

# SAND2015-2533C Sensor Fusion for Intrusion Detection Under False Alarm Constraints

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<sup>1</sup>Sandia National Laboratories is a multi-program laboratory managed and operated by Sandia Corporation, a wholly owned subsidiary of Lockheed Martin Corporation, for the U.S. Department of Energys National Nuclear Security Administration under contract DE-AC04-94AL85000.

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# Introduction

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## **Why is this important?**

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## **Why is this important?**

- Mostly focused on detectability
- False alarms cost money



# Motivational Questions

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## How to distinguish between noise and not noise?

**Assumption:** Components function properly

# Test Bed

## Sensor Module

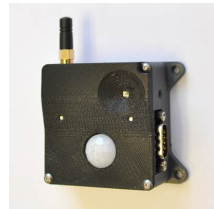
- Tri-axis accelerometer
- Photo-detector
- **Passive infrared sensor**

## Instrumented Room

- Placed 8 sensor modules along walls
- Modules connected via CAN bus

## Objective

- Collect background data
- Collected data during entry
- **Develop algorithm to detect entry given a false alarm rate**
  - **Binary decision problem**



# Unknown Everything?

## Binary Decision Problem: Intrusion?

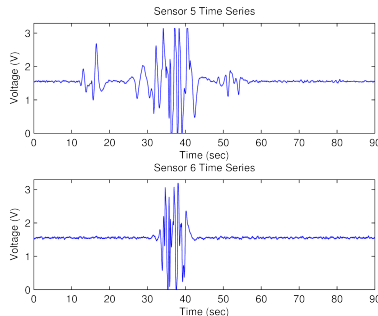
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# Classic Example: Detection Theory

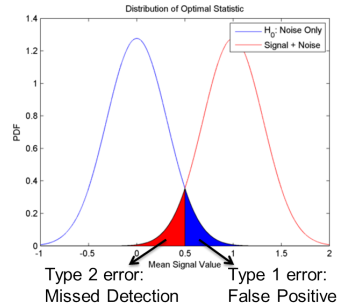
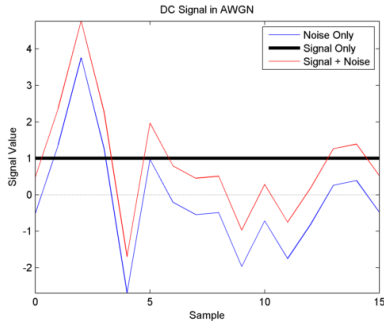
## Deciding whether or not a DC signal is present in AWGN

- $H_0$ : noise only
- $H_1$ : Known DC signal + noise
- **Note:** Signal and noise models are known!

# Classic Example: Detection Theory

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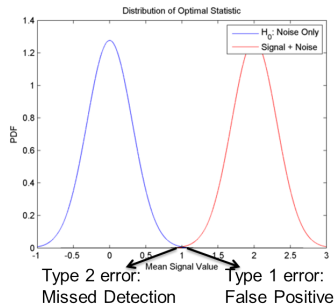
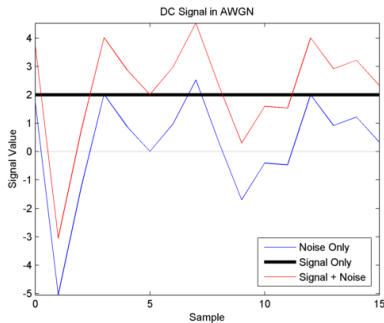
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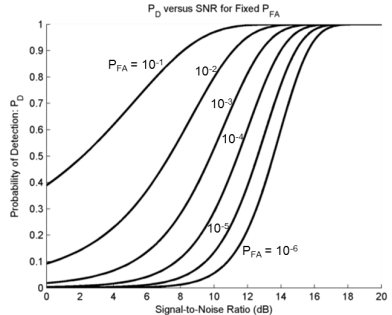
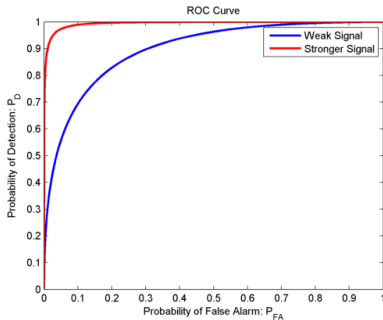
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# Classic Example: ROC Curves

## Error probabilities depend on Signal-to-Noise Ratio (SNR)

- Signal power
- Signal length
- Noise variance



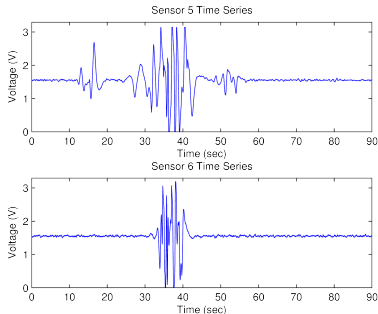


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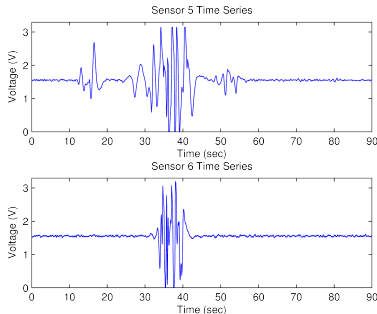


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## Approach

- Model background “noise”
- Declare an event when signal deviates from the background by a specified amount
- Threshold determined by false alarm constraint
- Theoretical ROC curves not possible

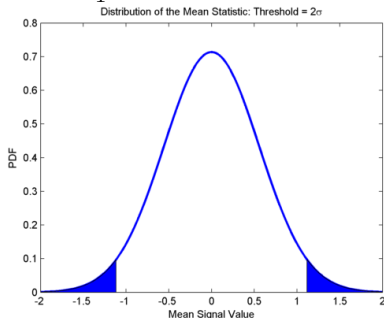
# Matching the Noise Distribution

## Statistical Model of Noise Distribution → Problem Solved

- Compute threshold to meet false alarm requirement
- Declare an event when signal metric exceeds threshold

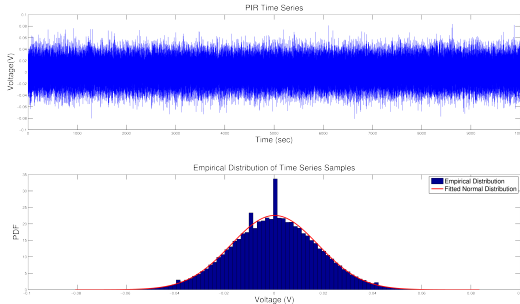
### Example

- $H_0$ : Noise only
- $H_1$ : Not noise



- Selected threshold s.t. probability of false alarm is 5%
- Threshold computed from distribution of noise metric
- What is the distribution of the noise metric?

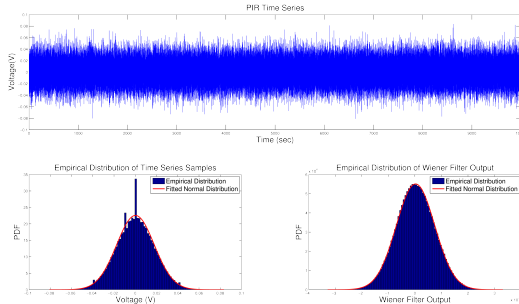
# Time Domain Approach



**Looks “close” to a Gaussian marginal distribution**

- Need to be confident otherwise false alarm constraint is meaningless
- How to have confidence?
  - Match data to theoretical model
  - Gather large amounts of data for empirical estimates

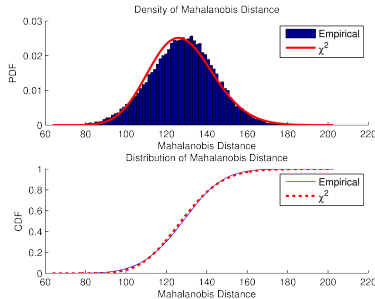
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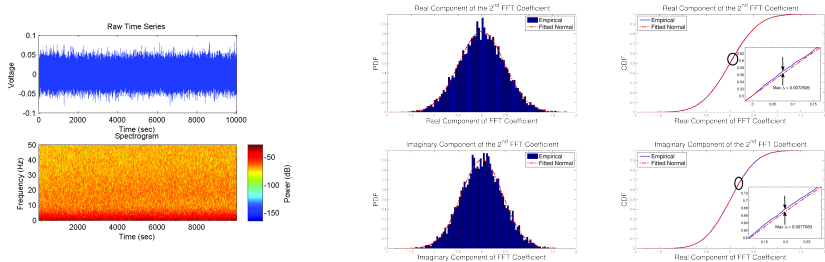


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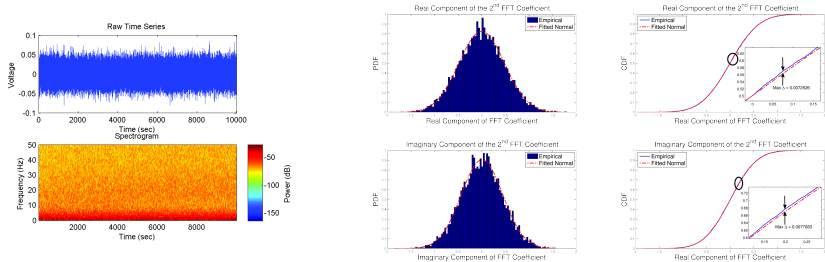
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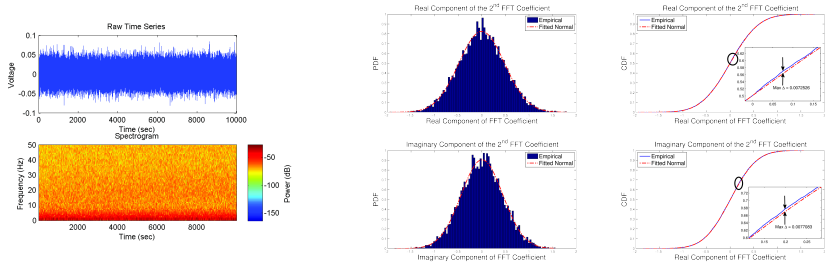


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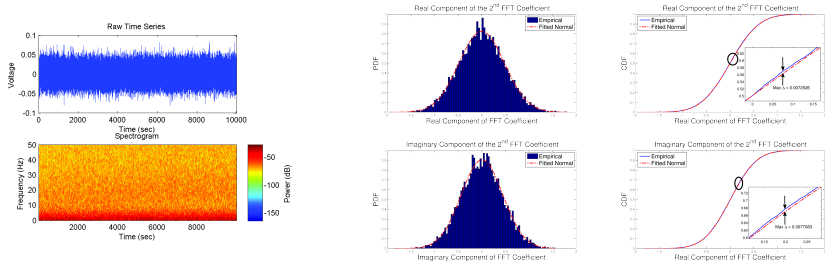
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- More confidence in match
- How to combine frequency component information?

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  - Parseval's Identity

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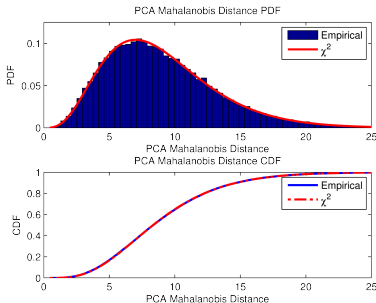
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**Need metric to combine principal components and sensors**

- Mahalanobis distance
- Easily computable
- **Known distribution given Gaussian frequency components**
- $\chi^2$  distribution for Mahalanobis distance
- Closed-form threshold

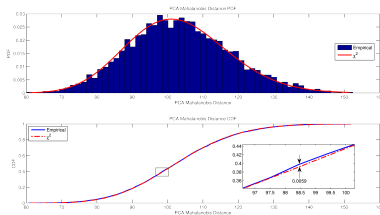
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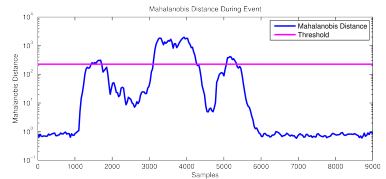
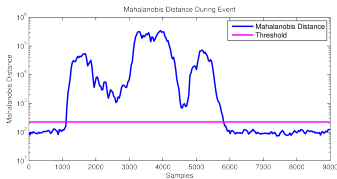
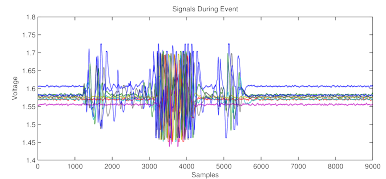
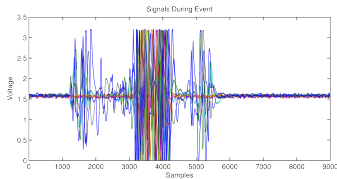
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# Combined Results

- 8 PIR sensors
- False Alarm Constraint:  $P_{FA} = 10^{-3}$  per year



Event Data

Scaled Event Data



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## Sensor Failure Detection

- Current algorithm declares an event when threshold is exceeded
  - Sensor failure could cause algorithm to exceed threshold
- Need to disambiguate between failures and events

# Conclusion

## Focused on development of detection algorithms with false alarm constraints

- Found metric on background data that matches known closed-form distribution
  - Frequency components
  - **Subset Selection**: Principal Component Analysis
  - **Mahalanobis Distance**:  $\chi^2$  distributed
    - Combine all PIR sensors into a single metric
- Determine threshold to meet false alarm constraint
- Algorithm performs well on collected data

**Still a lot of work to be done**

## Conclusion

Thank You!

Special Thanks:

Jacques Kvam

Jerry Brewer

Any Questions?