

UNIVERSITY OF ILLINOIS  
AT URBANA-CHAMPAIGN

# Frequency domain analysis of linear circuits using synchronous detection

**Physics 401, Spring 2013**  
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illinois.edu

# Outline

- 1. Fourier transform. Discrete Fourier transform. Some properties.**
- 2. Time domain and Frequency domain representation of the data.**
- 3. Frequency domain spectroscopy (FDS)**
- 4. Lock-in amplifiers**
- 5. Practical application of lock-in's in FDS**
- 6. Taking data and simple data analysis using OriginPro.**



in 1822, Jean Baptiste Fourier developed the theory that shows that any real waveform can be represented by the sum of sinusoidal waves.

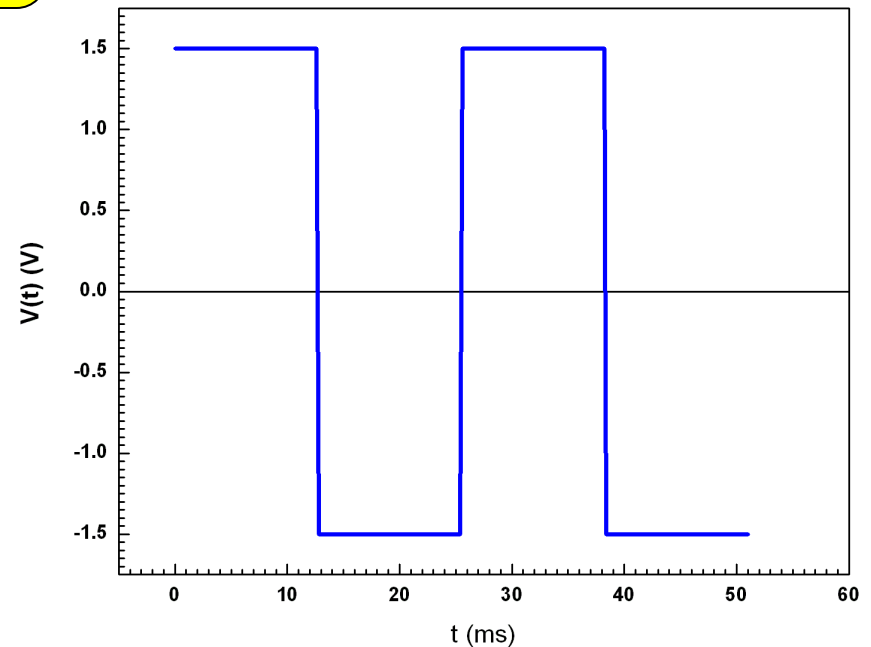


**Jean Baptiste Joseph  
Fourier  
(1768 – 1830)**

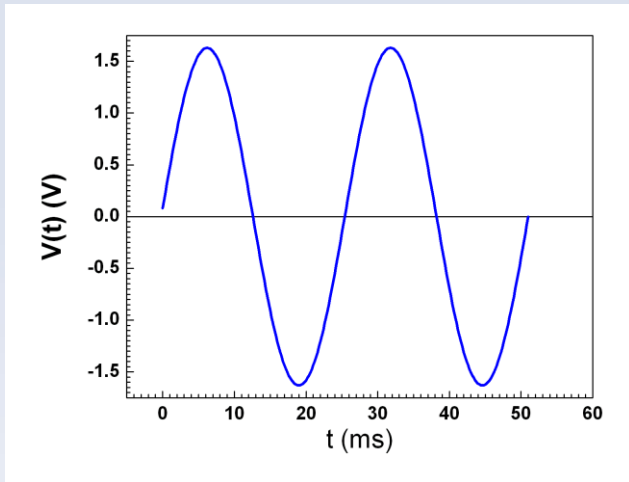


Let us try to create the square wave as a sum of sine waves of different frequencies

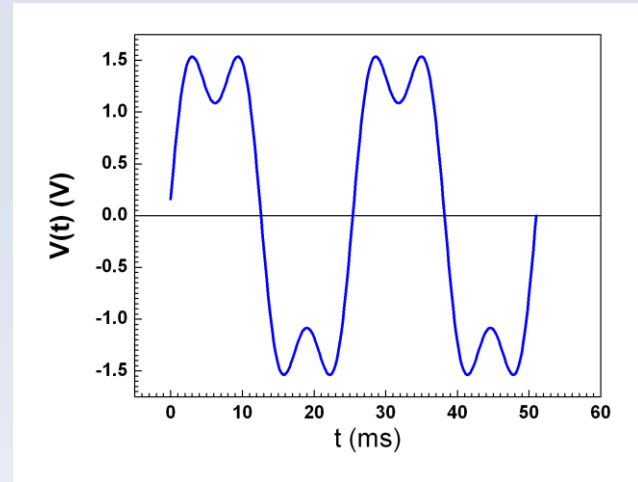
**Square wave.  
 $F=40\text{Hz}$ ,  $A=1.5\text{V}$**



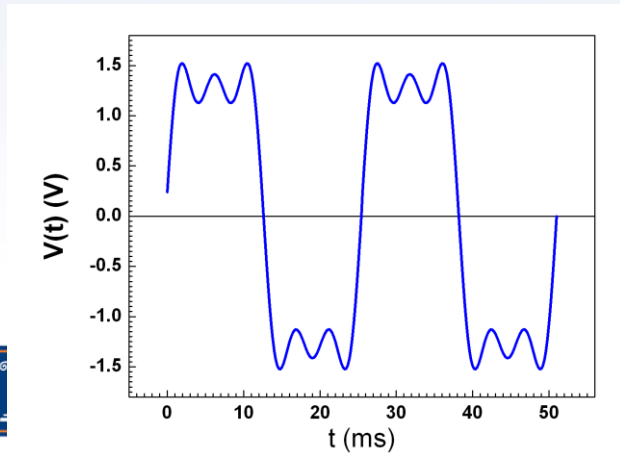
$$A_1 \sin(2\pi\omega t)$$



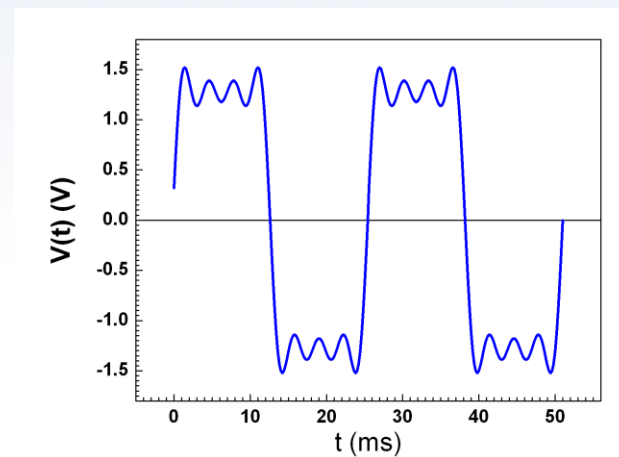
$$A_1 \sin(2\pi\omega t) + A_3 \sin(2\pi 3\omega t + \varphi_3)$$



$$A_1 \sin(2\pi\omega t) + A_3 \sin(2\pi 3\omega t + \varphi_3) + A_5 \sin(2\pi 5\omega t + \varphi_5)$$



$$A_1 \sin(2\pi\omega t) + A_3 \sin(2\pi 3\omega t + \varphi_3) + A_5 \sin(2\pi 5\omega t + \varphi_5) + A_7 \sin(2\pi 7\omega t + \varphi_7)$$



# Discrete Fourier Transform

The continuous Fourier transformation of the signal  $h(t)$  can be written as:

$$H(f) = \int_{-\infty}^{+\infty} h(t) e^{2\pi j f t} dt; \quad j = \sqrt{-1}$$

$H(f)$  represents in frequency domain mode the time domain signal  $h(t)$

Equation for inverse Fourier transform gives the correspondence of the infinite continuous frequency spectra to the corresponding time domain signal.

$$h(t) = \int_{-\infty}^{+\infty} H(f) e^{-2\pi j f t} df$$

In real life we working with discrete representation of the time domain signal recorded during a finite time.

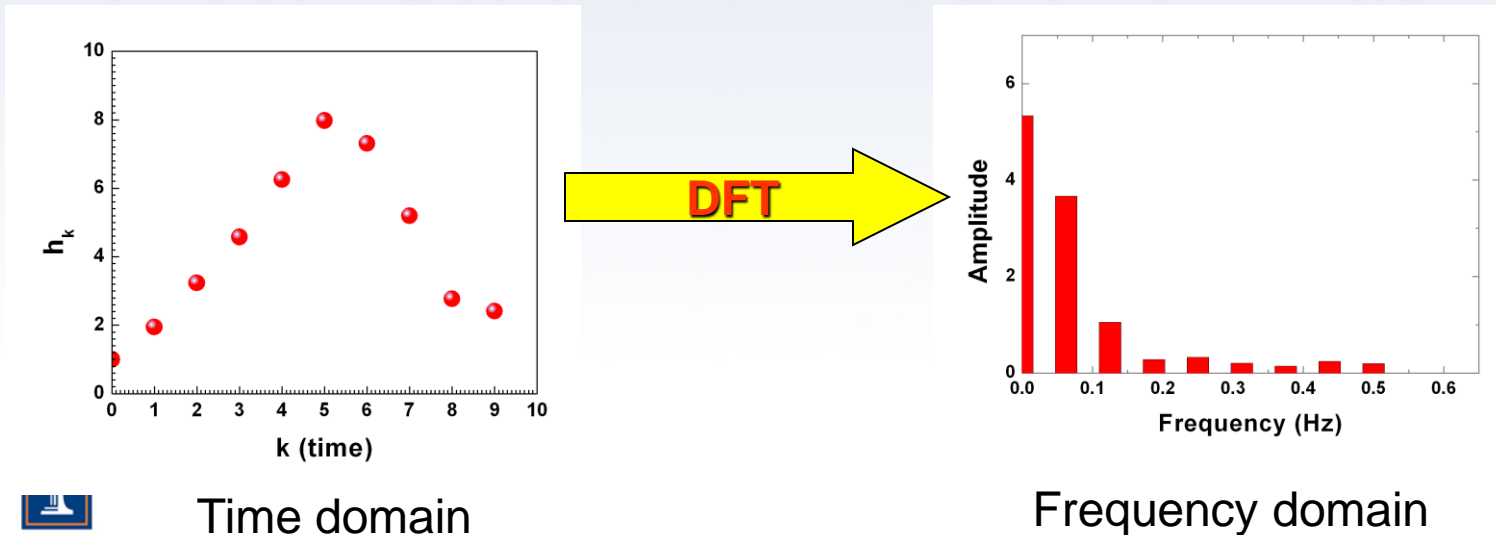


# Discrete Fourier Transform

It comes out that in practice more useful is the representation the frequency domain pattern of the time domain signal  $h_k$  as sum of the frequency harmonic calculated as:

$$H_n(k) \cong \frac{1}{N} \sum_{k=0}^{N-1} h_k e^{j2\pi kn/N} \quad \text{and} \quad h_k \cong \frac{1}{N} \sum_{n=0}^{N-1} H_n(k) e^{j2\pi kn/N}$$

**N** – number of collected points



Time domain

Frequency domain

# Discrete Fourier Transform

For periodic signals with period  $T_0$ :

$$F(t) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(\frac{2\pi nt}{T_0}\right) + \sum_{n=1}^{\infty} b_n \sin\left(\frac{2\pi nt}{T_0}\right)$$

$$a_n = \frac{2}{T_0} \int_0^{T_0} F(t) \cos\left(\frac{2\pi nt}{T_0}\right) dt; \quad b_n = \frac{2}{T_0} \int_0^{T_0} F(t) \sin\left(\frac{2\pi nt}{T_0}\right) dt;$$

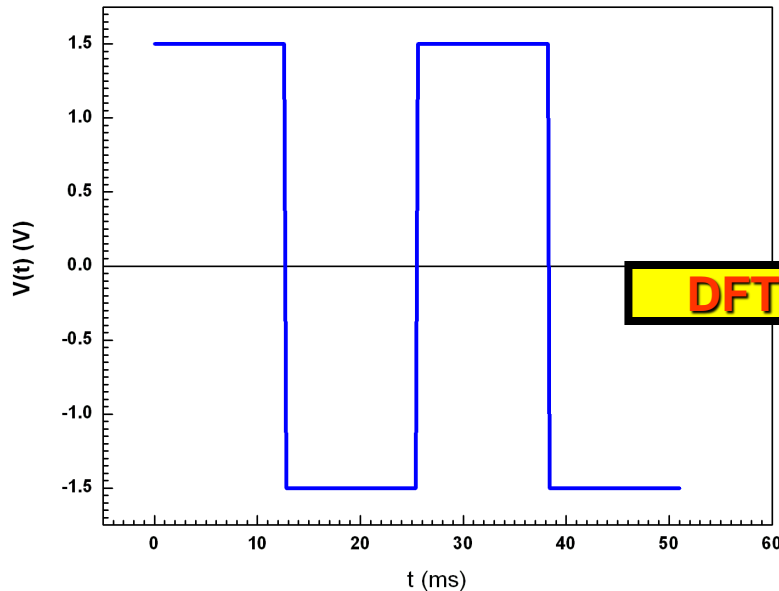
$$a_0 = \frac{2}{T_0} \int_0^{T_0} F(t) dt;$$



# Discrete Fourier Transform

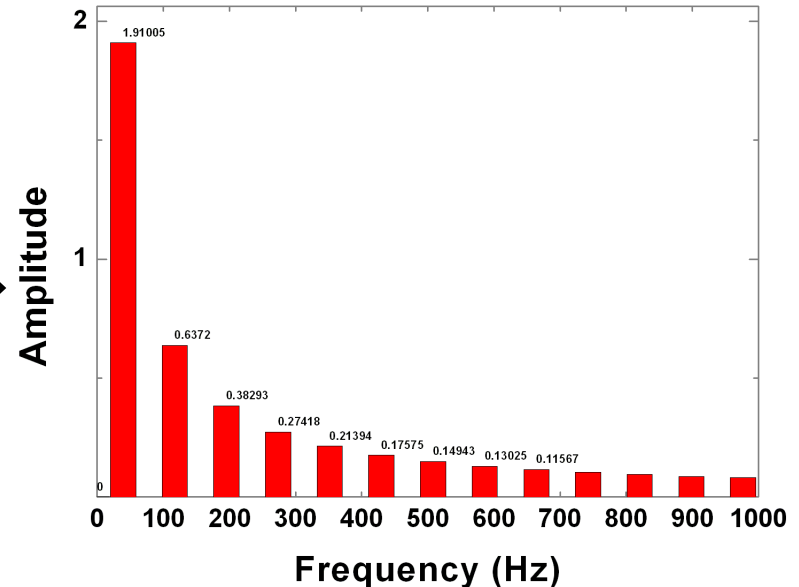
Now how we can find the amplitudes of the harmonics to compose the square wave signal from sine waves of different frequencies.

Time domain signal



DFT

Frequency domain

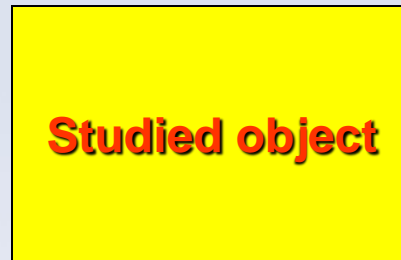
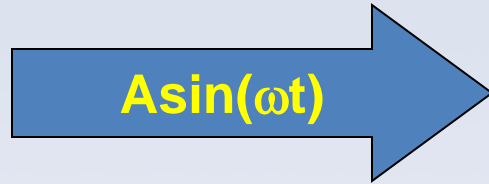


Decomposition the signal into the sine wave harmonics. The only modulus's of the harmonics amplitudes are presented in this picture.

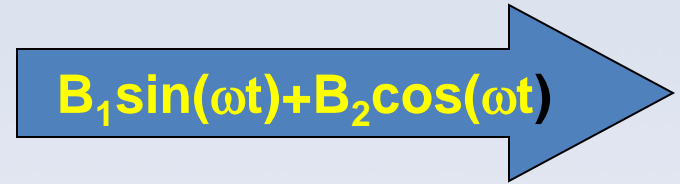


# Frequency Domain Spectroscopy (linear system)

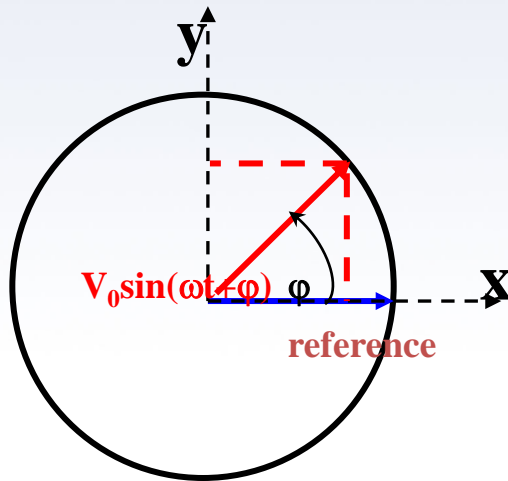
Applied test signal



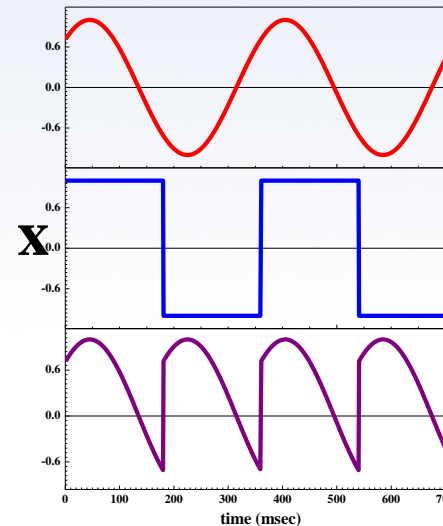
Response of the studied system



We applying the sine wave signal to tested object and measuring the response. Varying the frequency we can study the frequency properties of the system

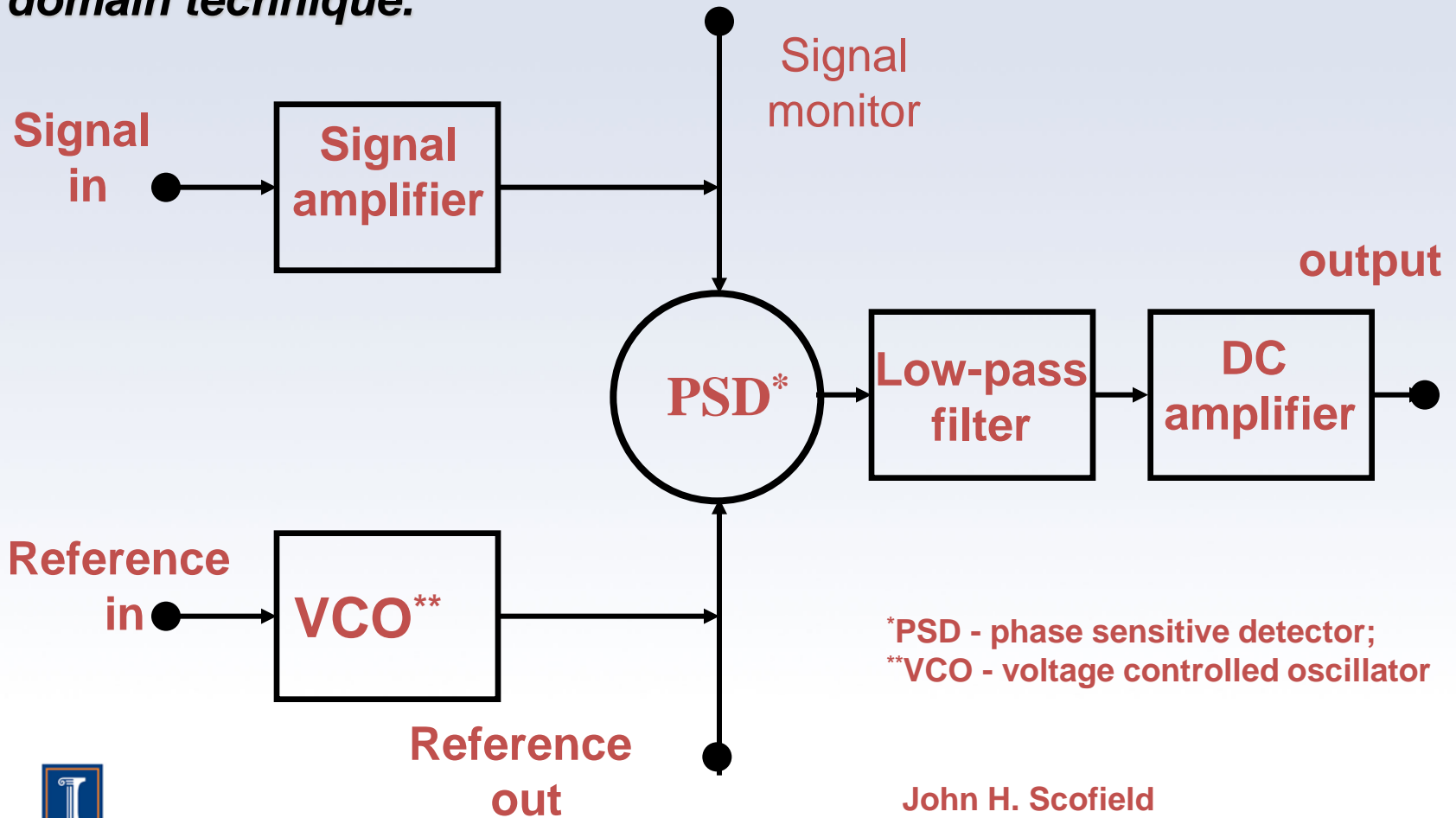


$$V_{in} = \sin(\omega t + \pi/4)$$



# Lock-in amplifier

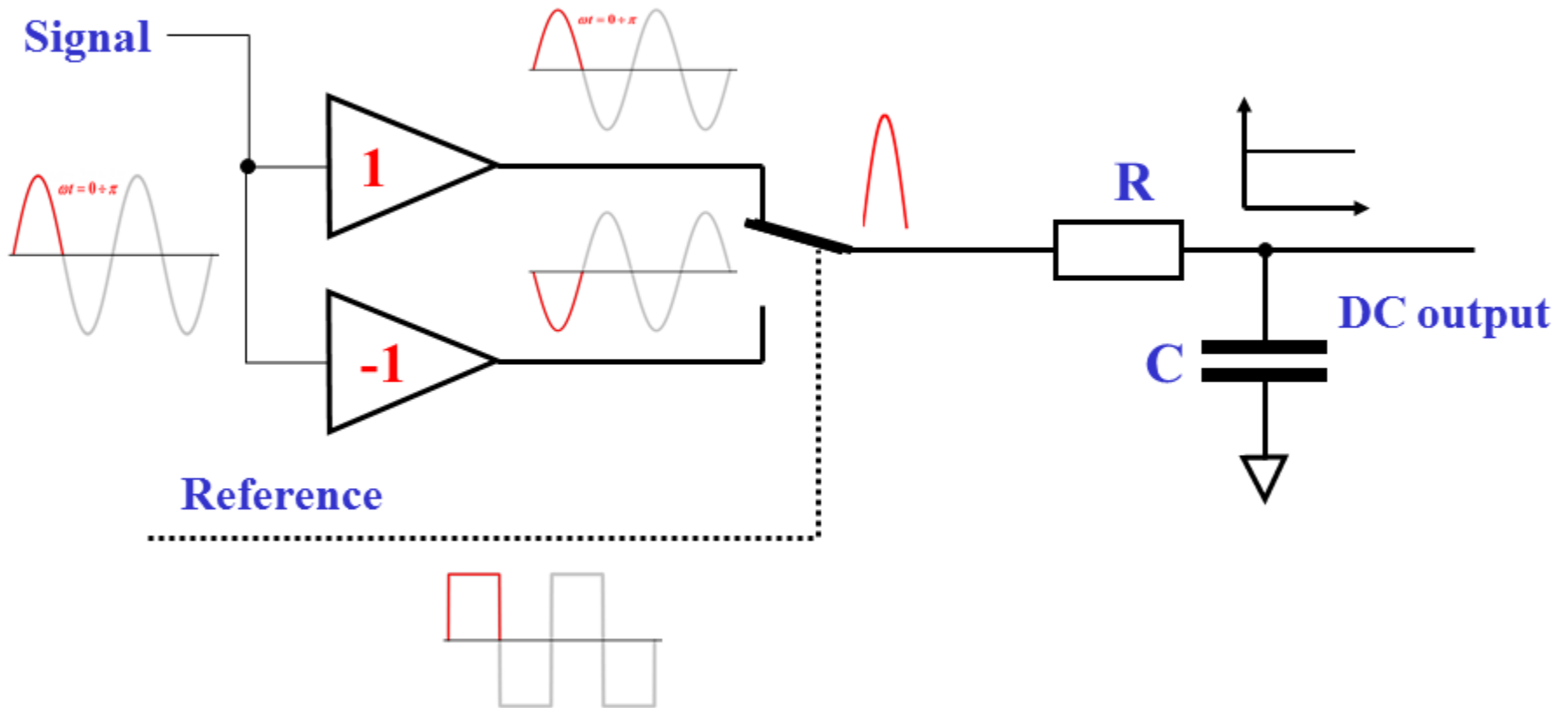
*Now about the most powerful tool which can be used in frequency domain technique.*



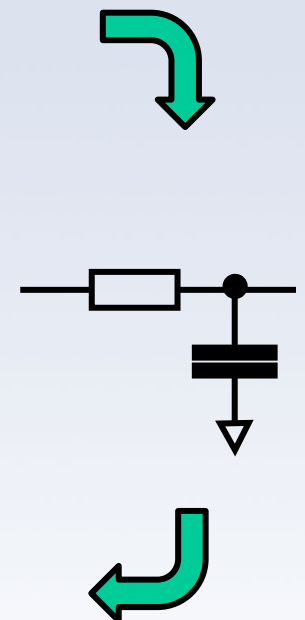
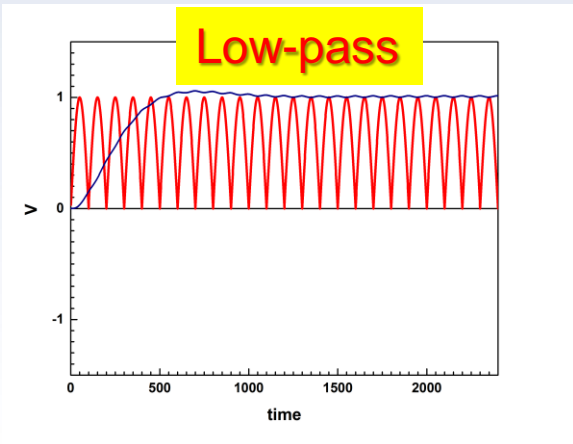
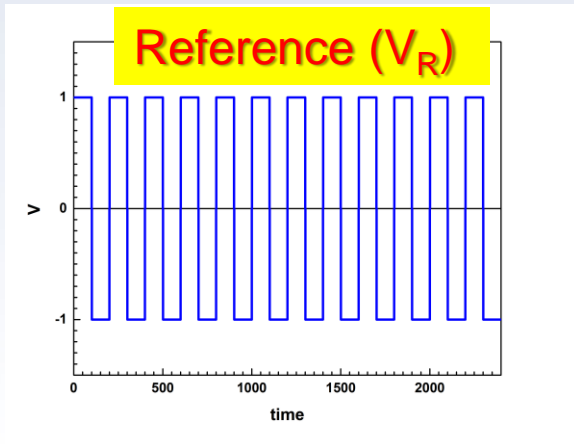
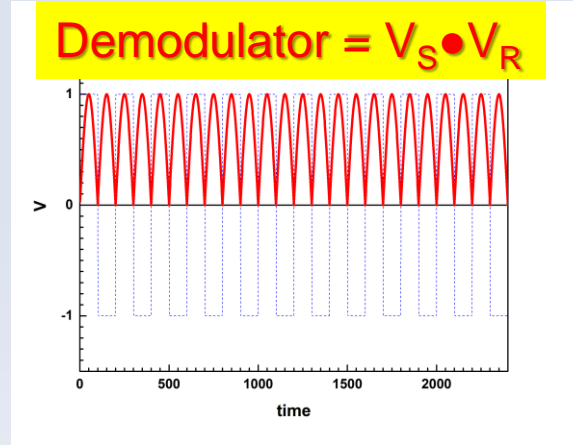
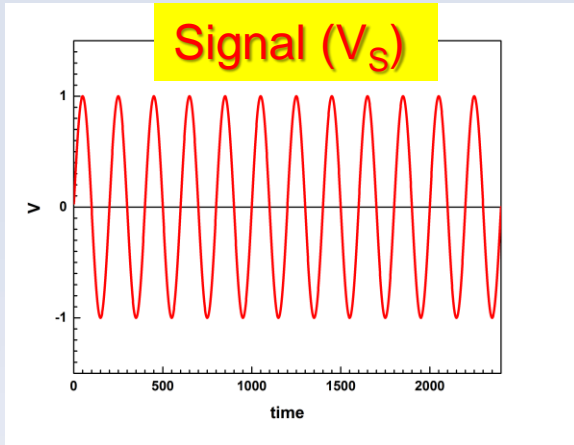
\*PSD - phase sensitive detector;  
\*\*VCO - voltage controlled oscillator



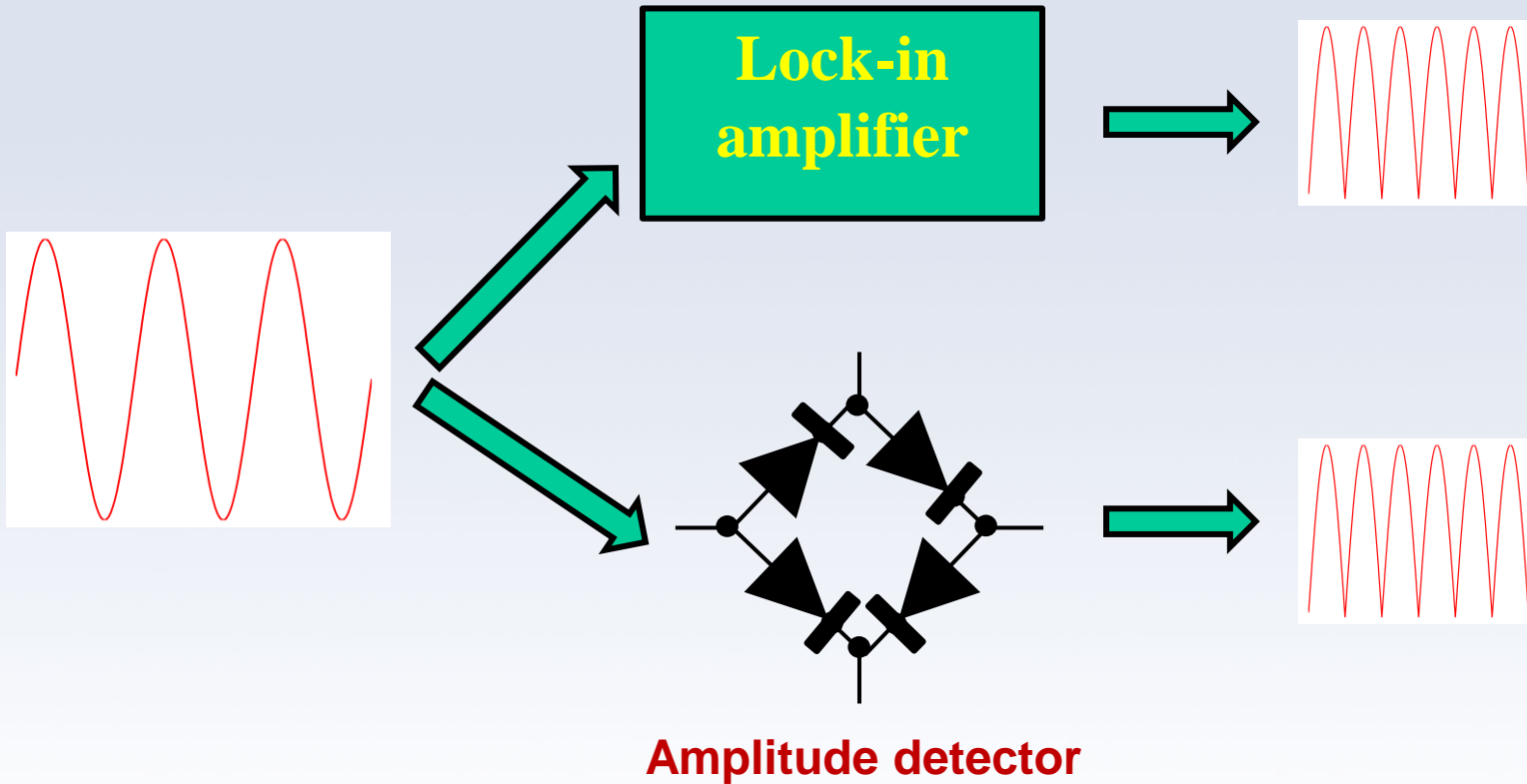
# Lock-in amplifier. How it works.



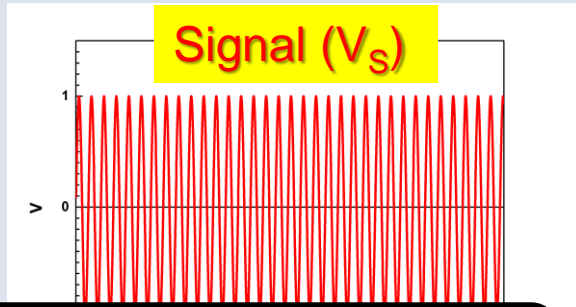
# Lock-in amplifier. How it works.



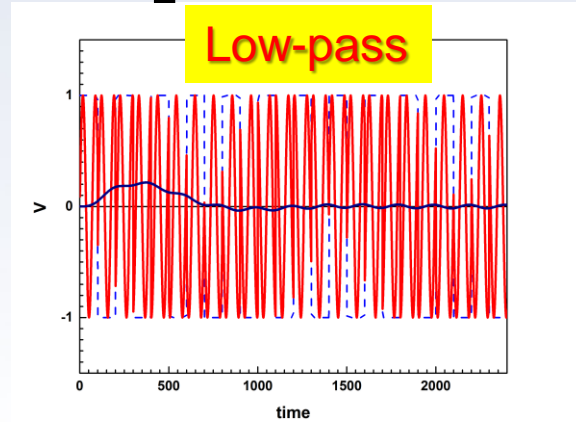
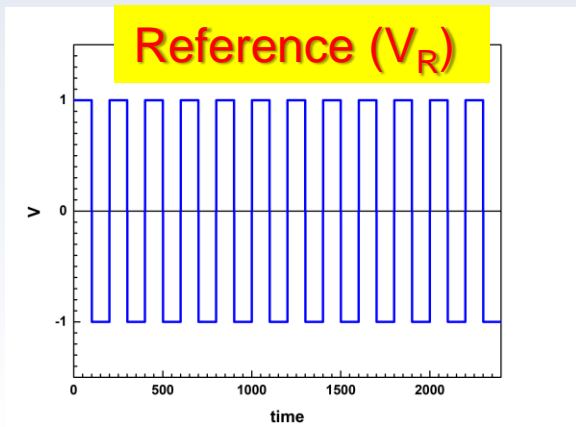
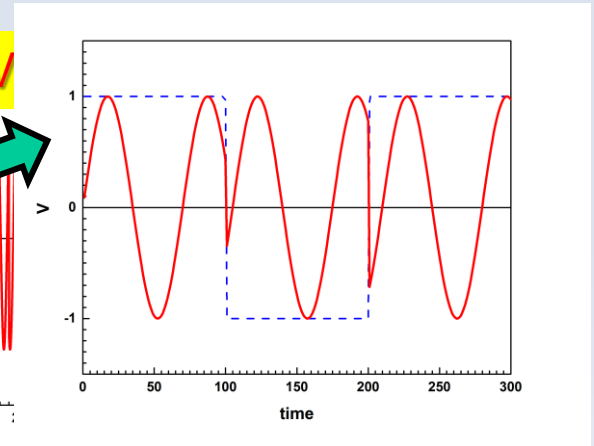
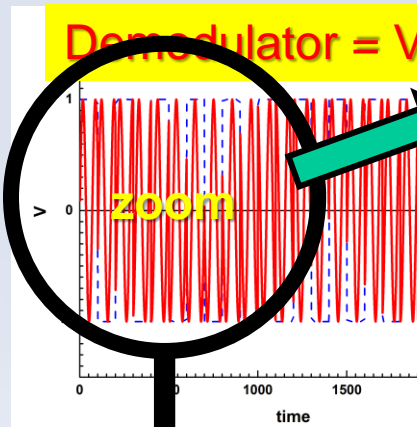
# Why lock-in amplifier?



# Lock-in amplifier: $f_s \neq f_r$



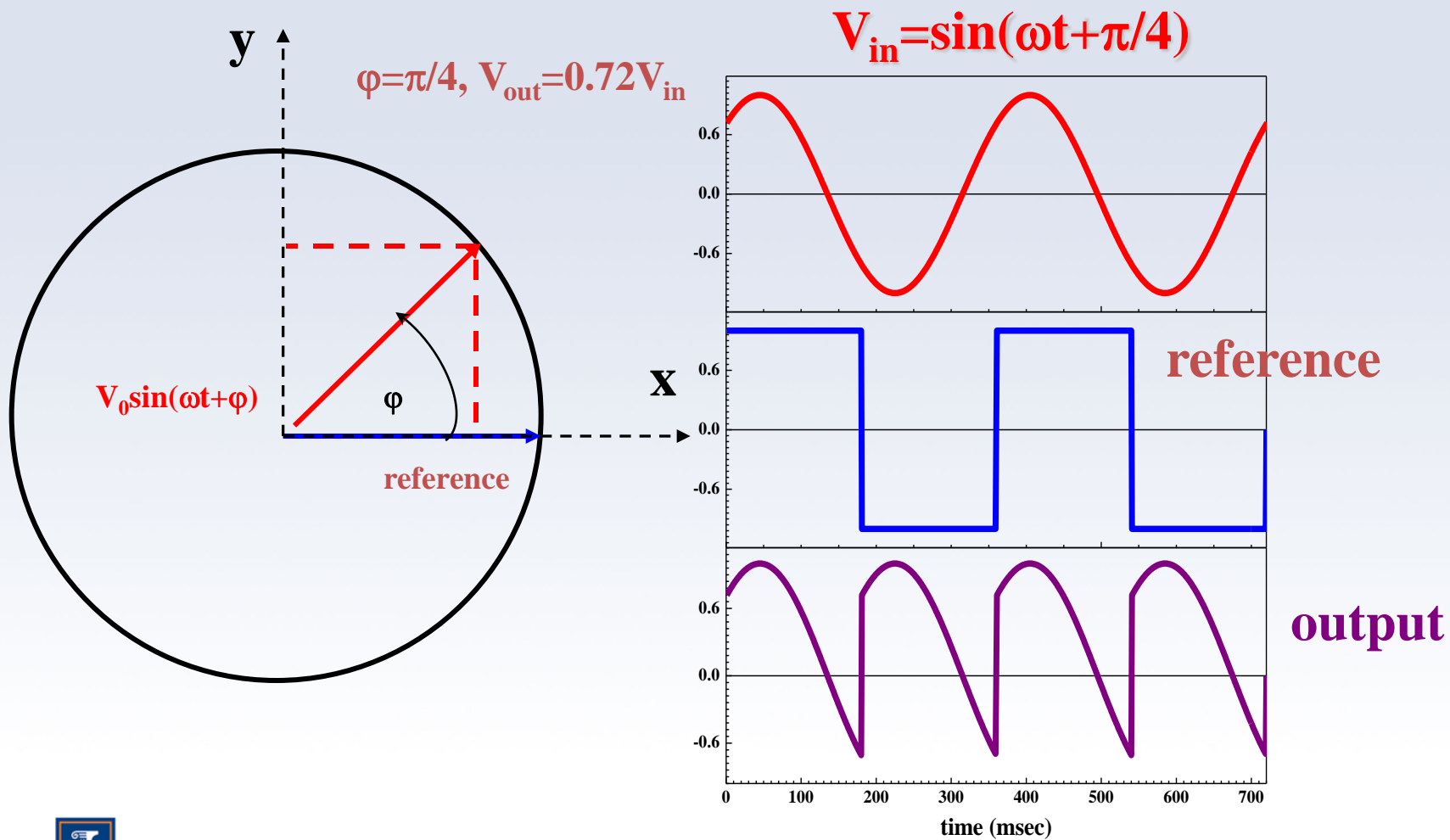
$f_{REF} \neq f_{SIGNAL}$



$V_{OUT} \rightarrow 0$

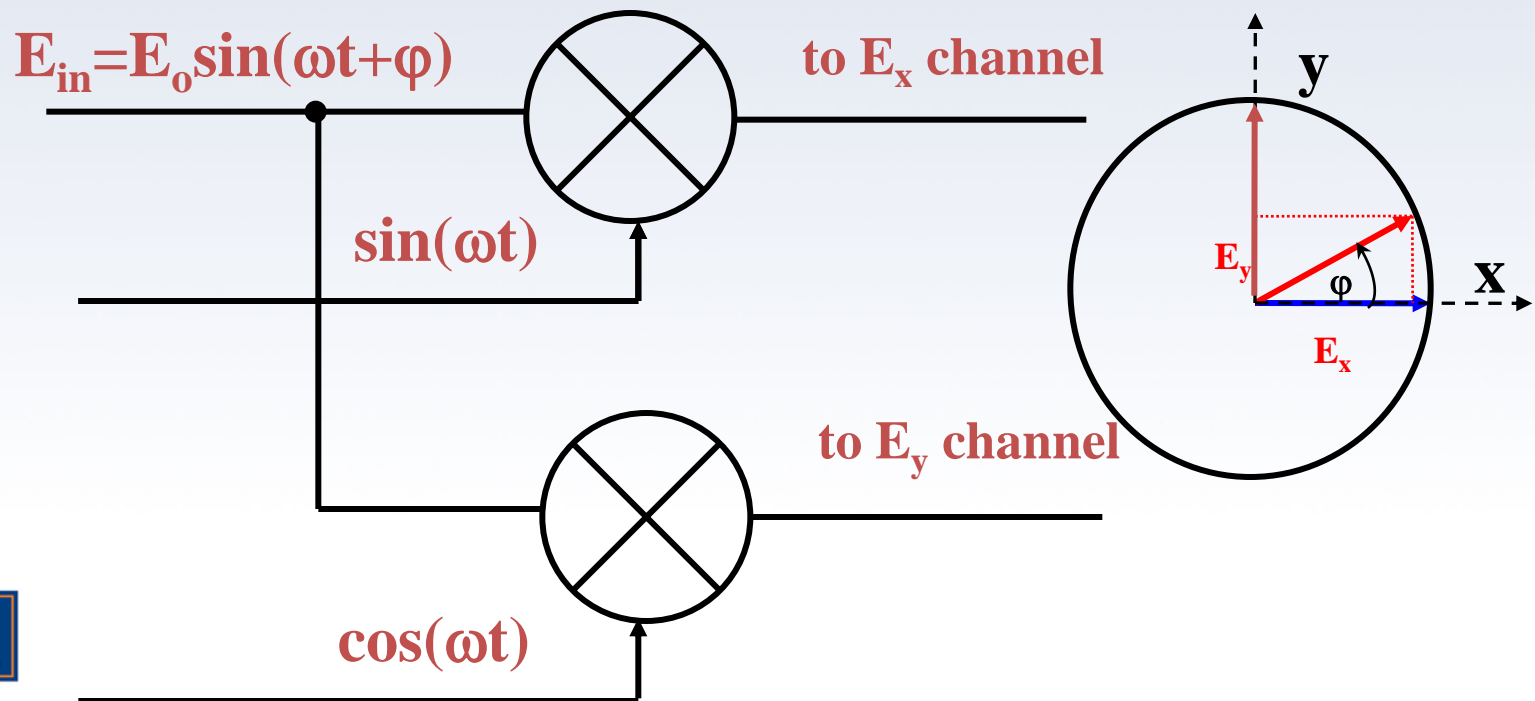


# Lock-in amplifier. Phase shift.

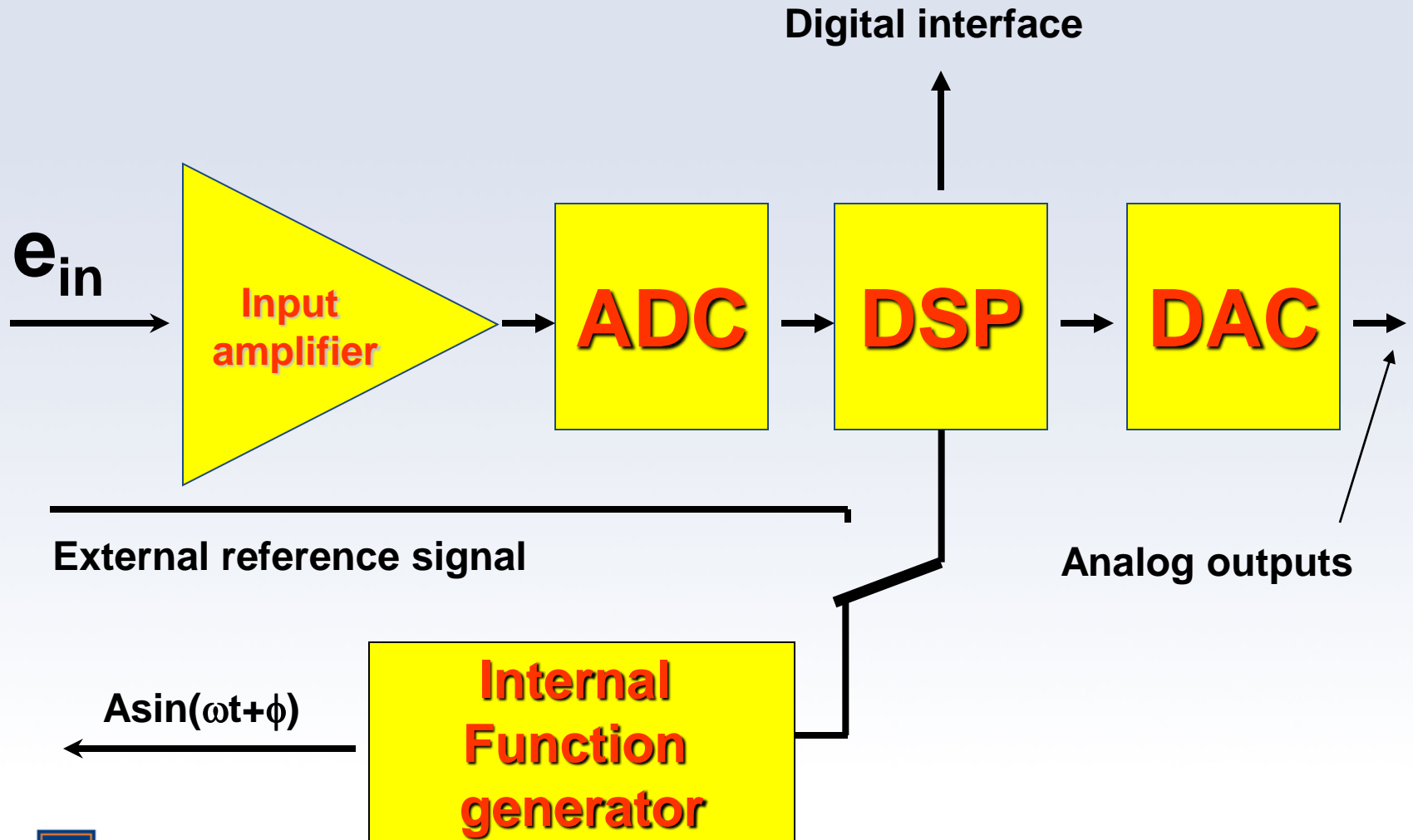


# Lock-in amplifier. Two channels demodulation.

In many scientific applications it is a great advantage to measure both components ( $E_x$ ,  $E_y$ ) of the input signal. We can use two lock-ins to do this or we can measure these value in two steps providing the phase shift of reference signal 0 and  $\pi/2$ . Much better solution is to use the lock-in amplifier equipped by two demodulators.



# Digital Lock-in amplifier

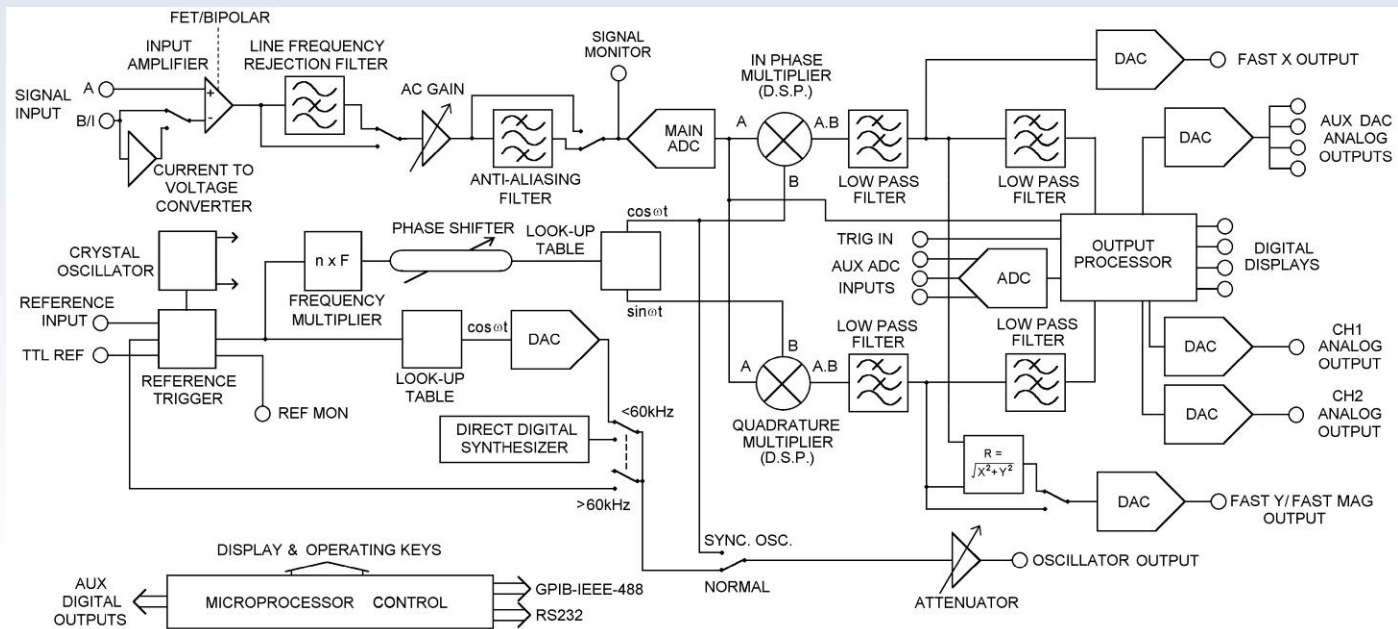


# Digital Lock-in amplifier



Digital lock-in SR830

[Lock-in demo](#)



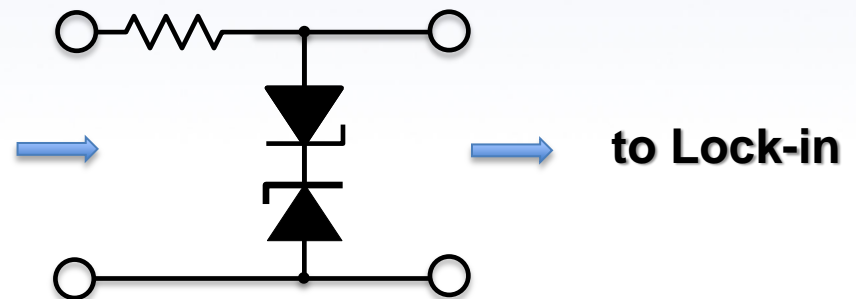
# Digital Lock-in amplifier. SR830.



**input**      **sensitivity**      **Channel 1**      **Channel 2**      **Sine out**

**time constant**

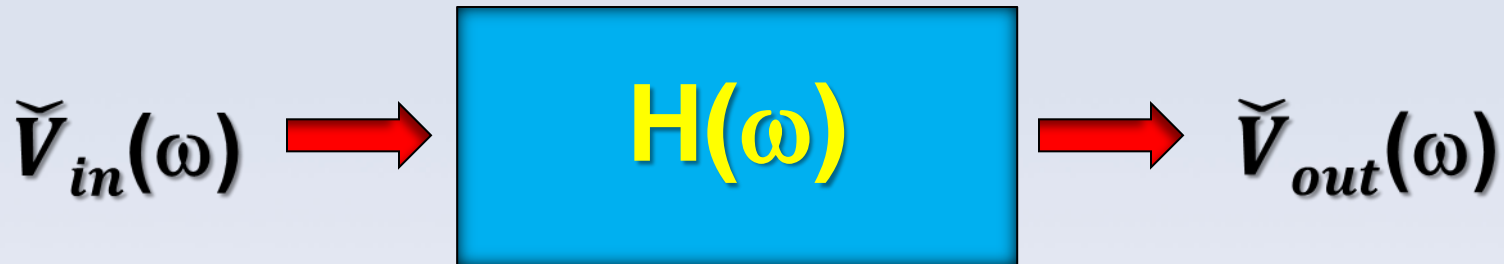
Measured signal



**Input protecting circuit**



# Experiments. Investigating the frequency response of circuit.



Frequency domain representation of the system

Response function  $\rightarrow \check{H}(\omega) = \frac{\check{V}_{out}}{\check{V}_{in}}$

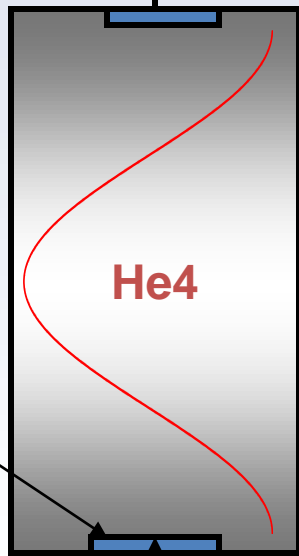
Linear engineering systems are those that can be modeled by linear differential equations.



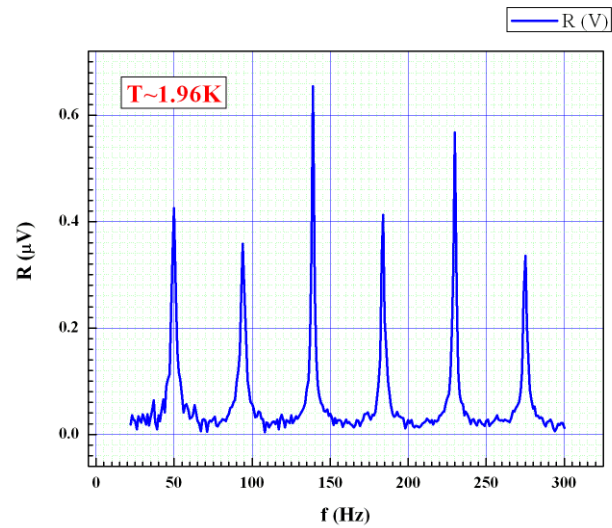
# Typical application of the lock-in amplifier



Receiver



Transmitter  
(heater)

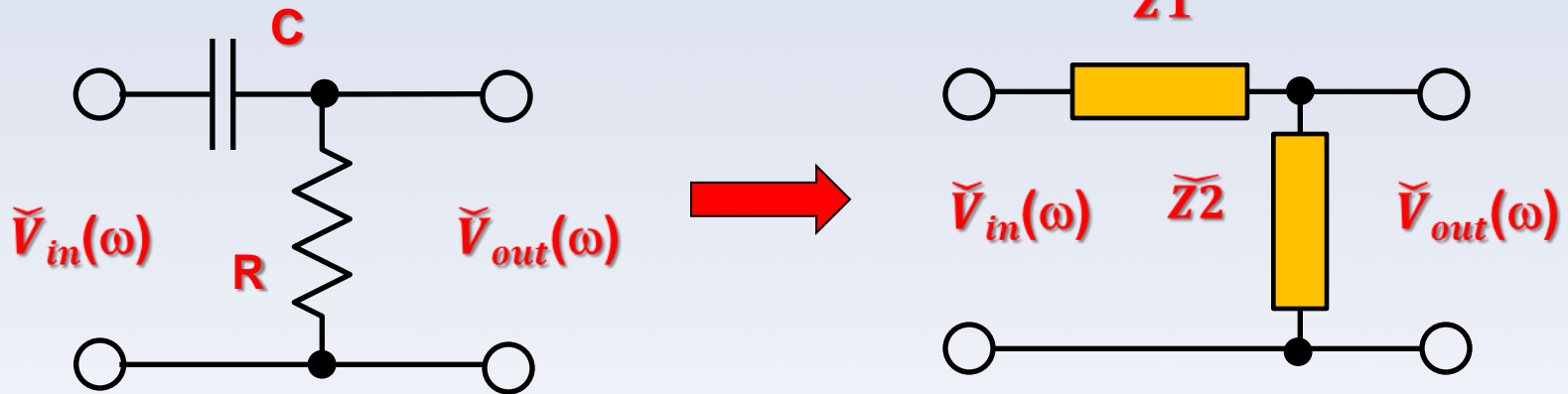


AC drive signal



# Experiments. Calculation of the response function in frequency domain mode.

## Example 1. High-pass filter.

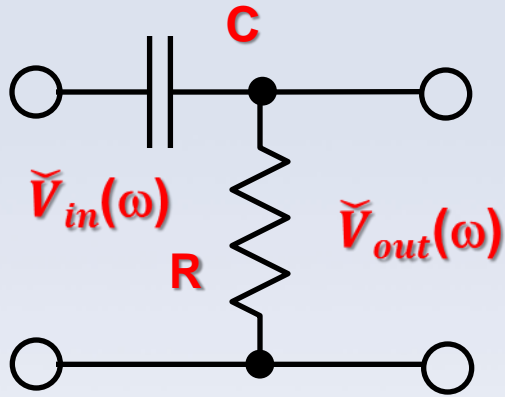


Applying the Kirchhoff Law to this simple network  $\rightarrow$

$$\tilde{V}_{out}(\omega) = \tilde{H}(\omega) * \tilde{V}_{in}(\omega) = \tilde{V}_{in}(\omega) \frac{\tilde{Z}_2(\omega)}{\tilde{Z}_1(\omega) + \tilde{Z}_2(\omega)}$$



# Experiments. Calculation of the response function in frequency domain mode. High-pass filter.



**Ideal case**

$$\tilde{Z}_R = R$$

$$\tilde{Z}_L = j\omega L$$

$$\tilde{Z}_C = \frac{1}{j\omega C} = -\frac{j}{\omega C}$$

**More realistic**

$$\tilde{Z}_R = R + \dots$$

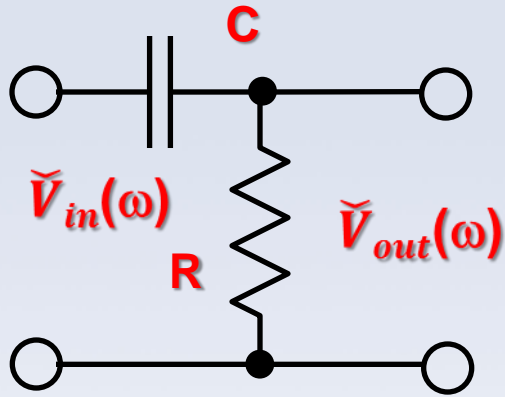
$$\tilde{Z}_L = j\omega L + R_L$$

$$\tilde{Z}_C = \frac{1}{j\omega C} = \frac{1}{j\omega C + R_C^{-1}}$$

$$\tilde{V}_{out}(\omega) = \tilde{H}(\omega) * \tilde{V}_{in}(\omega) = \tilde{V}_{in}(\omega) \frac{\tilde{Z}_2(\omega)}{\tilde{Z}_1(\omega) + \tilde{Z}_2(\omega)}$$



# Experiments. Calculation of the response function in frequency domain mode. High-pass filter.



$\tau$  – time constant of the filter

$\omega_C$  - cutoff frequency

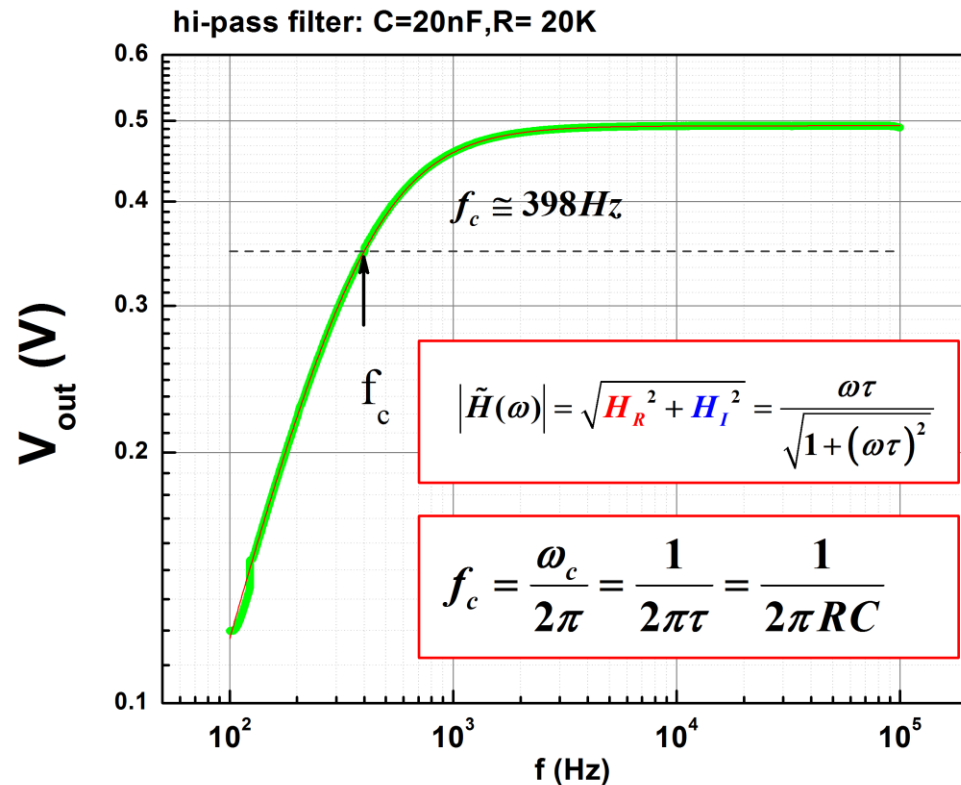
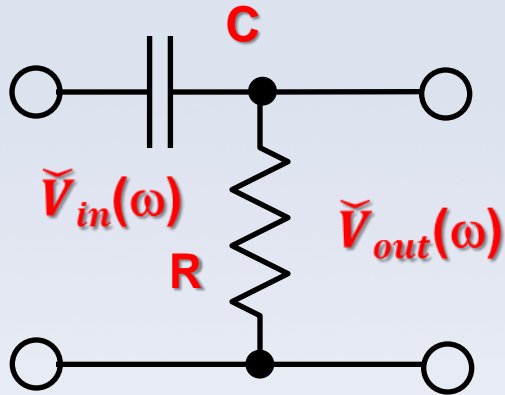
$$\tilde{H}(\omega) = H_R(\omega) + jH_I(\omega) = \frac{R}{R + \frac{1}{j\omega C}} = \frac{j\omega RC}{1 + j\omega RC} = \frac{j\omega\tau}{1 + j\omega\tau} = \frac{\omega\tau}{(1 + \omega^2\tau^2)}(\omega\tau + j);$$

where  $\tau = RC = \omega_c^{-1}$ ;

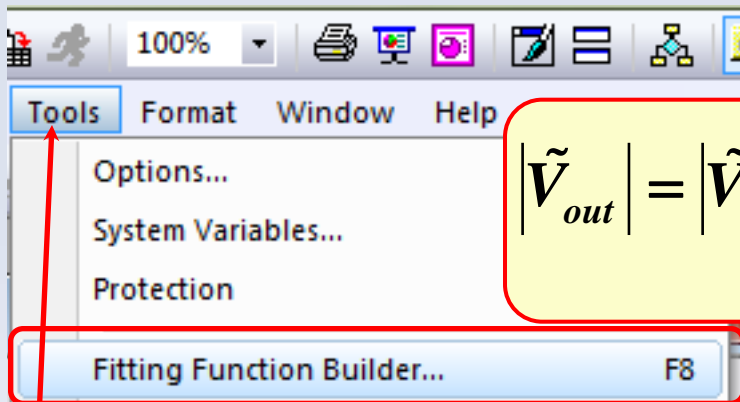
$$|\tilde{H}(\omega)| = \sqrt{H_R^2 + H_I^2} = \frac{\omega\tau}{\sqrt{1 + (\omega\tau)^2}}; \quad \theta(\omega) = \arctan\left(\frac{H_I(\omega)}{H_R(\omega)}\right) = \arctan\left(\frac{1}{\omega\tau}\right)$$



# Experiments. Calculation of the response function in frequency domain mode. High-pass filter.



# High-pass filter. Fitting.



$$|\tilde{V}_{out}| = |\tilde{V}_{in}| \cdot |\tilde{H}(\omega)| = V_0 \cdot \frac{\omega\tau}{\sqrt{1 + (\omega\tau)^2}}; \quad \tau = RC$$

Fitting parameters:  $V_0, \tau, V_{off}$

Parameters

Parameters

Constants

Param	Unit	Meaning	Fixed	Initial Value	Significant Digits
V0		?	<input type="checkbox"/>	1	System
tau		?	<input type="checkbox"/>	1	System
Voff		?	<input type="checkbox"/>	1	System

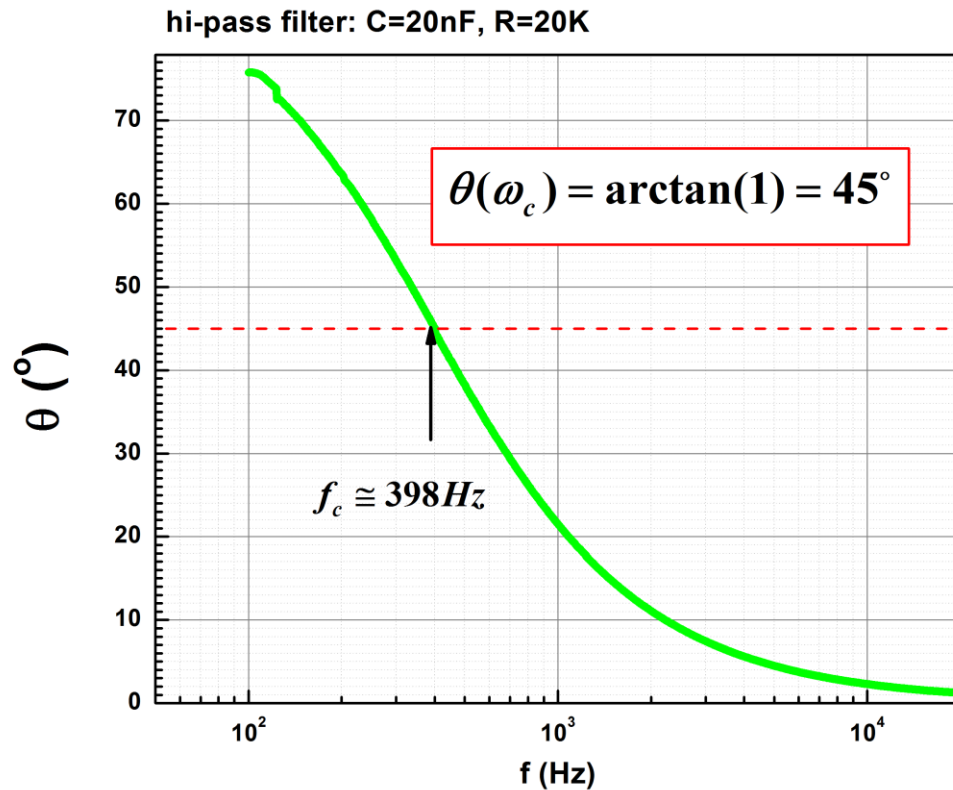
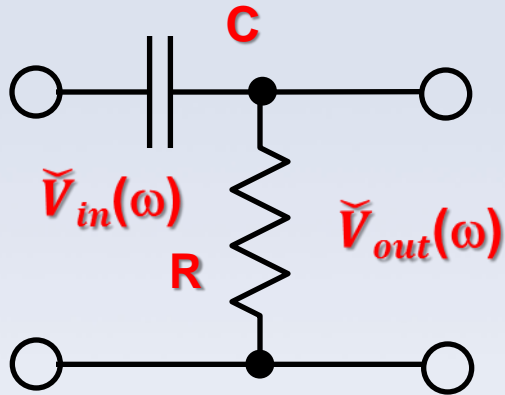
Function Body (Dependent Variables : y)

$$y = V_0 \cdot 2 \cdot \pi \cdot x \cdot \tau / \sqrt{1 + (2 \cdot \pi \cdot \tau \cdot x)^2} + V_{off}$$

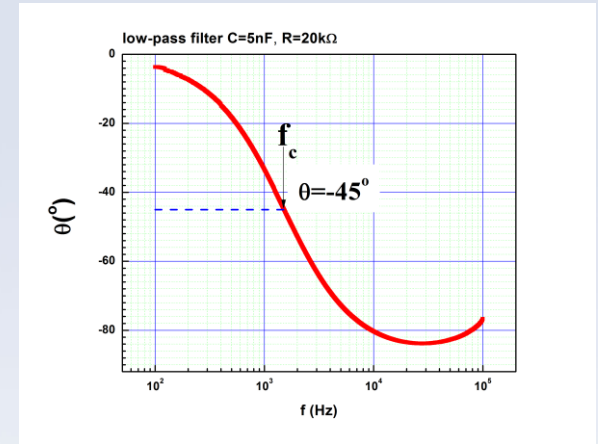
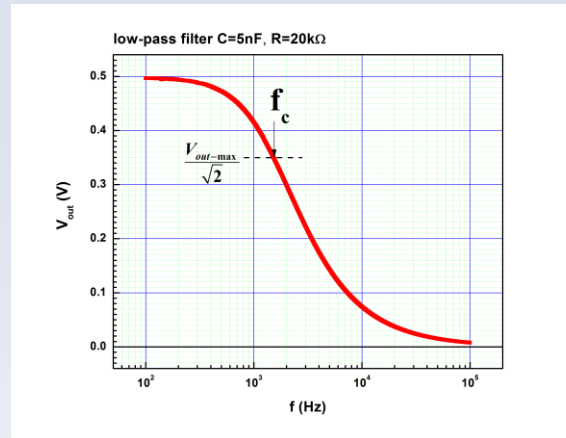
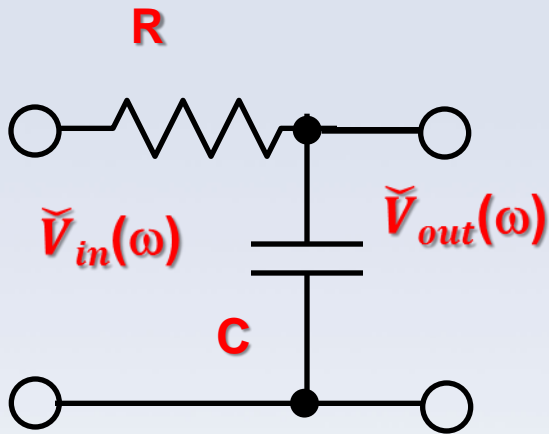
Fitting function



# Experiments. Calculation of the response function in frequency domain mode. High-pass filter.



# Experiments. Calculation of the response function in frequency domain mode. Low-pass filter.



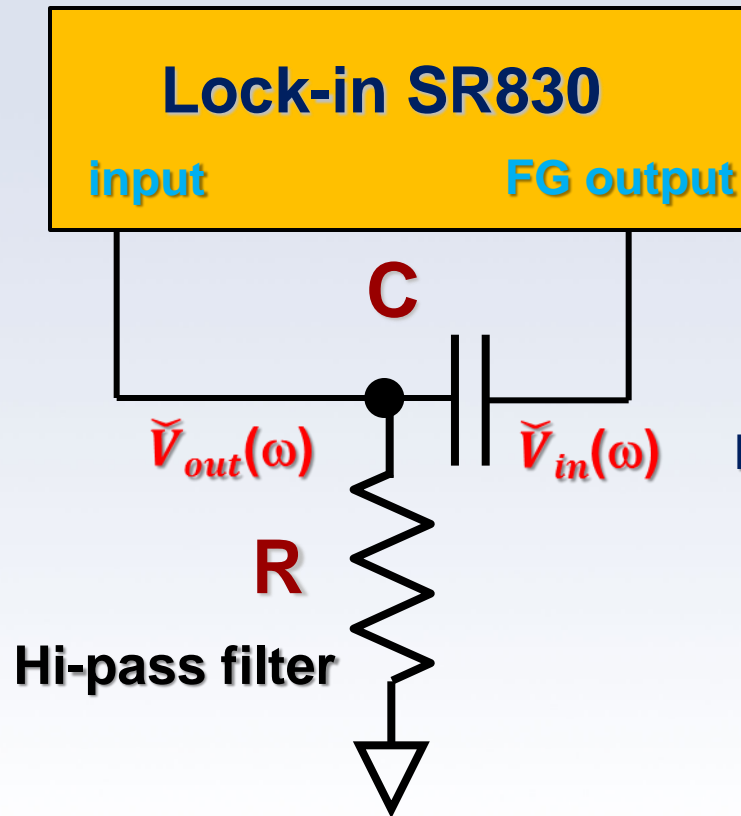
$$\tilde{H}(\omega) = H_R(\omega) + jH_I(\omega) = \frac{1}{R + \frac{1}{j\omega C}} = \frac{1}{1 + j\omega RC} = \frac{1}{1 + j\omega\tau} = \frac{(1 - j\omega\tau)}{(1 + \omega^2\tau^2)};$$

where  $\tau = RC = \omega_c^{-1}$ ;

$$|\tilde{H}(\omega)| = \sqrt{H_R^2 + H_I^2} = \frac{1}{\sqrt{1 + (\omega\tau)^2}}; \quad \theta(\omega) = \arctan\left(\frac{H_I(\omega)}{H_R(\omega)}\right) = -\arctan(\omega\tau)$$



# Application of the lock-in amplifier for study of the transfer function of the RLC circuit.



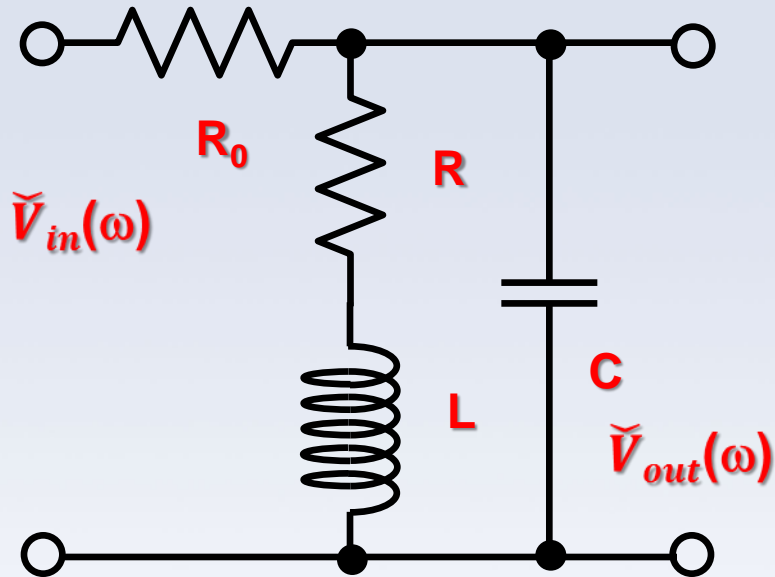
Input (A)

Sine wave output

- Use internal reference mode
- Do measurements on harmonic no1
- Take care about time constant – should be at least  $\sim 10$  times larger than period of measuring frequency
- Avoid overloading of the lock-in



# Application of the lock-in amplifier for study of the transfer function of the RLC circuit.



if  $R_0 \gg R$

$$\tilde{H} \cong \left( \frac{1}{R_0} \right) \frac{R + j\omega L}{1 - \omega^2 LC + j\omega RC} =$$

$$\left( \frac{1}{R_0} \right) \frac{R + j\omega L}{\left( 1 - \frac{\omega^2}{\omega_0^2} \right) + j\omega RC}$$

$$\omega_0 = 2\pi f = \frac{1}{\sqrt{LC}}; \quad Q = \frac{1}{\omega_0 RC} = \frac{1}{R} \sqrt{\frac{L}{C}}$$



# Application of the lock-in amplifier for study of the transfer function of the RLC circuit

$$\begin{aligned}\tilde{H} &= \left(\frac{1}{R_0}\right) \frac{R + j\omega L}{\left(1 - \frac{\omega^2}{\omega_0^2}\right) + j\omega RC} = \left(\frac{R}{R_0}\right) \frac{1 + j\frac{\omega}{\omega_0}Q}{\left(1 - \frac{\omega^2}{\omega_0^2}\right) + j\frac{\omega}{\omega_0}\frac{1}{Q}} \\ &= \left(\frac{R}{R_0}\right) \frac{1 - j\frac{\omega}{\omega_0}\left(\frac{1}{Q} - Q\left(1 - \frac{\omega^2}{\omega_0^2}\right)\right)}{\left(1 - \frac{\omega^2}{\omega_0^2}\right)^2 + \left(\frac{\omega}{\omega_0}\right)^2 \frac{1}{Q^2}}\end{aligned}$$



$$\omega_0 = 2\pi f = \frac{1}{\sqrt{LC}};$$

$$Q = \frac{1}{\omega_0 RC} = \frac{1}{R} \sqrt{\frac{L}{C}}$$

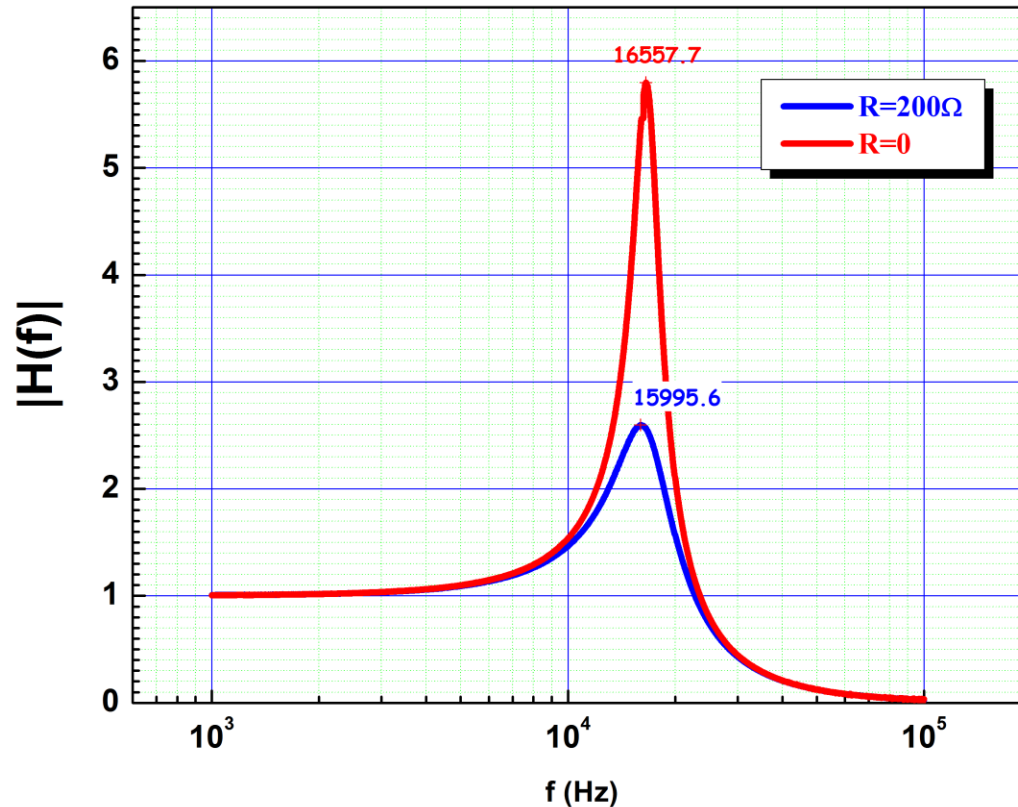
# Application of the lock-in amplifier for study of the transfer function of the RLC circuit

$$\begin{aligned}\tilde{H} &= \left( \frac{1}{R_0} \right) \frac{R + j\omega L}{\left( 1 - \frac{\omega^2}{\omega_0^2} \right) + j\omega RC} = \left( \frac{R}{R_0} \right) \frac{1 + j \frac{\omega}{\omega_0} Q}{\left( 1 - \frac{\omega^2}{\omega_0^2} \right) + j \frac{\omega}{\omega_0} \frac{1}{Q}} \\ &= \left( \frac{R}{R_0} \right) \frac{1 - j \frac{\omega}{\omega_0} \left( \frac{1}{Q} - Q \left( 1 - \frac{\omega^2}{\omega_0^2} \right) \right)}{\left( 1 - \frac{\omega^2}{\omega_0^2} \right)^2 + \left( \frac{\omega}{\omega_0} \right)^2 \frac{1}{Q^2}}\end{aligned}$$



fitting pars:  $\omega_0$ ;  $Q$ , and  $\frac{R}{R_0}$  (scaling coefficient)

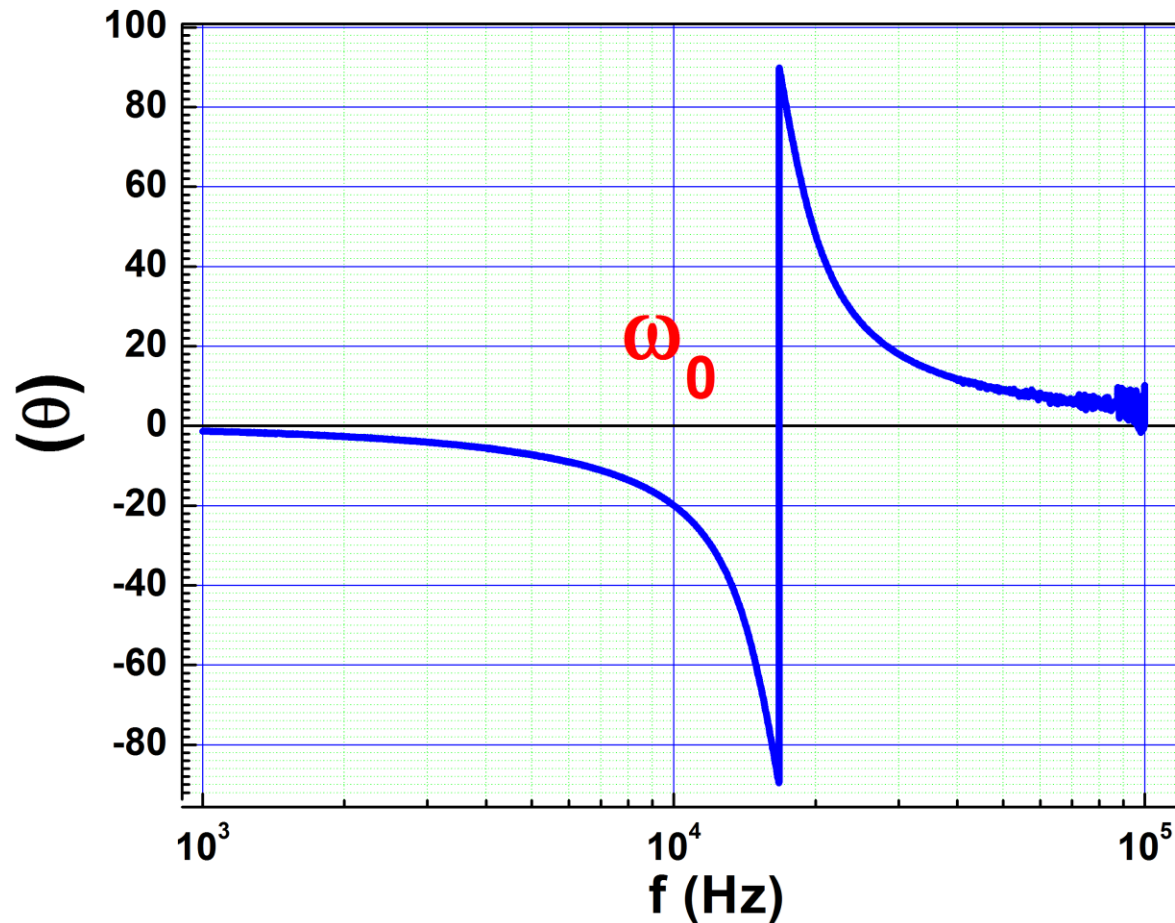
# Application of the lock-in amplifier for study of the transfer function of the RLC circuit.



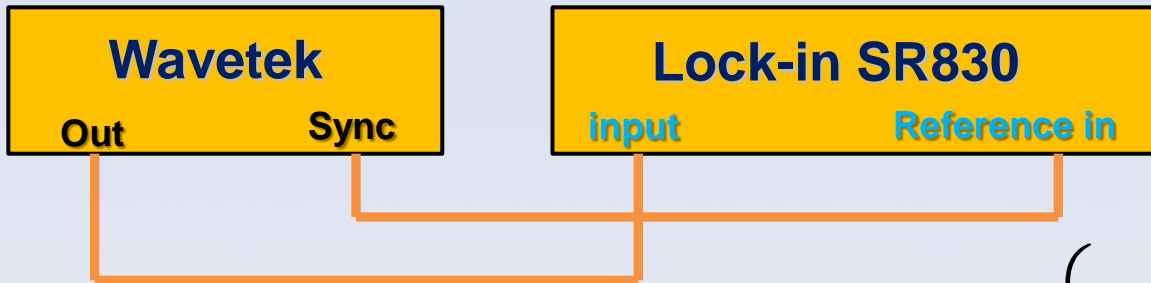
The resonance curves obtained on RLC circuits with two different damping resistors



# Application of the lock-in amplifier for study of the transfer function of the RLC circuit.



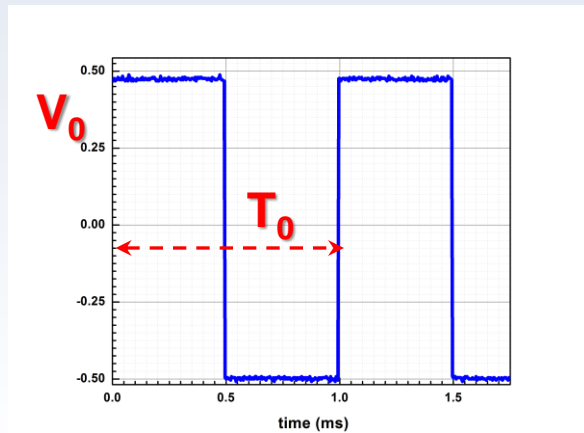
# From time domain to frequency domain. Experiment.



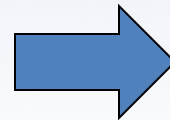
$F(t)$  – periodic function  $F(t)=F(t+T_0)$ :

$$V = V_0 \left( 0 < t \leq \frac{T_0}{2} \right);$$

$$-V_0 \left( \frac{T_0}{2} < t \leq T_0 \right)$$



Time domain pattern



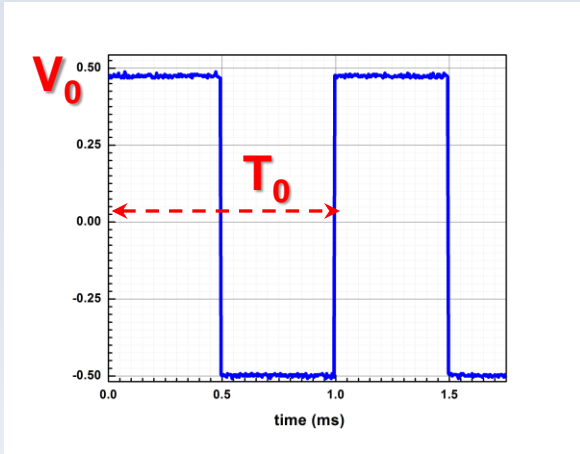
Frequency domain ?

$$a_n = \frac{2}{T_0} \int_0^{T_0} F(t) \cos\left(\frac{2\pi n t}{T_0}\right) dt;$$

$$b_n = \frac{2}{T_0} \int_0^{T_0} F(t) \sin\left(\frac{2\pi n t}{T_0}\right) dt;$$

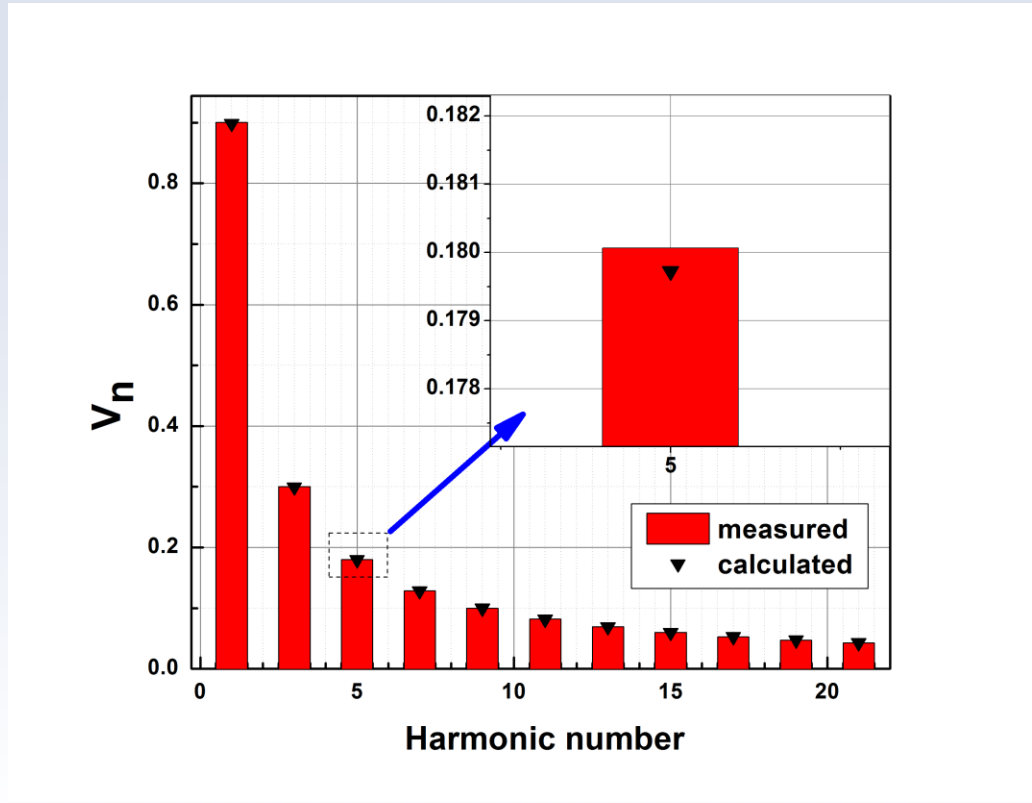
$$a_0 = \frac{2}{T_0} \int_0^{T_0} F(t) dt$$

# From time domain to frequency domain. Experiment with SR830. Results.



Time domain

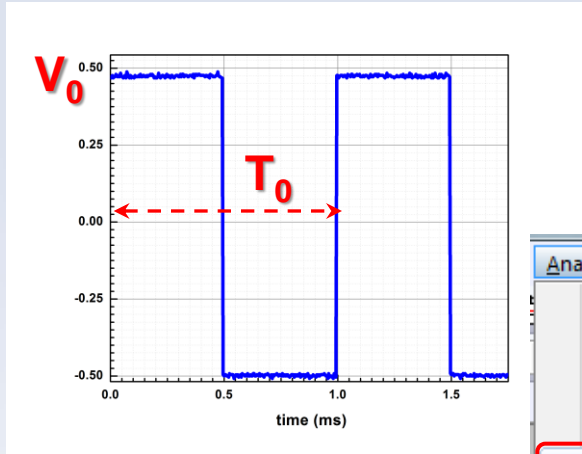
Spectrum measured by  
SR 830 lock-in amplifier



Frequency domain

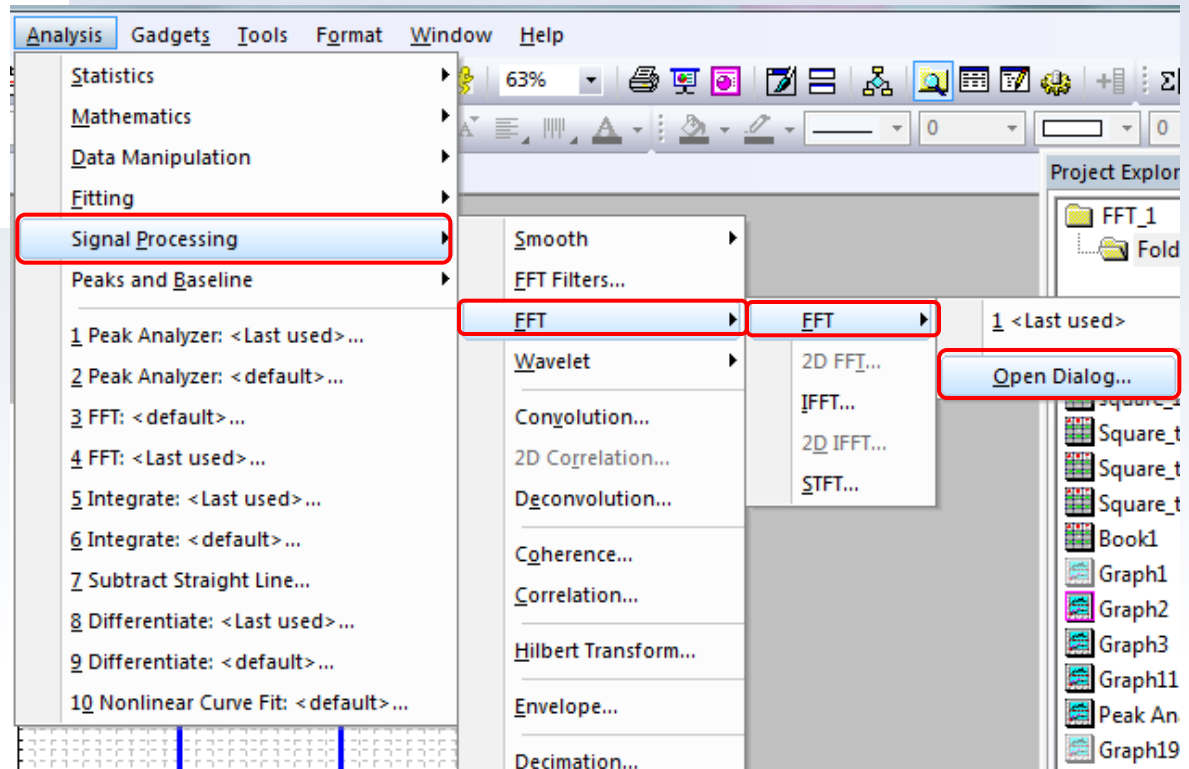


# From time domain to frequency domain. FFT using Origin. Results.

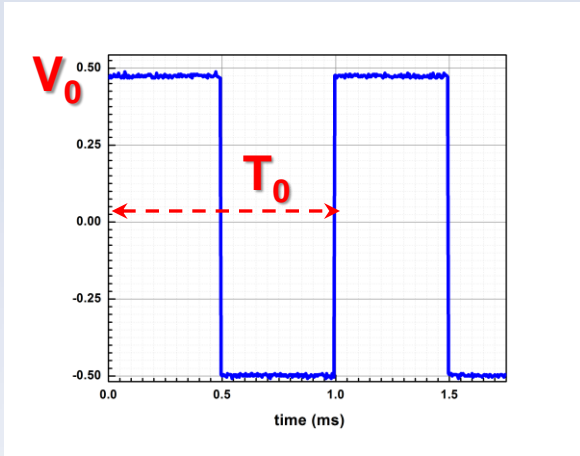


Time domain taken  
by Tektronix scope

Data file can be used to convert  
time domain to frequency domain



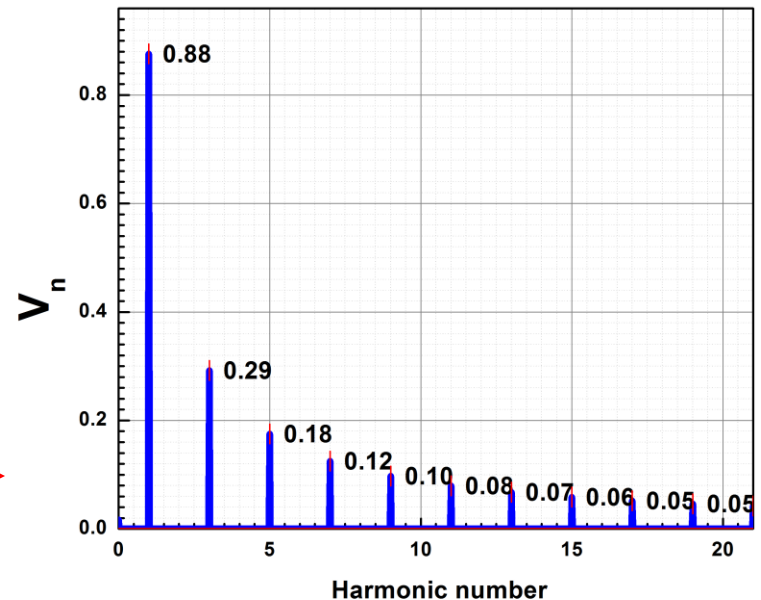
# From time domain to frequency domain. FFT using Origin. Results.



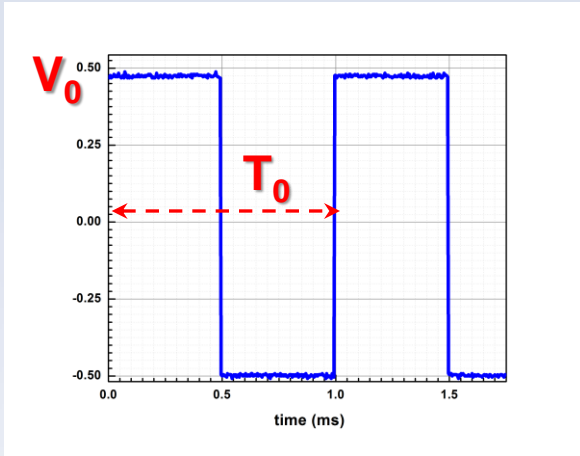
Time domain taken  
by Tektronix scope

Spectrum calculated by Origin.  
Accuracy is limited because of  
the limited resolution of the  
scope

Data file can be used to convert  
time domain to frequency domain



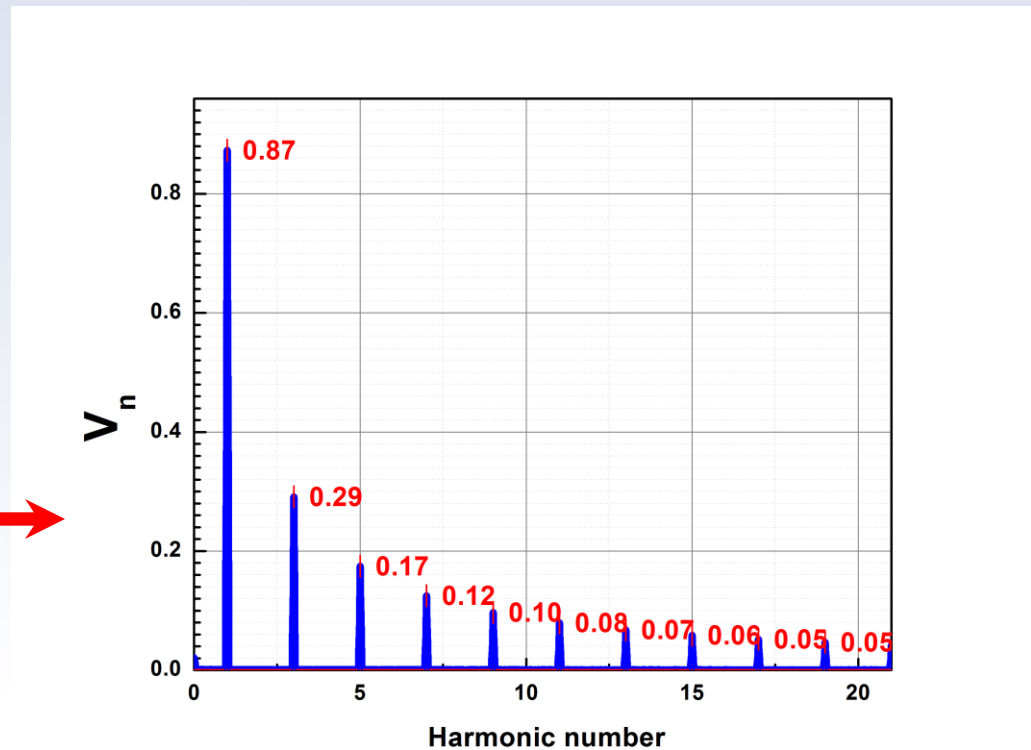
# From time domain to frequency domain. Using of the Math option of the scope.



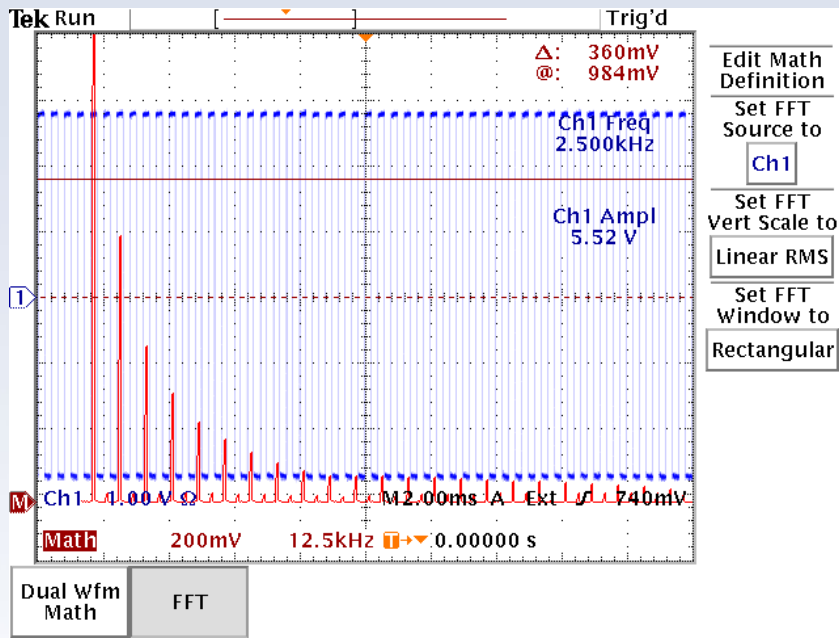
Time domain taken  
by Tektronix scope

Spectrum calculated by  
Tektronix scope.

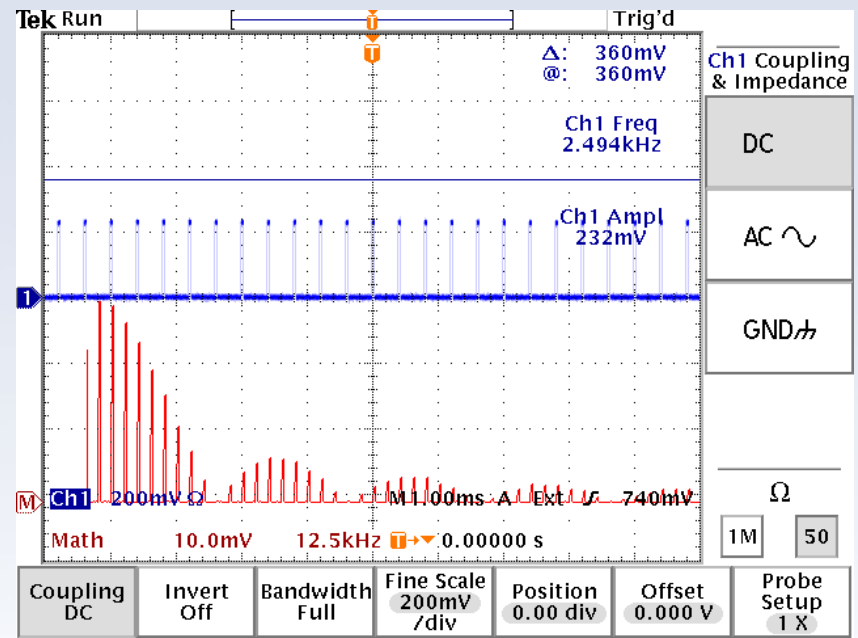
Accuracy is limited because  
of the limited resolution of the  
scope



# From time domain to frequency domain. Using of the Math option of the scope.



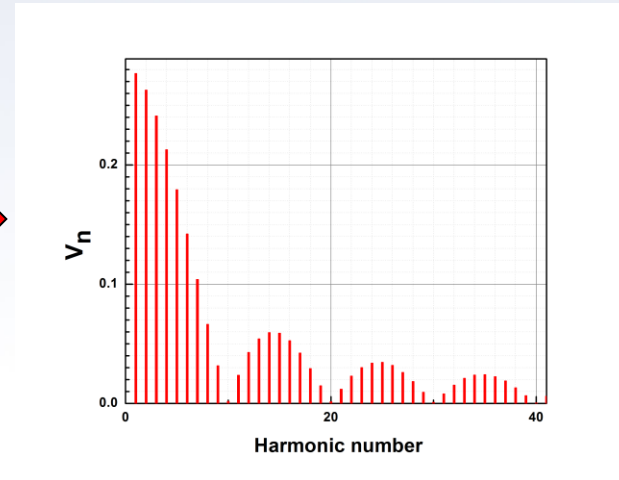
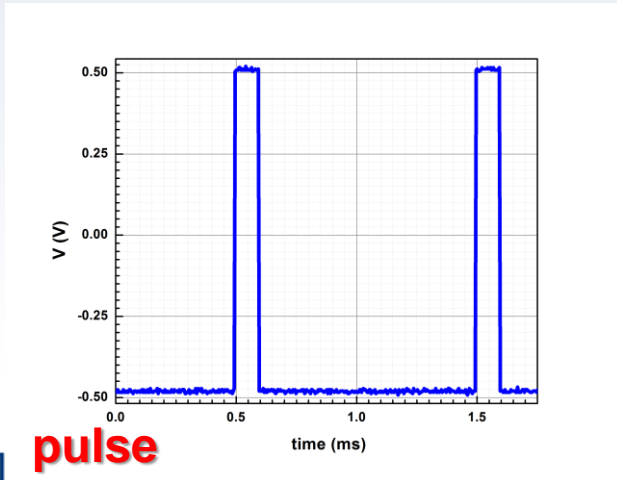
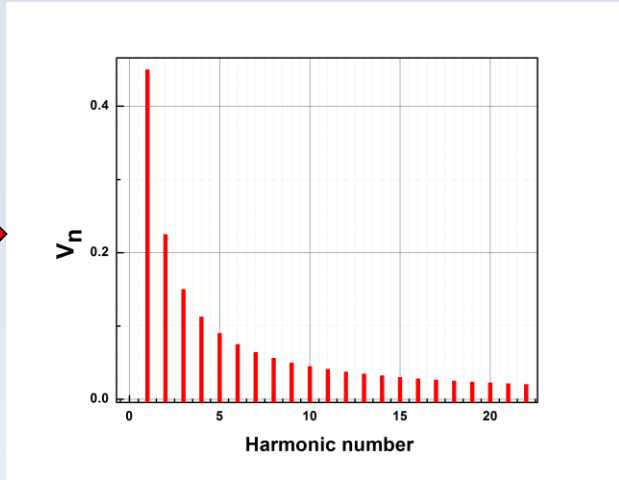
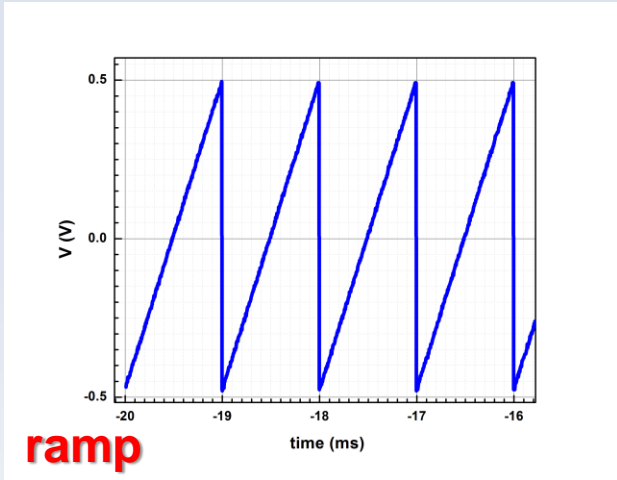
**Spectrum of the square wave signal**



**Spectrum of the pulse signal**



# From time domain to frequency domain. Different waveforms. Lock-in data.



# Appendix #1

**Reminder: please submit the reports by e-mail in pdf or MsWord format. pdf is strongly preferable!**

**L1\_lab2\_student1**

Lab section

Lab number

Your name

**Preferable file name**

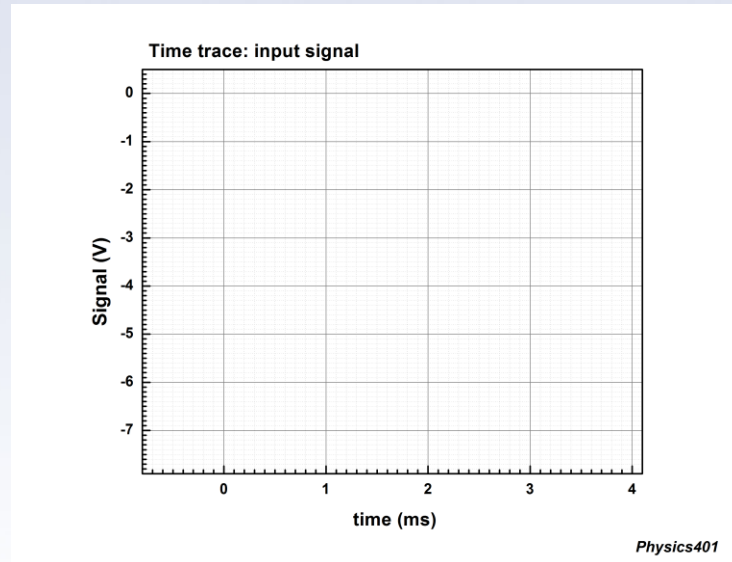
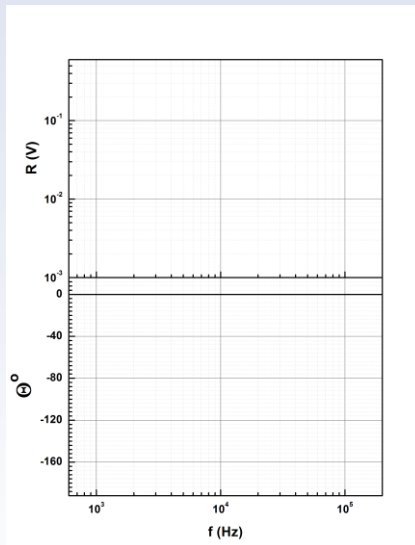
**Link for uploading:** <https://my.physics.illinois.edu/courses/upload/>



# Appendix #2

Origin templates for the Lab are available in:

\\Phyapportal\PHYS401\Common\Origin templates\frequency domain analysis



## References:

1. John H. Scofield, "A Frequency-Domain Description of a Lock-in Amplifier" *American Journal of Physics* 62 (2) 129-133 (Feb. 1994).
  2. Steve Smith "The Scientist and Engineer's Guide to Digital Signal Processing" copyright ©1997-1998 by Steven W. Smith. For more information visit the book's website at: [www.DSPguide.com](http://www.DSPguide.com) \*
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