

**New Folder Name** Noise Characterization

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NOISE CHARACTERIZATION OF OSCILLATORS  
FREQUENCY VARIANCE OF MARK I

- ① Oscillator signal:  $A(t) \cos [\Omega_0 t + \phi(t)]$   
 -  $\phi(t)$ : slowly varying function of time  
 - Frequency deviation:

$$\Omega_{inst} \equiv \Omega_0 + \dot{\Omega}(t)$$

$$\Omega(t) = \dot{\phi}(t)$$

2. Definition of  $\tau$ -average of function  $f(t)$ :

$$f_{\tau}(t) = \frac{1}{\tau} \int_0^{\tau} f(t+t') dt'$$

3. Definition of time average of  $f(t)$ :

$$\langle f(t) \rangle = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{+\frac{T}{2}} f(t) dt$$

- ④ The clock/oscillator problem:

- a) frequency used for practical purposes is the  $\tau$ -average of  $\Omega_{inst}$ :

$$\Omega_{inst; \tau} = \Omega_0 + \frac{1}{\tau} [\phi(t+\tau) - \phi(t)]$$

- b) If  $\phi(t)$  is statistical process, define - derive statistical properties of  $\Omega_{\tau}(t)$

⑤ Assuming  $\phi(t)$  is a zero-average statistical process, i.e.  $\langle \phi(t) \rangle = 0$ :

$$\Rightarrow \langle \Omega_{\tau}(t) \rangle = 0$$

⑥ Variance/standard deviation of  $\Omega_{\tau}(t)$ :

- variance  $\sigma_{\Omega_{\tau}}^2$ , or, simplified,  $\sigma_{\tau}^2$ :

$$\sigma_{\tau}^2 \equiv \langle [\Omega_{\tau}(t) - \langle \Omega_{\tau}(t) \rangle]^2 \rangle = \langle \Omega_{\tau}^2(t) \rangle$$

$$\sigma_{\tau}^2 = \frac{1}{\tau^2} \langle \phi^2(t+\tau) - 2\phi(t+\tau)\phi(t) + \phi^2(t) \rangle = \frac{2}{\tau^2} \left[ \langle \phi^2(t) \rangle - \langle \phi(t+\tau) \phi(t) \rangle \right]$$

Because  $\langle \phi^2(t+\tau) \rangle = \langle \phi^2(t) \rangle$  stationary process

By definition,  $\langle F(t+\tau)F(t) \rangle \equiv R_F(\tau)$  ← the autocorrelation function of  $F(t)$ .

Thus:

$$\sigma_{\tau}^2 = \frac{2}{\tau^2} [R_{\phi}(0) - R_{\phi}(\tau)]$$

⑦ Autocorrelation function is Fourier transform of power spectral density:

$$- R_{\phi}(\tau) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} S_{\phi}(\omega) e^{i\omega\tau} d\omega = \frac{1}{\pi} \int_0^{\infty} S_{\phi}(\omega) \cos \omega\tau d\omega$$

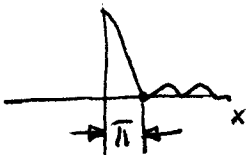
$\omega$  is the rate of fluctuation of  $\phi(t)$

$$- S_{\phi}(\omega) = \frac{1}{\omega^2} S_{\dot{\phi}}(\omega) \equiv \frac{1}{\omega^2} S_{\Omega}(\omega)$$

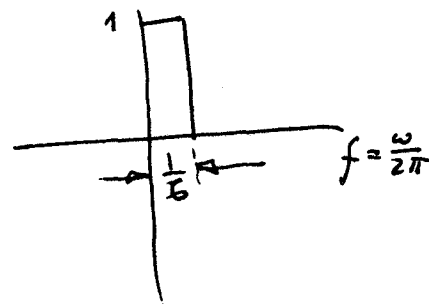
$$(8) \quad \sigma_{\xi}^2 = \frac{2}{\pi \xi^2} \int_0^{\infty} \frac{1}{\omega^2} [S_{\Omega}(\omega) - S_{\Omega}(\omega) \omega \omega \xi] d\omega$$

$$\sigma_{\xi}^2 = \frac{1}{\pi} \int_0^{\infty} S_{\Omega}(\omega) \left[ \frac{\sin \frac{\omega \xi}{2}}{\frac{\omega \xi}{2}} \right]^2 d\omega$$

(9) Approximate formula:

$$\frac{\sin^2 x}{x^2}$$


Approximate  $\left[ \frac{\sin \frac{\omega \xi}{2}}{\frac{\omega \xi}{2}} \right]^2$  with:

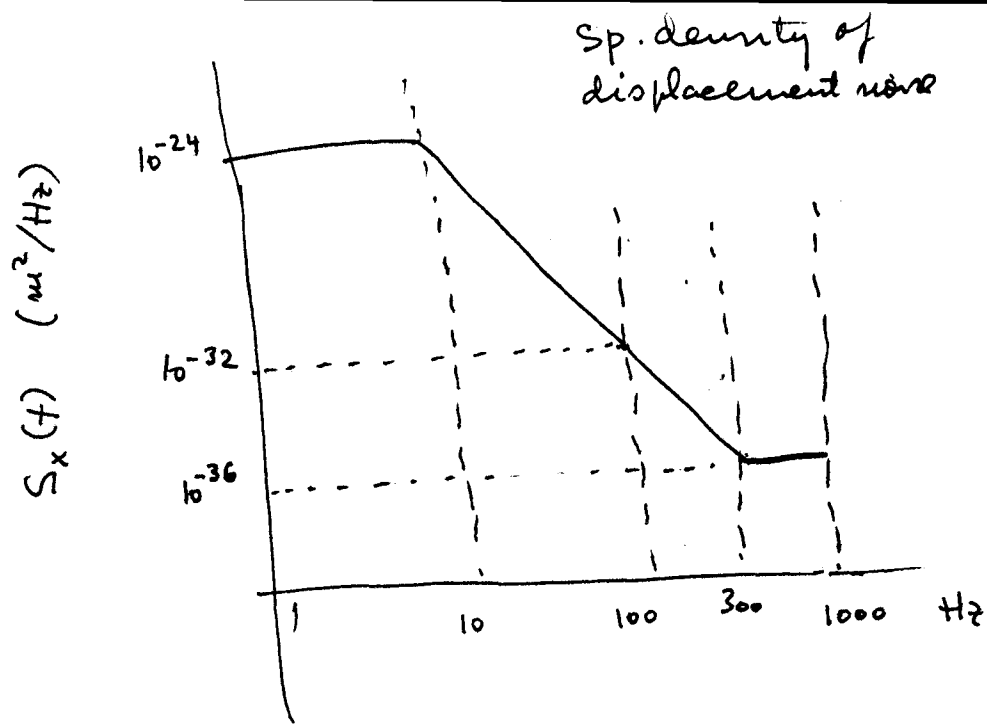


Therefore:  $\sigma_{\xi}^2 \cong \frac{1}{\pi} \int_0^{\frac{1}{\xi}} S_{\Omega}(2\pi f) \cdot 2\pi df$

$$\sigma_{\xi}^2 \cong 2 \int_0^{\frac{1}{2}} S_{\Omega}(2\pi f) df$$

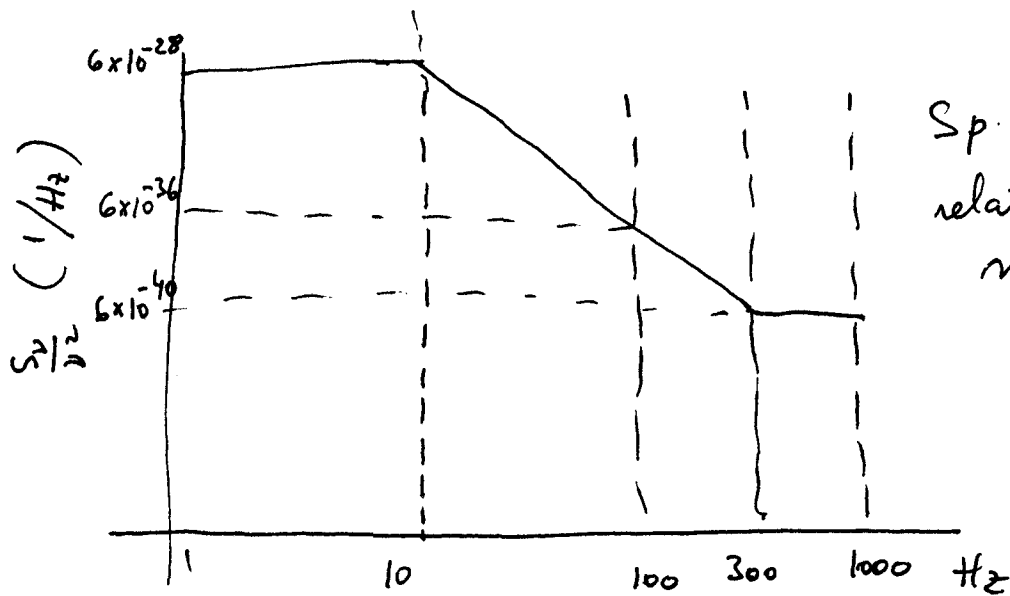
Replacing  $\sigma_{\xi, \Omega}^2 \rightarrow \sigma_{\xi, \nu}^2$ ,  $S_{\Omega} \rightarrow S_{\nu}$ :

$$\sigma_{\xi, \nu}^2 = 2 \int_0^{\frac{1}{2}} S_{\nu}(f) df$$



$$S_v(f) = \frac{v^2}{L^2} S_x(f), \quad \frac{S_v(f)}{v^2} = \frac{S_x(f)}{L^2}$$

$$L = 40 \text{ m}$$



Sp. density of relative frequency noise.

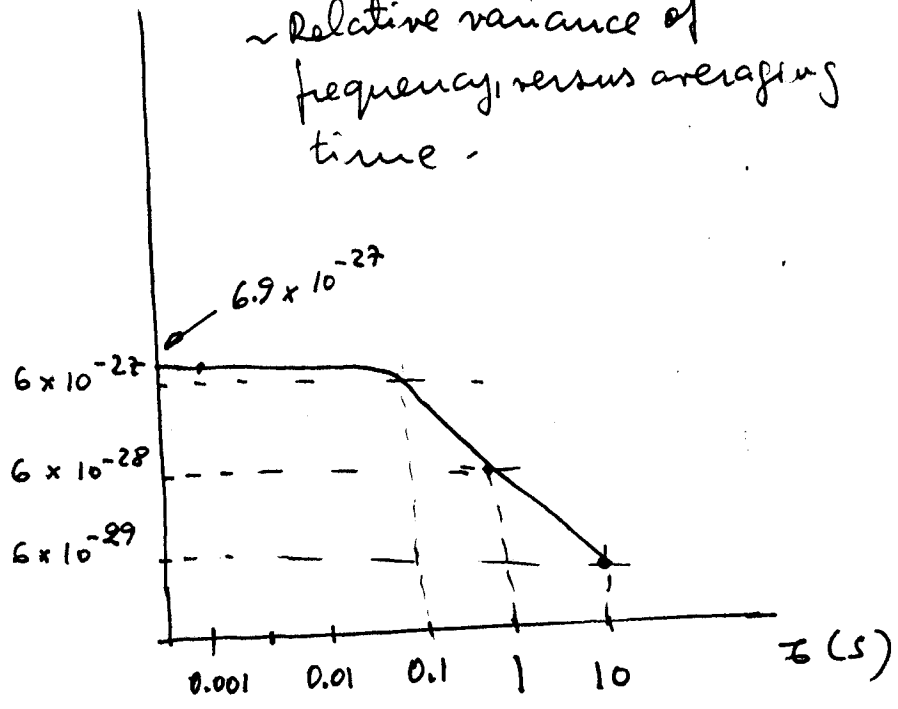
At 1 kHz, in a band of

$$1 \text{ kHz} : \left[ \frac{\int S_v(f) df}{v^2} \right]^{1/2} = 7.5 \times 10^{-19}$$

40m - MARK I

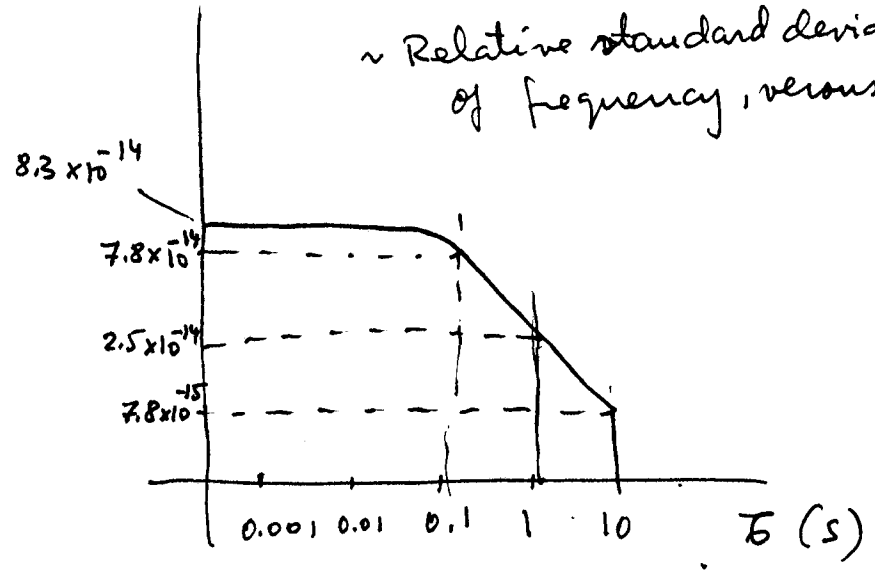
~ Relative variance of frequency, versus averaging time.

$\frac{\sigma_{\bar{f}, \nu}^2}{\nu^2}$



~ Relative standard deviation of frequency, versus averaging time.

$\frac{\sigma_{\bar{f}, \nu}}{\nu}$



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The oscillator problem:

- The frequency used for practical purposes is the instantaneous frequency, averaged over a time interval  $\tau$ .

$$\omega = \frac{2\pi f \tau}{\tau} = 2\pi f \quad f = \frac{1}{\tau}$$

10	$6 \times 10^{-29}$
1	$6 \times 10^{-28}$
0.1	$6 \times 10^{-27}$
0.01	$6.9 \times 10^{-27}$
0.003	...
0.001	

$$\frac{\partial f}{f^2} = \frac{1}{f^2}$$

$$\frac{6 \times 10^{-28}}{7} \left( \frac{10^8}{f^2} \right)$$

# NOISE CHARACTERIZATION OF OSCILLATORS

1. Oscillator signal:

$$- A(t) \cos [\Omega_0 t + \phi(t)] \quad \Omega(t) = \dot{\phi}(t)$$

-  $\phi(t)$ : not a function of time, but a statistical fluctuation

-  $\bar{\tau}$ -Average frequency noise:

$$\Omega = \Omega_{\bar{\tau}}(t) = \frac{1}{\bar{\tau}} [\phi(t + \bar{\tau}) - \phi(t)]$$

with  $\Omega_{\infty}(t) = 0 = \langle \Omega(t) \rangle$

$\Omega_{\bar{\tau}}$  is the average over the interval  $\bar{\tau}$

2. Definition of time average of function  $f(t)$ :

$$\langle f(t) \rangle = \lim_{T \rightarrow \infty} \int_{-T/2}^{+T/2} f(t) dt$$

3. Definition of time-variance of  $f(t)$  (called, simply, variance):

$$\sigma^2 \equiv \langle [f(t) - \langle f(t) \rangle]^2 \rangle$$

$$\begin{aligned} \sigma^2 &= \langle [f^2(t) - 2f(t)\langle f(t) \rangle + \langle f(t) \rangle^2] \rangle = \\ &= \langle f^2(t) \rangle - \langle f(t) \rangle^2 \end{aligned}$$

4. Standard deviation: is the square root of  $\sigma^2$



5. Variance of frequency :

$$\sigma_{\omega}^2 \equiv \sigma_{\Omega, \omega}^2 = \langle \Omega_{\omega}^2(t) \rangle - \langle \Omega_{\omega}(t) \rangle^2$$

