Searches for continuous gravitational waves



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- PhD in Rome (Italy) ~ 20 years ago.
- Post doc in Potsdam
- Scientist, Faculty at UWM, Milwaukee (USA)
- Group Leader @ AEI, Max Planck Inst. for gravitational Physics (Germany): www.aei.mpg.de
 - Largest institute devoted to General Relativity and GW detection in the world.
- Have a family incl. 2 kids and 3 cats and other interests other than physics and science



www.aei.mpg.de/24934/04_Continuous_Waves



RECAP: signal from an isolated NS Nearly perfectly monochromatic signal at the source (there is a small spindown). Emitted by compact object as they rotate when they have a non-zero ellipticity ε Ellipticity values are highly uncertain and may reach values as high as 10⁻⁴. **Bumpy Neutron Star** $f_{gw} = 2 f_{rot}$ and the GW amplitude at the detector at a distance d from source is : $h_{0} = \frac{4\pi^{2}G}{c^{4}} \frac{I_{zz}\varepsilon f_{gw}^{2}}{D}$ $\varepsilon = \frac{|I_{xx} - I_{yy}|}{|I_{xx} - I_{yy}|}$

Searching for a CW signal

• A CW waveform is typically defined by a=(f, fdot, fddot, ..., α , δ , cos ι , ψ , ϕ_0 , h₀)

Searching for a signal like this means



Result of a search

- Result This is detection statistic, a score, that
 tells us how likely it is that there is a signal
 like the one we are looking for.
- When the data contains noise, the detection statistic value is a realization of a random variable
- Based on the value of the random variable we can decide whether the data contains a signal or not







The trials factor

- A CW waveform is typically defined by $a=(f, fdot, fddot, ..., \alpha, \delta, \cos \iota, \psi, \phi_0, h_0)$
- In many instances we look for signals with unknown parameters → template banks
- We get many values of the detection statistic, one per searched waveform
- If we're lucky we find one signal, so the bulk of our results are due to noise





This is the (concept of the) trials factor

As the number of search templates increases :

- the chances of an accidental high value of the detection statistic, increase
- If we want the same significance, the minimum detectable signal has to increase → we loose sensitivity





Upper limits

- Since the first operation of LIGO and Virgo searches for CW signals have been carried but no detection has been made so far
- Can these null results tell us anything ?

Upper limits

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- Can these null results tell us anything ?
 YES. They tells about what is not there.

GW amplitude upper limits and the loudest event



- None of these det stats is significant enough with respect to random fluctuations. In particular the highest (loudest) one, 2*f**, isn't.
- We pretend that the loudest is due to a signal and ask:
 - What is the smallest h_0 that would produce such $2\mathcal{F}^*$?

GW amplitude upper limits and populations

- The GW amplitude h_0 is one of the factors determining the strength of a signal at the detector $(2\mathcal{F}^*)$:
 - Frequency (sensitivity of the detector)
 - o Position in the sky
 - o Inclination angle, ι
 - Polarization
- When we measure a $2\mathcal{F}^*$ and want to determine the smallest h_0 that would produce it, we have to factor-in the effect of these other variables:
 - We imagine a population of sources
 - In a small frequency range where det sens is ~ constant
 - × All-sky
 - Uniformly distributed cos ι
 - Uniformly distributed pol angle
 - o At fixed h_0 we determine the corresponding distribution of $2\mathcal{F}$
 - o We find the h_0 such that a large fraction, say 90%, of the 2 \mathcal{F} values are larger than the measured 2 \mathcal{F}^*
 - o That is the 90% confidence GW amplitude upper limit

This is a frequentist upper limit

- We set up a population of sources
- We find the h₀ such that 90% of them (frequency of occurrence) would have yielded a value of the detection statistic higher than the highest one that we measured
- We call that 90%, our confidence

Bayesian upper limit

 In Bayesian theory one computes the posterior probability for a given signal, given the data:

 $p(a | \{x\}) \propto p(a) \cdot p(\{x\} | a)$

posterior prob on signal

prior

prob of data given signal

Bayesian upper limit

• We marginalize over the unknown parameters $\phi_0, \psi, \text{cos}\iota$

 $p(h_0 | \{x\}) \propto \iiint p(\{x\} | h_0, \varphi_0, \psi, \cos\iota) d\varphi_0 d\psi d\cos\iota$

integrate to the required total probability (confidence) level and read-off the h₀ upper limit value





Targeted searches

- We know of thousands of pulsars
- We know their positions, rotation frequency and spin down
- Obvious to start searching for continuous GWs from these objects
- Searches are fairly straightforward: need to search only for a single waveform. A coherent, highly sensitive search possible.

The spin-down limit GW amplitude

- Periods and period-evolution of pulsars are routinely measured
- In particular pulsars spin-down rates are known
- If all lost rotational energy goes in GWs, knowing the distance D, we can derive the corresponding GW amplitude:

$$h_{0} = \frac{4p^{2}G}{c^{4}} \frac{I_{zz}}{D} \frac{\mathcal{E}f_{gw}^{2}}{D}$$

$$h_{0}^{spindown} = \frac{1}{D} \sqrt{\frac{5GI}{2c^{3}} \frac{x|\dot{f}|}{f}} \qquad \text{with} \quad x \coloneqq \frac{E_{GW}}{E_{SPINDOWN}} = 1$$





Ellipticity upper limits, look at dots



Most constraining e UL is 1.3 x 10⁻⁸ for J0636+5129

 $h_{0} = \frac{4p^{2}G}{I_{zz}} \frac{I_{zz}}{e}f_{gw}$

- o 200pc
- ~ a few above spindown limit
 ~ 700 Hz
- @ > 300 Hz, the bulk below 10⁻⁶, well within maximum predicted values
- I_{zz} taken 10³⁸ kg m², but higher values are possible





Should we look further ? Yes !

- The large majority of the objects that we know of, are not detectable (spin-down limit)
- But: there might be a compact object that we do not observe
- That is close enough
- That is bumpy enough
- That it could be emitting at a detectable level

Blind All sky Searches



few thousand known pulsars

40,000 millisecond pulsars in our galaxy [Lorimer, Living Rev. Relativity, 11 2008]

O(10⁶ – 10⁷) undiscovered EM quiet NS within 5kpc [Narayan. *ApJ*, 1987]

Potential to discover off-axis pulsars or gravitars

S. Walsh, UWM, May 2017

All-sky surveys

Matched filtering

- Different waveforms
- Have to search explicitly over frequency, spindowns, sky positions





The resolution for long observations





Part of VLA, Socorro, New Mexico https://tau0.wordpress.com/category/space/

• like aperture synthesis for radio telescopes



Sir M.Ryle, Nobel Laureate 1974

The resolution for long impinging signal telescope #7 telescope #7 telescope #4 te



• like aperture synthesis for radio telescopes

 the baseline in this case is the diameter of the Earth's orbit around the Sun, hence yielding resolutions
 4 arcsec (@100Hz)

km
The problem of searching for unknown CW sources

- Most sensitive method (coherent) :
 - The so-called *F*-statistic : standard coherent matched filtering, which is a *maximum-likelihood detection* method (PRD 58, 063001, 1998).
 - \circ Post-analysis ρ^2 (signal-to-noise ratio squared) increases with observation time, but the number of resolvable waveforms grows much faster
 - Already with a few months observing time the computational burden would be unmanageable
- Resort to hierarchical/semi-coherent search strategies, alternating coherent and non-coherent detection techniques.



Semi-coherent search methods



Semi-coherent methods

$$\mathrm{SNR} \propto rac{h_o}{\sqrt{S_n}} \mathrm{T_{coh}}^{1/2} \mathrm{N_{seg}}^{1/4w}, \ _{w(\mathrm{N_{seg}}, p \mathrm{FA}) \mathrm{ range } [1, pprox 3.5]}$$

[Prix & Shaltev, PRD85, 2012]

Computationally limited

Two different types of surveys

• Broad, fast-turn around, robust

• More limited in breadth, deepest

Two different types of surveys in O1

- Broad, fast-turn around, robust
 - o 20-475 Hz
 - [-1,+1] x 10⁻⁸ Hz/s
 - o LVC, arXiv:1707.02667

More limited in breadth, most sensitive

- o 20-100 Hz
- [-2.6, 0.3] x 10⁻⁹ Hz/s
- o LVC, arXiv:1707.02669

Two different types of surveys in O1

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Things I am going to tell you about this search

Einstein@Home

The problem of instrumental artefacts

- Robust statistics
- Hierarchical follow-ups
- Clever vetoes

Results



- Public distributed computing project: people donate idle cycles of their machines to some scientific project.
 - Public get a screensaver and get to take part in research
 - We get their compute cycles
- Like SETI@home, but for GW data and EM data.
- APS has publicized this as part of World Year of Physics 2005 activities.
- Use infrastructure and help from SETI@home developers for the distributed computing parts (BOINC).
- Support for Windows, Mac OSX, Linux clients.







- Over 1.6 million hosts and 1 million participants have done work for E@H
- ~ 50 000 hosts (33 000 participants) active in the past 2 weeks
- > 5 Pflops sustained 24 x 7

einstein

Would be in the top-500 list





Einstein@Home

International Year of Astronomy 2009

Arecibo Power Spectrum

Please sign up your computers to Einstein@Home https://einsteinathome.org/

BOINC Information

User: Oliver Team: Albert-Einstein-Institut Hannover (# Project Credit: 330046.76 Project RAC: 1266.22 WU Completed: 15.80 % WU CPU Time: 00:20:45

Search Information

Ascension: 300.40 deg Declination: 25.10 deg DM: 498.40 pc/cm3 Orb. Radius: 0.183 ls Orb. Period: 1003 s Orb. Phase: 3.85 rad



Robust statistics

- Fstat tests signal hypothesis against Gaussian noise hypothesis.
- Its values can be increased due to noise (a disturbance) that looks more like a signal than Gaussian noise, e.g. a line in one of the detectors
- We develop a statistic that tests against noise that can be either Gaussian or line-dominated:
 - o Performance is comparable to Fstat in Gaussian noise
 - Is as good as or outperforms the Fstat +Fstat consistency veto in disturbed bands

Keitel, Prix, Papa, Leaci, Siddiqi, PRD89, 2014

 \bullet The new statistic is the odds ratio $\mathrm{O}_{\mathrm{SGL}}$:

$$\mathbf{F} = \frac{\mathbf{P}(\mathbf{H}_{s} | \mathbf{x})}{\mathbf{P}(\mathbf{H}_{g} | \mathbf{x})} \longrightarrow \mathbf{O}_{sgl} = \frac{\mathbf{P}(\mathbf{H}_{s} | \mathbf{x})}{\mathbf{P}(\mathbf{H}_{gl} | \mathbf{x})}$$

- H_S is the signal hypothesis : signal + gaussian noise
- H_{GL} is the noise hypothesis : $H_G \text{ or } H_L \rightarrow P(H_{GL}|x) = P(H_L|x) + P(H_G|x)$
- H_L is the line-noise hypothesis (defined as a signal in only one detector).



Performance in different noise conditions





Important, because of top lists...

 Remember that E@H returns top candidates from every WU (work unit)

Important to not fill this top-list with junk

- First step when we look at the results is to gather all the results in 50 mHz signal-frequency bands
- We see that robust statistics work pretty well :







Even these robust statistics are not perfect...

- However, still some bands (a few percent) remain highly disturbed, even just upon visual inspection.
 We typically exclude them from the analysis
- After doing so, we look at the results and check if there is something outstanding









What is a P-value ?

• It is the false alarm prob value associated to a detection statistic value, say $2\mathcal{F}^*$:

 $P(2F^*) = \int_{2F^*}^{\infty} p_0(x) dx$, p_0 being the noise pdf

• The detection stat $2\mathcal{F}^*$ is the loudest over N detection stat values (# templates in 50 mHz)

$$\mathsf{p}_{0}(2F^{*}) = \mathsf{Np}(\chi_{4}^{2}; 2F^{*}) \left[\int_{0}^{2F^{*}} \mathsf{d}(2F) \mathsf{p}(\chi_{4}^{2}; 2F) \right]^{\mathsf{N}-1}$$

* Typically we look at <2F>, with "<>" over N segments. In this case we change variable to N<2F>, so $\chi^2_4 \rightarrow \chi^2_{4N}$

The first O1 E@H search

(LVC, <u>arXiv:1707.02669</u>)

All-sky search

- 12 segments, each 210 hr20-100 Hz
- [-2.6, 0.3] x 10⁻⁹ Hz/s

• A few E@H-months

 In spite of having used a robust statistic and having removed the clearly disturbed bands, still many outliers







• Find 15 million candidates above threshold → disturbed data

we do a mild sub-threshold search (a virtue of necessity)

- Threshold at 5.5 means a few Gaussian noise candidates from each 50 mHz band
- In total we'd expect < 2000 candidates over 80 Hz, just due to noise accidentally exceeding the threshold
 - At this stage, Gaussian noise candidates would not be significant
 - With a series of follow-ups if one of them were a signal, we'd detect it

Same scheme as used in deep sub-threshold follow-up of S6 candidates

(M.A. Papa et al, "<u>Hierarchical follow-up of subthreshold candidates</u>...", Phys.Rev. D94 (2016) no.12, 122006)

- The significance of marginal signal-candidates is increased with increasingly sensitive searches over a smaller waveform parameter spaces
- At each stage we reject more and more noise and the accuracy in signal parameter estimation increases
- Each stage is a semi-coherent search





Resolution in the sky:
$$d(m_{sky}) = \frac{1}{f} \frac{\sqrt{m_{sky}}}{\pi \tau_{E}}$$
 with $\tau_{E} = 0.021s$

Three follow-up stages

SNR of signal increases with $\rm T_{\rm coh},$ exclude more noise at each stage

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Parameter uncertainty decreases after each stage




Clustering: a tricky business

- Want to identify over-densities around significant candidates
- Associate them to a single root cause, and possible signal
 - Remove them from pool of candidates
 - Look for next highest detection statistic value
 - o Identify over-densities of candidates around it
 - Associate them to the same root cause
 - o ...
- How far do we let the over-density extend ?
- How do we measure over-density ?



How densities are determined

A distance is introduced

$$\mathcal{R}_{i,k}^{\mathsf{F}} := \sqrt{\left[\frac{f_k - f_{\ell(i)}}{\delta f}\right]^2 + \left[\frac{\dot{f}_k - \dot{f}_{\ell(i)}}{\delta \dot{f}}\right]^2} \quad \forall \quad \kappa_k \in \chi_i, \qquad (2)$$

where, δf and $\delta \dot{f}$ are the frequency and spin-down grid spacings used in the search. Note that at fixed $\mathcal{R}_{i,k}^{\mathsf{F}}$, (2) is an ellipse in F-space centered at $(f_{\ell(i)}, \dot{f}_{\ell(i)})$ and with axes of half-length $\delta f \times \mathcal{R}_{i,k}^{\mathsf{F}}$ and $\delta \dot{f} \times \mathcal{R}_{i,k}^{\mathsf{F}}$.

 The cluster size is determined based on the measured distribution of the distances



Performance

- Tuning parameters need to be set, depending on what type of search is being carried out:
 - o Low threshold
 - High threshold
 - o On the specific search set-up and the data
- Requires some MC-ing to understand clustering properties of noise
- In the end, O1 search performance:

		AdCl Procedure	Old Procedure
High-significance	NR	65.9%	≤ 40.0%
$2\overline{\mathcal{F}}$ search	3	97.6%	95.1%
Sub-threshold	NR	90.5%	≤ 74.1%
$\hat{oldsymbol{eta}}_{S/GLtL}$ search	3	95.5%	> 95.0%













We are left with > 6000 candidates that are not consistent with Gaussian noise fluctuations, and we have increased the time baseline of the coherent segments up to the entire observation time



"A new veto for continuous GW searches" S. Zhu, M.A. Papa, S. Walsh, arxiv:1707:05268

- The survivors are not Gaussian fluctuations, these must be coherent disturbances
- Simple idea: long-lasting coherent disturbance is less likely to exhibit the astrophysical Doppler signature than a signal
- Let's filter for DM-off waveforms and compare with original results. If significance increases → candidate is disturbance

DM-off waveforms

- Switched off Doppler modulation
- Left amplitude modulation, so still maximizing over nuisance parameters
 - More flexibility in disturbance waveform
 - End up with same statistic as real search, which makes comparison simpler

Overlap between DM-off and astrophysical waveform families

- Simulate astrophysical waveform
- Run an F-stat search (fully coherent) with DM-on (standard search) and with DM-off waveform. ρ² is the measured SNR*.
- Compute mismatch: a^2

$$\mu = \frac{\rho_{\text{DM-on}}^2 - \rho_{\text{DM-off}}^2}{\rho_{\text{DM-on}}^2}$$

if overlap is small we expect $\rho^2_{\text{DM-off}} <<\!\!\rho^2_{\text{DM-on}}$

* E[2F] = ρ^2 + 4



How do we construct this veto?

- Now we know that the DM-off waveforms do not resemble very much the astrophysical ones → good
- This means that for a signal 2F_{DM-off} < 2F_{DM-on} and we hope that for disturbances the opposite is going to happen
 - Since 2F is the log likelihood, the ratio of two likelihoods would be the difference of 2F

Tuning based on veto being safe on signals

- Cannot pick the noiserejection because we do not know how to model the disturbances in the data
- We pick the thresholds (dashed red lines) to be safe and then see how much noise we reject



Simulations of fake signals in real noise.





Example of a stationary line in Hanford detector





* +1 from a fake-signal inserted in the data for validation purposes.

The 4 surviving candidates

ID	f [Hz]	α [rad]	$\delta \text{ [rad]}$	\dot{f} [Hz/s]	$2\overline{\mathcal{F}}$	$2\overline{\mathcal{F}}_{H1}$	$2\overline{\mathcal{F}}_{L1}$	$2\mathcal{F}_{\rm DM\text{-}off}$
1	58.970435900	1.87245	-0.51971	-1.081102×10^{-9}	81.4	48.5	33.4	55
2	62.081409292	4.98020	0.58542	-2.326246×10^{-9}	81.9	45.5	39.0	52
3	97.197674733	5.88374	-0.76773	2.28614×10^{-10}	86.5	55.0	31.8	58
4	99.220728369	2.842702	-0.469603	-2.498113×10^{-9}	80.2	41.4	45.8	55

- 4 months of O2 data (2nd science runs of Advanced LIGO) was available
- Used these for a fullycoherent search:

Parameter	Value		
$T_{ m coh}$	2160 hrs		
$T_{\rm ref}$	1168447494.5 GPS sec		
$N_{ m seg}$	1		
δf	$9.0 \times 10^{-8} \text{ Hz}$		
δf_c	$1.1 \times 10^{-13} \text{ Hz/s}$		
γ	1		
$m_{ m sky}$	4×10^{-7}		

O2 follow-up results

Candidate	Expected $2\overline{\mathcal{F}} \pm 1\sigma$	Loudest $2\overline{\mathcal{F}}$ recovered
1	85 ± 18	44
2	90 ± 19	52
3	84 ± 18	49
4	77 ± 17	47

Assuming Gaussian noise the expected value is 52±3

Conclusion: it is unlikely that any of these 4 candidates stems from a continuous GW signal.







We can exclude objects with ellipticities $\ge 10^{-5}$ within a distance of 100 pc of Earth at frequencies ≥ 60 Hz.





Recap

Basic concepts of signal detection

- × False alarm prob, p-values
- Trials factors and large parameter space searches
- × Upper limits, spin-down limit
- Broad (blind) surveys
 - x Einstein@Home
 - Illustration of recent results
 - Robust detection statistics
 - Multi-stage hierarchical approaches
 - × A new veto
 - Astrophysical reach



Take some time to read LIGO's observational results papers

Sign-up at einsteinathome.org !



https://einsteinathome.org/