

Adding noise with a desired signal-to-noise ratio

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There is often confusion between different definitions of signal-to-noise ratio SNR. In order to communicate your results, I suggest to be clear and adopt one definition. For instance,

$$\text{SNR} = \frac{\text{Power of the clean signal}}{\text{Power of the additive noise}} = \frac{P_s}{P_n}$$

The observed signal is $d_k, k = 1 \dots N$. The signal can be written as a vector of length N that we call \mathbf{d} . The clean signal is given by $s_k, k = 1 \dots N$ and it can also be expressed as a vector of length N denoted by \mathbf{s} . Our task is to add noise to the data

$$d_k = s_k + \alpha n_k,$$

or

$$\mathbf{d} = \mathbf{s} + \alpha \mathbf{n}$$

where α is a scalar used to yield a predefined SNR. We define the power of the signal and noise via the following expressions

$$P_s = \frac{1}{N} \sum_{k=1}^N s_k^2$$

$$P_n = \frac{1}{N} \sum_{k=1}^N (\alpha n_k)^2.$$

Now, we recall our definition of SNR:

$$\text{SNR} = \frac{\sum_{k=1}^N s_k^2}{\alpha^2 \sum_{k=1}^N n_k^2}$$

Then, we select the value α that yields the desired SNR

$$\begin{aligned} \alpha^2 &= \frac{\sum_{k=1}^N s_k^2}{\text{SNR} \sum_{k=1}^N n_k^2} \\ &= \frac{\|\mathbf{s}\|_2^2}{\text{SNR} \|\mathbf{n}\|_2^2} \end{aligned}$$

A simple code for adding noise to a signal is provided in the following function:

```
function Add_Noise(s, SNR)

# Compute d = s + n such that SNR = Ps/Pn
#
# s:    Input signal
# SNR:  Desired signal-to-noise ratio
# d:    Output signal

    n = randn(size(s))
    Es = sum(s[:].^2)
    En = sum(n[:].^2)
    alpha = sqrt(Es/(SNR*En))
    d = s+alpha*n
    return d,alpha*n

end
```

Often SNR is given in decibels (dB). In this case

$$\text{SNR}_{\text{dB}} = 10 \log_{10}(\text{SNR}).$$

You can convert SNR_{dB} to SNR and then use the code above. If $\text{SNR}_{\text{dB}} = 0$, $\text{SNR}=1$ or in other words, the power of the noise is equal to the power of the clean signal.

Notice that P_n is also an estimator of the variance of the noise σ^2 . Therefore, one could have also defined the signal-to-noise ratio as follows

$$\text{SNR} = \frac{P_s}{\sigma^2}.$$