Gravitational wave data analysis and Machine Learning

Lecture II

Elena Cuoco European Gravitational Observatory

BND School 2024 - Blankenberge, Belgium 2 – 12 Sep 2024



Gravitational Waves and Machine Learning application: Outline



- The data analysis workflow recap
- The real data
- Machine Learning and Deep Learning
- Machine Learning for Glitch classification
- Machine Learning for GW Signal Detection and classification



The data analysis workflow





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Noise budget: fundamental vs. actual







The Real Data

The noise it not at all ideal...

Spectrogram of V1:spectro_LSC_DARM_300_100_0_0 : start=1189644747.000000 (Sun Sep 17 00:52:09 2017 UTC)





Not linear and not stationary noise





Spectrogram of V1:spectro_LSC_DARM_300_100_0 : start=1189644747.000000 (Sun Sep 17 00:52:09 2017 UTC)

Spectrogram of V1:spectro_Hrec_hoft_20000Hz_300_100_0 : start=1210701379.000000 (Fri May 18 17:56:01 2018 UTC)



Spectrogram of V1:spectro_LSC_PRCL_300_100_0_0: start=1189731268.000000 (Mon Sep 18 00:54:10 2017 UTC)



I. Fiori courtesy

EGO - Virgo

Transient noise signals: Glitches



https://www.zooniverse.org/projects/zooniverse/gravity-spy



Gravity Spy, Zevin et al (2017)

1000 WWWWWWWWWW

The importance of glitch analysis

Ligo Livingston





https://arxiv.org/pdf/2002.11668.pdf



Why artificial Intelligence for GW data?

- Our data: a lot of noise and few GW signals (soon will be many)
- Low SNR signals (overlapping signals)
- Many transient noise disturbances (glitches)
- Not stationary/not linear noise (strange noise coupling)
- Many monitoring auxiliary channels ("big" data)
- Computational and timing efficiency (Fast alert system)



How Machine Learning can help

Data conditioning

- Identify Non linear noise coupling
- Use Deep Learning to remove noise
- Extract useful features to clean data

reatures to clean

Signal Detection/Classification/PE

- A lot of fake signals due to noise
- Fast alert system
- Manage parameter estimation



The data analysis workflow and ML





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Machine learning: a short overview



What is Machine Learning?



Arthur Samuel in 1959: "[Machine Learning is the] field of study that gives computers the ability to learn without being explicitly programmed."

- Machine Learning is on all our day by day lives:
 - ChatGPT
 - Google search
 - Social media
 - Images recognition
 - Bank accounting
 - Shopping
 - Travels
 - ...and much more



Machine learning models





Artificial Intelligence workflow



Training/Validation/Test data set

Classification tasks



WWWWWWWWW

Machine Learning in a nutshell

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Split the data in training, validation and test set Algorithm and its parameter selections: what you need is to find a function which minimize an error cost function

+

Machine learning pipeline setup



How good is our model?

Binary Classification example

- Positive (P) : Observation is positive
- Negative (N) : Observation is not positive
- True Positive (TP) : Observation is positive, and is predicted to be positive.
- False Negative (FN) : Observation is positive, but is predicted negative.
- True Negative (TN) : Observation is negative, and is predicted to be negative.
- False Positive (FP) : Observation is negative, but is predicted positive.

Accuracy=# of correct prediction/ total # of prediction

Accuracy =
$$\frac{TP + TN}{TP + TN + FP + FN}$$

True Positive Rate

$$TPR = rac{TP}{TP + FN}$$

False Positive Rate

$$FPR = rac{FP}{FP + TN}$$

Receiver Operating Characteristic

A probability curve for binary classification



https://scikit-learn.org/stable/index.html





Confusion Matrix

Binary Classification

	Class A prediction	Class B prediction
Class A True value	TP	FN
Class B True value	FP	TN

- Table to show how our model performs
- It summarize the (mis)classification of our predictions
- Easy to interpret



Machine learning by example: Iris classification

Let's try to classify Iris flower different types



Step to do:

- · Identify some features which characterize the flower
- Split the data set in training and test set
- Train classification algorithm on train set
- Verify result on test set



Machine learning by example: Iris features

One of the most difficult part in any Machine Learning pipeline is the extraction of correct features which can help us in classify the data

	sepal_length_cm	sepal_width_cm	petal_length_cm	petal_width_cm	class
0	5.1	3.5	1.4	0.2	Iris-setosa
1	4.9	3.0	1.4	0.2	Iris-setosa
2	4.7	3.2	1.3	0.2	Iris-setosa
3	4.6	3.1	1.5	0.2	Iris-setosa
4	5.0	3.6	1.4	0.2	Iris-setosa
5	5.4	3.9	1.7	0.4	Iris-setosa
6	4.6	3.4	1.4	0.3	Iris-setosa
7	5.0	3.4	1.5	NaN	Iris-setosa
8	4.4	2.9	1.4	NaN	Iris-setosa
9	4.9	3.1	1.5	NaN	Iris-setosa





Feature distribution





Example of classical ML algorithm

- **Decision Trees** (DTs) are a non-parametric supervised learning method used for classification and regression.
- The goal is to create a model that predicts the value of a target variable by learning simple decision rules inferred from the data features.

The sinking of the Titanic: who will survive?







Iris classification with Decision Tree

In [9]: from sklearn.model_selection import train_test_split
X=iris_data[["sepal_length_cm","sepal_width_cm","petal_length_cm","petal_width_cm"]]
Y=iris_data[["class"]]
X=X.fillna(0)
(train_inputs, test_inputs, train_classes, test_classes) = train_test_split(X, Y, train_size=0.7, random_state=1)

In [10]: from sklearn.tree import DecisionTreeClassifier
model = DecisionTreeClassifier()
model.fit(train_inputs, train_classes)
model.score(test_inputs, test_classes)

Out[10]: 0.95555555555555555

We were able to classify the flowers with **accuracy** of 95%





Iris Classification with Decision Tree



Decision surface of a decision tree using paired features





Confusion Matrix

It is useful to evaluate the quality of the output of a classifier on the iris data set. The diagonal elements represent the number of points for which the predicted label is equal to the true label, while off-diagonal elements are those that are mislabeled by the classifier.









Neural Network

Perceptron





The algorithm find the weights w in order To find the best y which is similar to a Target function Y

 $\mathbf{y}(\mathbf{x}) = \sum_{n=0}^{N} (w_n x_n)$



Example of a linear decision boundary for binary classification.

Frank Rosenblatt (1958)









Deep learning





Cat versus dog



- . We need to preprocess the images
- . Define the architecture of our NN
- Verify the prediction accuracy

Dataset available at https://www.kaggle.com

We want to build a deep learning classifier able to Distinguish an image of dog from one of cat





Image preparation and NN model





Accuracy

Results



0.900 0.800 0.700 0.000 4.000k 8.000k 12.00k

Accuracy/Validation



What our net will predict on a test set?





Neural network zoo





http://www.asimovinstitute.org/neural-network-zoo





Examples of Machine learning applications to GW



Why Signal Classification?

- If we are able to classify the noise events, we can clean the data in a fast and clear way
- We can help commissioners
- We can identify glitch families







Glitch classification



- Unsupervised classification
- Time-series (Wavelet) based classification
- Image based classification with Deep Learning
- Application on Simulated data
- Application on Real Data


How many trash events?







EGO - Virgo

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The trash is our glitch zoo







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Gravitational wave signals







Signal features

- We need to extract the features which can characterize our signals
- The detection or detector characterization save events with some meta features: SNR, Frequency, duration, etc..
- We can use also different features to identify a signals
- We can use T-F plots too!







Wavelet based classification

• Time series as input data





Unsupervised algorithm

The main goal is to find common pattern in the data based on criteria which make the elements of the data similar

The cluster are formed on a given metric related to the algorithm itself



https://scikit-learn.org



Features selection and dimensionality reduction



- Remove features that are correlated
- Keep the only features with high variance
- Select a model and keep only features relevant to that model

Project features in a different space, where few component keep all the information

Most used is Principal
 Component Analysis (PCA)





https://scikit-learn.org

Unsupervised application







Gaussian Mixture Model (GMM)

"A Gaussian mixture model is a probabilistic model that assumes all the data points are generated from a mixture of a finite number of Gaussian distributions with unknown parameters."







Simulated Signal

aLIGO-like simulated noise with transient signals injected





GMM clustering



Reduced features projections after labeling





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Comparison: WDF-GMM, PCA and PC LIB



	SG	G
PCAT Type 1	99%	0%
PCAT Type 2	1%	100%
LIB Type 1	99.9%	5%
LIB Type 2	0.1%	95%
WDF Type 0	99.5%	2.4%
WDF Type 1	0.3%	46.1%
WDF Type 2	0.2%	51.5%

	SG	RD
PCAT Type 1	1.1%	97.4%
PCAT Type 2	98.9%	2.5%
LIB Type 1	97.8%	4.8%
LIB Type 2	2.2%	95.2%
WDF-ML Type 0	8.7%	100%
WDF-ML Type 1	48.0%	0%
WDF-ML Type 2	43.3%	0%

	SG	G	RD
PCAT Type 1	15.5%	0%	13.6%
PCAT Type 2	36.8%	0%	41.4%
PCAT Type 3	14.2%	0%	13.0%
PCAT Type 4	9.1%	0%	13.0%
PCAT Type 5	0.8%	0%	0.3%
РСАТ Туре б	21.8%	0%	17.2%
PCAT Type 7	1.8%	100%	1.5%
LIB Type 1	39.5%	4.9%	23.8%
LIB Type 2	17.3%	88.3%	23.2%
LIB Type 3	43.3%	6.8%	53.0%
WDF-ML Type 0	89.5%	9.6%	86.9%
WDF-ML Type 1	5.9%	49.7%	7.0%
WDF-ML Type 2	4.6%	40.7%	6.1%

- PCAT: PCA and ML prediction
- PC-LIB: PCA and Bayesian model prediction

Classification methods for noise transients in advanced gravitational-wave detectors

Class. Quant. Grav., 32 (21), pp. 215012, 2015





ER7 LIGO engineering run

- Data from the 7th aLIGO engineering run (ER7), which began on the 3rd of June 2015 and finished on the 14th of June 2015. The average binary neutron star inspiral range for both Hanford and Livingston detectors in data analysis mode during ER7 was 50-60 Mpc.
- The total length of Livingston data analysed is about 87 hours.
- The total length of Hanford data analysed is about 141 hours.



LIGO Hanford glitches





Time [seconds]

LIGO Livingston Glitches





Time [seconds]



WWWWWWWWW



Application on real data



LIGO Hanford						
Pipeline	Correct classification	Missed triggers				
PCAT	99%	120				
PC-LIB	95%	6				
WDF-ML	92%	0				

LIGO Livingston					
Pipeline	Correct classification	Missed triggers			
PCAT	95%	90			
PC-LIB	98%	33			
WDF-ML	97%	0			

We conclude that our methods have a high efficiency in real non-stationary and non-Gaussian detector noise

Classification methods for noise transients in advanced gravitational-wave detectors II: performance tests on Advanced LIGO data Class. and Quant. Grav, 34 (3) 2017

How did we know correct classification?? JADE-Classifier



Supervised classification: Different approaches

Images



Image-based deep learning for classification of noise transients in gravitational wave detectors, Massimiliano Razzano, **Elena Cuoco**, Class.Quant.Grav. 35 (2018) no.9, 095016

Time series



Wavelet-based Classification of Transient Signals for Gravitational Wave Detectors, **Elena Cuoco**, Massimiliano Razzano and Andrei Utina, #1570436751 accepted reviewed paper at EUSIPCO2018



Data simulation: signal families and noise

- SG glitch

-2 µ(t) (10 -2

-8

-0.10

-0.05

0.00

gps time -1196360691.815 [s.]

0.05

0.10



gps time -1196360689.580 [s.]



	Waveform
	Gaussian
	Sine-Gaussian
Ī	Ring-Down
	Chirp-like
	Scattered-like
ſ	Whistle-like
Ī	NOISE (random)

To show the glitch time-series here we don't show the noise contribution

Razzano M., Cuoco E. CQG-104381.R3



h(t) [10⁻²¹]

-1

-2

1.5

1.0

0.5

0.0

-0.5

-1.0

-0.8 -0.6 -0.4 -0.2 0.0 0.2 0.4 0.6

h(t) [10⁻²¹]

SCATTEREDLIKE glitch

Signals in whitened data



Not Whitened

Whitened

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Supervised Classification:

eXtreme Gradient Boosting

- <u>https://github.com/dmlc/xgboost</u>
- Tianqi Chen and Carlos Guestrin. XGBoost: A Scalable Tree Boosting System. In 22nd SIGKDD Conference on Knowledge Discovery and Data Mining, 2016
- XGBoost originates from research project at University of Washington, see also the Project Page at UW.

dmlc

XGBoost





Tree Ensemble

$$y_n = \sum_{k=1}^{K} f_k(x_n)$$





task	Classes	Learning-rate	Max_depth	estimators
Binary	2	0.01	7	5000
Multi-label	7	0.01	10	6000

WDFX Results: Multi-Label Classification



WDFX: Binary Classification Results

Chirp-like signals OR Noise

Cuoco et al. 10.23919/EUSIPCO.2018.8553393 2018 26th European Signal Processing Conference (EUSIPCO)

Overall accuracy >98%



EGO - Virgo



Image-based classification

• Images as input data





Citizen science for GW-AI

Gravity Spy



Citizen scientists contribute to classify glitches

More details in Zevin+17 10.1088/1361-6382/aa5cea





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- Team: M. Razzano, F. Di Renzo, F. Fidecaro (@Unipi), G. Hemming, S. Katsanevas (@EGO)
- Launched @ Nov 2019 REINFORCE Project H2020-SWAFS (2019-2022)



https://www.zooniverse.org/projects/reinforce/gwitchhunters

Building the images



-0.25 0.00 0.25 Time [s.] - 1196361894.144

> (a) 0339 rd

-0.25 0.00 0.25 Time [s.] - 1196363873.451

(C) 0343_SCATTEREDLIKE 0.50 0.75

0.50 0.75

0240_SG

-0.25 0.00 0.25 Time [s.] - 1196361846.439

(b)

0619 CHIRPLIKE

0.75

-0.75







Data is whitened

Optional contrast stretch

Simulations now available on FigShare

Razzano, Massimiliano; Cuoco, Elena (2018): Simulated image data for testing machine learning classification of noise transients in gravitational wave detectors (Razzano & Cuoco 2018). figshare. Collection. <u>https://doi.org/10.6084/m9.figshare.c.4254017.v1</u>



(e)

-0.75 -0.50





(f)

EGO - Virgo

Deep learning: Convolutional Neural Network





0	0	0	0	0	0	0
0	60	113	56	139	85	0
0	73	121	54	84	128	0
0	131	99	70	129	127	0
0	80	57	115	69	134	0
0	104	126	123	95	130	0
0	0	0	0	0	0	0

D	114	
1		
D		

Kernel

0 -1

-1 5

0 -1



Spectrogram images





Alberto less courtesy





Pipeline structure

Input GW data		
 Image processing Time series whitening Image creation from time series (FFT spectrograms) Image equalization & contrast enhancement 	Convolutional (depth=16) Convolutional (depth=32) MaxPooling (2x2) Dropout (0.25)	Block 1
Classification	Convolutional (depth=64)]
 A probability for each class, take the max Add a NOISE class to crosscheck glitch detection 	MaxPooling (2x2) Convolutional (depth=64) MaxPooling (2x2)	Block 2
Network layout	Dropout (0.25)	1
Tested various networks, including a 4-block layers	Convolutional (depth=128) MaxPooling (2x2)	B
Run on GPU Nvidia GeForce GTX 780	Convolutional (depth=128) MaxPooling (2x2)	ock 3
• 2.8k cores, 3 Gb RAM)	Dropout (0.25)	
 Developed in Python + CODA-optimized libraries 	Fully Connected (N=512)] <u>e</u>
	Dropout (0.25)	Blo
	Fully Connected (N=N _{class})	l Š



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We compared classification performances with simpler architectures





Classification accuracy

Normalized Confusion Matrix



Deep CNN better at distinguishing similar morphologies

SVM

					_			
					Deel	p CNN		
	CHIRPLIKE	1.000	0.000	0.000	0.000	0.000	0.000	0.000
	GAUSS -	0.000	0.997	0.003	0.000	0.000	0.000	0.000
	NOISE	0.000	0.000	1.000	0.000	0.000	0.000	0.000
True class	RD -	0.000	0.003	0.000	0.994	0.000	0.003	0.000
	SCATTEREDLIKE	0.000	0.000	0.000	0.000	1.000	0.000	0.000
	SG ·	0.000	0.000	0.000	0.003	0.000	0.997	0.000
	WHISTLELIKE -	0.000	0.000	0.000	0.000	0.000	0.000	1.000
		CHIRPLIKE	GAUSS	NOISE	RD Siredicted class	CATTEREDLIKE	sG	WHISTLELIKE



Razzano M., Cuoco E. CQG-104381.R3 66

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Real data: O1 run

Glitch name	# in H1	# in L1
Air compressor	55	3
Blip	1495	374
Chirp	34	32
Extremely Loud	266	188
Helix	3	276
Koi fish	580	250
Light Modulation	568	5
Low_frequency_burst	184	473
Low_frequency_lines	82	371
No_Glitch	117	64
None_of_the_above	57	31

Dataset from GravitySpy images

Paired doves	27	-
Power_line	274	179
Repeating blips	249	36
Scattered_light	393	66
Scratchy	95	259
Tomte	70	46
Violin_mode	179	-
Wandering_line	44	-
Whistle	2	303



Examples of classification











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Confusion Matrix (Normalized)



Full CNN stack

Consistent with Zevin+2017



GW Astrophysical signal classification

Compact Binary Coalescences



Credit LIGO/Caltech/MIT/Sonoma State (Aurore Simonnet)

Core Collapse Supernovae



This is Cassiopeia A, a core collapse supernova remnant with a neutron star in its center. Located in the Milky Way only some 11,000 light-years away from Earth, it originally exploded about 330 years ago.

NASA/CXC/UNAM/IOFFE/D. PAGE, P. SHTERNIN ET AL

Core Collapse Supernovae



EGO - Virgo

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Detential avalagion machanism

Ott et al. (2017)

	Potential explosion mechanism			
GW emission Process	MHD mechanism (rapid rotation)	Neutrino mechanism (slow/no rotation)	Acoustic mechanism (slow/no rotation)	
Rotating collapse and Bounce	Strong	None/weak	None/weak	
3D rotational instabilities	Strong	None	None	
Convection & SASI	None/weak	Weak	Weak	
PNS g-modes	None/weak	None/weak	Strong	

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- Some burst searches are for targeted sources like supernovae.
- There is not enough supernova waveforms to match filter search but some supernova waveform features are known.
- The known features from supernova simulations can be incorporated into supernova searches using machine learning.




Core Collapse Supernova models



Powell s18: High peak frequency, exploding model

Radice s13: Non-exploding, lower amplitudes

peak frequency

Powell He3.5: ultra-stripped helium star, high peak frequency, exploding model





less, Cuoco, Morawski, Powell, https://doi.org/10.1088/2632-2153/ab7d31



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Hz built from VO3 and ET projected sensitivities

t [s]

Pipeline Workflow





Alberto less courtesy



Multilabel classification

ET, MERGED 1D & 2D CNN



LONGER TRAINING (> 1 hr)











Noise PSD is non stationary.

Multiple Glitch Families.

SNR distribution is affected by ITF antenna pattern.

Dataset: ~15000 samples.

(((0)))

Imbalanced Dataset due to different model amplitudes.



CCSN Classification on Simulated and Real O2 Data with CNNs and LSTMs A. Iess, E. Cuoco, F. Morawski, C. Nicolaou, O. Lahav, A&A 669, A42 (2023)

	Triggers								
Detector	Signal	Noise	Total						
Virgo V1	9273	47901	57174						
Ligo L1	10480	3810	14290						
Ligo H1	10984	4103	15087						
L1, H1, V1	5647	675	6322						



Multilabel classification task

- . Bi-LSTM, 2 recurrent layers
- ~10 ms/sample
- Best weights over 100 epochs

- <u>1D-CNN</u>, 4 convolutional layers
- ~2 ms/sample
- Best weights over 20 epochs

- <u>2D-CNN</u>, 4 convolutional layers
- ~3 ms/sample
- Best weights over 20 epochs



A. Iess, E. Cuoco, F. Morawski, C. Nicolaou, O. Lahav, A&A 669, A42 (2023)



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Result merger on 3 ITFs

Dataset breakdown: 675 noise, 329 s18p, 491 s18np, 115 he3.5, 1940 m39, 1139 y20, 76 s13, 1557 s25.

Input to NNs have additional dimension (ITF)





A. Iess, E. Cuoco, F. Morawski, C. Nicolaou, O. Lahav, A&A 669, A42 (2023)

Determining CCSN mechanism

Time (s)

	ET	CNN no-expl	Classific	mag-rot	esults _{chirplet}]	LIG	CNN no-expl	Classific	mag-rot	esults _{chirplet}		NEM	$D_{n^{o} e^{\chi p^{\prime}}}^{CNN}$	Classific ne ^{utrino}	ation Re	esults _{chirplet}			
	no-expl	20.0	40.0	40.0	0.0		0	41.3	50.0	8.7	0.0		no-expl	34.0	0.0	66.0	0.0			
	chanisn _{ouint}	3.0	64.0	33.0	0.0		chanisr _{outrino}	24.0	28.0	48.0	0.0		chanism _{ouint} a	49.3	14.5	36.2	0.0			
	True Me ^{wag-tot}	15.0	5.0	80.0	0.0		True Me ^{wag-tor}	12.0	0.0	88.0	0.0		True Me	5.4	1.1	93.5	0.0			
	chirplet	0.0	0.0	0.0	100.0		chirplet	0.0	0.0	0.0	100.0		chirplet	0.0	0.0	0.0	100.0	2D-C	N	
1200 - Chirplet 1000 -	t	1	e	Neutrino	-													Ν		
800 - 600 - (2 400 - H) 200 -	/				P															
бо о 1200 - Magneto	orotational No explosion							Jade Mul <i>core</i>	e Powell, ler, Aleja - <i>collapse</i>	Alberto indro Tor superno	Iess, Mic rresForne va explos	quel L è, Ele sion n	l Llorens-Monteagudo, Martin Obergaulinger, Bernhard Elena Cuoco, and Josè A. Font. <i>Determining the</i> n mechanism with current and future gravitational-wave							
800 - 600 - 400 - 200 -	₹₽ ¹							obse	rvatories	3. 11 202	3, 2311.1	8221,	accepted f	or publi	cation or	n PRD				
0.6 0.7	0.8 0.9 1.0) 1.1 1.	2 1.3 0	6 0 7 0	8 0.9 1.0	1.1	1,2 1,3													



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Gravitational Wave science and AI

NOISE

- Data cleaning
- ${\boldsymbol{\cdot}}$ Glitch classification
- Nonlinear noise
- ITF anomaly detection
- Glitch simulation

BURST

ML-based method for detection
CCSN waveform classification

CBC

• Detection

- Early warning
- Anomaly detection

CW

• Clustering in the parameter space

• Computing efficiency

SWBG

Noise correlation

PARAMETER ESTIMATION

• Faster and efficient methods

ALERT SYSTEM

• Ad hoc hardware/software solution?

E. Cuoco, M. Cavaglià, Ik. S. Heng, D. Keitel. C. Messenger, Living Review in Relativity, submitted







Thank you

twitter: @elenacuoco elena.cuoco@ego-gw.it







Extra examples







Anomaly Detection in Gravitational Waves data using Convolutional AutoEncoders for CBC signals

https://doi.org/10.1088/2632-2153/abf3d0





Create a deep learning pipeline allowing detection of anomalies defined in terms of **transient signals**: gravitational waves as well as glitches.

Additionally: Consider **reconstruction of the signal** for the found anomalies.

Filip Morawski, Michał Bejger, Elena Cuoco, Luigia Petre, https://iopscience.iop.org/article/10.1088/2632-2153/abf3d0





Filip Morawski, Michał Bejger, Elena Cuoco, Luigia Petre, https://iopscience.iop.org/article/10.1088/2632-2153/abf3d0







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O2 data - MSE Distributions









LIGO Livingston



Filip Morawski, Michał Bejger, Elena Cuoco, Luigia Petre, https://iopscience.iop.org/article/10.1088/2632-2153/abf3d0