

The probability of observing the value $y_i \equiv y(t_i)$ when the expectation value is $\mu(t_i)$ and the error is gaussian:

$$f(y_i|\boldsymbol{\theta}) = \frac{1}{\sqrt{2\pi\nu}} \exp\left(-\frac{1}{2} \frac{(y_i - \mu(t_i))^2}{\nu}\right),$$

$$\boldsymbol{\theta} = (\nu, \omega, \phi),$$

$$\mu(t_i) = N_0 (1 + P \sin(\omega t_i + \phi)).$$

The likelihood of observing a set of observations $\mathbf{y} = (y_1, \dots, y_K)$ is

$$\mathcal{L}(\boldsymbol{\theta}|\mathbf{y}) = \prod_i f(y_i|\boldsymbol{\theta}),$$

and the log-likelihood is

$$\ell(\boldsymbol{\theta}|\mathbf{y}) = -\frac{K}{2} \log 2\pi - \frac{K}{2} \log \nu - \frac{1}{2\nu} \sum_i \epsilon_i^2, \quad \epsilon_i = y_i - \mu(t_i)$$

$$\mu'_\phi = N_0 P \cos(\omega t + \phi),$$

$$\mu'_\omega = t \cdot \mu'_\phi, \quad \epsilon'_\xi = -\mu'_\xi$$

$$\mathbb{E}[\epsilon_i | \boldsymbol{\theta}_0] = \mathbb{E}[t_i \epsilon_i | \boldsymbol{\theta}_0] = 0.$$

The derivatives:

$$\ell'_\nu = -\frac{K}{2\nu} + \frac{1}{2\nu^2} \sum_i \epsilon_i^2;$$

$$\ell'_\omega = \frac{1}{\nu} \sum_i \mu'_\phi(t_i) t_i \epsilon_i;$$

$$\ell'_\phi = \frac{1}{\nu} \sum_i \mu'_\phi(t_i) \epsilon_i;$$

$$\ell''_{\nu^2} = \frac{K}{2\nu^2} - \frac{1}{\nu^3} \sum_i \epsilon_i^2, \quad -\mathbb{E}[\ell''_{\nu^2} | \boldsymbol{\theta}_0] = \frac{K}{2\nu^2} - \frac{1}{\nu^3} \sum_i \nu = \frac{K}{2\nu^2};$$

$$\ell''_{\nu\omega} = -\frac{1}{\nu^2} \sum_i \mu'_\phi(t_i) t_i \epsilon_i, \quad -\mathbb{E}[\ell''_{\nu\omega} | \boldsymbol{\theta}_0] = \frac{1}{\nu^2} \sum_i \mu'_\phi(t_i) \mathbb{E}[t_i \epsilon_i | \boldsymbol{\theta}_0] = 0;$$

$$\ell''_{\nu\phi} = -\frac{1}{\nu^2} \sum_i \mu'_\phi(t_i) \epsilon_i, \quad -\mathbb{E}[\ell''_{\nu\phi} | \boldsymbol{\theta}_0] = \frac{1}{\nu^2} \sum_i \mu'_\phi(t_i) \mathbb{E}[\epsilon_i | \boldsymbol{\theta}_0] = 0;$$

$$\ell''_{\phi^2} = \frac{1}{\nu} \sum_i \left(\mu''_{\phi^2}(t_i) \epsilon_i - (\mu'_\phi(t_i))^2 \right), \quad -\mathbb{E}[\ell''_{\phi^2} | \boldsymbol{\theta}_0] = \frac{1}{\nu} \sum_i \left((\mu'_\phi(t_i))^2 - \mu''_{\phi^2}(t_i) \mathbb{E}[\epsilon_i | \boldsymbol{\theta}_0] \right) = \frac{1}{\nu} \sum_i (\mu'_\phi(t_i))^2;$$

$$\ell''_{\phi\omega} = \frac{1}{\nu} \sum_i \left(\mu''_{\phi^2}(t_i) t_i \epsilon_i - (\mu'_\phi(t_i))^2 t_i \right), \quad -\mathbb{E}[\ell''_{\phi\omega} | \boldsymbol{\theta}_0] = \frac{1}{\nu} \sum_i \left(t_i (\mu'_\phi(t_i))^2 - \mu''_{\phi^2}(t_i) \mathbb{E}[t_i \epsilon_i | \boldsymbol{\theta}_0] \right) = \frac{1}{\nu} \sum_i t_i (\mu'_\phi(t_i))^2;$$

$$\ell''_{\omega^2} = \frac{1}{\nu} \sum_i \left(\mu''_{\phi^2}(t_i) t_i^2 \epsilon_i - (\mu'_\phi(t_i) t_i)^2 \right), \quad -\mathbb{E}[\ell''_{\omega^2} | \boldsymbol{\theta}_0] = \frac{1}{\nu} \sum_i \left((t_i \mu'_\phi(t_i))^2 - \mu''_{\phi^2}(t_i) \mathbb{E}[t_i^2 \epsilon_i | \boldsymbol{\theta}_0] \right) = \frac{1}{\nu} \sum_i (t_i \mu'_\phi(t_i))^2.$$

The Fisher matrix

$$I(\boldsymbol{\theta}_0) = \begin{bmatrix} K/2\nu & 0 & 0 \\ 0 & 1/\nu \sum (t_i \mu'_\phi(t_i))^2 & 1/\nu \sum t_i (\mu'_\phi(t_i))^2 \\ 0 & 1/\nu \sum t_i (\mu'_\phi(t_i))^2 & 1/\nu \sum (\mu'_\phi(t_i))^2 \end{bmatrix}.$$

The determinant

$$|I(\boldsymbol{\theta}_0)| = \frac{K}{2\nu^4} \underbrace{\left(\sum (t_i \mu'_\phi(t_i))^2 \sum (\mu'_\phi(t_i))^2 - \left(\sum t_i (\mu'_\phi(t_i))^2 \right)^2 \right)}_{\Omega}.$$

The variance-covariance matrix

$$vcov = \begin{bmatrix} 2\nu^2/K & 0 & 0 \\ 0 & \nu \frac{\sum (\mu'_\phi(t_i))^2}{\Omega} & \nu \frac{\sum t_i (\mu'_\phi(t_i))^2}{\Omega} \\ 0 & \nu \frac{\sum t_i (\mu'_\phi(t_i))^2}{\Omega} & \nu \frac{\sum (\mu'_\phi(t_i))^2}{\Omega} \end{bmatrix}.$$

Variance of the frequency estimate

$$var(\hat{\omega}) = \nu \frac{\sum \left(\mu'_{\phi}(t_i) \right)^2}{\sum \left(t_i \mu'_{\phi}(t_i) \right)^2 \sum \left(\mu'_{\phi}(t_i) \right)^2 - \left(\sum t_i \left(\mu'_{\phi}(t_i) \right)^2 \right)^2}.$$