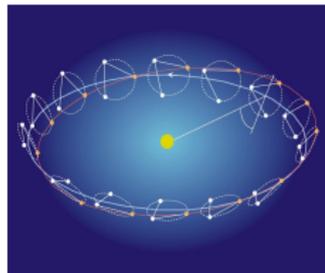
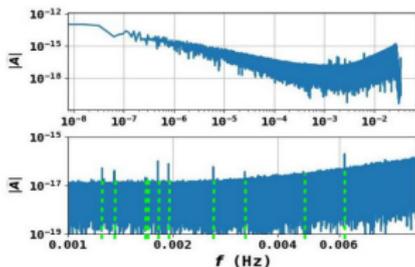


DE LA RECHERCHE À L'INDUSTRIE



# Sparse data inpainting for the recovery of gapped gravitational wave signals



## Sparse data inpainting

## Introduction

### Galactic binaries

Gaps

Sparsity prior

## Ungapped data

Signal estimator

Results

## Gapped data

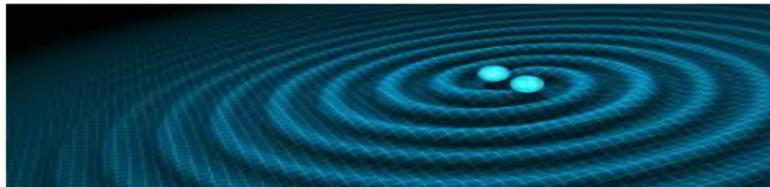
Signal estimator

Results

## Conclusion

- Physics perspective:
  - Expect  $\sim 10^6$  sources.
  - Aim: **characterize** a subset of  $\sim 10^4$  sources.
  - **Foreground** of many other signals of physical interest.
- Data analysis perspective:
  - Characterization of individual sources.
  - Determination of a **confusion noise**.
  - Assessment of impact of **gaps, glitches** or **non-stationary** power spectral density.
 

[Baghi et al., Phys. Rev. \*\*D100\*\*, 022003 \(2019\)](#)
  - Low signal to noise ratio requires long observations.



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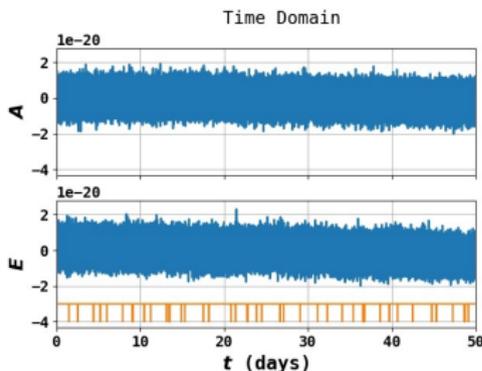
Results

### Gapped data

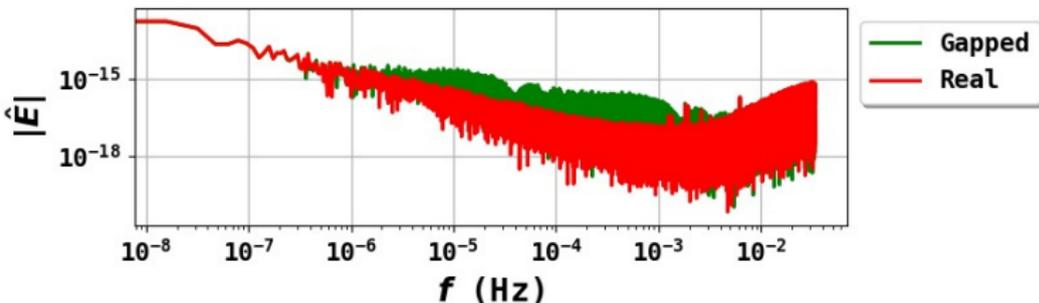
Signal estimator

Results

### Conclusion



- Origins : antennas, laser frequency, orbit corrections, ...
- Both **planned** and **unplanned** gaps.
- Features : 1h / 5 days, 10 min. / day and up to 5 days (unplanned, LISA Pathfinder).



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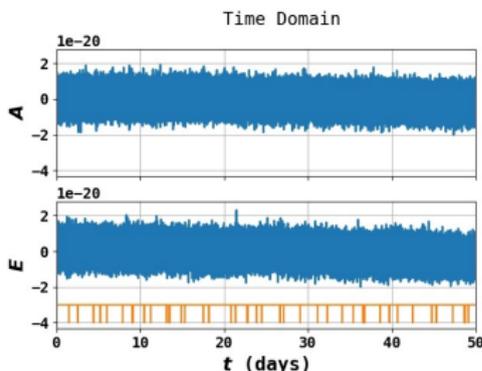
Results

### Gapped data

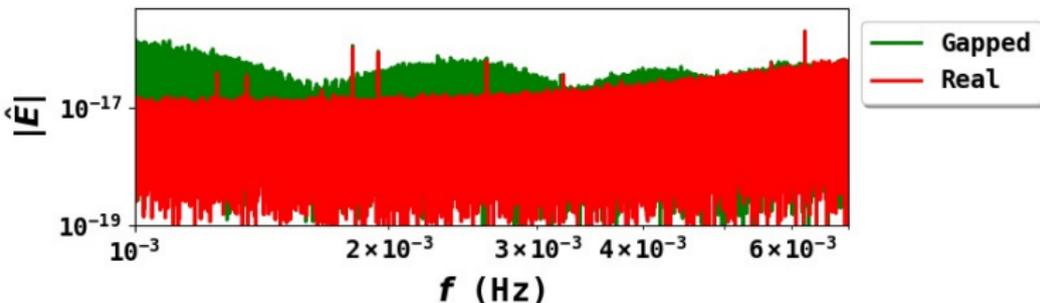
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Results

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Signal estimator

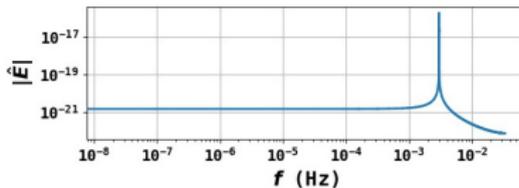
Results

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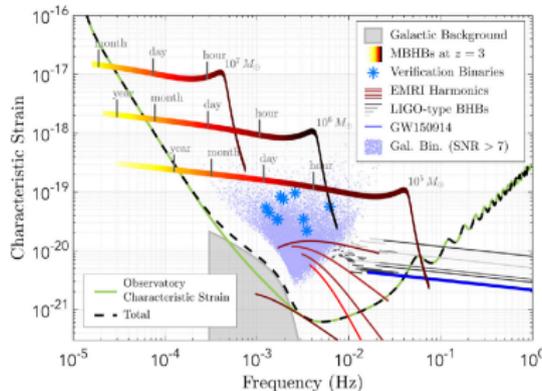
Signal estimator

Results

### Conclusion



- Expected signal is **sparse** in **Fourier basis**.



- Instrumental LIGO noise is **Gaussian** with known power spectral density  $\Sigma$ .

- Detection through **non-parametric** approach.
- Possible extension to **other types of signals** by **adequate choice of basis** with sparse representation.

# Ungapped data

## Sparse data inpainting

### Introduction

Galactic binaries  
Gaps  
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### Ungapped data

### Signal estimator

Results

### Gapped data

Signal estimator  
Results

### Conclusion

- Introduce:
  - Data: time series  $V$  of length  $N$ .
  - **Whitened** variables  $\hat{V} = \Sigma^{-1/2} V$  in frequency domain.
  - **Threshold**  $\gamma$  to separate signal from noise.
  - Compact notation:  $\gamma \odot \hat{V} = \sum_k \gamma[k] \hat{V}[k]$ .
- Signal estimator:

$$\hat{S} =$$

# Statistical estimator of the signal.

Construction by resolution of an optimization problem.

## Sparse data inpainting

### Introduction

Galactic binaries  
Gaps  
Sparsity prior

### Ungapped data

### Signal estimator

Results

### Gapped data

Signal estimator  
Results

### Conclusion

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$$\hat{S} = \underset{\hat{V} \in \mathbb{C}^N}{\text{Argmin}}$$

Trial  
signal

# Statistical estimator of the signal.

Construction by resolution of an optimization problem.

## Sparse data inpainting

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Galactic binaries  
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### Signal estimator

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Signal estimator  
Results

### Conclusion

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Trial signal

## Sparse data inpainting

## Introduction

Galactic binaries  
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## Ungapped data

## Signal estimator

Results

## Gapped data

Signal estimator  
Results

## Conclusion

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$$\hat{S} = \underset{\hat{V} \in \mathbb{C}^N}{\text{Argmin}} \left[ \underbrace{\|\gamma \odot \hat{V}\|_1}_{\substack{\text{Sparsity} \\ \text{enforcing}}} + \underbrace{\frac{1}{2} \|\hat{U} - \hat{V}\|_2^2}_{\substack{\text{Data} \\ \text{adequation}}} \right]$$

- Extension to coupled TDI channels, frequency blocks, etc.

Blelly *et al.* [arXiv:2005.03696 [gr-qc]], Phys. Rev. D

## Sparse data inpainting

## Introduction

Galactic binaries  
Gaps  
Sparsity prior

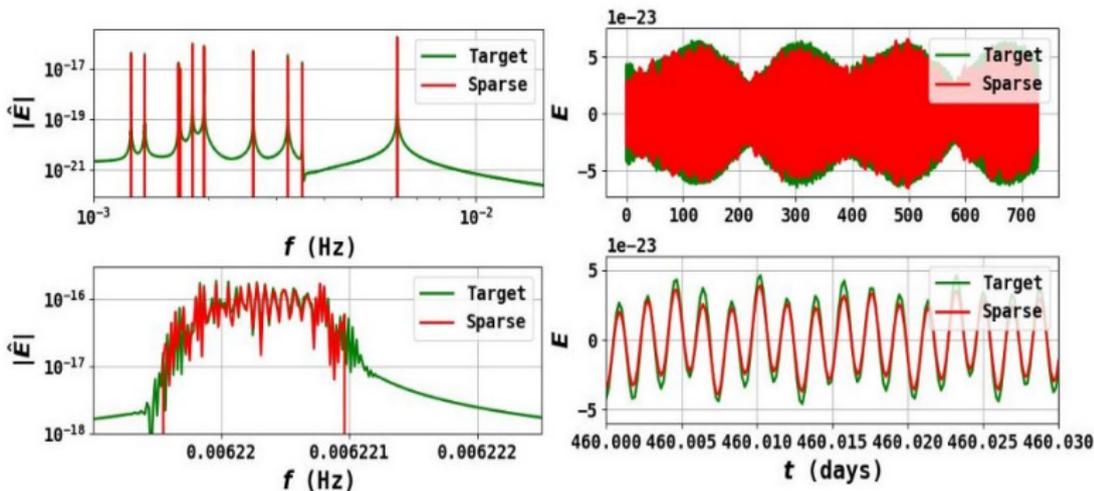
## Ungapped data

Signal estimator  
Results

## Gapped data

Signal estimator  
Results

## Conclusion



- All peaks detected, even for weak amplitudes.
- No false positive signals.
- Accurate phase description.
- Amplitude can be improved by adapted basis choice.

# Gapped data

## Sparse data inpainting

### Introduction

Galactic binaries  
Gaps  
Sparsity prior

### Ungapped data

Signal estimator  
Results

### Gapped data

**Signal estimator**  
Results

### Conclusion

#### ■ Introduce:

- Data mask  $M$ : 
- **Threshold**  $\gamma$  to separate signal from noise.
- Compact notation:  $\gamma \odot \hat{V} = \sum_k \gamma[k] \hat{V}[k]$ .

#### ■ Signal and noise estimators:

$$(S, N) =$$

## Sparse data inpainting

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Galactic binaries  
Gaps  
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### Ungapped data

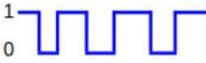
Signal estimator  
Results

### Gapped data

**Signal estimator**  
Results

### Conclusion

#### ■ Introduce:

■ Data mask  $M$ : 

■ **Threshold**  $\gamma$  to separate signal from noise.

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$$(S, N) = \underbrace{\underset{Y=M(S+N)}{\text{Argmin}}}_{\substack{\text{Data} \\ \text{Adequacy}}}$$

## Sparse data inpainting

### Introduction

Galactic binaries  
Gaps  
Sparsity prior

### Ungapped data

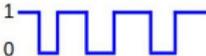
Signal estimator  
Results

### Gapped data

Signal estimator  
Results

### Conclusion

## ■ Introduce:

- Data mask  $M$ : 
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## ■ Signal and noise estimators:

$$(S, N) = \underbrace{\underset{Y=M(S+N)}{\text{Argmin}}}_{\text{Data Adequacy}} \left[ \underbrace{\left\| \gamma \odot \Sigma^{-1/2} \hat{S} \right\|_{12}}_{\text{Solution prior (sparsity)}} \right]$$

## Sparse data inpainting

### ■ Introduce:

- Data mask  $M$ : 
- **Threshold**  $\gamma$  to separate signal from noise.
- Compact notation:  $\gamma \odot \hat{V} = \sum_k \gamma[k] \hat{V}[k]$ .

### ■ Signal and noise estimators:

$$(S, N) = \underbrace{\underset{Y=M(S+N)}{\text{Argmin}}}_{\substack{\text{Data} \\ \text{Adequacy}}} \left[ \underbrace{\left\| \gamma \odot \Sigma^{-1/2} \hat{S} \right\|_{12}}_{\substack{\text{Solution prior} \\ \text{(sparsity)}}} + \underbrace{\frac{1}{2} \hat{N}^T \Sigma^{-1} \hat{N}}_{\substack{\text{Noise prior} \\ \text{(Gaussian)}}} \right]$$

- Resolution alternates between signal and noise estimations.

## Sparse data inpainting

### Introduction

- Galactic binaries
- Gaps
- Sparsity prior

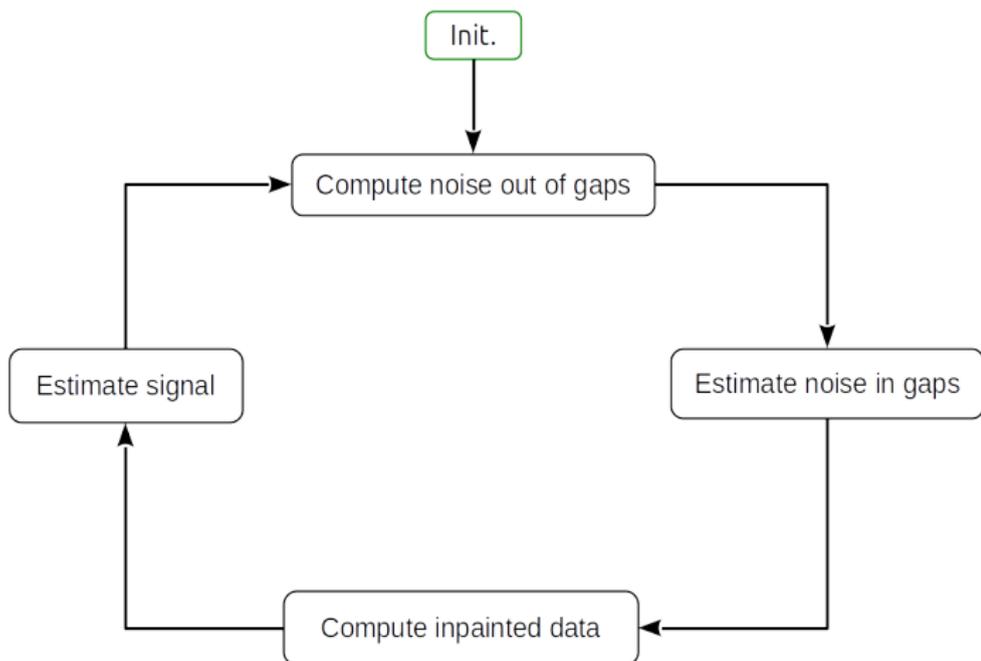
### Ungapped data

- Signal estimator
- Results

### Gapped data

- Signal estimator**
- Results

### Conclusion



## Sparse data inpainting

### Introduction

- Galactic binaries
- Gaps
- Sparsity prior

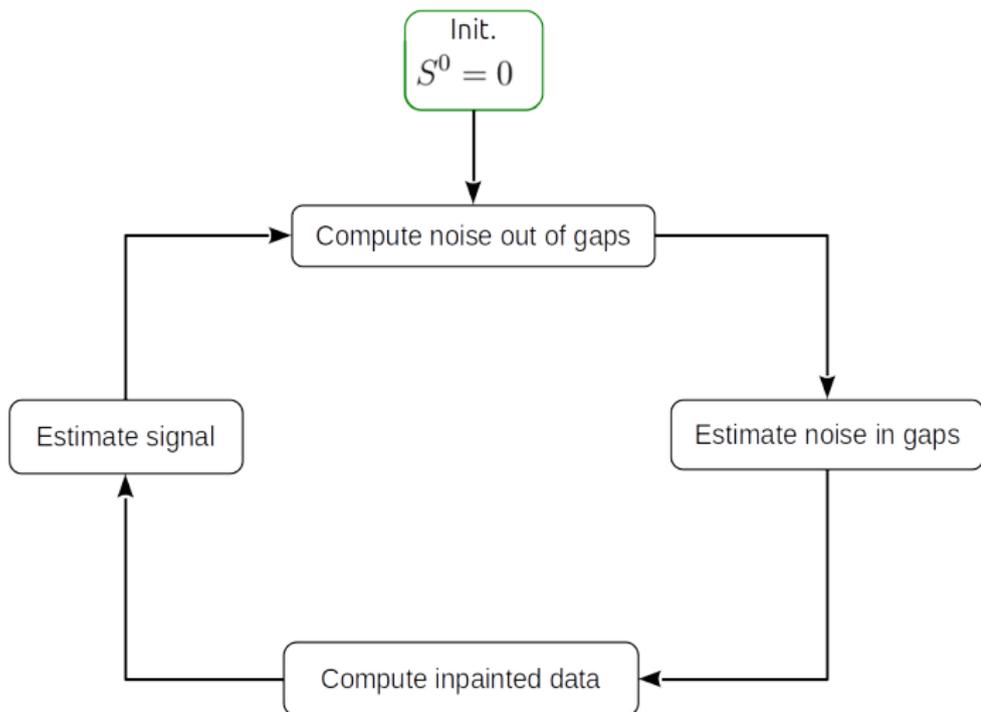
### Ungapped data

- Signal estimator
- Results

### Gapped data

- Signal estimator**
- Results

### Conclusion



## Sparse data inpainting

### Introduction

- Galactic binaries
- Gaps
- Sparsity prior

### Ungapped data

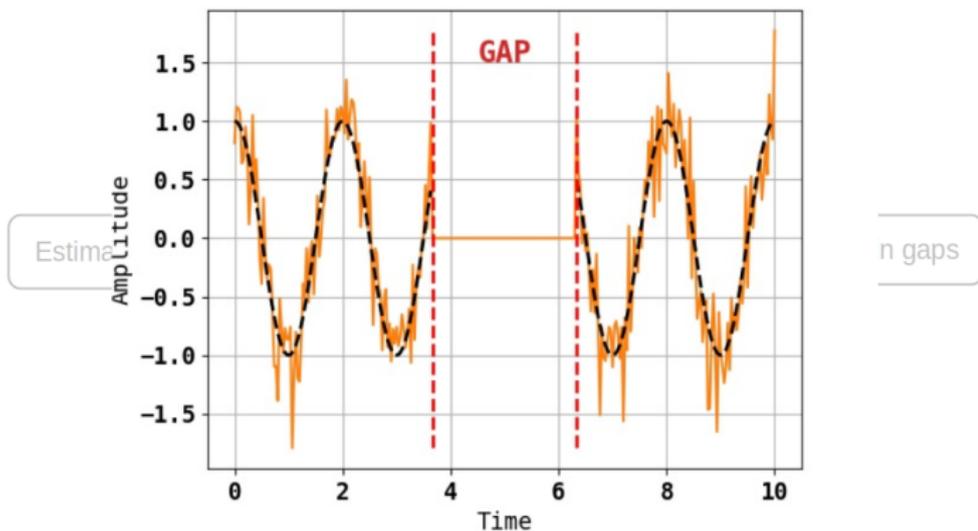
- Signal estimator
- Results

### Gapped data

- Signal estimator
- Results

### Conclusion

Init.  
 $S^0 = 0$



## Sparse data inpainting

### Introduction

- Galactic binaries
- Gaps
- Sparsity prior

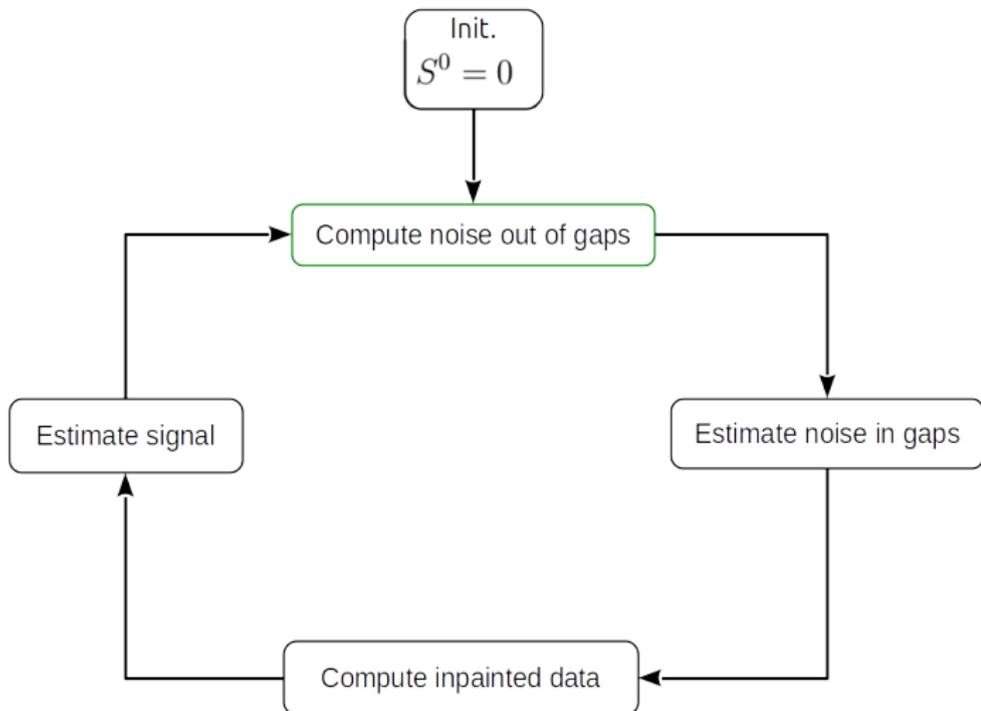
### Ungapped data

- Signal estimator
- Results

### Gapped data

- Signal estimator**
- Results

### Conclusion



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- Galactic binaries
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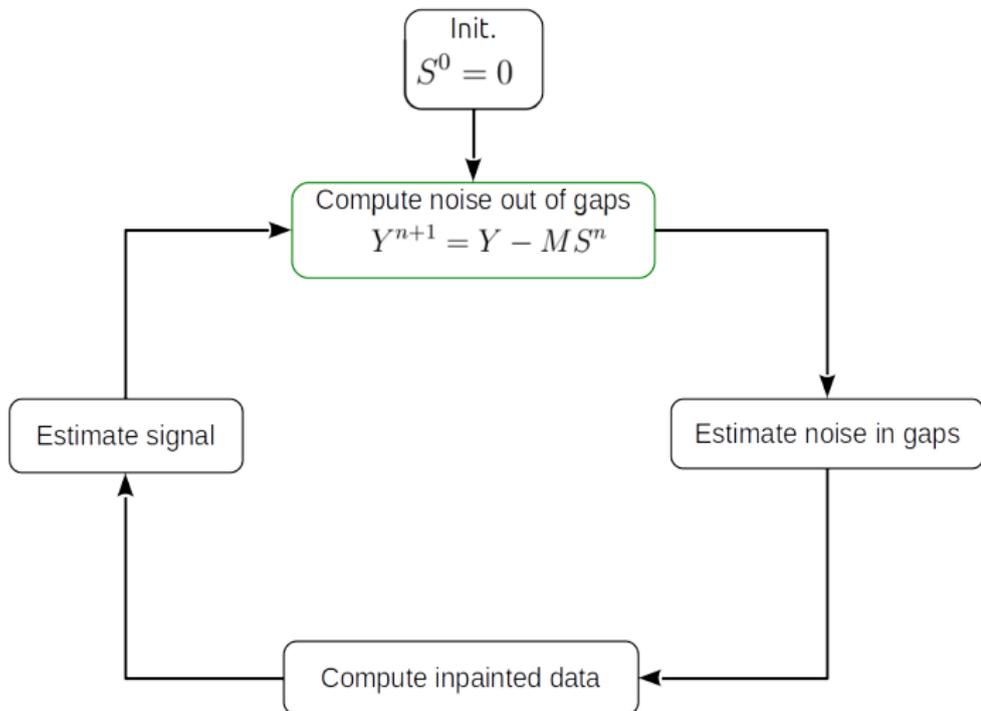
### Ungapped data

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- Results

### Gapped data

- Signal estimator**
- Results

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### Introduction

- Galactic binaries
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### Ungapped data

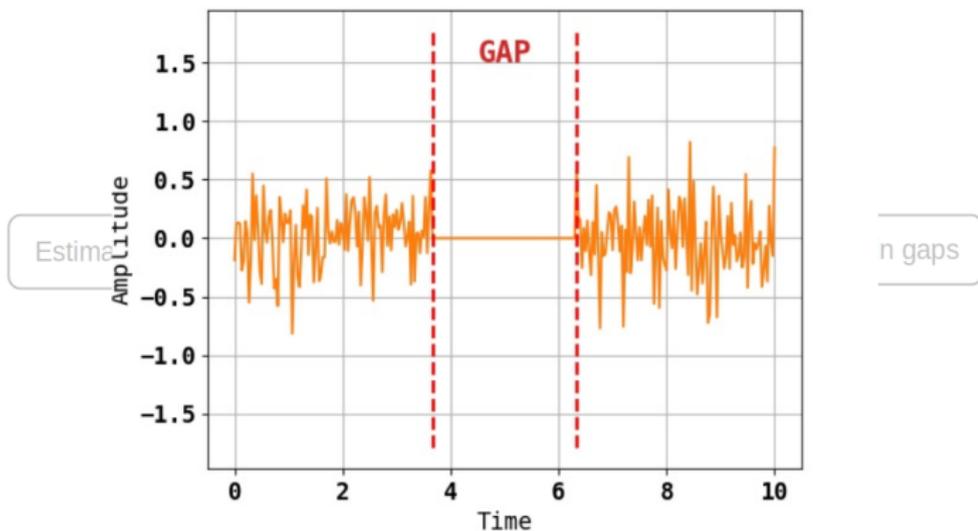
- Signal estimator
- Results

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- Results

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- Galactic binaries
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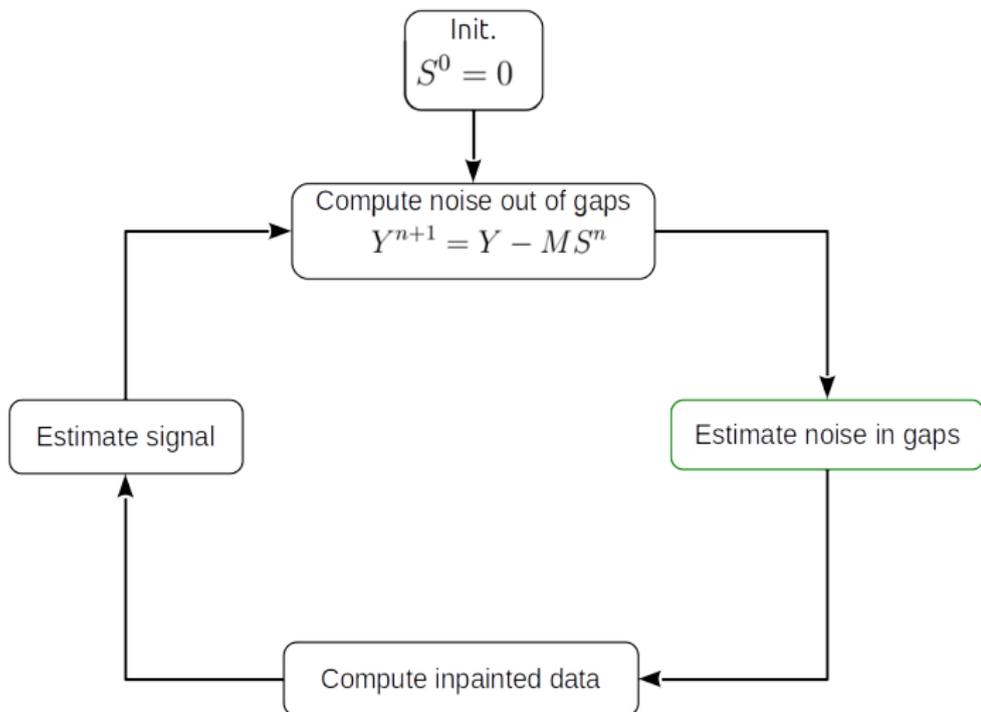
### Ungapped data

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- Galactic binaries
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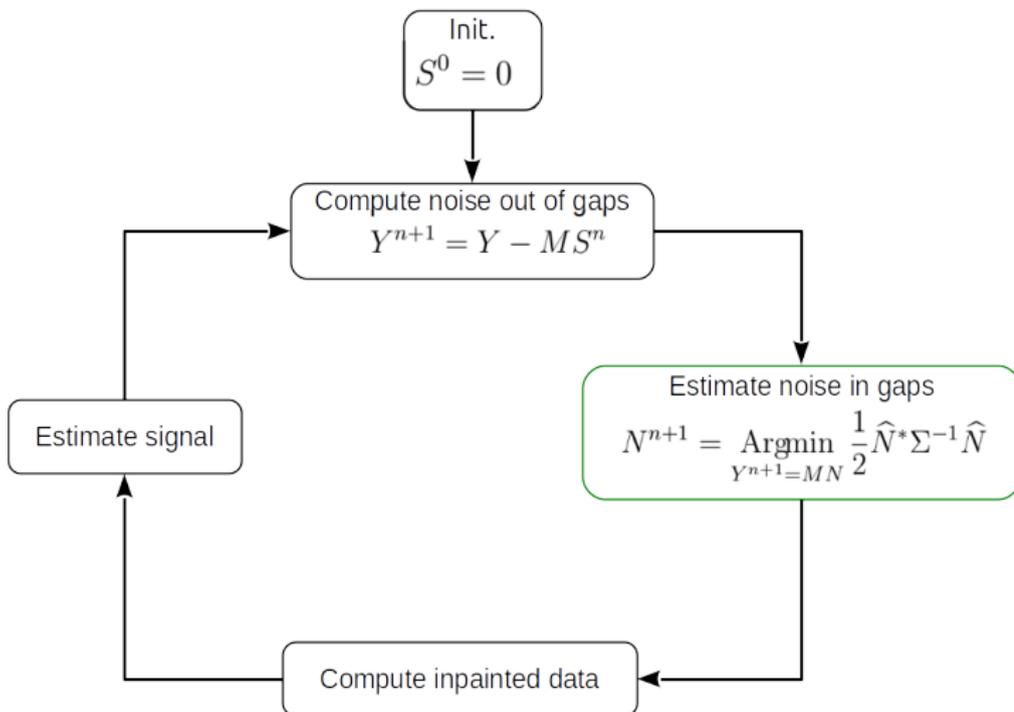
### Ungapped data

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- Results

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- Signal estimator**
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### Ungapped data

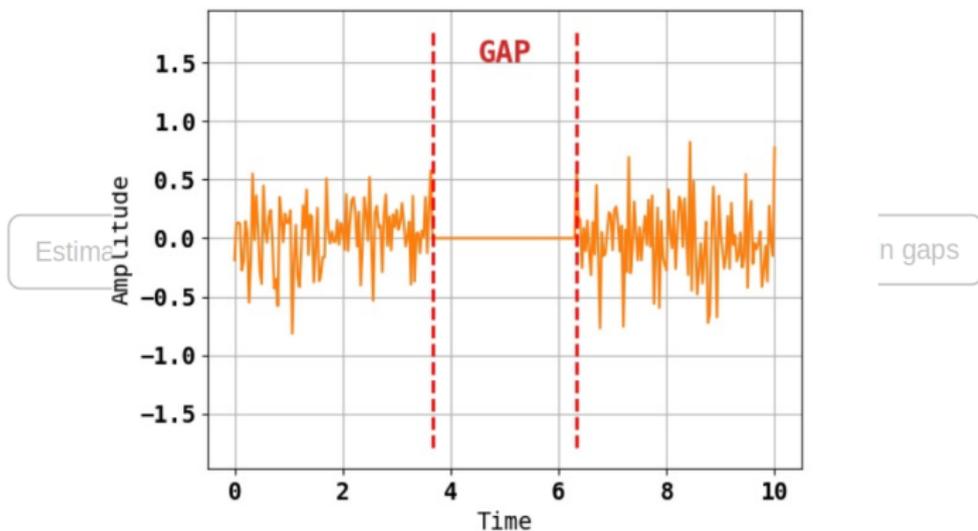
- Signal estimator
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## Sparse data inpainting

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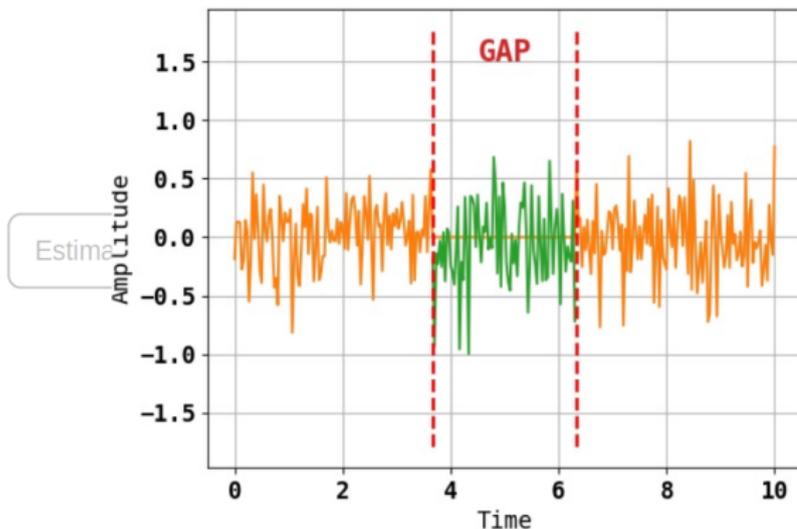
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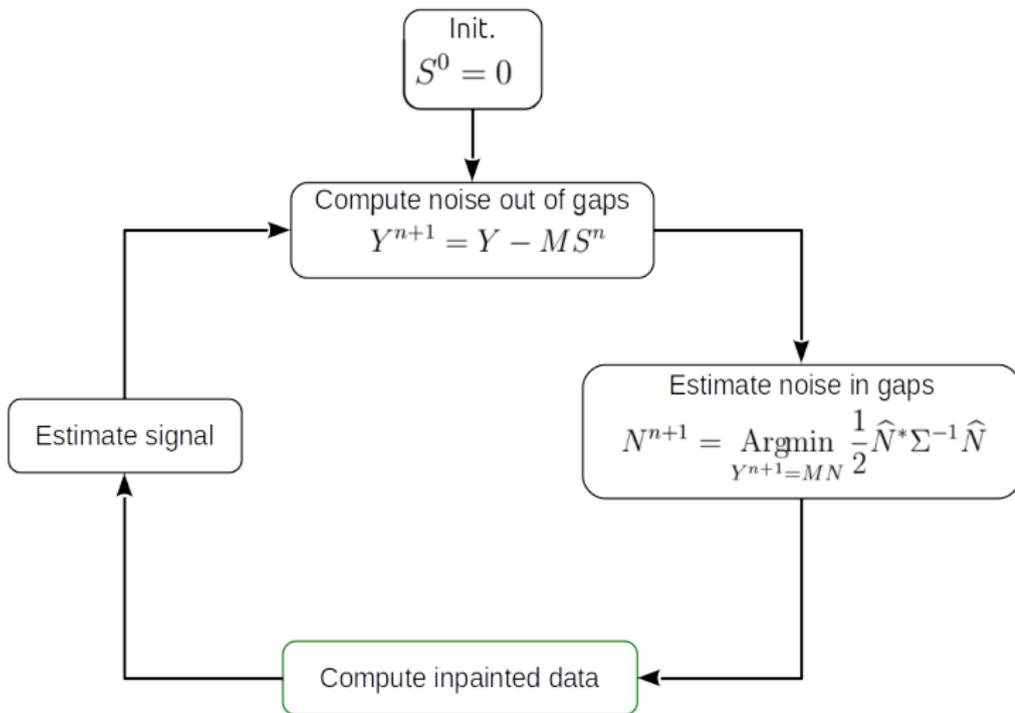
### Ungapped data

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Galactic binaries  
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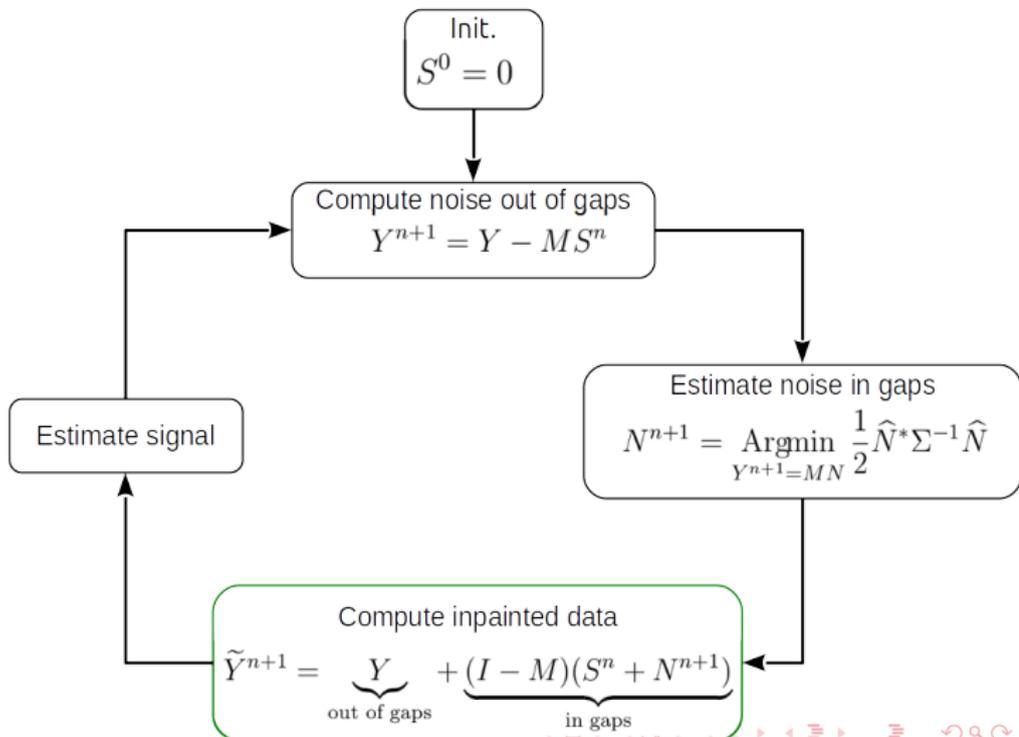
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Signal estimator  
Results

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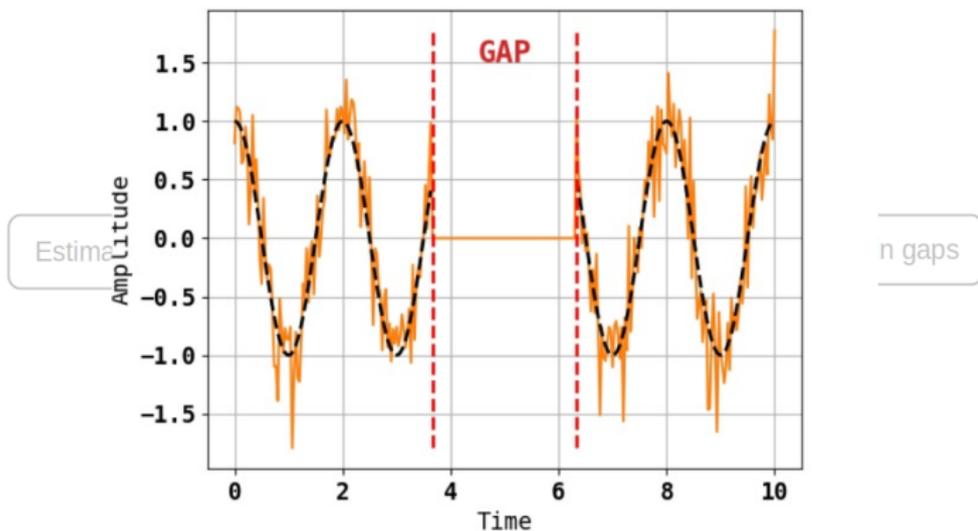
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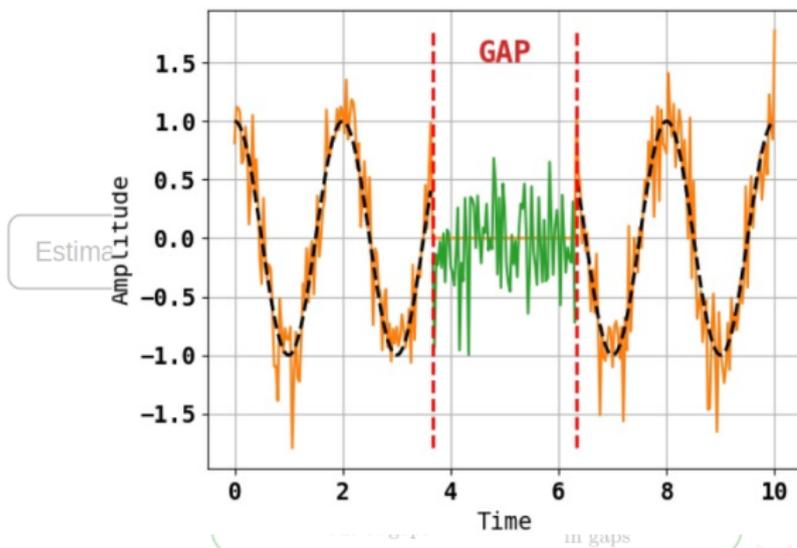
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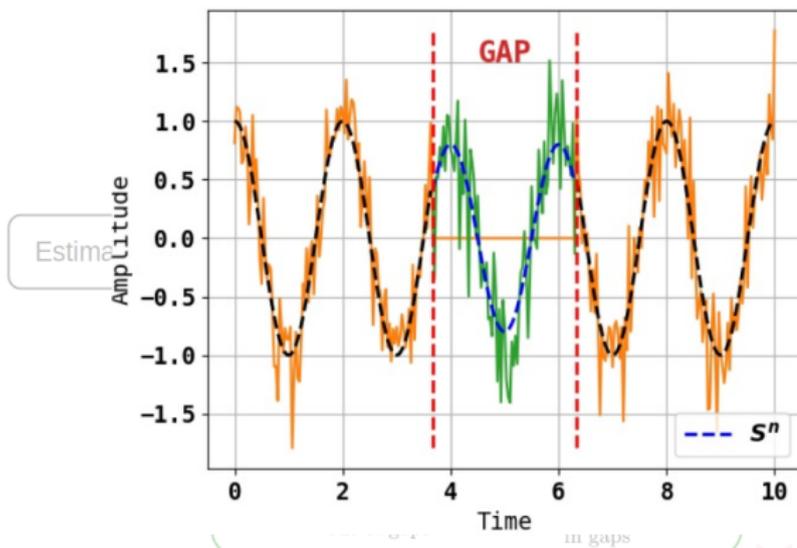
- Signal estimator
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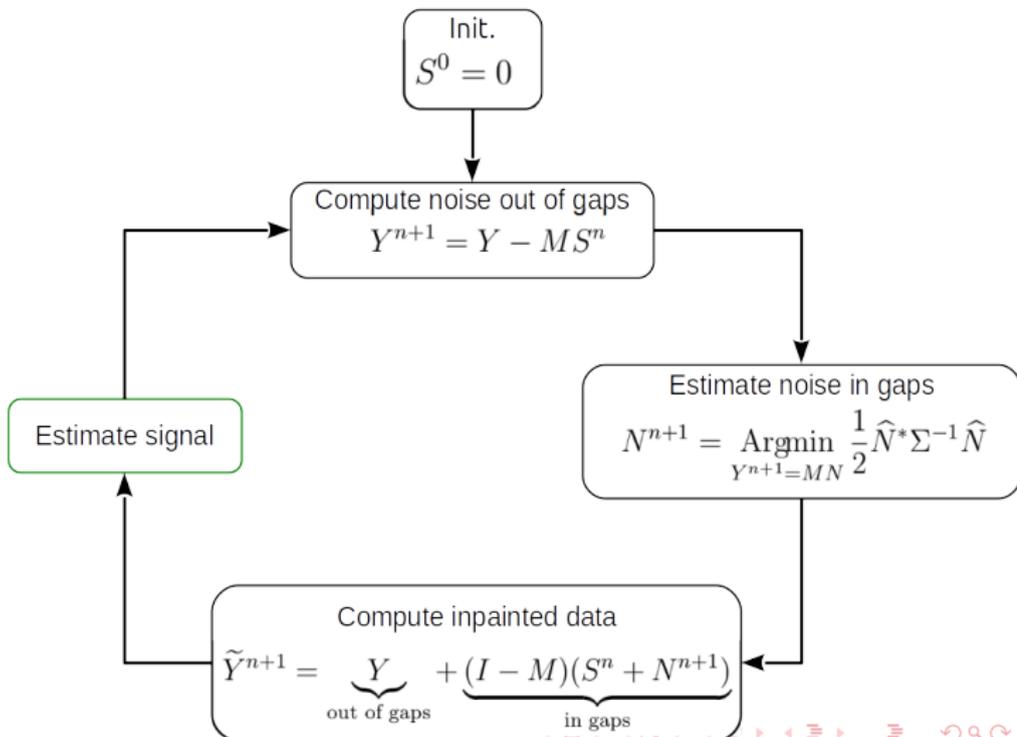
### Ungapped data

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Galactic binaries  
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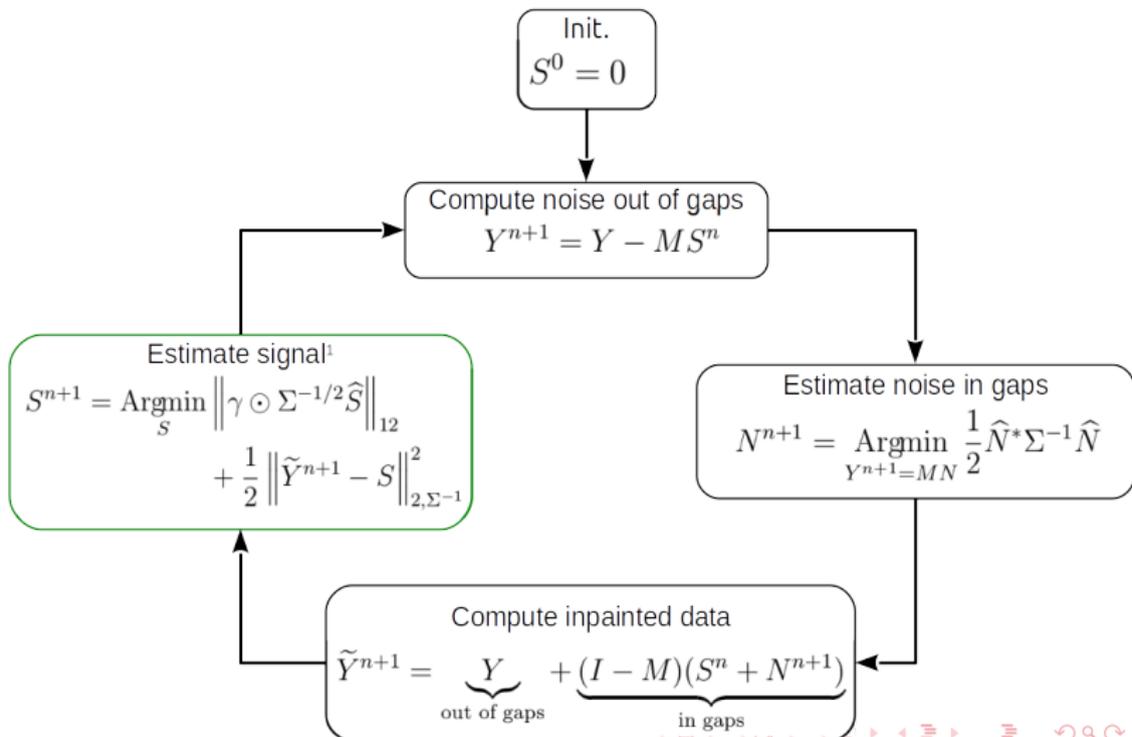
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Signal estimator  
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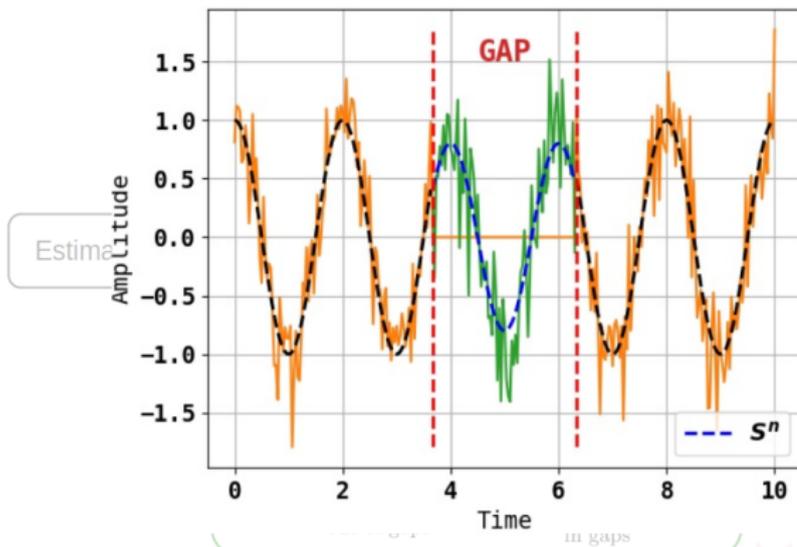
- Signal estimator
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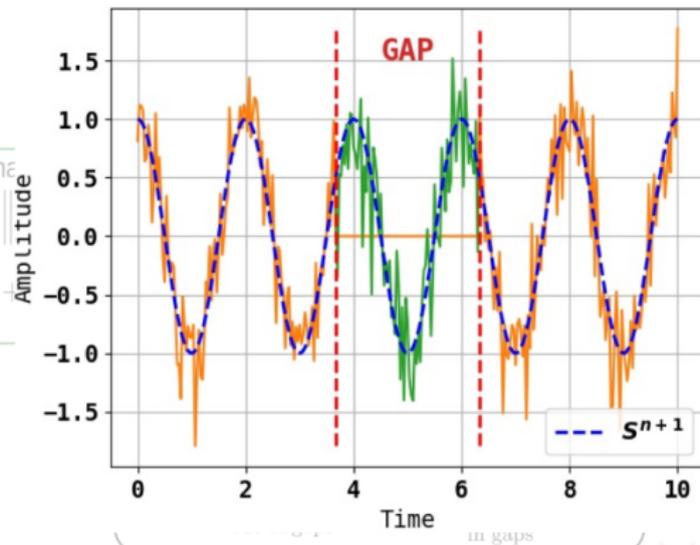
- Signal estimator
- Results

### Conclusion

Init.  
 $S^0 = 0$

Estimate  
 $S^{n+1} = \text{Argmin}_S$

gaps  
 $\hat{V} * \Sigma^{-1} \hat{N}$



## Sparse data inpainting

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Galactic binaries  
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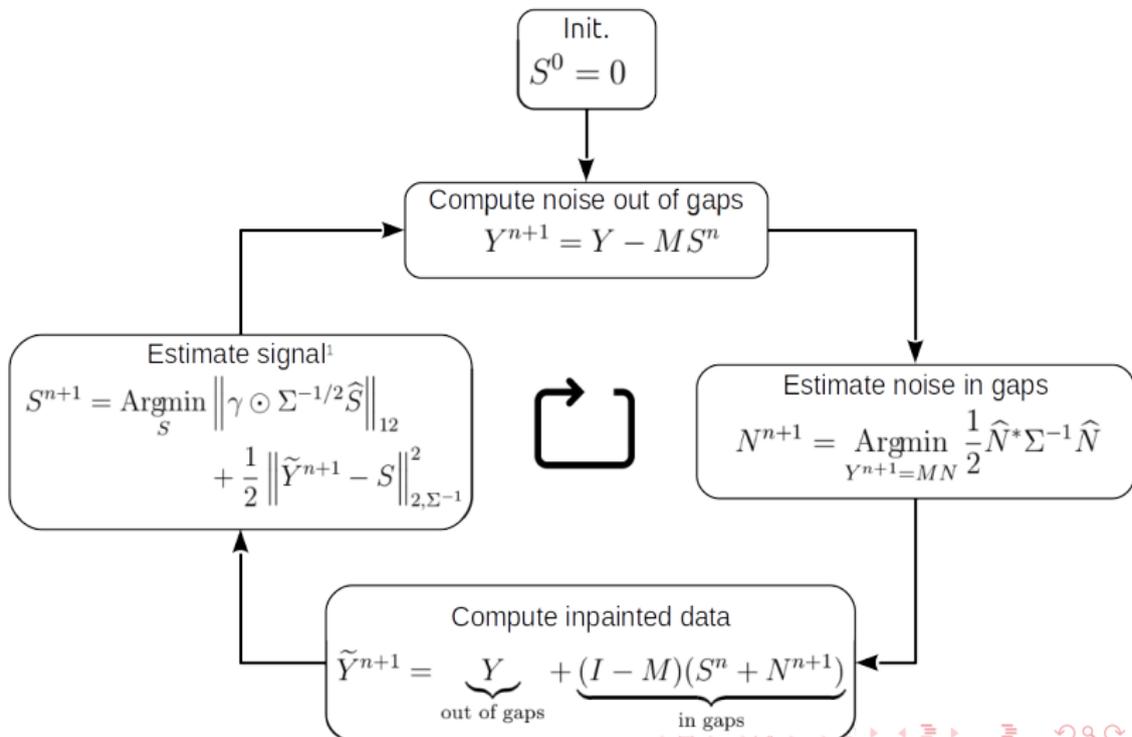
### Ungapped data

Signal estimator  
Results

### Gapped data

Signal estimator  
Results

### Conclusion



Sparse data inpainting

- Gaussian noise.
- Gaps: 7h/2 weeks (planned), 10 min / 1 day (unplanned).
- **Flattened** effective noise power spectral density and **limited** leakage between signal and noise.

Introduction

Galactic binaries  
Gaps  
Sparsity prior

Ungapped data

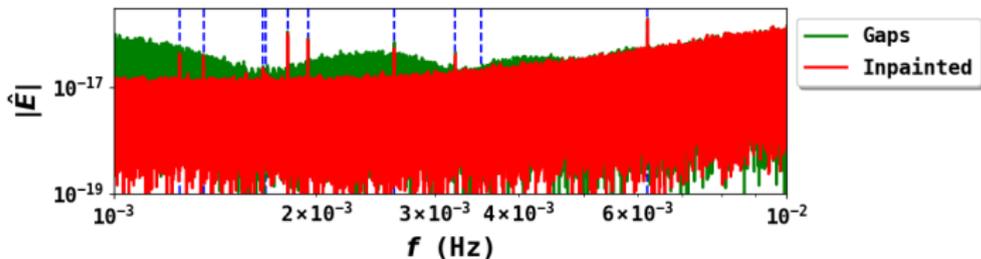
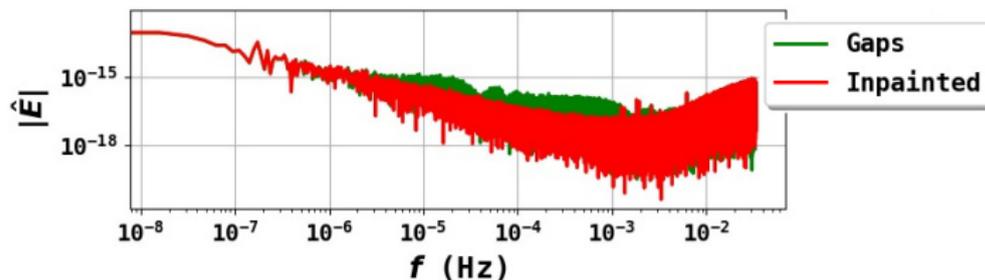
Signal estimator  
Results

Gapped data

Signal estimator

Results

Conclusion



# Conclusion

## Sparse data inpainting

### Introduction

Galactic binaries  
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### Ungapped data

Signal estimator  
Results

### Gapped data

Signal estimator  
Results

### Conclusion

- Tests with both **gapped** and **ungapped** data.
- **Efficient reconstruction** of the signal in the gaps.
- **Fast**:  $\sim 1$  hour for 2 years of data on a laptop.
- Works as well with a **large number of separated sources**.
- **Flexible framework** which could (in principle) be adapted to:
  - Estimation of power spectral density.
  - Other types of sources.
  - Sources of different types.

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