

# Searching for bursts: algorithms, vetoes, upper limits

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LIGO-G020028-00-D

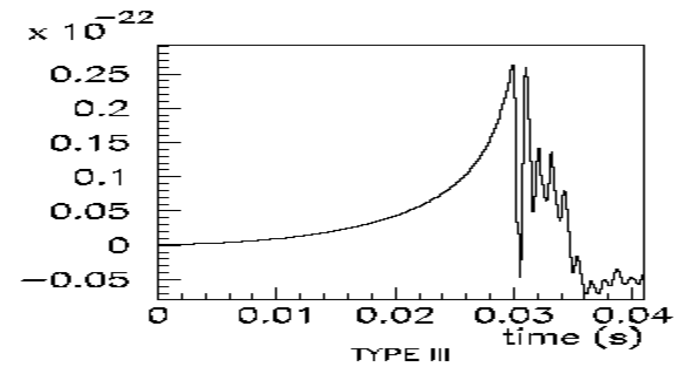
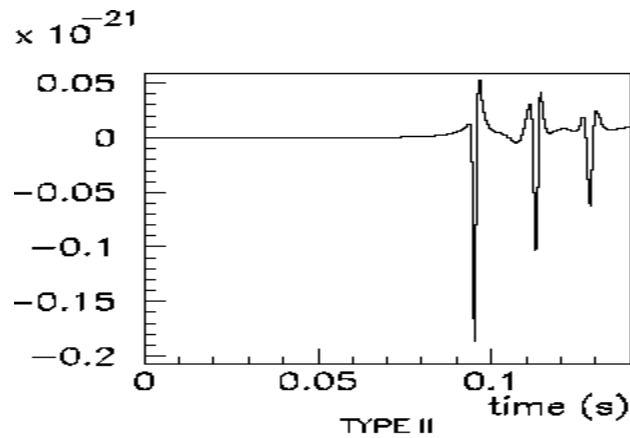
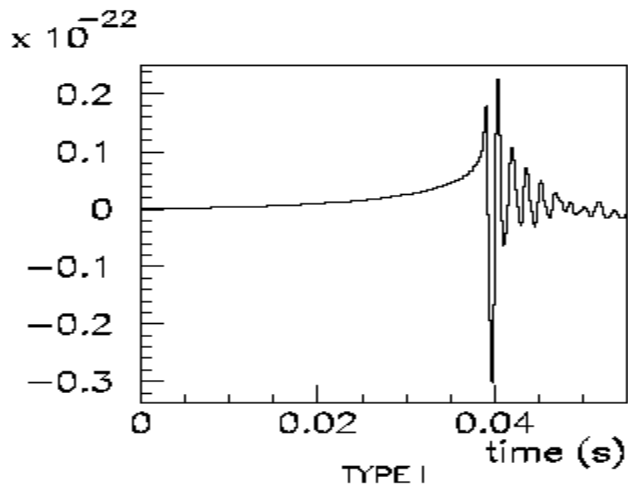
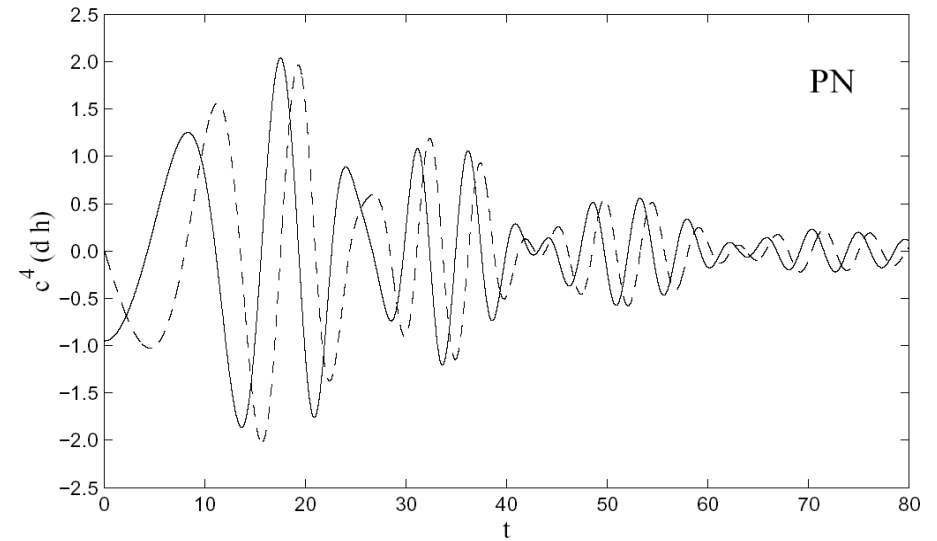
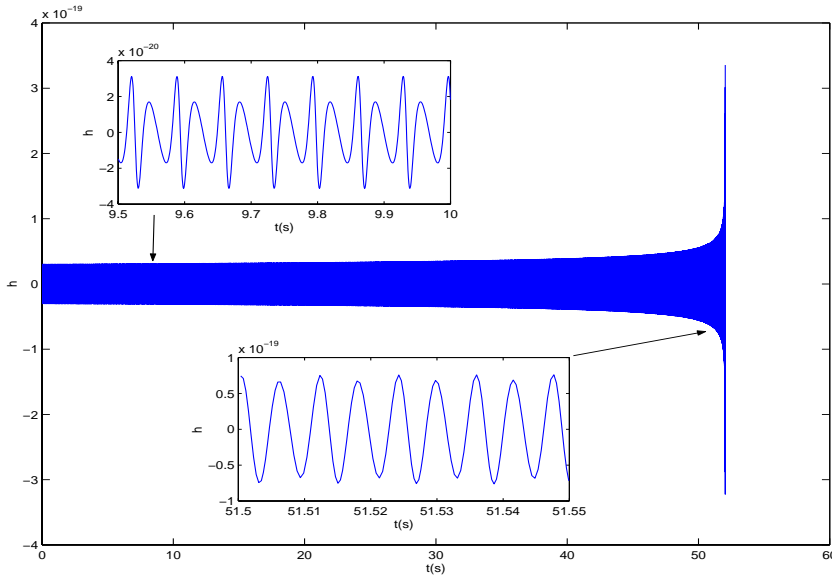
22 February 2002  
California Institute of Technology

1 of 31



# Bursts

- short GW signal (milliseconds to tens of seconds), with some frequency component in the 10-1000 Hz band



# Signal detection: definitions

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- Choose between two hypotheses:

$$H_0: y = n$$

$$H_1: y = s + n$$

- Two types of error:

››False alarm:

$$\alpha = P(H_1 | H_0)$$

››False dismissal:

$$\beta(s) = P(H_0 | H_1)$$

# Signal detection: Optimality

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- When  $s$  is one known waveform, simple:
  - ›› Neyman-Pearson lemma: threshold on likelihood ratio minimizes  $\beta$  for any constraint on  $\alpha$
- Optimality not well defined when  $s$  can take values in a subspace  $W$  (i.e. when  $H_1$  is a *composite* hypothesis):
  - ›› Bayesian: assume prior  $p(s)$ , integrate likelihood over  $W$ , back to Neyman-Pearson
    - Excess power (Anderson et al.)
    - Excess power #2 (Vicere)
  - ›› Average: minimize mean of  $\beta(s)$  over  $W$ , for a constraint on  $\alpha$ 
    - Time domain filters (Orsay group)
  - ›› Minimax: minimize maximum of  $\beta(s)$  over  $W$ , for a constraint on  $\alpha$ 
    - TFCLUSTERS

# Optimal signal detection: coherent vs incoherent

signal subspace  
known precisely

signal subspace  
completely unknown

Match filter:

Signal evolution known exactly; gives an optimal rule to weight various data points.

$$\max_{s \in W} \langle y, s \rangle \underset{H_0}{\overset{H_1}{\gtrless}} \eta$$

Total power:

Signal subspace has no structure, and is therefore invariant under rotation ( $W = \mathbb{R}^N$ ).

Optimal detector must have same property:

$$|y|^2 \underset{H_0}{\overset{H_1}{\gtrless}} \eta$$

Note:

$$\max_{s \in \mathbb{R}^N} \langle y, s \rangle = |y|^2$$

# Signal detection vs signal estimation

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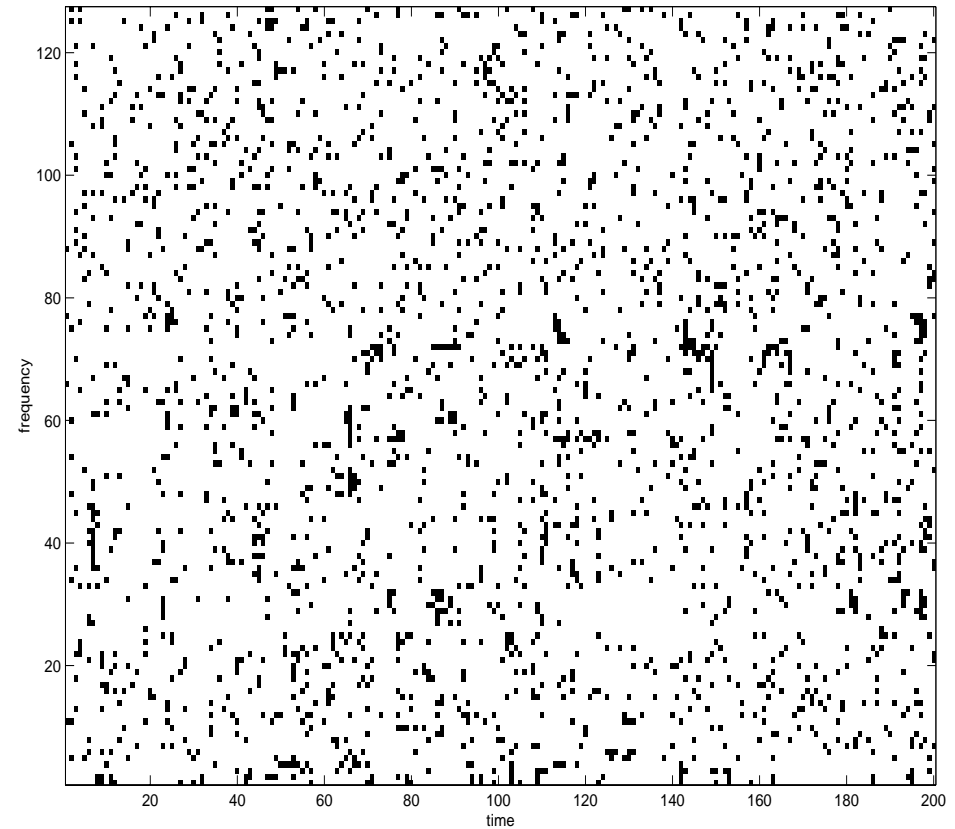
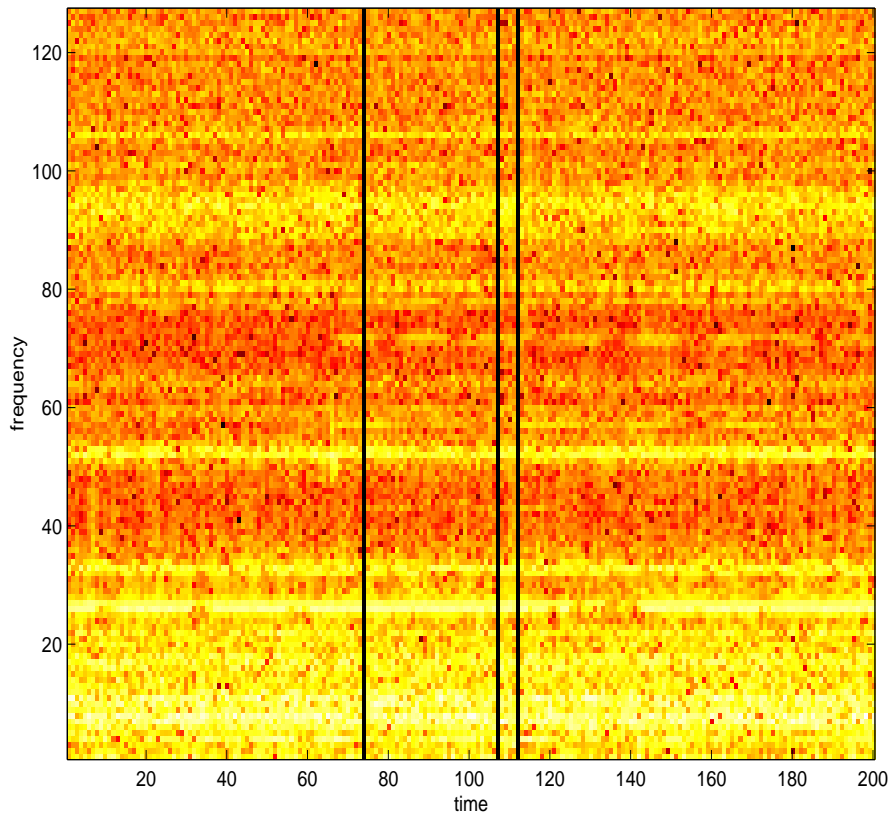
- Interesting link between optimal estimation and optimal detection:

$$\langle y, r \rangle \underset{H_0}{\overset{H_1}{\gtrless}} \eta$$

is the optimal detector if  $r$  is the optimal (in mean square) estimator of  $s$ .

# TFCLUSTERS: first threshold

- compute spectrogram (non-overlapping, no window)
- apply threshold on power; get black pixel probability  $p = \exp(-\eta)$



# TFCLUSTERS: second threshold

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- For some subset of the spectrogram, threshold on the power integrated over all black pixels
- In practice, this is equivalent to computing

$$\langle \mathbf{y}, \mathbf{r} \rangle$$

with  $\mathbf{r}$  defined as

$$\tilde{r}_{ij} = \begin{cases} \tilde{y}_{ij} & \text{if } |\tilde{y}_{ij}| > \eta^{1/2} \\ 0 & \text{otherwise} \end{cases}$$

- This estimator  $\mathbf{r}$  is minimax optimal in mean square over signals with a sparse spectrogram representation  
(Donoho, D. L., IEEE Trans. Inf. Theory **41**, 613)

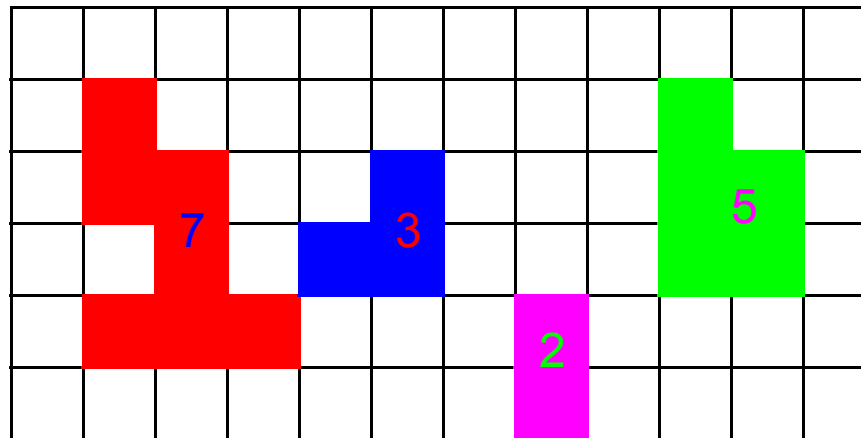
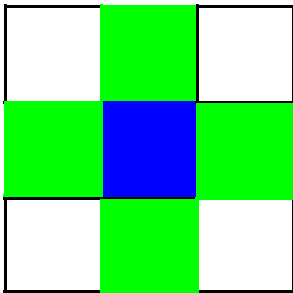


# TFCLUSTERS: clustering analysis

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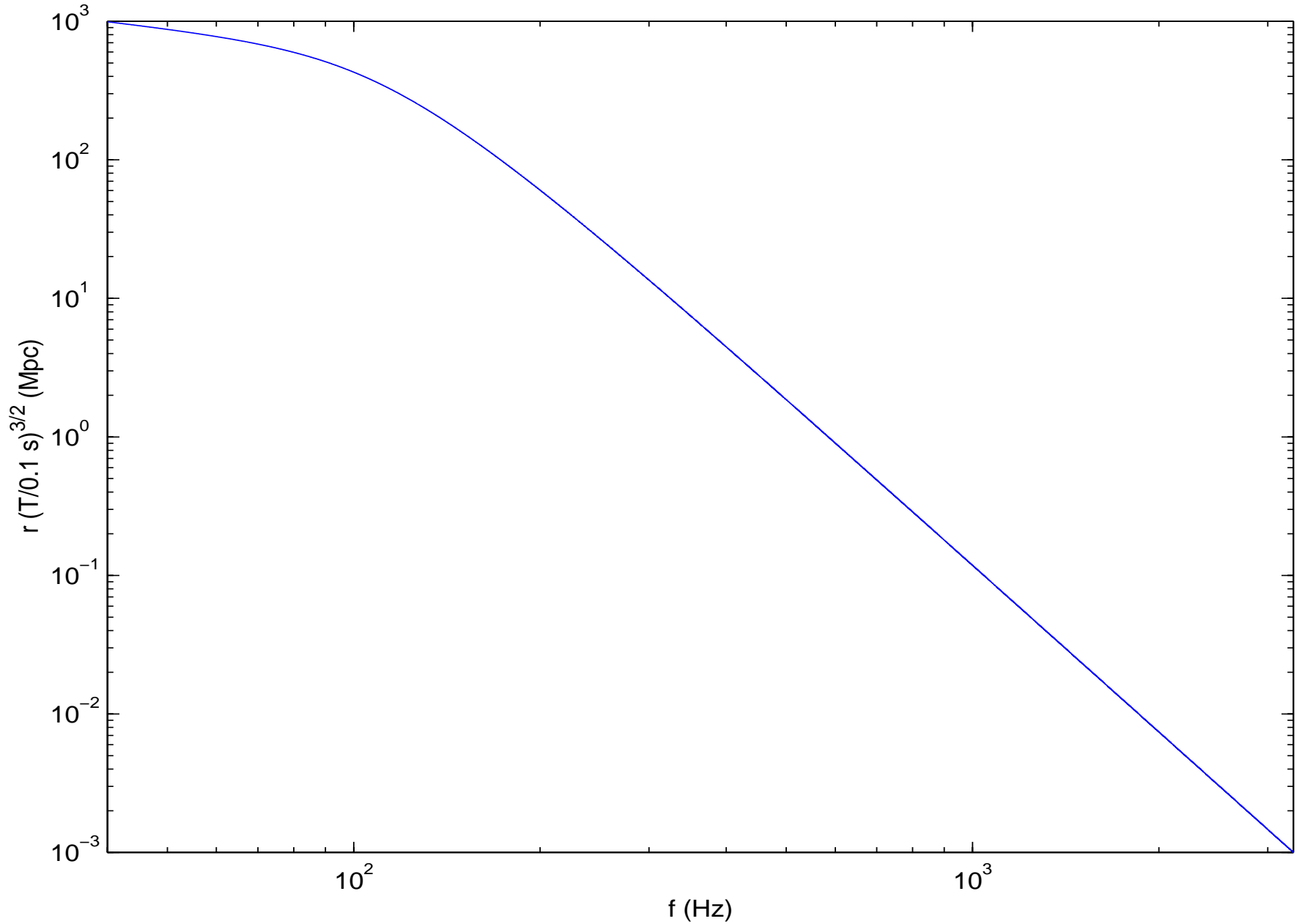
What do burst signals look like in the spectrogram?

- short signals ( $\Delta t \ll 1 / \text{bandwidth}$ ) have power spread over all frequencies (Heisenberg principle)
- longer signals have many tens or hundreds of cycles. If the frequency is determined by rotation, it can't change too rapidly
  - >>The amount of angular momentum radiated by gravity waves is related to the energy flux. For a certain strain  $h$ , there's a maximum distance such that  $\Delta J / J < 1 / T f$

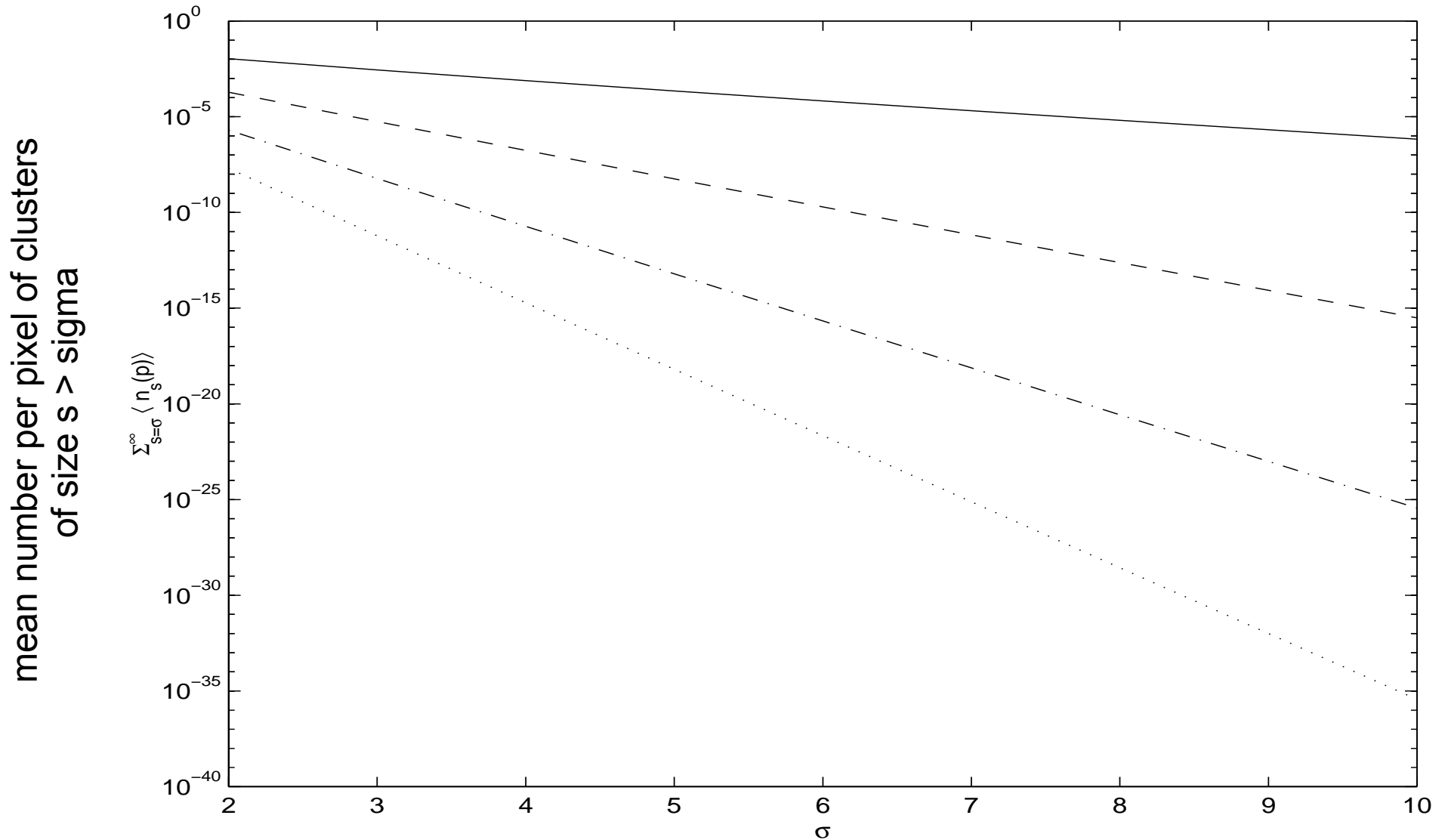


# TFCLUSTERS: clustering analysis

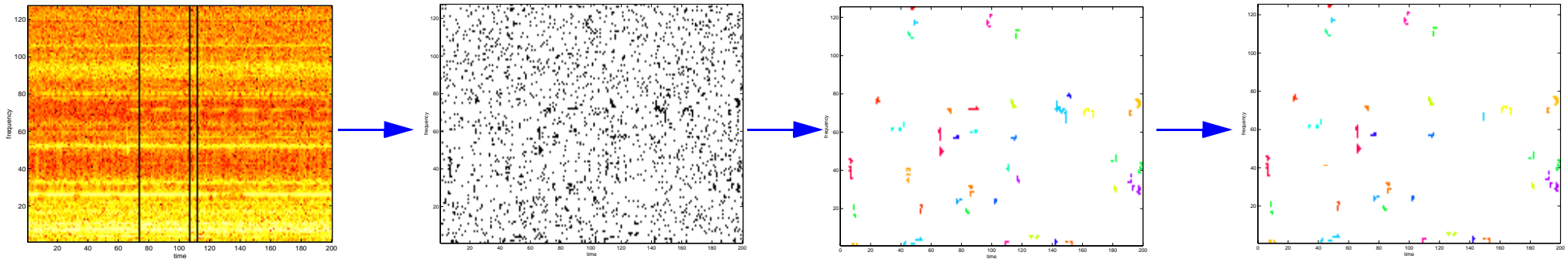
maximum distance at which rotation dominated  
sources certainly form clusters, for LIGO-I 4k



# TFCLUSTERS: clustering analysis



# TFCLUSTERS: algorithm



construct  
spectrogram

time resolution  
whitening filter

first power  
threshold

black pixel probability  
noise model

clustering  
analysis

minimum cluster size  
distance thresholds

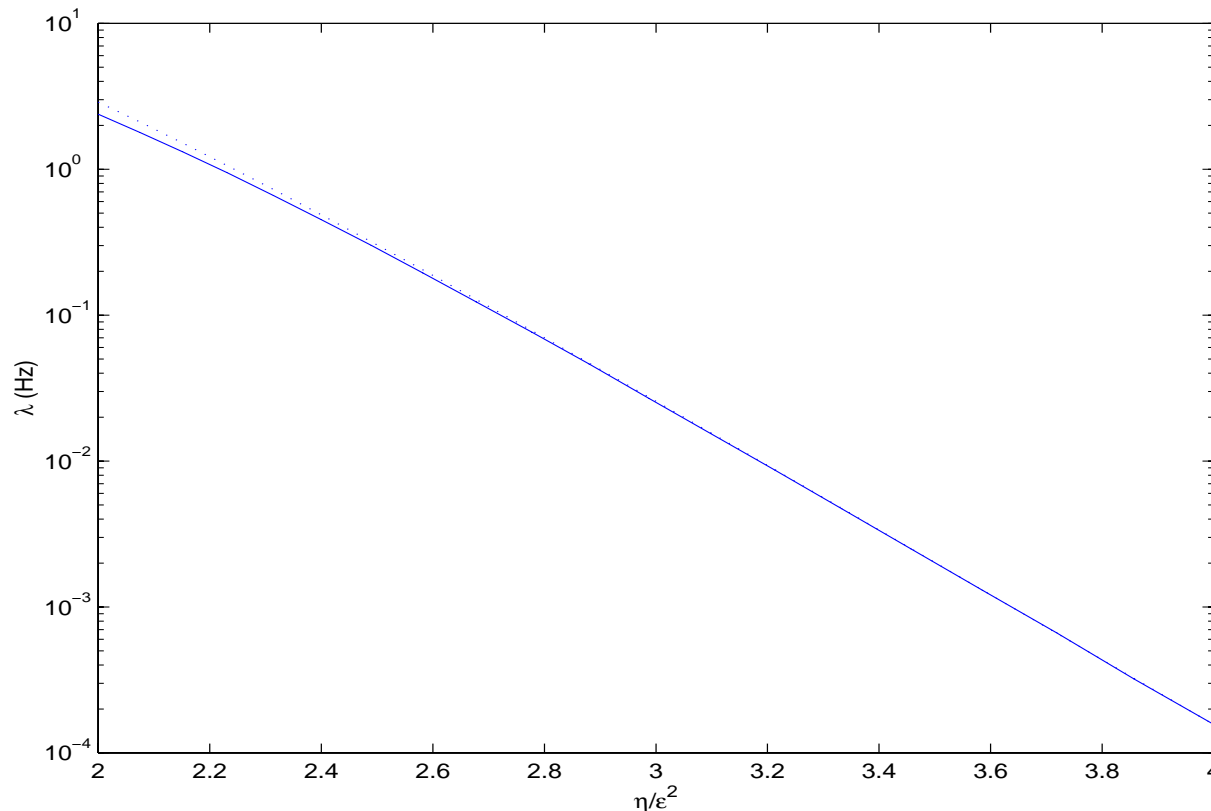
threshold  
on integrated  
power

threshold type  
threshold

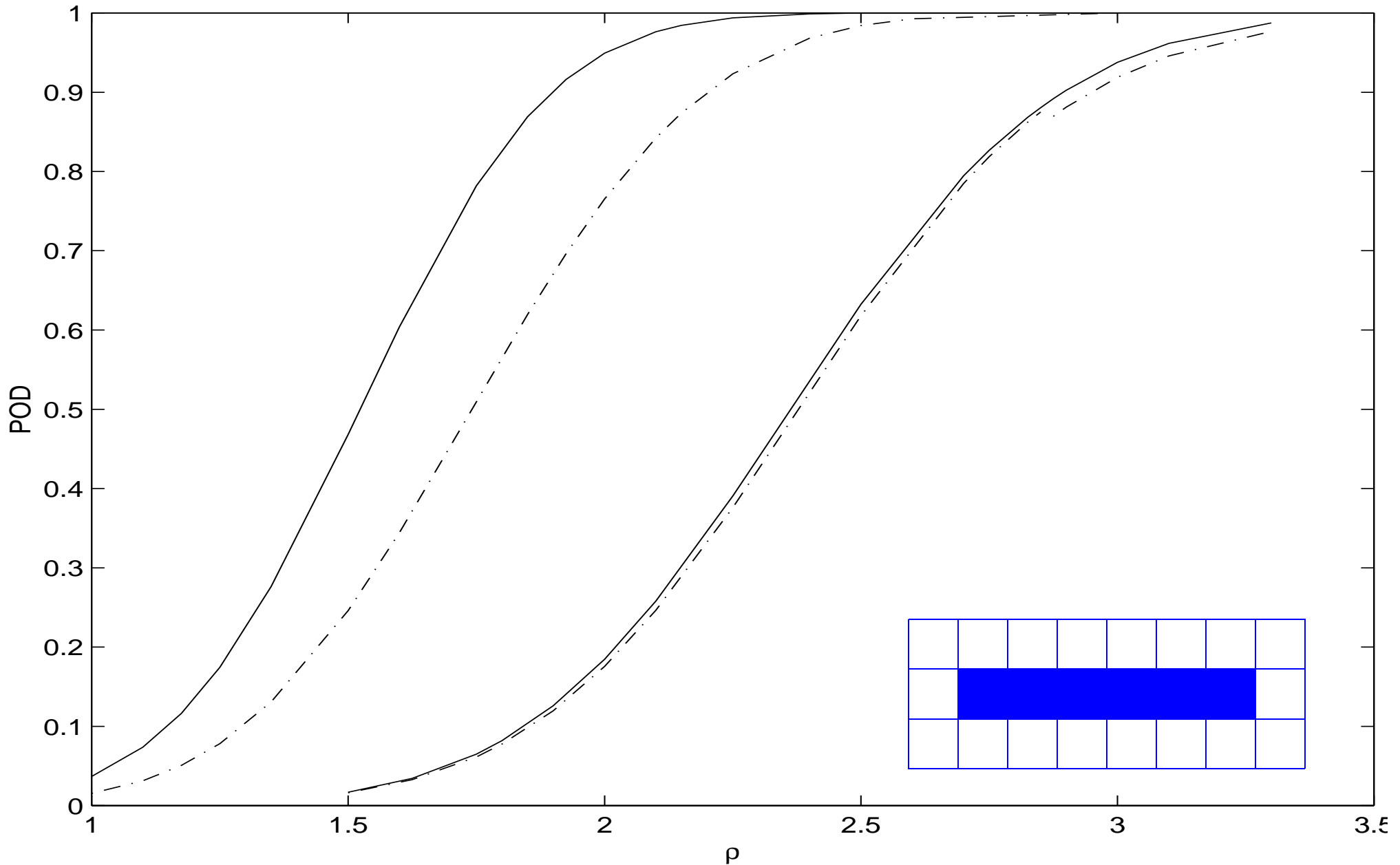
# TFCLUSTERS: operating characteristics

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- likely to be optimal or near optimal in the minimax sense for signals forming small clusters in the spectrogram
- false alarm rate completely understood in Gaussian noise
- with much work, can also compute efficiency for specific signals



# TFCLUSTERS: operating characteristics

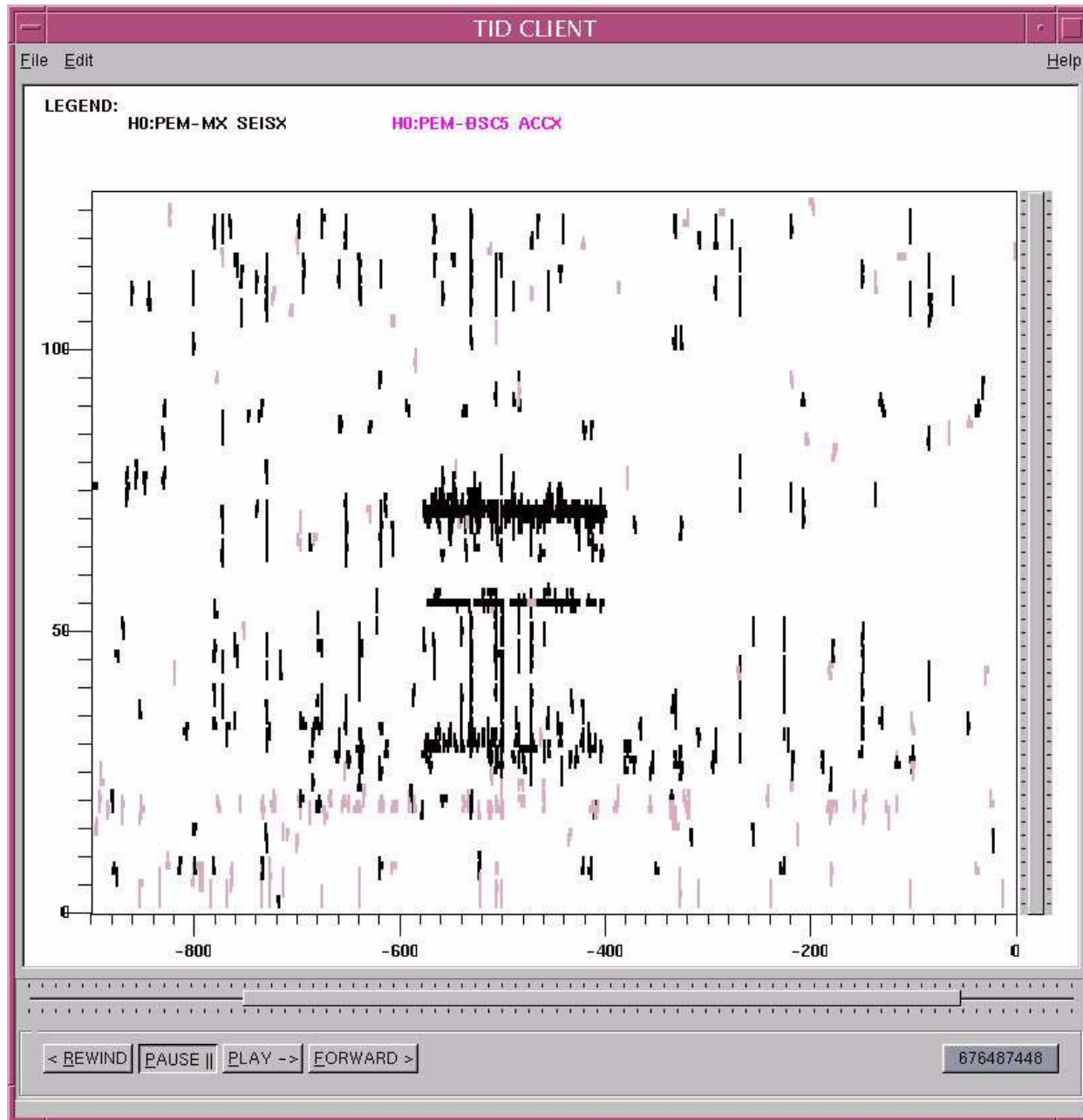


# TFCLUSTERS: real world

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- runs at 250-500x real-time (most expensive task is cluster identification)
- rough whitening important, especially at low frequencies
- actual implementation models background power distribution with a Rice distribution
- LDAS & DMT implementations

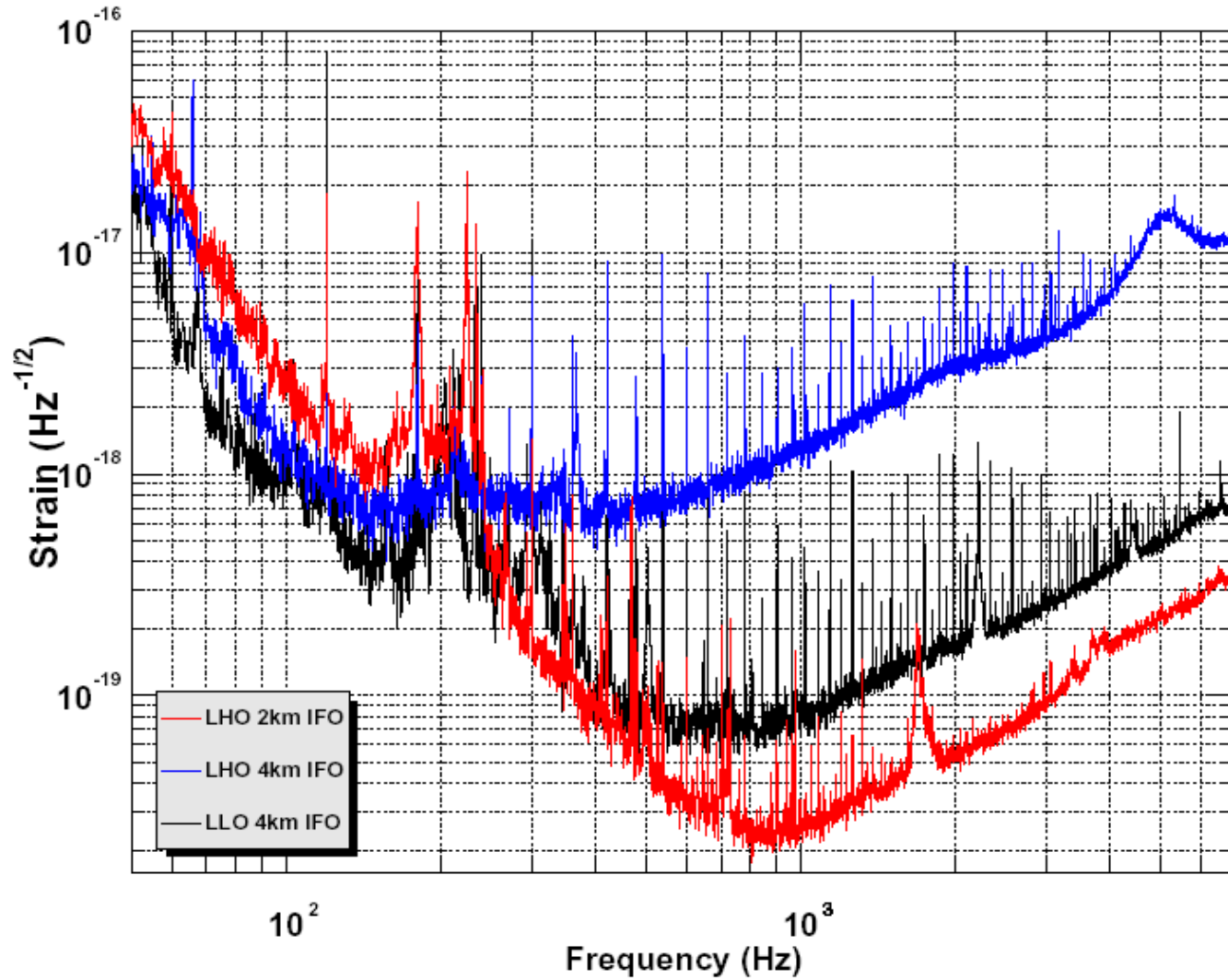
# TFCLUSTERS: DMT implementation



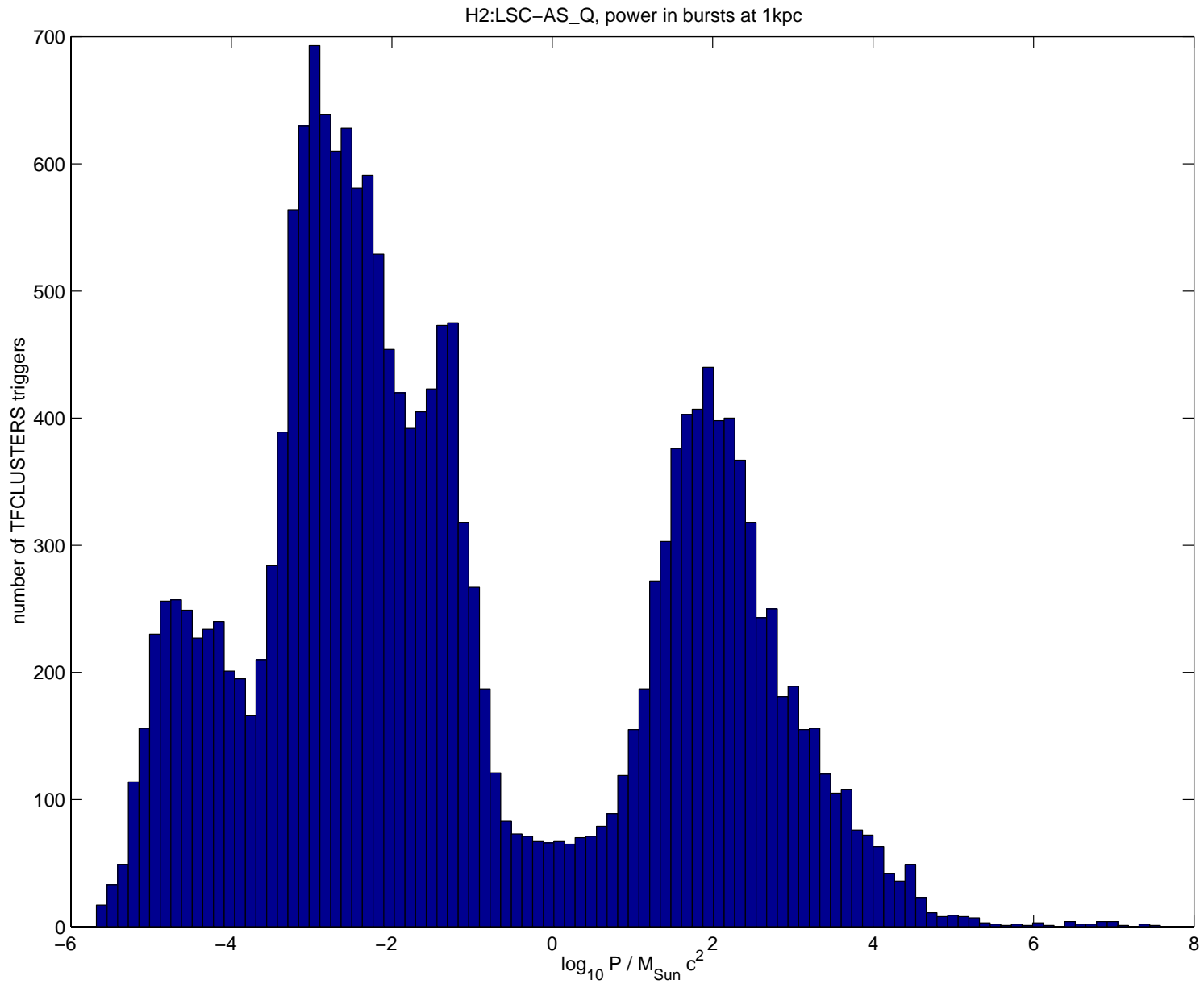


# E7

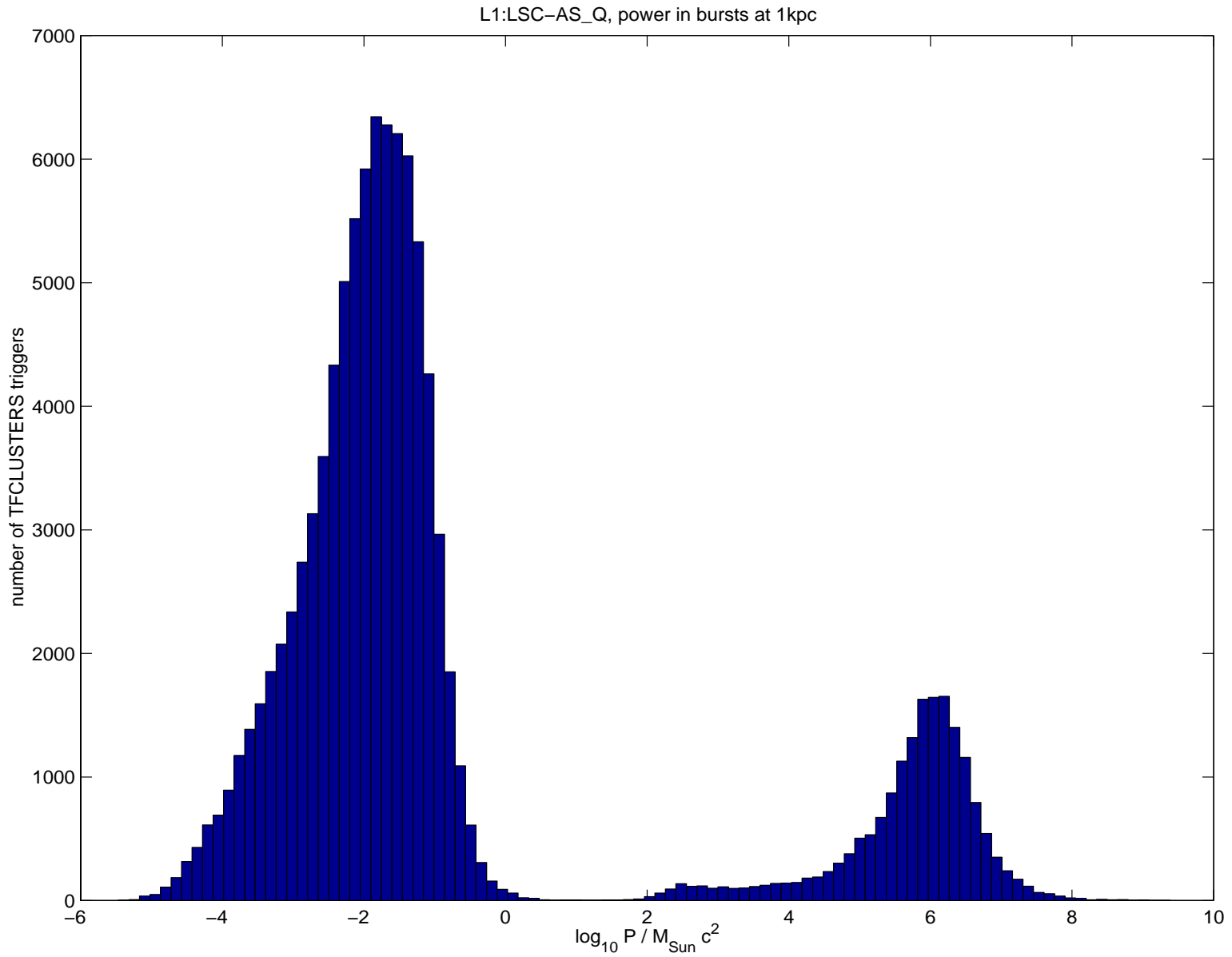
- 18 days, 160 hours of coincident operation for H2 and L1



# H2 bursts

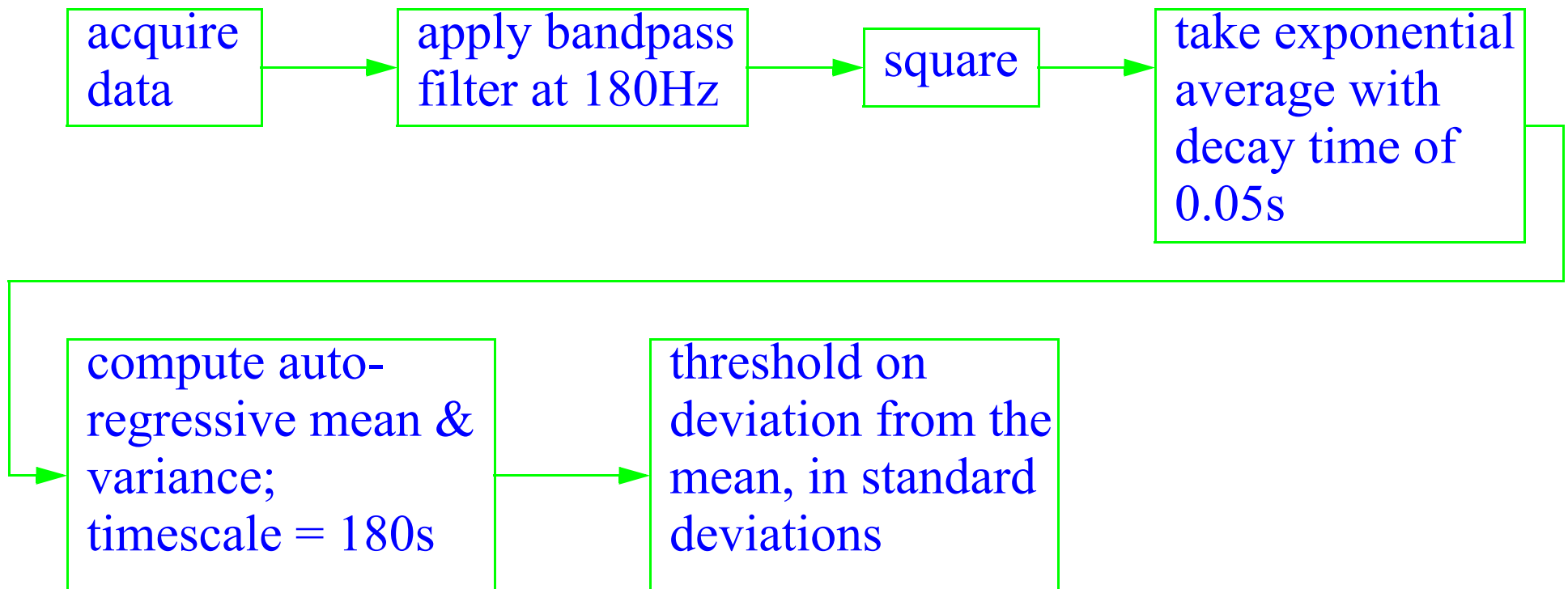


# L1 bursts

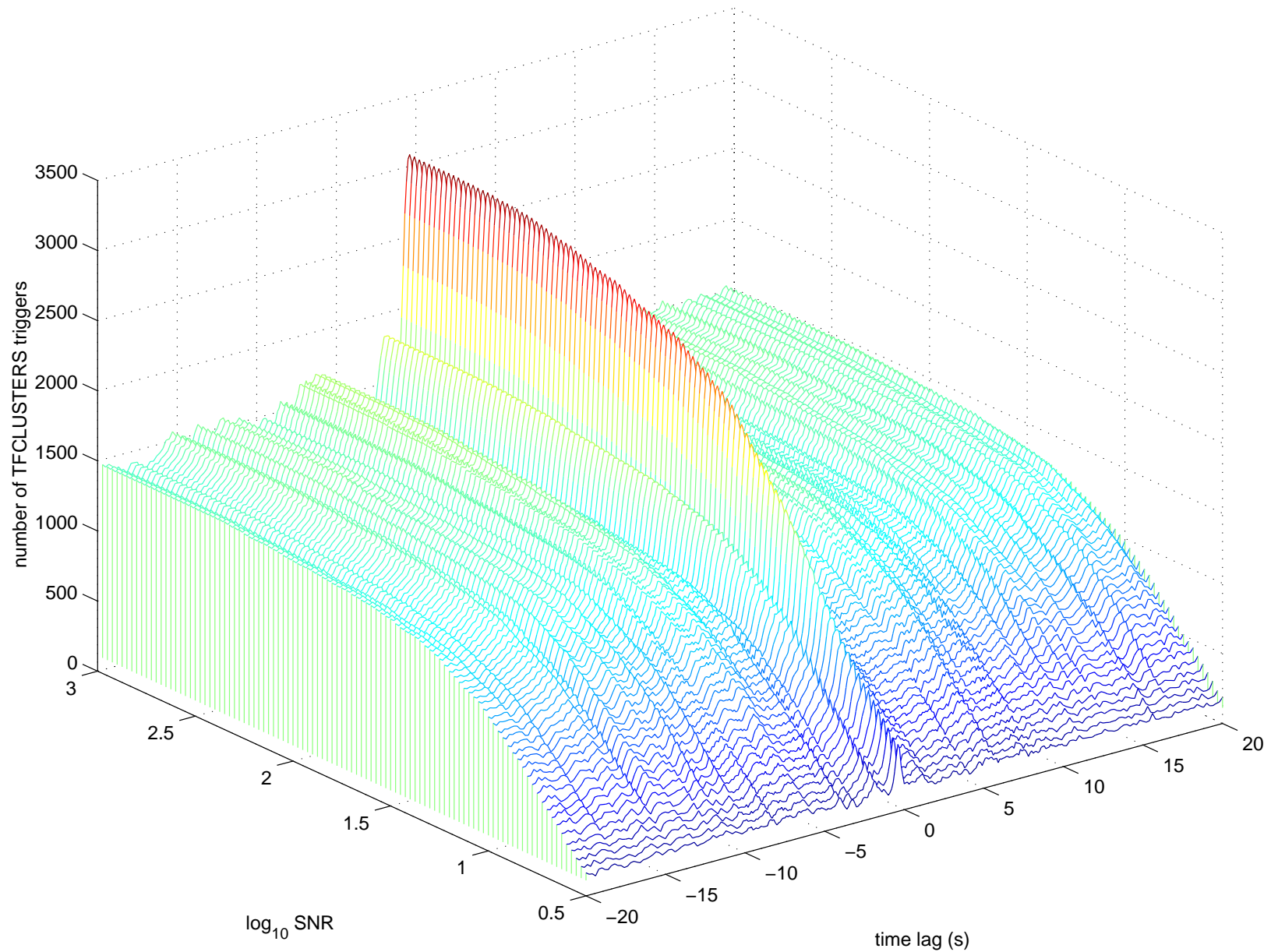


# MICH\_CTRL veto on H2

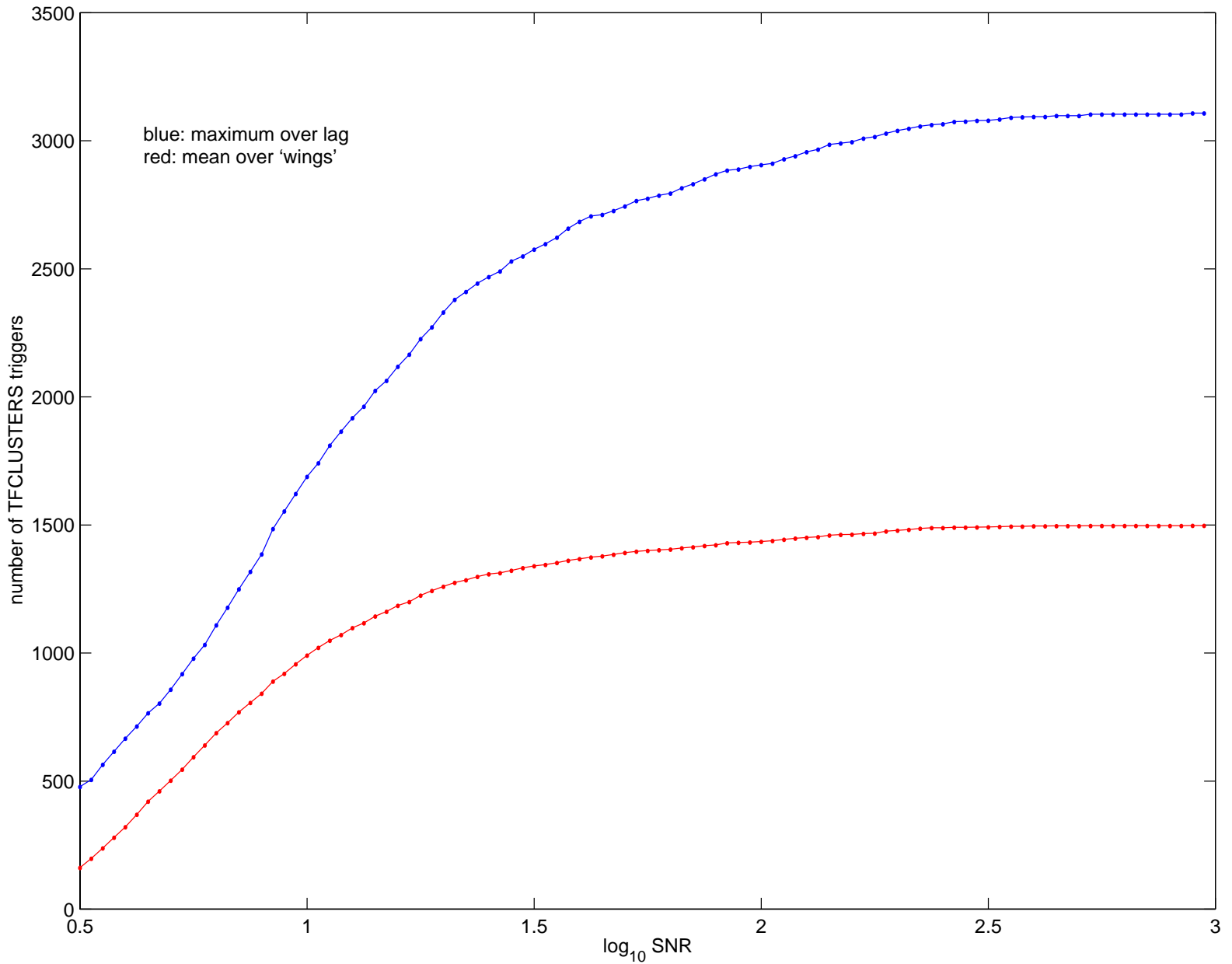
- it was found that MICH\_CTRL could be used to predict glitches in AS\_Q
- found using time series analysis near TFCLUSTERS triggers that 3rd power line harmonic was a good predictor
- use GIDE DMT monitor:



# MICH\_CTRL veto: efficiency

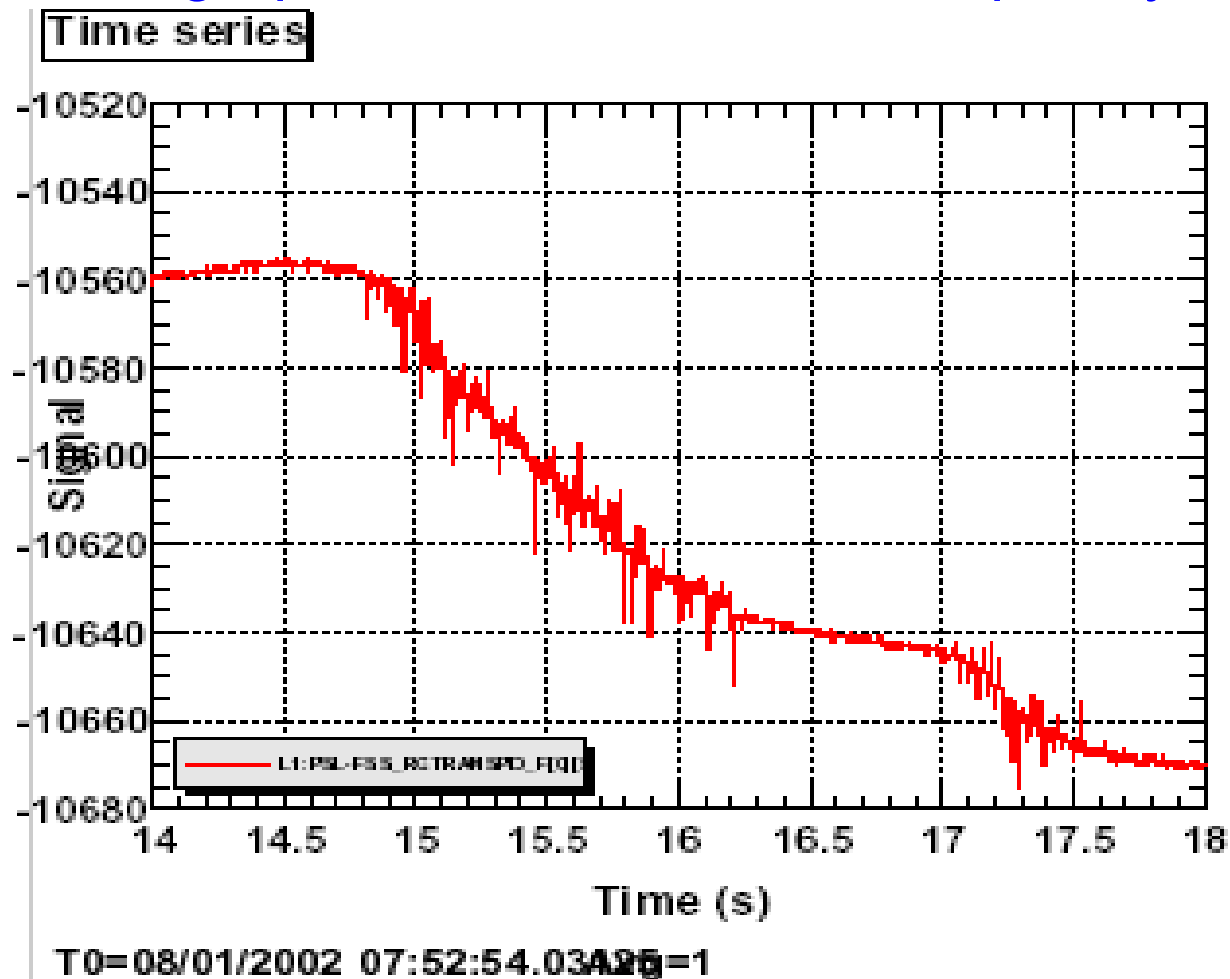


# MICH\_CTRL veto: efficiency

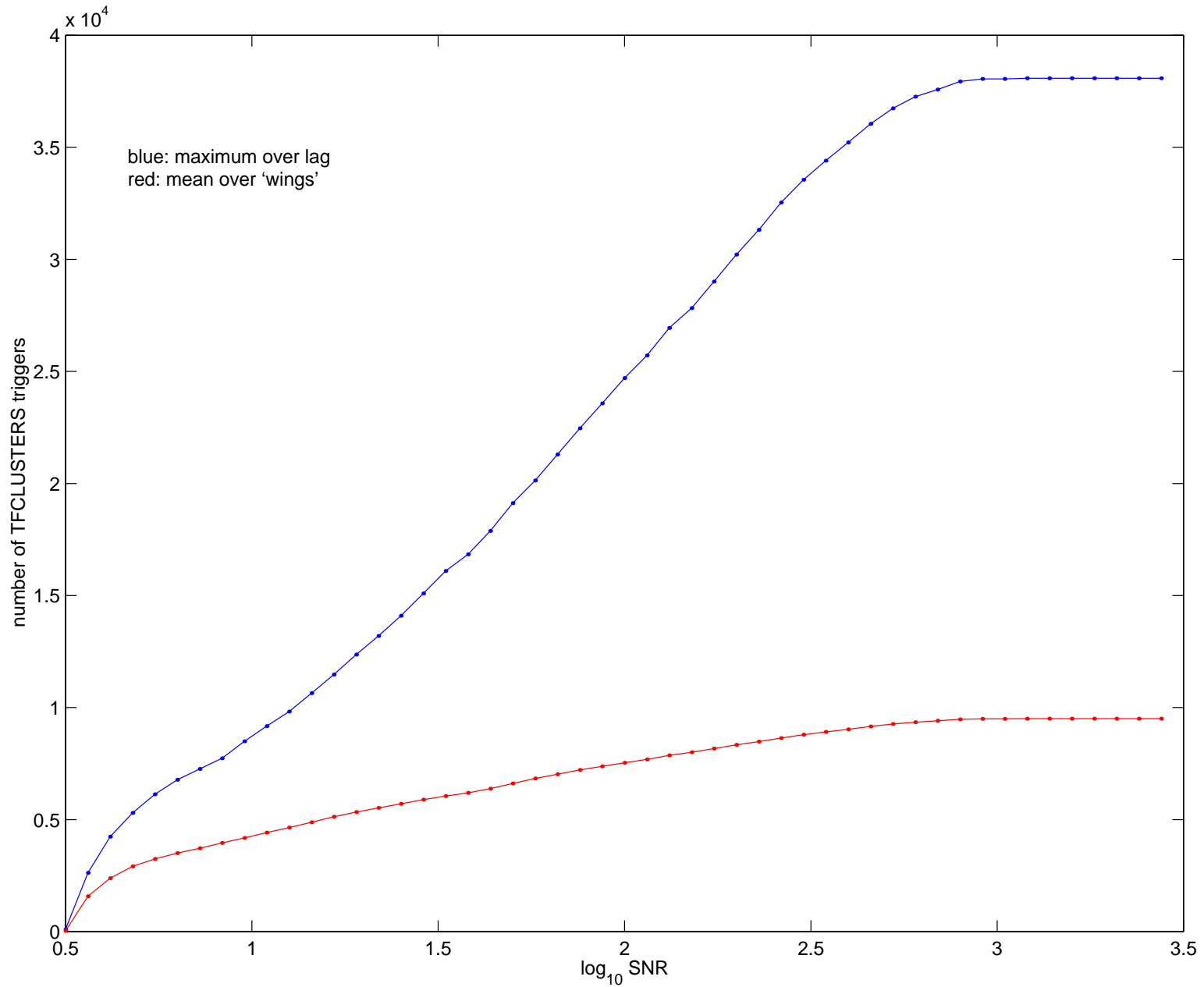


# PSL glitch veto on L1

- PSL signal FSS\_RCTRANSPOD\_F has short episodes of excess noise that correlate with glitches in L1:LSC-AS\_Q
- use GIDE with a high-pass filter with corner frequency at 20Hz



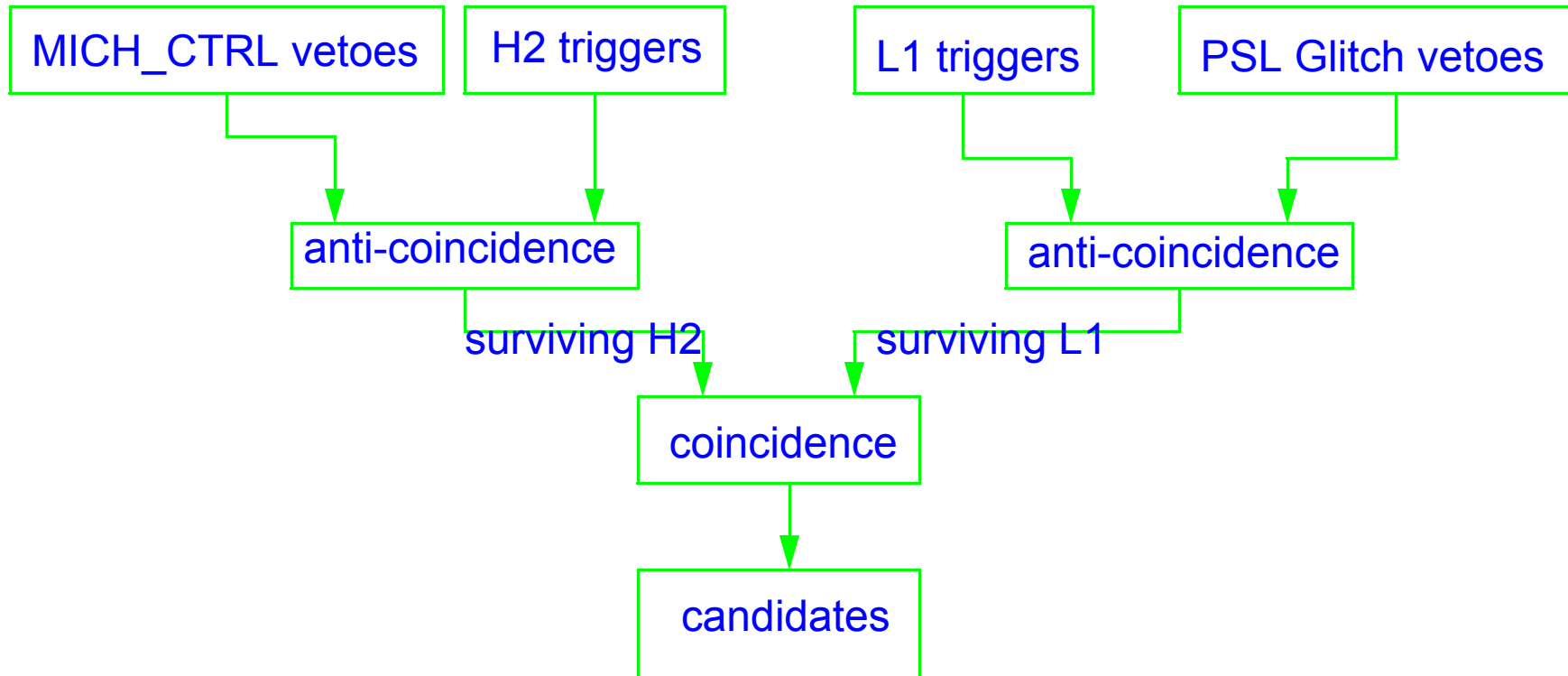
# PSL Glitch veto: efficiency





# Toy analysis pipeline

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# Analysis pipeline

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- many variables: thresholds on GW and veto channels, coincidence windows, etc.
- analysis performed on two disjoint data sets:
  - ›› 'Playground' data to setup pipeline variables
  - ›› 'Reserved' data to compute upper limit

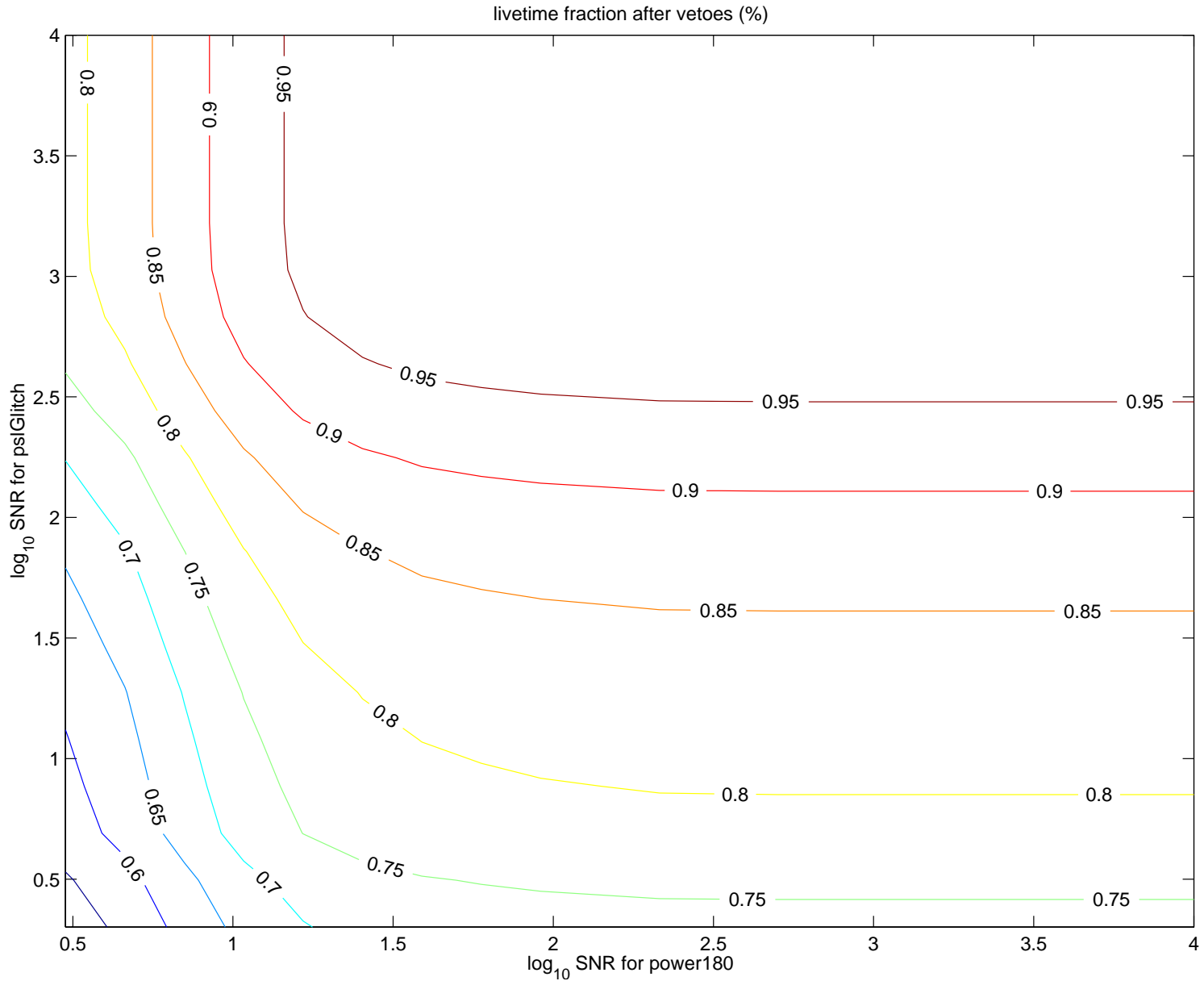
# Analysis pipeline

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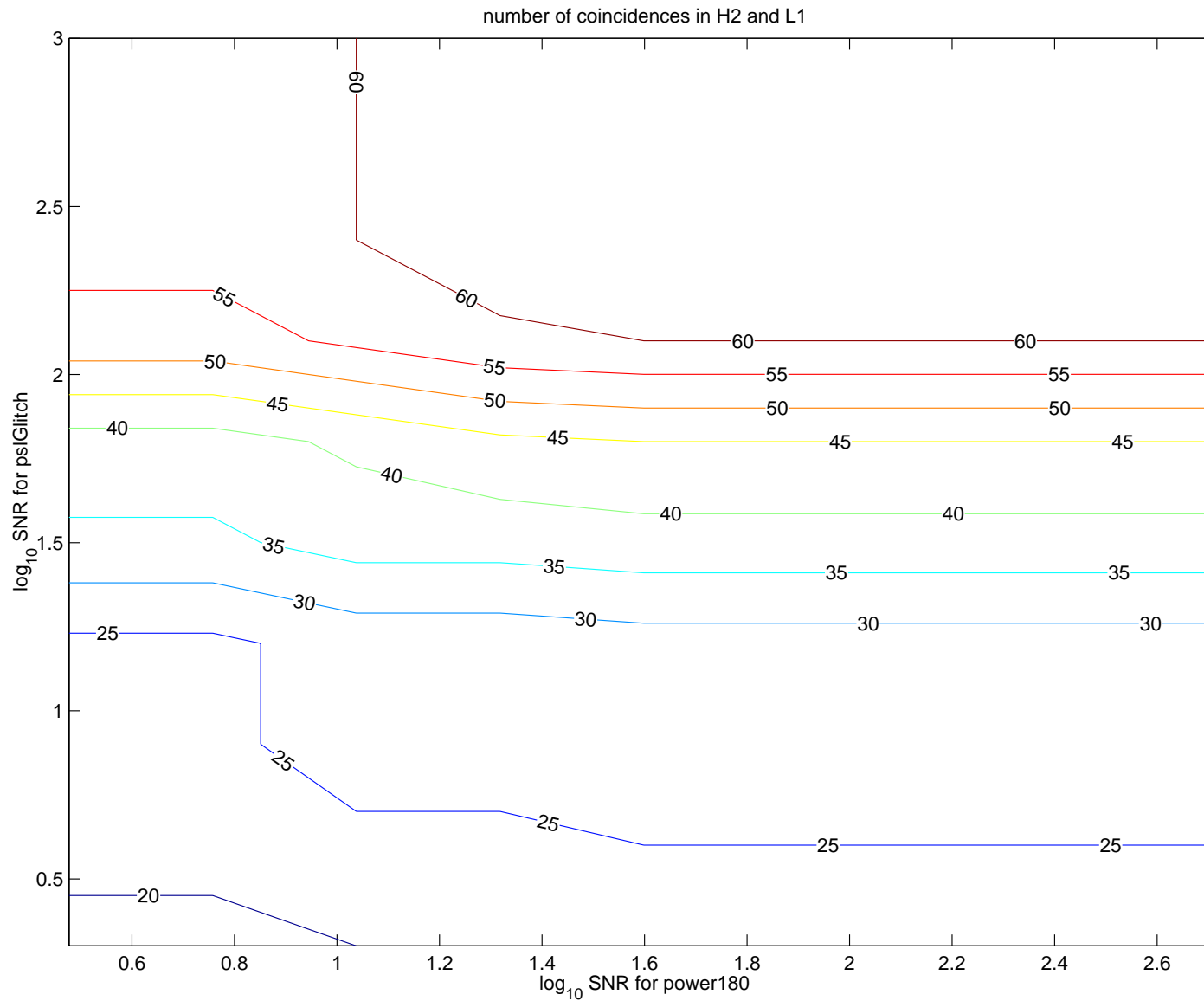
- use playground data to optimize expected upper limit
  - ››choose values of pipeline variables
  - ››compute number of coincidences in playground data
  - ››compute livetime
  - ››estimate background rate  $\lambda$  from number of coincidences
  - ››extrapolate livetime T to reserved data set
  - ››compute expected upper limit:

$$\overline{\text{UL}} = \sum_{k=0}^{\infty} \frac{(\lambda T)^k e^{-\lambda T}}{k!} \text{UL}(k; \alpha, \lambda, T)$$

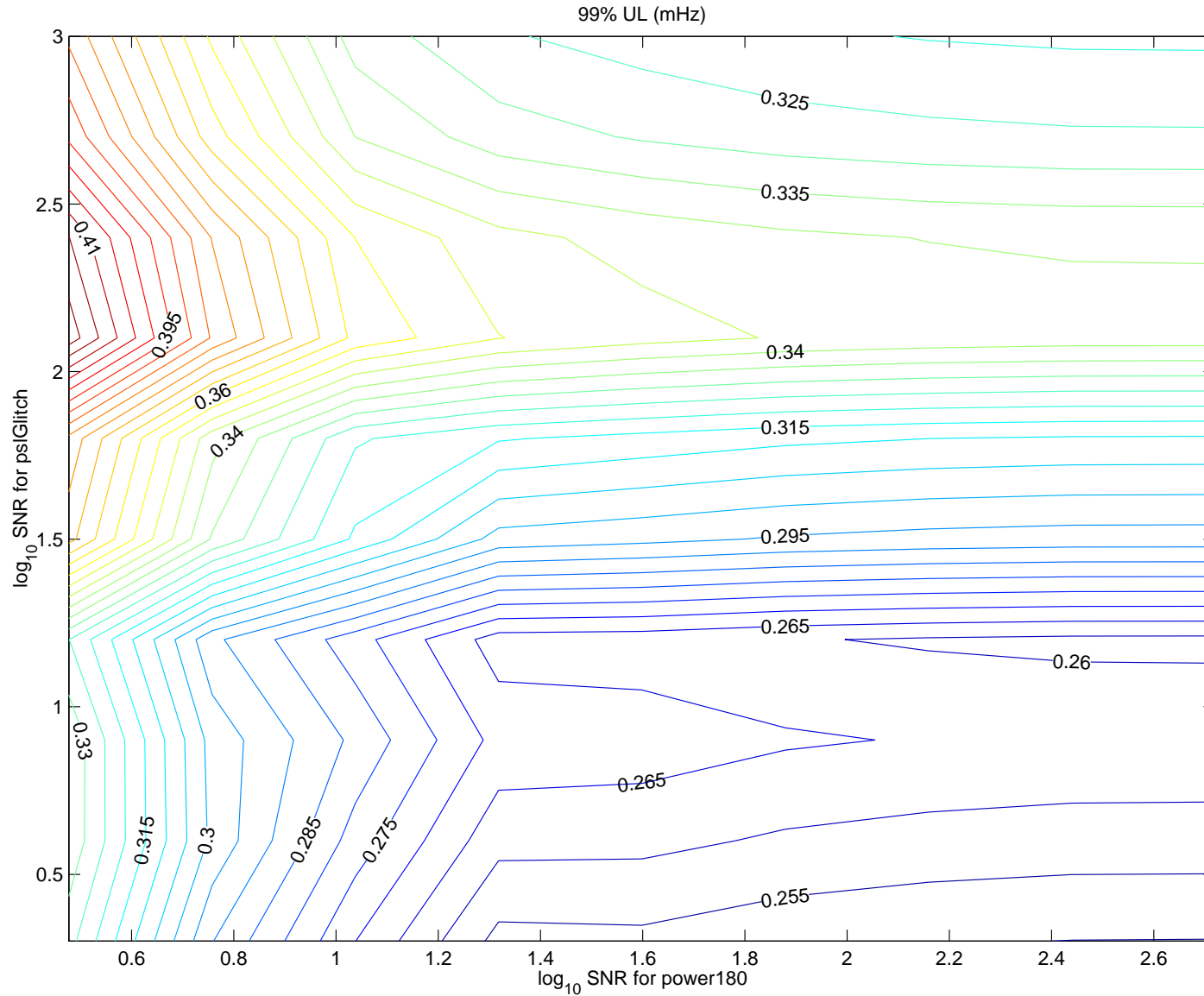
# Livetime



# Background



# Projected upper limit



# Todo list

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- need sensitivity (i.e. probability of detection ‘averaged’ over all possible bursts) to turn UL into astrophysical statement
- repeat procedure for more vetoes, i.e. optimize over higher dimensionality space