

Introduction to Parameter Estimation of Compact Binary Coalescences

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LIGO Scientific Collaboration



Starting from strain data

• GW150914: September 14, 2015 at 09:50:45 UTC:



To Probability Density Function

• GW150914 masses estimates:

$$m_1 = 35.4^{+5.0\pm0.1}_{-3.4\pm0.3} \,\mathrm{M}_{\odot}$$
$$m_2 = 28.9^{+3.3\pm0.3}_{-4.3\pm0.3} \,\mathrm{M}_{\odot}$$



[LIGO-Virgo Collaboration, 2016]

GW150914 observation



Parameter Estimation

• We want the **posterior** probability of parameters $\vec{\lambda}$, given the data \vec{x} . With **Bayes'** theorem:

$$p(\overrightarrow{\lambda} | \mathbf{d}, M) = \frac{p(\overrightarrow{\lambda} | M) p(\mathbf{d} | \overrightarrow{\lambda}, M)}{p(\mathbf{d} | M)}$$

- Fit a model to the data (noise and signal models)
- Build a likelihood function
- Specify **prior** knowledge
- Numerically estimate the resulting distribution (sampling algorithms)

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Compact Binary Coalescence

 Intrinsic parameters: primary and secondary masses and spins (and eccentricity)





 Extrinsic: time, sky-position, distance, orientation, reference phase

Gravitational waveform models



Masses from the inspiral and ringdown

• Chirp mass: $\mathcal{M} = \frac{(m_1 m_2)^{3/5}}{(m_1 + m_2)^{1/5}}$

Total mass:
 ringdown

• Mass ratio: q





Effects of spins

• 2 spin vectors



- Magnitude: orbital hang-up
- Mis-alignment: precession and modulations



Effects of spins

- 2 spin vectors
 - Magnitude: orbital hang-up



Mis-alignment: precession and modulations



Observatories



[[]LIGO-Virgo Collaboration, 2016]

Noise sources



[[]LIGO-Virgo Collaboration, 2016]

Parameter Estimation

• We want the **posterior** probability of parameters λ , given the data **d**. With **Bayes'** theorem:

$$\overrightarrow{p(\lambda \mid \mathbf{d}, M)} = \frac{p(\lambda \mid M) p(\mathbf{d} \mid \lambda, M)}{p(\mathbf{d} \mid M)}$$

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The Likelihood



- How close is the **remainder** to the **mean**?
 - Assumptions: gaussianity and stationarity

The Likelihood

Gravitational wave hits the detector.

The detector **records**:

$$\mathbf{d} = \mathbf{n} + \mathbf{R} \left[\mathbf{h}(\lambda) \right]$$

The available data is the detector noise plus the detector response to a gravitational wave of certain parameters.

Likelihood (single data point)

$$d_1 = n_1 + R\left[h_1(\vec{\lambda})\right]$$

- Noise probability
- Residual probability
- Are they compatible?

$$p(n_{1})$$

$$p(d_{1} - R\left[h_{1}(\overrightarrow{\lambda'})\right])$$

$$p(d_{1} - R\left[h_{1}(\overrightarrow{\lambda'})\right]) \stackrel{\text{$\stackrel{\frown}{=}$}}{} p(n_{1})$$

$$p(d_{1} - R\left[h_{1}(\overrightarrow{\lambda'})\right]) = p(d_{1} | \overrightarrow{\lambda'})$$

Probability of drawing $\mathbf{d}_1 - R \left[\mathbf{h}_1(\vec{\lambda'}) \right]$ from the noise distribution under the null hypothesis

Likelihood (many data points)

• discrete frequency bins:

$$\mathbf{d} = \left\{ d_1, d_2, \dots, d_{N_f} \right\}$$
$$= \left\{ R\left[h_1(\vec{\lambda})\right] + n_1, R\left[h_2(\vec{\lambda})\right] + n_2, \dots, R\left[h_{N_f}(\vec{\lambda})\right] + n_{N_f} \right\}$$

• Joint probability for the noise from all frequency bins: $p(\mathbf{d} \mid \overrightarrow{\lambda}) = p\left(R\left[h_1(\overrightarrow{\lambda'})\right] + n_1, R\left[h_2(\overrightarrow{\lambda'})\right] + n_2, \dots, R\left[h_{N_f}(\overrightarrow{\lambda'})\right] + n_{N_f}\right)$ $\stackrel{\text{$\widehat{P}$}}{\Rightarrow} p(n_1, n_2, \dots, n_{N_f})$

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Likelihood: noise model

Noise correlation matrix

Gaussian noise

Stationary noise

$$p(n_1, n_2, \dots, n_{N_f}) \approx e^{-\frac{1}{2}n_i C_{ij}^{-1} n_j}$$
$$C_{ij} = \frac{1}{2} S_n(f_i) \delta_{ij}$$

nth detector PSD

• Probability of obtaining data **d** assuming signal $h(\overline{\lambda})$ and that the noise is **stationary** and **gaussian**:

$$p(\mathbf{d} \mid \overrightarrow{\lambda}, M) \approx \exp\left(-\frac{1}{2}(\mathbf{d} - R[h(\overrightarrow{\lambda})] \mid \mathbf{d} - R[h(\overrightarrow{\lambda})])\right)$$

• With the discrete bins now continuous:

$$(a \mid b) = 2 \int_{0}^{+\infty} df \, \frac{a^*(f) \, b(f) + a(f) \, b^*(f)}{S_n(f)}$$

• In practice, we use:

$$p(\mathbf{d} \mid \vec{\lambda}, M) \approx \exp\left(-2\sum_{n=1}^{N_{det}} \int_{f_{low}}^{f_{high}} df \frac{\left|\mathbf{d}_{n}(f) - R_{n}\left[h(f; \vec{\lambda}), f; \vec{\lambda}\right] - g_{n}(f; \vec{\lambda})\right|^{2}}{S_{n}(f; \vec{\lambda})}\right)$$

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Noise model: PSD



[Littenberg and Cornish, 2014]

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Noise model: Gaussianity

Include glitch in the likelihood

or

remove it from the data

 $\mathbf{d} = \mathbf{n} + R\left[\mathbf{h}(\overrightarrow{\lambda})\right] + g$



[LIGO-Virgo Collaboration, 2017]

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Noise model: Calibration

 Interpolate with cubic splines and marginalise over the calibration error.



$$h' \to h'(1 + \delta A)e^{i\delta\phi}$$

$$\delta A(f) = p_s(f; \{f_i, \delta A_i\})$$

$$\delta \phi(f) = p_s(f; \{f_i, \delta \phi_i\})$$

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Prior: Compact Binary Coalescence

- Uniform in **volume**
- Uniform in the sky

• ... ?



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 $\vec{S_1}$

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Gravitational-wave observations



[[]LIGO-Virgo Collaboration, 2018]

