



# Hough Statistics

---

Badri Krishnan,

Maria A. Papa, Alicia M. Sintes

Albert Einstein Institut

LSC Meeting: Hannover, Aug 2003

LIGO-G030518-00-Z

# The Hough Transform

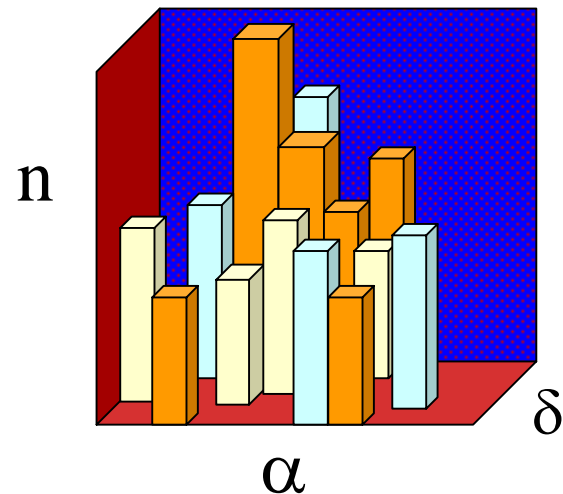
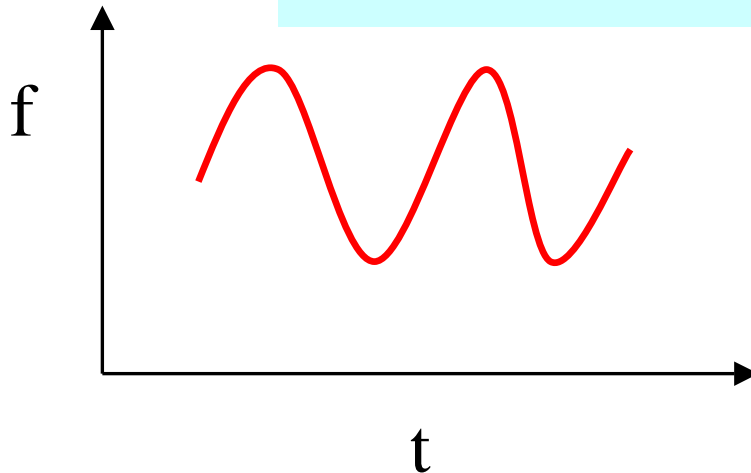


- Looks for patterns in frequency-time plane

Expected pattern depends on  $\{\alpha, \delta, f_0, f_i\}$

Assume data is non-demodulated

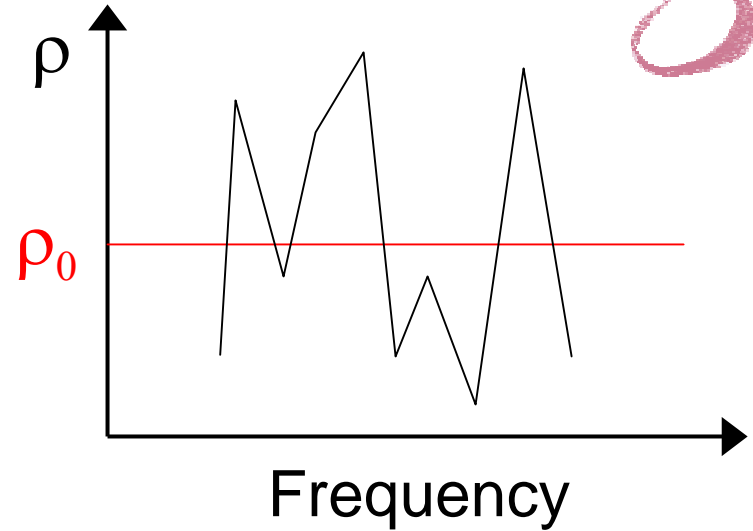
$$f(t) - f_0(t) = f_0(t) \frac{\vec{v}(t)}{c} \cdot \hat{n}$$



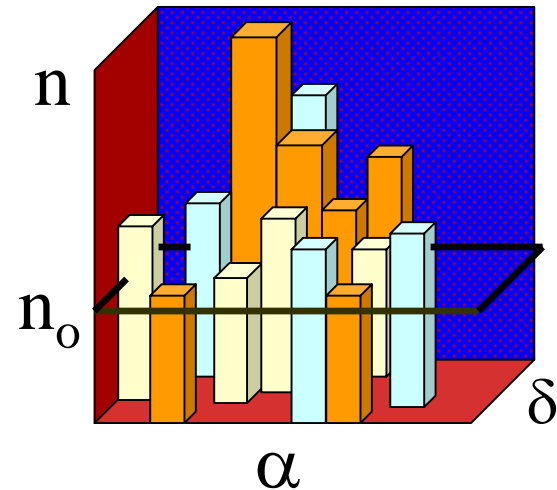
# Basic pipeline for a single stage



Break up data into  
N stacks and combine  
Stacks incoherently



Need to optimize  $\rho_0$  and  $n_0$



$n > n_0$   
Candidates  
For next stage

# Distribution of the power



- In absence of signal:  $\chi^2$  with 2-degrees of freedom

$$P(\rho) = \exp(-\rho)$$

$$\rho = \frac{|\tilde{x}|^2}{T_0 S_n}$$

$T_0$ : Time baseline of SFT

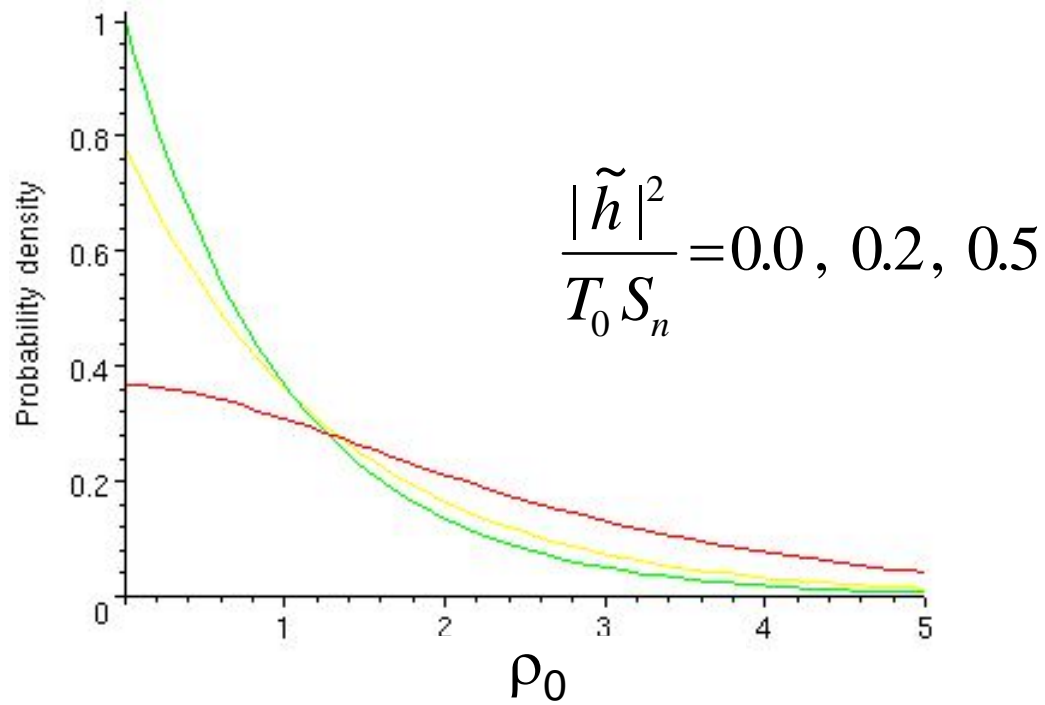
$S_n$ : Power spectral density

$\tilde{x}$ : Detector output Fourier transform

- In presence of signal : Has non-centrality parameter due to  $|\tilde{h}(f)|^2$

$$P(\rho|h) = \exp\left(-\rho - \frac{|\tilde{h}|^2}{T_0 S_n}\right) I_0\left(\sqrt{\frac{4|\tilde{h}|^2 \rho}{T_0 S_n}}\right)$$

# Distribution of the power + signal



$$\langle \rho \rangle = 1 + \frac{|\tilde{h}|^2}{S_n T_0}$$

$$\sigma_\rho^2 = 1 + \frac{2|\tilde{h}|^2}{S_n T_0}$$

# Peak selection statistics



Basic definitions:

- False alarm probability :

$$\alpha(\rho_0) = \int_{\rho_0}^{\infty} P(\rho) d\rho = e^{-\rho_0}$$

- False dismissal probability :

$$\beta(\rho_0, h) = \int_0^{\rho_0} P(\rho|h) d\rho$$

- Detection probability :

$$\eta(\rho_0, h) = \int_{\rho_0}^{\infty} P(\rho|h) d\rho$$

# Hough map statistics



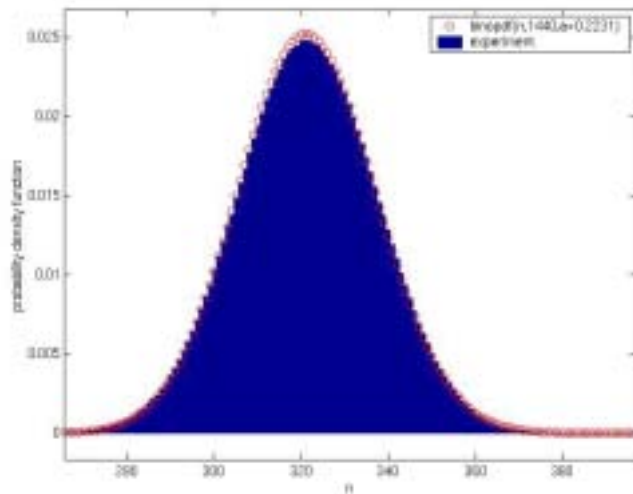
Distribution of the number count in each pixel:

$$P(n | p, h, N) = \binom{N}{n} p^n (1 - p)^{N-n}$$

$$\langle n \rangle = Np, \quad \sigma_n^2 = Np(1 - p)$$

$$p = \begin{cases} \alpha & \text{signal absent} \\ \eta & \text{signal present} \end{cases}$$

$$\eta \approx \alpha \left( 1 + \frac{\rho_o |\tilde{h}|^2}{T_0 S_n} \right)$$



$$\alpha_H(n_0, \rho_0, N) = \sum_{n=n_0}^N \binom{N}{n} \alpha^n (1 - \alpha)^{N-n}$$

$$\beta_H(n_0, \rho_0, h, N) = \sum_{n=0}^{n_0-1} \binom{N}{n} \eta^n (1 - \eta)^{N-n}$$

# Setting upper limits

---



- For small signals:  $\eta(h) \approx \alpha \left( 1 + \frac{\rho_o |\tilde{h}|^2}{T_0 S_n} \right)$
- For a given loudest number count  $n_*$ , define the 95% upper limit  $h^{95}$  by  $0.95 = \sum_{n=n_*}^N P(n | \eta(h^{95}))$
- To calculate sensitivity: fix  $\alpha_H$  and  $\beta_H$ , find corresponding  $|h|^2$  and average over signal parameters to find  $h_0$



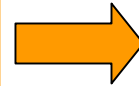
# Optimization strategy for setting thresholds



Choose thresholds which minimize false dismissal rate for a given false alarm

Choose  $\alpha_H$

$$(\alpha_H(n_0, \rho_0, N) = 0.01)$$



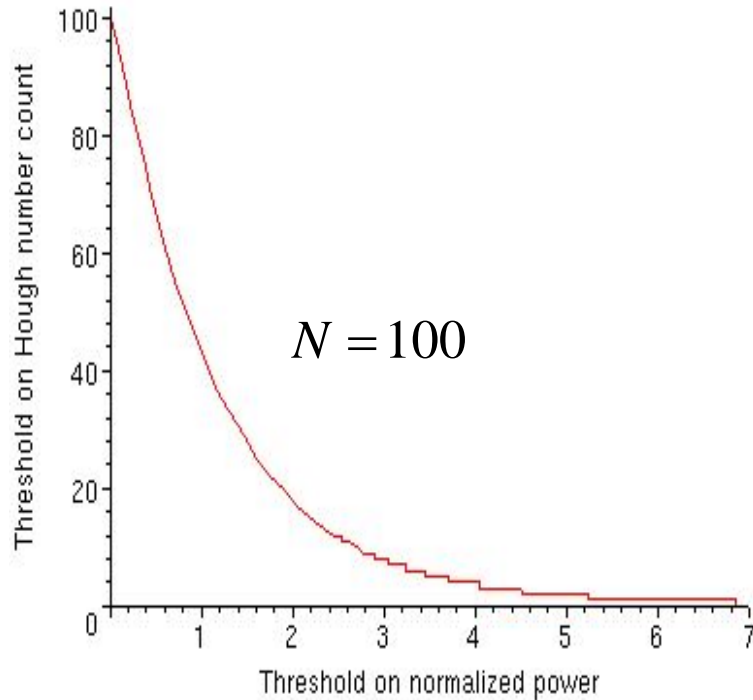
$$n_0 = n_0(\rho_0, N)$$

$$\beta_H = \beta_H(n_0(\rho_0), \rho_0, h, N)$$

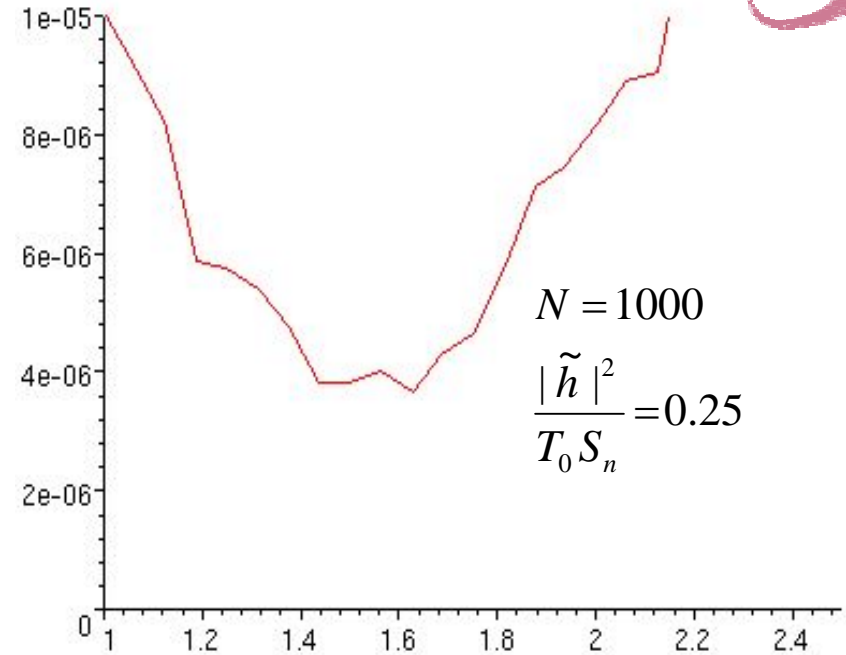


Choose  $\rho_0$  which minimizes  $\beta_H$

## Plot of $n_0$ vs. $\rho_0$ :



## Plot of $\beta_H$ vs. $\rho_0$ :



- Optimal value of  $\rho_0 = 1.5 \text{ --- } 1.6$
- Corresponds to  $\alpha \sim 22.3\% - 20.2\%$  and  $n_0 \sim N\alpha$
- Independent of  $|h|$  for small signals

# Conclusions and to do list

---



- Have optimized the code parameters using expected statistics
- In actual practice, will use Monte Carlo simulations to determine distributions and upper-limits
- Repeat with demodulated data: F statistic
- Make sure that parameter space grid is not too coarse