Single Detector Log Likelihood

Brandon B. Miller

July 2, 2016

0.1 VECTORIZATION

Equation 24 from Arxiv 15502.05370v1.pdf for the network log likelihood reads

$$\ln \mathcal{L} = \frac{D_{ref}}{D} Re \sum_{k} \sum_{(l,m)} [F_{k} Y_{lm}]^{*} Q_{k,lm}$$

$$- \left[\frac{D_{ref}}{2D} \right]^{2} \sum_{k} \sum_{(l,m),(l',m')} \left[|F_{k}|^{2} Y_{l,m}^{*} Y_{l',m'} U_{k,(l,m),(l'm')} \right]$$

$$- \left[\frac{D_{ref}}{2D} \right]^{2} \sum_{k} \sum_{(l,m),(l',m')} Re \left[F_{k}^{2} Y_{l,m} Y_{l'm'} V_{k,(l,m),(l'm')} \right]$$
(0.1)

Consider a single detector, thus dropping the sum over k. The first term is of the form $\vec{A} \cdot \vec{B} = \sum_{i=0}^{d} A_i B_i$, so if $Q_{k,(l,m)}$ were a simple vector, we could write it as

$$-\left[\frac{D_{ref}}{2D}\right]^{2} \sum_{k} \sum_{(l,m),(l',m')} \left[|F_{k}|^{2} Y_{l,m}^{*} Y_{l',m'} U_{k,(l,m),(l'm')} \right] = -\left[\frac{D_{ref}}{2D}\right]^{2} F * \vec{Y} \cdot \vec{Q} \quad (0.2)$$

However the $Q_{k,(l,m)}$ are actually harmonic mode time series and not single values. We desire a vector whose values are the likelihoods at each point in the time series.

Consider the case where we have only the (2,-2), (2,0) and (2,2) modes. If we write all the mode time series Q^0, Q^1, Q^2 ... as the columns of a matrix, then the desired result is obtained with

$$F * \begin{bmatrix} Q_{2,-2}^{0} & Q_{2,+0}^{0} & Q_{2,+2}^{0} \\ Q_{2,-2}^{1} & Q_{2,+0}^{1} & Q_{2,+2}^{1} \\ Q_{2,-2}^{2} & Q_{2,+0}^{2} & Q_{2,+2}^{2} \\ \vdots & \vdots & \vdots \end{bmatrix} \begin{bmatrix} (Y_{2,-2}) \\ (Y_{2,+0}) \\ (Y_{2,+2}) \end{bmatrix} = \begin{bmatrix} Q_{2,-2}^{0}Y_{2,-2} + Q_{2,-2}^{0}Y_{2,+0} + Q_{2,+2}^{0}Y_{2,+2} \\ Q_{2,-2}^{1}Y_{2,-2} + Q_{2,-2}^{1}Y_{2,+0} + Q_{2,+2}^{1}Y_{2,+2} \\ Q_{2,-2}^{2}Y_{2,-2} + Q_{2,-2}^{2}Y_{2,+0} + Q_{2,+2}^{2}Y_{2,+2} \end{bmatrix}$$

$$(0.3)$$

With \vec{Y} and \mathbf{Q} defined as the matrix and vector above respectively, we have for the first term

$$\frac{D_{ref}}{D}Re\left[\mathbf{Q}\left(F\vec{Y}\right)^{*}\right] \tag{0.4}$$

The second term is a sum once over all the possible combinations of (l, m), (l', m') pairs using the $U_{(l,m),(l',m')}$ cross terms. Its result is a scalar quantity made up of terms like

$$Y_{2,-2}^*Y_{2,-2}U_{(2,-2),(2,-2)} + Y_{2,-2}^*Y_{2,+0}U_{(2,-2),(2,+0)} + Y_{2,-2}^*Y_{2,+2}U_{(2,-2),(2,+2)}$$
(0.5)
+ $Y_{2,+0}^*Y_{2,-2}U_{(2,+0),(2,-2)} + Y_{2,+0}^*Y_{2,+0}U_{(2,+0),(2,+0)} + Y_{2,+0}^*Y_{2,+2}U_{(2,+0),(2,+2)}$ (0.6)
+ $Y_{2,+2}^*Y_{2,-2}U_{(2,+2),(2,-2)} + Y_{2,+2}^*Y_{2,+0}U_{(2,+2),(2,+0)} + Y_{2,+2}^*Y_{2,+2}U_{(2,+2),(2,+2)}$ (0.7)

If we pack the $U_{(l,m),(l',m')}$ into the matrix **U** as defined below then the following set of matrix operations produces the same sum

$$\begin{bmatrix} Y_{2,-2}^* & Y_{2,+0}^* & Y_{2,+2}^* \end{bmatrix} \begin{bmatrix} U_{(2,-2),(2,-2)} & U_{(2,-2),(2,+0)} & U_{(2,-2),(2,+2)} \\ U_{(2,+0),(2,-2)} & U_{(2,+0),(2,+0)} & U_{(2,+0),(2,+2)} \\ U_{(2,+2),(2,-2)} & U_{(2,+2),(2,+0)} & U_{(2,+2),(2,+2)} \end{bmatrix} \begin{bmatrix} Y_{2,-2} \\ Y_{2,+0} \\ Y_{2,+2} \end{bmatrix}$$

because when you multiply \mathbf{U} into \vec{Y} this simplifies to

$$\begin{bmatrix} Y_{2,-2}^* & Y_{2,+0}^* & Y_{2,+2}^* \end{bmatrix} \begin{bmatrix} U_{(2,-2),(2,-2)}Y_{2,-2} + U_{(2,-2),(2,-2)}Y_{2,-2} + U_{(2,-2),(2,-2)}Y_{2,-2} \\ U_{(2,-2),(2,-2)}Y_{2,-2} + U_{(2,-2),(2,-2)}Y_{2,-2} + U_{(2,-2),(2,-2)}Y_{2,-2} + U_{(2,-2),(2,-2)}Y_{2,-2} \end{bmatrix}$$

Which becomes the desired scalar. This allows us to write the second term as

$$-\left[\frac{D_{ref}}{2D}\right]^{2} \sum_{k} \sum_{(l,m),(l',m')} \left[|F_{k}|^{2} Y_{l,m}^{*} Y_{l',m'} U_{k,(l,m),(l'm')} \right] = -\left[\frac{D_{ref}}{2D}\right]^{2} |F^{2}| \vec{Y}^{*} \mathbf{U} \vec{Y} \quad (0.8)$$

We must always set up the spherical harmonic vectors based on the value of m and the cross terms in row-major form based first on m_2 and then on m_1 . If we organize the matrix \mathbf{V} in the same way then the same set of steps will lead us to conclude that

$$-\left[\frac{D_{ref}}{2D}\right]^{2} \sum_{k} \sum_{(l,m),(l',m')} Re\left[F_{k}^{2} Y_{l,m} Y_{l'm'} V_{k,(l,m),(l'm')}\right] = -\left[\frac{D_{ref}}{2D}\right]^{2} Re\left[F^{2} \vec{Y} \mathbf{V} \vec{Y}\right]$$
(0.9)

Combining the results the single detector log likelihood is

$$\ln \mathcal{L} = \frac{D_{ref}}{D} \Re \left[\mathbf{Q} \left(F \vec{Y} \right)^* \right] - \left[\frac{D_{ref}}{2D} \right]^2 \left[|F|^2 \vec{Y}^* \mathbf{U} \vec{Y} - \Re \left(F^2 \vec{Y} \mathbf{V} \vec{Y} \right) \right]$$
(0.10)

0.2 Implementation

As it stands the data is organized into dictionaries keyed by tuples corresponding to modes or pairs of modes. I wrote a very basic function that takes one of these dictionaries as argument and produces matrices organized as described in the previous section. I do not think it requires a huge amount of attention since it just needs to run once at startup.

I have written only the most basic implementation for this that I can think of:

```
def sdll_matrix(rholm_vals, crossTermsU, crossTermsV, Ylms, F, dist):
    #Compute single detector log likelihood with vectorized operations
    invDistMpc = distRef/dist
    Fstar = np.conj(F)

Ylms_conj = np.conj(Ylms)
    term1 = Fstar*np.dot(rholm_vals, Ylms_conj)
    term2 = np.dot(Fstar*F*Ylms_conj, np.dot(crossTermsU, Ylms))
    term3 = np.real(np.dot(F*F*Ylms, np.dot(crossTermsV, Ylms)))
    return invDistMpc*np.real(term1) - 0.25*invDistMpc**2 * np.real((term2 + term3))
```