [t_{D-1}, \infty]$.
(b) Let $t \in T$. We say that a quantizer $\gamma \in \overline{\Gamma}$ is a *monotone LRQ* with threshold vector t, if

$$\Pr\big(\gamma(Y) = d \text{ and } L(Y) \notin I_d \mid H_i\big) = 0, \qquad \forall d, i.$$

(c) We say that a quantizer is an *LRQ* if there exists a permutation mapping $\pi : \{1, \ldots, D\} \mapsto \{1, \ldots, D\}$ such that $\pi \circ \gamma$ is a monotone LRQ. We use $\overline{\Gamma}_L$ to denote the set of all LRQs.

With this definition, an LRQ is obtained from a monotone LRQ, after renaming the elements of $\{1, \ldots, D\}$. Suppose now that γ is a monotone LRQ. With our definition, the quantized value $\gamma(Y)$ is forced (modulo a zero measure event) to be equal to d whenever $L(Y)$ belongs to the interior of the set I_d. On the other hand, the value of $\gamma(Y)$ has some freedom when $L(Y)$ belongs to the common boundary of two intervals, that is, when $L(Y)$ is equal to some threshold. Also, notice that we allow different thresholds to be equal. Thus, we may have $t_{d-1} = t_d$ in which case the interval I_d has empty interior.

Extreme points of sections of $\overline{Q}$

We introduce some more notation. For any $\alpha \in \Re^D$, we define

$$\overline{Q}_\alpha = \{q(\gamma) \in \overline{Q} \mid q(\gamma \mid H_1) = \alpha\}.$$

Thus, each $\overline{Q}_\alpha$ is a "section" of the compact convex set $\overline{Q}$. It follows that $\overline{Q}_\alpha$ is compact and convex for every α.

Proposition 3.1: For any $\alpha \in \Re^D$, the following hold:
(a) The set $\overline{Q}_\alpha$ has a finite number of extreme points.
(b) If $q(\gamma)$ is an extreme point of Q_α, then γ is an LRQ.
Proof: Let $\overline{\Delta}$ be the set of all randomized quantizers whose range is $\{1,2\}$ (instead of $\{1,\ldots,D\}$). Any $\delta \in \overline{\Delta}$ can be viewed as a statistical test for choosing between H_1 and H_2. For any $s \in [0,1]$, let

$$R(s) = \min_{\delta \in \overline{\Delta}} \Pr\big(\delta(Y) = 1 \mid H_2\big)$$
$$\text{subject to } \Pr\big(\delta(Y) = 1 \mid H_1\big) = s. \tag{3.2}$$

In classical terminology, the mapping $s \mapsto 1 - R(1-s)$ coincides with the receiver operating characteristic (ROC) curve. It is well–known that the minimum in Eq. (3.2) is attained.

If $t \in [0,\infty]$, we say that an element δ of $\overline{\Delta}$ is a *likelihood–ratio test* (LRT) with threshold t if

$$\Pr\big(\delta(Y) = 1 \text{ and } L(Y) > t \mid H_i\big) = 0, \qquad i = 1,2,$$

$$\Pr\big(\delta(Y) = 2 \text{ and } L(Y) < t \mid H_i\big) = 0, \qquad i = 1,2.$$

The Neyman–Pearson lemma asserts the following. (A proof is naturally omitted.)

Lemma 3.1: There exists a nondecreasing function $\chi : [0,1] \mapsto [0,\infty]$ such that:
(a) If δ attains the minimum in Eq. (3.2), then δ is an LRT with threshold $\chi(s)$.
(b) If $0 \leq s < 1$, if δ is an LRT with threshold $\chi(s)$, and if $\Pr\big(\delta(Y) = 1 \mid H_1\big) = s$, then δ attains the minimum in Eq. (3.2).
(c) If $s = 1$, and $\delta(y) = 1$ if and only if $L(y) < \infty$, then δ attains the minimum in Eq. (3.2).

The proof of the proposition rests on the following lemma:

Lemma 3.2: Fix some $\alpha = (\alpha_1,\ldots,\alpha_D) \in \Re^D$ such that $\overline{Q}_\alpha$ is nonempty. Fix also some vector $c = (c_1,\ldots,c_D) \in \Re^D$ and suppose that no two components of c are equal. Consider the problem

$$\text{minimize } \sum_{d=1}^{D} c_d \beta_d$$
$$\text{subject to } (\alpha,\beta) \in \overline{Q}_\alpha. \tag{3.3}$$

Then, the problem (3.3) has a unique solution $\beta^* = (\beta_1^*,\ldots,\beta_D^*)$, and β^* is completely determined by the ordering of the components of c. Furthermore, if $q(\gamma) = (\alpha,\beta^*)$, then γ is an LRQ.
Proof: Let us first prove the result for the special case where $c_1 > c_2 > \cdots > c_D$. Let $(\alpha,\beta) \in \overline{Q}_\alpha$ and choose some $\gamma \in \overline{\Gamma}$ such that $q(\gamma) = (\alpha,\beta)$. For $d = 1,\ldots,D$, we define $\delta^d \in \overline{\Delta}$ by

$$\delta^d(y) = \begin{cases} 1, & \text{if } \gamma(y) \leq d, \\ 2, & \text{if } \gamma(y) > d. \end{cases} \tag{3.4}$$

Then,

$$\alpha_1 + \cdots + \alpha_d = \Pr\big(\delta^d(Y) = 1 \mid H_1\big), \qquad \forall d,$$
$$\beta_1 + \cdots + \beta_d = \Pr\big(\delta^d(Y) = 1 \mid H_2\big), \qquad \forall d.$$

Using the definition (3.2) of the function R, we obtain

$$R(\alpha_1 + \cdots + \alpha_d) \leq \beta_1 + \cdots + \beta_d, \qquad \forall d.$$

It follows that

$$\begin{aligned}\sum_{d=1}^{D} c_d\beta_d &= (c_1 - c_2)\beta_1 + (c_2 - c_3)(\beta_1 + \beta_2) + \cdots + (c_{D-1} - c_D)(\beta_1 + \cdots + \beta_{D-1}) + c_D \\ &\geq (c_1 - c_2)R(\alpha_1) + (c_2 - c_3)R(\alpha_1 + \alpha_2) + \cdots + (c_{D-1} - c_D)R(\alpha_1 + \cdots + \alpha_{D-1}) + c_D.\end{aligned} \tag{3.5}$$

Let us define β^* by letting $\beta_1^* + \cdots + \beta_d^* = R(\alpha_1 + \cdots + \alpha_d)$, for $d = 1, \ldots, D-1$, and $\beta_1^* + \cdots + \beta_D^* = 1$. We will first show that $(\alpha, \beta^*) \in \overline{Q}_\alpha$. Since this is the unique value of β^* for which Eq. (3.5) becomes an equality, it will follow that β^* is the unique optimal solution of the problem (3.3). Subsequently, we will show that if $q(\gamma) = (\alpha, \beta^*)$, then γ must be a monotone LRQ.

Let us define a threshold vector $t \in T$ by letting $t_d = \chi(\alpha_1 + \cdots + \alpha_d)$, $d = 1, \ldots, D-1$, where χ is the function of Lemma 3.1. Let γ be a monotone LRQ with threshold t and suppose that the tie–breaking rule [when $L(y)$ is equal to some threshold] is chosen so that:
(i) $\Pr(\gamma(Y) \leq d \mid H_1) = \alpha_1 + \cdots + \alpha_d, \qquad \forall d;$
(ii) If $L(y) = t_d = \infty$, then $\gamma(y) > d$.
Then, for $d = 1, \ldots, D-1$, the function δ^d defined by Eq. (3.4) has the properties required in Lemma 3.1(b)-(c). It follows that

$$\beta_1^* + \cdots + \beta_d^* = \Pr(\gamma(Y) \leq d \mid H_2) = \Pr(\delta^d(Y) = 1 \mid H_2) = R(\alpha_1 + \cdots + \alpha_d), \qquad d = 1, \ldots, D-1.$$

Therefore, $q(\gamma) = (\alpha, \beta^*)$ which proves that $(\alpha, \beta^*) \in \overline{Q}_\alpha$.

Now, let us suppose that $q(\gamma) = (\alpha, \beta^*)$. We will show that γ is a monotone LRQ. Let $t_d = \chi(\alpha_1 + \cdots + \alpha_d)$. Since $\beta_1^* + \cdots + \beta_d^* = R(\alpha_1 + \cdots + \alpha_d)$, Lemma 3.1(a) applied to δ^d implies that

$$\Pr(\gamma(Y) > d \text{ and } L(Y) < t_d \mid H_i) = 0, \qquad \forall i, d,$$

$$\Pr(\gamma(Y) \leq d \text{ and } L(Y) > t_d \mid H_i) = 0, \qquad \forall i, d.$$

Furthermore, $t_1 \leq \cdots \leq t_{D-1}$. It then follows easily that γ is a monotone LRQ.

We have proved so far Lemma 3.2 for the special case where $c_1 > c_2 > \cdots > c_D$. The general case can be reduced to this special case by "renaming" of (that is, applying a permutation to) the elements of $\{1, \ldots, D\}$ so that the coefficients c_d become strictly decreasing. The only difference is that if $q(\gamma) = (\alpha, \beta^*)$, then γ will be a non–monotone LRQ. (It will be monotone with respect to the renamed variables.) **Q.E.D.**

Let G_α be the set of all (α, β^*) for which there exists a vector c with unequal components such that β^* is the unique optimal solution of the problem (3.3). Since each ordering of the components of c gives rise to exactly one β^*, it follows that G_α has at most $D!$ elements. Furthermore, Lemma 3.2 has established that if $q(\gamma) \in G_\alpha$, then γ is an LRQ. The proof of the proposition will be completed by showing that G_α contains the set of extreme points of $\overline{Q}_\alpha$.

Suppose that $\overline{Q}_\alpha$ has an extreme point $x = (\alpha, \overline{\beta})$ that does not belong to G_α. Then, $\overline{Q}_\alpha$ has an extreme point $x = (\alpha, \overline{\beta})$ that does not belong to the convex hull $\mathrm{co}(G_\alpha)$ of G_α. Using the separating hyperplane theorem to separate x from $\mathrm{co}(G_\alpha)$, there exists some vector $c = (c_1, \ldots, c_D)$ such that

$$\sum_{d=1}^{D} c_d \overline{\beta}_d < \min_{(\alpha,\beta)\in G_\alpha} \sum_{d=1}^{D} c_d \beta_d. \tag{3.6}$$

By slightly perturbing the components of c, we can make them distinct while retaining the validity of Eq. (3.6). This contradicts the definition of G_α. The contradiction shows that G_α contains the set of extreme points of $\overline{Q}_\alpha$. **Q.E.D.**

Extreme points of $\overline{Q}$

The following is our main result:

Proposition 3.2: If $\gamma \in \overline{\Gamma}$ and $q(\gamma)$ is an extreme point of $\overline{Q}$ then γ is an LRQ. Furthermore, there exists a deterministic LRQ γ' such that $q(\gamma') = q(\gamma)$.

Proof: Suppose that $q(\gamma) = (\alpha, \beta)$ is an extreme point of $\overline{Q}$. Then, $q(\gamma)$ is also an extreme point of $\overline{Q}_\alpha$ and Prop. 3.1 implies that γ is an LRQ. Furthermore, since $\overline{Q}$ is the convex hull of Q, it follows that $q(\gamma) \in Q$. Thus, there exists a deterministic $\gamma' \in \Gamma$ such that $q(\gamma') = q(\gamma)$. Using the already proved part of the proposition, γ' is an LRQ. **Q.E.D.**

The converse of Prop. 3.2 is not always true. For example, consider a threshold vector t and suppose that for some d, $\Pr(L(Y) = t_d \mid H_i) > 0$ for some i. If γ is an LRQ with threshold vector t and uses randomization to resolve ties whenever $L(Y) = t_d$, it is evident that $q(\gamma)$ is a convex combination of two different elements of $\overline{Q}$, and $q(\gamma)$ is not an extreme point. This suggests that for $q(\gamma)$ to be an extreme point of $\overline{Q}$, γ should not use randomization for tie–breaking. This motivates the following definition:

Definition 3.2: We say that γ is a *canonical* LRQ if it is an LRQ and there exists a function $f : [0, \infty] \mapsto \{1, \ldots, D\}$ such that $\gamma(Y) = f(L(Y))$, with probability 1, under either hypothesis.

Note that if $L(Y) < \infty$ with probability 1, and if the probability distribution of $L(Y)$ is absolutely continuous with respect to Lebesgue measure (under either hypothesis), then every LRQ is a canonical LRQ. The following result provides a complete characterization of the extreme points of $\overline{Q}$. We omit the proof because the most important parts of our subsequent results do not depend on it.

Proposition 3.3: $q(\gamma)$ is an extreme point of $\overline{Q}$ if and only if γ is a canonical LRQ.

Optimality Properties of Likelihood Ratio Quantizers

Proposition 3.4: Suppose that $f : \overline{Q} \mapsto \Re$ is continuous and convex. Then:
(a) There exists a canonical LRQ γ^* that maximizes $f\big(q(\gamma)\big)$ over all $\gamma \in \overline{\Gamma}$.
(b) If f is also strictly convex and if γ^* maximizes $f\big(q(\gamma)\big)$ over all $\gamma \in \overline{\Gamma}$, then γ^* is a canonical LRQ.

Proof: (a) By Corollary 32.3.1 of [R70], the maximum of a convex function f over the compact convex set $\overline{Q}$ is attained at an extreme point. By Prop. 3.3, such an extreme point is of the form $q(\gamma^*)$ for some canonical LRQ γ^*.
(b) In the strictly convex case, the value of f at any non–extreme point has to be smaller than the value of f at some extreme point. (Because non–extreme points can be expressed as convex combinations of extreme points.) Thus, if $f\big(q(\gamma^*)\big) = \max_{q\in\overline{Q}} f(q)$, then $q(\gamma^*)$ is an extreme point of $\overline{Q}$ and, by Prop. 3.3, γ^* is a canonical LRQ. **Q.E.D.**

The next proposition applies to optimal quantization problems in which the function $f(\alpha,\beta)$ is only convex in β. It also applies to problems in which the value of $\alpha = q(\gamma \mid H_1)$ has to obey certain constraints. Such constraints arise in certain problems of the Neyman–Pearson type. An example will be seen in Section 6.

Proposition 3.5: Suppose that $f : \overline{Q} \mapsto \Re$ is continuous and that for any $\alpha \in \Re^D$, the restriction of f on the set $\overline{Q}_\alpha$ is convex. [That is, $f(\alpha,\beta)$ is convex in β.] Let A be some closed subset of $\Re^D$.
(a) There exists an LRQ γ^* such that $q(\gamma^*)$ maximizes $f(\alpha,\beta)$ subject to the constraints $(\alpha,\beta) \in \overline{Q}$ and $\alpha \in A$.
(b) If $f(\alpha,\beta)$ is also strictly convex in β for each α, and if $q(\gamma^*)$ maximizes $f(\alpha,\beta)$ subject to the constraints $(\alpha,\beta) \in \overline{Q}$ and $\alpha \in A$, then γ^* is an LRQ.

Proof: (a) Existence of an optimal solution follows because the set $\{(\alpha,\beta) \in \overline{Q} \mid \alpha \in A\}$ is compact, being the intersection of a compact and a closed set. Let γ^* be such that $q(\gamma^*) = (\alpha^*,\beta^*)$ is an optimal solution. In particular, $\alpha^* \in A$.

Let us consider the auxiliary problem of maximizing $f(\alpha,\beta)$ subject to $(\alpha,\beta) \in \overline{Q}$ and $\alpha = \alpha^*$. Since $f(\alpha^*,\beta)$ is a convex function of β, it follows that there exists an extreme point $(\alpha^*,\overline{\beta})$ of $\overline{Q}_{\alpha^*}$ at which the maximum is attained. By the definition of $\overline{\beta}$, we have $f(\alpha^*,\overline{\beta}) \geq f(\alpha^*,\beta^*)$. Using the optimality of (α^*,β^*), the converse inequality also holds, and we conclude that $(\alpha^*,\overline{\beta})$ maximizes $f(\alpha,\beta)$ subject to the constraints $(\alpha,\beta) \in \overline{Q}$ and $\alpha \in A$. Since $(\alpha^*,\overline{\beta})$ is an extreme point of $\overline{Q}_{\alpha^*}$, Prop. 3.1 implies that there exists an LRQ $\overline{\gamma}$ such that $q(\overline{\gamma}) = (\alpha^*,\overline{\beta})$. Such a $\overline{\gamma}$ is clearly an optimal solution of the problem under consideration.
(b) This follows similarly with part (b) of Prop. 3.4. **Q.E.D.**

IV. ALI–SILVEY DISTANCE MEASURES

Ali–Silvey distance measures [AS66] (also known as f–divergences [C67]) are general measures of the distance between two probability measures defined on the same measurable space. Such distance measures are useful in several contexts, including quantization problems; see [PT77, FG87, P88]. In this section, we show that a quantizer that maximizes an Ali–Silvey distance measure of the quantized distributions $q(\gamma \mid H_1)$ and $q(\gamma \mid H_2)$ can always be chosen to be an LRQ.

Let $f : [0,\infty) \mapsto \Re$ be a continuous convex function satisfying

$$\lim_{x\to\infty} \frac{f(x)}{x} = 0. \tag{4.1}$$

Then, the Ali–Silvey distance of two probability measures $\mathcal{P}_1$, $\mathcal{P}_2$ is defined as

$$D_f(\mathcal{P}_1, \mathcal{P}_2) = \int_{\{y\in\mathcal{Y} \mid L(y)<\infty\}} f\big(L(y)\big)\, d\mathcal{P}_1(y), \tag{4.2}$$

where $L(y)$ is the generalized likelihood ratio, as defined by Eq. (3.1).

If we employ a quantizer γ, the quantized random variable $\gamma(Y)$ has a different probability distribution $q(\gamma \mid H_i)$ under each hypothesis H_i, $i = 1,2$. The usefulness of a quantizer γ for discriminating between the two hypotheses H_1, H_2, can be measured in terms of the Ali–Silvey distance $F(\gamma) = D_f\big(q(\gamma \mid H_1), q(\gamma \mid H_2)\big)$. Let $\alpha = (\alpha_1,\ldots,\alpha_D) = q(\gamma \mid H_1)$ and $\beta = (\beta_1,\ldots,\beta_D) = q(\gamma \mid H_2)$. Then, using Eq. (4.2), we have

$$F(\gamma) = \sum_{\{d\mid\alpha_d\neq 0\}} \alpha_d f\Big(\frac{\beta_d}{\alpha_d}\Big) = \sum_{d=1}^{D} \alpha_d f\Big(\frac{\beta_d}{\alpha_d}\Big), \tag{4.3}$$

where the second equality follows once we adopt the convention $0 \cdot f(\infty) = 0$. Let us use $J(\alpha,\beta)$ to denote the right–hand side of Eq. (4.3). The main result of this section follows.

Proposition 4.1: The problem of finding a quantizer that maximizes the Ali–Silvey measure $F(\gamma)$ has an optimal solution which is an LRQ.

Proof: As γ ranges over the set $\overline{\Gamma}$ of all quantizers, (α,β) ranges over the set $\overline{Q}$. Thus, finding a quantizer $\gamma \in \overline{\Gamma}$ that maximizes $F(\gamma)$ over the set $\overline{\Gamma}$ is equivalent to maximizing $J(\alpha,\beta)$ over the set $\overline{Q}$. Using Eq. (4.1), we see that J is a continuous function. Furthermore, since f is assumed convex, it is clear that $J(\alpha,\beta)$ is a convex function of β, for any fixed α. The result follows from Prop. 3.5(a). **Q.E.D.**

Some historical comments are in order. In [FG87], an iterative algorithm is given, which given any quantizer, produces a new quantizer with larger or equal value of the Ali–Silvey distance. No matter how the algorithm is intialized, the algorithm always produces LRQs. Thus, the argument of [FG87] implicitly contains a proof that if an optimal quantizer exists then there exists an LRQ which is optimal. However, the derivation in [FG87] depends heavily on an assumption that the function f is twice differentiable and strictly convex. This excludes, for example, the case where we want to maximize the variational distance between the two conditional distributions of $\gamma(Y)$, because we have to let $f(x) = |x-1|$ which is neither strictly convex nor differentiable. In contrast, we are only assuming that f is continuous and convex. Furthermore, we believe that the algorithmic derivation in [FG87] does not expose the simple reasons for which Prop. 4.1 is true. Independently from [FG87], the optimality of LRQs was established in [PD88] for the special case $f(x) = 1/x$, using a direct argument. Following the lines of the argument in [PD88], [KVW89] established the same result for the special case $f(x) = -x^s$, $s \in [0,1]$.

Examples

Kullback–Liebler Divergence: When $f(x) = -\log x$, the corresponding Ali–Silvey distance is the Kullback–Liebler divergence, which plays a prominent role in Neyman–Pearson hypothesis testing. For a concrete example [T88], suppose that N sensors receive i.i.d samples $Y_1, \ldots, Y_N$ of a random variable Y. The sensors transmit quantized values $\gamma(Y_1), \ldots, \gamma(Y_N)$ to a fusion center.[3] Then, the fusion center solves a Neyman–Pearson hypothesis testing problem to decide in favor of one of the underlying hypotheses. When N is large, the probability of error by the fusion center can be approximated by $e^{-NF(\gamma)}$, where F is defined by Eq. (4.3) with $f(x) = -\log x$. This leads to the problem of finding a quantizer γ that maximizes $F(\gamma)$.

The function f convex and satisfies Eq. (4.1). On the other hand, $f(0) = \infty$, the continuity assumption on f is not satisfied, and the existence of an optimal quantizer is not guaranteed. Let us assume however that $-\int_y \log L(y)\, dP_1(y) = c < \infty$. We then have $J(\alpha, \beta) = \sum_{d=1}^{D} \alpha_d f(\beta_d/\alpha_d) \leq c$, for any $(\alpha, \beta) \in \overline{Q}$. (This is because quantization cannot increase the value of the Kullback–Liebler divergence.) From this, it follows easily that $J(\alpha, \beta)$ is continuous on the set $\overline{Q}$. We conclude that an optimal quantizer exists and an optimal quantizer can be chosen to be an LRQ.

We can actually obtain an even stronger conclusion, as follows. It is easily shown that $J(\alpha, \beta)$ is a convex function of (α, β). (Just check the Hessian matrix for nonnegative definiteness.) Then, Prop. 3.4(a) shows that there exists an optimal quantizer which as a canonical LRQ. Because of the symmetry of the problem, there exists an optimal quantizer which is a monotone canonical LRQ.

Chernoff's exponent: Let s be a constant in $(0,1)$ and consider the case where $f(x) = -x^s$. Accordingly, let

$$J(\alpha, \beta; s) = -\sum_{i=1}^{D} \alpha_i^{1-s} \beta_i^s.$$

Again, it is easily checked that this function is convex in (α, β) and by Prop. 3.4(a), there exists an optimal canonical LRQ. Let us define

$$J(\alpha, \beta) = \sup_{s \in (0,1)} J(\alpha, \beta; s).$$

3. We are restricting the sensors to use the same quantizer. It has been shown in [T88] that this results to no loss of optimality, asymptotically as $N \to \infty$.

This quantity is associated with the Chernoff bound on the probability of error in hypothesis testing [C52]. Thus, the problem of maximizing $J(\alpha,\beta)$ over the set $\overline{Q}$ is of definite interest [BB89]. (Its relevance to decentralized detection problems was shown in [T88]; see also [KVW89]). This is the same as maximizing $J(\alpha,\beta,s)$ over $\overline{Q}\times(0,1)$. Assume that the maximum is attained at some (α,β^*,s^*). Then, any $(\overline{\alpha},\overline{\beta},s^*)$ is also an optimal solution provided that $(\overline{\alpha},\overline{\beta})$ maximizes $J(\alpha,\beta,s^*)$ over the set $\overline{Q}$. It follows again from Prop. 3.4(a) that there exists an optimal quantizer which is a monotone canonical LRQ.

V. THE CASE OF MULTIPLE HYPOTHESES

The results of Sections 3–4 can be partially generalized to the case of multiple hypotheses, provided that the concept of an LRQ is suitably modified. Indeed, in this section, we generalize Prop. 3.3, by providing a characterization of the exposed (cf. Definition 5.2 below) and of the extreme points of the set $\overline{Q}$.

We still use the model and the notation of Section 2. Let $\mathcal{P}=\mathcal{P}_1+\cdots+\mathcal{P}_M$. Notice that each $\mathcal{P}_i$ is absolutely continuous with respect to $\mathcal{P}$. We define $L_i(y)=(d\mathcal{P}_i/d\mathcal{P})(y)$.

For every $d=1,\ldots,D$, and $i=1,\ldots,M$, let there be given a coefficient a_{id}. Let $a_d=(a_{1d},\ldots,a_{Md})$ and $a=(a_1,\ldots,a_D)$. Let us consider quantizers of the form

$$\begin{aligned}\gamma(y)&=\arg\min_d\sum_{i=1}^{M}a_{id}L_i(y),\qquad \text{w.p.1},\\ &=\arg\min_d a_d^T L(y),\qquad \text{w.p.1},\end{aligned}\tag{5.1}$$

where $L(y)=\big(L_1(y),\ldots,L_M(y)\big)$, and the superscript T denotes transpose. Equation (5.1) generalizes the structure of optimal statistical tests in M–ary hypothesis testing. It is also a natural structure for quantization problems in the presence of a finite number of alternative hypotheses [FG87].

We notice that Eq. (5.1) does not define a unique quantizer because we have not provided a tie–breaking rule. Furthermore, the class of quantizers of the form (5.1) is too general. For example, by letting $a_d=0$ for all d, we see that any quantizer $\gamma\in\overline{\Gamma}$ is of the form (5.1). We will thus concentrate on quantizers of the form (5.1) for which a tie–breaking rule is unnecessary.

Definition 5.1: A quantizer $\gamma\in\overline{\Gamma}$ is called an *unambiguous likelihood quantizer* (ULQ, for short) if it is of the form (5.1) and the set of y's for which there is a tie in Eq. (5.1) has zero $\mathcal{P}$–measure. Formally, for any $d'\neq d''$,

$$\mathcal{P}\big(\{y\in\mathcal{Y}\mid a_{d'}^T L(y)=a_{d''}^T L(y)=\min_d a_d^T L(y)\}\big)=0.$$

An simple criterion for a quantizer of the form (5.1) to be unambiguous is available under the following assumption:

Assumption 5.1: The joint probability distribution of the random vector $(L_1(Y), \ldots, L_{M-1}(Y))$ is absolutely continuous with respect to Lebesgue measure, under either hypothesis.

Lemma 5.1: Let Assumption 5.1 hold. Let γ be a quantizer of the form (5.1) and suppose that the vectors a_d are distinct. Then, γ is an unambiguous LRQ.

Proof: Suppose that $a_d \neq a_{d'}$. Using the equality $L_1(y) + \cdots + L_M(y) = 1$, we see that we have a tie [that is, $a_d^T L(y) = a_{d'}^T L(y)$] if and only if the vector $(L_1(y), \ldots, L_{M-1}(y))$ satisfies a (nontrivial) linear equation. Equivalently, if and only if this vector belongs to a subset of $\Re^{M-1}$ of Lebesgue measure zero. Thus, under Assumption 5.1, a tie occurs with zero probability under any hypothesis, and γ is unambiguous. **Q.E.D.**

We will now establish an extremal property of ULQs. We need one more definition.

Definition 5.2: Let C be a convex subset of $\Re^n$ and let $x \in C$. We say that x is an *exposed* point of C, if there exists some $c \in \Re^n$ such that $c^T x < c^T y$ for every $y \in C$ different than x.

It is evident that the exposed points of a convex set are extreme points, but the converse is not always true. However, Straszewicz's theorem [R70] asserts that the set of extreme points of a closed convex set is the closure of the set of exposed points. We will use this fact later.

The following result is a counterpart of Prop. 3.3.

Proposition 5.1: $q(\gamma)$ is an exposed point of $\overline{Q}$ if and only if γ is an ULQ.

Proof: Let us fix a vector c with components c_{id}, $i = 1, \ldots, M$, $d = 1, \ldots, D$. We introduce an auxiliary Bayesian decision problem. We assume that each hypothesis H_i has the same prior probability. Furthermore, once we observe Y, we have to make a decision $\gamma(Y) \in \{1 \ldots, D\}$, and we incur a penalty of Mc_{id} if the true hypothesis is H_i and our decision is d. It is clear that the expected cost of a decision rule $\gamma \in \overline{\Gamma}$ is equal to $\sum_{i,d} c_{id} q_d(\gamma \mid H_i)$. In particular, minimizing the expected cost is the same as minimizing $\sum_{i,d} c_{id} x_{id}$ over all $x \in \overline{Q}$.

We derive the solution of the Bayesian decision problem. Using a standard argument, γ is optimal if and only if $\gamma(Y)$ minimizes (w.p.1) the conditional expectation of the cost, conditioned on Y. That is,

$$\gamma(Y) = \arg\min_d \sum_{i=1}^{M} c_{id} \Pr(H_i \mid Y), \qquad \text{w.p.1.} \tag{5.2}$$

Using Bayes' rule, $\Pr(H_i \mid Y)$ is proportional to $L_i(Y)$, and Eq. (5.2) becomes

$$\gamma(Y) = \arg\min_d \sum_{i=1}^{M} c_{id} L_i(Y), \qquad \text{w.p.1.} \tag{5.3}$$

Thus, if $x = q(\gamma)$, we have that x minimizes $\sum_{i,d} c_{id} x_{id}$ over the set $\overline{Q}$ if and only if γ satisfies Eq. (5.?).

Suppose that x^* is an exposed point of $\overline{Q}$. Then, there exist coefficients c_{id} such that x^* is the unique minimizer of of $\sum_{i,d} c_{id} x_{id}$ over the set $\overline{Q}$. Suppose that $q(\gamma^*) = x^*$. Then, γ^* satisfies Eq.

(5.3). Furthermore, if γ satisfies Eq. (5.3), then $q(\gamma) = x^*$. This shows that $q(\gamma)$ is the same for all γ that satisfy Eq. (5.3). It follows that the probability of a tie in Eq. (5.3) is equal to zero under any hypothesis. Thus, γ^* is an ULQ.

Conversely, if γ^* is an ULQ, then for some choice of coefficients c_{id}, γ^* satisfies Eq. (5.3) and the probability of a tie is zero. Let $x^* = q(\gamma^*)$. Then, x^* minimizes $\sum_{i,d} c_{id}x_{id}$ over the set $\overline{Q}$. Using the fact that γ^* is unambiguous, and by reversing the argument in the preceding paragraph, it follows that x^* must be the unique minimizer. It follows that $q(\gamma^*)$ is an exposed point of $\overline{Q}$. **Q.E.D.**

Using Straszewicz's theorem, we obtain the following:

Corollary 5.1: $q(\gamma)$ is an extreme point of $\overline{Q}$ if and only if there exists a sequence $\{\gamma_n\}$ of ULQs such that $q(\gamma) = \lim_{n\to\infty} q(\gamma_n)$.

By comparing Corollary 5.1 and Prop. 3.3, we can assert that, for the case of two hypotheses, we have that γ is a canonical LRQ if and only if there exists a sequence of $\{\gamma_n\}$ ULQs such that $q(\gamma_n)$ converges to $q(\gamma)$. (This fact can also be verified by a simple direct argument.)

The following example illustrates the manner in which an extreme point of $\overline{Q}$ can fail to be an exposed point of $\overline{Q}$. Suppose that $M = D = 3$ and that Assumption 5.1 holds. Let ℓ be a positive scalar, and let ϵ be a positive parameter. Let

$$g_\epsilon(y) = \min\{L_1(y) - \ell, \epsilon L_2(y), \epsilon L_3(y)\}$$

We define a quantizer γ_ϵ, $\epsilon > 0$, by

$$\gamma_\epsilon(y) = \begin{cases} 1, & \text{if } g_\epsilon(y) = L_1(y) - \ell, \\ 2, & \text{if } g_\epsilon(y) = \epsilon L_2(y), \\ 3, & \text{if } g_\epsilon(y) = \epsilon L_3(y). \end{cases}$$

It is seen that as long as $\epsilon > 0$, γ_ϵ is an ULQ. We also define a quantizer γ_0 by

$$\gamma_0(y) = \begin{cases} 1, & \text{if } L_1(y) < \ell, \\ 2, & \text{if } L_1(y) > \ell \text{ and } L_2(y) < L_3(y), \\ 3, & \text{if } L_1(y) > \ell \text{ and } L_2(y) > L_3(y). \end{cases}$$

It is clear that under Assumption 5.1, $q(\gamma_\epsilon)$ converges to $q(\gamma_0)$. On the other hand, the quantizer γ_0 cannot be expressed in the form (5.1) unless $a_2 = a_3$, and therefore is not an ULQ.

The preceding example shows that the set of ULQs is not "closed" in any meaningful sense. This is of course just a reflection of the fact that the set of exposed points of a closed convex set is not necessarily closed.

Optimal quantization problems

As in Sections 3–4, we are interested in characterizing the possible optimal solutions of certain quantization problems. The main result is the following.

Proposition 5.2: Let $J : \overline{Q} \mapsto \Re$ be continuous and convex and let $\overline{\Gamma}_U$ be the set of all ULQs. Then,

$$\sup_{\gamma \in \overline{\Gamma}_U} J\big(q(\gamma)\big) = \max_{\gamma \in \overline{\Gamma}} J\big(q(\gamma)\big). \tag{5.4}$$

Proof: The maximum of the convex function J is attained at some extreme point of $\overline{Q}$. By Corollary 5.1, any extreme point of $\overline{Q}$ is the limit of a sequence $\{q(\gamma_n)\}$ with $\gamma_n \in \overline{\Gamma}_U$ for each n. **Q.E.D.**

Suppose now that f is a continuous convex function satisfying Eq. (4.1), and that $D_f(\cdot,\cdot)$ is the corresponding Ali–Silvey distance measure [cf. Eqs. (4.2)–(4.3)]. Let us consider the problem of finding a quantizer γ that maximizes

$$F\big(q(\gamma)\big) = \sum_{i,j} w_{ij} D_f\big(q_i(\gamma), q_j(\gamma)\big), \tag{5.5}$$

where each w_{ij} is a positive weight. (Such quantization problems are studied, for example, in [FG87].)

We are not able to assert any general properties of optimal solutions for the problem of maximizing the performance measure (5.5). Let us now make the additional assumption that $xf(y/x)$ is a convex function of (x, y) (as in the two examples of Section 4). Then, it is easily seen [cf. Eq. (4.3)] that F is a convex function on the set $\overline{Q}$. Thus, Prop. 5.2 implies that we can get arbitrarily close to an optimal quantizer while restricting to the class of ULQs.

VI. DECENTRALIZED NEYMAN–PEARSON DETECTION

In this section, we apply the results of Section 3 to characterize the optimal solutions of a decentralized Neyman–Pearson detection problem.

The problem formulation is as follows. There are two hypotheses H_1, H_2, and N sensors $S_1, \ldots, S_N$. Each sensor S_i receives an observation Y_i which is a random variable taking values in a set $\mathcal{Y}_i$. We assume that the joint probability distribution of $(Y_1, \ldots, Y_N)$, conditioned on each hypothesis, is known.

For $i = 1, \ldots, N$, let $\overline{\Gamma}_i$ be the set of all randomized quantizers of Y_i, defined as in Section 2. Each sensor S_i, upon observing the value of the random variable Y_i, applies a quantizer $\gamma_i \in \overline{\Gamma}_i$, and sends a message $U_i = \gamma_i(Y_i) \in \{1, \ldots, D\}$ to a fusion center. Then, the fusion center makes a decision $U_0 = \gamma_0(U_1, \ldots, U_N) \in \{H_1, H_2\}$, where $\gamma_0 : \{1, \ldots, D\}^N \mapsto \{H_1, H_2\}$ is a deterministic function.

Let $\alpha \in (0, 1)$ be a given scalar. We consider the problem of choosing the quantizers $\gamma_1, \ldots, \gamma_N$ and the function γ_0, so as to maximize the "probability of detection" P_D by the fusion center, subject to the "probability of false alarm" P_F being bounded by α. Formally,

$$\text{maximize} \quad \Pr\Big(\gamma_0\big(\gamma_1(Y_1), \ldots, \gamma_N(Y_N)\big) = H_2 \;\Big|\; H_2\Big), \tag{6.1}$$

$$\text{subject to} \quad \Pr\Big(\gamma_0\big(\gamma_1(Y_1),\ldots,\gamma_N(Y_N)\big) = H_2 \;\Big|\; H_1\Big) \leq \alpha. \tag{6.2}$$

Our main result is the following:

Proposition 6.1: Suppose that the random variables $Y_1, \ldots, Y_N$ are conditionally independent given either hypothesis. Then, there exists an optimal solution of the problem (6.1)–(6.2) such that each one of the quantizers $\gamma_1, \ldots, \gamma_N$ is a monotone LRQ.

Proof: For $i = 1, \ldots, N$, $j = 0, 1$, and $\gamma_i \in \overline{\Gamma}_i$, let $q^i(\gamma_i \mid H_j) \in \Re^{2D}$ be the vector with components $\Pr(\gamma_i(Y_i) = d \mid H_j)$, $d = 1, \ldots, D$. Let $\overline{Q}_i = \{(q^i(\gamma_i \mid H_1), q^i(\gamma_i \mid H_2)) \mid \gamma_i \in \overline{\Gamma}_i\}$. (These are essentially the same definitions as in Section 2.)

Using the conditional independence assumption, the problem (6.1)–(6.2) is equivalent to

$$\text{maximize} \quad \sum_{\{u \in \{1,\ldots,D\}^N \mid \gamma_0(u) = H_2\}} \prod_{i=1}^{N} \Pr\big(\gamma_i(Y_i) = u_i \mid H_2\big), \tag{6.3}$$

$$\text{subject to} \quad \sum_{\{u \in \{1,\ldots,D\}^N \mid \gamma_0(u) = H_1\}} \prod_{i=1}^{N} \Pr\big(\gamma_i(Y_i) = u_i \mid H_1\big) \leq \alpha. \tag{6.4}$$

For any fixed γ_0, this is the same as a constrained optimization problem defined over the set $\prod_{i=1}^{N} \overline{Q}_i$. The latter is a Cartesian product of compact sets (Prop. 2.1) and is therefore compact. The cost function (6.3) as well as the left hand–side of the constraining equation (6.4) are continuous. This proves the existence of an optimal solution, for any fixed γ_0. Since there is only a finite number of choices for γ_0, we conclude that the problem (6.1)–(6.2) has an optimal solution.

Let us now consider the problem facing a particular sensor S_i when the quantizers of all other sensors are fixed. Notice that the functions in Eqs. (6.3)–(6.4) are linear (and therefore convex) functions of $q^i(\gamma_i \mid H_j)$. In particular, sensor S_i is maximizing a linear function of $q^i(\gamma_i \mid H_2)$ while $q^i(\gamma_i \mid H_1)$ is constrained to belong to a closed set. Therefore, Prop. 3.5(a) applies and shows that there exists an LRQ γ_i which is optimal for the problem facing sensor S_i.

It follows easily that there exists an optimal solution in which each γ_i is an LRQ. We can then modify each γ_i so that it becomes a monotone LRQ, without changing the information available to the fusion center (provided that γ_0 is modified accordingly). **Q.E.D.**

Remarks:

1. A version of Prop. 6.1 has been proved for the Bayesian counterpart of the problem (6.1)–(6.2) in [TS81], where decentralized detection problems were first introduced, as well as in several subsequent papers. In fact, in the Bayesian case, an elementary proof is possible.

2. The Neyman–Pearson problem considered here has been studied in several papers ([S86a], [S86b], [HV86], [R87], [TVB87], [BV89]), for the case $D = 2$. Some of these papers associate a Lagrange multiplier with the constraint (6.2), thus converting the problem to one which is essentially equivalent to a Bayesian one. Then, one can use the Bayesian results to assert the optimality of

LRQs. Unfortunately, such a proof is flawed for the following reason. Let $R(\alpha)$ be the optimal value (i.e., the optimal probability of detection) for the Neyman–Pearson problem (6.1)–(6.2). Unlike classical detection problems, the function R is not concave[4], in general. Due to the lack of convexity, the optimal value in the maximization of P_D subject to $P_F \leq \alpha$ can be different from the optimal value of the maximization of $P_D - \lambda P_F$, no matter how the Lagrange multiplier λ is chosen.

3. A correct proof of Prop. 6.1 has been provided in [TVB89] for the case $D = 2$. However, the proof in [TVB89] does not generalize to the case $D > 2$. Thus, Prop. 6.1, in its present form, is new.

4. It is straightforward to generalize the proof of Prop. 6.1 to cover: a) The case of acyclic detection networks, thus providing a Neyman–Pearson counterpart of the results of [ET82] see [T89]; b) The case where the fusion center is also allowed to use randomization.

5. In our formulation, we have allowed randomized quantizers. However, it is implicit in our formulation that the randomizations at different sensors are statistically independent. [Equations (6.3)–(6.4) would be false otherwise.] If one allows the sensors to randomize cooperatively (e.g., a single toin is tossed, and all sensors are informed on the outcome), the problem is "convexified" and bears a much closer relation to a Bayesian decentralized detection problem; see [T89] for more details on this point.

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4. An example can be found in [R87]. An explanation can be provided by observing that the left–hand side of the constraint (6.4) is not convex when viewed as a function of all the variables involved.

APPENDIX

In this appendix, we prove that the sets Q and $\overline{Q}$ are compact, by suitably extending the proof provided in [L66] for the case $D = 2$.

The sets Q and $\overline{Q}$ are clearly bounded, so we only need to show that they are closed. Furthermore, since $\overline{Q}$ is the convex hull of Q, it suffices to show that Q is closed.

Let $\mathcal{P} = (\mathcal{P}_1 + \cdots + \mathcal{P}_M)/M$. Let G be the set of all measurable functions from $\mathcal{Y}$ into $\{0,1\}$. Let G^D be the Cartesian product of D copies of G. Let

$$F = \Big\{(f_1, \ldots, f_D) \in G^D \mid \mathcal{P}\Big(\sum_{d=1}^{D} f_d(Y) = 1\Big) = 1\Big\}.$$

For any $\gamma \in \Gamma$ and $d \in \{1, \ldots, D\}$, we can let f_d be the indicator function of the set $\gamma^{-1}(d)$; that is, $f_d(y) = 1$ if and only if $\gamma(y) = d$, and $f_d(y) = 0$ otherwise. Clearly then, $(f_1, \ldots, f_D) \in F$ and

$$q_d(\gamma \mid H_i) = \Pr\big(\gamma(Y) = d \mid H_i\big) = \int f_d(y)\, d\mathcal{P}_i(y). \tag{A.1}$$

Conversely, for any $f = (f_1, \ldots, f_D) \in F$, we define a deterministic quantizer $\gamma \in \Gamma$ as follows. If $\sum_{d=1}^{D} f_d(y) = 1$, then let $\gamma(y)$ be equal to the unique value of d for which $f_d(y) = 1$. If $\sum_{d=1}^{D} f_d(y) \neq 1$, then let $\gamma(y) = 1$. Since the event $\sum_{d=1}^{D} f_d(y) \neq 1$ has zero $\mathcal{P}$-measure, it is seen that Eq. (A.1) is again valid. Let $h : F \mapsto \Re^{MD}$ be the mapping with components

$$h_{i,d}(f) = \int f_d(y)\, d\mathcal{P}_i(y). \tag{A.2}$$

The correspondence we have established between F and Γ, together with Eq. (A.1), imply that $Q = h(F)$.

The proof will be completed by introducing a topology on G under which F is compact and h is continuous. Then, Q becomes the continuous image of a compact set and is therefore compact.

We use $\mathcal{L}_1(\mathcal{Y};\mathcal{P})$ to denote the set of all measurable functions $f : \mathcal{Y} \mapsto \Re$ such that $\int |f(y)|\, d\mathcal{P}(y) < \infty$. Similarly, $\mathcal{L}_\infty(\mathcal{Y};\mathcal{P})$ denotes the set of all measurable functions $f : \mathcal{Y} \mapsto \Re$ such that, after discarding a subset of $\mathcal{Y}$ of zero $\mathcal{P}$-measure, f is bounded. We view G as a subset of $\mathcal{L}_\infty(\mathcal{Y};\mathcal{P})$. Recalling that $\mathcal{L}_\infty(\mathcal{Y};\mathcal{P})$ is the dual of $\mathcal{L}_1(\mathcal{Y};\mathcal{P})$, we consider the weak* topology on $\mathcal{L}_\infty(\mathcal{Y};\mathcal{P})$, defined as the weakest topology under which the mapping

$$f \mapsto \int f(y) g(y)\, d\mathcal{P}(y) \tag{A.3}$$

is continuous for every $g \in \mathcal{L}_1(\mathcal{Y};\mathcal{P})$. By Alaoglu's theorem [DS57], the unit ball in $\mathcal{L}_\infty(\mathcal{Y};\mathcal{P})$ is weak*–compact, and it follows easily that G is also compact. Thus, G^D is also compact under the corresponding product topology. Recalling the definition of F, we see that F can be also defined as the set of all elements $(f_1, \ldots, f_D) \in G^D$ such that

$$\int_A \sum_{d=1}^{D} f_d(y)\, d\mathcal{P}(y) = \mathcal{P}(A),$$

for every measurable subset A of $\mathcal{Y}$. Equivalently, for every measurable set A,

$$\int \sum_{d=1}^{D} f_d(y)\chi_A(y)\, d\mathcal{P}(y) = \mathcal{P}(A),$$

where χ_A is the indicator function of A. Using the continuity of the mappings of the form (A.3), and since $\chi_A \in \mathcal{L}_1(\mathcal{Y};\mathcal{P})$, it follows that F is the subset of G^D on which certain continuous equality constraints are satisfied. Since G^D is compact, it follows that F is also compact.

For each i, let g_i be the Radon–Nikodym derivative of $\mathcal{P}_i$ with respect to $\mathcal{P}$. Then, $g_i \in \mathcal{L}_1(\mathcal{Y};\mathcal{P})$ [DS57]. Furthermore,

$$\int f_d(y)\, d\mathcal{P}_i(y) = \int f_d(y) g_i(y)\, d\mathcal{P}(y), \qquad \forall i, d. \tag{A.4}$$

By the definition of the weak* topology [cf. Eq. (A.3)] and Eq. (A.4), the mapping $f \mapsto \int f_d(y)\, d\mathcal{P}_i(y)$ is continuous. Thus, the mapping h whose components are given by Eq. (A.2) is continuous. Since $Q = h(F)$, it follows that Q is compact.

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