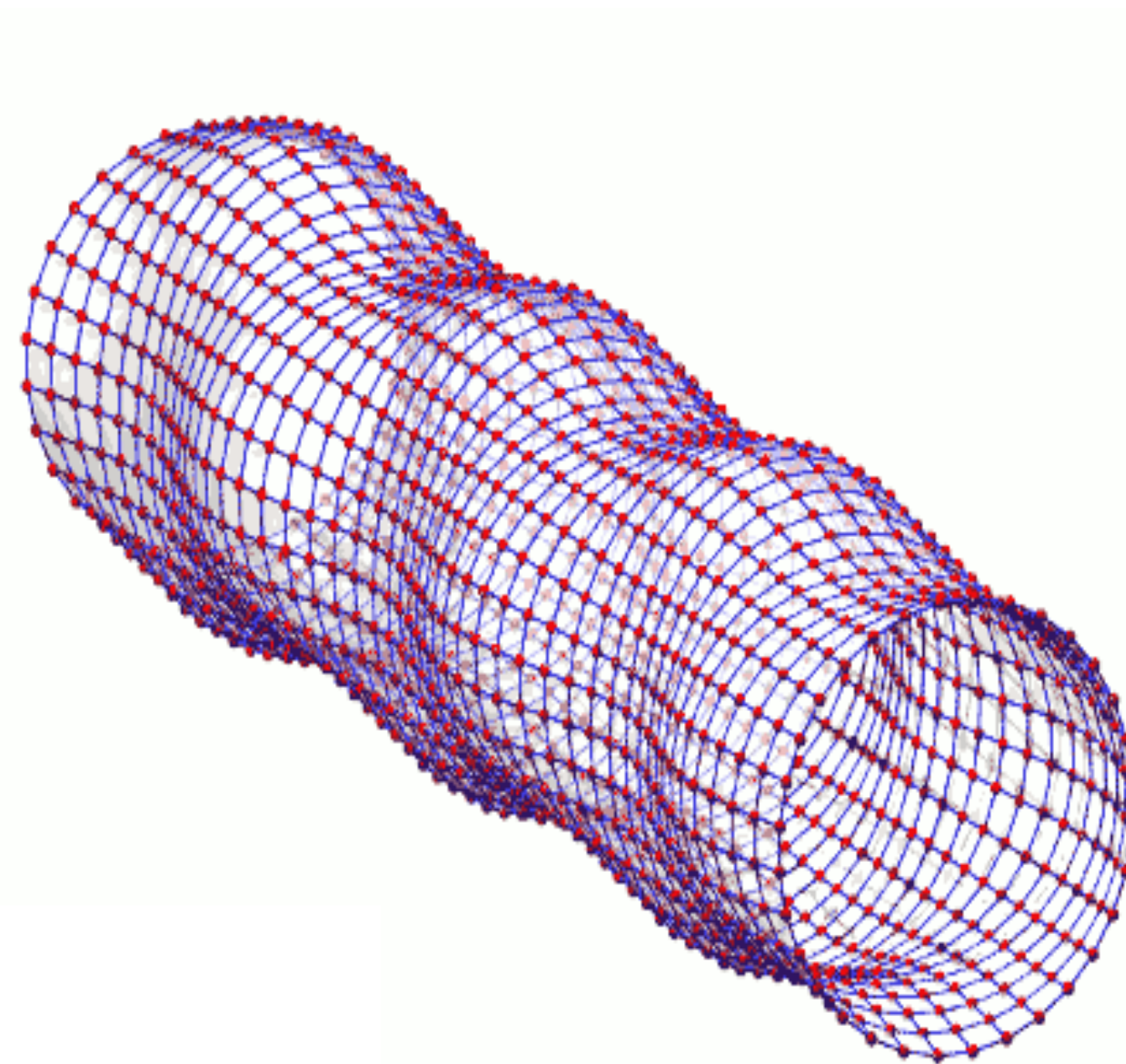
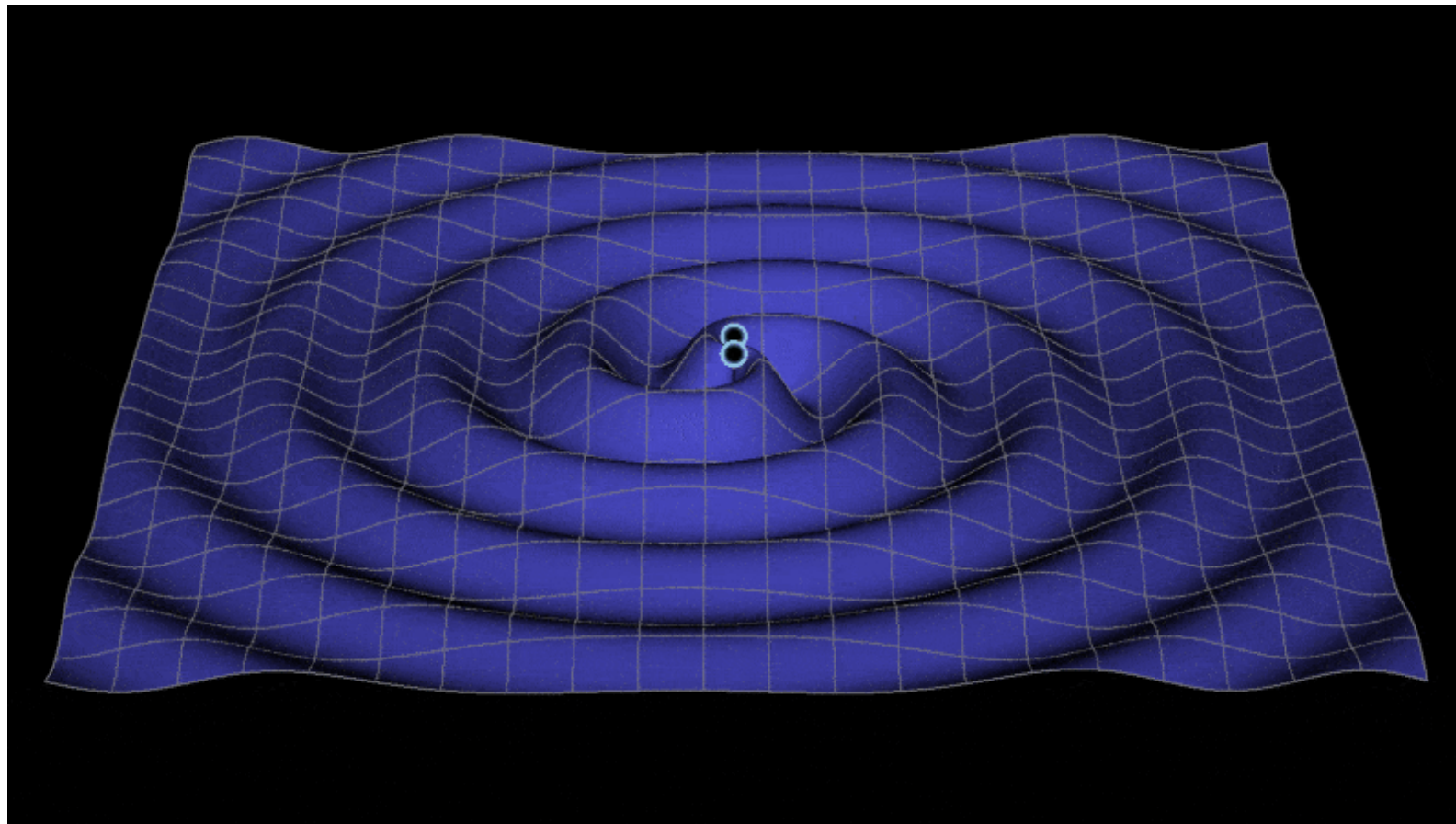


# Welcome to the



# tutorial session!



Funded by  
the European Union



Slides based on **Ulyana Dupletsa** and **Jacopo Tissino's** slide presented at the ET Scienza e Tecnologia meeting in Assisi



<https://agenda.infn.it/event/38405/contributions/218803/>

## Very recommended paper based / using GWFish

Branchesi et al. - *JCAP* 07 (2023) 068

ET collaboration, Abac et al. 2023, 2503.12263

Dupletsa et al. - *Astron.Comput.* 42 (2023) 100671

Banerjee et al. - *Astron.Astrophys.* 678 (2023) A126

Cozzumbo et al. - *JCAP* 05 (2025) 021

Loffredo et al. *Astron.Astrophys.* 697 (2025) A36

Ronchini et al. *Astron.Astrophys.* 665 (2022) A97

Dupletsa et al. *Phys.Rev.D* 111 (2025)

Benetti et al. (2025), 2509.07849

**When we build Einstein Telescope, how many compact binary signals will it be able to detect?**

**How well will it localize them in the sky?**

**How well will it measure their parameters?**

Branchesi+ (2023)

ET collaboration, Abac+ (2025)

# Matched filtering and GW detection

$$d(t) = h_{\theta}(t) + n_{\text{Gaussian}}(t) + n_{\text{non-Gaussian}}(t)$$

We want to find  $h(t)$  when  $|h| \ll |n|$ .

The Gaussian component of the noise has a Power Spectral Density (PSD)  $S_n(f)$

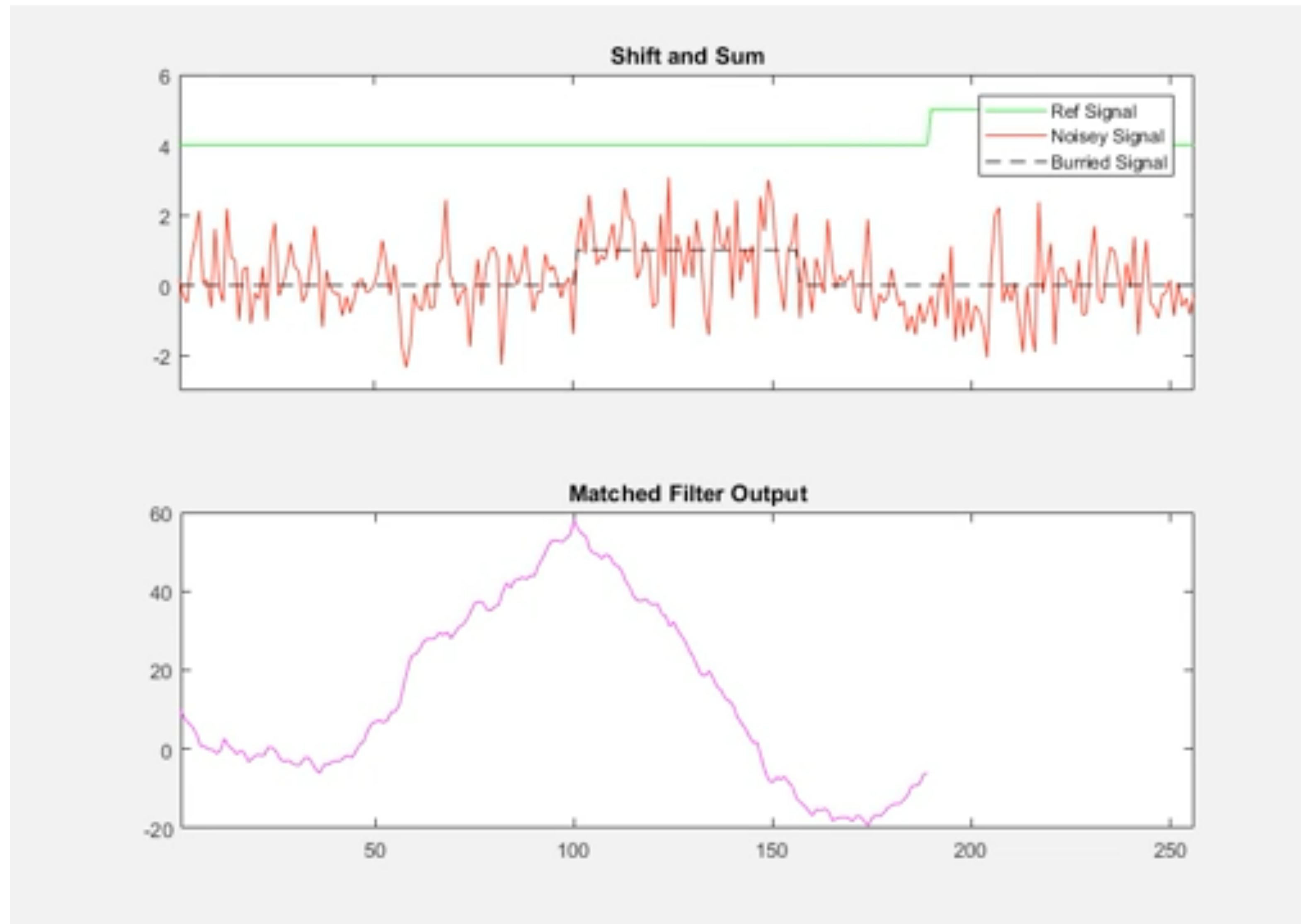
$$\langle \tilde{n}(f) \tilde{n}^*(f') \rangle = \frac{1}{2} S_n(f) \delta(f - f')$$

We can apply a linear filter  $f(t)$  to try to increase the outcome signal  $\hat{\rho}$

$$\hat{\rho} = \int dt \, d(t + \tau) f(t)$$



# Matched filtering and GW detection



# Matched filtering and GW detection

We want to maximize the “**distinguishability**” of the signal: we can quantify it with the signal-to-noise ratio

$$\frac{S}{N} = \frac{\hat{\rho}(\text{a signal is present})}{\text{root-mean-square of } \hat{\rho}}$$

Ignoring the non-Gaussian part of the noise, the **optimal** solution is  $\hat{\rho} \propto (d|h)$ , where

$$(a|b) = 4\Re \int_0^\infty \frac{a(f)b^*(f)}{S_n(f)} df ,$$



# Matched filtering and GW detection

The optimal SNR is obtained when

$$\rho = \frac{\hat{\rho}}{\hat{\rho}_{\text{rms}}} = \frac{S}{N} = \frac{(d|h)}{\sqrt{(h|h)}} \quad \text{or} \quad \mathcal{F}\{f(t)\} = \tilde{K}(f) \propto \frac{\tilde{h}(f)}{S_n(f)}$$

$n(t)$  is a zero-mean, stationary, Gaussian random process ( $\langle n(t) \rangle = 0$ )

$$\rho_{\text{opt}} = \sqrt{(h|h)} = 2\sqrt{\int_0^\infty df \frac{|h(f)|^2}{S_n(f)}}$$

# SNR vs. FAR

*What is a “high enough” value for the SNR?*

Without time shifts nor non-Gaussianities, the SNR would simply follow a  $\chi^2$  distribution with two degrees of freedom: “five  $\sigma$ ” significance with a threshold of  $\rho = 5.5$ .

In real data this has to be estimated through **injections**:

$$\text{FAR} = \text{FAR}_8 \exp \left( -\frac{\rho - 8}{\alpha} \right) .$$

For BNS in O1:  $\alpha = 0.13$  and  $\text{FAR}_8 = 30000\text{yr}^{-1}$ .

How often you would expect a noise fluctuation to produce a trigger **as strong as or stronger than your candidate**, purely by chance.



# GW data analysis

Suppose we measure  $d = h_\theta + n$  where our model for  $h(t; \theta)$  depends on several parameters (typically between 10 and 15)

We can estimate the parameters  $\theta$  using Bayes' theorem and **exploring the posterior distribution**

$$p(\theta | d) = \mathcal{L}(d | \theta)\pi(\theta) = \mathcal{N} \exp \left\{ (d | h_\theta) - \frac{1}{2}(h_\theta | h_\theta) \right\} \pi(\theta)$$

# GW data analysis: MCMC

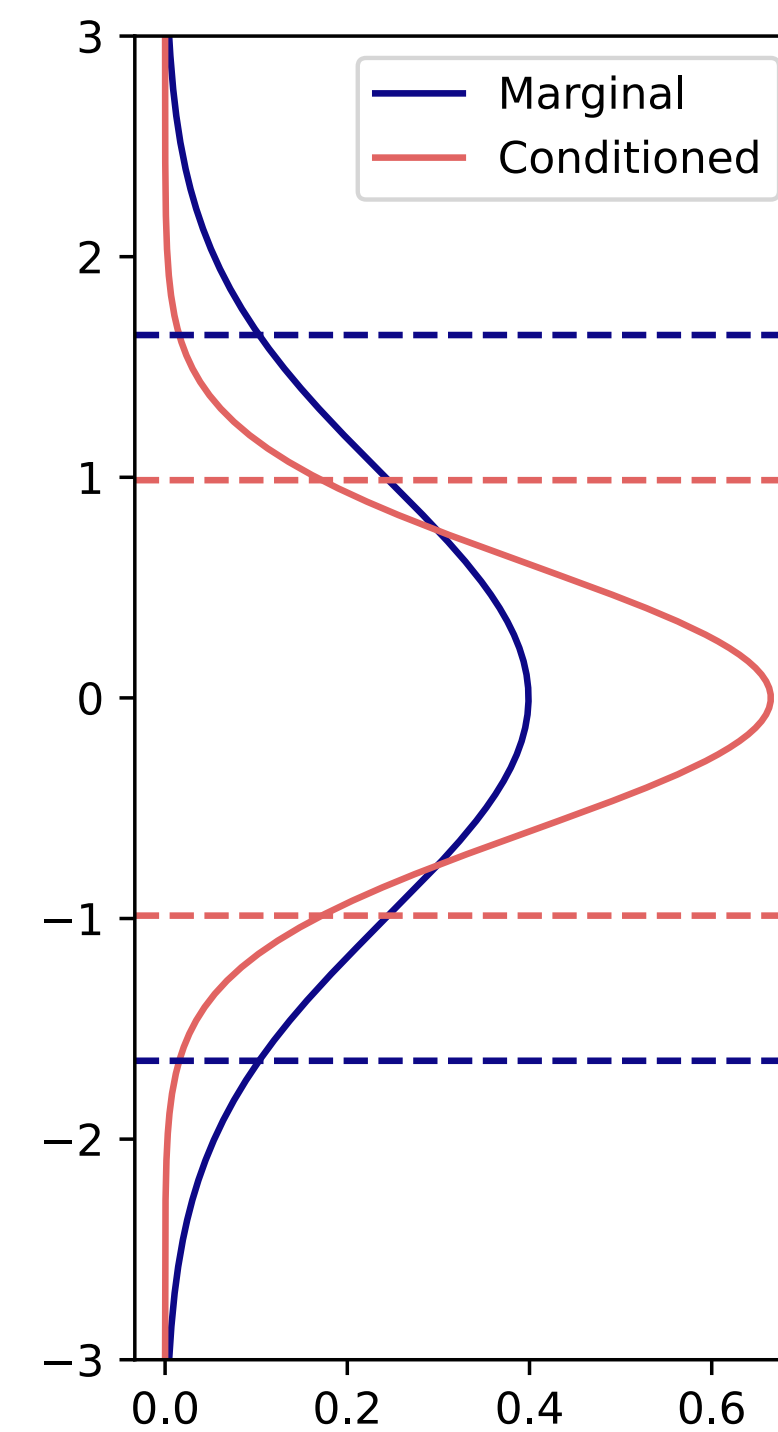
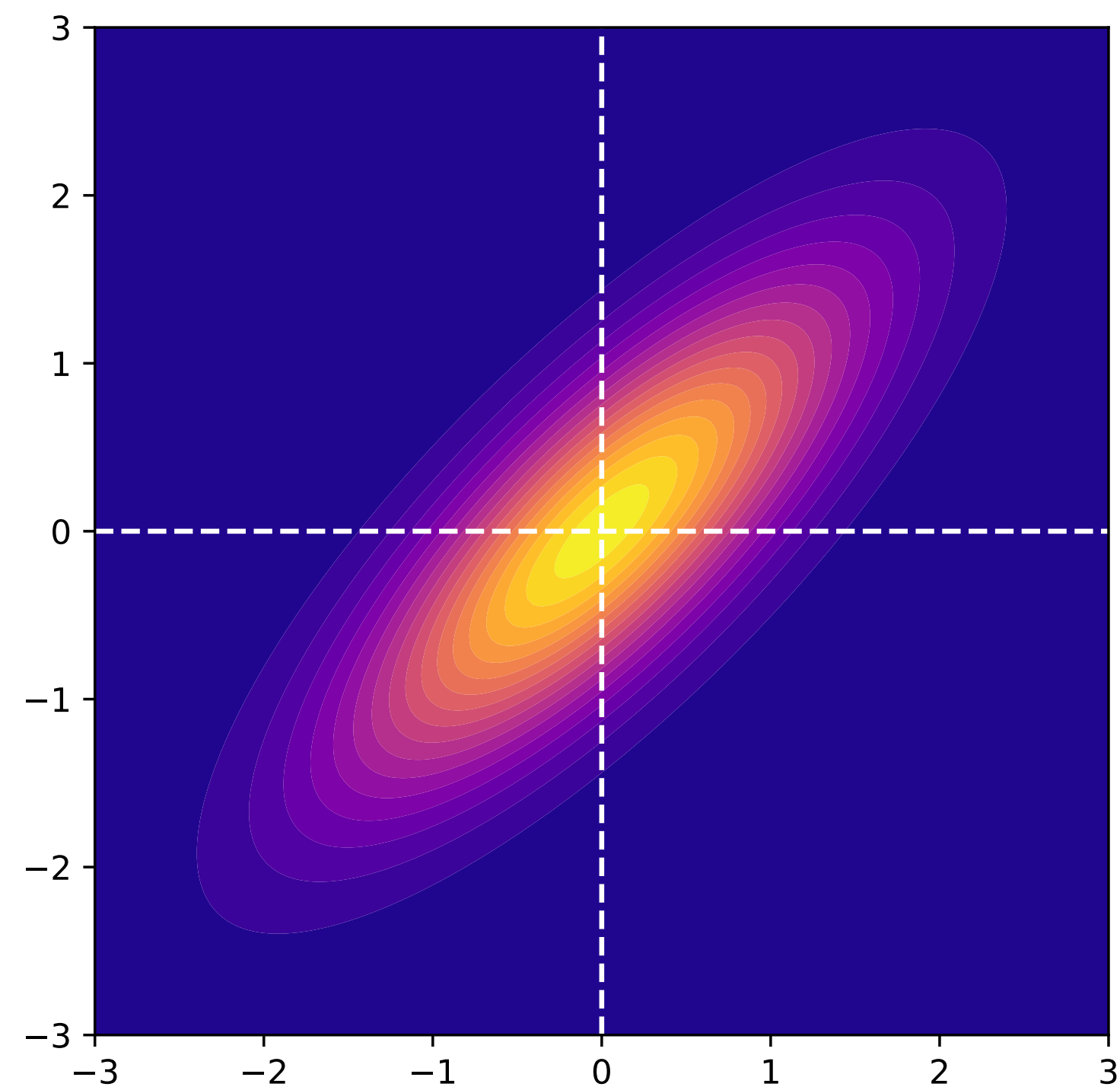
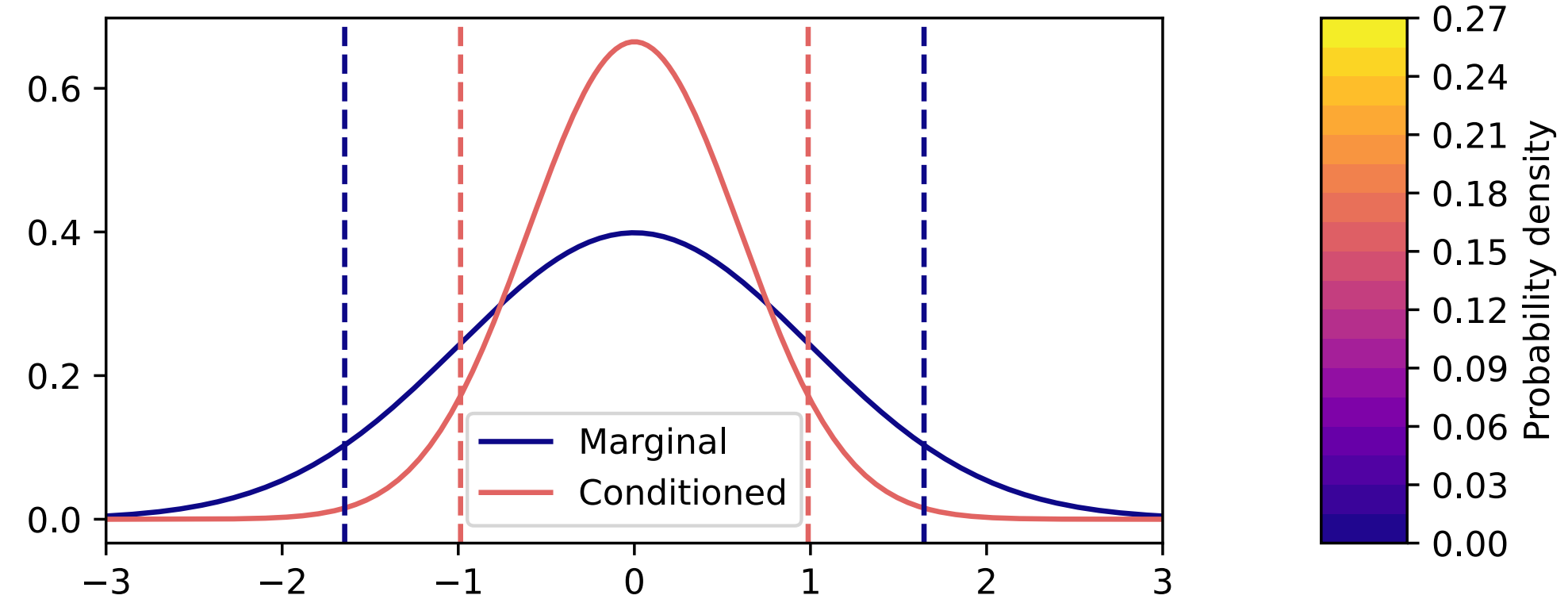
The posterior is explored **stochastically** (with MCMC, nested sampling...) yielding many samples  $\theta_i$  distributed according to  $p(\theta|d)$ , with which can compute summary statistics:

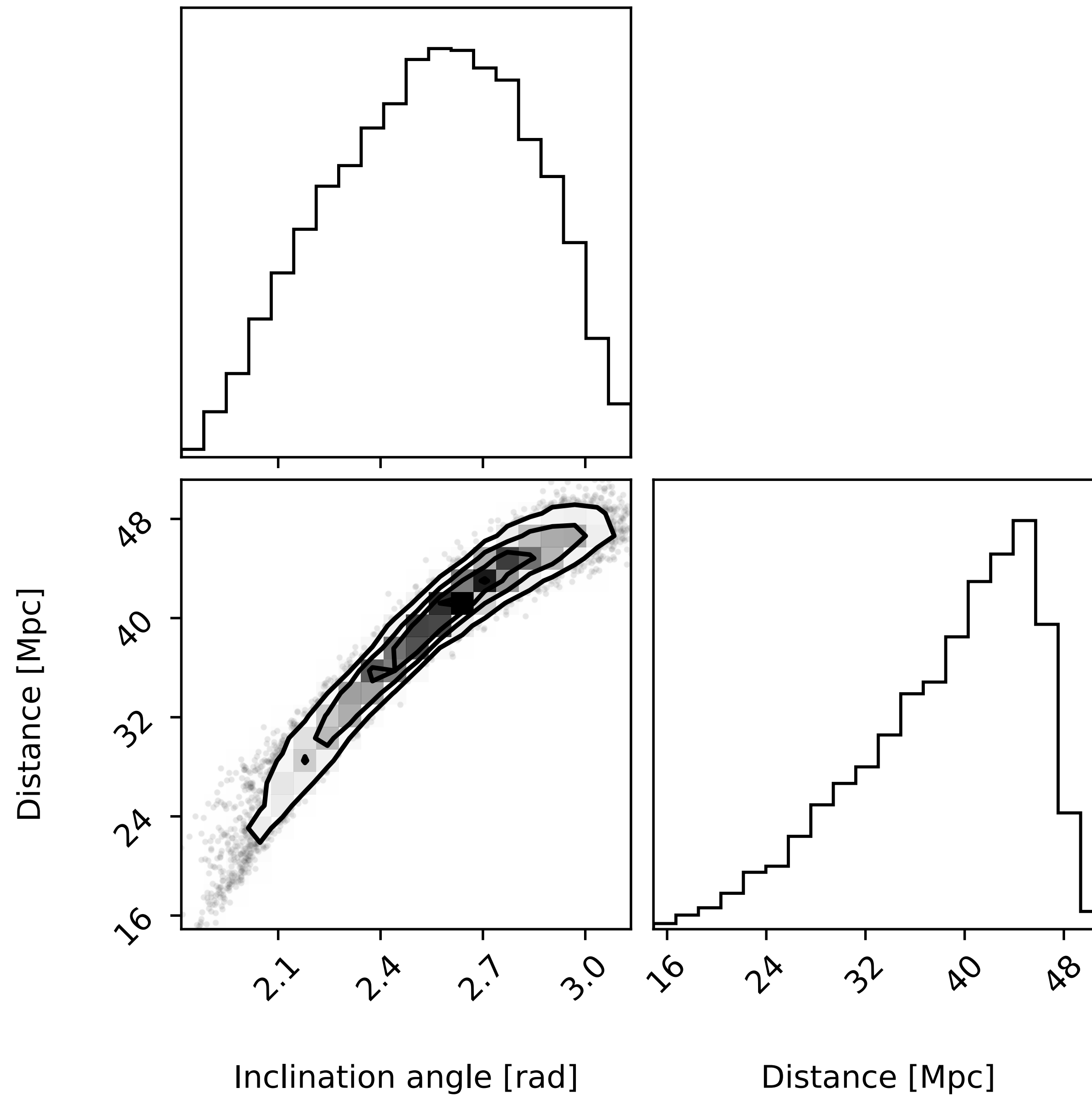
- ▶ mean  $\langle \theta_i \rangle$ ,
- ▶ variance  $\sigma_i^2 = \langle (\theta_i - \langle \theta_i \rangle)^2 \rangle$ ,
- ▶ covariance  $\mathcal{C}_{ij} = \langle (\theta_i - \langle \theta_i \rangle)(\theta_j - \langle \theta_j \rangle) \rangle$ .

At this stage, we are not making any approximation, and the covariance matrix is just a **summary** tool - the full posterior is still available.



$$\mathcal{C} = \begin{bmatrix} 1 & 0.8 \\ 0.8 & 1 \end{bmatrix}$$







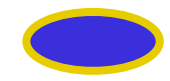
# Parameters dependence of CBC signals

$$h_{+}(t) = \frac{4}{r} \left( \frac{GM_c}{c^2} \right)^{5/3} \left( \frac{\pi f_{\text{gw}}}{c} \right)^{2/3} \frac{1 + \cos^2 \theta}{2} \cos(2\pi f_{\text{gw}} t_{\text{ret}} + 2\phi),$$
$$h_{\times}(t) = \frac{4}{r} \left( \frac{GM_c}{c^2} \right)^{5/3} \left( \frac{\pi f_{\text{gw}}}{c} \right)^{2/3} \cos \theta \sin(2\pi f_{\text{gw}} t_{\text{ret}} + 2\phi),$$



$$h(t) = D^{ij} h_{ij}(t)$$

# Parameters dependence of CBC signals



Component masses  $m_1$  and  $m_2$  with  $\sigma_x/x \sim 10\%$ . Their combination, **chirp mass** is constrained at  $\sigma_x/x \sim 0.1\%$

$$\mathcal{M}_c = \frac{(m_1 m_2)^{3/5}}{(m_1 + m_2)^{3/5}}$$



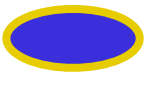
Mass ratio  $q = m_1/m_2$  at  $\sigma_x/x \sim 20\%$ . The combination  $M = m_1 + m_2$  is however better constrained at  $\sigma_x/x \sim 3\%$


The mass we measure are in **detector frame** thus depending from the one in source frame by a factor  $(1 + z)$ . There is no way from the gravitational signal itself to disentangle source-frame mass from redshift.

$$M_{\text{obs}} = M_{\text{source}}(1 + z)$$

# Intrinsic Parameters

## Higher order source properties

 Spin: the components of the spin of each star aligned to the orbital angular momentum,  $\chi_{1z}$  and  $\chi_{2z}$  measured at  $\sigma_x/x \sim 3$  and 10 respectively. The effective spin  $\chi_{\text{eff}} = (m_1\chi_{1z} + m_2\chi_{2z})/(m_1 + m_2)$  is constrained at  $\sigma_x/x \sim 1$

 The tidal deformability of the star  $\Lambda_1$  and  $\Lambda_2$  constrained at  $\sigma_x/x \sim 1.5$  while the effective parameter  $\tilde{\Lambda}$  is better constrained  $\sigma_x/x \sim 0.6$

$$\Lambda_i = \frac{2}{3} \left( \frac{R_i c^2}{G m_i} \right)^5$$

# Extrinsic Parameters

- The luminosity distance is a self-calibrated measure of the distance to the event, because  $h \propto 1/d_L$  and constrained at  $\sigma_x/x \sim 20\%$

However,  $d_L$  is strongly degenerate with the inclination angle  $\iota$ , measured as the angle between the orbital angular momentum of the binary and the vector connecting detector and source. Both  $\iota$  and  $d_L$  scale the amplitude

In the highest-order harmonic expansion 
$$h(t) = \sum_{\ell \geq 2} \sum_{|m| \leq \ell} h_{\ell m}(t) {}^{(-2)}Y_{\ell m}(\iota, \phi),$$

with  $\ell = 2, m = \pm 2$  we have  $h_+ \propto (1 + \cos^2 \iota)$  and  $h_\times \propto \cos \iota$

- The arrival time  $t_{\text{geocentric}}$ , the phase  $\phi$ , the polarisation angle  $\psi$  and the sky position (ra, dec)



# Extrinsic Parameters

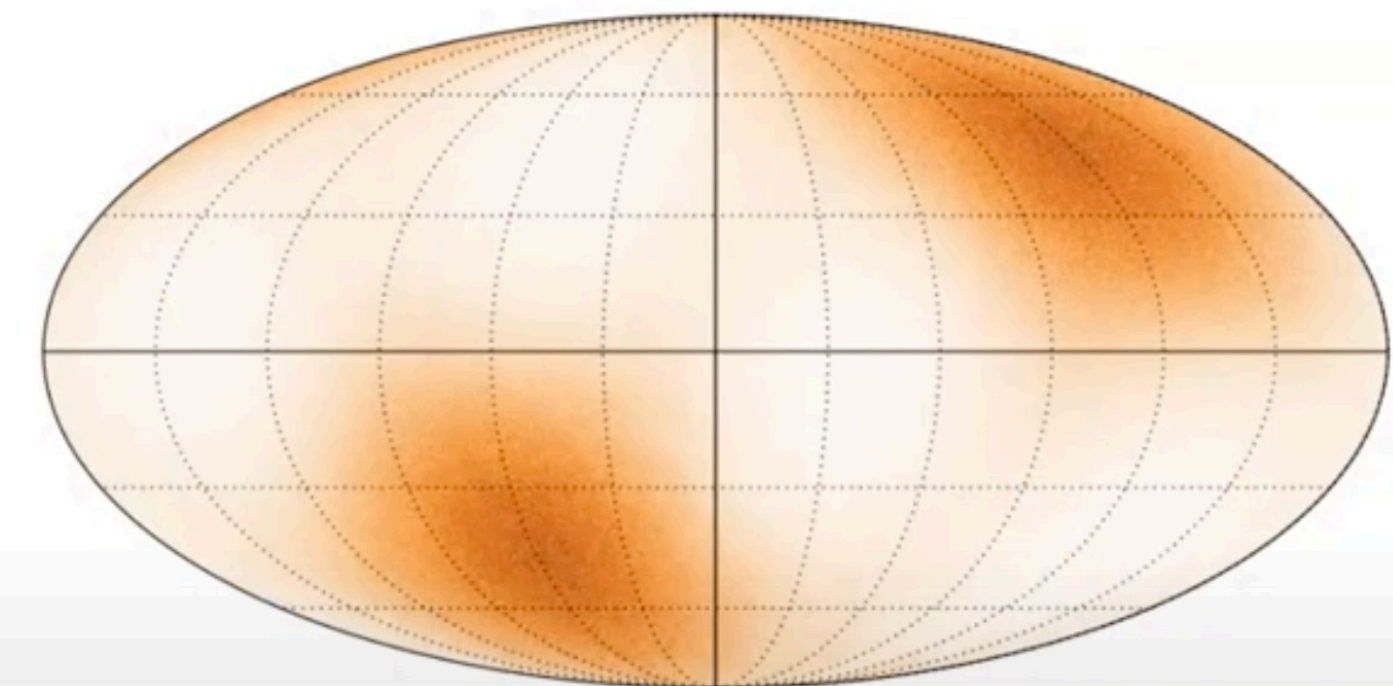
The  $1\sigma$  **sky area** in steradians can be written in the Gaussian case as:

$$\Delta\Omega_{1\sigma} = 2\pi |\cos(\text{dec})| \sqrt{\sigma_{\text{ra}}^2 \sigma_{\text{dec}}^2 - \text{cov}_{\text{ra, dec}}^2}$$

and it satisfies  $p(\text{source within } \Delta\Omega) = 1 - \exp(-\Delta\Omega/\Delta\Omega_{1\sigma})$ .  
With this we can compute the 90 sky area in square degrees:

$$\Delta\Omega_{90\%} = -\log(1 - 0.9) \Delta\Omega_{1\sigma} \left( \frac{180 \text{ deg}}{\pi \text{ rad}} \right)^2$$

GW170817



Hanford

# Extrinsic Parameters

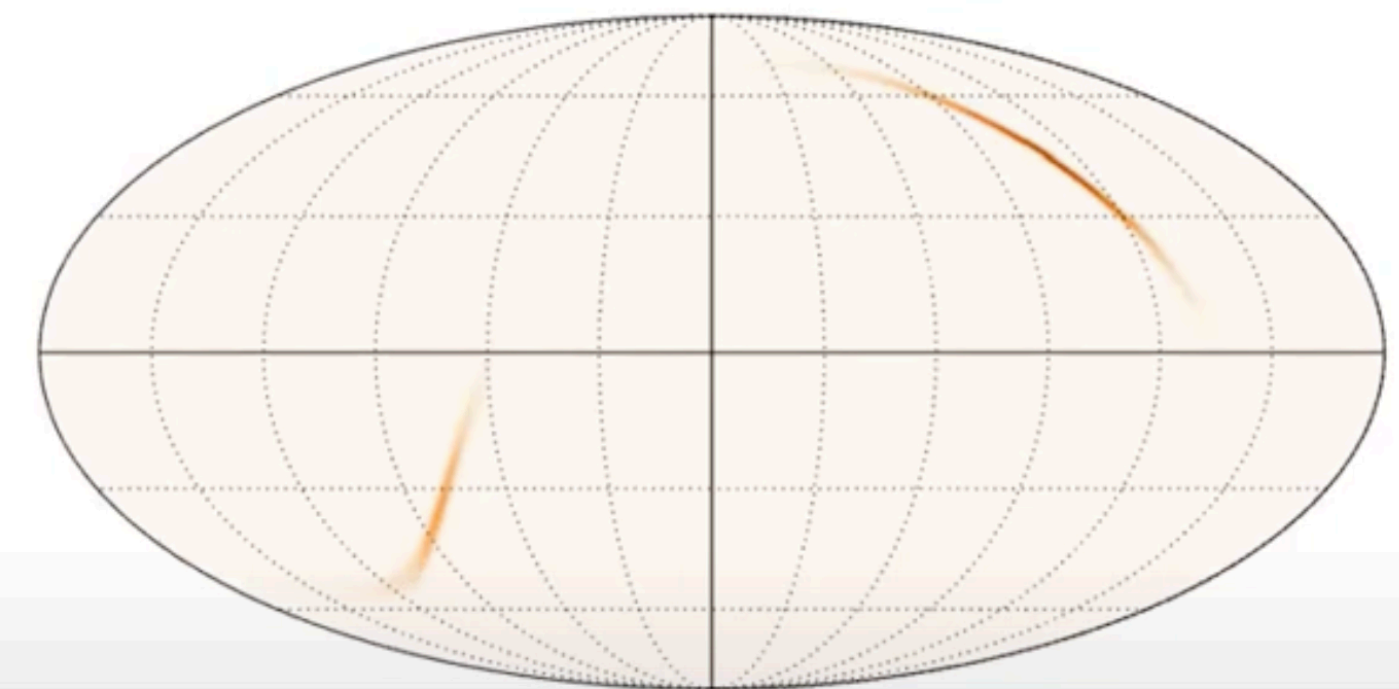
The  $1\sigma$  **sky area** in steradians can be written in the Gaussian case as:

$$\Delta\Omega_{1\sigma} = 2\pi |\cos(\text{dec})| \sqrt{\sigma_{\text{ra}}^2 \sigma_{\text{dec}}^2 - \text{cov}_{\text{ra, dec}}^2}$$

and it satisfies  $p(\text{source within } \Delta\Omega) = 1 - \exp(-\Delta\Omega/\Delta\Omega_{1\sigma})$ .  
With this we can compute the 90 sky area in square degrees:

$$\Delta\Omega_{90\%} = -\log(1 - 0.9) \Delta\Omega_{1\sigma} \left( \frac{180 \text{ deg}}{\pi \text{ rad}} \right)^2$$

GW170817



Hanford + Livingston

# Extrinsic Parameters

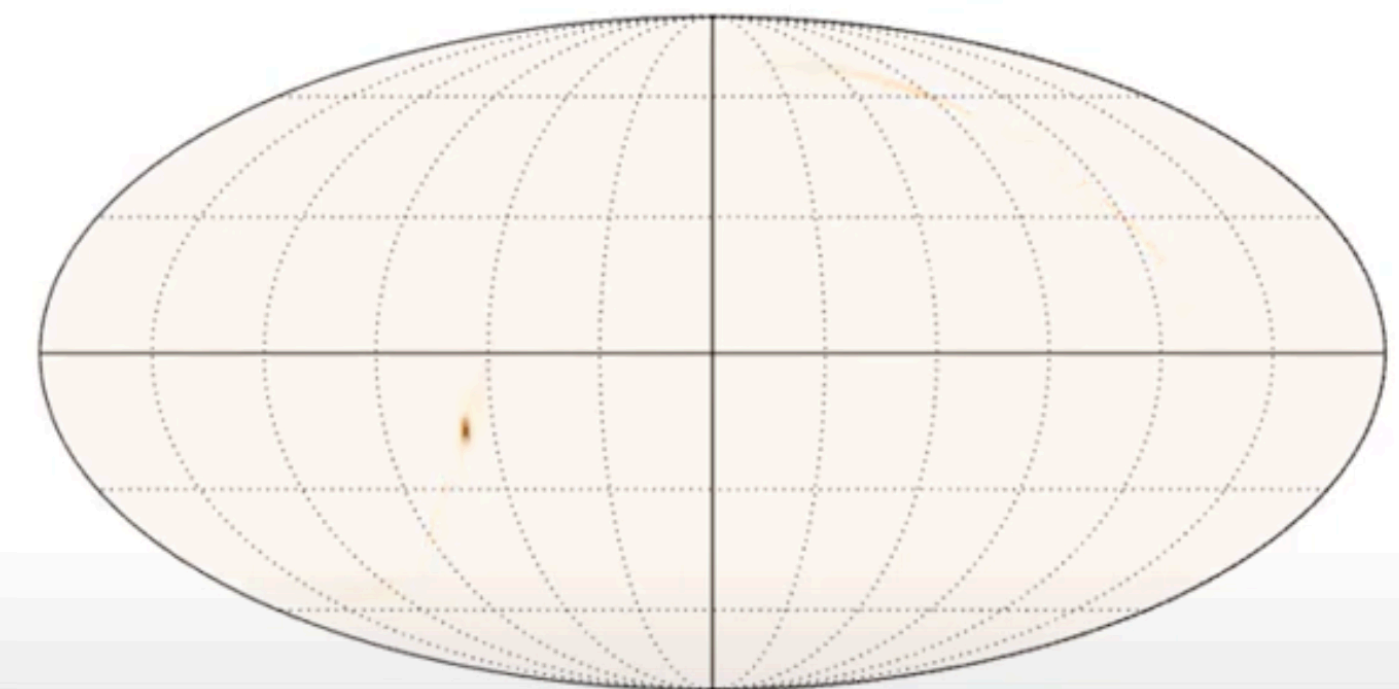
The  $1\sigma$  **sky area** in steradians can be written in the Gaussian case as:

$$\Delta\Omega_{1\sigma} = 2\pi |\cos(\text{dec})| \sqrt{\sigma_{\text{ra}}^2 \sigma_{\text{dec}}^2 - \text{cov}_{\text{ra, dec}}^2}$$

and it satisfies  $p(\text{source within } \Delta\Omega) = 1 - \exp(-\Delta\Omega/\Delta\Omega_{1\sigma})$ .  
With this we can compute the 90 sky area in square degrees:

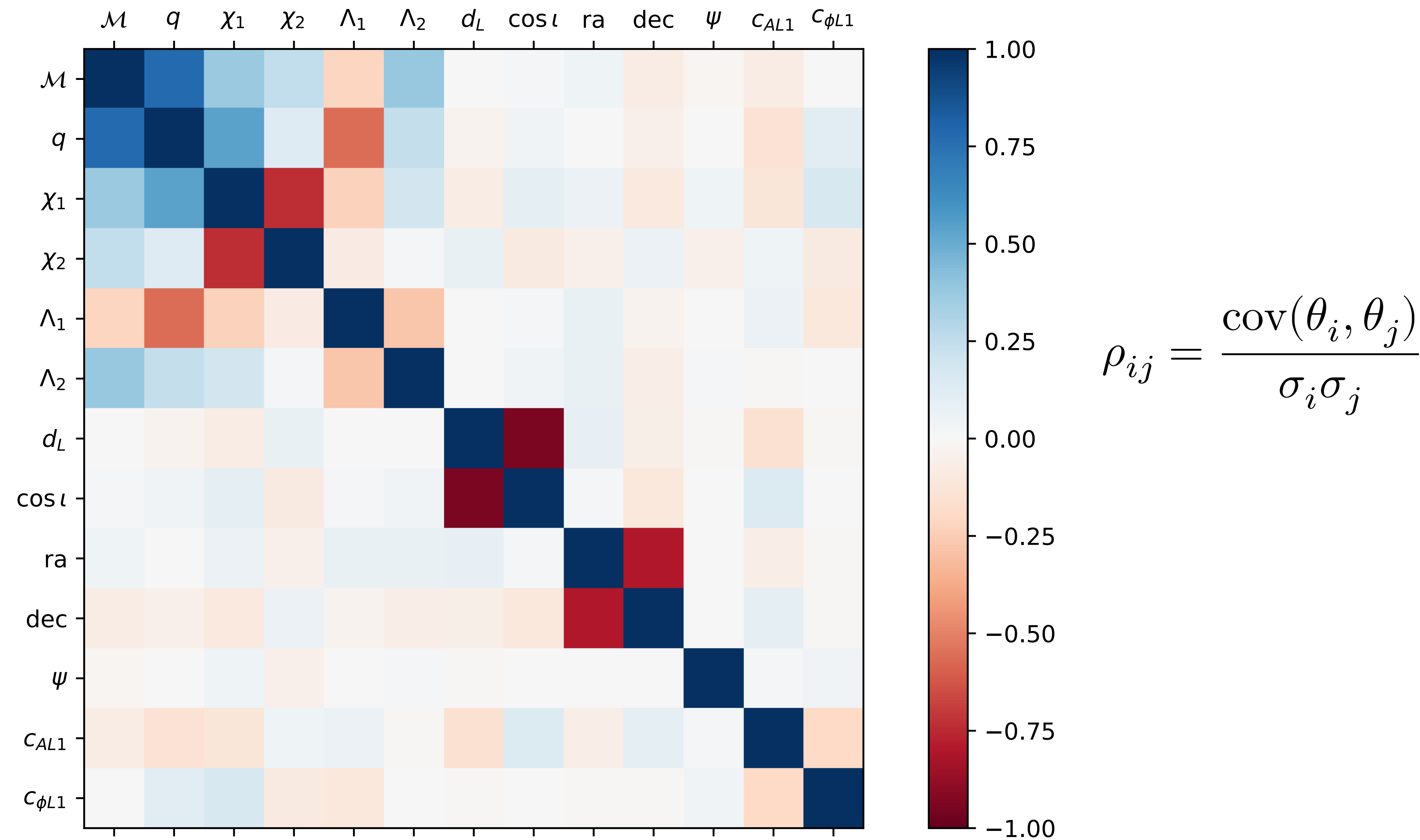
$$\Delta\Omega_{90\%} = -\log(1 - 0.9) \Delta\Omega_{1\sigma} \left( \frac{180 \text{ deg}}{\pi \text{ rad}} \right)^2$$

GW170817



Hanford + Livingston + Virgo

# Correlations

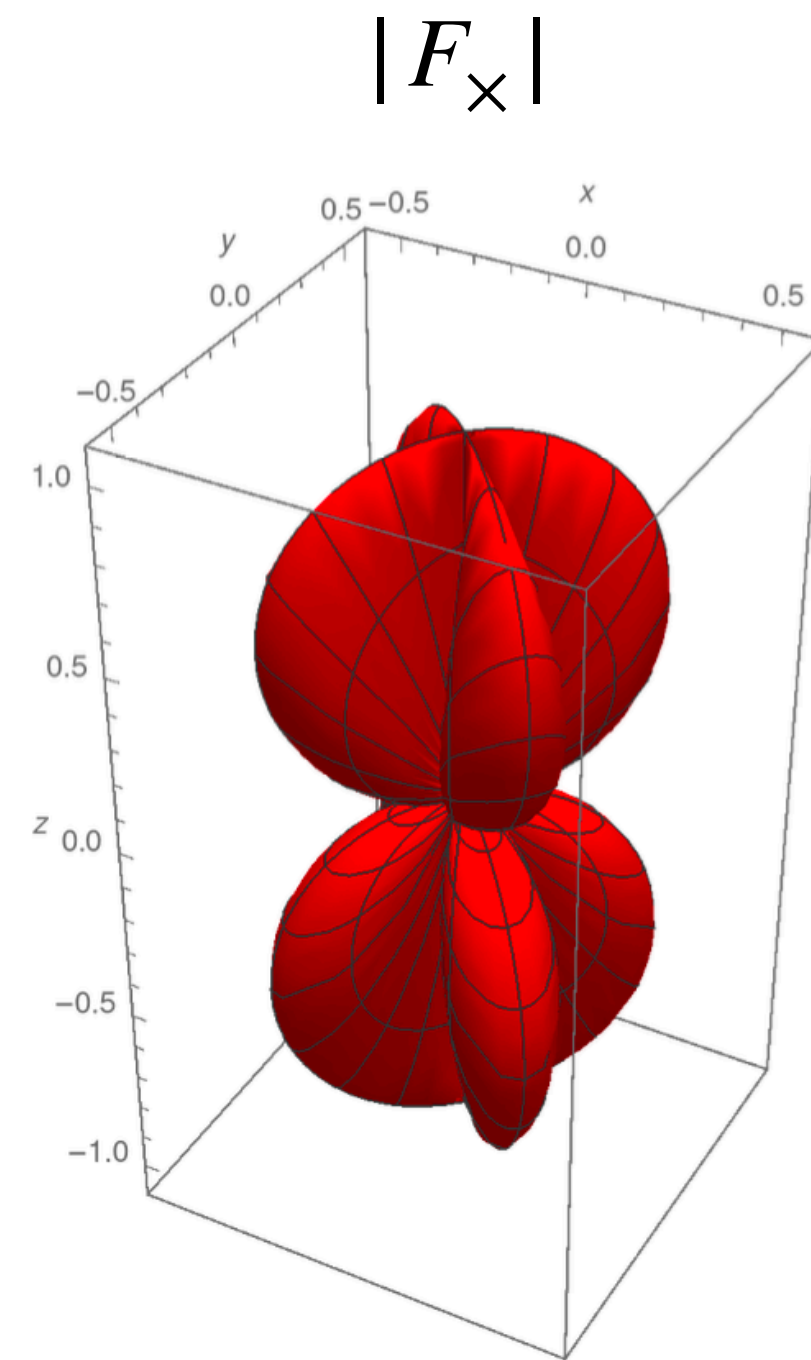
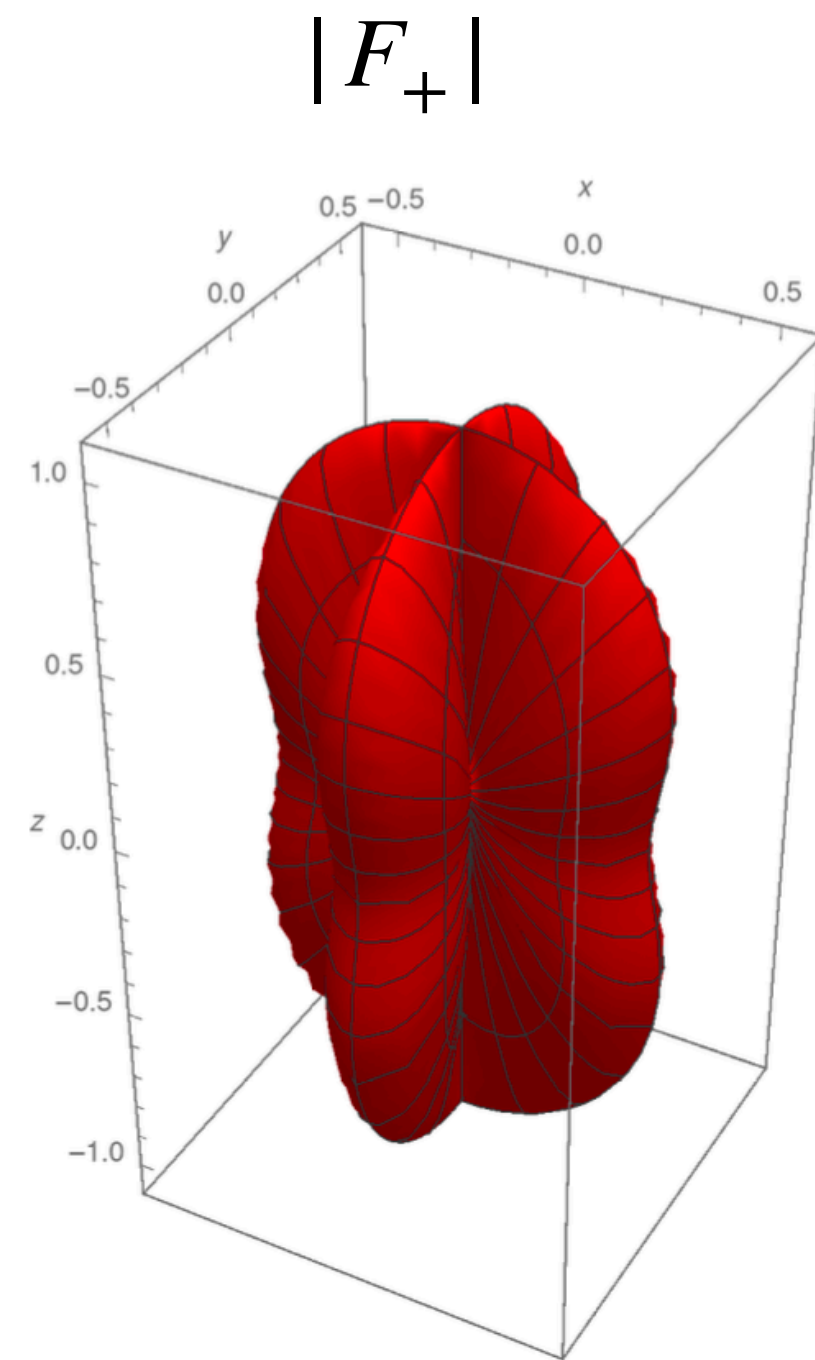




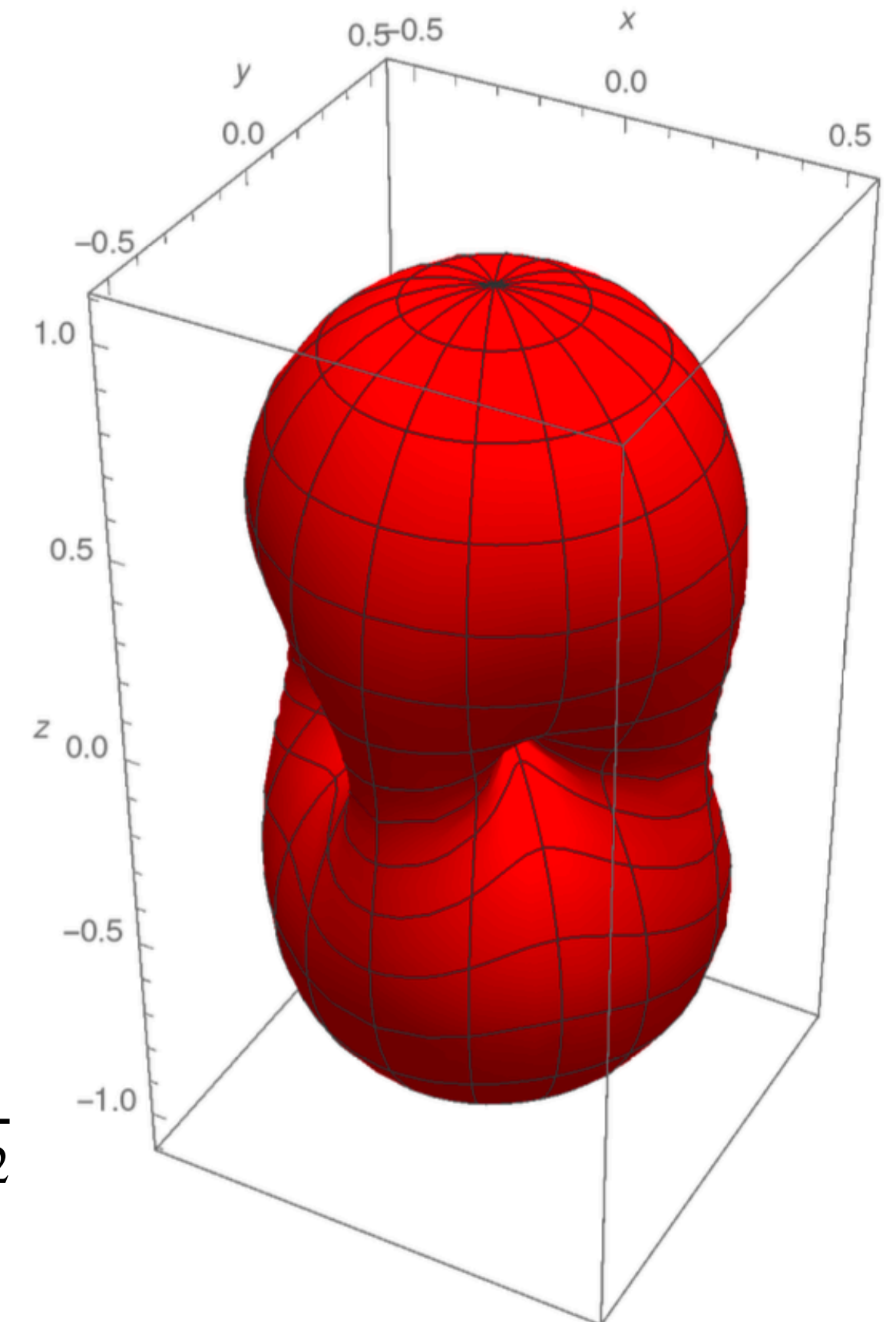
# Antenna Pattern

The strain at the detector depends on the antenna pattern:

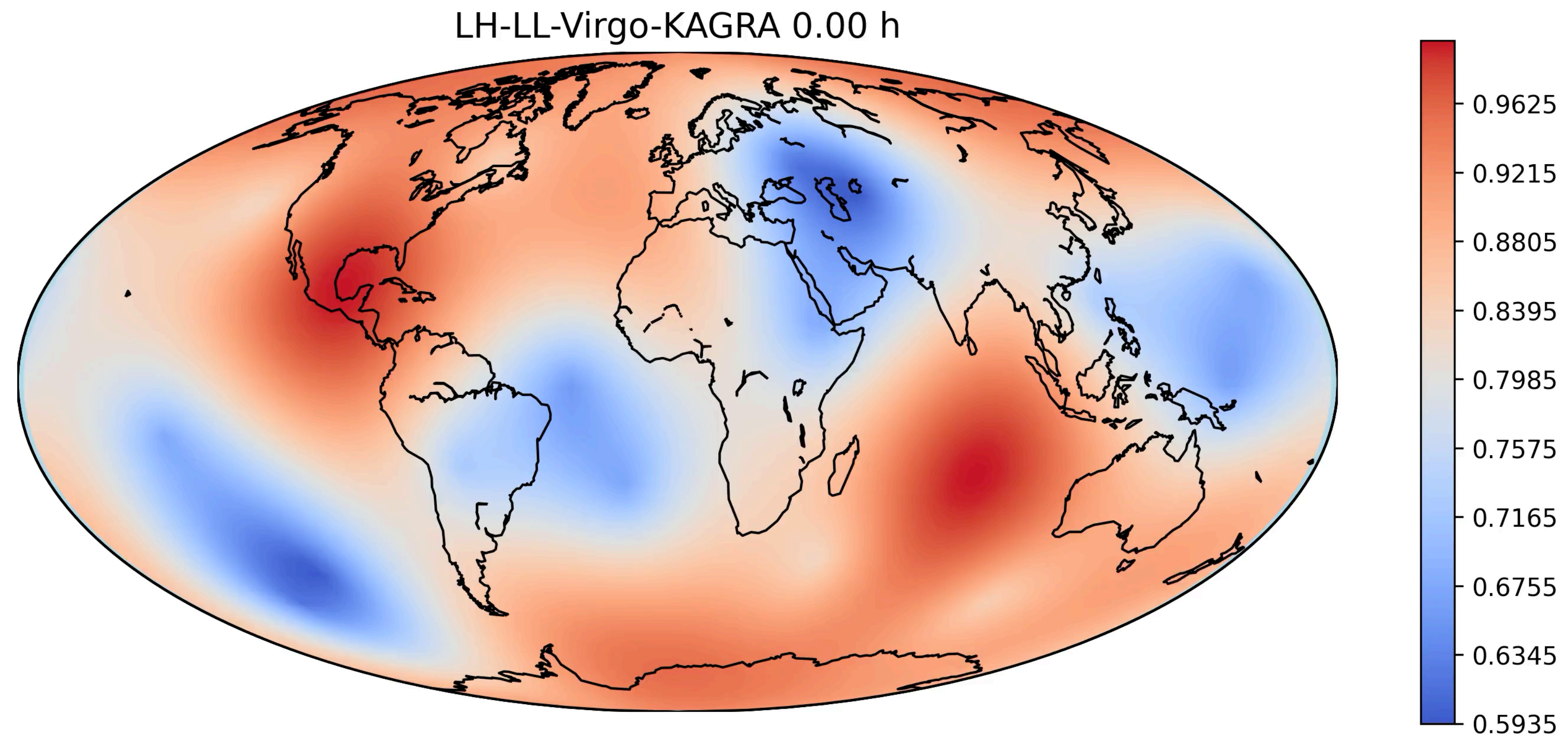
$$h(t) = h_{ij}(t)D_{ij}(t) = h_{+}(t)F_{+}(t) + h_{\times}(t)F_{\times}(t).$$



$$\sqrt{(F_{+})^2 + (F_{\times})^2}$$



# Virgo: antenna Pattern

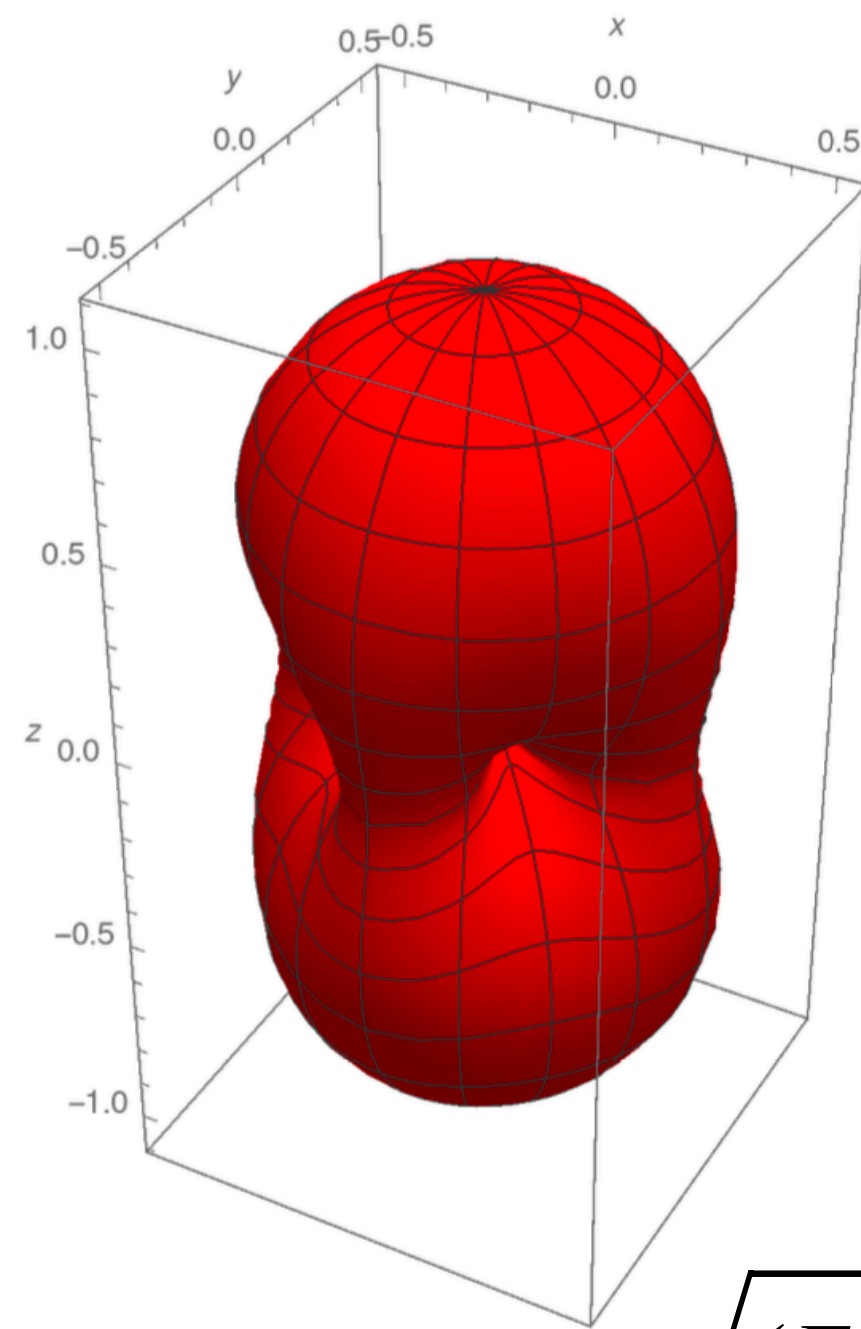




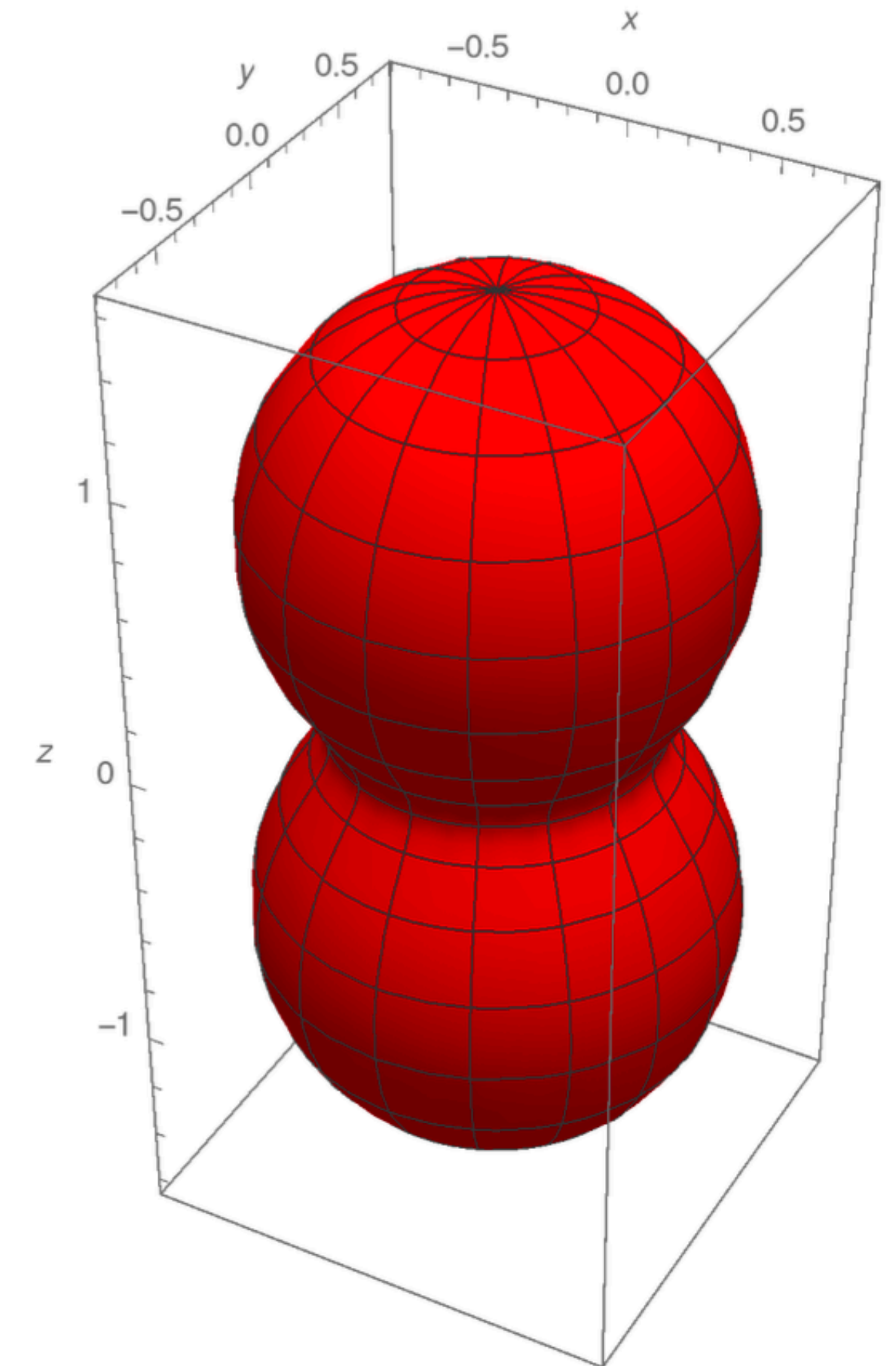
# Antenna Pattern

The strain at the detector depends on the antenna pattern:

$$h(t) = h_{ij}(t)D_{ij}(t) = h_{+}(t)F_{+}(t) + h_{\times}(t)F_{\times}(t).$$

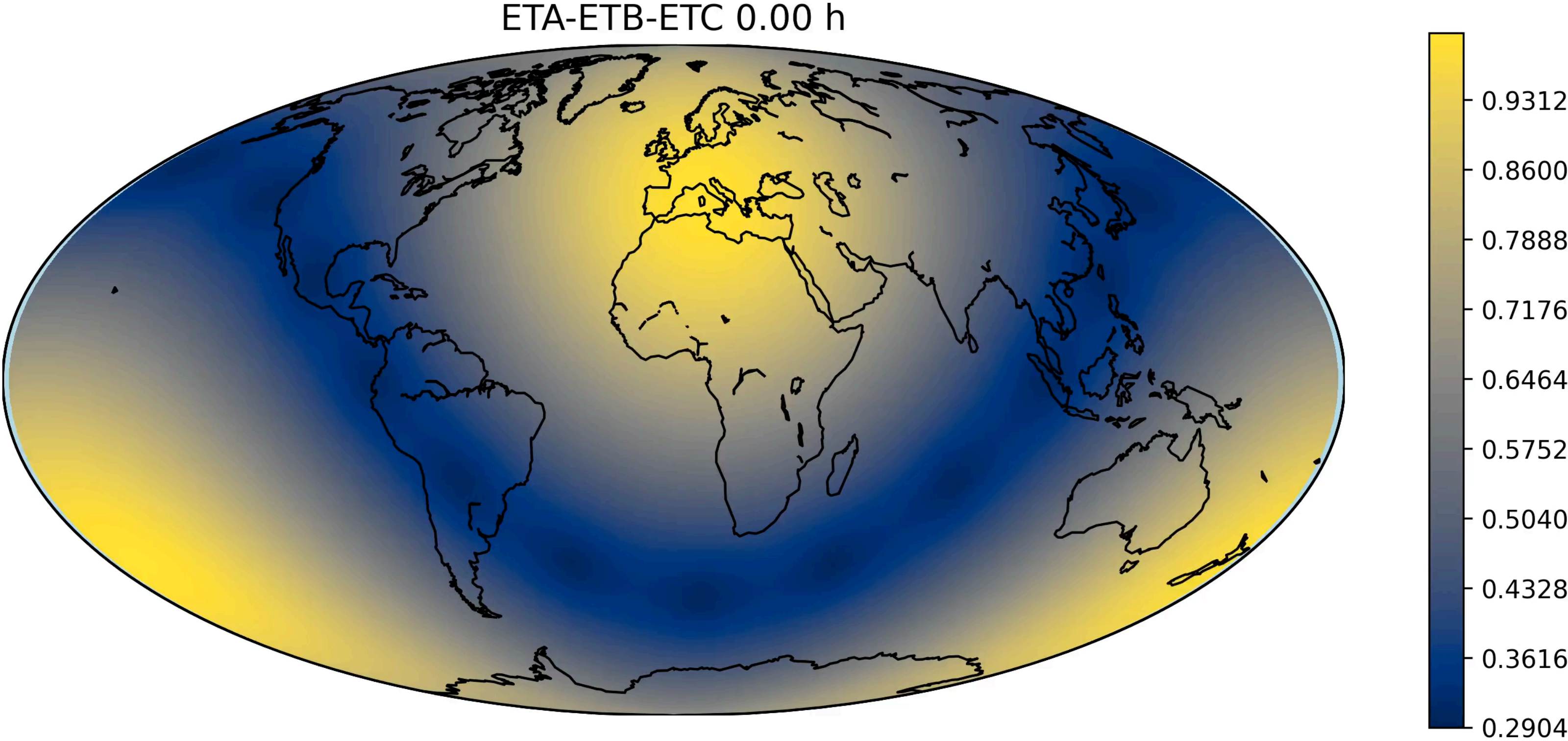


× 3 co-located ETΔ



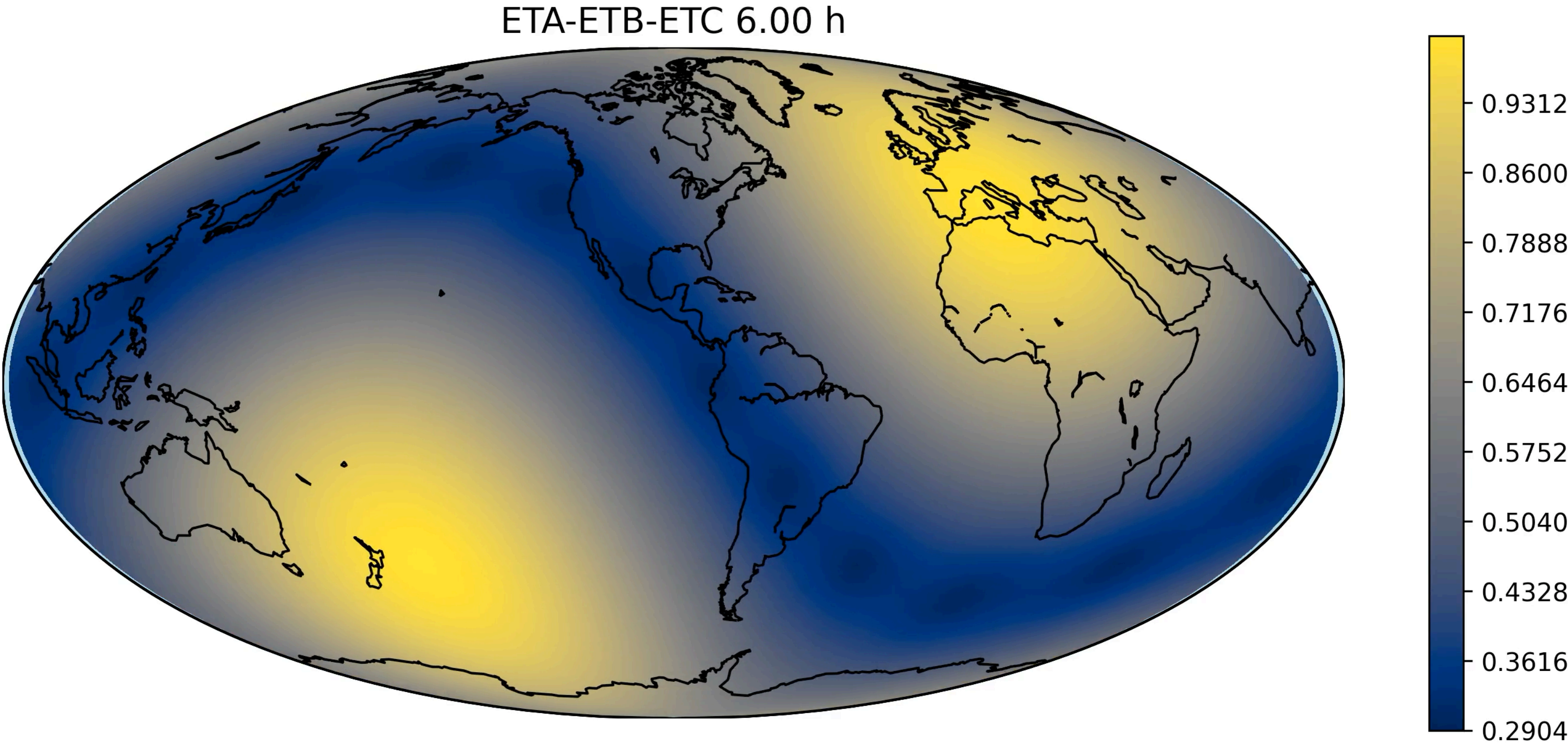
$$\sqrt{(F_{+})^2 + (F_{\times})^2}$$

# ET: antenna Pattern



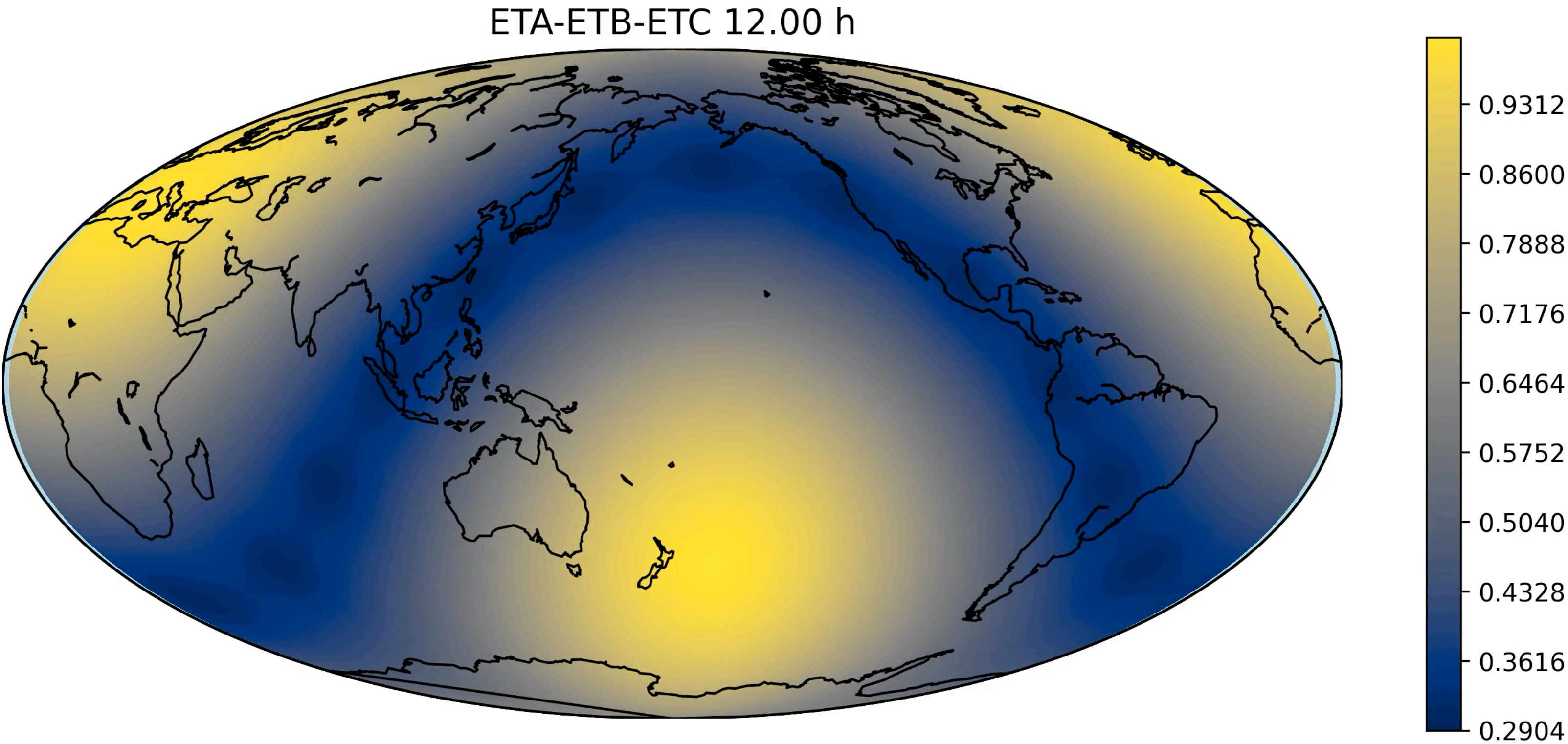


# ET: antenna Pattern



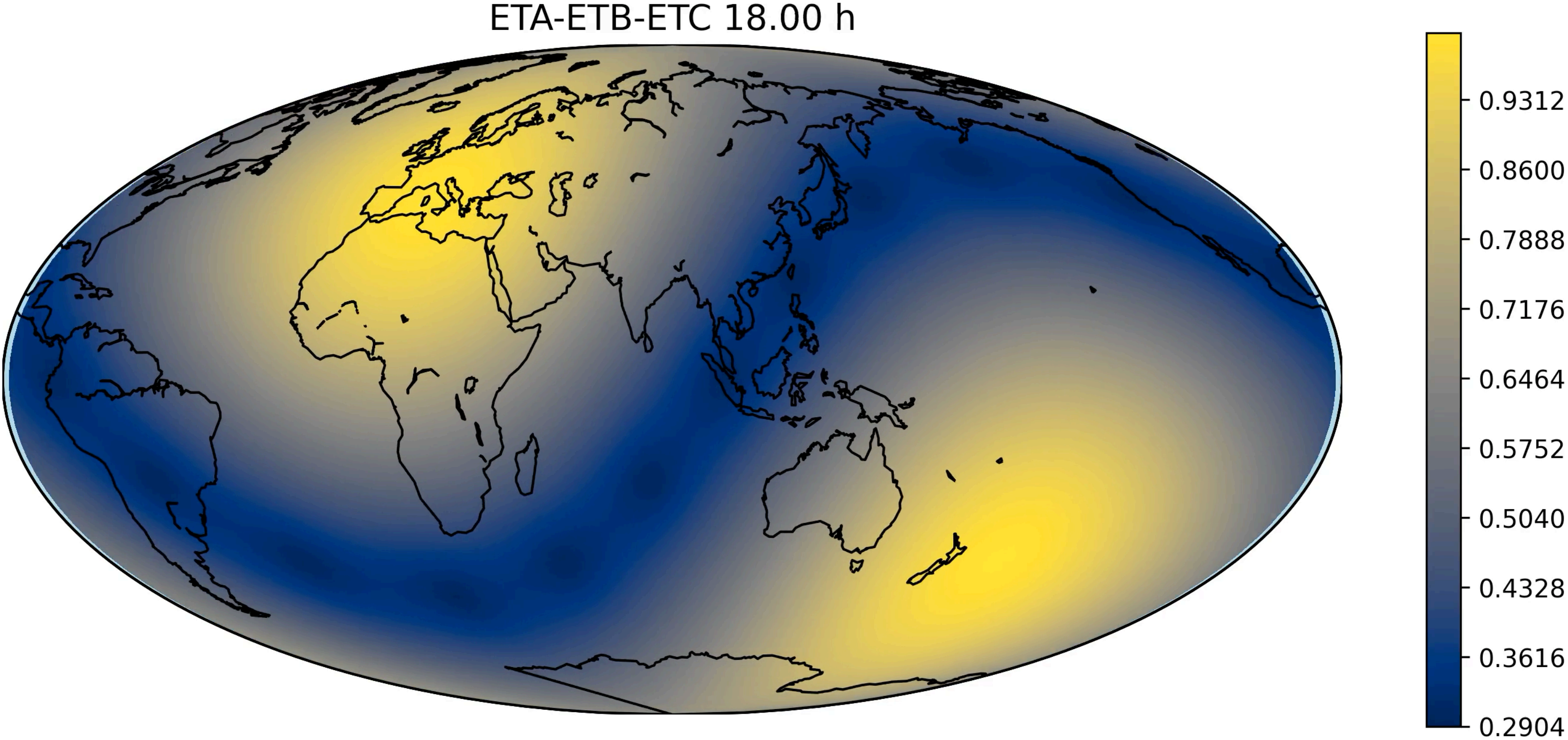


# ET: antenna Pattern





# ET: antenna Pattern



# Fisher Matrix

In the Fisher matrix approximation we are approximating the likelihood as

$$\mathcal{L}(d|\theta) \approx \mathcal{N} \exp \left\{ -\frac{1}{2} \Delta\theta_i F_{ij} \Delta\theta^j \right\}$$

This is a good approximation in the high-SNR limit, since prior matter less



$$\Delta\theta_i = \theta_i - \langle\theta_i\rangle$$

$$F_{ij}^{-1} = C_{ij}$$

# Fisher Matrix

The Fisher matrix  $F_{ij}$  can be computed as the scalar product of the derivative of the waveform and thus computed analytically or numerically

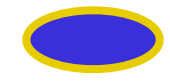
$$F_{ij} = \langle \partial_i \partial_j \mathcal{L} \rangle |_{\theta=\langle \theta \rangle} = (\partial_i h | \partial_j h) = 4\Re \int_0^\infty df \frac{1}{S_n(f)} \frac{\partial h}{\partial \theta_i} \frac{\partial h^*}{\partial \theta_j}$$

In the case of multiple detectors, we can compute the *network* Fisher matrix by adding the single-detector ones:

$$F_{ij} = \sum_{k=1}^N F_{ij}^k$$



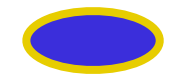
# The benefits of Fisher Matrix



The speed of the computation is ~seconds for a single CBC, while a full PE with MCMC estimation of the posterior distribution can take ~10 hours for BBH and even days for BNS



This is why you can perform big number estimations and perform forecast **population studies**



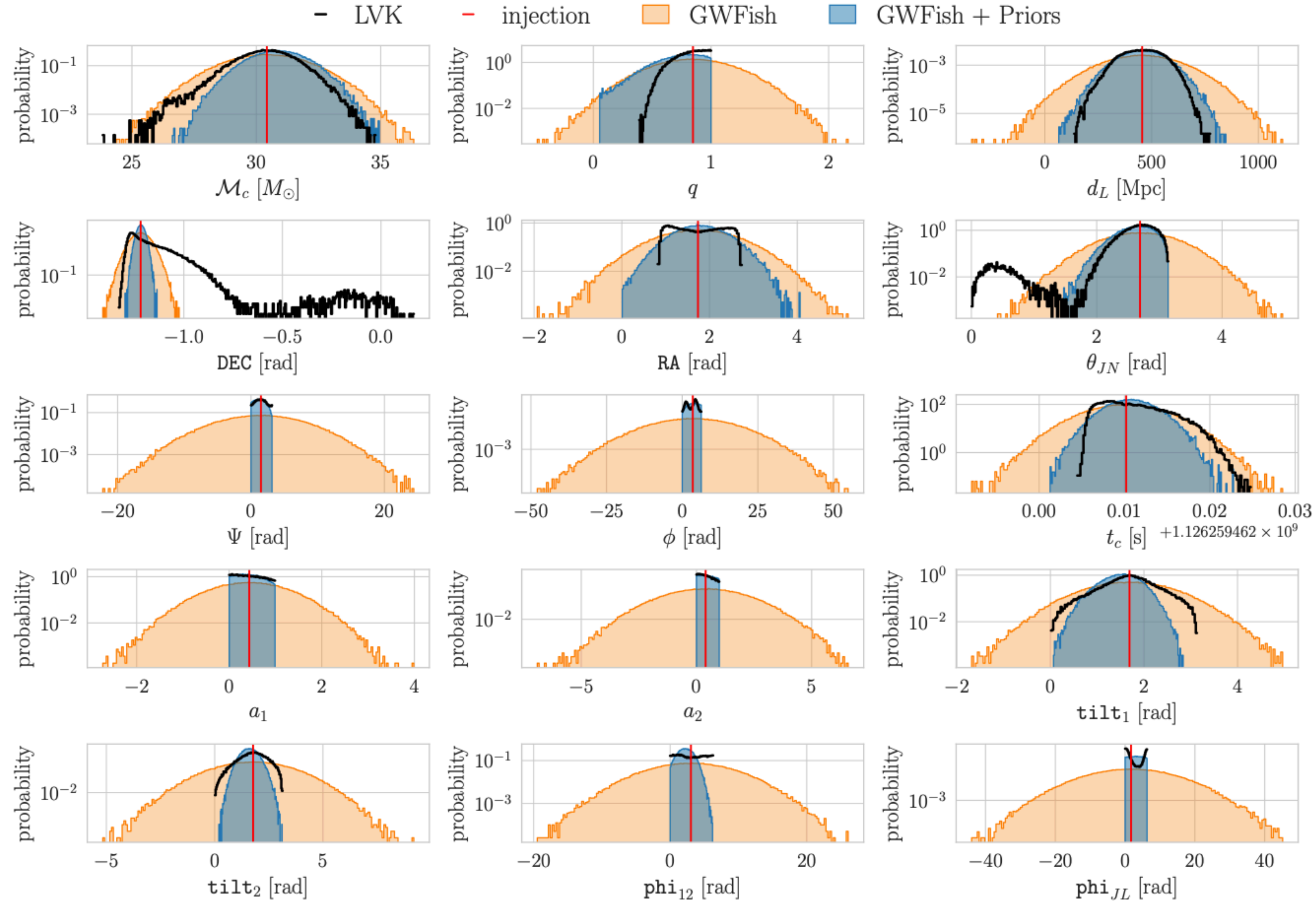
It is possible to follow binaries that stay in the detector band for hours, including the motion of the pattern function with the Earth motion, to better localise the source



Simulate ground based, lunar and space based detectors

Reliable instrument

# The benefits of Fisher Matrix



Dupletsa+ (2024)