

CORTEX

Core monitoring techniques and
experimental validation and demonstration

Extracting QOI out of experimental data : 2/2

2nd CORTEX Validation Workshop, 23-24 March 2021, Online

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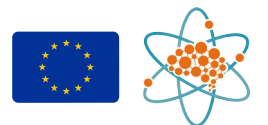
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Outline

- Quantities of interest (**QOI**) *recap*
- Time series post-processing procedure: Best estimate + uncertainty (**BEPU**) *recap*
 - Synchronization
 - Detrending & normalization
 - Bootstrapping with replacement on per-oscillation basis
 - Spectral power estimates
 - Correlation and co-variance estimates
 - Distributions
- Conclusions (2/2)



Quantities of Interest

- Working in frequency domain: FFT

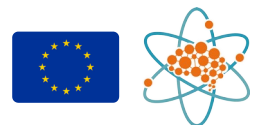
$$F(f) = \int_{-\infty}^{\infty} f(t) e^{-2\pi i t} dt$$

- Periodogram

$$Per_{i,j} = \text{conj}(F_i(f)) \cdot F_j(f)$$

- Mean calculated by averaging (usually over N segments)

$$\overline{Per}_{i,j} = \frac{\sum^N Per_{i,j}}{N}$$



Quantities of Interest

- Power spectral density: Power of noise at specific frequency

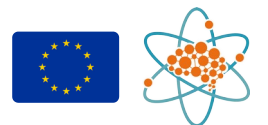
$$PSD_{i,j}(f) = \left| \overline{Per_{i,j}(f)} \right|$$

- Phase shift:

$$\phi_{i,j}(f) = \arg(PSD_{i,j}(f))$$

- Coherence (linear connection between i&j)

$$COH_{i,j}(f) = \frac{|PSD_{i,j}(f)|^2}{\Re(PSD_{i,i}(f)) \cdot \Re(PSD_{j,j}(f))}$$

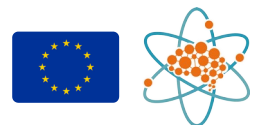


Quantities of Interest

- Spectral power:
$$PS_{i,j}(F) = \int_{F_{min}}^{F_{max}} PSD_{i,j}(f) df$$
- Working in relative terms: ratios & differences to a selected reference detector, to obtain multiple estimates, check for biases and uncertainty propagation.

$$R_{\phi_{i,ref}}(F) = \phi_{i,j}(F) - \phi_{j,ref}(F)$$

$$R_{PS_{i,ref}}(F) = \frac{PS_{i,j}(F)}{PS_{j,ref}(F)}$$



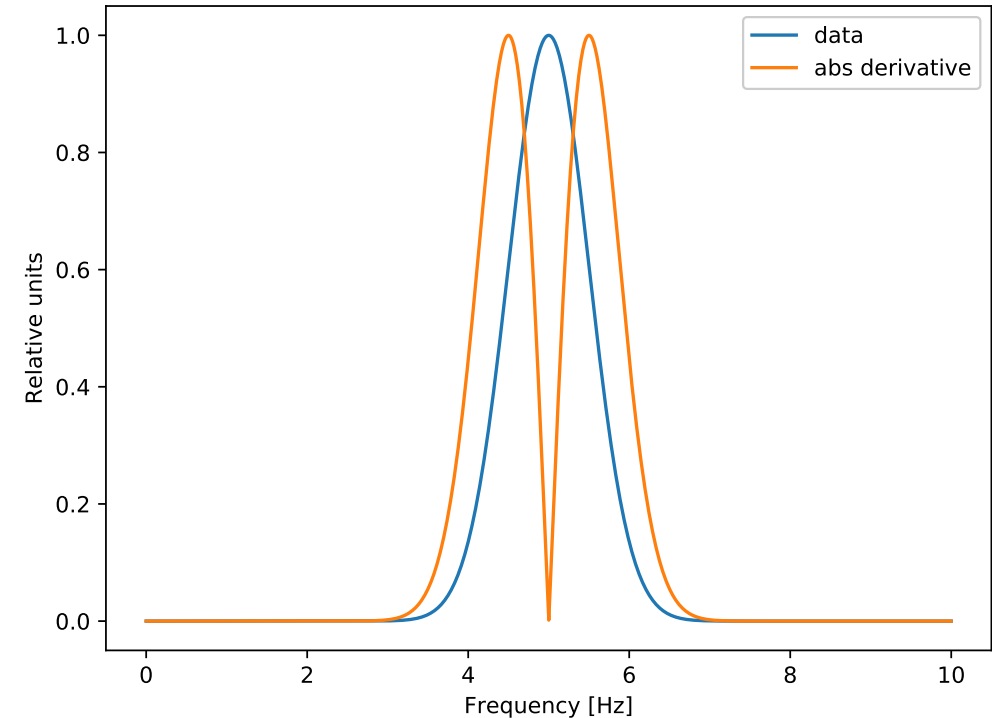
Spectral power estimates

- Spectral power:

$$PS_{i,j}(F) = \int_{F_{min}}^{F_{max}} PSD_{i,j}(f) df$$

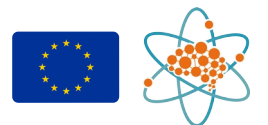
- How to select integration limits?

- 1) Finding PSD maxima
- 2) Finding local minima
- 3) Estimating Full Width Half Maximum (FWHM) from PSD derivative extrema:
3x distance



BEPU

- Working with relative quantities and ratios.
- Synchronization of data from all measurement systems
- Removal of unwanted correlations between consecutive oscillations & windowing
- Various contributions
- Inclusions of correlations
- Distributions

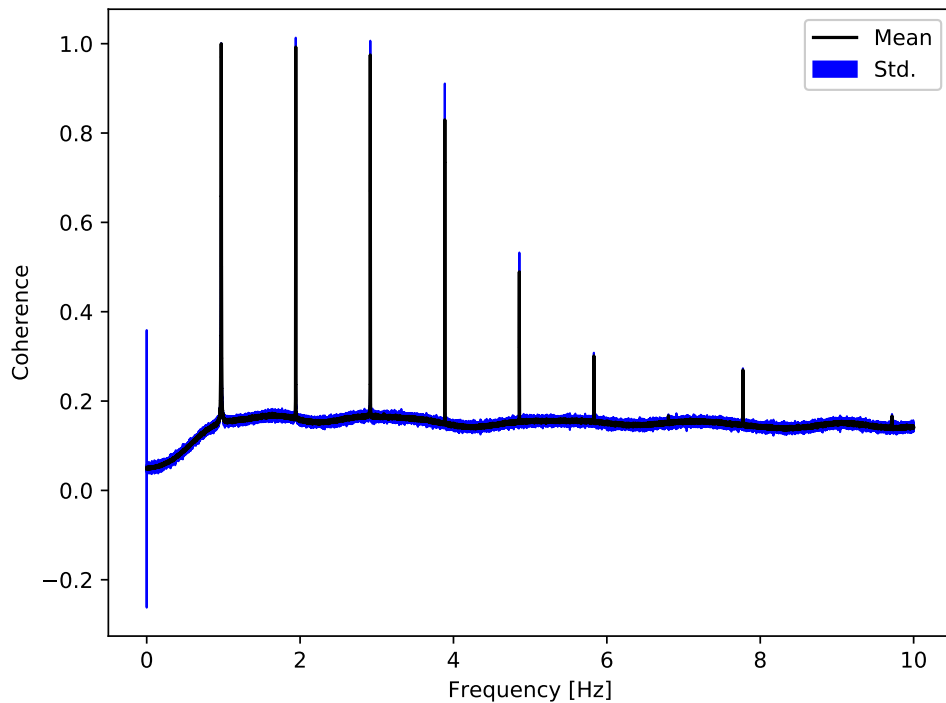


Inclusion of correlations

$$PSD_{i,j}(f) = \left| \overline{Per_{i,j}(f)} \right|$$

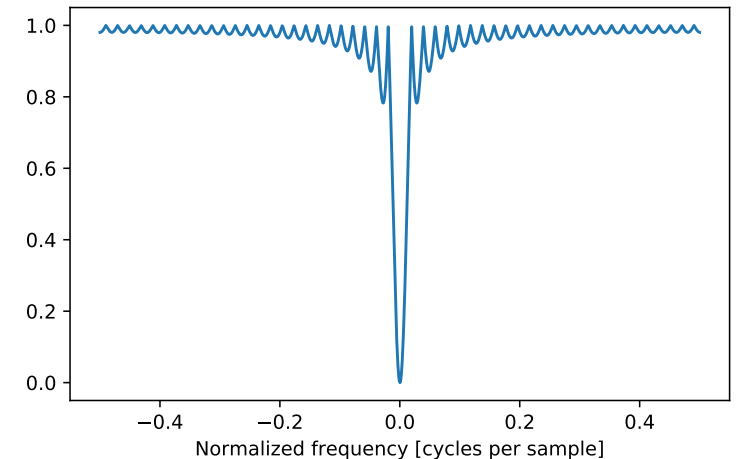
$$COH_{i,j}(f) = \frac{|PSD_{i,j}(f)|^2}{\Re(PSD_{i,i}(f)) \cdot \Re(PSD_{j,j}(f))}$$

- Coherence is a measure of correlation in frequency domain to calculate PS



Various contributions

- Bootstrapping statistics
- Frequency resolution : Phase angle uncertainty increasing with frequency
- Data detrending and normalization by moving average
- Detector signal :
 - Pulse mode : statistics
 - Current mode : signal to noise



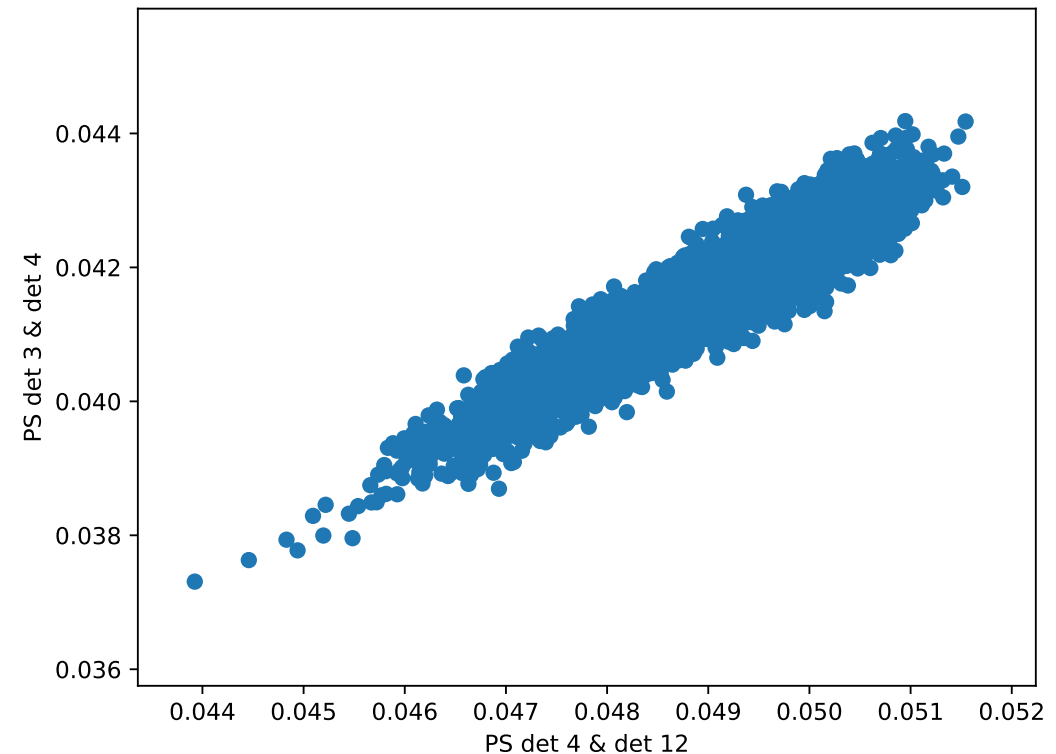
Inclusion of correlations

- Tally of individual bootstrap samples in order to obtain correlations :

same noise source

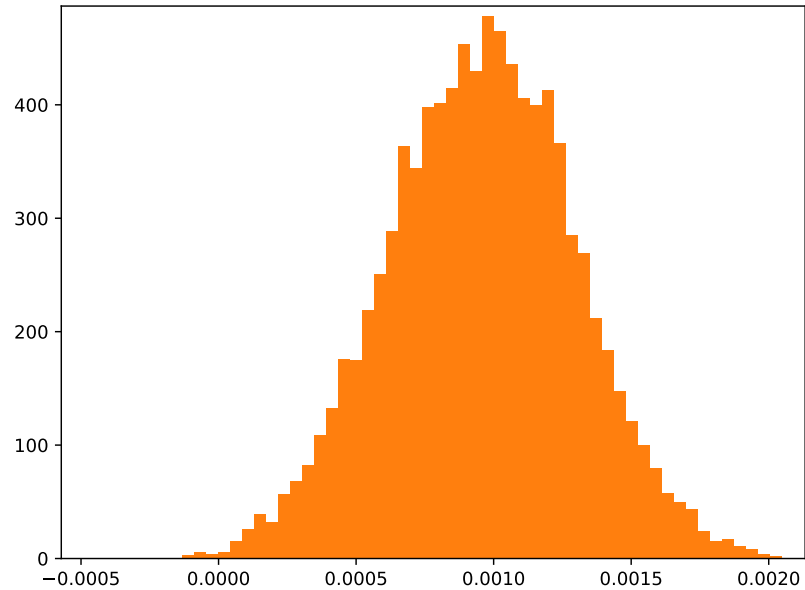
$$R_{PS_{i,ref}}(F) = \frac{PS_{i,j}(F)}{PS_{j,ref}(F)}$$

$$R_{\phi_{i,ref}}(F) = \phi_{i,j}(F) - \phi_{j,ref}(F)$$

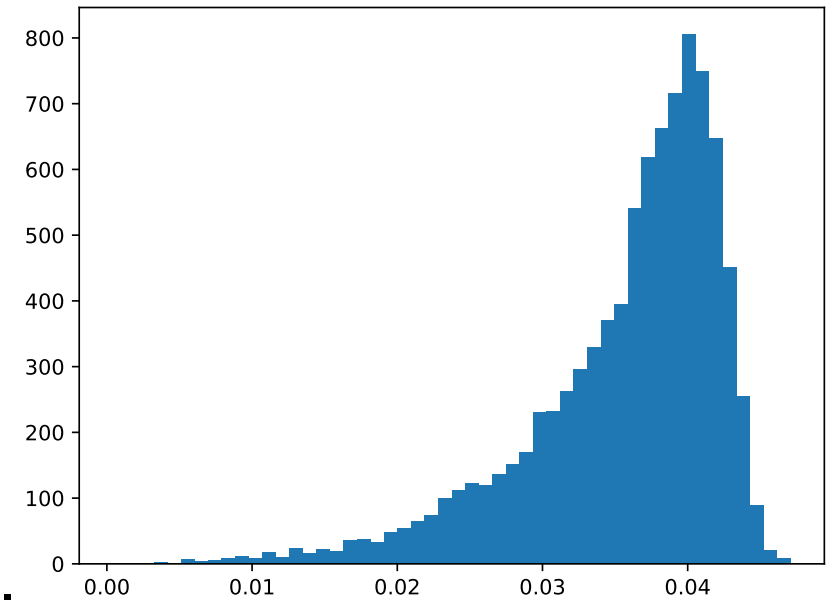


Distributions

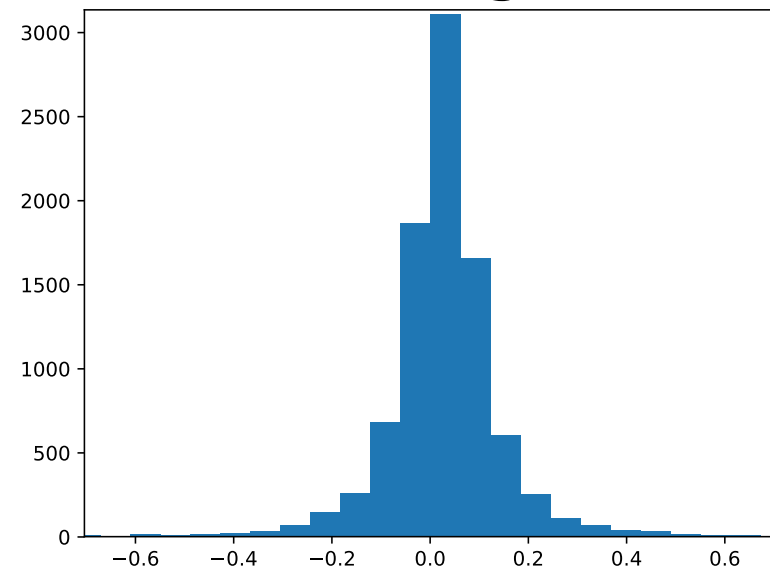
- Periodogram components



- PSD

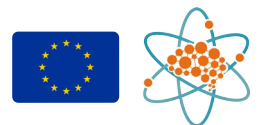


- Phase angle



Conclusions

- Uncertainty from various contributions + statistics
- Inclusion of correlations both for PS and PS ratio calculations :
 - Coherence
 - Correlation by tallying individual bootstrapping steps
 - Comparison with uncertainty of PS ratio evaluations.



Thank you

