

# Enhancing Gravitational Wave Science with Differentiable Models and **New Physics Searches**

Thomas Edwards | King College London | 16th June 2023

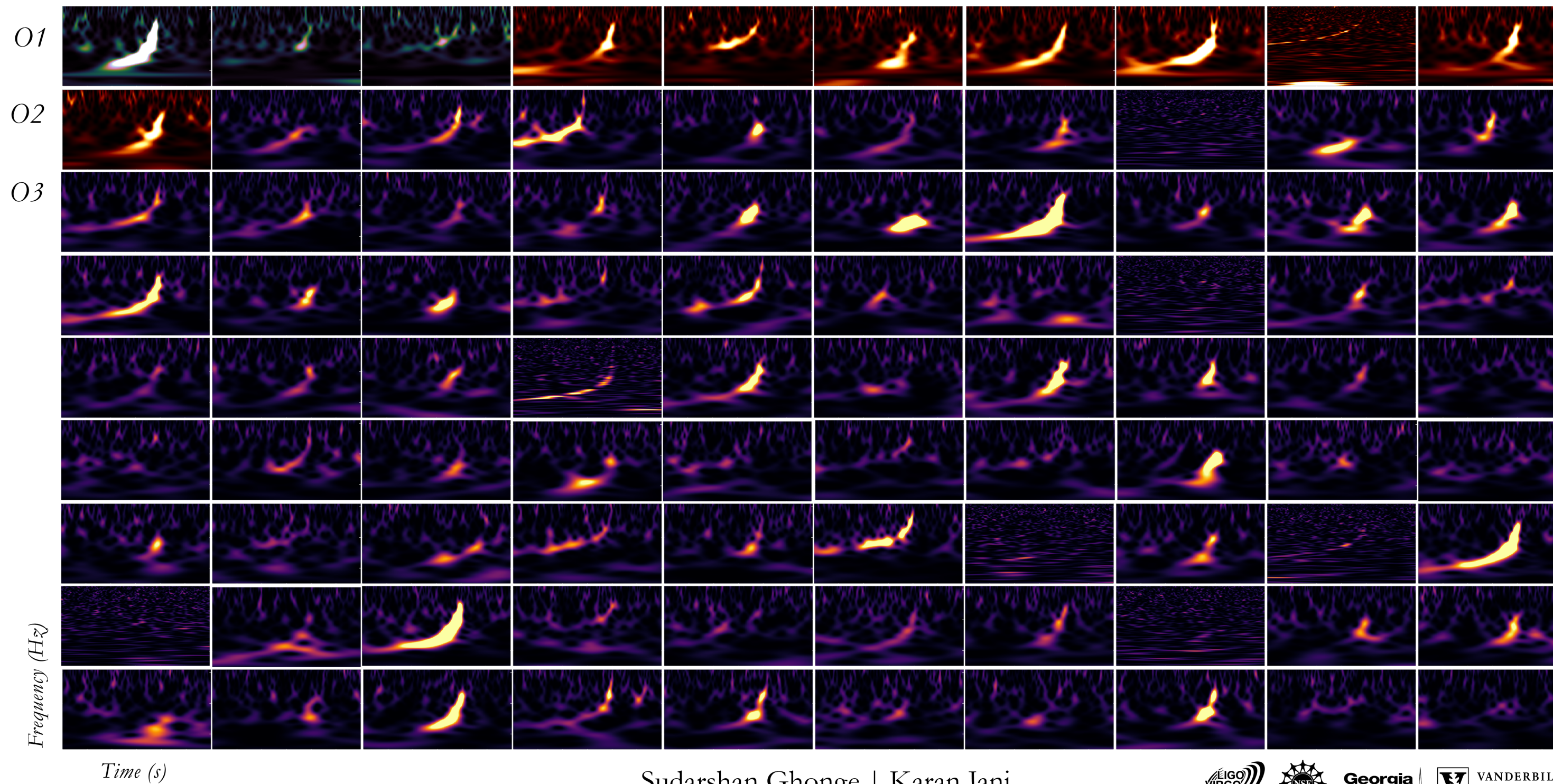
2302.05329  
2302.05333  
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+ 2 upcoming papers

# Gravitational Wave + ML Revolution

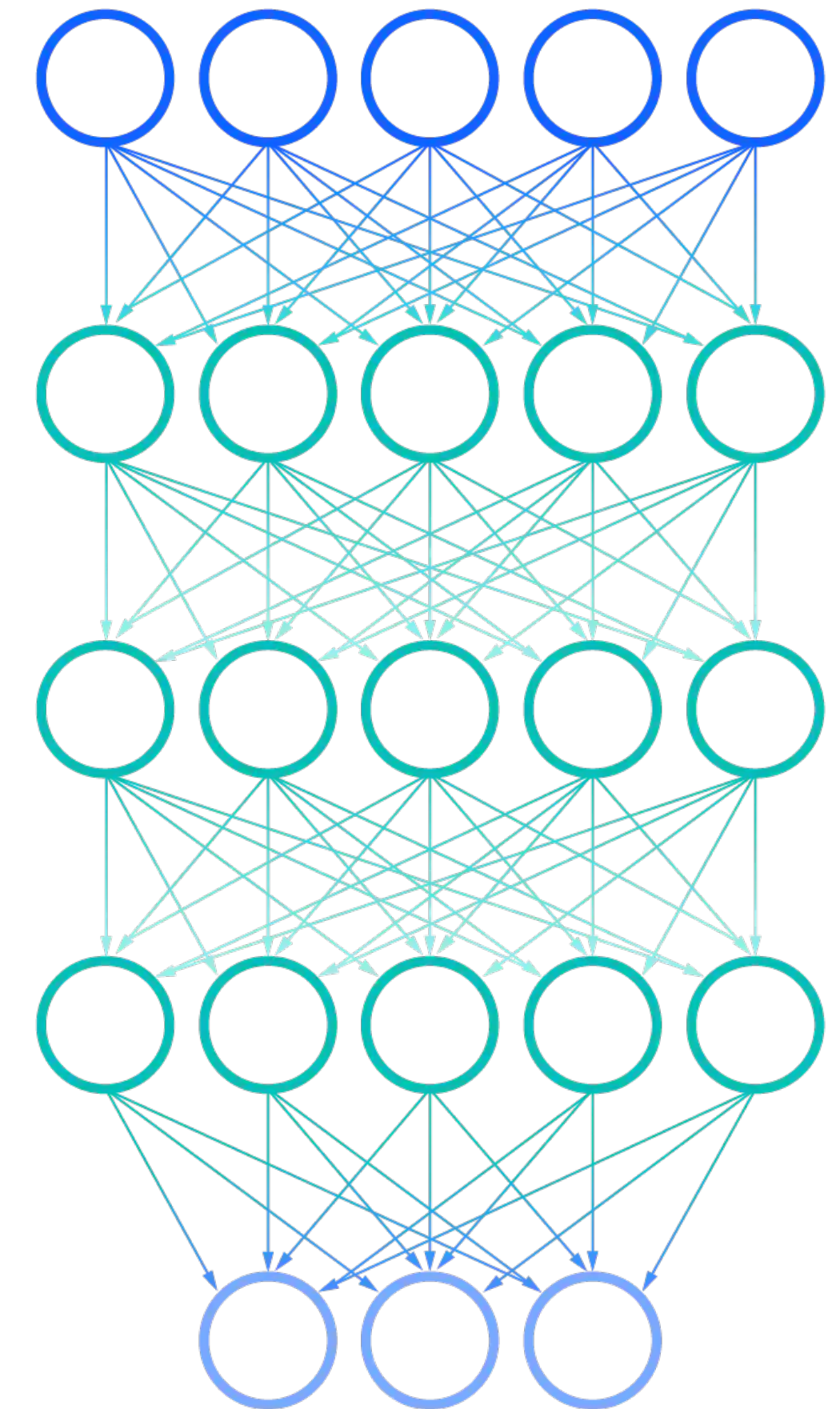


## Gravitational-Wave Transient Catalog

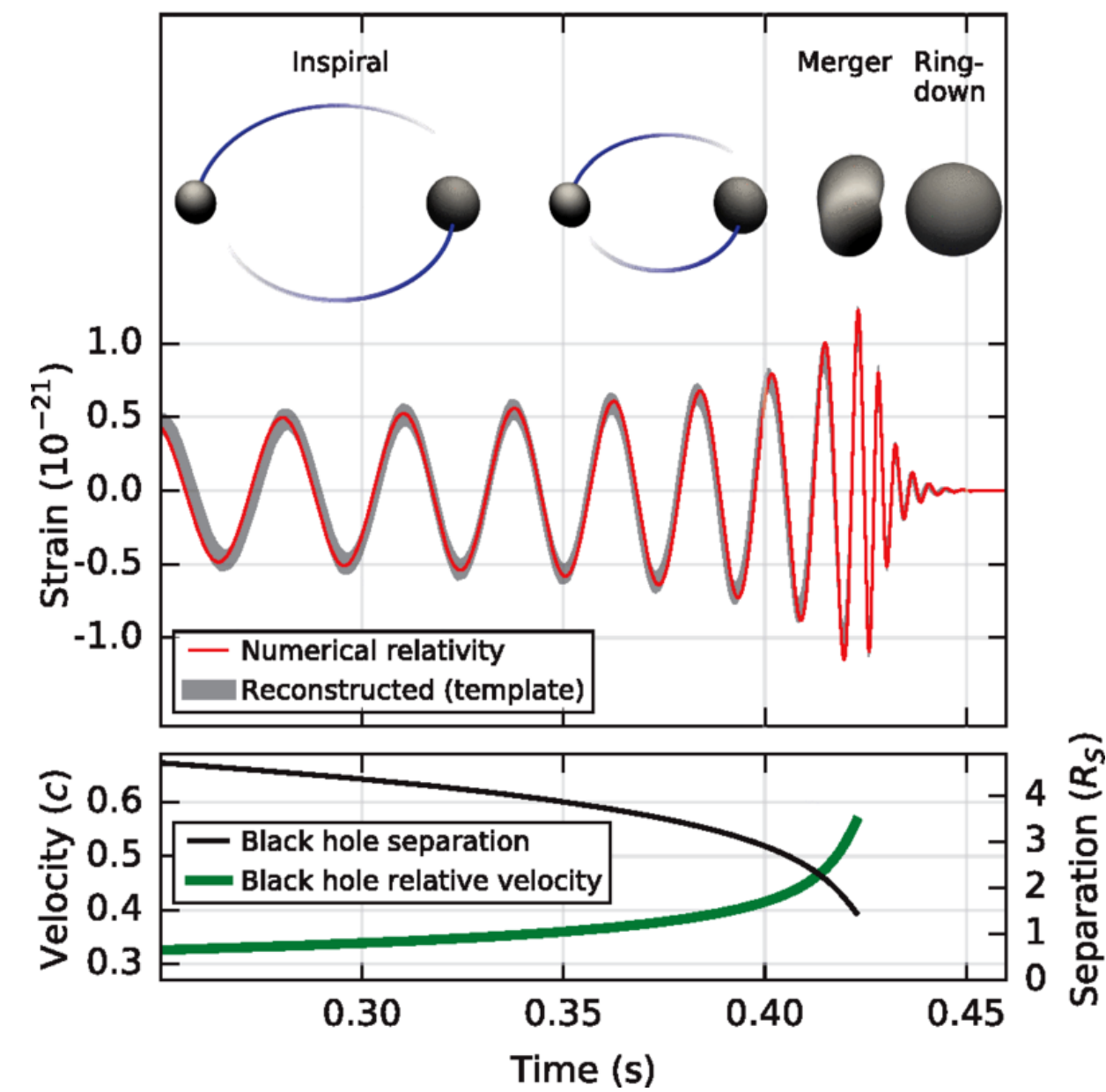
Detections from 2015-2020 of compact binaries with black holes & neutron stars



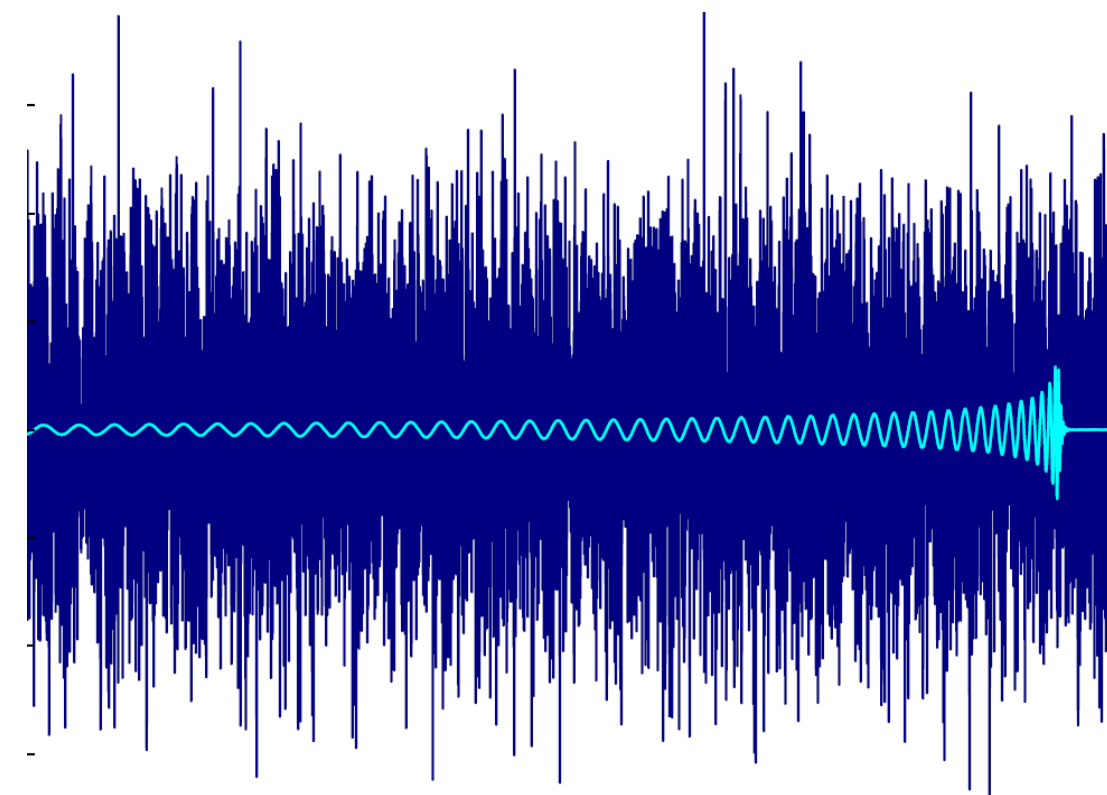
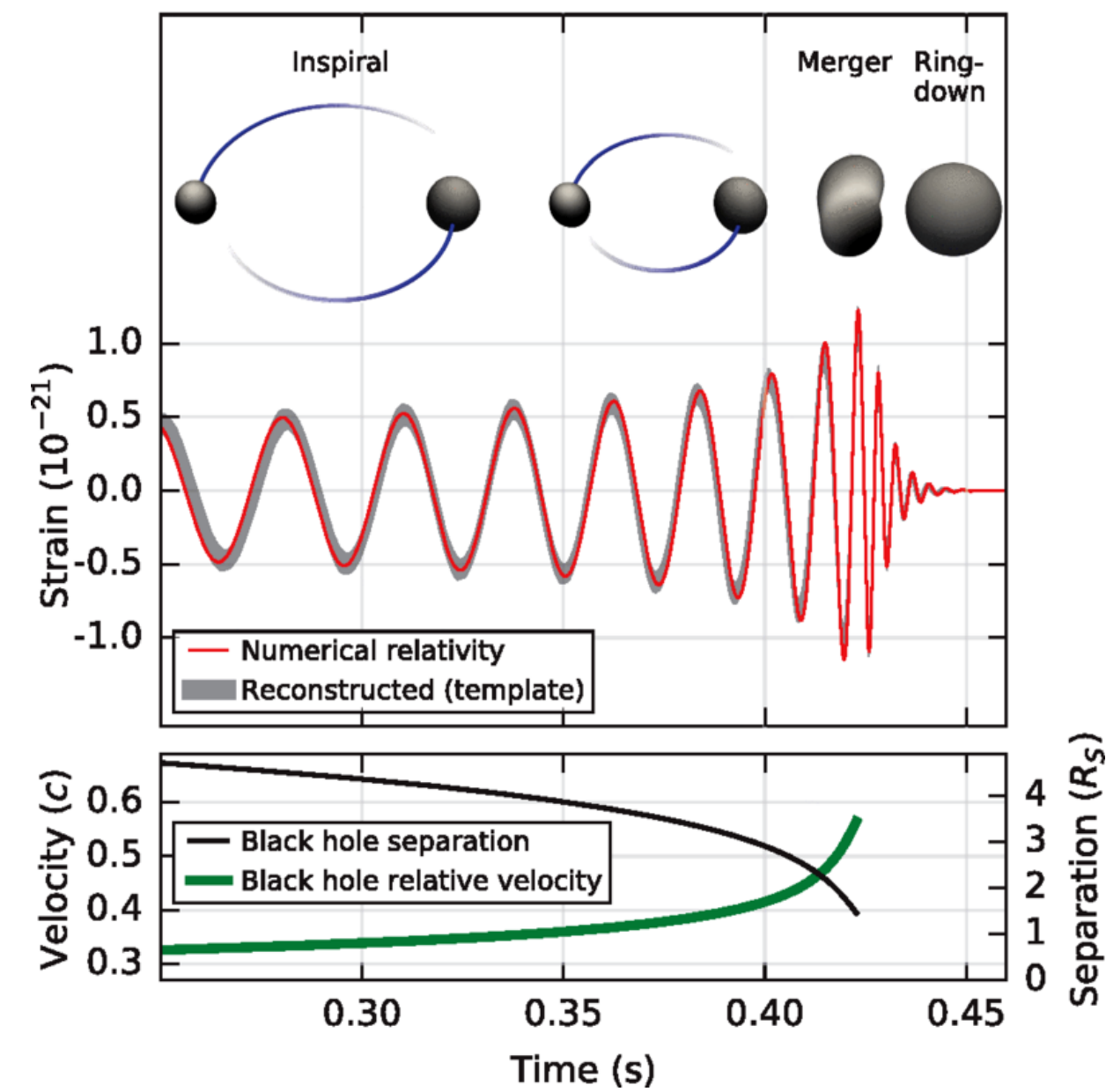
Sudarshan Ghonge | Karan Jani



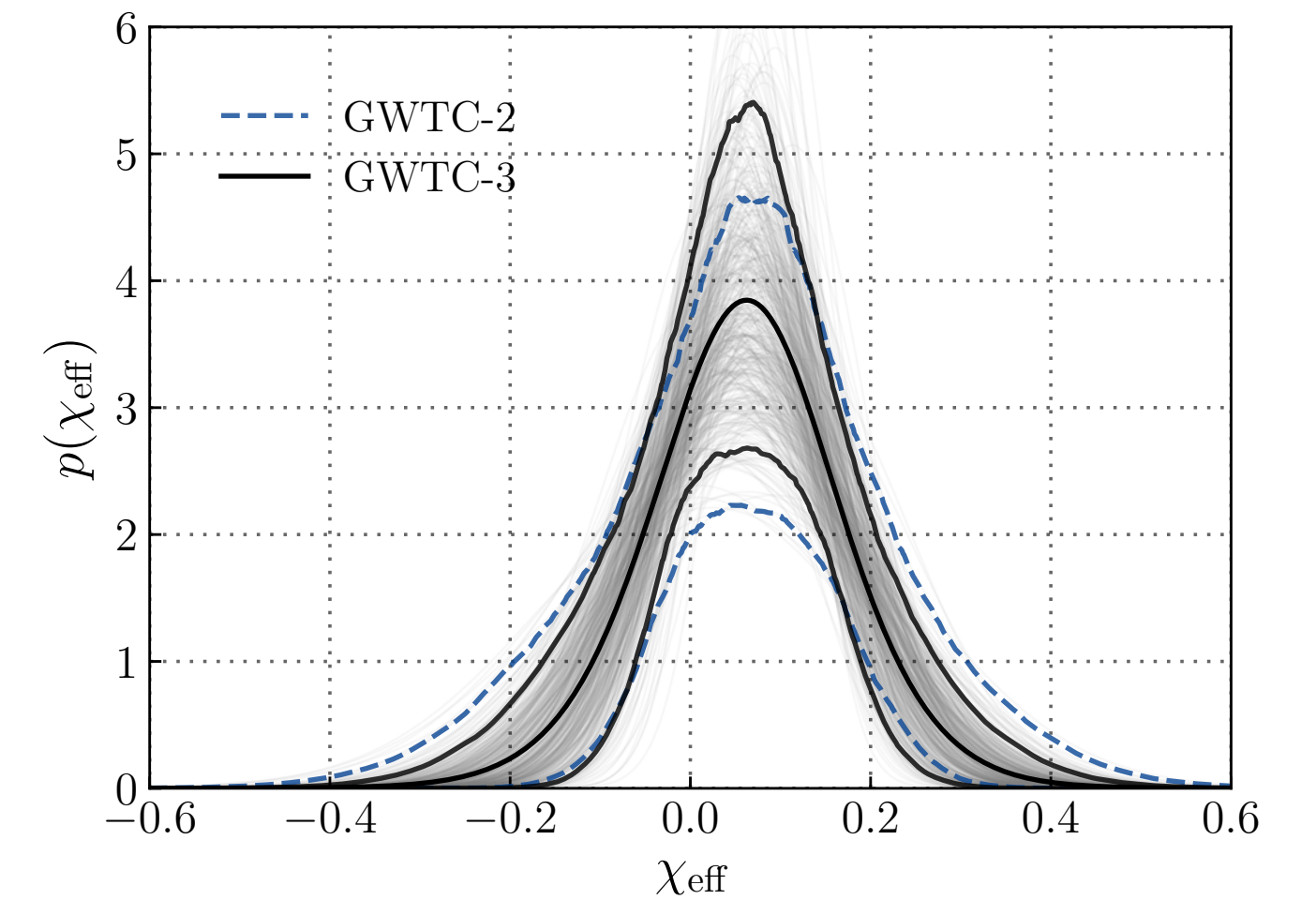
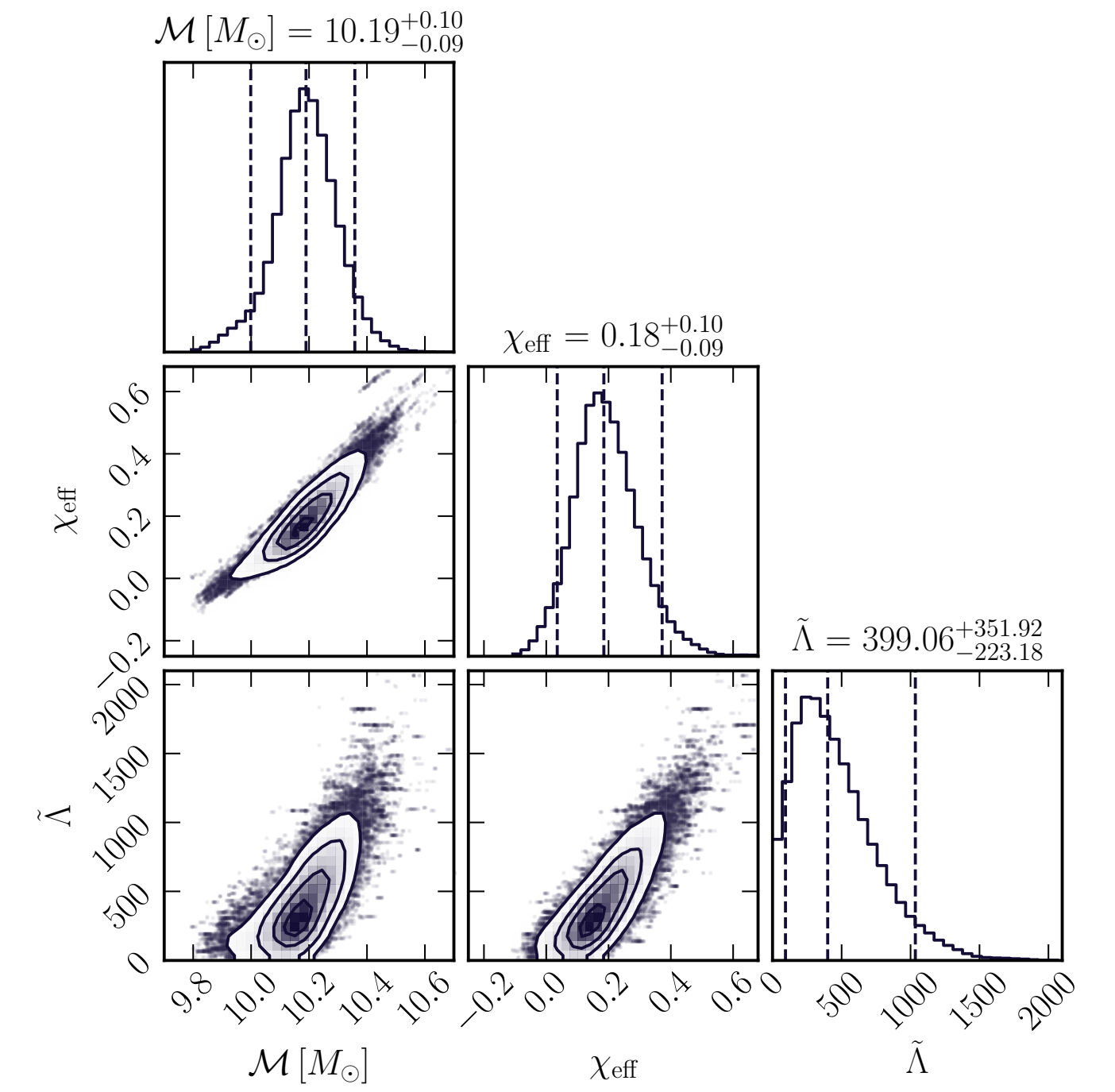
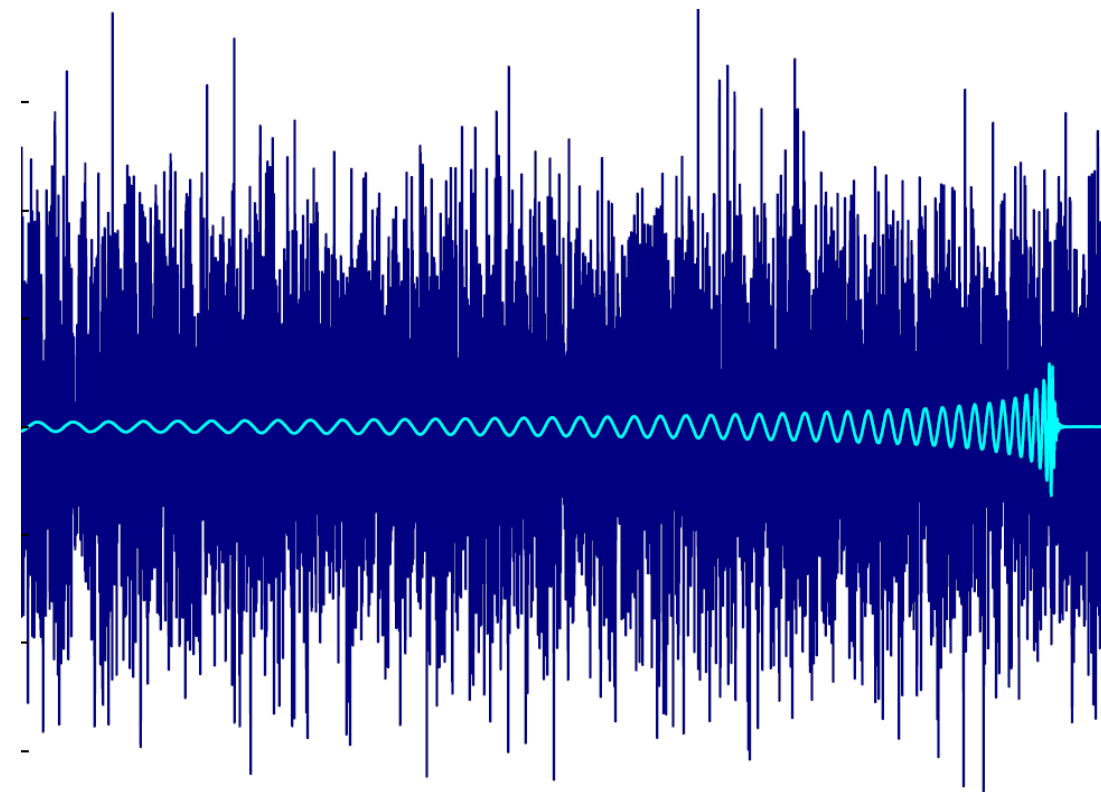
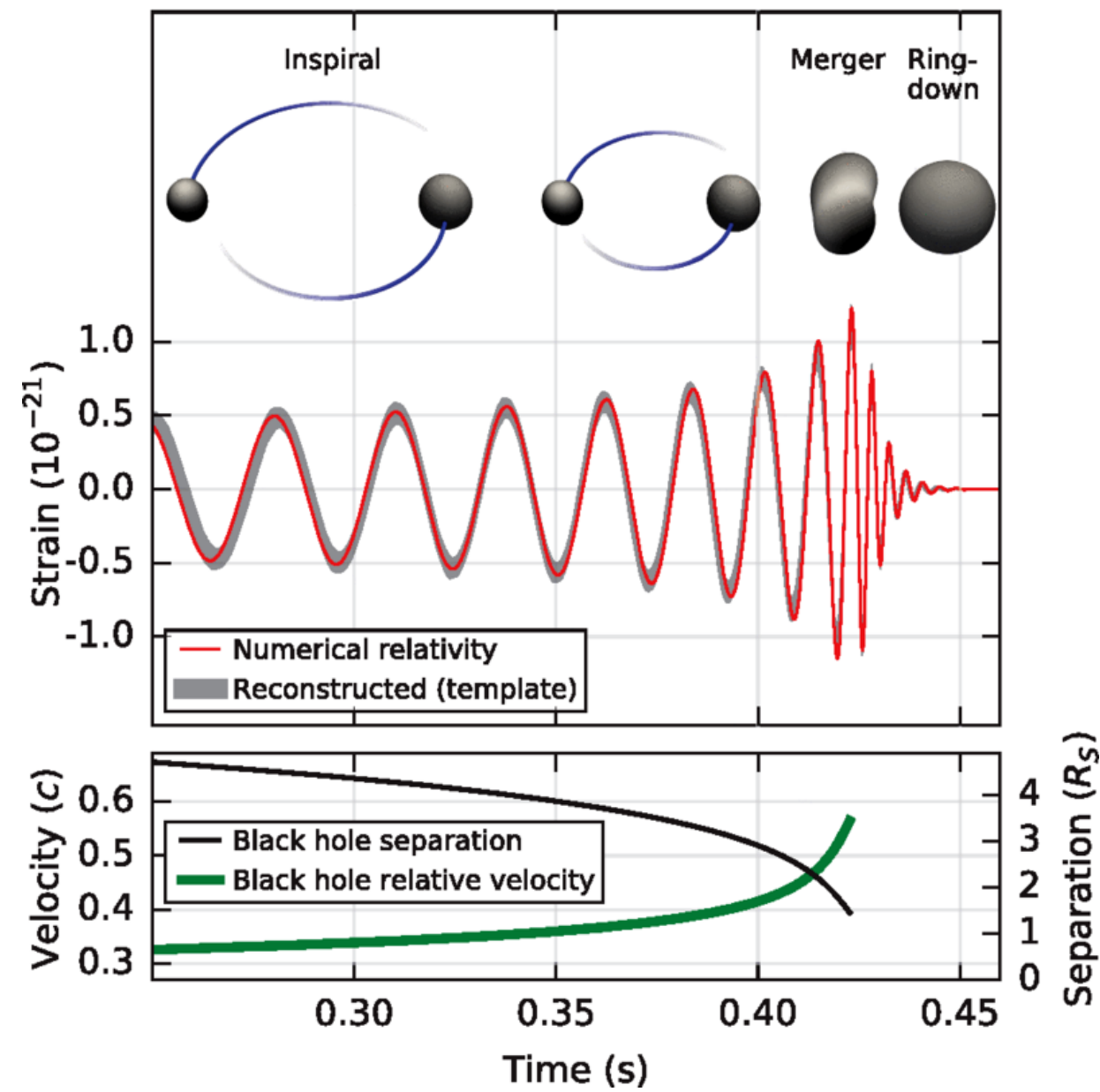
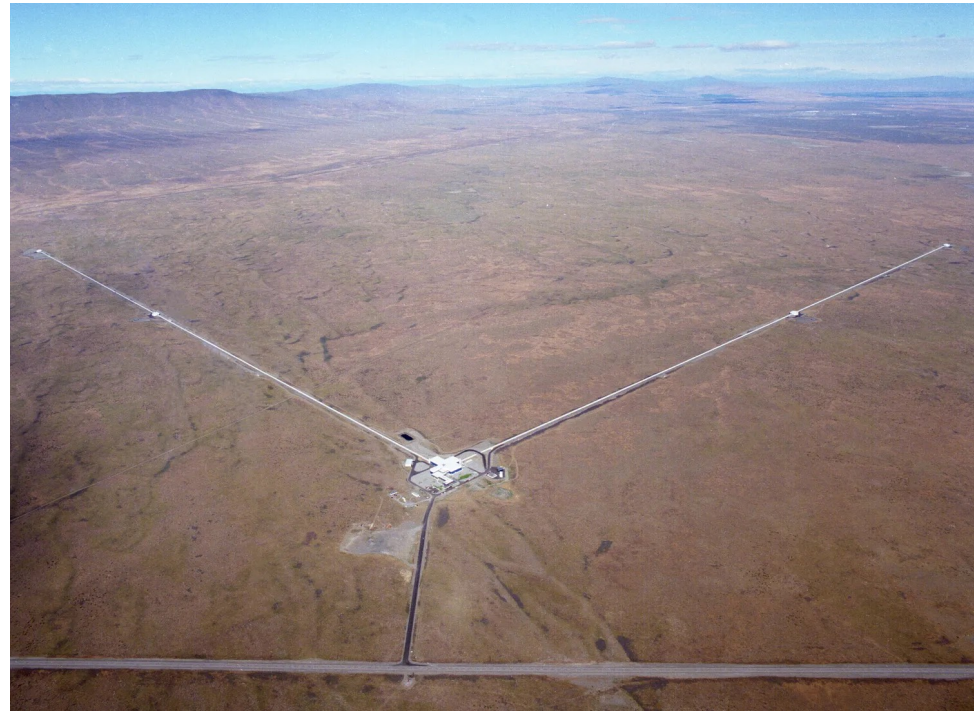
# Gravitational Wave Analysis



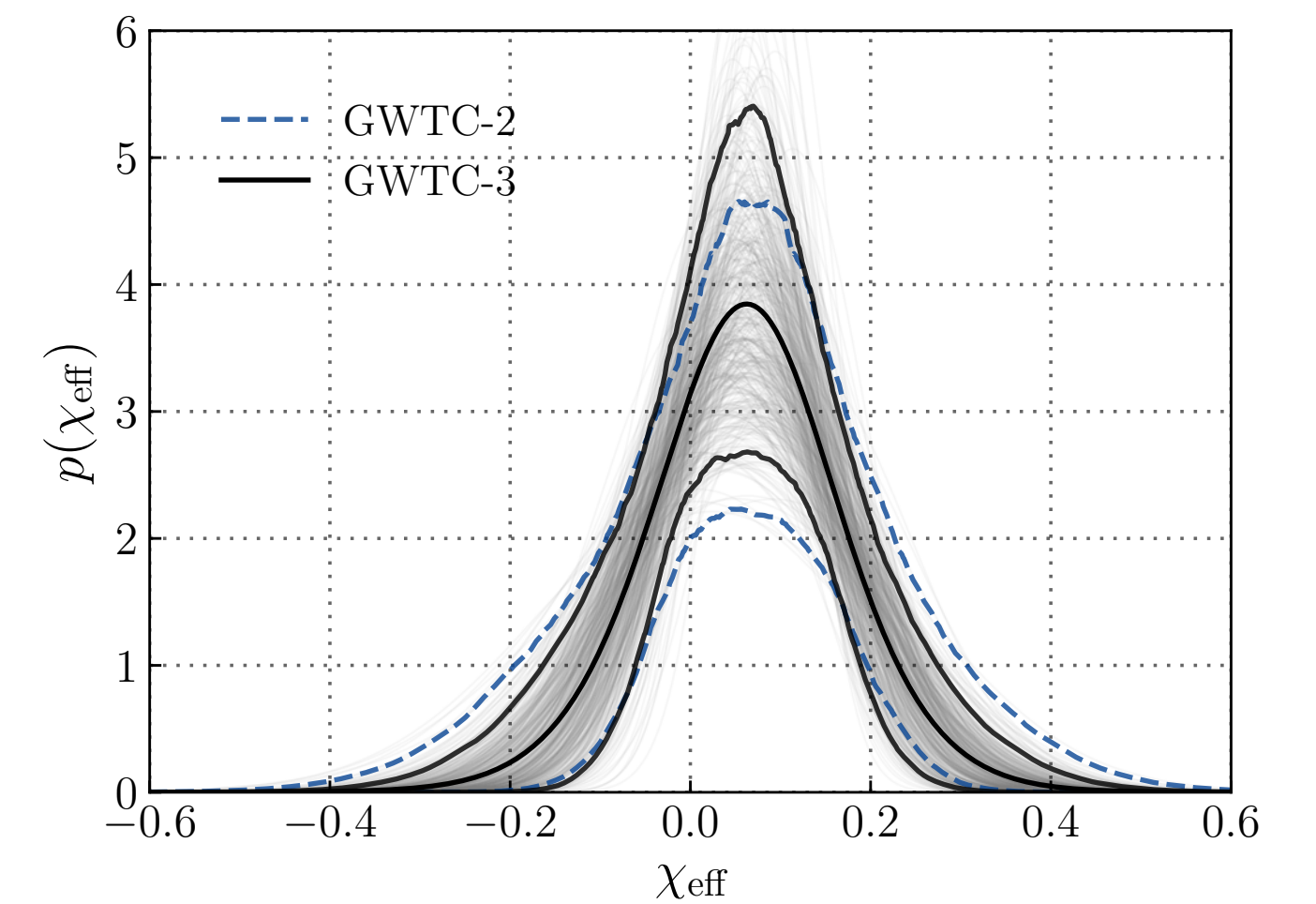
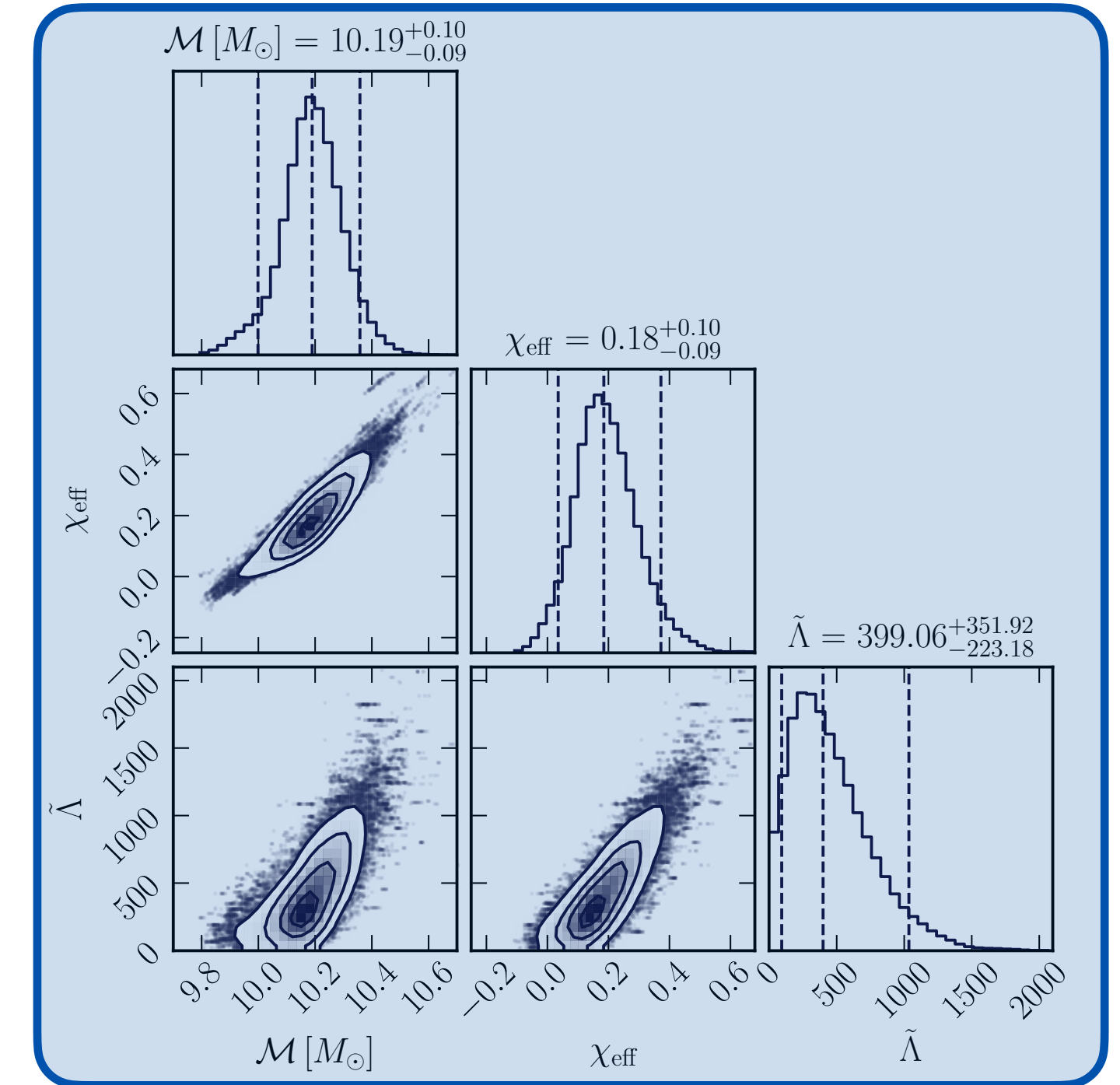
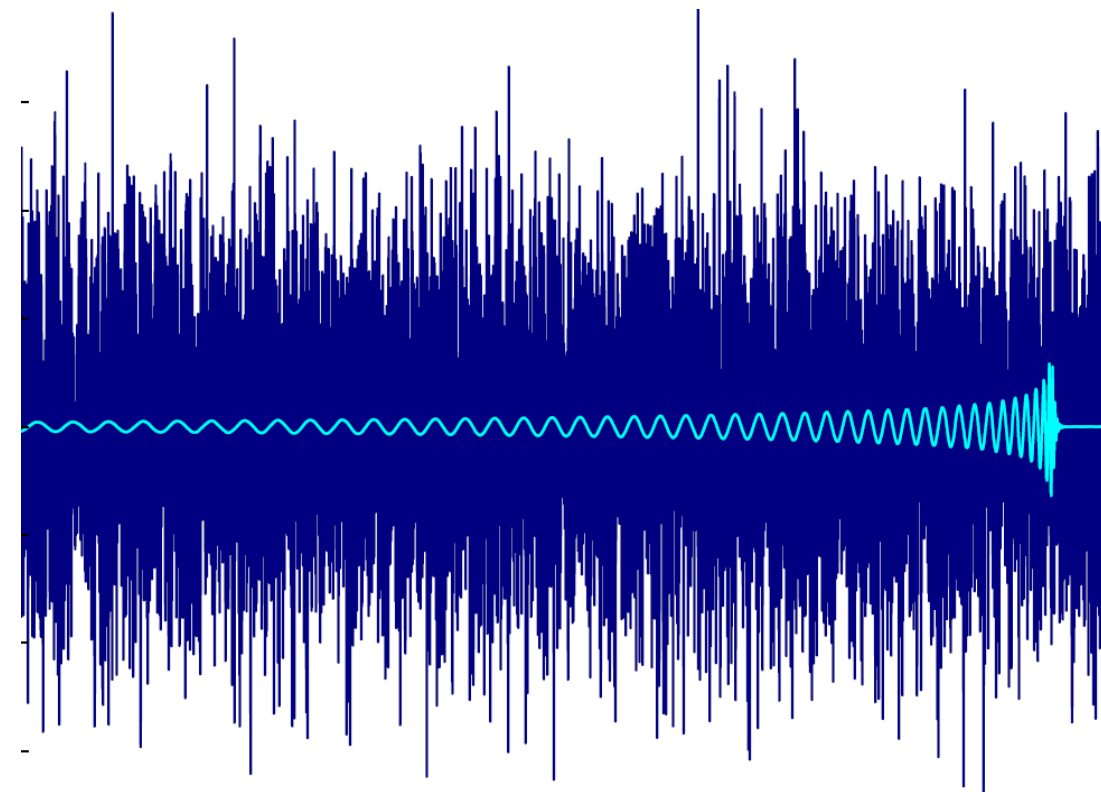
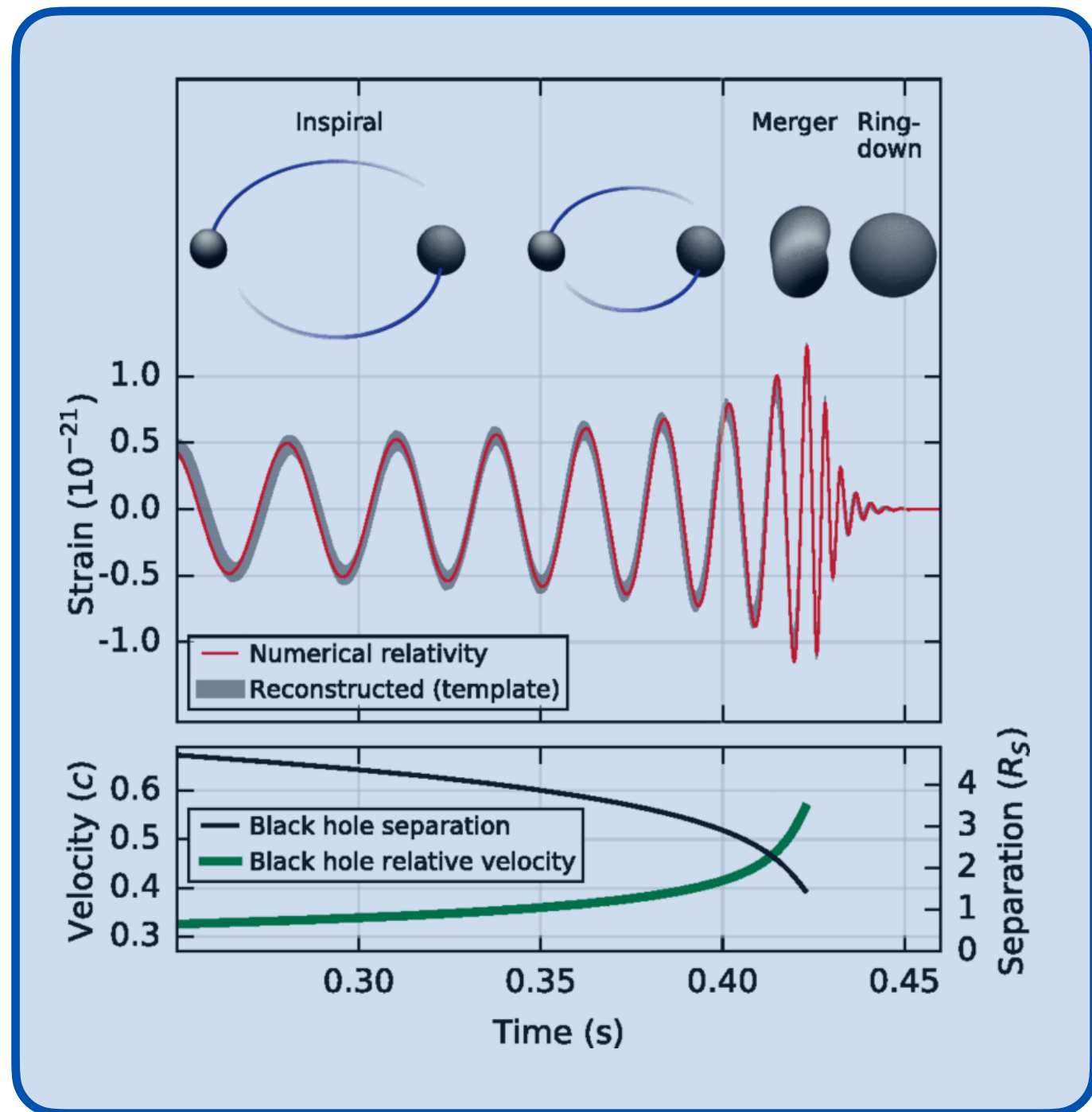
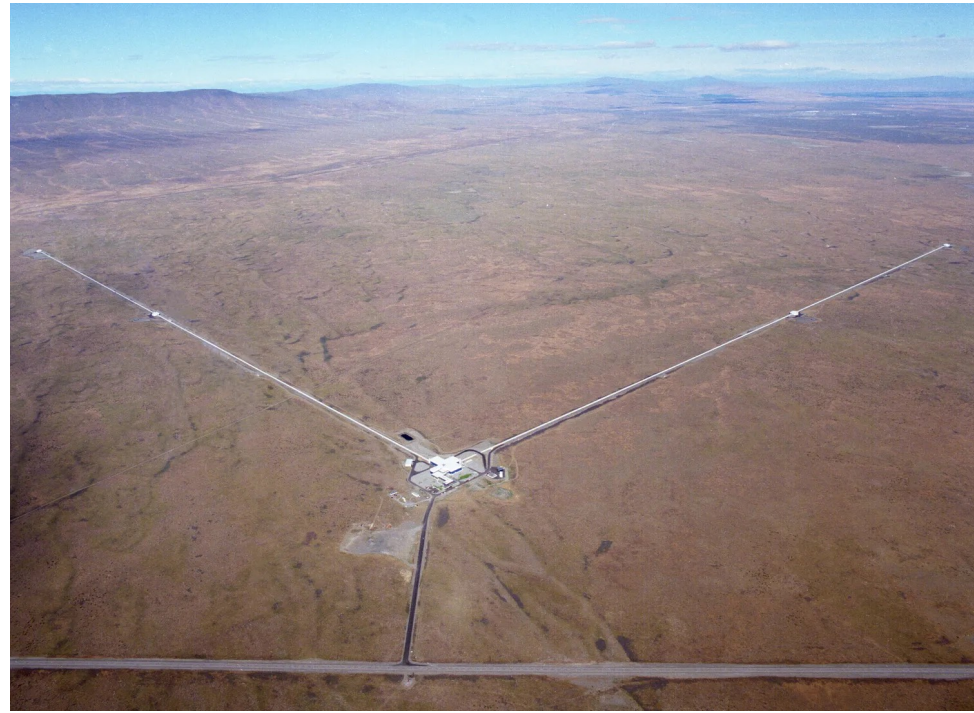
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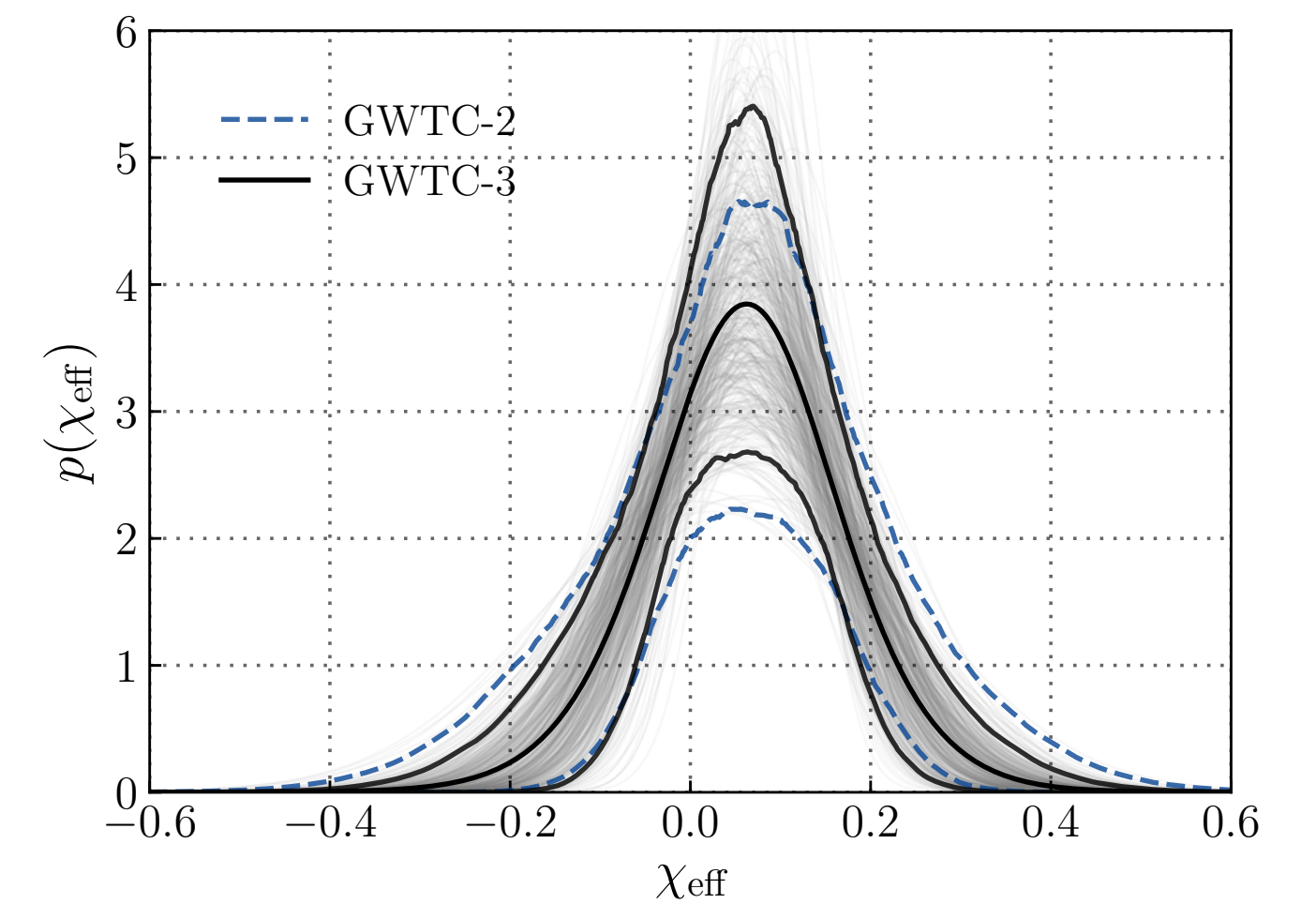
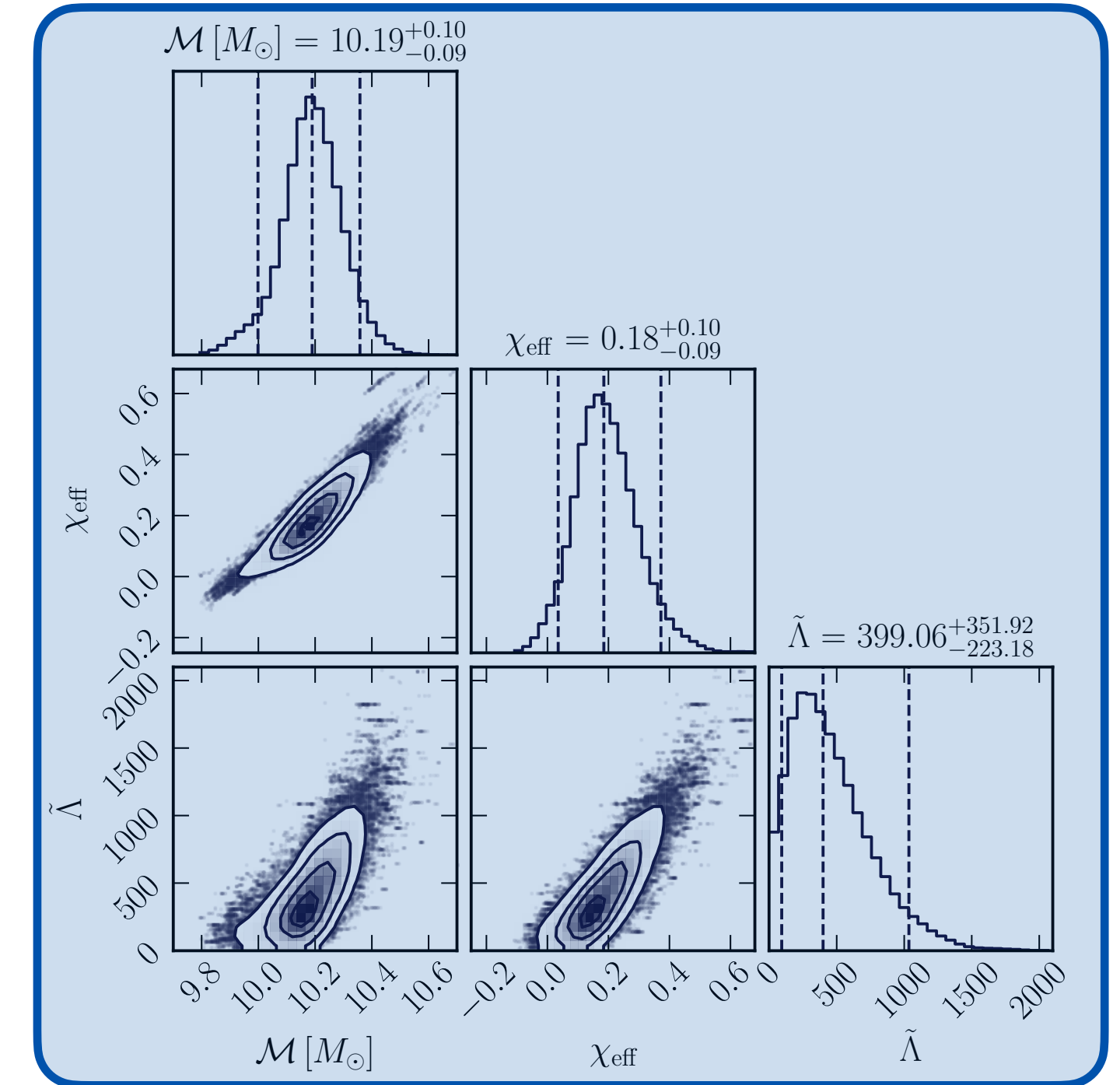
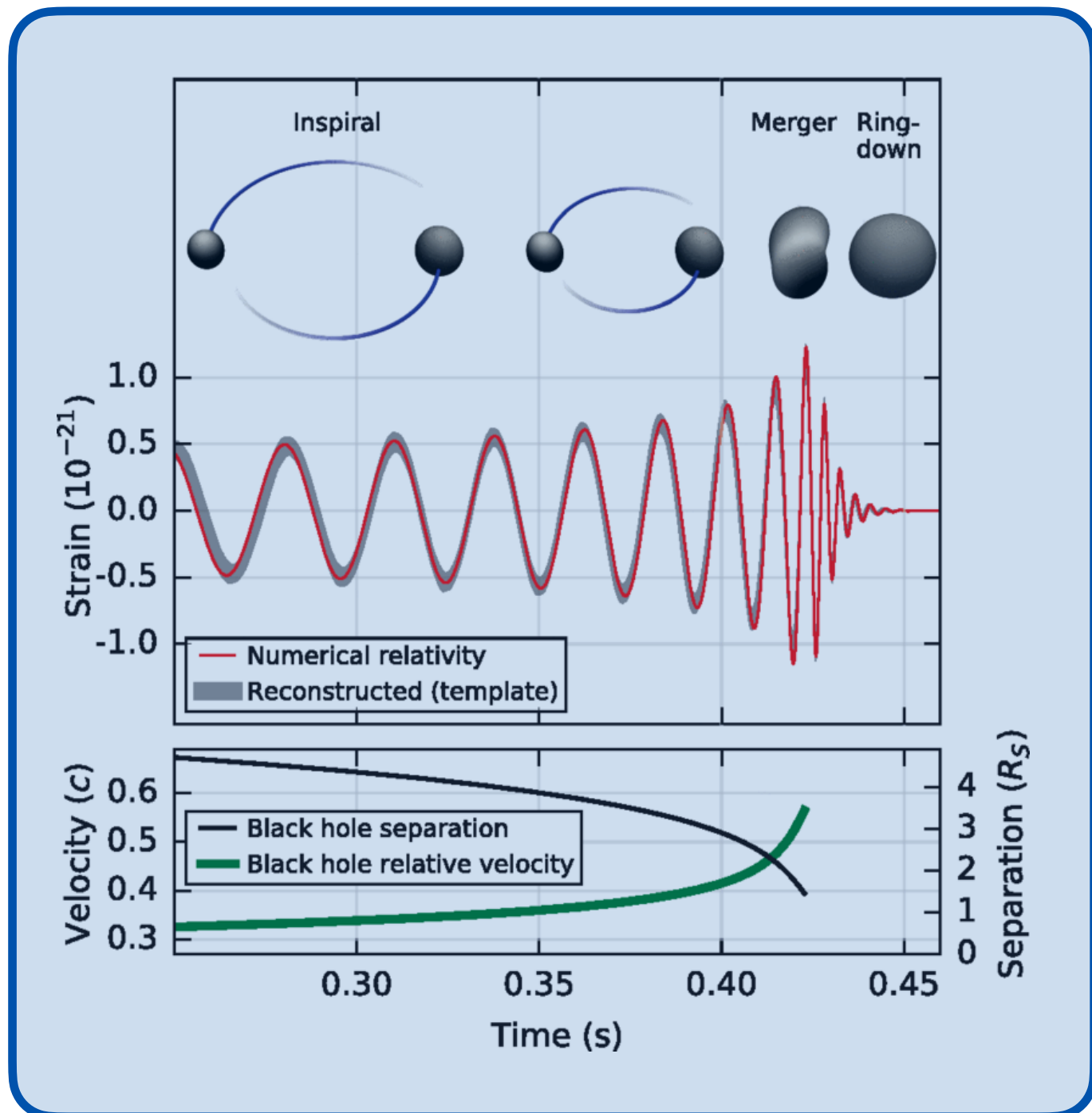
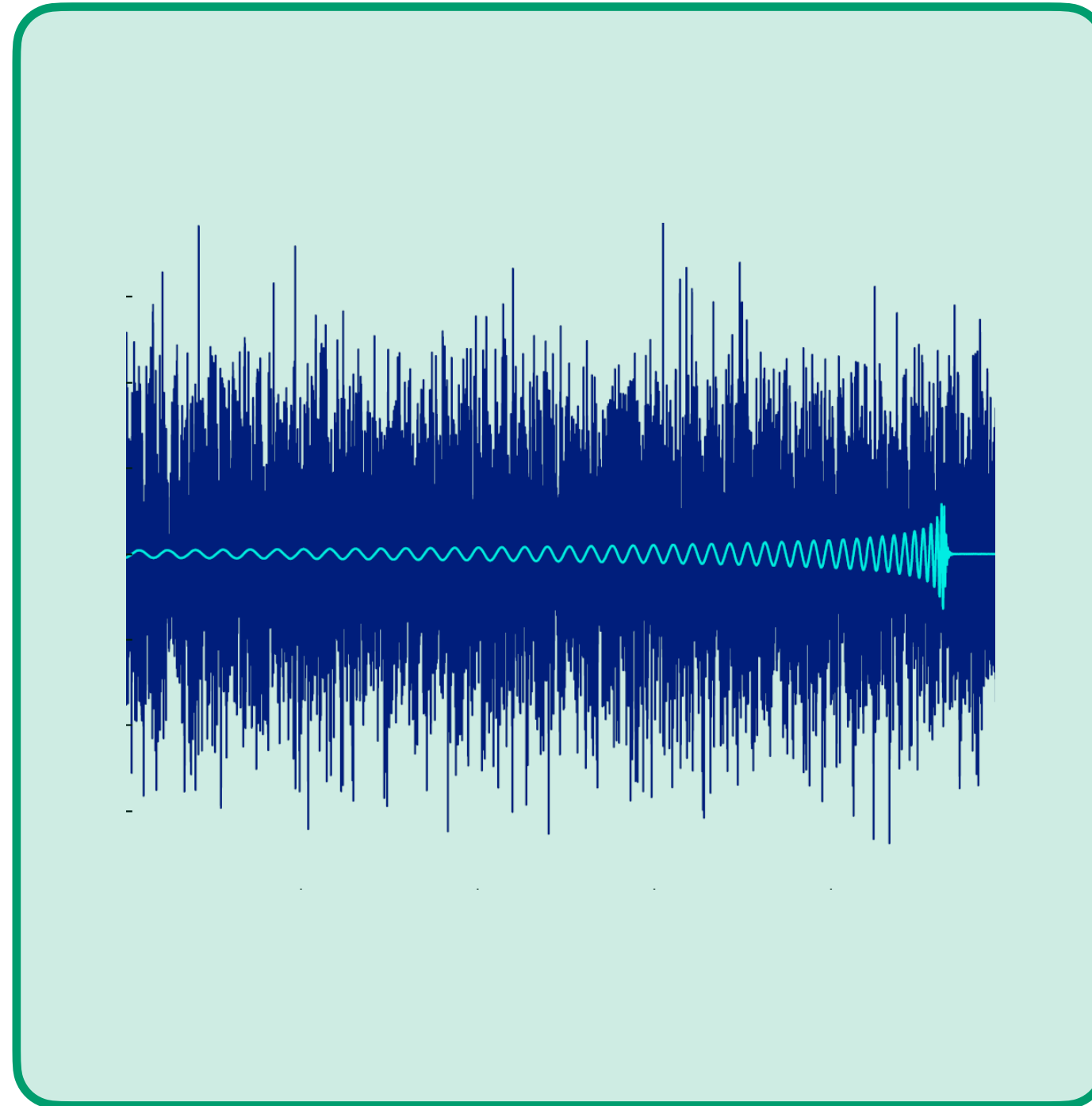
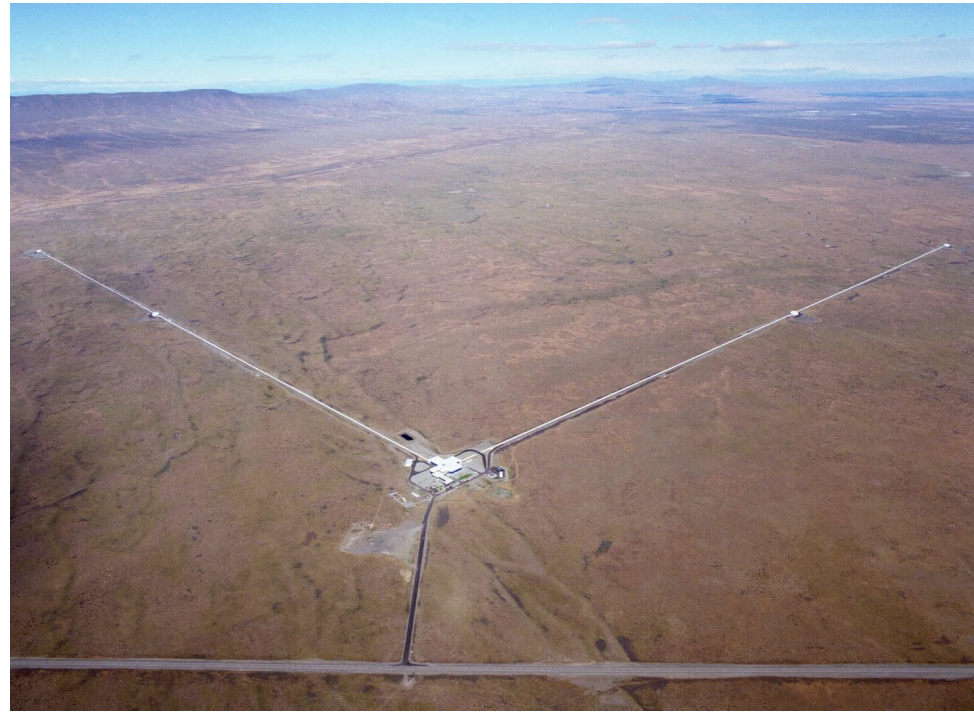
# Gravitational Wave Analysis



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# Gravitational Wave Analysis



# Overview

How can automatically-differentiable models improve GW analysis tasks?



**Kaze Wong**



**Max Isi**

+ Kelvin K. H. Lam, Adam Coogan,  
James Alvey, and Daniel Foreman-Mackey

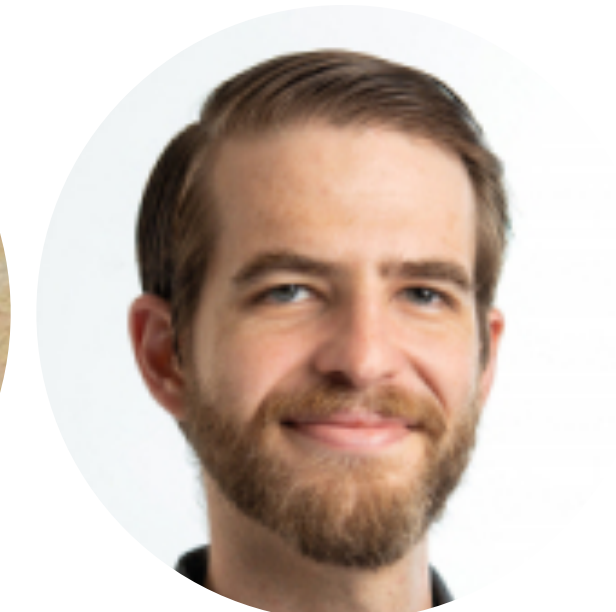
What could current searches be missing?



**Horng Sheng  
Chia**



**Jay Wadekar**



**Aaron  
Zimmerman**



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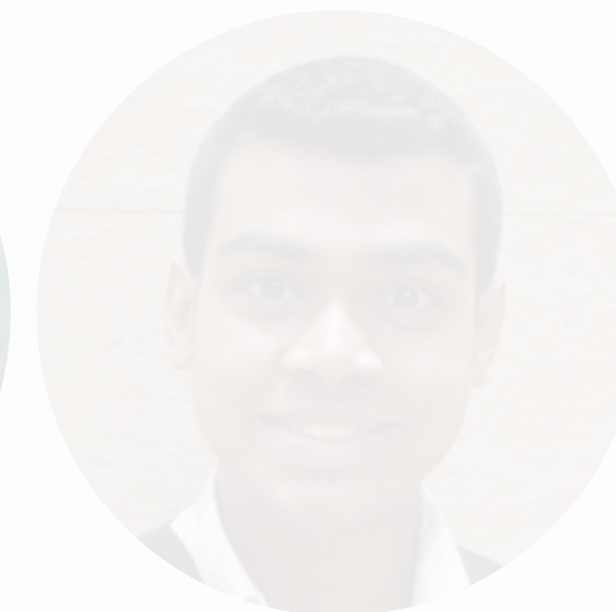
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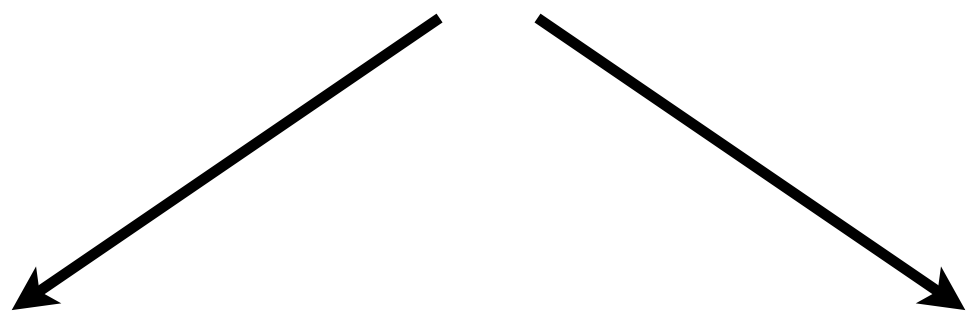


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# Symbolic and numerical differentiation

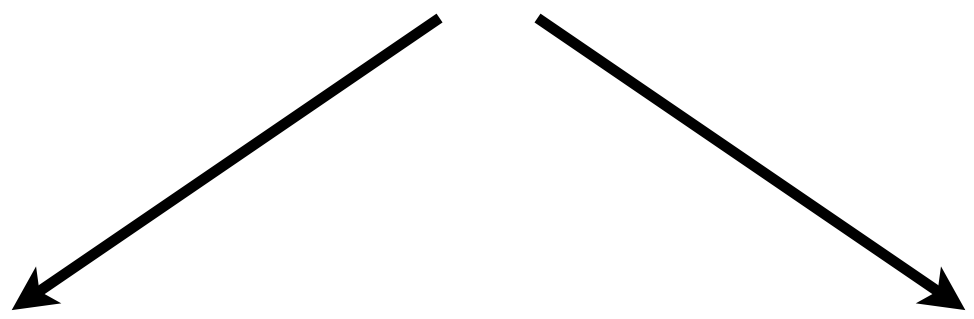


# Symbolic and numerical differentiation

$$z = y \sin(x) + y^3$$

$$\frac{\partial z}{\partial x} = y \cos(x) \qquad \frac{\partial z}{\partial y} = \sin(x) + 3y^2$$

- Requires closed-form expressions
- Can lead to “expression swell”

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$$f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$$

- Requires  $O(n)$  calls of the function where  $n$  is the number of parameters of the function
- Leads to numerical inaccuracies (rounding and truncation error)

# What is Automatic Differentiation (AD)?

- Automatic differentiation is a family of methods which allows one to compute **machine precision derivatives** with **little computational overhead** for arbitrary computational programs
- Its foundation is that each mathematical step is itself differentiable and composable using the chain rule

$$\frac{\partial w}{\partial t} = \sum_i^N \frac{\partial w}{\partial u_i} \frac{\partial u_i}{\partial t}$$



# Forward mode AD

- Forward mode breaks down a function into intermediate steps and simultaneously evaluates both the value of the intermediate variable and its derivative (also known as using [dual numbers](#))
- Discussed extensively [here](#)
- Runs in  $\sim n \times O(f)$

$$f(x_1, x_2) = \sin(x_1 x_2) + x_1 x_2$$



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$$x_1 = ?$$

$$x_2 = ?$$

$$a = x_1 x_2$$

$$b = \sin(a)$$

$$c = a + b$$



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$$dx_1 = 1$$

$$dx_2 = 0$$

$$da = x_1 dx_2 + x_2 dx_1$$

$$db = \cos(a) da$$

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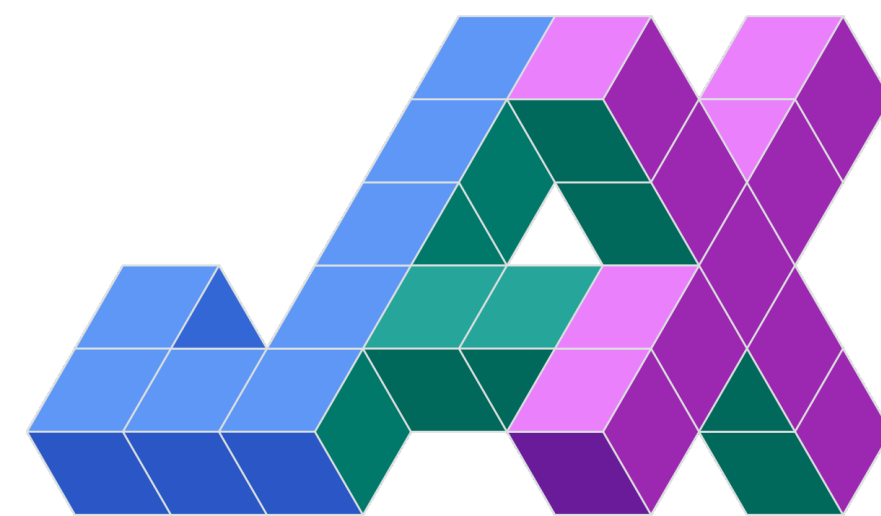
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$$dc = da + db$$

$$f : \mathbb{R}^n \rightarrow \mathbb{R}^m, \quad \text{where } n \ll m$$

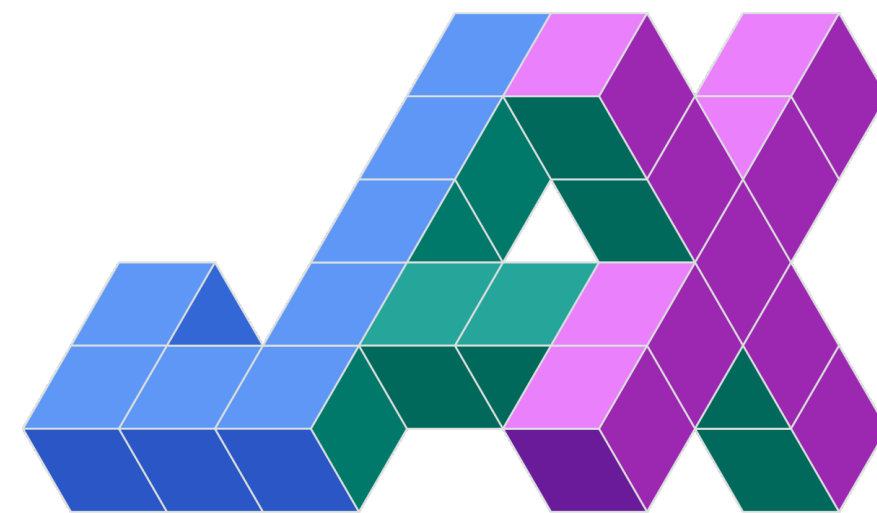
# Why JAX?



[\[https://github.com/google/jax\]](https://github.com/google/jax)

# Why JAX?

Runs on pure Python and  
numpy(ish) code



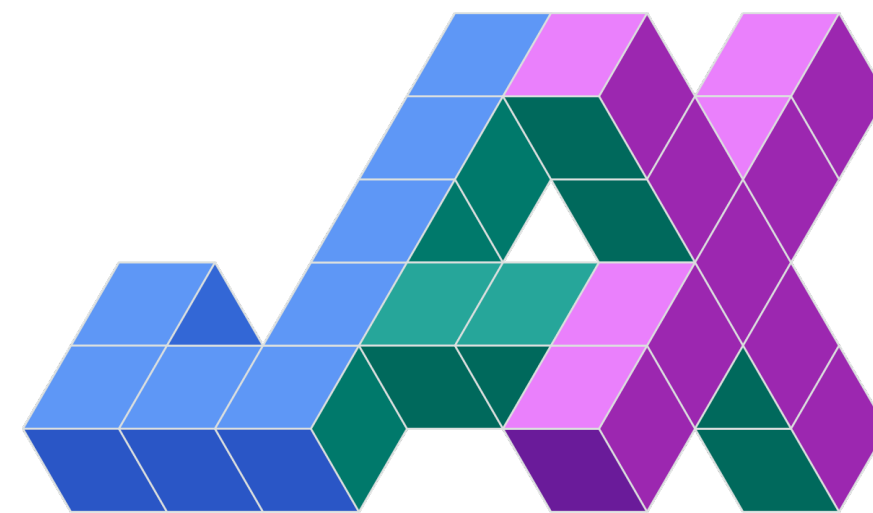
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Use XLA compilation to  
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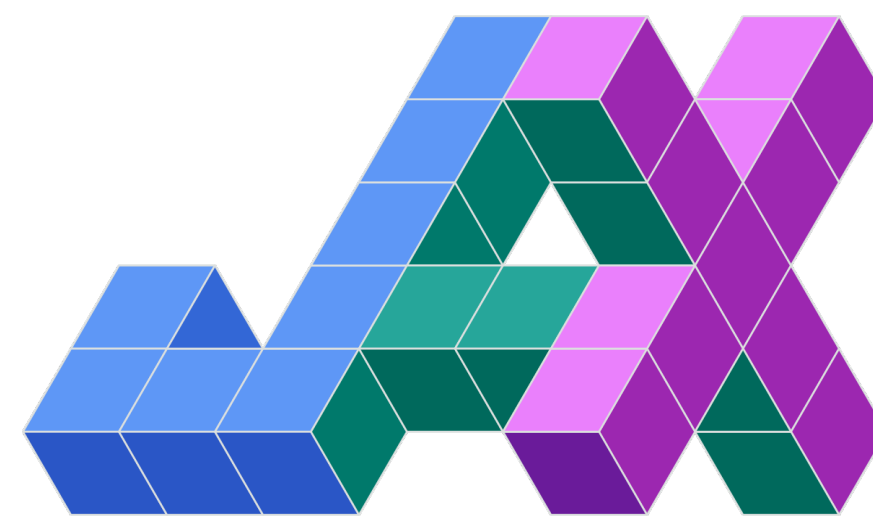
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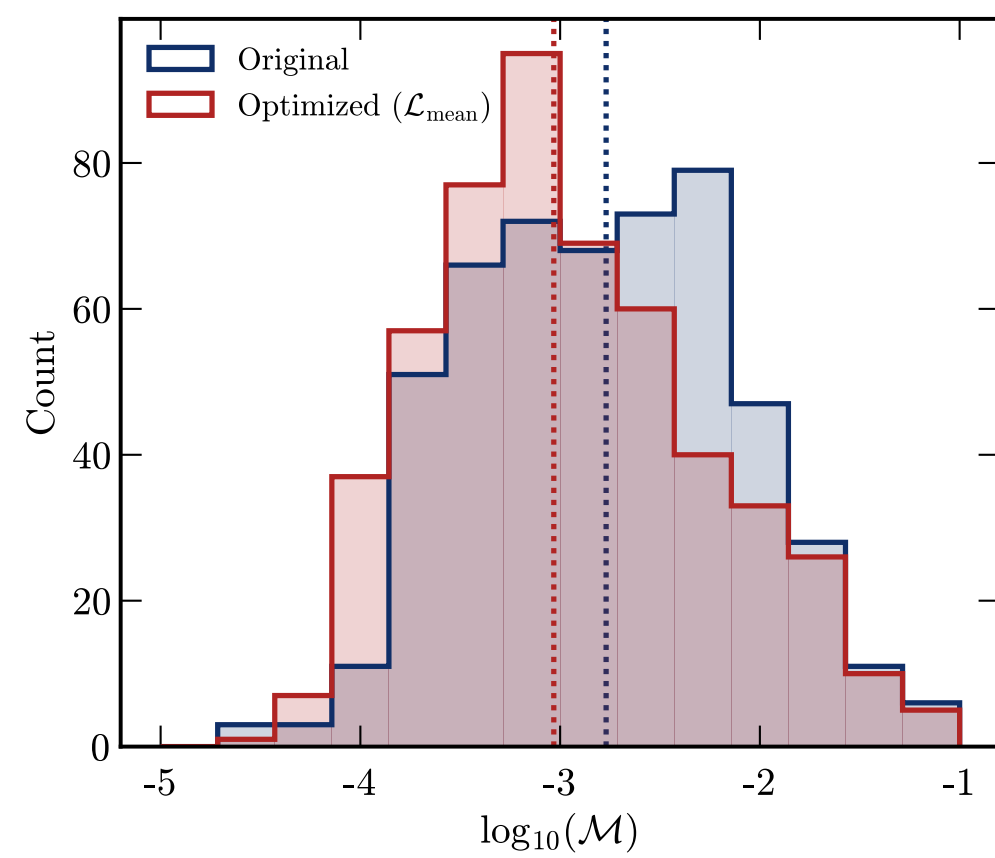


Scales to different  
computing architectures  
and multiple cores or a  
cluster

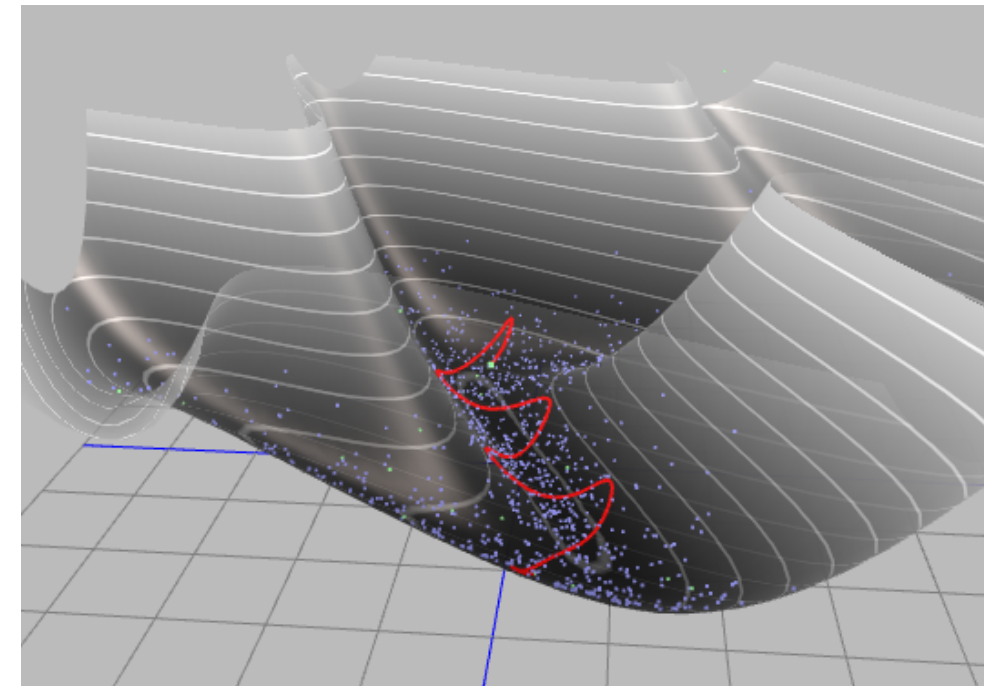


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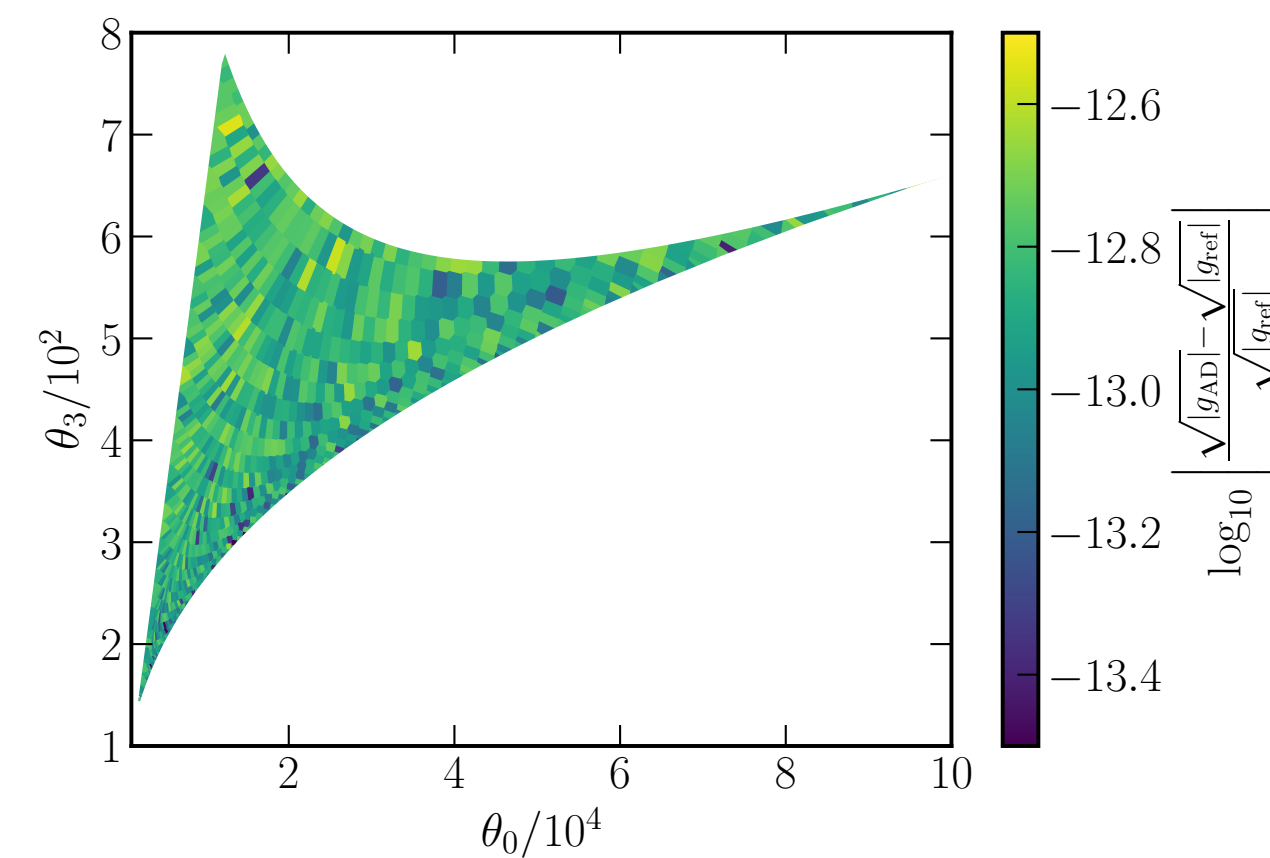
# Ripple



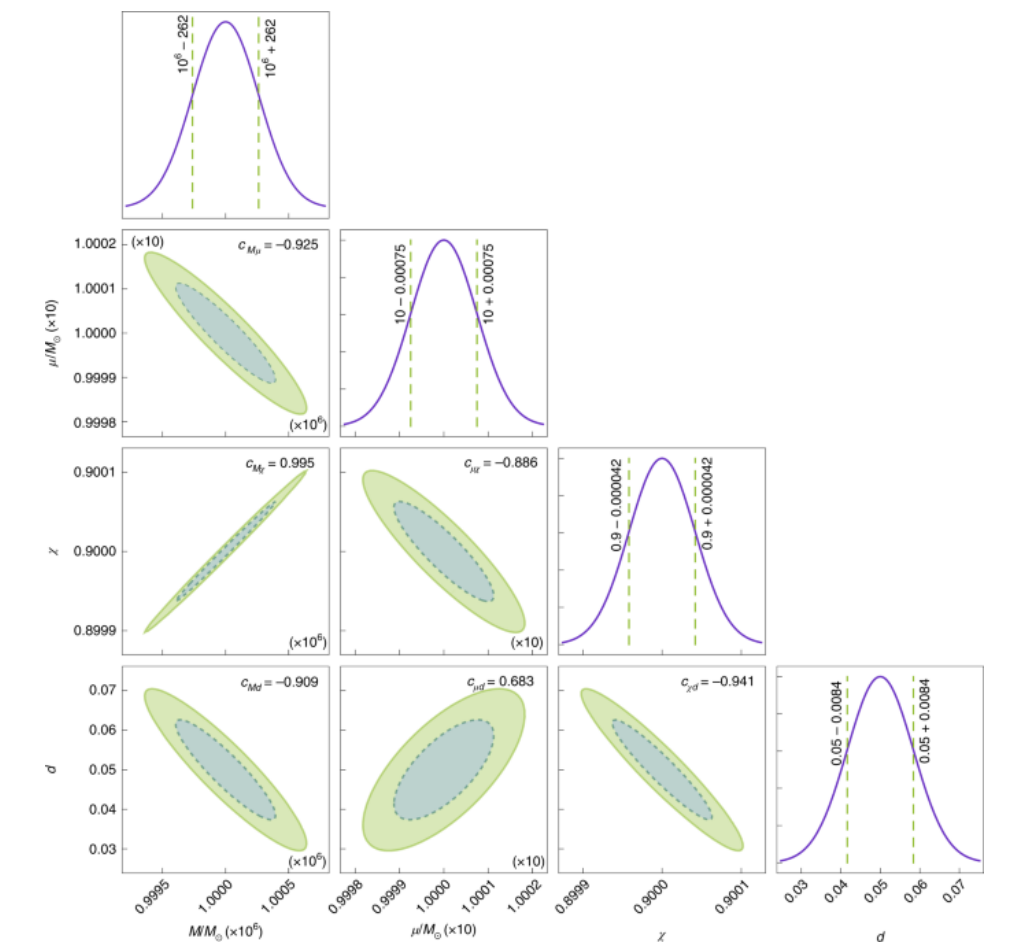
Waveform Optimization



Gradient-based Parameter Estimation



Template Bank Generation



Fisher Analyses

# Ripple

Count

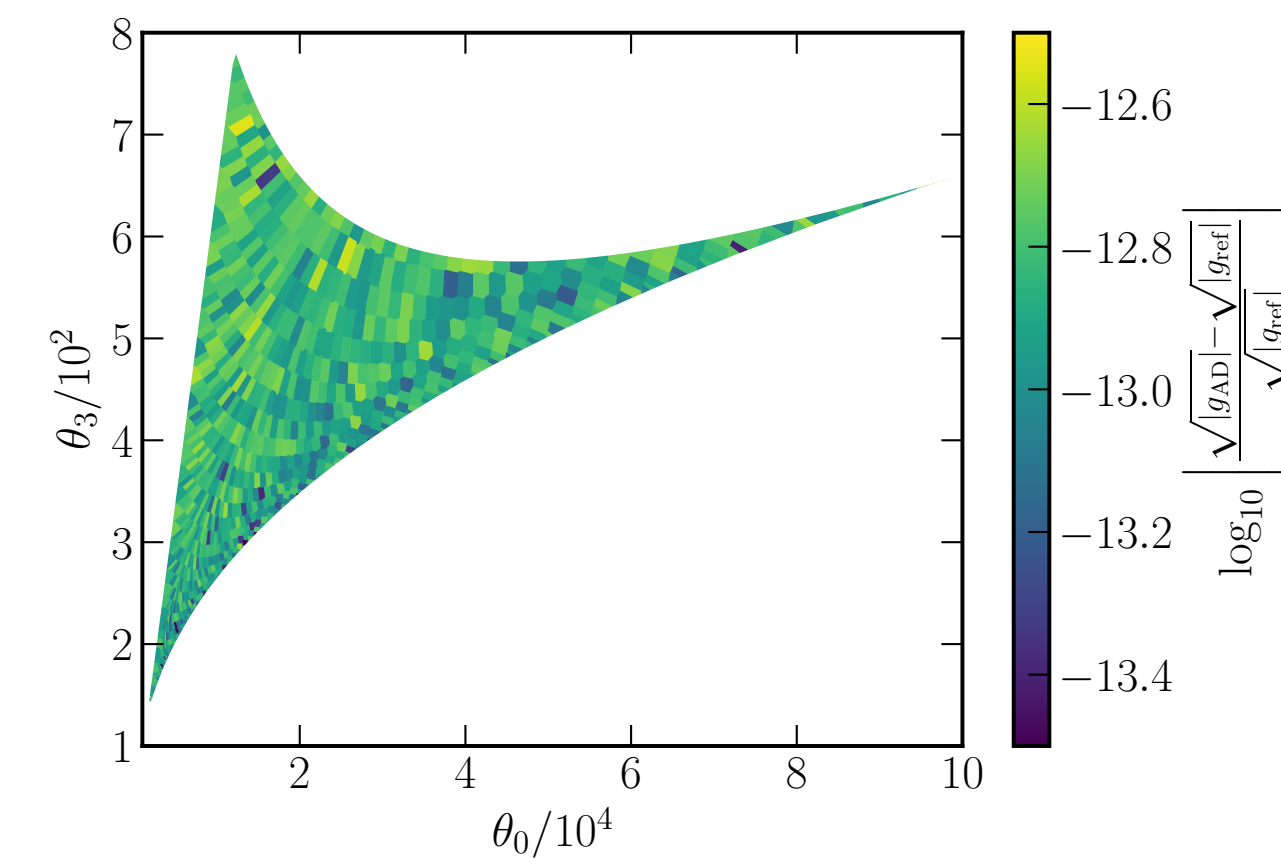
log<sub>10</sub>( $\mathcal{M}$ )

Original

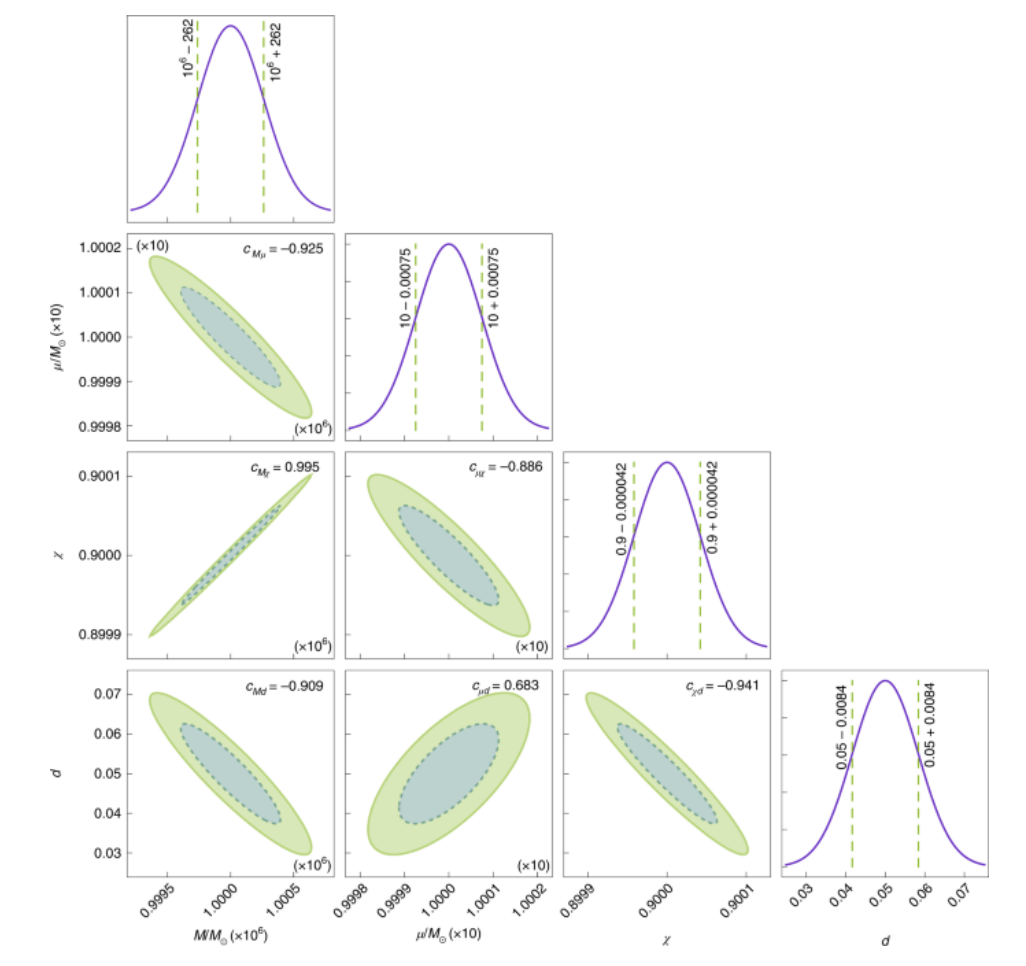
Optimized ( $\mathcal{L}_{\text{mean}}$ )

## Waveform Optimization

## Gradient-based Parameter Estimation



## Template Bank Generation



## Fisher Analyses

# Optimizing Waveforms

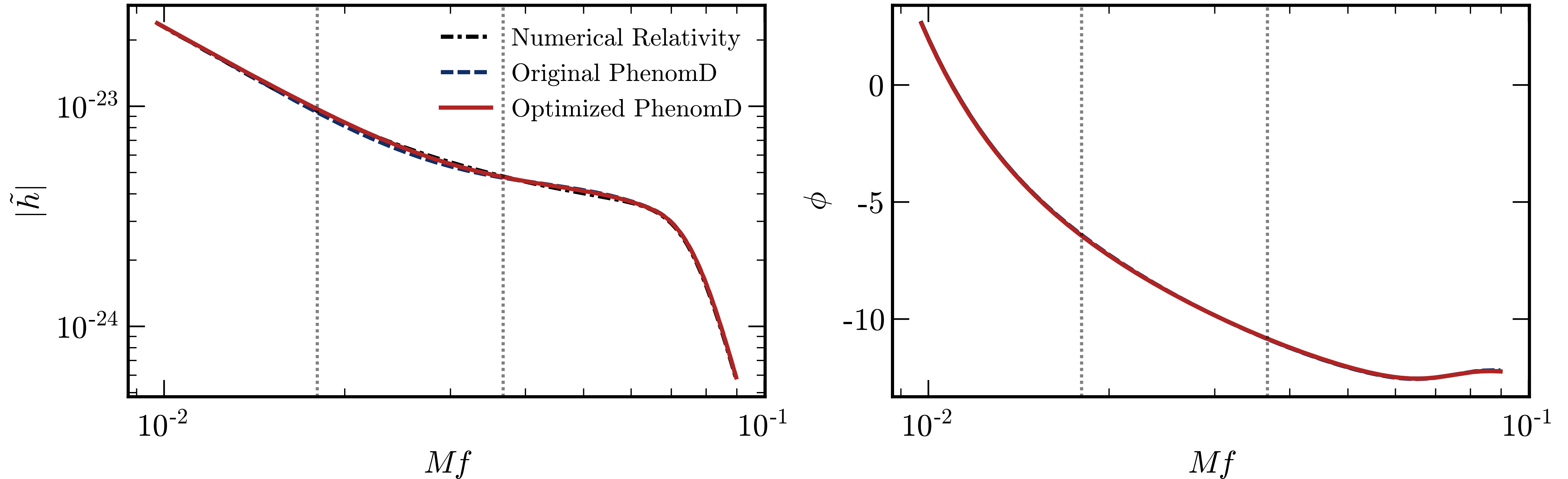


$$\tilde{h}(f; \mathbf{p}) = \mathcal{A}(\mathbf{p}) e^{i\phi(f; \mathbf{p})}$$



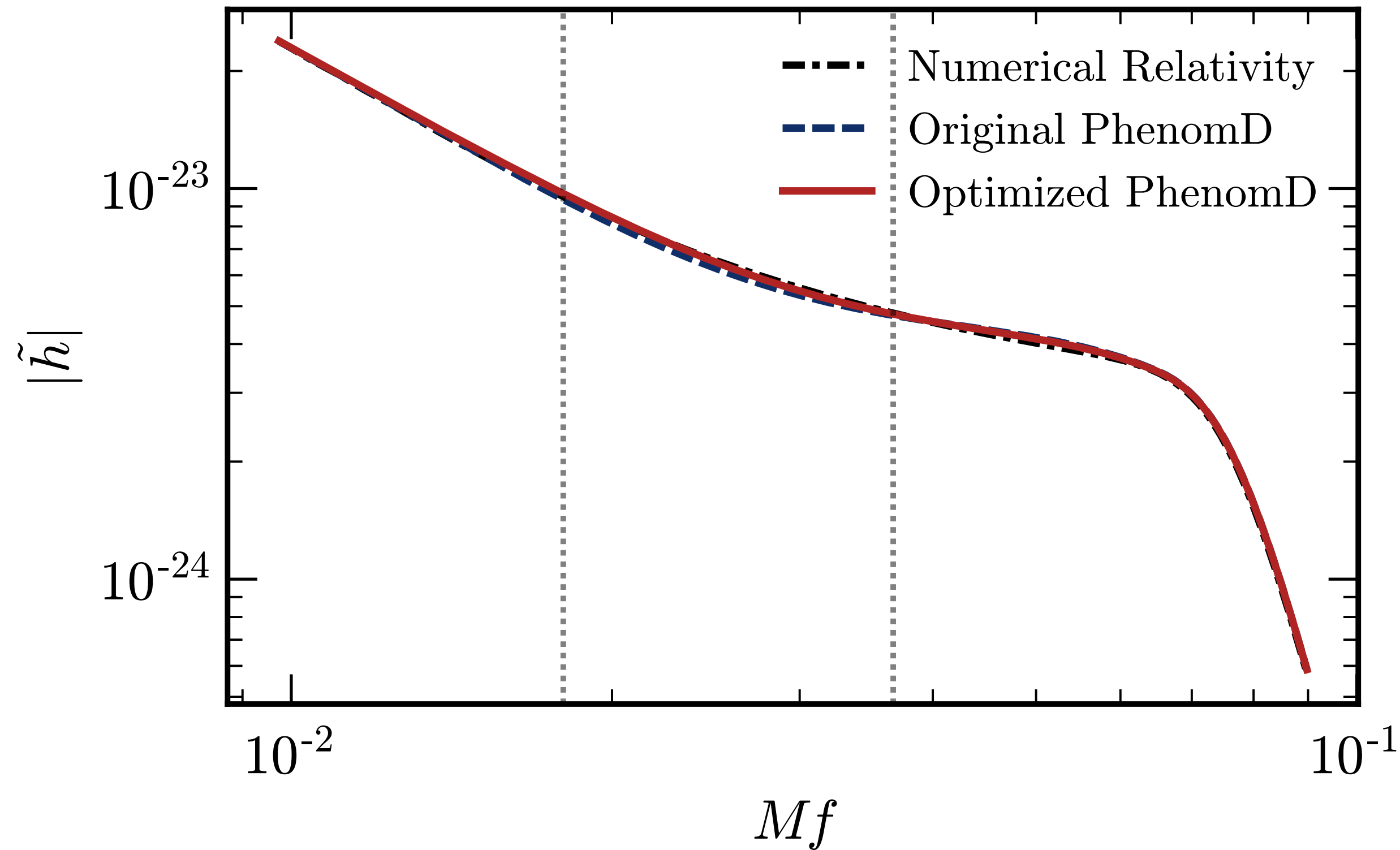


# Optimizing Waveforms

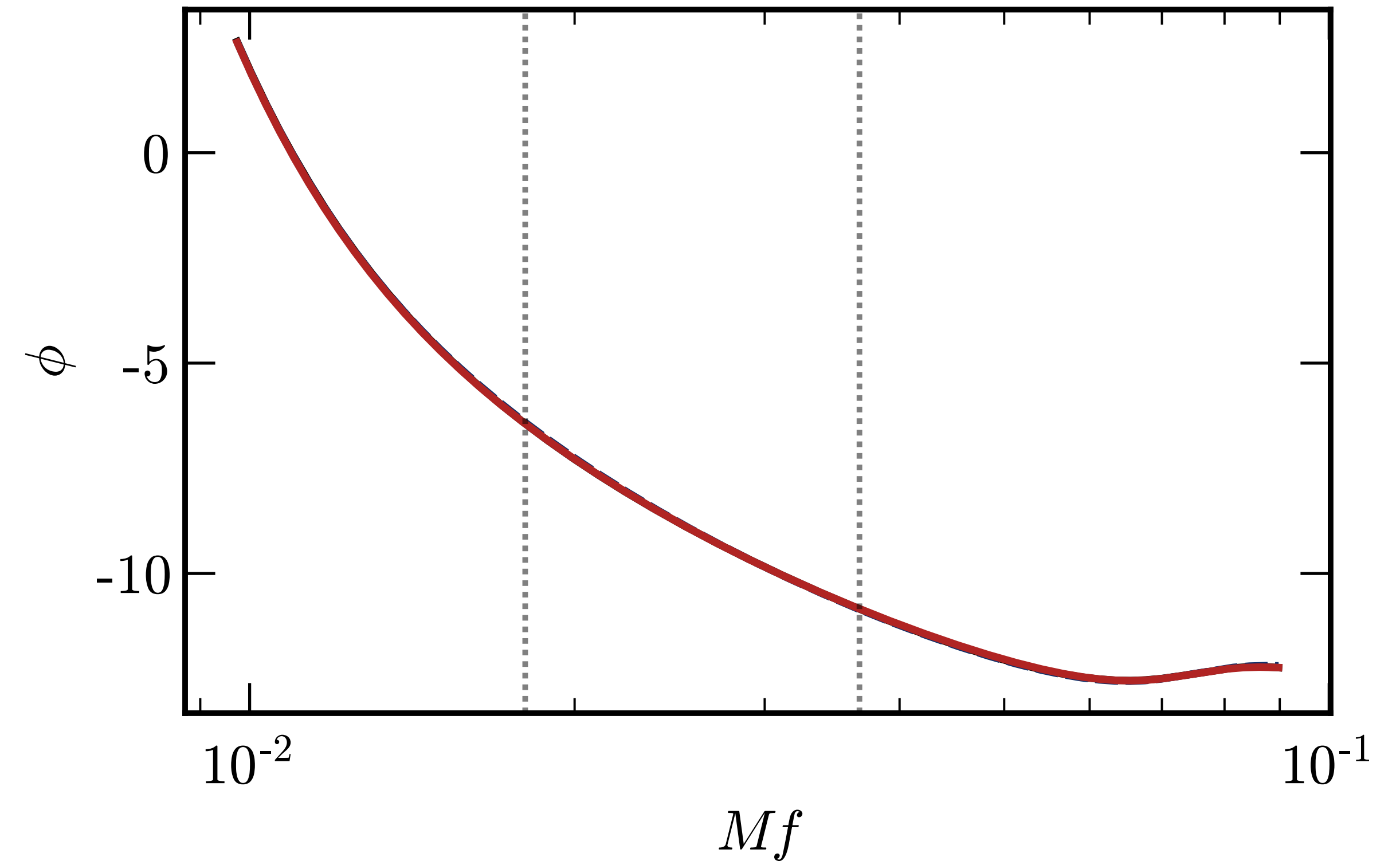


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# Optimizing Waveforms



$$\mathcal{A}(f; \mathbf{p}, \boldsymbol{\lambda}) \propto \mathcal{A}_{\text{PN}}(\mathbf{p}, \boldsymbol{\lambda}) + \mathcal{A}_{\text{Int}}(\boldsymbol{\lambda}) + \mathcal{A}_{\text{MR}}(\boldsymbol{\lambda})$$



$$\phi(f; \mathbf{p}, \boldsymbol{\lambda}) \propto \phi_{\text{PN}}(\mathbf{p}, \boldsymbol{\lambda}) + \phi_{\text{Int}}(\boldsymbol{\lambda}) + \phi_{\text{MR}}(\boldsymbol{\lambda})$$

# Gradient Descent?



To use gradient descent we need to define a loss function, update rule, and stopping criteria



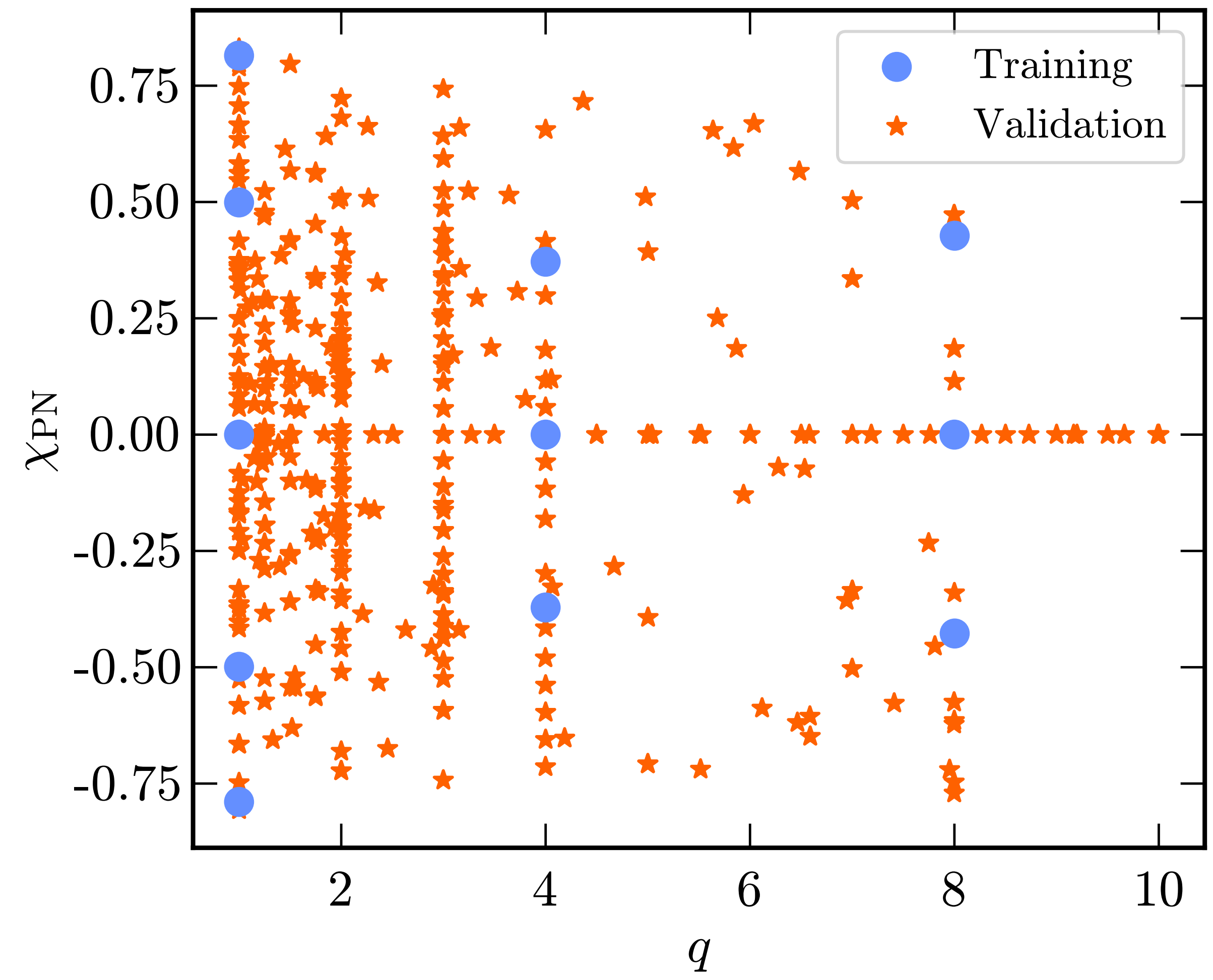
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$$\mathcal{L}_{\text{mean}} = \frac{1}{N} \sum_{i=1}^N \mathcal{M}_i$$





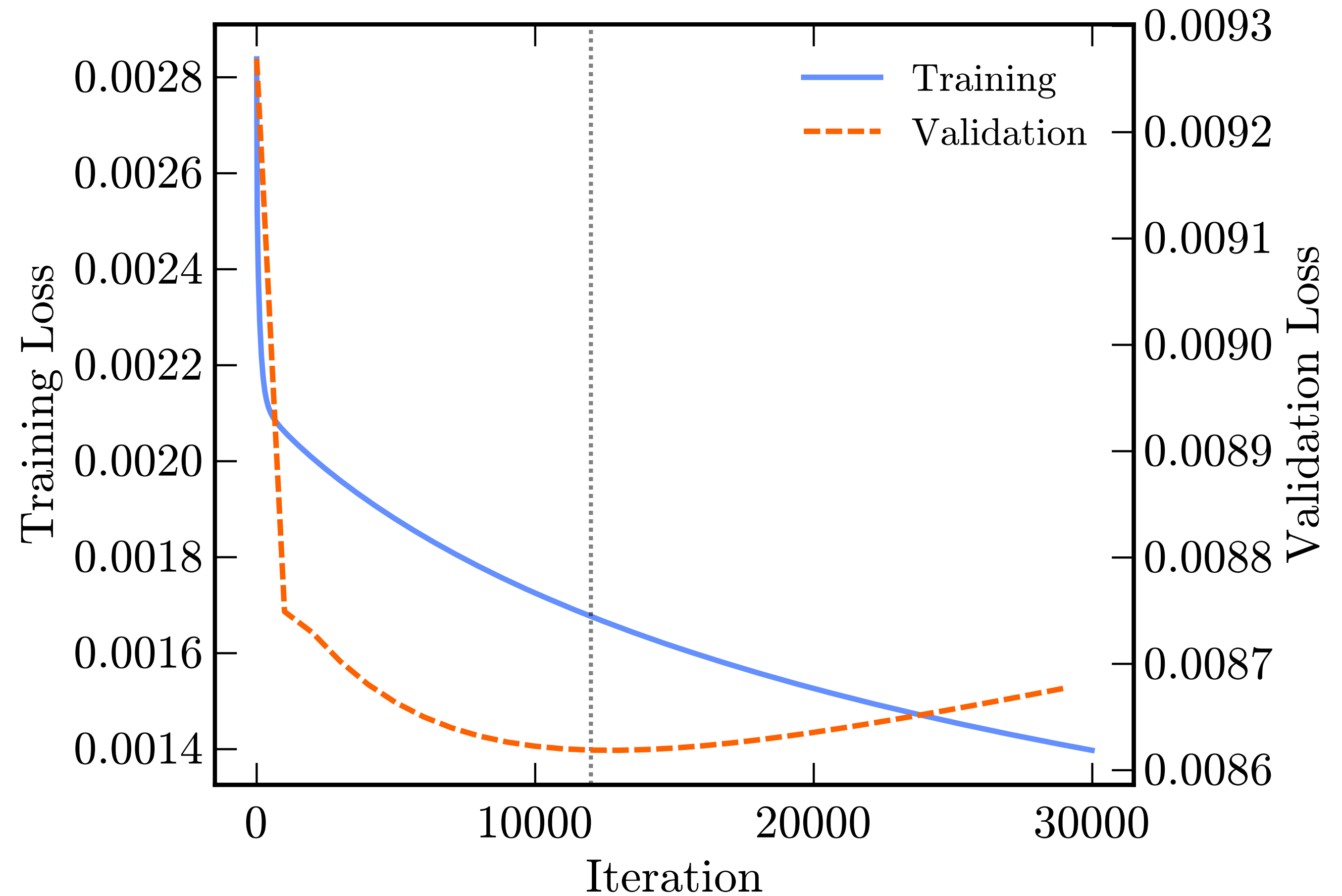
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$$\lambda \rightarrow \lambda - \alpha \nabla \mathcal{L}$$

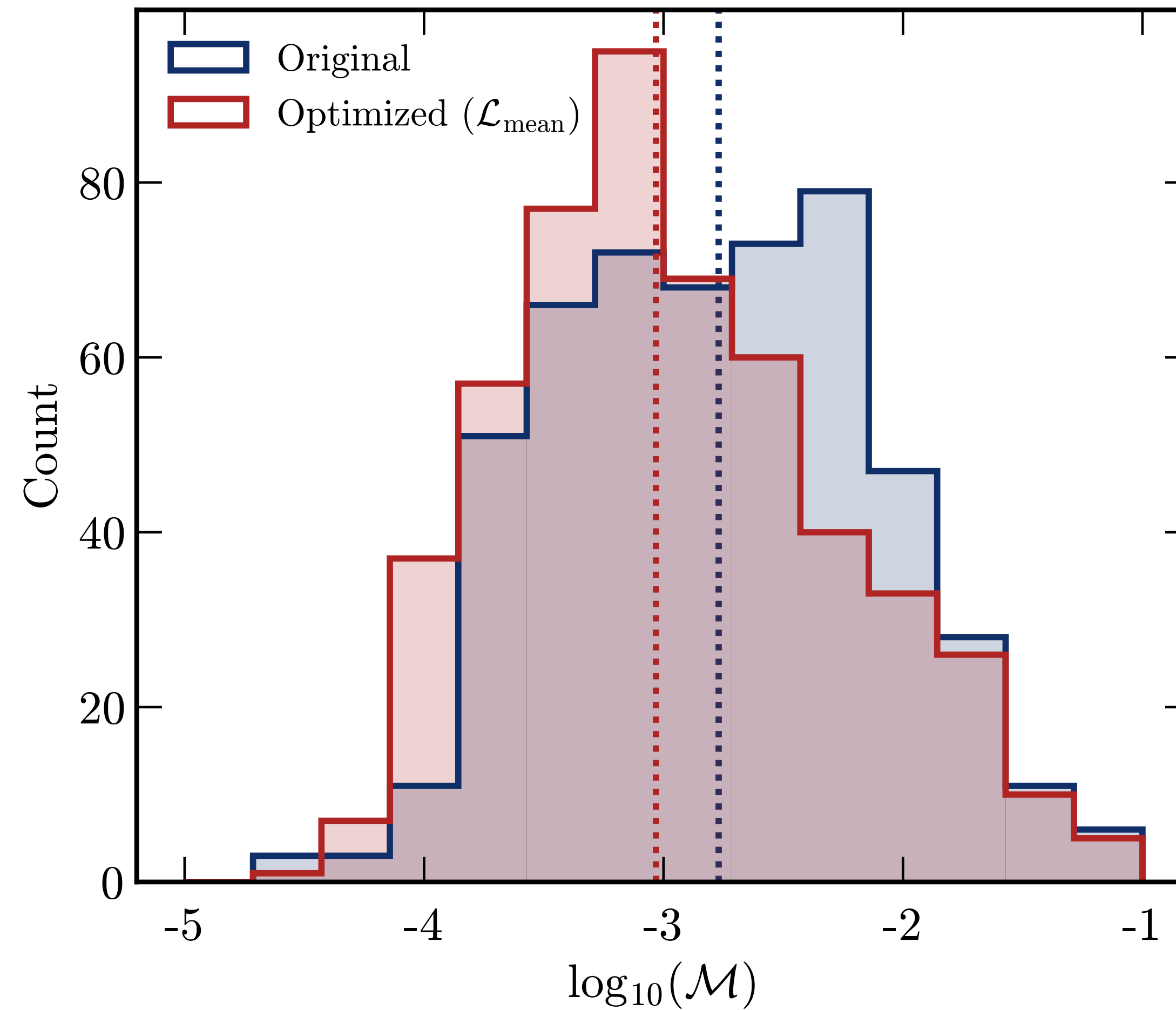
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# Up to 50% Better Waveforms For Free





# Parameter Estimation



$$p(\boldsymbol{\theta} \mid d) \propto p(d \mid \boldsymbol{\theta})\pi(\boldsymbol{\theta})$$



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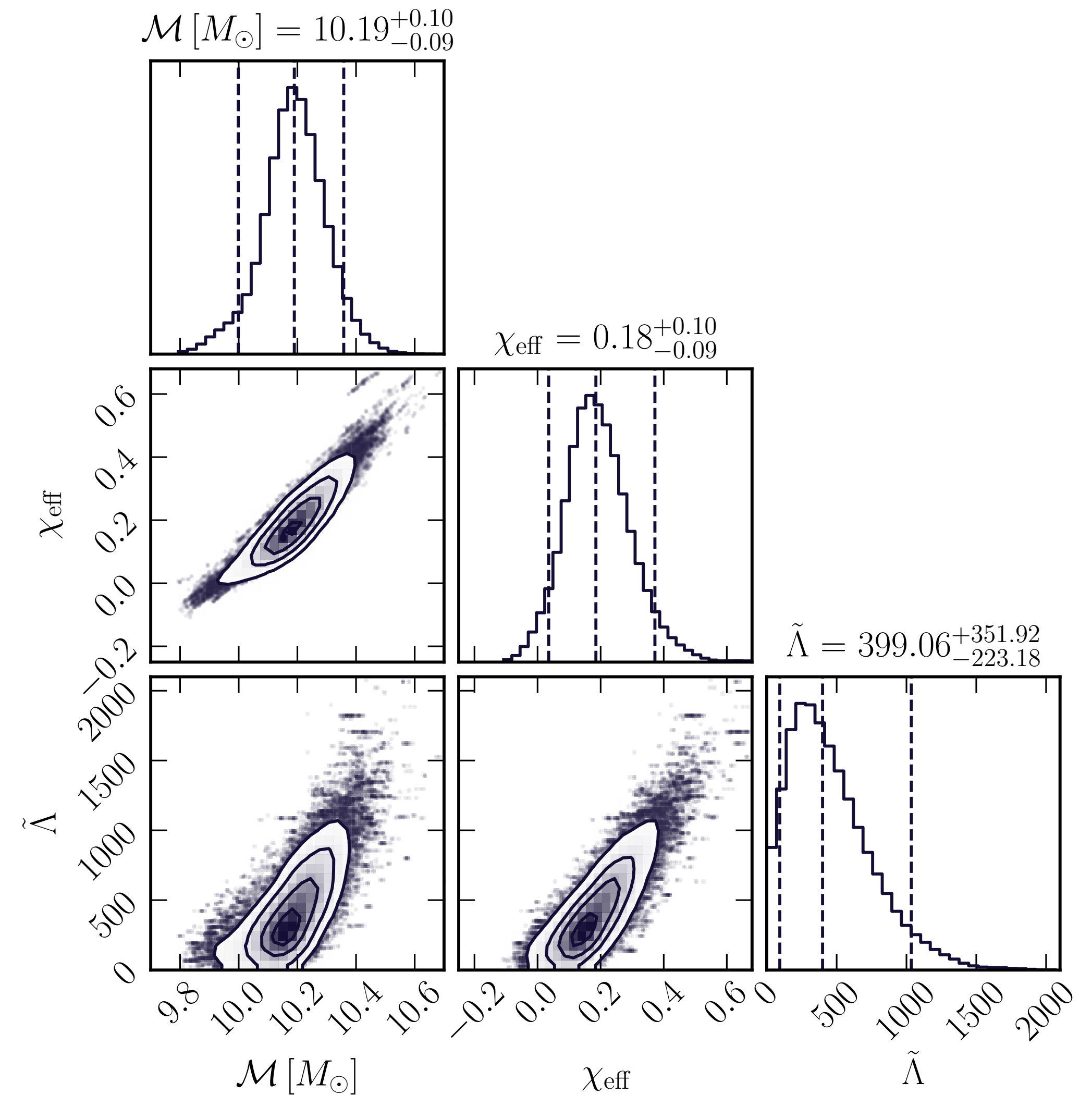
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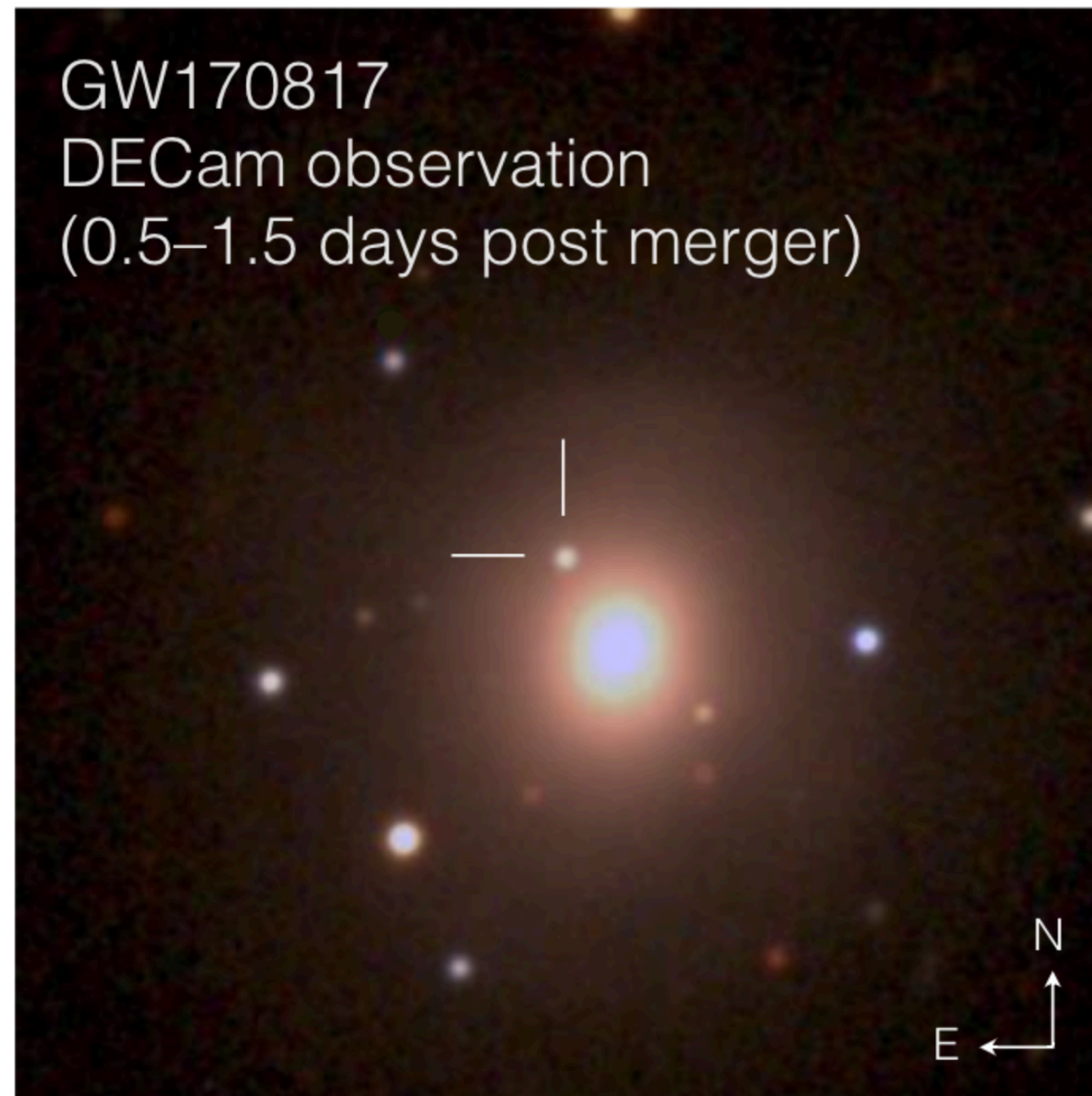


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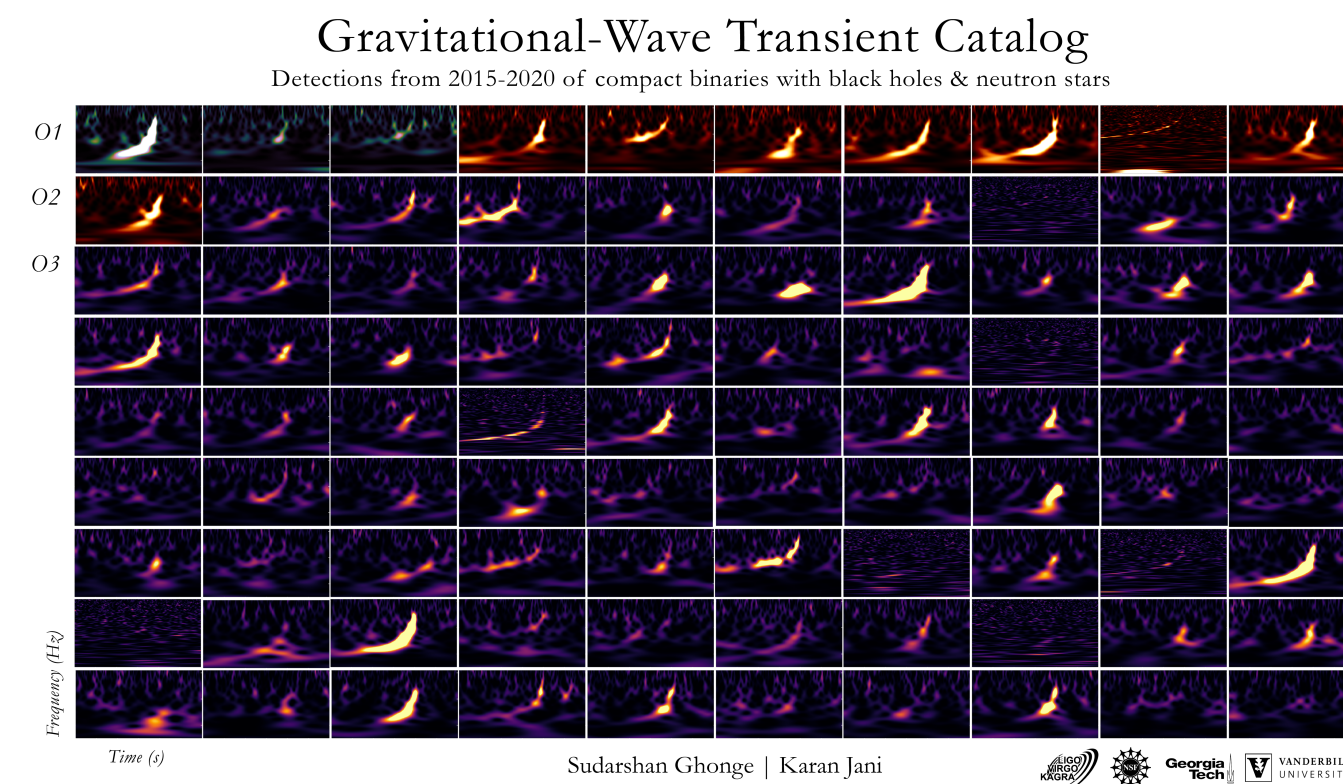
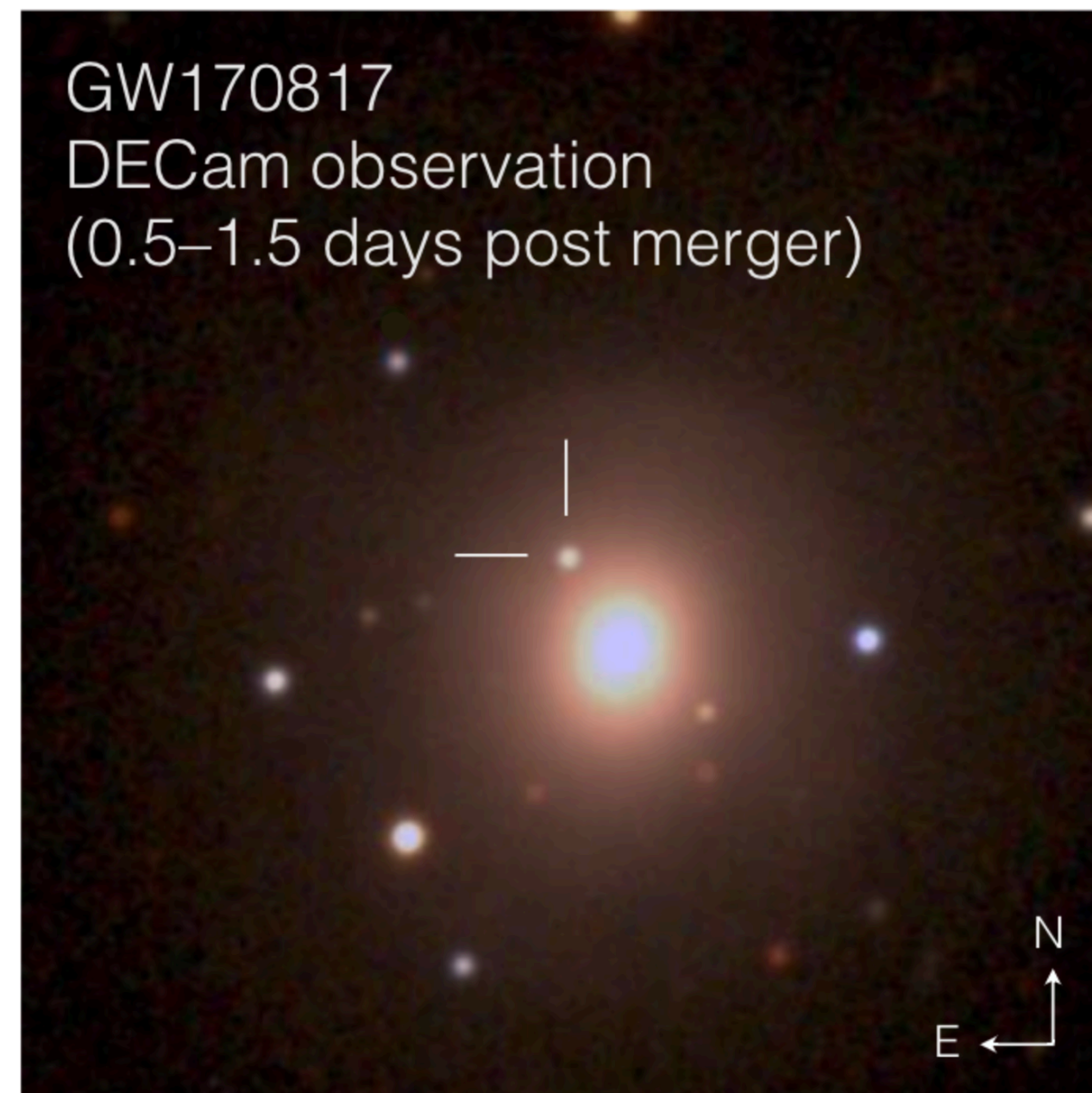
Low-latency follow up



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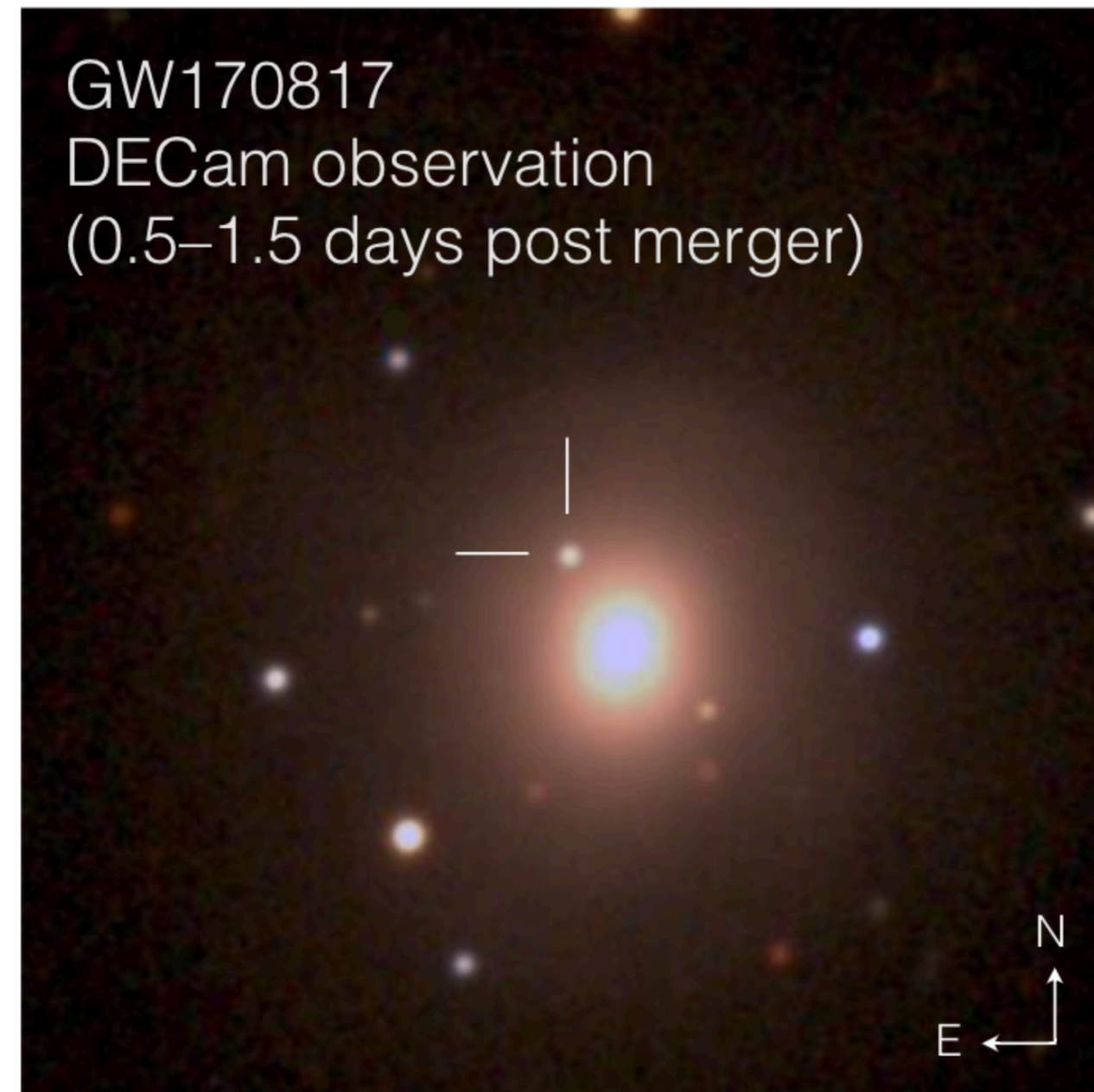
Low-latency follow up

Overall compute

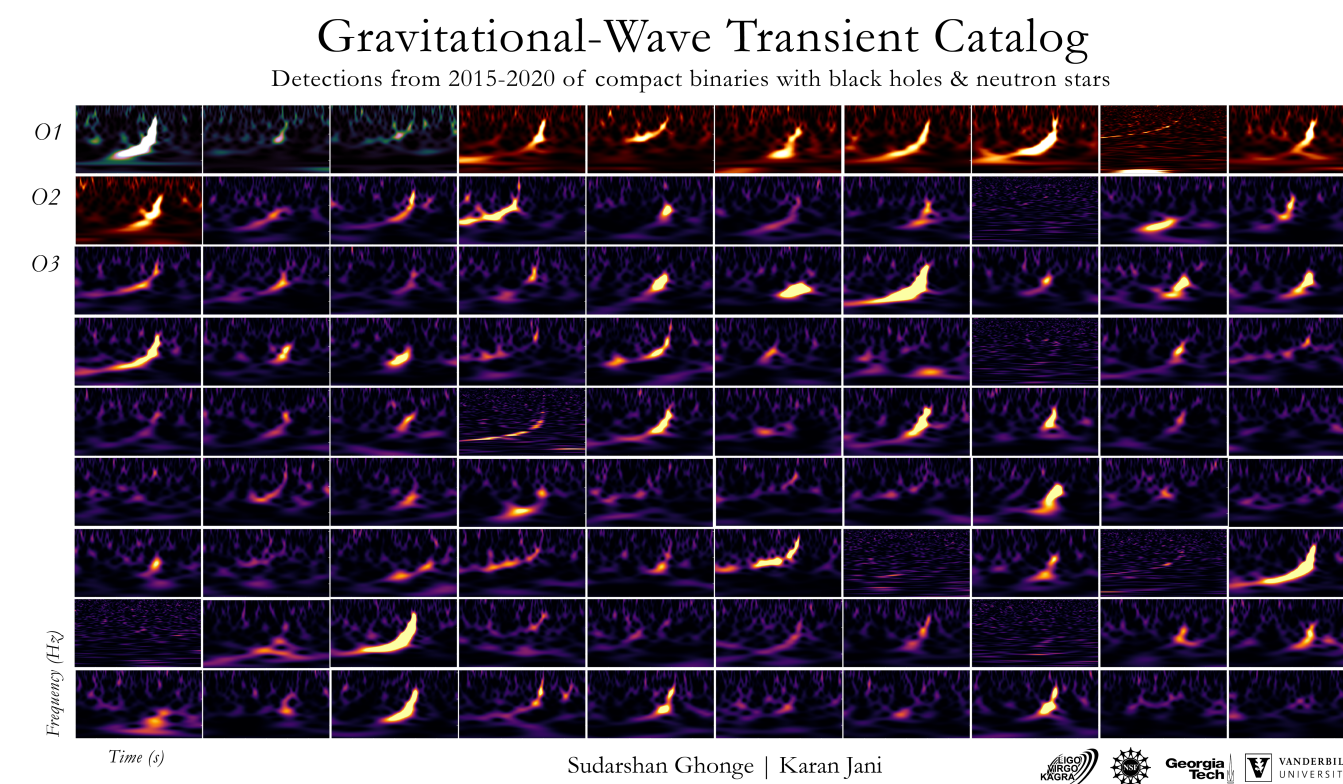


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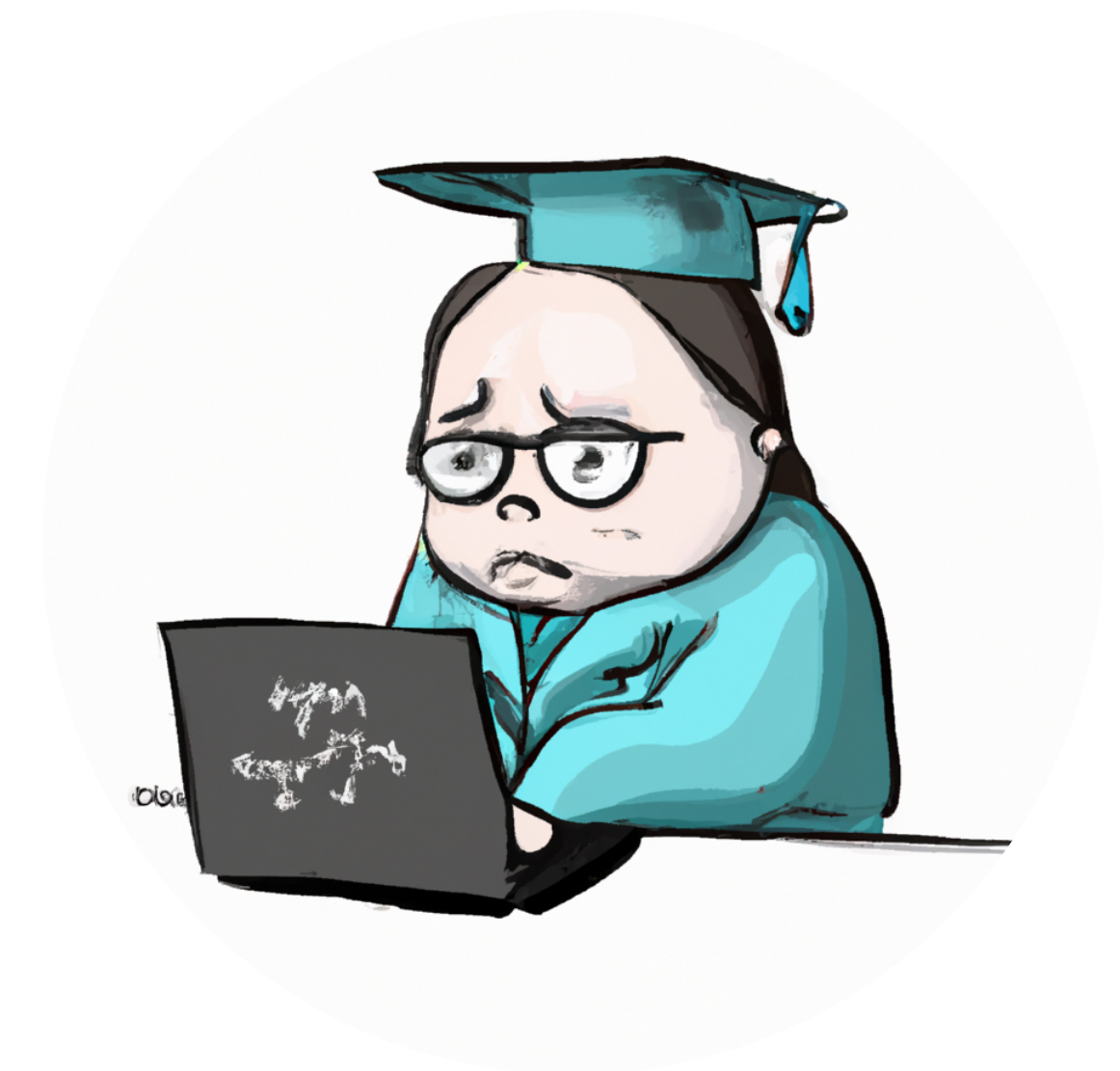
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Overall compute



Development cycle

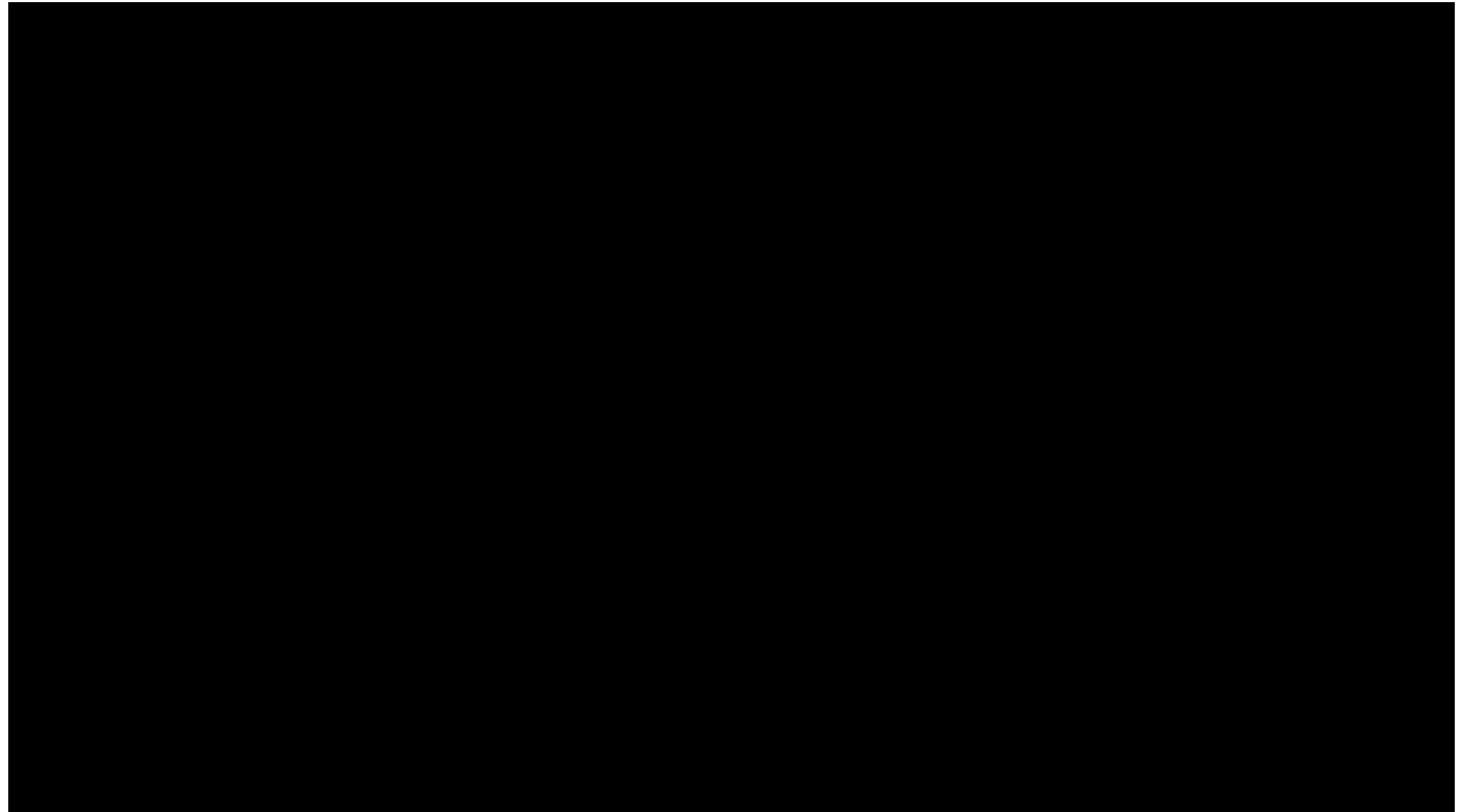




# flowMC



$$A(x', x) = \min \left( 1, \frac{P(x')}{P(x)} \frac{g(x | x')}{g(x' | x)} \right)$$

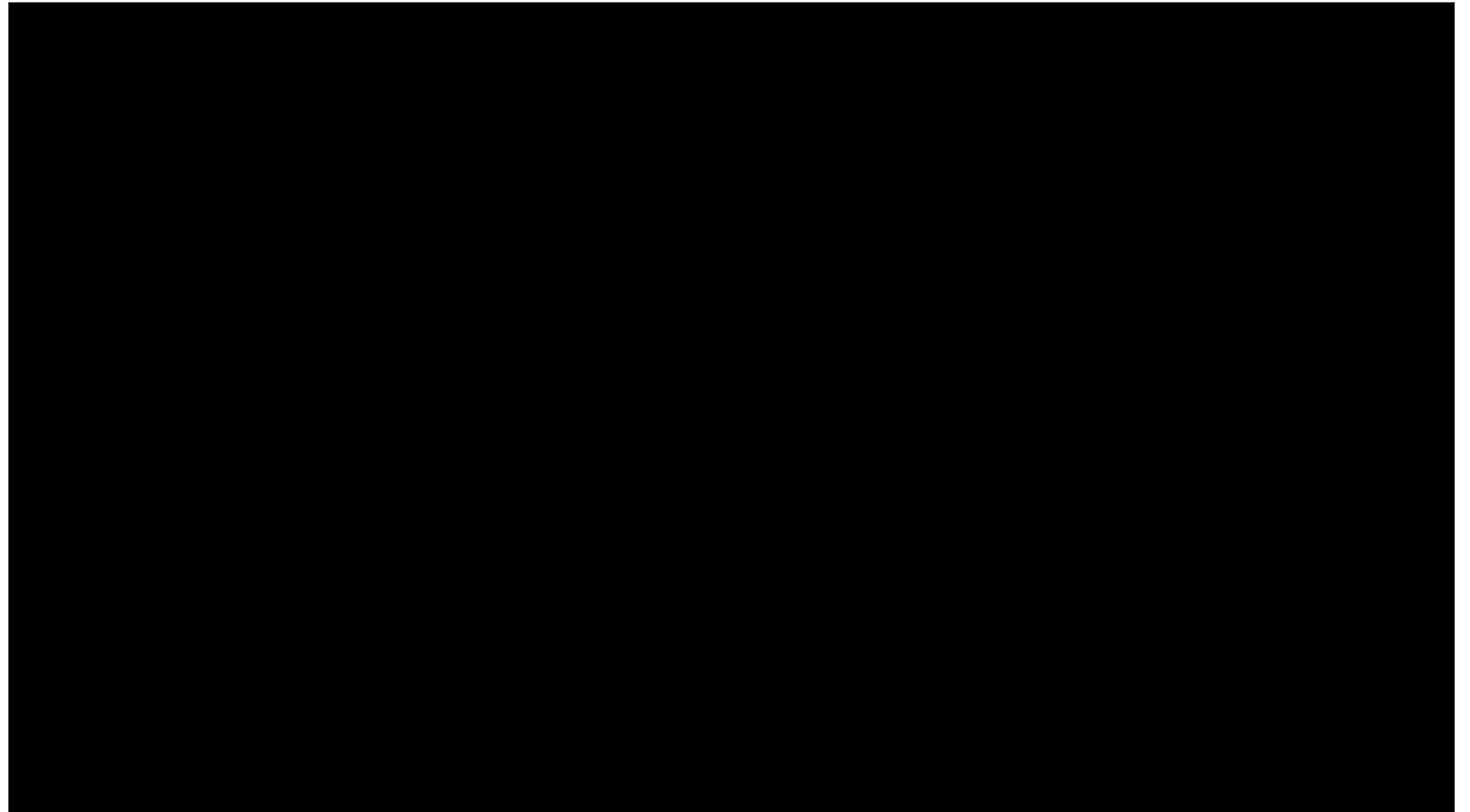


[\[github.com/kazewong/flowMC\]](https://github.com/kazewong/flowMC)

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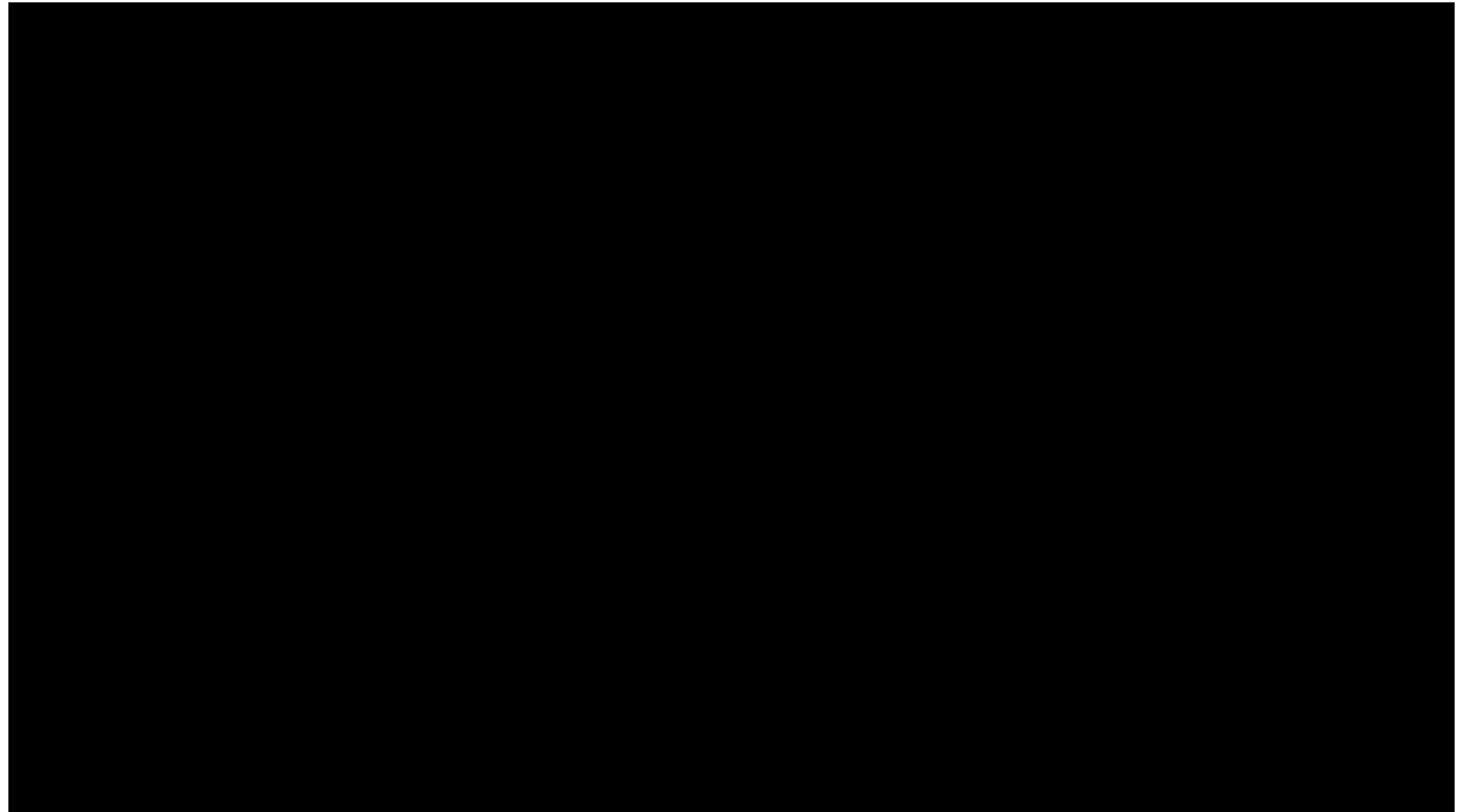


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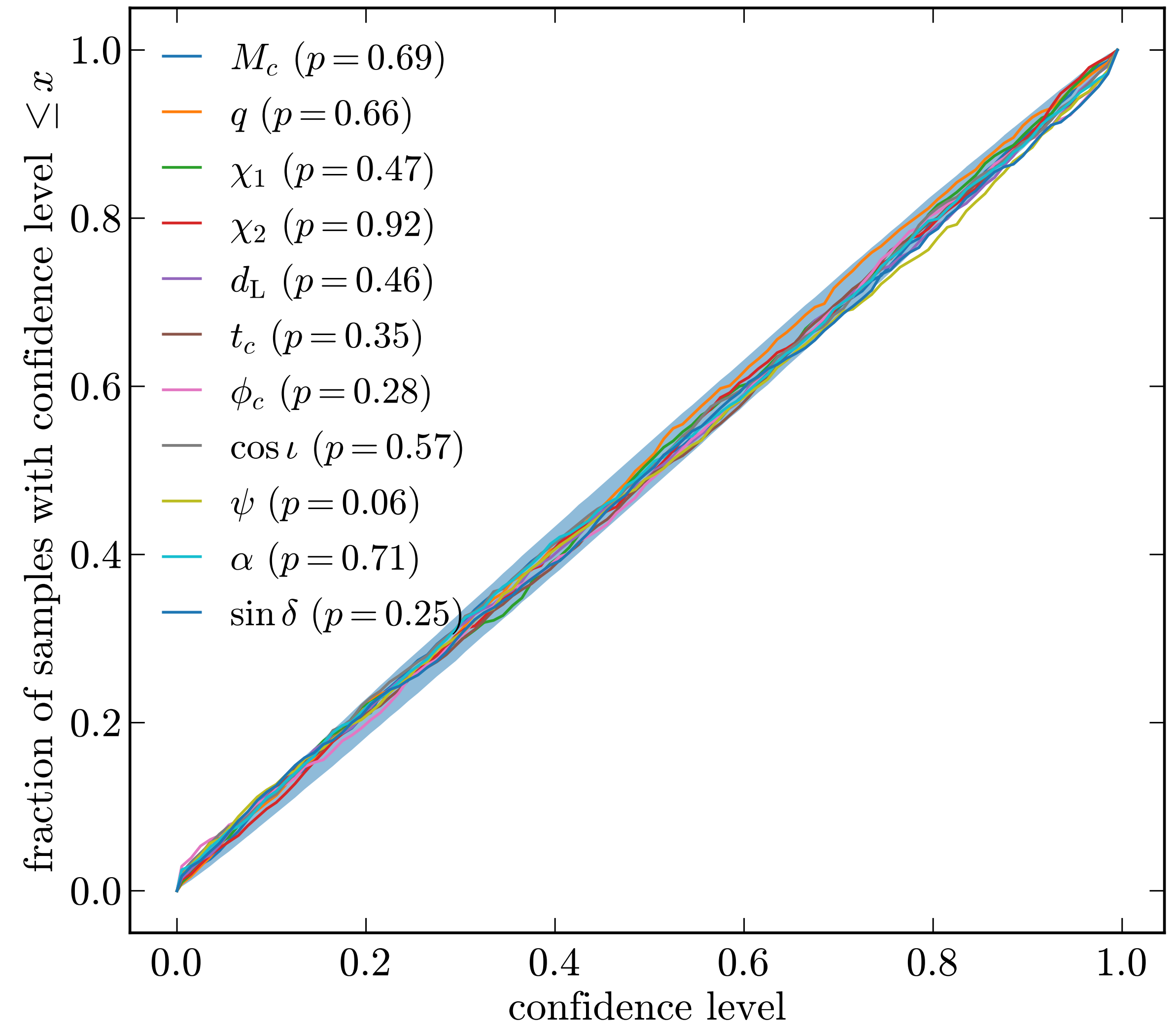
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[\[github.com/kazewong/flowMC\]](https://github.com/kazewong/flowMC)

# Accuracy and Speed

For both BNS and BBH, we achieve converged results in **~1 min** on an A100 GPU



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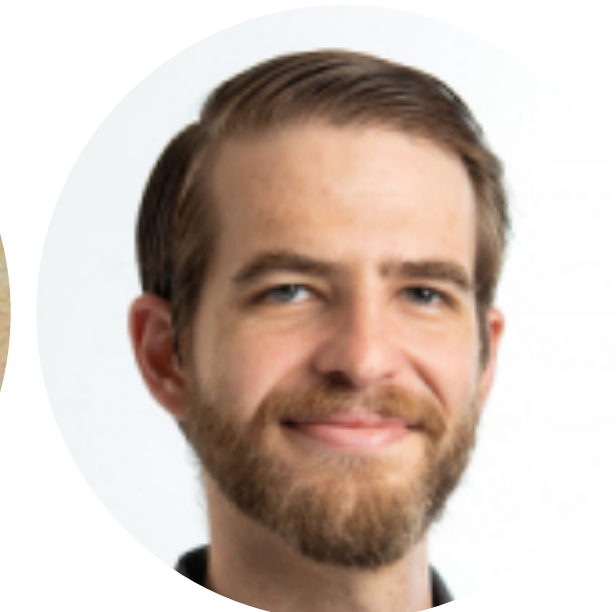
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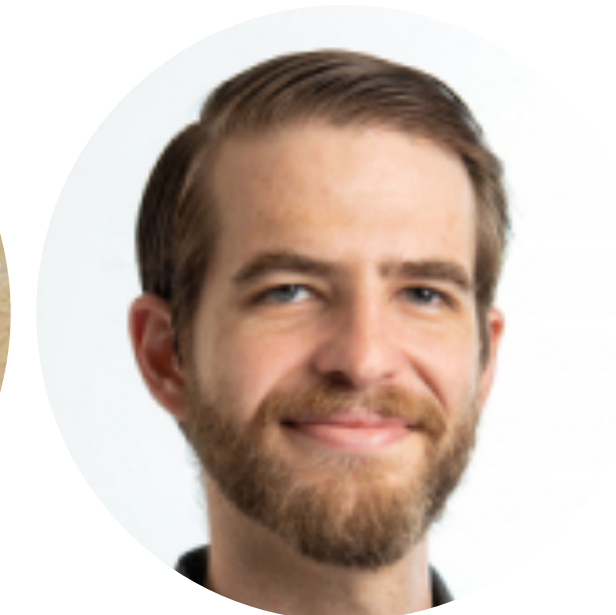
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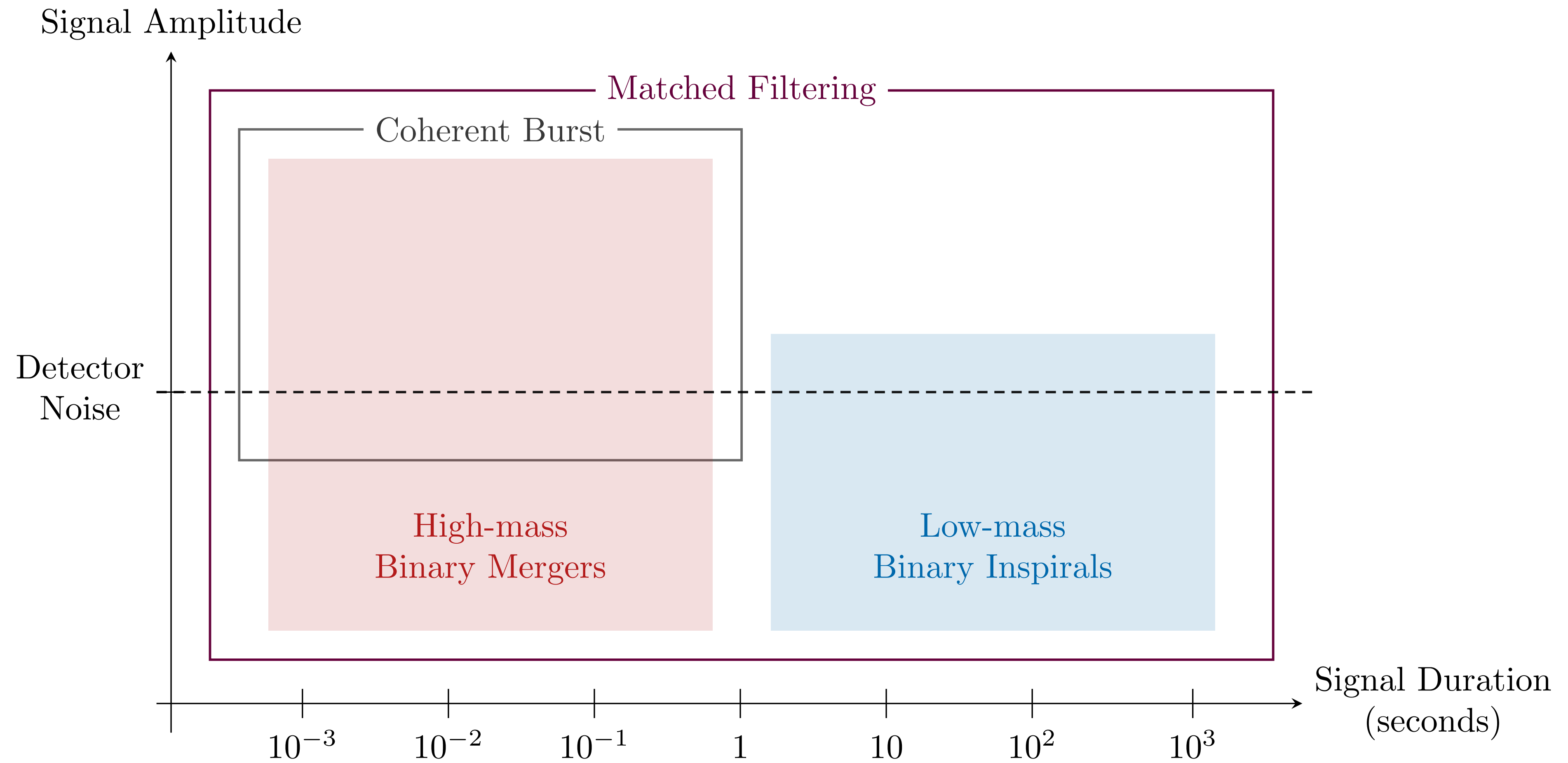
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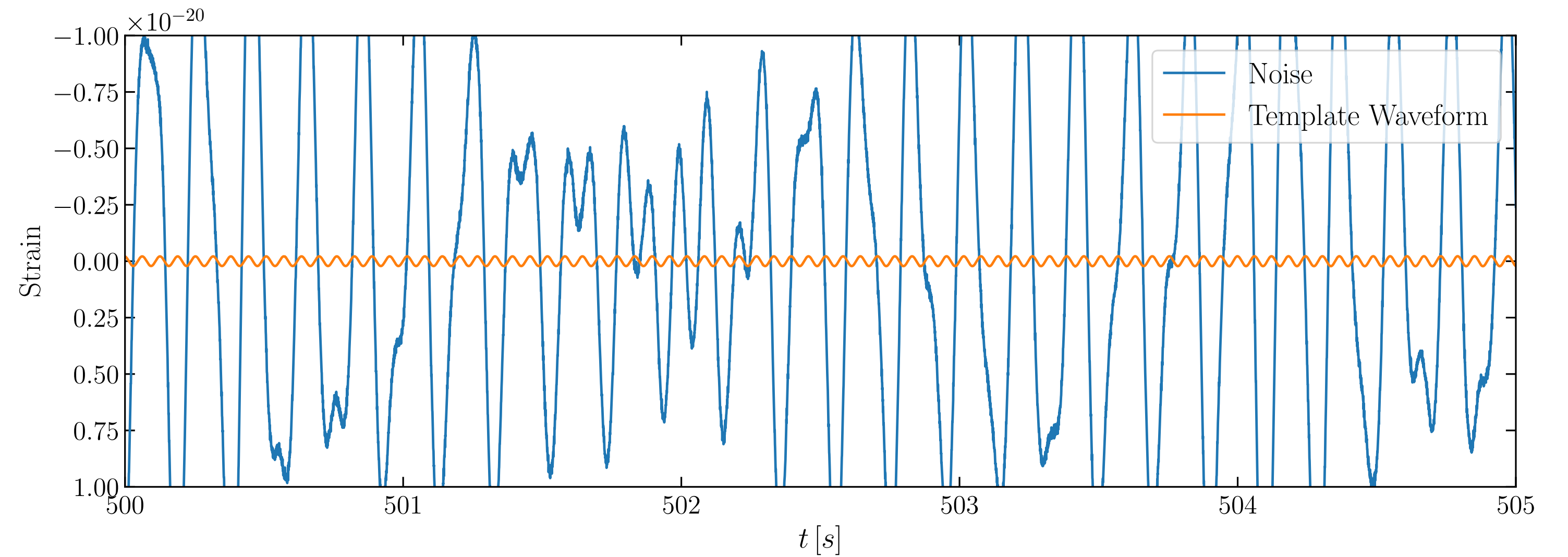
# Current Searches



[TE, Chia (JCAP): [2004.06729](#)]

# Matched Filtering

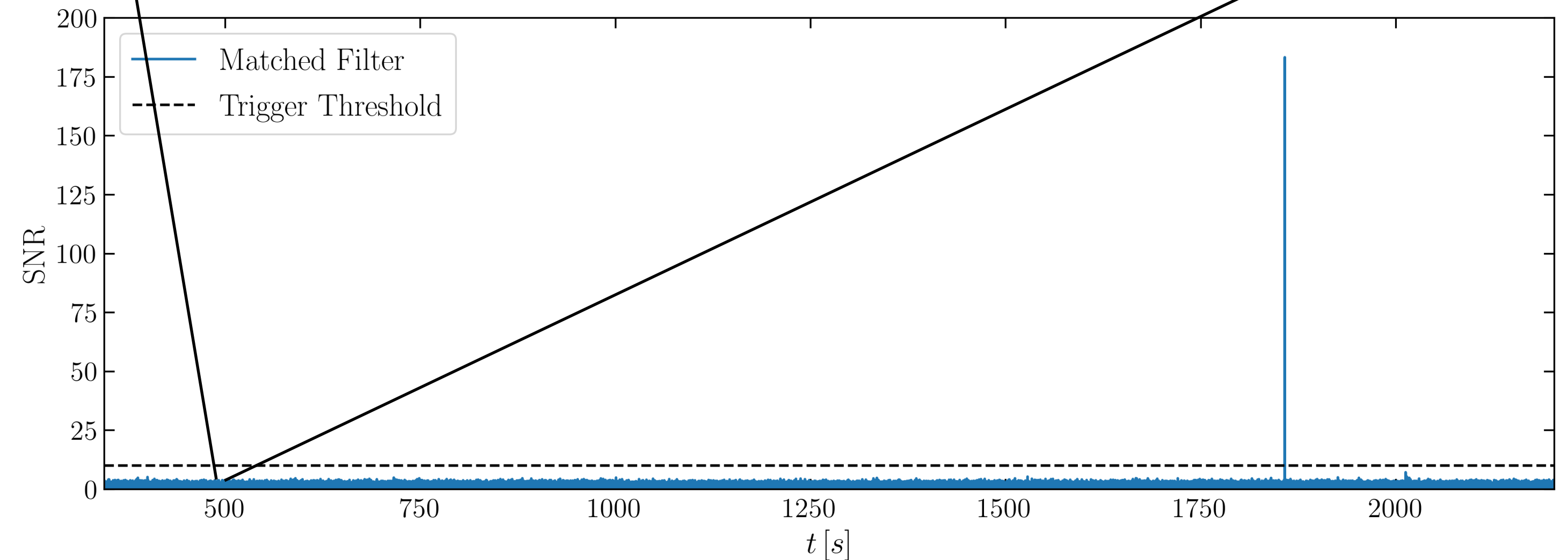
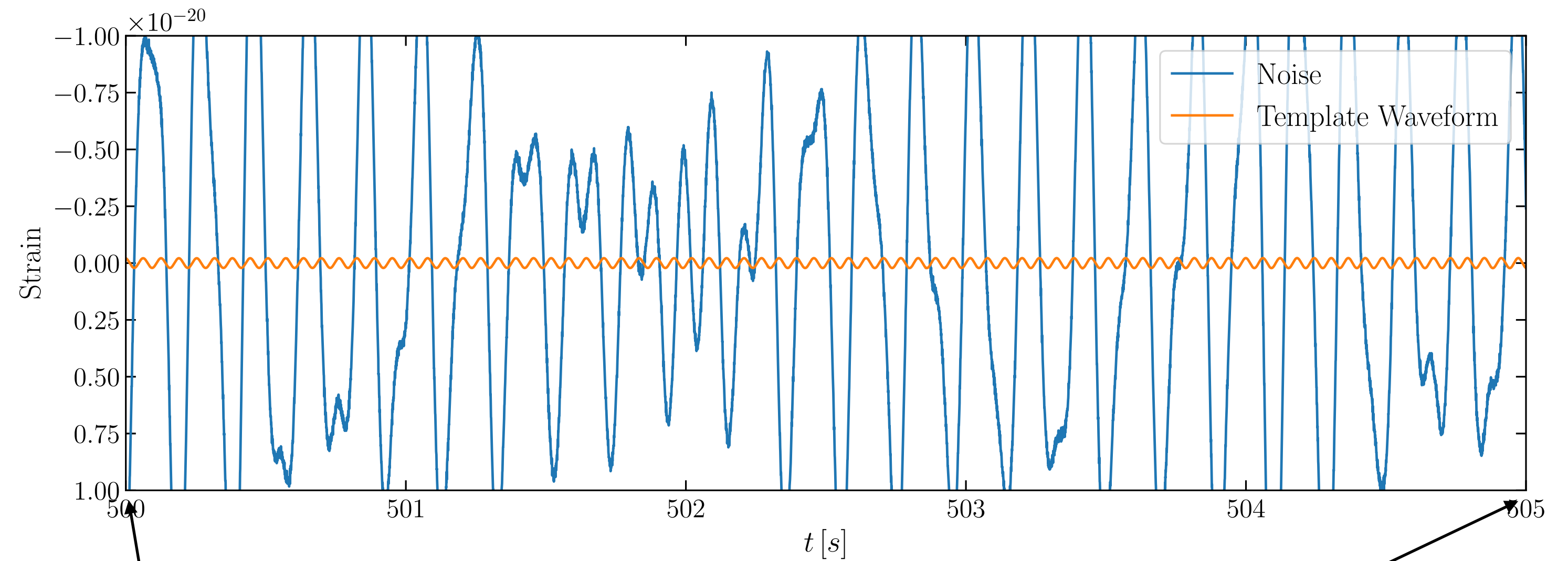
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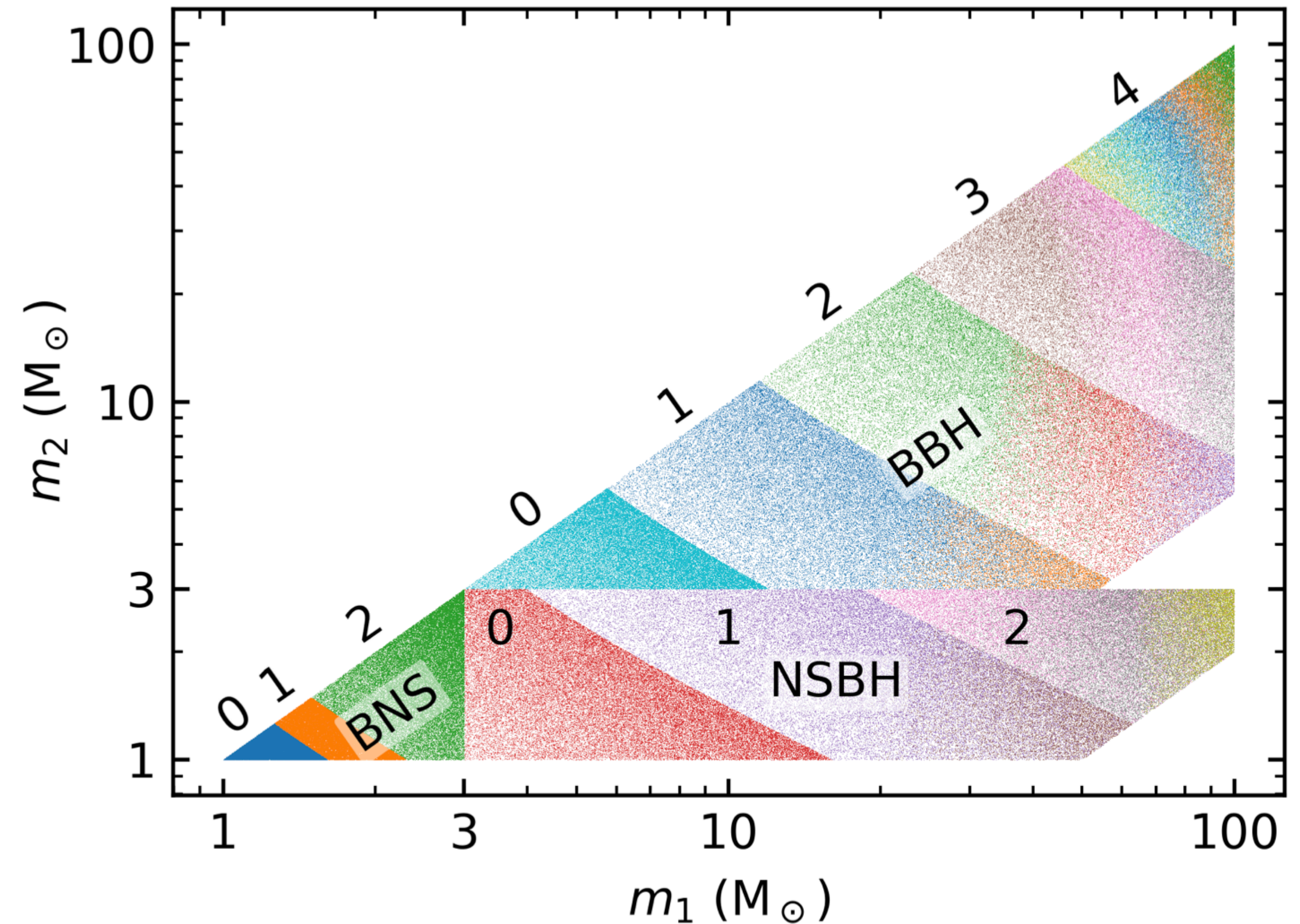


$$(h_1|h_2) \equiv 4 \operatorname{Re} \int_0^\infty df \frac{\tilde{h}_1(f) \tilde{h}_2^*(f)}{S_n(f)}$$

# Effectualness/fitting-factor

The effectualness is the percentage of SNR retained by a template bank or model

[Roulet et al.: 1904.01683]



$$\varepsilon (h_{\text{finite-size}}) \equiv \max_{t_c, \phi_c, \mathbf{p}_{\text{bbh}}} [h_{\text{finite-size}} \mid h(\mathbf{p}_{\text{bbh}})]$$



# Finite-Size Effects

$$\tilde{h}(f; \mathbf{p}) = \mathcal{A}(\mathbf{p}) e^{i\phi(f; \mathbf{p})}$$

$$\begin{aligned} \mathcal{A}(f; \mathbf{p}, \boldsymbol{\lambda}) &\propto \mathcal{A}_{\text{PN}}(\mathbf{p}) \\ &+ \mathcal{A}_{\text{Int}}(\boldsymbol{\lambda}) + \mathcal{A}_{\text{MR}}(\boldsymbol{\lambda}) \end{aligned}$$

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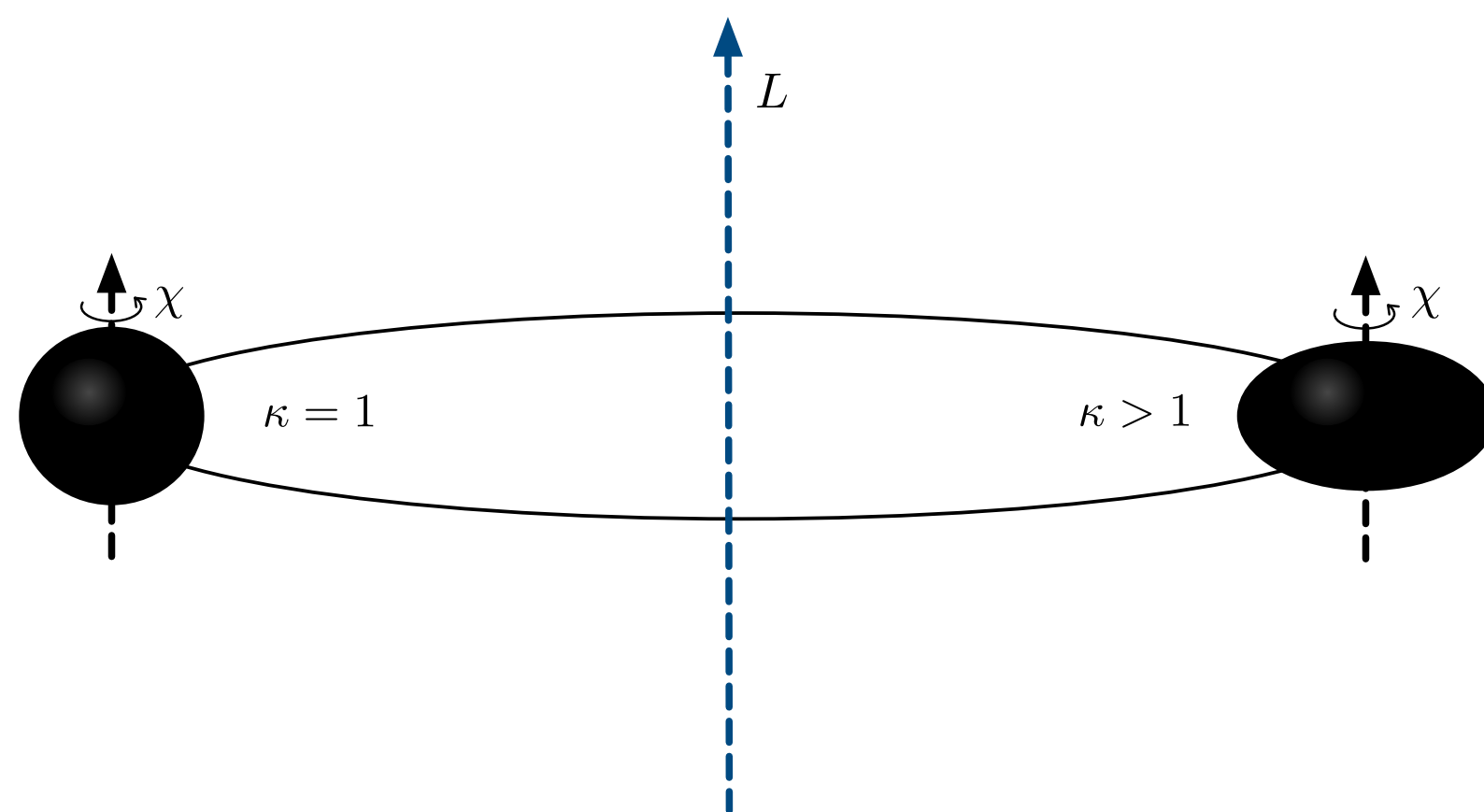


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## Spin Induced Quadrupole

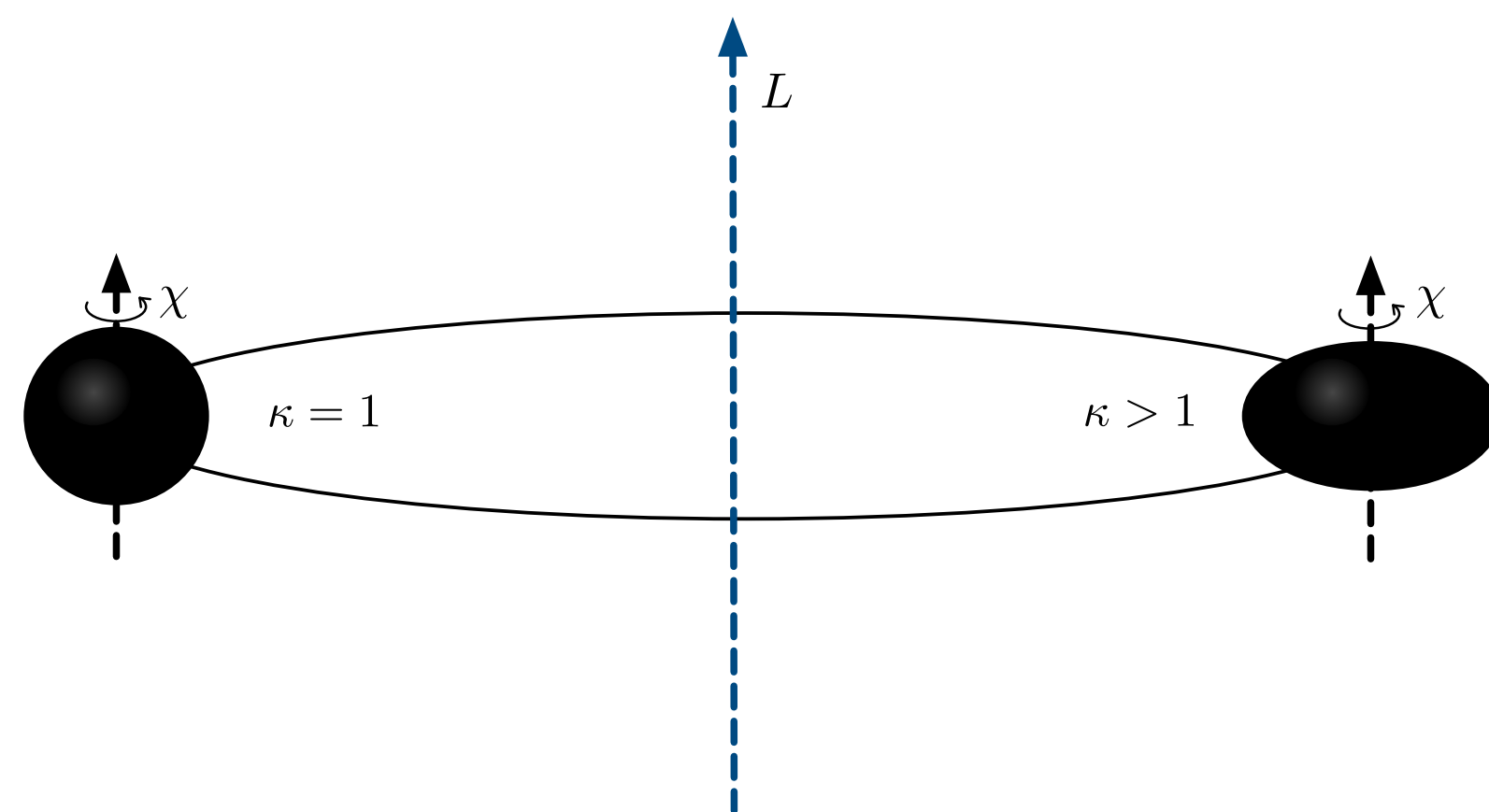


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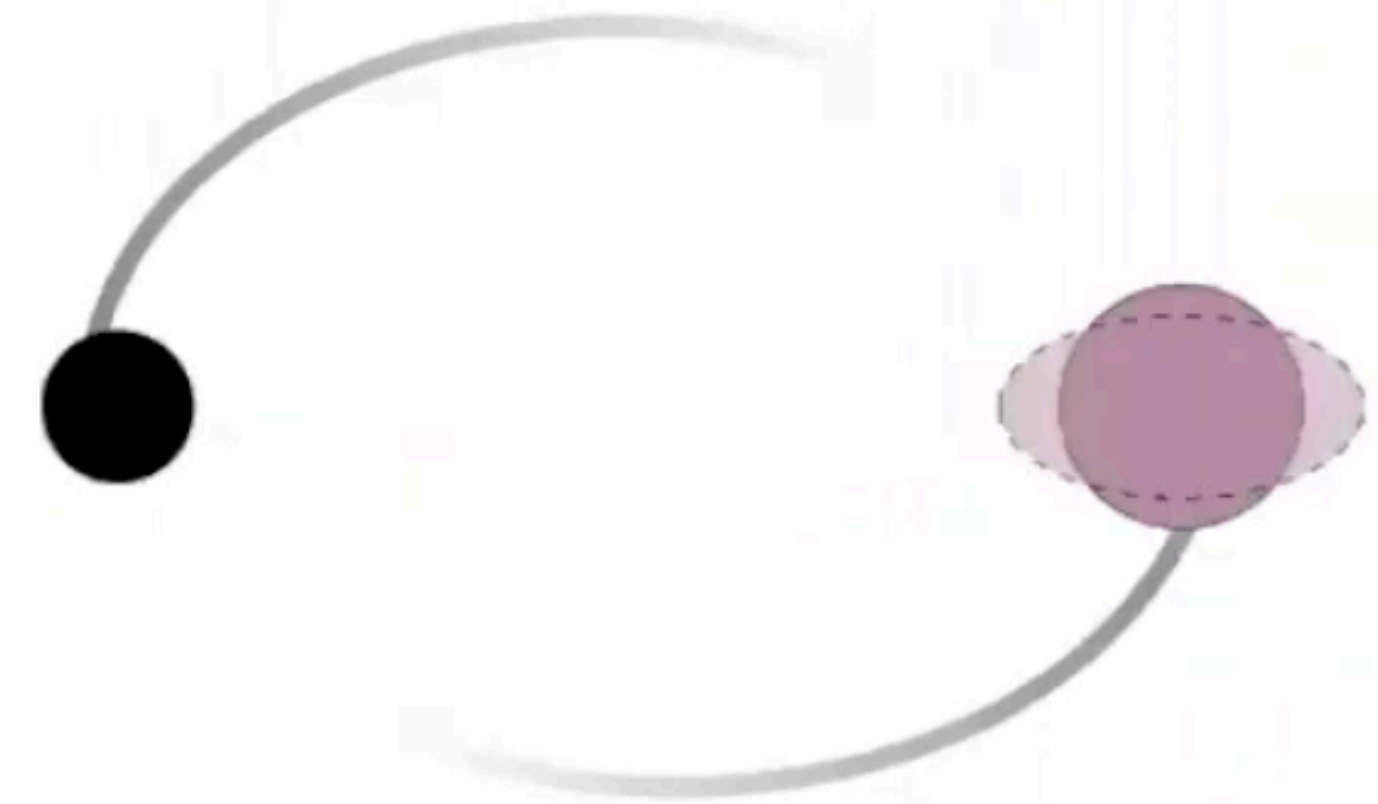
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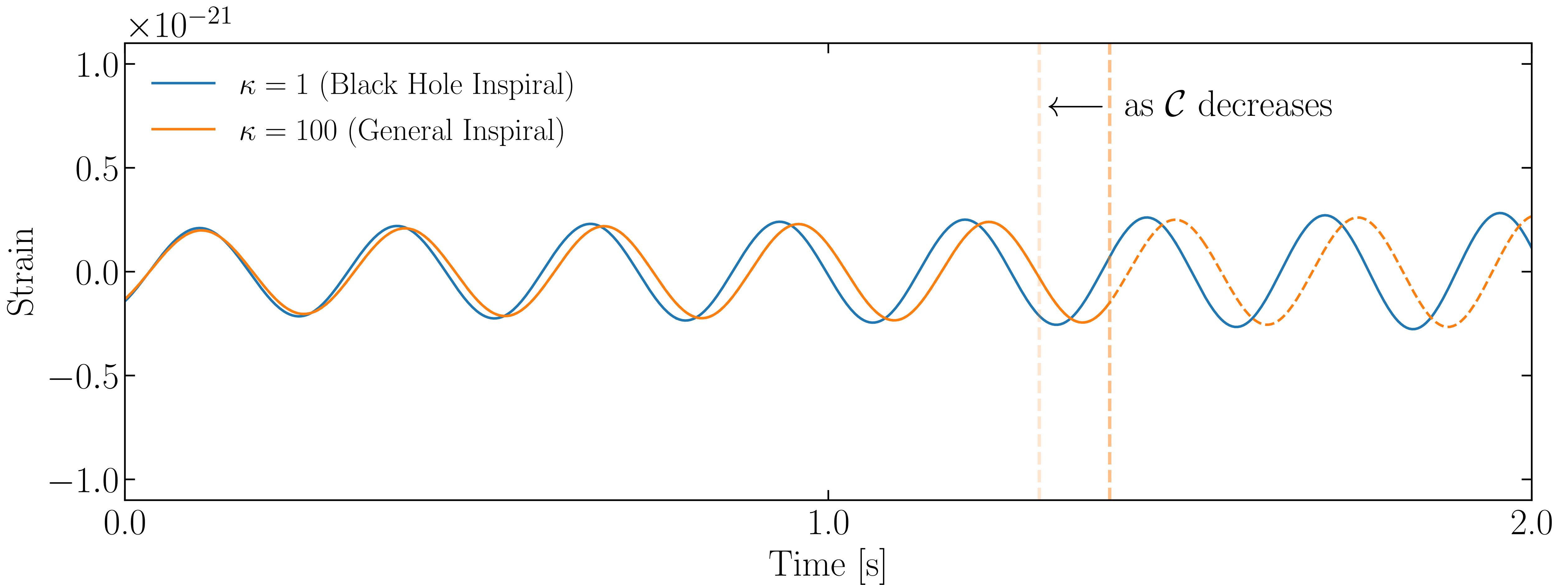


## Tidal Love Number



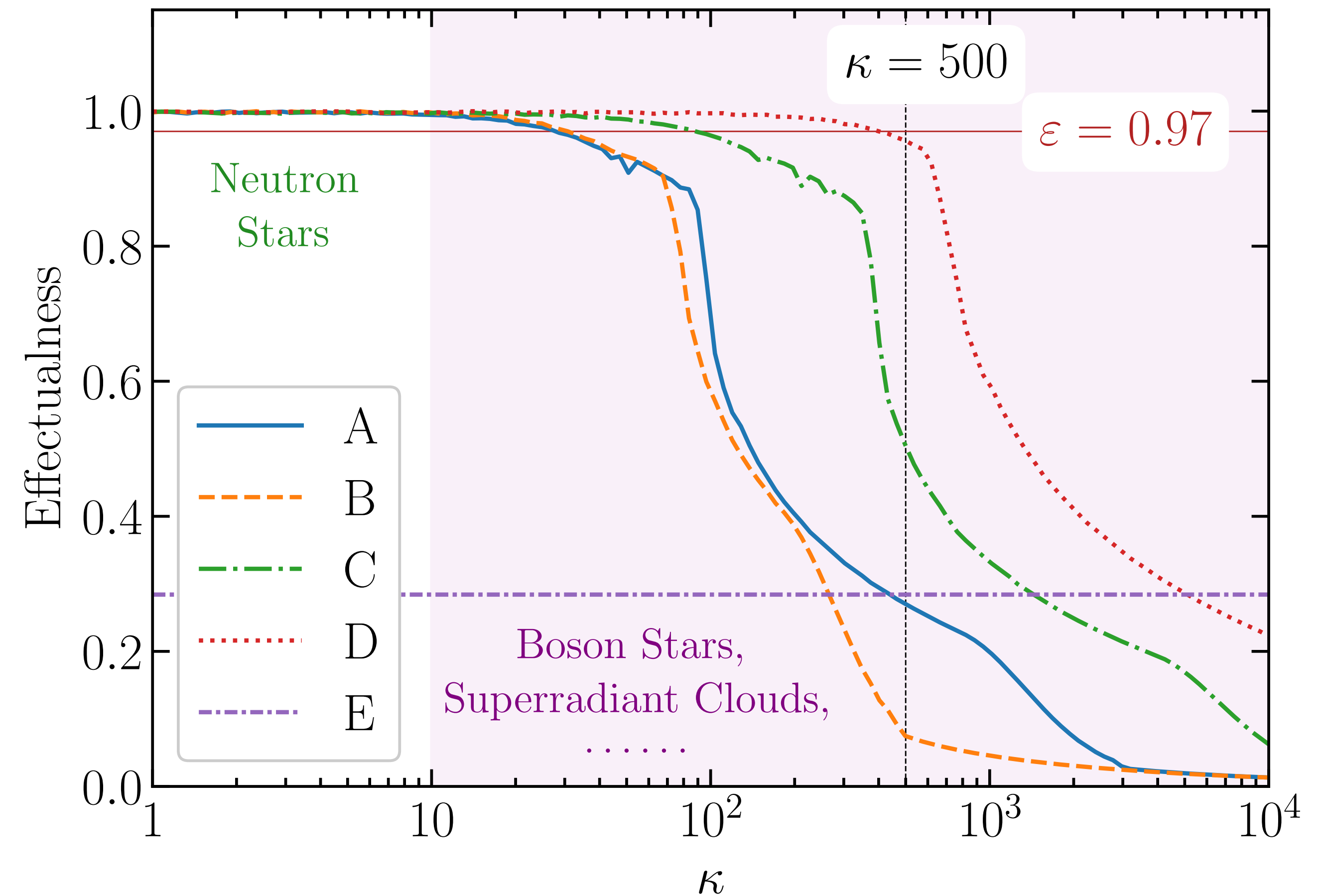
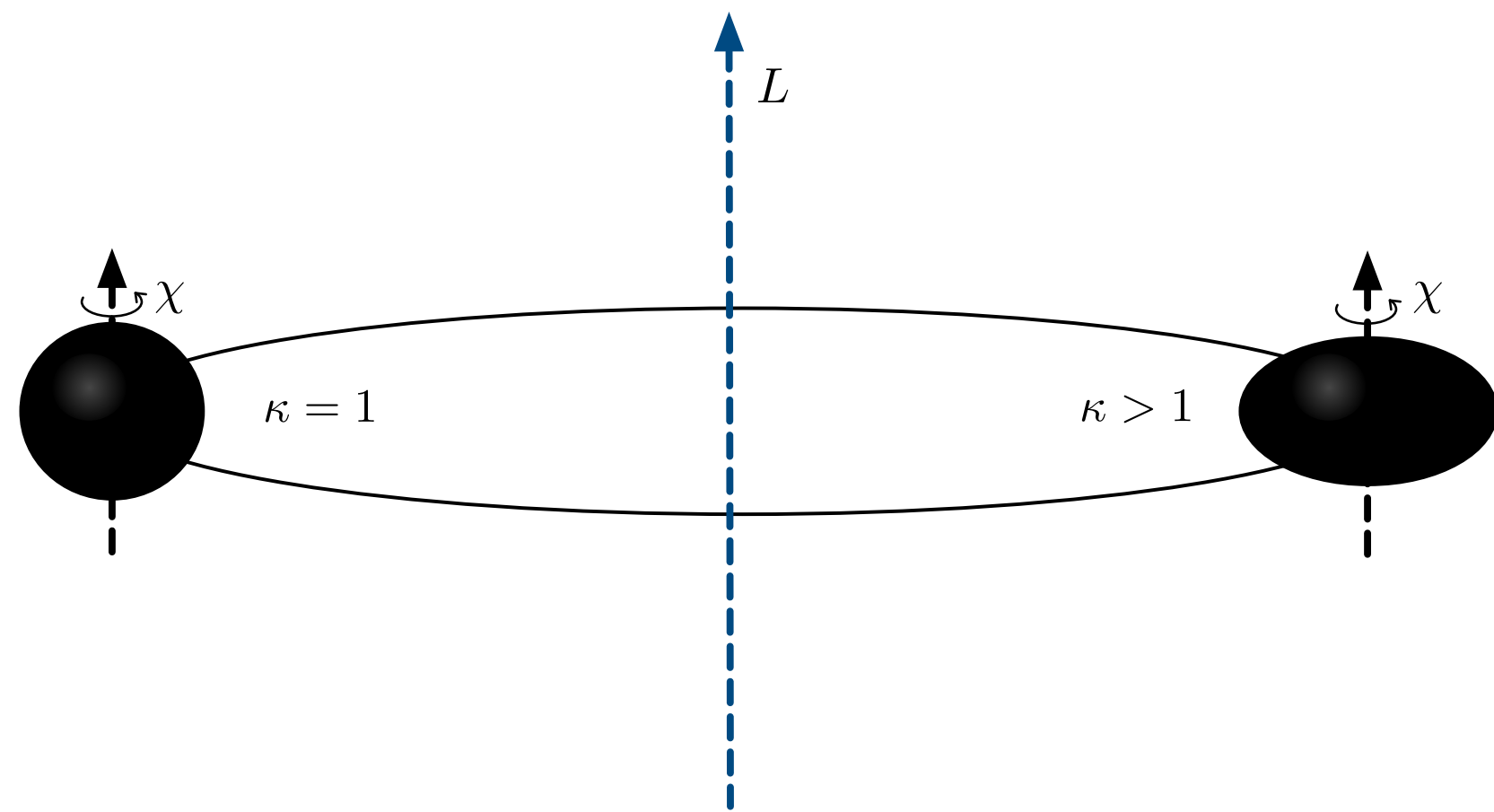


# Finite-Size Effects



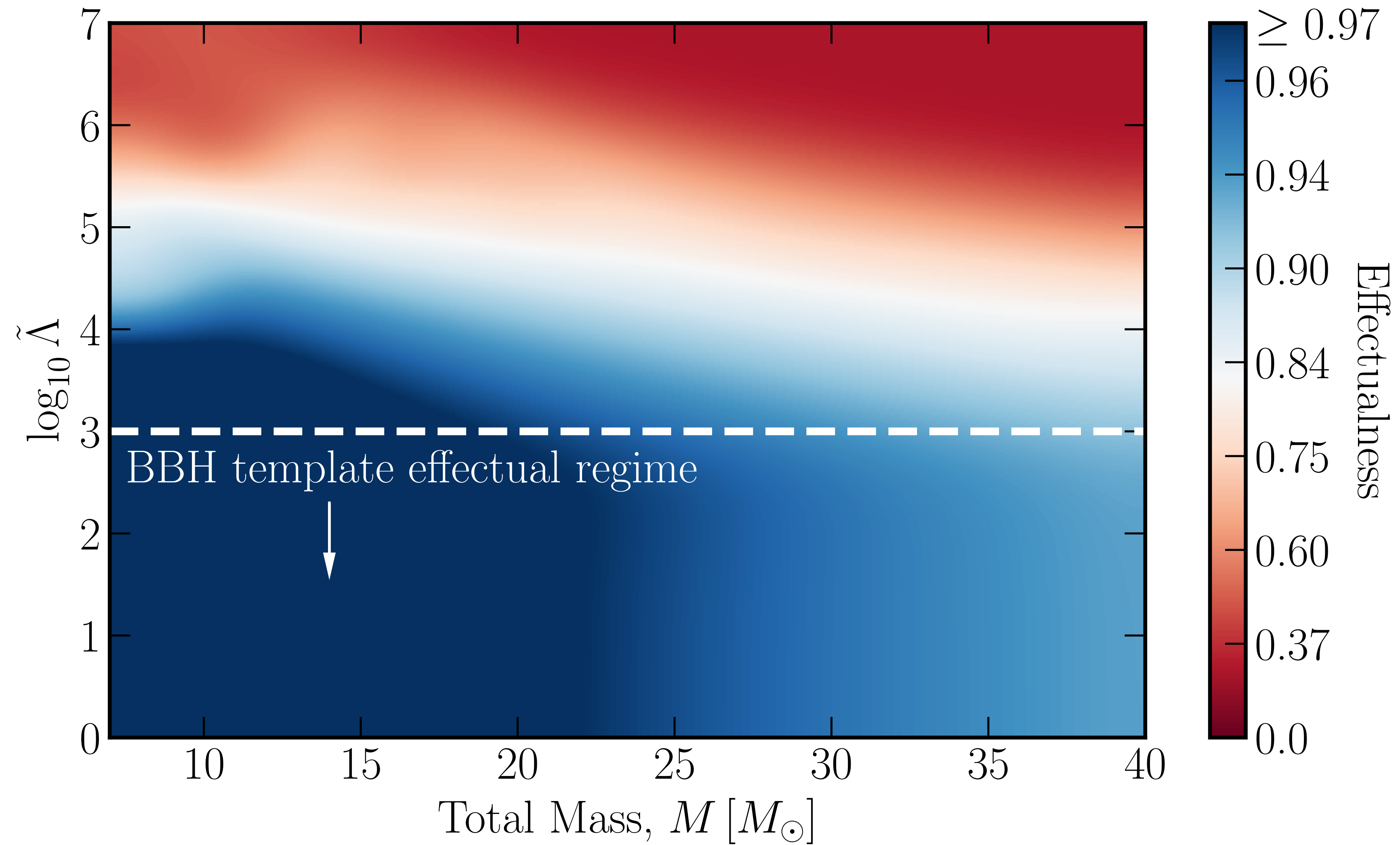
# Spin-Induced Quadrupoles

Kappa controls the axisymmetric response of an object to spin *i.e.*, how oblate it becomes





# Tidal Love Numbers





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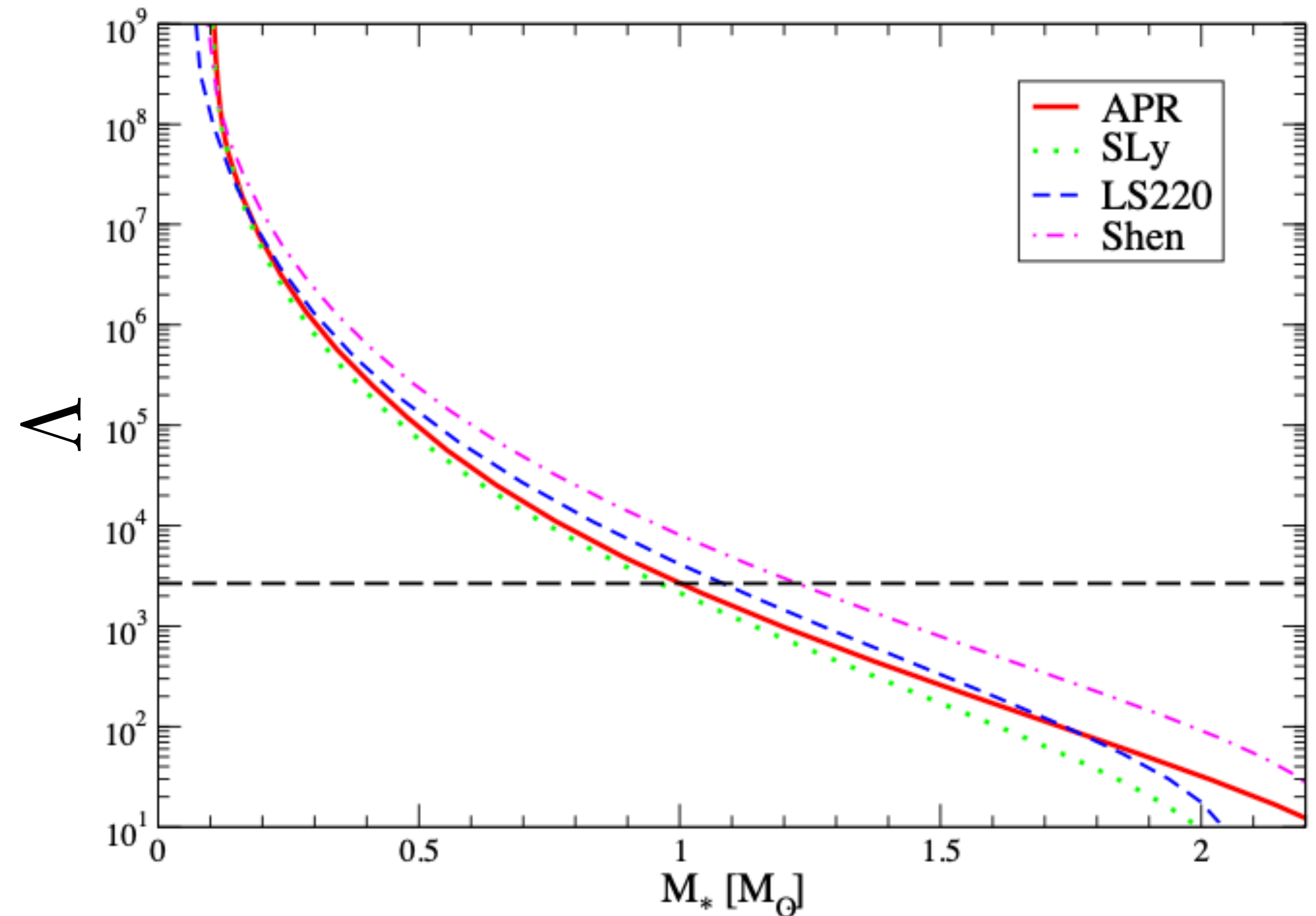


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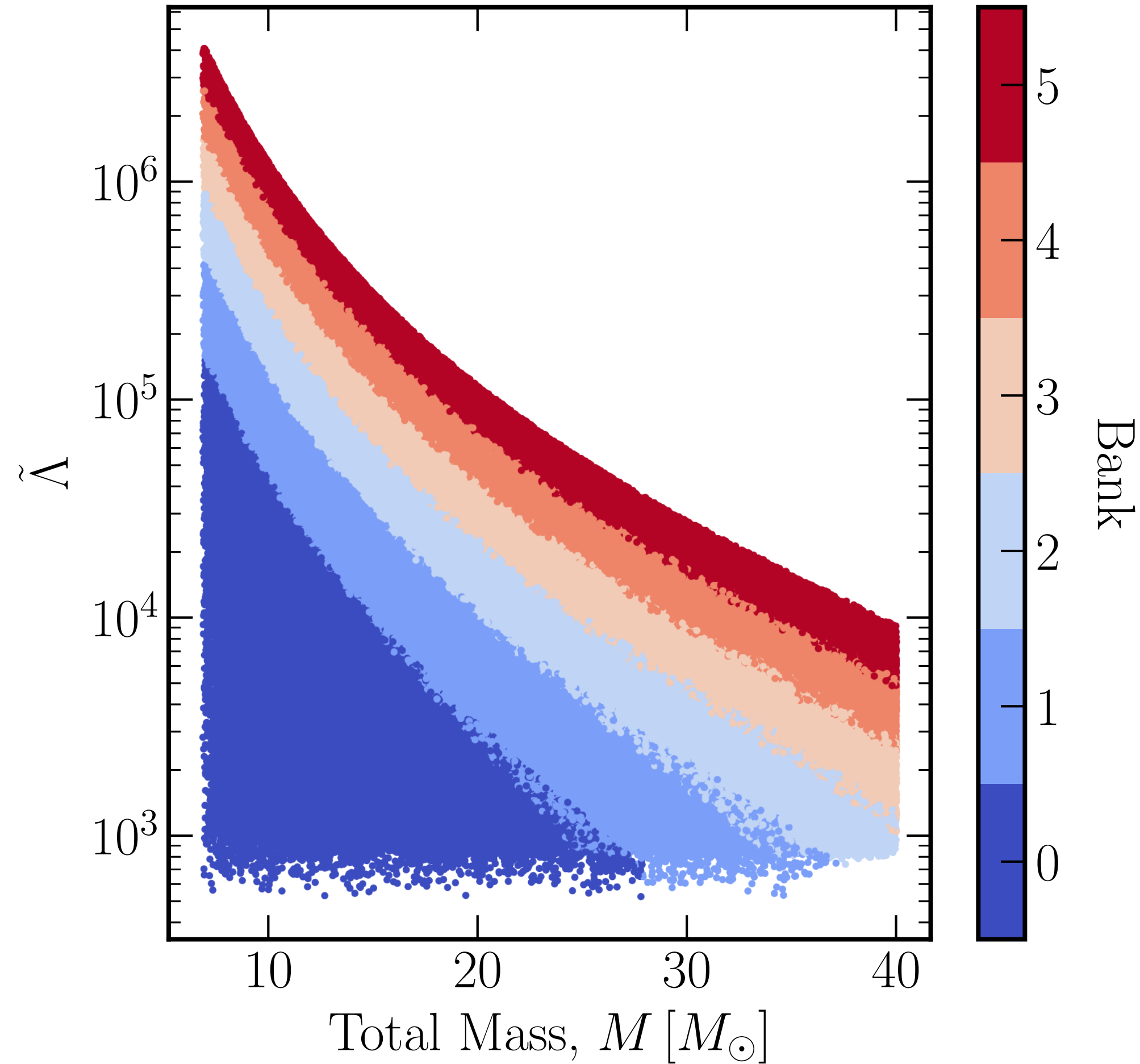
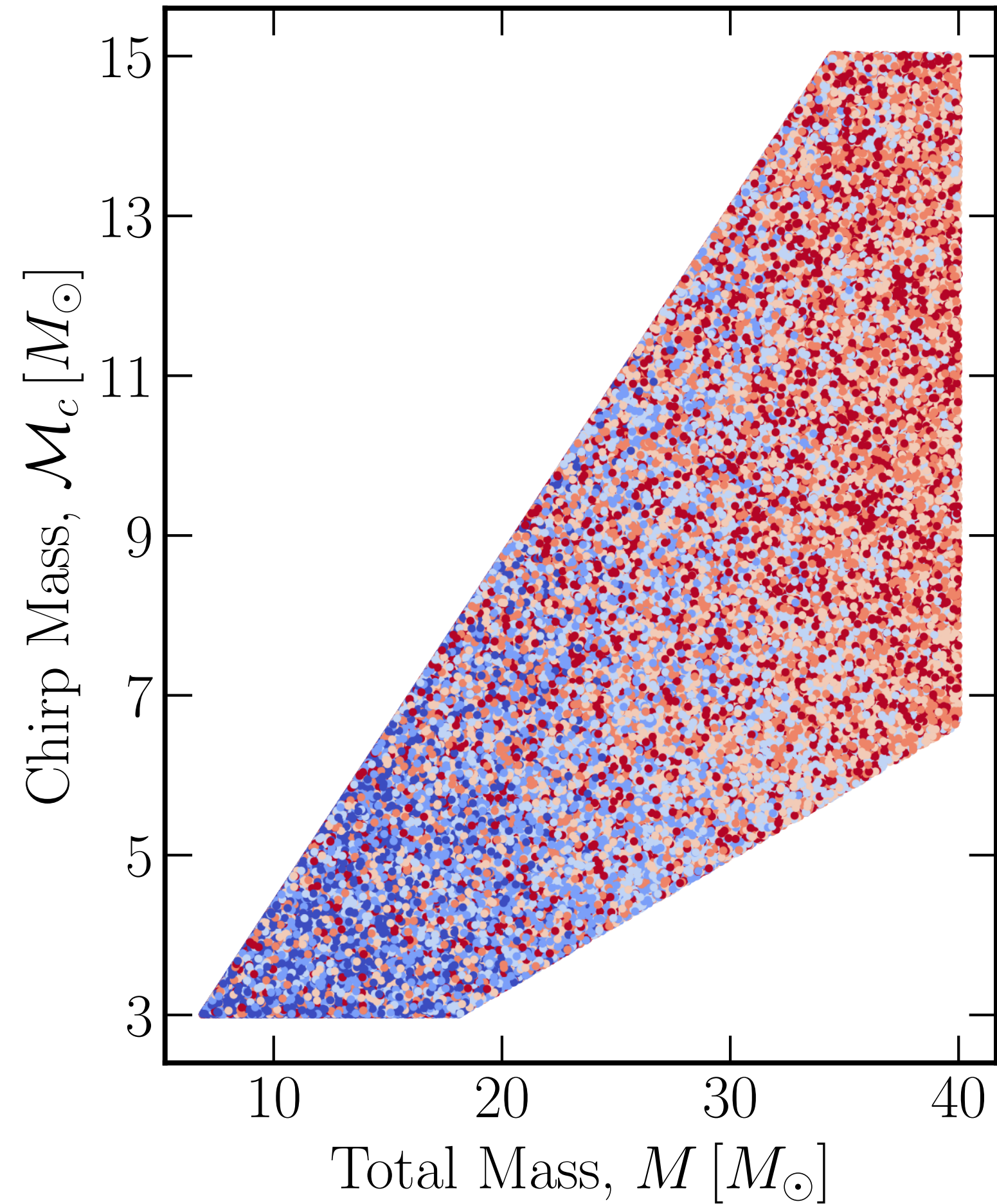
$$\Lambda = \frac{2}{3} \boxed{k} \left( \frac{\boxed{r}}{m} \right)^5$$

$\square$  = O(1) coefficient

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# Template Bank

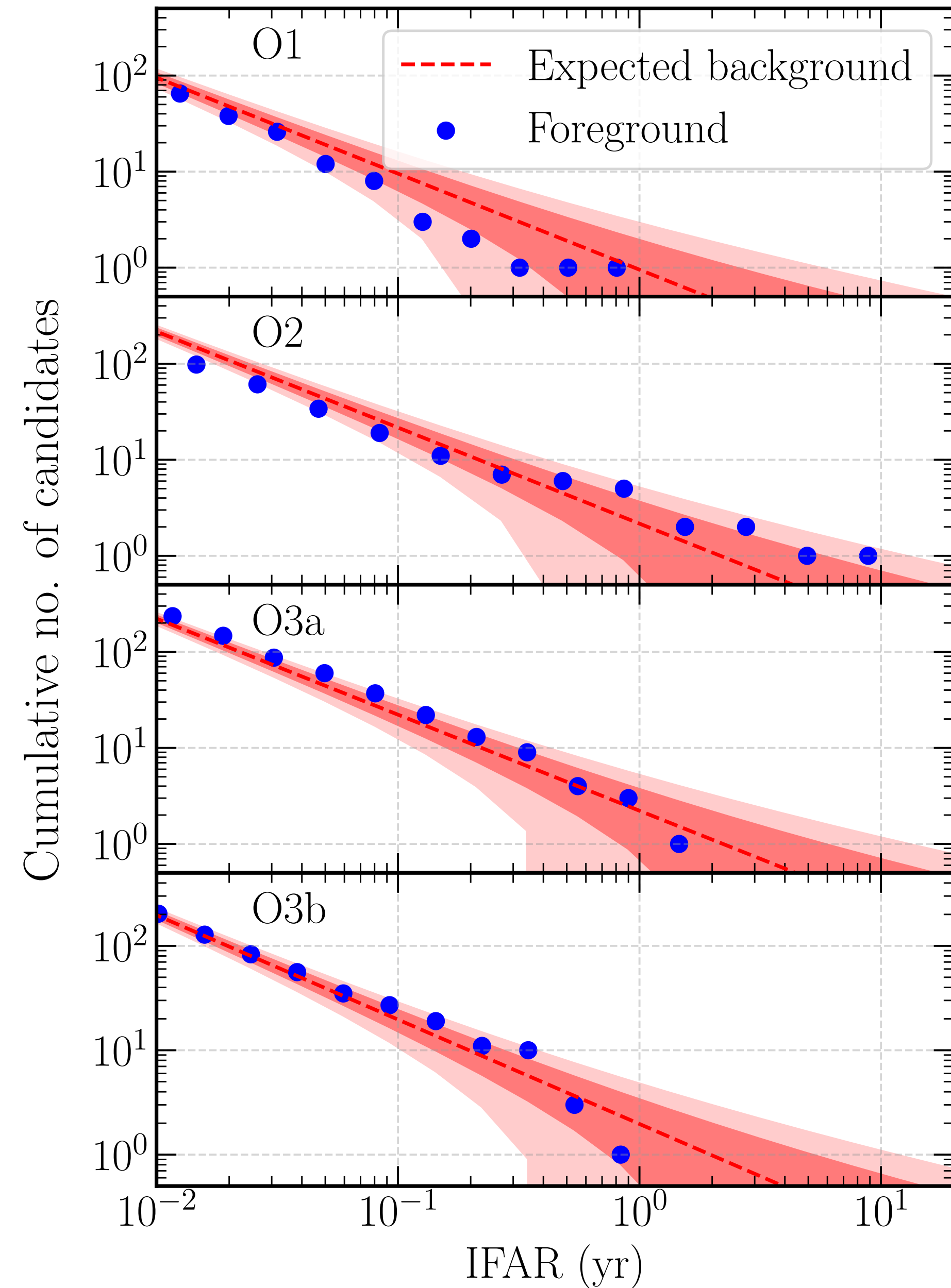


Anything outside  
this space we  
cannot guarantee  
coverage

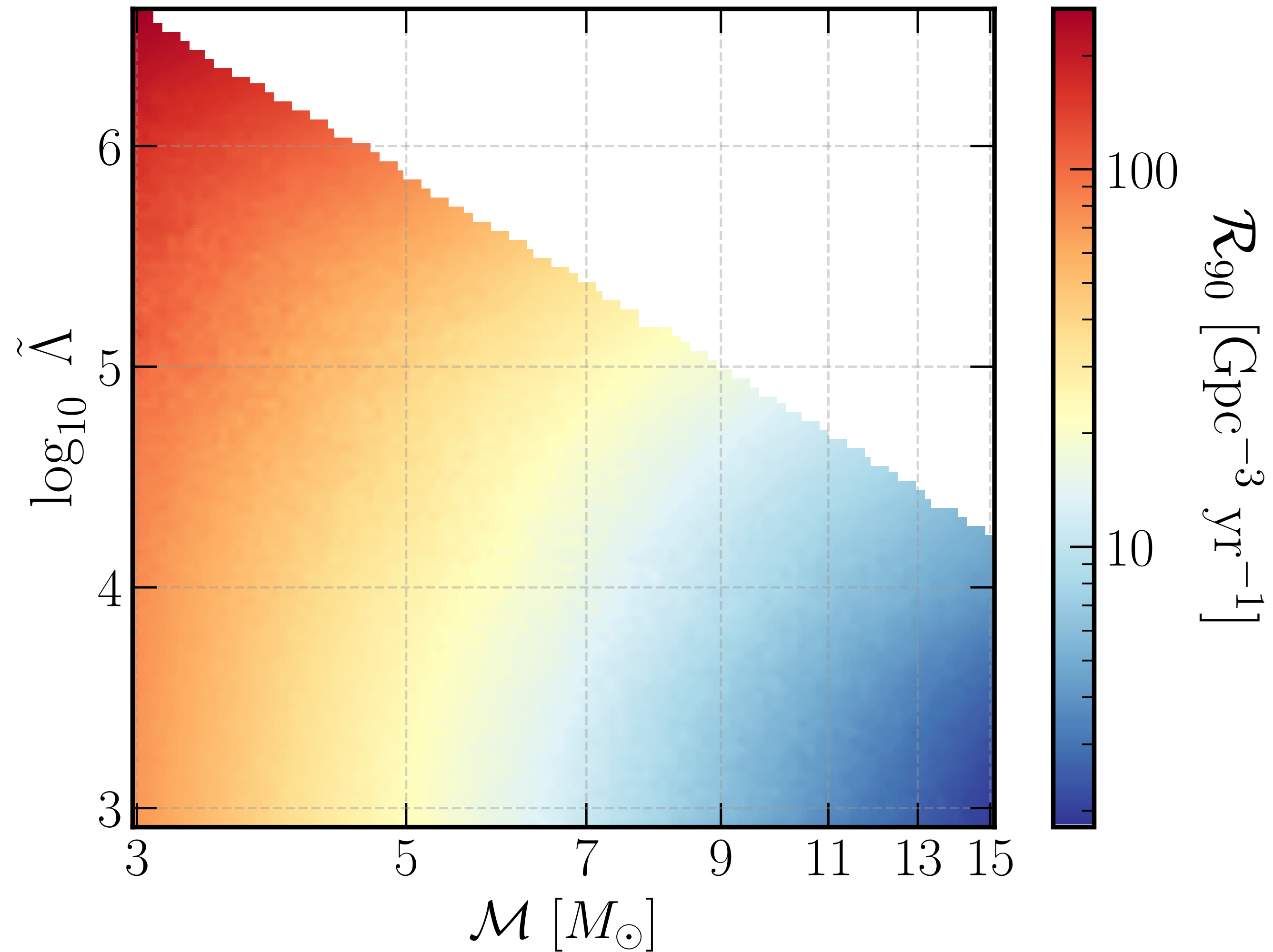
# Null Results

We performed the first inspiral-only search for signals that are **not** aligned-spin BBHs

No significant candidates found

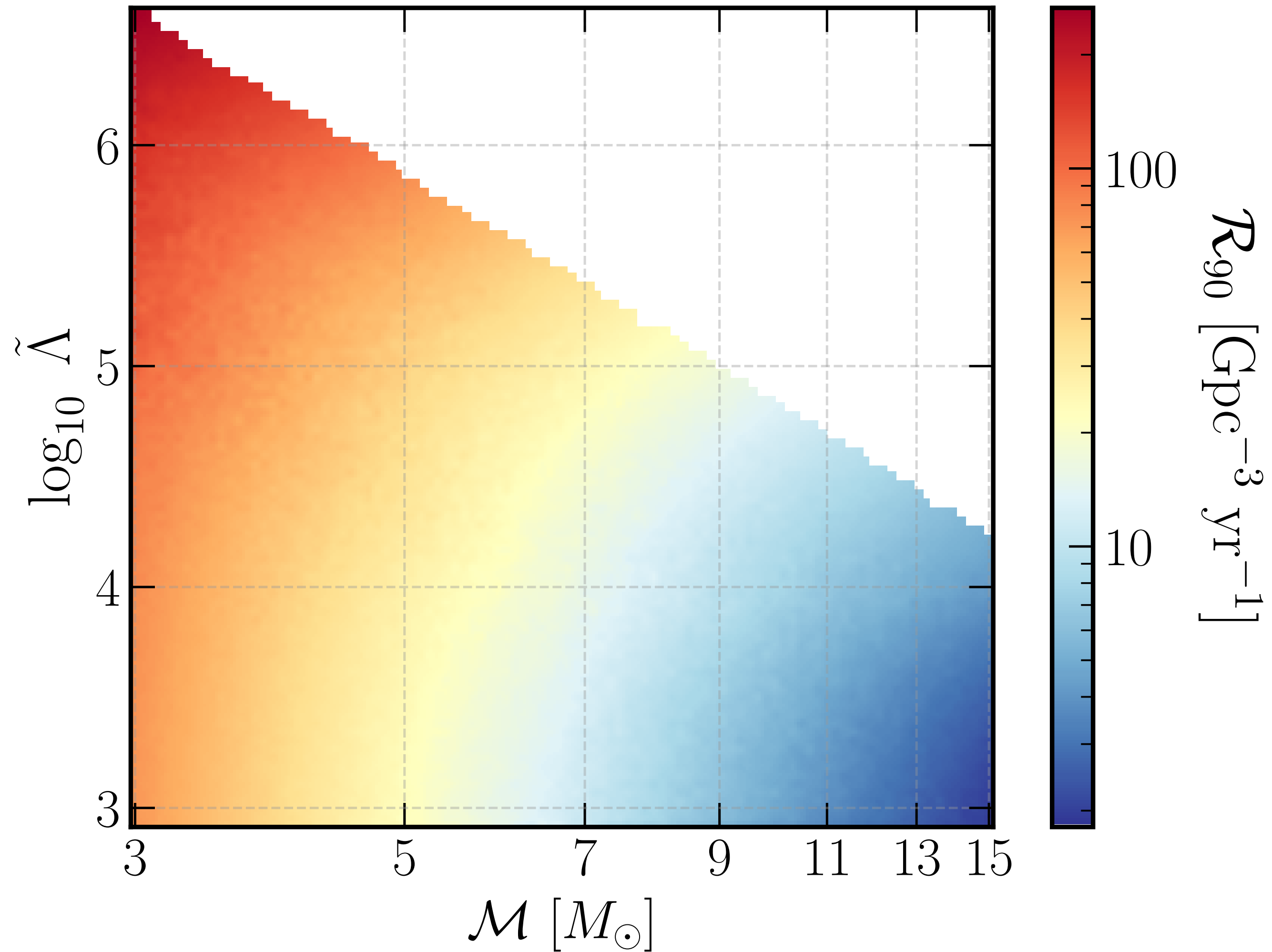
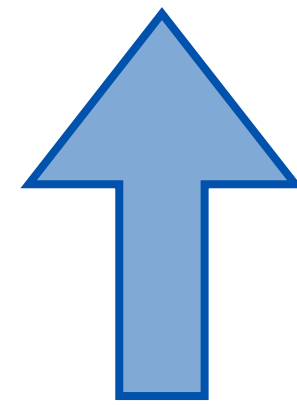


# Rate Constraints



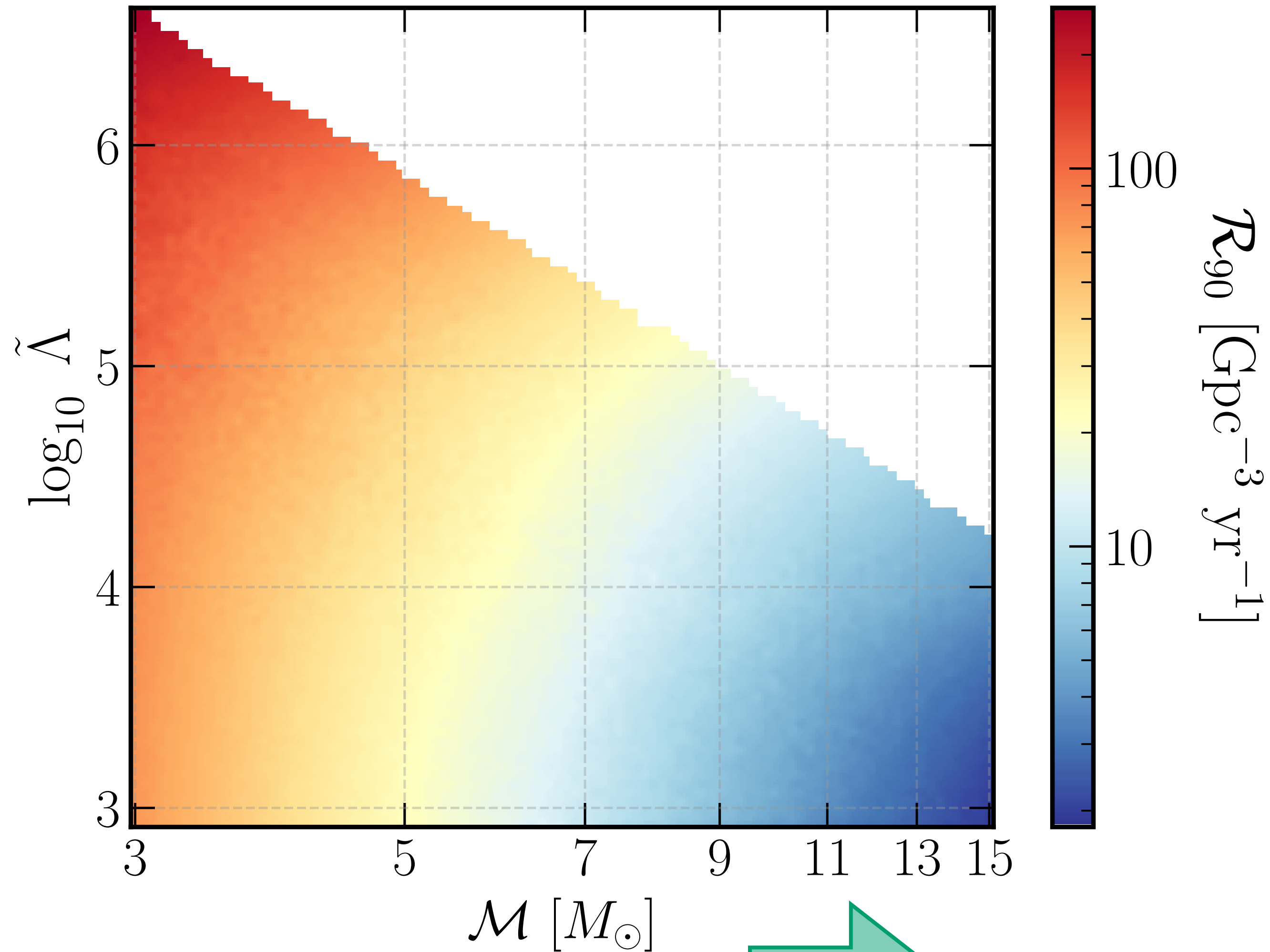
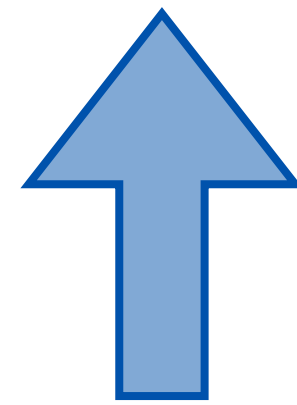
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Constraints get weaker, due to shorter signal

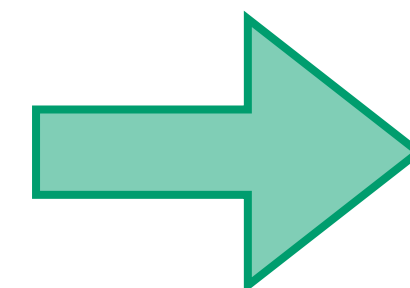


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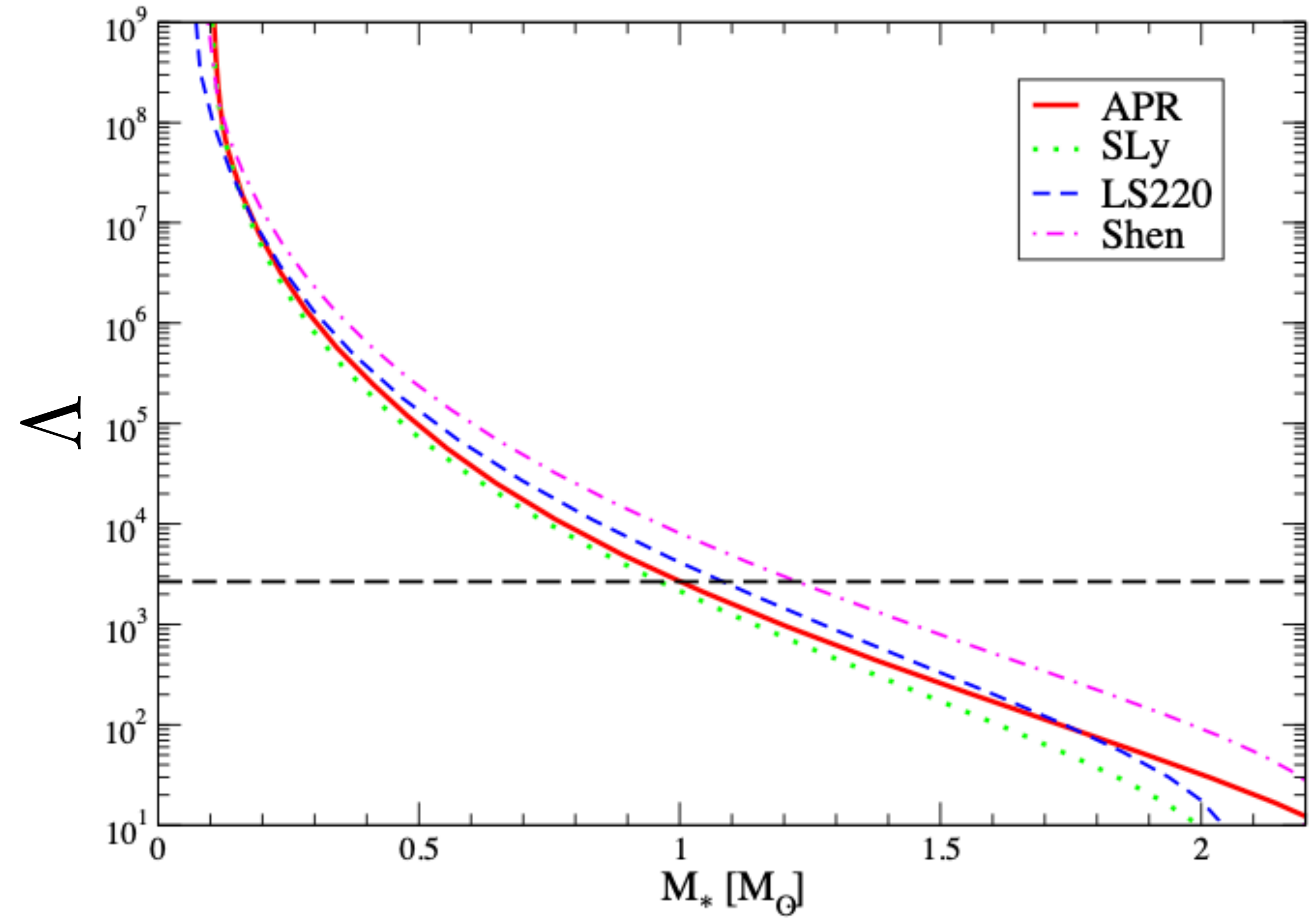
Constraints get weaker, due to shorter signal



Constraints get stronger as higher chirp masses produce higher SNR signals

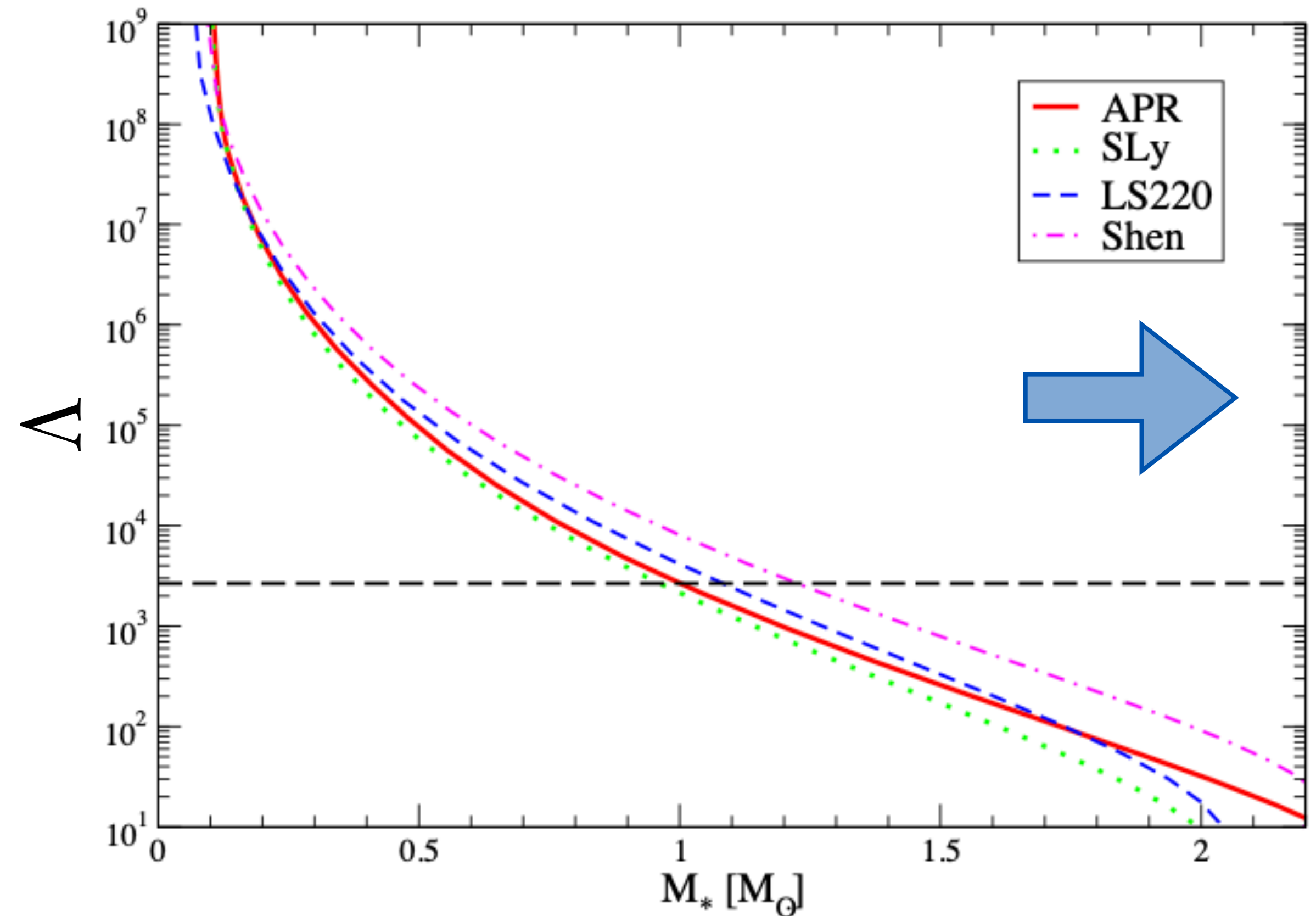


# Future Searches



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We have currently search in the high-mass region of parameter space due to computational limitations

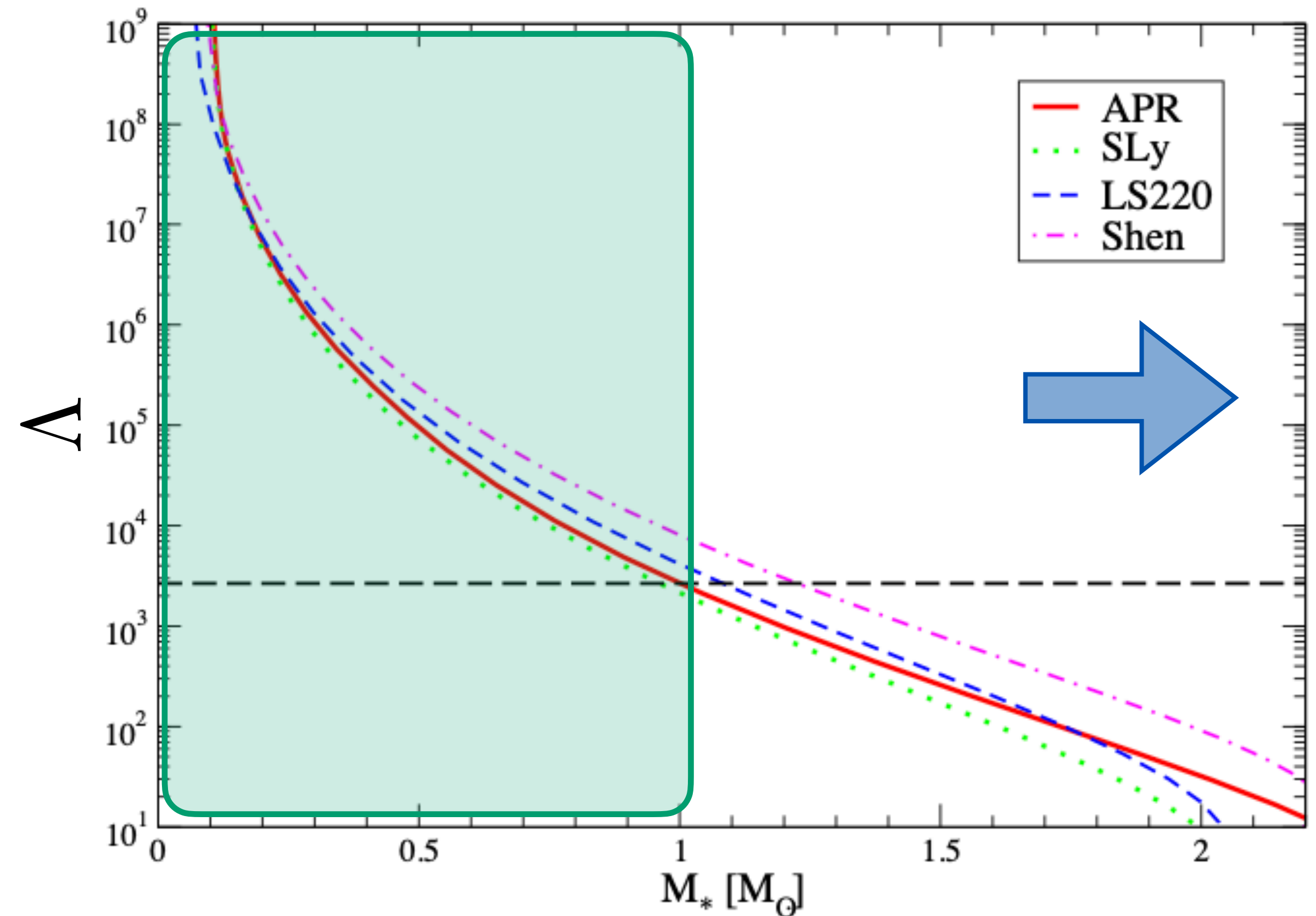




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We have currently search in the high-mass region of parameter space due to computational limitations

Future searchers should focus on the low-mass region, where neutron stars may be hiding





# Conclusion and Next Steps





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Differentiable models can contribute to many aspects of the GW data analysis pipeline



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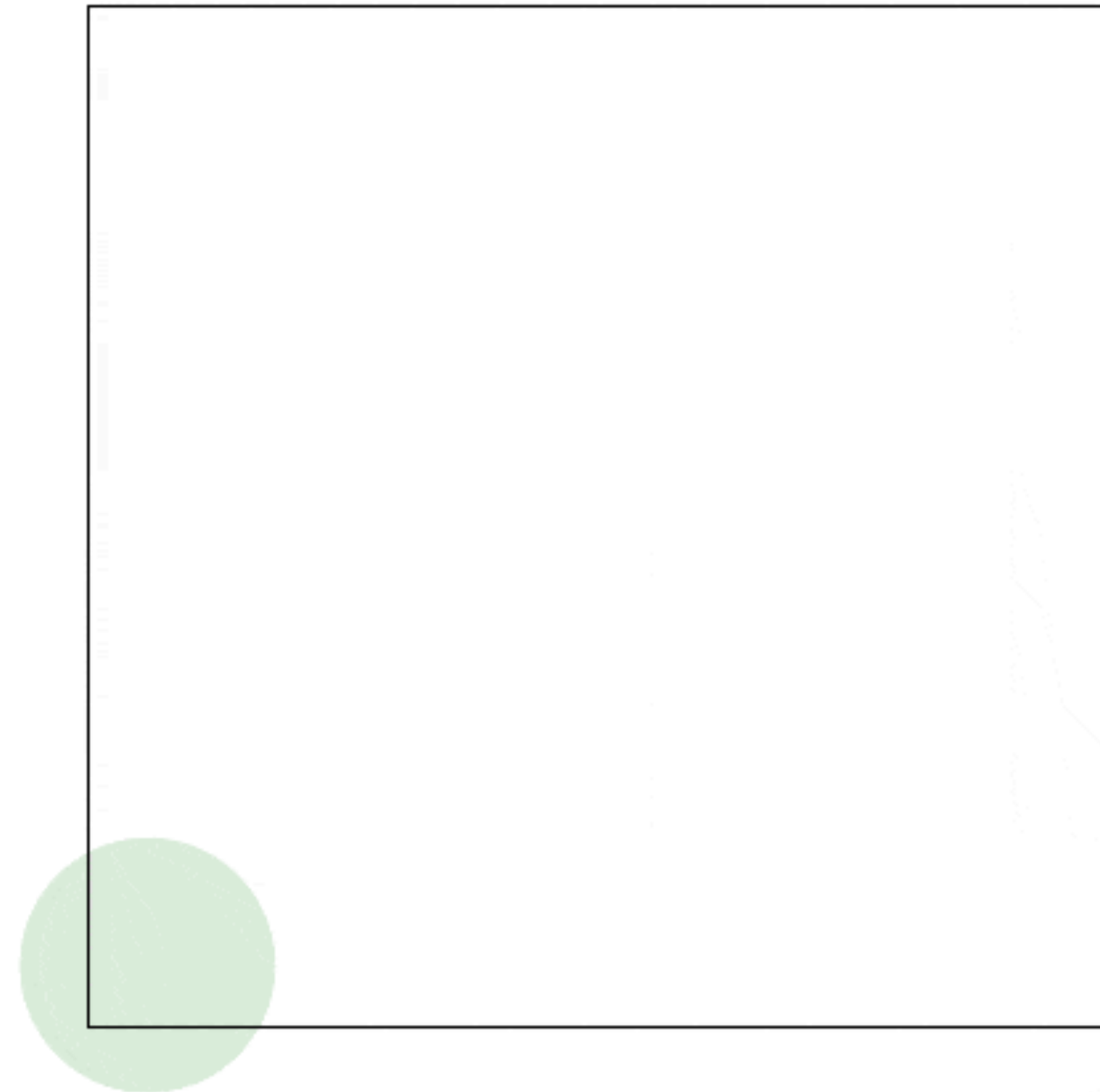
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Searches, especially at low masses, are currently limited by their template bank coverage

- Many more searches to be done in order to fully utilize the GW data we have
- Low-mass neutron stars are a great target for a future Love numbers search

# Backup - Template Banks

1 templates



- Quick to generate
- Can achieve ~100% coverage
- Placement of points in highly curved spaces **unknown or difficult**
- Require a **known metric**

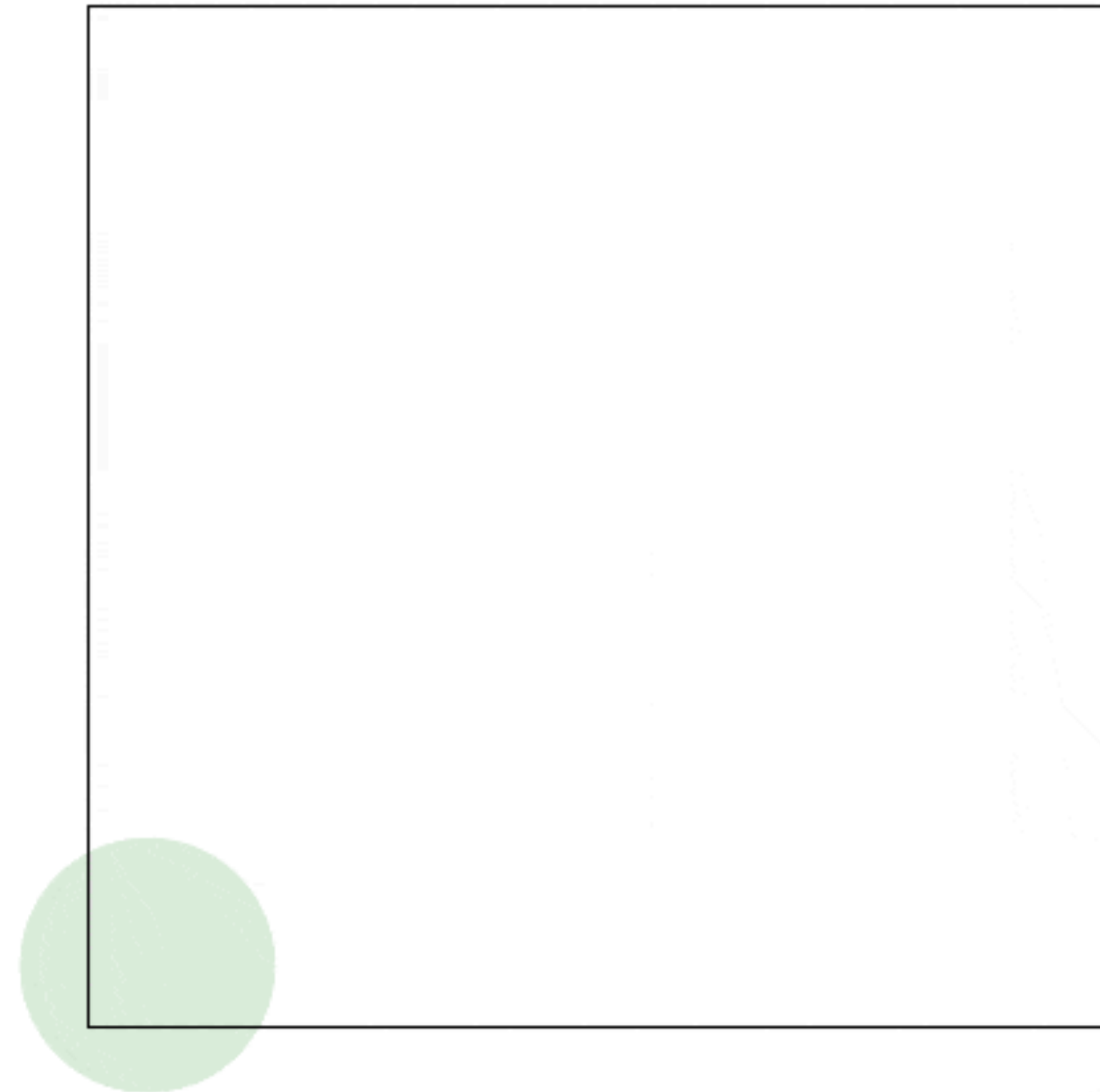
[Cokelaer: 0706.4437]

[Owen: 9511032]

[Owen and Sathyaprakash: 9808076]

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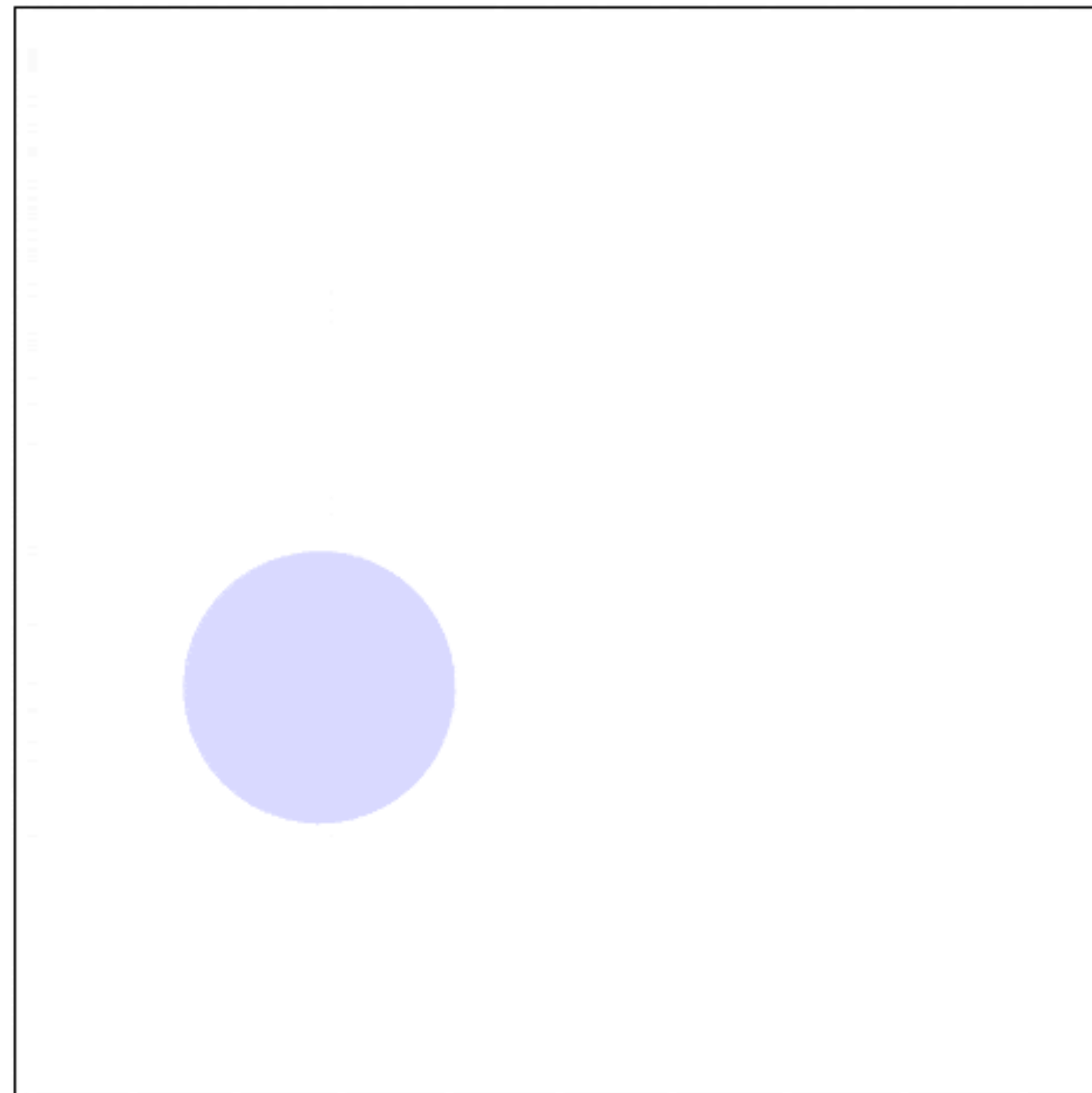
[Owen: [9511032](#)]

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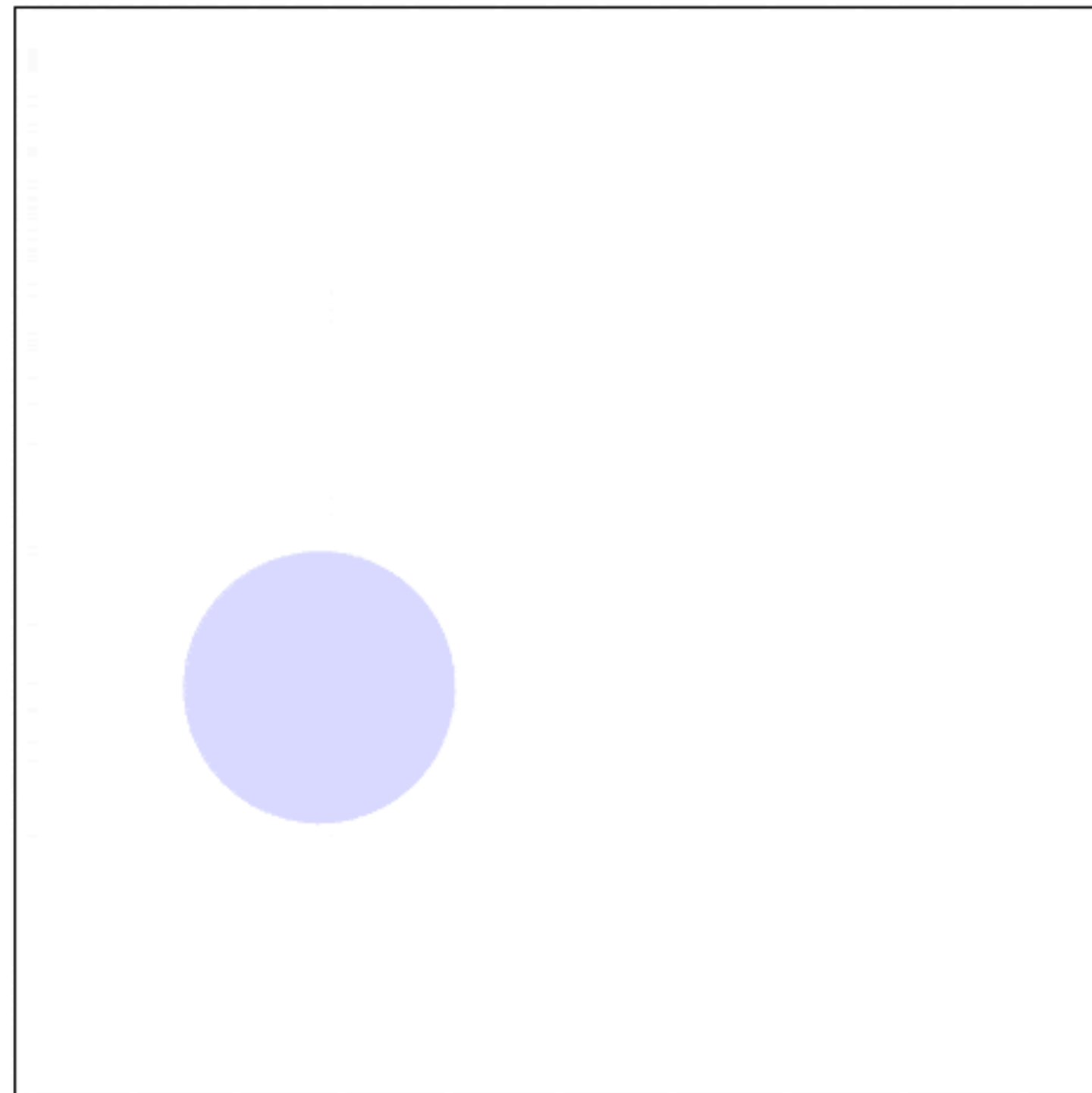
0 templates (0 rejected)



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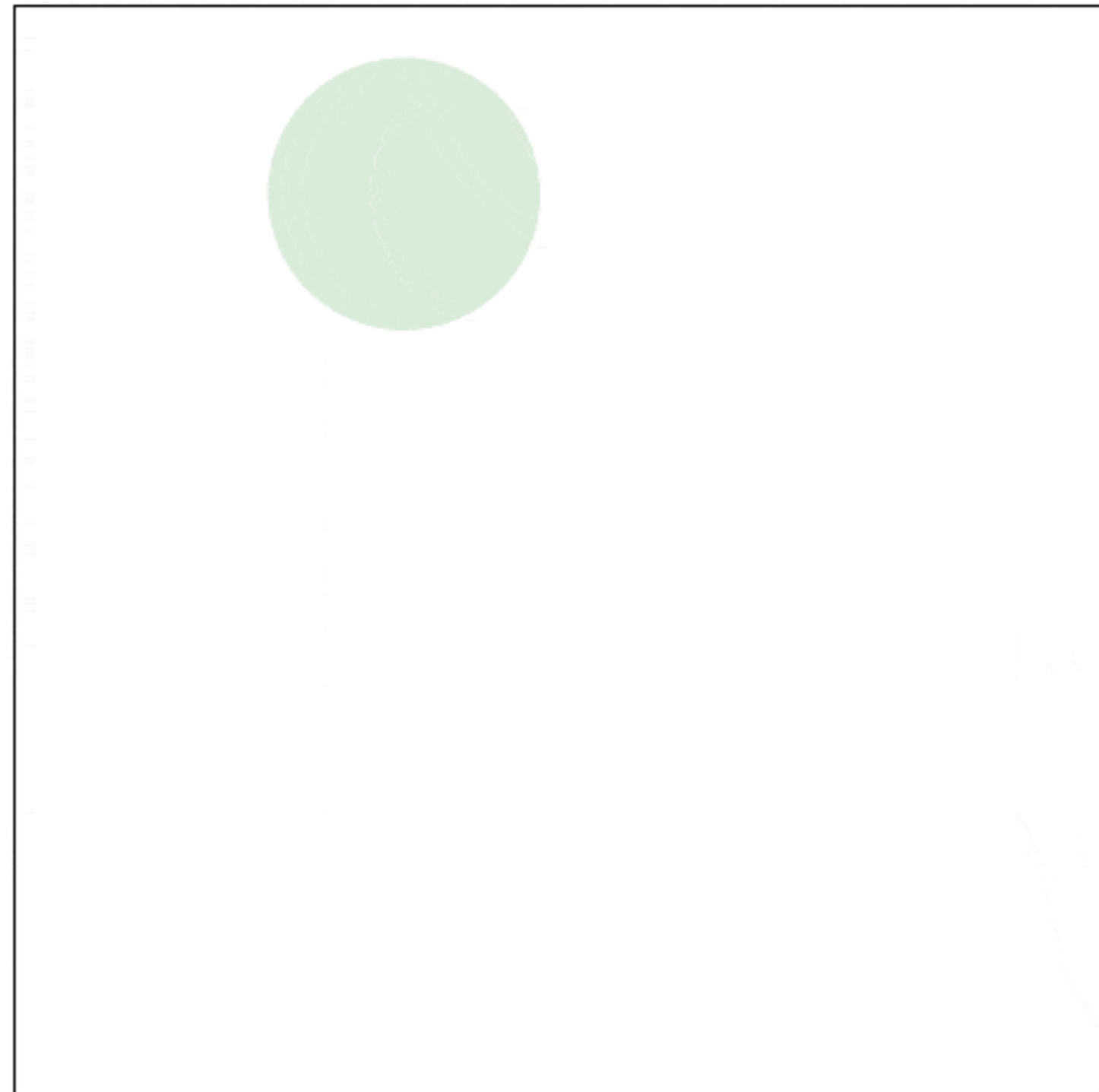
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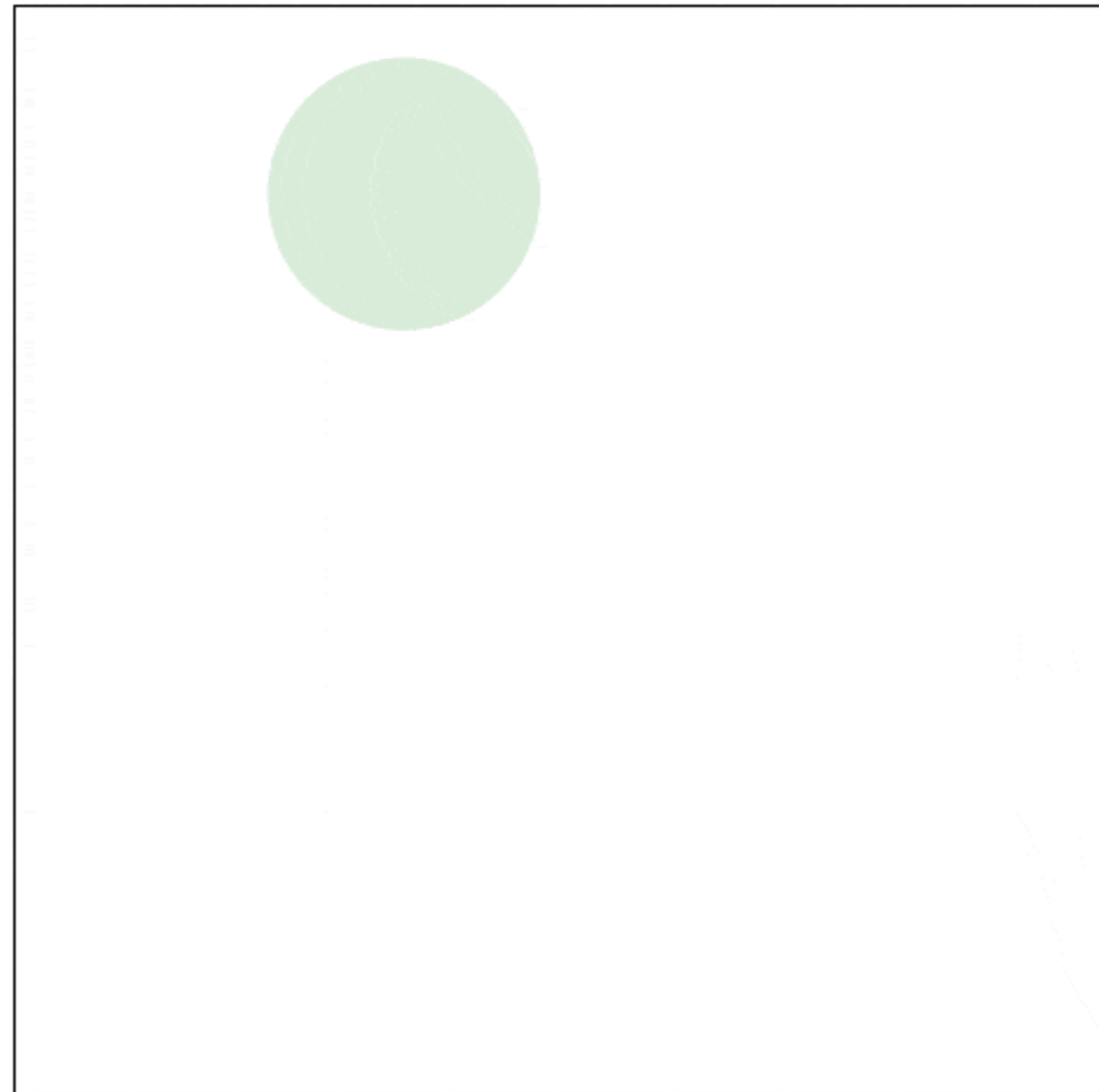


Random Placement:

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- **Over covers** the parameter space (in low dimensions)
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# Backup

