Sensors, Signals and Noise

COURSE OUTLINE

- Introduction
- Signals and Noise: 2) Types and Sources
- Filtering
- Sensors and associated electronics





Noise Sources and Types

- Shot Noise (or Shottky Noise) main features
- Shot Noise Mean, Mean Square and Power
- Shot Noise Power Spectrum and Autocorrelation Function
- Noise in diodes (Schottky Noise)
- Modeling any Noise with a Poisson Process
- Noise in Resistors (Johnson-Nyquist Noise)
- > White Noise

and for those who want to gain a better insight

- > APPENDIX 1: Autocorrelation Function of Shot Current
- > APPENDIX 2: Diode Noise and conductance at zero bias
- > APPENDIX 3: Conductor resistance and Noise



Shot Noise (or Schottky Noise) Main Features



Shot Noise (or Schottky Noise)

Real case: Shot current in a diode

- Random sequence of many independent pulses,
 i.e. «shots» due to single electrons that swiftly cross the junction depletion layer
- Pulses have rate p, charge q and very short duration T_h (shorter than transition times in the circuits)
- «Shot» current has mean value

$$I = p \cdot q$$

 Shot current has fast fluctuations around the mean, called shot noise (or Schottky noise, after the name of the scientist who explained it) The technical literature reports that shot noise has constant spectral density

$$S_{nu} = 2qI$$
 unilateral density in $0 < f < \infty$

Let us see how this result can be inferred from the basic features of the shot process



Shot Current

Current in a reverse-biased p-n junction diode **random** sequence of **independent** elementary pulses *f(t)* (single carriers that fall down the potential barrier and cross the depletion layer)

$$f(t) = q h(t)$$

q pulse charge h(t) normalized pulse shape: $\int_{-\infty}^{\infty} h(t)dt = 1$

POISSON STATISTICAL PROCESS

- The pulses are **independent statistical** events: the probability for a pulse to occur is independent of the occurrence of other pulses
- $p \cdot dt$ is the probability that a pulse starts in $t \leftrightarrow t + dt$
- We consider *p* constant (independent of t)

at time t the current *i* is the superposition of the contributions of pulses starting before t



Shot Noise Mean, Mean Square and Power



Shot Current: Mean Value



- A pulse which starts at time α contributes a current $q h(\alpha)$ at time t
- $pd\alpha$ probability that a pulse starts in $\alpha \leftrightarrow \alpha + d\alpha$

Mean current at time t : sum of the mean effects of all possible pulses

$$\overline{i(t)} = I = \int_0^\infty qh(\alpha) \cdot pd\alpha = pq \int_0^\infty h(\alpha)d\alpha = pq$$

Evident without computation: current = pulses at rate p each one carrying charge q. However, with this approach to computation we can get also the **mean square** value





Let's consider a couple of pulses starting one at time α and the other at time β

- The contribution of the couple to the square $i^2(t)$ of the current at time t is $[qh(\alpha) + qh(\beta)]^2 = q^2 h^2(\alpha) + q^2 h^2(\beta) + qh(\alpha) \cdot qh(\beta) + qh(\beta) \cdot qh(\alpha)$
- i.e. a pulse gives two contributions, one of its own («square» terms $q^2 h^2(\alpha)$) plus one in collaboration with the other pulse («rectangular» terms $q h(\alpha) \cdot q h(\beta)$)
- The probability that a «square» contribution $q^2 h^2(\alpha)$ exists is **SIMPLY** the probability that the pulse in α exists, i.e. $pd\alpha$
- The probability that a «rectangular» contribution $qh(\alpha) \cdot qh(\beta)$ exists is the probability that the pulse in α exists **AND** the pulse in β exists, i.e. $pd\alpha \cdot pd\beta$
- The mean contribution given in total by the couple is therefore $di^{2} = q^{2}h^{2}(\alpha)pd\alpha + q^{2}h^{2}(\beta)pd\beta + qh(\alpha)pd\alpha \cdot qh(\beta)pd\beta + qh(\beta)pd\beta \cdot qh(\alpha)pd\alpha$



Shot Current: Mean Square and Noise Power

The mean square value $\overline{i^2(t)}$ of the current is given by the sum of the mean contributions of all possible single pulses and of all possible couples of pulses

$$\overline{i^{2}(t)} = \int_{0}^{\infty} q^{2}h^{2}(\alpha) \cdot pd\alpha + \iint_{0}^{\infty} qh(\alpha) pd\alpha qh(\beta) p d\beta =$$

$$= pq^{2} \int_{0}^{\infty} h^{2}(\alpha)d\alpha + pq \int_{0}^{\infty} h(\alpha)d\alpha \cdot pq \int_{0}^{\infty} h(\alpha)d\alpha =$$

$$= pq^{2} \int_{0}^{\infty} h^{2}(\alpha)d\alpha + (pq)^{2} = pq^{2} \int_{0}^{\infty} h^{2}(\alpha)d\alpha + (\overline{i(t)})^{2} =$$

$$= pq^{2} \int_{0}^{\infty} h^{2}(\alpha)d\alpha + I^{2}$$

The current **noise** is only the **fluctuation** of *i(t)* around the mean value *I*

$$n_i(t) = i(t) - \overline{i(t)} = i(t) - I$$

hence the noise power is the mean square **deviation** of i(t) :

$$\overline{n_i^2} = \overline{i^2(t)} - \left(\overline{i(t)}\right)^2 = pq^2 \int_0^\infty h^2(\alpha) d\alpha =$$
$$= qI \int_0^\infty h^2(\alpha) d\alpha$$

This is the Campbell Theorem



Shot Noise Power Spectrum and Autocorrelation Function



Shot Noise: Power Spectrum

$$\overline{n_i^2} = qI \int_0^\infty h^2(\alpha) d\alpha = qI \int_{-\infty}^\infty h^2(\alpha) d\alpha$$

NB: $-\infty$ because $h(\alpha) = 0$ for $\alpha < 0$

- Let's denote by H(f) the Fourier transform of the elementary pulse shape h(t)H(f) = F[h(t)]
- By the Parseval theorem, we see that the noise power is a sum of contributions of elementary components in frequency domain

$$\overline{n_i^2} = qI \int_{-\infty}^{\infty} h^2(\alpha) d\alpha = qI \int_{-\infty}^{\infty} |H(f)|^2 df$$

• The noise power computed from the power spectrum $S_n(f)$ is

$$\overline{n_i^2} = \int_{-\infty}^{\infty} S_n(f) df$$

• Hence the power spectrum is

$$S_n(f) = qI |H(f)|^2$$



Shot Noise: Autocorrelation Function

From the shot noise power spectrum

$$S_n(f) = qI|H(f)|^2$$

we obtain the shot noise autocorrelation

$$R_{nn}(\tau) = F^{-1}[S_n(f)] = qI \cdot F^{-1}[|H[f]|^2] = qI \cdot k_{hh}(\tau)$$

The shot noise power can be computed also in the time omain

$$n_i^2 = R_{nn}(0) = qI \cdot k_{hh}(0) = qI \cdot \int_0^\infty h^2(\alpha) d\alpha$$



Shot Noise: summary

Shot current i(t) : **random** sequence of **independent** elementary pulses f(t) with probability density p in time

f(t) = q h(t) $h(t) \text{ normalized pulse shape } \int_{-\infty}^{\infty} h(t) dt = 1$

Shot noise $n_i(t)$: random fluctuations of the current around its mean value I = pq





Noise in Diodes



Diode Noise in **Reverse** Bias

In a p-n reverse-biased diode with mean current I_s we have:

- Elementary pulses: currents induced at the terminals by single carriers that fall down the potential barrier and cross the junction depletion layer
- Elementary pulse width T_h = transit time in the junction (from *a few ps* to *1ns*, since the p-n depletion layer ranges from 0,1 μm to *100* μm)
- We can assume

 $h(t) \cong \delta(t)$ and $|H(f)| \cong 1$ with approximation valid for correlation times longer than T_h (i.e. down to ns) that is, for frequencies up to $\approx 1/T_h$ (i.e. up to GHz)

• With this approximation the noise spectrum is

 $S_{nB}(f) = qIS \cdot |H(f)|^2 \cong qI_S$ (S_{nB} <u>bilateral</u> density) $S_{nU}(f) = 2qI_S \cdot |H(f)|^2 \cong 2qI_S$ (S_{nU} <u>unilateral</u> density)

which is just the equation reported in the literature

• The corresponding noise autocorrelation is δ-like

$$R_{nn}(\tau) = qIS \cdot k_{hh}(\tau) \cong qIS \cdot \delta(t)$$



Diode Noise in **forward** bias

$$I = I_{S} \left(e^{\frac{qV}{kT}} - 1 \right) = I_{S} e^{\frac{qV}{kT}} - I_{S}$$

The diode current is the result of opposite shot components with mean values:

a) $-I_S$ reverse current of minority carriers, which fall down the potential barrier b) $I_S e^{\frac{qV}{kT}}$ forward current of majority carriers, which jump over the potential barrier

- The <u>mean</u> current is the <u>difference</u> of the components
- The independent current <u>fluctuations are quadratically added</u> in the spectrum

$$S_{nU}(f) = 2qI_{S}e^{\frac{qV}{kT}} + 2qI_{S} = 2q(I + I_{S}) + 2qI_{S} = 2qI + 4qI_{S}$$

• In <u>forward bias it is</u> $I \gg I_S$ and the spectrum is

$$S_{nU}(f) \approx 2qI$$

• At zero bias it is I=0 and the spectrum is

$$S_{nU}(f) \approx 4qI_s$$



Modeling any Noise with a Poisson Process



Poisson process with zero mean value α α t

For a shot current superposition of **independent positive and negative** random pulses (q and –q) with **equal pulse shape and equal probability density** ($p_+ = p_-$) the **mean current is nil** (equal positive and negative current)

$$\overline{i(t)} = I_{+} - I_{-} = p_{+}q - p_{-}q = 0$$

The equation for shot noise is thus directly obtained for the current

$$\overline{n_i^2} = \overline{i^2(t)} = (p_+ + p_-)q^2 \int_0^\infty h^2(\alpha) d\alpha = q(I_+ + I_-) \int_0^\infty h^2(\alpha) d\alpha$$
$$S_{nB}(f) = q(I_+ + I_-) |H(f)|^2 \qquad \text{(NB: bilateral spectral density)}$$

CONCLUSION : whichever noise can be modeled by a Poisson process with proper pulse shape *h(t)* and zero mean value



Noise in Resistors (Johnson-Nyquist noise)



- The voltage V between the terminals of a conductor with resistance R shows random fluctuations that do not depend on the current *I*
- The technical literature reports that this noise has voltage spectral density S_{vU} constant up to very high frequency >> 1GHz: denoting by R the resistance and by T the absolute temperature it is

 $S_{vU}(f) = 2kTR$ (bilateral)

- This noise can be described also in terms of current in the conductor terminals: denoting by G = 1/R the conductance, the current spectral density is $S_{iU}(f) = 2kTG$ (bilateral)
- This noise is known as Johnson-Nyquist noise, after the name of the scientists that first studied and explained it.
- It is generated by the agitation of the charge carriers (electrons) in the conductor in thermal equilibrium at temperature T
- We will outline how this noise can be interpreted in terms of a Poisson pulse process with zero mean value.



With V = 0 i.e. no voltage applied to the terminals

in the conductor there is **NO electric field** *E* and the situation is in thermal

equilibrium:

- A huge population of electrons ($\approx 10^{22} el/cm^3$ in the volume of the conductor) is in random thermal agitation with frequent collisions
- In each collision the velocity of an electron changes randomly, i.e. the velocity after the collision is statistically independent of the velocity before
- An elementary pulse is the current induced on the terminal electrode by an electron traveling between a collision and the next one
- The + or pulse sign correspond to electron moving away or towards the electrode
- The pulse duration is the time interval t_c between two collisions, which is very short $t_c \approx 10^{-14} s$
- The individual velocities of electrons are very high, but the drift velocity v_D (mean value over the population) is zero. That is, there is no current (no charge transport)



With voltage V applied to the terminals

An electric field *E* is established in the resistor and current flows, but in **ohmic regime** (i.e. with **moderate value V**) the perturbation of the situation is very moderate

- The **mean value** of the velocity of the electrons (v_D drift velocity) is no more zero, but it is still negligible with respect to the thermal random velocity.
- The drift velocity $v_D = \mu E$ is proportional to the electric field E (with μ electron mobility) leading to the macroscopic **ohmic behaviour** V = R I
- As concerns the statistical fluctuations, the noise is the same as with V = 0 because the thermal equilibrium can be considered unperturbed



A simple approximate analysis of the random motion of the electrons shows that p (pulse rate) and q (pulse charge) of the Poisson process are related to the conductance G and to the thermal energy kT by the equation

$$S_i = pq^2 = 2kT G$$

This conclusion is in fact the equation of the Johnson noise currently reported in the technical literature.

For those who wish to gain a better insight, the approximate analysis is reported in Appendix 3.

Essentially, the conclusion relies on the following facts:

- the probability density *p*, the mobility μ (and therefore the conductance G) and the elementary pulse charge *q* are all related to the time interval *t_c* between collisions
- the pulse charge q depends also on the thermal agitation velocity, hence on kT



In conclusion, for Johnson noise

$$R_{ii}(\tau) = pq^2 \cdot k_{hh}(\tau) = 2kTG \cdot k_{hh}(\tau)$$
$$S_{iB}(f) = pq^2 \cdot |H(f)|^2 = 2kTG \cdot |H(f)|^2$$

The elementary pulse width T_h is the mean interval between the carrier collisions, that is $T_h \approx 10^{-14} s$. Therefore, the approximation

 $h(t) \cong \delta(t)$ $|H(f)| \cong 1$

is valid for Johnson noise as long as one deals with correlation at time intervals longer than T_h (i.e. $\ge 0,01 \text{ ps}$) or bandwidth lower than $1/T_h$ (i.e. $\le 100 \text{ THz}$) In such conditions

$$S_{iB}(f)\cong 2kTG$$

with S_{iB} bilateral density. The corresponding unilateral density is

$$S_{iU}(f)=2S_{iB}(f)\cong 4kTG$$

or, in terms of voltage noise

$$S_{\nu U}(f) = R^2 S_{\nu U}(f) \cong 4kTR$$



White Noise



White Noise (stationary)

The **IDEAL «white» noise** is a concept extrapolated from Johnson noise and shot noise and is defined by the **essential** characteristic feature:

no autocorrelation at any time distance τ , no matter how small



A **REAL «white»** noise has

- Very small width of autocorrelation, shorter than the minimum time interval of interest in the actual case and therefore approximated to zero
- Very wide band with constant spectral density S_b, wider than the maximum frequency of interest in the actual case and therefore approximated to infinite



White Noise (non-stationary)

Also in non-stationary cases the IDEAL «white» noise n(t) is defined by the essential characteristic feature:

no correlation at any finite time distance τ , no matter how small, but the noise intensity is no more constant, it varies with time tthat is

the autocorrelation function is $\delta\text{-like}\text{,}$

but has time-dependent area $S_b(t)$

$$R_{nn}(t,t+\tau) = S_b(t) \cdot \delta(\tau)$$
area $S_b(t)$
 τ



APPENDIX 1: Autocorrelation Function of Shot Current



$$R_{ii}(\tau) = \overline{i(t)i(t+\tau)}$$

- i(t) is a sum of contributions $q h(\alpha) + q h(\beta) + \dots$
- $i(t+\tau)$ is a sum of contributions $q h(\alpha+\tau) + q h(\beta+\tau) + \dots$
- $i(t)\cdot i(t+\tau)$ is a sum of «square» contributions due to **single** pulses $qh(\alpha) \cdot qh(\alpha+\tau)$ plus a sum of «rectangular» contributions due to **couple** of pulses $q h(\alpha) \cdot q h(\beta+\tau)$
- The probability that a «square» contribution $qh(\alpha) \cdot qh(\alpha+\tau)$ exists is **just** the probability that a pulse in α exists, i.e. $pd\alpha$
- The probability that a «rectangular» contribution $qh(\alpha) \cdot q h(\beta + \tau)$ exists is the probability that the pulse in α exists **and** the pulse in β exists, i.e. $pd\alpha \cdot pd\beta$



APPENDIX 1: Autocorrelation Function of Shot Current

The ensemble average of $i(t)i(t + \tau)$ is the sum of the mean contributions of all possible single pulses and of all possible couples of pulses

$$R_{ii}(\tau) = \overline{i(t)i(t+\tau)} =$$
$$= \int_{-\infty}^{\infty} q^2 h(\alpha)h(\alpha+\tau) p d\alpha + \iint_{-\infty}^{\infty} q h(\alpha) p d\alpha \cdot q h(\beta+\tau) p d\beta =$$

(NB: the integrals are extended to $-\infty$ because $h(\theta) \equiv 0$ for negative argument ϑ)

$$R_{ii}(\tau) = pq^2 \int_{-\infty}^{\infty} h(\alpha)h(\alpha + \tau) \, d\alpha + pq \int_{-\infty}^{\infty} h(\alpha)d\alpha \cdot pq \int_{-\infty}^{\infty} h(\beta + \tau)d\beta =$$
$$= pq^2 \int_{0}^{\infty} h(\alpha)h(\alpha + \tau) \, d\alpha + (pq)^2 =$$
$$= pq^2 \int_{0}^{\infty} h(\alpha)h(\alpha + \tau) \, d\alpha + (\overline{i(t)})^2 =$$
$$= qI \int_{0}^{\infty} h(\alpha)h(\alpha + \tau) \, d\alpha + I^2$$



APPENDIX 1: Autocorrelation Function of Shot Current

The current shot noise is

$$n_i(t) = i(t) - \overline{i(t)} = i(t) - I$$

hence the autocorrelation of the shot noise is

$$R_{nn}(\tau) = R_{ii}(\tau) - \left(\overline{i(t)}\right)^2 = R_{ii}(\tau) - I^2 =$$
$$= qI \int_0^\infty h(\alpha)h(\alpha + \tau) \, d\alpha$$

That is

$$R_{nn}(\tau) = qI \, k_{hh}(\tau)$$

Shot Noise: Power Spectrum

From the definition

 $S_n(f) = F[R_{nn}(\tau)]$

we obtain

$$S_n(f) = qI|H(f)|^2$$

which is consistent

$$\overline{n_i^2} = R_{nn}(0) = \int_{-\infty}^{\infty} S_n(f) df$$



APPENDIX 2: Diode Noise and conductance in forward bias

• In the processing of **small signals** (i.e. small voltage deviations from the bias voltage) the diode is equivalent to a **resistor with conductance G**

$$G = \frac{dI}{dV} = \frac{q}{kT}I_{s}e^{\frac{qV}{kT}} = \frac{q}{kT}(I+I_{s}) = \frac{q}{kT}I + \frac{q}{kT}I_{s}$$

but in forward bias it is $I \gg I_S$, therefore

$$G = \frac{q}{kT}I$$

• The noise of an ordinary resistor with conductance G is

$$S_{GU}(f) = 4kTG$$

but a diode with equivalent G has lower noise

$$S_{nU}(f) \approx 2qI = 2kT \frac{qI}{kT} = 2kTG < 4kTG$$

• In circuit design the resistance of a forward-biased diode can be employed for small

signals as a resistor with lower noise (i.e. a so-called **«cold resistance»**)



APPENDIX 2: Diode Noise and conductance at zero bias <u>At zero bias, i.e. with V = 0 and I = 0</u>

for small signals around zero bias, a diode is equal to a resistor with conductance

$$G = \frac{q}{kT}I_S$$

the diode noise spectrum is

$$S_{nU}(f) = 4qI_s$$

which can also be expressed as

$$S_{nU}(f) = 4qI_s = 4kT\frac{q}{kT}I_s = 4kTG$$

Therefore, in a diode employed as a resistor for small signal <u>at zero bias</u>

the noise is equal to that of an ordinary resistor with equal conductance G

$$S_{GU}(f) = 4kTG$$







In Ohmic regime (moderate *E*) the carrier thermal random agitation is same as with *E=0* but the <u>mean velocity</u> is no more zero: the action of *E* coherently adds to every carrier a small component v_D (drift velocity) parallel to *E*. Every carrier is accelerated, it gains energy, then transfers it to the lattice by colliding; it is accelerated again etc.

Simplified model:

- The time t_c between collisions is assumed constant
- All the additional energy gained is assumed lost in the collision







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Carrier density
$$n = \frac{N}{AL}$$

Conduction current density $j = nqv_D = nq\mu E = n\frac{q^2}{2m}t_c E$
Conductivity $\sigma = \frac{j}{E} = nq\mu = n\frac{q^2}{2m}t_c$
Conductance $G = \sigma \frac{A}{L} = \frac{1}{2}\frac{nA}{L}\frac{q^2}{m}t_c = \frac{1}{2}\frac{N}{L}\frac{q^2}{m}t_c$

NB: the conductance G is proportional to the mean collision time t_c





Carriers in thermal agitation randomly collide with lattice and generate noise

 t_c time between collisions

 v_{τ} longitudinal component of the thermal velocity (parallel to field E in conduction)

Simplified model:

- v_{τ} has constant module, but the directon is randomly switched in each collision
- Between two collisions, a carrier generates an elementary pulse with current i_e



- The elementary pulse can be computed with the Shockley-Ramo theorem: square pulse with duration t_c , constant current $i_e = qv_T \frac{1}{L}$ and charge $Q = i_e t_c = qv_T \frac{t_c}{L}$
- Rate of generation of elementary pulses by a single carrier = collision rate = $1/t_c$ hence the total generation rate by the N carriers in the conductor is

$$p = \frac{N}{t_c}$$

• The current generated by the thermal agitation of carriers has zero mean value (positive and negative pulses) and shot noise with bilateral spectral density

$$S_{iB} = pQ^{2} = \frac{N}{t_{c}} \left(qv_{T} \frac{t_{c}}{L}\right)^{2} = N \frac{q^{2}}{L^{2}} t_{c} v_{T}^{2}$$

NB : S_i is proportional to the mean collision time t_c as the conductance G is



The bilateral spectrum is
$$S_{iB} = N \frac{q^2}{L^2} t_c v_T^2$$

Recalling that
$$G = \frac{1}{2} \frac{N}{L^2} \frac{q^2}{m} t_c$$
 we get $S_{iB} = 2G \cdot mv_T^2$

Because of the equipartition of the thermal energy on the degrees of freedom

it is
$$\frac{1}{2}mv_T^2 = \frac{1}{2}kT$$

which finally leads to

$$S_{i,B} = 2kTG$$
bilateral spectral density $S_{i,U} = 2S_{i,B} = 4kTG$ unilateral spectral density

