Enhancing transient gravitational wave analyses with machine learning

Ik Siong Heng with plenty of input from Dixeena Lopez, Gayathri V, Archana Pai, Chris Messenger,...

Big Data in Multi-Messenger Astrophysics Institute for Pure and Applied Maths, University of California, Los Angeles 29th November, 2021



Overview

- Introduction to gravitational wave burst searches
- Coherent Waveburst
- Gaussian Mixture Modelling
- Application to O3a all-sky burst searh
- Summary, discussion & future work
- Bonus (if time permits): Generative adversarial networks for Burst waveform generation



ML4GW@GLA

- Machine learning for gravitational waves at Glasgow:
- Convolutional neural networks (CNNs) for binary black holes and continuous wave searches
 - H. Gabbard et al. PRL 2018, arXiv:1712.06041
 - J. Bayley et al., PRD 2020, arXiv:2007.08207
- Rapid inference with conditional variational autoencoders (VItamin)
 - H. Gabbard et al., accepted Nature Physics, arXiv:1909.06296
- Speed up of nested sampling with normalising flows (Nessai)
 - M.J. Williams et al., PRD 2021, arXiv:2102.11056
- Gaussian process regression for waveform characterisation
 - D. Williams et al., PRD 2020, arXiv:1903.09204
- Generative Adversarial Networks (GANs) for generating burst signals
 - J. McGinn et al., CQG 2021, arXiv:2103.01641
- Gaussian mixture models for gravitational wave burst searches (this talk)
 - Gavathri V. et al., PRD 2020, arXiv:2008.01262





Global gravitational wave network



CHESTER												
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63 GW150914	36 GW151012	21 GW151226	49 GWT70104	18 GW170608	80 GW170729	56 CW170809	53 GW170814	≤ 2.8 GW170817	60 GW170818	65 GW170823	105 CW190403_051519	41 GW190408_181802
30 8.3	35 24	48 3 2	41 32	• • 2 14	107 77	43 28	23 13	36 18	3 9 2 8	37 25	66 41	95 69
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20 GW190728_064510	67 GW190731_140936	62 GW190803_022701	76 GW190805_211137	26 GW190814	55 GW190828_063405	33 GW190828_065509	76 GW190910_112807	57 GW190915_235702	66 GW190916_200658	11 GW190917_114630	13 GW190924_021846	35 GW190925_232845
40 • 23	81 24	12 7.8	12 7.9	11 7.7	65 0 47	29 5.9	12 8.3	5 3 2 4	11 6.7	27 19	12 8.2	25 18
61 CW190926 050336	102 GW190929 012149	19 GW190930 133541	19 GW191103 012549	18 GW191105 143521	107 CW191109 010717	34 GW191113 071753	20 GW191126 115259	76 GW191127_050227	17 GW191129 134029	45 CW191204 110529	19 GW191204 171526	41 GW191215 223052
12 7.7	31 1.2	45 0 35	49 3 7	9 19	36 28	5.9 1.4	42 33	34 29	10 7.3	38 27	51 12	36 27
19 GW191216_213338	32 GW191219_163120	76 GW191222_033537	82 GW191230_180458	 GW200105_162426	6] GW200112_155838	7.2 GW200115_042309	71 GW200128_022011	60 GW200129_065458	17 GW200202_154313	63 GW200208_130117	6] GW200208_222617	60 GW200209_085452
2 4 2.8	51 3 0	38 28	87 61	39 28	40 33	19 14	38 20	29 15	36 14	34 28	13 7.9	34 14
27 GW2002I0_092254	78 GW200216_220804	62 GW200219_094415	141 GW200220_061928	64 GW200220_124850	69 GW200224_222254	32 GW200225_060421	56 GW200302_015811	42 GW200306_095714	47 GW200308_173609	59 GW200311_115853	20 GW200316_215756	53 GW200322_091133



The start the measure of nature is using the second access which is why the final measure networks larger than the sum of the primary and second arm reases in solution by the final measure in a characteristic second access and the second arm reases in solution by the second access is not many and the second access and the second arm reases and the second access reasons, studies the second access and the second access the second access and and the second access and the second access and the second access and the second access and access and been provided access and the second access the second access and access and the second access access and the second access and the second access and the second access access access and the second access and the second access acc



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Gravitational wave signal types



Generic transient (burst) analysis

- Searches for gravitational-wave bursts do not require knowledge about the phase evolution (waveform) of the expected signal
- Burst searches aim to cover a broad parameter space which can overlap with well-modelled signals (eg. binary black holes)
 - Calderon Bustillo et al., PRD (2018) & Romas-Buades et al., PRD (2020) have shown that burst searches can be more sensitive than template-based searches for GWs from high-mass BBH systems, especially if there is significant orbital eccentricity.
 - potential for discovering new sources of gravitational waves
- Steps of a typical generic burst search:
 - weight data by the noise at each frequency (whitening)
 - make time-frequency representation of the data
 - identify correlated excess power in multiple detectors
 - estimate false alarm rate of observations
- Some burst searches target GWs expected from particular sources or are informed by non-GW observations of astrophysical phenomena



G1602178

Burst searches

- Correlation between data from multiple detectors should be at a maximum when the data is shifted to correspond to the time delay corresponding to the sky location
- To estimate the background, large, unphysical time-shifts are applied to the data



niversity

Glasgow

animation: https://github.com/reedessick/pedagogy

Directional sensitivity





Burst searches

Lets formulate our data so that

$$\tilde{d}_{\mathrm{w}} = F_{\mathrm{w}}\tilde{h} + \tilde{n}_{\mathrm{w}},$$

or





Null stream



Chatterji et al, PRD 74, 082005 (2006)



Likelihood or Energy Measures



Bursts F2F 2007.03.17

Sutton: Coherent GRB Search in the WSR1 Data with X-Pipeline G070071-00-Z #5



Coherent Waveburst

- Coherent Waveburst (cWB) is an algorithm for detecting generic gravitational-wave transients
 - made the first detection of gravitational waves from binary black holes (GW150914)
- The cWB algorithm identifies coherent excess power in multiple detectors
- Excess power must be consistent with detector response (amplitude, time-delay,...) for a gravitational wave signal originating from somewhere in the sky
 - excess noise from environmental sources are not likely to have consistent signal features, time delay,...
- To determine the background, cWB is run on data with an unphysical time shift
- When a significant cluster of excess power is identified, it is stored as a trigger.
- Each trigger is characterised by a large range of attributes in an effort to capture the various properties of the identified excess power

cWB trigger attributes (!!)

mass0 mass1 spin0 spin1 spin2 spin3 spin4 spin5 time0 lag0 lag1 lag2 slag0 slag1 slag2 rho0 rho1 gnet anet netcc0 netcc1 netcc2 netcc3 neted0 neted1 neted2 neted3 neted4 likelihood norm penalty ECOR factor Qveto0 Qveto1 frequency0 frequency1 dtL dtH reconstructed_snr null0 null1 strain0 strain1 hrss0 hrss1 noise0 noise1 duration0 duration1 volume0 volume1 size0 size1 ecor bandwidth0 bandwidth1 snr0 snr1 xSNR0 xSNR1 sSNR0 sSNR1 iSNR0 iSNR1 ioSNR0 ioSNR1 oSNR0 oSNR1 Lveto0 Lveto1 Lveto2 chirp0 chirp1 chirp2 chirp3 chirp4 chirp5



Coherent Waveburst

- For each search, coherent Waveburst will generate a list of background triggers from the time-shifted data and a list of "zero-lag" triggers (which may contain gravitational wave signals).
- Coherent Waveburst is used for a range of searches, including searches for binary black holes, searches for gravitational waves associated with supernovae, searches for long-duration bursts,...
- The "standard" coherent Waveburst procedure is to characterise triggers by binning and thresholding in an effort to distinguish gravitational wave signals from spurious transients. (*post processing*)
- This process is typically optimised manually, often by looking at scatter plots of various attributes, and Receiver Operator Characteristic (ROC) curves.
- In the absence of well-modelled signal morphologies, the search sensitivities are characterised by ad hoc waveforms (more later)



- We wanted to develop an approach that minimises the need to binning and thresholding.
- We adopted a Gaussian Mixture Model (GMM) approach.
- Gaussian Mixture Models uses a combination of Gaussian distributions to model the parameter space covered by a set of data points
- We construct one GMM to model the attribute space covered by simulated signals and another GMM to model the time-shifted background triggers.
- Once the models are constructed, we can calculate the likelihood that a trigger belongs to the signal or noise model.
- Note that the GMM step is only applied at the post processing stage.
- Publish demonstration here: Gayathri et al. PRD (2020) arXiv:2008.01262
- There has also been work using boosted decision-tree approach (XGBoost) for better discrimination of binary black hole signals from background:
 T. Mishra *et al.* PRD (2021) arXiv:2105.04739



- Gaussian Mixture Models (GMM) uses a combination of Gaussian distributions to model the parameter space covered by a set of data points
- The process of selecting the properties of the Gaussian distributions is iterative and unsupervised
- For a model with K Gaussian distributions, each of weight w_i , the probability that the data \vec{x} belongs to the model is

$$\ln p(\vec{x}_i) = \sum_{j=1}^{K} w_j \mathcal{N}(\vec{x}_i | \mu_j, \Sigma_j)$$

• Now, let \vec{x} be the trigger attributes for 1 event. So, a trigger list of *n* events is $\mathbf{X} = {\{\vec{x}_1, \vec{x}_2, \dots, \vec{x}_n\}}$ and the corresponding likelihood is

$$\mathcal{L} = p(\mathbf{X}|\Theta) = \prod_{i=1}^{n} p(\vec{x}_i|\Theta) \qquad \Theta = \phi_j, \mu_j, \Sigma_j, \{j = 1...K\}$$



• The log-likelihood is thus

$$\ln \mathcal{L} = \sum_{i=1}^{n} \ln p(\vec{x}_i | \Theta) = \sum_{i=1}^{n} \ln \left\{ \sum_{j=1}^{K} w_j N(\vec{x}_i | \mu_j, \Sigma_j) \right\}$$

• Maximising the log-likelihood, we find

$$\hat{\boldsymbol{\mu}}_{\boldsymbol{k}} = \frac{\sum_{i=1}^{n} r_{ik} \mathbf{x}_{i}}{N_{k}} \qquad \hat{\Sigma}_{k} = \frac{1}{N_{k}} \sum_{i=1}^{n} r_{ik} \left(\mathbf{x}_{i} - \boldsymbol{\mu}_{\boldsymbol{k}} \right) \left(\mathbf{x}_{i} - \boldsymbol{\mu}_{\boldsymbol{k}} \right)^{T} \qquad r_{ik} = \frac{w_{k} \mathcal{N} \left(\mathbf{x}_{i} | \boldsymbol{\mu}_{\boldsymbol{k}}, \boldsymbol{\Sigma}_{k} \right)}{\sum_{j=1}^{n} w_{j} \mathcal{N} \left(\mathbf{x}_{i} | \boldsymbol{\mu}_{\boldsymbol{j}}, \boldsymbol{\Sigma}_{j} \right)}$$

- In practice, Expectation Maximization solve for the maximum likelihood.
- This gives us the locations $\hat{\mu}_k$ and widths $\hat{\Sigma}_k$ of the Gaussians which we use to fit the data.
- Reminder: we create one GMM model for the signal space and another for the background space, then calculate the likelihood that triggers belong to either of these models.



Gaussian Mixture Model example



from scikit-learn examples



 The Bayesian Information Criterion (BIC) is used to determine the optimal number of Gaussian distributions to fit the data set

 $BIC = k * ln(n) - 2ln(\hat{\mathcal{L}})$

 \hat{L} is the maximized value of the likelihood function, *k* is the number of parameters estimated by the model and *n* is the number of data points in the sample



GMM for O3a data

- Perform cWB+GMM search over cWB all-sky short duration low frequency burst analysis over O3a with HL network (R. Abbott et al., arXiv: 2107.03701v1) and report confident events.
- Consider cWB all-sky short duration low frequency burst analysis over O3a with HL network (select events with rho0 >5.5 and netcc0 >0.5).
- We choose 12 attributes to characterise each trigger: rho0, netcc0, netcc2, neted0, norm, penalty, Qveto0, Qveto1, ecor, Lveto0, Lveto1, Lveto2.
- We excluded frequency and duration because it is a function of the injected signal population and the Burst MDCs are currently not astrophysically motivated.
- We reparametrize the cWB attributes such that it can fit with optimum Gaussians using functions like log and inverse sigmoid.
 - Combine two attributes to produce Lratio: Lveto1/Lveto0.
 - Reparametrized the attributes netcc0, netcc2 and Lveto2 and Lratio with inverse sigmoid function and penalty, rho0, neted, ecor and Qvetos with logarithmic function.



Re-parameterization

			Original	Re-parametrized
			attribute set	attribute set
 Model	No. of optimu	m Gaussians in GMM	η_c	$log_{10}(\eta_c)$
	Original	Re-parametrized	c_{c0}	$logit(c_{c0})$
	attribute set	attribute set	c_{c2}	$logit(c_{c2})$
			N_{ED}	$log_{10}(N_{ED}+10^3)$
Signal	113	90	E_{c}	$log_{10}(E_c)$
Noise	115	82	N_{norm}	N_{norm}
			χ^2	χ^2
			Q_{veto0}	$log_{10}(Q_{veto0}+1)$
			Q_{veto1}	$log_{10}(Q_{veto1})$
			L_{ratio}	$logit(L_{ratio})$



 $logit(L_{veto2} \times 0.99)$

 L_{veto2}

Training and training

- Around 1000 years of background are generated by time-shifting the HL network zero lag livetime of 102.56 days data.
- O3a background and simulation data divided into 3 datasets
- Tuning data: (10% of the full data) Used to determine optimum attribute subset, by minimising BIC value on Signal Injections.
- Training data: (70% of the full data) Training data used to obtain means, variances and weights of the GMM. (Training the model parameters).
- Testing data: (20% of the full data) We are unable to estimate event significance estimate to beyond 1 per 200 years (0.2 x 1000 years)



Modelling the signal space

- We consider the same set of simulated signals as the O3a all-sky burst search (described in R. Abbott *et al.*, arXiv:2107.03701)
 - A set of ad hoc waveforms sine-Gaussian wavelets (SG), Gaussian pulses (GA), and band-limited white-noise bursts (WNB).
 - The simulation tuning/training/testing data is split in the same proportions as the background data



• Waveforms from core-collapse supernovae distributed uniform-in-distance.



Constructing a detection statistic

• For given model parameters and number of Gaussian, the maximum log likelihood statistics for each trigger given by -

 $W = \ln(\hat{\mathcal{L}})|_{\hat{K}}$

• The GMM detection statistic for each trigger as follows -

$$T = W_{\rm s} - W_{\rm g}$$

For data consist of two distinct classes, signals (s) and noisy background glitches (g). GMM detection statistic distribution for O3a short gravitational-wave bursts





Improved sensitivity with GMM





Improved sensitivity with GMM





Robustness test

- Tested on CCSNe injections, which not included in the training data set to proves the robustness against the different morphologies of waveforms and distribution.
- Training data: Set of waveforms (Gaussian Pulse, sine-Gaussian wavelets and White Noise Burst).





O3a BBH observations

- Analyzed the low frequency [16,1024] Hz region of HL network.
- Found 15 known BBHs (same as cWB all sky search).
- The loudest event excluding known CBC are at UTC 2019-09-30
 23:46:52 has an iFAR of 0.33 years (0.008 years in cWB) and at UTC
 2019-05-11 04:12:15 with and iFAR of 0.15 years (0.002 years in cWB).



 The loudest events excluding the known CBC in cWB search are occurred at UTC 2019-09-28 02:11:45 and UTC 2019-08-04 08:35:43 has an iFAR of 0.53 years and 0.19 years respectively. Those two events in cWB plus GMM search shows an iFAR of 0.006 and 0.05 respectively.



O3a BBH observations

- We consider only 200 years of background, since we used 20% of O3a background as test data.
- GMM method is more sensitive to BBH Events with total source mass > 60 solar mass when compared to the cWB all sky O3a search,
- GW190412m has significantly asymmetric component masses and is an exception.

								iFAR in y	ears
Event	η_c	Q_{veto}	c_{c0}	χ^2	N_{norm}	T	$M(M_{\odot})$	cWB+GMM	cWB
GW190408_181802	8.59	0.92	0.96	0.13	5.09	-0.41	$43.0^{+4.2}_{-3.0}$	0.30	25.14
GW190412	11.69	4.16	0.95	0.06	5.4	13.21	$38.4^{+3.8}_{-3.7}$	15.62	14.86
GW190421_213856	6.46	0.31	0.97	-0.07	4.41	-0.38	$72.9^{+13.4}_{-9.2}$	0.30	0.04
GW190426_190642	5.52	0.45	0.88	0.08	4.07	-4.85	$184.4^{+41.7}_{-36.6}$	0.02	0.01
GW190503_185404	7.34	0.34	0.93	-0.02	4.76	1.65	$71.7^{+9.4}_{-8.3}$	0.84	0.70
GW190513_205428	7.05	1.67	0.86	0.15	3.77	-2.99	$53.9^{+8.6}_{-5.9}$	0.07	0.28
GW190517_055101	6.08	0.19	0.88	-0.15	3.05	-2.79	$63.5^{+9.6}_{-9.6}$	0.08	0.01
GW190519_153544	10.13	0.53	0.89	0.01	7.63	18.04	$106.6^{+13.5}_{-14.8}$	33.83	7.78
GW190521	9.24	0.60	0.92	-0.16	10.53	32.45	$163.9^{+39.2}_{-23.5}$	> 200	65.38
GW190521_074359	14.19	0.56	0.96	-0.08	8.44	72.77	$74.7^{+7.0}_{-4.8}$	> 200	326.88
GW190602_175927	7.25	0.43	0.95	-0.13	6.5	0.73	$116.3^{+19.0}_{-15.6}$	0.54	0.51
GW190706_222641	9.29	0.79	0.83	-0.10	7.36	24.93	$104.1^{+20.2}_{-13.9}$	> 200	65.38
GW190727_060333	5.86	0.35	0.96	0.17	4.96	-2.94	$67.1^{+11.7}_{-8.0}$	0.07	0.006
GW190728_064510	6.50	3.94	0.87	-0.13	2.55	-4.93	$20.6^{+4.5}_{-1.3}$	0.02	0.051
GW190828_063405	10.27	0.84	0.82	0.10	5.01	8.78	$58.0^{+7.7}_{-4.8}$	7.52	163.44
GW190915_235702	8.07	0.42	0.95	0.06	4.29	5.29	$59.9^{+7.5}_{-6.4}$	3.07	5.36
GW190929_012149	5.97	0.22	0.85	0.103	3.44	-6.20	$104.3^{+34.9}_{-25.2}$	0.01	0.009



Some thoughts + future work

- By using GMM to model our trigger attribute space, we were able to increase the sensitivity of the cWB all-sky burst search.
- We are now implementing this for the O4 analysis
- It is possible to use the GMM approach for specific signal classes.
- The properties of the simulated signals used to train the GMM (and burst searches in general) should be carefully considered.



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https://xkcd-excuse.com
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- Exploring the use of a neural network to classify signal/background triggers.
- In our approach, cWB encodes our data into a set of attributes. What if we use different encoders; could we come up with a more optimal encoding of the data for burst searches?
- Autoencoders for burst searches (anomaly detection): F. Morawski et al., MLST (2021) arXiv:2103.07688 30



Extra slides

Results



- cWB + GMM improves in detection efficiency for GA which falls in the dirty bin containing a population of very short and very loud (blip-type) glitches.
- GMM method mitigates "blip-type" glitches during O3 run.

https://wiki.ligo.org/Bursts/O3-Cwb-LF



Results











Generative Adversarial Networks

- Generative Adversarial Networks (GANs) pit two neural networks against each other.
- The generator network (G) tries to generate data that re (desired) training data.
- The discriminator (D) is a classifier network that labels i from the generator ("fake") or from the training data ("re





Image generation

- Recent works have been incredibly
- With conditioning, it is also possibl from each class.
 - eg. If GAN is trained on images of ca



https://thispersondoesnotexist.com



Gravitational-wave bursts

- For Burst (generic transient) searches, we typically do not have accurately modelled signal predictions.
- We use ad hoc waveforms to characterise the sensitivity of Burst searches.
- A well-trained Burst search should be able to span the parameter space between the defined ad hoc waveforms.
- We use GANs to explore the waveform morphologies of "mixed" Burst waveforms.





Conditional GANs





Training data

- Binary Black Hole parameters masses: power law [30, 70] *M*_{sol}, *d*_L: fixed, zero spin, other parameters: usual astrophysical priors.
- All waveforms sampled at 1024 Hz.

Signal type	Duration	Frequency (Hz)	Decay (s)	Central time epoch (s)
Sine-Gaussian	1s	70 - 250	0.004 - 0.03	0.4 - 0.6
White-noise burst	1s	70 - 250	0.004 - 0.03	0.4 - 0.6
Gaussian Pulse	1s	-	0.004 - 0.03	0.4 - 0.6
Ring-down	1s	70 - 250	0.004 - 0.03	0.4 - 0.6
BBH*	1s	-	-	0.4 - 0.6



Multiple generations from one class

- The latent variable (z) for each waveform class is a 100-number array
- By fixing the class vector but changing the latent variable, we can produce signals from the same class with different physical properties.



https://arxiv.org/abs/2103.01641



Interpolating between classes

- Assuming that the cGAN has a 'smooth' space between all five classes, we explore the signal morphologies by interpolating between class labels:
- Sine gaussian $[1, 0] \rightarrow \text{Ringdown} [0, 1]$



https://arxiv.org/abs/2103.01641



Interpolating between classes

- We can consider random mixtures of class
- Vertex Points that lie at the corners of the Closest to training data.
- **Simplex** Sampled points on a simplex, 5 links all vertices. It is a subspace of Unifor
- **Uniform** sampling uniformly within the 5-hyper-cube.



https://arxiv.org/abs/2103.01641



Interpolating between classes



https://arxiv.org/abs/2103.01641



GAN generations









Binary black hole





Characterising waveform generations

- A basic search pipeline using a CNN in order to compare the sensitivity of such a search using different GAN generated waveforms in Gaussian noise
 - 3 different CNN networks; one trained on Vertex generations, another on Simplex generations and the last on Uniform generations
- We are interested in the relative sensitivity as a function of the types of waveforms used for training the network.
- Set a threshold corresponding to a false alarm probability of 10-3
- Reminder: Vertex generations correspond to the standard set of waveforms used in Burst searches



Characterising waveform generations

- Vertex model only manages full detection when tested on vertex data and misses even the strongest signals from Uniform generations
- Of the two methods of generating unmodelled signals, the Uniform generation produces more general morphologies that do not negatively effect the performance on the modelled signals.
- CNN-based burst searches will be more sensitive to a wider parameter space if trained on signals generated from entire cGAN burst waveform space.



