

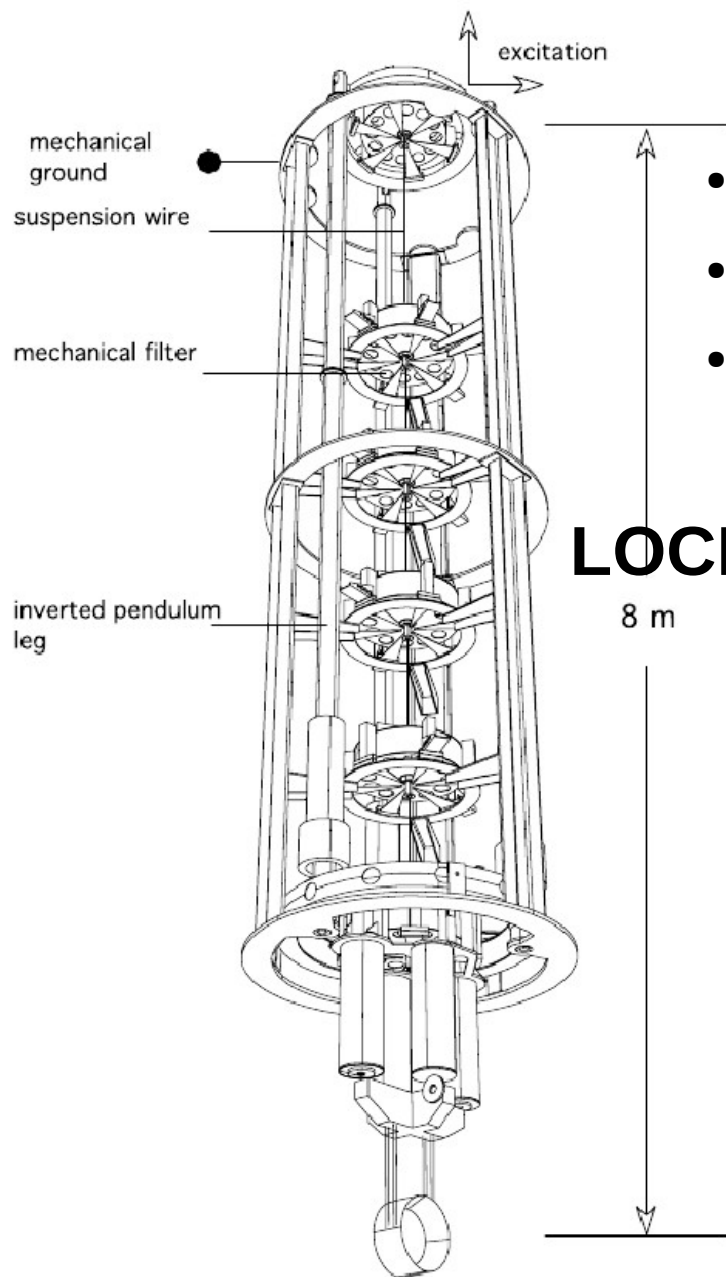
# Bayesian approach to the locking problem for high finesse suspended optical cavities

Giancarlo Cella – INFN - Pisa

Manuel Marchiò – NAOJ - Tokyo

GW talk NAOJ, Tokyo  
24th July 2015

# Introduction



- Suspensions are not efficient below a few Hz
- If no force applied  $\rightarrow$  typical rms  $10^{-6}$  m
- Time the cavity spends in resonance  $\tau \simeq \frac{\lambda_\ell}{v\mathcal{F}}$

## LOCKING ACQUISITION – Classical approach

Cavity state is known only at resonance



Force is applied only at resonance

**PROBLEM:** 
$$F_{max} \simeq \frac{mv}{\tau} = \frac{mv^2}{\lambda_\ell} \mathcal{F}$$

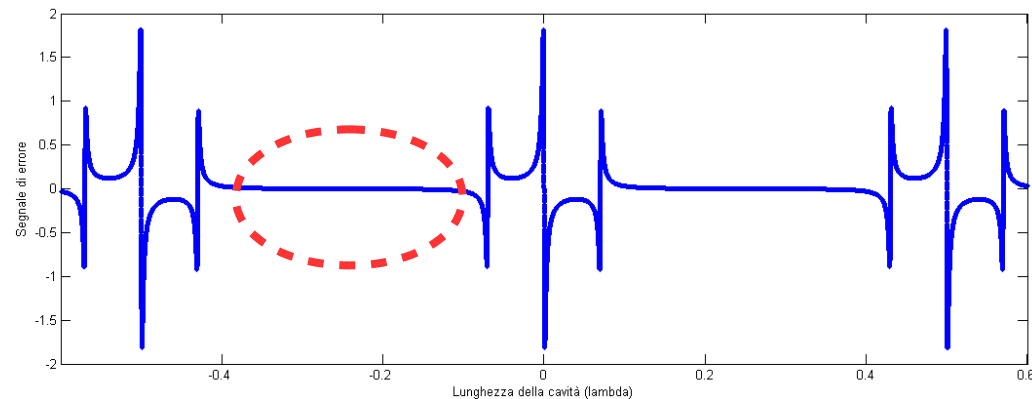
## THE IDEA:

# Still apply a force out of resonance

- More time available
  - Less force to apply
  - Less noise injected
- Faster locking acquisition

## THE POINT:

Are we completely ignorant out of resonance?



- We know the dynamics
- We can make an estimation of the state
- We can continue applying a force

# Bayesian approach

MEASUREMENT

$$P(\mathbf{y} | \mathbf{x})$$

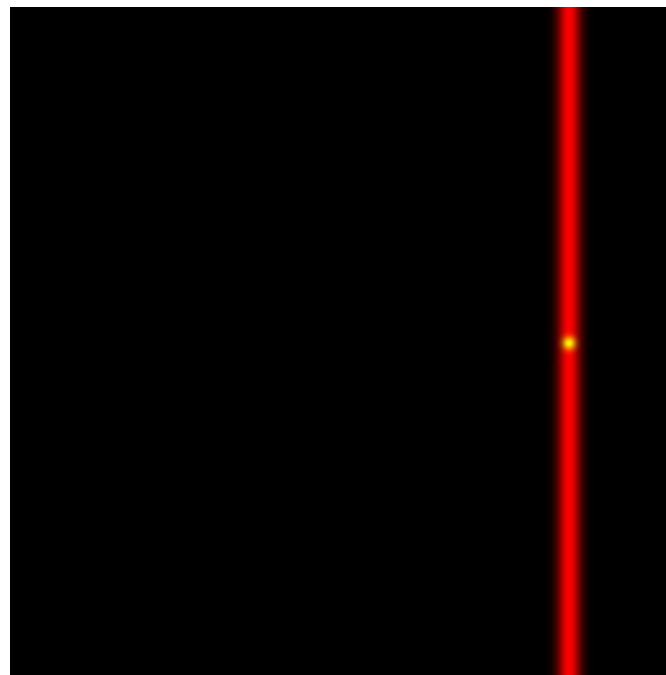
Parameters                      State

A PRIORI       $P(\mathbf{x}, t | \mathbf{x}', t')$

(Dynamics)

PREDICTION STEP

$$P(\mathbf{x}, t | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) = \int P(\mathbf{x}, t | \mathbf{x}_n, t_n) P(\mathbf{x}_n, t_n | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) d\mathbf{x}_n$$



State space  
V vs X

UPDATE STEP

$$P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_{n+1}, t_{n+1}) = \frac{P(\mathbf{y}_{n+1} | \mathbf{x}_{n+1}) P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n)}{\int P(\mathbf{y}_{n+1} | \mathbf{x}_{n+1}) P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) d\mathbf{x}_{n+1}}$$

# Bayesian approach

MEASUREMENT

$$P(\mathbf{y} | \mathbf{x})$$

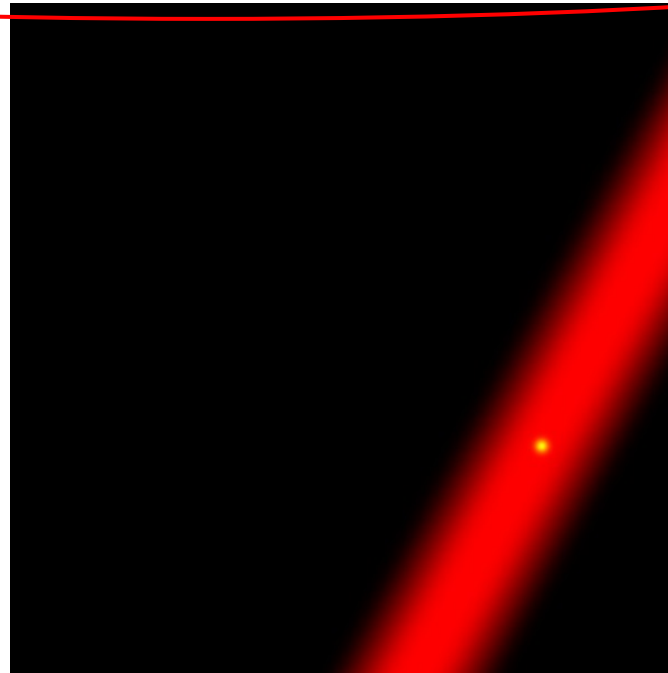
Parameters                      State

A PRIORI       $P(\mathbf{x}, t | \mathbf{x}', t')$

(Dynamics)

PREDICTION STEP

$$P(\mathbf{x}, t | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) = \int P(\mathbf{x}, t | \mathbf{x}_n, t_n) P(\mathbf{x}_n, t_n | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) d\mathbf{x}_n$$



State space  
V vs X

UPDATE STEP

$$P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_{n+1}, t_{n+1}) = \frac{P(\mathbf{y}_{n+1} | \mathbf{x}_{n+1}) P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n)}{\int P(\mathbf{y}_{n+1} | \mathbf{x}_{n+1}) P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) d\mathbf{x}_{n+1}}$$

# Bayesian approach

MEASUREMENT

$$P(\mathbf{y} | \mathbf{x})$$

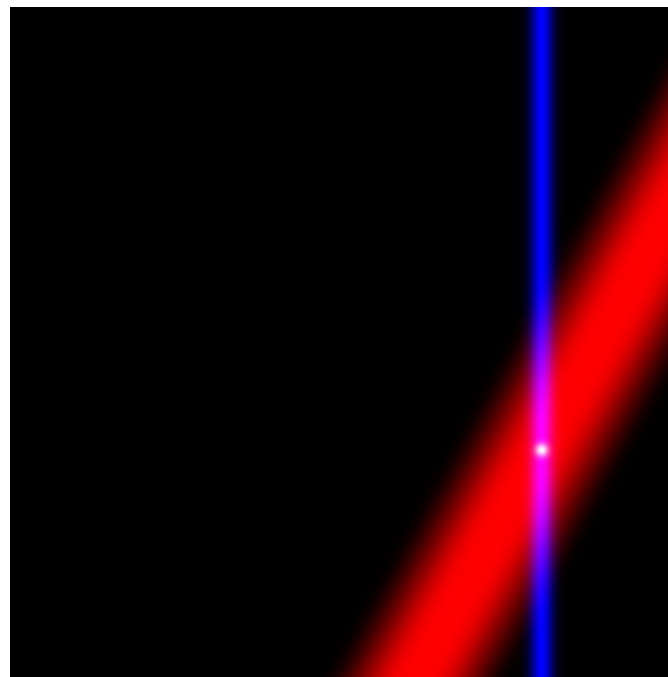
Parameters                      State

A PRIORI       $P(\mathbf{x}, t | \mathbf{x}', t')$

(Dynamics)

PREDICTION STEP

$$P(\mathbf{x}, t | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) = \int P(\mathbf{x}, t | \mathbf{x}_n, t_n) P(\mathbf{x}_n, t_n | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) d\mathbf{x}_n$$



State space  
V vs X

UPDATE STEP

$$P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_{n+1}, t_{n+1}) = \frac{P(\mathbf{y}_{n+1} | \mathbf{x}_{n+1}) P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n)}{\int P(\mathbf{y}_{n+1} | \mathbf{x}_{n+1}) P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) d\mathbf{x}_{n+1}}$$

# Bayesian approach

MEASUREMENT

$$P(\mathbf{y} | \mathbf{x})$$

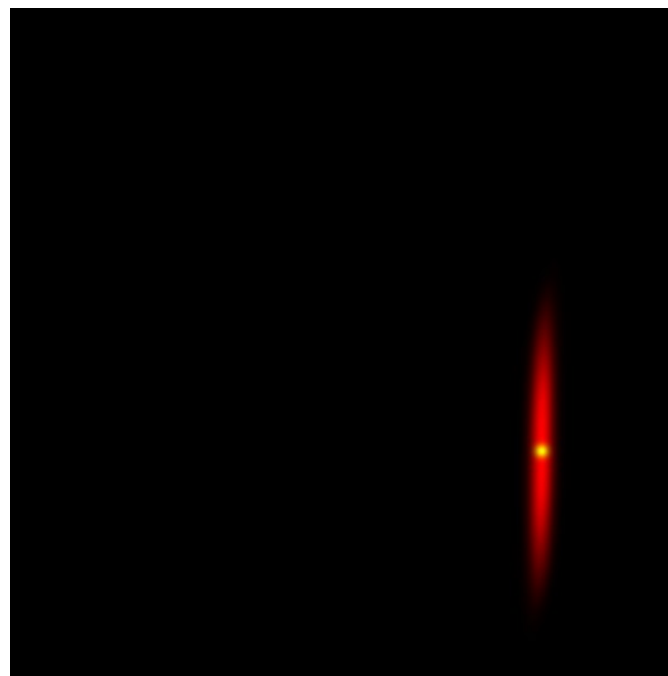
Parameters                      State

A PRIORI       $P(\mathbf{x}, t | \mathbf{x}', t')$

(Dynamics)

PREDICTION STEP

$$P(\mathbf{x}, t | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) = \int P(\mathbf{x}, t | \mathbf{x}_n, t_n) P(\mathbf{x}_n, t_n | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) d\mathbf{x}_n$$



State space  
V vs X

UPDATE STEP

$$P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_{n+1}, t_{n+1}) = \frac{P(\mathbf{y}_{n+1} | \mathbf{x}_{n+1}) P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n)}{\int P(\mathbf{y}_{n+1} | \mathbf{x}_{n+1}) P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) d\mathbf{x}_{n+1}}$$

# Bayesian approach

MEASUREMENT

$$P(\mathbf{y} | \mathbf{x})$$

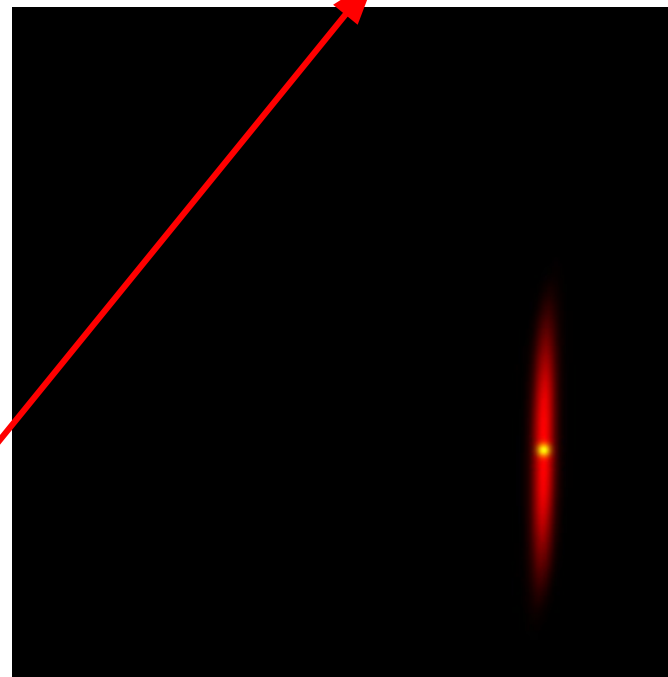
Parameters                      State

A PRIORI       $P(\mathbf{x}, t | \mathbf{x}', t')$

(Dynamics)

PREDICTION STEP

$$P(\mathbf{x}, t | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) = \int P(\mathbf{x}, t | \mathbf{x}_n, t_n) P(\mathbf{x}_n, t_n | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) d\mathbf{x}_n$$



State space  
V vs X

UPDATE STEP

$$P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_{n+1}, t_{n+1}) = \frac{P(\mathbf{y}_{n+1} | \mathbf{x}_{n+1}) P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n)}{\int P(\mathbf{y}_{n+1} | \mathbf{x}_{n+1}) P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) d\mathbf{x}_{n+1}}$$



# Bayesian approach

MEASUREMENT

$$P(\mathbf{y} | \mathbf{x})$$

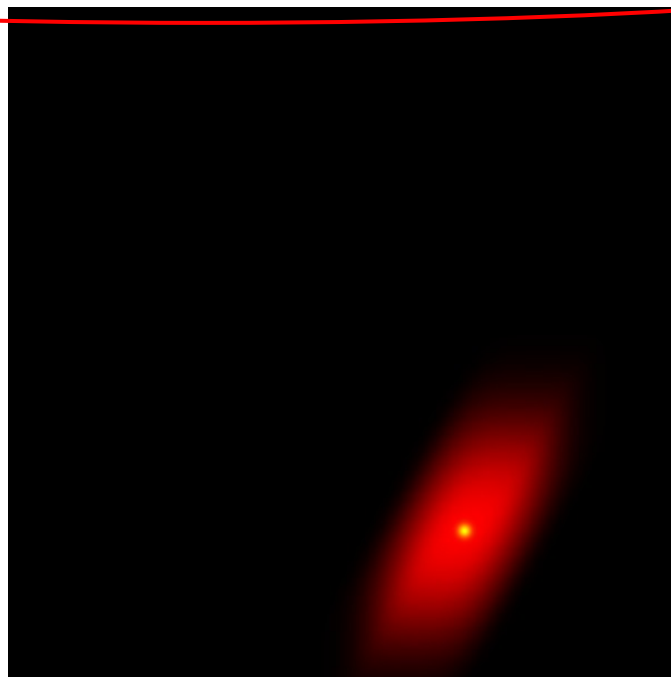
Parameters                      State

A PRIORI       $P(\mathbf{x}, t | \mathbf{x}', t')$

(Dynamics)

PREDICTION STEP

$$P(\mathbf{x}, t | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) = \int P(\mathbf{x}, t | \mathbf{x}_n, t_n) P(\mathbf{x}_n, t_n | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) d\mathbf{x}_n$$



State space  
V vs X

UPDATE STEP

$$P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_{n+1}, t_{n+1}) = \frac{P(\mathbf{y}_{n+1} | \mathbf{x}_{n+1}) P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n)}{\int P(\mathbf{y}_{n+1} | \mathbf{x}_{n+1}) P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) d\mathbf{x}_{n+1}}$$

# Bayesian approach

MEASUREMENT

$$P(\mathbf{y} | \mathbf{x})$$

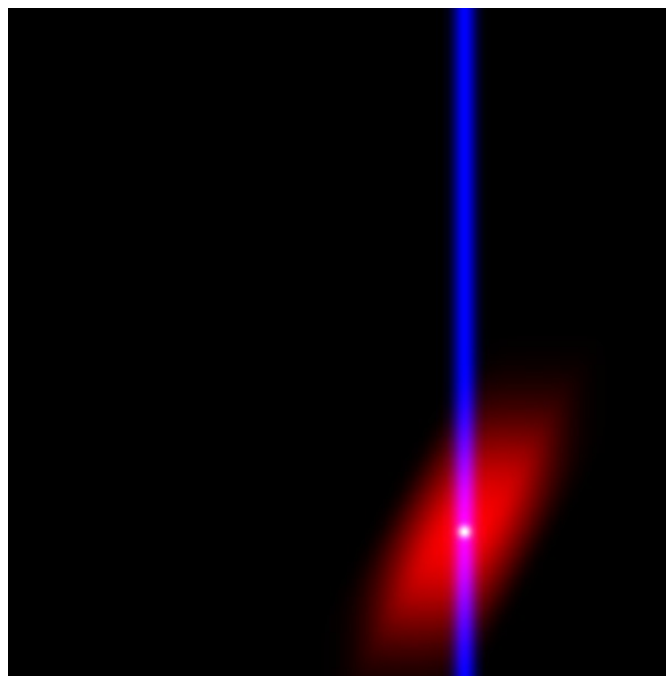
Parameters                      State

A PRIORI       $P(\mathbf{x}, t | \mathbf{x}', t')$

(Dynamics)

PREDICTION STEP

$$P(\mathbf{x}, t | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) = \int P(\mathbf{x}, t | \mathbf{x}_n, t_n) P(\mathbf{x}_n, t_n | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) d\mathbf{x}_n$$



State space  
V vs X

UPDATE STEP

$$P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_{n+1}, t_{n+1}) = \frac{P(\mathbf{y}_{n+1} | \mathbf{x}_{n+1}) P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n)}{\int P(\mathbf{y}_{n+1} | \mathbf{x}_{n+1}) P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) d\mathbf{x}_{n+1}}$$

# Bayesian approach

MEASUREMENT

$$P(\mathbf{y} | \mathbf{x})$$

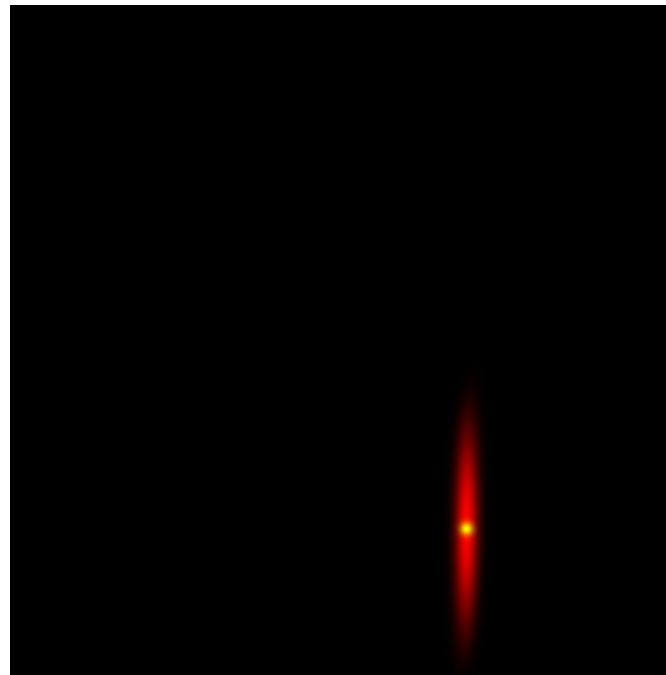
Parameters      State

A PRIORI  $P(\mathbf{x}, t | \mathbf{x}', t')$

(Dynamics)

PREDICTION STEP

$$P(\mathbf{x}, t | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) = \int P(\mathbf{x}, t | \mathbf{x}_n, t_n) P(\mathbf{x}_n, t_n | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) d\mathbf{x}_n$$



State space  
V vs X

UPDATE STEP

$$P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_{n+1}, t_{n+1}) = \frac{P(\mathbf{y}_{n+1} | \mathbf{x}_{n+1}) P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n)}{\int P(\mathbf{y}_{n+1} | \mathbf{x}_{n+1}) P(\mathbf{x}_{n+1}, t_{n+1} | \mathbf{y}_1, t_1; \dots; \mathbf{y}_n, t_n) d\mathbf{x}_{n+1}}$$

# Simplified model

Position and velocity

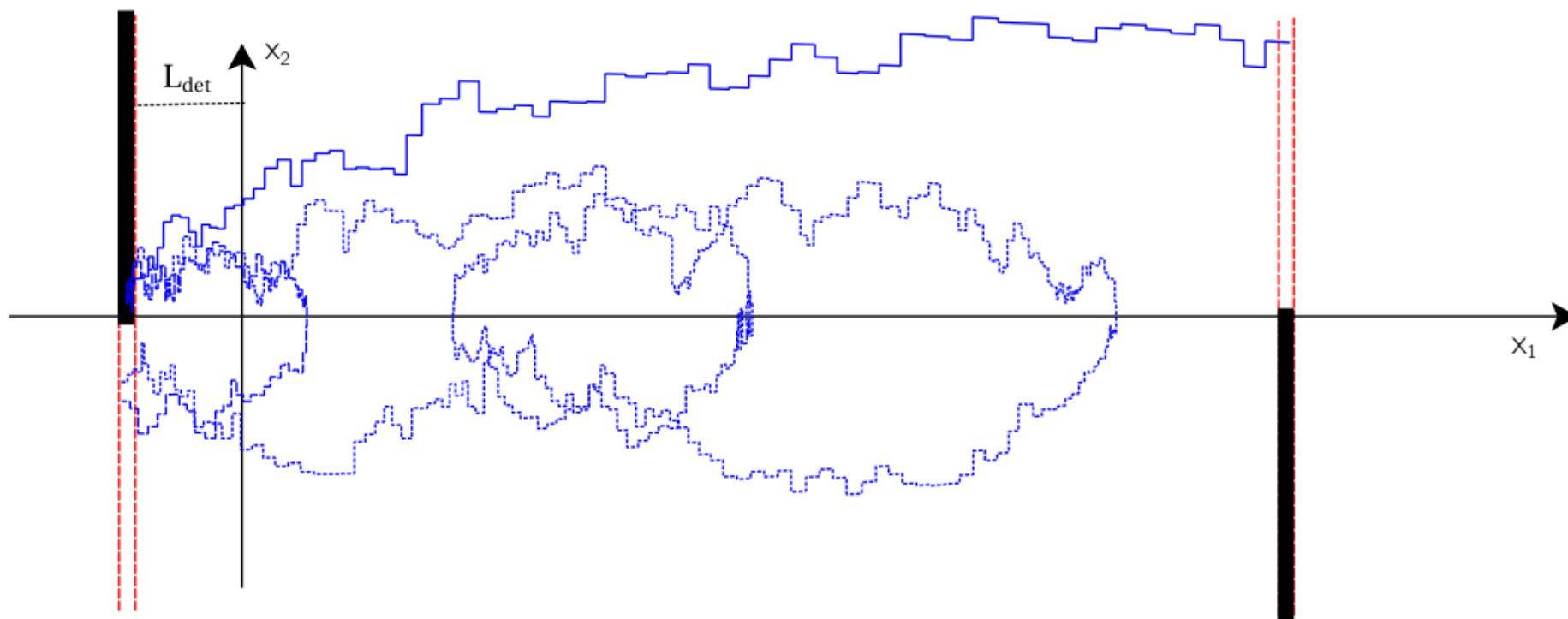
Wiener process

$$d\mathbf{x} = \mathbf{F}(\mathbf{x}) dt + \beta dW$$

$$\mathbf{F}(\mathbf{x}) = \begin{pmatrix} 0 & \omega_0 \\ -\omega_0 & -2\gamma \end{pmatrix} \mathbf{x} + \begin{pmatrix} 0 \\ f(t) \end{pmatrix}$$

Harmonic oscillator

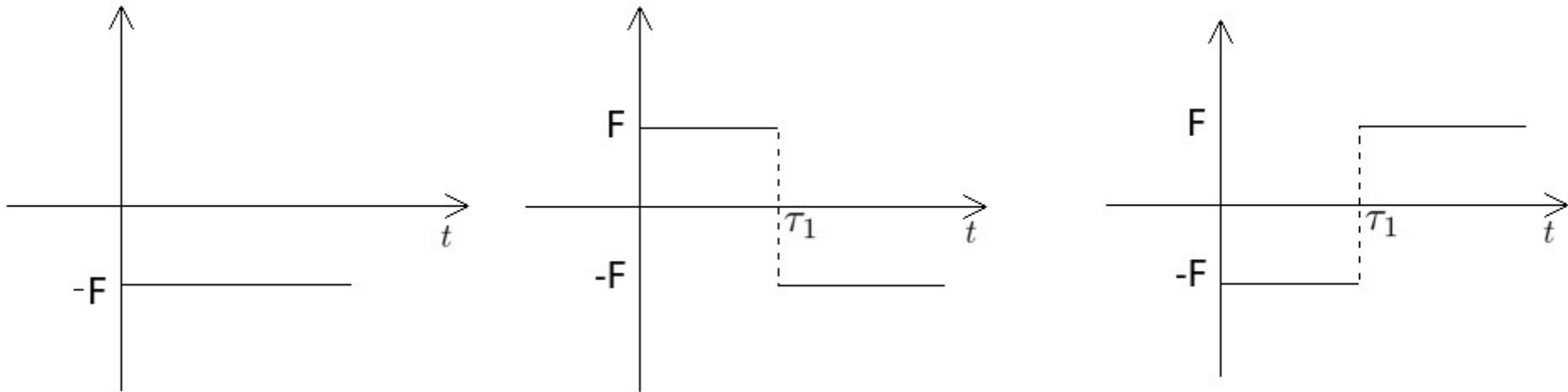
External force



- Which external force do we apply to slow down the cavity?

# Locking strategies

- Setting a maximal force to push mirrors
- Optimal feedback without noise and without input filtering



- We filter the input force with a low pass filter

$$f(t) = F_0 [g(t) - 2g(t - \tau_1)]$$

Unit step response

Parameter

- And see what happens

# Numerical simulation

- Evolution of many cavity states from the same initial state, which means a delta function as the initial condition of the Fokker-Planck equation
- Consider the evolution between two resonance zones
- Let's call  $v_{exit}$  the velocity when the cavity exits the first resonance zone
- Calculate the final velocity when it reaches the second resonance zone or it come back to the first
- Do it with and without an applied force

# Numerical simulation

$$\tau_1 = 0.04\text{s}$$

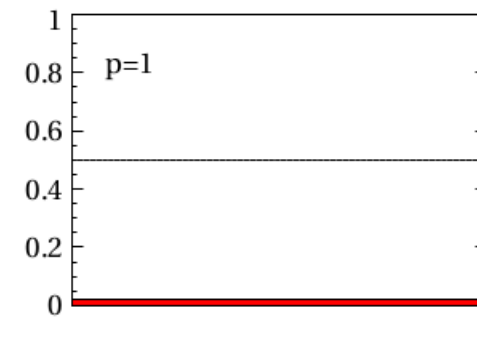
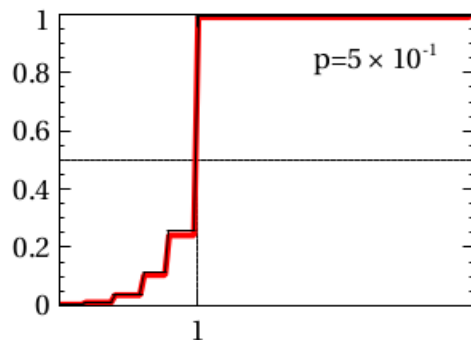
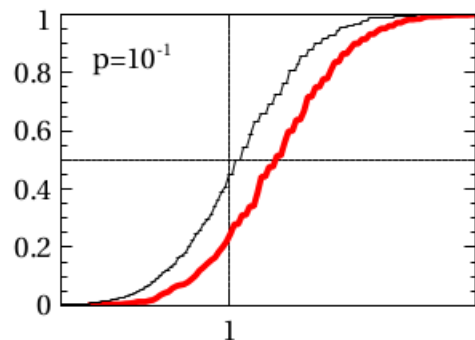
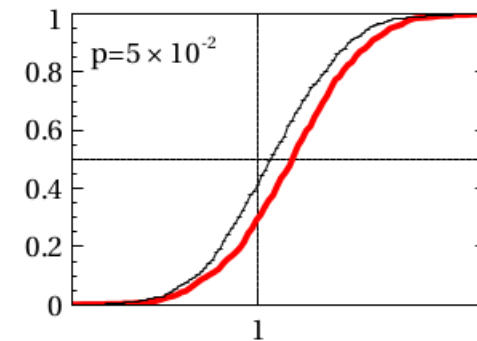
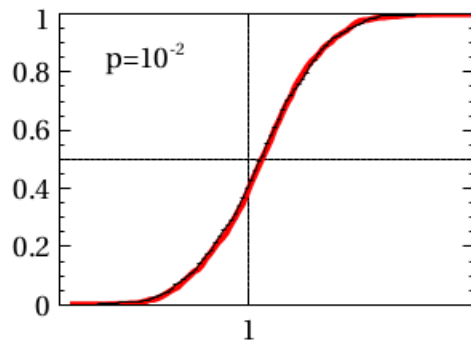
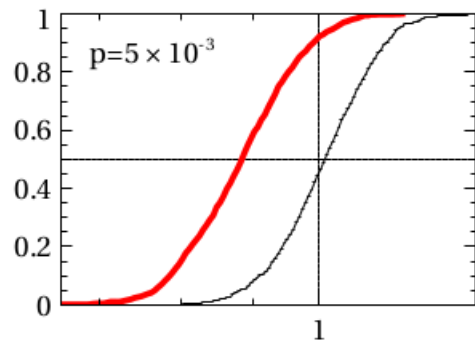
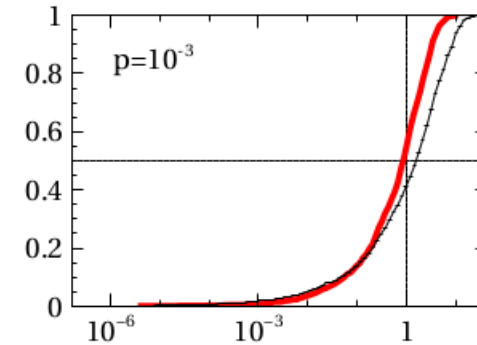
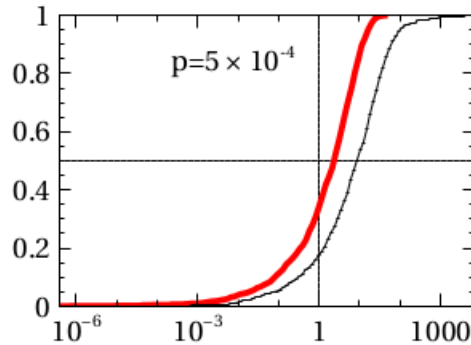
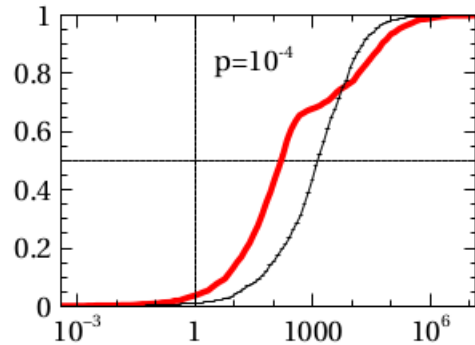
8

$$v_{exit} = p\omega_0\sigma_\infty$$

$$\text{--- } F_0 = -8 \times 10^{-6} \text{ms}^{-1}$$

$$\text{--- } F_0 = 0$$

Cumulative probability distribution  
of final velocity in units of  $v_{exit}$



# Numerical simulation

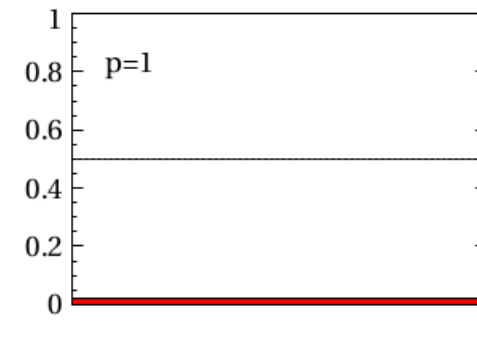
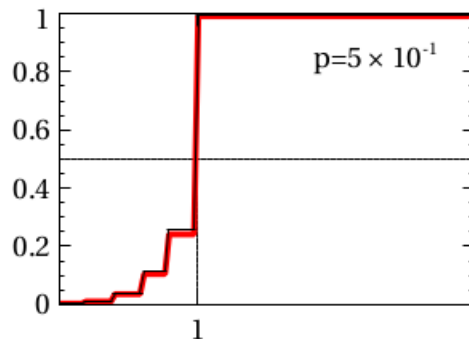
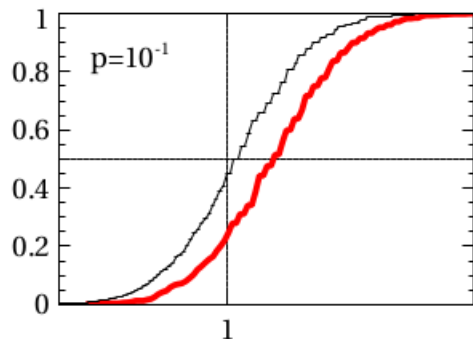
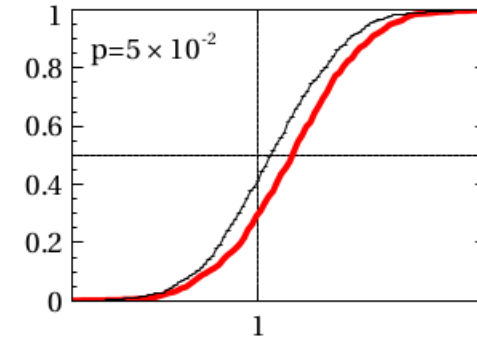
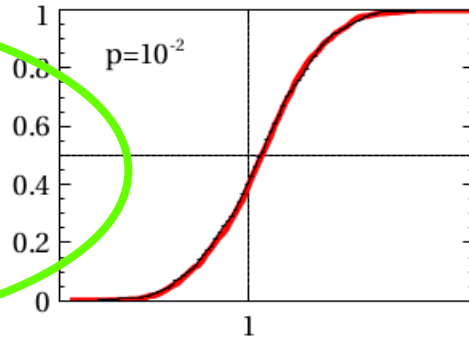
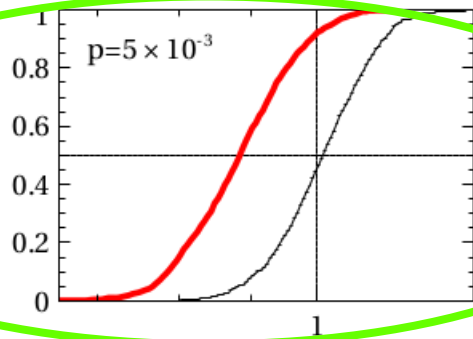
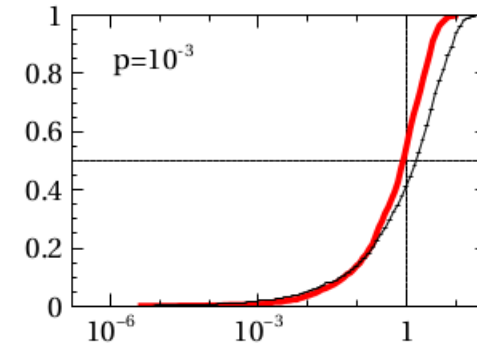
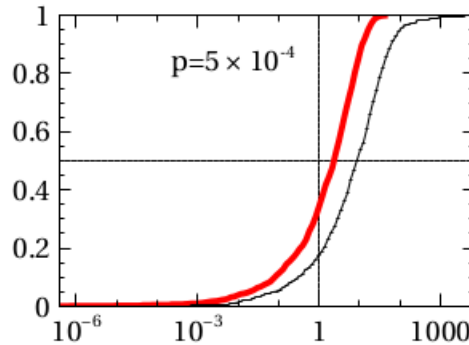
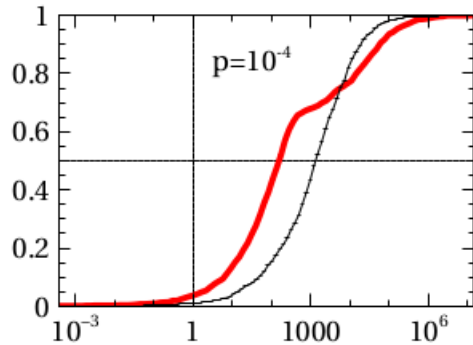
$$\tau_1 = 0.04\text{s} \quad 8$$

$$v_{exit} = p\omega_0\sigma_\infty$$

$$\text{—} F_0 = -8 \times 10^{-6} \text{ms}^{-1}$$

$$\text{—} F_0 = 0$$

Cumulative probability distribution of final velocity in units of  $v_{exit}$



$> 1/2$



## Further work

- For each value of the parameter  $\tau_1$  we have to find the velocity with the maximum probability of getting the cavity slowed down.
- This simulation was only the first step of Bayesian approach: the evolution of the probability distribution.
- Next we will implement also the update step.

# Improving the model

- Include PDH information
- Include ring effects in the PDH signal
- Include radiation pressure in the dynamics

→ **non gaussian probability distributions**

How to parametrize them?

Sum of gaussians

$$\sum \omega_i \mathcal{N}(\mu_i, \mathbb{C})$$

Evolution of gaussians

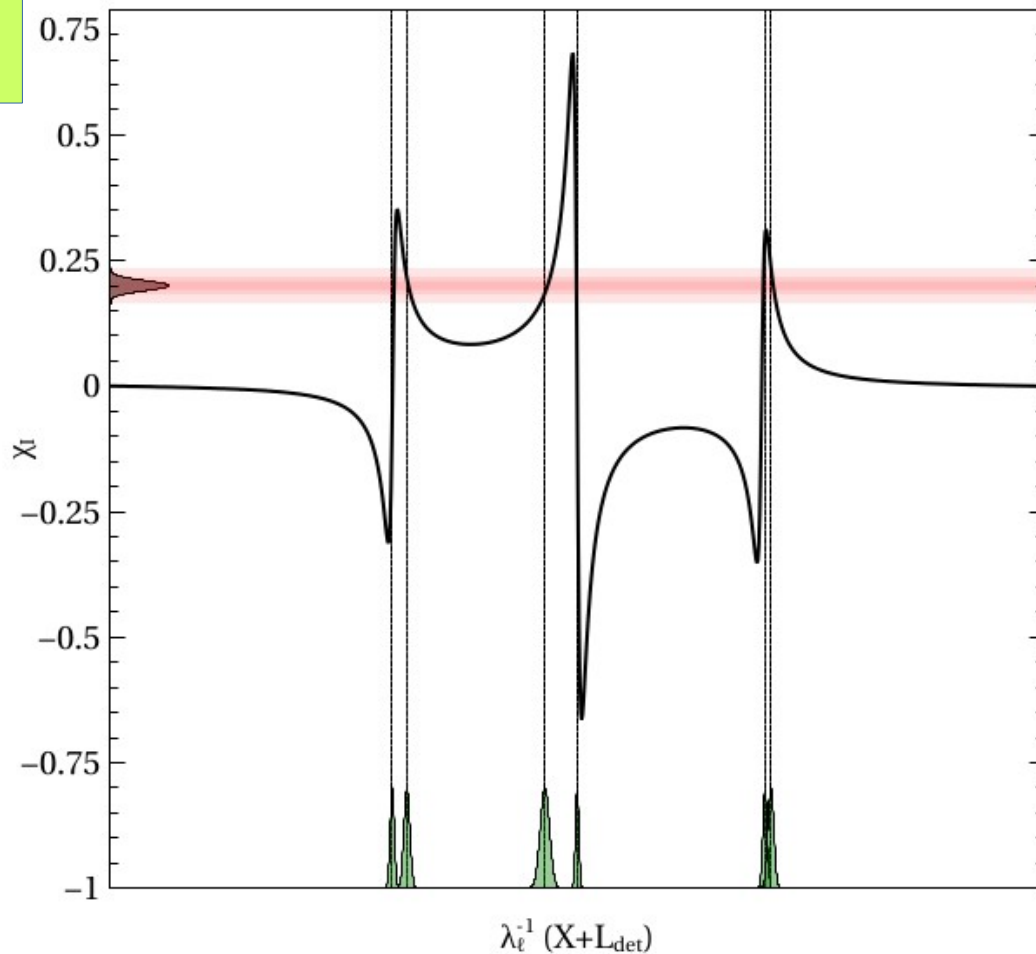
$$\sum \omega_i \mathcal{N}(\mu_i^*, \mathbb{C}^*)$$

Weight update

$$\sum \omega_i^* \mathcal{N}(\mu_i^*, \mathbb{C}^*)$$

Particle filter

10



# Include dynamics parameters

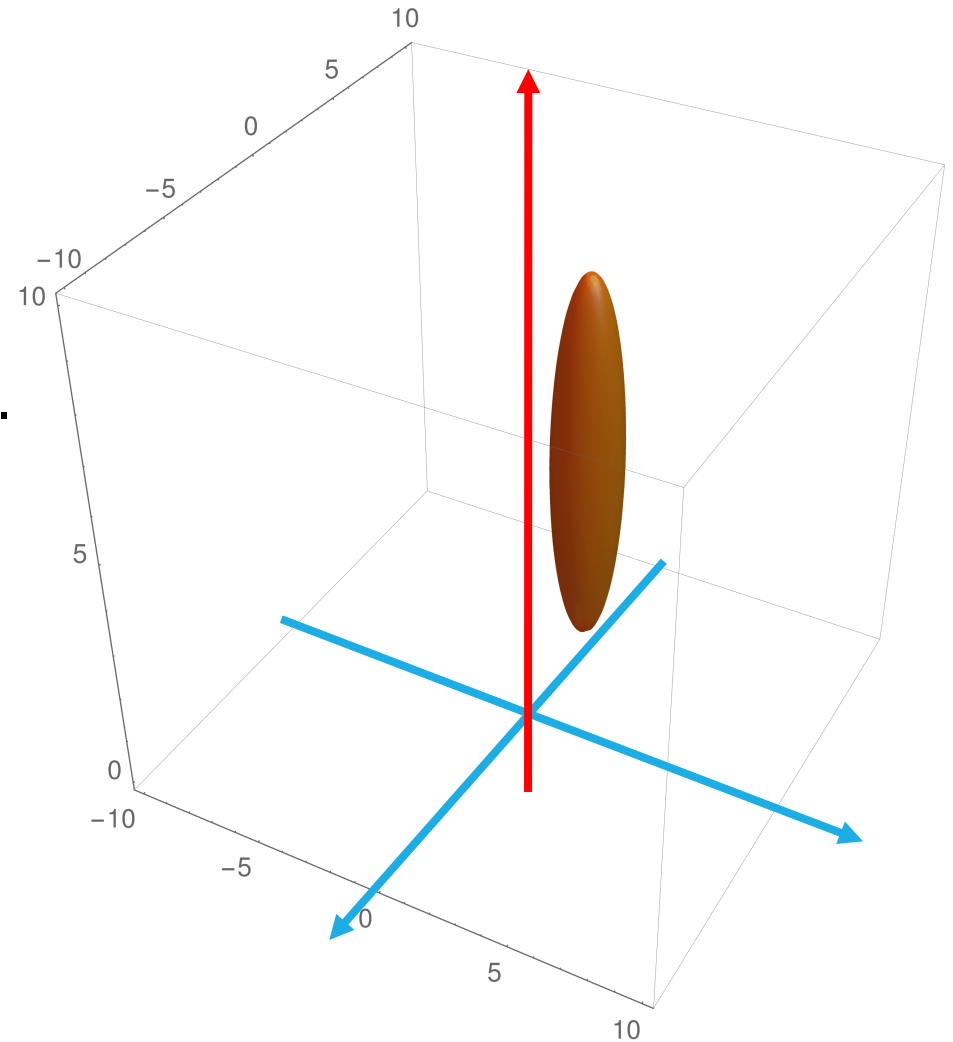
$$\mathbf{x}^{ext} = \begin{pmatrix} \mathbf{x} \\ \mathbf{p} \end{pmatrix} \quad 11a$$

## SIMPLE EXAMPLE

$$\dot{p} = -m\omega^2 x$$

$$\dot{x} = \frac{1}{m}p$$

- We measure the state (position and velocity). With some measurement error.
- We enlarge the space, adding the unknown parameter
- We model our ignorance with a joint probability distribution
- We assume we have a good model...



# Include dynamics parameters

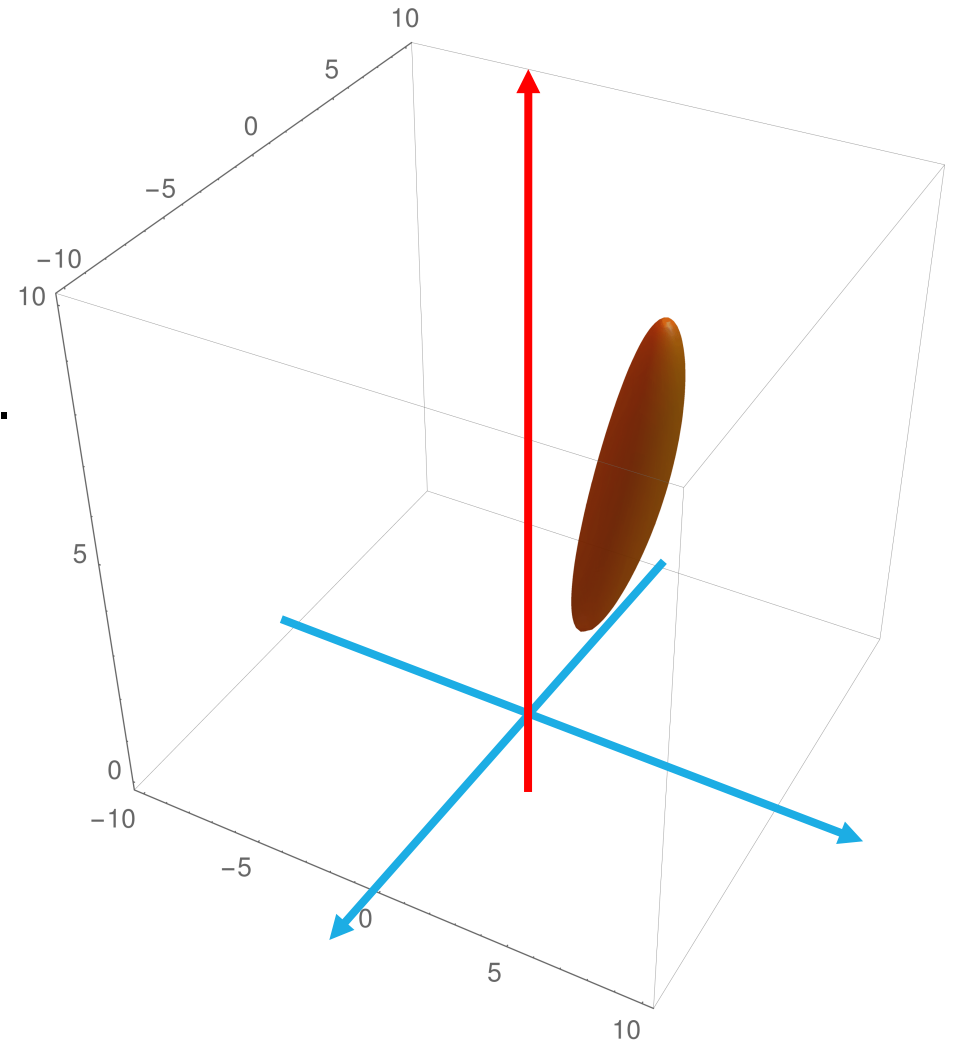
$$\mathbf{x}^{ext} = \begin{pmatrix} \mathbf{x} \\ \mathbf{p} \end{pmatrix} \quad 11b$$

## SIMPLE EXAMPLE

$$\dot{p} = -m\omega^2 x$$

$$\dot{x} = \frac{1}{m}p$$

- We measure the state (position and velocity). With some measurement error.
- We enlarge the space, adding the unknown parameter
- We model our ignorance with a joint probability distribution
- We assume we have a good model...



# Include dynamics parameters

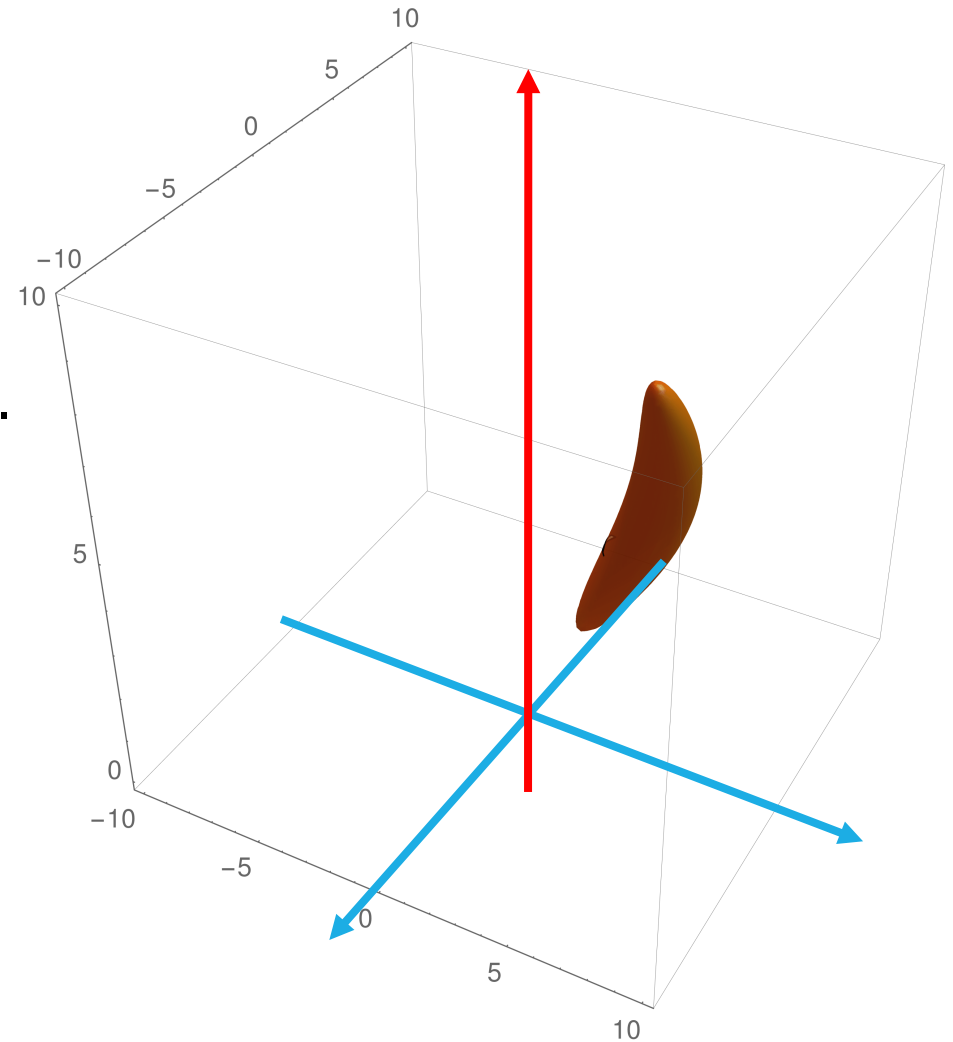
$$\mathbf{x}^{ext} = \begin{pmatrix} \mathbf{x} \\ \mathbf{p} \end{pmatrix} \quad 11b$$

## SIMPLE EXAMPLE

$$\dot{p} = -m\omega^2 x$$

$$\dot{x} = \frac{1}{m}p$$

- We measure the state (position and velocity). With some measurement error.
- We enlarge the space, adding the unknown parameter
- We model our ignorance with a joint probability distribution
- We assume we have a good model...



# Include dynamics parameters

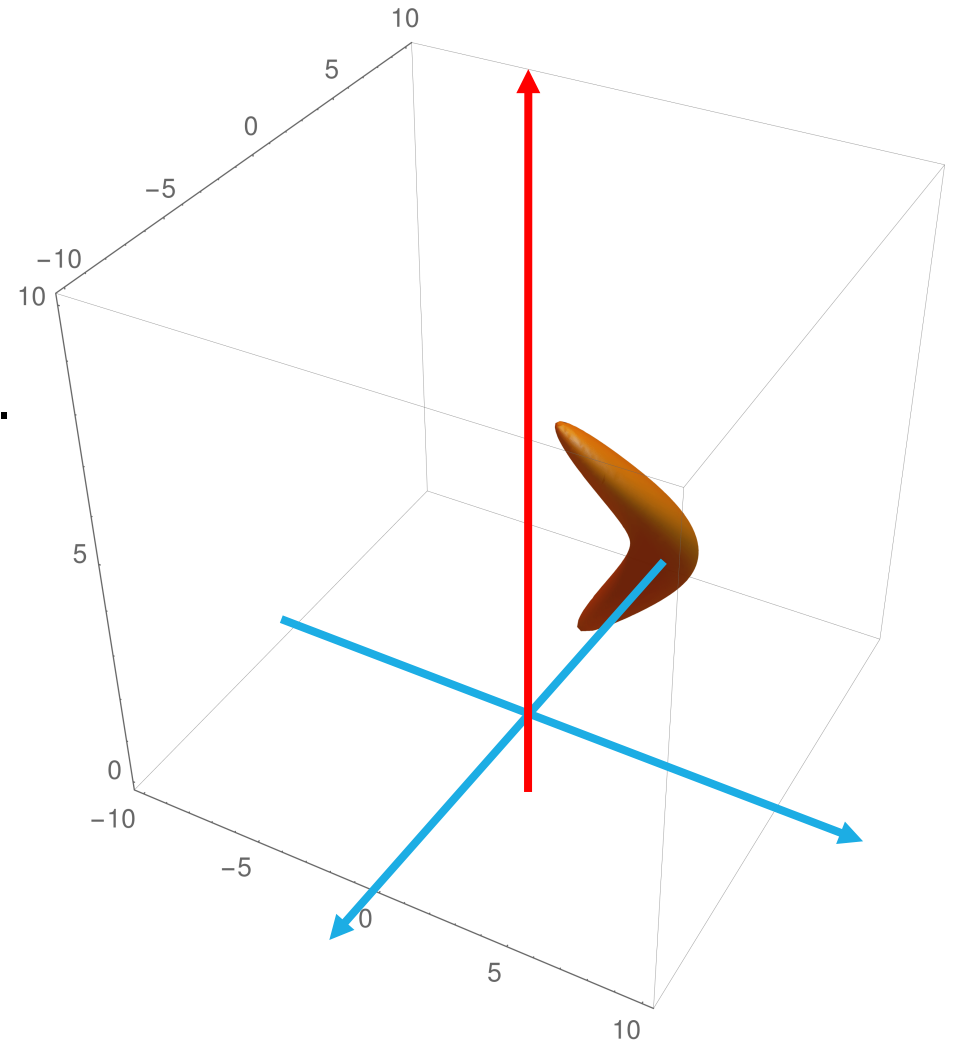
$$\mathbf{x}^{ext} = \begin{pmatrix} \mathbf{x} \\ \mathbf{p} \end{pmatrix} \quad 11c$$

## SIMPLE EXAMPLE

$$\dot{p} = -m\omega^2 x$$

$$\dot{x} = \frac{1}{m}p$$

- We measure the state (position and velocity). With some measurement error.
- We enlarge the space, adding the unknown parameter
- We model our ignorance with a joint probability distribution
- We assume we have a good model...



# Include dynamics parameters

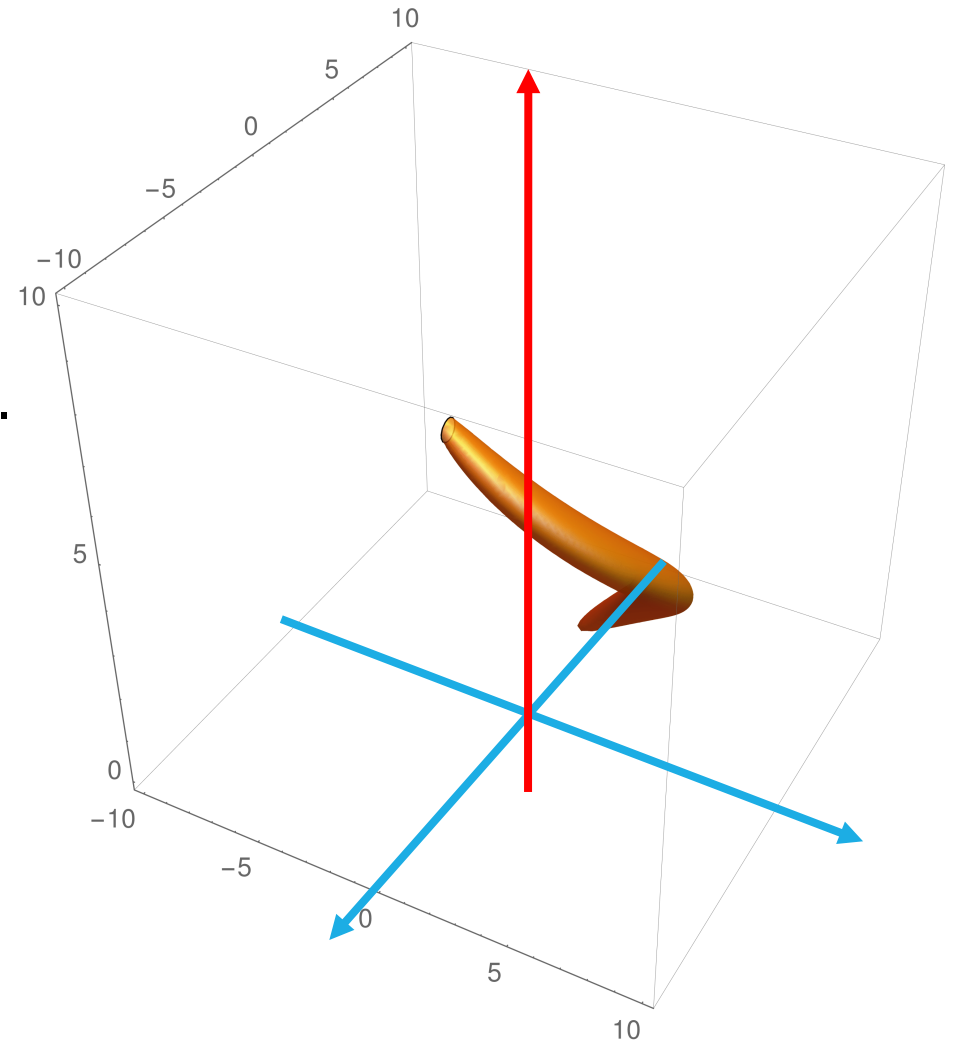
$$\mathbf{x}^{ext} = \begin{pmatrix} \mathbf{x} \\ \mathbf{p} \end{pmatrix} \quad 11d$$

## SIMPLE EXAMPLE

$$\dot{p} = -m\omega^2 x$$

$$\dot{x} = \frac{1}{m}p$$

- We measure the state (position and velocity). With some measurement error.
- We enlarge the space, adding the unknown parameter
- We model our ignorance with a joint probability distribution
- We assume we have a good model...



# Include dynamics parameters

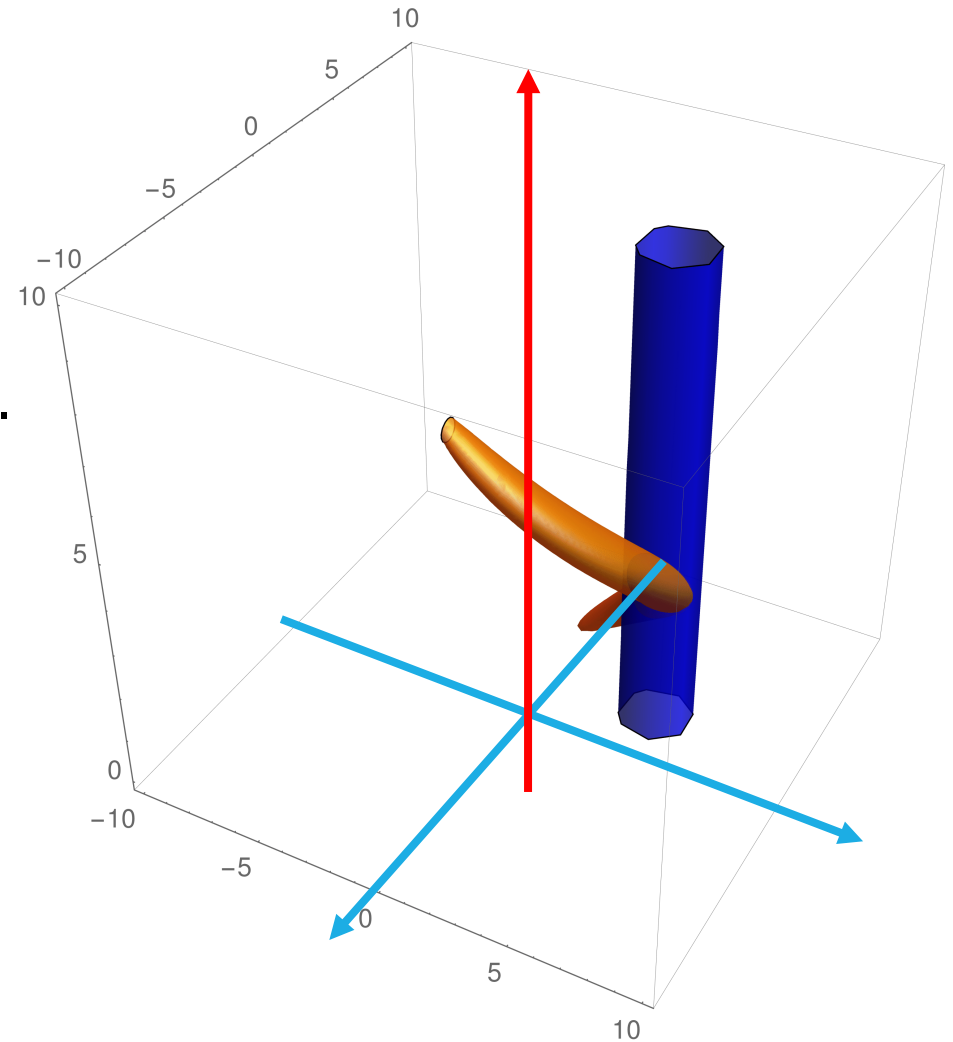
$$\mathbf{x}^{ext} = \begin{pmatrix} \mathbf{x} \\ \mathbf{p} \end{pmatrix} \quad 11e$$

## SIMPLE EXAMPLE

$$\dot{p} = -m\omega^2 x$$

$$\dot{x} = \frac{1}{m}p$$

- We measure the state (position and velocity). With some measurement error.
- We enlarge the space, adding the unknown parameter
- We model our ignorance with a joint probability distribution
- We assume we have a good model...
- Now, we measure the position and the velocity again, and apply the Bayesian update step





Thank you for the attention