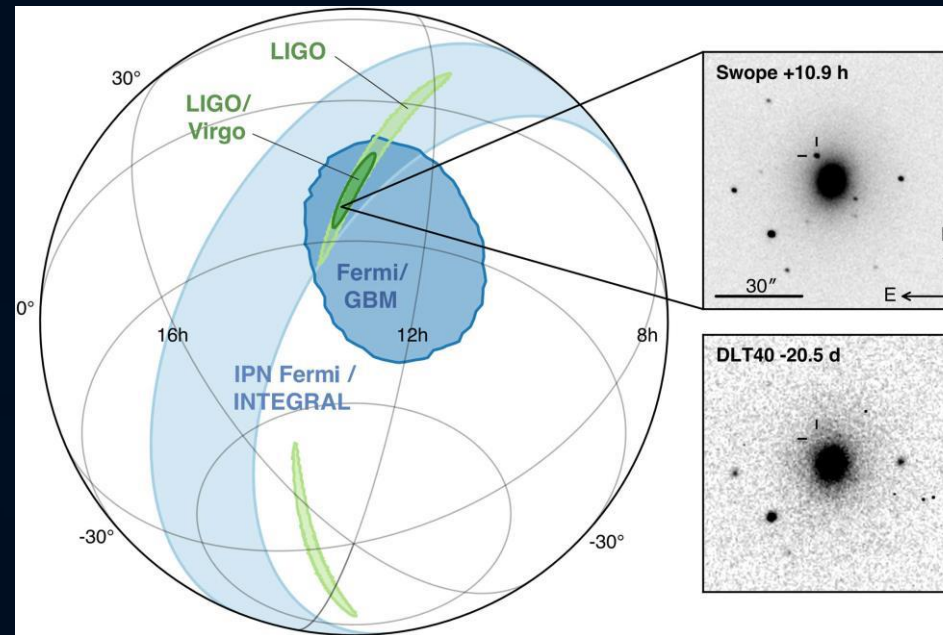
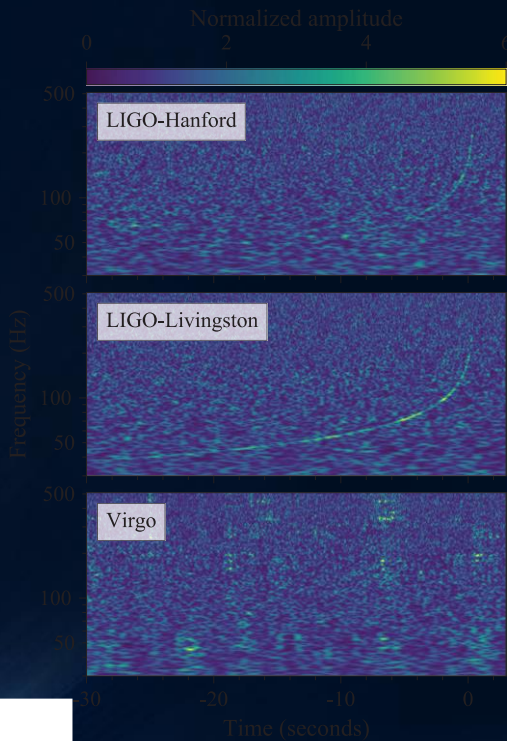


# IWAVE - a novel adaptive filtering method and its application to short and long-duration gravitational wave searches

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IOP JOINT APP, HEPP AND NP CONFERENCE, LIVERPOOL, 10 APRIL 2024



# Iterative Wave Action-angle Variable Estimator

- New type of PLL addresses dynamic characterisation of evolving pseudo-sinusoidal signals in noisy data streams [E. J. Daw, I.J. Hollows, E.L. Jones, R. Kennedy, T. Mistry, T.B. Edo, M. Fays, L. Sun, Rev. Sci. Instrum. **93**, 044502 (2022)]
  - Adaptive element is a filter rather than an oscillator or counter
  - Not computationally intensive
  - Both prefiltering and IWAVE are in ANSI C - run easily and fast on LIGO clusters
  - IWAVE has advantages over other PLLs (SOGI-PLL, EPLL)
    - Produces a benign output when unlocked
      - Controlling a parameter of a gravitational wave interferometer in a closed loop feedback system
    - Tracks amplitude and frequency in a single feedback loop
    - Initialised with just initial frequency,  $f_0$ , and response time,  $\tau$ , parameters with clear physical meaning
  - Used to study violin modes in LIGO silica suspensions [A.V. Cumming, B. Sorazu, E.J. Daw, et al. , Classical and Quantum Gravity, **37**(19), 195019 (2020)]
    - can characterise, simultaneously, multiple oscillations having similar frequencies using a cross-subtraction method

# IWAVE method

- IWAVE core iteration algorithm

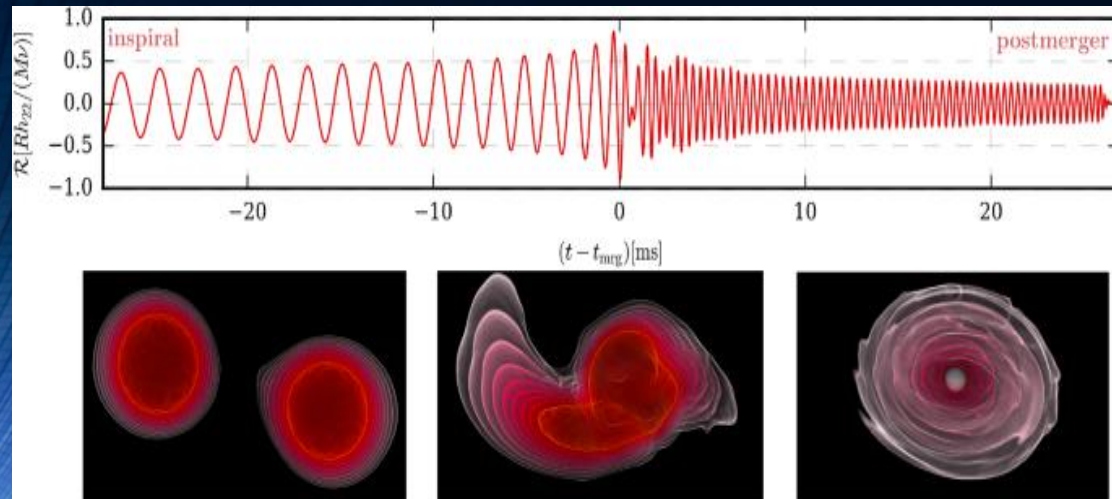
$$y^n = e^{-w} e^{i\Delta} y_{n-1} + (1 - e^{-w}) x_n$$

responds resonantly at frequency  $\Delta$ .  $w = t_s / \tau$  where  $t_s$  is the sampling period and  $\tau$  is the response time

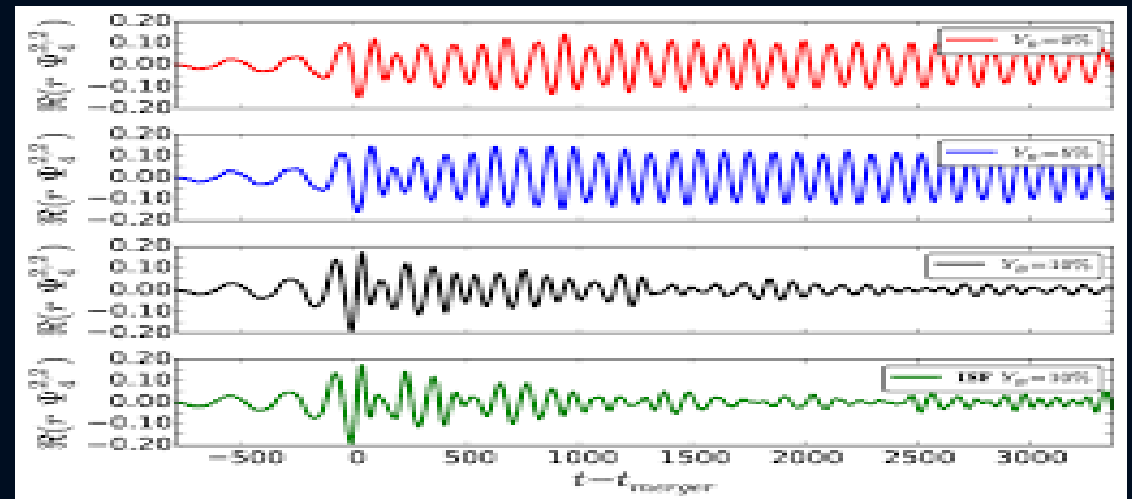
- Infinite impulse response (IIR) filter generating the  $n$ th output using the current input  $x_n$ , the previous output  $y_{n-1}$  and a multi-input, multi-output (MIMO) filter
- More recent data weighted more heavily
- $Z$ -transform weighs data samples exponentially and is the analogue of the discrete Fourier transform

# Post binary neutron star mergers

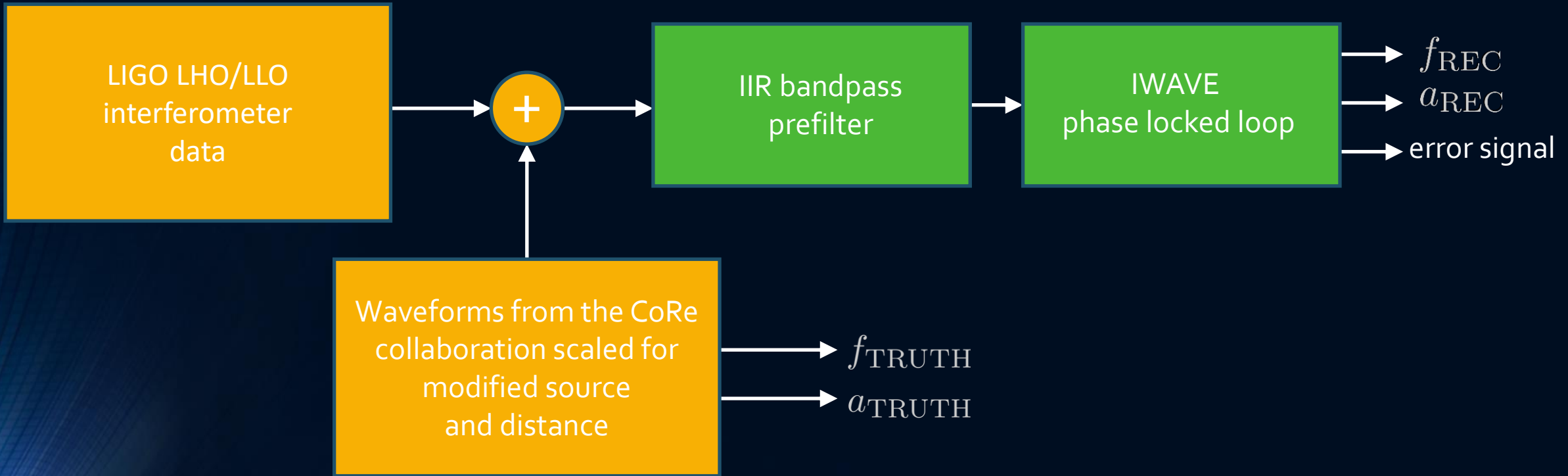
Gravitational waves from:  
Hypermassive ( $> 3 M_{\odot}$ ) neutron star  
remnant collapsing to black hole  $\leq 1$  s  
[Dietrich et al. RG 53, 1 (2021)]



Supramassive ( $2-3 M_{\odot}$ ) remnant  
collapsing in  $10$  s –  $100000$  S [Bezares et al., PR D 100,  
044049 (2019)]

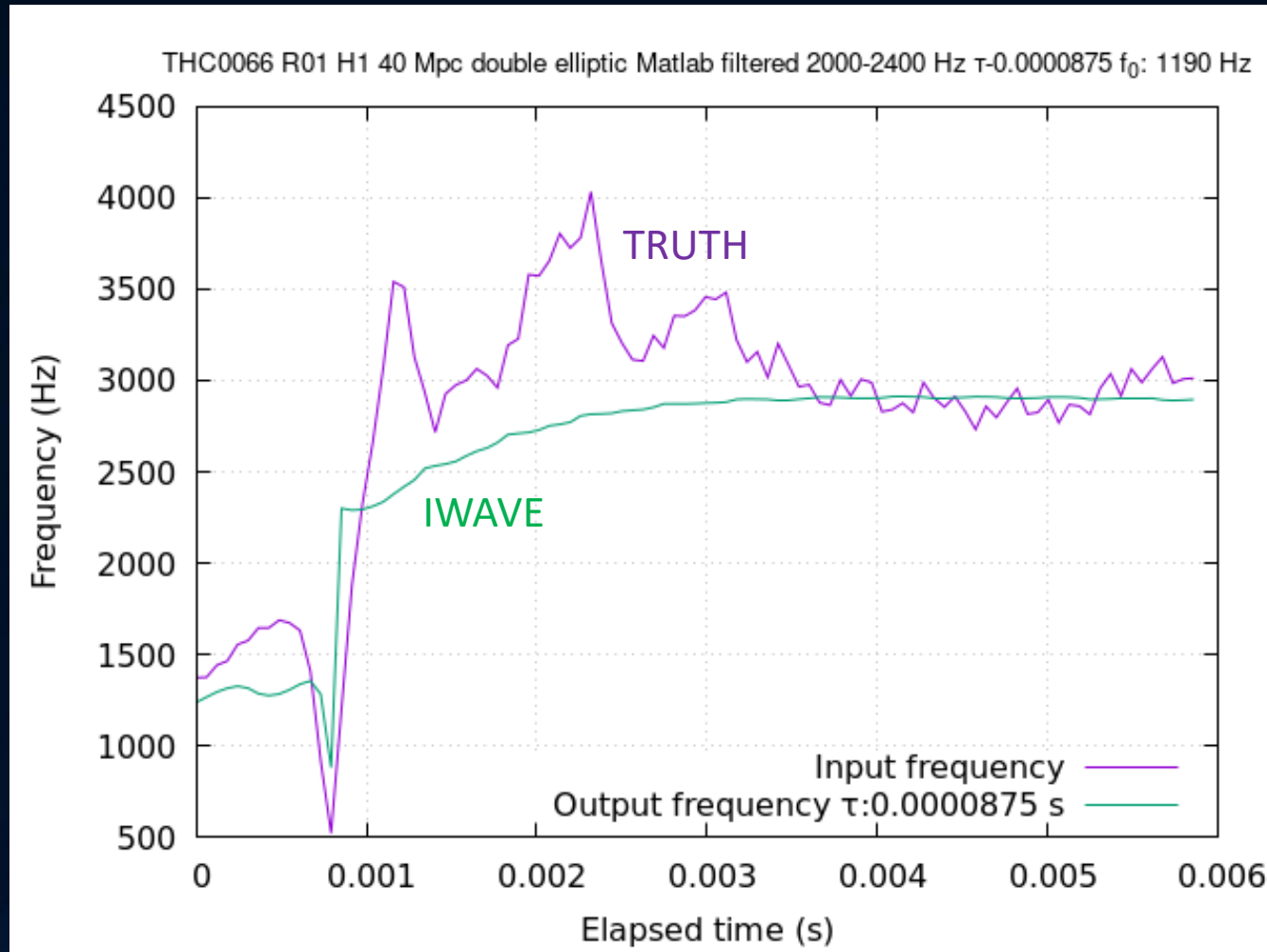


# Experiments to test IWAVE on short duration GW data



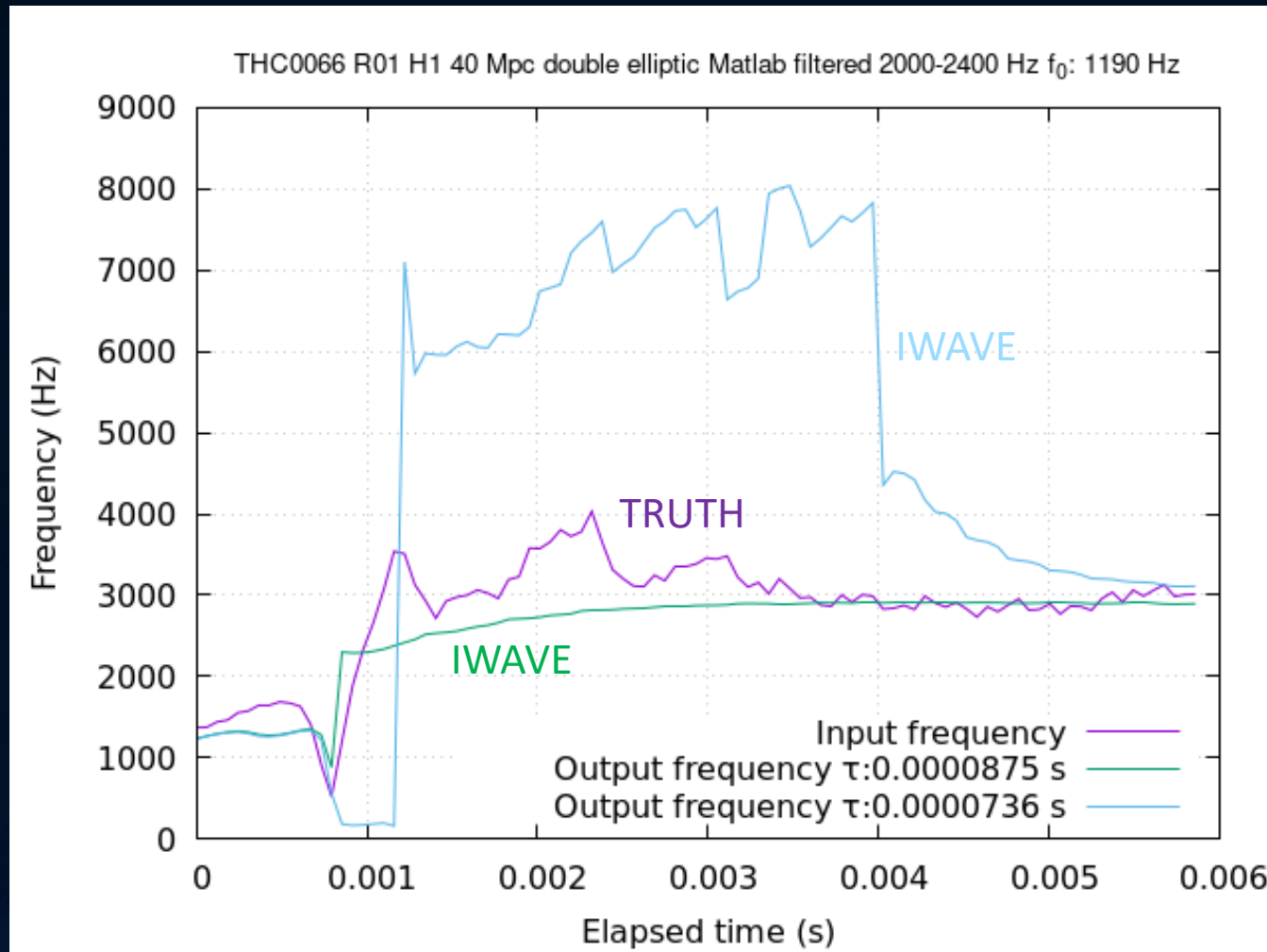
CoRe catalogue waveforms added to interferometer data at the merger time of GW<sub>170817</sub> and GW<sub>190425</sub>  
[A. Gonzalez et al., Class. Quantum Grav. 40 (2023) 085011]

# CoRe database THC\_0066 simulation at 40 Mpc injected into LIGO Hanford data and double filtered 2000-2400 Hz



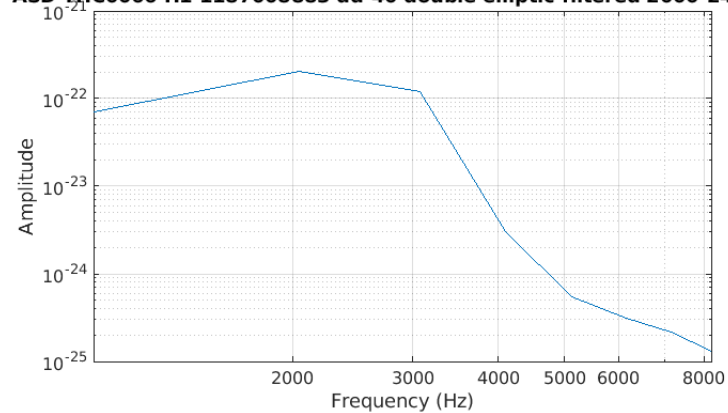
# CoRe database THC\_0066 simulation at 40 Mpc

## Effect of changing $\tau$

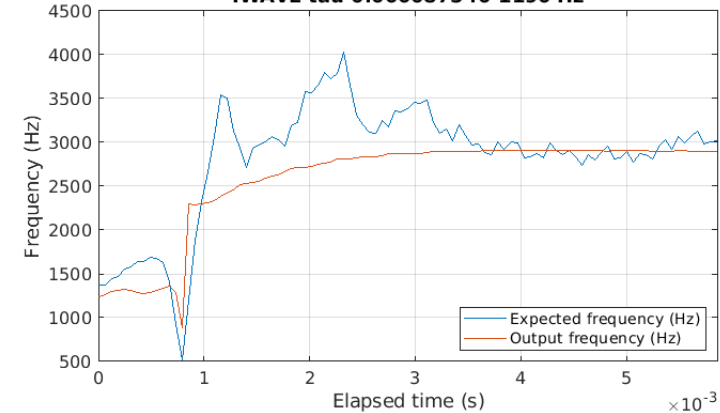


# THC\_0066 ASD, error signal, output frequency, amplitude

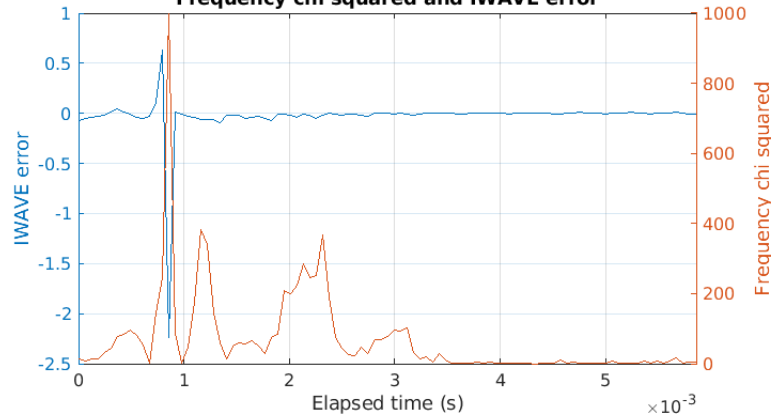
ASD THC0066 H1 1187008883 dd-40 double elliptic filtered 2000-2400 Hz



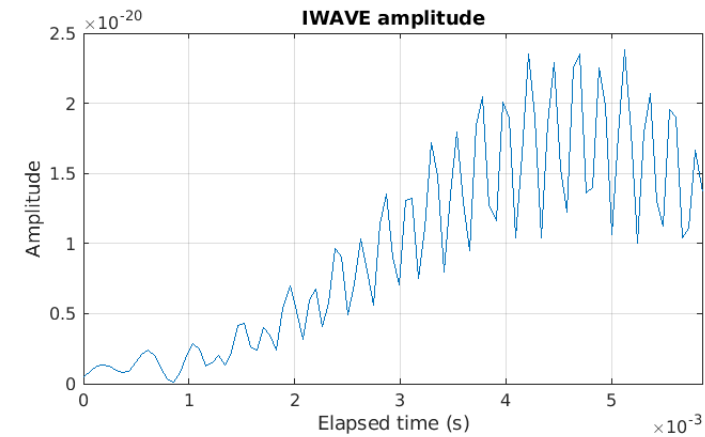
IWAVE tau-0.0000875 f0-1190 Hz



Frequency chi squared and IWAVE error



IWAVE amplitude



Unless signal-to-noise ratio is very high, a phase locked loop loses and re-acquires lock on the signal it is tracking



# IWAVE tracking of simulated long duration GW signals

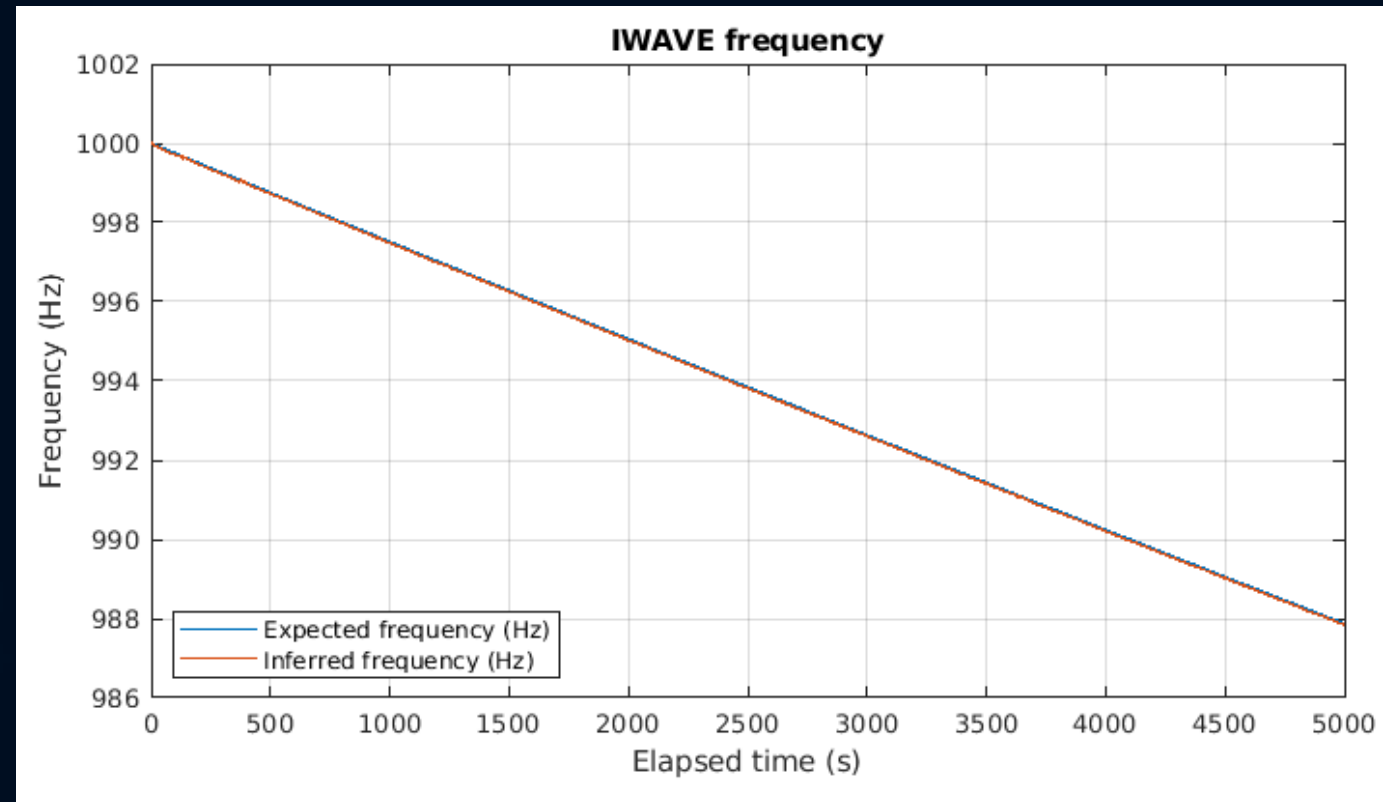
Simulated magnetar data at LIGO Hanford and Livingston observatories with added Gaussian noise for a range of distances 0.4 – 2.0 Mpc [Scripts developed by LVK Collaboration colleagues, K. Wette, and see L. Sun and A. Melatos, Phys. Rev. D 99, 123003 (2019)]

Highly deformed magnetar signal with parameters:

- $f_0$  1000 Hz, later 950 Hz to avoid violin modes
- Sample data length 5000 s
- Signal spin-down timescale 100000 s
- Braking index 5  $f \cdot - 0.025 \text{ Hz}^{-1}$
- Ellipticity 0.01
- Gaussian noise ASD  $1e-23 \text{ Hz}^{-1/2}$
- SNR 1:100

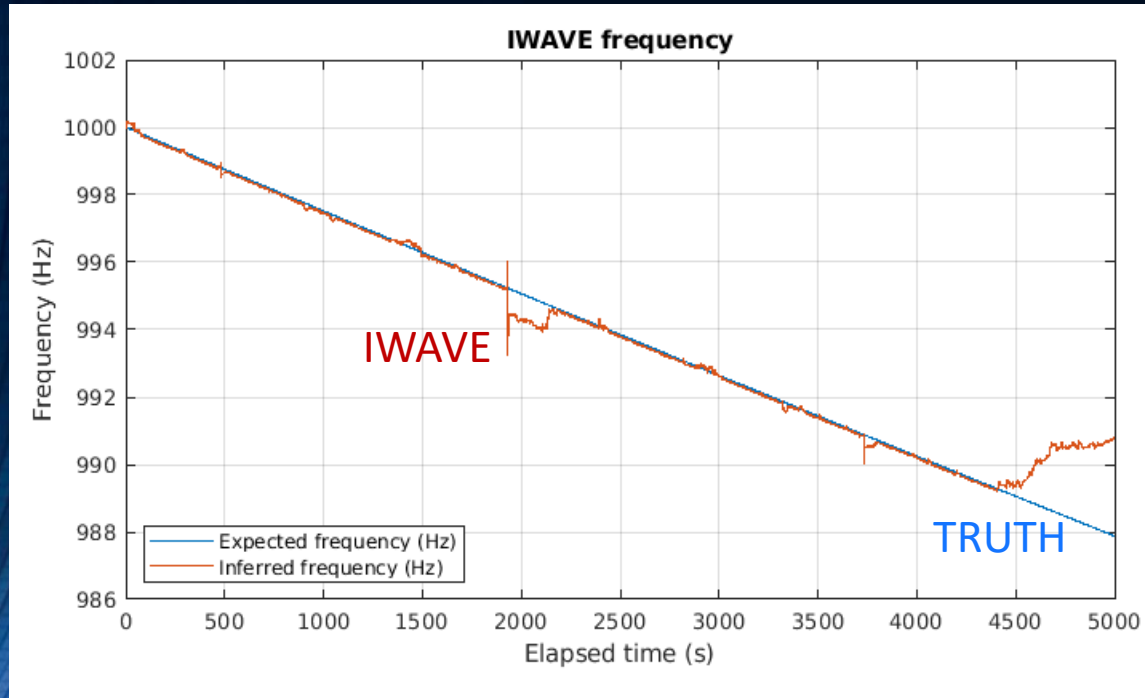
Optimised response time,  $\tau$  s

Unfiltered signal at 0.4 Mpc  $\tau: 3.565205 \text{ s}$

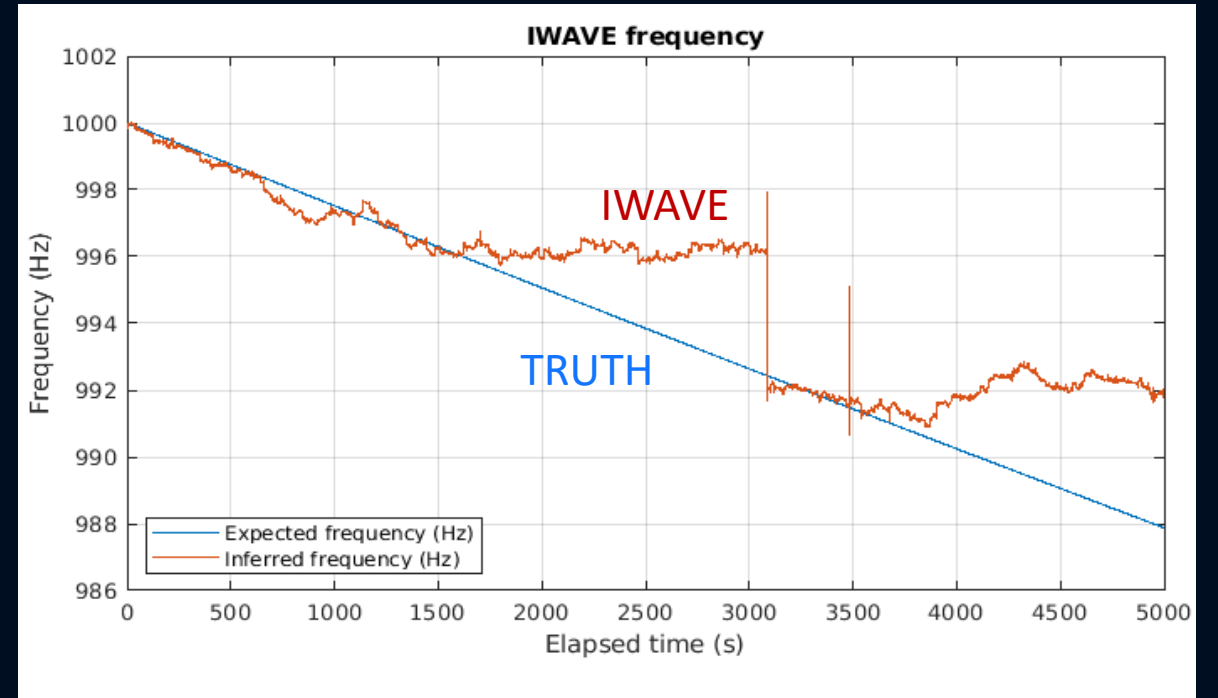


# Filtered simulated magnetar signals

1.0 Mpc  $\tau: 4.373448$  s

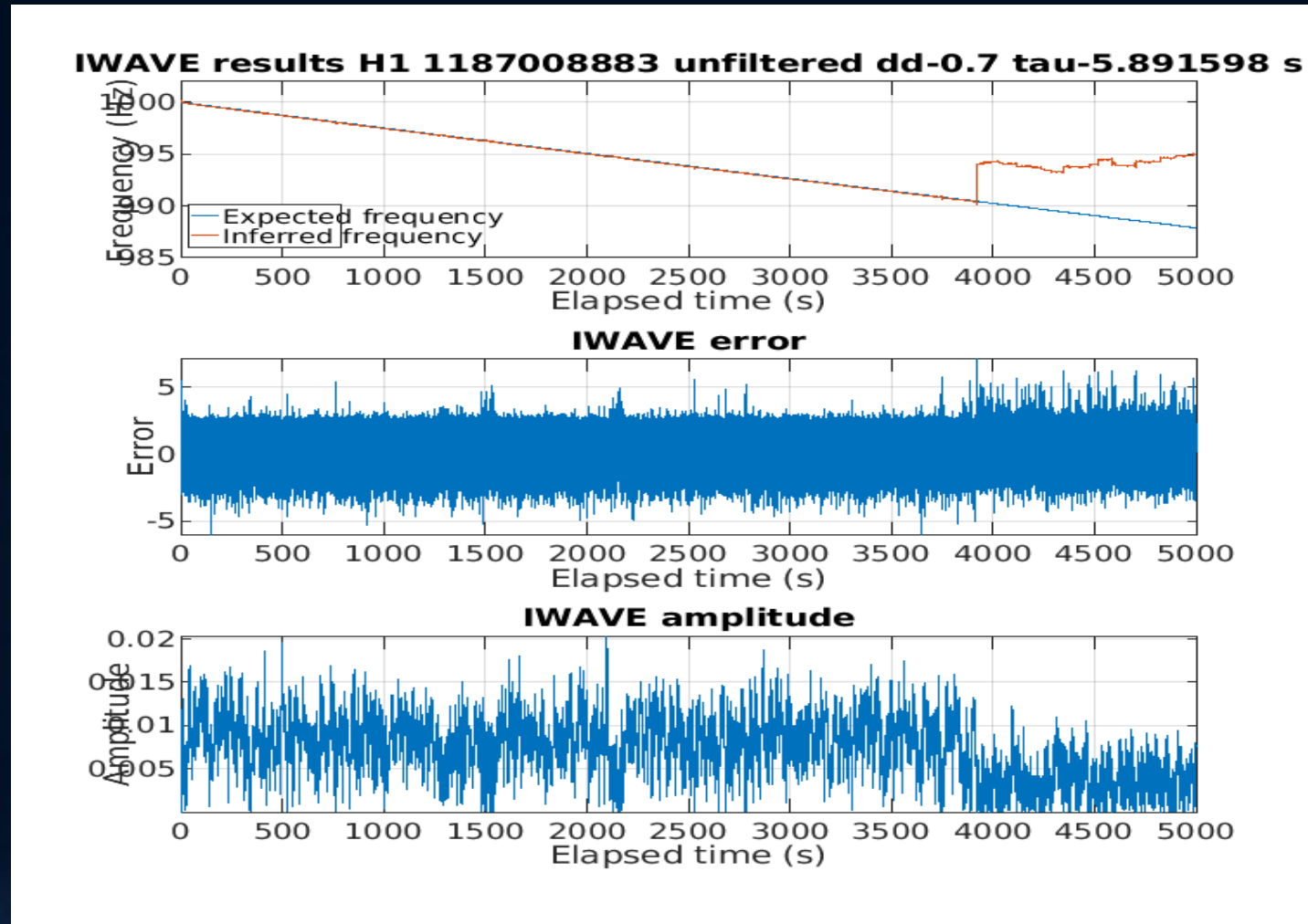


2.0 Mpc  $\tau: 3.776350$  s



- Chebyshev1 filter 986-1002 Hz passband
- Signal evolution at 1.0 Mpc and 2.0 Mpc corresponds to strain sensitivity of c.  $1.03 \times 10^{-23}$  and  $5.16 \times 10^{-24}$  respectively [P. D. Lasky, N. Sarin, and L. Sammut, LIGO Document No. T1700408, 2017]

# How do we know when IWAVE is locked?



Investigating whether, as the SNR approaches some critical value, the locked and unlocked states become indistinguishable

# Conclusions and challenges

- Encouraging but ...
  - Current need for optimisation of response time,  $\tau$
  - Define detection statistics and test threshold/ figure of merit
  - Develop pipeline
  - How to combine data from several detectors?
- Divide data into narrower frequency bands, significantly reducing the rms of the noise
- Use more or more sophisticated filters in banks
- Deploy many frequency/ $\tau$  combinations
- Inject magnetar signals into interferometer data
- IWAVE likely to be most effective in conjunction with template-based methods

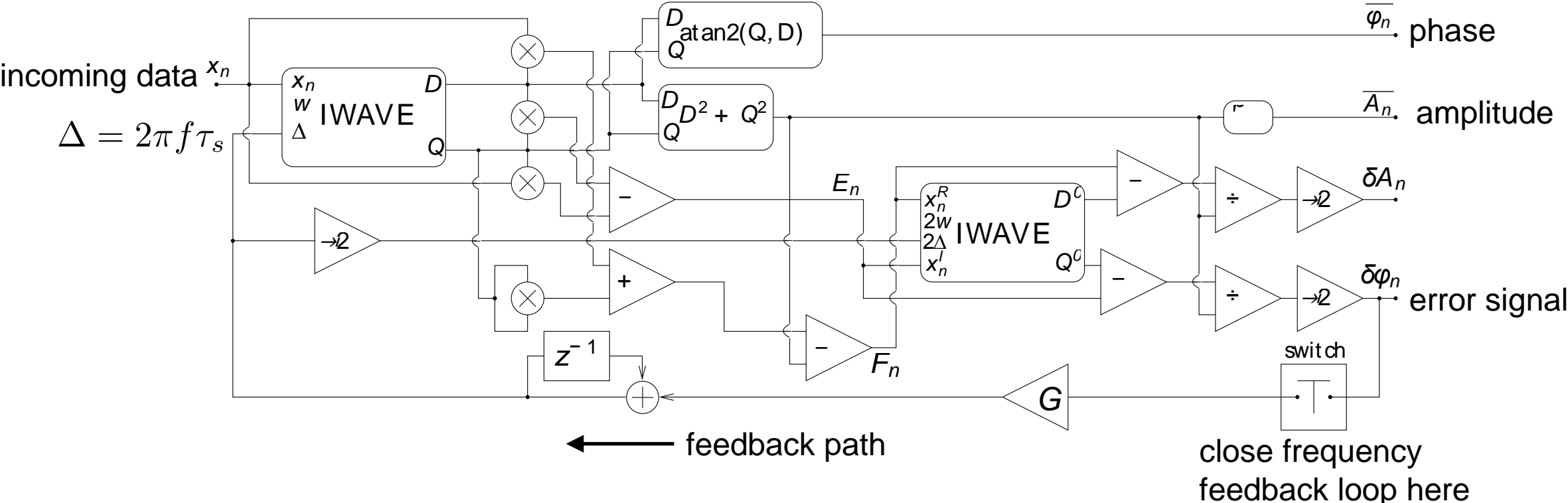
# IWAVE documents

- The IWAVE method is described in detail in the paper: E. J. Daw, I.J. Hollows, E.L. Jones, R. Kennedy, T. Mistry, T.B. Edo, M. Fays, L. Sun, Rev. Sci. Instrum. **93**, 044502 (2022)
- Full treatment of the mathematics: I. J. Hollows, The mathematics of the IWAVE algorithm, [https://git.ligo.org/edward.daw/iwave/-/blob/master/documents/paper\\_rsi/iwavepaper\\_mathematics.pdf](https://git.ligo.org/edward.daw/iwave/-/blob/master/documents/paper_rsi/iwavepaper_mathematics.pdf); accessed 4 June 2021.
- Software library implementing IWAVE in C with MATLAB and Python wrappers : E. J. Daw, IWAVE git repository, <https://git.ligo.org/edward.daw/iwave>, 2021
- The magnetar simulation-specific code in C: [/home/ian.hollows/public\\_html/magnetarSim](http://home.ian.hollows/public_html/magnetarSim)
- Work on the simulations available in an ALOG: <https://iwavecw.ligo-la.caltech.edu/logbook/index.php?startPage=1> (with thanks to Dwayne Giardina, Caltech)

Thank you for listening

Do you have any  
questions?

# IWAVE adaptive filtering scheme



Closed-loop transfer function to frequency fluctuations for the critically damped adaptive servo tracking the wave frequency.

$$H(s) = \frac{1}{s + \frac{1}{2\tau}}$$