

# *1/f noise*

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# *Repetition: Noise*

$$d = R \cdot s + n$$

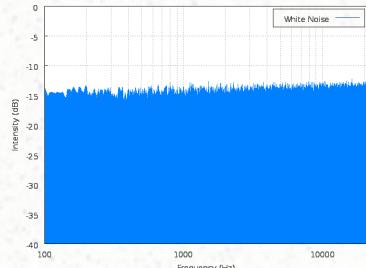
White Noise → Gaussian noise  
→ signal independent

$$n = \frac{1}{|2\pi N|^{1/2}} e^{-\frac{1}{2}n^+ N^{-1} n^-}$$

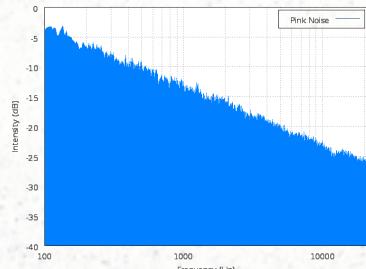
But: There's frequency dependent noise!

# *Colours of noise*

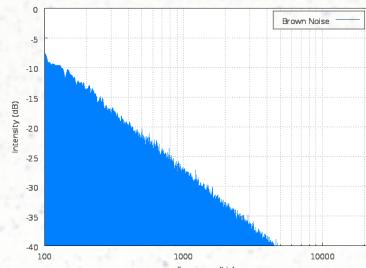
- White



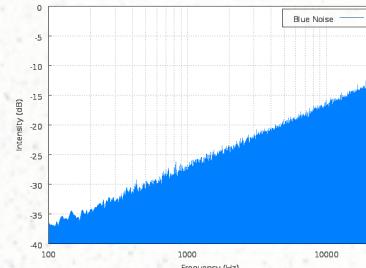
- Pink



- Brown

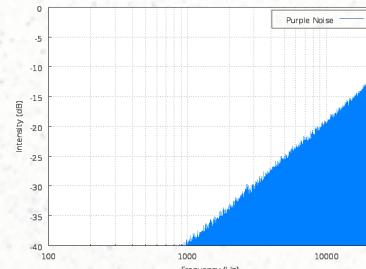


- Blue



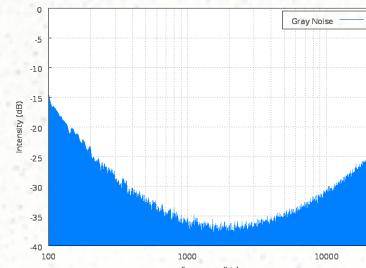
$$\frac{1}{f}$$

- Violet



$$\frac{1}{f^2}$$

- Grey



$f$

$f^2$

log(Noise power density) is plotted vs. log(f)

[1] Pictures created with Audacity

# *Occurrence of noise*

- Acoustics
- Visual
- Electronic
- Vibrational

# *Kinds of electronic noise*

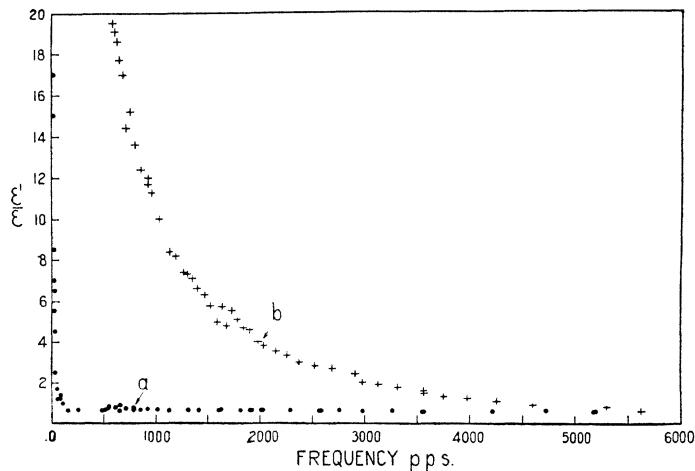
- Thermal (Johnson-Nyquist) noise
- Shot noise
- Burst noise
- Avalanche noise
- Flicker noise

# *Measuring noise*

1. Measure U/I
  2. FFT
  3. Calculate power density spectrum
- Integrate over many measurements

# *History of 1/f noise*

- 1918 W. Schottky predicted the occurrence of frequency-independent white noise
- 1925 J. B. Johnson successfully measured it, but discovers unexpected “flicker noise” at low frequency



- [2] W.Schottky Ann. d. Phys.  
**57** (1918) 157  
[3] J.B. Johnson Phys. Rev.  
**26** (1925) 71

# *Flicker Noise*

- $\frac{1}{f^\alpha}$  behaviour
- $\alpha$  range: 0.5 – 1.5
- Extends: Several frequency decades!

# *First explanation: W. Schottky 1926*

Ansatz: Superposition of relaxation processes

$$N(t) = N_0 e^{-\lambda t} \quad t \geq 0$$

$$F(\omega) = \int_0^{\infty} N(t) e^{-i\omega t} = \frac{N_0}{\lambda + i\omega}$$

Now: Train of such pulses

$$N(t, t_k) = N_0 e^{-\lambda(t - t_k)} \quad t \geq t_k$$

$$F(\omega) = \int_0^{\infty} \sum_k N(t, t_k) e^{-i\omega t} = \frac{N_0}{\lambda + i\omega} \sum_k e^{i\omega t_k}$$

[4] W. Schottky, Phys. Rev. **28** (1926) 74

# *Spectrum*

$$S(\omega) = \lim_{t \rightarrow \infty} \frac{1}{T} \langle |F(\omega)|^2 \rangle = \frac{N_0^2 n}{\lambda^2 + \omega^2}$$

$n$ : average pulse rate

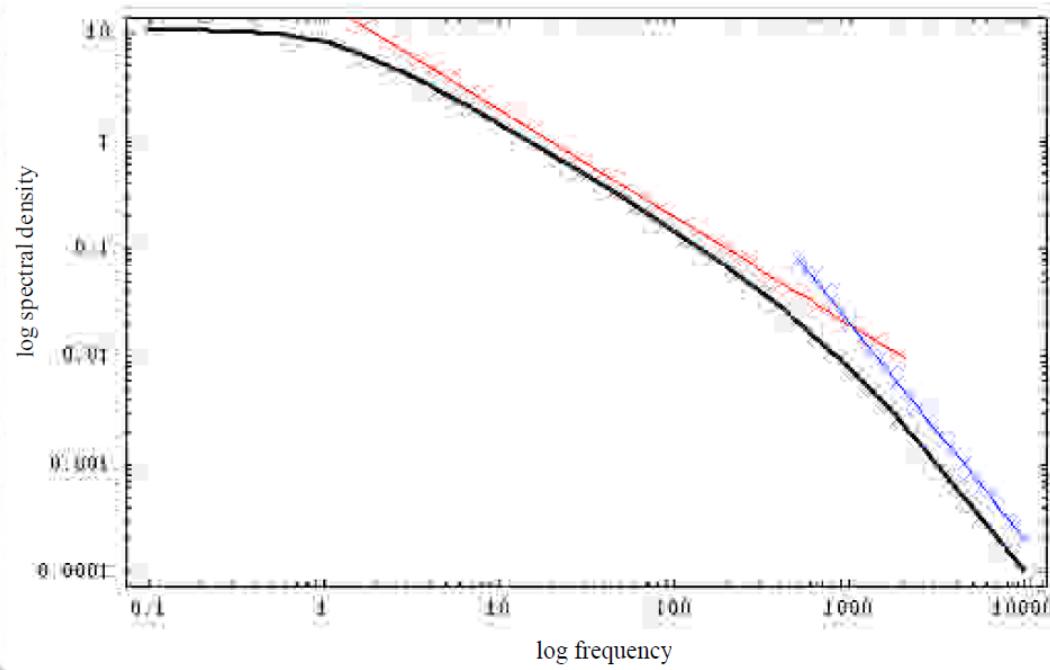
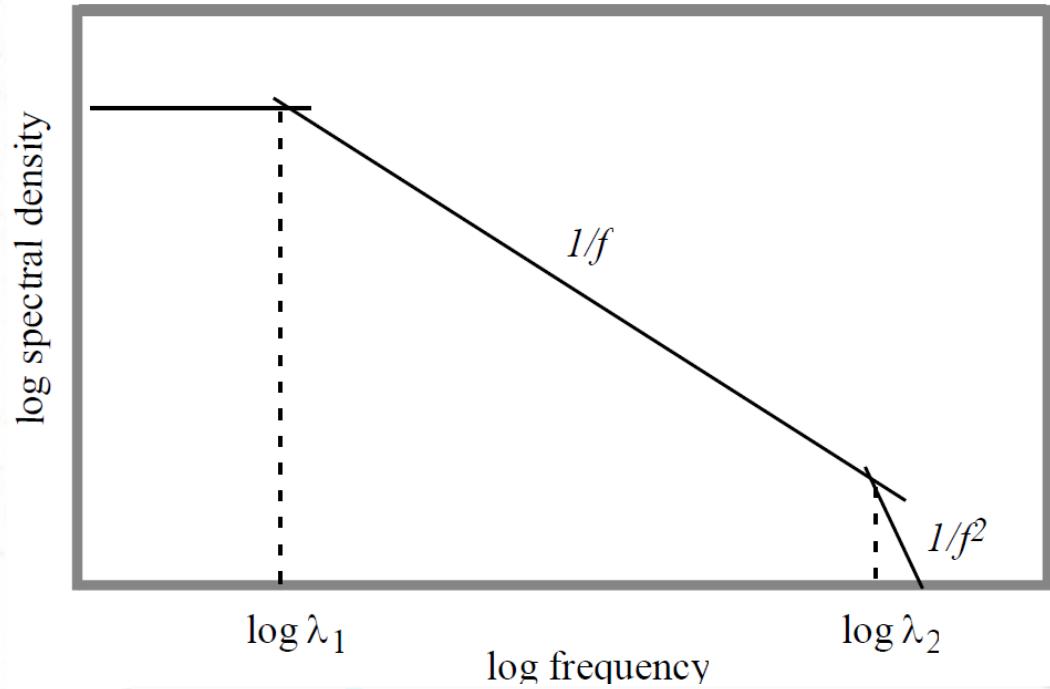
$\rightarrow \frac{1}{f^2}$  dependence

# *1/f dependence*

Uniform distributed relaxation rate between  $\lambda_1, \lambda_2$

$$S(\omega) = \frac{1}{\lambda_2 - \lambda_1} \int_{\lambda_1}^{\lambda_2} \frac{N_0^2 n}{\lambda^2 + \omega^2} d\lambda$$
$$\approx \begin{cases} N_0^2 n & 0 < \omega \ll \lambda_1, \lambda_2 \\ \frac{N_0^2 n \pi}{2 \omega (\lambda_1 - \lambda_2)} & \lambda_1 \ll \omega \ll \lambda_2 \\ \frac{N_0^2 n}{\omega^2} & \lambda_1, \lambda_2 \ll \omega \end{cases}$$

[5] E. Milotti arXiv:physics/0204033v1

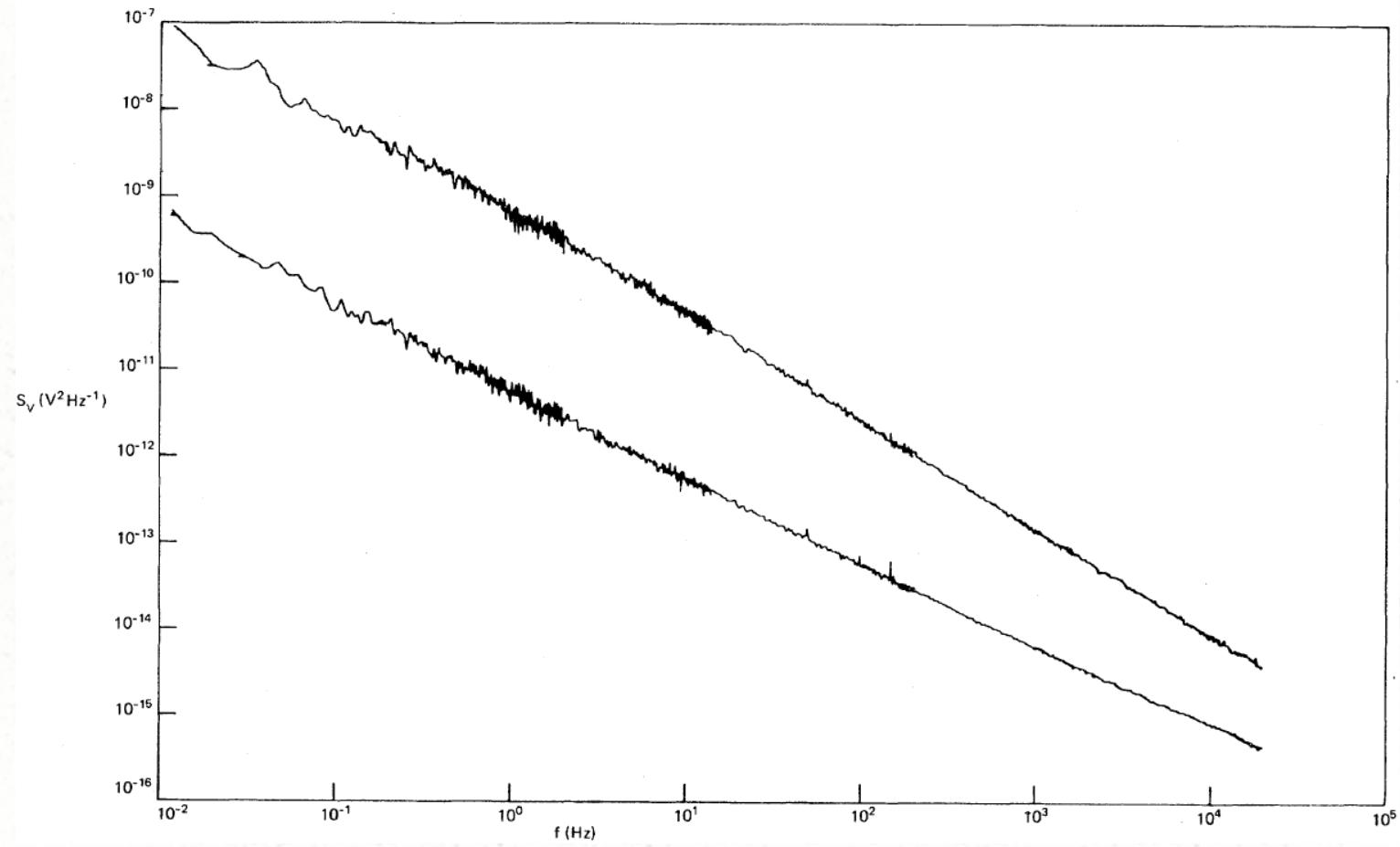


## *Non-uniform distribution*

$$S(\omega) \sim \frac{1}{\omega^{1+\beta}}$$

→ Whole class of flicker noises with different exponents

# *Infinitely large fluctuations?*



[6] B. Pellegrini, R.Saletti, P. Terreni and M. Prudenziati, Phys. Rev. B **27** (1983) 1233

*Don't worry!*

$$\int_{10^{-17} \text{ Hz}}^{10^{43} \text{ Hz}} \frac{df}{f} = \ln(10^{60}) \approx 138$$

Highest possible fluctuation can only be 138 times the total fluctuation between 1 Hz and 3 Hz

# *Investigation of Brownian motion*

$$\frac{dx}{dt} = Gaussian(t)$$

$$-i\omega X(\omega) = Gaussian(\omega)$$

$$S_x = \frac{\sigma^2}{2\pi\omega^2}$$

Brownian motion has a  $\frac{1}{f^2}$  spectrum!

→ No description for  $\frac{1}{f}$  noise

# *Diffusion processes*

In principle:

- Possibility to derive flicker noise
- But: No physical meaning

- [8] P. Dutta and P. M. Horn, Rev. Mod. Phys. **17** (1945) 323  
[9] E. Milotti Phys. Rev. E **51** (1995) 3087

# *Bak Tang Wiesenfeld Model 1987*

- Sandpile model
- Statistical approach:  $\frac{1}{f^\alpha}$  dependence
- Numerical simulations:  $\alpha$  near 1
- Confirmed by renormalization group

Experiment:

→ Sandpiles doesn't behave like theory

Reason: Calculation Error!

[10] P. Bak, C. Tang, K. Wiesenfeld, Phys. Rev. Lett. **59** (1987) 381

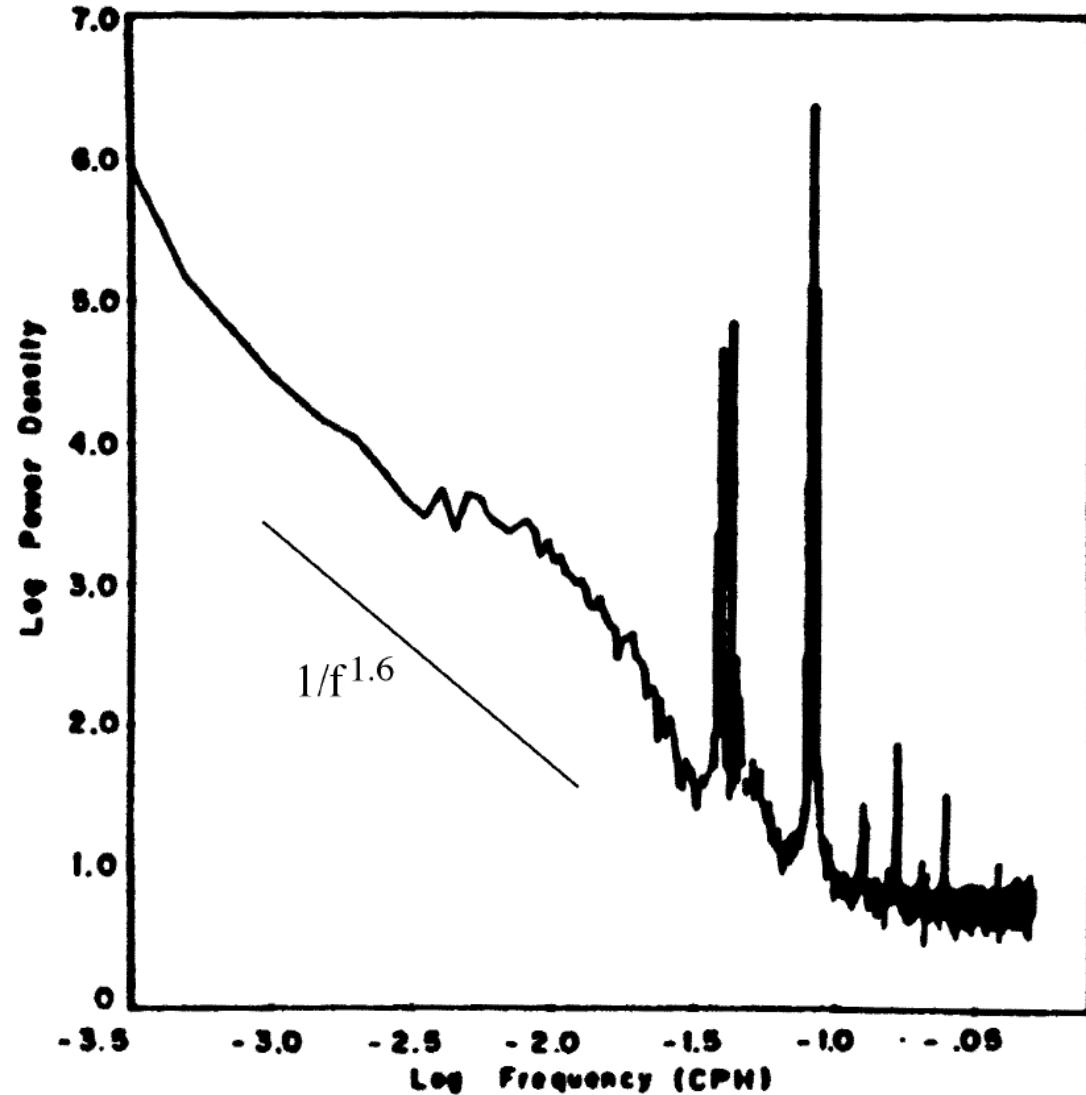
[11] H. M. Jaeger, C. Liu and S. R. Nagel, Phys. Rev. Lett. **62** (1989) 40

[12] H. J. Jensen, K. Christensen and H. C. Fogedby, Phys. Rev. B **40** (1989) 7425

## *Theoretical Conclusion:*

- Relaxation ansatz leads to wrong low and high frequency behaviour
  - Diffusion ansatz yields  $\frac{1}{f^2}$  noise
  - Sandpile model not applicable
- No true explanation yet

# *Experiment: Sea Level at Bermuda*



[13] C. Wunsch, Rev.  
Geophys. and Space  
Phys. **10** (1972) 1

# Loudness fluctuation spectra of different radio stations and Bach

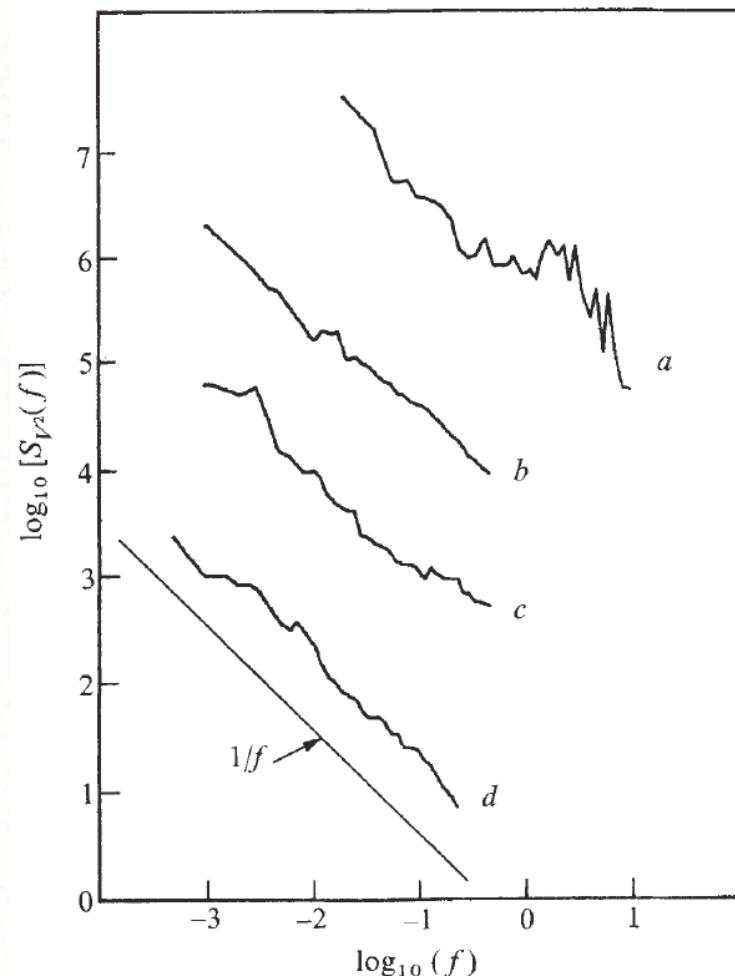
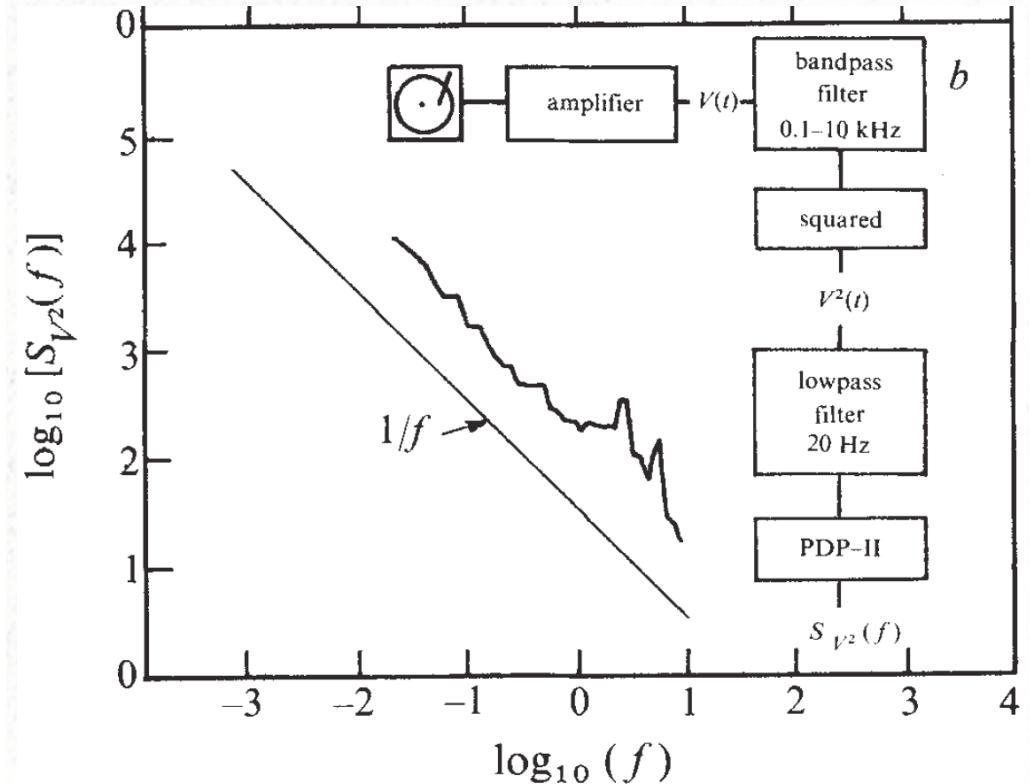
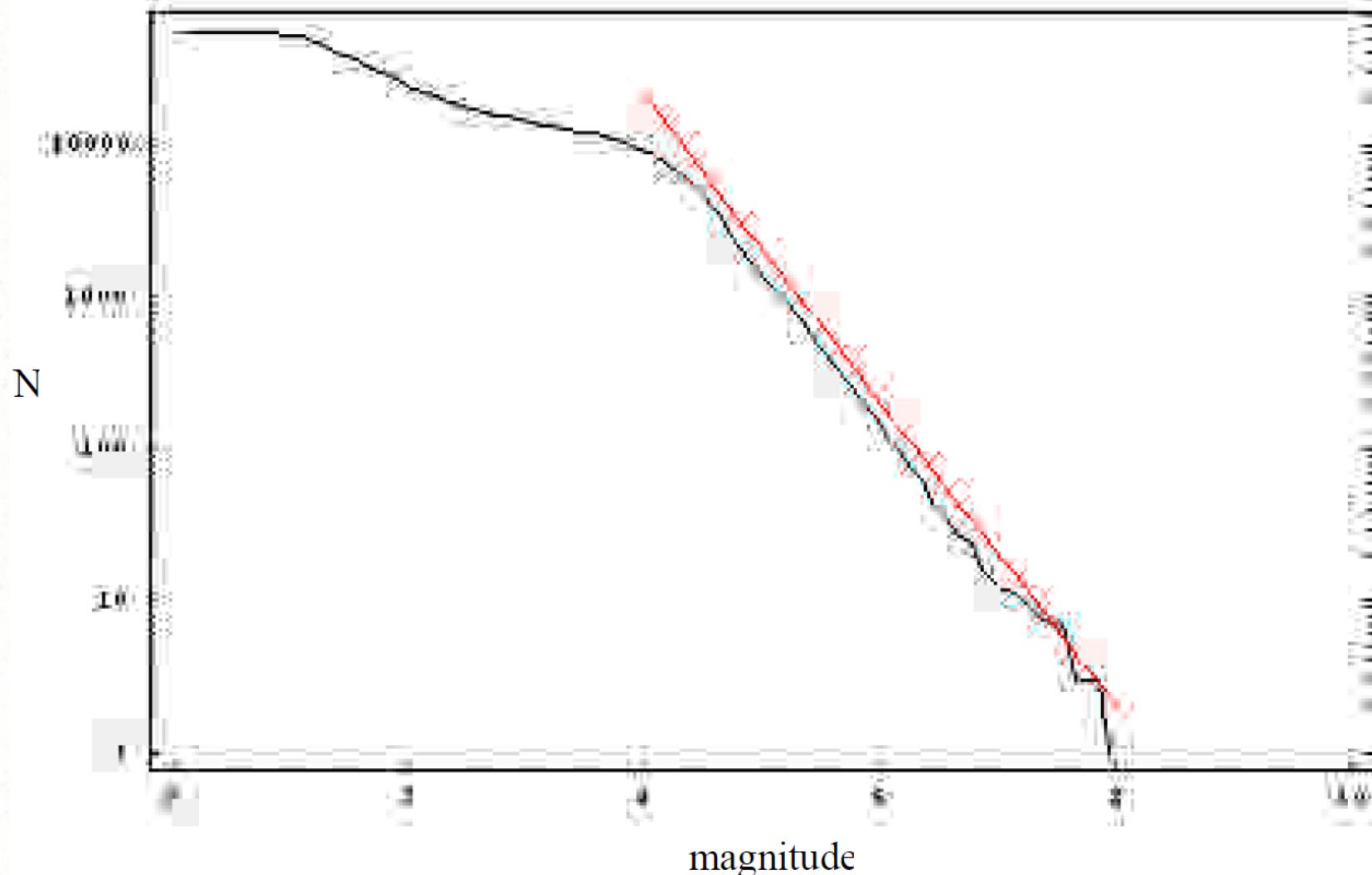


Fig. 2 Loudness fluctuation spectra,  $S_{V^2}(f)$  against  $f$  for: a, Scott Joplin Piano Rags; b, classical radio station; c, rock station; d, news and talk station.



[14] R. F. Voss and J. Clarke, Nature 258 (1975) 317

# *Earthquakes 2000*



[15] Data collected from Northern California Earthquake Data Center  
<http://quake.geo.berkeley.edu/>

# *Ohmic contacts*

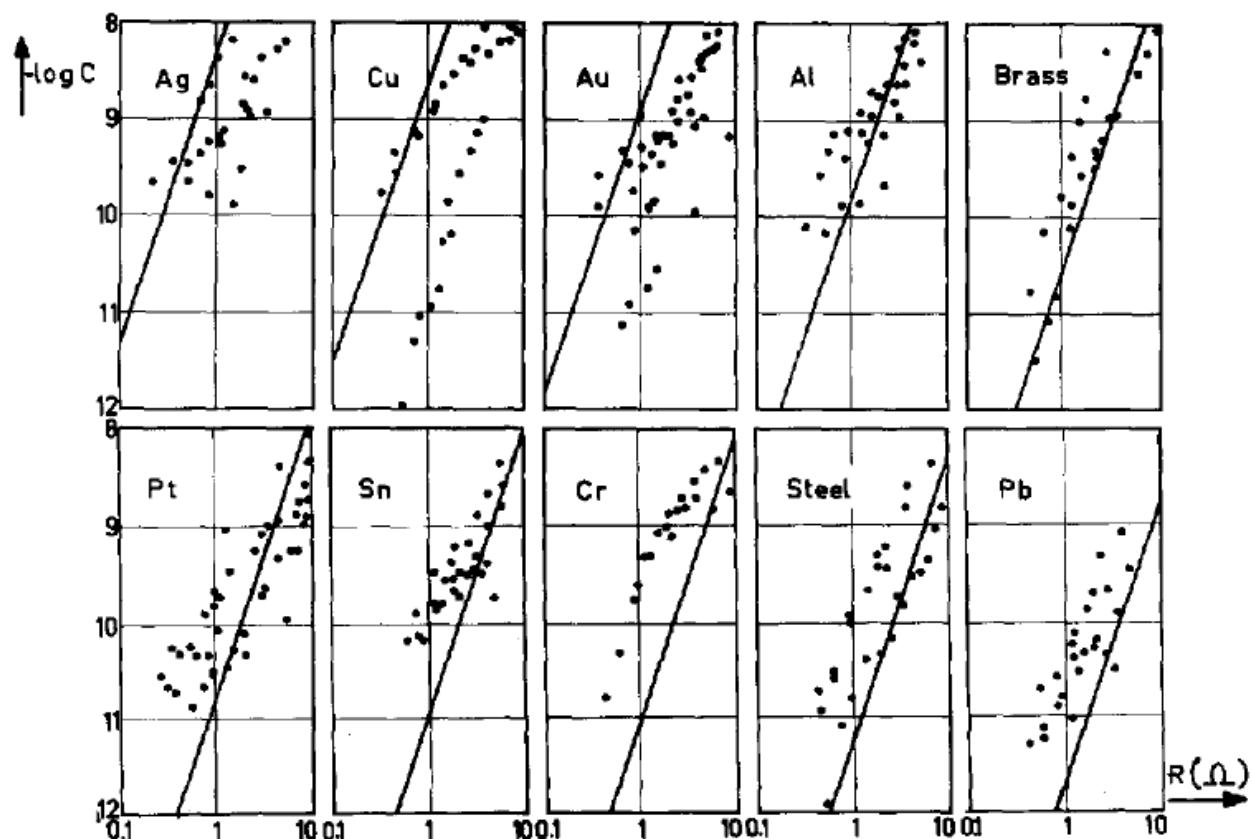
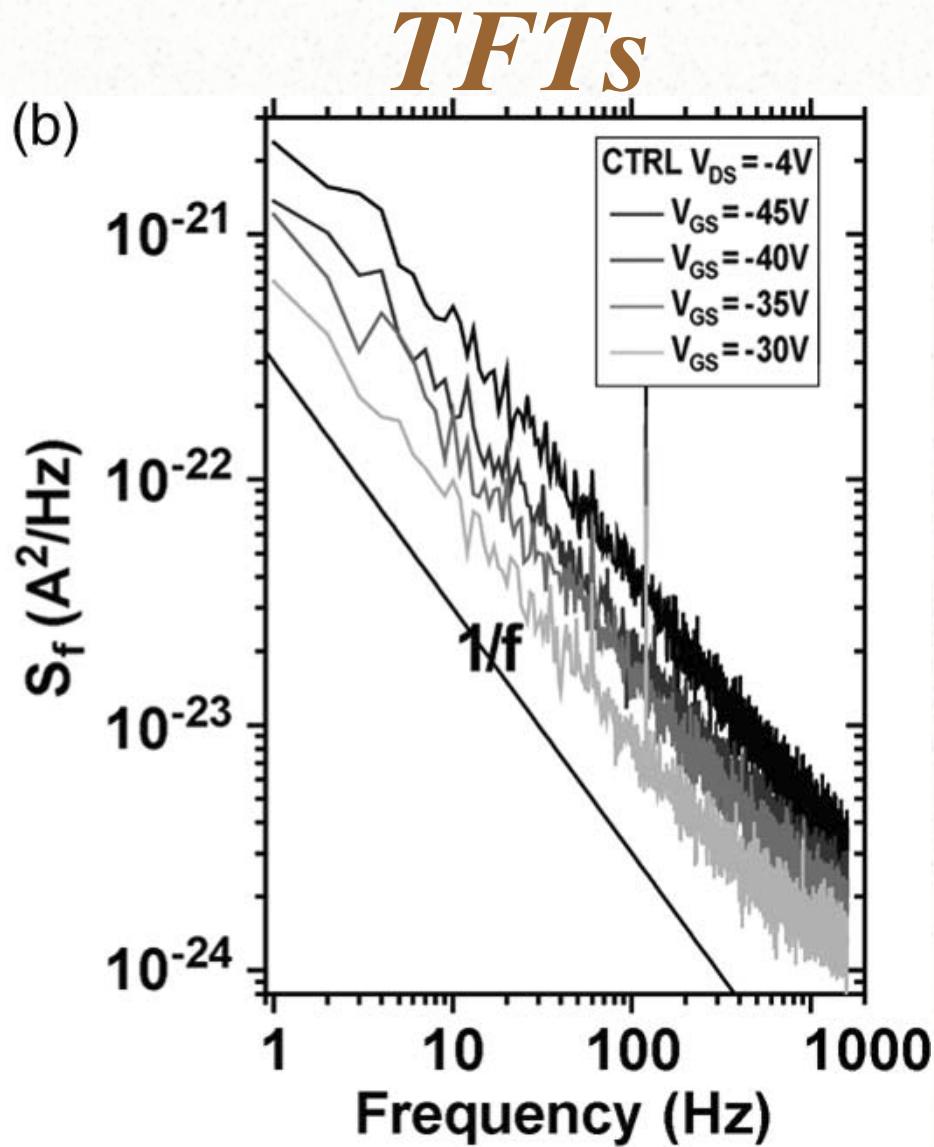
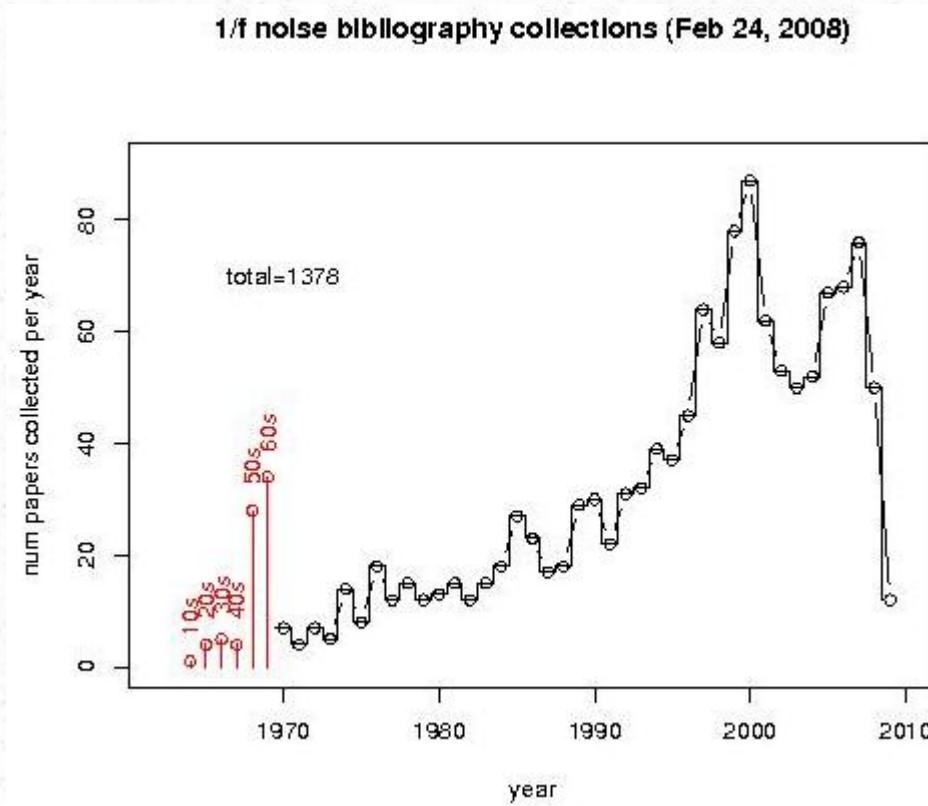


Fig. 2.  $1/f$  Noise of point contacts of 10 metals. The solid lines represent values expected on the basis of eq. (3). From F.N. Hooge, Physica 60 (1972) 130.



# *Last slide*



[18] <http://www.nslij-genetics.org/wli/1fnoise/index.html>

# *Sources:*

- [1] Audacity 1.2.6 from <http://audacity.sourceforge.net/?lang=de>
- [2] W. Schottky Ann. d. Phys. **57** (1918) 157
- [3] J. B. Johnson Phys. Rev. **26** (1925) 71
- [4] W. Schottky, Phys. Rev. **28** (1926) 74
- [5] E. Milotti arXiv:physics/0204033v1
- [6] B.Pellegrini, R.Saletti, P.Terreni and M.Prudenziati, Phys. Rev. B **27** (1983) 1233
- [7] I. Flinn Nature **219** (1968) 1356
- [8] P. Dutta and P. M. Horn, Rev. Mod. Phys. **17** (1945) 323
- [9] E. Milotti Phys. Rev. E **51** (1995) 3087
- [10] P. Bak, C. Tang, K. Wiesenfeld, Phys. Rev. Lett. **59** (1987) 381
- [11] H. M. Jaeger, C. Liu and S. R. Nagel, Phys. Rev. Lett. **62** (1989) 40
- [12] H. J. Jensen, K. Christensen ans H. C. Fogedby, Phys. Rev. B **40** (1989) 7425
- [13] C. Wunsch, Rev. Geophys. and Space Phys. **10** (1972) 1
- [14] R. F. Voss and J. Clarke, Nature **258** (1975) 317
- [15] Northern California Earthquake Data Center: <http://quake.geo.berkeley.edu/>
- [16] F. N. Hooge Physica **60** (1972) 130
- [17] IEEE Elec. Dev. Lett. **31** (2010) 1050
- [18] <http://www.nslj-genetics.org/wli/1fnoise/index.html>