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LIGO



Outline

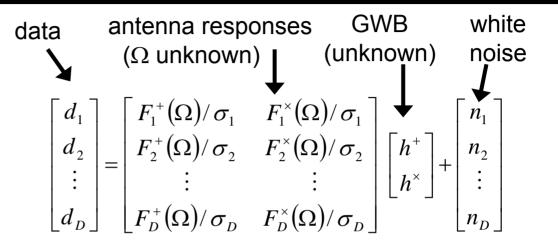
- Standard Formulation of Coherent Analysis for GWBs
 - detection
 - waveform estimation
 - consistency test (GWBs vs. glitches)
 - source location
- Recent Advances (last 12 months):
 - regularized likelihoods
 - improved consistency tests
 - maximum entropy waveform estimation

Coherent Analysis for GWBs

"Standard Likelihood" Formulation

The Basic Problem & Response

- Output of D≥3 detectors with noise amplitudes σ_i:
 - Waveforms h₊(t), h_x(t), source direction Ω all unknown. How do we find them?



- Approach: Treat Ω and $h_{+}(t)$, $h_{x}(t)$ as parameters to be fit by the data.
 - Scan over the sky (Ω) .
 - At each sky position construct the least-squares fit to h_{+} , h_{x} from the data.
 - The amplitude of h_+ , h_x (SNR) and the quality of the fit (χ^2) determine if a GWB is detected.

The Modern View

Gursel & Tinto PRD **40** 3884 (1989) Flanagan & Hughes, PRD **57** 4566 (1998)

Follow formulation by Rakhmanov, gr-qc/0604005. Adopt matrix notation:

$$\mathbf{d} = \begin{bmatrix} d_1 \\ d_2 \\ \vdots \\ d_D \end{bmatrix} \qquad \mathbf{F} = \begin{bmatrix} F_1^+(\Omega)/\sigma_1 & F_1^{\times}(\Omega)/\sigma_1 \\ F_2^+(\Omega)/\sigma_2 & F_2^{\times}(\Omega)/\sigma_2 \\ \vdots & \vdots \\ F_D^+(\Omega)/\sigma_D & F_D^{\times}(\Omega)/\sigma_D \end{bmatrix} \qquad \mathbf{h} = \begin{bmatrix} h^+ \\ h^{\times} \end{bmatrix} \qquad \mathbf{n} = \begin{bmatrix} n_1 \\ n_2 \\ \vdots \\ n_D \end{bmatrix}$$

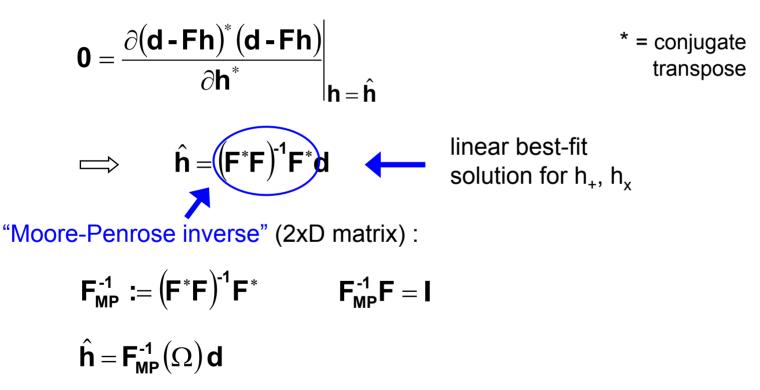
$$\mathbf{Dx1} \qquad \mathbf{Dx2} \qquad \mathbf{2x1} \qquad \mathbf{Dx1}$$

Vector of network data values:

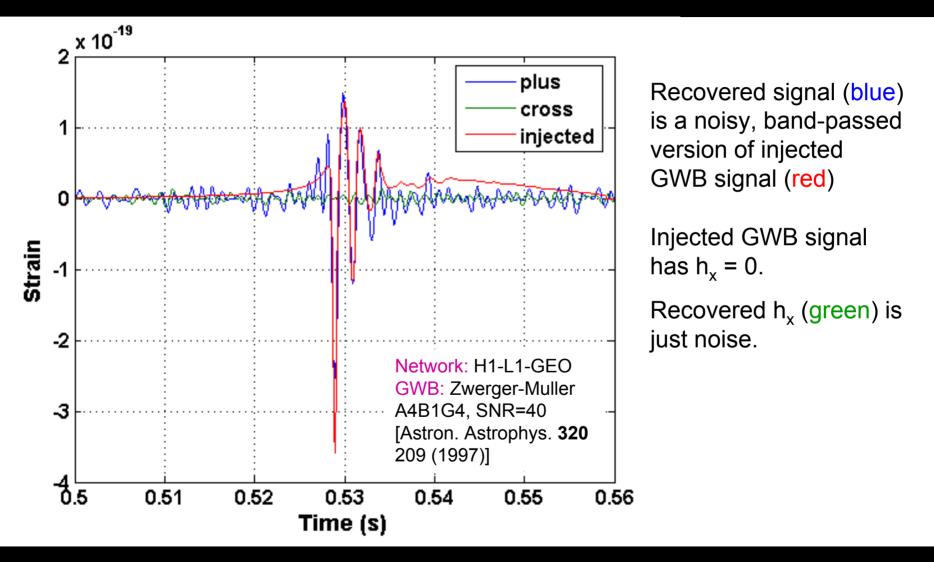
 $\boldsymbol{d} = \boldsymbol{F}\boldsymbol{h} + \boldsymbol{n}$

Wavefrom Estimation by Least-Squares

For trial sky position Ω , compute $\mathbf{F}(\Omega)$ and find best-fit waveform \mathbf{h} that minimizes residual (**d-Fh**)². Simple linear problem!



Example: Supernova GWB Recovery



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Detection from Likelihood Ratio

Is **d** due to a GWB (**h**) or Gaussian noise (**h**=0)?

Detection statistic: threshold on maximum of the likelihood ratio

$$\mathbf{L} \equiv \log \frac{\mathbf{P}(\mathbf{d} \mid \mathbf{h})}{\mathbf{P}(\mathbf{d} \mid \mathbf{0})} = \frac{1}{2} \underbrace{\mathbf{d}^* \mathbf{d}}_2 - \frac{1}{2} (\underbrace{\mathbf{d} - \mathbf{F} \mathbf{h}})^* (\mathbf{d} - \mathbf{F} \mathbf{h})$$

"total energy" "null energy"
in original data after subtracting **h**

Maximum value of likelihood is attained for $\mathbf{h} = \hat{\mathbf{h}}$

$$L_{max} = L(\hat{h}) = -\frac{1}{2}d^{*}FF_{MP}^{-1}d = \frac{1}{2}(E_{total} - E_{null}) \quad \longleftarrow \quad \text{detection if} \\ L_{max} > \text{threshold}$$

Flanagan & Hughes, PRD **57** 4566 (1998) Anderson *et al.* PRD **63** 042003 (2001)

Consistency Test: GWB vs. Glitch

Wen & Schutz, CQG **22** S1321 (2005) Ajith, Hewitson & Heng, gr-qc/0604004 (2006)

Consistency: Is the transient a true GWB or a noise "glitch"? If a GWB, then residual data should be pure Gaussian noise \Rightarrow energy is χ^2 distributed:

$$E_{null} \equiv \left(d - F\hat{h} \right)^* \left(d - F\hat{h} \right) \sim \chi^2 \left(\left[D - 2 \right] N \right)$$

true GWB $\langle E_{null} \rangle \approx \left[D - 2 \right] N \left[1 \pm O \left(\frac{1}{\sqrt{[D - 2]N}} \right) \right]$

If $E_{null} >> [D-2]$ N then reject event as noise "glitch".

Source Location

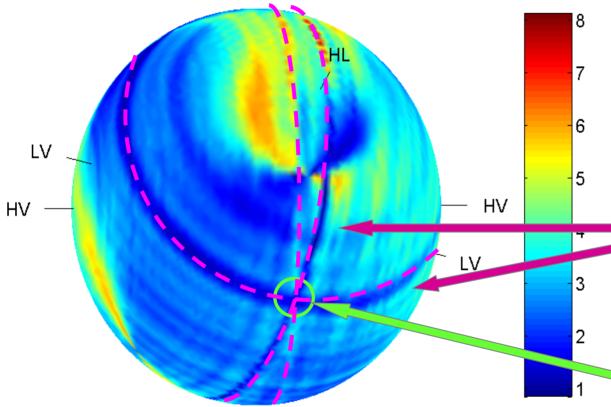
Source location: Usually we do not know the direction of the GWB source *a priori* (with exceptions: supernova, GRB, ...)

Simplest solution: Moore-Penrose inverse depends on sky position:

 $F_{MP}^{-1}=F_{MP}^{-1}\left(\Omega\right)$

Test over grid of sky positions. Estimate Ω as sky position with lowest χ^2 .

Example: Supernova GWB



 χ^2 / DOF consistency with a GWB as a function of direction for a simulated supernova (~1 kpc)

Interference fringes from combining signal in two detectors.

True source location: - intersection of fringes $-\chi^2$ / DOF ~ 1

GWB: Dimmelmeier et al. A1B3G3 waveform, Astron. Astrophys. 393 523 (2002) , SNR = 20 Network: H1-L1-Virgo, design sensitivity

Pros and Cons

- This standard approach is known as the "maximum likelihood" or "null stream" formalism.
- Very powerful:
 - Can detect, distinguish from noise, locate, and extract GWB waveform with no *a priori* knowledge of the waveform!
- Standard approach also has significant weaknesses:
 - 1. Need 3 detector sites at a minimum to fit out 2 waveforms!
 - 2. Very expensive on data (squanders statistics). Use up 2 detectors just fitting h₊, h_x. *(More on next slide.)*
 - 3. Can break down at some sky positions & frequencies (F becomes singular, so F_{MP} ⁻¹ does not exist).

Cost in Statistical Power compared to Templated Searches

Consistency: If a GWB, then residual energy should be χ^2 distributed:

$$\langle E_{null} \rangle \equiv \frac{1}{2} (d - F\hat{h})^* (d - F\hat{h}) \sim \chi^2 ([D - 2]N)$$
 D: number of detectors ~ 3
N: number of data samples
per detector ~ 100

[D-2]N, *not* DN: Lose 2 data streams to make best-fit h_+ , h_x . Very expensive loss of data and loss of statistical power for the consistency test!

Compare to, e.g., matched filter for binary neutron-star inspiral signal:

- Templates have only 2 parameters to be fit to the data (mass of each star).
- Consistency test: 3N-2 instead of N degrees of freedom.

Not a replacement for templated searches (if you have a good template)!

Post-Modernism

- Over the past year, several groups have rediscovered the maximum likelihood formalism and have extended and improved it.
- Advances on all fronts of coherent analyses:
 - detection
 - consistency / veto
 - source location (Wen's talk)
 - waveform extraction
- Also some amelioration of weaknesses on previous slide.
- Rest of talk: walk through examples from each area.

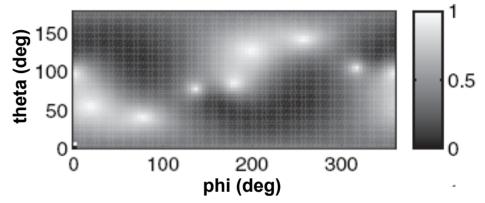
Breakdown of standard approach

Moore-Penrose inverse can be singular (ill-conditioned) for sky positions where network has poor sensitivity to one or both GW polarizations.

Klimenko et al., PRD **72** 122002 (2005): can choose polarization gauge ("dominant polarization frame") such that

$$\mathbf{F}_{\mathsf{MP}}^{-1} = \frac{1}{g} \begin{pmatrix} \mathbf{1} & \mathbf{0} \\ \mathbf{0} & \frac{1}{\epsilon} \end{pmatrix} \mathbf{F}^*$$

Alignment factor ε for LIGO-GEO-Virgo network



For some Ω , $\varepsilon(\Omega) << 1$. Estimated waveform for that polarization becomes noise dominated:

$$\hat{\mathbf{h}} \equiv \mathbf{F}_{MP}^{-1} \mathbf{d} = \mathbf{h} + \mathbf{F}_{MP}^{-1} \mathbf{n}$$

$$\sim \mathbf{n}/\varepsilon \text{ for one } \mathbf{n}$$
polarization

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Regularization Schemes

- Breakdown of Moore-Penrose inverse explored in several recent papers:
 - Klimenko, Mohanty, Rakhmanov, & Mitselmakher: PRD 72
 122002 (2005), J. Phys. Conf. Ser. 32 12 (2006), gr-qc/0601076
 - Rakhmanov gr-qc/0604005
- Key advance: Regularization of Moore-Penrose inverse.
 - Effectively impose penalty factor for large values of h_+ , h_x .
 - Important side benefit: allows application to 2-detector networks.

One Example: Constraint Likelihood

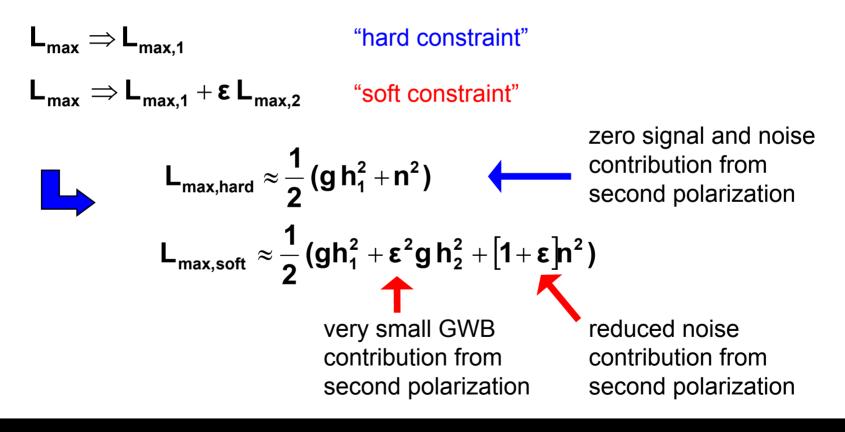
- Klimenko, Mohanty, Rakhmanov, & Mitselmakher: PRD 72 122002 (2005), J. Phys. Conf. Ser. 32 12 (2006).
- In dominant polarization frame:

$$\mathbf{L}_{\max} = \mathbf{L}_{\max,1} + \mathbf{L}_{\max,2}$$

$$\left< L_{max,1} \right> \approx \frac{1}{2} \left(g h_1^2 + n^2 \right)$$
$$\left< L_{max,2} \right> \approx \frac{1}{2} \left(\epsilon g h_2^2 + n^2 \right)$$
small GWB full noise contribution

Constraint Likelihood

• Constraint likelihood: Lower weighting of less sensitive polarization "by hand".



Example: ROC for Detecting Black-Hole Mergers (again)

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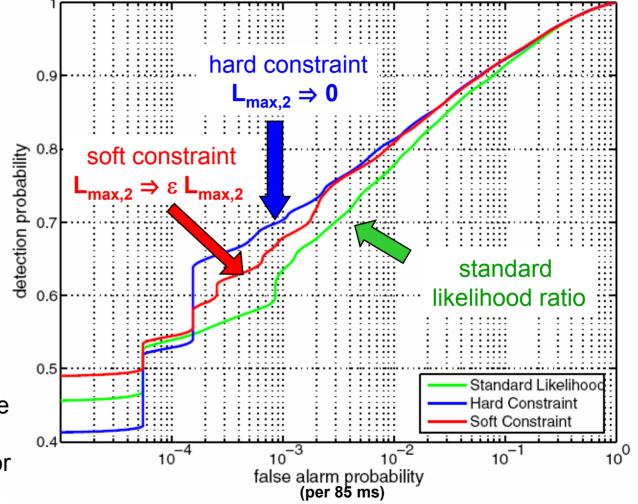
From Klimenko et al., PRD **72** 122002 (2005)

Injected signal: "Lazarus" black-hole merger, SNR=6.9 [Baker et al., PRD 65 124012 (2002)]

Network: H1-L1-GEO (white noise approximation)

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Constraint likelihoods have better detection efficiency than standard likelihood for some false alarm rates.



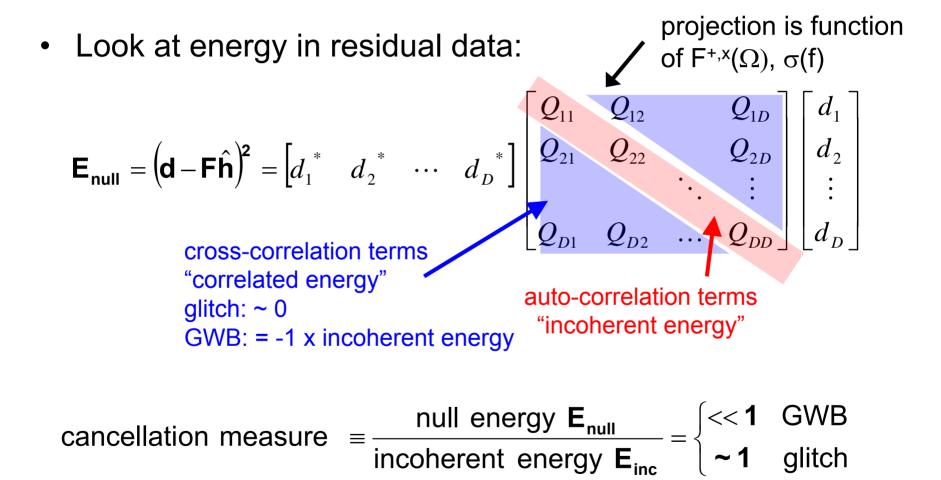
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Improved Consistency / Veto Test

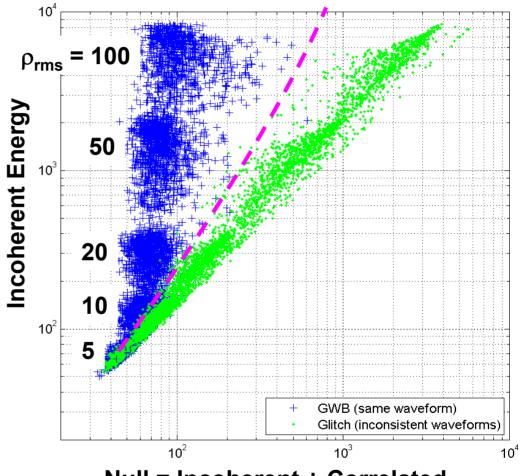
- Real interferometers have noise glitches.
- A χ² test can be fooled by, e.g., calibration errors (GWB not exactly subtracted out, so χ² > 1), or weak glitches (so χ² ~ 1).
- Chatterji, Lazzarini, Stein, Sutton, Searle, & Tinto, grqc/0605002 proposed a robust consistency test.
 - Compare energy in residual (the χ^2) to that expected for *uncorrelated* glitches.

How much cancellation is enough?



Example: 5000 GWBs vs. 5000 Glitches

- One point from each simulation.
 - sky position giving strongest cancellation
- GWB and glitch populations clearly distinguished for SNR > 10-20.
 - Similar to detection threshold in LIGO.



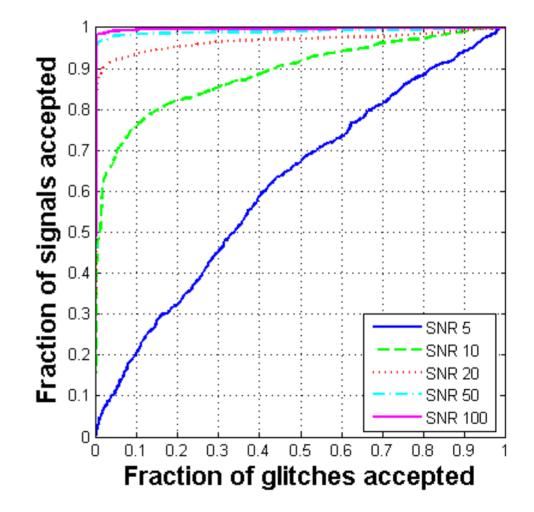
Null = Incoherent + Correlated

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ROC: Distinguishing GWBs from Glitches

- Good discrimination for SNR > 10-20.
 - Similar to detection threshold in LIGO.



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Maximum Entropy Waveform Estimation

- This section: work by Summerscales, Ph.D. Thesis, Pennsylvania State University (2006).
- Another way to regularize waveform reconstruction and minimize fitting to noise.
- Add entropy prior P(h) to maximum-likelihood formulation:

$$P(\mathbf{h} | \mathbf{d}, I) \propto P(\mathbf{d} | \mathbf{h}, I) P(\mathbf{h} | I)$$
standard prior on GWB
likelihood waveform

Maximum Entropy Cont.

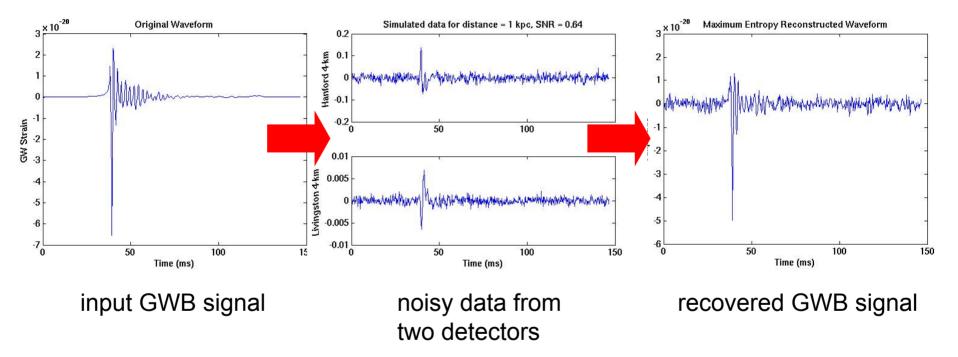
• Choice of prior:

$$P(\mathbf{h} | I) = \exp[\alpha S(\mathbf{h}, \mathbf{m})]$$

$$S(\mathbf{h}, \mathbf{m}) = \sum_{iime \ i} (4m_i^2 + h_i^2)^{1/2} - 2m_i - h_i \log \frac{(4m_i^2 + h_i^2)^{1/2} + h_i}{2m_i}$$

- S: Related to Shannon Information Entropy (or number of ways quanta of energy can be distributed in time to form the waveform).
 - Not quite usual $\rho ln\rho$ form of entropy because h can be negative.
 - Hobson and Lasenby MNRAS **298** 905 (1998).
- Model m_i: Mean number of "positive" or "negative" quanta per time bin *i*.
 - Determined from data **d** using Bayesian analysis.
- α is a Lagrange parameter that balances being faithful to the signal (minimizing χ^2) and avoiding overfitting (maximizing entropy)

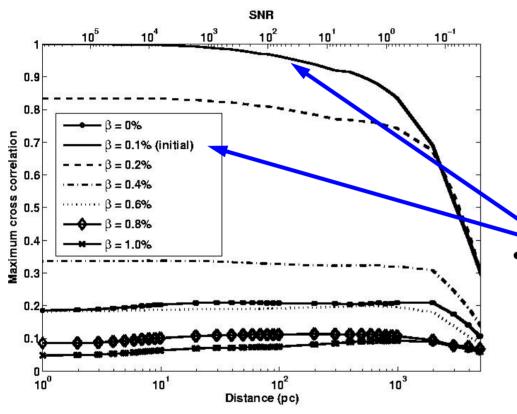
Maximum Entropy Performance, Weak Signal



Summerscales, Finn, Ott, & Burrows (in preparation): study ability to recover supernova waveform parameters (rotational kinetic energy, degree of differential rotation, equation of state polytropic index).

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Extracting Rotational Information



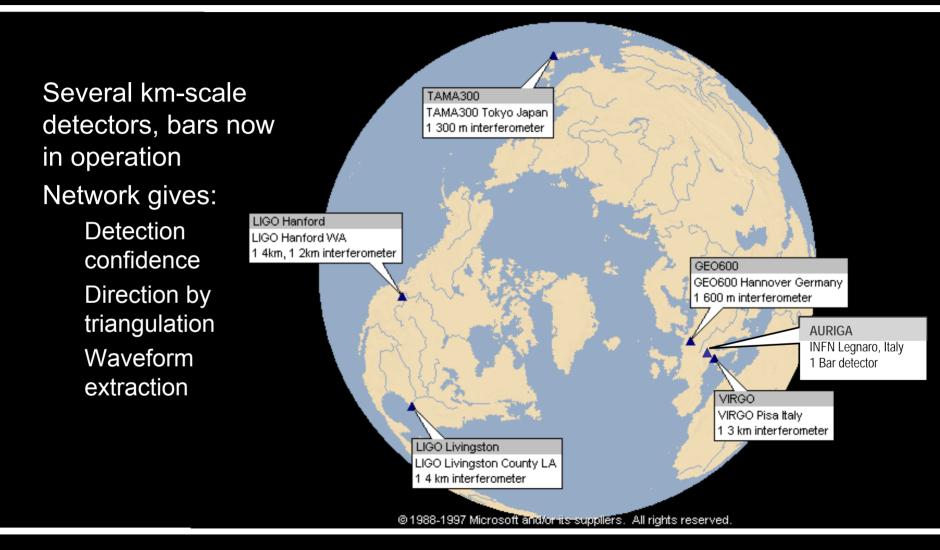
- Cross correlations between reconstructed signal and waveforms from models that differ only by rotation parameter β (rotational kinetic energy).
- Reconstructed signal most closely resembles waveforms from models with the same rotational parameters

Summary

- Coherent analysis is a powerful technique for studying GWBs.
 - Matched-filter-like analysis with no *a priori* knowledge of waveform!
- The past year has seen rapid advances in coherent analysis techniques:
 - Regularization of data inversion
 - Improved detection efficiency, can apply to 2-detector networks
 - Exploration of priors on GWB waveforms (e.g. entropy)
 - Tests of ability extract physics from GWBs (supernovae)
 - Improved tests for discriminating GWBs from background noise
 - Much more work remains to be done (e.g., source localization)
- The first application of fully coherent techniques to real data is in progress
 - Constraint likelihood applied to LIGO S4 data from 2005 (stay tuned!).

Supplemental Slides

The Global Network



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Wavefrom Estimation by Least-Squares

For trial sky position Ω , compute **F**(Ω) and find best-fit waveform **h** that minimizes residual (**d-Fh**)². Simple linear problem!

$$\mathbf{0} = \frac{\partial (\mathbf{d} - \mathbf{Fh})^{*} (\mathbf{d} - \mathbf{Fh})}{\partial \mathbf{h}^{*}} \bigg|_{\mathbf{h} = \hat{\mathbf{h}}} = \mathbf{F}^{*} (\mathbf{d} - \mathbf{F\hat{\mathbf{h}}}) \qquad * = \text{conjugate} \text{ transpose}$$

$$\hat{\mathbf{h}} = (\mathbf{F}^{*} \mathbf{F})^{-1} \mathbf{F}^{*} \mathbf{d} \qquad \text{linear best-fit} \text{ solution for } \mathbf{h}_{+}, \mathbf{h}_{x}$$
"Moore-Penrose inverse" (2xD matrix) :
$$\mathbf{F}_{MP}^{-1} \coloneqq (\mathbf{F}^{*} \mathbf{F})^{-1} \mathbf{F}^{*} \qquad \mathbf{F}_{MP}^{-1} \mathbf{F} = \mathbf{I}$$

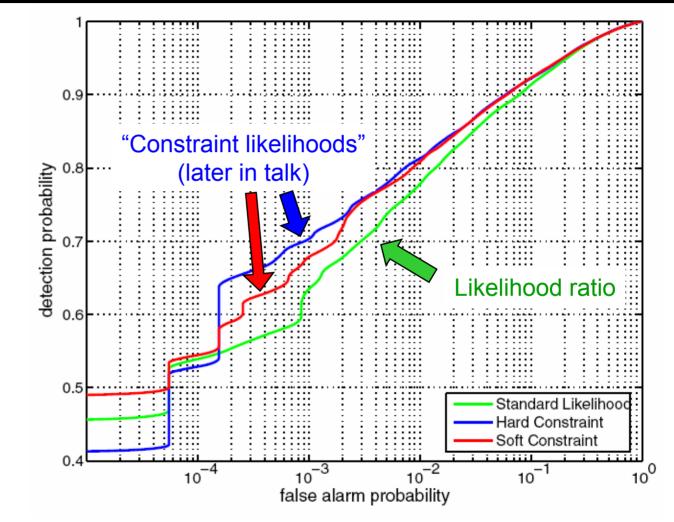
$$\hat{\mathbf{h}} = \mathbf{F}_{MP}^{-1} (\Omega) \mathbf{d}$$

Example: ROC for Detecting Black-Hole Mergers

From Klimenko et al., PRD **72** 122002 (2005)

Injected signal: "Lazarus" black-hole merger, SNR=6.9 [Baker et al., PRD **65** 124012 (2002)]

Network: H1-L1-GEO (white noise approximation)



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(Brief) History of Coherent Techniques for GWBs

Ancient History

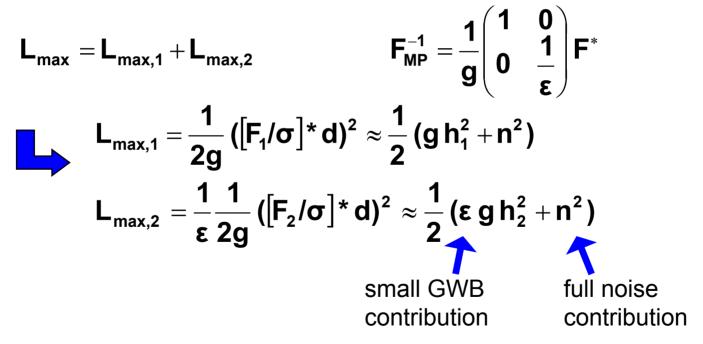
- Y. Gursel & M. Tinto PRD 40 3884 (1989)
 - "Near Optimal Solution to the Inverse Problem for GWBs".
- First solution of inverse problem for GWBs.
 - Source location, waveform extraction.
 - For detectors at 3 sites.
- Procedure:
 - Use 2 detectors to estimate GWB waveforms at each point on the sky.
 - Check estimated waveform for consistency with data from 3^{rd} detector (χ^2 test).
 - Symmetrize χ^2 expression over the 3 detectors.
 - Used timing estimates to restrict region of sky to be scanned, find minimum of $\chi^2(\Omega)$.

Medieval Times

- E.E. Flanagan & S.A. Hughes, PRD 57 4566 (1998)
 - "Measuring gravitational waves from binary black hole coalescences: II. the waves' information and its extraction, with and without templates"
 - Appendix A (!)
- Discovered maximum-likelihood formulation of detection & inverse problems.
 - Generalized to 3+ detectors, colored noise.
 - Equivalent to Gursel-Tinto for 3 detectors.

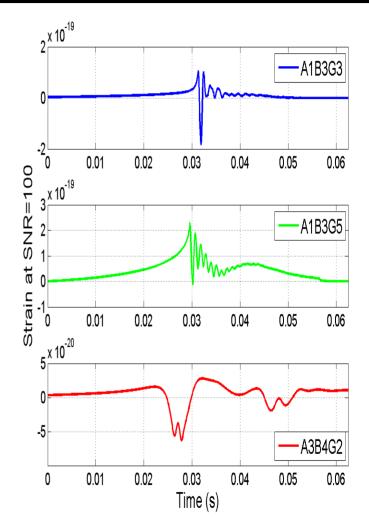
One Example: Constraint Likelihood

- Klimenko, Mohanty, Rakhmanov, & Mitselmakher: PRD 72 122002 (2005), J. Phys. Conf. Ser. 32 12 (2006).
- In dominant polarization frame:



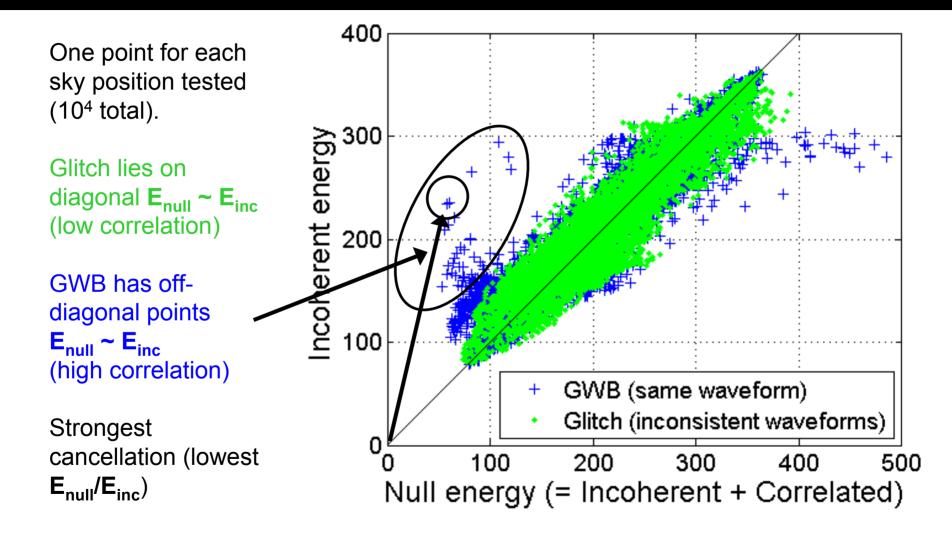
Testing the method

- GWBs:
 - 3 core-collapse supernova waveforms.
 - Dimmelmeier, Font, & Müller, A&A 393 523-542 (2002).
 - Pick one DFM and add to each detector data stream.
- Glitches:
 - Inject a different supernova waveform into each detector
 - Use same time delays, amplitudes as a GWB. Pathological glitches!
- Detector Network:
 - LIGO-Virgo network @ design sensitivity



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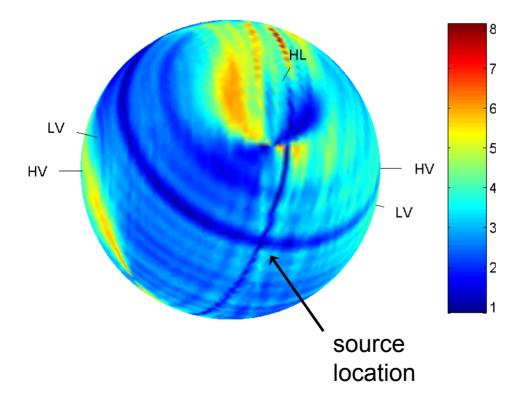
Example: 1 GWB vs. 1 Glitch



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Source Localization: Not Good!

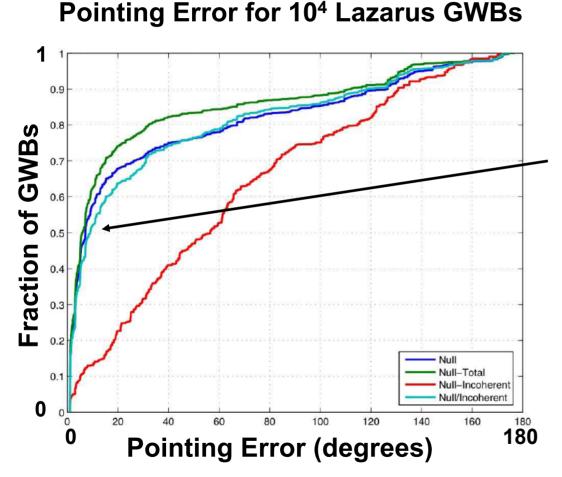
E_{null} across the sky for 1 GWB (Hanford-Livingston-Virgo network)



Null energy E_{null} varies slowly along rings of constant time delay with respect to any detector pair.

Noise fluctuations often move minimum away from source location (pointing error)

Example: Lazarus Black Hole Mergers, SNR = 100 (!) (H-L-V network)



L. Stein B.Sc. Thesis, Caltech, 2006.

Median pointing error O(10) degrees.

Must use additional information for accurate source localization!

- E.g.: timing or global ring structure rather than local energy
- More research required!

Maximum Entropy Cont.

• Maximizing P(h|d,I) equivalent to minimizing

 $F(\mathbf{h} | \mathbf{d}, \mathbf{R}, \mathbf{N}, \mathbf{m}) = \chi^2(\mathbf{R}, \mathbf{h}, \mathbf{d}, \mathbf{N}) - 2\alpha S(\mathbf{h}, \mathbf{m})$

- α is a Lagrange parameter that balances being faithful to the signal (minimizing χ^2) and avoiding overfitting (maximizing entropy)
- $-\alpha$ associated with constraint which can be formally established. In summary: half the data contain information about the signal

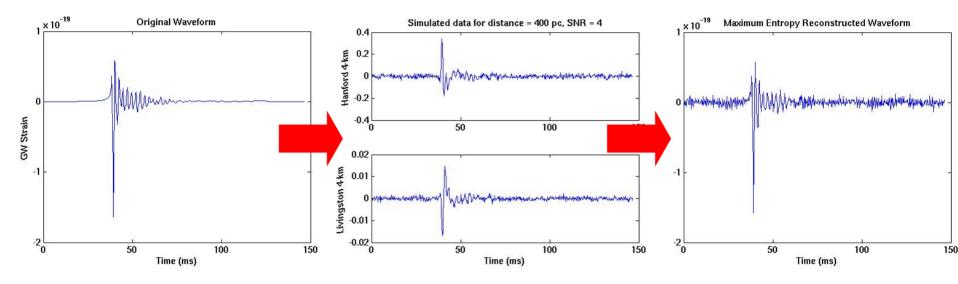
Maximum Entropy Cont.

- Choosing **m**
 - Pick a simple model where all elements $m_i = m$
 - Model m related to the variance of the signal which is unknown
 - Using Bayes' Theorem: $P(m|d) \propto P(d|m)P(m)$
 - Assuming no prior preference, the best m maximizes P(d|m)
 - Bayes again: $P(\mathbf{h}|\mathbf{d},m)P(\mathbf{d}|m) = P(\mathbf{d}|\mathbf{h},m)P(\mathbf{h}|m)$
 - Integrate over **h**: $P(\mathbf{d}|\mathbf{m}) = \int \mathbf{D}\mathbf{h} P(\mathbf{d}|\mathbf{h},\mathbf{m})P(\mathbf{h}|\mathbf{m})$ where

$$P(\mathbf{d} | \mathbf{h}, \mathbf{m}) = \frac{\exp(-\chi^2 / 2)}{\int D\mathbf{d} \exp(-\chi^2 / 2)} \qquad P(\mathbf{h} | \mathbf{m}) = \frac{\exp(\alpha S)}{\int D\mathbf{h} \exp(\alpha S)}$$

 Evaluate P(d|m) with m ranging over several orders of magnitude and pick the m for which it is highest

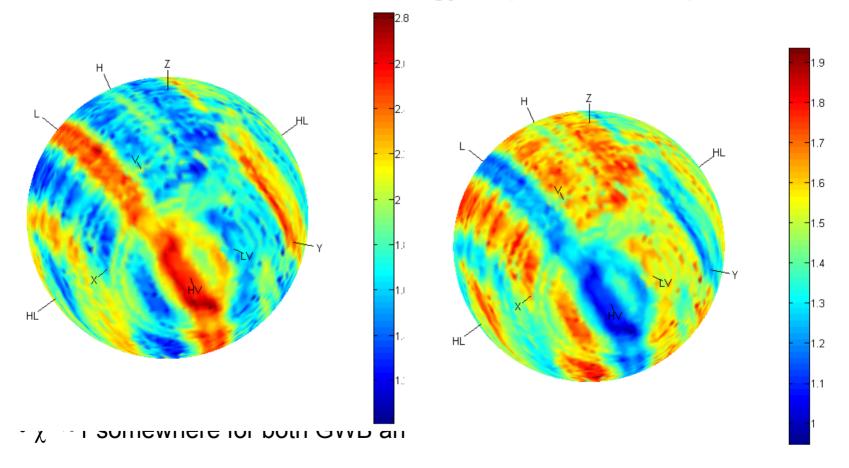
Maximum Entropy Performance, Strong Signal



 Maximum entropy recovers waveform with only a small amount of noise added

Sky Maps: Null Energy / DOF

GWB: Insert a Lazarus null energy map, Tot-Null map



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Summary

- Gravitational-wave bursts are an interesting class of GW signals
 - Probes of physics of supernovae, black-hole mergers, gammaray burst engines, …
- Coherent data analysis for GWBs using the global network of GW detectors is a potentially powerful tool for
 - detection
 - source localization
 - waveform extraction
 - consistency testing