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Estimating statistical significance of the candidate events in LSC compact binary coalescence search.

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General description of the search (see also Drew Keppel's presentation):

- The search is based on match filtering.
- The current analysis pipeline consists of two main stages with multiple cuts designed to filter out the noise events.
- The output of the pipeline is a set of the candidate event triggers.

Some of the open issues (see also Romain Gouaty's presentation):

- The final output contains both noise and signal.
- One would like to have a quantitative estimate of the statistical significance for each of the candidates.
- The data streams generated by the LIGO detectors are dominated by non-gaussian, non-stationary noise which is difficult to model.



Estimating the significance of the candidate



- The key question:

Given a candidate event trigger “c” what is the probability that it is a GW signal “h” ?

- The related quantity $p(c,h)$ is the probability that the signal “h” is contained in the data and it resulted in the candidate event trigger “c”.
- Using Bayes’ theorem we can express the probability we are interested in as

$$p(h|c) = \frac{p(c|h)p(h)}{\int p(c|h')p(h')dh' + p(c|0)p(0)}$$

where

$p(c h)$	is the detection probability
$p(c 0)$	is the false alarm probability
$p(h)$	is probability that there is “h” GW signal in the data
$p(0)$	is probability that there is no GW signal in the data



Likelihood ratio



- Defining the new quantity,

likelihood ratio:

$$\Lambda = \frac{p(c|h)}{p(c|0)}$$

- The formula becomes

$$p(h|c) = \frac{\Lambda(c, h)p(h)}{\int \Lambda(c, h')p(h') + p(0)}$$

- Naturally, candidates can be ranked based on the quantity,

$$\Lambda(c) = \int \Lambda(c, h)p(h)dh$$



- Our main task is to calculate the **total detection probability**, $\int p(c|h)p(h)dh$ and the **false alarm probability**, $p(c|0)$ for each of the candidates.
- We “measure” these quantities by sampling the results of the multiple runs of the search pipeline over the two types of data
 - a) The actual data containing GW signal (simulated by software injections)
 - b) The actual data containing only noise (time slides)
- Thus, we arrive at a phenomenological method of estimating the likelihood of the candidates to be a GW signal.



- Candidate event triggers and GW signals “live” in their corresponding multidimensional parameter spaces.

Candidate event trigger parameters:

- ✓ Signal to Noise Ratio (SNR)
- ✓ Value of χ^2 - test
- ✓ Chirp Mass
- ✓ Effective distance
- ✓ Value of ellipsoid coincidence test
- ✓ ...

GW signal parameters:

- ✓ Binary’s masses
- ✓ Binary’s spins and angular momentum
- ✓ Inclination, polarization angles
- ✓ Physical distance
- ✓ Sky position

- The search pipeline maps one space into the other.
- The mapping is non-linear with stochastic terms due to the **non-gaussian, non-stationary noise** in LIGO data.

- We calculate the detection and false alarm probabilities only for the candidates.
- In this case the main practical question one has to answer is:

Given a candidate with the set of parameters $\{\lambda_c^i\}$ how many foreground (background) events were found in its vicinity?

- The vicinity (neighborhood) is usually defined in terms of the ϵ -ball.
- Having no natural metric on the parameter space of candidate triggers we make the following ansatz for it

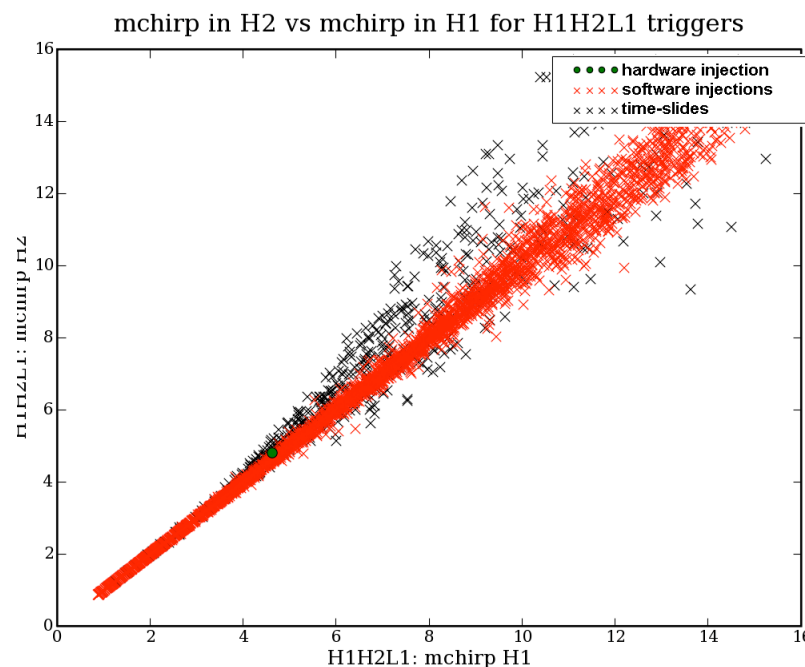
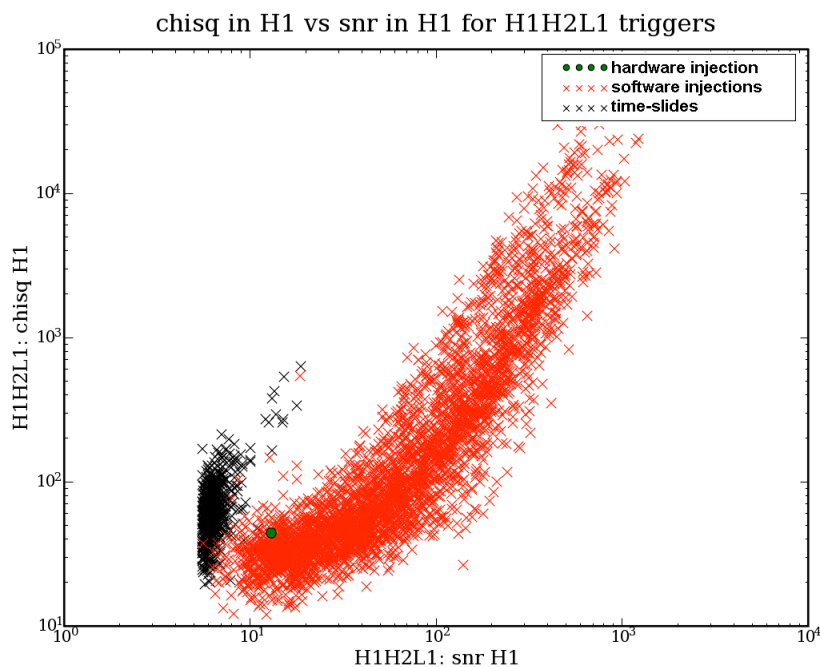
$$\{\lambda_e\} : \frac{1}{N_p} \sum_i \left(1 - \frac{\lambda_e^i}{\lambda_c^i}\right)^2 < \epsilon^2$$

where $\{\lambda_e^i\}$ is the set of the (background or foreground) event parameters
and N_p is the number of dimensions of the parameter space.

The plots below should be treated as illustrative examples only!

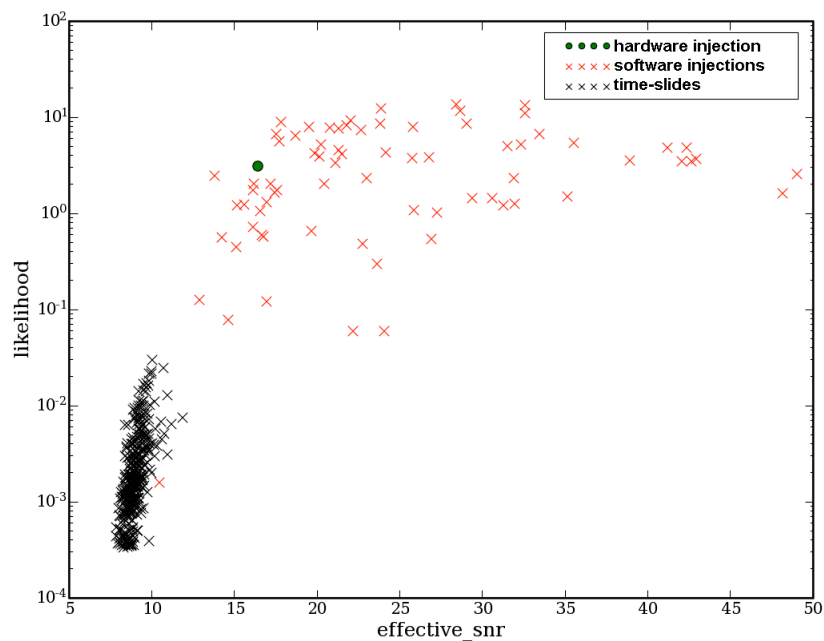
On the plots: typical distributions of software injections (red) and time-slides (black) triggers in LIGO data in the (M_{chirp} , SNR, χ^2) parameter space.

The green circle is a hardware injection.

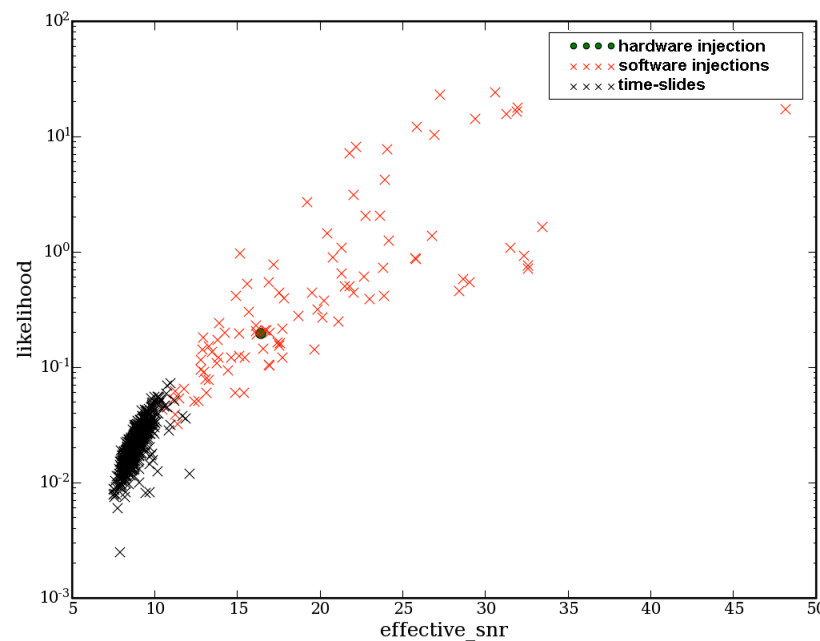


In the calculations illustrated by the plots below we used the following parameters:
SNR, χ^2 -test and M_{chirp} as measured in each of the interferometers.
 Altogether nine parameters. The only adjustable parameter was ϵ -radius.

Run with $\epsilon=0.3$



Run with $\epsilon=0.5$





Summary of the main features of the method

- This is a work in progress but ...
- There are indications that the method can be used as a sensitive signal/noise discriminator.
- It allows to consider multidimensional distributions.
- The method is intrinsically phenomenological.
- it uses the actual data without relying on any theoretical models of noise.
- It is “flexible” and “tunable”

Future developments and investigations

- Integrating it into the existing pipeline.
- Thorough investigation of the parameter space of candidate events.
- Consider other metrics for ε -ball.
- Assess the dependence of the final results on the properties of the population of software injections.
- Consider using this framework for parameter estimations of the candidates.