

Analysis of Data from LIGO and GEO

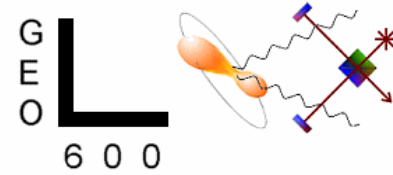
Bruce Allen

University of Wisconsin - Milwaukee

On behalf of the LIGO Scientific Collaboration

LAPP, 27 June 2003

Outline of this talk

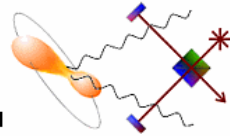


- » **The instruments**
- » **Overview of S1 and S2 runs**
- » **Preliminary Analysis results from S1 run:**
 - » **Binary Coalescence**
 - » **Pulsars and CW Sources**
 - » **Stochastic Background**
 - » **Unmodeled Burst Sources**
- » **Lessons learned**
- » **Plans for S2 and beyond**

LIGO

Gravitational Wave Interferometers Worldwide

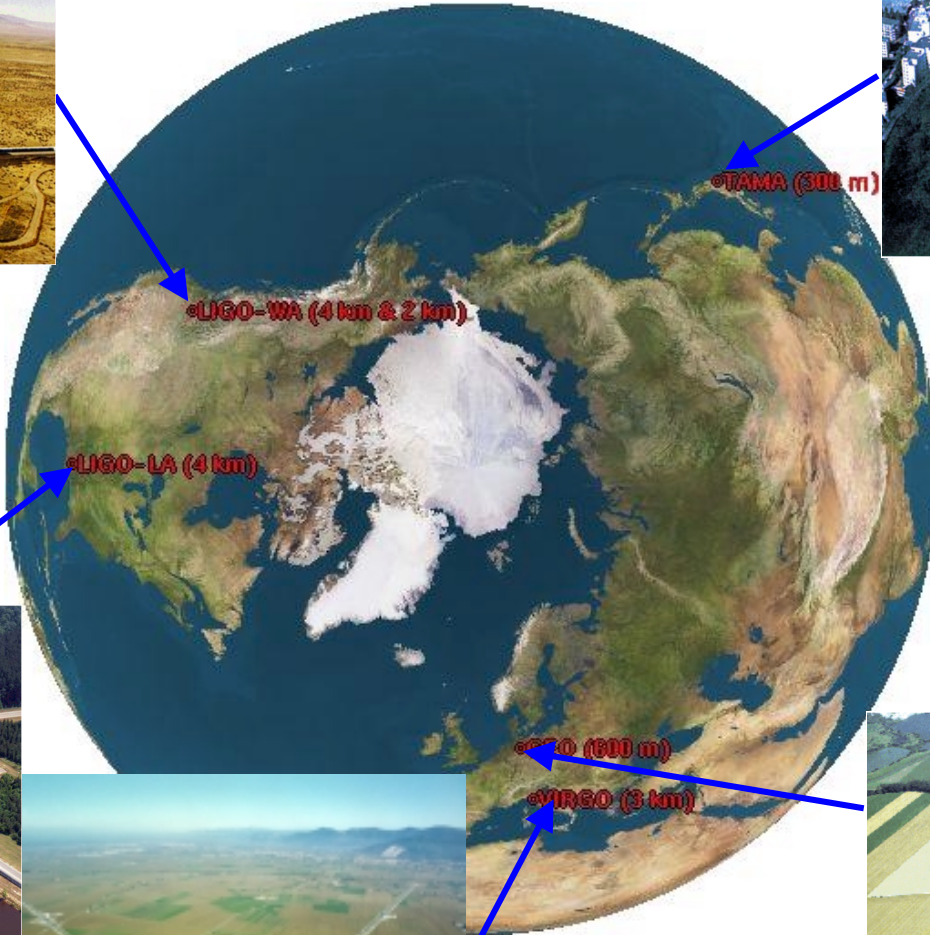
G
E
O
600



**LIGO Hanford WA
(4km & 2km)**



TAMA (300m)



**LIGO Livingston LA
(4km)**

AIGO



GEO (600m)



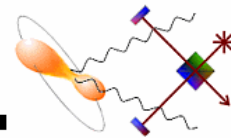
VIRGO (3km)



0302-00-Z

LIGO Sensitivity Improvements

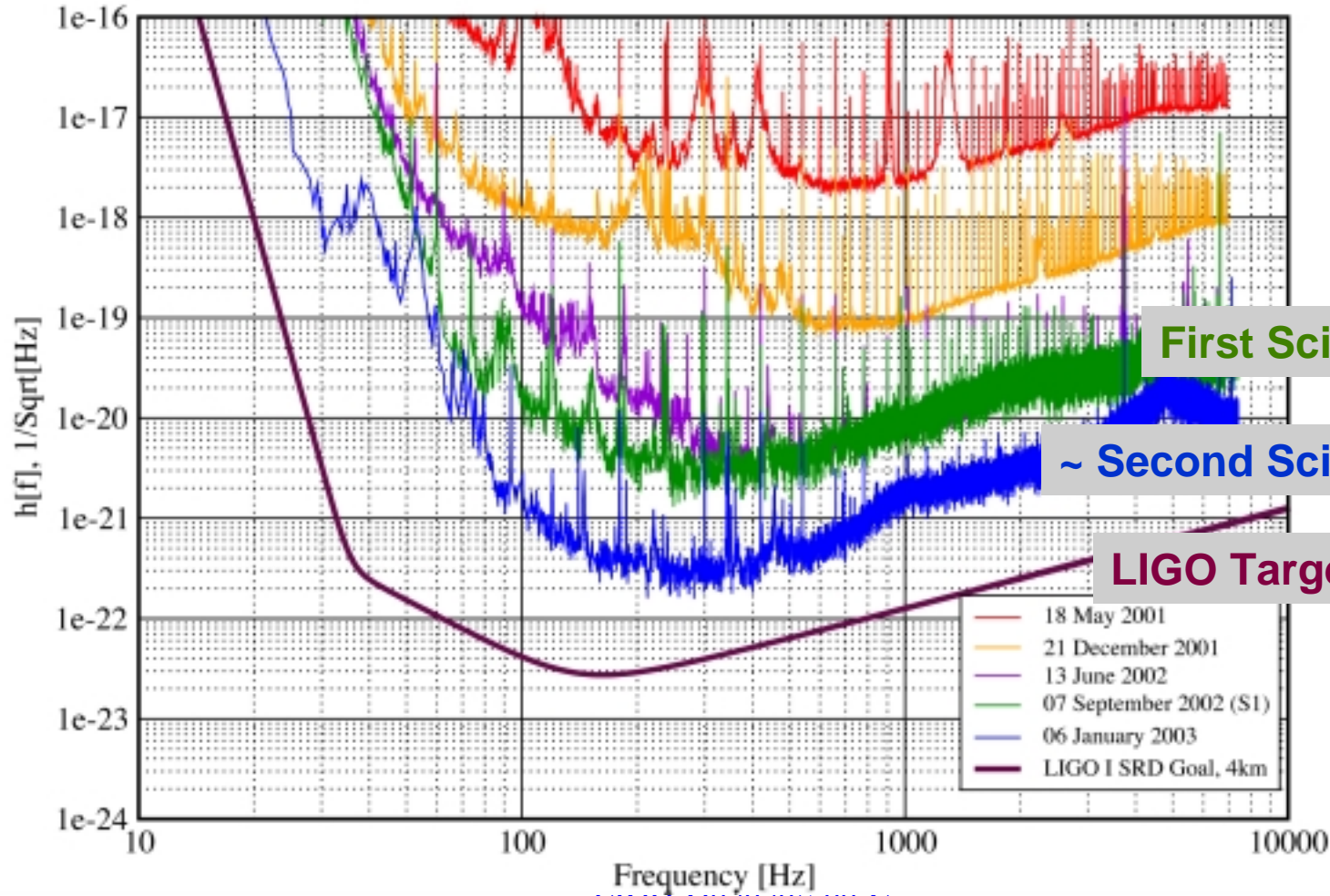
GEO
600

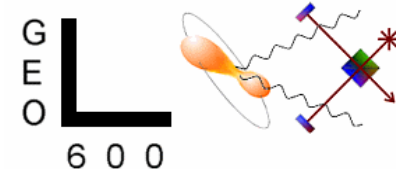


Strain Sensitivity for the LLO 4km Interferometer

31 January 2003

LIGO-G030014-00-E





LIGO S1 Run

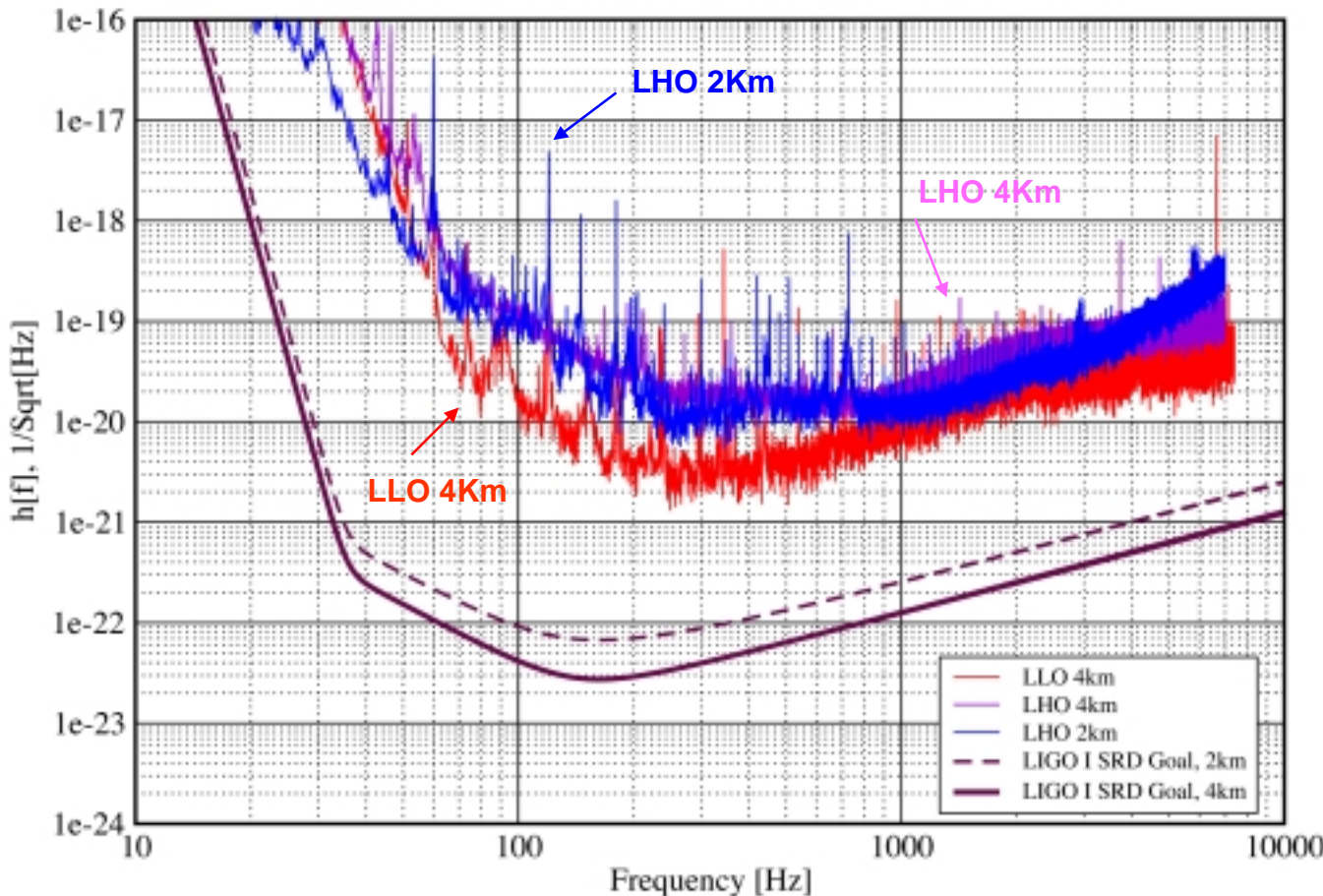
“First Upper Limit Run”

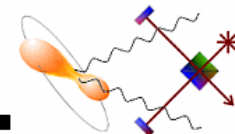
- 23 Aug–9 Sept 2002
- 17 days
- All IFOs in power recycling config

GEO in S1 RUN

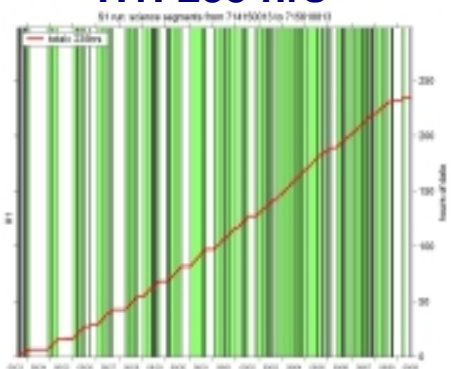
 Ran simultaneously
 In power recycling
 Lesser sensitivity

Strain Sensivities for the LIGO Interferometers for S1
 23 August 2002 - 09 September 2002 LIGO-G020461-00-E

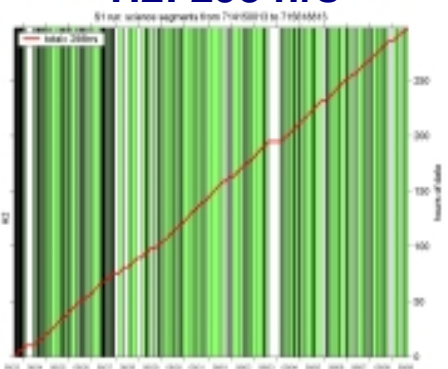




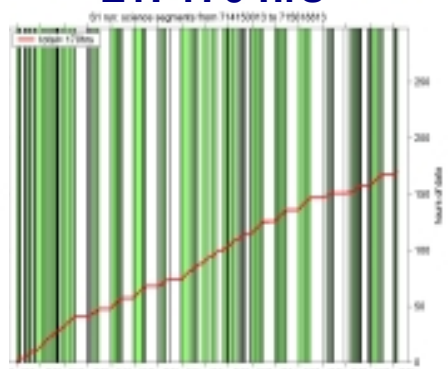
H1: 235 hrs



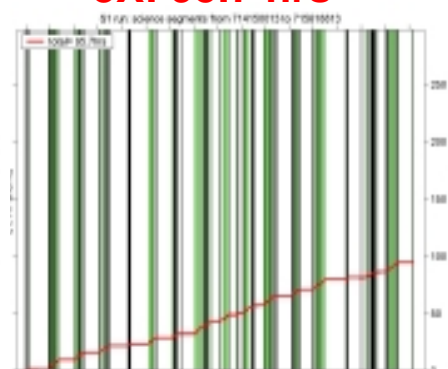
H2: 298 hrs



L1: 170 hrs



3X: 95.7 hrs

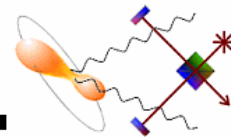


Red lines: integrated up time

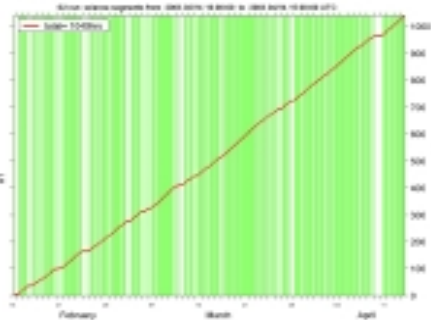
Green bands (w/ black borders): epochs of lock

- August 23 – September 9, 2002: 408 hrs (17 days).
 - H1 (4km): duty cycle 57.6% ; Total Locked time: 235 hrs
 - H2 (2km): duty cycle 73.1% ; Total Locked time: 298 hrs
 - L1 (4km): duty cycle 41.7% ; Total Locked time: 170 hrs
- Double coincidences:
 - L1 && H1 : duty cycle 28.4%; Total coincident time: 116 hrs
 - L1 && H2 : duty cycle 32.1%; Total coincident time: 131 hrs
 - H1 && H2 : duty cycle 46.1%; Total coincident time: 188 hrs

• **Triple Coincidence: L1, H1, and H2 : duty cycle 23.4% ; total 95.7 hours**



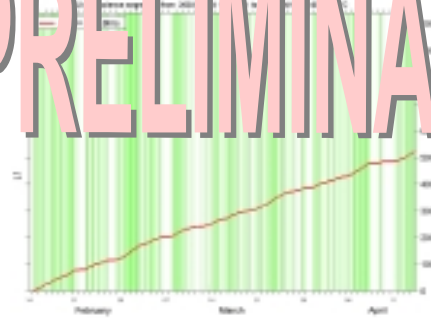
H1: 1040 hrs



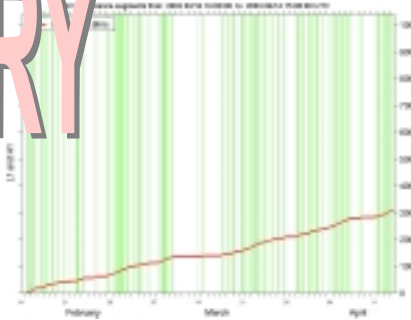
H2: 818 hrs



L1: 523 hrs



3X: 312 hrs



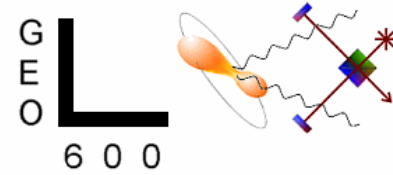
PRELIMINARY

Red lines: integrated up time

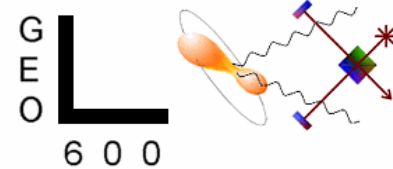
Green bands: epochs of lock

- **February 14 – April 14, 2003: 1415 hrs (59 days - 1 hour).**
 - **H1 (4km): duty cycle 73.5% ; Total Locked time: 1040 hrs**
 - **H2 (2km): duty cycle 57.8% ; Total Locked time: 818 hrs**
 - **L1 (4km): duty cycle 37.0% ; Total Locked time: 523 hrs**
- **Double coincidences:**
 - **L1 && H1 : duty cycle 30.5%; Total coincident time: 431 hrs**
 - **L1 && H2 : duty cycle 24.8%; Total coincident time: 351 hrs**
 - **H1 && H2 : duty cycle 49.4%; Total coincident time: 699 hrs**

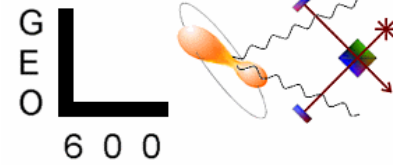
• Triple Coincidence: L1, H1, and H2 : duty cycle 22% ; total 312 hours



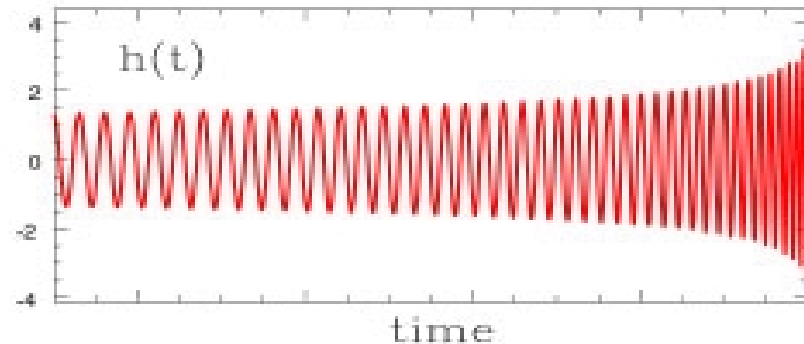
- **Interferometric data:** continuous time series (16KHz) of anti-symmetric port measures the strain of a gravitational wave.
- Additional **auxiliary** channels report on servo systems and instruments' environment. How should we use these?
- Instrument **calibration** at the 10% level:
 - » Response tracking: continuous fixed sinusoidals.
 - » Transfer function mapping: complete sweep sine calibration.
 - » Experimental “autocalibration system” tested in S1, implemented in S2.
- Several data analysis options: LDAS, DMT, grid-based (Condor)
- Analysis **emphasis:**
 - » Establish **methodology**, since **no** sources are expected.
 - » End-to-end **check and validation** via software and hardware **injections** mimicking passage of a gravitational wave.

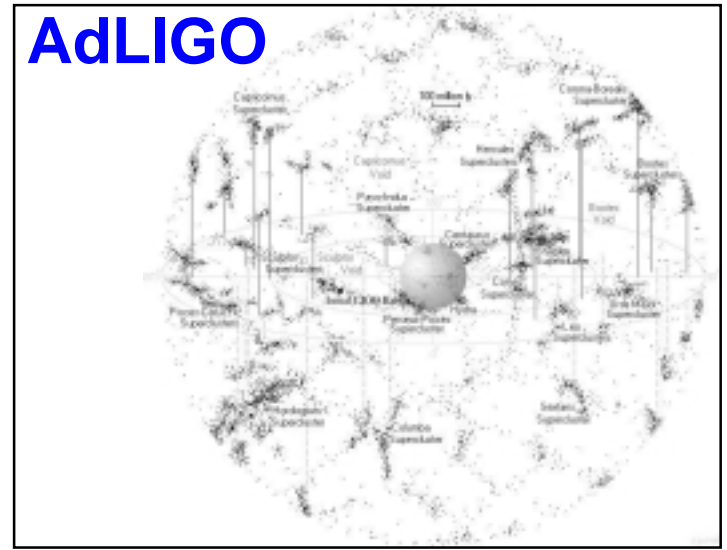
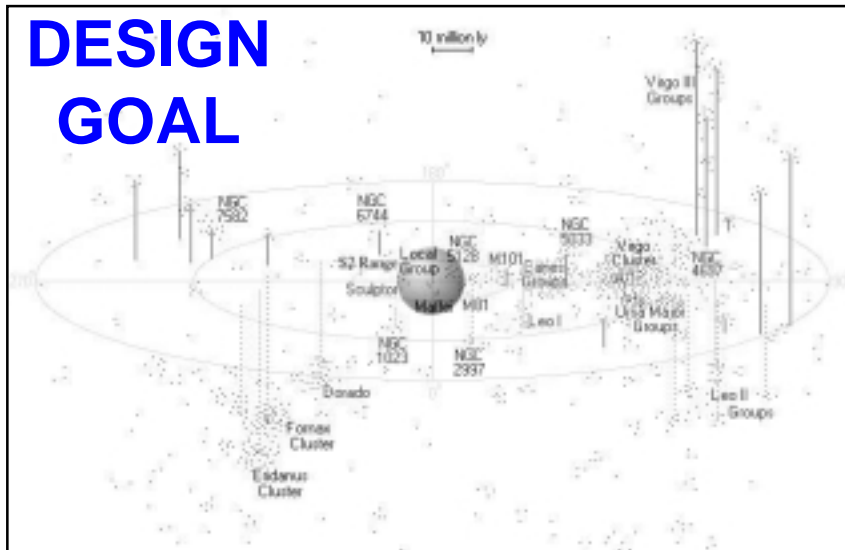
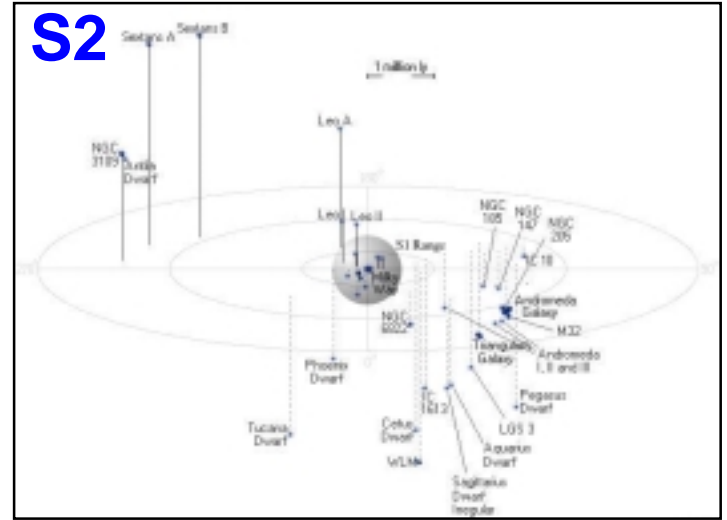
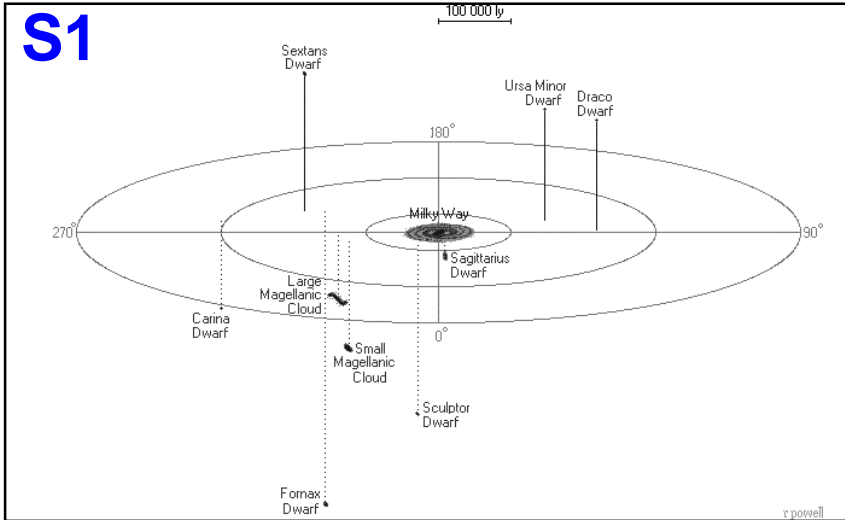


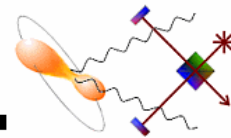
- LSC data analysis is currently organized in four working groups:
 - » Binary inspiral (Patrick Brady, Gabriella Gonzalez)
 - » Pulsars/CW (Marialessandra Papa, Mike Landry)
 - » Stochastic BG (Joe Romano, Peter Fritschel)
 - » Burst (Erik Katsavounidis, Stan Whitcomb)
- LSC LIGO-I author list has ~300 individuals and ~30 institutions from the USA, Europe, and Asia



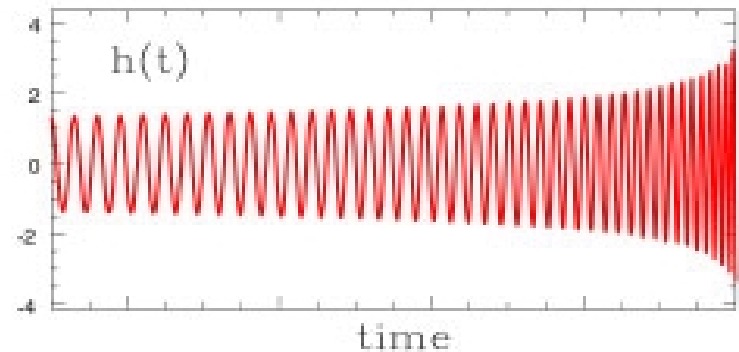
- **Sources:** orbital-decaying compact binaries: neutron star known to exist and emitting gravitational waves (Hulse&Taylor).
- **Analysis goals:** determine an upper limit on the rate of binary neutron star inspirals in the universe.
 - » S1 range included Milky Way (our Galaxy) and LMC and SMC
 - » S2 range includes Andromeda
 - » For setting upper limits, must have (and use!) source distribution model
 - » Search for black hole binaries and MACHOs will be pursued in the future
- **Search method:** system can be modeled, waveform is calculable:
 - » use optimal **matched filtering**: correlate detector's output with template waveform





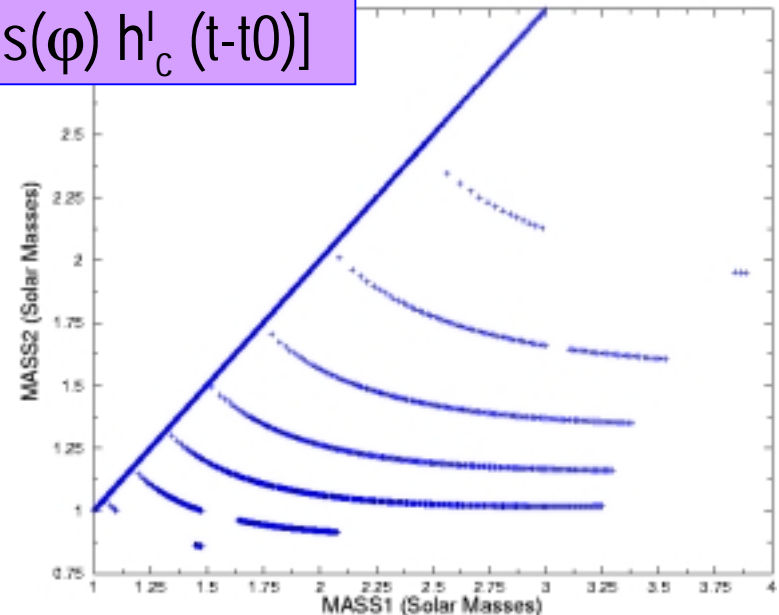


- Use template based matched filtering algorithm
- Template waveforms for non-spinning binaries
 - » 2.0 post-Newtonian approx.

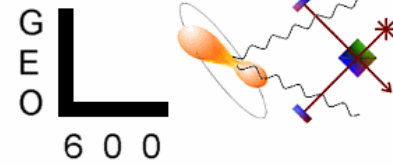


$$s(t) = (1\text{Mpc}/D) \times [\sin(\varphi) h_s^l(t-t_0) + \cos(\varphi) h_c^l(t-t_0)]$$

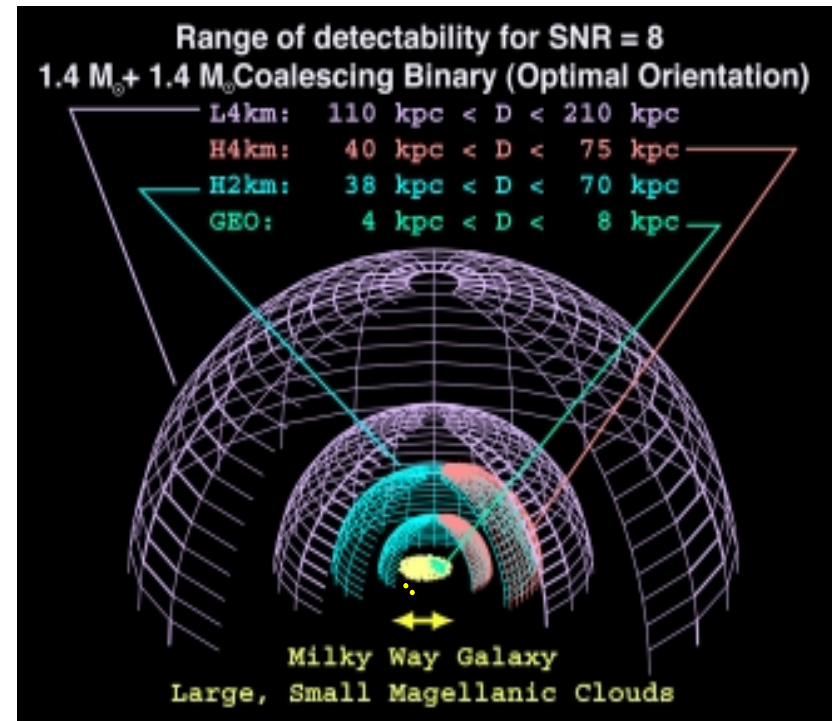
- D: effective distance; φ : phase
- Discrete set of templates labeled by $l=(m_1, m_2)$
 - » $1.0 M_{\text{sun}} < m_1, m_2 < 3.0 M_{\text{sun}}$
 - » 2110 templates
 - » At most $\delta = 3\%$ loss in SNR ρ



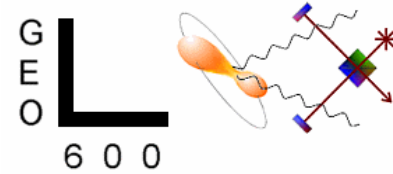
LIGO S1 Sensitivity to Inspirals



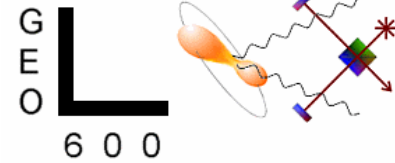
- **1-3 M_{sun} neutron star search**
 - » Second-order post-Newtonian template waveforms for **non-spinning** binaries
 - » Discrete set of 2110 templates designed for at most 3% loss in SNR
- **Range of detectability of a 2x1.4 M_{sun} optimally oriented inspiral at SNR = 8**
 - » **L1:** 110 kpc < D < 210 kpc
 - » **H1:** 40 kpc < D < 75 kpc
 - » **H2:** 38 kpc < D < 70 kpc
- **Sensitive to inspirals in**
 - » **Milky Way, LMC & SMC**
- **Playground** data set (10% real data) used to set thresholds, choose vetos for upper limit work



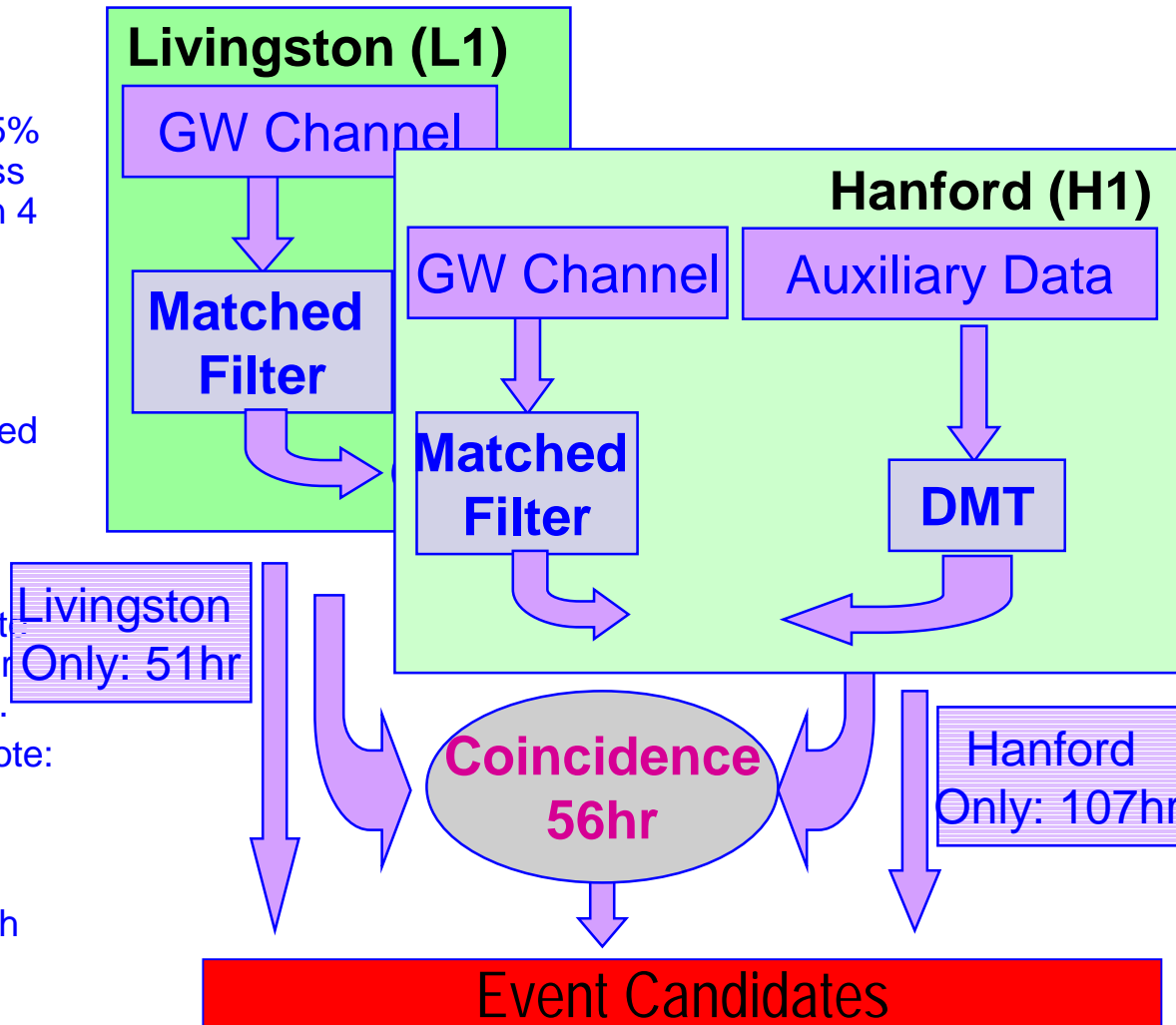
PRELIMINARY

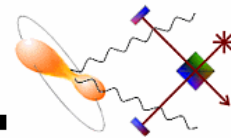


- Search run online at sites
- Offline at Medusa cluster (UWM)
 - » 296-node cluster
 - » Single CPU nodes: 1 GHZ P3
 - » 512 MB memory/node
 - » Mixture of 100 Mb/s and Gb/s networking
 - » Foundry Networks Fastiron III central switch (private subnet)
 - » Each node has 80 + 120 GB disk. Total spinning disk storage for data: 58 TB
 - » UPS systems for nodes, masters, and switch
 - » 54 kVA of power (use 23-31 kVA)
 - » 50 kVA of air conditioning
 - » Room full of undergraduate students!



- Auxiliary data triggers vetos eliminate noisy data
 - Cut 7.7% (13 hours) L1 and 18.5% (43 hours) of H1 based on excess power in gravity-wave channel in 4 freq bands (Epoch veto)
 - Used H1 reflected port (avg arm length, servos freq) glitches at 4/hour to veto 1 sec windows
 - 17 hours H1 & 8 hours L1 dropped (missing/uncertain calibration)
- Matched filter trigger:
 - » **Threshold on $\rho = \text{SNR} > 6.5$** , and compute χ^2 : small values indicate that SNR accumulates in manner consistent with an inspiral signal.
 - » **Threshold on $\chi^2 < 5(8 + \delta^2 \rho^2)$** (note: 14 DOF) record trigger
 - » Use coincidence only if both instruments operating & event strong enough to be seen in each



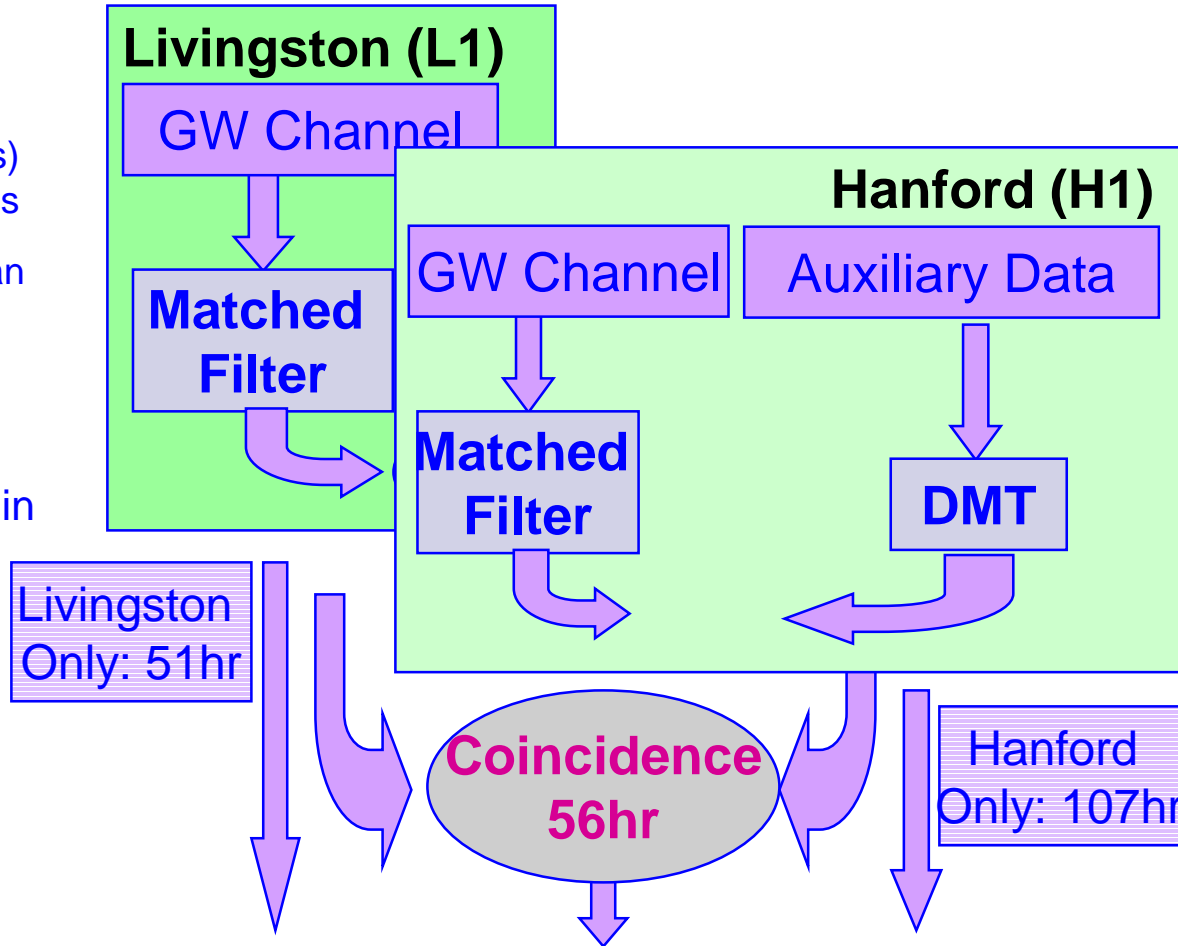


- Event Candidates

- » (H1, L1 clean):
 - Coincident in time (± 10 ms)
 - Mass (fractional chirp mass difference $< 1\%$), and distance when H1, L1 clean
 - **NO events found!**
- » Only H1 or L1 operating:
 - Single IFO trigger
 - Largest SNR=15.9
- » Triggers are **clustered** within empty 16s windows

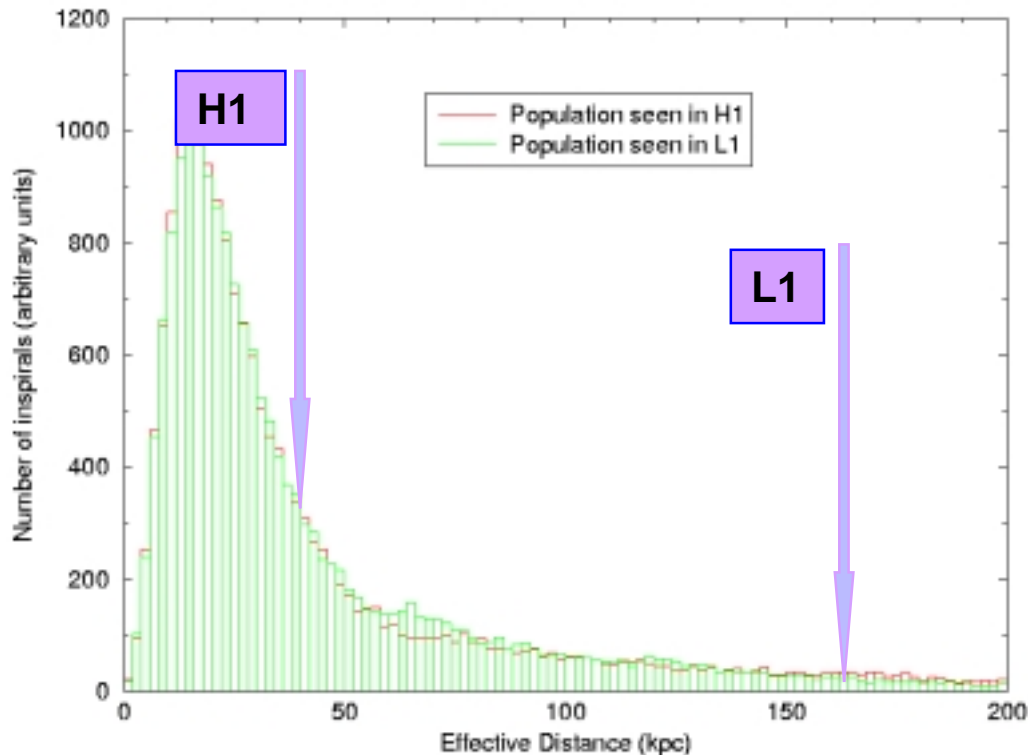
- Use **Monte Carlo** simulations to calculate efficiency of the analysis

- » Model of sources in the Milky Way, LMC, SMC
- » 5071 simulated signals injected
- » 520 found in coincidence data
- » Approximately half of remainder found at SNR>15.9



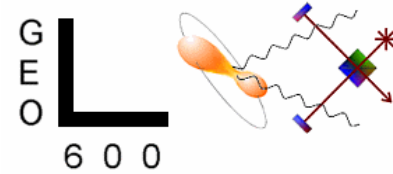
PRELIMINARY

Event Candidates



- Population includes Milky Way, LMC and SMC
- Neutron star masses in range 1-3 Msun
- LMC and SMC contribute ~13% of Milky Way
- Efficiency is fraction of the population detectable by the pipeline (above largest SNR event seen)
- Fake signals injected into data stream to determine efficiency

Inspiral Search Results

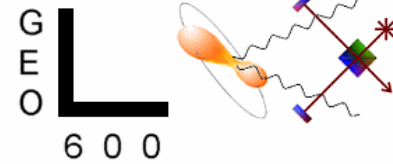


- Upper limit on binary neutron star coalescence rate
- Use all triggers from Hanford and Livingston: 214 hours
 - » Cannot accurately assess **background** (be conservative, **assume zero**)
 - » Use **maximum signal-to-noise ratio** statistic to establish the rate limit.
 - » Monte Carlo simulation **efficiency** = 0.51
 - » 90% confidence limit = **2.3/ (efficiency * time)**
 - » Express the rate as a rate per **Milky-Way Equivalent Galaxies (MWEG)**
 - » $R < 2.3 / (0.51 \times 214 \text{ hr}) = 164 \text{ /yr/(MWEG)}$ [note factor of 1.13 for MWEG units!]

$$R < 164/\text{yr}/(\text{MWEG})$$

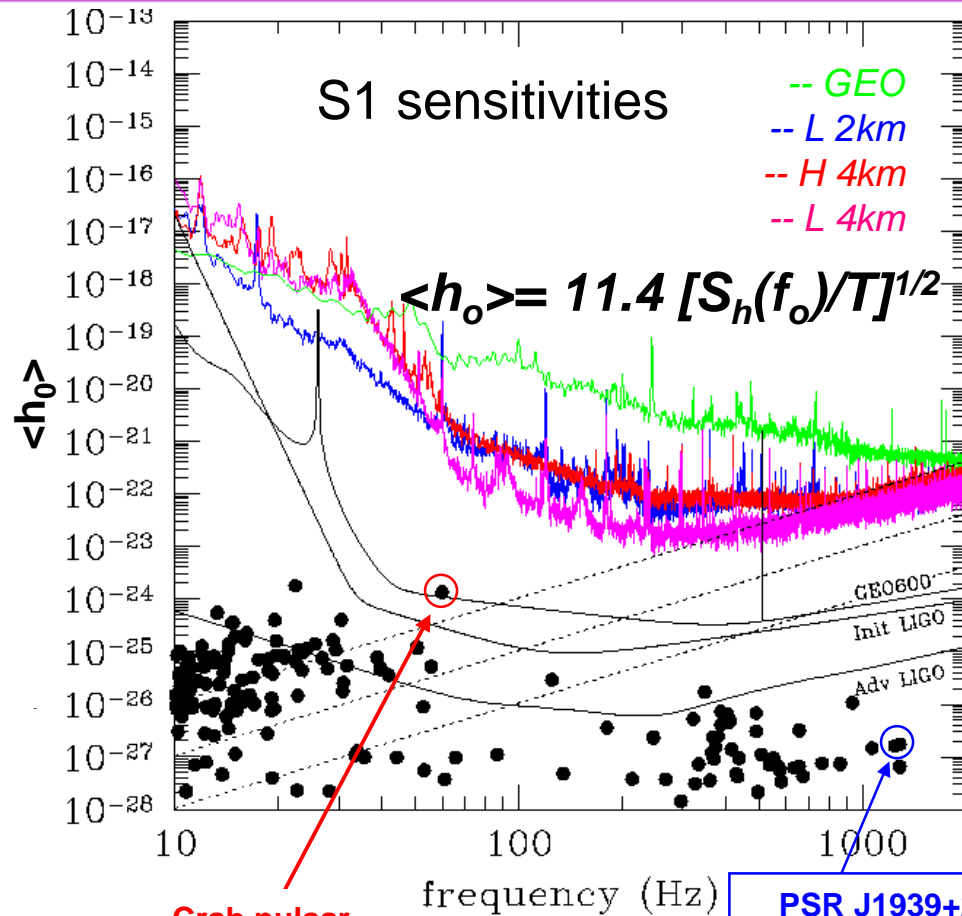
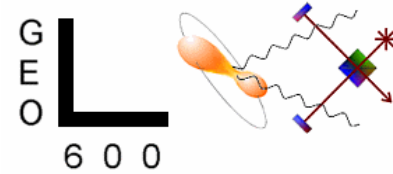
- Previous observational limits
 - » Japanese TAMA $\rightarrow R < 30,000 \text{ / yr / MWEG}$
 - » Caltech 40m $\rightarrow R < 4,000 \text{ / yr / MWEG}$
- Theoretical prediction
 - » $R < 2 \times 10^{-5} \text{ / yr / MWEG}$

PRELIMINARY



- **Sources:** known rotating neutron stars emitting gravitational waves due to small deviations from a perfectly axi-symmetric shape (small ellipticity).
- **Analysis goals:** given the position, frequency and spin-down parameter of a known pulsar establish **an upper limit on the amplitude** of its continuous wave emission.
- **Achievable sensitivities:** power spectral densities and observation time of the instruments determine the detectability level (1% false alarm, 10% false dismissal) of a continuous wave amplitude:

$$\langle h_0 \rangle = 11.4 \sqrt{S_h(f) / T_{\text{obs}}}$$

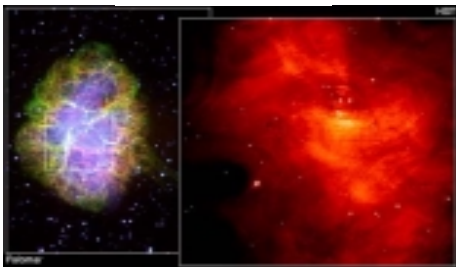


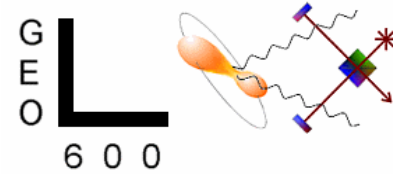
- Detectable amplitudes with a 1% false alarm rate and 10% false dismissal rate by the IFOs during S1 (colored curves) and at design sensitivities (black curves)
- Limits of detectability for rotating NS with equatorial ellipticity $\epsilon = \delta I/I_{zz}$: 10^{-3} , 10^{-4} , 10^{-5} @ 8.5 kpc
- Upper limits on $\langle h_0 \rangle$ from spin-down measurements of known radio pulsars (filled circles)
- Design curves for 17 days; S1 curves for actual observation times.

Crab pulsar

PSR J1939+2134
 P = 0.00155781 s
 $f_{GW} = 1283.86$ Hz
 $\dot{P} = 1.0511 \cdot 10^{-19}$ s/s
 D = 3.6 kpc

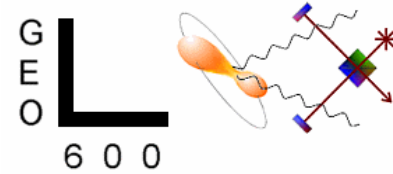
S1: NO DETECTION EXPECTED





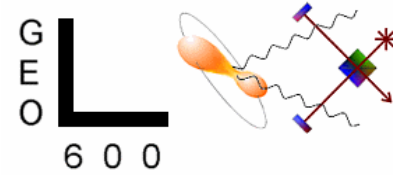
- **Parameters in detection:**
 - » **Frequency** of source in Solar System Barycenter (SSB)
 - » **Rate of change of frequency** in SSB
 - » **Sky coordinates** (α , δ) of source
 - » **Amplitude** h_0
 - » **Orientation** ι
 - » **Phase, Polarization** ϕ , ψ
- **Essential elements of detection code/algorithm**
 - » **Conversion of time from SSB to detector time** (LALBarycenter) due to Earth's motion around sun, spin, motions of planets & moon, etc.
 - » **Amplitude modulation** due to the detector's antenna pattern.
- Search for **known pulsars** dramatically reduces the parameter space, and makes it computationally feasible.
- **Two search methods** used:
 - » **Frequency-domain** based (optimal for detection).
 - » **Time-domain** based (optimal for setting Bayesian upper limits).

Frequency domain CW method

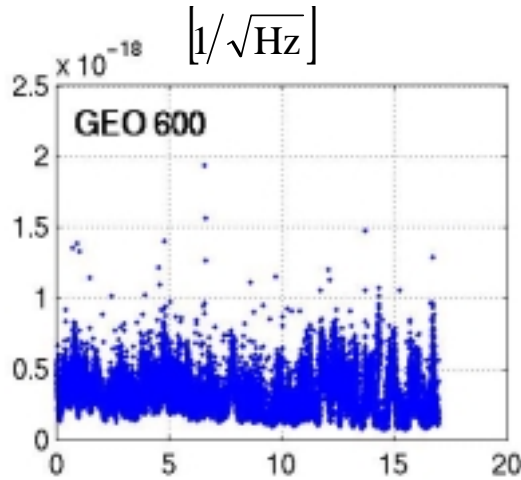


- Input data: Short Fourier Transforms (SFT) of time series (60s time baseline)
- Dirichlet Kernel used to combine data from different SFTs; efficiently implements matched filtering
- Detection statistic: F = likelihood ratio maximized over unknown parameters (initial phase, polarization, inclination of rotation axis)
- Use signal injection Monte Carlos to measure Probability Distribution Function (PDF) of F
- Use frequentist approach to derive upper limit (extensive simulations to determine detection efficiency using two ~ 300 CPU clusters: Merlin @ AEI, Medusa @ UWM)

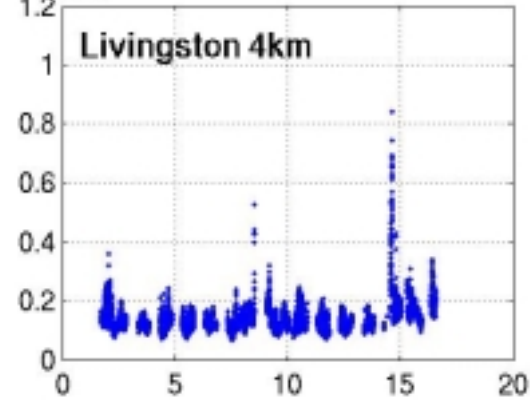
The data: time behaviour (4 Hz band around 1283 Hz)



$$\sqrt{\langle S_\alpha \rangle}$$

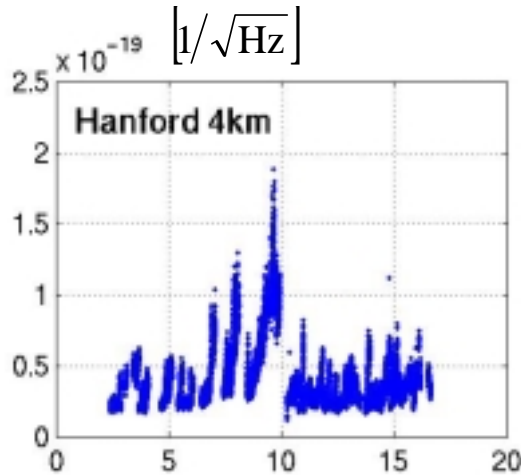


$$\times 10^{-19} [1/\sqrt{\text{Hz}}]$$

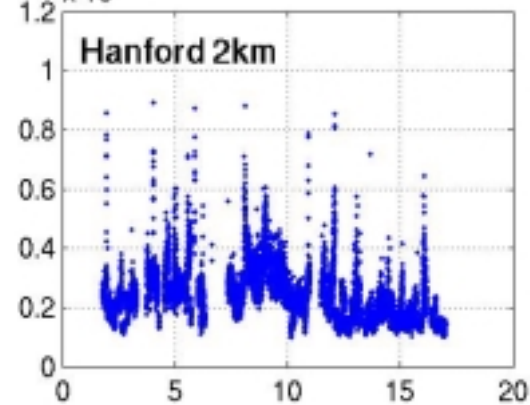


$$\sqrt{\langle S_\alpha \rangle}$$

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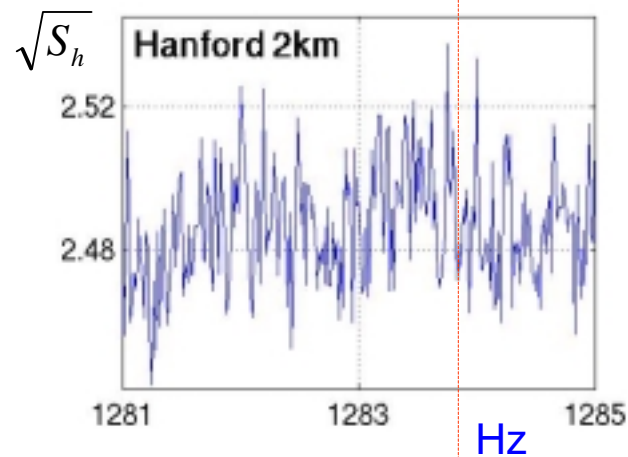
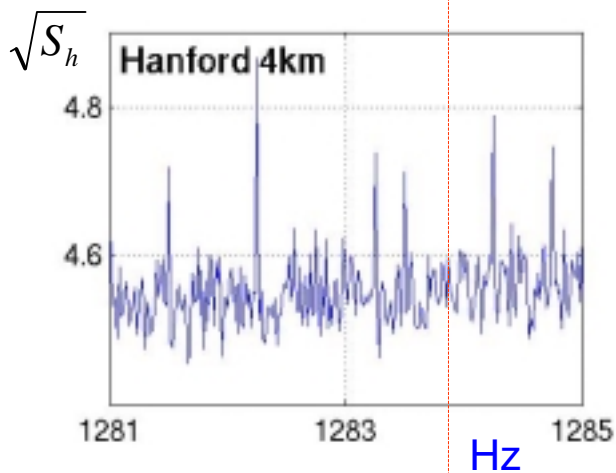
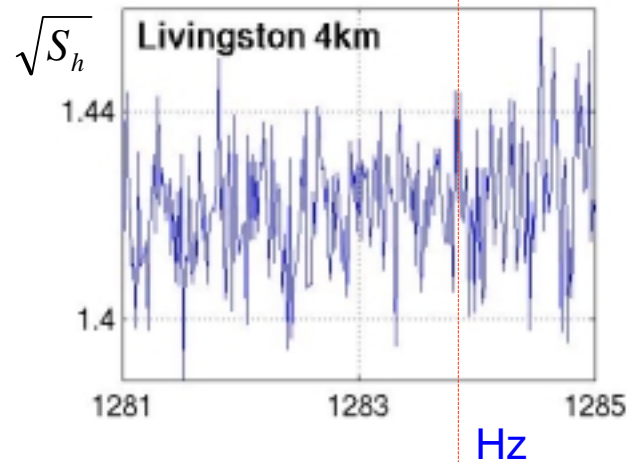
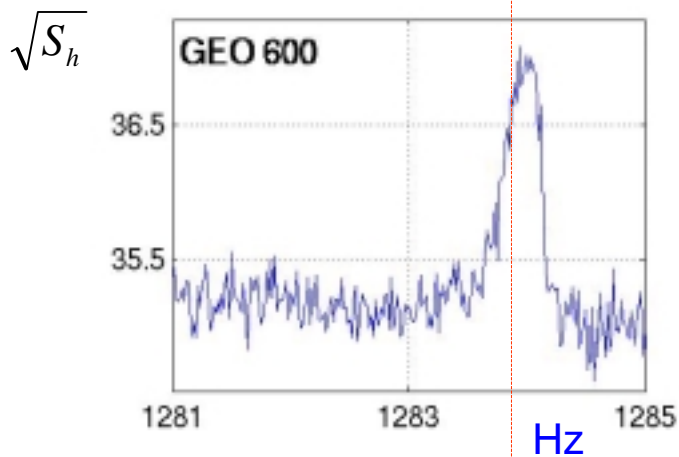
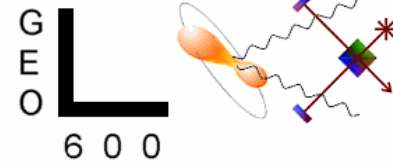


$$\times 10^{-19} [1/\sqrt{\text{Hz}}]$$



$$\sqrt{\langle S_\alpha \rangle}$$

CW search: The data in frequency



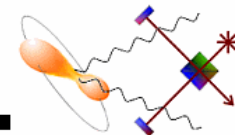
1288.8 Hz

1288.8 Hz

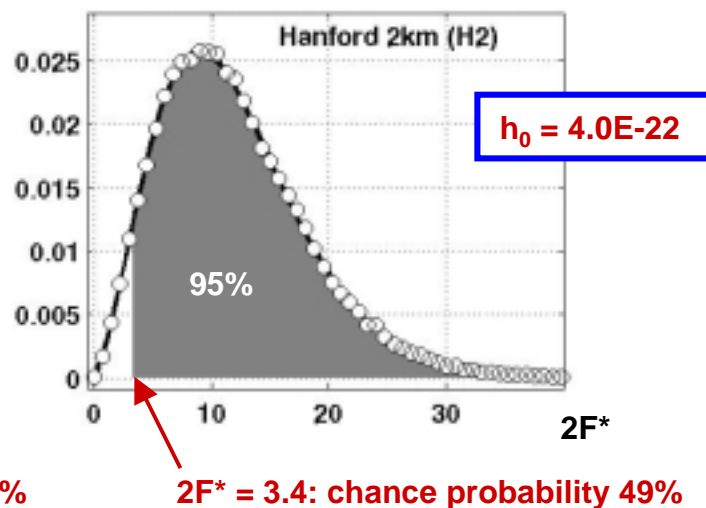
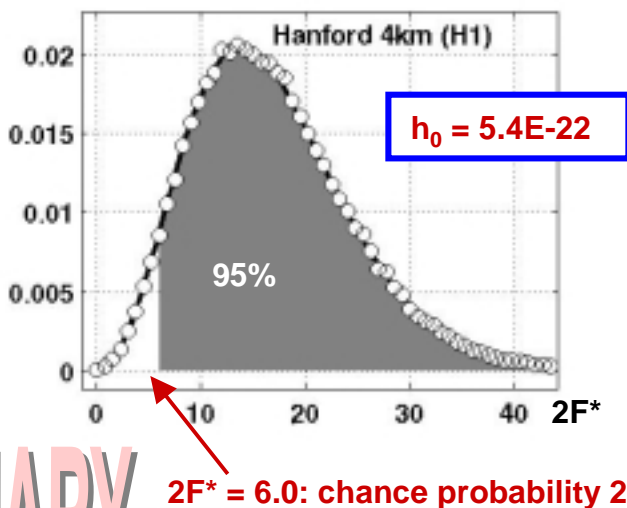
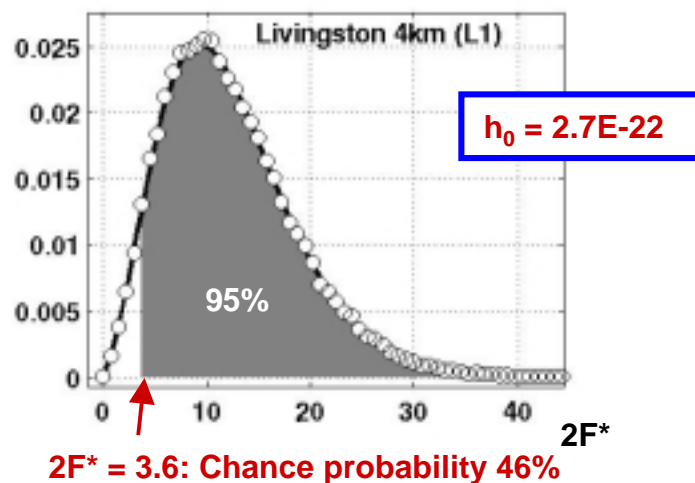
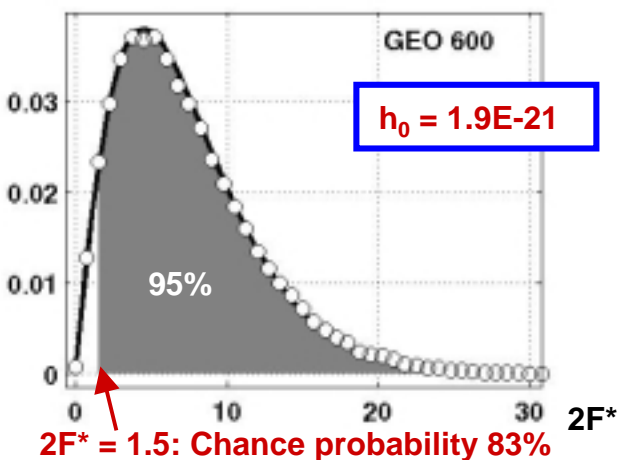
LIGO-G030302-00-Z

LIGO CW: Measured PDFs for the F statistic with nearby fake injected signals

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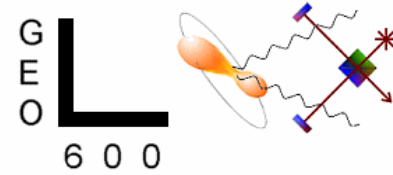


Note:
hundreds
of
thousands
of injections
were
needed to
get such
nice clean
statistics!



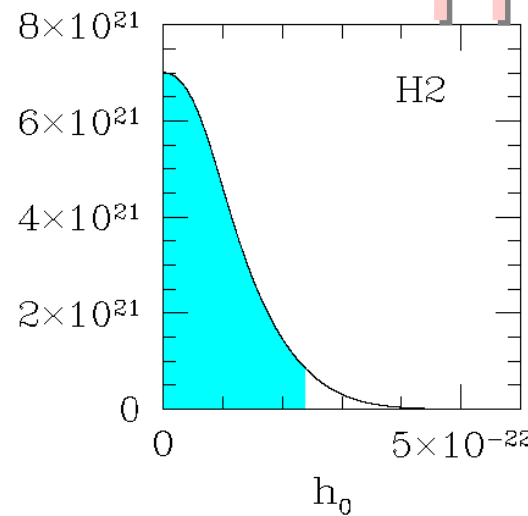
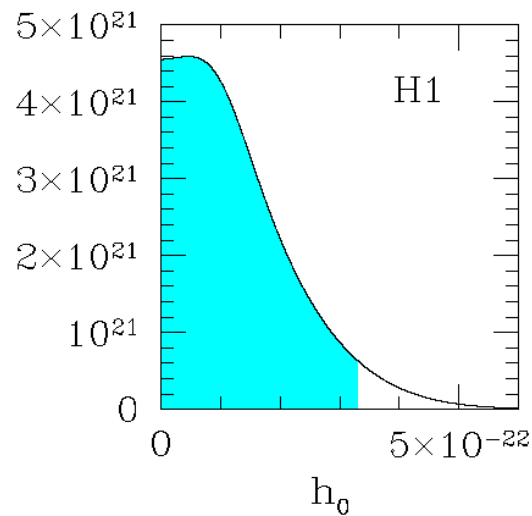
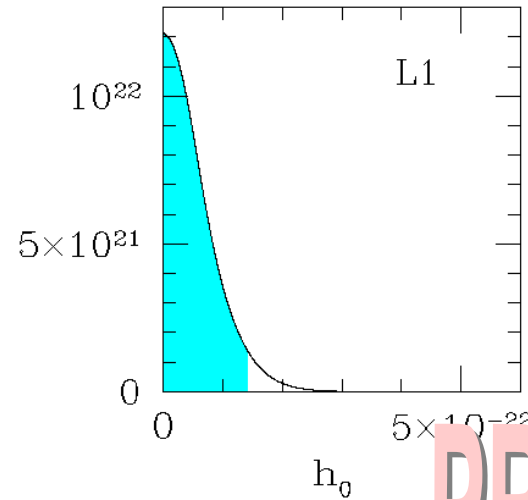
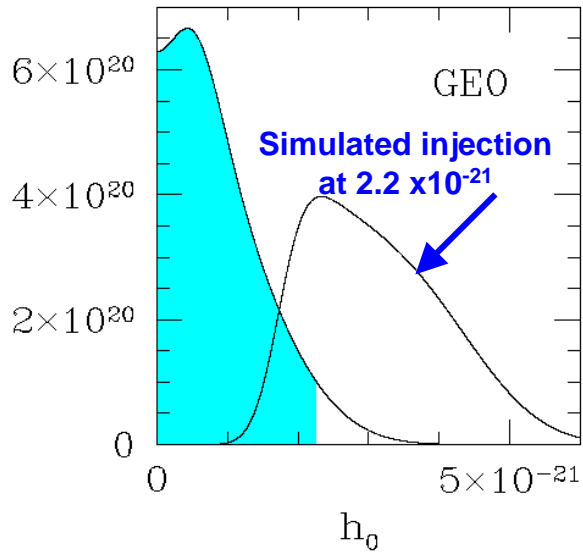
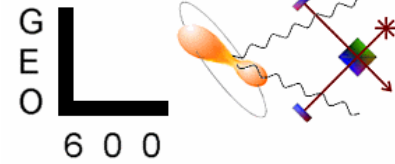
PRELIMINARY

CW search: time domain method

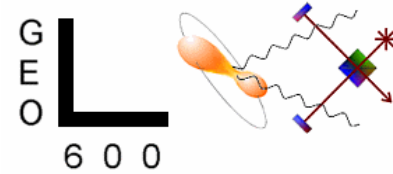


- Two stages of heterodyning to reduce and filter data:
 - » First with a 4 Hz bandwidth (8 samples/second)
 - » Second with a 1/120 Hz bandwidth (1 sample/minute)
- Noise estimated in 60-sec intervals. Data Gaussian
- Use time-domain model for signal
 - » function of unknown source parameters h_0 , ι , ϕ , ψ
- Compute $\chi^2(h_0, \iota, \phi, \psi)$. Since data Gaussian, exponential of this is simply related to probability and likelihood function.
- Naturally Bayesian approach: results are expressed in terms of a posterior PDF for h_0 , marginalizing with respect to the unknown parameters ι , ϕ , ψ .

Posterior PDFs for CW time-domain analyses



PRELIMINARY



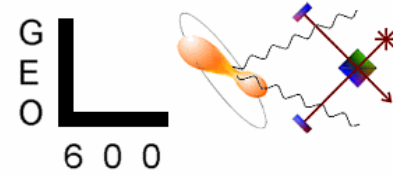
- **No evidence of continuous wave emission from PSR J1939+2134.**

- **Summary of 95% upper limits on h :**

<u>IFO</u>	<u>Frequentist FDS</u>	<u>Bayesian TDS</u>
GEO	$(1.9 \pm 0.1) \times 10^{-21}$	$(2.2 \pm 0.1) \times 10^{-21}$
LLO	$(2.7 \pm 0.3) \times 10^{-22}$	$(1.4 \pm 0.1) \times 10^{-22}$
LHO-2K	$(5.4 \pm 0.6) \times 10^{-22}$	$(3.3 \pm 0.3) \times 10^{-22}$
LHO-4K	$(4.0 \pm 0.5) \times 10^{-22}$	$(2.4 \pm 0.2) \times 10^{-22}$

PRELIMINARY

- $h_0 < 1.4 \times 10^{-22}$ constrains **ellipticity** $< 2.7 \times 10^{-4}$ ($M = 1.4 M_{\text{sun}}$, $r = 10 \text{ km}$, $R = 3.6 \text{ kpc}$)
- Previous results for PSR J1939+2134: $h_0 < 10^{-20}$ (Glasgow, Hough et al., 1983), $h_0 < 3.1(1.5) \times 10^{-17}$ (Caltech, Hereld, 1983).



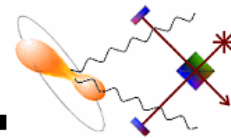
- **Sources (early universe, or contemporary)**
 - » Random stochastic: many independent weak unresolved sources emitting gravitational waves incoherently
 - » Expected: isotropic, unpolarized, stationary and Gaussian
 - » Described by frequency spectrum $\Omega_{GW}(f)$
 - » Almost certainly *NOT* a thermal spectrum
- **Analysis goals:** constrain $\Omega_{GW}(f)$

$$\int_0^{\infty} (1/f) \Omega_{GW}(f) df = \frac{\rho_{GW}}{\rho_{critical}}$$

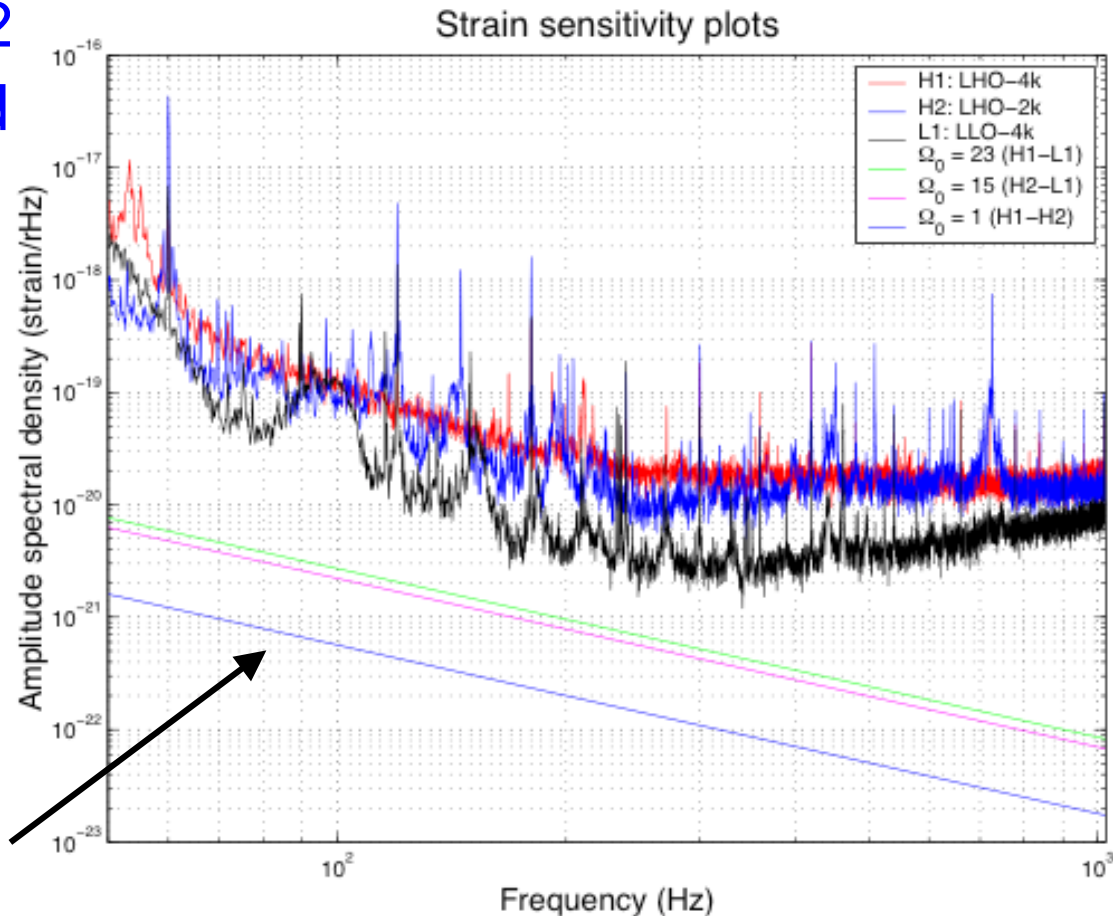
- **Search Method:** cross-correlate detector outputs, look for “common” noise signal.

LIGO Stochastic Search Method

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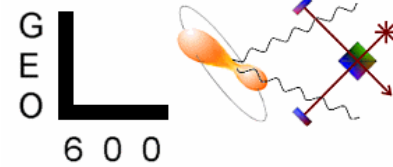
- Optimally filtered **cross-correlation** of detector pairs: L1-H1, L1-H2 and H1-H2
- Detector **separation** and **orientation** reduces correlations at high frequencies ($\lambda_{GW} \geq 2 \times \text{BaseLine}$): **overlap reduction function**
 - » H1-H2 best suited (but correlated environmental noise)
 - » L1-H1(H2) significant <50Hz
- Achievable **sensitivities** to Ω by detector pairs in **S1**



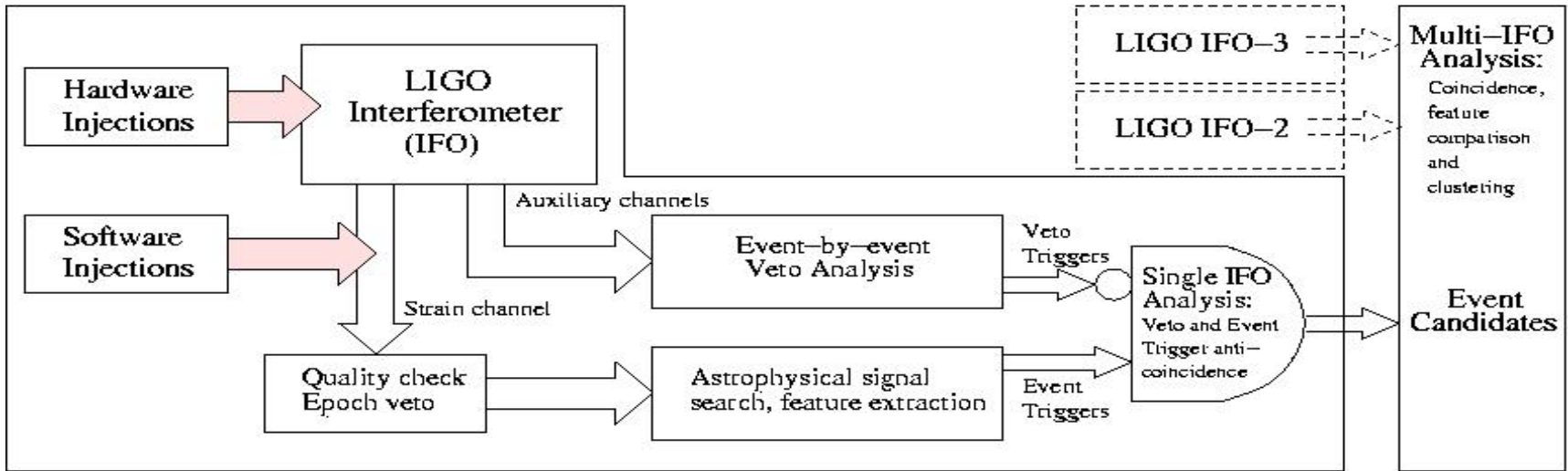
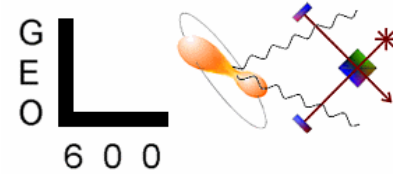
PRELIMINARY

Interferometer Pair	90% CL Upper Limit	T_{obs}
LHO 4km-LLO 4km	$\Omega_{\text{GW}} (40\text{Hz} - 314 \text{ Hz}) < 55 \pm 11$	64 hrs
LHO 2km-LLO 4km	$\Omega_{\text{GW}} (40\text{Hz} - 314 \text{ Hz}) < 23 \pm 4.6$	51.3 hrs

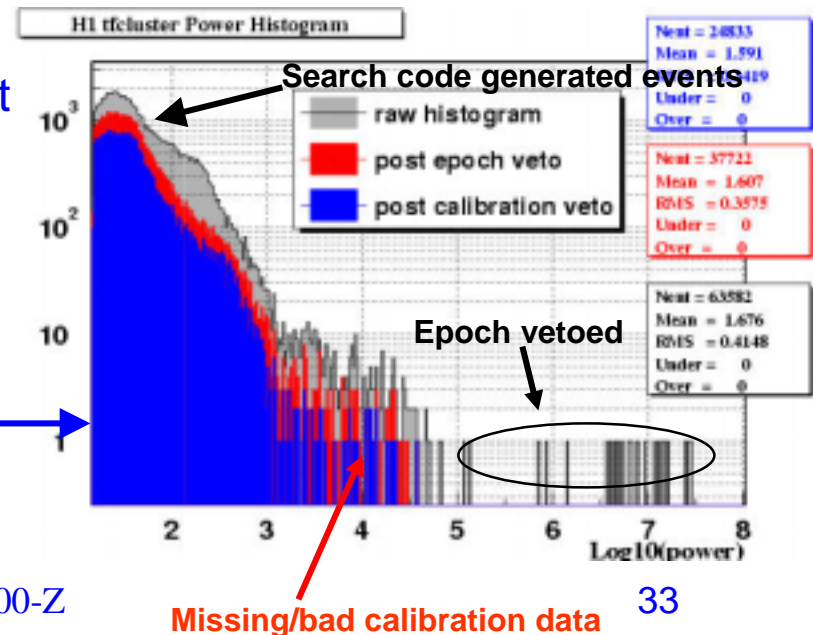
- Non-negligible LHO 4km-2km (H1-H2) cross correlation: show to be instrumental (corresponds to $\Omega_{\text{GW}} < 0$)
- Previous best direct observational GW upper limits:
 - » Garching-Glasgow interferometers : $\Omega_{\text{GW}}(f) < 3 \times 10^5$
 - » EXPLORER-NAUTILUS (cryogenic bars): $\Omega_{\text{GW}}(907\text{Hz}) < 60$



- **Sources:** known and unknown phenomena emitting short transients of gravitational radiation of **unknown waveform** (supernovae, black hole mergers).
- **Analysis goals:** broad frequency band search to (a) establish a **bound on their rate** at the instruments, (b) interpret bound in terms of a source and population model on a **rate vs. strength** exclusion plot.
- **Search methods:**
 - » **Time domain** algorithm (“SLOPE”): identifies rapid increase in amplitude of a filtered time series (threshold on ‘slope’).
 - » **Time-Frequency domain** algorithm (“TFCLUSTERS”): identifies regions in the time-frequency plane with excess power (threshold on pixel power and cluster size).

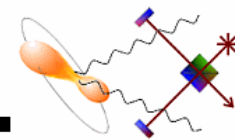


- basic assumption: **multi-interferometer response** consistent with a plane wave-front incident on network of detectors.
- **design the capability to veto** data epochs and events based on quality criteria and auxiliary channels.
- essential: use **temporal coincidence ($\pm 500\text{ms}$)** of the 3 interferometer's 'best candidates'
- **correlate frequency** features of candidates (T/F domain analysis) overlap or $\leq 80\text{Hz}$ apart.

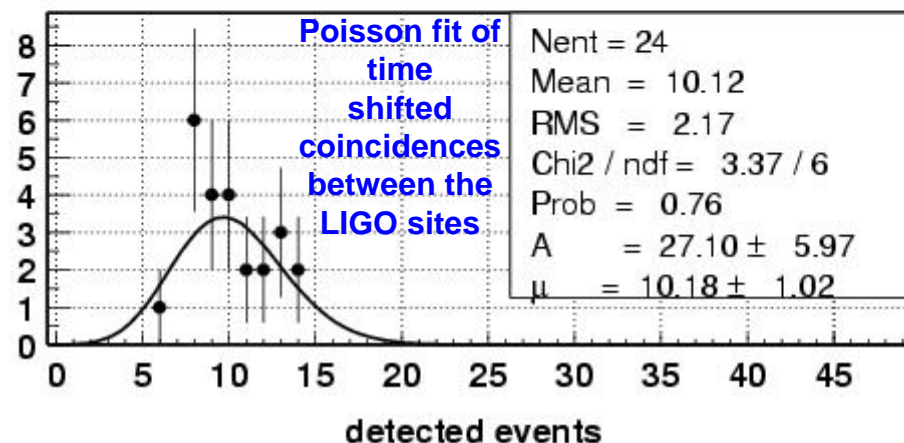
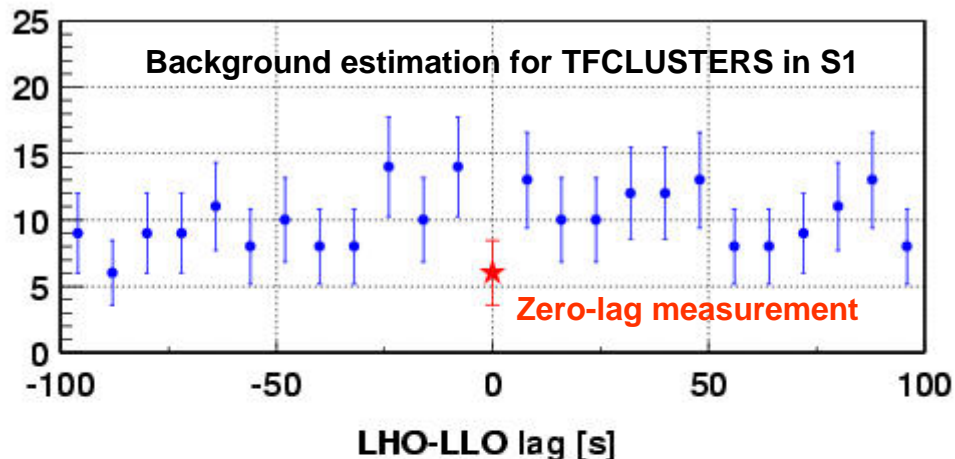


LIGO Upper Limit on Burst Rate

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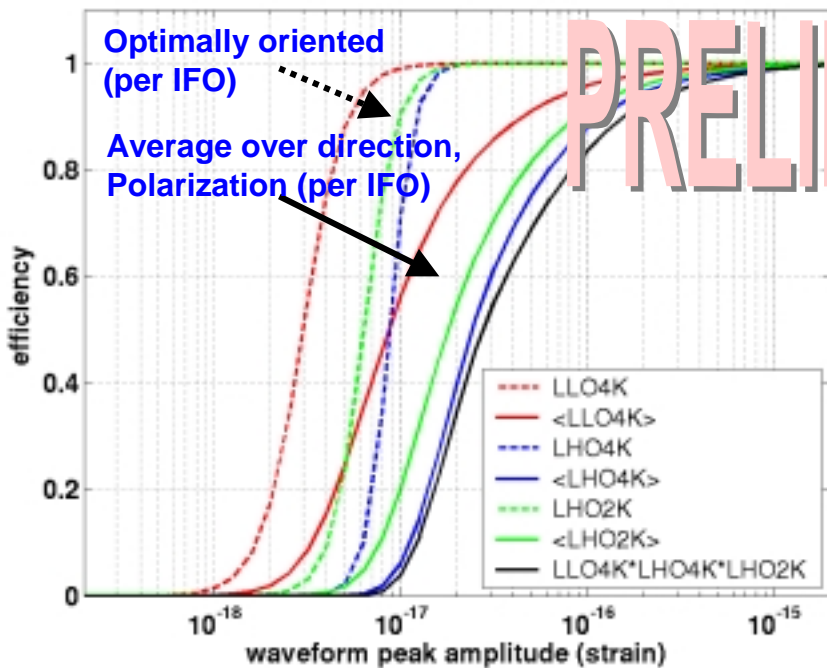


- End result of analysis pipeline: number of triple coincidence events.
- Use time-shift experiments to establish number of background events.
- Use Feldman-Cousins to set 90% confidence upper limits on rate of foreground events:
 - » TFCLUSTERS: < 1.6 events/day
 - » SLOPE: < 5.6 events/day
- No Calibration data used up to this point

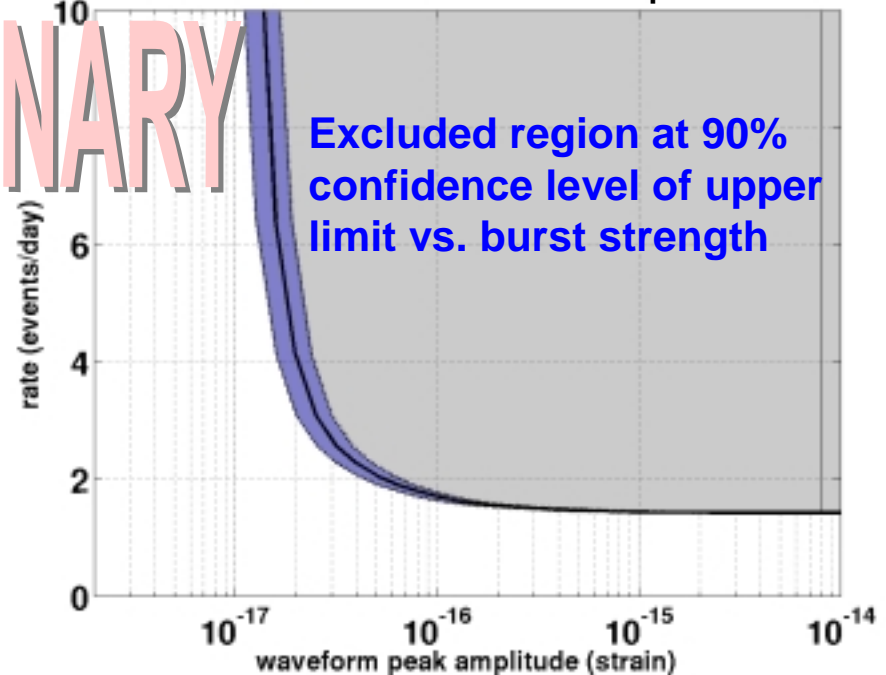


PRELIMINARY

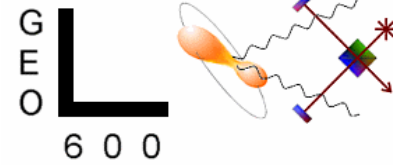
Detector efficiency vs amplitude, average over sources. GA tau=1.0ms



Burst model: 1ms Gaussian impulses

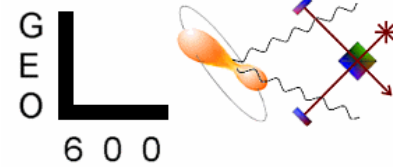


- Determine **detection efficiency** of the end-to-end analysis pipeline via **signal injection** of various morphologies.
- Assume a **population** of such sources **uniformly** distributed on a sphere around us: establish upper limit on **rate** of bursts as a function of their **strength**.

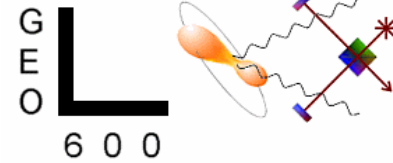


- Search and raw results **sensitive** to a wide variety of waveform morphologies and **broad frequency features** (as long as signal has significant strain amplitude in LIGO's frequency band).
- Strain upper limit (assuming a burst model of 1ms Gaussian pulses) at **1.6** events/day rising up as the detection efficiency reduces (50% efficiency point is at **$h \sim 3 \times 10^{-17}$**).
- In the near future:
 - » Use multiple-interferometer information on **amplitude** of putative signal and **correlation** statistic of their raw time-series.
 - » Improve **time-resolution** of event trigger generators.
 - » Pursue rigorously an **externally triggered** (by GRB's, neutrinos) search for bursts (exercised during S1).

Lessons Learned (the hard way)



- Monitor DAQ timing with multiple redundant methods.
- Have (at least!) two independent calibration methods and (if possible) teams. Provide calibration data as fast as possible.
- Maintain a “table” of systematic errors through the calibration chain.
- Keep data on spinning disks whenever possible.
- Verify raw data compliance (on a continual basis) with FRAME standards.
- Inject fake hardware and software signals for *all* analysis pipelines.
- Provide tools for Monte-Carlo injection of fake software signals.
- Simplify path from raw data to analysis results as much as possible.
- Use grid-based tools for user authentication, login, data transfer.
- Maintain analysis codes in CVS (version control system) archive



- LIGO has started taking data
- LIGO had its **first science run** (“S1”) almost a year ago
 - » Collaboration has carried out **first analysis** looking for:
 - ✓ Bursts
 - ✓ Compact binary coalescences
 - ✓ Stochastic background
 - ✓ Periodic sources
- **Second science run** (“S2”) from 14 February to 14 April 2003:
 - » Sensitivity is ~10x better than S1
 - » Duration is ~ 4x longer
 - Bursts: rate limits: 4X lower rate & 10X lower strain limit
 - Inspirals: reach will exceed 1Mpc -- includes M31 (Andromeda)
 - Stochastic background: limits on Ω_{GW} should be $< 10^{-2}$
 - Periodic sources: limits on $h_{\text{max}} \sim \text{few} \times 10^{-23}$ ($\epsilon \sim \text{few} \times 10^{-6}$ @ 3.6 kpc)
- Ground based interferometers are **collaborating internationally**:
 - » LIGO and GEO (UK/Germany) during S1
 - » LIGO and TAMA (Japan) during S2
 - » LIGO and GEO during S3