

# A crash course in statistical optics

ref: STATISTICAL OPTICS by J.W. Goodman (Wiley-Interscience)

## Semiclassical Model for Photoelectric Detection

Three assumptions

- ① Probability of emission of a photoelectron by a detector whose size <sup>( $\Delta A$ )</sup> is small compared to coherence area of the incident light, in time interval <sup>( $\Delta t$ )</sup> small compared to the coherence time ( $\Delta t \gg 1/\nu$ , however) is proportional to

$$\int I(x, y, t) dA dt$$

$$\text{i.e. } p(\Delta A, \Delta t) = \alpha \int I(x, y, t) dA dt$$

↑  
related to quantum efficiency

- ② For a sufficiently small,  $\Delta A, \Delta t$ , the probability of emission of more than one photon is negligible.

- ③ Photoelectron process has no memory.  
i.e. all the  $\Delta t$  event outcomes are independent

Under these assumptions

$$p(K) = \frac{\bar{K}^K e^{-\bar{K}}}{K!} \quad \text{where } \bar{K} = \alpha \bar{W}$$

$$\bar{K} = \langle \int dt \int dA I(x, y, t) \rangle$$

$\bar{W}$  is the integrated intensity.

### MANDEL'S FORMULA

Above we assumed  $W$  is known and fixed. Mandel proposed

$$\begin{aligned} p(K/W) &= \text{conditional prob. of } K \text{ electron emission} \\ &\quad \text{given } W \\ &= \frac{(\alpha W)^K e^{-\alpha W}}{K!} \end{aligned}$$

If  $W$  is determined by a statistical process,

$$p(K) = \int_0^{\infty} p(K/W) P_W(W) dW$$

where  $P_W(W)$  is the ~~conditional~~ probability distribution of  $W$ .

## Some general results.

We know that for a Poisson process

$$E(K(K-1) \dots (K-n+1)) = \bar{K}^n$$

Now consider Mandel's formula

$$p(K) = \int p(K|w) p_w(w) dw$$

The expectation of  $K(K-1) \dots (K-n+1)$  for  $p(K)$  is

$$\begin{aligned} E(K(K-1) \dots (K-n+1)) &= \sum_{K=0}^{\infty} K(K-1) \dots (K-n+1) p(K) \\ &= \sum_{K=0}^{\infty} K(K-1) \dots (K-n+1) \int_0^{\infty} \frac{(\alpha w)^K e^{-\alpha w}}{K!} p_w(w) dw \end{aligned}$$

Interchange the summation and integration

$$= \int_0^{\infty} dw p_w(w) \sum_{K=0}^{\infty} (K(K-1) \dots (K-n+1)) \frac{(\alpha w)^K e^{-\alpha w}}{K!}$$

$$= \int_0^{\infty} dw p_w(w) (\alpha w)^n$$

$$= \langle (\alpha w)^n \rangle$$

In particular

$$\bar{K} = \alpha \bar{W}$$

$$\overline{K(K-1)} = \overline{(\alpha W)^2}$$

$$\bar{K}^2 - \bar{K} = \overline{(\alpha W)^2}$$

$$\bar{K}^2 - \bar{K}^2 = \overline{(\alpha W)^2} - (\alpha \bar{W})^2 + \bar{K}$$

$$\sigma_K^2 = \bar{K} + \alpha^2 \sigma_W^2$$

Poisson  
"Detection" noise

Statistical noise due  
to variations in  $W$

Ex

Photocount statistics of well stabilized  
single mode laser radiation

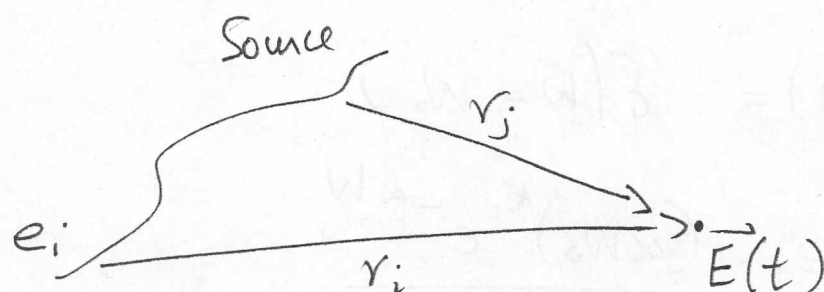
$$p_w(w) = \delta(w - w_0)$$

$$p(k) = \frac{(\alpha w_0)^k e^{-\alpha w_0}}{k!}$$

$$\sigma_k^2 = \bar{k}$$

$$SNR = \frac{\bar{k}}{\sigma_k} = \sqrt{\bar{k}}$$

ex Thermal radiation with  $\Delta t \ll \tau_c$



$$\vec{E}(t) = \sum_{k=0}^{\infty} \frac{\vec{e}_k(r_k, t)}{r_k} e^{j 2\pi k r_k} \quad \text{Huygens principle}$$

$\vec{e}_i$  is the electric field ~~at~~ from radiator "i"

We argue  $\text{Re}[E]$  and  $\text{Im}[E]$  are Gaussian random variates,  $\mu=0$  and identical  $\sigma^2$ .

We can show (do this yourself)

$$\text{cov}[\text{Re}[E], \text{Im}[E]] = 0$$

$\Rightarrow \text{Re}[E], \text{Im}[E]$  are independent variates.

Thus

$$I(t) = E E^*$$

so has an exponential distribution

$$p_w(w) = \frac{1}{\bar{w}} e^{-w/\bar{w}} \quad w \geq 0$$

$$\therefore p(k) = \int_0^{\infty} \frac{(\alpha w)^k}{k!} e^{-\alpha w} \frac{1}{\bar{w}} e^{-w/\bar{w}} dw$$

$$p(K) = \frac{1}{1 + \alpha \bar{W}} \left( \frac{\alpha \bar{W}}{1 + \alpha \bar{W}} \right)^K$$

with

$$\bar{K} = \alpha \bar{W}$$

$$p(K) = \frac{1}{1 + \bar{K}} \left( \frac{\bar{K}}{1 + \bar{K}} \right)^K$$

Bose Einstein  
Distribution

Geometric distrib.

One can show

$$E(K(K-1) \cdots (K-n+1)) = n! \bar{K}^n$$

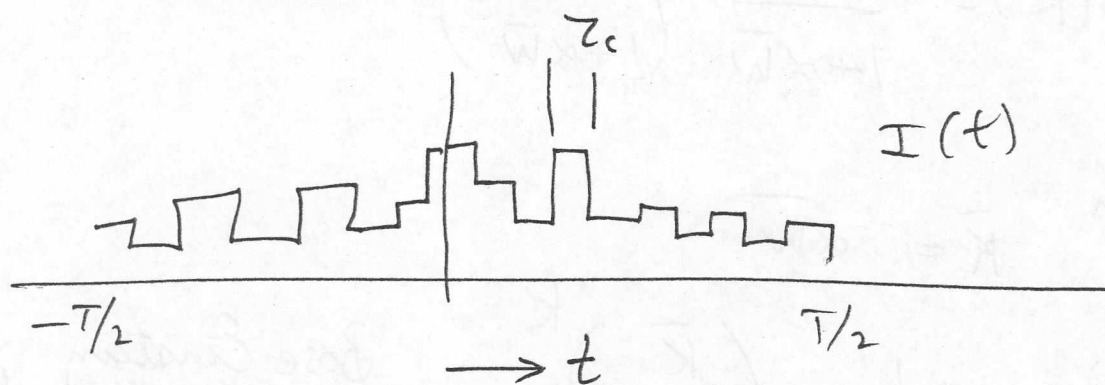
$$\therefore \sigma_K^2 = \bar{K} + \bar{K}^2$$

$$SNR = \frac{\bar{K}}{\sigma_K} = \sqrt{\frac{\bar{K}}{1 + \bar{K}}}$$

For  $\bar{K} \ll 1$ ,  $SNR \rightarrow \sqrt{\bar{K}}$  like laser light

$\bar{K} \gg 1$ ,  $SNR \rightarrow 1$  !

ex. Thermal light  $\Delta t \gg \tau_c$



Over  $\Delta t \lesssim \tau_c$ , the statistics of  $I(t)$  are exponential. We assume that  $I(t)$  changes value abruptly ~~for~~ on timescale of  $\Delta t$ .

$$\text{let } W = \int_{-T/2}^{T/2} I(t) dt = \sum I_i \Delta t$$

$$\approx \frac{T}{\tau_c} \bar{W}$$

Where  $\bar{W}$  is the mean integrated intensity over  $\Delta t \tau_c$

We know  $\bar{W}$  obeys exponential statistics

The characteristic function of  $\bar{W}$  is

$$M_I(\omega) = \frac{1}{1 - j\omega \bar{I}}$$

Thus

$$M_W(\omega) = \left( \frac{1}{1 - j\omega \bar{I}} \right)^m \quad m = T/\tau_c$$

$$p_W(W) = \frac{\left(\frac{m}{\bar{I}T}\right)^m W^{m-1} \exp\left(-m \frac{W}{\bar{I}T}\right)}{\Gamma(m)} \quad W \geq 0$$

"gamma prob. density ..."

$$\bar{W} = \bar{I}T$$

$$\sigma_W^2 = \frac{(\bar{I}T)^2}{m}$$

$$\begin{aligned} \sigma_K^2 &= \bar{K} + 2 \frac{(\bar{I}T)^2}{m} \\ &= \bar{K} + \frac{\bar{K}^2}{m} \end{aligned}$$

$$\sigma_K^2 = \bar{K} \left(1 + \frac{\bar{K}}{m}\right)$$

$\delta =$  degeneracy parameter.

When  $\delta \ll 1$  ... Poisson  
 $\delta \gg 1$  ... Wave-limit

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