Compact binary coalescence:

Bayesian model selection and parameter estimation

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Bayesian inference

Aim: use available data to

- Construct probability density distributions for parameters associated with these hypotheses
 - → Parameter estimation
- − Evaluate which out of several hypotheses is the most likely
 → Model selection

Do this while making explicit all extraneous assumptions

Inductive logic

- Propositions (i.e. statements, events) denoted by uppercase letters, e.g. A, B, C, ..., X
- Boolean algebra:
 - Conjuction: A and B are both true AB or $A \wedge B$
 - Disjunction: At least one of A or B is true A+B or $A \lor B$
 - Negation: A is false \bar{A} or $\neg A$
 - Implication: From A follows B $A \rightarrow B$ or $A \Rightarrow B$

Probabilities for propositions

Useful to view statements as sets which are subsets of a "Universe"

- Conjunction: intersection of sets AB or $A \wedge B$
- Disjunction: union of sets A + B or $A \lor B$



- Negation: complement within Universe \bar{A} or $\neg A$



Each of these sets have a probability associated with them

- − If $A \subset B$ then $p(A) \leq p(B)$
- If A and B disjoint then $p(A \cup B) = p(A) + p(B)$
 - The Universe has probability 1, so that e.g. $p(A) + p(\overline{A}) = 1$

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Conditional probability

• Conditional probability: $p(A|B) \equiv \frac{p(A \cap B)}{p(B)}$

- Product rule:

 $p(A,B) = p(A \cap B) = p(A|B) p(B)$

• It is customary to explicitly denote probabilities being conditional on "all background information we have": p(A|I), p(B|I), ...

- All essential formulae unaffected, e.g. product rule: p(A, B|I) = p(A|B, I)P(B|I)

From the product rule follows Bayes' theorem:

$$p(A|B,I) = \frac{p(B|A,I) p(A|I)}{p(B|I)}$$

Marginalization

• Note that for any A and B, $A \cap B$ and $A \cap \overline{B}$ are disjoint sets whose union is A, so $p(A|I) = p(A, B|I) + p(A, \overline{B}|I)$

• Consider sets $\{B_k\}$ such that

- They are disjoint: $B_k \cap B_l = \emptyset$, $k \neq l$

- They are exhaustive: $\cup_k B_k$ is the Universe, or $\sum p(B_k|I) = 1$

Then

$$p(A|I) = \sum_{k} p(A, B_k|I)$$

Marginalization rule

Marginalization over a continuous variable

• Consider the proposition "The continuous variable x has the value α " Then not necessarily a well-defined meaning of probability $p(x = \alpha | I)$

Instead assign probabilities to finite intervals:

$$p(x_1 \leq x \leq x_2|I) = \int_{x_1}^{x_2} \mathrm{pdf}(x) dx$$

where "pdf" is the probability density function

- Exhaustiveness written as

$$\int_{x_{\min}}^{x_{\max}} \mathrm{pdf}(x) dx = 1$$

Marginalization for continuous variables:

$$p(A) = \int_{x_{\min}}^{x_{\max}} \mathrm{pdf}(A,x) dx$$

Parameter estimation

- Experiment performed, data d collected
- Parameter θ being measured
- Consider a model H that allows to calculate probability of getting data d if parameter θ is known ("generative model")

- Can calculate the *likelihood* $p(d|\theta, H, I)$

- What is wanted is instead posterior probability of θ , $p(\theta|d, H, I)$
- Use Bayes' theorem:

$$p(\theta|d, H, I) = \frac{p(d|\theta, H, I)p(\theta|H, I)}{p(d|H, I)}$$

- "Prior" $p(\theta|H, I)$ is our knowledge of θ before experiment
- "Evidence" p(d|H,I) doesn't depend on θ , ignore for now

 $p(\theta|d, H, I) \propto p(d|\theta, H, I)p(\theta|H, I)$

Parameter estimation

 $p(\theta|d, H, I) \propto p(d|\theta, H, I)p(\theta|H, I)$

- Posterior is likelihood weighted by prior Conclusions drawn based on:
 - Information available before experiment
 - Experimental data obtained
- Can extend to more parameters: joint posterior $p(\theta_1, \ldots, \theta_N | d, H, I)$
- If we want posterior distribution just for variable θ_1 , $p(\theta_1|d, H, I)$,

then we marginalize:

$$p(heta_1|d,H,I) = \int_{ heta_2^{\min}}^{ heta_2^{\max}} \dots \int_{ heta_N^{\min}}^{ heta_N^{\max}} p(heta_1,\dots, heta_N|d,H,I) \, d heta_2\dots d heta_N$$

Mean of a 1D posterior:

$$egin{aligned} \mu &= E\left[heta
ight] \ &= \int_{ heta^{\min}}^{ heta^{\max}} heta \, p(heta|d,H,I) \, d heta \end{aligned}$$

Variance of a 1D posterior:

$$egin{split} \sigma^2 &= E\left[(heta-\mu)^2
ight] \ &= \int_{ heta^{\min}}^{ heta^{\max}} (heta-\mu)^2 \, p(heta|d,H,I) \, d heta \end{split}$$

Means for N variables:

$$\mu_i = E\left[heta_i
ight] \ = \int_{ heta_1^{\min}}^{ heta_1^{\max}} \dots \int_{ heta_N^{\min}}^{ heta_N^{\max}} heta_i \, p(heta_1, \dots, heta_N | d, H, I) \, d heta_1 \dots d heta_N$$

Covariance matrix:

$$\begin{split} \Sigma_{ij} &\equiv E\left[\left(\theta_i - \mu_i\right)\left(\theta_j - \mu_j\right)\right] \\ &= \int_{\theta_1^{\min}}^{\theta_1^{\max}} \dots \int_{\theta_N^{\min}}^{\theta_N^{\max}} \left(\theta_i - \mu_i\right)\left(\theta_j - \mu_j\right) p(\theta_1, \dots, \theta_N | d, H, I) \, d\theta_1 \dots d\theta_N \end{split}$$

Confidence interval is the smallest interval within whose limits a fraction y of the posterior is contained:

$$\gamma = \int_{ heta^{ ext{lo}}}^{ heta^{ ext{hi}}} p(heta|d, H, I) d heta$$

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where $\theta^{hi} - \theta^{lo}$ is minimal

- In most literature y is taken to be 0.68 or 0.95, roughly corresponding to 1-sigma and 2-sigma intervals of Gaussian distribution
- Multi-dimensional confidence intervals:

$$egin{aligned} &\gamma_{ heta_1} = \int_{ heta_1^{ ext{lo}}}^{ heta_1^{ ext{min}}} p(heta_1|d,H,I)d heta_1 \ &= \int_{ heta_1^{ ext{lo}}}^{ heta_1^{ ext{lon}}} \int_{ heta_2^{ ext{min}}}^{ heta_2^{ ext{max}}} \dots \int_{ heta_N^{ ext{min}}}^{ heta_N^{ ext{max}}} p(heta_1,\dots, heta_N|d,H,I)d heta_1\dots d heta_N \end{aligned}$$

Hypothesis testing

- Estimating parameters is possible if generative model known
- If we want to compare possible generative models, e.g. X, Y: calculate posterior probabilities p(X|d, I) and p(Y|d, I)
- Bayes' theorem:

$$p(X|d, I) = \frac{p(d|X, I)p(X|I)}{p(d|I)}$$

• Compute odds ratio

$$O_Y^X \equiv \frac{p(X|d,I)}{p(Y|d,I)}$$

$$= \frac{p(d|X,I)}{p(d|Y,I)} \frac{p(X|I)}{p(Y|I)}$$

where factors of p(d|I) have canceled out

- p(X|I)/p(Y|I) ratio of prior odds
- p(d|X,I)/p(d|Y,I) ratio of evidences, or Bayes factor $B_Y^X = \frac{p(d|X,I)}{p(d|Y,I)}$

Hypothesis testing

- Hypotheses usually have parameters associated with them
- Bayes theorem relating posterior to likelihood:

$$p(\theta|d, H, I) = \frac{p(d|\theta, H, I)p(\theta|H, I)}{p(d|H, I)}$$

or

$$p(\theta|d, H, I)p(d|H, I) = p(d|\theta, H, I)p(\theta|H, I)$$

Marginalize both sides over parameter(s):

$$\int p(\theta|d, H, I) p(d|H, I) d\theta = \int p(d|\theta, H, I) p(\theta|H, I) d\theta$$

Note that p(d|H, I) independent of parameter(s), and posterior $p(\theta|d, H, I)$ normalized by definition, hence left hand side: $\int p(\theta|d, H, I)p(d|H, I)d\theta = p(d|H, I) \int p(\theta|d, H, I)d\theta = p(d|H, I)$

Therefore evidence is given by $p(d|H,I) = \int p(d|\theta,H,I)p(\theta|H,I)d\theta$

Hypothesis testing

Odds ratio

$$O_Y^X \equiv \frac{p(X|d,I)}{p(Y|d,I)}$$
$$= \frac{p(d|X,I)}{p(d|Y,I)} \frac{p(X|I)}{p(Y|I)}$$

Bayes factor

$$B_Y^X = \frac{p(d|X,I)}{p(d|Y,I)}$$

Marginalized evidences e.g. $p(d|X, I) = \int p(d|\theta, X, I)p(\theta|X, I)d\theta$

Hypotheses can have arbitrary number of free parameters

- Does model that fits data the best give the highest evidence?
- If so, model with more parameters would give highest evidence even if incorrect!

Occam's razor

For simplicity, compare two generative hypotheses:

- X has no free parameters
- Y has one free parameter, λ

Will Y automatically be favored over X?

• Odds ratio
$$O_Y^X = \frac{p(d|X,I)}{p(d|Y,I)} \frac{p(X|I)}{p(Y|I)}$$

• Evidence for X is straightforward, but for Y: $p(d|Y,I) = \int p(d|\lambda,Y,I)p(\lambda|Y,I)d\lambda$

Assume flat prior for $\lambda \in [\lambda_{\min}, \lambda_{\max}]$:

$$p(\lambda|Y,I) = rac{1}{\lambda_{\max} - \lambda_{\min}}, \quad ext{for } \lambda_{\min} \leq \lambda \leq \lambda_{\max}$$

Occam's razor

• Evidence for Y: $p(d|Y,I) = \int p(d|\lambda,Y,I)p(\lambda|Y,I)d\lambda$ • Flat prior:

$$p(\lambda|Y,I) = rac{1}{\lambda_{\max} - \lambda_{\min}}, \quad ext{for } \lambda_{\min} \leq \lambda \leq \lambda_{\max}$$

For definiteness, assume likelihood of the form

$$p(d|\lambda,Y,I) = p(d|\lambda_0,Y,I) \exp\left[-rac{\left(\lambda-\lambda_0
ight)^2}{2\sigma_\lambda^2}
ight]$$

• Evidence for Y:

$$\begin{split} p(d|Y,I) &= \int p(d|\lambda,Y,I)p(\lambda|Y,I)d\lambda \\ &= \int \frac{1}{\lambda_{\max} - \lambda_{\min}} p(d|\lambda_0,Y,I) \exp\left[-\frac{(\lambda - \lambda_0)^2}{2\sigma_\lambda^2}\right] d\lambda \\ &= \frac{p(d|\lambda_0,Y,I)}{\lambda_{\max} - \lambda_{\min}} \int \exp\left[-\frac{(\lambda - \lambda_0)^2}{2\sigma_\lambda^2}\right] d\lambda \\ &= p(d|\lambda_0,Y,I) \frac{\sigma_\lambda \sqrt{2\pi}}{\lambda_{\max} - \lambda_{\min}}. \end{split}$$

Occam's razor

• Evidence for Y:

$$p(d|Y,I) = p(d|\lambda_0,Y,I) rac{\sigma_\lambda \sqrt{2\pi}}{\lambda_{ ext{max}} - \lambda_{ ext{min}}}$$

Hence odds ratio becomes:

$$O_Y^X = rac{p(X|I)}{p(Y|I)} rac{p(d|X,I)}{p(d|\lambda_0,Y,I)} rac{\lambda_{\max} - \lambda_{\min}}{\sigma_\lambda \sqrt{2\pi}}$$

where

- p(X|I)/p(Y|I) ratio of prior odds; can be set to 1 in this example
- $p(d|X,I)/p(d|\lambda_0,Y,I)$ just compares best fits; will usually be < 1
- $(\lambda_{\max} \lambda_{\min})/(\sigma_{\lambda}\sqrt{2\pi})$ penalizes Y if experimental uncertainty on λ much smaller than prior range
 - Will tend to be the case if λ not needed!

Occam's Razor:

"It is vain to do with more what can be done with fewer"

Nested sampling

- Parameter estimation requires computing the posterior density distribution from likelihood and prior using Bayes' theorem: $p(\theta|d, H, I) = \frac{p(d|\theta, H, I)p(\theta|H, I)}{p(d|H, I)}$
- Often the parameter space has high dimensionality (e.g. 15 for quasi-circular binary inspiral), making it computationally challenging to map out the likelihood
- Similarly calculation of evidence integral over high-dimensional space:

$$p(d|H,I) = \int d^N \theta \ p(d|\theta,H,I) p(\theta|H,I)$$

= $\int d^N \theta \ L(\theta) \pi(\theta),$

Efficient way of obtaining both: nested sampling

Nested sampling: basic idea

$$p(d|H,I) = \int d^N \theta \ p(d|\theta,H,I) p(\theta|H,I)$$

= $\int d^N \theta \ L(\theta) \pi(\theta),$

- Nested sampling computes the evidence by rewriting the above integration in terms of a single scalar called *prior mass X*
- "Fraction of volume with likelihood greater than λ " Mathematically:

$$X(\lambda)\equiv\int\int\cdots\int_{L(oldsymbol{ heta})>\lambda}\pi(oldsymbol{ heta})d^Noldsymbol{ heta}$$

Element of prior mass: $dX = \pi(\theta)d^N\theta$

- Since prior is normalized, $X \in [0, 1]$
 - Lower bound X = 0:

surface within which no higher likelihood; $\lambda = L_{max}$

- Upper bound X = 1:

surface within which all points higher likelihood; $\lambda = L_{\min}$

Nested sampling: basic idea $p(d|H,I) = \int d^N \theta \ p(d|\theta,H,I) p(\theta|H,I)$

$$= \int d^N \boldsymbol{\theta} \ L(\boldsymbol{\theta}) \pi(\boldsymbol{\theta}),$$

Rewrite as

$$Z = \int \int \cdots \int L(\boldsymbol{\theta}) \pi(\boldsymbol{\theta}) d^{N} \boldsymbol{\theta}$$
$$= \int \tilde{L}(X) dX.$$

Posterior obtained trivially from

$$\tilde{P}(X) = rac{\tilde{L}(X)}{Z}$$

- Idea behind nested sampling: construct the function $\tilde{L}(X)$ by progressively finding locations in parameter space with higher likelihood and associated progressively smaller prior mass
 - Then use above formulae for evidence, posterior

Nested sampling: schematically



Nested sampling: the algorithm

- Drop M samples across parameter space, sampled from the prior These are called "live points"
 - Each has likelihood associated with it
 - Associated with volume s.t. likelihood lowest at the surface
 - Uniformly sampled in prior mass between 0 and 1
- Discard live point with lowest likelihood L_{o} , i.e. highest prior mass X_{o}
 - Replace by new live point, sampled from the prior, which has higher likelihood
 - New point with lowest likelihood L_1 must have $X_1 < X_0$
 - Statistically assign value for X_1
- Repeat the step above

Nested sampling: the algorithm

- Having discarded the old lowest-likelihood point with prior mass X_o , how do we statistically assign a prior mass X_1 to the new lowest-likelihood point?
- Probability that the surface with highest prior mass is at $X = \chi$ is joint probability that none of the samples have prior mass $> \chi$

$$P(X_i < \chi) = \prod_{i=1}^M \int_0^{\chi} dX_i = \prod_{i=1}^M \chi = \chi^M$$

- Probability density that highest of M samples has prior mass χ $P(\chi, M) = M\chi^{M-1}$
- Define shrinkage ratio between new and old highest prior mass: $t = X_1/X_0$

This has same probability density:

 $P(t,M) = Mt^{M-1}$

• Hence we assign X_1 by drawing a shrinkage ratio from the above distribution

Nested sampling

- At first step: set X = 1
- At kth iteration: live point with largest prior mass has

$$X_k = \prod_{i=1}^k t_k$$

Recall distribution of shrinkage ratios:

$$P(t,M) = Mt^{M-1}$$

Mean and standard deviation of log(t):

 $\log t = (-1 \pm 1)/M$

• Hence $log(X_k)$ has mean and stdev

$$\log X_k = (k \pm \sqrt{k})/M$$

Hence mean values go like

 $X_k = \exp(-k/M)$

- Very quickly reaches prior mass where likelihood is largest
- Errors decrease exponentially
- Larger number of live points is better



Nested sampling: termination condition

- No obvious choice for ending the sampling process
 - Use practical guidelines

Estimate information as function of evidence and likelihood:

 $\mathcal{H} = \int P(X) \ln (P(X)) dX$ $\approx \sum_{k} \frac{L_k}{Z} \ln \frac{L_k}{Z} \Delta X_k,$

Terminate when $X = e^{-\mathcal{H}}$

 Or, can estimate amount of evidence yet to be accumulated and compare with evidence already accumulated

Terminate when $L_{\max}X_{cur} < \alpha Z_{cur}$ where α is user-specified

Nested sampling: accuracy

Take termination condition

 $X = e^{-\mathcal{H}}$

Means go like

 $X_k = \exp(-k/M)$

"Terminate when count k exceeds $M\mathcal{H}$ "

Evidence:

$$Z = \int \tilde{L}(X) dX \approx \sum_{k} L_k \Delta X_k$$

Recall

$$\log X_k = (k \pm \sqrt{k})/M$$

Hence uncertainty on the evidence:

$$\Delta \log Z = \sqrt{rac{\mathcal{H}}{M}}$$

• In gravitational-wave applications, with a few thousand live points this is typically $O(10^{-1})$ whereas for detectable signal logZ = $O(10^{2})$

Application to gravitational waves

- Compute evidence for hypothesis that there is a signal in the data, \mathcal{H}_S : $p(d|\mathcal{H}_S, I) = Z = \int \tilde{L}(X) dX \approx \sum_k L_k \Delta X_k$
- Compute posterior density function for signal parameters, θ :

$$p(\boldsymbol{\theta}|d, \mathcal{H}_S, I) pprox rac{L_k}{Z} \Delta X_k$$

In the case of a coalescing binary (black holes and/or neutron stars):

$$oldsymbol{ heta} = \{t_c, arphi_c, m_1, m_2, ec{S}_1, ec{S}_2, heta, \phi, \iota, \psi, D\}$$

- Posterior density for a given parameter, e.g. m,:
 - Use some smooth interpolation of the above posterior density
 - Marginalize over all other parameters

$$p(heta_1|d,H,I) = \int_{ heta_2^{\min}}^{ heta_2^{\max}} \dots \int_{ heta_N^{\min}}^{ heta_N^{\max}} p(heta_1,\dots, heta_N|d,H,I) \, d heta_2\dots d heta_N$$

Gravitational-wave parameter estimation

Parameter space is 15-dimensional:

$$ec{ heta} = \{m_1, m_2, ec{S_1}, ec{S_2}, lpha, \delta, \iota, \psi, d_{ ext{L}}, t_c, arphi_c\}$$

Different detectors D have different response to signals:

$$ilde{h}^{(D)}(f) = \left[F^{(D)}_{+} ilde{h}_{+}(f) + F^{(D)}_{ imes} ilde{h}_{ imes}(f)
ight]e^{-2\pi i f\Delta t^{(D)}}$$

where $F_{+}^{(D)}(\alpha, \delta, \psi, t_0)$ and $F_{\times}^{(D)}(\alpha, \delta, \psi, t_0)$ antenna pattern functions at geocentric arrival time t_0 while $\Delta t^{(D)}(\alpha, \delta, t_0)$ differences between arrival times at geocenter and at detectors

Different noise realizations in different detectors:

$$\tilde{d}^{(D)}(f) = \tilde{h}^{(D)}(f) + \tilde{n}^{(D)}(f)$$

- Different noise power spectral densities: $\langle \tilde{n}^{(D)}(f) \, \tilde{n}^{(D')^*}(f') \rangle = \frac{1}{2} \delta(f - f') \delta_{DD'} S^{(D)}(f)$
- Joint likelihood: $p(\vec{d}|\vec{\theta}, \mathcal{H}, I) = \prod_{(D)} p(\vec{d}^{(D)}|\vec{\theta}, \mathcal{H}, I)$

Masses, spins, distances



https://arxiv.org/abs/1606.04856

Binary neutron star coalescences



Internal structure of neutron stars not well understood: major open problem in astrophysics

□ Large uncertainty in equation of state:

- Pressure as function of density
- Mass as function of radius
- Tidal deformability as function of mass

Tidal deformability leaves imprint on gravitational wave signal

- After few tens of detections, distinguish between stiff, moderate, and soft equation of state
- Also information in merger itself, though hard to extract (high frequency)

Detecting binary neutron stars

□ Would be helpful to see electromagnetic counterpart

Sky map for GW150914 was sent to astronomers, and they looked (though no EM emission expected from binary black holes!)



Footprints of Tiled Observations

Group	Area	Contained probability (%)		
	(deg^2)	cWB ^a	LIB ^b	LALInf ^c
Swift	2	0.6	0.8	0.1
DES	94	32.1	13.4	6.6
INAF	93	28.7	9.5	6.1
J-GEM	24	0.0	1.2	0.4
MASTER	167	9.3	3.3	6.0
Pan-STARRS	355	27.9	22.9	8.8
SkyMapper	34	9.1	7.9	1.7
TZAC	29	15.1	3.5	1.6
ZTF	140	3.1	2.9	0.9
(total optical)	759	76.5	46.8	23.9
LOFAR-TKSP	103	26.6	1.3	0.5
MWA	2615	97.8	71.8	59.0
VAST	304	25.3	1.7	6.3
(total radio)	2623	97.8	71.8	59.0 _
(total)	2730	97.8	76.8	62.1 5

Detecting binary neutron stars

□ What if we had seen binary neutron star coalescence as loud as GW150914?

With Advanced Virgo included, 90% confidence sky error box would be reduced from ~180 deg² to ~10 deg²



Cosmography

□ Distance to source can be obtained from gravitational wave signal itself, without need for calibration against other types of sources:

$$\mathcal{A}(t) \propto rac{1}{D_{
m L}}\, \mathcal{M}_{
m obs}^{5/3}\, \mathcal{F}(heta,\phi,\iota,\psi)\, F^{2/3}(t)$$

 \Box If redshift can also be obtained, the probe relationship between luminosity distance and redshift, $D_{_L}(z)$

- Measurement of cosmological parameters $\vec{\Omega} = (H_0, \Omega_M, \Omega_{DE}, \Omega_k, w)$
- With 2nd generation detectors: only Hubble constant
- With 3rd generation detectors: dark energy equation of state $P = w \rho$



First access to the strong-field dynamics of spacetime

Before the direct detection of gravitational waves:

- Solar system tests: weak-field; dynamics of spacetime itself not being probed
- Binary neutron stars: relatively weak-field test of spacetime dynamics
- Cosmology: dark matter and dark energy may signal GR breakdown
- Direct detection of GW from binary black hole mergers:
 - Genuinely strong-field dynamics
 - (Presumed) pure spacetime events



Yunes, Yagi, Pretorius, Phys. Rev. D 94, 084002 (2016)