



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

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Outline

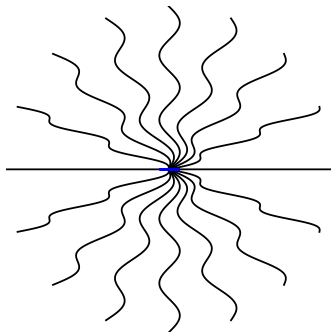
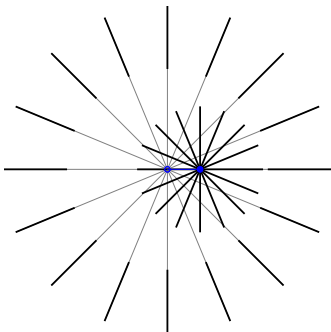
- 1 **Searches for Gravitational Waves**
 - Crash Course in Gravitational Wave Physics
 - Gravitational-Wave Observations & Detectors
 - Gravitational Waves from Low-Mass X-Ray Binaries
- 2 **Cross-Correlation Method**
 - Application to Stochastic Background
 - Application to Quasiperiodic Gravitational-Wave Signals
 - Tuning Search by Choice of Data Segments to Correlate
- 3 **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
 → 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:

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

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**:

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

In this gauge:

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

$$\left(-\frac{1}{c^2} \frac{\partial^2}{\partial t^2} + \nabla^2 \right) h_{ij} = 0$$



Gravitational Wave Generation

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

$$h_{\mu\nu} = \frac{2G}{c^4 d} P^{\text{TT}\hat{k}}_{\mu\nu} \ddot{t}_{\lambda\sigma}(t - d/c)$$

- 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 \hat{k}
TT conditions mean, in convenient basis,

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

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

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



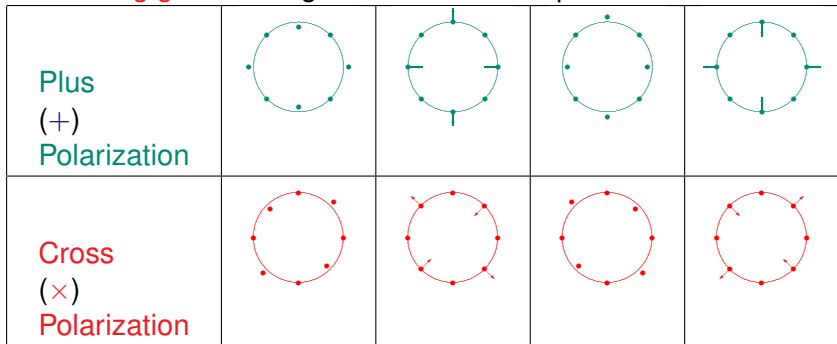
Effects of Gravitational Wave

Fluctuating geom changes distances btwn particles in free-fall:

Plus (+) Polarization	Cross (\times) Polarization

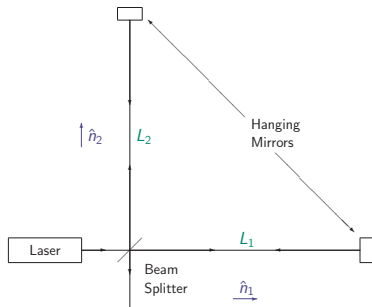
Effects of Gravitational Wave

Fluctuating geom changes distances btwn particles in free-fall:



Measuring GWs w/Laser Interferometry

Interferometry: Measure GW-induced distance changes



- Measure small change in

$$\begin{aligned}
 L_1 - L_2 &= \sqrt{g_{11}}L_0^2 - \sqrt{g_{22}}L_0^2 \\
 &= \sqrt{(1 + h_{11})}L_0^2 - \sqrt{(1 + h_{22})}L_0^2 \\
 &\approx L_0 \frac{h_{11} - h_{22}}{2} \sim L_0 h_+
 \end{aligned}$$

- More gen,

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

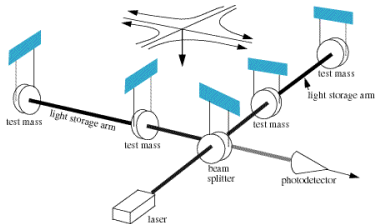
with "response tensor"

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

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

Measuring GWs w/Laser Interferometry

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- More gen,

$$(L_1 - L_2)/L_0 = \vec{h} : \vec{d}$$

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

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

Rogues' Gallery of Ground-Based Interferometers



LIGO Hanford (Wash.)



LIGO Livingston (La.)



GEO-600 (Germany)



Virgo (Italy)

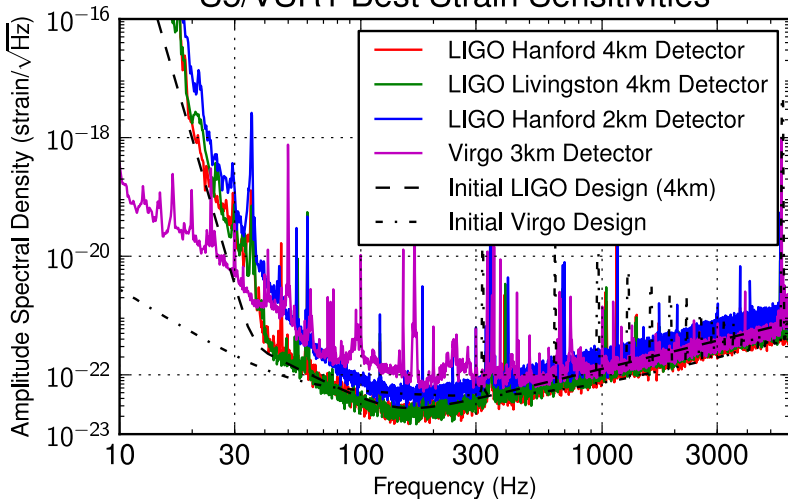


GW Observatory Network

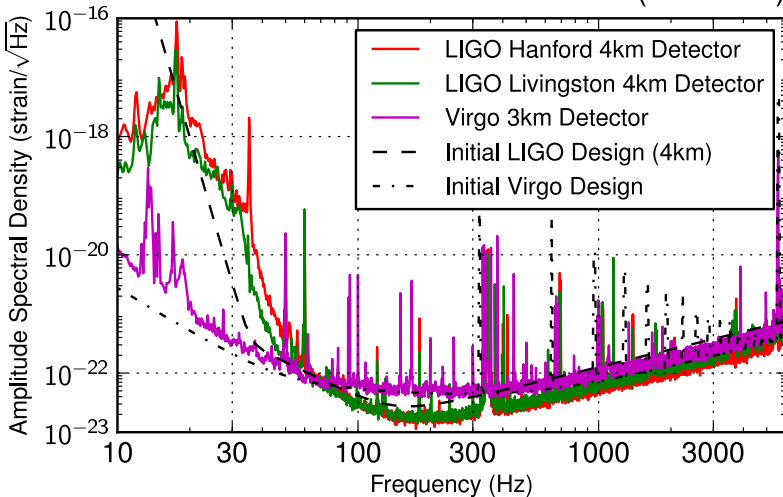
- LSC detectors conducting science runs since 2002
 - LIGO Hanford (4km H1 & 2km H2)
 - LIGO Livingston (4km L1)
 - GEO-600 (600m G1)
- Virgo (3km V1) started science runs in 2007
- Recent long runs:
 - LIGO/GEO S5: Nov 2005-Sep 2007: LIGO @ design sens
 - Virgo VSR1: May-Sep 2007: Begin joint LSC-Virgo 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



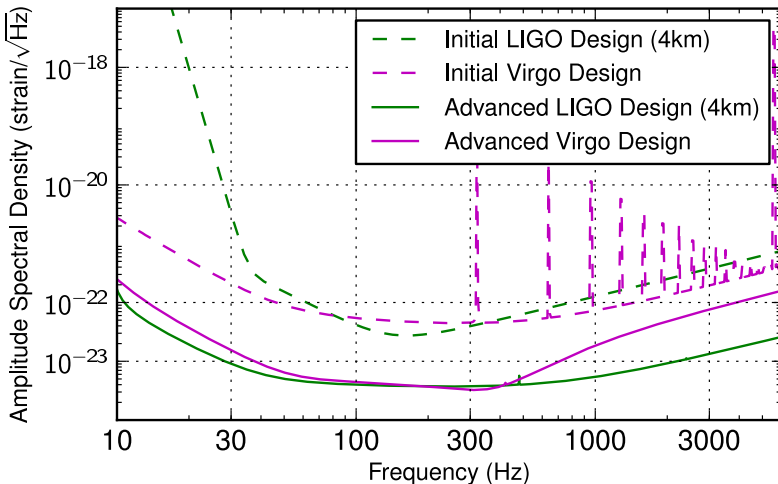
S5/VSR1 Best Strain Sensivities



S6/VSR2 Best Strain Sensivities (PRELIM)



Initial & Advanced Design Strain Sensivities



Gravitational Waves from Low-Mass X-Ray Binaries



- 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 \approx 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
Steehls & Casares *ApJ* **568**, 273 (2002)

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

RA	α	$16^{\text{h}}19^{\text{m}}55^{\text{s}}$
dec	δ	$-15^{\circ}38'25''$
orb period	P_{orb}	$(68023.84 \pm 0.08) \text{ s}$
ref time	\tilde{T}	$(731163327 \pm 299) \text{ s}$
proj orb radius	a_p	$(1.44 \pm 0.18) \text{ s}$



GW Searches for Sco X-1

- Fully coherent \mathcal{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:

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

- Correlate data btwn detectors (Fourier domain)

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

- For stochastic backgrounds

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

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



Detection Statistic

- 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 . . .)

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

- “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**

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

- $\mathcal{A}_+ = \frac{1+\cos^2\iota}{2}$; $\mathcal{A}_\times = \cos\iota$
- $\Phi(\tau)$: 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: $\frac{|\vec{v}_{\oplus\text{rot}}|}{c} \lesssim 1.5 \times 10^{-6}$
Doppler shift at 2000 Hz is $\lesssim 0.003$ Hz.
- Max Doppler shift from Earth's orbit: $\frac{|\vec{v}_{\oplus\text{orb}}|}{c} \lesssim 1.0 \times 10^{-4}$
Doppler shift at 2000 Hz is $\lesssim 0.2$ Hz.
- Stochastic searches use FTs of e.g., 120 s duration, so

$$\delta f \approx 0.0083 \text{ Hz}$$

Cross-correlation between detectors uses same freq bin

- Stochastic search combines fine bins into coarse bins of

$$\Delta f = 0.25 \text{ Hz}$$

Cross-corr power collected in single bin for most freqs

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

Basics of Cross-Correlation Method

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_{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 ($\mathcal{A}_+ = \frac{1+\cos^2\iota}{2}$; $\mathcal{A}_\times = \cos\iota$)

$$h(t) = h_0 [\mathcal{A}_+ \cos \Phi(\tau(t)) F_+ + \mathcal{A}_\times \sin \Phi(\tau(t)) F_\times]$$

to determine expected cross-correlation btwn SFTs I & J

$$\begin{aligned} E [\tilde{x}_I^*(f_{k_I}) \tilde{x}_J(f_{k_J})] &= \tilde{h}_I^*(f_{k_I}) \tilde{h}_J(f_{k_J}) \\ &= h_0^2 \tilde{\mathcal{G}}_{IJ} \delta_{T_{\text{sft}}}(f_{k_I} - f_I) \delta_{T_{\text{sft}}}(f_{k_J} - f_J) \end{aligned}$$



Expected Cross-Correlation & Optimal Statistic

- **Cross-correlation** of signal w/intrinsic frequency f_0 :

$$\begin{aligned} E [\tilde{x}_I^*(f_{k_I}) \tilde{x}(f_{k_J})] &= \tilde{h}_I^*(f_{k_I}) \tilde{h}(f_{k_J}) \\ &= h_0^2 \tilde{G}_{IJ} \delta_{T_{\text{sft}}}(f_{k_I} - f_I) \delta_{T_{\text{sft}}}(f_{k_J} - f_J) \end{aligned}$$

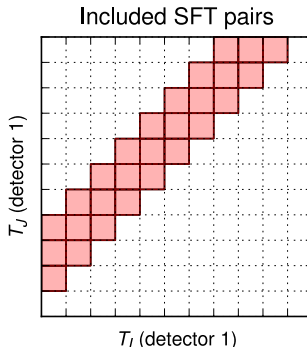
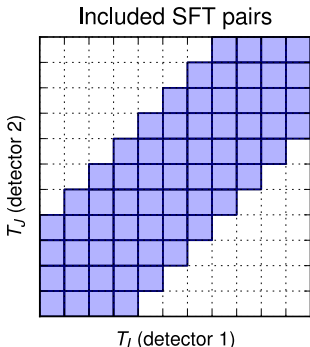
- $\delta_{T_{\text{sft}}}(f - f') = \int_{-T_{\text{sft}}/2}^{T_{\text{sft}}/2} e^{i2\pi(f-f')t} dt$ so $\delta_{T_{\text{sft}}}(0) = T_{\text{sft}}$
- f_I is signal freq @ time T_I **Doppler shifted** for detector I
- Label **SFTs** by I, J, \dots and **pairs** by α, β, \dots
- Construct $\mathcal{Y}_{IJ}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

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

- Optimally combine into $\rho = \frac{\sum_\alpha (u_\alpha \mathcal{Y}_\alpha + u_\alpha^* \mathcal{Y}_\alpha^*)}{\sqrt{2 \sum_\alpha |G_\alpha|^2 / \sigma_\alpha^2}}$
 w/ $u_\alpha \propto \tilde{G}_\alpha^* / \sigma_\alpha^2$ so $E[\rho] = h_0^2 \sqrt{2 \sum_\alpha |\tilde{G}_\alpha|^2 / \sigma_\alpha^2}$ & $\text{Var}[\rho] = 1$

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 $|T_I - T_J| \equiv |T_{\alpha}| \leq T_{\max}$





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Metric for Cross-Correlation Search

- Consider dependence of ρ on parameters $\lambda \equiv \{\lambda_i\}$
- Parameter space metric $g_{ij} = -\frac{1}{2} \frac{E[\rho, ij]_{\lambda=\lambda_{\text{true}}}}{E[\rho^{\text{true}}]}$ 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 $E[\rho, ij]$ is from variation of $\Delta\Phi_{IJ} = \Phi_I - \Phi_J$; get phase metric

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

- 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

$$\begin{aligned}\Phi_I &= \Phi_0 + 2\pi f_0 \left(T_I - (\vec{r}_{\text{det}} - \vec{r}_{\text{orb}}) \cdot \hat{k} / c \right) \\ &= \Phi_0 + 2\pi f_0 \left\{ T_I - d_I + a_p \cos \left[2\pi (T_I - \tilde{T}) / P_{\text{orb}} \right] \right\}\end{aligned}$$

- Phase difference between SFTs is

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

- $d_{IJ} = d_I - d_J$ is proj dist btwn sites, where $d_I = \vec{r}_{\text{det}} \cdot \hat{k} / c$
- a_p , P_{orb} & \tilde{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

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

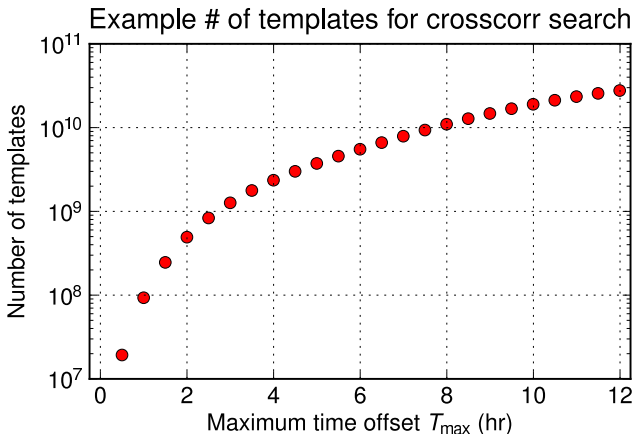
- Assume average over T_α^{av} evenly samples orbital phase
- Metric in $\{f_0, a_p, \tilde{T}\}$ space is

$$\mathbf{g} = \begin{pmatrix} 2\pi^2 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \langle (T_\alpha - d_\alpha)^2 \rangle_{T_\alpha} + \begin{pmatrix} \pi^2 a_p^2 & \pi^2 f_0 a_p & 0 \\ \pi^2 f_0 a_p & \pi^2 f_0^2 & 0 \\ 0 & 0 & 4\pi^4 f_0^2 a_p^2 / P_{\text{orb}}^2 \end{pmatrix} \langle \sin^2[\pi T_\alpha / P_{\text{orb}}] \rangle_{T_\alpha}$$

- 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 $a_p \approx 1.4$ s), metric **approximately diagonal**



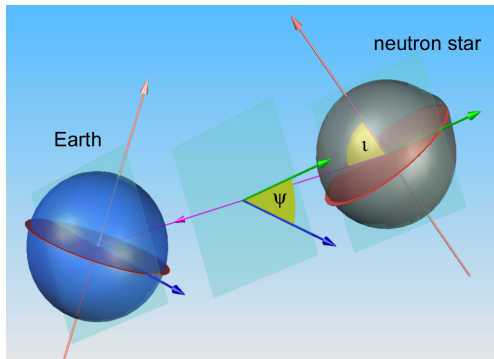
Ballpark Estimate of Template Count



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

Sensitivity Estimates

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

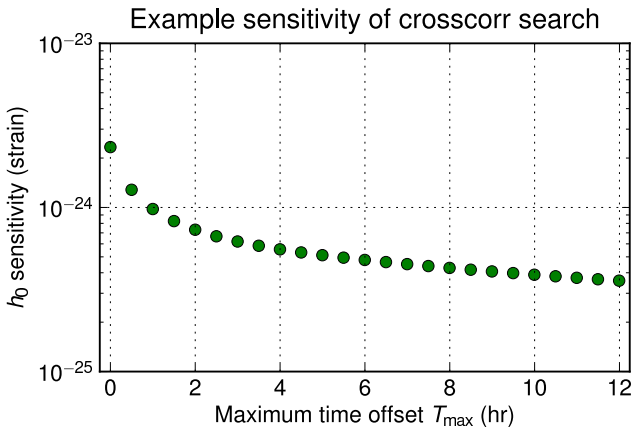




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- \tilde{G}_{α} depends on (unknown) spin orientation angles ι & ψ ;
standard approach is to average value of \tilde{G}_{α} over $\cos \iota$ & ψ
- ψ effect small after average over sidereal time
 ι effect means actually $E[\rho] \approx h_0^2 \frac{\mathcal{A}_+^2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

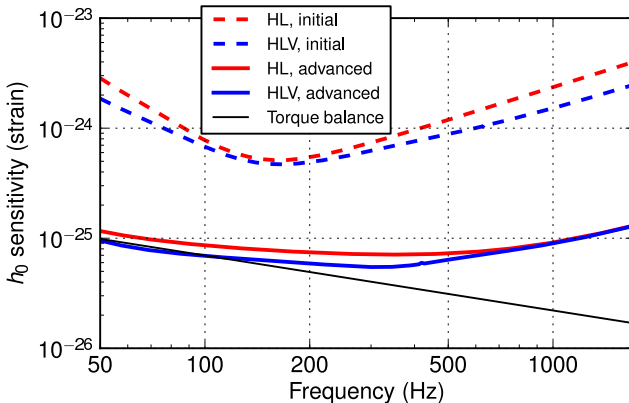
Dependence of Sensitivity on T_{\max}



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



Preliminary Sensitivity Estimates



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



Summary

- 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

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

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

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

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

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

- If only simultaneous SFTs correlated, $N_{\text{pairs}} \sim N_{\text{sft}}$, so

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

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

- Can “tune” sensitivity vs comp time by choosing SFT pairs