

SIGRAV lecture 3: Thermal noise and inelastic effects

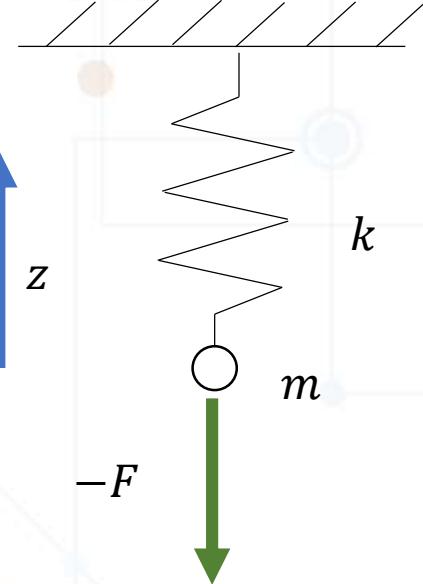
2/20/25

Vietri, Italy, 2/16/2024

S. Schlamminger

National Institute of Standards and Technology

Measure things with oscillators



$$m \ddot{z} + m \gamma \dot{z} + kz = F$$

$$\ddot{z} + \gamma \dot{z} + \omega_0^2 z = \frac{F}{m}$$

Homogeneous solution:

$$z = C \exp\left(-\frac{\gamma}{2}t\right) \cos(\omega_D t + \phi)$$

$$\omega_D = \sqrt{\omega_0^2 - \frac{\gamma^2}{4}}$$

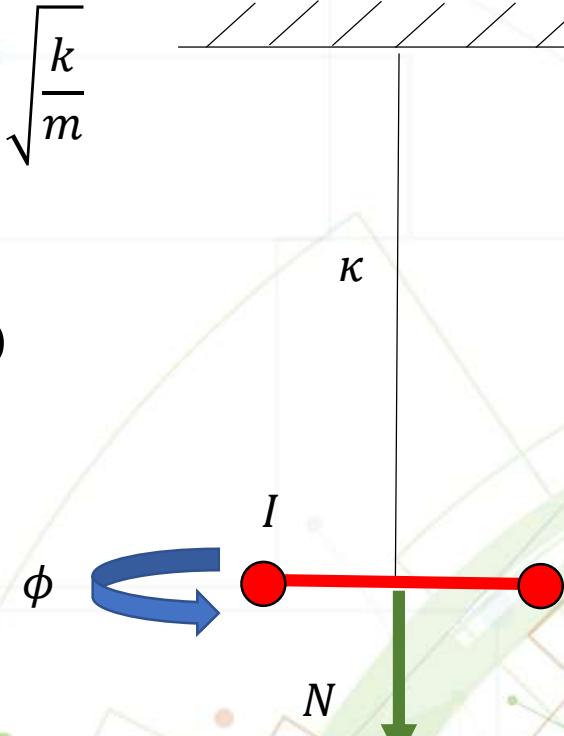
$$\text{Decay time: } \tau = \frac{2}{\gamma}$$

$$\text{Quality factor: } Q = \frac{\omega_0}{\gamma}$$

$$\omega_0 = \sqrt{\frac{k}{m}}$$

$$I \ddot{\phi} + I \gamma \dot{\phi} + \kappa \phi = N$$

$$\omega_0 = \sqrt{\frac{\kappa}{I}}$$



Response

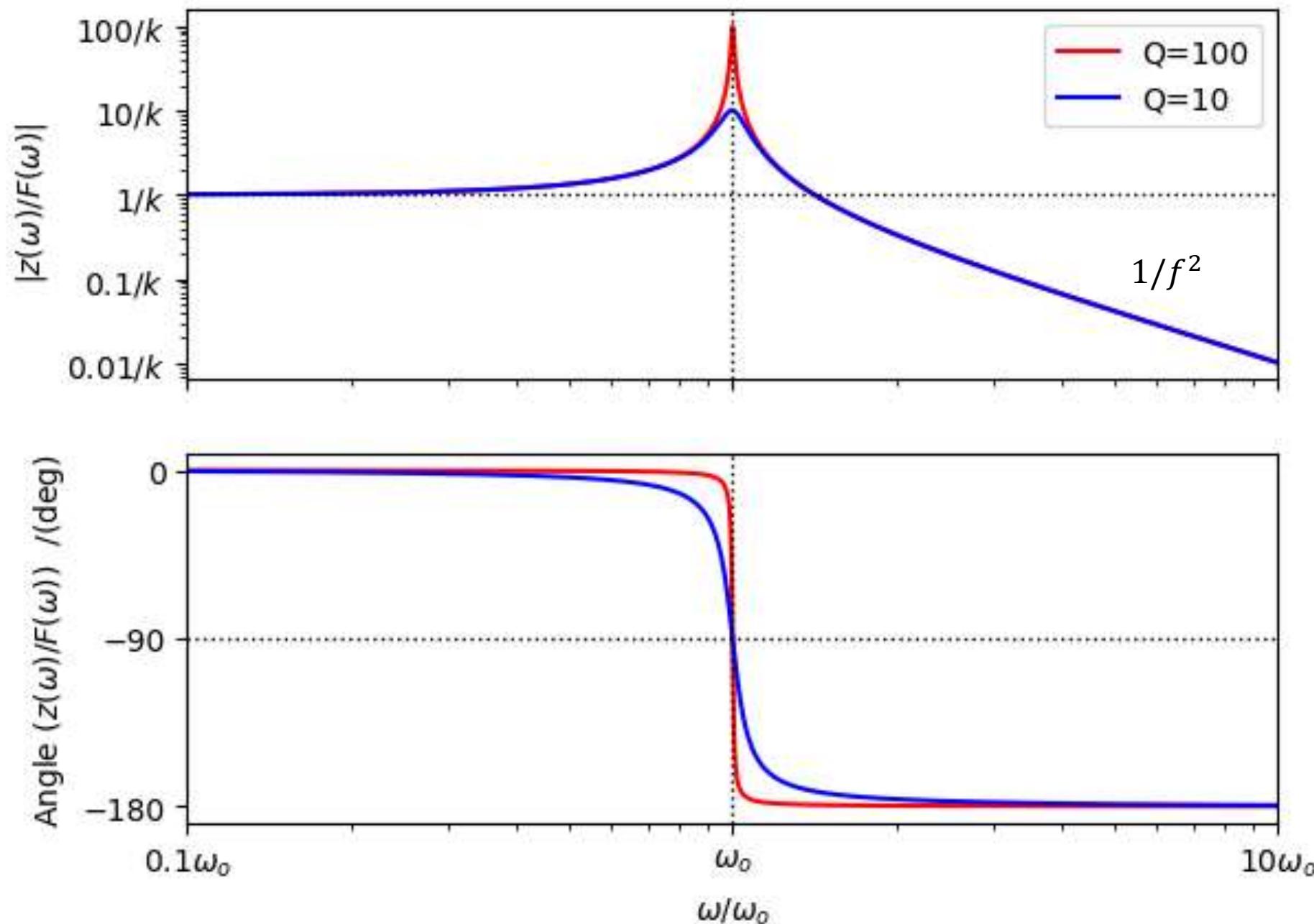
$$\ddot{z} + \gamma \dot{z} + \omega_0^2 z = \frac{F}{m}$$

$$\omega_0 = \sqrt{\frac{k}{m}}$$

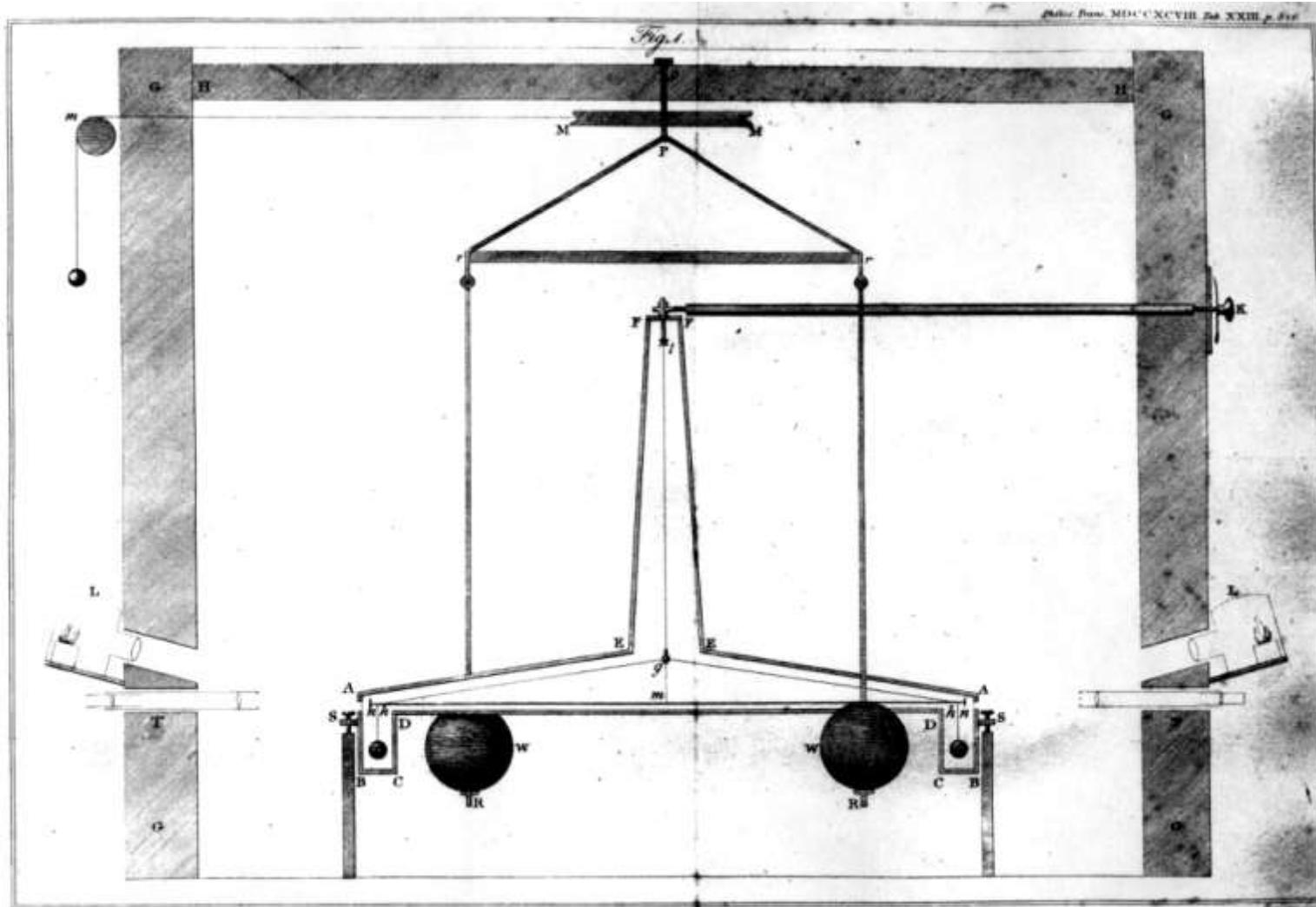
$$\omega_D = \sqrt{\omega_0^2 - \frac{\gamma^2}{4}}$$

$$Q = \frac{\omega_0}{\gamma}$$

$$\frac{z(\omega)}{F(\omega)} = \frac{1}{m \omega_0^2 - \omega^2 + i\gamma\omega}$$



The first experiment in the lab

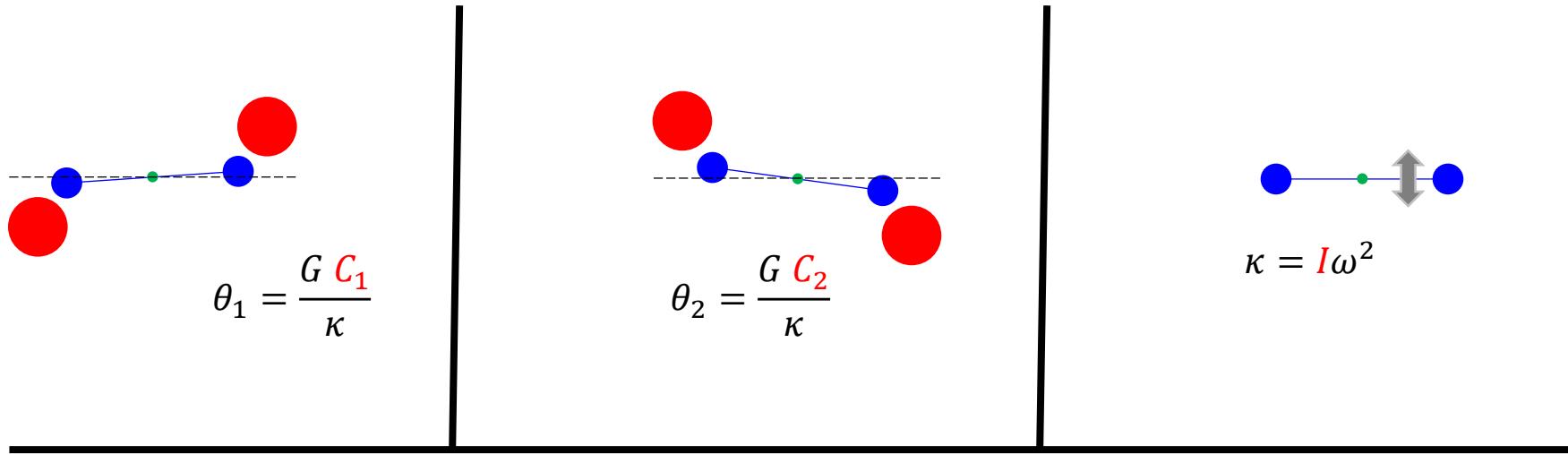


Cavendish, 1793-1798

$$\rho_E = 5,448(33) \frac{\text{kg}}{\text{m}^3}$$

Cavendish method

Static deflection



$$G = \frac{(\theta_1 - \theta_2)\omega^2}{\mathcal{C}_1 - \mathcal{C}_2} I$$

DIE
GRAVITATIONS-CONSTANTE,
DIE
MASSE UND MITTLERE DICHTE DER ERDE
NACH EINER NEUEN EXPERIMENTELLEN BESTIMMUNG
VON
DR. PHIL. ET THEOL. CARL BRAUN, S. J.
IN MARIASHEIN.

(Mit 3 Tafeln und 8 Textfiguren.)

BESONDERS ABGEDRUCKT AUS DEM LXIV. BANDE DER DENKSCHRIFTEN DER MATHEMATISCH-NATURWISSENSCHAFTLICHEN CLASSE
DER KAISERLICHEN AKADEMIE DER WISSENSCHAFTEN.

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WIEN 1896.
AUS DER KAISERLICH-KÖNIGLICHEN HOF- UND STAATSDRUCKEREI.
IN COMMISSION BEI CARL GEROLD'S SOHN,
BUCHHÄNDLER DER KAISERLICHEN AKADEMIE DER WISSENSCHAFTEN.

- Inventor of the time-of-swing method.

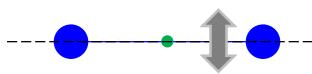
Time-of-swing method

Time-of-swing-method



$$\omega_n^2 = \frac{\kappa + \kappa_n}{I}$$

$$\kappa_n = G \ C_n$$



$$\omega_f^2 = \frac{\kappa + \kappa_f}{I}$$

$$\kappa_f = G \ C_f$$

$$G = \frac{\omega_n^2 - \omega_f^2}{(\mathcal{C}_n - \mathcal{C}_f)} I$$

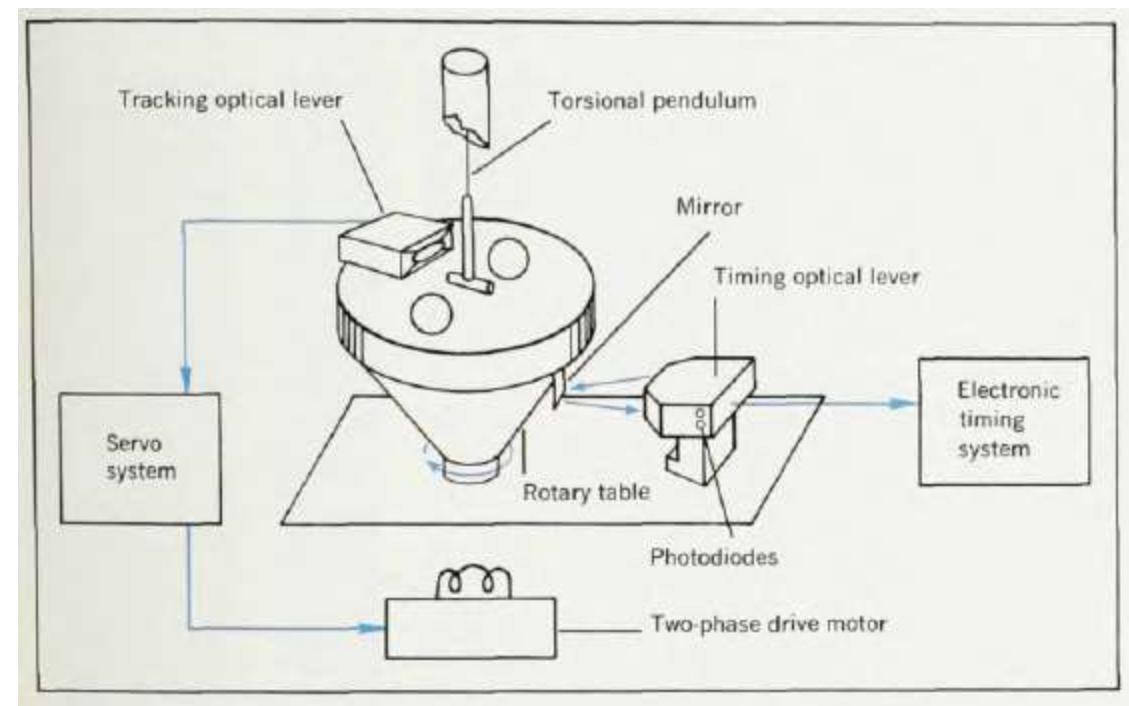
Yet another method

Finding a better value for G

Surprisingly, we know the gravitational constant only to within about half a percent. With this elegant method, we hope for a precision of at least one part in ten thousand.

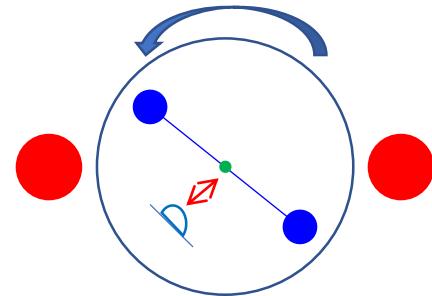
Jesse W. Beams

J.W. Beams,
Phys. Today **24** (5) 34 (1971)



Angular acceleration method

Angular acceleration method



$$\ddot{\theta} = \frac{16\pi}{5} G \frac{q_{22}Q_{22}}{I} \sin 2\theta$$

$$G = \frac{5}{16\pi} \frac{I}{q_{22}Q_{22}} \ddot{\theta}_0$$

Electrostatic servo

Metrologia 24, 171–174 (1987)

A New Experiment for the Determination of the Newtonian Gravitational Constant

H. de Boer, H. Haars, and W. Michaelis

Physikalisch-Technische Bundesanstalt (PTB), D-3300 Braunschweig, Federal Republic of Germany

Received: March 17, 1987

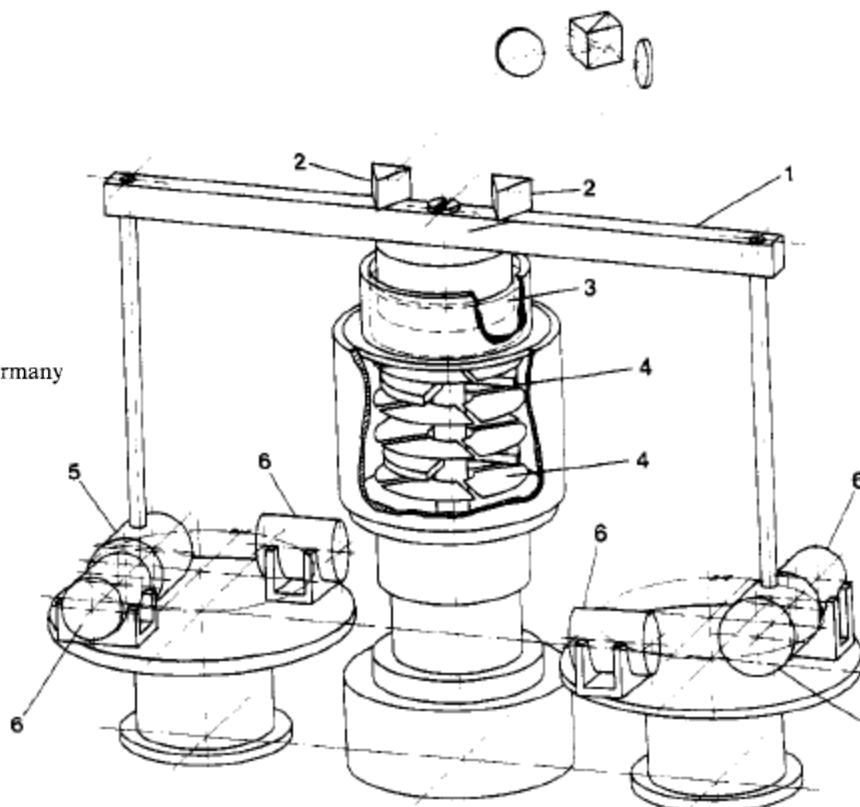
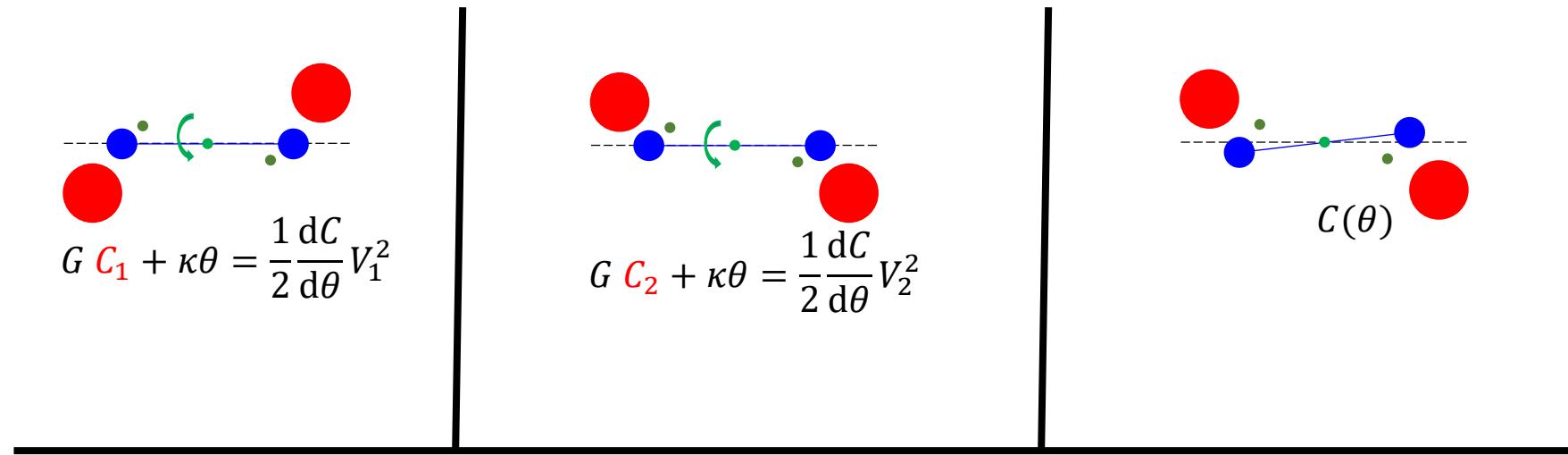


Fig. 1. Schematic drawing of the main parts of the experiment:
1 Torsion balance; 2 Interferometer; 3 Mercury bearing; 4 Electrometers; 5 Balance masses; 6 Masses mounted to the rotating tables

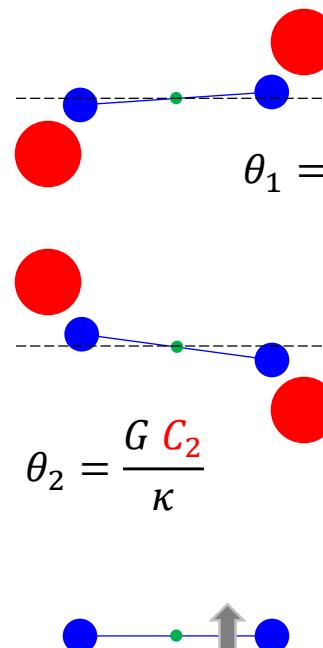
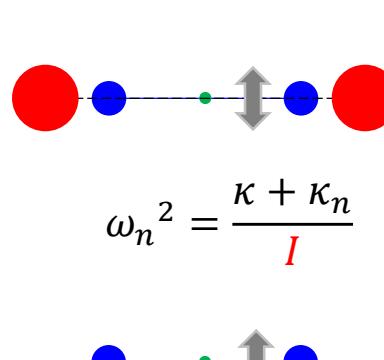
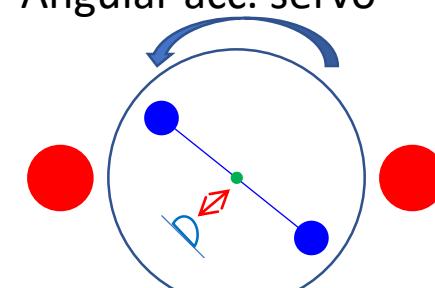
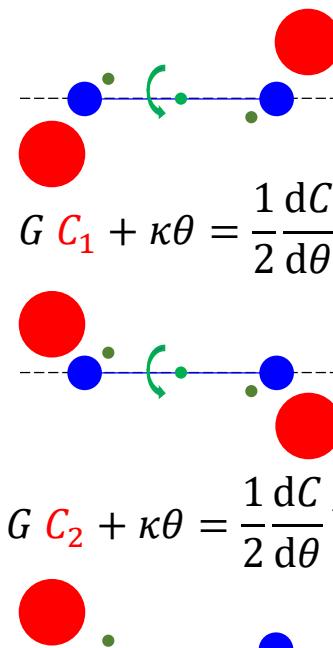
Servo method

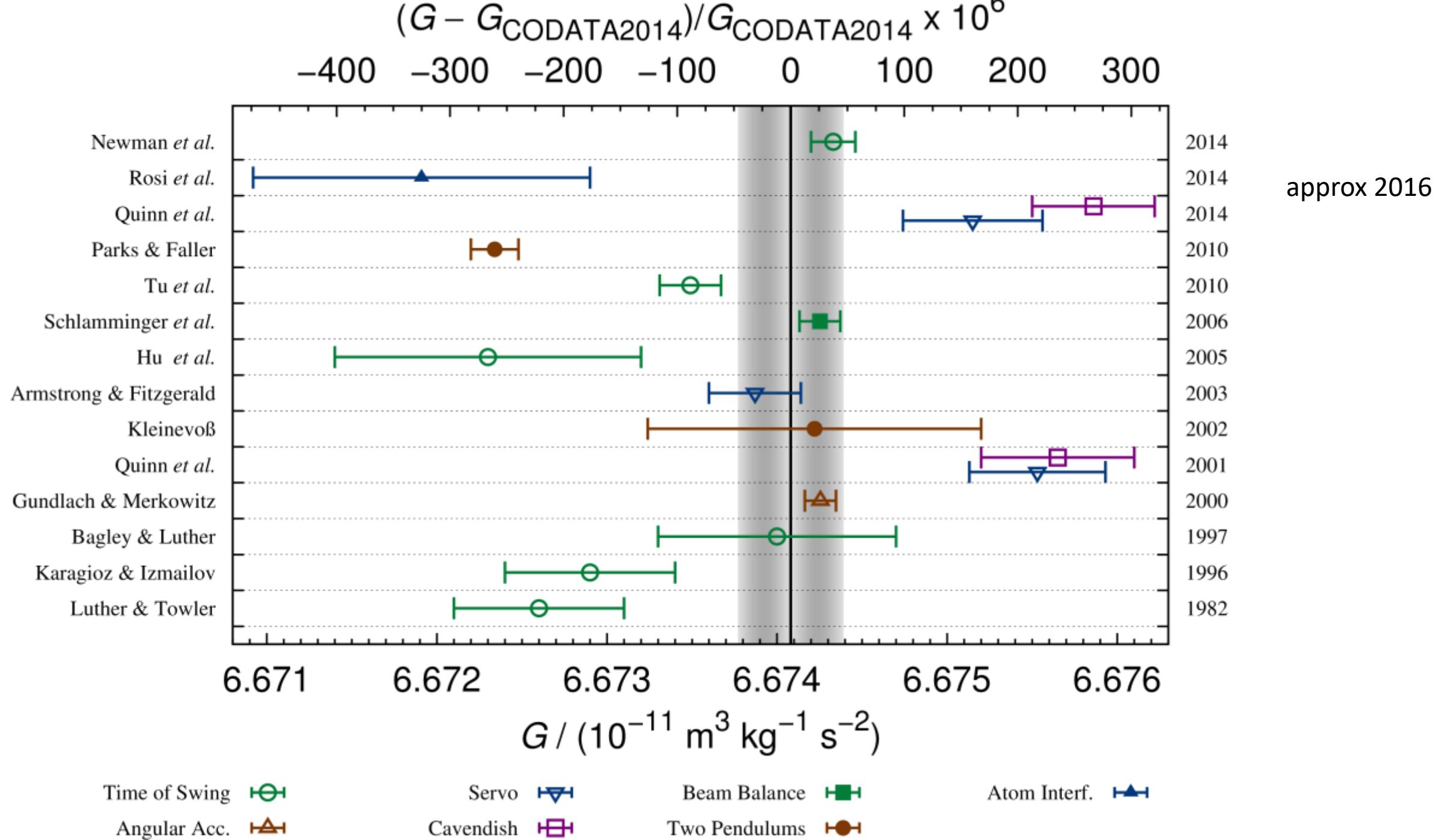
Servo method



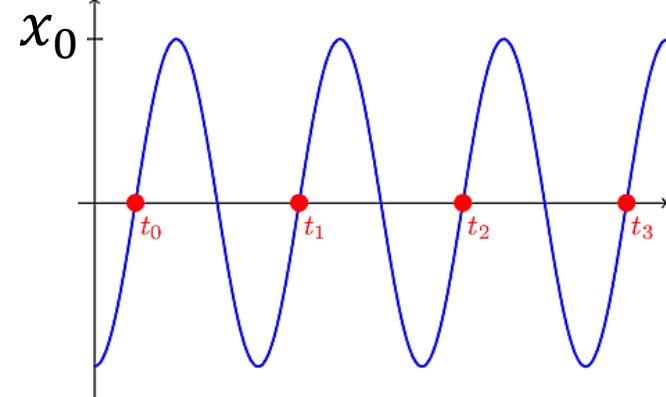
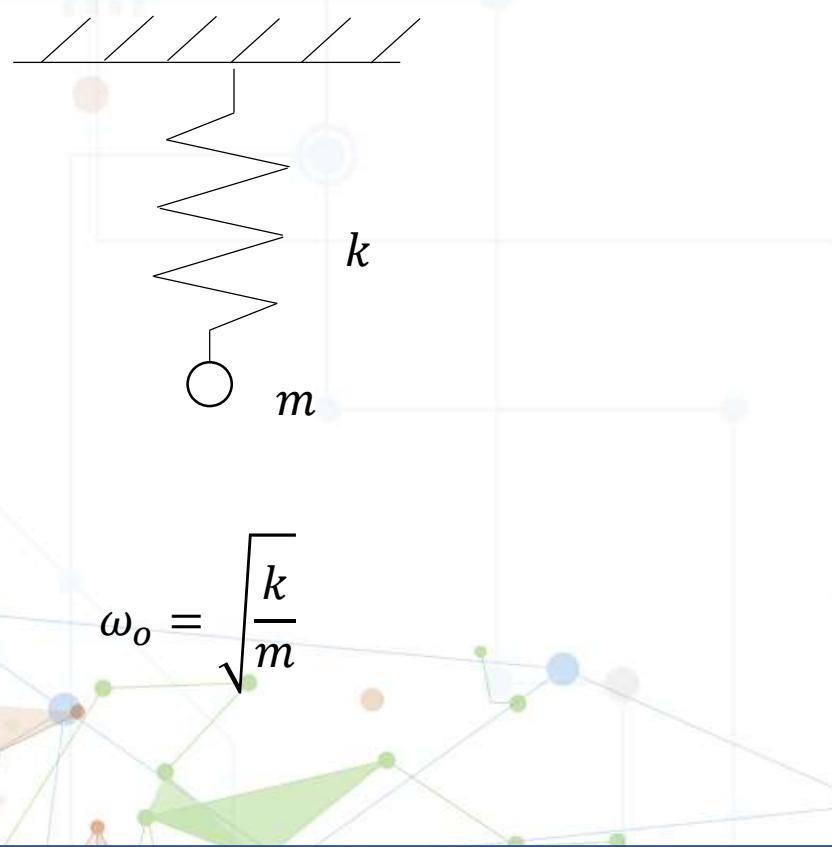
$$G = \frac{1}{2} \frac{dC}{d\theta} \frac{(V_1^2 - V_2^2)}{\textcolor{red}{C}_1 - \textcolor{red}{C}_2}$$

TB physics

1798	1896	1971	1987
Static deflection	Time of swing	Angular acc. servo	Electrostatic servo
 $\theta_1 = \frac{G \mathcal{C}_1}{\kappa}$ $\theta_2 = \frac{G \mathcal{C}_2}{\kappa}$ $\kappa = I \omega^2$ $G = \frac{(\theta_1 - \theta_2) \omega^2}{\mathcal{C}_1 - \mathcal{C}_2} I$	 $\omega_n^2 = \frac{\kappa + \kappa_n}{I}$ $\omega_f^2 = \frac{\kappa + \kappa_f}{I}$ $\kappa_n = G \mathcal{C}_n \quad \kappa_f = G \mathcal{C}_f$ $G = \frac{\omega_n^2 - \omega_f^2}{(\mathcal{C}_n - \mathcal{C}_f)} I$	 $\ddot{\theta} = \frac{16\pi}{5} G \frac{q_{22}Q_{22}}{I} \sin 2\theta$ $G = \frac{5}{16\pi q_{22}Q_{22}} \frac{I}{\ddot{\theta}_0}$	 $G \mathcal{C}_1 + \kappa \theta = \frac{1}{2} \frac{dC}{d\theta} V_1^2$ $G \mathcal{C}_2 + \kappa \theta = \frac{1}{2} \frac{dC}{d\theta} V_2^2$ $C(\theta)$ $G = \frac{1}{2} \frac{dC}{d\theta} \frac{(V_1^2 - V_2^2)}{\mathcal{C}_1 - \mathcal{C}_2}$



Oscillators as probes

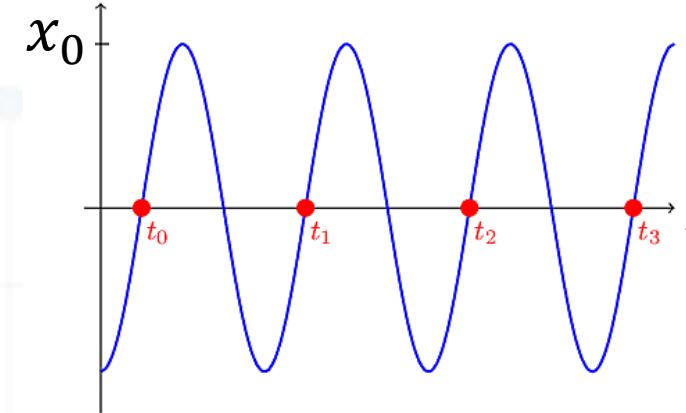
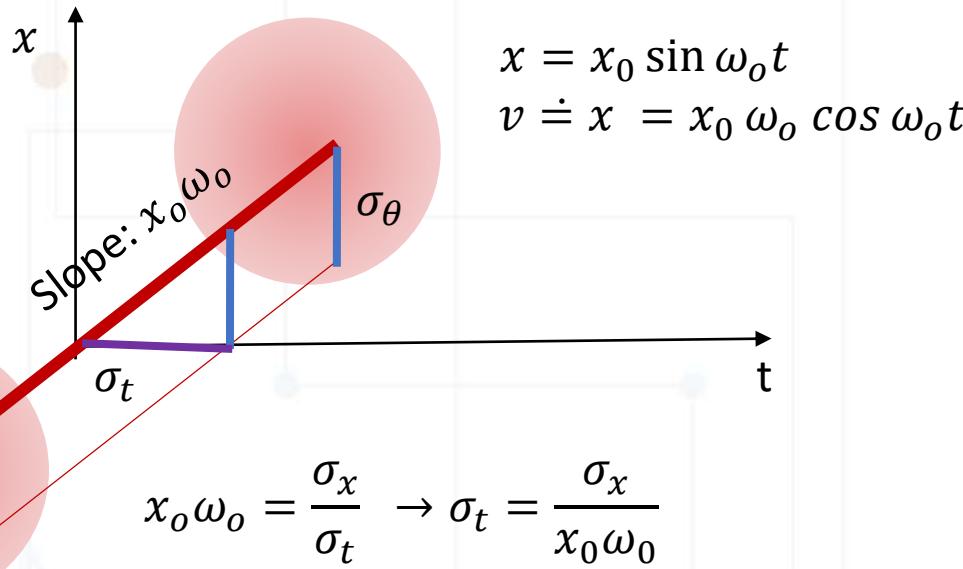


Imagine only thermal agitation...

What is the uncertainty in measuring these zero crossings?
And, what ultimately is the uncertainty of the period
Determination.

Oscillators as probes

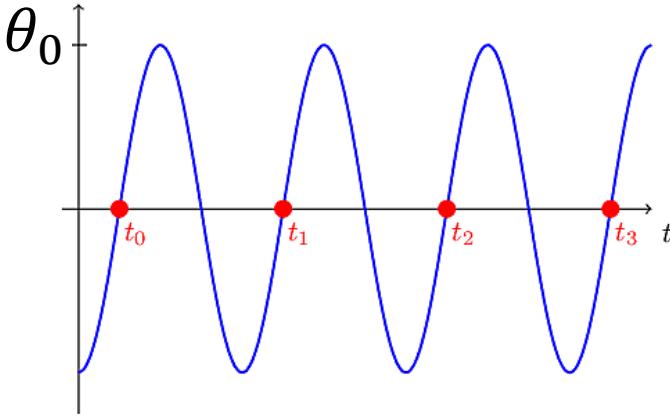
Let's zoom in at one zero crossing.



Uncertainty in the orange balls:

$$\sigma_t = \frac{\sigma_x}{x_0 \omega_0}$$

Oscillators as probes



$$E_N(T_o) = \frac{t_N - t_0}{N}$$

$$\sigma_N^2 = \left(\frac{\partial E_N}{\partial t_N} \right)^2 \sigma_t^2 + \left(\frac{\partial E_N}{\partial t_0} \right)^2 \sigma_t^2 + 2 \left(\frac{\partial E_N}{\partial t_N} \right) \left(\frac{\partial E_N}{\partial t_0} \right) r_{N,0} \sigma_t^2$$

$$\frac{\partial E_N}{\partial t_N} = \frac{1}{N}$$

$$\frac{\partial E_N}{\partial t_0} = -\frac{1}{N}$$

$$\sigma_N^2 = \underbrace{\left(\frac{\partial E_N}{\partial t_N} \right)^2 \sigma_t^2}_{\frac{2}{N^2} \sigma_t^2} + \underbrace{\left(\frac{\partial E_N}{\partial t_0} \right)^2 \sigma_t^2}_{-\frac{2}{N^2} \sigma_t^2} + 2 \left(\frac{\partial E_N}{\partial t_N} \right) \left(\frac{\partial E_N}{\partial t_0} \right) r_{N,0} \sigma_t^2$$

$$\sigma_N^2 = \frac{2}{N^2} \sigma_t^2 (1 - r_{N,0})$$

Let's find the thermal noise amplitude

$$m \ddot{x} + m \gamma \dot{x} + \omega_0^2 x = f$$

$$-m \omega^2 X + i m \gamma \omega X + \omega_0^2 X = F$$

$$R = \frac{X}{F} = \frac{1/m}{\omega^2 - \omega_0^2 + i\gamma\omega} = \frac{1/m}{(\omega - \omega_0)(\omega + \omega_0) + i\gamma\omega} \approx \frac{1/(m\omega_0)}{2(\omega - \omega_0) + i\gamma}$$

Lorentzian approximation

$$S_x^{th} = |R^2| S_F^{th}$$

$$S_F^{th} = 4 k_b T m \gamma$$

Single sided power spectrum in
the frequency domain!

$$\langle x^2 \rangle = \int_0^\infty S_x^{th} \frac{d\omega}{2\pi} = \int_0^\infty 4 k_b T m \gamma \frac{1/m^2}{(\omega^2 - \omega_0^2)^2 + \gamma^2 \omega^2} \frac{d\omega}{2\pi}$$

$$\langle x^2 \rangle \approx \int_0^\infty \frac{\frac{4 k_b T \gamma}{m \omega_0^2}}{4(\omega - \omega_0)^2 + \gamma^2} \frac{d\omega}{2\pi} = \frac{k_b T}{m \omega_0^2} \int_0^\infty \frac{1}{1 + 4(\omega^2 - \omega_0^2)/\gamma^2} \frac{2}{\pi \gamma} d\omega$$

≈ 1 for $\gamma \ll \omega_0$



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So, we find

$$\langle x^2 \rangle = \frac{k_b T}{m\omega_0^2}$$

Note: $\omega_0^2 = \frac{k}{m}$

Hence: $\langle x^2 \rangle = \frac{k_b T}{k}$

For a spring with k , we find

$$\langle E_{pot} \rangle = \frac{1}{2} k \langle x^2 \rangle = \frac{1}{2} k_b T$$

Note: $\langle v^2 \rangle = \omega_0^2 \langle x^2 \rangle = \frac{k_b T}{m}$

$$\langle E_{kin} \rangle = \frac{1}{2} m \langle v^2 \rangle = \frac{1}{2} k_b T$$

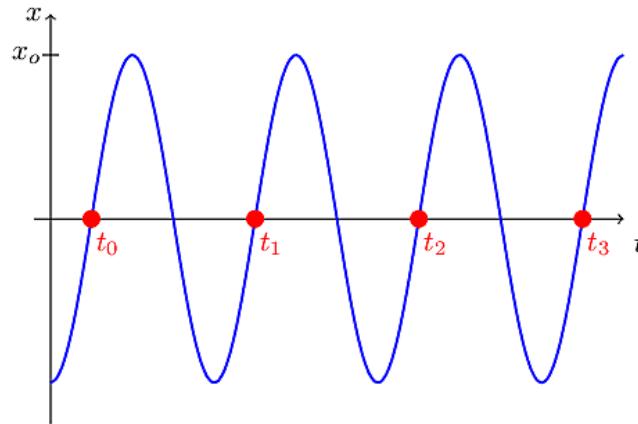
And hence:

$$\langle E_{tot} \rangle = \langle E_{pot} \rangle + \langle E_{kin} \rangle = k_B T$$



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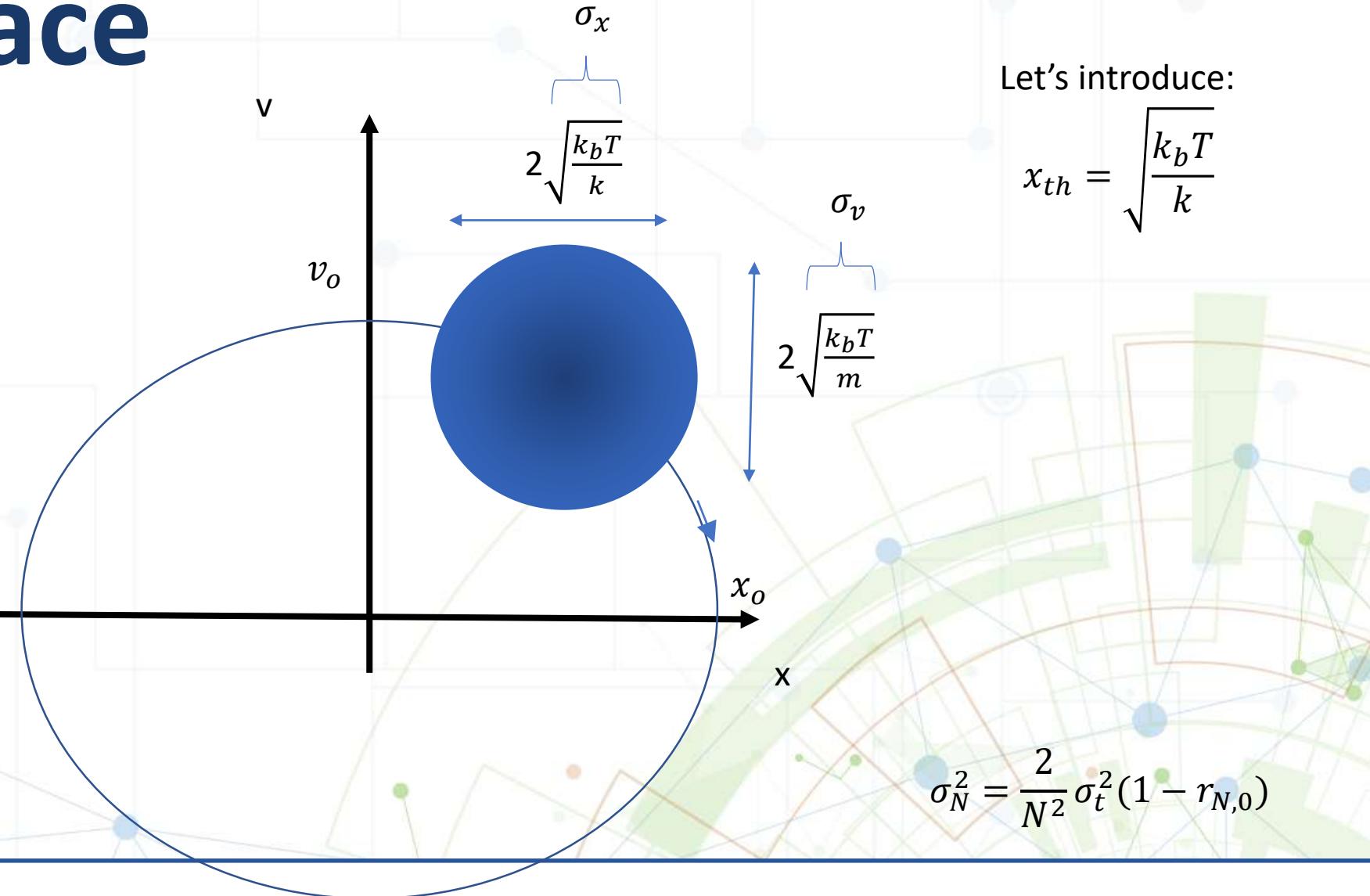
In phase space



Uncertainty in the orange balls:

$$\sigma_t = \frac{\sigma_x}{x_0 \omega_0}$$

$$\sigma_t = \frac{x_{th}}{x_0 \omega_0}$$



Let's find that correlation

Wiener-Khinchin

$$\langle x(\tau)x(0) \rangle = R_{xx}(\tau) = \int_0^{\infty} S_{xx}(f) \exp(2\pi i f \tau) \frac{d\omega}{2\pi}$$

$$\begin{aligned} & \int_0^{\infty} 4 k_b T m \gamma \frac{1/m^2}{(\omega^2 - \omega_o^2)^2 + \gamma^2 \omega^2} \exp(i\omega \tau) \frac{d\omega}{2\pi} \approx \int_0^{\infty} 2 k_b T \frac{\frac{1}{m\omega_o^2} (\frac{\gamma}{2})}{(\omega - \omega_o)^2 + (\frac{\gamma}{2})^2} \exp(i\omega \tau) \frac{d\omega}{2\pi} \\ & \approx \frac{k_b T}{m \omega_o^2} \int_0^{\infty} \frac{1}{\pi} \frac{\frac{\gamma}{2}}{(\omega - \omega_o)^2 + (\frac{\gamma}{2})^2} \exp(i\omega \tau) d\omega = \frac{k_b T}{m \omega_o^2} \exp\left(-\frac{\gamma}{2} |\tau|\right) \exp(-i\omega_o \tau) \end{aligned}$$

For $\gamma \ll \omega_o$

Let's find that correlation (continued)

$$\langle x(\tau)x(0) \rangle = \frac{k_b T}{m \omega_o^2} \exp\left(-\frac{\gamma}{2}|\tau|\right) \exp(-i\omega_o \tau)$$

We are interested, because we would like to find the zero crossings in $\tau = N T_0 = N \frac{2\pi}{\omega_o}$

In this case

$$\langle x(N T_0)x(0) \rangle = \frac{k_b T}{m \omega_o^2} \exp\left(-\frac{\gamma}{2} N T_0\right)$$

We need to find

$$r = \frac{\langle x(N T_0)x(0) \rangle}{\sqrt{\langle x(N T_0)x(N T_0) \rangle \langle x(0)x(0) \rangle}} = \exp\left(-\frac{\gamma}{2} N T_0\right)$$

Note the correlation in time for the zero crossings is the same, since $\langle t(N T_0)t(0) \rangle = \frac{1}{x_o^2 \omega_o^2} \langle x(N T_0)x(0) \rangle$

Let's find that correlation (continued)

$$\langle x(\tau)x(0) \rangle = \frac{k_b T}{m \omega_o^2} \exp\left(-\frac{\gamma}{2}|\tau|\right) \exp(-i\omega_o\tau)$$

We are interested in $\tau = N T_0 = N \frac{2\pi}{\omega_o}$, because we would like to find the zero crossings

In this case

$$\langle x(N T_0)x(0) \rangle = \frac{k_b T}{m \omega_o^2} \exp\left(-\frac{\gamma}{2} N T_0\right)$$

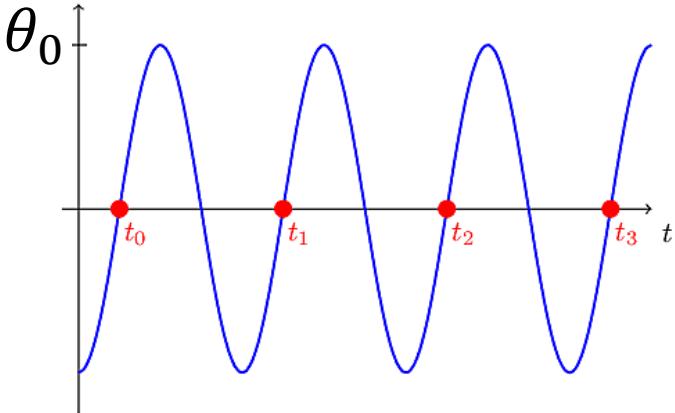
$$\text{Use: } \frac{\gamma}{2} = \frac{\pi}{Q T_0}$$

We need to find

$$r_{N0} = \frac{\langle x(N T_0)x(0) \rangle}{\sqrt{\langle x(N T_0)x(N T_0) \rangle \langle x(0)x(0) \rangle}} = \exp\left(-\frac{\gamma}{2} N T_0\right) = \exp(-N \pi/Q)$$

Note the correlation in time for the zero crossings is the same, since $\langle t(N T_0)t(0) \rangle = \frac{1}{x_o^2 \omega_o^2} \langle x(N T_0)x(0) \rangle$

Oscillators as probes



$$E_N(T_o) = \frac{t_N - t_0}{N}$$

$$\sigma_N^2 = \left(\frac{\partial E_N}{\partial t_N} \right)^2 \sigma_t^2 + \left(\frac{\partial E_N}{\partial t_0} \right)^2 \sigma_t^2 + 2 \left(\frac{\partial E_N}{\partial t_N} \right) \left(\frac{\partial E_N}{\partial t_0} \right) r_{N,0} \sigma_t^2$$

$$\sigma_N^2 = \frac{2}{N^2} \sigma_t^2 (1 - r_{N,0})$$

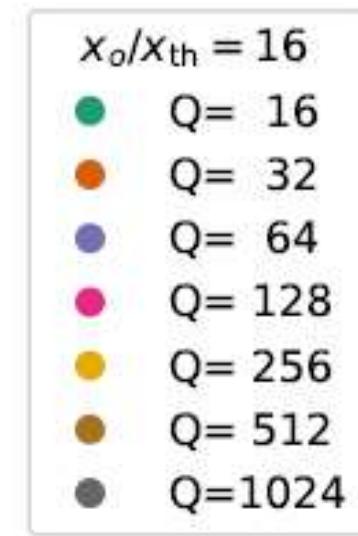
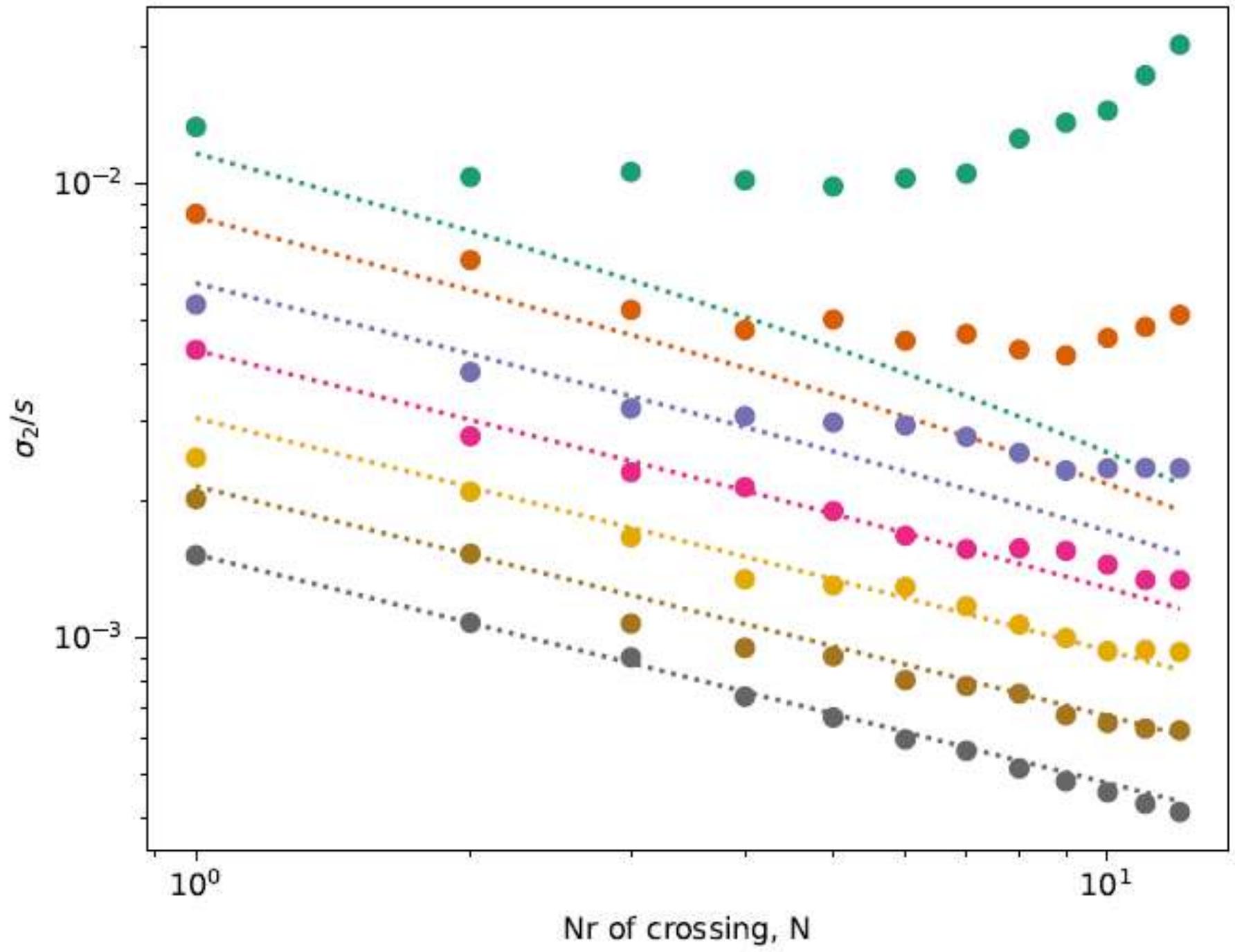
$$\sigma_t = \frac{x_{th}}{x_0 \omega_0}$$

$$x_{th} = \sqrt{\frac{k_b T}{k}}$$

$$r_{N,0} = \exp\left(-\frac{N \pi}{Q}\right)$$

$$\sigma_n = \frac{\sqrt{2}}{N} \sqrt{\frac{k_b T}{k}} \sqrt{1 - \exp\left(-\frac{N \pi}{Q}\right)} \approx \frac{\sqrt{2 k_b T}}{N x_0 \omega_0} \sqrt{\frac{N \pi}{Q}}$$

$$\sigma_n \approx \frac{x_{th}}{x_0} \frac{1}{\omega_0} \sqrt{\frac{2 \pi}{N Q}}$$



Power spectral density – watch the definition

Single sided in f-domain

$$\int_0^{\infty} S_x^{ssf} df = \int_0^{\infty} S_x^{ssf} \frac{1}{2\pi} d\omega = \langle x^2 \rangle$$

Double sided in f-domain

$$\int_{-\infty}^{\infty} S_x^{dsf} df = \int_{-\infty}^{\infty} S_x^{ssf} \frac{1}{2\pi} d\omega = \langle x^2 \rangle$$

Single sided in ω -domain

$$\int_0^{\infty} S_x^{ss\omega} d\omega = \langle x^2 \rangle$$

Double sided in ω -domain

$$\int_{-\infty}^{\infty} S_x^{ss\omega} d\omega = \langle x^2 \rangle$$

$$S_x^{ssf} = 2S_x^{dsf} = 2\pi S_x^{ss\omega} = 4\pi S_x^{ds\omega}$$

Power spectral density – watch the definition

$$S_x^{ssf} = 2S_x^{dsf} = 2\pi S_x^{ss\omega} = 4\pi S_x^{ds\omega}$$

Sometimes, people use double indices to distinguish single sided from double sided, e.g S_F and S_{FF}

$$S_F^{th} df = 4 k_b T m \gamma df$$

$$S_{FF}^{th} df = 2 k_b T m \gamma df$$

$$S_F^{th} d\omega = \frac{2}{\pi} k_b T m \gamma d\omega$$

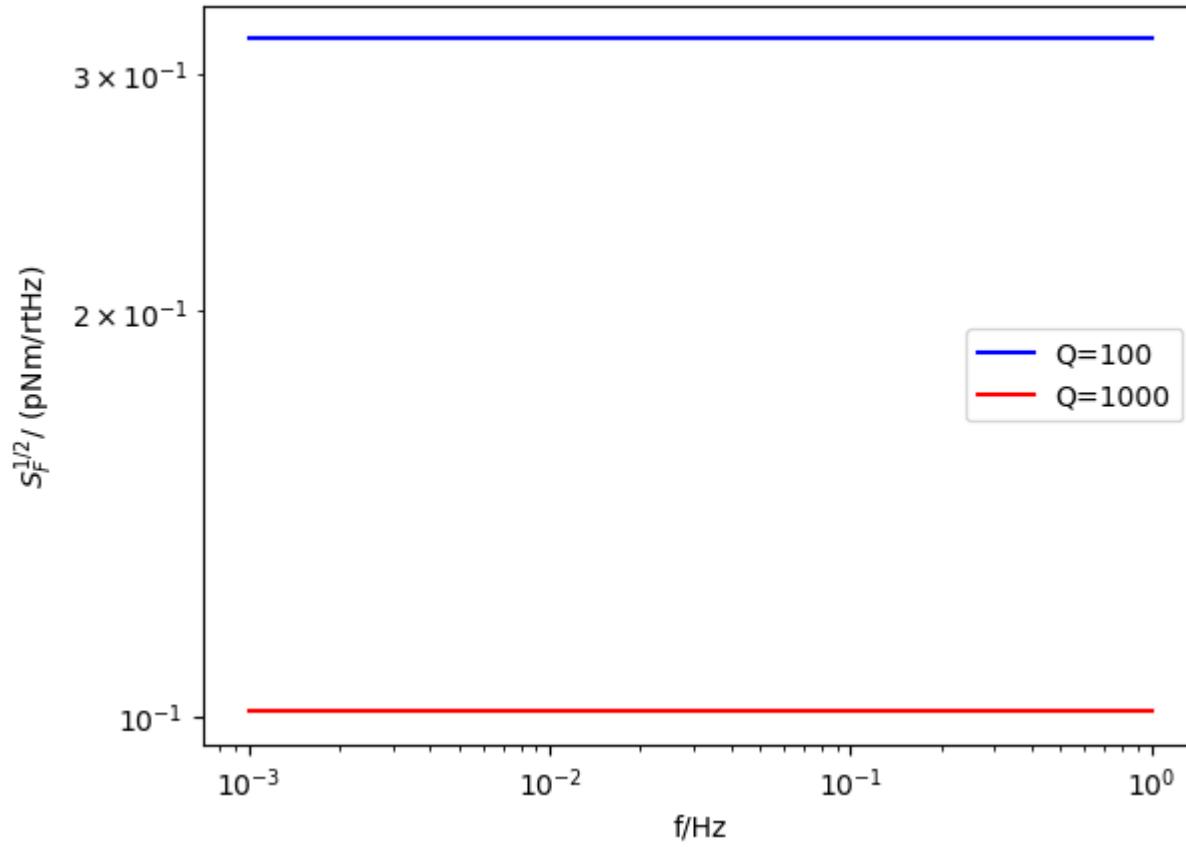
$$S_{FF}^{th} d\omega = \frac{1}{\pi} k_b T m \gamma d\omega$$

Power spectral densities of force & excursion

$$m \ddot{x} + m \gamma \dot{x} + \omega_0^2 x = f$$

$$S_F^{th} df = 4 k_b T m \frac{\omega_0}{Q} df$$

$$\gamma = \frac{\omega_0}{Q}$$



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Power spectral densities of force & excursion

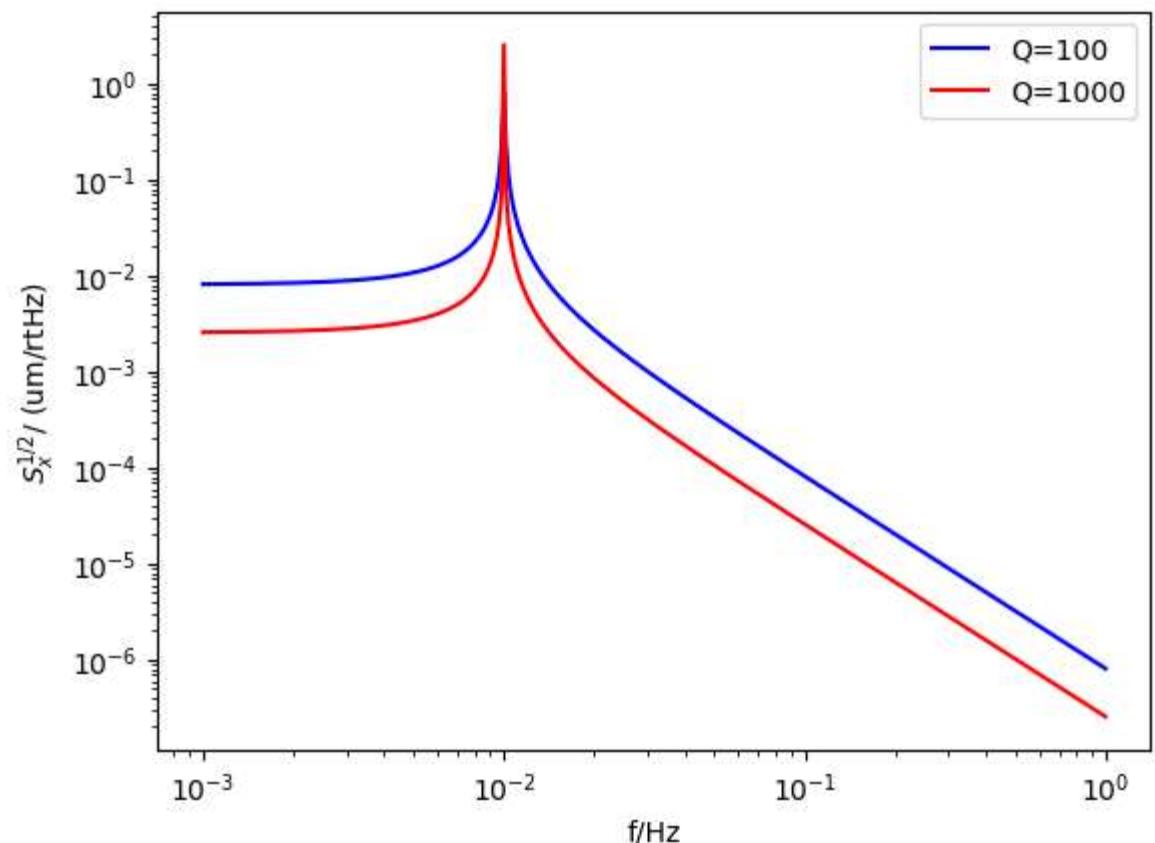
$$m \ddot{x} + m \gamma \dot{x} + \omega_0^2 x = f$$

$$\gamma = \frac{\omega_0}{Q}$$

$$S_F^{th} df = 4 k_b T m \frac{\omega_0}{Q} df$$

$$S_x^{th} = |R^2| S_F^{th}$$

$$S_x^{th} = 4 k_b T m \frac{\omega_0}{Q} \frac{1/m^2}{(\omega^2 - \omega_0^2)^2 + \frac{1}{Q^2} \omega_0^2 \omega^2}$$



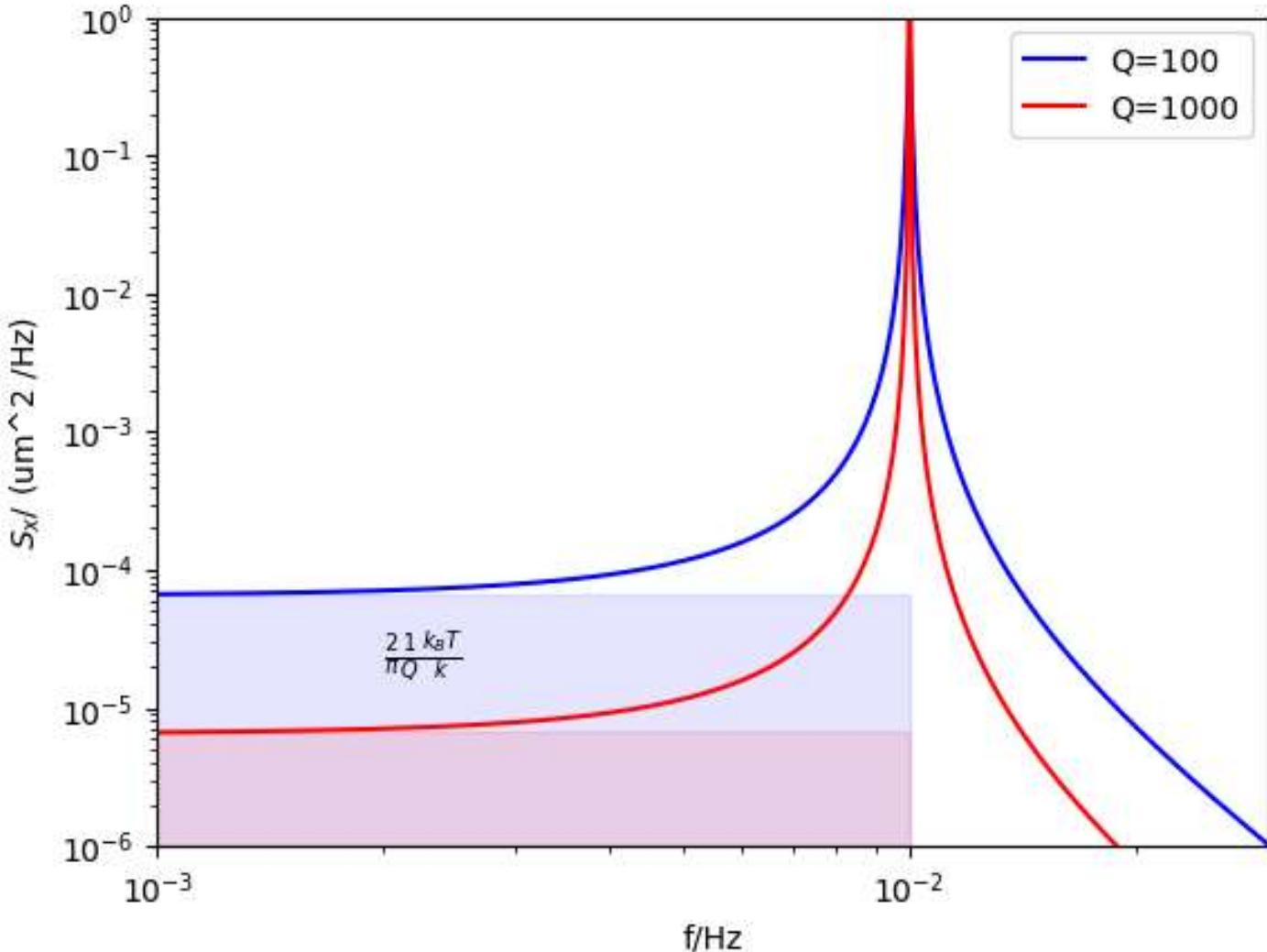
Where is the power

$$S_x^{th}(\omega) = 4 k_b T m \frac{\omega_0}{Q} \frac{1/m^2}{(\omega^2 - \omega_0^2)^2 + \frac{1}{Q^2} \omega_0^2 \omega^2}$$

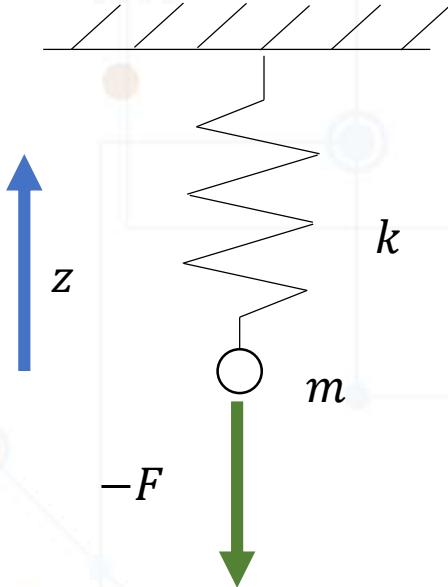
$$S_x^{th}(0) = 4 k_b T \frac{\omega_0}{Q} \frac{1}{\omega_0^4} = 4 k_b T \frac{1}{Qk \omega_0}$$

$$\int_0^{\omega_0} 4 k_b T \frac{1}{Qk \omega_0} \frac{d\omega}{2\pi} = \frac{2}{\pi Q} \frac{1}{k} \frac{k_b T}{k}$$

$$\langle x^2 \rangle = \int_0^{\infty} S_x^{th} \frac{d\omega}{2\pi} = \frac{k_b T}{k}$$



Velocity damping vs. internal damping



$$m \ddot{z} + m \gamma \dot{z} + kz = F$$

$$m \ddot{z} + k(1 + i\delta)z = F$$

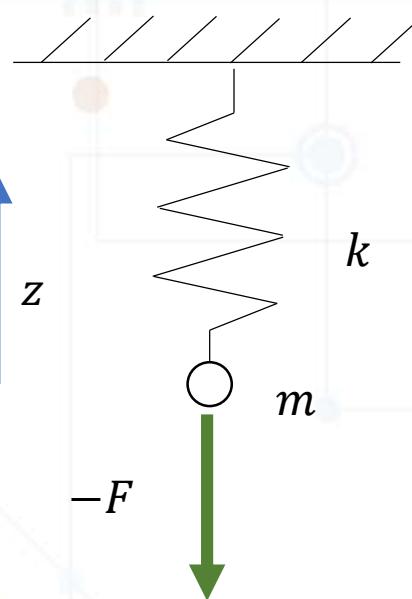
Internal damping

Examples of velocity damping:

- Viscous gas damping
- Eddy current damping
- Electrical damping/ patch field driven currents

Velocity damping can be eliminated by experimental design

Velocity damping vs. internal damping



$$m \ddot{z} + m \gamma \dot{z} + kz = F$$

$$m \ddot{z} + k(1 + i\delta)z = F$$

How much difference can that make?

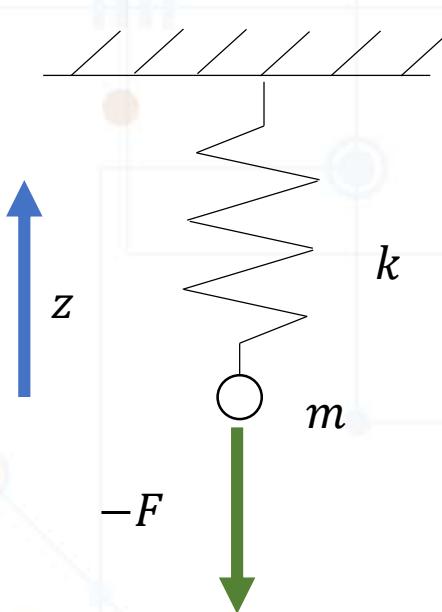
For the velocity damping: $S_F^{th} df = 4 k_b T m \gamma df = 4 k_b T \operatorname{Re}(Z) df$

$$\frac{z(\omega)}{F(\omega)} = \frac{1}{m} \frac{1}{\omega_0^2 - \omega^2 + \frac{i\omega_0\omega}{Q}}$$

$$\frac{z(\omega)}{F(\omega)} = \frac{1}{m} \frac{1}{\omega_0^2 - \omega^2 + i\delta\omega_0^2}$$

Real part of the mechanical impedance

Mechanical impedance



$$Z(\omega) = \frac{F}{v} = \frac{F}{i \omega Z} = -\frac{i}{\omega} \frac{F}{Z} = -\frac{i}{\omega} r^{-1}$$

Multiplicative inverse of the response function

$$r = \frac{z(\omega)}{F(\omega)} = \frac{1}{m} \frac{1}{\omega_0^2 - \omega^2 + \frac{i\omega_0\omega}{Q}}$$

$$r^{-1} = \frac{z(\omega)}{F(\omega)} = m \left(\omega_0^2 - \omega^2 + \frac{i\omega_0\omega}{Q} \right)$$

$$-\frac{i}{\omega} r^{-1} = -i \frac{\omega_0^2}{\omega} m + i \omega m + \frac{\omega_0}{Q} m$$

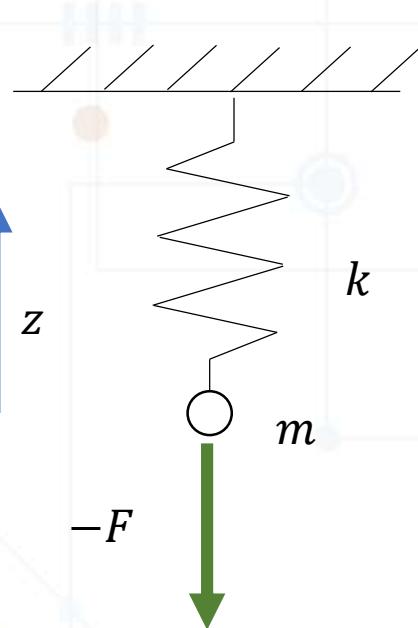
Previous result:

$$S_F^{th} df = 4 k_b T m \gamma df$$



$$S_F^{th} df = 4 k_b T \operatorname{Re}(Z) df = 4 k_b T \frac{\omega_0 m}{Q} df$$

Velocity damping vs. internal damping



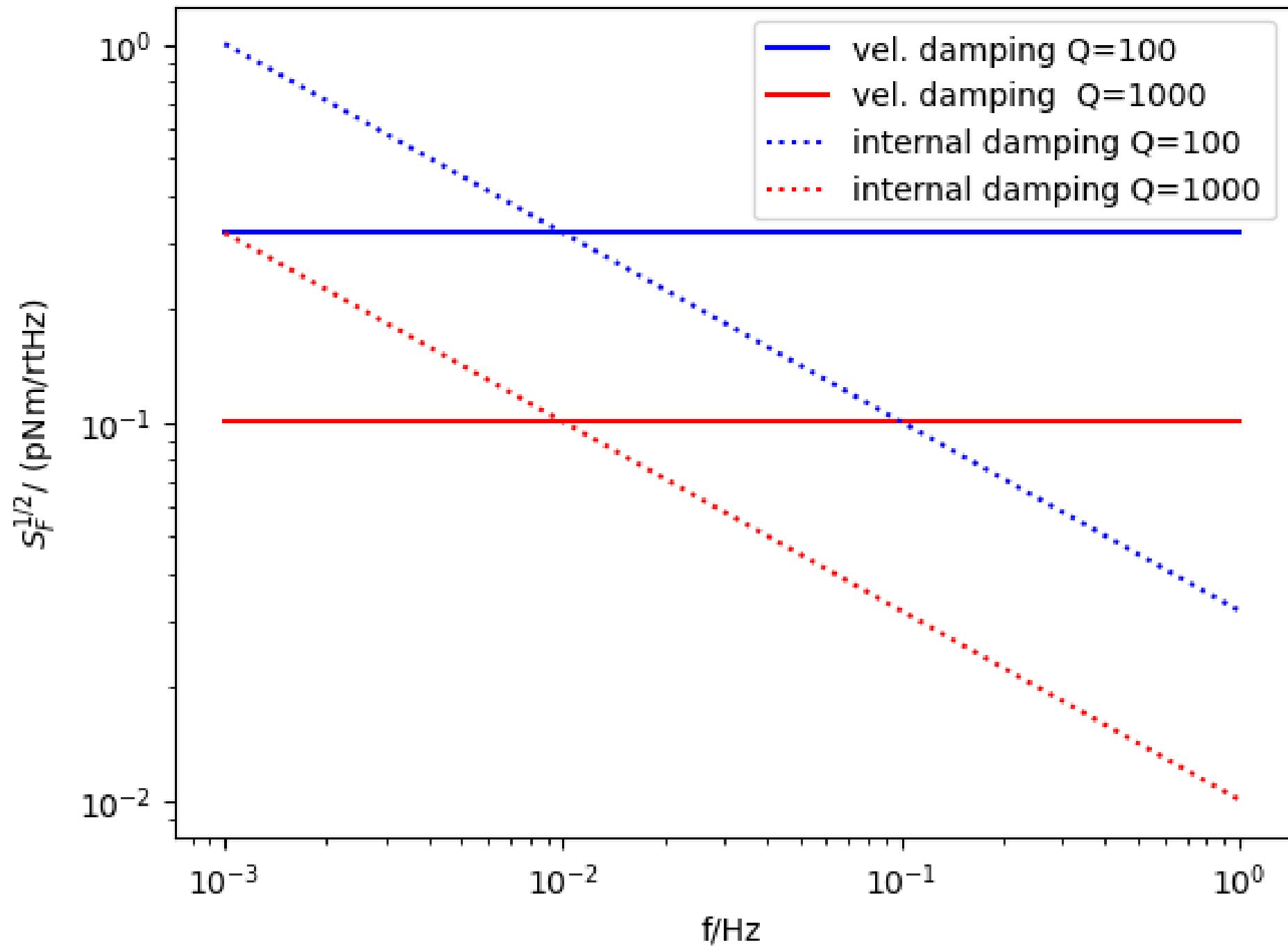
$$\frac{z(\omega)}{F(\omega)} = \frac{1}{m} \frac{1}{\omega_0^2 - \omega^2 + i \frac{\omega_0 \omega}{Q}}$$

$$\frac{z(\omega)}{F(\omega)} = \frac{1}{m} \frac{1}{\omega_0^2 - \omega^2 + i \delta \omega_0^2}$$

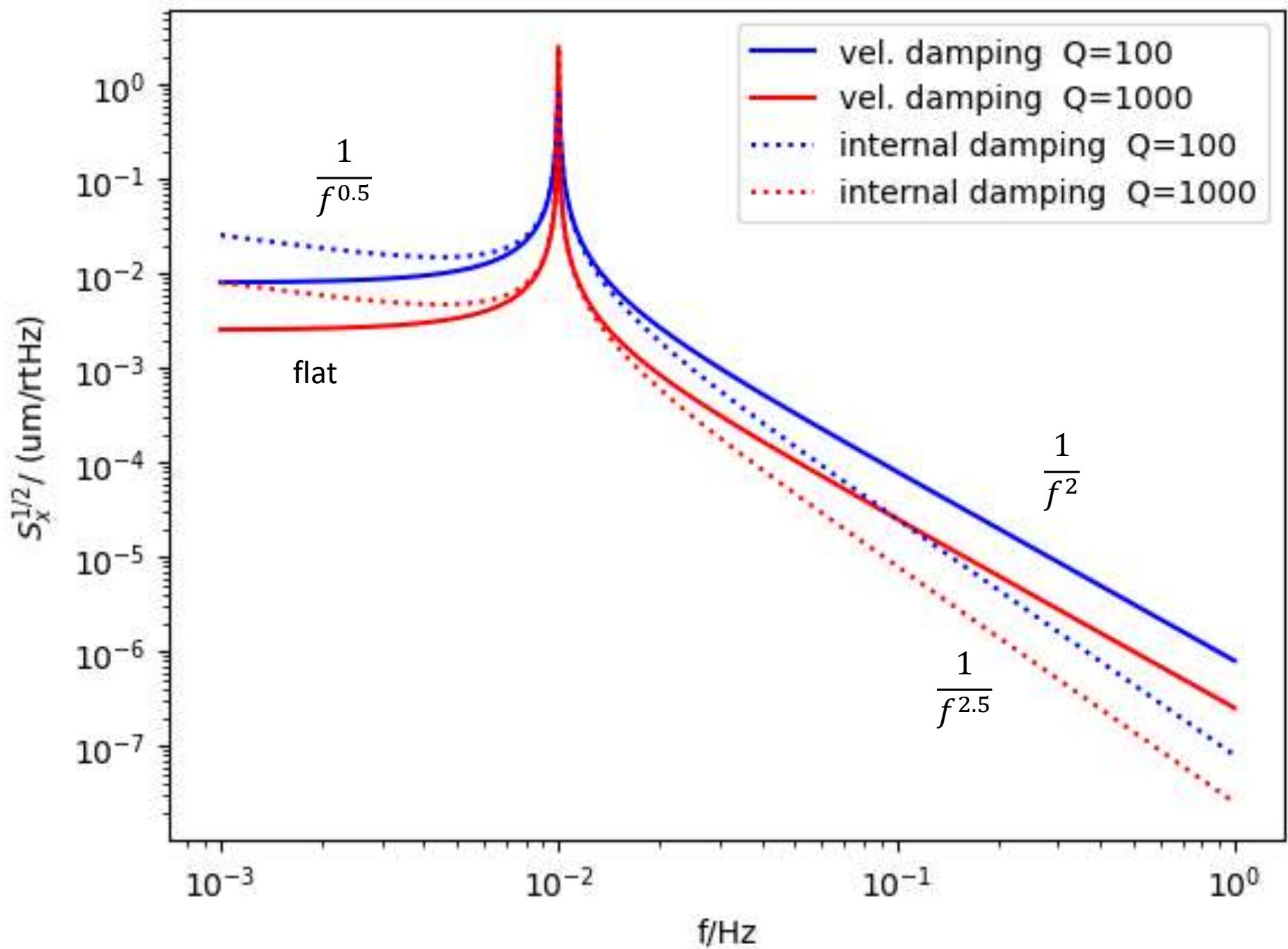
$$S_F^{th} df = 4 k_b T \frac{\omega_0 m}{Q} df = 4 k_b T \kappa Q^{-1} \omega_0^{-1}$$

$$S_F^{th} df = 4 k_b T \frac{\omega_0^2 \delta m}{\omega} df = 4 k_b T \kappa \delta \omega^{-1}$$

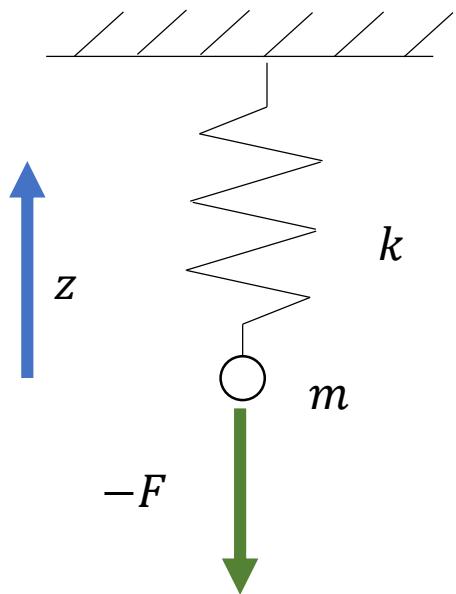
$$S_F^{th} df = 4 k_b T \operatorname{Re}(Z) df = 4 k_b T \operatorname{Re}\left(-\frac{i}{\omega} r^{-1}\right)$$



1/f noise

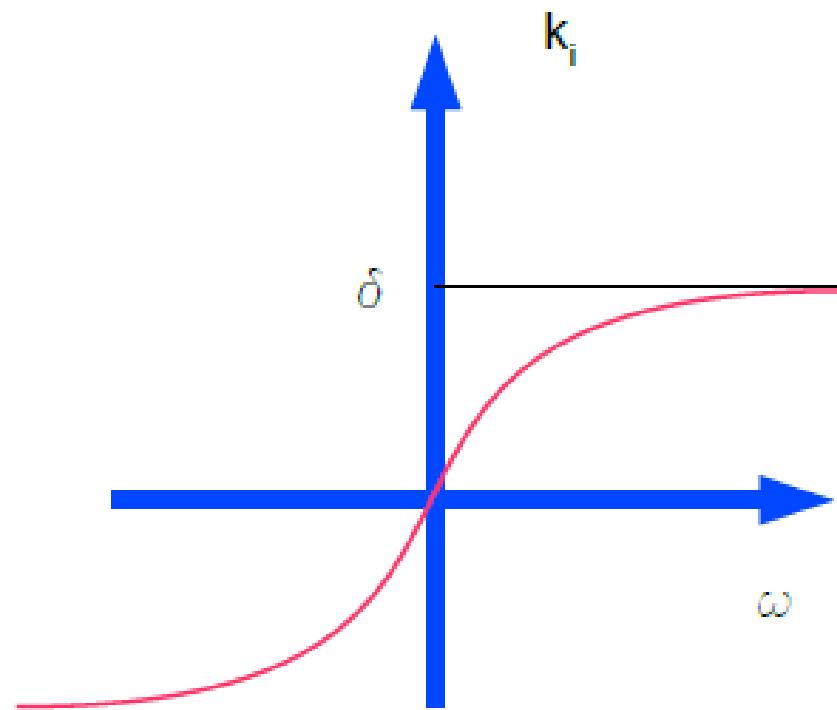
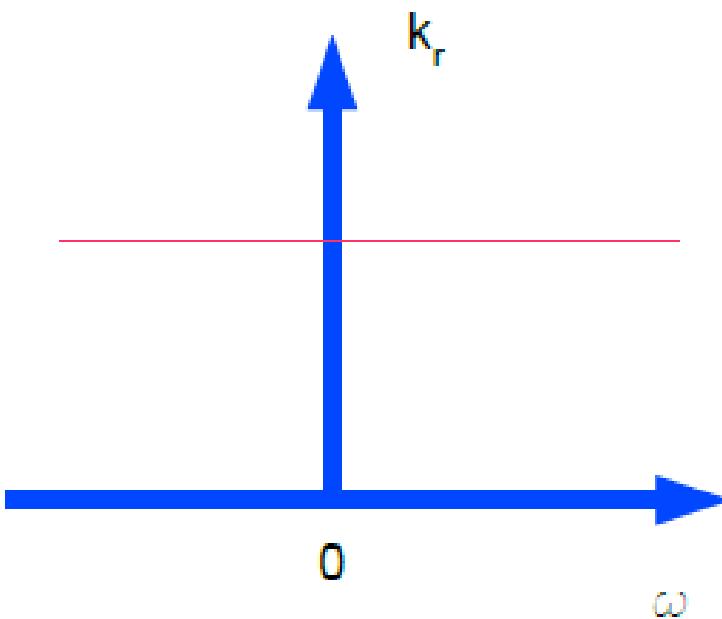


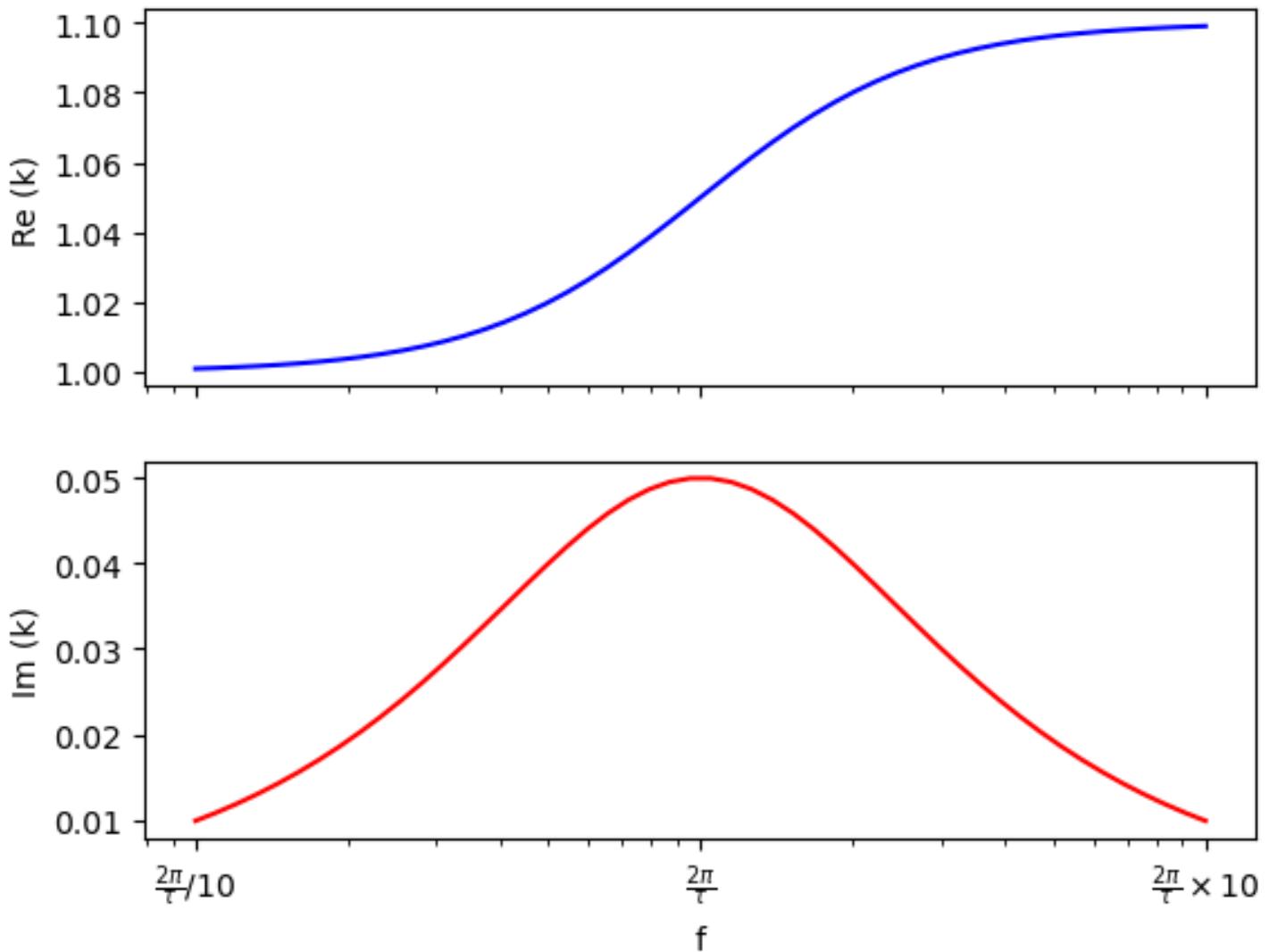
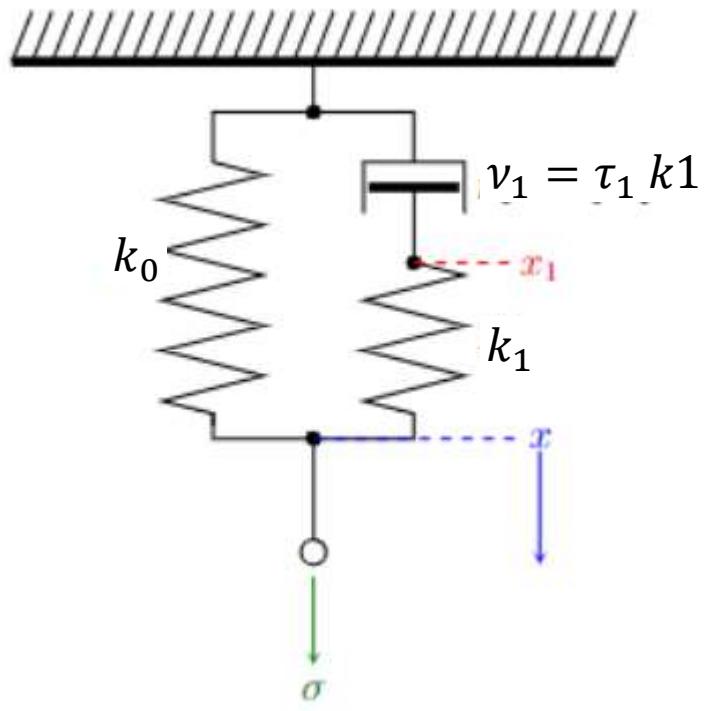
Where does the internal damping come from

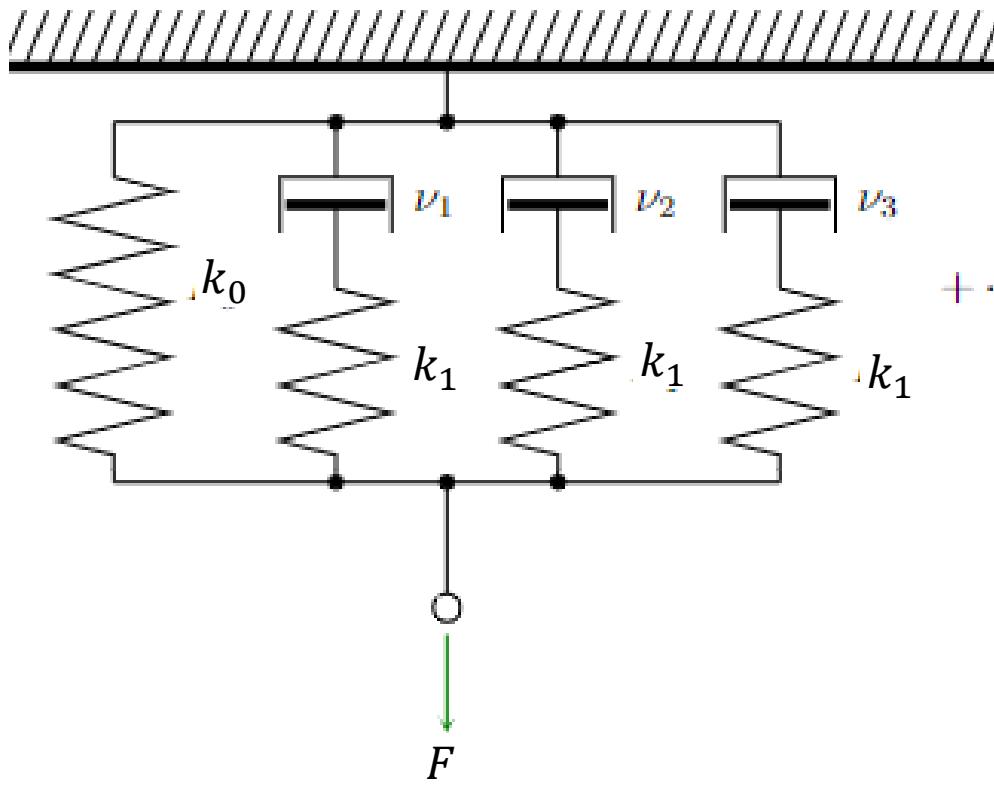


$$m \ddot{z} + k(1 + i\delta)z = F$$

Kramer's Kronig relationship relates the real part to the imaginary part and vice versa.

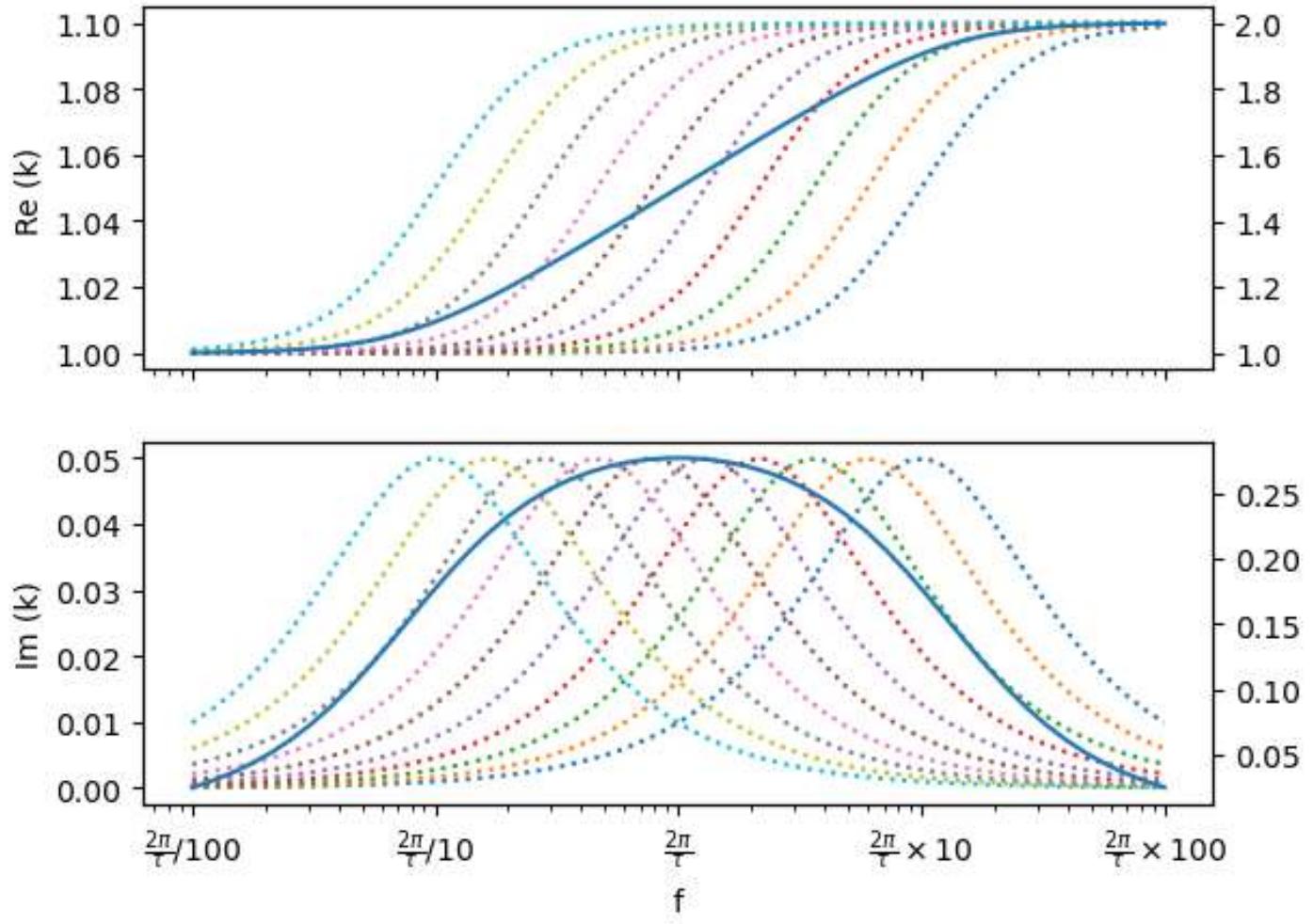






Extended Maxwell model:

- A distribution of Maxwell units
- All have the same spring constant
- But a distribution of time constants



$$k(\omega) = k_0 + k_1 \int_{\tau_l}^{\tau_u} f(\tau) \frac{i\omega\tau}{i\omega\tau + 1} d\omega$$

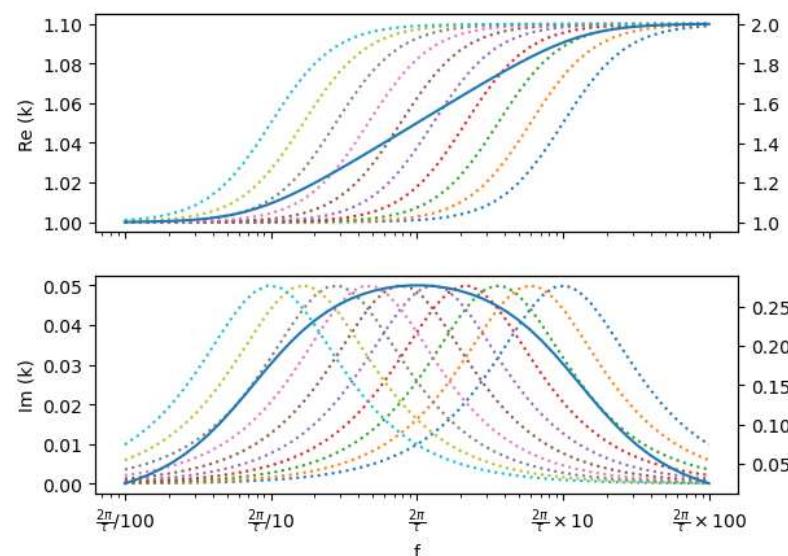
Does the Time-of-Swing Method Give a Correct Value of the Newtonian Gravitational Constant?

Kazuaki Kuroda

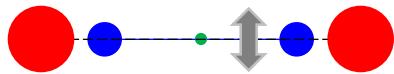
Institute for Cosmic Ray Research, University of Tokyo, 3-2-1, Midoricho, Tanashi, Tokyo 188, Japan

(Received 12 June 1995)

A standard way of measuring the Newtonian gravitational constant has been the time-of-swing method using a torsion pendulum. A key assumption is that the spring constant of the torsion fiber is independent of frequency. This is likely to be true to a good approximation if any damping present

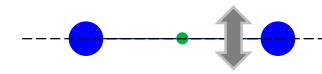


Time-of-swing method



$$\omega_n^2 = \frac{\kappa_1 + \kappa_n}{I}$$

$$\kappa_n = G \mathcal{C}_n$$



$$\omega_f^2 = \frac{\kappa_2 + \kappa_f}{I}$$

$$\kappa_f = G \mathcal{C}_f$$

—

$$\kappa_1 > \kappa_2$$

$$G_{reported} = \frac{\omega_n^2 - \omega_f^2}{(\mathcal{C}_n - \mathcal{C}_f)} I = G + \frac{\kappa_1 - \kappa_2}{(\mathcal{C}_n - \mathcal{C}_f)} I$$

$$G_{reported} > G$$

$$G_{reported} - G < \frac{1}{Q\pi}$$

Thanks

NIST

Thanks for listening to the thermal noise lecture!



Questions?