






Cool work in Regression

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Abstract goes here.

I. INTRODUCTION

More than seven years ago, the first gravitational wave (GW) from a compact binary coalescence (CBC) was detected by the Laser Interferometer Gravitational-wave Observatory (LIGO) [?]. Ever since that first detection, the LIGO-Virgo-KAGRA (LVK) detector network has brought us to a total of more than 90 confident GW detections [?]. The sources of these detections originate from binary black hole (BBH) systems, binary neutron star (BNS) systems, and neutron star-black hole (NSBH) binaries. With increased detector sensitivity in the upcoming fourth observing run (O4), the LVK is expected to detect as many as one GW signal per day [?]. This will require a quick turn-around time for analyses and results, prompting an increase in automation of searches, data quality algorithms, and parameter estimation (PE) pipelines.

In order to rapidly estimate the intrinsic and extrinsic parameters of CBC signals, such as the masses, spins, and inclination angles, the LVK low-latency detection pipelines use a technique called matched-filtering. This method matches the observed GW signal with a waveform derived from general relativity. The intrinsic parameters of this best-fit waveform are then given as possible true parameters of the binary system detected. However, these parameters may not be the actual parameters of the astrophysical system due in part to waveform systematics but mainly due to detector noise. Moreover, a single event, or injection in our case, may ring multiple triggers corresponding to different templates. This may add a layer of complication. Therefore, for a detection a slower but more accurate PE follow-up is needed. These PE algorithms are robust but can take hours or days to run. This can be problematic when the signal

observed comes from a system that radiates energy in the electromagnetic (EM) spectrum. Recent improvements in Bayesian techniques for PE have reduced the time needed to estimate the source parameters of a GW detection [? ?] and proposed machine learning (ML) algorithms promise to further reduce this latency by several orders of magnitude [?]. Current online results using Bilby [?] and RapidPE-RIFT [?] have decreased the time required for PE in low latency to be ~ 10 minutes. This result is obtained by suitably narrowing the PE priors and choosing aggressive sample settings. Nevertheless, there is still much to gain by reducing the latency of online PE further. During O4, the LVK is planning to issue preliminary alerts for candidate detections seconds after the merger, and in some cases, an early warning alert with information on sky localization may be issued before [?]. Providing a higher level of accuracy at low latency will allow us to better estimate the time and peak luminosity of the afterglow emission in the case of a coincident EM signal. It will give the LVK astronomy partners an observational head-start.

ML regression analysis has been recently applied to detector characterization and data analysis [? ? ? ? ?]. However, in this paper we present its first application in low latency PE. Specifically, we demonstrate the use of Gaussian process regression (GPR) and neural networks (NNs) to significantly improve the pipeline estimates of the mass and spin components of CBC detections. Once trained, results can be obtained on timescales of ms per event, making this a powerful tool in low-latency.

This paper is organized as follows. In Sec. X we describe how the data is prepared in order to be fed into GPR and NN....

II. BINARY SYSTEM DATA

The training dataset represents $\sim 142,000$ binary systems comprised of BBHs, BNSs, and NSBHs. The injections of these systems come from the Mock Data Challenge (MDC) conducted during LIGO's second observing run (O2) and are recovered using `GstLAL`, a low-latency detection pipeline. Regression is applied to four

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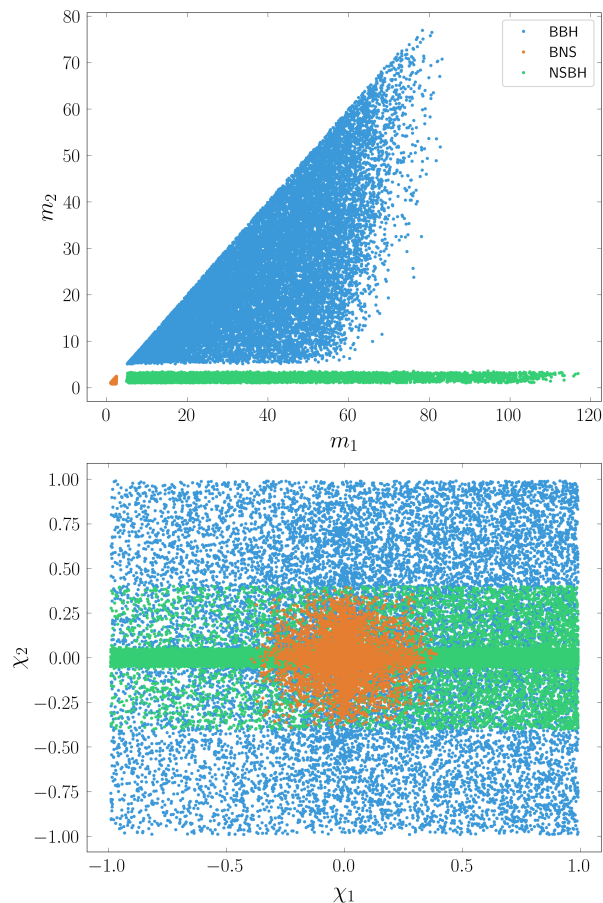


FIG. 1. The m_1 - m_2 (left) and χ_1 - χ_2 (right) parameter space of injections from the O2 MDC.

features, namely the initial masses m_1 and m_2 and the initial spin magnitudes χ_1 and χ_2 . The training data has masses in the ranges $m_1 = [1.01, 119]$ and $m_2 = [0.81, 81]$ and spin components $\chi_{1,2} = [-0.99, 0.99]$, as shown in Fig. 1. For testing we use a dataset that contains $\sim 61,000$ systems from the O2 MDC with injections recovered by *GstLAL*.

ML algorithms require the data to be standardized, i.e. have a zero mean and unit variance. However, before standardizing the data we take an additional step to ensure astrophysical values from the predictions. In other words, a prediction without proper data conditioning can result in negative masses and spin magnitudes greater than one. To avoid this, we first map the data to be in the $(0, 1)$ range by solving a simple, linear system of equations separately for the masses and the spins. We, then, transform our data using a sigmoid function so that the values map between $(-\infty, +\infty)$. It is only at this point that the data is ready to be standardized and fed into the GPR and NN algorithms. Once the testing data predictions are completed, the reverse process is applied, i.e., the data is scaled back from standardization, exponentiated, and mapped back from $(0, 1)$ to astrophysical values.

III. METHODS

For a given problem, there are different machine learning algorithms that one can use to approximate a solution. In our case, we choose to employ Gaussian Process Regression and Neural Networks due to their interpretability and accuracy, respectively.

A. Gaussian Process Regression

Gaussian process regression is a sophisticated mathematical tool to find joint Gaussian distributions between system data and the predictions. This makes it particularly powerful in interpolating between data sets and estimating errors. Throughout this paper, we use PyTorch's GPR module.

In ML algorithms one has to make certain choices to create a model. In the case of GPR, the kernel function, loss function, learning rate, and number of iterations need to be fixed. A kernel function is a covariance function used to measure the similarity between two data points. Our choice of kernel for training is the radial basis function (RBF) which is a squared exponential function given by

$$K(X_1, X_2) = e^{-\frac{\|X_1 - X_2\|^2}{2\sigma^2}}, \quad (1)$$

where X_1 and X_2 are input data points and σ is the variance, or lengthscale parameter. Apart from its popularity and versatility, we chose this kernel for its balance between accuracy and speed. Other kernels tested had the advantage of faster training but with a slightly higher loss in accuracy. More complex, slower kernels were not considered as there was no significant accuracy gain. We use the gradient-based Adams optimization algorithm [?] with a learning rate of 0.1 for 20 iterations to find the optimal hyperparameters. The loss function we use is the negative marginal log-likelihood. This combination of learning rate and iterations allows us to decrease the loss function at a quick rate without sacrificing accuracy.

B. Neural Networks (NNs)

While deep NNs have been extensively used in recent years for classification tasks, in this work we consider a NN for our regression analysis. We started by considering a NN implemented within the TensorFlow framework with Keras backend in order to have more flexibility in building the architecture of our NN. However we found that the best configurations between the ones tested is a standard NN with two hidden layers with 400 neurons each, ReLU activation function, and a linear output function. Such configuration can be easily coded with scikit-learn using the MLPRegressor. Since the scikit-learn is already imported in the LVK infrastructure, in the end we decide to use this framework. We train our NN for 10

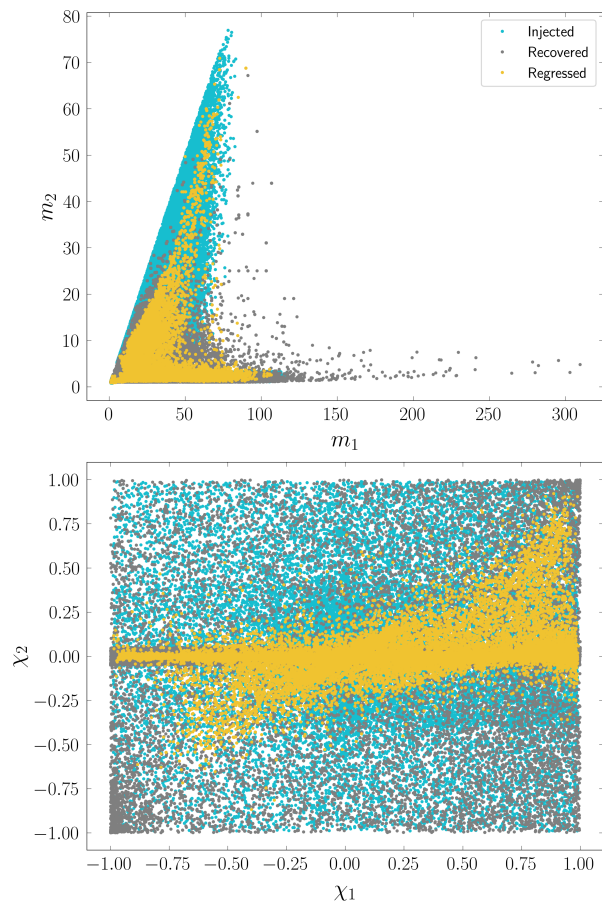


FIG. 2. The left panel shows the injected (teal), recovered (gray), and regressed (yellow) masses while the right panel shows the spins.

epochs using a batch size of 128, a learning rate of 10^{-3} and mean square error (MSE) loss function.

IV. RESULTS

Using GPR and NN to create a map between the injected and recovered masses and spins of the O2 dataset allows us to better estimate the intrinsic parameters of a binary system. The advantage of using regression can be seen in Fig 3, which shows the predictions from the O2 testing dataset. The gray circles represent the recovered values from the best-fit template, the orange circles are the predictions coming from GPR, and the blue circles are predictions from NN. The black lines shows where the points would lie if the parameters were perfectly recovered and/or perfectly regressed.

Fig 3 show how the primary mass is sometimes recovered as having very high values. With regression, however, one can correct for these more extreme cases and predict values that are closer to the injected values. Opposite to this overestimation, there is the underestimation of the secondary mass. Regardless of

the values of the secondary mass injected, the recovered value tends to be more often underestimated. Regression is able to counteract this bias and decrease the difference with the injected values. Apart from improving the mass estimates, one can see in the bottom panels the effects regression has on spins. Although both the recovered and regressed values constitute wide bands around the injected values, the regressed values follow the diagonal line closer. In the secondary spin, the areas of parameter space furthest away from the true injected values are only populated by recovered values but not regressed values.

To get a better understand on the distribution of errors for these four quantities, we show the mean relative error for the masses (top panels) and the mean difference for the spins (bottom panels). It is evident that the error distributions in all cases are more highly picked towards zero when using regression. In addition, we show the mean of the error distributions on the count=0 horizontal line. Table I quantify this errors. Greater improvements are in the primary mass where errors drop from 35.2% to 12.7%. The secondary mass still sees a decrease in mean percent error by about 14.5%. The mean absolute differences in the spins also decrease by about half.

V. CONFIDENCE INTERVALS

We compute confidence intervals in some way.

VI. CONCLUSIONS

Reiterate why what we did is important and how it improves current knowledge.

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TABLE I. Mean differences in absolute value $|\Delta\bar{y}| = \frac{1}{N}\Sigma|y_{\text{inj}}^i - y_{\text{rec/pred}}^i|$ and averages of the relative differences in absolute value $|\delta\bar{y}| = \frac{1}{N}\Sigma(|y_{\text{inj}}^i - y_{\text{rec/pred}}^i|/y_{\text{inj}}^i)$ for recovered and predicted data. The standard deviation $\sigma^{\Delta y}$ and $\sigma^{\delta y}$ are computed, respectively, from the difference and relative difference distributions without absolute value. Note that \mathcal{M}_c is not directly predicted but it is computed from the predicted masses m_i .

	$ \Delta\bar{y}_{\text{rec}} $	$\sigma_{\text{rec}}^{\Delta y}$	$ \delta\bar{y}_{\text{rec}} $	$\sigma_{\text{rec}}^{\delta y}$	$ \Delta\bar{y}_{\text{nn}} $	$\sigma_{\text{nn}}^{\Delta y}$	$ \delta\bar{y}_{\text{nn}} $	$\sigma_{\text{nn}}^{\delta y}$	$ \Delta\bar{y}_{\text{gpr}} $	$\sigma_{\text{gpr}}^{\Delta y}$	$ \delta\bar{y}_{\text{gpr}} $	$\sigma_{\text{gpr}}^{\delta y}$
m_1	6.625	12.052	0.352	0.596	3.456	6.976	0.134	0.292	3.241	...	0.127	0.279
m_2	2.761	7.178	0.256	0.351	1.457	3.583	0.123	0.331	1.414	...	0.111	0.319
χ_1	0.266	0.388	/	/	0.138	0.236	/	/	0.134	0.194	/	/
χ_2	0.277	0.460	/	/	0.153	0.268	/	/	0.151	0.225	/	/
\mathcal{M}_c	1.323	4.687	0.039	0.104	0.769	2.285	0.036	0.087	0.712	...	0.027	0.079

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All plots were made using the python package

`matplotlib` [?].

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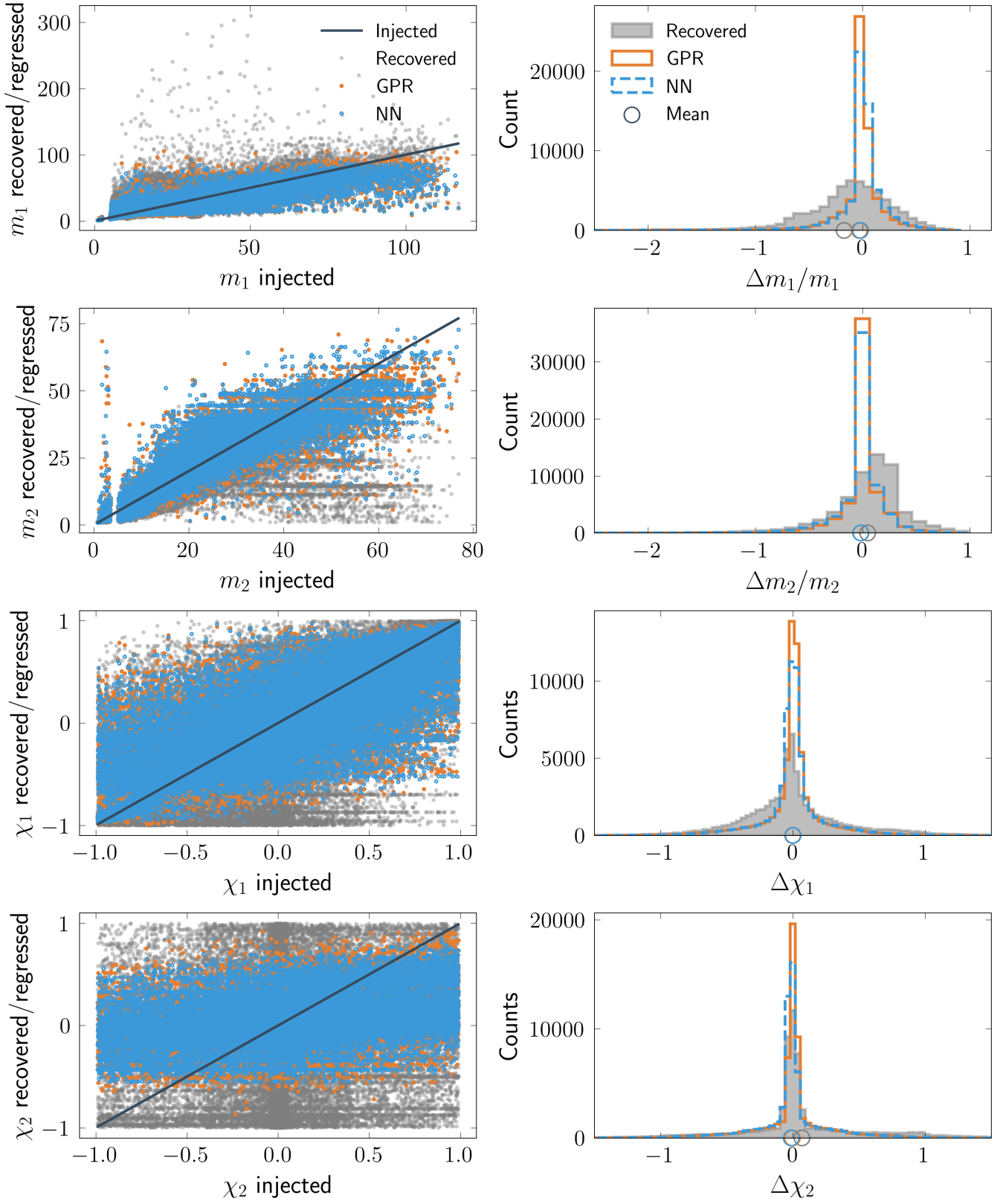


FIG. 3. The first two panels show the recovered (gray) and regressed masses as a function of the injected values. The last two panels show the same functions for the spin magnitudes. The black line denotes a perfect recovery and regression. Regressed values from GPR are in orange while those from NN are in blue.