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Quantifying energy fluences and their uncertainties in the presence of noise

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Energy Fluence

It is the energy deposit per unit area in terms of radio waves. The total fluence at a given antenna position is the time integral of the Poynting vector:

$$f_{\text{tot}}(\vec{r}) = \epsilon_0 c \Delta t \sum_{\text{pol}}^3 \left(\sum_j E_{\text{pol}}^2(\vec{r}, t_j) \right) = \sum_{\text{pol}}^3 f_{\text{pol}}(\vec{r})$$



We need a method to estimate the energy fluence in the presence of noise.

The noise subtraction method is largely used within the radio community: - works well for large signal-to-noise ratio (SNR)



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The noise subtraction method is largely used within the radio community: - works well for large signal-to-noise ratio (SNR) - an SNR threshold cut is usually imposed



(as defined in the next slide)



$$SNR_{tot} = \left(\frac{A_{tot}^{Hilb}|_{max}}{A_{tot}^{RMS}}\right)^2$$

(similar definition at polarisation level)





 \checkmark





$$\hat{f}_{\rm pol}(\vec{r}) = \epsilon_0 \, c \, \Delta t \left(\sum_{t_j=t_1}^{t_2} E_{\rm pol}^2(\vec{r}, t_j) + \dots \right)$$





Definition of the signal window

Definition of the noise window

$$\hat{e}_{\text{pol}}(\vec{r}) = \epsilon_0 c \Delta t \left(\sum_{t_j=t_1}^{t_2} E_{\text{pol}}^2(\vec{r}, t_j) + \ldots \right)$$





Definition of the signal window

 $\hat{f}_{\rm pol}(\vec{r}) = \epsilon_0 \, c \, \Delta t \left(\sum_{t_j=t_1}^{\iota_2} E_{\rm pol}^2(\vec{r}, t_j) + \ldots \right)$

Definition of the noise window

Fluence estimator & uncertainty

$$\hat{f}_{\text{pol}}(\vec{r}) = \epsilon_0 \, c \, \Delta t \left(\sum_{t_j=t_1}^{t_2} E_{\text{pol}}^2(\vec{r}, t_j) - \frac{t_2 - t_1}{t_4 - t_3} \sum_{t_j=t_3}^{t_4} E_{\text{pol}}^2(\vec{r}, t_j) \right)$$

Subtraction of the normalized noise fluence

 \rightarrow the estimator can be negative





Definition of the signal window

Definition of the noise window

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$$\hat{f}_{\rm pol}(\vec{r}) = \epsilon_0 \, c \, \Delta t \left(\sum_{t_j=t_1}^{t_2} E_{\rm pol}^2(\vec{r}, t_j) - \frac{t_2 - t_1}{t_4 - t_3} \sum_{t_j=t_3}^{t_4} E_{\rm pol}^2(\vec{r}, t_j) \right)$$

Underestimated (backup)

 $\delta(\hat{f}_{\rm pol}(\vec{r})) = \sqrt{4 \epsilon_0 c \Delta t \hat{f}_{\rm pol}(\vec{r}) \sigma_e^2} + 2 (\epsilon_0 c)^2 \Delta t \sigma_e^4$

It assumes the measured amplitude is the sum of the pulse and the noise (Gaussian- distributed)





%



Radio measurements have both an amplitude and a phase

• The signal and the **random noise** can add up constructively or destructively.



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Radio measurements have both an amplitude and a phase

- The signal and the **random noise** can add up constructively or destructively.
- Our measurement can be expressed as the sum of constant known phasor s and a random phasor sum (Rayleigh-distributed noise).
- The **marginal P.D.F**. of the measured **amplitude** is the Rice distribution.

$$p_A(a|s,\sigma) = \begin{cases} \frac{a}{\sigma^2} \cdot \exp\left(-\frac{a^2+s^2}{2\sigma^2}\right) \cdot I_0\left(\frac{as}{\sigma^2}\right) & a > 0\\ 0 & \text{otherwise} \end{cases}$$

The formalism is valid for both time and frequency domains



 $a \sim \mathcal{R}ice(s, \sigma)$





 $a \sim \mathcal{R}ice(s, \sigma)$



Error propagation

We developed a method:

- using the statistical background based on the Rice distribution to build a fluence estimator



- evaluating the fluence in the frequency domain:

$$f_{\rm pol}(\vec{r}) = \epsilon_0 \, c \, \Delta t \, \sum_{j=0}^{N-1} E_{\rm pol}^2(\vec{r}, t_j) = 2 \, \epsilon_0 \, c \, \frac{\Delta t}{N} \, \sum_{j=0}^{M-1} |D_{\rm pol}(v_j)|^2$$

(Parseval's Theorem)











Signal window: Tukey function and FFT







Signal window: Tukey function and FFT

M frequencies

$$\hat{f}_{a} = K \sum_{j=0}^{M-1} a^{2}(v_{j}) = \sum_{j=0}^{M-1} \hat{f}_{a}(\nu_{j})$$
 measured





Signal window: Tukey function and FFT



 $\hat{f}_{a} = a^{2}$

measured





Signal window: Tukey function and FFT

Noise windows: Tukey function, FFT

j-th frequency

$$\hat{f}_{a} = a^{2}$$





Signal window: Tukey function and FFT

Noise windows: Tukey function and FFT









Signal window: Tukey function and FFT

Noise windows: Tukey function and FFT

Estimator and uncertainty



j-th frequency





$$\delta f_s = \sqrt{\hat{f}_n \left(\hat{f}_n + 4\,\hat{f}_s\right)}$$

(Derivation in the backup)





Signal window: Tukey function and FFT

Noise windows: Tukey function and FFT

Estimator and uncertainty

M times!

M frequencies!

$$\hat{f}_{\rm s} = \sum_{j=0}^{M-1} \hat{f}_{\rm s}(\nu_j)$$
$$Var(\hat{f}_{\rm s}) = \sum^{M-1} Var(\hat{f}_{\rm s}(\nu_j))$$

j=0





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Definition of the signal and noise windows

Signal window: Tukey function and FFT

Noise windows: Tukey function and FFT

Estimator and uncertainty



Error propagation

We can now compare the noise subtraction method and the Rice method...

Simulations

- 8000 proton/iron/nitrogen/helium CORSIKA/CoREAS simulations
- Energy $\rightarrow 10^{18.4}$ to $10^{20.1}$ eV
- Zenith \rightarrow 65 to 85 deg
- Detector simulation (antenna response unfolded back)

The Radio Detector of Auger is used for practical reasons

Simulations

Background traces recorded over one year at the Auger site

Noise Library







 $E \left[\mu V/m\right]$





Quality cut: stations affected by thinning artifacts (above 2 Cherenkov radii)



On average the Rice-based method is unbiased even at small SNR

$$\psi = \frac{\hat{f}_{\text{pol}}(\vec{r})}{f_{\text{pol}}(\vec{r})}$$
 Bias = $\tilde{\psi} - 1$





The relative errors are smaller than the reconstruction resolution of the same bin

The relative errors of the new method reflect better the reconstruction resolution

 $\sigma_{\rm rec} \approx \frac{{\rm i.q.r.}}{1.35}$

 $\mathrm{SNR}_{\mathrm{tot}} = \left(\frac{A_{\mathrm{tot}}^{\mathrm{Hilb}}|_{\mathrm{max}}}{A_{\mathrm{tot}}^{\mathrm{RMS}}} \right)^2 \qquad 36$



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The noise subtraction method underestimates the uncertainties at any SNR.

CAVEAT: SNR<15 excluded in both plots for a fair comparison

- The fluence estimation based on the Rice distribution shows a smaller bias than the noise subtraction method for small SNR values (on average less than 10%)
- At larger SNR values, the bias of both methods is comparable (on average less than 5%)
- The Rice-distribution method correctly estimate the uncertainties at any SNR (coverage about 68%)
- Paper soon ready for journal submission



1. Definition of the trace:
$$A_{\text{tot}}^{\text{Hilb}}(\vec{r},t) = \sqrt{\sum_{\text{pol}}^{3} |E_{\text{pol}}^{\text{Hilb}}(\vec{r},t)|^2}$$



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2. Algorithm to find the maximum of the trace: $A_{\text{tot}}^{\text{Hilb}}|_{\text{max}}$



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2. Algorithm to find the maximum of the trace: $A_{\text{tot}}^{\text{Hilb}}|_{\text{max}}$

3. Noise level evaluated in the noise window (RMS): $A_{\text{tot}}^{\text{RMS}} = \sqrt{\sum_{t_j=t_1}^{t_2} \frac{1}{N} \left(A_{\text{tot}}^{\text{Hilb}}(\vec{r}, t_j) \right)^2}$



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1. Definition of the trace:
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4. Definition of the SNR over all the polarisation:
$$SNR_{tot} = \left(\frac{A_{tot}^{Hilb}|_{max}}{A_{tot}^{RMS}}\right)^2$$

(similar definition at polarisation level)















 $b = a/\sigma$ Change of variable

 σ Noise at bin level







$$E(b^{2}) = 2 + (s/\sigma)^{2}$$

$$Var(b^{2}) = 2 \left(2 + 2 (s/\sigma)^{2}\right)$$

$$a^{2} = \sigma^{2} b^{2}$$

$$E\left(\hat{f}_{a}\right) = E(a^{2}) = \sigma^{2} E(b^{2})$$

$$Var(\hat{f}_{a}) = Var(a^{2}) = \sigma^{4} Var(b^{2})$$

$$Variance$$











Derivation:

i-th window:

 $n_i \sim Rayleigh(\sigma)$

Change of variable

 $(n_i/\sigma)^2 \sim \chi^2(DF=2)$



normally distributed (N large)



Derivation:

 $\hat{f}_{\mathrm{n}} = \frac{1}{N} \sum_{i=0}^{N-1} n_i^2$

$$T = \sum_{i=0}^{N-1} (n_i/\sigma)^2 \sim \mathcal{N}(\mu = 2N, SD = 2\sqrt{N})$$

normally distributed $\hat{f}_n = \frac{\sigma^2}{N}T \sim \mathcal{N}(\mu = 2\sigma^2, SD = 2\sigma^2/\sqrt{N})$ Unbiased estimator of $2\sigma^2 := f_n$

Sample standard deviation can be neglected



Derivation:

$$\hat{f}_s = \hat{f}_a - \hat{f}_n$$
$$\mathbf{E}\left(\hat{f}_s\right) = \mathbf{E}\left(\hat{f}_a\right) - \mathbf{E}\left(\hat{f}_n\right) = s^2 = f_s$$

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Derivation:

$$\hat{f}_s = \hat{f}_a - \hat{f}_n$$
$$\mathbf{E}\left(\hat{f}_s\right) = \mathbf{E}\left(\hat{f}_a\right) - \mathbf{E}\left(\hat{f}_n\right) = s^2 = f_s$$

Physical boundary

$$\hat{f}_s = \begin{cases} \hat{f}_a - \hat{f}_n \text{ if } \hat{f}_a \ge \hat{f}_n \\ 0 \text{ if } \hat{f}_a < \hat{f}_n \end{cases}$$



Derivation:

$$\hat{f}_s = \begin{cases} \hat{f}_a - \hat{f}_n & \text{if } \hat{f}_a \ge \hat{f}_n \\ 0 & \text{if } \hat{f}_a < \hat{f}_n \end{cases}$$
$$\operatorname{Var}(\hat{f}_s) = \operatorname{Var}\left(\hat{f}_a\right) = 4 \,\sigma^2 \left(\sigma^2 + 2 \,s^2\right)$$



Derivation:







Freq [MHz]

Freq [MHz]



Toy Monte Carlo (using the Rice P.D.F. and the estimator derived)

$$\hat{f}_s = \begin{cases} \hat{f}_a - \hat{f}_n \text{ if } \hat{f}_a \ge \hat{f}_n \\ 0 \text{ if } \hat{f}_a < \hat{f}_n \end{cases}$$



Reference: C. Glaser's PhD thesis

5.5.2 Uncertainty of the energy fluence

We estimate the uncertainty of the energy fluence by assuming that the measured electric-field amplitude A(t) is the sum of the cosmic-ray radio pulse S(t) and noise e(t). Furthermore, we assume that the noise e(t) is Gaussian distributed with mean $\mu = 0$ and standard deviation $\sigma = \sigma_e$. The energy fluence of A is then given by the equation

$$f(A) = \epsilon_0 c \Delta t \sum_{t_1}^{t_2} A(t_i)^2 = \epsilon_0 c \Delta t \sum_{t_1}^{t_2} \left[S(t_i) + e(t_i) \right]^2 = \epsilon_0 c \Delta t \sum_{t_1}^{t_2} \left[S(t_i)^2 + 2S(t_i)e(t_i) + e(t_i)^2 \right]$$
(5.16)

and the expectation value of f(A) is

$$\langle f(A) \rangle = \epsilon_0 c \Delta t \sum_{t_1}^{t_2} A(t_i)^2 = \epsilon_0 c \Delta t \sum_{t_1}^{t_2} \left[\langle S(t_i)^2 \rangle + 2 \langle S(t_i)e(t_i) \rangle + \langle e(t_i)^2 \rangle \right]$$

$$= \epsilon_0 c \Delta t \sum_{t_1}^{t_2} \left[\langle S(t_i) \rangle^2 + \underbrace{Var(S(t_i))}_{=0} + 2 \langle S(t_i) \rangle \underbrace{\langle e(t_i) \rangle}_{=0} \right]$$

$$+ 2 \underbrace{Cov(S(t_i), e(t_i))}_{=0} + \underbrace{\langle e(t_i) \rangle^2}_{=0} + \underbrace{Var(e(t_i))}_{\sigma_e^2} \right]$$

$$(5.17)$$

$$= \epsilon_0 c \Delta t \sum_{t_1}^{t_2} \left[\langle S(t_i) \rangle^2 + \sigma_e^2 \right] \, .$$

Hence, the best estimate of the energy fluence of the radio signal S is indeed

$$f(S) = \epsilon_0 c \Delta t \sum_{t_1}^{t_2} \left[A(t_i)^2 - \sigma_e^2 \right]$$
(5.18)

as defined in Eq. (5.8) where σ_e^2 is also calculated from the electric-field trace in a part where no signal is present. Following a similar calculation we can estimate the uncertainty of f(S) by computing $\sigma_f^2 = Var(f) = \langle f^2 \rangle - \langle f \rangle^2$. After several lines of calculation it follows that

$$\sigma_f^2 = 4f \,\epsilon_0 c \,\Delta t \,\sigma_e^2 + 2 \,(\epsilon_0 c)^2 \,(t_2 - t_1) \,\Delta t \,\sigma_e^4 \,. \tag{5.19}$$