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1 ### md
2 ##### CDT Data Analysis 2022 - Coursework (100%)
3 # Analysing gravitational wave signals
4 ## Deadline Jan 27th, 4pm.
5 ### md
6 ##### <div class = "tip">Instructions</div>
7 ### md
8 Please ensure you have read the information in the **
  background_info** folder before starting this
  coursework.
9 ### md
10 **These assessments are equivalent to an exam**:
11 - Submit your work (.ipynb file) via email to the
    module organiser. Note that you must make sure your
    notebook compiles fully and that all supporting files
    that may be included are added to your email.
12 - Don't worry about how your code looks - marks are
    not given for pretty code, but rather for the
    approach used in solving the problem, your reasoning
    , explanation and answer.
13 - Please also take note of your University's policy
    on **plagiarism**.
14 ### md
15 ##### <div class = "tip">Tips</div>
16
17 ### md
18 - Explain all your reasoning for each step. A *
    significant fraction* of the marks are given for
    explanations and discussion, as they evidence
    understanding of the analysis.
19 - Some of these steps will take a while to run and
    compile. It's a good idea to add in print statements
    to your code throughout eg `print('this step is done
    ')` to make sure that your bit of code has finished.
20 - Add the import packages statements at the top of
    your Jupyter notebook. We will use the `pandas`
    package to read in the data, with eg `dataIn=pd.
    read_csv('filename.csv')`.
21 ### md
22 ***
23 ### md
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24 Gravitational waves are disturbances in the curvature of spacetime, generated by accelerated masses, that propagate as waves outward from their source at the speed of light. They are predicted in General Relativity and other theories of gravity and since 2017, they have now been observed!

25

26 In this exercise we will analyse some mock gravitational wave data from two unknown astrophysical objects merging together and coalescing. We will use a Monte Carlo Markov Chain (MCMC) to compare a scaled model that predicts how the wave changes depending on the total mass of the merging objects and their distance from us to the observed waveform. This will allow us to determine the nature of the orbiting objects that merged to form the gravitational wave using MCMC, whether for instance they could be originating from merging white dwarfs, neutron stars or black holes.

27

28 The mock or simulated waveforms measure the strain as two compact, dense astrophysical objects coalesce. The strain describes the amplitude of the wave. The system is parameterised by the masses of the merging objects, M_1 and M_2 , and their distance from the observer D .

29

30 Other useful parameters and equations relevant for this assessment are given in the background information folder.

31 *### md*

32 *****

33 *### md*

34 *****

35 *### md*

36 **## Part A - The data**

37

38 1. Read in the datafile of the observed waveform `Observedwaveform.csv`. These files store the strain as a function of "GPS time" for the merger of two bodies.

39

40 2. The GPS time of the merger for your waveform is 1205951542.153363. Your data will need to be shifted so that the merger occurs at time = 0 secs. This is required as we will compare our data with a which have the merger at t=0s.

41

42 3. We need to estimate the average noise and its standard deviation in our data. This requires careful thought about where the noise can be seen in the waveform.

43 *### md*44 ****Answer:****45 *### md*46 ***Your answer here***47 *### md*48 **# Part A - Answers**49 **## 1**

50 As stated in Chapter 8, the frequency of the inspiral signal depends on the chirp mass of the two objects merging.

51 This chirp mass is given by:

$$52 \quad M_{\text{ch}} = \frac{(M_1 M_2)^{3/5}}{(M_1 + M_2)^{1/5}}.$$

53

54 The observed signal's associated chirp mass required black holes to be involved rather than neutron stars.

55

56 This could still allow a BH-NS merger, however unbalanced masses, i.e. a mass ratio $q = M_2/M_1 \ll 1.0$, give a signal with a consistently oscillating amplitude as the objects orbit each other. This was not seen in 2015, suggesting a mass ratio closer to 1.

57

58 Combined with the chirp mass, this requires 2 Black Holes.

59 *### md*60 **## 2**

61

62 *###*

```

63 import numpy as np
64 import pandas as pd
65 import scipy as sc
66 import matplotlib.pyplot as plt
67 ###
68 data_events = pd.read_csv('Observedwaveform.csv')
69 data_events['time (s)'] = data_events['time (s)'] -
    1205951542.153363
70 data_events.head()
71 ### md
72 # 3
73 ###
74 plt.figure(figsize=(20,4))
75 plt.plot(data_events['time (s)'], data_events['
    strain'], color='dodgerblue', label='Observed
    Waveform')
76 plt.legend(loc='upper right')
77 ### md
78 Noise can be seen after the merger. Will take the
    noisy section as any data after t = 0.01s
79 ###
80 # select noisy data
81 noise = data_events.loc[np.where(data_events['time (
    s)'] > 0.01)]
82 noise
83 ###
84 noise_mean = np.mean(noise['strain'])
85 noise_std = np.std(noise['strain'])
86
87 print('noise mean =', noise_mean)
88 print('noise_std =', noise_std)
89 ### md
90 ***
91 ### md
92 ## Part B - Using model waveforms to estimate the
    total mass and distance to the system "a by-eye
    estimate")
93
94 In this part of the question we will attempt to
    produce a waveform for any mass and distance values
    using a reference waveform with  $M=40 M_{\text{sun}}$ ,  $D=$ 

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94 1$Mpc and $q=M_2/M_1 = 1$ and scaling it by any new
    mass and/or distance.
95
96 The reference waveform/template we will use is``
    reference_Mtot40Msun_Dist1Mpc.csv``.
97
98 You will need to follow the steps below when
    answering this question:
99
100 1. Open the reference/template file using the `
    pandas` package. Write a function in python to scale
    the time and strain of any waveform with $q=1$,
    total mass $M$ and distance $D$ from the reference
    waveform file ``reference_Mtot40Msun_Dist1Mpc.csv
    `` using the equations for how the waveform strain
    and time depends on mass and distance from the
    Background_info_mini_project.ipynb notebook.
101
102 2. Test your function works by substituting in $M=70
    \,M_{\text{sun}}$ and $D=5$Mpc, and compare your resulting
    waveform with the template in `
    reference_Mtot70Msun_Dist5Mpc.csv`. Comment on your
    result.
103
104 3. Use your function to scale the template waveform
    ($M=40 M_{\text{sun}}$, $D=1$Mpc) to make an initial rough
    estimate "by eye" of the total mass and distance
    that "best" fits your data (e.g. to within +/- 5
    Msun, +/- 100 Mpc).
105 ### md
106 **Answer:**
107 ### md
108 *Your answer here*
109 ### md
110 1. Open the reference/template file using the `
    pandas` package. Write a function in python to scale
    the time and strain of any waveform with $q=1$,
    total mass $M$ and distance $D$ from the reference
    waveform file ``reference_Mtot40Msun_Dist1Mpc.csv
    `` using the equations for how the waveform strain
    and time depends on mass and distance from the

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110 Background_info_mini_project.ipynb notebook.
111 #%%
112 reference_waveform = pd.read_csv('
    reference_Mtot40Msun_Dist1Mpc.csv')
113 reference_waveform.head()
114 #%%
115 plt.figure(figsize=(20,4))
116 plt.plot(reference_waveform['time (s)'],
    reference_waveform['strain'], color='dodgerblue',
    label='Reference Waveform')
117 plt.legend(loc='upper right')
118 #%% md
119 From the notes, this is the template equation:
120
121 $$
122 h(t,M,D) = \left(\frac{M}{M_{\rm {ref}}}\right) \left(\frac{D_{\rm {ref}}}{D}\right) h(t_{\rm {ref}})
123 $$
124
125 where:
126
127 $$ t_{\rm {ref}} = \left(\frac{M_{\rm {ref}}}{M}\right) t $$
128 #%%
129 def h(t, M, D):
130     M_ref = 40 # Msol
131     D_ref = 1 # Mpc
132     t_ref = (M_ref / M) * t
133     ref = pd.read_csv('reference_Mtot40Msun_Dist1Mpc.csv')
134     closest_ind = np.abs(ref['time (s)'].values - t_ref).argmin()
135     h_tref = ref['strain'][closest_ind]
136     return (M / M_ref) * (D_ref / D) * h_tref
137
138 #%% md
139
140 #%% md
141 2. Test your function works by substituting in $M=70 \, M_{\rm {sun}}$ and $D=5 \, \text{Mpc}$, and compare your resulting

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141 waveform with the template in `reference_Mtot70Msun_Dist5Mpc.csv`. Comment on your result.

```

142 #%%
143 test_waveform = pd.read_csv('
    reference_Mtot70Msun_Dist5Mpc.csv')
144 plt.figure(figsize=(20,4))
145 plt.plot(test_waveform['time (s)'], test_waveform['
    strain'], color='dodgerblue', label='Test Waveform')
146 plt.legend(loc='upper right')
147 #%%
148 t_min = test_waveform['time (s)'].min()
149 t_max = test_waveform['time (s)'].max()
150 t = np.linspace(t_min,t_max,2000)
151 scaled_ref = [h(time, M=70, D=5) for time in t]
152 #%%
153 plt.figure(figsize=(20,4))
154 plt.plot(test_waveform['time (s)'], test_waveform['
    strain'], color='dodgerblue', label='Test Waveform')
155 plt.plot(t, scaled_ref, color='crimson', label='
    Scaled')
156 plt.legend(loc='upper left')
157 #%% md
158 3. Use your function to scale the template waveform
    ($M=40 M_{\text{sun}}$, $D=1$Mpc) to make an initial rough
    estimate "by eye" of the total mass and distance
    that "best" fits your data (e.g. to within +/- 5
    Msun, +/- 100 Mpc).
159 #%%
160 t_min_data = data_events['time (s)'].min()
161 t_max_data = data_events['time (s)'].max()
162 t = np.linspace(t_min_data,t_max_data,2000)
163 scaled_data = [h(time, M=60, D=1000) for time in t]
164 scaled_df = pd.DataFrame(data=t, columns=['time (s)'
    ])
165 scaled_df['strain'] = scaled_data
166
167 plt.figure(figsize=(20,4))
168 plt.plot(data_events['time (s)'], data_events['
    strain'], color='dodgerblue', label='Test Waveform')
169 plt.plot(scaled_df['time (s)'], scaled_df['strain']

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169 ], color='crimson', label='Scaled')
170 plt.legend(loc='upper left')
171 ### md
172 A "by eye" estimate gets the chirp mass to be approx
    60 Solar Masses and the merger to have occurred
    1000 Mpc away
173 ### md
174 ***
175 ### md
176 ## Part C- Get data and model to have the same x
    values.
177
178 Now that we have our observed data, and can scale
    the template data to any mass and distance, we need
    to do one more fix. Currently our data and our
    templates have different sampling on the  $x$  axis -
    ie they have different values of  $x$  (time). We
    need to try and match the  $x$  times up so that for
    each value of  $x$  we can compare the  $y$  values (the
    observed strain with the strain from the scaled
    template).
179
180 We need to only consider the times when we have
    observed data, so we will trim our data set.
181
182 1. Our data waveform starts at some time  $t_{\rm min}$ . Find out what this is. Next, take your
    observed data waveform and output data for  $t > t_{\rm min}$ 
    and  $t < 0$  (ie only keep information
    for times  $\leq 0$  (before the merger), or for times
    where there is data). Verify, by plotting, that
    your new observed waveform only has data in this
    restricted time range.
183
184 2. We now need to put both observed and template
    waveforms on the same time sampling, ie the same
    number of data points. The model waveforms have
    approx 20,000+ time steps, yet the data has less
    than hundreds in the time range specified!
185
186 We need to interpolate between our observed data and

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186 the template. To do this use the following code:
187
188 (assuming `x[index]` and `y[index]` are the observed
    data from Part D.1 and scaled template time is your
    scaled reference template to your suggested values
    of $M$ and $D$ from Part C3.)
189
190 ```
191 from scipy.interpolate import interp1d
192
193 # get interpolation object using data
194 interp_fn =interp1d(x[index],y[index],bounds_error=
    False)
195
196 # now get scaled template and get the strains for
    the same x axis as data
197 interp_strain = interp_fn(scaled_template_time)
198
199 #plot
200 plt.plot(scaled_template_time,interp_strain)
201 ```
202
203 Briefly verify that this works.
204
205 *Hints:*
206 * *One can use the following code example `index
    = np.where((data > 5)&(data < 10))[0]`. This type
    of statement returns a list of indices (`index`)
    where the conditions in the bracket have been met
    . `data_[index]` pulls out `data` that satisfy the
    conditions in the brackets above.*
207 ### md
208 **Answer**
209 ### md
210 *Your answer here*
211 ###
212 # select waveform data for times after tmin and pre-
merger
213 working_data = data_events.copy()
214 working_data = working_data.loc[t_min_data <
    working_data['time (s)']]

```

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215 working_data = working_data.loc[working_data['time (
    s)'] < 0.0]
216
217 plt.figure(figsize=(20,4))
218 plt.plot(working_data['time (s)'], working_data['
    strain'], color='dodgerblue', label='Working Data')
219 plt.legend(loc='upper left')
220 ###
221 from scipy.interpolate import interp1d
222
223 # get interpolation object using data
224 interp_fn =interp1d(working_data['time (s)'],
    working_data['strain'],bounds_error=False)
225
226 # now get scaled template and get the strains for
    the same x axis as data
227 interp_strain = interp_fn(scaled_df['time (s)'])
228
229 #plot
230 plt.figure(figsize=(20,4))
231
232 plt.plot(scaled_df['time (s)'],interp_strain, color=
    'crimson')
233 plt.plot(working_data['time (s)'], working_data['
    strain'], color='dodgerblue', label='Working Data')
234 ### md
235 ***
236 ### md
237 ## Part D - Estimating the best fit total mass using
    MCMC
238
239 Now that we know how to make the scaled template (ie
    40Msun,1Mpc template file) and the observed data
    have the same time sampling, we can use MCMC to find
    out the total mass of the system that made the data
    we see.
240
241 *If you run into any difficulties completing this
    component of the coursework, you can still attempt
    the following parts using your by-eye estimates for
    $M$ and $D$ from Part B.*

```

242

243 Think carefully about what the likelihood function
will be in this case (see Chapters 6-9).

244

245 1. Use MCMC to sample the total mass, M to produce
a best-fit value for your data.

246

247 2. Display the results in an appropriate manner and
comment on your findings, as well as your results
from the MCMC.

248

249 3. Report the median and 90% credible limits on your
values.

250

251 You may assume that:

252 - the noise is described by a Gaussian distribution

253 - the total mass of the system is in the range $[20, 100] M_{\text{sun}}$.

254

255 _Hints:_

256

257 * _Think very carefully about the form of your
likelihood since here we are comparing observed data
with a model_

258

259 * _You should work with "log(Likelihood)" to avoid
numerical errors - note this will affect both your
posterior and the step in the MCMC chain where we
usually write $p_{\text{proposed}}/p_{\text{current}}$ _

260

261 * _The step size between samples of the MCMC is
quite important. A suggested value for the mass is
 $0.1 M_{\text{sun}}$ _

262

263 * _The initial guess of your mass is also very
important. You may find yourself getting into a
local minimum rather than your code finding the true
minimum._

264

265 * _Test your MCMC on a small number of samples (e.g

```

265 . 10-100) before trying it with a larger number (e.g
    . $10^5$ or $10^6$)_
266
267 * _At the end, ask yourself if you need to include
    every sample?_
268
269 * _Depending on your step size, this part can take
    a long time to run. Suggest that you move all your
    plotting routines to a different code cell to save
    you re-running everything 10000s of times when you
    just want to change a plot command._
270
271 * _To find out how long it will take for a Jupyter
    notebook to compile the MCMC code cell, add the
    following snippet to your code before you go into
    your MCMC loop (where Nsteps is the number of steps
    your MCMC is using):_
272
273 ```def time_spent_waiting(n):
274     from datetime import datetime, timedelta
275     preddur=[n*0.01,n*0.02]
276     print('predicted duration: {:.2f}-{:.2f} mins'.
    format(preddur[0]/60.,preddur[1]/60.))
277     return```
278 ### md
279 **Answer:**
280 ### md
281 *Your answer here*
282
283
284 ###
285 working_data
286 ###
287 def h(t, M, D):
288     M_ref = 40 # Msol
289     D_ref = 1 # Mpc
290     t_ref = (M_ref / M) * t
291     ref = pd.read_csv('reference_Mtot40Msun_Dist1Mpc
    .csv')
292     closest_ind = np.abs(ref['time (s)'].values -
    t_ref).argmin()

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```

293     h_tref = ref['strain'][closest_ind]
294     return (M / M_ref) * (D_ref / D) * h_tref
295     #%%
296 from scipy.stats import norm
297
298 var = np.var(working_data['strain'])
299
300 def log_likelihood(M, data, variance):
301     D = 1000
302
303     loglike_val = 0.0
304     for i in range(len(data['strain'])):
305         h_obs = data['strain'].iloc[i]
306         t = data['time (s)'].iloc[i]
307         h_model = h(t, M, D)
308         residual = h_obs - h_model
309         chi_squared = np.sum((residual / variance
310 ) ** 2)
311         loglike_val += -0.5 * chi_squared
312     return loglike_val
313
314
315 def MCMC_Mass(N_mcmc, M_prior, sigma_mcmc):
316     M_current = np.zeros(N_mcmc+1)
317     M_current[0] = M_prior
318
319     for i in range(N_mcmc):
320         print(i)
321         p_current = log_likelihood(M_current[i],
322 working_data, var) # put current value in posterior
323 equation
324         dM = np.random.normal(0, sigma_mcmc) #
325 randomly draw a value of theta to trial
326         M_proposed = M_current[i] + dM #get new
327 proposed theta (random theta + stepsize)
328         p_proposed = log_likelihood(M_proposed,
329 working_data, var) # calculate posterior p for
330 proposed theta
331
332         # # keep this value if probability proposed

```

```

326  theta greater than the current prob
327      # if p_proposed > p_current:
328      #         M_current[i+1] = M_proposed
329      # else:
330      # # if probability lower
331      # # use the ratios of probability to define
probability of whether we move to that value or not
332      #         p_new_move = p_proposed - p_current
333      #         # generate random number for
probability
334      #         u_random = np.random.uniform(0,1)
335      #         # if u_random < p_new_move, then
accept, if not, reject
336      #         if u_random <= p_new_move:
337      #             M_current[i+1] = M_proposed
338      #         else:
339      #             M_current[i+1] = M_current[i]
340
341      p_acceptance = p_proposed - p_current
342
343      # Accept or reject the proposal
344      if p_acceptance >= 0 or np.log(np.random.
rand()) < p_acceptance:
345          M_current[i+1] = M_proposed
346      else:
347          M_current[i+1] = M_current[i]
348
349      print(M_current[i])
350      return M_current
351
352
353  ###
354  # set up MCMC step paramaters
355  N_mcmc = 200
356  M_prior = 60.
357  # choose a value for width of normal distribution to
get the step in height
358  # this is between the prior and the likelihood
values
359  sigma_mcmc = 0.2
360

```

```

361 M_current = MCMC_Mass(N_mcmc, M_prior, sigma_mcmc)
362
363 # get mean + std from mcmc generated samples
364 mean_mcmc=np.mean(M_current)
365 std_mcmc=np.std(M_current)
366
367 print('The mean Mass from the MCMC is {:.2f} +/- {:.
      2f} Solar Masses'.format(mean_mcmc,std_mcmc))
368 #%% md
369 ***
370 #%%
371 plt.plot(M_current)
372 plt.xlabel('Number of Runs')
373 plt.ylabel('Total Mass')
374 plt.grid()
375 #%% md
376 ## Part E - Putting it all together
377
378 If you run into any difficulties completing Part E,
    you can still attempt this part using your by-eye
    estimates for $M$ and $D$ from Part B.
379
380 1. Calculate the chirp mass for your system and the
    individual masses of your merging bodies. Comment on
    your individual masses.
381
382 2. Comment on what your analysis suggests are the
    best astrophysical candidates for the merging
    objects? What information are you missing to rule
    out other astrophysical candidates?
383 #%% md
384 **Answer:**
385 #%% md
386 *Your answer here*
387
388
389 #%% md
390 ***
391 #%%
392 def chirp_mass(M1, M2):
393     return (M1 * M2)**(3/5) / (M1 + M2)**(1/5)

```

394 #%% md

395 Unsure how to get from total mass, M , to the chirp
or component masses, however the signal does not
appear to vary wildly in peak amplitude over the
orbits suggesting that the mass ratio is somewhere
closer to 1 than 0. This would imply that the two
components are on the order of 30 Solar Masses.

396

397 Since the most massive known Neutron Star is
estimated to be around 2 Solar Masses, this would
imply that the components were stellar mass black
holes.