

# Scientific Instruments

— and —

# Phase Noise and Frequency Stability in Oscillators

Lectures for PhD Students and Young Scientists

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Part 1: General

Part 2: Phase noise and oscillators

Part 3: The International System of Units SI

home page <http://rubiola.org>

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at [enrico \[at\] rubiola \[dot\] org](mailto:enrico@rubiola.org) rather than making a fuss

# Lecture 1

## Scientific Instruments & Oscillators

Lectures for PhD Students and Young Scientists

Enrico Rubiola

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### Contents

- Quantum noise
- Thermal noise
- Shot noise

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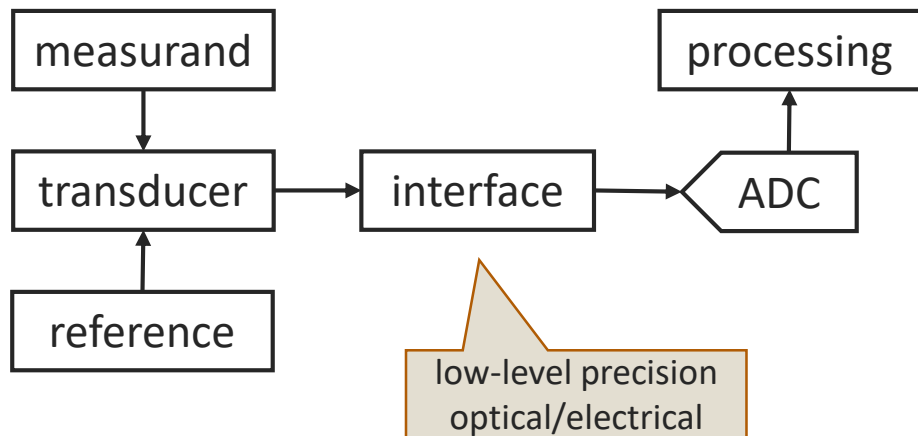
# Instruments

Featured reading: P. Horowitz, W. Hill, *The Art of Electronics*, 3<sup>rd</sup> ed, Cambridge 2015

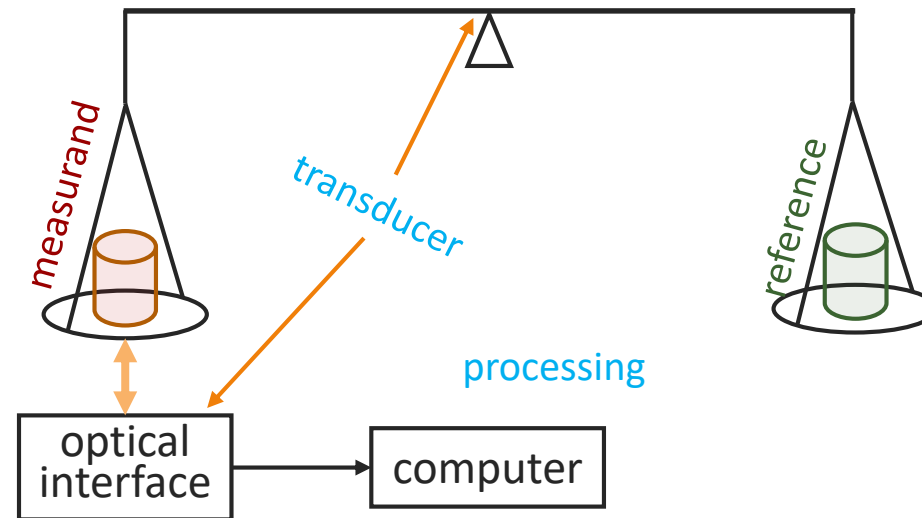


# Instruments

## basic scheme



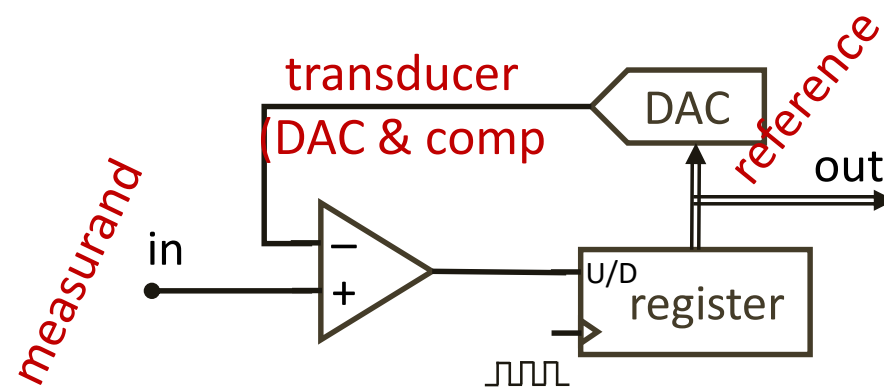
## beam balance



## caliper



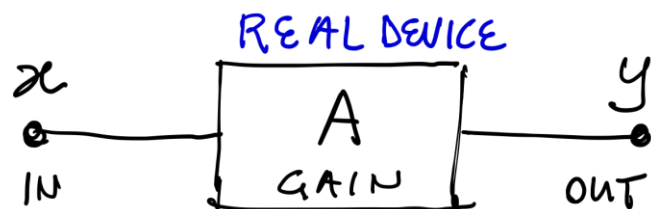
## Example, ADC



Up/Down counter  
or Successive  
Approximation  
Register

# Think with models

## REALITY

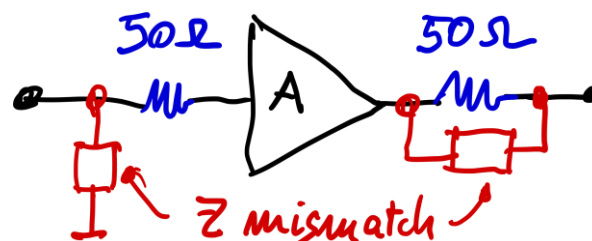
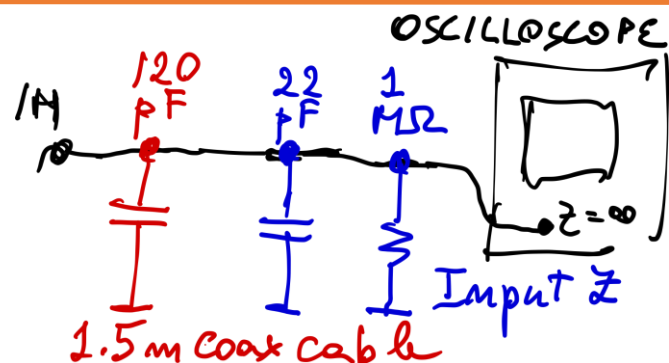


NOISE  
OFFSET  
BANDWIDTH  
ETC

## MODEL



NOISE  
OFFSET  
BANDWIDTH  
ETC



## Logical sequence

- Identify the physical phenomena
- Order of magnitude first
- Block diagram
- Non-idealities
  - Referred at the input (preferred)
  - Referred at the output
- Information/energy flow
- Math at the end

Wheeler's First Moral Principle says, "Never make a calculation until you know the answer"  
Sir John Archibald Wheeler, theoretical physicist (July 9, 1911 – April 13, 2008)

# Thermal Noise

Planck constant  $h = 6.02607015 \times 10^{-34}$  Js

Electron charge  $e = 1.60207015 \times 10^{-19}$  C

Boltzmann constant  $k = 1.380649 \times 10^{-23}$  J/K

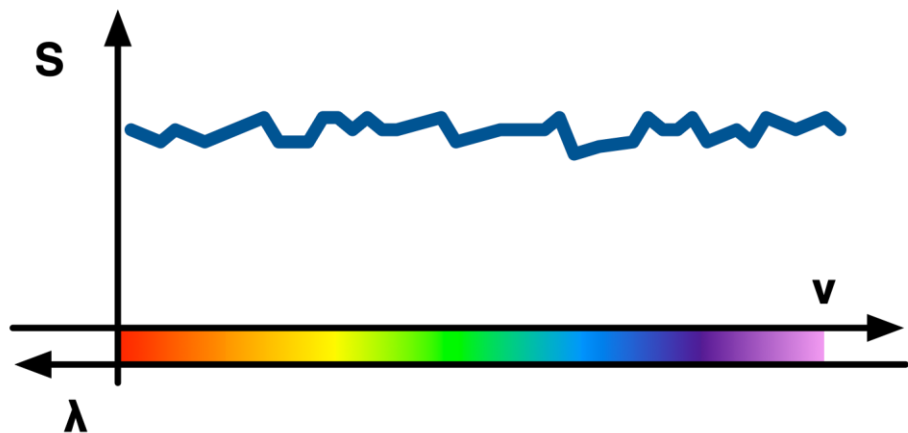
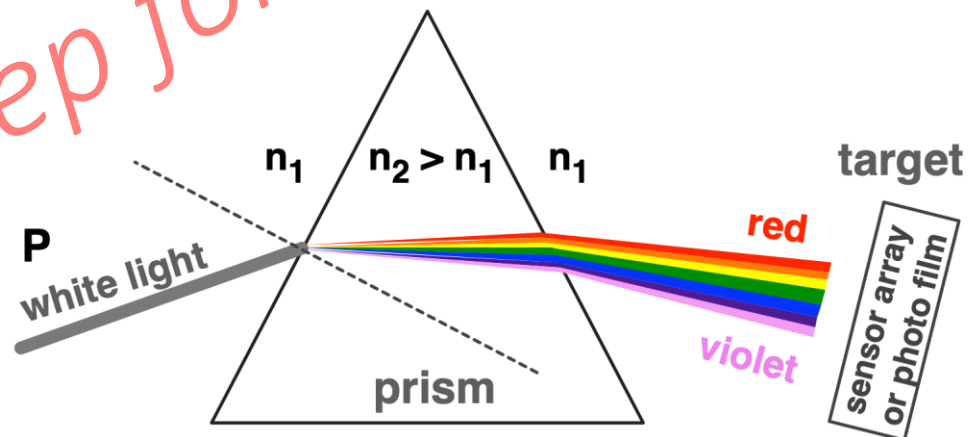
[J. B. Johnson, Thermal Agitation of Electricity in Conductors, Phys Rev 32\(1\) p.97-109, July 1928](#)

[H. Nyquist, Thermal agitation of electric charges in conductors, Phys Rev 32\(1\) p.110-113, July 1928](#)

# The physical concept of spectrum

Keep for later

More precisely, Power Spectral Density



- The PSD is the distribution of power vs. frequency (power in 1-Hz bandwidth)
- The PS is the distribution of energy vs. frequency (energy in 1-Hz bandwidth)
- Power (energy) in physics is a square (integrated) quantity
- PSD  $\rightarrow$  W/Hz, or V<sup>2</sup>/Hz, A<sup>2</sup>/Hz, rad<sup>2</sup>/Hz etc.

$$S_v(f) = \frac{\langle v_B^2(f) \rangle}{B}$$

Discrete:  $\Delta f$  is the resolution  
Continuous:  $\Delta f \rightarrow 0$

average power in the bandwidth  $B$  centered at  $f$   
bandwidth  $B$

# The extended Planck law

## Physical laws

Blackbody radiated energy

$$S(\nu) = \frac{h\nu}{e^{h\nu/kT} - 1} \quad [\text{W/Hz}]$$

At the receiver input

$$S(\nu) = h\nu + \frac{h\nu}{e^{h\nu/kT} - 1}$$

The additional  $h\nu$  is the zero point energy

Nawrocki, Eq.1.13, Göbel-Siegner, Eq.2.10

## Receiver

Thermal regime  $h\nu \ll kT$

$$e^{h\nu/kT} \simeq 1 + h\nu/kT$$

$$S(\nu) = kT$$

Quantum regime  $h\nu \gg kT$

$$e^{h\nu/kT} \gg 1$$

$$S(\nu) = h\nu$$

cutoff  
frequency  $\nu_c = \frac{kT}{h} \ln(2)$

### Featured reading:

Chapter 1, [W. Nawrocki, Introduction to quantum metrology 2<sup>nd</sup> ed, Springer 2019](#)

Chapter 2, [E. O. Göbel, U. Siegner, The new International System of units, Wiley VCH 2019](#)

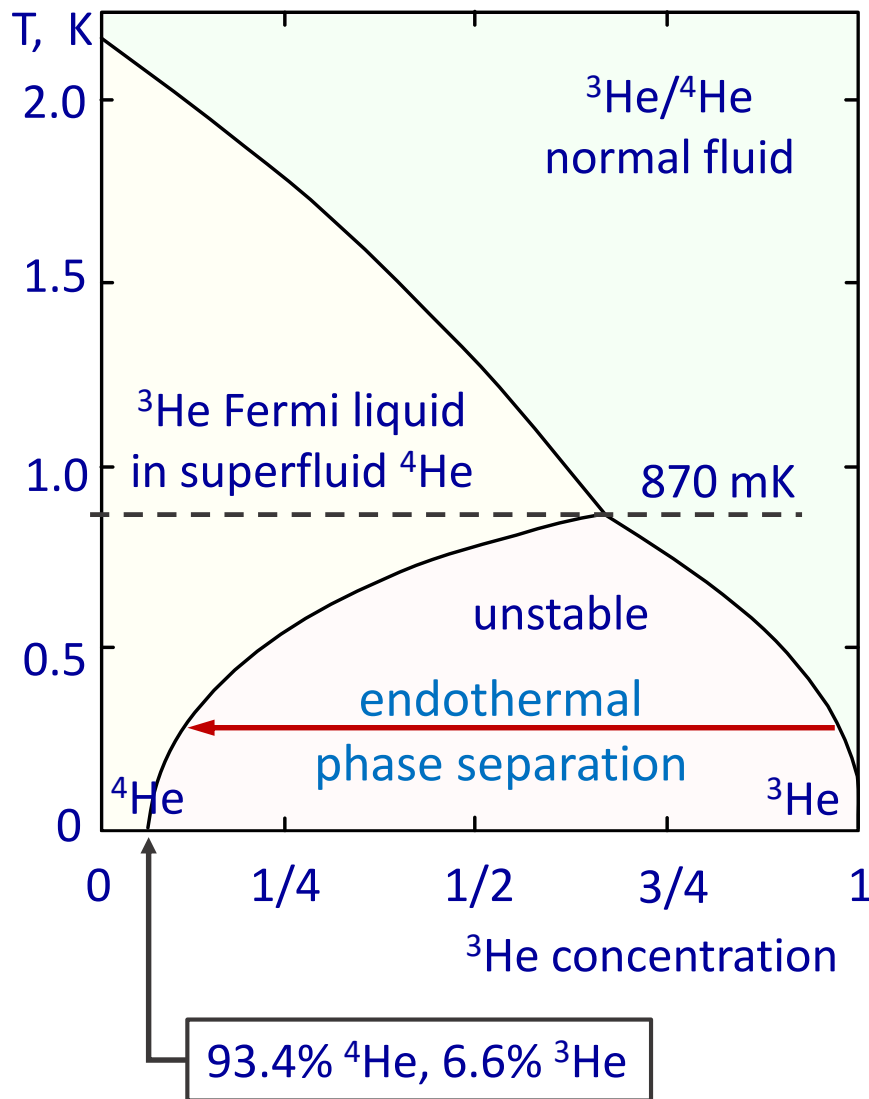
# Cutoff frequency

$$\nu_c = \frac{kT}{h} \ln(2)$$

Reference	$T$ , K	$\nu$	$\lambda$
room	300	4.33 THz	69.2 $\mu\text{m}$
Liquid N <sub>2</sub>	77	1.11 THz	270 $\mu\text{m}$
Liquid He	4.2	60.7 GHz	4.94 mm
<sup>3</sup> He/ <sup>4</sup> He	0.01	144 MHz	2.08 m

# POI – The dilution refrigerator

- $^4\text{He}$  is a boson
  - Superfluid at low temperature
- $^3\text{He}$  is a fermion
  - Pauli exclusion principle
  - Fermi liquid at low temperature
- Cooling process
  - Pre-cool the mixture to 1 K (cryocooler)
  - A capillary with large flow resistance cools to 0.5-0.7 K
  - The fluid is unstable
  - Phase separation is endothermal



Theory: Heinz London, early 1950s

Implementation: 1964, Kamerlingh Onnes Lab, Leiden  
 H. K. Onnes (Nobel 1913) liquefied He (1908) and discovered the superconductivity of Hg (1911)

Featured reading:

Chapter 9, [S. W. Van Sciver, Helium cryogenics](#) 2<sup>nd</sup> ed., Springer 2012



Photo E. Rubiola

Dilution refrigerator at the FEMTO-ST Institute

# The “Soul” of thermal noise

Thermal noise is blackbody radiation transmitted through an electrical line

It has two degrees of freedom, each has energy  $kT/2$

electric and magnetic field

$$E_C = \frac{1}{2} CV^2 \rightarrow \frac{1}{2} kT$$

– or –

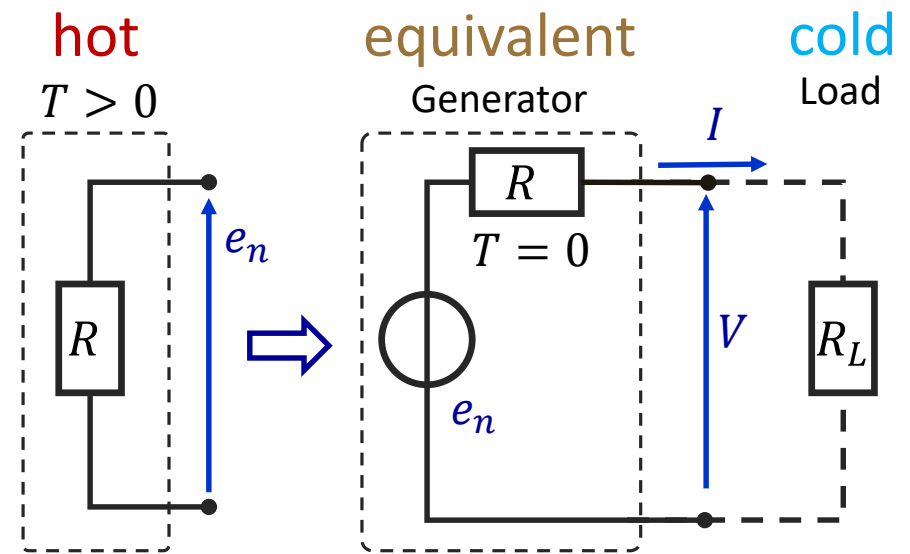
$$E_L = \frac{1}{2} LI^2 \rightarrow \frac{1}{2} kT$$

two polarization states



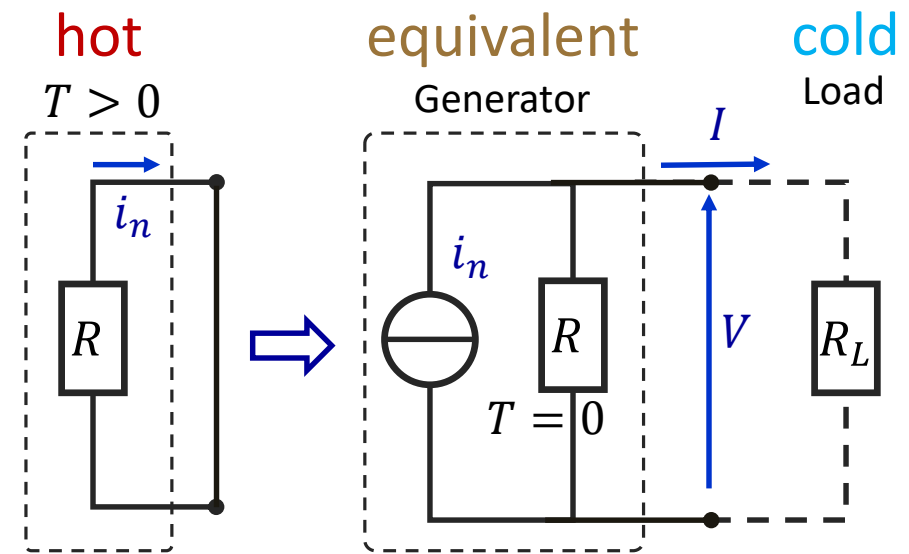
# Thévenin and Norton models

## Thévenin Model



Thermal EMF  $V_G \rightarrow e_n \equiv \sqrt{S_v} \quad [\text{V}/\sqrt{\text{Hz}}]$

## Norton Model



Thermal current  $I_G \rightarrow i_n \equiv \sqrt{S_i} \quad [\text{A}/\sqrt{\text{Hz}}]$

Maximum power transfer  $R_L = R_G$

$$V = \frac{1}{2} V_{\text{open}} \quad I = \frac{1}{2} I_{\text{short}} \quad P = \frac{1}{4} V_{\text{open}} I_{\text{short}}$$

Jargon: the *available* power/voltage/current is the  $P/V/I$  delivered with  $R_L = R$

# Thermal noise

Terminated resistor (hot  $\rightarrow$  cold)

$$S = kT \quad \text{W/Hz}$$

$$S_V = kTR \quad \text{V}^2/\text{Hz}$$

$$S_I = kT/R \quad \text{A}^2/\text{Hz}$$

Two resistors at different temperature

$$S = k(T_2 - T_1)$$

$$S_V = 4kTR \quad \text{Open circuit}$$

$$S_I = 4kT/R \quad \text{Short circuit}$$

Bandwidth limited by cables / waveguide

Noise of a  
50  $\Omega$  resistor

Reference	$T$ , K	Available W/Hz	Open pV/ $\sqrt{\text{Hz}}$	Short pA/ $\sqrt{\text{Hz}}$
room	300	$4.14 \times 10^{-21}$	910	18.2
$T_0$ (RF electronics)	290	$4.00 \times 10^{-21}$	895	17.9
Dry ice ( $-78.5$ °C)	194.7	$2.69 \times 10^{-21}$	733	14.7
Liquid N <sub>2</sub>	77	$1.06 \times 10^{-21}$	461	9.22
Liquid He	4.2	$5.80 \times 10^{-23}$	108	2.15
<sup>3</sup> He/ <sup>4</sup> He	0.01	$1.38 \times 10^{-25}$	5.25	0.105

# The Harry Nyquist's article



Image user Quibik, Wikimedia

## Thermal equilibrium

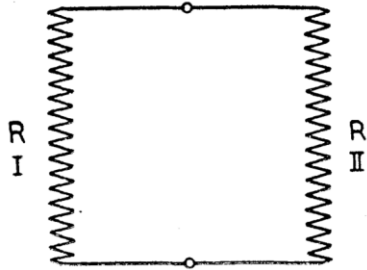


Fig. 1.

Thermal equilibrium also applies to any frequency (interval)  
EMF  $E$  is a function of  $R$ ,  $T$  and  $f$  only

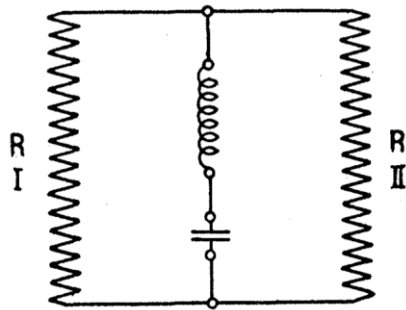


Fig. 2.

## Loss-free, terminated electrical line

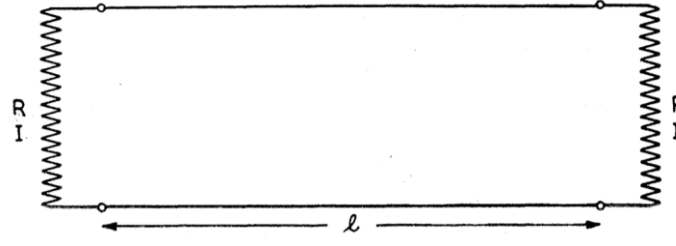


Fig. 3.

After thermal equilibrium, isolate the line (short at both ends).

Modes at  $\nu = n c / \ell$

$\nu$  = frequency,  $c$  = velocity

Energy  $kT$  per mode

$$dE = 2\ell kT d\nu / c$$

Average power in frequency  $d\nu$ , and in time  $\ell / c$  is  $kT d\nu$

## Extension to electrical circuits

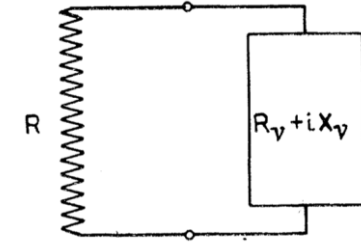


Fig. 4.

Energy per degree of freedom

$$h\nu / (e^{h\nu/kT} - 1)$$

instead of  $kT$

Conclusion

$$E_\nu^2 d\nu = 4R_\nu h d\nu / (e^{h\nu/kT} - 1)$$

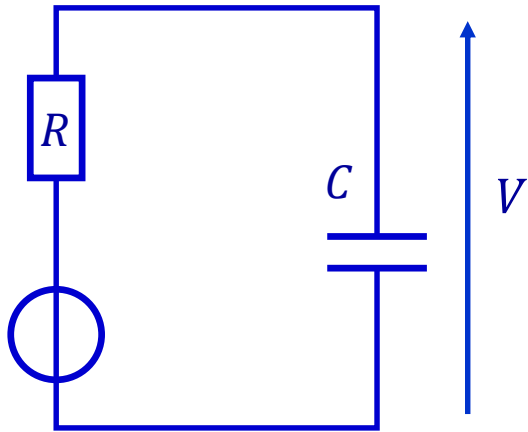
J. B. Johnson, Thermal Agitation of Electricity in Conductors, Phys Rev 32(1) p.97-109, July 1928

H. Nyquist, Thermal agitation of electric charges in conductors, Phys Rev 32(1) p.110-113, July 1928

# Thermal noise across a capacitor

Beware of CMOS gates and Track/Hold circuits

$$S_V = 4kTR$$



$$\langle V^2 \rangle = kT/C, \quad \forall R$$

0.1 pF	200 $\mu$ V	20 aC	125 e
1 pF	64 $\mu$ V	64 aC	400 e
10 pF	20 $\mu$ V	200 aC	1250 e
100 pF	6.4 $\mu$ V	640 aC	4000 e
1 nF	2 $\mu$ V	2 fC	12500 e

## Proof (stat physics)

$$\text{Capacitor } E = \frac{1}{2} CV^2$$

The energy fluctuation per degree of freedom is  
 $E = kT/2$   
 at thermal equilibrium

$$\text{Mean square fluctuation} \\ C\Delta(V^2/2) = kT/2$$

Conclusion

$$\langle V^2 \rangle = kT/C$$

Sarpeshkar R, Delbruck T, Mead CA - White Noise in MOS Transistors and Resistors - Circuits and Devices, November 1993

## Proof (circuit theory)

Voltage

$$S_V = 4kTR$$

Transfer function

$$|H(f)|^2 = \frac{1}{1 + (2\pi fRC)^2}$$

Mean square fluctuation

$$\langle V^2 \rangle = \int_0^\infty 4kTR |H(f)|^2 df$$

Conclusion,  $R$  cancels, and

$$\langle V^2 \rangle = kT/C$$

Trivial exercise

# Shot Noise

Electron charge  $e = 1.60207015 \times 10^{-19}$  C

W. Schottky, „[Über spontane Stromschwankungen in verschiedenen Elektrizitätsleitern](#)“, Annalen der Physik 362(23) p541-567, 1918 (in German). Get [free pdf](#) from Zenodo

Open access [English translation](#) "On spontaneous current fluctuations in various electrical conductors" by Martin Burkhardt, with additional editing by Anthony Yen

# The exponential distribution

A cell emitting particles at random, at the average rate of  $\phi$  events/s

In the literature we often find  $\lambda$  instead of  $\phi$ , and  $x$  instead of  $t$

Probability Density Function

PDF  $p(t; \phi) = \phi e^{-\phi t}, t \geq 0$

Mean  $\mu = 1/\phi$ , Variance  $\sigma^2 = 1/\phi^2$

$$\mu = \int t p(t; \phi) dt = 1/\phi$$

$$\sigma^2 = \int (t - \mu)^2 p(t; \phi) dt = 1/\phi^2$$

## Properties

---

Memoryless  $\mathbb{P}\{T > s + t | T > s\} = \mathbb{P}\{T > t\}$

$T$  is the waiting time

- Statistically,  $T$  is the same starting at 0 or at  $s$ , if the particle did not show up
- Maximum differential entropy  $\rightarrow$  maximum entropy for a given  $\mu$

This describes “emissions” in physics

- Electrons and holes in a junction
- Photons
- Radioactive decay (assuming that the nuclei are not lost)

### Featured reading:

W. Feller, *Introduction to probability theory and its applications*, 2<sup>nd</sup> ed, Wiley. Vol.I, 1957, vol.II, 1970

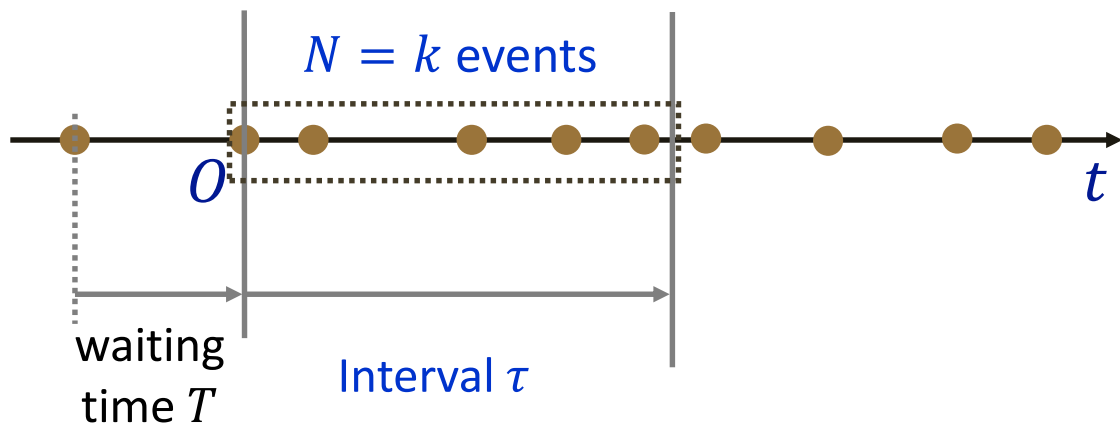
**Vol. 1, Sec. XVII-6** provides a proof that in a memory-less process, the tail of the distribution has to be of the form  $u = \exp -\lambda t$  (or zero), and nothing else. See also vol.II, Sec. I-3

# Homogeneous Poisson process

An ensemble of memoryless and statistically independent cells emitting at random at the average rate (flux) of  $\phi$  events/s

$$\mathbb{P}\{N(\tau) = k\} = \frac{(\phi\tau)^k}{k!} e^{-\phi\tau}$$

$\mathbb{P}$  is the probability that the number  $N$  of particles emitted from time 0 to  $\tau$  equals  $k$



My notebook vol. XXIII p. 49

## Properties

average

$$\mathbb{E}\{N(\tau)\} = \phi t \quad \text{written as} \quad \boxed{\mu = \phi\tau}$$

variance

$$\mathbb{E}\{[N(\tau) - \mu]^2\} = \phi t \quad \boxed{\sigma^2 = \phi\tau}$$

signal-to-noise ratio

$$SNR = \sigma/\mu \quad \boxed{SNR = \sqrt{N}}$$

physical meaning of  $\phi$

$$\lim_{t \rightarrow \infty} \frac{N(t)}{t} = \phi$$

average no of events / time,  
flux in the case of particle emission

W. Feller, Introduction to Probability Theory and Its Applications, vol.II, 2<sup>nd</sup> ed., Wiley 1970

## Shot noise

## Charge

$$\begin{array}{lll}
 e & \mathbb{E}(Q) = \phi\tau e & [\text{C}] \\
 e^2 & \mathbb{V}(Q) = \phi\tau e^2 & [\text{C}^2] \\
 e^2\tau & S_Q(f) = 2\phi\tau^2 e^2 & [\text{C}^2/\text{Hz}]
 \end{array}$$

## Current

$$\begin{array}{lll}
 e/\tau & \mathbb{E}(I) = \phi e & [\text{A}] \\
 e^2/\tau^2 & \mathbb{V}(I) = \phi\tau(e/\tau)^2 & [\text{C}^2] \\
 e^2/\tau & S_I(f) = 2\phi\tau^2(e^2/\tau^2) \\
 & = 2\phi e^2 = 2eI & [\text{A}^2/\text{Hz}]
 \end{array}$$

## Photon energy

$$\begin{array}{lll}
 h\nu & \mathbb{E}(Q) = \phi\tau h\nu & [\text{J}] \\
 (h\nu)^2 & \mathbb{V}(Q) = \phi\tau(h\nu)^2 & [\text{J}^2] \\
 (h\nu)^2\tau & S_Q(f) = 2\phi\tau^2(h\nu)^2 & [\text{J}^2/\text{Hz}]
 \end{array}$$

## Photon power

$$\begin{array}{lll}
 h\nu/\tau & \mathbb{E}(I) = \phi h\nu & [\text{W}] \\
 (h\nu)^2/\tau^2 & \mathbb{V}(I) = \phi\tau(h\nu/\tau)^2 & [\text{W}^2] \\
 (h\nu)^2/\tau & S_I(f) = 2\phi\tau^2[(h\nu)^2/\tau^2] \\
 & = 2\phi(h\nu)^2 & [\text{W}^2/\text{Hz}]
 \end{array}$$



# Quantum Limit

Planck constant  $h = 6.02607015 \times 10^{-34}$  Js

Electron charge  $e = 1.60207015 \times 10^{-19}$  C

Boltzmann constant  $k = 1.380649 \times 10^{-23}$  J/K

This section is based upon

**E. O. Göbel, U. Siegner, The New International System of Units (SI), Wiley VCH 2019**

See also

M. Gläser, M. Kochsiek (Ed.), Handbook of Metrology vol.1-2, Wiley VCH 2010

V. B. Braginsky, F. Ya. Khalili, Quantum Measurement, Cambridge 1992

# Fundamental quantum limit

Photon energy

$$E = h\nu$$

Heisenberg Principle:  
The minimum action  $H$  is

$$H \gtrsim h$$

If  $p$  and  $x$  are momentum  
and position,

$$\Delta x \Delta p \geq \frac{1}{2} \hbar$$

Planck constant

$$h = 6.02607015 \times 10^{-34} \text{ Js}$$

(exact)

Application to the measurement

Energy extracted from the  
system in the time  $\tau$

$$E \gtrsim h/\tau \quad \text{or} \quad E \gtrsim hB$$

Measurement  
bandwidth

$$\leftarrow B = 1/\tau$$

# Quantum limit in the capacitor

$$E \gtrsim h/\tau$$

## Voltage

$$\text{Energy } \frac{1}{2} CV^2 \gtrsim \frac{h}{\tau}$$

$$V \gtrsim \sqrt{\frac{2h}{\tau C}}$$

Use large  $C$  and  $\tau$

$$C = 1.5 \text{ nF}, \tau = 10 \text{ ms}$$

$$V = 9.4 \text{ pV}$$

## Charge

$$\text{Energy } \frac{1}{2} \frac{Q^2}{C} \gtrsim \frac{h}{\tau}$$

$$Q \gtrsim \sqrt{\frac{2hC}{\tau}}$$

Use small  $C$  and large  $\tau$

$$C = 2 \text{ pF}, \tau = 10 \text{ ms}$$

$$Q = 5.15 \times 10^{-22} \text{ C}$$

# Quantum limit in the inductor

$$E\tau \gtrsim h$$

## Current

$$\text{Energy } \left( \frac{1}{2} LI^2 \right) \gtrsim \frac{h}{\tau}$$

$$I \gtrsim \sqrt{\frac{2h}{\tau L}}$$

Use large  $\tau$  and  $L$

$$L = 200 \text{ mH}, \tau = 100 \text{ ms}$$

$$I = 25.7 \text{ aA}$$

## Flux

$$\text{Energy } \left( \frac{1}{2} \frac{\Phi^2}{L} \right) \gtrsim \frac{h}{\tau}$$

$$\Phi \gtrsim \sqrt{\frac{2hL}{\tau}}$$

Use small  $L$  and large  $\tau$

$$L = 2.5 \text{ nH}, \tau = 100 \text{ ms}$$

$$\Phi = 5.8 \times 10^{-21} \text{ Wb}$$

$$\begin{aligned} \mu_0 &\approx 1.257 \text{ } \mu\text{H/m} \\ L &= \mu_0 \ell \rightarrow \ell = 2 \text{ mm} \\ \Phi_0 &= \frac{h}{2e} = 2.0678 \times 10^{-15} \text{ Wb} \end{aligned}$$

# Quantum limit in the resistor

$$E\tau \gtrsim h$$

## Voltage

$$\text{Energy} \left[ \frac{V^2}{R} \tau \right] \gtrsim \frac{h}{\tau}$$

$$V \gtrsim \sqrt{hR} \frac{1}{\tau}$$

Use small  $R$  and large  $\tau$

$$R = 50 \, \Omega, \tau = 100 \, \text{ms}$$

$$V = 1.82 \, \text{fV}$$

## Current

$$\text{Energy} \left[ RI^2 \tau \right] \gtrsim \frac{h}{\tau}$$

$$I \gtrsim \sqrt{\frac{h}{R}} \frac{1}{\tau}$$

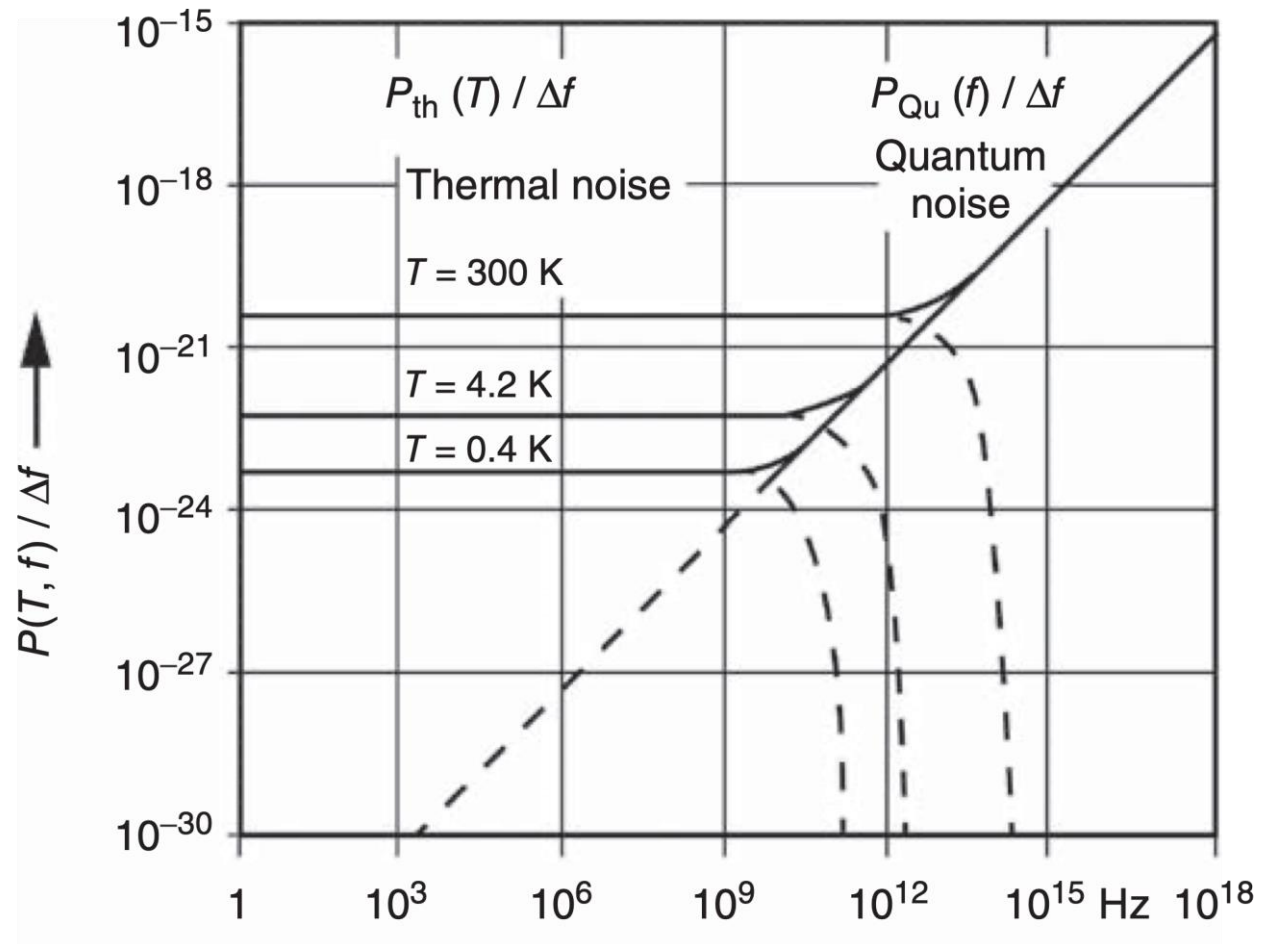
Use large  $R$  and  $\tau$

$$R = 1 \, \text{M}\Omega, \tau = 100 \, \text{ms}$$

$$I = 2.57 \times 10^{-19} \, \text{A}$$

$$e = 1.6 \times 10^{-19} \, \text{C}$$

# Thermal vs quantum noise



This figure is from

Siebert, B.R.L. and Sommer, K.D.  
(2010) in *Uncertainty in Handbook of Metrology*, vol. 2 (eds M. Gläser and M. Kochsiek), Wiley-VCH Verlag GmbH, Weinheim, pp. 415–462.

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Lecture 1 ends here

# Lecture 2

## Scientific Instruments & Oscillators

Lectures for PhD Students and Young Scientists

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Spring 2022

### Contents

- Flicker noise
- General instrument architecture
- Noise in electronic devices

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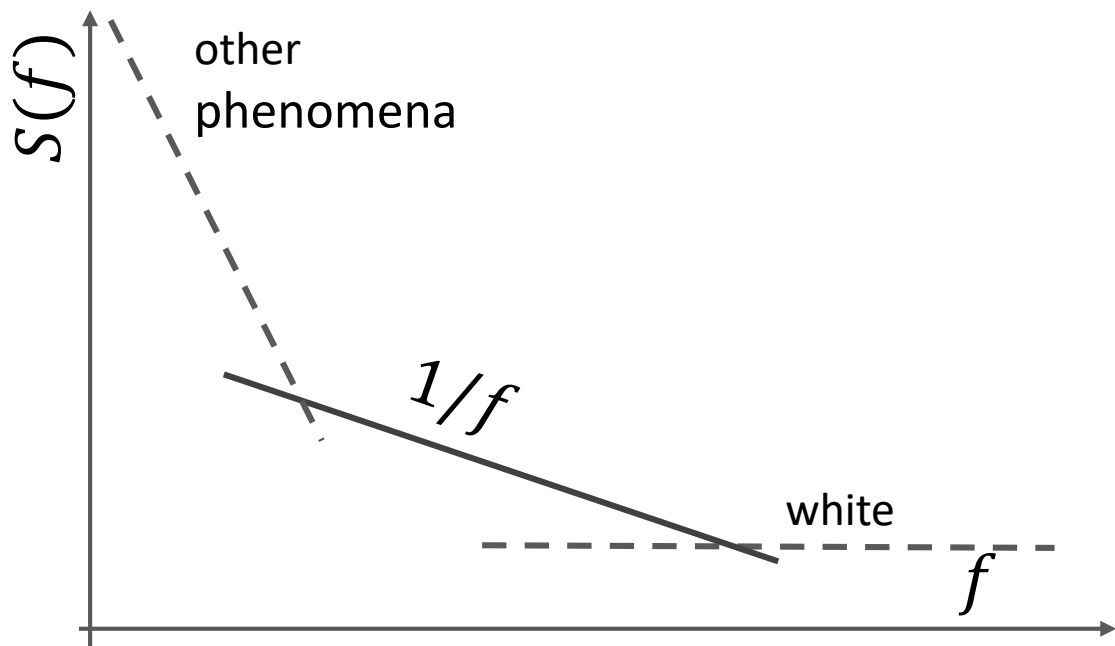
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# Flicker ( $1/f$ ) Noise

Ubiquitous phenomenon in science and technology

# Flicker ( $1/f$ ) noise



- Extremely weak noise phenomenon
- A major issue in spectral analysis
- Relevant in cryogenic nanodevices and qubits
- Resolution cannot be improved by increasing the measurement time

- Observed in a large variety of phenomena (conductance, semiconductors, vacuum tubes, music and radio broadcasting, Internet, pulsars, squids, earthquakes, fractals)
- Electronics, exact  $1/f$  slope up to 8 decades
- Other fields,  $1/f^\alpha$ ,  $\alpha = 0.5 \dots 1.5$
- Discovered by Johnson, 1925
- Studied in carbon microphones and in the fluctuation of resistivity, >1930
- Well explained in some cases (magnetics...)
- No unified theory

# Integrated flicker noise is extremely small

How small the  $1/f$  noise can be?

$$\sigma^2 = \int_a^b \frac{1}{f} df = \ln\left(\frac{b}{a}\right)$$

Let's consider the widest, craziest frequency range

$$a = \frac{1}{A_U}$$

Age of Universe

$$b = \frac{1}{2\pi\tau_P}$$

Planck time (Gauss)

$$A_U = 4.35 \times 10^{17} \text{ s (13.8 By)}$$

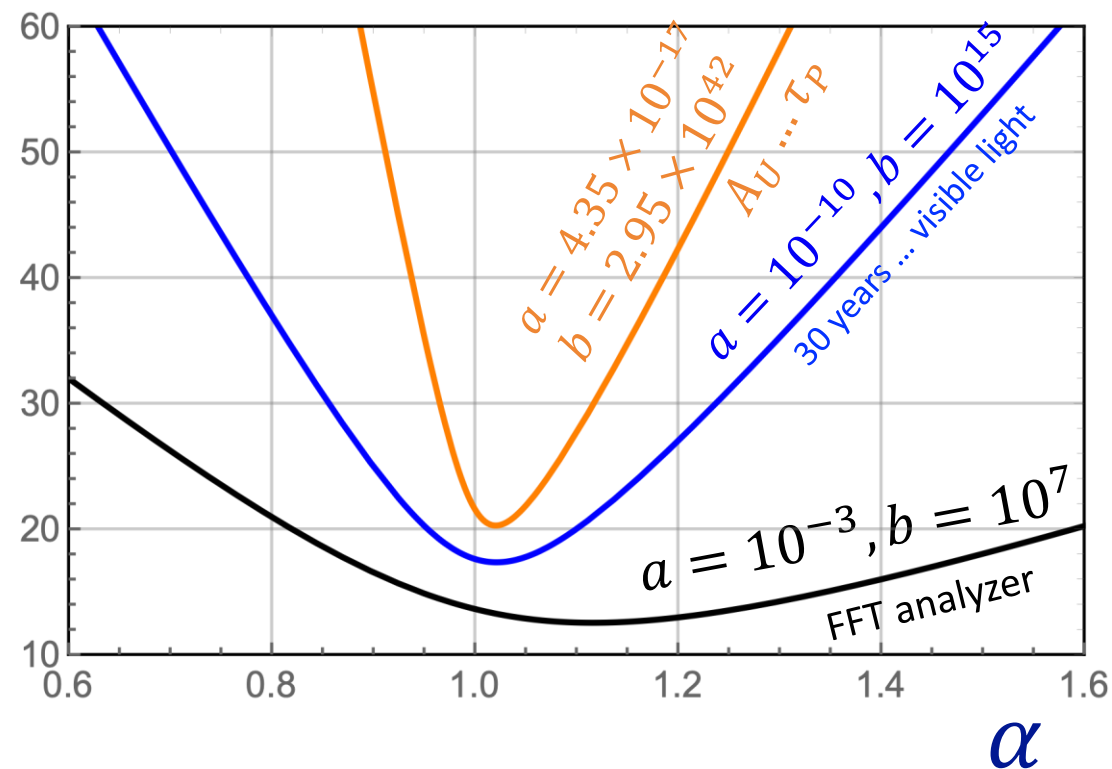
$$t_P = \sqrt{\frac{\hbar G}{c^5}} \approx 5.39 \times 10^{-44} \text{ s}$$

$$\ln\left(\frac{b}{a}\right) = \ln\left(\frac{1/2\pi t_P}{1/A_U}\right) = 138.4 \quad (21.4\text{dB})$$

Integrated  $1/f^\alpha$  noise is small even for  $\alpha \neq 1$

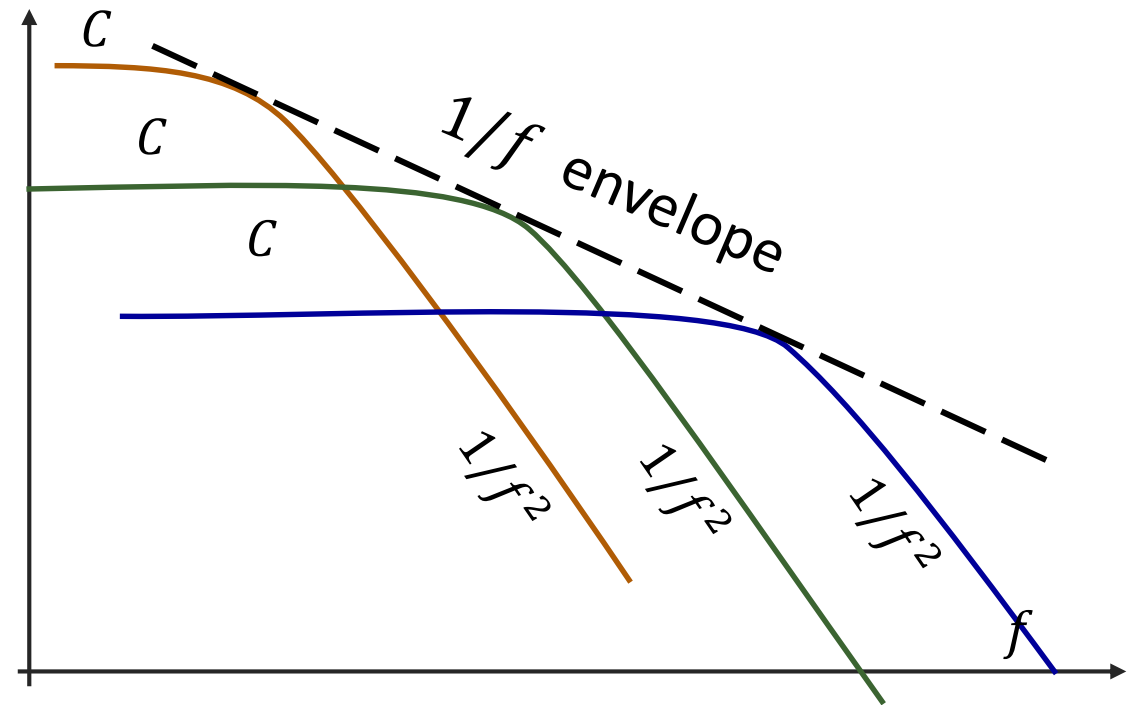
$$\sigma^2 = \int_a^b \frac{1}{f^\alpha} df$$

$\sigma^2$ , dB



# Distribution of relaxation times

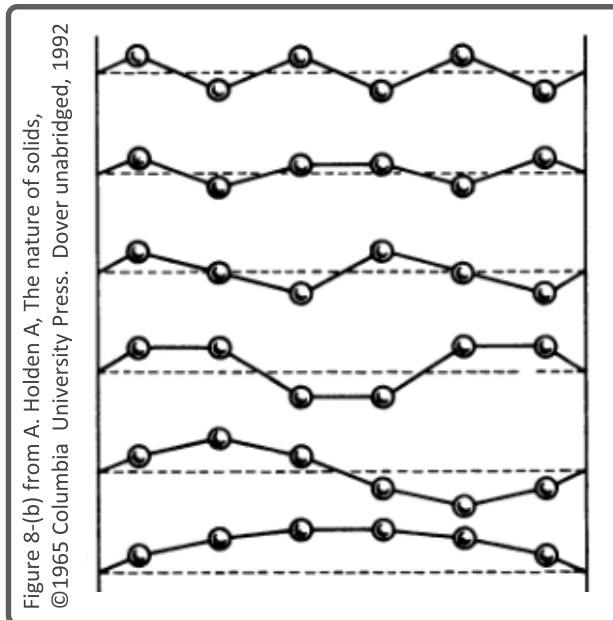
Uniform (random) distribution of time constants on a log-log scale



# 1/f noise and FD theorem

Flicker ( $1/f$ ) dimensional fluctuation is powered by thermal energy

Debye-Einstein theory for heat capacity

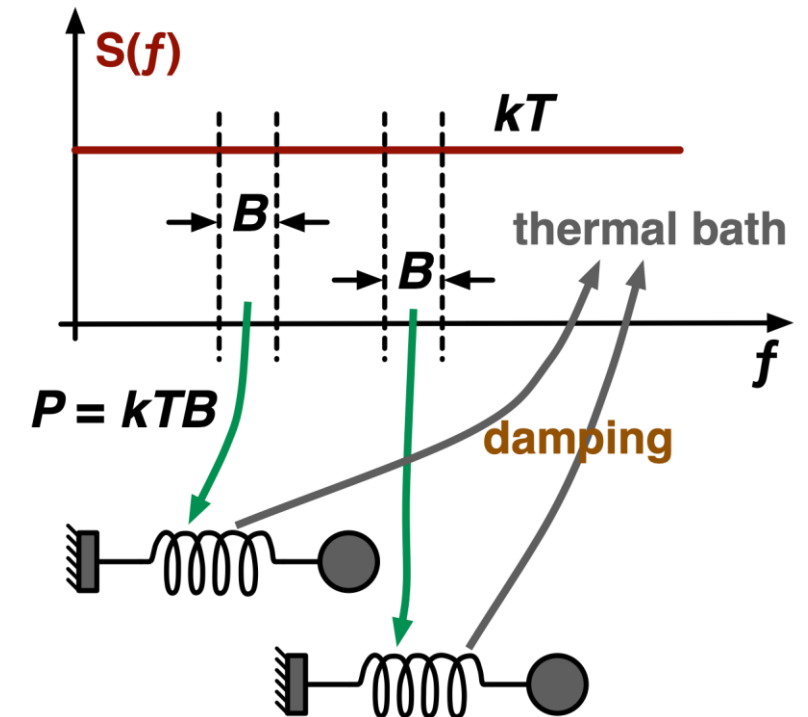


A single theory explains

- Heat capacity
- Thermal expansion
- Elasticity

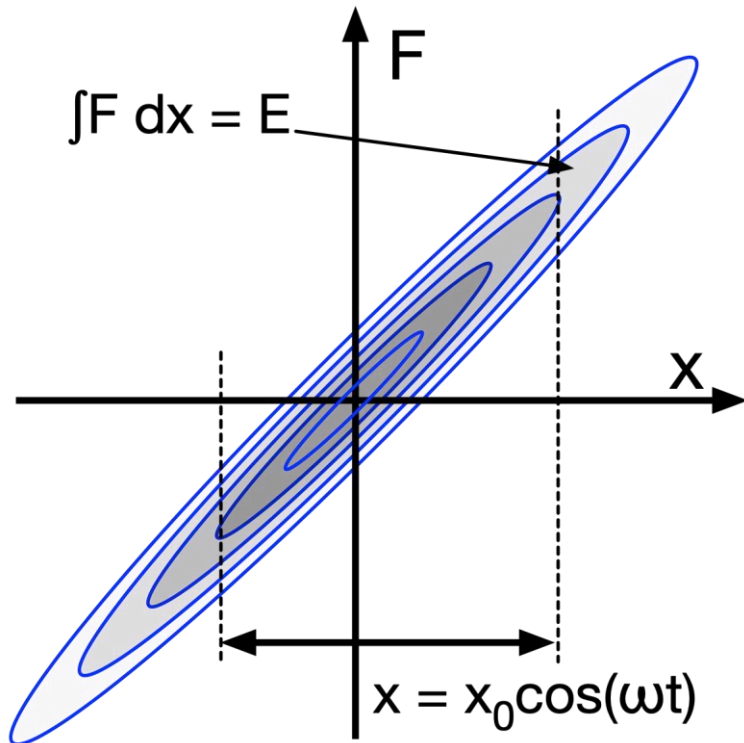
... and their fluctuations

## Fluctuation Dissipation theorem in a nutshell



Thermal equilibrium applies to all portions of spectrum

# Thermal $1/f$ from structural dissipation



There is no viscous dissipation in solids

Dissipation is structural (hysteresis)

---

Structural dissipation

micro/nanoscale, instantaneous

---

Dissipated energy  $E = \int F dx$

---

Small vibrations

The hysteresis cycle keeps the aspect ratio

$E \propto x_0^2$       Energy lost in a cycle

---

Thermal equilibrium

$P = kT$       in 1 Hz BW

$P \propto kT x_0^2$

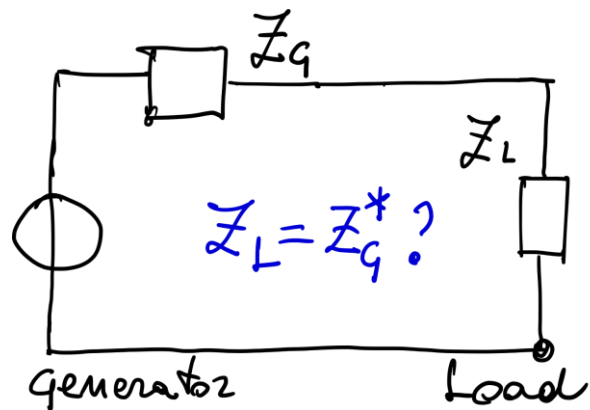
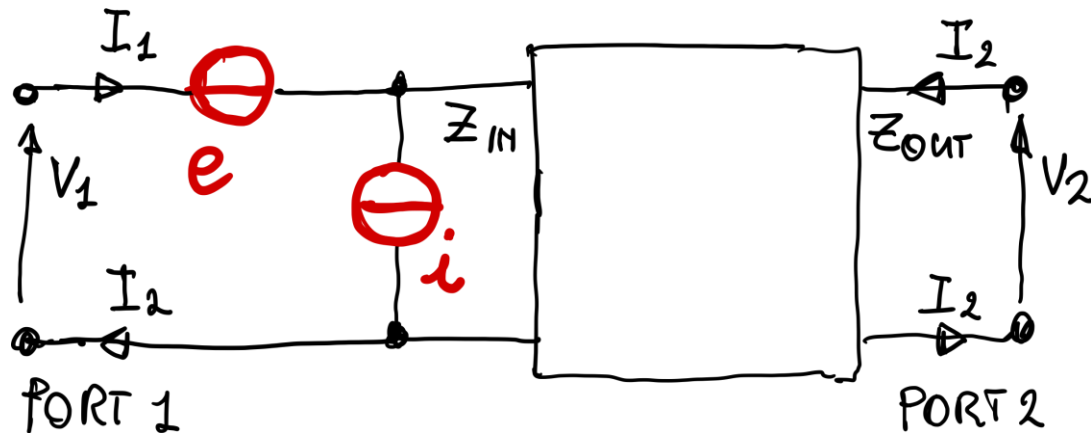
$x_0^2 \propto 1/f \rightarrow$  flicker

# Bibliography about flicker

- C. J. Christiansen, G. L. Pearson, Spontaneous Resistance Fluctuations in Carbon Microphones and Other Granular Resistances, BSTJ 15(2) p.197-223, April 1937. Arguably, [the discovery of flicker](#).
- F. N. Hooge,  $1/f$  noise is no surface effect, Phys Lett 29(3) p.139-140, 21 April 1969. [Classical article](#).
- D. J. Levitin, P. Chordia, V. Menon, Musical Rythm Spectra from Bach to Joplin Obey to  $1/f$  Power Law, Proc. Nat. Academy of Science 109(10) p.716-3720, February 2012.
- A. L. Mcwhorter,  $1/f$  Noise and Germanium Surface Properties, Proc. Semiconductor Surface Physics p.2017-228, June 1956. [Classical article](#).
- E. Milotti,  $1/f$  noise, a [pedagogical review](#), arXiv.physics 0204033, April 2002.
- Paladino E et al.,  $1/f$  Noise, Implications for solid-state quantum information, Rev Modern Phys 86, April-June 2014
- Numata K, Kemery A, Camp J, Thermal-noise limit in the frequency stabilization of lasers with rigid cavities, Phys Rev Lett 93(25) 250602, December 2004.
- P. R. Saulson, Thermal Noise in Mechanical Experiments, Phys Rev D 42(8), October 1990.
- A. van der Ziel, Unified Presentation of  $1/f$  Noise in Electronic Devices: Fundamental  $1/f$  sources, Proc IEEE 76(3), March 1988
- L. K. J. Vandamme, G. A. Trefan, A review of  $1/f$  noise in bipolar transistors, Fluct Noise Lett 1(4) 2001
- M. B. Weissman,  $1/f$  noise and other slow, nonexponential kinetics in condensed matter, Rev Modern Phys 60(2) p.537-571, April 1988

# The Rothe Dahlke model

$e$  and  $i$  are the rms noise in 1 Hz bandwidth



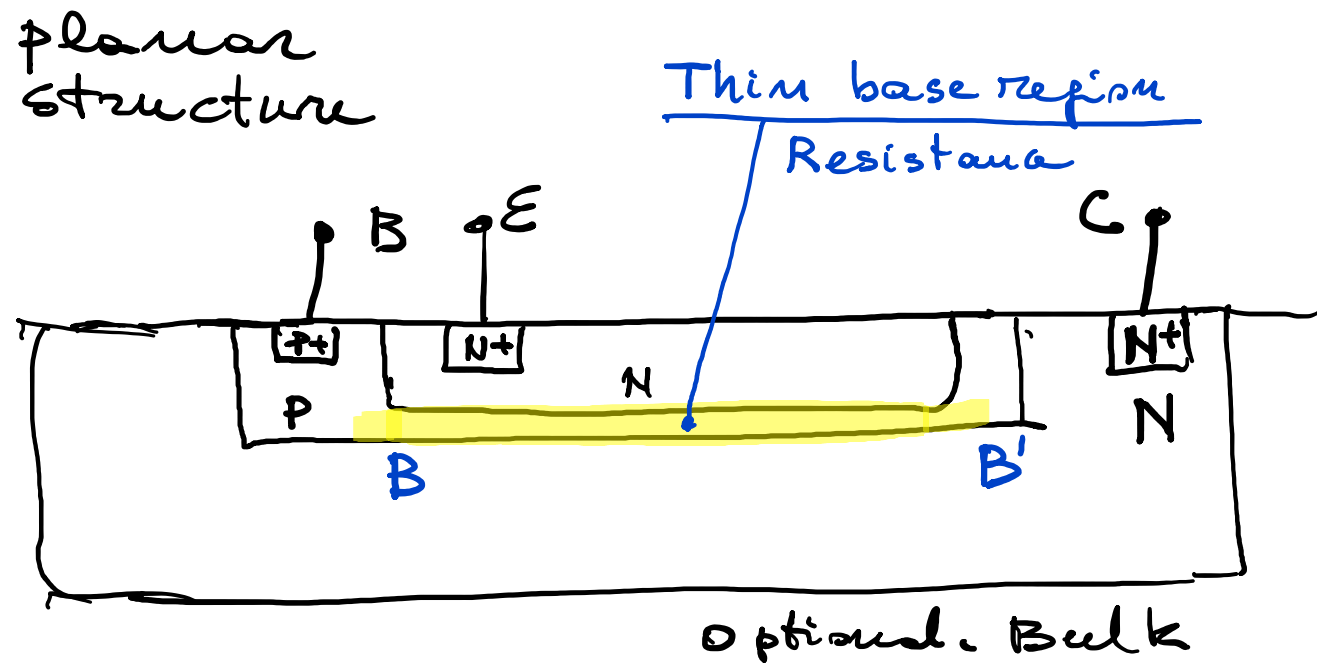
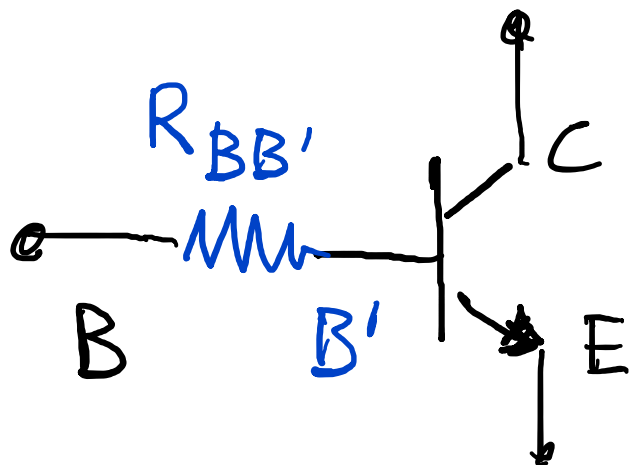
Noise is modeled as a voltage generator  $e(t)$  and a current generator  $i(t)$

## Consequences

- The golden rule  $Z_L = Z_G^*$  is broken
- Three different impedance-matching criteria at Port 1 (the device is the load)
  - Lowest noise:  $Z_G = e_n/i_n$
  - Maximum power:  $Z_L = Z_G^*$
  - Highest Signal-To-Noise Ratio (SNR): something in between



# Noise in bipolar transistors



White noise

$e_n \rightarrow$  thermal noise in  $R_{BB'}$

( $500 \Omega \rightarrow 2.9 \text{ nV}/\sqrt{\text{Hz}}$ )

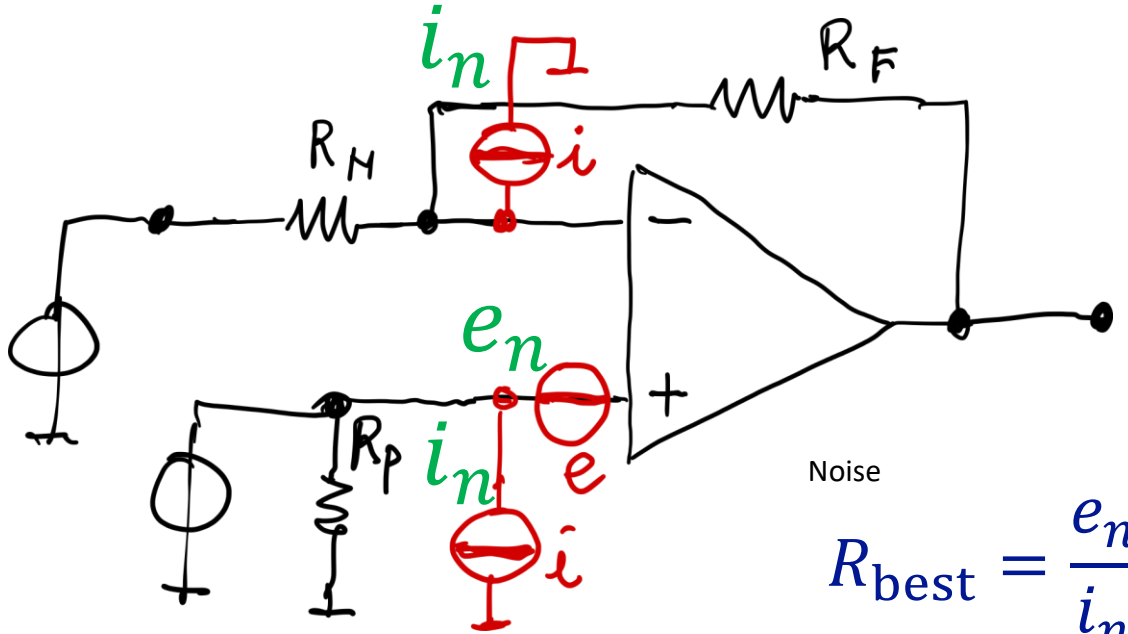
$i_n$  – shot noise of  $I_B$  (note that  $I_B \ll I_C$ )

( $1 \mu\text{A} \rightarrow 0.57 \text{ pA}/\sqrt{\text{Hz}}$ )

Flicker noise

Mainly the  $1/f$  of the base current

# Noise in operational amplifiers



Noise

$$R_{best} = \frac{e_n}{i_n}$$

(+thermal)

$$a \oplus b = (1/a + 1/b)^{-1}$$

Noise resistance

$$R_{eq} = R_P + (R_N \oplus R_F)$$

Voltage

$$V = V_{OS} + R_P I_P - (R_N \oplus R_F) I_N$$

Split  $I_N$  and  $I_P$  into offset and bias,  $I_{OS} \pm \frac{1}{2} I_B$

Bias  $I_B = \frac{1}{2} (I_P - I_N)$ , Offset  $I_{OS} = I_P - I_N$

Total effect

$$V = V_{OS} + \frac{1}{2} [R_P - (R_F \oplus R_N)] I_B + [R_P + (R_N \oplus R_F)] I_{OS}$$

Obvious extension to noise

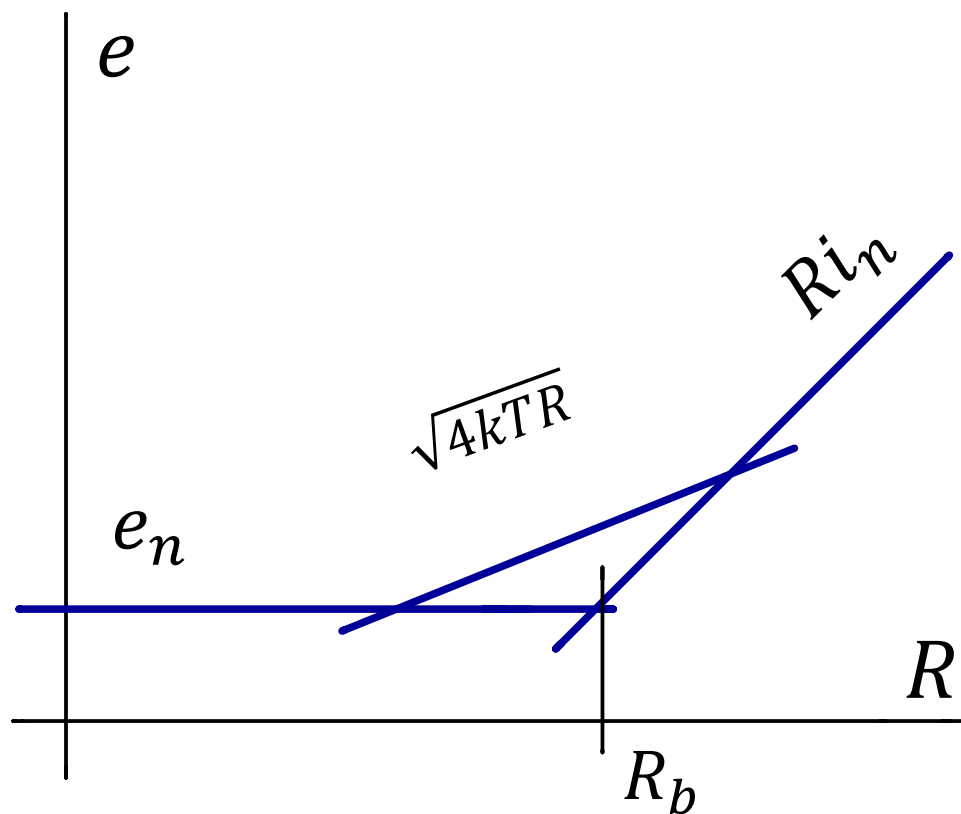
$$V^2 = \sum_i V_i^2$$

Need to design precision electronics?

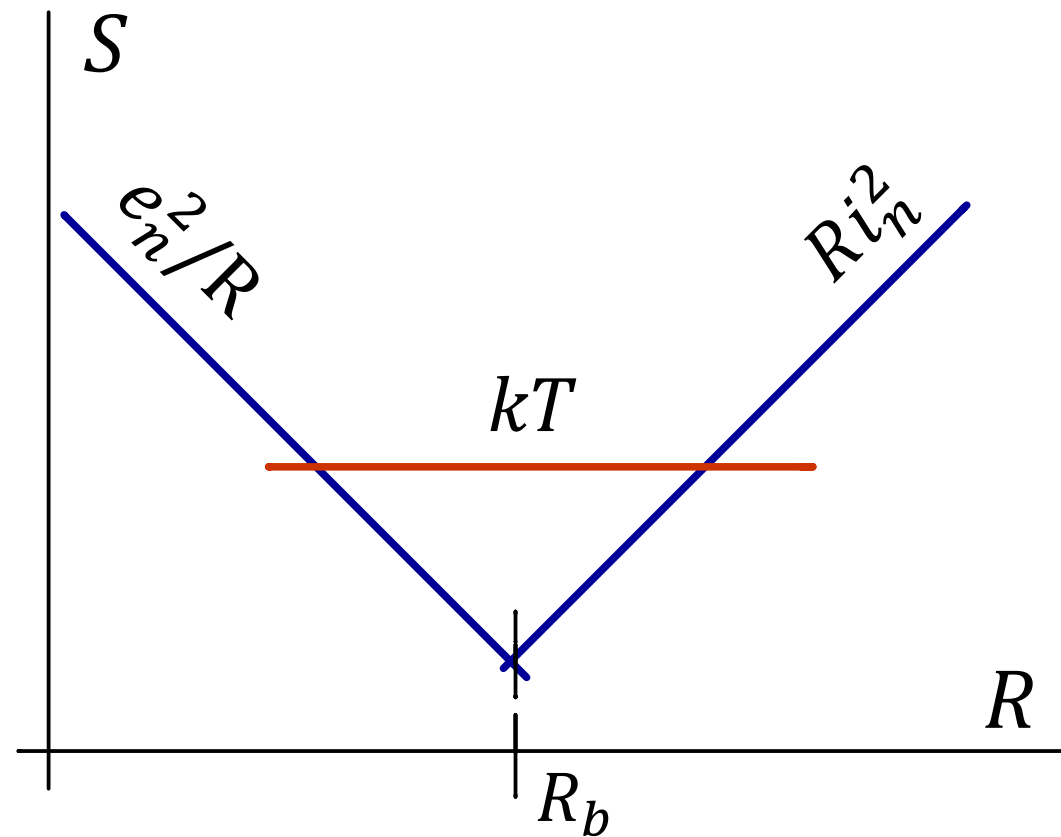
- D. Feucht, Analog Circuit Design Series, 4 volumes, SciTech 2010, ISBN 978-1-891121-XY-Z (old school but great)
- S. Franco S, Design with operational amplifiers and analog integrated circuits 4ed, McGraw Hill 2015, ISBN 978-0-07-802816-8 (best for designing with operational amplifiers)
- P. Horowitz, W. Hill, The Art of Electronics 3ed, Cambridge 2015, ISBN 978-0-521-80926-9 (Bible of instrument design, physical insight)
- Tietze U, Schenk C, Gamm E - Electronic Circuits 2ed - Springer 2007, ISBN 978-3-540-78655-9

# Noise power vs $R$

How it is shown

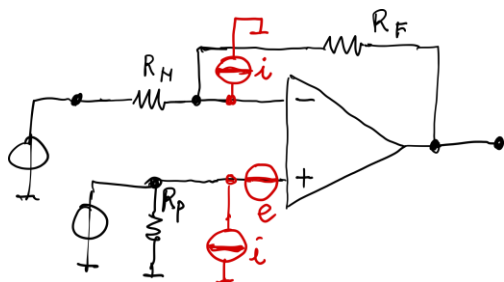


What it means

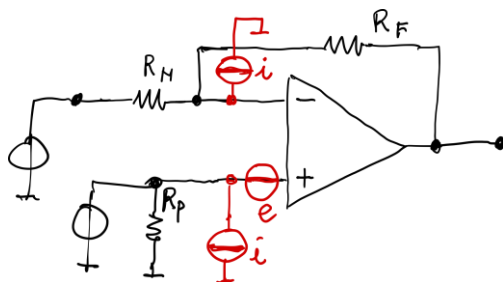


# The Enrico's low-level near-DC design

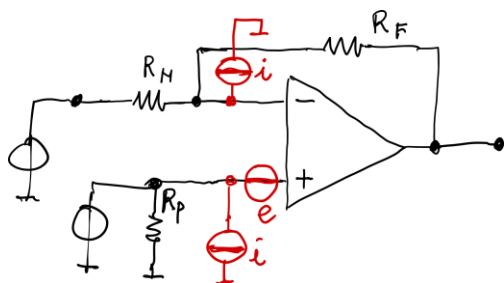
II – Lowest  $1/f$  noise



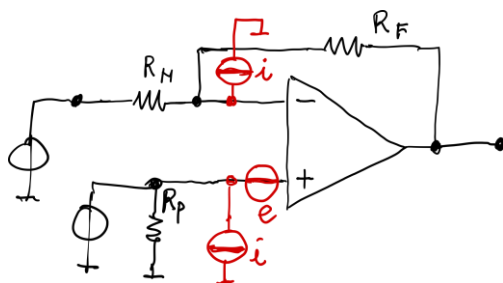
I – Lowest white noise



III – Lowest 1-K thermal drift



IV – Lowest aging



- Try a few designs based on different criteria
- Give a score to each feature
- Don't look down at not-so-important parameters
- Let beginners believe that only a small number of parts are important in precision electronics

[Featured reading, low white noise and low  \$1/f\$  noise design](#)

E. Rubiola, F. Lardet-Vieudrin, Low flicker-noise amplifier for 50  $\Omega$  sources, Rev. Scientific Instruments 75(5) p.1323-1326, May 2004

[Featured reading, random walk and aging](#)

E. Rubiola, C. Francese, A. De Marchi, Long-Term Behavior of Operational Amplifiers, IEEE T IM 50(1) p.89-94, February 2001

# Special cases

## Extremely low current

- Charge amplifier (AD549, bias  $\approx 100$  e/s rms)
- Don't assume that insulators do insulate
- Prevent leakage with layout rules and guarding
- Narrow bandwidth only
- Polymers take in vibes (piezoelectricity)

## Extremely low voltages

- Chopper (switching) amplifier (AD8628  $\approx 2$  nV/K thermal)
- Bandwidth limited by the chopper frequency
- Thermocouples (Seebeck effect) are everywhere (soldering alloy, O<sub>2</sub> in Cu cables)
- Polymers take in vibes (electrostriction/piezoelectricity)

## Highest gain accuracy

- Use Vishay resistor pairs (thermally compensated ratio)
- Unsuspected effects
  - Common mode rejection extremely critical
  - Open loop gain of OAs affects the accuracy
  - Thermal feedback inside OAs due to the power dissipated in the output stage
  - ...and others

## Lowest noise

- The choice of all resistances depends on  $e_n$  and  $i_n$
- Bipolar transistor are better than field-effect transistors
- The design for lowest white or lowest 1/f is not the same
- PNP amplifiers feature lower 1/f noise

## Photodiode signal

- The photodiode has high output impedance (current generator with a capacitance in parallel)
- Special design rules (Read J. G. Graeme, Photodiode amplifiers, McGraw Hill 1995, ISBN 0-07-024247-X)

## Highest speed (video amplifier)

- Current feedback amplifiers (CFA, the bandwidth does not decrease with the gain)
- Higher noise

## Highest speed (video amplifier) without CFAs

- Takes OPAs with extremely high gain-bandwidth product
- Self oscillations difficult to prevent (simulation must include L and C associated to the PCB)

# Low-frequency shielding

Electric shielding is poor

- Skin effect

$$\delta = \sqrt{\frac{2\rho}{\omega\mu}} \quad \text{for } \omega \ll 1/\rho\epsilon$$

In Copper

9.2 mm at 50 Hz

2.06 mm at 1 kHz

$\omega$  = angular frequency

$\rho$  = resistivity

$\mu$  = magnetic permeability

$\epsilon$  = electric permittivity

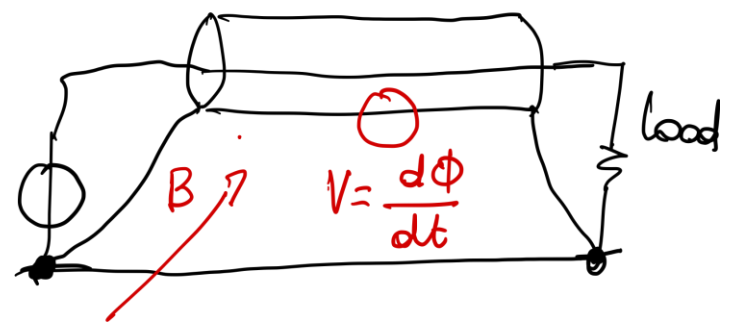
Magnetic shield is effective

- Mumetal
  - Various compositions, about Ni 77%, Fe 16%, Cu 5%, Cr 2%
  - Ductile/malleable
- Permalloy
  - Ni 80%, Fe 20%,
- $\mu_r = 10^5$
- Require annealing
- Suffer shocks/acceleration

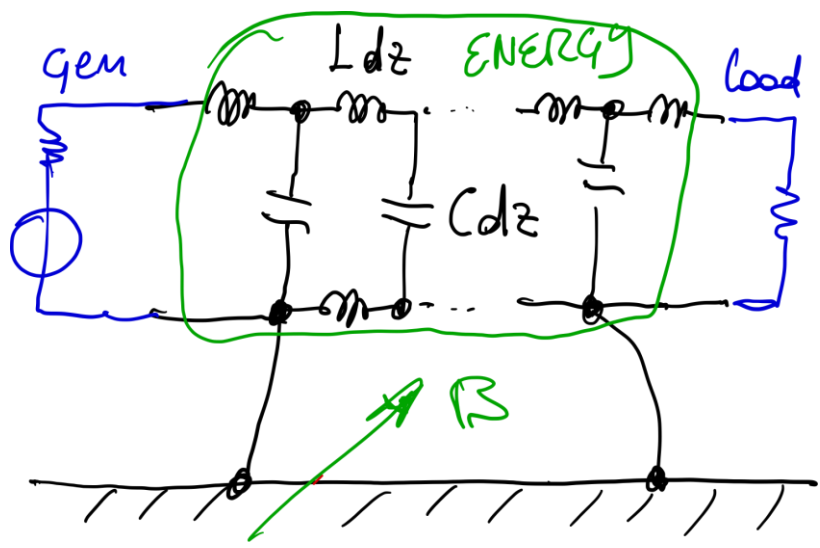
Superconductors are perfect (and impractical) electric and magnetic shields (Meissner effect)

# Guarding and shielding

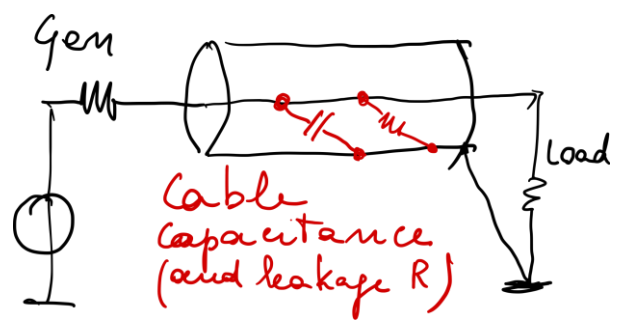
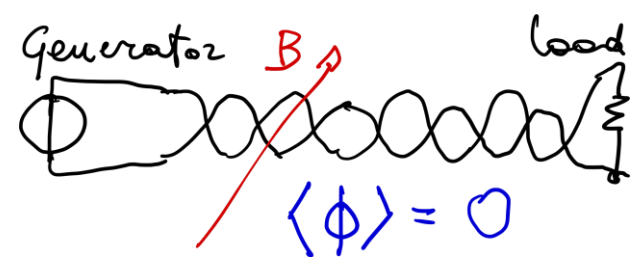
don't  
GROUND LOOP



RF in cables & twisted pairs propagates as a field  
 cutoff frequency  $f_c = 2 \dots 10$  kHz  
 ground loops allowed (far) beyond  $f_c$

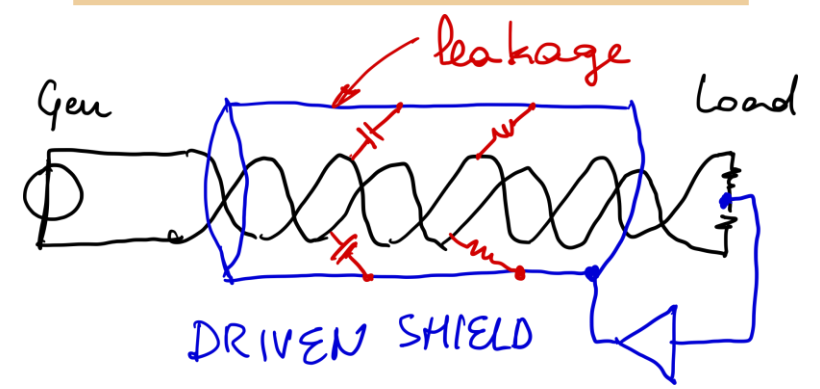
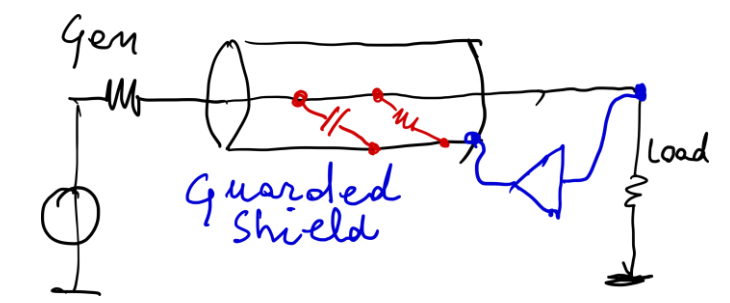
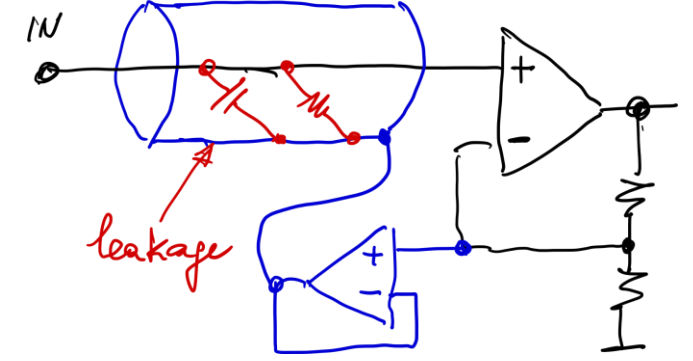


TWISTED PAIR



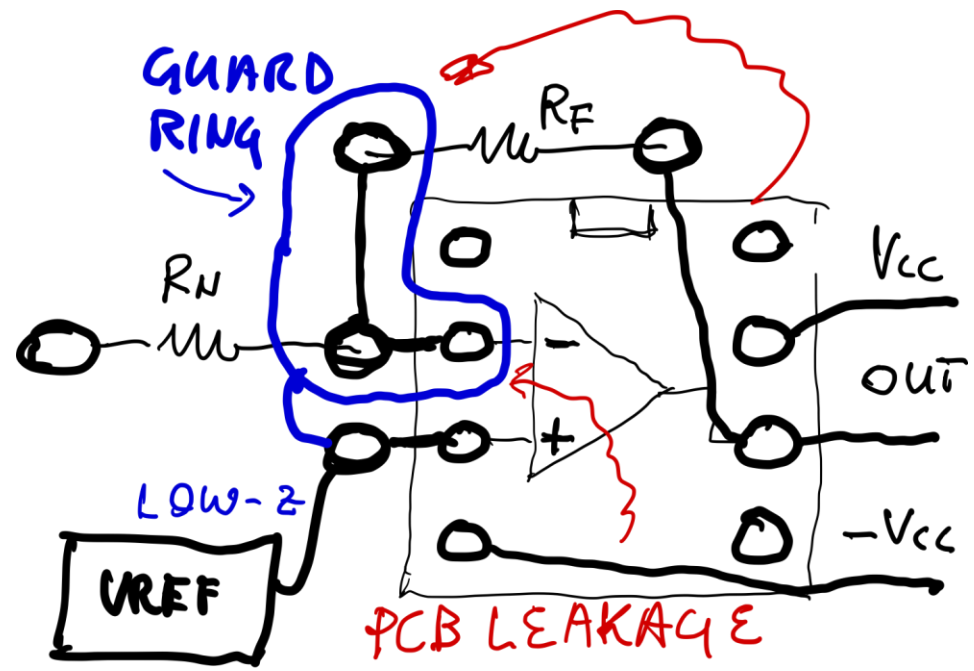
Featured readings  
 H. W. Ott, *Electromagnetic Compatibility Engineering*, Wiley 2009, ISBN 978-0-470-18930-6  
 C. R. Paul, *Introduction to Electromagnetic Compatibility*, Wiley 2006, ISBN 978-0-471-75500-5

DRIVEN SHIELD



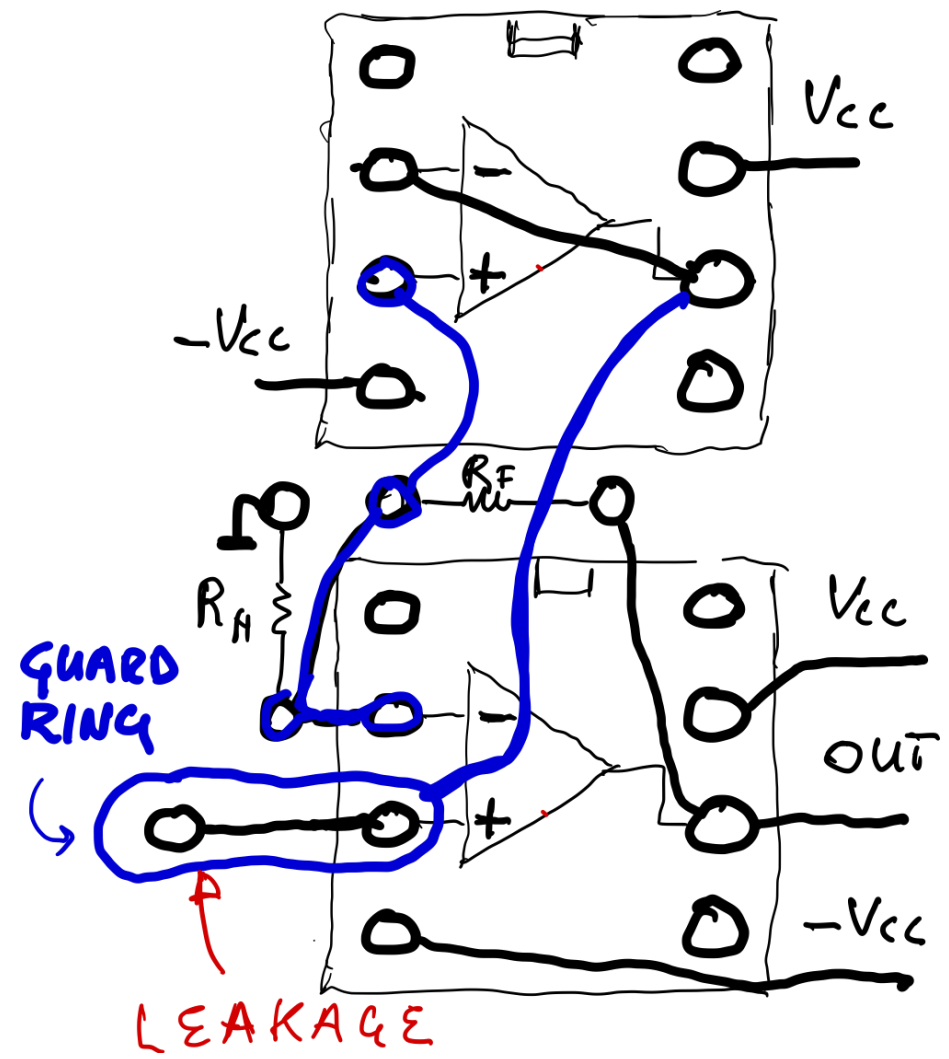
# Printed circuit boards

Inverting amplifier



Standard operational amplifier, 8-pin DIL package, top view

Non inverting amplifier





Lecture 2 ends here

# Lecture 3

## Scientific Instruments & Oscillators

Lectures for PhD Students and Young Scientists

Enrico Rubiola

CNRS FEMTO-ST Institute, Besancon, France

INRiM, Torino, Italy

Spring 2022

### Contents

- Noise in RF/microwave devices (cont)
- Photodetectors
- Analog-to-digital and digital-to-analog conversion

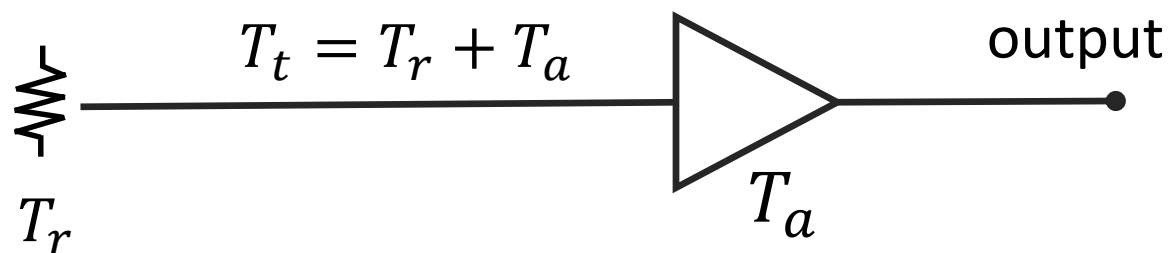
ORCID 0000-0002-5364-1835

home page <http://rubiola.org>

# Equivalent noise temperature

Thermal noise

$$S(\nu) = \frac{h\nu}{e^{h\nu/kT}} \quad S(\nu) = kT \quad \text{constant, for } h\nu \ll kT$$



$T_a$  is the equivalent noise temperature of the amplifier defined in specified conditions (physical temperature and input resistance)

- Warning: the noise temperature a radio-engineering concept
- The physical nature of noise does not matter
- Often misleading in optics: the shot noise contributes to the equivalent temperature

Equivalent temperature  $T_a$  defined by  $S(\nu) = k(T_a + T_r)$

# Homework

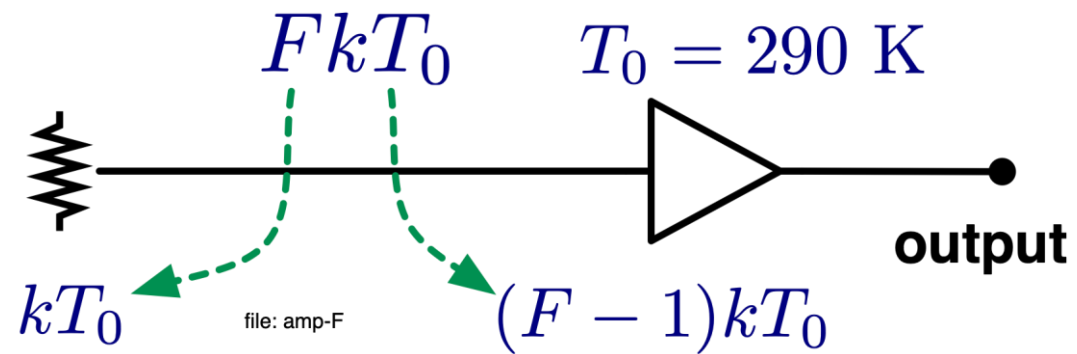
- Work out the noise temperature of the operational amplifier at  $R_{\text{best}} = e_n/i_n$
- Calculate  $T_{\text{eq}}$  for the OP27 and the LT1028
- You should find almost the same  $T_{\text{eq}}$ , despite the fact that the noise of the two amplifier is so different.
- Can you figure out why?

# Noise factor and noise figure

Noise factor  $F = \frac{\text{SNR}(\text{out})}{\text{SNR}(\text{in})}$  general definition

$$F = \frac{\text{SNR}_{\text{out}}}{\text{SNR}_{\text{in}}}$$

Noise Figure  
 $\text{NF} = 10 \log_{10}(F)$



$kT_0 = 4 \times 10^{-21} \text{ J}$   
 -174 dBm/Hz  
 290 K (17 °C) is a convenient round number

Assume that the whole circuit is at the reference temperature  $T_0 = 290 \text{ K}$  (17 °C)

The total noise referred to the amplifier input is  $FkT_0$

amplifiers and RF/ $\mu\text{w}$  devices

$$FkT_0 = kT_e = k(T_a + T_0), \quad T_0 = 290 \text{ K}$$

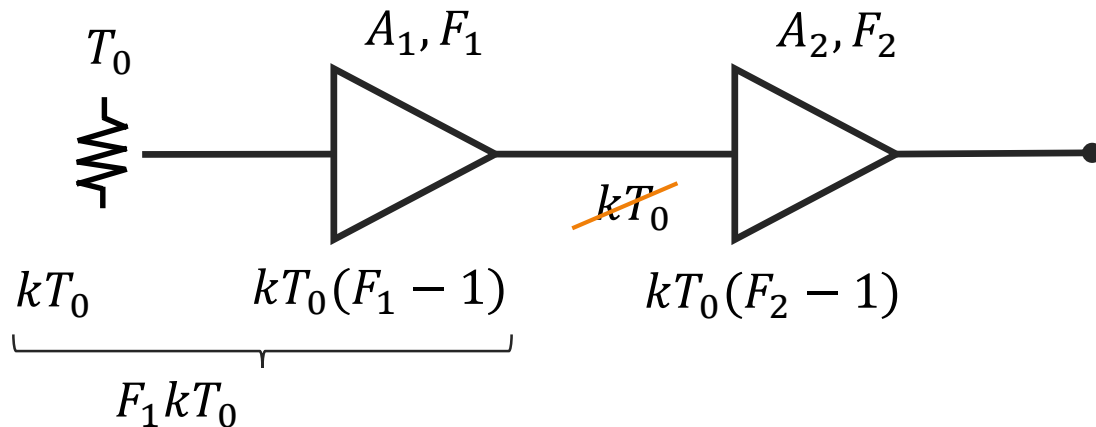
$$F = \frac{(T_a + T_0)}{T_0} \quad \text{and} \quad T_a = (F - 1)T_0$$

Warning: the noise figure is a radio-engineering concept, may be **misleading** in **optics**

# The Friis formula

$A$  = voltage gain

$A^2$  = power gain



$$N = kT_0 + (F_1 - 1)kT_0 + \frac{(F_2 - 1)kT_0}{A_1^2}$$

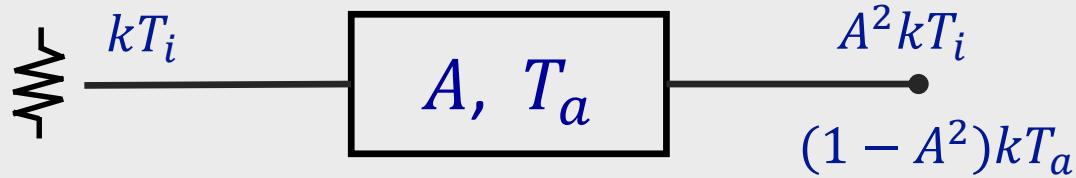
$$F = F_1 + \frac{(F_2 - 1)}{A_1^2} + \frac{(F_3 - 1)}{A_1^2 A_2^2} + \dots$$

↑
↑
↑  
 main      maybe      negligible

## Caveat

- Impedance matching not included
- Three different conditions
  - Max power transfer
  - Lowest noise
  - Highest SNR

# POI – Thermal noise of a dissipative device



$$S(f) = A^2 kT_i + (1 - A^2)kT_a$$

Describes noise in

- Cables
- Antennas
- Propagation in lossy medium

Arno A. Penzias and Robert W. Wilson (Nobel in Physics, 1978) knew about noise temperature when they measured the background cosmic radiation

Featured readings

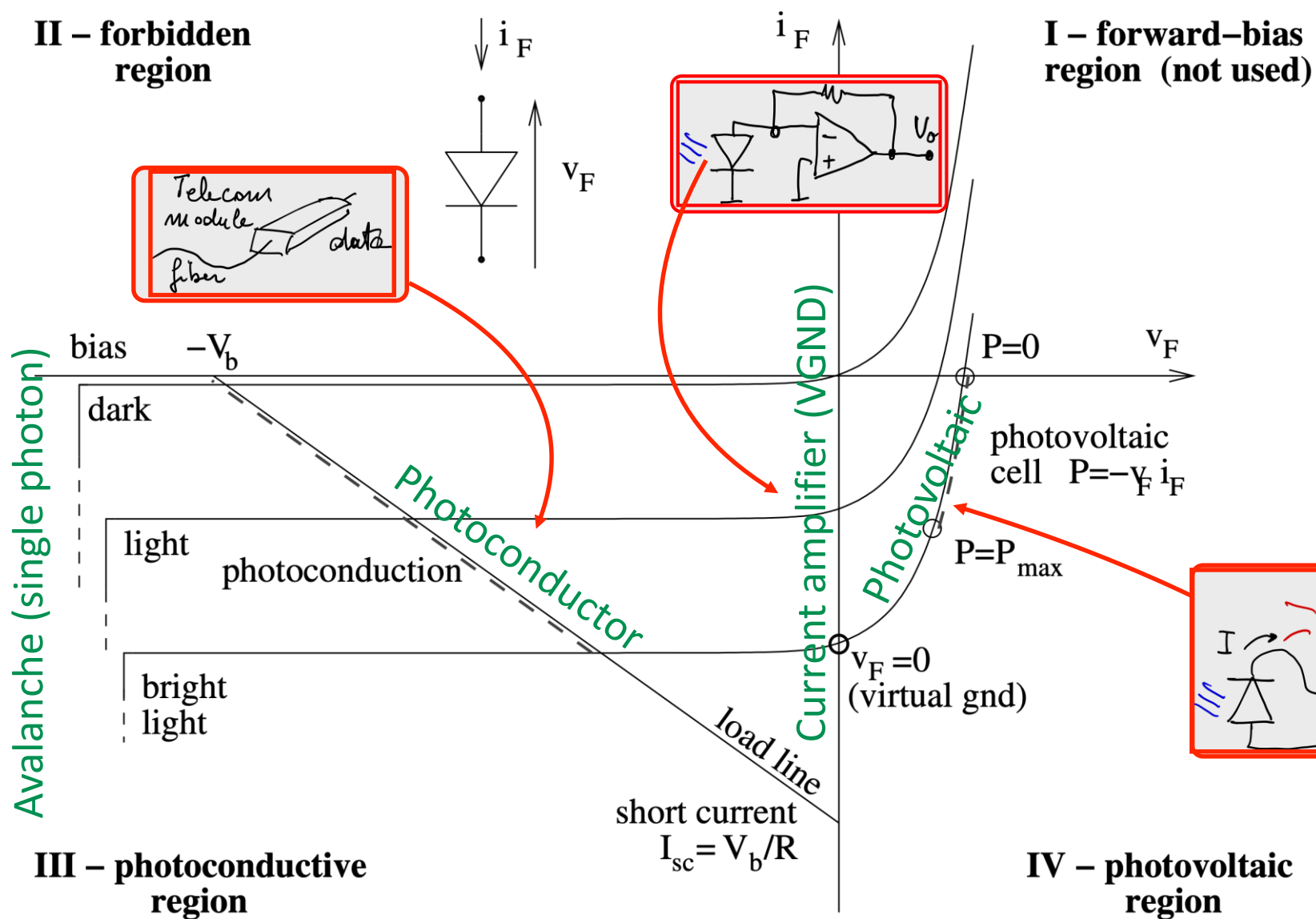
A. A. Penzias, R. W. Wilson, A Measurement of Excess Antenna Temperature at 4080 Mc/s, *Astrophys J Lett.*142(1), p.419-421, 1965

J. D. Kraus, *Antennas* 2ed, McGraw Hill 1997, ISBN 0-07-035422-7

(The proof is found in Kraus, 1<sup>st</sup> ed., 1966, Sec.7-2b)

- Noise contribution of the input resistor
- The attenuator makes no difference between “noise” and “signal”
- The input signal is “amplified” by a factor  $A^2 < 1$
- Noise contribution of the attenuator
- At uniform temperature  $T$ , the sum of the contributions must be  $kT$
- The input contributes  $A^2 kT$
- The attenuator contributes the complement  $(1 - A^2)kT$
- The factors  $A^2$  and  $1 - A^2$  do not depend on temperature

# Photodiode

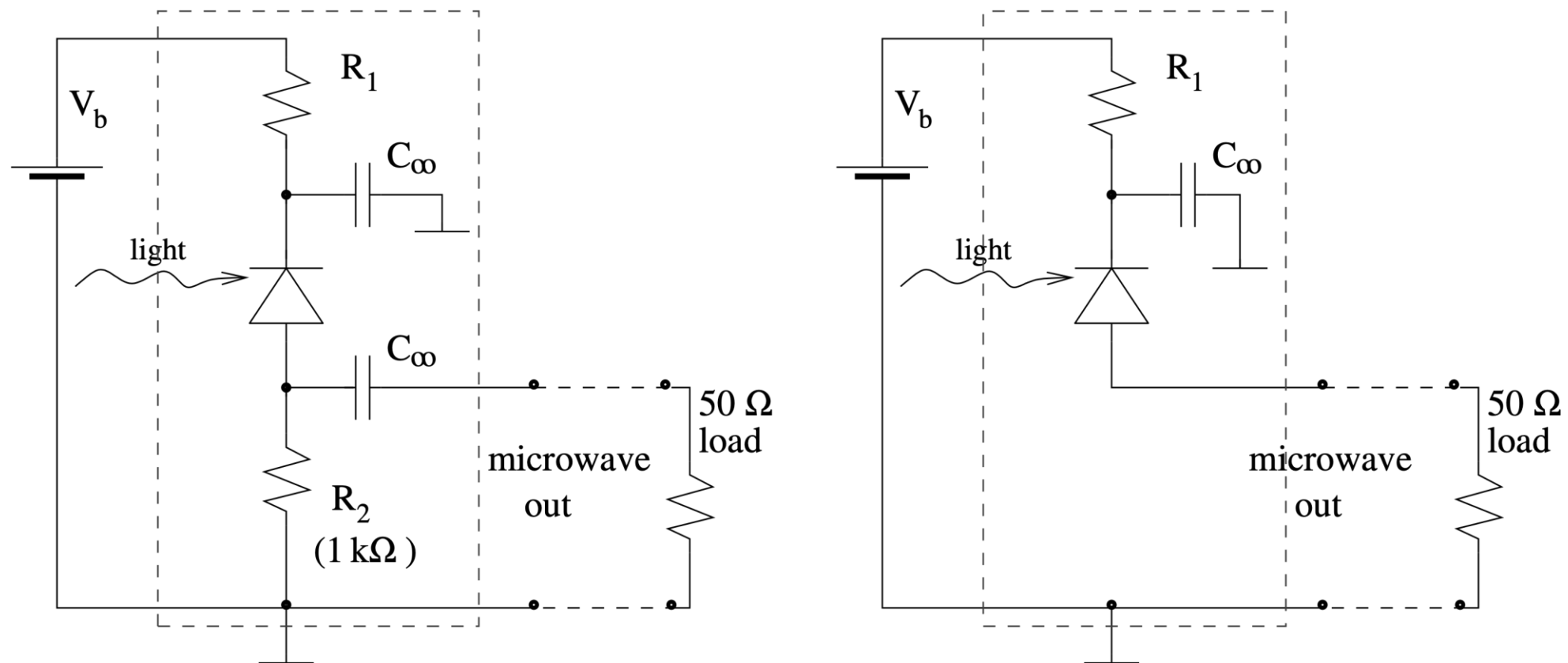


$$I_F = I_S(e^{V_F/V_T} - 1) - I_P$$

$$V_T = kT/e$$

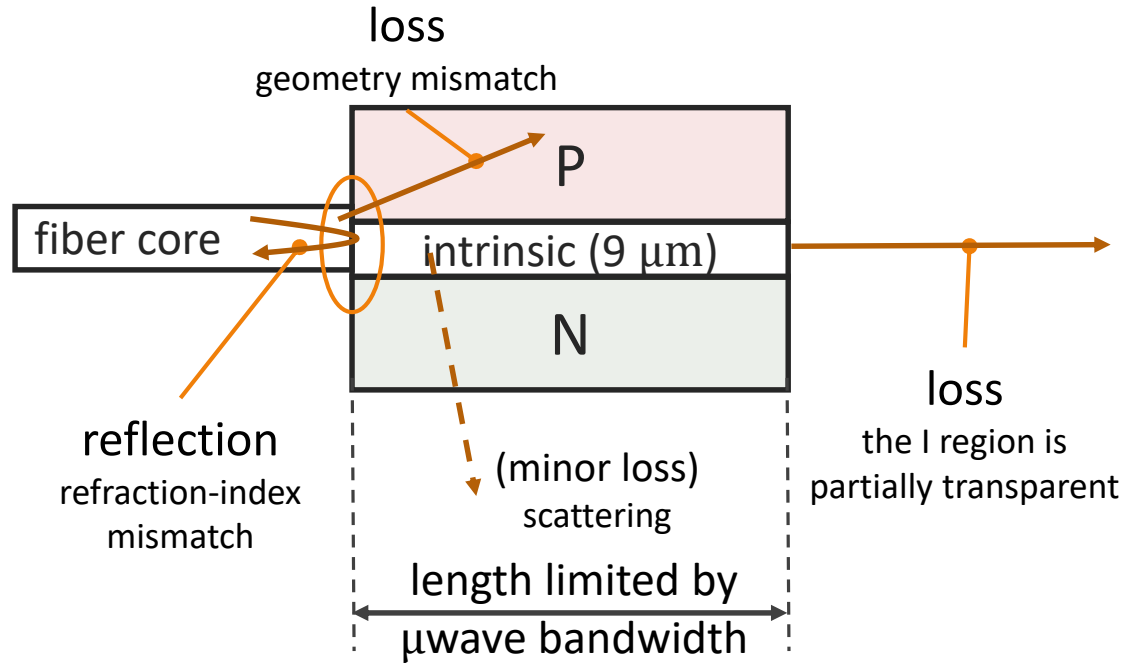


# Fast photodiodes



# Quantum efficiency and noise

## High-speed PIN photodetector



$\phi$  photons / s  
 $\eta\phi$  detected,  $(1 - \eta)\phi$  lost

$$\phi = \frac{P}{h\nu}$$

### Shot Noise

$$\bar{I} = \eta e \phi = \frac{\eta e}{h\nu} \bar{P}_\lambda \quad \text{Current}$$

$$S_I(f) = 2e \frac{\eta e}{h\nu} \bar{P}_\lambda A^2 / \text{Hz} \quad \text{Current PSD}$$

$$N_s = 2e \frac{\eta e}{h\nu} R \bar{P}_\lambda W / \text{Hz} \quad \text{Output-power PSD}$$

### Shot noise and thermal noise of the resistor

$$2qIR = kT$$

$$I = \frac{kT}{2eR} N_s = N_t \quad \text{threshold, shot = thermal}$$

$$T_{eq} = \frac{2eI}{k} \quad \text{equivalent temperature !!!}$$

# Photodetector signal and noise

Photodetector signal

$$I = \rho P = \frac{\eta e}{h\nu} P \quad [\text{A}]$$

Noise: shot, dark current, thermal (load),  $I_s \equiv I$

$$S_I = 2e(I_s + I_d) + 4kT/R [\text{A}^2/\text{Hz}]$$

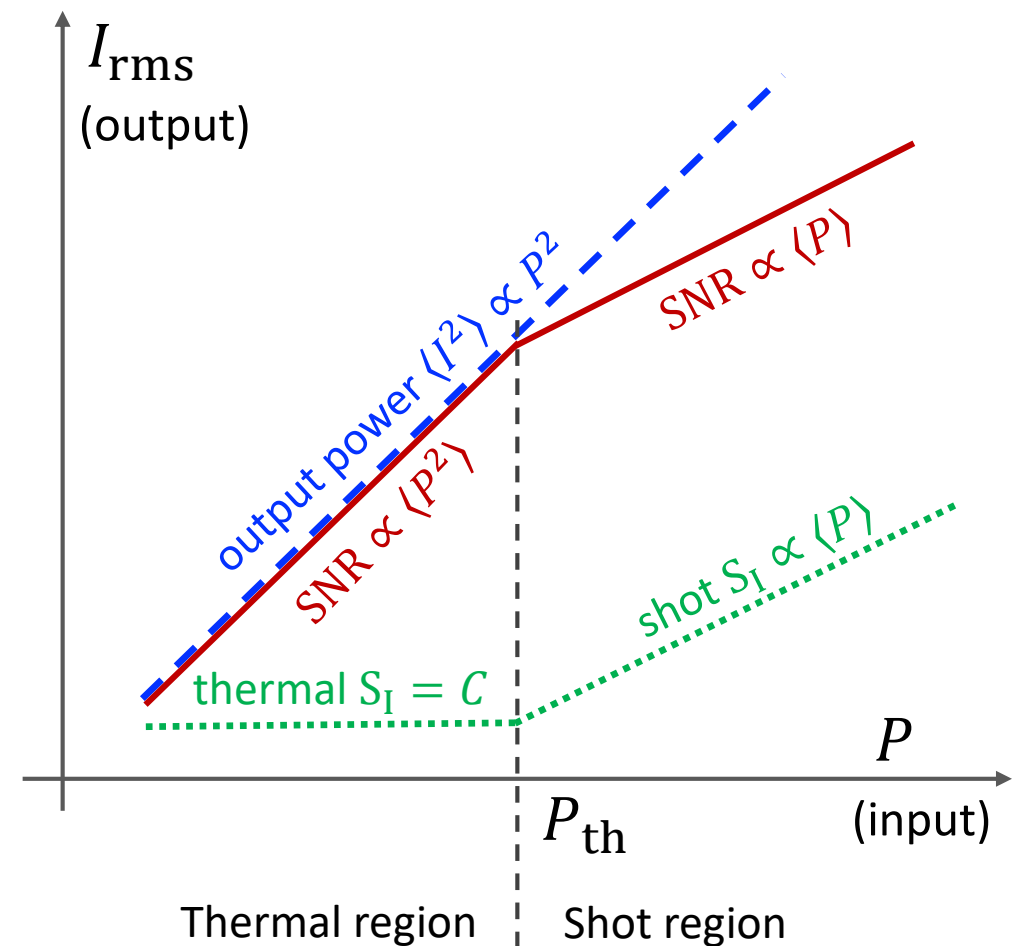
Shot is dominant at high  $P$

$$S_I = 2eI = \frac{2e^2\eta P}{h\nu}$$

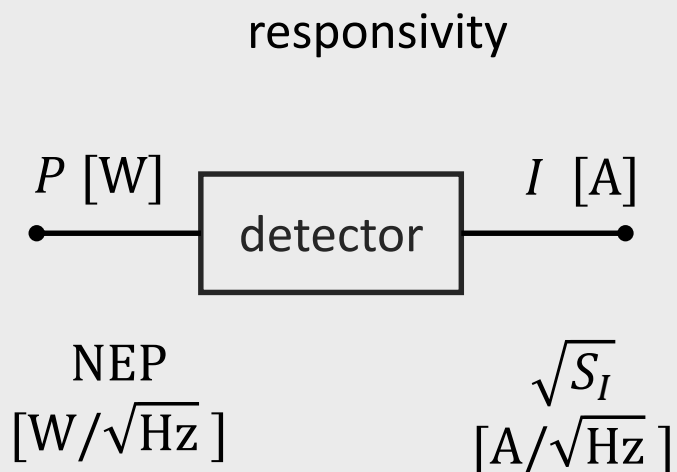
Threshold  $S_{sh} = S_{th}$ ,

$$P_{th} = 2 \frac{h\nu}{e^2\eta} \frac{kT}{R}$$

Thumb rule:  $P \approx 1 \text{ mW}$ ,  $1.5 \text{ } \mu\text{m}$ ,  $50 \text{ } \Omega$ ,  $300 \text{ K}$



# Noise Equivalent Power (NEP)



The output can be I, V, or any other quantity (including a number at the output of an ADC)

### Don't mistake

optical power  $P$  at the input  
 signal power  $\sigma_s^2$  at the output  
 noise power  $\sigma_n^2$  at the output

- Radiometric concept
- Applies to quantum detectors, bolometers, and any other radiation detector

The NEP is the input power in that gives

SNR = 1 (Signal-to-Noise Ratio) in 1 Hz bandwidth

$$\text{NEP}^2 = \frac{P^2}{\Delta f} \quad \text{at} \quad \sigma_n^2 = \sigma_s^2$$

Example: Photodiode

$$\sigma_s^2 = I^2 = \left( \frac{e\eta P}{h\nu} \right)^2 \quad \sigma_n^2 = S_I(f)\Delta f$$

Featured reading: S. Leclercq, Discussion about Noise Equivalent Power and its use for photon noise calculation, March 2007

Available: [http://www.iram.fr/~leclercq/Reports/About\\_NEP\\_photon\\_noise.pdf](http://www.iram.fr/~leclercq/Reports/About_NEP_photon_noise.pdf) (retrieved April 2020)

Also: P. L. Richards, Bolometers for infrared and millimeter waves, J Appl Phys 76(1) p.1-25, 1 July 1994

# NEP in photodetectors

Low power, thermal region

$$S_I = \frac{4kT}{R}$$

(signal)<sup>2</sup> = (noise)<sup>2</sup> in  $\Delta f$

$$\left(\frac{e\eta P}{h\nu}\right)^2 = \frac{4kT}{R} \Delta f$$

$$\frac{P^2}{\Delta f} = \frac{h^2\nu^2}{e^2\eta^2} \frac{4kT}{R}$$

$$\text{NEP} = 2 \frac{h\nu}{e\eta} \sqrt{kT/R}$$

Thumb rule:

$$\text{NEP} = 1.8 \times 10^{-11} \text{ W}/\sqrt{\text{Hz}},$$

$$1.5\mu\text{m}, 50\Omega, 300\text{K}, \eta=0.8$$

High power, shot region

$$S_I = 2 \frac{e^2\eta P}{h\nu}$$

(signal)<sup>2</sup> = (noise)<sup>2</sup> in  $\Delta f$

$$\left(\frac{e\eta P}{h\nu}\right)^2 = 2 \frac{e^2\eta P}{h\nu} \Delta f$$

do not simplify  $P$

$$\frac{P^2}{\Delta f} = \frac{h^2\nu^2}{e^2\eta^2} 2 \frac{e^2\eta P}{h\nu}$$

$$\text{NEP} = \sqrt{2 \frac{h\nu}{\eta} P}$$

Thumb rule:

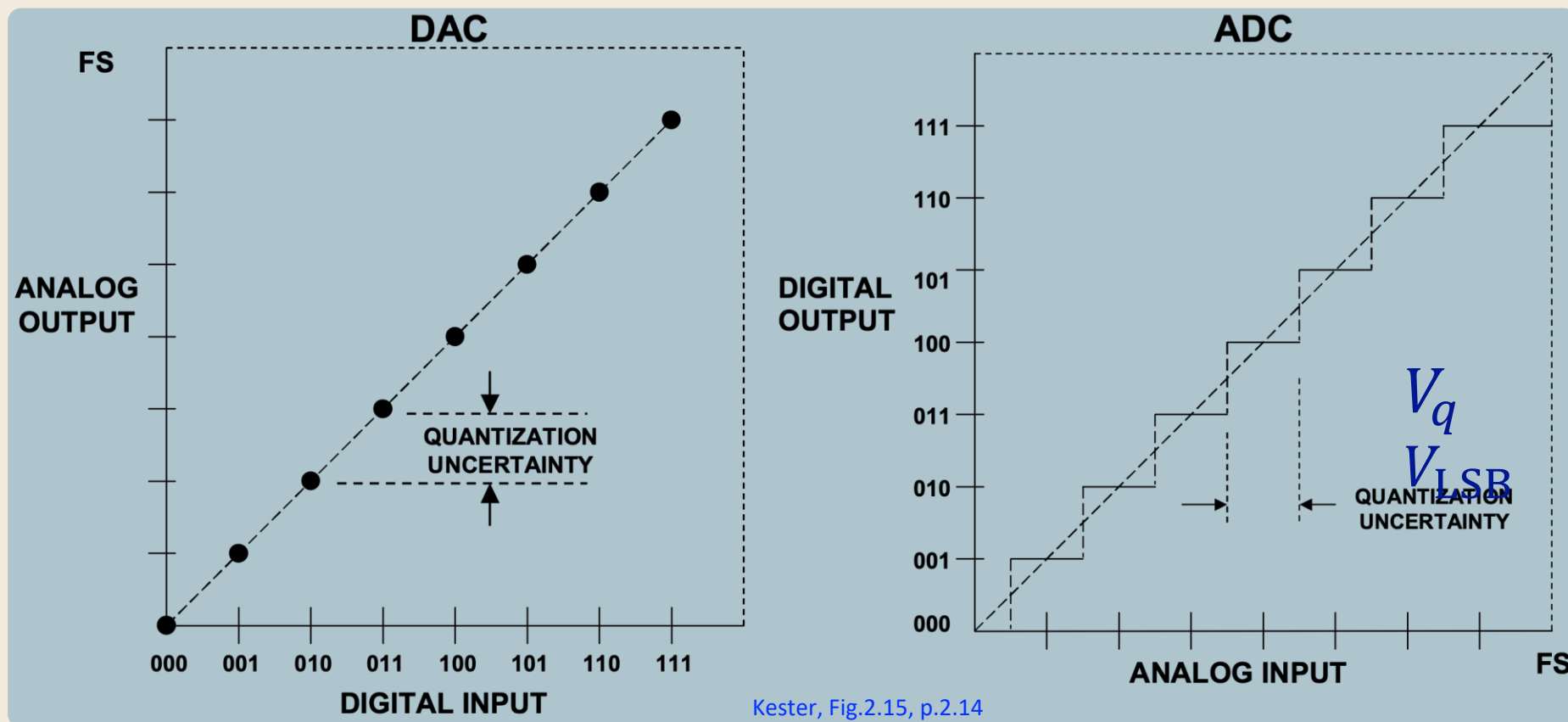
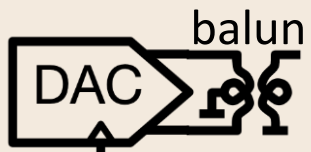
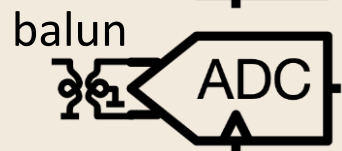
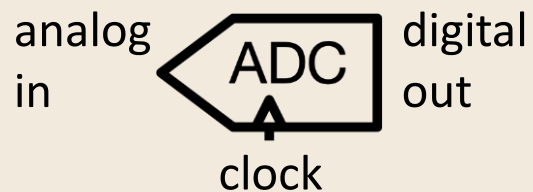
$$\text{NEP} = 1.8 \times 10^{-11} \text{ W}/\sqrt{\text{Hz}},$$

$$1.5\mu\text{m}, \eta=0.8, P=1\text{mW}$$

# Analog-to-Digital Conversion

Excerpt from  
06 Digital

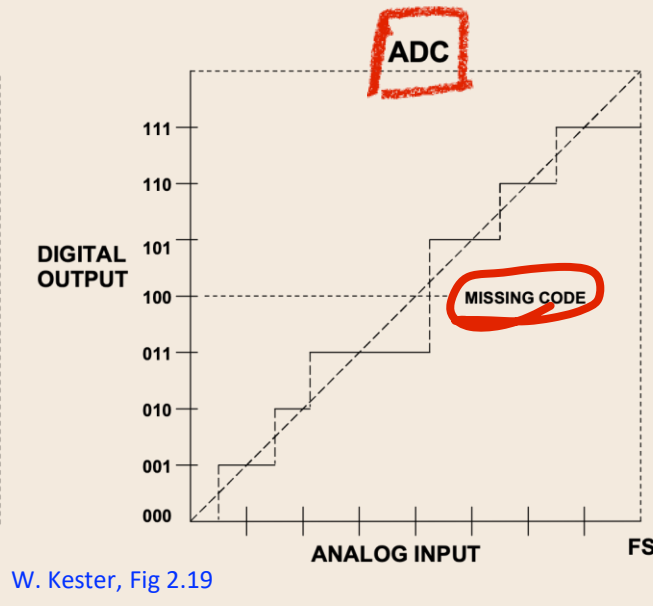
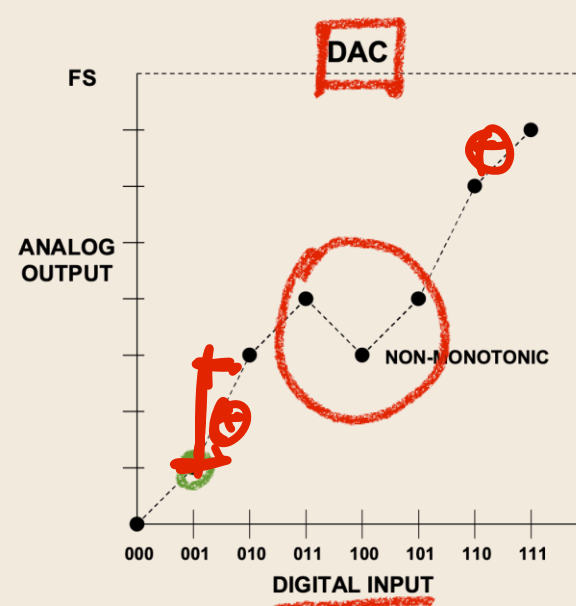
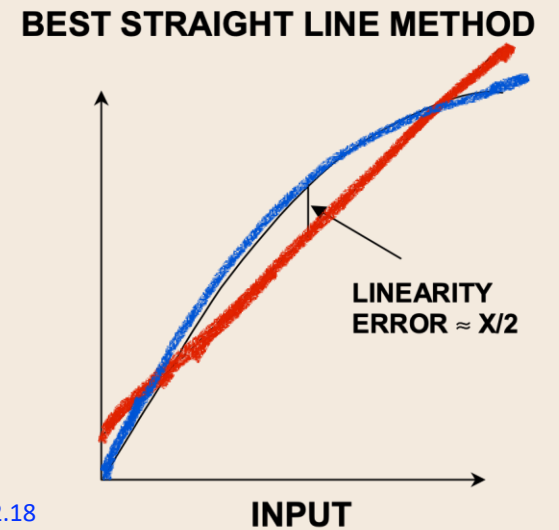
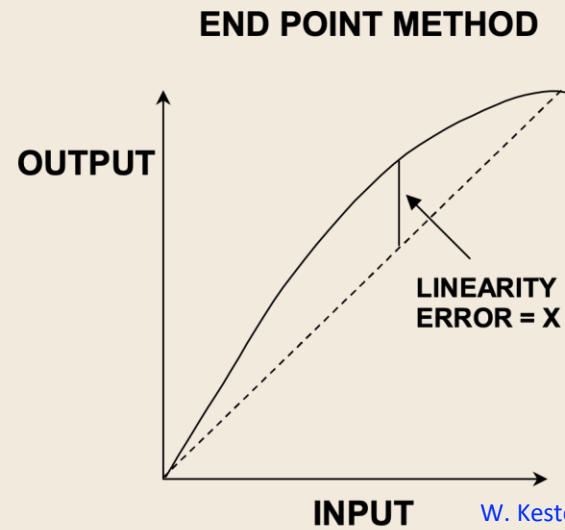
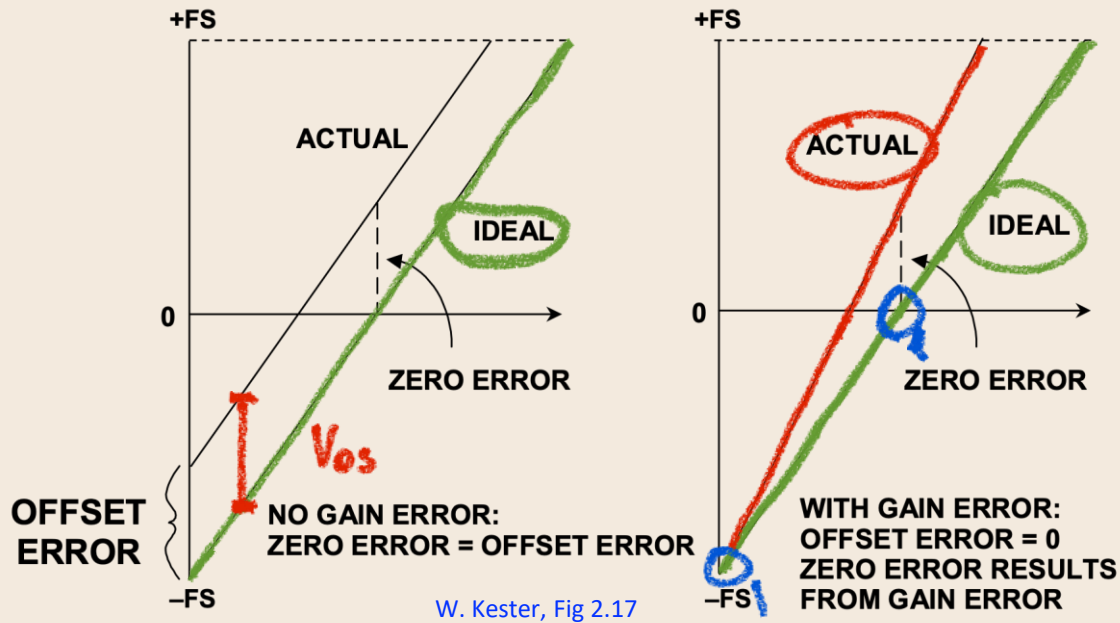
# ADCs and DACs



Featured reading: Kester W (ed), *Analog-Digital Conversion*, Analog Devices 2004, ISBN 0-916550-27-3. ©AD, but free of charge pdf

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# Basic Non-Idealities



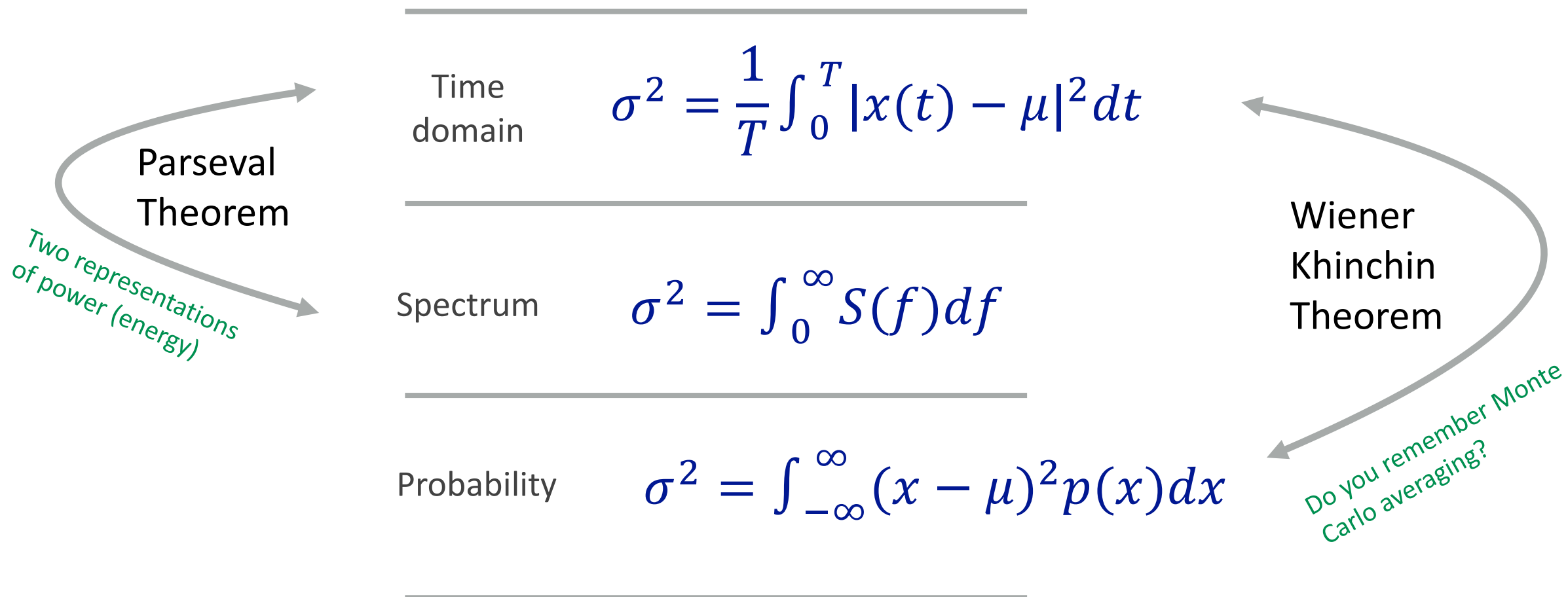
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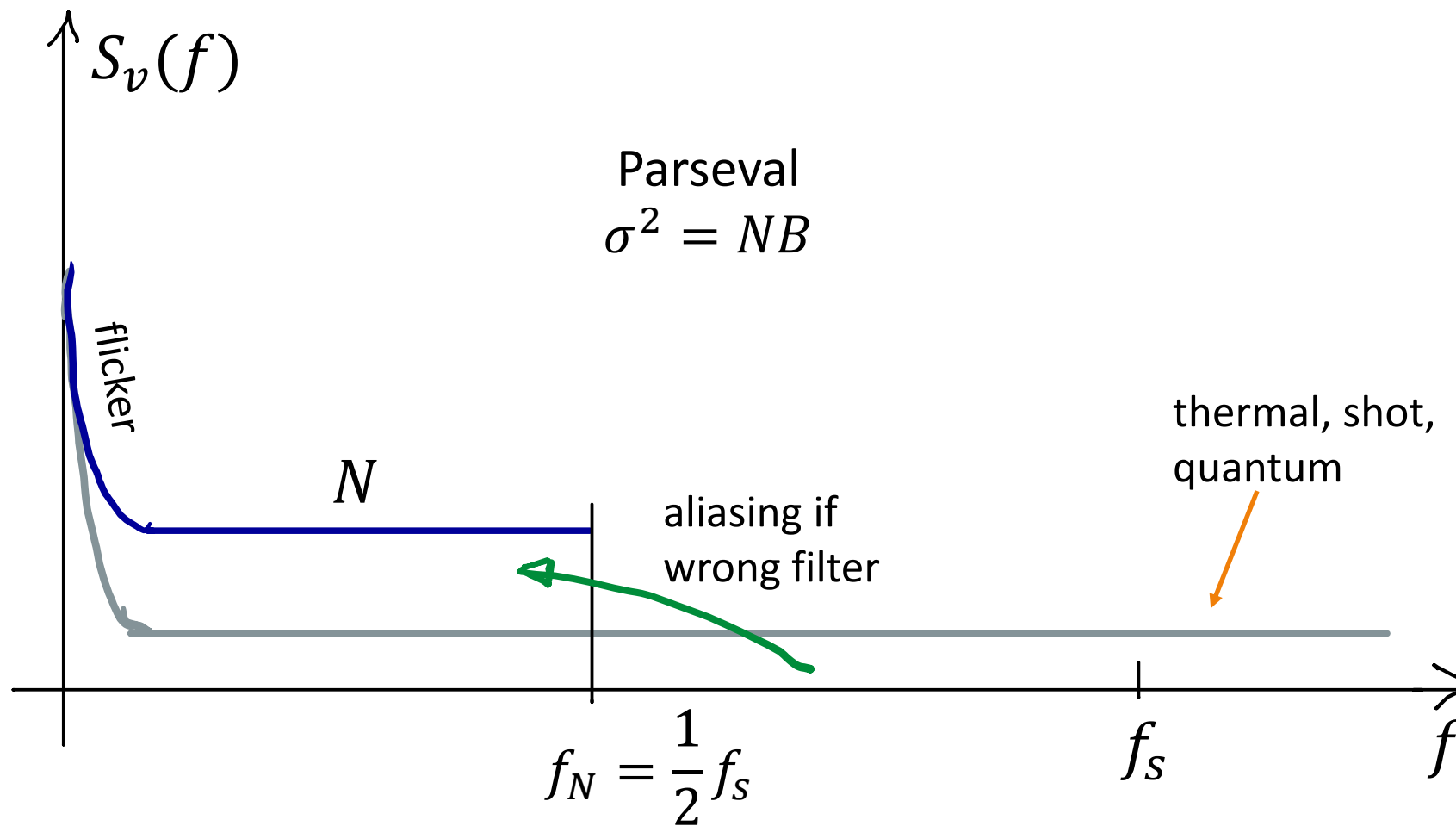


# Variance (Signal Power)

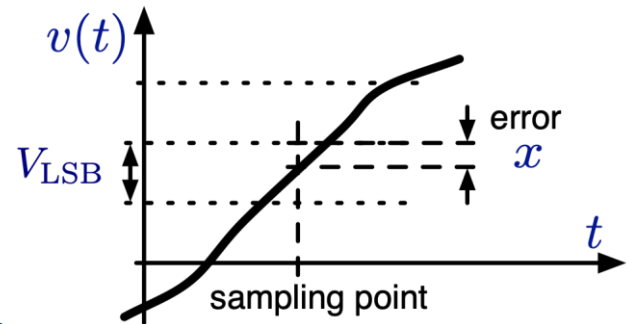
The variance  $\sigma^2$  (power  $P$ ) of a signal can be evaluated in  
 (i) time domain, (ii) frequency domain or (iii) probability, and the result is the same



# Ultimate Limits

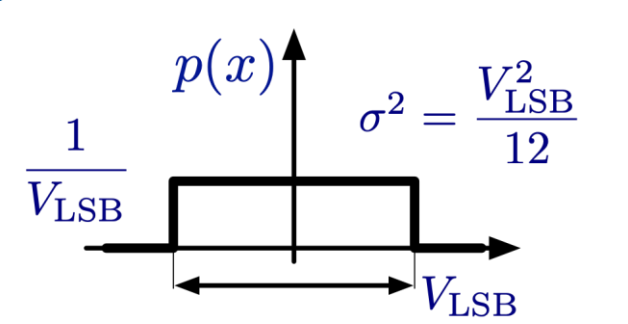


# Quantization Noise



Analog-to-digital conversion introduces a **quantization error**  $x$   $[-V_{LSB}/2 \leq x \leq +V_{LSB}/2]$

$n$ -bit conversion:  $V_{LSB} = \frac{V_{FSR}}{2^n}$

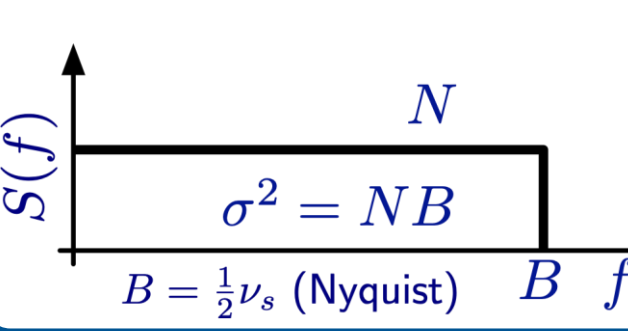


**Wiener-Khintchine theorem:** in ergodic systems, interchange time & ensemble

The noise can be calculated with statistics

$\sigma^2 = \frac{V_{LSB}^2}{12}$

$\sigma^2 = \frac{V_{FSR}^2}{12 \times 2^{2n}}$        $V^2$        $1/12 \rightarrow -10.8 \text{ dB}$   
 $2^{2n} \rightarrow 6 \text{ dB/bit}$



**Parseval theorem:** Energy (power) calculated in time and in frequency is the same

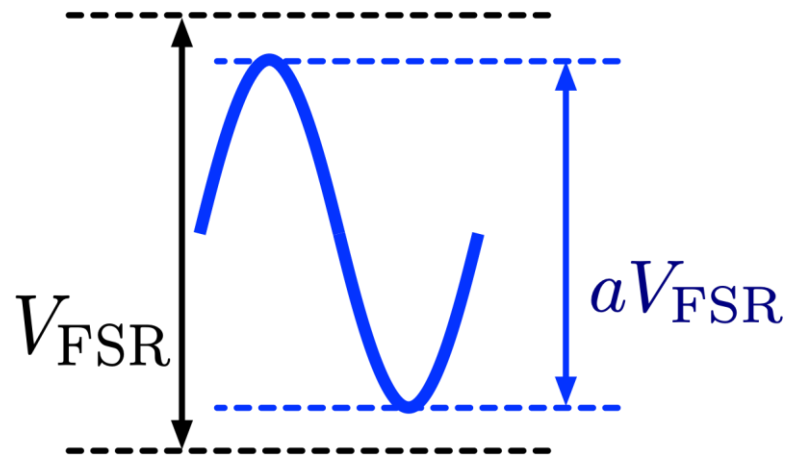
$\sigma^2 = NB$

$N = \frac{V_{FSR}^2}{6 \times 2^{2n} \nu_s}$        $V^2 / \text{Hz}$

$B = \frac{1}{2} \nu_s$  (Nyquist)

Sampling frequency is  $f_s$ , not  $\nu_s$

# Quantization & Sinusoidal Signals



Assume that the noise power is equally distributed between 0 and  $B = f_s/2$

This is not true when signal and clock are highly coherent (Widrow-Kollar, Appendix G)

Provisionally, take uniform distribution

$$P_0 = \frac{V_{pp}^2}{8} = \frac{a^2 V_{FSR}^2}{8}$$

$$P = \frac{V_{pp}^2}{8} = \frac{a^2 V_{FSR}^2}{8} \quad \text{Signal power}$$

$$\sigma^2 = \frac{V_{LSB}^2}{12} \quad \text{Noise power}$$

$$\frac{V_{FSR}}{V_{LSB}} = 2^n \quad \text{Quantization}$$

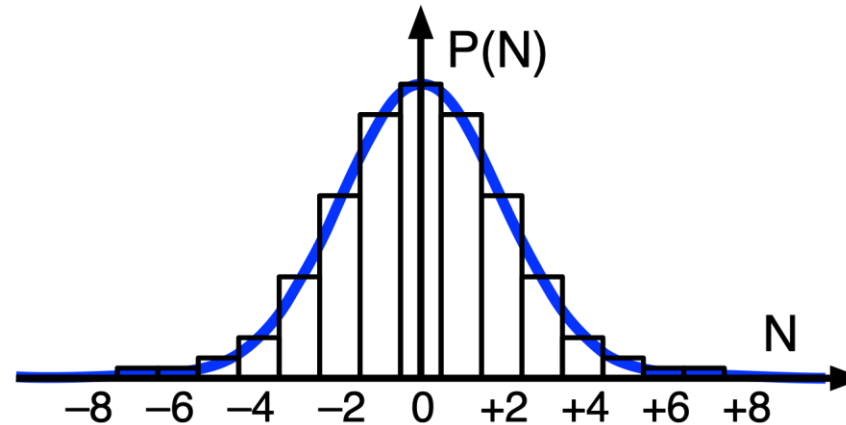
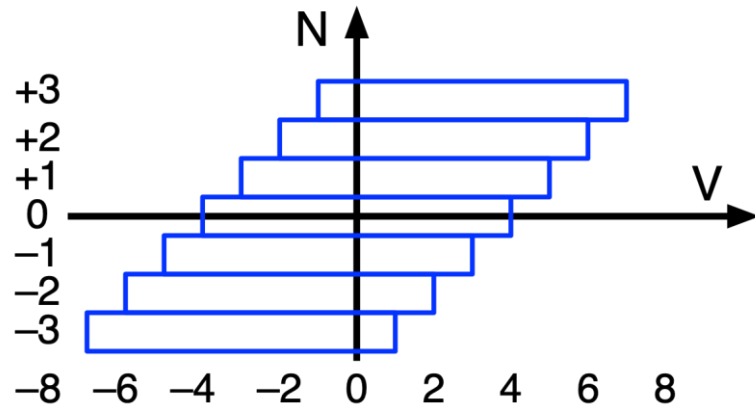
$$\text{SNR} = \frac{P}{\sigma^2} = \frac{3}{2} 2^{2n} a^2$$

Often seen as  $1.76 + 6.02 \log_{10}(n)$  dB (with  $a = 1$ )

$$\frac{N}{P} = \frac{V_{FSR}^2}{6 \times 2^{2n} f_s} \frac{8}{a^2 V_{FSR}^2}$$

$$\frac{N}{P} = \frac{4}{3} \frac{1}{2^{2n} a^2 f_s}$$

# Transition Noise

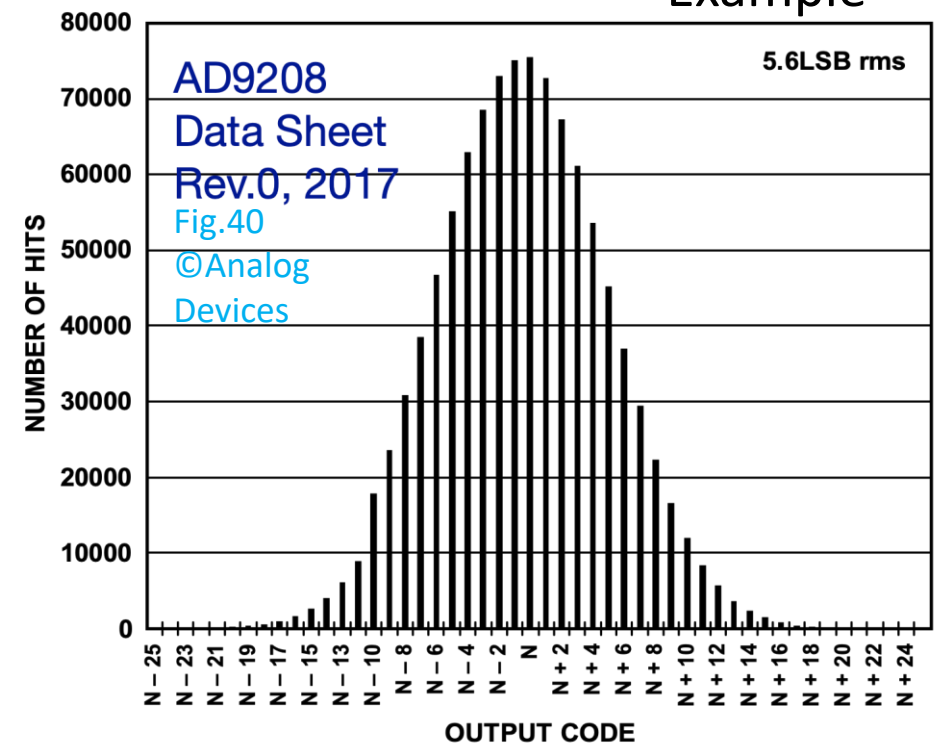


- Actual noise includes quantization, analog noise, and distortion

$$\sigma^2 = \sigma_q^2 + \sigma_a^2 + \sigma_d^2$$

- Random distribution of output N
- Metrology suggests to make  $\sigma_q^2$  negligible
  - BUS bits are cheap
  - Analog precision complex / fundamental limits

## Example



# Resolution and Entropy

Entropy (information theory)

$$H = -\sum_{i=1}^N p_i \log_2(p_i) \quad [\text{bit}]$$

Example: 1024 equally probable values,  
i.e.  $p_1 = 1/1024$ ,  $\log_2(p_i) = -10$ ,  $N = 1024$

$$H = -1024 \left[ \frac{1}{1024} \times (-10) \right] = 10 \text{ bit}$$

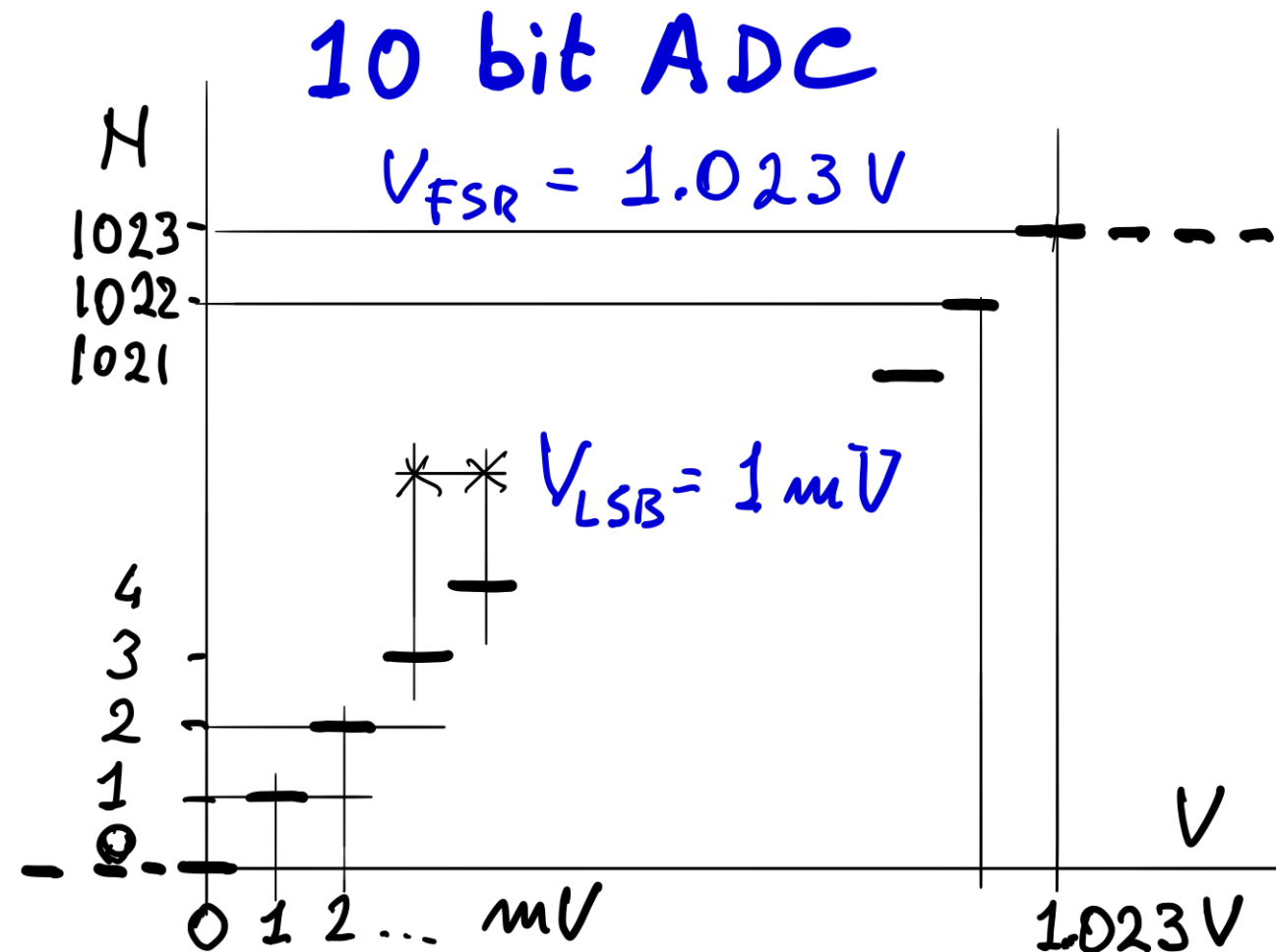
Non-uniform probability  $\rightarrow H < H_{\max}$

Entropy in ADC

$$n = \log_2 \left( 1 + \frac{V_{\text{FSR}}}{V_{\text{LSB}}} \right)$$

The number  $n$  of bits is the same thing as  $H$   
(assumes uniform quantization)

Unit	bit	nat	Hartley
Log base	2	e	10



# Exercise

Calculate the entropy of a so-called “3 ½ digit” voltmeter

- Full scale 2 V, resolution 1 mV
- Actual readout  $-1.999\text{ V} \dots +1.999\text{ V}$

Give the result in digit (!!!) and bit

# Entropy and Transition Noise

This is an approximation – Reality is way more complex, read Widrow & Kolar

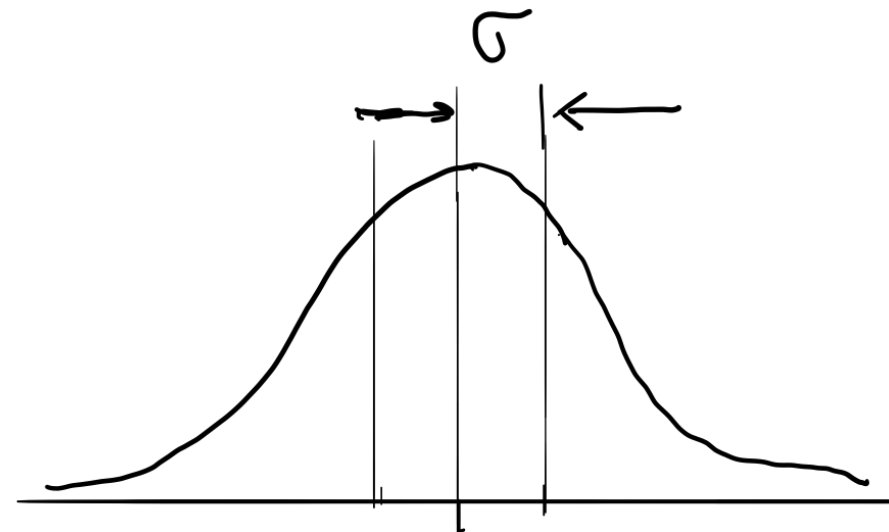
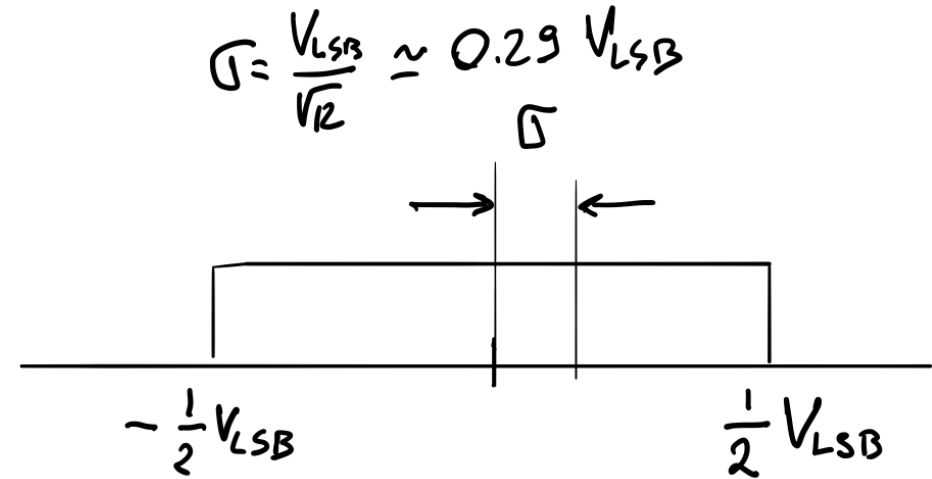
$$H = \log_2 \left( 1 + \frac{V_{FSR}}{V_{LSB}} \right)$$

Replace  $V_{LSB} \rightarrow \sqrt{12} \sigma$

$$H = \log_2 \left( 1 + \frac{V_{FSR}}{\sqrt{12} \sigma} \right)$$

Take this as a heuristic explanation.

This approximation is reasonably close to the exact result.





# Something Funny: The Maxwell's Demon

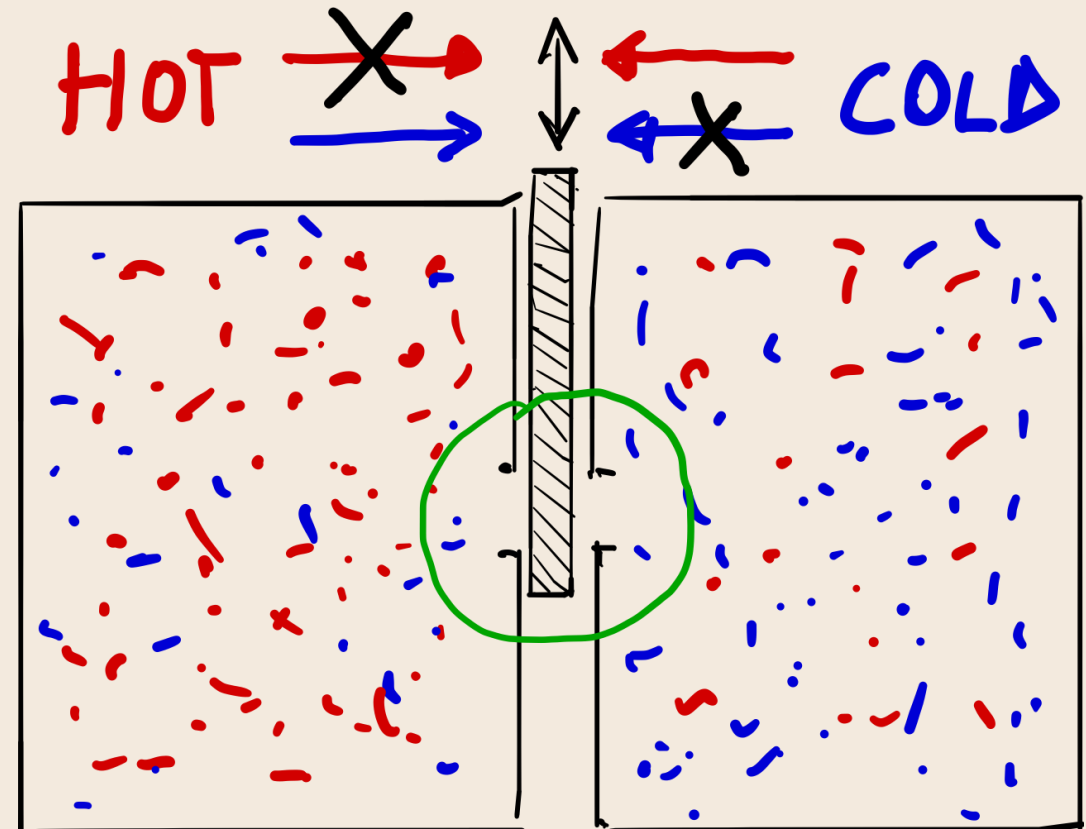
- Intriguing paradox
- Many scientists spent time and brainpower
- Theories: photon energy needed to probe the particles, etc.
- Ultimately, the ND shows the equivalence between thermodynamic entropy and information entropy
- $W$  micro states with probability  $1/W$

$$H = - \sum_{i=1}^W p \log(p) = \log(W)$$

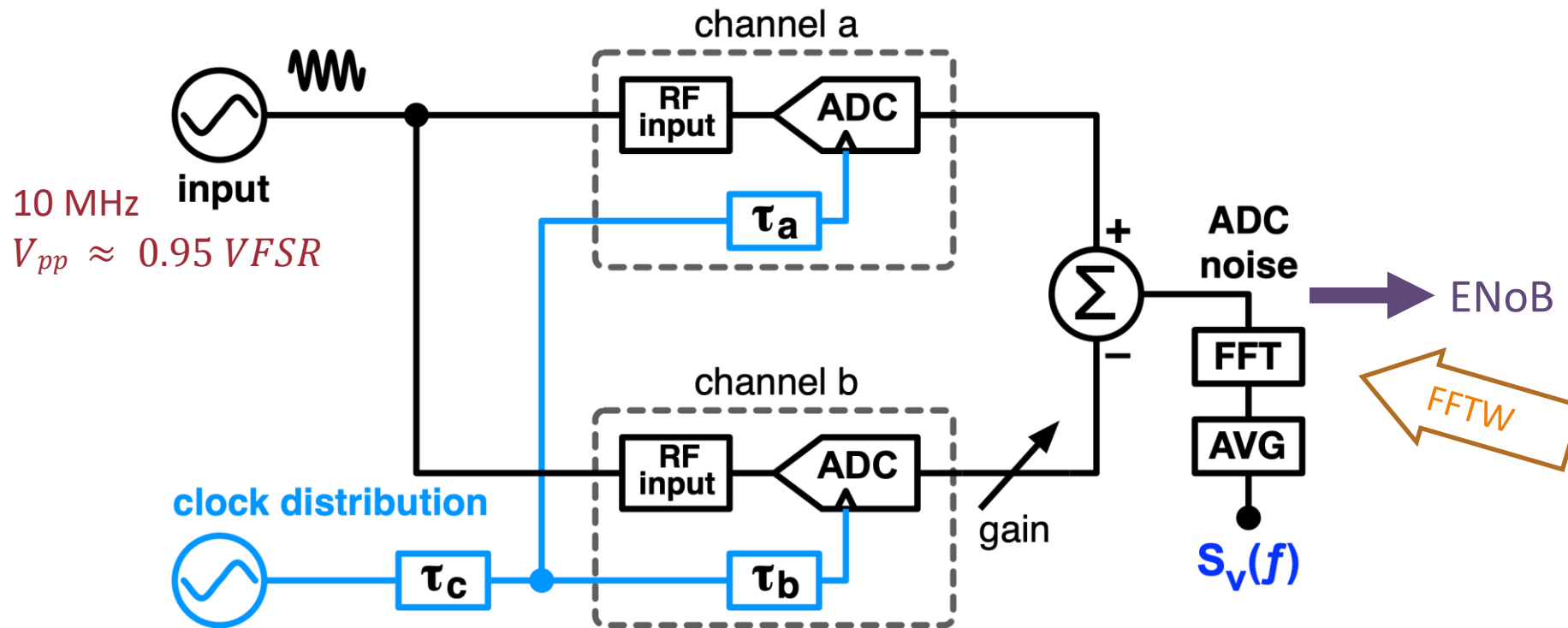
Units  $k$  per nat (nat is like bit, but in natural base)

$$H = k \log(W)$$

The demon  
checks on the speed and allows  
cold particles  $\rightarrow$   $\leftarrow$  hot particles  
The thermodynamical equilibrium is broken



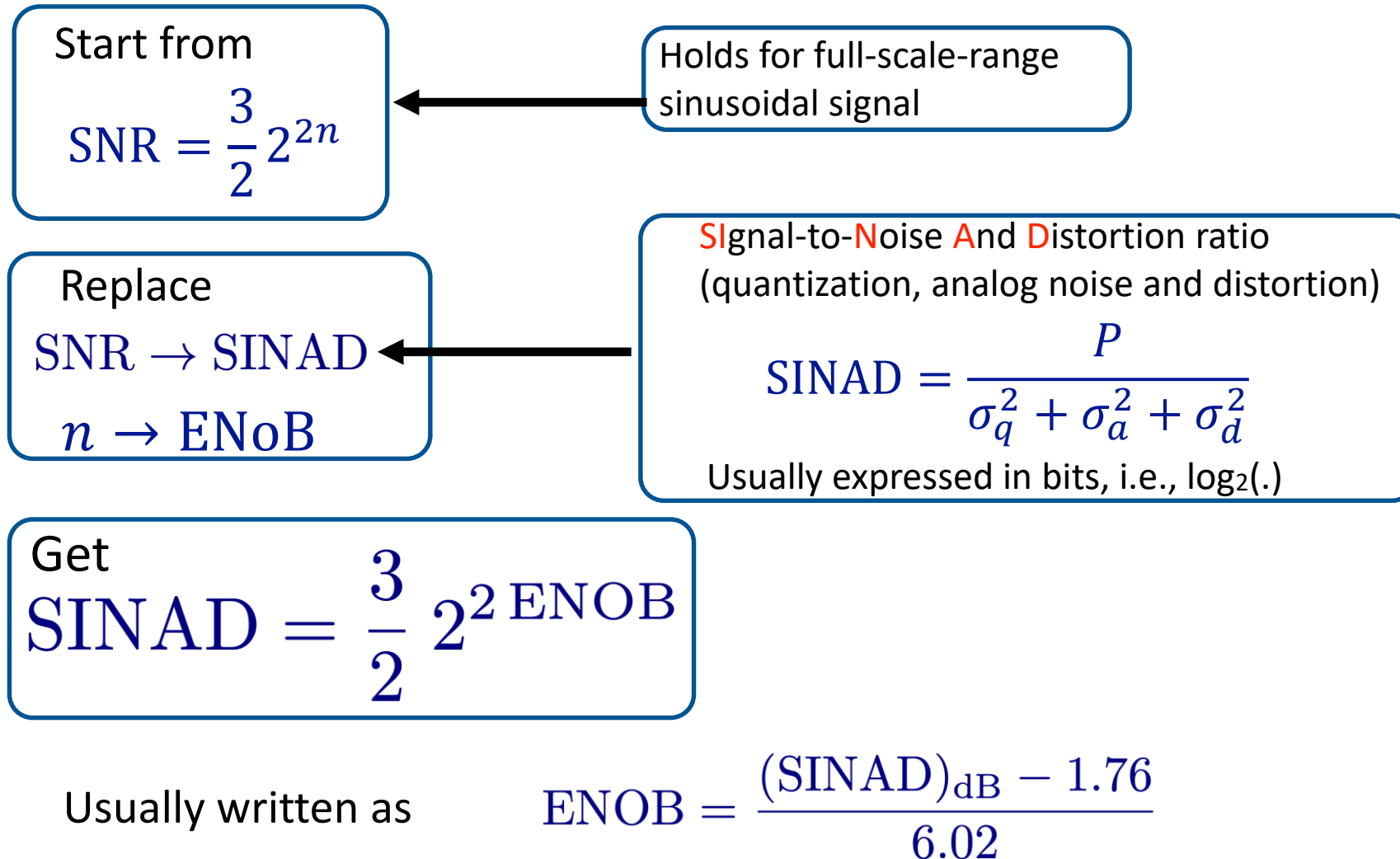
# Transition Noise Measurement



The differential clock jitter introduces additional noise due to the asymmetry between AM and PM

At 10 MHz input, the effect of  $\approx 100$  fs jitter does not show up

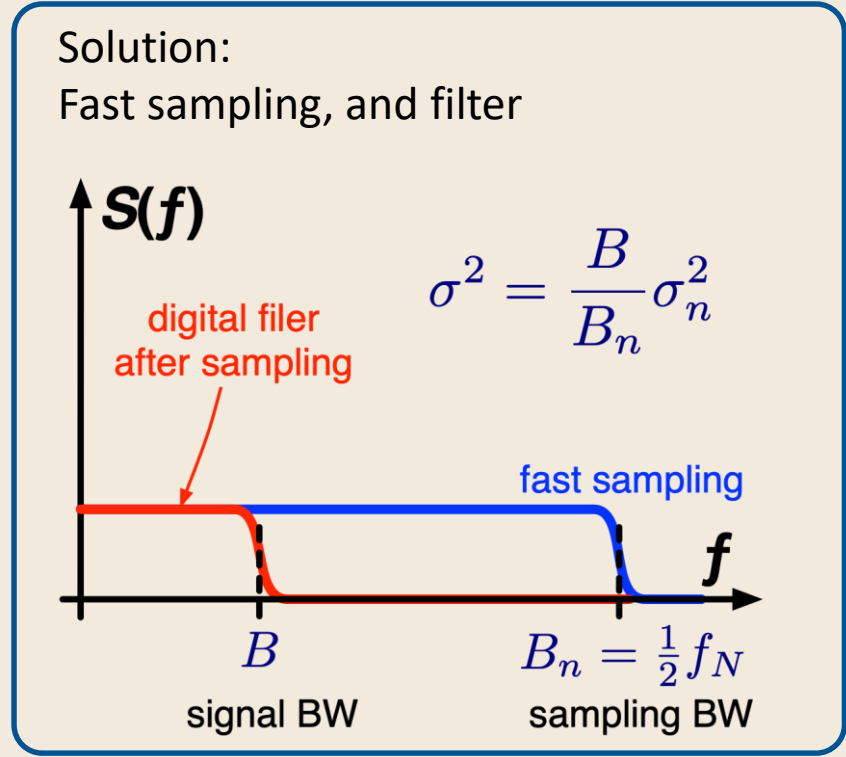
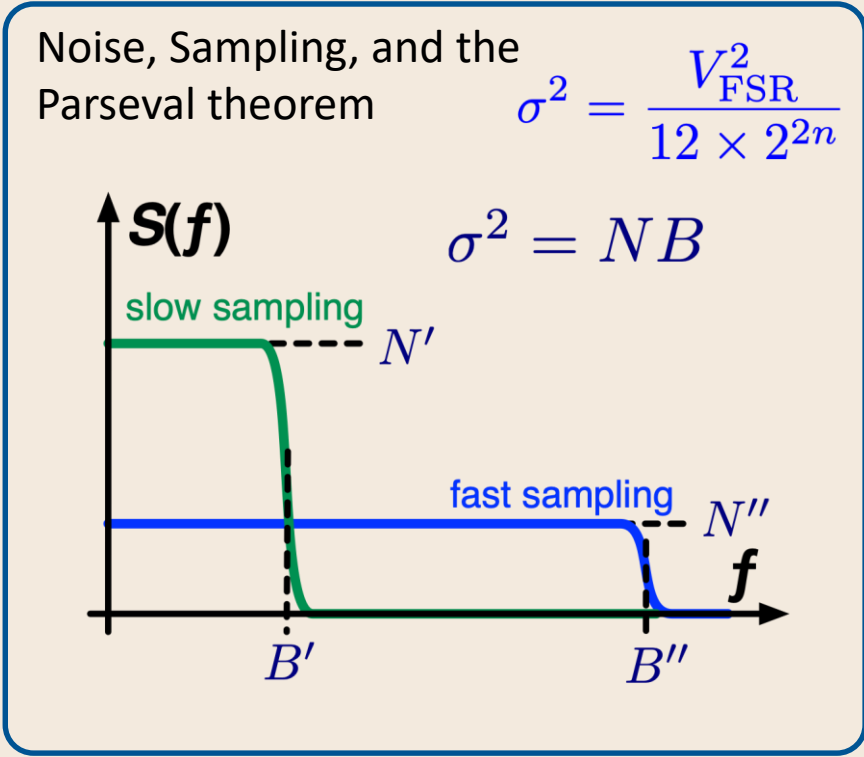
# Effective No of Bits (ENoB)



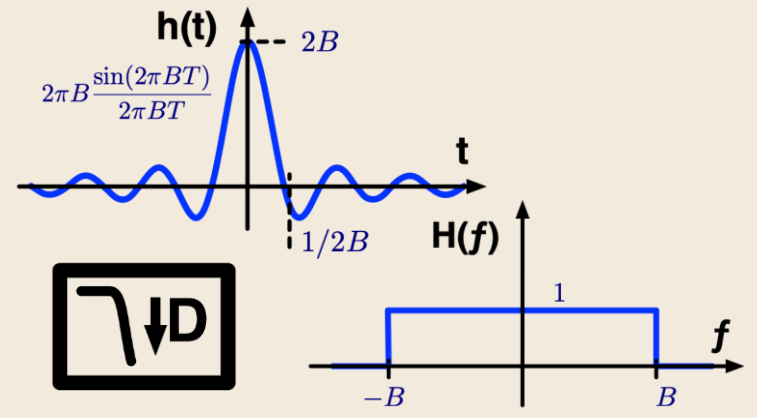
Lecture 3 ends here

# Supplemental Material

# Digital Filter and Decimation

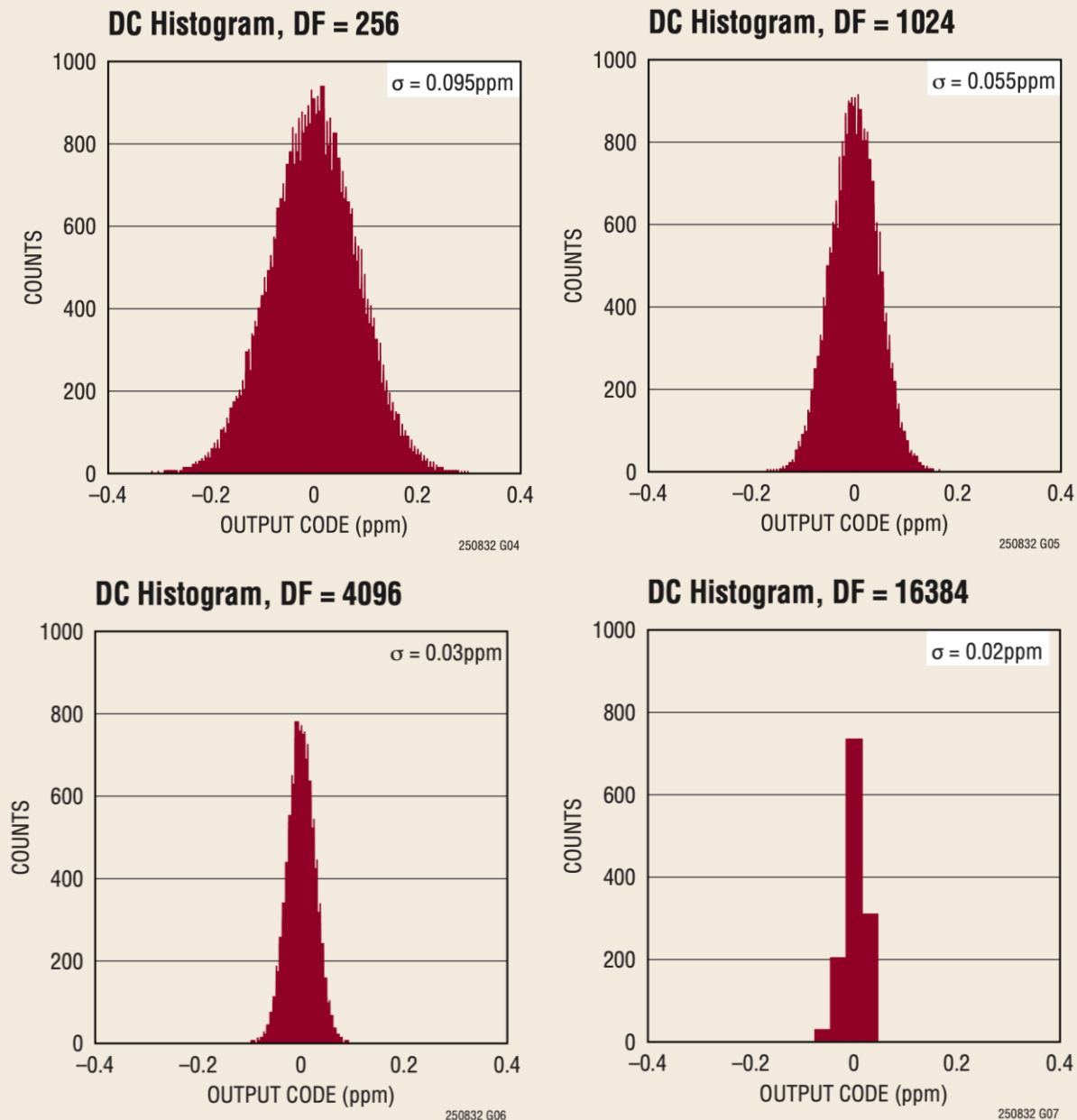


- Convolution with low-pass  $h(t)$
- 127 coeff. Blackman-Harris kernel provides 70 dB stop-band attenuation



# Down Sampling (Example)

Figures: LTC2508-32 data sheet p.7,  
©2016 Linear Technology / Analog Devices



- DF is the Decimation Factor  

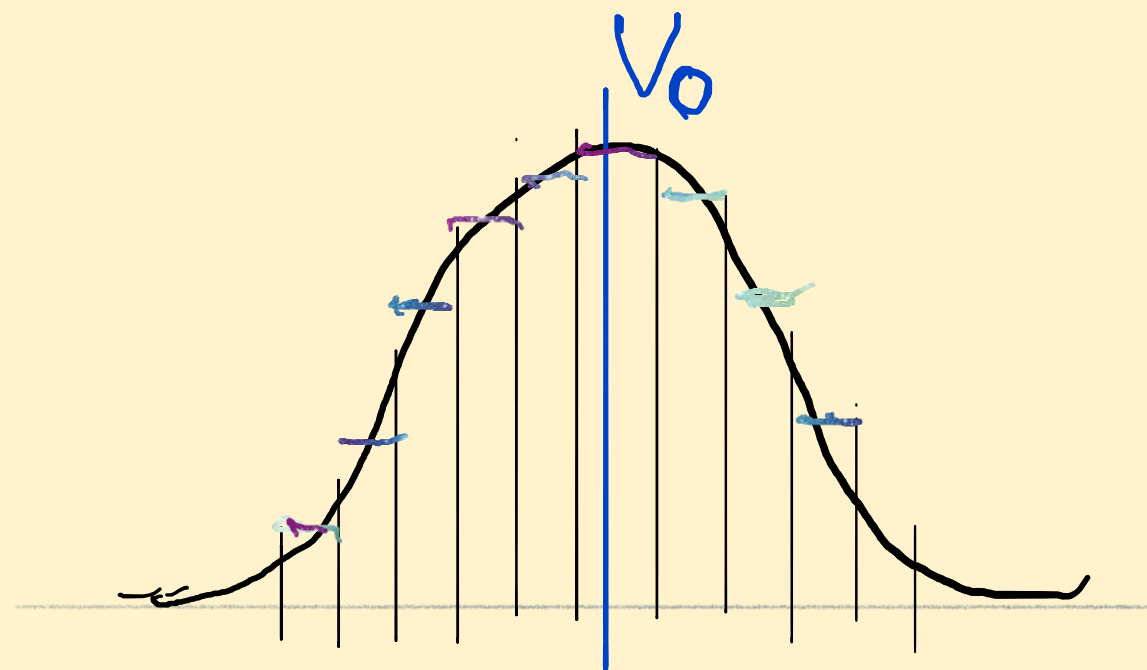
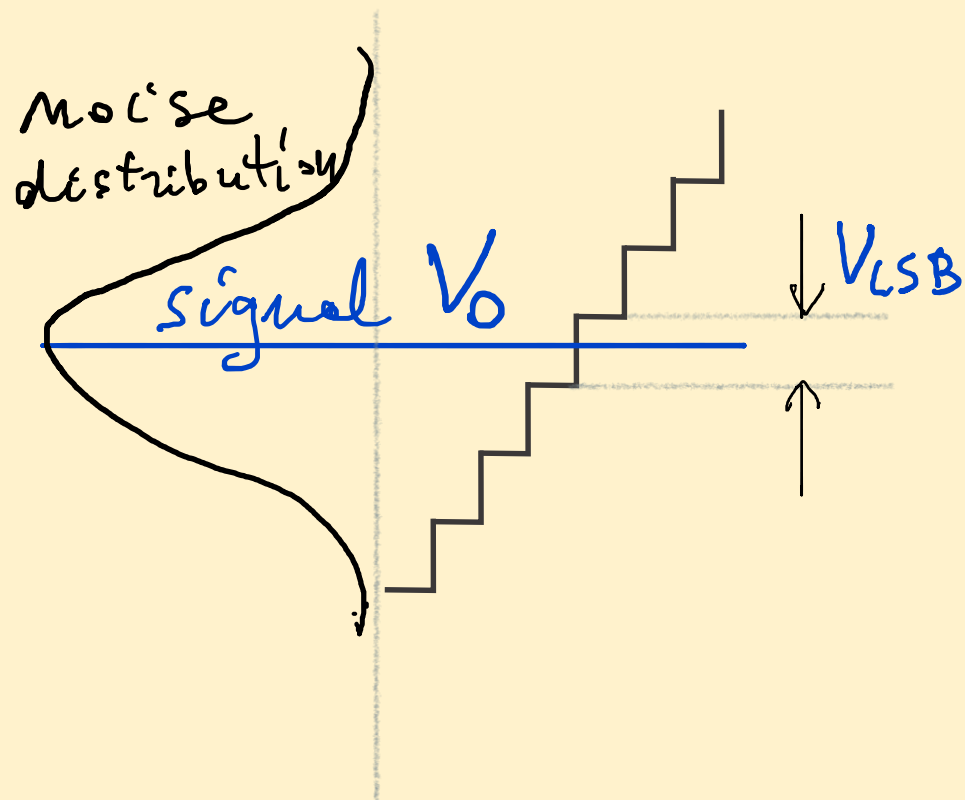
$$DF = B_{\max}/B_{\text{Bandwidthratio}}$$
- A factor 4 in  $B_{\max}/B$  results in 1 bit resolution increase

ADS1262, Texas Instrument  
 LTC2508-32, Linear Technology / Analog Devices

# Dithering

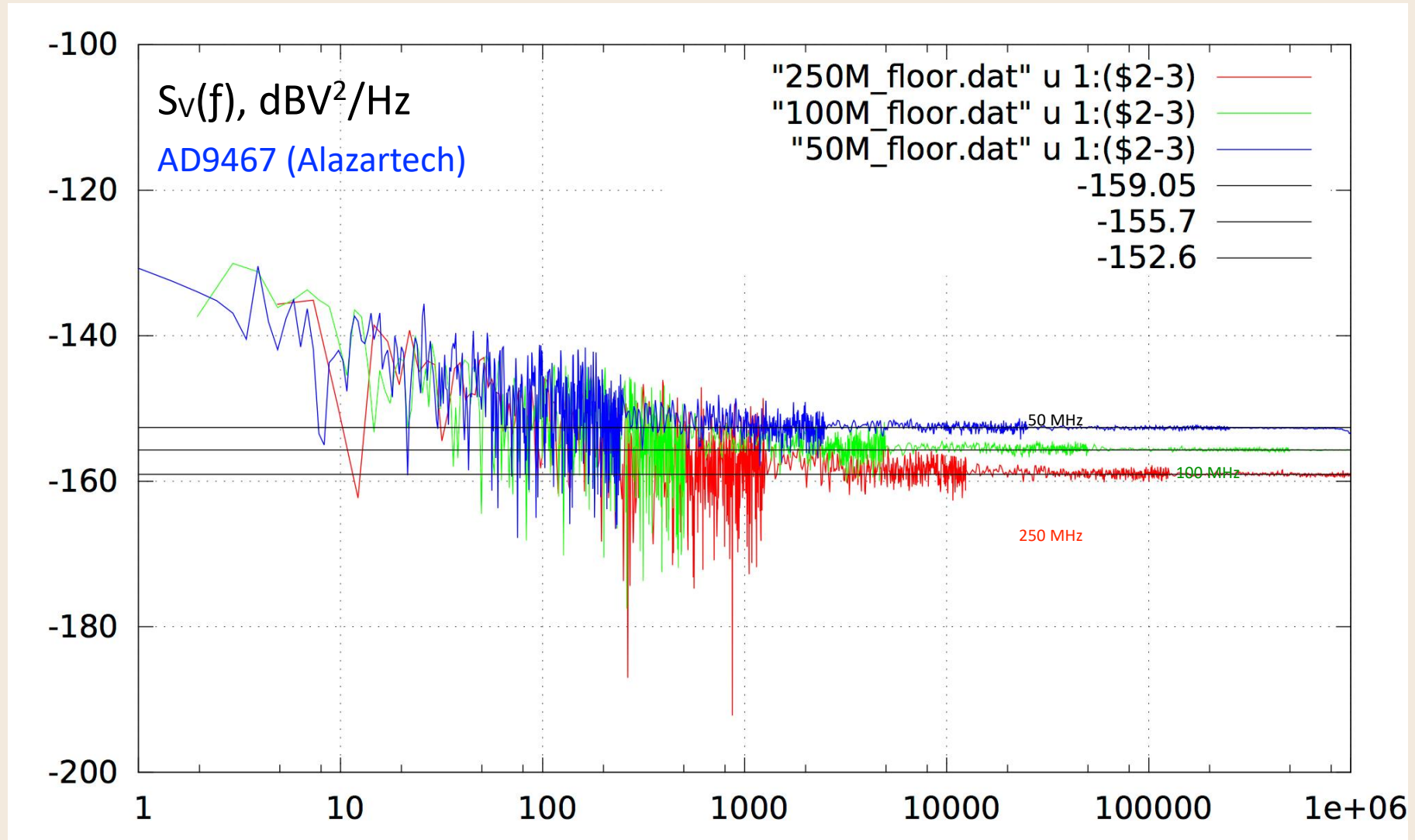
Historical challenge: resolution of a fraction of  $V_{LSB}$

- Add white noise and average
- Estimate the center of the distribution





# Sampling Frequency



The observed floor fits the theory  
We always use the highest sampling frequency

# Selected High-Speed ADCs

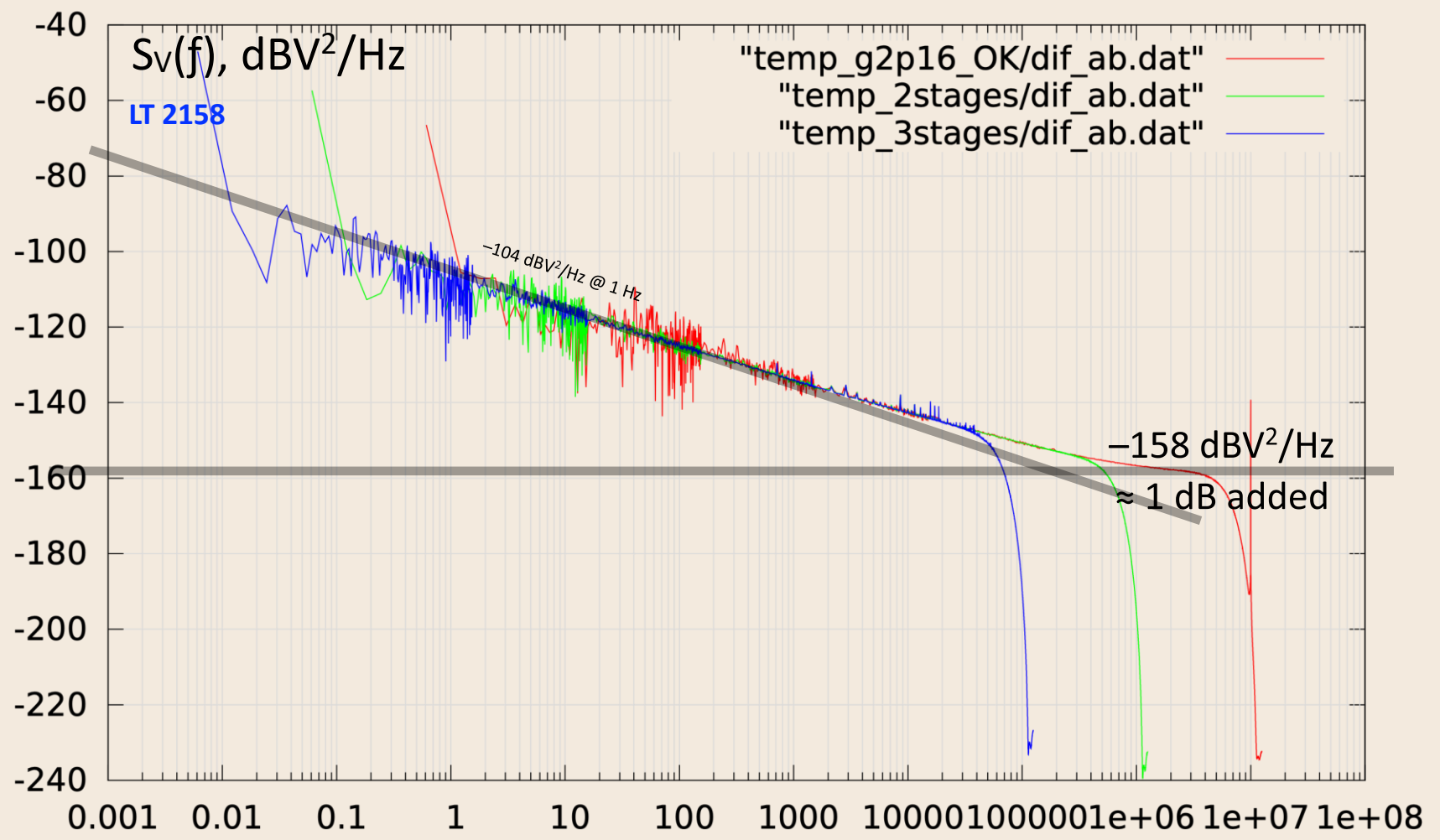
ADC type	AD9467 / Single (Alazartech board)	LTC2145 / Dual Red Pitaya board	LTC2158 / Dual Eval board
Platform	Computer	Zynq (onboard)	Zynq (separated)
Sampling f	250 MHz	125 MHz	310 MHz
Input BW	900 MHz	750 MHz	1250 MHz
Bits / ENoB	16 / 12	14 / 12	14 / 12
Expected noise ( $2 V_{fsr}$ )	-158 dBV <sup>2</sup> /Hz	-155 dBV <sup>2</sup> /Hz	-159 dBV <sup>2</sup> /Hz
Delay & Jitter	1.2 ns & 60 fs	0? & 100 fs diff 0? & 80 fs single	1 ns & 150 fs
Power supply	1.8 V & 3.3 V 1.33 W	1.8 V 190 mW	1.8 V 725 mW

Dissipation is relevant to thermal stability

For reference, 100 fs jitter is equivalent to

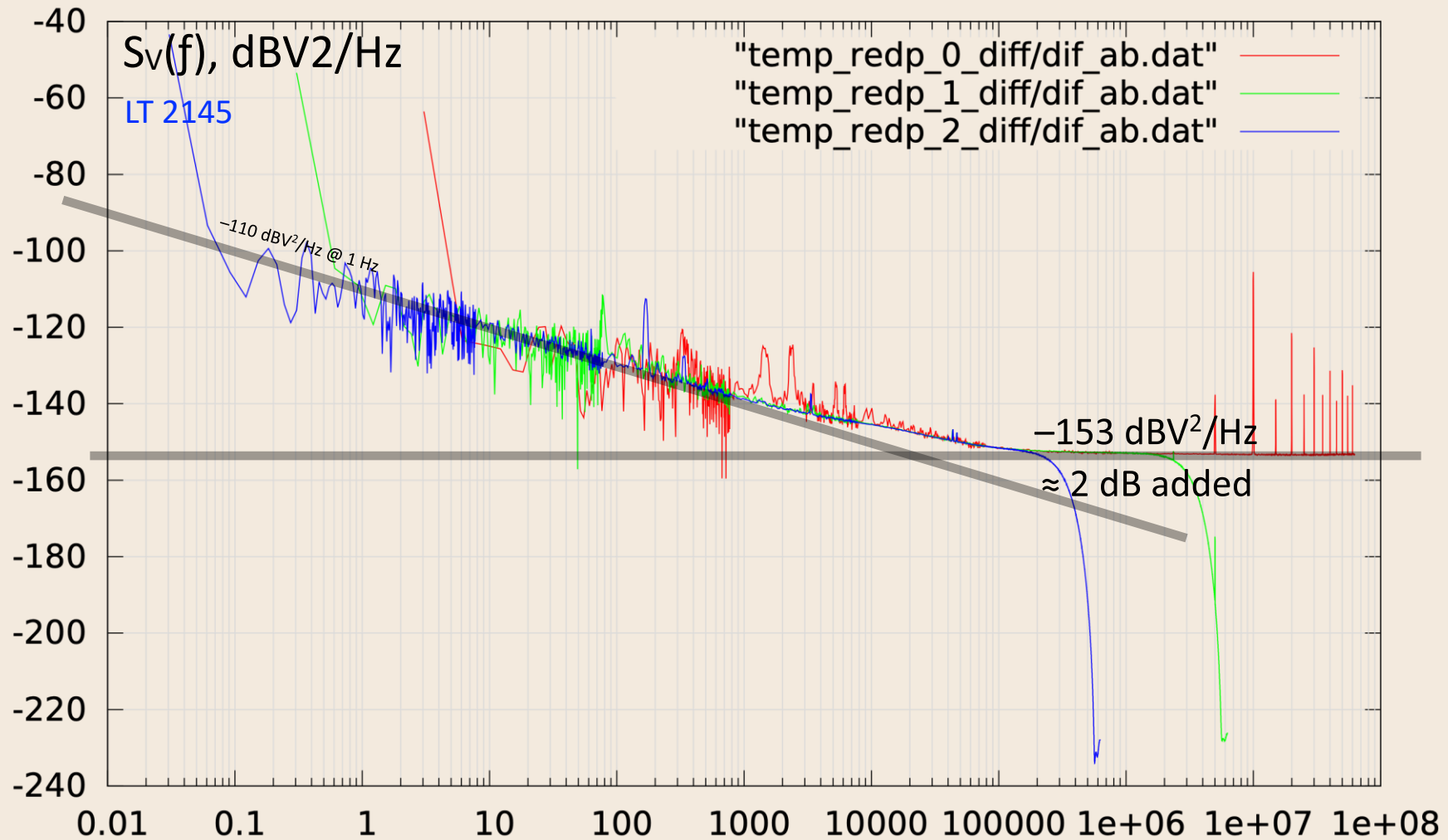
carrier f	$\phi$ rms	$S\phi(f) = b_0$	$10 \text{ Log}_{10}[L(f)]$
10 MHz	6.3 $\mu$ rad	$4 \times 10^{-18} \text{ rad}^2/\text{Hz}$	-177 dBc/Hz
100 MHz	63 $\mu$ rad	$4 \times 10^{-17} \text{ rad}^2/\text{Hz}$	-167 dBc/Hz

# LT 2158 Noise



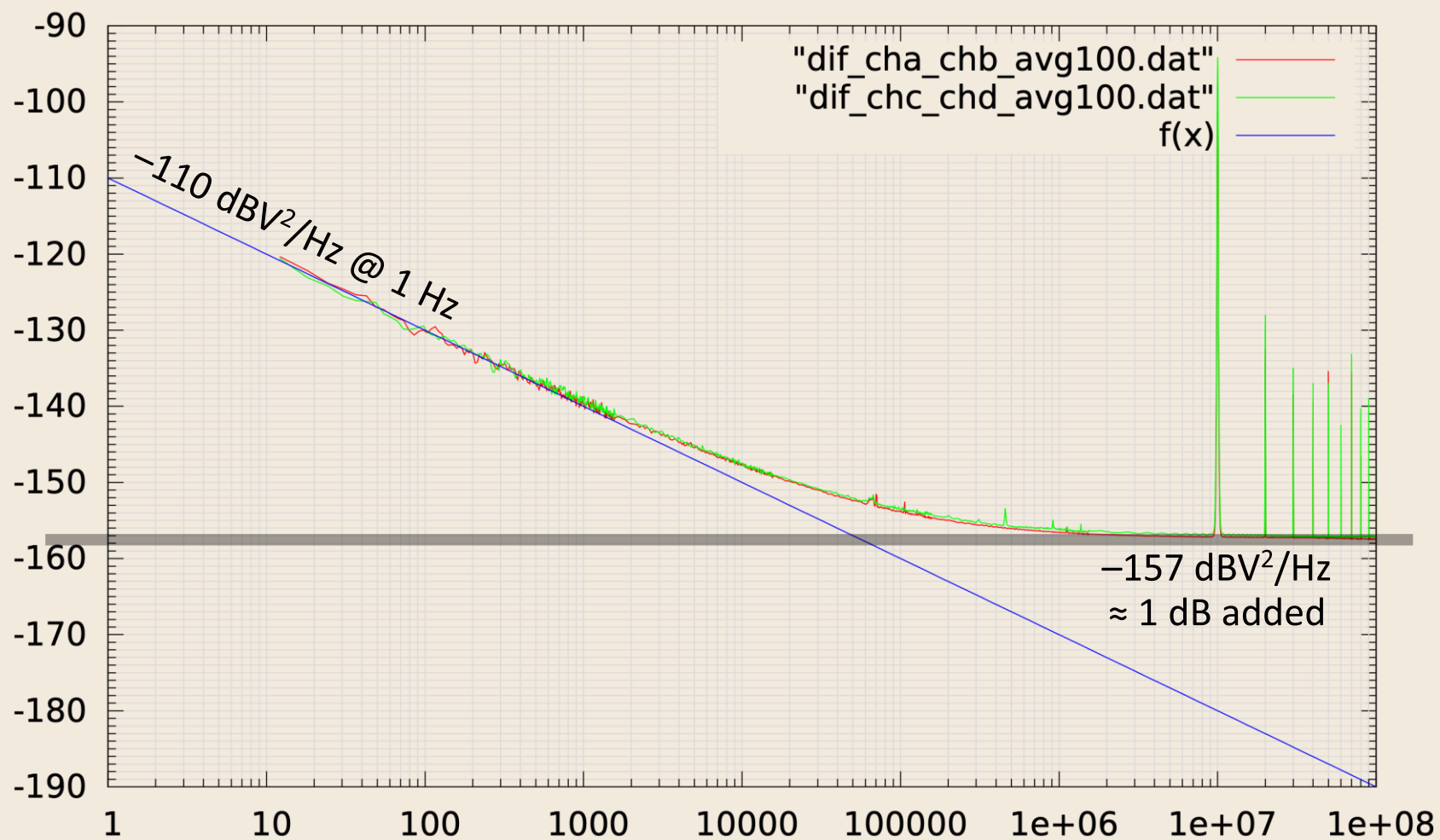
10 MHz,  $V_{pp} \approx 0.95 V_{FSR}$

# LT2145 (Red Pitaya) Noise



10 MHz,  $V_{pp} \approx 0.95 V_{FSR}$

# AD9467 (Alazartech) Noise



10 MHz,  $V_{pp} \approx 0.95 V_{FSR}$

Skip

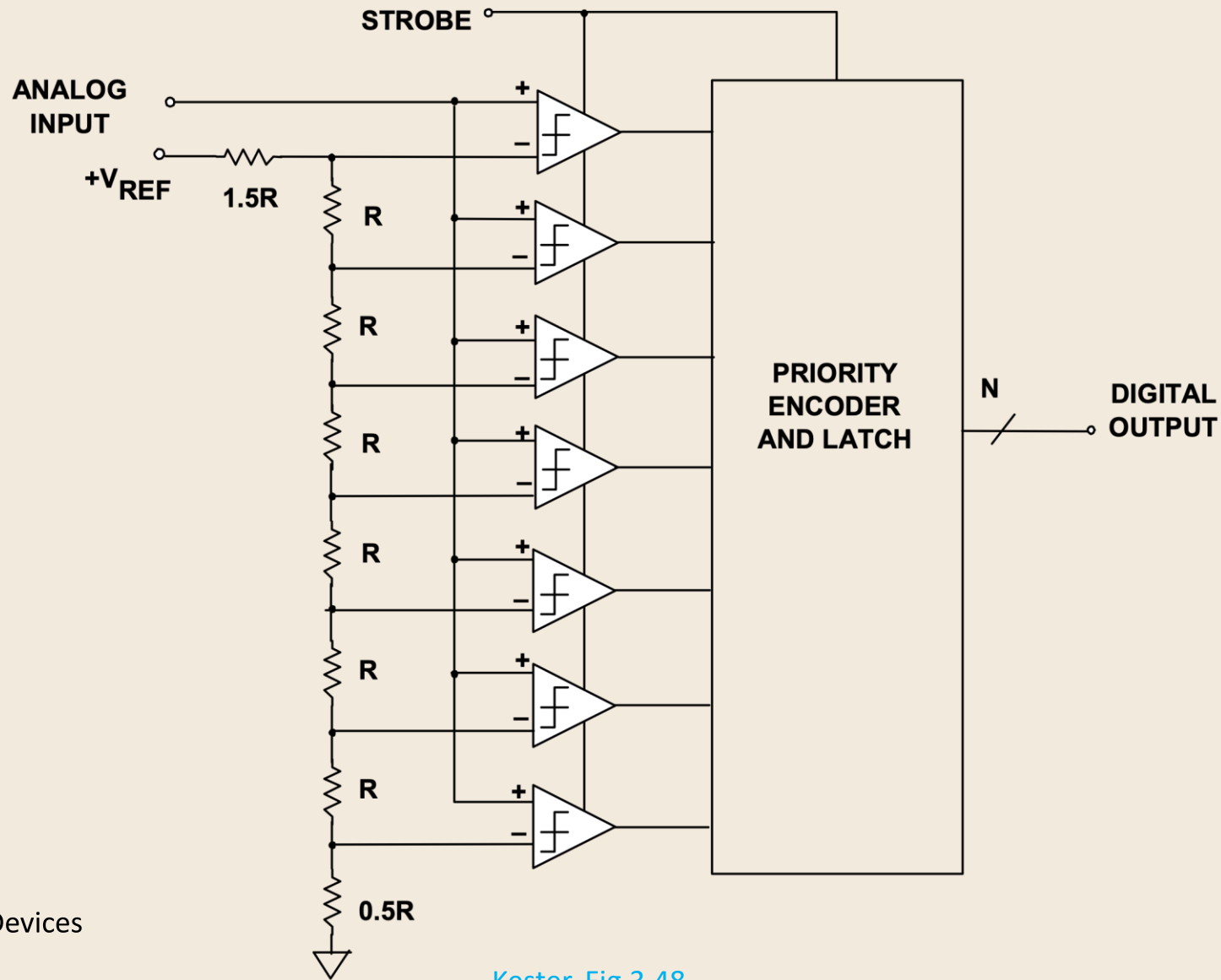
# ADC Architectures

Featured reading: W Kester (ed), *Analog-Digital Conversion*, Analog Devices 2004, ISBN 0-916550-27-3. ©AD, but free of charge pdf

Read it again, again and again

# Flash

- Fastest, sub-nanosecond

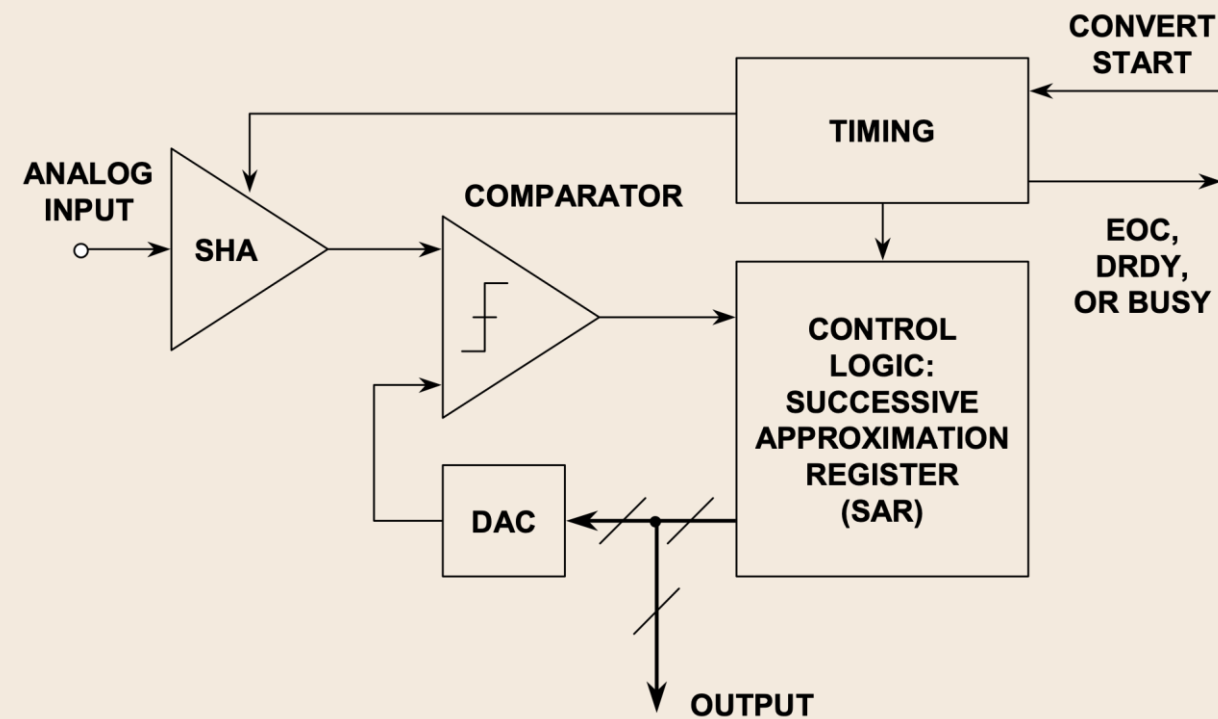


Featured reading: W Kester (ed), *Analog-Digital Conversion*, Analog Devices 2004, ISBN 0-916550-27-3. ©AD, but free of charge pdf

Kester, Fig.3.48

# Successive Approximation (SAR)

- High accuracy
- High resolution, up to 32 bits
- Testing n bits takes n clock cycles
- Latency and downsampling
  - Slow, full accuracy and resolution
  - Moderate, at cost of accuracy
- The internal DAC uses switched capacitors (resistor network was obsoleted long ago)
- Tracking operation possible
  - Faster, but limited slew rate

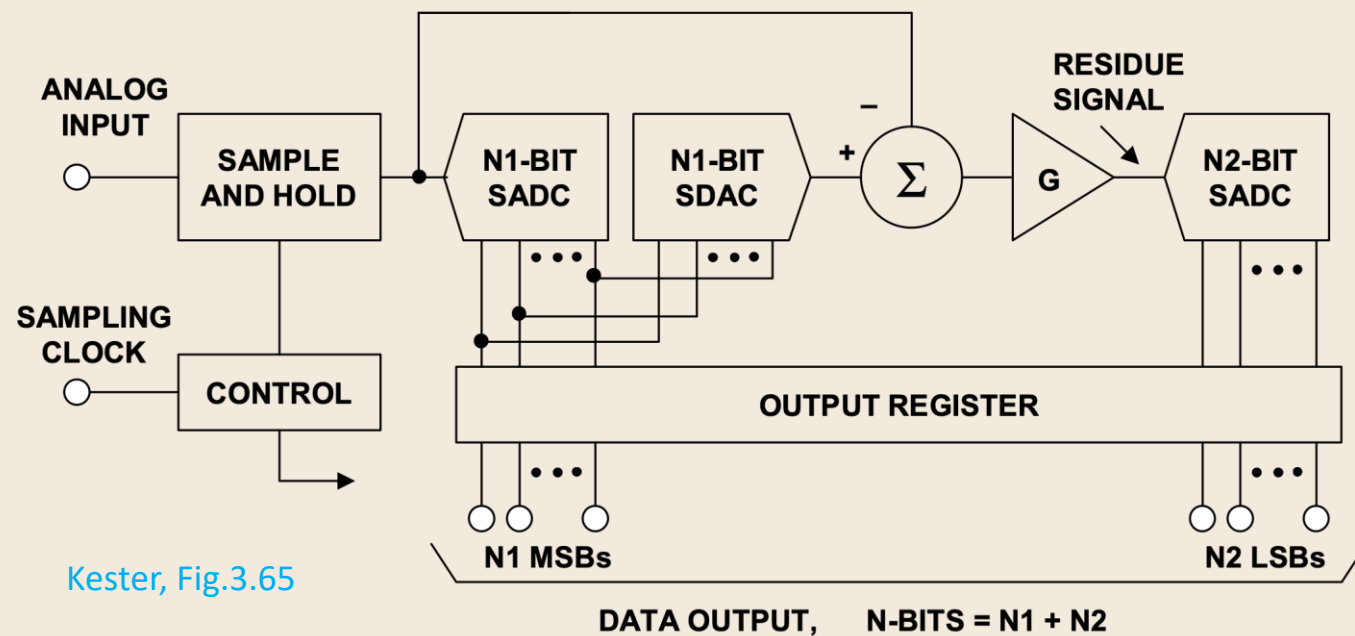


Kester, Fig.3.56



# Subranging

- Pipeline
- Great speed/resolution tradeoff

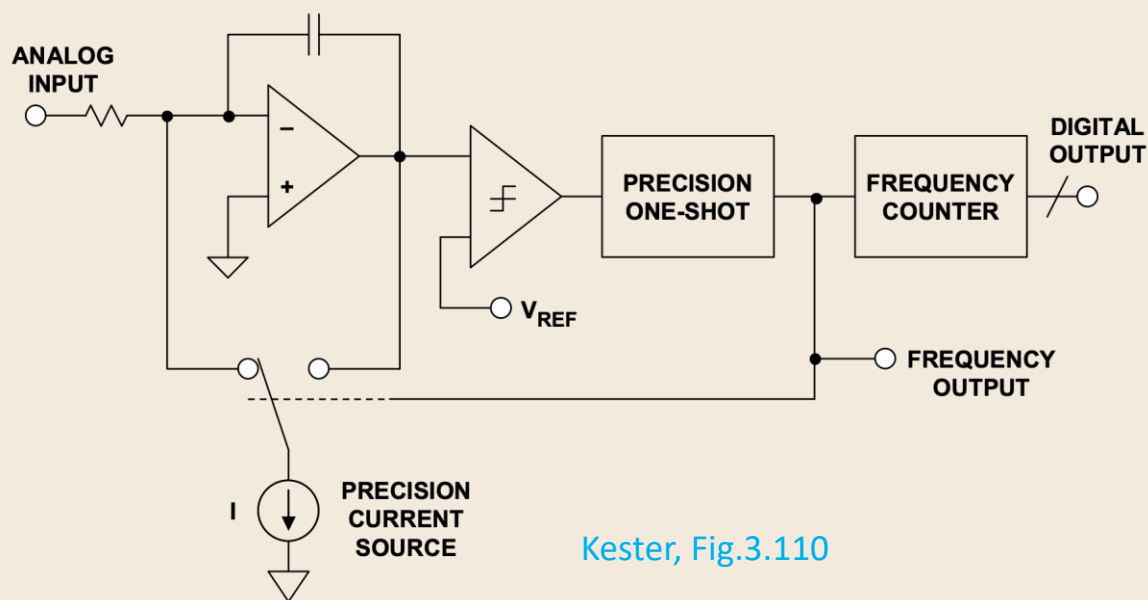


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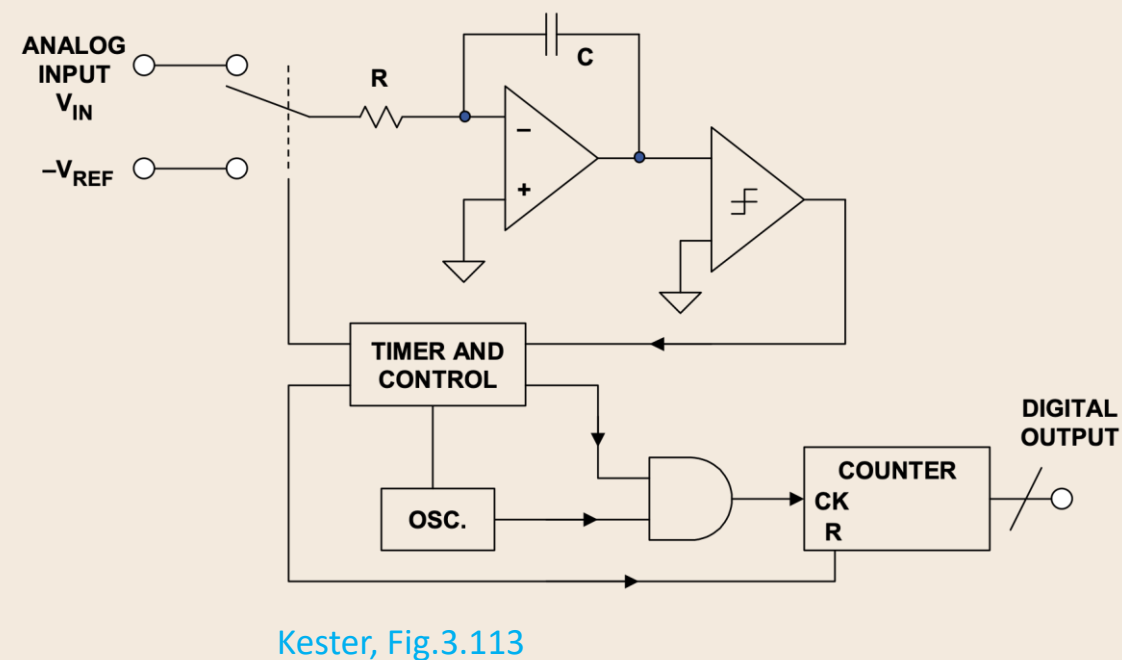
# Counting

A few techniques – Analog integrator

## Voltage-to-frequency converter



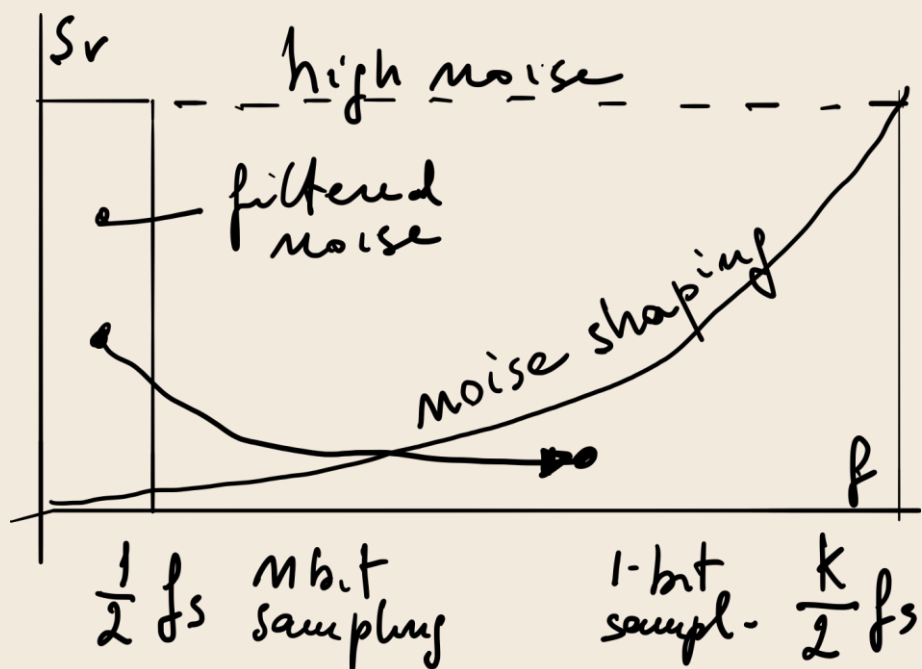
## Dual slope



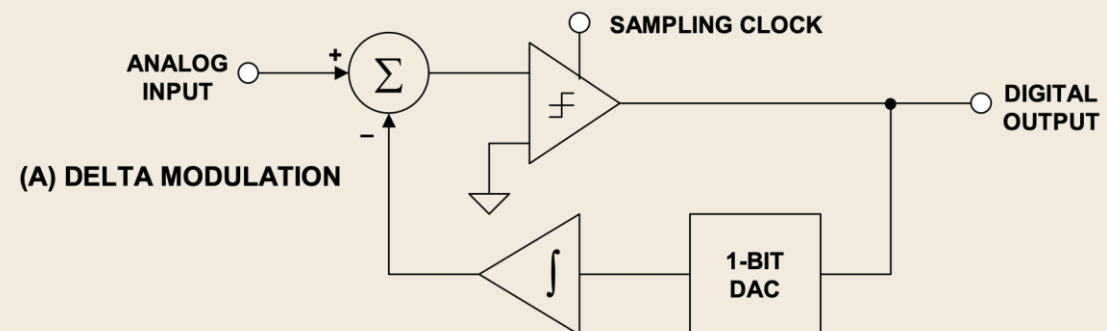
An education version of these converters is in E. Rubiola, *Laboratorio di misure elettroniche* (in Italian), CLUT, Torino, 1993. ISBN 88-7992-081-2

# Sigma Delta

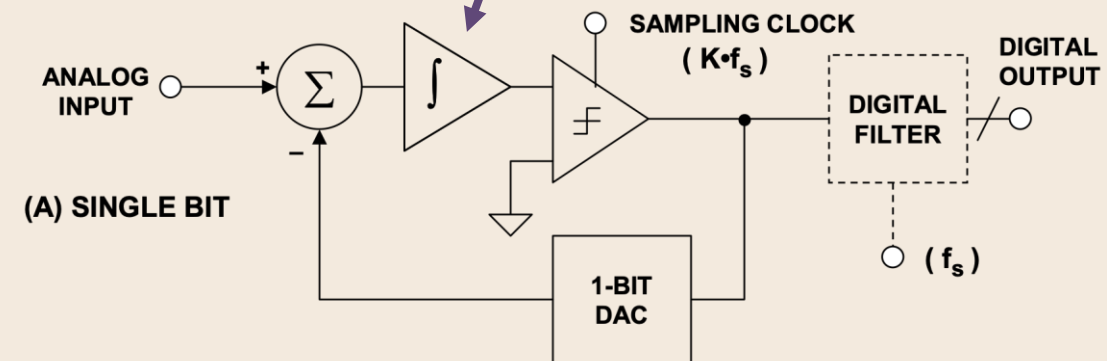
- High resolution and low power for cheap
- Simple ideas, but complex mathematics
- Noise shaping



Delta modulation – Kester, Fig.3.119(A)



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Delta modulation – Kester, Fig.3.121(A)

# Lecture 4

## Scientific Instruments & Oscillators

Lectures for PhD Students and Young Scientists

Enrico Rubiola

CNRS FEMTO-ST Institute, Besancon, France

INRiM, Torino, Italy

### Contents

- Fourier statistics
- The cross spectrum method (theory)
- Applications of the cross spectrum method

ORCID 0000-0002-5364-1835

home page <http://rubiola.org>



# Power Spectral Density (PSD) and its Estimation

Enrico Rubiola

CNRS FEMTO-ST Institute, Besancon, France

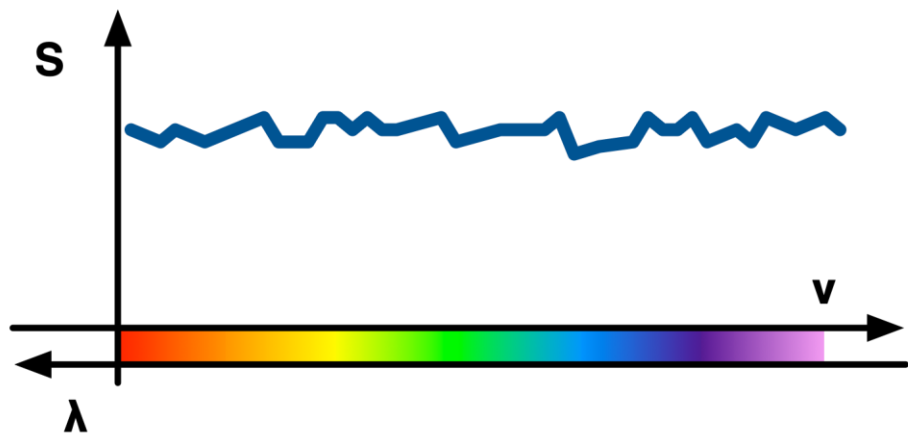
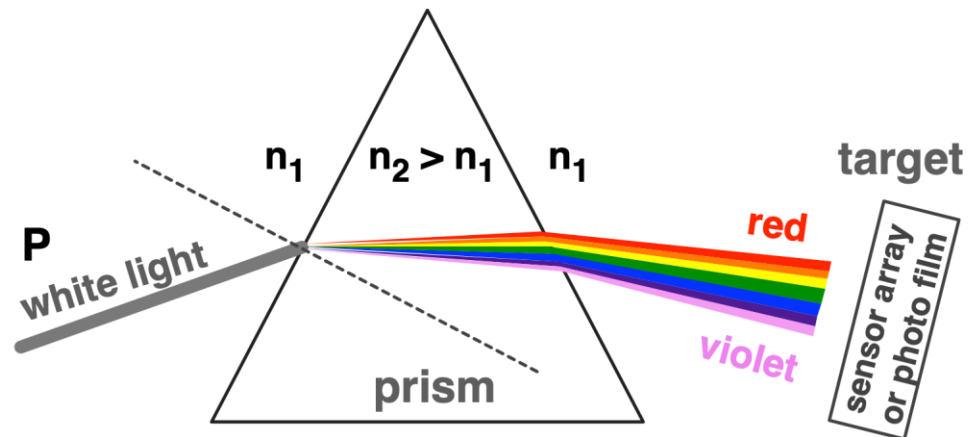
INRiM, Torino, Italy

Featured reading: E. Rubiola, F. Vernotte  
The cross-spectrum experimental method  
<https://arxiv.org/abs/1003.0113>

home page <http://rubiola.org>

# Physical concept of spectrum

More precisely, Power Spectral Density



- The PSD is the distribution of power vs. frequency (power in 1-Hz bandwidth)
- The PS is the distribution of energy vs. frequency (energy in 1-Hz bandwidth)
- Power (energy) in physics is a square (integrated) quantity
- PSD  $\rightarrow$  W/Hz, or V<sup>2</sup>/Hz, A<sup>2</sup>/Hz, rad<sup>2</sup>/Hz etc.

$$S_v(f) = \frac{\langle v_B^2(f) \rangle}{B}$$

Discrete:  $\Delta f$  is the resolution  
Continuous:  $\Delta f \rightarrow df$

average power in the bandwidth  $B$  centered at  $f$   
bandwidth  $B$

# The power spectral density

for stationary random process  $x(t) \leftrightarrow X(f)$

$$C_x(\tau) = \mathbb{E}\{[x(t) - \mu][x(t - \tau) - \mu]^*\}$$

$$\mu = \mathbb{E}\{x\}$$

$$S(\omega) = \mathcal{F}\{C(\tau)\} = \int_{-\infty}^{\infty} C(\tau) e^{-i\omega\tau} d\tau$$

Autocovariance function  
Improperly referred to as the  
correlation, denoted with  $R_{xx}(\tau)$

PSD (two-sided)

Fourier transform of  
the autocovariance

$$C_x(\tau) = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} [x(t) - \mu] [x(t - \tau) - \mu]^* dt$$

For ergodic process, interchange  
ensemble and time average  
process  $x(t) \rightarrow$  realization  $x(t)$

$$S_x^{II}(\omega) = \lim_{T \rightarrow \infty} \frac{1}{T} X_T(\omega) X_T^*(\omega) = \lim_{T \rightarrow \infty} \frac{1}{T} |X_T(\omega)|^2$$

Wiener Khinchin theorem, if the process is  
stationary and ergodic,  $S_x(f)$  can be calculated  
from the Fourier transform of a realization

In experiments, we use the single-sided PSD averaged on  $m$  realizations

$$S^I(f) = 2S^{II}(\omega/2\pi)$$

$$f > 0$$

$$S_x(f) = \frac{2}{T} \langle X_T(f) X_T^*(f) \rangle_m$$

# DFT, FFT, FFTW, SFFT

The Discrete Fourier Transform (DFT) approximates the (continuous) FT

$$X\left(\frac{n}{NT}\right) = \sum_{k=0}^{N-1} x(kT) e^{i2\pi nk/N}$$

$T$  = sampling interval,  $f_s = 1/T$

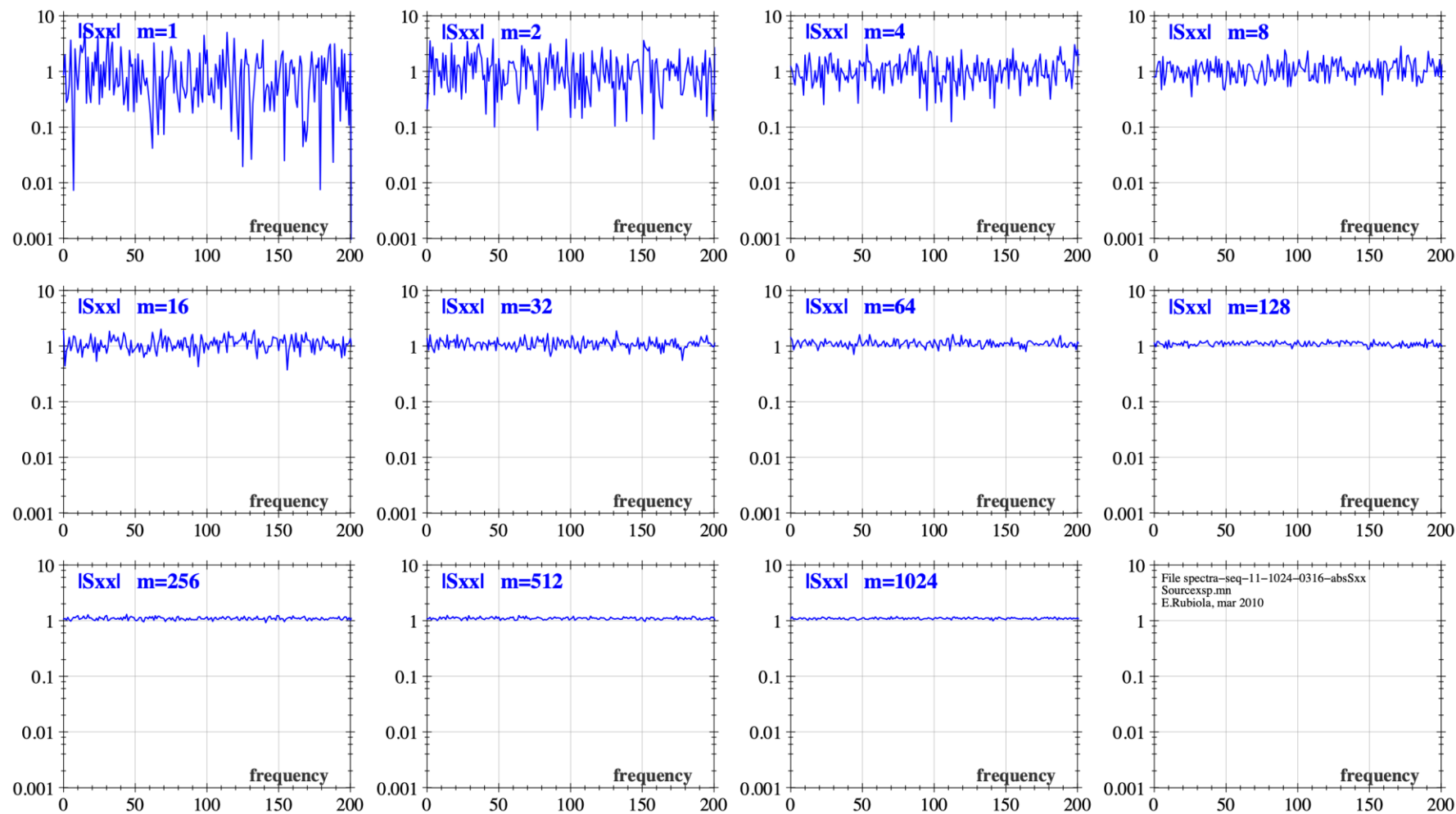
$N = 0 \dots N - 1$  integer frequency,  $f = n/NT$

- The direct computation of the DFT takes  $\approx N^2$  multiplications
- The FFT is an algorithm for Fast computation of the DFT that takes  $\approx N \log(N)$  multiplications
- The FFTW, “the Fastest Fourier Transform in the West,” is an even faster.  $N \log(N)$  multiplications (M. Frigo, S.G. Johnson, MIT)  
See <http://fftw.org/>
- SFFT “faster-than-fast” Sparse (FFT, D.Katabi, P.Indyk, MIT)  
See <http://groups.csail.mit.edu/netmit/sFFT/>
- For the general user (does not implement FT algorithms), the difference between DFT, FFT, and FFTW is (at most) computing time





# Estimation of $|S_{xx}(f)|$



Running the measurement,  $m$  increases and  $|S_{xx}(f)|$  shrinks  $\Rightarrow$  better confidence level

# Power spectral density $S_{xx}(f)$

$x(t) \leftrightarrow X(f)$  is white Gaussian noise

Take one frequency,  $S(f) \rightarrow S$

Same applies to all frequencies

Normalization: in 1 Hz bandwidth

$V\{X\} = 1$ , equally split between  $\Re\{\}$  and  $\Im\{\}$

thus  $V\{X'\} = V\{X''\} = 1/2$

$$\begin{aligned} \langle S_{xx} \rangle_m &= \frac{2}{T} \langle X X^* \rangle_m \\ &= \frac{2}{T} \langle (X' + iX'') \times (X' - iX'') \rangle_m \\ &= \frac{2}{T} \langle (X')^2 + (X'')^2 \rangle_m \end{aligned}$$

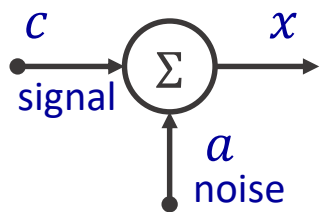
white, Gaussian,  
 $\mu = 0, \sigma^2 = 1/2$

white,  $\chi^2$ , 2 DF  
 $\mu = 1, \sigma^2 = 1$

white,  $\chi^2$ ,  $2m$  DF  
 $\mu = 1, \sigma^2 = 1/m$

**Conclusion**

$\frac{\text{dev}}{\text{avg}} = \sqrt{\frac{1}{m}}$  the  $S_{xx}(f)$  track  
shrinks as  $1/\sqrt{m}$



# PSD $S_{xx}(f)$

**Normalization:** in 1 Hz bandwidth  $\mathbb{V}\{A\} = 1$ ,  $\mathbb{V}\{C\} = \kappa^2$   
 $\mathbb{V}\{A'\} = \mathbb{V}\{A''\} = 1/2$  and  $\mathbb{V}\{C'\} = \mathbb{V}\{C''\} = \kappa^2/2$

$$\langle S_{xx} \rangle_m = \frac{2}{T} \langle XX^* \rangle_m = \frac{2}{T} \langle (X' + iX'') \times (X' - iX'') \rangle_m$$

$$X = (C' + iC'') + (A' + iA'')$$

$$\Re\{|S_{xx}|\} \rightarrow$$

$$\Im\{|S_{xx}|\} = 0$$

$$\langle S_{xx} \rangle_m = \frac{2}{T} \left\{ \langle (A')^2 + (A'')^2 \rangle_m + 2 \langle A'C' + A''C'' \rangle_m + \langle (C')^2 + (C'')^2 \rangle_m \right\}$$

$\sigma^2 = 1/2$  (for  $A'$  and  $A''$ )  
 $\sigma^2 = 1/2$  (for  $A'$ ),  $\sigma^2 = \kappa^2/2$  (for  $A''$ )  
 $\sigma^2 = 1/2$  (for  $A'$ ),  $\sigma^2 = \kappa^2/2$  (for  $A''$ )  
 $\sigma^2 = \kappa^2/2$  (for  $C'$ ),  $\sigma^2 = \kappa^2/2$  (for  $C''$ )  
 $\sigma^2 = \kappa^2/2$  (for  $C'$ ),  $\sigma^2 = \kappa^2/2$  (for  $C''$ )

$\chi^2$ ,  $DF = \mu = 1$ ,  $\sigma^2 = 1$   
 Bessel  $K_0$ ,  $\mu = 0$ ,  $\sigma^2 = \kappa^2/4$   
 $\chi^2$ ,  $DF = 2$ ,  $\mu = \kappa^2$ ,  $\sigma^2 = \kappa^4$

$\chi^2$ ,  $DF = 2m$ ,  $\mu = 1$ ,  $\sigma^2 = 1/m$   
 $m \rightarrow \infty \Rightarrow$  Gaussian,  $\mu = 0$ ,  $\sigma^2 = \kappa^2/m$   
 $\chi^2$ ,  $DF = 2m$ ,  $\mu = \kappa^2$ ,  $\sigma^2 = \kappa^4/m$

$$\mu = 1 + \kappa^2$$

$$\sigma^2 = \frac{1 + \kappa^2 + \kappa^4}{m}$$

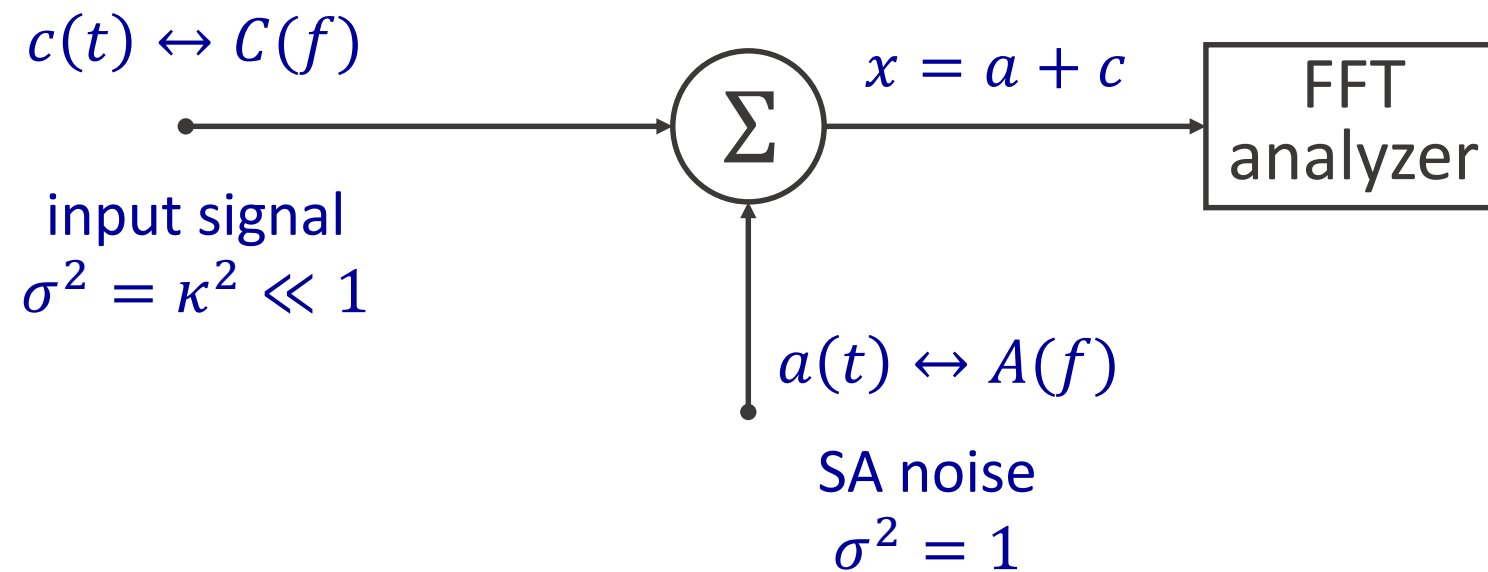
$$\frac{\sigma}{\mu} = \sqrt{\frac{1 + \kappa^2 + \kappa^4}{m}} \frac{1}{1 + \kappa^2}$$

$$\frac{\sigma}{\mu} \simeq \frac{1}{\sqrt{m}} \left[ 1 - \frac{\kappa^2}{2} \right], \quad \kappa \ll 1$$

the track  
shrinks as  $1/\sqrt{m}$

$$\frac{\sigma}{\mu} \simeq \frac{1}{\sqrt{m}} \left[ 1 - \frac{1}{2\kappa^2} \right], \quad \kappa \gg 1$$

# Measurement of a small signal



$$C = 0$$

$$\mu = 1$$

$$\sigma^2 = \frac{1}{m}$$

$$C \neq 0$$

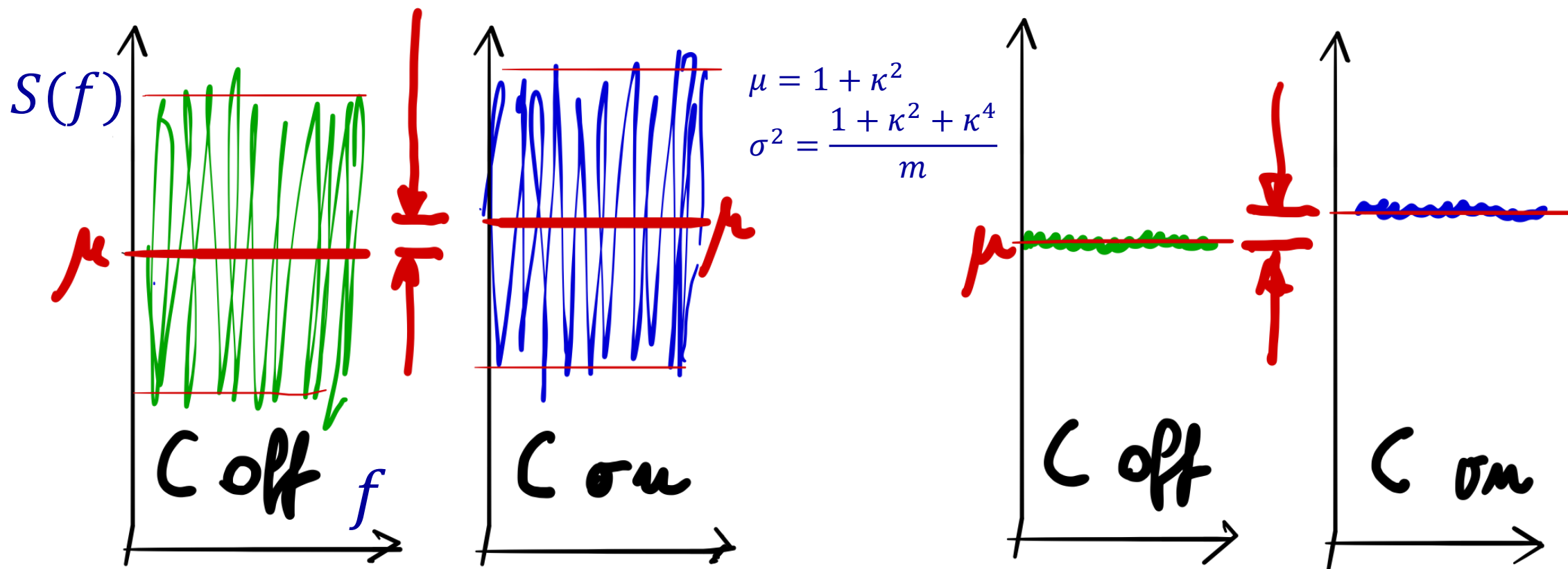
$$\mu = 1 + \kappa^2$$

$$\sigma^2 = \frac{1 + \kappa^2 + \kappa^4}{m}$$

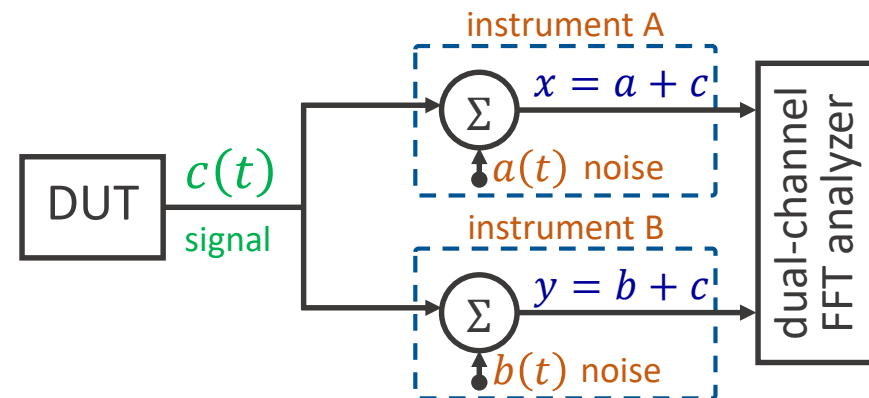
# The Dicke radiometer

Small  $m$   
Contrast **not** detected

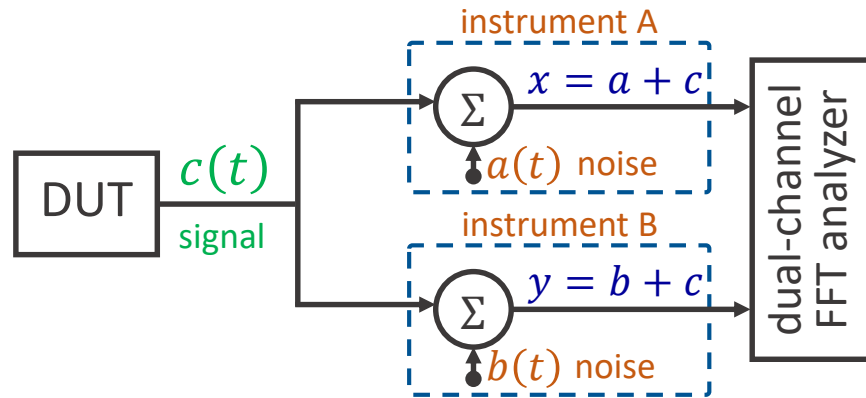
Large  $m$   
Contrast **well** detected



# Cross Spectrum Theory



# Correlation Measurements



also crosstalk  $d(t)$

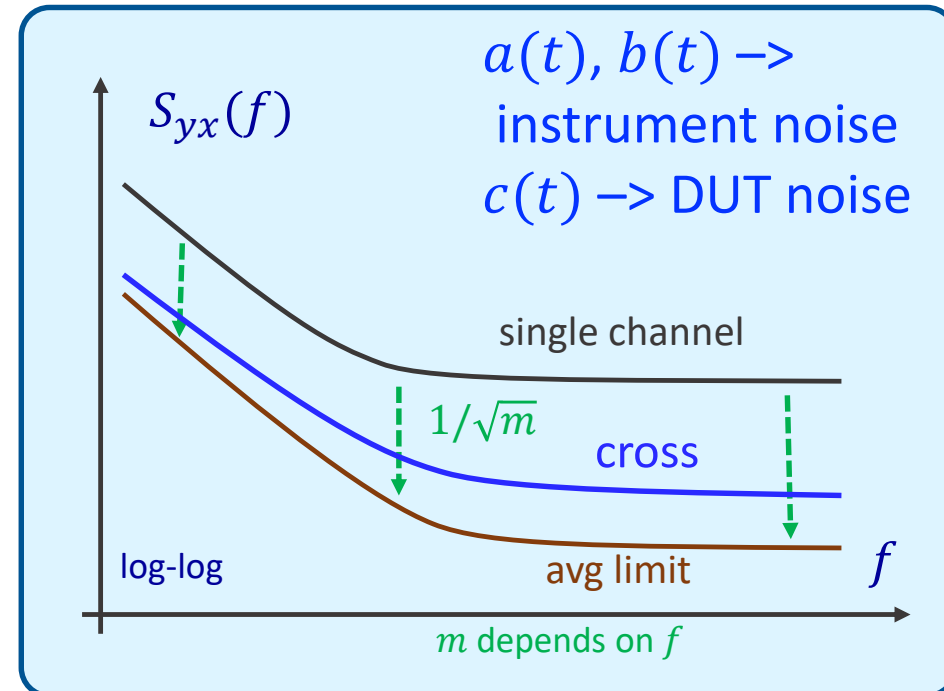
Read the tutorial

E. Rubiola, F. Vernotte, The cross-spectrum experimental method, February 2010, arXiv:1003.0113 [physics.ins-det]

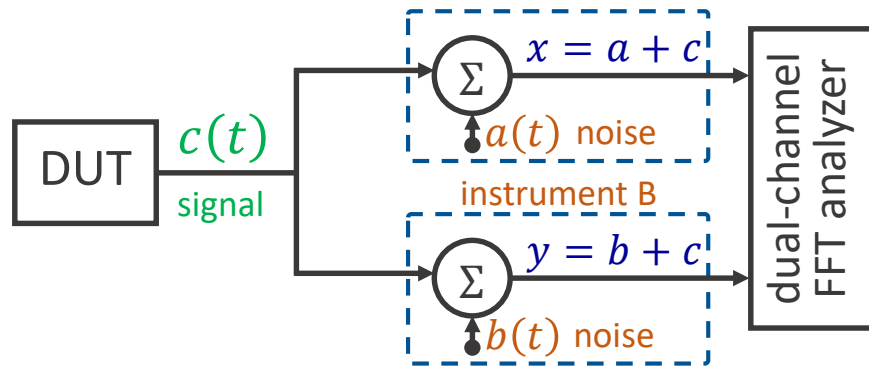
Two separate instruments measure the same DUT.  
Only the DUT noise is common

noise measurements

DUT noise, normal use	$a, b, c$	instrument noise, DUT noise
background, ideal case	$a, b$ $c = 0$	instrument noise, no DUT
background, real case	$a, b$ $d \neq 0$	$c$ is the correlated instrument noise Zero DUT noise



# Cross PSD $S_{yx}(f)$ – Simplified



$$\begin{aligned}
 S_{yx} &= \frac{2}{T} \langle (B + C)(A + C)^* \rangle_m \\
 &= \frac{2}{T} \langle \cancel{BA^*} + \cancel{BC^*} + \cancel{CA^*} + CC^* \rangle_m \\
 &\quad \text{rejected } \propto 1/\sqrt{m}
 \end{aligned}$$

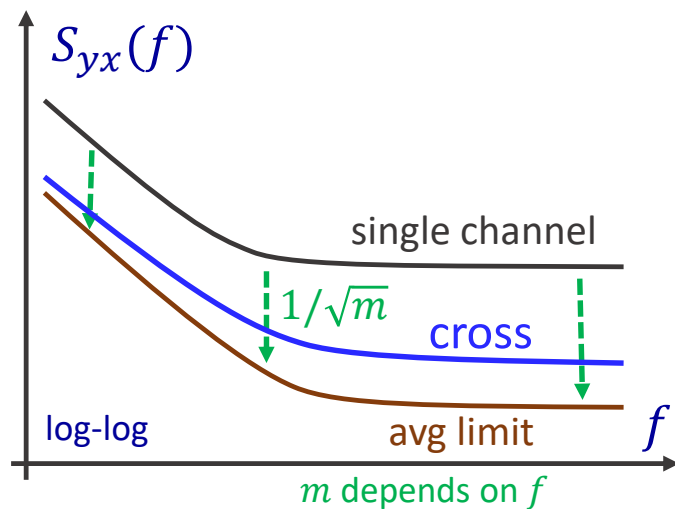
$$\mathbb{E}\{S_{yx}\} = \frac{2}{T} \langle CC^* \rangle_m = S_c \quad S_c \in \mathbb{R}$$

$$\mathbb{V}\left\{\langle S_{yx} \rangle_m\right\} = \frac{1}{m}$$

The  $\widehat{S}_{yx} = |S_{yx}|$  estimator takes in the full noise

$$\mathbb{V}\left\{\langle \Re\{S_{yx}\} \rangle_m\right\} = \frac{1}{2m}$$

The  $\widehat{S}_{yx} = \Re\{S_{yx}\}$  estimator takes in half the noise

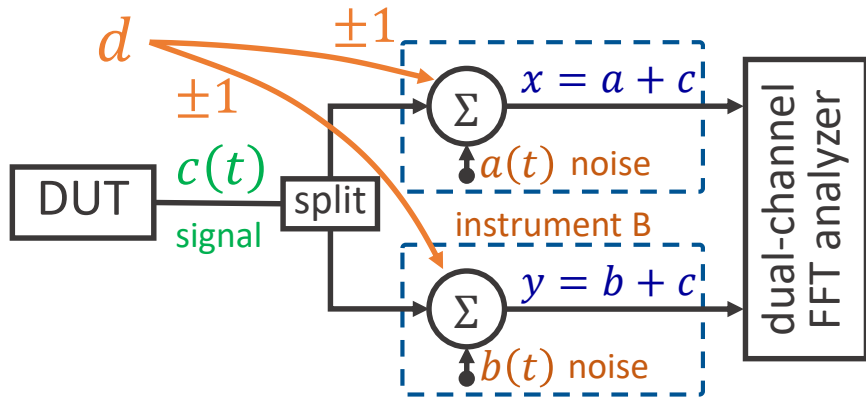


Read the tutorial

E. Rubiola, F. Vernotte, The cross-spectrum experimental method, February 2010, arXiv:1003.0113 [physics.ins-det]



# A correlated disturbing term



$\zeta > 0 \rightarrow$  noise over-estimation

- We may accept this

$\zeta < 0 \rightarrow$  noise under-estimation

- May be embarrassing

$S_c + \zeta S_d < 0 \rightarrow$  nonsense

- The disturbing term prevail

Same role of  $c(t)$ , but for the sign  $\zeta$

$$S_{yx} = \frac{2}{T} [B + C + \zeta_y D][A + C + \zeta_x D]^*$$

After averaging

$$S_{yx} \rightarrow S_c + \zeta S_d$$

DUT spectrum  $\rightarrow$   $S_c$   $+$   $\zeta S_d$  bias

Also  $\Re\{S_{yx}\} \rightarrow S_c + \zeta S_d$  and  $\Im\{S_{yx}\} \rightarrow 0$

The common **superstition** that

- The instrument adds its own noise
- Over-estimation of the DUT noise

is **wrong** in the case of cross spectrum (and covariances)

# $S_{yx}(f)$ with a correlated term

$A, B \rightarrow$  instrument background

$C \rightarrow$  DUT noise

channel 1  $X = A + C$

channel 2  $Y = B + C$

$A, B, C$  are independent Gaussian processes

$\Re\{\}$  and  $\Im\{\}$  are independent

Gaussian processes

**Normalization:** in 1 Hz bandwidth

$$\mathbb{V}\{A\} = \mathbb{V}\{B\} = 1$$

$$\mathbb{V}\{A'\} = \mathbb{V}\{A''\} = \mathbb{V}\{B'\} = \mathbb{V}\{B''\} = 1/2$$

$$\mathbb{V}\{C\} = \kappa^2$$

$$\mathbb{V}\{C'\} = \mathbb{V}\{C''\} = \kappa^2/2$$

Cross-Spectrum

$$\langle S_{yx} \rangle_m = \frac{2}{T} \langle Y X^* \rangle_m = \frac{2}{T} \langle (Y' + iY'') \times (X' - iX'') \rangle_m$$

Expand using

$$X = (A' + iA'') + (C' + iC'') \quad \text{and} \quad Y = (B' + iB'') + (C' + iC'')$$

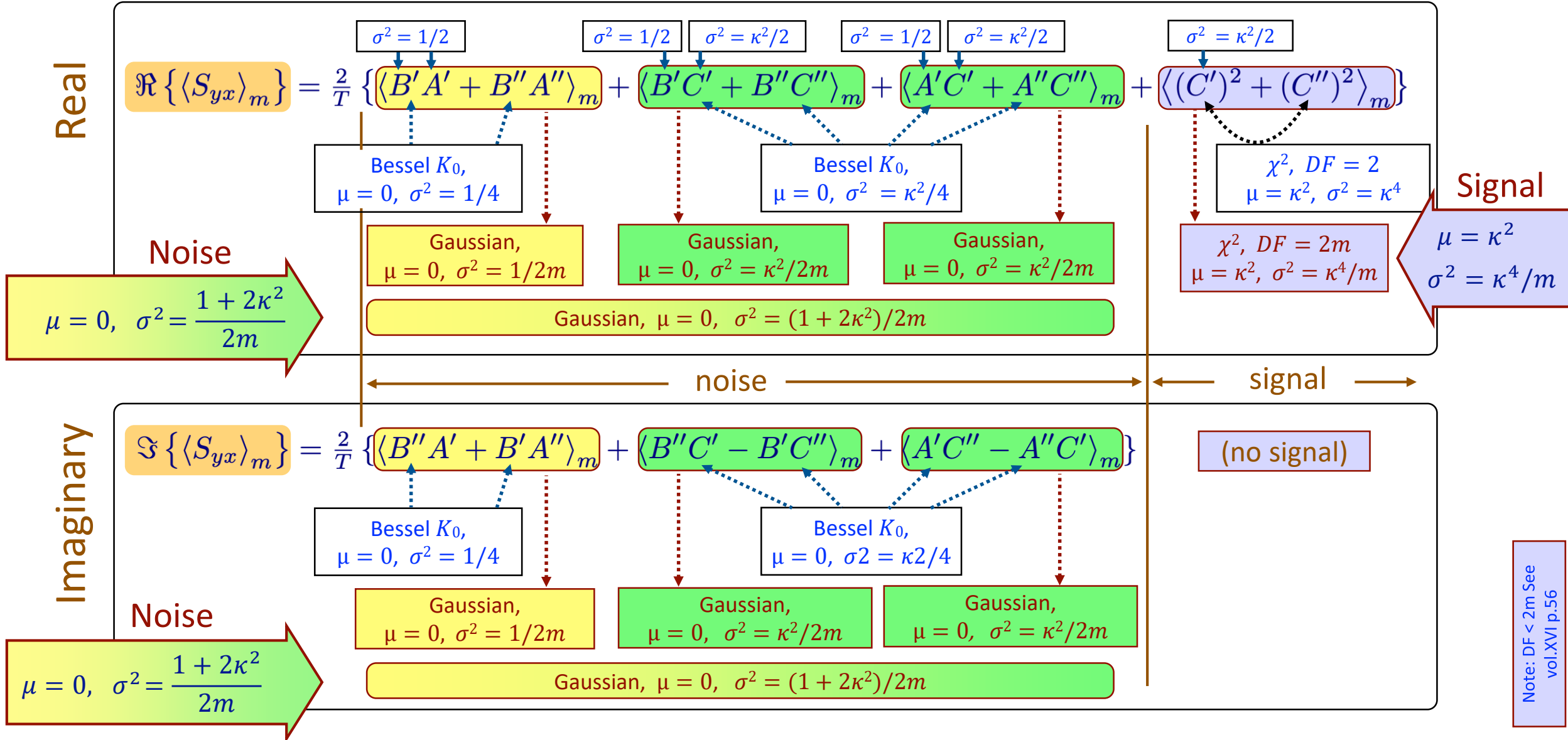
Split  $S_{yx}$  into three sets

$$\langle S_{yx} \rangle_m = \underbrace{[\langle S_{yx} \rangle_m]_{\text{instr}}}_{\text{background only}} + \underbrace{[\langle S_{yx} \rangle_m]_{\text{mixed}}}_{\text{background and DUT noise}} + \underbrace{[\langle S_{yx} \rangle_m]_{\text{DUT}}}_{\text{DUT noise only}}$$

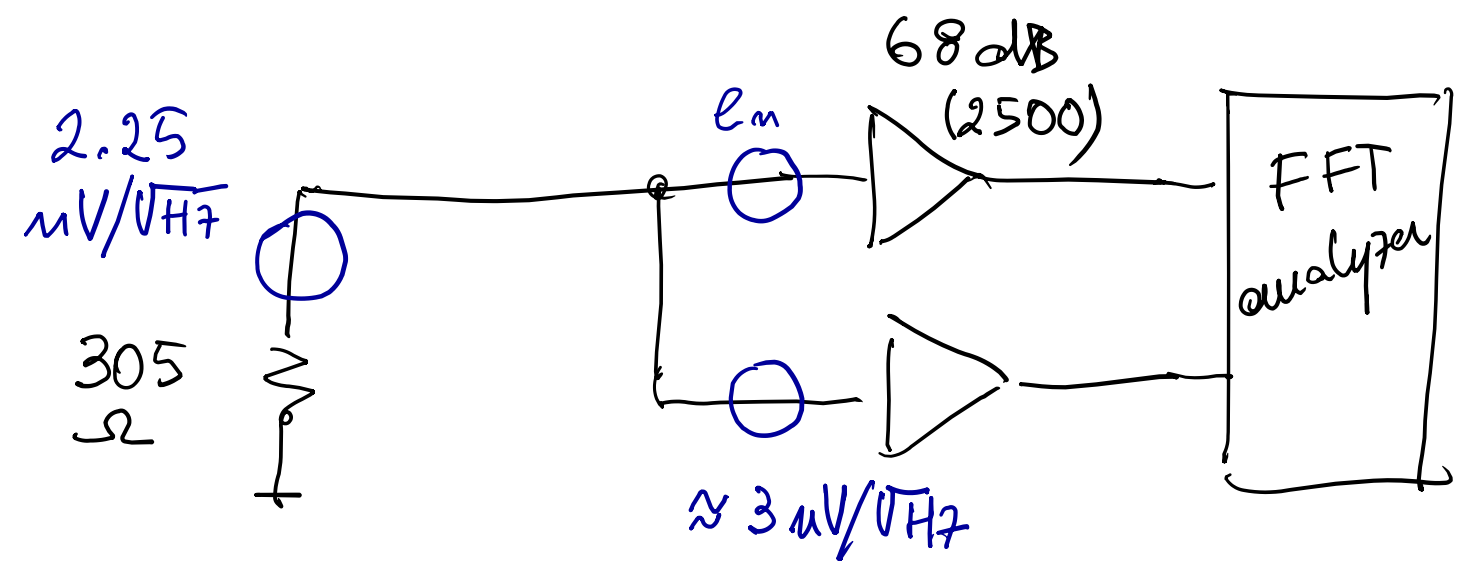
... and work it out !!!

# $S_{yx}$ with correlated term $\kappa \neq 0$

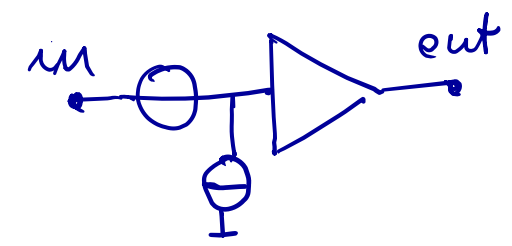
All the DUT signal goes in  $\Re\{S_{yx}\}$ , while  $\Im\{S_{yx}\}$  contains only noise



# Example / Experiment



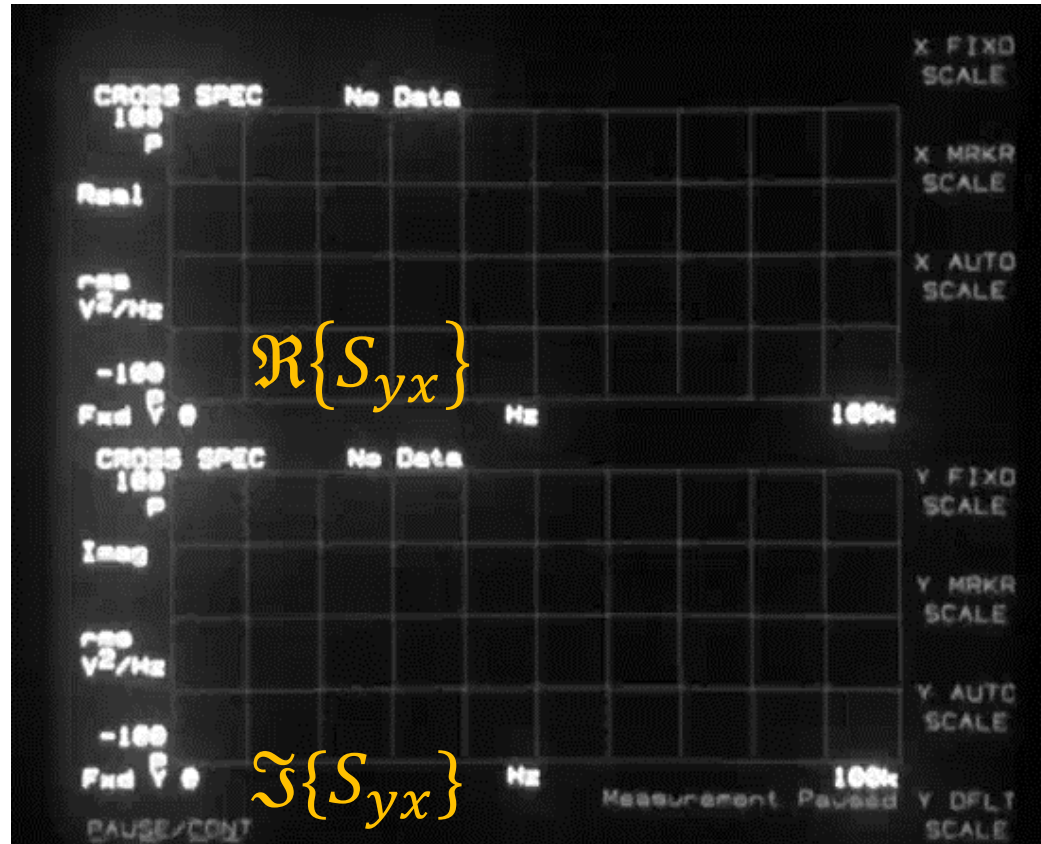
Rothe Dahlke model  
 $e_n$  statistically indep.  
 $R_{in} \rightarrow 0$  JFET amplifier



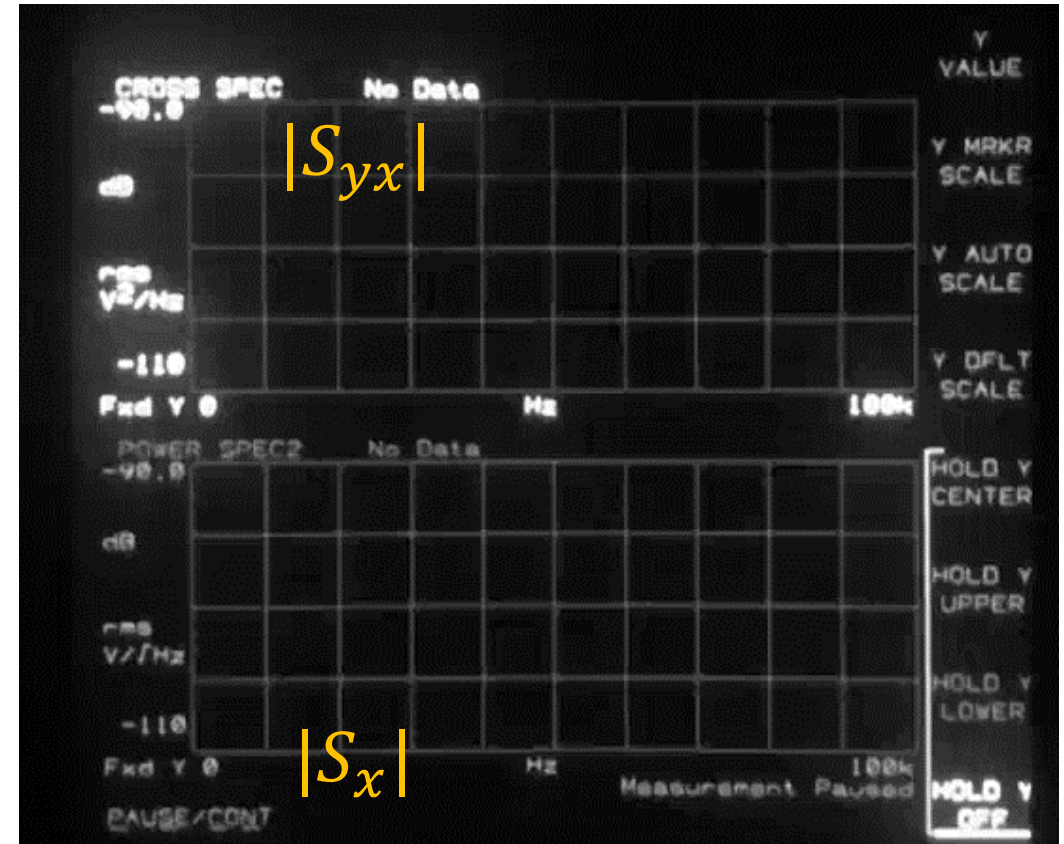
	Single ch.	Cross	
input	4.6	2.25	$\mu\text{V}/\sqrt{\text{Hz}}$
output	5.6	11.5	$\mu\text{V}/\sqrt{\text{Hz}}$

# Experiment – Noise of a 305 $\Omega$ resistor

Estimator  $\widehat{S}_{yx} = \Re\{S_{yx}\}$ , and  $\Im\{S_{yx}\}$



Estimator  $\widehat{S}_{yx} = |S_{yx}|$ , and  $|S_x|$



# Focus on $\mathbb{E}$ and $\mathbb{V}$

	Term	$\mathbb{E}$	$\mathbb{V}$	PDF	Note
$\Re$	$\langle B'A' + B''A'' + B'C' + B''C'' + C'A' + C''A'' \rangle_m$ <div style="display: flex; justify-content: space-around; margin-top: 5px;"> <div style="background-color: yellow; padding: 2px;">Bessel <math>K_0</math>, <math>\mu = 0, \sigma^2 = \kappa^2/4</math></div> <div style="background-color: lightgreen; padding: 2px;">Bessel <math>K_0</math>, <math>\mu = 0, \sigma^2 = \kappa^2/4</math></div> </div>	0	$\frac{1 + 2\kappa^2}{2m}$	Gauss	average of zero-mean Gaussian processes
$\Im$	$\langle B''A' + B'A'' + B''C' + B'C'' + C''A' + C'A'' \rangle_m$	0	$\frac{1 + 2\kappa^2}{2m}$	Gauss	average of zero-mean Gaussian processes
$\Re$	$\langle C'^2 + C''^2 \rangle_m$ <div style="background-color: lightblue; padding: 2px; margin-top: 5px;">white, <math>\chi^2, 2 \text{ DF}</math> <math>\mu = \kappa^2, \sigma^2 = \kappa^4</math></div>	$\kappa^2$	$\kappa^4/m$	$\chi^2$ $r = 2m$	average of $\chi^2$ processes

**Normalization:** in 1 Hz bandwidth  $\mathbb{V}\{A\} = \mathbb{V}\{B\} = 1$ ,  $\mathbb{V}\{C\} = \kappa^2$   
 $\mathbb{V}\{A'\} = \mathbb{V}\{A''\} = \mathbb{V}\{B'\} = \mathbb{V}\{B''\} = 1/2$ , and  $\mathbb{V}\{C'\} = \mathbb{V}\{C''\} = \kappa^2/2$

# Estimator $\hat{S}_{yx} = \Re\{\langle S_{yx} \rangle_m\}$

Best (unbiased) estimator

$$\frac{T}{2} \Re\{\langle S_{yx} \rangle_m\}$$

$$= \langle B'A' + B''A'' + B'C' + B''C'' + C'A' + C''A'' \rangle_m + \langle C'^2 + C''^2 \rangle_m$$

$$\mathbb{E} = 0, \mathbb{V} = (1 + 2\kappa^2)/(2m)$$

Noise

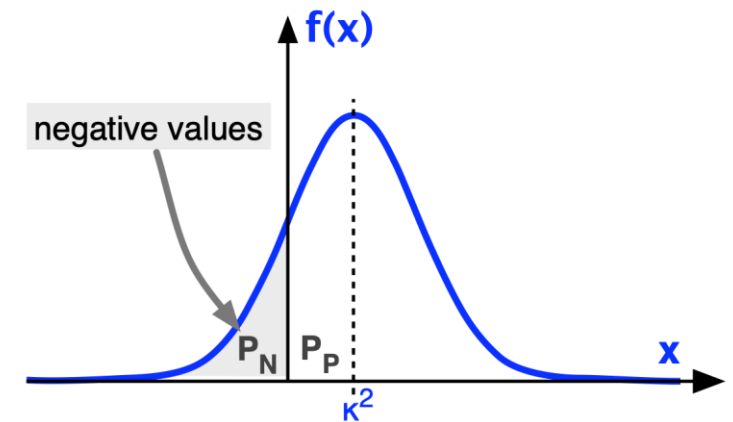
$$\mathbb{E} = \kappa^2, \mathbb{V} = \kappa^4/m$$

Signal

$$\mathbb{E}\{\} = \kappa^2$$

$$\sqrt{\mathbb{V}\{\}} = \sqrt{\frac{1 + 2\kappa^2 + 2\kappa^4}{2m}} \approx \frac{1 + \kappa^2}{\sqrt{2m}}$$

$$\frac{\sqrt{\mathbb{V}\{\}}}{\mathbb{E}} = \frac{\sqrt{1 + 2\kappa^2 + 2\kappa^4}}{\kappa^2 \sqrt{2m}} \approx \frac{1 + \kappa^2}{\kappa^2 \sqrt{2m}}$$



$$P_N = \mathbb{P}\{\mathbf{x} < 0\} = \frac{1}{2} \operatorname{erfc}\left(\frac{\kappa^2}{\sqrt{2}\sigma}\right)$$

0 dB SNR requires that  $m = 1/2\kappa^4$ .


Example  $\kappa = 0.1$  (DUT noise 20 dB lower than single-channel background).

Averaging on  $5 \times 10^3$  spectra is necessary to get SNR = 0 dB.

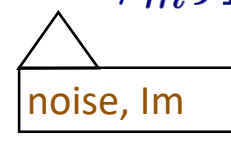
# Estimator $\hat{S}_{yx} = |\langle S_{yx} \rangle_m|$ , $\kappa \rightarrow 0$

The default of most instruments

$$|\langle S_{yx} \rangle_m| = \frac{2}{T} \sqrt{[\Re \{ \langle Y X^* \rangle_m \}]^2 + [\Im \{ \langle Y X^* \rangle_m \}]^2}$$



noise, Re    signal



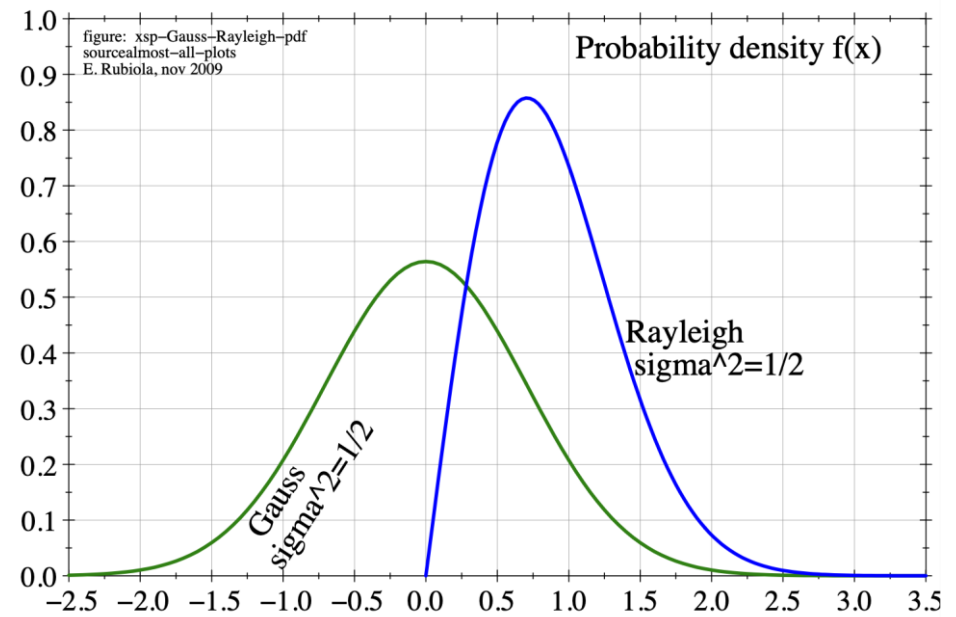
noise, Im

$\kappa \rightarrow 0$  Rayleigh distribution

$$\frac{T}{2} \mathbb{E} \{ |\langle S_{yx} \rangle_m| \} = \sqrt{\frac{\pi}{4m}} = \frac{0.886}{\sqrt{m}}$$

$$\frac{T}{2} \mathbb{V} \{ |\langle S_{yx} \rangle_m| \} = \frac{1}{m} \left( 1 - \frac{\pi}{4} \right) = \frac{0.215}{m}$$

$$\frac{\text{dev} \{ |\langle S_{yx} \rangle_m| \}}{\mathbb{E} \{ |\langle S_{yx} \rangle_m| \}} = \sqrt{\frac{4}{\pi} - 1} = 0.523$$



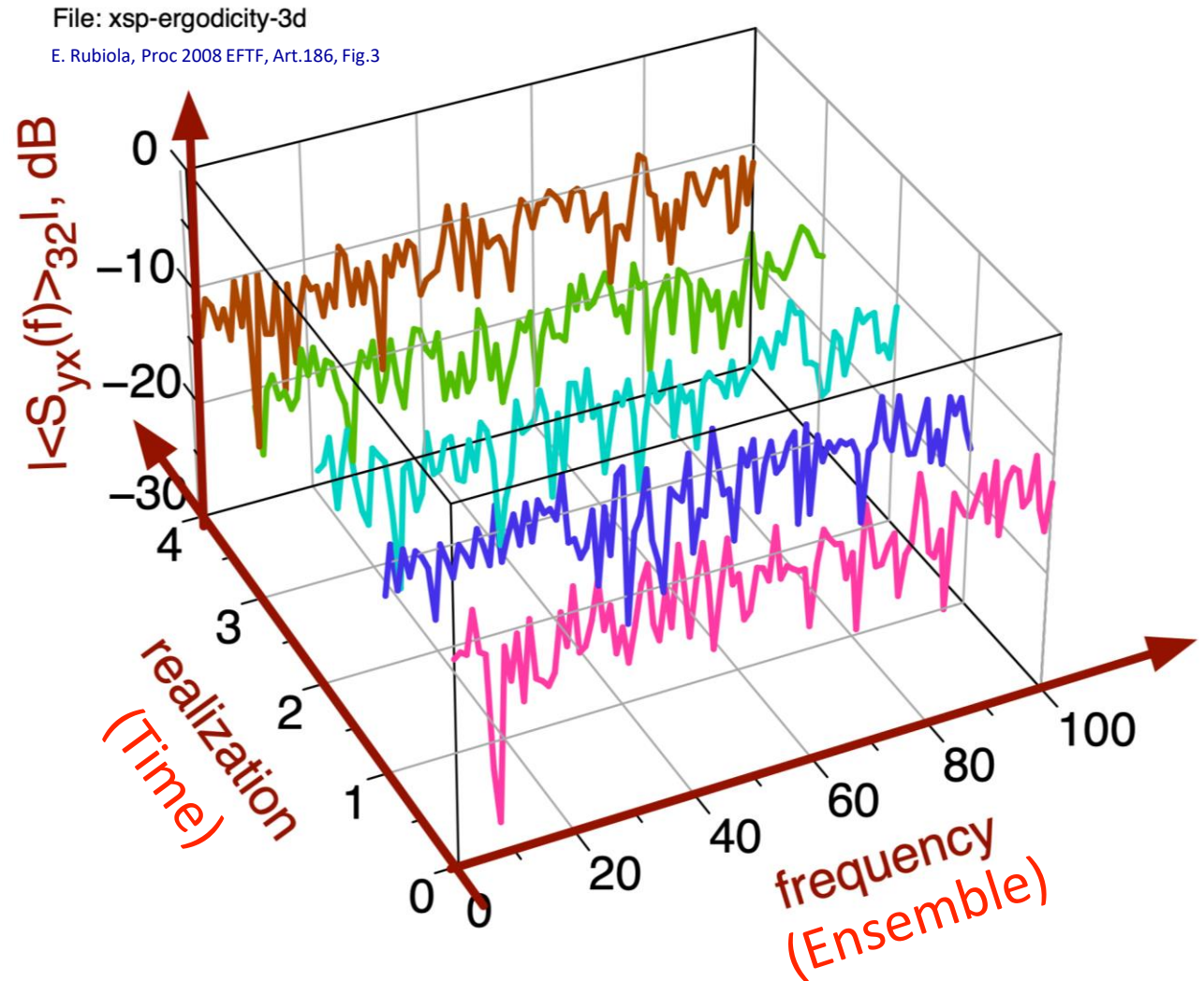
**Normalization:** in 1 Hz bandwidth  $\mathbb{V}\{A\} = \mathbb{V}\{B\} = 1$ ,  $\mathbb{V}\{C\} = \kappa^2$   
 $\mathbb{V}\{A'\} = \mathbb{V}\{A''\} = \mathbb{V}\{B'\} = \mathbb{V}\{B''\} = 1/2$ , and  $\mathbb{V}\{C'\} = \mathbb{V}\{C''\} = \kappa^2/2$



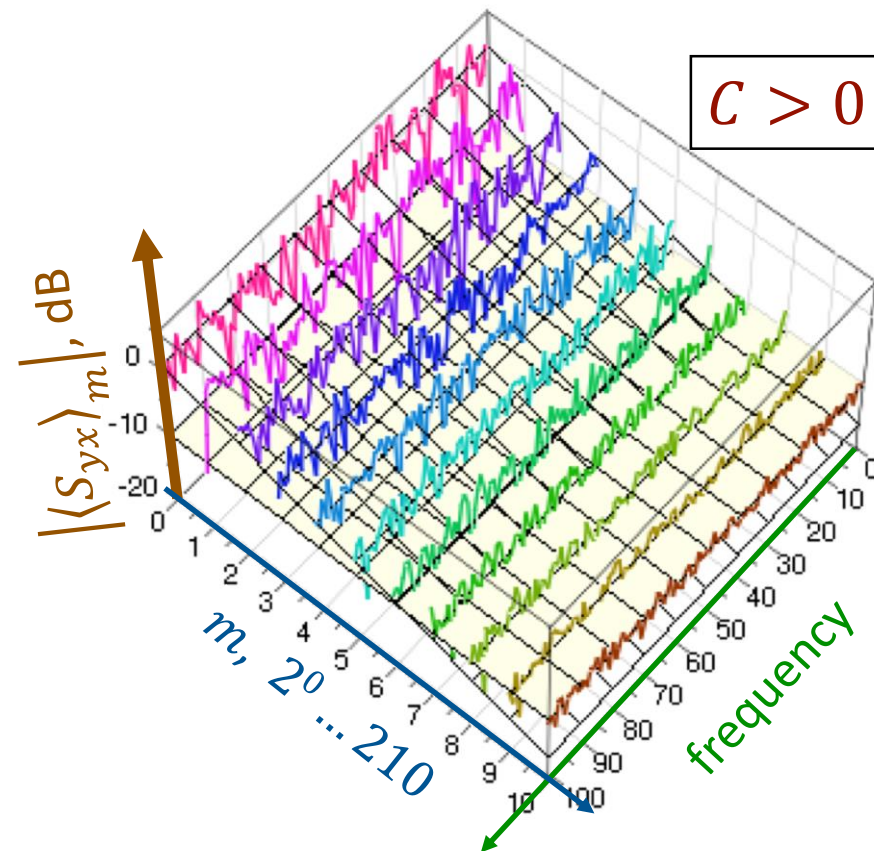
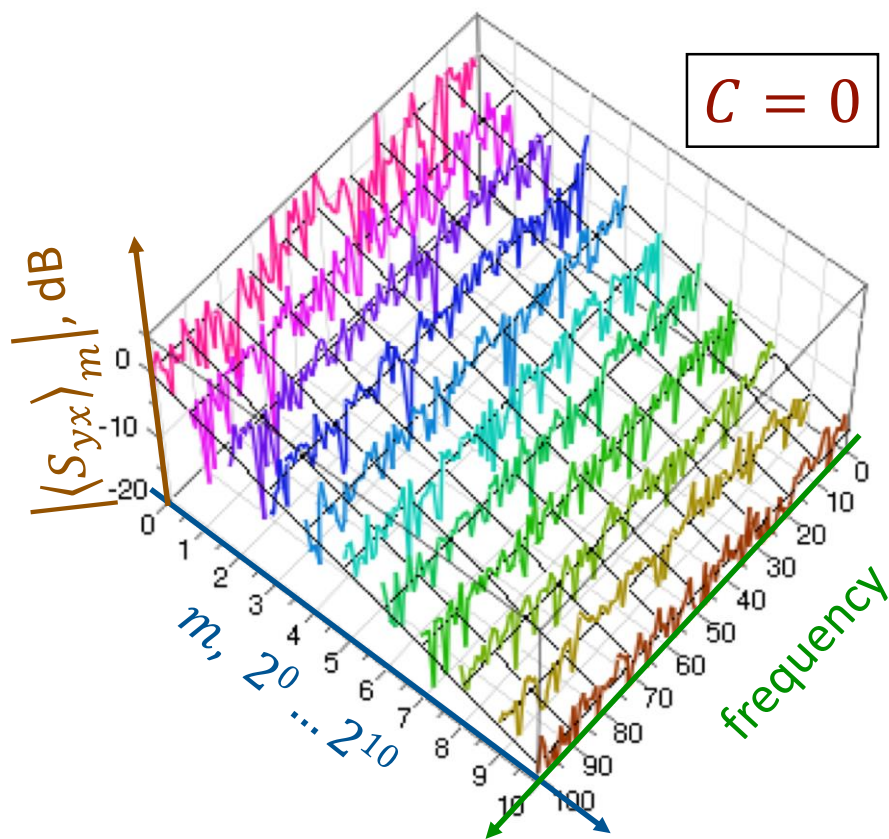
# Ergodicity

Let's collect a sequence of spectra

- Ergodicity  $\rightarrow$  Interchange
  - time /ensemble statistics
  - sequence-index  $i$  and frequency  $f$ .
- Same average and the deviation on
  - frequency axis
  - sequence of spectra

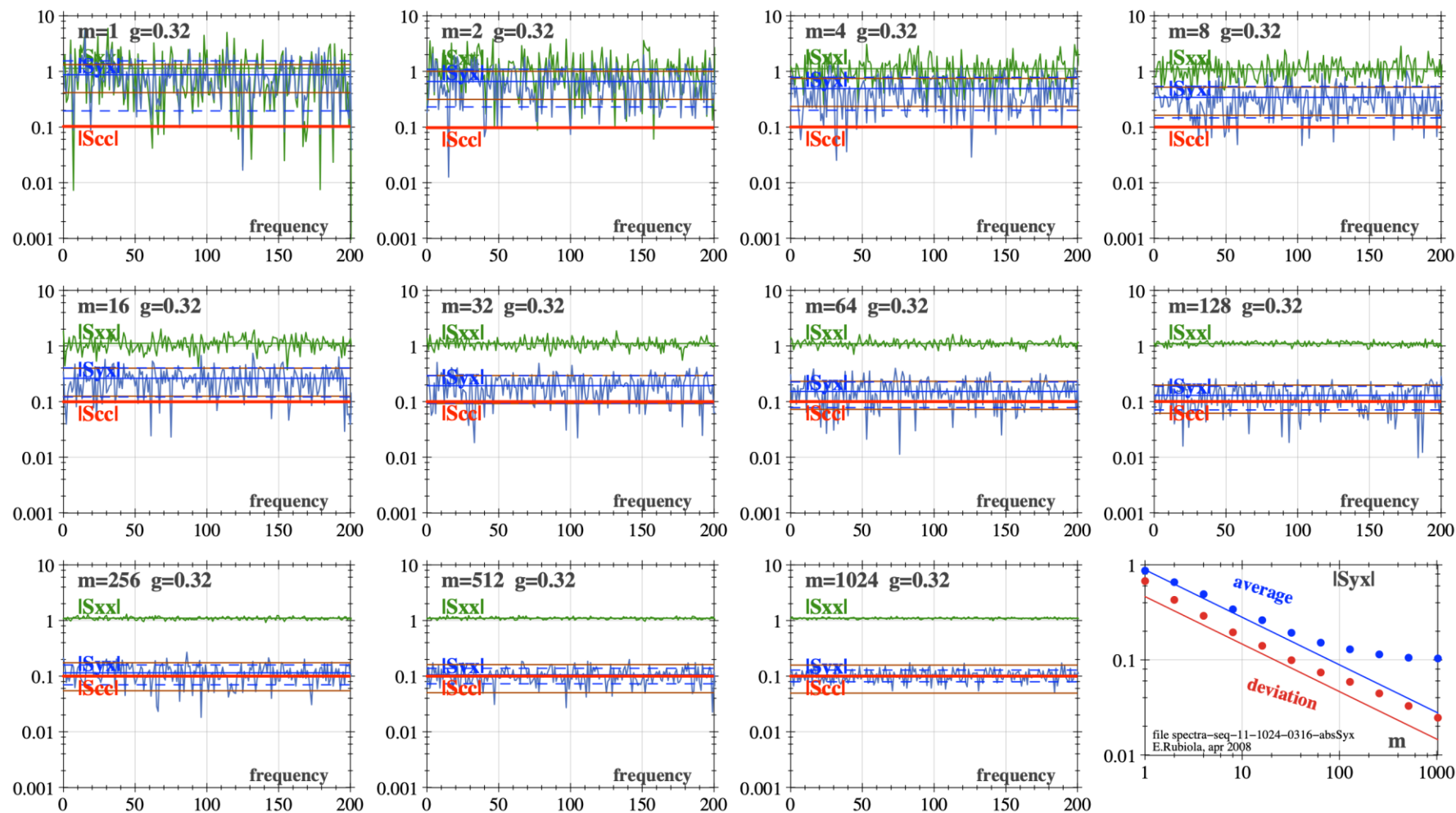


# Example: $|S_{yx}|$



# Measurement of $|S_{yx}|$ with $\kappa > 0$

video → skip



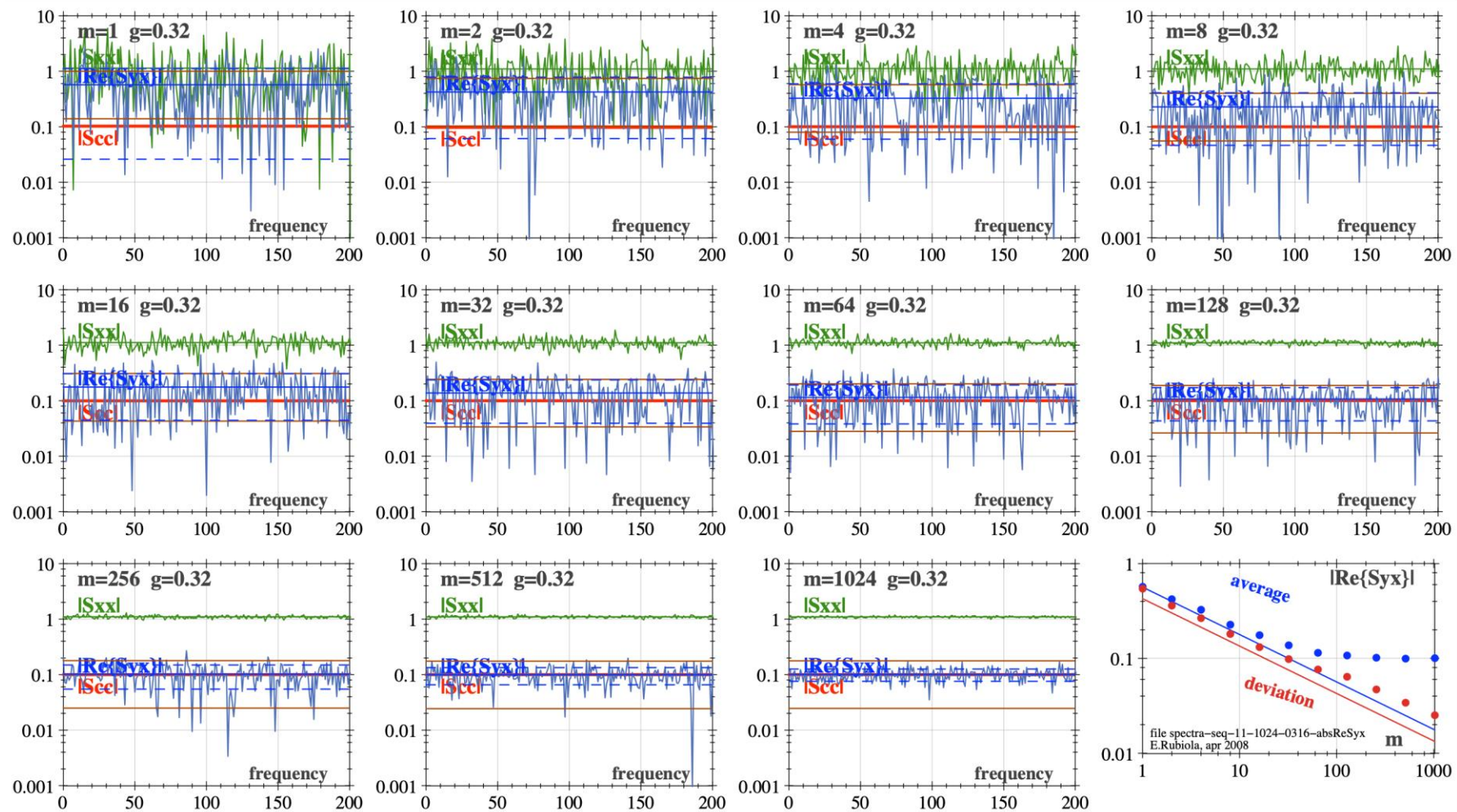
Running the measurement,  $m$  increases

$S_{xx}$  shrinks => better confidence level

$S_{yx}$  decreases => higher single-channel noise rejection



# Measurement of $\Re\{S_{yx}\}$ with $\kappa > 0$



Running the measurement,  $m$  increases

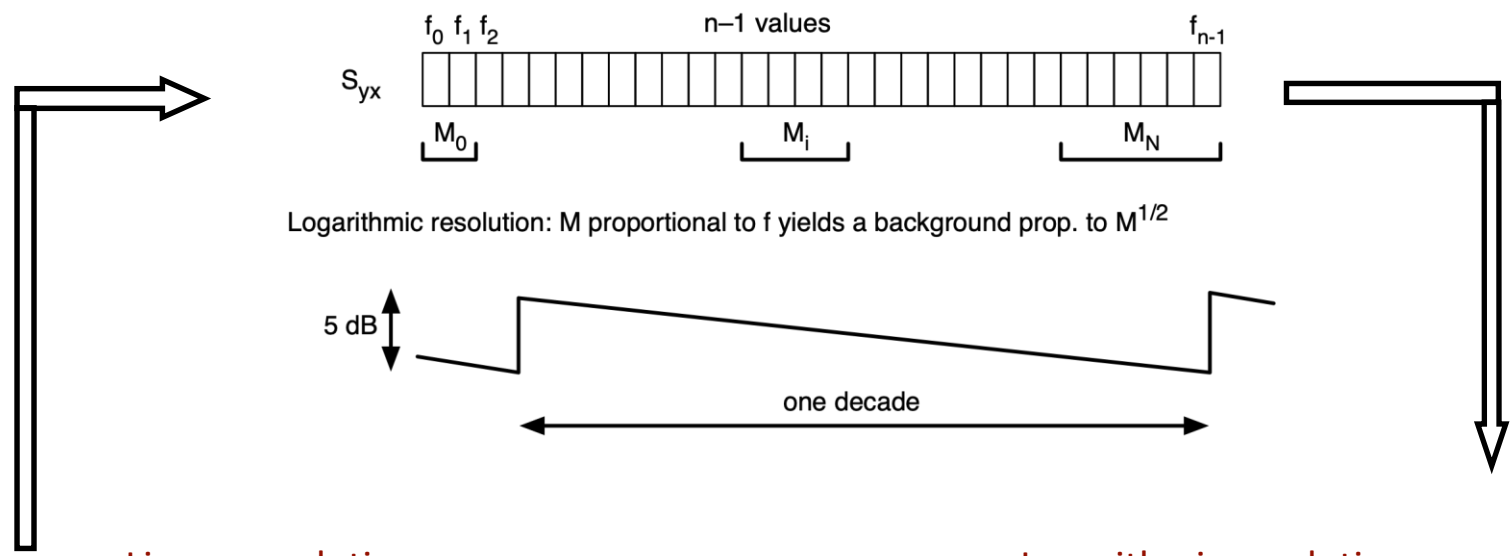
$S_{xx}$  shrinks  $\Rightarrow$  better confidence level

$S_{yx}$  decreases  $\Rightarrow$  higher single-channel noise rejection

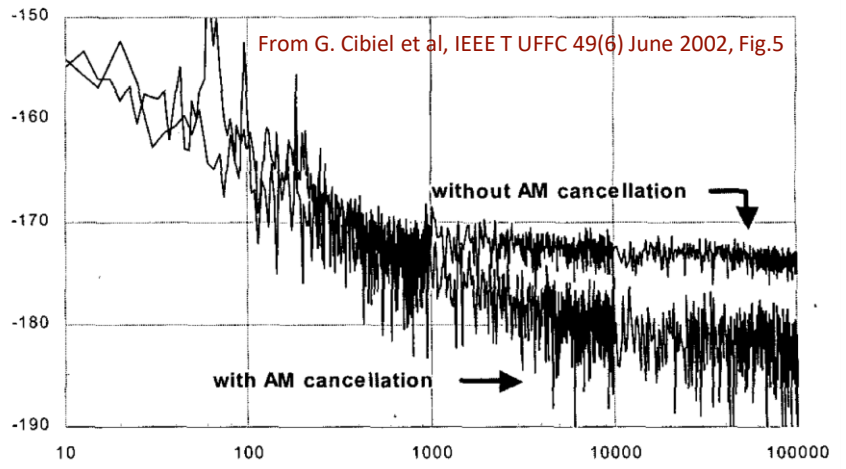
video  $\rightarrow$  skip  $\rightarrow$

# Linear vs logarithmic resolution

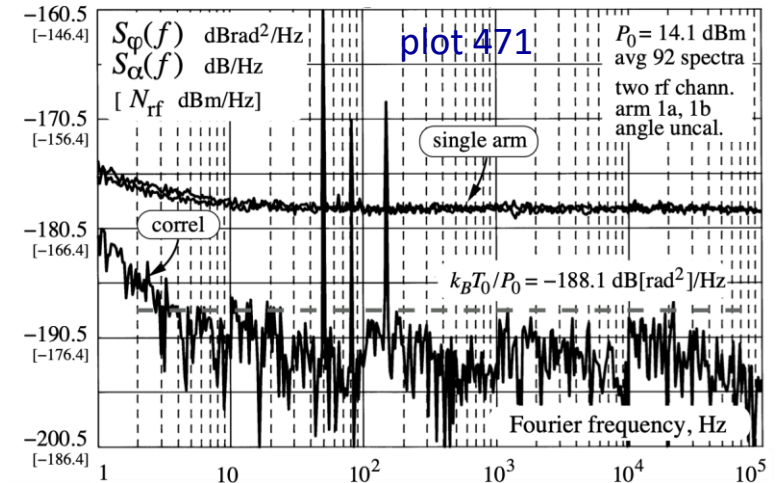
Joining M values => background reduction of  $M^{1/2}$  because  $S(f_j), S(f_k), j \neq k$  are independent



Linear resolution



Logarithmic resolution



From E. Rubiola, V. Giordano, RSI 73(6) Jun 2002, Fig.7

# Conclusions

- Rejection of the instrument noise
- AM noise, RIN, etc. → validation of the instrument without a reference low-noise source
- Display quantities
  - $\langle \Re\{S_{yx}\} \rangle_m$  is the best estimator, fast and accurate
  - $\langle \Im\{S_{yx}\} \rangle_m$  gives the background noise
  - $\left| \langle S_{yx} \rangle_m \right|$  is a poor choice: biased, and 4-fold measurement time
- Applications in many fields of metrology

The cross spectrum method is magic

Correlated noise makes magic difficult

# Appendix: Statistics

Boring but necessary exercises

# Vocabulary of statistics

- A **random process**  $\mathbf{x}(t)$  is defined through a random experiment  $e$  that associates a function  $x_e(t)$  to each outcome  $e$ .
  - The set of all the possible  $x_e(t)$  is called **ensemble**
  - The function  $x_e(t)$  is called realization or sample function.
  - The ensemble average is called **mathematical expectation**  $\mathbb{E}\{\}$
- A random process is said **stationary** if its statistical properties are independent of time.
  - Often we restrict the attention to some statistical properties.
  - Broadly similar to the physical concept of **repeatability**.
- A random process  $\mathbf{x}(t)$  said **ergodic** if a realization observed in time has the statistical properties of the ensemble.
  - Ergodicity makes sense only for stationary processes.
  - Often we restrict the attention to some statistical properties.
  - Broadly similar to the physical concept of **reproducibility**

## Example: thermal noise of a resistor of value $R$

- The experiment  $e$  is the random choice of a resistor  $e$
- The realization  $x_e(t)$  is the noise waveform measured across the resistor  $e$
- We always measure  $\langle x^2 \rangle = 4kTR\Delta f$ , so the process is stationary
- After measuring many resistors, we conclude that  $\langle x^2 \rangle = 4kTR\Delta f$  always holds. The process is ergodic.



# A relevant property of noise

A theorem states that

there is no a-priori relation  
between PDF<sup>1</sup> and PSD

For example, white noise can originate from

- Poisson process (emission of a particle at random time)
- Random telegraph (random switch between two level)
- Thermal noise (Gaussian)

(1) PDF = Probability Density Function

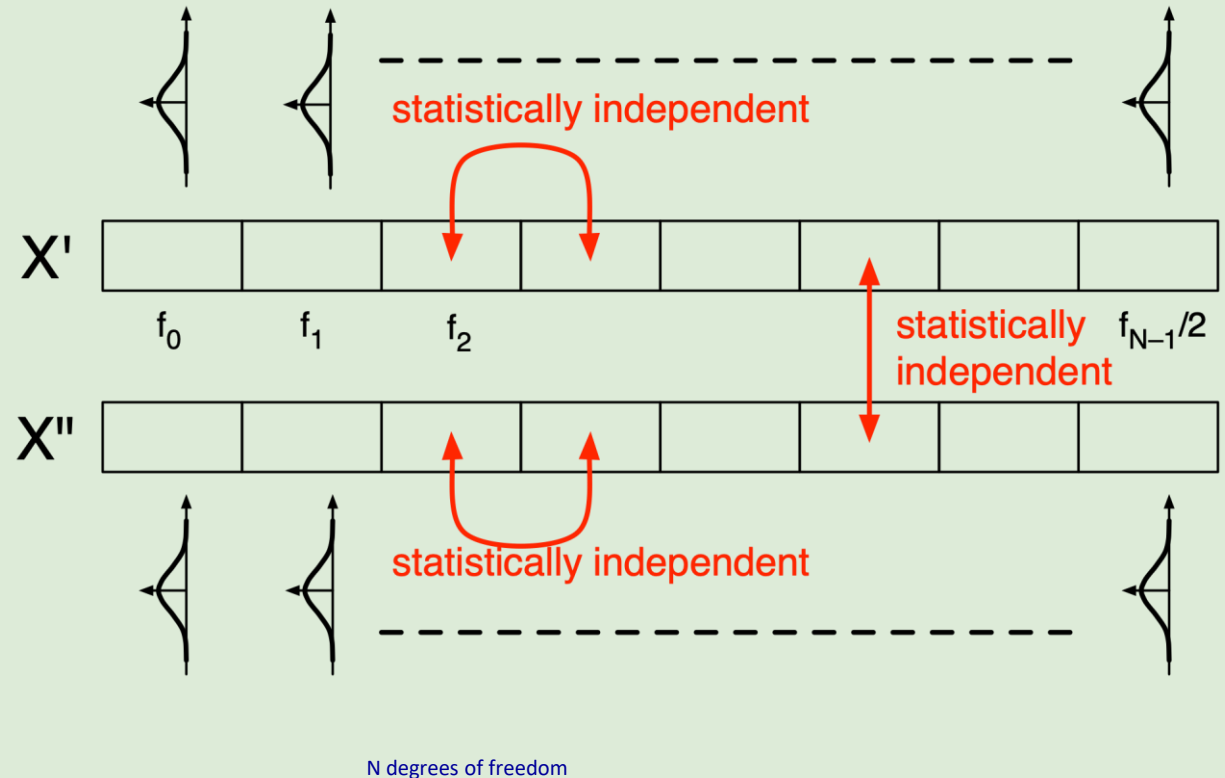
# Why white Gaussian noise?

- Whenever randomness occurs at microscopic level, noise tends to be Gaussian (central-limit theorem)
- Most environmental effects are not “noise” in strict sense (often, they are more *disturbing* than noise)
- Colored noise types ( $1/f$ ,  $1/f^2$ , etc.) can be whitened, analyzed, and un-whitened
- Of course, WG noise is easy to understand

# Zero-mean white Gaussian noise

$$x(t) \leftrightarrow X(f) = X'(f) + iX''(f)$$

1. Both  $x(t) \leftrightarrow X(f)$  are Gaussian
2.  $X(f_1)$  and  $X(f_2)$ ,  $f_1 \neq f_2$ 
  1. are statistically independent,
  2.  $\mathbb{V}\{X(f_1)\} = \mathbb{V}\{X(f_2)\}$
3. real and imaginary part:
  1.  $X'$  and  $X''$  are statistically independent
  2.  $\mathbb{V}\{X'\} = \mathbb{V}\{X''\} = \frac{1}{2} \mathbb{V}\{X\}$
4.  $Y = X_1 + X_2$ 
  1.  $Y$  is Gaussian
  2.  $\mathbb{V}\{Y\} = \mathbb{V}\{X_1\} + \mathbb{V}\{X_2\}$
5.  $Y = X_1 X_2$ 
  1.  $Y$  is Bessel  $K_0$
  2.  $\mathbb{V}\{Y\} = \mathbb{V}\{X_1\} \mathbb{V}\{X_2\}$



# Properties of parametric noise

$$x(t) \leftrightarrow X(f) = X'(f) + iX''(f)$$

## 1. Pair $x(t) \leftrightarrow X(f)$

1. there is no a-priori relation between the distribution of  $x(t)$  and  $X(f)$  (theorem)
2. Central limit theorem:  $x(t)$  and  $X(f)$  end up to be Gaussian

## 2. $X(f_1)$ and $X(f_2)$

1. generally, statistically independent
2.  $\mathbb{V}\{X(f_1)\} \neq \mathbb{V}\{X(f_2)\}$  in general

## 3. Real and imaginary part, same frequency

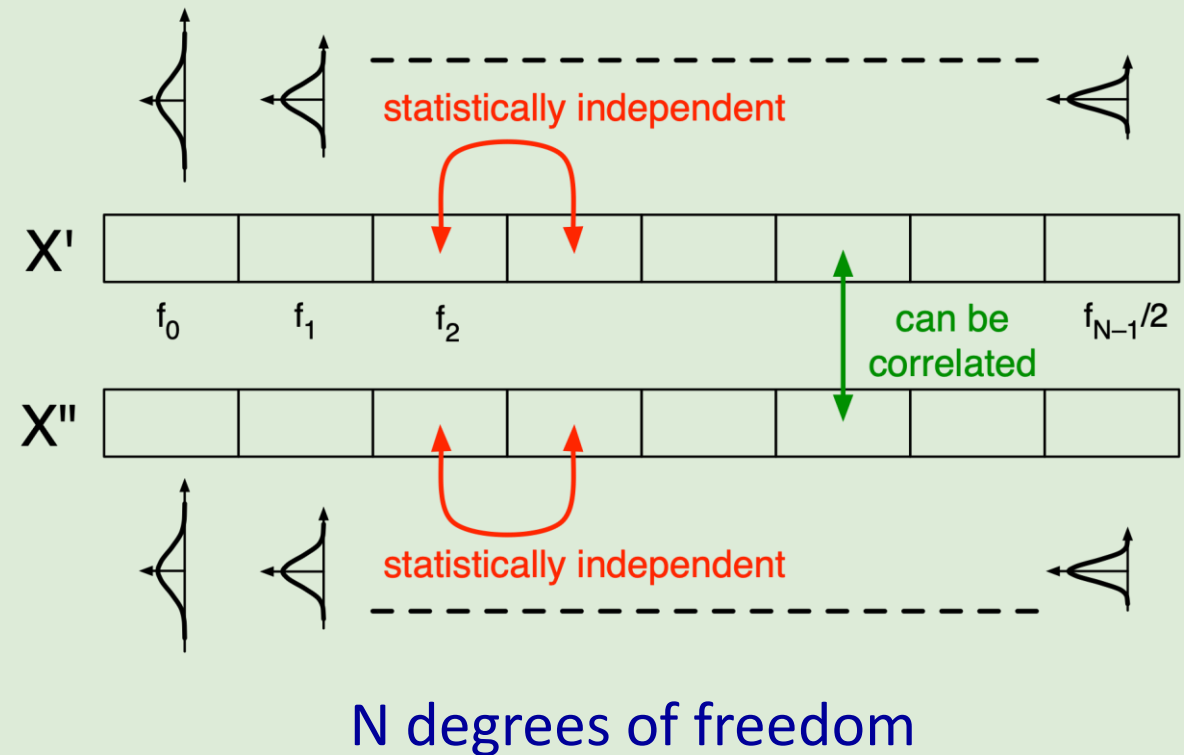
1.  $X'(f)$  and  $X''(f)$  can be correlated
2. in general,  $\mathbb{V}\{X'\} \neq \mathbb{V}\{X''\}$

## 4. $Y = X_1 + X_2$ , zero-mean independent Gaussian

$$\mathbb{V}\{Y\} = \mathbb{V}\{X_1\} + \mathbb{V}\{X_2\}$$

## 5. If $X_1$ and $X_2$ are zero-mean independent Gaussian

1.  $Y = X_1 X_2$  is zero-mean Bessel  $K$
2.  $\mathbb{V}\{Y\} = \mathbb{V}\{X_1\}\mathbb{V}\{X_2\}$



# Gaussian (normal) distribution

$x$  is normal distributed with mean  $\mu$  and variance  $\sigma^2$

$$f(x) = \frac{1}{\sqrt{2\pi} \sigma} \exp\left[-\frac{(x - \mu)^2}{2\sigma^2}\right]$$

$$\mathbb{E}\{f(x)\} = \mu$$

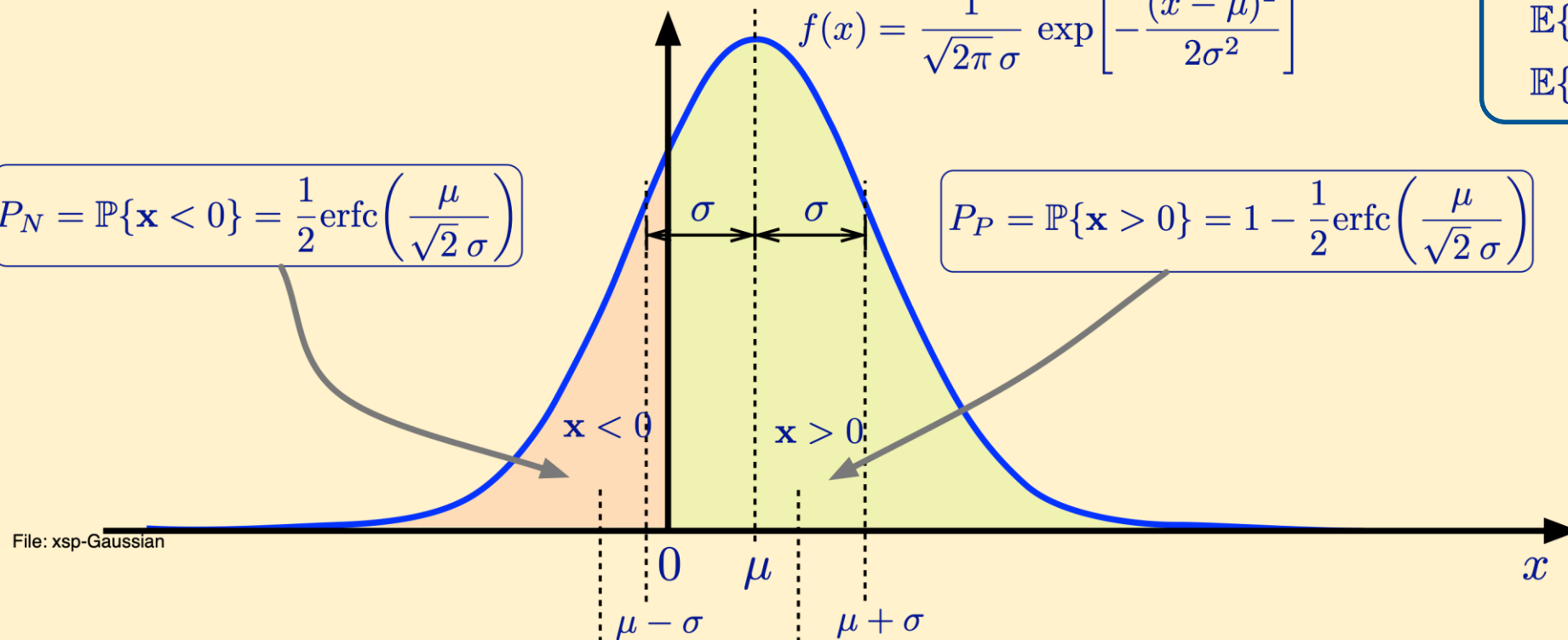
$$\mathbb{E}\{f^2(x)\} = \mu^2 + \sigma^2$$

$$\mathbb{E}\{|f(x) - \mathbb{E}\{f(x)\}|^2\} = \sigma^2$$

$$f(x) = \frac{1}{\sqrt{2\pi} \sigma} \exp\left[-\frac{(x - \mu)^2}{2\sigma^2}\right]$$

$$P_N = \mathbb{P}\{x < 0\} = \frac{1}{2} \operatorname{erfc}\left(\frac{\mu}{\sqrt{2} \sigma}\right)$$

$$P_P = \mathbb{P}\{x > 0\} = 1 - \frac{1}{2} \operatorname{erfc}\left(\frac{\mu}{\sqrt{2} \sigma}\right)$$



$$\mu_N = \mu - \frac{1}{\frac{1}{2} \operatorname{erfc}\left(\frac{\mu}{\sqrt{2} \sigma}\right)} \frac{\sigma}{\sqrt{2\pi} \exp(\mu^2/\sigma^2)}$$

$$\mu_P = \mu + \frac{1}{1 - \frac{1}{2} \operatorname{erfc}\left(\frac{\mu}{\sqrt{2} \sigma}\right)} \frac{\sigma}{\sqrt{2\pi} \exp(\mu^2/\sigma^2)}$$

# Sum and average of random variables

1. The central limit theorem states that

For large  $m$ , the PDF of the sum of  $m$  statistically independent processes tends to a Gaussian distribution

2. Let  $X = X_1 + X_2 + \dots + X_m$  be the sum of  $m$  processes of mean  $\mu_1, \mu_2 \dots \mu_m$  and variance  $\sigma_1^2, \sigma_2^2, \dots \sigma_m^2$ . The process  $X$  tends to Gaussian PDF, expectation

$$\text{Expectation } \mathbb{E}\{X\} = \mu_1 + \mu_2 + \dots + \mu_m$$

$$\text{Variance } \sigma^2 = \sigma_1^2 + \sigma_2^2 + \dots + \sigma_m^2$$

3. The average  $\langle X \rangle_m = \frac{1}{m} (X_1 + X_2 + \dots + X_m)$  has Gaussian PDF,

$$\mathbb{E}\{X\} = \frac{1}{m} (\mu_1 + \mu_2 + \dots + \mu_m), \text{ and}$$

$$\sigma^2 = \frac{1}{m} (\sigma_1^2 + \sigma_2^2 + \dots + \sigma_m^2)$$

Since white noise and flicker noise arise from the sum of a large number of small-scale phenomena, they are Gaussian distributed

PDF = Probability Density Function

# Children of the Gaussian distribution

Chi-square

$$\chi^2 = \sum_i x_i^2$$

Bessel  $K_0$

$$x = x_1 x_2$$

Rayleigh

$$x = \sqrt{x_1^2 + x_2^2}$$

One-Sided  
Gaussian

# Chi-square ( $\chi^2$ ) distribution

## Definition

DF = degrees of freedom

$x_i$  are normal distributed variables  
zero mean, and variance  $\sigma^2$

$$\chi^2 = \sum_{i=1}^r x_i^2$$

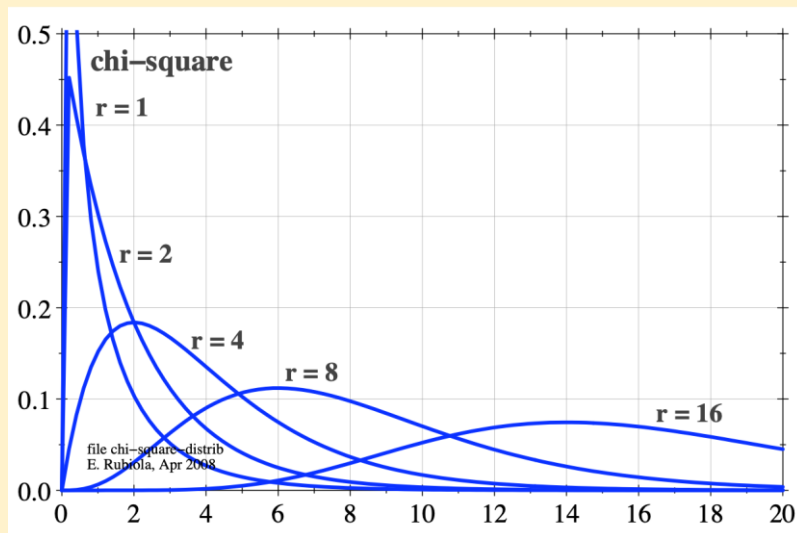
is  $\chi^2$  distributed with  $r$  DF

## Sum

The sum of  $m$   $\chi^2$ -distributed variables

$$\chi^2 = \sum_{j=1}^m \chi_j^2, \quad r = \sum_{j=1}^m r_j$$

has  $\chi^2$  distribution with  $r = m$  DF



$$f(x) = \frac{x^{\frac{r}{2}-1} e^{-\frac{x}{2}}}{\Gamma\left(\frac{1}{2}r\right) 2^{\frac{r}{2}}} \quad x \geq 0$$

$$\mathbb{E}\{f(x)\} = \sigma^2 r$$

$$\mathbb{E}\{[f(x)]^2\} = \sigma^4 r(r+2)$$

$$\mathbb{E}\{|f(x) - \mathbb{E}\{f(x)\}|^2\} = 2\sigma^4 r$$

$$z! = \Gamma(z+1), \quad z \in \mathbb{N}$$



# Averaging $m$ complex $\chi^2$ variables

averaging  $m$  variables  $|X|^2$ , complex  $X = X' + iX''$ ,  
yields a  $\chi^2$  distribution with  $r = 2m$

$$\frac{1}{m} \chi^2 = \frac{1}{m} \sum_{j=1}^m (X'_j)^2 + (X''_j)^2$$

$$\mathbb{E} \left\{ \frac{1}{m} f(x) \right\} = \frac{\sigma^2 r}{m} = 2\sigma^2$$

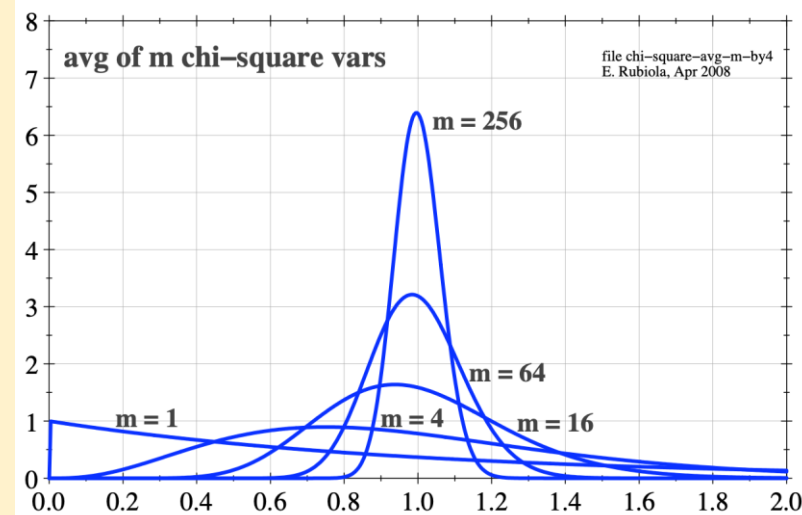
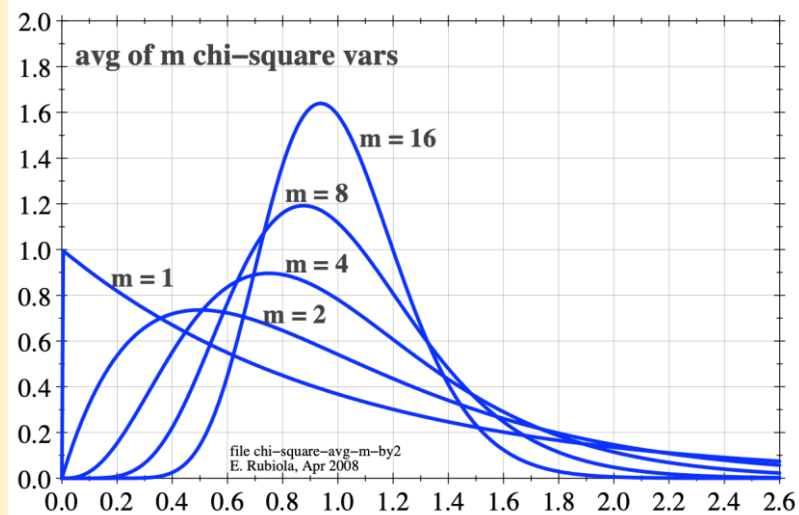
$$\mathbb{E} \left\{ \left| \frac{1}{m} f(x) - \mathbb{E} \left\{ \frac{1}{m} f(x) \right\} \right|^2 \right\} = \frac{2\sigma^4 r}{m^2} = \frac{4\sigma^4}{m}$$

$$\frac{\text{dev}}{\text{avg}} = \frac{1}{\sqrt{m}}$$

relevant case:  $\sigma^2 = 1/2$

$$\text{avg} = 1$$

$$\text{dev} = \frac{1}{\sqrt{m}}$$



# Product of independent zero-mean Gaussian random variables

$x_1$  and  $x_2$  are normal distributed with zero mean and variance  $\sigma_1^2, \sigma_2^2$

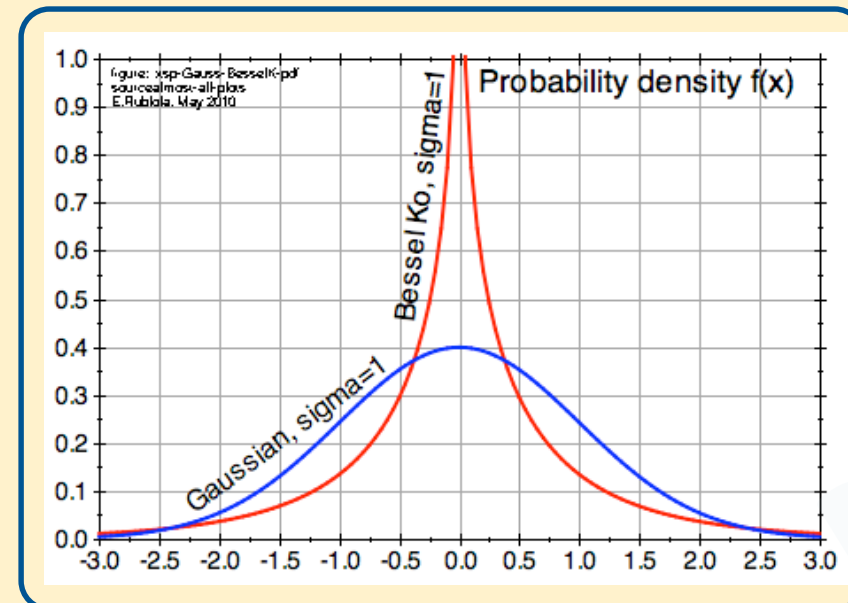
$$x = x_1 x_2$$

$x$  has Bessel  $K_0$  distribution with variance  $\sigma^2 = \sigma_1^2 \sigma_2^2$

$$f(x) = \frac{1}{\pi\sigma} K_0 \left( -\frac{|x|}{\sigma} \right)$$

$$\mathbb{E}\{f(x)\} = 0$$

$$\mathbb{E}\{|f(x) - \mathbb{E}\{f(x)\}|^2\} = \sigma^2$$



# Bessel $K_0$ distribution

$x_1$  and  $x_2$  are normal distributed with zero mean and variance  $\sigma_1^2, \sigma_2^2$

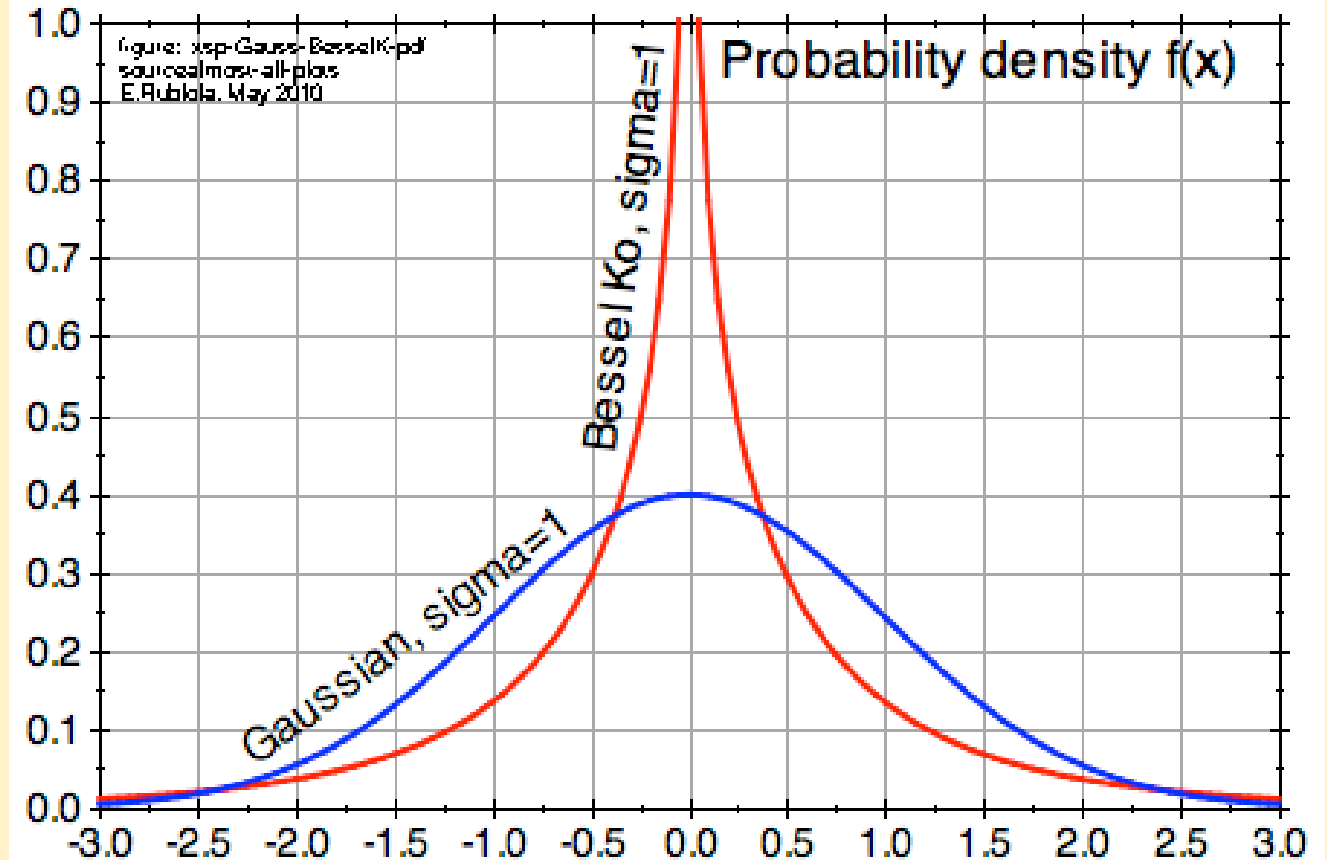
$$x = x_1 x_2$$

$x$  has Bessel  $K_0$  distribution with variance  $\sigma^2 = \sigma_1^2 + \sigma_2^2$

$$f(x) = \frac{1}{\pi\sigma} K_0\left(-\frac{|x|}{\sigma}\right)$$

$$\mathbb{E}\{f(x)\} = 0$$

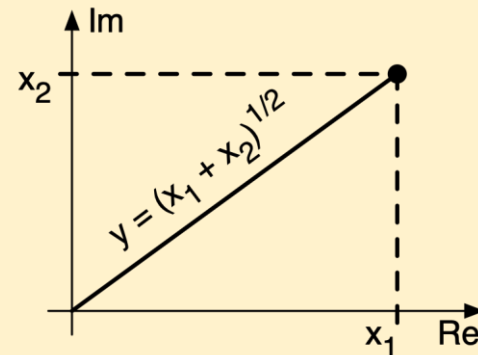
$$\mathbb{E}\{|f(x) - \mathbb{E}\{f(x)\}|^2\} = \sigma^2$$



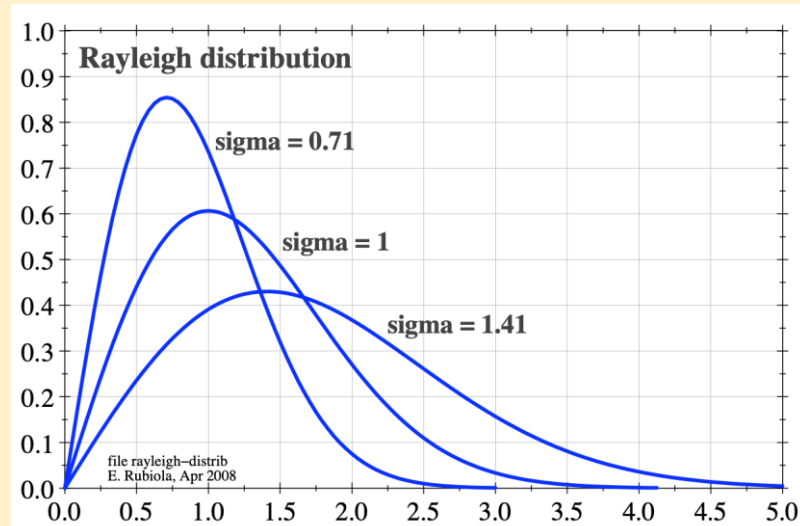
# Rayleigh distribution

$x_1$  and  $x_2$  are normal distributed with zero mean and equal variance  $\sigma^2$

$$x = \sqrt{x_1^2 + x_2^2}$$



$x$  is Rayleigh-distributed



$$f(x) = \frac{x}{\sigma^2} \exp\left(-\frac{x^2}{2\sigma^2}\right) \quad x \geq 0$$

$$\mathbb{E}\{f(x)\} = \sqrt{\frac{\pi}{2}} \sigma$$

$$\mathbb{E}\{f^2(x)\} = 2\sigma^2$$

$$\mathbb{E}\{|f(x) - \mathbb{E}\{f(x)\}|^2\} = \frac{4 - \pi}{2} \sigma^2$$

Rayleigh distribution with  $\sigma^2 = 1/2$

quantity with $\sigma^2 = 1/2$	value [10 log( ), dB]
average = $\sqrt{\frac{\pi}{4}}$	0.886 [-0.525]
deviation = $\sqrt{1 - \frac{\pi}{4}}$	0.463 [-3.34]
$\frac{\text{dev}}{\text{avg}} = \sqrt{\frac{4}{\pi} - 1}$	0.523 [-2.82]
$\frac{\text{avg} + \text{dev}}{\text{avg}} = 1 + \sqrt{\frac{4}{\pi} - 1}$	1.523 [+1.83]
$\frac{\text{avg} - \text{dev}}{\text{avg}} = 1 - \sqrt{\frac{4}{\pi} - 1}$	0.477 [-3.21]
$\frac{\text{avg} + \text{dev}}{\text{avg} - \text{dev}} = \frac{1 + \sqrt{4/\pi - 1}}{1 - \sqrt{4/\pi - 1}}$	3.19 [5.04]

# One-sided Gaussian distribution

$x$  is normal distributed with zero mean and variance  $\sigma^2$

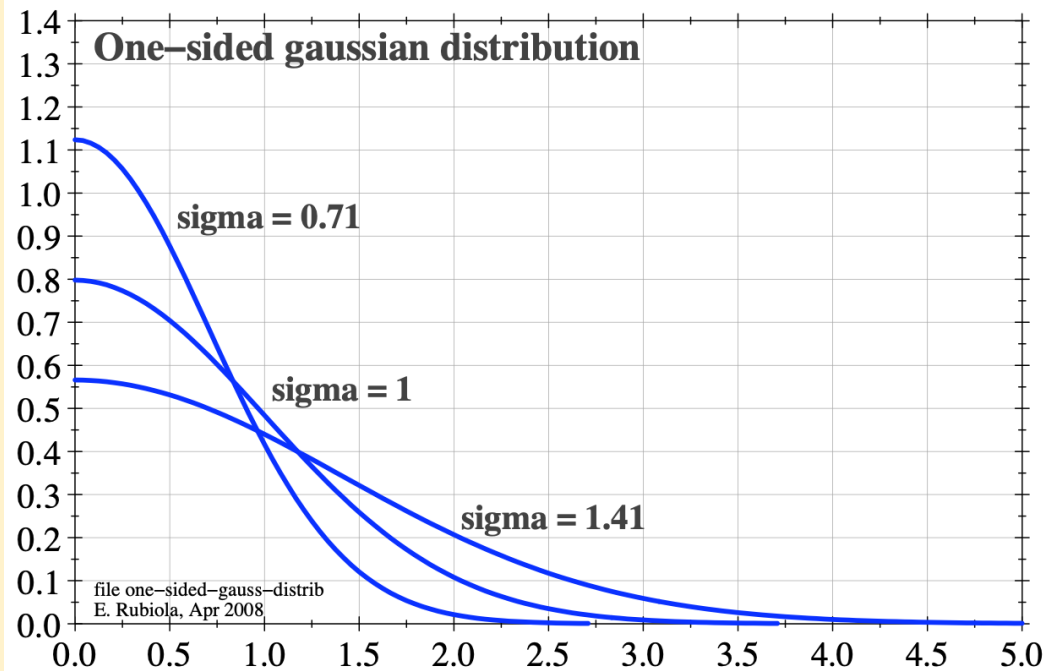
$$y = |x|$$

$$f(x) = 2 \frac{1}{\sqrt{2\pi} \sigma} \exp\left(-\frac{x^2}{2\sigma^2}\right)$$

$$\mathbb{E}\{f(x)\} = \sqrt{\frac{2}{\pi}} \sigma$$

$$\mathbb{E}\{f^2(x)\} = \sigma^2$$

$$\mathbb{E}\{|f(x) - \mathbb{E}\{f(x)\}|^2\} = \left(1 - \frac{2}{\pi}\right) \sigma^2$$



one-sided Gaussian distribution with  $\sigma^2 = 1/2$

quantity with $\sigma^2 = 1/2$	value [10 log( ), dB]
average = $\sqrt{\frac{1}{\pi}}$	0.564 [-2.49]
deviation = $\sqrt{\frac{1}{2} - \frac{1}{\pi}}$	0.426 [-3.70]
$\frac{\text{dev}}{\text{avg}} = \sqrt{\frac{\pi}{2} - 1}$	0.756 [-1.22]
$\frac{\text{avg} + \text{dev}}{\text{avg}} = 1 + \sqrt{\frac{1}{2} - \frac{1}{\pi}}$	1.756 [+2.44]
$\frac{\text{avg} - \text{dev}}{\text{avg}} = 1 - \sqrt{\frac{1}{2} - \frac{1}{\pi}}$	0.244 [-6.12]
$\frac{\text{avg} + \text{dev}}{\text{avg} - \text{dev}} = \frac{1 + \sqrt{1/2 - 1/\pi}}{1 - \sqrt{1/2 - 1/\pi}}$	7.18 [8.56]



# Applications of the Cross Spectrum Measurement

Enrico Rubiola

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INRiM, Torino, Italy

home page <http://rubiola.org>

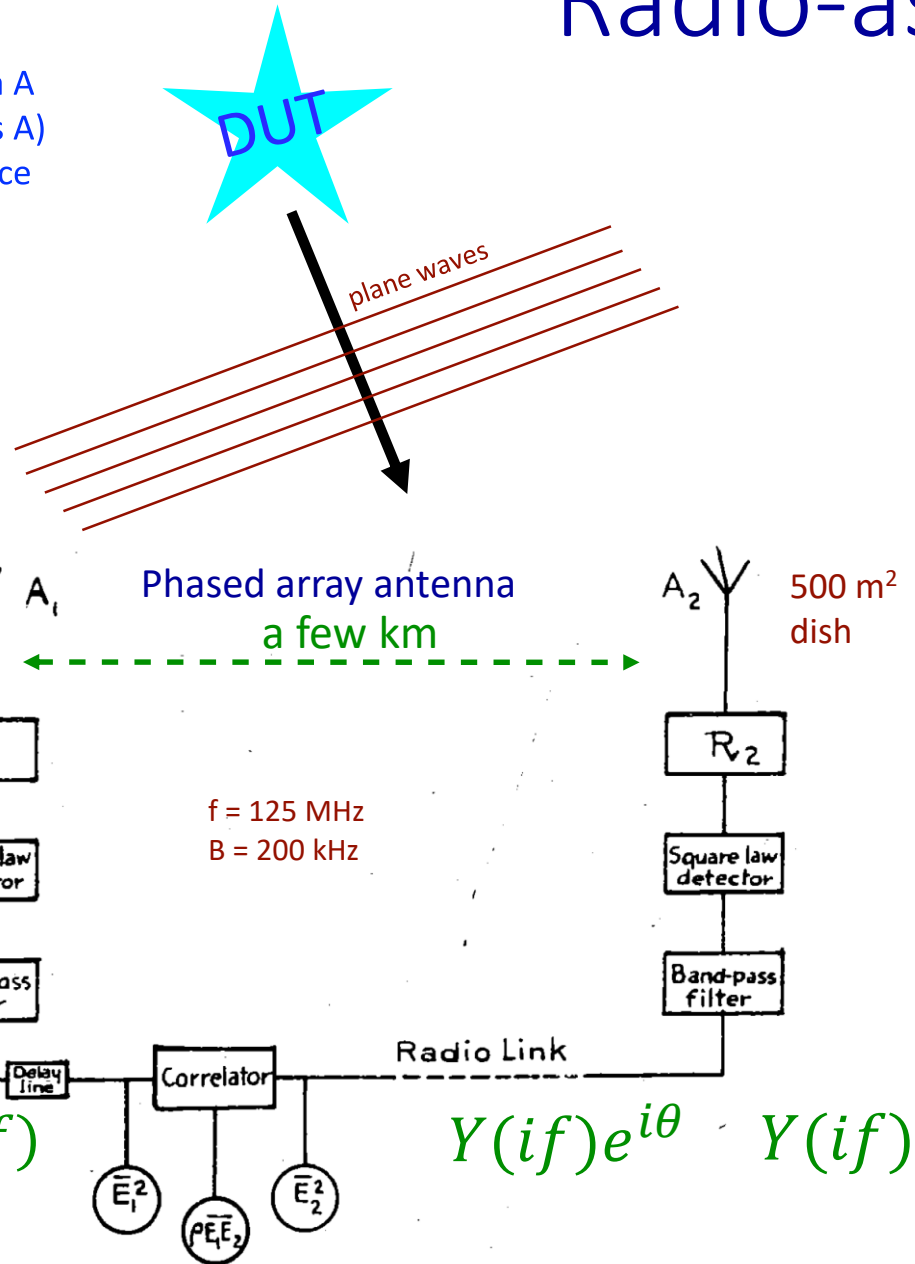
# Summary

- Radio-astronomy (Hanbury-Brown, 1952)
- Early implementations
- Radiometry (Allred, 1962)
- Noise calibration (Spietz, 2003)
- Frequency noise (Vessot 1964)
- Phase noise (Walls 1976)
- Dual delay line system (Lance, 1982)
- Phase noise (Rubiola 2000 & 2002)
- Effect of amplitude noise (Rubiola, 2007)
- Frequency stability of a resonator (Rubiola)
- Dual-mixer time-domain instrument (Allan 1975, Stein 1983)
- Amplitude noise & laser RIN (Rubiola 2006)
- Noise of a power detector (Grop & Rubiola)
- Noise in chemical batteries (Walls 195)
- Semiconductors (Sampietro RSI 1999)
- Electromigration in thin films (Stoll 1989)
- Fundamental definition of temperature
- Hanbury Brown - Twiss effect (Hanbury-Brown & Twiss 1956, Glattli 2004)

The real fun starts here

# Radio-astronomy

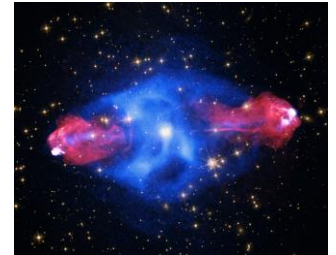
Cassiopeia A  
(or Cygnus A)  
radio source



Measurement of the apparent angular size of stellar radio sources

Jodrell Bank, Manchester, UK

$\alpha$  Cigni (Deneb)



© NASA

$\alpha$  Cassiopeiae  
(Schedar)

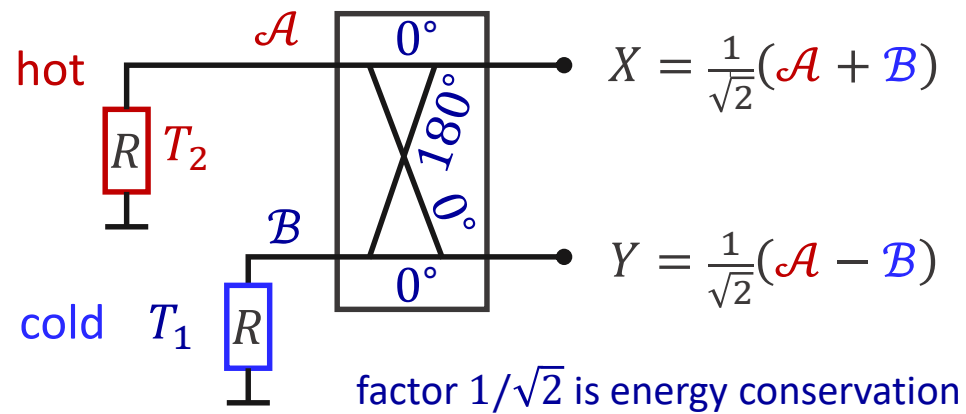


© NASA

- The radio link breaks the hypothesis of symmetry of the two channels, introducing a phase  $\theta$
- The cross spectrum is complex
- The antenna directivity results from the phase relationships
- The phase of the cross spectrum indicates the direction of the radio source



# Radiometry & Johnson thermometry

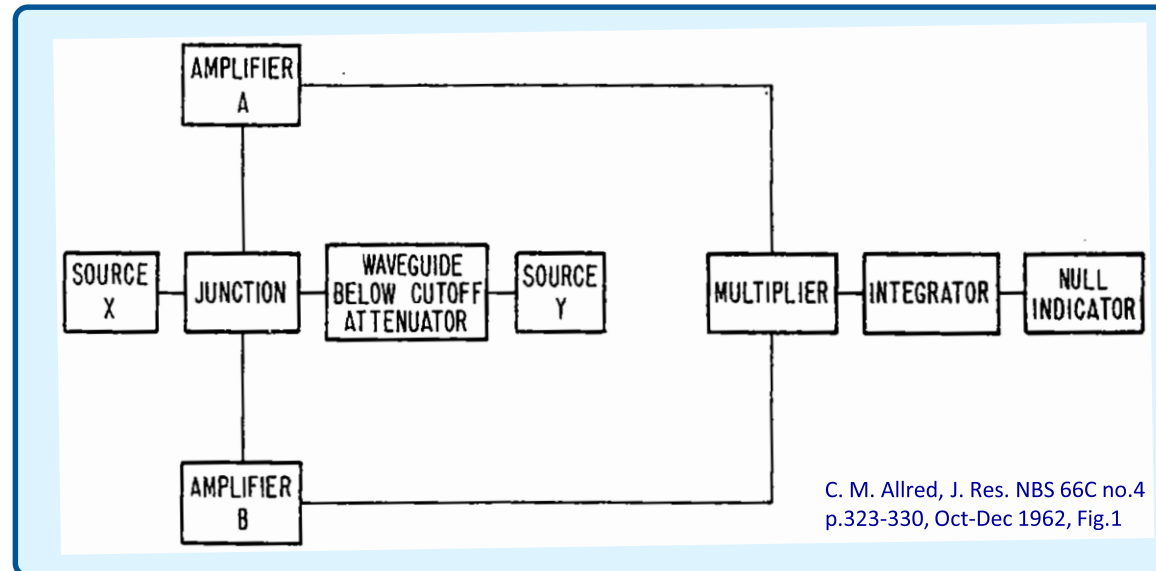


Temperature difference

$$S_{yx} = \frac{1}{2}k(T_2 - T_1)$$

$$T_2 - T_1 < 0 \Rightarrow S_{yx} < 0$$

See also E.Rubiola, V.Giordano, RSI 73(6), June 2002



noise comparator

C. M. Allred, A precision noise spectral density comparator, J. Res. NBS 66C no.4 p.323-330, Oct-Dec 1962

Article made publicly available by NIST,  
[https://nvlpubs.nist.gov/nistpubs/jres/66C/jresv66Cn4p323\\_A1b.pdf](https://nvlpubs.nist.gov/nistpubs/jres/66C/jresv66Cn4p323_A1b.pdf)

# Conceptual implementation of the Kelvin

Boltzmann constant  $k = 1.380649 \times 10^{-23}$  J/K exact ( $\geq 20$  May 2019)

thermal noise

$$S = kT$$

high accuracy of  $I$

shot noise

$$S = 2eIR$$

with a dc instrument

Poisson process

$$\mu = \sigma^2$$



Thermal noise  
 $N = kT$



**Boltzmann constant**

Allred noise  
comparator

→ null

DC  
voltmeter

Josephson effect  
 $V_{DC} = hv / 2e$

**Planck constant**  
**Electron charge**  
**Second (Cesium)**

Property of the Poisson process

$$\mu = \sigma^2$$

# Noise calibration

thermal noise

$$S = kT$$

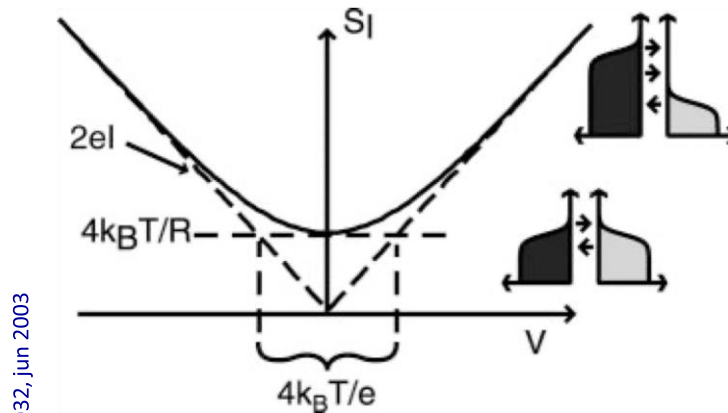
high accuracy of  $I$

shot noise

$$S = 2eIR$$

with a dc instrument

Compare shot and thermal noise with a noise bridge



L. Spietz & al., Science 300(20) p. 1929-1932, jun 2003

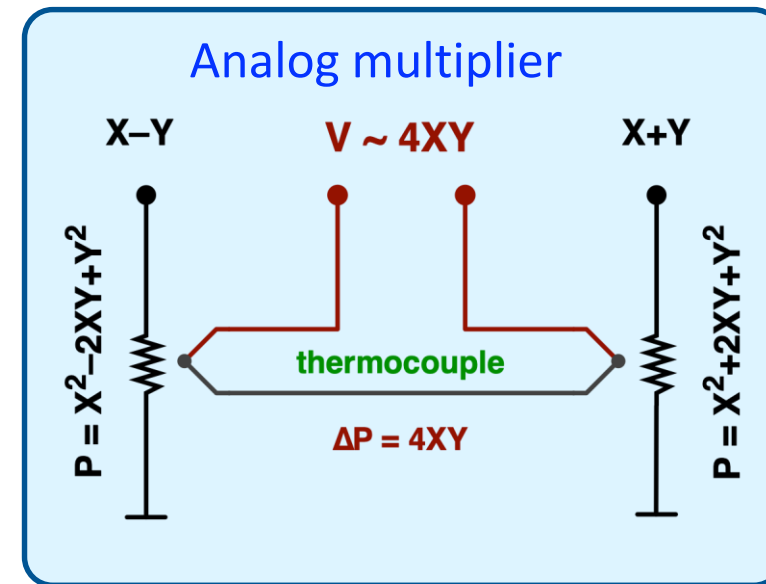
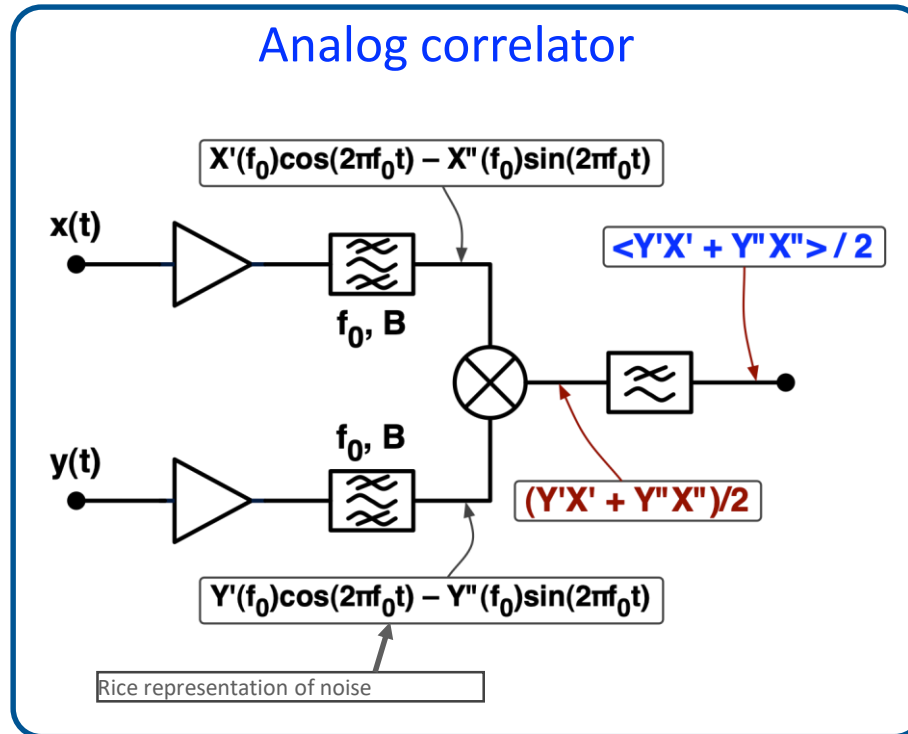
**Fig. 1.** Theoretical plot of current spectral density of a tunnel junction (Eq. 3) as a function of dc bias voltage. The diagonal dashed lines indicate the shot noise limit, and the horizontal dashed line indicates the Johnson noise limit. The voltage span of the intersection of these limits is  $4k_B T/e$  and is indicated by vertical dashed lines. The bottom inset depicts the occupancies of the states in the electrodes in the equilibrium case, and the top inset depicts the out-of-equilibrium case where  $eV \gg k_B T$ .

In a tunnel junction, theory predicts the amount of shot and thermal noise

L. Spietz & al., Primary electronic thermometry using the shot noise of a tunnel junction, Science 300(20) p. 1929-1932, jun 2003

# Early implementations

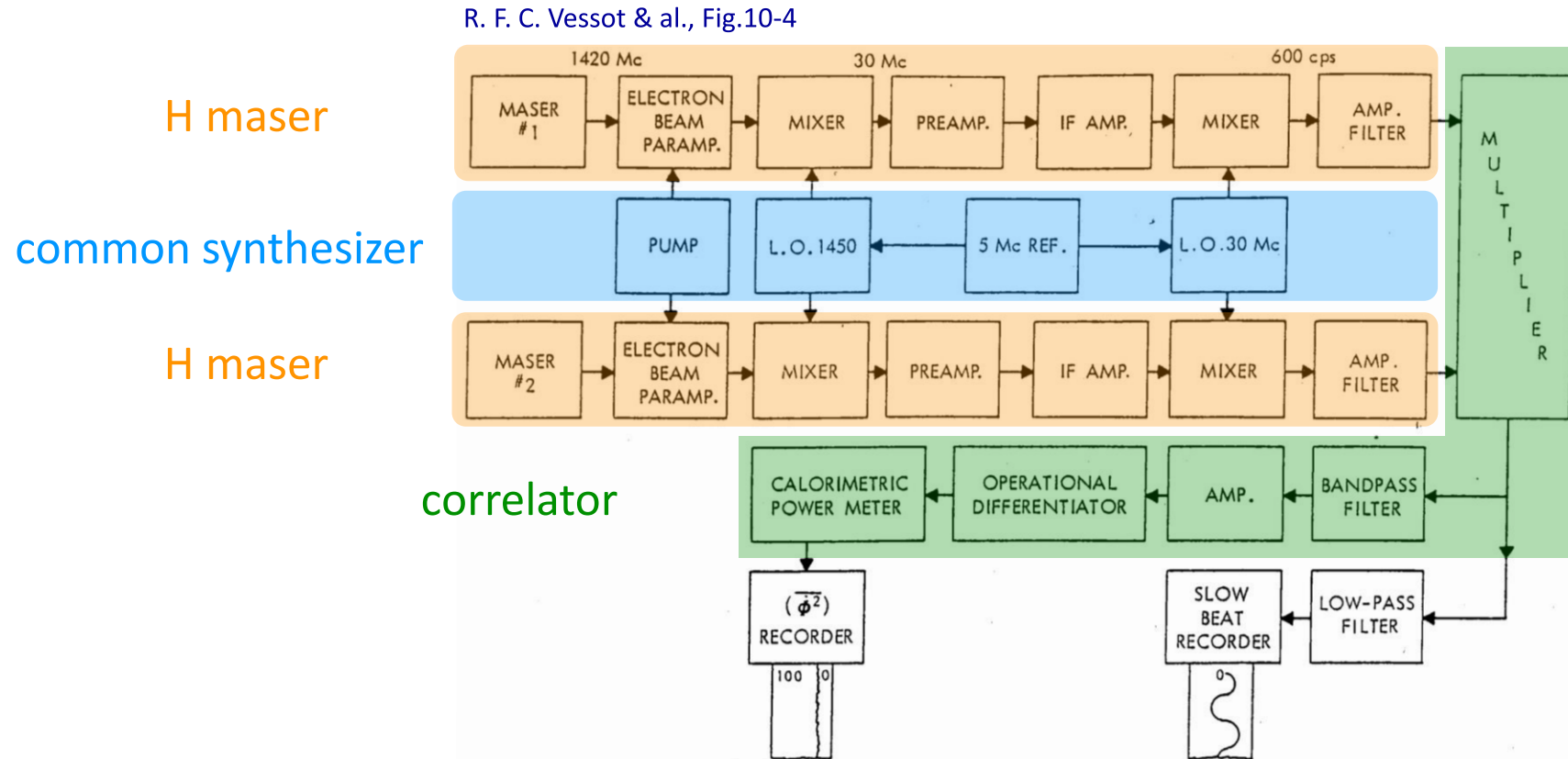
1940-1950 technology



Spectral analysis at the single frequency  $f_0$ , in the bandwidth  $B$   
 Need a filter pair for each Fourier frequency

# Frequency noise of a H-maser

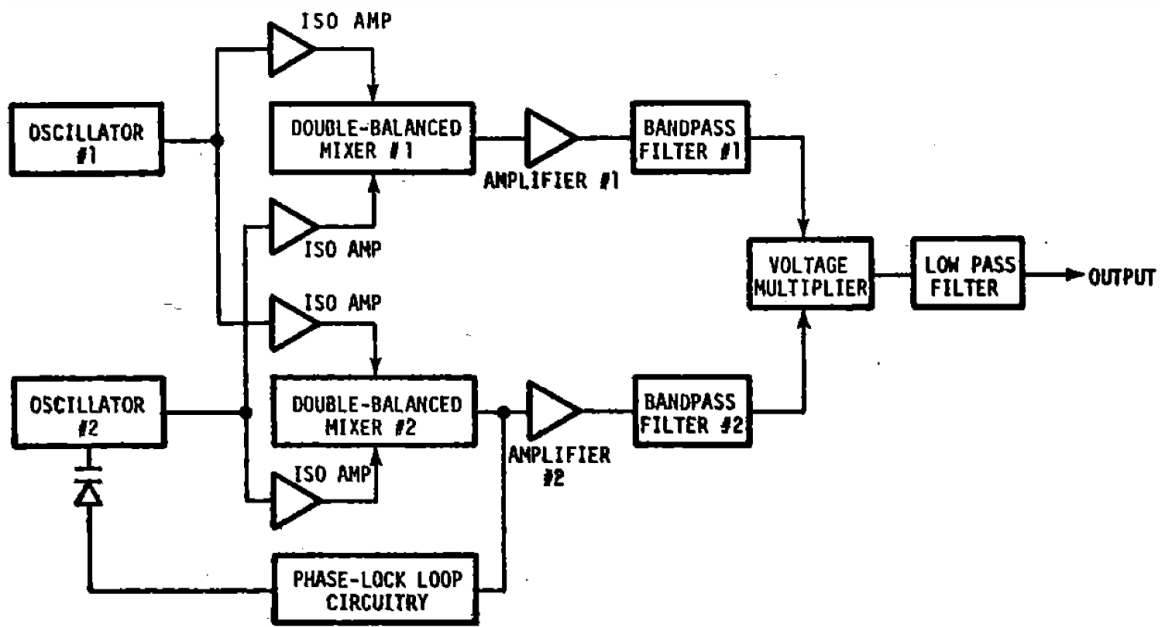
For the lectures on oscillators



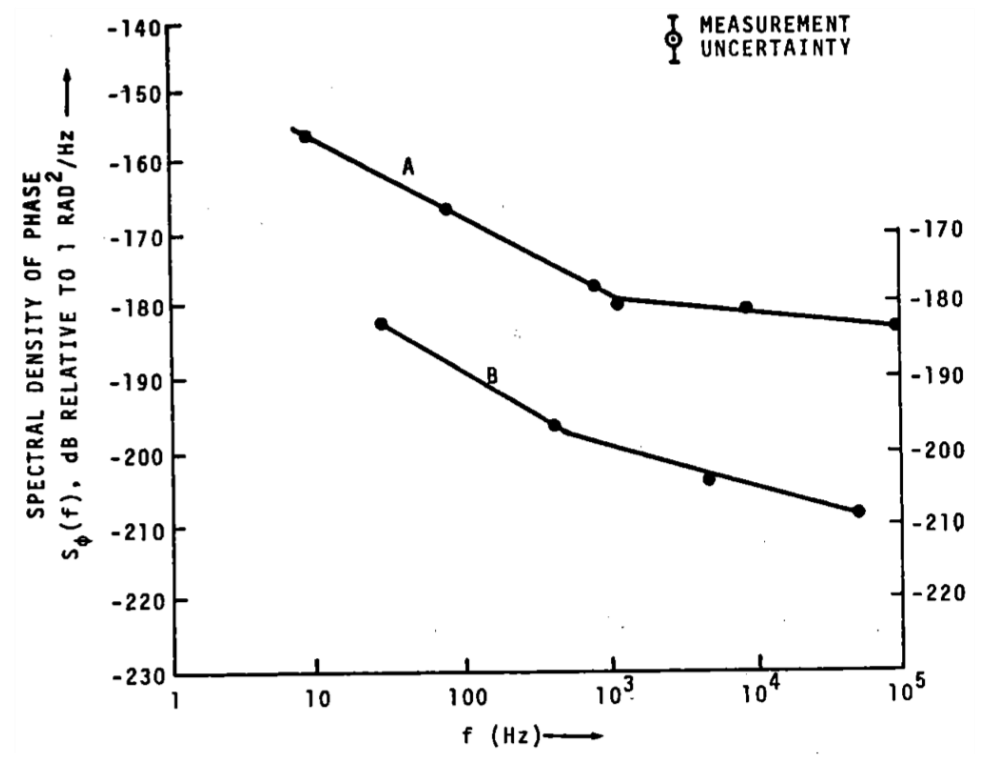
# Phase noise measurement

For the lectures on oscillators

F.L. Walls & al, Proc. 30th FCS pp.269-274, 1976, Fig.7



(relatively) large correlation bandwidth provides low noise floor in a reasonable time

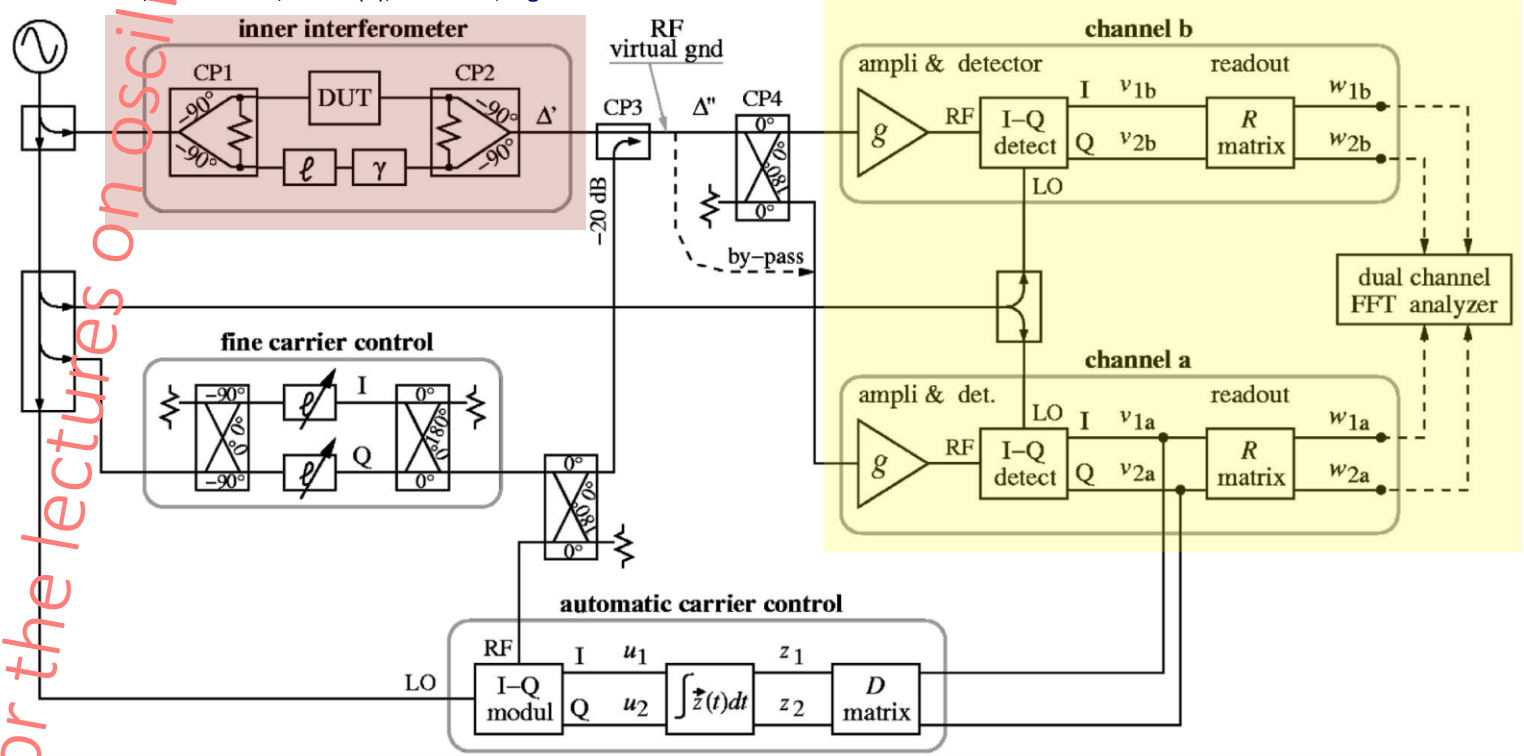


F.L. Walls & al, Proc. 30th FCS pp.269-274, 1976, Fig.8

# Phase Noise Measurement

For the lectures on oscillators

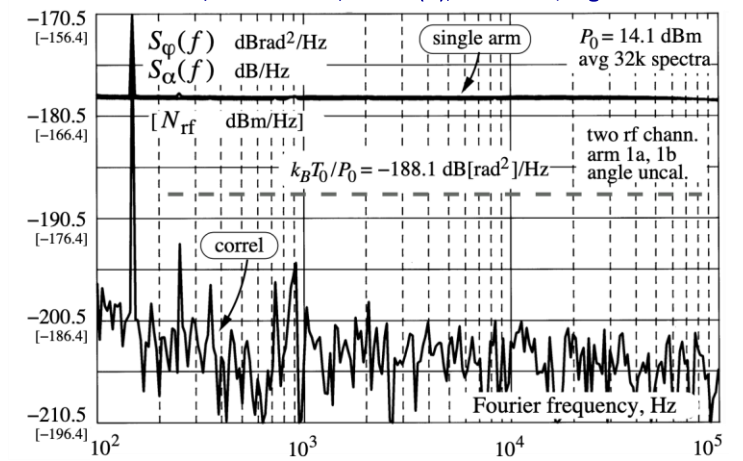
E.Rubiola, V.Giordano, RSI 73(6), Jun 2002, Fig.2



E. Rubiola, V. Giordano, Rev. Sci. Instrum. 71(8) p.3085-3091, aug 2000  
 E. Rubiola, V. Giordano, Rev. Sci. Instrum. 73(6) pp.2445-2457, jun 2002

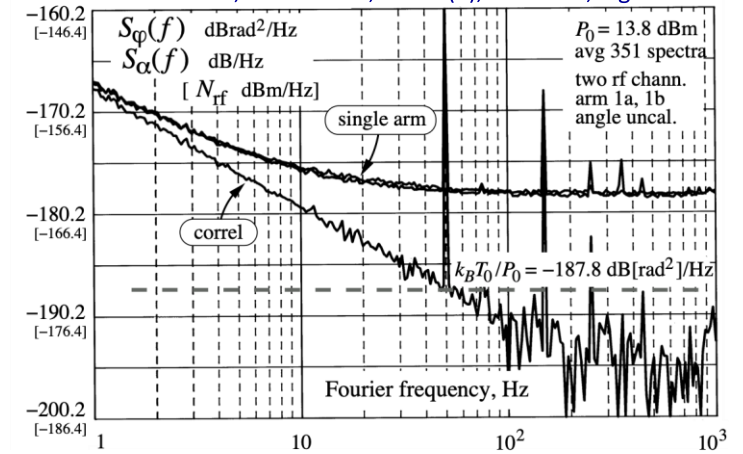
## background noise

E.Rubiola, V.Giordano, RSI 73(6), Jun 2002, Fig.10



## by-step attenuator

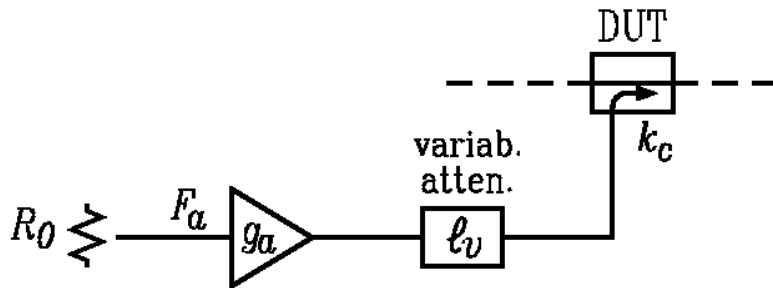
E.Rubiola, V.Giordano, RSI 73(6), Jun 2002, Fig.11



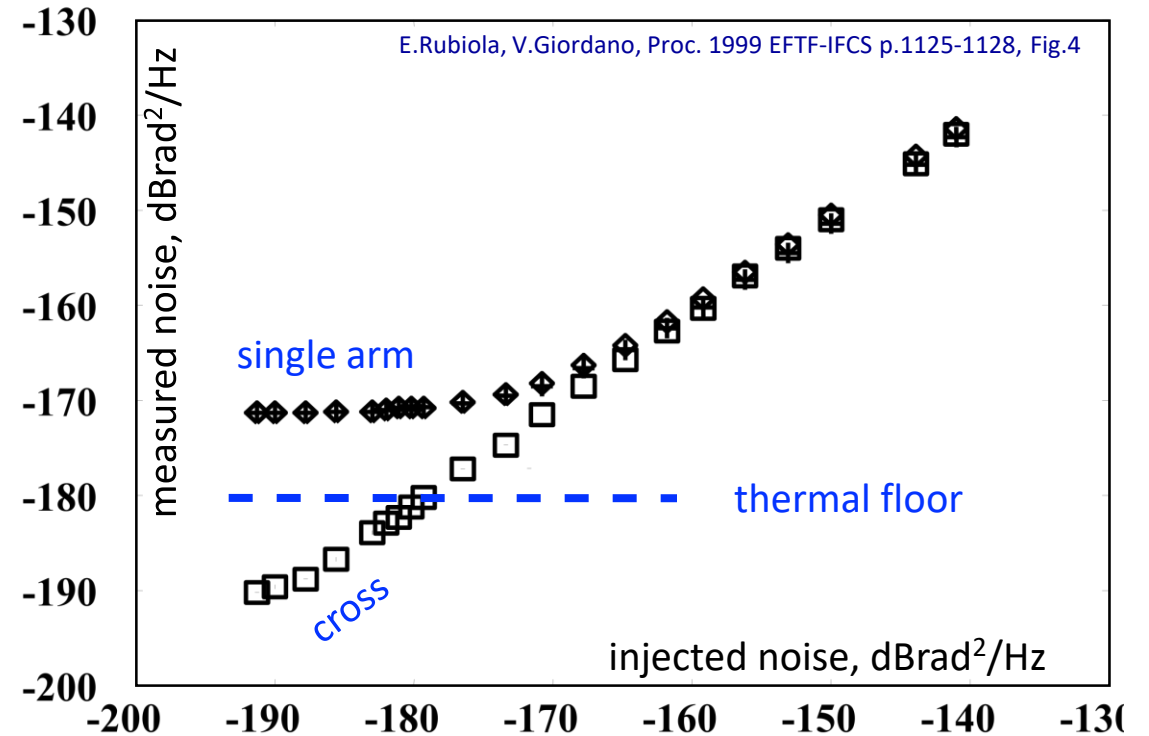
# Below the standard thermal floor

For the lectures on oscillators

100 MHz prototype,  
carrier power  $P_o = 8$  dBm



E.Rubiola, V.Giordano, Proc. 1999 EFTF-IFCS p.1125-1128, Fig.3

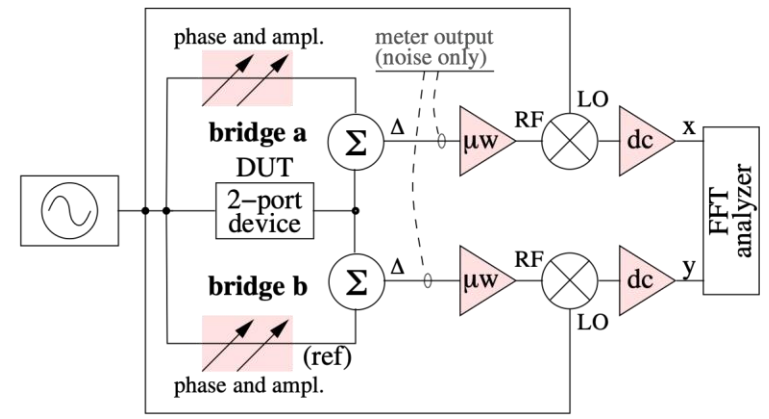
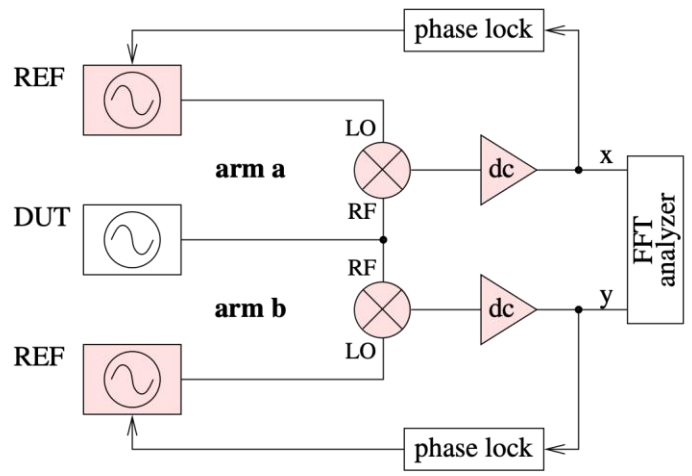
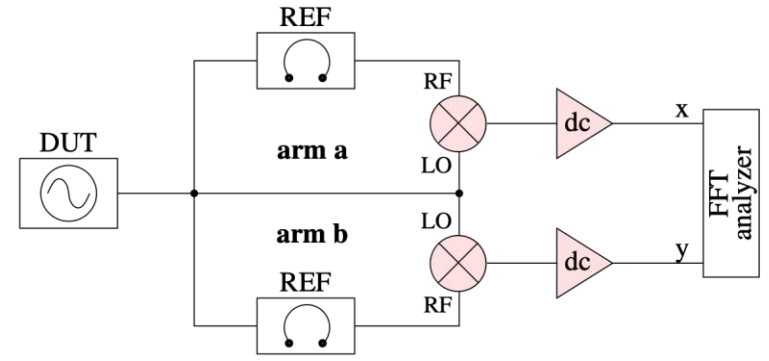
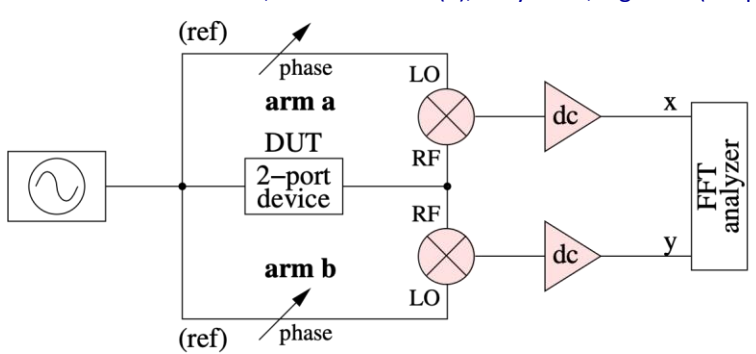




# Phase noise

For the lectures on oscillators

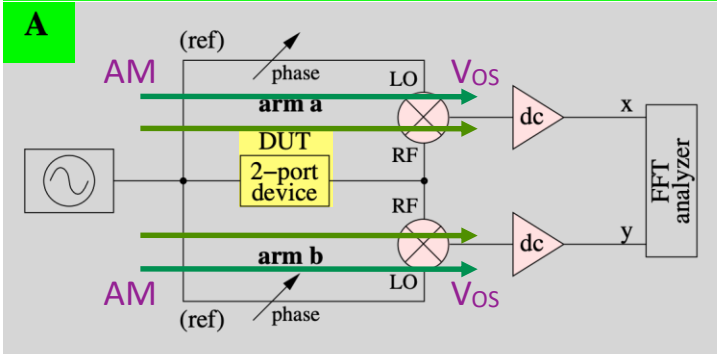
E. Rubiola and R. Boudot, IEEE T UFFC 54(5), May 2007, Fig.2A-D (adapted)



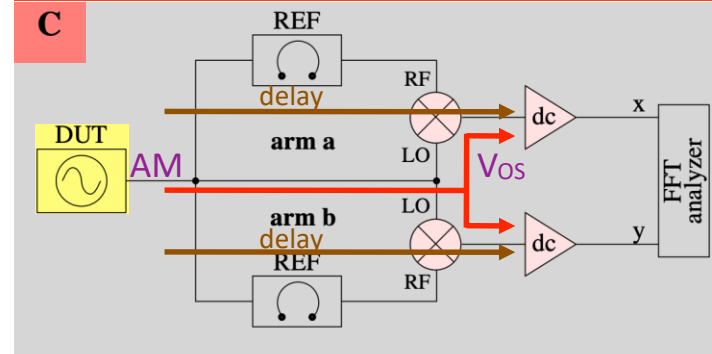
# Effect of amplitude noise

For the lectures on oscillators

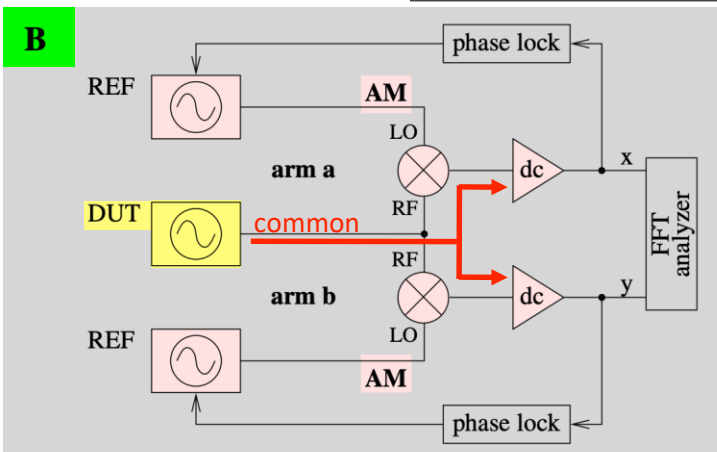
Should set both channels at the sweet point, if exists



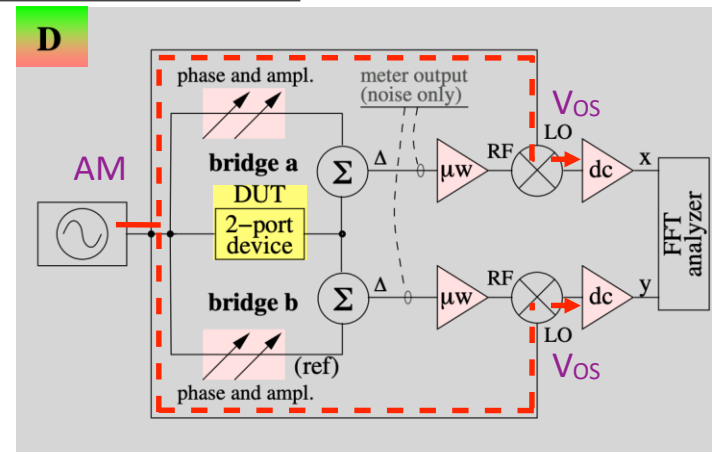
The delay de-correlates the two inputs, so there is no sweet point



pink: noise rejected by correlation and averaging



Should set both channels at the sweet point of the RF input, if exists, by offsetting the PLL or by biasing the IF

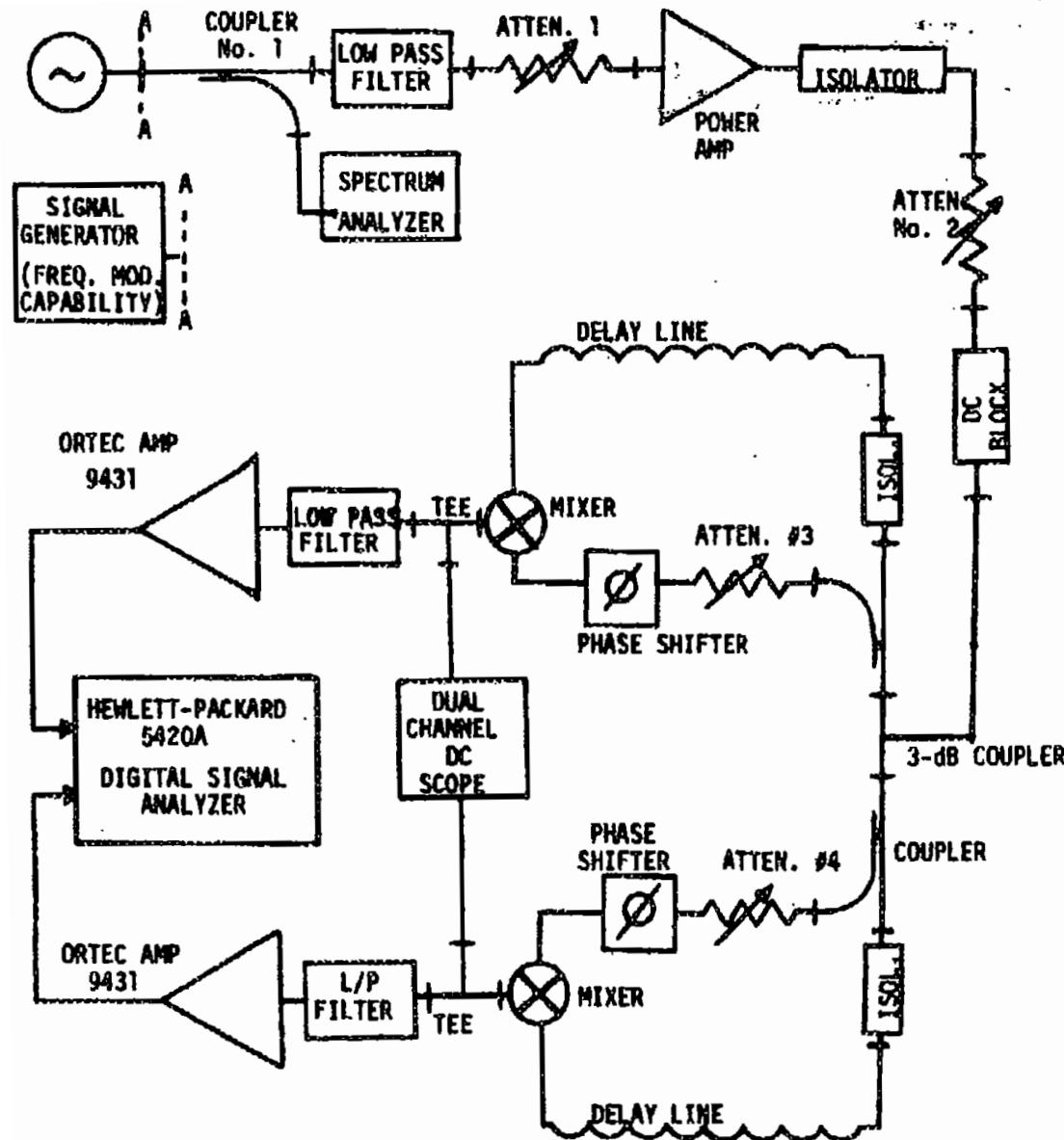


The effect of the AM noise is strongly reduced by the RF amplification

# Dual-delay-line method

For the lectures on oscillators

A.L. Lance et al., ISA Transact. 21(4), Apr 1982, Fig.6



(arguably) Original idea by  
D. Halford's NBS notebook F10 p.19-38, apr 1975

First published: A. L. Lance & al, CPEM Digest, 1978

The delay line converts the frequency noise into phase noise

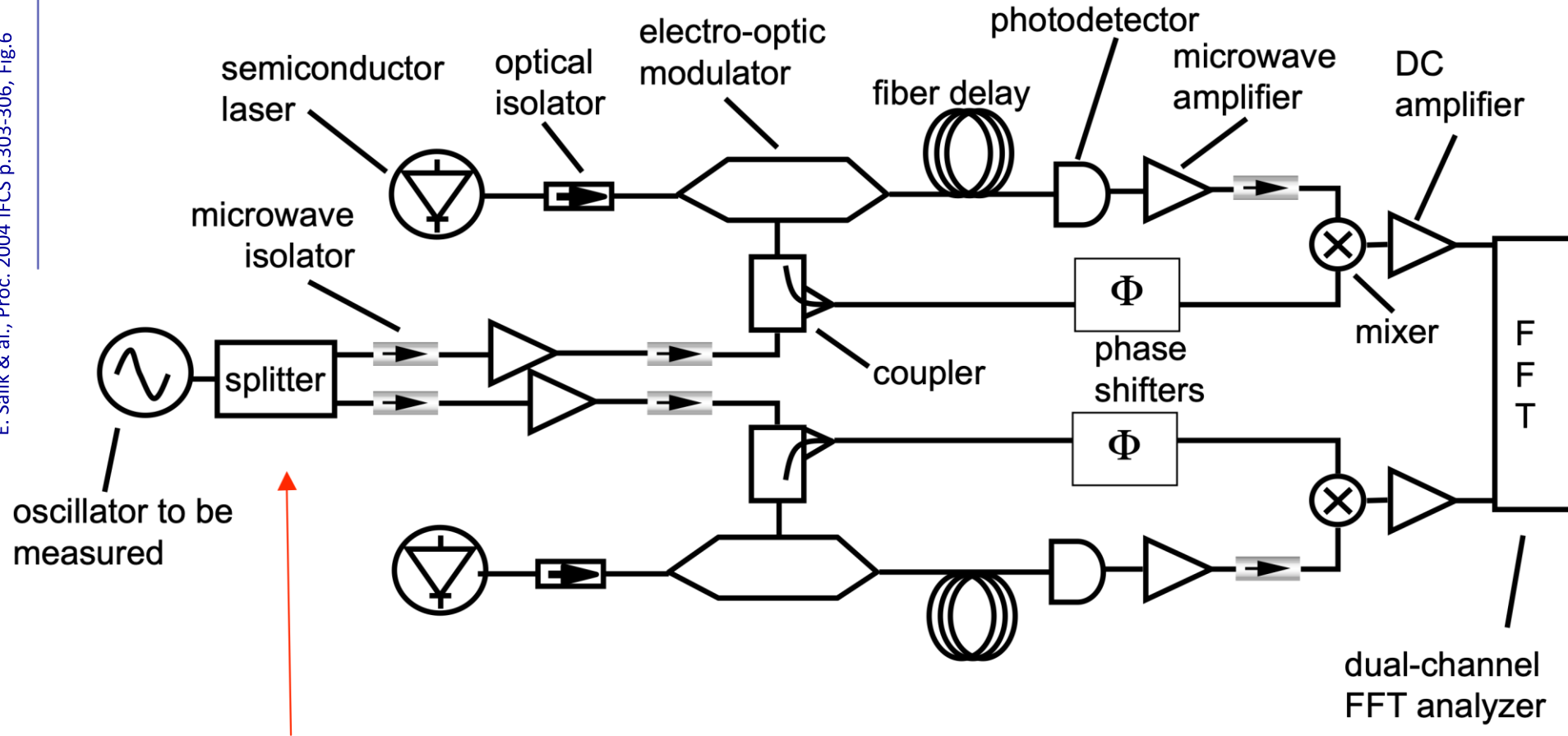
The high loss of the coaxial cable limits the maximum delay

Updated version:  
The optical fiber provides long delay with low attenuation  
(0.2 dB/km or 0.04 dB/ $\mu$ s)

A.L. Lance, W.D. Seal, F. Labaar, Phase Noise Measurement Systems, ISA Transact. 21(4) p.37-84, Apr 1982

# Optical dual-delay-line

Two completely separate systems measure the same oscillator under test



E. Salik & al., Proc. 2004 IFCS p.303-306, Fig.6

For the lectures on oscillators

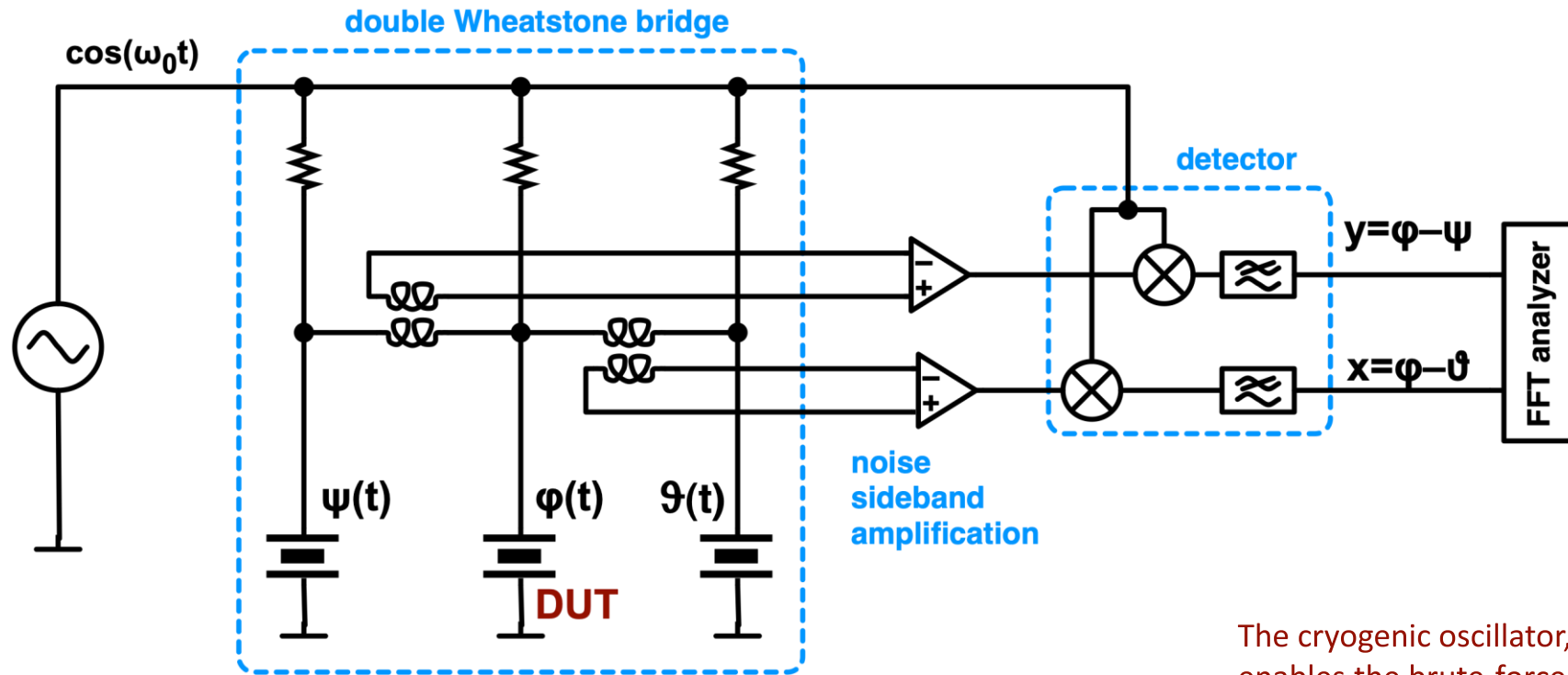
The only common part of the setup is the power splitter.

E. Salik, N. Yu, L. Maleki, E. Rubiola, Proc. IFCS, Montreal, Aug 2004 p.303-306

Volyanskiy & al., JOSAB 25(12) 2140-2150, Dec.2008. Also arXiv:0807.3494v1 [physics.optics] July 2008

# Frequency stability of a resonator

For the lectures on oscillators



The cryogenic oscillator,  $3 \times 10^{-16}$  stability, enables the brute-force measurement of a single resonator

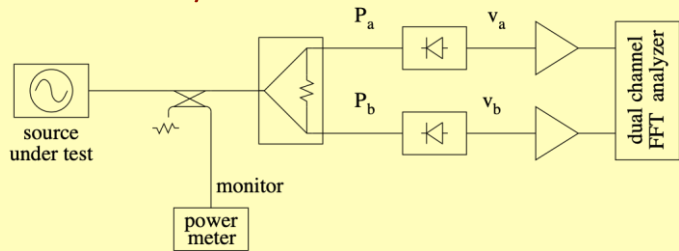
- Bridge in equilibrium
  - The amplifier cannot flicker around  $\omega_0$ , which it does not know
- The fluctuation of the resonator natural frequency is estimated from phase noise
- Q matching prevents the master-oscillator noise from being taken in
- Correlation removes the noise of the instruments and the reference resonators

# Amplitude noise & laser RIN

- Cannot measure the background removing the DUT
- Correlation enables to validate the instrument

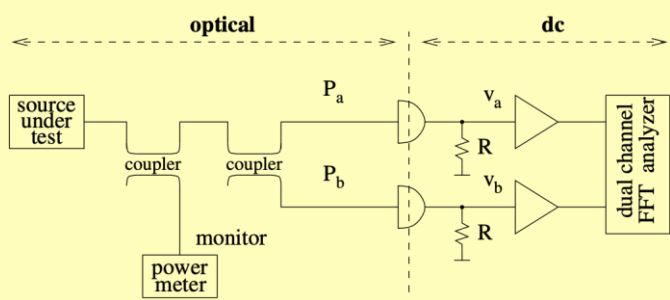
E. Rubiola, Proc. 2006 IFCS p.750-758, Fig.1

## AM noise of RF/microwave sources



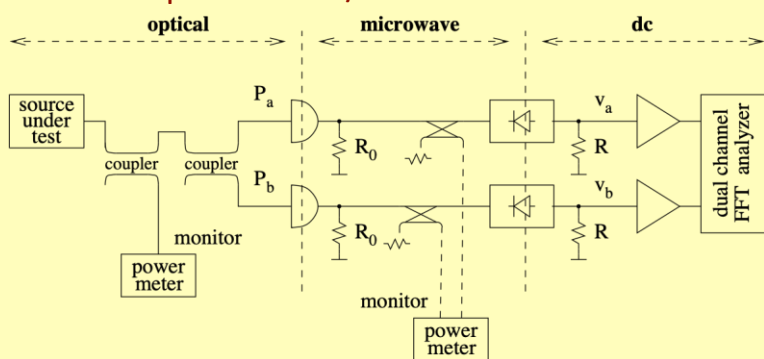
E. Rubiola, Proc. 2006 IFCS p.750-758, Fig.7

## Laser RIN

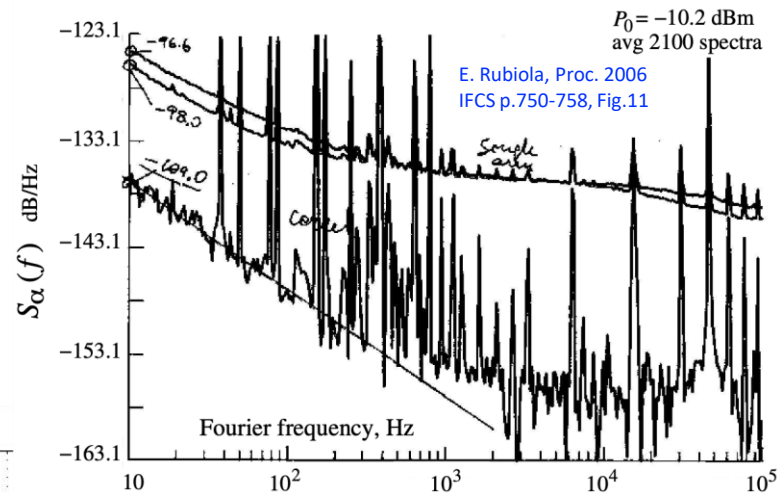


E. Rubiola, Proc. 2006 IFCS p.750-758, Fig.8

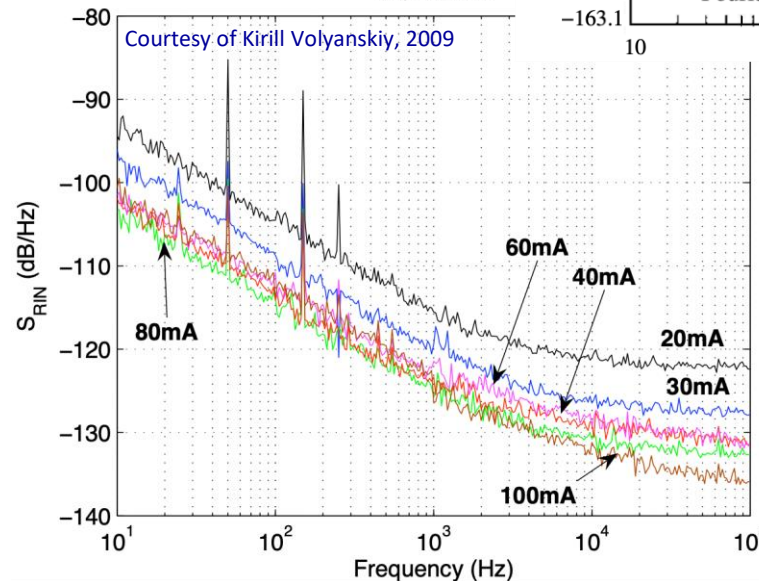
## AM noise of photonic RF/microwave sources



Wenzel 501-04623E 100 MHz OCXO

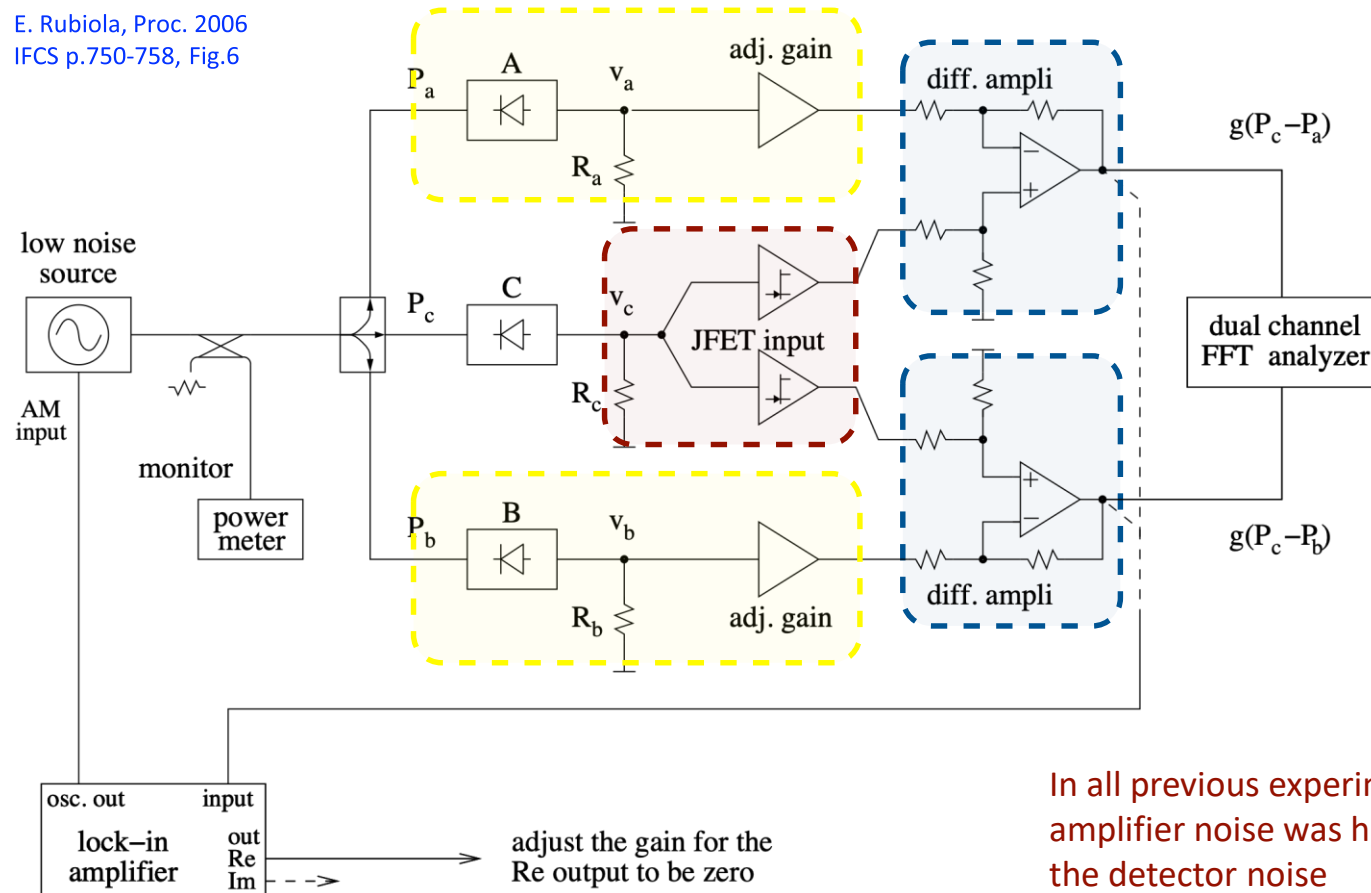


CQF935 RIN



# Detector noise

E. Rubiola, Proc. 2006  
IFCS p.750-758, Fig.6



In all previous experiments, the amplifier noise was higher than the detector noise

## Basic ideas

- Remove the noise of the source by balancing C–A and C–B
- Use a lock-in amplifier to get a sharp null measurement
- Channels A and B are independent → noise is averaged out
- Two separate JFET amplifiers are needed in the C channel
- JFETs have virtually no bias-current noise
- Only the noise of the detector C remains

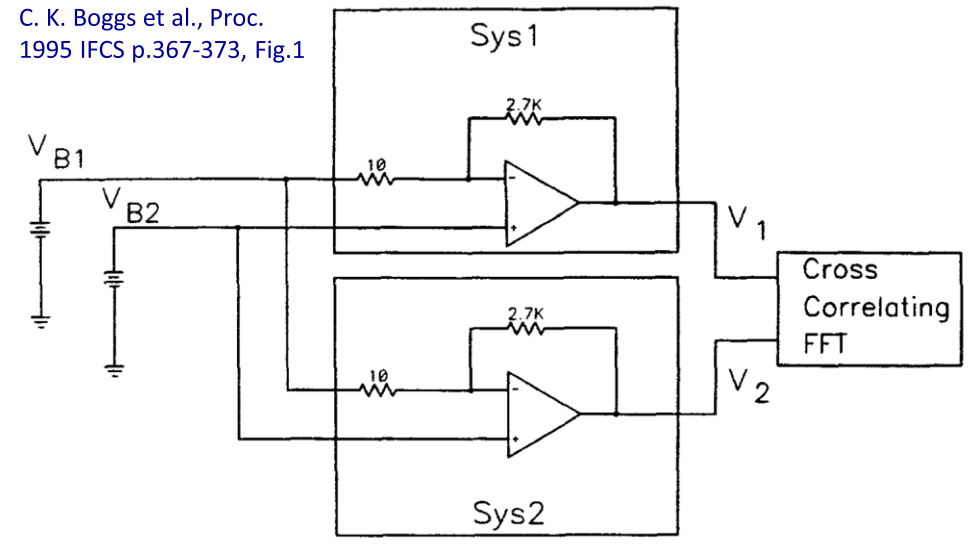
E. Rubiola, The measurement of AM noise, Proc. IFCS p.750-758, June 2006. Also arXiv:physics/0512082v1 [physics.ins-det], Dec 2005

S. Grop, E. Rubiola, Flicker Noise of Microwave Power Detectors, Proc. IFCS p.40-43, April 2009

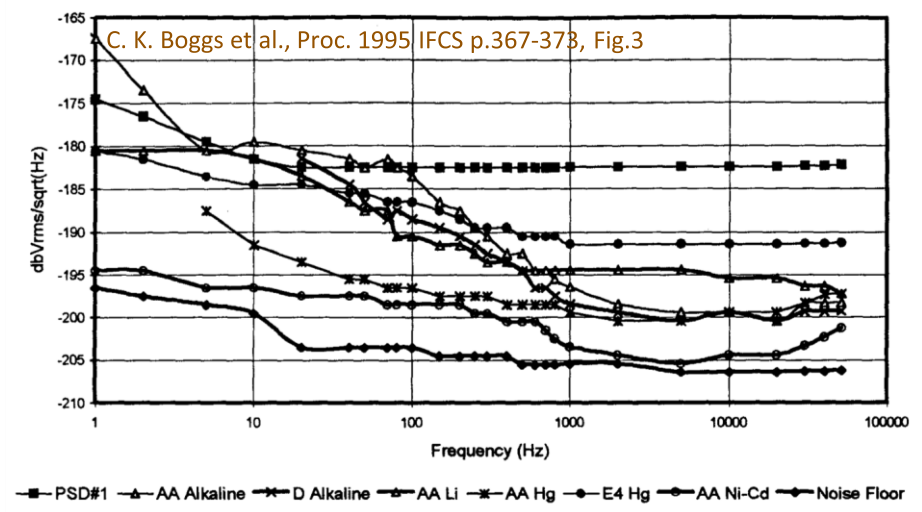
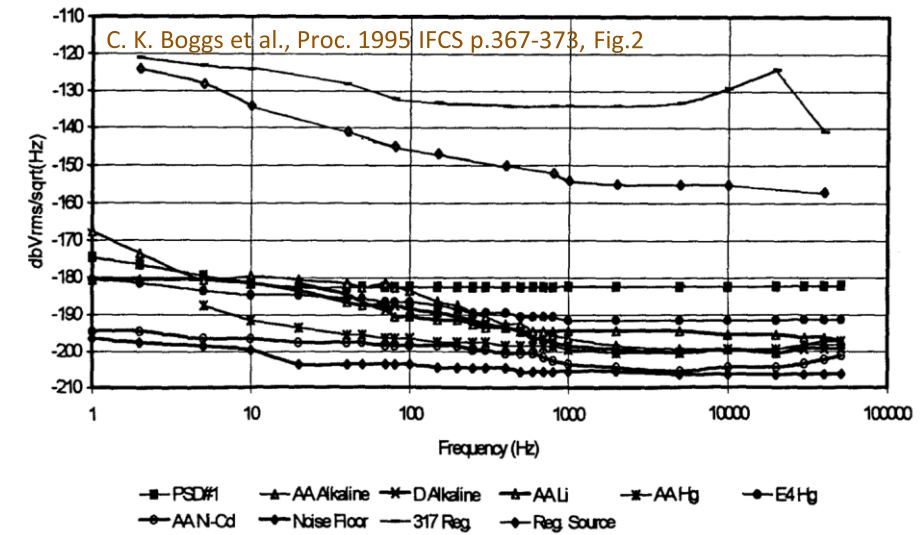


# Noise in chemical batteries

C. K. Boggs et al., Proc. 1995 IFCS p.367-373, Fig.1



- Do not waste DAC bits for a constant DC,  $V = V_{B2} - V_{B1}$  has (almost) zero mean
- Two separate amplifiers measure the same quantity  $V$
- Correlation rejects the amplifier noise, and the FFT noise as well





# Noise in semiconductors

M. Sampietro & al., RSI 70(5) p.2520-2525, May 1999, Fig.2

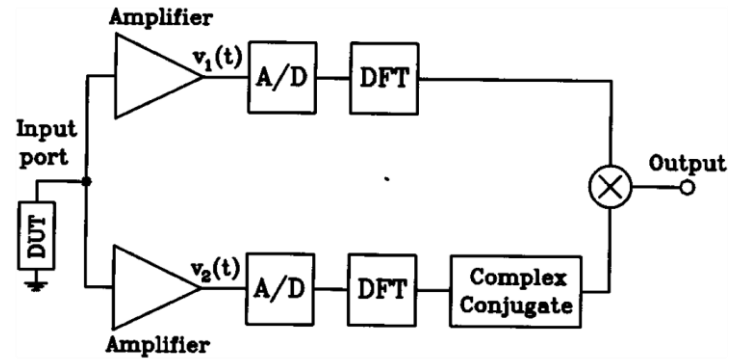


FIG. 2. Schematics of the building blocks of our correlation spectrum analyzer performing the suppression of the uncorrelated input noises by a digital processing of sampled data.

M. Sampietro & al., RSI 70(5) p.2520-2525, May 1999, Fig.3

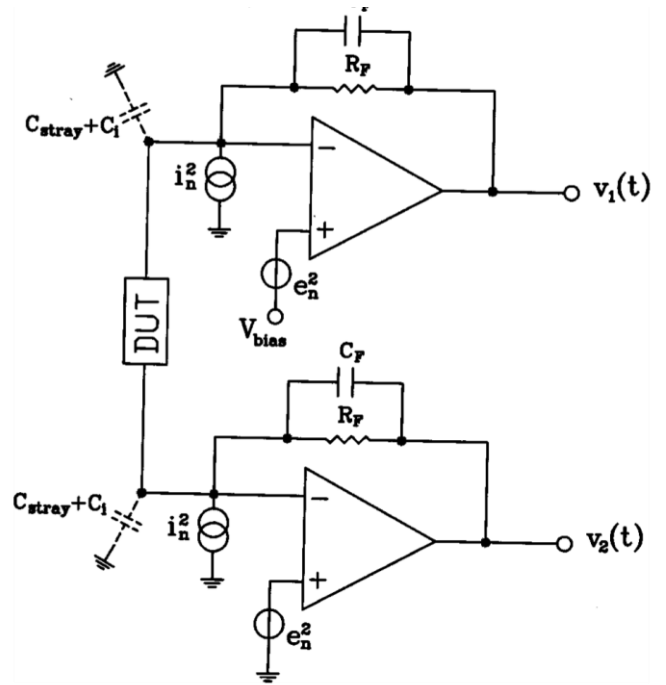


FIG. 3. Schematics of the active test fixture for current noise measurements.

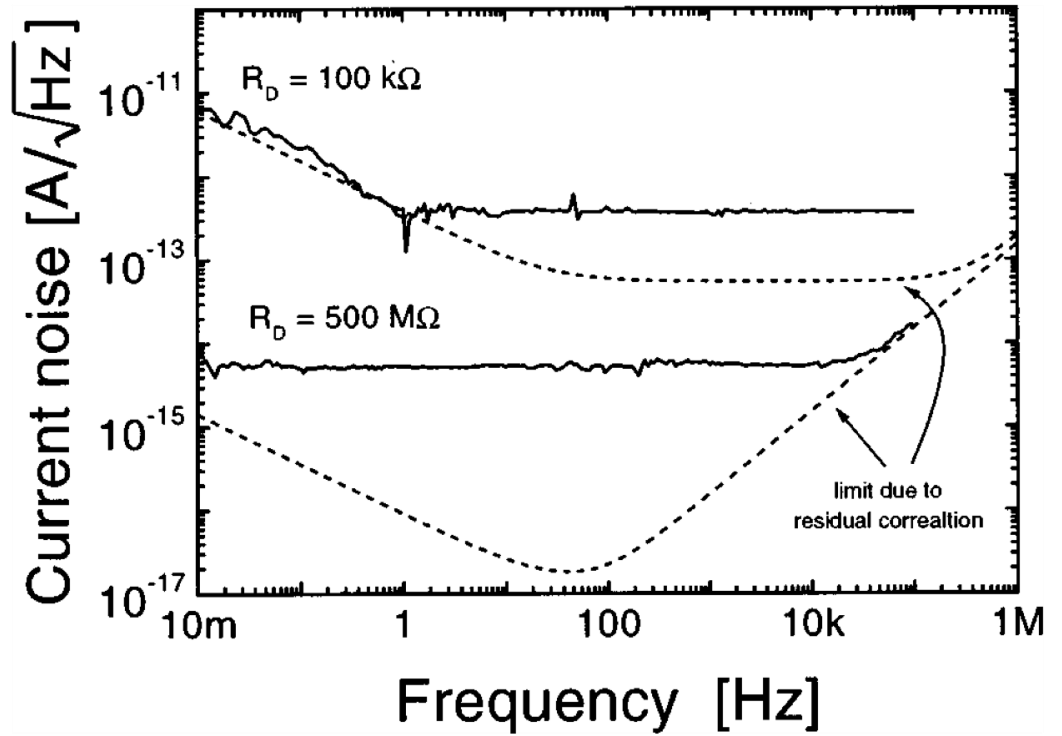
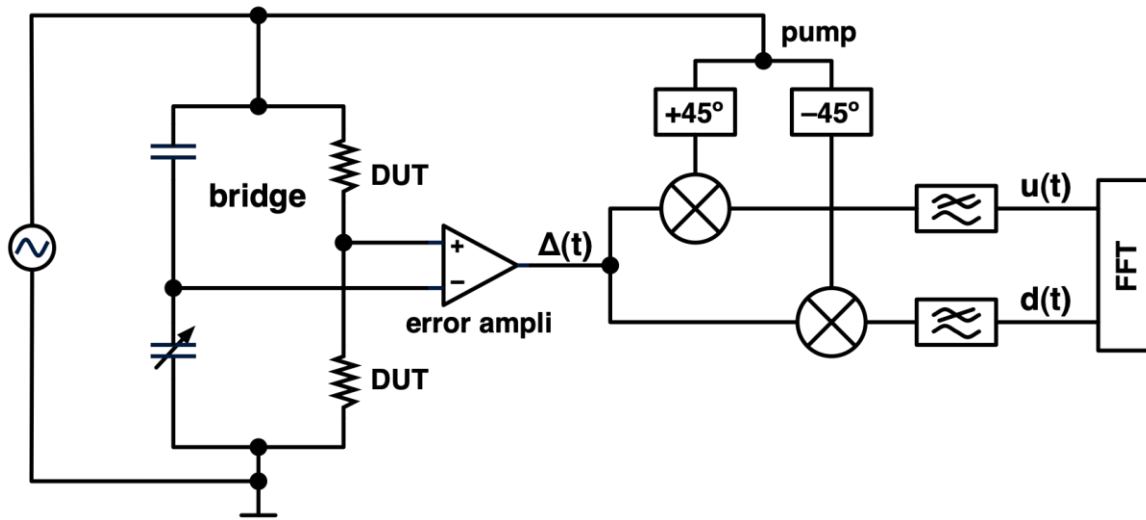


FIG. 9. Experimental frequency spectrum of the current noise from DUT resistances of 100 kΩ and 500 MΩ (continuous line) compared with the limits (dashed line) given by the instrument and set by residual correlated noise components.

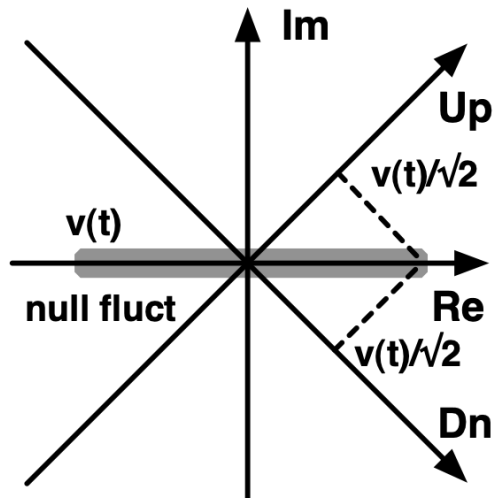
Sampietro M, Fasoli L, Ferrari G - Spectrum analyzer with noise reduction by cross-correlation technique on two channels - RSI 70(5) p.2520-2525, May 1999

M. Sampietro & al., RSI 70(5) p.2520-2525, May 1999, Fig.9

# Electro-migration in thin films



- Random noise:  $X'$  and  $X''$  (real and imag part) of a signal are statistically independent
- The detection on two orthogonal axes eliminates the amplifier noise.  
This work with a single amplifier!
- The DUT noise is detected



$$S_{ud}(f) = \frac{1}{2} [S_{\alpha}(f) - S_{\varphi}(f)]$$

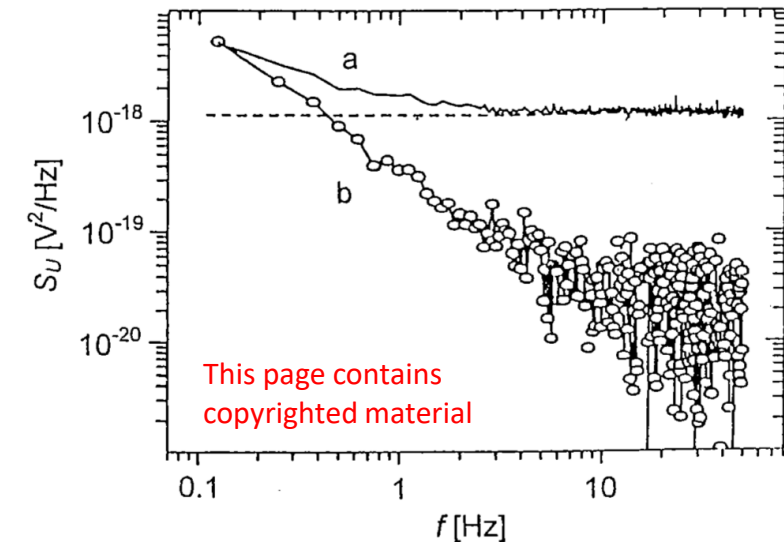
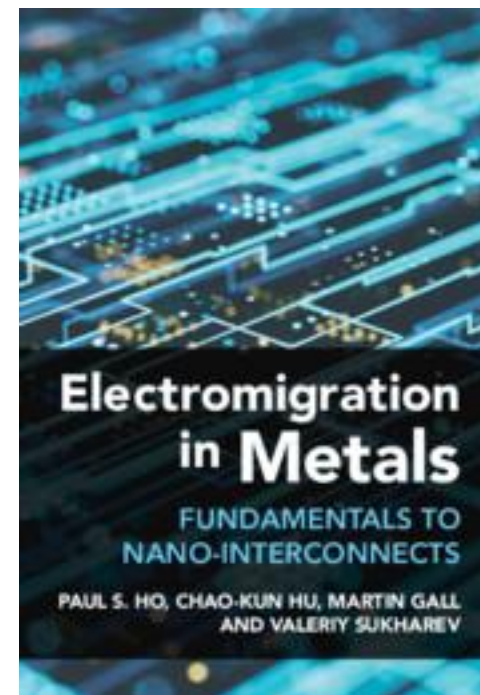


Fig. 1.  $1/f$  noise of an  $AlSi_{0.01}Cu_{0.002}$  thin film measured at room temperature (a) without and (b) with the phase-sensitive ac correlation technique. The Johnson noise level is indicated by the dashed line.

# Electromigration in metals is still a hot topic

Paul S. Ho, Chao-Kun Hu,  
Martin Gall, Valeriy Sukharev,  
Siemens, *Electromigration in  
Metals*, Cambridge, May 2022

ISBN: 9781107032385

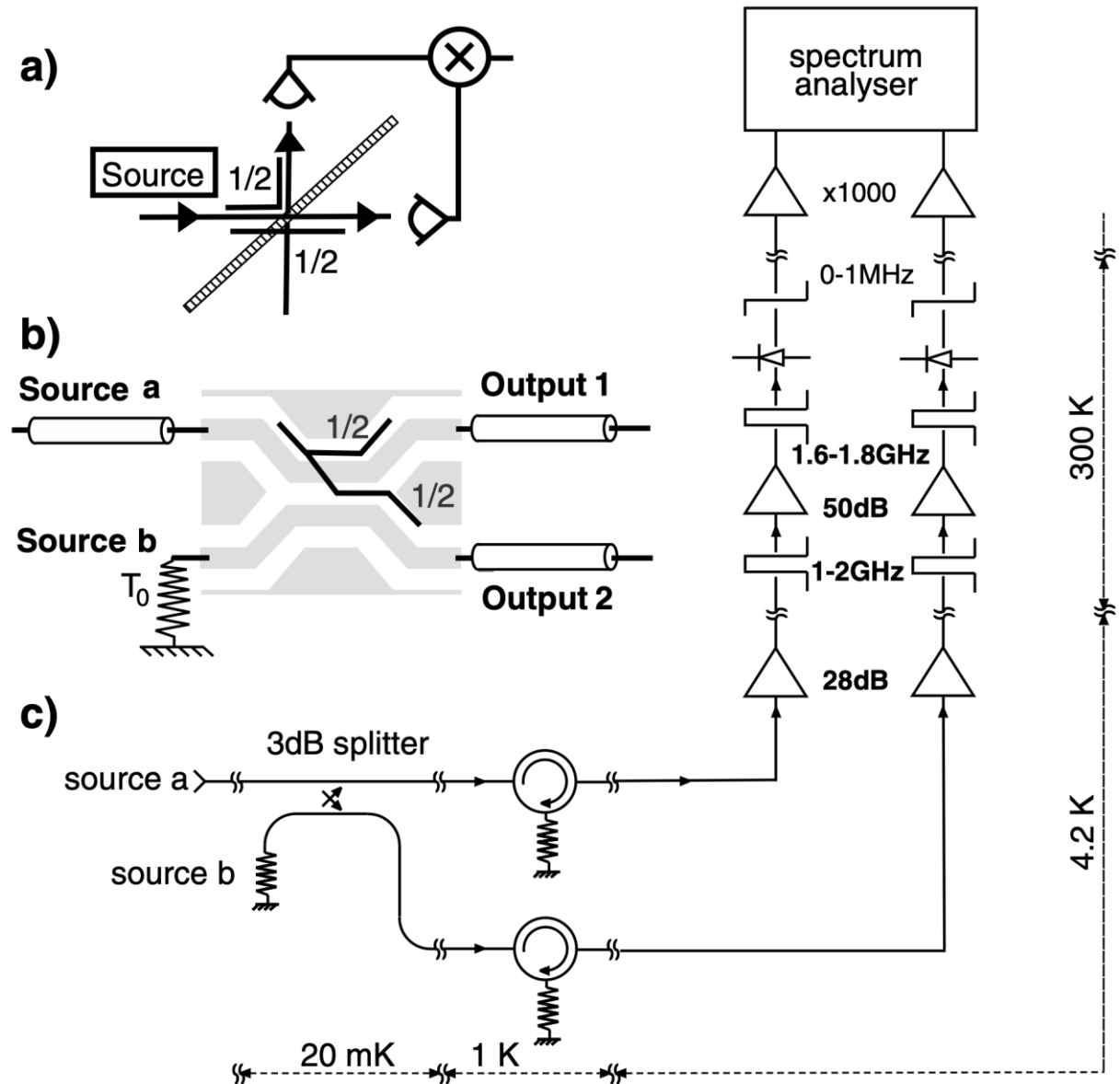


# Hanbury Brown – Twiss Effect

Anti-correlation shows up in  
single-photon regime

Also observed in microwaves  
Gabelli...Glattli, PRL 93(5) 056801,  
Jul 2004

20 mK and 1.7 GHz  
 $kT = 2.7 \times 10^{-25}$  J  
 $h\nu = 1.12 \times 10^{-24}$  J  
 $kT/h\nu = -6.1$  dB



Featured reading (optics)  
 Hanbury Brown R, Twiss RQ - Correlation Between Photons in Two Coherent Beams of Light - Nature 4497 p.27-29, 7 January 1956

Featured reading (microwave port)  
 Gabelli J, Reydellet LH, Feve G, Berroir JM, Placais B, Roche P, Glattli DC, Hanbury-Brown Twiss Correlation to Probe the Population Statistics of GHz Photons Emitted by Conductors, PRL 93(5) 056801, 27 July 2004

Lecture 4 ends here

# Lecture 5

## Scientific Instruments & Oscillators

Lectures for PhD Students and Young Scientists

Enrico Rubiola

CNRS FEMTO-ST Institute, Besancon, France

INRiM, Torino, Italy

### Contents

- Spectrum analyzer
- Lock-in amplifiers and boxcar average
- Frequency-to-digital and time-to-digital converters

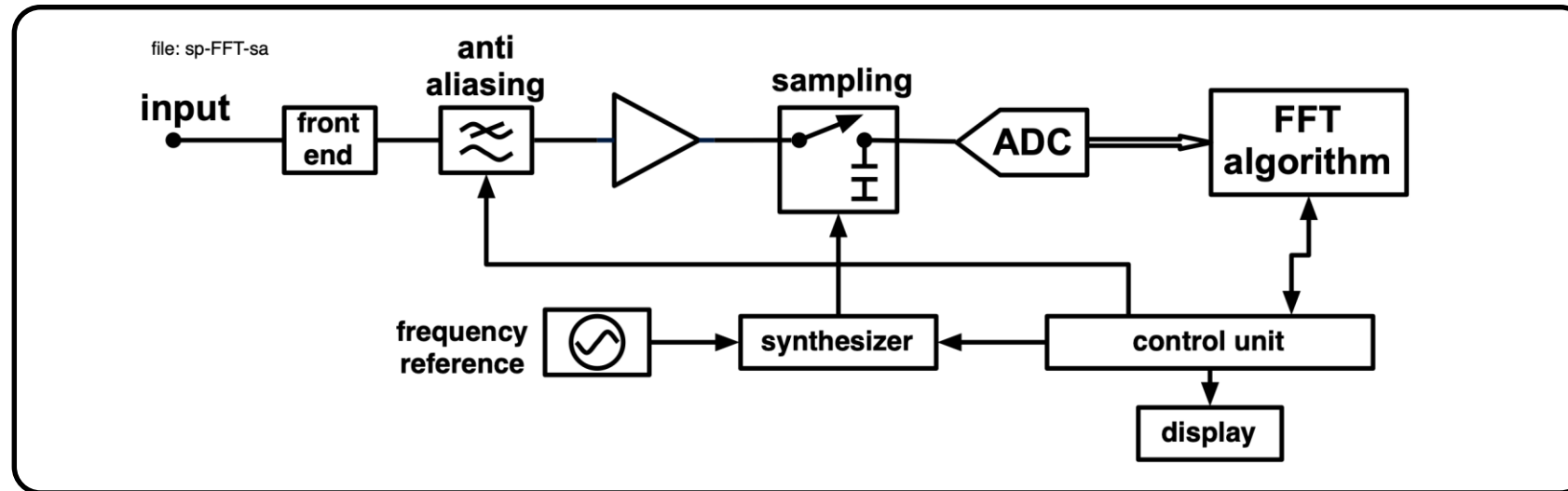
ORCID 0000-0002-5364-1835

home page <http://rubiola.org>

# Spectrum Analyzers

Excerpt from 03 Power Spectra

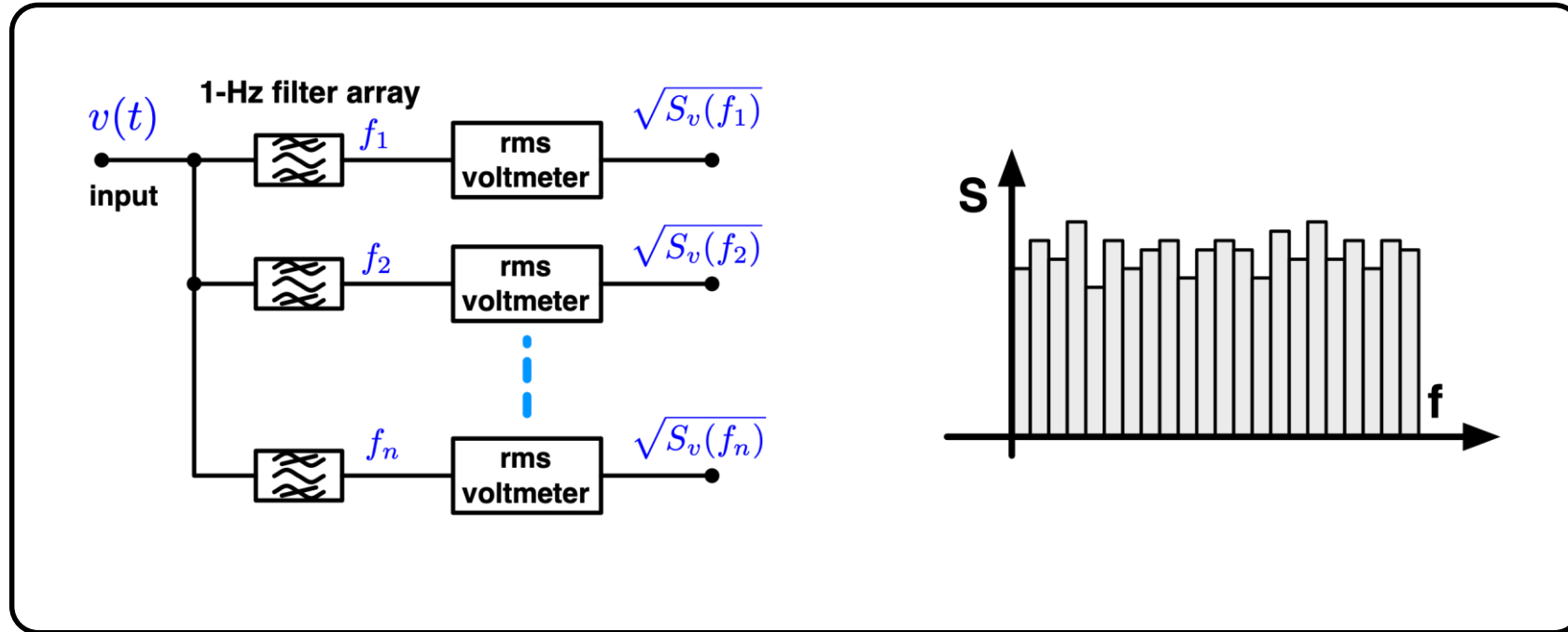
# FFT spectrum analyzer



- Direct digitization of the input signal
- Fully digital process
- Practical limit  $f \leq 0.4 f_s$
- Tough tradeoff between resolution and max frequency



# Parallel spectrum analyzer



Rice representation

$$x(t) = \sum_{n=0}^{\infty} a_n(t) \cos(n\omega_0 t) - b_n(t) \sin(n\omega_0 t)$$

$$S_x(n\omega_0) = [a_n^2 + b_n^2] / \omega_0$$

Integration over a finite time

$\omega_0$  is the analysis bandwidth

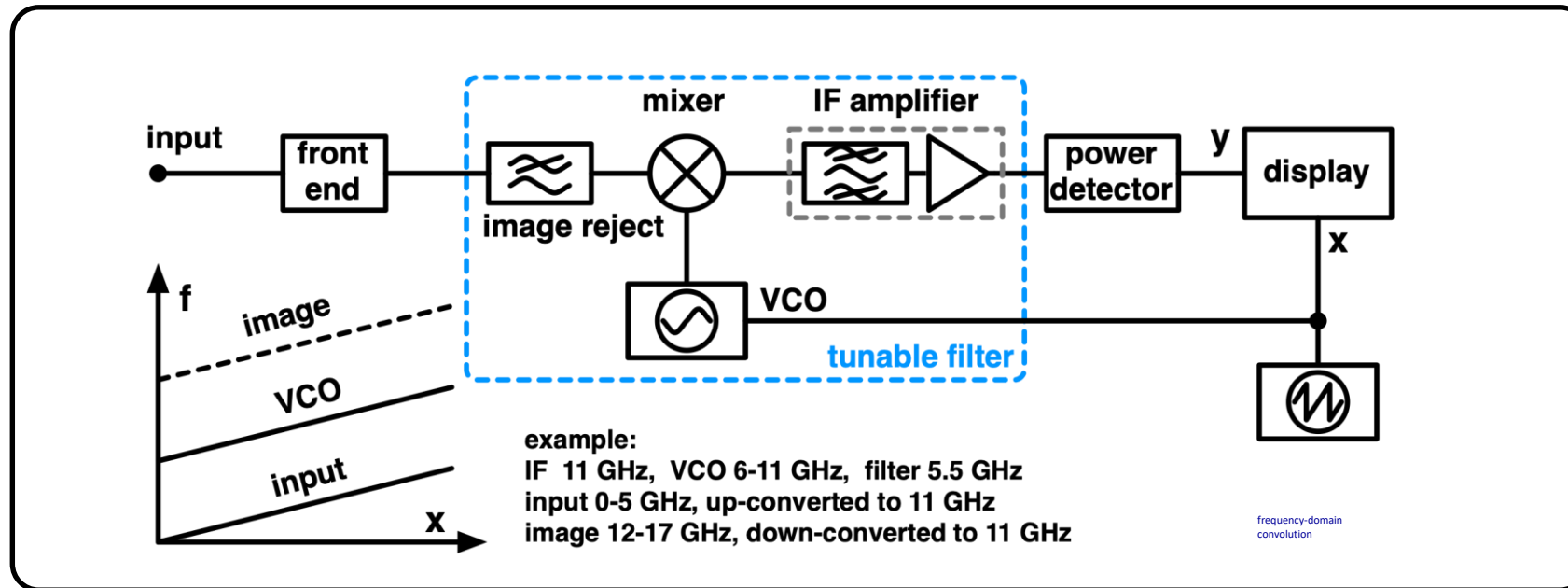
# Vibrating-reed frequency meter



Julo, 24 mar 2006  
(Wikimedia Commons)

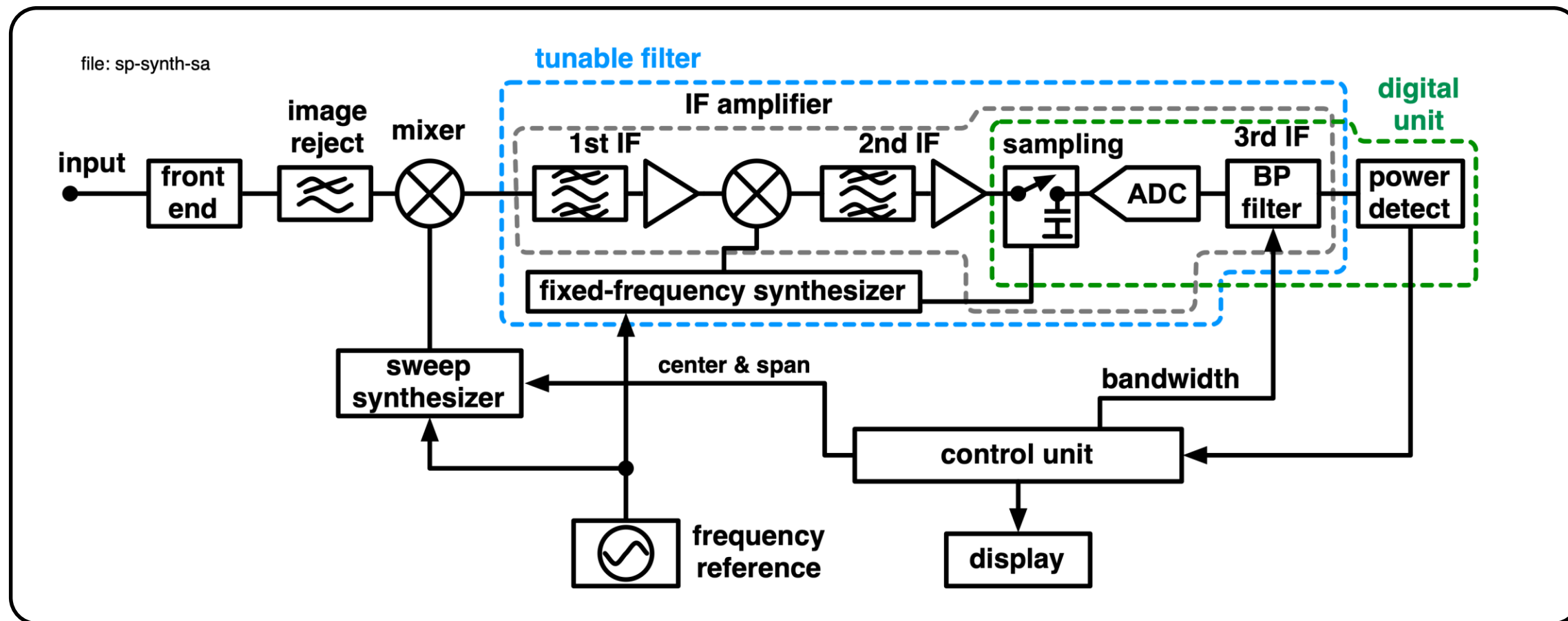
Mass & Spring  $\rightarrow$  resonator

# Scanning spectrum analyzer



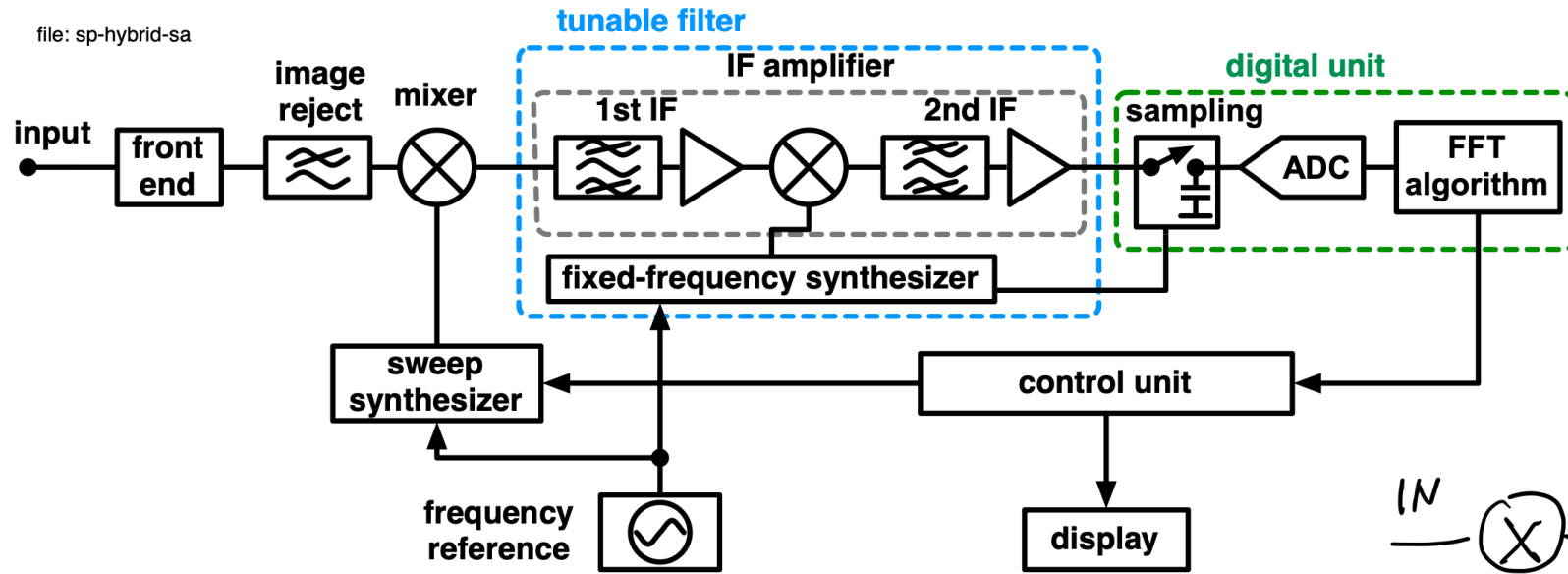
- RF/microwaves
  - The one and only option until the late 1990s
  - Progressively replaced with the hybrid analyzer
- Optics
  - Cannot use IF
  - Analog VCO — tunable laser

# Synthesized spectrum analyzer

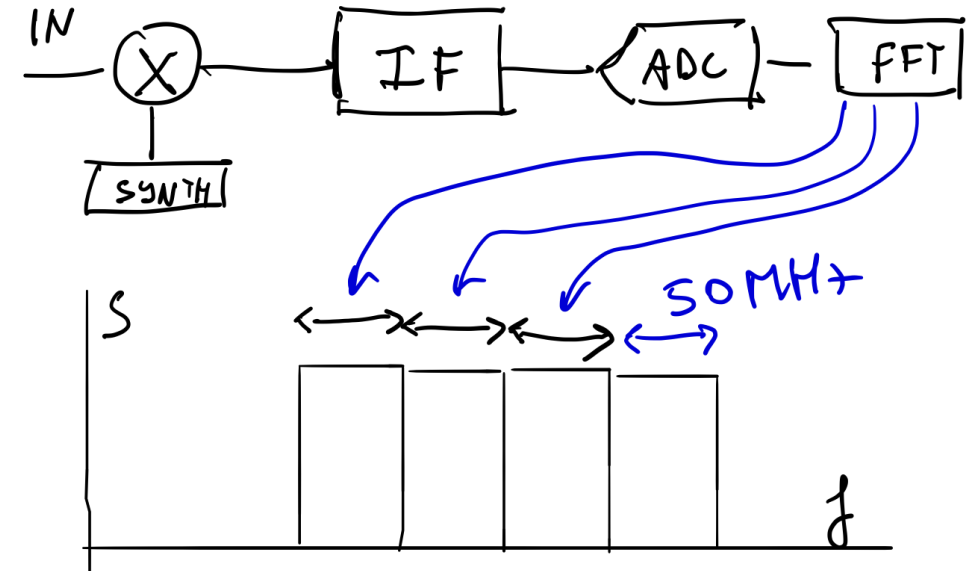


- The VCO is replaced with a synthesizer
- Otherwise similar to the scanning SA

# Hybrid FFT spectrum analyzer



- The synthesizer sweeps in wide steps
- FFT analysis in each step provides the resolution



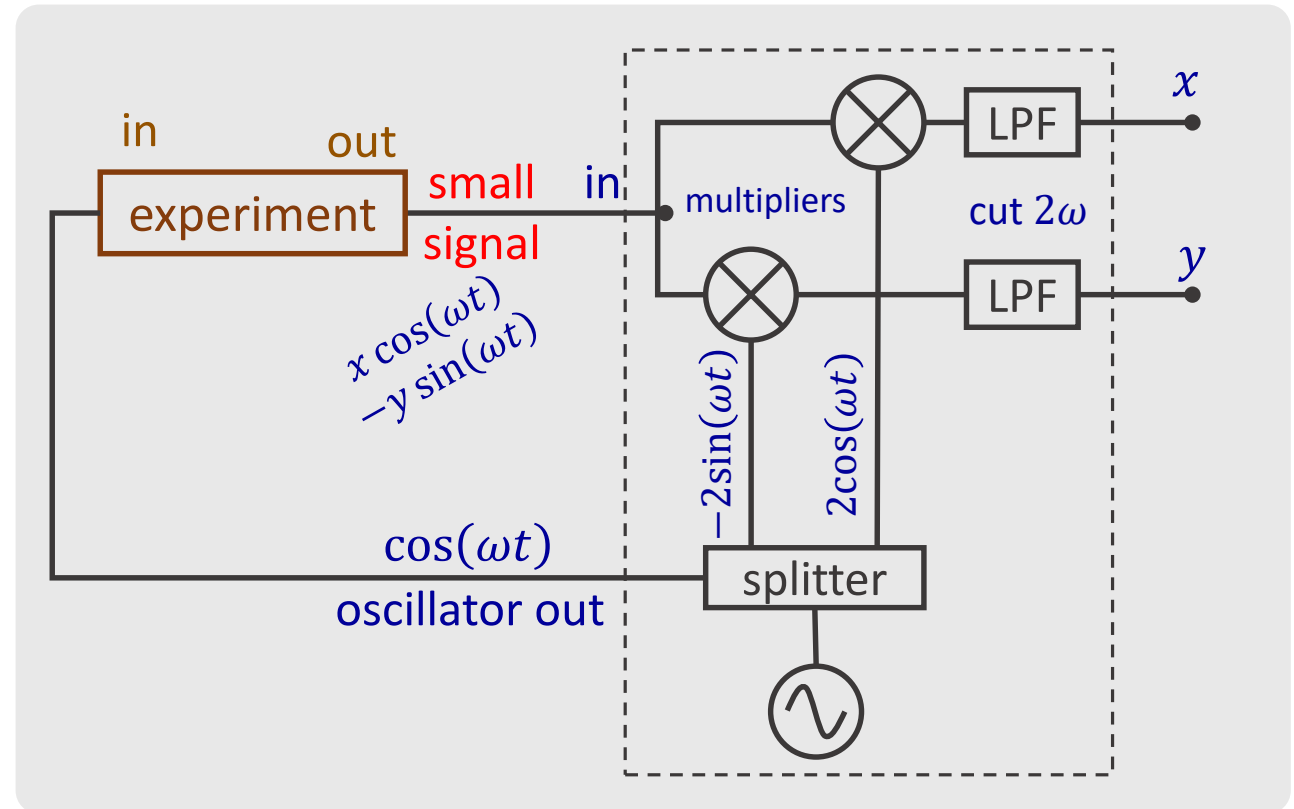
FFTs taken sequentially and joined

# Lock-in Amplifier

# Lock-in Amplifier – main ideas

1. Very small signal
  1. Can be detected if you have the reference
2. AC measurement:
  - Get out of the DC, drift and flicker region
3. Differential measurement
  - Oscillator is common mode
  - Fluctuations rejected
4. Transposed filter solves
  - Narrow bandwidth
  - Shape
  - Stability of center frequency and bandwidth

Next year: Explain what is the signal, and in/out. Fourier components

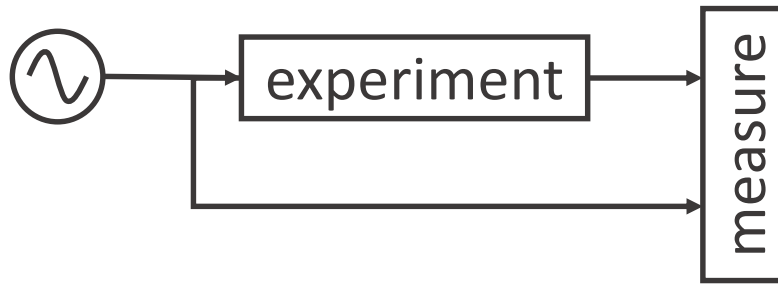


Narrowband  $x(t)$  and  $y(t)$

$$\{[x(t) \cos(\omega t) - y(t) \sin(\omega t)] \times 2 \cos(\omega_t)\} * \text{LPF} = x(t)$$

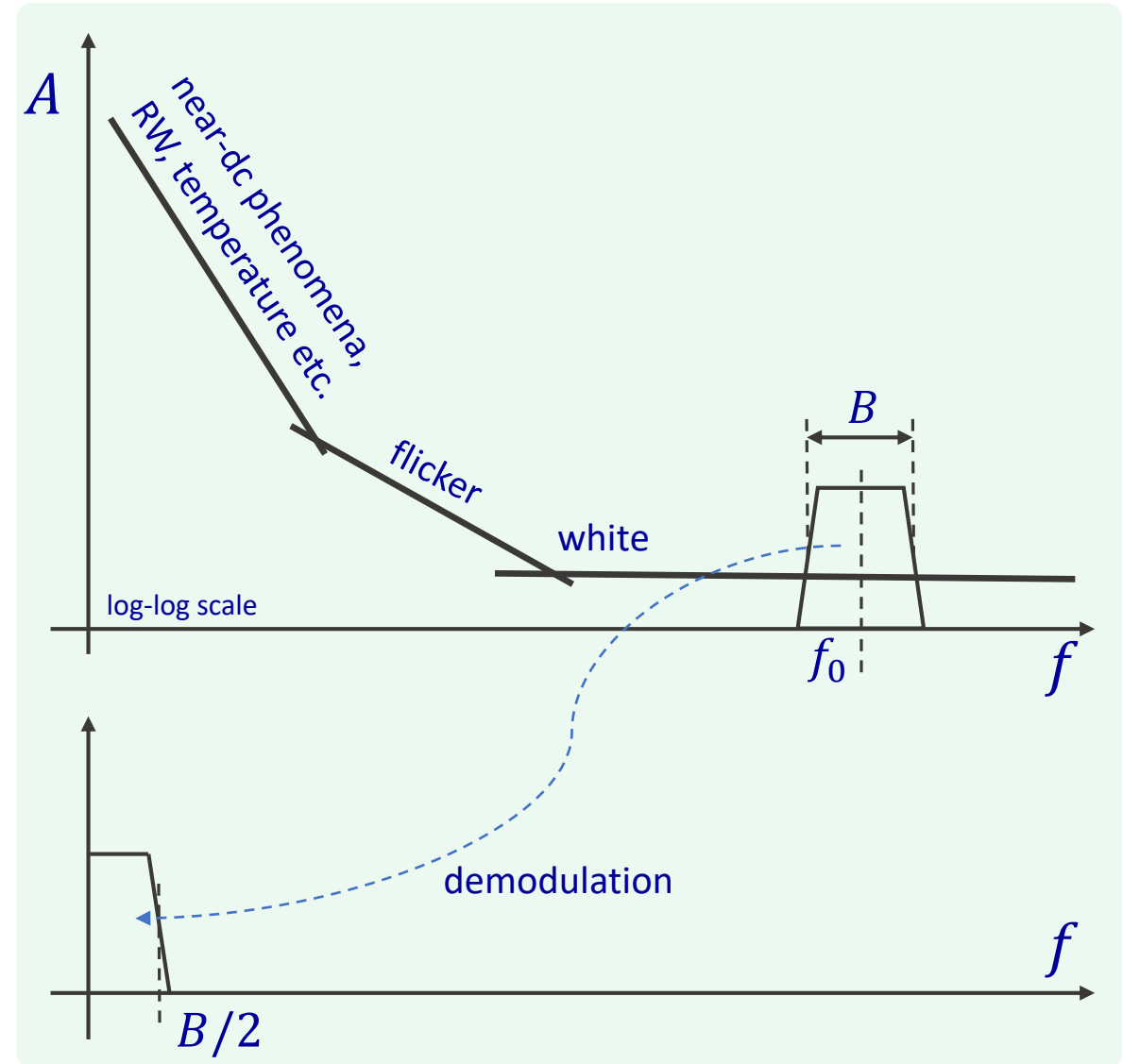
$$\{[x(t) \cos(\omega t) - y(t) \sin(\omega t)] \times [-2 \sin(\omega_t)]\} * \text{LPF} = y(t)$$

# Synchronous detection



## Physical property

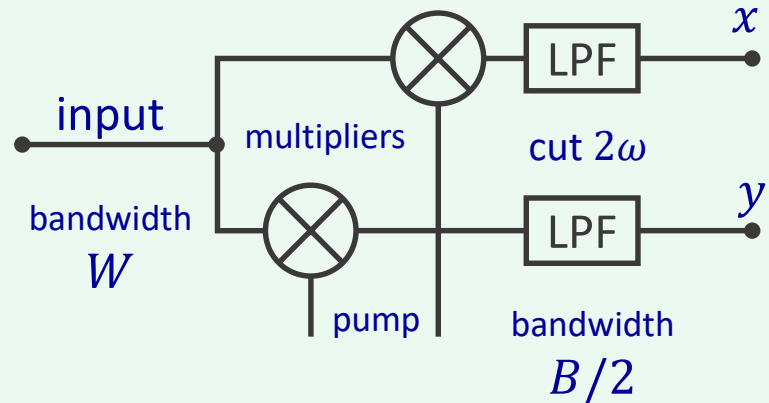
- Transparency
- Attenuation
- Resonance
- Molecular absorption
- Capacitance
- Resistance
- etc.



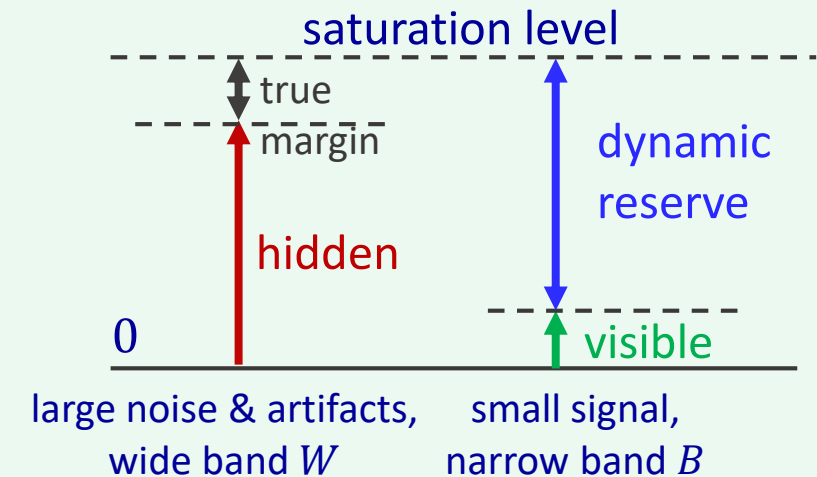


# Dynamic Reserve

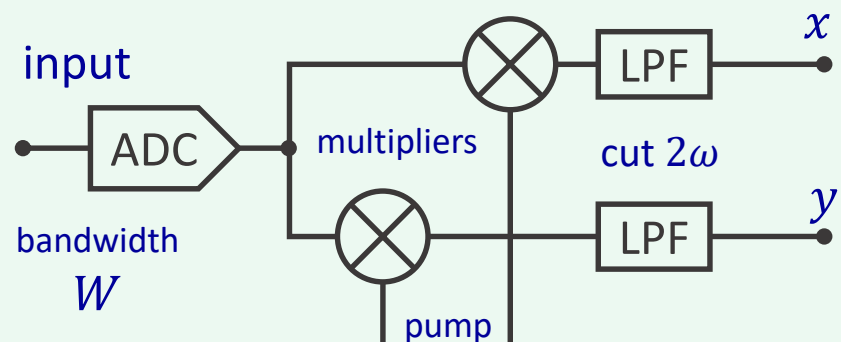
## Analog implementation



problem  
 $W \gg B$

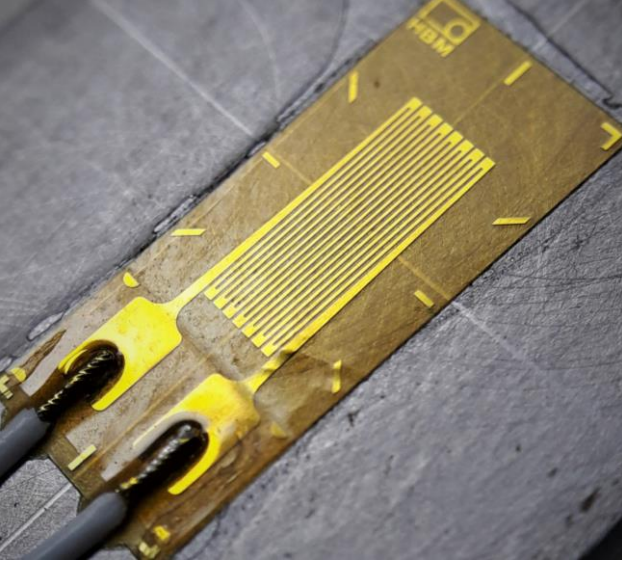


## Digital implementation

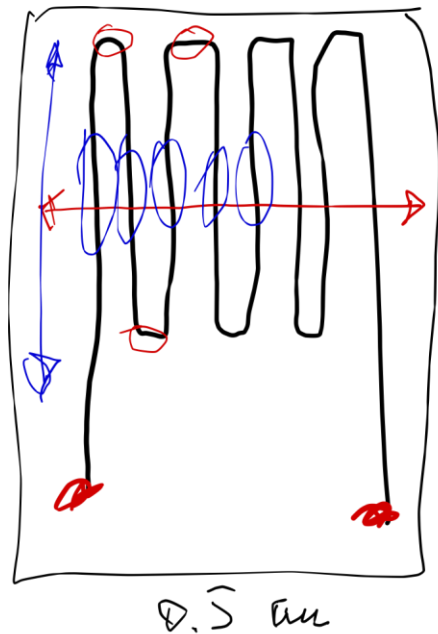


- Analog implementation
  - Multiplier or double-balanced mixer
    - Saturation
  - Passive filters difficult to design
  - Active filters easier to shape, but noisy
- Digital implementation
  - Saturation of the ADC
  - The low-pass filters integrate the signal in its time constant → Numerical overflow

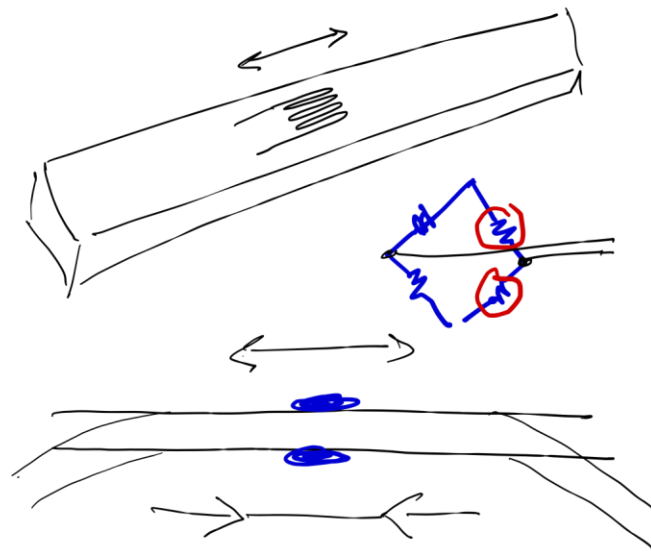
# Example – Strain Gauge



Wikimedia, CC-BY-4.0 Cristian V, 2017



$R$  increases

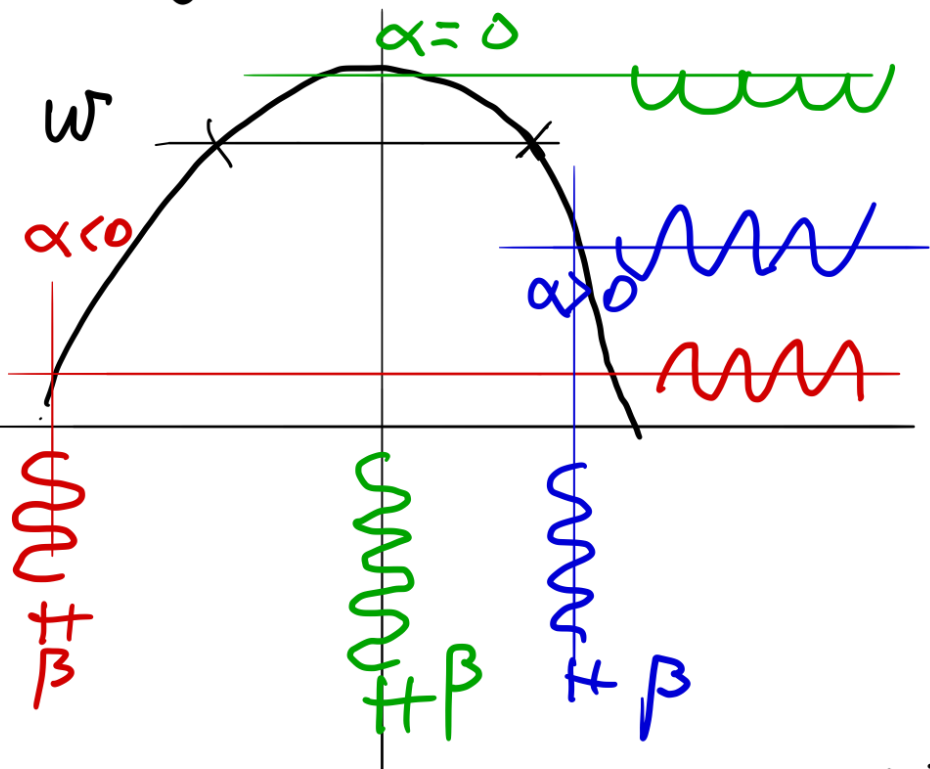


## Tricks

- Thermal coefficient  $dR/RdT$  matches the material under test
  - Specific strain gauges for steel, concrete, Aluminum, etc.
  - Typical 1 ppm/K residual coefficient
- Beware of the glue
- Two-sensor symmetry doubles the gain and improves the stability
- Wheatstone bridge is magic
- 4-wires connection minimizes the effect of cable resistance
- Virtues of 600 Hz probe
  - multiple of 50 Hz and 60 Hz (EU/USA)
  - Notch filter cancels the pollution from power grid

# Application – Spectroscopy

$$y = 1 - x^2/w$$



$\alpha$  signal (freq. offset)  
 $\beta$  modulat. index  
 $W$  3 dB width

Add a picture with setup or block diagram

$$y = 1 - x^2/w \leftarrow x = \alpha + \beta \cos(\omega_m t)$$

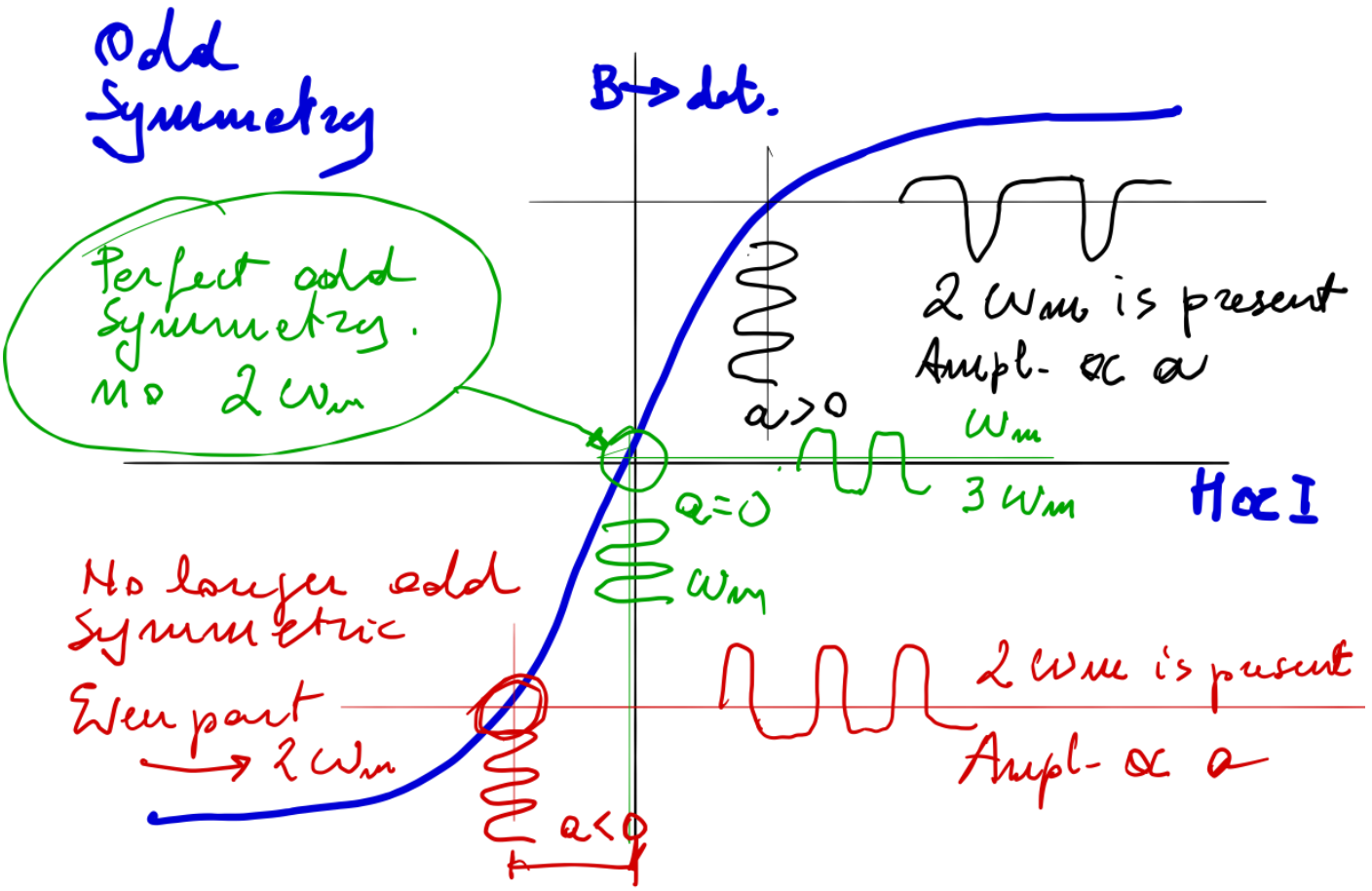
$$\begin{aligned}
 y &= 1 - \frac{1}{w} (\alpha + \beta \cos(\omega_m t))^2 \\
 &= 1 - \frac{1}{w} [\alpha^2 + 2\alpha\beta \cos(\omega_m t) + \beta^2 \cos^2(\omega_m t)]
 \end{aligned}$$

$$\text{DC} \quad 1 - \frac{1}{w} \left( \alpha^2 + \frac{1}{2} \beta^2 \right)$$

$$\omega_m \quad - 2 \frac{\alpha\beta}{w} \cos(\omega_m t) \quad \text{Signal}$$

$$2\omega_m \quad - \frac{1}{2} \frac{\beta^2}{w} \cos(2\omega_m t) \quad \text{Validation}$$

# Application – Magnetic Field



No longer odd Symmetric  
Even part →  $2\omega_m$

$2\omega_m$  is present  
Ampl. ∝  $a$

$2\omega_m$  is present  
Ampl. ∝  $a$

Detect  
 $3\omega_m$

Example:  
Magnetic Sat.

$$y = x^3 \leftarrow x = \alpha + \beta \cos(\omega t)$$

Use  $\cos^3(\alpha) = \frac{3}{4} \cos(\alpha) + \frac{1}{4} \cos(3\alpha)$

DC  $\alpha^3 + \frac{3}{2} \alpha \beta^2$

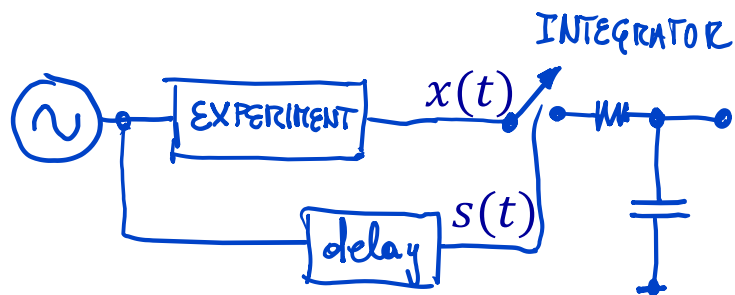
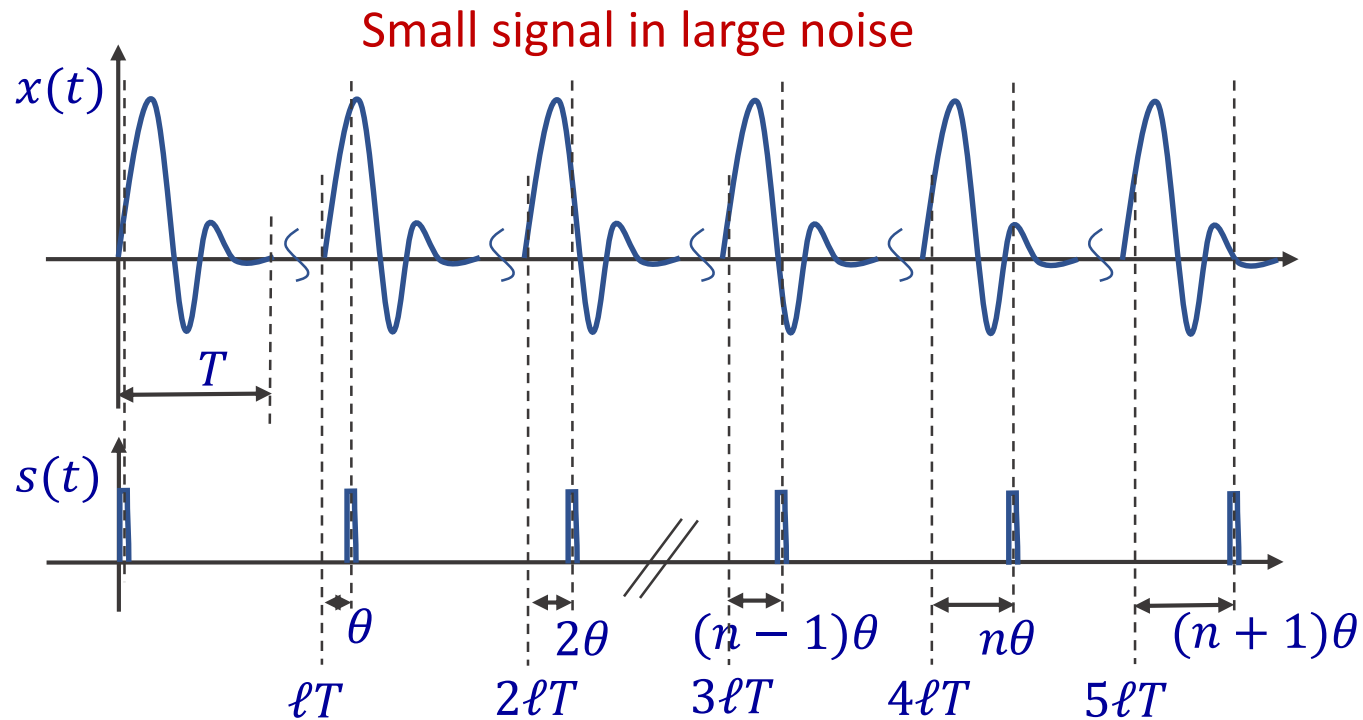
$\omega$   $\frac{12 \alpha^2 + 3\beta^2}{4} \cos(\omega t)$

$2\omega$   $\frac{3}{2} \alpha \beta^2 \cos(2\omega t)$  *Signal*

$3\omega$   $\frac{1}{4} \beta^3 \cos(3\omega t)$  *Valid.*

# Boxcar Averager

# Boxcar Averager



- Average on  $m$  samples for each  $\tau = n\theta$ ,  $n = 0 \dots N$
- Takes  $N + 1$  integrators
- The integer  $\ell$  is a technical delay

## Analog boxcar

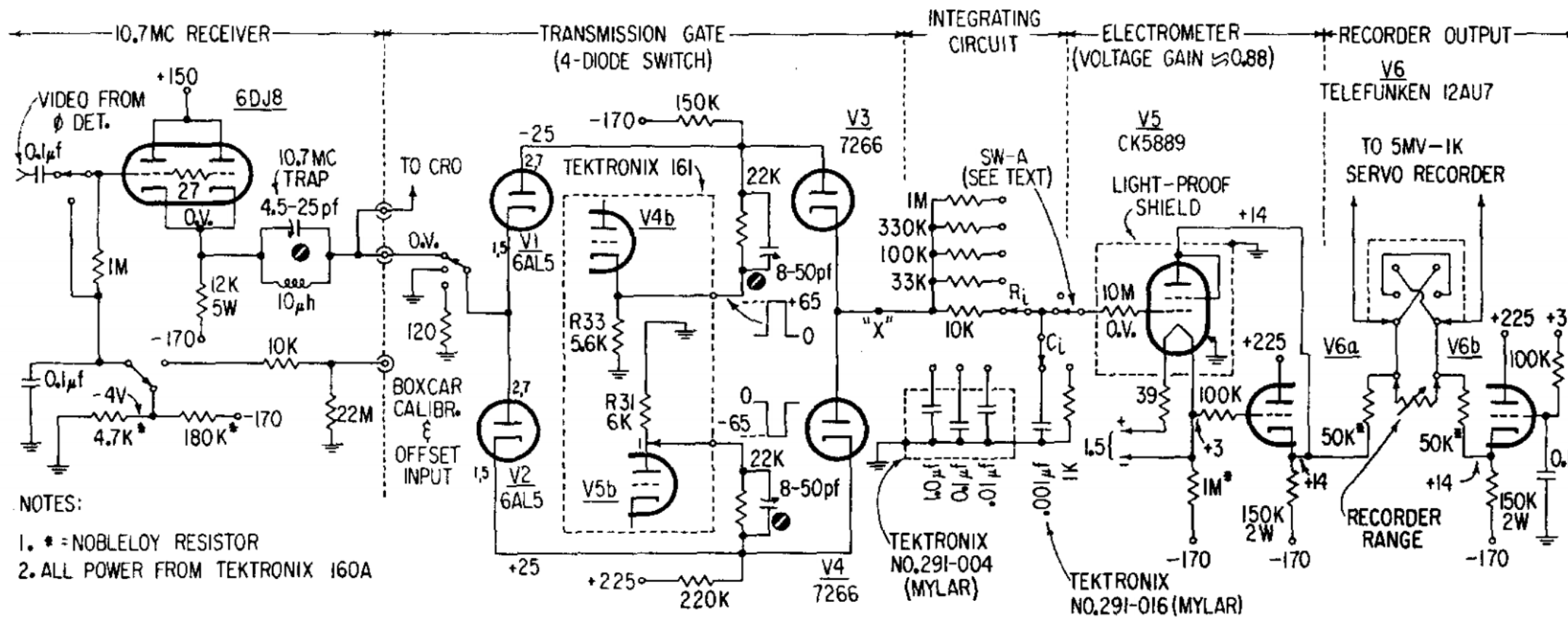
- Early 1950s
- Parallel  $\rightarrow$  multiple integrators
- Sequential  $\rightarrow$  one integrator, and slow recorder

## Digital boxcar

- Fast electronics
- No need of delay,  $\ell = 0$
- Needs large dynamic reserve
  - Use a fraction of ENoB
  - Integrator takes high no of bits

# A Sequential Boxcar in 1960

Blume, Fig. 1



# High-Resolution Time-To-Digital & Frequency-To-Digital Converters

Enrico Rubiola

CNRS FEMTO-ST Institute, Besancon, France

INRiM, Torino, Italy

## Outline

Basic counters (RF & microwave)

The input trigger

Clock interpolation techniques

$\Pi$ ,  $\Lambda$  and  $\Omega$  counter, and statistics

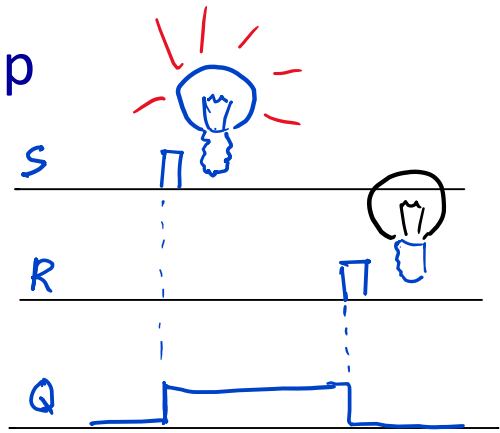
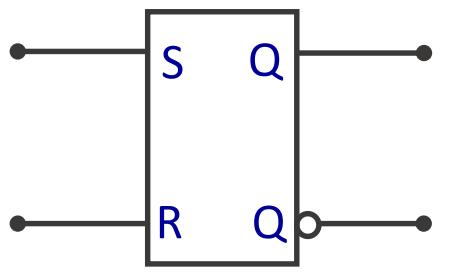
Updated March 6, 2023  
Excerpt from Counters.pptx



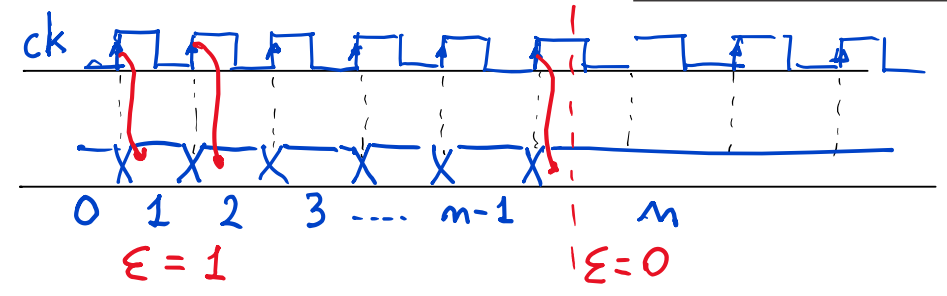
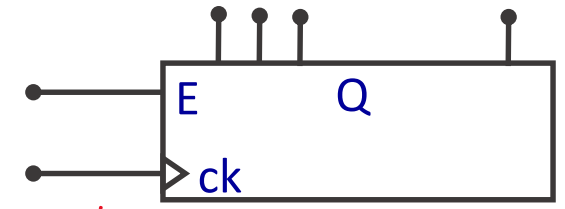
# 1 – Basic TDCs and FDCs

# Digital hardware

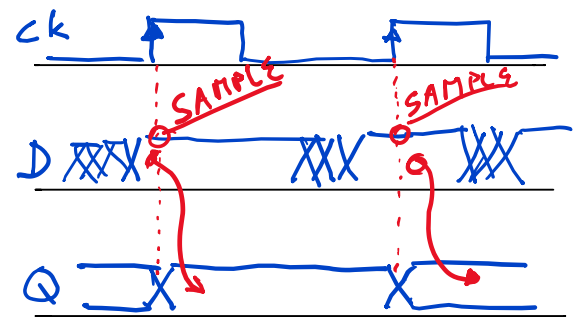
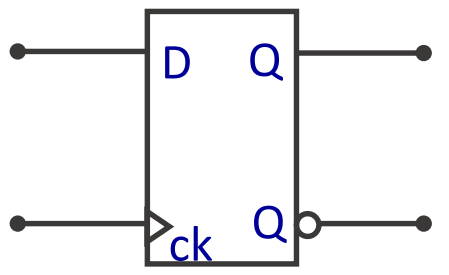
## Set-Reset Flip-Flop



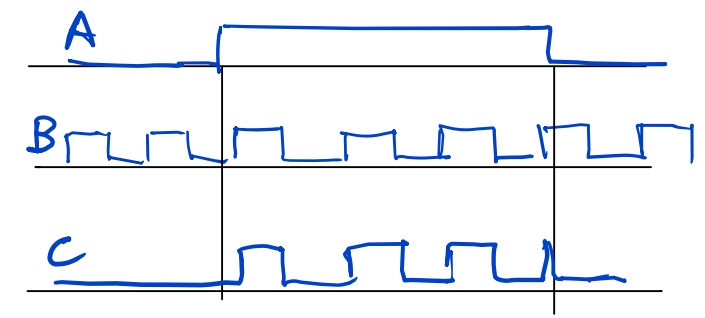
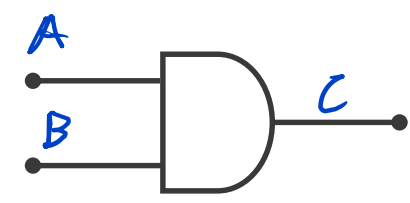
## Binary counter



## D-Type Flip-Flop (digital sampler)



## And gate



$1 \& 1 \Rightarrow 1$   
 $0 \Rightarrow 0$

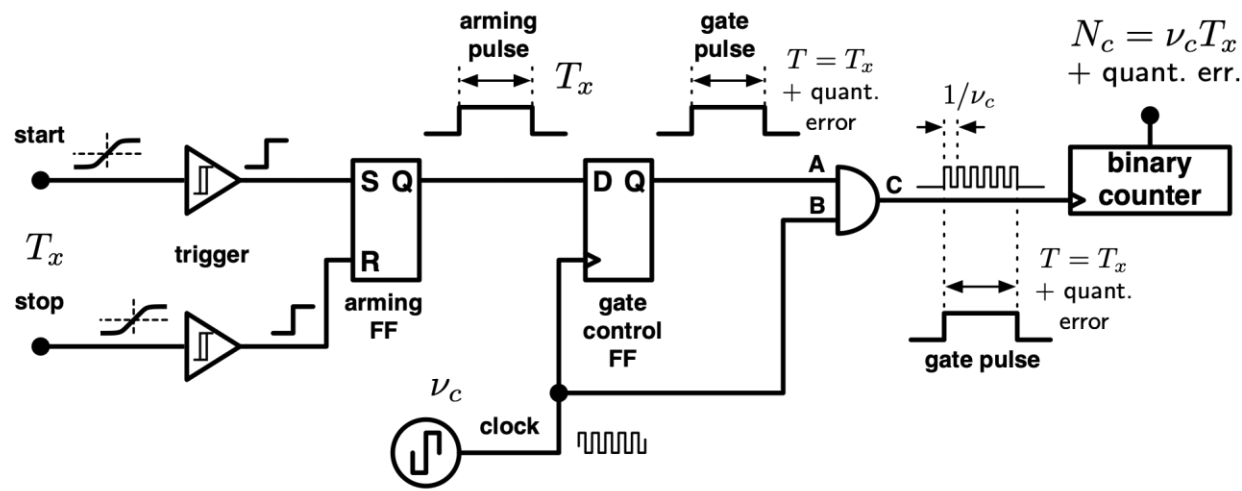
# Time interval

©Timex

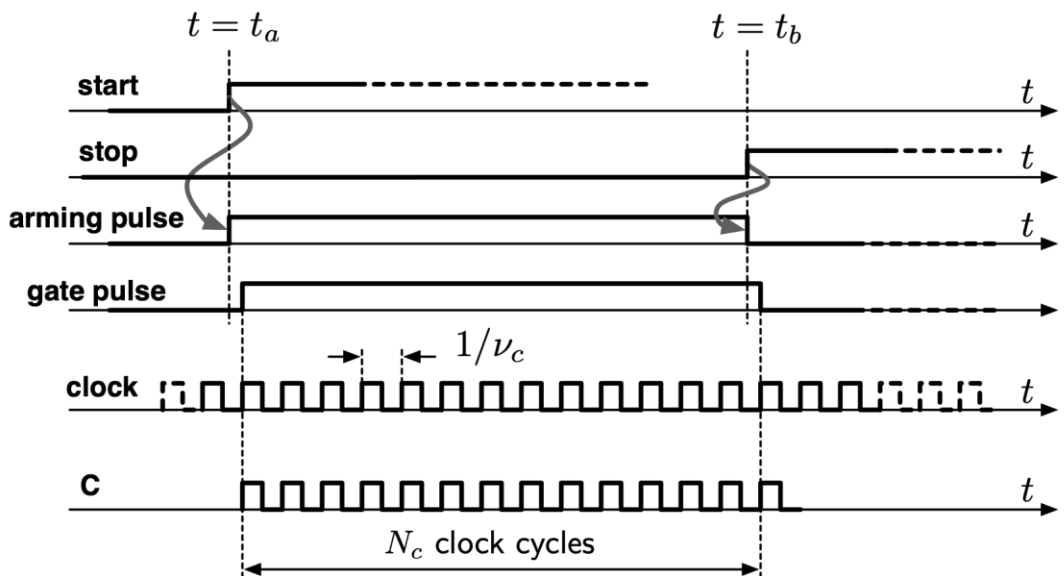


start

stop



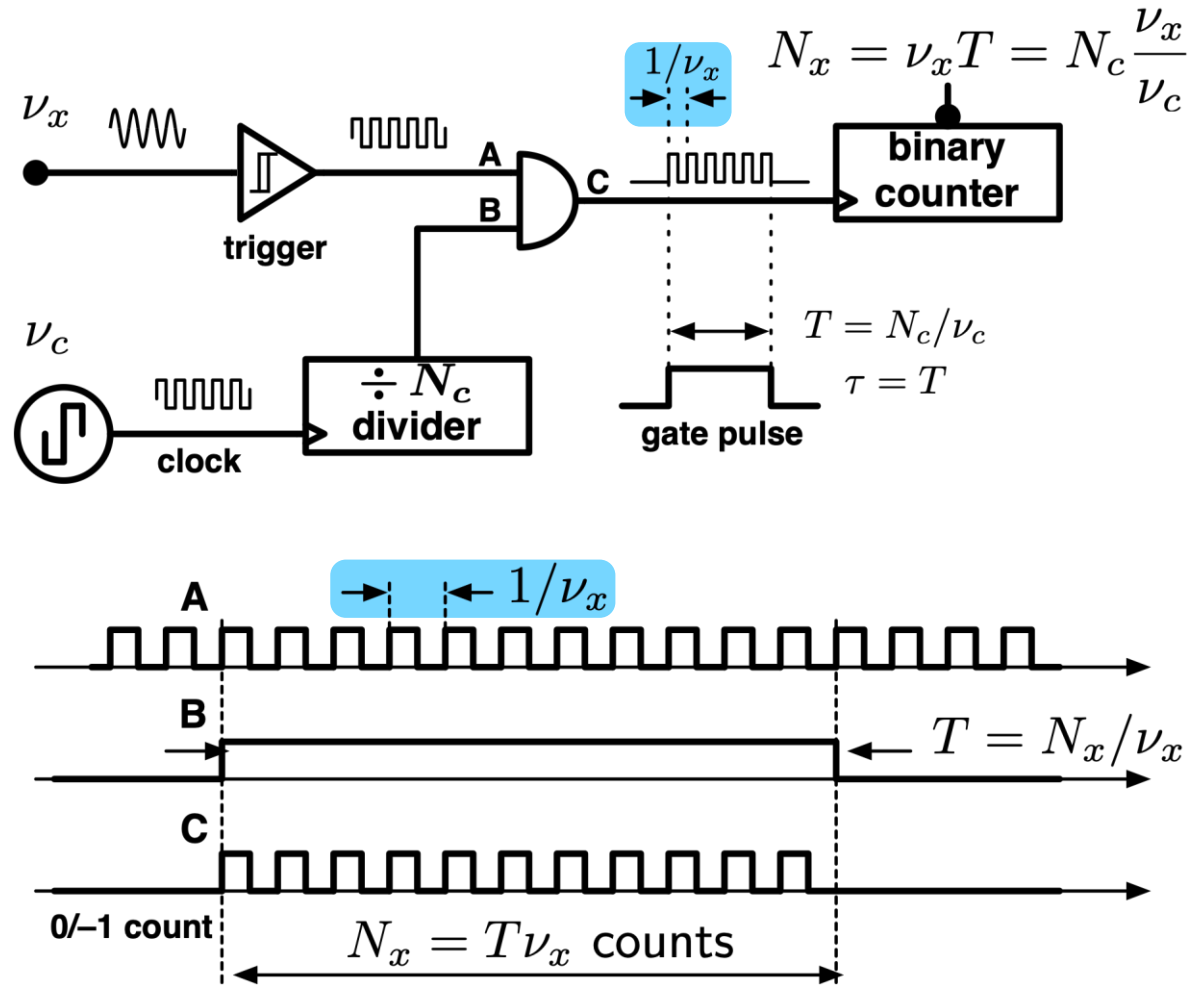
The gate control FF is a trick to synchronize the inputs to the clock



The resolution is set by the clock period  $1/\nu_c$

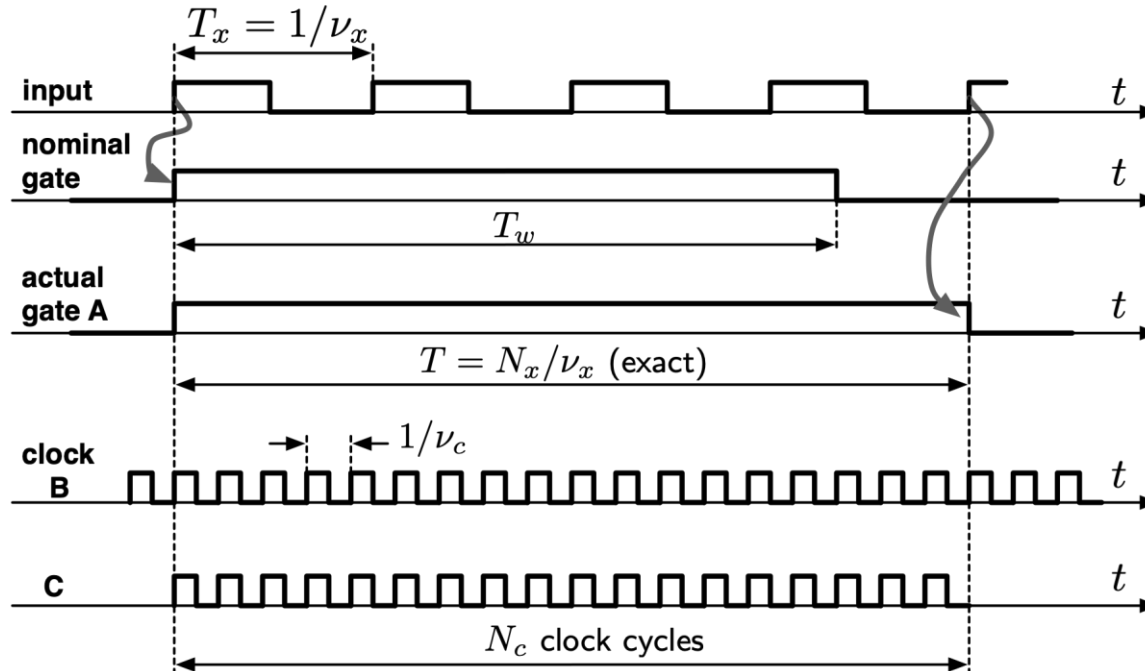
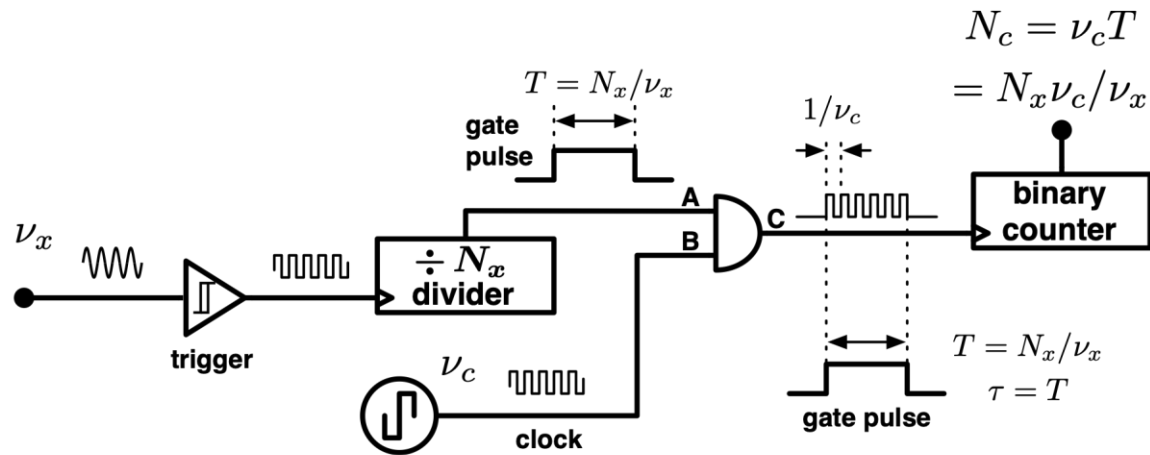
# The (old) frequency counter

The gate-control FF is not shown



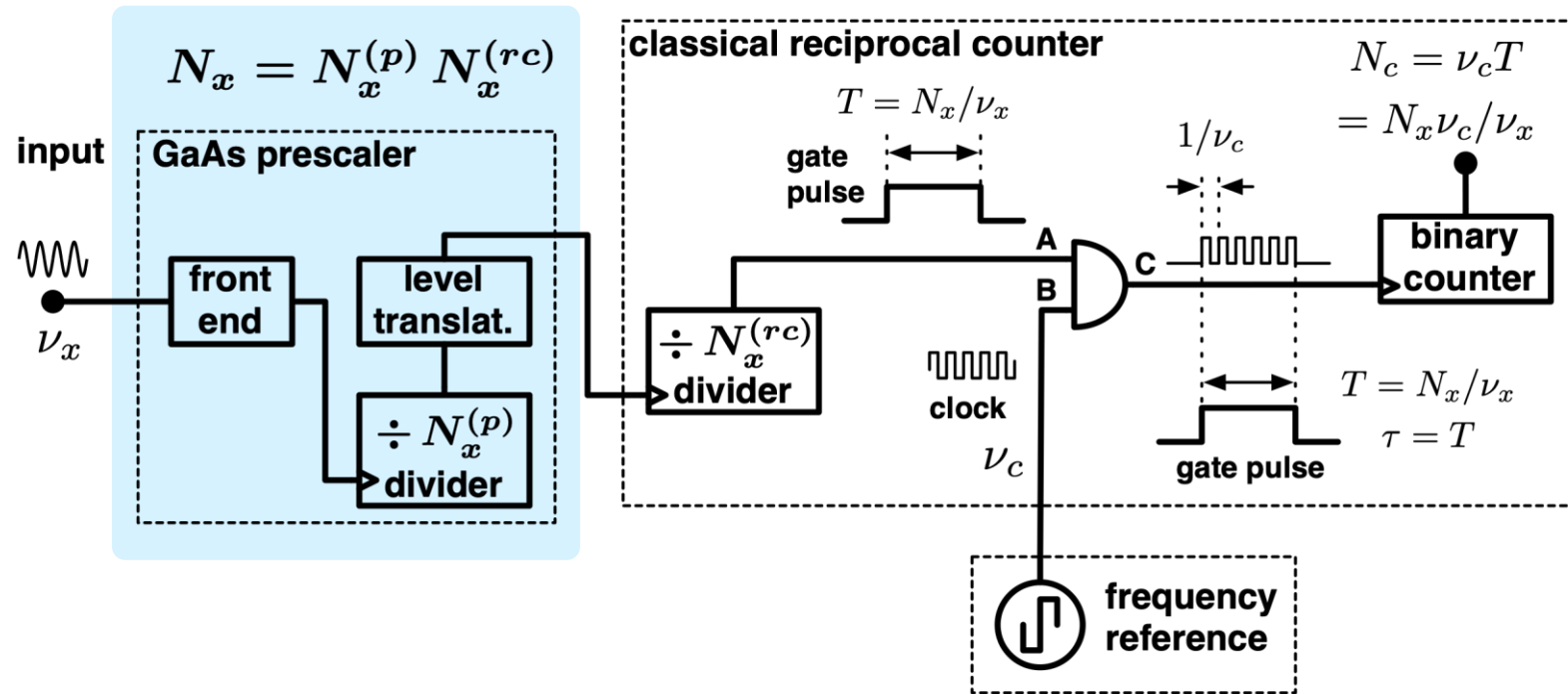
The resolution is set by the input period  $1/\nu_x$ , which can be poor

# Classical reciprocal counter



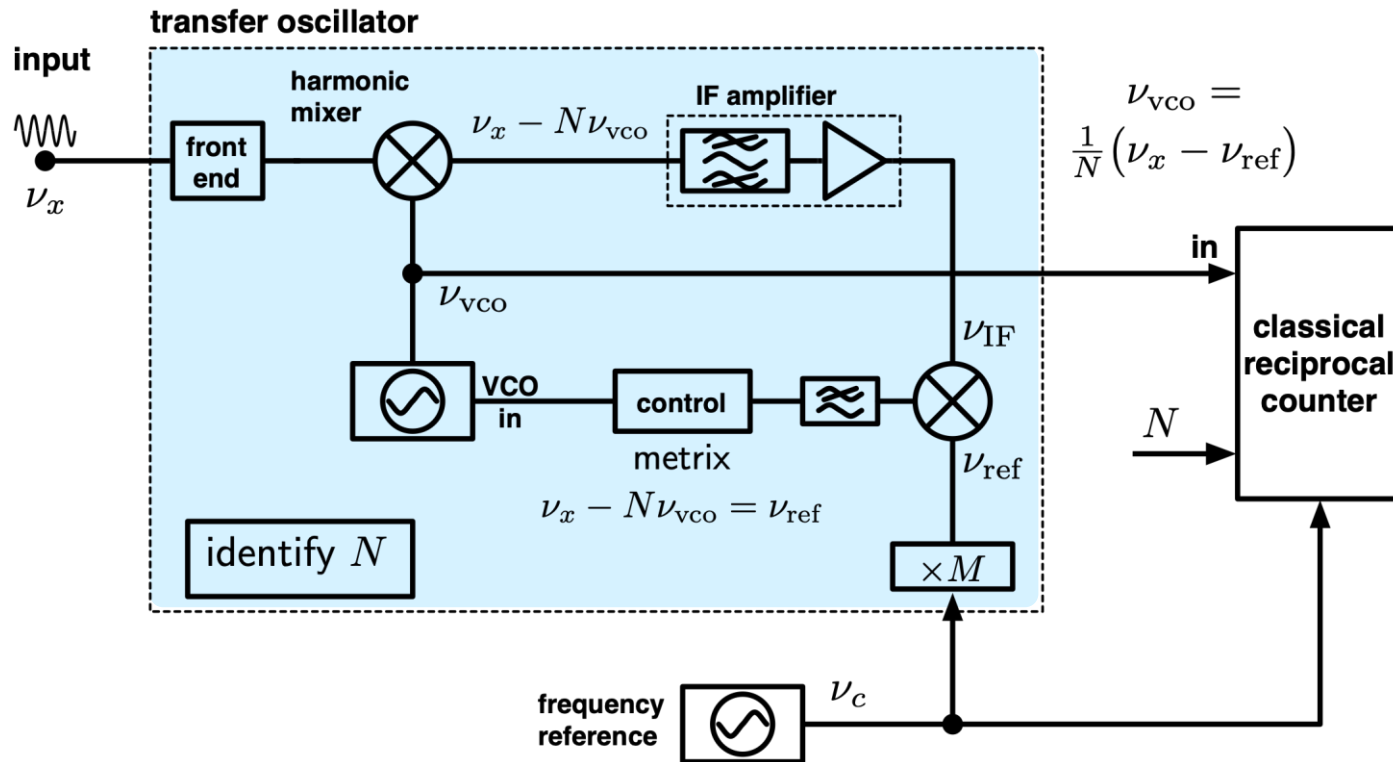
- Use the highest clock frequency permitted by the hardware
- The measurement time is a multiple of the input period

# Prescaler



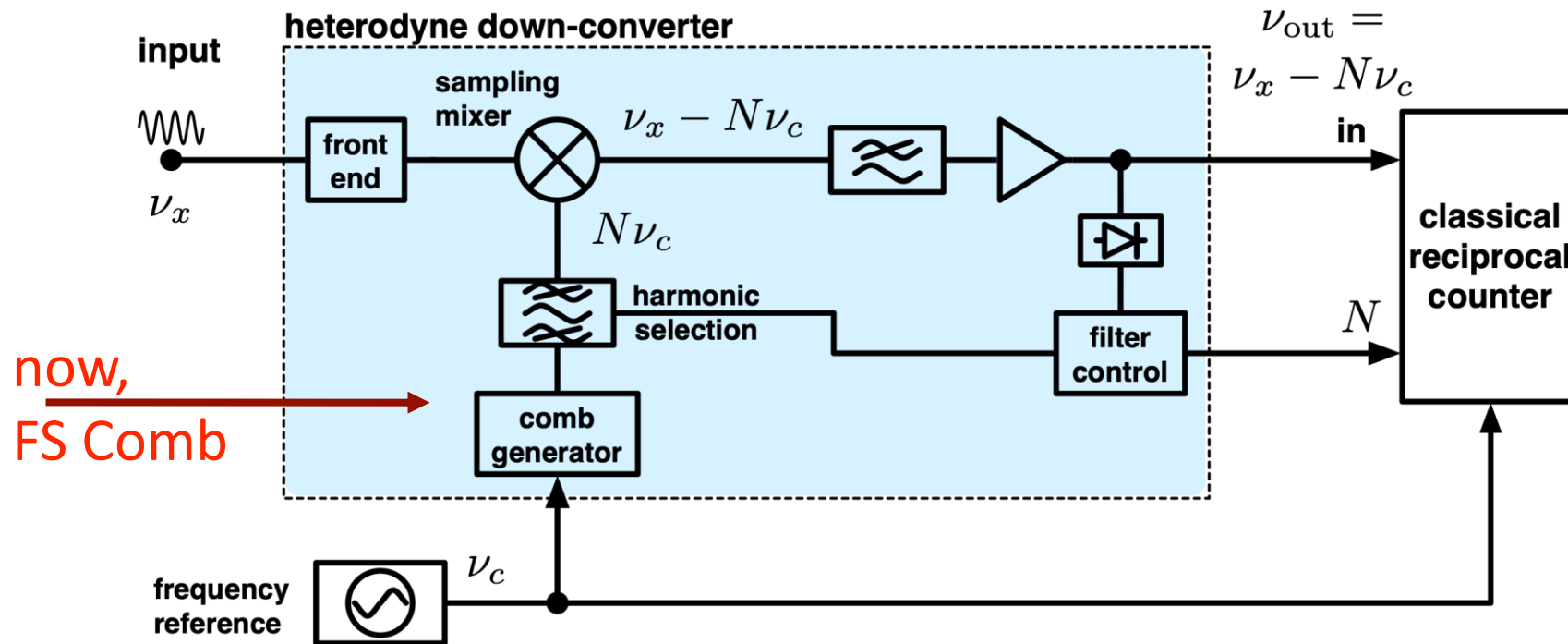
- The prescaler is a n-bit binary divider  $\div 2^n$  (decimal scalars are gone)
- GaAs dividers work up to at least 20 GHz
- Reciprocal counter => there is no resolution reduction
- Most microwave counters use the prescaler

# Transfer oscillator



- The transfer oscillator is a PLL
- Harmonics generation takes place inside the mixer
- Harmonics locking condition:  $N\nu_{vco} = \nu_x$
- Frequency modulation  $\Delta f$  is used to identify  $N$
- Rather complex scheme,  
 $\times N \Rightarrow \Delta\nu N\Delta\nu$

# Heterodyne counter

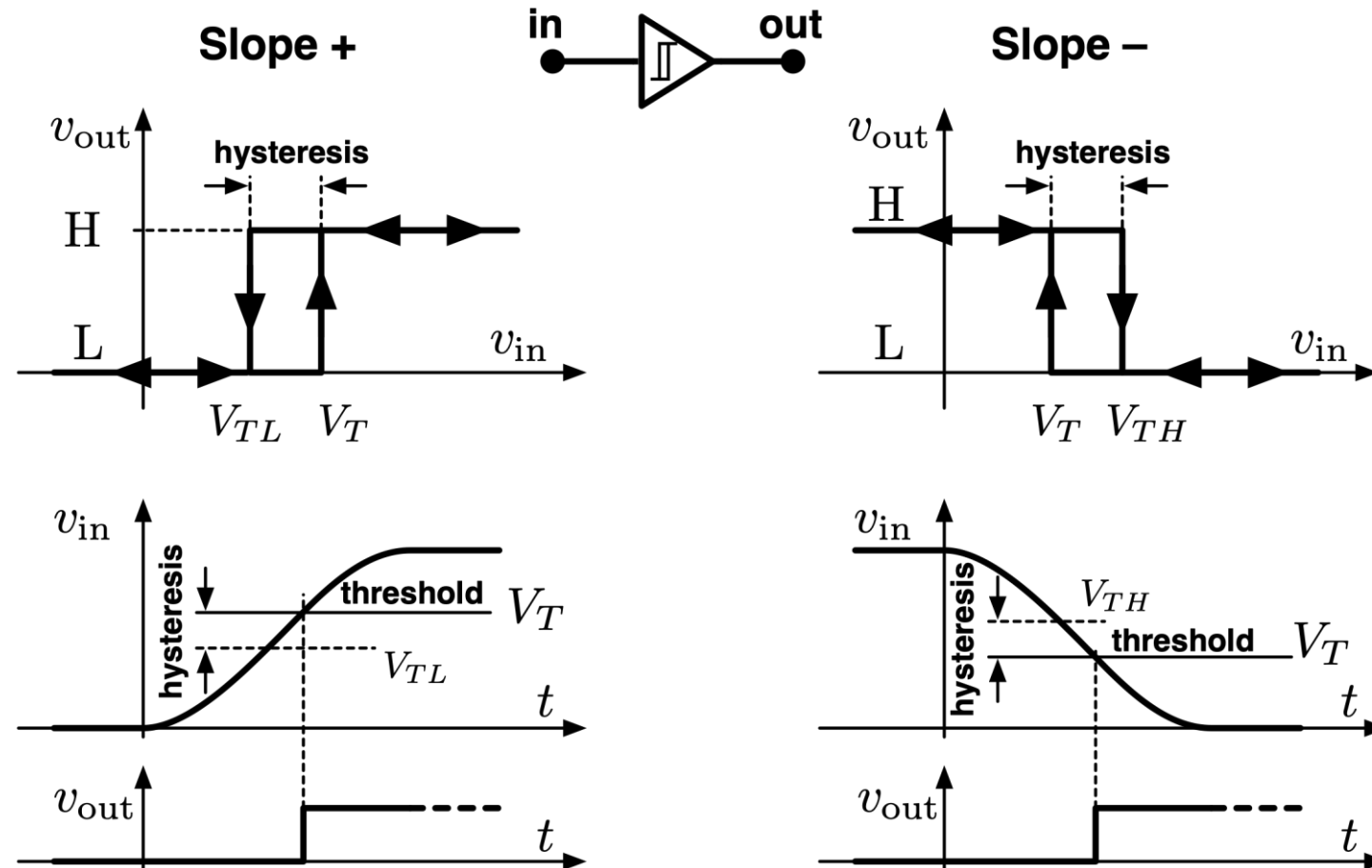


- Down-conversion:  $f_b = |\nu_x - N\nu_c|$
- $\nu_b$  is in the range of a classical counter (100–200 MHz max)
- no resolution reduction in the case of a classical *frequency* counter (no need of reciprocal counter)
- Old scheme, nowadays used only in some special cases (laser frequency metrology)



## 2 – Trigger

# Trigger hysteresis



Hysteresis is necessary to avoid chatter in the presence of noise

# Threshold fluctuation

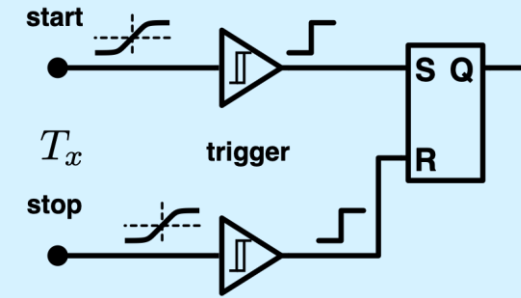
systematic

'stop' – 'start'

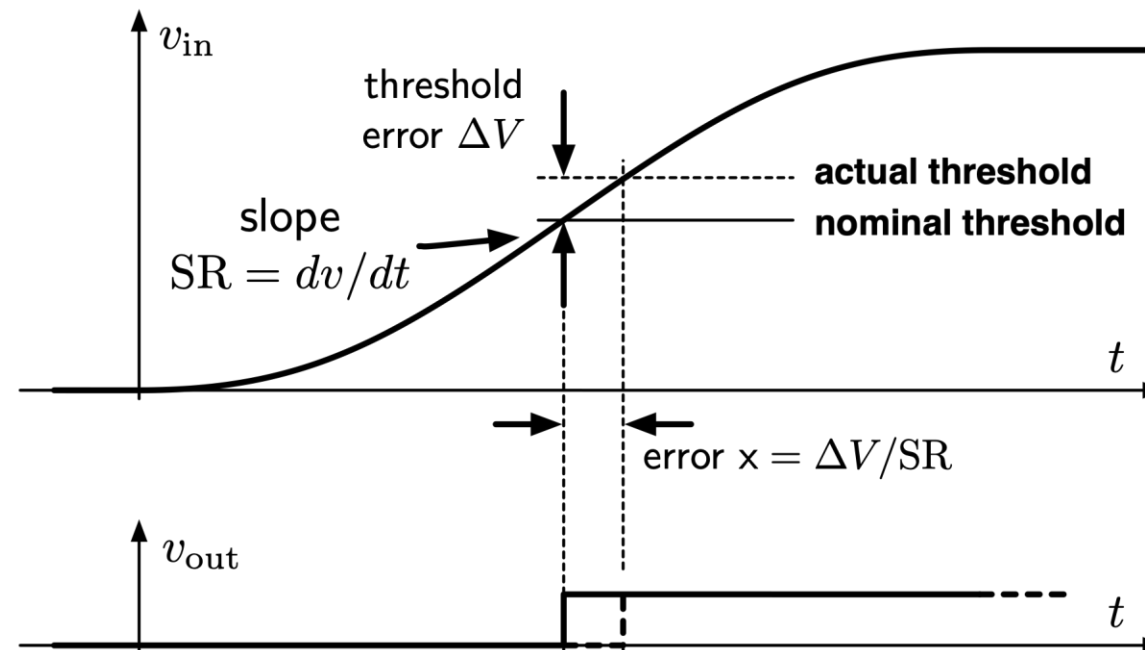
$$x = \frac{(\Delta V)_b}{SR_b} - \frac{(\Delta V)_a}{SR_a}$$

random

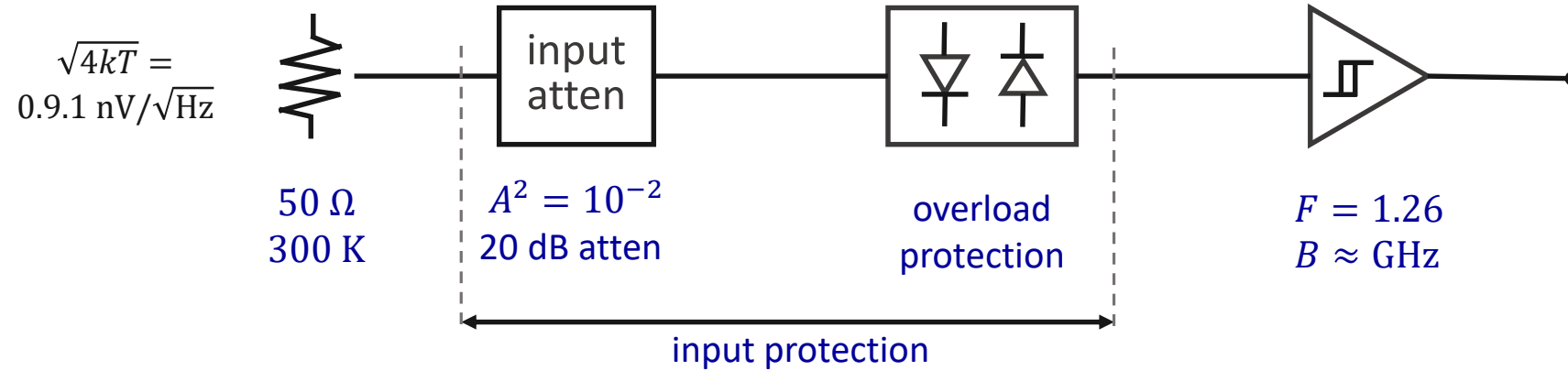
$$\sigma_x^2 = \frac{(\sigma_V^2)_a}{SR_a^2} + \frac{(\sigma_V^2)_b}{SR_b^2}$$



## Threshold fluctuation



# Don't blame the trigger



Input noise  $\sqrt{4kTB}$  of frequency counters

Type	max freq	Noise BW	$e_n$
HP 5370	225 MHz	900 MHz	27 $\mu\text{V}$
SR 620	1.3 GHz	5.2 GHz	66 $\mu\text{V}$

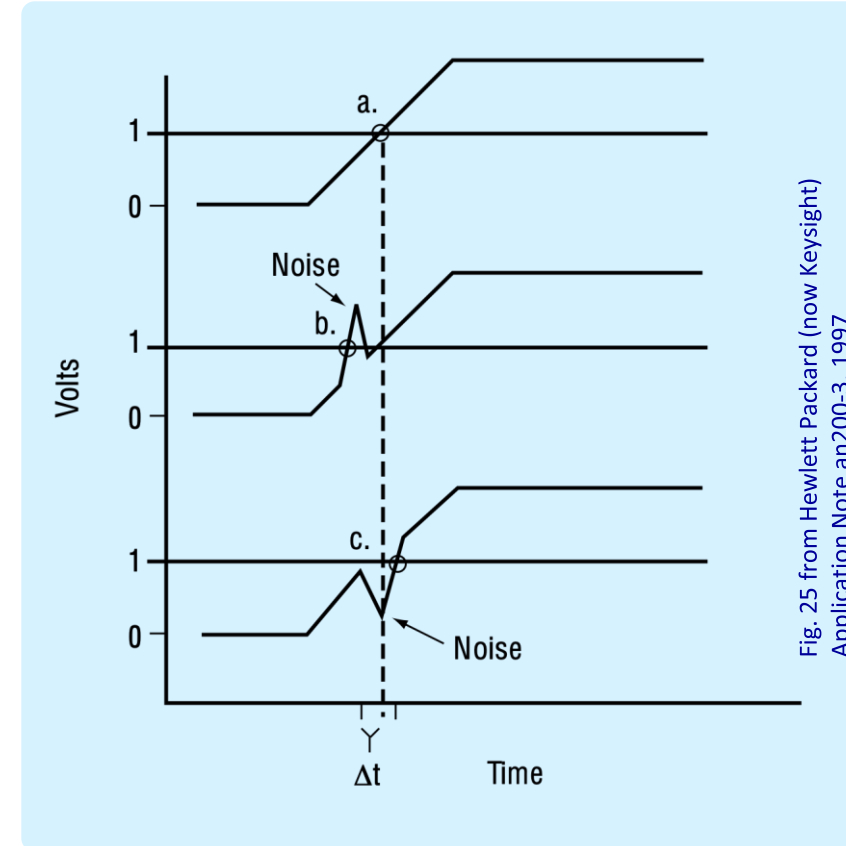
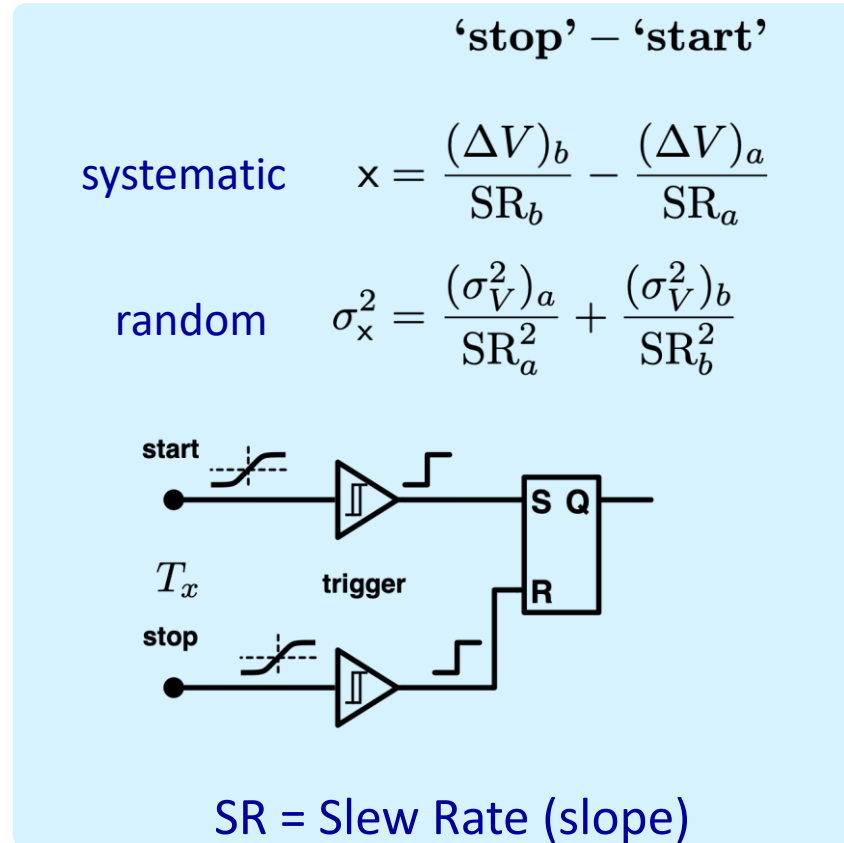
thumb rule: (noise BW) = 4 (max input f)

Account for 20 dB loss and noise factor 126 (1 dB)  
Equivalent noise figure  $F = 126$  (21 dB)

Total RMS noise

HP 5370	306 $\mu\text{V}$
SR 620	736 $\mu\text{V}$

# Trigger noise – oversimplified



- The effect of noise is often explained with a plot like this
- **Yet, the formula holds in the absence of spikes!!!**
- To the general practitioner, this explanation looks simple

# Trigger behavior vs bandwidth

## Noise rms slope

$$SR_n^2 = 4\pi^2 \int_0^B f^2 S_V(f) df$$

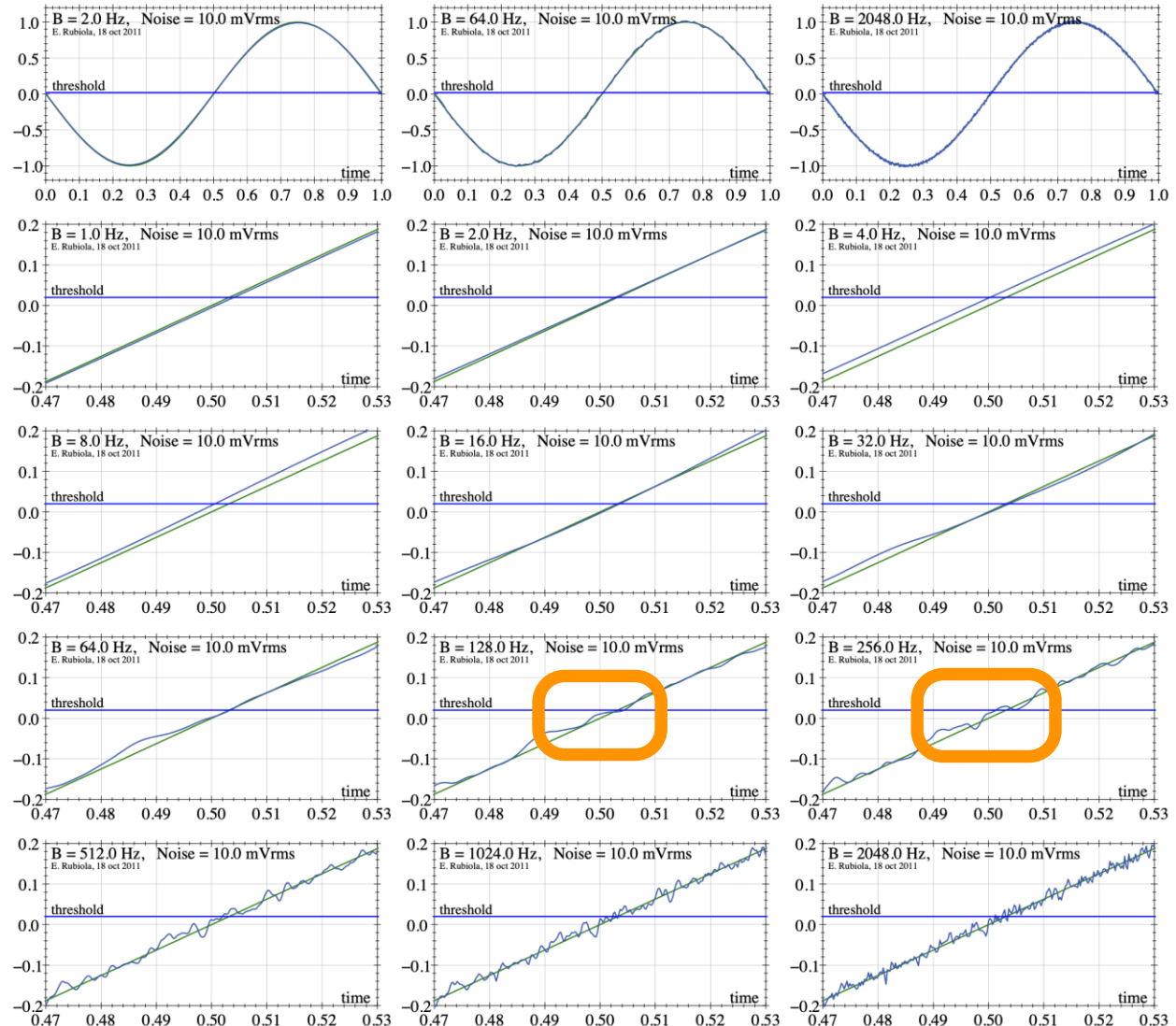
$$SR_n^2 = \frac{4\pi^2}{3} \sigma_V^2 B^2$$

## Critical slope

$$SR_s^2 = \frac{4\pi^2}{3} S_V B^3$$

$$SR_s^2 = \frac{4\pi^2}{3} \sigma_V^2 B^2$$

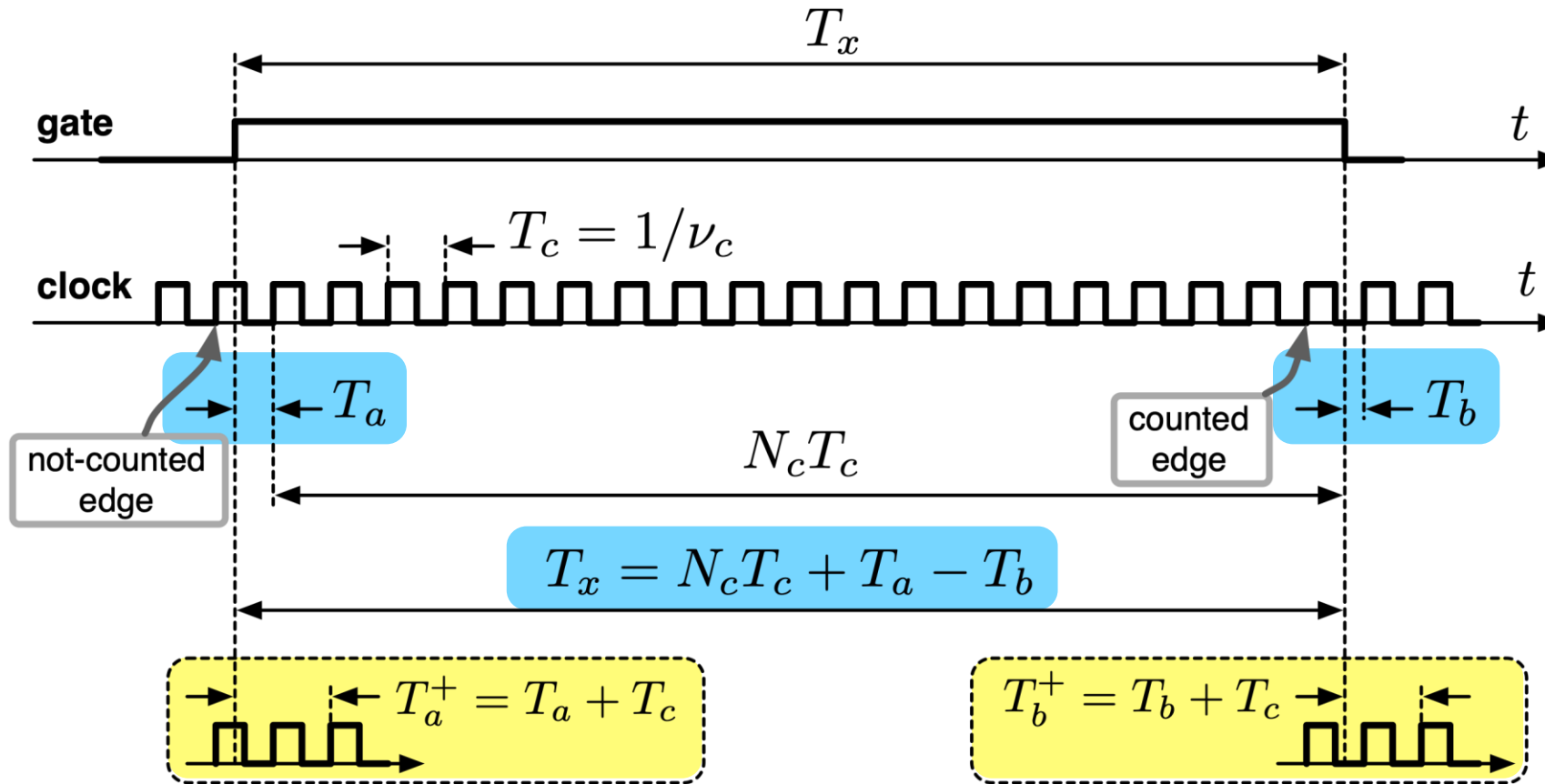
Signal slope equals rms noise slope



- When the noise slope exceeds the clean-signal slope, the total slope changes sign
- There result spikes, and systematic lead error

# 3 – Interpolation Schemes

# Clock interpolation



Too short  $T_a$  and  $T_b$  are difficult to measure, so we add one  $T_c$  to each

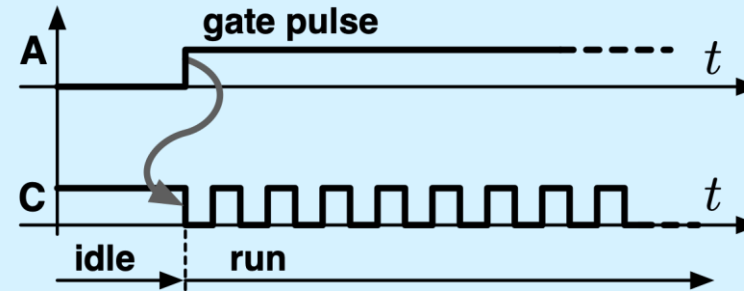
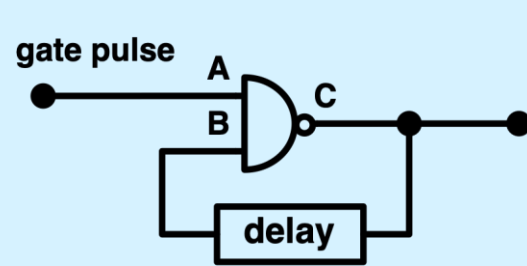
Interpolation is made possible by the fact that the clock frequency is constant and accurately known



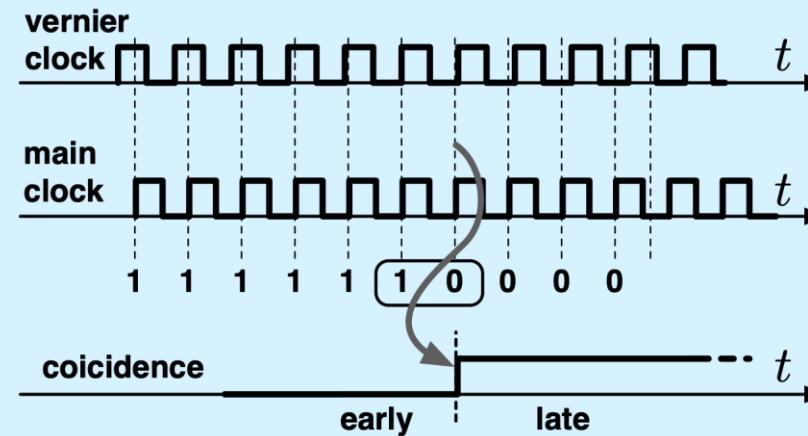
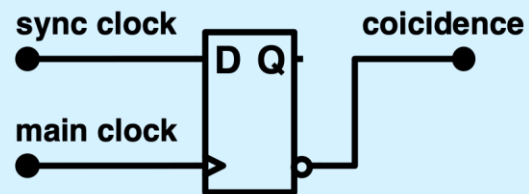


# The key elements

## Synchronized oscillator



## Coincidence detector



# Example: Hewlett Packard 5370A

Clock  $f_c = 200 \text{ MHz} \Rightarrow \delta T_x = 5 \text{ ns}$  (ECL technology)

Vernier  $n = 256$   $\delta T_a = \delta T_b = \frac{1}{256} \delta T_x = 19.5 \text{ ps}$

It takes max 257 cycles of  $f_c$  for the two clocks to coincide

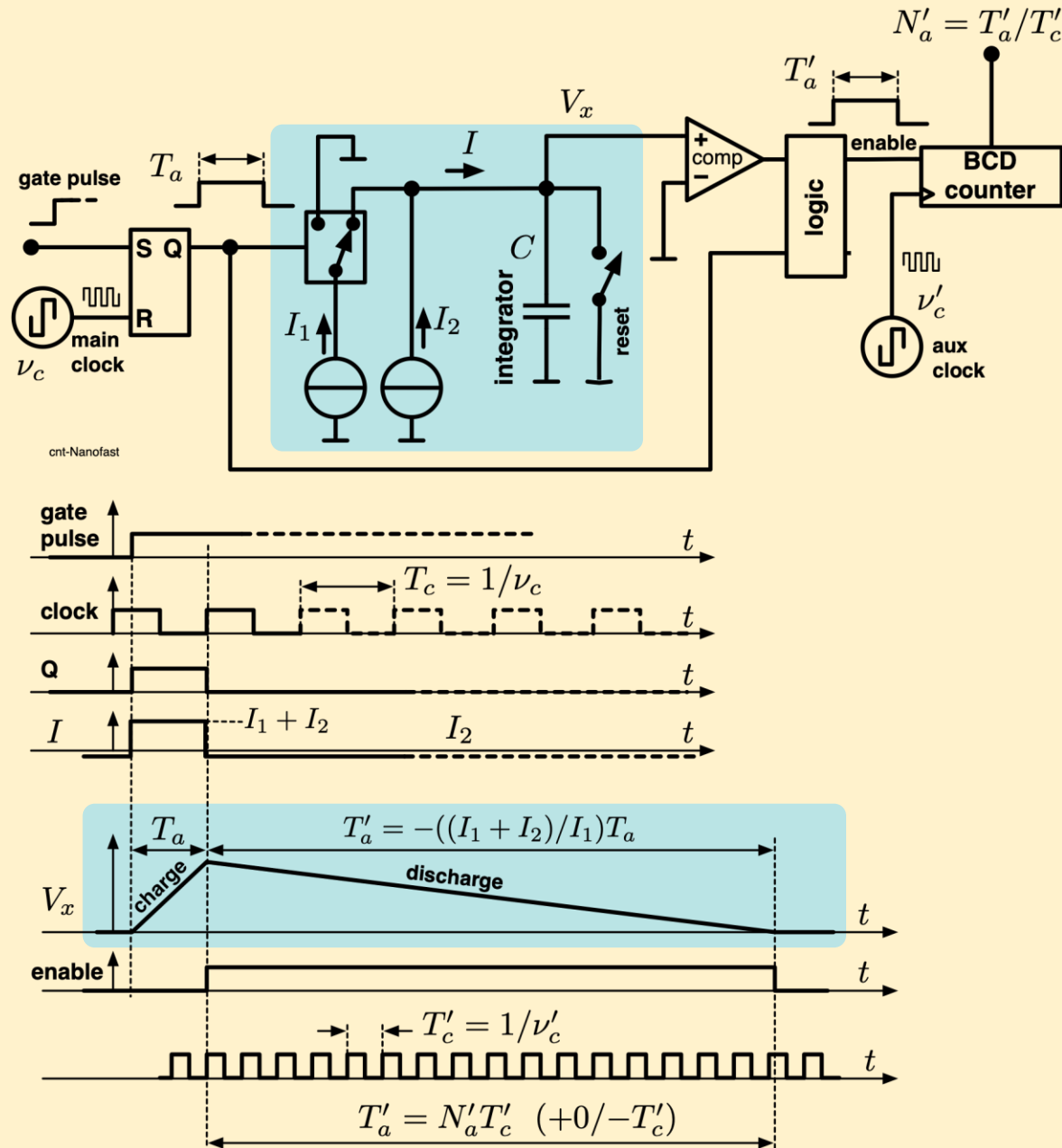
Conversion time  $T = nT_c = 1.283 \text{ } \mu\text{s}$

Resolution

free space,  $\delta \ell = c \delta T_a = 6 \text{ mm}$

cable,  $v = 0.67 c$ ,  $\delta \ell = 4 \text{ mm}$

# The Nutt's dual-slope interpolator



Similar to the dual-slope voltmeter

R. Nutt, Digital time intervalometer, RSI 39(9) p.1342-1345, sep 1968

Example

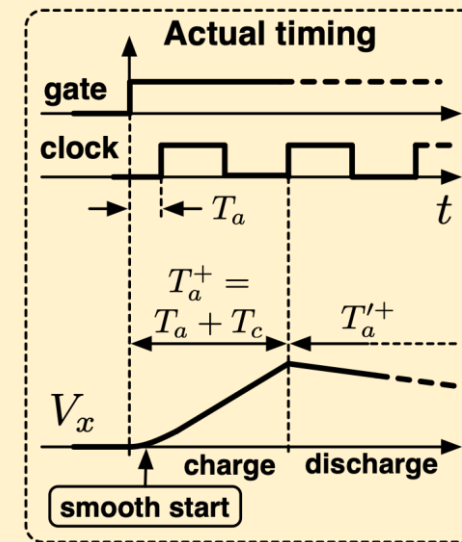
Nanofast 536 B (early 1970s!)

Smithsonian Astrophysical Lab

$f_c = 20 \text{ MHz} \rightarrow T_c = 50 \text{ ns}$

$(I_1 + I_2)/I_2 = 4096$

$T_c / [(I_1 + I_2)/I_2] = 12 \text{ ns}$



# Example: Nanofast 536 B

Smithsonian Astrophysical Laboratory

Main clock  $f_c = 10 \text{ MHz} \rightarrow \delta T = T_c = 100 \text{ ns}$

Time Interval amplifier  $\frac{I_1}{I_2} = 4000$

$T'_a \in (200 \text{ ns}, 400 \text{ ns})$

aux. clock 20 MHz for the measurement of  $T'_a$

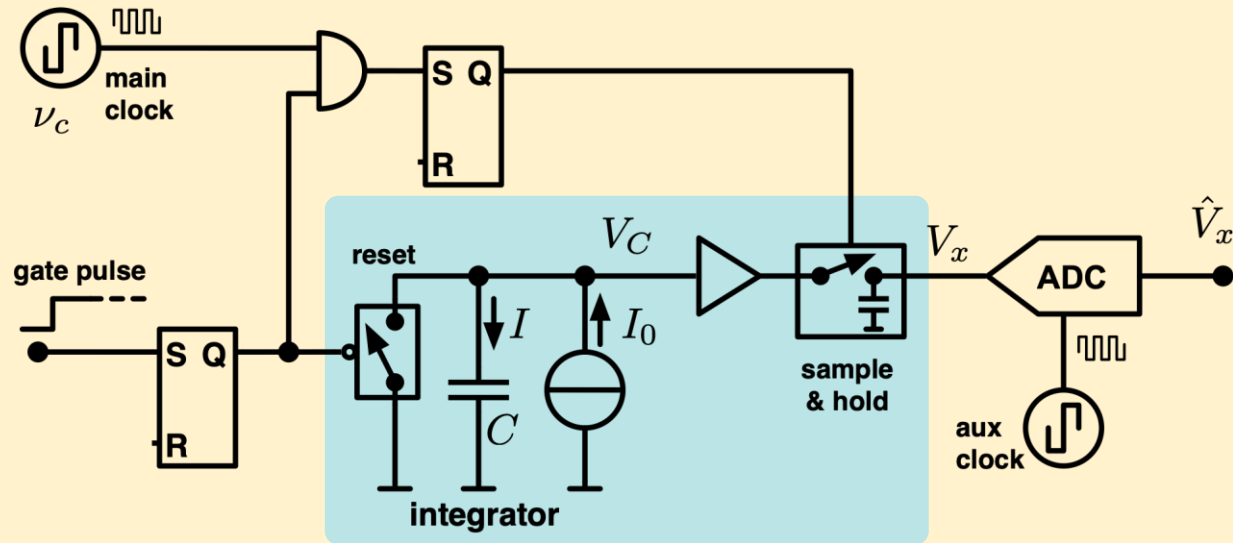
$\delta T'_a = T'_c = 50 \text{ ns} \quad (1/20 \text{ MHz})$

$$\delta T_a = \frac{I_2}{I_1} T'_c \quad \delta T_c = \frac{1}{4000} \times 50 \text{ ns} = 12.5 \text{ ps}$$

The Nanofast 536 B counter is (was?) a part of the Mark IV system for Very Long Baseline Interferometry (VLBI). Early TTL technology

Note: a pulse propagates in a cable at  $c' \approx \frac{2}{3} c$   
 $\delta T_a$  is equivalent to a length of 2.5 mm

# The ramp interpolator

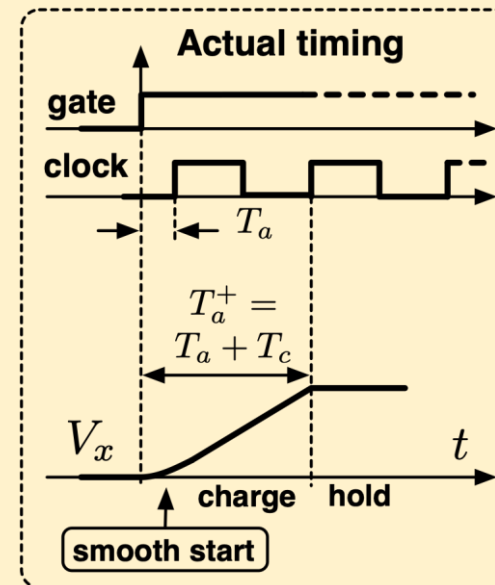
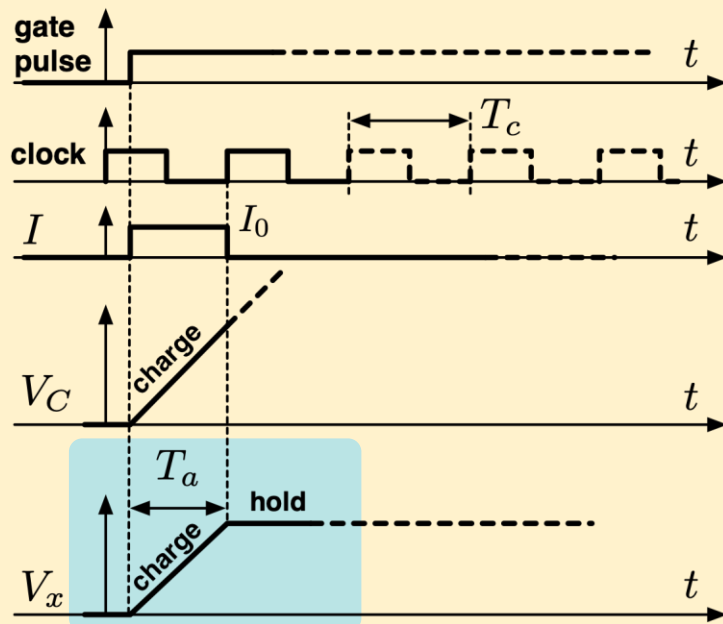


Example (Stanford SR620)

$f_c = 90 \text{ MHz}$  ( $T_c = 11.1 \text{ ns}$ )

11 bits

$T_c / 2^{11} = 5.4 \text{ ps}$



This costs 1 bit ADC resolution loss

$$f_c = 90 \text{ MHz}$$

$$T_c = 11.1 \text{ ns}$$

phase-locked to the 10 MHz reference.

ECL Technology

12 bit converter

1 bit lost because of the extra  $T_c$

11 bits

$$\delta T_c = \frac{11.1 \text{ ns}}{2^{11}} = 5.4 \text{ ps}$$



# Thermometer-code interpolator

Also called Multi-tapped delay-line interpolator

## FPGA implementation

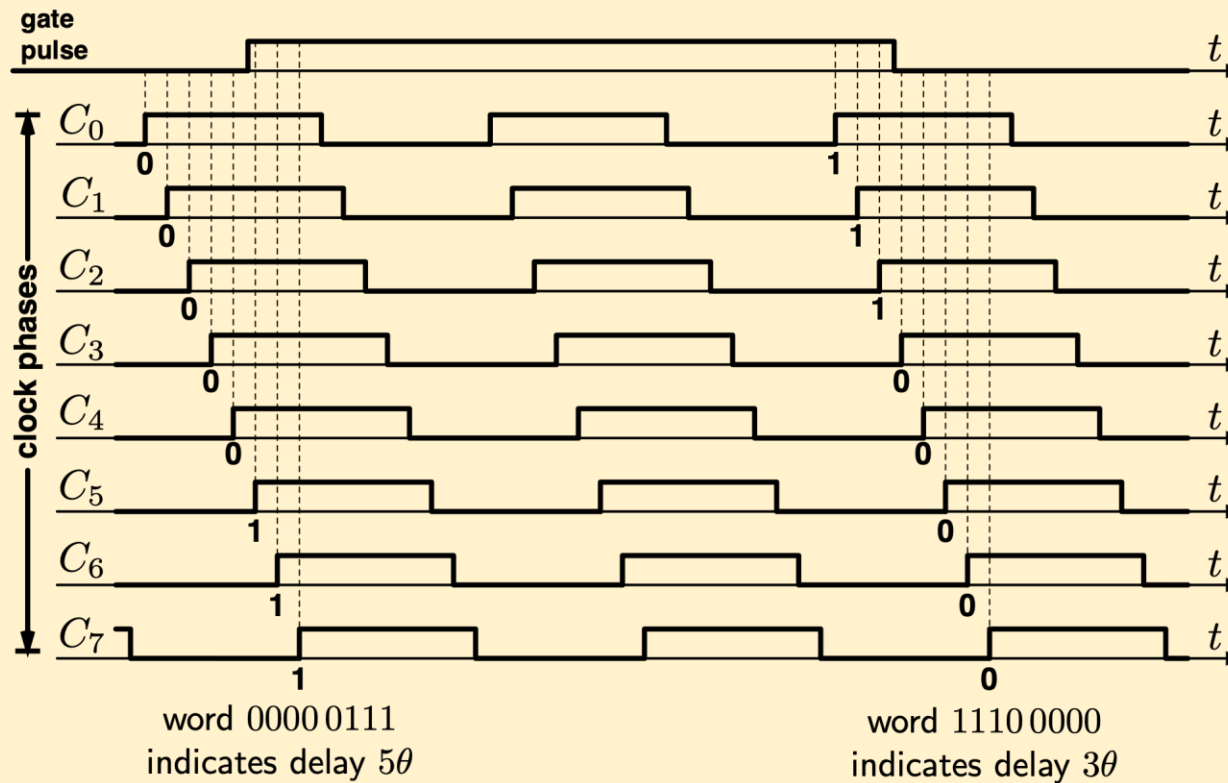
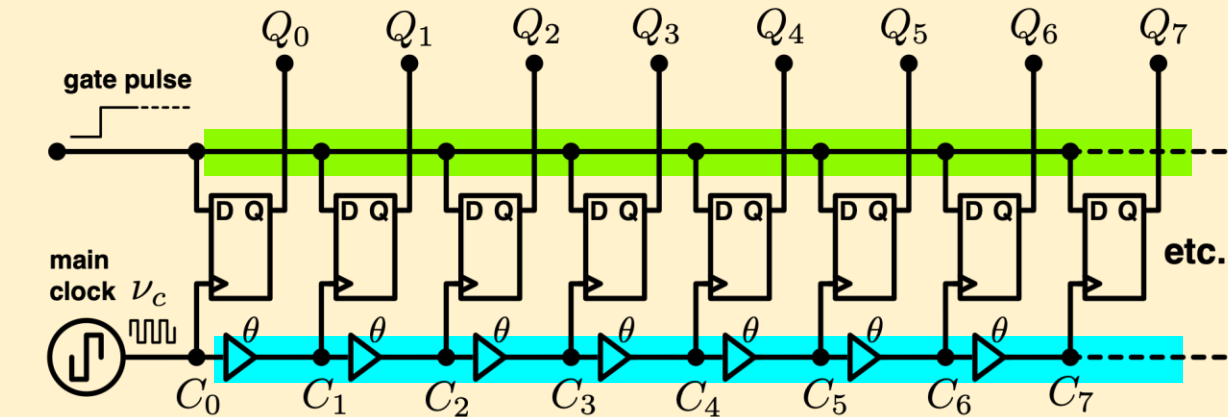
- Needs full layout control
- The pipeline may not fit in a cell

## Great for ASIC implementation

## Vernier (enhanced resolution) version

- Delay is on both lines is inevitable
- Just exploit it

$$\theta_{eq} = \theta_{ck} - \theta_{in}$$

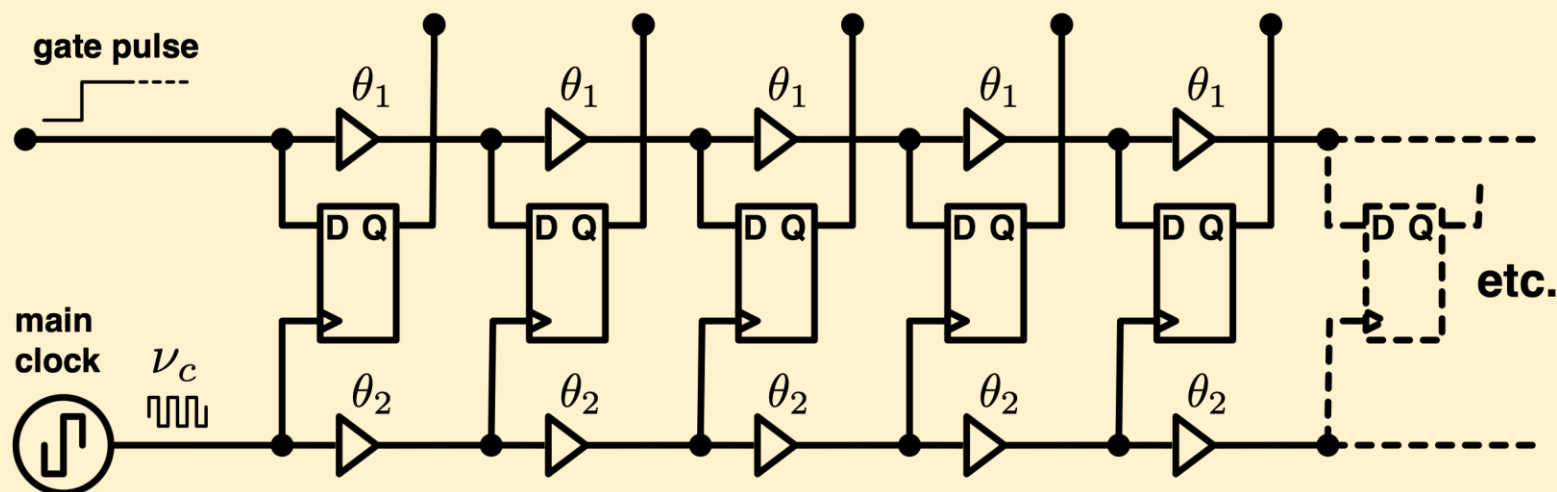


Review article:

J. Kalisz, Metrologia 41 (2004) 17–32



# Vernier thermometer-code interpolator

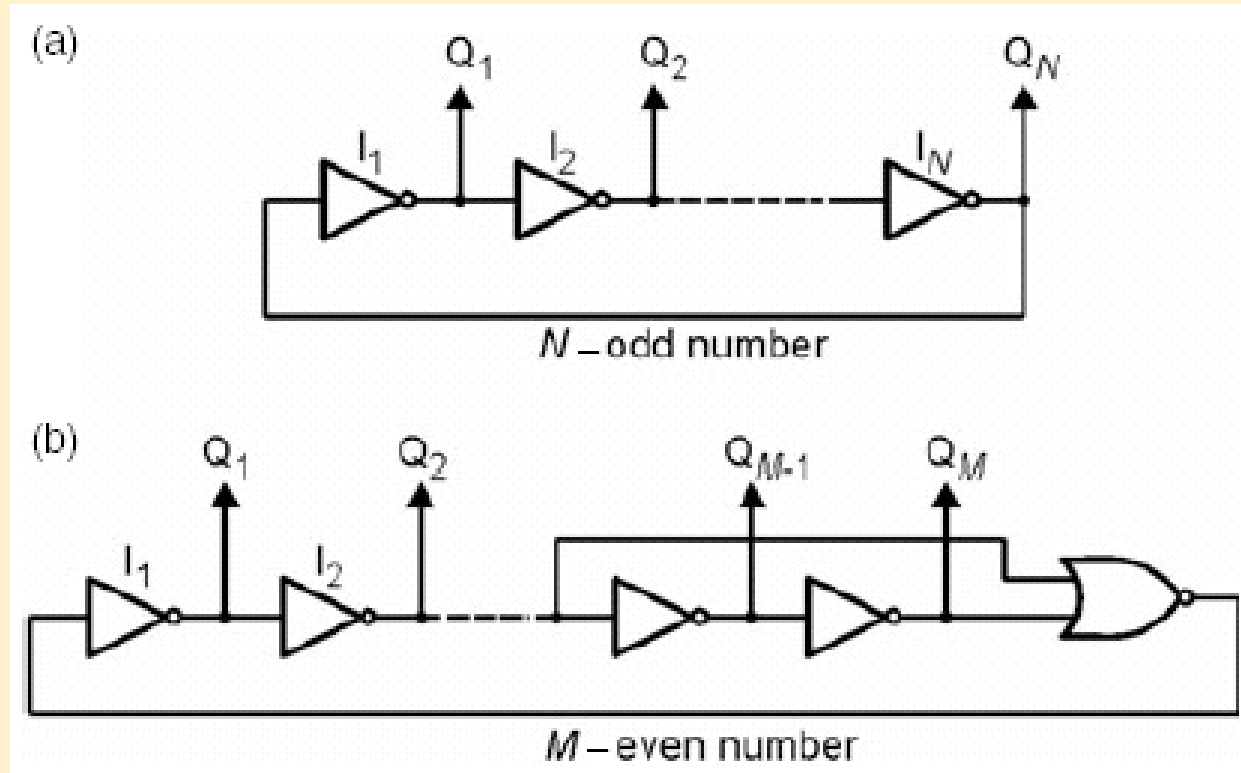


$$\theta_{eq} = \theta_2 - \theta_1$$

Owing to physical size, both  $\theta_1$  and  $\theta_2$  are always present

# Ring oscillator

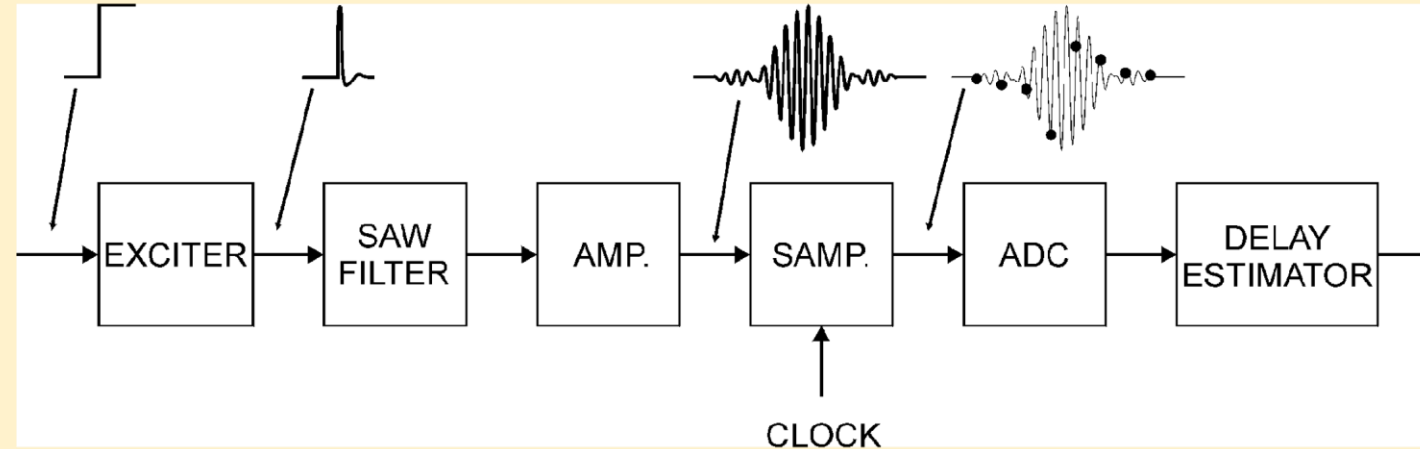
Figure from J. Kalisz, Metrologia 41 (2004) 17–32



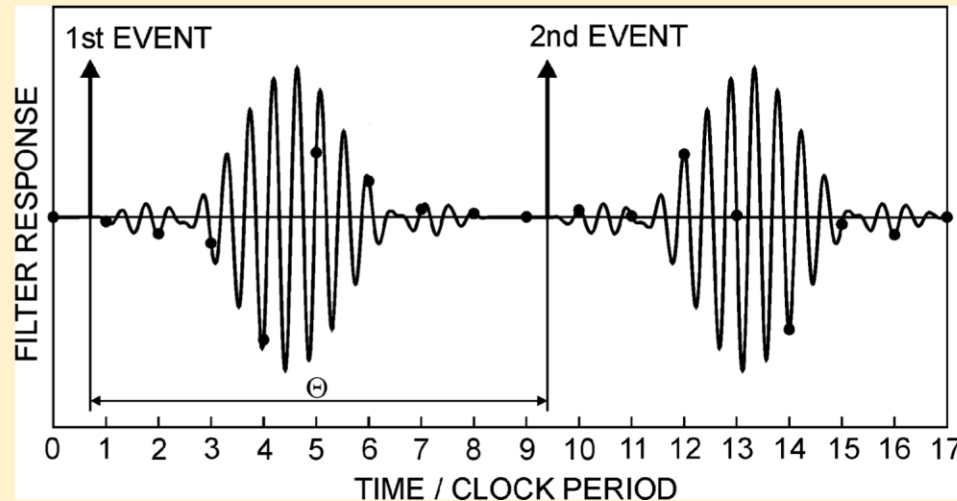
Also used in PLL circuits for clock-frequency multiplication

# SAW delay-line interpolator

## A – Block diagram



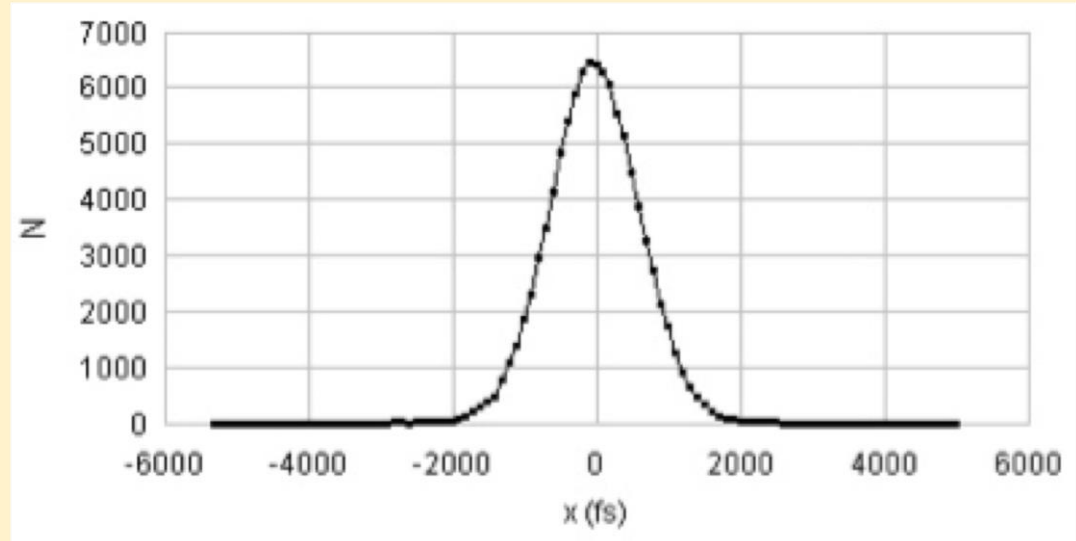
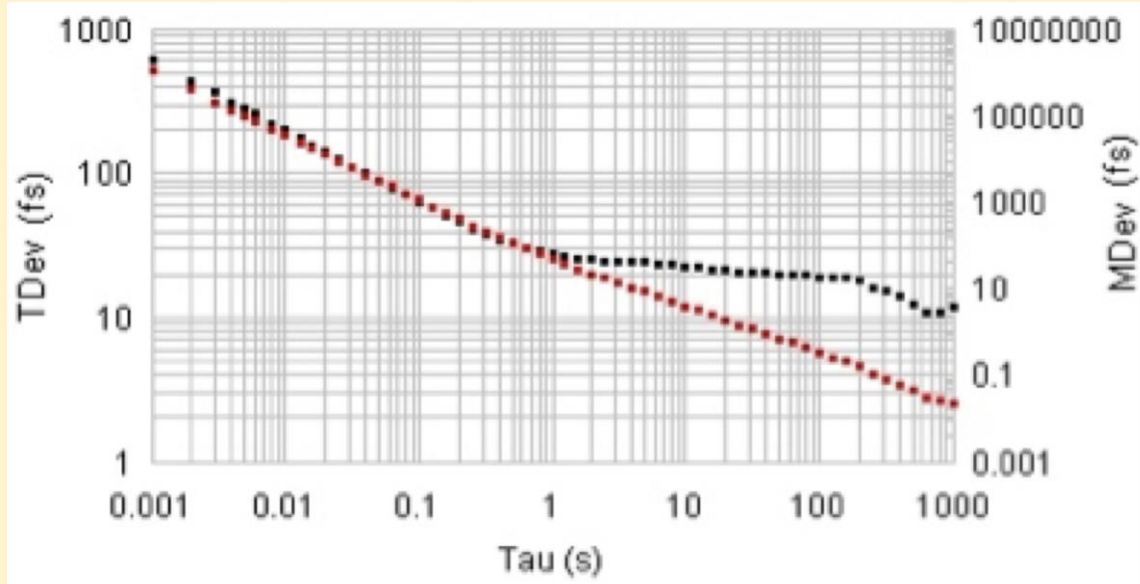
## B – Pulse waveforms



- Dispersion stretches the input pulse
- Sub-sampling and identification of the alias

# Sigma Time STX301

Figures are from the data sheet



- Rumors are that this is none of the methods shown
- No information at all, I'm unable to reverse-engineer

# Commercial instruments

Carmel	NK732	3 ps	PCI/PXI time stamp	Ramp
Guide Tech	GT667/668	1 ps	PCI/PXI time stamp	Ramp
Keysight	53230A	20 ps	Lab instrument	Frequency vernier
Lange Electronic	KL-3360	50 ps	$\Pi / \Lambda$ , special purpose	Ramp
Lumat			PCI card	Thermometer code
Stanford	SR620	25 ps	Lab instrument	Ramp
Serenum	TDC	6 ps rms	PCB module	FPGA Thermometer code
AMS Group	TDC GPX	22 ps	Chip	
MAXIM	MAX35101	8 ps	Chip	
SPAD Lab	TDC Module		Packaged module	
Texas	THS788	8 ps	Chip	Thermometer code

Lecture 5 ends here