

Artificial Intelligence for Gravitational Wave Data Analysis

Applications of AI to gravitational wave science

March 18, 2022 Université de Genève

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SCUOLA
NORMALE
SUPERIORE

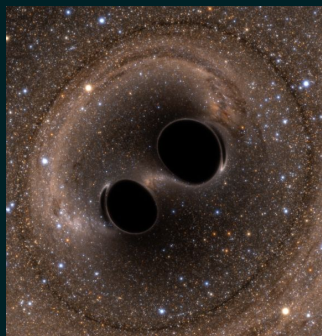


COST ACTION CA17137
A NETWORK FOR GRAVITATIONAL
WAVES, GEOPHYSICS AND
MACHINE LEARNING

GW astrophysical sources

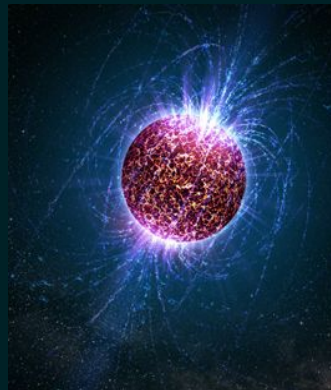
Short \square long

Known \square unknown form



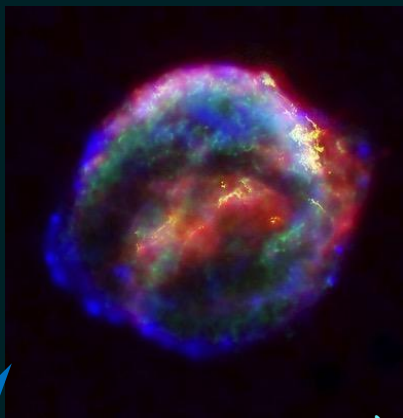
Coalescing Binary Systems CBC

- ✓ Black hole – black hole
- ✓ Neutron star – neutron star
- BH-NS
- Analytical waveform



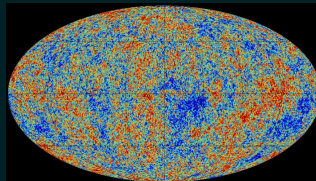
Continuous Sources

- Spinning neutron stars
- monotone waveform



Transient 'Burst' Sources

- core collapse supernovae
- cosmic strings
- unmodeled waveform

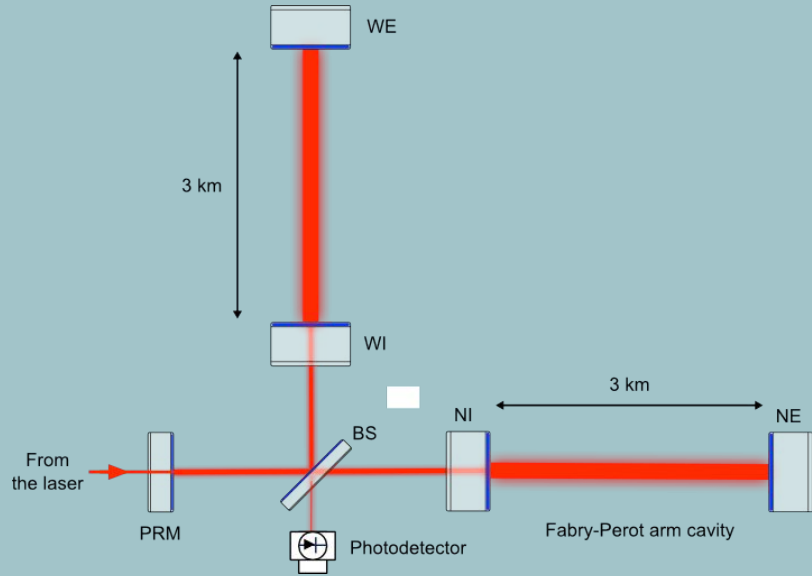


Cosmic GW Background

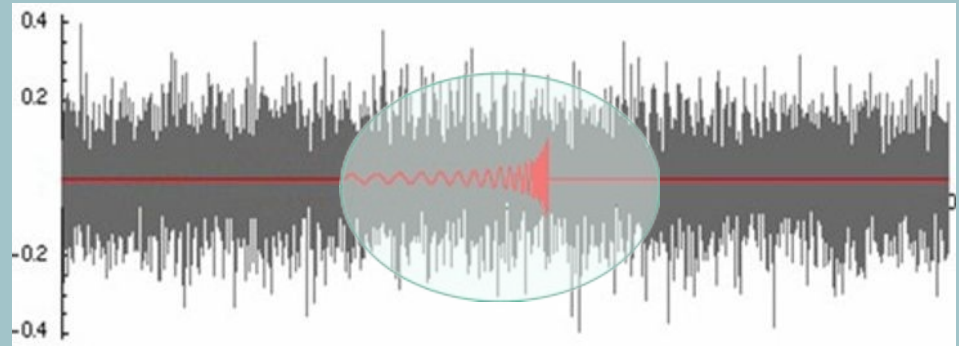
- residue of the Big Bang,
- stochastic, incoherent background

Do we know their Waveforms?

GW detector data



- **Time series sequences...** noisy time series with low amplitude GW signal buried in



- pyCBC (Usman et al, 2015)
- MBTA (Adams et al. 2015)
- gstlal-SVD (Cannon et al. 2012)

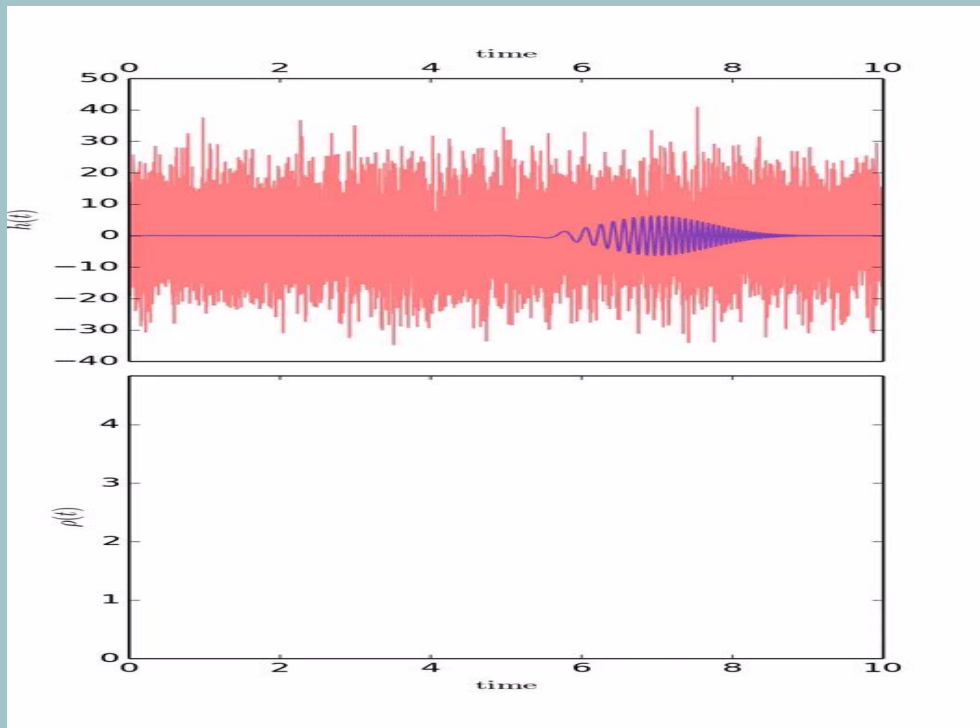
How we detect transient signals: modeled search

Matched-filter

$$\rho(t) = 4 \int_0^{\infty} \frac{\tilde{x}(f) \tilde{h}^*(f)}{S_n(f)} e^{2\pi i f t} df$$

Data → $\tilde{x}(f)$
 Template → $\tilde{h}^*(f)$
 $S_n(f)$ ← Noise power spectral density

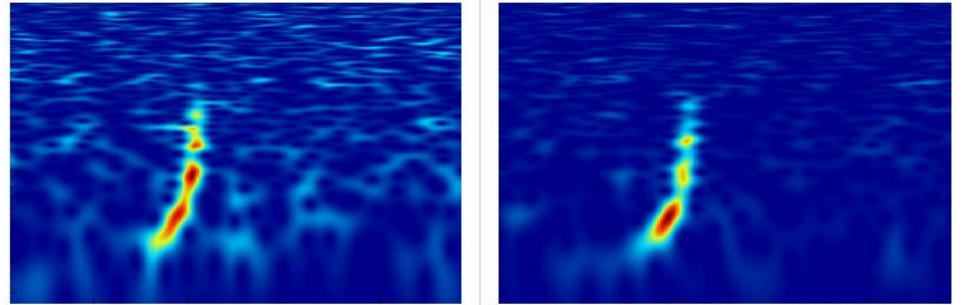
CBC search



How we detect transient signals: un-modeled search

- *Strategy: look for excess power in single detector or coherent/coincident in network data*
- *Example cWB*
(<https://gwburst.gitlab.io/>)
 - *Time-domain data preprocessed*
 - *Wavelet decomposition*
 - *Event reconstruction*

Coherent WaveBurst was used in the [first direct detection](#) of gravitational waves (GW150914) by LIGO and is used in the ongoing analyses on LIGO and Virgo data.



Time-Frequency maps of GW150914: Livingston data (left), Hanford data (right)
[First screenshot of GW150914 event](#)

Burst search

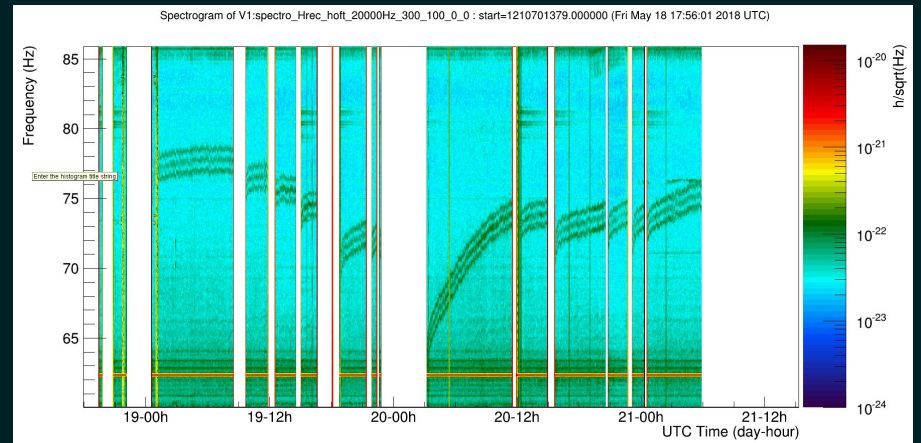
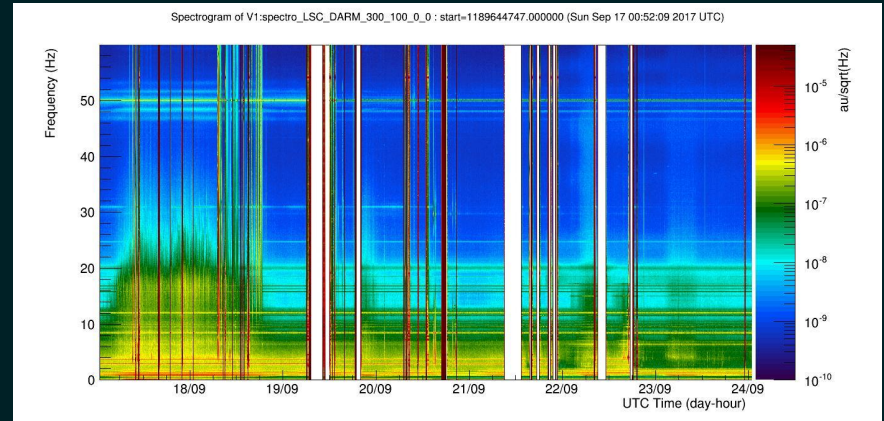
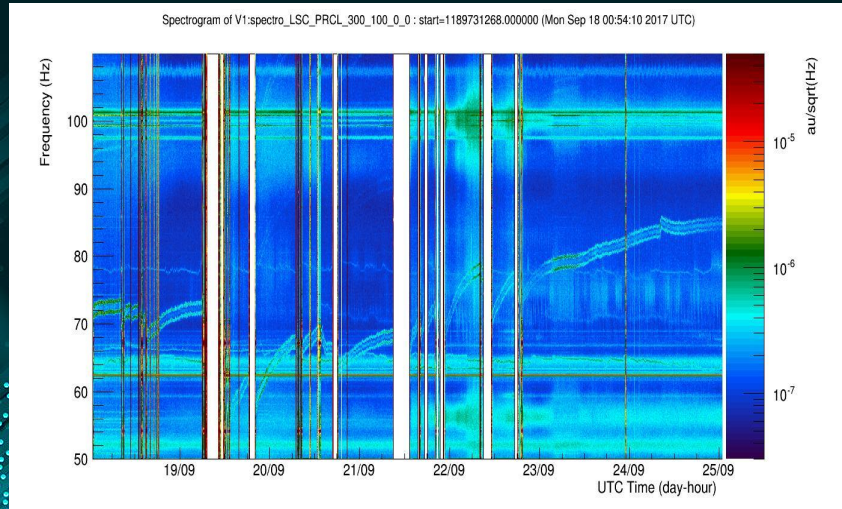
Phys. Rev. D 93, 042004 (2016)
Class.Quant.Grav.25:114029,2008

Why AI for Gravitational Wave data?

- A lot of noise and few GW signals
- Low SNR signals
- Many transient noise disturbances
- Not stationary/non linear noise
- Many monitoring auxiliary channels
- Computational and timing efficiency

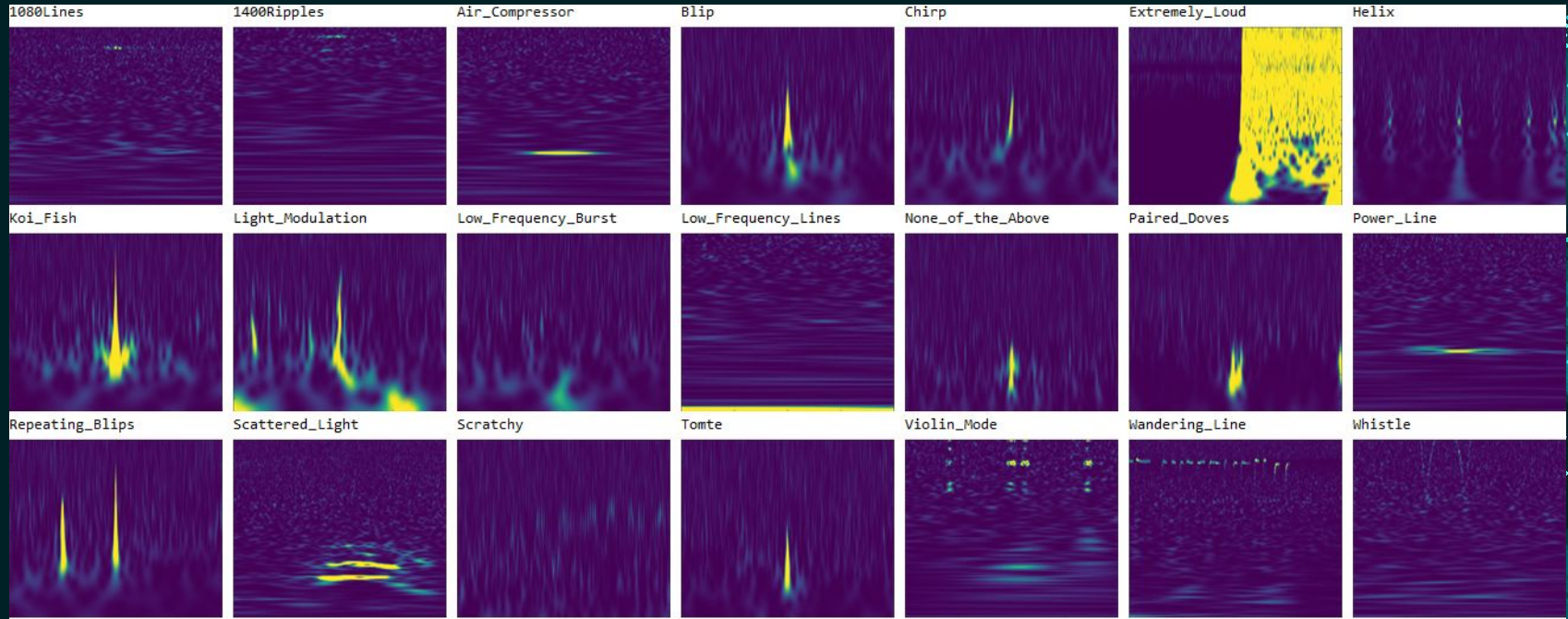


Non linear, not stationary noise



I. Fiori courtesy

Glitches



<https://www.zooniverse.org/projects/zooniverse/gravity-spy>

Gravity Spy, Zevin et al (2017)

How machine learning can help

Data conditioning

- *Identify Non linear noise coupling*
- *Use Deep Learning to remove noise*
- *Extract useful features to clean data*

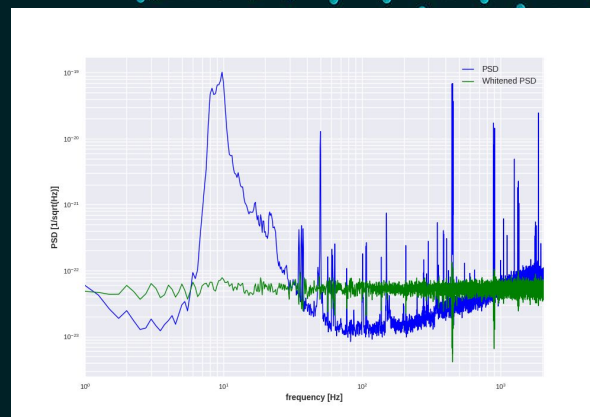
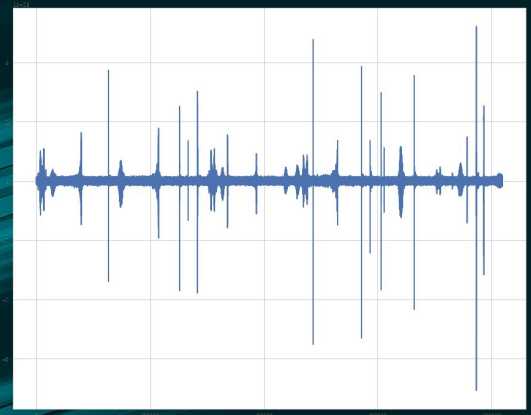
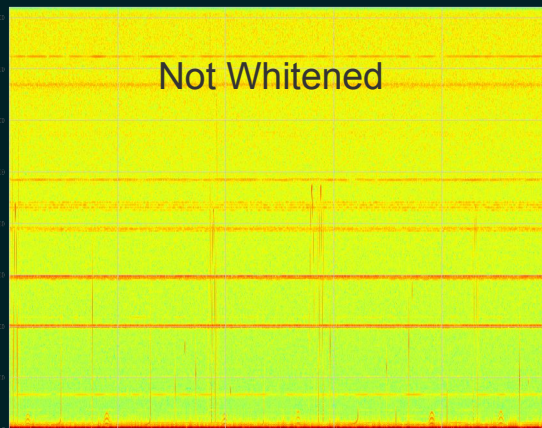
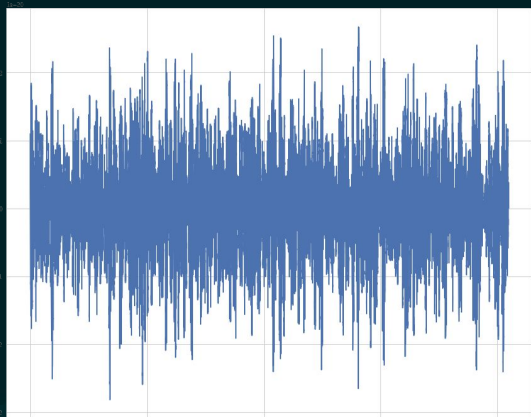
Signal Detection/Classification/PE

- *A lot of fake signals due to noise*
- *Fast alert system*
- *Manage parameter estimation (See following talks)*

How to deal with data?

- Input: Time series
- Pre-processing analysis
- Change of domain space: Time-Frequency projections
- Different Machine Learning models

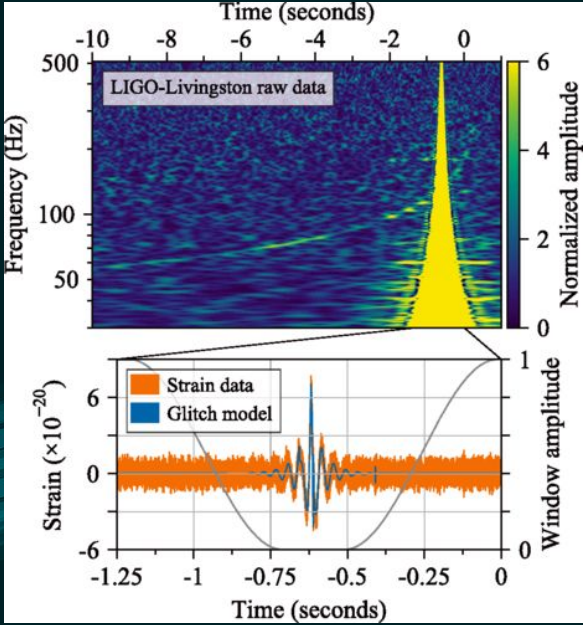
Preprocessing-Whitening



**On-line power spectra
identification and whitening for
the noise in interferometric
gravitational wave detectors**
DOI 10.1088/0264-9381/18/9/309
Classical and Quantum Gravity

Are we able to clean data from glitch?

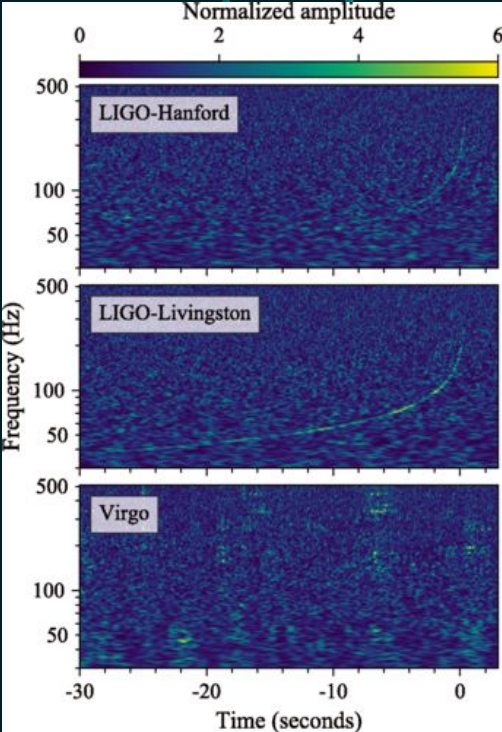
Ligo Livingston



Glitch mitigation

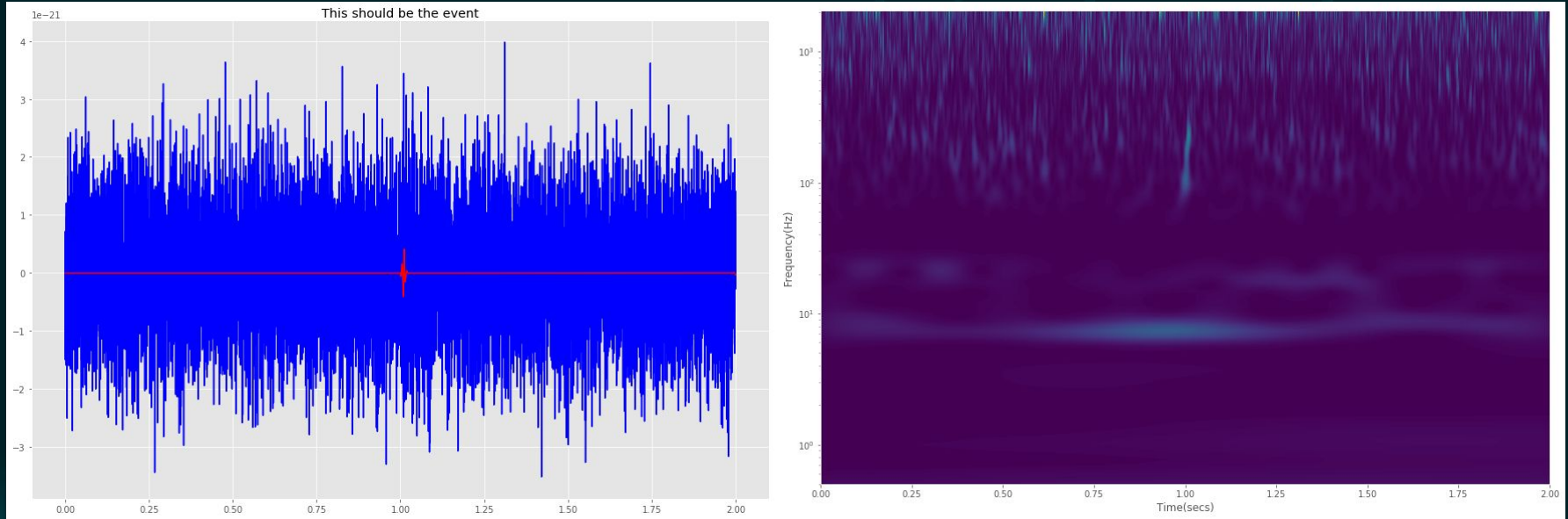


GW 170817

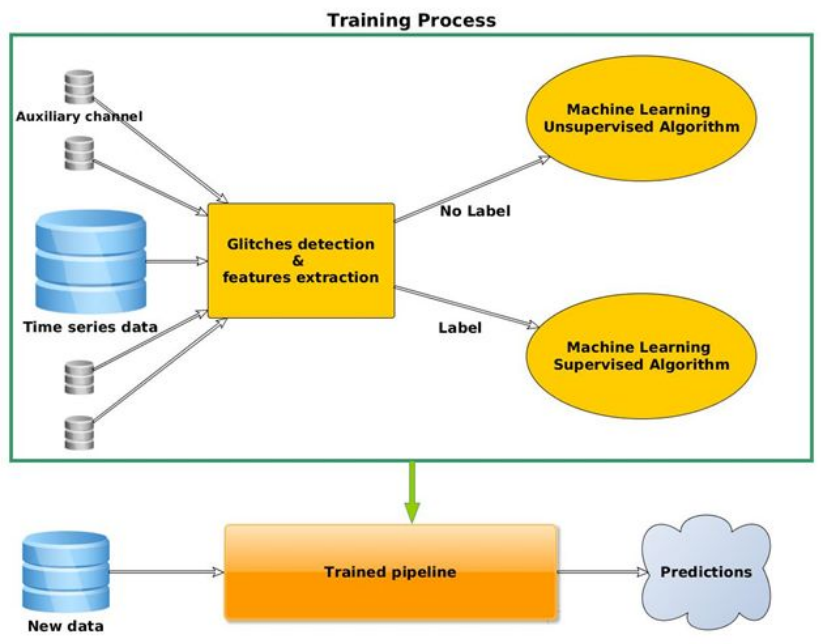
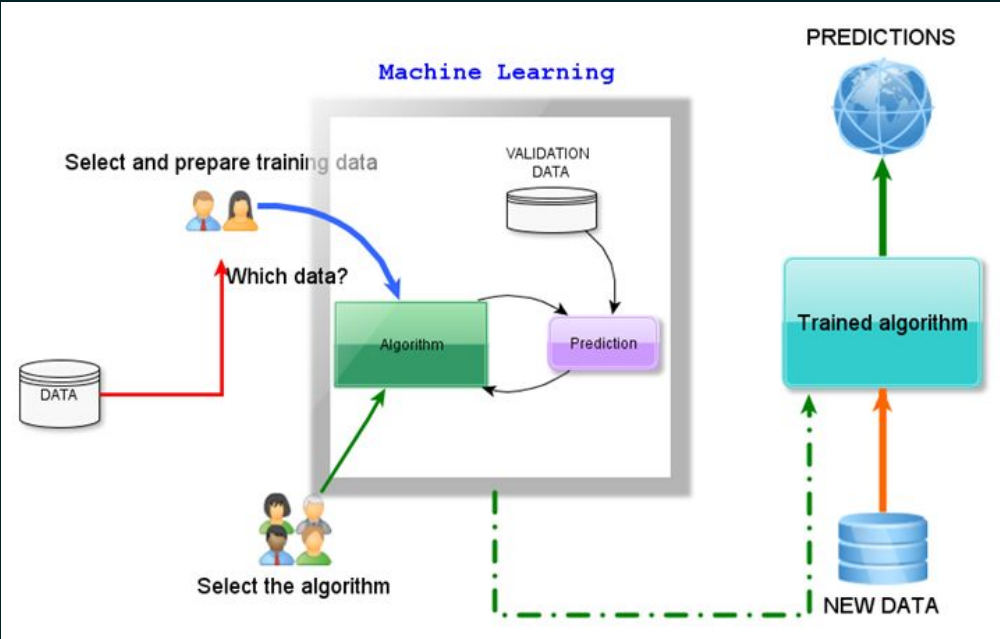


Abbott et al. (2017)

Time series or Images?

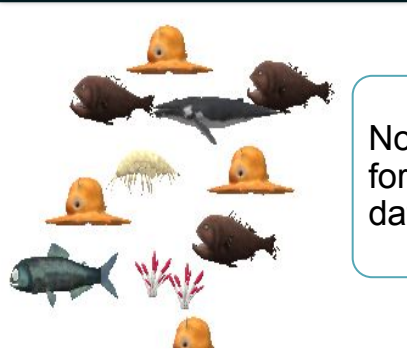


Machine learning workflow



Machine learning models. Which one ??

Unsupervised



No label
for the
data

Semi-supervised



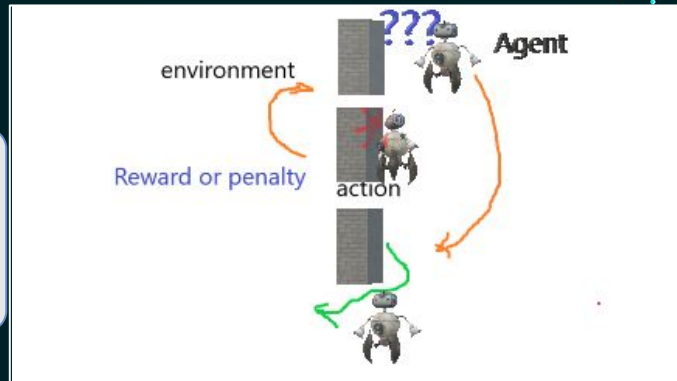
Few labeled
data

Supervised



Labeled
training
data

Reinforcement learning



Some examples from my group, but many more in LVK collaboration...

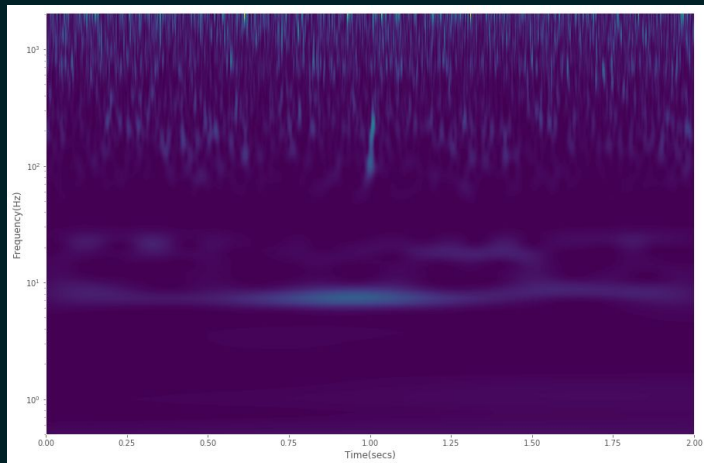
AI GW application

Noise Transient signal classification

GW signal classification (CBC or CCSN)

Stochastic background detection

❖ Transient Noise classification and Images as input data



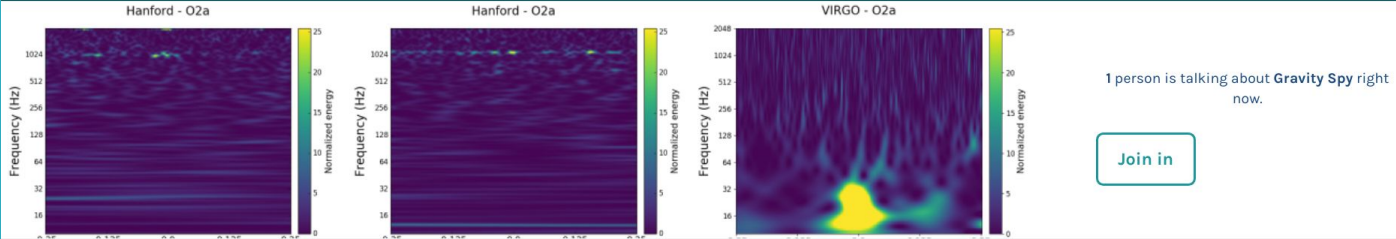
Why Image-based classification

Simulated and real data

Glitch & Citizen science: GravitySpy

Help scientists at LIGO search for gravitational waves, the elusive ripples of spacetime.

[Learn more](#) [Get started](#)



The screenshot displays three spectrograms of gravitational wave data. The first two are labeled 'Hanford - O2a' and the third is 'VIRGO - O2a'. Each spectrogram plots Frequency (Hz) on the y-axis (ranging from 18 to 1024 Hz) against time on the x-axis. A color scale on the right of each plot indicates 'Normalized energy' from 0 to 25. The Virgo plot shows a prominent yellow and red signal at the bottom, indicating a high-energy event. To the right of the spectrograms, a notification states '1 person is talking about Gravity Spy right now.' with a 'Join in' button.

www.gravityspy.org

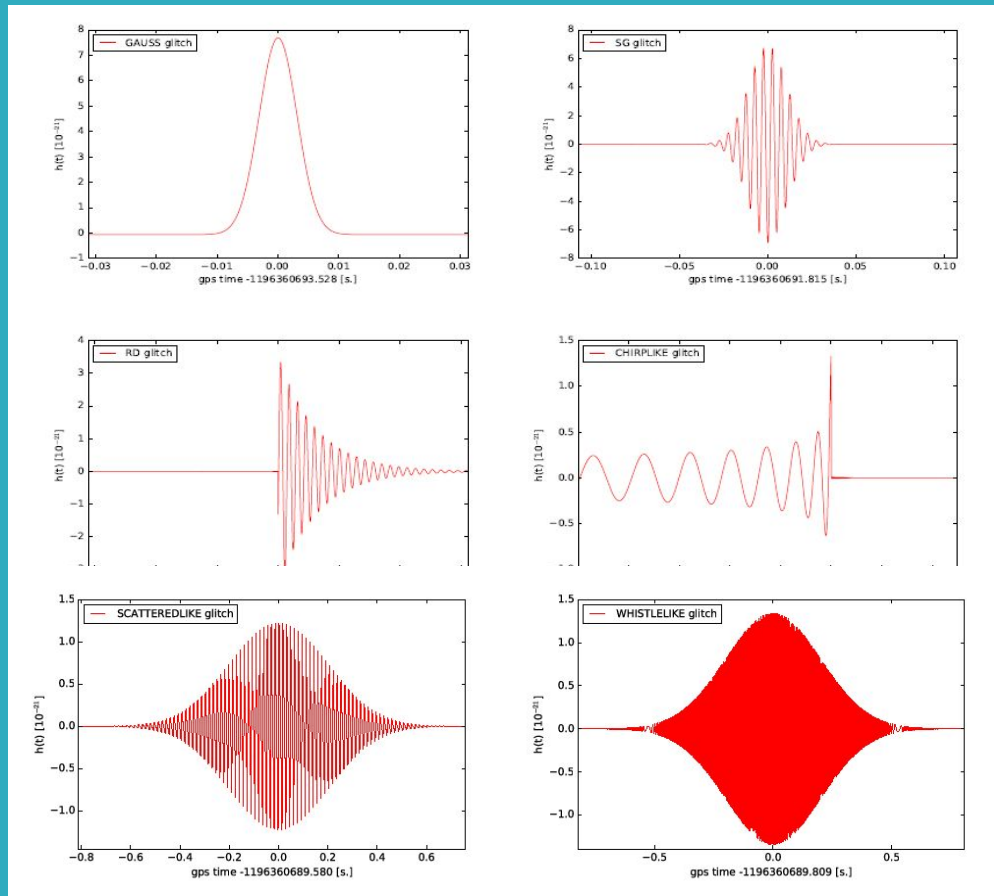
Citizen scientists contribute to classify glitches

More details in Zevin+17 [10.1088/1361-6382/aa5cea](https://doi.org/10.1088/1361-6382/aa5cea)

<https://doi.org/10.1016/j.ins.2018.02.068>

How we started...

Data simulation: signal families + Detector colored Noise



Waveform

Gaussian

Sine-Gaussian

Ring-Down

Chirp-like

Scattered-like

Whistle-like

NOISE (random)

To show the glitch time-series here we don't show the noise contribution

Razzano M., Cuoco E. CQG-104381.R3

Building the images

Spectrogram for each image

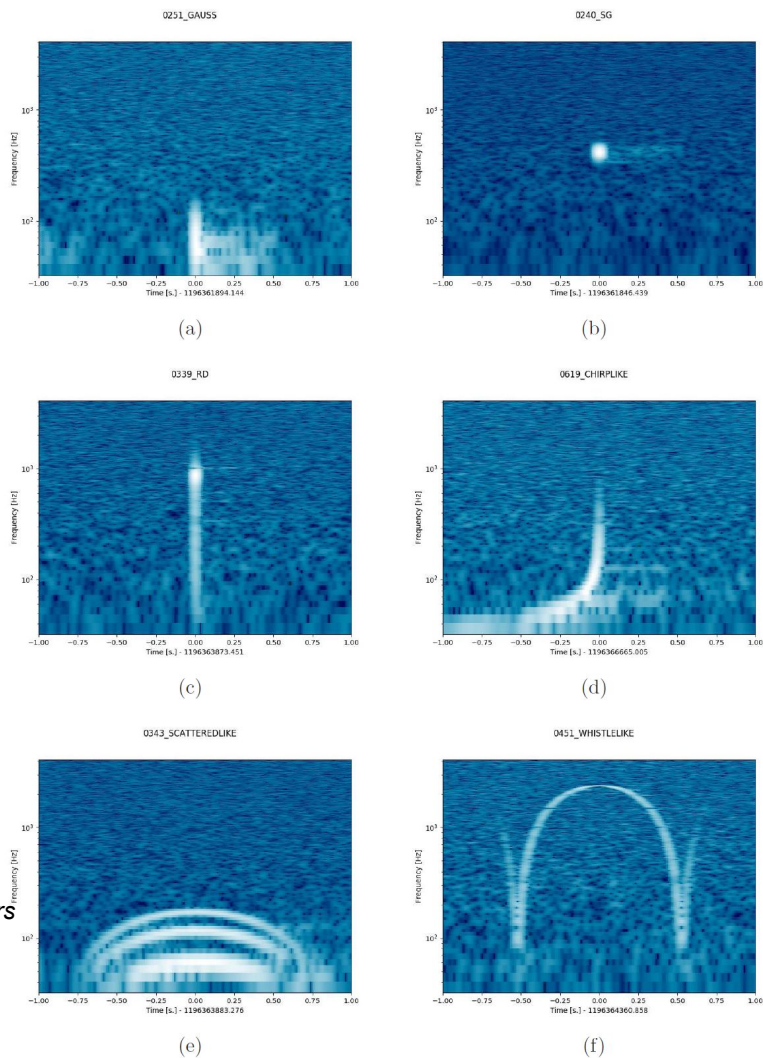
2-seconds time window to highlight features in long glitches

Data is whitened

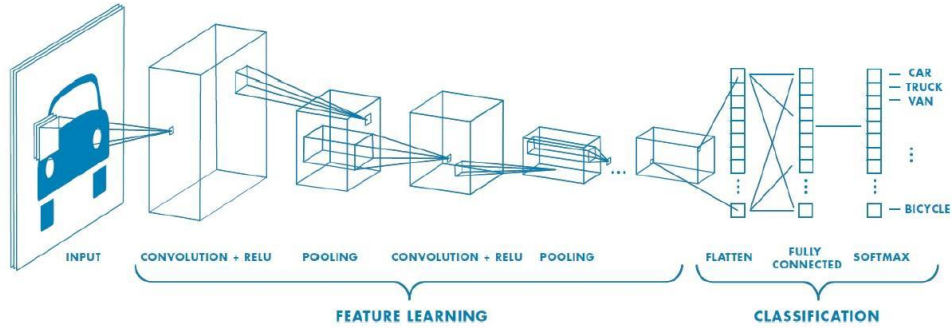
Optional contrast stretch

Simulations now available on FigShare

Razzano, Massimiliano; Cuoco, Elena (2018): Simulated image data for testing machine learning classification of noise transients in gravitational wave detectors (Razzano & Cuoco 2018). figshare. Collection.
<https://doi.org/10.6084/m9.figshare.c.4254017.v1>



Deep learning: Convolutional Neural Network



0	0	0	0	0	0	0
0	60	113	56	139	85	0
0	73	121	54	84	128	0
0	131	99	70	129	127	0
0	80	57	115	69	134	0
0	104	126	123	95	130	0
0	0	0	0	0	0	0

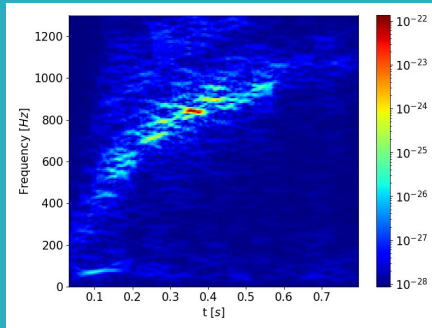
Kernel

0	-1	0
-1	5	-1
0	-1	0

114				

2-D CNN

Spectrogram images



Alberto less courtesy

9/13

Pipeline structure

Input GW data

- ❖ Image processing
- ❖ Time series whitening
- ❖ Image creation from time series (FFT spectrograms)
- ❖ Image equalization & contrast enhancement

Classification

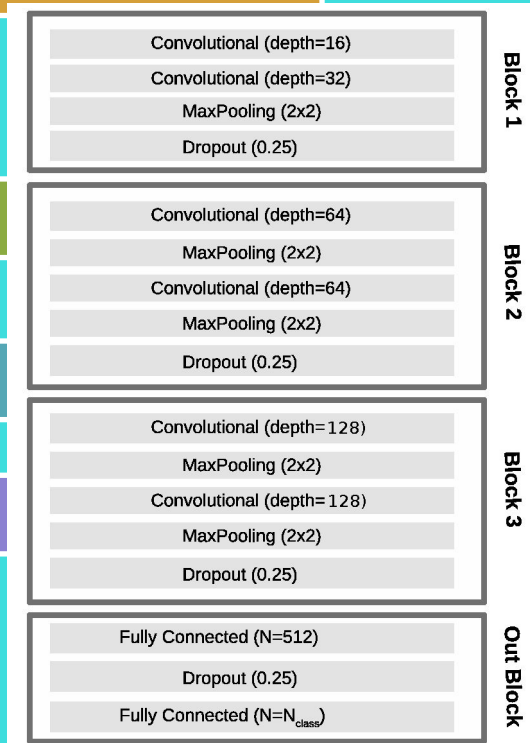
- A probability for each class, take the max
- Add a NOISE class to crosscheck glitch detection

Network layout

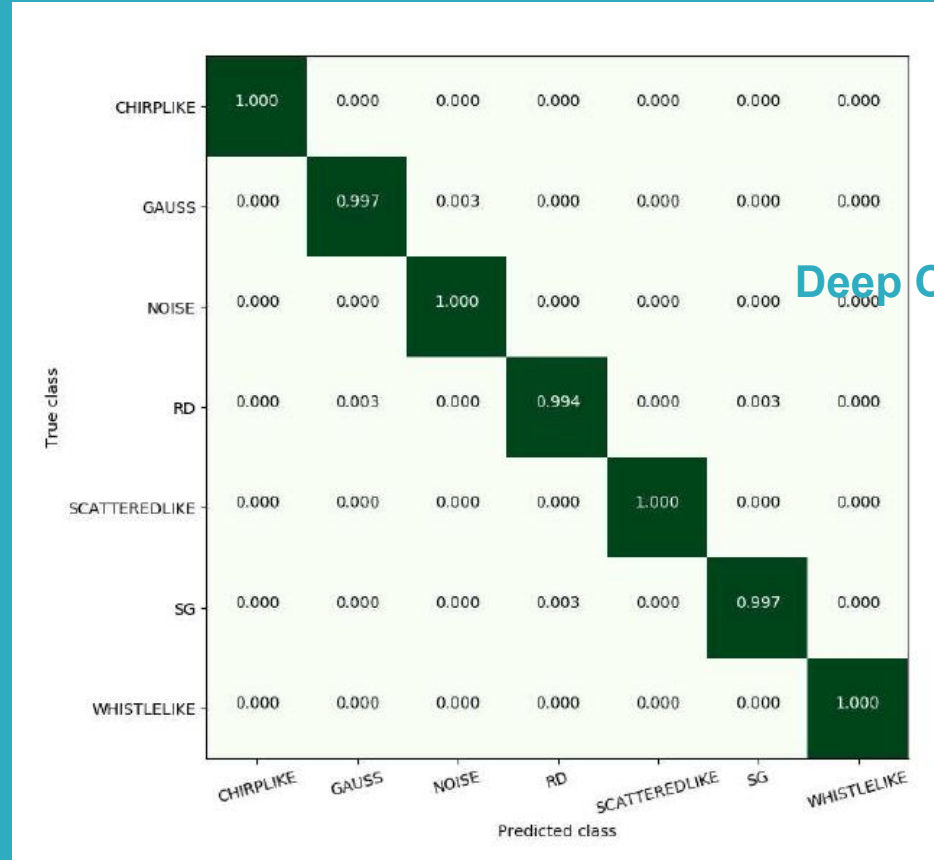
- Tested various networks, including a 4-block layers

Run on GPU Nvidia GeForce GTX 780

- 2.8k cores, 3 Gb RAM)
- Developed in Python + CUDA-optimized libraries



Classification accuracy



Normalized Confusion Matrix

Razzano M., Cuoco E. CQG-104381.R3

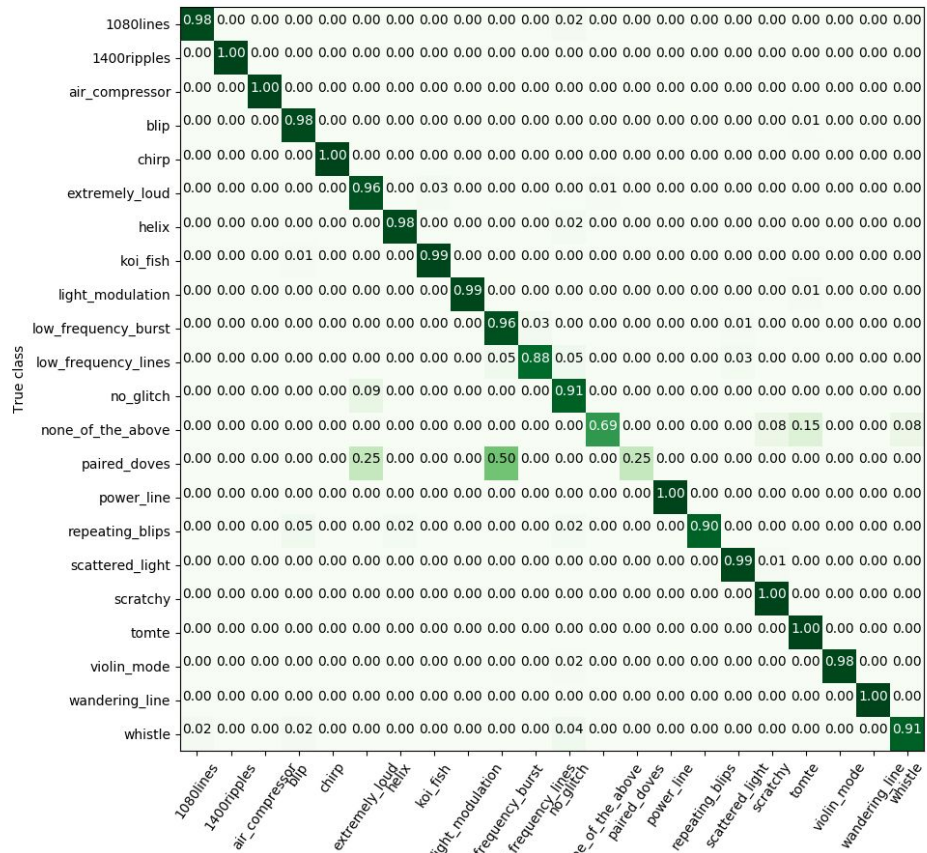
Application Test on Real data: O1 run

Glitch name	# in H1	# in L1
Air compressor	55	3
Blip	1495	374
Chirp	34	32
Extremely Loud	266	188
Helix	3	276
Koi fish	580	250
Light Modulation	568	5
Low_frequency_burst	184	473
Low_frequency_lines	82	371
No_Glitch	117	64
None_of_the_above	57	31

Dataset from GravitySpy images

Paired doves	27	-
Power_line	274	179
Repeating blips	249	36
Scattered_light	393	66
Scratchy	95	259
Tomte	70	46
Violin_mode	179	-
Wandering_line	44	-
Whistle	2	303

Confusion Matrix (Normalized)



Full CNN stack

Consistent with
Zevin+2017

GW Astrophysical signal classification

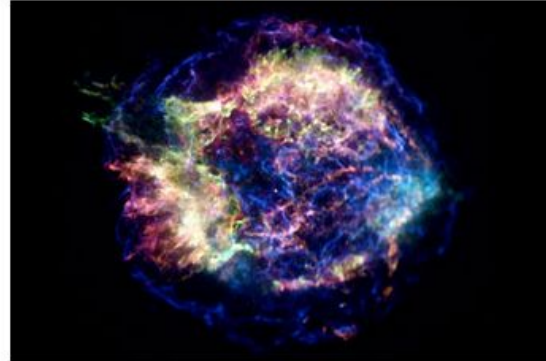
Compact Binary Coalescences



Credit
LIGO/Caltech/MIT/Sonoma State (Aurore Simonnet)

Matched filter modeled searches

Core Collapse Supernovae



This is Cassiopeia A, a core collapse supernova remnant with a neutron star in its center. Located in the Milky Way only some 11,000 light-years away from Earth, it originally exploded about 330 years ago.

NASA/CXC/UNAM/IOFFE/D. PAGE, P. SHTERNIN ET AL

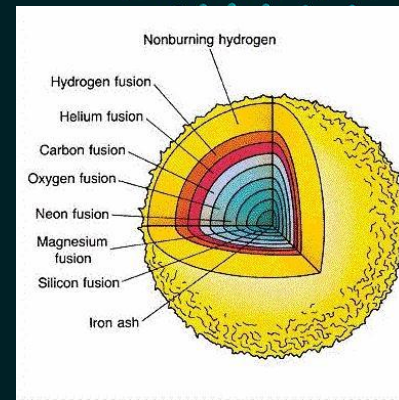
Unmodeled searches

GWs from Core Collapse Supernovae

- Waveform depends on progenitor star
- Different emission mechanisms (Proto-neutron star oscillation, Standing Accretion Shock Instability (SASI),...)
- Largely Stochastic
- Best waveform models from computationally expensive 3D simulations
- Different simulation models
- Rare (~100 yrs in Milky Way)



Need an alternative to matched filter approach

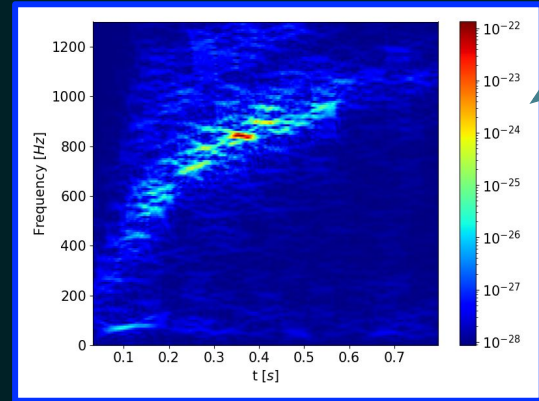
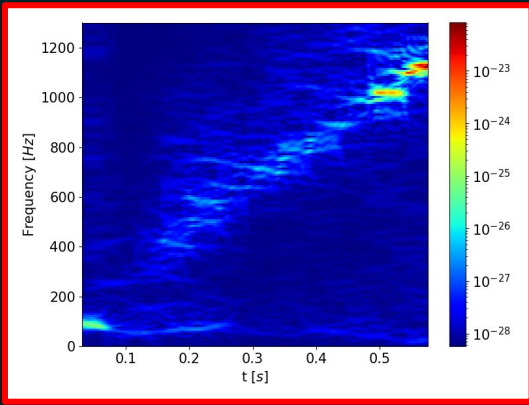
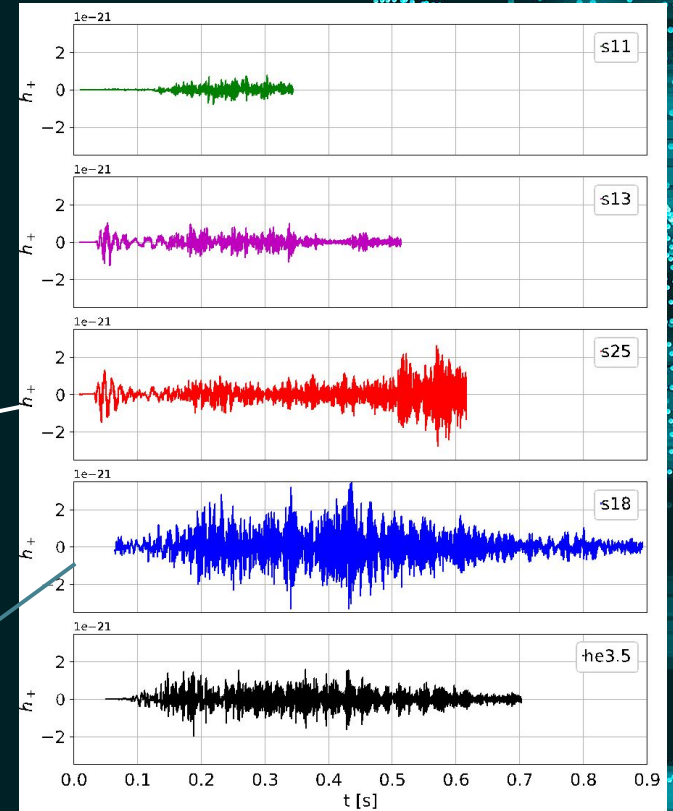


GW emission Process	Potential explosion mechanism		
	MHD mechanism (rapid rotation)	Neutrino mechanism (slow/no rotation)	Acoustic mechanism (slow/no rotation)
Rotating collapse and Bounce	Strong	None/weak	None/weak
3D rotational instabilities	Strong	None	None
Convection & SASI	None/weak	Weak	Weak
PNS g -modes	None/weak	None/weak	Strong

Ott et al. (2017)

Core-Collapse Supernovae models

- *Andresen s11*: Low amplitude, non-exploding, peak emission at lower frequencies
- *Radice s13*: Non-exploding, lower amplitudes
- *Radice s25*: Late explosion time, **standing accretion shock instability (SASI)**, high peak frequency
- *Powell s18*: High peak frequency, exploding model
- *Powell He3.5*: ultra-stripped helium star, high peak frequency, exploding model

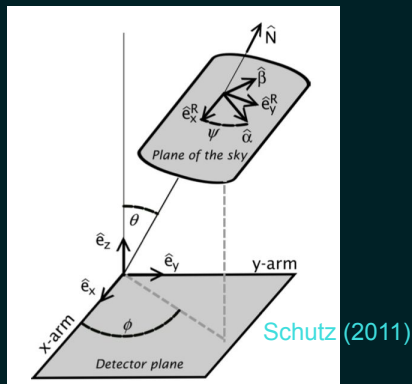


less, Cuoco, Mořawski, Pořell,
<https://doi.org/10.1088/2632-2153/ab7d31>

MDC and CCSN GW simulation

$$h(t) = F_+ h_+(t) + F_\times h_\times(t)$$

- Distances:
VO3 0.01 kpc to 10 kpc
ET 0.1 kpc to 1000 kpc
- Random sky localization
- Large SNR range



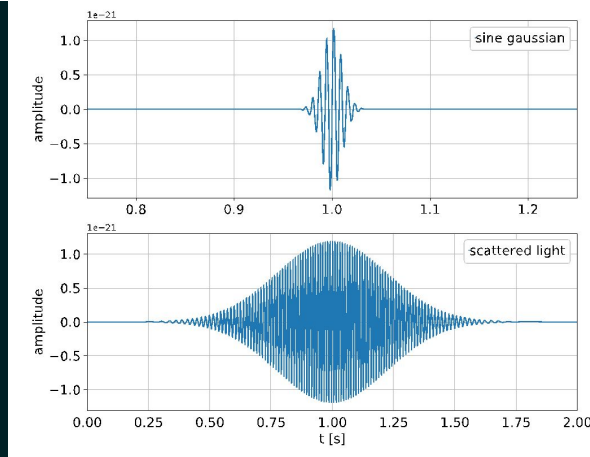
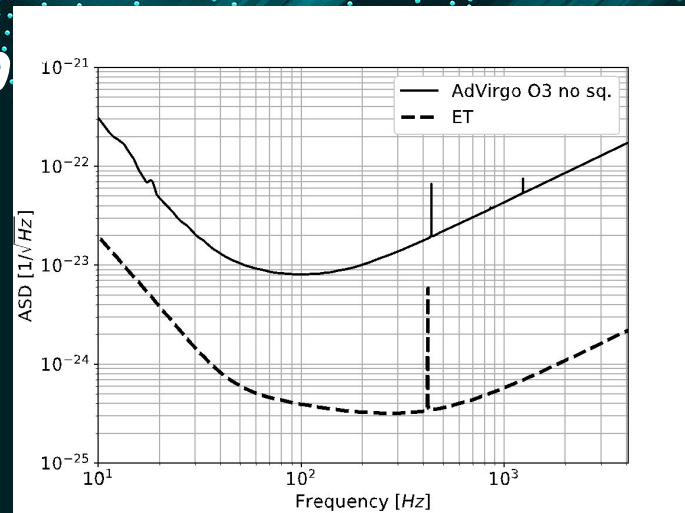
SINE GAUSSIAN & SCATTERED LIGHT GLITCHES

$$h_{SG}(t) = h_0 \sin(2\pi f_0(t - t_0)) e^{-\frac{(t-t_0)^2}{2\tau^2}}$$

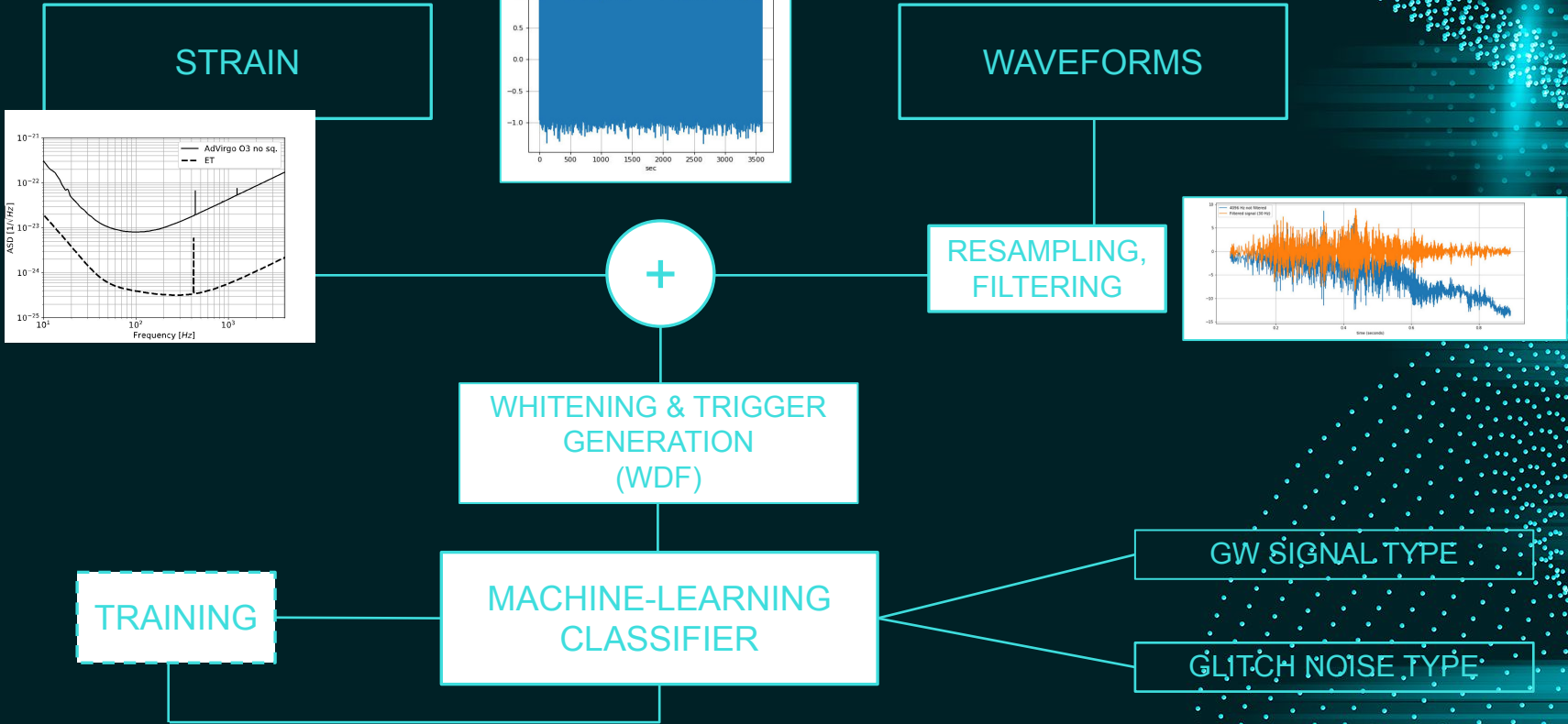
$$h_{SL}(t) = h_0 \sin(\phi_{SL}) e^{-\frac{(t-t_0)^2}{2\tau^2}}$$

$$\phi_{SL} = 2\pi f_0(t - t_0)[1 - K(t - t_0)^2]$$

BACKGROUND STRAIN : simulated data sampled at 4096 Hz built from VO3 and ET projected sensitivities



Pipeline Workflow



Alberto Iess courtesy

Wavelet Detection Filter (WDF) as event trigger generator

WDF (Cuoco et al. 2015)

- Whitening
- Wavelet decomposition

$$\langle s | \psi_{a,b} \rangle = \int_{-\infty}^{+\infty} s(t) \frac{1}{\sqrt{b}} \psi^* \left(\frac{t-a}{b} \right) dt$$

$$t = \sqrt{2 \log N} \hat{\sigma} \quad (\text{Donoho, Johnstone 1994})$$

- Trigger generation based on threshold (tunable). WDF signal-to-noise ratio:

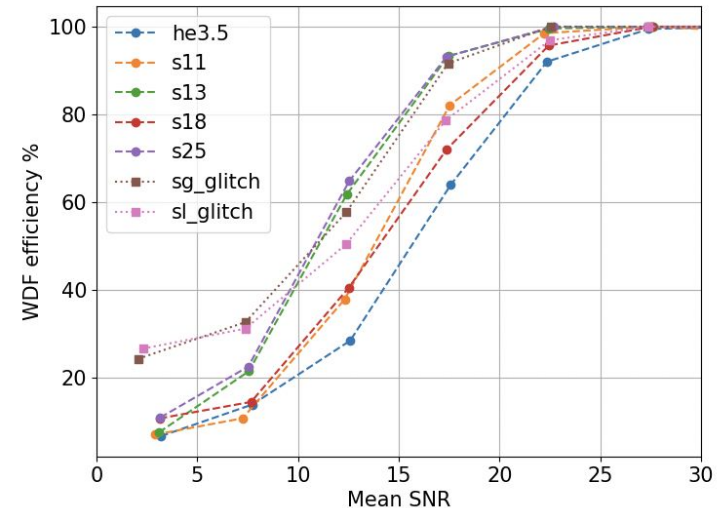
$$\text{SNR}_w = \frac{\sum_i w_i^2}{\hat{\sigma}}$$

- Window 0.25 s, overlap 0.0625 s



GPS TIMES OF TRIGGERS

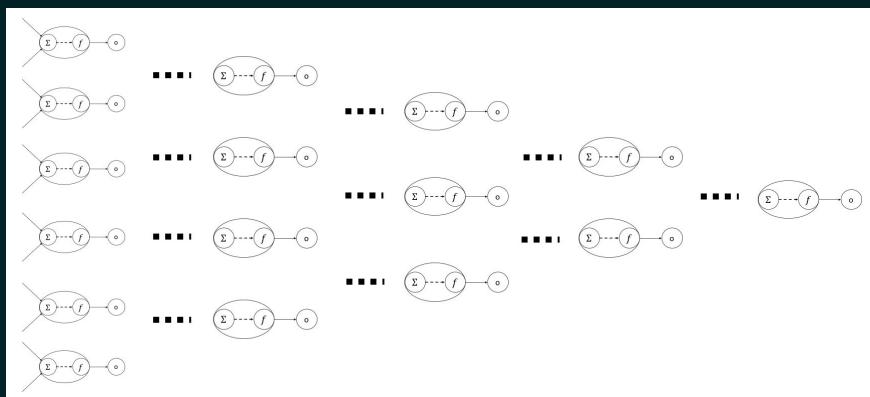
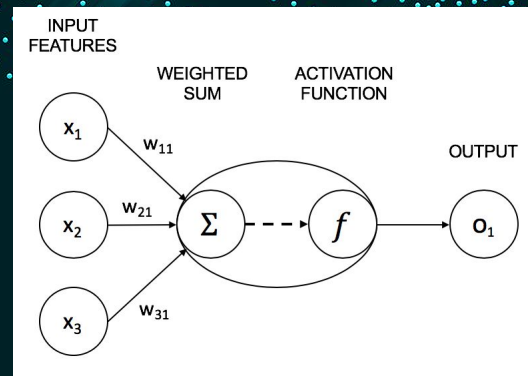
WDF efficiency vs. injection SNR



less, Cuoco, Morawski, Powell (preprint 2020)

Neural Network architecture

- **Train, Validation, Test sets: 60%, 10%, 30%**
- 3 or 4 Convolutional layers
- Activation function f : ReLU
- Adam optimizer, learning rate $\alpha = 0.001$, decay rate of 0.066667
- Early stopping
- Batch Size: 64 or 128
- Loss function: Categorical-cross entropy

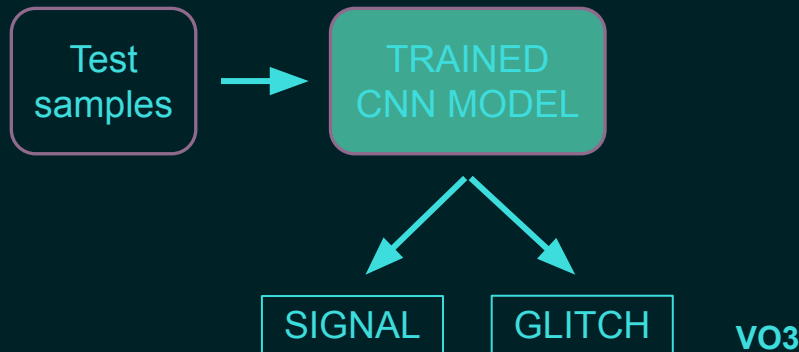


Dataset: chunks of 3 hr data with 1000 injections/h

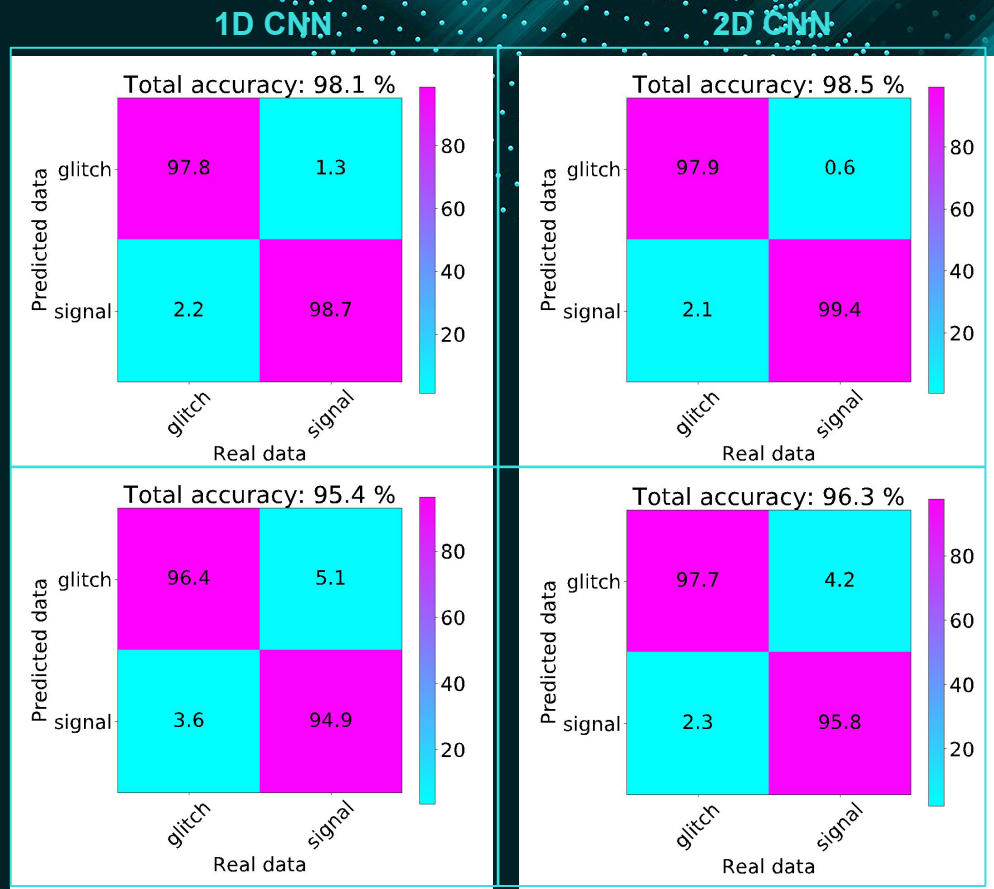
GPU: Tesla k40

Binary Classification

- Train on all CCSNe waveforms and glitches.
- Test on all.



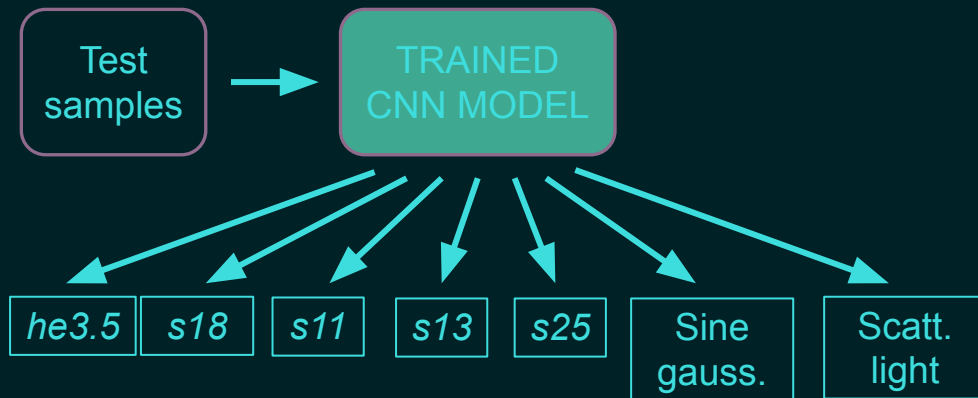
- Training time: ~ 30 min



less, Cuoco, Morawski, Powell (preprint 2020)

MultiLabel classification

- Train on all (4 CCSNe waveform models + glitches).
- Test on all.

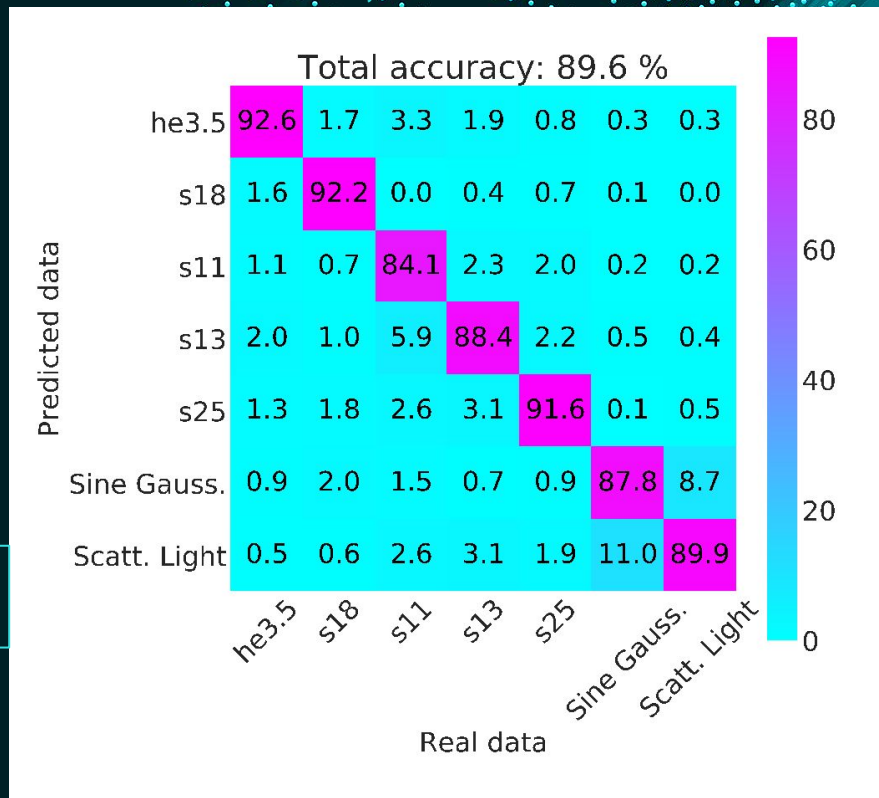


COMPLEX TASK



LONGER TRAINING (> 1 hr)

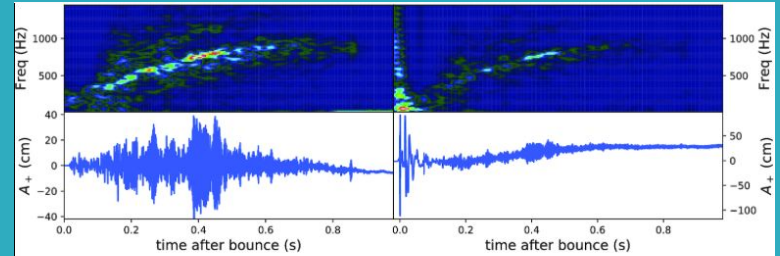
ET, MERGED 1D & 2D CNN



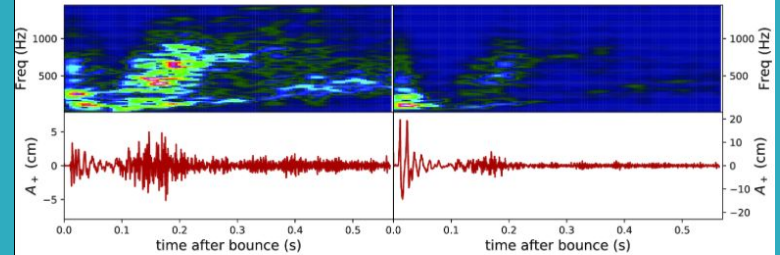
REAL NOISE FROM O2 SCIENCE RUN

- 44 segments (4096s per segment) from O2 science run.
 - Added m39, y20, s18np models (Powell, Mueller 2020).
 - **Fixed distance of 1 kpc.**
 - Added LSTM Networks, suited for timeseries data.
 - **Added Three ITF classification.**
-
- *Powell s18np*: differs from s18 since simulation does not include perturbations from the convective oxygen shell. As a result, this model develops strong SASI after collapse.
 - *Powell y20*: non-rotating, 20 solar mass Wolf-Rayet star with solar metallicity.
 - *Powell m39*: rapidly rotating Wolf-Rayet star with an initial helium star mass of 39 solar masses

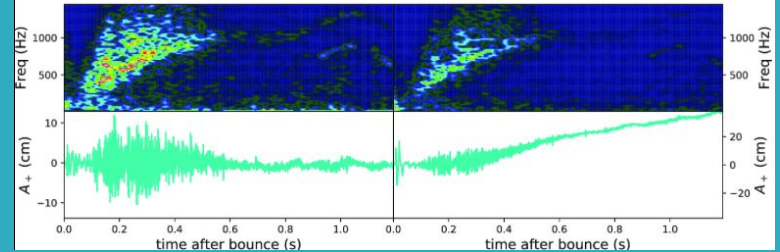
m39



s18np



y20



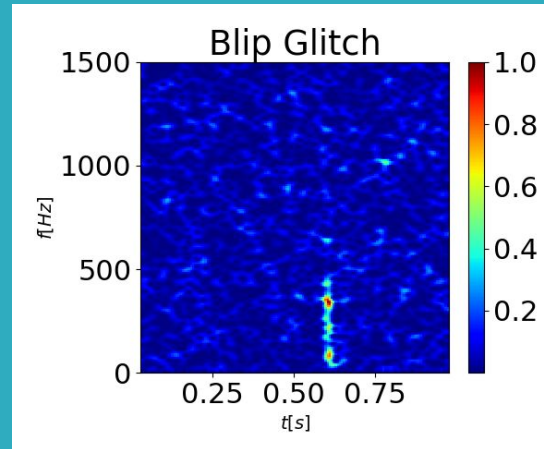
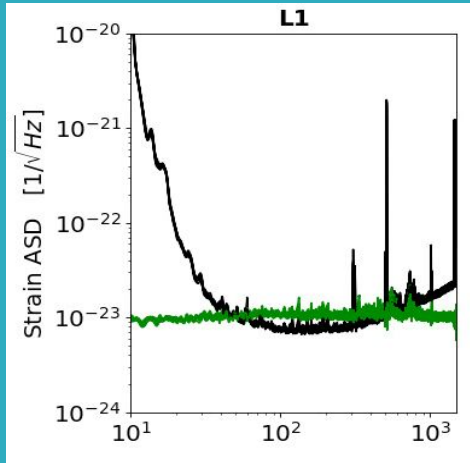
Powell and Müller (2020)

Alberto less courtesy

REAL NOISE FROM O2 SCIENCE RUN

- Noise PSD is non stationary.
- Multiple Glitch Families.
- SNR distribution is affected by ITF antenna pattern.
- Dataset: ~15000 samples.
- Imbalanced Dataset due to different model amplitudes.

	Triggers		
Detector	<i>Signal</i>	<i>Noise</i>	<i>Total</i>
Virgo V1	9273	47901	57174
Ligo L1	10480	3810	14290
Ligo H1	10984	4103	15087
L1, H1, V1	5647	675	6322



CCSN Classification on Simulated and Real O2 Data with CNNs and LSTMs
A. Iess, E. Cuoco, F. Morawski, C. Nicolaou, O. Lahav, accepted for A&A

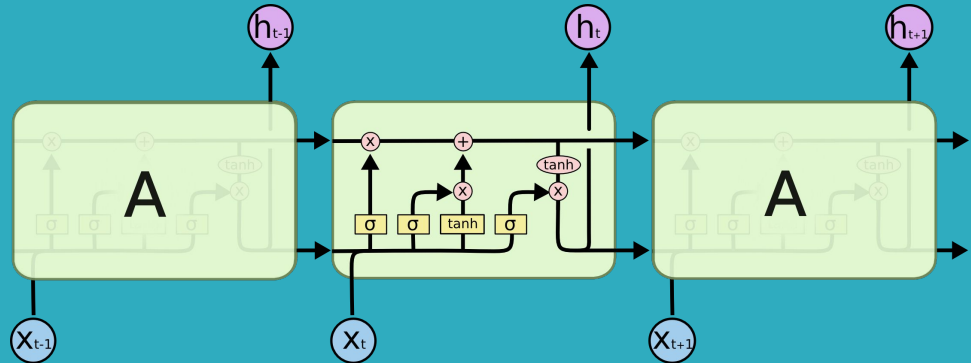
LONG SHORT TERM MEMORY (LSTM) NETWORK

Pros

- Keeps track of dependencies in time-series.
- Avoids the *Vanishing Gradient* problem.

Cons

- Many parameters to train, long training times.
- Hyperparameter tuning can be challenging.



Prediction

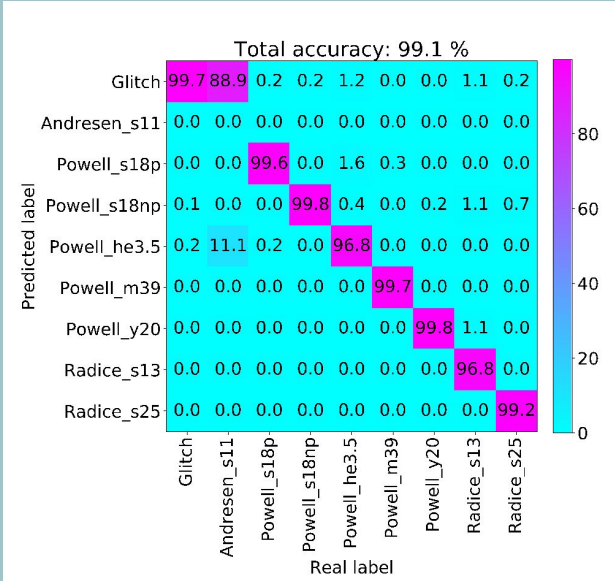
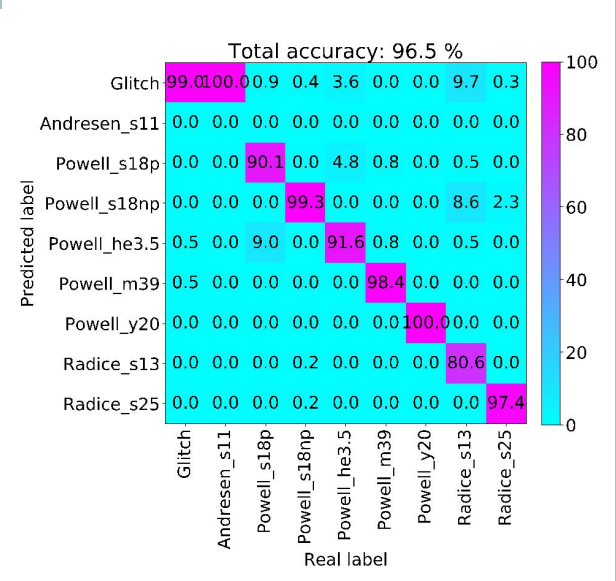
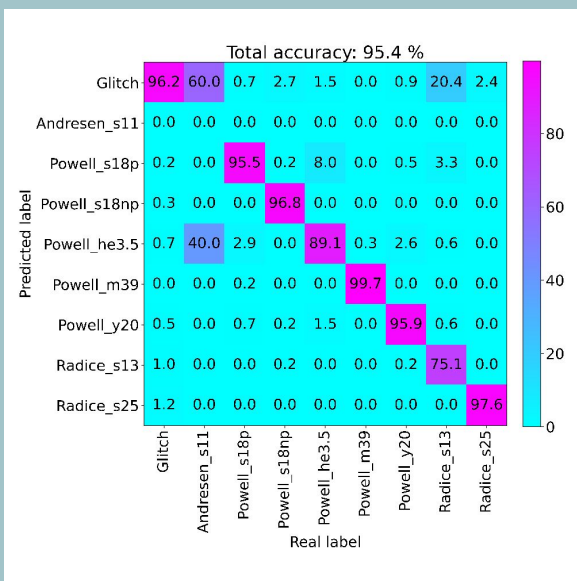
$$o_t = \sigma(W_o [h_{t-1}, x_t] + b_o)$$
$$h_t = o_t * \tanh(C_t)$$

MULTILABEL CLASSIFICATION ON REAL O2 NOISE (SINGLE ITF, LIGO H1, DIFFERENT MODELS)

- **Bi-LSTM**, 2 recurrent layers
- ~10 ms/sample
- Best weights over 100 epochs

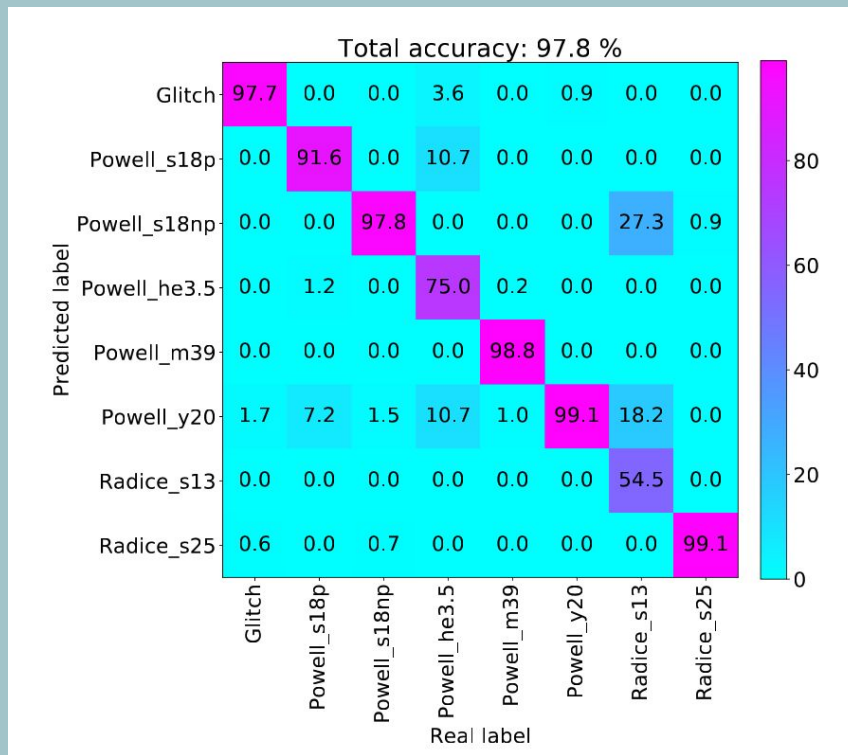
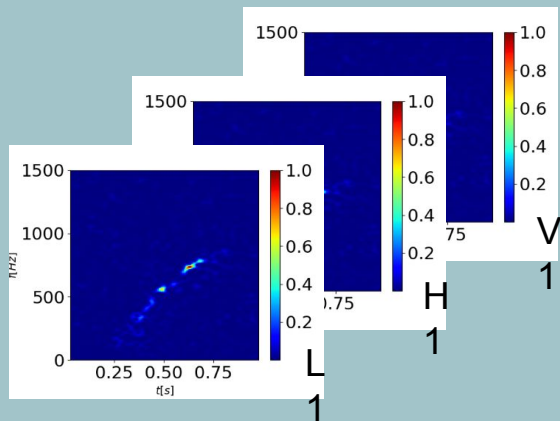
- **1D-CNN**, 4 convolutional layers
- ~2 ms/sample
- Best weights over 20 epochs

- **2D-CNN**, 4 convolutional layers
- ~3 ms/sample
- Best weights over 20 epochs



Analysis on 3 detectors and merged models on O2 data

- Dataset breakdown:
675 noise, 329 s18p, 491 s18np, 115 he3.5,
1940 m39, 1139 y20, 76 s13, 1557 s25.
- Input to NNs have additional dimension (ITF)



A. Iess, E. Cuoco, F. Morawski, C. Nicolaou, O. Lahav, accepted in A&A

Anomaly Detection in Gravitational Waves data using Convolutional AutoEncoders for CBC signals

Filip Morawski, Michał Bejger, Elena Cuoco, Luigia Petre,
<https://doi.org/10.1088/2632-2153/abf3d0>

G2NET



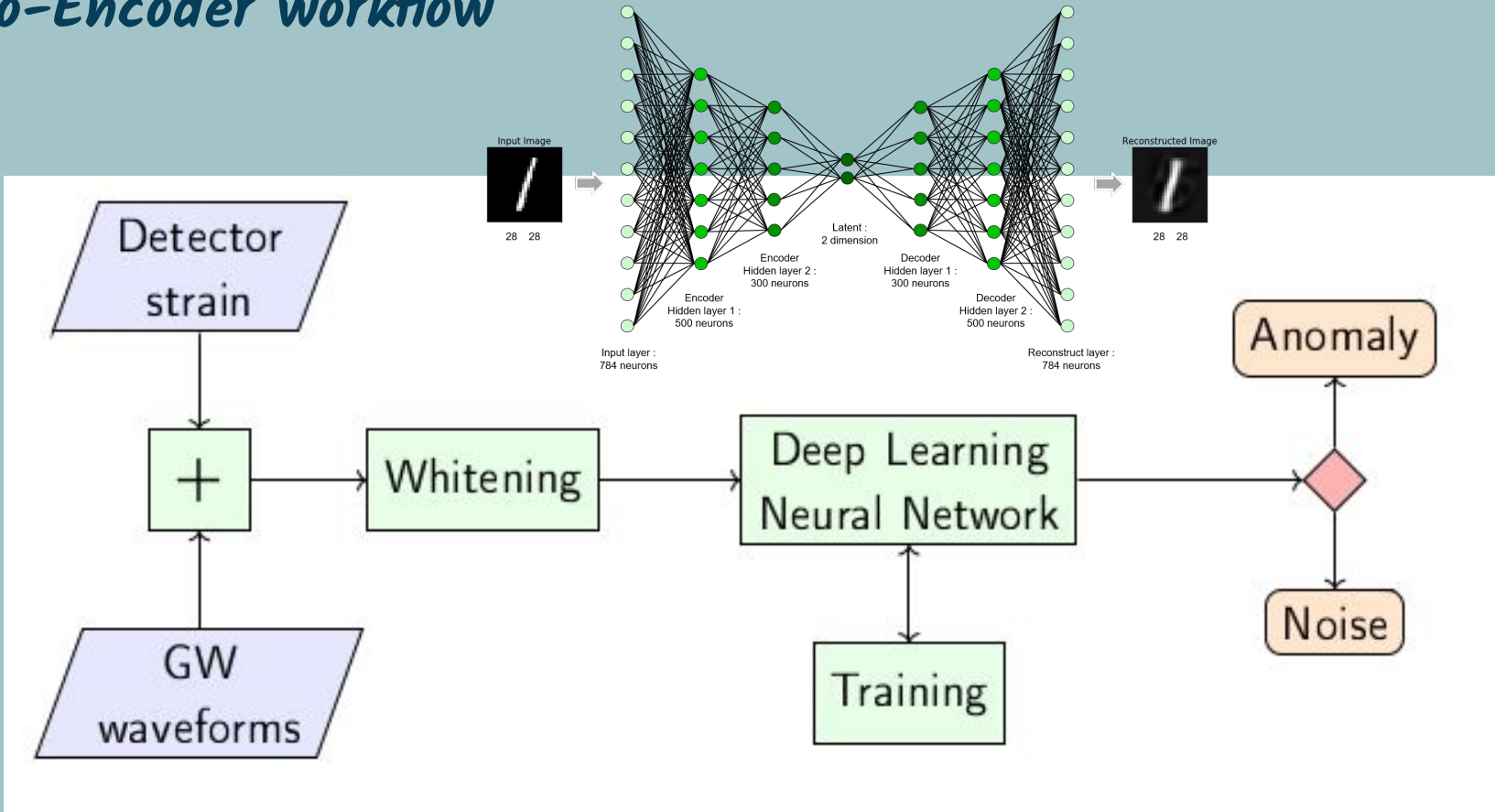
Example for detection/classification for CBC signals

Create a deep learning pipeline allowing detection of anomalies defined in terms of **transient signals**: gravitational waves as well as glitches.

Additionally: Consider **reconstruction of the signal** for the found anomalies.

Filip Morawski, Michał Bejger, Elena Cuoco, Luigia Petre, <https://iopscience.iop.org/article/10.1088/2632-2153/abf3d0>

Auto-Encoder workflow



Filip Morawski, Michał Bejger, Elena Cuoco, Luigia Petre, <https://iopscience.iop.org/article/10.1088/2632-2153/abf3d0>

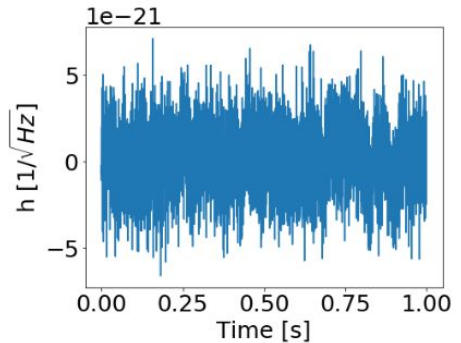
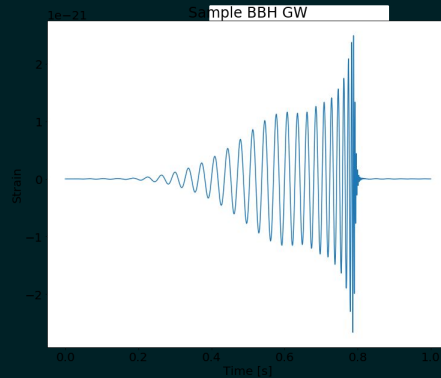
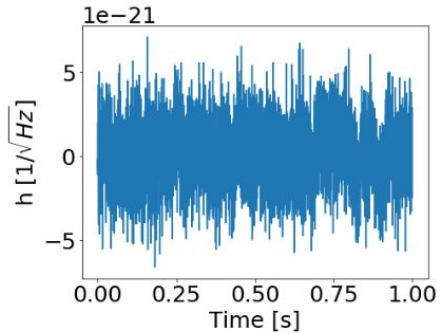
Filip Morawski courtesy

Pipeline concept

Model
input

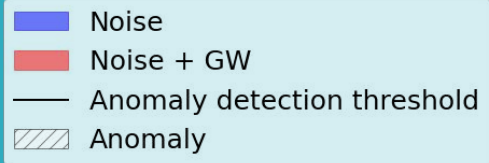
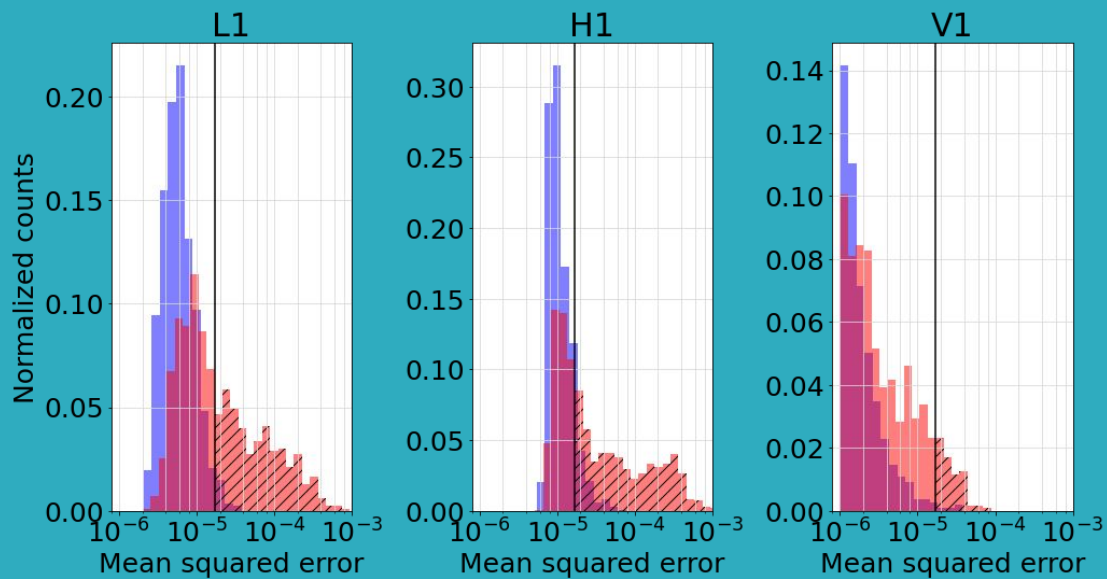


Model
prediction



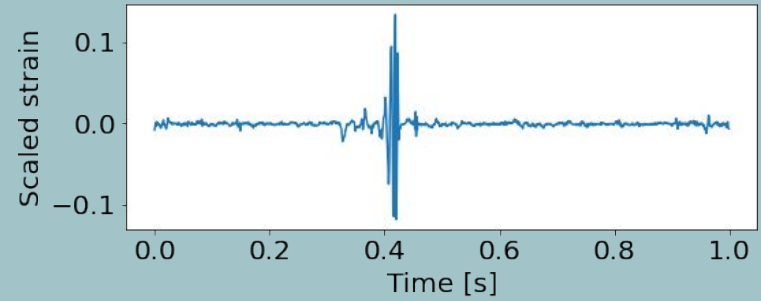
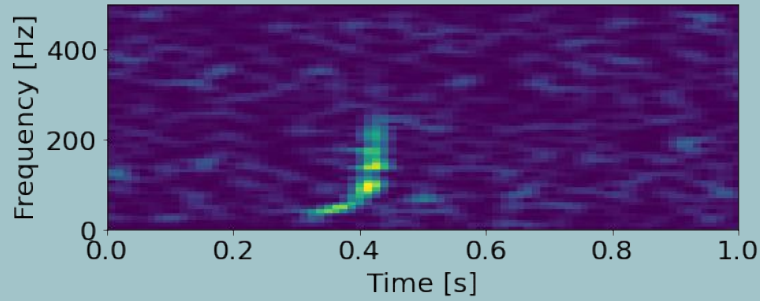
Filip Morawski courtesy

O2 data - MSE Distributions

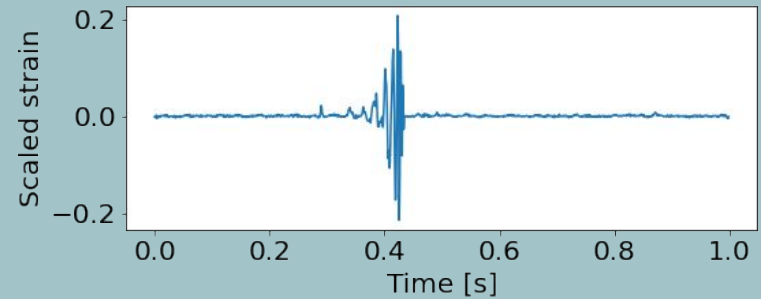
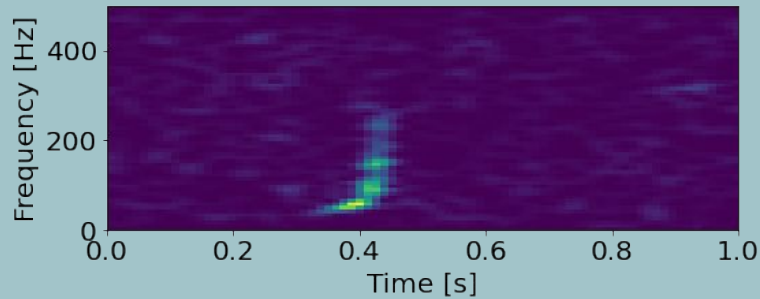


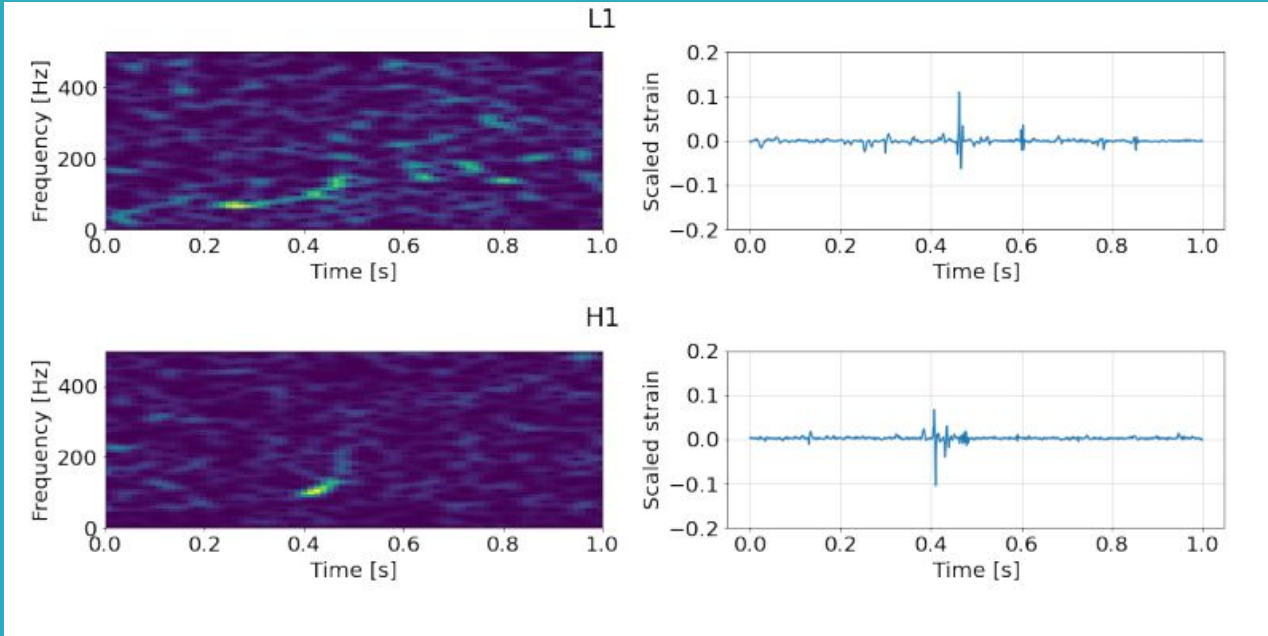
GW150914

LIGO Livingston



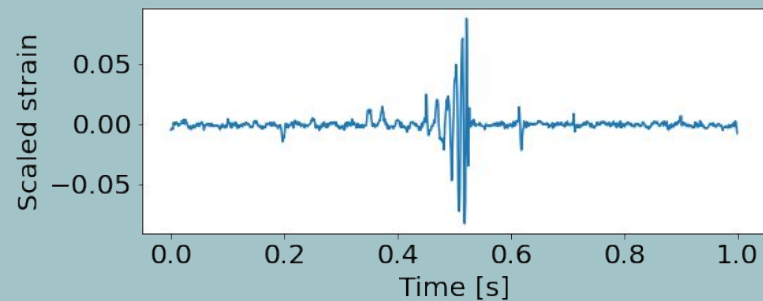
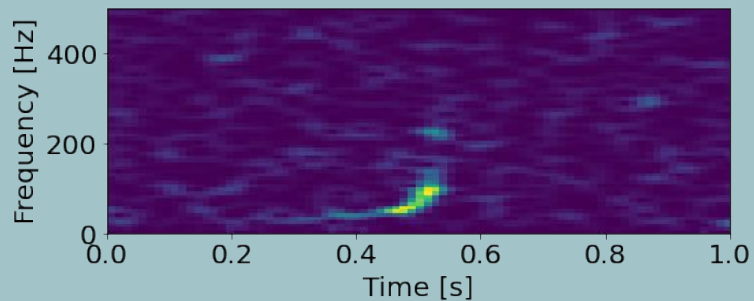
LIGO Hanford



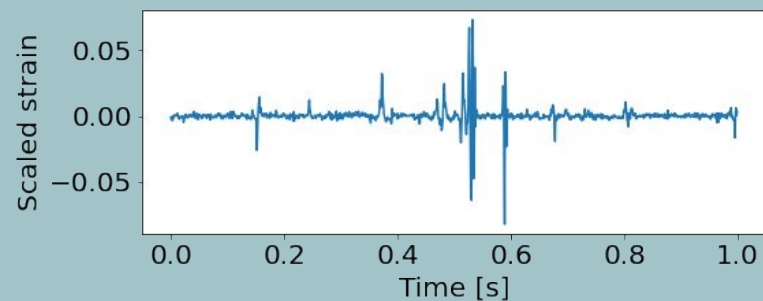
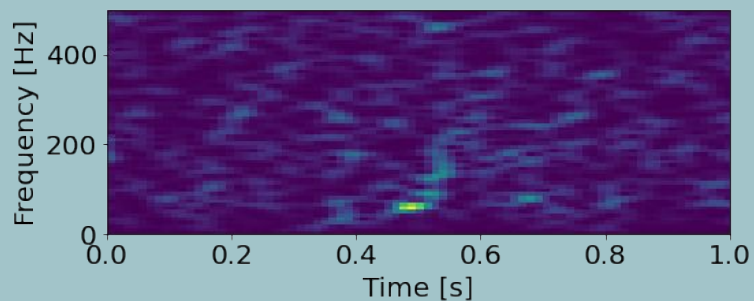


*Filip Morawski, Michał Bejger, Elena Cuoco, Luigia Petre,
<https://iopscience.iop.org/article/10.1088/2632-2153/abf3d0>*

LIGO Livingston

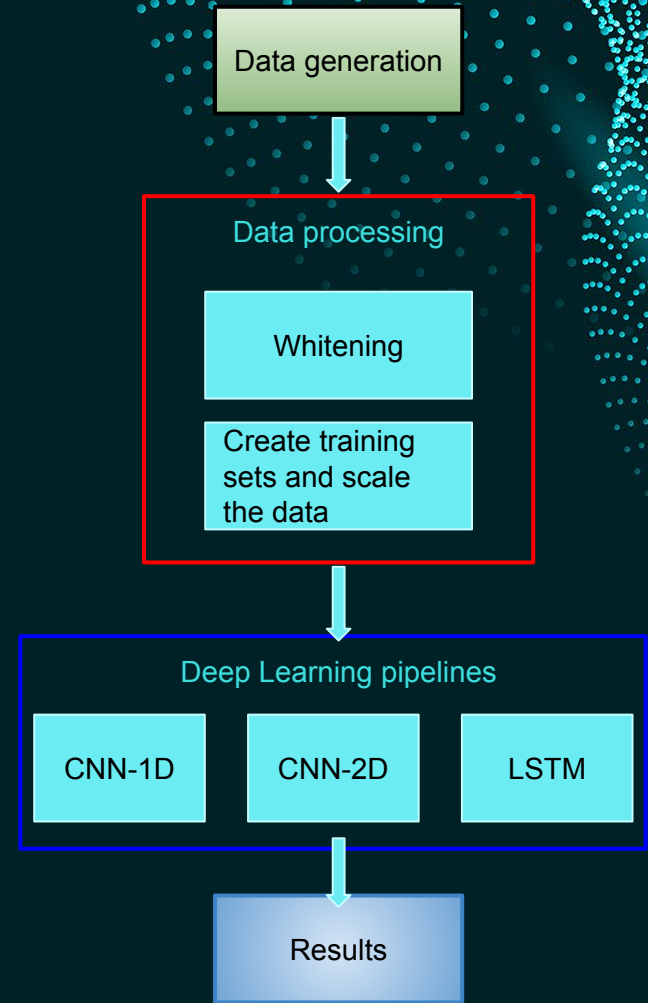


LIGO Hanford



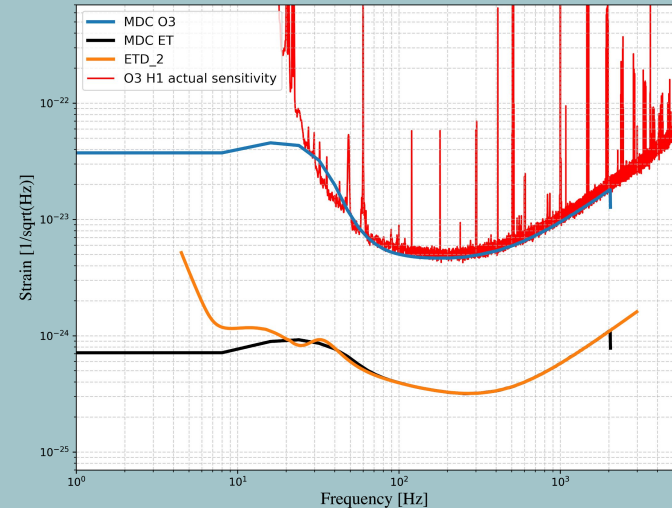
Deep learning searches for gravitational waves stochastic backgrounds

Andrei Utina, Filip Morawski, Alberto Iess,
Francesco Marangio, Tania Regimbau, Elena
Cuoco, Giuseppe Fiameni



Data generation

- ❖ MDC package was used to generate time-series data of detector noise and BBH coalescences.
- ❖ Data was simulated for Handford O3 sensitivity and ET-D design sensitivity starting at 30 Hz.
- ❖ A full duration of a simulated dataset was 2048 seconds, sampled at 4096 Hz.
- ❖ The time interval between successive events defined three datasets:
 - *BBH10s for a Poisson parameter of 0.1*
 - *BBH4s for a Poisson parameter of 0.25*
 - *BBH1s for a Poisson parameter of 1*

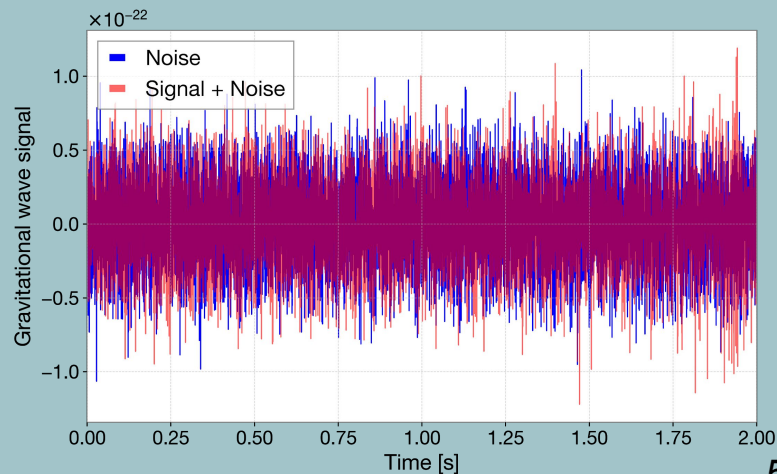
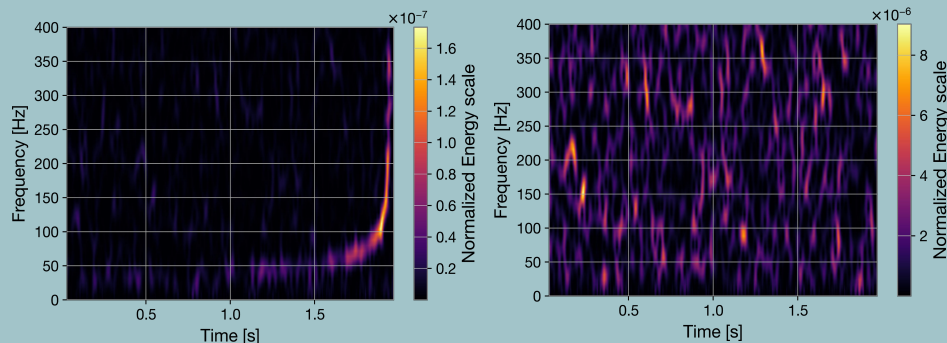


Recovered signals from a Welch method are shown by the blue and black curves above. For reference, ET-D design sensitivity is shown by the orange curve and the H1 O3 measured strain on Sep 05 2019 at 36.6 W input power and 2 dB of squeezing.

Andrei Utina courtesy

Andrei Utina, Filip Morawski, Alberto Iess, Francesco Marangio, Tania Regimbau, Elena Cuoco, Giuseppe Fiameni

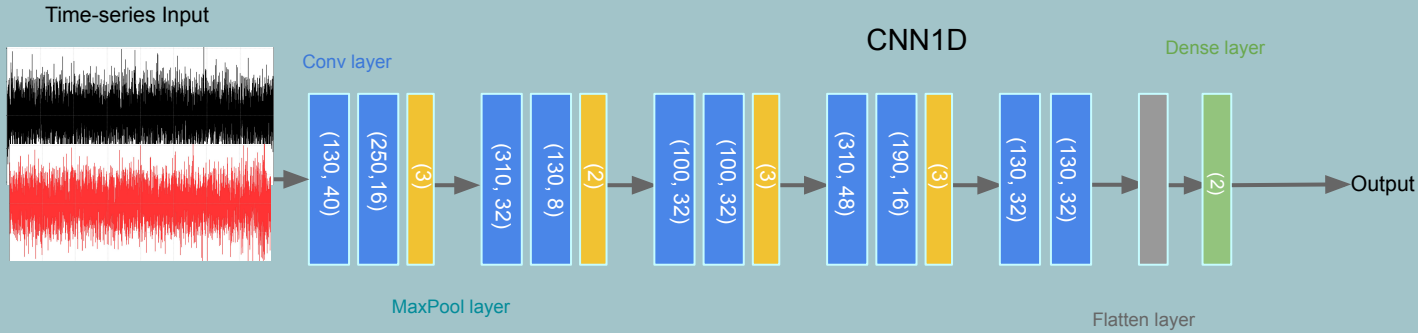
- ❖ After processing, the library of feature and label vectors were created.
- ❖ The duration of each data instance was set to 2 seconds. For performance reasons, in the case of the LSTM algorithm, the length was set to 1 second.
- ❖ The 2-D space of the spectrogram representation gives the input for the CNN2D algorithm:
 - Top left shows a high SNR chirp signal for ET.
 - Top right shows a similar signal but for LIGO.
- ❖ The 1-D time-series representation is the input for the CNN1D algorithm and the LSTM algorithm.



Deep Learning setup

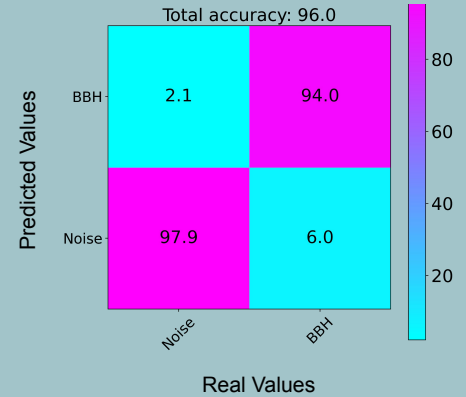
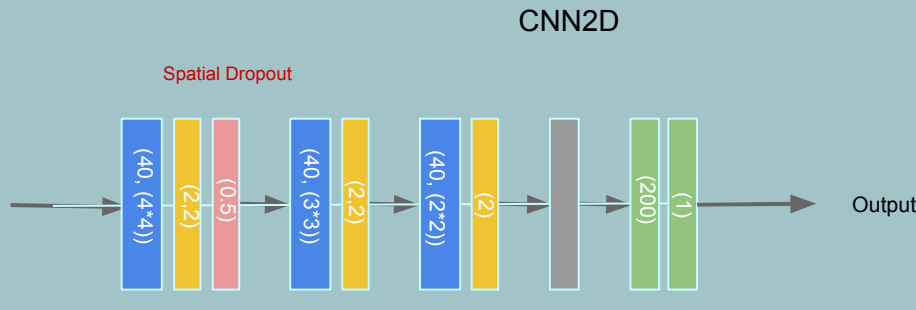
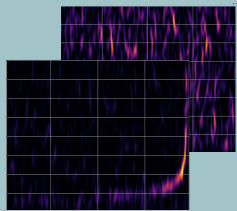
- ❖ We chose Convolutional Neural Networks (CNN) and Long-Short-Term Memory Networks (LSTM) as the test deep learning algorithms.
- ❖ The full sets were split into 70% training set, 10% validation set and 20% test set.
- ❖ The performance of the algorithms strongly relies on the tuning of the hyperparameters:
 - *We hypertuned over a multi-dimensional parameter space including the number and type of perceptron layers, the filter numbers and sizes, the learning rate and the optimizers.*
 - *The tuning was performed using Hyperband, a random search algorithm that assigns resources adaptively.*
 - *The hypertuning was performed on the whitened 4s and 10s datasets.*
- ❖ All the computations were performed on the Marconi100 HPC cluster of CINECA.

CNN architectures

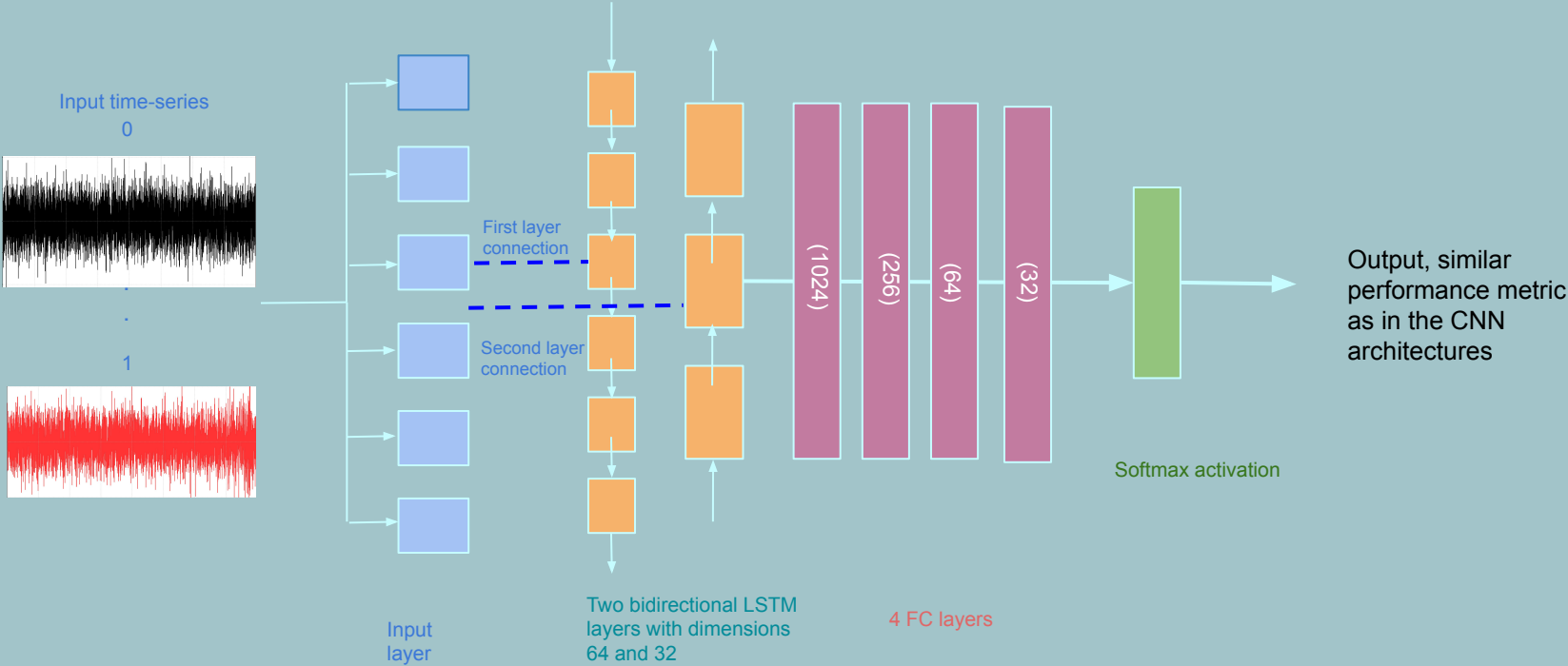


Output example: The confusion matrix from the classification

Spectrogram Input



LSTM architecture



Results

LSTM Results

Chosen Detector	Whitened Data Results		
	Occurrence	Noise	Signal
ET	1s	99.0 %	91.3 %
	4s	94.5 %	62.4 %
	10s	94.5 %	48.7 %
LIGO H O3	1s	100 %	0 %
	4s	100 %	0 %
	10s	100 %	0 %

CNN2D Results

Chosen Detector	Whitened Data Results		
	Occurrence	Noise	Signal
ET	1s	97.9 %	95.3 %
	4s	89.2 %	79.2 %
	10s	88.3 %	69.2 %
LIGO H O3	1s	50 %	50 %
	4s	50 %	50 %
	10s	50 %	50 %

CNN1D Results

Chosen Detector	Whitened Data Results		
	Occurrence	Noise	Signal
ET	1s	97.9 %	95.3 %
	4s	87.5 %	75.7 %
	10s	90.2 %	67.3 %
LIGO H O3	1s	50 %	50 %
	4s	50 %	50 %
	10s	50 %	50 %

- ❖ We look at the percentages of the true rates for each Poisson intensity parameter. i.e the correct predictions given either noise or signal plus noise inputs.
- ❖ The H1 O3 detections are either 100% for noise (LSTM) or 50%-50% (not convergent) for both noise and signal with noise.
- ❖ With increasing the Poisson intensity parameter, the detection accuracy increases significantly for both noise and signal.
- ❖ All three algorithms showed similar results for the 1s dataset.
- ❖ The detection efficiencies of the CNNs were similar: 67%+ for 10s, 75%+ for the 4s and 95%+ for the 1s datasets.

Machine learning applications in LVK: a long list

Glitches
classification

GW signal
detection

Parameter
estimation

Sky
localization

Easy access
information

Data quality

Waveform
modelling

...

Review paper: Enhancing gravitational-wave science with machine learning Elena Cuoco *et al*
2021 *Mach. Learn.: Sci. Technol.* 2 011002

Thank you

