EXACT PHOTOCOUNT DISTRIBUTIONS FOR LASERS NEAR THRESHOLD

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(Received 16 February 1970)

Photocount fluctuation problems, treated previously for Gaussian statistics only, or in the limit of short measurement times, have been extended to arbitrary times (compared with the intensity correlation time) and to general Markovian processes. In particular, we calculate the distribution function of the time-integrated light intensity for a laser operated near threshold.

The statistical distribution $W(\Omega)$ of $\Omega$, the light intensity integrated over a time $T$, is studied experimentally in terms of the probability of achieving $m$ photocounts in a time $T$. These distributions, even for small $m$, are interesting and difficult to compute because they contain information concerning general multitime correlations of intensity fluctuations. For short times compared with an intensity correlation time, the probability density $W(\Omega)$ is determined by the steady-state distribution of light intensity, and is relatively uninteresting. For larger times, only the case of a Gaussian distribution of light amplitudes has been calculated.\(^*\) This results are appropriate to a laser well below threshold. For a laser near threshold, whose behavior is clearly nonlinear, the vacuum of available theory will be filled by this Letter. Our procedure applies to general Markovian processes, of which our laser model is a special case.

The distribution $p(m, T)$ depends on three parameters: $s = \Lambda s T$, the linewidth of the spectrum of intensity fluctuations times measurement time; $p$, the net pumping rate, which defines the operating point of the laser; and $\langle m \rangle$, the mean counting rate, which depends on counter efficiency and geometry. The probability density $W(\Omega)$ is a more favorable quantity to deal with in that it can be scaled to eliminate the dependence on $\langle m \rangle = \langle 0 \rangle$:

$$W(\Omega, s, p, \langle \Omega \rangle) = \langle \Omega \rangle^{-1} V(\omega, s, p);$$

$$\omega = \Omega / \langle \Omega \rangle. \quad (2)$$

Our method consists of calculating the Laplace transform of $V(\omega)$ and then inverting this transform.

We start from the work by Kelley and Kleiner\(^{5}\) who showed that, for conditions that can be well approximated experimentally, the probability $p(m, T)$ of measuring $m$ photocounts in a time $T$ with an absorption detector is given by the multi-time quantum-mechanical average

$$p(m, T) = \langle T_N(\Omega_{op}^m e^{-\Omega_{op}/m}) \rangle,$$

$$\Omega_{op} = \int_0^T b^\dagger(t)b(t)dt, \quad (3)$$

where $T_N$ is the time interval between successive absorption events, $b(t)$ is the annihilation operator for a photon, and $\Omega_{op}$ is the average of the operator $\sum n b^\dagger(n)b(n)$ over $m$ absorption counts.

We note that $\Omega_{op}$ is the mean value of $\sum n b^\dagger(n)b(n)$ and is therefore a particularly simple function of $T_N$, $b(t)$, and $\Omega(0)$.

We have shown that the results are insensitive to the assumptions about the light intensity fluctuations and the counting rate and can be obtained from the time-integrated spectrum of the laser light.

The results are also in qualitative agreement with the experimental results of Bruce, Keesom, and Griswold. The agreement is particularly good for large $m$ and small $T$.

In conclusion, we have shown that the probability density $W(\Omega)$ can be calculated for general Markovian processes. This result is of practical importance for the understanding of laser fluctuations and for the design of experiments on laser intensity fluctuations.
where $T_N$ is the time and normally ordering operator, $b^\dagger(t)$ and $b(t)$ are the creation and annihilation operators of the (single-mode) electromagnetic field, and $\epsilon$ takes account of the efficiency of the detector and the geometry of the experiment. Lax and Louisell\textsuperscript{7} showed that for lasers for which the atomic rate constants are fast compared with the photon-decay constants, $b^\dagger$ and $b$ have a random Markoffian behavior and obey equations of motion of the form of a rotating-wave Van der Pol (RWVP) oscillator, with quantum noise sources that can be calculated from first principles. A dynamic correspondence was also established\textsuperscript{6} between the average of time and normally ordered multitime quantum-mechanical Markoffian operators, and the classical average of the classical random variables corresponding to these operators. Defining $\beta(t)$ and its complex conjugate $\beta^*(t)$ as the classical variables corresponding to $b(t)$ and $b^\dagger(t)$, the complicated Eq. (3) reduces to Eq. (1), the familiar Mandel\textsuperscript{1} formula, where $W(\Omega)$ now follows

$$W(\Omega) = \langle \Omega(\Omega - \epsilon \int_0^t \rho(t)dt) \rangle; \quad \rho(t) = |\beta(t)|^2.$$  (4)

Instead of calculating $W(\Omega)$, we shall find it more convenient to calculate

$$M(\lambda) = \int e^{-\lambda \Omega} W(\Omega)d\Omega$$  (5)

and then invert the Laplace transform. Scaling $W(\Omega)$ according to Eq. (2), Eq. (5) becomes, writing $\lambda = \lambda T(\rho)$,

$$M(\lambda, s, p) = \int \exp(-\lambda T(\rho)\omega)V(\omega, s, p)d\omega$$

$$= \exp[-\lambda T(\rho)\int_0^t \rho(t)dt].$$  (6)

Eq. (1) becomes

$$p(m, T) = \int \left\{ [m V(\omega, s, p)]^{m-1} \right\} \times \exp(-\lambda T(\rho)\int_0^t \rho(t)dt).$$  (7)

Following techniques used by Kac and Siegert,\textsuperscript{8} Lax\textsuperscript{9} showed that for random Markoffian processes in a set of variables $\mathcal{X} = [a_1, a_2, \cdots]$, where $\rho$ is an arbitrary function of the set $\mathcal{X}$, Eq. (6) can be calculated from

$$M(\lambda, s, p) = \int d\mathcal{X}_0 P_0(\mathcal{X}_0) \int d\mathcal{X} \tilde{P}(\mathcal{X}, t | \mathcal{X}_0, t_0),$$  (8)

where $P_0$ and $\tilde{P}$ satisfy the equations

$$LP_0 = 0, \quad \partial \tilde{P}/\partial t = -(L + \lambda \rho)\tilde{P},$$  (9)

subject to the condition

$$\tilde{P}([\mathcal{X}, t | \mathcal{X}_0, t_0]) = \delta(\mathcal{X} - \mathcal{X}_0).$$  (10)

Here $L$ is the generalized Fokker-Planck differential operator of the original random process and $\tilde{P}$ is a conditional probability for a modified process in which "particles" disappear at a rate $\lambda \rho$. In our case of the RWVP oscillator, $a_1 = \beta$, $a_2 = \beta^*$, and $\rho = \rho^{1/2}\exp(-i\phi)$. We will assume that $L$ generally a non-Hermitian operator in the Sturm-Liouville sense, and its adjoint $L^\dagger$ (and likewise $L + \lambda \rho$ and its adjoint) have complete sets of biorthogonal eigenfunctions:

$$L \varphi_j = \lambda_j \varphi_j; \quad L^\dagger \varphi_j = \lambda_j^\star \varphi_j; \quad (L + \lambda \rho)\tilde{P}_j = \lambda_j \tilde{P}_j; \quad (L^\dagger + \lambda \rho^*)\tilde{\varphi}_j = \lambda_j^\dagger \tilde{\varphi}_j.$$  (11)

The Green's function solution of Eqs. (9) and (10) is\textsuperscript{10}

$$\tilde{P}([\mathcal{X}, t | \mathcal{X}_0, t_0]) = \sum_n e^{-\lambda_n T(\rho)\tilde{P}_n(\mathcal{X})\tilde{\varphi}_n(\mathcal{X}_0)}$$

$$t - t_0 = T > 0.$$  (12)

For ordinary Fokker-Planck processes (which include our RWVP oscillator) it was shown\textsuperscript{7} that time reversibility in the form of detailed balance is sufficient to guarantee that

$$\varphi_n^\dagger = P_n/P_0; \quad \varphi_n^\star = \tilde{P}_n/	ilde{P}_0.$$  (13)

[In fact, it is possible to show that for generalized Fokker-Planck processes, detailed balance\textsuperscript{11} is both a necessary and sufficient condition for Eqs. (13) to be valid.] Substituting Eqs. (12) and (13) in Eq. (8),

$$M(\lambda, s, p) = \sum_n \exp(-\lambda_n s/\Lambda_n) [\tilde{P}_n(\mathcal{X})\tilde{\varphi}_n(\mathcal{X}_0)]^2.$$  (14)

Our Fokker-Planck operator can be written in the form\textsuperscript{7}

$$-L = \frac{\partial}{\partial \rho} (2p^2 - 2\rho p - 4) + \frac{\partial^2}{\partial \rho^2} (4p) + \frac{1}{\rho} \frac{\partial^2}{\partial \phi^2}.$$  (15)

Although $L$ is not separable, its eigenfunctions have the form $f(\rho) \exp(\pm i\phi)$. The integral over $\phi$ in Eq. (14) assures that only the $l = 0$ or pure amplitude fluctuation modes contribute to $p(m, T)$. Writing these $l = 0$ eigenfunctions of $L$ as $P_j(\rho)$, we can solve for the corresponding $\tilde{P}_j(\rho)$ by setting $\tilde{P}_j(\rho) = \sum_j P_j(\rho) C_{ij}$ to obtain the secular equations for $C_{ij}$, and the associated eigenvalues $\Lambda_{ij}$:

$$\sum_j [(\Lambda_j - \Lambda_{ij}) C_{ij} + \lambda \rho_{ij} C_{ij}] C_{ij} = 0,$$  (16)

$$\rho_{ij} = \int d\rho P_j(\rho) P_j(\rho).$$  (17)

The use of the biorthogonality of $P_j(\rho)$ against $\varphi_j(\rho) = 1$ permits one to reduce Eq. (14) to the simple form

$$M(\lambda, s, p) = \sum_n \exp[-s \Lambda_n(\rho)/\Lambda_n(\rho)]$$

$$\times [C_{nn}(\lambda, \rho)]^2.$$  (18)
\{A_i\} and \Lambda_s were given by Risken and Vollmer\textsuperscript{12} and by Hempstead and Lax.\textsuperscript{13} The latter also computed \(p_{ij}\) for \(i, j = 0, 1, \cdots, 10, 14\)

The standard inversion of the Laplace transform requires knowledge of \(M(\lambda)\) for \(\lambda = \pm i\omega\), and for large \(\lambda\) the \(11 \times 11\) matrix procedure of Eq. (16) is no longer valid. We therefore tried the real-axis techniques of Bellman et al.\textsuperscript{15} in which the Laplace integral is replaced by a summation formula involving \(V(\omega_j)\), \(i = 1, 2, \cdots, n\). Evaluating \(M(\lambda)\) at \(\lambda = \lambda_j, j = 1, 2, \cdots, n,\) leads to \(n\) simultaneous equations for the \(V(\omega_j)\). Since we are performing an “unsmoothing” operation, the matrix to be inverted will be ill conditioned (i.e., significant figures are lost on inversion) unless the points \(\lambda_j\) and \(\omega_j\) are chosen judiciously. We found the Gauss–Laguerre integration formula to work well, with \(\lambda_j\) at carefully chosen uniform spacing.

To obtain a continuous function \(V(\omega)\) rather than a discrete set of values \(V(\omega_j)\), we introduced the new procedure of representing \(V(\omega)\) by a judiciously chosen function \(\phi(\omega)\) times a polynomial. The \(n\) polynomial coefficients were determined to satisfy \(n\) values of the Laplace transform. Continuous solutions consistent with the previously obtained discrete results were achieved in the region \(-10 < \rho \leq 1\) with

\[
V(\omega, s, \rho) = \left[\Gamma(a)\right]^{-1} \sum_{n=0}^{\infty} b_n \omega^n,
\]

and in the region \(1 < \rho \leq 10\) with

\[
V(\omega, s, \rho) = N(\alpha/\beta) \exp[\alpha \omega - (\beta \omega^2)/2] \sum_{n=0}^{\infty} d_n \omega^n. \tag{20}
\]

The functions multiplying the polynomials were themselves initially normalized and of unit mean, and their second moment was set to be nearly equal to that of \(V(\omega)\) itself.\textsuperscript{16} Five terms in the polynomials were usually sufficient. Equation (7) can now be expressed as a sum of simple functions with appropriate coefficients.

Figure 1 summarizes some of our results for the density function \(V(\omega, s, \rho)\) for various values of \(s\) and \(\rho\). Laser threshold is defined by \(\rho = 0\).

In the past, the special case of a Gaussian random Markoffian variable \(\beta\) has been studied in detail. The exact \(W(\omega)\) was computed by Slepian\textsuperscript{1} for real \(\beta\), and by Jakeman and Pike\textsuperscript{4} for complex \(\beta\). The exact \(P(m, T)\) for complex \(\beta\) was calculated by Bédard\textsuperscript{3} and also computed in Ref. 4. We use this Gaussian case as a check on the accuracy of our techniques by computing \(V(\omega)\) in two ways: (1) We omit the \(\rho^2\) term in

\[\text{FIG. 1.} \text{ Probability density } V(\omega, s, \rho) \text{ vs } \omega \text{ of the normalized time-integrated light intensity } \omega = \int_0^T \rho(t) dt / T, \text{ of a laser operating near threshold. Here } s = \Delta \lambda T, \text{ } \Delta \lambda = \langle(\Delta \rho)^2 \rangle / \int_0^T (\Delta \rho(t) \Delta \rho(0)) dt \text{ is the linewidth of the spectrum of intensity fluctuations, and } \rho \text{ defines the operation point of the rotating-wave Van der Pol oscillator assumed as the laser model. Threshold is given by } \rho = 0.\]

Eq. (15) and obtain closed-form solutions for \(P_n, \Lambda_s\), and \(\rho_{ij}\). We then follow the procedure of this paper using Eq. (19). (2) We start from the closed-form expression for \(M(\lambda)\) [see Eq. (6.33) of Ref. 9, and Ref. 4] and invert the Laplace transform by the usual residue methods. These two procedures were found to agree to about one percent.

Experiments\textsuperscript{17} support the RWVP oscillator model for a laser in single-mode operation near threshold. A few factorial moments of \(p(m, T)\) for finite \(T\) were measured\textsuperscript{18} at \(\rho = -10\) and -3.5, but detailed measurements of \(p(m, T)\) in the threshold region have not yet been reported.

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CHARACTERISTIC LENGTHS $\lambda$ AND $\xi$ OF BCS THEORY

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(Received 9 February 1970)

The calculations of Eilenberger and Büttner are misleading in the regime where $\lambda$ and $\xi$ are complex. We study the regime of validity of linear-response theory in calculating the asymptotic properties of plane boundary and vortex structure. On this basis, it is not possible to predict if a sufficiently clean low-$\kappa$ type-II superconductor such as niobium or vanadium will exhibit field reversal at low temperatures.

One of the most exciting of recent developments in BCS theory is the creation of formalism that renders feasible the calculation of fluxoid and plane-boundary structure throughout the entire $H, T$ plane.\textsuperscript{1,2} As a first step in a rigorous, self-consistent BCS calculation of vortex structure, Eilenberger and Büttner have calculated the asymptotic behavior of the magnetic field and order parameter far from the vortex axis.\textsuperscript{3} They obtain a functional form, basically exponential, characterized by a length $r_\omega$. Similar behavior is exhibited in the plane-boundary problem with occurrence of an identical $r_\omega$.

Linear-response theory predicts that the vector potential $\vec{A}$ and order-parameter perturbation $\delta \Delta$ satisfy the equations

$$ \nabla \times \nabla \times \vec{A}(\vec{r}) = i \hbar \nabla [\nabla \cdot \vec{A}(\vec{r})] d\vec{r}, $$

and

$$ \delta \Delta(\vec{r}) = \int [\nabla \times \nabla \times \vec{A}(\vec{r})] d\vec{r}, $$

(2)

a solution of which is simply $e^{-is}$ if the integration $d\vec{r}$ is carried out over all space. In Eq. (1), $s = 1/\lambda$, and in Eq. (2), $s = 1/\xi$. It is a simple matter to show, using conventional linear-response theory for a BCS superconductor containing a random array of impurities, that $\lambda$ and $\xi$ satisfy Eqs. (2.17) and (2.18) of Ref. 3 identically.\textsuperscript{4}

We limit ourselves to the magnetic case for a pure superconductor at $T = 0$. From BCS, we have

$$ \nabla \times \nabla \times \vec{A}(\vec{r}) = -\frac{3}{c^2 \xi_0} \int \frac{\vec{R} \cdot \vec{A}(\vec{r})}{R^4} d\vec{r}, $$

(3)