All-Sky CW searches: The Frequency Hough Transform

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As already explained this morning..

"All-sky"searches are blind searches, done without making any strong assumption on the NS (neutron star) parameters, with hierarchical approaches (cut computational load at the cost of a sensitivity loss);

They are computationally bounded (grid/cloud/Einstein@Home)

We need to explore a portion of the source parameter space as large as possible:

All-sky

Frequency from ~10 Hz up to (1.5-2) kHz

Spin-down age as smallest as possible (e. g. $< 10^3 - 10^4$ years)

This cannot be done with fully coherent methods, computationally unfeasible because the number of points is huge (~10³¹).

- Different hierarchical approaches have been developed which try to satisfy two requirements:
 - drastically reduce the computing power needed;
 - not lose too much in sensitivity
- The key idea is that of dividing data in a number of 'short' segments and combine them incoherently.
- In the incoherent step a rough exploration of the parameter space is done and candidates are selected.
- Candidates are then followed with a more refined search.

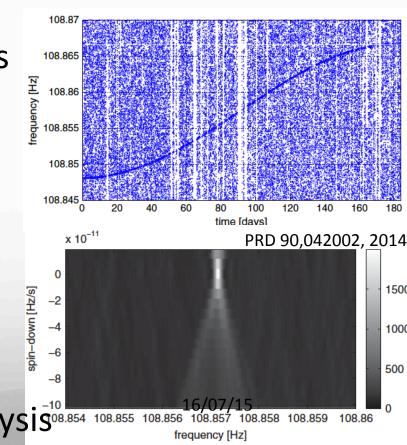
$$h_{0,\min} \approx \frac{10}{N^{1/4}} \sqrt{\frac{S_n}{T_{FFT}}}$$

N: number of segments T_{FFT}: length of short pieces 25/10/156 For the incoherent step, we use the **Hough transform**, a pattern recognition method originally developed in the 60' s to analyze tracks in bubble chambers.

- It realizes a mapping between the detector timefrequency plane and the source parameter space.
- The "Frequency Hough" (FH) takes Doppler-corrected 'peaks' in the detector time/frequency plane
- Each peak is transformed into a 'strip' in the source frequency/spin-down plane

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Significant points in the Hough



The Frequency Hough (FH) procedure is described in PRD,90,042002 (2014).

Used for VSR2/VSR4 low frequency analysis PRD,93,042007 (2016) And used in the S6 MDC (arXiv:1606.00660v2. Sub to PRD)

We construct a set of FFT data bases (the SFDB "short FFT data base")

- T_{FFT}=8192 s for [10-128] Hz
- T_{FFT}=4096 s for [128-512] Hz
- T_{FFT}=2048 s for [512-1024] Hz
 - T_{FFT}=1024 s for [1024-2048] Hz

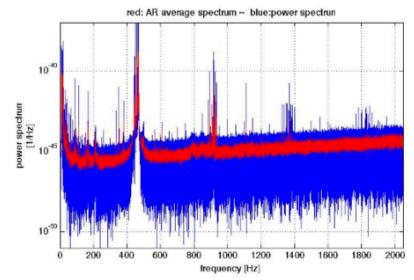
to optimize the sensitivity as a function of the frequency

The input to the Hough are the peakmaps

Shortly: From the SFDB the peakmap is built with a threshold (of 1.58) on the square root of the equalized spectra.

To build a peak-map for a given dataset we need first to have built the Short FFT Database (SFDB). The SFDB contains a set of N windowed and interlaced FFTs covering the frequency range between 0 and 2048 Hz, with a length such that the power of CW signal present into the data would be confined in a single frequency bin (e.g. duration of 1048 s). For each FFT the SFDB contains also an auto-regressive (AR) estimation of the average spectrum S_i^{AR}. The AR spectrum estimator has the following good properties: 1. It is not much affected by peaks present in the frequency domain; 2. It is able to follow noise level variations (both slow or more rapid).

> References: CQG 22, S1197 (2005) : mainly section 5 CQG 22, S1255 (2005): section 2





The construction of the AutoRegressive spectrum

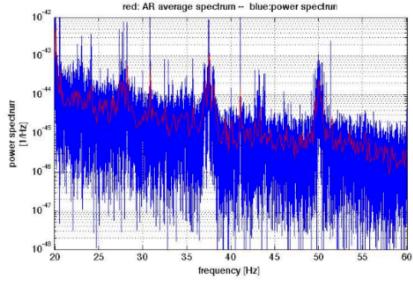
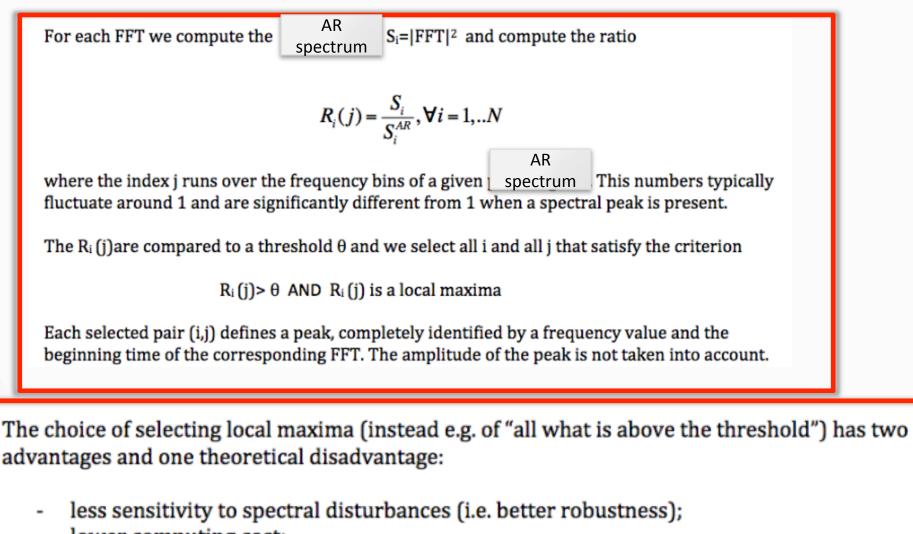


Figure 2: zoom of Figure 1 at low frequency



- lower computing cost;
- small theoretical sensitivity loss.

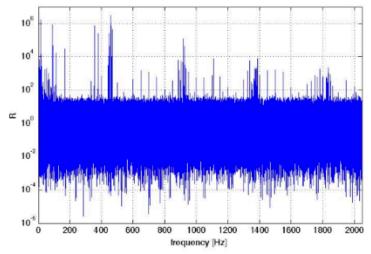
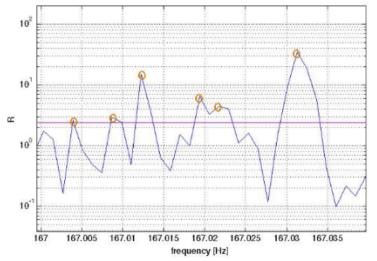
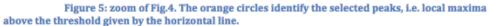


Figure 4: ratio R for a given FFT (from VSR4 data).



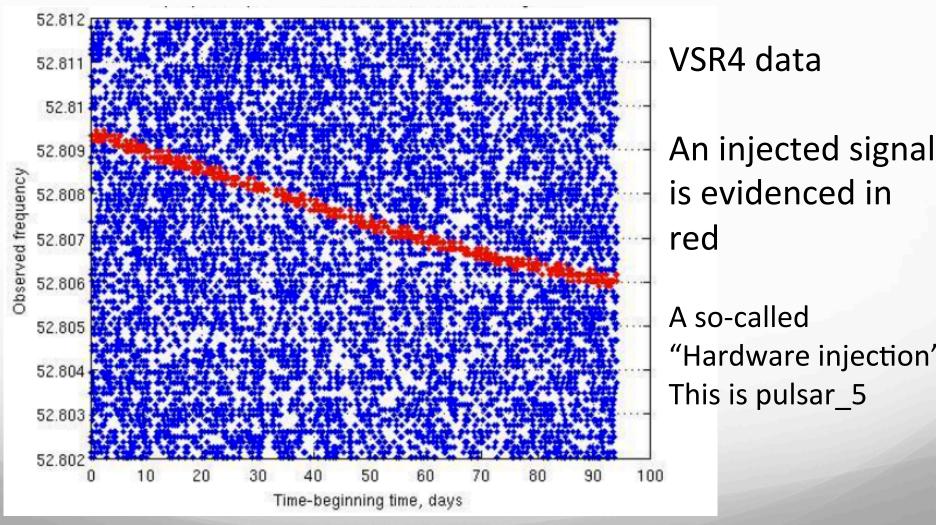


An example of the construction of the peakmap

The All-Sky FH analysis

9

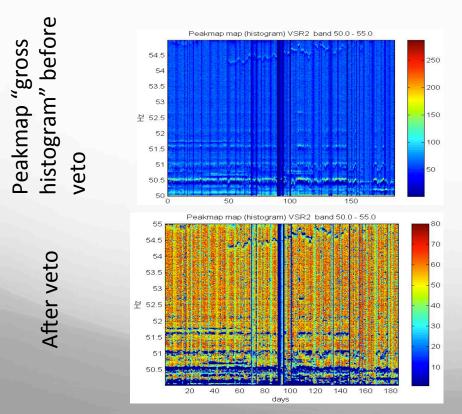
An example of input peakmap

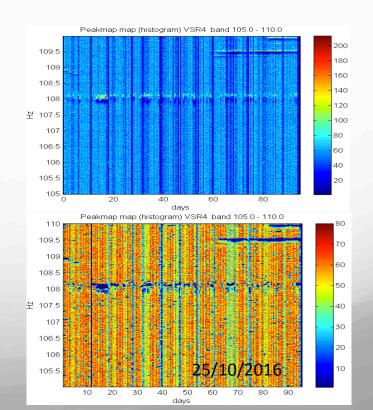


The All-Sky FH analysis

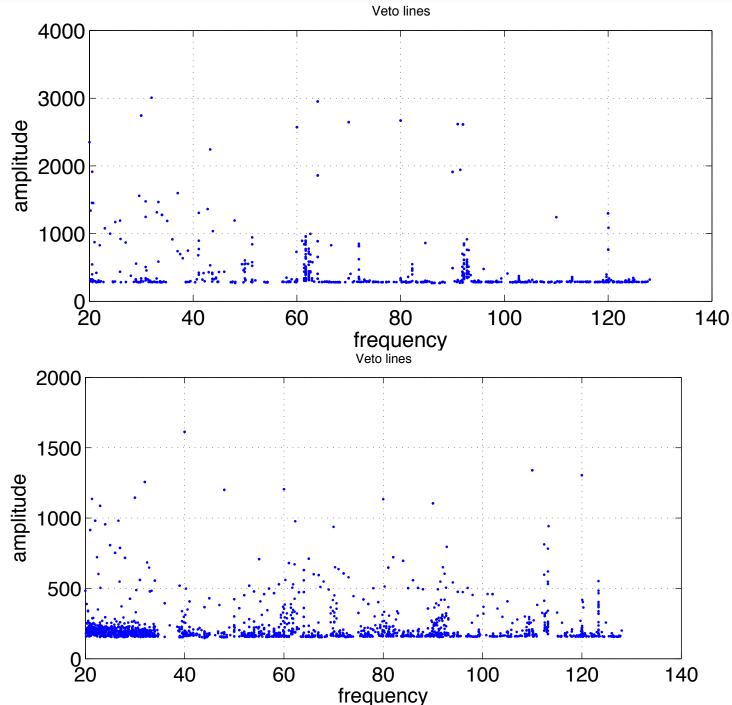
Peakmaps: cleaning

- Two cleaning steps on the peakmaps:
 - removal of "wide/wondering lines";
 - removal of persistent lines with constant frequency





11



710 lines Lines vetoed Amplitude is the number of **FFTs where** the line was present

VSR2

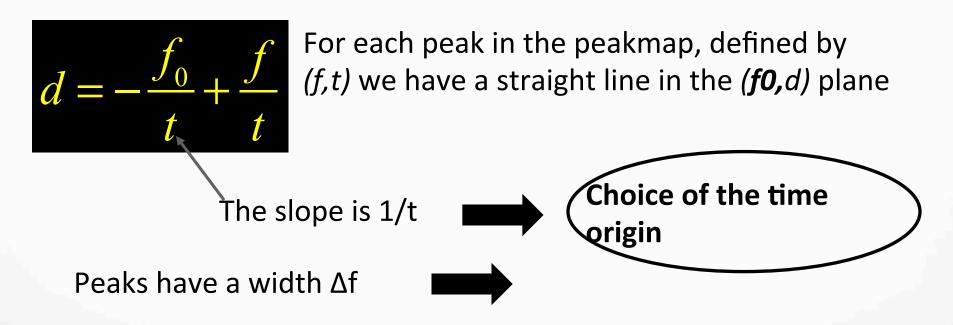
VSR4 1947 lines The FH: a transformation from the (time - observed frequency) plane to the (frequency - spin down) plane

Hough plane: frequency, <u>corrected for the Doppler</u> <u>from a given source location</u>, and first spin-down parameter (d) For a given source location, and for source frequency f₀ at the time t, the observed frequency is:

$$f = f_0 + d * t$$

that is, a straight line in the plane f_0 , d

The fo - d plane



Every peak goes into a stripe among two parallel straight lines:

$$-\frac{f_0}{t} + \frac{f - \Delta f/2}{t} \le d \le -\frac{f_0}{t} + \frac{f + \Delta f/2}{t}$$

The All-Sky FH analysis

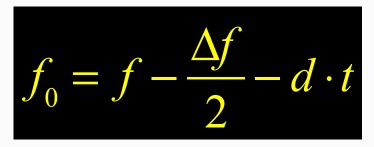
Hough map construction

- For every position in the sky \rightarrow construct the Doppler shifted peakmap, from the original peakmap;
 - for every point in the shifted peakmap (f, t):
 - for every $d \rightarrow find f_0$
 - construct the differential map (next slide)
 - sum over the bins (along the frequency direction, from left to right) → integral map

see 2008 Class. Quantum Grav. 25 184015

Construction of the map (*direct differential method*)

For each d value, the map is incremented by 1 in the point



and decremented by 1 in the point

$$f_0 = f + \frac{\Delta f}{2} - d \cdot t$$

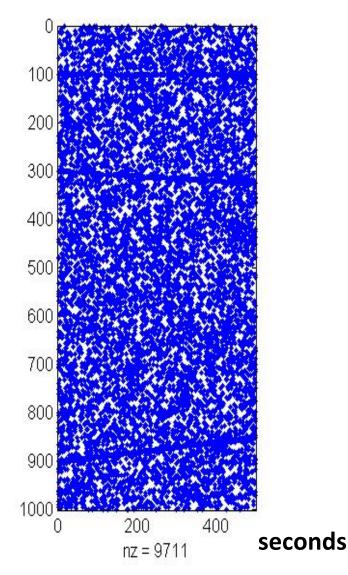
The All-Sky FH analysis

An important property of the method

- The increasing of resolution in the estimation of the frequency of the source, respect to the frequency resolution Δf *does not have a relevant computational* <u>cost</u>:
- It affects only the *SIZE* of the computed map.In fact it has a negligible cost when evaluating the integral histogram, as the number of additions is proportional to the number of bins. The cost of additioning is dominated by the number of candidates in the peakmap

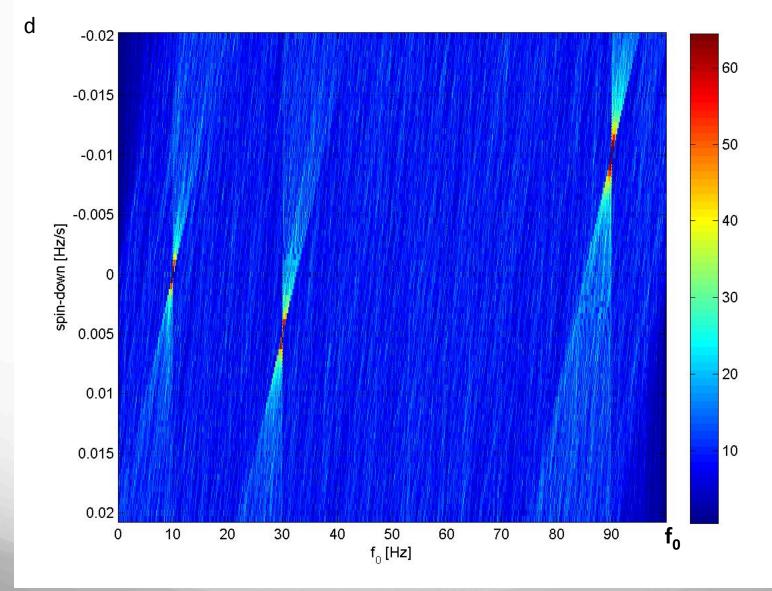
A first introductory example

freq*10



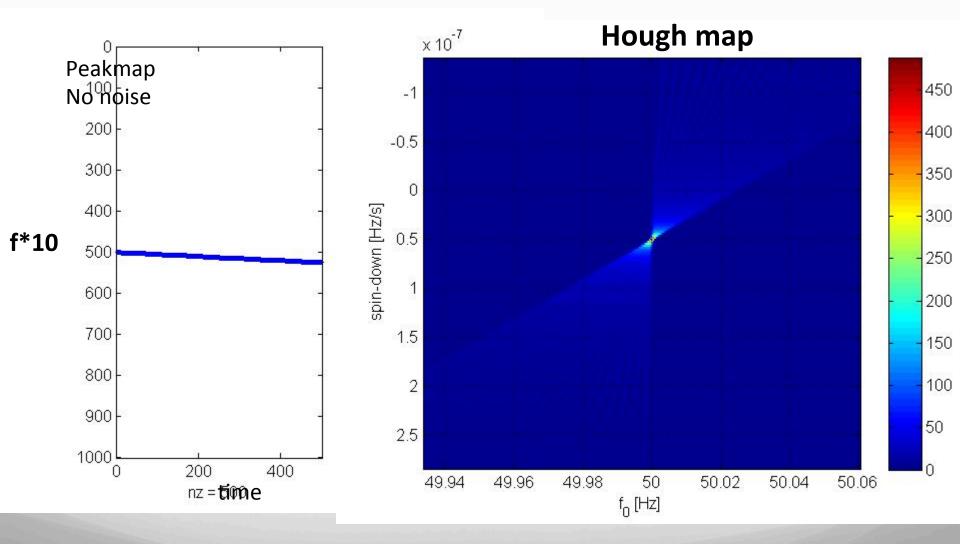
3 lines with different spindown, frequency and SNR

The Hough map



The All-Sky FH analysis

Study the efficiency of the method



The All-Sky FH analysis

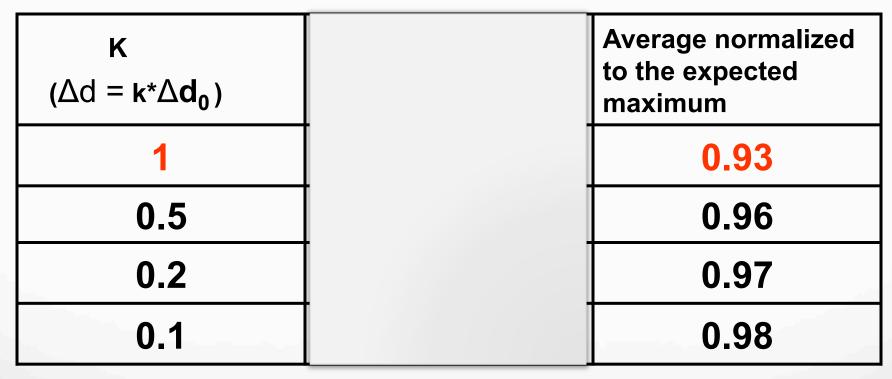
25/10/2016

20

Efficiency versus frequency resolution factor

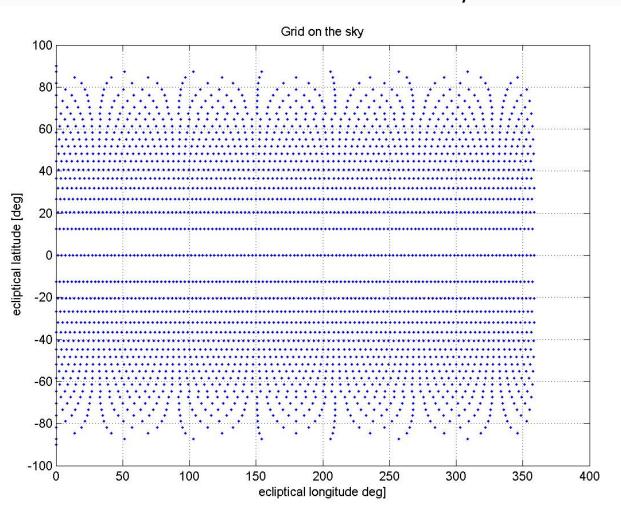
Resolution factor	Average normalized to the expected maximum
1	0.78
2	0.85
5	0.92
10	0.93
20	0.93
50	0.94

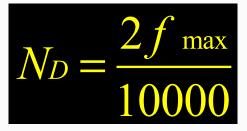
Efficiency versus spin down resolution (fixed res=10)



 Δd_0 is the natural spin down resolution, given by df/T_{obs}

The optimal grid on the sky (here: N_D=20, N_{sky}=2902 points)





Bins in the Doppler band

The All-Sky FH analysis

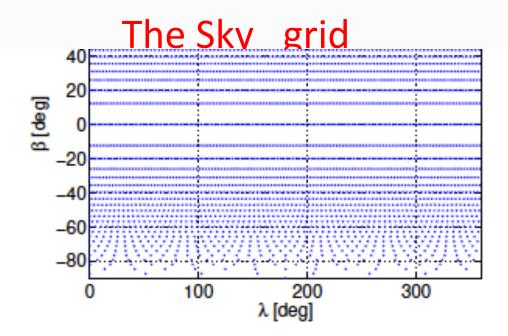
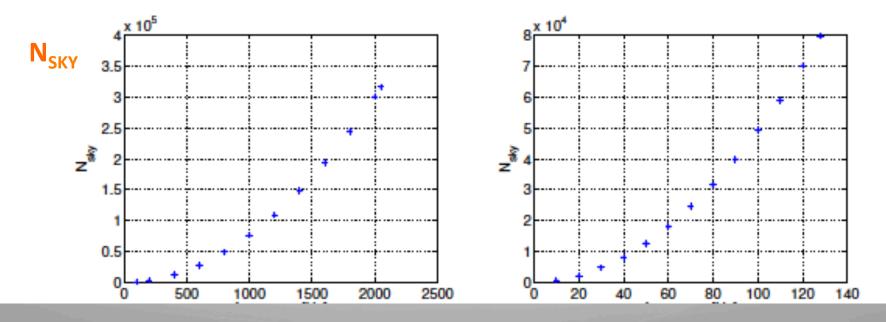


FIG. 7: Sky grid, for $T_{FFT} = 1024$ s and frequency 200 Hz. $K_{sky} = 1$. x-axis: Ecliptical longitude, degrees; y-axis: Ecliptical latitude, degrees.



In the end:Efficiency of the search

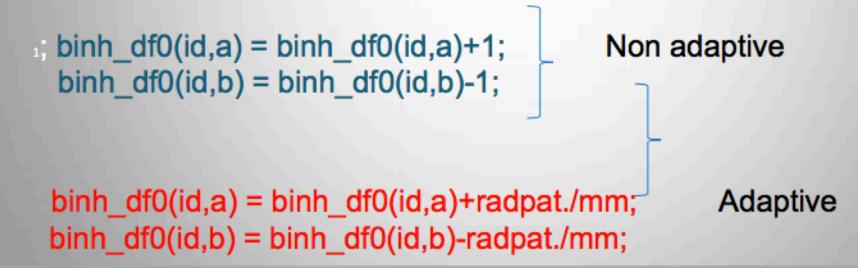
Without the frequency resolution	Sky	frequency and spin-down	Total
gain	0.860	0.880	0.757 (squared=0.573)

Sky	frequency and spin-down	Total
0.900	0.965	0.869 (squared=0.754)

FH

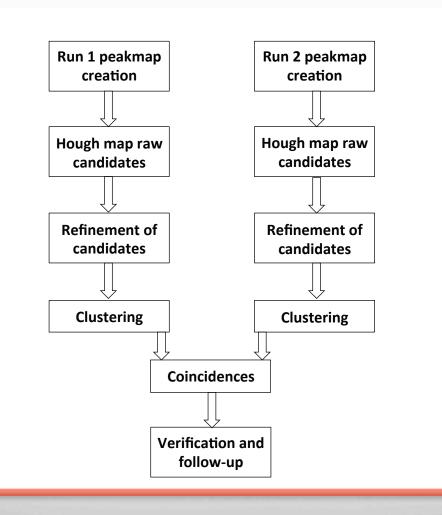
The Adaptive implementation:

fur	nction [hdf0]=hfdf_adaptivehough2010(antenna,sour,verb,hmap,peaks,ttdays,factdop)		
%	6 HFDF_HOUGH creates a linear peakmap		
%			
%	hmap hough map structure		
%	fr [minf df enh nf] min fr, original step, enhancement		
%	factor, number of fr		
%	.d [mind dd nd] min d, step, number of d		
%	peaks(3,n) peaks of the peakmap as [t,fr,pmean]		
%	factdop(nt) Doppler correction factor (if present)		



- <u>radpat</u> is the amplitude radiation pattern for that direction and detector (when used it is for circular polarization)
- and <u>mm</u> is the noise around the considered frequency, estimated from the AR procedure used to construct the peakmaps.
- We are now using the median of these mm values in sub-bands around the considered frequency.
- Note that the distribution is different in the two cases, the expected distribution for the adaptive implementation is Gaussian, with less tails compared to the binomial distribution of the nonadaptive implementation.

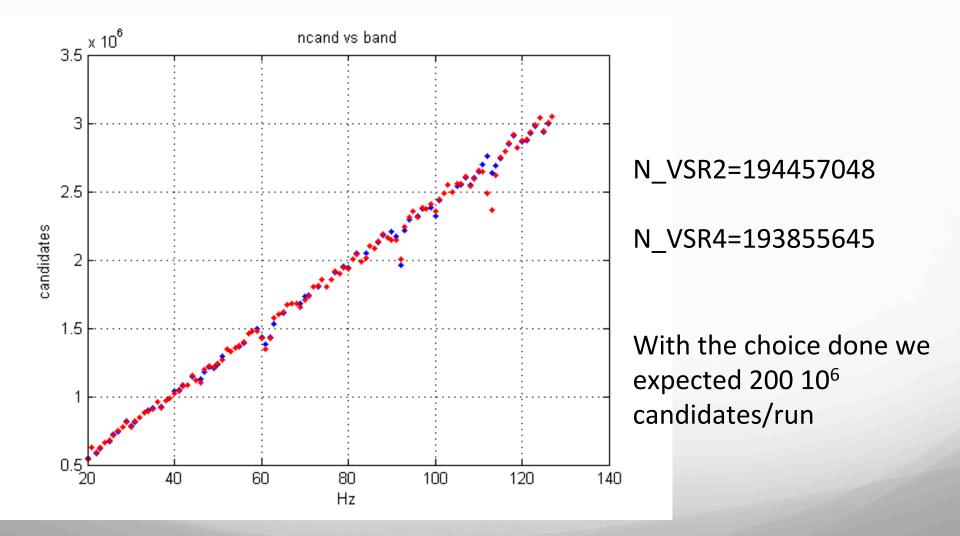
Scheme of the pipeline



The procedure used to select candidates

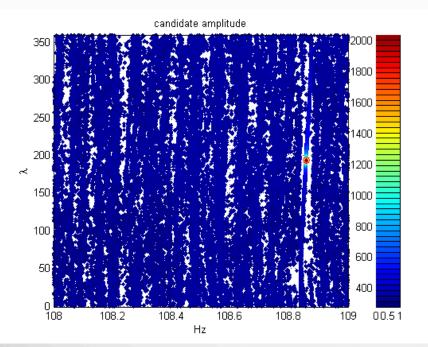
- The practical problem due to the presence of artifacts (it is impossible to remove them all, clearly) might be to have in some cases the candidates concentrated in sub-bands of the 1 Hz band, which means to blind the search in some other sub-bands. We use a procedure which overcomes this problem.
- We fix the number N_{1Hz} of candidates to be selected in each 1 Hz band and, in each band, these candidates are then uniformly selected over the Sky grid : $N = N_{1Hz} / N_{SKY}$

Example: Candidates for VSR2 (red) VSR4(blue)



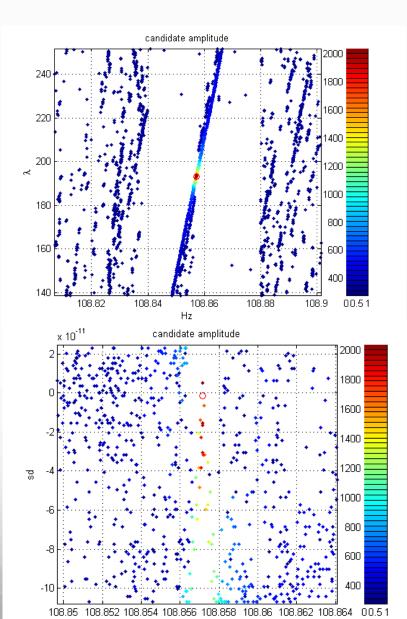
Example: the HI called pulsar 3

Candidates [108-109] Hz Here the sub-bands have been obtained by dividing the 1 Hz band into 23 pieces



Computed with hfdf_hough

For all beta and lambda



Example: parameters used for the low-frequency All-Sky search

VSR2	VSR4
Beginning mjd 55020	 Beginning mjd 55715
Final mjd 55205	Final mjd 55810
• Epoch 55112	• Epoch 55762
 NFFT=3611 (not 3896) 	• NFFT=1893 (not 1978)
 Spin down step (natural, that is , df/Tobs) 	 Spin down step (natural, that is , df/Tobs)
7.63 10 ⁻¹² Hz/s	1.50 10 ⁻¹¹ Hz/s
Spin down range (<u>15 steps</u>) [-9.91 10 ⁻¹¹ ; 1.52 10 ⁻¹¹] Hz/s	Spin down range (<u>8 steps *</u>) [-1.05 10 ⁻¹⁰ ; 1.50 10 ⁻¹¹] Hz/s

*: to cover the same spin down range in the two runs.

Robust statistics

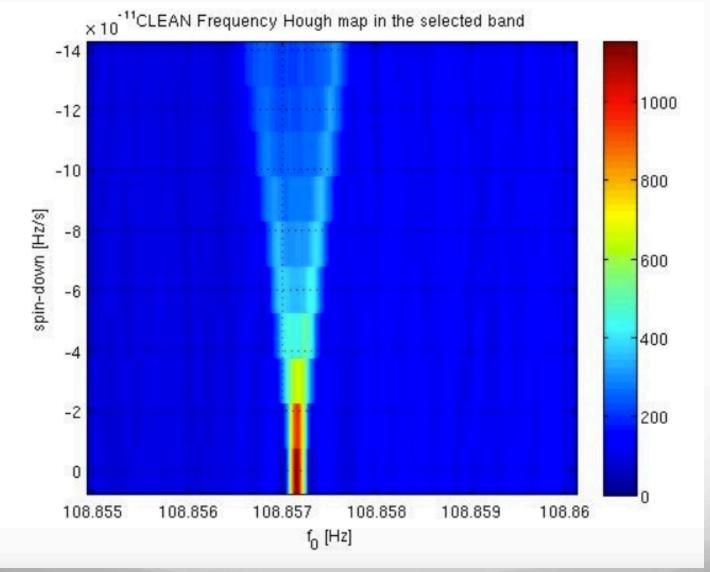
- All the choices (t-f veto, known lines veto, weights veto) have been done using the median instead of the mean, which is more robust versus the presence of tails in the distribution.
- But not only: the dispersion parameter has also been computed using the median:

```
function m=robstat(x,p)
```

```
m(1) = median(x);
```

m(2)=median(abs(x-m(1)))/0.6745; % norm to 1
sigma for normal data

Hough map on pulsar_3



The All-Sky FH analysis

But...

This is part of your work today (and/or tomorrow)

You will be using (Virgo) VSR4 data Detailed Instructions available in the Moodle @ CW-Hands on Lecture

Study of Hardware injections

- In the band [0-128] Hz we have 3 hardware in injections (see the lectures material);
- If SNAG is properly installed and added to the Matlab path, you will see them by typing:

pulsar_5
pulsar_8
pulsar 10 (too faint to be used here)

You can choose **pulsar_5** or **pulsar_8** and proceed with the following analysis:

HFDF_JOB_vGRAW

hfdf_correct=HFDF_JOB_vGRAV(fmin,verb,SearchGrid,adapt)

%fmin =0 for HI, negative for software injections. A value to run on whatever you want. Default is -1 (soft. inj)

%**verb**: from 0 positive (if higher more plots are done or things written). Default is 1

%**SearchGrid:** 0 or 1 (0: only exact source position) 1: reduced grid around the true position. Default is 0

%adapt: 0 or 2 (0= no adaptivity). Default is 2.

HFDF_JOB_vGRAW

- Run the code by typing: HFDF_JOB_vGRAW(0,2)
- Which means: run it on one HI, produce "many" figures. Run the analysis only for the exact source position (which is clearly much faster than running on a grid). And run the adaptive Hough.
 - The goal of this exercise is to see peakmaps before and after the right Doppler correction, using quite strong signals (good to be able to visualize the result, without having to run further analysis to select the proper candidate, as is typically needed) . See the Hough map, again for a strong signal. And to familiarize a bit with the "candidate" structure, which contains the parameters of the candidates selected at this stage of the analysis

HFDF_JOB_vGRAW

- When prompted type: pulsar_3 (or pulsar_5)
- 5 figures will be produced. Looking at Fig.5 (zoom it more !) you will see the injected signal (Doppler corrected, so it is a straight line now). And also –if you have used pulsar_3- discover "missing dots" due to a vetoed big disturbance present in the data.

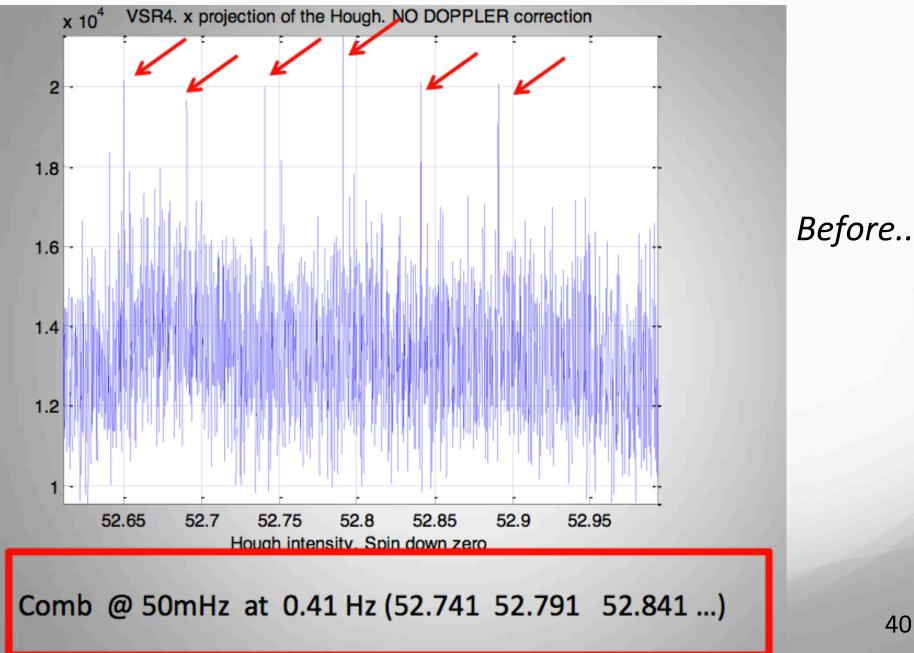
Pulsar_5 is well visible also with a proper zoom of fig. 2 (the original peakmap, not Doppler corrected)

• Hough map are clear in both cases.

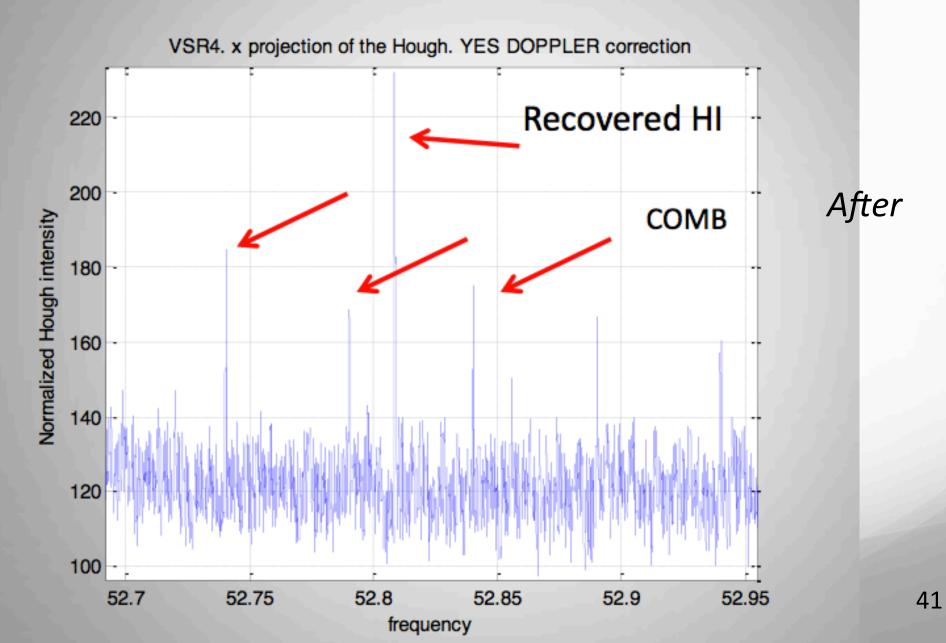
On the screen you see some parameters of the candidate found: frequency, spin down, distance from the injection, Hough amplitude, CR

The directory Results is produced and contains a .mat file with all the candidates selected. We will load one of these files later on. "EC" in the name stands for "Exact Coordinates"

The effect of the Doppler correction and Hough transform on disturbances:



With the Doppler correction the relative amplitude of these disturbances changes:



What if we use the wrong parameters ?

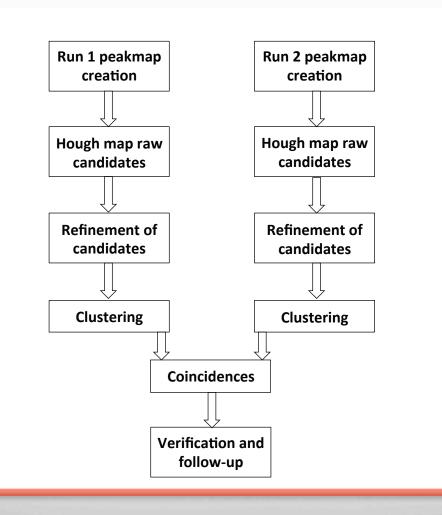
- Go to line 257-258:
 - SLong=lambda;
 - SLat=beta;

-→Modify SLong, by choosing a random value between [0-360] deg and SLat, [-90-90].

Rerun the code, as before.

Try to see or evaluate the difference in the peakmap after the (now wrong) Doppler correction and in the final Hough amplitude and CR result

Scheme of the pipeline



Candidate clustering and coincidences

- For computational efficiency reasons, candidates of the two runs are *clustered* before making coincidences.
- A cluster is a collection of candidates such that each of them has a distance d in the parameter space less than d_{clust}=2 from at least one other candidate of the same collection.

$$d = \|\vec{c}_1 - \vec{c}_2\| = \sqrt{k_\lambda^2 + k_\beta^2 + k_f^2 + k_f^2}$$

$$k_{\lambda} = \frac{|\lambda_2 - \lambda_1|}{\delta \lambda}$$

$$\delta \lambda = \frac{d\lambda_1 + d\lambda_2}{2}$$

And similarly for the other parameters

• Coincident candidates

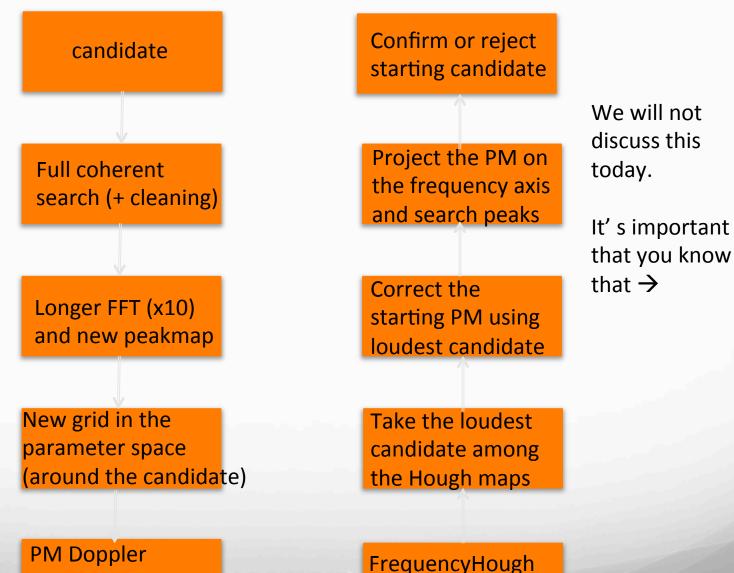
are selected in the following way:

- determine coincident cluster pairs (i.e. those having at least a pair of candidates with distance less than d_{coin}=3).
- On the basis of global cluster parameters, pairs of clusters which cannot be in coincidence are not taken into account (thus reducing the computational effort).
- For each pair of coincident clusters take as coincident candidates those with the **smallest distance** (i.e. we select one pair of coincident candidates for each pair of coincident clusters).

Follow-up

correction (for

The All-Sky FH analysis each sky point)



(for each sky point)

25/10/2016

Conclusion

- Once we have the coincidences we use a ranking procedure to select only the most significant ones
- We check is disturbances were surviving up to this level and in case exclude them
 - On the survived candidates, we run the follow up procedure, which means –shortly-that we run a more sensitive analysis around the found parameters

So far, we have in the end excluded all the candidates and set up Upper Limits, as the only result on the analysis

.....hopefully we will soon or later arrive to a point where we will not be able to exclude all the candidates...and additional intestigations will be needed...In the end: ask astronomers to point at that position ?

Other proposed exercises:

- Create software injected signals, by choosing some parameters and their number
 - Run the Hough code, by using only the exact position of the source. Check if these signals have been recovered as Candidates and what is the distance between the candidate recovered and the injection

Create only 1 injected signals and run on this the Hough code over a Sky Grid around the correct position. Compare the results

We will now read together instructions posted in the Moodle...

Backup slides

The All-Sky FH analysis

25/10/2016

49

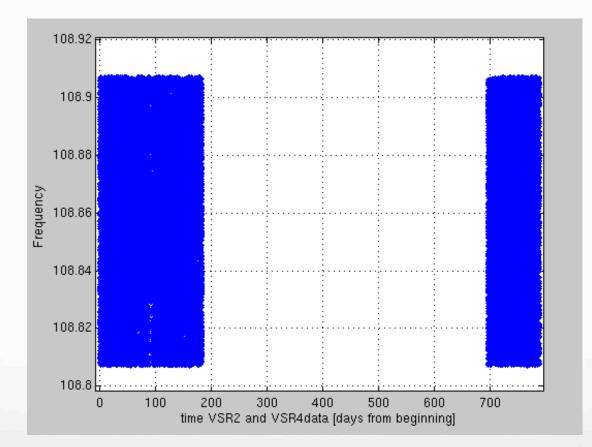
2. From the corrected data compute new, longer, FFTs and a new peakmap. Enhancement factor: $10 \rightarrow T_{FFT}$ =81920 seconds

Done separately for VSR2 and VSR4. We consider ±0.05 Hz around candidate frequency.

We select peaks with a threshold of 2.34 (while we used 1.58 in the first step).

The resulting probability of selecting a noise peak is less than 4E-3, i.e. ~20 times smaller than with the initial threshold.

3. A single peakmap is built from the two separate peakmaps (one from VSR2 and one from VSR4).



This peakmap is the input of a new FrequencyHough step.

The All-Sky FH analysis

25/10/2016

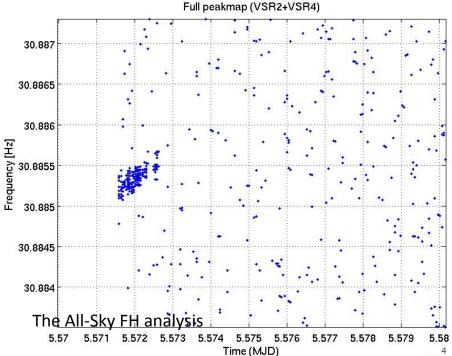
4. **A new grid is built** in the parameter space (around the candidate)

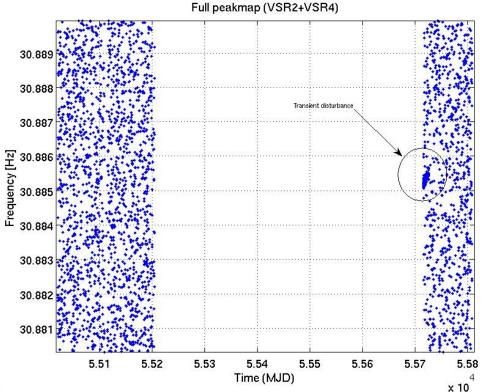
Frequency resolution: $Df = 1/(10*Tfft) = 1.22* 10^{-6} Hz$ The covered frequency band is 0.1Hz around candidate frequency.

Spin-down resolution: Dfdot=1.5 10⁻¹² Hz/s. It covers ±1 coarse bin around candidate spin-down

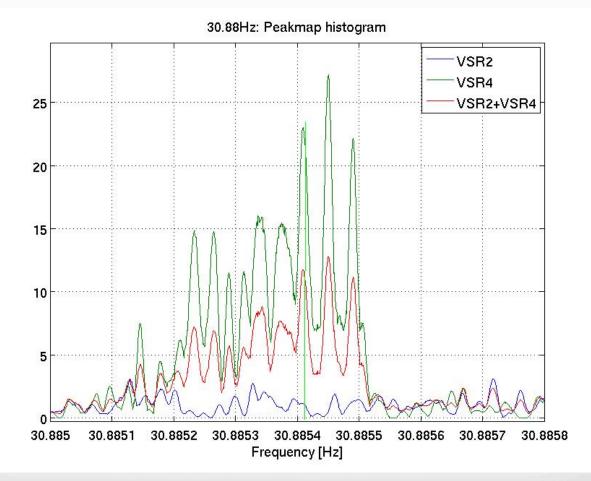
Sky: 41*41=1681 patches around candidate position. They cover ±0.75 times the coarse patch. Looking at the peakmap:

There is an excess of points at the right frequencies over about 10 days at the beginning of VSR4.





Indeed, by looking at the two runs separately we have a significant candidate only in VSR4:

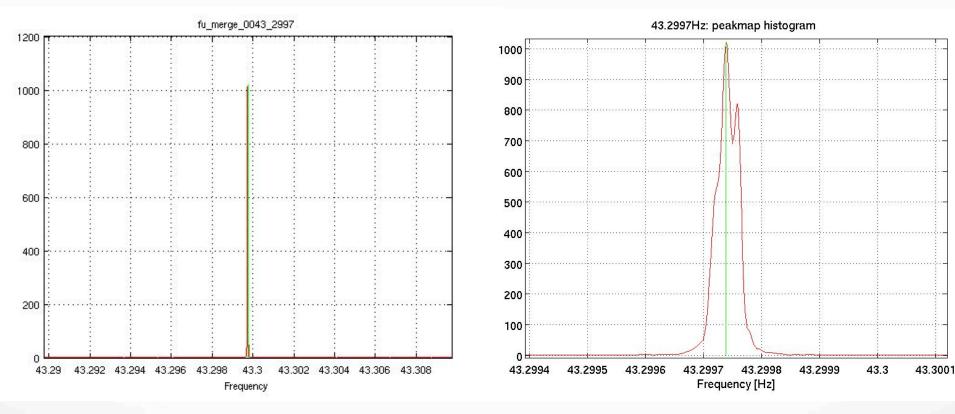


We conclude this candidate is due to noise.

The All-Sky FH analysis

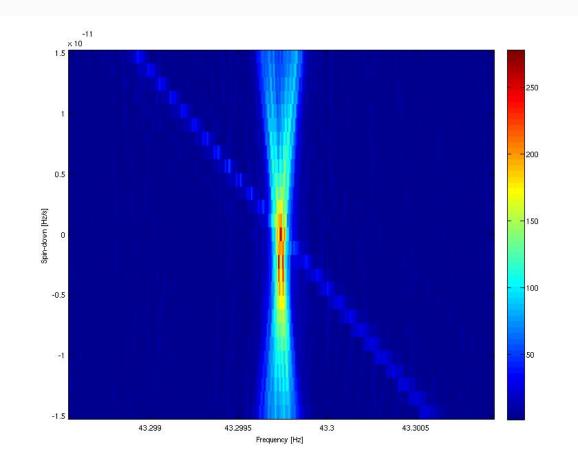
25/10/2016

Candidate 43.30Hz



р	f	fdot	l.	b
<5.5E-3	43.29974	-5.04E-12	198.30	89.42

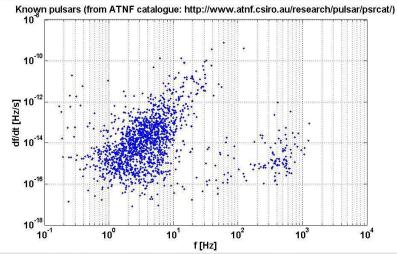
The candidate is at the ecliptical pole, where constant frequency signals" tend to collect. 25/10/2016



The signal appears to be very strong in VSR2 and very weak in VSR4.

This is also clear from the peakmaps, see next slide. The All-Sky FH analysis 25/10/2016

- ♦ We classify as *continuous* (CW) those GW signals with duration much longer than the typical observation time of detectors.
- ♦ CW are typically emitted by sources with a mass quadrupole moment varying in time in a quasi-periodical way.
- ✤ For Earth-bound detectors the most interesting sources of CW involve *distorted* spinning neutron stars (NS), isolated or in binary



systems.

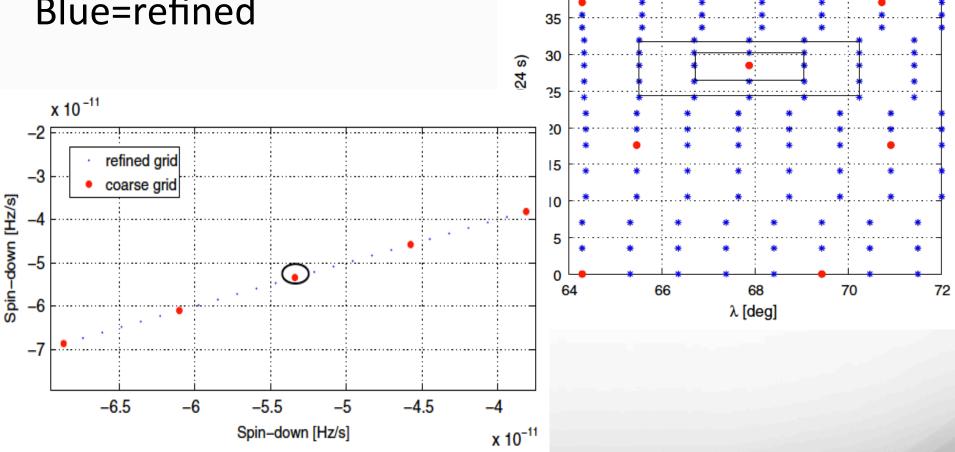
We know that potential sources of CW exist: 2500+ NS are observed (mostly pulsars) and O(10⁸ - 10⁹) are expected to exist in the Galaxy $_{16/07/15}$ $_{\rm v3}^{G1500903-}$ 57

Incoherent vs coherent

$$h_{SNR=1} = h_{SNR=1}^{(OD)} \cdot \sqrt[4]{\frac{T_{obs}}{\sqrt{T_{coh}}}} \propto T_{coh}^{-\frac{1}{4}}$$

Optimal detection (OD) is for fully coherent searches

Examples of refined grids Red= coarse Blue=refined

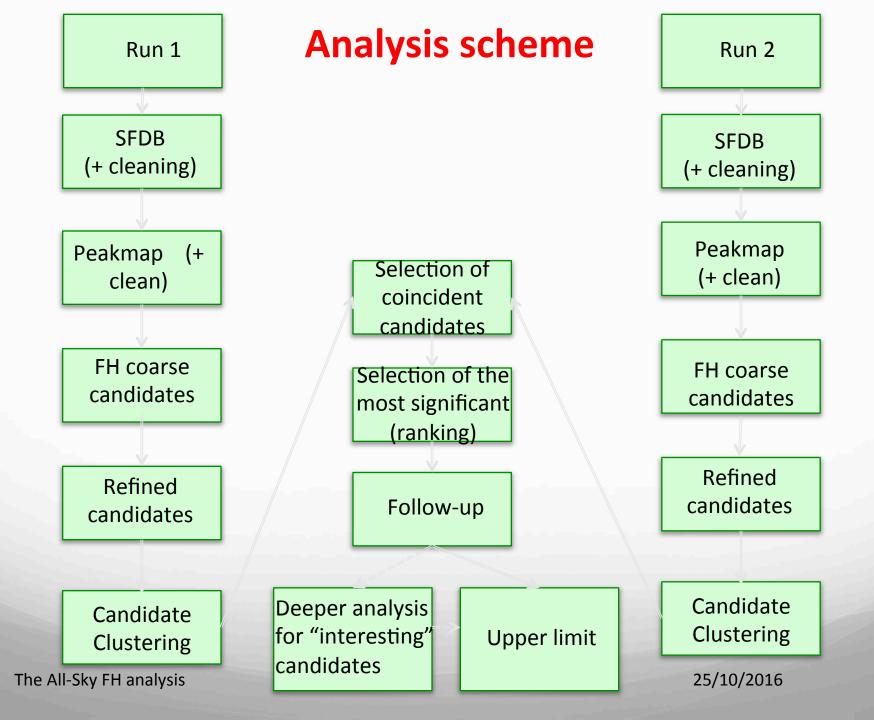


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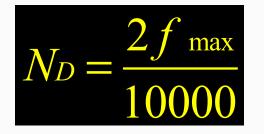
The All-Sky FH analysis

25/10/2016

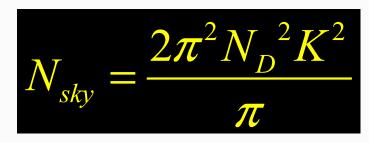
59



Optimal grid on the sky. How many points ?



Bins in the Doppler band



Optimal grid

$$N_{sky} = 2\pi^2 N_D^2 K^2$$

Rectangular grid

Grid on the sky. How many points ?

The grid can be optimal respect to the frequency variation with the variation of ecliptical longitude λ and latitude β

$$\Delta \lambda = \frac{1}{N_D \cos \beta}$$

$$\Delta \beta = \frac{1}{N_D \sin \beta}$$

The All-Sky FH analysis

$$f(t) \simeq f_0 \left(1 + \frac{\vec{v} \cdot \hat{n}}{c} \right)$$
$$\approx f_0 \left(1 + \frac{\Omega_{\text{orb}} R_{\text{orb}} \cos \beta \sin(\Omega_{\text{orb}} t)}{c} \right), \quad (35)$$

where R_{orb} is the radius of the Earth orbit. The observed frequency variation during Δt is given by

$$\frac{df}{dt}\Delta t \approx f_0 \frac{\Omega_{\rm orb}^2 R_{\rm orb} \cos\beta \cos(\Omega_{\rm orb} t)}{c} \Delta t.$$
(36)

The maximum value of this variation is

$$\Delta f_{\rm max} = f_0 \frac{\Omega_{\rm orb} R_{\rm orb} \gamma \cos \beta}{c}.$$
 (37)

If we fix $\Delta f_{\text{max}} = \delta f$ we find the angular resolution along the longitude which is, in radians,

$$\delta \lambda \equiv \gamma = \frac{c}{f_0 \Omega_{\text{orb}} R_{\text{orb}} T_{\text{FFT}} \cos \beta} = 1/(N_D \cos \beta), \quad (38)$$

where N_D is

$$N_D = \frac{f_0 \Omega_{\rm orb} R_{\rm orb} T_{\rm FFT}}{c}.$$

And a similar reasoning For the latitude

(39)

The peakmaps

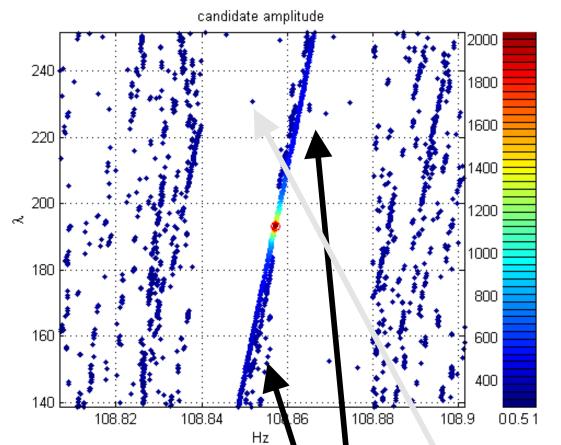
If P is the probability to have one peak above the threshold theta in the normalized amplitude spectra in the presence of a signal of SNRO= lambda and P(theta;0) is the same in the absence of signals we define

$$\Phi(\theta, \lambda) = \frac{P(\theta, \lambda) - P(\theta, 0)}{\sqrt{P(\theta, 0)(1 - P(\theta, 0))}}$$

Threshold: 2.5

Study the efficiency of the method <u>Parameters:</u>

- $\Delta f = 10^{-3}$ Hz (in the peakmap)
- Source intrinsic frequency f = 50 Hz
 - spin down value :DTRUE = $5 * 10^{-8}$ Hz/s
 - spin down resolution : $\Delta d = \Delta f / tobs = 2 * 10^{-9}$ Hz/s spin down range: dmin= -150* Δd ; dmax=150* Δd $\Delta f0 = \Delta f / res$ Resolution of the Hough plane frequency



Candididates for all bs

Colours: Hough amplitude

- The band [108-109] Hz is divided into 23 small sub-bands (23 is the number of candidates/patch at this frequency.
- Thus we select one or two candidates in each 1/23 Hz (0.043 Hz)sub-bands
- The HI is a huge signal, which implies that the second level candidates are mostly due to the HI and thus not selected, which explains the empty region around the HI
- <u>But there are a few second order candidates selected.</u> The one indicated by the green arrow is not due to the HI

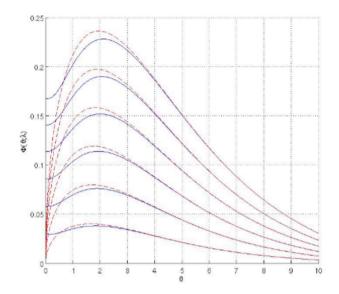
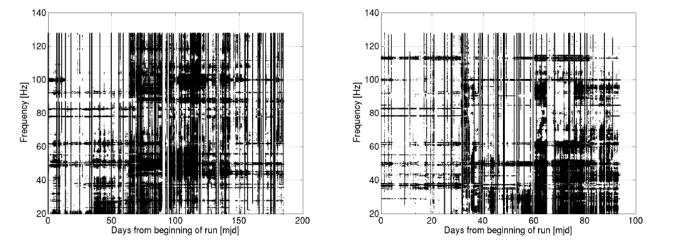


Figure 6: Phi function as a function of the threshold for peaks (blue, continuous) and for "alla bove the threshold" (red, dashed) for different signal amplitudes.

The ideal theoretical choice for the threshold would be to take the value(s) corresponding to the maximum of these curves. These values are listed in columns 2 of the following table, while in column 3 the corresponding probability of selecting a peak are given.

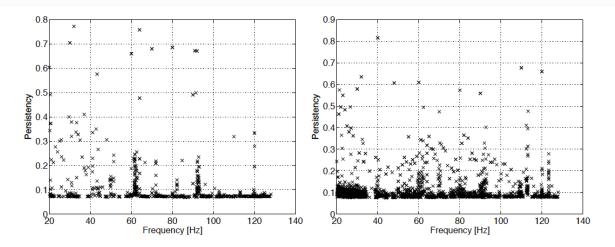
λ	θ	Ρ(θ;0)	θ'	P'(θ';0)
0.10	1.84	0.1349	1.66	0.1901
0.20	1.90	0.1283	1.72	0.1791
0.30	1.94	0.1240	1.78	0.1686
0.40	2.00	0.1178	1.84	0.1588
0.50	2.06	0.1119	1.90	0.1496
0.60	2.12	0.1062	1.96	0.1409

Table 1: Ideal thresholds and peak selection probability for the "local maxima" criterion (2nd and 3rd column) and for the "all above threshold" criterion (4th and 5th columns).



Time/Frequency cleaning

FIG. 4: Time-frequency plot of the peaks removed by the "gross histogram" cleaning procedure for VSR2 (left) and VSR4 (right).



Persistency veto

FIG. 6: Lines of constant frequency vetoed on the basis of the persistence, shown in the y-axis, for VSR2 (left) and VSR4 (right). We have removed 710 lines for VSR2 and 1947 lines for VSR4.)

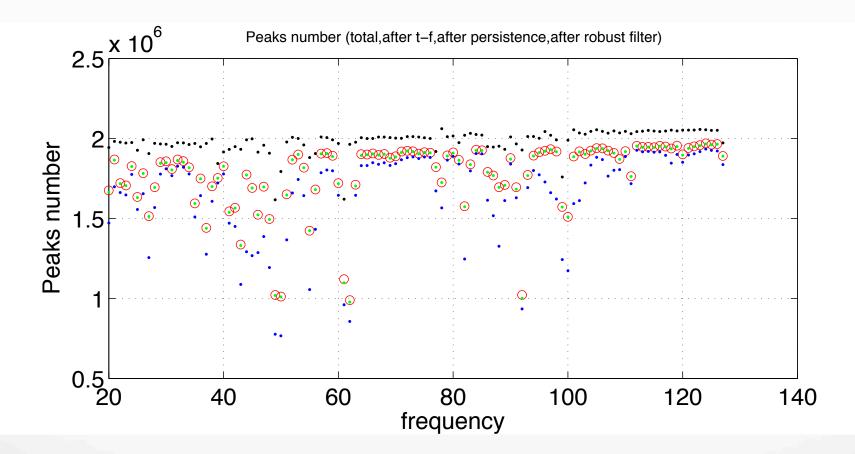
		% after "gross histogram" veto	% after persistency veto	N. of peaks (after vetoes)
The All Class FU enclusio	VSR2	89.7	89.5	191,771,835
The All-Sky FH analysis	VSR4	86.9	86.5	93,896,752

Function hfdf_peak.m

- Given a Hough map over 1 Hz and be N₀ the number of candidates to be selected in that band and for that Sky position (l, b).
 - We divide the frequency axis of the map into N₀ small bands and we select the highest candidate in each of these bands.
 - We end up with one vector with the maxima for that frequency band and that Sky position.

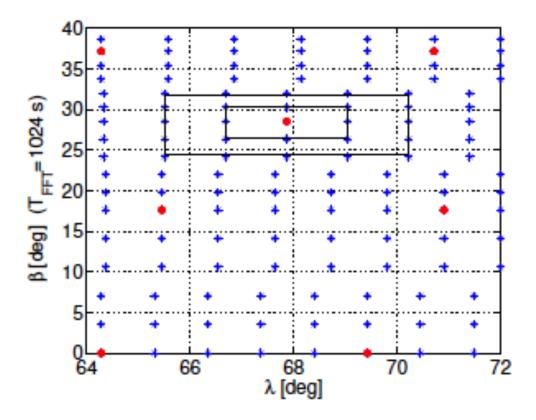
In the actual search in each small band, after having excluded the maximum found and +- 4 frequency bins around it , we look for a second maximum and if it is <u>farther than +-8 bins</u> from the one already found we add it to the vector. We have thus selected 2 candidates per sub-band in almost all the cases: 97.2% in VSR2 and 96.9% in VSR4

VSR2



Black: total number of peaks in each 1 Hz band Red open circles: after the gross histogram veto (time-frequency veto) Green: after removal of lines of constant frequency : after removal of peakmaps with artificially low weights (robust filter)

The refined Sky Grid

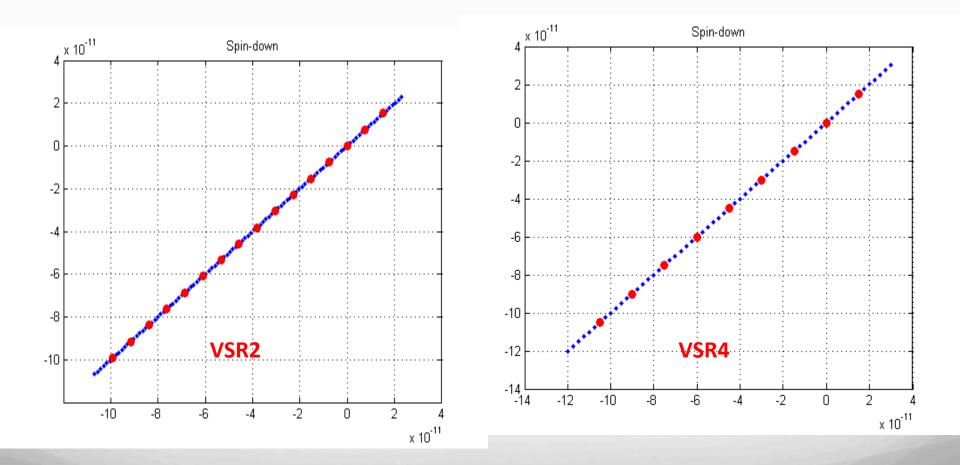


11: An example of sky grid. Red dots define points of the coarse grid, black asterisks are points of the refined gr c rectangles defines the two "layers" that identify the refinement range around an hypothetical candidate.

N layers =2 mean an over-resolution factor of Ksky = 2 N layers +1 = 5.

Note that the over-resolution is symmetric around the coarse candidate

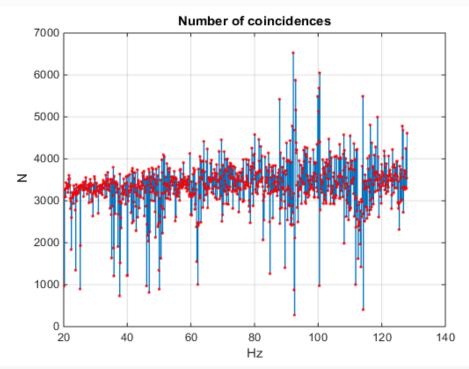
Spin-down range and refinement



A factor 6 for the refinement, see next slide

Ranking

Coincident candidates are divided in bands of 0.1Hz



 In each band (and for each detector): order candidates in descending order of the Hough amplitude

Assign a rank to each of them: from 1/N to the highest to
 The Alston the issmallest (N: number of candidates in/the band) 73