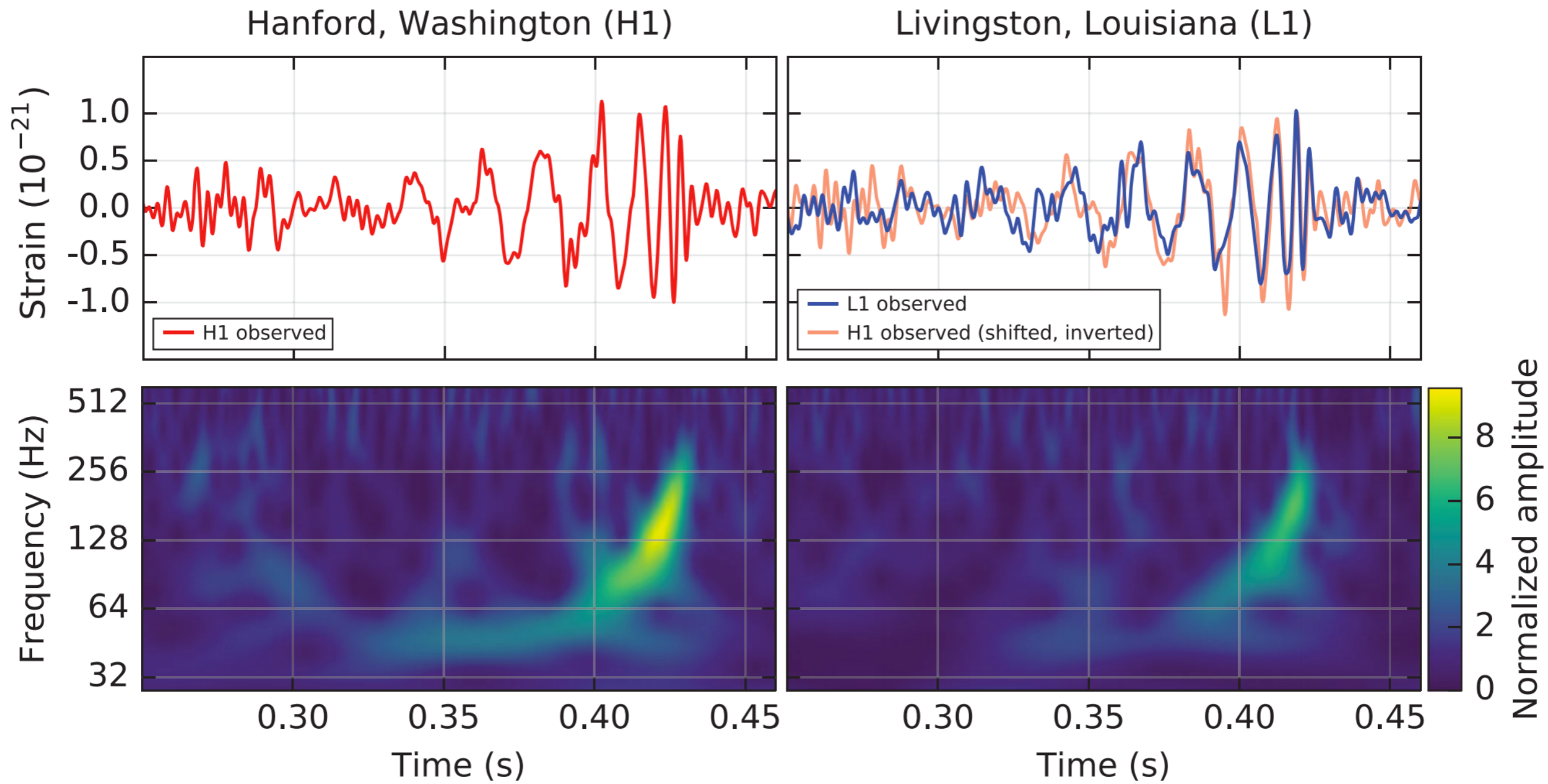


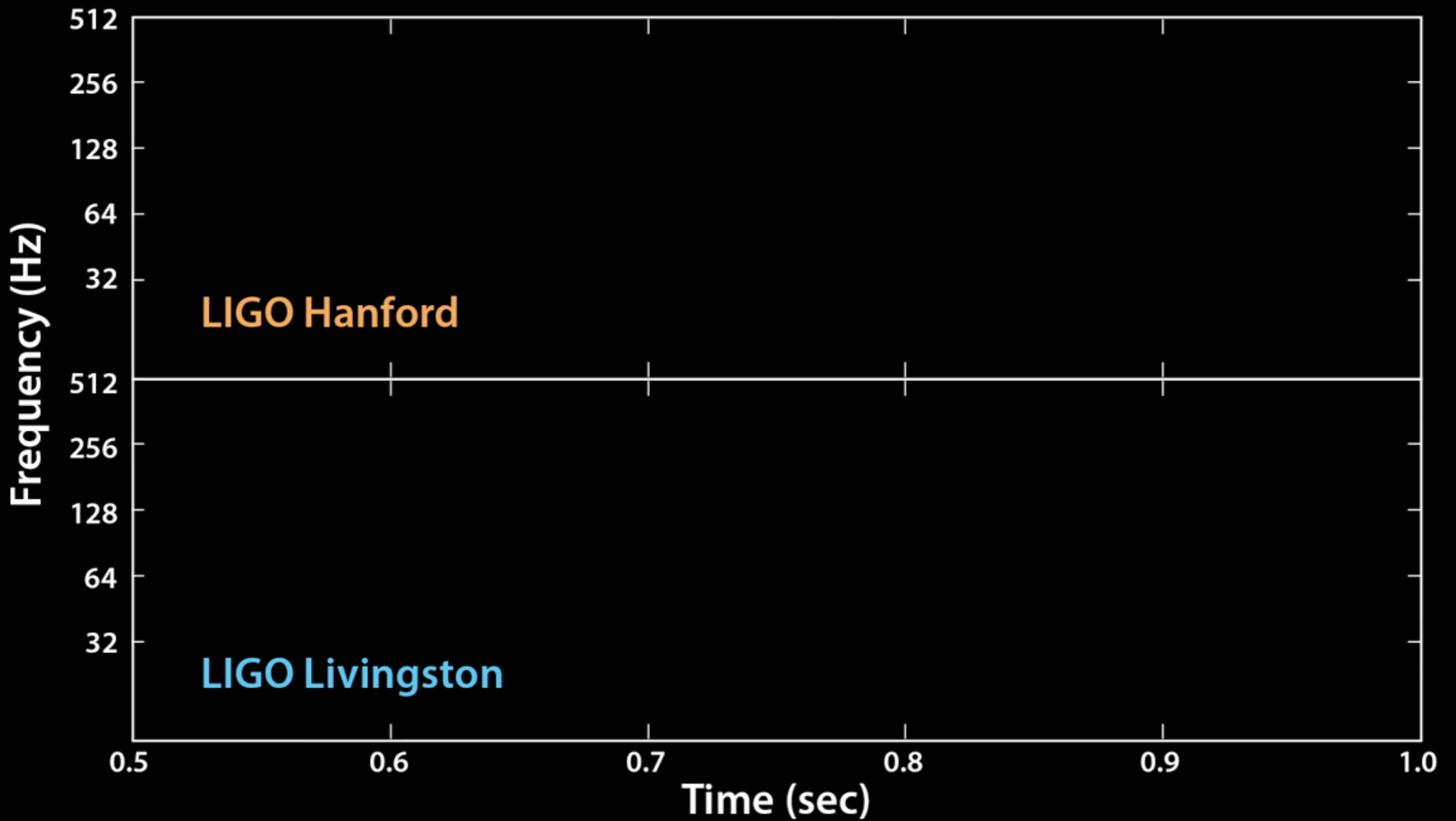
Gravitational Waves Data Analysis

Samaya Nissanke
Radboud University
26th February 2016



GW150914

[LVC 2016]



GW150914: GW strain to sound
[LVC 2016]

Have we detected anything?

In the case of Compact Binary Coalescences, we know:

$$h(t) \equiv \frac{1}{D} A(t) \cos(\phi(t) - \theta)$$

where $A(t) \propto f^{2/3}$ and $\phi(t)$ is known from post-Newtonian or Effective-one-body models

⇒ we know the form of the signal (compared to burst searches)

Have we detected anything II?

Our job is to know if the detector output:

$$s(t) = \begin{cases} n(t) & \text{noise} \\ n(t) + h(t) & \text{detection!!!} \end{cases}$$

What does the noise $n(t)$ look like?

At a first approx, the simplest is to assume the noise is Gaussian, stationary, with zero mean, so the probability of $n(t)$ is:

$$p(n) = K \exp^{-\frac{1}{2}(n|n)}$$

Noise properties

We define $S_n(f)$ as:

$$\langle \tilde{n}(f)\tilde{n}(f') \rangle = \frac{1}{2}S_n(f)\delta(f - f')$$

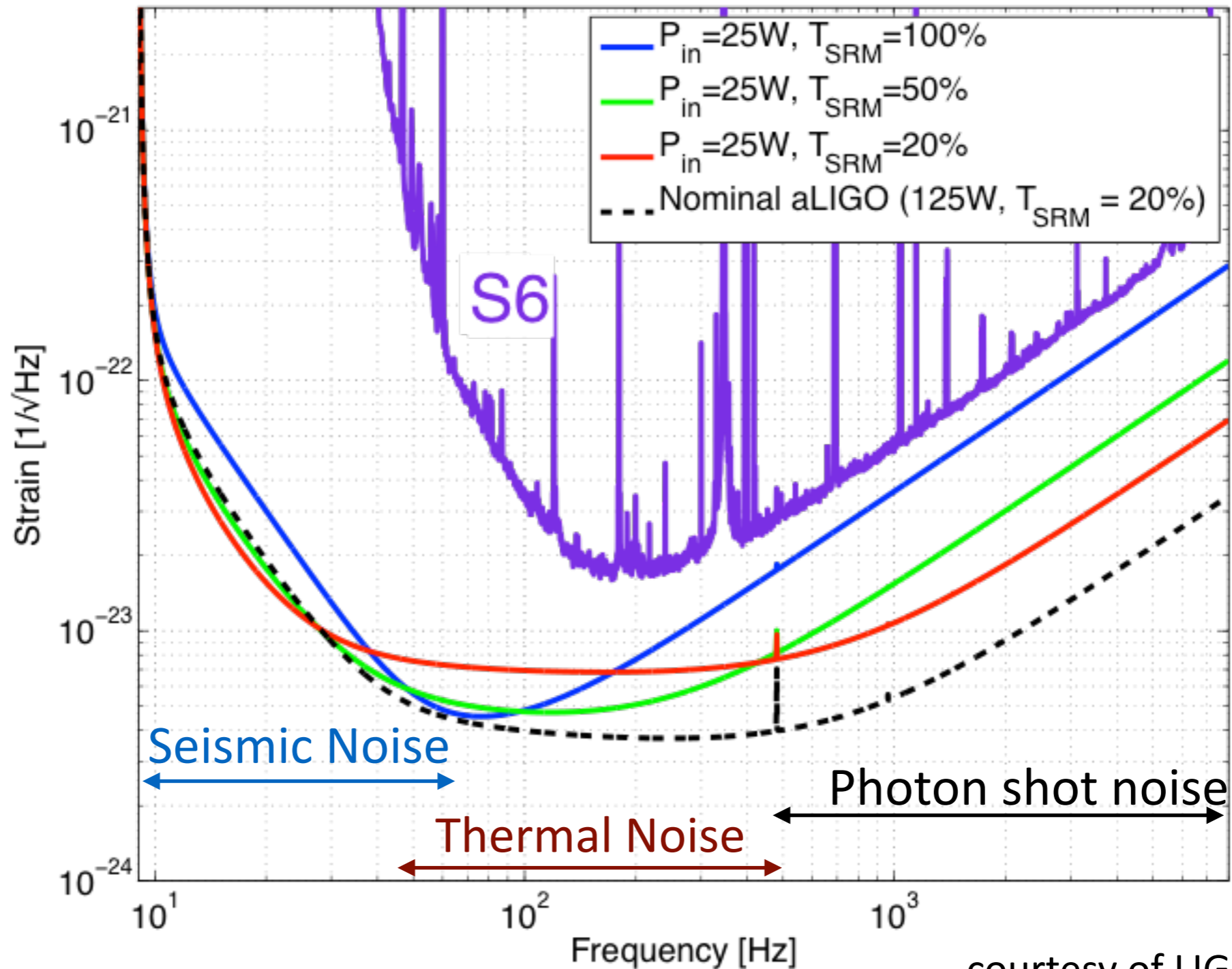
and is called the (one-sided) power spectral density of the noise.

~ how much noise power is in a given frequency bin?
(see notes by Blandford and Thorne)

Understand the instrument noise very well

projected advanced LIGO noise curve (2017?)

amplitude power spectral density



courtesy of LIGO labs

Lets go back to Bayes' theorem ...

$$p(h|s) = \frac{p(h)p(s|h)}{p(s)}$$

where

- $p(h|s)$ is the probability that the data contains a signal $h(t)$ given the data output $s(t)$
- LIKELIHOOD: $p(s|h)$ is the probability of obtaining a signal $s(t)$ given that the signal is present

signal



no signal



where:

$$p(s) = p(h)p(s|h) + p(0)p(s|0)$$

$$\Rightarrow p(h|s) = \frac{p(s|h)/p(s|0)}{p(s|h)/p(s|0) + p(0)p(s|0)}$$



Λ = Likelihood ratio - depends on the data

$$\Rightarrow p(h|s) = \frac{\Lambda}{\Lambda + p(0)/p(h)}$$

where $p(0|s) = 1 - p(h|s)$

$$\Rightarrow \frac{p(h|s)}{p(0|s)} = \Lambda \frac{p(h)}{p(0)}$$

priors that are independent of the data

Likelihood function I

$$\Lambda = \frac{p(s|h)}{p(s|0)} = \exp[(s|h) - \frac{1}{2}(h|h)]$$

constant

so we can threshold off $(s|h)$:

$$\Lambda(\theta) = p(\theta) \exp\left[\frac{1}{D} (s|A(t) \cos(\phi(t) - \theta)) - \frac{1}{2} \frac{1}{D^2} (h|h)\right]$$

Integrating out the phase:

Likelihood function II

$$(s|A(t) \cos(\phi(t) - \theta)) = \cos \theta (s|A \cos 2\phi) + \sin \theta (s|A \sin 2\phi)$$

$$|z| \overset{\uparrow}{\cos \Phi} = x \qquad |z| \overset{\uparrow}{\sin \Phi} = y$$

$$|z| = \sqrt{x^2 + y^2}$$

$$\Lambda = \frac{1}{2\pi} \int_0^{2\pi} \exp\left[\frac{1}{D} |z| \cos(\Phi - \theta) - \frac{1}{2D^2} (h|h) \right] d\theta$$

$$\Lambda = I_0(D^{-1} |z|) \exp\left[\frac{1}{2r^2} (h|h)\right]$$

modified Bessel fn. of the 1st kind

monotonic in z

Threshold off z !

$$|z| = \sqrt{(s|h_c)^2 + (s|h_s)^2}$$

Define an effective signal-to-noise ratio

$$\rho^2 = \frac{|z|^2}{\sigma^2}$$

where $\sigma^2 = (h_c|h_c) = (h_s|h_s)$

Template search!

Define the MATCH:

$$M = \frac{(h_1|h_2)}{\sqrt{(h_1|h_1)}\sqrt{(h_2|h_2)}} \quad \text{max phase and time}$$

where λ represents our set of parameters

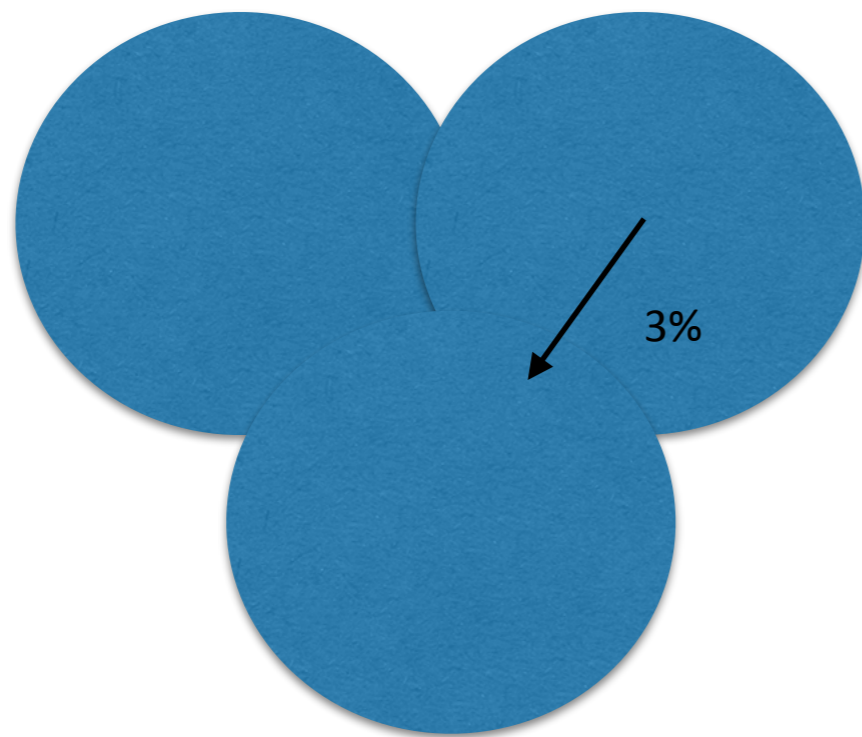
Define the metric for templates:

$$g_{ij}\delta\lambda^i\delta\lambda^j = 1 - (h(\lambda)|h(\lambda + \delta\lambda))$$

$$g_{ij} = -\frac{1}{2} \frac{\delta^2 (h(\lambda)|h(\lambda))}{\delta\lambda^i\delta\lambda^j}$$

& use this metric to place a template bank

such that $1 - M \leq 0.03 \Rightarrow 3\% \text{ loss in SNR}$



use hexagonal placement to grid up space

for NS-NS, NS-BH systems,
we need 10^5 templates!

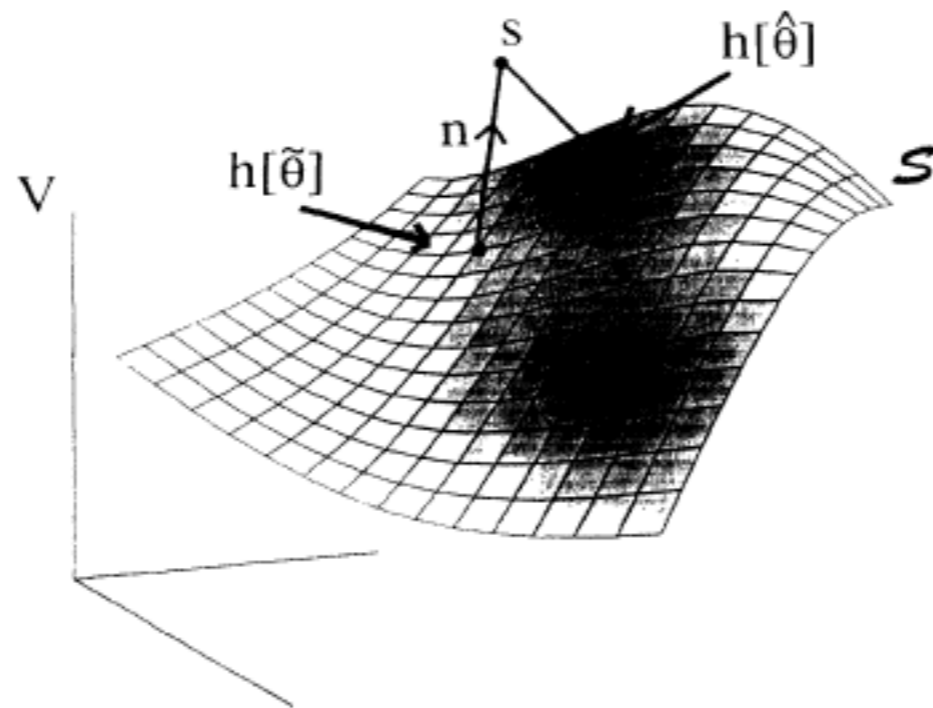


FIG. 1. Gravitational waveforms from coalescing compact binaries are completely specified by a finite number of parameters $\theta = (\theta^1, \dots, \theta^k)$, and so form a surface \mathcal{S} in the vector space V of all possible measured detector outputs $s = s(t)$. The statistical properties of the detector noise endow V with the structure of an infinite-dimensional Euclidean space. This figure illustrates the relationships between the true gravitational wave signal $h(\tilde{\theta})$, the measured signal s , and the “best-fit” signal $h(\hat{\theta})$. Given a measured detector output $s = h(\tilde{\theta}) + n$, where $n = n(t)$ is the detector noise, the most likely values $\hat{\theta}$ of the binaries parameters are just those that correspond to the point $h(\hat{\theta})$ on the surface \mathcal{S} which is closest [in the Euclidean distance $(s - h | s - h)$] to y .

Gaussian noise: distribution of SNR

$$p(|\rho|) = \frac{1}{\sqrt{2\pi}} \exp(-\rho^2/2)$$

We are interested in the probability of getting $|\rho| > \rho^*$ in a single trial, which is obtained from integrating $p(|\rho|)$ from $|\rho|^* \rightarrow \infty$

$$p(|\rho| > \rho^*) = \text{erfc}(\rho^*/\sqrt{2})$$

$$|\rho|^* = \begin{cases} 5 \rightarrow 10^{-7} \\ 6 \rightarrow 10^{-9} \\ 7 \rightarrow 10^{-12} \end{cases}$$

How many trials in a year?

For an inspiral signal, the autocorrelation time is ~ 3 ms, so 10^{10} independent trials in a year of data. Need 10^4 templates to cover mass space.

So, for a false alarm rate of $1/100$ years, we need

$$p(|\rho| > \rho^*) = 10^{-17}$$

or $\rho^* > 8.6$

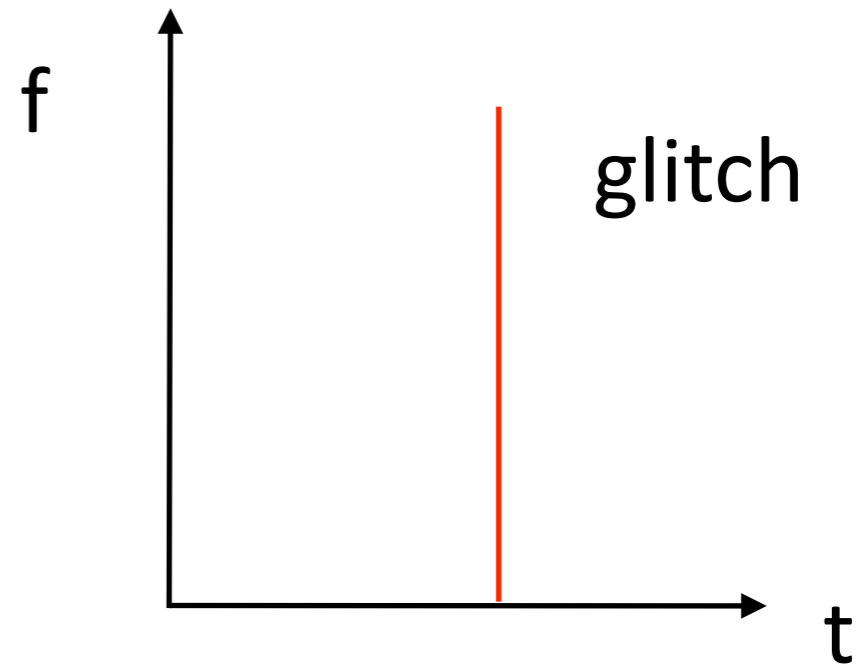
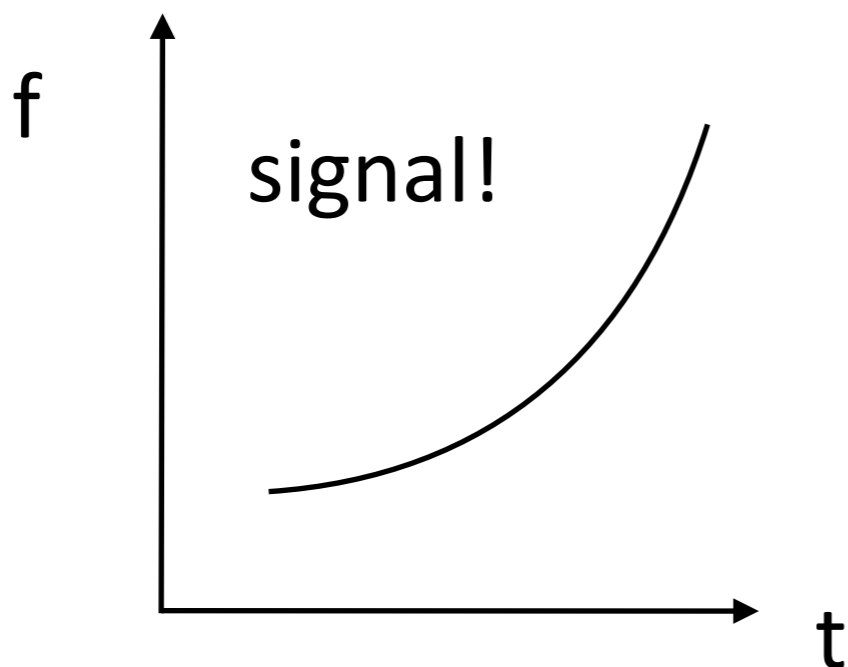
But, we have multiple detectors! $\rho = \sqrt{\rho_H^2 + \rho_L^2}$

Noise is reality in non-Gaussian & non-stationary .. glitchy!

Imagine impulse response for some matched filter:

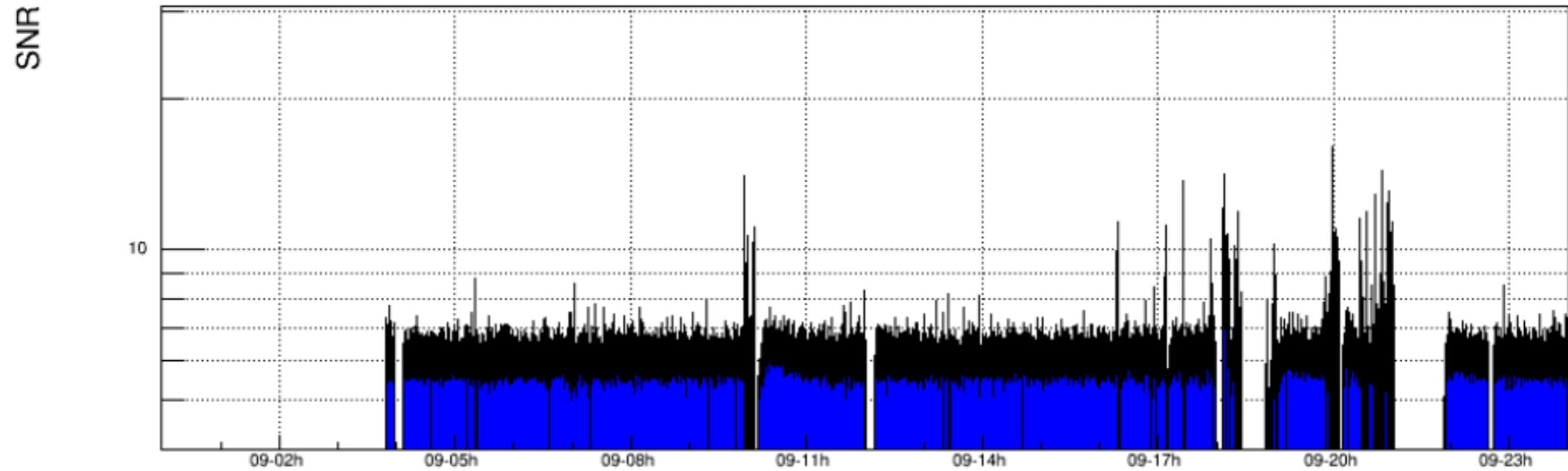
$$s(t) = n(t) + \delta(t - t_d)$$

... causes peaks of SNR not due to signal!



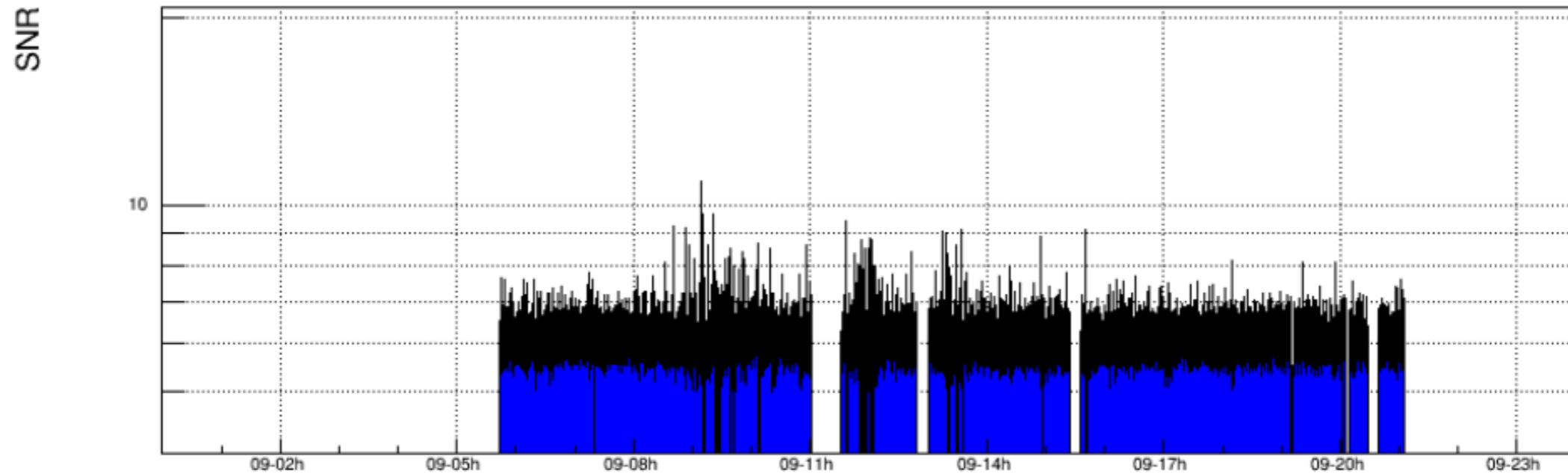
Very noisy data, many "outliers"

SNR max for H1 triggers



Time origin: GPS=1136332817 UTC:Sat Jan 9 00:00:00 2016

SNR max for L1 triggers



Time origin: GPS=1136332817 UTC:Sat Jan 9 00:00:00 2016

How to discriminate?

Divide $h(t)$ into p bins of equal power ... ask whether we get $1/p$ th power from the p th bin?

Define:

$$\chi^2 = \frac{1}{p} \sum_{l=1}^p \left[\frac{\rho}{p} - \rho_2 \right]^2$$

χ^2 has $2p-2$ degrees of freedom

χ^2 small \rightarrow signal

large \rightarrow noise

...finally our detection statistic!

Weight SNR by χ^2

$$\rho_{new} = \begin{cases} \rho & \text{if } \chi^2 \leq n_{dof} \\ \rho \left[\frac{1}{2} \left(1 + \left(\frac{\chi^2}{n_{dof}} \right)^3 \right) \right]^{-1/6} & \chi^2 > n_{dof} \end{cases}$$

Challenges: complicated detection statistic, no good model for non-Gaussian noise, template cancellation....

...so instead we have to measure the false alarm rate (FAR) ...

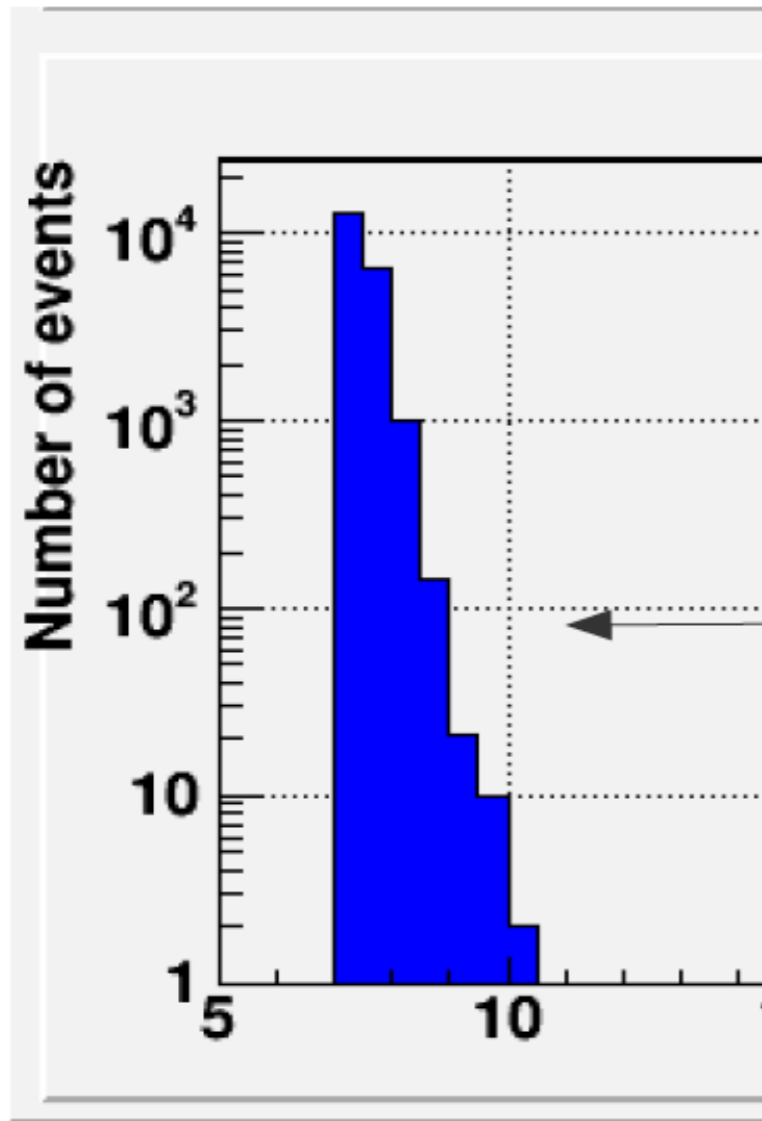
... calculating our background rate.

Signal is coincident if it has the “same” mass parameters and arrives with the light travel time + measurement error.

Shift the data by moving the light travel time
⇒ any coincidences are due to noise alone

Background rate of noise coincidences; repeat many times with many different shifts to build up statistics.

Determine false alarm probability

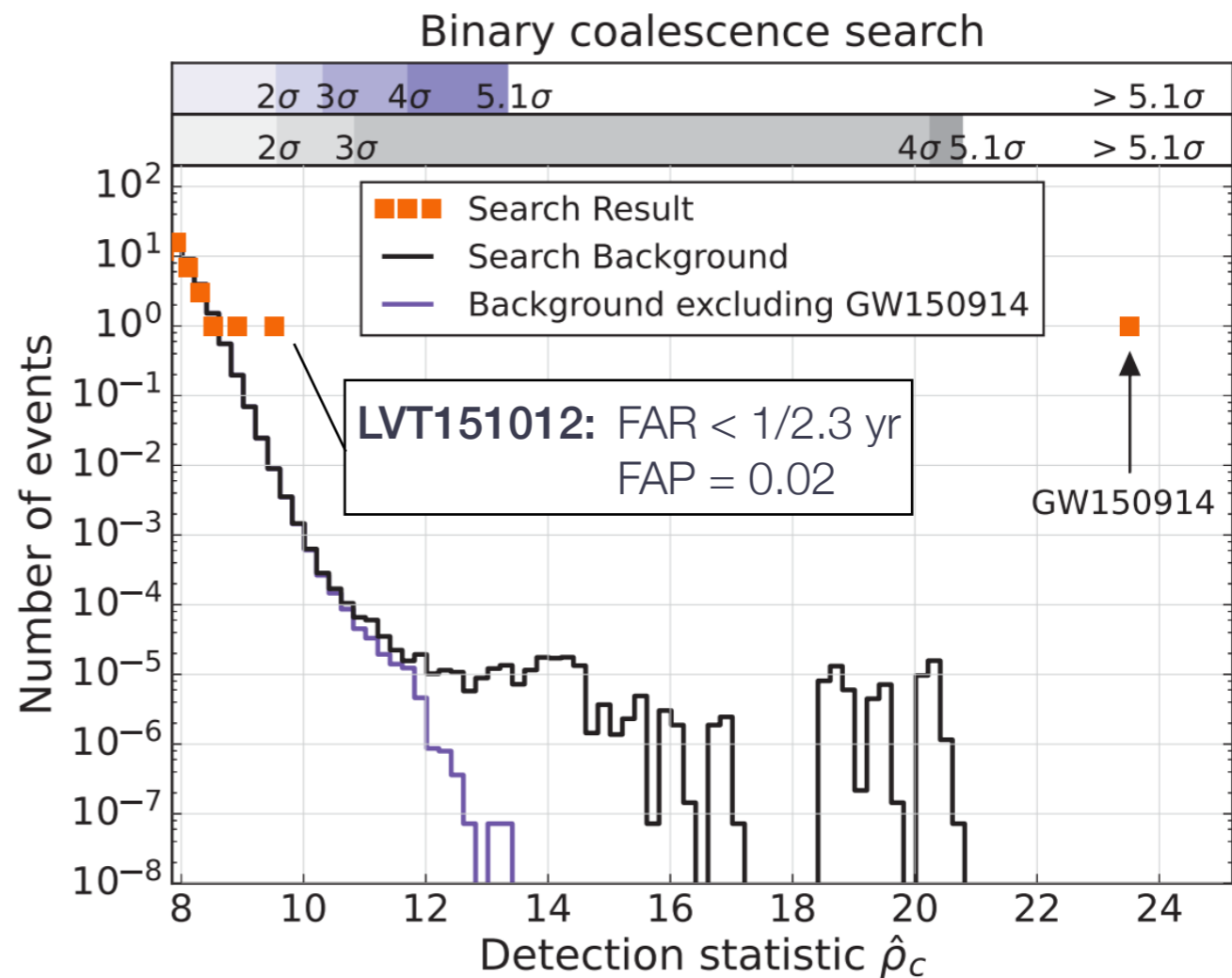
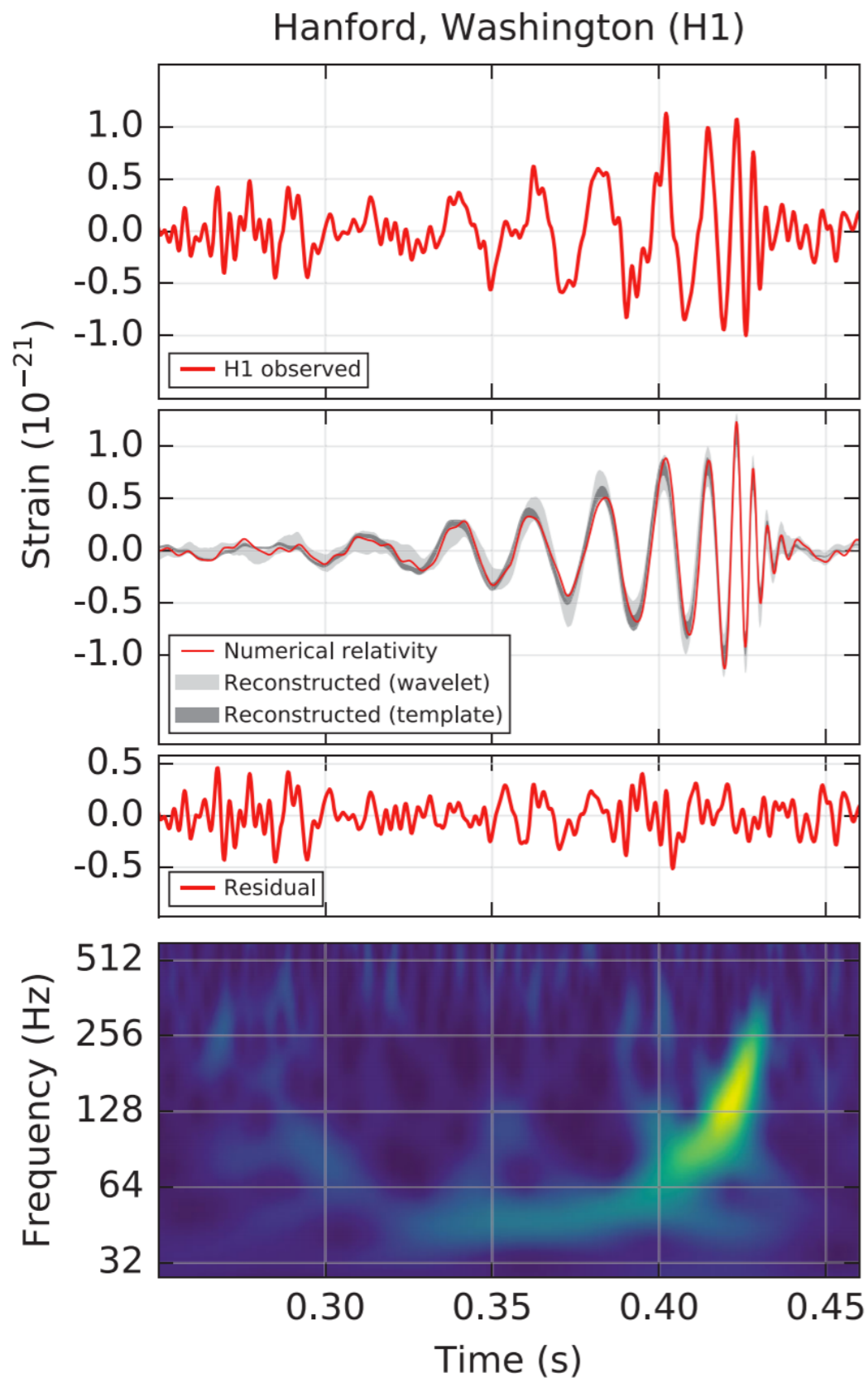


⌚ Data properties:

- ⌚ *Many* outliers in H1, L1
- ⌚ Do coincidence test
- ⌚ Even then, trigger rate $>100\text{Hz}$
- ⌚ But: extremely steep fall-off with S/N

⌚ From 16 days to $>200,000$ yrs?

- ⌚ 16 day data cut in 0.5s segments (~3 million)
- ⌚ Random combine segments! (~ $9 \cdot 10^{12}$ 0.5 s "time slides")
- ⌚ @S/N ~ 13 : N in 16 days = $2 \cdot 10^{-7}$ i.e 5σ
- ⌚ No stronger noise triggers & cannot cut data below 0.5 s

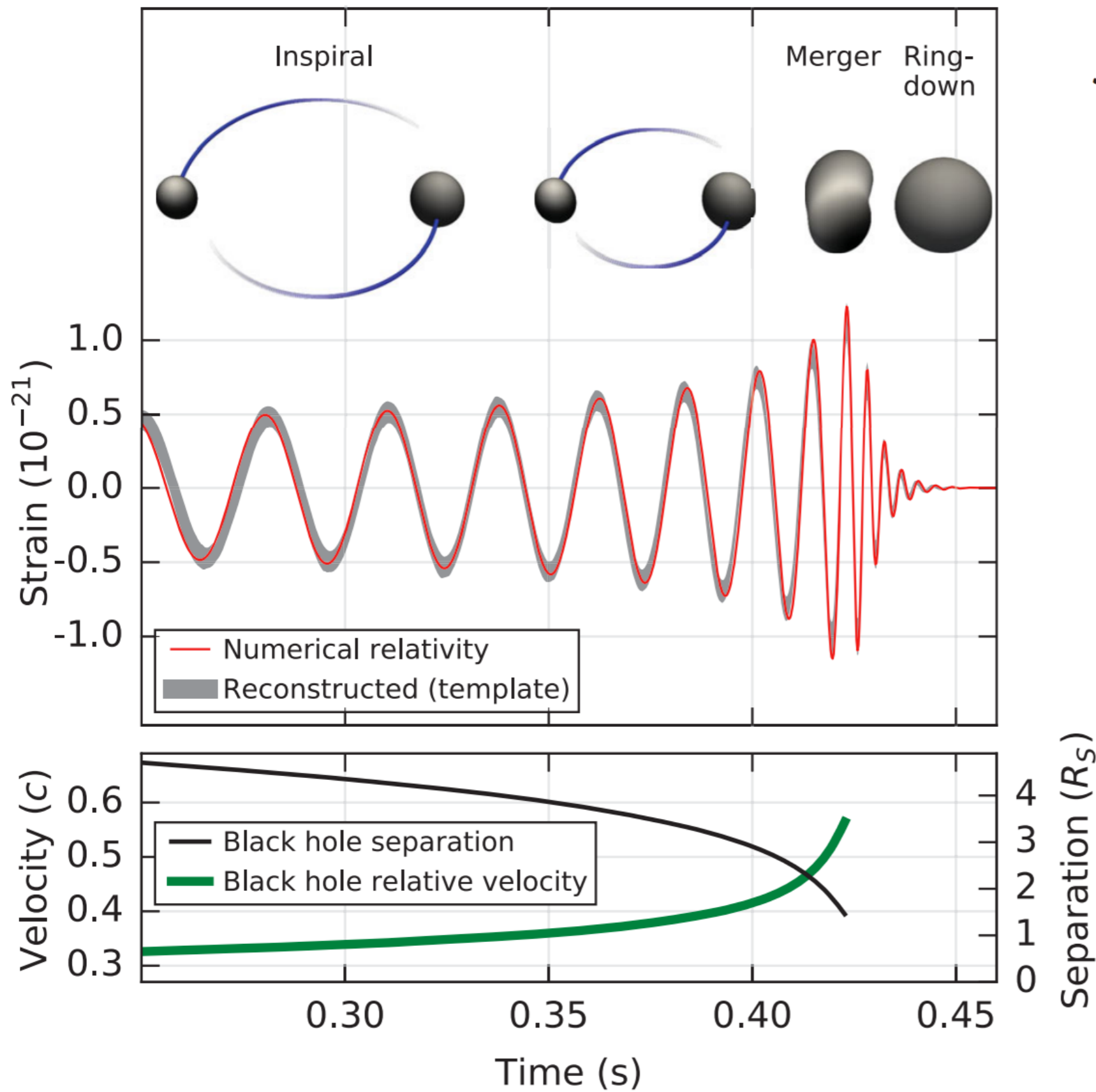


- Binaries with masses 1–99 M_{\odot} , total mass < 100 M_{\odot} , dim.less spin < 0.99
- 250,000 PN and EOB signal templates. Matched-filter SNR + χ^2 statistic.
- Measured on 608,000-yr background, false-alarm rate < 1 in 203,000 yr (2×10^{-7} false alarm = 5.1σ)

Background drop by 100 per unit SNR

GW150914: matched-filter inspiral search

[LVC 2016]



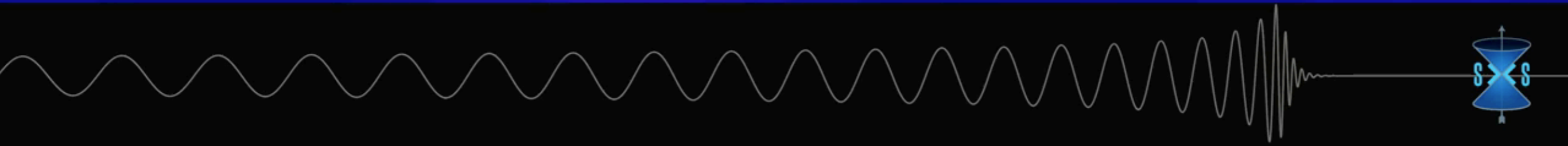
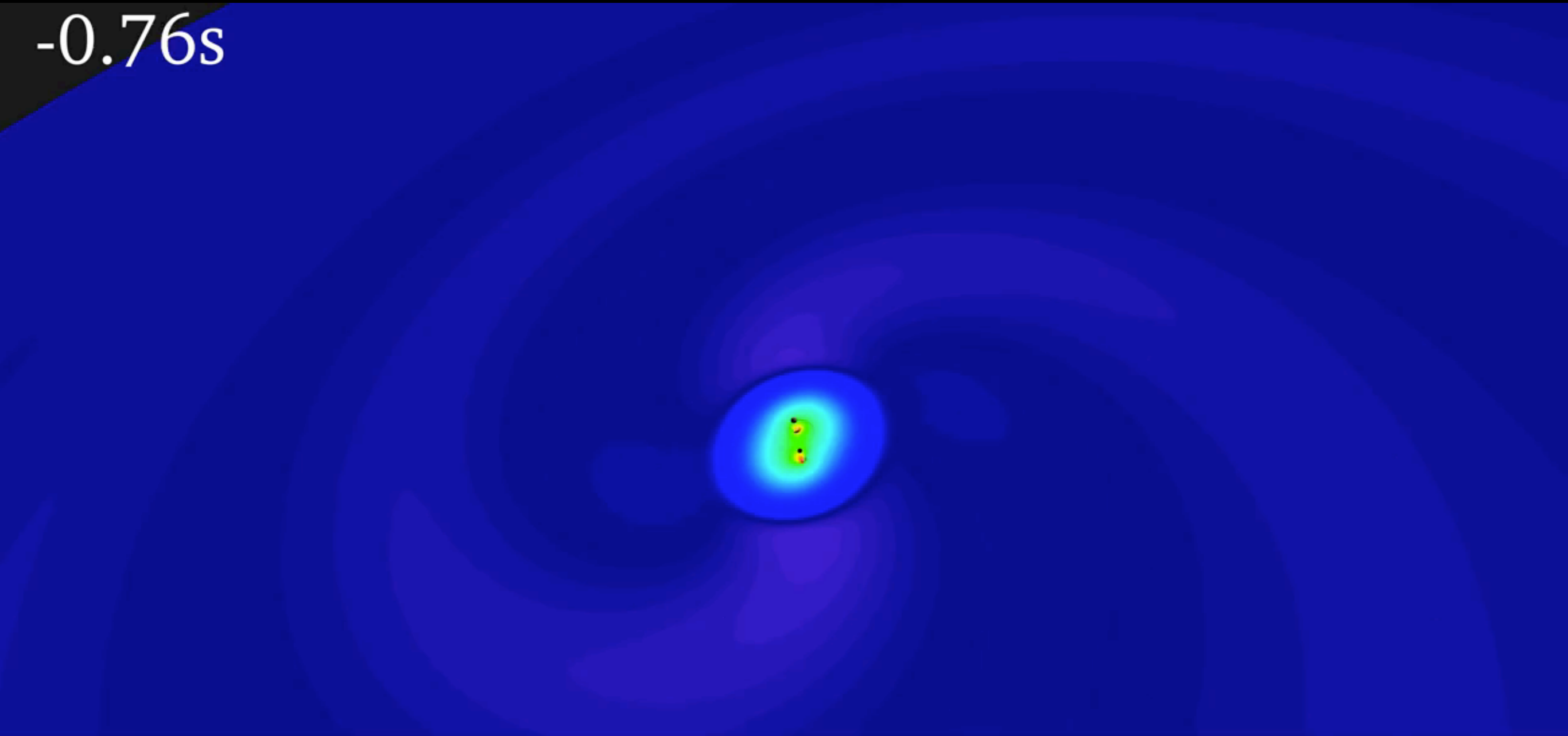
$$\mathcal{M} = \frac{(m_1 m_2)^{3/5}}{(m_1 + m_2)^{1/5}}$$

$$= \frac{c^3}{G} \left[\frac{5}{96} \pi^{-8/3} f^{-11/3} \dot{f} \right]^{3/5}$$

GW150914: inspiral, merger, and ringdown

[LVC 2016]

-0.76s



GW150914: numerical relativity simulation

[SXS collaboration 2016]

Inference of Source Parameters

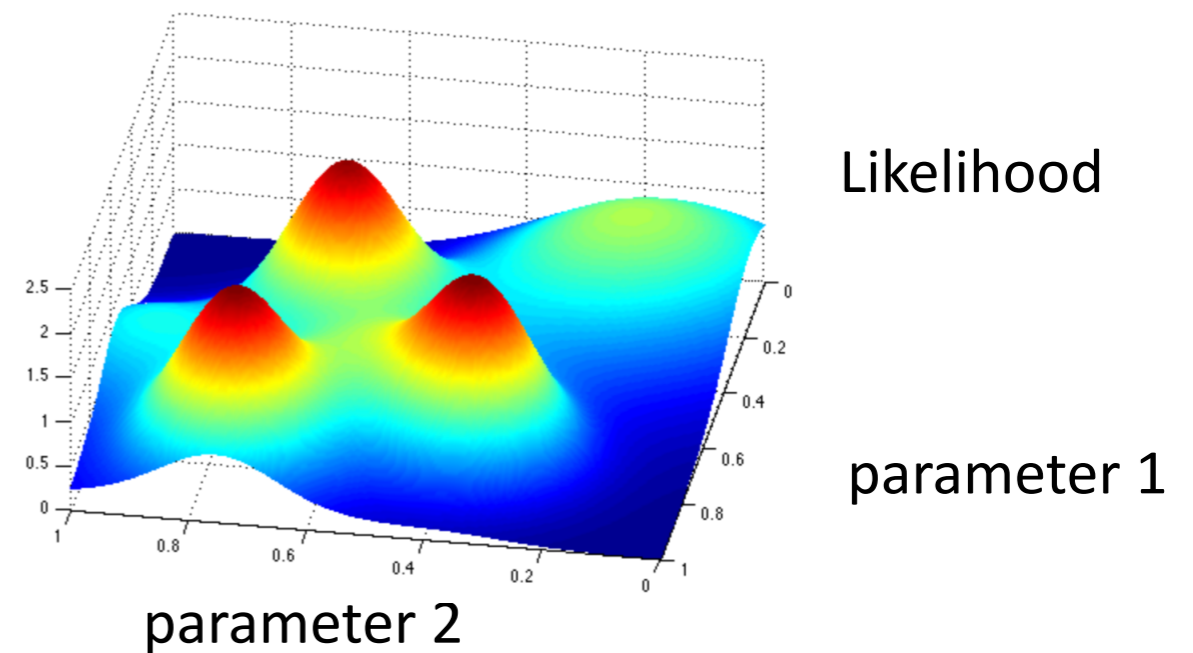
Explicitly map out:

$$p(\theta|s) \propto p(\theta)\mathcal{L}_{\text{total}}(s|\theta)$$

$h(t)$: 30-40 dimensions

- + Masses (initial + final)
- + Spin (initial + final)
- + Geometric properties:
 - Inclination angle
 - Source Position
 - Luminosity distance

[+ 10 Instrument Calibration per IFO]

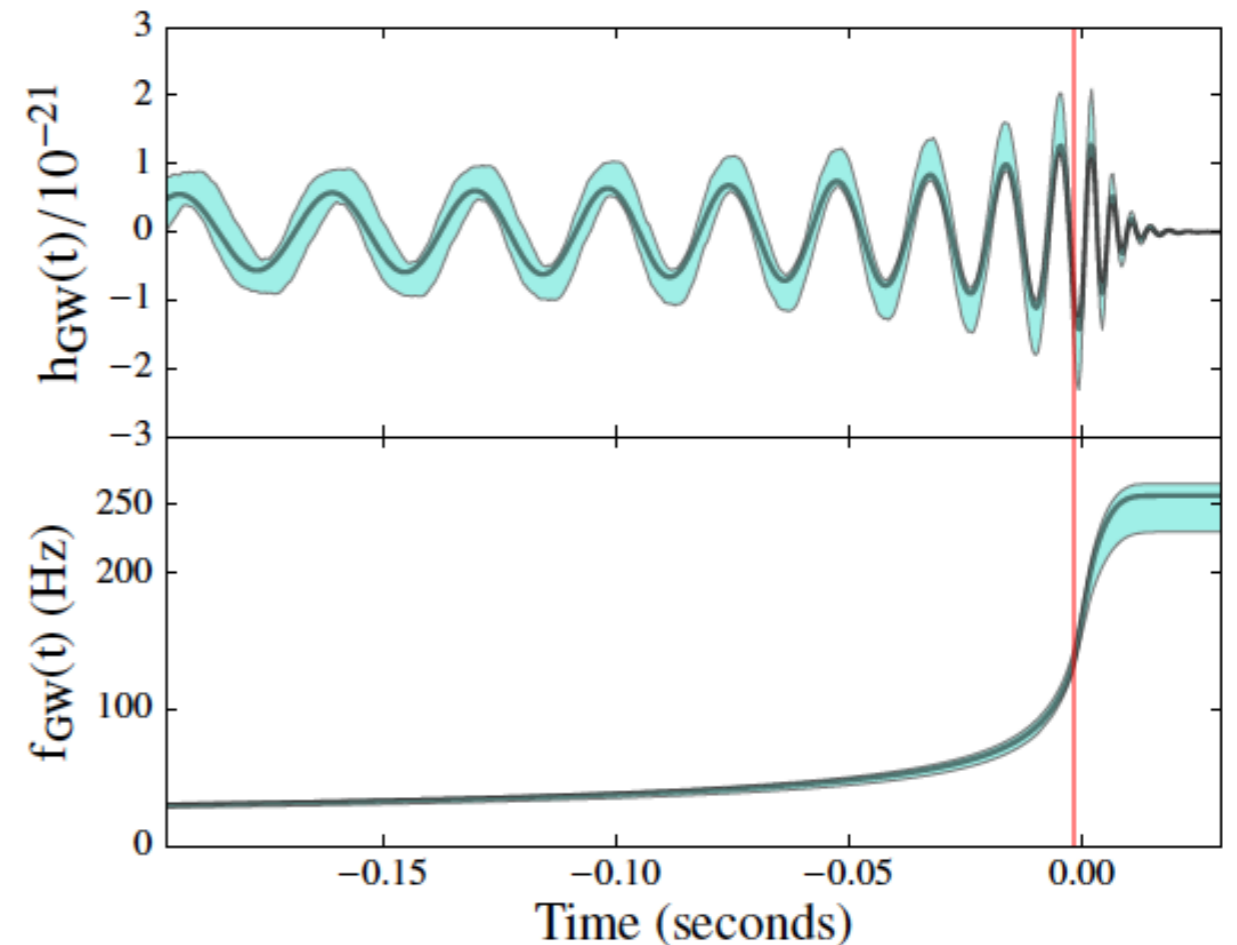


- a) Markov Chain Monte Carlo
- b) Nested Sampling

Model Waveforms used in GW150914

$$h_k = F_k^{(+)} h_+ + F_k^{(\times)} h_\times$$

$$h_+(t) = A_{\text{GW}}(t) (1 + \cos^2 \iota) \cos \phi_{\text{GW}}(t),$$
$$h_\times(t) = -2A_{\text{GW}}(t) \cos \iota \sin \phi_{\text{GW}}(t),$$

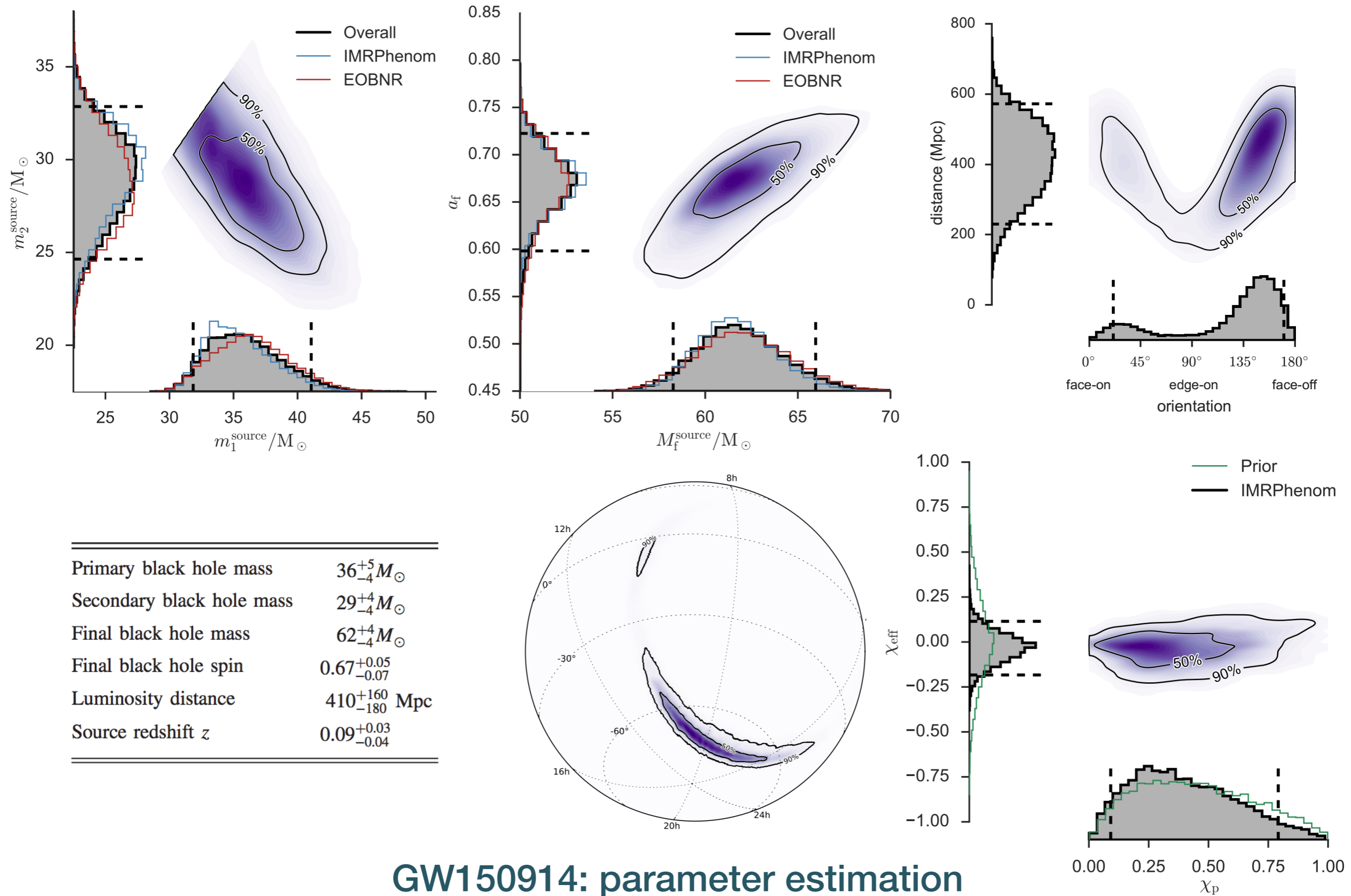


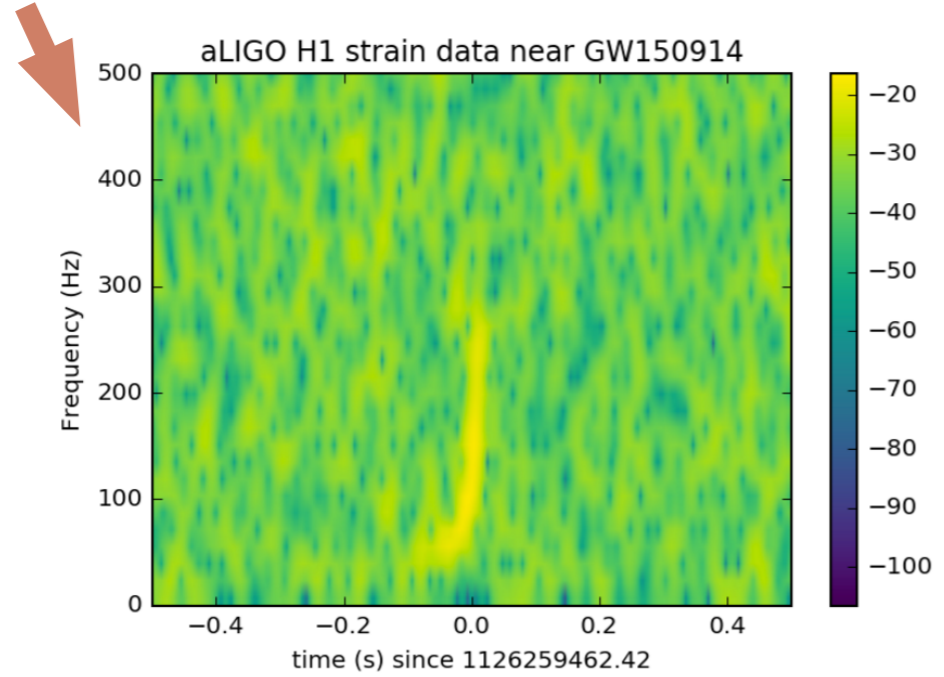
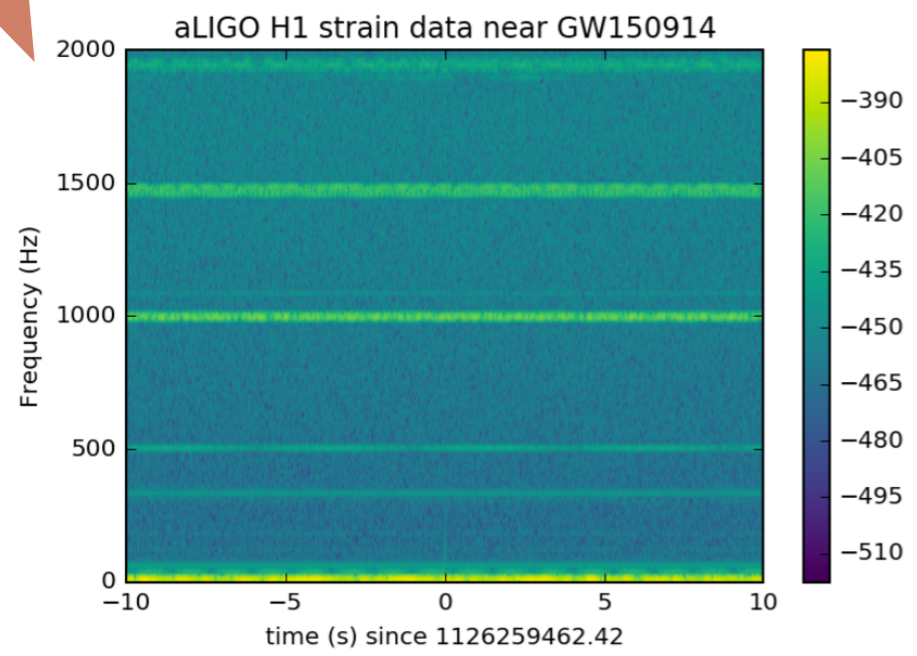
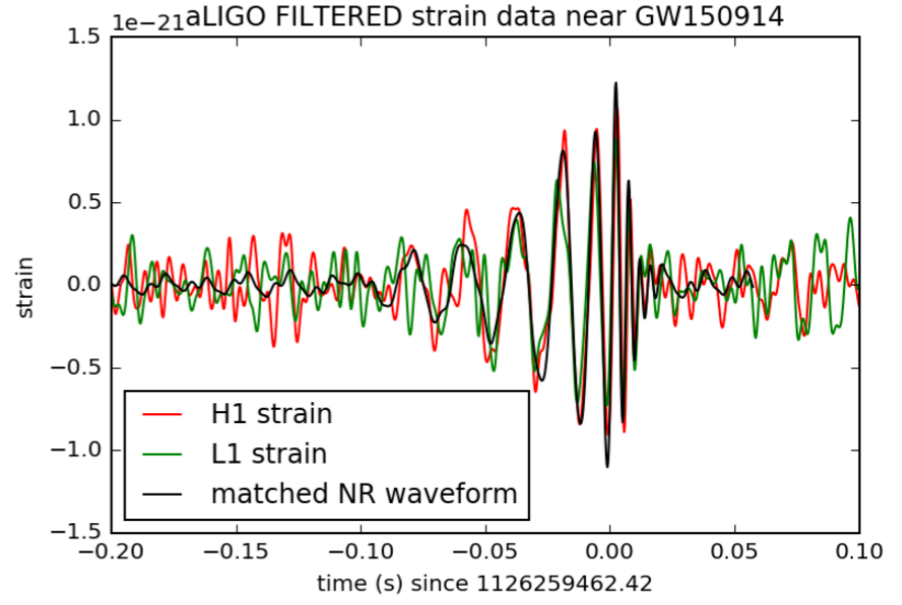
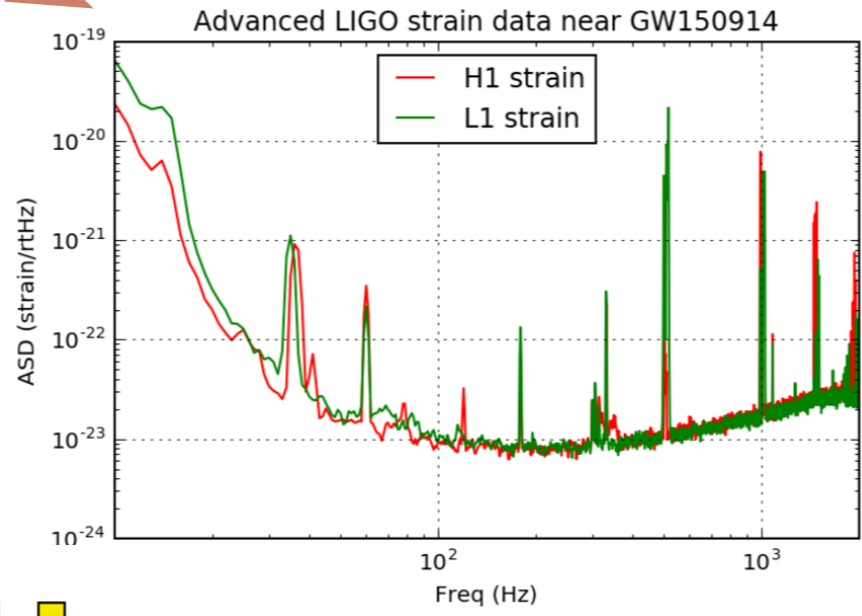
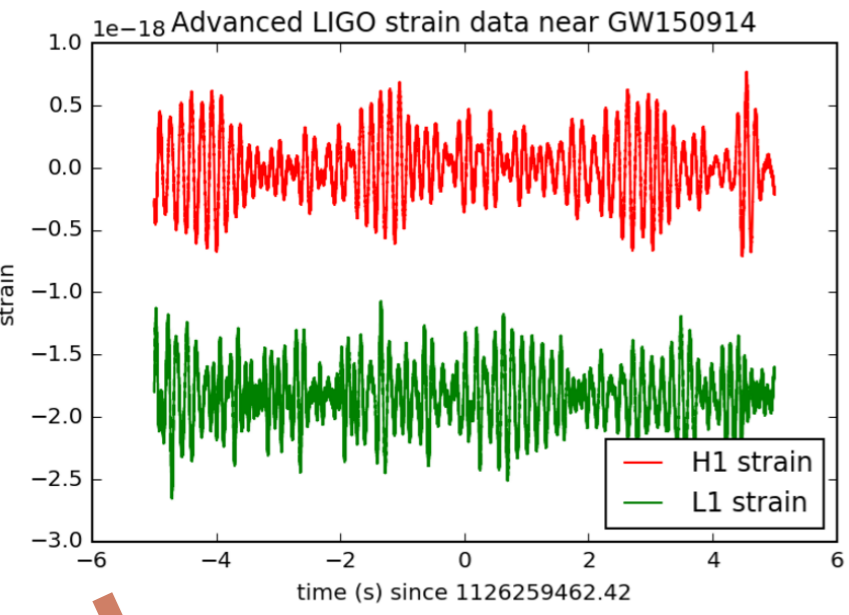
2 Classes of Waveforms Used:
a) Spinning Effective One Body
Numerical Relativity

weak field PN + test particle
resummed Hamiltonian, RR

b) Inspiral-Merger-Ringdown
Phenomenological Fit.

=> Consistency & Systematic Error
Analysis





GW150914 data release
[LVC 2016]