

Computing pulse phase and pulse frequency using pulse period ephemeris

Masaharu Hirayama

March 24, 2008

1 Problem

In a temporal analysis for pulsar studies in the high-energy astrophysics, it is commonly requested to compute a pulse phase, a pulse frequency, and time derivatives of pulse frequency at a time of interest, such as a photon arrival time, in order to precisely follow rotational motions of a pulsar whose rotation period varies in time. When a temporal variation of pulse period is well-represented by a relatively simple function of time, those values can be directly computed with elementary functions. In this article, explicit functional forms of a pulse phase, a pulse frequency, and time derivatives of pulse frequency at an arbitrary time are presented for cases where a pulse period is represented by a second-order polynomial function of time.

Let $p(t)$ be a pulse period at time t , $f(t)$ a pulse frequency at the time, $f_n(t)$ the n -th order time derivative of pulse frequency at the time, and $\phi(t)$ a pulse phase at the time, then in general,

$$f(t) = \frac{1}{p(t)} \quad (1)$$

$$f_n(t) = \frac{d^n f(t)}{dt^n} \quad (2)$$

$$= \frac{d^n}{dt^n} \left(\frac{1}{p(t)} \right) \quad (3)$$

$$\phi(t) = \phi_0 + \int_{t_0}^t f(s) ds \quad (4)$$

$$= \phi_0 + \int_{t_0}^t \frac{ds}{p(s)}, \quad (5)$$

where t_0 is an arbitrary reference time, and ϕ_0 is a pulse phase at time t_0 . Since $p(t)$ is a second-order polynomial function of time, it can be parameterized as

$$p(t) = p_0 + p_1(t - t_0) + \frac{p_2}{2}(t - t_0)^2. \quad (6)$$

The following sections show the explicit expressions of $f(t)$, $f_n(t)$, and $\phi_0(t)$ with the time t and the period parameters p_0 , p_1 , and p_2 .

2 Pulse frequency

Combining Eqs. 1 and 6, one obtains

$$f(t) = \frac{1}{p_0 + p_1(t - t_0) + \frac{p_2}{2}(t - t_0)^2}. \quad (7)$$

3 Time derivatives of pulse frequency

Using the proposition in Section A.1, one obtains

$$f_n(t) = \sum_{k=0}^{[n/2]} C_{n,k} (n - k)! \left(-\frac{1}{q_0}\right)^{n-k} \frac{q_1^{n-2k} p_2^k}{q_0} \quad (8)$$

for $n > 0$, where $C_{n,k}$ are defined by Eqs. 29, 30, and 31, and

$$q_0 = p_0 + p_1(t - t_0) + \frac{p_2}{2}(t - t_0)^2 \quad (9)$$

$$q_1 = p_1 + p_2(t - t_0). \quad (10)$$

4 Pulse phase

Combining Eqs. 5 and 6, one obtains

$$\phi(t) = \phi_0 + \int_{t_0}^t \frac{ds}{p_0 + p_1(s - t_0) + \frac{p_2}{2}(s - t_0)^2} \quad (11)$$

$$= \phi_0 + \int_0^{t-t_0} \frac{dx}{\frac{p_2}{2}x^2 + p_1x + p_0} \quad (12)$$

by substituting s with $x = s - t_0$. Letting $a = \frac{p_2}{2}$, $b = p_1$, and $c = p_0$ in the formulas in Section B gives explicit functional forms of $\phi(t)$ as follows.

1. For $p_0 \neq 0$ and $p_1 = p_2 = 0$,

$$\phi(t) = \phi_0 + \frac{t - t_0}{p_0}. \quad (13)$$

2. For $p_1 \neq 0$ and $p_2 = 0$,

$$\phi(t) = \phi_0 + \frac{1}{p_1} \log \left(\frac{p_1(t - t_0)}{p_0} + 1 \right) \quad (14)$$

under the condition

$$p_0\{p_0 + p_1(t - t_0)\} > 0. \quad (15)$$

3. For $p_2 \neq 0$ and $2p_0p_2 > p_1^2$,

$$\phi(t) = \phi_0 + \frac{2}{\sqrt{2p_0p_2 - p_1^2}} (\arctan u_1 - \arctan u_0). \quad (16)$$

where u_0 and u_1 are defined by

$$u_0 \equiv \frac{p_1}{\sqrt{2p_0p_2 - p_1^2}} \quad (17)$$

$$u_1 \equiv \frac{p_1 + p_2(t - t_0)}{\sqrt{2p_0p_2 - p_1^2}}. \quad (18)$$

If both of u_0 and u_1 are either very large or very small, use the following formula instead, in order to minimize a loss of significant digits. See Section B.3 for details.

$$\phi(t) = \phi_0 + \frac{2}{\sqrt{2p_0p_2 - p_1^2}} \arctan \frac{(t - t_0)\sqrt{2p_0p_2 - p_1^2}}{2p_0 + p_1(t - t_0)}. \quad (19)$$

4. For $p_2 \neq 0$ and $2p_0p_2 = p_1^2$,

$$\phi(t) = \phi_0 + \frac{2p_2(t - t_0)}{p_1\{p_1 + p_2(t - t_0)\}}. \quad (20)$$

under the condition

$$p_1\{p_1 + p_2(t - t_0)\} > 0. \quad (21)$$

5. For $p_2 \neq 0$ and $2p_0p_2 < p_1^2$,

$$\phi(t) = \phi_0 + \frac{1}{\sqrt{p_1^2 - 2p_0p_2}} \log \left| \frac{2p_0 + (p_1 + \sqrt{p_1^2 - 2p_0p_2})(t - t_0)}{2p_0 + (p_1 - \sqrt{p_1^2 - 2p_0p_2})(t - t_0)} \right|. \quad (22)$$

under the condition

$$x_+ \{x_+ - (t - t_0)\} > 0 \quad \text{and} \quad x_- \{x_- - (t - t_0)\} > 0 \quad (23)$$

where x_{\pm} is defined by

$$x_{\pm} \equiv -\frac{p_1 \pm \sqrt{p_1^2 - 2p_0p_2}}{p_2}. \quad (24)$$

A Derivatives of a composite function with a second-order polynomial

In this section, a proposition¹ provides an analytic expression of the derivative of an arbitrary order of a composite of two functions, one of which is a second-order polynomial, and another an arbitrary function. Several examples of the proposition are also shown. A proof of the proposition is attached at the end of this section.

A.1 Proposition

Let $f(y)$ be a differentiable function, $g(x)$ a second-order polynomial (i.e., $g(x) = ax^2 + bx + c$), and the composite of them $F(x) = f(g(x))$. For any integer $n > 0$, using the following notation,

$$F_n \equiv \frac{d^n F(x)}{dx^n} \quad (25)$$

$$f_n \equiv \left[\frac{d^n f(y)}{dy^n} \right]_{y=g(x)} \quad (26)$$

$$g_n \equiv \frac{d^n g(x)}{dx^n} \quad (27)$$

¹It is a special case of Fiaà di Bruno's formula.

the n -th order derivative of $F(x)$ is given by

$$F_n = \sum_{k=0}^{\lfloor n/2 \rfloor} C_{n,k} f_{n-k} g_1^{n-2k} g_2^k, \quad (28)$$

where $\lfloor x \rfloor$ is the largest integer less than or equal to a real number x (the floor function), and $C_{m,l}$ integer coefficients defined for integers m and l that satisfy $m > 0$ and $\lfloor m/2 \rfloor \geq l \geq 0$. The coefficients $C_{m,l}$ for $m > 0$ and $\lfloor m/2 \rfloor \geq l > 0$ are defined by

$$C_{m,l} \equiv C_{m-1,l} + (m - 2l + 1)C_{m-1,l-1} \quad (29)$$

$$C_{2l-1,l} \equiv 0 \quad (30)$$

and those for $m > 0$ and $l = 0$ by

$$C_{m,0} \equiv 1. \quad (31)$$

A.2 Example

Using Eqs. 29, 30, and 31, all the coefficients $C_{m,l}$ for $0 < m \leq 6$ are obtained as the following.

$$\begin{aligned} \text{For } m = 1, \quad & C_{1,0} = 1 \\ & C_{1,1} = 0 \\ \text{For } m = 2, \quad & C_{2,0} = 1 \\ & C_{2,1} = C_{1,1} + C_{1,0} = 1 \\ \text{For } m = 3, \quad & C_{3,0} = 1 \\ & C_{3,1} = C_{2,1} + 2C_{2,0} = 3 \\ & C_{3,2} = 0 \\ \text{For } m = 4, \quad & C_{4,0} = 1 \\ & C_{4,1} = C_{3,1} + 3C_{3,0} = 6 \\ & C_{4,2} = C_{3,2} + C_{3,1} = 3 \\ \text{For } m = 5, \quad & C_{5,0} = 1 \\ & C_{5,1} = C_{4,1} + 4C_{4,0} = 10 \\ & C_{5,2} = C_{4,2} + 2C_{4,1} = 15 \\ & C_{5,3} = 0 \end{aligned}$$

$$\begin{aligned}
\text{For } m = 6, \quad C_{6,0} &= 1 \\
C_{6,1} &= C_{5,1} + 5C_{5,0} = 15 \\
C_{6,2} &= C_{5,2} + 3C_{5,1} = 45 \\
C_{6,3} &= C_{5,3} + C_{5,2} = 15
\end{aligned}$$

Using those coefficients obtained above, the derivatives of $F(x)$ are obtained up to the 6th order as the following.

$$\begin{aligned}
F_1(x) &= f_1 g_1 \\
F_2(x) &= f_2 g_1^2 + f_1 g_2 \\
F_3(x) &= f_3 g_1^3 + 3f_2 g_1 g_2 \\
F_4(x) &= f_4 g_1^4 + 6f_3 g_1^2 g_2 + 3f_2 g_2^2 \\
F_5(x) &= f_5 g_1^5 + 10f_4 g_1^3 g_2 + 15f_3 g_1 g_2^2 \\
F_6(x) &= f_6 g_1^6 + 15f_5 g_1^4 g_2 + 45f_4 g_1^2 g_2^2 + 15f_3 g_2^3
\end{aligned}$$

A.3 Proof

The proposition is proved below by mathematical induction. Let $G_n(x)$ be the right-hand side of Eq. 28, i.e.,

$$G_n = \sum_{k=0}^{\lfloor n/2 \rfloor} C_{n,k} f_{n-k} g_1^{n-2k} g_2^k \quad (32)$$

For $n = 1$, $F_1(x)$ is derived by the chain rule as

$$F_1(x) = \frac{df(g(x))}{dx} \quad (33)$$

$$= \left[\frac{df(y)}{dy} \right]_{y=g(x)} \cdot \frac{dg(x)}{dx} \quad (34)$$

$$= f_1 g_1. \quad (35)$$

Combined with eqs. 29, 30, and 31, the definition of $G_n(x)$ gives $G_1(x) = f_1 g_1$. Therefore, $F_1(x) = G_1(x)$. Assume $F_n(x) = G_n(x)$ is true for an integer $n \geq 1$. Then,

$$F_{n+1}(x) = \frac{dF_n(x)}{dx} \quad (36)$$

$$= \frac{dG_n(x)}{dx} \quad (37)$$

$$= \frac{d}{dx} \sum_{k=0}^{[n/2]} C_{n,k} f_{n-k} g_1^{n-2k} g_2^k, \quad (38)$$

Since $g(x)$ is a second-order polynomial of x ,

$$\frac{dg_2}{dx} = 0. \quad (39)$$

Also, the chain rule gives

$$\frac{df_{n-k}}{dx} = f_{n-k+1} g_1. \quad (40)$$

Hence,

$$\begin{aligned} F_{n+1}(x) &= \sum_{k=0}^{[n/2]} C_{n,k} \left\{ f_{n-k+1} g_1^{n-2k+1} \right. \\ &\quad \left. + (n-2k) f_{n-k} g_1^{n-2k-1} g_2 \right\} g_2^k \end{aligned} \quad (41)$$

$$\begin{aligned} &= f_{n+1} g_1^{n+1} + \sum_{k=1}^{[n/2]} C_{n,k} f_{n-k+1} g_1^{n-2k+1} g_2^k \\ &\quad + \sum_{k=0}^{[n/2]-1} (n-2k) C_{n,k} f_{n-k} g_1^{n-2k-1} g_2^{k+1} + R_n \end{aligned} \quad (42)$$

where R_n is defined by

$$R_n \equiv C_{n,[n/2]} f_{n-[n/2]} (n-2[n/2]) g_1^{n-2[n/2]-1} g_2^{[n/2]+1}. \quad (43)$$

With simple manipulations, one derives

$$\begin{aligned} F_{n+1}(x) &= f_{n+1} g_1^{n+1} + \sum_{k=1}^{[n/2]} C_{n,k} f_{n-k+1} g_1^{n-2k+1} g_2^k \\ &\quad + \sum_{k=1}^{[n/2]} (n-2k+2) C_{n,k-1} f_{n-k+1} g_1^{n-2k+1} g_2^k + R_n \end{aligned} \quad (44)$$

$$\begin{aligned} &= f_{n+1} g_1^{n+1} \\ &\quad + \sum_{k=1}^{[n/2]} \{ C_{n,k} + (n-2k+2) C_{n,k-1} \} f_{n-k+1} g_1^{n-2k+1} g_2^k \\ &\quad + R_n \end{aligned} \quad (45)$$

From Eq. 29, one obtains

$$C_{n,k} + (n - 2k + 2)C_{n,k-1} = C_{n+1,k}, \quad (46)$$

therefore,

$$\begin{aligned} F_{n+1}(x) &= f_{n+1} g_1^{n+1} \\ &\quad + \sum_{k=1}^{[n/2]} C_{n+1,k} f_{n-k+1} g_1^{n-2k+1} g_2^k \\ &\quad + R_n \end{aligned} \quad (47)$$

$$= \sum_{k=0}^{[n/2]} C_{n+1,k} f_{n-k+1} g_1^{n-2k+1} g_2^k + R_n \quad (48)$$

For an even n , $[n/2] = n/2$, hence $R_n = 0$. Also, $[n/2] = [(n+1)/2]$. Therefore, one obtains

$$F_{n+1}(x) = \sum_{k=0}^{[(n+1)/2]} C_{n+1,k} f_{n-k+1} g_1^{n-2k+1} g_2^k \quad (49)$$

For an odd n , $[n/2] = (n-1)/2$ and $[n/2] = [(n+1)/2] - 1$. Combined with Eqs. 29 and 30, one obtains

$$C_{n+1,[(n+1)/2]} = C_{n,[(n+1)/2]} + C_{n,[(n+1)/2]-1} \quad (50)$$

$$= C_{n,(n+1)/2} + C_{n,[(n+1)/2]-1} \quad (51)$$

$$= C_{n,[(n+1)/2]-1}. \quad (52)$$

Therefore,

$$R_n = C_{n,[(n+1)/2]-1} f_{n-[(n+1)/2]+1} g_1^{n-2[(n+1)/2]+1} g_2^{[(n+1)/2]} \quad (53)$$

$$= C_{n+1,[(n+1)/2]} f_{n-[(n+1)/2]+1} g_1^{n-2[(n+1)/2]+1} g_2^{[(n+1)/2]} \quad (54)$$

$$= \left[C_{n+1,k} f_{n-k+1} g_1^{n-2k+1} g_2^k \right]_{k=[(n+1)/2]}, \quad (55)$$

and finally,

$$\begin{aligned} F_{n+1}(x) &= \sum_{k=0}^{[(n+1)/2]-1} C_{n+1,k} f_{n-k+1} g_1^{n-2k+1} g_2^k \\ &\quad + \left[C_{n+1,k} f_{n-k+1} g_1^{n-2k+1} g_2^k \right]_{k=[(n+1)/2]} \end{aligned} \quad (56)$$

$$= \sum_{k=0}^{[(n+1)/2]} C_{n+1,k} f_{n-k+1} g_1^{n-2k+1} g_2^k \quad (57)$$

Eqs. 49 and 57 show Eq. 28 is true for $n+1$ for all cases. Q.E.D.

B Definite integral of the reciprocal of a second-order polynomial function

In this section, explicit functional forms of the definite integral of the reciprocal of a second-order polynomial is derived. Let $I(x_1)$ be the definite integral of interest defined by

$$I(x_1) \equiv \int_0^{x_1} \frac{dx}{ax^2 + bx + c}. \quad (58)$$

Antiderivatives for the integrand are elementary functions, but the their functional forms depend on the parameter values. Below each of the cases is described separately.

B.1 Case for $a = b = 0$ and $c \neq 0$

In this case, the antiderivatives are given by

$$\int \frac{dx}{c} = \frac{x}{c}. \quad (59)$$

Therefore, one obtains

$$I(x_1) = \frac{x_1}{c}. \quad (60)$$

B.2 Case for $a = 0$ and $b \neq 0$

In this case, the antiderivatives are given by

$$\int \frac{dx}{bx + c} = \frac{1}{b} \log |bx + c|. \quad (61)$$

Therefore, one obtains

$$I(x_1) = \frac{1}{b} [\log |bx + c|]_0^{x_1} \quad (62)$$

$$= \frac{1}{b} \log \left| \frac{bx_1}{c} + 1 \right|. \quad (63)$$

Note that Eq. 67 holds only if $bx + c \neq 0$ at all x in the range of integration. Since there is only one value of x which satisfies $bx + c = 0$, the condition can be expressed by

$$x_*(x_* - x_1) > 0 \quad (64)$$

where x_* is the solution of the equation, namely,

$$x_* \equiv -\frac{c}{b}. \quad (65)$$

Since $b \neq 0$, the condition is equivalent to

$$c(bx_1 + c) > 0. \quad (66)$$

Since the argument of the logarithmic function in Eq. 63 is always positive under the condition, Eq. 63 can be transformed to

$$I(x_1) = \frac{1}{b} \log \left(\frac{bx_1}{c} + 1 \right). \quad (67)$$

B.3 Case for $a \neq 0$ and $4ac > b^2$

In this case, the antiderivatives are given by

$$\int \frac{dx}{ax^2 + bx + c} = \frac{2}{\sqrt{4ac - b^2}} \arctan \frac{2ax + b}{\sqrt{4ac - b^2}}. \quad (68)$$

Therefore, one obtains

$$I(x_1) = \frac{2}{\sqrt{4ac - b^2}} \left[\arctan \frac{2ax + b}{\sqrt{4ac - b^2}} \right]_0^{x_1} \quad (69)$$

$$= \frac{2(\theta_1 - \theta_0)}{\sqrt{4ac - b^2}} \quad (70)$$

where θ_0 and θ_1 are defined by

$$\theta_0 \equiv \arctan \frac{b}{\sqrt{4ac - b^2}} \quad (71)$$

$$\theta_1 \equiv \arctan \frac{2ax_1 + b}{\sqrt{4ac - b^2}}. \quad (72)$$

A special attention needs to be paid in computing the right-hand side of Eq. 70 in a computer system for cases where both of $|\tan \theta_0|$ and $|\tan \theta_1|$ are large. For $|x| \gg 1$, $|\arctan x| > 1$ and $x^2 + 1 \gg |x|$, hence,

$$\left| \frac{d}{dx} \arctan x \right| = \frac{1}{x^2 + 1} \ll \left| \frac{\arctan x}{x} \right|. \quad (73)$$

This means, a fractional change in a value of the arctangent function is much smaller than that in an argument value when the argument value is large. As a result, a direct computation of $(\theta_1 - \theta_0)$ causes a significant loss of digits. To mitigate such a loss of digits, one can further transform Eq. 70.

From the sum formulas the trigonometric functions, one obtains

$$\tan(\theta_1 - \theta_0) = \frac{\tan \theta_1 - \tan \theta_0}{1 + \tan \theta_1 \tan \theta_0} \quad (74)$$

$$= \frac{x_1 \sqrt{4ac - b^2}}{bx_1 + 2c}. \quad (75)$$

For $\tan \theta_0 \gg 1$ and $\tan \theta_1 \gg 1$, $\theta_0 > \frac{\pi}{4}$ and $\theta_1 > \frac{\pi}{4}$. Also, by definition, $\theta_0 < \frac{\pi}{2}$ and $\theta_1 < \frac{\pi}{2}$. Therefore, one obtains $-\frac{\pi}{4} < \theta_1 - \theta_0 < \frac{\pi}{4}$, then

$$\theta_1 - \theta_0 = \arctan \frac{x_1 \sqrt{4ac - b^2}}{bx_1 + 2c}. \quad (76)$$

Similarly, for $\tan \theta_0 \ll -1$ and $\tan \theta_1 \ll -1$, it is trivial that $-\frac{\pi}{4} < \theta_1 - \theta_0 < \frac{\pi}{4}$, then Eq. 76 holds. Combining Eqs. 70 and 76, one obtains

$$I(x_1) = \frac{2}{\sqrt{4ac - b^2}} \arctan \frac{x_1 \sqrt{4ac - b^2}}{bx_1 + 2c}. \quad (77)$$

for cases with $\tan \theta_0 \gg 1$ and $\tan \theta_1 \gg 1$ and those with $\tan \theta_0 \ll -1$ and $\tan \theta_1 \ll -1$.

With Eq. 77, one can avoid a loss of significant digits in a direct computation of $(\theta_1 - \theta_0)$ in Eq. 70. Eq. 77, on the other hand, is not applicable to cases with $|\theta_1 - \theta_0| \geq \frac{\pi}{2}$ because values of the arctangent function range only between $-\frac{\pi}{2}$ and $\frac{\pi}{2}$. In other words, one can benefit from using Eq. 77 to compute $I(x_1)$ if both of $\tan \theta_0$ and $\tan \theta_1$ are either very large or very small, and Eq. 70 covers all other cases.

B.4 Case for $a \neq 0$ and $4ac = b^2$

In this case, the antiderivatives are given by

$$\int \frac{dx}{ax^2 + bx + c} = -\frac{2}{2ax + b}. \quad (78)$$

Therefore, one obtains

$$I(x_1) = \left[-\frac{2}{2ax+b} \right]_0^{x_1} \quad (79)$$

$$= \frac{4ax_1}{b(2ax_1+b)}. \quad (80)$$

Note that Eq. 80 holds only if $ax^2 + bx + c \neq 0$ at all x in the range of integration. Since there is only one value of x which satisfies $ax^2 + bx + c = 0$, the condition can be expressed by

$$x_*(x_* - x_1) > 0 \quad (81)$$

where x_* is the solution of the equation, namely,

$$x_* \equiv -\frac{b}{2a}. \quad (82)$$

Since $a \neq 0$, the condition is equivalent to

$$b(2ax_1 + b) > 0. \quad (83)$$

B.5 Case for $a \neq 0$ and $4ac < b^2$

In this case, the antiderivatives are given by

$$\int \frac{dx}{ax^2 + bx + c} = \frac{1}{\sqrt{b^2 - 4ac}} \log \left| \frac{2ax + b - \sqrt{b^2 - 4ac}}{2ax + b + \sqrt{b^2 - 4ac}} \right| \quad (84)$$

Therefore, one obtains

$$I(x_1) = \frac{1}{\sqrt{b^2 - 4ac}} \left[\log \left| \frac{2ax + b - \sqrt{b^2 - 4ac}}{2ax + b + \sqrt{b^2 - 4ac}} \right| \right]_0^{x_1} \quad (85)$$

$$= \frac{1}{\sqrt{b^2 - 4ac}} \log \left| \frac{2ax_1 + b - \sqrt{b^2 - 4ac}}{2ax_1 + b + \sqrt{b^2 - 4ac}} \cdot \frac{b + \sqrt{b^2 - 4ac}}{b - \sqrt{b^2 - 4ac}} \right| \quad (86)$$

$$= \frac{1}{\sqrt{b^2 - 4ac}} \log \left| \frac{x_1(b + \sqrt{b^2 - 4ac}) + 2c}{x_1(b - \sqrt{b^2 - 4ac}) + 2c} \right| \quad (87)$$

Note that Eq. 87 holds only if $ax^2 + bx + c \neq 0$ at all x in the range of integration. Since there are two values of x which satisfy $ax^2 + bx + c = 0$, the condition can be expressed by

$$x_+(x_+ - x_1) > 0 \quad \text{and} \quad x_-(x_- - x_1) > 0 \quad (88)$$

where x_{\pm} are the solutions of the equation, namely,

$$x_{\pm} \equiv -\frac{b \pm \sqrt{b^2 - 4ac}}{2a}. \quad (89)$$