Extracting parameters of binary black holes with LISA

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[Marsat&Baker arXiv/1806.10734] [Marsat, Baker, Dal Canton arXiv/2003.00357]

LUTH Seminar — OBSPM

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2020-05-07

- Introduction and motivation
- The duration of Black Hole Binary signals in LISA
- The LISA response in the Fourier domain
- Methods for Bayesian parameter estimation
- Parameter estimation for Massive Black Hole Binaries
- Parameter estimation for Stellar-mass Black Hole Binaries
- Conclusions and outlook

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LIGO/Virgo OI-O2 detections







Orbits









LISA science - overview



LISA sources

Terminology:

- Massive black holes binaries (MBHBs)
- Stellar-mass black hole binaries (SBBHs): masses observable by ground-based detectors [Sesana 2016]

MBHB/SBHB SNR



Contrasting LIGO/Virgo and LISA responses: LIGO/Virgo

Pattern functions

Simple multiplicative response

 $s = F_+ h_+ + F_\times h_\times$

Angular dependence:

$$F_{+} = \frac{1}{2} \left(1 + \cos^{2} \theta \right) \cos \left(2\phi \right) ,$$

$$F_{\times} = \cos \theta \sin \left(2\phi \right)$$

Time-of-arrival triangulation

- Two detectors: ~ring on the sky
- Better localization for 3 or more detectors (even low SNR!)



Contrasting LIGO/Virgo and LISA responses: LISA

LISA-frame



Low-f approximation: **two LIGO-type** detectors in motion [Cutler 1997]



High-f: three channels with complicated frequency-dependence

Sky localisation from the modulations induced by the orbits for long-lived signals

Main sky degeneracy for MBHBs: reflection by the LISA plane

Higher harmonics in the waveform



Challenges of parameter estimation for LISA

Accurate waveforms needed to extract **MBHB** features physical information without bias • Large (>1000) SNR: accurate waveforms needed Large SNR for merger/ringdown and higher harmonics (HM) This study: • Wide range of mass ratios and spins Non-spinning, q=3 Possible significant eccentricity in triplets Inspiral-Merger-Ringdown Signal length: from days to months for IMBHs **Higher Harmonics** • Observations not SNR-limited: edge-on common **SBHB** features This study: • Small SNR (<20), long signals (years), at high frequencies Aligned spin • Very deep inspiral; chirping signals and slowly-chirping signals Chirping signals Masses and spins: cf LIGO/Virgo! No eccentricity Possible significant eccentricity if formation in clusters **Instrument response** This study: Instrument response is time- and frequency-dependent, Full FD response carrying information about the sky position Data analysis challenges This study: • Signal superposition requiring global fit Idealized noise Non-stationarity, glitches, gaps...

Sylvain Marsat — GdR Ondes Gravitationnelles

IPNL — Lyon — 2019-10-10

Introduction and motivation

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Accumulation of SNR with time for MBHB/IMBHB



Two different definitions of "signal duration":

- Looking back in time from merger, when is the signal negligible ? Here SNR=1
- Accumulating signal towards merger, when is the signal detected ? Here SNR=10

For MBHBs, SNR accumulates shortly before merger (days)

Length of MBHB LISA signals: for the observer

t(SNR): time to merger left when the signals has accumulated a given SNR



- SNR=10 as the time to merger left when we can claim detection
- SNR=I assuming everything before that point can be neglected in PE

Length of MBHB LISA signals: for waveform models

t(SNR)/M: same length of signal, but seen in geometric units for waveforms models (longest NR simulation: t/M=10^5)



- SNR=10 as the time to merger left when we can claim detection
- SNR=I assuming everything before that point can be neglected in PE

LISA: simulated catalog for MBHB astrophysical models

LISA: simulated catalog for MBHB astrophysical models

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[Barausse 2012] Astrophysical models:

- Heavy seeds delay
- Light seeds no delay
- PopIII seeds delay

Mass and t(SNR=10)

MBHB detected signals: Bulk shorter than ~10days Tail extending to ~3months

Mass and t(SNR=I)

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LISA instrument response

One-arm frequency observables

From spacecraft s to spacecraft r through link s: $y = \Delta \nu / \nu$

$$y_{slr} = \frac{1}{2} \frac{1}{1 - \hat{k} \cdot n_l} n_l \cdot (h(t_s) - h(t_r)) \cdot n_l$$

$$t_s = t - L - \hat{k} \cdot p_s, \quad t_r = t - \hat{k} \cdot p_r$$

$$h = h_+ P_+(\hat{k}) + h_\times P_\times(\hat{k}) \quad \text{GW at SSB}$$

Time-delay interferometry (TDI)

- Crucial to cancel laser noise
- First generation: unequal arms
- Second generation: propagation and flexing
- Michelson X,Y,Z Uncorrelated noises A,E,T

Approximations

- Long-wavelength approximation: two moving LIGOs rotated by $\,\pi/4\,$ + orbital delay
- Rigid approximation (order of the delays does not matter, delay=L simple in Fourier domain)

 $X^{\mathrm{GW}}(t-2L_2-2L_3)\simeq X^{\mathrm{GW}}(t-4L)$

LISA FD response - motivation

Motivation

- Aim: computationally intensive applications (PE)
- Take advantage of recent FD IMR waveform models
- Response directly in the Fourier domain
- Keep a compact representation (~1000 pts)
- Assess errors of FD processing

Terminology:

- **Orbital**: main motion around the Sun
- **Constellation**: other motion and inter-spacecrafts delays

Frequency observables $y = \Delta \nu / \nu$

$$y_{slr} = \frac{1}{2} \frac{1}{1 - \hat{k} \cdot n_l} n_l \cdot (h(t_s) - h(t_r)) \cdot n_l$$

TDI: combination of delayed y_{slr}

Decomposition of the response:

- Orbital delay
- Time-varying orientation
- Inter-spacecrafts delays

Transfer function for modulated and delayed signal $FT[F(t)h(t+d(t))] = \mathcal{T}(f)\tilde{h}(f)$

The timescales in the problem

Instrumental timescales

- Motion (approximately) periodic $f_0 = 1/\mathrm{yr} \simeq 3.10^{-8}\mathrm{Hz}$
- Transfer frequencies for the delays: when the baseline is one wavelength Orbital : $f_R = 3.2 \times 10^{-4} \text{Hz}$ Constellation: $f_L = 1.9 \times 10^{-2} \text{Hz}$

GW timescales

- Wave frequency $f \gg f_0$
- Radiation-reaction timescale $T_{\rm RR} \sim 1/\sqrt{\dot{\omega}}$

Separation of timescales

- Conditioned by $T_{
 m RR}/T_0 \ll 1$
- Also dimensionless factors $2\pi fd$

Guessing...

Separation will be good for chirping binaries but breaks in the quasimonochromatic limit

Inspiral will be harder than mergerringdown — opposite of the SPA assumptions

Separation of timescales becomes a frequency-dependent statement due to the presence of delays

A local time-to-frequency map

Convolution with f-dependent

kernel

$$s(t) = F(t)h(t + d(t))$$

$$\tilde{s}(f) = \int df' \,\tilde{h}(f - f')\tilde{G}(f - f', f') \longrightarrow$$

$$G(f, t) \equiv e^{-2i\pi f d(t)}F(t)$$

Input: $\tilde{h}(f) = A(f)e^{-i\Psi(f)}$

Separation of timescales: if F, d have only frequencies <<f, local convolution - expand h(f-f') in f'

Leading-order: time-of-frequency

Keeping linear term in the phase:

$$t_f \equiv -\frac{1}{2\pi} \frac{\mathrm{d}\Psi}{\mathrm{d}f}$$
$$\tilde{s}(f) = \mathcal{T}(f)\tilde{h}(f)$$
$$\mathcal{T}(f) = G(f, t_f)$$

Close to the SPA - but extends through MRD

Leading-order one-arm transfer function:

$$\mathcal{T}_{slr} = \frac{i\pi fL}{2} \operatorname{sinc} \left[\pi fL \left(1 - \hat{k} \cdot n_l \right) \right] \exp \left[i\pi f \left(L + \hat{k} \cdot (p_1 + p_2) \right) \right] n_l \cdot P \cdot n_l(t_f)$$
Beyond leading order: [Marsat&Baker]

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Bayesian formalism

- Matched-filtering overlap: $(h_1|h_2) = 4 \text{Re} \int df \, \frac{\tilde{h}_1(f)\tilde{h}_2^*(f)}{S_n(f)}$
- For Gaussian, stationary noise, for independent channels:

$$\ln \mathcal{L}(d|\theta) = -\sum_{\text{channels}} \frac{1}{2} (h(\theta) - d|h(\theta) - d)$$

$$d = s(\theta_0) + n$$

• Bayes theorem defines the posterior:

$$p(\theta|d) = \frac{\mathcal{L}(d|\theta)p_0(\theta)}{p(d)}$$

- h template
- θ parameters
- d data
- s signal
- θ_0 signal params.
- n noise
- S_n noise PSD

 $p_0(\theta)$ prior p(d) evidence

Fisher matrix analysis

Quadratic expansion of log-likelihood around injection

$$\ln \mathcal{L} = -\frac{1}{2} \Delta \theta_i F_{ij} \Delta \theta_j + \mathcal{O}(\Delta \theta^3)$$

$$F_{ij} = (\partial_i h | \partial_j h)$$

Matrix inversion to get to the covariance of the Gaussian

$$C = F^{-1}$$

• Valid at high SNR, and misses degeneracies

0-noise parameter estimation

- Simply put the noise realisation to 0, otherwise sample from the posterior
- Allows to explore the full likelihood
- Likelihood automatically peaks at injection

Accelerated zero-noise overlaps

- Sparse grids: amplitude/phase and response
- Cubic spline representation 300-800 pts
- Mode-by-mode overlaps: significant cost increase with higher modes
- Much simpler than Reduced Order Quadratures, but cannot handle noise

Overlaps: oscillatory integrands

$$(h_1|h_2) = 4\operatorname{Re} \int df \, \frac{\tilde{h}_1(f)\tilde{h}_2^*(f)}{S_n(f)} \longrightarrow \int_{f_i}^{f_{i+1}} P(f)e^{i[af+bf^2]} \longrightarrow \int_{f_i}^{f_{i+1}} e^{i[af+bf^2]}$$

Waveforms

MBHB: EOBNRv2HM waveforms

- Non-spinning model, includes modes (22, 21, 33, 44, 55)
- Reduced Order Model implementation for sub-millisecond sparse waveform evaluation

SBHB: PhenomD waveforms

- Aligned spins, 22 mode
- Analytic ansatz, sub-millisecond sparse waveform

Likelihood cost Single mode h22: I-3ms 5 modes hlm: I5ms

[Katz&al]: PhenomHM waveforms, fast GPU computation of likelihoods with noise

Bayesian samplers

MultiNest [Feroz&al 2009]

- Implements Nested Sampling [Skilling 2006]
- Evolves a population of live points by replacements from within isolikelihood contours
- Evaluates the evidence
- Drawing from within a set of ellipsoids, clustering
- Available as off-the-shelf sampler
- Less flexible than MCMC (jumps, ...)

РТМСМС

- Custom code
- Parallel tempering [Swendsen&al 1986]
- Differential evolution [Braak&al 2008]
- Can be informed with proposal jumps
- Can be used as brute-force method to resolve all degeneracies

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SMBH analysis setting

Vary orientation

Sources

lacksquare

•

HM

945

The frozen LISA approximation

- Neglect all LISA motion for the duration of the signal, take low-frequency response
- Neglect weak correlations between intrinsic and extrinsic parameters - fix masses, time, and vary extrinsic parameters only

Explicit pattern functions

$$F_a^+ = \frac{1}{2} \left(1 + \sin^2 \beta_L \right) \sin \left(2\lambda_L + \frac{\pi}{6} \right) ,$$

$$F_a^\times = -\sin \beta_L \cos \left(2\lambda_L + \frac{\pi}{6} \right) ,$$

$$F_e^+ = \frac{1}{2} \left(1 + \sin^2 \beta_L \right) \cos \left(2\lambda_L + \frac{\pi}{6} \right) ,$$

$$F_e^\times = \sin \beta_L \sin \left(2\lambda_L + \frac{\pi}{6} \right) .$$

Two independent channels A and E: $\ln \mathcal{L} = -\frac{1}{2}\Lambda \left(\left| s_a - s_a^{\text{inj}} \right|^2 + \left| s_e - s_e^{\text{inj}} \right|^2 \right)$

 Λ normalisation constant

Single-channel response for A:

$$s_{a} = \frac{3i}{4D_{L}} \sqrt{\frac{5}{\pi}} \cos^{4} \frac{\iota}{2} e^{2i(-\varphi - \psi_{L})} \left(D_{a}^{+} + iD_{a}^{\times} \right) + \frac{3i}{4D_{L}} \sqrt{\frac{5}{\pi}} \sin^{4} \frac{\iota}{2} e^{2i(-\varphi + \psi_{L})} \left(D_{a}^{+} - iD_{a}^{\times} \right)$$

and similarly for E.

Analogous roles of $(\lambda_L, \beta_L) \leftrightarrow (\varphi_L, \iota)$

The face-on / face-off limit

- Two branches: close to face-on or face-off
- Effective amplitude and phase degenerate in distance/inclination and in phase/polarization

 $\mathcal{A}(D_L,\iota) \sim \cos^4(\iota/2)/D_L$ $\xi(\varphi_L,\psi_L) = -\varphi_L - \psi_L$

For example for
$$\sin^4 \frac{i}{2} \ll 1$$

 $s_a \simeq i\mathcal{A}e^{2i\xi} \left(F_a^+ + iF_a^\times\right),$
 $s_e \simeq i\mathcal{A}e^{2i\xi} \left(F_e^+ + iF_e^\times\right),$

Explicit solution for the degeneracy

Reproduce s_a, s_e of injection if condition on sky position is met:

$$r = \frac{s_a^{\text{inj}}}{s_e^{\text{inj}}} = \frac{F_a^+ + iF_a^\times}{F_e^+ + iF_e^\times} (\lambda_L, \beta_L)$$

Then **line degeneracy** for both (φ_L, ψ_L) and (D_L, ι)

Solution :
$$\rho = \sqrt{\left|\frac{1+ir}{1-ir}\right|}$$

 $\sin \beta_L^* = \frac{\rho - 1}{\rho + 1}$
 $\lambda_L^* = -\frac{\pi}{12} + \frac{1}{4} \operatorname{Arg} \frac{1+ir}{1-ir} + \frac{k\pi}{2}$

+ approximate symmetry $(\lambda_L, \beta_L) \leftrightarrow (\varphi_L, \iota)$

Exploring the analytic simplified extrinsic likelihood

A projection effect for the marginal posterior

Sky, simple likelihood Sky, simple likelihood (1)

The role of higher harmonics

$$h_{+} - ih_{\times} = \sum_{-2} Y_{\ell m}(\iota, \varphi) h_{\ell m}$$

 $_{-2}Y_{\ell m}(\iota,\varphi) \propto e^{im\varphi}$

Different modes have different inclination and phase dependence

- Measuring relative amplitude of two modes gives the inclination
- Distance is then fixed by the amplitude
- Phase affects modes differently, not degenerate with polarization anymore

SMBH PE: accumulation of information with time

Method

- Represent a cut in time-tomerger by a cut in frequency, becomes inaccurate at merger
- Use Multinest and PTMCMC with and without higher harmonics

only broken shortly before merger 2-maxima sky degeneracy

survives after merger

Decomposing the response

$$\mathcal{T}_{slr} = \frac{i\pi fL}{2} \operatorname{sinc} \left[\pi fL \left(1 - k \cdot n_l \right) \right] \exp \left[i\pi f \left(L + k \cdot \left(p_r + p_s \right) \right) \right] n_l \cdot P \cdot n_l(\boldsymbol{t_f})$$

High-f features

crucial

7 min peak

 10^{-2}

2.5 h

 10^{-3}

f (Hz)

40 h

Full Frozen Low-*f*

 10^{-4}

Frozen low-f

0.00

-0.05

-0.10

0.00

-0.05

-0.10

 $\operatorname{Re}\left(\mathcal{T}_{h_a}^{22}\right)$

 $\mathrm{Im}\left(\mathcal{T}_{h_a}^{22}\right)$

Time and frequency-dependency in transfer functions Time: motion of LISA on its orbit Frequency: departure from long-wavelength approx.

- 'Full': keep all terms
- 'Frozen': ignore LISA motion
- 'Low-f': ignore f-dependency
- 'Frozen Low-f': ignore both

Degeneracy breaking for 8 sky maxima

Log-likelihood values when frequency increases:

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SBHB analysis setting

$m_1 (M_{\odot})$	40	
$m_2 (\mathrm{M}_\odot)$	30	
t_c (yrs)	8	
f_0 (mHz)	12.7215835397	
χ_1	0.6	
X2	0.4	
λ (rad)	1.9	
β (rad)	π/3	
ψ (rad)	1.2	
φ (rad)	0.7	
ι (rad)	$\pi/6$	
D_L (Mpc)	250	
T_{obs} (yrs)	4	10
SNR	13.5	21.5

From a fiducial system, vary:

- Initial frequency (earlier/later)
- Mass (heavy light)
- Mass ratio (q=3, q=8)
- Spin configuration
- Sky position (polar/equatorial)
- Inclination and distance

Time to coalescence: Tc = 8yrs Tobs=4years: slowly chirping Tobs=10yrs: merger during observations

JININ	$T_{obs} = 4$ years	$T_{obs} = 10$ years
Fiducial	13.5	21.1
Earlier	10.3	17.2
Later	11.8	/
Heavy	12.8	20.9
Light	14.1	21.1
<i>q3</i>	13.5	21.1
<i>q8</i>	13.5	21.1
Spinup	13.5	21.1
Spindown	13.5	21.1
Spinop12	13.5	21.1
Spinop21	13.5	21.1
Polar	12.8	20.1
Equatorial	14.9	23.1
Edgeon	/	14.7
Close	17.8	/
Far	/	15.1
Very Far	/	10.6

Note: SNR with 'Proposal' noise curve, not 'Requirement' (50% margin)

Detection might be a challenge [Moore&al]

SBHB parameter estimation results

SBHB parameter estimation results: masses and spin

Determining intrinsic parameters can depend strongly on the duration of observations (chirp/no chirp)

The relevant spin combination observed is χ_{PN}

As a consequence of the length of the signal and of the LISA motion:

The sky localization is generally very good and very Gaussian

Signals near the ecliptic plane can show degeneracies in their localization

Example:

- Fiducial (SNR=13.5) $\beta = \pi/3$
- Polar (SNR=12.8) $\beta = \pi/2 0.09$
- Equatorial (SNR=14.9) $\beta = 0.09$

Offset spherical angles, centered on injected signal: eliminate coordinate effects near the pole

Determination of intrinsic parameters differs strongly for Tobs=4yrs and Tobs=10yrs

Is it due to the SNR increase, or to the signal reaching higher frequencies (more affected by subdominant PN terms) ?

Example:

- Fiducial Tobs=4yrs (SNR=13.5) f = 12.1 16.5 mHz
- Fiducial Tobs=10yrs (SNR=21.1) $f = 12.1 \text{ mHz} \rightarrow \text{merger}$
- 'Later' Tc=2yrs (SNR=11.8) $f = 21.4 \text{ mHz} \rightarrow \text{merger}$

Observing high frequencies matters in measuring intrinsic parameters

Highlights

- Developed a generic approach to the Fourier domain response of LISA
- Developed fast likelihood enabling zero-noise Bayesian explorations of high-SNR or long signals
- Explored the LISA parameter recovery of MBHB signals
- Analytic understanding of degeneracies in the MBHB likelihood when including only the dominant quadrupolar harmonic
- Shown the crucial role of higher modes in breaking degeneracies for MBHBs
- Shown that high-frequency effects in the response are crucial in breaking degeneracies when accumulating signal with time
- Explored the LISA parameter recovery of SBHB signals with aligned spins

Outlook

- Inclusion of spins and precession
- Optimize samplers for known degeneracies (MCMC jump proposals)
- Explore the parameter space (from most massive MBHB to IMBHB)
- Explore the effect of eccentricity
- Make the link to instrumental requirements
- Explore joint LISA/LIGO observations
- Assess waveform model requirements: how accurate need the waveforms to be ?
- Are these methods applicable to EMRIs ?

Higher-order corrections

Expansion of f-dependent convolution

Quadratic phase term:
$$\mathcal{T}(f) = \sum \frac{1}{p!} \left(\frac{i}{8\pi^2} \frac{\mathrm{d}^2 \Psi}{\mathrm{d}f^2} \right)^p \partial_t^{2p} G(f, t_f) \rightarrow \frac{\text{Evaluation on a stencil}}{\mathrm{cf SUA [Klein&al 2014]}}$$

Amplitude:
$$\mathcal{T}(f) = \sum \frac{1}{(2i\pi)^p p!} \frac{1}{A} \frac{\mathrm{d}^p A}{\mathrm{d}f^p} \partial_t^p G(f, t_f)$$

Delays:
$$\mathcal{T}(f) = \sum \frac{1}{(2i\pi)^p p!} \partial_t^p \partial_f^p G(f, t_f) \longrightarrow$$
 Evaluation through a change of time variable

Timescales and error estimates

IMR 'radiation reaction' timescale:

$$T_f^2 = -\frac{1}{4\pi^2} \frac{\mathrm{d}^2 \Psi}{\mathrm{d}f^2}$$

When SPA applicable to h:

$$T_f = T_{
m RR}^{
m SPA} = 1/\sqrt{2\dot\omega}$$

Amplitude timescales: $T_{A1} = {1\over 2\pi A} {{
m d}A\over {
m d}f}$

Error measures: estimates for the magnitude of corrections

$$\epsilon_{\Psi 2} \equiv \frac{1}{2} T_f^2 \left| \frac{1}{G} \partial_{tt} G \right| \sim (T_{\text{RR}}/T_0)^2 (\times 2\pi f d?)$$

$$\epsilon_{A1} \equiv T_{A1} \left| \frac{1}{G} \partial_t G \right|$$

$$\epsilon_d \equiv \frac{1}{2\pi} \left| \frac{1}{G} \partial_{tf} G \right|$$

FD response error estimates - chirping

FD response errors - MIe7/MIe2 orbital

FD response errors - MIe7/MIe2 const.

Errors: FDResponse[h] vs FFT[TDResponse[IFFT[h]]

SOBH - slowly chirping systems

Slowly-chirping systems

- Some SOBHs will be >100-1000 years away from merger
- Quasi-monochromatic limit: breaks separation of timescale, in this limit analogous to galactic binaries

Handling the response

- Heterodyning (narrow frequency band)
- Response is periodic: convolution with a small frequency-dependent Fourier comb

$$c_n(f) = \frac{\Omega_0}{2\pi} \int_0^{\frac{2\pi}{\Omega_0}} \mathrm{d}t \, e^{in\Omega_0 t} G(f, t)$$
$$\tilde{s}(f) = \sum_{n \in \mathbb{Z}} c_n (f - nf_0) \tilde{h}(f - nf_0)$$

FD response errors - SOBH orb.

Errors: FDResponse[h] vs FFT[TDResponse[IFFT[h]]

FD response errors - SOBH const.

Errors: FDResponse[h] vs FFT[TDResponse[IFFT[h]]

LISA source properties: mass ratio

LISA source properties: spin

SMBH: spin alignment

- High-z, gas-rich environment, massive circumbinary discs: tendency to align spins
- Low-z, gas-poor environment, small discs: generic spin orientation

LISA source properties: eccentricity

