

Contents

1.	Introduction	1
Part I. Tools From Mathematical Statistics		
2.	Statistical Description of Random Variables and Stochastic Processes	6
2.1	Statistical Description of Random Variables	6
2.1.1	Probability Distribution (PD)	6
2.1.2	Moments of a Random Variable	7
2.1.3	Moment-Generating Functions (mgf) of a Random Variable	9
2.1.4	Some Standard Random Variables	11
2.1.5	Transformation of a Random Variable	11
2.2	Statistical Description of a Set of Random Variables	11
2.2.1	Probability Distributions	11
2.2.2	Moments and Correlations	14
2.2.3	Moment-Generating Functions	16
2.2.4	An Example: A Set of Jointly Gaussian Random Variables	17
2.2.5	Transformation of Random Variables	18
2.3	Statistical Description of Complex Random Variables	20
2.3.1	The Complex Random Variable (CRV)	20
2.3.2	Circularly Symmetric Complex Random Variables	21
2.3.3	The Circularly Symmetric Gaussian CRV	22
2.3.4	A Set of Complex Random Variables	23
	A Set of Complex Gaussian Random Variables	24
2.4	Statistical Description of Stochastic Processes	25
2.4.1	Definitions	25
2.4.2	The Random Spectrum of a Stochastic Process. The Power Spectrum of a Stationary Stochastic Process	27
2.4.3	The Gaussian Process	29
2.4.4	Description of a Stochastic Process by the Coefficients of a Karhunen-Loëve Expansion	30
	The Karhunen-Loëve Basis for a Stationary Process with Lorentzian Spectrum	32
	The Karhunen-Loëve Basis for a Stationary Process with Rectangular Spectrum	33
2.4.5	Description of a Stochastic Process by a Differential Equation	34
2.5	Complex Stochastic Processes	38
2.5.1	Definitions	38
2.5.2	Karhunen-Loëve Expansion of a Complex Stochastic Process	40
2.6	Complex Representation of Bandpass Stochastic Processes	41
2.6.1	Complex Representation of a Real Bandpass Signal	41
	Complex Envelope (Amplitude) of a Bandpass Signal	42

2.6.2	Complex Representation of a Real Bandpass Stochastic Process	44
2.6.3	Complex Representation of a Stationary Real Bandpass Stochastic Process	46
2.6.4	Processes with Stationary Quadrature Components. Quasi-stationary Processes	49
2.6.5	Complex Representation of Gaussian Bandpass Stochastic Processes	49
2.6.6	Karhunen-Loeve Expansion of the Complex Envelope of a Bandpass Stochastic Process	50
2.7	A Short Review of Some Principles of Estimation and Detection Theory	52
2.7.1	Test of Hypotheses	52
	The Maximum-Likelihood (ML) Strategy	52
	Bayes Strategy	53
2.7.2	Parameter Estimation	54
	Maximum-Likelihood (ML) Estimation	54
	Bayes Estimation	54
	MMSE Nonlinear Fitting	55
3.	Point Processes	57
3.1	One-Dimensional Point Processes	57
3.2	Statistics of Times of Occurrence	59
3.2.1	Joint Probability Density of Multicoincidence	59
3.2.2	Joint Probability Density of Forward Recurrence Times	60
3.2.3	Joint Probability Density of Intervals Between Events	61
3.2.4	Joint Probability Density of the Number of Events and Their Instants of Occurrence in a Closed Interval	62
3.2.5	Generating Functional	62
3.3	Counting Statistics	63
	Triggered Counting	64
3.4	The Poisson Process	65
3.4.1	Definition	65
3.4.2	Statistics of Times	66
3.4.3	Counting Statistics	68
	Probabilities	68
	Moment-Generating Functions	69
	Moments	70
3.5	Doubly Stochastic Poisson Point Processes (DSP.PP)	72
3.5.1	Definitions	72
3.5.2	Counting Statistics	72
	Moment-Generating Functions	72
	Moments	73
	Probability Distribution	76
3.5.3	Statistics of Times	77
3.6	Appendix: The Poisson Transform	79
3.6.1	Definition and Properties	79
3.6.2	Inversion of the Poisson Transform	83
	Method I	83
	Method II	83
	Method III	84
Part II. Theory		
4.	The Optical Field: A Stochastic Vector Field or, Classical Theory of Optical Coherence	86

4.1	Classical Statistical Description of Light	89
4.1.1	The Classical Description of an Electromagnetic Field .	89
4.1.2	The Statistical Description of Light	93
The Joint Probability Densities and the Correlation	Functions (Coherence Function)	93
Description in the Temporal-Frequency Domain	95	
Normalization of the Coherence Functions. The Degree of	Coherence of Light	96
Factorization of the Temporal and Spatial Dependence of	the Coherence Function: Cross-Spectral Purity	100
Coherence Time and Coherence Area	101	
The Light Intensity: A Real Stochastic Process	102	
4.1.3	Statistical Description of Light Propagation in a	
Linear Optical System	104	
Diffraction of Spatially Incoherent Light	106	
Diffraction of Partially Coherent Light from Two Pin-	holes. Young's Interference Experiment	108
Effect of Propagation on the Cross-Spectral Purity	110	
Michelson Interferometer	113	
4.2	Statistical Properties of some Special Models of Optical	
Fields	114	
4.2.1	Polarized Thermal Light	114
Intensity Fluctuations	116	
4.2.2	Partially Polarized Thermal Light	120
Intensity Fluctuations	122	
Fluctuations of the Total Intensity	123	
4.2.3	Polarized Superposition of Coherent and Thermal Light .	125
Intensity Fluctuations	126	
4.2.4	Mixture of Coherent Light and Partially Polarized	
Thermal Light	131	
4.2.5	Quasi-Stationary Gaussian Light	132
Statistical Properties of the Field	132	
Statistical Properties of the Intensity	133	
Moment-Generating Functions	133	
Probability Densities	134	
4.2.6	Transient Thermal Light	135
4.2.7	Van der Pol's Nonlinear-Oscillator Classical Model	
of Laser Light	137	
Intensity Fluctuations	141	
Field Correlation	143	
Intensity Correlation Function	144	
4.2.8	The Sum of a Small Number of Independent Modes of Light	145
Joint Statistics	150	
Number Fluctuations	151	
4.2.9	Phase-Fluctuating (or Diffused) Light	152
Phase-Fluctuating Field Mixed with a Coherent Field	154	
Phase-Fluctuating Light after Propagation Through an		
Optical System. The Phenomenon of Speckle	156	
5.	Photoelectron Events: A Doubly Stochastic Poisson Process or Theory	
of Photoelectron Statistics	160	
5.1	The Photoelectric Detection of Light	161
5.1.1	Semiclassical Derivation of the Photodetection Equation	161
5.1.2	Photoelectrons versus Photons	165
5.2	Single-Fold Photoelectron Statistics of some Special Optical	
Fields	166	
5.2.1	Coherent Light	167

5.2.2	Linearly Polarized Thermal Light	167
	Short Sampling Time, Small Detector $T \ll \tau_c$, $A \ll A_c$..	167
	Arbitrary Sampling Time, Small Detector $A \ll A_c$	171
	Arbitrary Sampling Time and Arbitrary Detector Area.	
	Cross-Spectrally Pure Light	189
	Approximate Statistics for Light with an Arbitrary Spec-	
	trum. Arbitrary T/τ_c and A/A_c	193
	Numerical Techniques	197
5.2.3	Partially Polarized Thermal Light	198
	The Limit $T \ll \tau_c$	200
	Limit $T \gg \tau_c$	201
	Partially Polarized Thermal Light with Lorentzian Spec-	
	trum	202
5.2.4	Mixture of Polarized Coherent and Polarized Thermal	
	Light	203
	$T \ll \tau_c$, $A \ll A_c$, $\Delta\omega T \ll 1$	204
	Arbitrary T/τ_c and $\Delta\omega T$, $A \ll A_c$	206
	Limit $T \ll \tau_c$, $A \ll A_c$, Arbitrary $\Delta\omega T$, Constant Coherent	
	Component	211
	Limit $T \gg \tau_c$, $A \ll A_c$, Arbitrary $\Delta\omega T$, Constant Coherent	
	Component	213
	The Thermal Part has a Lorentzian Spectrum	215
	Effect of the Detector Area	218
	The Approximate Formula	220
5.2.5	Mixture of Coherent Light and Partially Polarized	
	Thermal Light	221
	Limit of $T \ll \tau_c$; $A \ll A_c$; $T_{\Delta\omega} \ll 1$	222
	N-Modes	222
5.2.6	Quasi-Stationary Gaussian Light	223
	Real Amplitude	223
	General Complex Amplitude	227
5.2.7	Transient Thermal Light	227
5.2.8	Laser Light Described by a Van der Pol Oscillator Model	229
	Statistics of Times	230
5.2.9	Modulated Light Beams	231
	Coherent Light Modulated by Thermal Noise	234
	Coherent Light Modulated by Real Gaussian Noise	234
	Thermal Light Modulated by Thermal Noise (Gaussian-	
	Gaussian Scattering)	234
	Thermal Light Whose Intensity is Modulated by Real	
	Gaussian Noise	236
	Intensity Modulation with a Periodic Signal Unsynchron-	
	ized with Sampling	238
	Log-Normally Modulated Light	242
5.3	Multifold Photoelectron Statistics	249
5.3.1	Polarized Thermal Light	250
	The Limit $T \ll \tau_c$ and $A \ll A_c$	250
	Single Small Detector ($A \ll A_c$), Arbitrary Sampling	
	Time	254
	Single Detector of Arbitrary Area. Arbitrary Sampling	
	Time	259
	Several Photodetectors Simultaneously Counting. Cross-	
	Spectrally Pure Light	261
	An Approximate Formula	263
	Statistics of Times. Probability Density of Multicoin-	
	cidence PDC	263
5.3.2	Mixture of Coherent and Polarized Thermal Light	268
	The Limit $T \ll \tau_c$, $A \ll A_c$, and $T_{\Delta\omega} \ll 1$	268
	Arbitrary T/τ_c , A/A_c , and $T_{\Delta\omega}$	269

5.4 Nonideal Effects in Photodetectors	271
5.4.1 Dark Current	272
5.4.2 Dead-Time Effect	272
The Moments	275
Joint Probability Distributions	278
5.4.3 Photoelectric-Current Relaxation and Photomultiplier-Gain Fluctuations	279
Part III. Applications	
6. Applications to Optical Communication	284
6.1 Classification of Optical Communication Systems	286
6.2 Estimation of Optical Signals. Direct Detection	288
6.2.1 Estimation of the Intensity of a Stationary Optical Field	289
Coherent Light	289
Thermal Light	289
Coherent Light in Thermal Background	291
Coherent Light in Thermal Background of Unknown Intensity	293
Thermal Light in Thermal Background of Unknown Intensity	294
Separation of the Intensities of a Mixture of Two Optical Fields with Different Correlation-Time Scales ..	296
6.2.2 Estimation of an Optical Signal with a Time-Varying Intensity	297
Coherent Signal. Intensity Modulation (IM)	297
Coherent Signal in Thermal Background	299
Estimation of Parameters of an Intensity Distribution ..	300
6.3 Estimation of Optical Signals. Heterodyne Detection.....	302
6.3.1 Estimation of a Coherent Time-Varying Optical Signal AM, IM, FM, and PM Systems	302
Effect of the Detector Area. The Problem of Alignment ..	304
6.3.2 Homodyne Estimation of the Intensity of a Stationary Thermal Optical Signal in a Thermal Background	308
6.4 Detection of Optical Signals. Digital Communication Systems ..	312
6.4.1 Detection of a Coherent Signal in a Wide-Band Thermal Background	313
Pulse-Gated Binary Modulation (PGBM). Detection of a Radar Signal	314
Pulse-Delay Binary Modulation (PDBM). Binary PPM	316
Binary Polarization Modulation (BPLM)	318
Pulse-Position Modulation (PPM)	319
6.4.2 Detection of a Coherent Signal Corrupted by Thermal Background of Arbitrary Bandwidth. Arbitrary Area of Detector	321
Pulse-Gated Binary Modulation (PGBM). Detection of a Radar Signal	322
Pulse-Position Modulation (PPM), Pulse-Delay Binary Modulation (PDBM), Pulse-Polarization Modulation (BPLM)	324
6.4.3 Detection of a Fluctuating Signal Corrupted by Thermal Background	326
6.4.4 Detection in the Presence of Atmospheric Scintillation	327
Pulse-Gated Binary Modulation (PGBM). Detection of a Coherent Radar Signal	328
Pulse-Position Modulation (PPM)	332

Effect of Diversity on the Performance of a Radar-Signal Detector. Array Detectors	333
6.4.5 Heterodyne Detection	336
PGBM. Detection of a Radar Signal	336
Phase-Shift Keying (PSK)	336
Detection of a Fluctuating Radar Signal	337
6.5 Inference Based on Instants of Occurrence of Photoelectrons ..	339
6.5.1 Estimation Problems	339
Parameters of a Coherent Signal	339
Parameters of a Thermal Signal	340
Estimation of Time-Varying Random Parameters of an Optical Signal	342
6.5.2 Detection Problems	345
Coherent Signals	345
Thermal Signals	346
6.6 Concluding Remarks	347
7. Applications to Spectroscopy	348
7.1 Estimation of the Spectrum from Measurement of the Autocorrelation of Photoelectron-Counting Fluctuations	350
7.1.1 Autocorrelation Function	350
Thermal Light	351
Mixture of Thermal and Coherent Light	352
Mixture of Coherent Light and Light with Unspecified Statistics	353
Sum of N Independent Components of Light	354
Coherent Light Modulated by Gaussian Noise	354
7.1.2 Measurement of the Autocorrelation Function	354
Software Correlator	355
Hardware Correlator	356
Sequential-Processing Correlator	357
7.1.3 Normalized Autocorrelation Function	358
7.1.4 Clipped Correlation	359
Thermal Light	363
Mixture of Coherent and Thermal Light	365
Sum of N Independent Components of Light	367
Coherent Light Modulated by Gaussian Noise	368
Clipped Digital Correlator	368
7.1.5 Complementary Clipping	369
7.1.6 Randomly Clipped Autocorrelation	371
7.1.7 Scaled Autocorrelation	373
7.1.8 Statistical Accuracy of Estimating the Autocorrelation function	375
Full Autocorrelation Function	375
Normalized Full Correlation	381
Clipped Autocorrelation Function	386
7.1.9 Accuracy of Estimating Unknown Parameters of a Given Spectral Profile	388
7.1.10 Summary	394
7.2 Estimation of Spectral Parameters Based on Measurement of Probability Distributions	395
7.2.1 Probability of Coincidence	395
Multichannel Coincidence.....	396
7.2.2 Time-Interval Probability. Pulse-Separation Technique ..	396
The Statistical Accuracy	398
Measurement of Spectral Parameters	399

7.2.3 Single-Photoelectron-Counting Probability	400
7.2.4 Joint-Photoelectron-Counting Probability	403
7.2.5 Instants of Occurrence of a Realization of Photoelectron Events	404
7.3 Single-Photoelectron-Decay Spectroscopy	405
7.3.1 Coherent Light	408
Spectrometer I	408
Spectrometer II	410
7.3.2 Effect of Light Coherence	412
7.4 Estimation of the Spatial Spectrum (the Spatial Coherence Function)	414
7.4.1 The Digital Cross Correlator	417
7.4.2 Statistical Accuracy	417
References.....	421
Subject Index.....	433