

Contents

1. Introduction	1
1.1 Deterministic versus Statistical Phenomena and Models	2
1.2 Statistical Phenomena in Optics	3
1.3 An Outline of the Book	5
2. Random Variables	7
2.1 Definitions of Probability and Random Variables	7
2.2 Distribution Functions and Density Functions	9
2.3 Extension to Two or More Joint Random Variables	12
2.4 Statistical Averages	15
2.4.1 Moments of a Random Variable	16
2.4.2 Joint Moments of Random Variables	17
2.4.3 Characteristic Functions	19
2.5 Transformations of Random Variables	21
2.5.1 General Transformation	21
2.5.2 Monotonic Functions	23
2.5.3 Multivariate Probability Transformations	27
2.6 Sums of Real Random Variables	29
2.6.1 Two Methods for Finding $p_Z(z)$	29
2.6.2 Independent Random Variables	31
2.6.3 The Central Limit Theorem	31
2.7 Gaussian Random Variables	33
2.7.1 Definitions	34
2.7.2 Special Properties of Gaussian Random Variables	37
2.8 Complex-Valued Random Variables	40
2.8.1 General Descriptions	40
2.8.2 Complex Gaussian Random Variables	41

2.9	Random Phasor Sums	44
2.9.1	Initial Assumptions	44
2.9.2	Calculations of Means, Variances, and the Correlation Coefficient	46
2.9.3	Statistics of the Length and Phase	48
2.9.4	A Constant Phasor Plus a Random Phasor Sum	50
2.9.5	Strong Constant Phasor Plus a Weak Random Phasor Sum	54
3.	Random Processes	60
3.1	Definition and Description of a Random Process	60
3.2	Stationarity and Ergodicity	63
3.3	Spectral Analysis of Random Processes	68
3.3.1	Spectral Densities of Known Functions	68
3.3.2	Spectral Density of a Random Process	70
3.3.3	Energy and Power Spectral Densities for Linearly Filtered Random Processes	71
3.4	Autocorrelation Functions and the Wiener–Khinchin Theorem	73
3.5	Cross-Correlation Functions and Cross-Spectral Densities	79
3.6	The Gaussian Random Process	82
3.6.1	Definition	82
3.6.2	Linearly Filtered Gaussian Random Processes	83
3.6.3	Wide-Sense Stationarity and Strict Stationarity	84
3.6.4	Fourth-Order Moments	84
3.7	The Poisson Impulse Process	85
3.7.1	Definitions	85
3.7.2	Derivation of Poisson Statistics from Fundamental Hypotheses	88
3.7.3	Derivation of Poisson Statistics from Random Event Times	90
3.7.4	Energy and Power Spectral Densities of Poisson Processes	91
3.7.5	Doubly Stochastic Poisson Processes	95
3.7.6	Linearly Filtered Poisson Processes	97
3.8	Random Processes Derived from Analytic Signals	99
3.8.1	Representation of a Monochromatic Signal by a Complex Signal	99
3.8.2	Representation of a Nonmonochromatic Signal by a Complex Signal	101
3.8.3	Complex Envelopes or Time-Varying Phasors	103
3.8.4	The Analytic Signal as a Complex-Valued Random Process	104

3.9	The Complex Gaussian Random Process	108
3.10	The Karhunen–Loève Expansion	109
4.	Some First-Order Properties of Light Waves	116
4.1	Propagation of Light Waves	117
4.1.1	Monochromatic Light	117
4.1.2	Nonmonochromatic Light	118
4.1.3	Narrowband Light	120
4.2	Polarized and Unpolarized Thermal Light	120
4.2.1	Polarized Thermal Light	121
4.2.2	Unpolarized Thermal Light	124
4.3	Partially Polarized Thermal Light	127
4.3.1	Passage of Narrowband Light Through Polarization-Sensitive Instruments	127
4.3.2	The Coherency Matrix	130
4.3.3	The Degree of Polarization	134
4.3.4	First-Order Statistics of the Instantaneous Intensity	136
4.4	Laser Light	138
4.4.1	Single-Mode Oscillation	139
4.4.2	Multimode Laser Light	145
4.4.3	Pseudothermal Light Produced by Passing Laser Light Through a Moving Diffuser	151
5.	Coherence of Optical Waves	157
5.1	Temporal Coherence	158
5.1.1	The Michelson Interferometer	158
5.1.2	Mathematical Description of the Experiment	161
5.1.3	Relationship of the Interferogram to the Power Spectral Density of the Light Beam	164
5.1.4	Fourier Spectroscopy	169
5.2	Spatial Coherence	170
5.2.1	Young's Experiment	170
5.2.2	Mathematical Description of Young's Experiment	173
5.2.3	Some Geometric Considerations	177
5.2.4	Interference Under Quasimonochromatic Conditions	180
5.2.5	Effects of Finite Pinhole Size	183
5.3	Cross-Spectral Purity	187
5.3.1	Power Spectrum of the Superposition of Two Light Beams	187
5.3.2	Cross-Spectral Purity and Reducibility	189

5.3.3	Laser Light Scattered by a Moving Diffuser	193
5.4	Propagation of Mutual Coherence	195
5.4.1	Solution Based on the Huygens–Fresnel Principle	196
5.4.2	Wave Equations Governing Propagation of Mutual Coherence	199
5.4.3	Propagation of Cross-Spectral Density	201
5.5	Limiting Forms of the Mutual Coherence Function	202
5.5.1	A Coherent Field	202
5.5.2	An Incoherent Field	205
5.6	The Van Cittert–Zernike Theorem	207
5.6.1	Mathematical Derivation	207
5.6.2	Discussion	210
5.6.3	An Example	211
5.6.4	A Generalized Van Cittert–Zernike Theorem	218
5.7	Diffraction of Partially Coherent Light by an Aperture	222
5.7.1	Effect of a Thin Transmitting Structure on Mutual Intensity	222
5.7.2	Calculation of the Observed Intensity Pattern	223
5.7.3	Discussion	226
6.	Some Problems Involving High-Order Coherence	237
6.1	Statistical Properties of the Integrated Intensity of Thermal or Pseudothermal Light	238
6.1.1	Mean and Variance of the Integrated Intensity	239
6.1.2	Approximate Form for the Probability Density Function of Integrated Intensity	244
6.1.3	Exact Solution for the Probability Density Function of Integrated Intensity	250
6.2	Statistical Properties of Mutual Intensity with Finite Measurement Time	256
6.2.1	Moments of the Real and Imaginary Parts of $\mathbf{J}_{12}(T)$	258
6.2.2	Statistics of the Modulus and Phase of $\mathbf{J}_{12}(T)$ for Long Integration Time and Small μ_{12}	263
6.2.3	Statistics of the Modulus and Phase of $\mathbf{J}_{12}(T)$ Under the Condition of High Signal-to-Noise Ratio	269
6.3	Classical Analysis of the Intensity Interferometer	271
6.3.1	Amplitude versus Intensity Interferometry	272
6.3.2	Ideal Output of the Intensity Interferometer	274
6.3.3	“Classical” or “Self” Noise at the Interferometer Output	277

7. Effects of Partial Coherence on Imaging Systems	286
7.1 Some Preliminary Considerations	287
7.1.1 Effects of a Thin Transmitting Object on Mutual Coherence	287
7.1.2 Time Delays Introduced by a Thin Lens	290
7.1.3 Focal-Plane-to-Focal-Plane Coherence Relationships	292
7.1.4 Object–Image Coherence Relations for a Single Thin Lens	296
7.1.5 Relationship Between Mutual Intensities in the Exit Pupil and the Image	300
7.2 Methods for Calculating Image Intensity	303
7.2.1 Integration over the Source	303
7.2.2 Representation of the Source by an Incident Mutual Intensity Function	307
7.2.3 The Four-Dimensional Linear Systems Approach	312
7.2.4 The Incoherent and Coherent Limits	320
7.3 Some Examples	324
7.3.1 The Image of Two Closely Spaced Points	324
7.3.2 The Image of a Sinusoidal Amplitude Object	328
7.4 Image Formation as an Interferometric Process	331
7.4.1 An Imaging System as an Interferometer	331
7.4.2 Gathering Image Information with Interferometers	335
7.4.3 The Importance of Phase Information	340
7.4.4 Phase Retrieval	343
7.5 The Speckle Effect in Coherent Imaging	347
7.5.1 The Origin and First-Order Statistics of Speckle	348
7.5.2 Ensemble Average Coherence	351
8. Imaging in the Presence of Randomly Inhomogeneous Media	361
8.1 Effects of Thin Random Screens on Image Quality	362
8.1.1 Assumptions and Simplifications	362
8.1.2 The Average Optical Transfer Function	364
8.1.3 The Average Point-Spread Function	366
8.2 Random Absorbing Screens	367
8.2.1 General Forms of the Average OTF and the Average PSF	367
8.2.2 A Specific Example	371
8.3 Random-Phase Screens	374
8.3.1 General Formulation	375

8.3.2	The Gaussian Random-Phase Screen	376
8.3.3	Limiting Forms for Average OTF and Average PSF for Large Phase Variance	381
8.4	Effects of an Extended Randomly Inhomogeneous Medium on Wave Propagation	384
8.4.1	Notation and Definitions	385
8.4.2	Atmospheric Model	388
8.4.3	Electromagnetic Wave Propagation Through the Inhomogeneous Atmosphere	393
8.4.4	The Log-Normal Distribution	399
8.5	The Long-Exposure OTF	402
8.5.1	Long-Exposure OTF in Terms of the Wave Structure Function	402
8.5.2	Near-Field Calculation of the Wave Structure Function	407
8.6	Generalizations of the Theory	414
8.6.1	Extension to Longer Propagation Paths—Amplitude and Phase Filter Functions	415
8.6.2	Effects of Smooth Variations of the Structure Constant C_n^2	427
8.6.3	The Atmospheric Coherence Diameter r_0	429
8.6.4	Structure Function for a Spherical Wave	432
8.7	The Short-Exposure OTF	433
8.7.1	Long versus Short Exposures	433
8.7.2	Calculation of the Average Short-Exposure OTF	436
8.8	Stellar Speckle Interferometry	441
8.8.1	Principle of the Method	442
8.8.2	Heuristic Analysis of the Method	446
8.8.3	A More Complete Analysis of Stellar Speckle Interferometry	450
8.8.4	Extensions	455
8.9	Generality of the Theoretical Results	457
9.	Fundamental Limits in Photoelectric Detection of Light	465
9.1	The Semiclassical Model for Photoelectric Detection	466
9.2	Effects of Stochastic Fluctuations of the Classical Intensity	468
9.2.1	Photocount Statistics for Well-Stabilized, Single-Mode Laser Radiation	470
9.2.2	Photocount Statistics for Polarized Thermal Radiation with a Counting Time Much Shorter Than the Coherence Time	472
9.2.3	Photocount Statistics for Polarized Thermal Light and an Arbitrary Counting Interval	475

9.2.4	Polarization Effects	477
9.2.5	Effects of Incomplete Spatial Coherence	479
9.3	The Degeneracy Parameter	481
9.3.1	Fluctuations of Photocounts	481
9.3.2	The Degeneracy Parameter for Blackbody Radiation	486
9.4	Noise Limitations of the Amplitude Interferometer at Low Light Levels	490
9.4.1	The Measurement System and the Quantities to Be Measured	491
9.4.2	Statistical Properties of the Count Vector	493
9.4.3	The Discrete Fourier Transform as an Estimation Tool	494
9.4.4	Accuracy of the Visibility and Phase Estimates	496
9.5	Noise Limitations of the Intensity Interferometer at Low Light Levels	501
9.5.1	The Counting Version of the Intensity Interferometer	502
9.5.2	The Expected Value of the Count-Fluctuation Product and Its Relationship to Fringe Visibility	503
9.5.3	The Signal-to-Noise Ratio Associated with the Visibility Estimate	506
9.6	Noise Limitations in Speckle Interferometry	510
9.6.1	A Continuous Model for the Detection Process	511
9.6.2	The Spectral Density of the Detected Imagery	512
9.6.3	Fluctuations of the Estimate of Image Spectral Density	517
9.6.4	Signal-to-Noise Ratio for Stellar Speckle Interferometry	519
9.6.5	Discussion of the Results	521
Appendix A. The Fourier Transform		528
A.1	Fourier Transform Definitions	528
A.2	Basic Properties of the Fourier Transform	529
A.3	Table of One-Dimensional Fourier Transforms	531
A.4	Table of Two-Dimensional Fourier Transform Pairs	532
Appendix B. Random Phasor Sums		533
Appendix C. Fourth-Order Moment of the Spectrum of a Detected Speckle Image		539
Index		543