# Electric Circuits for Physicists 電子回路論 第10回

東京大学理学部・理学系研究科 物性研究所 勝本信吾 Shingo Katsumoto Impedance matching condition for transmission line termination

Characteristic impedance  $Z_0$ , termination impedance  $Z: Z = Z_0$ 

Assumption: Propagating mode  $\rightarrow Z_0$  : real

 $Z_0$  is, in a sense, transverse impedance and does not cause energy dissipation.

Minimization of energy loss at the output impedance  $Z_o: Z = Z_o^*$ 

$$R_{\rm in} = S_{11} + \frac{S_{12}S_{21}R_{\rm L}}{1 - S_{22}R_{\rm L}} \qquad R_{\rm out} = S_{22} + \frac{S_{12}S_{21}R_{\rm S}}{1 - S_{11}R_{\rm S}}$$

Matching condition:  $R_{\rm L} = R_{\rm out}^*$ ,  $R_{\rm S} = R_{\rm in}^*$ 

## Chapter 6 Noises and Signals

# Outline

### 6.1 Fluctuation

- 6.1.1 Fluctuation-Dissipation theorem
- 6.1.2 Wiener-Khintchine theorem
- 6.1.3 Noises in the view of circuits
- 6.1.4 Nyquist theorem
- 6.1.5 Shot noise
- 6.1.6 1/f noise
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- 6.1.8 Other noises

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#### 6.1 Fluctuation

Quantity x, fluctuation  $\delta x = x - \bar{x}$   $\overline{(\delta x)^2} = \overline{(x - \bar{x})^2} = \overline{x^2} - \bar{x}^2 \quad (\overline{\delta x} = 0)$  g(x): distribution function of x Fourier transform:  $u(q) = \mathscr{F}\{g(x)\} = \int_{-\infty}^{\infty} g(x)e^{ixq}\frac{dx}{\sqrt{2\pi}}$ 

*u*(*t*) : characteristic function of the distributionFrom Taylor expansion, any moment can be obtained as

$$\overline{x^n} = \frac{\sqrt{2\pi}}{i^n} \left[ \frac{d^n}{dq^n} u(q) \right]_{q=0}$$

Moments to high orders  $\rightarrow$  reconstruction of g(x)

#### Power Spectrum

Consider probability sets in the interval [0,T).

$$x_j(t) = \sum_{n=1}^{\infty} (a_{jn} \cos \omega_n t + b_{jn} \sin \omega_n t), \quad \omega_n = \frac{2n\pi}{T}$$

$$\mathscr{P}_{jn} = (a_{nj} \cos \omega_n t + b_{nj} \sin \omega_n t)^2$$
$$\langle \mathscr{P}_n \rangle = \frac{1}{2} \langle a_n^2 + b_n^2 \rangle \qquad \because \text{ cross product terms are averaged out}$$

Random process: Gaussian distribution

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

$$\overline{(\delta x)^2} = \sigma^2, \quad \left(\sum_{j=1}^m \delta x_j\right)^2 = m\sigma^2$$

Then  $\overline{\langle \mathscr{P}_n \rangle} = \sigma_n^2$  (non-Markovian)

# Power Spectrum

# Power spectrum $G(\omega)$

Frequency band width  $\delta \omega$ : separation between two adjacent frequencies

$$\delta\omega = \omega_{n+1} - \omega_n = \frac{2(n+1)\pi}{T} - \frac{2n\pi}{T} = \frac{2\pi}{T}$$

$$G(\omega_n)\frac{\delta\omega}{2\pi} = \overline{\langle \mathscr{P}_n \rangle} \ (=\sigma_n^2)$$

$$\overline{\langle x^2(t) \rangle} = \sum_{n=1}^{\infty} \overline{\langle \mathscr{P}_n \rangle} \quad (\overline{x(t)} = 0)$$
$$= \sum_n G(\omega_n) \frac{\delta\omega}{2\pi} \to \int_0^\infty G(\omega) \frac{d\omega}{2\pi}$$

#### 6.1.1 Fluctuation-Dissipation Theorem

$$\omega_0 \equiv 1/\sqrt{LC} \qquad Z(i\omega) = \frac{R(\omega_0^2 - \omega^2) + i\omega_0^2 \omega L}{\omega_0^2 - \omega^2},$$
$$Y(i\omega) = \frac{\omega_0^2 - \omega^2}{R(\omega_0^2 - \omega^2) + i\omega_0^2 \omega L}$$

V(t) noise power spectrum  $\rightarrow G_{v}(\omega)$ 

 $G_v(\omega) = 4k_{\rm B}T {\rm Re}[Z(i\omega)]$ 

 $G_v(\omega) = 4k_{\rm B}TR$ 

Johnson-Nyquist noise Thermal noise

#### 6.1.2 Wiener-Khintchine Theorem

# Self-correlation function $C(\tau) = \overline{\langle x(t)x(t+\tau) \rangle}$

$$= \sum_{n,m} \langle [a_n \cos \omega_n t + b_n \sin \omega_n t] [a_m \cos \omega_m (t + \tau) + b_m \sin \omega_m (t + \tau)] \rangle$$
$$= \frac{1}{2} \sum_n \overline{\langle a_n^2 + b_n^2 \rangle} \cos \omega_n \tau = \sum_n \overline{\langle \mathscr{P}_n \rangle} \cos \omega_n \tau$$
$$= \int_0^\infty G(\omega) \cos \omega \tau \frac{d\omega}{2\pi}$$

$$C(\tau) = \int_0^\infty G(\omega) \cos \omega \tau \frac{d\omega}{2\pi}$$
  

$$G(\omega) = 4 \int_0^\infty C(\tau) \cos \omega \tau d\tau$$
 Wiener-Khintchine theorem

### 6.1.2 Wiener-Khintchine Theorem

$$C(\tau) = \exp\left(-\frac{\tau}{\tau_0}\right)$$

$$G(f) = 4 \int_0^\infty e^{-\tau/\tau_0} \cos(2\pi f\tau) d\tau = \frac{4\tau_0}{1 + (2\pi f\tau_0)^2}$$

#### 6.1.4 Nyquist Theorem

Example)

Mode density on a transmission line with length l

$$\omega_n = c^* k_n = \frac{2\pi n c^*}{l} \qquad \therefore \quad \delta \omega = \frac{2\pi c^*}{l}$$

Bidirectional  $\rightarrow$  Freedom  $\times 2$ 

Bose distribution

$$f(\hbar\omega, T) = \frac{1}{\exp(\hbar\omega/k_{\rm B}T) - 1}$$

# 6.1.4 Nyquist Theorem

Thermal energy density per freedom

$$\frac{\hbar\omega}{\exp(\hbar\omega/k_{\rm B}T) - 1} \sim \frac{\hbar\omega}{1 + (\hbar\omega/k_{\rm B}T) - 1} = k_{\rm B}T \quad (k_{\rm B}T \gg \hbar\omega)$$

Thermal energy density in band  $\Delta \omega$ 

 $2\frac{\Delta\omega}{\delta\omega}k_{\rm B}T = \frac{2k_{\rm B}Tl}{2\pi c^*}\Delta\omega$ , a half of which flows in one-direction

Energy flowing out from the end:

$$\frac{k_{\rm B}Tl}{2\pi c^*}\Delta\omega \times \frac{1}{l} \times c^* = k_{\rm B}T\Delta f \quad (2\pi f = \omega)$$

equals the energy supplied from the noise source.

$$\overline{J^2}R = k_{\rm B}T\Delta f, \quad \overline{V^2} = 4Rk_{\rm B}T\Delta f$$

 $\sqrt{J^2 V^2} = 2k_{\rm B}T\Delta f \longrightarrow \text{Noise Temperature}$ 

### 6.1.5 Shot Noise

# Single Electron

Time domain:  $\delta$ -function approximation

$$J_e(t) = e\delta(t - t_0)$$
  
=  $e \int_{-\infty}^{\infty} e^{2\pi i f(t - t_0)} df = 2e \int_{0}^{\infty} \cos\left[2\pi f(t - t_0)\right] df$ 

Uniform 2*e* in frequency domain: fluctuation at each frequency Coherent only at  $t = t_0$ 

Current fluctuation density for infinitesimal band df

$$\delta J = d\sqrt{\langle J_e^2 \rangle} = \frac{2e}{\sqrt{2}} df = \sqrt{2}edf$$

#### 6.1.5 Shot Noise

**Double Electron** 

$$\overline{\langle \delta j^2 \rangle} = (j_p + j_q e^{i\phi})(j_p + j_q e^{-i\phi}) = j_p^2 + j_q^2 + 2j_p j_q \cos\phi$$

 $\phi$ : coherent phase shift  $\rightarrow$  averaged out

$$\overline{\langle \delta j^2 \rangle} = j_p^2 + j_q^2 = 2 \times (\sqrt{2}e)^2 df$$

N-Electron

$$\overline{\langle \delta J^2 \rangle} = N \times 2e^2 df = 2e\overline{J}df \quad (\overline{J} = eN)$$

Quantum mechanical correlation  $\rightarrow$  Modification from random

#### 6.1.5 Shot Noise

#### Example: pn junction

Current-Voltage characteristics:  $J(V) = J_0 \left[ \exp \left( \frac{eV}{k_{\rm B}T} \right) - 1 \right]$ 

Differential  
resistance 
$$r_{\rm d} = \left(\frac{dJ}{dV}\right)^{-1} = \left[\frac{eJ_0}{k_{\rm B}T}\exp\left(\frac{eV}{k_{\rm B}T}\right)\right]^{-1} = \frac{k_{\rm B}T}{e}\frac{1}{J+J_0}$$
  
 $J \gg J_0 \rightarrow r_{\rm d} \sim k_{\rm B}T/eJ$ 

$$\overline{\langle (\delta J)^2 \rangle} = 2e \frac{k_{\rm B}T}{er_{\rm d}} df = 4k_{\rm B}T \frac{1}{2r_{\rm d}} df$$
$$(\delta V)^2 = 4 \frac{r_{\rm d}}{2} k_{\rm B}T \Delta f$$

#### 6.1.6 1/f noise

 $(\delta V)^2 = K J^a R^2 \frac{\Delta f}{f^\alpha}$ 



Noise: Power spectrum per frequency

$$\overline{j_n^2} = \overline{\delta J^2} / \Delta f, \quad \overline{e_n^2} = \overline{\delta V^2} / \Delta f$$
  
unit of  $\sqrt{\overline{j_n^2}}, \quad \sqrt{\overline{e_n^2}}$   
 $A / \sqrt{\text{Hz}}, \quad V / \sqrt{\text{Hz}}$ 

#### Other noises: Barkhausen noise



#### Popcorn noise



#### Amplitude distributions of random-type noises



#### Amplitude distribution of popcorn noise



#### Avalanche noise



Amplifiers: the elements have characteristic noises, power sources work as noise sources

Noiseless amplifier + Noise source = Amplifier with noise Power gain  $G_p$  $e_{intotal}^2 = j_n^2 R^2 + e_R^2 + e_a^2 = e_{out}^2/G_p$ 

Signal to noise ratio: S/N ratio

Noise Figure: NF = 
$$10 \log_{10} \frac{(S/N)_{\text{in}}}{(S/N)_{\text{out}}} = 10 \log_{10} \frac{S_{\text{in}}N_{\text{out}}}{S_{\text{out}}N_{\text{in}}}$$
  
 $N_{\text{out}} = G_{\text{p}}\overline{e_{\text{N}}^2}$   
NF =  $10 \log_{10} \frac{S_{\text{in}}G_{\text{p}}\overline{e_{\text{N}}^2}}{S_{\text{in}}G_{\text{p}}\overline{e_{\text{R}}^2}} = 10 \log_{10} \frac{\overline{e_{\text{N}}^2}}{\overline{e_{\text{R}}^2}} = 10 \log_{10} \frac{\overline{e_{\text{R}}^2} + \overline{e_{\text{R}}^2} + \overline{j_{n}^2}R^2}{\overline{e_{\text{R}}^2}}$ 

# 6.2.2 Noise impedance matching

Noise temperature and matched source impedance

$$T_{\rm a} = \frac{\sqrt{\overline{e_n^2} \ \overline{j_n^2}}}{2k_{\rm B}}, \quad R_{\rm bs} = \sqrt{\frac{\overline{e_n^2}}{\overline{j_n^2}}}$$

Output noise temperature:

$$T_{\rm n} = \left(1 + \frac{\operatorname{Re}(1/Z_{\rm i})}{\operatorname{Re}(1/Z_{\rm s})}\right) \frac{T_{\rm a}}{2\operatorname{Re}Z} \left(\frac{|Z|^2}{R_{\rm bs}} + R_{\rm bs}\right), \quad \frac{1}{Z} \equiv \frac{1}{Z_{\rm i}} + \frac{1}{Z_{\rm s}}$$
  
Minimize  $T_n$ :  $Z_{\rm i} = \frac{1}{R_{\rm bs}^{-1} - Z_{\rm s}^{-1}}$  Noise matching condition

$$T_{\rm n} = \left(1 + \frac{\operatorname{Re}(1/Z_{\rm i})}{\operatorname{Re}(1/Z_{\rm s})}\right) T_{\rm a}$$

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寺本英,広田良吾,武者利光,山口昌哉 「無限・カオス・ゆらぎ」(培風館, 1985). Obtain the dispersion relation in the following transmission line.





Remember F-matrix (cascade matrix) defined above.

Write down the F-matrix form of the transmission line shown below.



Show that the power spectrum G(f) of voltage noise across the impedance

$$Z(f) = R(f) + iY(f)$$

is given as

$$G(f) = 4R(f)k_{\rm B}T.$$