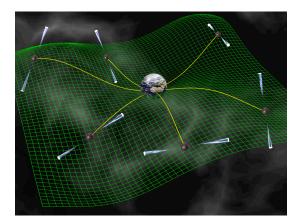
# The sensitivity of pulsar timing arrays



**Christopher Moore** Institute of Astronomy, Cambridge

Work done in collaboration with Steve Taylor (IoA  $\rightarrow$  JPL) and Dr. Jonathan Gair (IoA)

# Outline

- Introduction to pulsar timing arrays (PTAs)
- Sources of gravitational waves for PTA
- Defining a sensitivity curve: frequentist and Bayesian approaches
- Sensitivity of our PTA to different types of source
- Discussion and conclusions

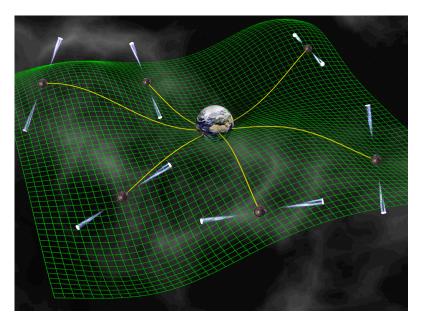
# Introduction

An array of galactic millisecond pulsars with extremely high rotational stability

Lines joining them to Earth form the "arms of an interferometer"

A GW between the Earth and a pulsar causes a shift in the pulsar frequency

Using the array of pulsars allows us to crosscorrelate the data and exploit the fact that GWs influence all pulsars



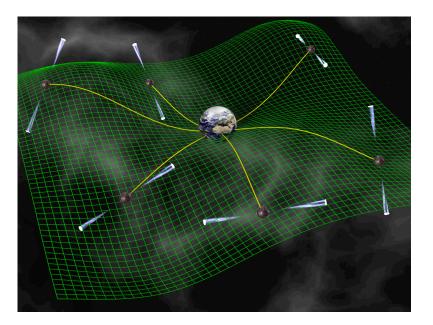
# Introduction

Why a PTA is NOT like an interferometer?

The arms are much longer than the light has had time to travel

Very different noise properties! Unlike ground or space-based detectors there's no instrinsic limiting low frequency noise

$$f_{\rm min} \approx 1/T$$



# Sources of GWs

 $1/T \approx 10^{-8} \,\mathrm{Hz} \approx 10^{13} \,M_{\odot}$ 

Or a lower mass binary in the earlier stages of inspiral.

The main source of GWs in this frequency band is thought to be a population of supermassive black hole binaries, with typical masses  $(10^8-10^{10}) M_{\odot}$  and redshifts  $z \leq 2$ , in the early inspiral regime of their coalescence

# Sources of GWs

 $1/T \approx 10^{-8} \,\mathrm{Hz} \approx 10^{13} \,M_{\odot}$ 

Or a lower mass binary in the earlier stages of inspiral.

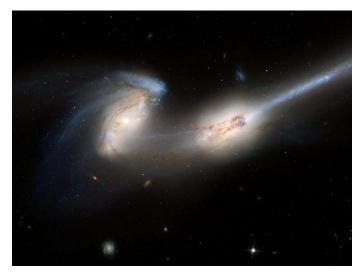
The main source of GWs in this frequency band is thought to be a population of supermassive black hole binaries, with typical masses  $(10^8-10^{10}) M_{\odot}$  and redshifts  $z \leq 2$ , in the early inspiral regime of their coalescence

As you move to lower frequencies there are more binaries per frequency bin and they superpose to form a stochastic background

$$\left\langle \tilde{h}_x(f)\tilde{h}_y^*(f')\right\rangle = \frac{1}{2}\delta(f-f')\Gamma_{xy}S_h(f)$$

# Sources of GWs

So will we see a stochastic background or individual sources?



Depends of the distribution in amplitude and frequency (or equivalently chirp mass and redshift) of the sources.

# **Our canonical PTA**

- 36 pulsars located randomly on the sky
- All timed to a precision of 100 ns
- Timed fortnightly, i.e. a cadence of 1 / (2 weeks)
- Timed over a total baseline of 5 years

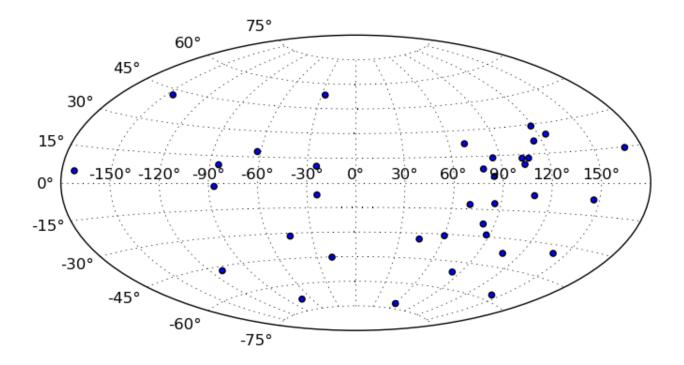
# **Our canonical PTA**

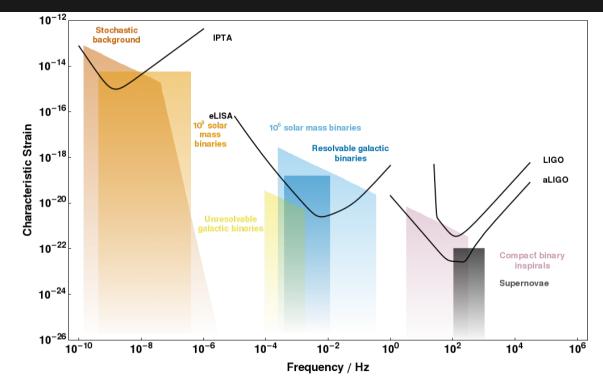
- 36 pulsars located randomly on the sky
- All timed to a precision of 100 ns
- Timed fortnightly, i.e. a cadence of 1 / (2 weeks)
- Timed over a total baseline of 5 years

Roughly equivalent to Open1 of the IPTA mock data challenge http://www.ipta4gw.org/?page\_id=89

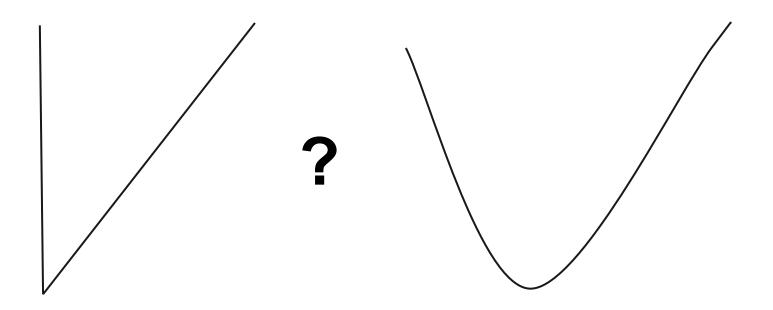
### **IPTA** pulsar locations

J0030+0451 J0218+4232 J0437-4715 J0613-0200 J0621+1002 J0711-6830 J0751+1807 J0900-3144 J1012+5307 J1022+1001 J1024-0719 J1045-4509 J1455-3330 J1600-3053 J1603-7202 J1640+2224 J1643-1224 J1713+0747 J1730-2304 J1732-5049 J1738+0333 J1741+1351 J1744-1134 J1751-2857 J1853+1303 J1857+0943 J1909-3744 J1910+1256 J1918-0642 J1939+2134 J1955+2908 J2019+2425 J2124-3358 J2129-5721 J2145-0750 J2317+1439





Interactive version of figure online at http://www.ast.cam.ac.uk/~rhc26/sources/



Frequentist Approach: Define a detection statistic. The SNR is given by

$$\varrho^{2} = \frac{\mu^{2}}{\sigma^{2}} = \frac{\langle \mathcal{S} \rangle_{s=h+n}^{2}}{\langle \mathcal{S}^{2} \rangle_{s=n} - \langle \mathcal{S} \rangle_{s=n}^{2}}$$

We say a source is marginally detectable when the expected value of the SNR is some threshold value,  $\rho = \rho_{\rm th}$ .

Frequentist Approach: Define a detection statistic. The SNR is given by

$$\varrho^{2} = \frac{\mu^{2}}{\sigma^{2}} = \frac{\left\langle \mathcal{S} \right\rangle_{s=h+n}^{2}}{\left\langle \mathcal{S}^{2} \right\rangle_{s=n} - \left\langle \mathcal{S} \right\rangle_{s=n}^{2}}$$

We say a source is marginally detectable when the expected value of the SNR is some threshold value,  $\rho = \rho_{\rm th}$ .

**Bayesian Approach:** Calculate the evidence for two competing hypotheses, the noise and signal hypothesis. The Bayes' factor is the ratio

$$\mathcal{B} \equiv \frac{O_h}{O_n} \quad \text{where } O_i = \int \mathrm{d}\vec{\lambda} \ \Pi\left(\vec{\lambda}\right) \mathcal{L}_i\left(\vec{\lambda}\right)$$

We say a source is marginally detectable when the expected Bayes' factor is some threshold value,  $\mathcal{B} = \mathcal{B}_{th}$ .

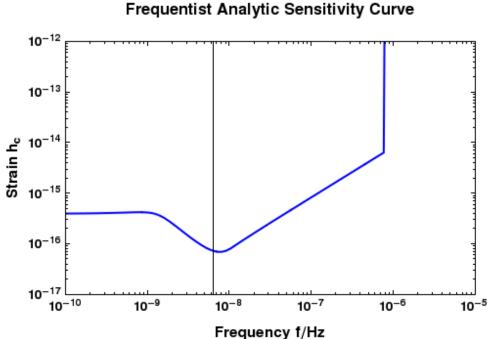
#### Frequentist approach:

$$\mathbf{s}(t) = \mathbf{n}(t) + \mathbf{h}(t) , \text{ where } \mathbf{s}(t)^T = \left(s_1(t), s_2(t), \dots s_{N_p}(t)\right) \\ \left< \tilde{n}_x(f) \tilde{n}_y^*(f') \right> = (1/2) \delta(f - f') \delta_{xy} S_n$$

$$\mathcal{S} = \int \mathrm{d}t \, \int \mathrm{d}t' \, \mathbf{s}(t)^T \mathbf{K}^{\dagger}(t-t') \mathbf{s}(t') = \int \mathrm{d}f \, \tilde{\mathbf{s}}(f)^T \tilde{\mathbf{K}}^{\dagger}(f) \tilde{\mathbf{s}}(f)$$

$$\varrho^{2} = \sum_{y} \sum_{x>y} \frac{1}{T} \int df \, \frac{\left|\tilde{h}_{x}(f)\right|^{2} \left|\tilde{h}_{y}(f)\right|^{2}}{S_{n}^{2}}$$
$$\varrho^{2} = \frac{1}{2} N_{p} \left(N_{p} - 1\right) \frac{\chi^{4} h_{c}^{4}}{T} \int_{1/T}^{1/\delta t} df \, \frac{\delta_{T}^{4}(f - f_{0})}{f^{4} S_{n}^{2}}$$

#### Frequentist approach:



$$\varrho^2 \approx \frac{1}{2} N_p \left( N_p - 1 \right) T \int_0^T \mathrm{d}t \; \frac{\chi^4 h_c^4 \sin^4 \left( 2\pi f t + \phi \right)}{\sigma^4 f^4 \delta t^2}$$

$$\begin{split} \varrho^2 &\approx \frac{1}{2} N_p \left( N_p - 1 \right) T \int_0^T \mathrm{d}t \; \frac{\chi^4 h_c^4 \sin^4 \left( 2\pi f t + \phi \right)}{\sigma^4 f^4 \delta t^2} \\ \end{split} \\ \begin{split} \mathsf{P}_c^{\mathrm{Tends to a power law in}} \\ \mathsf{h}_c^{\mathrm{HIGH}}(f) &\approx \left( \frac{16 \varrho_{\mathrm{threshold}}^2}{3 \chi^4 N_p \left( N_p - 1 \right)} \right)^{1/4} \sigma f \sqrt{\frac{\delta t}{T}} \end{split}$$

Frequentist approach (time domain):

$$\rho^{2} \approx \frac{1}{2} N_{p} \left( N_{p} - 1 \right) T \int_{0}^{T} \mathrm{d}t \; \frac{\chi^{4} h_{c}^{4} \sin^{4} \left( 2\pi f t + \phi \right)}{\sigma^{4} f^{4} \delta t^{2}}$$

Tends to a power law in the high frequency limit

$$h_c^{\rm HIGH}(f) \approx \left(\frac{16 \varrho_{\rm threshold}^2}{3 \chi^4 N_p \left(N_p - 1\right)}\right)^{1/4} \sigma f \sqrt{\frac{\delta t}{T}}$$

 $\sin(2\pi ft + \phi) \approx \sin(\phi) + 2\pi t f \cos(\phi) - 2\pi^2 f^2 t^2 \sin(\phi) - \frac{4}{3}\pi^3 f^3 t^3 \cos(\phi) + \mathcal{O}\left(f^4 t^4\right)$ 

$$\begin{split} \varrho^2 &\approx \frac{1}{2} N_p \left( N_p - 1 \right) T \int_0^T \mathrm{d}t \; \frac{\chi^4 h_c^4 \sin^4 \left( 2\pi f t + \phi \right)}{\sigma^4 f^4 \delta t^2} \\ \end{split} \\ \end{split} \\ \end{split} \\ \mathsf{Tends to a power law in the high frequency limit \\ \mathsf{the high frequency limit} \qquad h_c^{\mathrm{HIGH}}(f) \approx \left( \frac{16 \varrho_{\mathrm{threshold}}^2}{3\chi^4 N_p \left( N_p - 1 \right)} \right)^{1/4} \sigma f \sqrt{\frac{\delta t}{T}} \\ \sin \left( 2\pi f t + \phi \right) \approx \sin(\phi) + 2\pi t f \cos(\phi) - 2\pi^2 f^2 t^2 \sin(\phi) - \frac{4}{3}\pi^3 f^3 t^3 \cos(\phi) + \mathcal{O} \left( f^4 t^4 \right) \\ \texttt{Distance} \end{split}$$

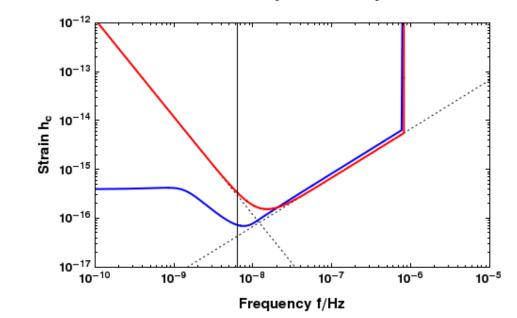
Frequentist approach (time domain):

 $\sin$ 

$$\begin{split} \varrho^2 &\approx \frac{1}{2} N_p \left( N_p - 1 \right) T \int_0^T \mathrm{d}t \; \frac{\chi^4 h_c^4 \sin^4 \left( 2\pi f t + \phi \right)}{\sigma^4 f^4 \delta t^2} \\ \end{split} \\ \end{split} \\ \end{split} \\ \mathsf{Tends to a power law in the high frequency limit \\ \mathsf{the high frequency limit} \qquad h_c^{\mathrm{HIGH}}(f) \approx \left( \frac{16 \varrho_{\mathrm{threshold}}^2}{3\chi^4 N_p \left( N_p - 1 \right)} \right)^{1/4} \sigma f \sqrt{\frac{\delta t}{T}} \\ \sin \left( 2\pi f t + \phi \right) \approx \sin(\phi) + 2\pi t f \cos(\phi) - 2\pi^2 f^2 t^2 \sin(\phi) - \frac{4}{3}\pi^3 f^3 t^3 \cos(\phi) + \mathcal{O} \left( f^4 t^4 \right) \\ \underset{\mathsf{Spin}}{\mathsf{Spin}} \end{split}$$

$$\begin{split} \varrho^2 &\approx \frac{1}{2} N_p \left( N_p - 1 \right) T \int_0^T \mathrm{d}t \; \frac{\chi^4 h_c^4 \sin^4 \left( 2\pi f t + \phi \right)}{\sigma^4 f^4 \delta t^2} \\ \end{split} \\ \end{split}$$
Tends to a power law in the high frequency limit 
$$h_c^{\mathrm{HIGH}}(f) &\approx \left( \frac{16 \varrho_{\mathrm{threshold}}^2}{3\chi^4 N_p \left( N_p - 1 \right)} \right)^{1/4} \sigma f \sqrt{\frac{\delta t}{T}} \\ \sin \left( 2\pi f t + \phi \right) &\approx \sin(\phi) + 2\pi t f \cos(\phi) - 2\pi^2 f^2 t^2 \sin(\phi) - \frac{4}{3}\pi^3 f^3 t^3 \cos(\phi) + \mathcal{O} \left( f^4 t^4 \right) \\ \end{aligned}$$
Also a power law in the low frequency limit 
$$h_c^{\mathrm{LOW}}(f) \approx \left( \frac{1053 \varrho_{\mathrm{threshold}}^2}{128\pi^{12}\chi^4 N_p \left( N_p - 1 \right)} \right)^{1/4} \sigma f^{-2} \sqrt{\frac{\delta t}{T}} T^{-3} \sec(\phi) \\ \end{split}$$

Frequentist Analytic Sensitivity Curve



#### **Bayesian approach:**

$$s_{x}(t) = m_{x}(\vec{\Theta}'_{x}, t) + h_{x}(\vec{\Psi}', t) + n_{x}(t) \quad \text{where } x = 1, 2, \dots, N_{p},$$

$$h_{x}(\vec{\Psi}, t) = \frac{\chi h_{c}}{f} \sin\left(2\pi f t + \phi\right) \qquad \text{with source parameters } \vec{\Psi}^{\mathrm{T}} = \{h_{c}, f, \phi\}$$

$$m_{x}(\vec{\Theta}_{x}, t) = \vec{\Theta}_{x}^{\mathrm{T}} \cdot \vec{N} \qquad \text{with } \vec{N}^{\mathrm{T}} = \{1, t, t^{2}\} \text{ and } \vec{\Theta}_{x}^{\mathrm{T}} = \{\alpha_{x}, \beta_{x}, \gamma_{x}\}$$

#### **Bayesian approach:**

$$s_{x}(t) = m_{x}(\vec{\Theta}'_{x}, t) + h_{x}(\vec{\Psi}', t) + n_{x}(t) \quad \text{where } x = 1, 2, \dots, N_{p},$$

$$h_{x}(\vec{\Psi}, t) = \frac{\chi h_{c}}{f} \sin\left(2\pi f t + \phi\right) \quad \text{with source parameters } \vec{\Psi}^{\mathrm{T}} = \{h_{c}, f, \phi\}$$

$$m_{x}(\vec{\Theta}_{x}, t) = \vec{\Theta}_{x}^{\mathrm{T}} \cdot \vec{N} \quad \text{with } \vec{N}^{\mathrm{T}} = \{1, t, t^{2}\} \text{ and } \vec{\Theta}_{x}^{\mathrm{T}} = \{\alpha_{x}, \beta_{x}, \gamma_{x}\}$$

$$\log \mathcal{L}_{n}(\vec{\Theta}_{x}) = \log A - \frac{1}{2} \sum_{x} \left( s_{x} - m_{x}(\vec{\Theta}_{x}) | s_{x} - m_{x}(\vec{\Theta}_{x}) \right) \quad \text{where} \quad (a|b) = \int_{0}^{T} \mathrm{d}t \; \frac{a(t)b(t)}{S_{n}^{x}}$$
$$\log \mathcal{L}_{h}(\vec{\Theta}_{x}, \vec{\Psi}) = \log A - \frac{1}{2} \sum_{x} \left( s_{x} - h_{x}(\vec{\Psi}) - m_{x}(\vec{\Theta}_{x}) | s_{x} - h_{x}(\vec{\Psi}) - m_{x}(\vec{\Theta}_{x}) \right)$$
$$\mathcal{B} \equiv \frac{\mathcal{O}_{h}}{\mathcal{O}_{n}} \qquad \overline{\mathcal{B}} = \int \mathrm{d}\mathbf{n} \; P(\mathbf{n})\mathcal{B} = \exp \left( \sum_{x} \left[ (h_{x}'|h_{x}') - \left(\vec{N}_{x}^{\mathrm{T}}|h_{x}'\right) \stackrel{\leftrightarrow}{N}_{x}^{-1} \left(\vec{N}_{x}|h_{x}'\right) \right] \right)$$

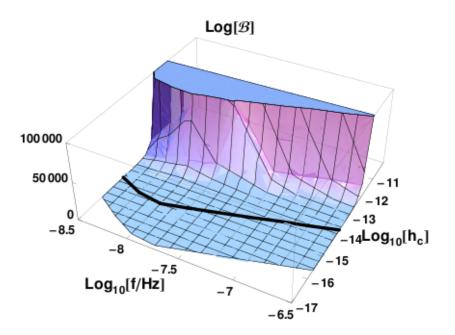
-

#### **Bayesian approach: Bayesian Analytic Sensitivity Curve** 10<sup>-12</sup> 10<sup>-13</sup> Strain h<sub>c</sub> 10<sup>-14</sup> 10<sup>-15</sup> 10<sup>-16</sup> 10-17 10<sup>-8</sup> 10<sup>-7</sup> 10<sup>-6</sup> 10<sup>-9</sup> 10-5

Frequency f/Hz

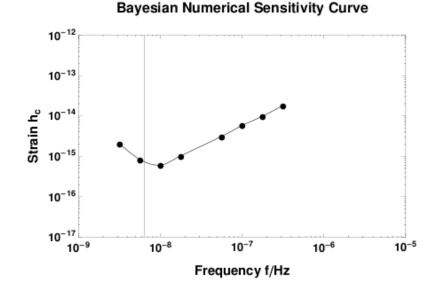
#### Numerical Bayesian Approach:

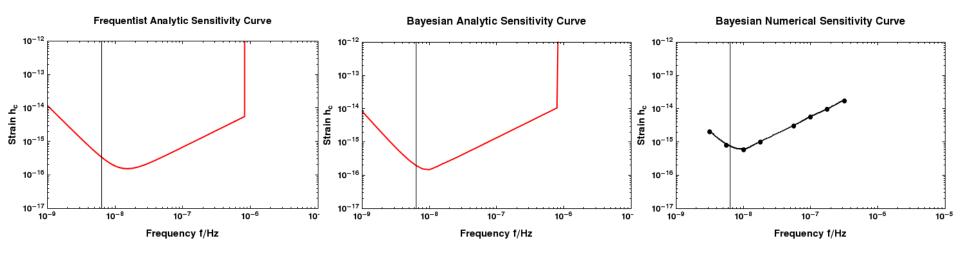
- Use the PALSIMULATION code to inject a signal into the TOAs
- Repeat the injections for a range of distances and frequencies
- Plot the Bayes' factor as a surface
- The contour  $\mathcal{B} = \mathcal{B}_{\mathrm{th}}$  gives the sensitivity curve

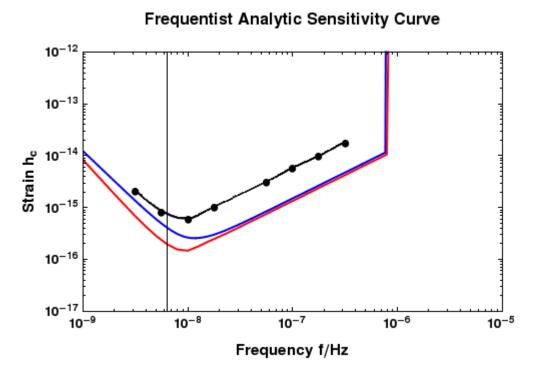


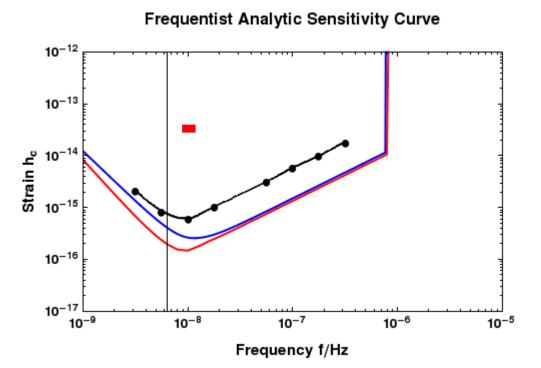
#### Numerical Bayesian Approach:

- Use the PALSIMULATION code to inject a signal into the TOAs
- Repeat the injections for a range of distances and frequencies
- Plot the Bayes' factor as a surface
- The contour  $\mathcal{B} = \mathcal{B}_{th}$  gives the sensitivity curve









Cannot produce a matched filter, only have knowledge of the signal PSD  $\left< \tilde{h}_x(f) \tilde{h}_y^*(f') \right> = \frac{1}{2} \delta(f - f') \Gamma_{xy} S_h(f) \quad \text{where} \quad S_h(f) = \frac{A^2}{f_0} \left( \frac{f}{f_0} \right)^{2\alpha - 1}$ 

Signal contains all frequencies, so determine amplitude, *A*, in terms of slope,  $\alpha$ , then use  $h_c = A (f/f_0)^{\alpha}$  to plot power law integrated sensitivity curves.

Cannot produce a matched filter, only have knowledge of the signal PSD  $\left\langle \tilde{h}_x(f)\tilde{h}_y^*(f') \right\rangle = \frac{1}{2}\delta(f-f')\Gamma_{xy}S_h(f) \quad \text{where} \quad S_h(f) = \frac{A^2}{f_0}\left(\frac{f}{f_0}\right)^{2\alpha-1}$ 

Signal contains all frequencies, so determine amplitude, *A*, in terms of slope,  $\alpha$ , then use  $h_c = A (f/f_0)^{\alpha}$  to plot power law integrated sensitivity curves.

These are the power-law-integrated-sensitivity curves of Thrane and Romano

Thrane, E., & Romano, J. D. 2013, Phys. Rev. D, 88, 124032

Cannot produce a matched filter, only have knowledge of the signal PSD  $\left< \tilde{h}_x(f) \tilde{h}_y^*(f') \right> = \frac{1}{2} \delta(f - f') \Gamma_{xy} S_h(f) \quad \text{where} \quad S_h(f) = \frac{A^2}{f_0} \left( \frac{f}{f_0} \right)^{2\alpha - 1}$ 

Signal contains all frequencies, so determine amplitude, *A*, in terms of slope,  $\alpha$ , then use  $h_c = A (f/f_0)^{\alpha}$  to plot power law integrated sensitivity curves.

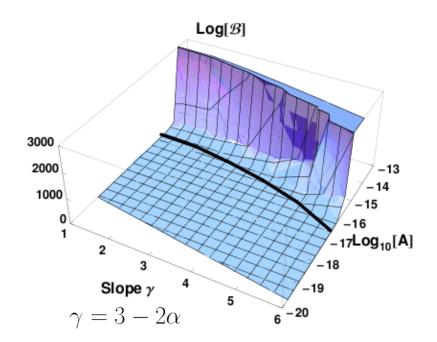
These are the power-law-integrated-sensitivity curves of Thrane and Romano

Can repeat the analytic calculations from above to give a similar set of sensitivity curves

Thrane, E., & Romano, J. D. 2013, Phys. Rev. D, 88, 124032

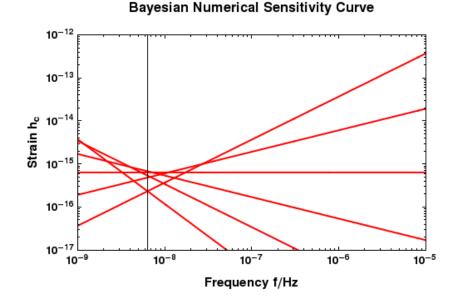
#### Numerical Bayesian Approach:

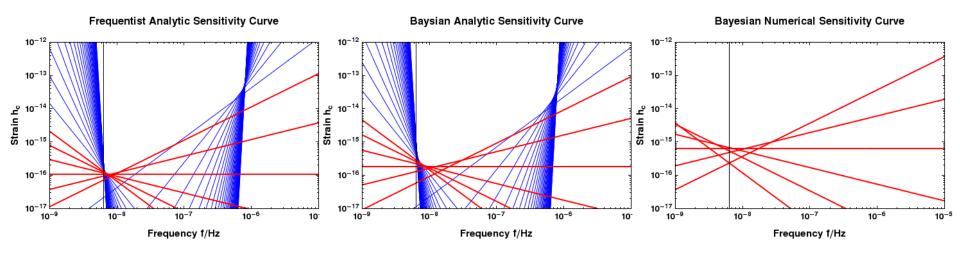
- Inject signals for a range of slopes and amplitudes
- Plot the Bayes factor as a surface
- The contour  $\mathcal{B} = \mathcal{B}_{\mathrm{th}}$  gives the sensitivity curve
- For each  $\{A, \gamma\}$  on this line can plot the line  $h_c = A \left(f/f_0\right)^{\alpha}$



#### Numerical Bayesian Approach:

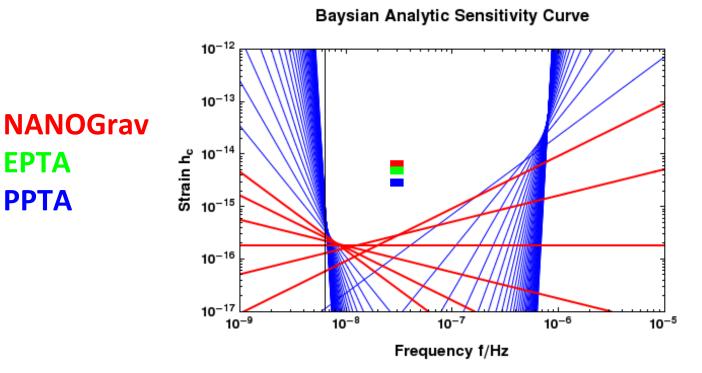
- Inject signals for a range of slopes and amplitudes
- Plot the Bayes factor as a surface
- The contour  $\mathcal{B} = \mathcal{B}_{\mathrm{th}}$  gives the sensitivity curve
- For each  $\{A, \gamma\}$  on this line can plot the line  $h_c = A \left(f/f_0\right)^{\alpha}$





**EPTA** 

ΡΡΤΑ



# Conclusions

- The sensitivity curve depends on the properties of the source and the detector
- The shape of the sensitivity curve can be understood using simple analytic arguments in either a Bayesian or frequentist approach
- The different approaches were found to be in good agreement and also in agreement with the numerical calculations