

電子回路論第10回

Electric Circuits for Physicists #10

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## 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

6.1.7 Noise units

6.1.8 Other noises

### 6.2 Noises from amplifiers

6.2.1 Noise figure

6.2.2 Noise impedance matching

# Power spectrum

Consider probability sets in the interval  $[0, T)$  with set index  $j$ .

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

$$\mathcal{P}_{jn} = (a_{nj} \cos \omega_n t + b_{nj} \sin \omega_n t)^2$$

(Power)

$$\langle \mathcal{P}_n \rangle = \frac{1}{2} \langle a_n^2 + b_n^2 \rangle$$

$\therefore$  cross product terms are averaged out

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Random process:  
Gaussian distribution in time

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

$$\overline{(\delta x)^2} = \sigma^2, \quad \overline{\left(\sum_{j=1}^m \delta x_j\right)^2} = m\sigma^2 \quad \text{Then} \quad \overline{\langle \mathcal{P}_n \rangle} = \sigma_n^2$$

Power spectrum  $G(\omega)$

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

# Power spectrum

Power spectrum  $G(\omega)$

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

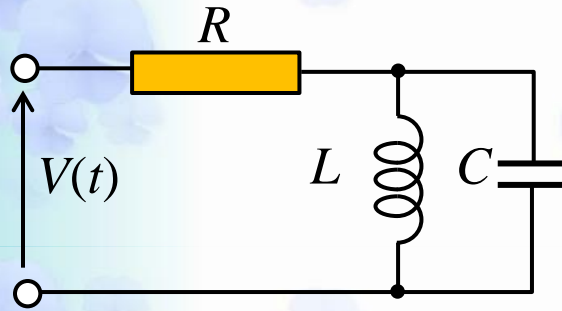
$$\delta\omega = \omega_{n+1} - \omega_n = \frac{2(n+1)\pi}{T} - \frac{2n\pi}{T} = \frac{2\pi}{T}$$

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

$$\overline{\langle x^2(t) \rangle} = \sum_{n=1}^{\infty} \overline{\langle \mathcal{P}_n \rangle} \quad (\overline{\langle x(t) \rangle} = 0)$$

$$= \sum_n G(\omega_n) \frac{\delta\omega}{2\pi} \rightarrow \int_0^{\infty} G(\omega) \frac{d\omega}{2\pi}$$

# Fluctuation-dissipation theorem in the language of circuit



$V(t)$  noise power spectrum  $\rightarrow G_v(\omega)$

$$\omega_0 \equiv 1/\sqrt{LC}$$

$$Z(i\omega) = \frac{R(\omega_0^2 - \omega^2) + i\omega_0^2\omega L}{\omega_0^2 - \omega^2},$$

$$Y(i\omega) = \frac{\omega_0^2 - \omega^2}{R(\omega_0^2 - \omega^2) + i\omega_0^2\omega L}$$

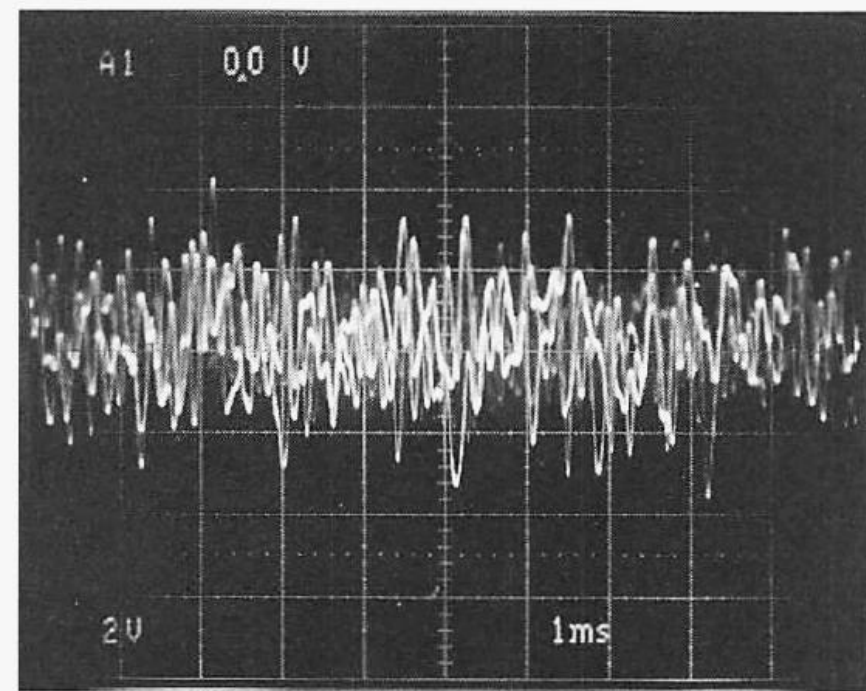
$$\begin{aligned} G_v(\omega) &= 4k_B T \operatorname{Re}[Z(i\omega)] \\ &= 4k_B T R \end{aligned}$$

Johnson-Nyquist noise  
Thermal noise

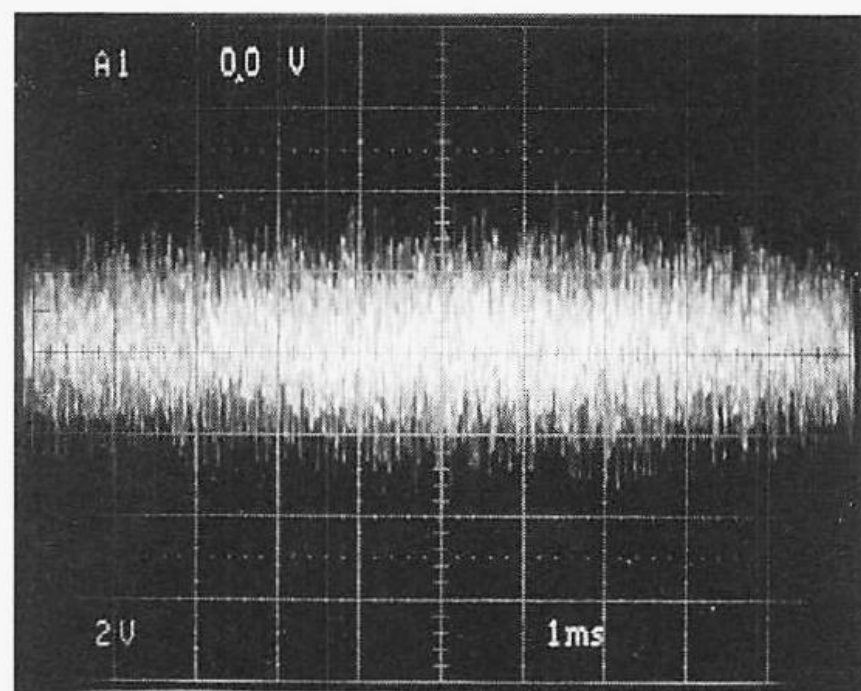
White noise (noise with no frequency dependence) in the case of frequency independent resistance

One of the representations for the fluctuation-dissipation theorem

# Thermal noise



(a) 上限周波数5 kHz (-3dB) 1 V<sub>rms</sub>の熱雑音を1 ms/divで観測



(b) 上限周波数100 kHz (-3dB) 1 V<sub>rms</sub>の熱雑音を1 ms/divで観測

〈写真 1-1〉 熱雑音の測定

## 6.1.2 Wiener-Khintchine theorem

Autocorrelation function

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

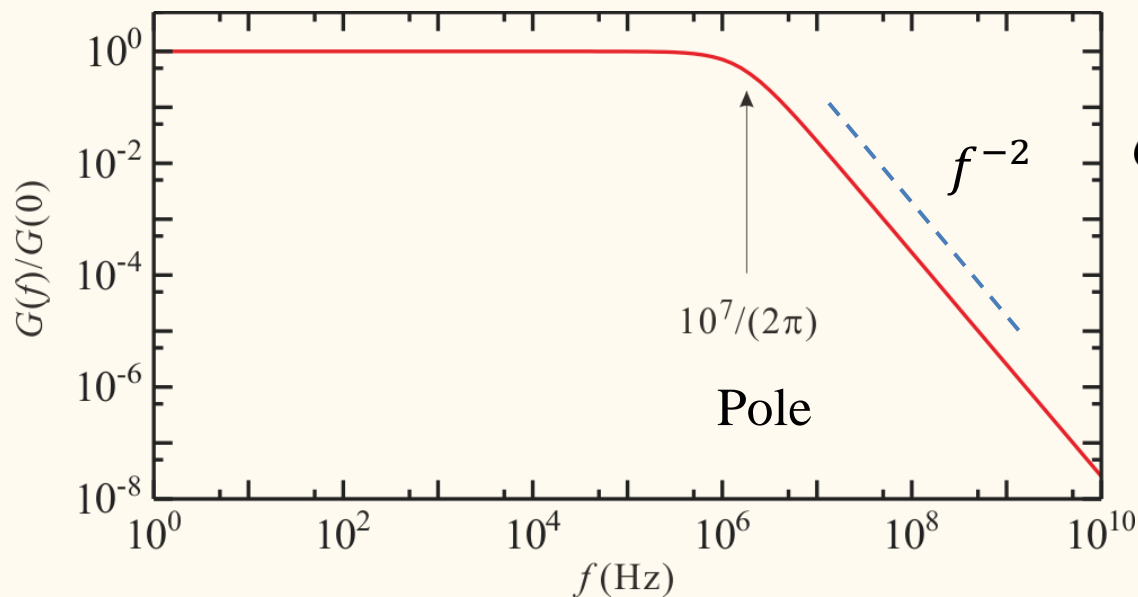
$$C(\tau) = \int_0^\infty G(\omega) \cos \omega \tau \frac{d\omega}{2\pi}, \quad G(\omega) = 4 \int_0^\infty C(\tau) \cos \omega \tau d\tau$$

Wiener-Khintchine theorem

## 6.1.2 Wiener-Khinchine theorem

Example:

$$\tau_0 = 10^{-7} \text{ s} \quad (10 \text{ MHz})$$



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


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



# “Unit” of noise

Noise: Power spectrum per frequency

$$\overline{j_n^2} = \overline{\delta J^2} / \Delta f, \quad \overline{e_n^2} = \overline{\delta V^2} / \Delta f$$

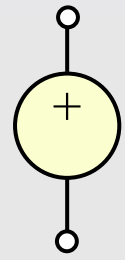
 unit of  $\sqrt{\overline{j_n^2}}$ ,  $\sqrt{\overline{e_n^2}}$

$$\text{A} / \sqrt{\text{Hz}}, \quad \text{V} / \sqrt{\text{Hz}}$$

# 6.1.3 Treatment of noise in electric circuits

Remember:

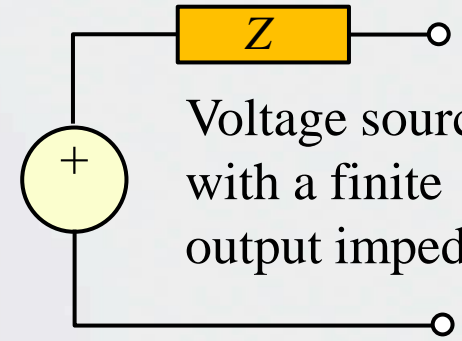
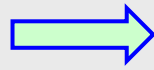
Ideal voltage source



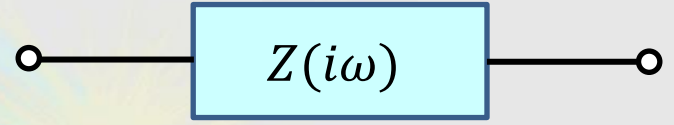
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Impedance



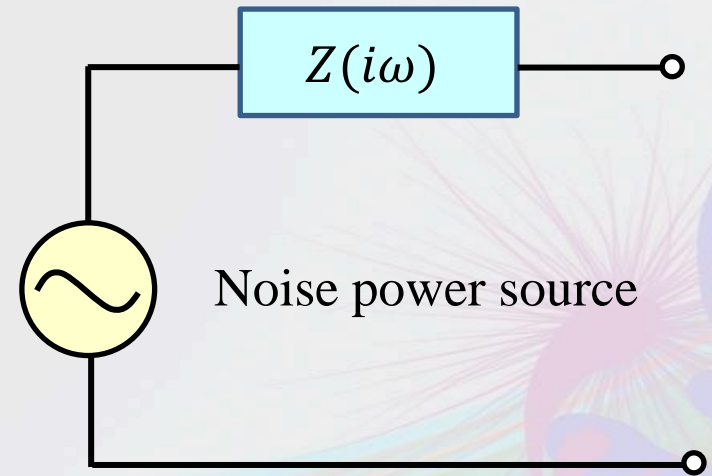
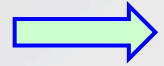
Voltage source with a finite output impedance



Noiseless impedance

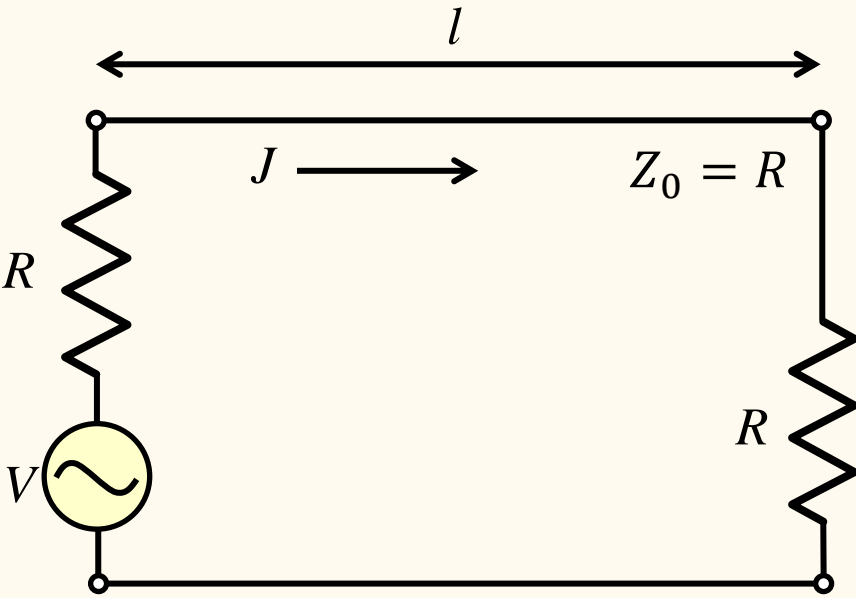
+

Noise



Noise power source

# 6.1.4 Nyquist Theorem



Thermal energy density per freedom

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

Mode density on a transmission line with length  $l$

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

Bidirectional  $\rightarrow$  Freedom  $\times 2$

Bose distribution

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

## 6.1.4 Nyquist Theorem

Thermal energy density in band  $\Delta\omega$

$$2 \frac{\Delta\omega}{\delta\omega} k_B T = \frac{2k_B T l}{2\pi c^*} \Delta\omega, \text{ a half of which flows in one-direction}$$

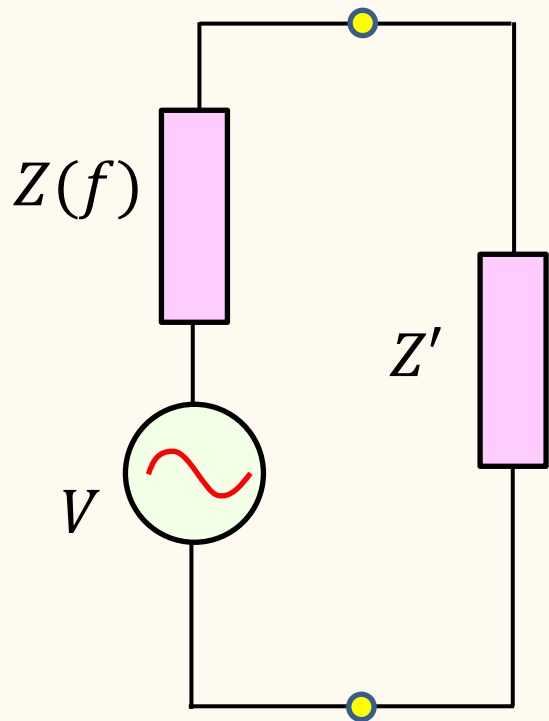
Energy flowing out from the end:  $\frac{k_B T l}{2\pi c^*} \Delta\omega \times \frac{1}{l} \times c^* = k_B T \Delta f \quad (2\pi f = \omega)$

equals the energy supplied from the noise source.

$$\overline{J^2} R = k_B T \Delta f, \quad \overline{V^2} = 4Rk_B T \Delta f$$

$$\sqrt{\overline{J^2} \overline{V^2}} = 2k_B T \Delta f \quad \rightarrow \text{Noise Temperature} \quad (\text{primary thermometer})$$

## 6.1.4 Nyquist theorem



General impedance:  $Z(f) = R(f) + iY(f)$

We assume that thermal noise energy per unit time is  $k_B T \Delta f$  and consider the case in the left figure, in which  $Z'$  is matched to  $Z$  as

$$Z'(f) = Z^*(f) = R(f) - iY(f).$$

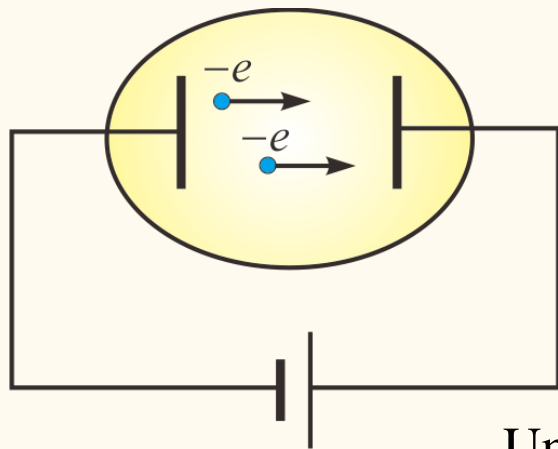
All the noise power is absorbed in  $Z'$ .

The total impedance is  $2R(f)$ . Then the thermal noise at the general impedance  $Z$  is

$$k_B T \Delta f = \overline{J^2}(f) R(f) = \frac{\overline{V^2}(f) R(f)}{(2R(f))^2} = \frac{\overline{V^2}(f)}{4R(f)}$$

$$\text{Voltage spectral density: } G(f) \equiv \frac{\overline{V^2}(f)}{\Delta f} = 4R(f)k_B T$$

## 6.1.5 Shot noise



### Flow of single electron

Time domain:  $\delta$ -function approximation

$$\begin{aligned} J_e(t) &= e\delta(t - t_0) \\ &= e \int_{-\infty}^{\infty} e^{2\pi i f(t-t_0)} df = 2e \int_0^{\infty} \cos [2\pi f(t - t_0)] df \end{aligned}$$

Uniform  $2e$  in frequency domain: fluctuation at each frequency

Coherent only at  $t = t_0$

Current fluctuation density for infinitesimal band  $df$   $\delta J = d\sqrt{\langle J_e^2 \rangle} = \frac{2e}{\sqrt{2}} df = \sqrt{2}e df$

### Flow of 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

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

## 6.1.5 Shot noise

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

Quantum mechanical correlation  $\rightarrow$  Modification from random (information!)

Example: pn junction

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

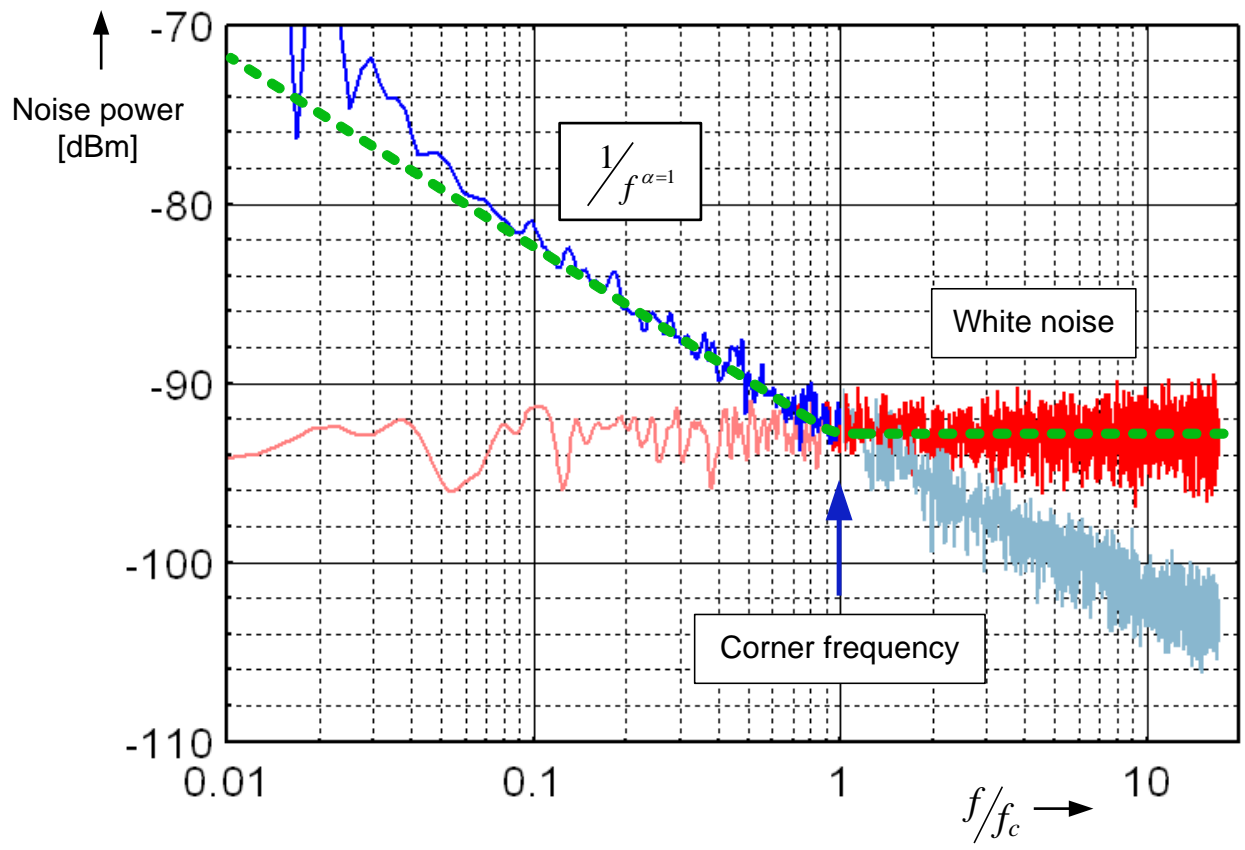
Differential resistance:  $r_d = \left(\frac{dJ}{dV}\right)^{-1} = \left[\frac{eJ_0}{k_B T} \exp\left(\frac{eV}{k_B T}\right)\right]^{-1} = \frac{k_B T}{e} \frac{1}{J + J_0}$

$$J \gg J_0 \rightarrow r_d \sim k_B T / eJ$$

$$\overline{\langle (\delta J)^2 \rangle} = 2e \frac{k_B T}{er_d} df = 4k_B T \frac{1}{2r_d} df$$

$$(\delta V)^2 = 4 \frac{r_d}{2} k_B T \Delta f$$

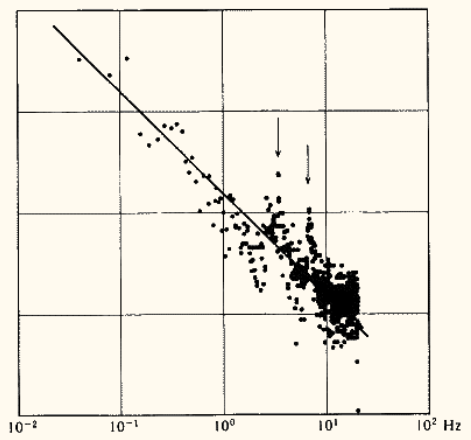
# 6.1.6 1/f noise



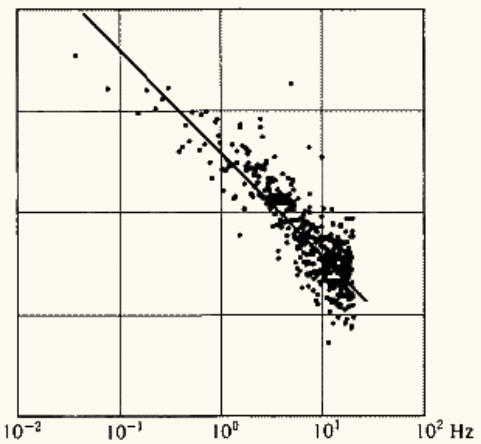
$$(\delta V)^2 = K J^a R^2 \frac{\Delta f}{f^\alpha}$$



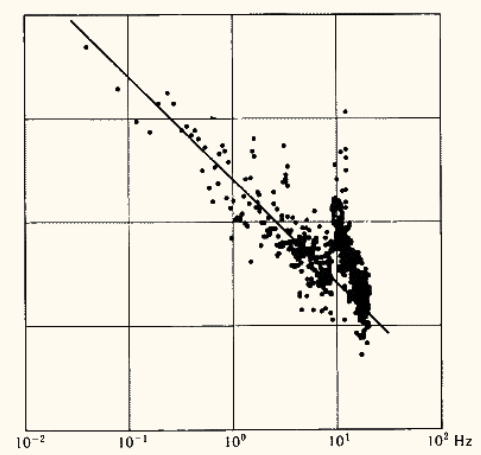
# 6.1.6 1/f noise



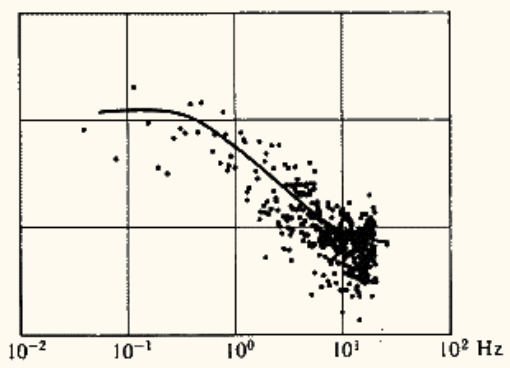
J. S. Bach, Brandenburg Concerto No.1



Kawai Naoko, Smile for me



A. Vivaldi, Four Seasons, Spring



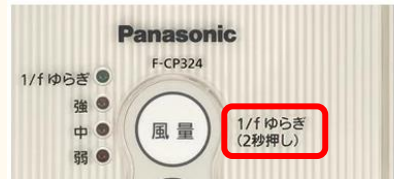
S. Sato, Keshin (incarnation) II

**Panasonic**  
リビング扇  
F-CP324

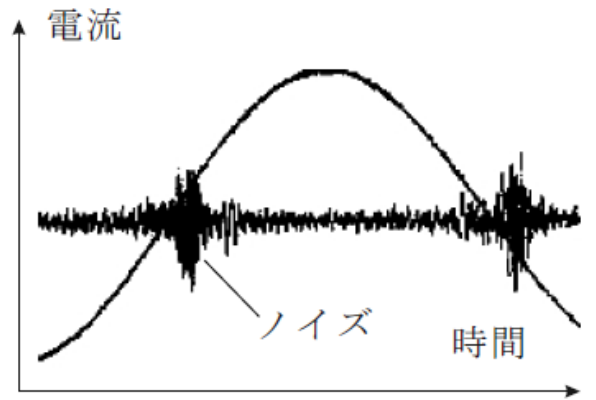
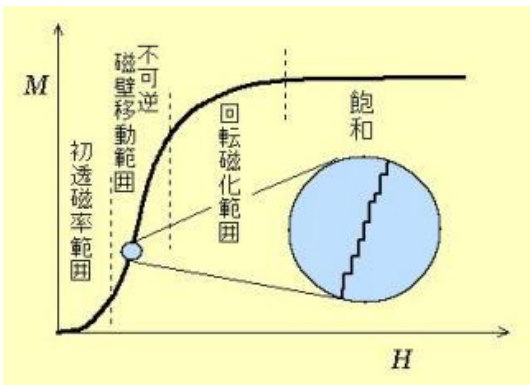
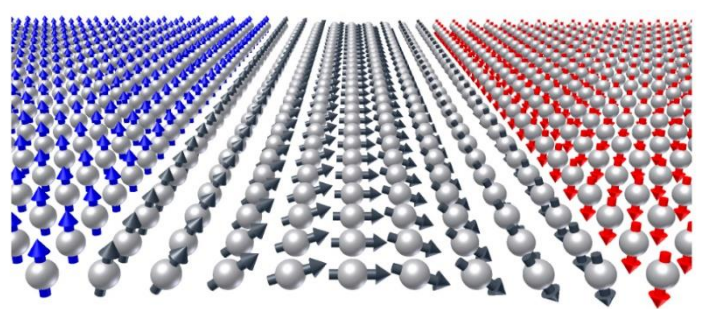
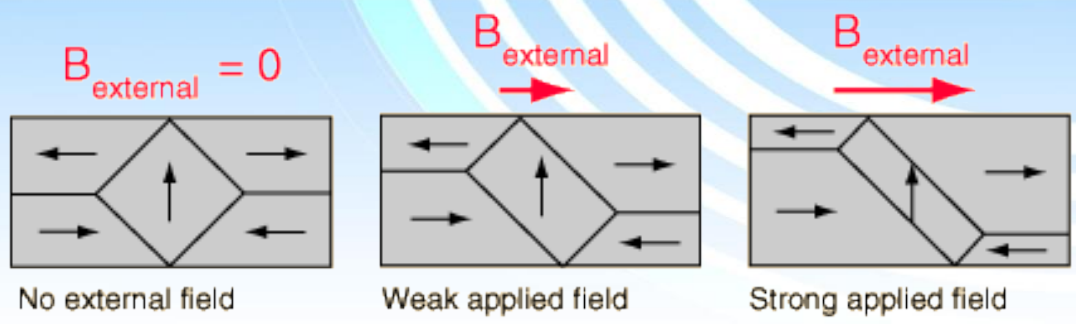
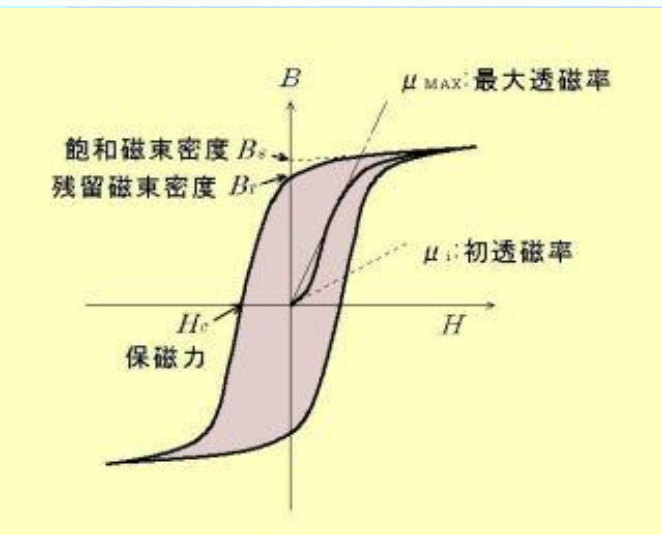


お部屋に広がる自然の心地いい風  
「1/fゆらぎ」「なめらか気流7枚羽根」。  
首振り角度が90度で、よりワイド送風が可能に。  
お子様のいるご家庭でも安心「チャイルドロックボタン」。

- 電源: AC100V (50Hz/60Hz)
- 消費電力(50Hz/60Hz): 38W/43W
- 羽根径: 30cm(7枚羽根)
- 電源長さ: 1.7m
- 3段階風量切替・モコン付き・チャイルドロック機能
- 切タイマー: 1/2/4時間
- 首振り角度が90度で、よりワイド送風が可能に
- メーカー保証1年付き



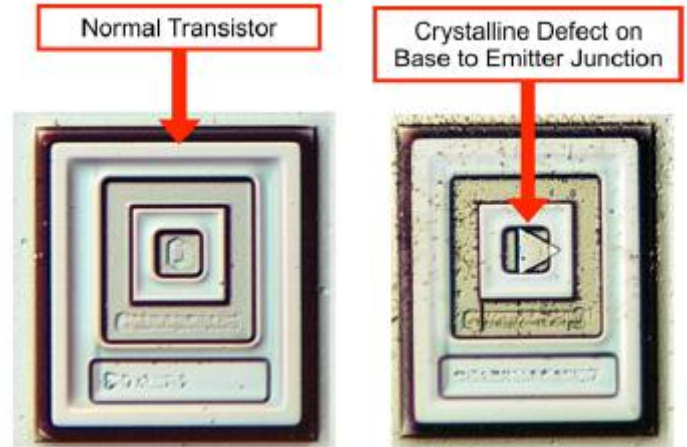
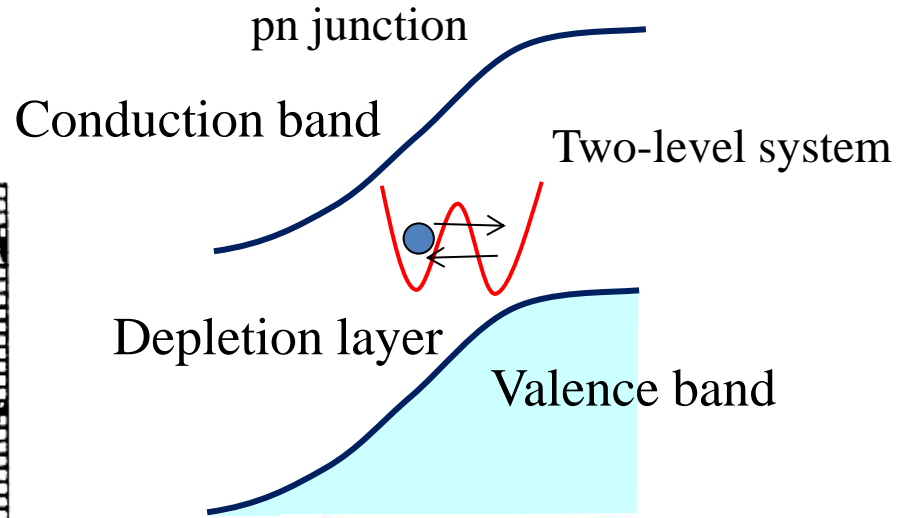
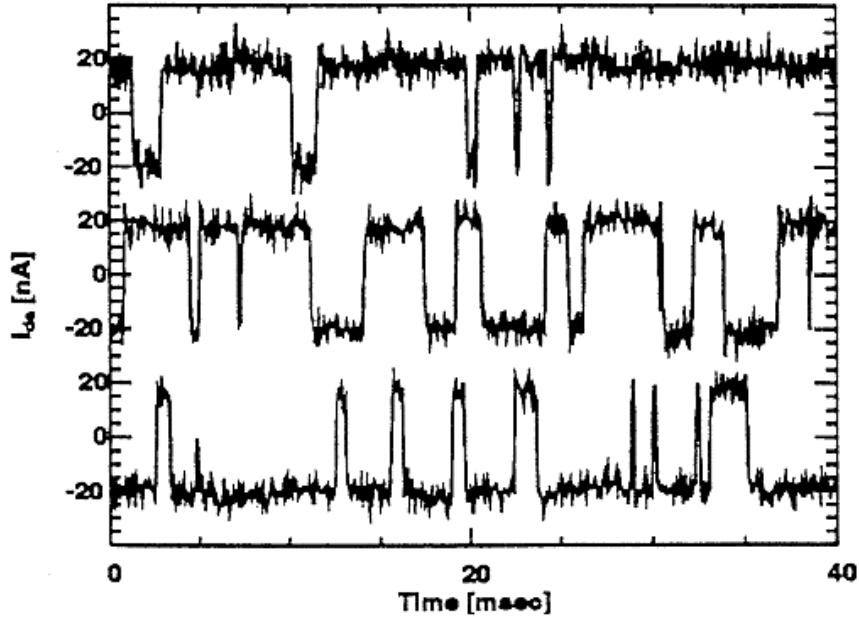
# Other noises: Barkhausen noise



Domain 1      Domain wall      Domain 2

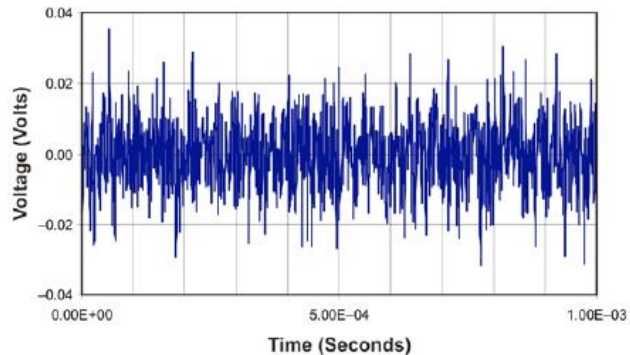
# Other noises: popcorn noise

Popcorn noise, Burst noise



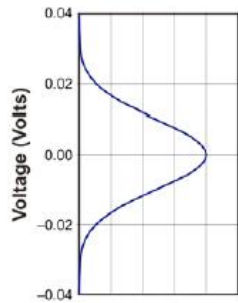
# Probability distribution in popcorn noise

Thermal Noise Measured In Time Domain



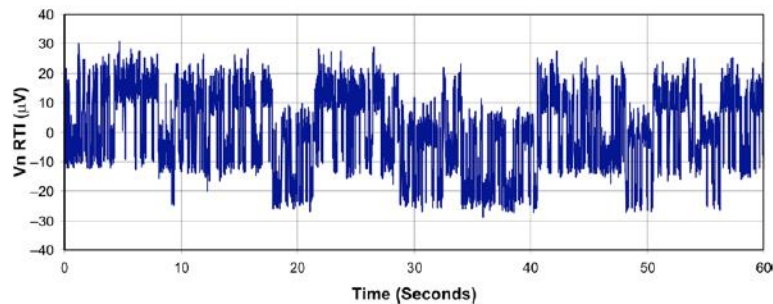
thermal noise

Distribution of Noise



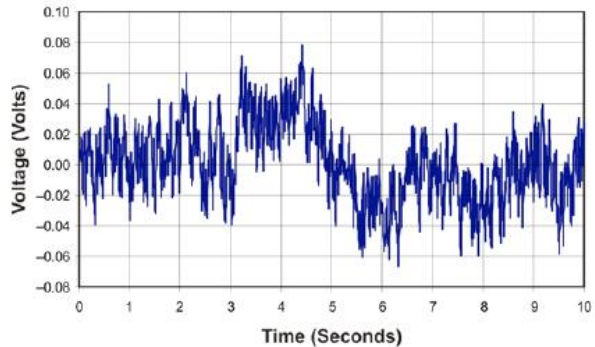
Counts Recorded During Measurement Period

Popcorn Noise ( $f_c = 300\text{Hz}$ )



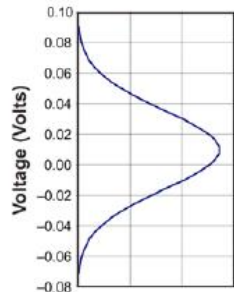
popcorn noise

1/f Noise Measured In Time Domain

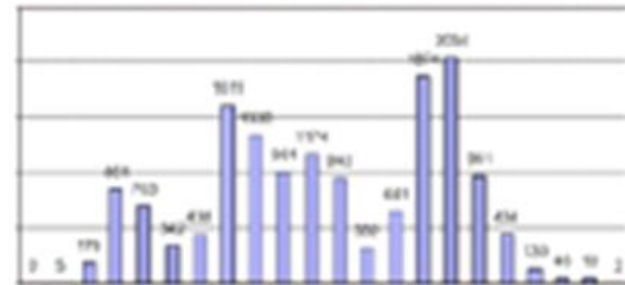


1/f noise

Distribution of Noise

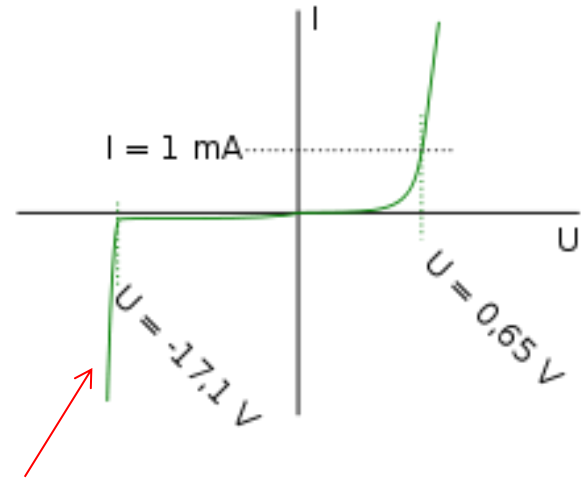


Counts Recorded During Measurement Period

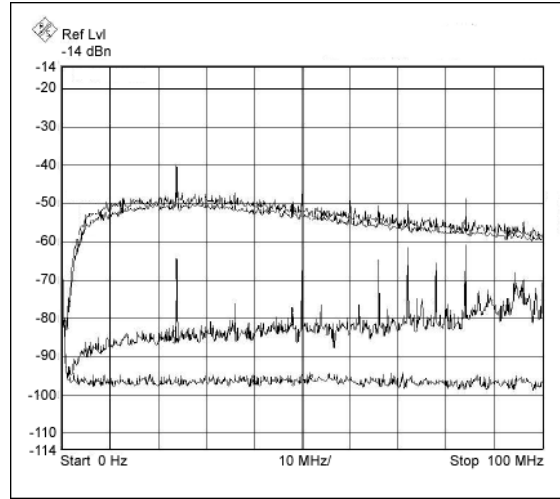


characteristic peaks in distribution

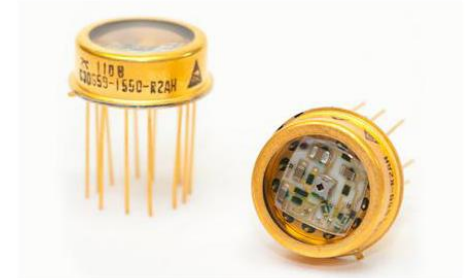
# Avalanche noise



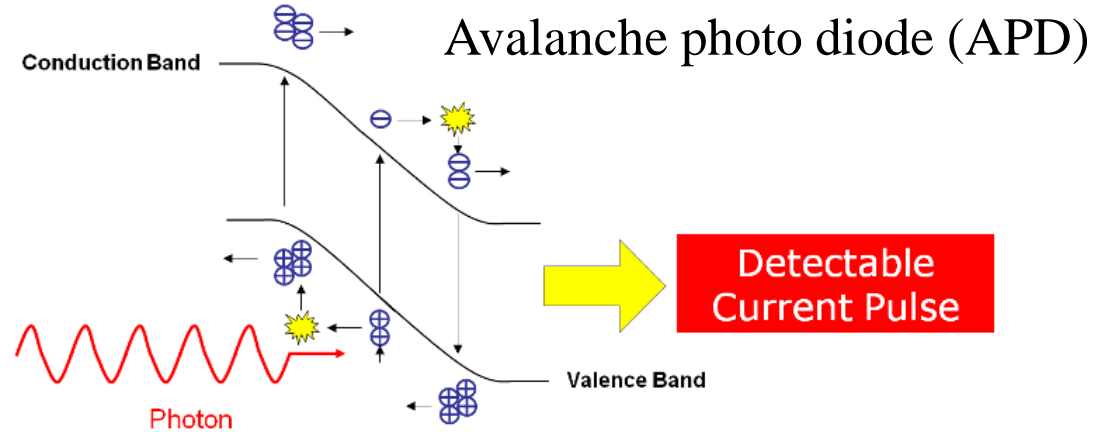
avalanche or Zener breakdown



## White noise

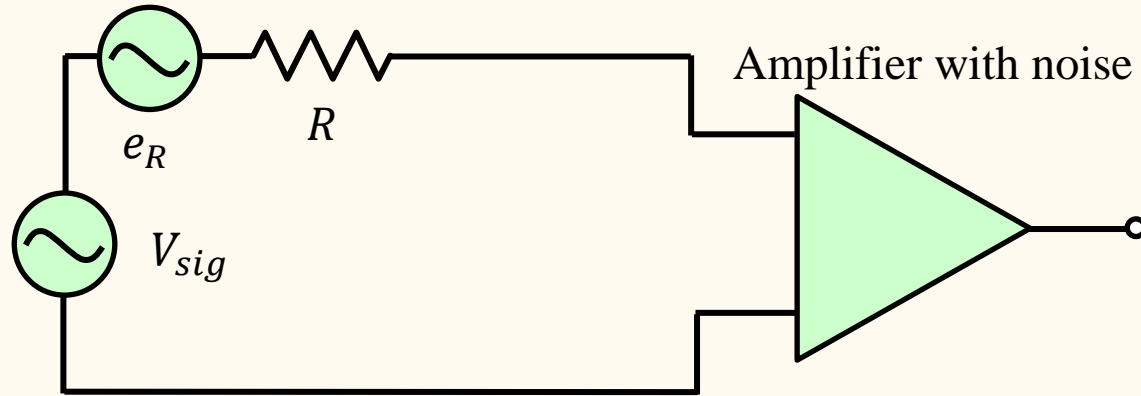


Zener voltage standard diode

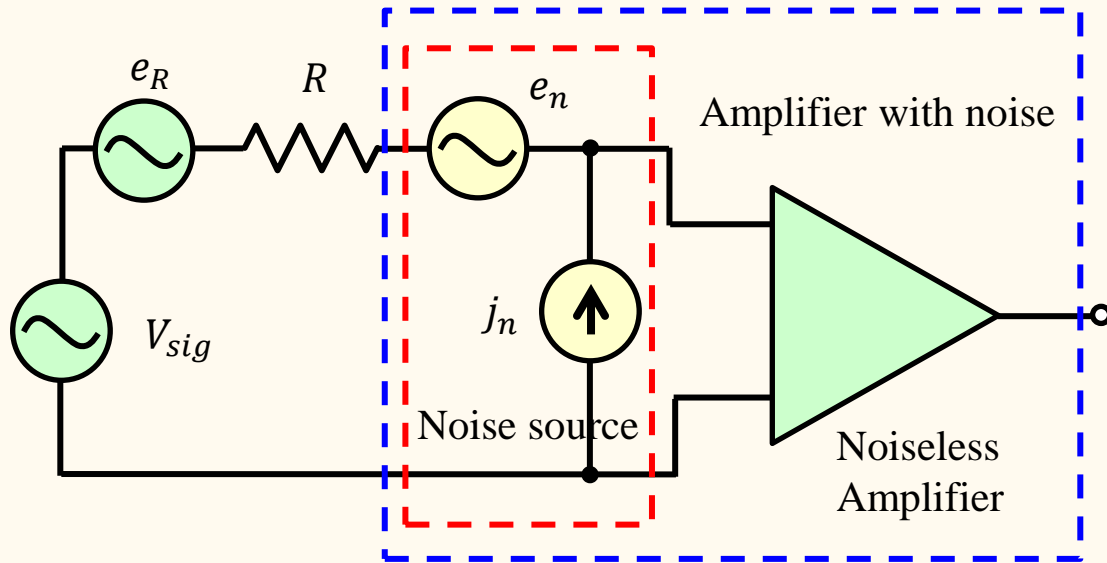


## Avalanche photo diode (APD)

## 6.2 Noise from amplifiers



Noise from the signal source can be expressed with a noise power source. Then how for amplifiers ?



Noise from an amplifier also can be expressed with noise sources (voltage and current) at the input port.

## 6.2 Noise from amplifiers

Power gain  $G_p$        $e_{\text{intotal}}^2 = j_n^2 R^2 + e_R^2 + e_n^2 = e_{\text{out}}^2 / G_p$

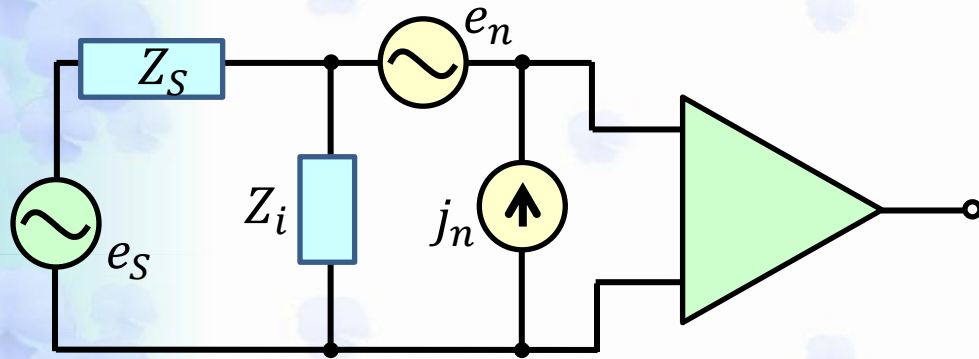
Signal to noise ratio: **S/N ratio (power ratio)**

**Noise Figure:** 
$$\text{NF} = 10 \log_{10} \frac{(S/N)_{\text{in}}}{(S/N)_{\text{out}}} = 10 \log_{10} \frac{S_{\text{in}} N_{\text{out}}}{S_{\text{out}} N_{\text{in}}}$$

$$N_{\text{out}} = G_p \overline{e_N^2}$$

$$\text{NF} = 10 \log_{10} \frac{S_{\text{in}} G_p \overline{e_N^2}}{S_{\text{in}} G_p \overline{e_R^2}} = 10 \log_{10} \frac{\overline{e_N^2}}{\overline{e_R^2}} = 10 \log_{10} \frac{\overline{e_n^2} + \overline{e_R^2} + \overline{j_n^2 R^2}}{\overline{e_R^2}}$$

## 6.2.2 Noise (impedance) matching



**What is noise matching?**

Optimization of S/N ratio including the noise-source in the amplifier  
(a care should be taken to the effect of noise to the object)

**Strategy**      Noises from the signal source, amplifiers: repel as much as possible  
                      Signals from the source: absorb as much as possible

**Noise temperature method** (not almighty)

$$\text{Nyquist theorem: } \sqrt{J^2 \overline{V^2}} = 2k_B T \Delta f$$

Noise temperature definition ( $J(f), V(f)$ )



## 6.2.2 Noise (impedance) matching

Noise temperature and matched source impedance

$$T_a = \frac{\sqrt{e_n^2 j_n^2}}{2k_B}, \quad R_{bs} = \sqrt{\frac{e_n^2}{j_n^2}}$$

Output noise temperature:

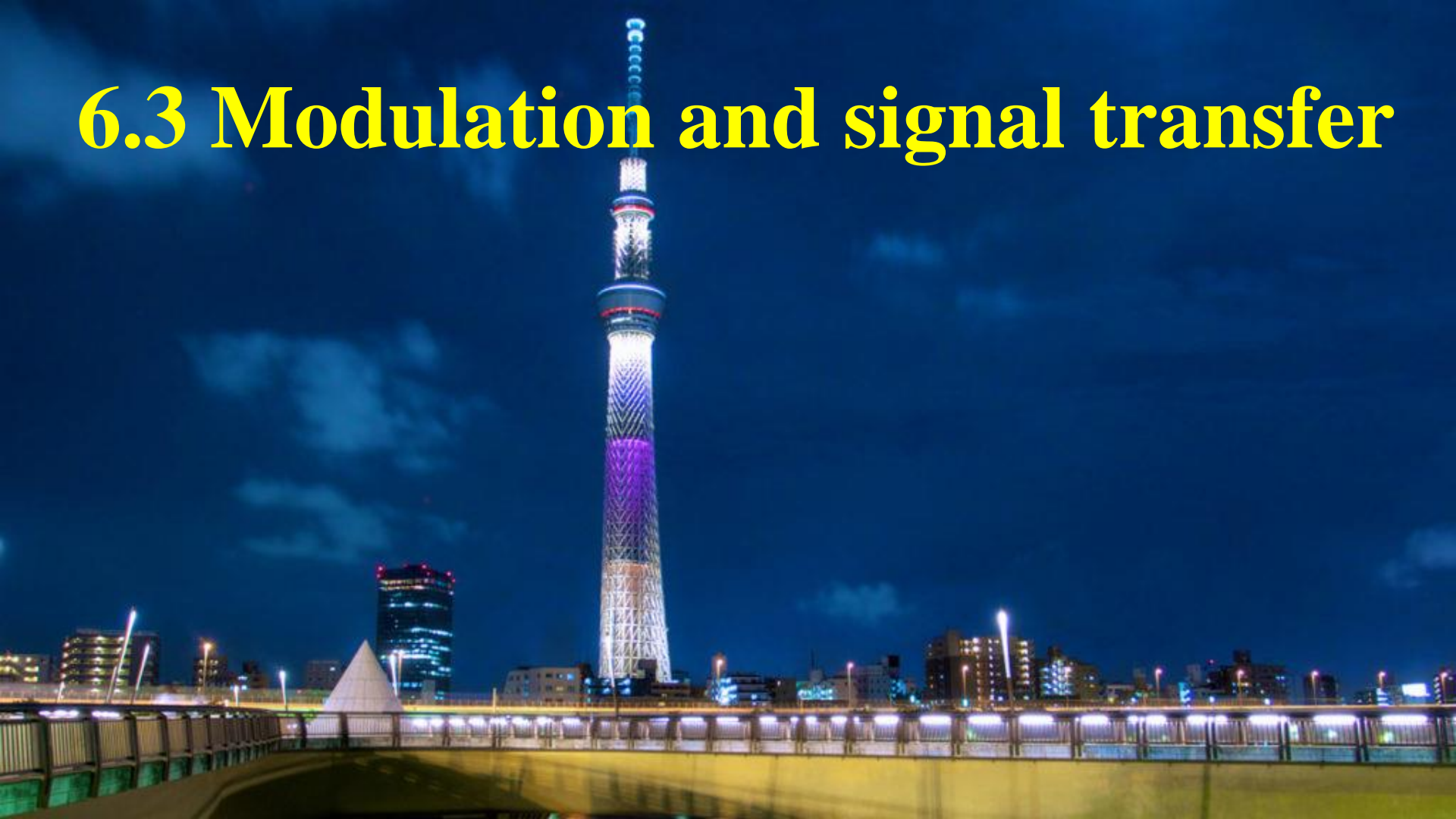
$$T_n = \left(1 + \frac{\operatorname{Re}(1/Z_i)}{\operatorname{Re}(1/Z_s)}\right) \frac{T_a}{2\operatorname{Re}Z} \left(\frac{|Z|^2}{R_{bs}} + R_{bs}\right), \quad \frac{1}{Z} \equiv \frac{1}{Z_i} + \frac{1}{Z_s}$$

Minimize  $T_n$ :  $Z_i = \frac{1}{R_{bs}^{-1} - Z_s^{-1}}$  Noise matching condition

$$T_n = \left(1 + \frac{\operatorname{Re}(1/Z_i)}{\operatorname{Re}(1/Z_s)}\right) T_a$$

See appendix for a practical design of noise matching circuit.

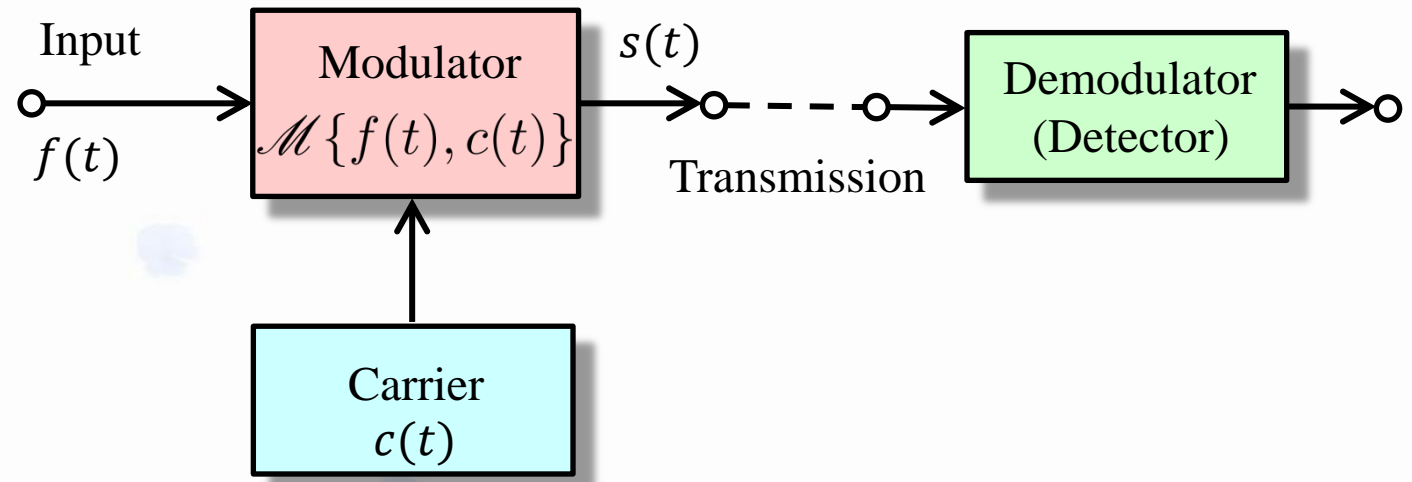
# 6.3 Modulation and signal transfer



# 6.3 Signal transmission

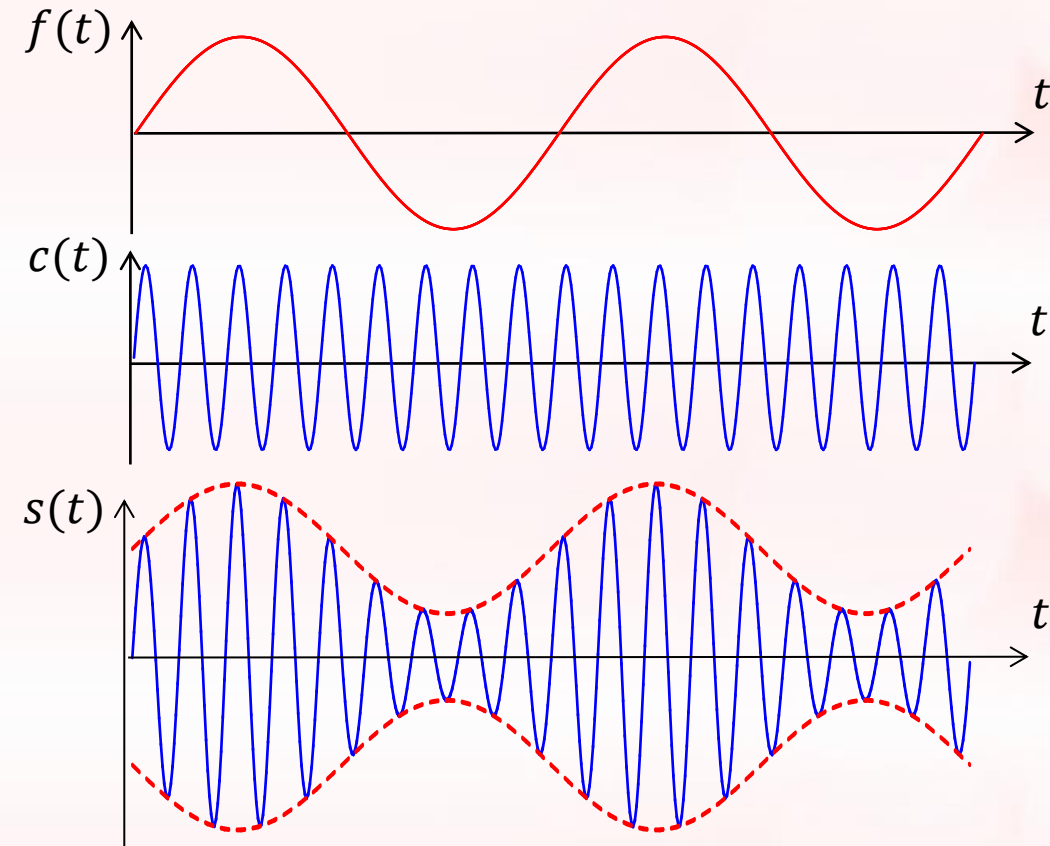
Electric communication {  
Baseband communication  
Carrier communication

Carrier communication



Modulation {  
Amplitude modulation  
Frequency (Phase) modulation } Analog  
Pulse

## 6.3.2 Amplitude modulation



$$c(t) = A \cos \omega_c t$$

$$s(t) = A[1 + m f(t)] \cos \omega_c t$$

$m$ : Modulation index

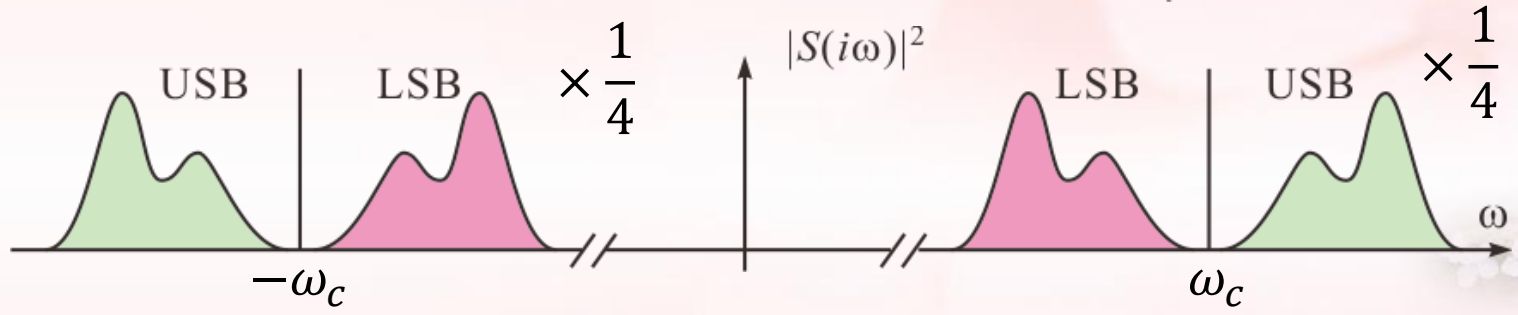
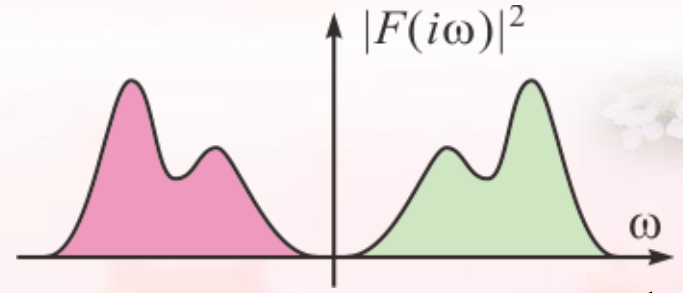
$$0 < m \leq 1$$

# 6.3.2 Amplitude modulation

$$\begin{aligned}
 S(i\omega) &= \int_{-\infty}^{\infty} s(t)e^{i\omega t} dt = \int_{-\infty}^{\infty} A[1 + mf(t)] \cos(\omega_c t)e^{i\omega t} dt \\
 &= A \left\{ \pi[\delta(\omega - \omega_c) + \delta(\omega + \omega_c)] + \frac{m}{2}[F(i(\omega - \omega_c)) + F(i(\omega + \omega_c))] \right\}
 \end{aligned}$$

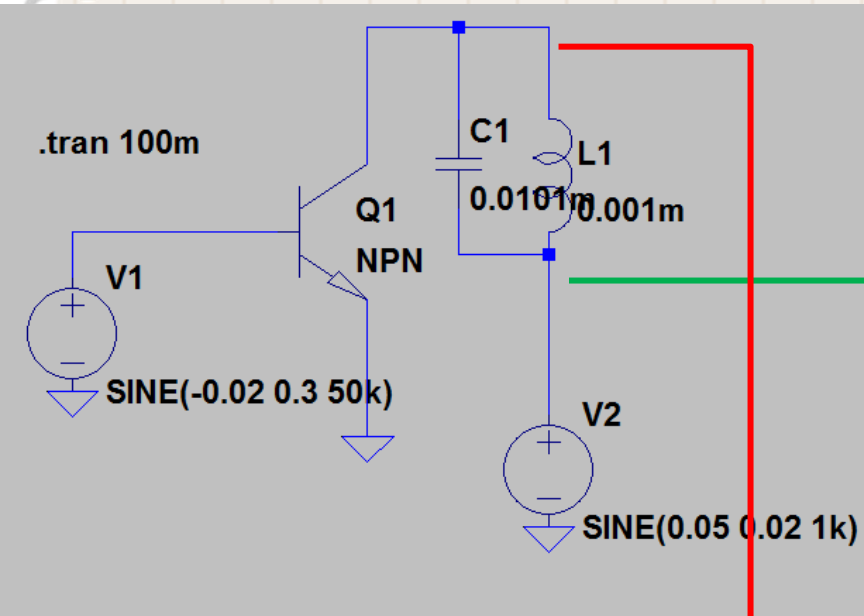
$$F(i\omega) = \mathcal{F}\{f(t)\}$$

$f(t)$ : Real      $F(i\omega) = F^*(-i\omega)$



Upper side band (USB), Lower side band (LSB)

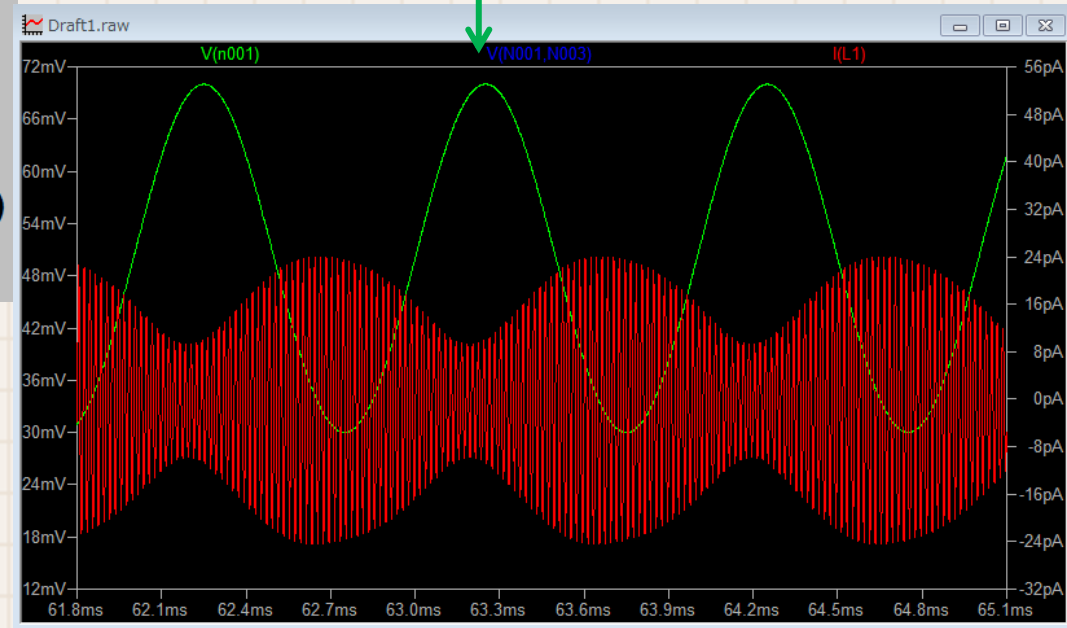
## 6.3.2 Amplitude modulation (circuit example)



Collector modulation circuit  
C-class (non-linear) amplification region

Modulation voltage

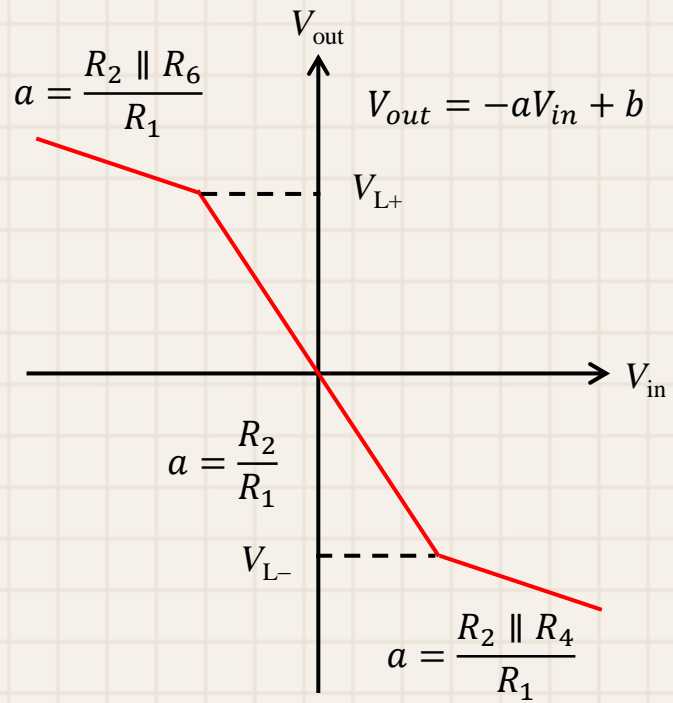
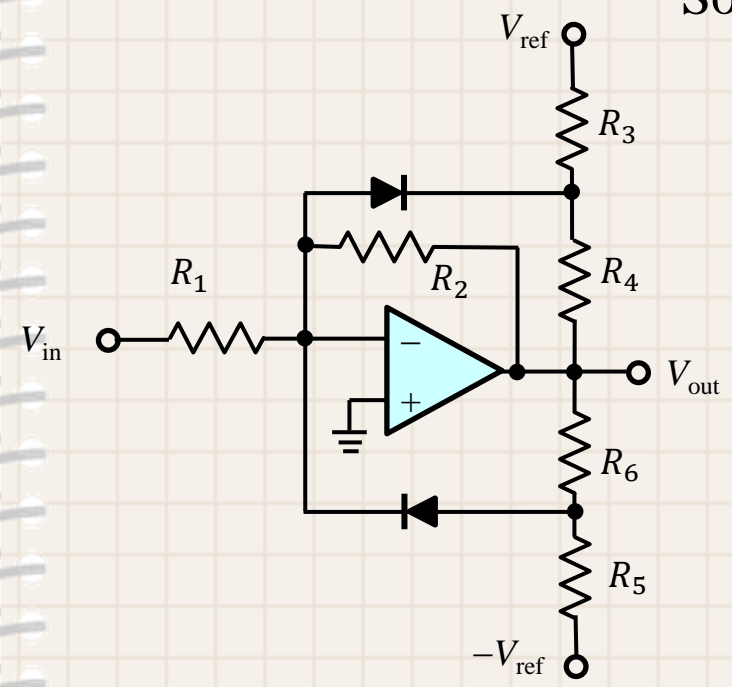
Current through the inductor



# 6.3.2 Amplitude modulation (circuit example 2)

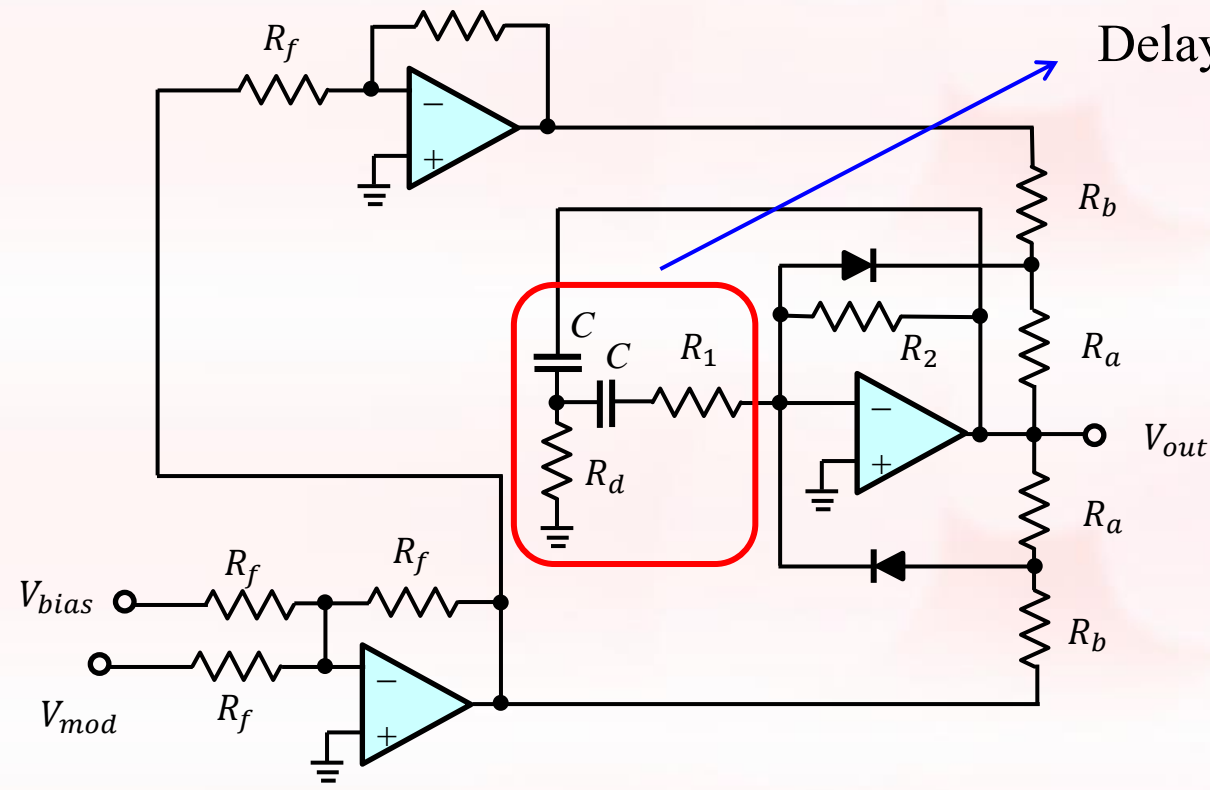
Idea: Modulation of oscillator circuit

Soft limiter circuit



$$V_{L-} = -\frac{R_4}{R_3} V_{ref} - \left(1 + \frac{R_4}{R_3}\right) V_{th} \quad : \text{controllable with } V_{ref}$$

# 6.3.2 Amplitude modulation (circuit example 2)

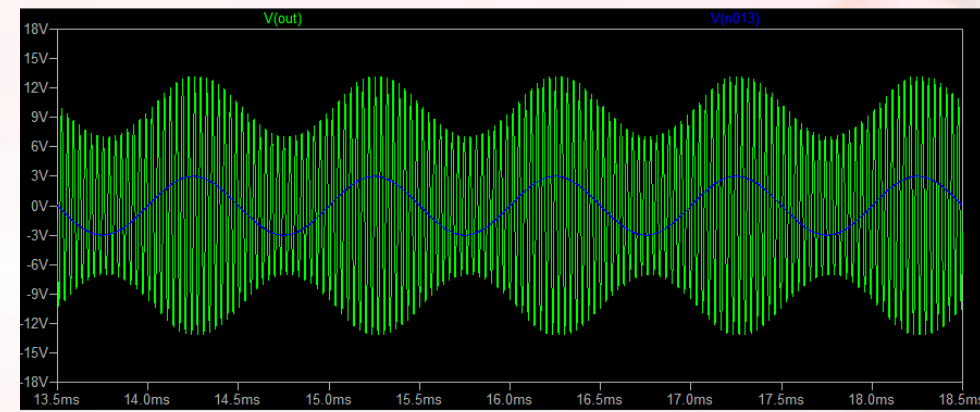
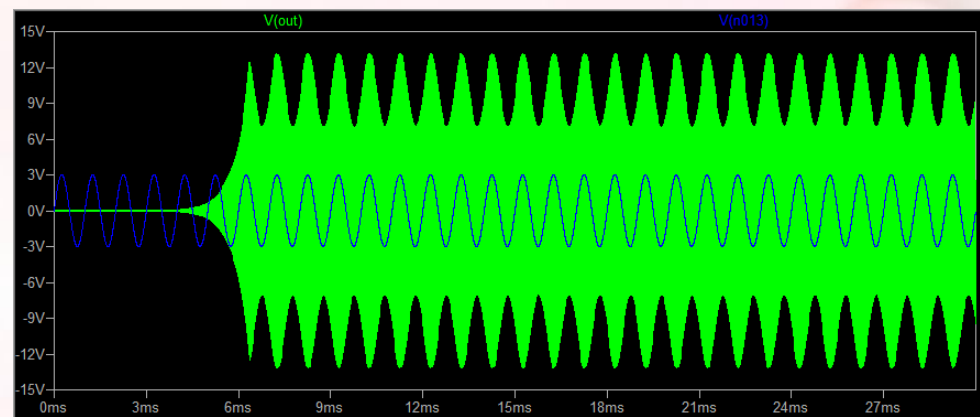
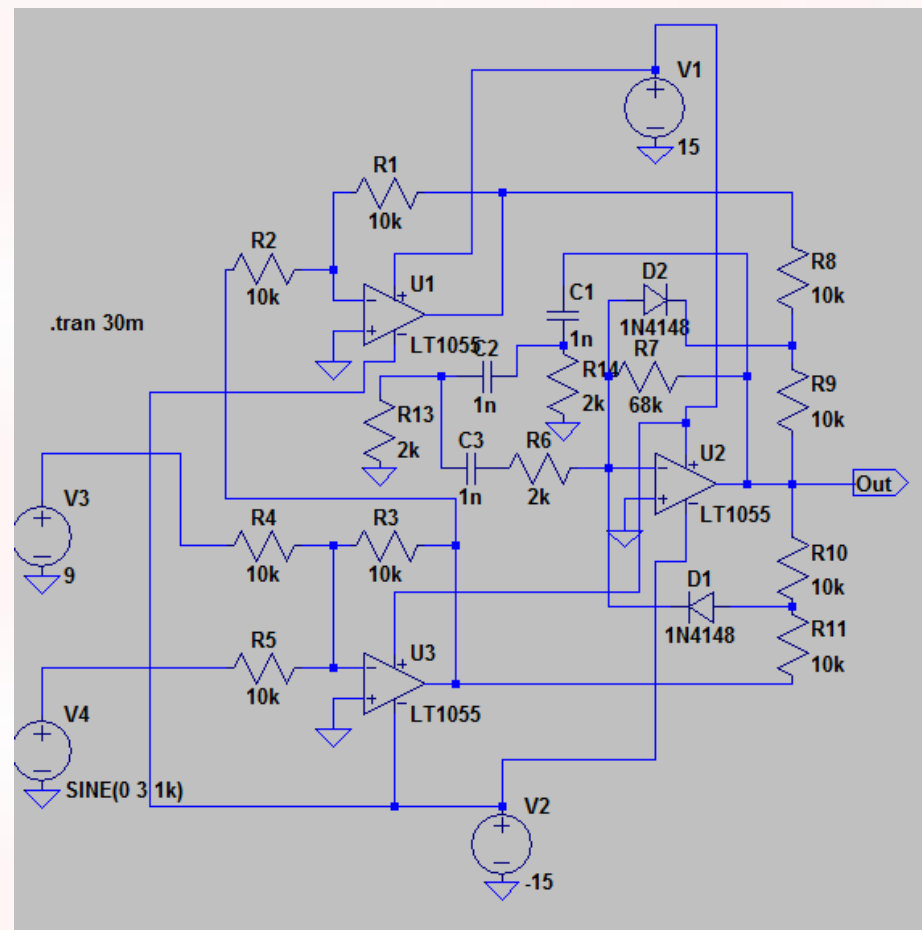


Delayed feedback → Oscillation

The amplitude is softly limited with the modulation voltage.



# 6.3.2 Amplitude modulation (circuit example 2)



## 6.3.2 Amplitude modulation (demodulation)

