



A Modelled Cross-Correlation Search for Gravitational Waves from Scorpius X-1

John T. Whelan john.whelan@astro.rit.edu

Center for Computational Relativity & Gravitation Rochester Institute of Technology

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Outline

- Searches for Gravitational Waves
 - Crash Course in Gravitational Wave Physics
 - Gravitational-Wave Observations & Detectors
 - Gravitational Waves from Low-Mass X-Ray Binaries
- Cross-Correlation Method
 - Application to Stochastic Background
 - Application to Quasiperiodic Gravitational-Wave Signals
 - Tuning Search by Choice of Data Segments to Correlate
- Application to LMXB Searches
 - Parameter Space Metric
 - Sensitivity Estimates
 - Summary



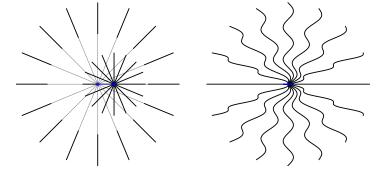
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Motivation



- In Newtonian gravity, force dep on distance btwn objects
- If massive object suddenly moved, grav field at a distance would change instantaneously
- In relativity, no signal can travel faster than light
 - \longrightarrow time-dep grav fields must propagate like light waves



Gravity as Geometry

Minkowski Spacetime:

$$ds^{2} = -c^{2}(dt)^{2} + (dx)^{2} + (dy)^{2} + (dz)^{2}$$

$$= \begin{pmatrix} dt \\ dx \\ dy \\ dz \end{pmatrix}^{\text{tr}} \begin{pmatrix} -c^{2} & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} dt \\ dx \\ dy \\ dz \end{pmatrix} = \eta_{\mu\nu} dx^{\mu} dx^{\nu}$$

General Spacetime:

$$ds^2 = egin{pmatrix} dx^0 \ dx^1 \ dx^2 \ dx^3 \end{pmatrix}^{
m tr} egin{pmatrix} g_{00} & g_{01} & g_{02} & g_{03} \ g_{10} & g_{11} & g_{12} & g_{13} \ g_{20} & g_{21} & g_{22} & g_{23} \ g_{30} & g_{31} & g_{32} & g_{33} \end{pmatrix} egin{pmatrix} dx^0 \ dx^1 \ dx^2 \ dx^3 \end{pmatrix} = g_{\mu\nu} dx^{\mu} dx^{\nu}$$



Gravitational Wave as Metric Perturbation

 For GW propagation & detection, work to 1st order in $h_{\mu\nu} \equiv$ difference btwn actual metric $g_{\mu\nu}$ & flat metric $\eta_{\mu\nu}$:

$$g_{\mu\nu}=\eta_{\mu\nu}+h_{\mu\nu}$$

 $(h_{\mu\nu}$ "small" in weak-field regime, e.g. for GW detection)

Convenient choice of gauge is transverse-traceless:

$$h_{0\mu} = h_{\mu 0} = 0$$
 $\eta^{\nu \lambda} \frac{\partial h_{\mu \nu}}{\partial x^{\lambda}} = 0$ $\eta^{\mu \nu} h_{\mu \nu} = \delta^{ij} h_{ij} = 0$

In this gauge:

- Test particles w/constant coörds are freely falling
- Vacuum Einstein eqns \Longrightarrow wave equation for $\{h_{ii}\}$:

$$\left(-rac{1}{c^2}rac{\partial^2}{\partial t^2}+
abla^2
ight) extbf{ extit{h}_{ij}}=0$$





Cravitational Wave Generation

- Generated by moving/oscillating mass distribution
- Lowest multipole is quadrupole

$$h_{\mu
u} = rac{2G}{c^4 d} P^{\mathsf{TT} \hat{k} \lambda \sigma}_{ \mu
u} \ddot{\mathcal{T}}_{\lambda \sigma} (t - d/c)$$

- Rotating neutron star w/non-axisymmetric perturbation gives sinusoidally-varying quadrupole moment
- Other sources: compact binary inspiral, bursts (supernova etc), stochastic backgrounds...

Gravitational Wave Polarization States

Far from source, GW looks like plane wave prop along k
TT conditions mean, in convenient basis,

$$\{k_i\} \equiv \mathbf{k} = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \qquad \{h_{ij}\} \equiv \mathbf{h} = \begin{pmatrix} h_+ & h_\times & 0 \\ h_\times & -h_+ & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

where $h_+\left(t-\frac{x^3}{c}\right)$ and $h_\times\left(t-\frac{x^3}{c}\right)$ are components in "plus" and "cross" polarization states

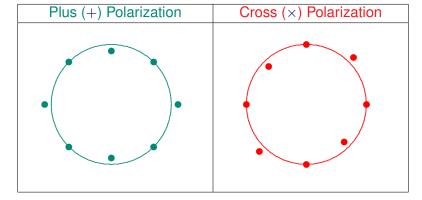
More generally

$$\overset{\leftrightarrow}{h} = \left[h_{+} \left(t - \frac{\hat{k} \cdot \vec{r}}{c} \right) \overset{\leftrightarrow}{e}_{+} + h_{\times} \left(t - \frac{\hat{k} \cdot \vec{r}}{c} \right) \overset{\leftrightarrow}{e}_{\times} \right]$$



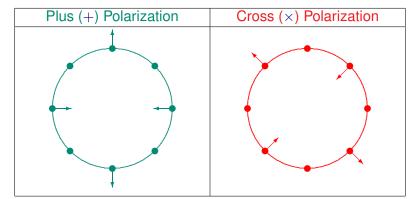


Fluctuating geom changes distances by particles in free-fall:





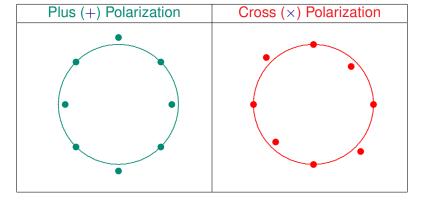
Fluctuating geom changes distances btwn particles in free-fall:







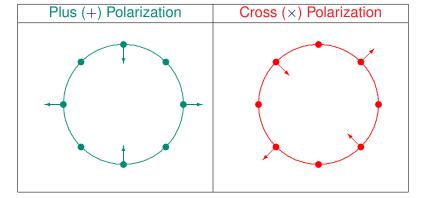
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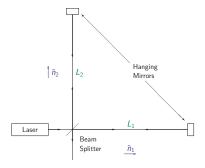
Plus (+) Polarization		
Cross (×) Polarization		





Measuring GWs w/Laser Interferometry

Interferometry: Measure GW-induced distance changes Measure small change in



$$L_{1}-L_{2} = \sqrt{g_{11}L_{0}^{2}} - \sqrt{g_{22}L_{0}^{2}}$$

$$= \sqrt{(1+h_{11})L_{0}^{2}} - \sqrt{(1+h_{22})L_{0}^{2}}$$

$$\approx L_{0}\frac{h_{11}-h_{22}}{2} \sim L_{0}h_{+}$$

More gen,

$$(L_1 - L_2)/L_0 = \overset{\leftrightarrow}{h}: \overset{\leftrightarrow}{d}$$
 with "response tensor"

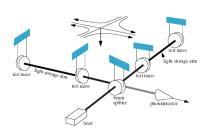
$$\stackrel{\leftrightarrow}{d} = \frac{\hat{n}_1 \otimes \hat{n}_1 - \hat{n}_2 \otimes \hat{n}_2}{2}$$

(also when $\hat{n}_1 \& \hat{n}_2$ not \perp)



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(also when $\hat{n}_1 \& \hat{n}_2$ not \perp)







LIGO Hanford (Wash.)



GEO-600 (Germany)



LIGO Livingston (La.)



Virgo (Italy)



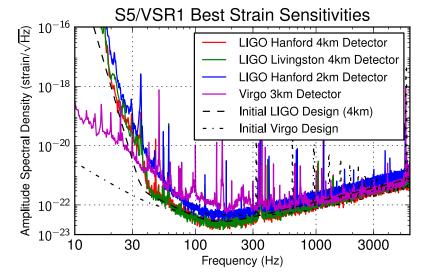
GW Observatory Network

- LSC detectors conducting science runs since 2002 LIGO Hanford (4km H1 & 2km H2)
 - LIGO Livingston (4km L1)

 - GEO-600 (600m G1)
- Virgo (3km V1) started science runs in 2007
- Recent long runs:
 - LIGO/GEO S5: Nov 2005-Sep 2007: LIGO @ design sens
 - Virgo VSR1: May-Sep 2007: Begin joint LSC-Virgo analysis
 - LIGO (H1 & L1) S6: Jul 2009-Oct 2010
 - Virgo VSR2 Jul 2009-Jan 2010 & VSR3 Aug-Oct 2010
 - Virgo VSR4 Jun-Sep 2011: joint run w/GEO-600
- LIGO & Virgo going offline 2010 & 2011 to begin upgrade to Advanced Detectors expect $\sim 10 \times$ sensitivity

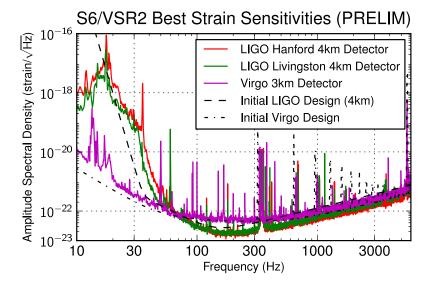








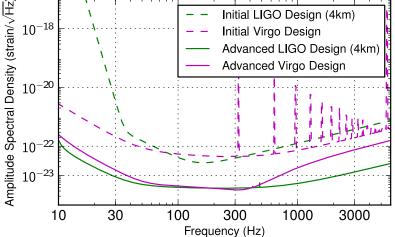








Initial & Advanced Design Strain Sensitivities









- LMXB: compact object (neutron star or black hole) in binary orbit w/companion star
- If NS, accretion from companion provides "hot spot"; rotating non-axisymmetric NS emits gravitational waves
- Bildsten ApJL 501, L89 (1998)
 suggested GW spindown may balance accretion spinup;
 GW strength can be estimated from X-ray flux
- Torque balance would give ≈ constant GW freq
- Signal at solar system modulated by binary orbit



Scorpius X-1

- 2nd brightest X-Ray source in the sky, after the Sun
- Favored model is $1.4M_{\odot}$ NS + $0.42M_{\odot}$ companion Steeghs & Casares *ApJ* **568**, 273 (2002)

Parameters (see LSC *PRD* **76**, 082001 (2007) for refs)

RA	α	16 ^h 19 ^m 55 ^s
dec	δ	-15°38′25″
orb period	Porb	$(68023.84 \pm 0.08)\mathrm{s}$
ref time	\widetilde{T}	$(731163327 \pm 299)\mathrm{s}$
proj orb radius	a_p	$(1.44 \pm 0.18)\mathrm{s}$



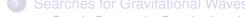
GW Searches for Sco X-1

- Fully coherent F-statistic search Jaranowski, Królak & Schutz PRD 58, 063001 (1998)
 - w/6 hours of LIGO S2 data LSC *PRD* **76**, 082001 (2007)
- Directed stochastic ("radiometer") search Ballmer *CQG* **23**, S179 (2006)
 - w/LIGO S4 data LSC *PRD* **76**, 082003 (2007)
- Sideband search Messenger & Woan CQG 24, S469 (2007)
- Modelled cross-correlation search

Dhurandhar, Krishnan, Mukhopadhyay & JTW PRD 77, 082001 (2008)



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Cross-Correlation Search for Stochastic Background

Noisy data from GW Detector:

$$x(t) = n(t) + h(t) = n(t) + \overset{\leftrightarrow}{h}(t) : \overset{\leftrightarrow}{d}$$

Correlate data btwn detectors (Fourier domain)

$$E[\tilde{x}_1^*(f)\tilde{x}_2(f')] = E[\tilde{h}_1^*(f)\tilde{h}_2(f')] = \overset{\leftrightarrow}{d}_1 : E[\overset{\leftrightarrow}{\tilde{h}}_1^*(f) \otimes \overset{\leftrightarrow}{\tilde{h}}_2(f')] : \overset{\leftrightarrow}{d}_2$$

For stochastic backgrounds

$$E[\tilde{h}_1^*(f)\tilde{h}_2(f')] = \delta(f - f')\gamma_{12}(f)\frac{S_{gw}(f)}{2}$$

 $S_{gw}(f)$ encodes spectrum; $\gamma_{12}(f)$ encodes geometry





Optimally filtered cross-correlation statistic

$$Y = \int df \, \tilde{x}_1^*(f) \, Q(f) \, \tilde{x}_2(f)$$

 Filter encodes expected spectrum & spatial distribution (isotropic, pointlike, spherical harmonics ...)

$$Q(f) \propto \frac{\gamma_{12}^*(f)S_{gw}^{exp}(f)}{S_{n1}(f)S_{n2}(f)}$$

 "Radiometer" search for ptlike srcs incl targeting Sco X-1: known sky location, unknown frequency Ballmer, CQG 23, S179 (2006); LSC, PRD 76, 082003 (2007)



Gravitational Waves from Quasiperiodic Sources

- Sco X-1 is Low-Mass X-Ray Binary: accreting neutron star in orbit w/companion
- Rotating NS w/deformation emits nearly sinusoidal signal

$$\stackrel{\smile}{h}(t) = h_0 \left[\underbrace{\mathcal{A}_+ \cos \Phi(\tau(t))}_{e} \stackrel{\longleftrightarrow}{e}_+ + \underbrace{\mathcal{A}_\times \sin \Phi(\tau(t))}_{e} \stackrel{\longleftrightarrow}{e}_\times \right]$$

- $A_+ = \frac{1 + \cos^2 \iota}{2}$; $A_\times = \cos \iota$
- $\Phi(\tau)$: phase evolution in rest frame;
- $\tau(t)$: Doppler mod from detector motion (& binary orbit)
- Features of signal model missing from stoch search:
 - Doppler shift @ each detector: correlations peaked @ different freqs
 - Long-term coherence: can correlate data @ different times



Doppler Modulation in Cross-Correlation Searches

- Max Doppler shift from Earth's rotation: $\frac{|\vec{v}_{\oplus rot}|}{2} \lesssim 1.5 \times 10^{-6}$ Doppler shift at 2000 Hz is ≤ 0.003 Hz.
- Max Doppler shift from Earth's orbit: $\frac{|\vec{v}_{\oplus \text{orb}}|}{2} \le 1.0 \times 10^{-4}$ Doppler shift at 2000 Hz is $\lesssim 0.2$ Hz.
- Stochastic searches use FTs of e.g., 120 s duration, so

$$\delta f \approx 0.0083 \,\mathrm{Hz}$$

Cross-correlation between detectors uses same freq bin

Stochastic search combines fine bins into coarse bins of

$$\Delta f = 0.25 \,\mathrm{Hz}$$

Cross-corr power collected in single bin for most freqs

 Correlating detectors at different times, or with longer FTs means including Doppler effects





Dhurandhar, Krishnan, Mukhopadhyay & JTW PRD 77, 082001 (2008)

- [BTW, other targets include SN1987A supernova remnant; see Chung, Melatos, Krishnan & JTW MNRAS 414, 2650 (2011)]
- Divide data into segments of length $T_{\rm sft}$ & take "short Fourier transform" (SFT) $\tilde{x}_I(f)$
- Label segments w/indices I, J, etc
 I & J can be same or different times or detectors
- Use CW signal model $(A_+ = \frac{1 + \cos^2 \iota}{2}; A_\times = \cos \iota)$

$$h(t) = h_0 \left[A_+ \cos \Phi(\tau(t)) F_+ + A_\times \sin \Phi(\tau(t)) F_\times \right]$$

to determine expected cross-correlation btwn SFTs I & J

$$E\left[\tilde{x}_{I}^{*}(f_{k_{I}})\,\tilde{x}_{J}(f_{k_{J}})\right] = \tilde{h}_{I}^{*}(f_{k_{I}})\,\tilde{h}_{J}(f_{k_{J}})$$

$$= h_{0}^{2}\,\tilde{\mathcal{G}}_{IJ}\,\delta_{T_{\text{sft}}}(f_{k_{I}} - f_{I})\,\delta_{T_{\text{sft}}}(f_{k_{J}} - f_{J})$$





Expected Cross-Correlation & Optimal Statistic

Cross-correlation of signal w/intrinsic frequency f₀:

$$E\left[\tilde{x}_{I}^{*}(f_{k_{I}})\,\tilde{x}(f_{k_{J}})\right] = \tilde{h}_{I}^{*}(f_{k_{I}})\,\tilde{h}(f_{k_{J}})$$

$$= h_{0}^{2}\,\tilde{\mathcal{G}}_{IJ}\,\delta_{T_{\text{sft}}}(f_{k_{I}} - f_{I})\,\delta_{T_{\text{sft}}}(f_{k_{J}} - f_{J})$$

- $\delta_{T_{\rm sft}}(f-f')=\int_{-T_{\rm sft}/2}^{T_{\rm sft}/2}e^{i2\pi(f-f')t}\,dt$ so $\delta_{T_{\rm sft}}(0)=T_{\rm sft}$
- f_l is signal freq @ time T_l Doppler shifted for detector l
- Label SFTs by I, J, ... and pairs by α , β , ...
- Construct $\mathcal{Y}_{IJ} = \frac{\tilde{x}_I^*(f_{\tilde{k}_I})\tilde{x}_J(f_{\tilde{k}_J})}{(T_{\mathrm{stt}})^2}$ (where $f_{\tilde{k}_I} \approx f_I$) so that

$$E[\mathcal{Y}_{\alpha}] \approx h_0^2 \tilde{\mathcal{G}}_{\alpha}$$
 $Var[\mathcal{Y}_{IJ}] \approx \sigma_{IJ}^2 = S_I(f_0) S_J(f_0) / 4(T_{sft})^2$

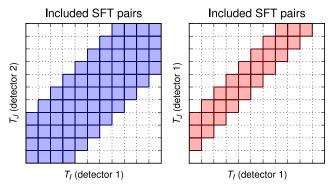
• Optimally combine into $\rho = \sum_{\alpha} (u_{\alpha} \mathcal{Y}_{\alpha} + u_{\alpha}^{*} \mathcal{Y}_{\alpha}^{*})$ $w/u_{\alpha} \propto \tilde{\mathcal{G}}_{\alpha}^{*}/\sigma_{\alpha}^{2}$ so $E\left[\rho\right] = h_{0}^{2}\sqrt{2\sum_{\alpha}|\tilde{\mathcal{G}}_{\alpha}|^{2}/\sigma_{\alpha}^{2}}$ & $Var[\rho] = 1$





Tuning the Cross-Correlation Search

- Computational considerations limit coherent integration time
- Can make tunable semi-coherent search by restricting which SFT pairs α are included in $\rho = \sum_{\alpha} (u_{\alpha} \mathcal{Y}_{\alpha} + u_{\alpha}^* \mathcal{Y}_{\alpha}^*)$
- E.g., only include pairs where $|T_I T_J| \equiv |T_{\alpha}| \leq T_{\text{max}}$





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Metric for Cross-Correlation Search

- Consider dependence of ρ on parameters $\lambda \equiv \{\lambda_i\}$
- Parameter space metric $g_{ij} = -rac{1}{2} rac{E[
 ho_{,ij}]|_{m{\lambda}=m{\lambda}_{ ext{true}}}}{E[
 ho^{ ext{true}}]}$ from

$$\frac{E[\rho] - E[\rho^{\text{true}}]}{E[\rho^{\text{true}}]} = -g_{ij}(\Delta \lambda^i)(\Delta \lambda^j) + \mathcal{O}([\Delta \lambda]^3)$$

Assume dominant contribution to E[ρ, ij] is from variation of ΔΦ_{IJ} = Φ_I − Φ_J; get phase metric

$$g_{ij} = \frac{1}{2} \frac{\sum_{\alpha} \Delta \Phi_{\alpha,i} \Delta \Phi_{\alpha,j} |\tilde{\mathcal{G}}_{\alpha}|^2 / \sigma_{\alpha}^2}{\sum_{\beta} |\tilde{\mathcal{G}}_{\beta}|^2 / \sigma_{\beta}^2} \equiv \frac{1}{2} \left\langle \Delta \Phi_{\alpha,i} \Delta \Phi_{\alpha,j} \right\rangle_{\alpha}$$

- Note $\langle \ \rangle_{\alpha}$ is average over pairs weighted by $|\tilde{\mathcal{G}}_{\alpha}|^2/\sigma_{\alpha}^2$
- If you ignore that weighting factor you get back usual metric

$$\langle \Phi_{I,i} \Phi_{I,j} \rangle_I - \langle \Phi_{I,i} \rangle_I \langle \Phi_{J,j} \rangle_J$$



Signal Phase for LMXB

• Assuming constant intrinsic freq f_0 , phase is

$$\Phi_{I} = \Phi_{0} + 2\pi f_{0} \left(T_{I} - (\vec{r}_{det} - \vec{r}_{orb}) \cdot \hat{k}/c \right)$$

$$= \Phi_{0} + 2\pi f_{0} \left\{ T_{I} - d_{I} + a_{p} \cos \left[2\pi (T_{I} - \widetilde{T})/P_{orb} \right] \right\}$$

Phase difference between SFTs is

$$\Delta \Phi_{\alpha} = 2\pi f_0 \left\{ T_{\alpha} - d_{\alpha} - a_{p} \sin[\pi T_{\alpha}/P_{\text{orb}}] \sin[2\pi (T_{\alpha}^{\text{av}} - \widetilde{T})/P_{\text{orb}}] \right\}$$

- $d_{IJ} = d_I d_J$ is proj dist btwn sites, where $d_I = \vec{r}_{det} \cdot \hat{k}/c$
- a_p , P_{orb} & \widetilde{T} are binary orbital params
- $T_{IJ} = T_I T_J \equiv T_{\alpha}$ is time offset btwn SFTs; T_{α}^{av} is avg time
- For each detector pair, avg over pairs is avg over T_{α} & T_{α}^{av}



Approximate Phase Metric for LMXB

$$\Delta \Phi_{\alpha} = 2\pi f_0 \left\{ T_{\alpha} - d_{\alpha} - a_p \sin[\pi T_{\alpha}/P_{\text{orb}}] \sin[2\pi (T_{\alpha}^{\text{av}} - \widetilde{T})/P_{\text{orb}}] \right\}$$

- Assume average over T_a^{av} evenly samples orbital phase
- Metric in $\{f_0, a_p, T\}$ space is

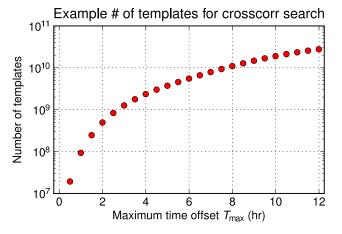
$$\mathbf{g} = \begin{pmatrix} 2\pi^{2} & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \langle (\mathbf{T}_{\alpha} - \mathbf{d}_{\alpha})^{2} \rangle_{\mathbf{T}_{\alpha}} \\ + \begin{pmatrix} \pi^{2} a_{p}^{2} & \pi^{2} f_{0} a_{p} & 0 \\ \pi^{2} f_{0} a_{p} & \pi^{2} f_{0}^{2} & 0 \\ 0 & 0 & 4\pi^{4} f_{0}^{2} a_{p}^{2} / P_{\text{orb}}^{2} \end{pmatrix} \langle \sin^{2}[\pi \mathbf{T}_{\alpha} / P_{\text{orb}}] \rangle_{\mathbf{T}_{\alpha}}$$

• Since $\langle (T_{\alpha} - d_{\alpha})^2 \rangle_{T_{\alpha}} \approx \langle T_{\alpha}^2 \rangle_{T_{\alpha}} \gg a_p^2 \langle \sin^2[\pi T_{\alpha}/P_{\text{orb}}] \rangle_{T_{\alpha}}$ (recall $a_p \approx 1.4 \,\mathrm{s}$), metric approximately diagonal





Ballpark Estimate of Template Count

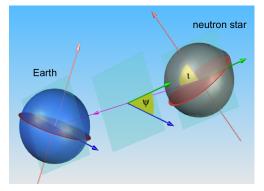


For illustrative purposes, to show dependence on T_{max} ; Don't read too much into absolute numbers



Sensitivity Estimates

- Sensitivity of search is $h_0 = \left(\frac{S^2}{\sum_{\alpha} |\tilde{\mathcal{G}}_{\alpha}|^2/\sigma_{\alpha}^2}\right)^2$
- $\tilde{\mathcal{G}}_{\alpha}$ depends on (unknown) spin orientation angles ι & ψ ; standard approach is to average value of $\tilde{\mathcal{G}}_{\alpha}$ over $\cos\iota$ & ψ





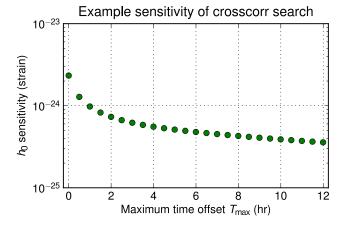
• Sensitivity of search is $h_0 = \left(\frac{S^2}{\sum_{\perp} |\tilde{\mathcal{G}}_{\alpha}|^2/\sigma_{\alpha}^2}\right)^2$

- $\tilde{\mathcal{G}}_{\alpha}$ depends on (unknown) spin orientation angles ι & ψ ; standard approach is to average value of $\tilde{\mathcal{G}}_{\alpha}$ over $\cos \iota$ & ψ
- ψ effect small after average over sidereal time ι effect means actually $E\left[\rho\right] \approx h_0^2 \frac{\mathcal{A}_+^2 + \mathcal{A}_\times^2}{2} \sqrt{2\sum_\alpha |\tilde{\mathcal{G}}_\alpha|^2/\sigma_\alpha^2}$
 - (recall $A_+ = \frac{1 + \cos^2 \iota}{2} \& A_\times = \cos \iota$)
- Net effect is to change statistical factor S; for 10% false-alarm & -dismissal,
 h₀ sensitivity is a factor of 1.4 worse





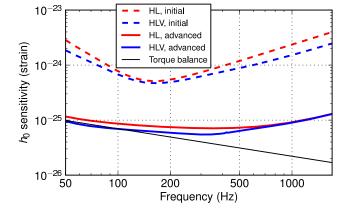
Dependence of Sensitivity on T_{max}



For illustrative purposes, to show dependence on T_{max} ; note $T_{\text{max}} = 0$ measurement \sim stochastic radiometer







Assumes 10% false-alarm &-dismissal, 1yr @ design, $T_{\text{max}} = 6 \text{ hr}$



- Cross-correlation method adapted for CW signals
- Inclusion of signal model & Doppler effects allows correlation of non-simultaneous data
- Promising target is the low-mass X-ray binary Scorpius X-1
- For Sco X-1, must search over freq & orbital params
- Advanced detector era sensitivity should reach torque balance prediction



Tuning the Cross-Correlation Search

- Computational considerations limit coherent time, i.e., possible time lag between correlated segments
- Detectable signal

$$h_0^{\text{th}} \propto \left(\sum_{IJ} |\tilde{\mathcal{G}}_{IJ}|^2\right)^{-1/4} \sqrt{\frac{S_n}{T_{\text{sft}}}} \propto N_{\text{pairs}}^{-1/4} T_{\text{sft}}^{-1/2}$$

 $(T_{\rm sft}$ is duration of fourier transformed data segment)

• If all data used, $N_{\rm pairs} \sim N_{\rm sft}^2$, so

$$h_0 \propto (N_{\rm sft} T_{\rm sft})^{-1/2}$$

like coherent search of duration $N_{sft}T_{sft}$

ullet If only simultaneous SFTs correlated, $N_{
m pairs} \sim N_{
m sft}$, so

$$h_0 \propto N_{\rm sft}^{-1/4} T_{\rm sft}^{-1/2}$$

like semi-coherent search w/ $N_{\rm sft}$ coherent segs of $T_{\rm sft}$ each

Can "tune" sensitivity vs comp time by choosing SFT pairs