

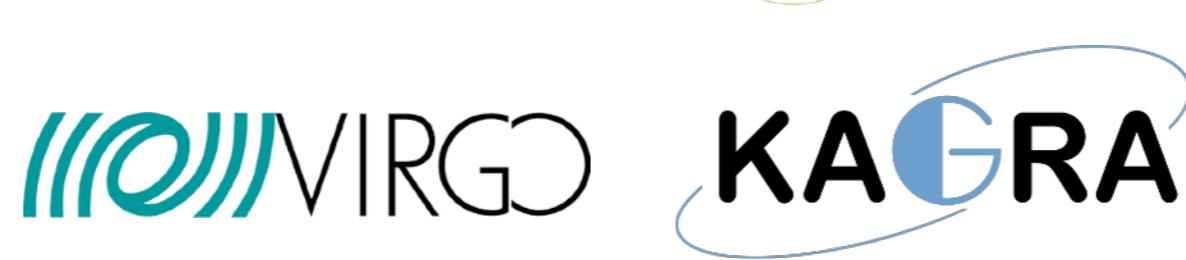
4th BIG meeting @ UB

Constraining Primordial Black Holes with Gravitational Waves

Sachiko Kuroyanagi

IFT UAM-CSIC / Nagoya University

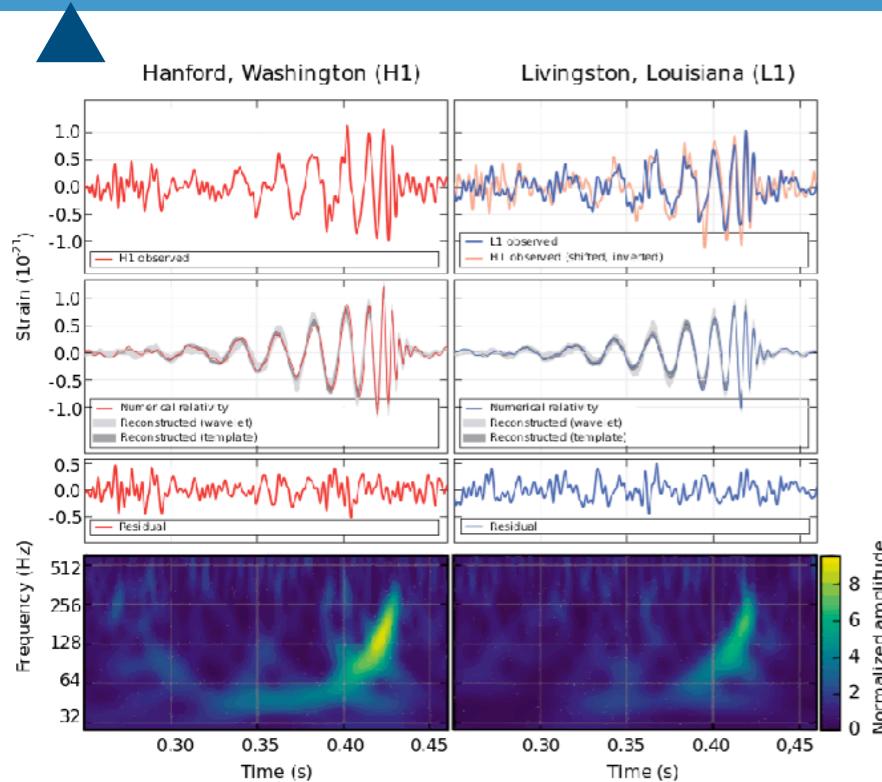
29 Nov 2024



Gravitational wave (GW) observation

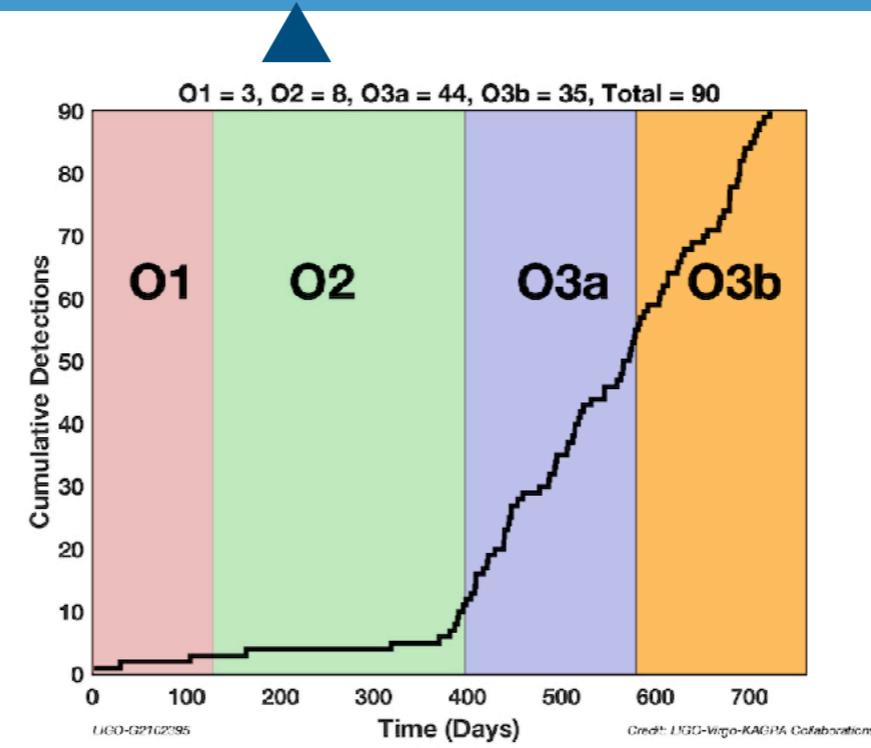


2015



The first detection: GW150914

2020'

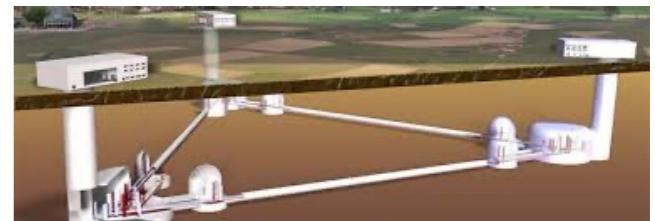


O4 started in May 2023

2030'

Future projects

- Einstein Telescope



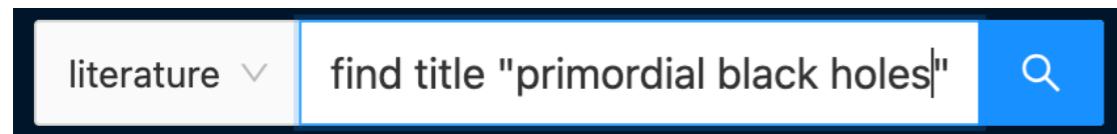
- Cosmic Explorer



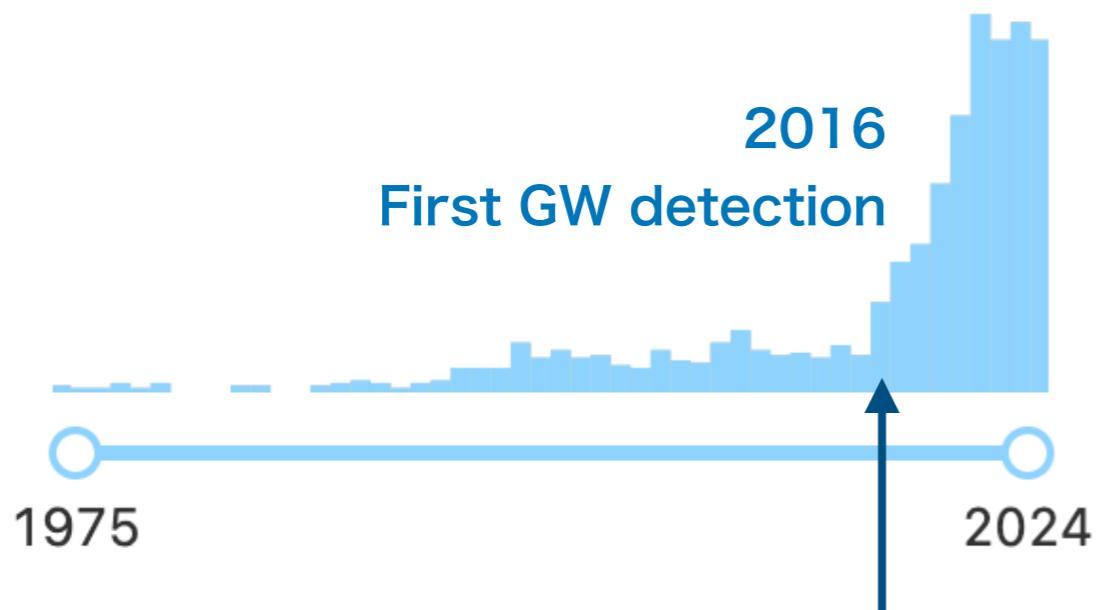
etc.

Primordial Black Holes (PBHs)

= Black holes generated in the early universe



Date of paper

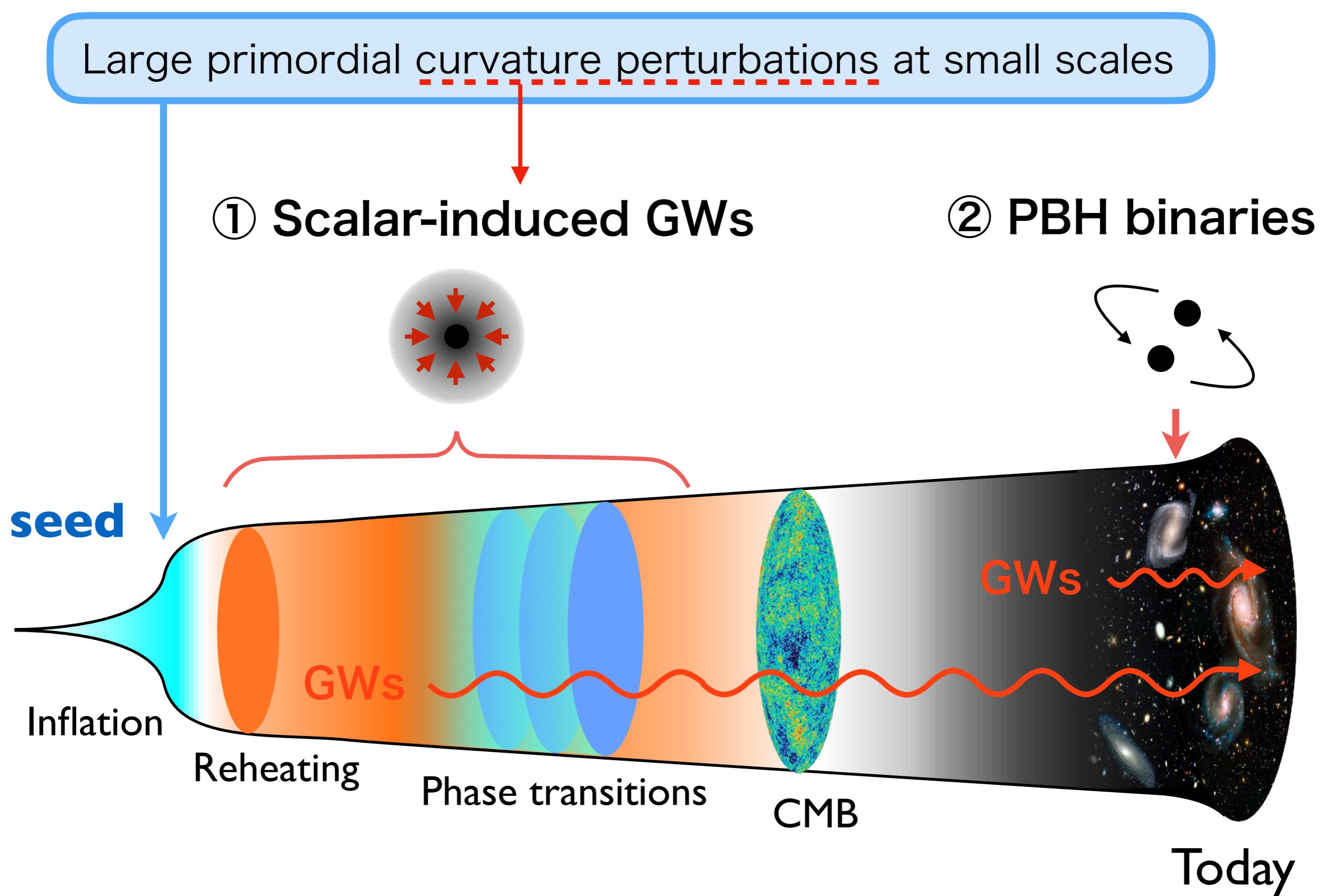


- could originate from
- Inflation
 - Reheating
 - Phase transitions
 - Collapse of cosmic strings
 - Scalar field instabilities
- etc.

Origin of the observed $30 M_\odot$ BBHs could be primordial.

- Bird et al., PRL 116, 201301 (2016)
Clesse & Garcia-Bellido, PDU 10, 002 (2016)
Sasaki et al., PRL 117, 061101 (2016)

GWs as a probe of PBHs



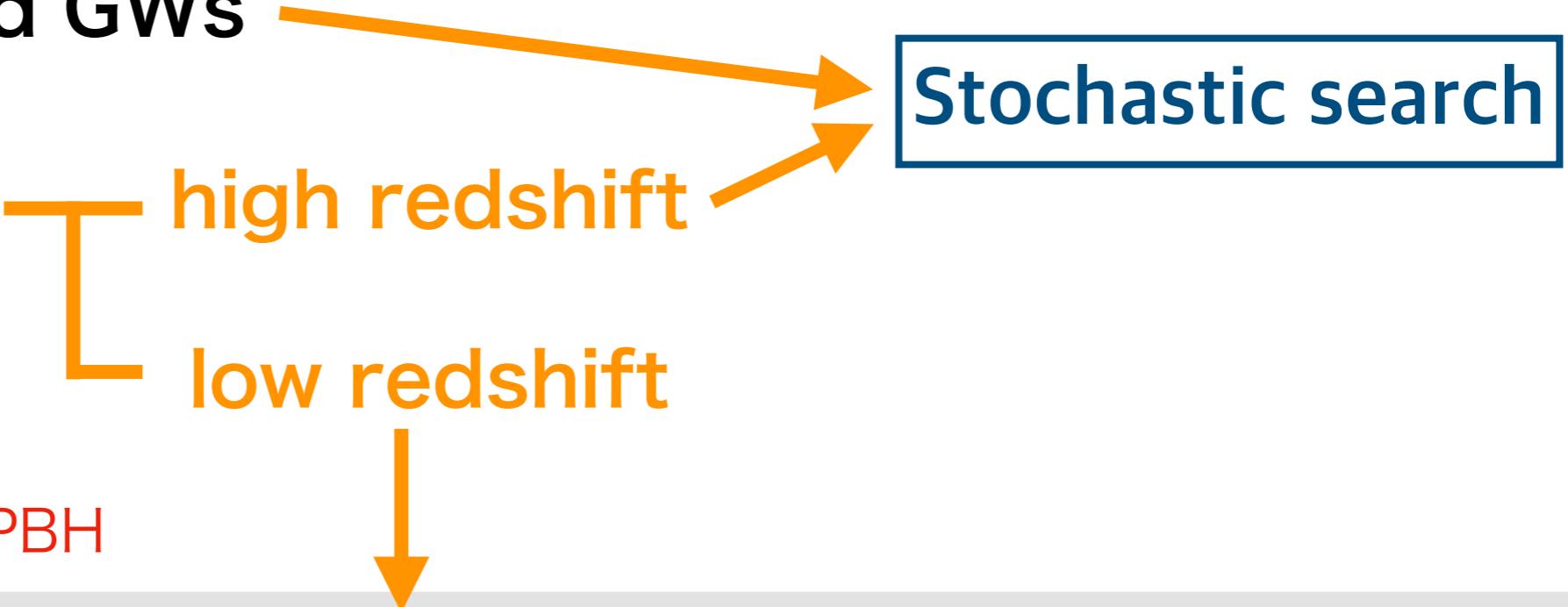
Various ways to search PBHs

in the LVK frequency band

① Scalar-induced GWs

② PBH binaries

< $1 M_{\odot}$ event will be
a strong evidence for PBH



low mass

$10^{-7} - 0.1 M_{\odot}$

individual binary search

$0.1 - 2 M_{\odot}$

high mass

$2 - 10^2 M_{\odot}$

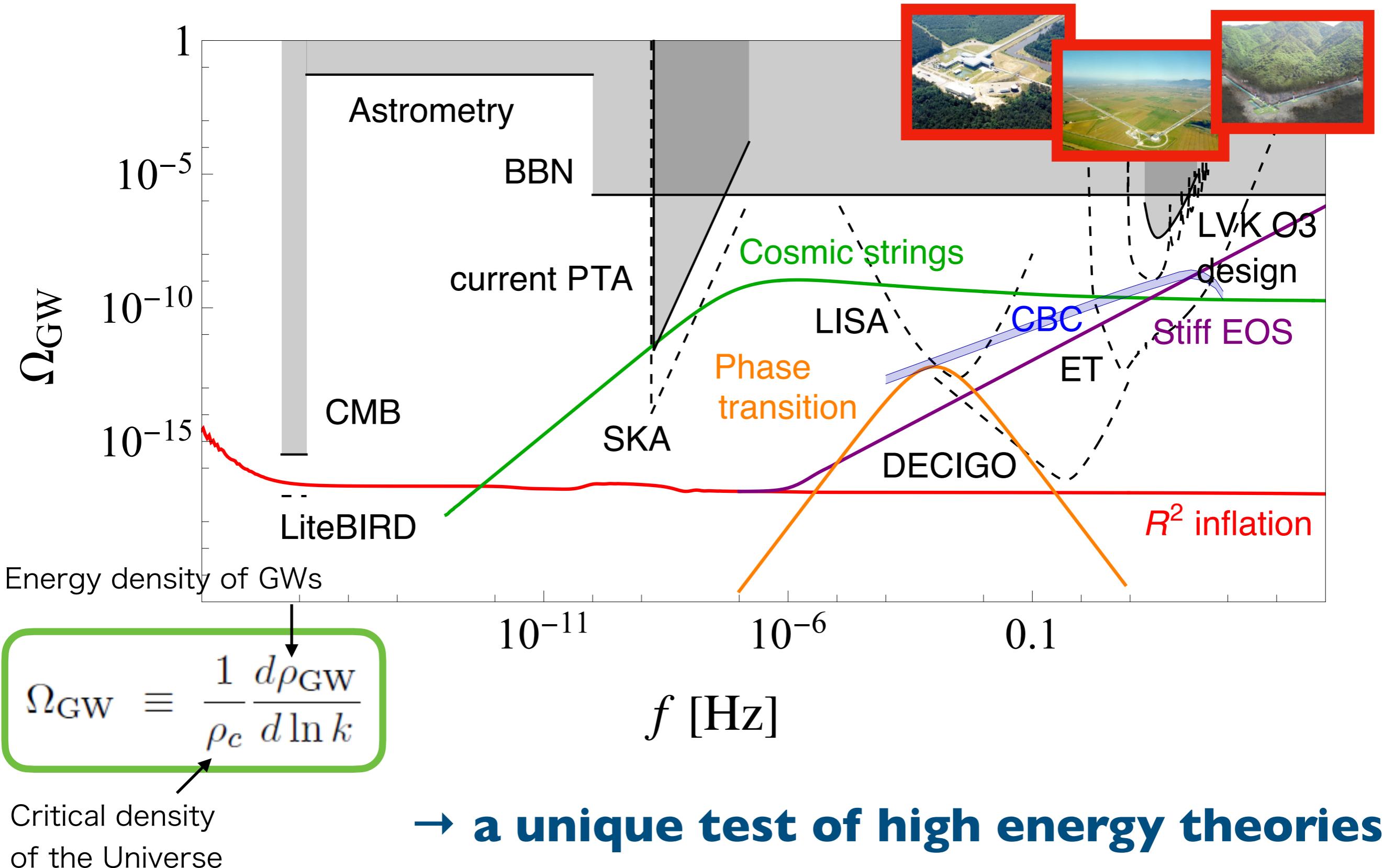
Continuous wave search

Standard CBC search

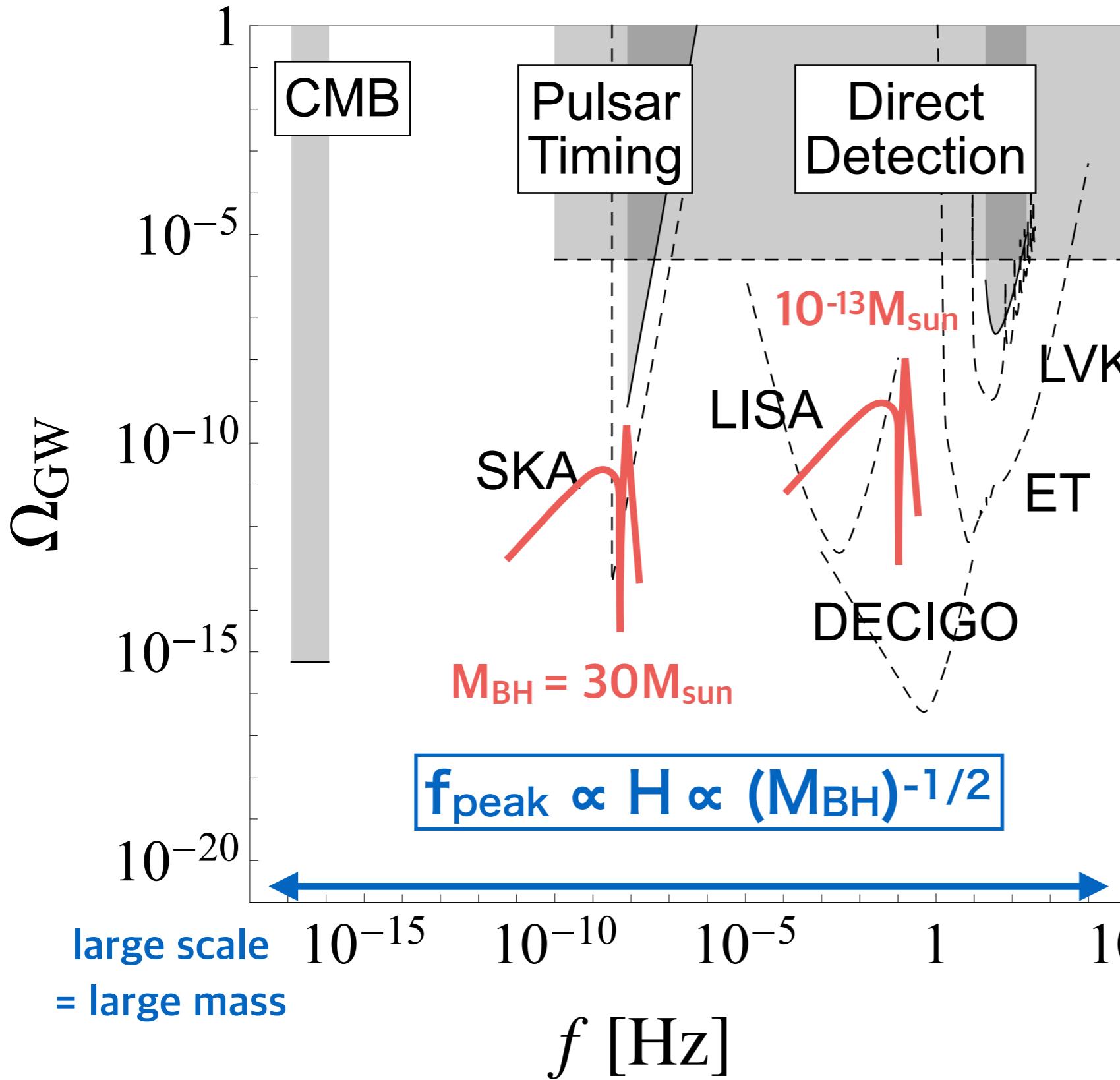
Subsolar mass binary search

Stochastic GW background search

GW background as a probe of the early universe!



Scalar-induced GWs



GWs are generated associated with **PBH formation** in the RD era

$$\mathcal{P}_{\Psi}(k) = \mathcal{A}^2 \delta_D(\ln(k/k_p))$$

δ function peak is assumed

Scalar-induced GWs

Evolution equation for GWs

$$h_{ij}'' + 2\mathcal{H}h_{ij}' - \nabla^2 h_{ij} = -4\hat{\mathcal{T}}_{ij}^{lm}\mathcal{S}_{lm}$$

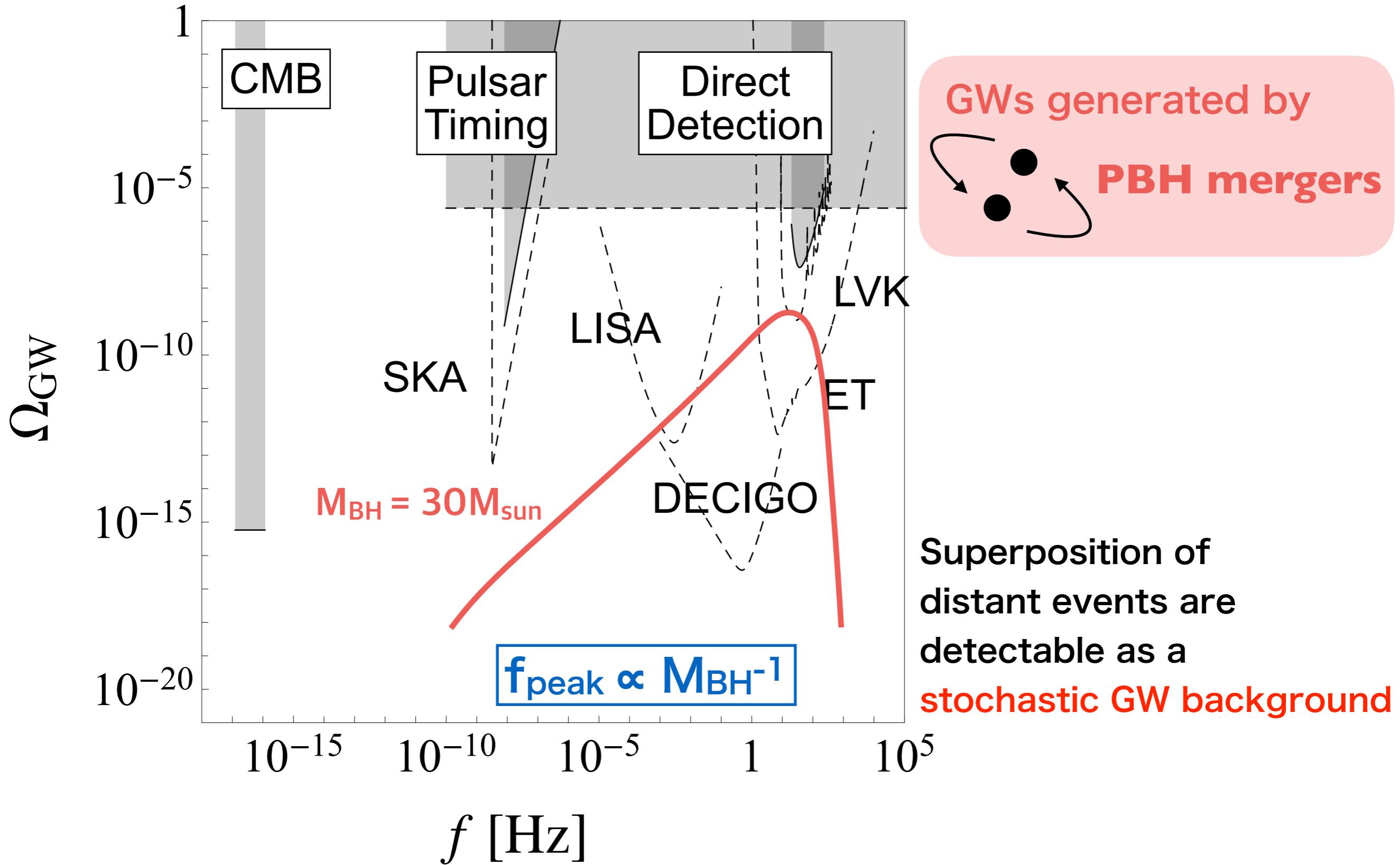
source term $\Phi \equiv \Phi^{(1)}, \Psi \equiv \Psi^{(1)}$

$$\begin{aligned} \mathcal{S}_{ij} \equiv & 2\Phi\partial^i\partial_j\Phi - 2\Psi\partial^i\partial_j\Phi + 4\Psi\partial^i\partial_j\Psi + \partial^i\Phi\partial_j\Phi \\ & - \partial^i\Phi\partial_j\Psi - \partial^i\Psi\partial_j\Phi + 3\partial^i\Psi\partial_j\Psi \\ & - \frac{4}{3(1+w)\mathcal{H}^2}\partial_i(\Psi' + \mathcal{H}\Phi)\partial_j(\Psi' + \mathcal{H}\Phi) \\ & - \frac{2c_s^2}{3w\mathcal{H}^2}[3\mathcal{H}(\mathcal{H}\Phi - \Psi') + \nabla^2\Psi]\partial_i\partial_j(\Phi - \Psi) \end{aligned}$$

2nd order of scalar perturbations

$$ds^2 = a^2(\eta)[-(1+2\Phi)d^2\eta + [(1-2\Psi)\delta_{ij} + h_{ij}]dx^i dx^j]$$

GWs from PBH mergers

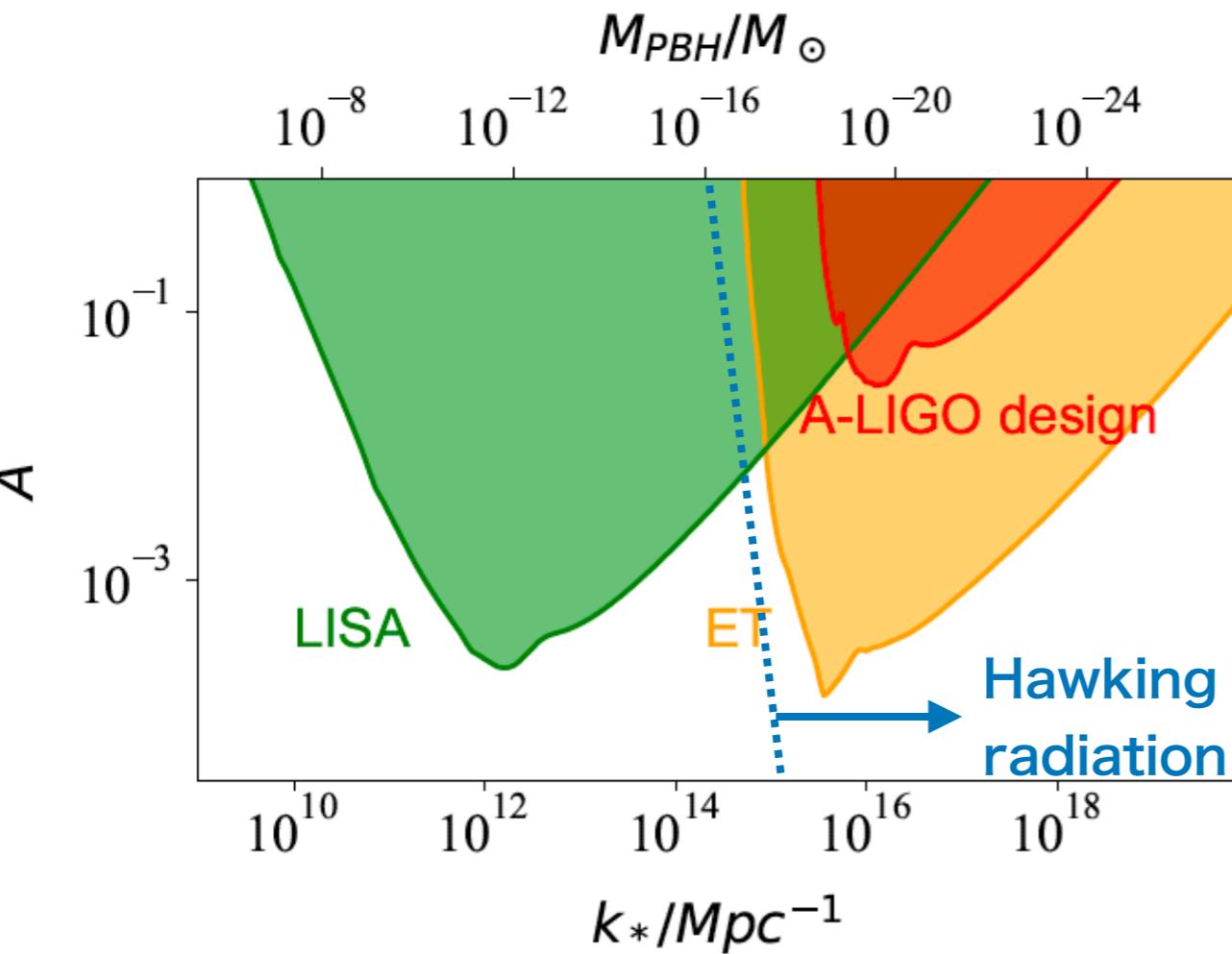


Expected constraints

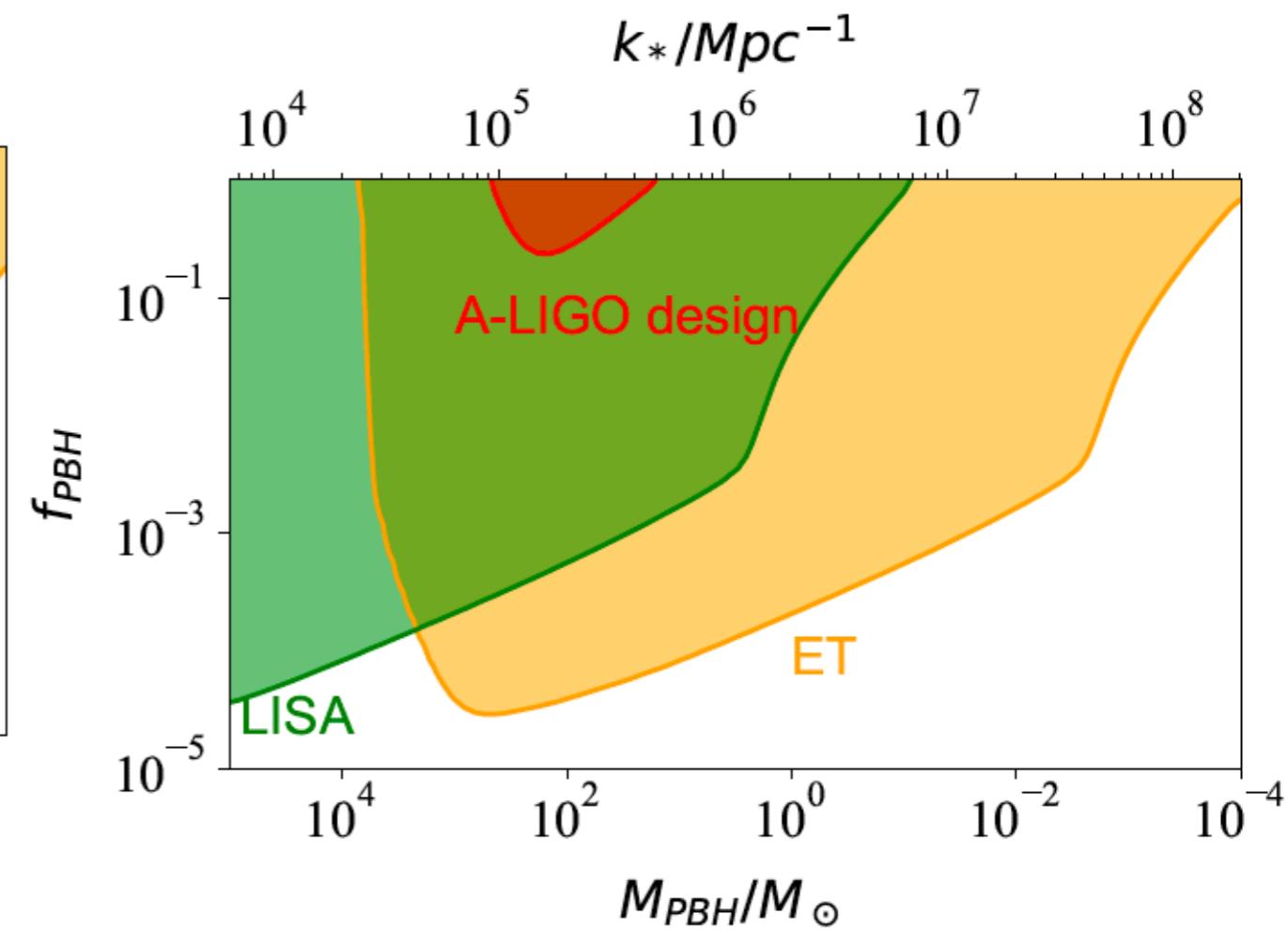
for monochromatic mass function

with threshold of SNR = 8

① Scalar-induced GWs



② PBH mergers



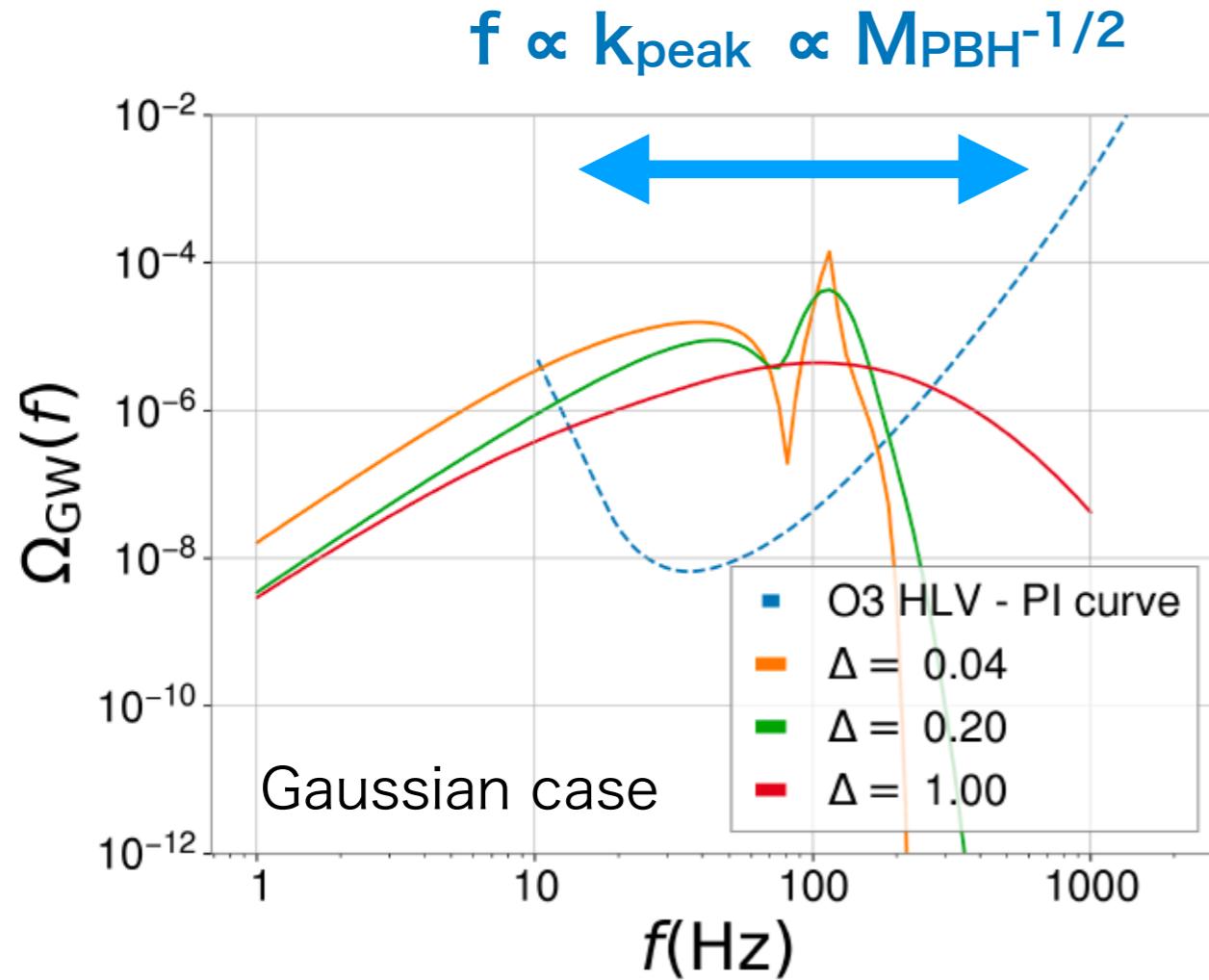
→ can be avoided if BH has longer lifetime
(possible with quantum effects?)

Spectrum for broad mass function

lognormal mass function with width Δ

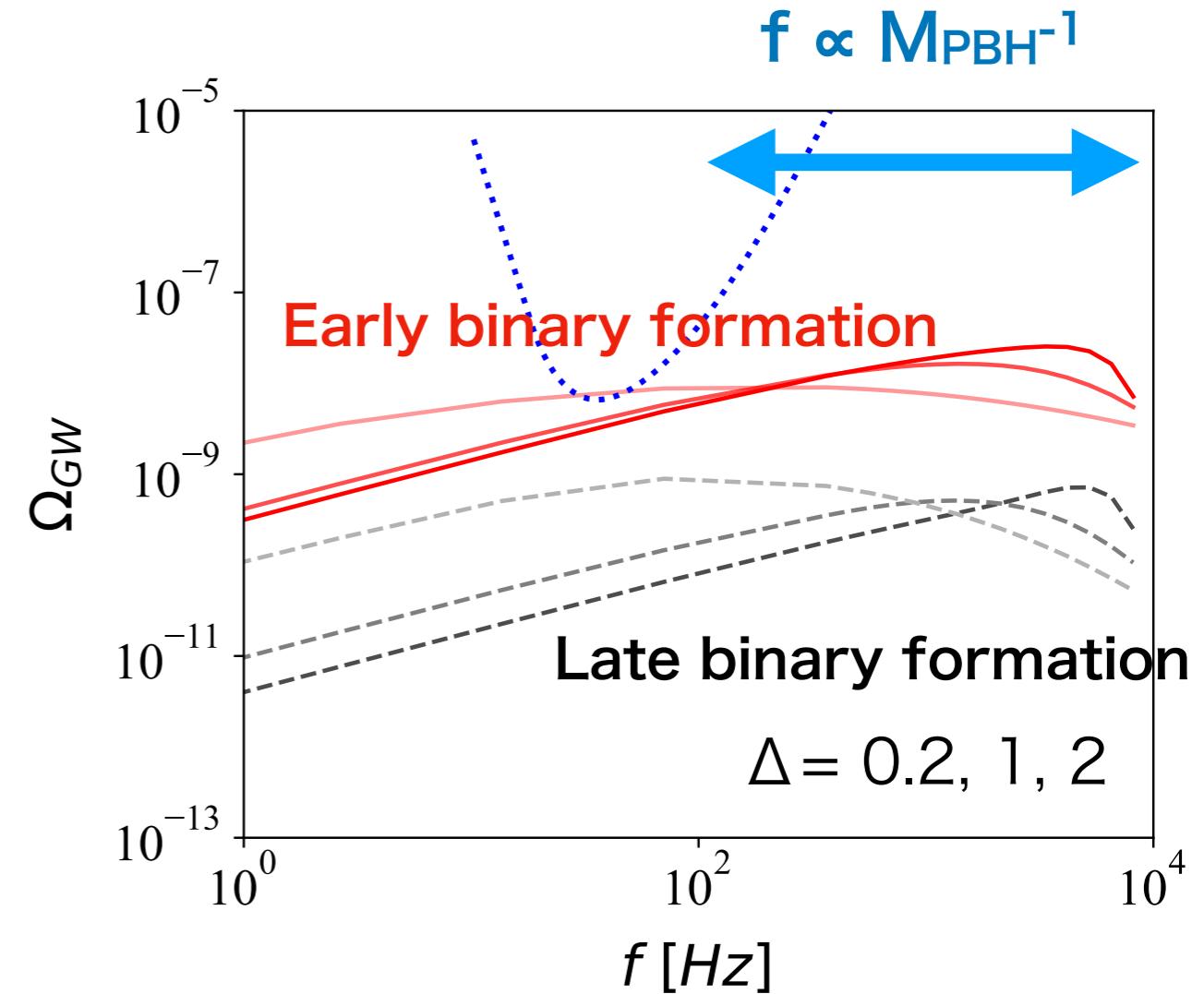
① Scalar-induced GWs

peak scale of curvature perturbation

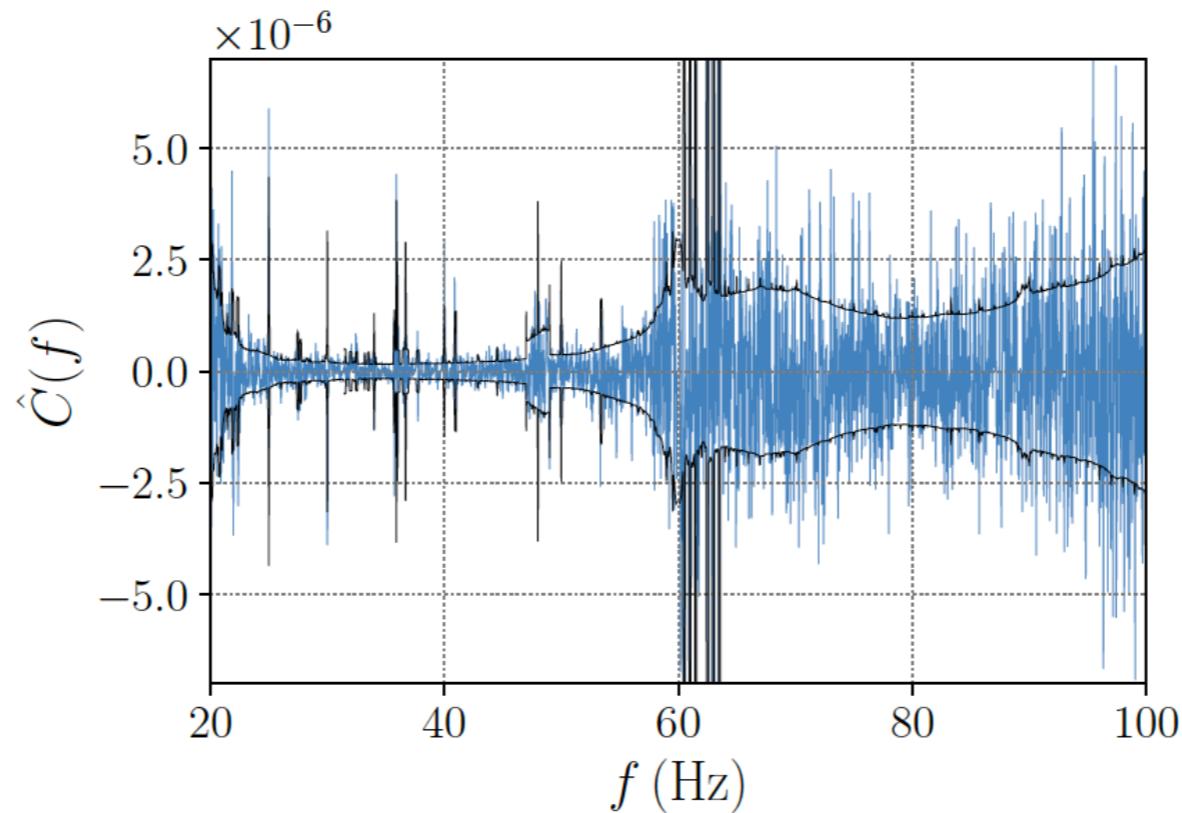


② PBH mergers

PBH mass



How to provide a constraint from LVK data



Data is available at <https://dcc.ligo.org/LIGO-G2001287/public>

pygwb

Open access Python module published from the LVK collaboration
for a stochastic background analysis

Renzini et al., ApJ 952, 25 (2023)

<https://pypi.org/project/pygwb/>

see also <https://pygwb.docs.ligo.org/pygwb/>



pygwb 1.5.1

pip install pygwb

How to detect a stochastic background



detector1

$$s_1(t) = h(t) + n_1(t)$$

Cross Correlation

detector2

$$s_2(t) = h(t) + n_2(t)$$

$$\langle S \rangle = \int_{-T/2}^{T/2} dt \langle s_1(t)s_2(t) \rangle$$

s: observed signal
h: gravitational waves
n: noise

$$= \int_{-T/2}^{T/2} dt \langle h^2(t) + \underline{h(t)n_2(t) + n_1(t)h(t) + n_1(t)n_2(t)} \rangle$$

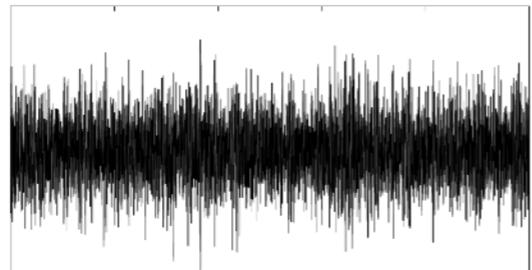
no correlations $\rightarrow 0$

$$= \int_{-T/2}^{T/2} dt \underline{\langle h^2(t) \rangle} \text{GW signal}$$

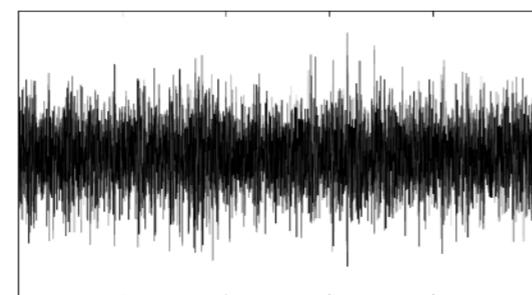
(for detectors at the same location)

What we do in the LVK stochastic search

Renzini et al., ApJ 952, 25 (2023)



strain data 1



strain data 2

strain data in discrete Fourier space

$$\tilde{s}_f \equiv \sum_{t_k=0}^{T-\delta t} s(t_k) e^{-i2\pi m t_k/T}$$

for every $T = 192$ s

cross-correlated spectrum

$$C_{IJ,f} = \frac{2}{T} \tilde{s}_{I,f}^* \tilde{s}_{J,f}$$

IJ: detector combinations

estimator

$$\hat{\Omega}_{\text{GW},f} = \frac{\text{Re}[C_{IJ,f}]}{\gamma_{IJ}(f) S_0(f)}$$

overlap reduction function

takes into account
the detector's locations and orientations

$$S_0(f) = \frac{3H_0^2}{10\pi^2} \frac{1}{f^3}$$

c.f. $g_{ab} = \eta_{ab} + h_{ab}$

$$\langle h_{ab}(t)h^{ab}(t) \rangle = 2 \int_{-\infty}^{\infty} df S_h(f)$$

$$\Omega_{\text{gw}}(f) = (4\pi^2/3H_0^2)f^3 S_h(f)$$

Overlap reduction function

Detectors are located at **different site** and **facing different direction**

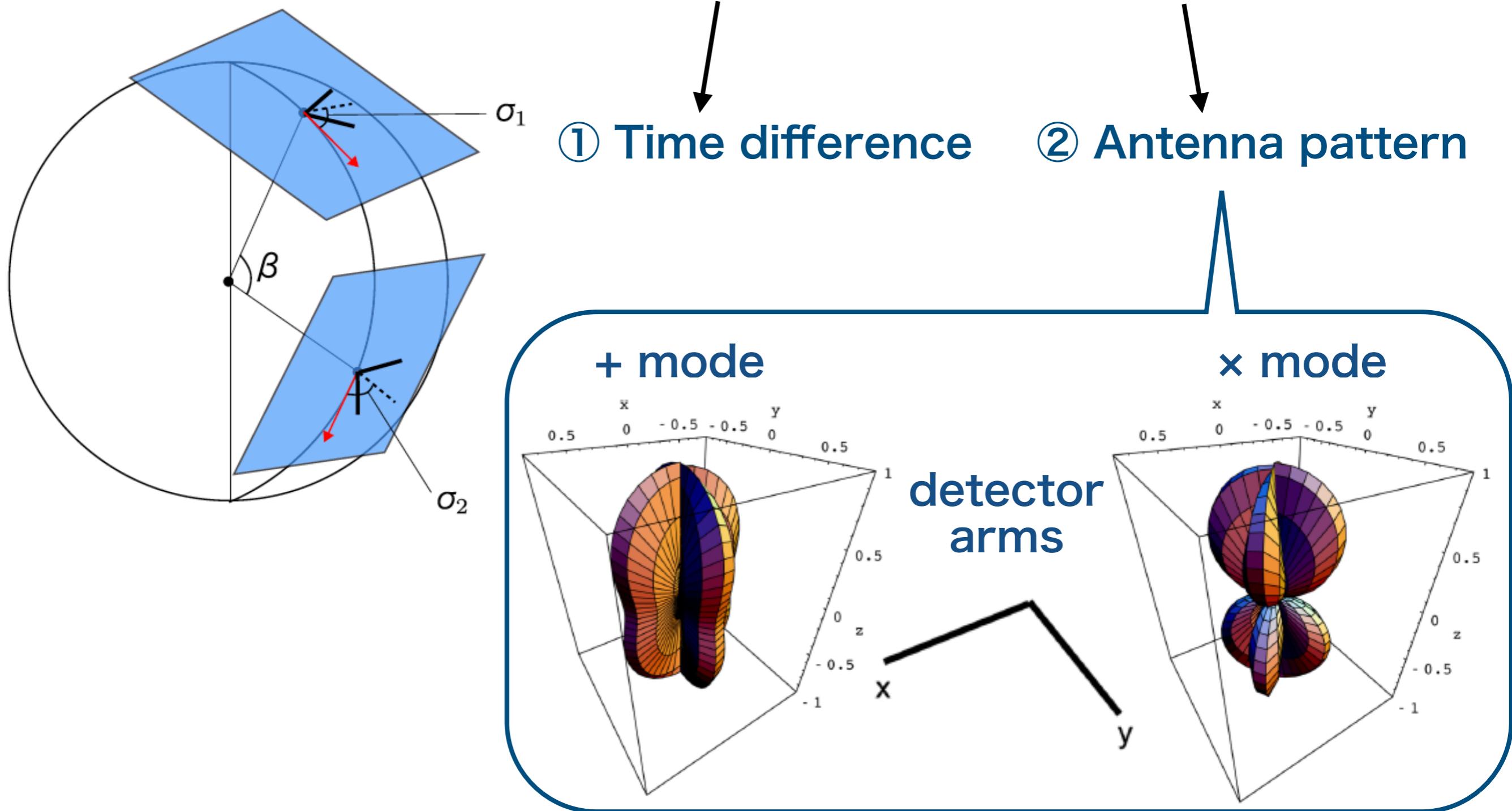


Figure from A. Nishizawa et al. PRD 79, 082002 (2009)

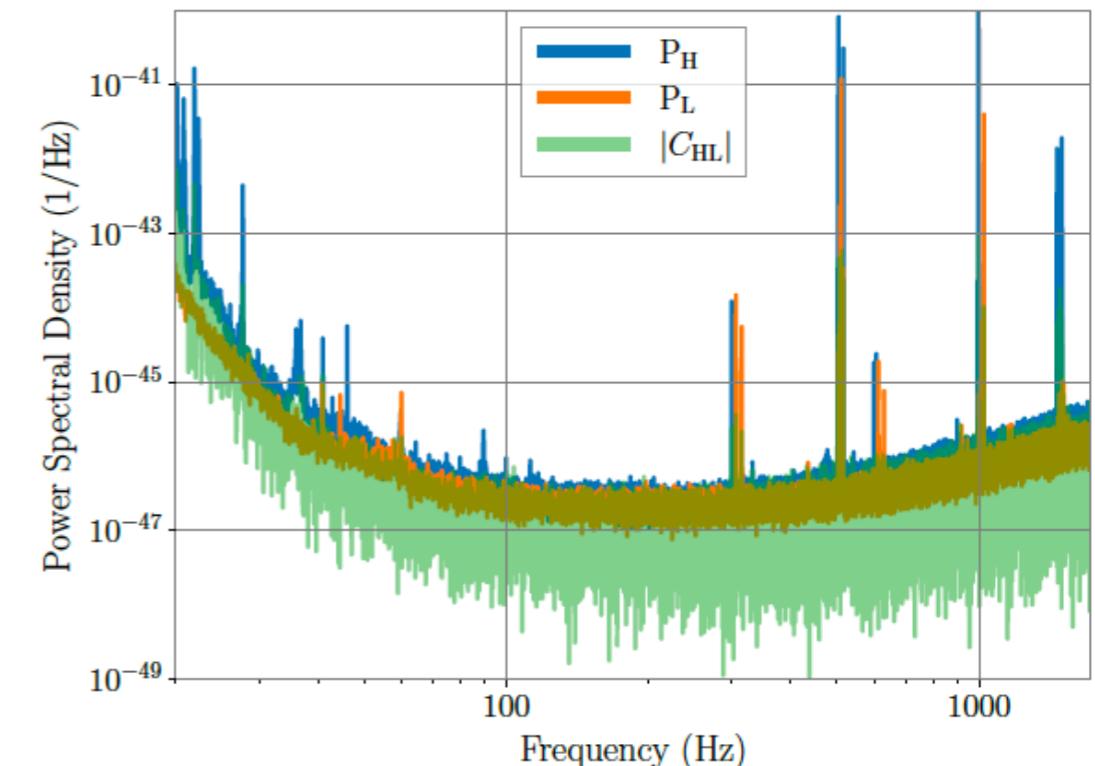
Variance: level of noise

strain data in discrete Fourier space

$$\tilde{s}_{I,f} = \boxed{F_I} \tilde{h}_f + \tilde{n}_{I,f}$$

signal noise

antenna pattern for + and x → gives $\boxed{\gamma_{IJ}(f)}$



cross-correlation

$$C_{IJ,f} = \frac{2}{T} \tilde{s}_{I,f}^* \tilde{s}_{J,f}$$

→ dominated by $\langle \tilde{h}_f^2 \rangle$
signal

estimator

$$\hat{\Omega}_{\text{GW},f} = \frac{\text{Re}[C_{IJ,f}]}{\boxed{\gamma_{IJ}(f)} S_0(f)}$$

auto-correlation

$$P_{I,f} = \frac{2}{T} |\tilde{s}_{I,f}|^2$$

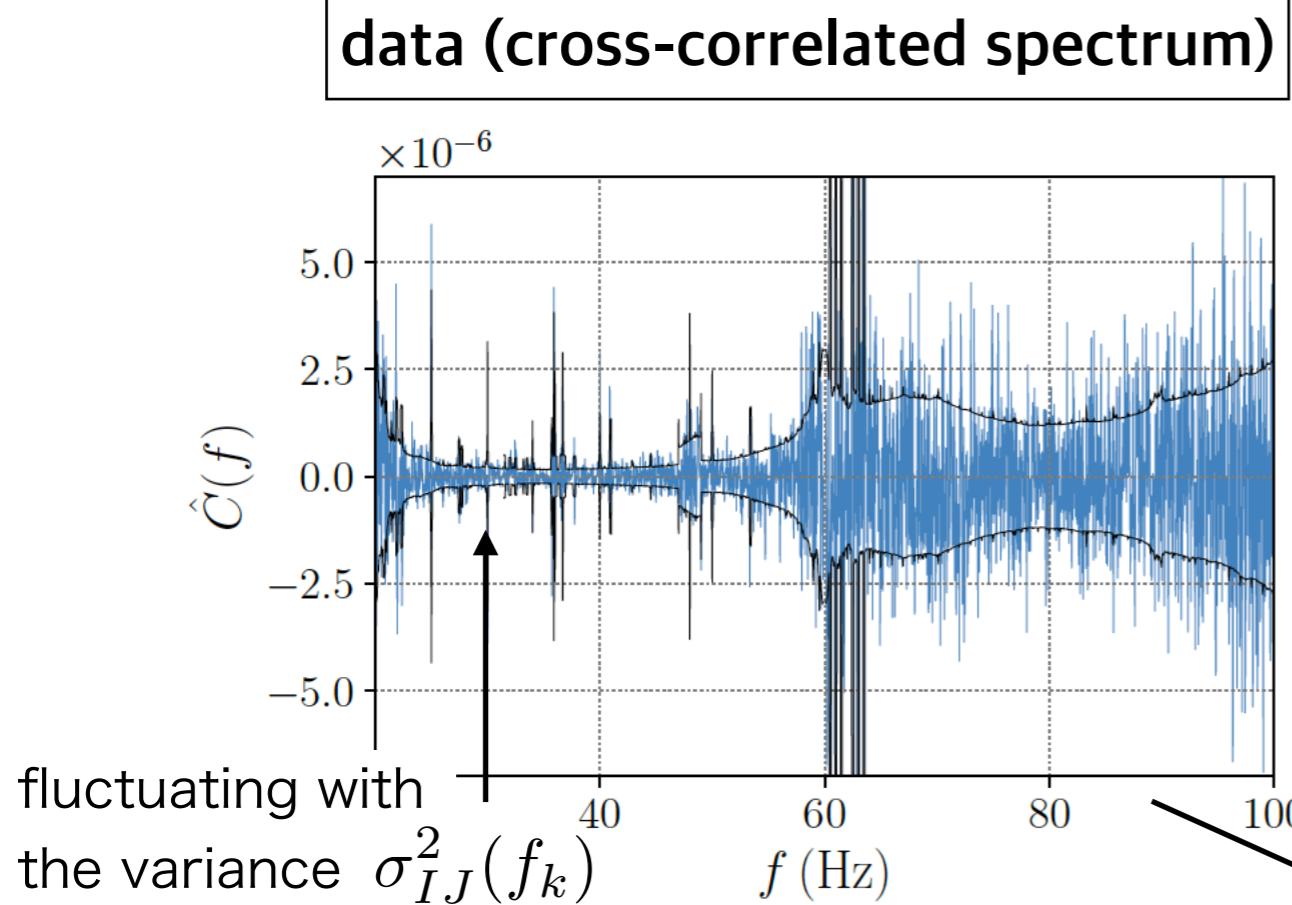
→ dominated by $\langle \tilde{n}_{I,f}^2 \rangle$
noise

variance

$$\sigma_{IJ,k}^2 = \frac{1}{2T\Delta f} \frac{P_{I,f} P_{J,f}}{\boxed{\gamma_{IJ}^2(f)} S_0^2(f)}$$

→ an indicator of the level of noise

Likelihood analysis

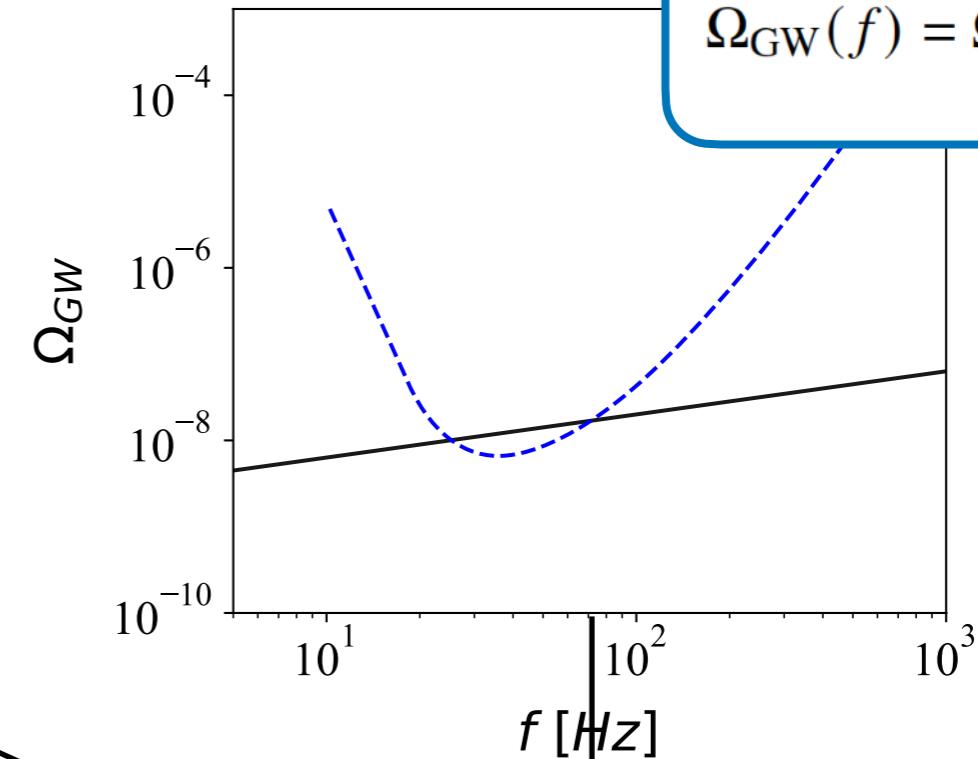


Your model

LVK analysis

Model = power-law

$$\Omega_{\text{GW}}(f) = \Omega_\alpha \left(\frac{f}{f_{\text{ref}}} \right)^\alpha$$



Likelihood

$$p(\hat{C}_k^{IJ} | \Theta) \propto \exp \left[-\frac{1}{2} \sum_{IJ} \sum_k \left(\frac{\hat{C}_k^{IJ} - \Omega_M(f_k | \Theta)}{\sigma_{IJ}^2(f_k)} \right)^2 \right]$$

IJ: detector combinations

k: frequencies

Posterior distribution

Prior

variance

$$p(\Theta | C_k^{IJ}) \propto p(C_k^{IJ} | \Theta) p(\Theta)$$

Likelihood analysis

Posterior distribution

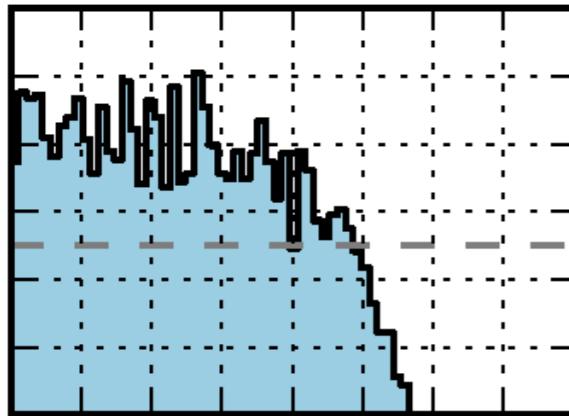
$$\propto p(\hat{C}_k^{IJ} | \Theta) \propto \exp \left[-\frac{1}{2} \sum_{IJ} \sum_k \left(\frac{\hat{C}_k^{IJ} - \Omega_M(f_k | \Theta)}{\sigma_{IJ}^2(f_k)} \right)^2 \right]$$

IJ: detector combinations

(for a flat & infinite-range prior)

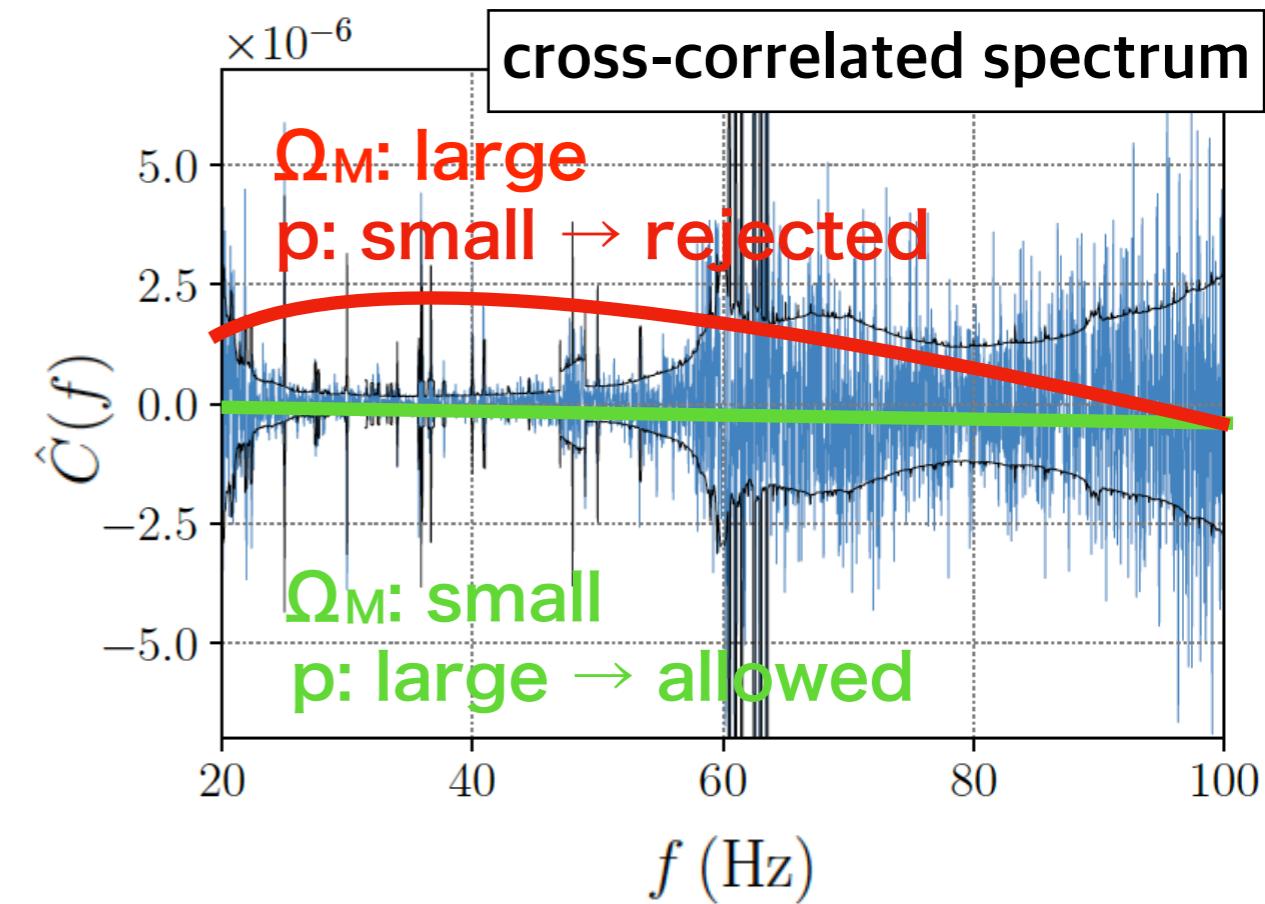
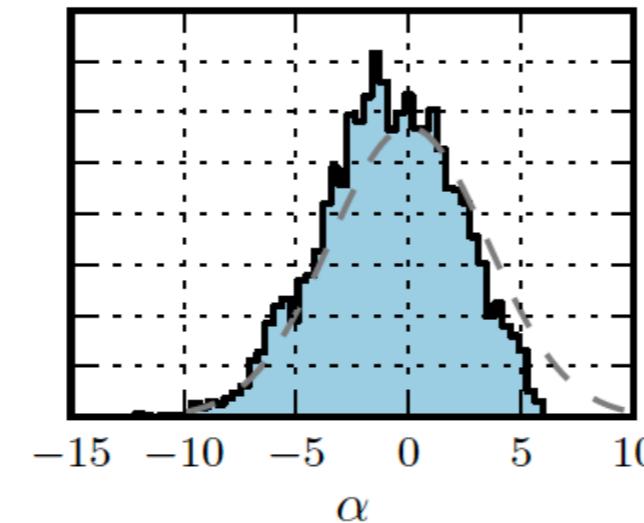
k: frequencies

Constraint by O3 data



Model = power-law

$$\Omega_{\text{GW}}(f) = \Omega_\alpha \left(\frac{f}{f_{\text{ref}}} \right)^\alpha$$



Probing GWs with features

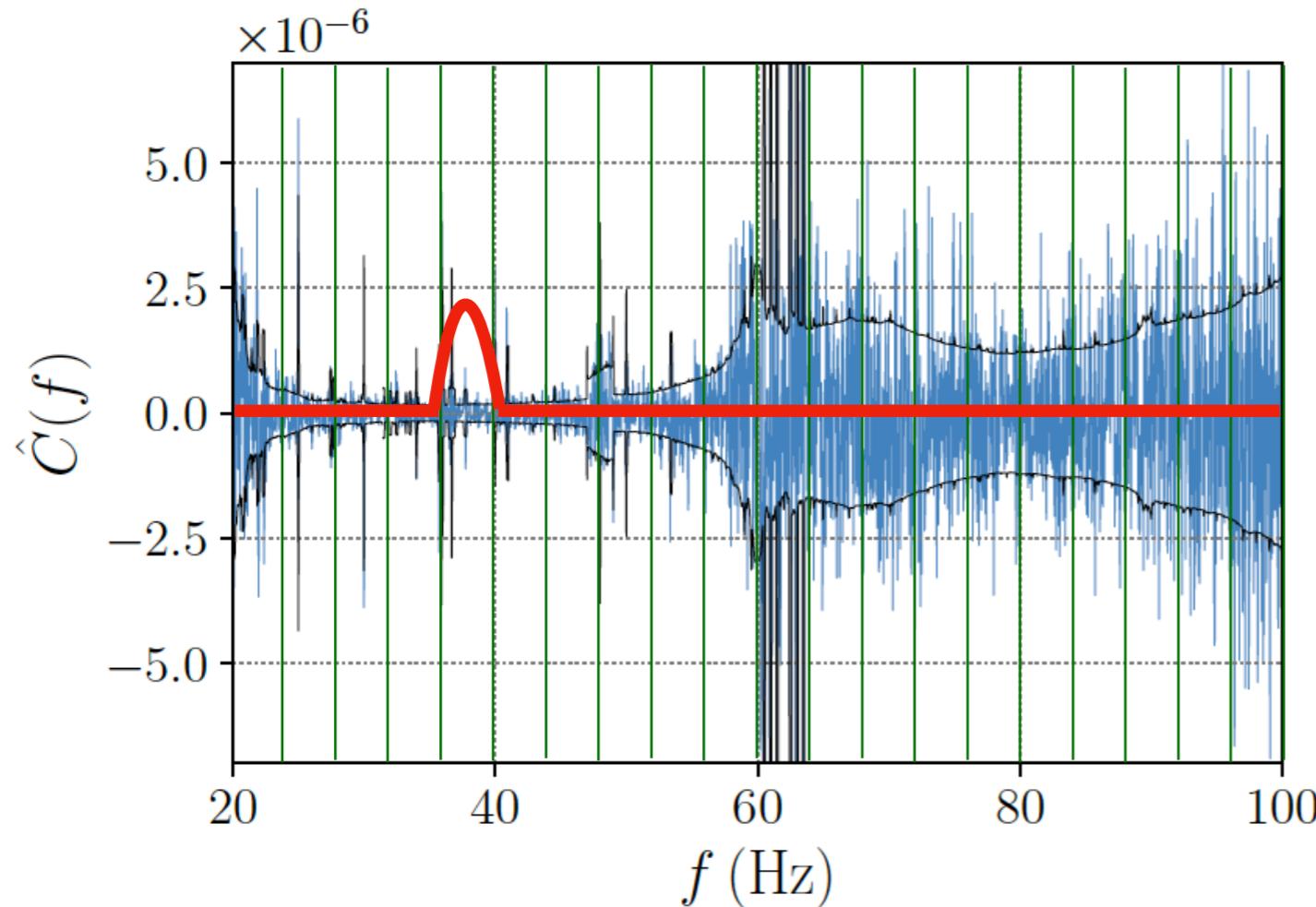
FAQ: Can we detect features in GW background?

Likelihood

$$p(\hat{C}_k^{IJ} | \Theta) \propto \exp \left[-\frac{1}{2} \sum_{IJ} \sum_k \left(\frac{\hat{C}_k^{IJ} - \Omega_M(f_k | \Theta)}{\sigma_{IJ}^2(f_k)} \right)^2 \right]$$

k: frequencies

→ Yes, features can be detected if the signal has high enough SNR (at least 1) in the corresponding frequency bin.



narrower bin

→ fine feature

wider bin

→ high SNR in the bin

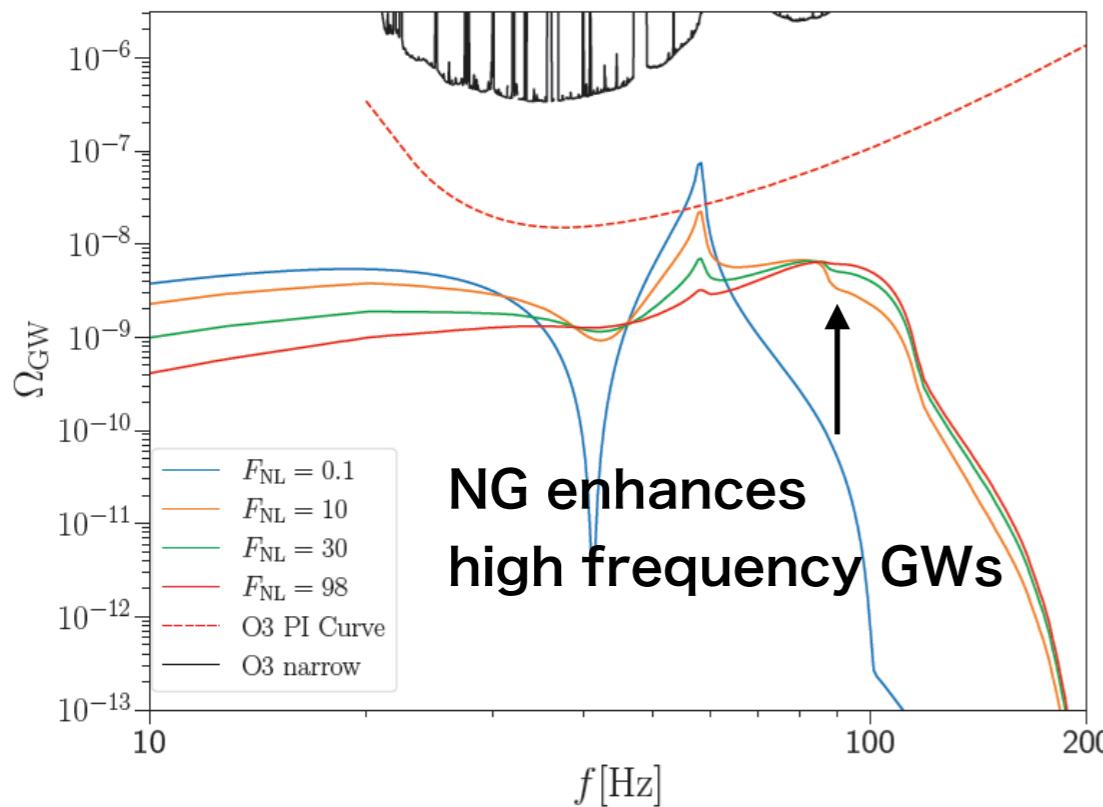
+ stable noise estimation

LVK analysis

Frequency resolution
1/32Hz

① LVK O3 constraint on scalar induced GWs

GW spectrum



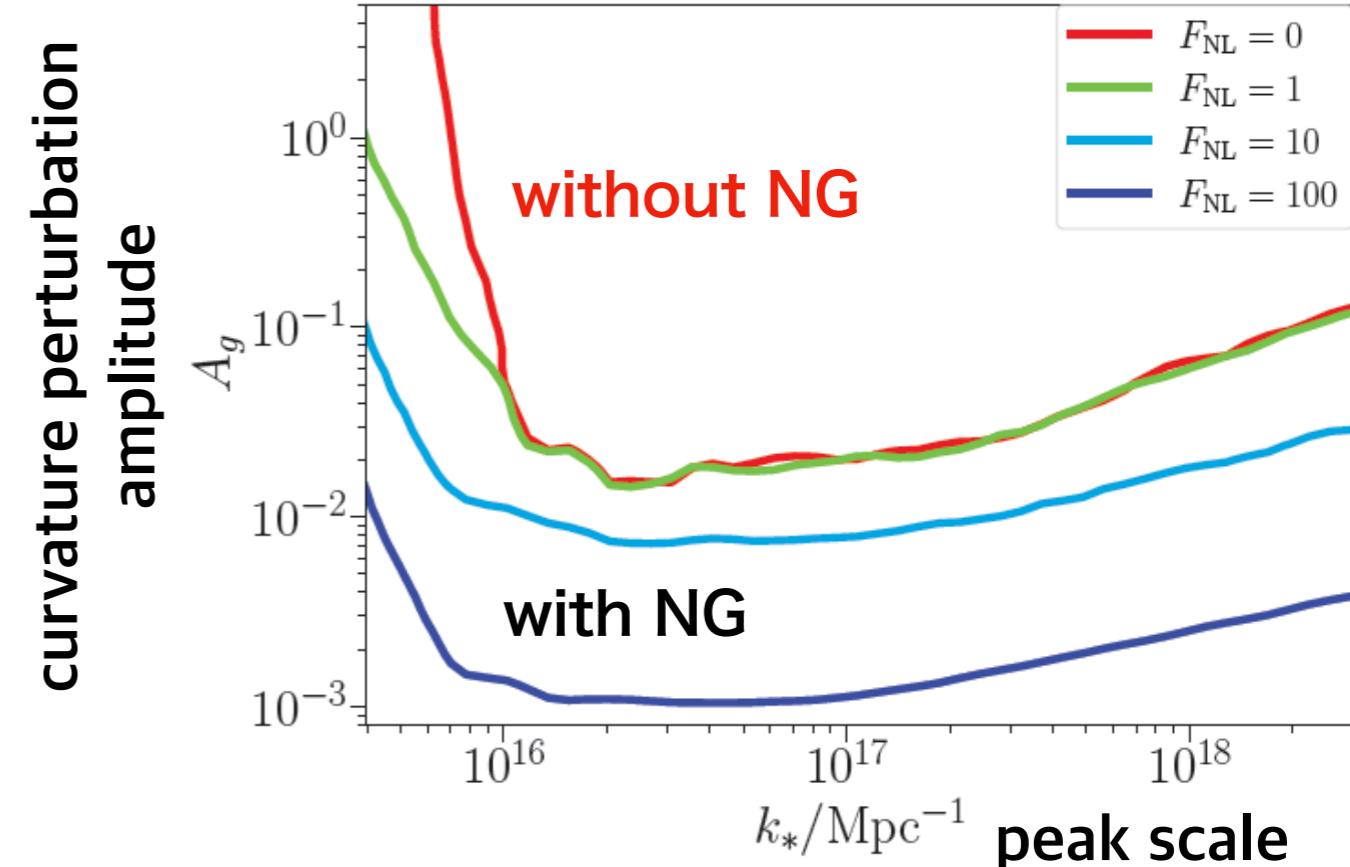
Assumption:
local type non-Gaussianity

$$\zeta(\mathbf{x}) = \zeta_g(\mathbf{x}) + F_{\text{NL}} \zeta_g^2(\mathbf{x})$$

Note: Parametrization with F_{NL}
covers limited cases

Many inflationary models predicting large curvature perturbations (and producing PBHs) exhibit **Non-Gaussianity (NG)**

- ultra slow roll inflation
- multi field inflation
- couplings leading to particle production, etc.



Note on the form of non-Gaussianity

Our assumption:
local type non-Gaussianity

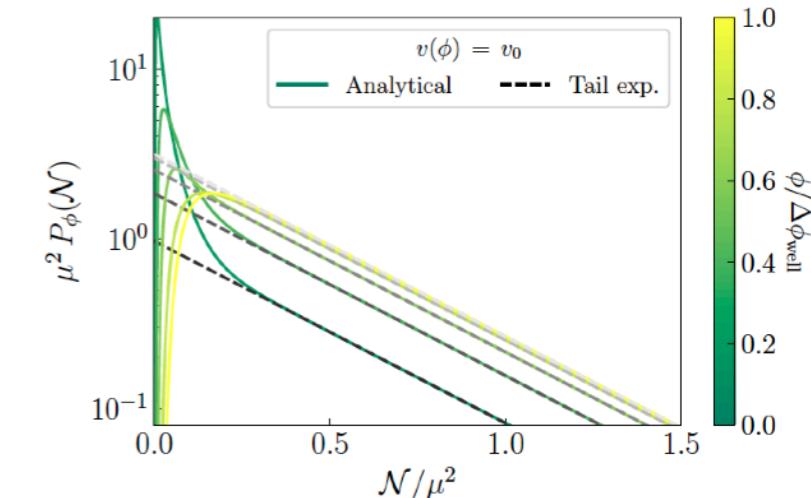
$$\zeta(\mathbf{x}) = \zeta_g(\mathbf{x}) + F_{\text{NL}} \zeta_g^2(\mathbf{x})$$

perturbative expansion

The form of non-Gaussianity
can be very different

e.g. quantum diffusion

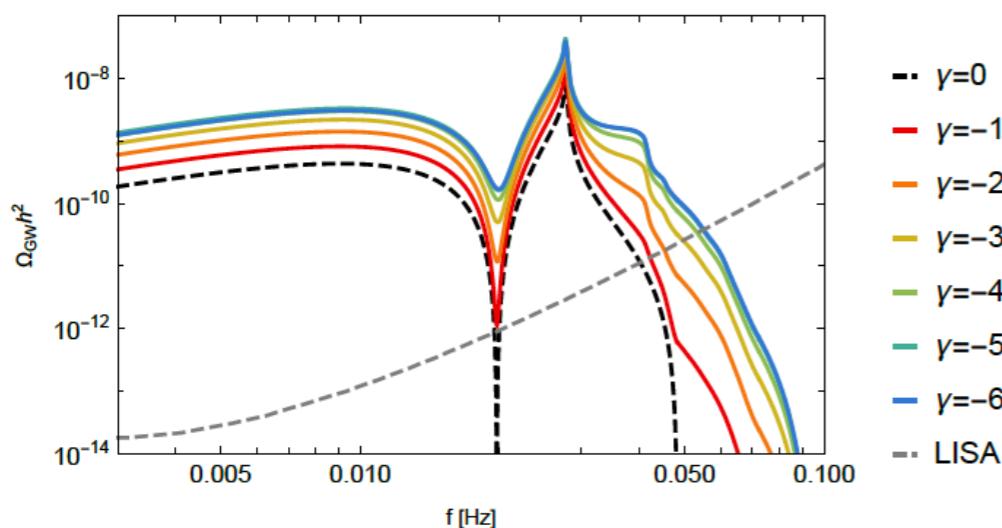
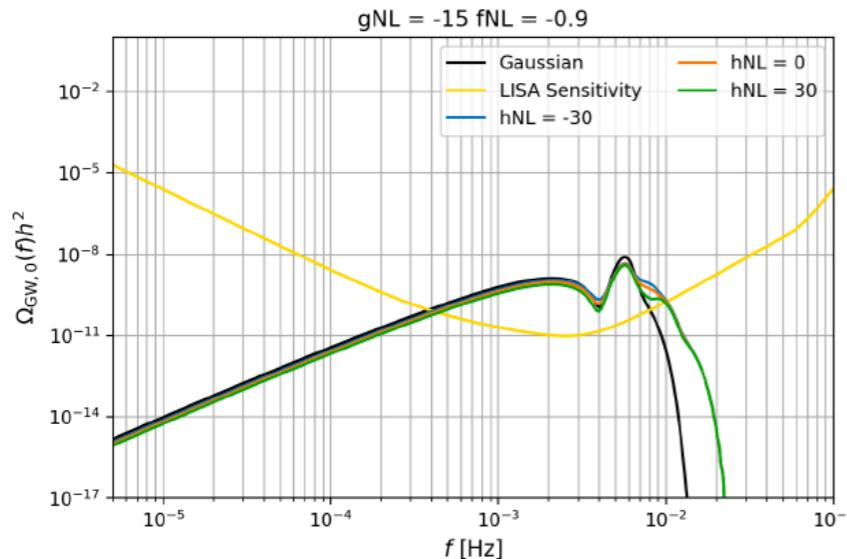
J. M. Ezquiaga et al.,
JCAP 03 (2020) 029



G. Perna et al., arXiv:2403.06962

5th order non-negligible contribution?

$$\begin{aligned} \mathcal{R}(\mathbf{x}) = & \mathcal{R}_g(\mathbf{x}) + f_{\text{NL}} (\mathcal{R}_g^2(\mathbf{x}) - \langle \mathcal{R}_g^2 \rangle) + g_{\text{NL}} \mathcal{R}_g^3(\mathbf{x}) \\ & + h_{\text{NL}} (\mathcal{R}_g^4(\mathbf{x}) - 3 \langle \mathcal{R}_g^2 \rangle^2) + i_{\text{NL}} \mathcal{R}_g^5(\mathbf{x}) \end{aligned}$$



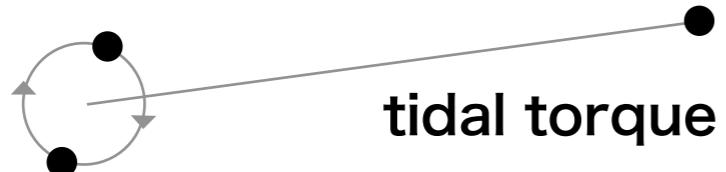
R. Inui et al., arXiv:2411.07647

logarithmic non-Gaussianity

$$\hat{\zeta}(r) = -\frac{1}{\gamma} \ln \left(1 - \gamma \hat{\zeta}_g(r) \right)$$

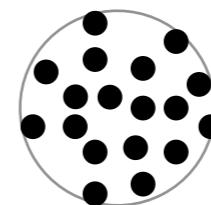
② LVK O3 constraint on PBH mergers

Early binary formation



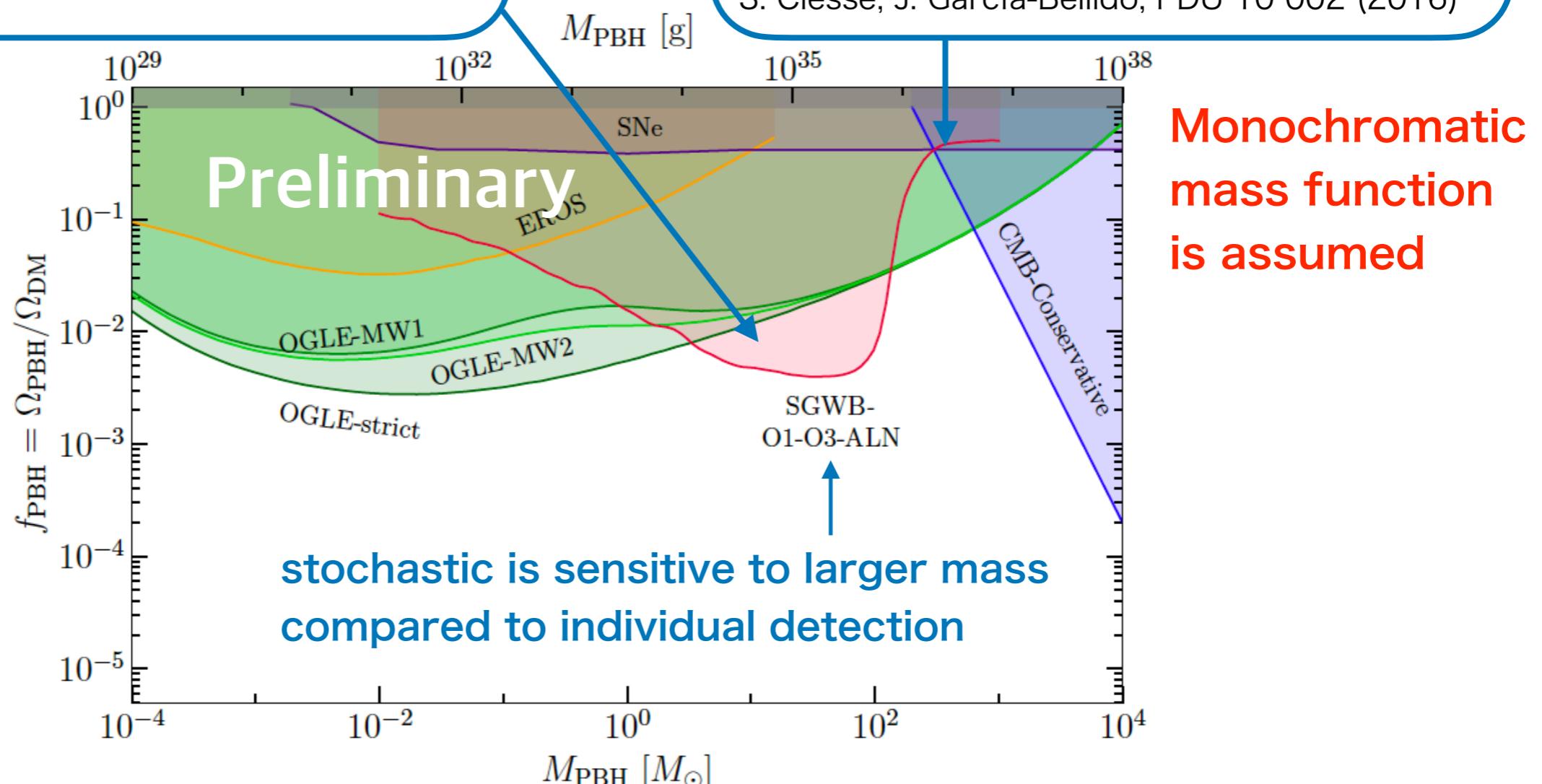
T. Nakamura et al. ApJ 487, L139 (1997)
K. Ioka et al., PRD 58, 063003 (1998)
M. Sasaki et al. PRL 117, 061101 (2016)

Late binary formation



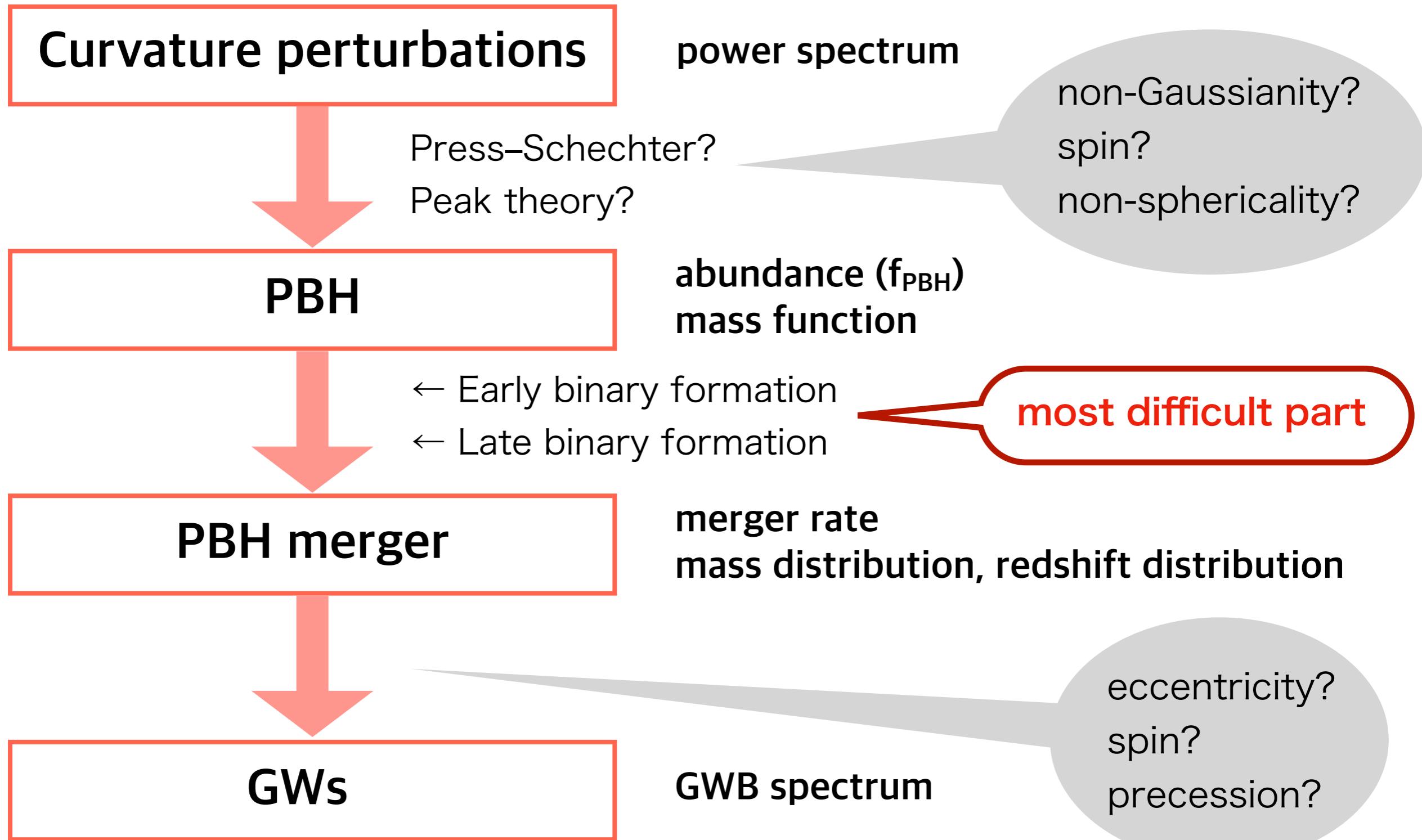
dynamical capture
in a cluster

G. D. Quinlan, S. L. Shapiro, ApJ 343, 725 (1989)
H. Mouri, Y. Taniguchi, ApJ 566, L17 (2002)
S. Bird et al. PRL 116, 201301 (2016)
S. Clesse, J. García-Bellido, PDU 10 002 (2016)



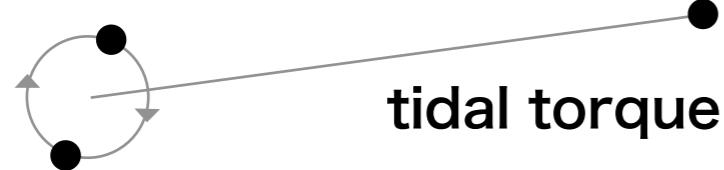
Note on the merger rate modeling

② PBH mergers **Lots of uncertainties in theoretical prediction!**



Theoretical uncertainties

Early binary formation



T. Nakamura et al. ApJ 487, L139 (1997)
K. Ioka et al., PRD 58, 063003 (1998)
M. Sasaki et al. PRL 117, 061101 (2016)

merger rate

$$R_{\text{EB}} = \frac{1.6 \times 10^6}{\text{Gpc}^3 \text{yr}} \times f_{\text{sup}}(m_1, m_2, f_{\text{PBH}}) f_{\text{PBH}}^{53/37} f(m_1) f(m_2) \\ \times \left(\frac{t}{t_0}\right)^{-34/37} \left(\frac{m_1 + m_2}{M_\odot}\right)^{-32/37} \left[\frac{m_1 m_2}{(m_1 + m_2)^2}\right]^{-34/37}$$

f_{sup}: suppression factor

Raidal et al., JCAP 1902, 018 (2019)

takes into account binary disruption by
- local matter inhomogeneities
- initial Poisson fluctuations

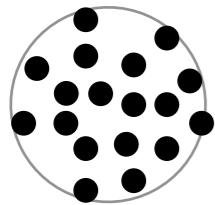
PBH clusters

→ modification of semi-major axis and eccentricity

- Tested by N-body simulation, but picture may completely change for wide mass function.
- Simulation is difficult for wide mass range.

Theoretical uncertainties

Late binary formation



dynamical capture
in a cluster

- G. D. Quinlan, S. L. Shapiro, ApJ 343, 725 (1989)
H. Mouri, Y. Taniguchi, ApJ 566, L17 (2002)
S. Bird et al. PRL 116, 201301 (2016)
S. Clesse, J. García-Bellido, PDU 10 002 (2016)

merger rate

$$R_{\text{LB}} \approx R_{\text{clust}} f_{\text{PBH}}^2 f(m_1) f(m_2) \frac{(m_1 + m_2)^{10/7}}{(m_1 m_2)^{5/7}} \text{yr}^{-1} \text{Gpc}^{-3}$$

R_{clust}: clustering factor

$$R_{\text{clust}} \approx 3.6 h^4 \left(\frac{\Omega_{\text{DM}}}{0.25} \right)^2 \left(\frac{\delta_{\text{loc}}}{10^8} \right) \left(\frac{v_0}{10 \text{ km/s}} \right)^{-11/7}$$

estimated by a very simplified picture

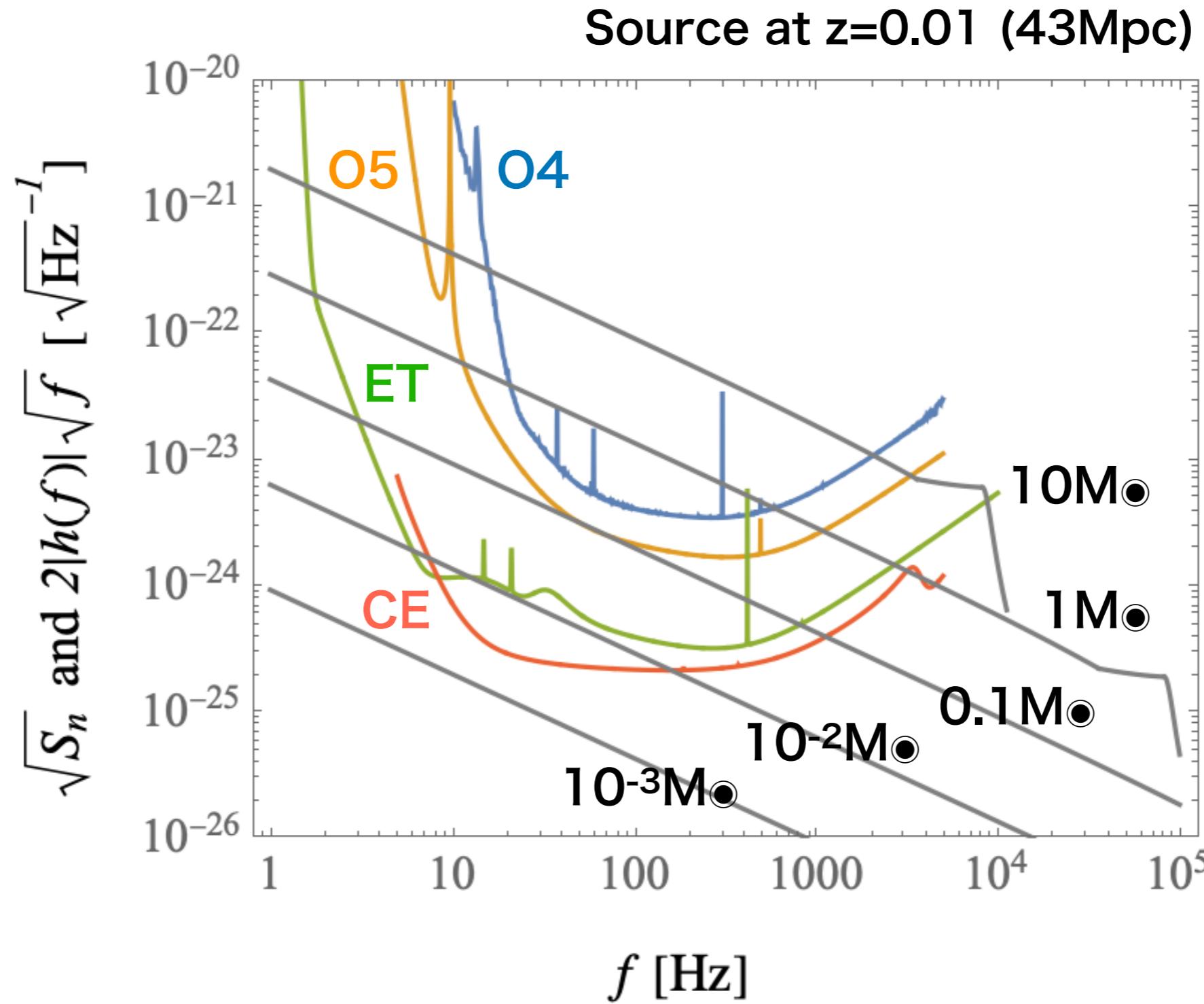
- kicks
- dynamical friction
- What is the cluster density?
 - How many?
 - distribution?
- Picture changes for wide mass function

→ need to follow BH dynamics throughout the history of the universe

Individual binary search

Searching primordial black holes

Detection of BH with $< \sim 1 M_\odot$ can be
a strong evidence of primordial origin



Search method

Chirp time (at Newtonian order)

$$\tau_0 = \frac{5}{256} M^{-5/3} (\pi f_0)^{-8/3} \eta^{-1}$$

Total mass: $M = m_1 + m_2$

Symmetric mass ratio: $\eta = \frac{m_1 m_2}{(m_1 + m_2)^2}$

Lowest frequency: f_0

0.2 - 2 M_\odot Subsolar mass search

LVK collaboration, PRL 121, 231103 (2018); PRL 123, 161102 (2019);
PRL 129, 061104 (2022); arXiv:2212.01477

Nitz & Wang, ApJ, 915, 54 (2021)

Phukon et al., arXiv:2105.11449

Morrás et al., PDU 42, 101285 (2023)

→ compact binary coalescence (CBC) search

10^{-7} - 0.2 M_\odot Planetary mass search

Miller et al., PDU 32, 100836 (2021)

Miller et al., PRD 105, 062008 (2022)

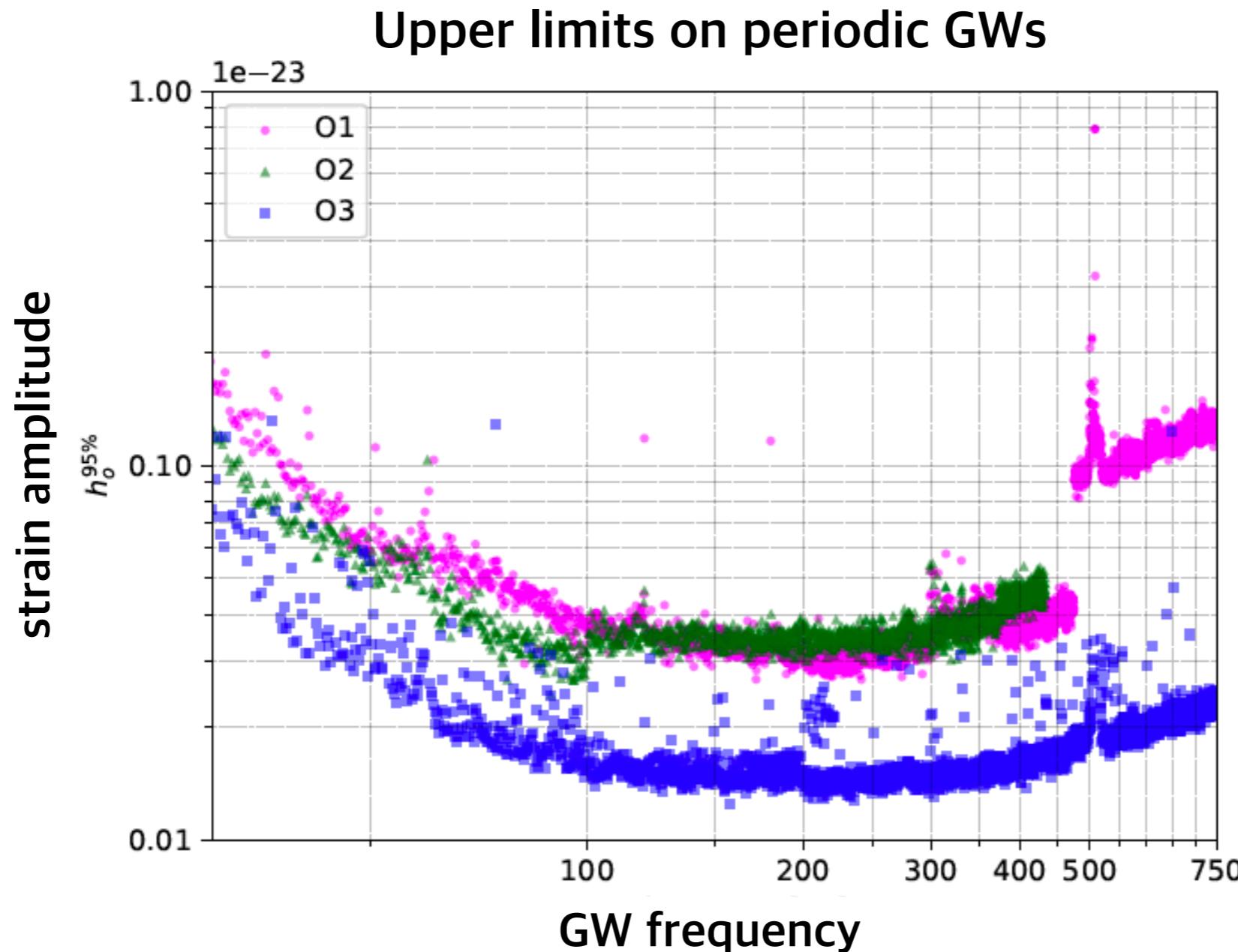
→ continuous wave (CW) search

Planetary mass BH constraints

LVK collaboration, PRD 106, 102008 (2022)

Continuous wave (CW) search

Initial target: spinning neutron star with mass asymmetry

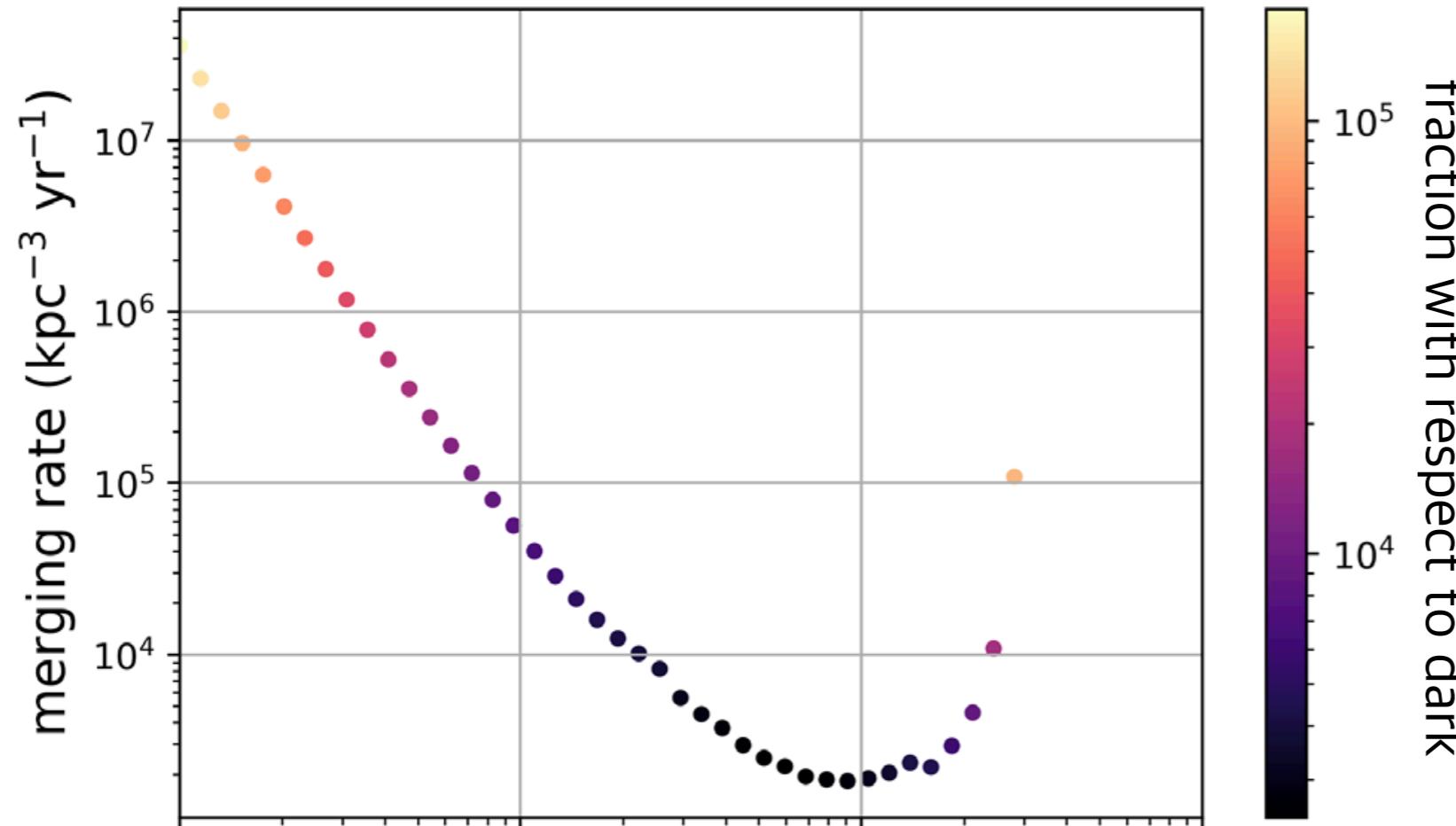


→ can be used to constrain small mass PBH binaries with small frequency change

Constraints from CW search

Miller et al., PDU 32, 100836 (2021)

PRD 105, 062008 (2022)



← strain amplitude is too small →
f is too large

Powerflux pipeline

→ searched periodic signal allowing spin-up of $\dot{f} \leq 1.00 \times 10^{-9} \text{ Hz/s}$

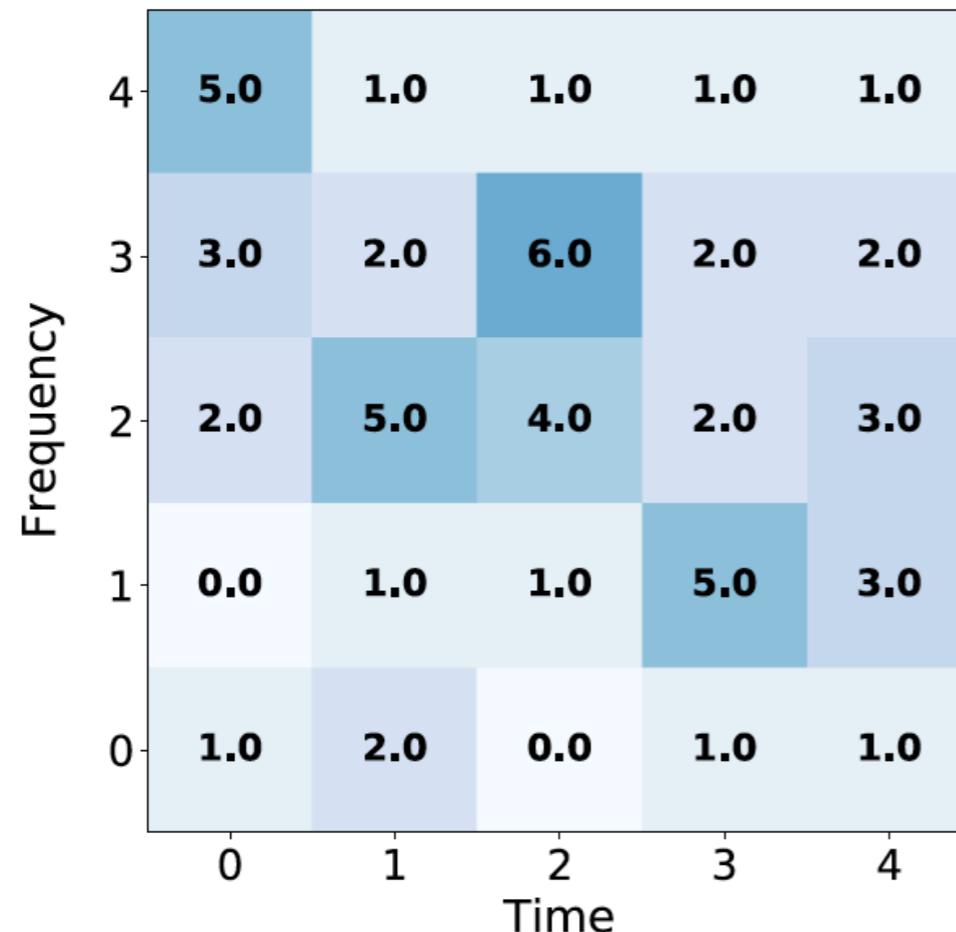
Frequency evolution

$$\dot{f}_{\text{gw}} = \frac{96}{5} \pi^{8/3} \left(\frac{GM}{c^3} \right)^{5/3} f_{\text{gw}}^{11/3}$$

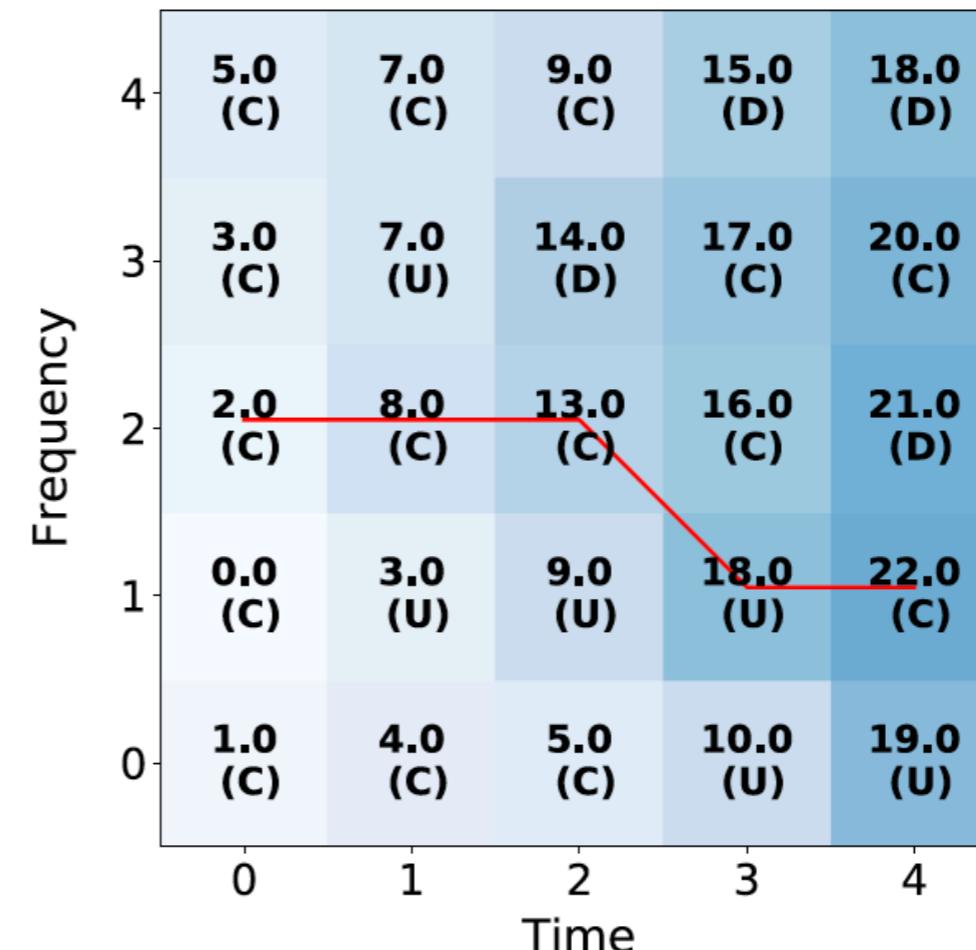
Let us explore $> 10^5 M_{\odot}$

Application of Viterbi algorithm

Step-by-step scan for most probable signal location



(a) The input data



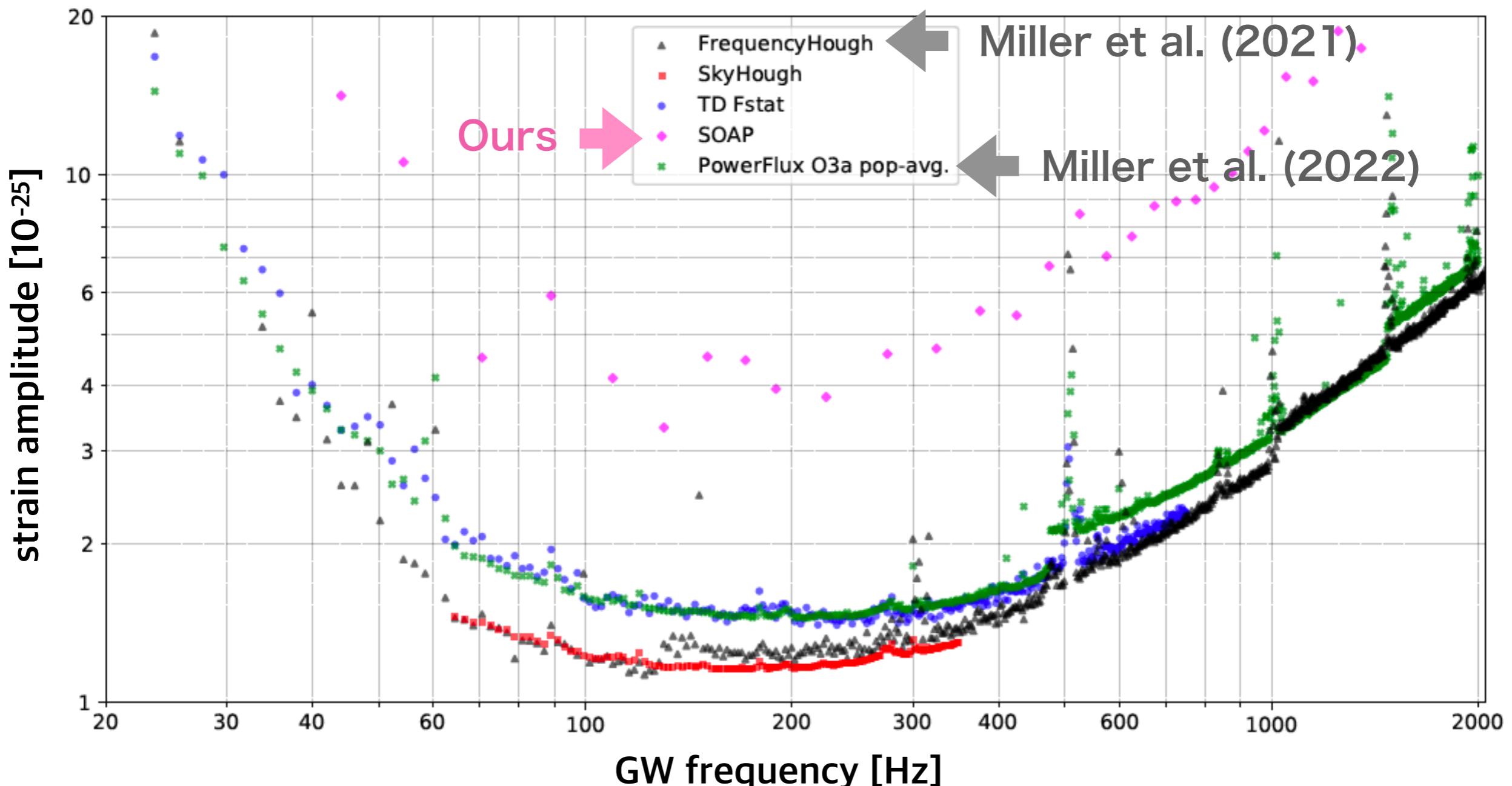
(b) The log-probabilities, jumps, and most probable path

amplitude excess in the f-t plane

Figure from Bayley et al. PRD 100, 023006 (2019)

Planetary mass search

Already used in CW search



Not very sensitive, but fast and agnostic

Search method

Signal duration is large when BH mass is small

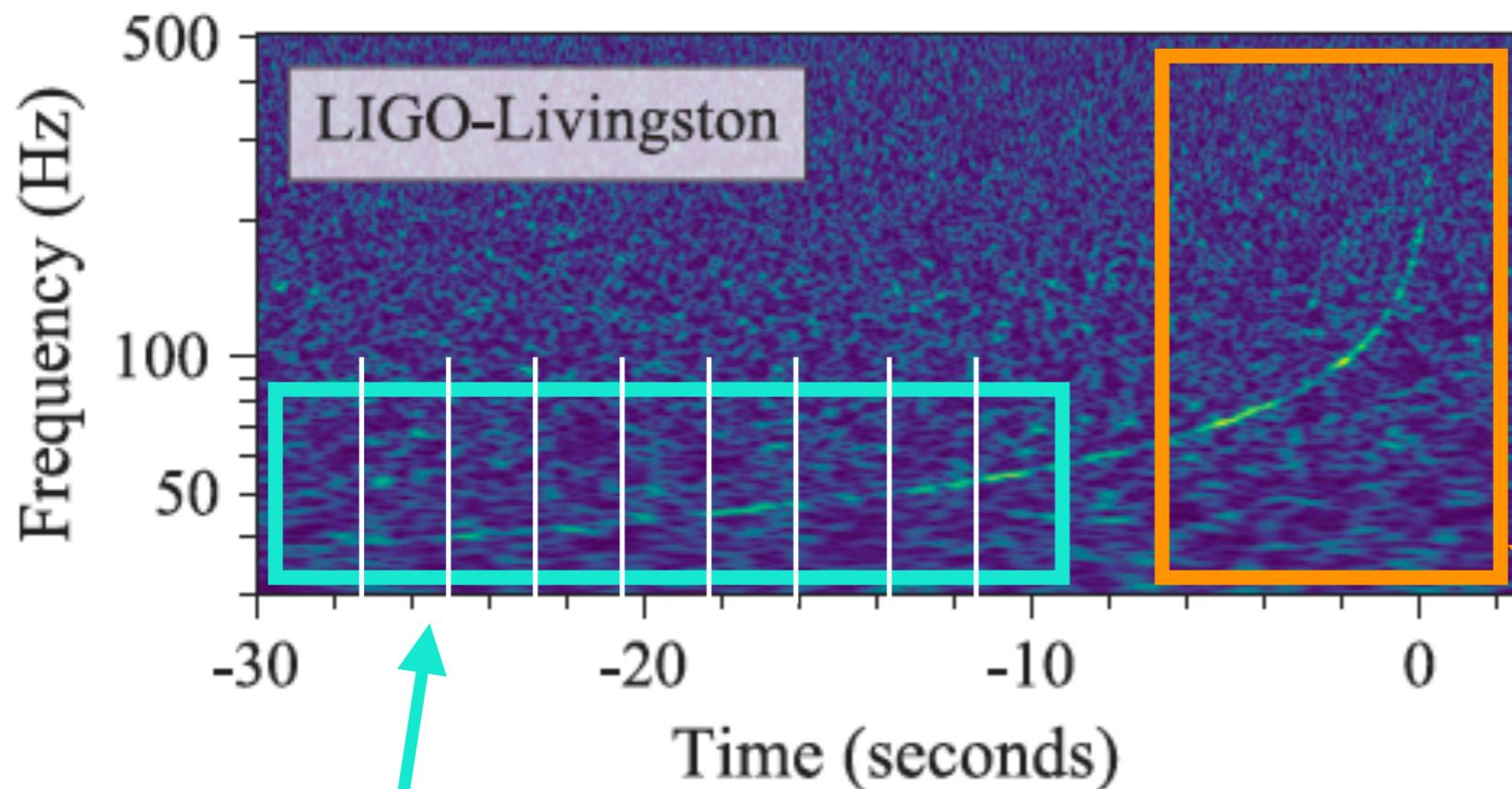
Chirp time (at Newtonian order)

$$\tau_0 = \frac{5}{256} M^{-5/3} (\pi f_0)^{-8/3} \eta^{-1}$$

→ We divide the data into optimal length and perform SFT

Example: Chirp signal for NS binary

SFT: short Fourier transform



We are interested in slowly evolving part

We don't observe
this part if $< 1M_\odot$

Search method

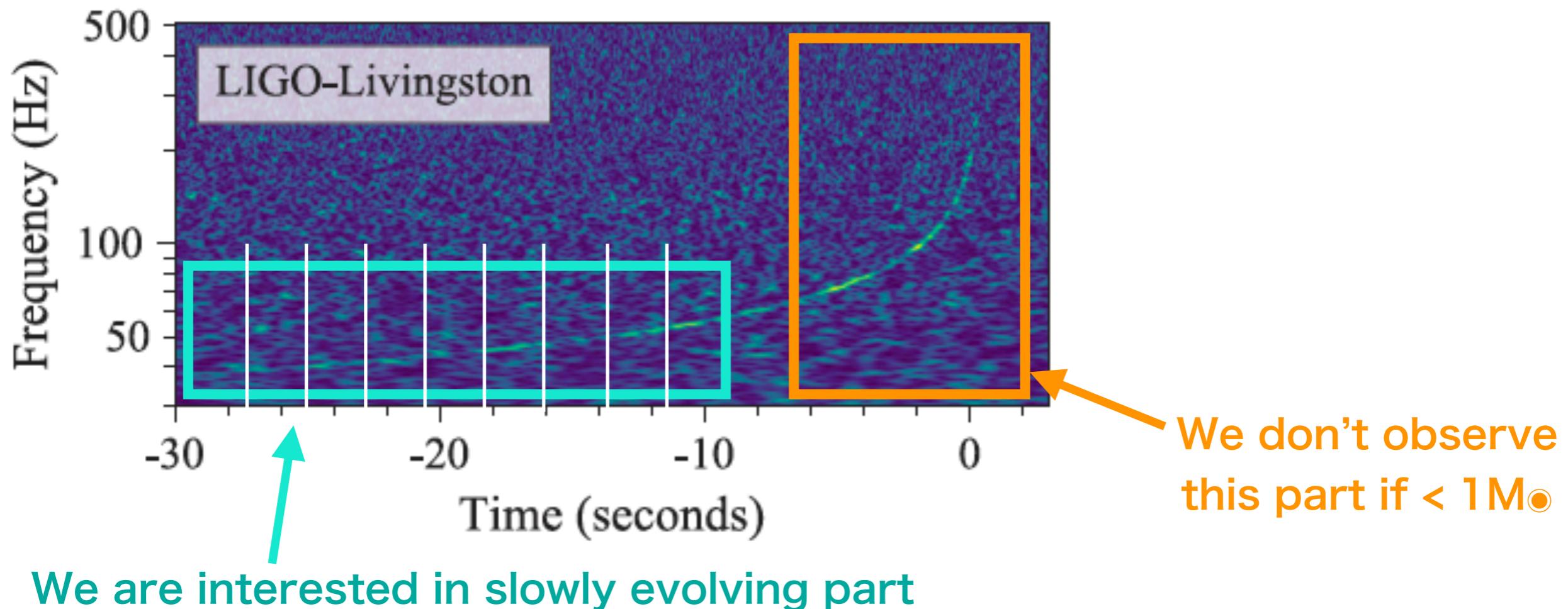
When f is relatively large, the signal do not stay in one frequency bin

Frequency evolution

$$\dot{f}_{\text{gw}} = \frac{96}{5} \pi^{8/3} \left(\frac{GM}{c^3} \right)^{5/3} f_{\text{gw}}^{11/3}$$

→ We have to divide the data into optimal length

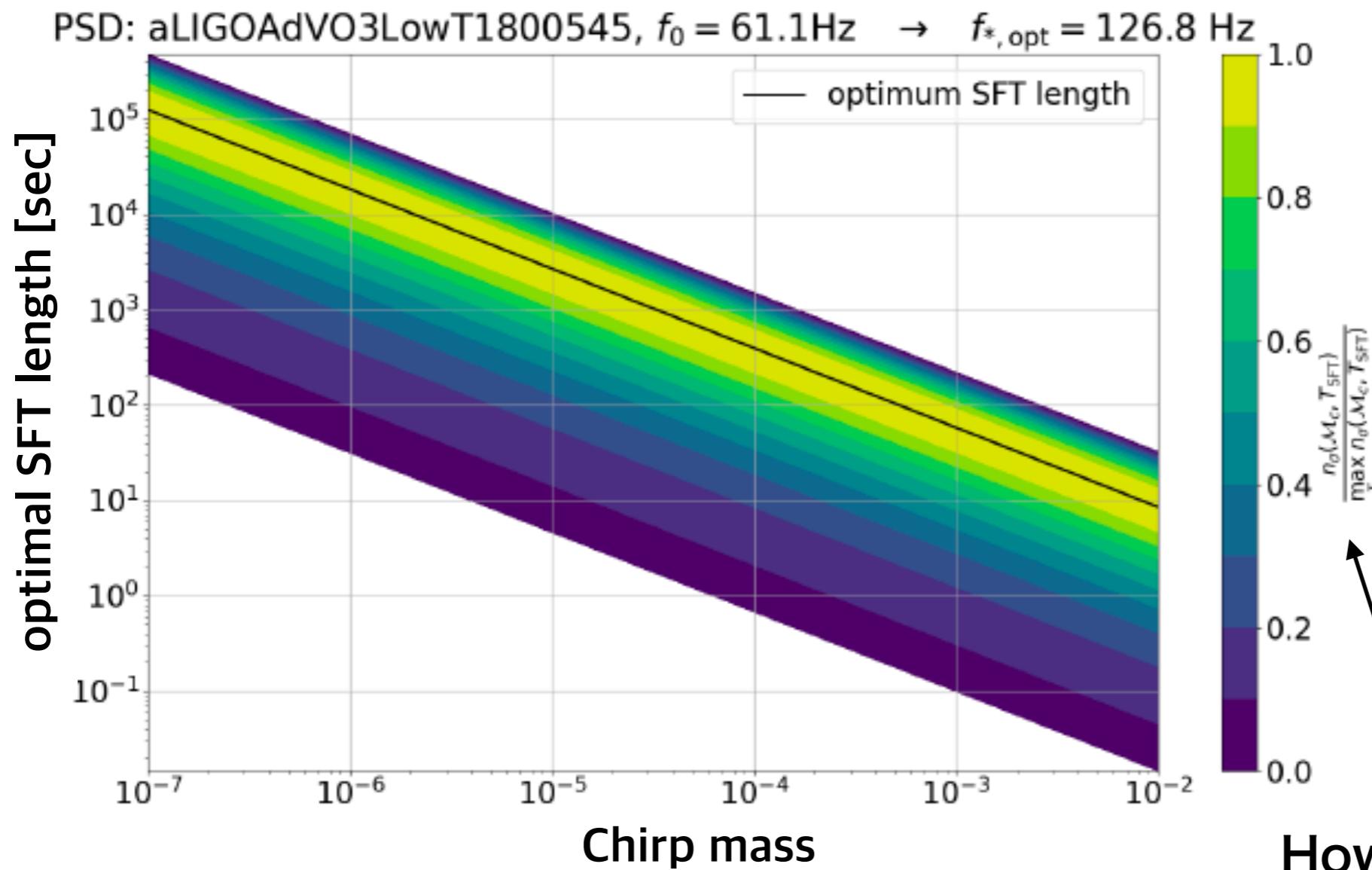
Example: Chirp signal for NS binary



Optimal SFT length

SFT to maximize detection efficiency

condition: signal has to stay in a single frequency bin of the SFT



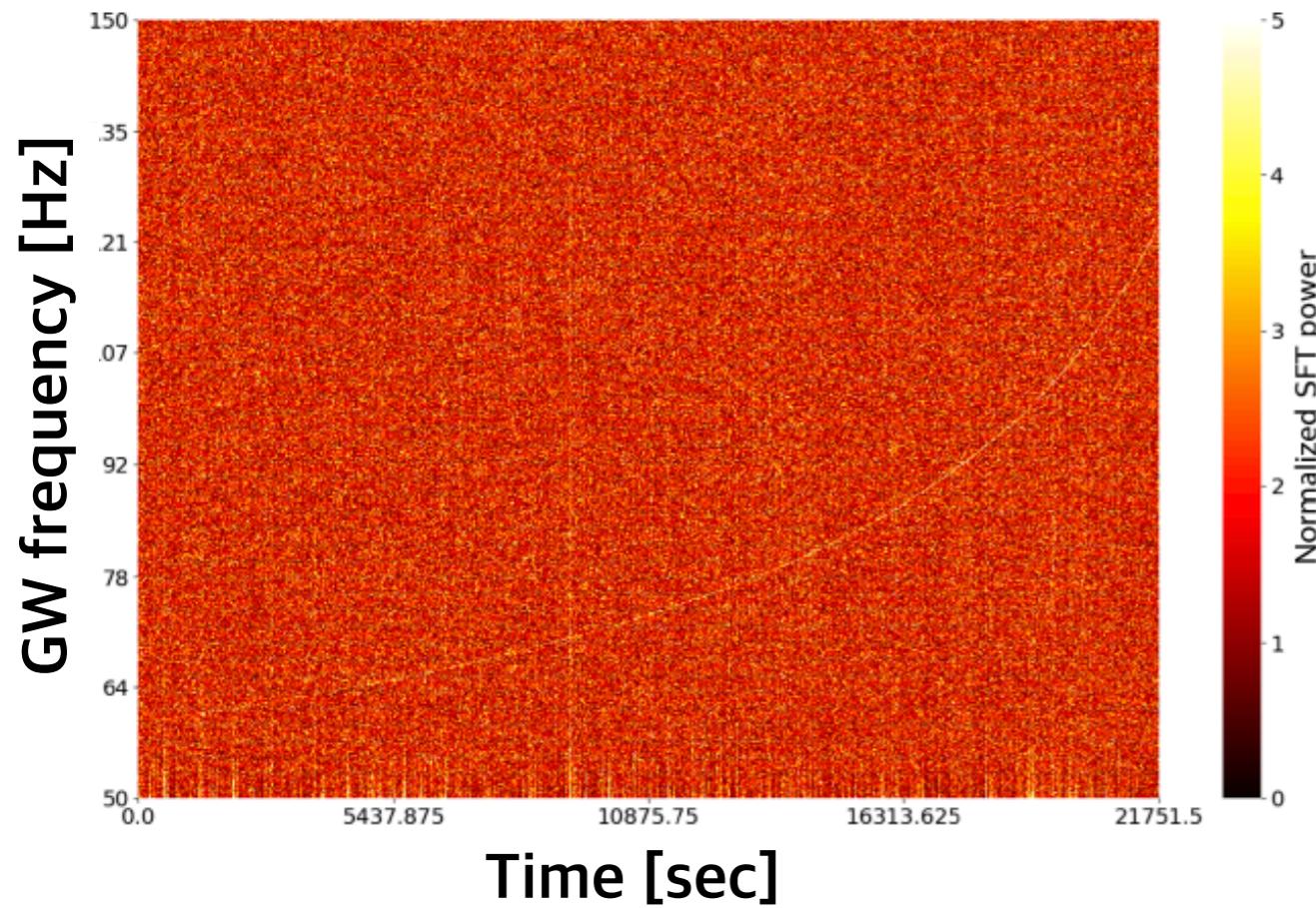
How much it loses SNR
if we use different length

Working example

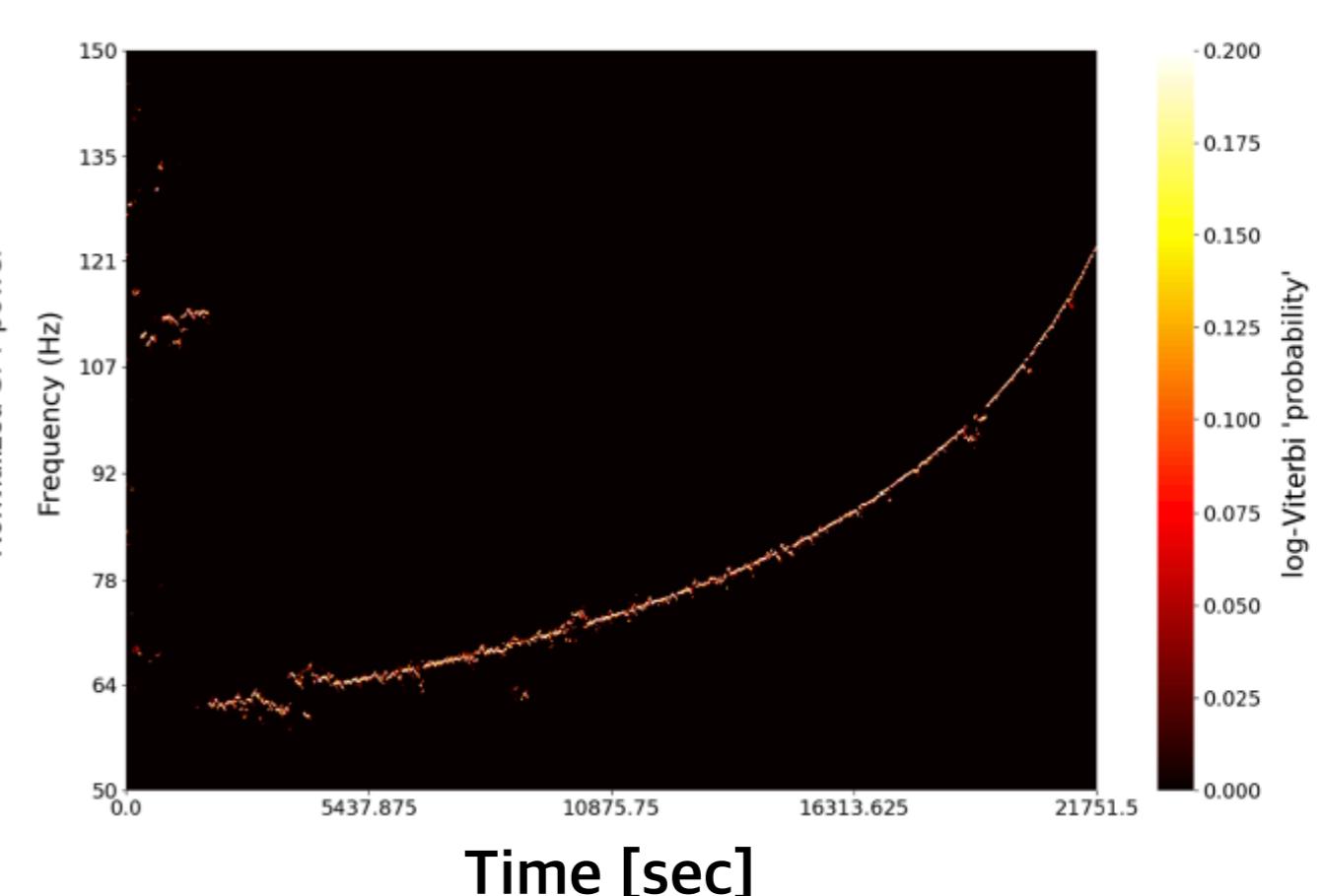
O3 Gaussian noise is assumed

$$[\mathcal{M}_c, d_L] = [10^{-2} M_\odot, 147 \text{Kpc}]$$

Injected signal



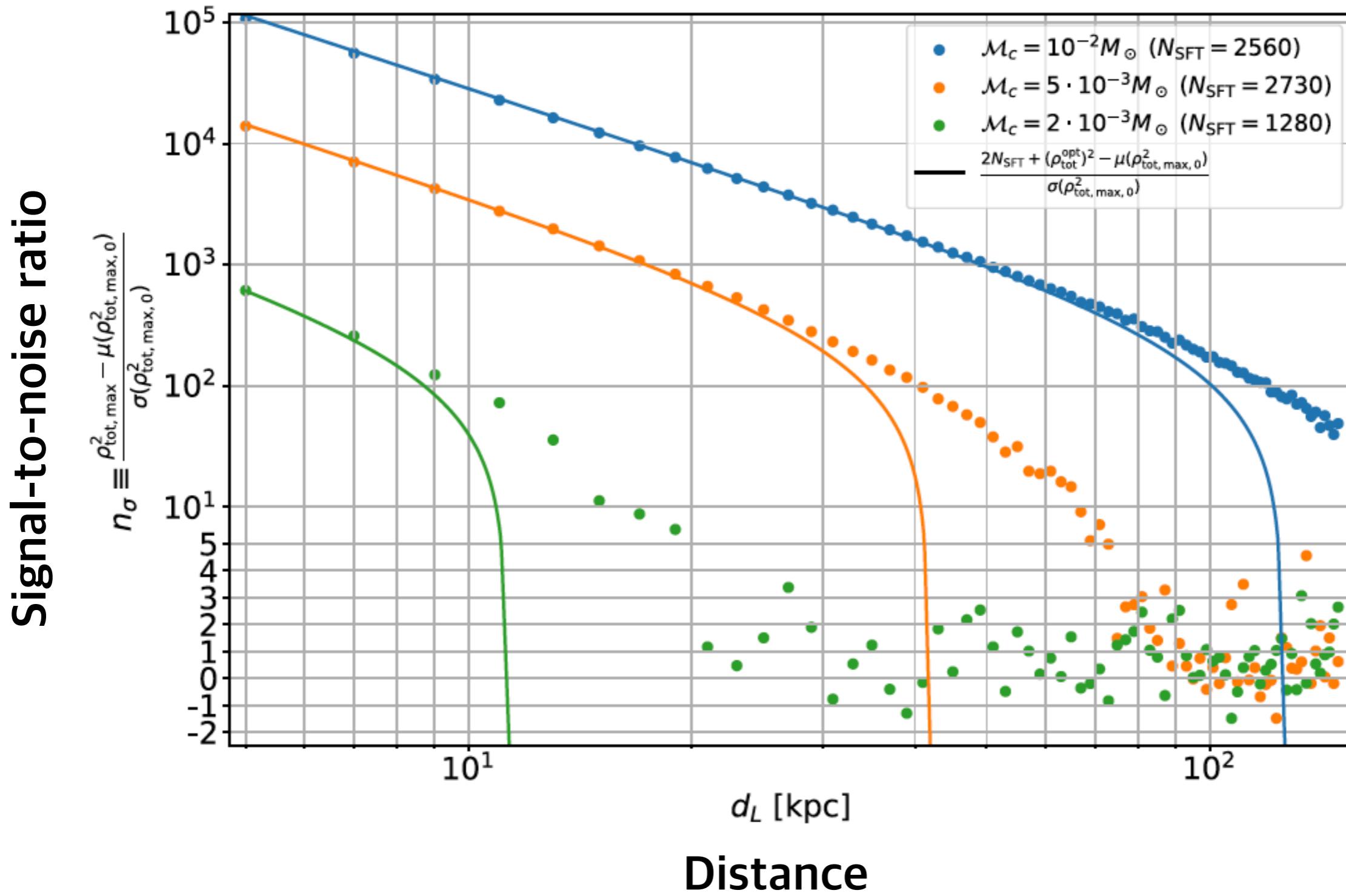
Recovery by Viterbi



Sensitivity

for equal mass binary

Solid: analytic estimation
Dots: simulation



Summary

Gravitational wave is a unique probe of primordial black hole scenarios

Stochastic search

- Inui et al. (+SK) JCAP 05, 082 (2024), arXiv: 2311.05423
We have provided constraint on scalar induced GWs using LVK O3 data, by taking into account the effect of non-Gaussianity in curvature perturbations.
- Boybeyi et al. (+SK) in preparation
We have provided constraint on PBH binaries using LVK O3 data by considering both early and late binary formation.

Continuous wave search

- Alestas et al. (+SK) PRD 109, 123516 (2024)
We have formulated a method to search planetary mass (10^{-2} - $10^{-5} M_{\odot}$) PBH with the application of Viterbi algorithm.

Subsolar mass search

Matched filtering

Data Template = expected waveform

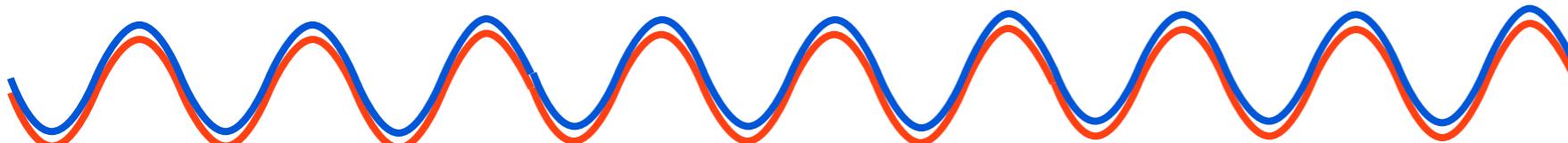
$$\rho^2 = \frac{\left[\int_{f_{\text{ini}}}^{\infty} df \frac{[\tilde{h}(f) \tilde{h}_t^*(f) + \tilde{h}^*(f) \tilde{h}_t(f)]}{S(f)} \right]^2}{\int_{f_{\text{ini}}}^{\infty} df \frac{|\tilde{h}_t(f)|^2}{S(f)}} \quad \text{Noise}$$

Normalization factor

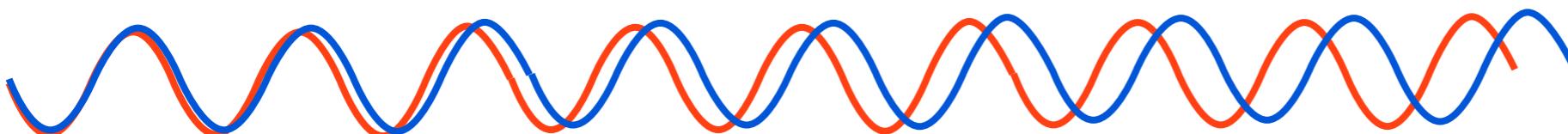
Assuming $\tilde{h}(f) = \tilde{h}_t(f)$

Signal-to-noise ratio (SNR)

$$\rho^2 = \int_0^{\infty} \frac{(2|\tilde{h}(f)|\sqrt{f})^2}{S_n(f)} d\ln(f)$$



→ matched: SN is maximized

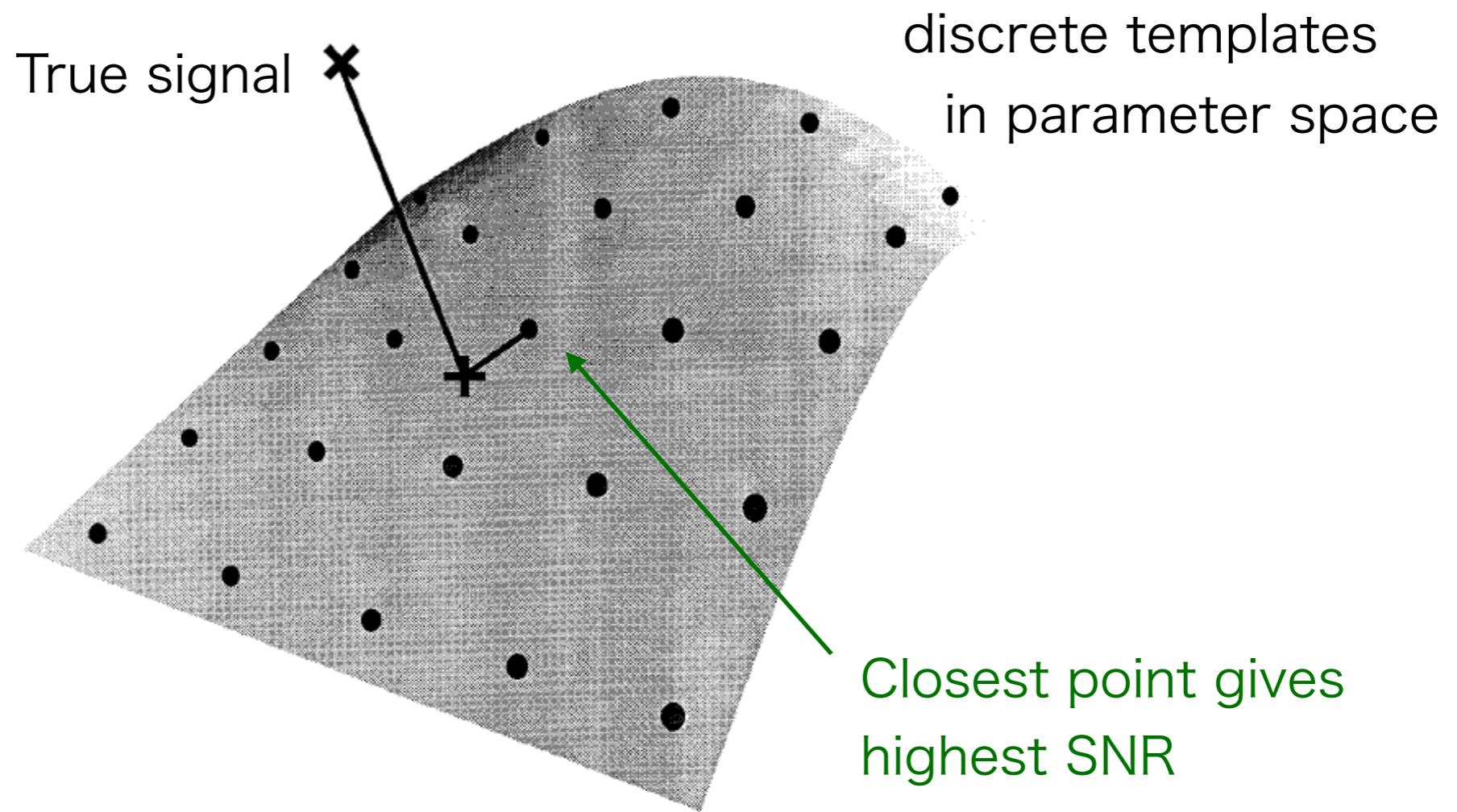


→ mismatch: SN is reduced

Template bank

How do we find the correct template?

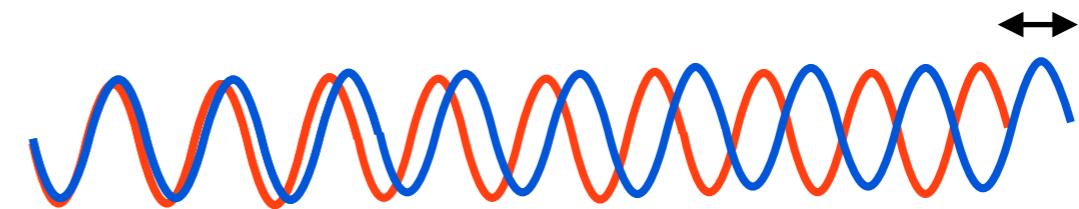
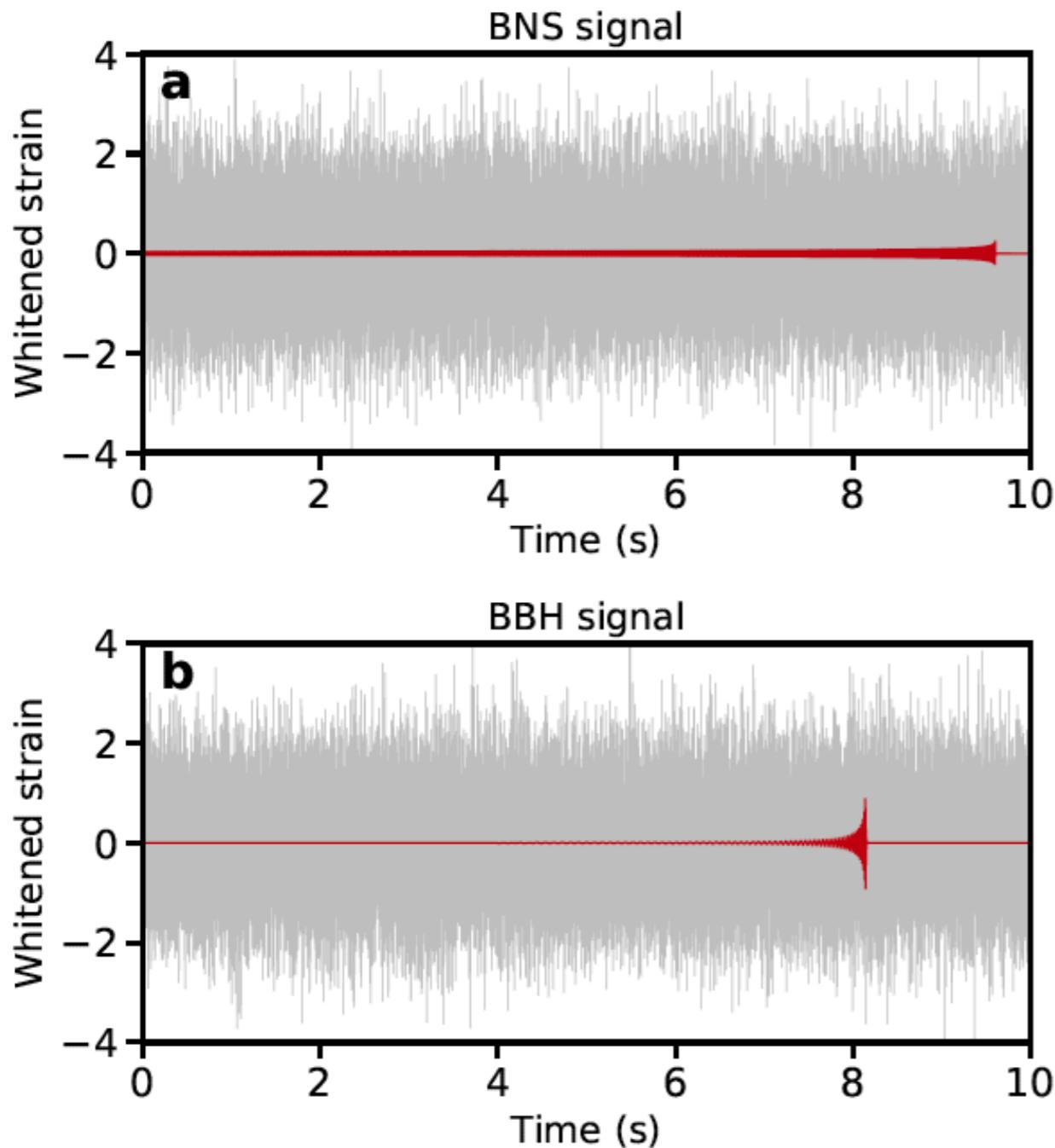
→ We simply try many and search for parameter values that maximize the SNR.



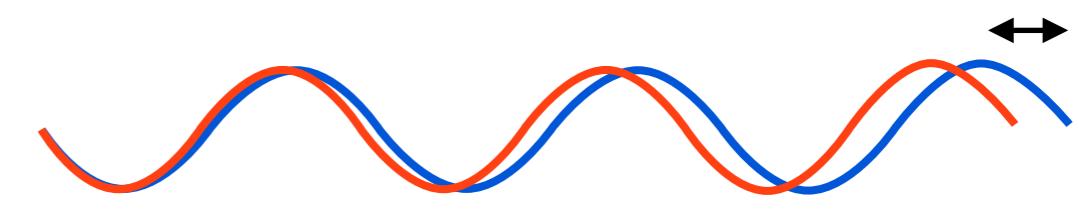
Typically, the discreteness of the template bank is selected in a way that ensures the loss of SNR is less than 3%

Challenge in subsolar mass search

Low mass event continues long time and has more oscillation cycles.



→ sensitive to small phase shift
by variation of parameters



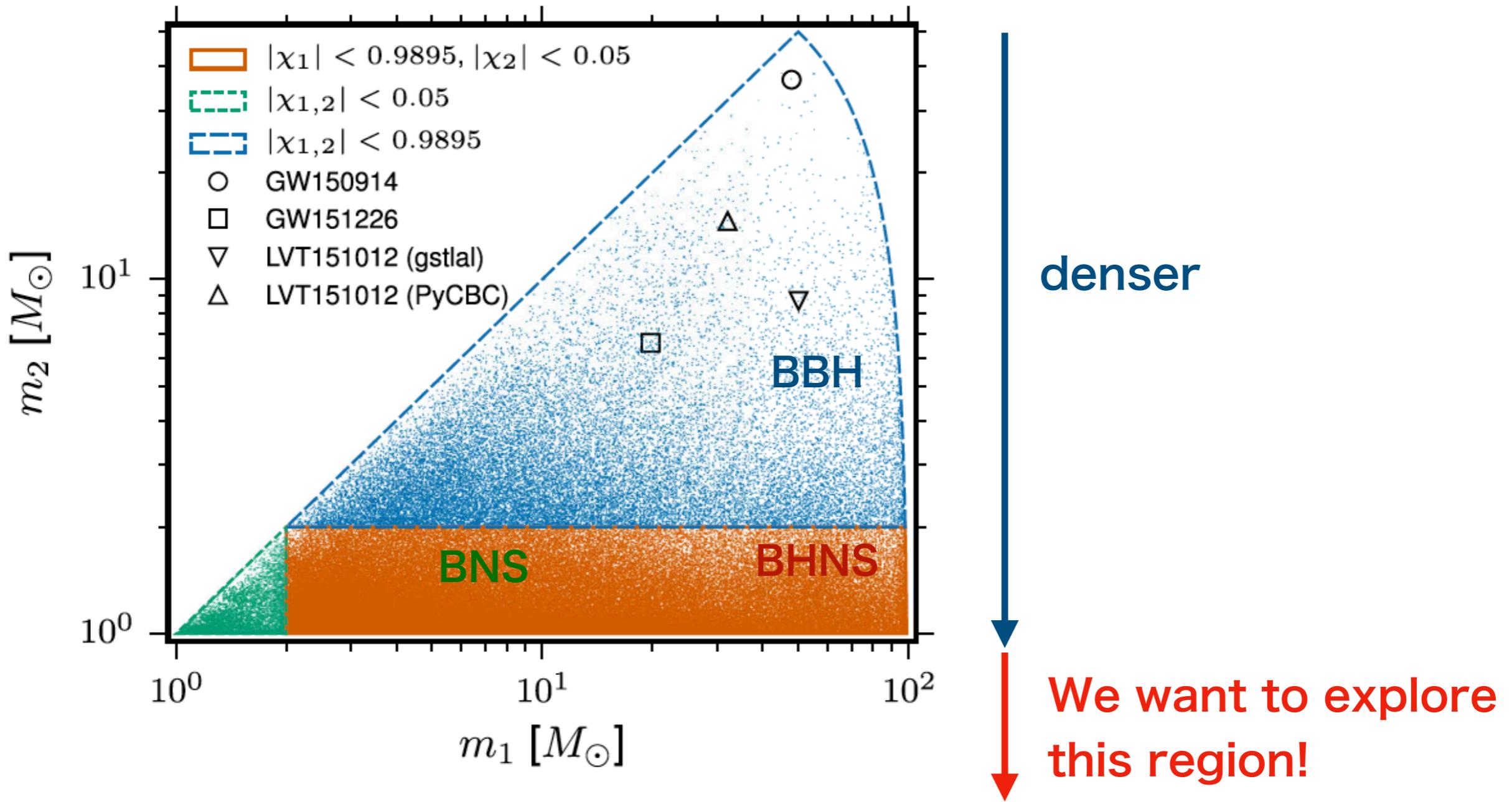
→ insensitive to small phase shift

→ need to decrease the grid size
of the template bank
→ more computation time

Challenge in subsolar mass search

Low mass event requires fine gridding to avoid mismatch.

Template used in O1 CBC search

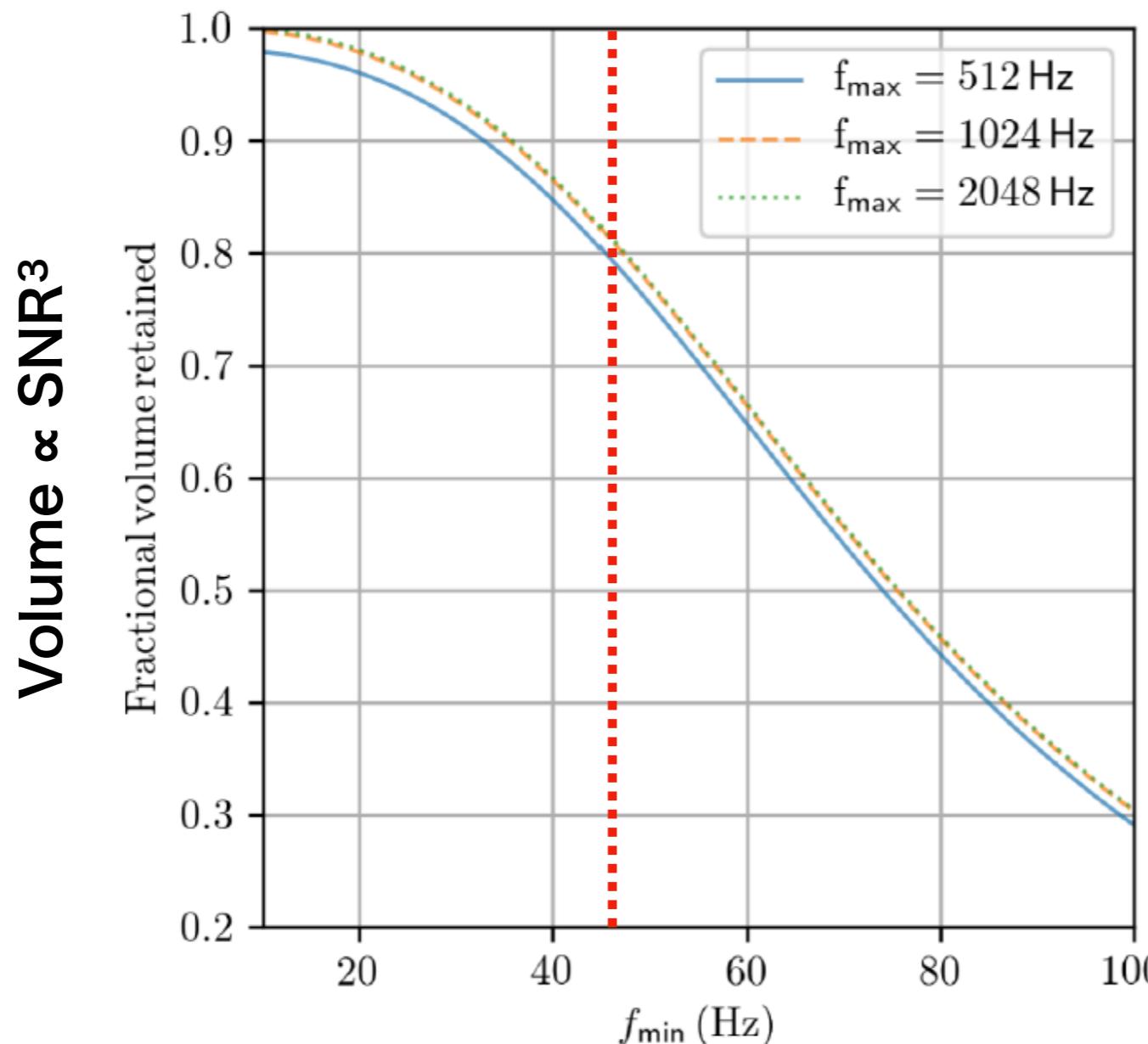


Remedy(?): cutting low frequency

Magee et al. PRD 98, 103024 (2018)

Number of template: $N \propto m_{\min}^{-8/3} f_{\min}^{-8/3}$

→ Increasing f_{\min} helps to reduce computation time, but it reduces the SNR



← $f_{\min} = 45 \text{ Hz}$ is commonly used in LVK search, allowing 20% loss in volume

Sub-solar mass search in LVK

O3b

$f_{\min} = 45\text{Hz}$

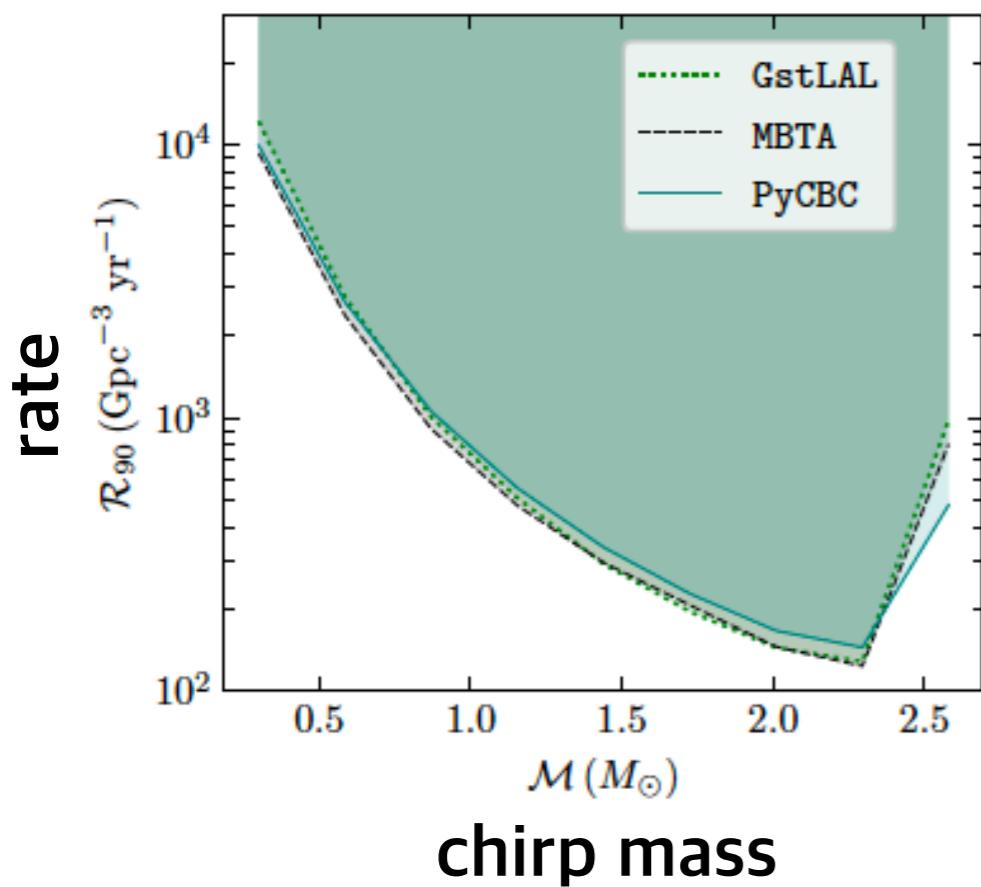
LVK collaboration, arXiv:2212.01477

search range: $m_1 \in [0.2, 10] M_\odot$
 $m_2 \in [0.2, 1.0] M_\odot$
 $0.1 < q < 1.0 \quad q \equiv m_2/m_1$
 $\chi_{1,2} < 0.9$

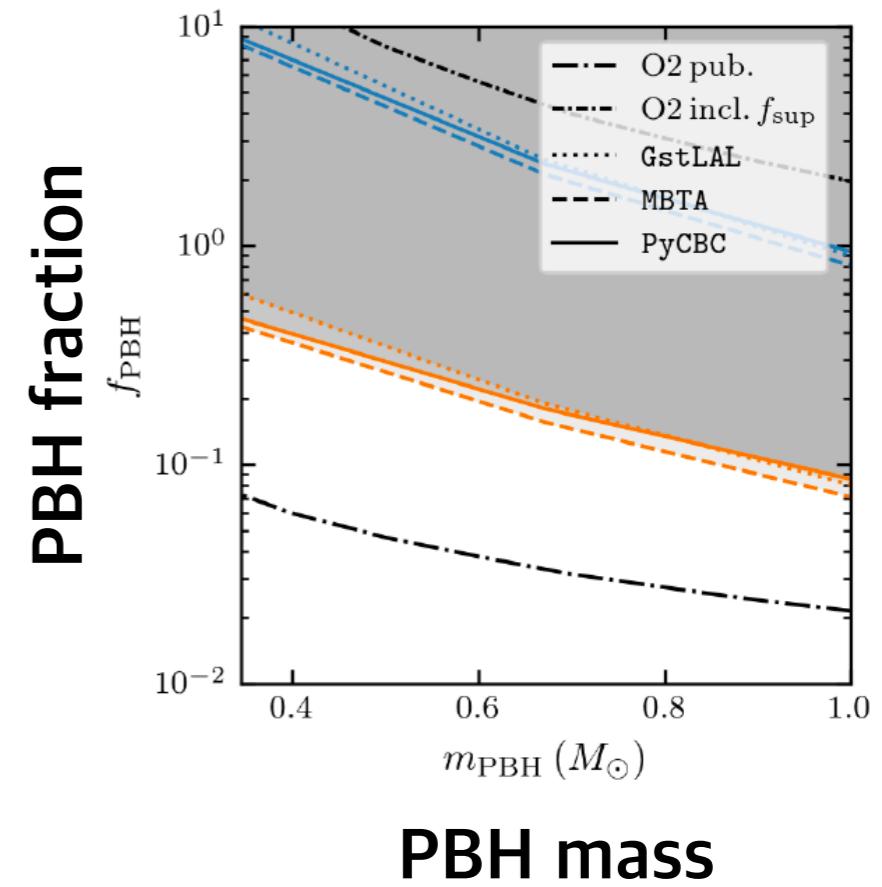
cf. number of templates
O1: 500332
O2: 992461
O3: ?

Triggers with FAR < 2 yr⁻¹

FAR [yr ⁻¹]	Pipeline	GPS time	m_1 [M_\odot]	m_2 [M_\odot]	χ_1	χ_2	H SNR	L SNR	V SNR	Network SNR
0.20	GstLAL	1267725971.02	0.78	0.23	0.57	0.02	6.31	6.28	-	8.90
1.37	MBTA	1259157749.53	0.40	0.24	0.10	-0.05	6.57	5.31	5.81	10.25
1.56	GstLAL	1264750045.02	1.52	0.37	0.49	0.10	6.74	6.10	-	9.10



Assumption:
early binary formation
Sasaki et al. PRL
117, 061101 (2016)
Raidal et al.
JCAP 02, 018 (2019)



Sub-solar mass search in LVK

O2 Extended search of O2 data (allowing large mass ratio)

Triggers with FAR < 2 yr⁻¹

Phukon et al., arXiv: 2105.11449

FAR [yr ⁻¹]	ln \mathcal{L}	UTC time	mass 1 [M_{\odot}]	mass 2 [M_{\odot}]	spin1z	spin2z	Network SNR	H1 SNR	L1 SNR
0.1674	8.457	2017-03-15 15:51:30	3.062	0.9281	0.08254	-0.09841	8.527	8.527	-
0.2193	8.2	2017-07-10 17:52:43	2.106	0.2759	0.08703	0.0753	8.157	-	8.157
0.4134	7.585	2017-04-01 01:43:34	4.897	0.7795	-0.05488	-0.04856	8.672	6.319	5.939
1.2148	6.589	2017-03-08 07:07:18	2.257	0.6997	-0.03655	-0.04473	8.535	6.321	5.736

reanalysis by
removing a glitch
extending f_{\min} to 20Hz
using more accurate waveform

→ SNR is reduced

Morrás et al., PDU 42, 101285 (2023)

Parameter	IMRPhenomPv2	IMRPhenomXPHM
Signal to Noise Ratio	$7.98^{+0.62}_{-1.03}$	$7.94^{+0.70}_{-1.05}$
Primary mass (M_{\odot})	$4.65^{+1.21}_{-2.15}$	$4.71^{+1.57}_{-2.18}$
Secondary mass (M_{\odot})	$0.77^{+0.50}_{-0.12}$	$0.76^{+0.50}_{-0.14}$

