

# Update on Bicoherence Monitors

Steve Penn (HWS)

# Statistics (1)

- “1D” Statistics: (2<sup>nd</sup> Order Cumulants, 1<sup>st</sup> Order Spectra)

- » Correlation:  $C_{xy}(t) = \int_{-\infty}^{\infty} x(\tau) y(t + \tau) d\tau \Leftrightarrow X(f) Y^*(f) = S_{xy}(f)$

- » Power Spectral Density:  $C_{2x}(t) \Leftrightarrow X(f) X^*(f) = S_{2x}(f)$

- » Coherence:  $C_{xy}(f) = \frac{S_{xy}(f)}{\sqrt{S_{2x}(f) S_{2y}(f)}}$

- Tells us power and phase coherence at a given frequency

## Statistics (2)

- “2D” Statistics: (3rd Order Cumulants, 2nd Order Spectra)

- » Bicumulant:

$$C_{xyz}(t, t') = \int_{-\infty}^{\infty} x(\tau) y(t + \tau) z(t' + \tau) d\tau \Leftrightarrow X(f_1) Y(f_2) Z^*(f_1 + f_2) = S_{xyz}(f_1, f_2)$$

- » Bispectral Density:  $C_{3x}(t) \Leftrightarrow X(f_1) X(f_2) X^*(f_1 + f_2) = S_{3x}(f_1, f_2)$

- » Bicoherence: 
$$\mathbf{C}_{xyz}(f) = \frac{S_{xyz}(f_1, f_2)}{\sqrt{S_{xx}(f_1)} \sqrt{S_{yy}(f_2)} \sqrt{S_{zz}(f_1 + f_2)}}$$

$$\mathbf{C}_{xyz}(f) = \frac{S_{xyz}(f_1, f_2)}{\sqrt{S_{xx}(f_1)} S_{yy}(f_2) \sqrt{S_{zz}(f_1 + f_2)}}$$

- Tells us power and phase coherence at a coupled frequency

# Why Higher Order Statistics?

- For a Gaussian process:  $C_{nx}(t) = 0$ , for  $n > 2$
- For independent processes:

$$z(t) = x(t) + y(t), \quad C_{nz}(t) = C_{nx}(t) + C_{ny}(t) \xrightarrow{n>2} C_{ny}(t)$$

- Allows for isolation of nonGaussian processes
  - » Visual check of frequency coupling and phase noise
  - » Statistical test for the probability of gaussianity and linearity
  - » Iterative process to reconstruct nongaussian signal from the higher order cumulants

**BICOHERENCE VIEWER**  
Steve Penn -- v. 0.8a, March 06

**CALCULATION PARAMETERS**  
(Select 1--3 channels)

H1:LSC-AS\_Q

| PARAMETER        | NEW     | CURRENT |
|------------------|---------|---------|
| Freq Max (Hz)    | 128     | 128     |
| Freq Resol (Hz)  | 0.25    | 0.25    |
| Data Span (s)    | 64      | 64      |
| Data Overlap (%) | 50%     | 50%     |
| Window Method    | Default | Deflt   |
| Uncertainty (%)  | 8       | 8       |
| Calculation Time | 82      | 82      |

**SAVE BICOHERENCE PLOT**

Save Bicoherence as GIF file

Write Current Plot

**PLOT LIMITS**

Z Scale Linear

Ymin 0 Ymax 0

Xmin 0 Xmax 0

**MONITOR CONTROL**

Time to next plot (s) = 43

ReStart Pause Quit

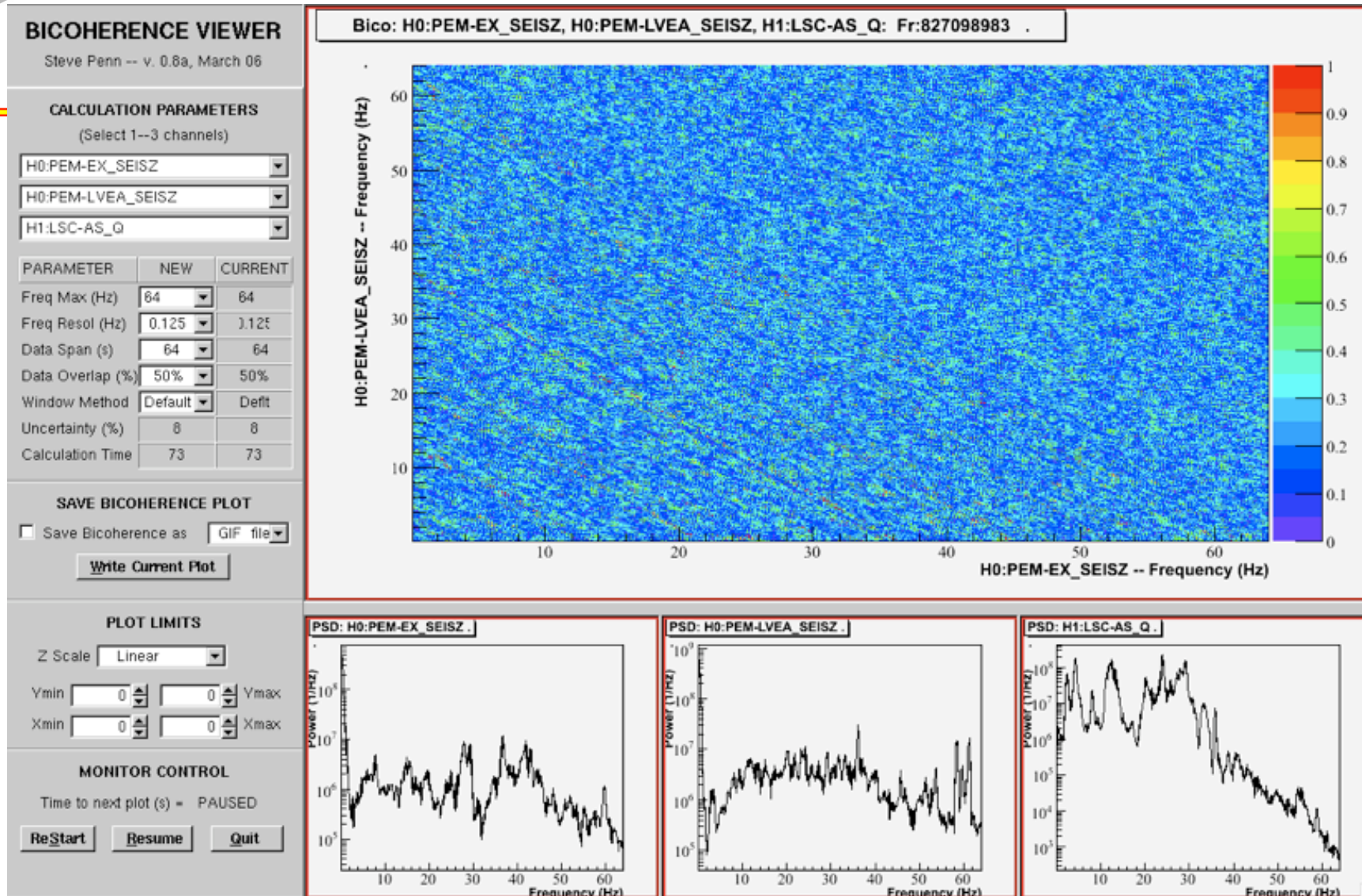
**Bico: H1:LSC-AS\_Q: Fr:827097229 .**

**PSD: H1:LSC-AS\_Q .**

## Monitor Versions: BicoViewer (Foreground Monitor)

- Plots Bicoherence (auto- or cross-) & PSD's of input channels
- Proper decimation, Optimized windowing, Vectorized FFT
- User selects: (Channels, Frequency Range, Frequency resolution, Data Span, Overlap)
- Outputs GIF files.
- Table of Current and New Parameters with Accuracy & Time Estimates
- Plot Countdown clock
- Better Smoothing Routine
- Heterodyning
- GUI panel for Input file or frame retrieval
- Strip Chart for Monitoring Bicoherence of certain ROI





### BICOHERENCE VIEWER

Steve Penn -- v. 0.8a, March 06

---

#### CALCULATION PARAMETERS

(Select 1--3 channels)

L1:LSC-AS\_Q

---

| PARAMETER        | NEW     | CURRENT |
|------------------|---------|---------|
| Freq Max (Hz)    | 256     | 256     |
| Freq Resol (Hz)  | 0.25    | 0.25    |
| Data Span (s)    | 64      | 64      |
| Data Overlap (%) | 50%     | 50%     |
| Window Method    | Default | Deflt   |
| Uncertainty (%)  | 8       | 8       |
| Calculation Time | 72      | 72      |

---

#### SAVE BICOHERENCE PLOT

Save Bicoherence as GIF file

Write Current Plot

---

#### PLOT LIMITS

Z Scale Linear

Ymin 0 Ymax 0

Xmin 0 Xmax 0

---

#### MONITOR CONTROL

Time to next plot (s) = PAUSED

ReStart
Resume
Quit

**Bico: L1:LSC-AS Q: Fr:752422701 .**

**PSD: L1:LSC-AS Q.**



**BICOHERENCE VIEWER**  
Steve Penn -- v. 0.8a, March 06

**CALCULATION PARAMETERS**  
(Select 1--3 channels)

L1:LSC-AS\_Q

| PARAMETER        | NEW     | CURRENT |
|------------------|---------|---------|
| Freq Max (Hz)    | 256     | 256     |
| Freq Resol (Hz)  | 0.25    | 0.25    |
| Data Span (s)    | 64      | 64      |
| Data Overlap (%) | 50%     | 50%     |
| Window Method    | Default | Deflt   |
| Uncertainty (%)  | 8       | 8       |
| Calculation Time | 72      | 72      |

**SAVE BICOHERENCE PLOT**

Save Bicoherence as GIF file

Write Current Plot

**PLOT LIMITS**

Z Scale Linear

Ymin 0 Ymax 0

Xmin 0 Xmax 0

**MONITOR CONTROL**

Time to next plot (s) = 55

ReStart Pause Quit

**Bico: L1:LSC-AS Q: Fr:752422765 .**

**PSD: L1:LSC-AS Q.**

### BICOHERENCE VIEWER

Steve Penn -- v. 0.8a, March 06

---

#### CALCULATION PARAMETERS

(Select 1--3 channels)

L1:LSC-AS\_Q

---

| PARAMETER        | NEW     | CURRENT |
|------------------|---------|---------|
| Freq Max (Hz)    | 256     | 256     |
| Freq Resol (Hz)  | 0.25    | 3.25    |
| Data Span (s)    | 64      | 64      |
| Data Overlap (%) | 50%     | 50%     |
| Window Method    | Default | Defit   |
| Uncertainty (%)  | 8       | 8       |
| Calculation Time | 72      | 72      |

---

#### SAVE BICOHERENCE PLOT

Save Bicoherence as GIF file

Write Current Plot

---

#### PLOT LIMITS

Z Scale Linear

Ymin 0 Ymax 0

Xmin 0 Xmax 0

---

#### MONITOR CONTROL

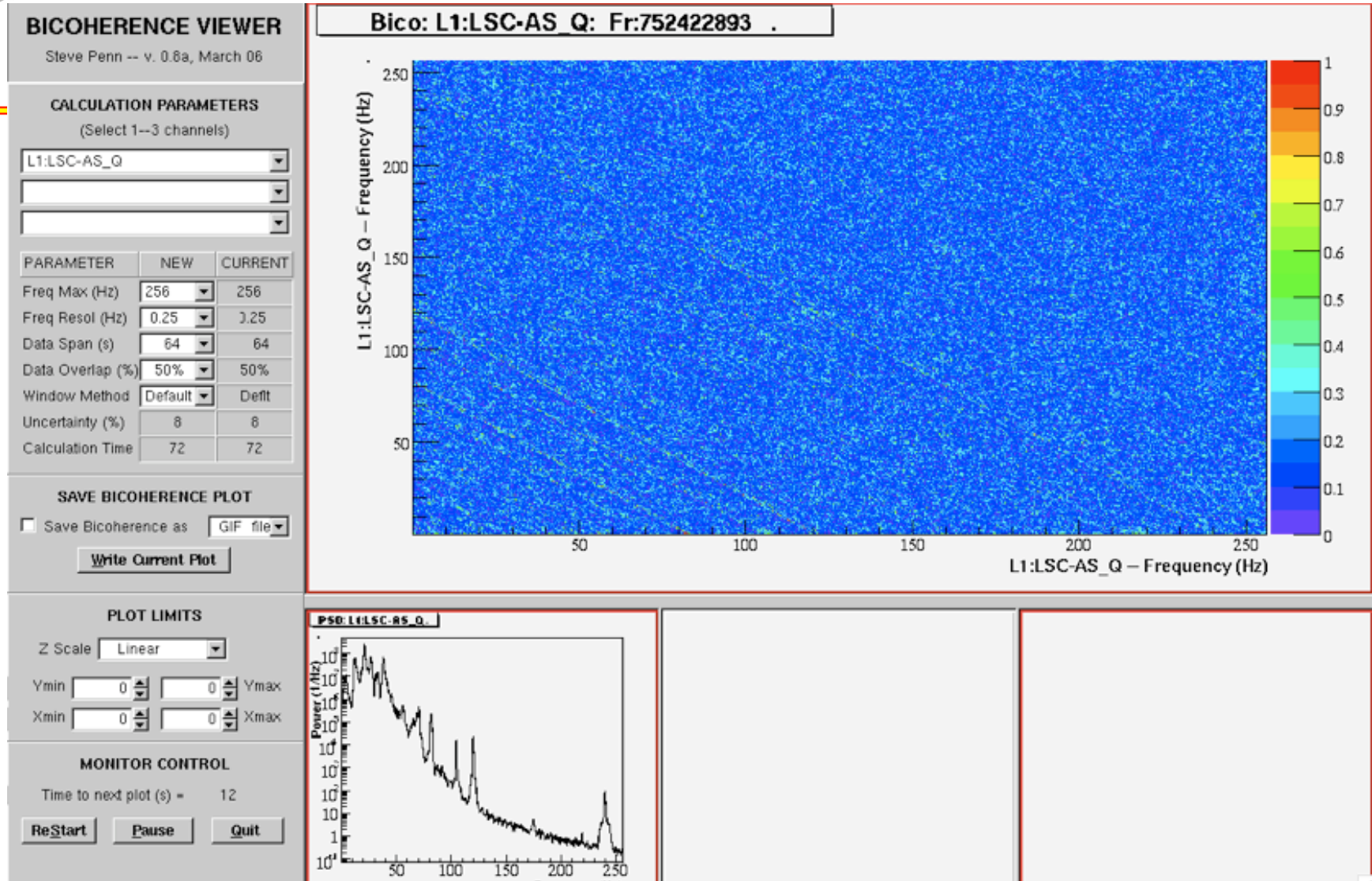
Time to next plot (s) = 52

ReStart
Pause
Quit

### Bico: L1:LSC-AS Q: Fr:752422829 .

#### PSD: L1:LSC-AS\_Q.





### BICOHERENCE VIEWER

Steve Penn -- v. 0.8a, March 06

#### CALCULATION PARAMETERS

(Select 1--3 channels)

L1:LSC-AS\_Q

| PARAMETER        | NEW     | CURRENT |
|------------------|---------|---------|
| Freq Max (Hz)    | 256     | 256     |
| Freq Resol (Hz)  | 0.25    | 3.25    |
| Data Span (s)    | 64      | 64      |
| Data Overlap (%) | 50%     | 50%     |
| Window Method    | Default | Deflt   |
| Uncertainty (%)  | 8       | 8       |
| Calculation Time | 72      | 72      |

#### SAVE BICOHERENCE PLOT

Save Bicoherence as GIF file

Write Current Plot

#### PLOT LIMITS

Z Scale Linear

Ymin 0 Ymax 0

Xmin 0 Xmax 0

#### MONITOR CONTROL

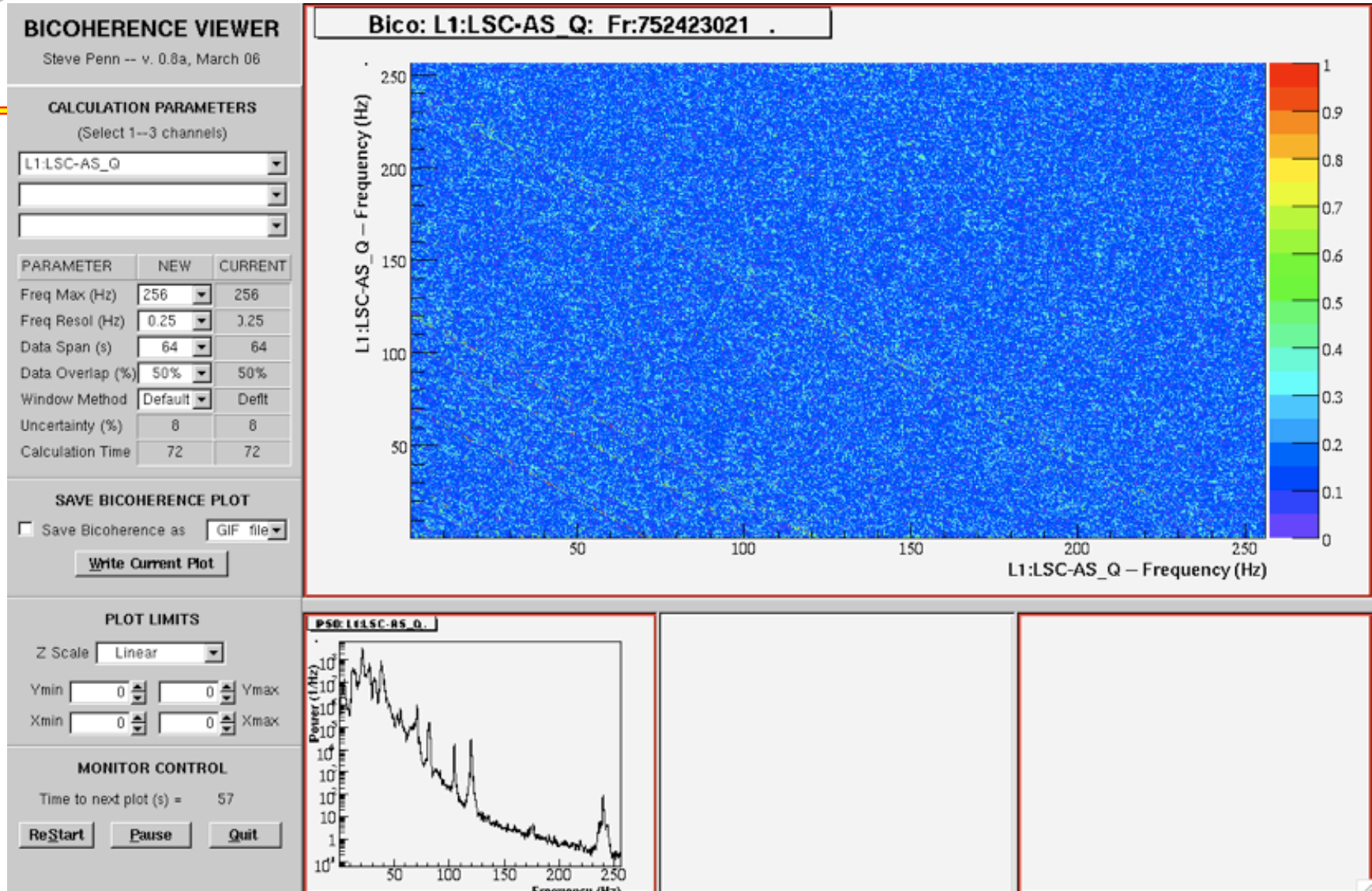
Time to next plot (s) = 40

ReStart Pause Quit

**Bico: L1:LSC-AS Q: Fr:752422957 .**

#### PSD: L1:LSC-AS Q.







# Online Demo

## BicoMon: Current Version

- Multiple configurations: Bicoherence calculated for each configuration
- Multiple measurements: Integrates bicoherence over specified ROI's
- Measurements trended and sent to DMTviewer & to trend dataframes.
- Fixed problem with decimation that was causing crash when there was input data discontinuity.

# Configuration File

## Calculation Parameters

## Measurement Parameters

```

3 30

C 2  H1:LSC-AS_Q                16384
     H1:SUS-ITMX_OPLEV_PERROR  2048
     256      1.0              0.5      64

M Bico:H1:AS_Q-ITMX_OPLEV_PERROR_ALL      0 0 0
M Bico:H1:AS_Q-ITMX_OPLEV_PERROR_60_2_2  60 2 2
M Bico:H1:AS_Q-ITMX_OPLEV_PERROR_60_10_2 60 10 2
M Bico:H1:AS_Q-ITMX_OPLEV_PERROR_60_38_2 60 38 2
M Bico:H1:AS_Q-ITMX_OPLEV_PERROR_60_50_2 60 50 2
M Bico:H1:AS_Q-ITMX_OPLEV_PERROR_120_2_2 120 2 2
M Bico:H1:AS_Q-ITMX_OPLEV_PERROR_120_10_2 120 10 2
M Bico:H1:AS_Q-ITMX_OPLEV_PERROR_120_38_2 120 38 2
M Bico:H1:AS_Q-ITMX_OPLEV_PERROR_120_50_2 120 50 2
M Bico:H1:AS_Q-ITMX_OPLEV_PERROR_180_2_2  180 2 2
M Bico:H1:AS_Q-ITMX_OPLEV_PERROR_180_10_2 180 10 2
M Bico:H1:AS_Q-ITMX_OPLEV_PERROR_180_38_2 180 38 2
M Bico:H1:AS_Q-ITMX_OPLEV_PERROR_180_50_2 180 50 2

C 2  H1:LSC-AS_Q                16384
     H1:SUS-ITMY_OPLEV_PERROR  2048
     256      1.0              0.5      64

M Bico:H1:AS_Q-ITMY_OPLEV_PERROR_ALL      0 0 0
M Bico:H1:AS_Q-ITMY_OPLEV_PERROR_60_2_2  60 2 2
M Bico:H1:AS_Q-ITMY_OPLEV_PERROR_60_10_2 60 10 2
M Bico:H1:AS_Q-ITMY_OPLEV_PERROR_60_38_2 60 38 2
M Bico:H1:AS_Q-ITMY_OPLEV_PERROR_60_50_2 60 50 2
M Bico:H1:AS_Q-ITMY_OPLEV_PERROR_120_2_2 120 2 2
M Bico:H1:AS_Q-ITMY_OPLEV_PERROR_120_10_2 120 10 2
M Bico:H1:AS_Q-ITMY_OPLEV_PERROR_120_38_2 120 38 2
M Bico:H1:AS_Q-ITMY_OPLEV_PERROR_120_50_2 120 50 2
M Bico:H1:AS_Q-ITMY_OPLEV_PERROR_180_2_2  180 2 2
M Bico:H1:AS_Q-ITMY_OPLEV_PERROR_180_10_2 180 10 2
M Bico:H1:AS_Q-ITMY_OPLEV_PERROR_180_38_2 180 38 2
M Bico:H1:AS_Q-ITMY_OPLEV_PERROR_180_50_2 180 50 2

C 1  H1:LSC-AS_Q                16384
     256      1.0              0.5      64

M Bico:H1:AS_Q_ALL      0 0 0
M Bico:H1:AS_Q_120_2_2  120 2 2
M Bico:H1:AS_Q_120_10_2 120 10 2
M Bico:H1:AS_Q_120_38_2 120 38 2

```

## Conclusions

- Bicoherence monitors could be a useful tool for analyzing data for glitches, gaussianity, upconversion, and chirps.
- LIGO is currently sensitive to upconversion noise.
- BicoMon operational, needs some
- BicoViewer works (beta) (Developer-Users Needed).