

The Statistics of Noise

Noise is a random process, so we must describe it statistically.

{ i.e., its average power spectral density }

— Let's define the average power spectral density of noise as $N(f)$ (units of Watts/Hz).

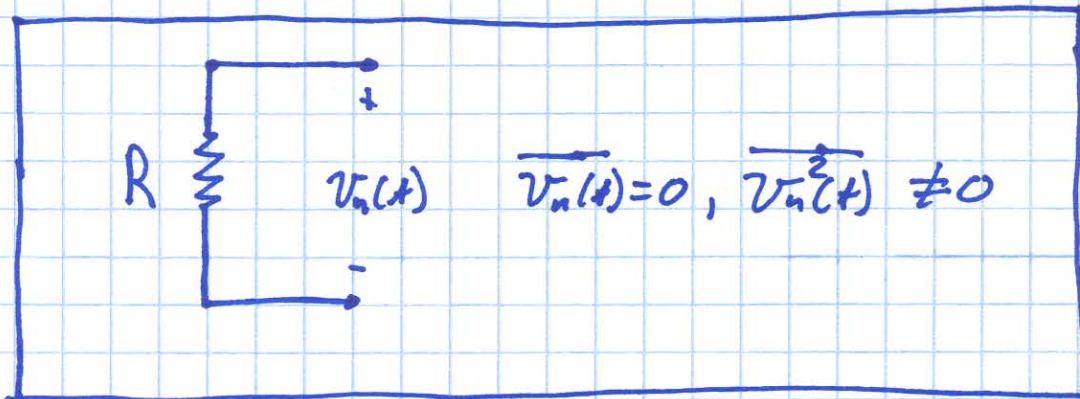
— Consider now a resistor R at temperature T . We think of a resistor as a passive device that generates no power.



— \Rightarrow Not quite true!!

Since the resistor is "warm", the free electrons in the device will be moving, causing a random electric field, and so a tiny.

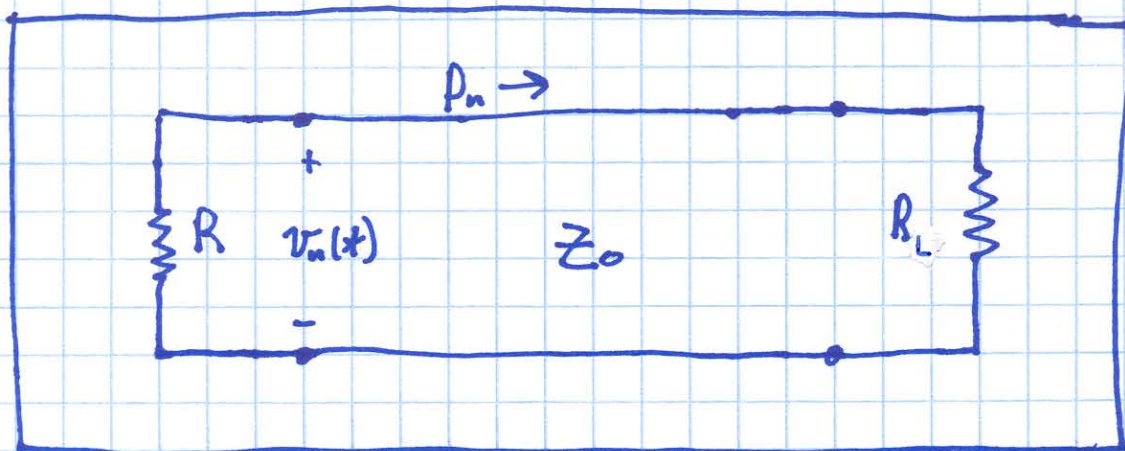
voltage across the resistor!



This value $v_n(t)$ is a random process with time. Its average, or mean value is zero ($\overline{v_n(t)} = 0$), but its variance is not zero ($\overline{v_n^2(t)} \neq 0$)!

{ \therefore the resistor generates power!
 $\Rightarrow P_n \equiv$ noise power
 $\propto \overline{v_n^2(t)}$ }

If we connect this resistor to a load, we can transfer this power:



If $Z_0 = R + R_L = R$, then the power absorbed by R_L is:

$$\left\{ \frac{\overline{v_n^2(t)}}{R_L} = \frac{\overline{v_n^2(t)}}{R} = P_n \right\}$$

Recall that noise power P_n can also be found by integrating $N(f)$ over all frequencies:

$$P_n = \int_0^{\infty} N(f) df$$

Q: What is the average spectral power density $N(f)$?

A: Using a bunch of quantum physics, we can find the answer!

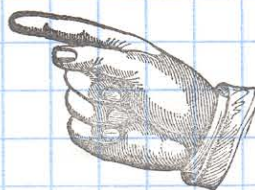
For a resistor, the result is:

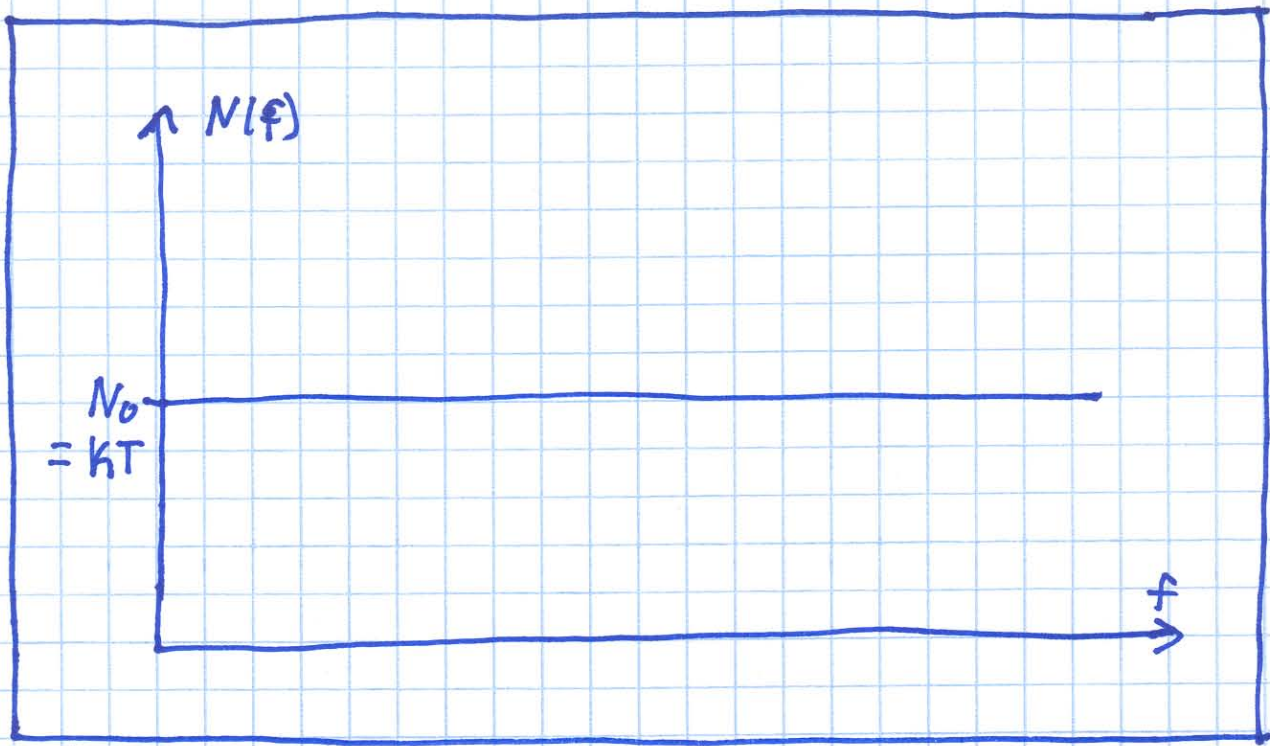
$$N(f) = \underline{kT} \doteq N_0 \text{ (Watts/Hz)}$$

where $k = \text{Boltzmann's Constant}$
 $= 1.38 \times 10^{-23} \text{ (J/K}^\circ\text{)}$

$T = \text{Resistor temperature}$
in degrees kelvin

∴ N_0 is a constant wrt frequency!

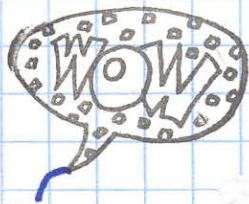




∴ $N_0 = kT$ means $N(f)$ has equal magnitude for all frequencies !!

⇒ called white noise.

Q: If $N(f) = N_0 = kT$, then noise power would be:



$$P_n = \int_0^{\infty} N_0 df = N_0 \int_0^{\infty} df = \underline{\underline{\infty!}}$$

$P_n = \underline{\underline{\text{infinity}}}$ ⇐ that's a lot!

(Again, the energy crisis is solved !!)

A: Actually, as $f \rightarrow \infty$, $N(f)$ will approach 0.

$$\left\{ \int_0^{\infty} P_n \int_0^{\infty} N(f) df < \infty \right\}$$

$N(f) = N_0 = kT$ is an approximation, valid in the RF and u wave region for all but the very coldest resistors (i.e., all but small values of T).

Q: Still, wouldn't the value:

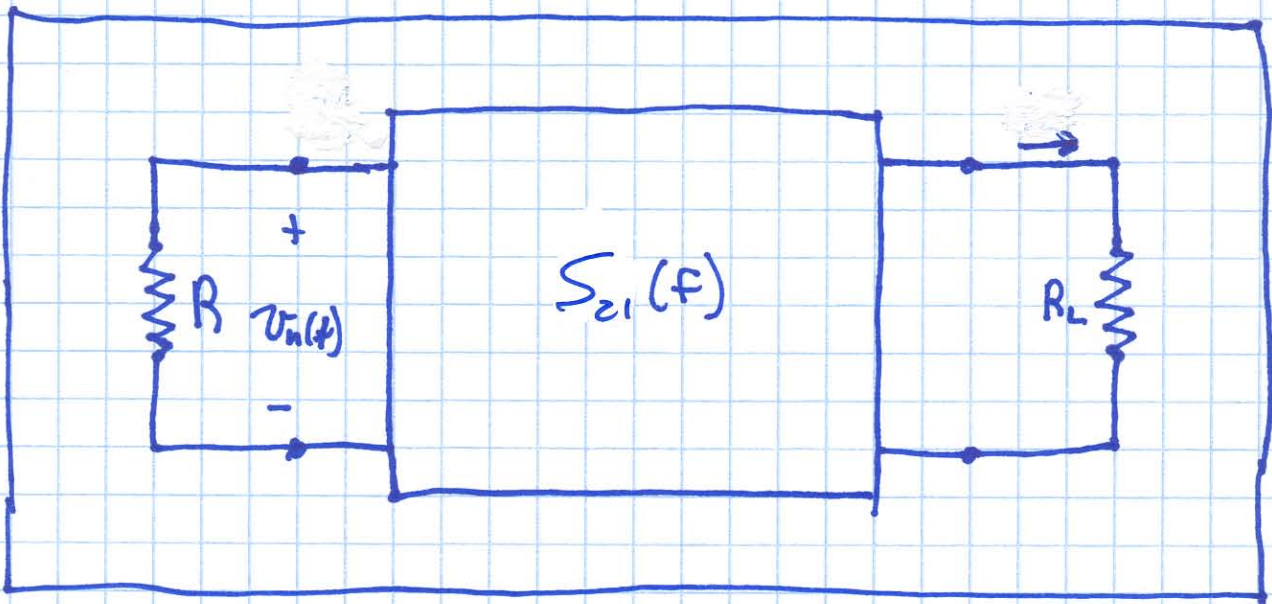
$$P_n = \int_0^{\infty} N_0 df$$

be very large??

A: Mathematically speaking yes.

But, remember P_n is the noise power delivered to a load by the resistor. Although

the noise spectral power density $N(f)$ of the resistor may be a constant with frequency, the response of the circuit it is attached to will not be!!



Note the average spectral power at the load is:

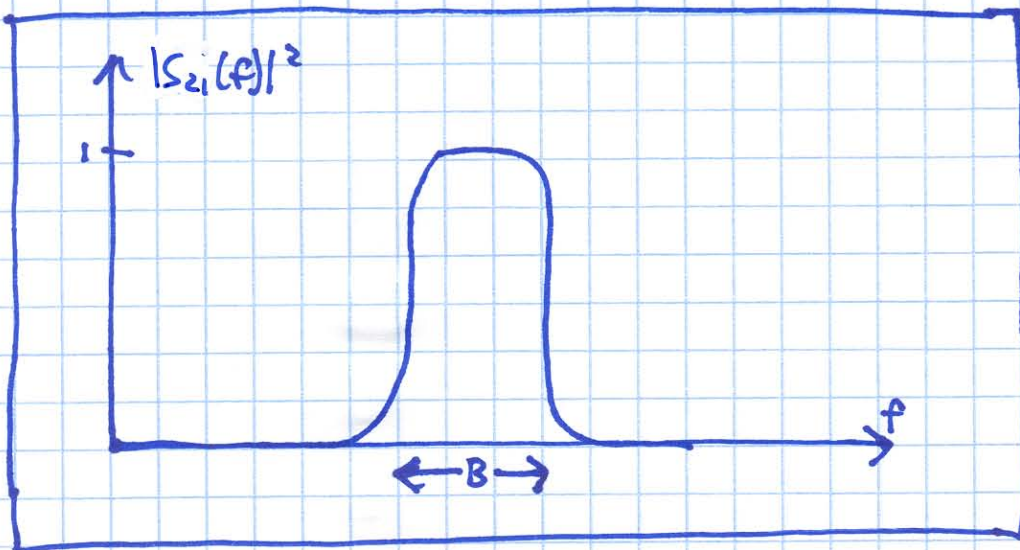
$$N(f) = |S_{21}(f)|^2 N_0 = |S_{21}(f)|^2 kT$$

∴ the noise power at the load is:

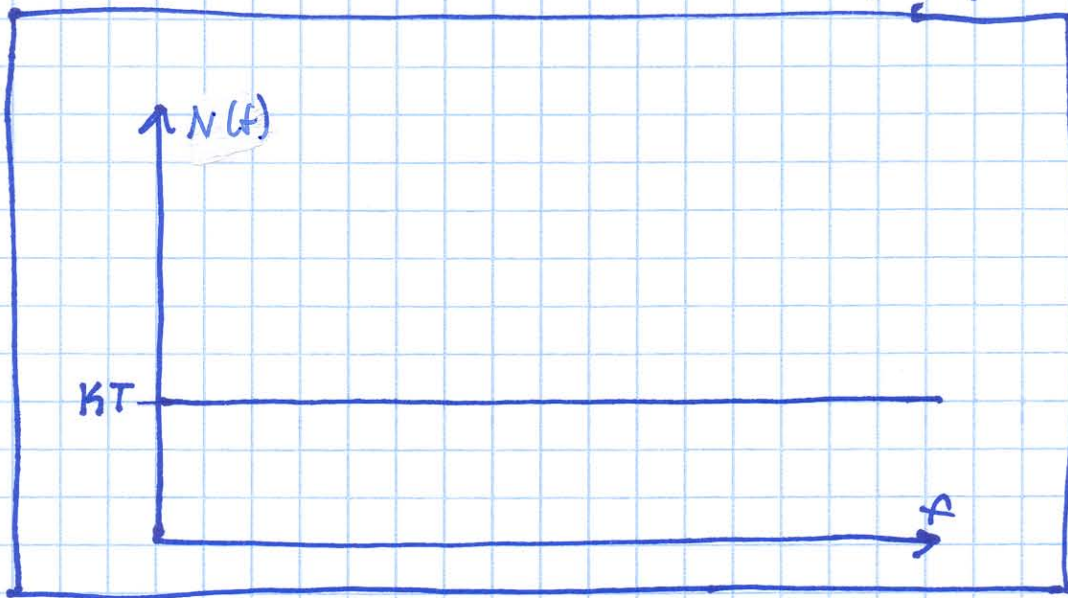
$$P_n = \int_0^{\infty} |S_{21}(f)|^2 N_0 df$$

The circuit described by $S_{21}(f)$ will have some finite bandwidth, so the noise delivered to the load (e.g. a detector) will be limited, however still annoyingly large!

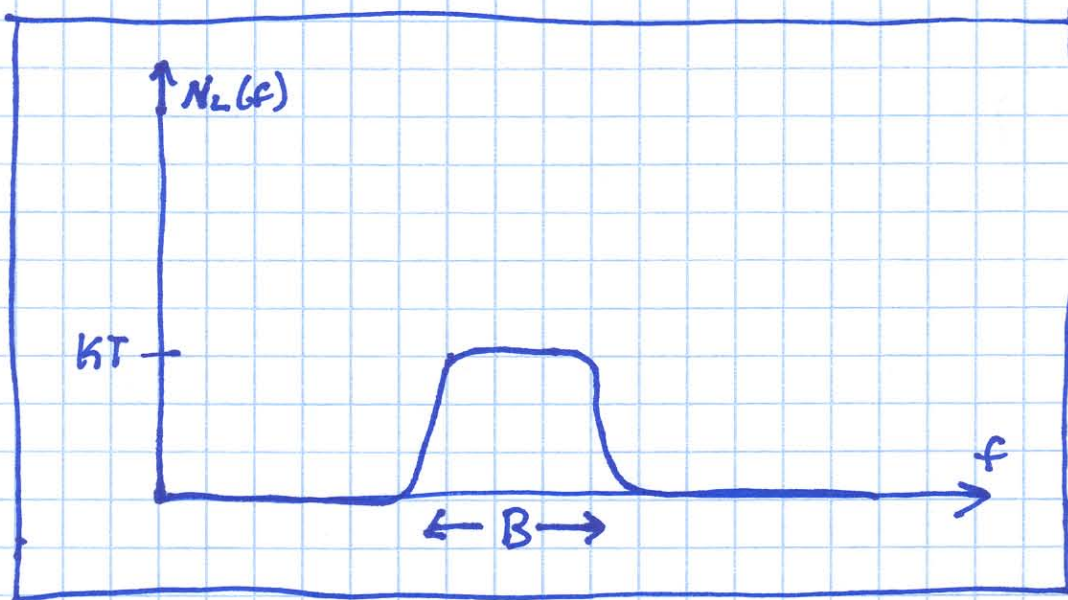
E.g., say the system described by $S_{21}(f)$ is a band-pass filter, with bandwidth B .



Since N_0 is a constant with frequency,



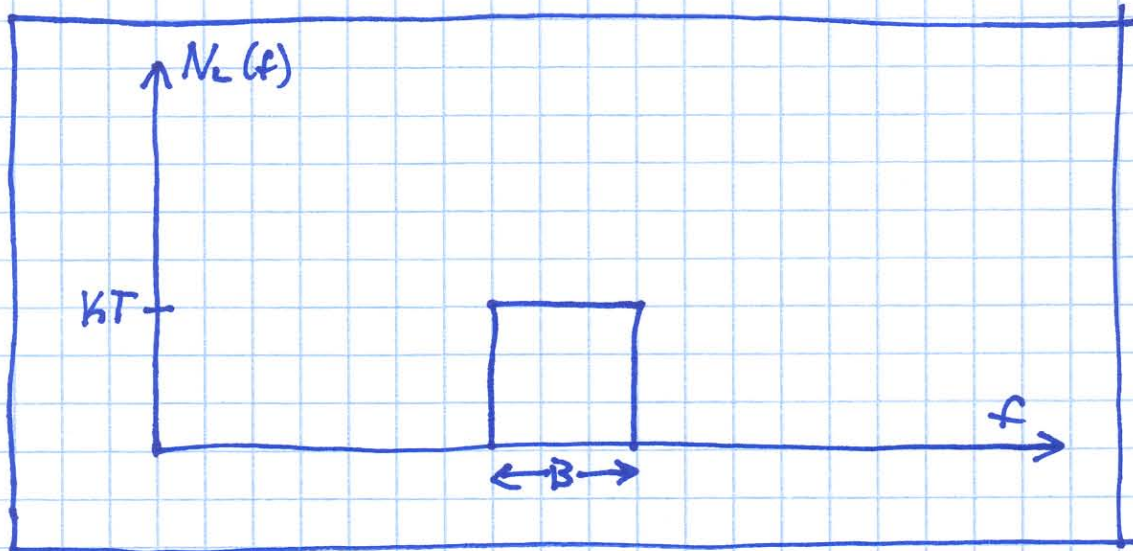
So the power spectral density of the noise at the load is:



Note for this band-pass example, we can
 $\approx N_L(f)$ as \circ

$$N_L(f) \approx \begin{cases} kT = N_0 & \text{within the passband} \\ 0 & \text{outside the passband} \end{cases}$$

I. E.,



$$\int_{-\infty}^{\infty} P_n = \int_0^{\infty} |S_{21}(f)| N_0 df$$

$$\approx \int_B N_0 df = B N_0$$

$\int_{-\infty}^{\infty}$

$$P_n = kT B = N_0 B$$

