

Application of NHA to detector characterization

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K. Ueno (Osaka Univ.)

Non-Harmonic Analysis (NHA)

- NHA is a method to extract dominant frequency components in given time-series with high resolution, developed by a Toyama Univ. group which is led by Hirobayashi-san.
- The method itself is **patent-protected** and so not publicly available (even to the other KAGRA collaborators), but there are some papers which describe the **outline** of the method, especially,
 - “Noise reduction for periodic signals using high resolution frequency analysis” Yoshizawa et al., EURASIP Journal on Audio, Speech, and Music Processing 5, 2011

Basic Algorithm

- 1) FFT the given time series $x(n)$ and find the frequency which gives the largest amplitude.
- 2) You somehow minimize the following cost function about A, f , and ϕ ,

$$F(A, f, \varphi) = \frac{1}{N} \sum_{n=0}^{N-1} \left\{ x(n) - A \cos \left(2\pi \frac{f}{f_s} n + \varphi \right) \right\}^2$$

starting from A and f estimated at 1). This is just a **least square fit with a sinusoidal function**.

- 3) Once the best-fit values of A, f , and ϕ are found, the waveform of converged spectrum is **subtracted from $x(n)$** .
- 4) Repeat the procedure 1 \sim 3 as many times as one would like.

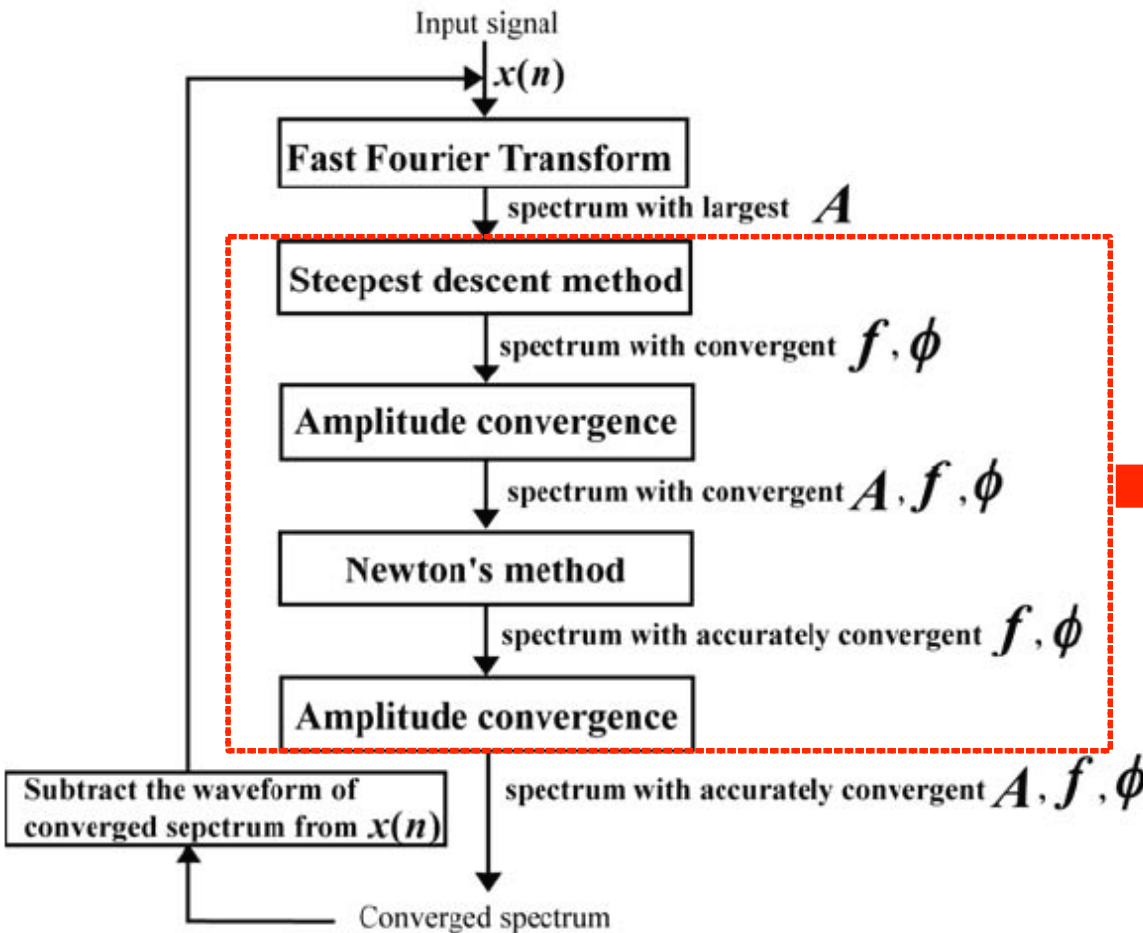
Current status

- According to Hirobayashi-san, you need some specific environments such as MATLAB or GPGPU to execute their NHA code.
- In order to do data analysis ourselves efficiently, it's better to develop our own **simple version** of the code instead of using their real one.
- So I tried to implement this method from the scratch. But when I followed the paper faithfully, the solutions were found not to be stable and soon diverge.
- Instead of following the whole procedure written in the paper, I took another way to meet the same purpose. I'll refer to the new way (next slide) as "Iterative Least Square (ILS)" instead of NHA to avoid confusion.

Difference from NHA's paper

NHA paper

Iterative Least Square (ILS)



At one time with
3D Newton's method

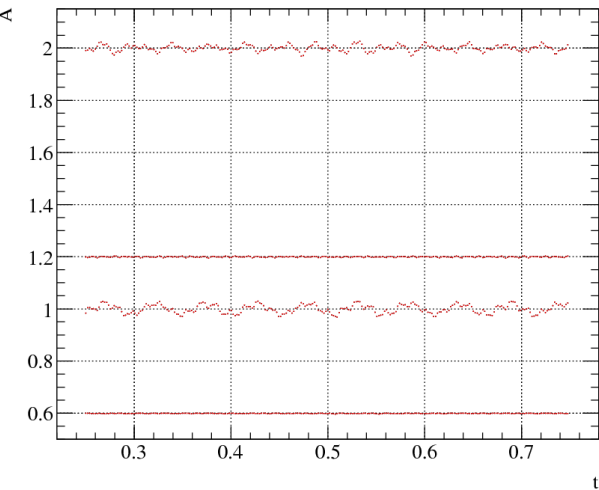
Test Example

- To test the performance of the ILS code, I artificially generated a signal time-series with some input parameters and tried to reconstruct them with ILS.
- The time-series is composed of four different signals, each of which has a constant amplitude and frequency.
- The sampling rate is 512 Hz, and the duration is set to 1 s.

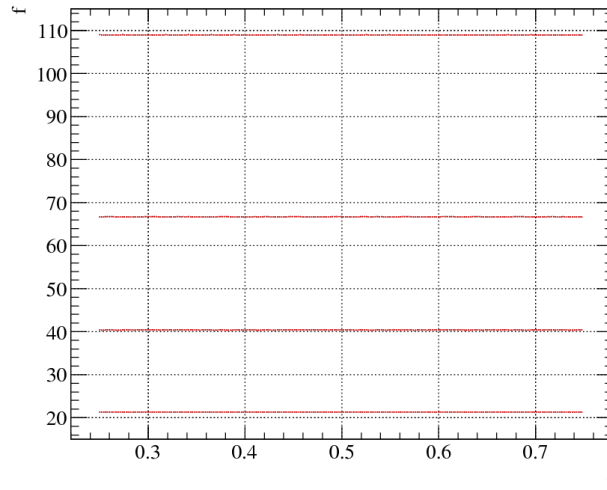
Amplitude	Frequency [Hz]	Initial phase [rad]
2.0	66.7	-0.15
1.2	109.0	0.46
1.0	40.4	2.40
0.6	21.3	0.10

Result (absolute)

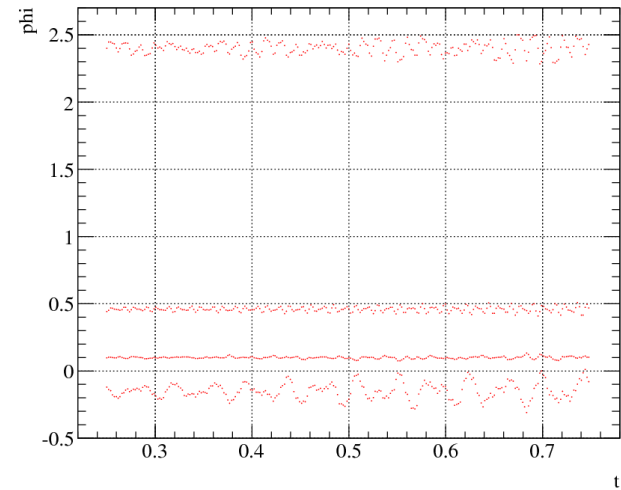
Amplitude



Frequency



Initial phase



While frequencies were well reconstructed, some of the amplitudes were not, which are caused by signal-signal interference.

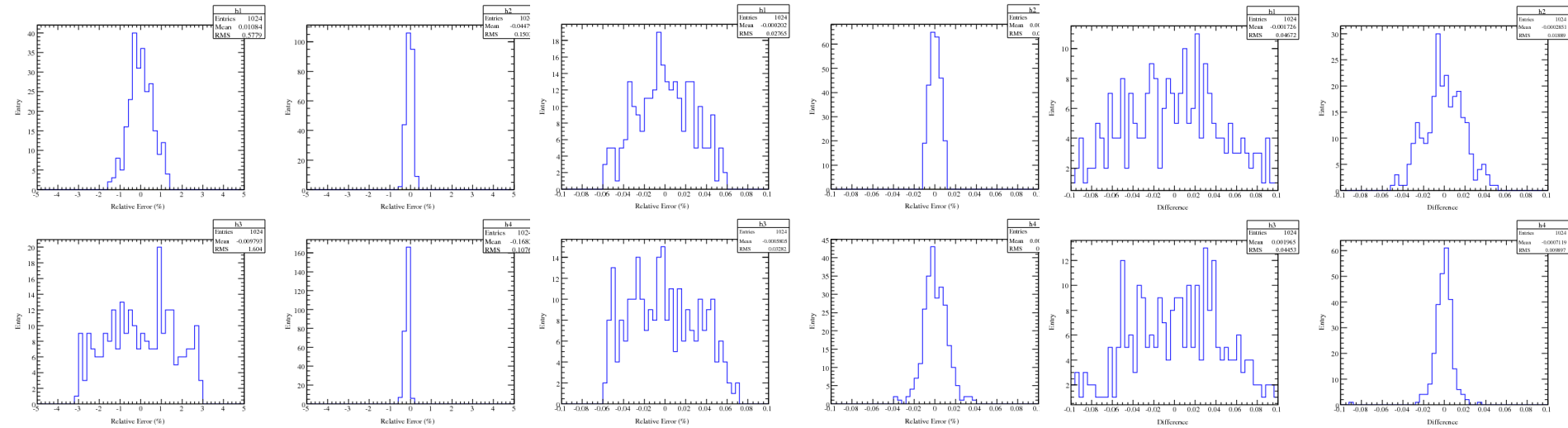
What is already clear: when there are multiple signals within the same duration, the minimum of the cost function does not always correspond to the true amplitude value, and the solution shift a little bit.

Result (resolution)

Amplitude

Frequency

Initial phase



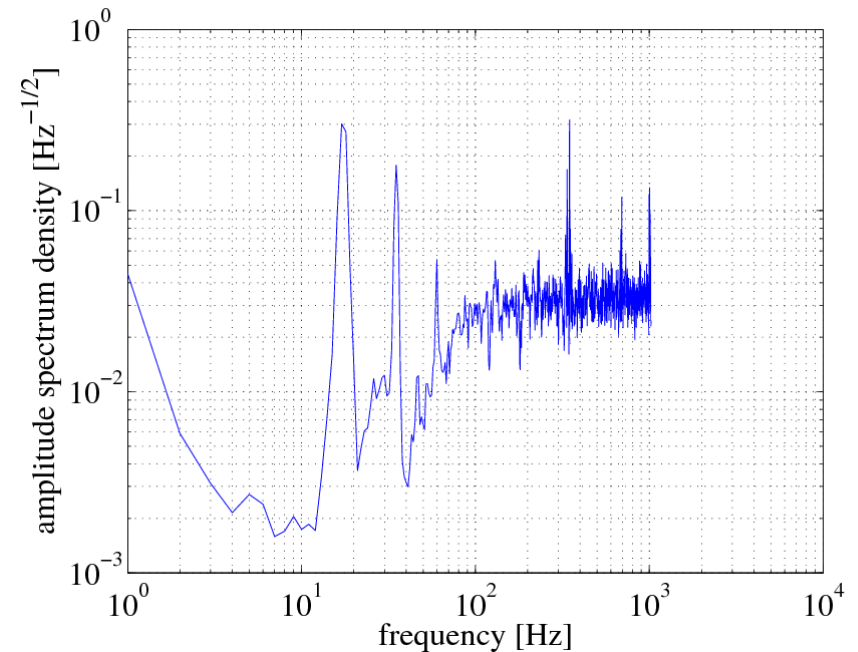
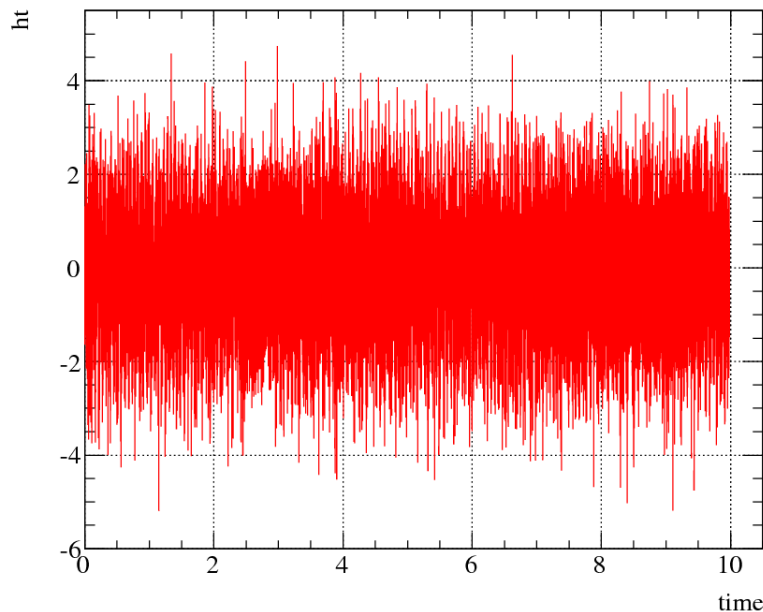
Frequencies were reconstructed within 0.1%, while amplitudes 3%.

Though the ILS code has plenty of room to improve,
let's apply this technology to LIGO real data!

LIGO S5 (H1) data

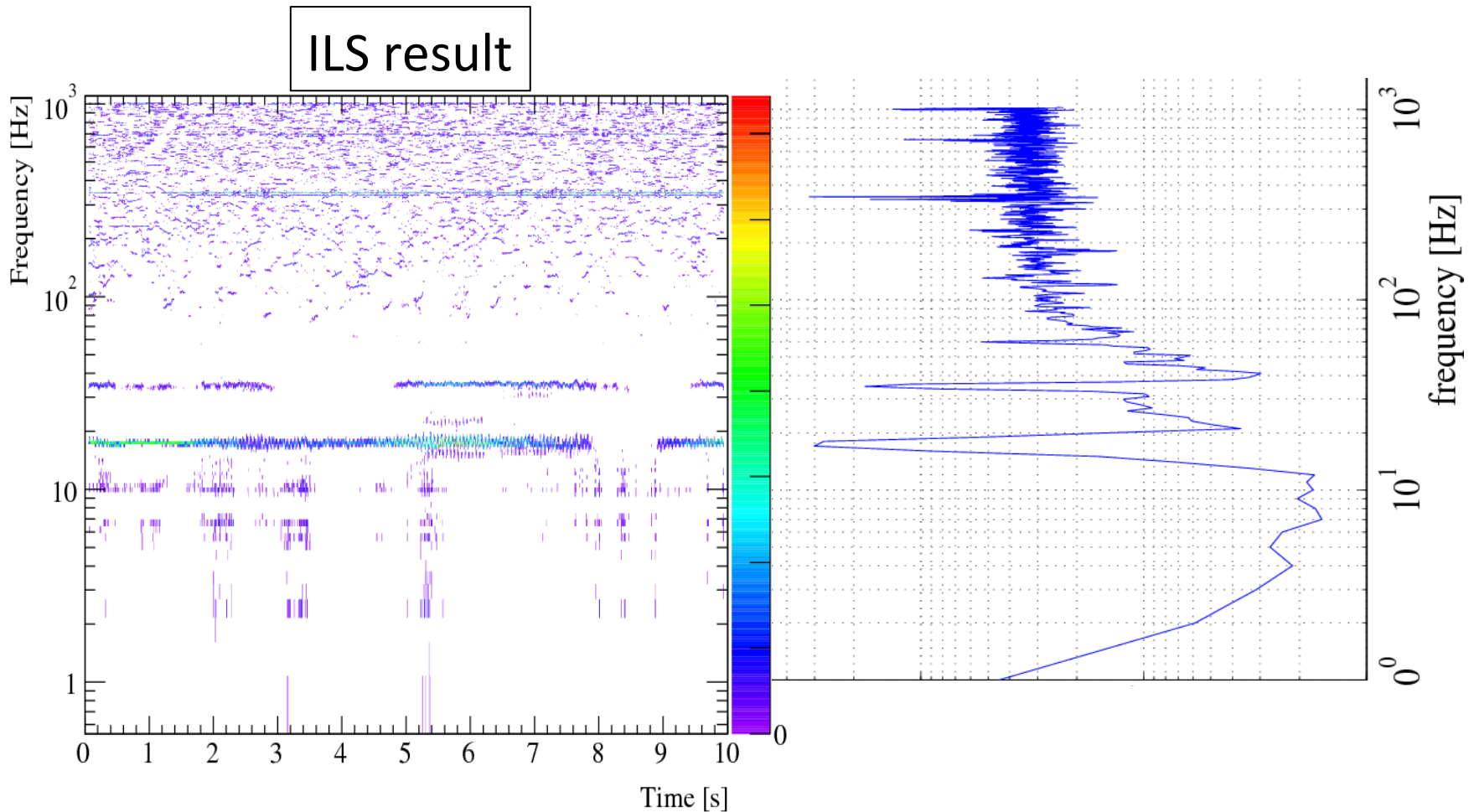
Hayama-san gave me a sample time-series from LIGO S5 (H1) data and its noise spectrum.

T=10 sec, fs=2048 Hz



The ordinary noise spectrum tells us the **long-time average** of the line amplitude and frequency.

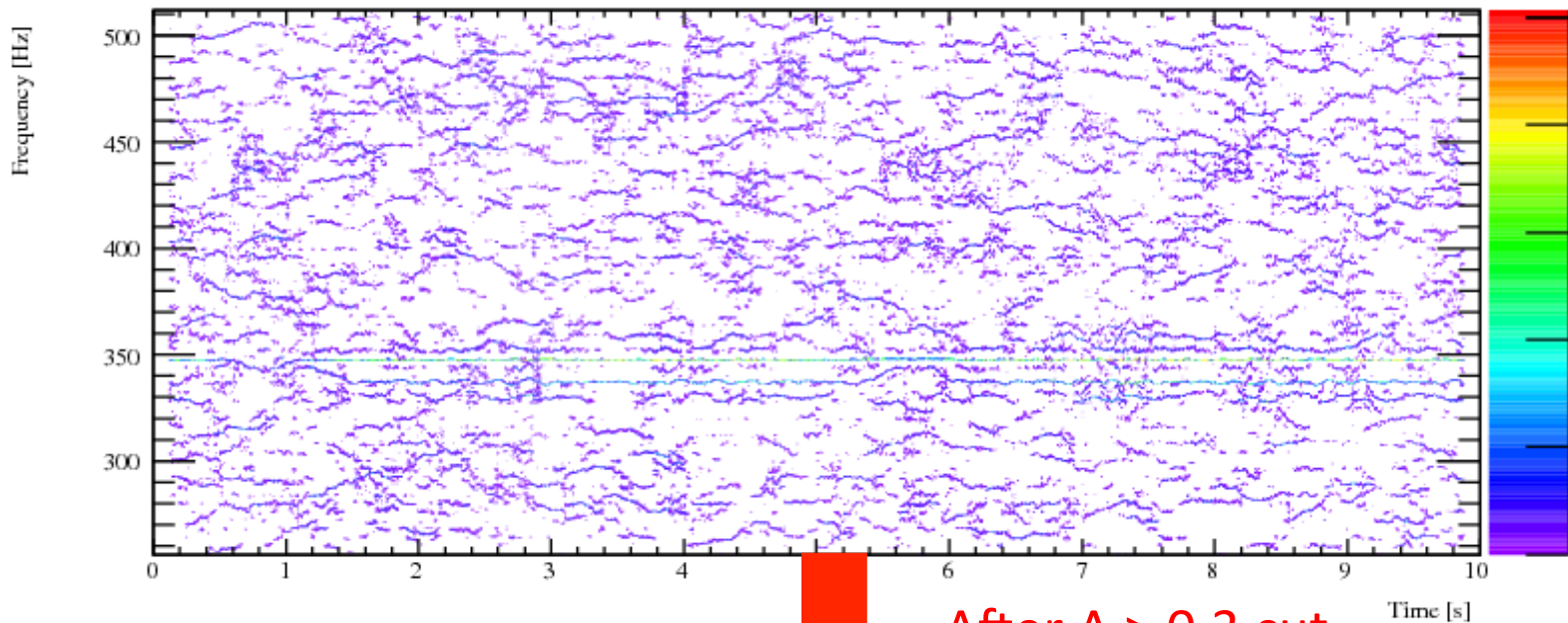
NHA can reveal fine structure of the lines



With NHA, you can not only know the line amplitude and frequency, but also their **detail temporal behavior**.

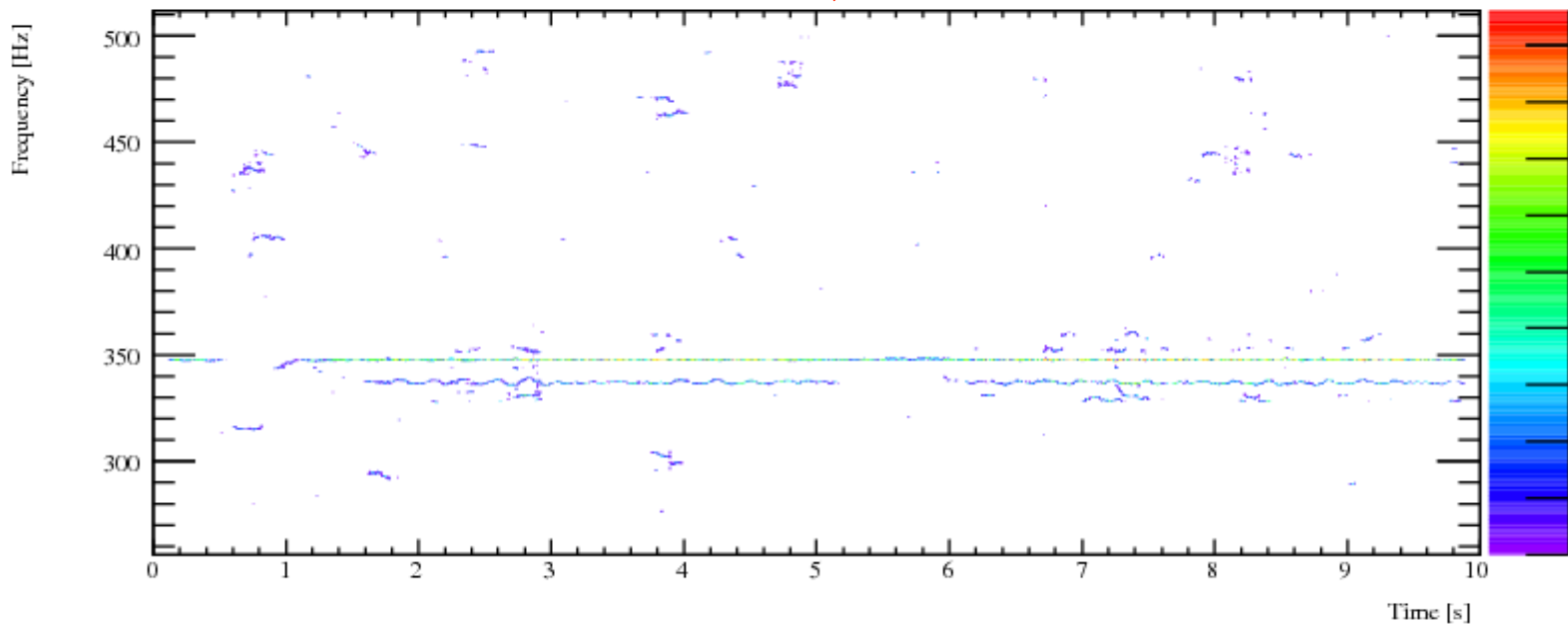
256 – 512 Hz

fs=1024Hz; frame=256; shift=1; #spectrum=20

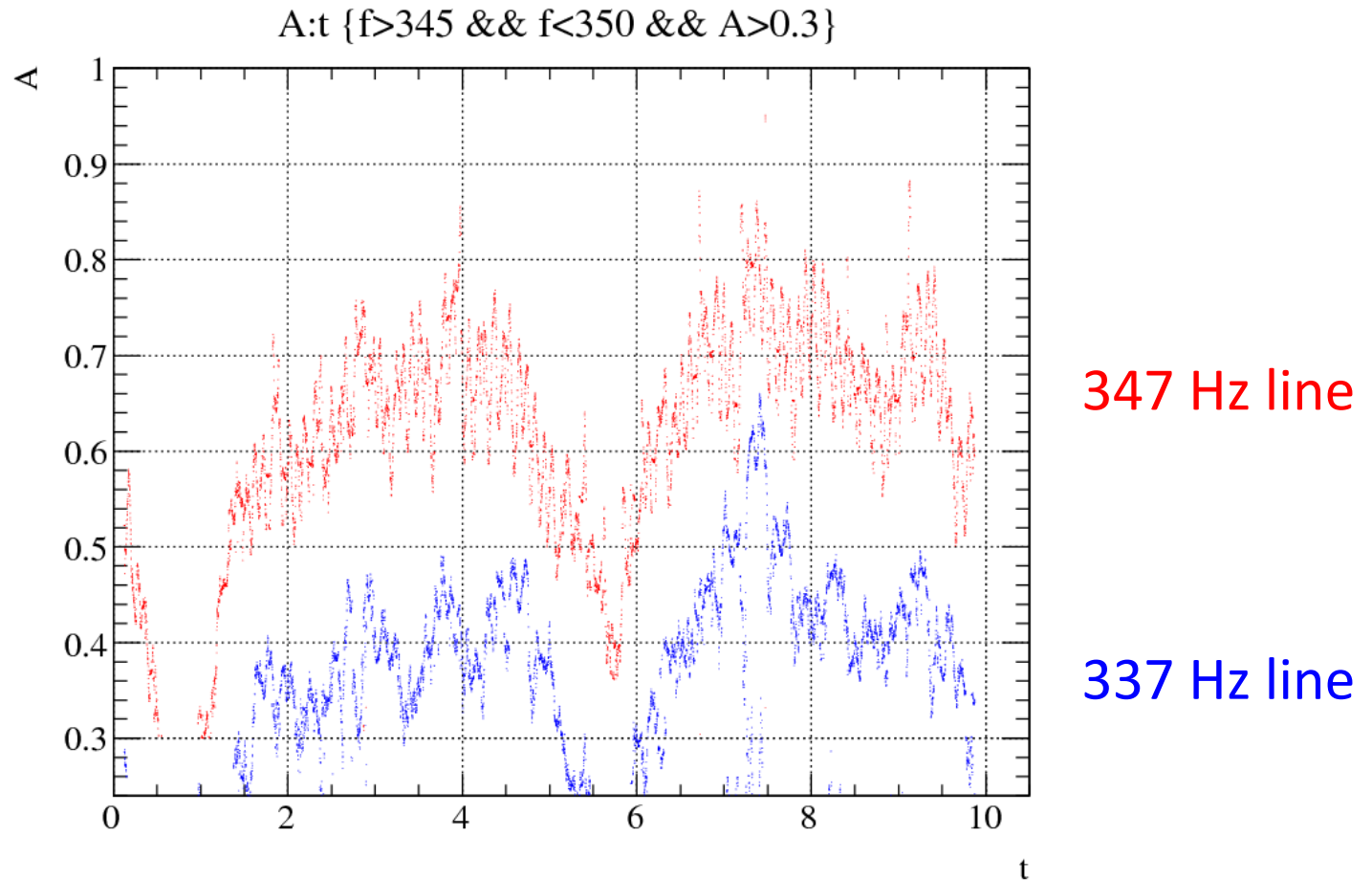


After $A > 0.3$ cut

Amplitude



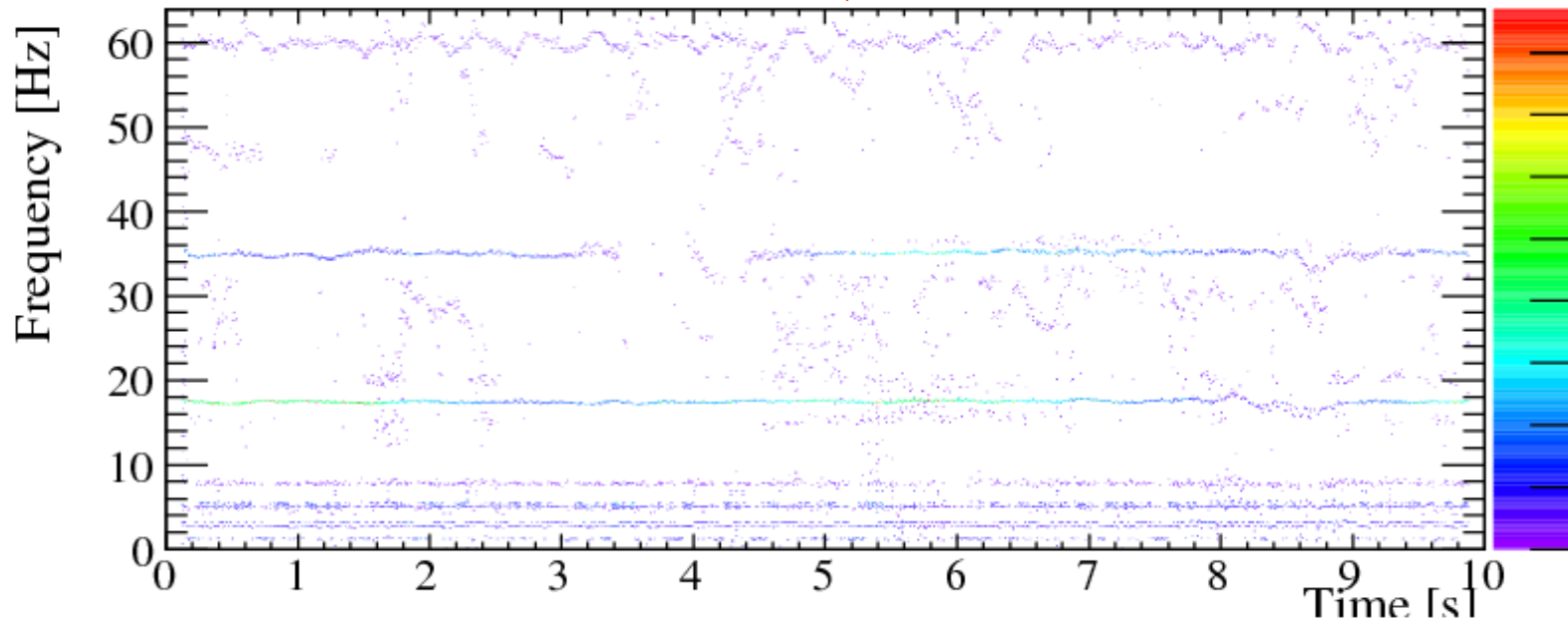
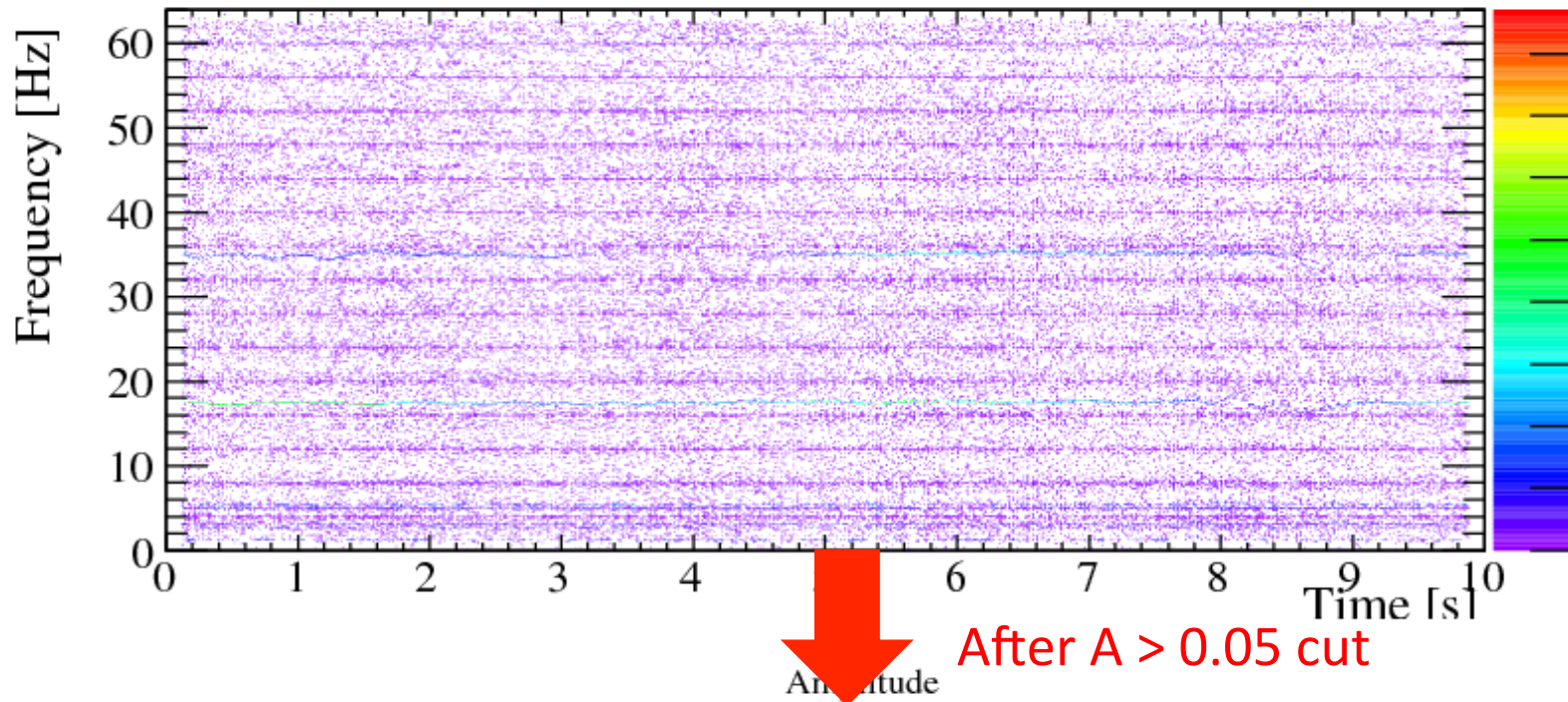
Time variation of amplitudes of 337 and 347 Hz lines



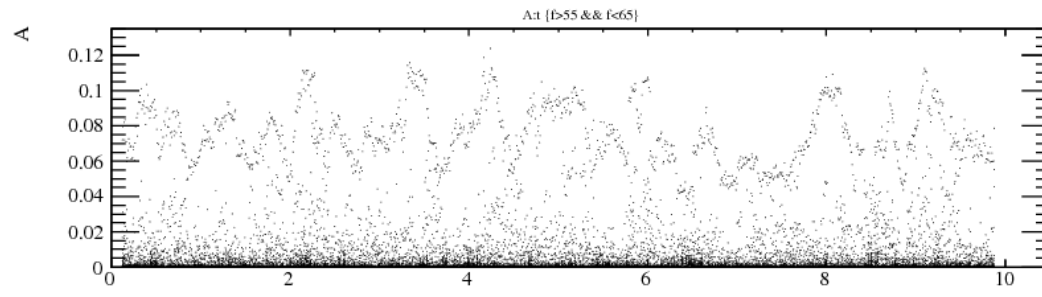
You can see a clear correlation of time variation of amplitude of the two lines.

< 64 Hz

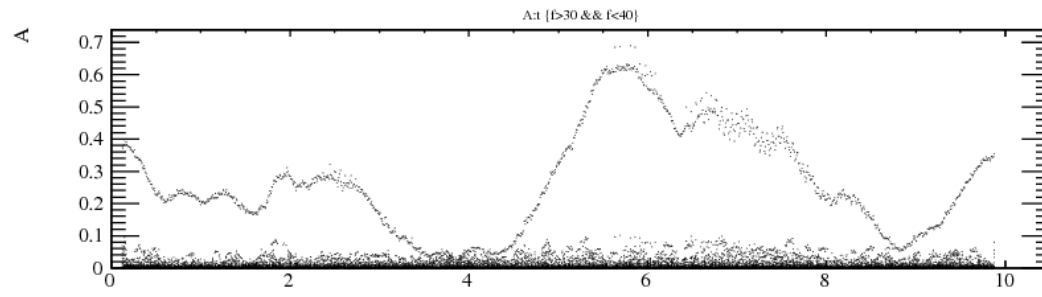
fs=128Hz; frame=32; shift=1; #spectrum=100



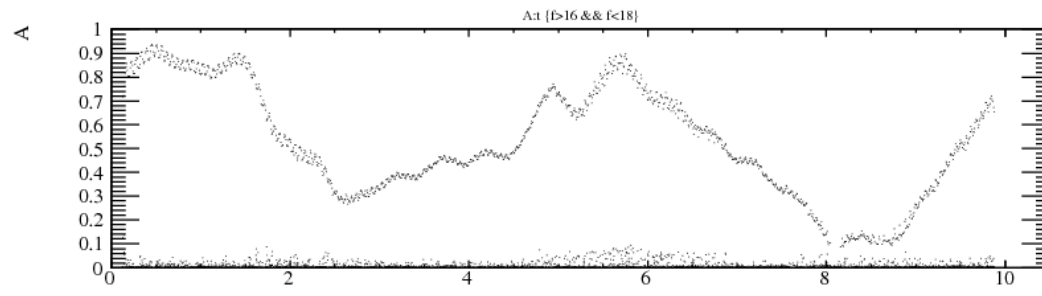
Time variation of amplitudes of lines below 64 Hz



60 Hz line



35 Hz line

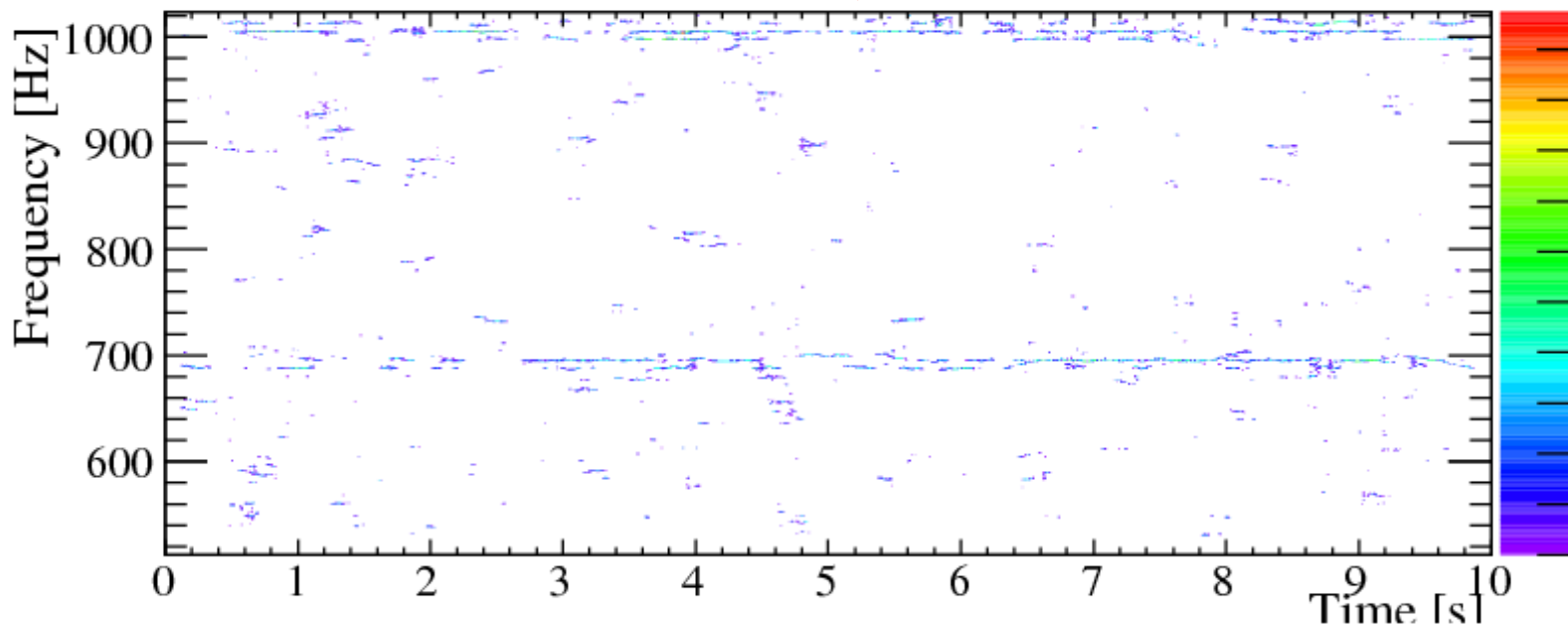
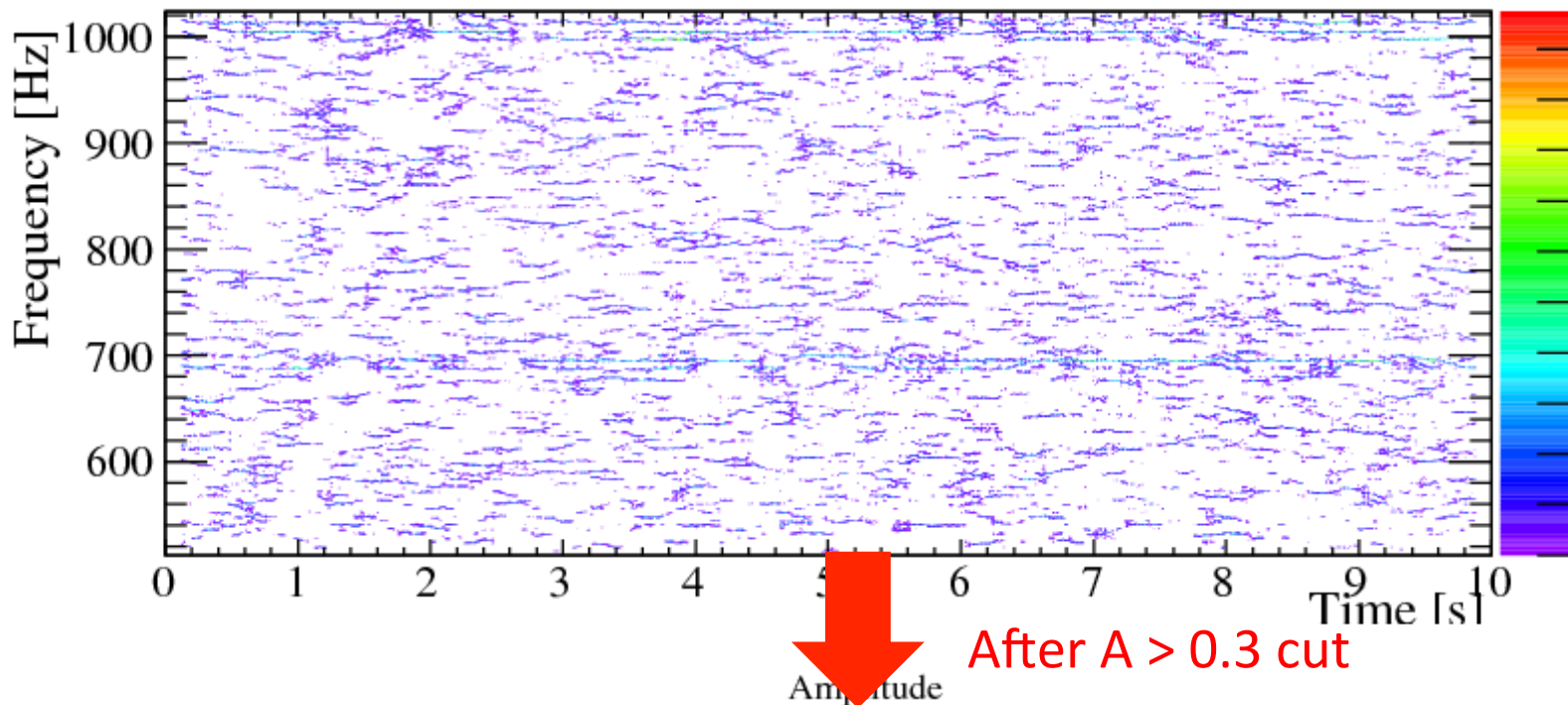


17 Hz line

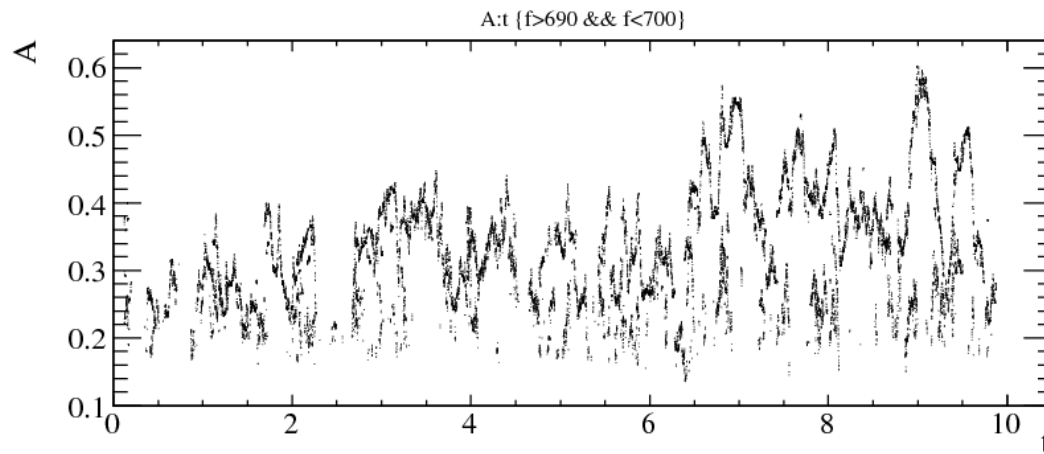
You can see the line feature with a resolution of $\ll 1$ sec.

512 - 1024 Hz

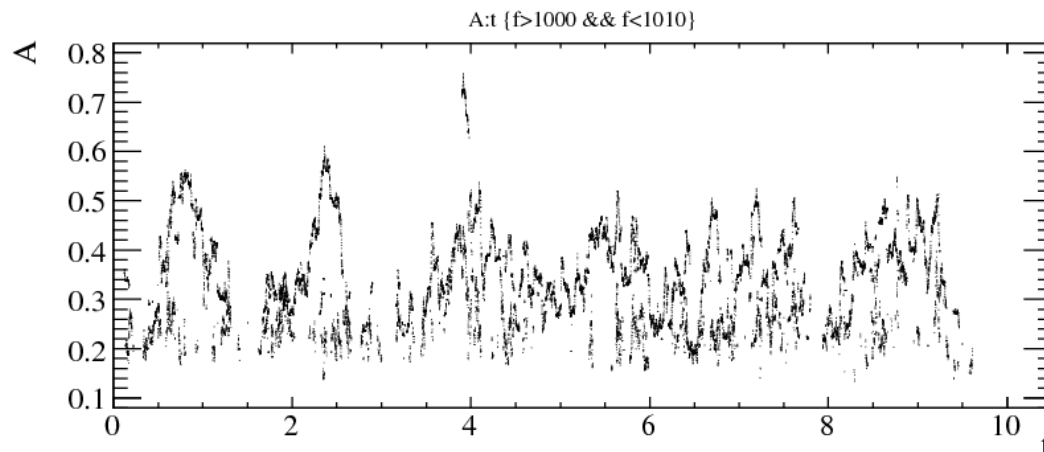
fs=2048Hz; frame=512; shift=1; #spectrum=20



Time variation of amplitudes of 695 and 1005 Hz lines



695 Hz line



1005 Hz line

You can see the line feature with a resolution of $\ll 1$ sec.

Summary

- Based on a paper on NHA, I implemented a simple C code of Iterative Least Square (ILS).
- Performance of this code would be worse than the full-fledged NHA, but it is C-based and easy for everybody to use (and also easy to wrap in Haskell)
- It could reveal the short-time time variation of 350 Hz lines amplitudes, which may give some hints to characterize lines and other possible glitches.
- If you have any data (including simulation) whose detail time structure you need to know, please feel free to ask me to analyze it! (though I cannot guarantee 100% quality)

Backups

Similar analysis for LIGO S6 data

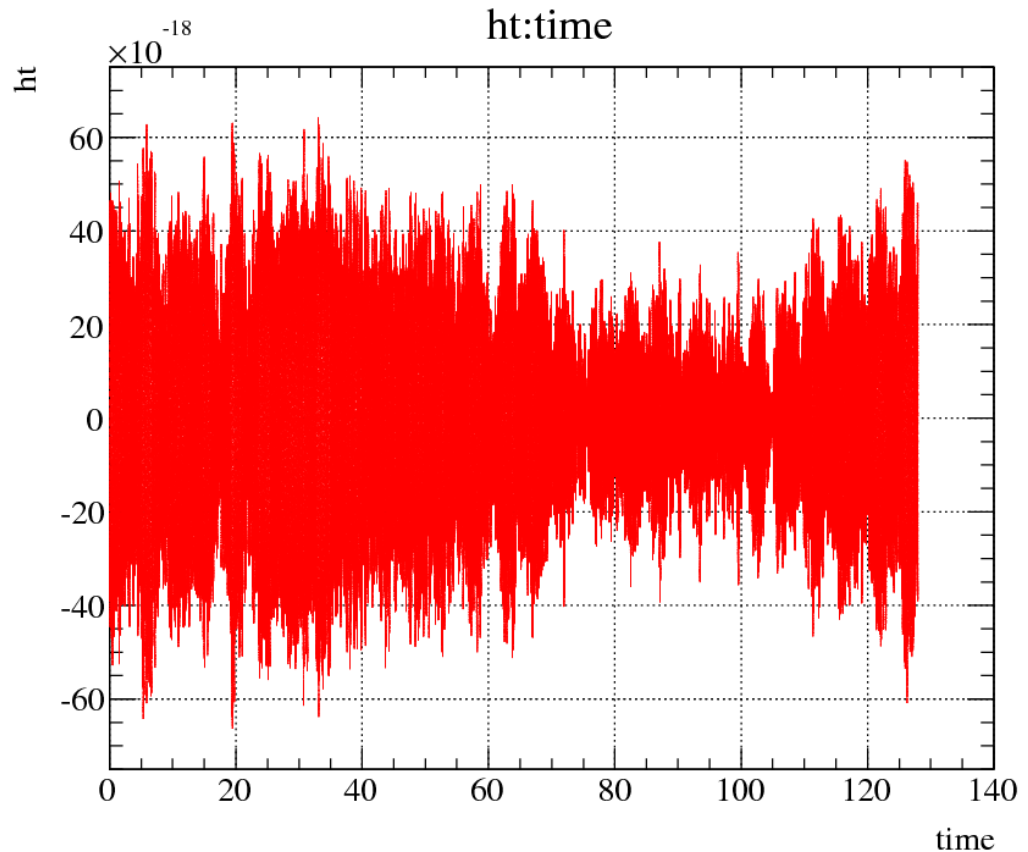
S6 data

- I analyzed LIGO S6 data

L-L1_LDAS_C02_L2-959200000-128.gwf

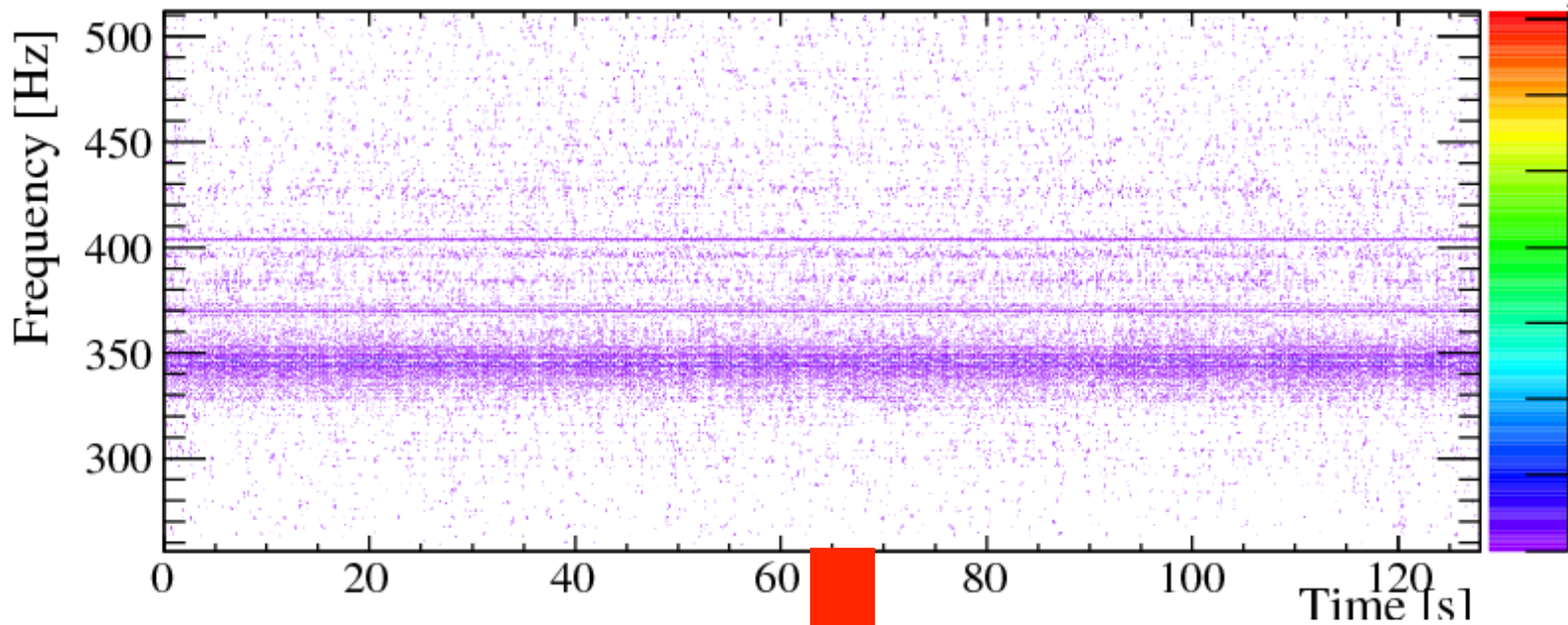
– $T = 128$ s

– $f_s = 16384$ Hz

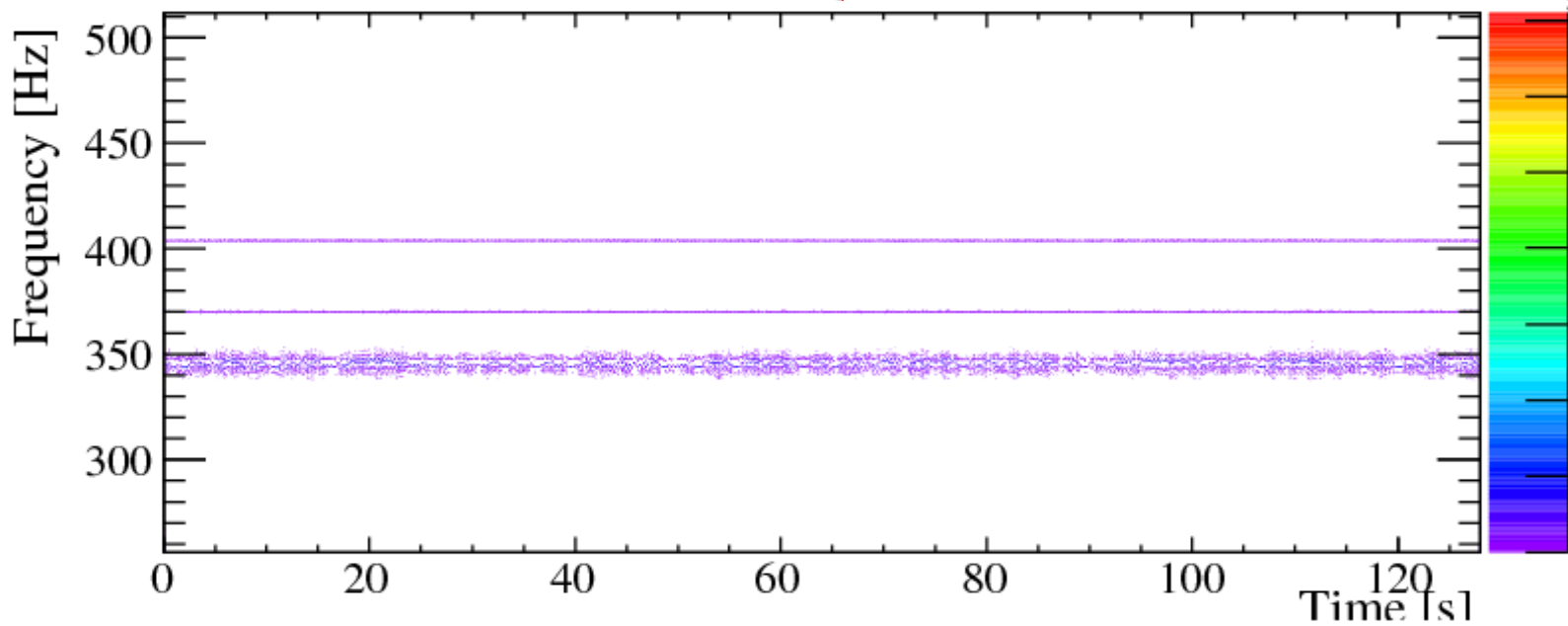


256 – 512 Hz

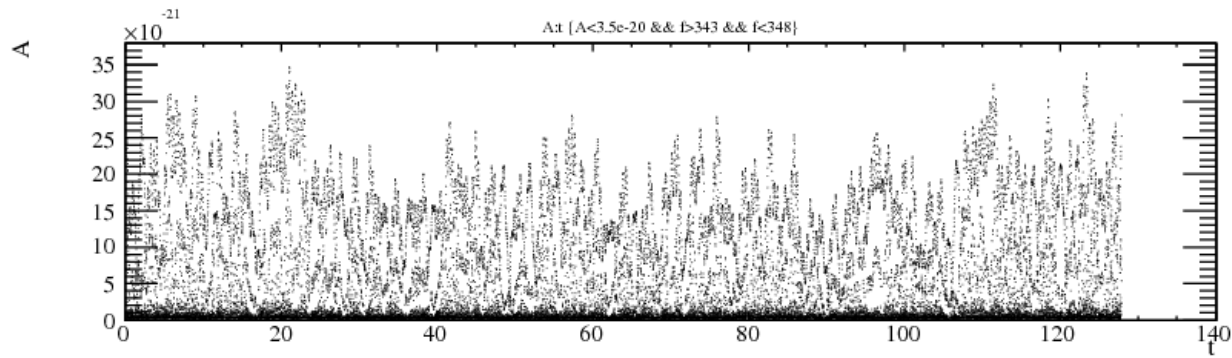
fs=1024Hz; frame=256; shift=16; #spectrum=20



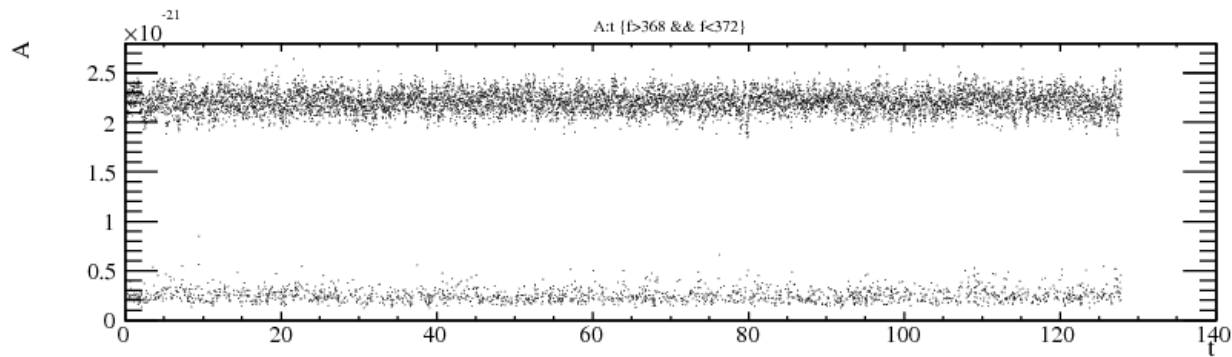
After $A > 1.5e-21$ cut



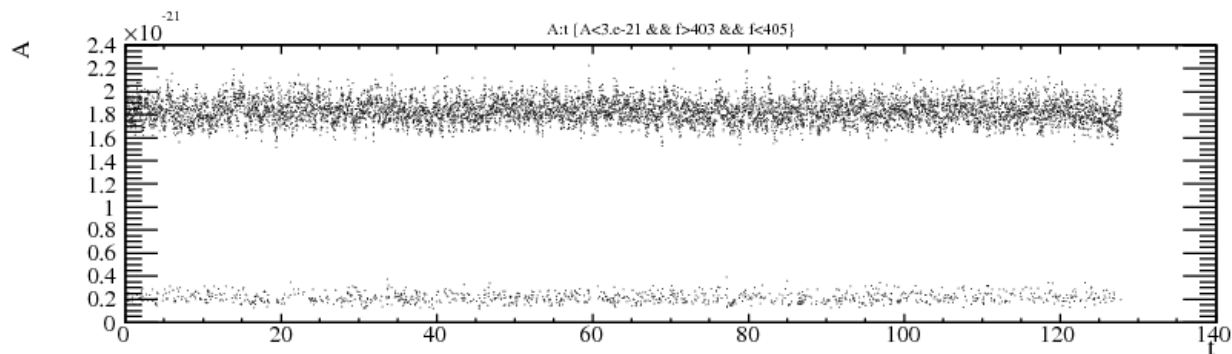
Time variation of amplitudes of 345 and 370 Hz lines



345 Hz line



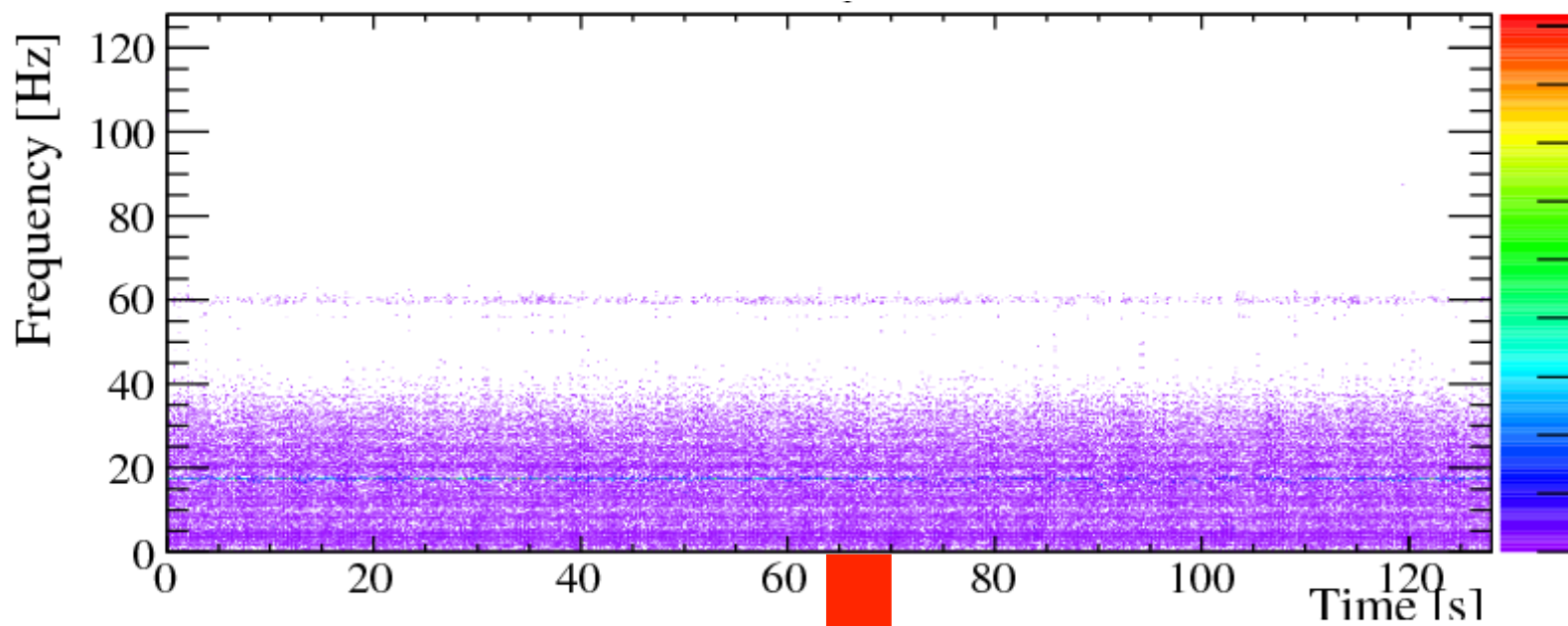
370 Hz line



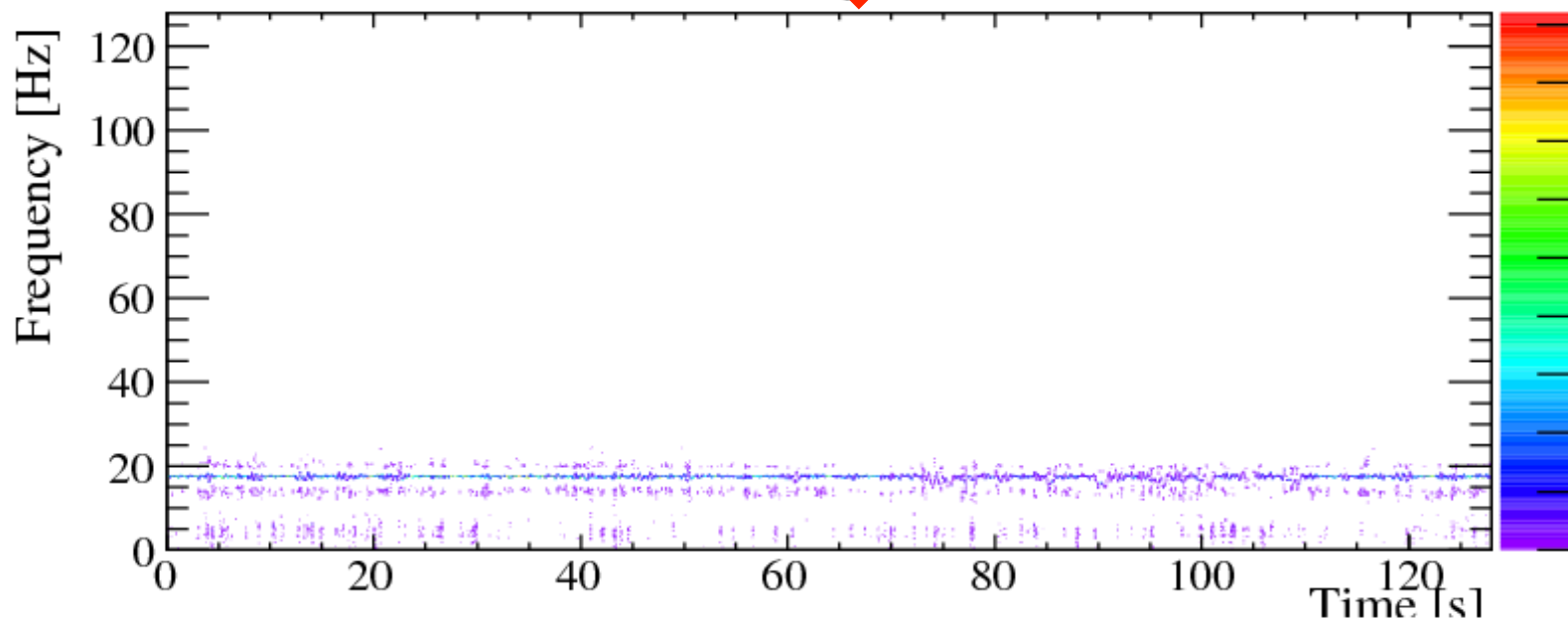
403 Hz line

< 128 Hz

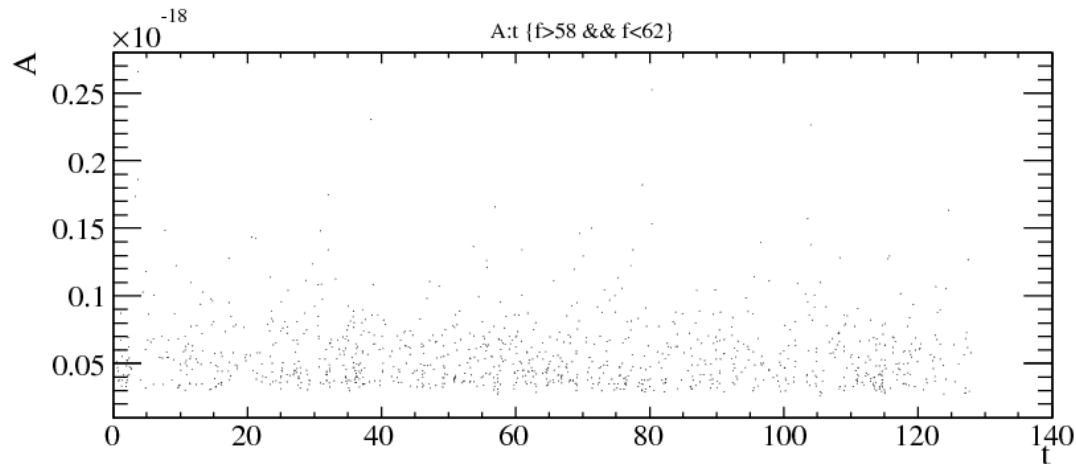
fs=256Hz; frame=64; shift=4; #spectrum=20



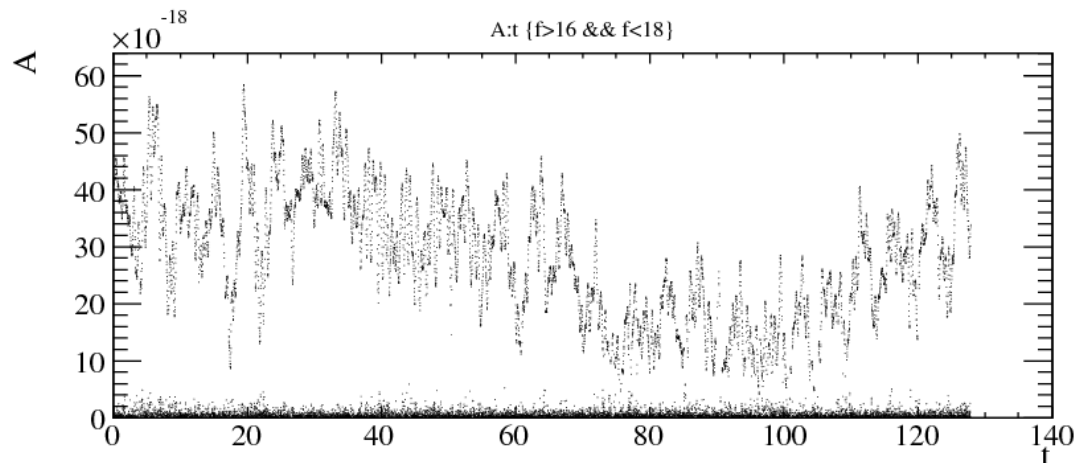
After $A > 5e-18$ cut



Time variation of amplitudes of 35 and 60 Hz lines



60 Hz line



17 Hz line

The large amplitude variation of the 17 Hz line is found to cause that of the whole 128 s time-series data.