

Noise and Spatial Resolution

Peter Fischer Heidelberg University

HighRR Lecture Week, 10-14.6.2024, Bergen, Norway

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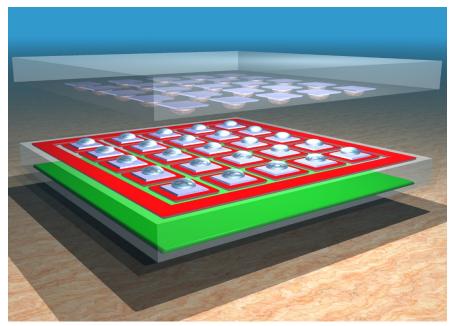
Why this talk?

- Spatial resolution pops up everywhere...
- Good to know same basic mechanisms
- I love the topic since my PhD.
 Always wanted to write a paper...
 Some parts are now written up in N. Wermes's book..
- Mathematics can be fun.
- There will be some 'take home messages...'
- Sorry for the old-fashioned style file. This used to be the 'corporate design' of Uni Heidelberg...

What is it about

In Strips / Pixels / ..., 'Hits' (particles going through, X-rays,

- Photon) produce signals
- These are measured on one or more channels
- The data is used to reconstruct the position.



- Questions:
 - What is the spatial resolution?
 - How does it depend on the reconstruction algorithm?
 - How does it depend on noise?
 - How does it depend on the 'charge sharing' mechanism?

• ...

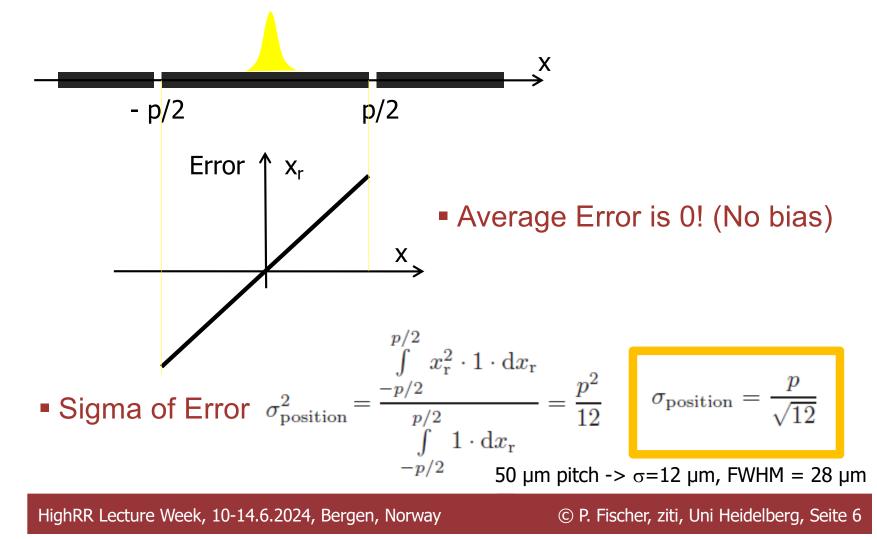
- Warmup: Resolution with binary readout, optimal signal width
- Error of Center-of-Gravity: When do we need a fit?
- Influence of noise on spatial resolution
 - Higher Moments
 - Correlated Noise
 - 2D structures
 - Wide signals
- Error when doing 'Eta-reconstruction'
 - Search for 'best' response function



BINARY READOUT OF BOX SIGNALS

Spatial Resolution of Narrow Signals

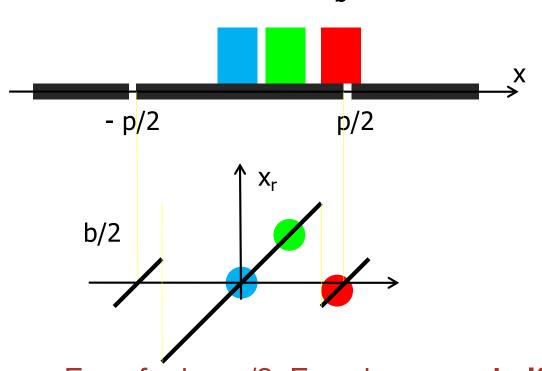
- Consider very narrow signal
- $\blacksquare \rightarrow$ Only **one** strip is hit \rightarrow Binary 'yes/no' readout
- Reconstructed position = strip center. Error = offset in strip.



Resolution with **wider** Signals ('Binary' Readout!)

- Consider 'Box' Signals for simplicity. Still binary readout.
- When 2 strips are hit \rightarrow reconstruct at edge \rightarrow small error

b



Mathematica

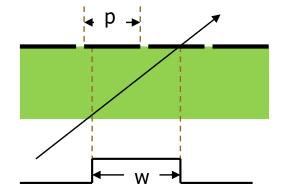
- Minimum Error for b = p/2. Error becomes half: $\sigma = \frac{1}{2} p/\sqrt{12}$
- Note that we have 50% single and 50% double hits
- Note: Signals wider than p add no information!

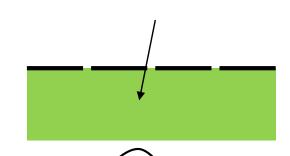


ANALOG READOUT

Realistic wide Signals

- When we know the AMPLITUDE in each strip/pixel, ce can do better.
- Simplest approach: x_{rek} = Center of Gravity of the signals
- Thick detector, Inclined track -> Box
 - -> Tilt detector!
 - Lorentz Angle helps
- Perfect reconstruction of w = p





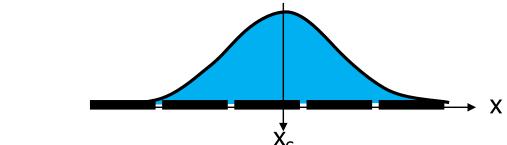
- Diffusion -> Gauss
 - Reconstruction ?
 - Fit !
 - Can we do simpler ? How good is CoG?



CENTER-OF-GRAVITY RECONSTRUCTION: WHEN IS IT SUFFICIENT - OR -WHEN DO WE NEED A FIT?

The question:

- A 1D signal with (spatial) shape f(x) falls onto a strip structure with pitch a
 - We assume $\int f(x) dx = 1$ and f(x) symmetric.
- This generates (analogue) signals on several strips.
- We assume for now that **noise = 0**.
- Question:
 - What is the reconstruction error for CoG reconstruction?
 - More precisely: Error for a single event? Average error? Sigma?



- We expect the answer to depend on
 - signal shape
 - Strip pitch a
 - signal position (for single events)

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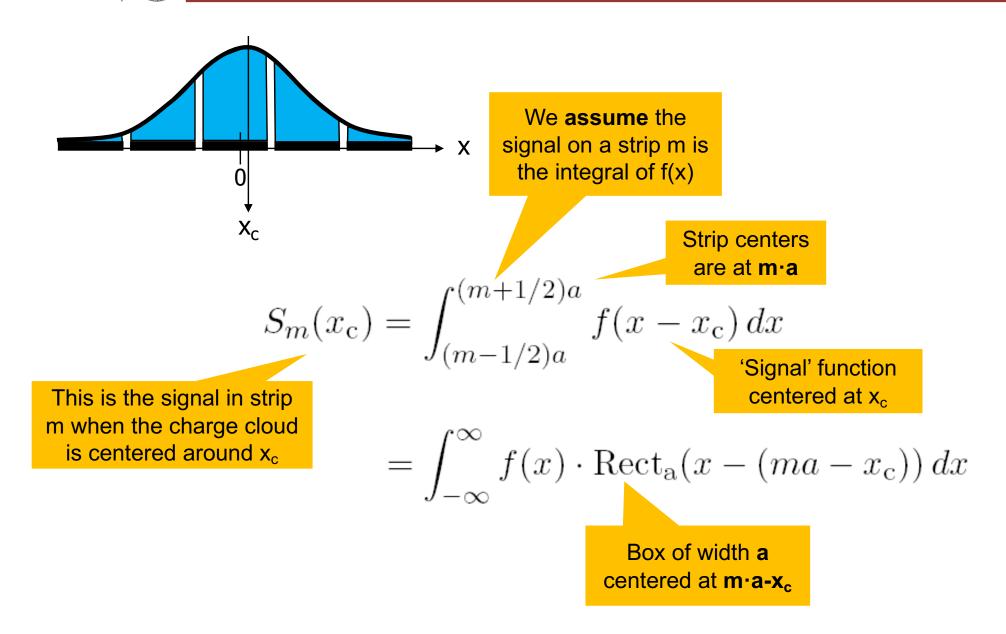


- The following calculation involves partial integrals over arbitrary function.
- Normally we must give up soon analytically (consider Gaussians..)
- But it turns out that we can go quite a way...

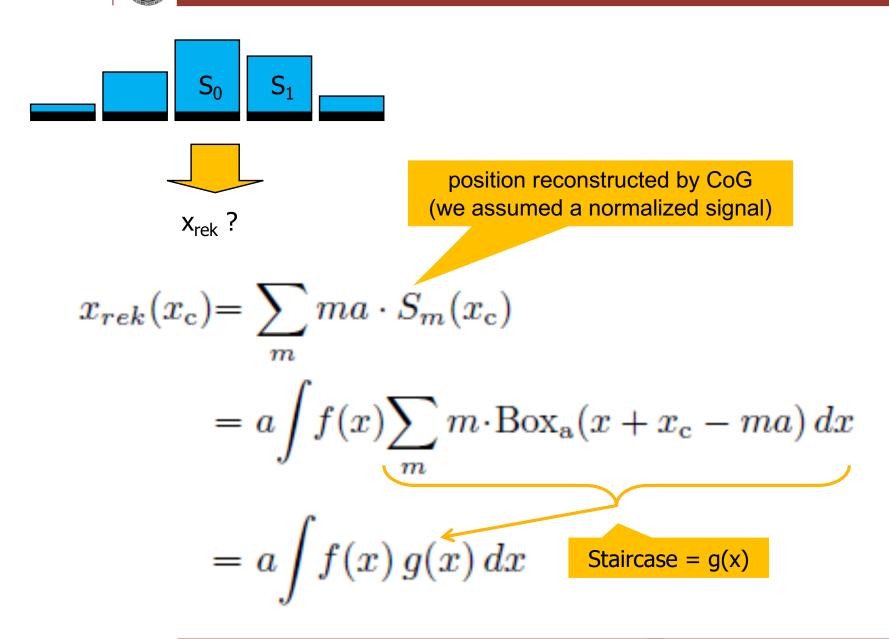


 Maybe showing the derivation would not really be necessary, but I like the fact that so many 'simple' aspects of basic analysis show up...

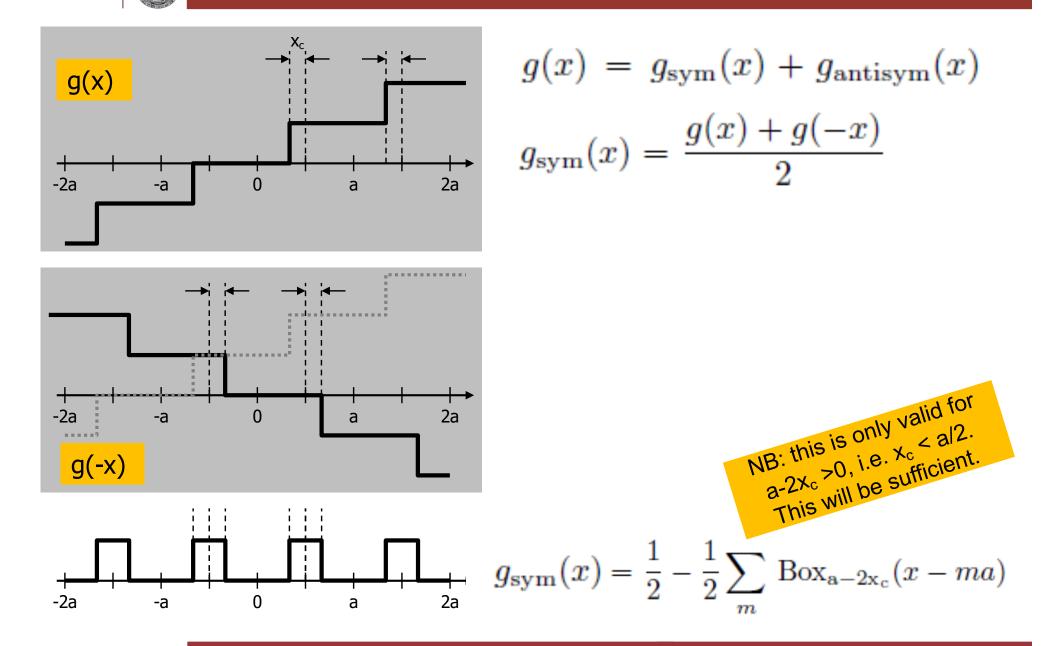
1. Signal on Strips



2. Reconstructed Position with Center of Gravity



3. Divide Staircase in sym. / antisym. parts



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4. Simplify the integrals. Move to Fourier Space

Integral of g_{antisym}(x) is zero because f is assumed symmetric
 We are left with
 Write Sum of Boxes

$$\begin{aligned} x_{rek}(x_{c}) &= a \int f(x) \, g_{sym}(x) \, dx \\ &= \frac{a}{2} - \frac{a}{2} \int f(x) \sum_{m} \operatorname{Box}_{a-2x_{c}}(x - ma) \, dx \\ &= \frac{a}{2} - \frac{a}{2} \int f(x) \Big[\operatorname{Box}_{a-2x_{c}}(x) \star \operatorname{Comb}_{a}(x) \Big] dx \end{aligned}$$

To solve this, move to Fourier Space with

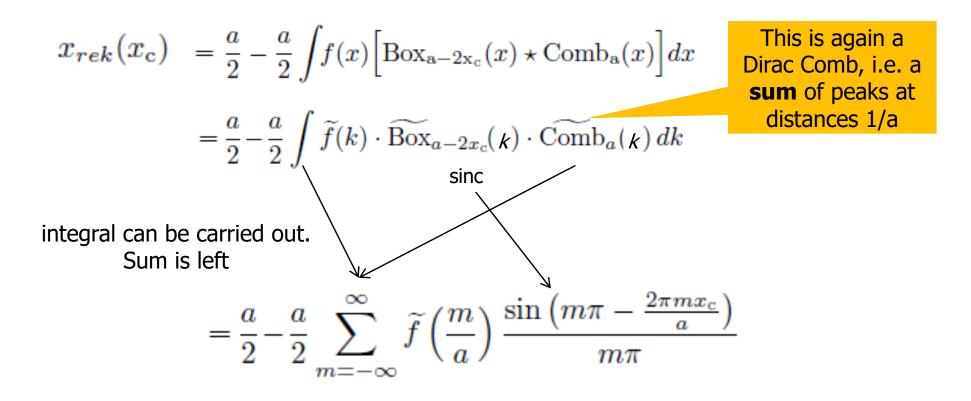
$$\widetilde{f}(k) := \int f(x) \, e^{-2\pi i k x} dx$$

• We can use $\int a(x) b(x) dx = \int \tilde{a}(k) \tilde{b}(k) dk$ and $\tilde{a \star b} = \tilde{a} \cdot \tilde{b}$ (for symmetrical a, b)

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5. Get rid of the Integral



6. Use Symmetry, Simplify the Sin() function

$$x_{rek} = \frac{a}{2} - \frac{a}{2} \sum_{m=-\infty}^{\infty} \tilde{f}\left(\frac{m}{a}\right) \frac{\sin\left(m\pi - \frac{2\pi mx_c}{a}\right)}{m\pi}$$

$$= x_c - \frac{a}{\pi} \sum_{m=1}^{\infty} \tilde{f}\left(\frac{m}{a}\right) \frac{\sin\left(m\pi - \frac{2\pi mx_c}{a}\right)}{m\pi}$$
Use symmetry

$$m \leftrightarrow -m.$$
Center position
 x_c shows up !
$$x_c = \frac{a}{\pi} \sum_{m=1}^{\infty} \frac{\tilde{f}\left(\frac{m}{a}\right) \frac{\sin\left(m\pi - \frac{2\pi mx_c}{a}\right)}{m}$$

$$x_c = -(-1)^m \sin(x)$$

$$x_c = -(-1)^m \sin(x)$$

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Рин.....



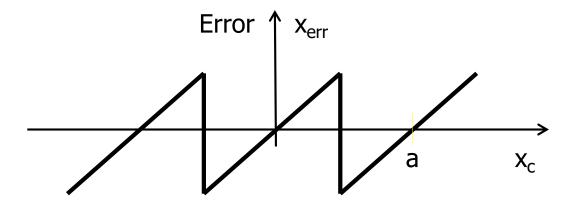
A First Check

$$\boldsymbol{x_{err}(x_c)} = \frac{a}{\pi} \sum_{m=1}^{\infty} \frac{(-1)^m}{m} \tilde{f}\left(\frac{m}{a}\right) \sin\left(\frac{2\pi m x_c}{a}\right)$$

• For very narrow f(x), $f(x) \rightarrow Dirac(x)$ and therefore $\tilde{f}(k) \rightarrow 1$ so that

$$x_{err}(x_{c}) = \frac{a}{\pi} \sum_{m=1}^{\infty} \frac{(-1)^{m}}{m} \sin\left(m\pi \frac{2x_{c}}{a}\right)$$

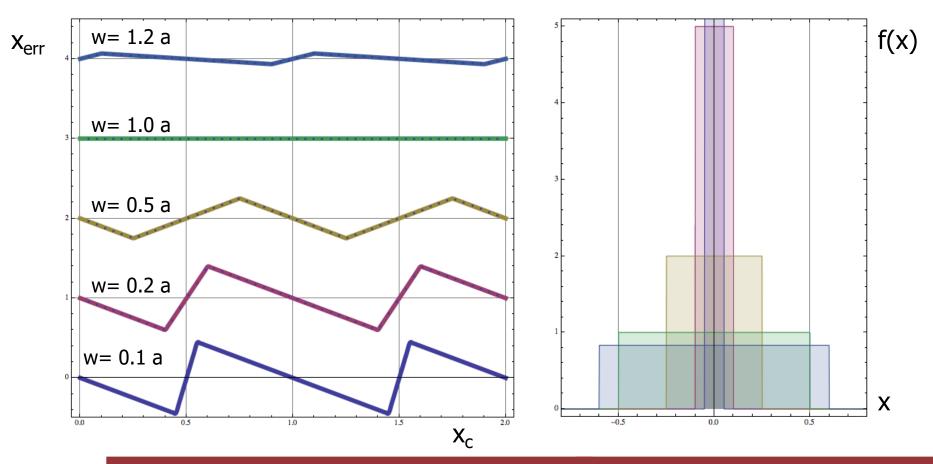
This is the Fourier Series of a Saw-Tooth, as expected!



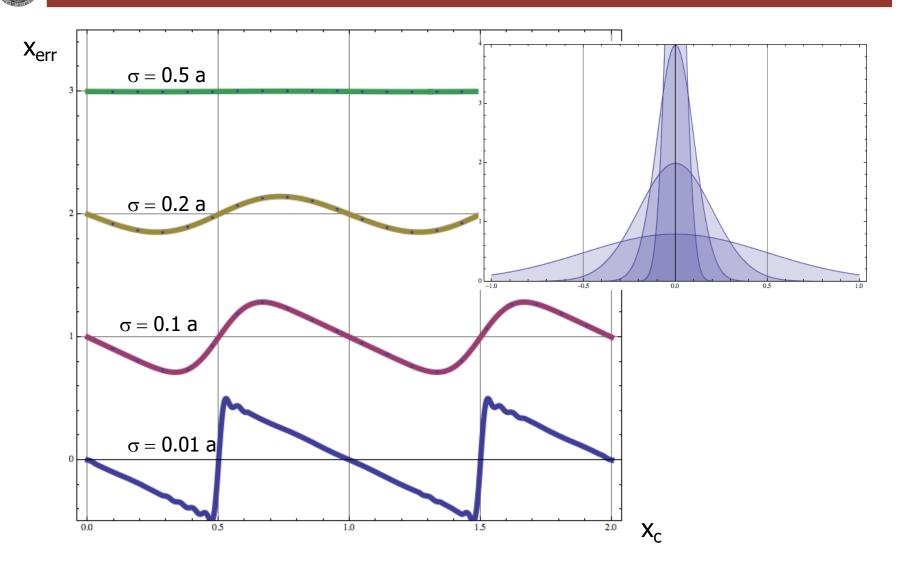
Check with f(x) = Box

$$\boldsymbol{x_{err}(x_c)} = \frac{a}{\pi} \sum_{m=1}^{\infty} \frac{(-1)^m}{m} \tilde{f}\left(\frac{m}{a}\right) \sin\left(\frac{2\pi m x_c}{a}\right)$$

• For a box of width a, $\tilde{f}\left(\frac{m}{a}\right) = \frac{\sin m\pi}{m\pi}$ is zero for $m \in \mathbb{N}$. \rightarrow reconstruction is perfect. Same for width = multiple of a.



Check with Gaussians



• Error already very small for σ = 0.5a

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Going Further: **Sigma** of x_{err}?

$$\sigma_{\rm rec}^2 = \frac{1}{a} \int_{-a/2}^{a/2} x_{\rm err}^2(x_{\rm c}) dx_{\rm c} \qquad x_{err}(x_{\rm c}) = \frac{a}{\pi} \sum_{m=1}^{\infty} \frac{(-1)^m}{m} \tilde{f}\left(\frac{m}{a}\right) \sin\left(\frac{2\pi m x_{\rm c}}{a}\right)$$

$$= \frac{a}{\pi^2} \sum_{n,m=1}^{\infty} \frac{(-1)^{n+m}}{nm} \tilde{f}\left(\frac{n}{a}\right) \tilde{f}\left(\frac{m}{a}\right) \int_{-a/2}^{a/2} \sin\frac{2\pi n x_{\rm c}}{a} \sin\frac{2\pi m x_{\rm c}}{a} dx_{\rm c}$$

$$= \frac{a}{\pi^2} \sum_{n,m=1}^{\infty} \frac{(-1)^{n+m}}{nm} \tilde{f}\left(\frac{n}{a}\right) \tilde{f}\left(\frac{m}{a}\right) \frac{a}{2} \delta_{n,m} \qquad \text{sin() are othorgonal!}$$

$$\sigma_{\rm rec}^2 = \frac{a^2}{2\pi^2} \sum_{m=1}^{\infty} \frac{1}{m^2} \tilde{f}^2\left(\frac{m}{a}\right).$$

Check This for Narrow Signal

$$\sigma_{\rm rec}^2 = \frac{a^2}{2\pi^2} \sum_{m=1}^{\infty} \frac{1}{m^2} \tilde{f}^2 \left(\frac{m}{a}\right).$$

• For very narrow signals, we have again $\widetilde{f}(k) \rightarrow 1$ so that

$$\left(\frac{\sigma_{\text{err}}}{a}\right)^2 = \frac{1}{2\pi^2} \sum_{m=1}^{\infty} \frac{1}{m^2} = \frac{1}{12} \quad \text{as expected}...$$
$$\pi^2/6$$

• This is probably the most complicated way to get the 1/12...

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 \bullet For a Gaussian signal with width σ

$$G(x) = \frac{1}{\sqrt{2\pi\sigma_s}} \exp\left(-\frac{x^2}{2\sigma_s^2}\right) \quad \text{with} \quad \tilde{G}(k) = \exp\left(-2\pi^2 k^2 \sigma_s^2\right)$$

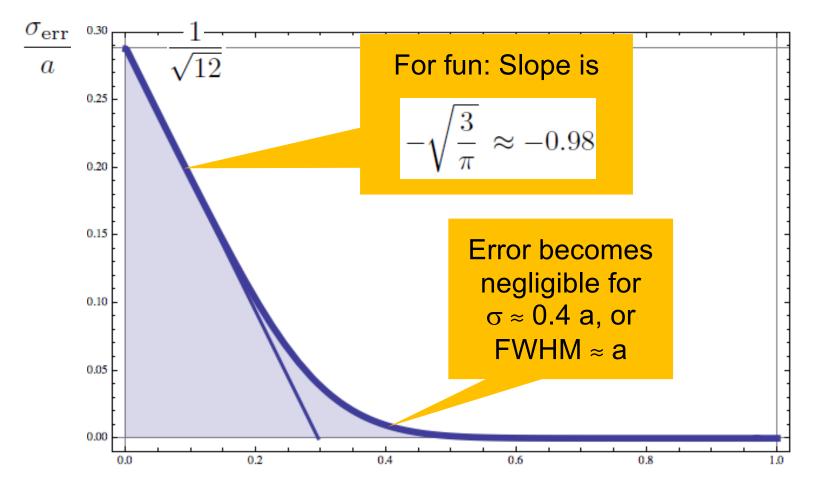
we get
$$\left(\frac{\sigma_{\text{err}}}{a}\right)^2 = \frac{1}{2\pi^2} \sum_{m=1}^{\infty} \frac{\exp\left(-\frac{4m^2\pi^2\sigma_s^2}{a^2}\right)}{m^2}$$

• For a Box of width s·a:

$$\left(\frac{\sigma_{\rm err}}{a}\right)^2 = \frac{1}{360s^2} - \frac{1}{4\pi^4 s^2} \sum_{m=1}^{\infty} \frac{\cos(2\pi ms)}{m^4} = \frac{1}{4\pi^4 s^2} = \frac{1}{4\pi^4 s^2} \sum_{m=1}^{\infty} \frac{\cos(2\pi ms)}{m^4} = 0 \text{ for sinteger}$$

- For integer width s, cos(..)=1, so the sum is not 0...
- But σ becomes zero thanks to $\sum_{m} (1/m^4) = \pi^4/90..$

Plot this for f(x) = Gauss(x)



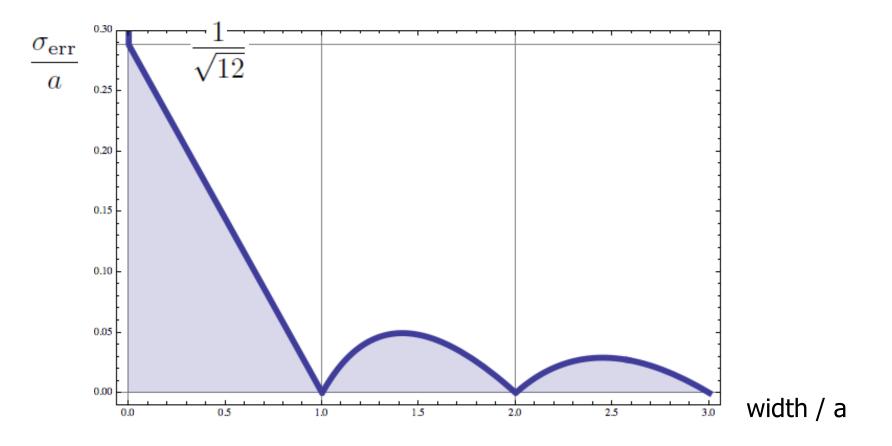
The result 'Error \approx 0 for FWHM \approx a' can be found for many pulse shapes. We knew this... but now we know *for sure*...

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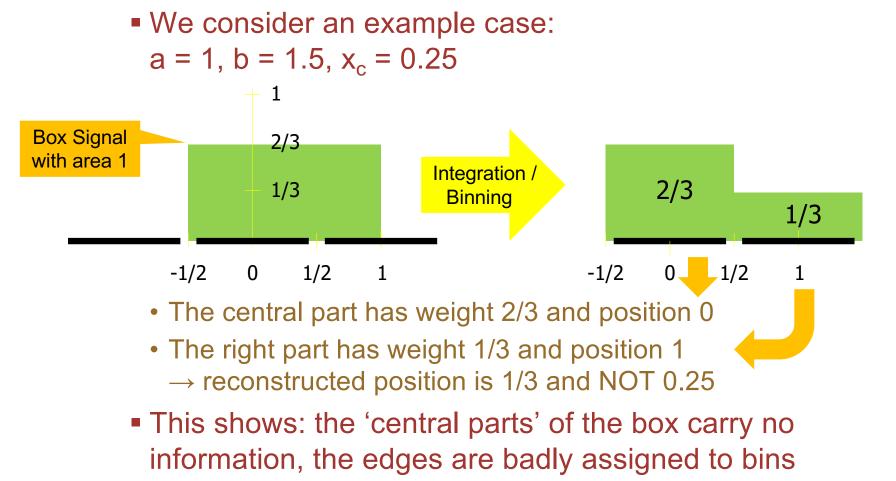
Plot this for f(x) = Box(x)

- Error is zero for integer box width.
- Behavior in-between is not trivial (see next slide)...



Understanding the BOX-Behavior

- Why does the error → 0 for wider Gauss while it is ≠ 0 also for wide boxes?
 - This very reasonable question has been asked after the talk.





- This was for an ideal, noise-free case.
- The 'reconstruction error' was systematical, or from insufficient knowledge (small box)

 But even for wide signals with 'good' shape, NOISE will degrade the reconstruction



LIMIT OF SPATIAL RESOLUTION FROM NOISE

The Question

How is spatial resolution degraded by noise?

• We all 'know'
$$\sigma_{\mathrm{err}} = \kappa \cdot \sigma_{\mathrm{n}} = rac{\kappa}{SNR}$$
 .

This states, that the resolution degrades with noise 'linearly to first order'.

- The proportionality κ is empirical. We want to *calculate* it
- We also want to check what happens with *correlated noise*
- We want to see what happens to higher order
 - What is this here? It is the distribution of the noise...
- We assume we can reconstruct with CoG (more later...)
- We restrict on a 1D treatment, but 2D is straight forward

1. Write down x_{rek} with noise

- A Signal at $ec{x}$ is distributed over N strips at positions $ec{x}_{
 m i}$
- Signal on i-th strip is $S_{\rm i}(ec{x})$
- The sum of all signals shall be normalized to 1 ('trivial'):

$$\sum S_{i} = 1$$

 Assume we can perfectly reconstruct the position as center of gravity:

$$\vec{x} = \frac{\sum S_{i} \vec{x}_{i}}{\sum S_{i}} = \sum S_{i} \vec{x}_{i}$$

- Now assume noise n_i on all strips, signals are then $S_i + n_i$
- the reconstructed position is:

$$\vec{x}_{\rm rek}(\vec{x}) = \frac{\sum (S_{\rm i} + n_{\rm i})\vec{x}_{\rm i}}{\sum (S_{\rm i} + n_{\rm i})} = \frac{\vec{x} + \sum n_{\rm i}\vec{x}_{\rm i}}{1 + \sum n_{\rm i}}$$

2. Assume noise is small. Get the standard dev.

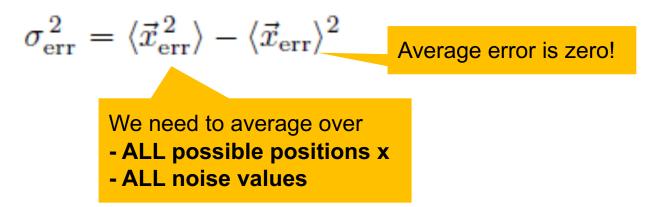
This becomes (Trick: Taylor Expansion of Denominator):

$$\vec{x}_{\rm rek}(\vec{x}) = \frac{\vec{x} + \sum n_{\rm i}\vec{x}_{\rm i}}{1 + \sum n_{\rm i}} = \left(\vec{x} + \sum n_{\rm i}\vec{x}_{\rm i}\right) \left(1 - \sum n_{\rm i} + \mathcal{O}(n^2)\right)$$

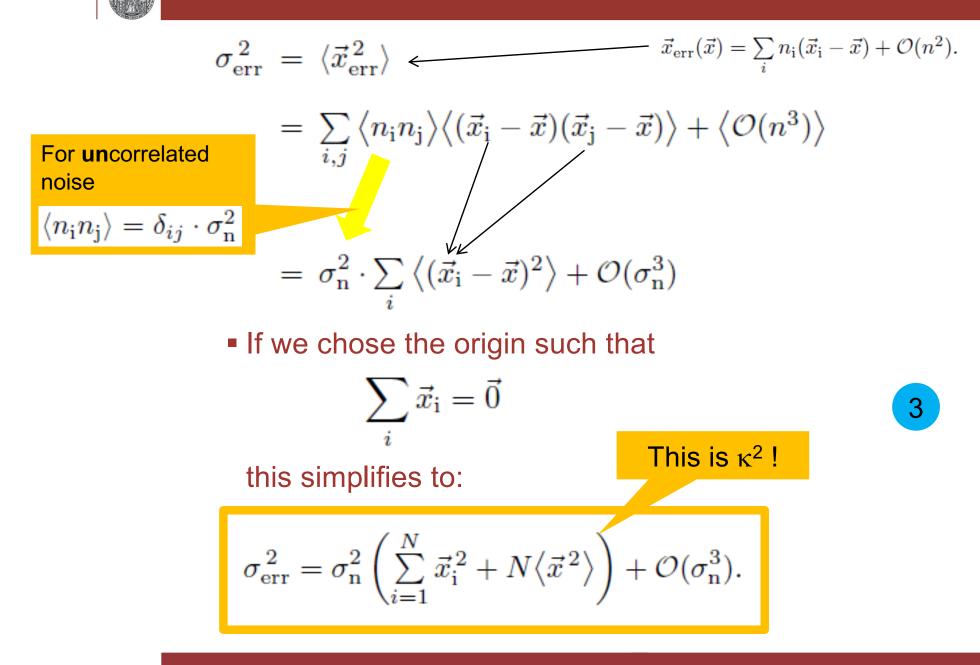
The reconstruction error (x_{err}=x_{rek}-x) is:

$$\vec{x}_{\rm err}(\vec{x}) = \sum_{i} n_{\rm i}(\vec{x}_{\rm i} - \vec{x}) + \mathcal{O}(n^2).$$

We need the standard deviation:



3. Do the averaging



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Example: Two Strips with linear signal sharing

• Consider two strips at $x_1 = -a/2$ and $x_2 = +a/2$ (N = 2)

Signals for a hit at x shall depend linearly on x:

$$S_1(x) = (x_2 - x)/a$$
 and $S_2(x) = (x + x_2)/a$

1, 2 and 3 are fulfilled:

$$S_1 + S_2 = 1;$$
 $x_1 S_1 + x_2 S_2 = x;$ $x_1 + x_2$

$$X_{2} = 0$$

• We get
$$\left(\frac{\sigma_{\text{err}}}{\sigma_{\text{n}}}\right)^2 \approx x_1^2 + x_2^2 + \frac{2}{a} \int_{x_1}^{x_2} x^2 dx = \frac{2}{3} a^2$$

$$\sigma_{\rm err} = 0.816 \cdot a \cdot \sigma_{\rm n}$$

$$\sigma_{\rm err}^2 = \sigma_{\rm n}^2 \left(\sum_{i=1}^N \vec{x}_i^2 + N \langle \vec{x}^2 \rangle \right) + \mathcal{O}(\sigma_{\rm n}^3).$$

50 μm pitch S/N =10 -> σ=4 μm (FWHM = 10 μm) Or

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• For $\sigma_n = 0.1$ (Signal/Noise = 10), resolution = 8% \cdot a

^{µm)} ■ Resolution is better than optimal binary readout for S/N>5.6

Correlated Noise ?

• For FULLY correlated noise, ${
m n_i}$ = ${
m n_j}$ and $\langle n_{
m i}n_{
m j}
angle = \sigma_{
m n}^2$

We get
$$\sigma_{
m err}^2 pprox \sigma_{
m n}^2 N^2 \langle ec{x}^2
angle$$

• For the strip example

$$\sigma_{err}$$
 = a σ_n / $\sqrt{3}$ = 0.57 a σ_n (instead of 0.816..)

- Correlated noise is less harmful than 'normal' noise
- Note: For mixed noise, superimpose both components
- Note: If the Amplitude of the signal is KNOWN (X-ray), noise becomes correlated and resolution improves!

Higher Orders (in noise)

- Noise can have different distributions.
- They have different higher moments: $\langle n_i^2 \rangle = \sigma_n^2$, $\langle n_i^4 \rangle = \beta \cdot \sigma_n^4$.

They are
$$\beta := \frac{\int n^4 p(n) dn}{\left(\int n^2 p(n) dn\right)^2} = \begin{cases} 3 : \text{Gauss} \\ 9/5 : \text{Box} \\ 1 : \text{Peaks} \end{cases}$$

• We need then higher order correlations (not trivial..):

$$\begin{aligned} \langle n_{i} \rangle &= 0\\ \langle n_{i} n_{j} \rangle &= \delta_{ij} \sigma_{n}^{2}\\ \langle n_{i} n_{j} n_{k} \rangle &= 0\\ \langle n_{i} n_{j} n_{k} n_{l} \rangle &= \delta_{ij} \delta_{jk} \delta_{kl} \left(\beta - 3\right) \sigma_{n}^{4} + \left(\delta_{ij} \delta_{kl} + \delta_{ik} \delta_{jl} + \delta_{il} \delta_{jk}\right) \sigma_{n}^{4} \end{aligned}$$

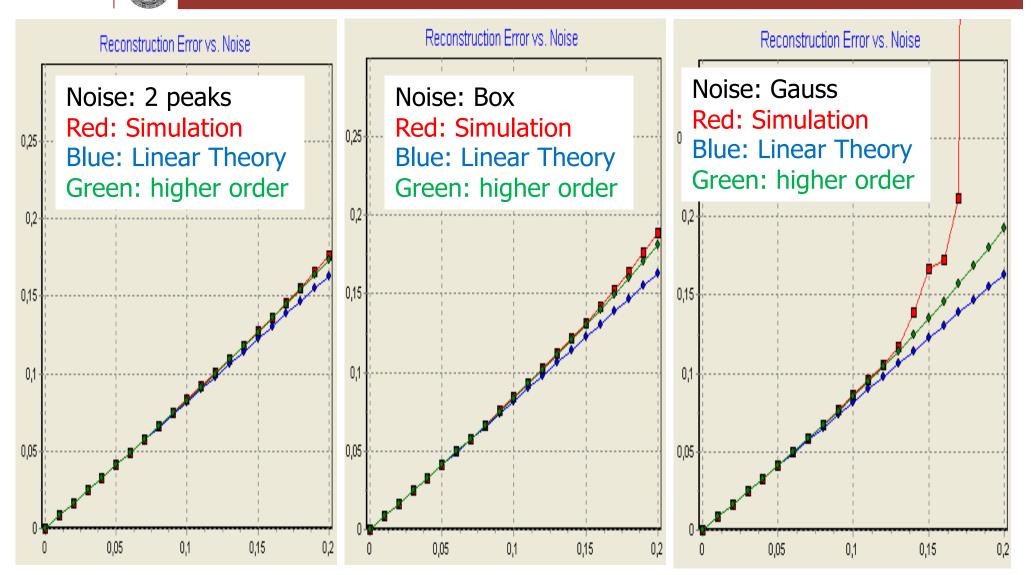


Higher Orders

- Repeating the derivation yields $\sigma_{\rm err}^2 = \sigma_n^2 \cdot (A + NB) + \left(1 + 3\left[\beta - 3 + N\frac{A + 3NB}{A + NB}\right]\sigma_n^2\right) - Correction$
- Only the *correction* depends on the 'type' (shape) of noise.
- Remember:
 - For small noise, there is no need to simulate Gaussian noise
 - Randomly adding or subtracting ± σ_n has the **same** effect!

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Is this true? \rightarrow Small Monte Carlo: Error vs. Noise



 Reconstruction for Gauss noise fails completely in few cases due to very high noise values

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2D Structures

- Can be treated similarly
- Observations:
 - Small number of electrodes is good
 - Well confined acceptance is good ('circle')

$$\sigma_{\rm err}^2 = \sigma_{\rm n}^2 \left(\sum_{i=1}^N \vec{x_i^2} + N \vec{x^2} \right) + \mathcal{O}(\sigma_{\rm n}^3).$$

Geometry	σ_{1D} theory		Value
	linear	correction	(A=p=1)
strips	$\sqrt{\frac{2}{3}} \cdot p$	$\sqrt{1+3\beta\sigma_{\rm n}^2}$	0.8165
square	$\frac{2}{\sqrt{3}} \cdot \sqrt{A}$	$\sqrt{1+3(3+\beta)\sigma_{n}^{2}}$	1.1547
hexagon	$\frac{\sqrt{5} \cdot 3^{1/4}}{6} \cdot \sqrt{A}$	$\sqrt{1+3\left(\frac{6}{5}+\beta\right)\sigma_{\mathrm{n}}^{2}}$	0.4905

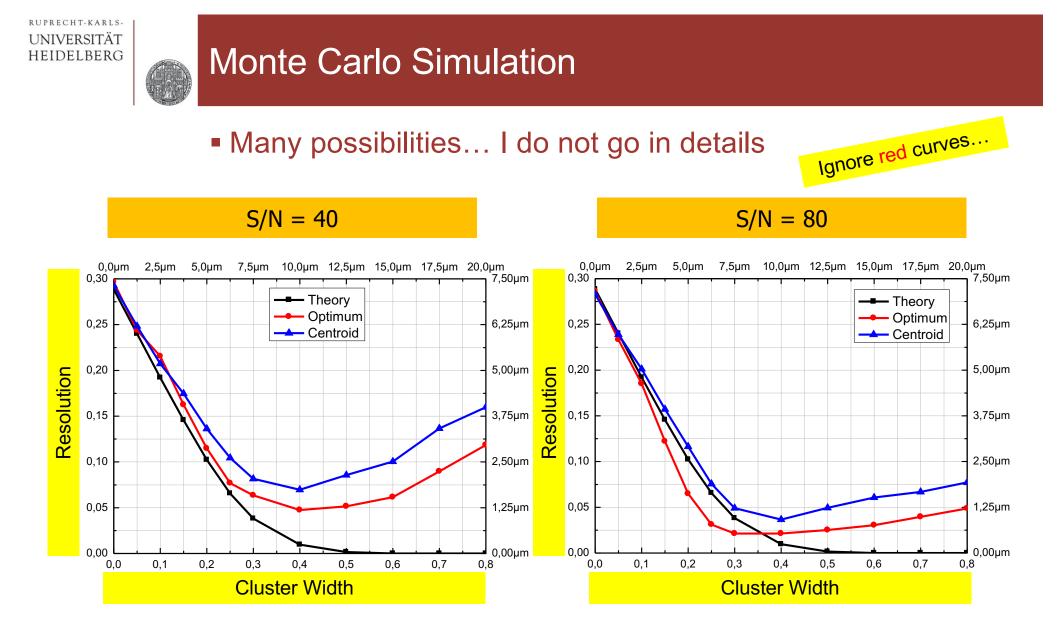
Hexagons are best (least sensitive to noise!)

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BACK TO COG Now with Noise

- Resolution for small σ is bad \rightarrow make f(x) wide
- BUT: Summing up many strips creates increasing noise
- Must chose N small but such that reconstruction is 'just' ok.
- The choice is fairly arbitrary
- And:
 - In real system, there is often a **threshold** (hits below this are not read out)
 - The reconstructed amplitude is wrong (signals below threshold are lost)
 - Broken pixels need special treatment



- Error does not go to 0 for wide signals when we have noise.
- The optimum signal width is still close to FWHM = a!

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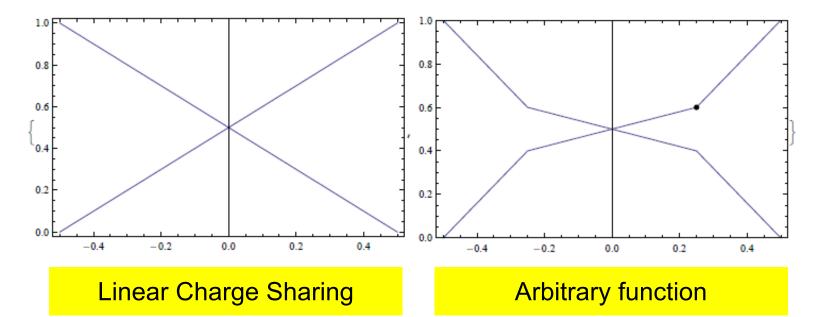


ETA FUNCTION



Motivation

- Often the Signals Distribution function (e.g. on 2 strips) is not linear.
- This is related to the 'famous' eta-function.



- The position then cannot be calculated by CoG, but by using the inverse function (or the 'eta'-lookup table)
- Question: How does resolution depend on f(x)?

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The signals on the two strips shall be

$$S_1(x) = Qf(x)$$

$$S_2(x) = Q - S_1(x) = Q (1 - f(x))$$

(we assume no signal is lost, i.e. we require $S_1+S_2 = Q$

We require

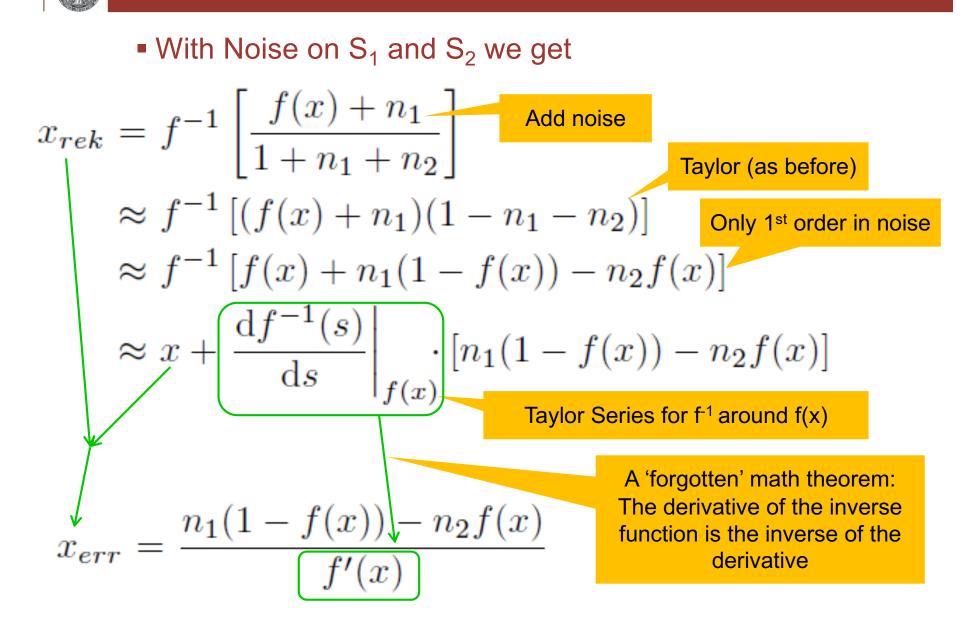
- f(x) is strictly monotonic (obvious)

• f(x) shall be symmetric in x (may not always be the case)

Obviously

$$x_{rek} = f^{-1} \left[\frac{S_1}{S_1 + S_2} \right]$$

Adding Noise



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Sigma – Averaging over Noise

To get
$$\sigma_{err}^2 = \langle x_{err}^2 \rangle - \langle x_{err} \rangle^2 \quad x_{err} = \frac{n_1(1 - f(x)) - n_2 f(x)}{f'(x)}$$

• we average first over noise. We get

$$\sigma_{err}^2 = \sigma_n^2 \left\langle \frac{1 - 2f + 2f^2}{f'^2} \right\rangle + 2 \left\langle n_1 n_2 \right\rangle \left\langle \frac{f^2 - f}{f'^2} \right\rangle$$

- Coefficients depend on the shape of the response function
- They are small where the response function is steep (obvious..)
- Vice versa: Flat parts in eta are bad.
- For uncorrelated noise, only the first term matters

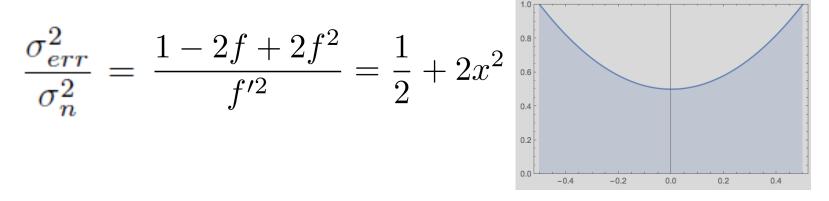
$$\frac{\sigma_{err}^2}{\sigma_n^2} = \left\langle \frac{1-2f+2f^2}{f'^2} \right\rangle \quad \begin{array}{c} \text{Average over} \\ \text{position} \end{array}$$

Back to linear Interpolation

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- What does this mean for linear interpolation, f(x) = x+0.5 ?
- Let us first look at the position dependent error



- This is NOT constant. It doubles at the edges !!!
 - When we reconstruct in the middle, we know the error is smaller!
- The average error is

$$\frac{\sigma_{err}^2}{\sigma_n^2} = \int_{-1/2}^{1/2} \left(\frac{1}{2} + 2x^2\right) = \frac{2}{3}$$

as before.

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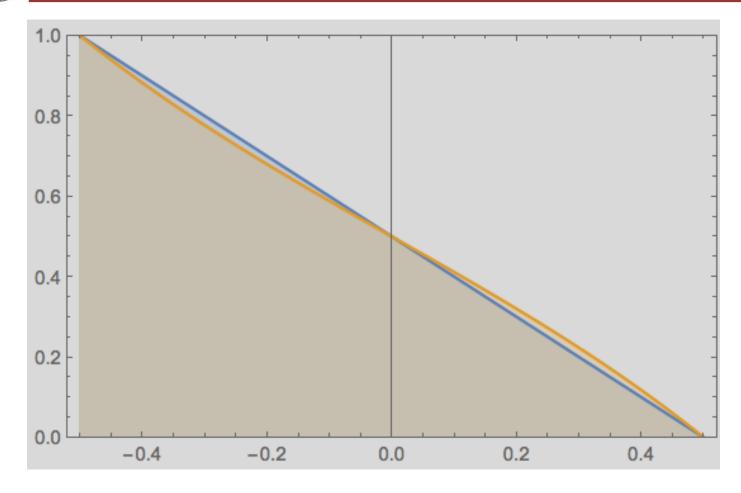
- Very exciting: Can we find a f(x) such that the integral is better than with linear interpolation
 - Probably not (?) But let's see...
- Easier: Can we find a distribution function so that the error is independent of position?

- One line of Mathematica is enough: $\frac{\frac{1}{4}\left(2 + \left(1 + \sqrt{2}\right)^{-2x} - \left(1 + \sqrt{2}\right)^{2x}\right)}{\frac{1}{4}\left(1 - \operatorname{Sinh}[2x\operatorname{ArcSinh}(1)]\right)}$

The average σ^2 is 0.643, which is (a little bit) *better* than 2/3=0.66 !!

We found a distribution which is better than linear interpolation! (it is less noise sensitive)

Better! (but just a little...)



Are there better functions???

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- Basic Algebra is fun.....
- CoG is 'perfect' as soon as signal width >≈ strip width
- Wider (too wide) signals are more sensitive to noise
- Ideal κ for strips is 0.816
- Analogue readout for S/N<6 is useless.</p>
- Noise shape (distribution) does not matter for S/N > 10
- Correlated noise is less harmful
- Hexagons have better res. and are less sensitive to noise
- Linear interpolation has more error at the edges (on the stips)
- There is a better reconstruction function than linear
 - but the difference is negligible....
 - I did not find better so far...



Thank you for your attention!

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