

The Meaning of A

Consider two time series of harmonic signals with angular frequency equals to ω and initial phase angle equals to zero, $a_x(t)$ and $a_y(t)$, the following expression applies:

$$a_x(t) = l_a \cos(\omega t) \quad (\text{A1})$$

$$a_y(t) = l_b \sin(\omega t) \quad (\text{A2})$$

The plots for Eqs. (A1) and (A2) are as illustrated in Fig. A1.

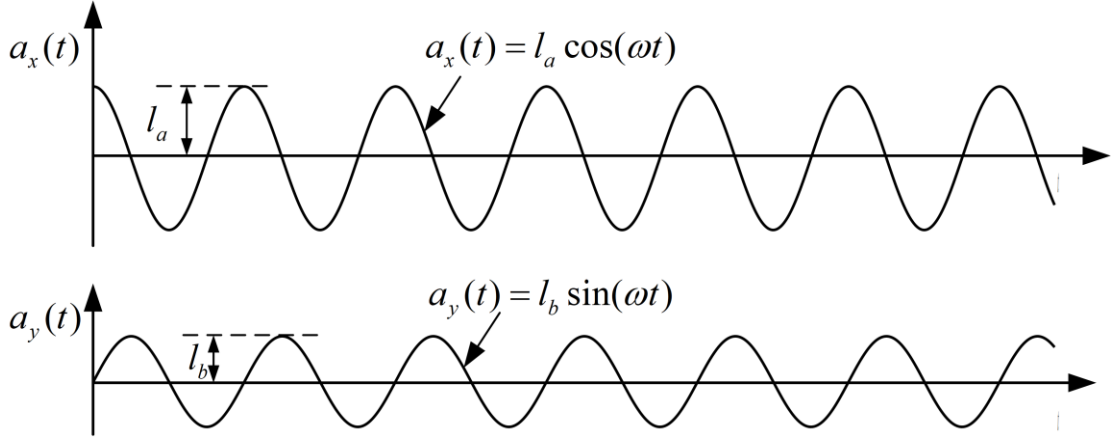


Fig. A1. Plots for Eqs. (A1) and (A2).

And the trajectory of $a_x(t)$ and $a_y(t)$ in the X - Y plane is in a standard form of ellipse with semi-major axis and semi-minor axis equal to l_a and l_b , respectively, and rotates counterclockwise as is shown in Fig. A2(a). The expression for such ellipse can be written as:

$$\left(\frac{l_a \cos \omega t}{l_a}\right)^2 + \left(\frac{l_b \sin \omega t}{l_b}\right)^2 = 1 \quad (\text{A3})$$

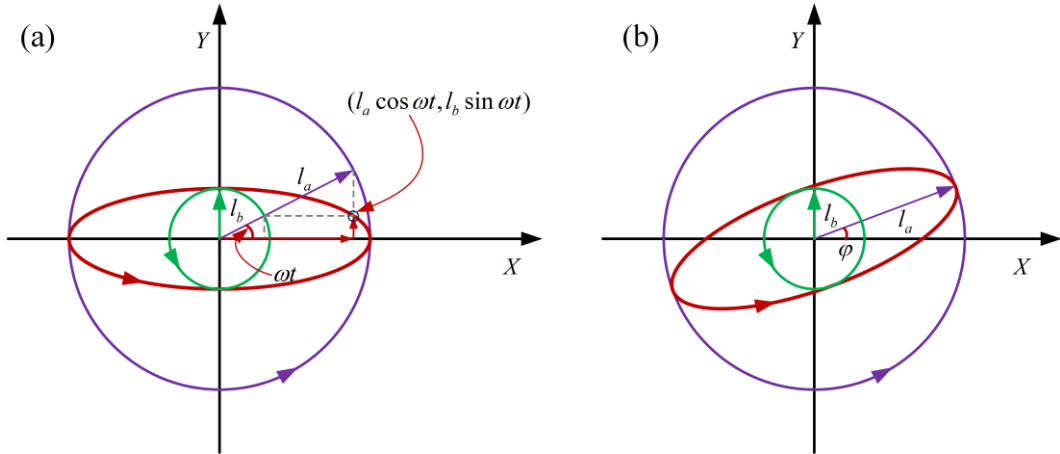


Fig. A2. (a): Trajectory of Eq. (A3); (b): rotated trajectory of Eq. (A3).

Further, we can rotate the trajectory counterclockwise by an angle of φ as illustrated in Fig. A2(b). In doing so, the rotation matrix is introduced:

$$R = \begin{bmatrix} \cos \varphi & -\sin \varphi \\ \sin \varphi & \cos \varphi \end{bmatrix} \quad (\text{A4})$$

The coordinates of the new rotated ellipse can be calculated as:

$$\begin{bmatrix} \cos \varphi & -\sin \varphi \\ \sin \varphi & \cos \varphi \end{bmatrix} \begin{bmatrix} l_a \cos \omega t \\ l_b \sin \omega t \end{bmatrix} = \begin{bmatrix} l_a \cos \omega t \cos \varphi - l_b \sin \omega t \sin \varphi \\ l_a \cos \omega t \sin \varphi + l_b \sin \omega t \cos \varphi \end{bmatrix} \quad (\text{A5})$$

Now, let the coordinates be presented in the complex plane, that is:

$$(l_a \cos \omega t \cos \varphi - l_b \sin \omega t \sin \varphi) + i(l_a \cos \omega t \sin \varphi + l_b \sin \omega t \cos \varphi) \quad (\text{A6})$$

The ellipse given in Eq. (A6) can be expressed also in another form as:

$$A_+ e^{i\omega t} + A_- e^{-i\omega t} \quad (\text{A7})$$

where $A_+ = a_+ + ib_+$, $A_- = a_- + ib_-$, and is the coefficients for the positive and negative frequency, respectively. Further, by using the Euler's relation, Eq. (A7) can be expanded as:

$$\begin{aligned} A_+ e^{i\omega t} + A_- e^{-i\omega t} &= (a_+ + ib_+)(\cos \omega t + i \sin \omega t) \\ &\quad + (a_- + ib_-)(\cos \omega t - i \sin \omega t) \\ &= [(a_+ + a_-) \cos \omega t + (b_- - b_+) \sin \omega t] \\ &\quad + i[(b_+ + b_-) \cos \omega t + (a_+ - a_-) \sin \omega t] \end{aligned} \quad (\text{A8})$$

Comparing Eq. (A8) with Eq. (A6), the following relationship applies:

$$\begin{cases} a_+ + a_- = l_a \cos \varphi \\ a_+ - a_- = l_b \cos \varphi \end{cases} \quad \begin{cases} b_- - b_+ = -l_b \sin \varphi \\ b_+ + b_- = l_a \sin \varphi \end{cases} \quad (\text{A9})$$

Furthermore, one can determine the expression for a_+ , a_- , b_+ and b_- is:

$$\begin{cases} a_+ = \frac{l_a + l_b}{2} \cos \varphi \\ a_- = \frac{l_a - l_b}{2} \cos \varphi \end{cases} \quad \begin{cases} b_+ = \frac{l_a + l_b}{2} \sin \varphi \\ b_- = \frac{l_a - l_b}{2} \sin \varphi \end{cases} \quad (\text{A10})$$

Thus, the expression for A_+ and A_- is:

$$A_+ = \frac{l_a + l_b}{2} \cos \varphi + i \frac{l_a + l_b}{2} \sin \varphi \quad A_- = \frac{l_a - l_b}{2} \cos \varphi + i \frac{l_a - l_b}{2} \sin \varphi \quad (\text{A11})$$

Using the Euler's relation, Eq. (A11) can also be expressed:

$$A_+ = \frac{l_a + l_b}{2} e^{i\varphi} \quad A_- = \frac{l_a - l_b}{2} e^{i\varphi} \quad (\text{A12})$$

Hence, the length of the semi-major axis and semi-minor axis of this ellipse, l_a and l_b , can be determined as:

$$l_a = |A_+| + |A_-| \quad l_b = ||A_+| - |A_-|| \quad (\text{A13})$$

Further, the orientation azimuth φ , which is the angle that the semi-major axis of the ellipse makes with the $X(\text{real})$ axis, can be calculated using Eq. (A14):

$$\varphi = \frac{\angle(A_+) + \angle(A_-)}{2} \quad (\text{A14})$$