

Decay identification

Ivar KJELBERG, CSEM SA, April 2010

restart

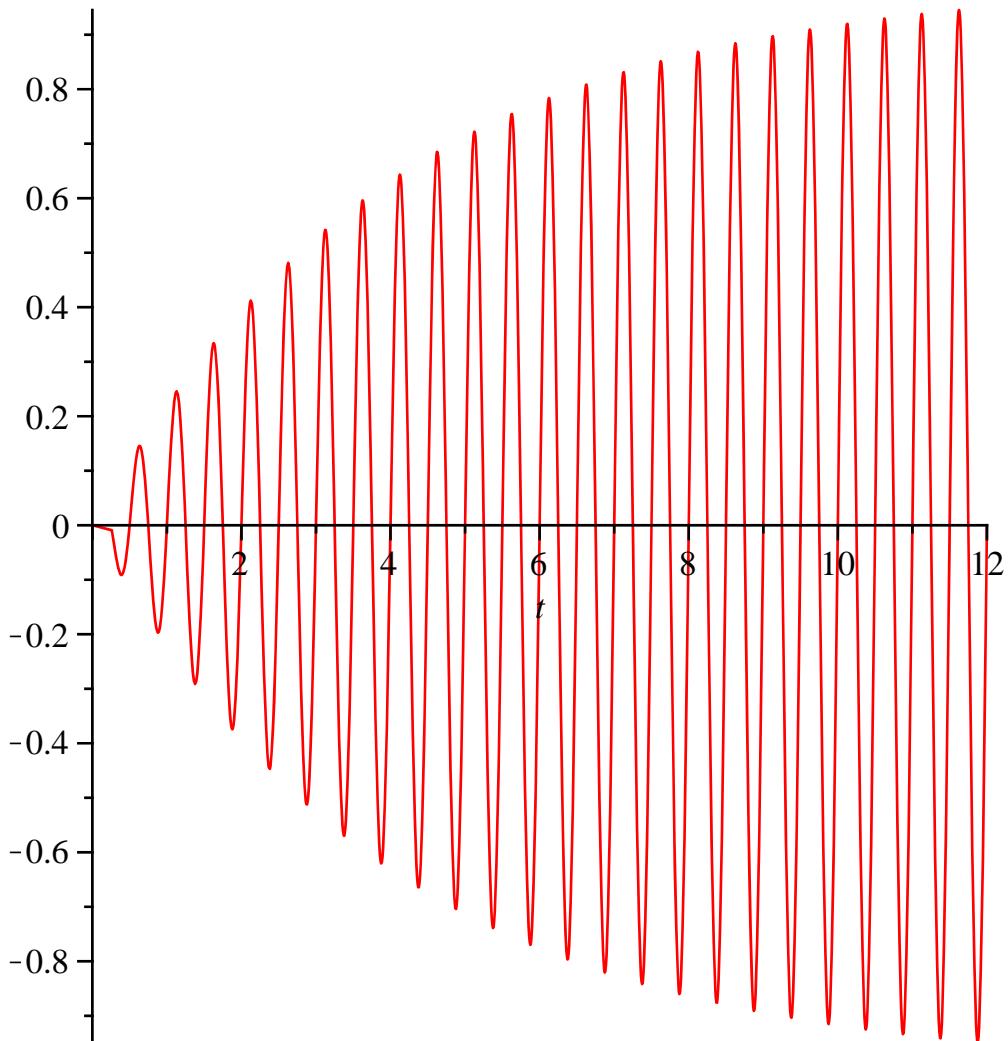
Let us define some Constants the decay/rise k , the fundamental frequency f , the mean value Fm , Start and stop times $T0$ and $Tmax$, and the time period DT for the plots

```
k := 0.25 : f := 2 : Fm := 0.0 : T0 := 0.0 : Tmax := 12 :  
ΔT := T0 .. Tmax :
```

Our nice oscillating function, with no noise and zero average/mean is

$$F := t \rightarrow (1 - \exp(-k t)) \cdot \sin(2 \cdot \pi \cdot f \cdot t) + Fm$$
$$t \rightarrow (1 - e^{-kt}) \sin(2 \pi ft) + Fm \quad (1)$$

plot(F(t), t = ΔT)

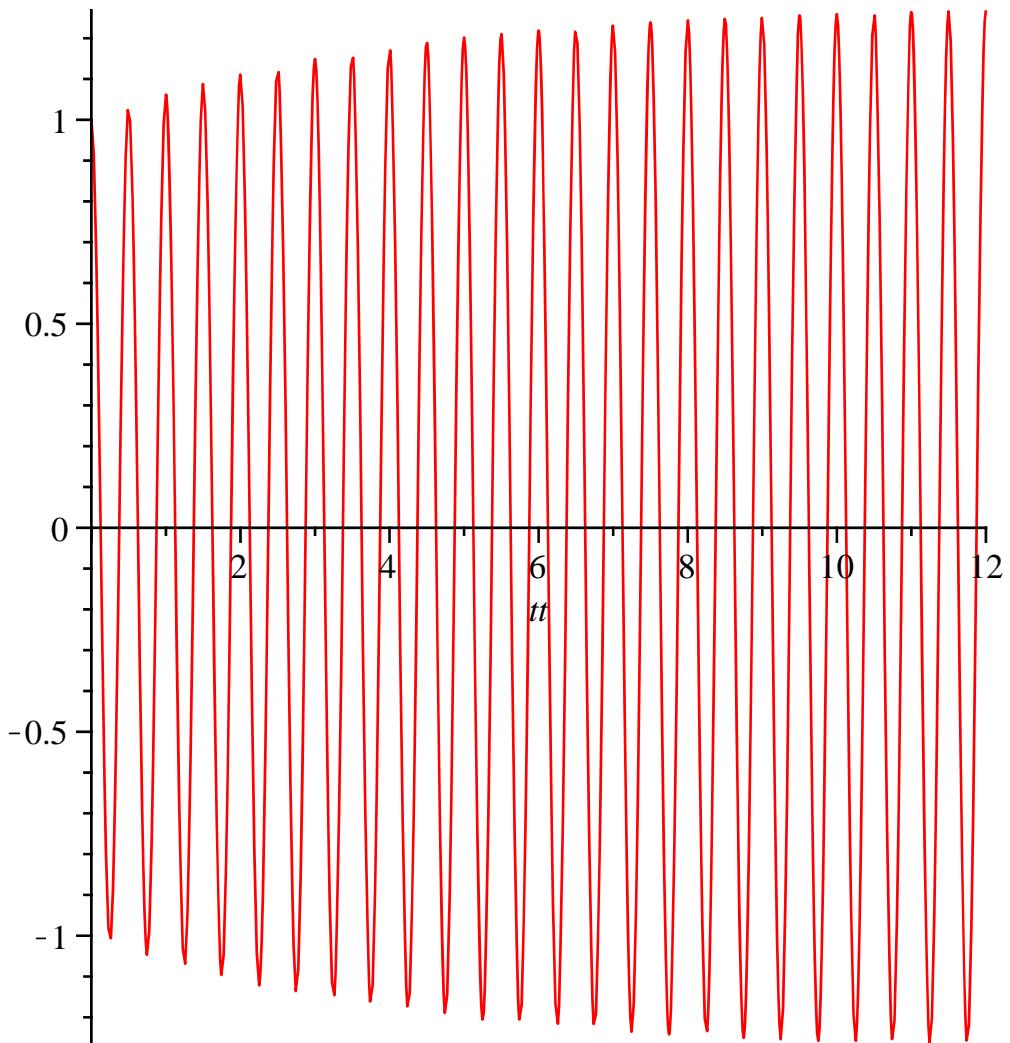


The autocorrelation is then

$$AC := tt \rightarrow \frac{\int_{T0}^{Tmax} F(t + tt) \cdot F(t) dt}{\int_{T0}^{Tmax} F(t)^2 dt}$$

$$tt \rightarrow \frac{\int_{T0}^{Tmax} F(t + tt) F(t) dt}{\int_{T0}^{Tmax} F(t)^2 dt} \quad (2)$$

plot(AC(tt), tt = ΔT)

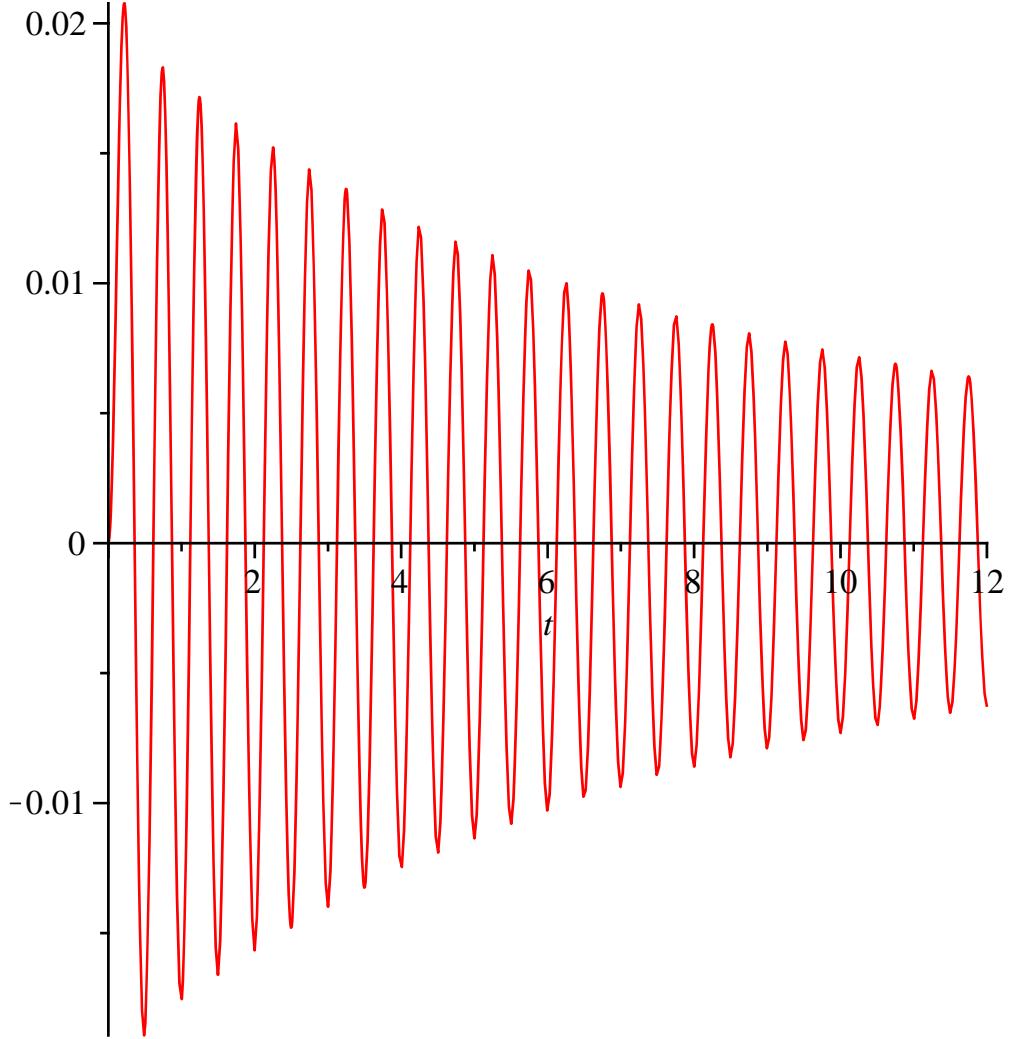


The mean as it would be calculated by COMSOL is then

$$Fmean := t \rightarrow \frac{1}{(t - T0)} \int_{T0}^t F(t) dt$$

$$t \mapsto \frac{\int_{T0}^t F(t) dt}{t - T0} \quad (3)$$

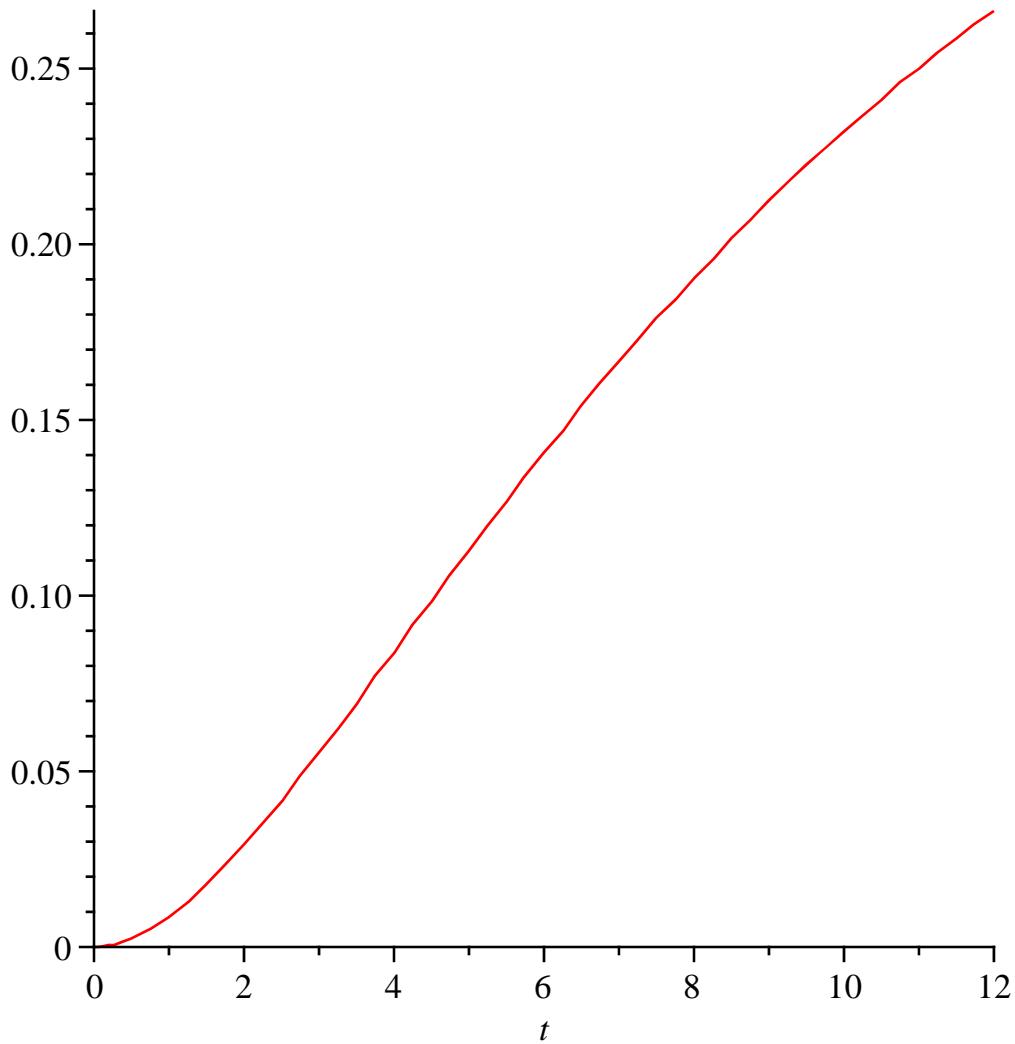
plot(Fmean(t), t = ΔT)



By integrating the square of the function normalised once, we get a nice slope

$$F12 := t \mapsto \left(\frac{1}{(t - T0)} \int_{T0}^t (F(t))^2 dt \right) \\ t \mapsto \frac{\int_{T0}^t F(t)^2 dt}{t - T0} \quad (4)$$

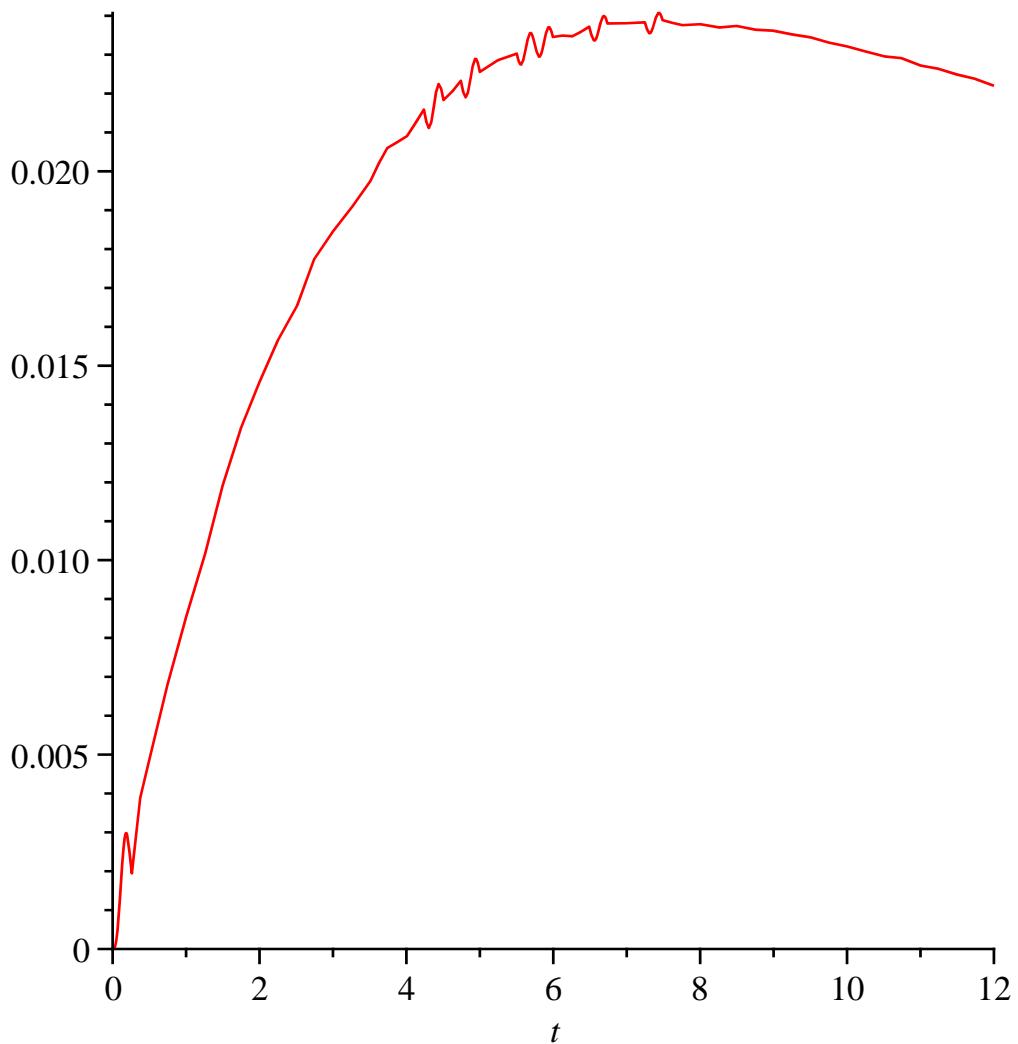
plot(F12(t), t = ΔT)



By integrating the square of the function normalised by the square, we can detect a maximum

$$\begin{aligned}
 F22 := t \rightarrow & \left(\frac{1}{(t - T0)^2} \int_{T0}^t (F(t))^2 dt \right) \\
 & t \rightarrow \frac{\int_{T0}^t F(t)^2 dt}{(t - T0)^2}
 \end{aligned} \tag{5}$$

plot(F22(t), t = ΔT)

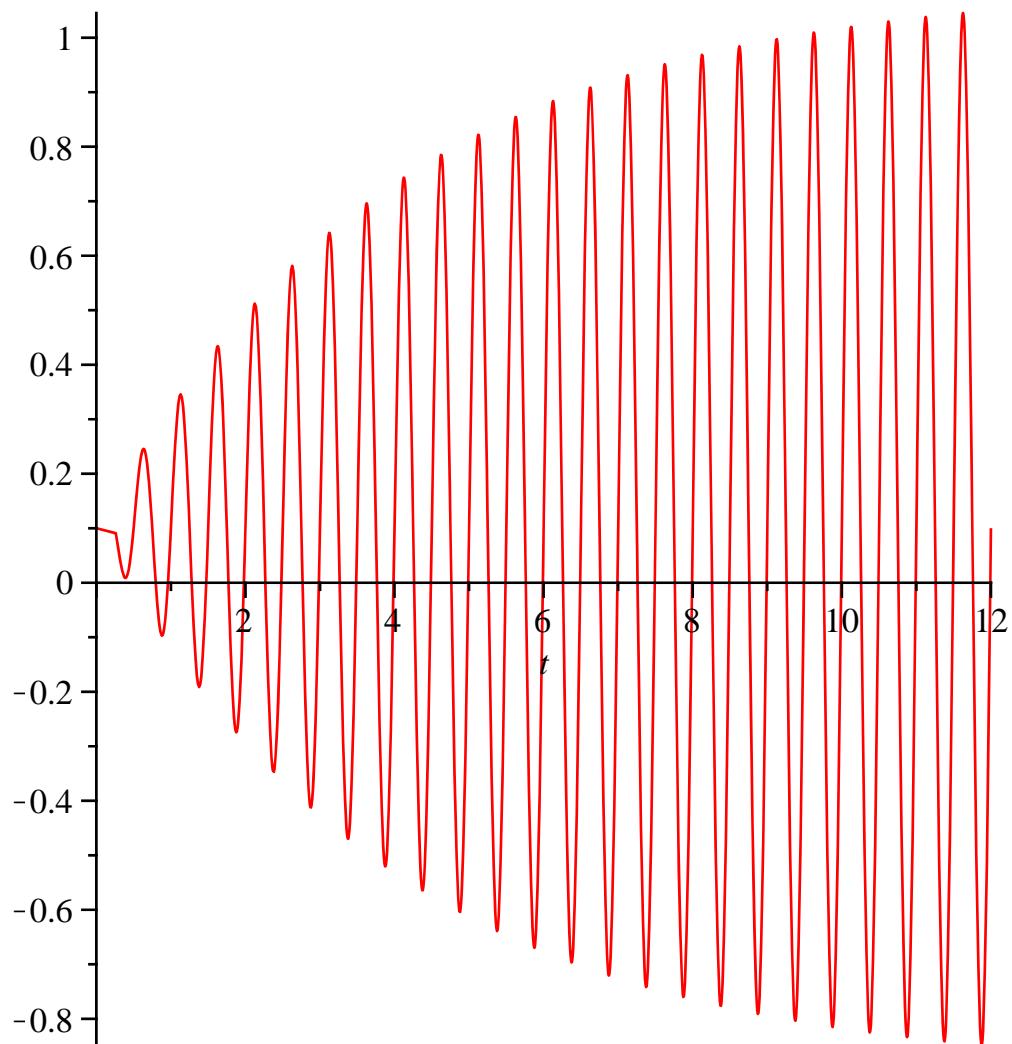


If we add an average value, we have some issues on the F22 with the vertical scale at t=0

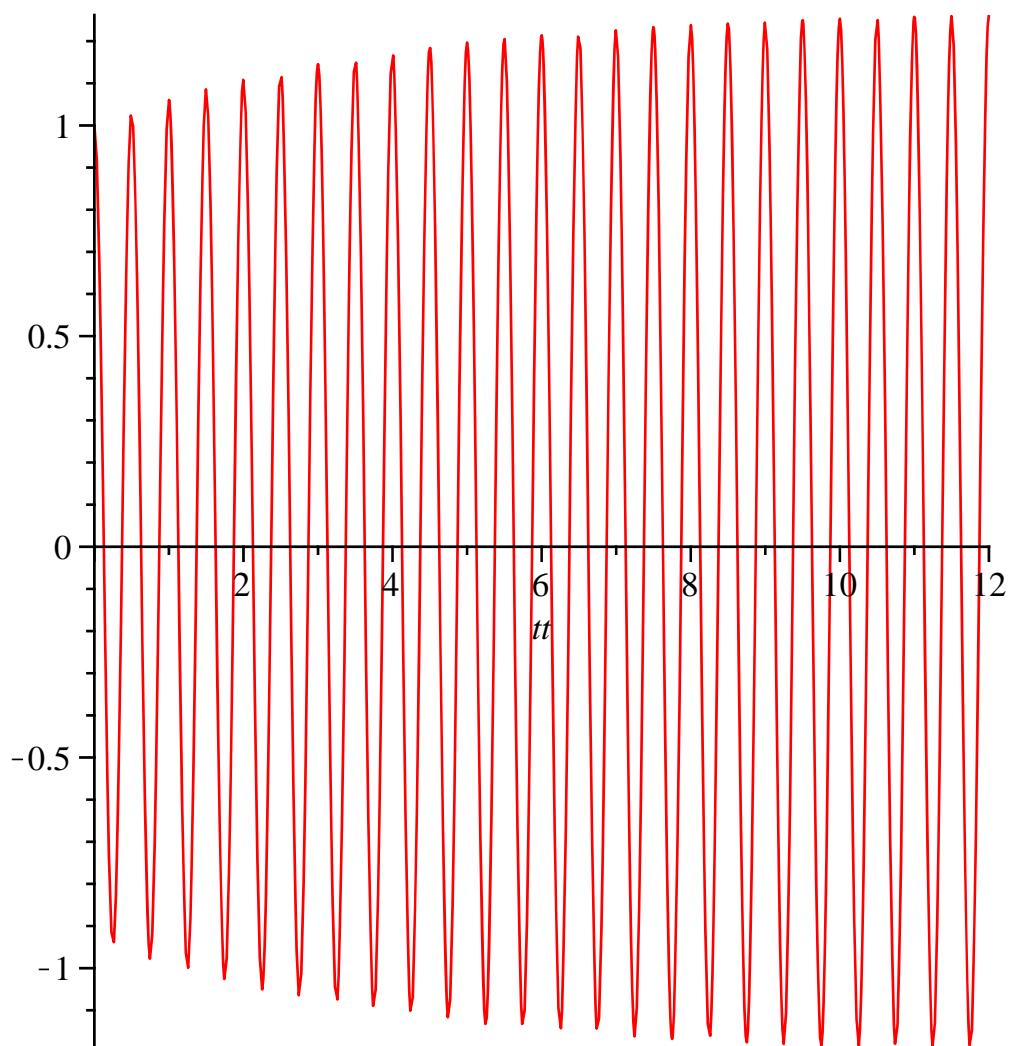
$k := 0.25 : f := 2 : Fm := 0.1 : T0 := 0.0 : Tmax := 12 :$

$\Delta T := T0 .. Tmax :$

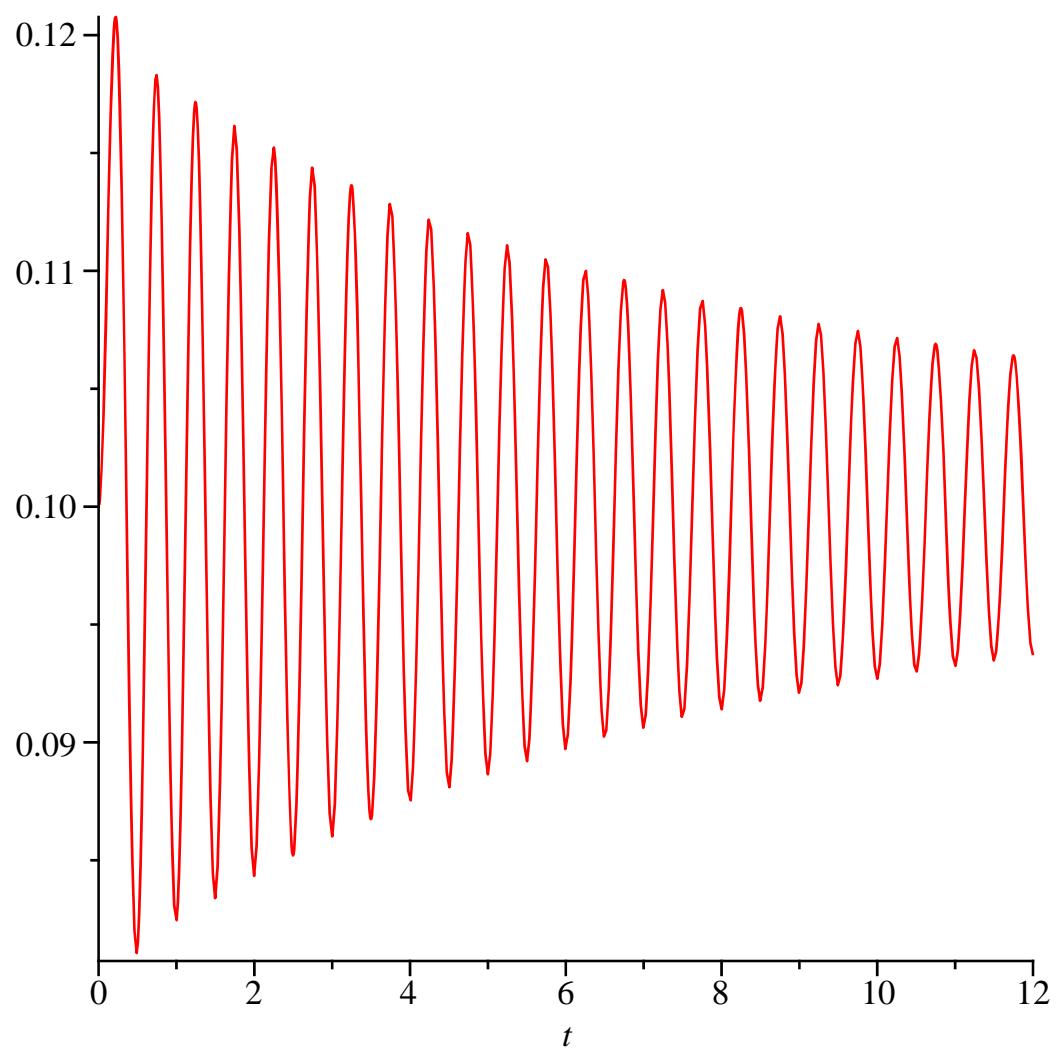
$plot(F(t), t = \Delta T)$



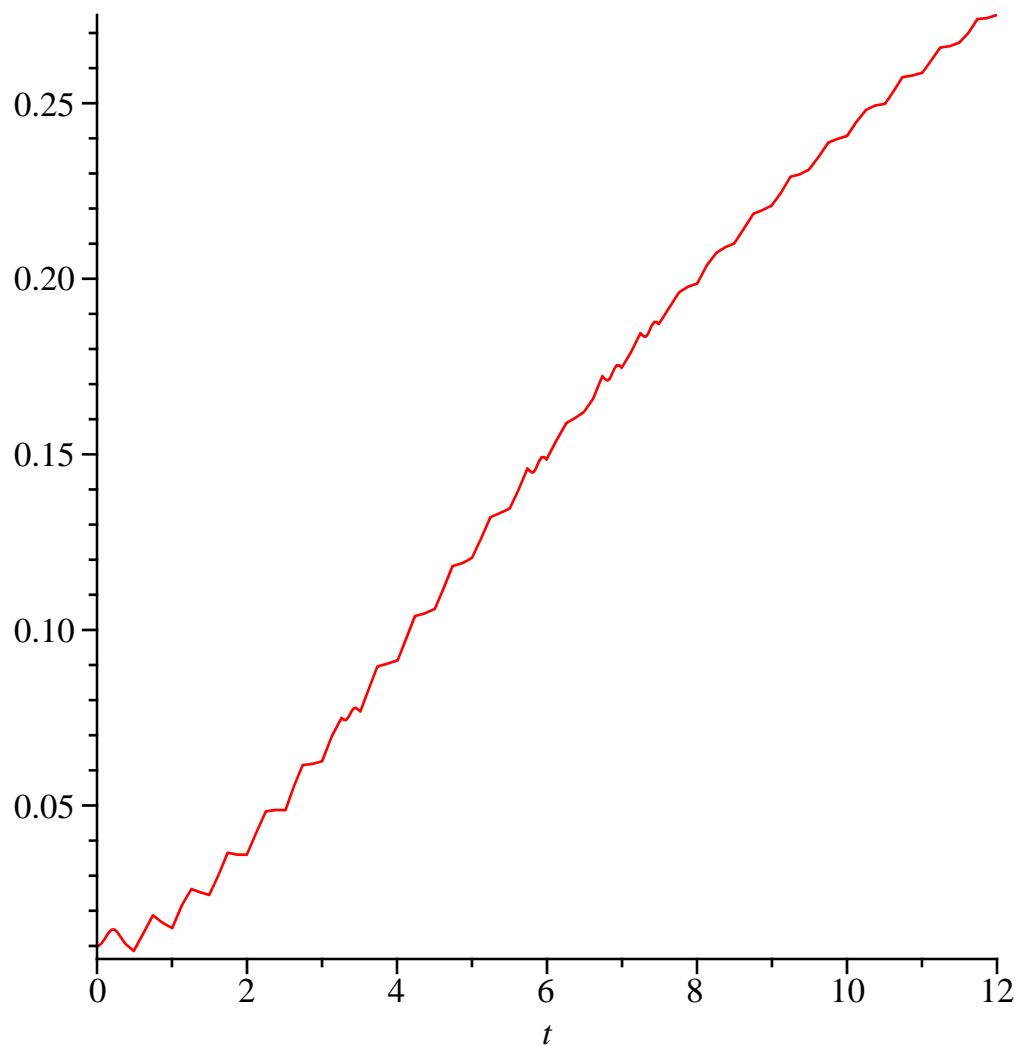
plot(AC(tt), tt = ΔT)



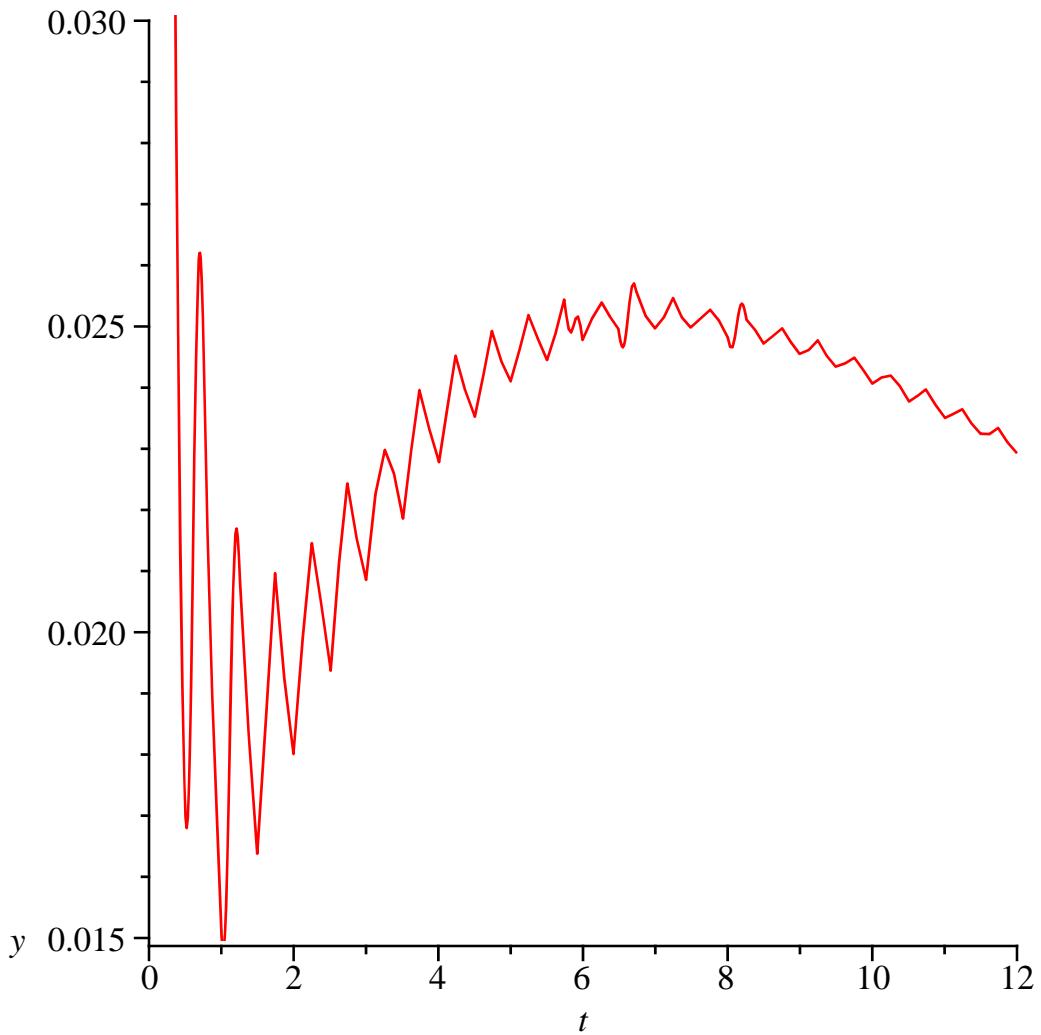
plot(Fmean(t), t = ΔT)



plot(F12(t), t = ΔT)

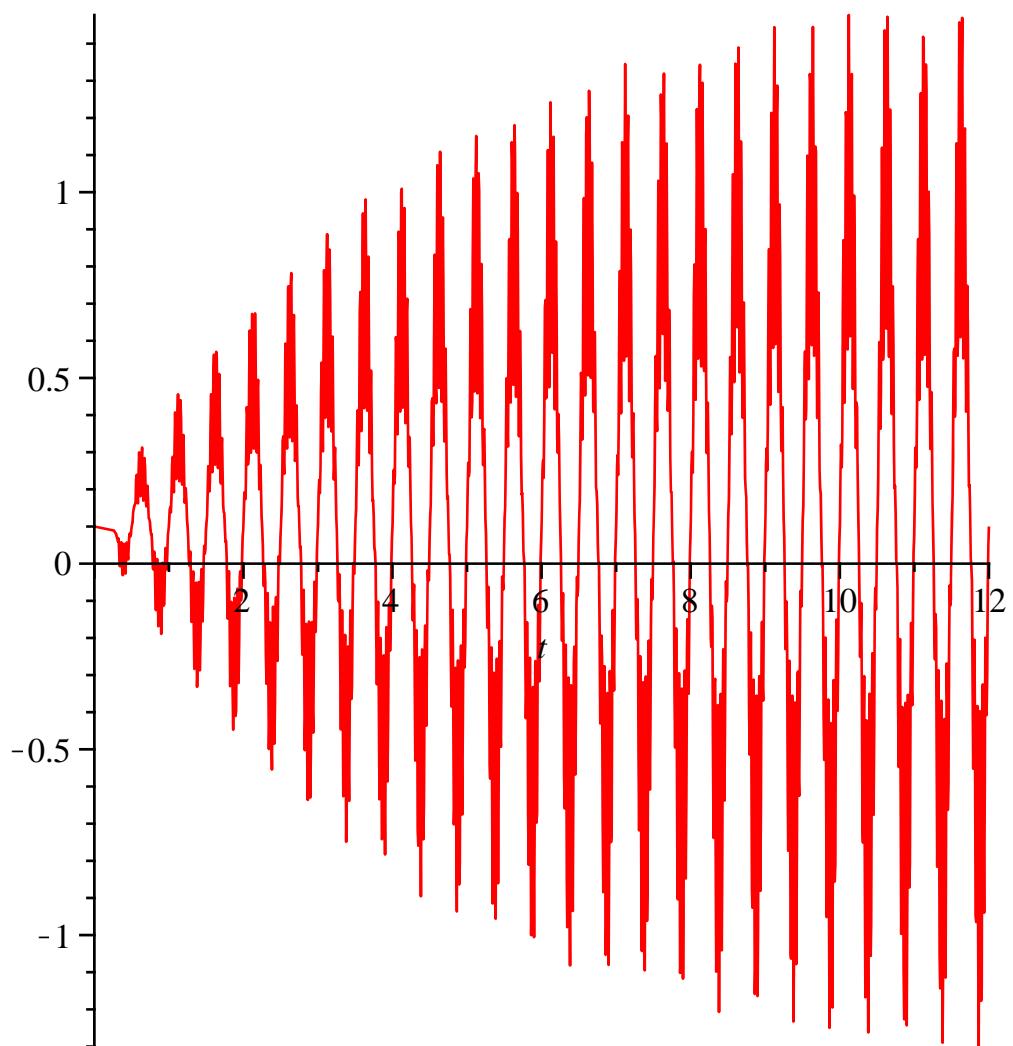


plot(F22(t), t = ΔT, y = 0.015 ..0.03)

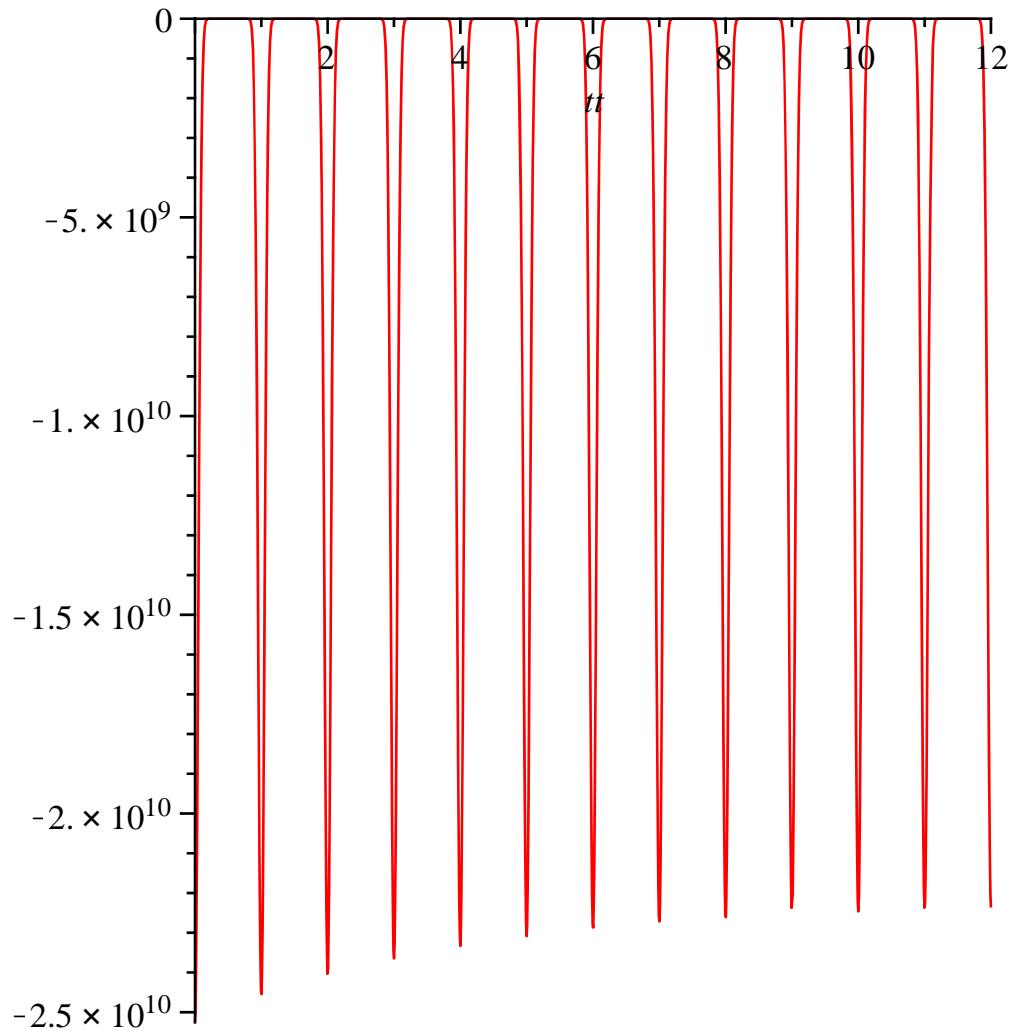


If we add an average value and some higher frequency oscillations (should use random noise)
 We need also to clip the starting values of F22

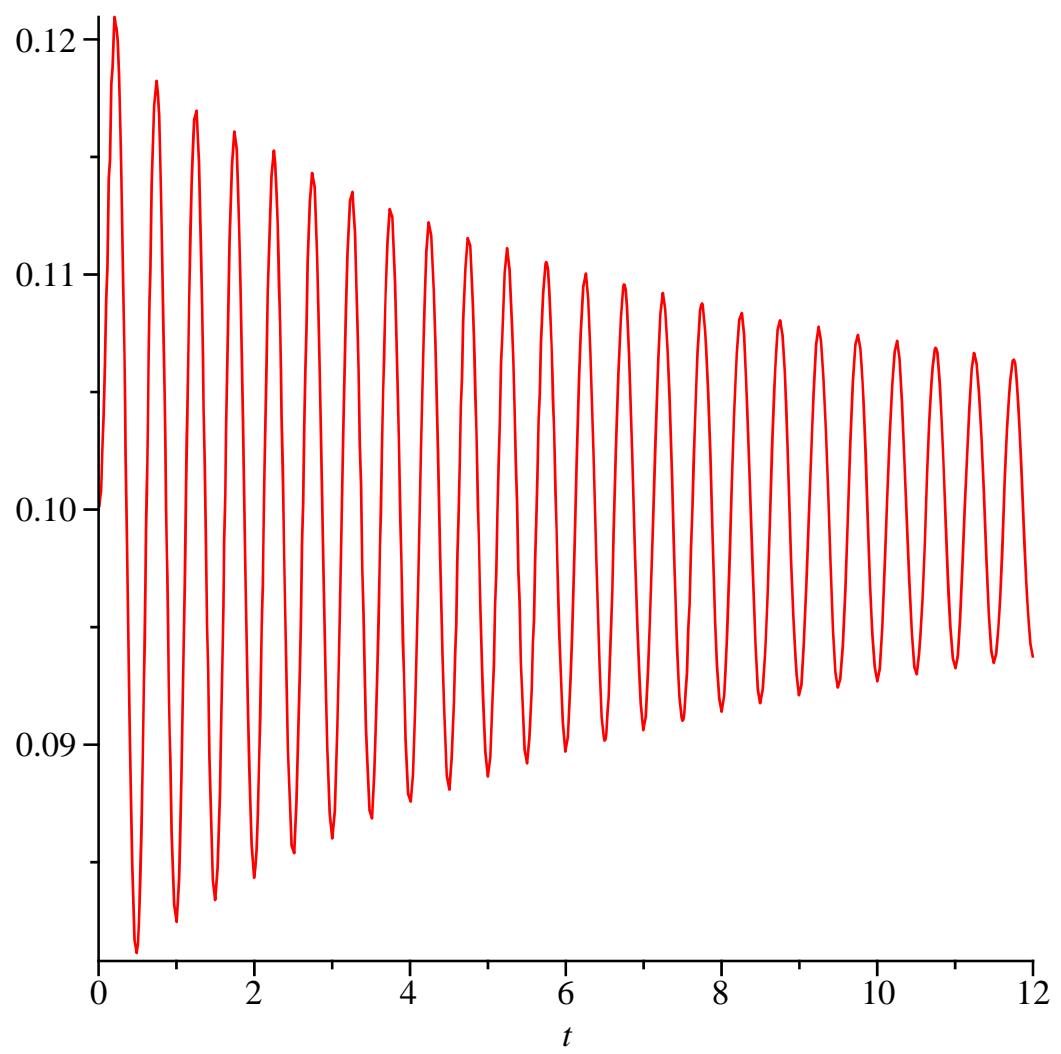
$$\begin{aligned}
 k &:= 0.25 : f := 2 : Fm := 0.1 : T0 := 0.0 : Tmax := 12 : \\
 \Delta T &:= T0 .. Tmax : \\
 F &:= t \rightarrow (1 - \exp(-k \cdot t)) \cdot \sin(2 \cdot \pi \cdot f \cdot t) \cdot (1 + 0.5 \cdot \sin(2 \cdot \pi \cdot 27 \cdot t)) + Fm \\
 &\quad \textcolor{blue}{t \rightarrow (1 - e^{-kt}) \sin(2 \pi ft) (1 + 0.5 \sin(54 \pi t)) + Fm} \tag{6} \\
 \text{plot}(F(t), t = \Delta T)
 \end{aligned}$$



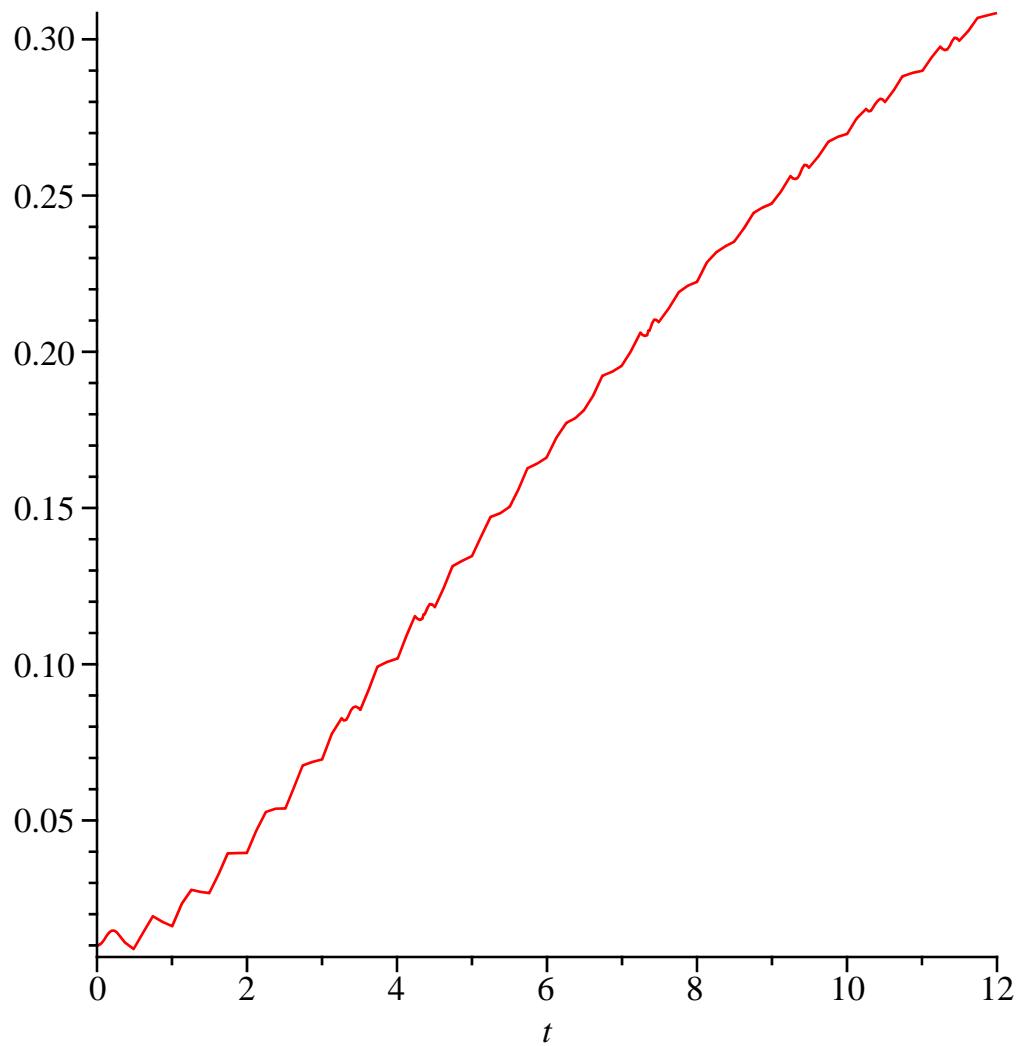
plot(AC(tt), tt = ΔT)



plot(Fmean(t), t = ΔT)



plot(F12(t), t = ΔT)



plot(F22(t), t = ΔT, y = 0.015 ..0.03)

