Population Properties of Massive Binary Black holes with LISA observations Using Iterative Reweighted Kernel Density Estimation Technique

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First TEONGRAV International Workshop on the theory of Gravitational Waves,

September 17, 2024

Sapienza University of Rome

SISSA Scuola Internazionale Superiore di Studi Avanzati

INFN Istituto Nazionale di Fisica Nucleare

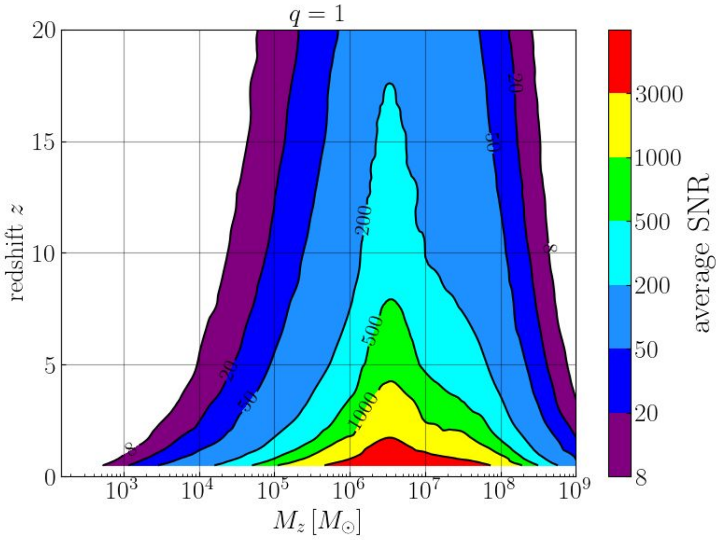
European Research Council Established by the European Commission

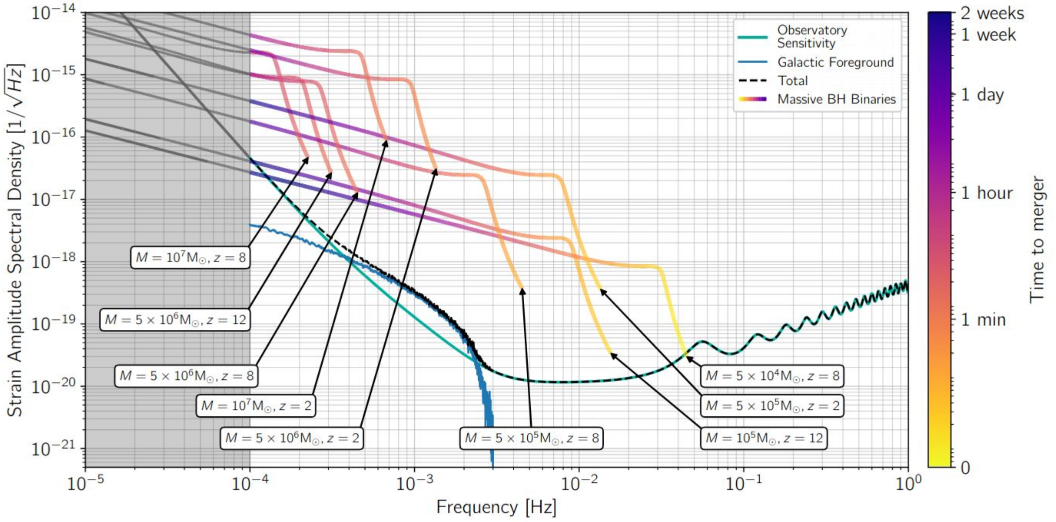
Overview

- Motivation
- Method of KDE with Iterative Reweighting technique
- Applications on PopIII Massive BHBs for LISA
- Future Work

Motivation

- LISA will see Massive Black hole Binaries (MBHBs), crucial for true understanding of formation, evolution of such systems as well as Galaxy evolution





Credit: ESA-SCI-DIR-RP-002, Sep, 2023

Rates and Population Analysis

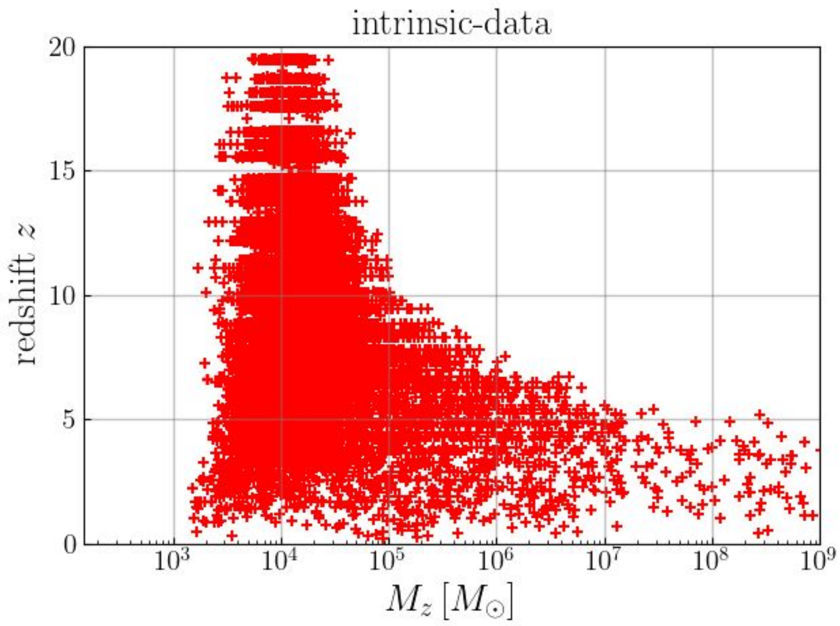
Why:

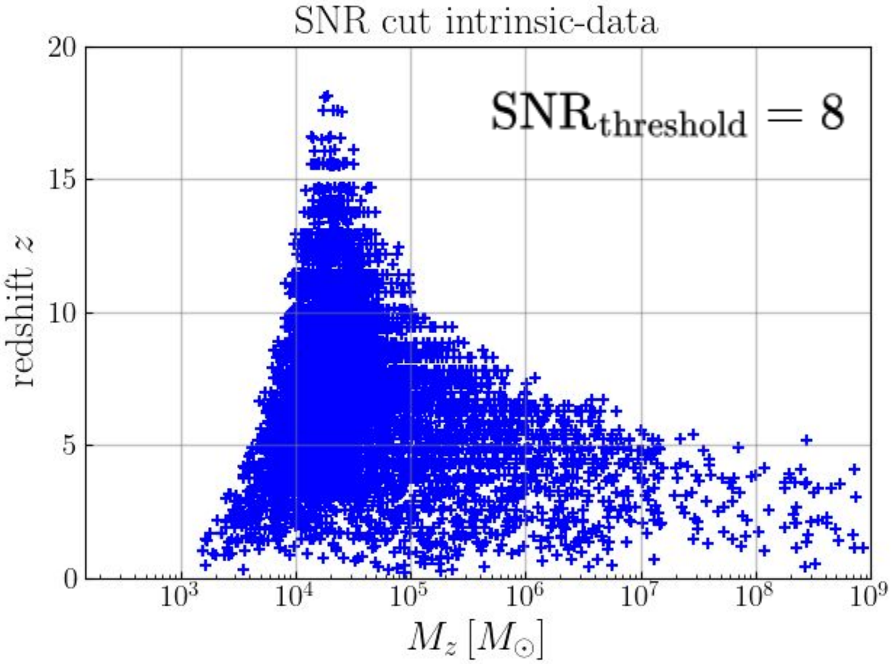
- From features in population study, understand the astrophysical origin of detected events
- Improve theoretical models, learn about outliers ,....

How:

Parametric Method:	Non Parametric Method:
Have functional form Good: extrapolation, robust even with few events, Bayes factor, Interpretable Issues: Bound to specific functional form, New features to be added by hand	Good: Data based, flexible, can be computationally efficient, provide insights for parametric models Issues: no extrapolation, no Bayes factor, no direct connection with physics

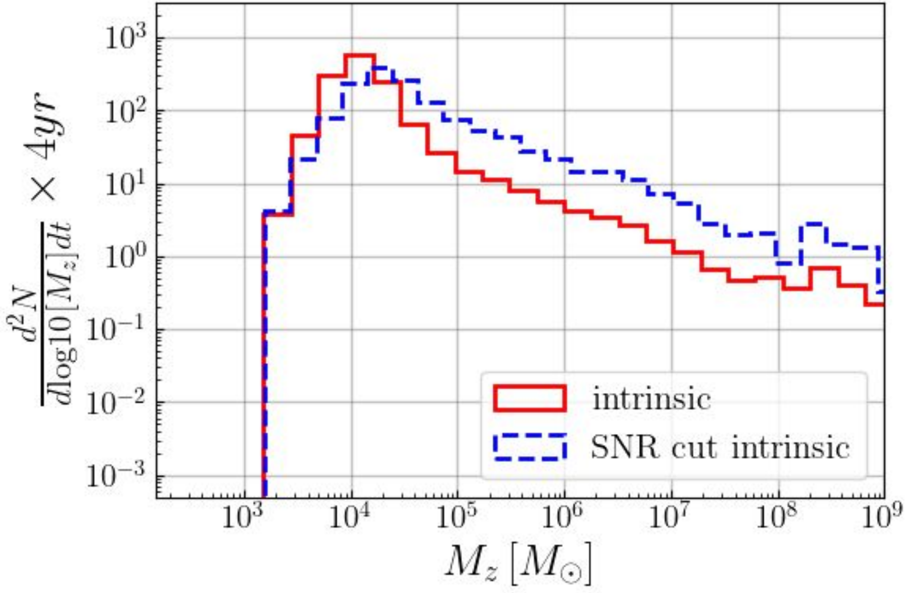
Population III Massive Black hole Model

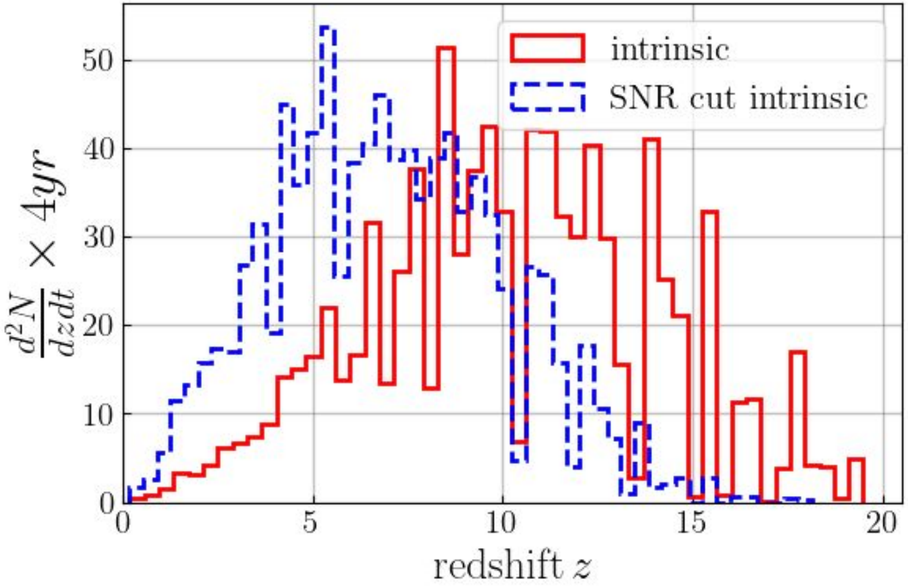




Data from Phys. Rev. D 93, 024003 (2016)

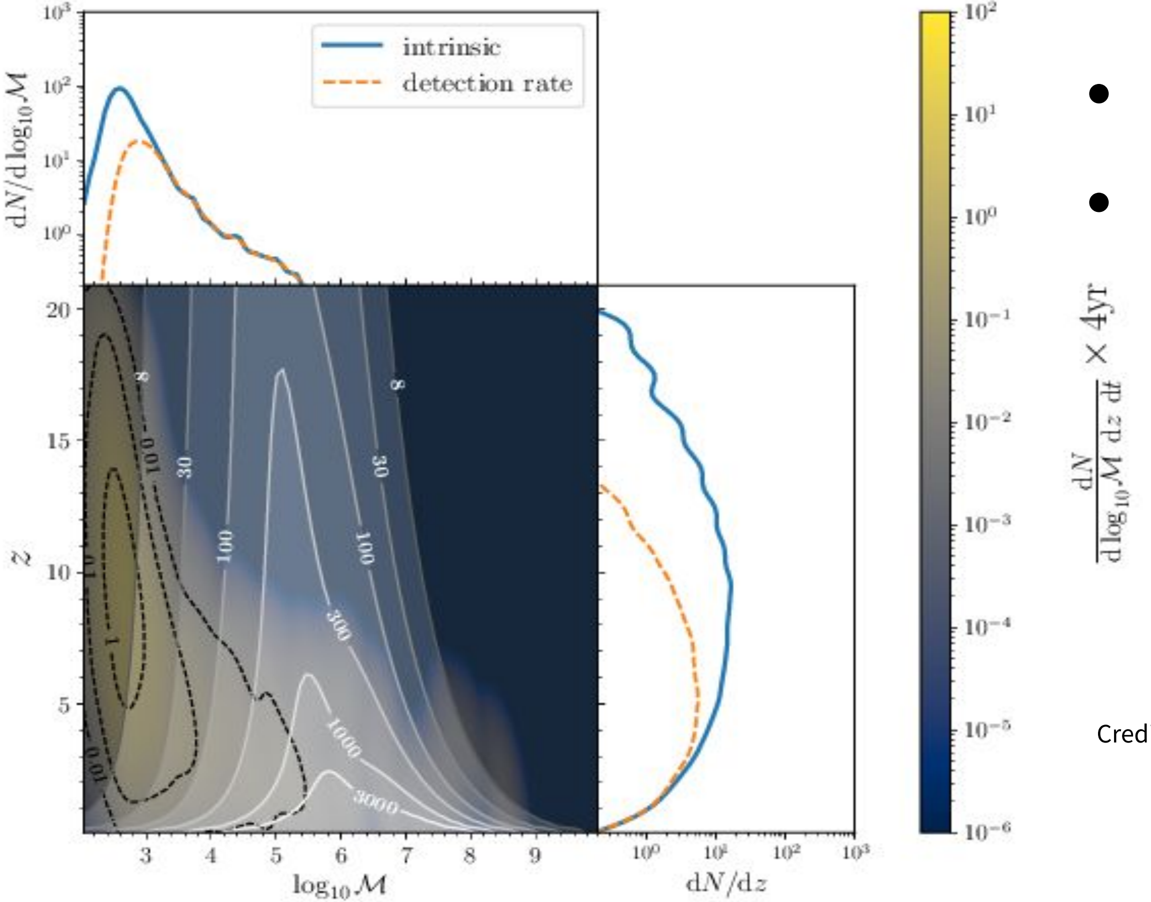
Rates Estimates





Data from Phys. Rev. D 93, 024003 (2016)

Population III Massive BHBs (Light seed)



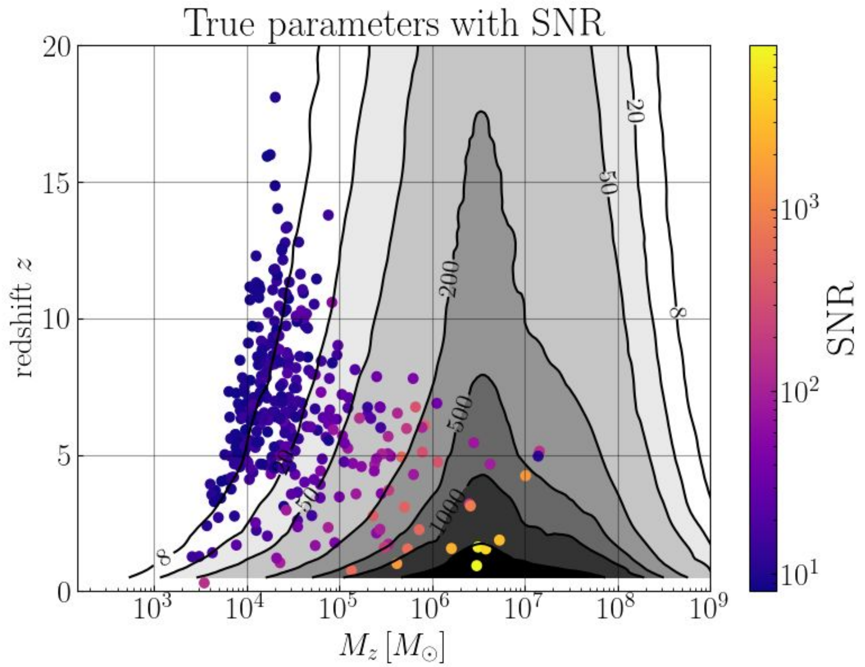
- Rates Estimation for a 4-years LISA Observations
- Low Mass High Redshift events

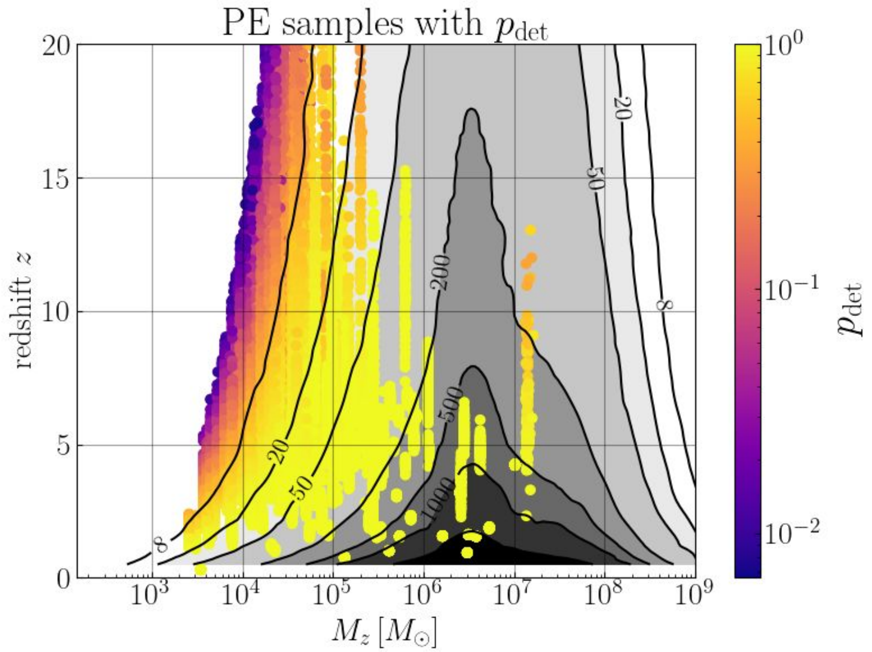
Credit: Barausse et al, 2023, Phys. Rev. D 108, 103034

Our Goal: Non parametric Method with Selection Effects to Reconstruct True Distribution (Rates)

- *Phys.Rev.D* 105 (2022)
- *Astrophys.J.* 960 (2024)

Data for Analysis

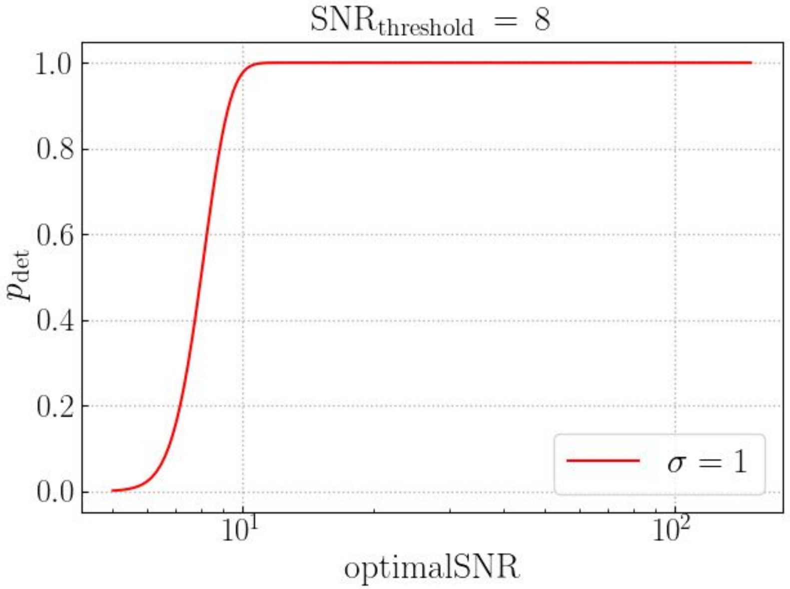


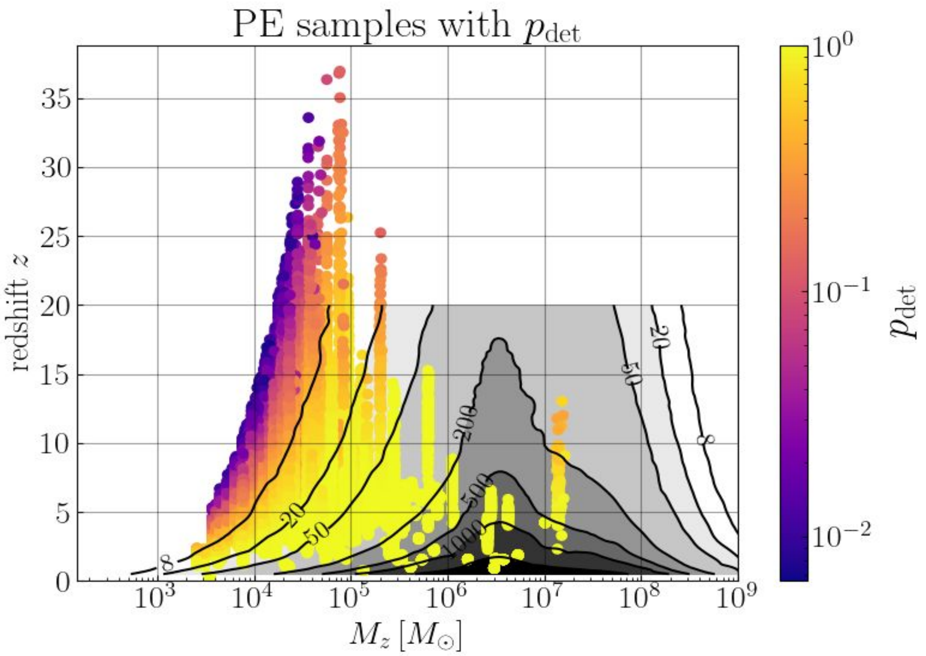


Selection Effects

- Matched-filter SNR (standard Gaussian noise) to get Pdet

$$p(\rho|\bar{\rho})d\rho = \frac{1}{\sqrt{2\pi}} e^{-(\rho-\bar{\rho})^2/2}\, d\rho\,.$$



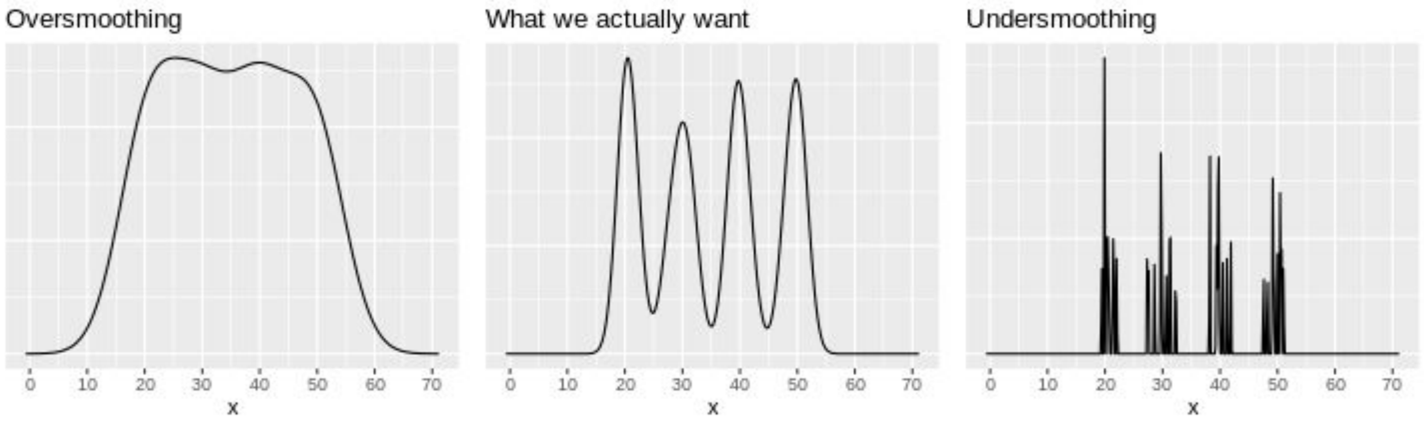


Kernel Density Estimation (KDE)

- **Objective:**
  - Flexible, and, non parametric method
  - Prioritize computational simplicity and speed
  - Go from a set of detected events to a rate density with small/quantified uncertainty
  - Addresses same questions as other methods
    - stellar evolution, Black hole and Binary formation channel

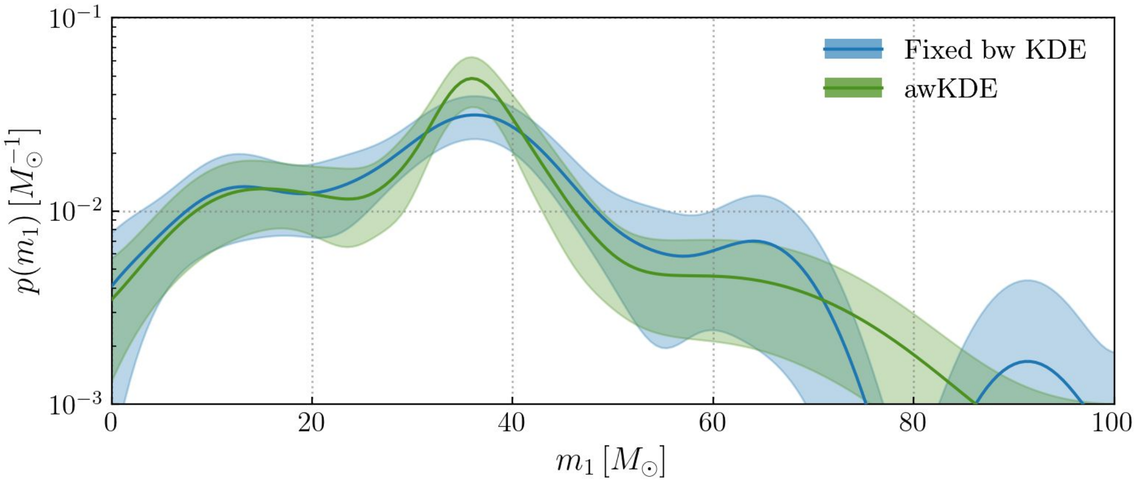
Kernel Density Estimation (KDE)

- Put a blob of density at each event. Ensures data have "fairly high" likelihood
  - but what size of blob (bandwidth choice)?



Adaptive Width Kernel Density Estimation (awKDE)

- Under-smoothing makes estimate biased Over-smoothing makes estimate (too) uncertain
- Optimized adaptive bandwidth: Adjust local bw ∝ to typical distance between events



Adaptive Width Kernel Density Estimation (awKDE)

- Using an initial global bandwidth choice to make a pilot Gaussian KDE

$$\hat{f}(x) = \frac{1}{\sum_i W_i} \sum_{i=1}^{n} \frac{W_i}{h\lambda_i} K\left(\frac{x - X_i}{h\lambda_i}\right). \qquad \lambda_i = 1 \quad W_i = 1$$

- Derive local (adaptive) bandwidth from pilot KDE & sensitivity parameter, $0 \leq \alpha \leq 1$

$$\lambda_i = \left(\frac{\hat{f}_0(X_i)}{g}\right)^{-\alpha}, \; \log g = n^{-1} \sum_{i=1}^{n} \log \hat{f}_0(X_i)$$

- Final KDE uses this local bandwidth
- For multi-dimensional case linearly transform data to have zero mean and unit covariance

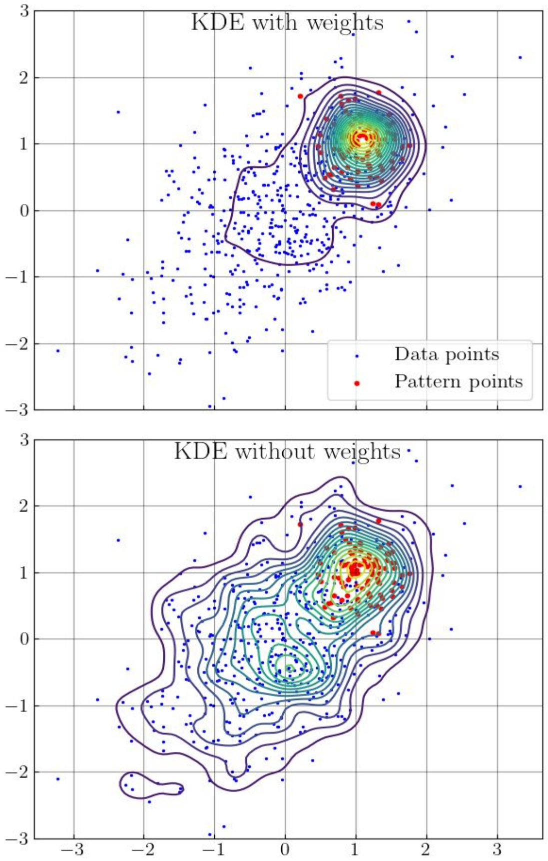
Weighted Kernel Density Estimation (Weighted-KDE)

- Using a global bandwidth for a Gaussian KDE with weights based on data points

$$\hat{f}(x) = \frac{1}{\sum_i W_i} \sum_{i=1}^{n} \frac{W_i}{h\lambda_i} K\left(\frac{x - X_i}{h\lambda_i}\right).$$

$$\sum_i W_i = n, \quad W_i \iff X_i, \quad \lambda_i = 1$$

- For adaptive and weighted KDE we are still working to fix some issues for transformation of data



Choice of KDE Hyper-parameters

- Determine optimum initial bandwidth and α by grid search using maximum likelihood as a figure of merit on leave-one-out cross validation with

$$\log \mathcal{L}_{LOO} = \sum_{i=1}^{n} \log \hat{f}_{LOO,i}(X_i)$$

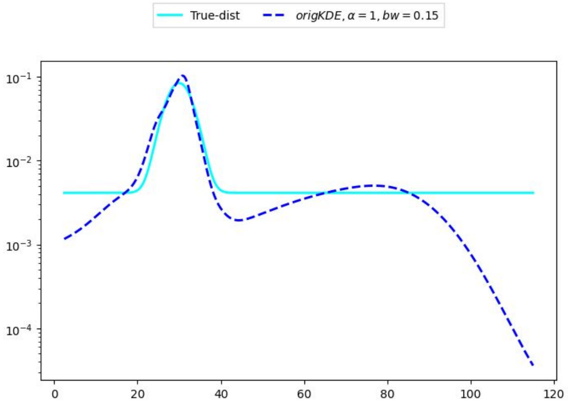
where $\hat{f}_{LOO,i}$ is the KDE constructed from all samples except X_i

- Linear in logarithm of estimate at observed values and will penalize relative errors

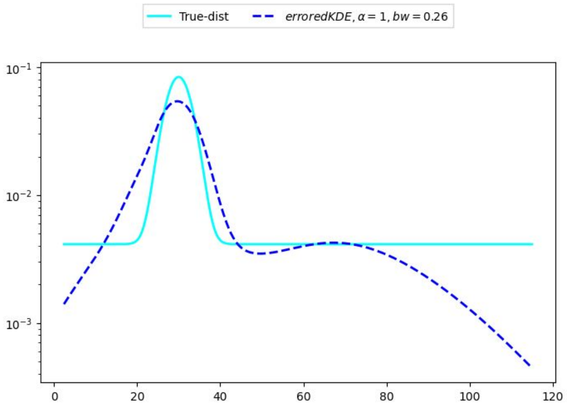
- For large number of samples we use k-fold cross validation with 5 folds with same figure of merit

Parameter Estimation Uncertainties

- Event parameters can’t be measured exactly
- PE samples are only accurate under default PE-prior population
- Expected to over-disperse population feature



Data without uncertainty



Data with uncertainty

‘Deconvolving’ PE uncertainty via Reweighting

- Accurate population model requires accurate event values
- Accurate estimate of event value requires population model

- Address by iteration : use previous rate estimate for reweighting PE samples

Expectation-Maximization Algorithm

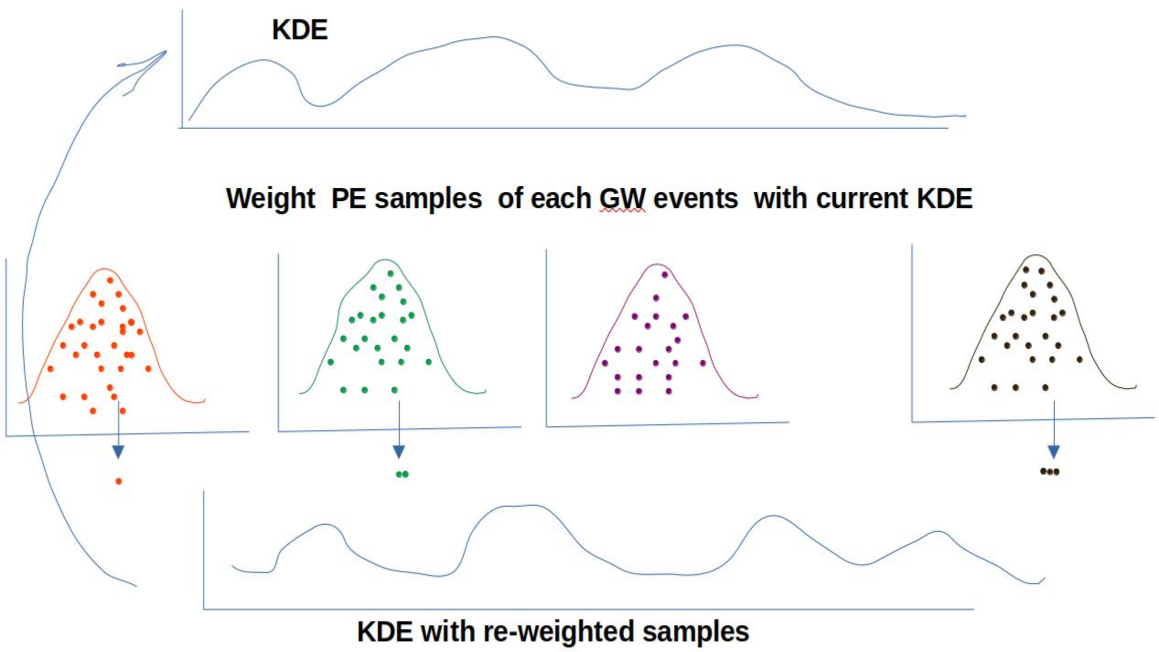
1. Draw Poisson(1) PE samples per event weighted by current estimate of population rate density

2. Optimize an adaptive KDE trained with this sample set

3. Update current rate estimate using the KDE

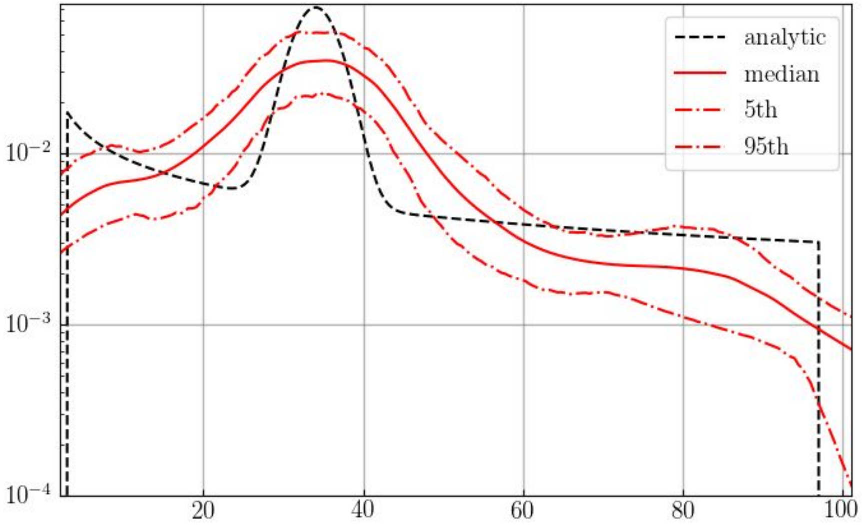
4. Go to step 1

Astrophys.J. 960 (2024)

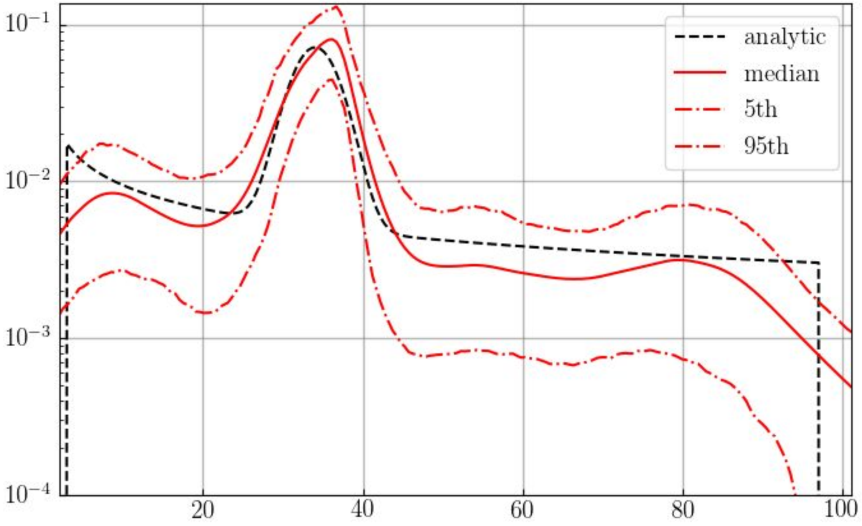


Test: Expectation-Maximization Algorithm

- 50% of events in Gaussian peak, peak σ = 3, PE error & sample uncertainty 5

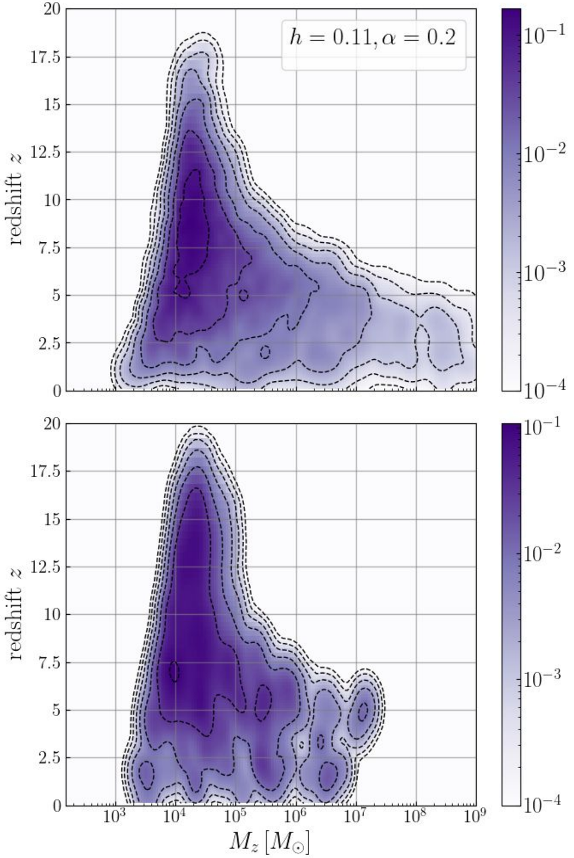


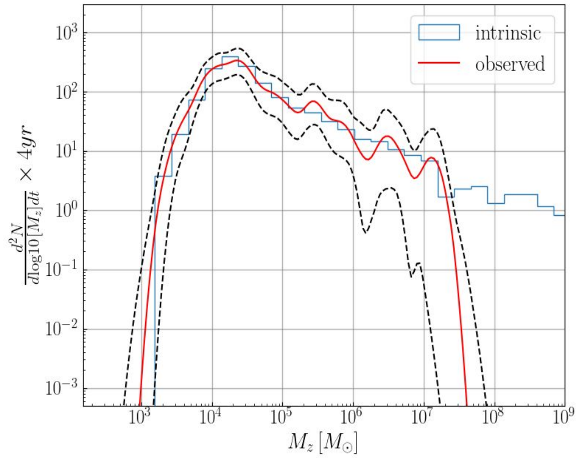
Without iterative reweighting

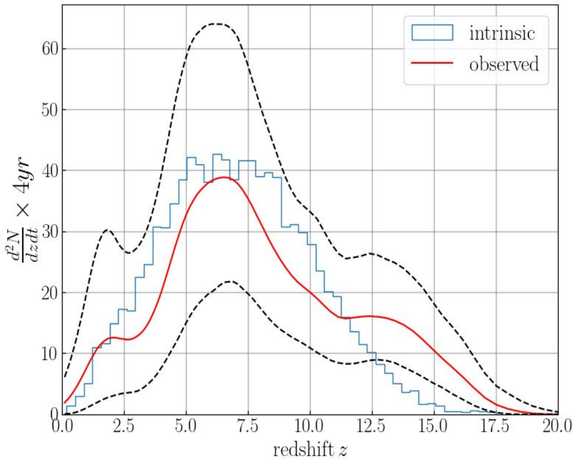


With iterative reweighting

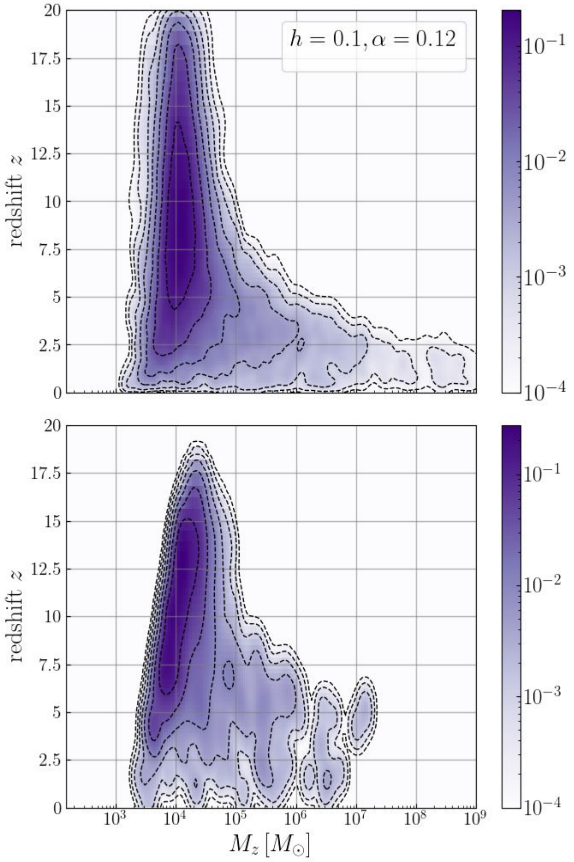
Results: AwKDE without Selection Effects

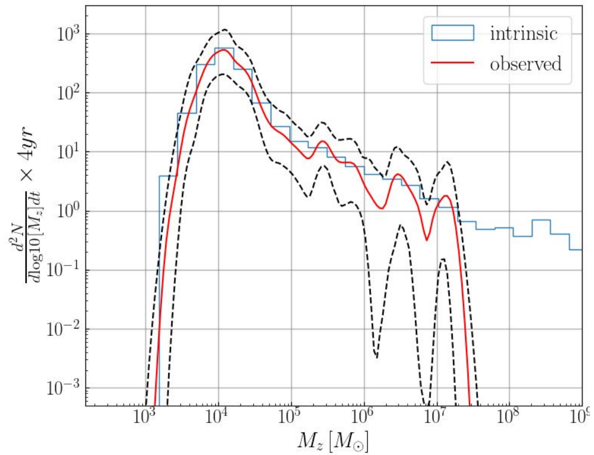


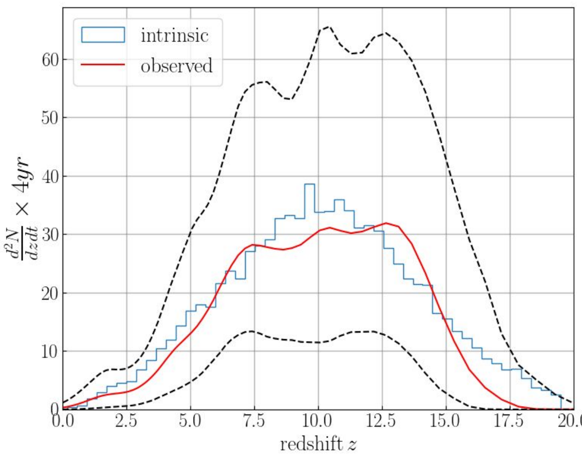




Results: Weighted-KDE with Selection Effects







Future: Test Adaptive KDE with Selection Effects & Fixing Pdet for small values

Quick Recap

1) KDE as non parametric model for population analysis
    a) Adaptive KDE without selection effects
    b) Weighted unadaptive KDE with selection effect

2) Iterative Reweighting to reduce PE uncertainty

3) Fast, Flexible method for quick Population Analysis

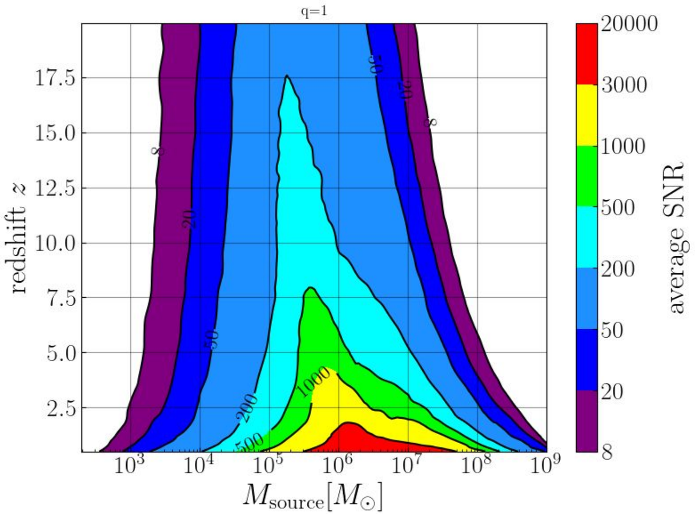
4) Future: Weighted Adaptive KDE fixing selection effects for small values

Questions!

Future Work

- Extension of multidimensional iterative awKDE including component spins, and distance or redshift
    - Technical issue in optimizing the Gaussian kernel for a multidimensional data set, where it will not be appropriate (or even meaningful, given the different units) to impose equal variances over different parameters as we currently do for (log) m1 and m2
    - For more than two dimensions a grid search may not be practicable; more sophisticated methods may be required in order to realize the potential of iterative KDE over a full set of population parameters

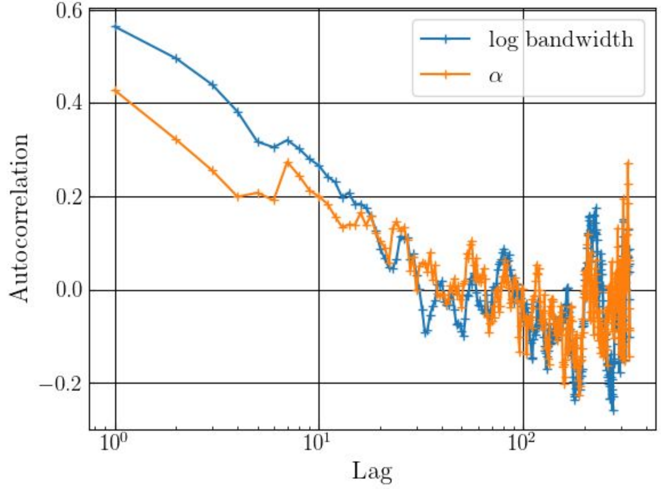
Extra Slides



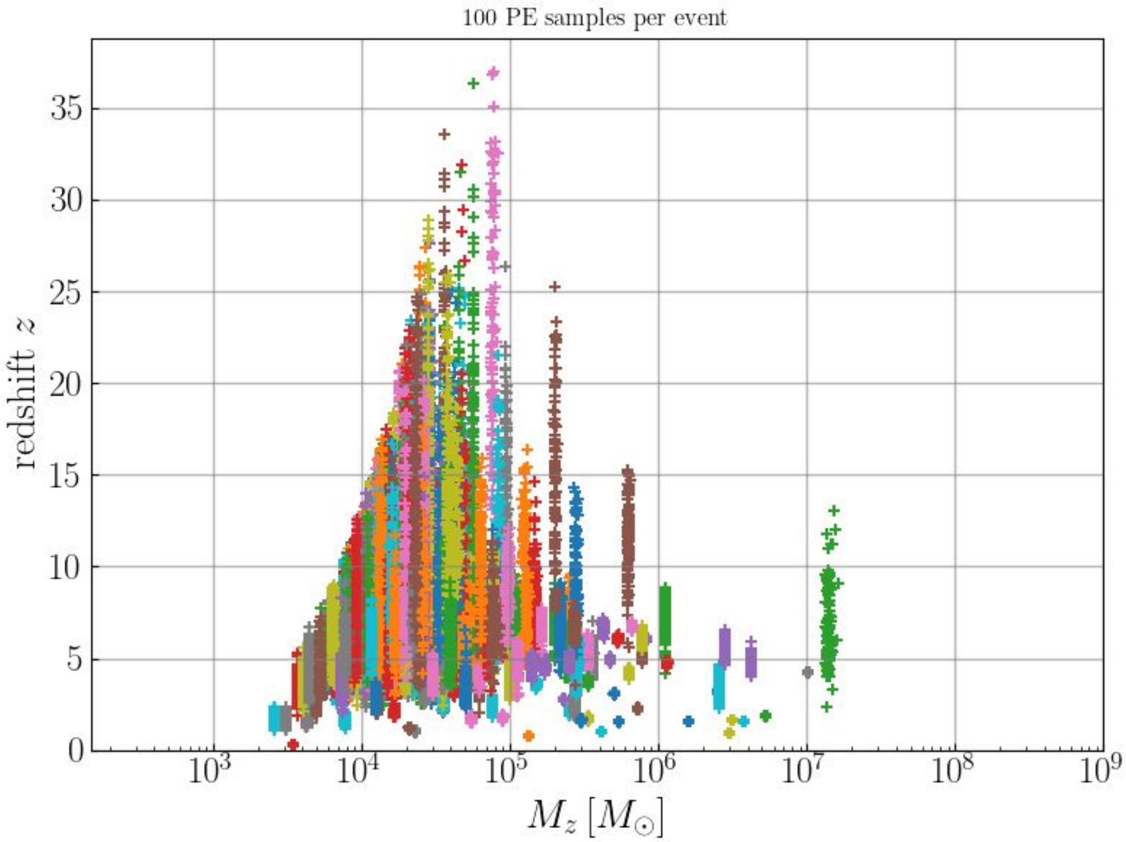
Autocorrelation of KDE ‘hyper’parameters

- KDE has global bandwidth (bw) and adaptive (α) parameters
- Optimized via CV max likelihood at each iteration
- Monitor evolution to characterize the process

- Autocorrelation close to 0 after ~30 iterations



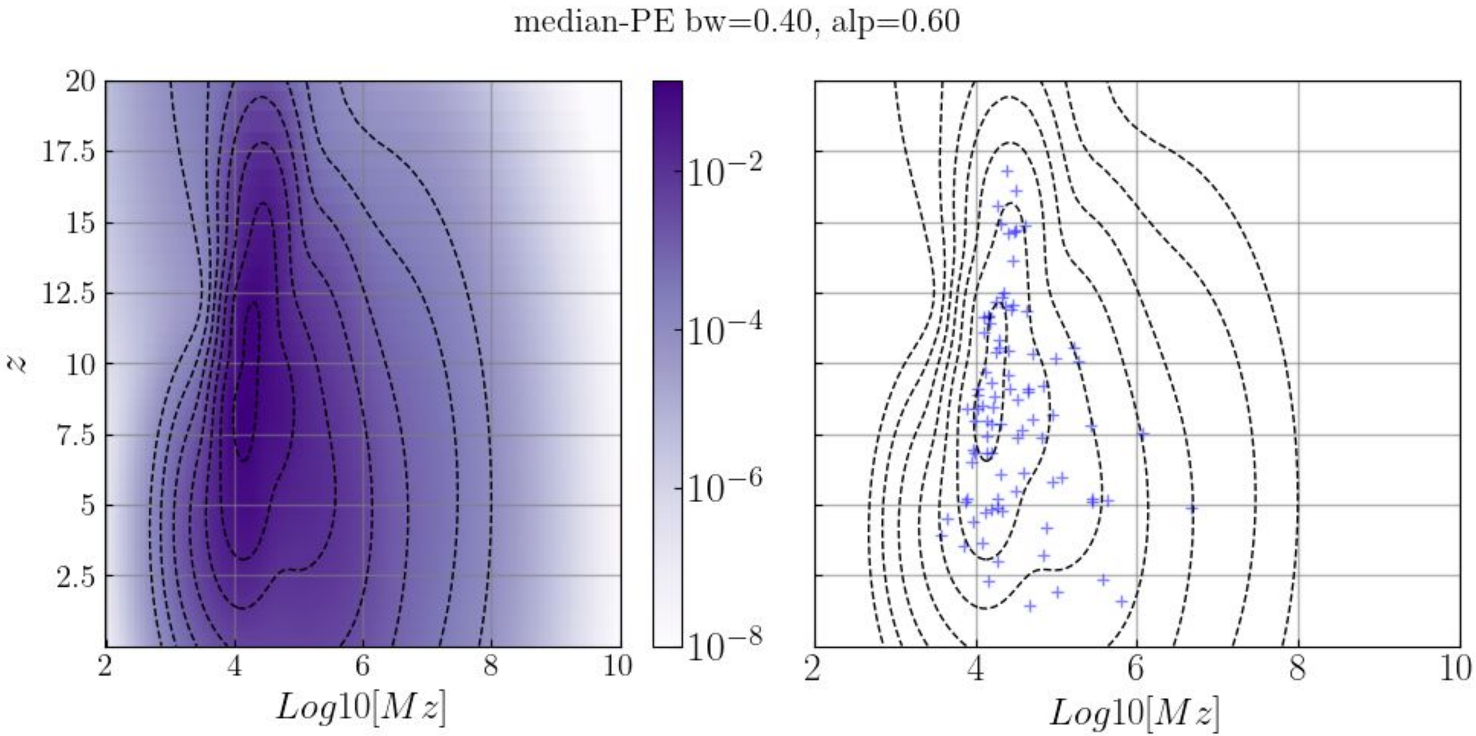
Simulated LISA Observations (4-year)



PopIII Model

PE samples for 4 years observed events

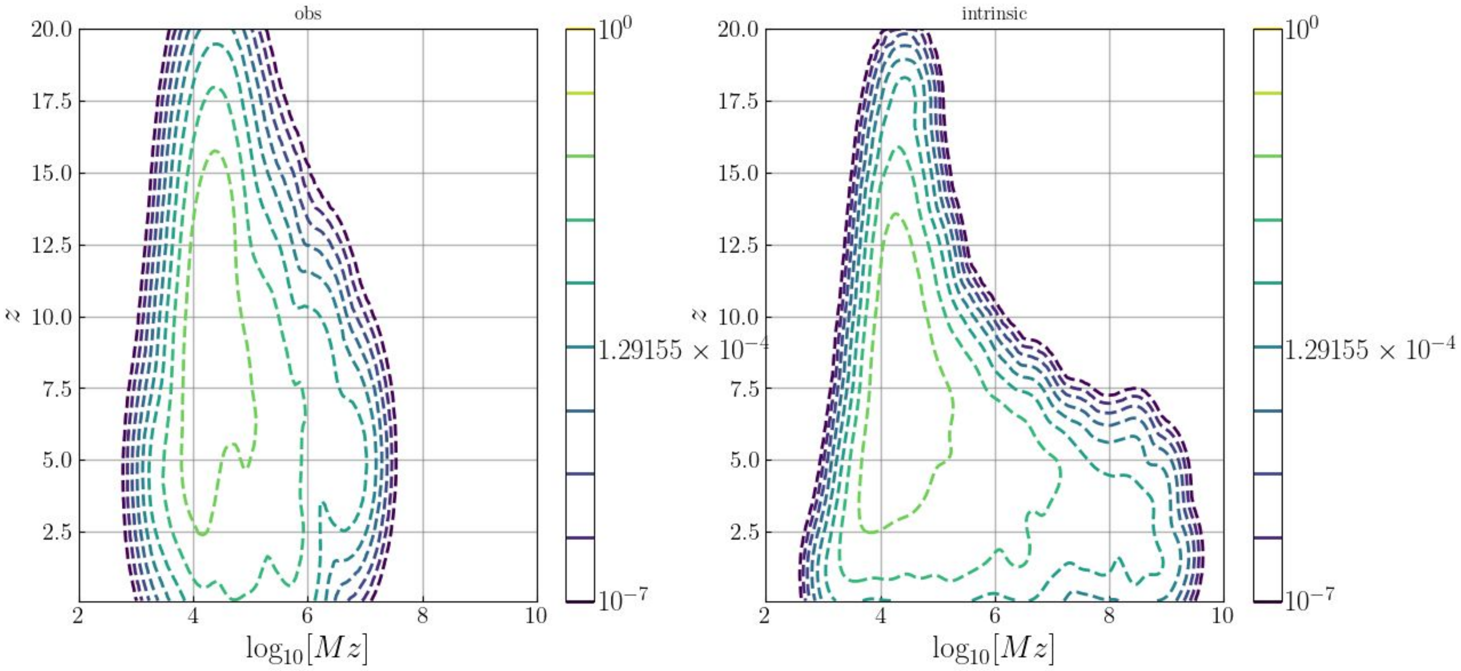
Simulated LISA Observations (1-year)



Medians of 91 events PE samples

AwKDE for population reconstruction

Iterative AwKDE including Pdet factor



AwKDE for population reconstruction

Population Study

- Population analysis to understand individual events
  - New events exciting as an outlier in population

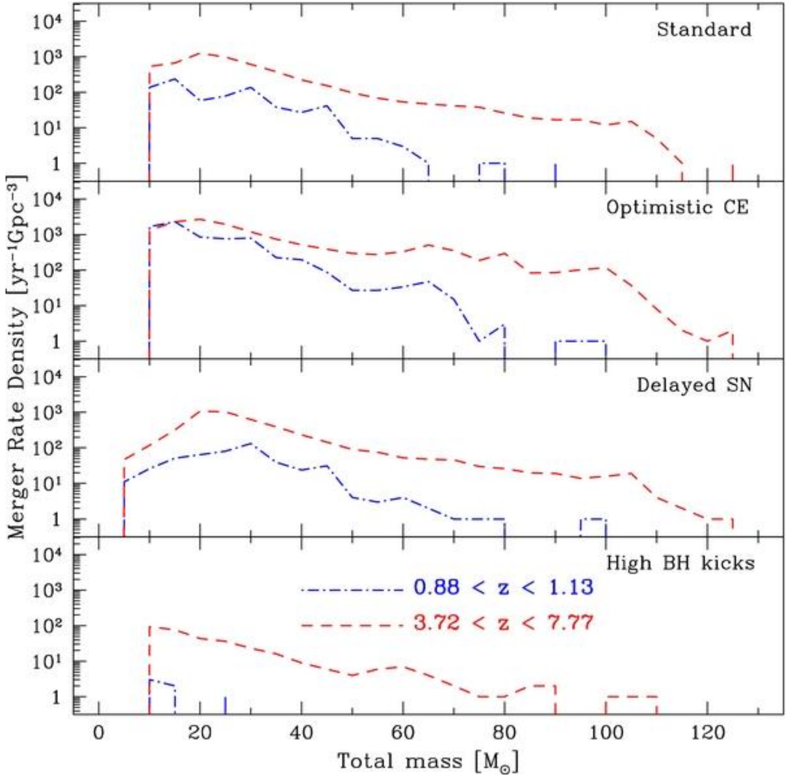
- From features in population study, understand the astrophysical origin of detected events
  - Stellar evolution, formation channel, cosmology

Astrophysical Models vs Gravitational Wave Detections

- Astrophysics modelling
  ⇒ expected merger distribution over redshift, masses, spins …

- Models do not predict individual merger parameters

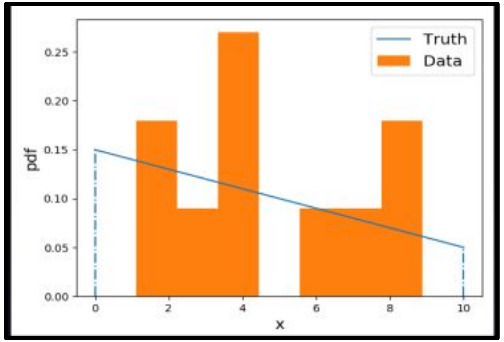
- GW detections ⇒distribution "samples"

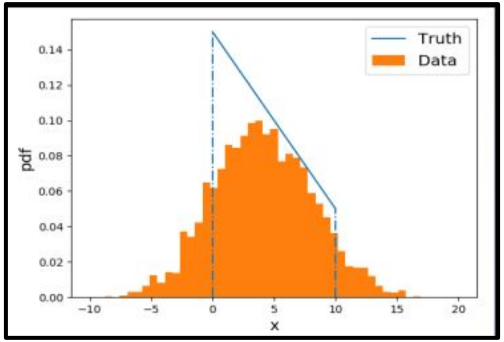


Dominik et al. Astrophys.J. 779 (2013) 72

Hazards of Gravitational Wave Population Analysis

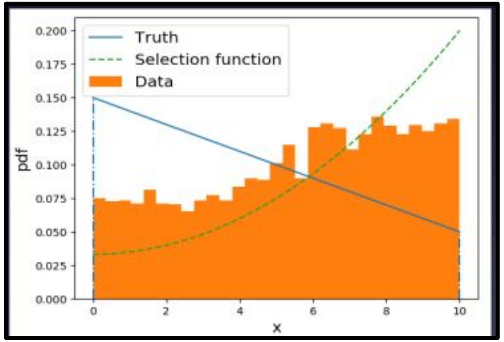
Low event Statistics

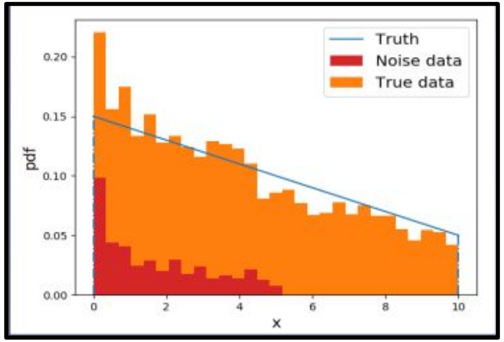




Measurement error

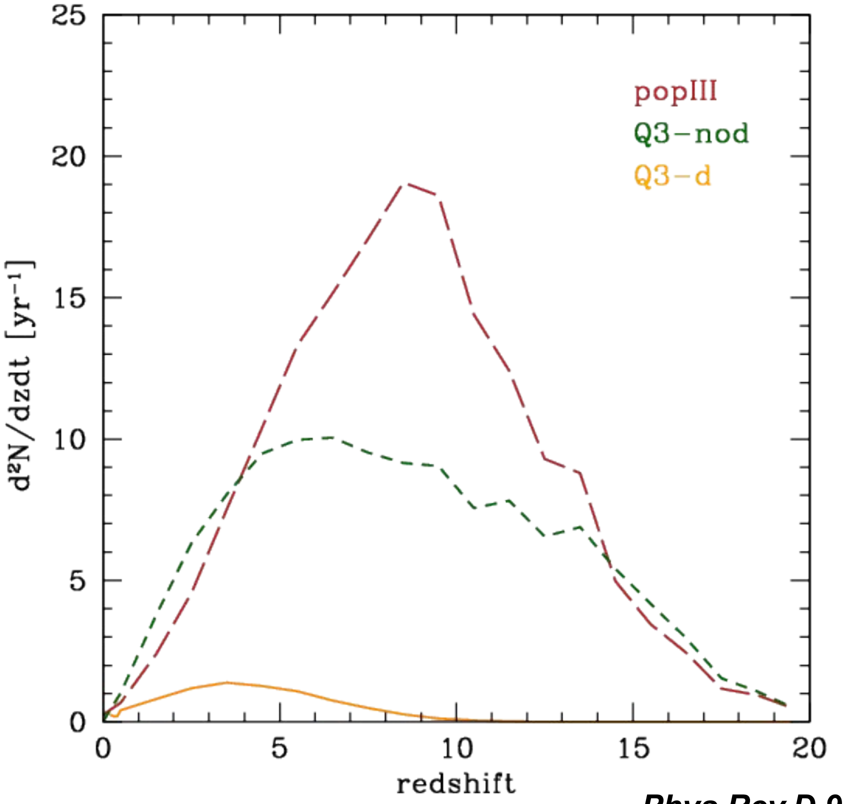
Selection bias

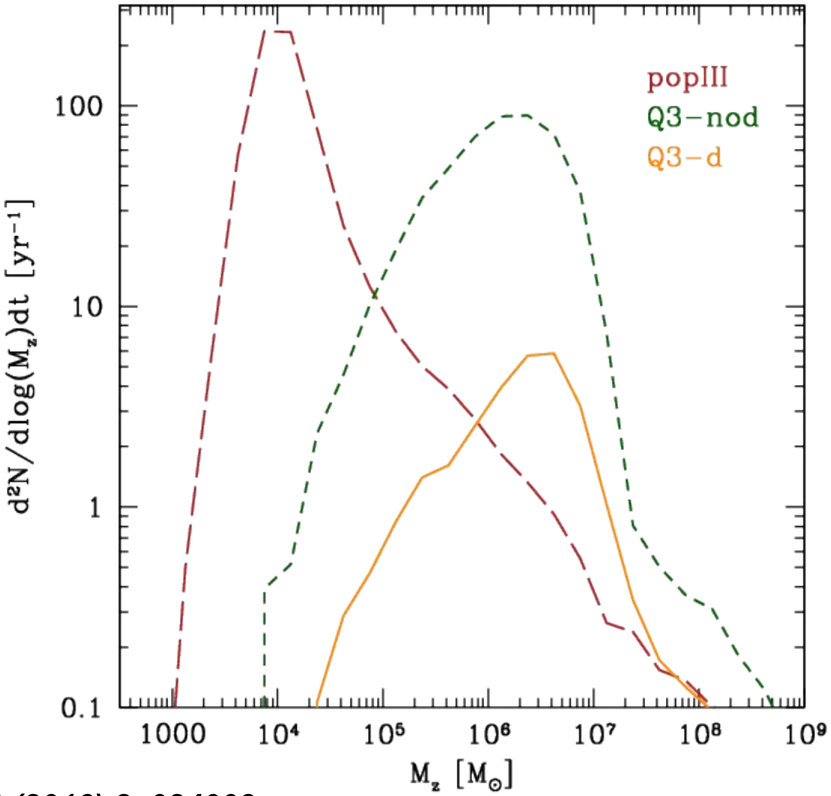




Noise contamination

Goal: Reconstruct Rates (popIII)





Phys.Rev.D 93 (2016) 2, 024003

AwKDE for population reconstruction