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



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### Today's talk:

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



#### PTA = Array of <u>pulsars</u>, at different sky locations





R. Nicolas Caballero (KIAA-PKU): EPTA GWB 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 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

•  $2^{nd}$  GWB strain upper limit (6 MSPs): Lentati et al. 2015: A<3×10<sup>-15</sup> for  $\gamma$ =13/3 but already having signs of some "common red signal" (CRS)



- 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
- > We compare evidence for different (physically motivated) models

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### What else can the CRS be?

- 1) Clock-error noise (CLK) ← Inaccuracy in terrestrial time standard. *Effect*: Exact same TOA shifts in all pulsars → common signal with *monopolar* ORF
- 2) Solar-system ephemeris noise (EPH) ← 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) ← 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



#### CURN – DR2/DR1 spectrum consistency



Chen, Caballero+EPTA (in prep.)



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

#### 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.

	1998-12		
Algorithm	Planet Mass	Planet Orbit	Fit
BayesEphem	JUP,SAT,URAN,NEP	JUP,SAT	MC Sample
LINIMOSS	JUP,SAT	JUP,SAT	Analytical Marg.
EphemGP	-	JUP,SAT	MC Sample
	and the second second		a Carlo Math

- 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

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



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)

- Finalize EPTA DR2 phase 2
- Identified 25+ priority MSPs based on estimated contribution to ORF measurement improvement
- More advance noise models, incl. possible data systematics (standard noise models used)
- Prepare codes for demanding 25+ pulsar analysis
- 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

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





#### Number of freq. bins fitted can matter!



#### Broken PL – bend frequency



Parameters stabilize after ~10 bins



#### $\gamma = 13/3 - DR1 - DR2 - NG12$ : Timespan effect?





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#### CURN – DR2/DR1 pulsar contribution consistency







### 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)

# $t_{\rm residuals} = t_{\rm OBS} - t_{\rm PRED}$

![](_page_28_Picture_10.jpeg)

![](_page_28_Picture_12.jpeg)

# Pulsar Timing & Timing Models

- Millisecond pulsars (MSPs): Fastest periods, most stable rotations
- ➤ MSPs' TOA measurement precision (50-400) ns
- > 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

![](_page_29_Picture_6.jpeg)

![](_page_29_Picture_8.jpeg)

![](_page_30_Picture_1.jpeg)

![](_page_30_Picture_2.jpeg)

![](_page_30_Picture_4.jpeg)

# Pulsar Timing & Timing Models

![](_page_31_Picture_1.jpeg)

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

![](_page_31_Picture_3.jpeg)

#### 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 )

![](_page_32_Picture_7.jpeg)

#### 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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![](_page_33_Picture_9.jpeg)

#### **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)

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

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

log <sub>10</sub> (BF)	Evidence against 0	
0-0.5	bare mention	
0.5-1	substantial	
1-2	strong	
>2	decisive	
Kass & Raftery (1995)		

![](_page_34_Picture_7.jpeg)

#### Bayes Factors for ORF-CRS model selection

		log <sub>10</sub> BF	
ID	Model	ENTERPRISE	FORTYTWO
0	PSRN	_	_
1	PSRN + CURN	3.1	3.6
2	PSRN + GWB	2.7	3.2
3	PSRN + CLK	0.6	0.8
4	PSRN + EPH	2.1	2.1
5	PSRN + CURN + GWB	2.9	3.7
6	PSRN + CURN + CLK	3.0	3.4
7	PSRN + CURN + EPH	3.0	3.4

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

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#### GWB search with EPTA DR2

![](_page_36_Figure_1.jpeg)

Chen, Caballero+EPTA (in prep.)

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#### EPTA DR2: Pulsar noise measurement

![](_page_37_Figure_1.jpeg)

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

# 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

![](_page_38_Figure_5.jpeg)

![](_page_38_Picture_6.jpeg)

### GWB search with the EPTA/priors

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

![](_page_39_Picture_4.jpeg)

![](_page_40_Figure_1.jpeg)

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

Timing signal

![](_page_40_Picture_4.jpeg)

![](_page_41_Picture_1.jpeg)

![](_page_41_Picture_2.jpeg)

### Single-pulsar noise analysis

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

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

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

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

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

![](_page_42_Picture_6.jpeg)

# 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)

Parameter	Prior Type	Range
$A_{\rm RN}, A_{\rm DM}, A_{\rm CRS}$	log-Uniform	$[10^{-18} - 10^{-10}]$
$\gamma_{\rm RN}, \gamma_{\rm DM}, \gamma_{\rm CRS}$	Uniform	[0 - 7]
EFACs	Uniform	[0.1 - 5]
EQUADs	log-Uniform	$[10^{-9} - 10^{-5}]$

![](_page_43_Picture_8.jpeg)

#### Inconclusive ORF-CRS model selection

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

Parameter	Description	Prior range	
White noise			
α	Global EFAC	Uniform in [0.5, 1.5]	One parameter per pulsar (total 6)
Spin-noise			
$A_{\rm SN}$	Spin-noise power-law amplitude	Uniform in $[10^{-20}, 10^{-10}]$	One parameter per pulsar (total 6)
γsn	Spin-noise power-law spectral index	Uniform in [0, 7]	One parameter per pulsar (total 6)
DM variations			
$A_{\rm DM}$	DM variations power-law amplitude	Uniform in [10 <sup>-20</sup> , 10 <sup>-10</sup> ]	One parameter per pulsar (total 6)
$\gamma_{\rm DM}$	DM variations power-law spectral index	Uniform in [0, 7]	One parameter per pulsar (total 6)
Common noise			
A <sub>CN</sub>	Uncorrelated common noise power-law amplitude	Uniform in $[10^{-20}, 10^{-10}]$	One parameter for the array
γcn	Uncorrelated common noise power-law spectral index	Uniform in [0, 7]	One parameter for the array
A <sub>clk</sub>	Clock error power-law amplitude	Uniform in $[10^{-20}, 10^{-10}]$	One parameter for the array
γclk	Clock error power-law spectral index	Uniform in [0, 7]	One parameter for the array
$A_{\rm eph}$	Solar system ephemeris error power-law amplitude	Uniform in $[10^{-20}, 10^{-10}]$	Three parameters for the array $(x, y, z)$
$\gamma$ eph	Solar system ephemeris error power-law spectral index	Uniform in [0, 7]	Three parameters for the array $(x, y, z)$
Stochastic GWB			
A	GWB power-law amplitude	Uniform in $[10^{-20}, 10^{-10}]$	One parameter for the array
γ	GWB power-law spectral index	Uniform in [0, 7]	One parameter for the array
$ ho_i$	GWB power spectrum coefficient at frequency $i/T$	Uniform in [10 <sup>-20</sup> , 10 <sup>0</sup> ]	One parameter for the array per frequency in unparameterized GWB power spectrum model (total 20)
Stochastic background angular correlation function			
$c_{1,,4}$	Chebyshev polynomial coefficient	Uniform in $[-1, 1]$	See equation (36)
$\Gamma_{IJ}$	Correlation coefficient between pulsars (I,J)	Uniform in $[-1, 1]$	One parameter for the array per unique pulsar pair (total 15)

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

![](_page_44_Picture_4.jpeg)

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

# Pulsar Timing & Timing Models

- Millisecond pulsars (MSPs): Fastest periods, most stable rotations
- ➤ MSPs' TOA measurement precision (50-400) ns
- > MSP Period measurement precision  $\leq 10^{-17}$ sec
- > 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)

![](_page_45_Picture_11.jpeg)

# Pulsar Timing & Timing Models

#### $t_{\rm residuals} = t_{\rm OBS} - t_{\rm PRED}$

![](_page_46_Figure_2.jpeg)

- 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

![](_page_46_Picture_7.jpeg)

# Pulsar Timing Arrays

- > PTA = Array of <u>pulsars</u>, 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
- Signal must be spatially correlated in agreement with theory, e.g. General Relativity (GR)
- Signal can be deterministic (coherent waveforms) or stochastic (signal spectrum + angular correlations curve)

![](_page_47_Picture_8.jpeg)

#### Single-pulsar analysis (Aurélien's talk)

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

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

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

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

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,

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

![](_page_48_Picture_10.jpeg)

• 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).

![](_page_49_Picture_5.jpeg)

![](_page_49_Picture_7.jpeg)

#### European Pulsar Timing Array (EPTA)

- Max Planck Institute for Radio Astronomy
- Jodrell Bank Centre for Astrophysics
- Nançay Radio Observatory/Paris Observatory
- > ASTRON
- Cagliari Observatory
- + 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

![](_page_50_Picture_9.jpeg)

# 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
- 2) Observe pulsars
- 3) Create pulsar timing/noise model
- 4) Search for common red signal and define spectral parameters
- 5) Measure the ORF

![](_page_51_Picture_7.jpeg)

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

- 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)

![](_page_52_Picture_4.jpeg)

![](_page_53_Figure_1.jpeg)

data

![](_page_53_Picture_3.jpeg)

![](_page_54_Figure_1.jpeg)

![](_page_54_Picture_2.jpeg)

- 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 (~ 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

![](_page_55_Picture_6.jpeg)

![](_page_55_Picture_8.jpeg)

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

![](_page_56_Picture_11.jpeg)

LINIMOSS

Direct access to modified

PMOE ephemeris.

Fit mass/orbital parameters

(Guo et al. 2019)

PRELIMINAR

#### ➤ A SMBHB signal: Earth term (blue) + Pulsar term (red)

![](_page_57_Figure_2.jpeg)

> 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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![](_page_58_Figure_2.jpeg)

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#### > A GWB signal (A=1e-15, $\sigma_{TOA}$ = 1µs, T~16 yr)

![](_page_59_Figure_2.jpeg)

![](_page_59_Figure_3.jpeg)

"post-fit"

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"pre-fit"

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#### Pulsar Timing: Correlated Noise in TRs

![](_page_60_Figure_1.jpeg)

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

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- ➢ 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)

 $\sigma_z$  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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![](_page_61_Figure_2.jpeg)

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![](_page_61_Picture_3.jpeg)