

Gravitational wave data analysis

Part II

Sylvain Marsat (L2IT, Toulouse)



Outline

Part I

- GW signals: the basics
- Noise as a stochastic process
- Introducing matched filtering
- Towards real CBC searches
- Other signals: continuous waves, stochastic backgrounds

Part II

- Bayesian parameter estimation basics, likelihood
- Parameter space and waveforms
- Fisher matrix approach
- Metropolis-Hastings MCMC, Parallel tempering and example PE
- PE toolbox
- PE results from LVK
- Future detectors and their challenges

Outline

Part I

- GW signals: the basics
- Noise as a stochastic process
- Introducing matched filtering
- Towards real CBC searches
- Other signals: continuous waves, stochastic backgrounds

Part II

- **Bayesian parameter estimation basics, likelihood**
- Parameter space and waveforms
- Fisher matrix approach
- Metropolis-Hastings MCMC, Parallel tempering and example PE
- PE toolbox
- PE results from LVK
- Future detectors and their challenges

Bayes theorem and posterior distribution

Bayes theorem

Likelihood $p(d|\theta, M) = \mathcal{L}(d|\theta, M)$

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

Prior distribution

- a priori knowledge of parameters

Posterior distribution

- target of the analysis
- multidim. distribution, discrete samples

Evidence $p(d|M) = \int d\theta p(d|\theta, M)p(\theta|M)$

- normalization of the posterior
- important for model comparison

θ inferred params (17 for GW source)

d data (observed data in detector)

M model (context, assumptions)

The evidence and Bayes ratio

Evidence

$$p(d|M) = \int d\theta p(d|\theta, M)p(\theta|M)$$

- ignored in parameter estimation, normalization constant
- multidimensional integral, hard to compute

Bayes factor

- model comparison (usually log)
- penalty for overfitting

$$B_{12} = \frac{p(d|M_1)}{p(d|M_2)}$$

$$\frac{p(M_1|d)}{p(M_2|d)} = \frac{p(d|M_1) p(M_1)}{p(d|M_2) p(M_2)}$$

$\log_{10}(B_{10})$	B_{10}	Evidence against H_0
0 to 1/2	1 to 3.2	Not worth more than a bare mention
1/2 to 1	3.2 to 10	Substantial
1 to 2	10 to 100	Strong
>2	>100	Decisive

[Kass-Raftery 1995]

The likelihood

Likelihood: $p(d|\theta)$

$$\mathcal{L} = p(\text{data}|\text{signal params})$$

Signal model: $h(\theta)$

- includes instrument response
- may be approximate

Assume calibrated data

(reality: marginalize over calibration)

$$d = h(\theta) + n$$

$$p(d|\theta) = p(n = d - h(\theta))$$

Likelihood: probability that the noise explains the residuals between data and signal

Whittle likelihood

For a stationary Gaussian process:
independence FD, diagonal covariance

$$\langle \tilde{n}_k \tilde{n}_l^* \rangle = \frac{1}{2\Delta f} S_n(f_k) \delta_{kl}$$
$$\text{Re } \tilde{n}_k, \text{Im } \tilde{n}_k \sim \mathcal{N} \left(0, \frac{1}{4\Delta f} S_n(f_k) \right)$$

The likelihood

Likelihood: $p(d|\theta)$

$$\mathcal{L} = p(\text{data}|\text{signal params})$$

Signal model: $h(\theta)$

- includes instrument response
- may be approximate

Assume calibrated data

(reality: marginalize over calibration)

$$d = h(\theta) + n$$

$$p(d|\theta) = p(n = d - h(\theta))$$

Likelihood: probability that the noise explains the residuals between data and signal

Whittle likelihood

For a stationary Gaussian process:
independence FD, diagonal covariance

$$\langle \tilde{n}_k \tilde{n}_l^* \rangle = \frac{1}{2\Delta f} S_n(f_k) \delta_{kl}$$
$$\text{Re } \tilde{n}_k, \text{Im } \tilde{n}_k \sim \mathcal{N} \left(0, \frac{1}{4\Delta f} S_n(f_k) \right)$$

$$\ln \mathcal{L} = \ln p(\mathbf{n}) = \sum_{k>0} \ln p(\tilde{n}_k)$$

The likelihood

Likelihood: $p(d|\theta)$

$$\mathcal{L} = p(\text{data}|\text{signal params})$$

Signal model: $h(\theta)$

- includes instrument response
- may be approximate

Assume calibrated data

(reality: marginalize over calibration)

$$d = h(\theta) + n$$

$$p(d|\theta) = p(n = d - h(\theta))$$

Likelihood: probability that the noise explains the residuals between data and signal

Whittle likelihood

For a stationary Gaussian process:
independence FD, diagonal covariance

$$\langle \tilde{n}_k \tilde{n}_l^* \rangle = \frac{1}{2\Delta f} S_n(f_k) \delta_{kl}$$
$$\text{Re } \tilde{n}_k, \text{Im } \tilde{n}_k \sim \mathcal{N} \left(0, \frac{1}{4\Delta f} S_n(f_k) \right)$$

$$\begin{aligned} \ln \mathcal{L} &= \ln p(\mathbf{n}) = \sum \ln p(\tilde{n}_k) \\ &= \sum_{k>0} -\frac{1}{2} \frac{4\Delta f}{S_n(f_k)} |\tilde{n}_k|^2 + \text{const} \\ &= -\frac{1}{2} 4 \int_{f>0} \frac{df}{S_n(f)} |\tilde{n}(f)|^2 \\ &= -\frac{1}{2} (n|n) \end{aligned}$$

The likelihood

Likelihood: $p(d|\theta)$

$$\mathcal{L} = p(\text{data}|\text{signal params})$$

Signal model: $h(\theta)$

- includes instrument response
- may be approximate

Assume calibrated data

(reality: marginalize over calibration)

$$d = h(\theta) + n$$

$$p(d|\theta) = p(n = d - h(\theta))$$

Likelihood: probability that the noise explains the residuals between data and signal

Whittle likelihood

For a stationary Gaussian process:
independence FD, diagonal covariance

$$\langle \tilde{n}_k \tilde{n}_l^* \rangle = \frac{1}{2\Delta f} S_n(f_k) \delta_{kl}$$
$$\text{Re } \tilde{n}_k, \text{Im } \tilde{n}_k \sim \mathcal{N} \left(0, \frac{1}{4\Delta f} S_n(f_k) \right)$$

$$\begin{aligned} \ln \mathcal{L} &= \ln p(\mathbf{n}) = \sum \ln p(\tilde{n}_k) \\ &= \sum_{k>0} -\frac{1}{2} \frac{4\Delta f}{S_n(f_k)} |\tilde{n}_k|^2 + \text{const} \\ &= -\frac{1}{2} 4 \int_{f>0} \frac{df}{S_n(f)} |\tilde{n}(f)|^2 \\ &= -\frac{1}{2} (n|n) \end{aligned}$$

$$\ln \mathcal{L}(\theta) = -\frac{1}{2} (h(\theta) - d | h(\theta) - d)$$

Norm of residuals !

Limitations to Whittle:

Covariance matrix for noise vector in time domain:

Toeplitz structure

$$C(t, t') \equiv C(t - t')$$

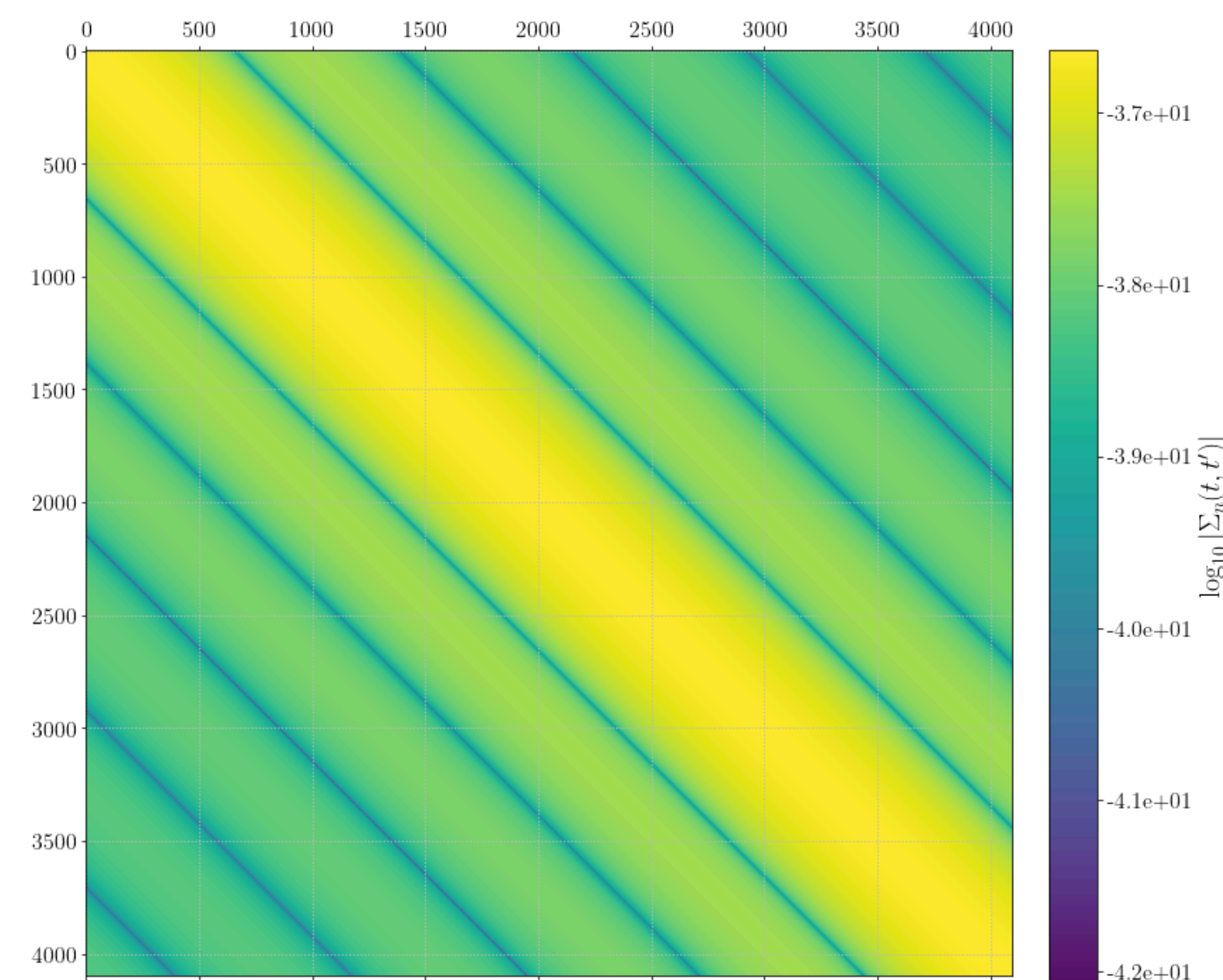
$$A = \begin{bmatrix} a_0 & a_{-1} & a_{-2} & \cdots & \cdots & a_{-(n-1)} \\ a_1 & a_0 & a_{-1} & \ddots & & \vdots \\ a_2 & a_1 & \ddots & \ddots & \ddots & \vdots \\ \vdots & \ddots & \ddots & \ddots & a_{-1} & a_{-2} \\ \vdots & & \ddots & a_1 & a_0 & a_{-1} \\ a_{n-1} & \cdots & \cdots & a_2 & a_1 & a_0 \end{bmatrix}$$

Diagonality after DFT requires in fact Circulant structure (periodicity)

$$C = \begin{bmatrix} c_0 & c_{n-1} & \cdots & c_2 & c_1 \\ c_1 & c_0 & c_{n-1} & & c_2 \\ \vdots & c_1 & c_0 & \ddots & \vdots \\ c_{n-2} & & \ddots & \ddots & c_{n-1} \\ c_{n-1} & c_{n-2} & \cdots & c_1 & c_0 \end{bmatrix}$$

Time domain covariance

Can work directly in time domain with Toeplitz structure



- Ringdown analysis: selection of post-merger times
- Dealing with data gaps

Outline

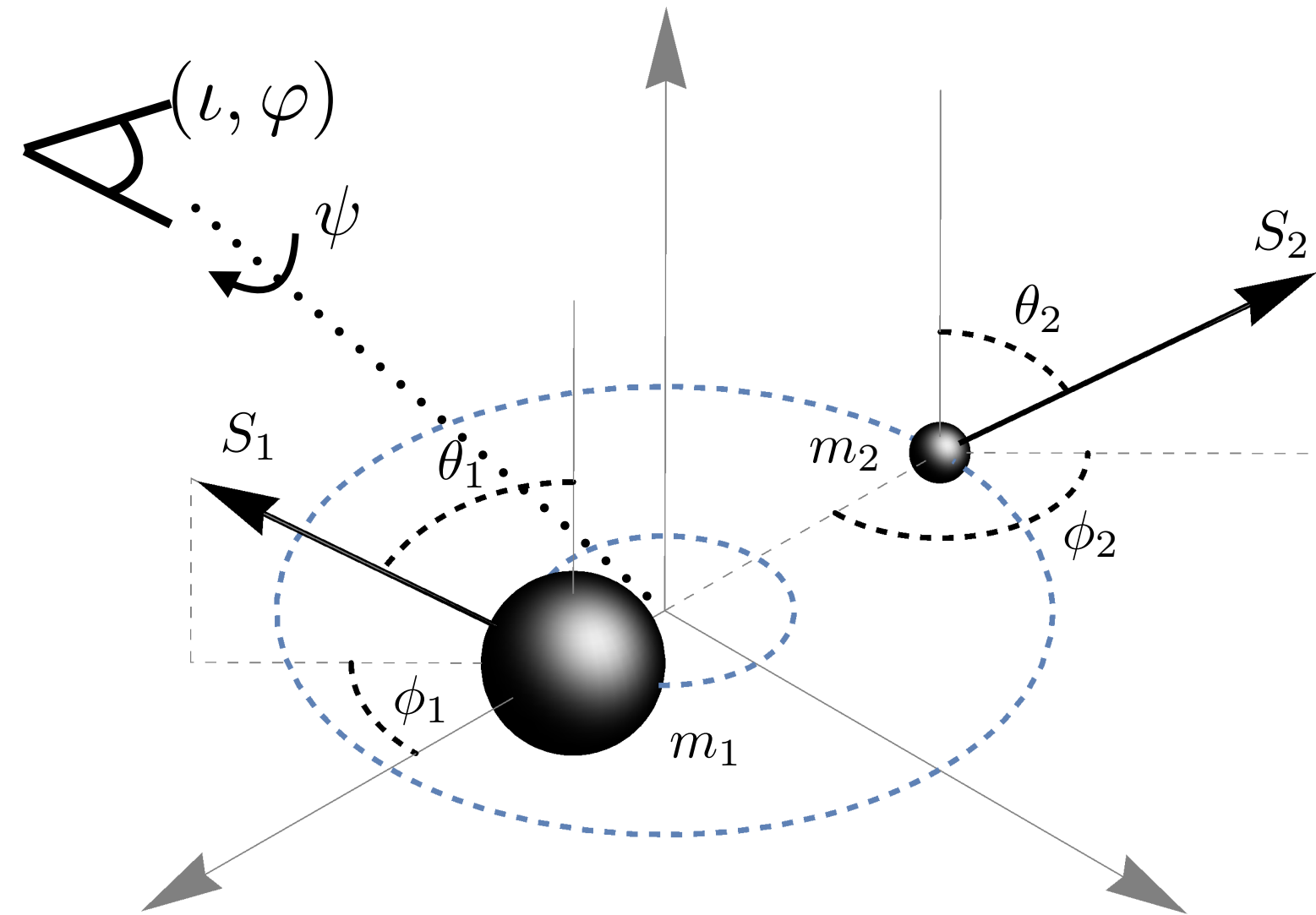
Part I

- GW signals: the basics
- Noise as a stochastic process
- Introducing matched filtering
- Towards real CBC searches
- Other signals: continuous waves, stochastic backgrounds

Part II

- Bayesian parameter estimation basics, likelihood
- **Parameter space and waveforms**
- Fisher matrix approach
- Metropolis-Hastings MCMC, Parallel tempering and example PE
- PE toolbox
- PE results from LVK
- Future detectors and their challenges

The parameter space and priors



CBC: 15+2+2 parameters

- intrinsic: 2 masses, 2*3 spin vectors
- distance: 1
- time of coalescence: 1
- direction to the observer: 2 angles
- sky position in observer's frame: 2 angles
- polarization angle: 1 angle
- +eccentricity, periastron: 2
- +tidal deformabilities BNS: 2

Intrinsic parameters

- masses, spins, tidal deformabilities, eccentricity
- expensive: generate GR solution
- priors: physically motivated, but arbitrary

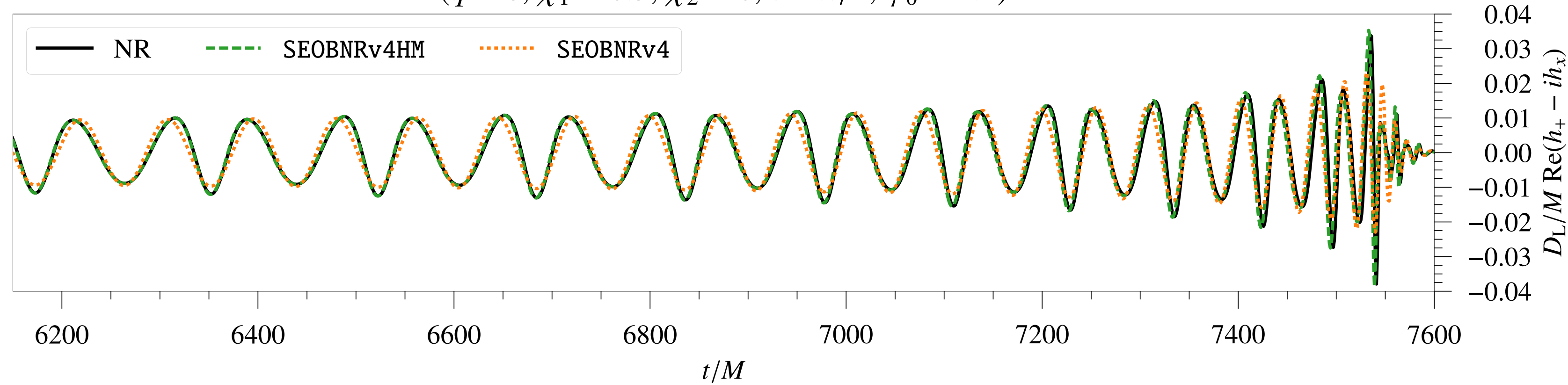
Extrinsic parameters

- distance, time, orientation angles
- cheap: simple geometry of source/detector
- prior for distance: uniform in volume ?
- prior for time: uniform
- prior for angles: uniform (on a sphere)

Waveform complexity I

Higher harmonics beyond h22:
$$h_+ - ih_\times = \sum_{\ell \geq 2} \sum_{m=-\ell}^{+\ell} -2Y_{\ell m}(\iota, \varphi) h_{\ell m} \quad h_{\ell m} \propto e^{-im\phi_{\text{orb}}}$$

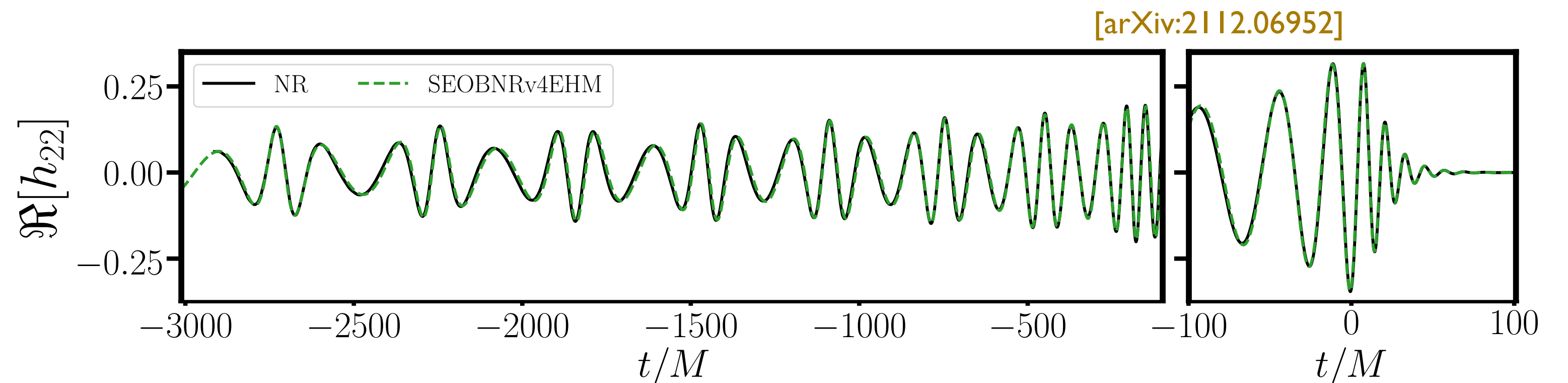
($q = 8, \chi_1 = 0.5, \chi_2 = 0, \iota = \pi/2, \varphi_0 = 1.2$)



- stronger for high inclination, high mass ratio
- most important at merger

Eccentricity:

- creates another set of harmonics
- fast circularization before merger



Waveform complexity II

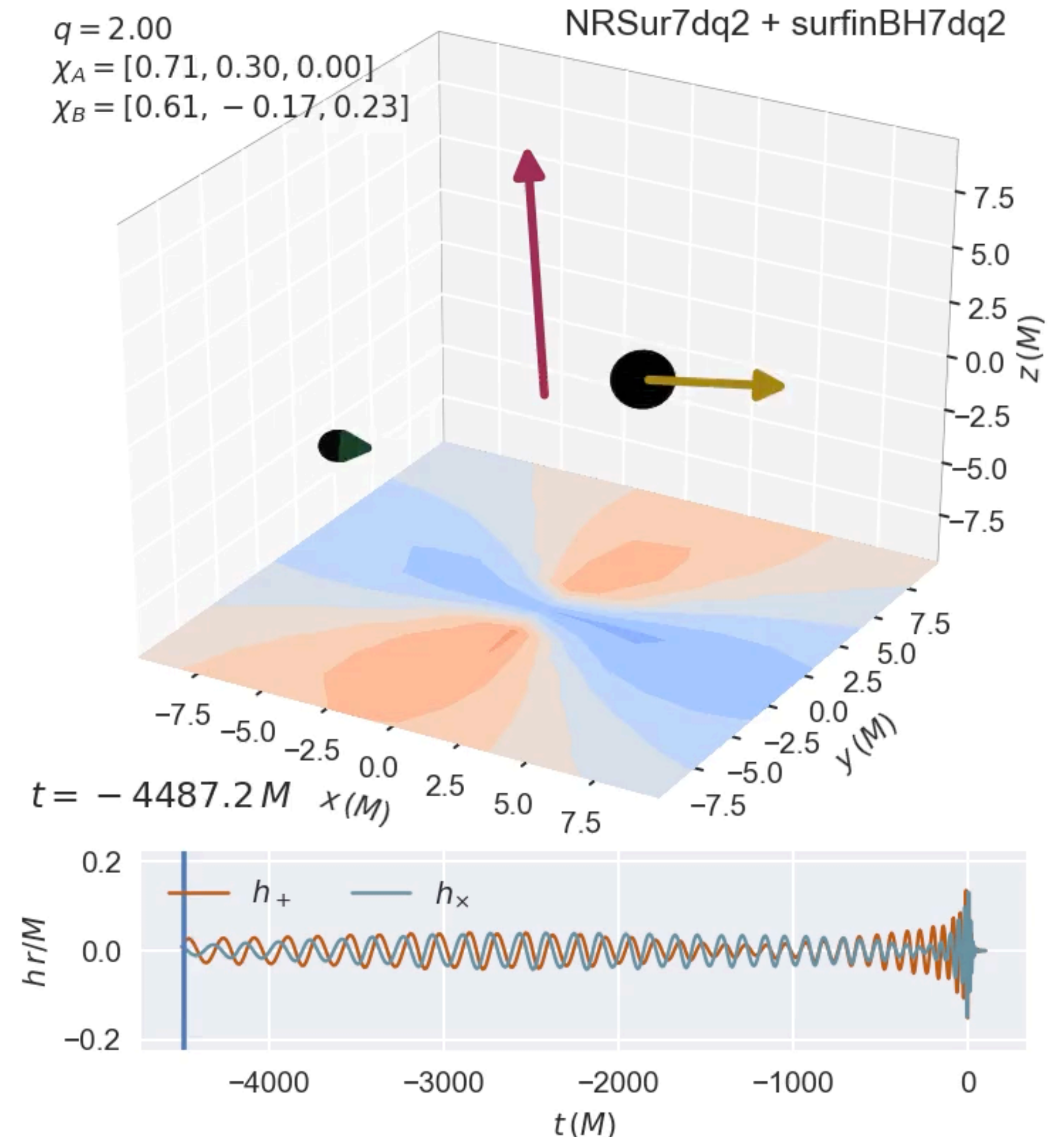
Effect of aligned spins

- Aligned/anti-aligned spins: longer/shorter inspiral, reaching higher/lower frequencies
- Degeneracy with mass ratio

Effect of precession

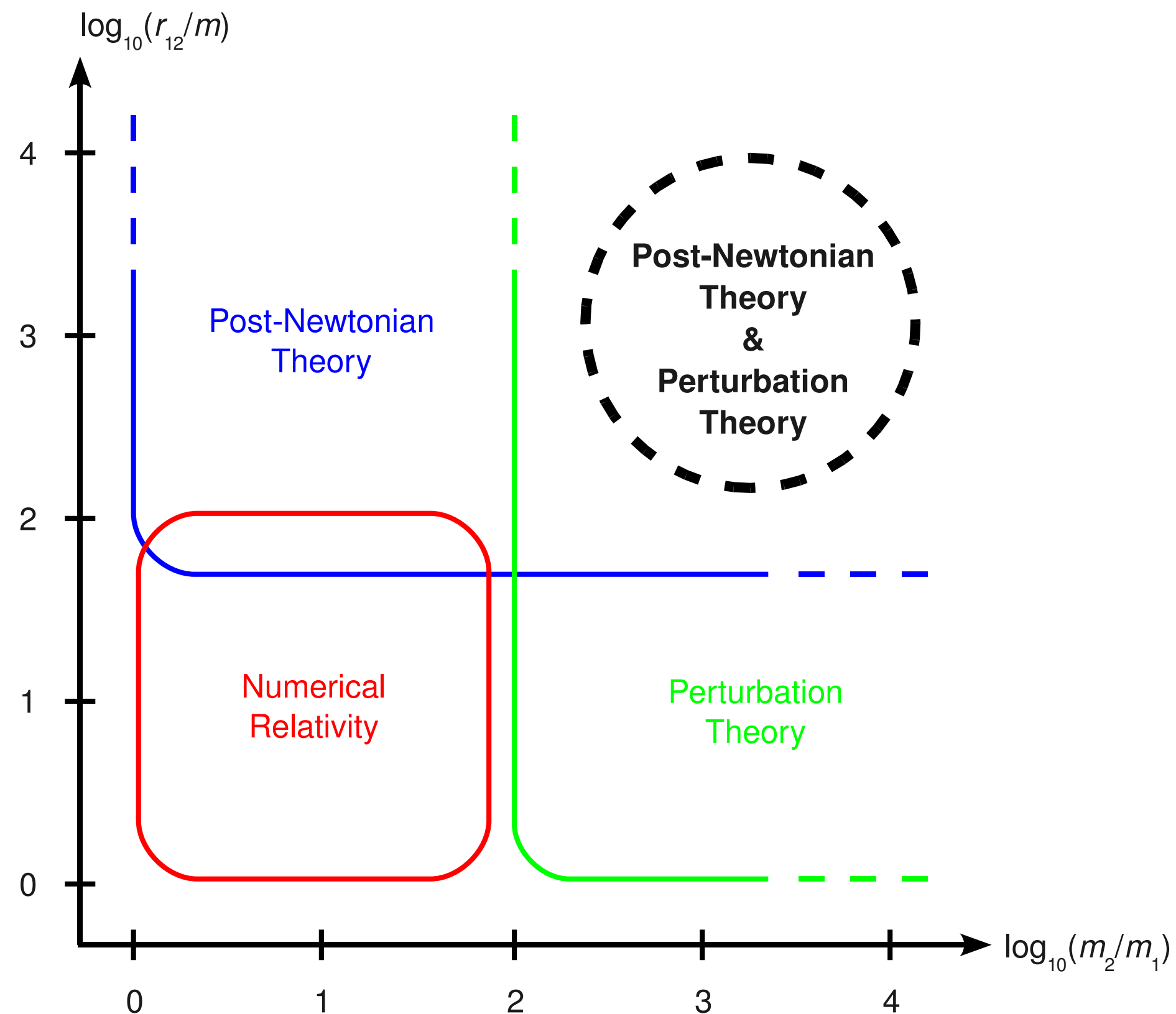
- introduce Precessing frame, follows plane of the orbit
- time-dependent rotation to Inertial frame
- not exact, mode asymmetries !

$$h_{lm}^P = \sum_{m'=-l}^l \mathcal{D}_{m'm}^l(\alpha, \beta, \gamma) h_{lm'}^I$$



[<https://vijayvarma392.github.io/binaryBHexp/>]

Waveform models



Analytical/numerical methods

- post-Newtonian, post-Minkowskian
- Gravitational Self-Force
- Numerical Relativity

Computational approaches

We need millions of waveform evaluations !

- Phenomenological waveforms: analytic fits
- EOB waveforms: integrate ODE
- NR: costly large-scale simulations

Acceleration of EOB, NR with Reduced Order Models (ROMs), surrogates

Acceleration of likelihoods (heterodyning, ...)

Frontiers of waveform modelling

- eccentric IMR waveforms
- EMRIs: Extreme (Intermediate) Mass Ratio Inspirals
- matter effects for BNS, BNS merger
- environmental effects

Outline

Part I

- GW signals: the basics
- Noise as a stochastic process
- Introducing matched filtering
- Towards real CBC searches
- Other signals: continuous waves, stochastic backgrounds

Part II

- Bayesian parameter estimation basics, likelihood
- Parameter space and waveforms
- **Fisher matrix approach**
- Metropolis-Hastings MCMC, Parallel tempering and example PE
- PE toolbox
- PE results from LVK
- Future detectors and their challenges

Fisher matrix approach

Fisher matrix and covariance

Objective: simple simulation of PE

Local Taylor expansion of likelihood around true parameters, ignore noise:

$$\ln \mathcal{L} = -\frac{1}{2} (h(\theta) - h(\theta_0) | h(\theta) - h(\theta_0))$$

$$h(\theta) = h(\theta_0) + \Delta\theta_i \partial_i h + \mathcal{O}(\Delta\theta^2)$$

$$\ln \mathcal{L} = -\frac{1}{2} F_{ij} \Delta\theta_i \Delta\theta_j$$

$$F_{ij} \equiv (\partial_i h | \partial_j h) \quad \text{Fisher matrix}$$

$$\Sigma = \mathbf{F}^{-1} \quad \text{Fisher covariance}$$

Gaussian approximation of the posterior, with Fisher covariance

Fisher matrix approach

Fisher matrix and covariance

Objective: simple simulation of PE

Local Taylor expansion of likelihood around true parameters, ignore noise:

$$\ln \mathcal{L} = -\frac{1}{2} (h(\theta) - h(\theta_0) | h(\theta) - h(\theta_0))$$

$$h(\theta) = h(\theta_0) + \Delta\theta_i \partial_i h + \mathcal{O}(\Delta\theta^2)$$

$$\ln \mathcal{L} = -\frac{1}{2} F_{ij} \Delta\theta_i \Delta\theta_j$$

$$F_{ij} \equiv (\partial_i h | \partial_j h) \quad \text{Fisher matrix}$$

$$\Sigma = \mathbf{F}^{-1} \quad \text{Fisher covariance}$$

Gaussian approximation of the posterior, with Fisher covariance

Parameter biases

In the presence of a residual δh (noise, error in the waveform): bias in best-fit parameters

$$\Delta\theta_i = F_{ij}^{-1} (\partial_j h | \delta h)$$

In practice...

Valid in the high-SNR limit

- requires signal derivatives
- sensitive to degeneracies (even at high SNR)
- numerically delicate !

Effect of noise on posterior

Effect of noise $d = h_0 + n$

$$\ln \mathcal{L} = \underbrace{-\frac{1}{2}(h - h_0|h - h_0)}_{\text{0-noise likelihood}} + \underbrace{(h - h_0|n)}_{\text{cross-term changes with } n} - \underbrace{\frac{1}{2}(n|n)}_{\text{const.}}$$

Effect of noise on posterior

Effect of noise $d = h_0 + n$

$$\ln \mathcal{L} = \underbrace{-\frac{1}{2}(h - h_0|h - h_0)}_{\text{0-noise likelihood}} + \underbrace{(h - h_0|n)}_{\text{cross-term}} - \underbrace{\frac{1}{2}(n|n)}_{\text{const.}}$$

changes with n

Bias in Fisher approach:

$$\delta h = n \quad \Delta\theta_i = F_{ij}^{-1}(\partial_j h|n) \quad \langle \Delta\theta_i \rangle = 0$$

$$\langle \Delta\theta_i \Delta\theta_j \rangle = F_{ik}^{-1} F_{jl}^{-1} \langle (\partial_i h|n)(n|\partial_j h) \rangle$$

$$\langle |n)(n| \rangle = \mathbf{1}$$

$$\langle \Delta\theta_i \Delta\theta_j \rangle = F_{ij}^{-1} = \Sigma_{ij}$$

Biases due to noise follow the Fisher covariance

Effect of noise on posterior

Effect of noise $d = h_0 + n$

$$\ln \mathcal{L} = \underbrace{-\frac{1}{2}(h - h_0|h - h_0)}_{\text{0-noise likelihood}} + \underbrace{(h - h_0|n)}_{\text{cross-term changes with } n} - \underbrace{\frac{1}{2}(n|n)}_{\text{const.}}$$

Bias in Fisher approach:

$$\delta h = n \quad \Delta\theta_i = F_{ij}^{-1}(\partial_j h|n) \quad \langle \Delta\theta_i \rangle = 0$$

$$\langle \Delta\theta_i \Delta\theta_j \rangle = F_{ik}^{-1} F_{jl}^{-1} \langle (\partial_i h|n)(n|\partial_j h) \rangle$$

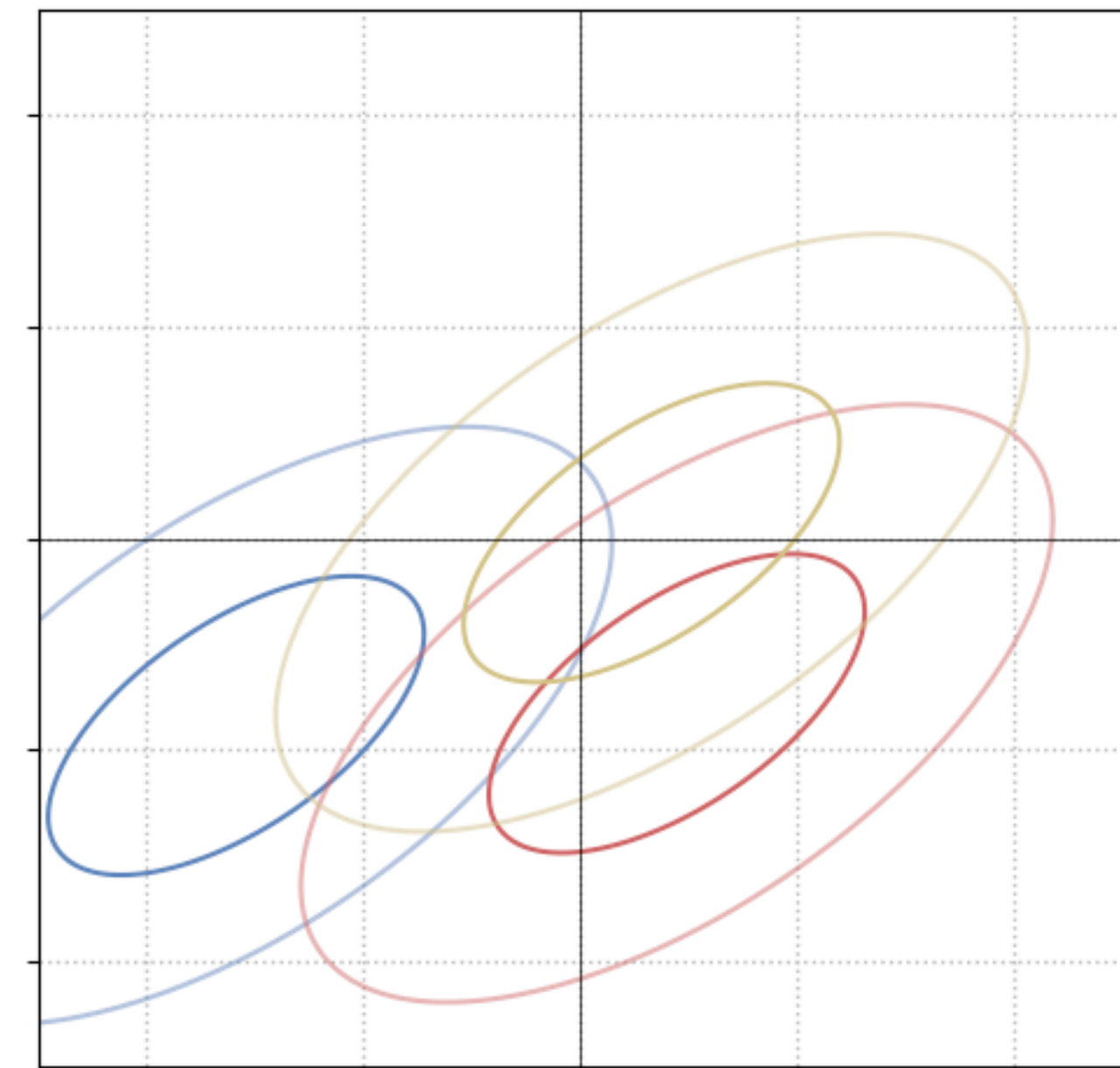
$$\langle |n)(n| \rangle = \mathbf{1}$$

$$\langle \Delta\theta_i \Delta\theta_j \rangle = F_{ij}^{-1} = \Sigma_{ij}$$

Biases due to noise follow the Fisher covariance

For different noise realizations:

- peak of the posterior moves around by the size of the statistical errors
- width of posterior unaffected (in this approx.)



Outline

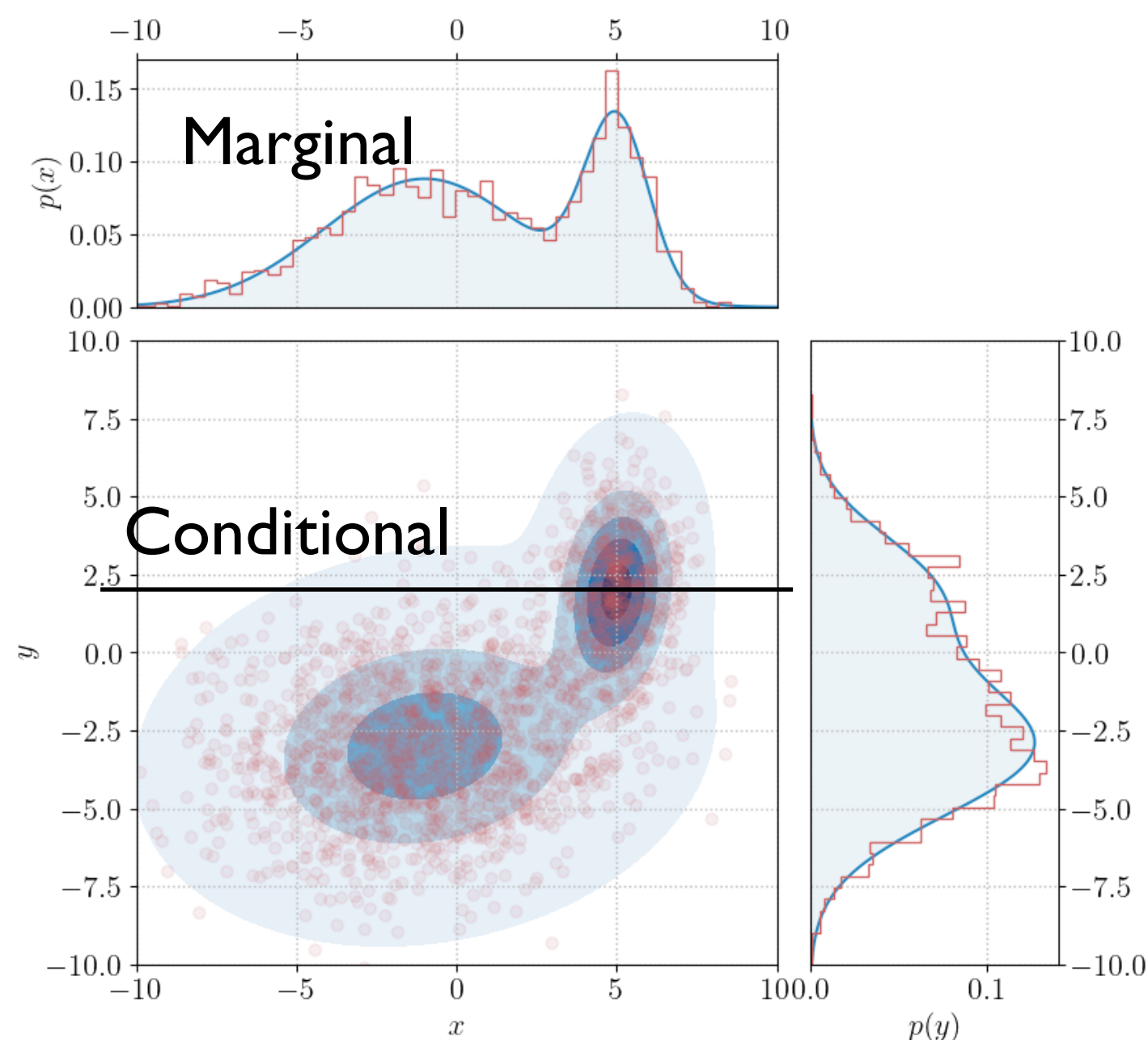
Part I

- GW signals: the basics
- Noise as a stochastic process
- Introducing matched filtering
- Towards real CBC searches
- Other signals: continuous waves, stochastic backgrounds

Part II

- Bayesian parameter estimation basics, likelihood
- Parameter space and waveforms
- Fisher matrix approach
- **Metropolis-Hastings MCMC, Parallel tempering and example PE**
- PE toolbox
- PE results from LVK
- Future detectors and their challenges

Multidimensional posteriors



Marginal:

$$p(x) = \int dy p(x, y)$$

Conditional:

$$p(x|y)$$

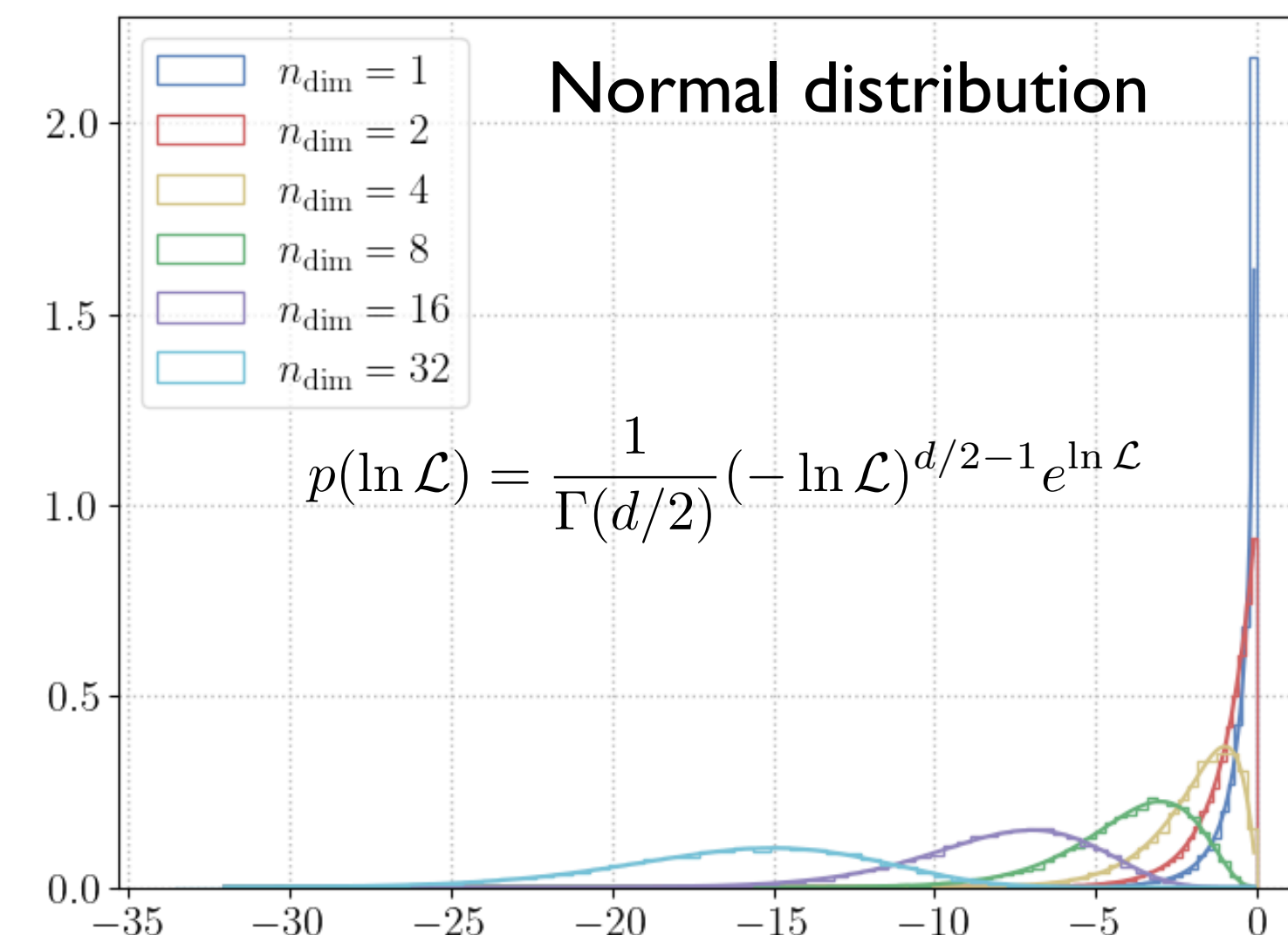
Posterior samples

Samples: independent draws from the pdf

$$\frac{1}{n} \sum_{i=1}^n f(x_i) \sim_{n \rightarrow +\infty} \int dx p(x) f(x)$$

Curse of dimensionality

- Grids explode: N^d
- Relevant volume vs full volume: $v/V = (\ell/L)^d$
- In high dimensions, tails are important



- Mandatory in high dimensions !
- Convenient compression
- Change of variable trivial
- Marginalization trivial

Markov Chain Monte Carlo



- chain of values, no memory
- jump proposal, proba. acceptance

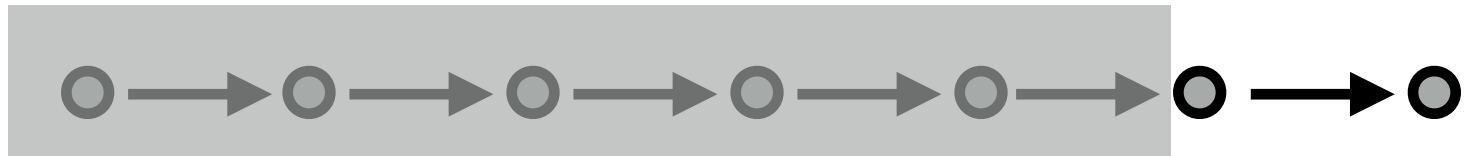
MCMC for sampling

- ergodicity (hard !)
- stationarity of the distribution

$p(x)$ target prob. distribution

$T(x, y)$ transition prob. $x \rightarrow y$

Markov Chain Monte Carlo



- chain of values, no memory
- jump proposal, proba. acceptance

MCMC for sampling

- ergodicity (hard !)
- stationarity of the distribution

$p(x)$ target prob. distribution

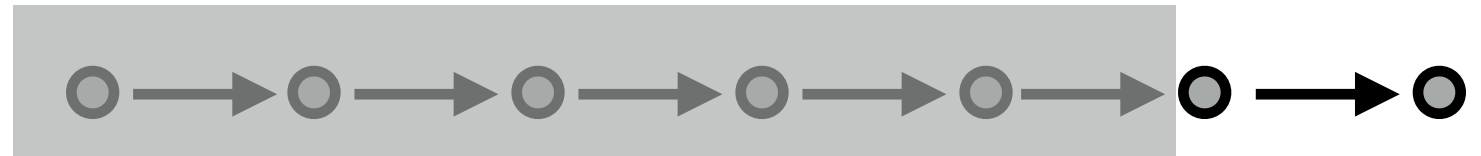
$T(x, y)$ transition prob. $x \rightarrow y$

Stationarity: $p(y) = \int dx p(x)T(x, y)$

Detailed balance

(sufficient): $p(x)T(x, y) = p(y)T(y, x)$

Markov Chain Monte Carlo



- chain of values, no memory
- jump proposal, proba. acceptance

MCMC for sampling

- ergodicity (hard !)
- stationarity of the distribution

$p(x)$ target prob. distribution

$T(x, y)$ transition prob. $x \rightarrow y$

Stationarity: $p(y) = \int dx p(x)T(x, y)$

Detailed balance

(sufficient): $p(x)T(x, y) = p(y)T(y, x)$

Metropolis-Hastings MCMC

For generic proposal, build acceptance probability that respects detailed balance

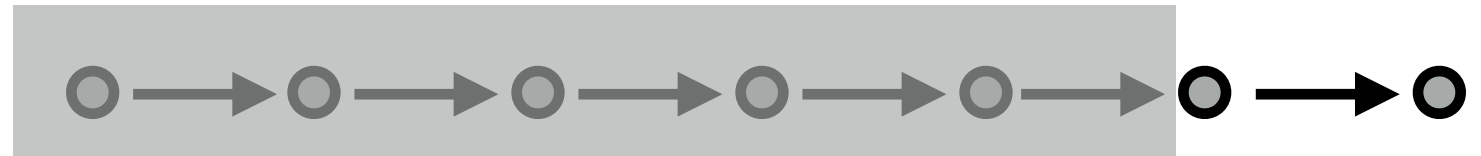
$q(x, y)$ jump proposal $x \rightarrow y$

$\alpha(x, y)$ acceptance probability

$T(x, y) = q(x, y)\alpha(x, y)$ for $y \neq x$

Reject jump with probability $1 - \alpha(x, y)$

Markov Chain Monte Carlo



- chain of values, no memory
- jump proposal, proba. acceptance

MCMC for sampling

- ergodicity (hard !)
- stationarity of the distribution

$p(x)$ target prob. distribution

$T(x, y)$ transition prob. $x \rightarrow y$

Stationarity: $p(y) = \int dx p(x)T(x, y)$

Detailed balance

(sufficient): $p(x)T(x, y) = p(y)T(y, x)$

Metropolis-Hastings MCMC

For generic proposal, build acceptance probability that respects detailed balance

$q(x, y)$ jump proposal $x \rightarrow y$

$\alpha(x, y)$ acceptance probability

$T(x, y) = q(x, y)\alpha(x, y)$ for $y \neq x$

Reject jump with probability $1 - \alpha(x, y)$

MH: $\alpha(x, y) = \min \left(1, \frac{p(y) q(y, x)}{p(x) q(x, y)} \right)$

Symmetric proposal: $\alpha(x, y) = \min \left(1, \frac{p(y)}{p(x)} \right)$

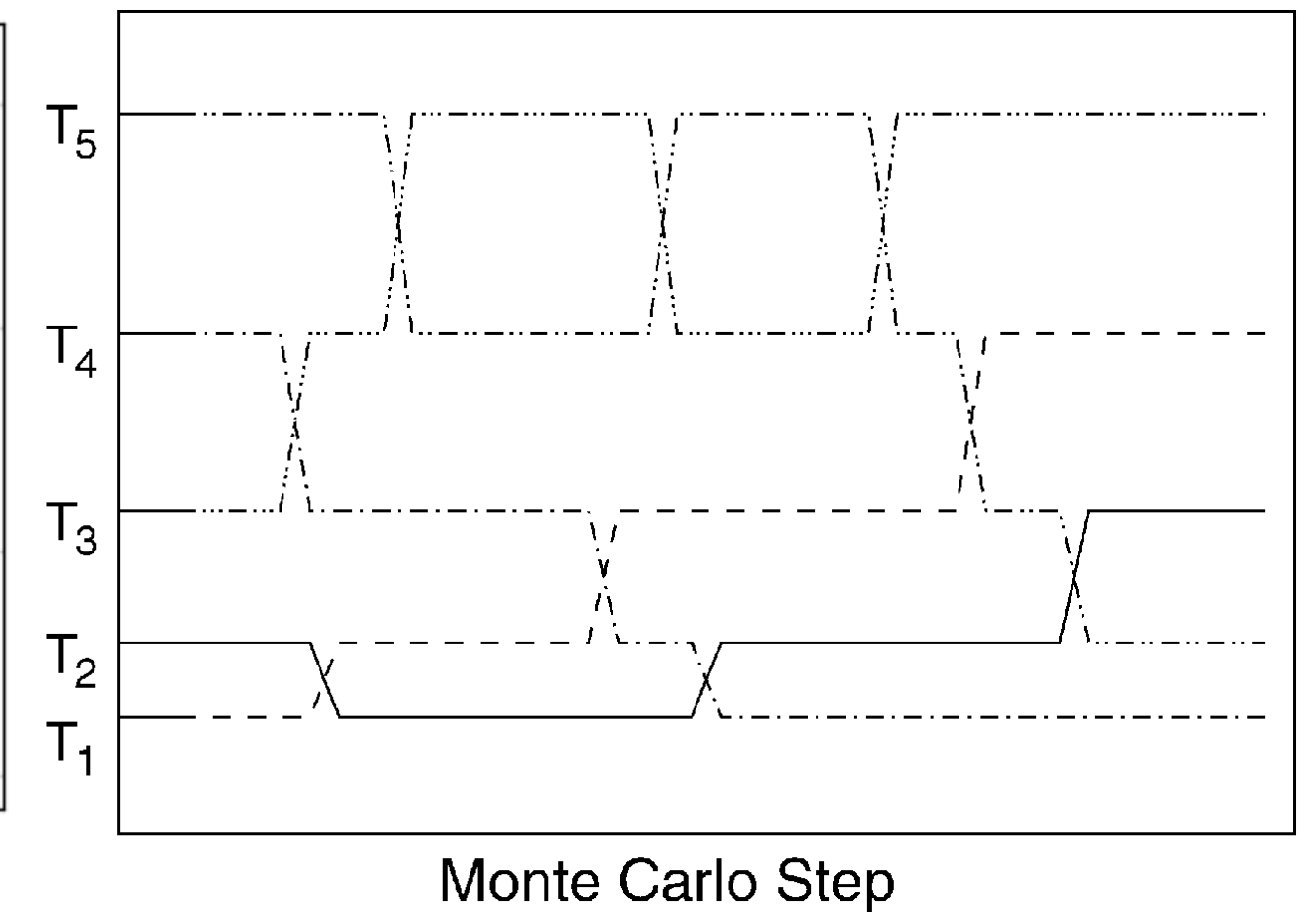
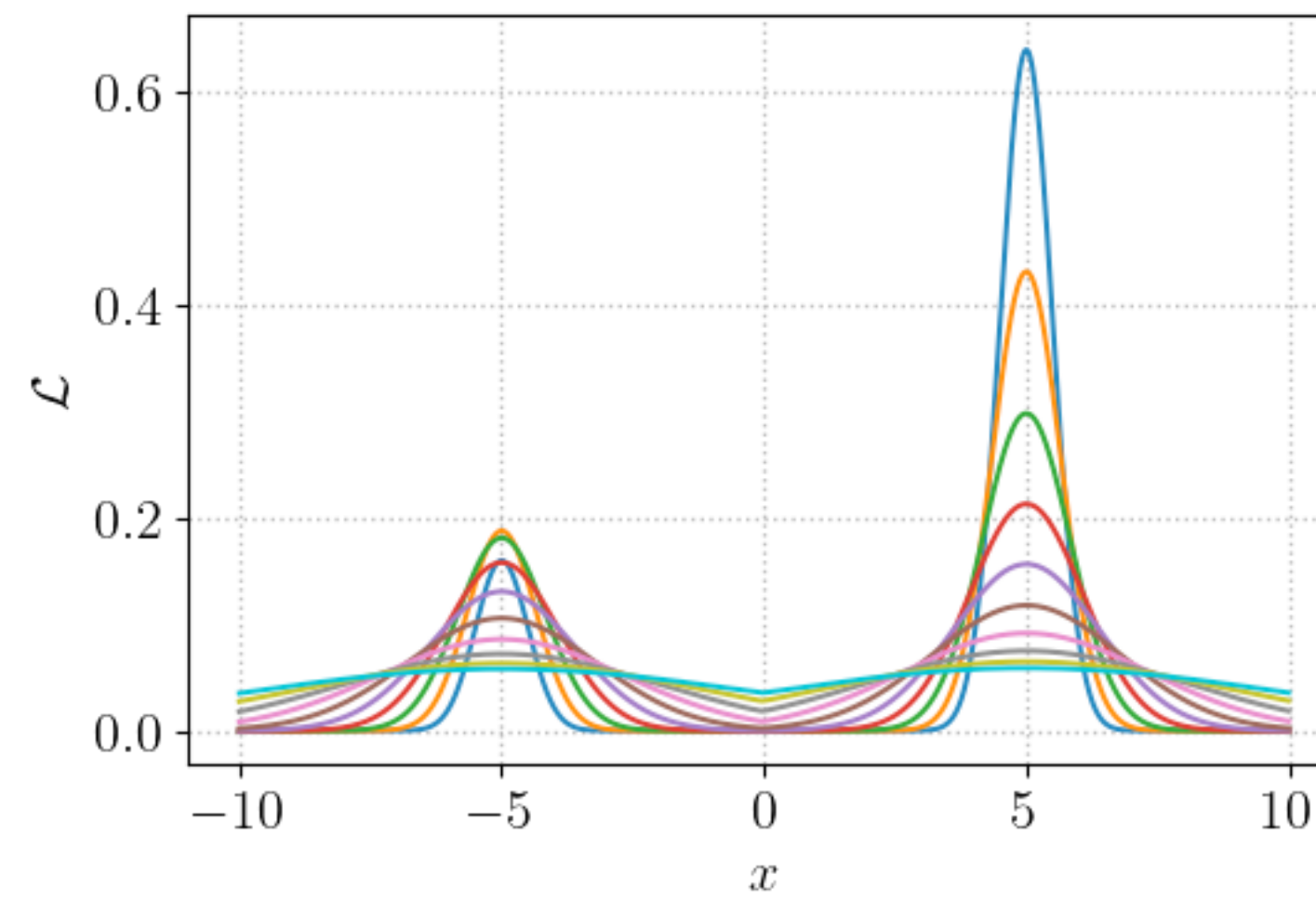
- going up: always accept !
- going down: accept or reject

Parallel tempering

Multimodality issue and idea

Multimodality can require very long time to explore !

Idea: explore flattened (tempered) likelihood surfaces with other chains, exchange information

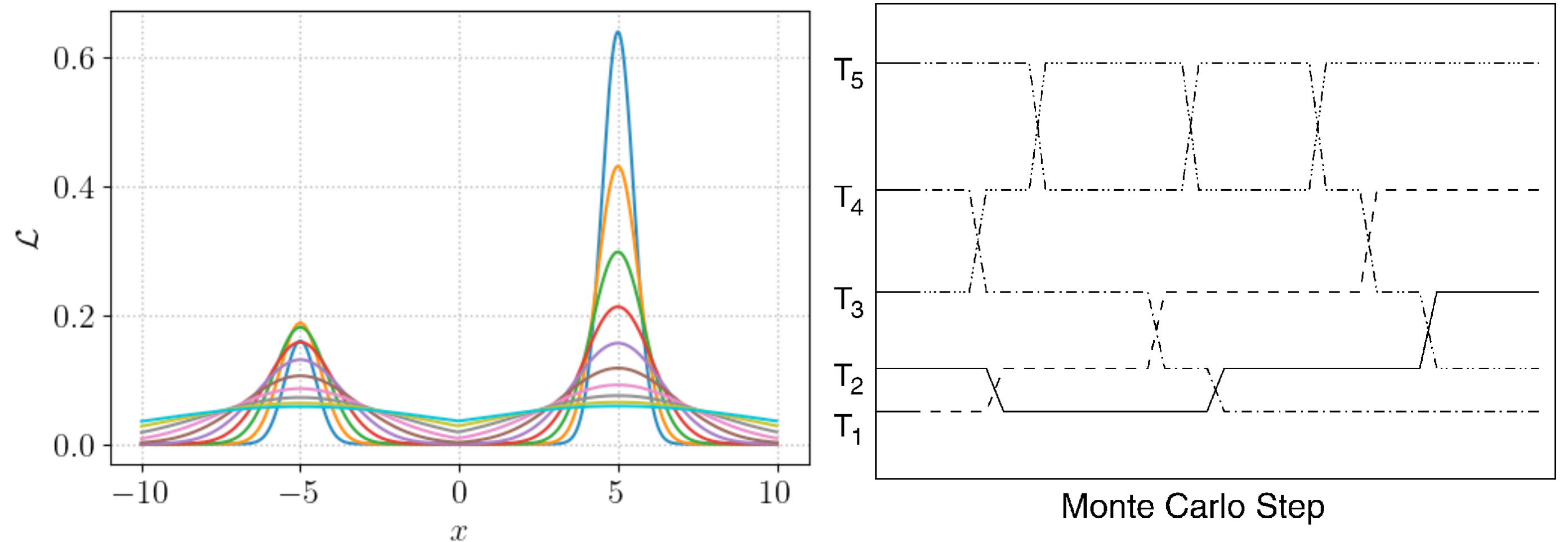


Parallel tempering

Multimodality issue and idea

Multimodality can require very long time to explore !

Idea: explore flattened (tempered) likelihood surfaces with other chains, exchange information



Parallel tempering

Tempered likelihoods: $p_k(x_k) = \pi(x_k) \mathcal{L}(x_k)^{\beta_k}$

$$\beta_k = 1/T_k$$

Swap acceptance:

$$\alpha_{ij} = \min \left(1, \left(\frac{\mathcal{L}(x_j)}{\mathcal{L}(x_i)} \right)^{\beta_i - \beta_j} \right)$$

Adaptive temperatures to improve swaps

Replica exchange

Independent replicas:

$$p(x_1, \dots, x_K) = \prod_{k=1}^K p_k(x_k)$$

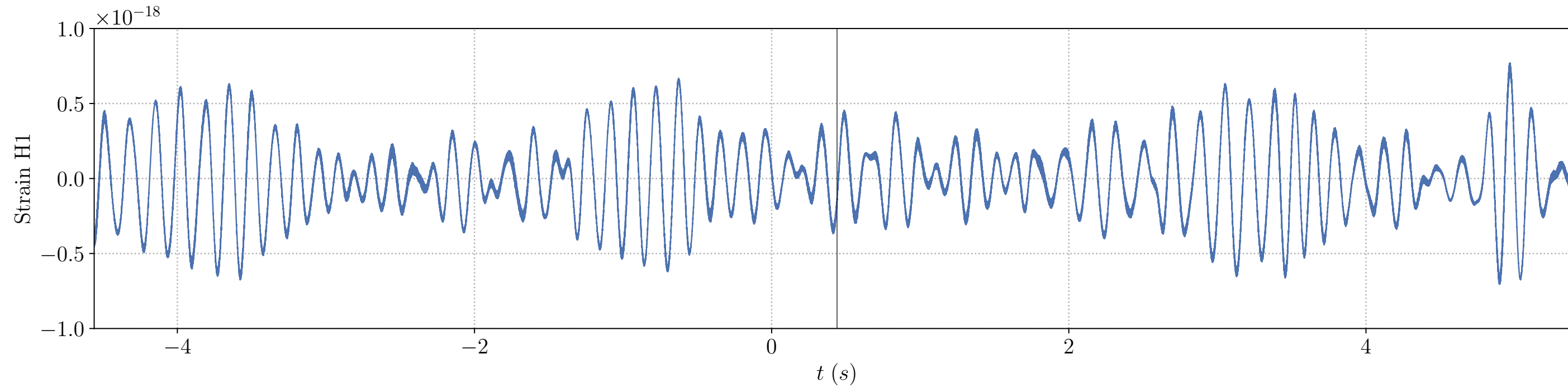
Propose swap as MH step: ex.

$$(x_1, x_2, \dots) \rightarrow (x_2, x_1, \dots)$$

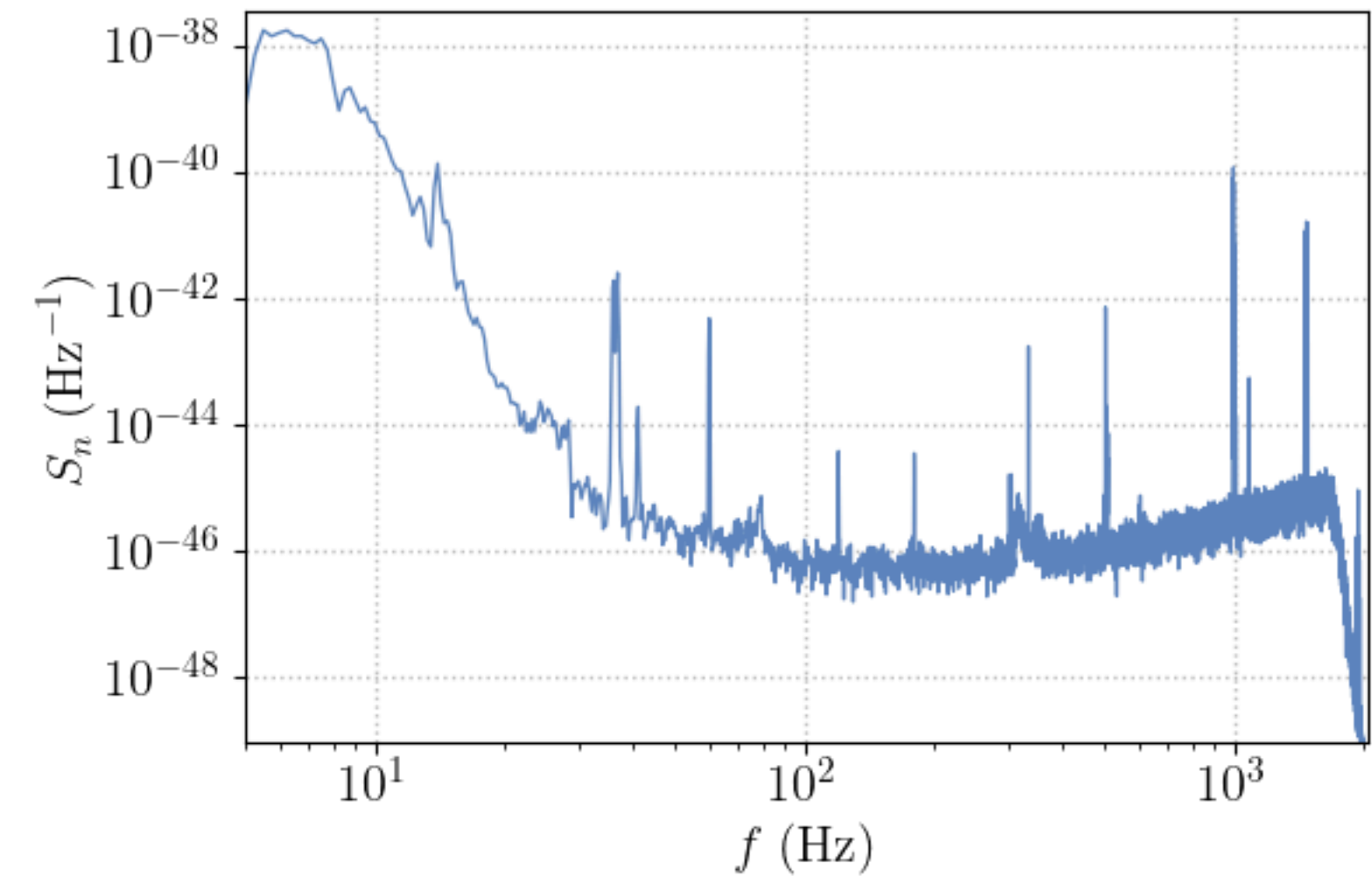
$$\alpha = \min \left(1, \frac{p_1(x_2)p_2(x_1)}{p_1(x_1)p_2(x_2)} \right)$$

MH MCMC example: setting

Data from GWOSC



Estimated PSD (Welch)



- Simplified waveform model: from PhenomD

$$\tilde{h}(f) = A e^{i\alpha} e^{2i\pi f \Delta t} \tilde{h}_{22}^{\text{PhenomD}}(f)$$

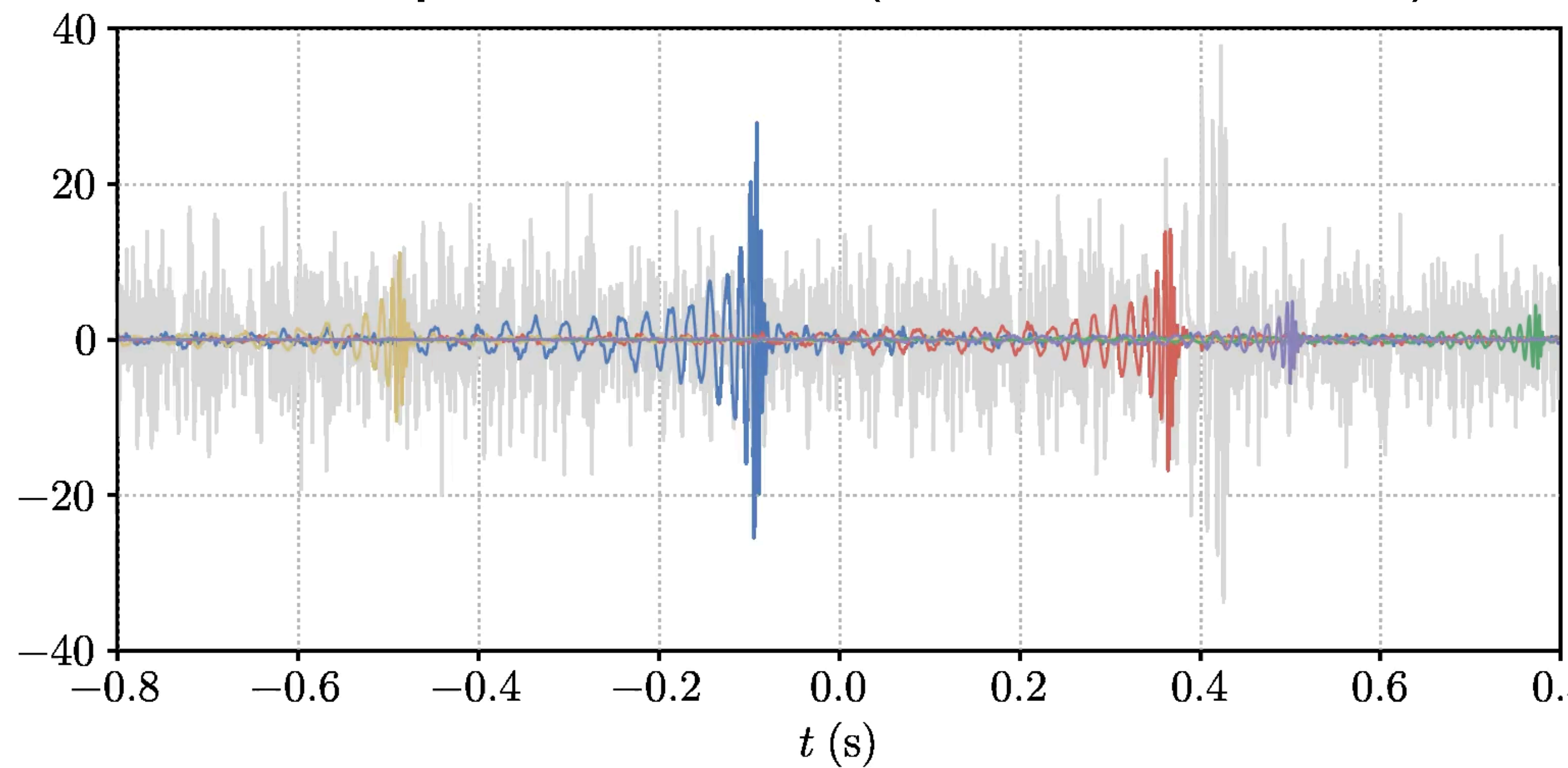
- Parameters: $(M, q, A, \Delta t, \alpha)$
- Whittle likelihood, single-detector
- Uniform priors

Note: simple amplitude and phase factor, replacing extrinsic parameters $(d_L, \iota, \varphi, \text{ra}, \text{dec}, \psi)$

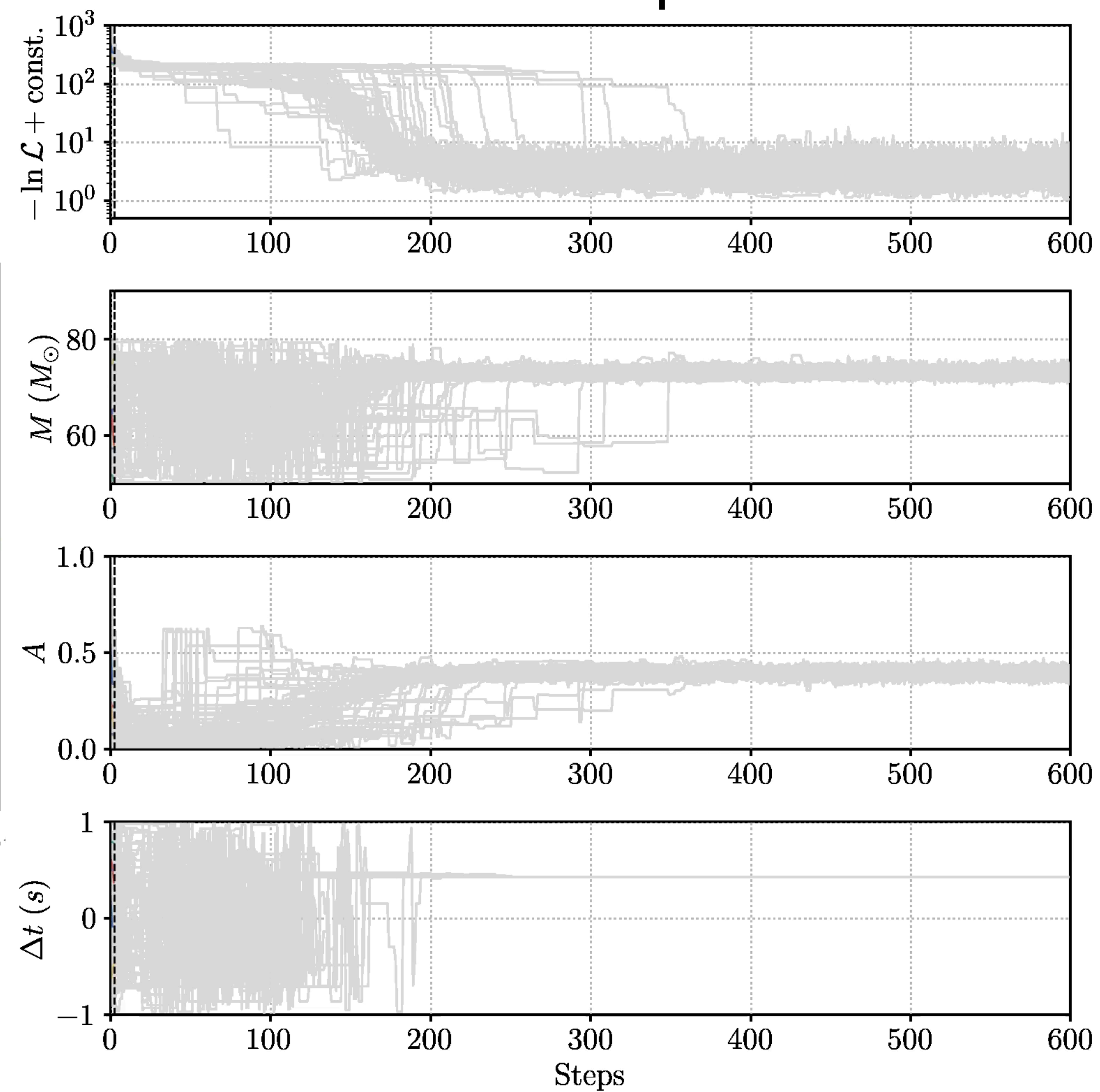
Walkers: 64
Temps: 5
Iters: 1000
Time: 15min

MH MCMC example: result

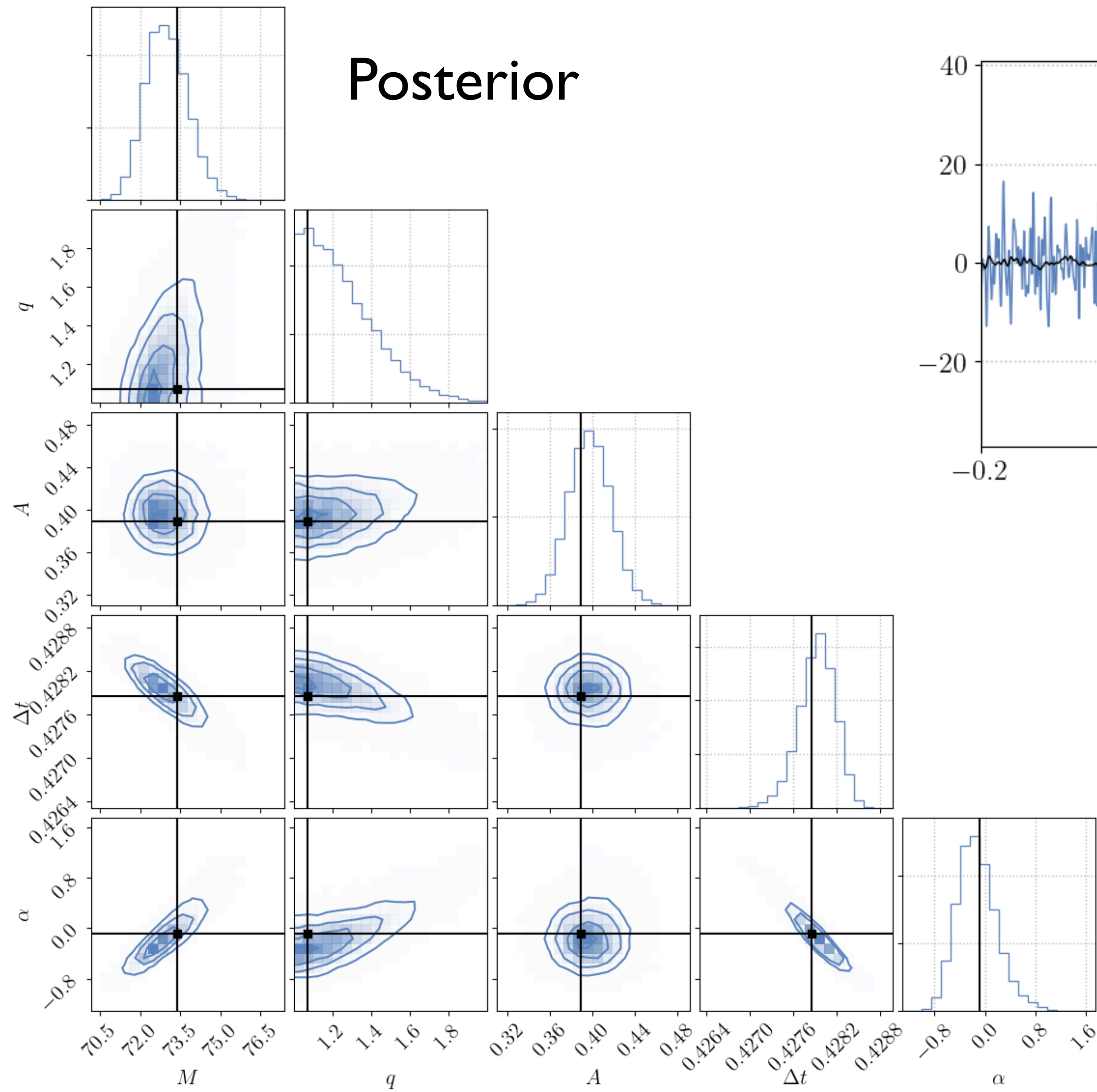
Sample waveforms (5 random walkers)



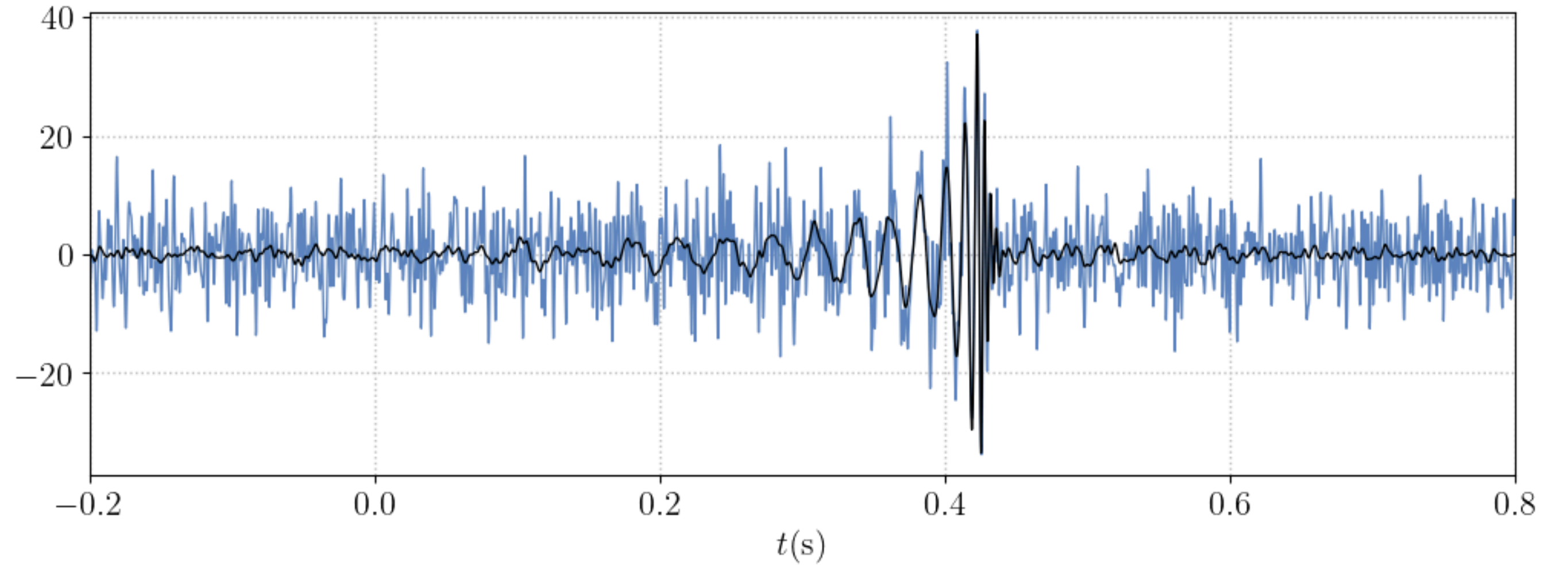
Trace plot



MH MCMC example: result



Max-likelihood waveform



Outline

Part I

- GW signals: the basics
- Noise as a stochastic process
- Introducing matched filtering
- Towards real CBC searches
- Other signals: continuous waves, stochastic backgrounds

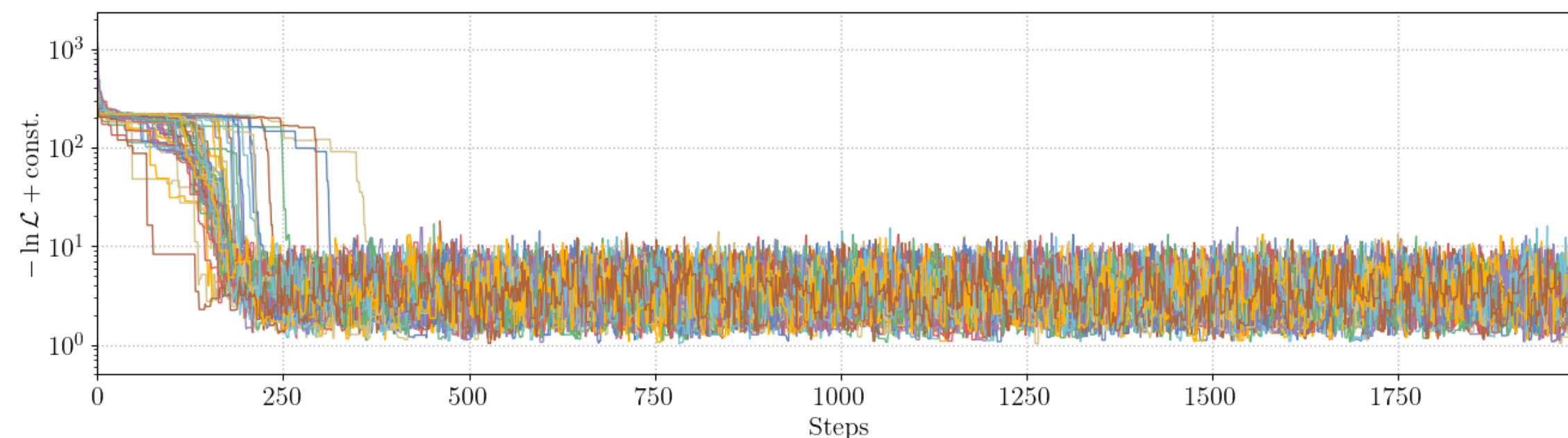
Part II

- Bayesian parameter estimation basics, likelihood
- Parameter space and waveforms
- Fisher matrix approach
- Metropolis-Hastings MCMC, Parallel tempering and example PE
- **PE toolbox**
- PE results from LVK
- Future detectors and their challenges

Qualifying PE results: convergence

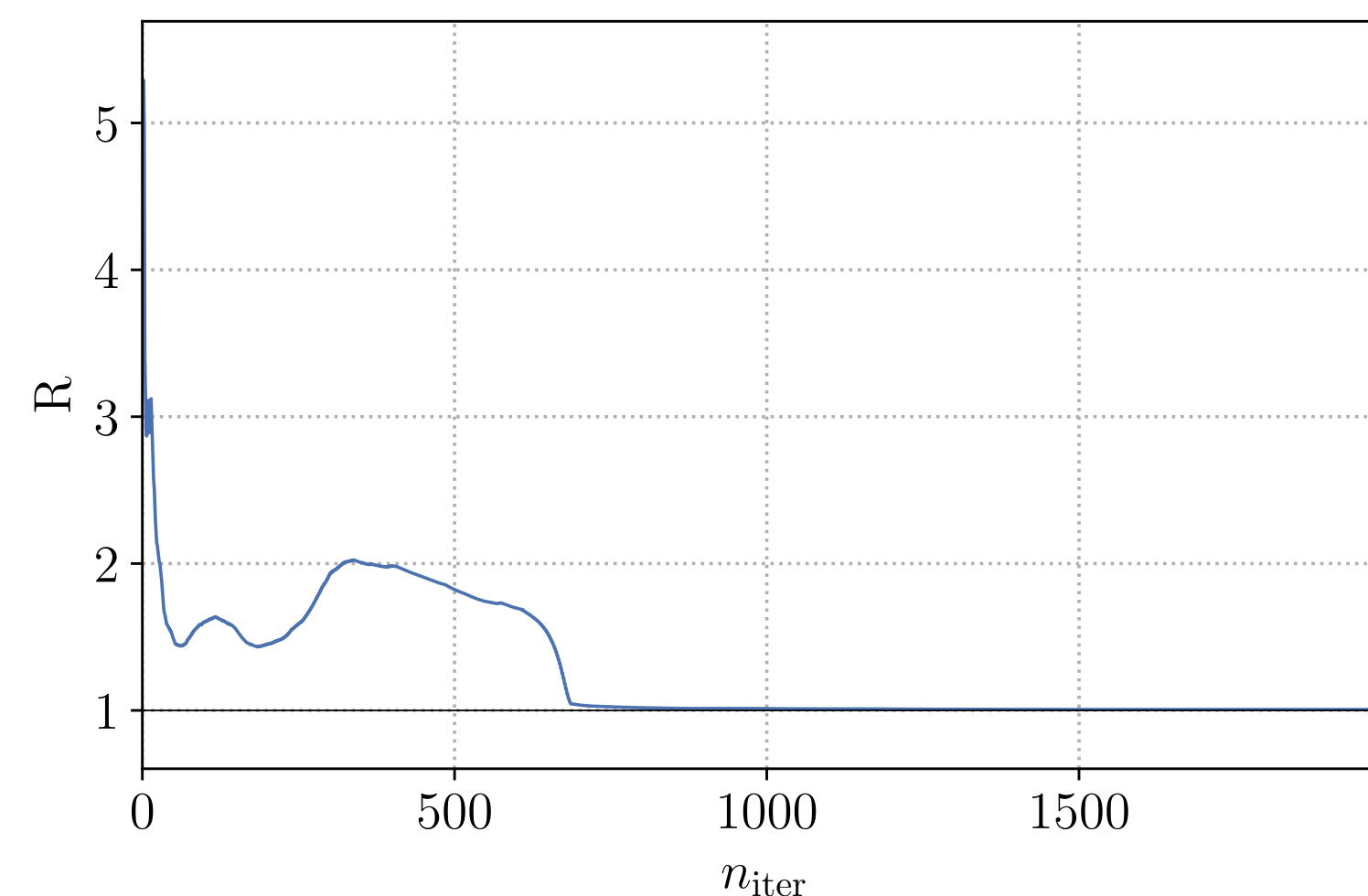
Trace plots

Help identify burn-in phase



Gelman-Rubin

R: in-chain and between-chain variance
Should have R=1



Autocorrelation length

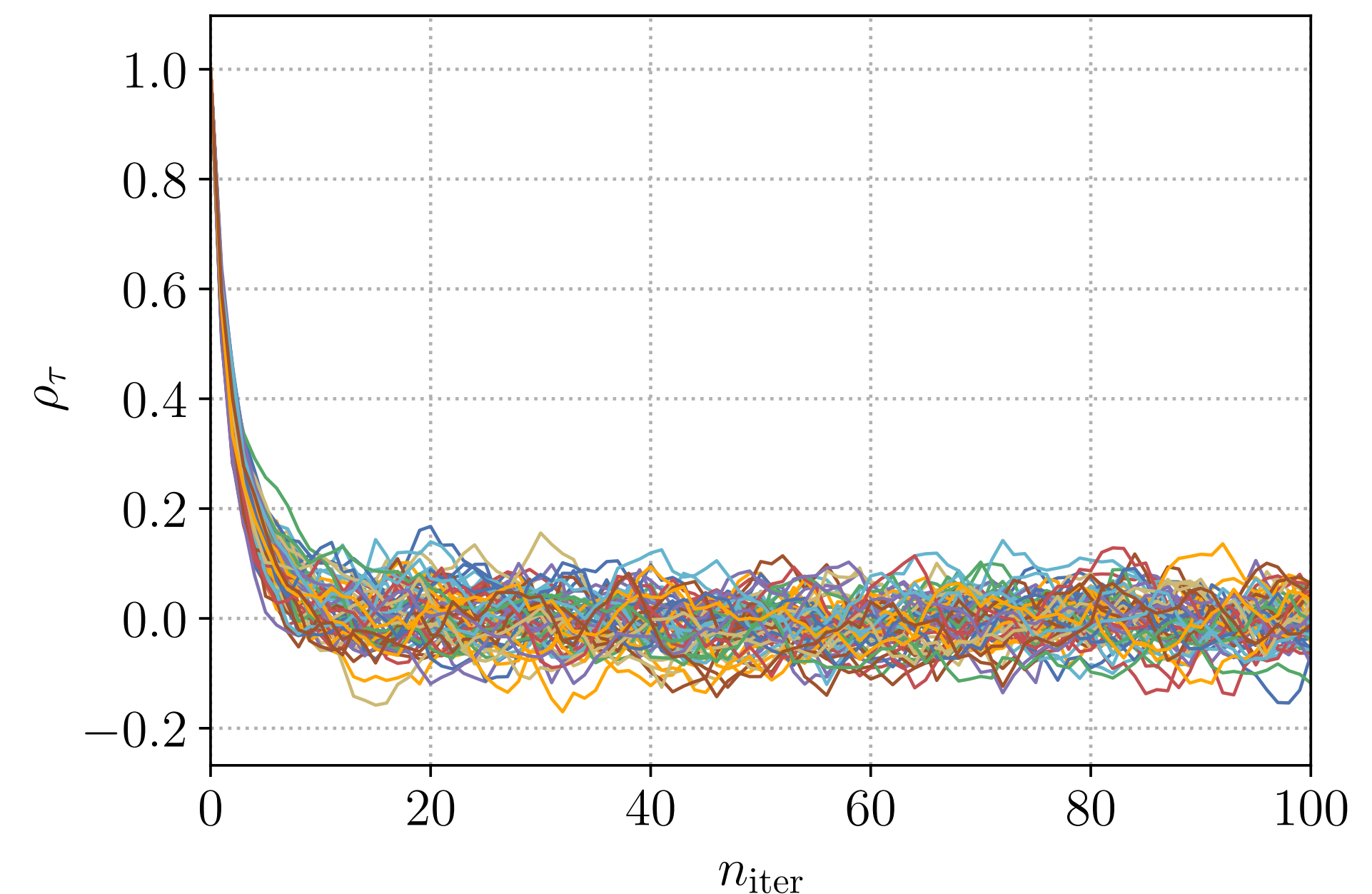
Autocorrelation:

$$\hat{c}_f(\tau) = \frac{1}{N - \tau} \sum_{n=1}^{N-\tau} (f_n - \mu_f) (f_{n+\tau} - \mu_f)$$

Autocorrelation length:

$$\hat{\rho}_f(\tau) = \hat{c}_f(\tau) / \hat{c}_f(0) \quad \tau_f = \sum_{\tau=-\infty}^{\infty} \rho_f(\tau)$$

Effective samples: N/τ_f

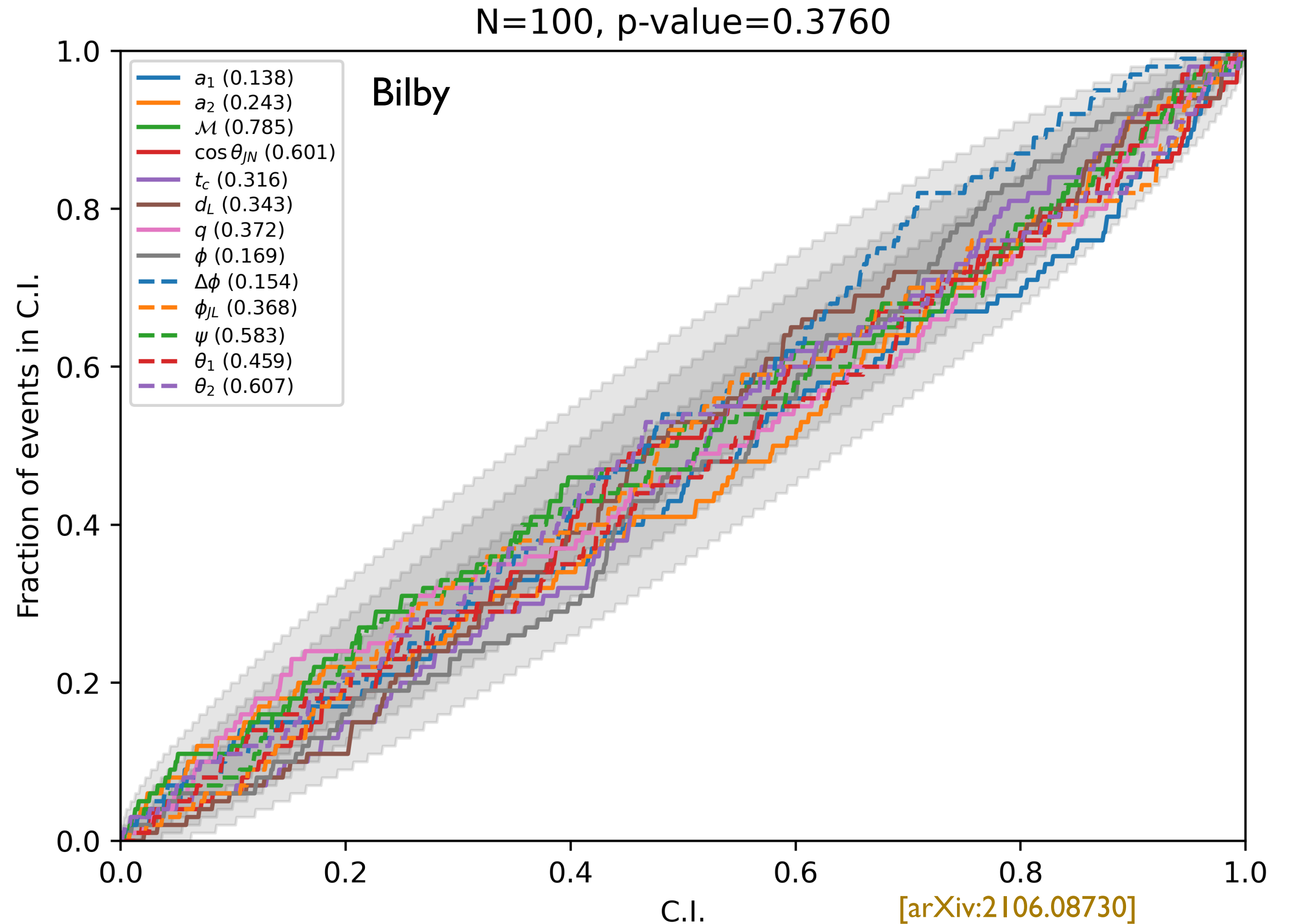


Qualifying PE results: quantile-quantile plots

- Idea: the true value must be in the $x\%$ confidence interval $x\%$ of the time
- Simulate a number of PE runs, different noise realizations and systems
- Expected deviations from unity known:

$$\mathcal{L}(p) = \binom{N}{n} p^n (1-p)^{N-n}$$

$$p = n/N$$



Gibbs sampling

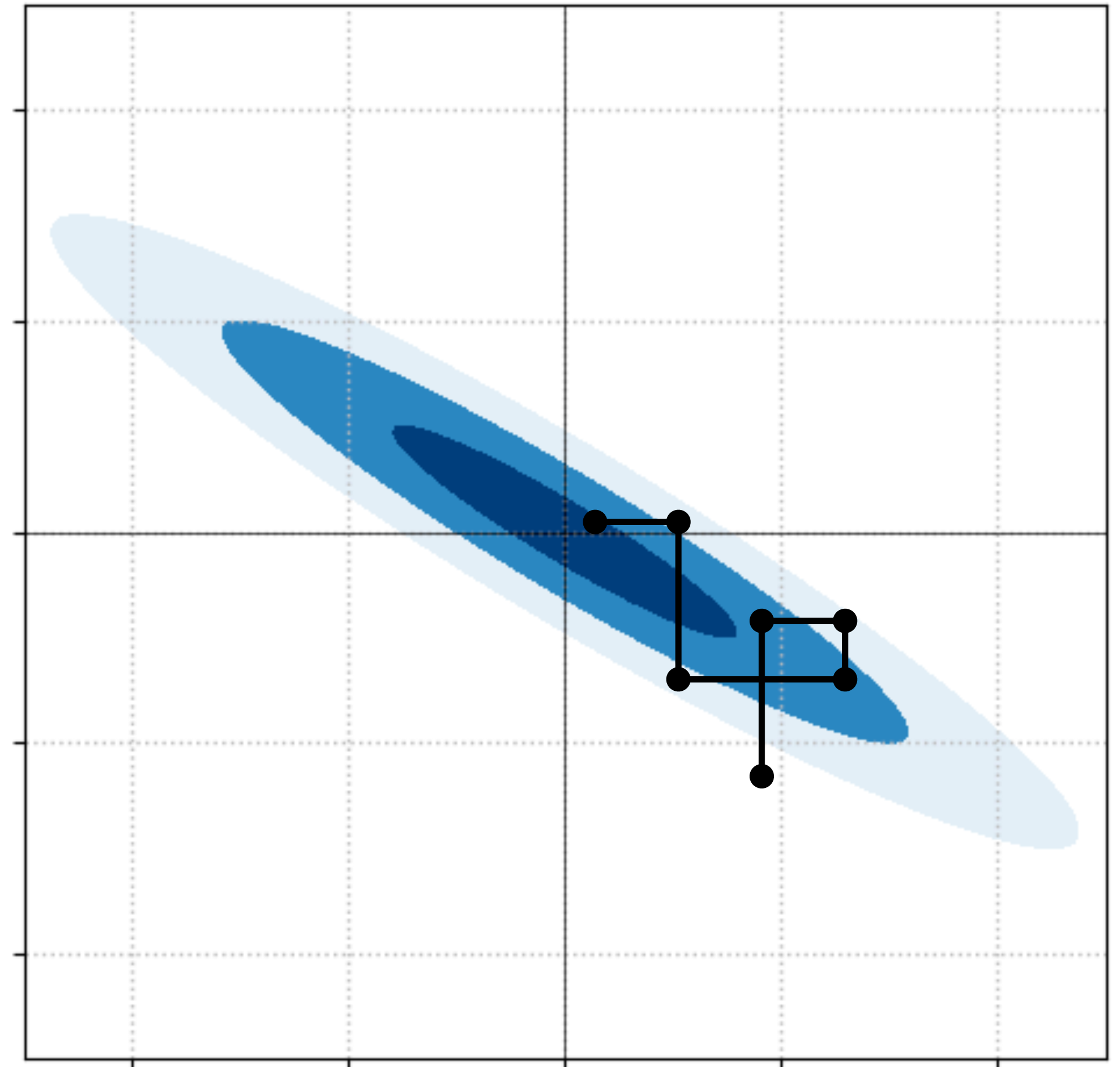
Update successively parameters:

$$x_{i+1} \sim p(x|y_i)$$

$$y_{i+1} \sim p(y|x_{i+1})$$

Usage

- decomposing between fast and slow parameters
- sampling across superposed sources
- caveat: inefficient with strong correlations



Elimination of extrinsic parameters and F-statistic

Likelihood marginalization

- Marginalize over time $\int df / S_n e^{2i\pi f \Delta t} \tilde{h} \tilde{d}^* \rightarrow \text{IFFT}[\tilde{h} \tilde{d}^*]$
- Marginalize over phase (not possible with HM) $\int d\phi_0 \exp \left[\int df / S_n e^{i\phi_0} \tilde{h} \tilde{d}^* \right] \rightarrow I_0 \left[\left| \int df / S_n \tilde{h} \tilde{d}^* \right| \right]$
Likelihood, not log-likelihood ! [arXiv:1409.7215]

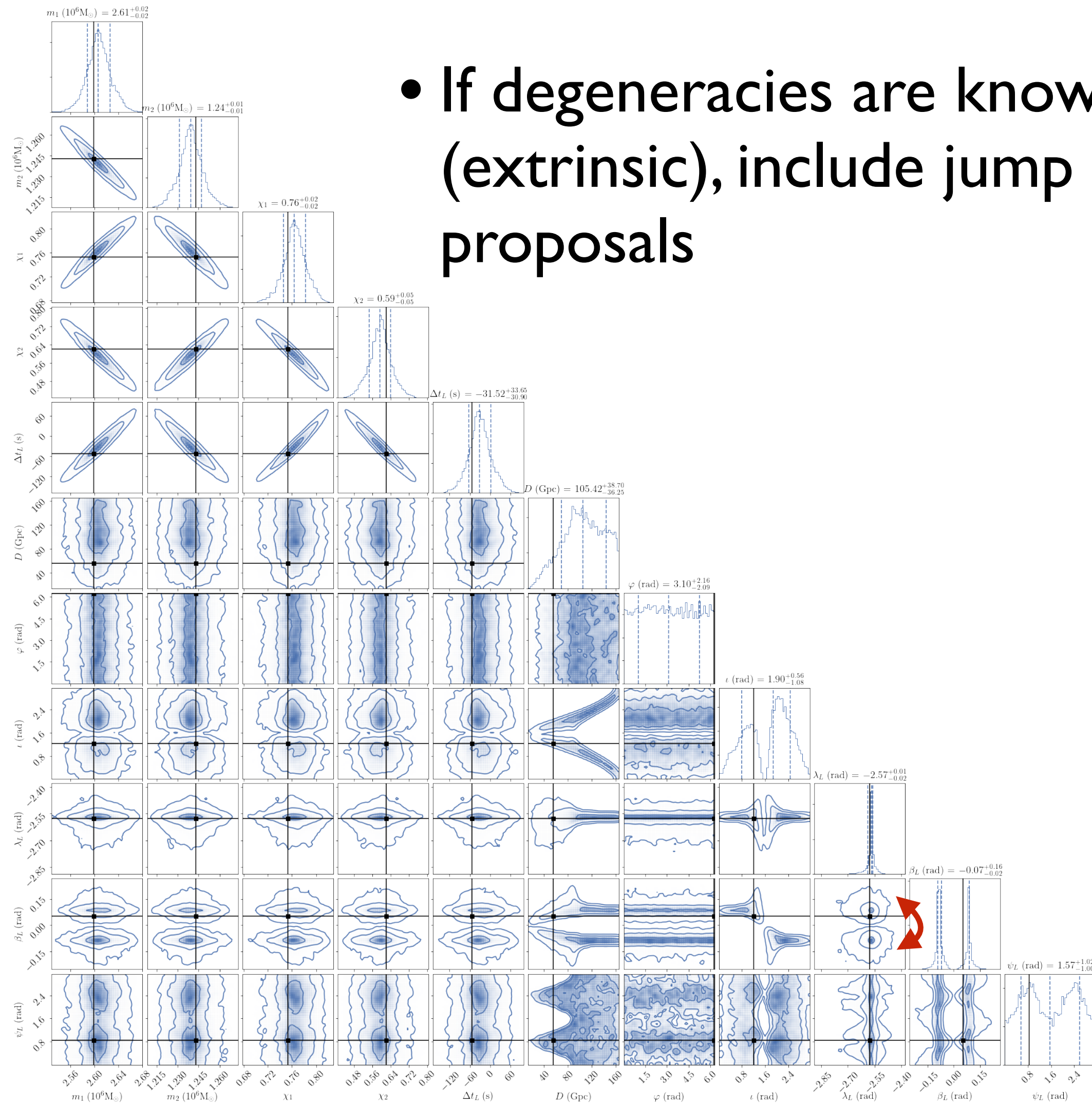
Likelihood optimization (F-stat)

- If quantities affect linearly the signal, loglikelihood is quadratic in them and optimization is simple
- Not related to posterior, but very useful for search (reduced dimensions)

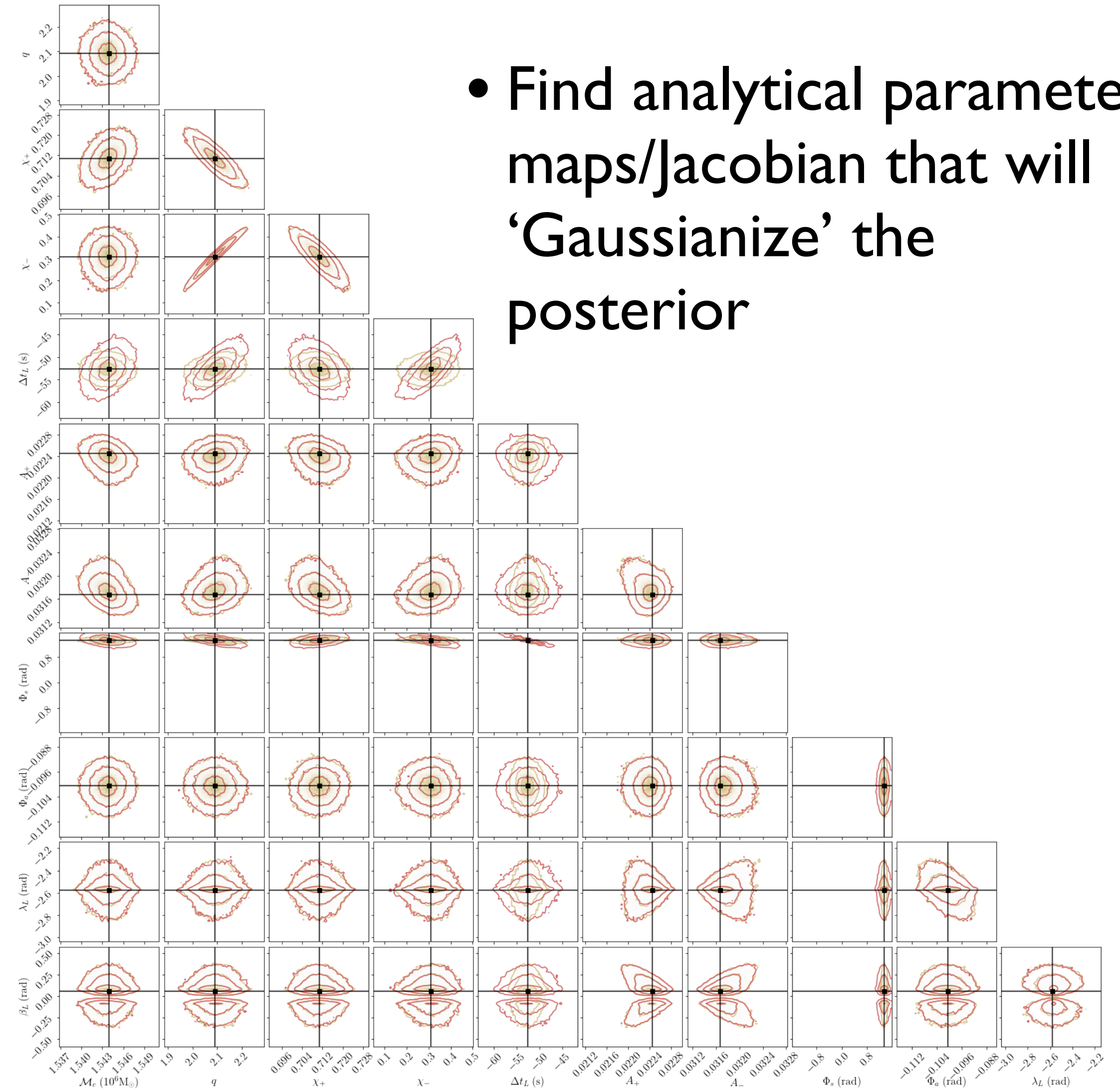
$$\ln \mathcal{L} = -\frac{1}{2} (Ae^{i\alpha} h - d | Ae^{i\alpha} h - d)$$
$$\frac{\partial \ln \mathcal{L}}{\partial A} = 0 \quad \frac{\partial \ln \mathcal{L}}{\partial \alpha} = 0$$

On the choice of parameters for sampling

- If degeneracies are known (extrinsic), include jump proposals



- Find analytical parameter maps/Jacobian that will ‘Gaussianize’ the posterior

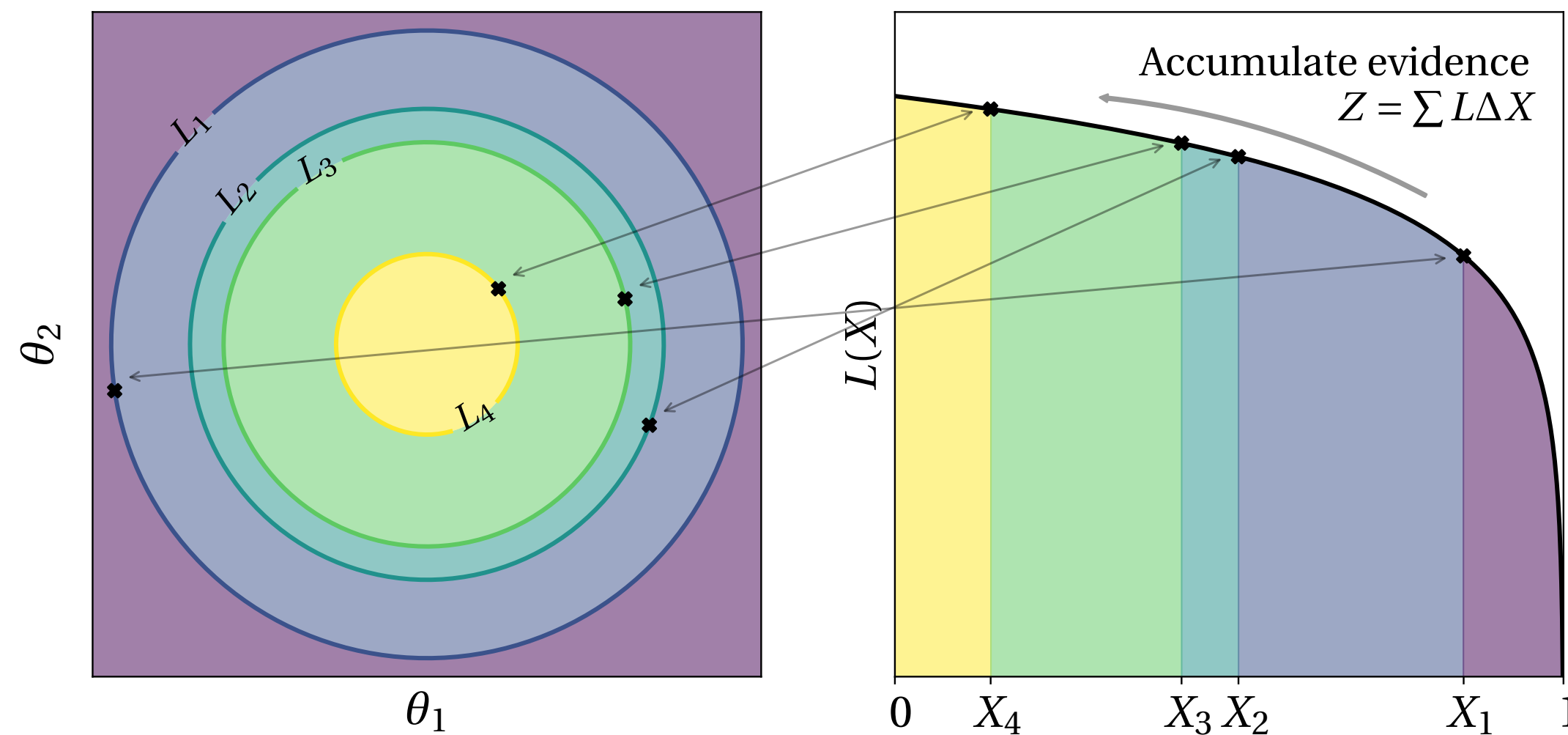


If possible, sample in what the detector observes !

Nested sampling

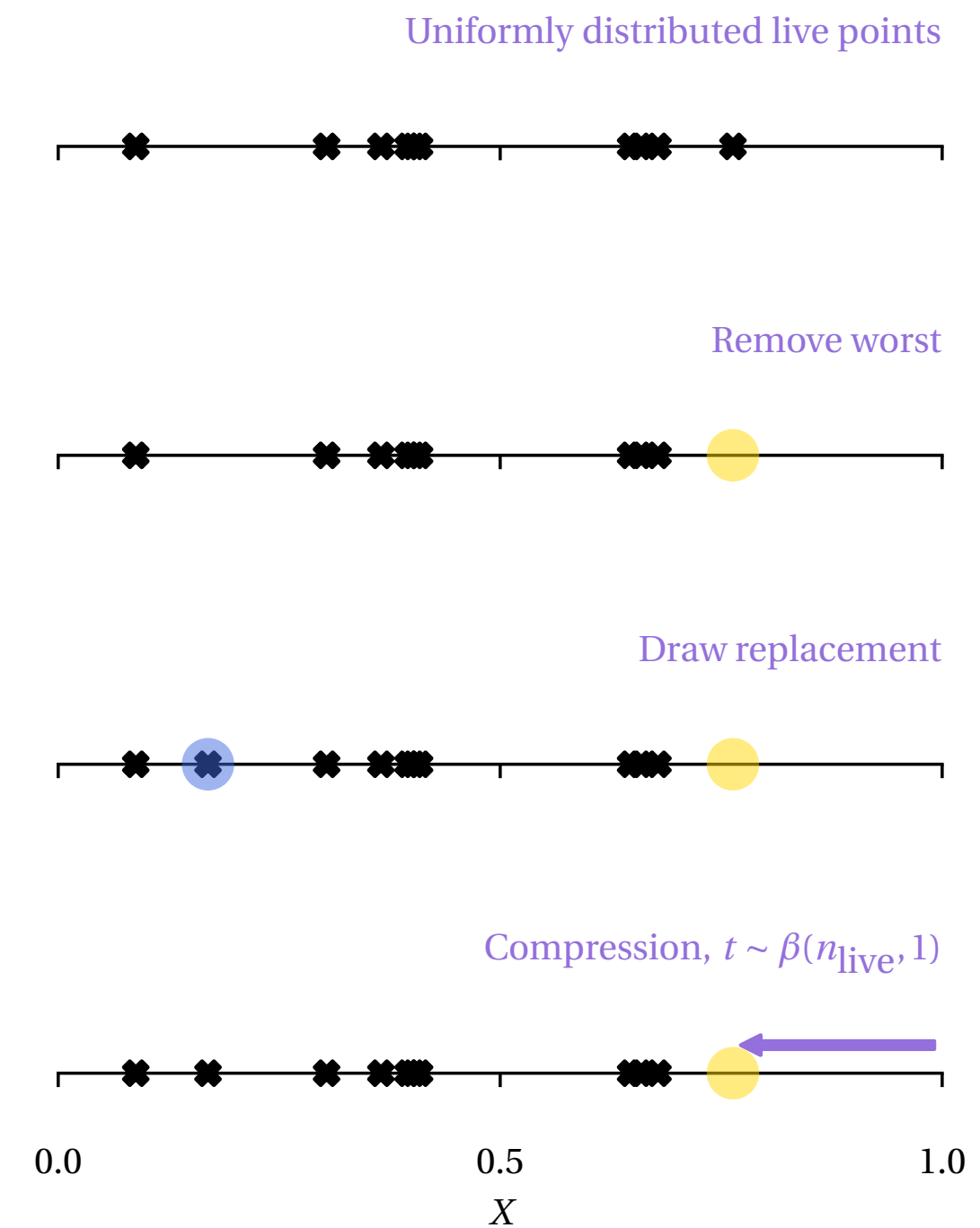
See Review [arXiv:2205.15570]

Compute evidence and obtain samples $p(d|M) = \int d\theta p(d|\theta, M)p(\theta|M)$
 $\sim p(\theta|d, M)$



- Decompose space in isolikelihood contours, replace integral by 1D integral

$$X(L^*) = \int_{L > L^*} \pi(\Theta) d\Theta \quad Z = \int_0^1 L(X) dX$$



- Introduce set of live points that will be iteratively replaced, weighted replaced points become posterior samples
- Sampling constrained prior: region sampling, step sampling

MCMC codes

- emcee [\[arXiv:1202.3665\]](#)
- ptemcee [\[arXiv:1501.05823\]](#)
- eryl [\[arXiv:2303.02164\]](#)

Codes for GW

- LALinference (MCMC, Nest) [\[arXiv:1409.7215\]](#)
- bilby (MCMC, dynesty) [\[arXiv:1811.02042\]](#)
- pyCBC inference [\[arXiv:1807.10312\]](#)

Nested sampling codes

- multineest [\[arXiv:0809.3437\]](#)
- polychord [\[arXiv:1506.00171\]](#)
- CPnest [\[https://github.com/johnveitch/cpnest\]](https://github.com/johnveitch/cpnest)
- dynesty [\[arXiv:1904.02180\]](#)
- NessAI [\[arXiv:2102.11056\]](#)

Outline

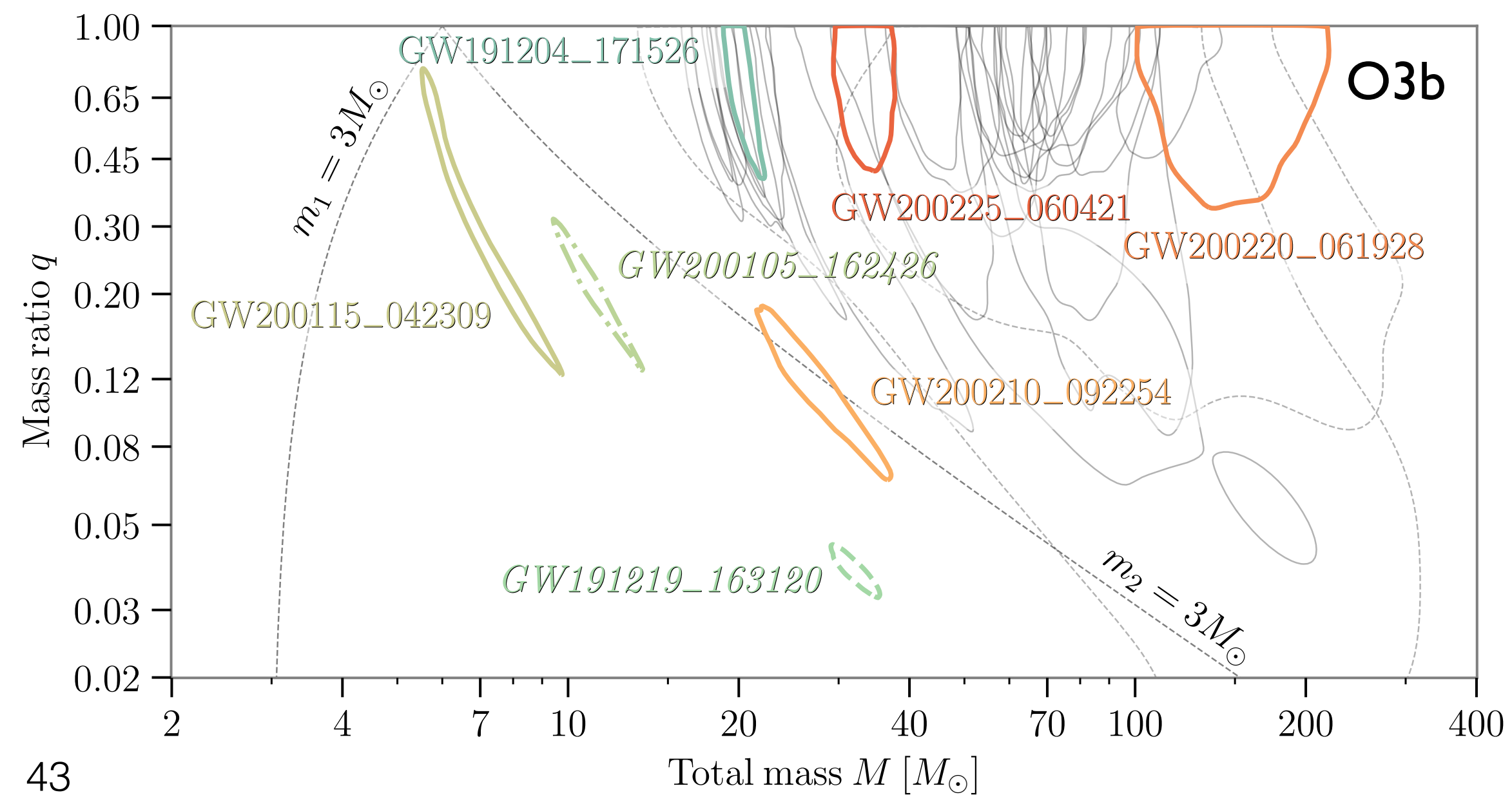
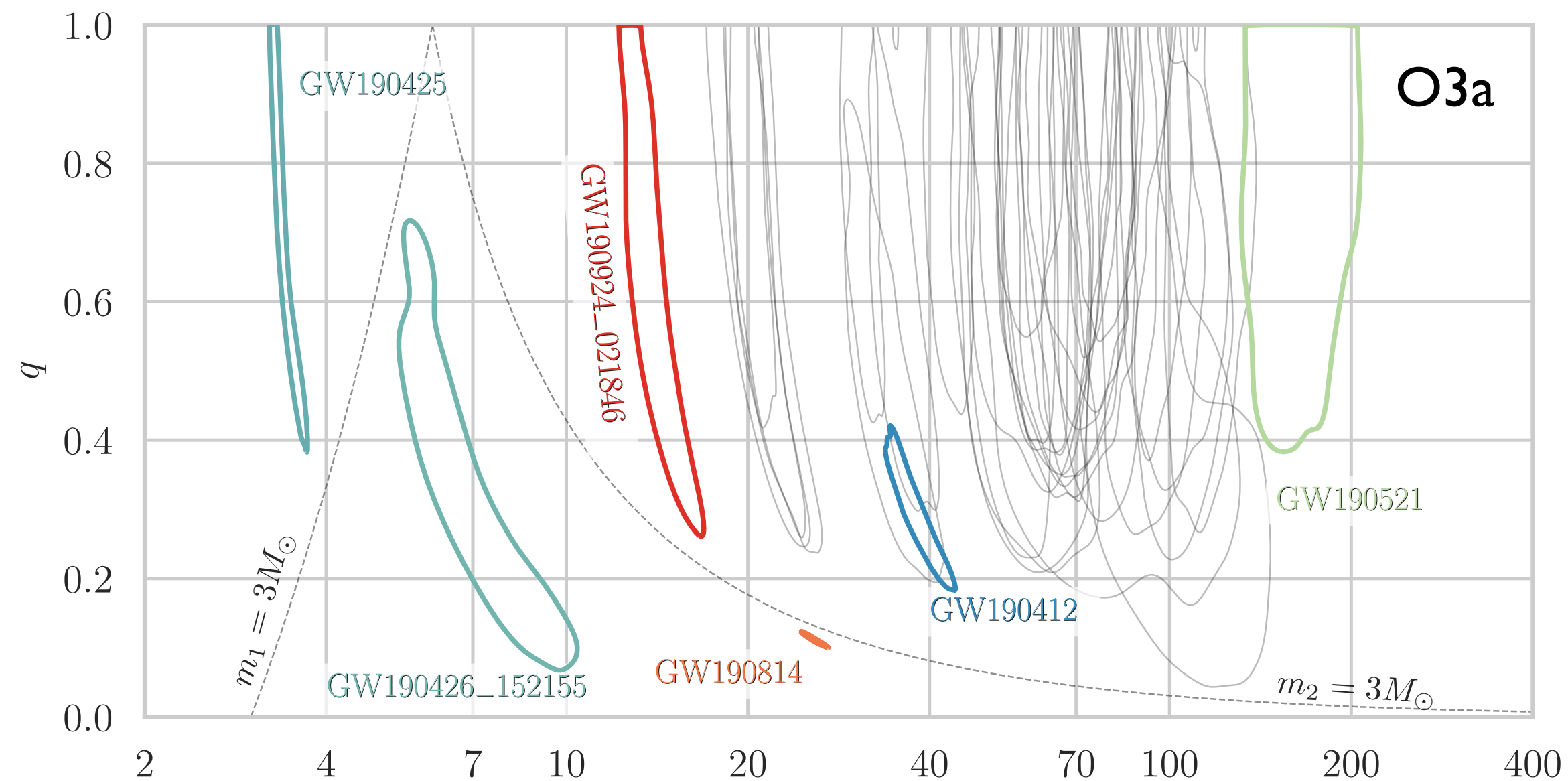
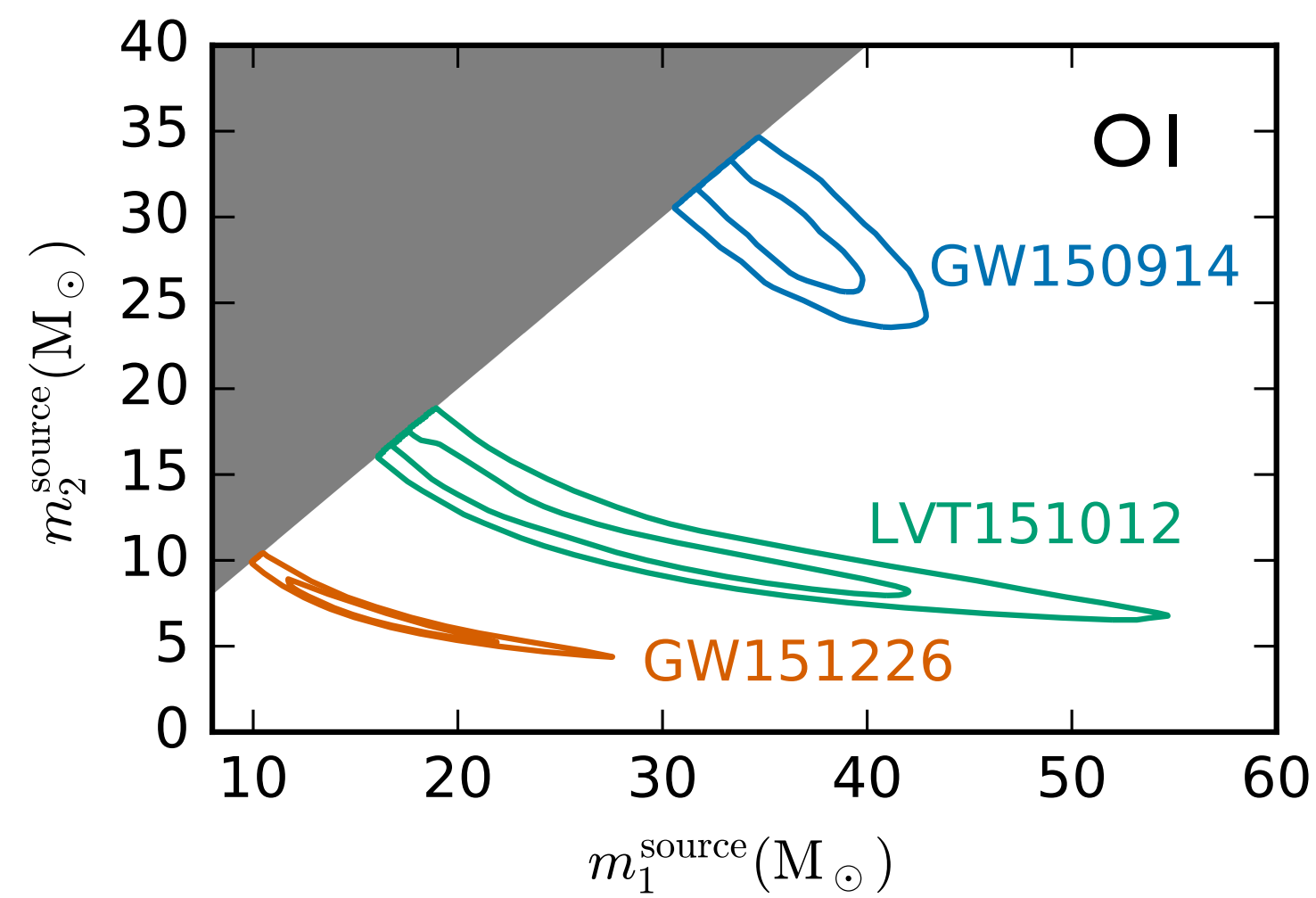
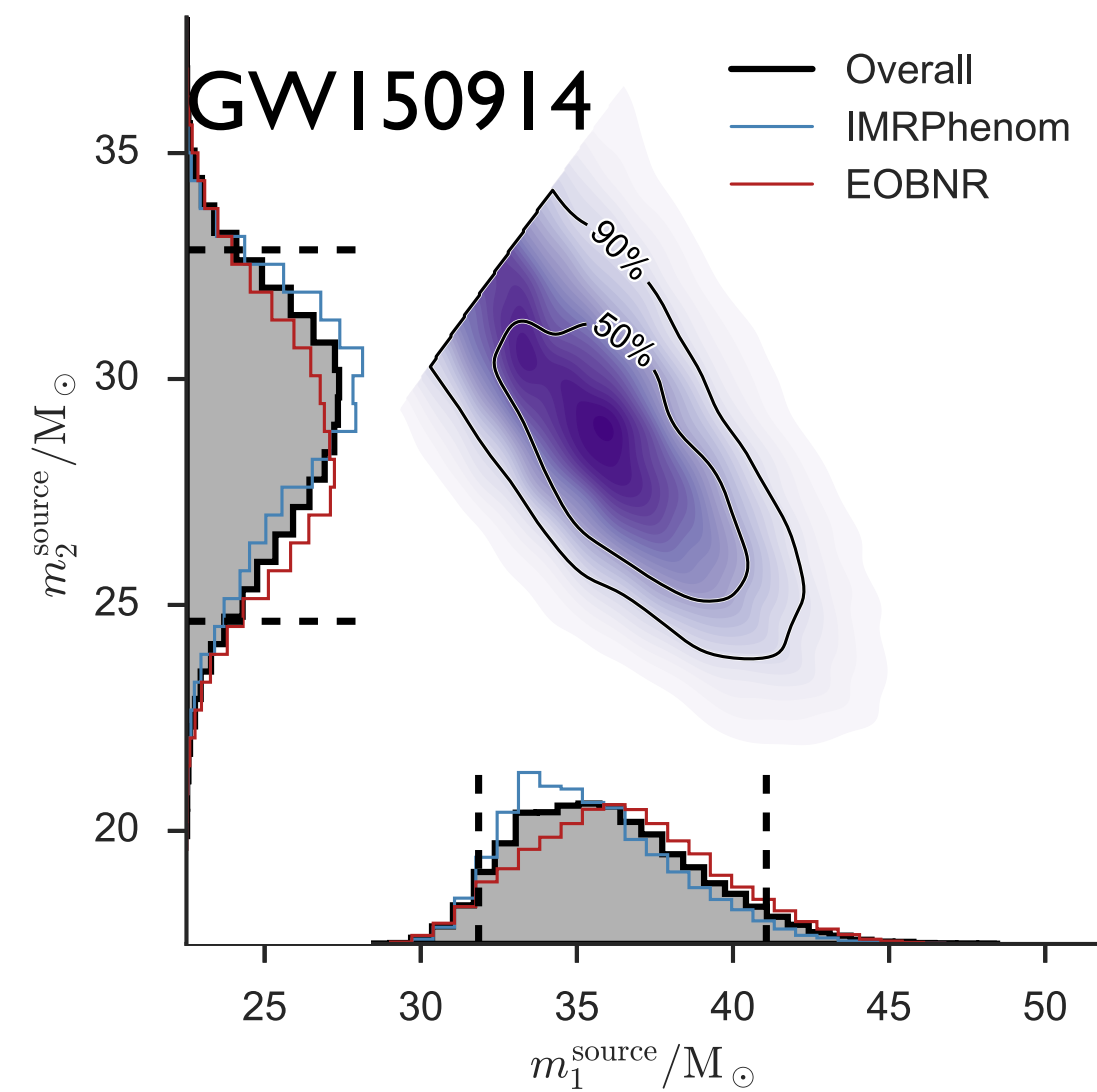
Part I

- GW signals: the basics
- Noise as a stochastic process
- Introducing matched filtering
- Towards real CBC searches
- Other signals: continuous waves, stochastic backgrounds

Part II

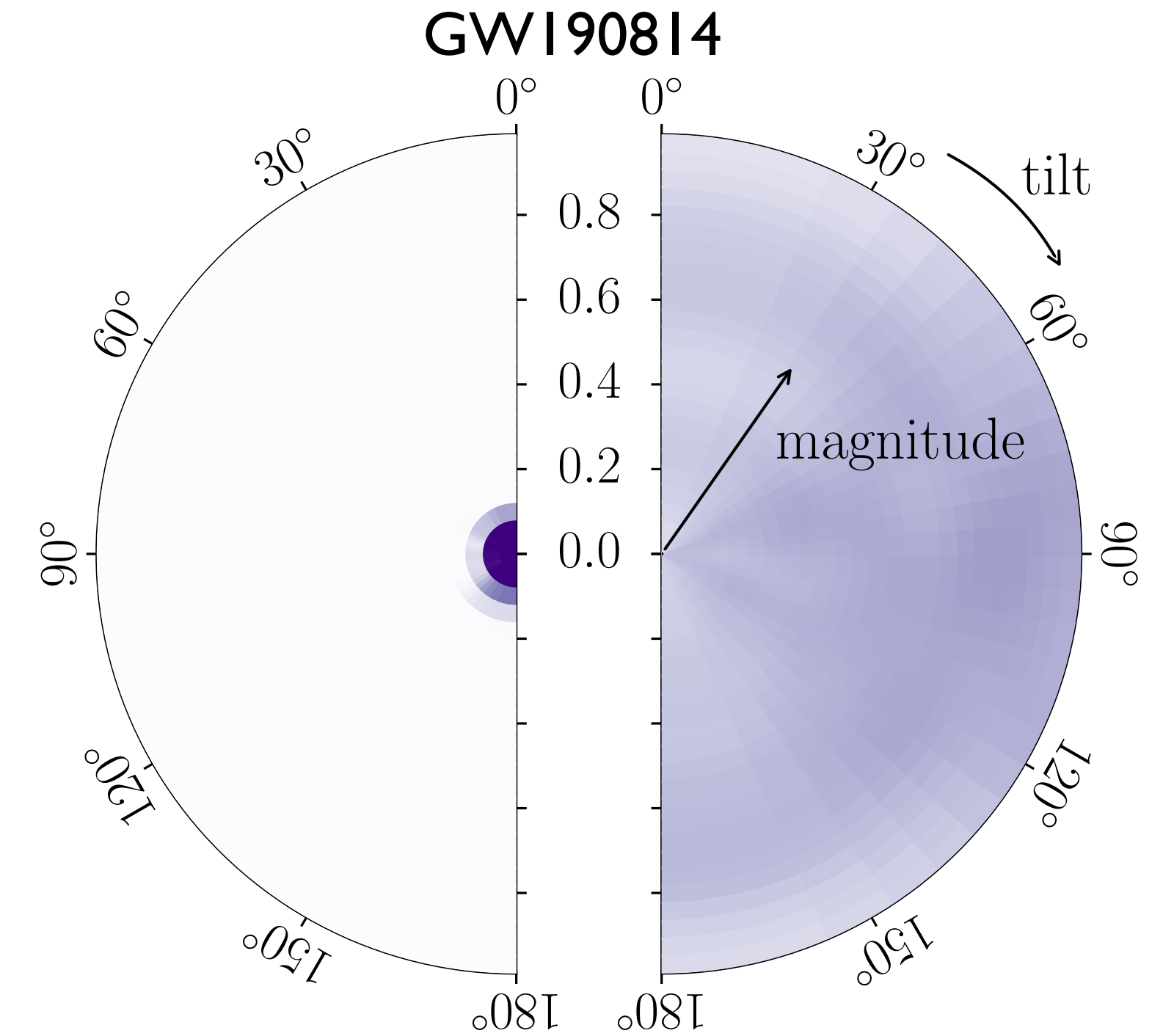
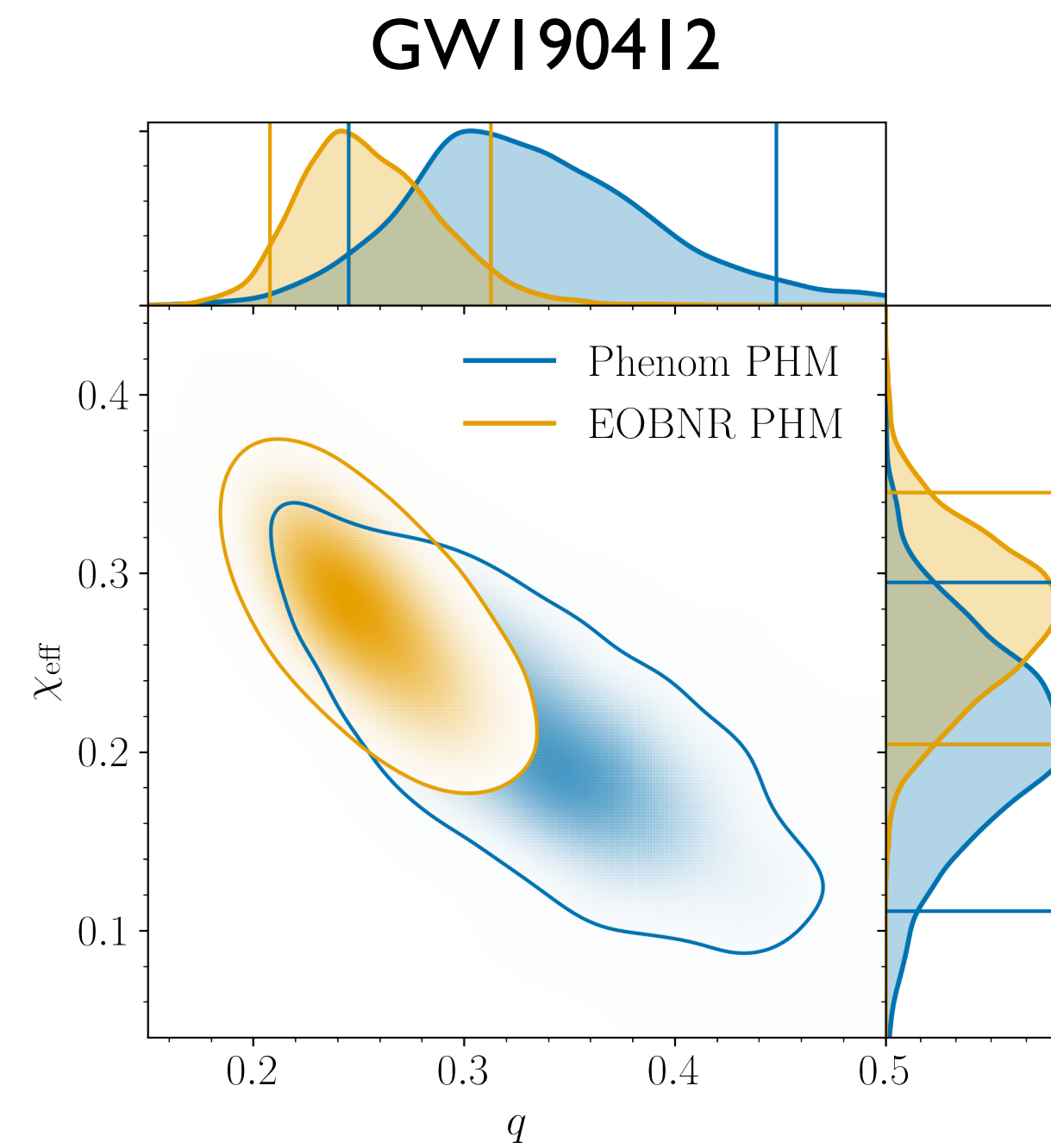
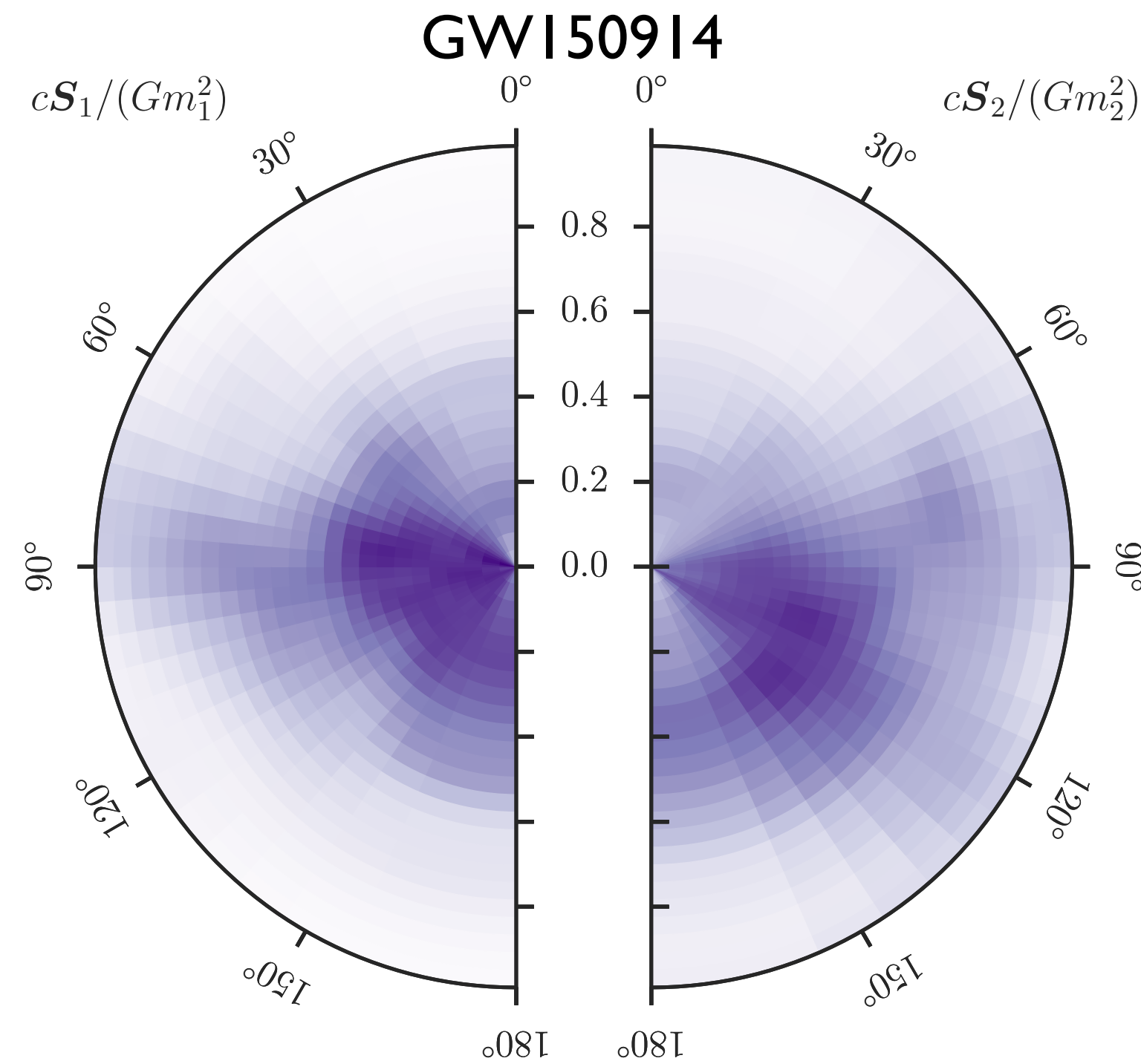
- Bayesian parameter estimation basics, likelihood
- Parameter space and waveforms
- Fisher matrix approach
- Metropolis-Hastings MCMC, Parallel tempering and example PE
- PE toolbox
- **PE results from LVK**
- Future detectors and their challenges

PE results from LVK: mass posteriors



Chirp mass is best determined at low masses

PE results from LVK: spin posteriors

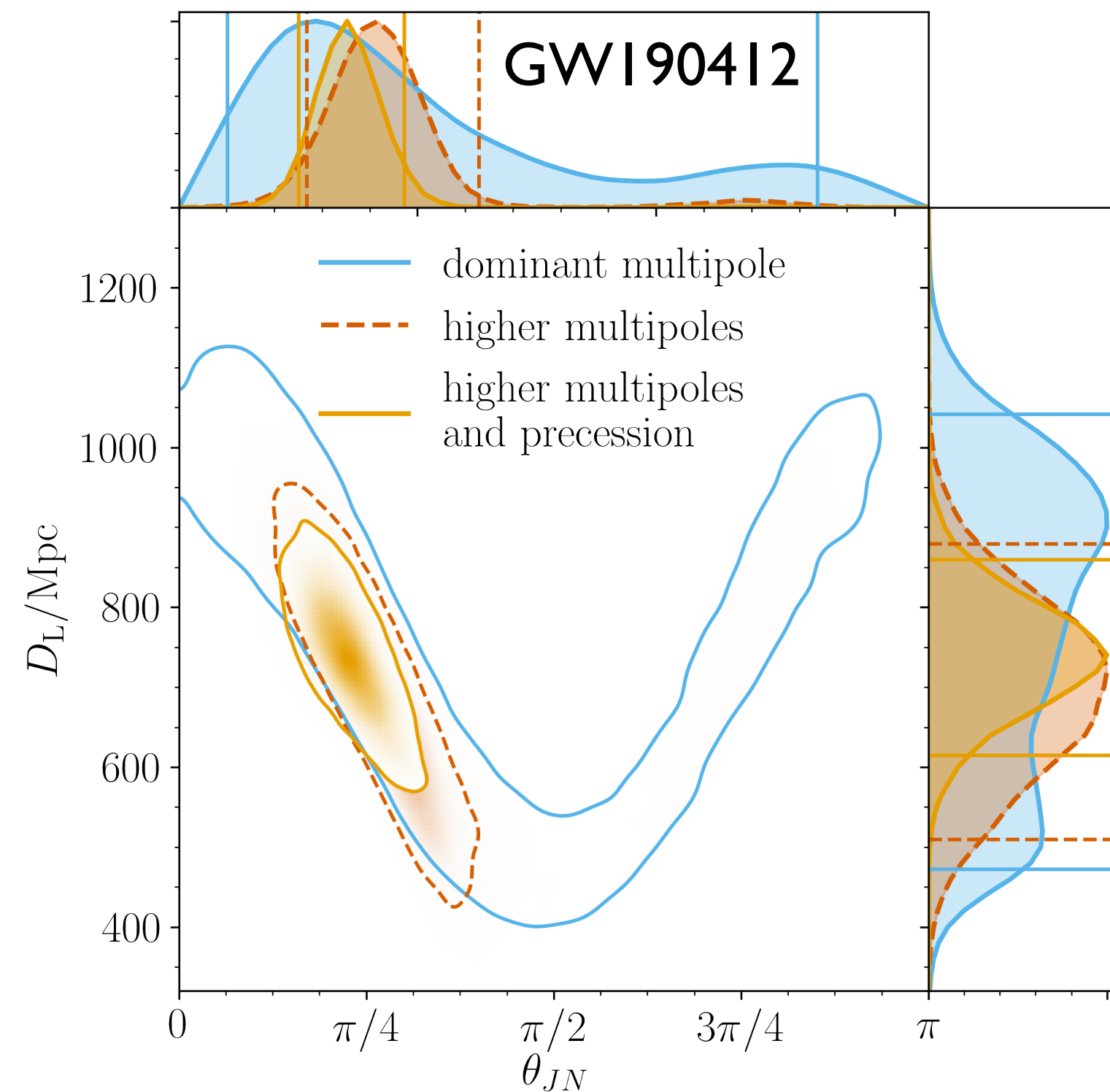


- Largely undetermined spins for many BBH events

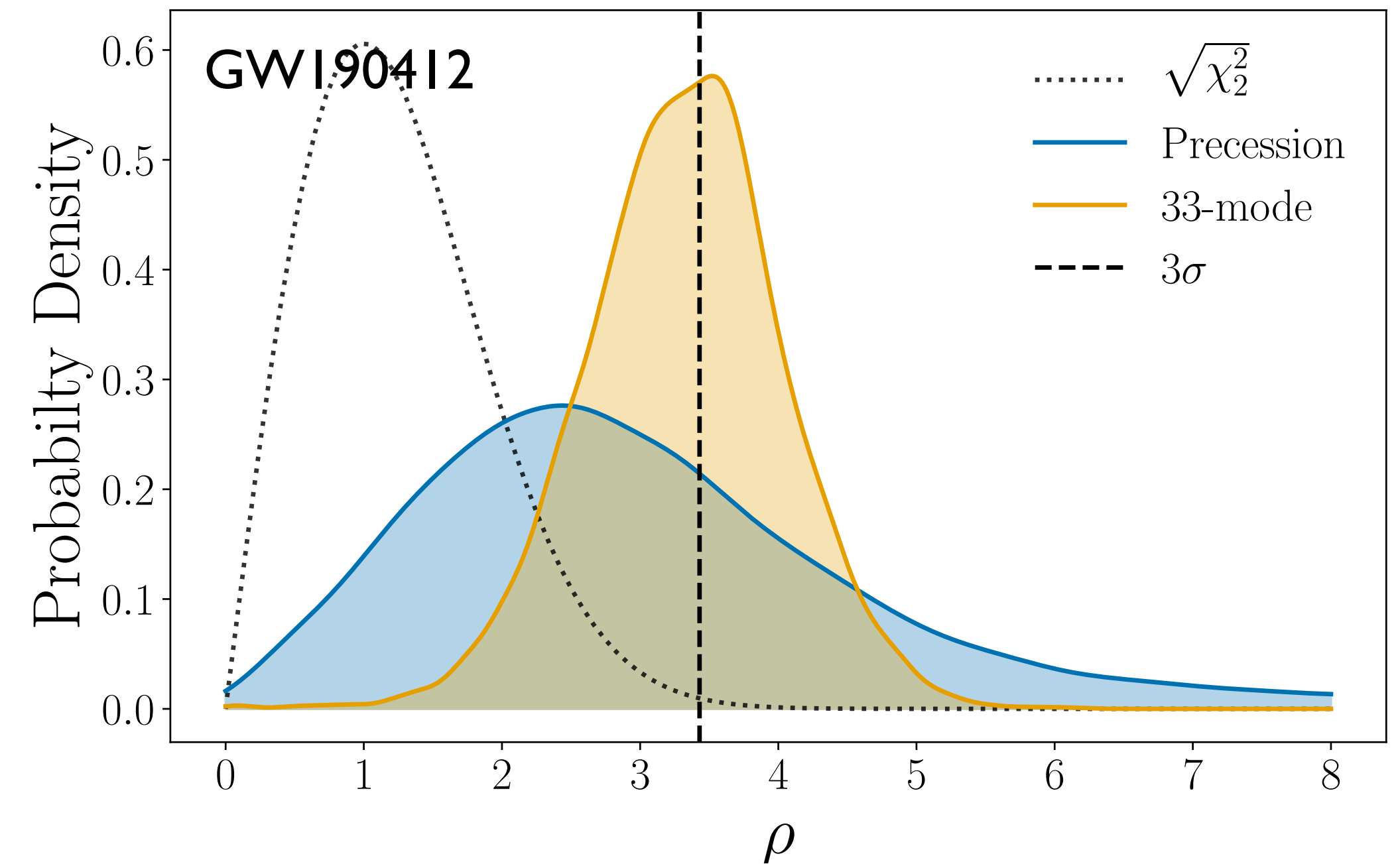
- Aligned spin/mass ratio correlation
- A few detection of aligned spins

- NSBH events: strong constraints on primary spin

PE results from LVK: distance/inclination

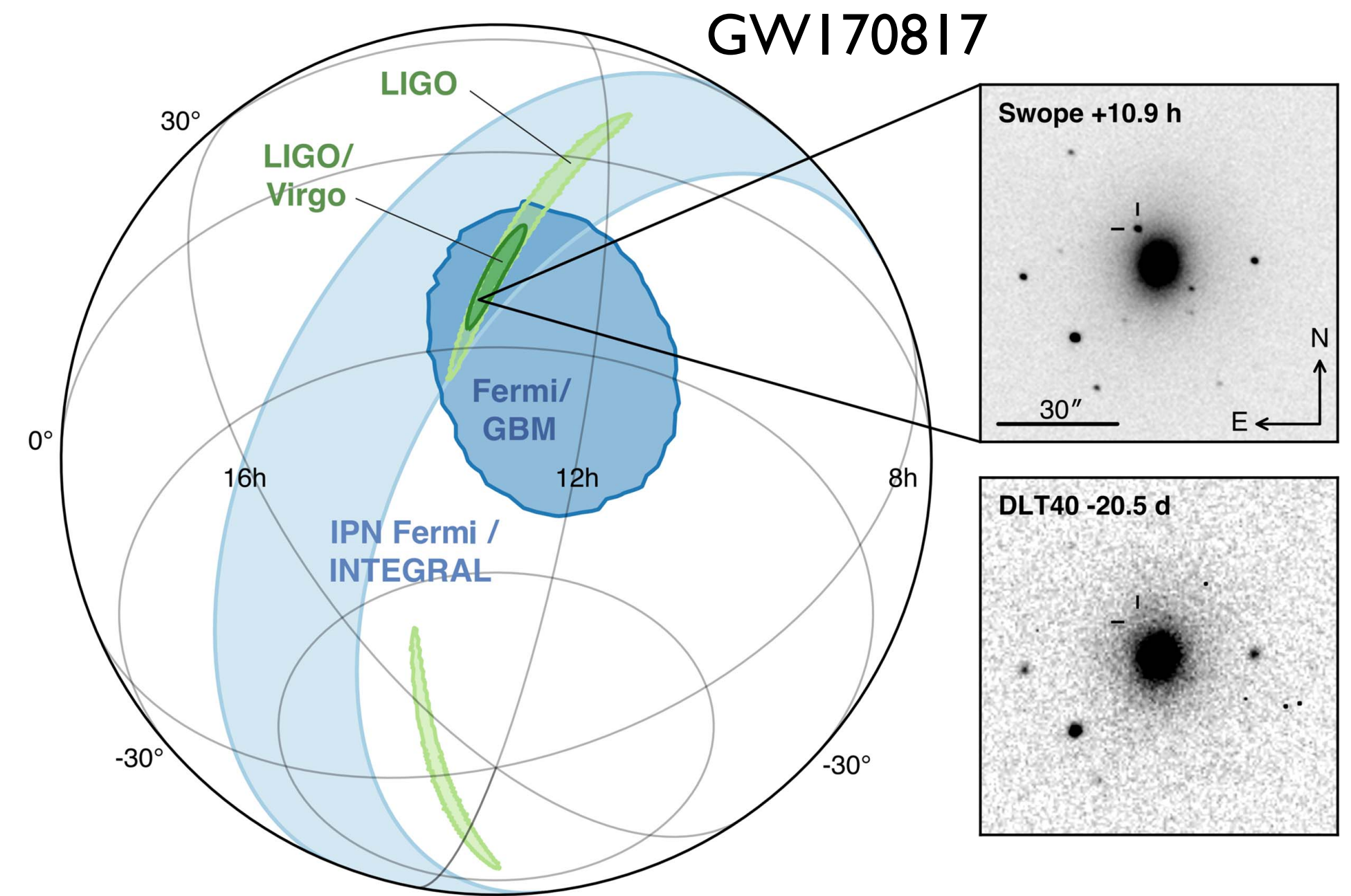
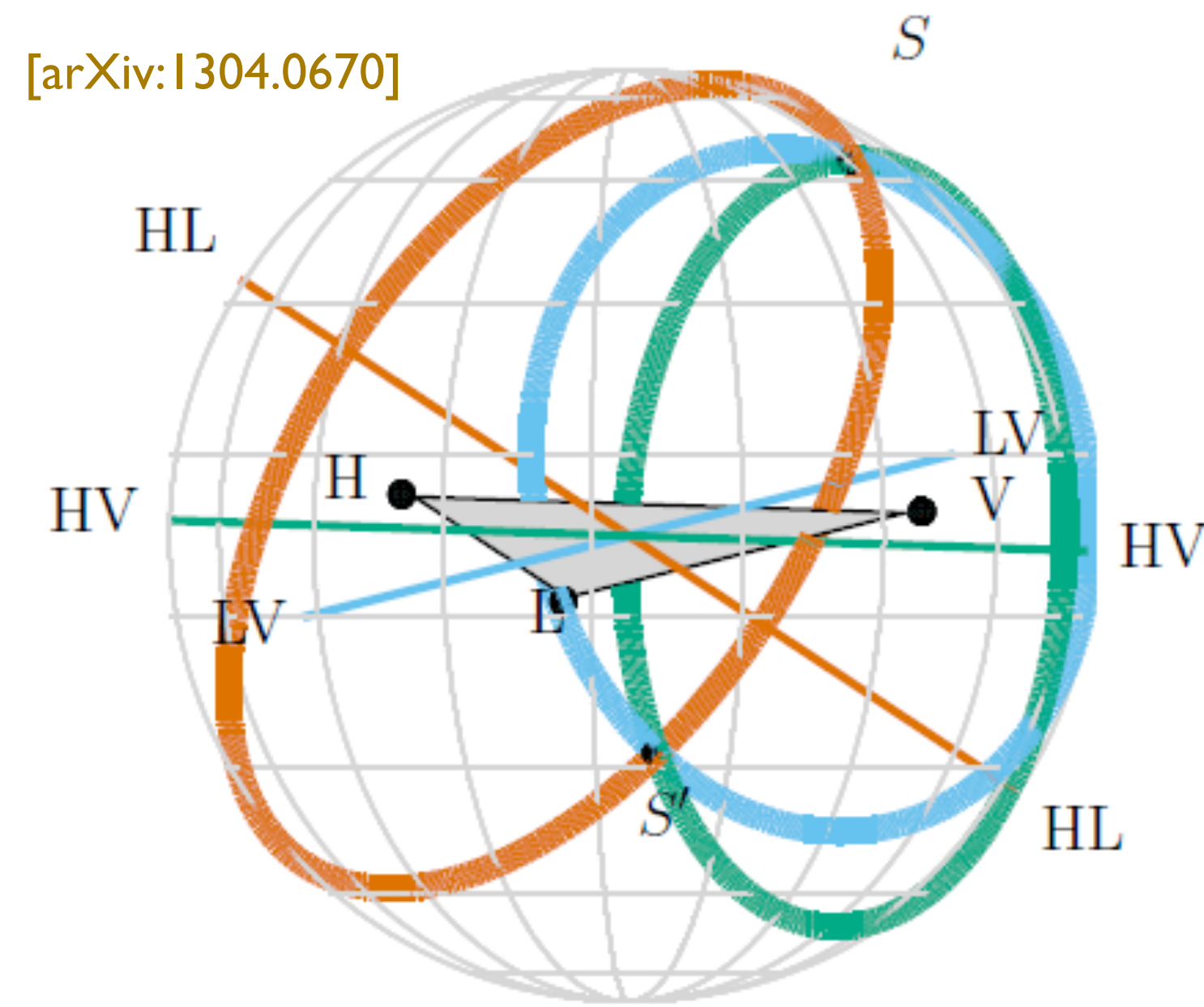


- GW190412: strong signal with high mass ratio $q \sim 4$
- Distance-inclination degeneracy is broken by higher modes and precession



- Evidence for 33 mode in the data

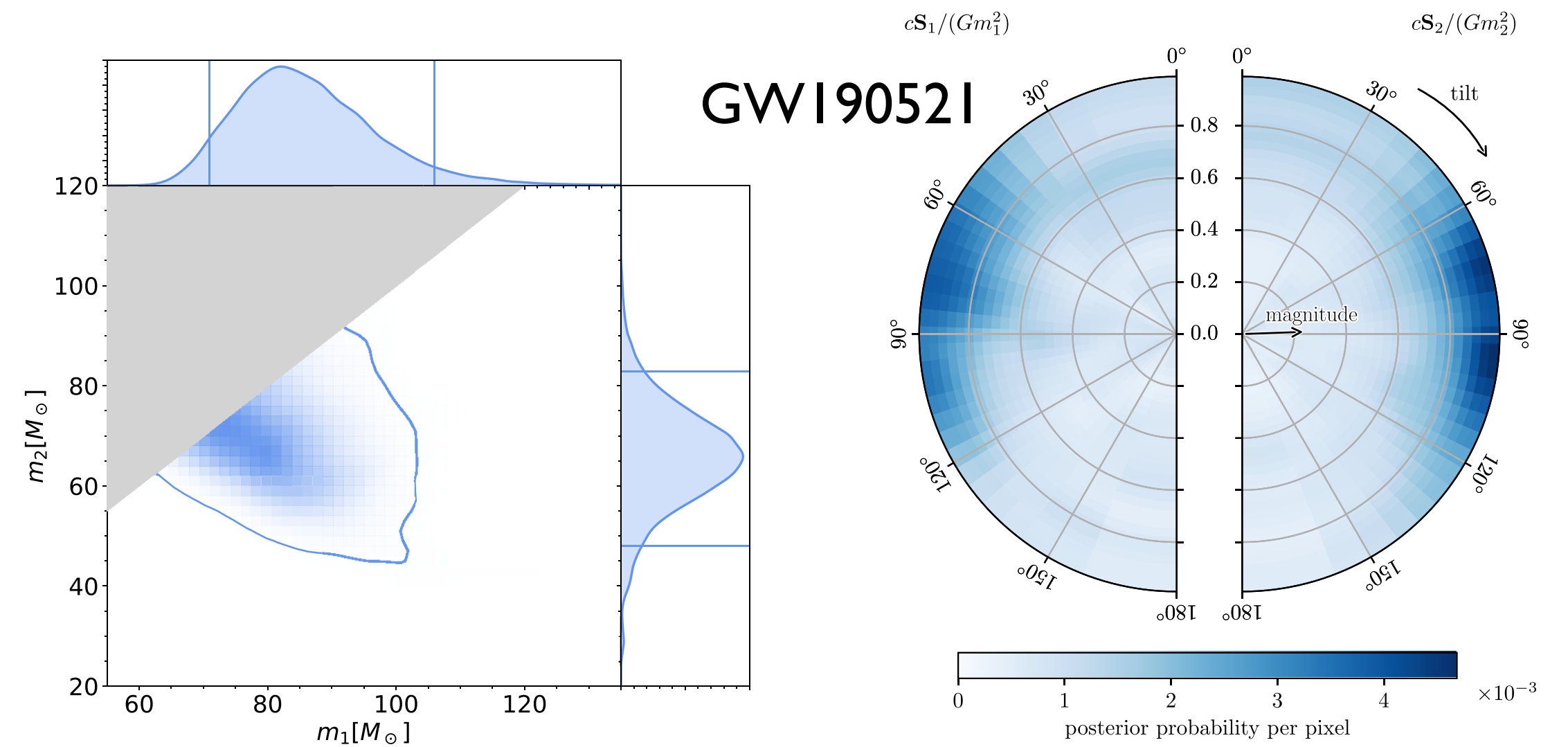
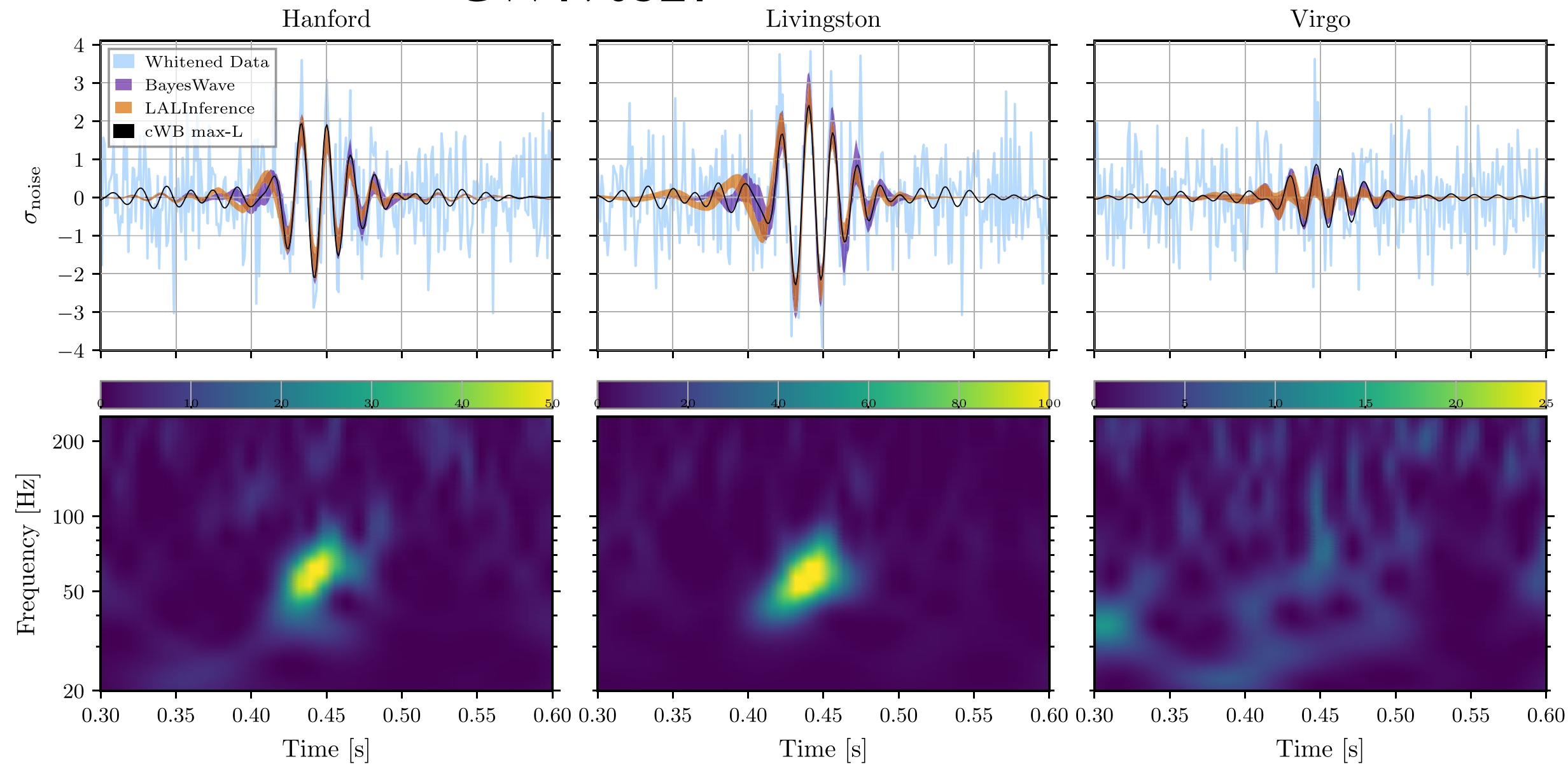
Sky localization and rapid localization



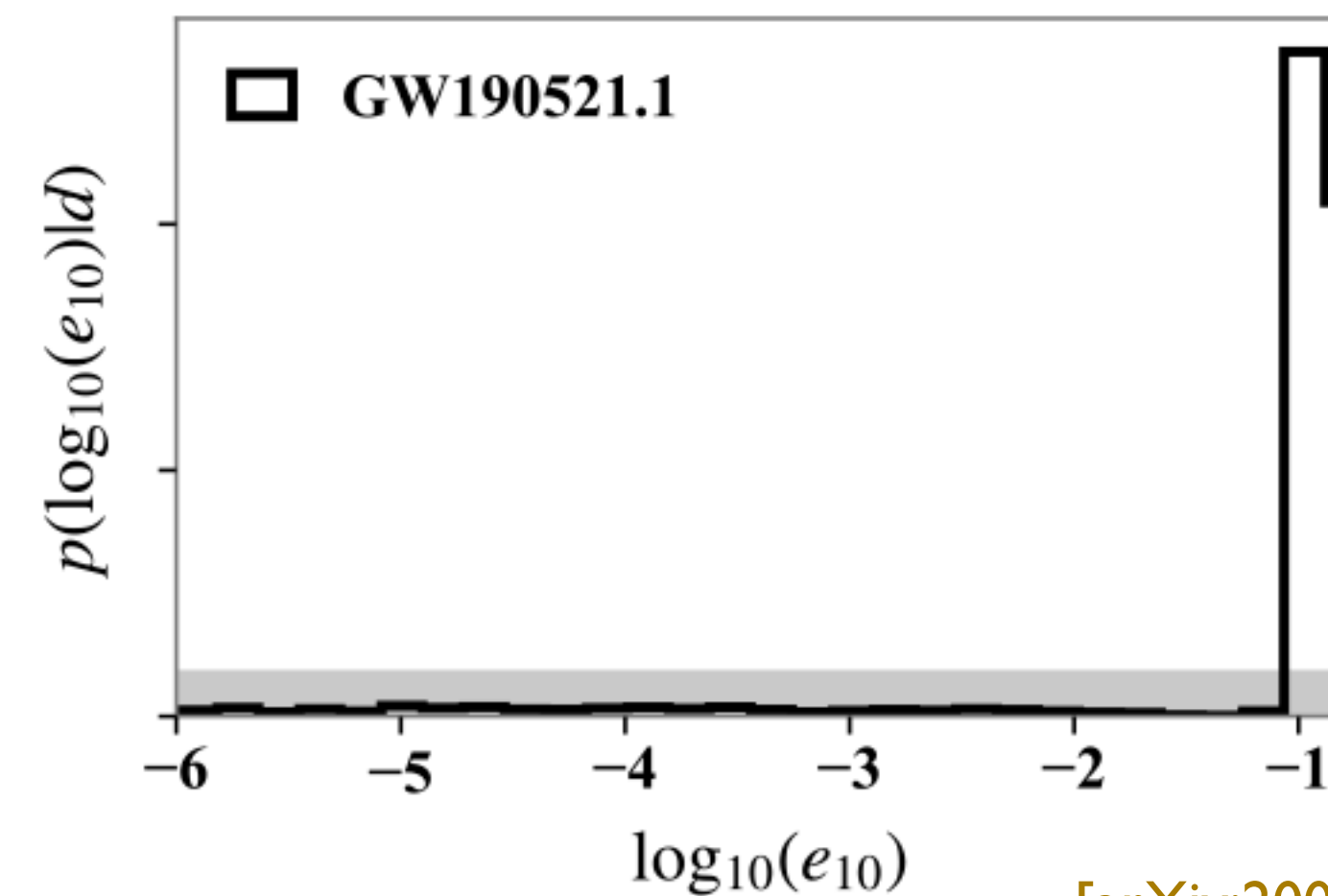
- Main information: triangulation by measuring
- Secondary information: amplitude in each detector
- With two detectors, time delays give a ring on the sky
- Low-latency localization crucial even if approximate: Bayestar [arXiv:1508.03634]

PE challenges: systematics, exceptional events

GW190521

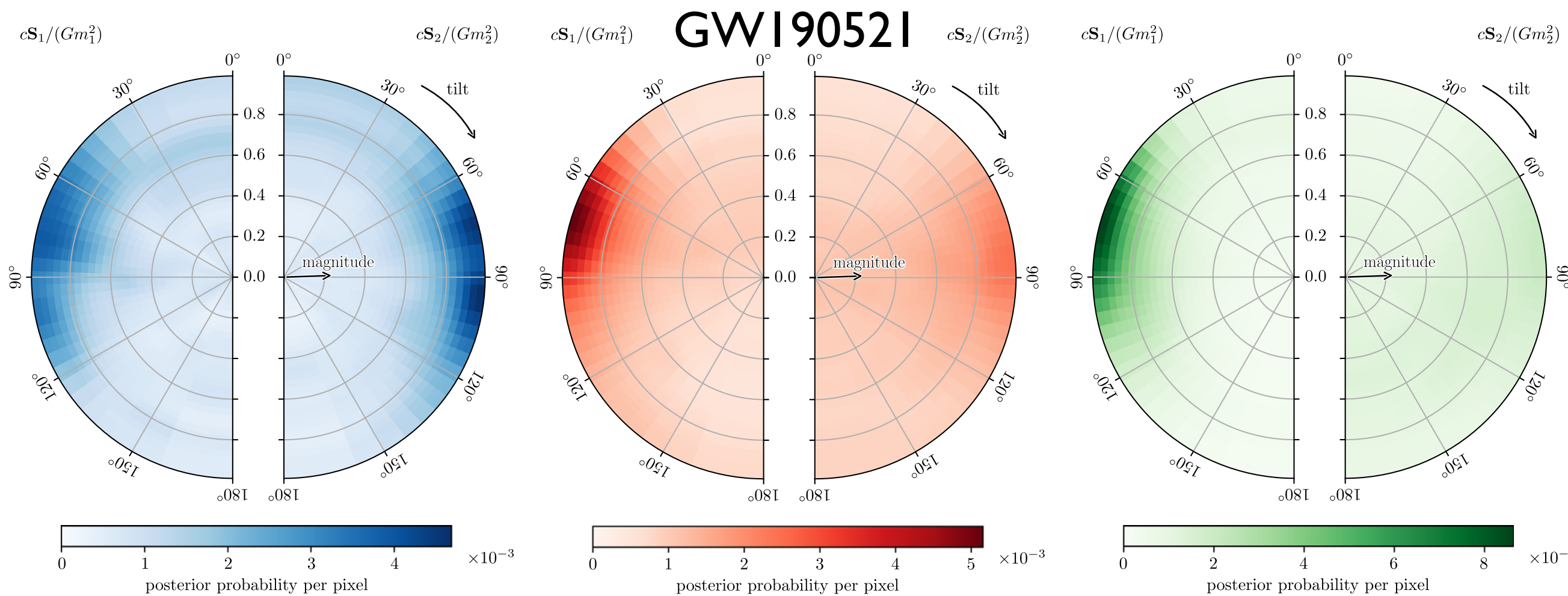
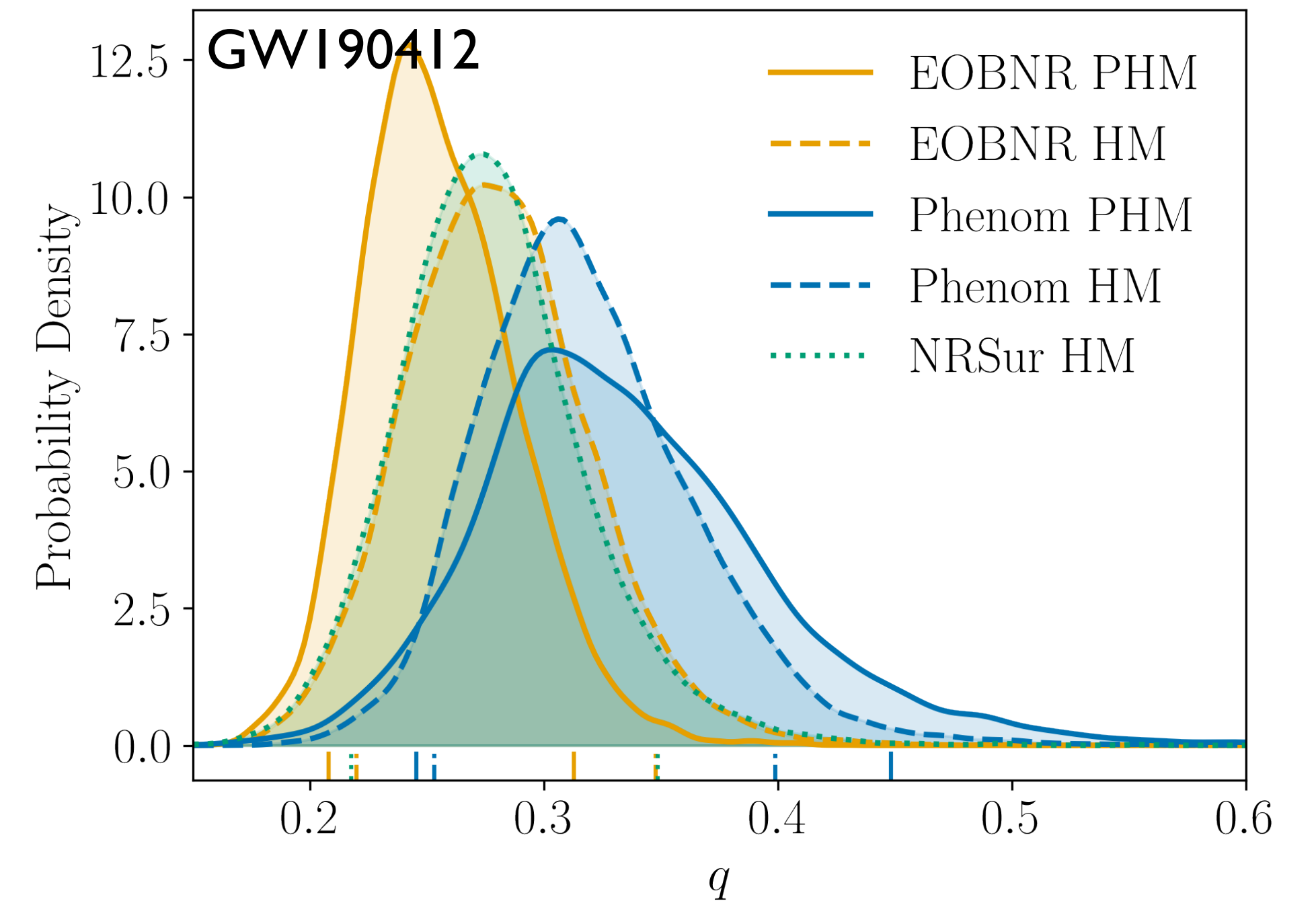
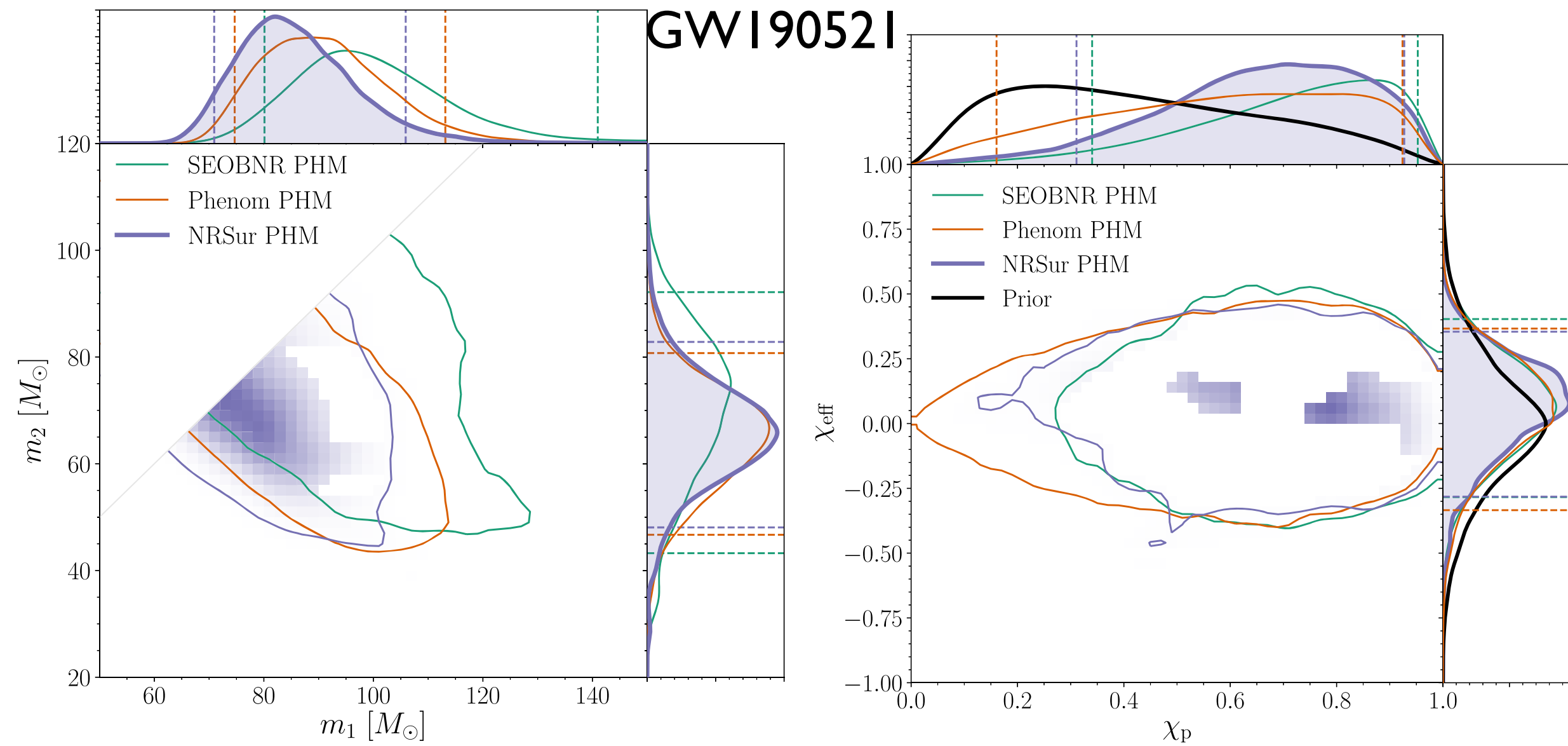


- GW190521 was an exceptionally massive BBH merger
- Surprising properties: in-plane spin ?
- Suggestion (to be confirmed) that eccentricity might be important



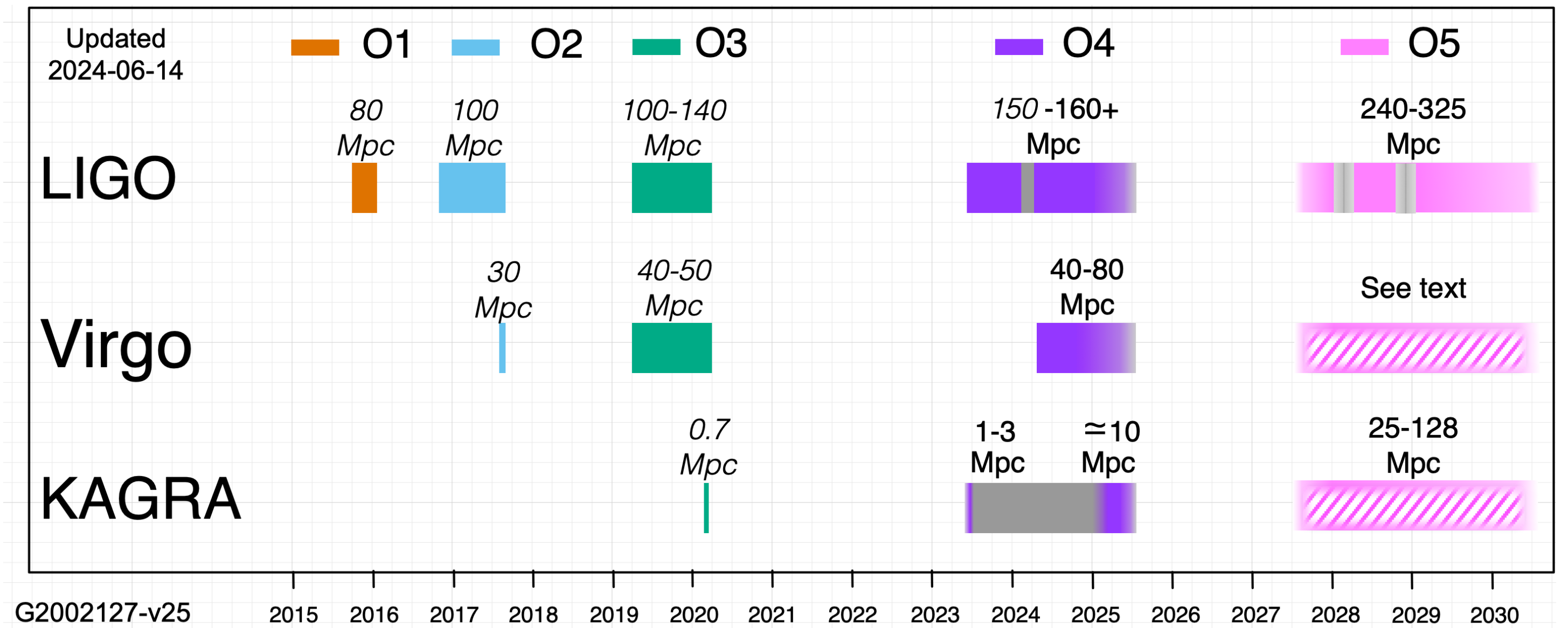
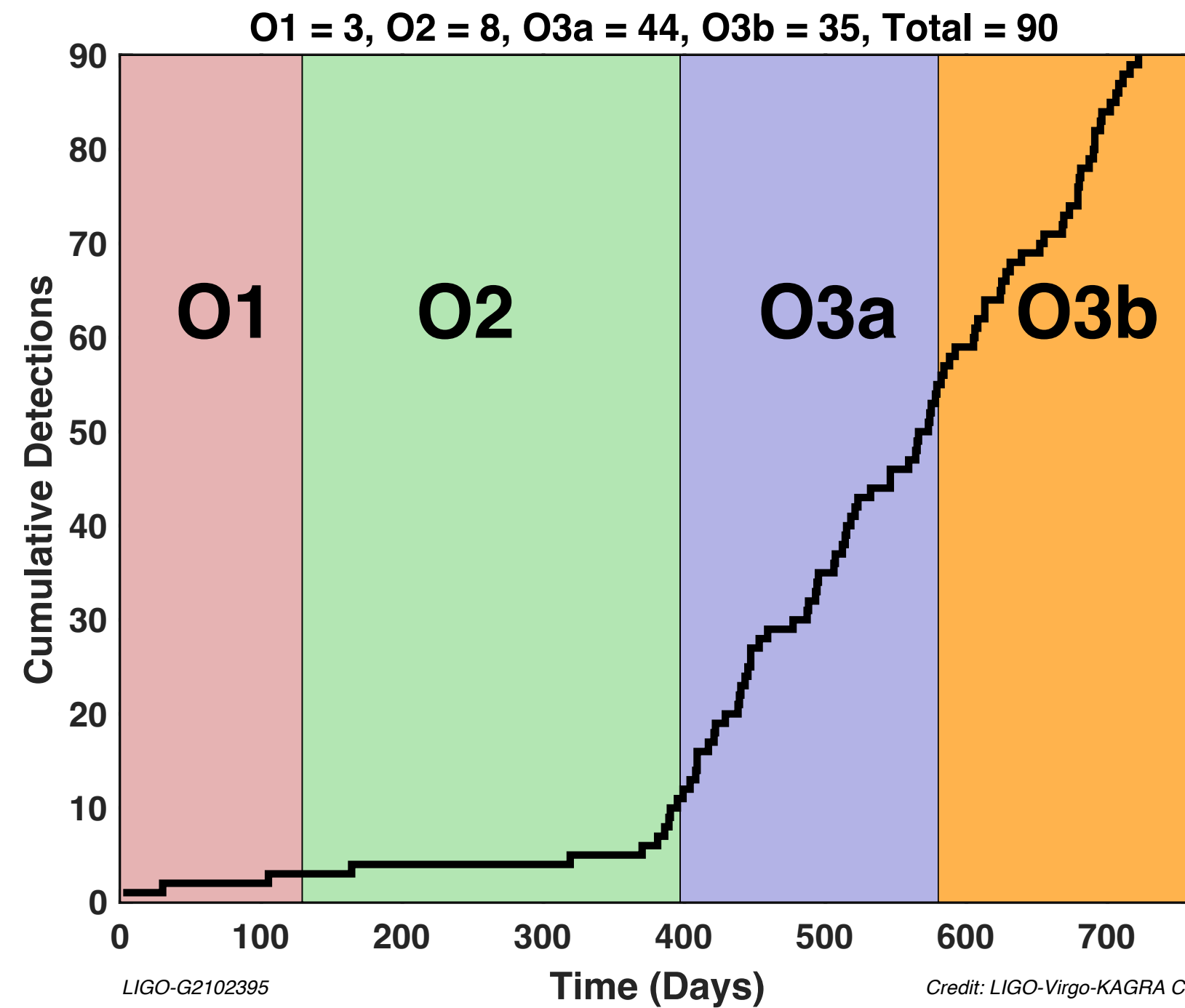
[arXiv:2009.04771]
[arXiv:2009.05641]

PE challenges: systematics, exceptional events



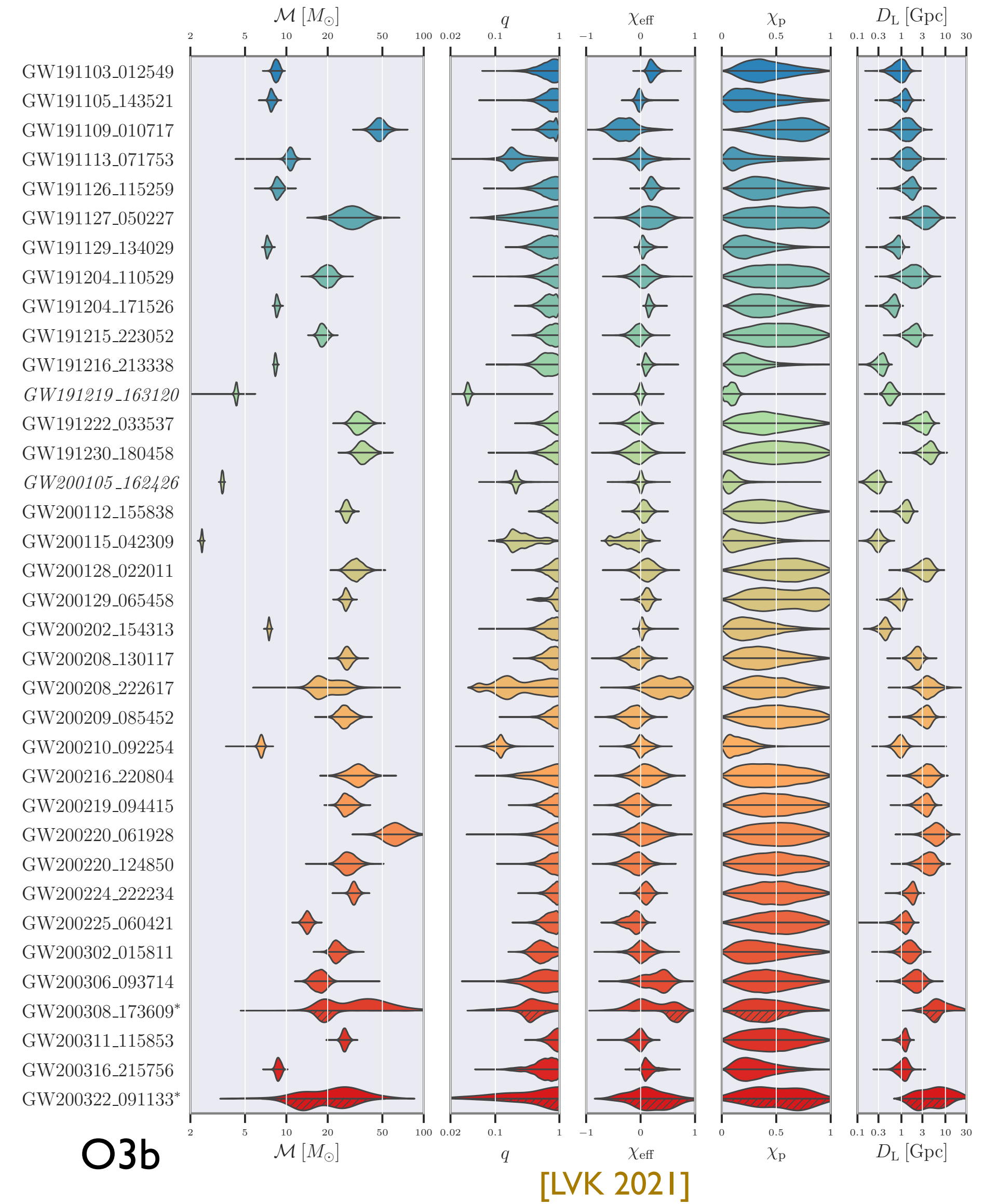
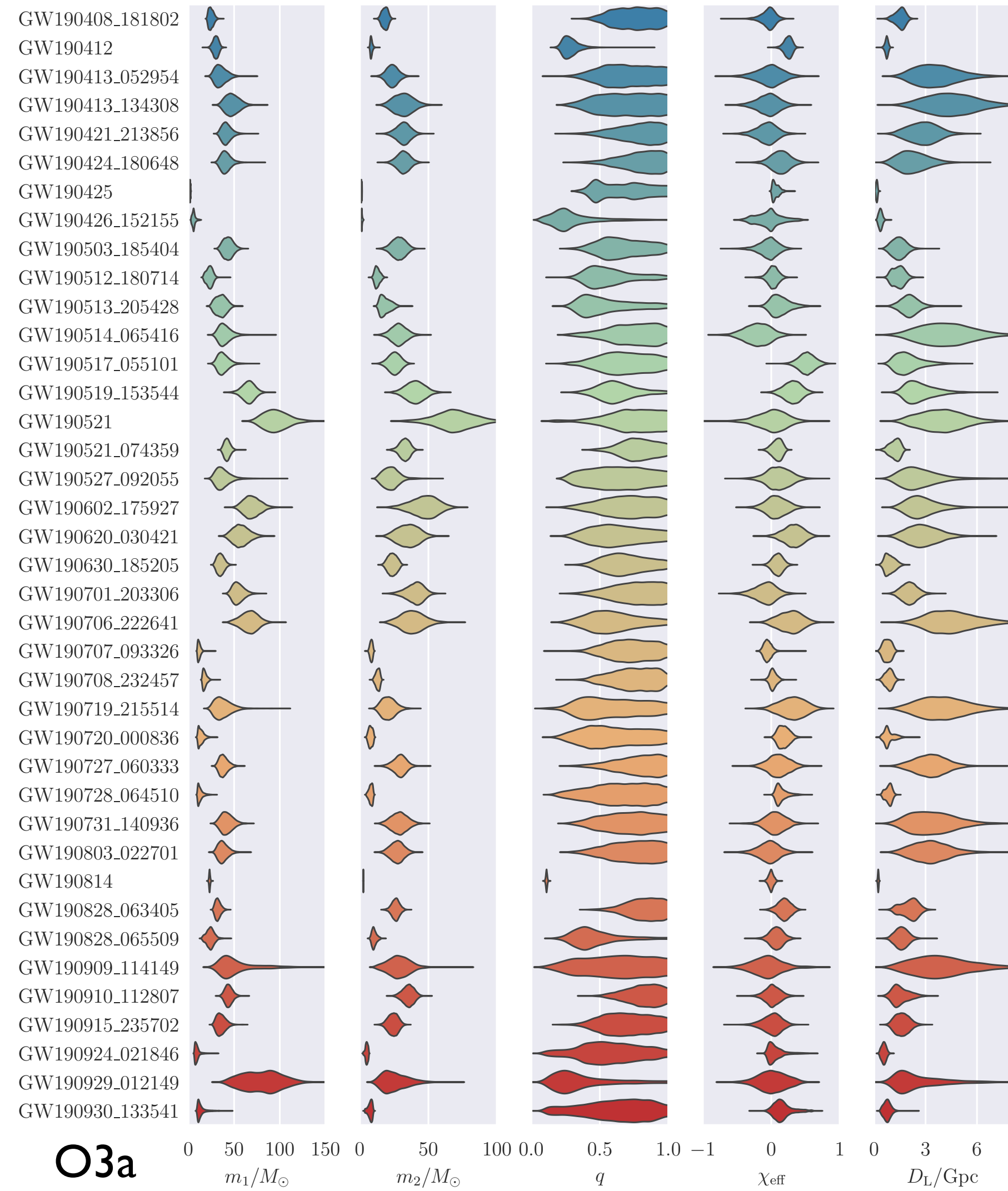
- Examples with disagreement between waveform models...
- Need improvement in models ?

PE challenges: number of events



- Expecting higher event rates: $R \sim d^3$
- High SNRs for exceptional events: bigger challenge
- Computational challenge ! Automatization required

PE results from LIGO/Virgo: catalog



Hierarchical Bayesian inference

Infer hyperparameters affecting the whole population
(population model, cosmology, modified gravity) [\[arXiv:1809.02063\]](#)

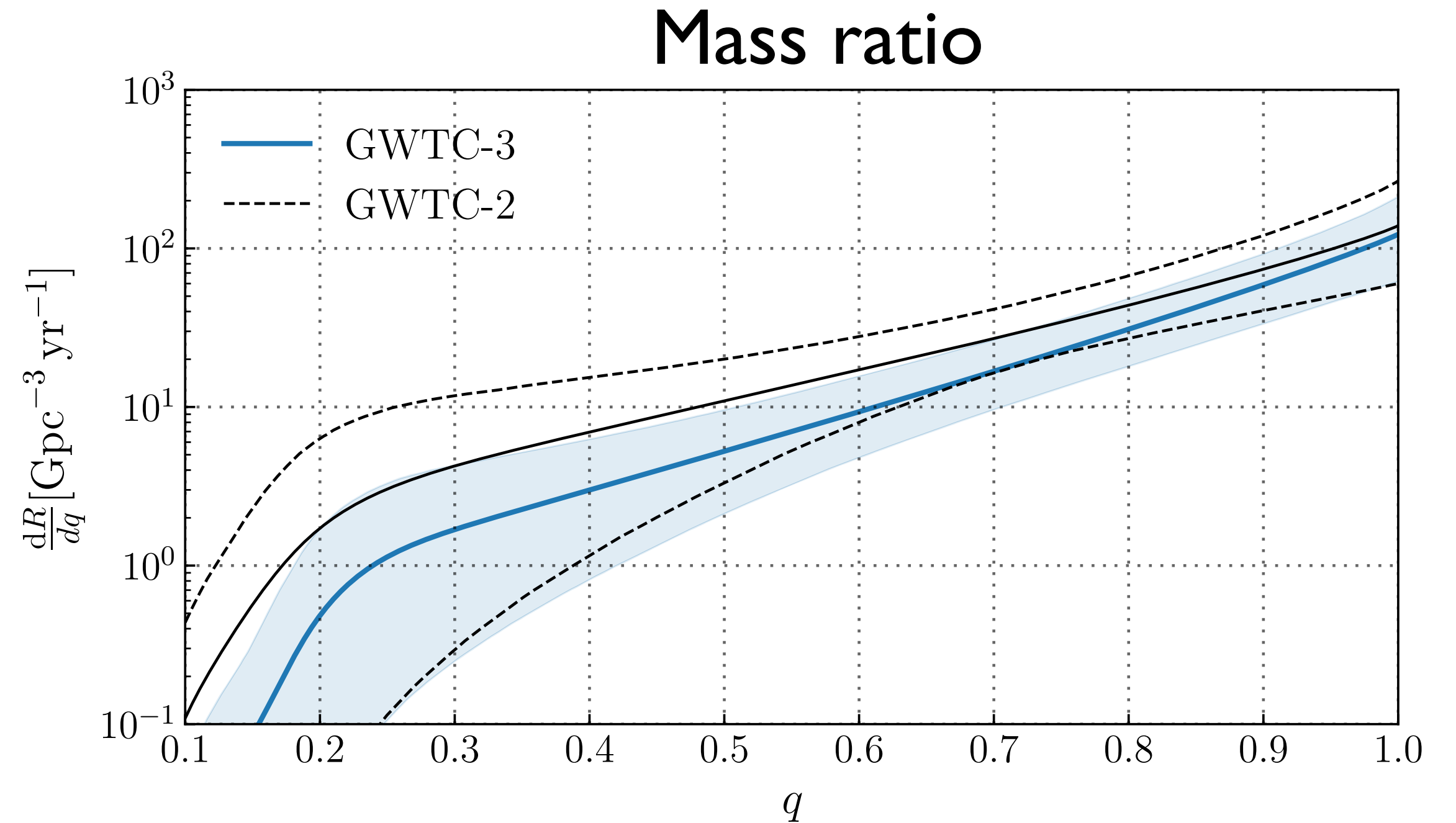
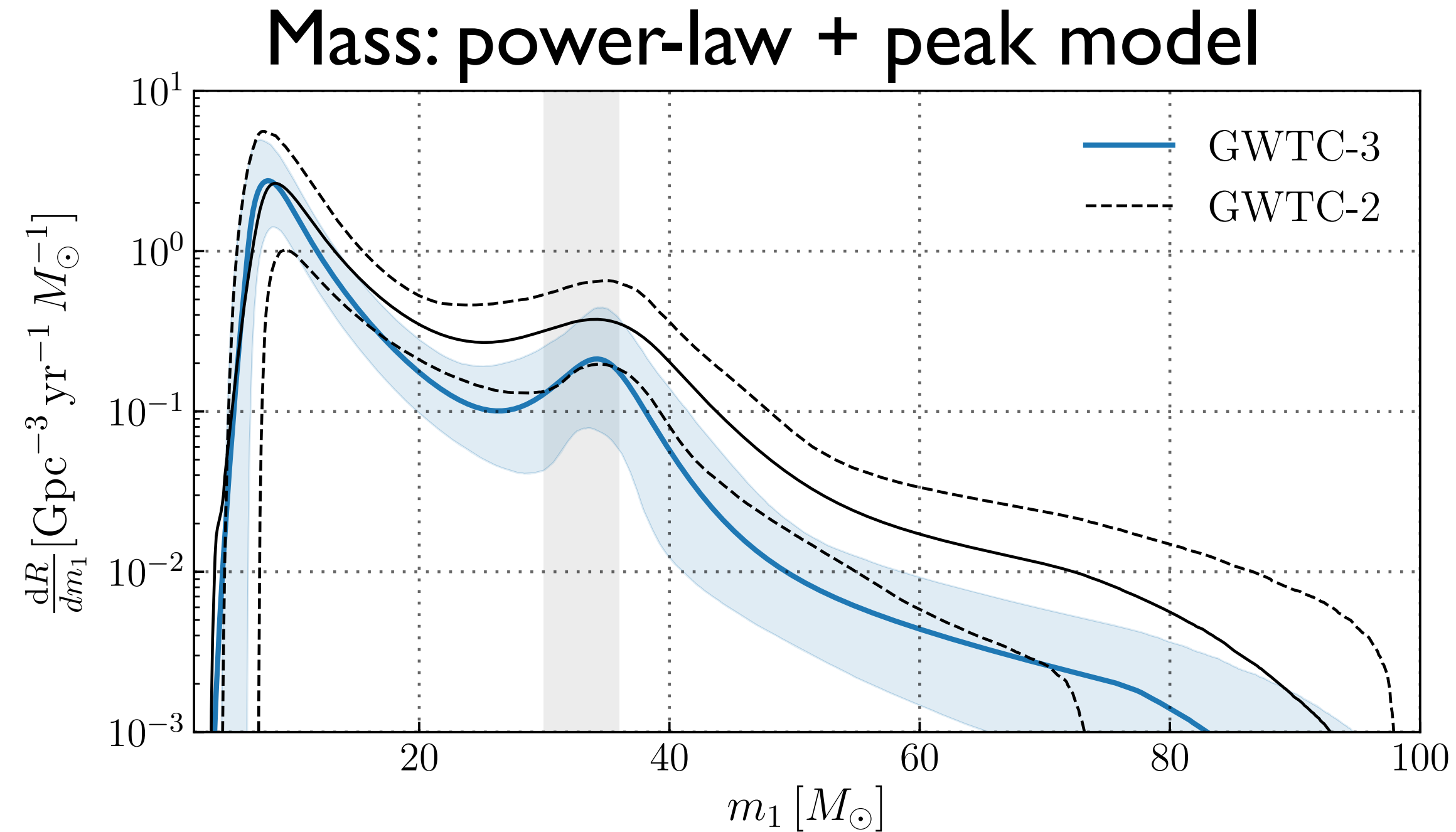
$$p(\Lambda|\{d\}) \propto p(\Lambda) \prod_{i=1}^{N_{\text{GW}}} \frac{1}{\xi(\Lambda)} \int d\theta \mathcal{L}(d_i|\theta, \Lambda) p(\theta|\Lambda)$$

Selection effect: Malmquist bias, louder events
more likely to be detected

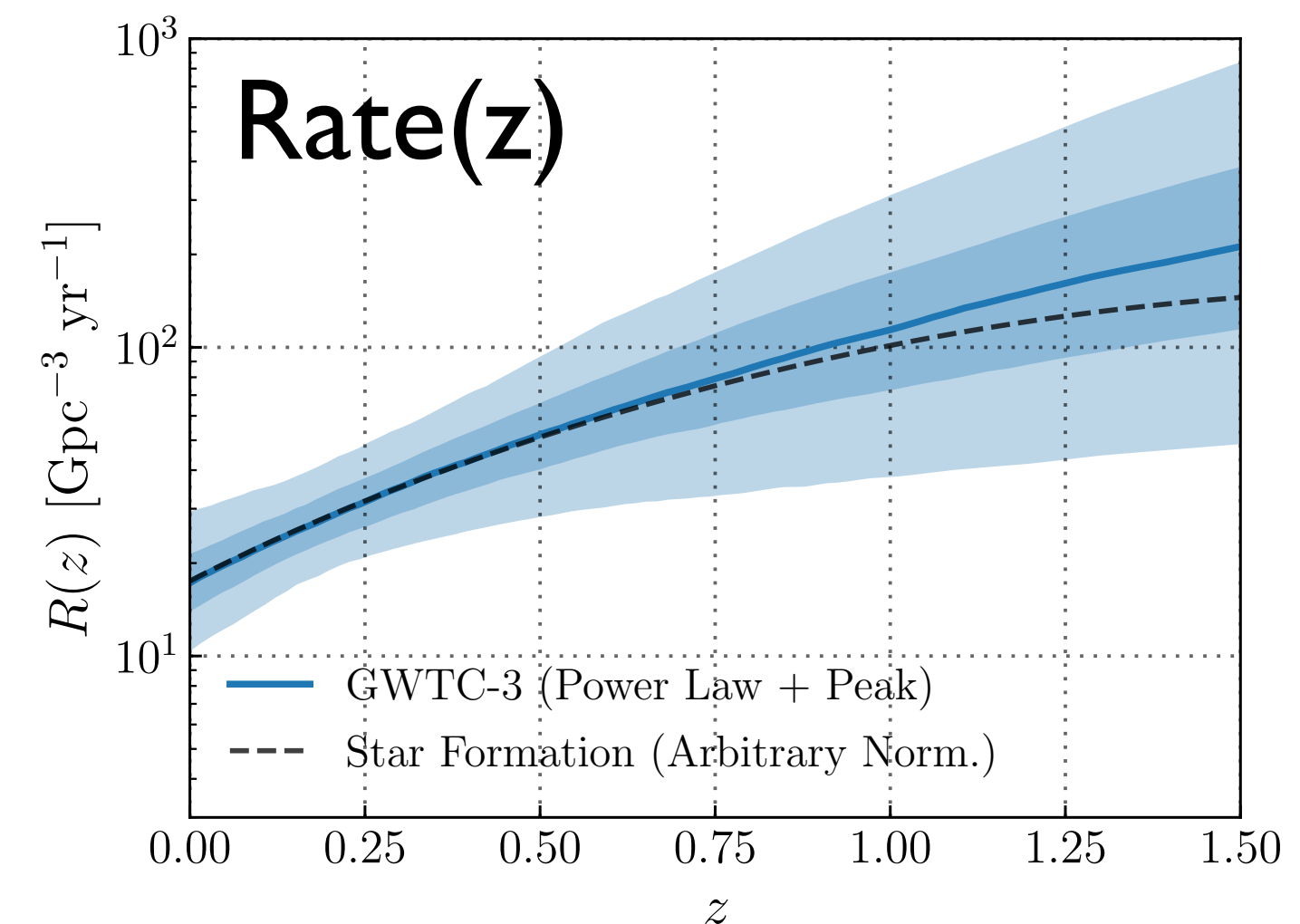
Represented by factor $\xi(\Lambda) = \int d\theta p_{\text{det}}(\theta, \Lambda)$

$$p_{\text{det}}(\theta, \Lambda) = \int_{x > \text{thres.}} dx \mathcal{L}(x|\theta, \Lambda)$$

Results from LIGO/Virgo: population

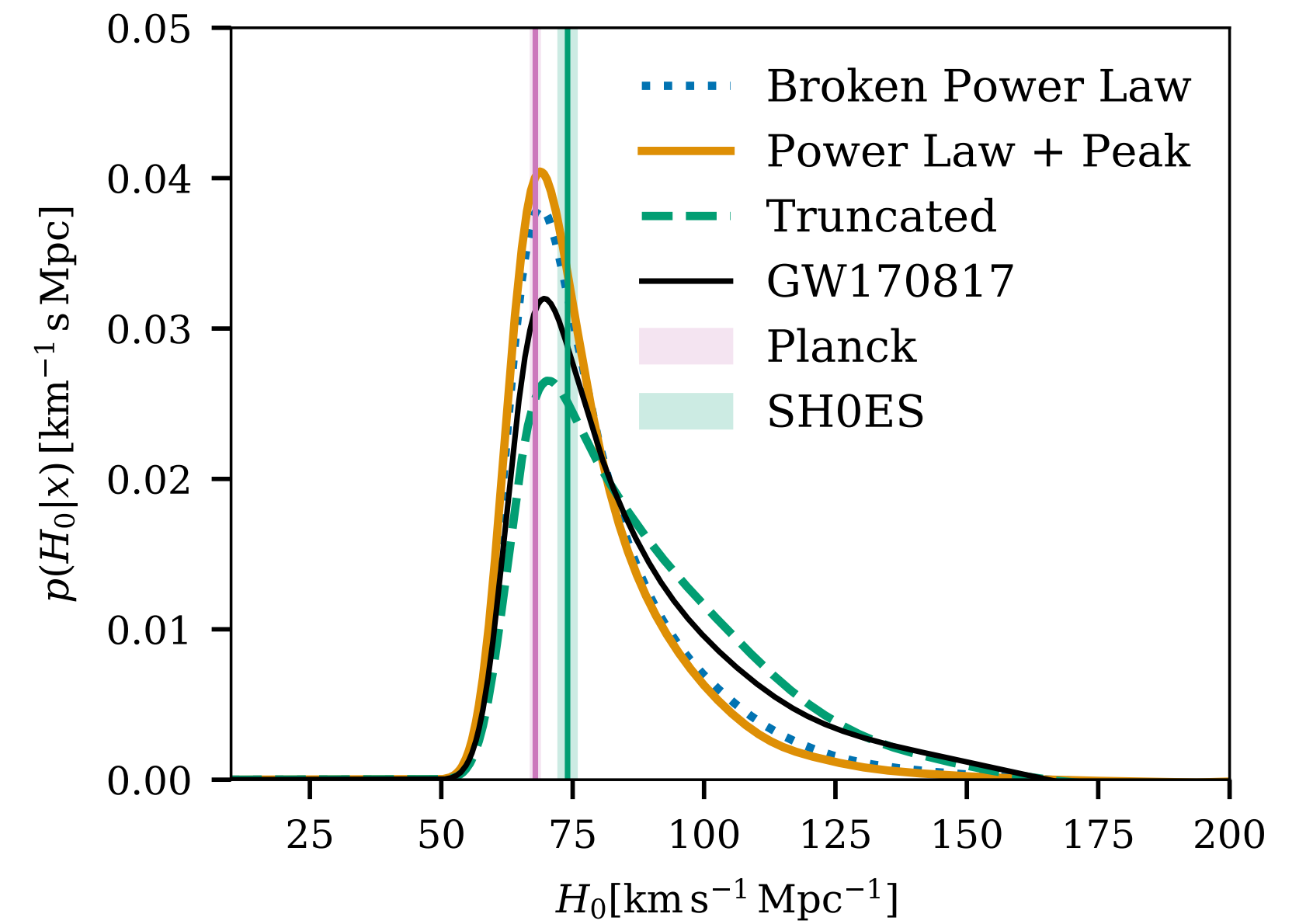
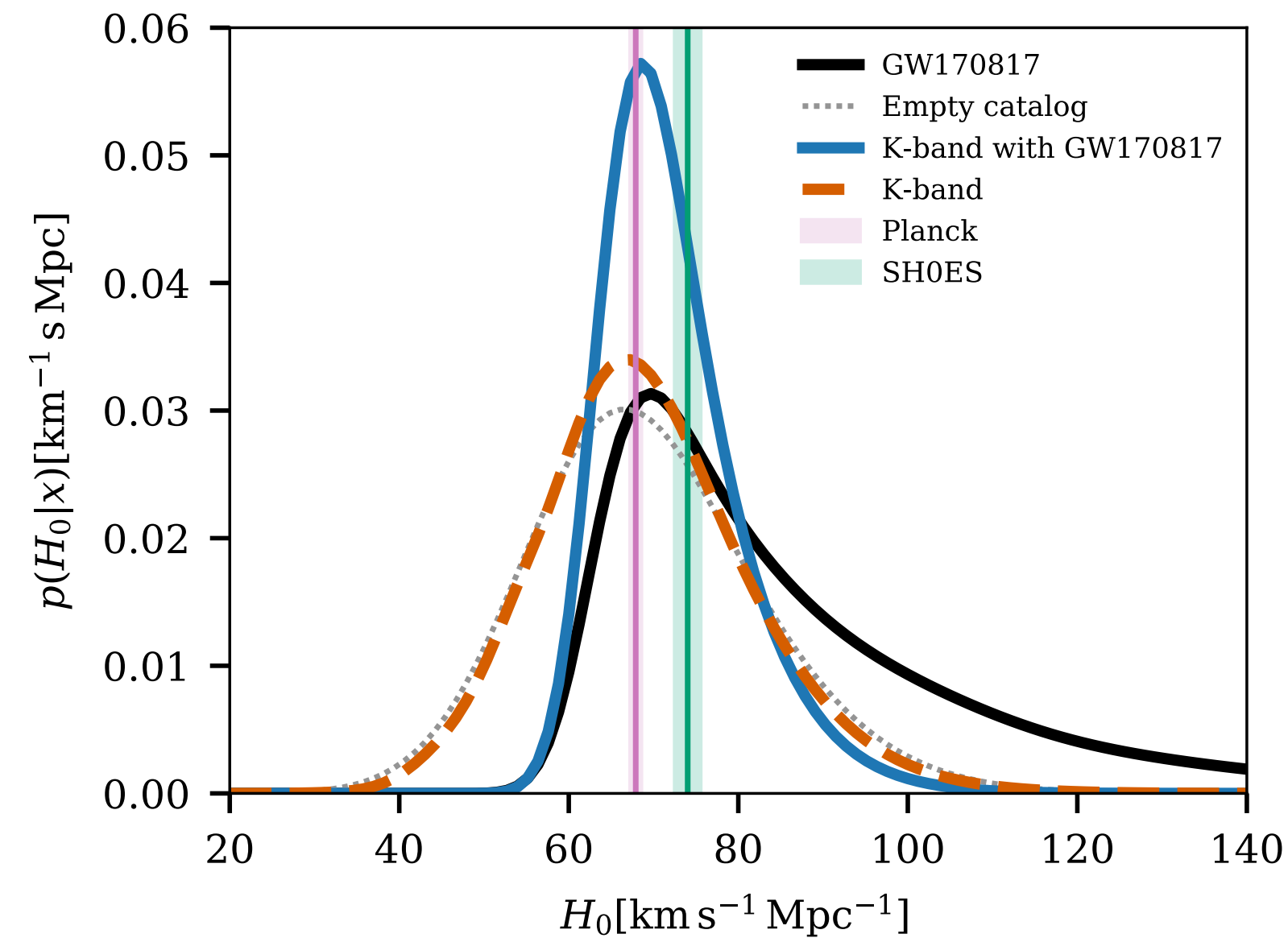
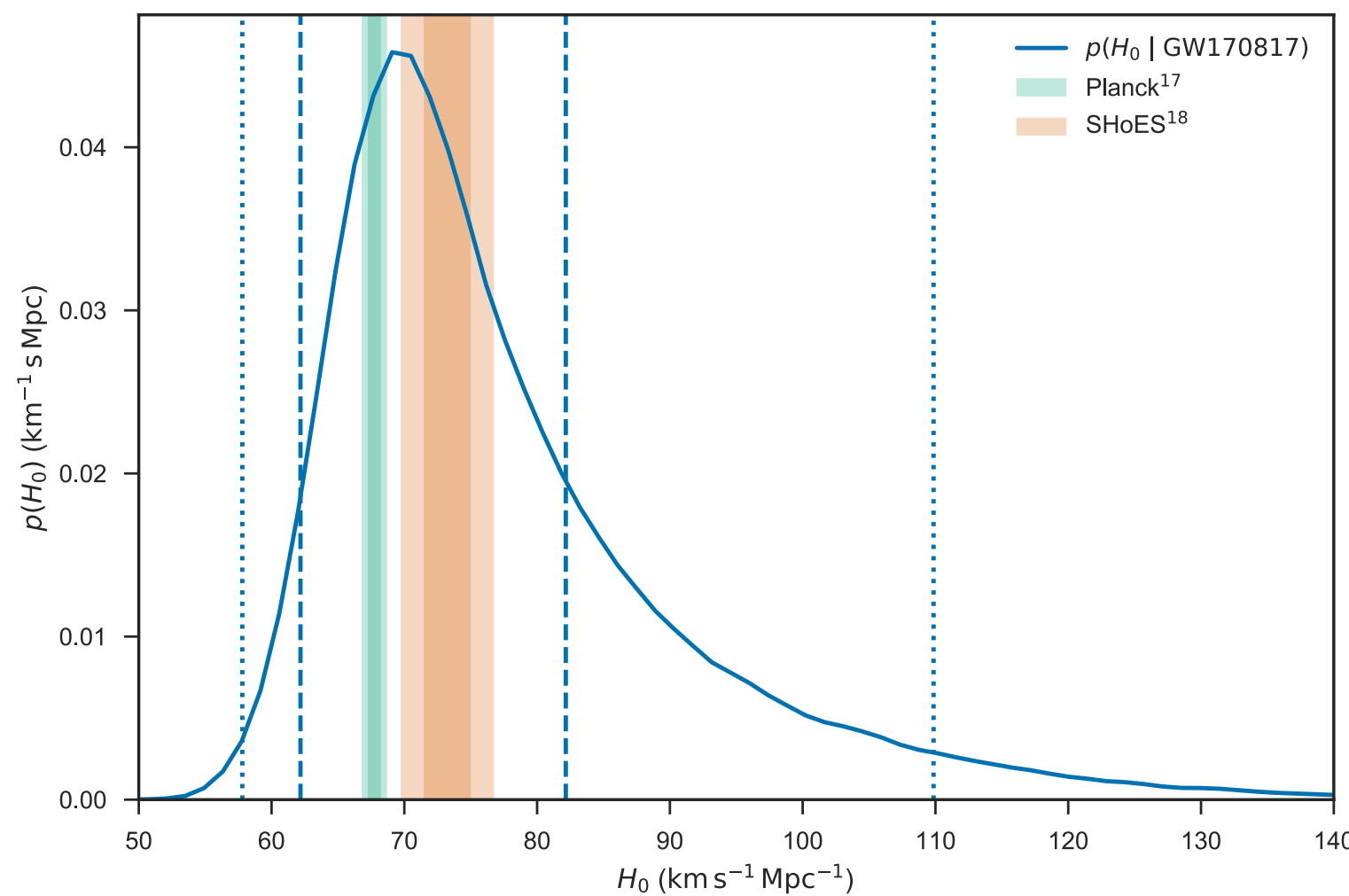


- Introduce parametrized population models
- Hierarchical parameter estimation to estimate parameters (with uncertainties)
- Represent posterior predictive distributions



Results from LIGO/Virgo: cosmology

GW measure luminosity distance; if able to get redshift information, constrain $dL(z)$ and cosmological parameters



- Cosmology with an EM counterpart: GW170817

- Dark sirens: cross-correlation with galaxy catalogs

- Spectral sirens: learn source-frame mass from feature in mass distribution

Outline

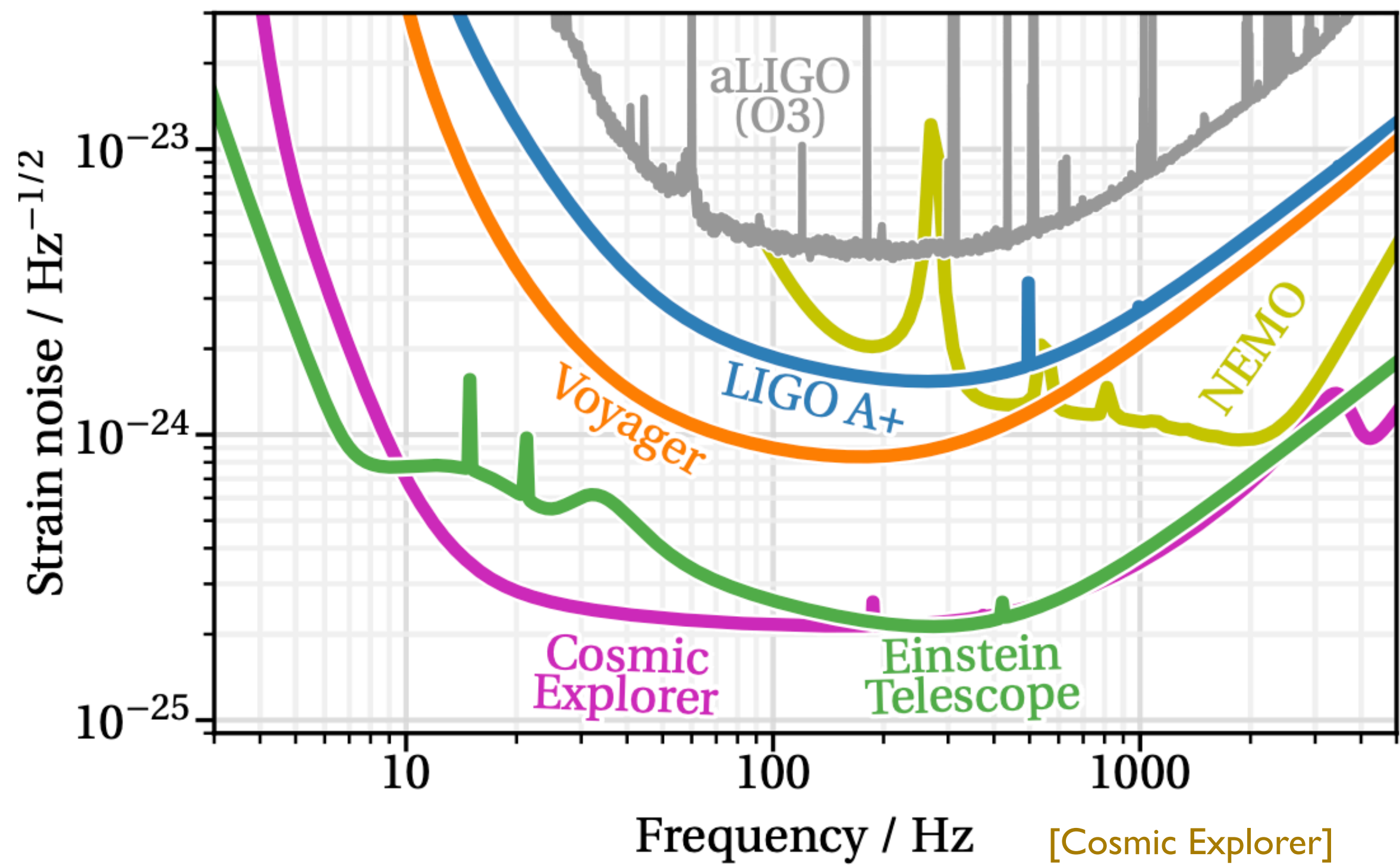
Part I

- GW signals: the basics
- Noise as a stochastic process
- Introducing matched filtering
- Towards real CBC searches
- Other signals: continuous waves, stochastic backgrounds

Part II

- Bayesian parameter estimation basics, likelihood
- Parameter space and waveforms
- Fisher matrix approach
- Metropolis-Hastings MCMC, Parallel tempering and example PE
- PE toolbox
- PE results from LVK
- **Future detectors and their challenges**

3G detectors

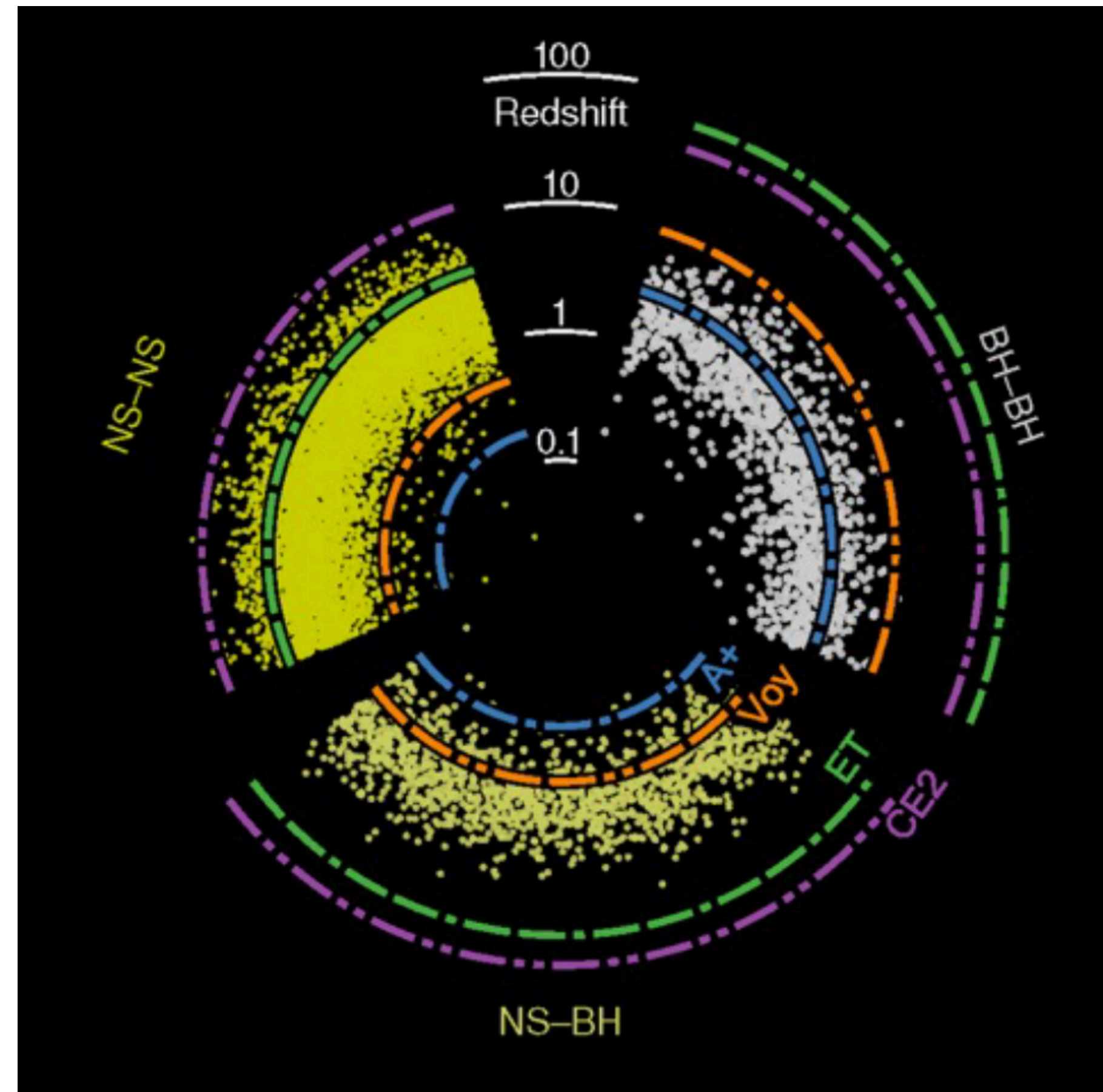


Events/yr (low-
median-high):

- BBH: 60k-90k-150k
- BNS: 300k-1000k-3000k

Detections
(2 CE+1 ET):

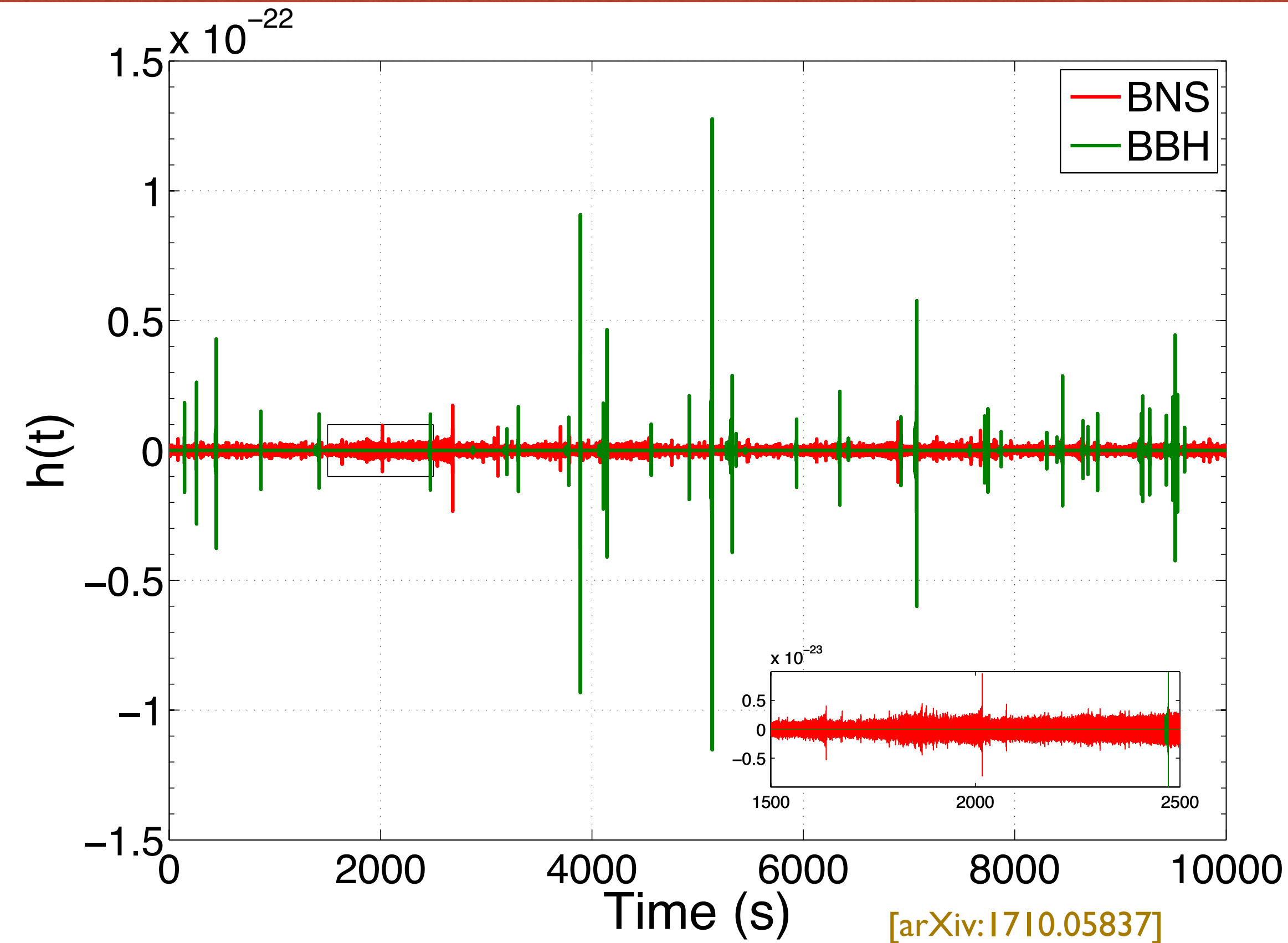
- BBH: 93% [arXiv:2102.07544]
- BNS: 35%



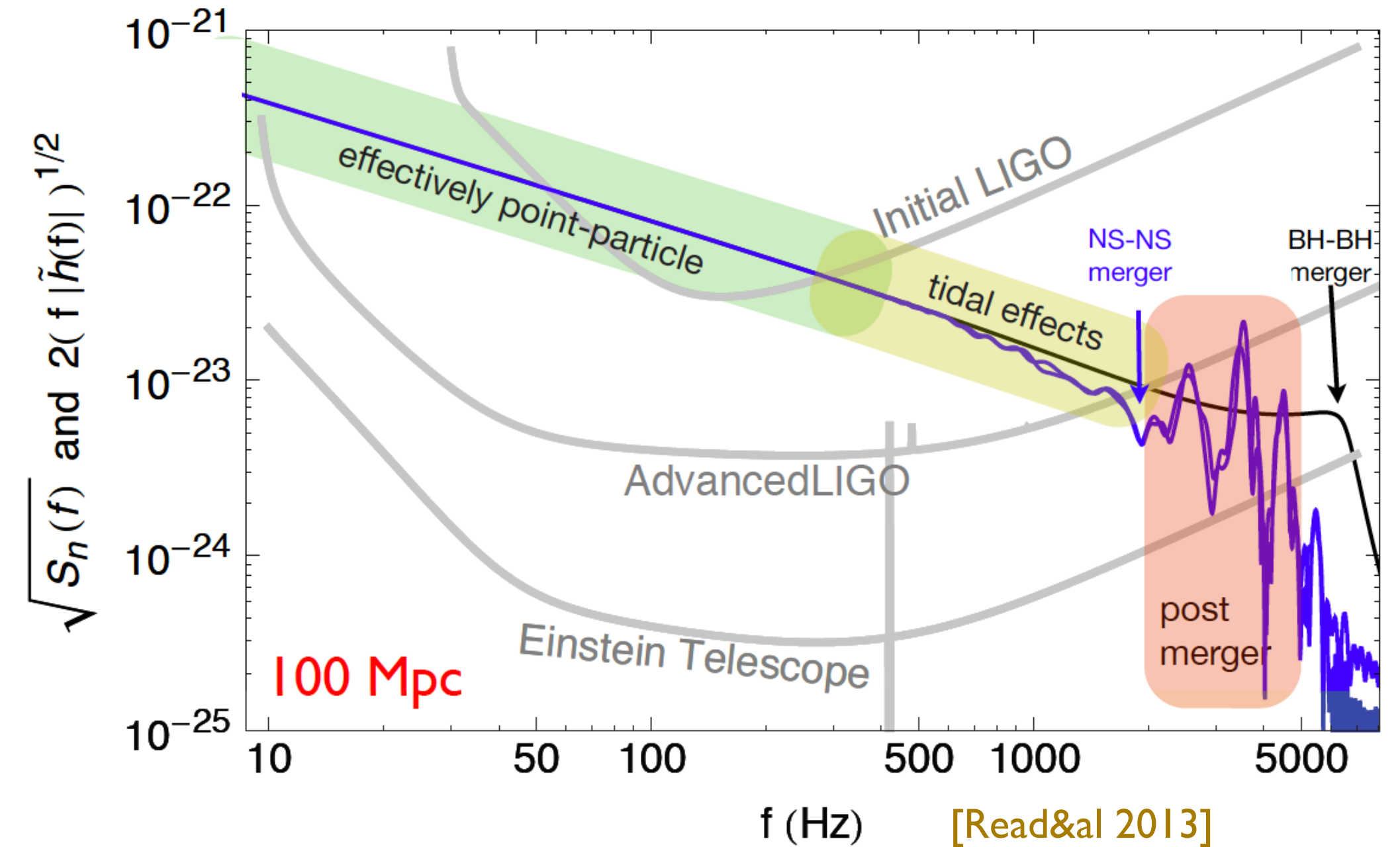
[Cosmic Explorer]

Computational challenge !

3G detectors



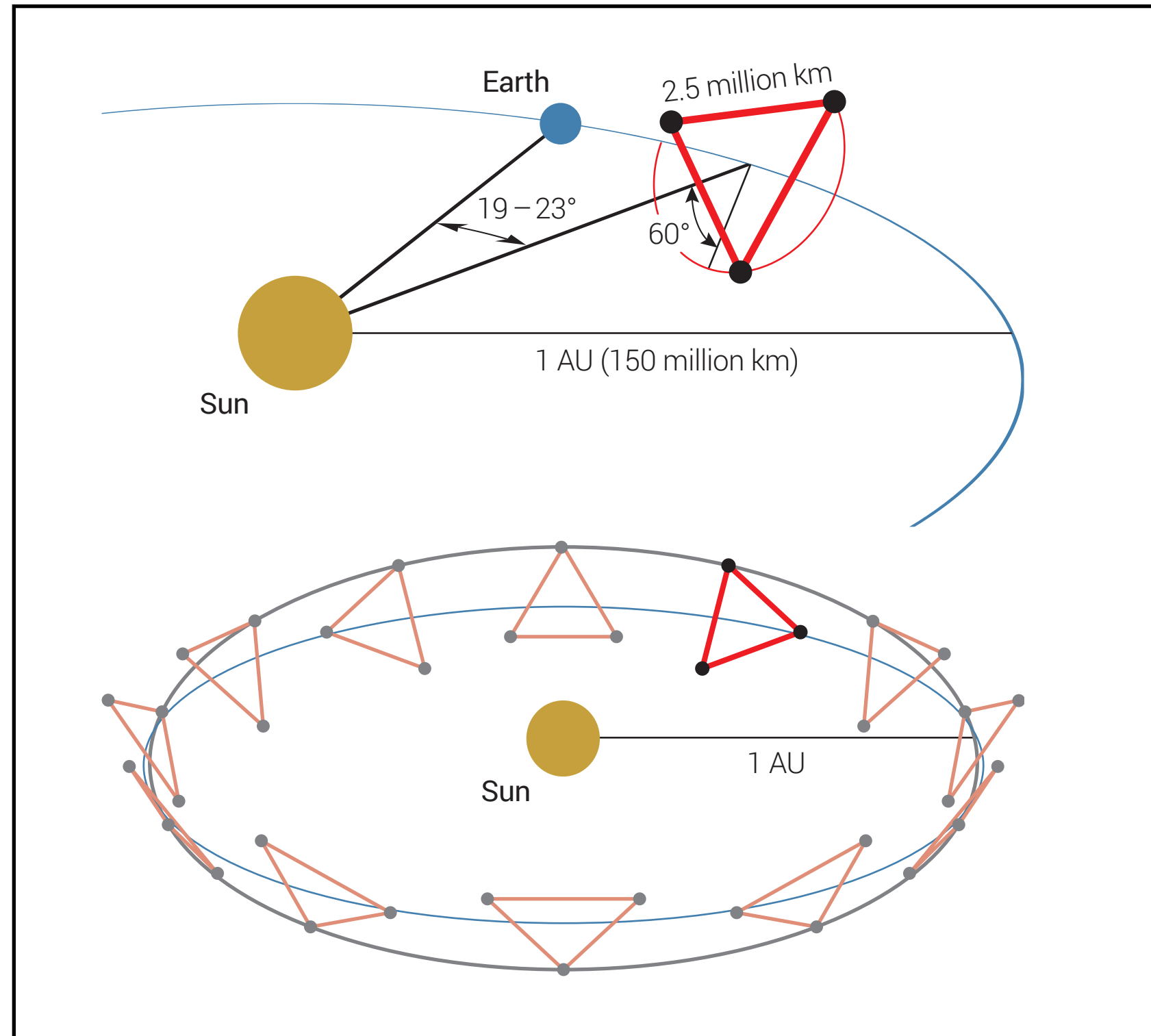
- Much louder signals, systematics important
- Popcorn nature of combined signals
- Superposition problem



New signals:

- Analysis of very long-lived BNS, measurement of tidal effects
- Post-merger BNS signal

LISA instrument



Doppler delay from orbit,
change in orientation

Analogous to 2 LIGO in
motion at low frequencies only

From spacecraft s to
spacecraft r through link s : $y = \Delta\nu/\nu$

$$y_{slr} = \frac{1}{2} \frac{1}{1 - \hat{k} \cdot n_l} n_l \cdot (h(t_s) - h(t_r)) \cdot n_l$$

Response **time** and **frequency**-dependent:

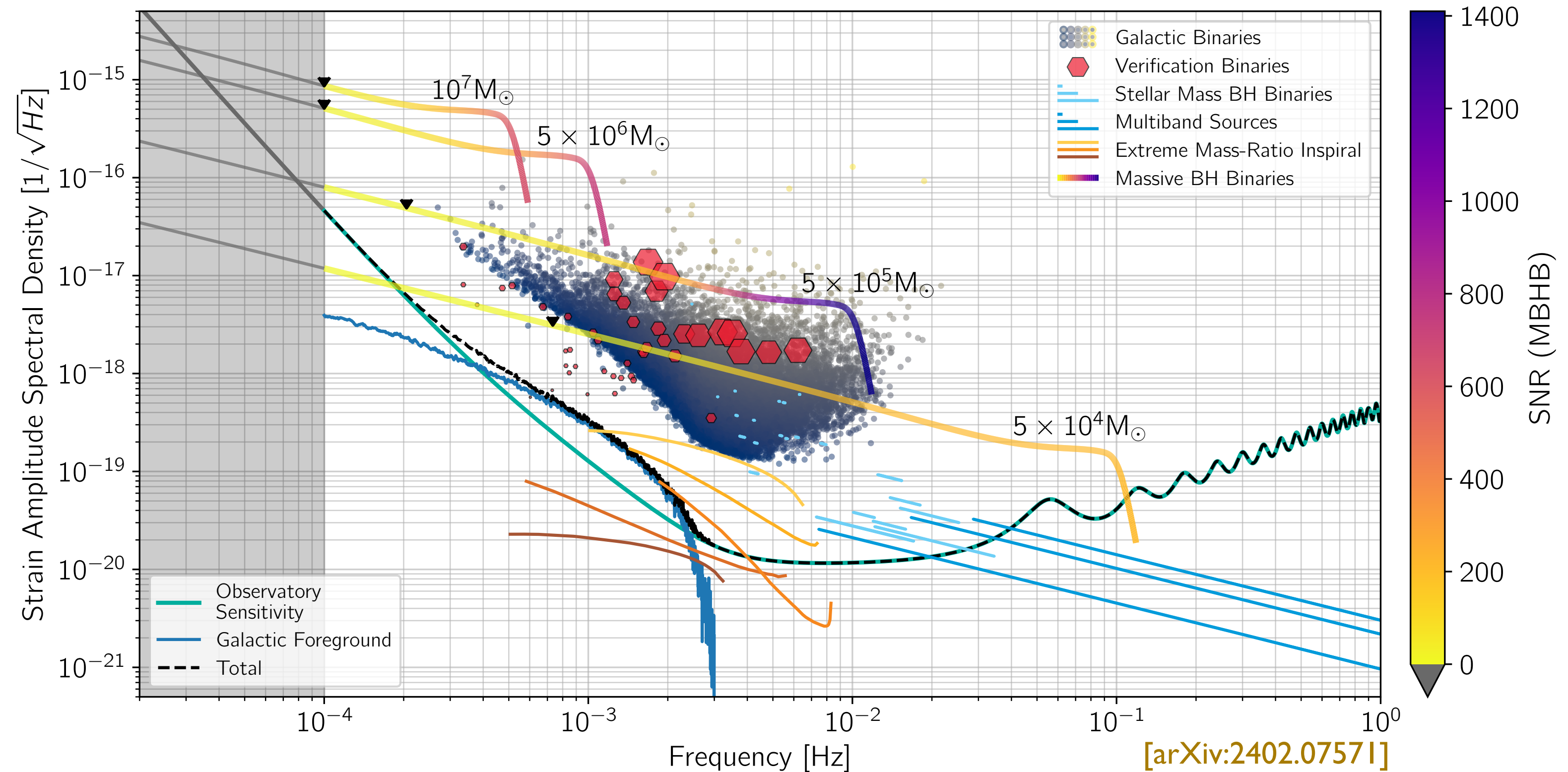
$$\mathcal{T}_{slr} = \frac{i\pi f L}{2} \text{sinc} [\pi f L (1 - k \cdot n_l)] \exp [i\pi f (L + k \cdot (p_r + p_s))] n_l \cdot P \cdot n_l(t_f)$$

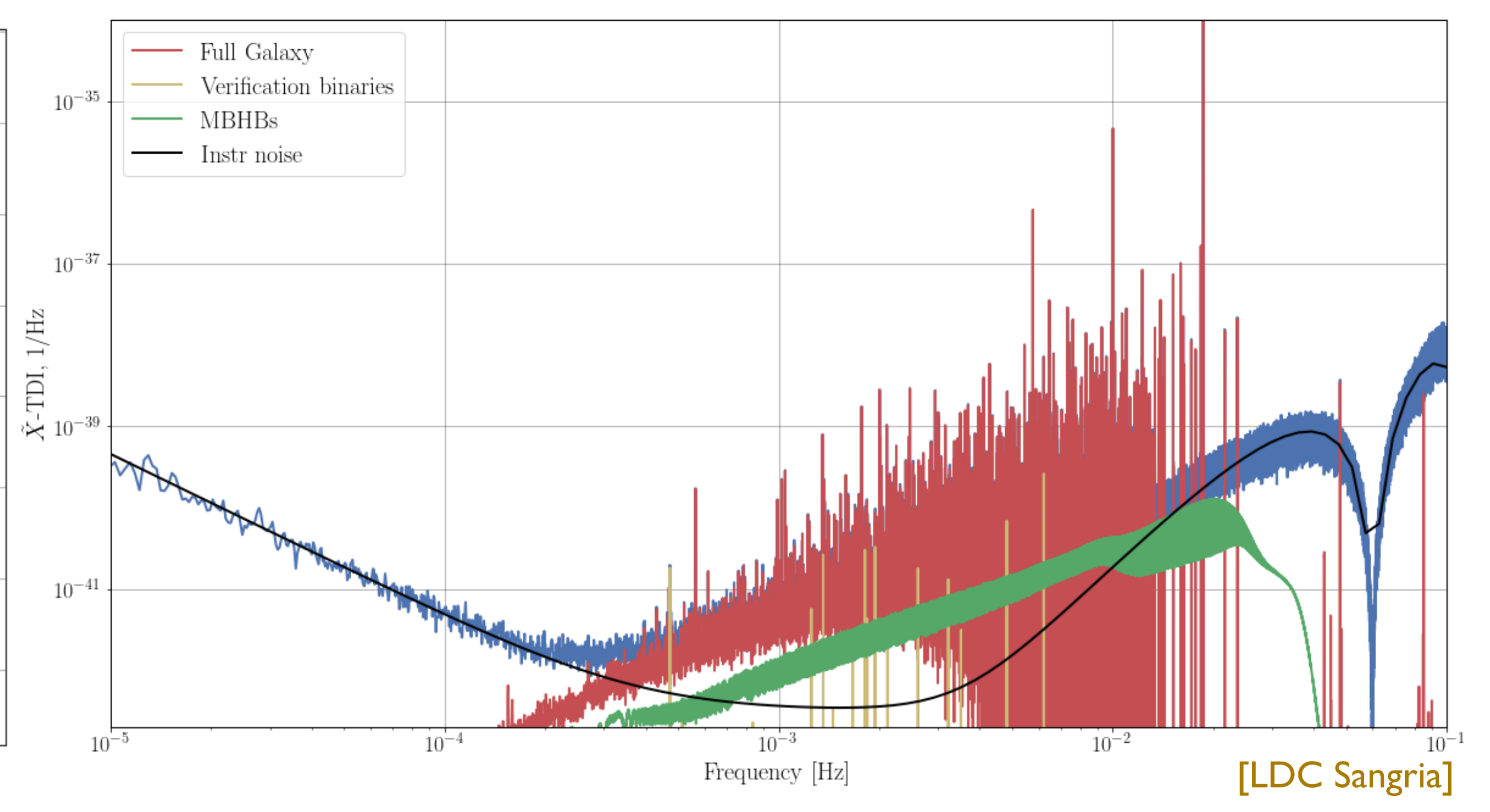
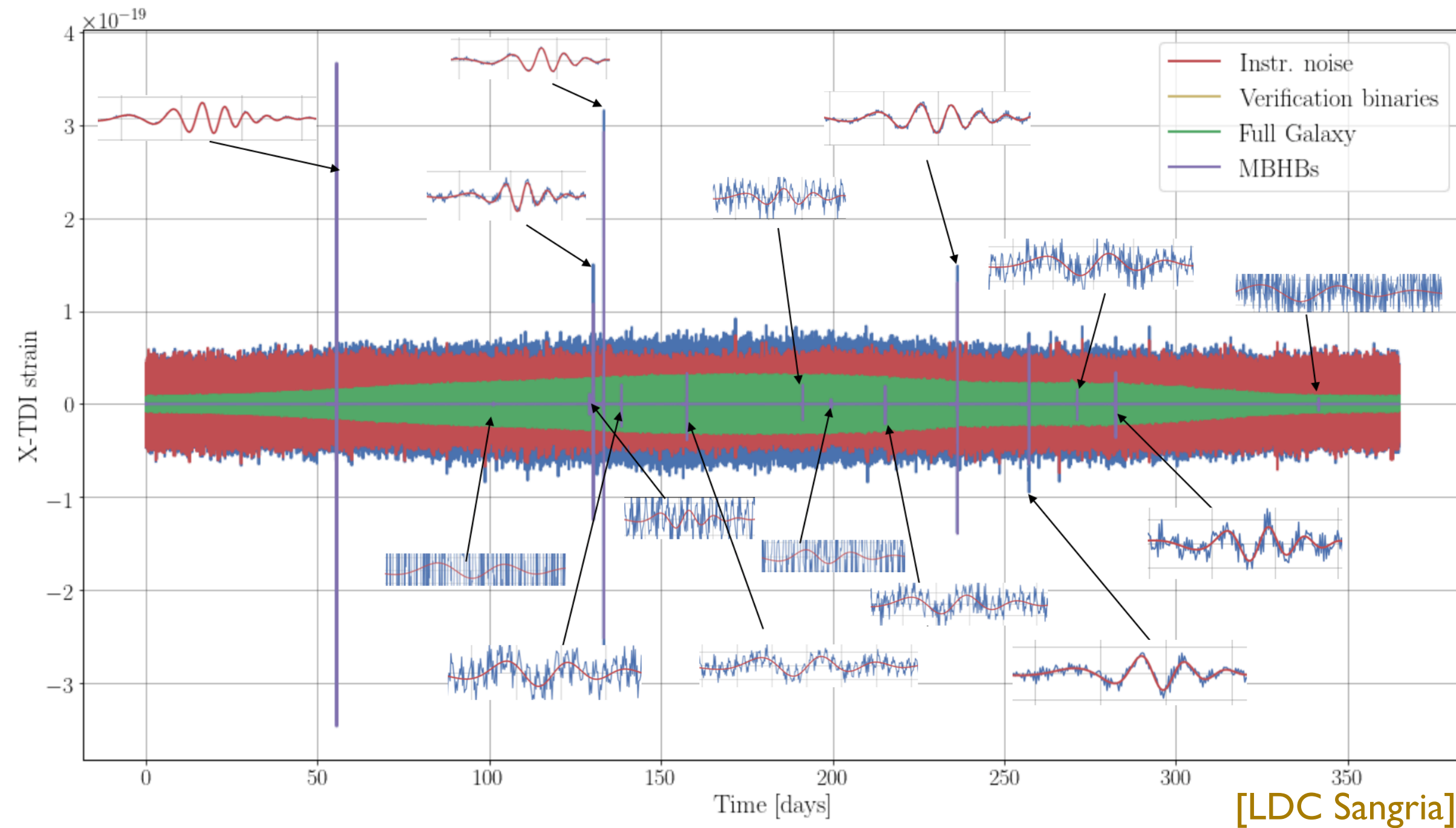
+ Time-delay interferometry (TDI)

$$X_1^{\text{GW}} = \underbrace{[(y_{31}^{\text{GW}} + y_{13,2}^{\text{GW}}) + (y_{21}^{\text{GW}} + y_{12,3}^{\text{GW}})_{,22} - (y_{21}^{\text{GW}} + y_{12,3}^{\text{GW}}) - (y_{31}^{\text{GW}} + y_{13,2}^{\text{GW}})_{,33}]}_{X^{\text{GW}}(t)} - \underbrace{[(y_{31}^{\text{GW}} + y_{13,2}^{\text{GW}}) + (y_{21}^{\text{GW}} + y_{12,3}^{\text{GW}})_{,22} - (y_{21}^{\text{GW}} + y_{12,3}^{\text{GW}}) - (y_{31}^{\text{GW}} + y_{13,2}^{\text{GW}})_{,33}]_{,2233}}_{X^{\text{GW}}(t-2L_2-2L_3) \simeq X^{\text{GW}}(t-4L)}$$

LISA sources

- Massive black holes binaries (MBHBs)
- Population of galactic binaries (DWD), confusion background
- Extreme mass ratio inspirals (EMRIs)
- Stellar-mass black hole binaries (SBHBs)
- Cosmological backgrounds ?



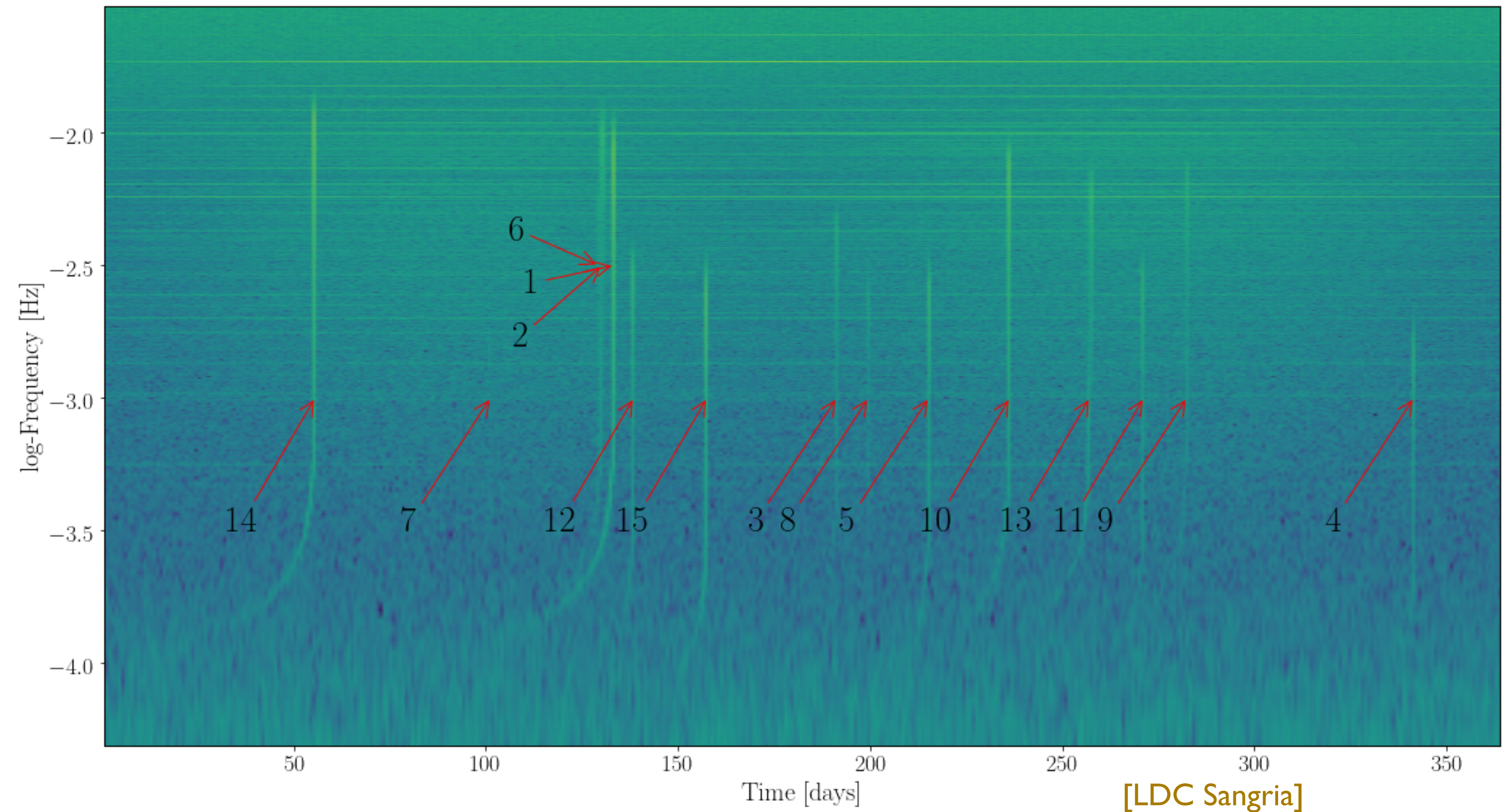
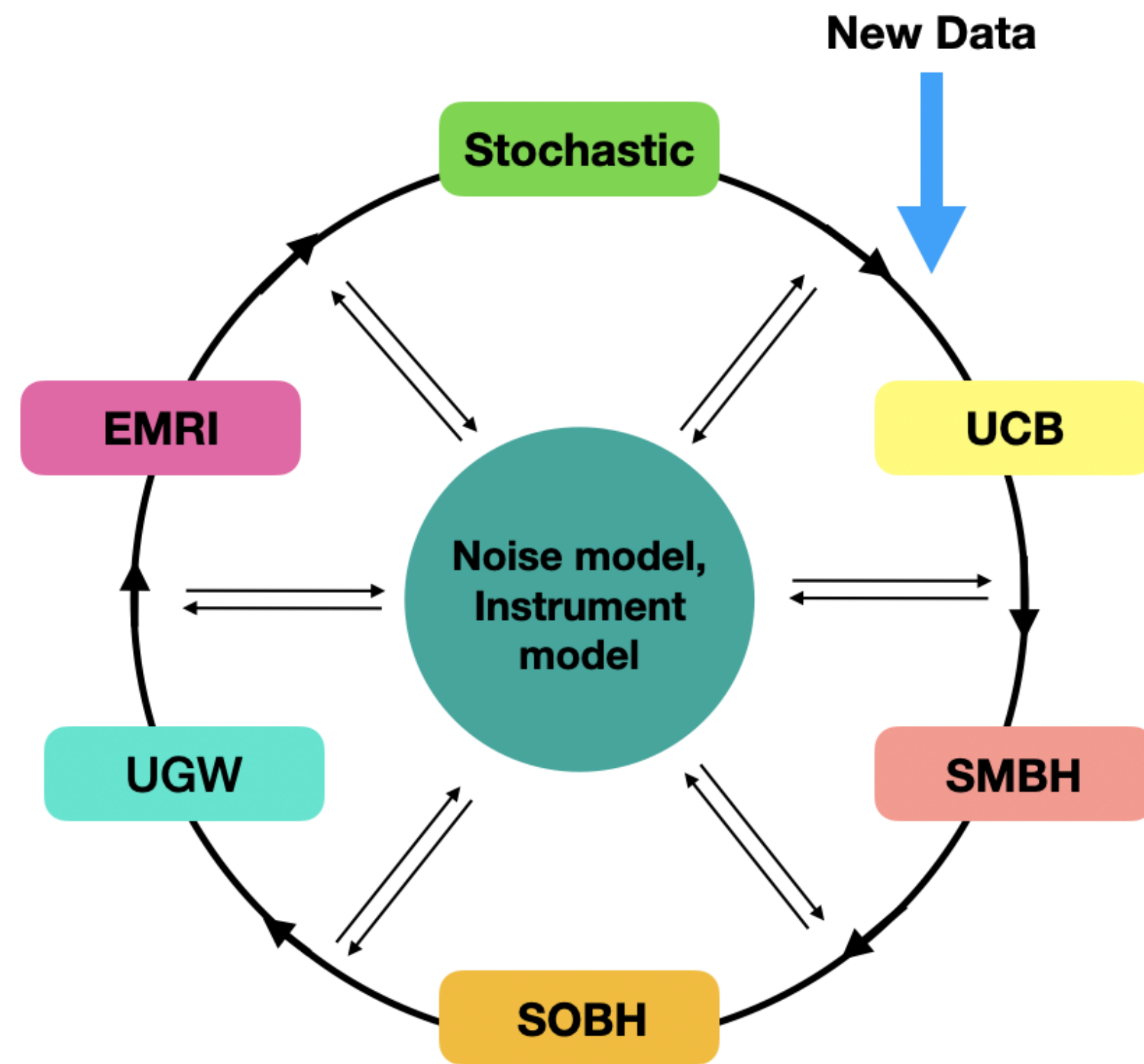


Superposition of sources !

LISA Data Challenges (LDC)

- 1st challenge (Radler): single class of sources
- 2nd challenge (Sangria): MBHBs, GBs, noise

LISA: global fit

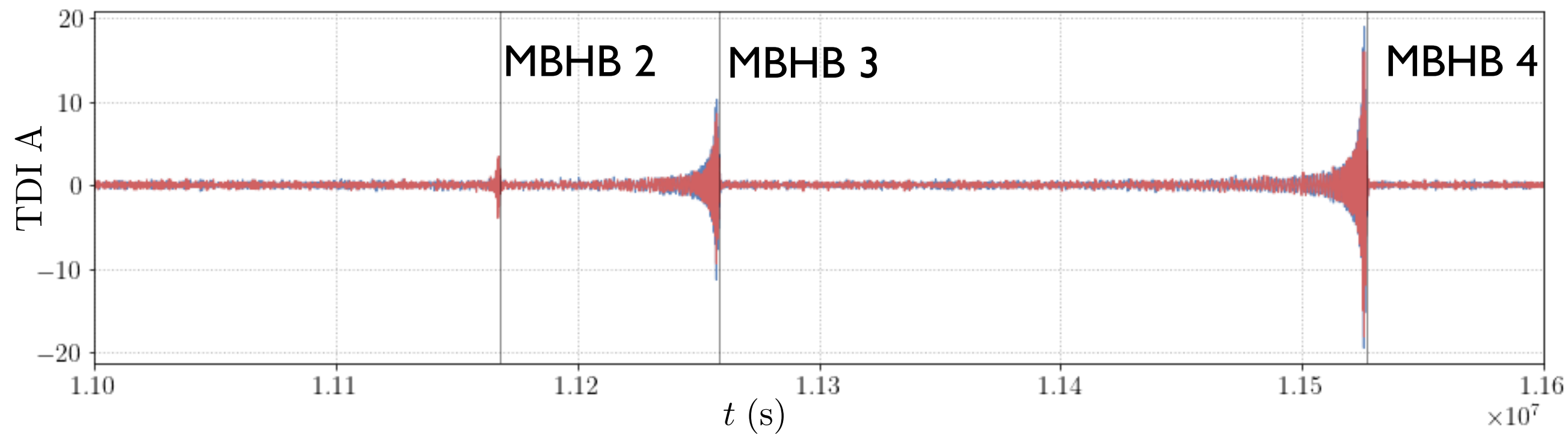


Global fit

- Raw dimensionality untractable
- Gibbs sampling across different source types
- Orthogonality between signals
- Noise has to be estimated as well (no signal-free segments)

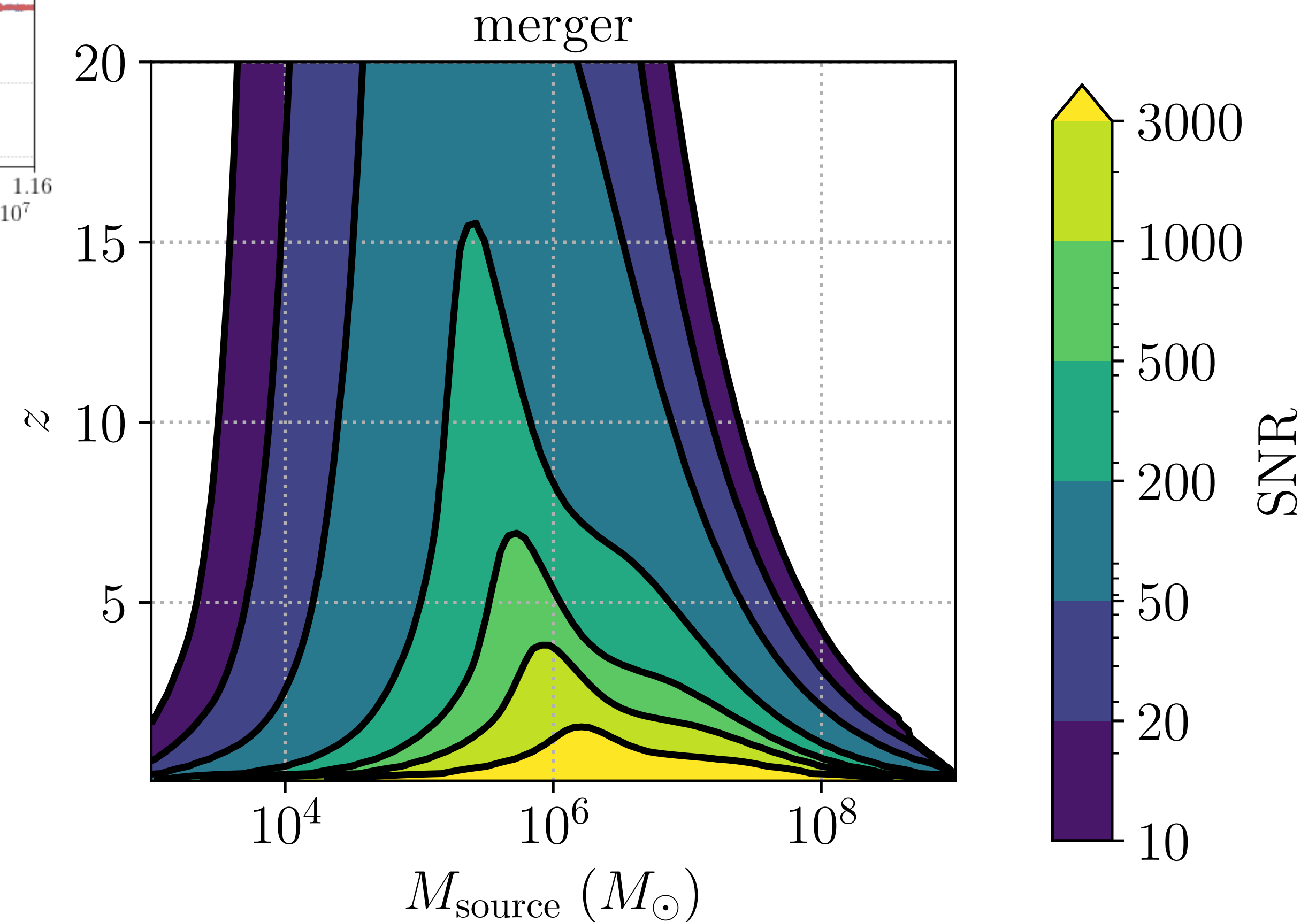
LISA: challenges for MBHBs

Whitened, band-passed LDC data

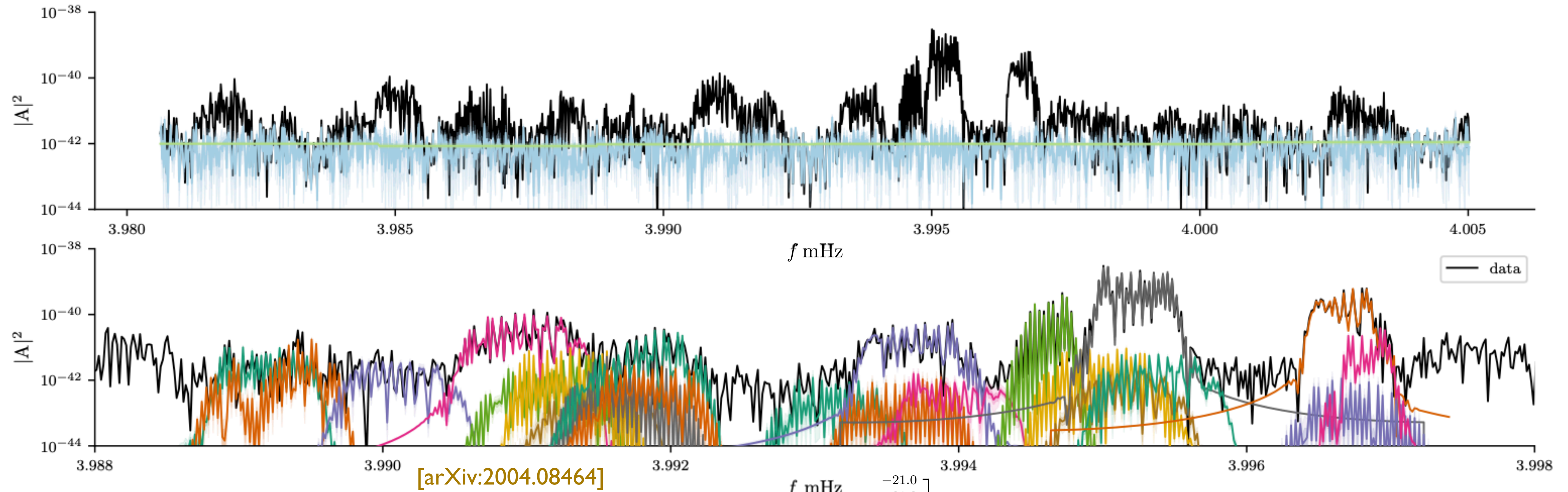


Unlike LVK BHBs:

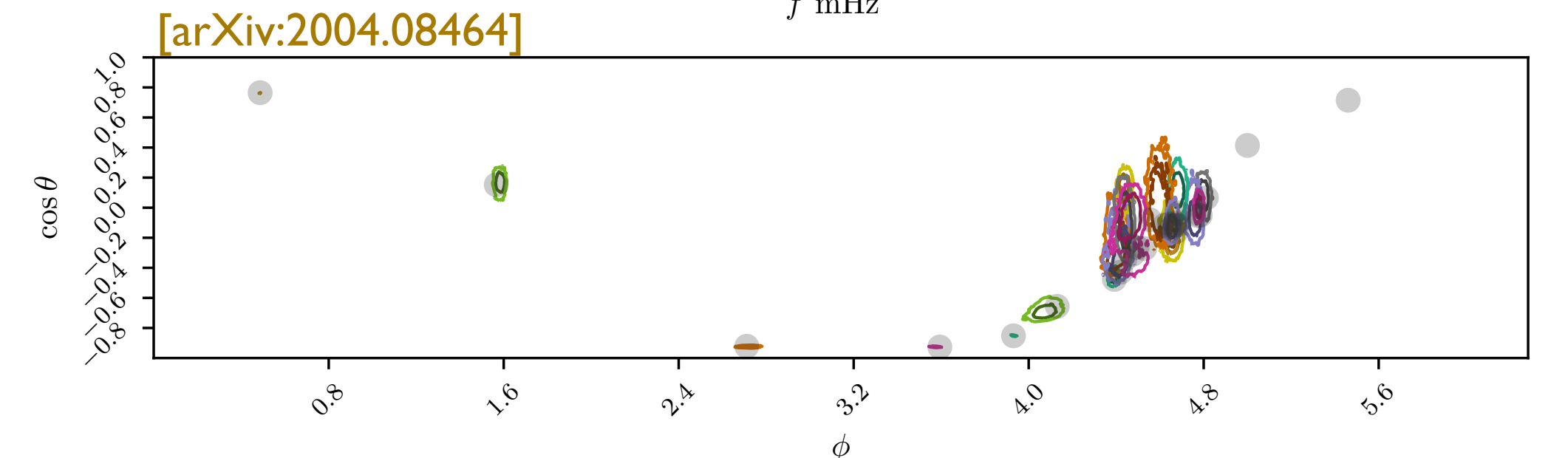
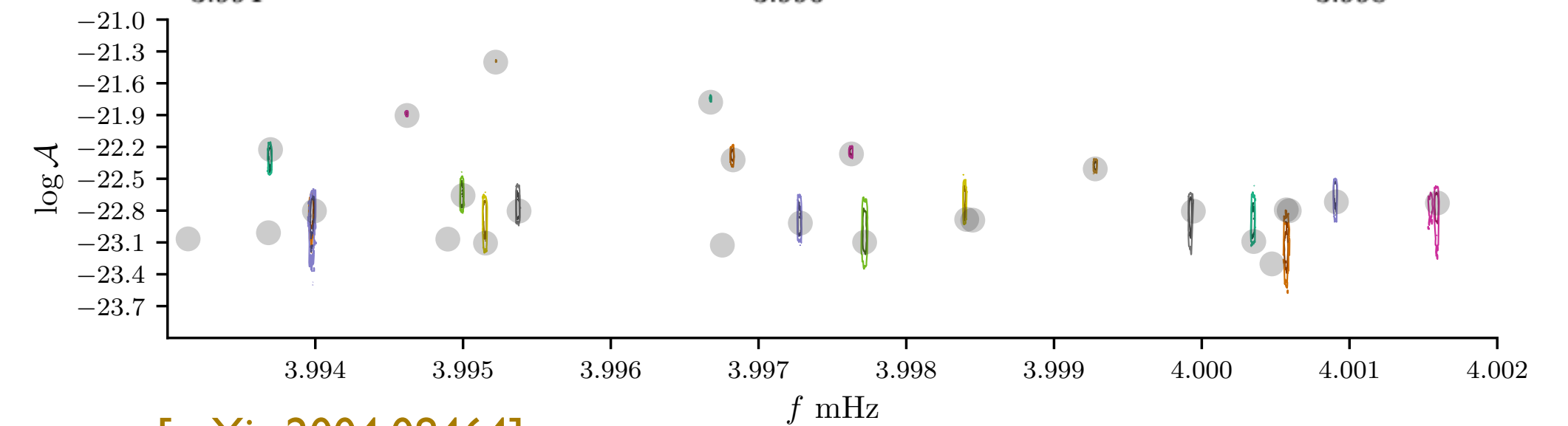
- Very high SNRs, challenge for waveform modelling
- At high M , merger-dominated signals
- High spins ? Strong precession ?
- Eccentricities might be large
- Effect of superposition with other signals ?



LISA: challenges for GBs

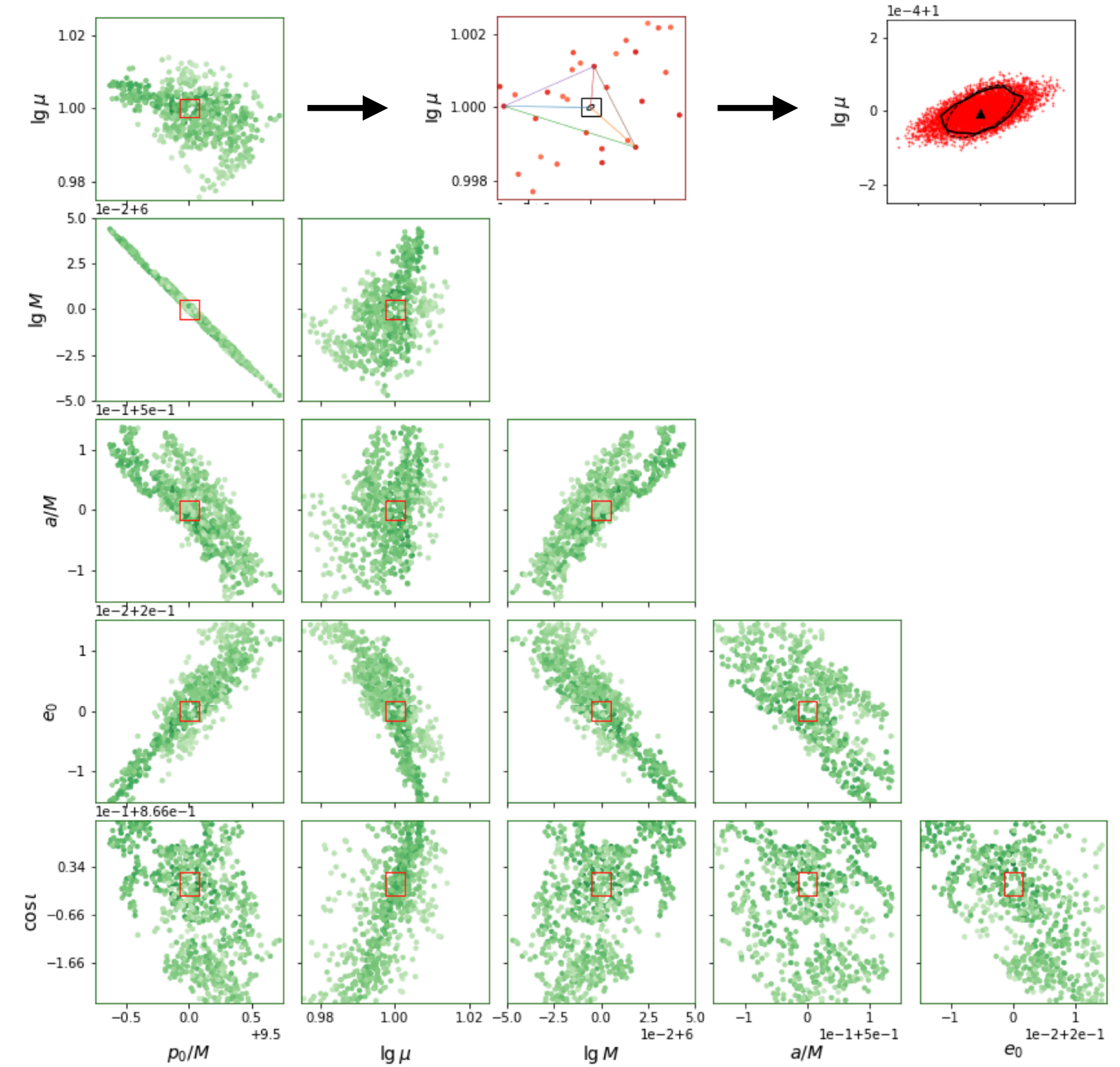
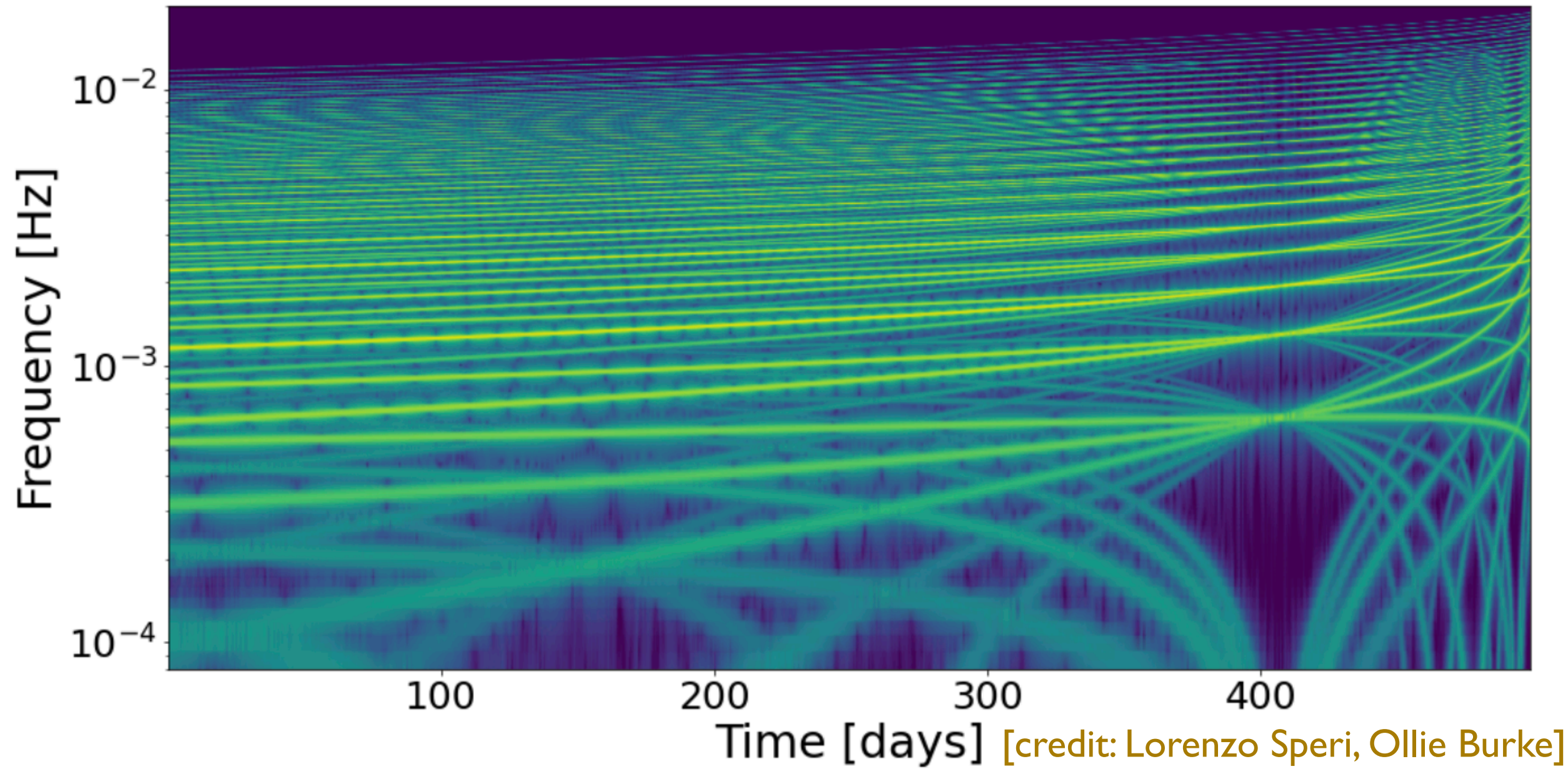


- Number of signals: millions in total, ~ 10000 resolvable !
- Important source confusion in the middle of the frequency range
- Techniques: transdimensional MCMC (Reversible Jump MCMC)



LISA: challenges for EMRIs

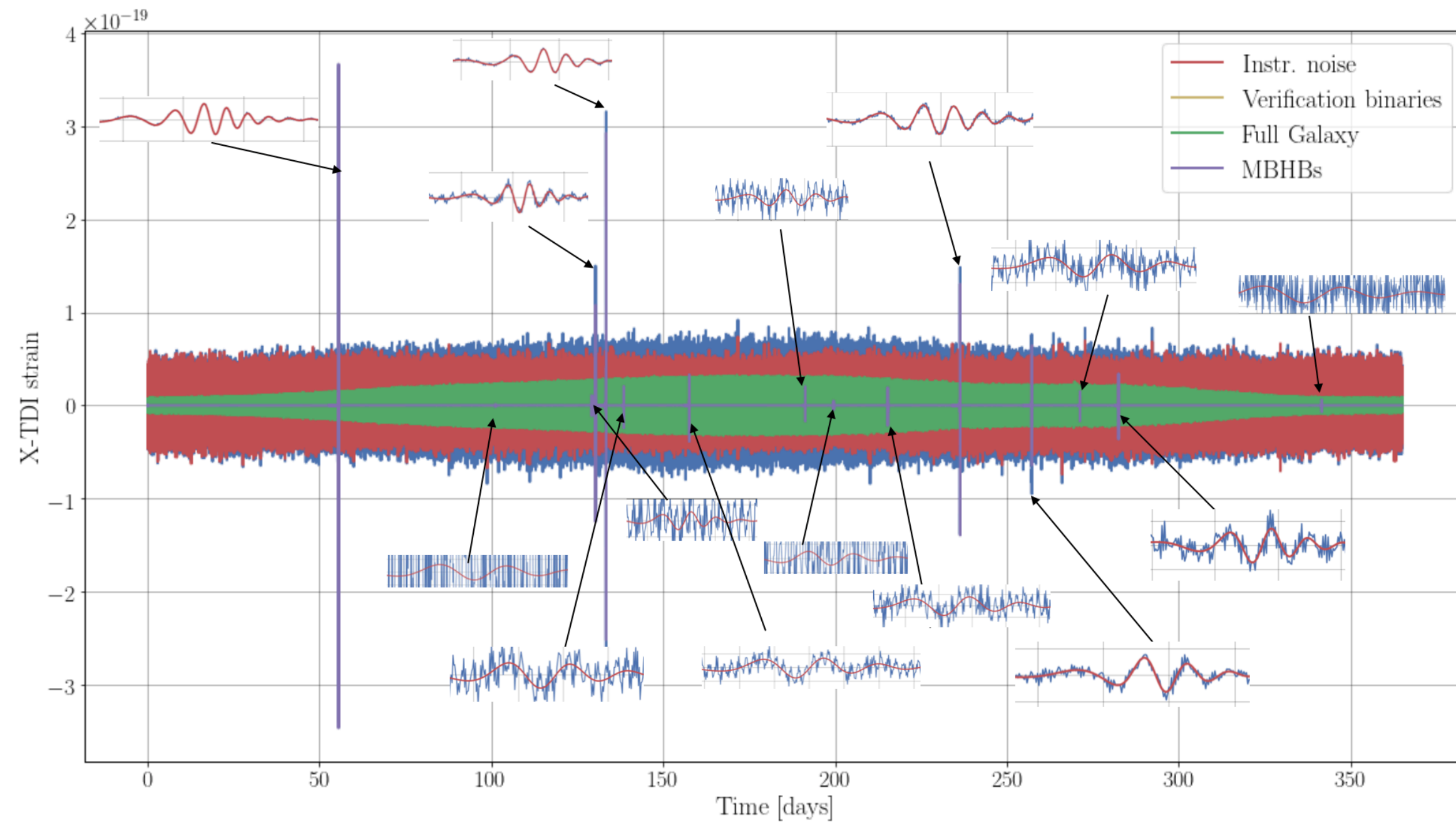
$$M = 1.00e+06, \eta = 1e-05, e_0 = 0.4, p_0 = 10.0$$



[arXiv:2109.14254]

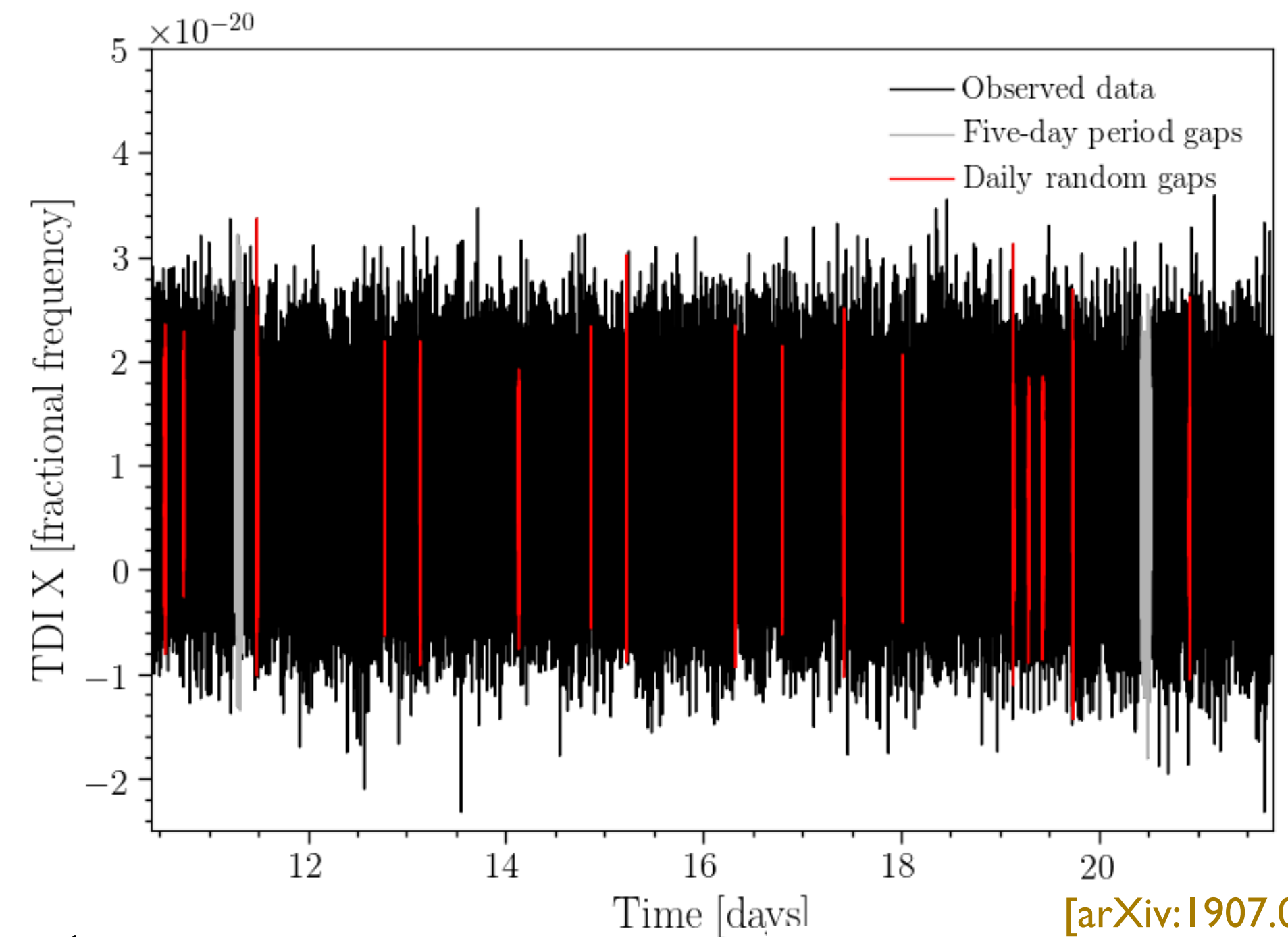
- Complex signals, modelled in perturbative GR (frontier: 2nd order self-force)
- Long-lived signals
- Very rich harmonic structure
- Strong multimodality in parameter space

LISA: non-stationarity and gaps



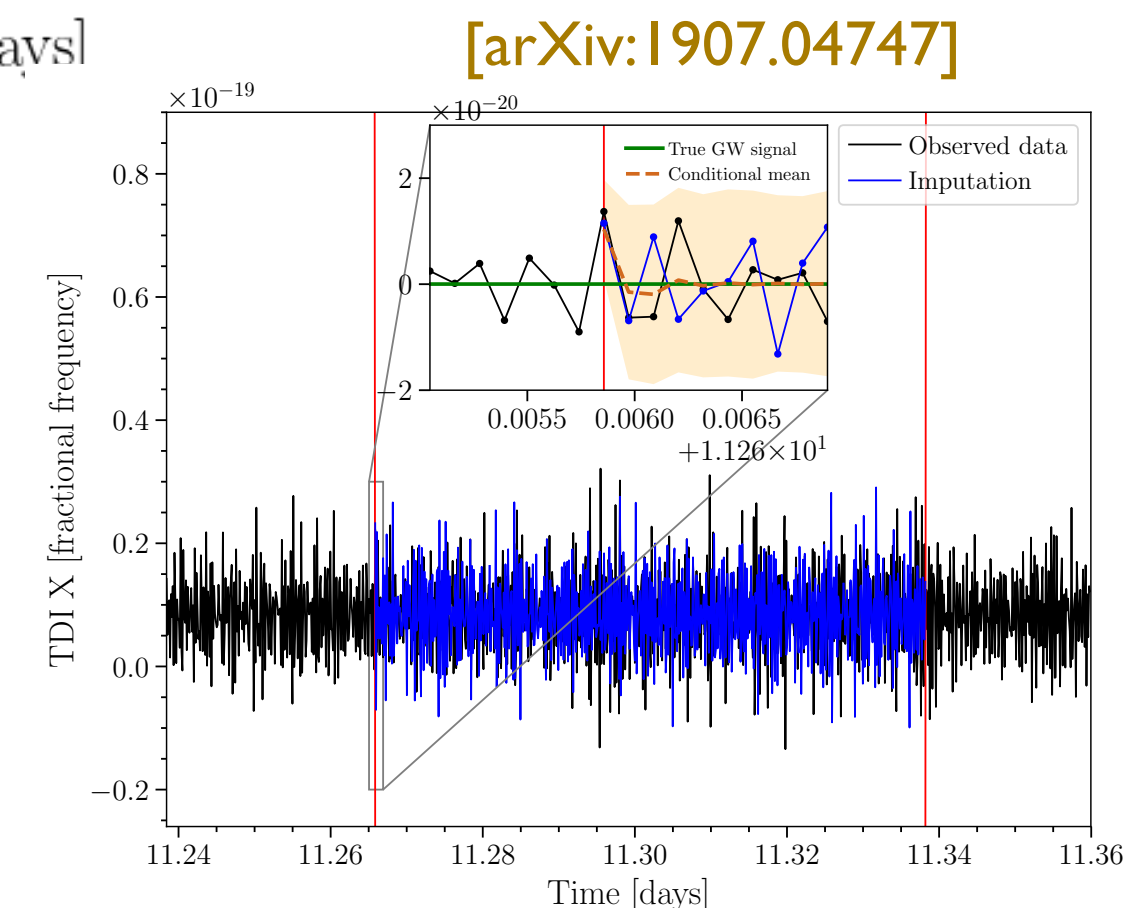
Non-stationarity

- Non-stationarity background from double WD in the galaxy
- Instrumental non-stationarity over long times
- Glitches (as seen in LISA Pathfinder)



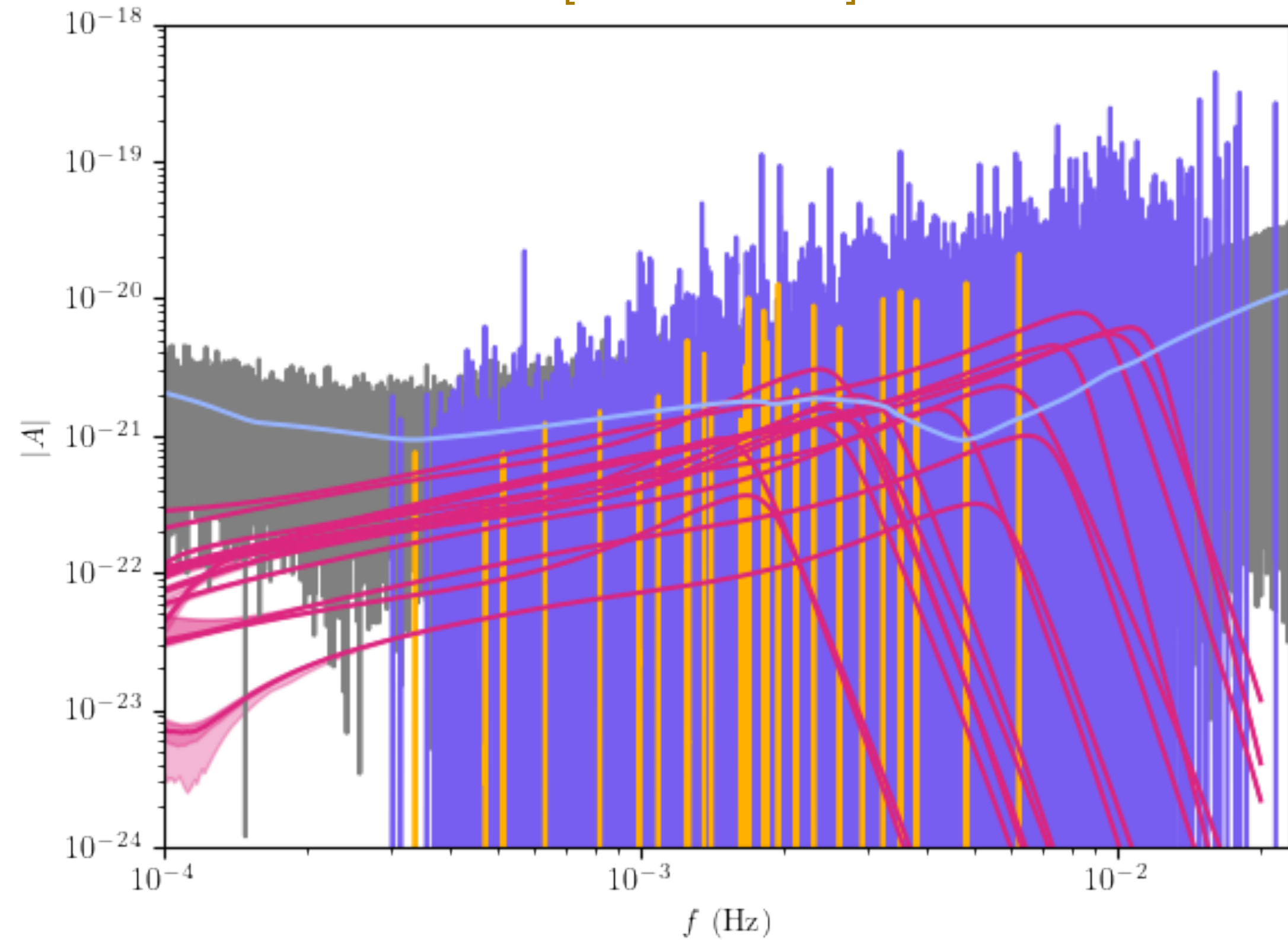
Data gaps

- Both scheduled and unscheduled
- Mask/taper data ?
- Inpainting methods ?

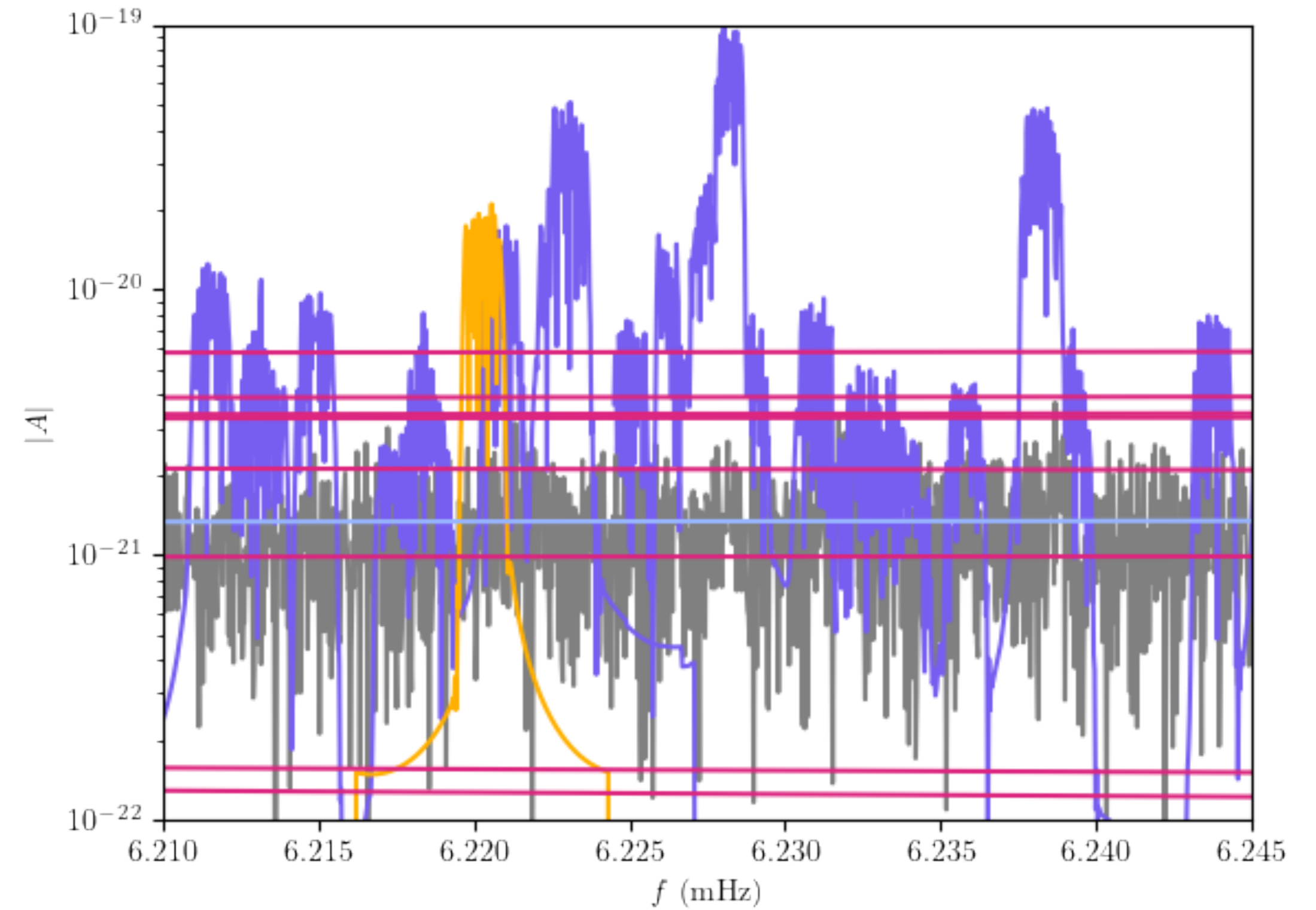


LDC Sangria: preview of results

[arXiv:2301.03673]



All signals recovered FD



Superposed GB identification

See also [arXiv:2405.04690]

The future of GWDA

Wavelet domain

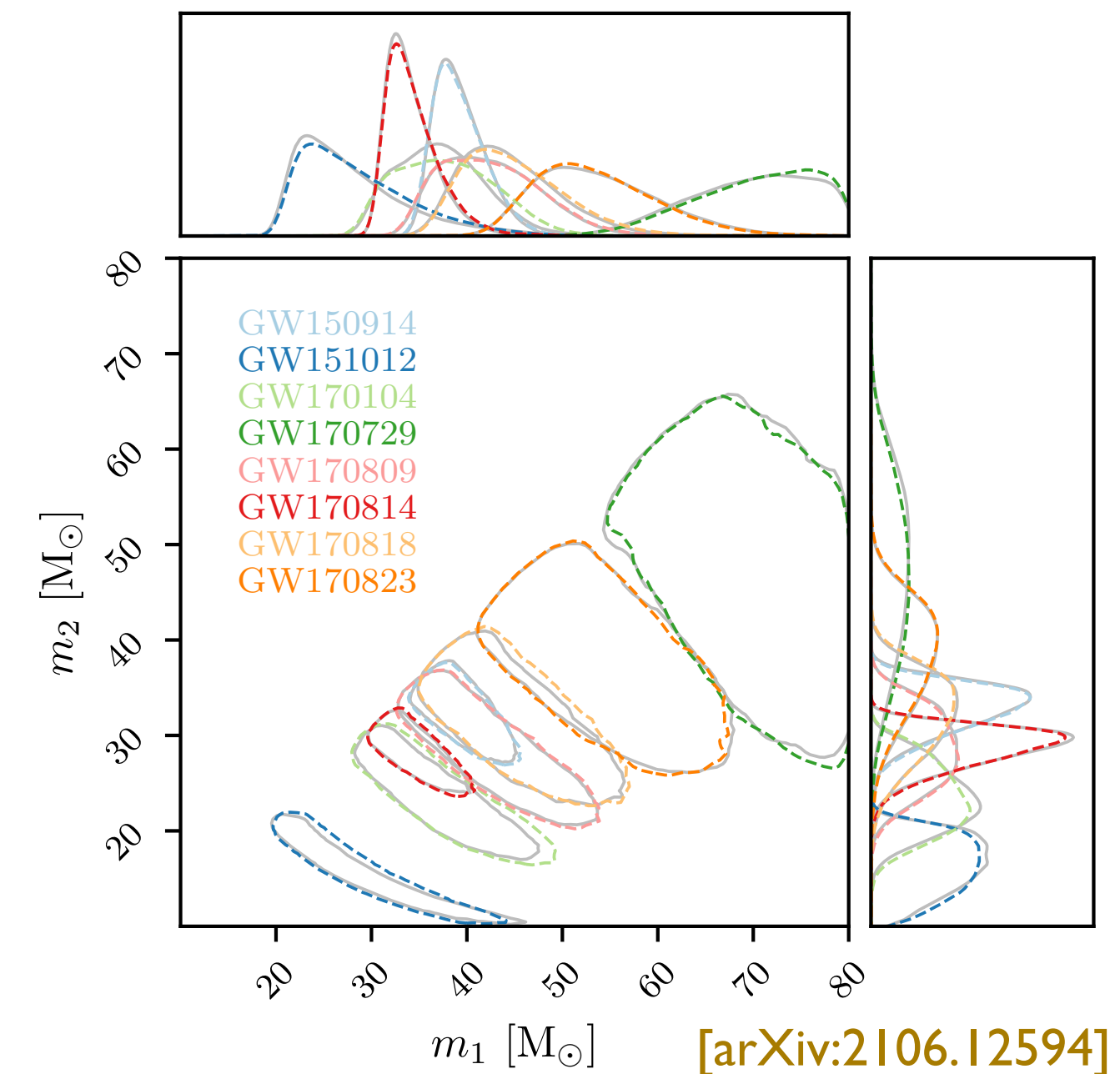
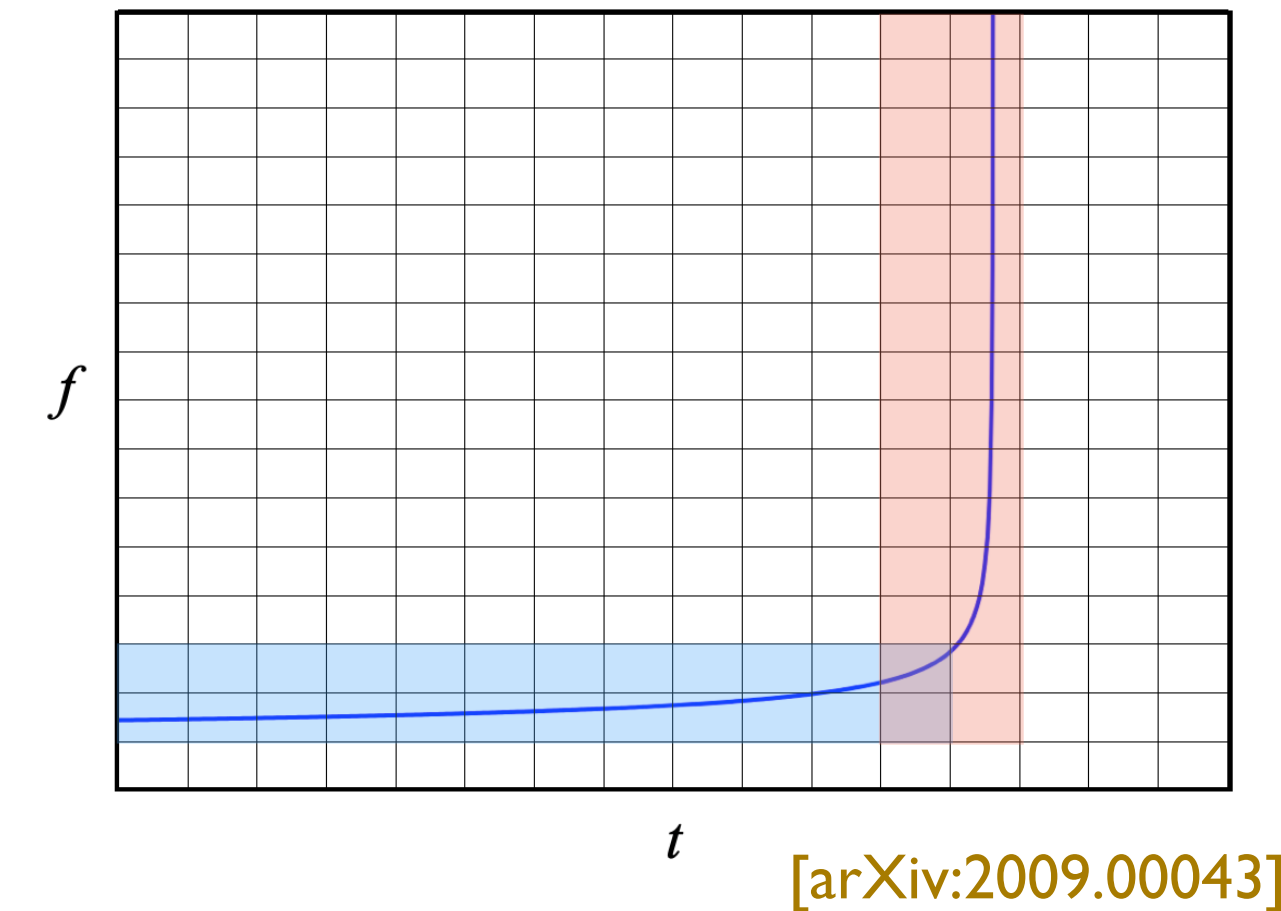
- more compact representation for chirps
- fast chirplet transform instead of DFT
- natural framework for non-stationarity

Machine learning

- applications to glitch identification
- applications in waveform modelling
- simulation-based inference for PE

GPUs

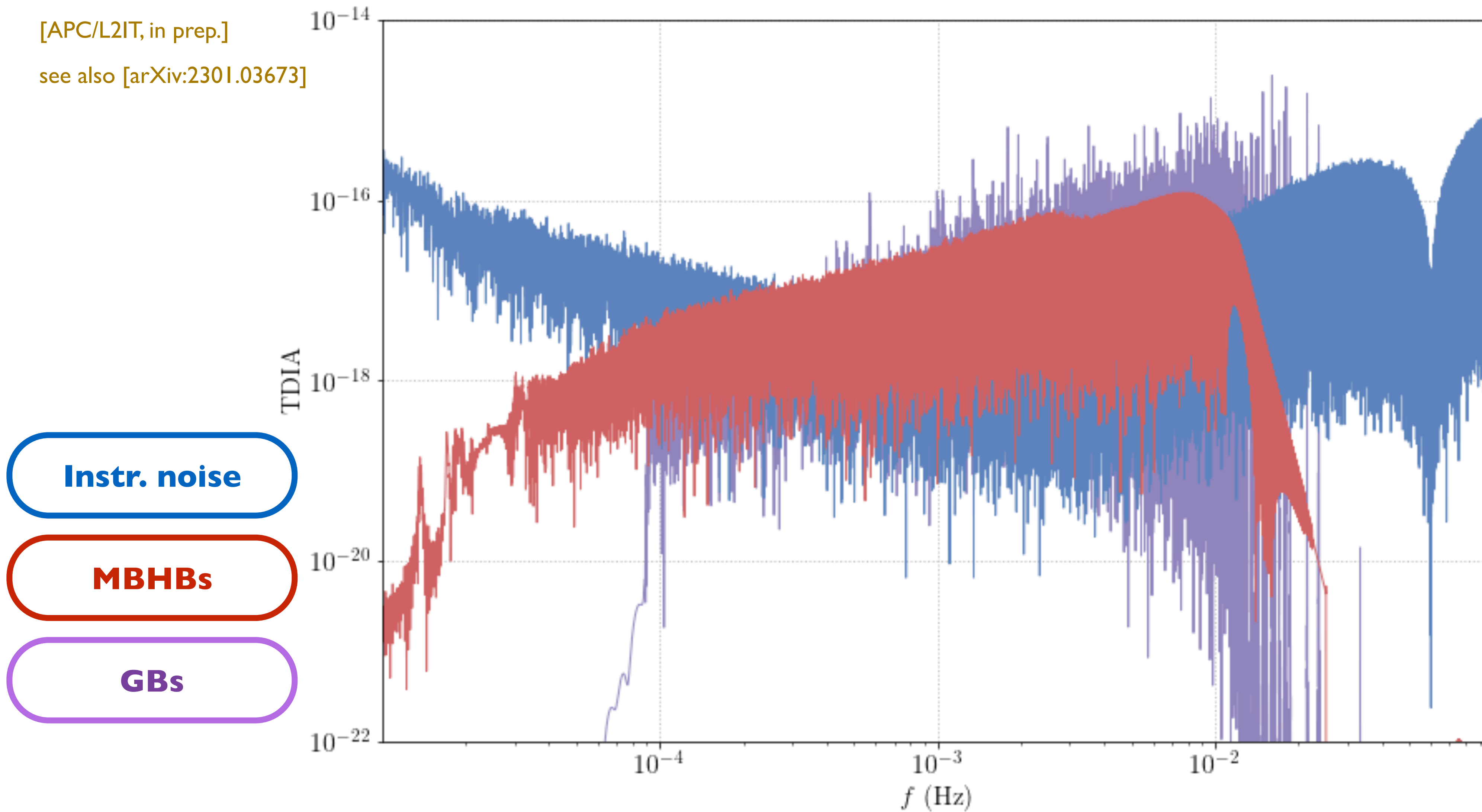
- computation paradigm of the future
- see also new languages with autograd, Jax



LDC Sangria: first steps of a global fit

[APC/L2IT, in prep.]

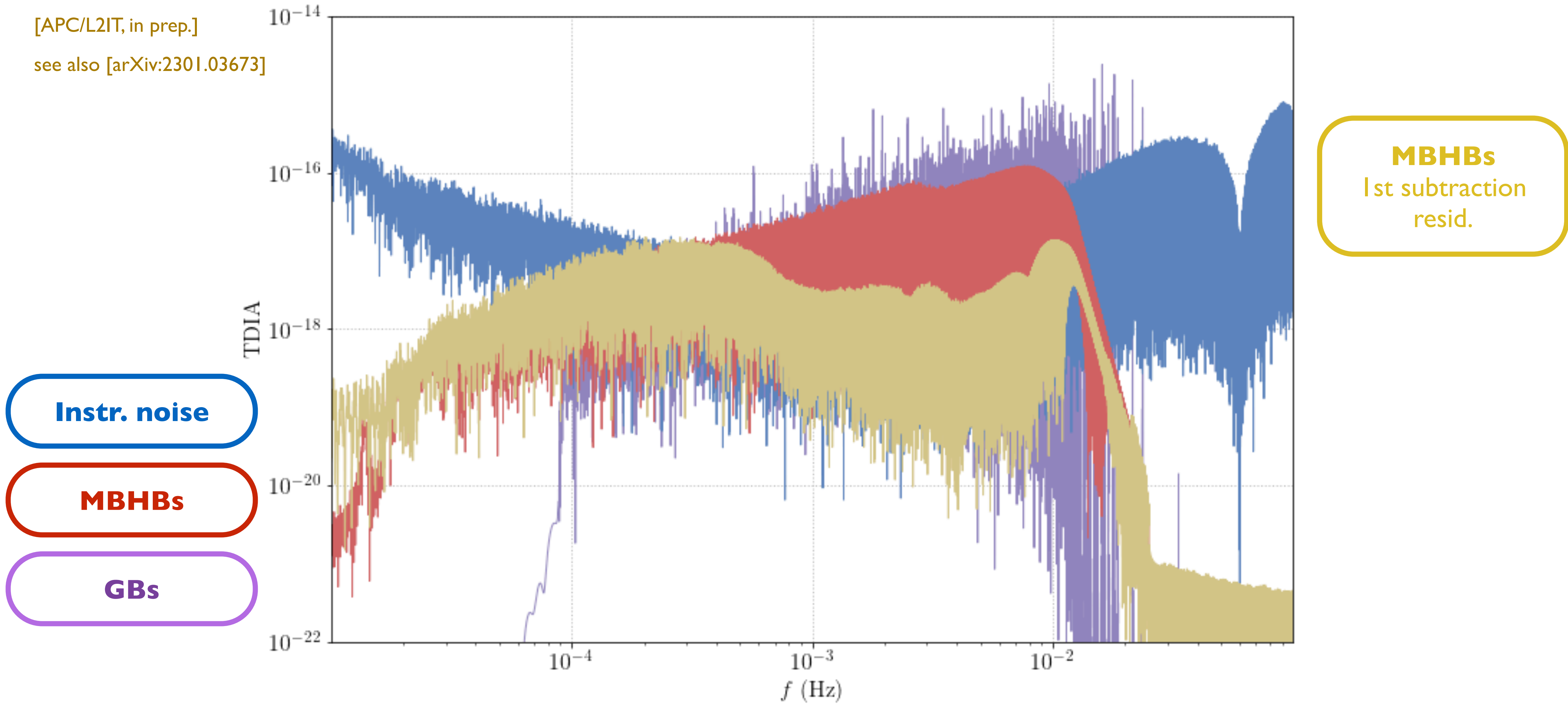
see also [arXiv:2301.03673]



LDC Sangria: first steps of a global fit

[APC/L2IT, in prep.]

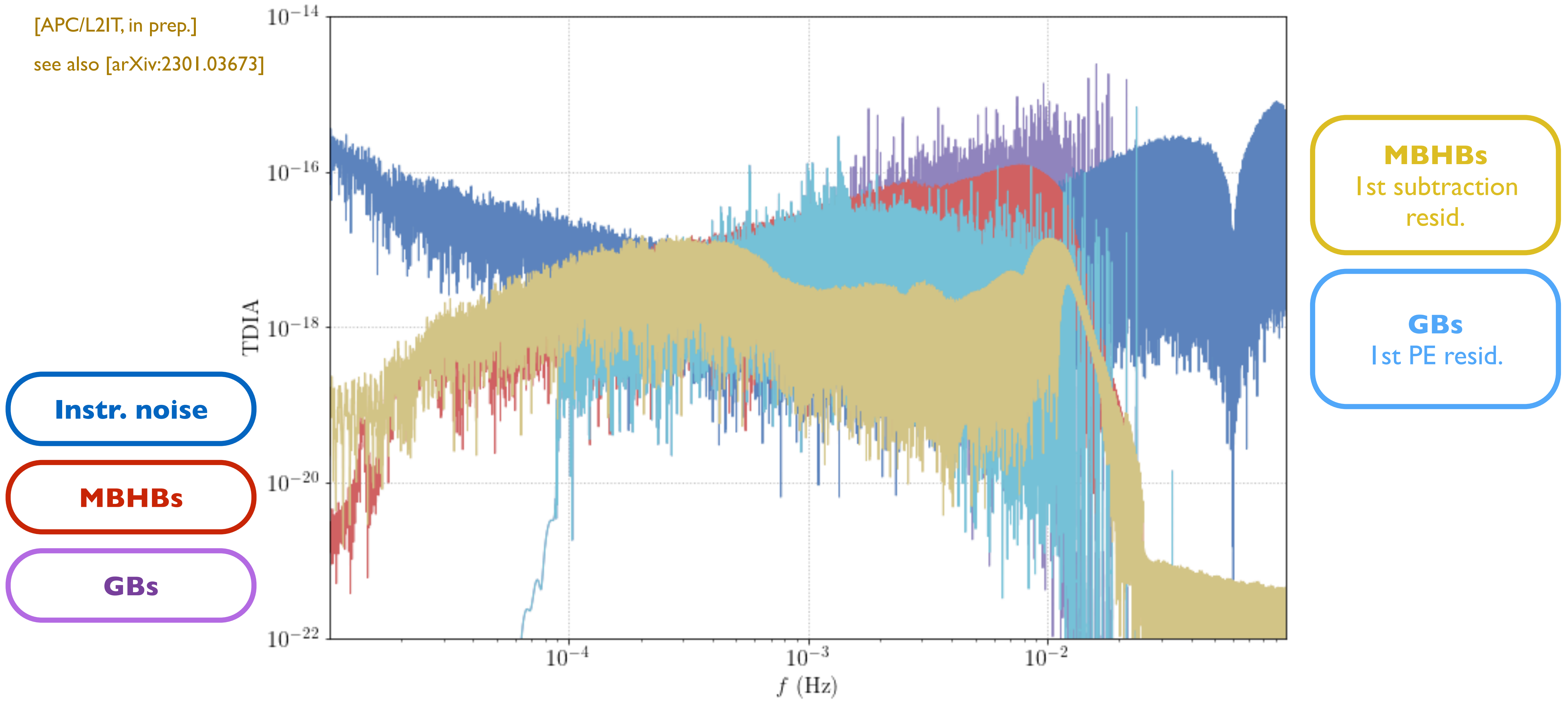
see also [arXiv:2301.03673]



LDC Sangria: first steps of a global fit

[APC/L2IT, in prep.]

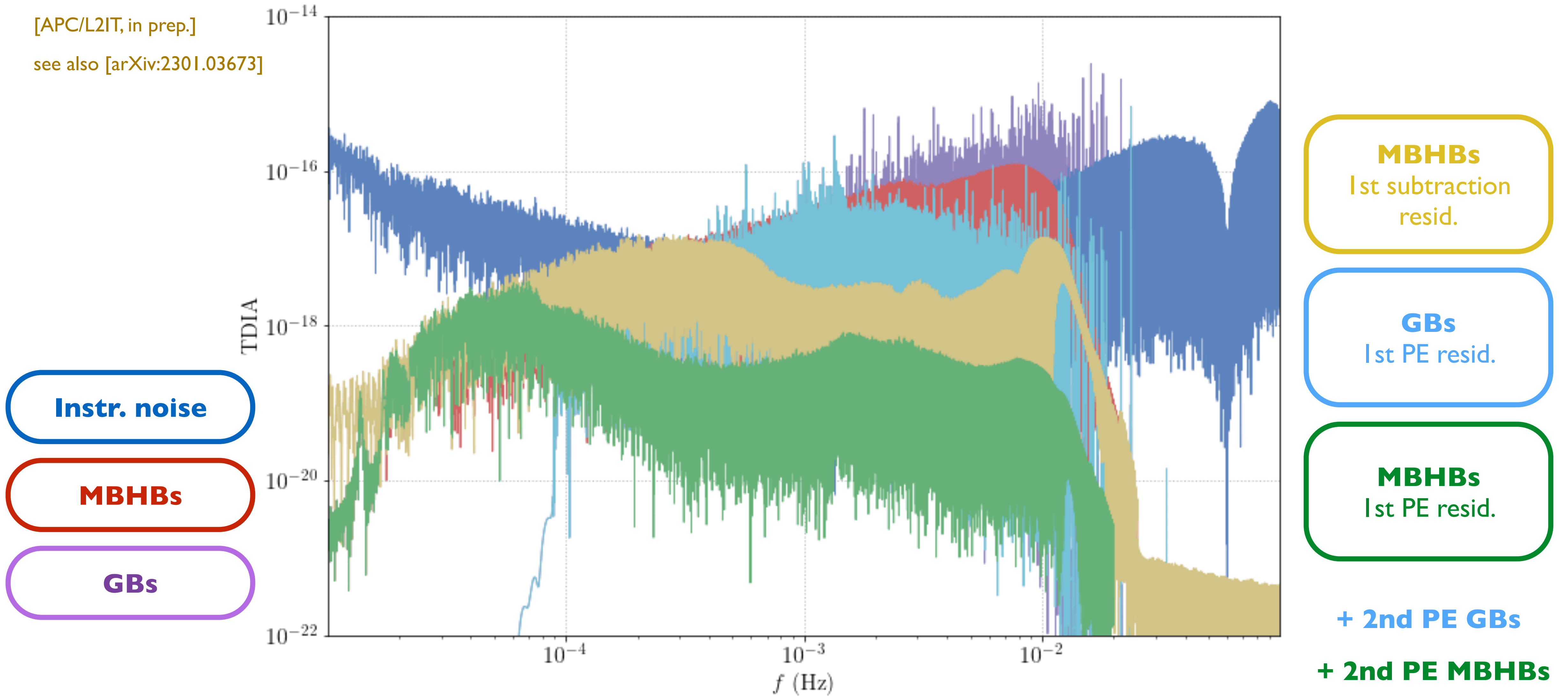
see also [arXiv:2301.03673]



LDC Sangria: first steps of a global fit

[APC/L2IT, in prep.]

see also [arXiv:2301.03673]



LDC Sangria: preview of results

[APC/L2IT, in prep.]

