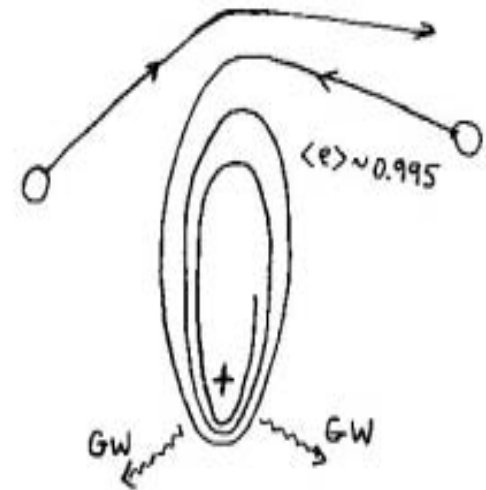


First cut at data-analysis problem for LISA inspiral sources

Leor Barack & Curt Cutler

Capture of a CO by a SMBH: Mechanism, & features to have in mind

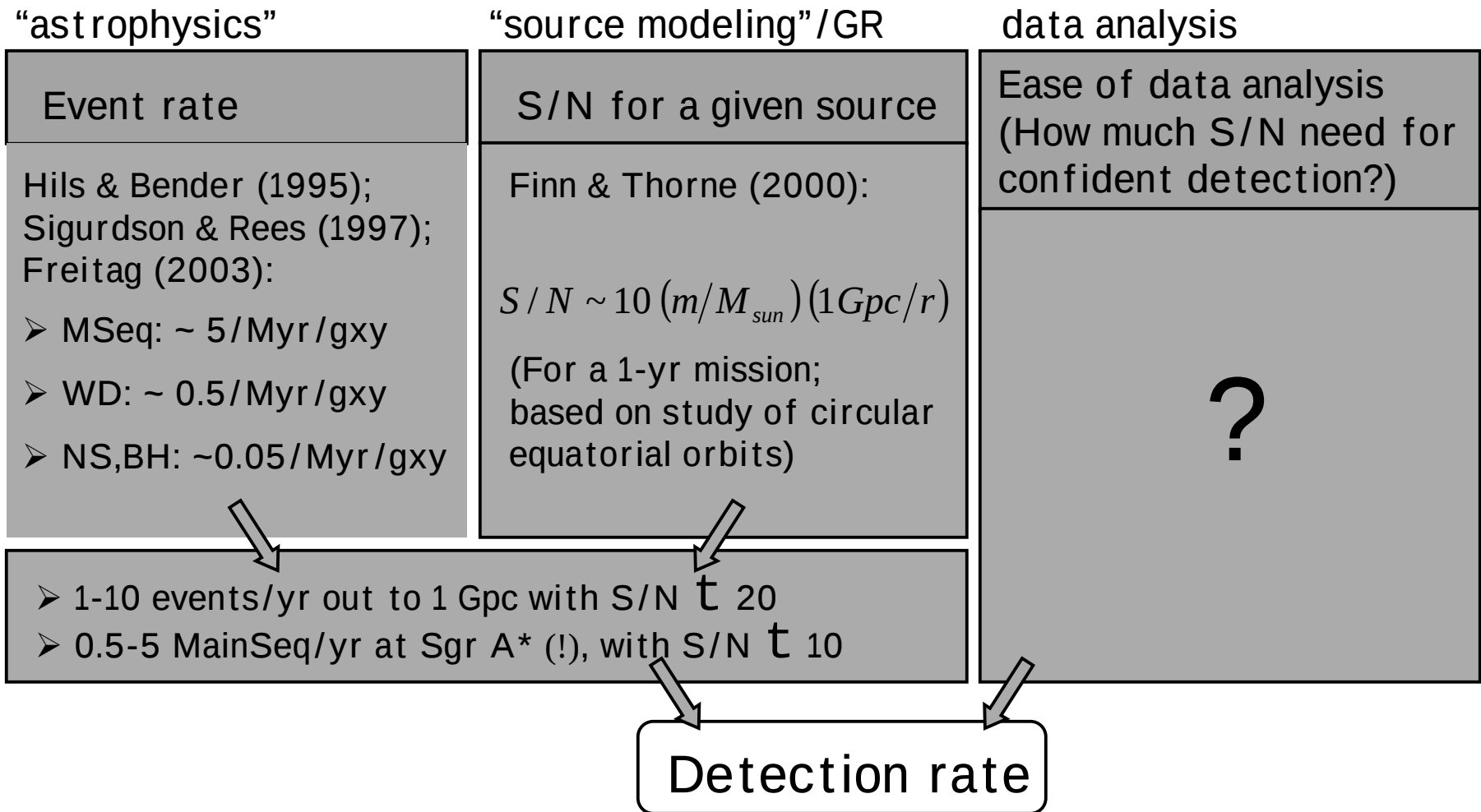
- SMBHs abundant ([table](#)); Some evidence that rapidly rotating.
- Capture process begins when CO kicked into “loss cone” through multibody scattering
- Orbit still highly eccentric ($e=0.4-0.6$) when enters LISA band.
(Hils & Bender 1995; Sigurdson & Rees 1997)
- 10^5-10^6 orbits during last year, inside LISA band.
(Finn & Thorne 2000)
- Gradual circularization, but still substantial eccentricity at LSO (Cutler, Kennefick, & Poisson 1994)



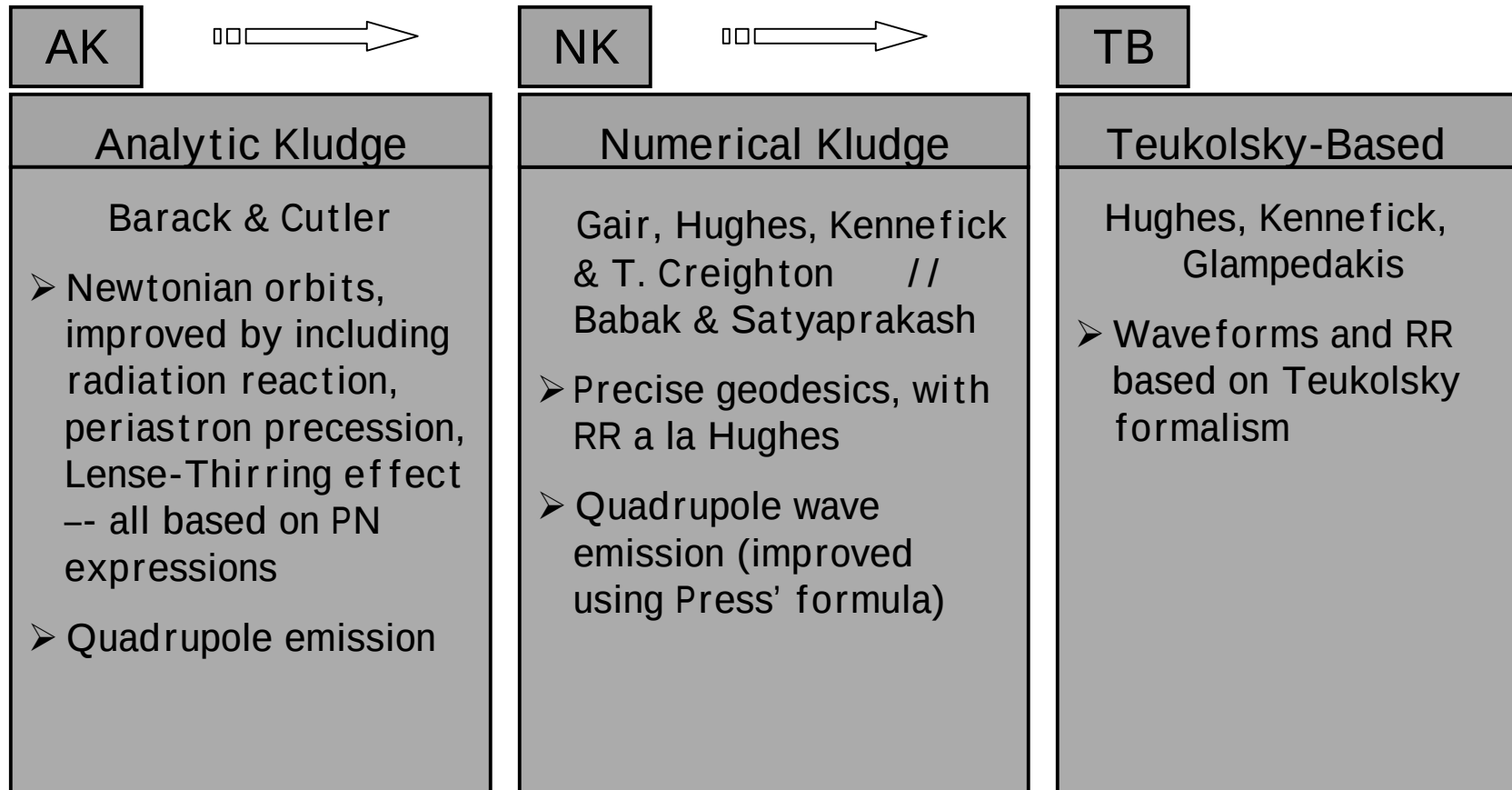
CB inspiral: a foundation for LISA's science requirement

- LIST (Dec2001): Floor of LISA's noise curve to be determined by requirement of detecting CB inspirals.
- Based on research done till winter 2003-2004 (toward finalizing LISA's design) LIST will decide between noise *requirement* and noise *goal* ($\times 4$ lower).
- Need to know: Detection rate *vs.* LISA's noise floor.
- LIST identified this task as “especially urgent”.

3 elements in determining detection rate:



“Progressive” plan for study of LISA inspiral data analysis problem



- Groups communicate through regular telecons
(reports at <http://manuel.tapir.caltech.edu/listwg1/>)

Searching by “matched filtering”

- “Optimal” technique (minimizes false-alarm $\forall$ true signal dismissals) when precise waveforms are known – as with inspirals
- Need to build up a discrete set of templates, to cover parameter space (PS) in an “efficient” manner
- Basic challenge: Large PS, long integration time $\Rightarrow$ need a huge number of templates:

$$N_{temp} \sim (\# \text{ wave cycles})^{\#par} \sim (\Delta t \cdot \nu)^{\#par} \sim (3 \cdot 10^7 \cdot 3 \cdot 10^{-3})^{10} \sim 10^{50}$$

- $\Rightarrow$ Can't search coherently over an entire year of data!
- Solution: Apply “Stacked” search, as in NS search for LIGO (Brady & Creighton)
- Basic information for designing stacked search: $N_{temp}(\Delta t)$

Our “Analytic Kludge” model waveforms

MOTIVATION: Get quick, order-of-magnitude answers:

- $N_{\text{temp}}(\Delta t)$
 - Required S/N for a yr-long mission
 - LISA resolution for physical parameters of inspiral sources
 - Evaluate problem of self-confusion
 - Design hierarchical/stacked search strategy and gauge its efficiency
- ✓ Model simple enough to allow incorporation of full (14d) par. space

AK waveforms

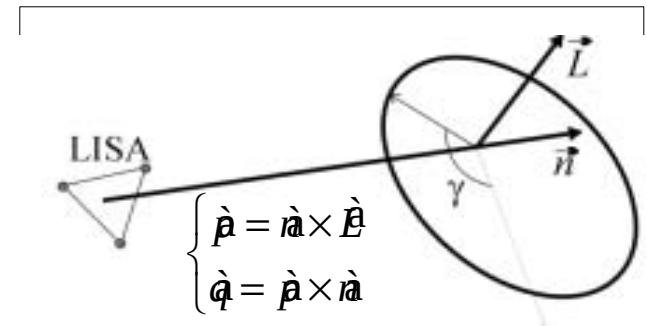
- Quadrupole radiation from Keplerian orbits
(Peters & Mathews 1963)

$$h_{\alpha\beta}(t) = \frac{1}{D} \sum_{n=1}^{\infty} \left(A_n^+(t) H_{\alpha\beta}^+ + A_n^\times(t) H_{\alpha\beta}^\times \right)$$

$$\begin{cases} A_n^\times(t) = (\dot{\vec{E}} \cdot \dot{\vec{a}}) \{ 2\ddot{I}_n^{xy} \cos(2\gamma) + (\ddot{I}_n^{xx} - \ddot{I}_n^{yy}) \sin(2\gamma) \} \\ A_n^+(t) = -[1 + (\dot{\vec{E}} \cdot \dot{\vec{a}})^2] \{ (\ddot{I}_n^{xx} - \ddot{I}_n^{yy}) \cos(2\gamma) / 2 + \ddot{I}_n^{xy} \sin(2\gamma) \} + [1 - (\dot{\vec{E}} \cdot \dot{\vec{a}})^2] (\ddot{I}_n^{xx} + \ddot{I}_n^{yy}) / 2 \end{cases}$$

where, E.g.,

$$\ddot{I}_n^{xy} = -\mu(2\pi\nu M)^{2/3} n(1-e^2)^{1/2} \sin[n(2\pi\nu t + \varphi_0)] \times [J_{n-2}(ne) - 2J_n(ne) + J_{n+2}(ne)]$$



- Mode distribution of power emitted:

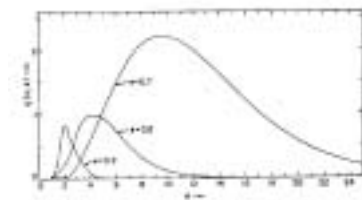


FIG. 3. P_n/P_0 as a function of $a = 2\pi\nu M / (c^3)$ for $e = 0.2, 0.3$, and 0.4 .

Features added “by hand”

✓ Inspiral: $\frac{d\nu}{dt} = \frac{96}{10\pi} (\mu/M^3) (2\pi\nu M)^{11/3} \left[\frac{1 + (73/24)e^2 + (37/96)e^4}{(1-e^2)^{7/2}} \right] + \dots + \infty \vec{L} \cdot \vec{S} + \dots$ 3.5 PN
[Junker & Schäfer; Ryan]

✓ Circularization: $\frac{de}{dt} = -\frac{1}{15} (\mu/M) (2\pi\nu M)^{8/3} e (304 + 121e^2) (1-e^2)^{-5/2} + \dots + \infty \vec{L} \cdot \vec{S} + \dots$ 3.5 PN
[Junker & Schäfer; Brumberg]

✓ Periastron precession: $\frac{d\gamma}{dt} = 6\pi\nu (2\pi\nu M)^{2/3} (1-e^2)^{-1} + \dots + \infty \vec{L} \cdot \vec{S} + \infty \vec{L} \times \vec{S} + \dots$ 2 PN
[Junker & Schäfer; Brumberg; Ryan]

✓ Spin-orbit precession: $\frac{d\vec{E}}{dt} = \frac{4\pi^2\nu^2}{\mu} (1-e^2)^{-3/2} \vec{S} \times \dot{\vec{E}}_{(t)}$ 2 PN
[Barker & O'Connell]

✓ Doppler modulation due to LISA motion: $\Phi(t) \rightarrow \Phi(t) + \delta\Phi_D(t)$
[Cutler 1998]

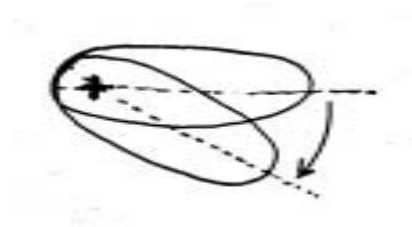
Features of kludged model - summary

- Our model features (qualitatively) most characteristics of Kerr orbits, like

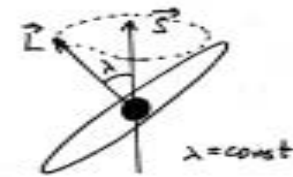
inspiral



Periastron precession

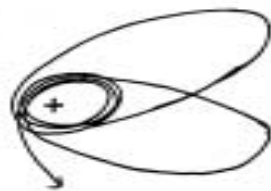


Spin-Orbit coupling

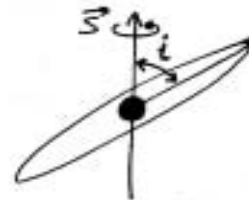


ii Features missing:

“Zoom-Whirl” effect



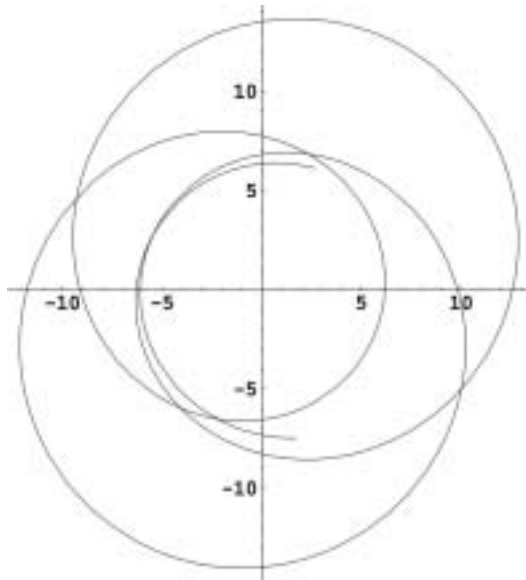
Evolution of inclination angle



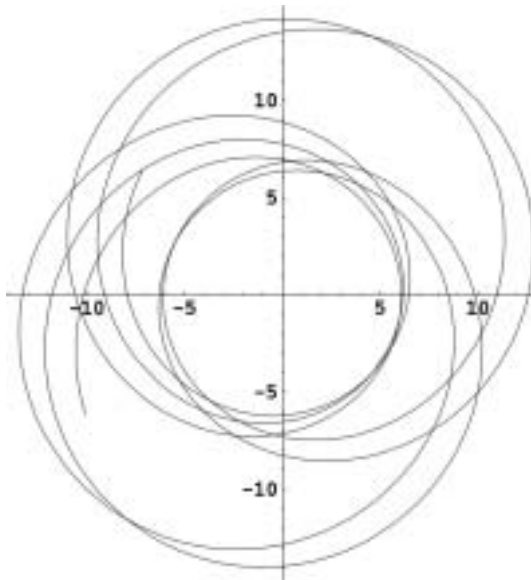
(but these may be less important for our problem)

Sample orbits

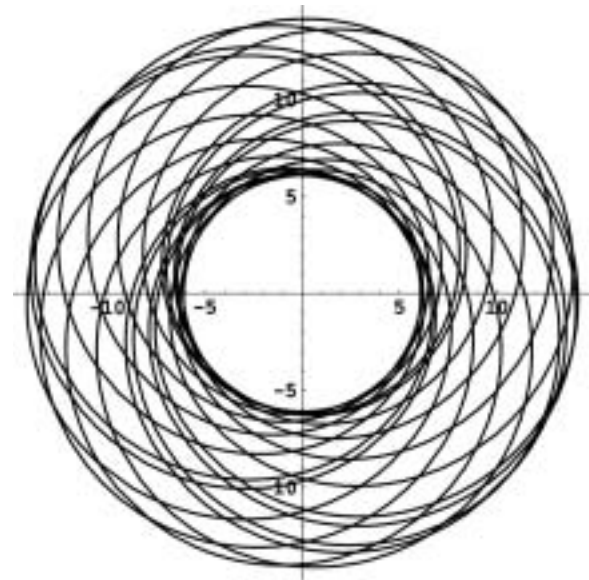
$$\mu=1M_{\odot}, M=10^6M_{\odot}, f=10^{-3}\text{ Hz}, e=0.4, S=0$$



1 hour



2 hour



6 hour

LISA's response (Cutler 1998)

- LISA $\propto$ two independent two-arm/90° interferometers with responses h_I , h_{II} ,

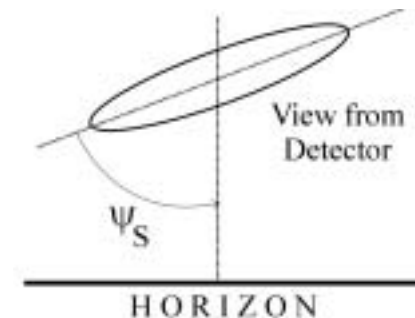
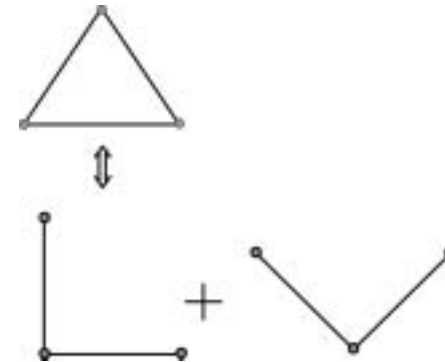
$$h_A(t) = \frac{1}{D} \frac{\sqrt{3}}{2} \sum_{n=1}^{\infty} [F_A^+(t) A_n^+(t) + F_A^\times(t) A_n^\times(t)]$$

$$\begin{cases} F_I^+ = \frac{1}{2} (1 + \cos^2 \theta_S) \cos(2\phi_S) \cos(2\psi_S) - \cos \theta_S \sin(2\phi_S) \sin(2\psi_S) \\ F_I^\times = \frac{1}{2} (1 + \cos^2 \theta_S) \cos(2\phi_S) \sin(2\psi_S) + \cos \theta_S \sin(2\phi_S) \cos(2\psi_S) \end{cases}$$

$$F_{II} = F_I(\phi_S \rightarrow \phi_S - \pi/4)$$

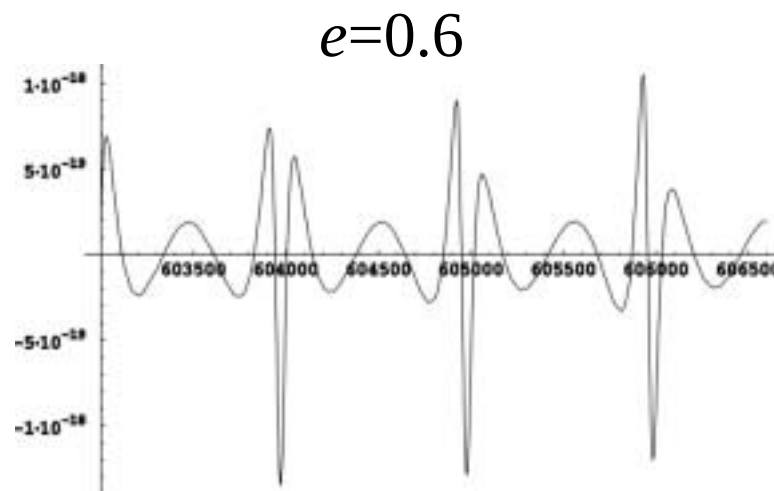
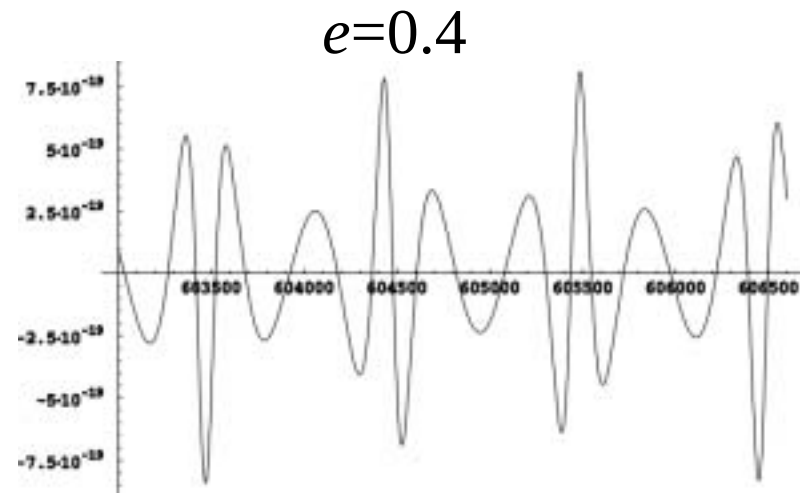
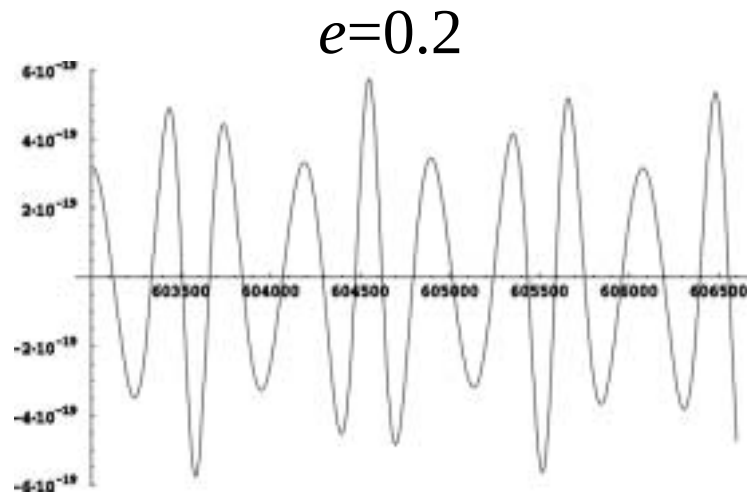
(θ_S, ϕ_S) – direction to source

ψ_S – “polarization angle”



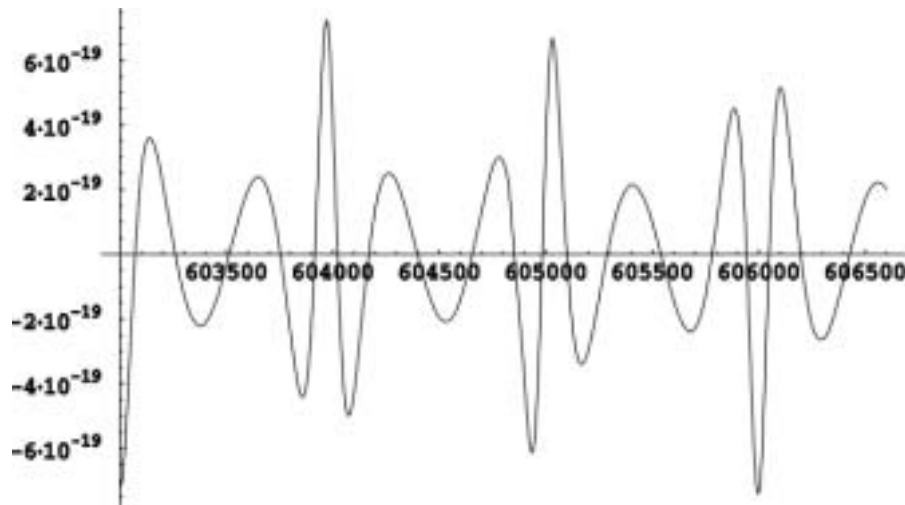
Sample kludge waveforms ($\mathcal{S}=0$)

$\mu=1M_{\odot}$, $M=10^6M_{\odot}$, $f=10^{-3}$ Hz, $\Delta t=1$ hour

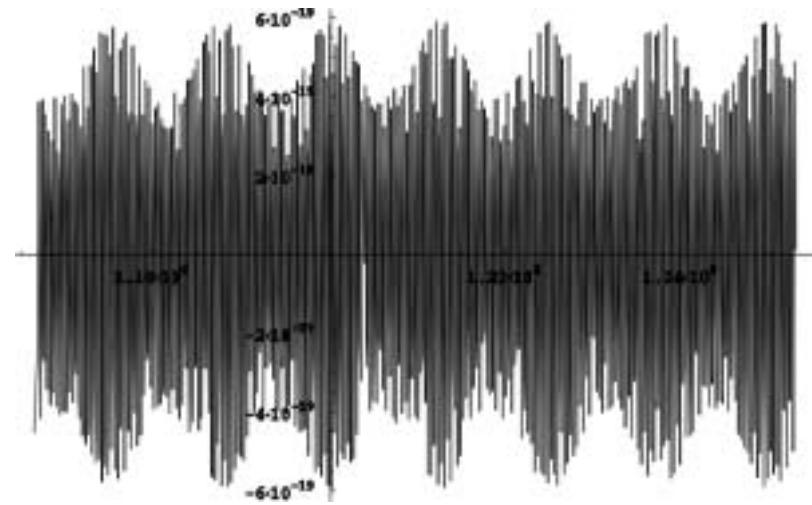


Sample kludge waveforms ($\mathcal{S}=M^2$)

$$\mu=1M_{\odot}, \quad M=10^6M_{\odot}, \quad f=10^{-3} \text{ Hz}, \quad e=0.4$$



← 1 hour →



← 1 day →

Parameter Space for inspiral problem

$$M, \mu \quad 2$$

$$\vec{N} = (D, \theta_s, \varphi_s) \quad 3$$

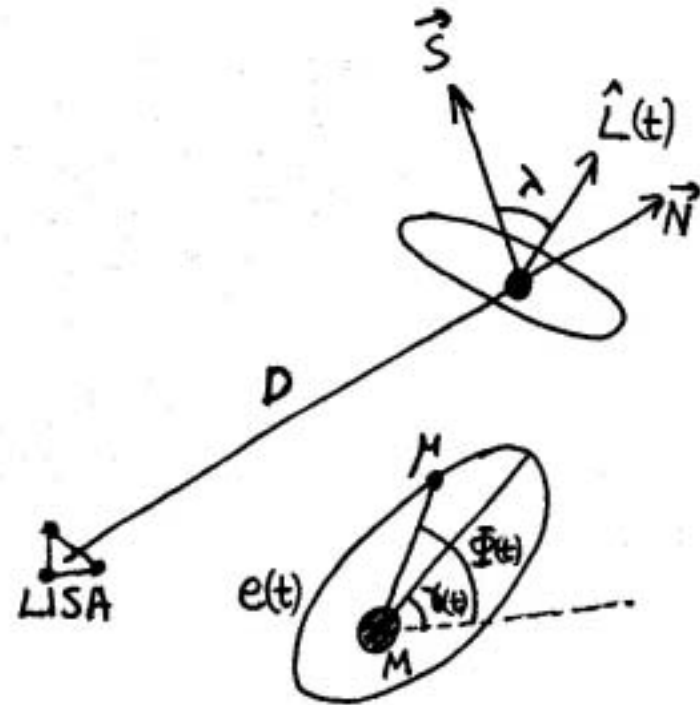
$$\vec{S} = (S, \theta_K, \varphi_K) \quad 3$$

$$t_0 \equiv t(v_0), \quad 1$$

$$e(t_0), \Phi(t_0), \gamma(t_0), \quad 3$$

$$\dot{\vec{E}}_0 = [\lambda, \alpha(t_0)] \quad 2$$

14



Counting templates: geometric approach

(Cutler & Flanagan 1994, Owen 1996)

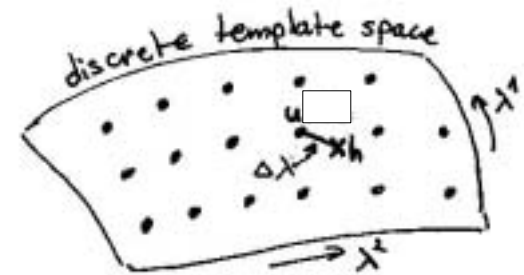
- Introduce inner product in Para. Space: $\langle a|b\rangle \equiv 2 \int_0^\infty df \frac{\tilde{a}^*(f) \tilde{b}(f) + c.c.}{S(f)}$
- $S(f)$ is spectral density of detector's noise $n(t)$
(assumed stationary & Gaussian): $E[\tilde{n}(f) \tilde{n}^*(f')] = \frac{1}{2} \delta(f - f') S(f)$
- Discretize PS with (normalized) templates $|u(t)\rangle$: $\langle u|u\rangle = 1$
Can show $\langle u|n\rangle$ is a random variable with $\overline{\langle u|n\rangle} = 0$, $rms\langle u|n\rangle = 1$
- For signal $s(t)$ filtered by $u(t)$ define $S/N \equiv \frac{\langle s|u\rangle}{rms\langle n|u\rangle} = \langle s|u\rangle$
- Write detector's output as $s(t) = n(t) + A h(t)$, where A is (t -indep.) amplitude and $h(t)$ shape of GW, with $\langle h|h\rangle = 1$. $\Rightarrow S/N = \langle n + A h|u\rangle = A \langle \underline{h}|u\rangle$

$0 \leq \langle h|u\rangle \leq 1$ measures effectiveness of $|u(t)\rangle$ in searching for $h(t)$

Geometric approach (cont.)

- Discretization *mismatch* [=Relative loss of S/N due to use of a discrete template family]:

$$\frac{\Delta(S/N)}{(S/N)_{opt}} = \frac{A\langle u|u\rangle - A\langle h|u\rangle}{A\langle u|u\rangle} = 1 - \langle h|u\rangle \equiv \underline{M(\Delta\lambda^i)}$$



- Local approx. for mismatch: $M \approx \Gamma_{ij} \Delta\lambda^i \Delta\lambda^j + O(\Delta\lambda^3)$

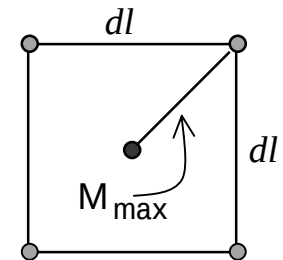
where the “metric” is

$$\Gamma_{ij} = \frac{1}{2} \frac{\partial^2 M}{\partial \lambda^i \partial \lambda^j} \Big|_{\Delta\vec{\lambda}=0} = -\frac{1}{2} \left\langle \frac{\partial^2 h}{\partial \lambda^i \partial \lambda^j} \Big| h \right\rangle \Big|_{\Delta\vec{\lambda}=0} = \frac{1}{2} \left\langle \frac{\partial h}{\partial \lambda^i} \Big| \frac{\partial h}{\partial \lambda^j} \right\rangle \Big|_{\Delta\vec{\lambda}=0}$$

ii $\sqrt{\det(\Gamma_{ij})}$ is proper “template density”

- Template spacing determined by prescribing M_{max} :

$$M_{max} = N(dl/2)^2 \Rightarrow dl = 2\sqrt{M_{max}/N}$$



- Then, total # of templates is

$$N_{temp} = \frac{\int \sqrt{\Gamma} d^N \lambda}{(2\sqrt{M_{max}/N})^N}$$

Implementation with AK waveforms

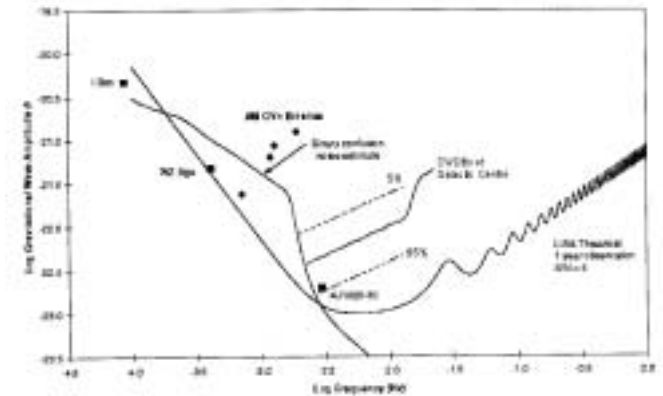
- Short integration time $\rightarrow$ work in time domain
- Employ LISA noise model (Hughes et al 2001):

$$S(f) = S_{inst} + S_{exgal}^{conf} + S_{gal}^{conf}$$

$$S_{inst} = 4.85 \times 10^{-57} f^{-4} + 8.38 \times 10^{-47} + 4.85 \times 10^{-43} f^2$$

$$S_{exgal}^{conf} = 1.1 \times 10^{-46} f^{-7/3}$$

$$S_{gal}^{conf} = \dots$$



- No need to search over $D \rightarrow$ ignore this parameter
- t_0 easy to search $\rightarrow$ project $t_0 (= \lambda^0)$ out (a la Owen 96) :

$$\gamma_{ij} = \Gamma_{ij} - \frac{\Gamma_{i0}\Gamma_{j0}}{\Gamma_{ij}}$$

- Calculate 12D matrix γ_{ij}

Sample data set

(for one point in
parameter space)

γ matrix for one integration day ($\vec{S} = 0$)

$$\gamma_{ij} = \begin{pmatrix} \ln \mu & \ln M & e_0 & \gamma_0 & \Phi_0 & \cos \bar{\theta}_s & \bar{\phi}_s & \cos \bar{\theta}_L & \bar{\phi}_L \\ 1.87 & -378 & -534 & -0.245 & 0.0861 & -5.44 & 0.541 & -1.47 & -0.0411 \\ -378 & 934000 & 1.33 \cdot 10^6 & 521 & -183 & 14.4 & 623 & 2360 & -294 \\ -534 & 1.33 \cdot 10^6 & 1.89 \cdot 10^6 & 742 & -261 & 13.1 & 889 & 3360 & -420 \\ -0.245 & 521 & 742 & 0.292 & -0.103 & 0.0074 & 0.349 & 1.32 & -0.165 \\ 0.0861 & -183 & -261 & -0.103 & 0.0362 & -0.00261 & -0.123 & -0.465 & 0.0582 \\ -5.44 & 14.4 & 13.1 & 0.0074 & -0.00261 & 30.3 & -4.46 & 2.06 & 1.01 \\ 0.541 & 623 & 889 & 0.349 & -0.123 & -4.46 & 1.08 & 1.28 & -0.347 \\ -1.47 & 2360 & 3360 & 1.32 & -0.465 & 2.06 & 1.28 & 6.12 & -0.68 \\ -0.0411 & -294 & -420 & -0.165 & 0.0582 & 1.01 & -0.347 & -0.68 & 0.128 \end{pmatrix}$$

$$\sqrt{\det(\gamma_{ij})} = 3.77 \cdot 10^{-11}$$

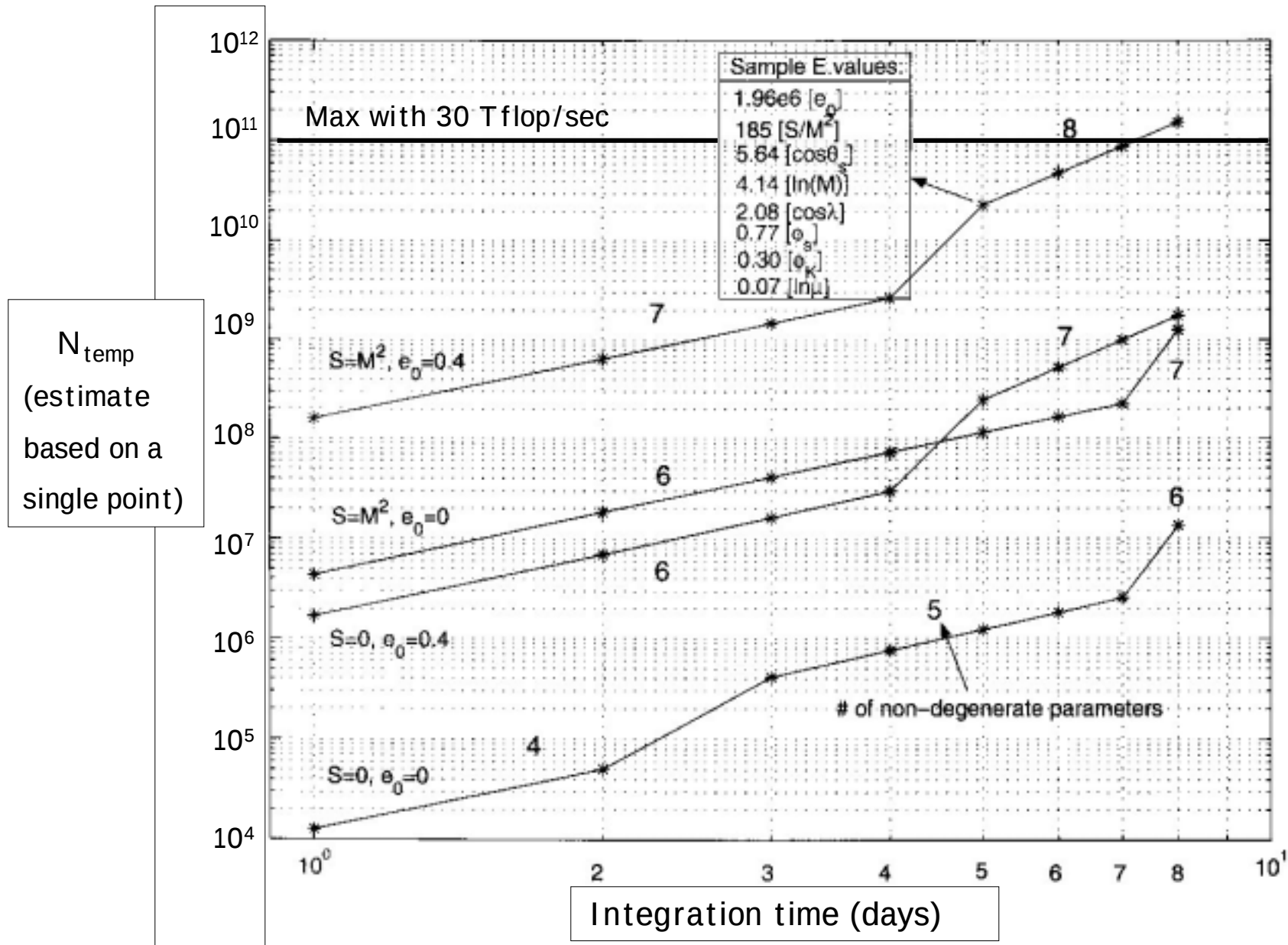
Eigenvalues(γ_{ij}):

$$\{2.83 \cdot 10^6, 33, 7.07, 0.336, 0.00455, 0.000524, 0.0000524, 0.0000337, 1.52 \cdot 10^{-15}\}$$

Eigenvectors(γ_{ij}):

$$\begin{aligned} &\{0.000231, -0.575, -0.818, -0.000321, 0.000113, -6.7 \cdot 10^{-6}, -0.000384, -0.00145, 0.000181\} \\ &\{-0.185, 0.15, -0.105, 0.000692, -0.000242, 0.953, -0.14, 0.0668, 0.0315\} \\ &\{0.206, -0.779, 0.547, -0.0118, 0.00412, 0.219, -0.0358, -0.0371, 0.0148\} \\ &\{-0.939, -0.201, 0.14, 0.0441, -0.0154, -0.142, 0.032, 0.185, -0.0328\} \\ &\{0.201, -0.0028, 0.000175, 0.132, -0.0464, 0.0158, 0.263, 0.929, -0.0911\} \\ &\{-0.0309, -0.0000429, 1.66 \cdot 10^{-6}, 0.113, -0.0399, 0.151, 0.828, -0.292, -0.437\} \\ &\{0.0327, -0.000295, 0.000071, 0.828, -0.291, -0.0258, -0.327, -0.0792, -0.338\} \\ &\{0.0147, 6.67 \cdot 10^{-6}, 0.0000191, -0.414, 0.146, -0.025, -0.34, 0.0784, -0.828\} \\ &\{0.000123, 3.06 \cdot 10^{-8}, -5.96 \cdot 10^{-10}, 0.332, 0.943, 0.000021, 2.10 \cdot 10^{-6}, 8.71 \cdot 10^{-6}, 0.000036\} \end{aligned}$$

Applications: I. counting templates



How much S/N needed for 1yr of data?

For first, coherent, step of stacked search, probably need

$$S/N \approx 4-5$$

(from experience gained in NS search for LIGO)

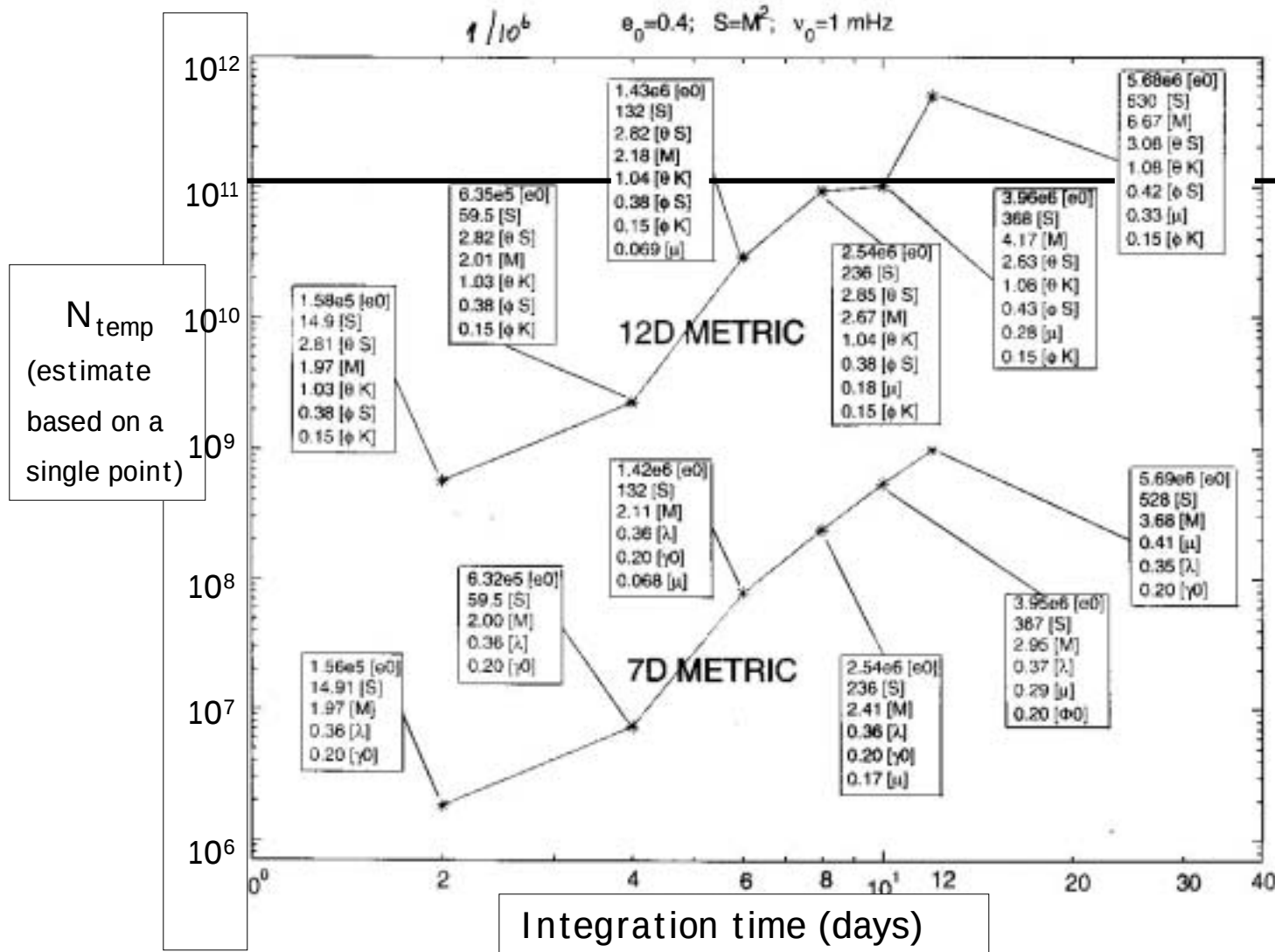
fl

If first coherent integration is 1 week long, then
for a year-long integration need

$$S/N \approx 5 \times \sqrt{\text{year/week}} \approx 36$$

Buonanno-Chen-Vallisneri reduction of P.S.

“Extrinsic” parameters easier to search over -> reduce PS to 7D



fi

With BCV method can integrate coherently for as long as a month!

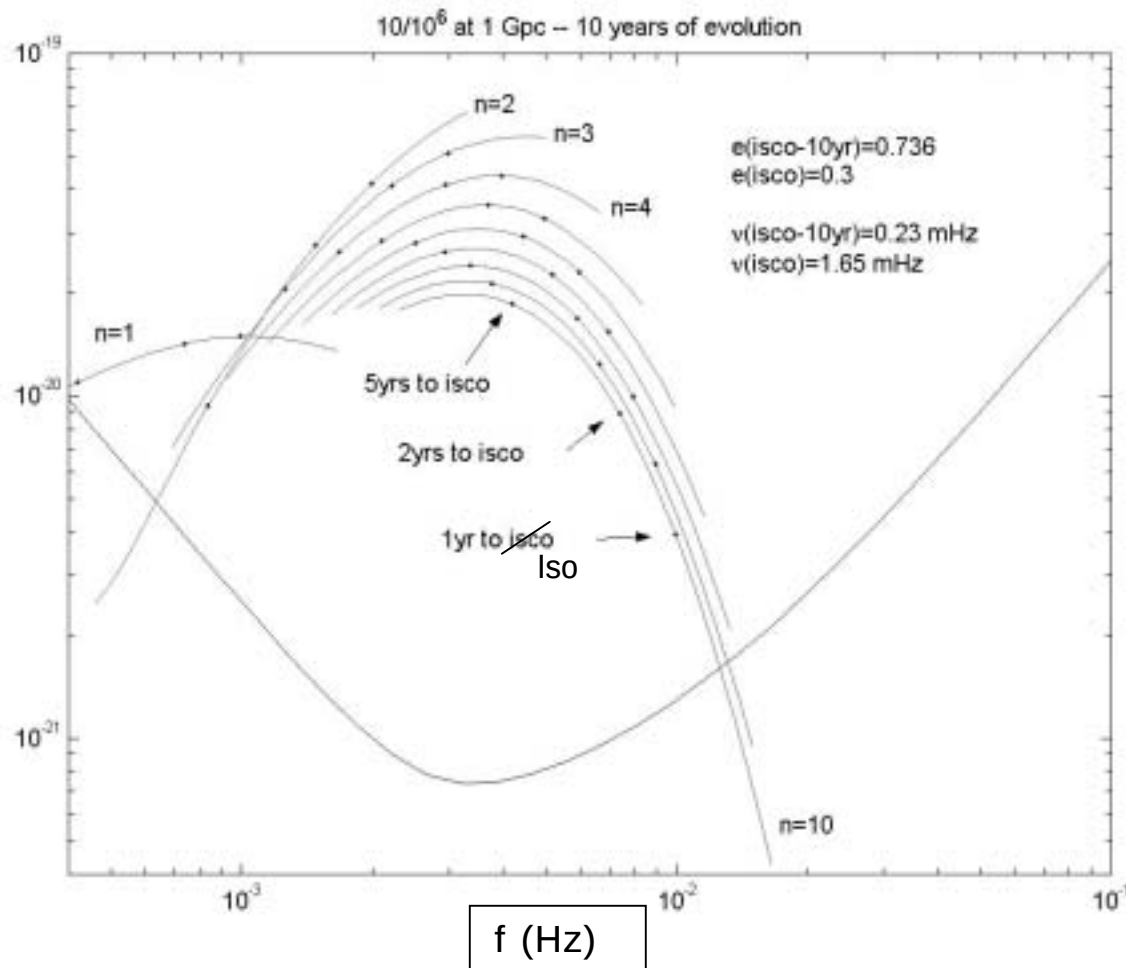
fl

For 1yr of data May Need only

S/N~20

Applications: I I. S/N estimates

Analysis like Finn & Thorne (2000), but with eccentric orbits



$$(S/N)^2 = \sum_n \int \frac{h_{c,n}^2(f_n)}{5S(f_n)} d \ln f_n$$

(Average over source orientations)

$$h_{c,n} = (\pi D)^{-1} \sqrt{2 \dot{E}_n / \dot{f}_n}$$

($\dot{E}_n, \dot{f}_n$ derived from AK model)

-
- Signal Cut-off f at ($S=0$) Iso frequency

Applications: I I I. LISA's resolution

$$\delta\lambda^i = \sqrt{(\Gamma^{-1})^{ii}} \times (S/N)^{-1}$$

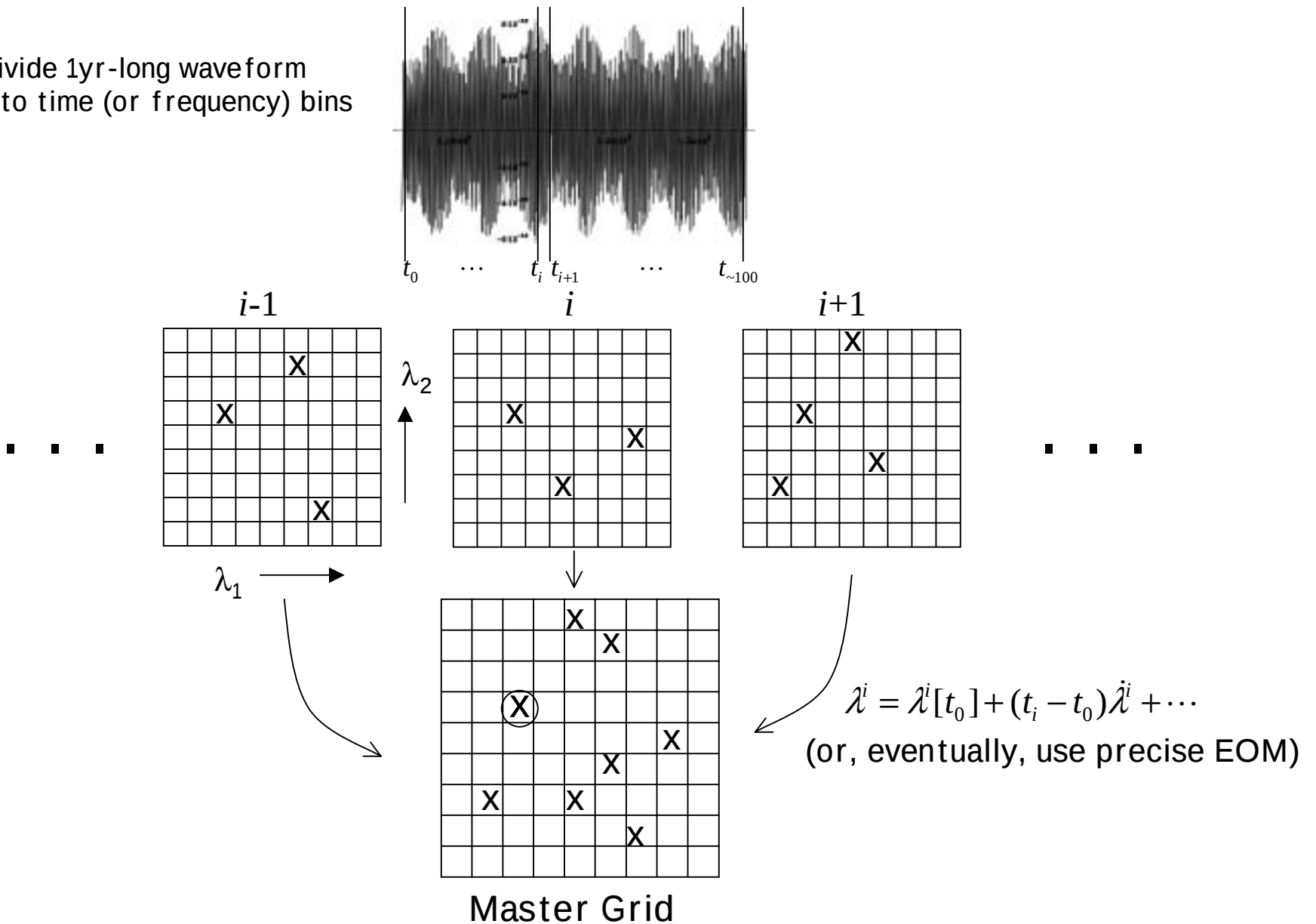
$$\delta\Omega = 2\pi \left\{ \sqrt{(\Gamma^{-1})^{\cos\theta, \cos\theta} (\Gamma^{-1})^{\phi\phi}} - (\Gamma^{-1})^{\cos\theta, \phi} \right\} \times (S/N)^{-2}$$

$\delta(t_0/\nu_0)$	$9.94 \cdot 10^{-3}$	
$\delta(\ln \mu)$	$1.29 \cdot 10^{-5}$	
$\delta(\ln M)$	$6.40 \cdot 10^{-5}$	(Ryan $2.6 \cdot 10^{-4}$)
$\delta(e_0)$	$6.28 \cdot 10^{-6}$	
$\delta(\gamma_0)$	0.44	
$\delta(\Phi_0)$	0.062	
$\delta(\Omega_s)$	$5.68 \cdot 10^{-4}$	
$\delta(\lambda)$	$3.66 \cdot 10^{-4}$	
$\delta(\alpha_0)$	0.79	
$\delta(S/M^2)$	$6.94 \cdot 10^{-5}$	(Ryan $7 \cdot 10^{-4}$)
$\delta(\Omega_K)$	0.091	
$\delta[\ln(\mu/D)]$	0.057	

Table 1: Resolution at S/N=30 for last of year of $10M_\odot/10^6M_\odot$ inspiral. A year before the last stable orbit $e = 0.48$ and $\nu = 1.02$ mHz. At the last stable orbit $e = 0.4$ and $\nu = 1.40$ mHz. Noise model includes WD confusion noise.

Stacked Search Strategy: a sketch

- Divide 1yr-long waveform into time (or frequency) bins



Where Next?

- Finish validation of codes
- Explore parameter space; Monte-Carlo integration (project now initiated at UTB)
- Compare with NK, TB
- Develop search strategy
- Study problem of self-confusion

Census of Supermassive black holes as of March 2001

(Kormendy & Gebhardt 2001)

TABLE 1
Census of Supermassive Black Holes (2001 March)

Galaxy	Type	$M_{B, \text{bulge}}$	$M_{\bullet} (M_{\text{low}}, M_{\text{high}})$ ($M_{\odot}$)	$\sigma_{\odot}$ km/s	D (Mpc)	r_{cusp} (arcsec)	Reference
Galaxy	Sbc	-17.65	2.6 (2.4-2.8) e6	75	0.008	51.40	See notes
M31	Sb	-19.00	4.5 (2.0-8.5) e7	160	0.76	2.06	Dressler + 1988; Kormendy 1988a
M32	E2	-15.83	3.9 (3.1-4.7) e6	75	0.81	0.76	Tonry 1984, 1987
M81	Sb	-18.16	6.8 (5.5-7.5) e7	143	3.9	0.76	Bower + 2001b
NGC 821	E4	-20.41	3.9 (2.4-5.6) e7	209	24.1	0.03	Gebhardt + 2001
NGC 1023	S0	-18.40	4.4 (3.8-5.0) e7	205	11.4	0.08	Bower + 2001a
NGC 2778	E2	-18.59	1.3 (0.5-2.9) e7	175	22.9	0.02	Gebhardt + 2001
NGC 3115	S0	-20.21	1.0 (0.4-2.0) e9	230	9.7	1.73	Kormendy + 1992
NGC 3377	E5	-19.05	1.1 (0.6-2.5) e8	145	11.2	0.42	Kormendy + 1998
NGC 3379	E1	-19.94	1.0 (0.5-1.6) e8	206	10.6	0.20	Gebhardt + 2000a
NGC 3384	S0	-18.99	1.4 (1.0-1.9) e7	143	11.6	0.05	Gebhardt + 2001
NGC 3608	E2	-19.86	1.1 (0.8-2.5) e8	182	23.0	0.13	Gebhardt + 2001
NGC 4291	E2	-19.63	1.9 (0.8-3.2) e8	242	26.2	0.11	Gebhardt + 2001
NGC 4342	S0	-17.04	3.0 (2.0-4.7) e8	225	15.3	0.34	Cretton + 1999a
NGC 4473	F5	-19.89	0.8 (0.4-1.8) e8	190	15.7	0.13	Gebhardt + 2001
NGC 4486B	E1	-16.77	5.0 (0.2-9.9) e8	185	16.1	0.81	Kormendy + 1997
NGC 4564	F3	-18.92	5.7 (4.0-7.0) e7	162	15.0	0.13	Gebhardt + 2001
NGC 4594	Sa	-21.35	1.0 (0.3-2.0) e9	240	9.8	1.58	Kormendy + 1988b
NGC 4619	E1	-21.30	2.0 (1.0-2.5) e9	375	16.8	0.75	Gebhardt + 2001
NGC 4697	E4	-20.24	1.7 (1.4-1.9) e8	177	11.7	0.41	Gebhardt + 2001
NGC 4742	E4	-18.94	1.4 (0.9-1.8) e7	90	15.5	0.10	Kaiser + 2001
NGC 5845	E	-18.72	2.9 (0.2-4.6) e8	234	25.9	0.18	Gebhardt + 2001
NGC 7457	S0	-17.69	3.6 (2.5-4.5) e6	67	13.2	0.05	Gebhardt + 2001
NGC 2787	SB0	-17.28	4.1 (3.6-4.5) e7	185	7.5	0.14	Sarzi + 2001
NGC 3245	S0	-19.65	2.1 (1.6-2.6) e8	205	20.9	0.21	Barth + 2001
NGC 4261	E2	-21.09	5.2 (4.1-6.2) e8	315	31.6	0.15	Ferrarese + 1996
NGC 4374	E1	-21.36	4.3 (2.6-7.5) e8	296	18.4	0.24	Bower + 1998
NGC 4459	SA0	-19.15	7.0 (5.7-8.3) e7	167	16.1	0.14	Sarzi + 2001
M87	E0	-21.53	3.0 (2.0-4.0) e9	375	16.1	1.18	Harms + 1994
NGC 4596	SB0	-19.48	0.8 (0.5-1.2) e8	136	16.8	0.22	Sarzi + 2001
NGC 5128	S0	-20.80	2.4 (0.7-6.0) e8	150	4.2	2.26	Marconi + 2001
NGC 6251	E2	-21.81	6.0 (2.0-8.0) e8	290	106	0.06	Ferrarese + 1999
NGC 7052	E4	-21.31	3.3 (2.0-5.6) e8	266	58.7	0.07	van der Marel + 1998
IC 1459	F3	-21.39	2.0 (1.2-5.7) e8	323	29.2	0.06	Verdoes Kleijn + 2001
NGC 1068	Sh	-18.82	1.7 (1.0-3.0) e7	151	15	0.04	Greenhill + 1996
NGC 4258	Sbc	-17.19	4.0 (3.9-4.1) e7	120	7.2	0.36	Miyoshi + 1995
NGC 4945	Scd	-15.14	1.4 (0.9-2.1) e6		3.7		Greenhill + 1997



Mode distribution of power emitted

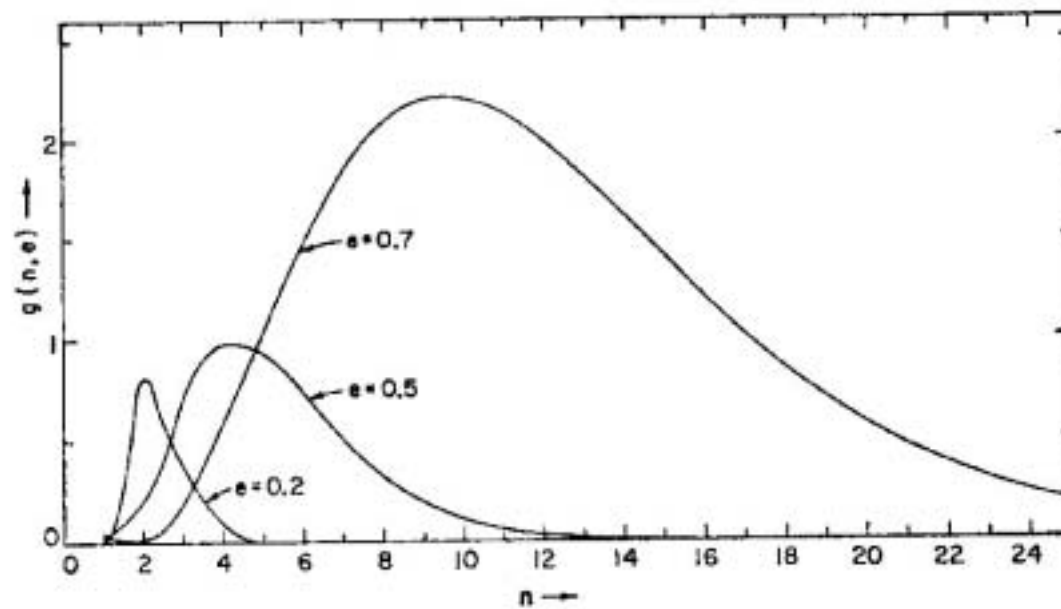


FIG. 3. $g(n, e)$, the relative power radiated into the n th harmonic for $e=0.2, 0.5$, and 0.7 .

[Peters & Mathews (1963)]