FAST/Future Pulsar Science 10 (FPS10) – July 13 2021, Jinan/China Search for a gravitational-wave background by the European Pulsar Timing Array: Examination of a common red signal

IFTA

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Today's talk:

- o Analysis of a common red signal (CRS) in European Pulsar Timing Data (EPTA)
- \circ Results from Chen, Caballero + EPTA (in prep.)
- o Credits to everyone in the EPTA
- o Results based on Bayesian analysis. Some results verified by frequentist analyses (not discussed)

$PTA = Array of pulsars, at different sky locations$

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R. Nicolas Caballero (KIAA-PKU): EPTA GWΒ search/CRS analysis

Pulsar Timing Arrays: GW sensitivity

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Astrophysical sources: Supermassive black-hole binaries (SMBHBs)

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The GWB search parameters

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The GWB search parameters

The European Pulsar Timing Array (EPTA)

24-yr of high-precision EPTA data!

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GWB search with the EPTA - 2014/15 analysis

 \degree 2nd GWB strain upper limit (6 MSPs): Lentati et al. 2015: A<3×10⁻¹⁵ for γ =13/3 but already having signs of some "common red signal" (CRS)

- \circ EPTA decision = reanalyze after adding more+better data
- \circ Better = more precision, wider bandwidth, better polarization calibration

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EPTA DR2 search for a "CRS"

Chen, Caballero+EPTA (in prep.)

- ➢ Hellings-Downs curve still acceptable, but flat ORF also fits
- \triangleright We compare evidence for different (physically motivated) models

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What else can the CRS be?

- **1) Clock-error noise** (CLK) \leftarrow Inaccuracy in terrestrial time standard. *Effect*: Exact same TOA shifts in all pulsars ➔ common signal with *monopolar* ORF
- **2) Solar-system ephemeris noise (EPH)** \leftarrow Inaccuracy in planetary parameters (mass, orbital elements) in the used SSE. *Effect:* Oscillation in time of calculated SSB position ➔ common signal with *dipolar* ORF
- **3) Common Uncorrelated Red Noise (CURN)** \leftarrow **Individual red noise in MSPs with similar** spectral properties. *Effect:* An apparent CRS with correlation coefficients consistent with zero Demonstrated clearly using simulations; PPTA: Goncharov et al. (submitted)

Used Bayes Factor analysis to investigated data support of CRS models

What can the CRS be?

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CURN – Spectrum model

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CURN – DR2/DR1 spectrum consistency

Chen, Caballero+EPTA (in prep.)

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CURN – DR2/DR1 model selection consistency

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CURN – SSE effects (parameter estimation)

Used 3 algorithms in different ways to gauge multiple insights.

- General agreement
- Marginal evidence (log10BF=0.4) for need of SSE parameter fitting
- Broader priors = broader spectral parameter distributions
- Effect seems mostly by orbital elements

CURN – Spectrum in context

EPTA DR2: *Chen, Caballero et al (in prep.)* PPTA DR2: *Goncharov et al. (submitted)* NANOGrav 12.5: *Arzoumanian et al. (2020)*

SMBHB GWB theoretical contours: As in *Middleton et al. (2021)* Based on cosmological simulations from *Rosado, Sesana & Gair (2015)*. {{234000 simulated Universes; only GW-driven, circular SMBHB inspirals; ΛCDM Universe}}

CURN – Spectrum in context

- General Agreement among PTAs
- Careful with 2-parameter spectrum model; depends on number of fitted frequency bins and data timespan
- Under the **ASSUMPTION** that the CRS is a stochastic GWB: Observational-Theoretical agreement remains (careful with model prediction)
- PTAs can start informing SMBHB population models {{eg *Middleton et al. (2021)*}}

Immediate next steps (EPTA)

- o Finalize EPTA DR2 phase 2
- o Identified 25+ priority MSPs based on estimated contribution to ORF measurement improvement
- o More advance noise models, incl. possible data systematics (standard noise models used)
- o Prepare codes for demanding 25+ pulsar analysis
- o INVESTIGATING: Dependence of results on
	- Statistical methods
	- Pulsar noise modelling (GW detector noise characterization)
	- Details of CRS spectrum modelling
	- Estimation of detection significance
	- Data quality/systematics

Summary

- o EPTA DR2(6-pulsar) data show a common red signal; **NO** significant Hellings-Downs curve measurement.
- o EPTA 25+ pulsar analysis in preparation
- o EPTA, PPTA, NANOGrav, all have independent evidence for a Common Red Signal. Differences in data \rightarrow some parameter variations; overall statistically consistent results Spectral properties still compatible with SMBHB GWB model predictions. ORF still compatible with Helling-Downs curve
- o Details of analysis methods, effects on results are being examined

Thanks for your attention!

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Extra

CURN – Effects of number of fitted freq. bins

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Broken PL – bend frequency

Parameters stabilize after ~10 bins

γ =13/3 – DR1-DR2-NG12: Timespan effect?

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CURN –DR2/DR1 pulsar contribution consistency

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CURN – DR2/DR1 model selection consistency

Chen, Caballero+EPTA (in prep.)

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Pulsar Timing & Timing Models

TIMING MODEL

- ➢ Model: Correctly predict future pulse times-of-arrival (TOAs)
- ➢ Pulsar rotation, orbit (sometime relativistic), astrometry
- ➢ IISM signal propagation (Dispersion Measure DM)
- ➢ Reference time-standards (from BIPM)
- Solar-system ephemeris (SSE): transfer TOAs to (quasi-)inertial reference of Solar-system barycenter
- ➢ Stochastic Noise (spin/red noise, DM noise, jitter noise, etc)

$t_{\text{residuals}} = t_{\text{OBS}} - t_{\text{PRED}}$

Pulsar Timing & Timing Models

- ➢ Millisecond pulsars (MSPs): Fastest periods, most stable rotations
- ➢ MSPs' TOA measurement precision (50-400) ns
- \triangleright MSP Period measurement precision $\leq 10^{-17}$ sec
- ➢ MSPs extremely accurate cosmic clocks
- ➢ Can probe small changes in light propagation times due to spacetime deformations by GWs

Pulsar Timing & Timing Models

Animation Credits: "Joeri van Leeuwen". License: CC-BY-AS

Pulsar Timing Arrays: GW sources

- Spatially resolved, inspiralling supermassive black-hole binaries/SMBHBs (deterministic waveforms)
- Permanent memory term of SMBHB mergers
- **Stochastic GW backgrounds/GWBs**
	- **-** *incoherent superposition of GWs from (>100) unresolved SMBHBs*

- Relic GWB from inflationary era (quantum fluctuations of gravitational field boosted by inflation)

- Cosmic strings (topological defects) oscillations (quantum field theory, string/superstring theory)

GWB model: input data

- 1) Galaxy merger rate
- 2) The relation between SBHs and their hosts
- 3) The efficiency of SBH coalescence following galaxy mergers
- 4) When and how accretion is triggered during a merger event

Outcome, for each SMBHB:

- 1) Proper chirp mass = $[m_1m_2]^{3/5}/[m_1+m_2]^{1/5}$
- 2) Observe GW frequency (red-shifted)
- 3) redshift

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Bayes Theorem and Evidence

Evidence in favour of some model? Bayesian model comparison via Bayes Factors

$$
p(\vec{\mu}|\vec{d},\mathcal{H})=\frac{L(\vec{\mu},\mathcal{H}|d)\pi(\vec{\mu}|\mathcal{H})}{p(\vec{d}|\mathcal{H})}
$$

Evidence/Marginal Likelihood (Z)

$$
p(\vec{d}|\mathcal{H}) = \int \mathcal{L}(\vec{\mu}) \pi(\vec{\mu}) d^N \mu
$$

r

$$
R_{10} = (Z_1/Z_2)(\pi_1/\pi_2) = BF_{10}(\pi_1/\pi_2)
$$

$$
R_{10} = BF_{10}
$$
, if $\pi_1 = \pi_2$

Bayes Factors for ORF-CRS model selection

- \triangleright Hypermodel BF & Nested sampling evidence methods
- \triangleright CURN, GWB, EPH, clearly preferred over base PSRN model, with $log_10(BF) > 2$
- \triangleright CURN marginal advantage over GWB, with $log_10(BF) < 0.5$
- \triangleright Adding a 2nd CRS to CURN does not improve the evidence (=> models 5,6,7 not further examined later)
- \triangleright =>Further analysis assuming the CURN model

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GWB search with EPTA DR2

Chen, Caballero+EPTA (in prep.)

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EPTA DR2: Pulsar noise measurement

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CRS decorrelation is even better than GWB detection!

- ➢ PTAs can probe clock and SSE errors
- ➢ This can be noise to GW search but:
- ➢ PTAs can create independent pulsar-based timescale Guinot & Petit 1991; Hobbs et al. 2012,2019 etc.
- ➢ PTAs can provide additional data to SSE by finding deviations in the measured vs SSE predicted location of the SSB

GWB search with the EPTA/priors

- o Upper limit analysis Vs. Search in Bayesian inference depends on the chosen "prior" distribution of A
- \circ *A* = scale invariant => following priors 1) Uniform A distribution \Leftrightarrow Upper limit analysis 2) Uniform logA distribution (~non-informative) \Leftrightarrow Search analysis
- \circ In high S/N regime, posterior probability distribution (inferred parameters) \rightarrow insensitive to the prior type (information in data dominates information in assumptions)

$$
L_{tim} = L(\epsilon, \xi|d) = \frac{1}{\sqrt{(2\pi)^n |\mathbf{C}|}} \times e^{-\frac{1}{2}(\mathbf{C} - \tau(\epsilon))^\mathbf{T} \mathbf{C}^{-1}(\mathbf{t} - \tau(\epsilon))}
$$

Timing signal

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Single-pulsar noise analysis

• Same models as in DR1 (Caballero+2016, Desvignes+2016) 1 (EFAC,EQUAD) pair per observing system (telescope+backend)

$$
\hat{\sigma}^2 = (\sigma \cdot \text{EFAC})^2 + \text{EQUAD}^2
$$

1 single power-law (PL) time-stationary stochastic red noise per pulsar (30 freq. bins) 1 single-PL time-stationary stochastic DM noise (100 freq. bins)

$$
S\propto A^2f^{-\gamma}
$$

• Analytical marginalization of timing model (van Haasteren+2009)

CRS spectrum+Overlap Reduction Function (ORF) search

• Single power-law spectrum models for CRS (30 fr.bins – not same as PSR 30 bins)

$$
S \propto A^2 f^{-\gamma}
$$

- Keep simultaneous fit of pulsar Red+DM noise PLs (own freq. bins)
- White noise fixed at SPNA values (checks suggest this to be ok)
- Analytically marginalize over timing parameters.
- Chebyshev (4 coeff.) polynomial fit for ORF (tested method from DR1)

Inconclusive ORF-CRS model selection

• Follow the same models as DR1 (see Lentati+2015), now widely used

Table 2. Free parameters and prior ranges used in the Bayesian analysis

Pulsar Timing & Timing Models

- ➢ Millisecond pulsars (MSPs): Fastest periods, most stable rotations
- ➢ MSPs' TOA measurement precision (50-400) ns
- \triangleright MSP Period measurement precision $\leq 10^{-17}$ sec
- \triangleright MSPs extremely accurate cosmic clocks, multiple applications
- Pulsars/NS interior models, mass measurements
- Testing gravity theories via binary pulsar orbital dynamics (*Nobel prize 1993*, Hulse&Taylor)
- ISM studies
- NS Astrometry
- Binary stellar evolution
- **Gravitational-wave detectors at nHz-mHz frequencies, via Pulsar Timing Arrays (PTAs)**

Pulsar Timing & Timing Models

$t_{\text{residuals}} = t_{\text{OBS}} - t_{\text{PRED}}$

- ➢ Millisecond pulsars (MSPs): Fastest periods, most stable rotations
- ➢ MSPs' TOA measurement precision (50-400) ns
- ➢ Pulsar Period measurement precision:
- ➢ Pulsar/MSPs extremely accurate cosmic clocks, multiple applications

Pulsar Timing Arrays

- \triangleright PTA = Array of pulsars, at different sky locations (Foster & Backer, 1990)
- ➢ To probe "common, correlated signals", ie from physical process not specific to a pulsar
- ➢ "Favourite" target: space-time fluctuations by GWs (but more signals of interest exist)
- ➢ Most rotationally stable pulsars required: Millisecond pulsars (MSPs)
- ➢ Signal must be present in TRs of all PTA pulsar
- \triangleright Signal must be spatially correlated in agreement with theory, e.g. General Relativity (GR)
- \triangleright Signal can be deterministic (coherent waveforms) or stochastic (signal spectrum + angular correlations curve)

Single-pulsar analysis (Aurélien's talk)

• Same models as in DR1 (Caballero+2016, Desvignes+2016) 1 (EFAC,EQUAD) pair per observing system (telescope+backend)

$$
\hat{\sigma}^2 = (\sigma \cdot \text{EFAC})^2 + \text{EQUAD}^2
$$

1 single power-law (PL) time-stationary stochastic red noise per pulsar (30 freq. bins) 1 single-PL time-stationary stochastic DM noise (100 freq. bins)

$$
S\propto A^2f^{-\gamma}
$$

DM noise follows $\Delta T_{dm} \propto v^{-2}$ (cold plasma). DM+DM1+DM2 included in timing model

• Analytical marginalization of timing model (van Haasteren+2009)

$$
L_{\text{PSR}} \propto \frac{1}{\sqrt{(-\frac{1}{2} \times |\mathbf{C}||\mathbf{D}^{\mathsf{T}}\mathbf{C}^{-1}\mathbf{D})}} e^{-\frac{1}{2}(\delta t)^{\mathsf{T}}\mathbf{C}'^{-1}(\delta t)} \qquad \mathbf{C} = \mathbf{C}_{\mathsf{W}} + \mathbf{C}_{\mathsf{R}} + \mathbf{C}_{\mathsf{DM}}
$$

where.

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$$
\boldsymbol{C}'=\boldsymbol{C}^{-1}-\boldsymbol{C}^{-1}\boldsymbol{D}(\boldsymbol{D}^T\boldsymbol{C}^{-1}\boldsymbol{D})^{-1}\boldsymbol{D}^T\boldsymbol{C}^{-1}
$$

Use stationary, power-law spectrum models for pulsar intrinsic stochastic noise

 $S \propto A^2 f^{-\gamma}$

DM noise follows $\Delta \tau \propto v^2$ (cold plasma)

• Search for GWB model simultaneously with re-fitting pulsar noise parameters (possibly correlated) while we analytically marginalize over timing parameters (nuance parameters).

European Pulsar Timing Array (EPTA)

- ➢ Max Planck Institute for Radio Astronomy
- ➢ Jodrell Bank Centre for Astrophysics
- ➢ Nançay Radio Observatory/Paris Observatory
- ➢ ASTRON
- ➢ Cagliari Observatory
- \triangleright + multiple Universities and Institutes (data analysis, algorithm development, theory, GE sources, signal predictions)
- ➢ Experience in Radio Pulsar Observations since pulsar discovery
- ➢ High-precision radio pulsar timing data since 1996

Recipe for GWB search

Search for a stochastic signal common to all pulsars, with expected power-law spectrum (lower frequencies) and which has a spatial correlation described by Hellings-Downs curve

- 1) Build radio telescope with pulsar observing backend
- Observe pulsars
- 3) Create pulsar timing/noise model
- 4) Search for common red signal and define spectral parameters
- 5) Measure the ORF

- Van Haasteren et al. (2011), first GWB strain upper limit
- Based on van Haasteren et al. (2009) methodology
- Most used approach currently (with modifications/improvements)

data

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- Use MC sampler to sample the (unnormalized) parameter space and calculate the posterior probability distribution (PDF) of parameters
- Prior probability distributions (priors) *required*

 $*$ log-uniform for amplitudes (\sim uninformative for scale invariant properties – see e.g. Gregory 2005)

- * uniform (flat) otherwise (eg spectral index)
- * If Amplitude unconstrained, use uniform priors to produce upper limits

EPTA DR2: EPH modelling

 \checkmark 3 different algorithms

EphemGP

Orbital parameter effects

from INPOP19a

BayesEphem

Model of planetary mass/orbital effects (Vallisnery et al. 2020)

- Consistent results
- Small SSE effects on parameter estimation
- Marginal evidence for the benefit of fitting the SSE
- Fitting the SSE does decrease evidence for dipolar CRS
- More pulsars needed

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LINIMOSS

Direct access to modified

PMOE ephemeris.

Fit mass/orbital parameters (Guo et al. 2019)

PRELIMINARY

\triangleright A SMBHB signal: Earth term (blue) + Pulsar term (red)

➢ Only Earth term is coherent across all PTA pulsars

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➢ Unless pulsar distances known, pulsar terms act as noise

➢ A SMBHB signal: How it would really look

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\triangleright A GWB signal (A=1e-15, σ_{TOA} = 1µs, T~16 yr)

"pre-fit" special "post-fit"

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Pulsar Timing: Correlated Noise in TRs

 \triangleright Note: We can actually also treat them as scientific signals of interest:

TRTA

- ➢ Independent Pulsar-based timescales (Petit & Tavella 1996; Hobbs et al. 2012; Hobbs et al. 2019)
- ➢ Independent measurement of planetary parameters (Champion et al. 2010; Caballero et al. 2018; Guo et al. 2019)

(I)PTA timescale prospects (I)

 σ_z statistic (Matsakis, et al. 1997), measure of fractional clock frequency offsets over given time lags. Similar to Allan variance but appropriate for pulsars

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