



#### **H2-L1** Correlated Noise

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# Outline

- Introduction
- Goals of this analysis
- Coherence of power monitors
- Sign X-Correlation
- H2-L1 x-correlation
- Conclusion

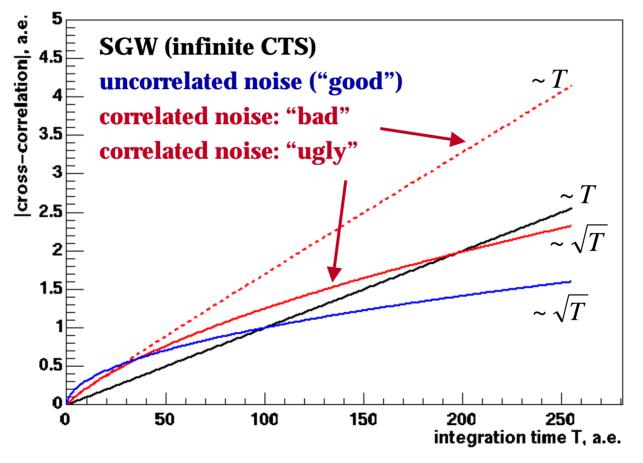


## Introduction



• Stochastic GW can be detected by measuring x-correlation of two detectors.

 $C = \overline{(h_L + n_L) \cdot (h_H + n_H)} = \overline{h_L h_H} + \overline{n_L n_H} \qquad : \quad h - \text{SGW signal}, n - \text{noise}$ 



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- study correlated noise from power lines
  - Q: Does it have "bad" components with very large time scale (~T)?
    - ✓ How: Look at the coherence of power monitors
  - > Q: How strong is it compare to uncorrelated noise?
    - How: Look at correlation of H & L ifo output using Sign Correlation Test.
- study other possible sources of correlated noise
  - Q: Is there another significant correlated noise in addition to power mains?
    - How: Look at correlation of H & L signals with power lines removed.

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more details in J.Castiglione's talk on DC meeting

• Coherence of  $s_L(t)$  (L0:PEM-LVEA\_V1) and  $s_H(t)$  (H0:PEM-LVEA\_V1).

 $s(t) = s_L(t) + s_H(t) = A \cdot \sin(\omega t + \theta)$ 

• Average square amplitude  $\overline{A}^2 = a_L^2 + a_H^2 + 2a_L a_H \overline{\cos(\phi_L - \phi_H)}.$ 

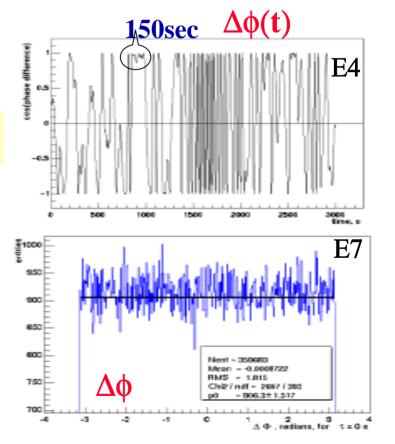
 $\rightarrow \phi_L, \phi_H$  – measured with LineMonitor

## • Coherence

$$\gamma = \frac{1}{N} \left| \sum_{k=1}^{N} \exp(i\Delta \phi_k) \right|$$

Coherence at long time scale?

$$\gamma\left(T\right) \sim \frac{1}{\sqrt{T}}$$



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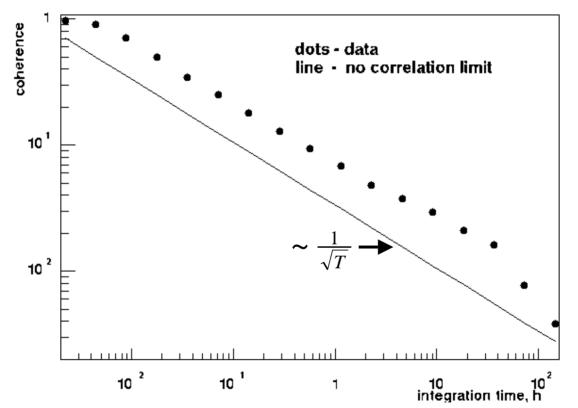






## γ(T)=const, (small T<1min)</li>

•  $\gamma(T) \sim \frac{1}{\sqrt{T}}$ , (large T)



• Conclusion: no terms ~*T* are observed on 17 days data.

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- Wavelet transform of L1 & H2 data
  - > bi-orthogonal interpolating wavelet of 10<sup>th</sup> order.
  - > time-frequency representation of data in wavelet domain  $W_{\rm mn}$ 
    - ✓ n scale (frequency) index, m time index
  - due to of locality of wavelet basis, wavelet layers can be considered as decimated time series (similar to windowed FT).
- x-correlation in wavelet domain
  - > calculated correlation coefficient separately for each wavelet layer
  - sign correlation test was used to estimate x-correlation





- Sign transform:  $u_i = sign(x_i \hat{x})$ 
  - $\succ \hat{x}$  median of **x**
- Sign statistics:  $s_i = sign(x_i \hat{x}) \cdot sign(y_i \hat{y})$
- Correlation coefficient  $\gamma$ .

$$\gamma = mean(s_i)$$

•  $\gamma$  distribution (n – number of samples):

$$P(n,\gamma) \approx \sqrt{\frac{n}{2\pi}} \cdot \exp\left(-\frac{n\gamma^2}{2}\right)$$

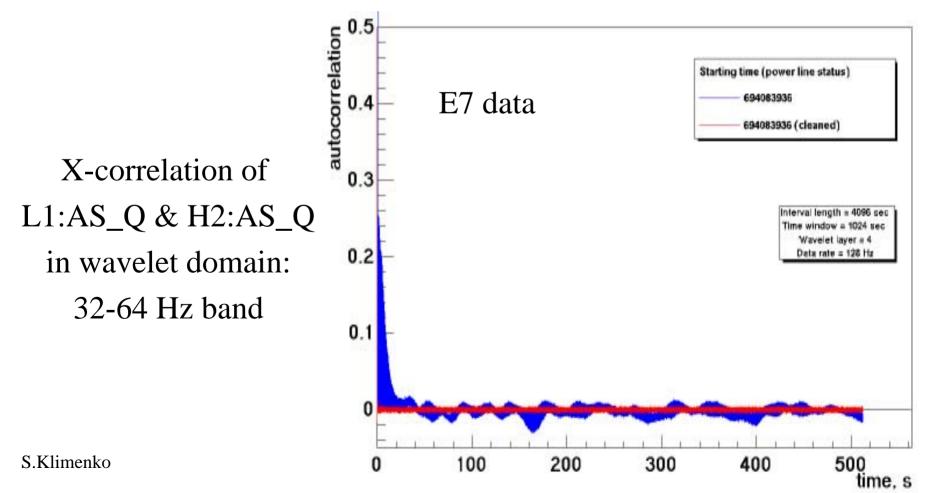
• very robust: > error from  $\hat{x}$  and  $\hat{y} \sim 2/n^2$ , much less then **var(\gamma)=1/n** for large *n* 





- sign statistics s(t)={u<sub>x</sub>u<sub>y</sub>}
- *a(t)* autocorrelation function of *s(t)*

> a measure of correlated noise.







## uncorrelated noise

- > autocorrelation function:  $a(0) = 1, a(\tau \ge \Delta t) = 0$
- > variance:  $\operatorname{var}_{u}(\gamma) = \sigma^{2} = 1/n$
- correlated noise with time scale  $< T_s$ 
  - > autocorrelation function:  $a(\tau < T_s) = a_n(\tau), a(\tau > T_s) = 0$ > variance:  $\operatorname{var}_c(\gamma) = \frac{1}{n}R$
- variance ratio measure of <sup>©</sup> noise (depends on  $a_n(t)$  only)

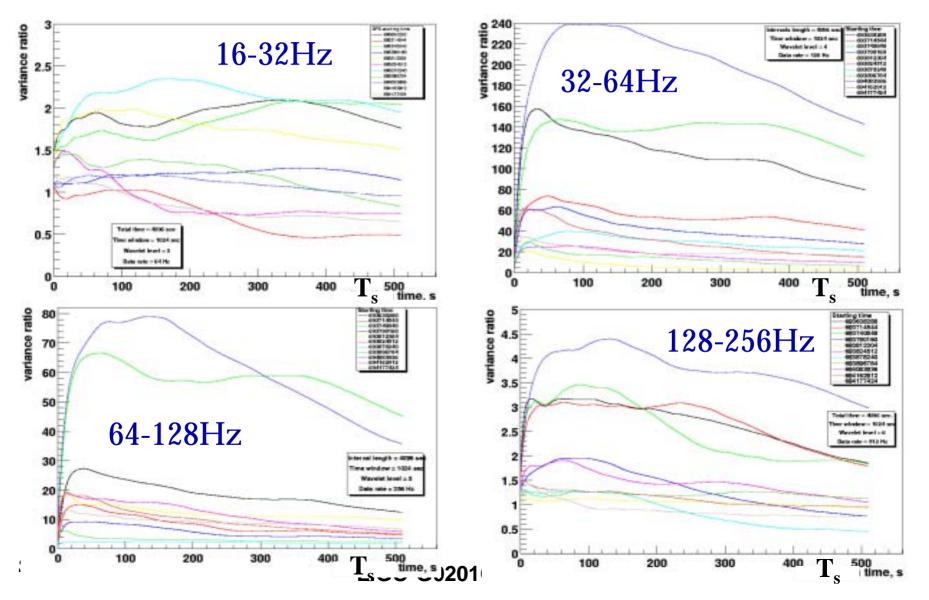
$$R = 1 + \sum_{m=1}^{T_s / \Delta t} (n - m) a_n(m \Delta t)$$

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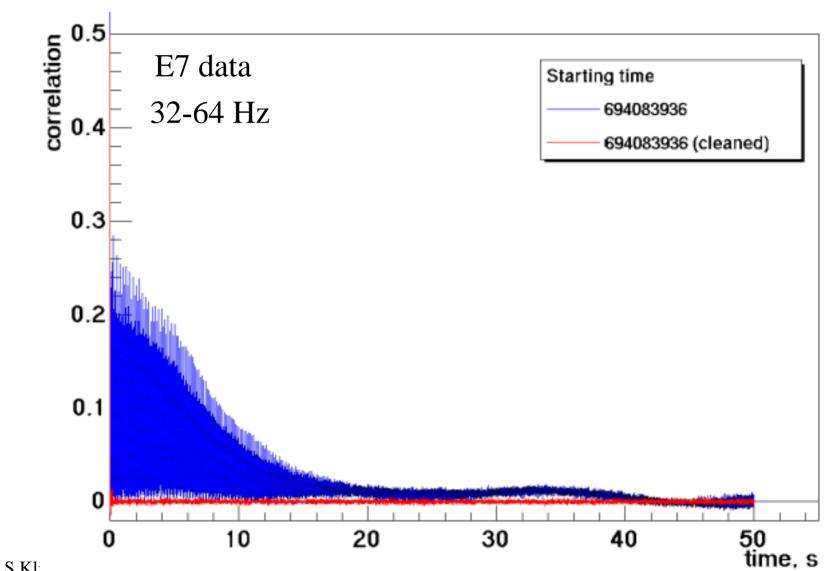


#### • 11 data segments 4096 sec each (total 12.5 h of E7 data)







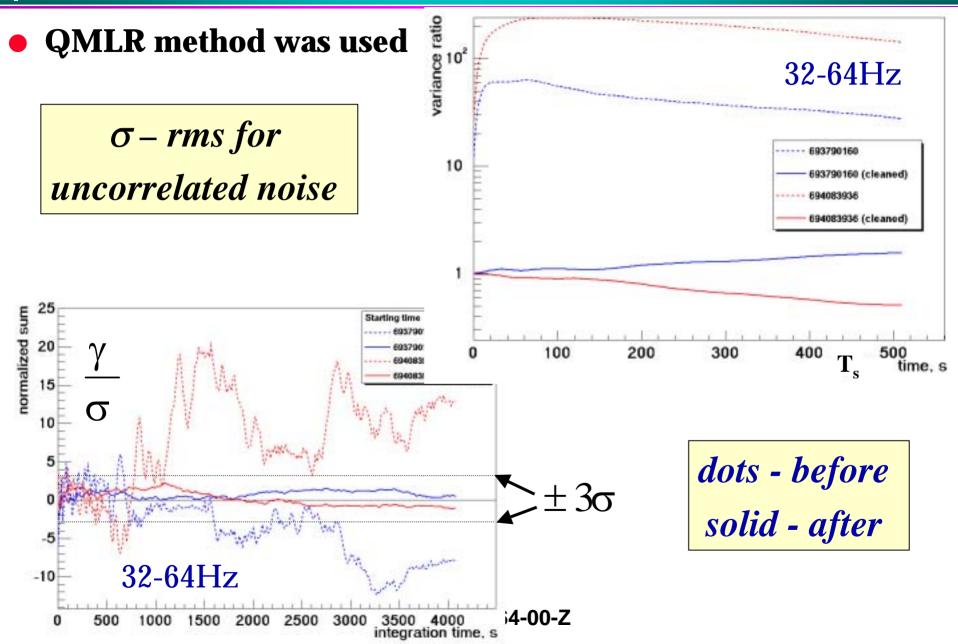


#### LIGU-GUZU104-UU-Z



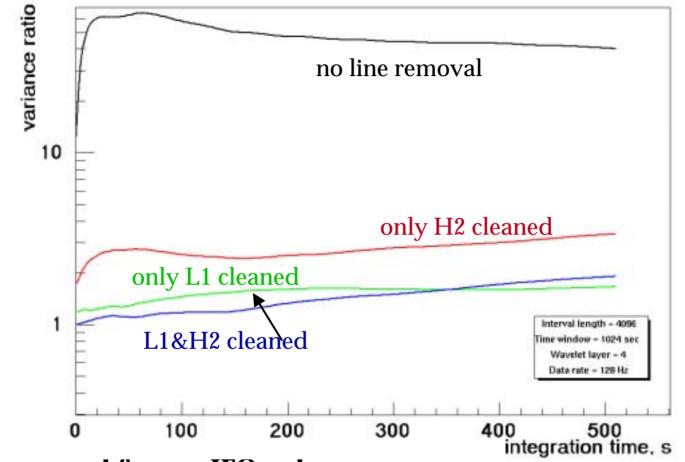
## **Data with Lines Removed**











• Line removal for one IFO only

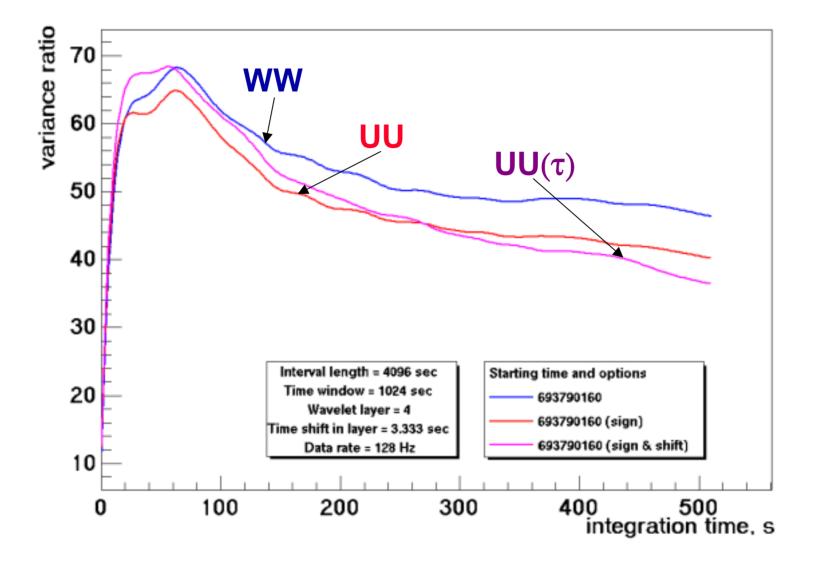
#### Good test for line removal algorithms

> ensure that no artificial correlation is introduced

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• results from power monitors

> no evidence of "bad" noise (~T) observed on 17 day data

- results from sign x-correlation of IFO output
  - > correlated power noise is too strong to be ignored.
  - **>** the noise is very non-stationary (variation by order of magnitude)
  - > the noise is manly due to power lines (proven by removing lines)
  - there are at least two components of correlated noise (Ts<1min & >500)
  - removing of power lines will considerably improve the SGW UL
- removal of power lines may introduce artificial x-correlation  $\sim T$

**>** safe option: remove power lines from one IFO output only.