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## Data analysis for gravitational-wave searches

- Gravitational-wave detectors
- Gravitational-wave sources
- Signal extraction methods
- Parameter estimation
- Open data

### General Relativity

 $\succ$  Gravity is no longer a force (Newton)

Gravity = geometric property of space and time (Einstein)

Space-time curvature dictated by the mass distribution and/or energy radiation

 $\succ$  Einstein's equation:

$$G_{\mu\nu} = \frac{8\pi G}{c^4} T_{\mu\nu}$$

Light deflection

Eddington, 1919

by the sun







#### **Specific predictions:**

Fine description of orbiting bodies (Mercury anomalous perihelion shift)

Light propagation affected by gravity (gravitational lensing,

gravitational redshift, Shapiro delay...)

Galack holes

Gravitational waves

### Gravitational waves

Add a small perturbation to the Minkowski metric:  $g_{\mu\nu} = \eta_{\mu\nu} + h_{\mu\nu}$   $|h_{\mu\nu}| \ll 1$ 

- -h obeys a plane-wave equation
- the wave propagates at the speed of light
- 2 degrees of freedom:  $h_+$  and  $h_x$
- → Gravitational waves



- When they propagate, gravitational waves
- do not interact with matter
- are attenuated by 1/r
  - → Gravitational waves are the perfect probe!
- → BUT... h~10<sup>-21</sup>





### Gravitational-wave detection: interferometry



Destructive interference  $\rightarrow$  no light

#### Gravitational-wave detection: interferometry



Constructive interference  $\rightarrow$  bright light





#### Kagra (Japan)





The sensitivity of the detector is not uniform over the sky



 $GW(t) = F_{+}(t, ra, dec, \Psi) \times h_{+}(t) + F_{x}(t, ra, dec, \Psi) \times h_{x}(t)$ 

Source position Source polarization angle



The sensitivity of ground-based interferometers is limited by

- 3 fundamental noise sources
  - $\rightarrow$  seismic noise ( < 10 Hz )
  - $\rightarrow$  thermal noise ( 10  $\rightarrow$  100 Hz )
  - $\rightarrow$  quantum noise ( >100 Hz )
- Technical noise
  - $\rightarrow$  control noise
  - → scattered light
  - $\rightarrow$  electronic noise
  - $\rightarrow$  frequency noise



Data analysis :

- O1 : ~50 days of data, 2 detectors
- O2 : ~100 days of data, 2 detectors
- O3 : ~200 days of data, 3 detectors

#### O1 & O2 detections





1135136349 1135136349.5 1135136350 1135136350.5 113513635





CLEAN STRAIN C02 OMICRON: Q=8.25





LI-DCS CALIB STRAIN CO2 OMICBON: 0=21 67



1135136349 1135136349.5 1135136350 1135136350.5 113513635





L1-DCH CLEAN STRAIN CO2 OMICRON: Q=15.710



L1-DCH CLEAN STRAIN C02 OMICRON: Q=8.25



TITOL



# GW150914

# **GW151226**

# GW170104

**GW170608** 

# GW170814

#### O1 & O2 detections

# GW170817

H1-DCH\_CLEAN\_STRAIN\_C02\_OMICRON: Q=99.459





V1-Hrec\_hoft\_V1O2Repro2A\_16384Hz\_OMICRON: Q=99.459



# What's next?

#### Gravitational-wave detection: Advanced Virgo +



- Use Virgo infrastructure  $\rightarrow$  push further technologies (laser power, mirror size, coatings...)
- Improve sensitivity by a factor of a few
- Widening the frequency band

#### Gravitational-wave detection: Einstein telescope



- $\rightarrow$  Underground to reduce seismic noise
- $\rightarrow$  10 km arms
- → Cryogenic mirrors
- $\rightarrow$  Lower frequency limit 1 Hz
- $\rightarrow$  10 x better sensitivity than 2nd generation detectors
- $\rightarrow$  Farther back in the universe



### Gravitational-wave detection: LISA



- $\rightarrow$  NASA coming back
- $\rightarrow$  LIGO GW events and Lisa Pathfinder success have helped significantly
- $\rightarrow$  Tremendous activity at present
- $\rightarrow$  Planned launch 2034
- $\rightarrow$  Earlier launch? 2030?
- $\rightarrow$  4 year mission  $\rightarrow$  10 years?

#### Gravitational-wave detection: pulsar timing



Distant pulsars send regular radio pulses

 $\rightarrow$  highly accurate clocks.

A passing gravitational wave would change the arrival time of the pulse.

Numerous collaborations around the world. Interesting upper limits and likely detections in the near future.



#### Gravitational-wave sources



Quadrupole (traceless)  $Q_{ij} = \int \rho(x_i x_j - \frac{1}{3}r^2 \delta_{ij}) d^3 \vec{r}$ 

Einstein quadrupole formula (radiated power)

 $\sim$ 

<u>dE</u> _	G	$d^{3}Q^{ij}$	$d^{3}Q_{ij}$
dt	$5c^{5}$	$dt^3$	$dt^3$

Estimate using the source parameters  $Q \sim \varepsilon M R^2$ 

$$\frac{d^3Q}{dt^3} \sim \varepsilon M R^2 \omega^3$$

$$\frac{dE}{dt} \sim -\frac{G}{c^5} \varepsilon^2 M^2 R^4 \omega^6 \sim -\frac{c^5}{G} \varepsilon^2 \left(\frac{R_s}{R}\right)^2 \left(\frac{v}{c}\right)^6$$
$$\simeq 10^{52} W$$

- $\rightarrow$  Important source characteristics:
- asymmetric
- compact
- relativistic

#### Gravitational-wave sources





#### Relevant gravitational-wave sources ( > 10 Hz )



#### Source classification : analysis methods



Signal duration in the detector's bandwidth

#### Source classification : analysis methods



Signal duration in the detector's bandwidth

#### Source classification : analysis methods



Signal duration in the detector's bandwidth

#### **CBC** searches



- Compact binary objects: Two neutron stars and/or black holes.
- Inspiral toward each other. Emit gravitational waves as they inspiral.
- Amplitude and frequency of the waves increases over time, until the merger.
- Waveform relatively well understood, → matched-filtering template searches (~250,000 templates).
- Unique way to study strong field gravity and the structure of the nuclear matter in the most extreme conditions



#### **Burst searches**



- Many transient sources:
  - ČBC
  - Supernovae: probe the explosion mechanisms.
  - Gamma Ray Bursts: collapse of rapidly rotating massive stars or neutron star mergers.
  - Pulsar glitches.
  - Cosmic strings cusps and kinks.
- Models are ok, but not essential:
  - Search for power excess in the data.
  - Search for any short signal with measurable strain signal.

#### **Continuous-wave searches**





Persistent signals associated to sources with mass quadrupole moment varying in time in a nearly periodic way

- Pulsars with mass non-uniformity:
  - distortion due to elastic stresses or magnetic field
  - distortion due to matter accretion
  - free precession around rotation axis
  - excitation of long-lasting oscillations (e.g. r-modes)
- Produce gravitational-waves, often at twice the rotational frequency.
- Waveform well-understood: •
  - Sinusoidal but Doppler modulated
- Continuous source

Signal amplitude:

 $h_0 \approx 10^{-27} \left( \frac{I_{zz}}{10^{38} kg \cdot m^2} \right) \left( \frac{10kpc}{r} \right) \left( \frac{f}{100 Hz} \right)$ 

: ellipticity (adimensional number measuring the star's degree of asymmetry)

f : signal frequency, proportional to star rotation frequency

#### Stochastic background searches

- Incoherent superposition of many unresolved sources.
- Cosmological:
  - Inflationary epoch, preheating, reheating
  - Phase transitions
  - Cosmic strings
  - Alternative cosmologies
- Astrophysical:
  - Supernovae
  - Magnetars
  - Binary black holes
- Potentially could probe physics of the very-early Universe.



$$\Omega_{GW}(f) = \frac{f}{\rho_c} \frac{d\rho_{GW}}{df}$$

GW detectors' readout system provides at any instant an estimate of strain: a quantity that is sensitive to arms' length difference:

 $\rightarrow$  Digitized discrete time series: raw(t) (sampled at 16384 Hz or 20000 Hz) and synchronized with GPS clocks.

 $\rightarrow$  Calibration of raw(t): apply a frequency dependent factor [in reality this is a bit more complicated ...]



 $\rightarrow h_{det}(t)$  time series that is detector noise plus all hypothetical GW signals

$$h_{det}(t) = n(t) + GW(t)$$

#### The detector's noise

Power spectral density:  $\lim_{T \to \infty} \frac{1}{T}$  (PSD)

$$\lim_{T \to \infty} \frac{1}{T} |\tilde{x}_T(f)|^2$$

Power spectral density estimator for finite data set: Periodogram =  $\frac{1}{T} |\tilde{x}_T(f)|^2$ 

Improved estimator:

- average multiple periodograms (M) to reduce the variance
- noise is non-stationary: T should not be too long (a few minutes)
- use windowed data to limit spectral leakage
- Welch approach: average of periodograms computed over overlapping windowed data segments

Sensitivity measured using the noise power spectral density :

$$S_{n}(k) = Median_{0 \le m < M} \left\{ \frac{1}{Nf_{s}} \left| \sum_{j=0}^{N-1} x_{m}[j] w[j] e^{-2i\pi jk/N} \right|^{2} \right\}$$

+ median-to-mean correction

One-sided / Two sided PSDs

Amplitude power spectral density:  $\sqrt{S_n(k)}$ 



GW data must be whitened. Several methods are used :

- reweighting of frequency bins
- linear prediction
- $\rightarrow$  white noise is mandatory for statistical interpretation of the data



#### Stochastic background of gravitational waves

Assumption : stationary, unpolarized, and Gaussian stochastic background

 $\rightarrow$  Cross correlate the output of detector pairs to eliminate the noise

$$h_{i} = n_{i} + GW_{i}$$

$$\langle h_{1}, h_{2} \rangle = \langle GW_{1}, GW_{2} \rangle + \langle n_{1}, GW_{2} \rangle + \langle GW_{1}, n_{2} \rangle + \langle n_{1}, n_{2} \rangle$$

$$0 \qquad 0 \qquad 0$$
With  $\langle x_{1}, x_{2} \rangle = \int_{-\infty}^{+\infty} \widetilde{x}_{1}^{*}(f) \widetilde{Q}(f) \widetilde{x}_{2}(f) df$ 



O1 isotropic search, for  $\alpha = 0$ :  $\Omega_{GW}(25 Hz) < 1.7 \times 10^{-7}$ 

PRL.118.121101 (2017)

### Stochastic background of gravitational waves



#### Transient searches : excess power

Example : Q-transform

$$X(\tau,\phi,Q) = \int_{-\infty}^{+\infty} h_{det}(t) w(t-\tau,\phi,Q) e^{-2i\pi\phi\tau} dt$$

 $_{\rightarrow}$  window width  $\sim\!1/\varphi$ 

- ~ short Fourier transform with a Gaussian window
- $\rightarrow$  Goal : cover a parameter space as large as possible

Noise only: 
$$\langle |N(\tau,\phi,Q)|^2 \rangle = \int_{-\infty}^{+\infty} |\widetilde{w}(\phi-f,\phi,Q)|^2 S_n(f) df$$

Whitened noise + window normalization:  $\langle |N^w(\tau,\phi,Q)|^2 \rangle = 1$ 

 $\rightarrow$  Signal-to-noise ratio estimator

$$\hat{\rho}^{2}(\tau,\phi,Q) = |X^{w}(\tau,\phi,Q)|^{2} - \langle |N^{w}(\tau,\phi,Q)|^{2} \rangle = |X^{w}(\tau,\phi,Q)|^{2} - 1$$





**Output power** 









Data is calibrated  $\rightarrow$  GW strain amplitude h(t)(including high-pass filter f > 10 Hz)



Data are low-pass filtered (here, < 500 Hz)



Data are whitened



#### Time-frequency decomposition (Short Fourier transforms)



SNR

#### Known waveform $\rightarrow$ matched-filtering technique

Simplest linear filter: correlation  $C(t) = \int_{-\infty}^{+\infty} h_{det}(t')k(t-t')dt = \int_{-\infty}^{+\infty} \widetilde{h}_{det}(f)\widetilde{k}^{*}(f)e^{2i\pi ft}df$ k(t) is the impulse response function of the filter :  $h_{det}(t) = \delta(t) \Rightarrow C(t) = k(t)$ 

Matched-filter: optimal filter maximizing the SNR in presence of additive noise

$$h_{det}(t) = n(t) + GW(t)$$

$$\rho(t) = \frac{C(t)}{\sqrt{\langle N^{2}(t) \rangle}} \quad \text{with} \langle N^{2}(t) \rangle = \int_{-\infty}^{+\infty} |\widetilde{k}(f)|^{2} S_{n}(f) df$$
The SNR is maximized if  $\widetilde{k}(f) \propto \frac{G\widetilde{W}^{*}(f)}{S_{n}(f)}$ 

$$\rho(t) = \int_{-\infty}^{+\infty} \frac{\widetilde{GW}^*(f) \widetilde{h}_{det}(f)}{S_n(f)} e^{2i\pi ft} df$$

#### Transient searches : triggers



Now, the challenge is to reject noise events to better isolate true signals



The noise distribution is highly non-Gaussian !

#### Transient searches : "glitches"



#### Transient searches : "glitches"



# Thousands of auxiliary channels are used to monitor the instruments and witness glitches

- environmental sensors
- detector sub-systems
- detector control
- $\rightarrow\,$  Data quality flags to veto glitches

#### **Transient searches : glitch classification**



 $\rightarrow\,$  t-distributed stochastic neighbor embedding (t-SNE) for reducing high-dimensional data into a space of two or three dimensions

 $\rightarrow$  Identifies clustering of glitches based on morphology, and similarity between differing glitch types

Citizen project "GravitySpy" (https://www.zooniverse.org/projects/zooniverse/gravity-spy)

Ongoing efforts of MLA to classify and reject glitches  $\rightarrow$  See Agata Trovato's talk





#### **CBC** searches : waveform consistency test

• Divide the "selected" template into p parts

• The frequency intervals are chosen so that for a true signal, the SNR is uniformly shared among the frequency bands. -requency

$$\chi^2(t) = p \sum_{j=1}^p |\rho_j - \frac{\rho}{p}|^2$$



- In practice  $\chi^2$  values are larger than expected for Jarge SNR (discrete template banks effect)  $\rightarrow$  cut in (SNR,  $\chi^2$ ) plane
- Weighted SNR

$$\rho_{\text{new}} = \begin{cases} \rho, & \chi^2 \le n_{\text{dof}} \\ \frac{\rho}{\left[ \left( 1 + \frac{\chi^2}{n_{dof}}^{4/3} \right) / 2 \right]^{1/4}}, \ \chi^2 > n_{\text{dof}} \end{cases}$$



Time

A gravitational-wave signal is detected by multiple detectors almost simultaneously



Coincidence rate:  $R_{coinc} \sim R_H R_L \Delta t_{win}$  $\sim (1 Hz) \times (1 Hz) \times (10^{-2} s) = 10^{-2} Hz$  The background of a gravitational-wave search is estimated using the time-slide technique Assumption = uncorrelated noise between detectors



A very large number of fake experiments can be simulated using multiple offsets

#### LIGO O1 analysis: – O(10<sup>6</sup>) time offsets

 $\rightarrow$  background estimated using a fake experiment of O(100,000 years)





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#### GraceDB — Gravitational Wave Candidate Event Database

HOME	SEARCH	CREATE REPORTS	RSS LA	TEST	OPTIONS DOC	UMENTATION				AUTHENTICATED AS: FLORENT ROBINET
Basic I	nfo									
UID		Labels	Group	Pipeli	ine Search	Instruments	UTC - Event Time	FAR (Hz)	Links	UTC - Submitted
G211117	H10K L10	K ADVOK EM_READY	CBC	gstlal	HighMass	H1,L1	2015-12-26 03:38:53 UTC	3.333e-11	Data	2015-12-26 03:40:00 UTC
Coinc '	Tables			\$	Single Inspira	al Tables				
End Time		1125126250 6479 c			IFO		H1			
End time	e (GPS)	1155150550.0476 5			Channel	GDS-CALIB_STRAIN GDS-CALIB_STRAIN				
					End Time (GPS)	1135136350.646883	3043 s 1135136350.647757924 s			
Total Mas	55	26.3501 M <sub>o</sub>			Template Duration	2.25322770554 s	2.25322770554 s			
					Effective Distance	472.93436 Mpc	461.88879 Mpc			
					COA Phase	2.7356486 rad	0.13969257 rad			
Chirp Ma	SS	9.5548 M <sub>☉</sub>			Mass 1	19.924686 M <sub>☉</sub>	19.924686 M $_{\odot}$			
		· ·			Mass 2	6.4254546 M <sub>☉</sub>	6.4254546 M <sub>☉</sub>			
					η	0.18438664	0.18438664			
SNR		11.7103			F Final	1024.0 Hz	1024.0 Hz			
				SNR	7.3947201	9.0802174				
False Alarm Probability 1.120e-04				χ <sup>2</sup>	1.0857431	1.0069774				
				χ <sup>2</sup> DOF	1	1				
					spin1z	0.33962944	0.33962944			
Log Like	an Likelihard Datia 22 5006				spin2z	-0.1238557	-0.1238557			
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#### Neighbors [-5,+5]

UID	Labels	Group	Pipeline	Search	Instruments	UTC ▼ Event Time	∆gpstime	FAR (Hz)	Links	UTC 🕶 Submitted
<u>G211182</u>		Burst	CWB2G	AllSky	H1,L1	2015-12-26 03:38:53 UTC	-0.018658		<u>Data</u>	2015-12-26 09:44:37 UTC
<u>G211115</u>		CBC	gstlal	HighMass	H1,L1	2015-12-26 03:38:53 UTC	-0.007229	1.032e-09	Data	2015-12-26 03:39:59 UTC
<u>G211118</u>		CBC	gstlal	HighMass	H1,L1	2015-12-26 03:38:53 UTC	-0.000043	3.279e-08	<u>Data</u>	2015-12-26 03:40:00 UTC
<u>G216856</u>		CBC	gstlal	HighMass	H1,L1	2015-12-26 03:38:53 UTC	0.000278	1.187e-12	<u>Data</u>	2016-01-15 14:31:22 UTC
<u>G211116</u>		CBC	gstlal	HighMass	H1,L1	2015-12-26 03:38:53 UTC	0.000780	4.507e-09	<u>Data</u>	2015-12-26 03:40:00 UTC

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											1		
Coinc 7	<b>Fables</b>					Sing	gle Inspira	al Tables		Lov	v-latency	dete	ction
						IFO		L1		H1			
End Time	(GPS)	113513635	0.6478 s			Char	nel	GDS-CALIB_STRAI	AIN GDS-CALIB_STRAIN				
					End	Time (GPS)	1135136350.646	5883043 s	1135136350.647757924	5			
Total Mas	s	26.3501 Mg	2			Template Duration		2.25322770554	S	2.25322770554 s			
	-					Effec	tive Distance	472.93436 Mpc		461.88879 Mpc			
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SNR	SNR 11.7103			F Fin	al	1024.0 Hz		1024.0 Hz					
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Log Likel	ihood Ratio	22.5996				spin	2z	-0.1238557		-0.1238557			

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<u>G216856</u>		CBC	gstlal	HighMass	H1,L1	2015-12-26 03:38:53 UTC	0.000278	1.187e-12	<u>Data</u>	2016-01-15 14:31:22 UTC
<u>G211116</u>		CBC	gstlal	HighMass	H1,L1	2015-12-26 03:38:53 UTC	0.000780	4.507e-09	<u>Data</u>	2015-12-26 03:40:00 UTC

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Chirp Ma	\$5	9.5548 Mo			Mass 1		$19.924686\;M_\odot$	19.9246	86 M <sub>☉</sub>			
emp Pia		5.55 16 1.6			Mass 2		$6.4254546~\text{M}_\odot$	6.42545	46 M <sub>☉</sub>			
					η		0.18438664	0.18438	664			
SNR	11.7103		F Final		1024.0 Hz	1024.0 H	łz					
				SNR		7.3947201	9.08021	74				
False Ala	Ealse Alarm Brobability 1 120e.04		X <sup>2</sup>			1.0857431	1.00697	74				
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#### Multiple triggers

Full analysis of the data surrounding the event

- $\rightarrow\,$  only input from searches: time of the event
- $\rightarrow$  fully explore the parameter space
- $\rightarrow$  fully coherent search
- $\rightarrow$  include calibration uncertainty

8 intrinsic parameters (masses and spins)

9 extrinsic parameters (distance, position, orientation, coalescence time and phase) Orbital ellipticity is neglected

Dimensionless spin:  $a = \frac{c |\vec{S}|}{Gm^2} \le 1$ 

Frequency is redshifted  $\rightarrow$  masses must be rescaled by a factor (1+z)



Inspiral phase: PN perturbative expansion (v/c)

Leading order  $\rightarrow$  phase evolution driven by the chirp mass (tight constraints)

Next order  $\rightarrow$  m2/m1 and spins // L

Next orders  $\rightarrow$  full spins



Late inspiral – merger – ringdown: numerical relativity waveforms

Late inspiral  $\rightarrow$  total mass (+chirp mass + m1/m2)  $\rightarrow$  individual masses

Ringdown  $\rightarrow$  final BH mass and spin



Amplitude: inversely proportional to the distance



Amplitude and phase difference between sites  $\rightarrow$  sky location + Amplitude and phase consistency





 $\rightarrow$  Marc Arène's talk

#### Parameter estimation : ex. masses



Mostly sensitive to the chirp mass  $\rightarrow m_1, m_2$  degeneracy

$$M_{c} = \frac{(m_{1}m_{2})^{3/5}}{(m_{1}+m_{2})^{1/5}}$$

GW150914	GW151226
$m_1 = 36.2^{\%+5.2}_{-3.2} M_{sun}$	$m_1 = 14.2^{\%+8.3}_{-3.7} M_{sun}$
$m_2 = 29.1^{\%+3.7}_{-4.4} M_{sun}$	$m_2 = 7.5^{\% + 2.3}_{-2.3} M_{sun}$

 $\rightarrow$  All the components are black holes  $\rightarrow$  Very high masses for GW150914

#### Parameter estimation : ex. spins





 $\rightarrow$  not well constrained

GW151226: at least one black hole is a Kerr black hole spin >0.2

Uninformative about precession







 $\rightarrow$  6 x10<sup>7</sup> galactic binaries

 $\rightarrow$  10-100/year super-massive black hole binaries

 $\rightarrow$  10-1000/year extreme mass ratio inspirals

 $\rightarrow$  large number of stellar origin black hole binaries (LIGO/Virgo)

 $\rightarrow$  cosmological backgrounds

Challenge: physical background

→ See Nikolaos Karnesis's talk

### https://www.gw-openscience.org





### https://www.gw-openscience.org

Online tutorials and handson exercises



### https://www.gw-openscience.org

#### Jupyter notebook Software libraries

pip install gwpy pip install lalsuite pip install pycbc

Data access, Waveform generation Filtering, pre-processing And more...



#### Conclusion

#### Data analysis challenge and open questions:

- $\rightarrow$  rare signals buried in detectors' noise
- $\rightarrow$  highly non-Gaussian noise distribution (glitches)
- $\rightarrow$  no model to describe the noise components
- $\rightarrow$  Noise subtraction
- $\rightarrow$  Detect gravitational-waves with a single detector
- $\rightarrow$  a full coherent CBC analysis is computing demanding
- $\rightarrow$  simplifications must be used for spins and orbit eccentricity of binaries
- $\rightarrow$  low-latency analysis (parameter estimation) for multi-messenger follow-up
- $\rightarrow$  source rate not well constrained
- $\rightarrow$  physical background (ex. galactic binaries for LISA)
- $\rightarrow$  control systematic effects (pulsar timing)