

Contents

1. Introduction	1
1.1 What Is Chance, and Why Study It?	3
1.1.1 Chance vs Determinism	3
1.1.2 Probability Problems in Optics	4
1.1.3 Statistical Problems in Optics	5
2. The Axiomatic Approach	7
2.1 Notion of an Experiment; Events	7
2.1.1 Event Space; The Space Event	8
2.1.2 Disjoint Events	9
2.1.3 The Certain Event	9
Exercise 2.1	9
2.2 Definition of Probability	9
2.3 Relation to Frequency of Occurrence	10
2.4 Some Elementary Consequences	10
2.4.1 Additivity Property	11
2.4.2 Normalization Property	11
2.5 Marginal Probability	12
2.6 The “Traditional” Definition of Probability	12
2.7 Illustrative Problem: A Dice Game	13
2.8 Illustrative Problem: Let’s (try to) Take a Trip	14
2.9 Law of Large Numbers	15
2.10 Optical Objects and Images as Probability Laws	16
2.11 Conditional Probability	17
Exercise 2.2	18
2.12 The Quantity of Information	19
2.13 Statistical Independence	21
2.13.1 Illustrative Problem: Let’s (try to) Take a Trip (Continued)	22
2.14 Informationless Messages	23
2.15 A Definition of Noise	23
2.16 “Additivity” Property of Information	24
2.17 Partition Law	25
2.18 Illustrative Problem: Transmittance Through a Film	25
2.19 How to Correct a Success Rate for Guesses	26
Exercise 2.3	27
2.20 Bayes’ Rule	27
2.21 Some Optical Applications	28

2.22	Information Theory Application	30
2.23	Application to Markov Events	30
2.24	Complex Number Events	32
	Exercise 2.4	32
 3. Continuous Random Variables		 37
3.1	Definition of Random Variable	37
3.2	Probability Density Function, Basic Properties	37
3.3	Information Theory Application: Continuous Limit	39
3.4	Optical Application: Continuous Form of Imaging Law	40
3.5	Expected Values, Moments	40
3.6	Optical Application: Moments of the Slit Diffraction Pattern	41
3.7	Information Theory Application	43
3.8	Case of Statistical Independence	44
3.9	Mean of a Sum	44
3.10	Optical Application	45
3.11	Deterministic Limit; Representations of the Dirac δ -Function	46
3.12	Correspondence Between Discrete and Continuous Cases	47
3.13	Cumulative Probability	48
3.14	The Means of an Algebraic Expression: A Simplified Approach	48
3.15	A Potpourri of Probability Laws	50
3.15.1	Poisson	50
3.15.2	Binomial	51
3.15.3	Uniform	51
3.15.4	Exponential	52
3.15.5	Normal (One-Dimensional)	53
3.15.6	Normal (Two-Dimensional)	53
3.15.7	Normal (Multi-Dimensional)	55
3.15.8	Skewed Gaussian Case; Gram-Charlier Expansion	56
3.15.9	Optical Application	57
3.15.10	Geometric Law	58
3.15.11	Cauchy Law	59
3.15.12	Sinc ² Law	59
	Exercise 3.1	60
 4. Fourier Methods in Probability		 70
4.1	Characteristic Function Defined	70
4.2	Use in Generating Moments	71
4.3	An Alternative to Describing RV x	71
4.4	On Optical Applications	71
4.5	Shift Theorem	72
4.6	Poisson Case	72
4.7	Binomial Case	73

4.8	Uniform Case	74
4.9	Exponential Case	74
4.10	Normal Case (One Dimension)	74
4.11	Multidimensional Cases	74
4.12	Normal Case (Two Dimensions)	75
4.13	Convolution Theorem, Transfer Theorem	75
4.14	Probability Law for the Sum of Two Independent RV's	75
4.15	Optical Applications	77
	4.15.1 Imaging Equation as the Sum of Two Random Displacements	77
	4.15.2 Unsharp Masking	77
4.16	Sum of n Independent RV's; the "Random Walk" Phenomenon	79
	Exercise 4.1	79
4.17	Resulting Mean and Variance: Normal, Poisson, and General Cases	81
4.18	Sum of n Dependent RV's	81
4.19	Case of Two Gaussian Bivariate RV's	82
4.20	Sampling Theorems for Probability	83
4.21	Case of Limited Range of x , Derivation	83
4.22	Discussion	84
4.23	Optical Application	85
4.24	Case of Limited Range of ω	86
4.25	Central Limit Theorem	87
4.26	Derivation	87
	Exercise 4.2	89
4.27	How Large Does n Have to be?	89
4.28	Optical Applications	90
	4.28.1 Cascaded Optical Systems	90
	4.28.2 Laser Resonator	91
	4.28.3 Atmospheric Turbulence	92
4.29	Generating Normally Distributed Numbers from Uniformly Random Numbers	93
4.30	The Error Function	95
	Exercise 4.3	96
5.	Functions of Random Variables	99
5.1	Case of a Single Random Variable	99
5.2	Unique Root	100
5.3	Application from Geometrical Optics	101
5.4	Multiple Roots	103
5.5	Illustrative Example	103
5.6	Case of n Random Variables, r Roots	104
5.7	Optical Applications	105
5.8	Statistical Modeling	105

5.9	Application of Transformation Theory to Laser Speckle	105
5.9.1	Physical Layout	106
5.9.2	Plan	106
5.9.3	Statistical Model	107
5.9.4	Marginal Probabilities for Light Amplitudes U_{re} , U_{im}	108
5.9.5	Correlation Between U_{re} and U_{im}	109
5.9.6	Joint Probability Law for U_{re} , U_{im}	110
5.9.7	Probability Laws for Intensity and Phase; Transformation of the RV's	110
5.9.8	Marginal Law for Intensity and Phase	111
5.9.9	Signal-to-Noise (S/N) Ratio in the Speckle Image	111
5.10	Speckle Reduction by Use of a Scanning Aperture	112
5.10.1	Statistical Model	113
5.10.2	Probability Density for Output Intensity $p_I(v)$	113
5.10.3	Moments and S/N Ratio	115
5.10.4	Standard Form for the Chi-Square Distribution	116
5.11	Calculation of Spot Intensity Profiles Using Transformation Theory	117
5.11.1	Illustrative Example	118
5.11.2	Implementation by Ray-Trace	120
5.12	Application of Transformation Theory to a Satellite-Ground Communication Problem	120
	Exercise 5.1	124
6.	Bernoulli Trials and its Limiting Cases	134
6.1	Analysis	134
6.2	Illustrative Problems	136
6.2.1	Illustrative Problem: Let's (try to) Take a Trip: The Last Word	136
6.2.2	Illustrative Problem: Mental Telepathy as a Communication Link?	137
6.3	Characteristic Function and Moments	139
6.4	Optical Application: Checkerboard Model of Granularity	139
6.5	The Poisson Limit	142
6.5.1	Analysis	142
6.5.2	Example of Degree of Approximation	143
6.6	Optical Application: The Shot Effect	144
6.7	Optical Application: Combined Sources	145
6.8	Poisson Joint Count for Two Detectors - Intensity Interferometry	146
6.9	The Normal Limit (DeMoivre-Laplace Law)	150
6.9.1	Derivation	150
6.9.2	Conditions of Use	151
6.9.3	Use of the Error Function	152
	Exercise 6.1	154

7. The Monte Carlo Calculation	162
7.1 Producing Random Numbers that Obey a Prescribed Probability Law	163
7.1.1 Illustrative Case	164
7.1.2 Normal Case	165
7.2 Analysis of the Photographic Emulsion by Monte Carlo Calculation	165
7.3 Application of the Monte Carlo Calculation to Remote Sensing	167
7.4 Monte Carlo Formation of Optical Images	169
7.4.1 An Example	170
7.5 Monte Carlo Simulation of Speckle Patterns	171
Exercise 7.1	172
8. Stochastic Processes	177
8.1 Definition of Stochastic Process	177
8.2 Definition of Power Spectrum	178
8.2.1 Some Examples of Power Spectra	180
8.3 Definition of Autocorrelation Function; Kinds of Stationarity	181
8.4 Fourier Transform Theorem	182
8.5 Case of a "White" Power Spectrum	182
8.6 Application: Average Transfer Function Through Atmospheric Turbulence	183
8.6.1 Statistical Model for Phase Fluctuations	185
8.6.2 A Transfer Function for Turbulence	186
8.7 Transfer Theorems for Power Spectra	188
8.7.1 Determining the MTF Using Random Objects	188
8.7.2 Speckle Interferometry of Labeyrie	190
8.7.3 Resolution Limits of Speckle Interferometry	192
Exercise 8.1	194
8.8 Transfer Theorem for Autocorrelation: The Knox-Thompson Method.	197
8.9 Additive Noise	199
8.10 Random Noise	201
8.11 Ergodic Property	202
Exercise 8.2	203
8.12 Optimum Restoring Filter	206
8.12.1 Definition of Restoring Filter	206
8.12.2 Model.	207
8.12.3 Solution	208
Exercise 8.3	210
8.13 Information Content in the Optical Image	211
8.13.1 Statistical Model	212
8.13.2 Analysis	212

8.13.3	Noise Entropy	213
8.13.4	Data Entropy	214
8.13.5	The Answer	215
8.13.6	Interpretation	215
8.14	Data Information and Its Ability to be Restored	217
8.15	Superposition Processes; the Shot Noise Process	218
8.15.1	Probability Law for i	219
8.15.2	Some Important Averages	219
8.15.3	Mean Value $\langle i(x_0) \rangle$	221
8.15.4	Shot Noise Case	221
8.15.5	Second Moment $\langle i^2(x_0) \rangle$	222
8.15.6	Variance $\sigma^2(x_0)$	222
8.15.7	Shot Noise Case	223
8.15.8	Signal-to-Noise (S/N) Ratio	223
	Exercise 8.4	224
8.15.9	Autocorrelation Function	225
8.15.10	Shot Noise Case	226
8.15.11	Application: An Overlapping Circular Grain Model for the Emulsion	226
8.15.12	Application: Light Fluctuations due to Randomly Tilted Waves, the "Swimming pool" Effect	228
	Exercise 8.5	231
9.	Introduction to Statistical Methods: Estimating the Mean, Median, Variance, S/N, and Simple Probability	233
9.1	Estimating a Mean from a Finite Sample	234
9.2	Statistical Model	234
9.3	Analysis	235
9.4	Discussion	236
9.5	Error in a Discrete, Linear Processor: Why Linear Methods Often Fail	237
9.6	Estimating a Probability: Derivation of the Law of Large Numbers	239
9.7	Variance of Error	240
9.8	Illustrative Uses of Error Expression	241
9.8.1	Estimating Probabilities from Empirical Rates	241
9.8.2	Aperture Size for Required Accuracy in Transmittance Readings	242
9.9	Probability Law for the Estimated Probability; Confidence Limits	243
9.10	Calculation of the Sample Variance	245
9.10.1	Unbiased Estimate of the Variance	245
9.10.2	Expected Error in the Sample Variance	247
9.10.3	Illustrative Problems	249

9.11	Estimating the Signal-to-Noise Ratio; Student's Probability Law	250
9.11.1	Probability Law for SNR	251
9.11.2	Moments of SNR	252
9.11.3	Limit $c \rightarrow 0$; a Student Probability Law	254
9.12	Properties of a Median Window	254
9.13	Statistics of the Median	257
9.13.1	Probability Law for the Median	257
9.13.2	Laser Speckle Case: Exponential Probability Law	258
	Exercise 9.1	260
10.	Estimating a Probability Law	264
10.1	Estimating Probability Densities Using Orthogonal Expansions	265
10.2	Karhunen-Loeve Expansion	268
10.3	The Multinomial Probability Law	269
10.3.1	Derivation	269
10.3.2	Illustrative Example	270
10.4	Estimating a Probability Law Using Maximum Likelihood	270
10.4.1	Principle of Maximum Likelihood	271
10.4.2	Maximum Entropy Estimate	272
10.4.3	The Search for "Maximum Prior Ignorance"	273
10.4.4	Other Types of Estimates (Summary)	275
10.4.5	Return to Maximum Entropy Estimation, Discrete Case	275
10.4.6	Transition to a Continuous Random Variable	276
10.4.7	Solution	277
10.4.8	Maximized H	278
10.4.9	Illustrative Example: Significance of the Normal Law	278
10.4.10	The Smoothness Property; Least Biased Aspect	279
10.4.11	A Well Known Distribution Derived	279
10.4.12	When Does the Maximum Entropy Estimate Equal the True Law?	281
10.4.13	Maximum Likelihood Estimation of Optical Objects	282
10.4.14	Case of Nearly Featureless Objects	284
	Exercise 10.1	286
11.	The Chi-Square Test of Significance	294
11.1	Forming the χ^2 Statistic	295
11.2	Probability Law for χ^2 Statistic	297
11.3	When is a Coin Fixed?	299
11.4	Equivalence of Chi-Square to Other Statistics; Sufficient Statistics	299
11.5	When is a Vote Decisive?	301

11.6	Generalization to N Voters	302
11.7	Use as an Image Detector	303
	Exercise 11.1	305
12. The Student t-Test on the Mean		307
12.1	Cases Where Data Accuracy is Unknown	308
12.2	Philosophy of the Approach: Statistical Inference	308
12.3	Forming the Statistic	310
12.4	Student's t -Distribution; Derivation	311
12.5	Some Properties of Student's t -Distribution	312
12.6	Application to the Problem; Student's t -Test	314
12.7	Illustrative Example	314
12.8	Other Applications	316
	Exercise 12.1	317
13. The F-Test on Variance		320
13.1	Snedecor's F -Distribution; Derivation	320
13.2	Some Properties of Snedecor's F -Distribution	321
13.3	The F -Test	322
13.4	Illustrative Example	323
13.5	Application to Image Detection	324
	Exercise 13.1	325
14. Least-Squares Curve Fitting – Regression Analysis		327
14.1	Summation Model for the Physical Effect	327
14.2	Linear Regression Model for the Noise	330
14.3	Equivalence of ML and Least-Squares Solutions	331
14.4	Solution	333
14.5	Return to Film Problem	333
14.6	“Significant” Factors; the R -statistic	334
14.7	Example: Was T^2 an Insignificant Factor?	336
14.8	Accuracy of the Estimated Coefficients	337
14.8.1	Absorptance of an Optical Fiber	337
14.8.2	Variance of Error in the General Case	339
14.8.3	Error in the Estimated Absorptance of an Optical Fiber	341
	Exercise 14.1	342
15. Principal Components Analysis		350
15.1	A Photographic Problem	350
15.2	Equivalent Eigenvalue Problem	351

15.3	The Eigenvalues as Sample Variances	353
15.4	The Data in Terms of Principal Components	353
15.5	Reduction in Data Dimensionality	354
15.6	Return to the H-D Problem	355
15.7	Application to Multispectral Imagery	356
15.8	Error Analysis	358
	Exercise 15.1	361
16.	The Controversy Between Bayesians and Classicists	363
16.1	Bayesian Approach to Confidence Limits for an Estimated Probability	364
16.1.1	Probability Law for the Unknown Probability	365
16.1.2	Assumption of a Uniform Prior	366
16.1.3	Irrelevance of Choice of Prior Statistic $p_0(x)$ if N is Large	367
16.1.4	Limiting Form for N Large	367
16.1.5	Illustrative Problem	368
16.2	Laplace's Rule of Succession	368
16.2.1	Derivation	369
	Exercise 16.1	371
16.2.2	Role of the Prior	372
	Exercise 16.2	372
Appendix A.	Error Function and its Derivative [4.12]	374
Appendix B.	Percentage Points of the χ^2 -Distribution; Values of χ^2 in Terms of α and v	376
Appendix C.	Percentage Points of the t -Distribution; Values of t in Terms of A and v	378
Appendix D.	Percentage Points of the F -Distribution; Values of F in Terms of Q , v_1 , v_2	379
Appendix E.	A Crib Sheet of Statistical Parameters and their Errors	382
Appendix F.	Synopsis of Statistical Tests	384
References	387
Subject Index	393