

Continuous wave parameter estimation and non-standard signal follow up

Greg Ashton

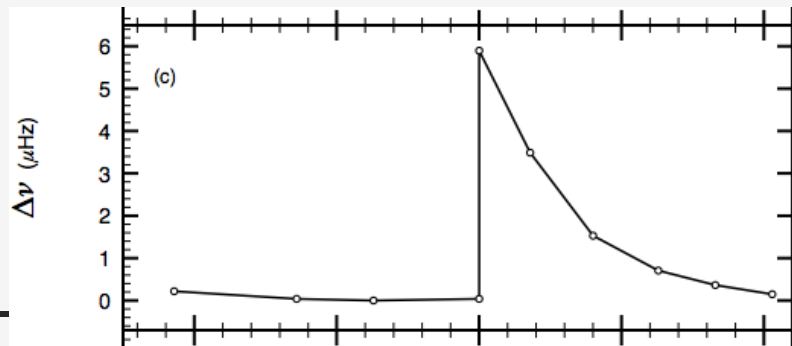
Reinhard Prix & Ian Jones



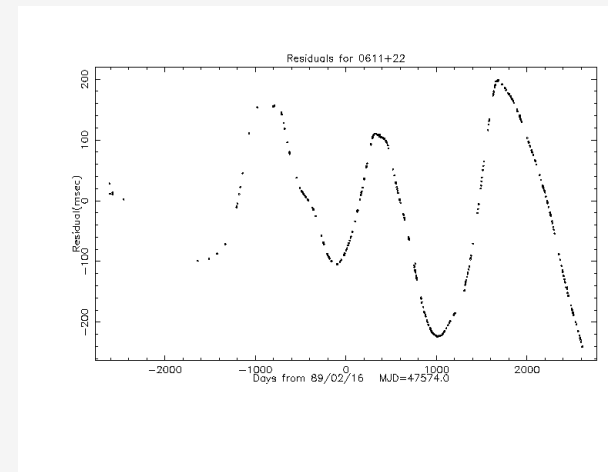
Motivation

- Searches for signals from neutron stars are designed for detection
- The same methods are not best suited when one has a candidate
- Parameter estimation (PE) can help in understanding candidates
- Parameter estimation can be modified to allow for alternative signal models

Pulsar glitch: [Espinoza et al. \(2011\)](#)



Pulsar timing noise: www.jb.man.ac.uk



Search basics I

- For a signal from an isolated neutron star we have a source model

$$h(t; \boldsymbol{\theta}) \quad \text{where, e.g.,} \quad \boldsymbol{\theta} = \{f, \dot{f}, RA, DEC, h_0, \cos \iota, \psi, \phi\}$$

- Then, given some data $d(t)$, we can compute a *likelihood*

$$P(d(t)|H_s, \boldsymbol{\theta}) \propto e^{-\frac{1}{2}\langle d - h | d - h \rangle}$$

- More details:
 - [Prix \(2009\) “Gravitational Waves from Spinning Neutron Stars”](#)
 - [Riles \(2013\) “Gravitational waves: Sources, detectors and searches”](#)
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Search basics II

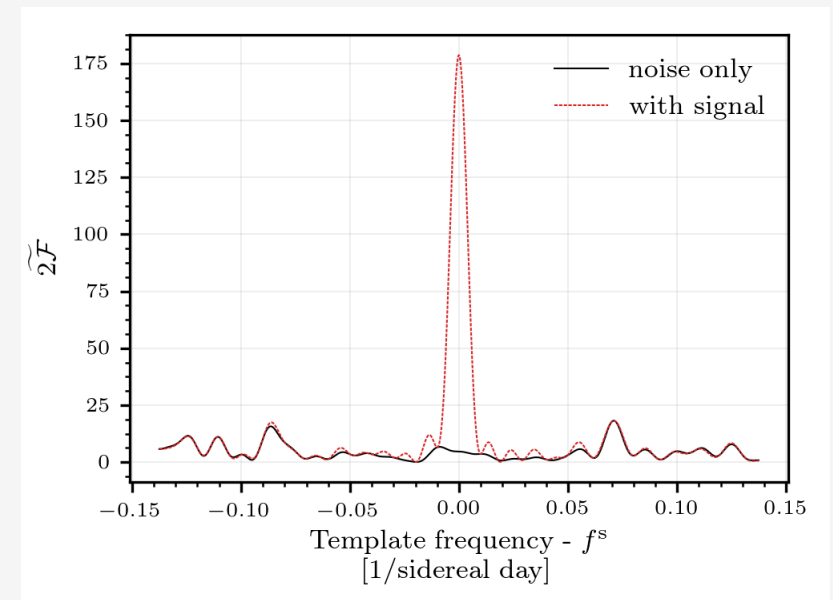
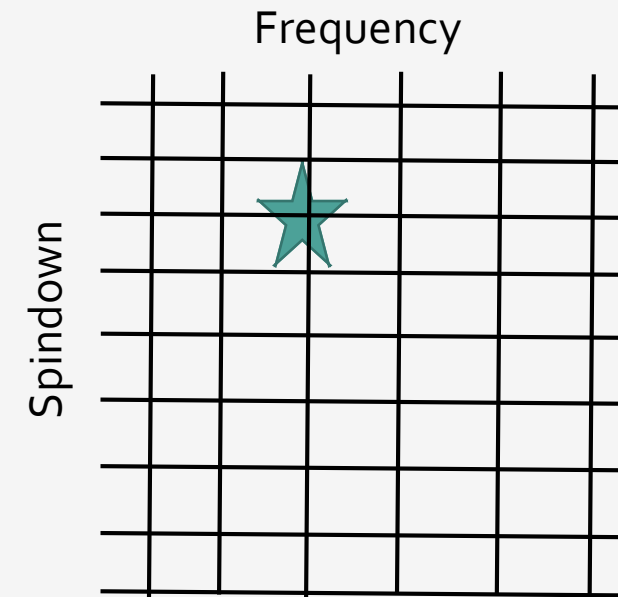
- Often, searches use a *likelihood ratio* or *Bayes factor*

$$\Lambda(d(t); \boldsymbol{\theta}) = \frac{P(d(t)|\boldsymbol{\theta}, H_S)}{P(d(t)|H_N)} = B_{S/N}(d(t); \boldsymbol{\theta})$$

- All of the following can often be used interchangeably
 - Log-likelihood ratio
 - Log-Bayes factor
 - Matched filtering amplitude
 - Detection statistic
 - Large values \Rightarrow more likely
 - Above some threshold \Rightarrow “detected”
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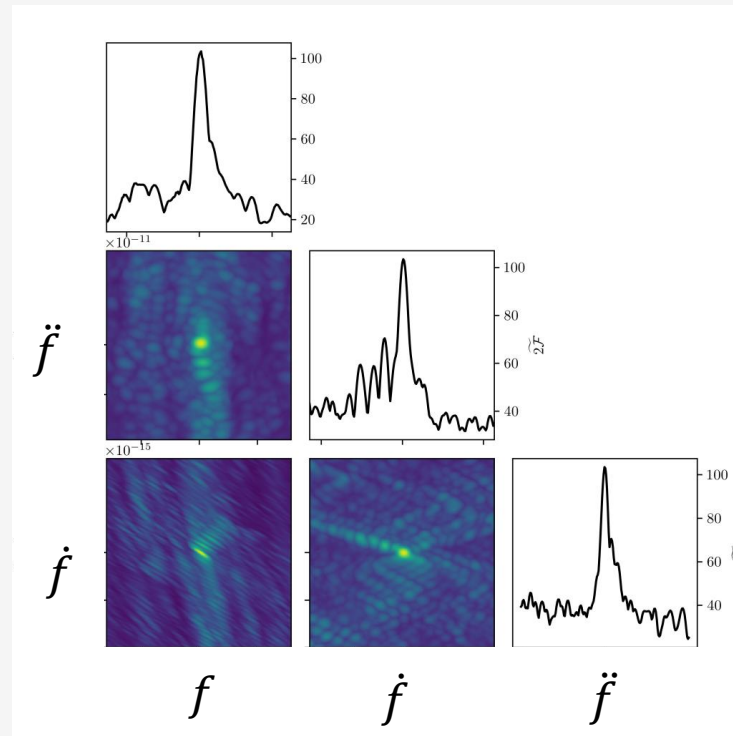
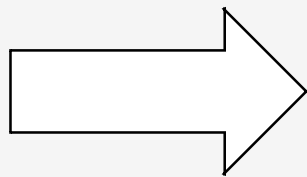
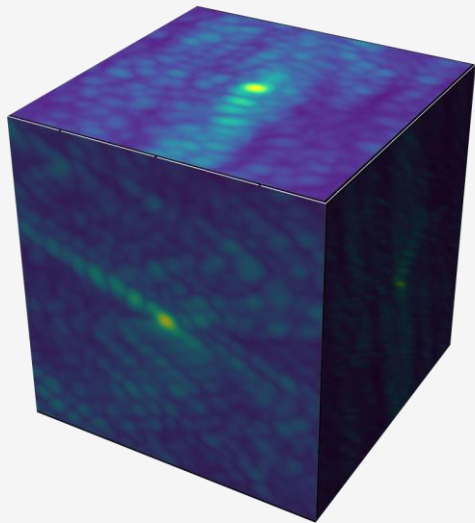
PE: Grid based approaches

- Compute likelihood ratio over a grid of points
- Maximum is best estimate for the signal parameters
- If grid spacing \sim "signal size": uncertainty dominated by grid setup
- Else error reflects intrinsic uncertainty of data about the signal
- Grid based approaches best applied in initial search
 - Able to set robust upper limits – sometimes analytically



PE: Grid based approaches

- However, grid based approaches become inefficient for parameter estimation
- Need grid spacing less than the “size of the signal”
- Multiple dimensions



- Lots of grid points searched where there is no signal!

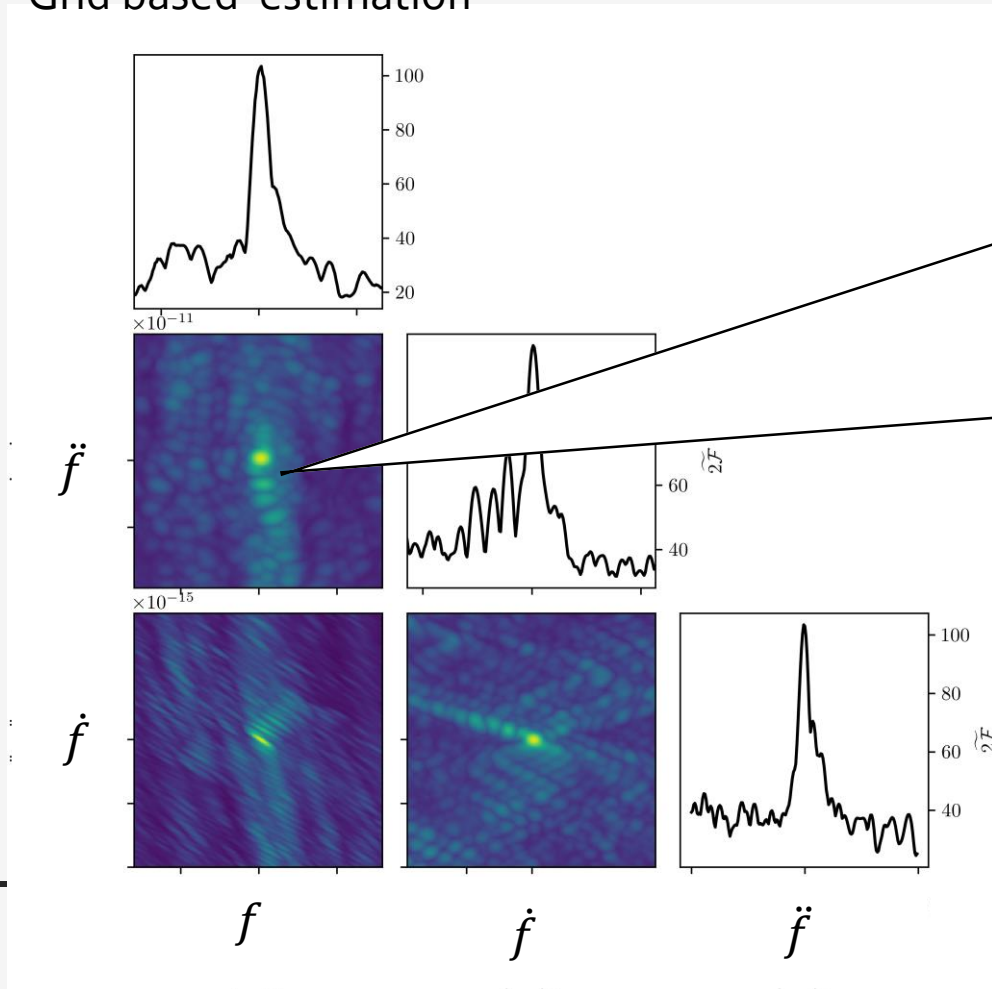
PE: MCMC / Nested sampling

- Solutions to the problem of estimating a high-dimension posterior distribution
 - Can be viewed as 'optimization' routines, but fundamentally built around Bayesian data analysis
 - Ideal for non-standard signal searches as no grid required
 - Nested sampling already used in the known pulsar searches
 - see talk by Matt Pitkin and, e.g. [Pitkin et al \(2012\)](#)
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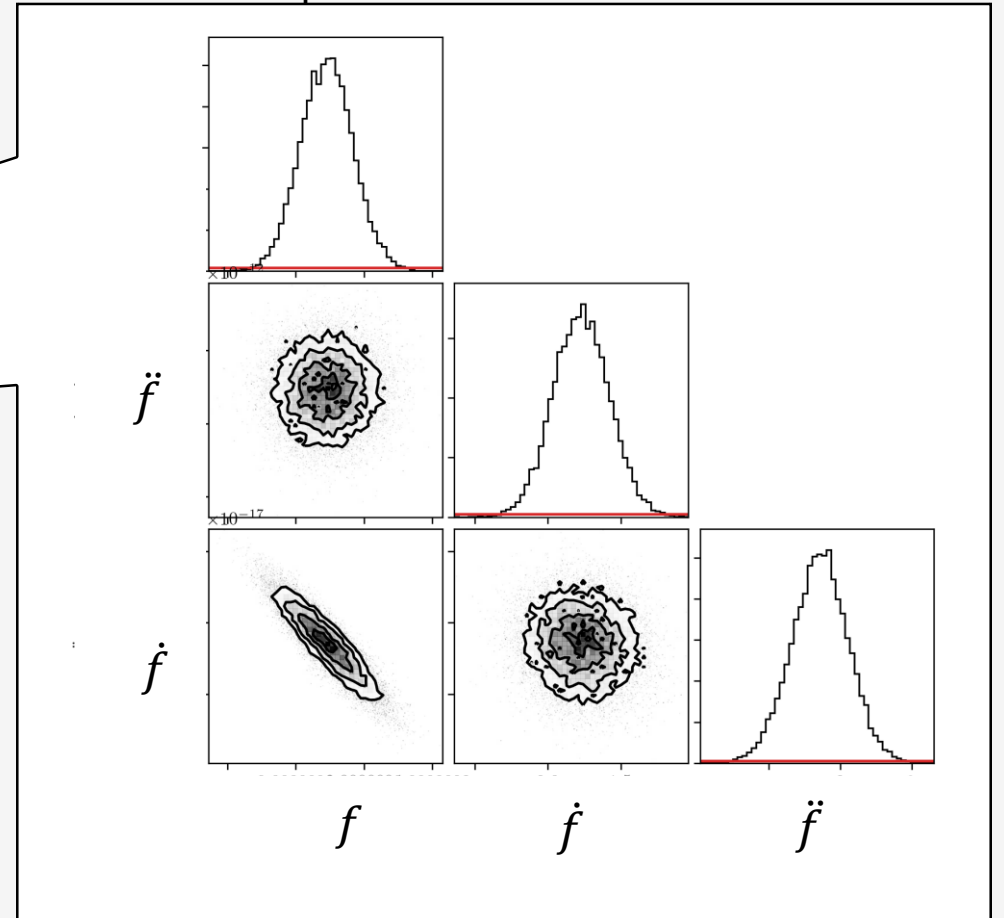
Basic PE: Demo

Same computation time

Grid based estimation



MCMC-based parameter estimation



[GA & Prix \(2018\)](#)

“How do you sensitively search for systems that may have unknown (spin) glitches?”

Glitch-robust searches I

- Glitches could reduce detectability if using standard search techniques
- Glitch-robust detection statistic:

$$h(t; f, \dot{f}, \dots) \rightarrow h(t; f, \delta f, \dot{f}, \delta \dot{f}, t^g, \dots)$$

$$\varphi(t) = 2\pi \sum_{k=0}^{s_{\max}} f^{(k)} \frac{(t - t_{\text{ref}})^{k+1}}{(k+1)!} \rightarrow \varphi'(t) = \varphi(t) + 2\pi \sum_{\ell=0}^{N_g} H(t - t_{\ell}^g) \sum_{k=0}^{s_{\max}} \delta f_{\ell}^{(k)} \frac{(t - t_{\ell}^g)^{k+1}}{(k+1)!}$$

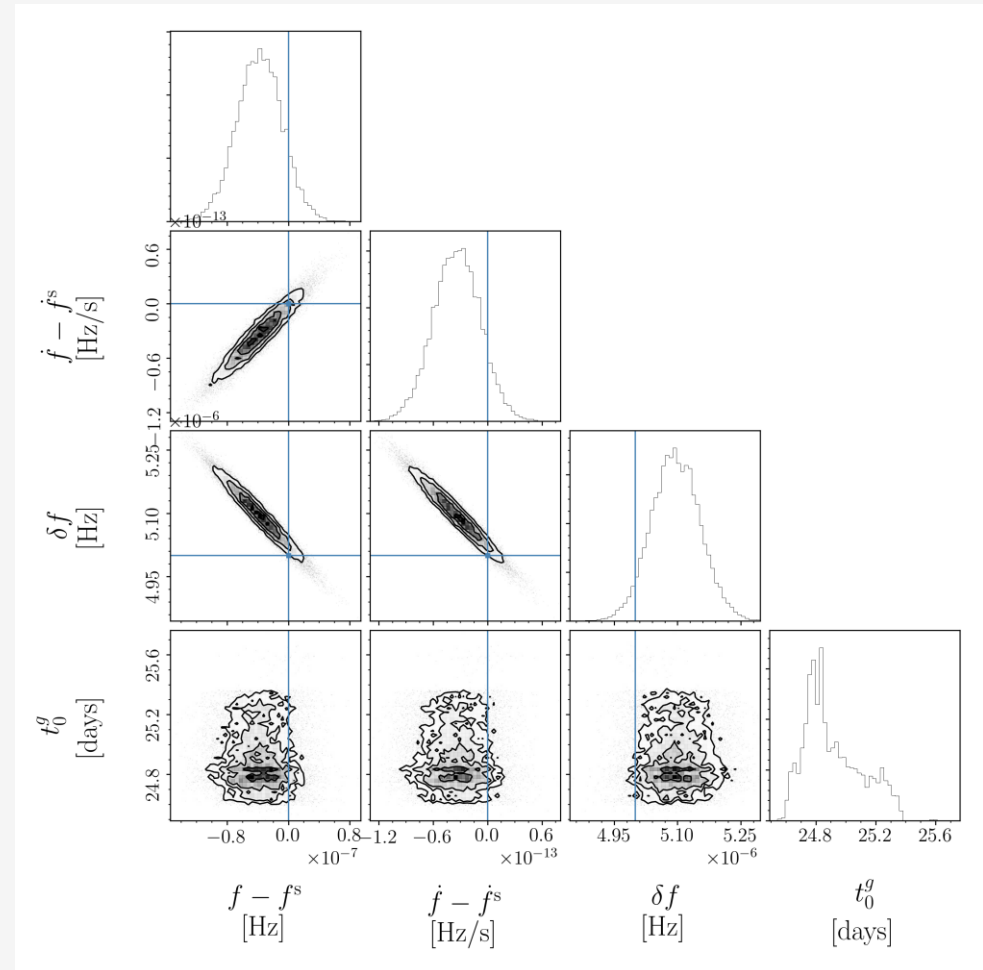
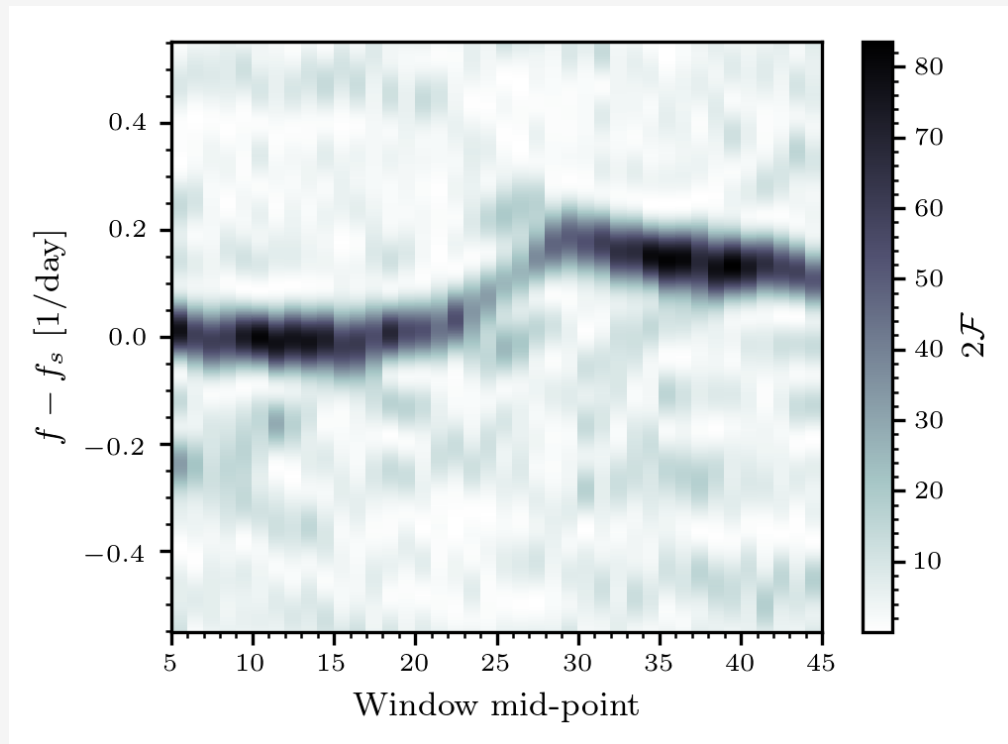
See [Edwards, Hobbs, & Manchester \(2006\)](#) for the pulsar equivalent

- Can be applied to any standard search algorithm
- Glitch-robust \neq search for CWs following a glitch

Glitch-robust searches II

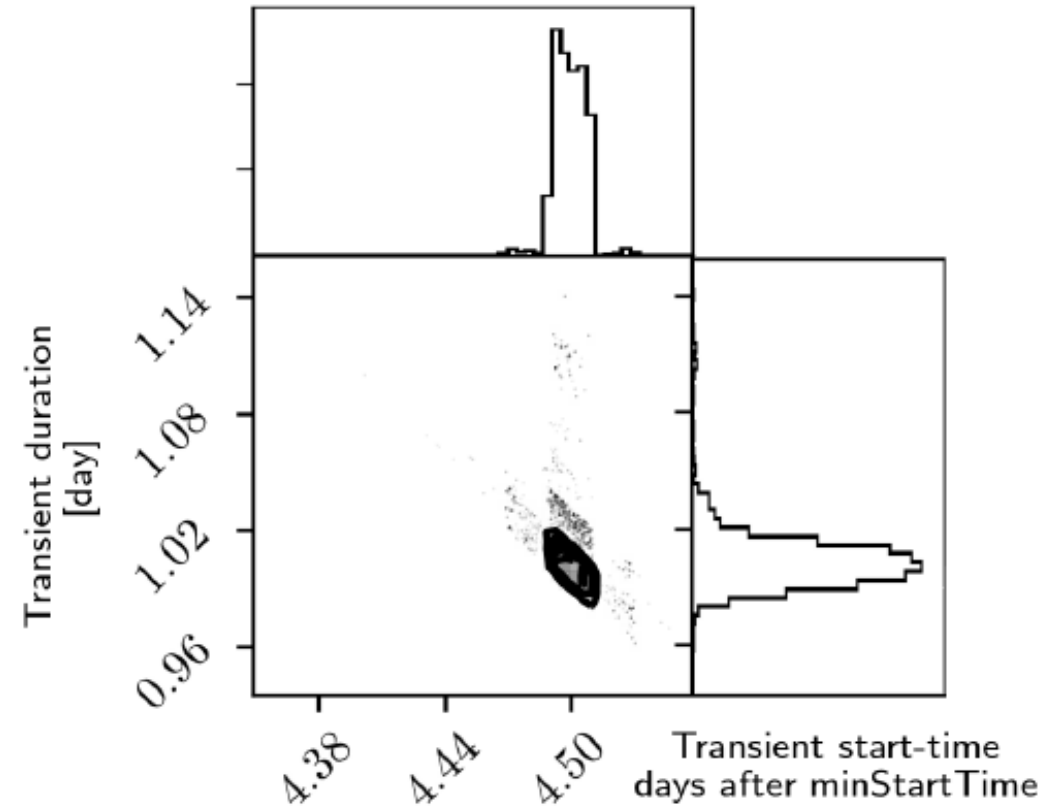
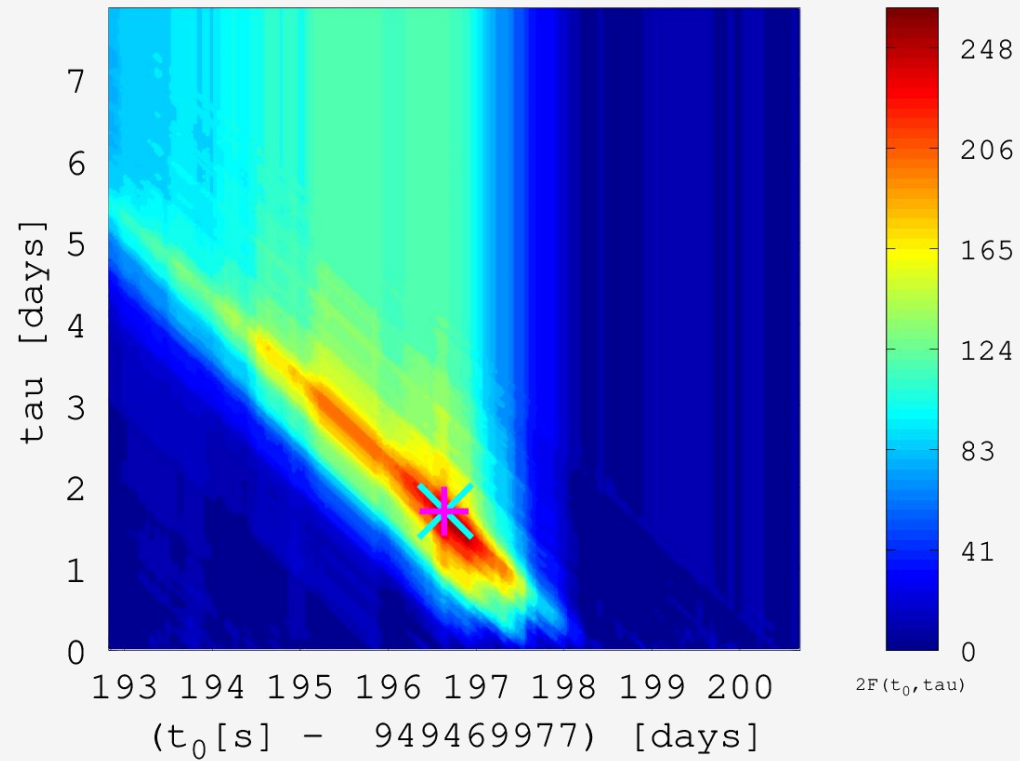
- One *could* perform glitch-robust (all-sky/directed/targeted search)
 - A version already applied in the known pulsar (targeted) searches
 - Adding extra parameters to all-sky/directed searches is difficult to justify
 - Semi-coherent wide parameter space searches are already less sensitive to glitch ([GA, Prix & Jones \(2017\)](#))
- MCMC/Nested Sampling methods ideally suited for glitch follow-up
 - No metric required to set up a grid
 - Natural priors based on astrophysics

Glitch-robust searches III: Example



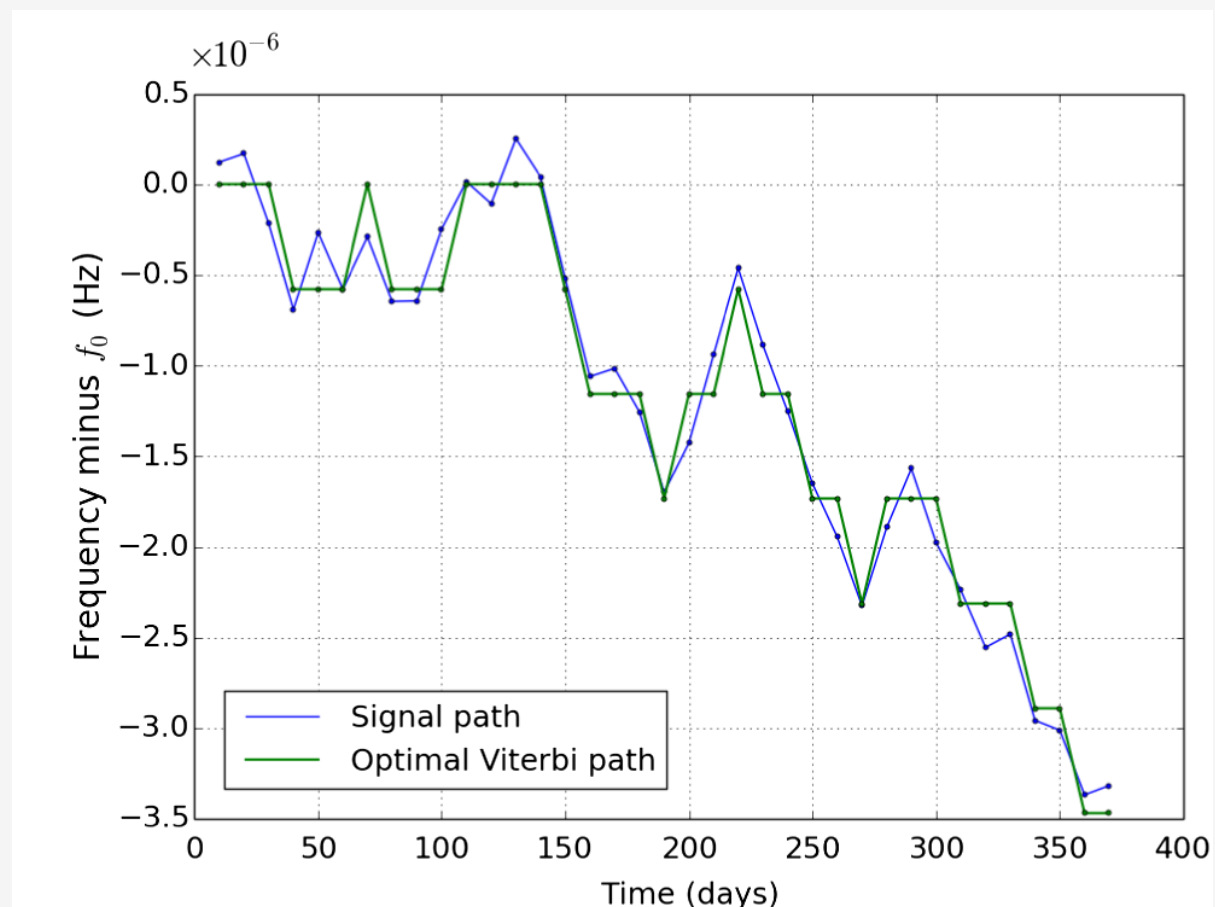
Transient CW

Credit: David Keitel



Tracking the signal

- Hidden Markov model tracking (Viterbi)
- Currently applied to the problem of “spin-wandering”
- Useful for getting the physics from any detection
 - Timing noise
 - Glitches
 - Unexpected behaviour
- [Sun et al., Phys Rev D 97,043013 \(2018\)](#)
- [Suvarova, Sun, Melatos et al PRD 93 123009 \(2016\)](#)



Overview

- In the detection era parameter estimation will play a key role
- Inference algorithms (i.e. MCMC, Nested sampling) can greatly improve PE accuracy (at fixed computational cost)
- Easy to generalise to non-standard signals i.e. glitches, transients
- Get Bayes factors/odds-ratios which allow model selection
- Glitch-robust/PE methods implemented in [PyFstat](#)