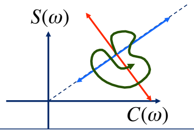
Unstable Oscillations

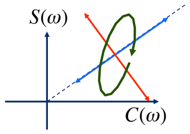
$X(t) = [A_0 + A(t)]\sin(\omega t + \Phi_0 + \Phi(t))$

***Amplitude modulation**: $A(t)$*

***Phase modulation**: $\Phi(t)$*



Special case:



Unstable oscillation
has a **broader periodogram peak.**

Amplitude drifts -> sidelobes

Phase drifts equivalent to frequency ω changing with time.

$A(t) = A \sin \Omega t + B \cos \Omega t$

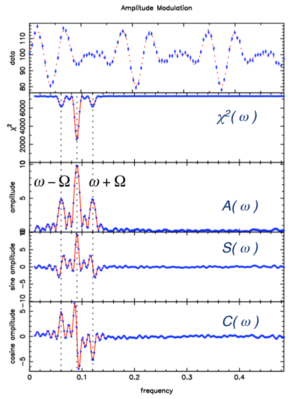
$\Phi(t) = \alpha \sin \Omega t + \beta \cos \Omega t$

Amplitude Modulation

Set $A_0 = 1$ and $\Phi_0 = 0$.

Oscillation frequency ω with slow amplitude modulation at lower frequency Ω:

$$X(t) = (1 + A\sin\Omega t + B\cos\Omega t)\sin\omega t$$
$$= \sin\omega t$$
$$+ (A/2)[\cos(\omega-\Omega)t - \cos(\omega+\Omega)t]$$
$$+ (B/2)[\sin(\omega-\Omega)t + \sin(\omega+\Omega)t]$$



Note: Sidelobes at $\omega \pm \Omega$.

Sine amplitudes in phase.

Cosine amplitudes anti-phased.

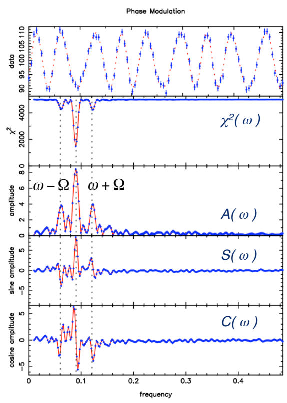
Phase Modulation

Oscillation frequency ω with slow phase modulation at lower frequency Ω:

$$X(t) = \sin(\omega t + \alpha\sin\Omega t + \beta\cos\Omega t)$$

Note: $\sin(x+\Delta x) \approx \sin x + \Delta x \cos x$:

$$X(t) \approx \sin\omega t + (\alpha\cos\omega t)\sin\Omega t + (\beta\cos\omega t)\cos\Omega t$$
$$= \sin\omega t$$
$$+ (\alpha/2)[-\sin(\omega-\Omega)t + \sin(\omega+\Omega)t]$$
$$+ (\beta/2)[\cos(\omega-\Omega)t + \cos(\omega+\Omega)t]$$



Again, sidelobes at $\omega \pm \Omega$ but now with

Sine amplitudes anti-phased.

Cosine amplitudes in phase

Phase relations for sidelobes

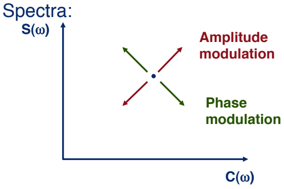
Both Amplitude and Phase Modulation:

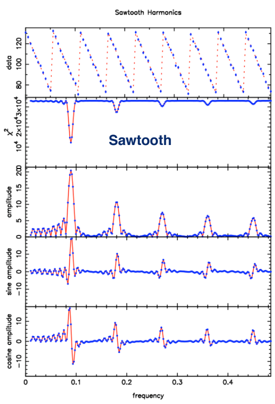
$$X(t) = (1 + A\sin\Omega t + B\sin\Omega t)\sin(\omega t + \alpha\sin\Omega t + \beta\sin\Omega t)$$

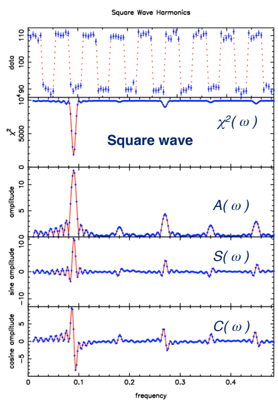
$$= \sin\omega t + \frac{B-\alpha}{2}\sin(\omega-\Omega)t + \frac{A+\beta}{2}\cos(\omega-\Omega)t$$
$$+ \frac{B+\alpha}{2}\sin(\omega+\Omega)t - \frac{A-\beta}{2}\cos(\omega+\Omega)t$$

Amplitude and Phase Modulation Spectra:

$$A(\Omega) = C(\omega-\Omega) - C(\omega+\Omega)$$
$$B(\Omega) = S(\omega-\Omega) + S(\omega+\Omega)$$
$$\alpha(\Omega) = -S(\omega-\Omega) + S(\omega+\Omega)$$
$$\beta(\Omega) = C(\omega-\Omega) + C(\omega+\Omega)$$







Non-sinusoidal Waveforms

- **Fundamental frequency:** ω_0
- **Harmonics** at $\omega = k\,\omega_0$, $k = 2, \ldots$ modify the **shape** of the waveform.
- Fit any shape periodic function by including amplitudes for :
  - $\sin(2\omega_0 t)$, $\cos(2\omega_0 t)$
  - $\sin(3\omega_0 t)$, $\cos(3\omega_0 t)$
  - etc

$$X(t) = \hat{X}_0 + \sum_{k=1}^{\infty}\left[\hat{S}_k \sin(k\omega t) + \hat{C}_k \cos(k\omega t)\right]$$

$$\hat{A}_k^2 = \hat{S}_k^2 + \hat{C}_k^2, \quad \hat{\phi}_k = \mathrm{atan2}(-\hat{S}_k, \hat{C}_k)$$

- The harmonics are approximately orthogonal (for well-sampled data with uniform phase coverage).
- Add harmonics to the model until their values become poorly determined -- Occam's razor, simplest model that fits.
- Use e.g. the BIC to decide which terms to include/omit.
- Harmonics above the Nyquist frequency will be aliased, by "folding back" across ω_{Nyq}, from ω to $\omega_{Nyq} - (\omega - \omega_{Nyq})$.

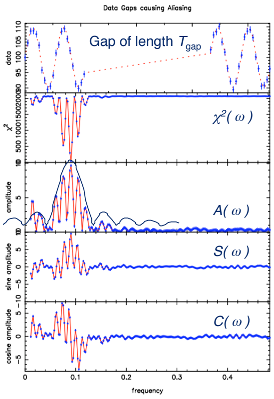
Data gaps and aliasing

Cycle-count ambiguity:
How many cycles elapse in the gap between two data segments?

- Periodogram has **sidelobes (aliases)** spaced by

$$\Delta\omega = \frac{2\pi}{T_{gap}} \qquad \Delta f = \frac{1 \text{ cycle}}{T_{gap}}$$

- Sidelobes appear within a broader **envelope** determined by duration of data segments.



Dynamic Power Spectrum

For periodic oscillations with amplitude and phase that vary with time.

Data: $X_i \pm \sigma_i$ at $t = t_i$

Model: $\mu(t) = X_0(t) + S(t)\sin(\omega t) + C(t)\cos(\omega t)$

3 Patterns: 1, $\quad s_i = \sin(\omega t_i), \quad c_i = \cos(\omega t_i)$

Like Running Optimal Average, but including Sin and Cos amplitudes in the fit to each time window.

Iterated Optimal Scaling:

$$\hat{X}_0(t) = \frac{\sum \left(X_i - \hat{S}\, s_i - \hat{C}\, c_i \right) w_i(t)}{\sum w_i(t)},$$

$$\hat{S}(t) = \frac{\sum \left(X_i - \hat{X}_0 - \hat{C}\, c_i \right) s_i\, w_i(t)}{\sum s_i^2 w_i(t)},$$

$$\hat{C}(t) = \frac{\sum \left(X_i - \hat{X}_0 - \hat{S}\, s_i \right) c_i\, w_i(t)}{\sum c_i^2 w_i(t)},$$

$$\hat{A}^2(t) = \hat{C}^2(t) + \hat{S}^2(t)$$

$$w_i(t) = \frac{G(t - t_i)}{\sigma_i^2}$$

$$G(t) = \exp\left\{ -\frac{t^2}{2\Delta^2} \right\}$$

Time-resolution set by parameter Δ.

Iterate (patterns not orthogonal).

Dynamic Power Spectrum

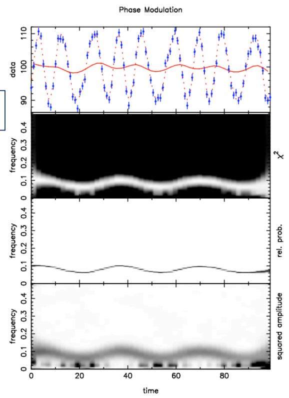
Phase modulation is equivalent to a wandering frequency.

Badness-of-Fit: $\chi^2(\omega, t)$

Probability: $P \sim \exp\{ -\chi^2 / 2 \}$

Power density: $A^2(\omega, t)$

Note probability peak much sharper than power density peak.

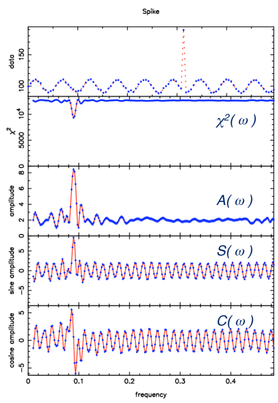


Periodogram of a sinusoid + spike

Single high value is sum of cosine curves all in phase at time t_0:

$$\delta(t - t_0) = \sum_{\omega} \cos\omega(t - t_0)\, d\omega$$

Raises the amplitude uniformly at all frequencies.

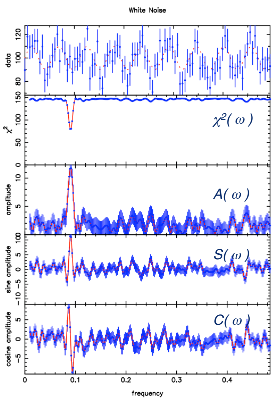


Periodogram of a sinusoid + white noise

- **White noise** can be generated by using sine curves with equal amplitude but random phases:

$$w(t) = \sum_{\omega} \cos\left(\omega t + \phi(\omega) \right) d\omega$$

- Note: Both white noise and a spike have flat periodograms.



Summary: Fourier Analysis

model: $\mu(t) = \mu_0 + \sum_k c_k \cos\omega_k t + s_k \sin\omega_k t$

even spacing: $t_i = t_0 + i\,\Delta t \qquad T = N\,\Delta t \qquad i = 1,2,\ldots,N$

Fourier frequencies: $\omega_k = k\,\Delta\omega = 2\pi / P_k \quad P_k = T/k \quad k = 0,1,\ldots,K_{\max} = N/2$

Nyquist frequency: $\omega_{Nyq} = \pi/\Delta t = 2\pi/P_{Nyq} \quad P_{Nyq} = 2\Delta t$

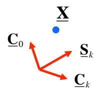
Orthogonal basis: $\underline{\mathbf{C}}_k = \cos\omega_k \underline{\mathbf{t}} \quad \underline{\mathbf{S}}_k = \sin\omega_k \underline{\mathbf{t}}$

Model: $\underline{\mu} = \mu_o \underline{\mathbf{C}}_0 + \sum_{k=1} \left(c_k \underline{\mathbf{C}}_k + s_k \underline{\mathbf{S}}_k \right)$

Exact fit possible by using N parameters to fit N data points.

Badness-of-fit: $\chi^2 = \left\| \underline{\mathbf{X}} - \underline{\mu} \right\|$

Optimal fit: $\hat{\mu}_0 = \frac{\underline{\mathbf{X}} \bullet \underline{\mathbf{C}}_0}{\underline{\mathbf{C}}_0 \bullet \underline{\mathbf{C}}_0} \quad \hat{c}_k = \frac{\underline{\mathbf{X}} \bullet \underline{\mathbf{C}}_k}{\underline{\mathbf{C}}_k \bullet \underline{\mathbf{C}}_k} \quad \hat{s}_k = \frac{\underline{\mathbf{X}} \bullet \underline{\mathbf{S}}_k}{\underline{\mathbf{S}}_k \bullet \underline{\mathbf{S}}_k}$



Power spectrum: $P(\omega_k) = \hat{A}_k^2 = \hat{c}_k^2 + \hat{s}_k^2$

Decomposes lightcurve into frequency components.