MODELS OF STATISTICAL ERRORS IN THE SEARCH FOR THE DEUTERON EDM IN THE STORAGE RING

A. E. Aksentjev, Y. V. Senichev, Institut für Kernphysik, Forschungszentrum Jülich, Jülich, Germany

Abstract

In this work we investigate the standard error of the spin precession frequency estimate in an experiment for the search for the electric dipole moment (EDM) of the deuteron using the polarimeter. The basic principle of polarimetry is the scattering of a polarized beam on a carbon target. Since the number of particles in one fill is limited, we must maximize the utility of the beam. This raises the question of sampling efficiency, as the signal, being an oscillating function, varies in informational content. To address it, we define a numerical measurement model, and compare two sampling strategies (uniform and frequency-modulated) in terms of beam-use efficiency. The upshot is the formulation of the strategies (uniform and frequency-modulated) in terms of a numerical measurement model, and compare two sampling strategies.

DETECTOR COUNTING RATE MODEL

We assume the following model for the detector counting rate:

\[ N(t) = N_0(t) \cdot \left(1 + P \cdot e^{-\tau_s} \cdot \sin(\omega \cdot t + \phi)\right), \quad (1) \]

where \( \tau_s \) is the decoherence lifetime, and \( N_0(t) \) the counting rate from the unpolarized cross-section.

Since the beam current can be expressed as a function of time as

\[ I(t) \equiv N_D(t) \nu = I_0 \cdot e^{\lambda_b t}, \]

\( \lambda_b = -\tau_b^{-1} \) the beam lifetime, the expected number of particles scattered in the direction of the detector during measurement time \( \Delta_t \) is

\[ N_0(t) = p \cdot \frac{\nu N_b^b}{\lambda_b} e^{\lambda_b t} \cdot \left(e^{\nu N_b^b \Delta_t} - e^{-\nu N_b^b \Delta_t}\right) \approx p \cdot \nu N_b^b e^{\lambda_b t} \cdot \Delta_t, \quad (2) \]

where \( p \) is the probability of “useful” scattering.

The actual number of detected particles will be distributed as a Poisson distribution

\[ P_{N_0(t)}(\tilde{N}) = \frac{(r(t) \Delta_t)^{\tilde{N}}}{\tilde{N}!} e^{-r(t) \Delta_t}, \]

hence \( \sigma_{\tilde{N}_0(t)}^2 = N_0(t) \).

We are interested in the expectation value \( N_0(t) = E[\tilde{N}_0(t)] \), and its variance \( \sigma_{N_0(t)} \). Those are estimated as summary statistics:

\[ \langle \tilde{N}_0(t) \rangle_{\Delta_t} = \frac{1}{n_{\nu}} \sum_{i=1}^{n_{\nu}} \tilde{N}_0(t_i), \quad n_{\nu} = \Delta_t / \Delta_c, \]

and

\[ \sigma_{N_0(t)}^2 = \frac{1}{n_{\nu}} \sum_{i=1}^{n_{\nu}} \left(\tilde{N}_0(t_i) - \langle \tilde{N}_0(t) \rangle_{\Delta_t}\right)^2. \]

(\( \Delta_t \) is the event measurement time, \( \Delta_c \) is the polarimetry measurement time.) Being a sum of random variables, \( N_0(t) \) is normally distributed.

The standard error of the mean then is

\[ \sigma_{\tilde{N}_0(t)} = \frac{\sigma_{N_0(t)}}{\sqrt{n_{\nu}}} = \sqrt{\frac{\Delta_t}{\Delta_c} \cdot \exp \left(-\frac{\lambda_b}{2} \cdot t\right)}. \]

Relative error grows:

\[ \frac{\sigma_{\tilde{N}_0(t)}}{N_0(t)} \approx A \cdot \exp \left(-\frac{\lambda_b}{2} t\right), \quad A = \frac{1}{\sqrt{p \cdot \nu N_b^b}}. \quad (3) \]

FIGURE OF MERIT

A measure of the beam’s polarization is the relative asymmetry of detector counting rates: [2, p. 17]

\[ A = \frac{N(\frac{\pi}{2}) - N(-\frac{\pi}{2})}{N(\frac{\pi}{2}) + N(-\frac{\pi}{2})}. \quad (4) \]

In the simulation to follow, the function fitted to the asymmetry data is:

\[ A(t) = A(0) \cdot e^{A_d \cdot t} \cdot \sin(\omega t + \phi), \quad (5) \]

with three nuisance parameters \( A(0), \lambda_d, \) and \( \phi \).

Due to the decreasing beam size, the measurement of the figure of merit is heteroscedastic. From [2, p. 18], the heteroscedasticity model assumed is

\[ \sigma_A^2(t) \approx \frac{1}{2N_0(t)}. \quad (6) \]
CONDITIONS FOR MAXIMUM PRECISION

Assuming a Gaussian error distribution with mean zero and variance \( \sigma_\omega^2 \), the maximum likelihood estimator for the variance of the frequency estimate of the cross-section asymmetry \( \mathcal{A} \) can be expressed as

\[
\text{var} [\hat{\omega}] = \frac{\sigma_\omega^2}{X_{\text{tot}} \cdot \text{var}_w [t]}.
\]

with

\[
X_{\text{tot}} = \sum_{j=1}^{n_j} x_j = \sum_{j=1}^{n_j} x_{js},
\]

\[
\text{var}_w [t] = \sum_i w_i \left( \langle t \rangle_w - \langle t \rangle_w \right)^2 = \sum_i w_i t_i,
\]

\[
w_i = \frac{1}{\sum_j x_j}, \quad x_i = (\mathcal{A}(0) \exp(\lambda_d t_i)) \cos^2(\omega t_i + \phi).
\]

In the expression above, \( X_{\text{tot}} \) is the total Fisher information of the sample, and \( \text{var}_w [t] \) is a measure of its time-spread. It can be observed that by picking appropriate sampling times, one can raise the \( X_{\text{tot}} \) term, since it is proportional to a sum of the signal’s time derivatives. If the oscillation frequency and phase are already known to a reasonable precision, further improvement can be achieved by the application of a sampling scheme in which measurements are taken only during rapid change in the signal (sampling modulation). Improvement here is limited by the polarimetry sampling rate.

Both the \( \text{var}_w [t] \) and \( X_{\text{tot}} \) terms are bounded as a result of spin tune decoherence. We can express \( \sum_{j=1}^{n_j} x_{js} = n_{fs} \cdot x_{0s} \) for some mean value \( x_{0s} \) at a given node \( s \). \( n_{fs} \), is the number of asymmetry measurements per node. The period of time during which measuring takes place, \( \Delta t_{\text{c}} \), is termed compaction time. The value of the sum \( \sum_{j=1}^{n_j} x_{js} \) falls exponentially due to decoherence, hence \( x_{0s} = x_0 \exp(\lambda_d (s-1) \pi) \).

Therefore,

\[
X_{\text{tot}} = n_{fs} \cdot x_{0s} \cdot \frac{\exp \left( \frac{\lambda_d \pi n_{\text{c}}}{\omega} \right) - 1}{\exp \left( \frac{\lambda_d \pi}{\omega} \right) - 1} \equiv n_{fs} \cdot x_{0s} \cdot g(n_{\text{c}});
\]

\[
x_0 = \frac{1}{\Delta t_{\text{c}}} \int_{-\Delta t_{\text{c}}/2}^{-\Delta t_{\text{c}}/2} \cos^2(\omega \cdot t) dt = \frac{1}{2} \left( 1 \pm \frac{\sin \omega \Delta t_{\text{c}}}{\omega \Delta t_{\text{c}}} \right),
\]

\[
n_{fs} = \frac{\Delta t_{\text{c}}}{\Delta t_{\text{c}}}.
\]

Eq. (7) provides us with a means to estimating the limits on the duration of the experiment. In Table 1, the percentage of the total Fisher information limit, the time in decoherence lifetimes by which it is reached, and the signal-to-noise ratio by that time, are summarized. The signal-to-noise ratios are computed according to:

\[
\text{SNR} \equiv \frac{\mathcal{A}(0) \cdot e^{-\phi / \Delta t_{\text{c}}}}{\sigma_\mathcal{A}(t)} \approx \sqrt{2 \cdot p \cdot v N_0^b \cdot \Delta t_{\text{c}} \cdot \mathcal{A}(0)} \cdot \exp \left[ -\frac{t}{\tau_d} \cdot \left( 1 + \frac{1}{2} \frac{1}{\tau_b} \right) \right],
\]

in which, from \( \sigma_\mathcal{A}(0)/\mathcal{A}(0) \approx 3\% \) the factor before the exponent is 33.

Table 1: Amount of Fisher information (in percents of the available limit) contained in a sample collected for the duration specified in decoherence lifetimes, and the corresponding signal-to-noise ratio

<table>
<thead>
<tr>
<th>FI limit (%)</th>
<th>Duration (x(\tau_{\text{d}}))</th>
<th>SNR</th>
</tr>
</thead>
<tbody>
<tr>
<td>95</td>
<td>3.0</td>
<td>0.4</td>
</tr>
<tr>
<td>90</td>
<td>2.3</td>
<td>1.1</td>
</tr>
<tr>
<td>70</td>
<td>1.2</td>
<td>5.5</td>
</tr>
<tr>
<td>50</td>
<td>0.7</td>
<td>11.7</td>
</tr>
</tbody>
</table>

**SIMULATION**

We simulated data from two detectors with parameters gathered in Table 2 for \( T_{\text{tot}} = 1000 \) seconds, sampled uniformly at the rate \( f_s = 375 \) Hz. These figures are chosen for the following reason: the beam size in a fill is on the order of \( 10^{11} \) particles; if we want to keep the beam lifetime equal to the decoherence lifetime, we cannot exhaust more than 75% of it; only 1% of all scatterings are of the sort we need for polarimetry, so we’re left with \( 7.5 \cdot 10^8 \) useful scatterings. A measurement of the counting rate \( N_0(t) \) with a precision of approximately 3% requires somewhere in the neighborhood of 2000 detector counts, which further reduces the number of events to \( 3.75 \cdot 10^7 = f_s \cdot T_{\text{tot}} \). One thousand seconds is the expected duration of a fill, hence \( f_s = 375 \) Hz.

Relative measurement error for the detector counting rates is depicted in Fig. 1; the cross-section asymmetry, computed according to Eq. (4), is shown in Fig. 2. To these data we fit via Maximum Likelihood a non-linear heteroscedastic model given by Eq. (5), with the variance function for the weights given by Eq. (6). The fit results are summarized in Table 3.

Table 2: Detector counting rates’ model parameters

<table>
<thead>
<tr>
<th></th>
<th>Left</th>
<th>Right</th>
</tr>
</thead>
<tbody>
<tr>
<td>( \phi )</td>
<td>(-\pi/2)</td>
<td>(+\pi/2)</td>
</tr>
<tr>
<td>( \omega )</td>
<td>3</td>
<td>3</td>
</tr>
<tr>
<td>( P )</td>
<td>0.4</td>
<td></td>
</tr>
<tr>
<td>( \tau_d )</td>
<td>721</td>
<td>721</td>
</tr>
<tr>
<td>( \tau_b )</td>
<td></td>
<td>721</td>
</tr>
<tr>
<td>( N_0(0) )</td>
<td>6730</td>
<td></td>
</tr>
</tbody>
</table>

**Modulation gains**

If the initial frequency estimate obtained from a time-uniform sample has a standard error on the order of
Table 3: Asymmetry fit results

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Estimate</th>
<th>SE</th>
<th>Unit</th>
</tr>
</thead>
<tbody>
<tr>
<td>$A(0)$</td>
<td>0.400</td>
<td>$9.03 \cdot 10^{-3}$</td>
<td></td>
</tr>
<tr>
<td>$\lambda_d$</td>
<td>0.001</td>
<td>$7.86 \cdot 10^{-7}$</td>
<td>1/sec</td>
</tr>
<tr>
<td>$\omega$</td>
<td>3.000</td>
<td>$7.55 \cdot 10^{-7}$</td>
<td>rad/sec</td>
</tr>
<tr>
<td>$\phi$</td>
<td>1.571</td>
<td>$2.25 \cdot 10^{-2}$</td>
<td>rad</td>
</tr>
</tbody>
</table>

$10^{-6}$ rad/sec, simulation shows the standard error of the estimate can be improved to $5.8 \cdot 10^{-7}$ rad/sec.

CONCLUSION

Because in the proposed experiment the deuteron EDM is probed by measuring an oscillating function, a suggestion was made that the experimental precision could be improved by the application of a frequency-modulated sampling strategy. In developing the statistical model, the concept of Fisher information was directly employed, which was instrumental in quantifying the gains in precision from both the increase in the duration of an experiment run, and sampling modulation.

The model predicts that ultimately, the standard error of the frequency estimate can be improved by at the most a factor of $\sqrt{2}$, i.e. by 29%; however, due to imprecision in the prerequisite frequency estimate, this improvement is inevitably weakened, down to 23% in the present simulation. The best achieved precision in the simulation is $5.8 \cdot 10^{-7}$ rad/sec, which in a year of 1000-second long measurements should produce an average value with the standard error of approximately $4.0 \cdot 10^{-9}$ rad/sec, sufficient for the detection of an EDM on the order of $10^{-29}$ e·cm.

REFERENCES
