Gravitational wave non-linearities and pulsar-timing array angular correlations

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Abstract

Several pulsar-timing array (PTA) collaborations are finding tantalising hints for a stochastic gravitational wave background signal in the nano-Hertz regime. So far, though, no convincing evidence for the expected Hellings-Downs quadrupolar correlations has been found. While this issue might get fixed at the light of more accurate, forthcoming data, it is important to keep an eye open on different possibilities, and explore scenarios able to produce different types of PTA angular correlations. We point out that a stationary non-Gaussian component to the gravitational wave background can modulate the 2-point PTA overlap reduction function, adding contributions that can help in fitting the angular distribution of PTA data. We discuss possible sources for such non-Gaussian signal in terms of cosmological processes occurring after inflation ends, and we investigate further tests for this idea.

1 Introduction

Pulsar-timing arrays (PTA) offer a promising tool for detecting gravitational waves (GW) in the nano-Hertz regime. The concept was first proposed in [1–4], and much developed thereafter – see e.g. [5] for a review. Recently, the NANOGrav collaboration detected a signal compatible with a stochastic gravitational wave background (SGWB) [6]. Subsequently, the PPTA [7], EPTA [8] and IPTA [9] collaborations obtained preliminary results going in the same direction. A natural astrophysical source for such a SGWB is constituted by unresolved GW signals from super-massive black hole mergers [10–12]. However, PTA GW detections can also be explained by cosmological sources as GW echoes from primordial black hole formation [13–15], cosmic strings [16–19], phase transitions [20–24], or primordial magnetic field production [25, 26]. A puzzling feature of PTA measurements so far is that the constraints on spatial correlations seem to show some deviations from the Hellings-Downs (HD) quadrupolar angular distribution [27], which is a consequence of Einstein General Relativity. See e.g. Fig 7 in [6] for NANOGrav; Fig 3 in [7] for PPTA; Fig 2 in [8] for EPTA. In case anomalous angular correlations are present after more data are collected, they will require some departure from the standard approach. A possibility, considered for example in [28], is that that NANOGrav is detecting extra GW polarizations besides Einstein’s spin-2 ones [29,30], since the inclusion of non-Einsteinian polarizations modifies the HD angular distribution [31–34]. A systematic analysis by the NANOGrav collaboration does not presently favour this option [35], but it recommends to study this topic further at the light of
forthcoming data. In this context, however, we point out that a recent analysis from the LIGO-Virgo-Kagra collaboration does not provide evidence for non-Einsteinian GW polarizations in the deci-Hertz regime [36].

In this work, motivated from the aforementioned preliminary results of PTA observations, we explore an alternative mechanism for modifying the quadrupolar HD angular distribution, using only the massless spin-2 degrees of freedom of General Relativity. We show that large tensor non-Gaussianity can modulate the angular 2-point PTA overlap reduction function (ORF), and parametrically change its profile as a function of the angle between pulsars. The non-Gaussianity of the SGWB is an observable not often considered in the GW literature. It has been realized since long time that, thanks to the central limit theorem, astrophysical SGWB signals are expected to be Gaussian, being the cumulative contribution of many unresolved sources [37]. However, cosmological SGWB sources, – inflation, phase transitions etc – are coherent and can be characterized by large tensor non-Gaussianity – see e.g. [38], section 5 for a review. In general, tensor non-Gaussianity from cosmological sources can not be directly measured with GW experiments, since it leads to non-stationary signals which lose their crucial phase correlations in their way from emission to detection [39–41] 1. A possible way out is to focus on the specific momentum shape corresponding to folded tensor non-Gaussianities, that in real space leads to a stationary signal that does not necessarily suffer from the aforementioned problems [46]. Folded non-Gaussianities can arise in scenarios where a stochastic background is generated by causal sources [47] 2. In fact, as described in [47], a folded non-Gaussian shape is associated with poles at physical momenta in the connected $n$-point functions, and is a consequence of non-Gaussian cosmological signals produced by mechanisms that preserve locality and causality. Explicit computations of tensor non-Gaussianities from post-inflationary cosmological sources are carried out in [48], including scenarios of cosmological phase transitions capable to generate connected $n$-point correlators ($n > 2$), with an amplitude comparable to the one of 2-point correlators. The work [48] focussed on equilateral configurations for $n$-point functions in momentum space though, without discussing folded configurations that – as argued in in [47] – can generally contribute to classical $n$-point functions in Fourier space.

Our discussion proceeds as follows. In section 2 we show how non-linear effects associated with tensor non-Gaussianity can modulate the angular distribution 2-point overlap reduction function. We compute how the resulting ORF profile depends on quantities characterizing the higher-order tensor correlation functions. In the hypothesis that next releases of PTA data will show a significant departure from HD angular correlations, it will be important to design tests to distinguish among different explanations for this phenomenon. For this reason, as a specific prediction of the proposal elaborated in section 2, in section 3 we analyse 4-point connected correlation functions of PTA signals, showing that their detection would indicate the presence of tensor non-Gaussianities in the SGWB. Section 4 contains our conclusions, which are followed by four technical appendixes, elaborating the results presented in the main text.

1 Similar effects were previously studied in [42] in the context of 2-point functions from inflation. Notice that indirect effects of tensor non-Gaussianities can be detected through correlators of SGWB anisotropies [43–45].

2 The work [47] specifically focusses on scalar fluctuations, but its general arguments apply to tensor fluctuations as well. (See also appendix C.)
2 Modulation of the PTA 2-point overlap reduction function

In this section we show that stationary tensor non-Gaussianity can affect the 2-point function of PTA signals, and parametrically change the angular distribution of the corresponding overlap reduction function (ORF), with respect to the Hellings-Downs (HD) curve. In this work we take a phenomenological perspective, leaving a more general treatment and a systematic investigation of model building to future studies.

In order to describe a SGWB, we express the GW modes in terms of spin-2 fluctuations around flat space as

\[ g_{\mu\nu} dx^{\mu} dx^{\nu} = -dt^2 + (\delta_{ij} + h_{ij}(t, \vec{x})) \, dx^i dx^j, \]  

with \( h_{ij}(t, \vec{x}) \) the tensor fluctuation satisfying the transverse-traceless condition \( h_{ii} = \partial^i h_{ij} = 0. \)

The presence of a GW deforms light geodesics, and induces a time delay \( \Delta T_\alpha \) on the period of a pulsar \( \alpha \), located at a position \( \vec{x}_\alpha = \tau_\alpha \hat{x}_\alpha \) with respect to the Earth at \( \vec{x} = 0. \) (We denote \( \tau_\alpha \) the travel time from source to detection, and we set \( c = 1 \) from now on.) Denoting with \( \hat{n} \) the direction of the GW, and introducing the convenient combination

\[ E_\alpha(t, \vec{x}) \equiv \hat{x}_\alpha^i \hat{x}_\alpha^j h_{ij}(t, \vec{x}), \]  

we find the following expression for the time delay \( z_\alpha \) induced by the GW:

\[ z_\alpha = \frac{\Delta T_\alpha(t)}{T_\alpha} = \frac{1}{2(1 + \vec{x}_\alpha \cdot \hat{n})} \left[ E_\alpha(t, \vec{x} = 0) - E_\alpha(t - \tau_\alpha, \vec{x} = \vec{x}_\alpha) \right. \]

\[ -\frac{3}{4} \left( E_\alpha^2(t, \vec{x} = 0) - E_\alpha^2(t - \tau_\alpha, \vec{x} = \vec{x}_\alpha) \right) \]

\[ +\frac{5}{16} \left( E_\alpha^3(t, \vec{x} = 0) - E_\alpha^3(t - \tau_\alpha, \vec{x} = \vec{x}_\alpha) \right) + \ldots \].  

The first line of eq (2.3) is the classic result of \cite{[2]} (see e.g. \cite{[49]}, Chapter 23 for a textbook derivation). The second and third lines are higher order corrections associated with non-linearities in \( h_{ij} \), and are a new result of this work. We present in appendix A a derivation of eq (2.3), including a generalization valid for any power in an expansion in \( E_\alpha \).

We proceed analyzing here the 2-point correlation functions among pulsar time delays, given by \( \langle z_\alpha z_\beta \rangle \) (with \( \alpha, \beta \) denoting the two pulsars). Given the non-linear structure of eq (2.3), we expect that the PTA 2-point correlator is modulated by higher order connected \( n \)-point functions involving spin-2 fluctuations \( h_{ij} \). This phenomenon can change the angular dependence of the PTA overlap function.

We expand the transverse-traceless GW gauge in Fourier modes as

\[ h_{ij}(t, \vec{x}) = \sum_\lambda \int_{-\infty}^{\infty} df \int d^2 \hat{n} e^{-2\pi i f \hat{n} \cdot \vec{x}} e^{2\pi i f t} e^{(\lambda)}(\hat{n}) h_\lambda(f, \hat{n}), \]

where \( f \) is the GW frequency, and the unit vector \( \hat{n} \) controls its direction. We formally integrate over positive as well as negative frequencies, and the reality of \( h_{ij}(t, \vec{x}) \) imposes the condition \( h_\lambda(-f, \hat{n}) = h_\lambda^*(f, \hat{n}) \) on the Fourier modes. The polarization states for the spin-2 fields are \( \lambda = (+, \times) \). Our conventions for the polarization tensors \( e^{(\lambda)}_{ij}(\hat{n}) \), and some of their properties, are spelled out in appendix B.
We assume that the GW spectrum is unpolarized, with a 2-point function given by

$$\langle h_{\lambda_1}(f_1, \hat{n}_1) h_{\lambda_2}(f_2, \hat{n}_2) \rangle = \delta_{\lambda_1 \lambda_2} \delta(f_1 + f_2) \delta^{(2)}(\hat{n}_1 - \hat{n}_2) P(f_1), \quad (2.5)$$

where the \(\delta\)-function conditions are associated with momentum conservation. Additionally, we assume that the SGWB is non-Gaussian, and we parameterise its properties in terms of a non-vanishing 4-point function in momentum space:

$$\langle \Pi^4_{i=1} h_{\lambda_i}(f_i, \hat{n}_i) \rangle = \Pi^3_{i=1} \delta^{(2)}(\hat{n}_4 - \hat{n}_i) \delta(f_4 + 3f_i) \times H_{\lambda_1 \ldots \lambda_4}(f_4) P(f_4). \quad (2.6)$$

The non-Gaussian shape associated with eqs (2.6) corresponds to a folded quadrangle, with three small sides of the quadrangle of equal length and superimposed on the fourth, longest one (see Fig 1). We focus on the 4-point function as [50], being a convenient quantity in treating the modulation effects of the ORF. The condition that the short length sides of the folded quadrangle are equal – as forced by the \(\delta(f_4 + 3f_i)\) conditions in (2.6) – is chosen for simplifying our arguments. The amplitude in (2.6) is proportional to the power spectrum \(P(f)\) as introduced in eq (2.5). We include as coefficient of eq (2.6) a model-dependent tensor \(H_{\lambda_1 \ldots \lambda_4}(f)\), depending on the polarization indexes and on frequency. A folded tensor non-Gaussianity can arise in scenarios where a cosmological SGWB is produced by cosmological sources after inflation ends. In fact, interactions in such scenarios preserve locality and causality, and lead to characteristic poles in higher-order correlation functions which amplify non-Gaussian folded shapes. We refer to appendix C for additional explanations and an explicit example.

![Figure 1: A folded quadrangle configuration for momenta in Fourier space, satisfying the \(\delta\)-function conditions of eq (2.6). The short sides of the quadrangle are superimposed on the long one.](image)

A folded non-Gaussianity in Fourier space leads to a stationary 4-point function in real space [46]:

$$\langle \Pi^4_{m=1} h_{i,m,j,m}(t_m, \vec{x}_m) \rangle = \sum_{\lambda_i} \int df \, d^2\hat{n} \, e^{2\pi if \left[(t_1-t_4)+(t_2-t_4)+(t_3-t_4)\right]} e^{-2\pi f \cdot \hat{n} \cdot [\vec{x}_1-\vec{x}_4]+(\vec{x}_2-\vec{x}_4)+(\vec{x}_3-\vec{x}_4)]} P(f) \left[H_{\lambda_1 \lambda_2 \lambda_3 \lambda_4}(f) e^{(\lambda_1)}(\hat{n}) e^{(\lambda_2)}(\hat{n}) e^{(\lambda_3)}(\hat{n}) e^{(\lambda_4)}(\hat{n})\right], \quad (2.7)$$

which depends on time and on space differences only. As a matter of principle, the stationarity condition in eq (2.7) can allow us to circumvent the arguments developed in [39–41], which finds that tensor non-Gaussianity can not be directly measured with GW experiments: Along their way from source to detection, GW lose their phase correlations due to random effects associated with Shapiro time delays induced by cosmic fluctuations. However, if measurements depend on time differences only – as in the stationary case of eq (2.7) – cumulative disturbances cancel out, and the results depend only on the relatively small time-differences between successive measurements.

\[3\] In fact, applying the procedure of [50] to the PTA case, one finds that contributions from the 3-point function vanish, while the 4-point function is able to modulate the ORF: see appendix B.
of pulsar timing periods. In fact, we can assume that any further (non-folded) contribution to the 4-point function leads to a non-stationary signal which is not directly measurable in terms of correlators of PTA measurements, and we focus on non-Gaussian contributions associated with eq (2.6) only. See [46] for more details, and [42] for similar considerations for the case of (non-)stationary contributions to primordial 2-point functions.

As mentioned above, we are assuming that the amplitude of the 4-point function in Fourier space, eq (2.6), is proportional to the power spectrum $P(f)$ (times the model-dependent function of frequency and polarization indexes, $H_{\lambda_1...\lambda_4}$). Coherent cosmological sources, which are able to amplify the GW spectrum by causal mechanisms, make use of strong non-linear interactions for the fields involved. They are expected to enhance not only the 2-point, but also the $n$-point GW correlation functions, with $n > 2$: the amplitude of $n$-point correlators can be of the same order of the 2-point one [48]. It would be interesting to study more systematically at what extent these phenomena enhance folded limits of $n$-point correlation functions, depending on the scenarios considered. We discuss a preliminary example in Appendix C, leaving more detailed analysis to future studies.

The quantity $H_{\lambda_1...\lambda_4}$ describes the dependence of the 4-point function on the helicity indexes $\lambda_i$. We phenomenologically parametrize it as follows

$$H_{\lambda_1\lambda_2\lambda_3\lambda_4} \equiv \kappa_1(f) \delta_{\lambda_1\lambda_2} \delta_{\lambda_3\lambda_4} + \kappa_2(f) (1 - \delta_{\lambda_1\lambda_2}) (1 - \delta_{\lambda_3\lambda_4}) \delta_{\lambda_1\lambda_3} \delta_{\lambda_2\lambda_4},$$

(2.8)
in terms of two frequency-dependent parameters $\kappa_{1,2}(f)$. It is straightforward to consider more general forms for the tensor $H_{\lambda_1...\lambda_4}$ as a function of the polarization indexes; we explored other choices and found that the previous Ansatz describes well the possible angular dependences of the 2-point overlap reduction functions. We stress that our hypothesis are phenomenologically motivated by the aim of making our considerations as transparent as possible. They can be generalised to study more general cases, as indicated by specific model building.

We make use of the results so far for computing the equal time 2-point correlation functions of two pulsar time delays, using formula eq (2.3). For the case of a single GW propagating through the direction $\hat{n}$, we find

$$\langle z_\alpha z_\beta \rangle = \langle \Delta T_\alpha / T_\alpha \Delta T_\beta / T_\beta \rangle = \frac{\langle E_\alpha E_\beta \rangle + 9/16 \left( \langle E^2_\alpha E^2_\beta \rangle \right) + 5/4 \left( \langle E^3_\alpha E^3_\beta \rangle + \langle E_\alpha E^3_\beta \rangle \right)}{4(1 + \vec{x}_\alpha \cdot \hat{n})(1 + \vec{x}_\beta \cdot \hat{n})},$$

(2.9)

where the quantities in this expression are evaluated at the earth position $E_{\alpha,\beta} = E_{\alpha,\beta}(t, \vec{x} = 0)$. The second and third term in the numerator of eq (2.9) are new parts – absent in the Gaussian case – being associated with the higher order contributions in (2.3). These terms can modulate the overlap reduction functions, as we are going to learn. Contributions of ‘pulsar terms’ of $E_{\alpha,\beta}$ to the 2-point functions, which are evaluated at pulsar positions, are uncorrelated with the earth terms at $\vec{x} = 0$. They lead to rapidly oscillating pieces when integrating over frequencies, and can be neglected in the present instance as in the standard Gaussian case (see e.g. the discussion in [49]).

We explicitly carry on the calculation of the 2-point correlator $\langle z_\alpha z_\beta \rangle$ in appendix B: the result can be expressed as

$$\langle z_\alpha z_\beta \rangle = \frac{8\pi}{3} \int df P(f) \Gamma_{\alpha\beta}(f).$$

(2.10)
The overlap reduction function $\Gamma_{\alpha\beta}(f)$, for the case $\kappa_2 = -4\kappa_1$, results

$$\Gamma_{\alpha\beta}(f) = \frac{1}{2} - \frac{x_{\alpha\beta}}{4} \left(1 - \frac{54}{5}\kappa_1\right) - \frac{171\kappa_1 x_{\alpha\beta}^2}{10} + \frac{72\kappa_1 x_{\alpha\beta}^3}{5} + \frac{3}{2} x_{\alpha\beta} \left(1 - 9\kappa_1 x_{\alpha\beta}^2\right) \ln x_{\alpha\beta},$$

(2.11)

with

$$x_{\alpha\beta} \equiv \frac{1}{2} \left(1 - \cos \zeta_{\alpha\beta}\right),$$

(2.12)

and $\zeta_{\alpha\beta}$ the angle between the two vectors controlling the pulsar positions $\vec{x}_\alpha, \vec{x}_\beta$ with respect to the earth. We understand the dependence on frequency of $\kappa_1$, and the more general case of arbitrary $\kappa_{1,2}$ is discussed in appendix B. Notice that when $\kappa_1 = \kappa_2 = 0$ we recover the standard HD curve. We plot the corresponding 2-point ORF in Fig 2 for some representative choices of constant parameters $\kappa_{1,2}$.

![Figure 2: The PTA 2-point overlap reduction function of eq (2.10). Solid line: $\kappa_1 = \kappa_2 = 0$ in eq (2.11) (HD curve). Dot-dashed line: $\kappa_1 = 2, \kappa_2 = -8$ in eq (2.11). Dashed line: $\kappa_1 = 10, \kappa_2 = 0$ in eq (B.13) (we normalize the curve in such a way that its value matches 1/2 at $\zeta_{\alpha\beta} = 0$, as for the HD curve, see the explanation after eq (B.13)).](image-url)

The new ORF profiles shown in Fig 2 have the tendency to smooth the anticorrelations characterizing the HD curve for angular separations $\zeta_{\alpha\beta} \simeq \pi/2$. This reduction of anticorrelations is a feature in common with other ORF profiles, as the ones induced by a monopole, or a scalar contribution (see e.g. [35]). In the present instance, we refrain from pursuing a proper fit of our parametrization (2.11) with existing PTA data, and from performing a dedicated statistical analysis. In fact, current results still have systematic uncertainties (for example, in modelling Solar System ephemeris, as explained in [35]) which will be cured by more accurate, forthcoming data releases. But above all, in our scenario the time-residuals correlators are non-Gaussian, hence we can not use the statistical methods based on Gaussian multidimensional likelihoods (see e.g. [51, 52]). We should elaborate a dedicated analysis to the non-Gaussian context we are interested in, also including the frequency dependence for the quantities $\kappa_{1,2}$ appearing in our ORF as motivated by specific models. This goes beyond the scope of this theoretical work,
and we postpone it to future analysis \(^4\), in the case that forthcoming PTA data will not favour HD-type angular correlations.

Figure 3: Visual representation of how the modulated ORF of eq (2.11) with \(\kappa_1 = 2, \kappa_2 = -8\), shown as continuous red line, compares against binned NANOGrav 12.5 data [6]. We include additional ORF profiles, as [6]: Dashed blue: Hellings-Downs curve; Dashed orange: monopole ORF; Dashed green: dipole ORF. Figure obtained starting from the content in https://data.nanograv.org/. To allow for a more direct visual comparison, we use the same conventions and notation of [6] (see their Fig 5).

Nevertheless, for visual aid only, we represent in Fig 3 in red colour our ORF profile of eq (2.11) against binned NANOGrav 12.5 data [6], choosing \(\kappa_1 = 2, \kappa_2 = -8\). We also include the HD, the monopole, and dipole ORF profiles. This figure is obtained starting from the content in the NANOGrav tutorial website https://data.nanograv.org/, based on [51, 54–56], which explains how to obtain Fig 5 of [6]. Suggestively, the red line corresponding to our ORF apparently fits the data well.

### 3 A test: 4-point correlation functions of PTA signals

In case future PTA data will provide support for a 2-point ORF different from the Hellings-Downs curve, it will be crucial to design methods for distinguishing among different explanations for this phenomenon. We propose a smoking-gun test for the non-Gaussian mechanism we outlined in the previous section, extending to the PTA case the idea developed in [50] in the context of ground-based GW detectors. We consider the following connected 4-point correlation function among PTA time-delay signals \(^5\) \(z_{\alpha,\beta}\) induced by GW

\[
K_{\alpha\beta}(t_1, t_2) = \langle z_\alpha(t_1)z_\alpha(t_2)z_\beta(t_1)z_\beta(t_2) \rangle - \langle z_\alpha(t_1)z_\alpha(t_2) \rangle \langle z_\beta(t_1)z_\beta(t_2) \rangle - \langle z_\alpha(t_1)z_\beta(t_1) \rangle \langle z_\alpha(t_2)z_\beta(t_2) \rangle - \langle z_\beta(t_1)z_\beta(t_1) \rangle \langle z_\alpha(t_2)z_\alpha(t_2) \rangle ,
\]  

\[
= \frac{8\pi}{3} \int df \, e^{4\pi i f (t_1-t_2)} P(f) R_{\alpha\beta}(f) .
\]

The combination of the last three terms in eq (3.1) is included in order to isolate the connected contribution to the PTA 4-point function, depending on the tensor 4-point function of eq (2.6). In

\(^4\)But see for example [53] for interesting attempts to include non-Gaussian statistics in the modelling uncorrelated noise sources affecting PTA GW detections.

\(^5\)It is also possible to consider 4-point functions between 4 pulsars, but for simplicity we consider only two pulsars, \(\alpha\) and \(\beta\).
passing from eq (3.1) to eq (3.2), we make use of eq (2.7). The quantity $K_{\alpha\beta}(t_1, t_2)$ is stationary, since it depends on time differences only. We will learn that it is non vanishing only in the presence of 4-point tensor non-Gaussianity, being it proportional to the quantities $\kappa_{1,2}$ entering in the 4-point correlator of eqs (2.6), (2.8). We build $K_{\alpha\beta}(t_1, t_2)$ in terms of signals from two pulsars only, $\alpha$ and $\beta$ (instead of four distinct pulsars) for handling more easily the expressions involved, and for being able to represent the corresponding ORF in terms of a single angle $\zeta_{\alpha\beta}$.

The quantity $R_{\alpha\beta}(f)$ is the PTA 4-point ORF, and can be expressed in terms of the quantity $x_{\alpha\beta}$ as defined in eq (2.12), and of the quantities $\kappa_{1,2}$ which characterize the polarization tensor $H_{\lambda_i}$ given in eq (2.8). We find (see appendix B)

$$R_{\alpha\beta} = \frac{3}{40} \left( 4\kappa_1 + \kappa_2 \right) - \frac{x_{\alpha\beta}}{40} \left( 12\kappa_1 - 137\kappa_2 \right) + \frac{x_{\alpha\beta}^2}{80} \left( 4\kappa_1 - 279\kappa_2 \right) + \frac{3x_{\alpha\beta} \kappa_2}{2} \left( 1 + \frac{3}{2} x_{\alpha\beta} \right) \ln x_{\alpha\beta},$$

(3.3)

In computing eq (3.3), we make use use only of the linear terms in the numerator of eq (2.9), and neglect modulations induced by higher order, non-Gaussian ones (since eq (3.3) is already proportional to non-Gaussian contributions).

The corresponding ORF is represented in Fig 4 for a representative choice of parameters. Notice that, depending on the relative size of $\kappa_{1,2}$, the amplitude of the ORF $R_{\alpha\beta}$ can differ by around one order of magnitude for different choices of parameters. In fact, the angular dependence of the 4-point ORF is apparently more sensitive to the helicity structure of the tensor $H_{\lambda_i}$ with respect to its 2-point counterpart of section 2. It would then be interesting to consider more general forms of $H_{\lambda_i}$ than our Ansatz of eq 2.8, and study their consequences for the 4-point ORF.

Let us quantify more the helicity dependence of the 4-point PTA overlap functions, with some simple statistical considerations. In appendix D we compute the optimal value of the signal-to-noise ratio (SNR) associated with a measurement of the 4-point function of eq (3.2), as summed

Figure 4: The PTA 4-point overlap reduction function. Solid line: $\kappa_1 = 10, \kappa_2 = 0$. Dashed line: $\kappa_1 = 2, \kappa_2 = -8$. 
over all the available pulsar pairs. We find the general expression

$$ SNR_{\text{opt}} = \sqrt{2T} \left[ \frac{1}{S_n^4} \int df |P(f) R_{\text{tot}}(f)|^2 \right]^{1/2} \quad , \quad (3.4) $$

where $T$ is the total duration of measurements, while the pulsar noise $S_n$ is parametrized as in eq (D.8). $R_{\text{tot}}$ is given in eq (D.10) by the sum of the 4-point ORF $R_{\alpha\beta}$ of eq (3.3) when evaluated over all distinct pulsar pairs:

$$ R_{\text{tot}}(f) = \frac{8\pi}{3} \sum_{\alpha\beta} R_{\alpha\beta} \quad (3.5) $$

The quantity $R_{\text{tot}}$ can enhance the SNR, if we have several pulsars to sum over: the result will also depend on the specific helicity structure of the quantity $H_{\lambda i}$, in particular on the values of the parameters $\kappa_{1,2}$ when using Ansatz (2.8). For the case of the NANOGrav pulsars, using their angular position that can be extracted from Table 1 of [57] we find the expression

$$ R_{\text{tot}}^{\text{NANOGrav}} = 158.5 \kappa_1 + 0.2 \kappa_2 \quad (3.6) $$

showing that a NANOGrav measurement of 4-point PTA correlations would be more sensitive to the parameter $\kappa_1$ with respect to $\kappa_2$.

4 Conclusions

Several PTA collaborations are finding tantalising hints for a SGWB signal in the nano-Hertz regime. So far, though, no convincing evidence for Hellings-Downs quadrupolar correlations has been found. While this issue can change at the light of more accurate, forthcoming data, it is meanwhile important to explore scenarios able to produce different types of PTA angular correlations. We pointed out that a stationary non-Gaussian component to the gravitational wave background can modulate the 2-point PTA overlap reduction function, modifying its angular dependence with additional parameters that might help in fitting data. We discussed possible sources for such non-Gaussian signal, as well as additional tests of this possibility.

Much questions are left open in order to further elaborate on this idea. It would be interesting to study in detail the shape and amplitude of GW non-Gaussianities in cosmological processes producing a large amplitude of SGWB after inflation ends, since these sources are able to produce the stationary non-Gaussianity we considered in this work. Pursuing a complete analysis in realistic models would be helpful to determine the frequency dependence and helicity structure of the $n$-point GW correlators that cause the modulation of the PTA overlap functions. In order to perform proper fits with data, it would also be necessary to elaborate dedicated statistical analysis of signal+noise in the presence of large non-Gaussianities in the signal.

Answering these questions will be interesting and compelling if future PTA data will show evidence for a SGWB, but with significant deviations from Hellings-Downs angular correlations.

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A Computation of the PTA time delay: including non-linearities

We extend the classic results of [2] for the computation of PTA time-delays in the presence of GW, including effects of GW non-linearities. We express the space-time metric as (we set $c = 1$)

$$ds^2 = -dt^2 + (\delta_{ij} + h_{ij}) \, dx^i dx^j,$$

(A.1)

with $h_{ij}$ the tensor fluctuation in transverse-traceless gauge. We compute the time delay in the pulsar period due to the presence of a GW. We closely follow the textbook discussion of [49], chapter 23, extending it to the more general, non-linear case we are interested in.

We evaluate the distance covered by photons travelling towards the earth, starting from pulsar $\alpha$ at spatial position $x^i_{\alpha} = x_{\alpha} \hat{x}^i_{\alpha}$, with $\hat{x}^i_{\alpha}$ fixed unit vector controlling the pulsar direction. Being the earth at $\vec{x} = 0$, we get the relation

$$dx^2_{\alpha} = \frac{d\tau^2}{1 + h_{ij} \hat{x}^i_{\alpha} \hat{x}^j_{\alpha}},$$

(A.2)

controlling the infinitesimal geometrical distance covered by light during an interval $dt$ in its way from source to detection. For convenience, in what follows we assemble the combination $h_{ij} \hat{x}^i_{\alpha} \hat{x}^j_{\alpha}$ of eq (A.2) into the quantity

$$E_{\alpha} = h_{ij} \hat{x}^i_{\alpha} \hat{x}^j_{\alpha}$$

(A.3)

which depends on time and space. We assume that the GW, controlled by $h_{ij}$, moves along a null-like geodesics, and has a characteristic frequency $\omega_{GW}$ of the order of the inverse of time it takes for light to arrive from source to detection.

Photons emitted at time $t_{\text{em}}$ are detected by an observer at time $t_{\text{obs}}$ after covering a comoving distance

$$d_{\alpha} = \int_{t_{\text{em}}}^{t_{\text{obs}}} \frac{dt}{[1 + E_{\alpha}]^{1/2}}$$

$$= t_{\text{obs}} - t_{\text{em}} + \int_{t_{\text{em}}}^{t_{\text{em}} + d_{\alpha} + \delta t_{\text{o}}} dt' \left\{ \frac{1}{[1 + E_{\alpha}]^{1/2}} - 1 \right\} \left[ t' + (t_{\text{em}} + d_{\alpha} + \delta t_{\text{o}} - t') \hat{x}_{\alpha} \right].$$

(A.4)

Within the squared parentheses we have the coordinate dependence of the integrand function, which is inside the curly brackets. We use the fact at time $t$ in the interval between $t_{\text{em}}$ and $t_{\text{obs}}$, photons lie at position $\vec{x}(t) = (t_{\text{obs}} - t) \hat{x}_{\alpha}$. Moreover, since $h_{ij}$ is small, in first approximation we write $t_{\text{obs}} = t_{\text{em}} + d_{\alpha} + \delta t_{\text{o}}$ in the integral, with $\delta t_{\text{o}}$ a small quantity depending on $E_{\alpha}$. In the limit of vanishing $h_{ij}$, we have $\delta t_{\text{o}} = 0$.

Suppose to consider a second train of photons emitted at a later time $t_{\text{em}} + T_{\alpha}$, with $T_{\alpha}$ the pulsar period. We can then express the same quantity $d_{\alpha}$ of eq (A.4) as

$$d_{\alpha} = t'_{\text{obs}} - t_{\text{em}} - T_{\alpha} + \int_{t_{\text{em}}}^{t_{\text{em}} + d_{\alpha} + \delta t'_{\text{o}}} \frac{dt'}{[1 + E_{\alpha}]^{1/2}} \left[ t' + T_{\alpha}, (t_{\text{em}} + d_{\alpha} + \delta t'_{\text{o}} - t') \hat{x}_{\alpha} \right],$$

(A.5)

with $t'_{\text{obs}}$ the new time of detection, and $\delta t'_{\text{o}}$ controls the difference, in the limit of small $h_{ij}$, between $t'_{\text{obs}}$ and $t_{\text{em}} + d_{\alpha}$. 

Taking the difference between (A.6) and (A.5), we find

\[ t'_{\text{obs}} - t_{\text{obs}} = T_\alpha + \Delta T_\alpha , \]  

(A.7)

with \( \Delta T_\alpha \) given by the difference among the integrals appearing in eqs (A.6) and (A.5). We know that the pulsar period is much smaller than the time travel of light from source to detection. This implies that the product \( \omega_{\text{GW}} T_\alpha \), which enters in the arguments of the time-dependent function \( E_\alpha \) in eq (A.6), is small. We can expand at first order in \( T_\alpha \), finding the following expression for \( \Delta T_\alpha \):

\[ \Delta T_\alpha = T_\alpha \int_{t_{\text{em}}}^{t_{\text{em}} + d_\alpha + \delta t_\alpha} dt' \left[ \frac{\partial t' E_\alpha(t', \vec{x})}{(1 + E_\alpha(t', \vec{x}))^{3/2}} \right]_{\vec{x} = \vec{x}_\alpha(t')} \]  

(A.8)

with \( \vec{x}_0(t) = t_{\text{em}} + d_\alpha + \delta t_\alpha - t \).

We assume that \( E_\alpha \) can be modelled in terms of a monochromatic plane wave propagating in a null-like geodesics along the \( \hat{n} \) direction:

\[ E_\alpha(t, \vec{x}) = E_\alpha(\omega_{\text{GW}}(t - \hat{n} \vec{x})) . \]  

(A.9)

We can plug this expression in the integral of eq (A.8), and compute the time delay signal as

\[ z_\alpha = \frac{\Delta T_\alpha}{T_\alpha} , \]

\[ = - \frac{1}{1 + \dot{x}_\alpha \cdot \hat{n}} \left[ \frac{1}{\sqrt{1 + E_\alpha(t, \vec{x} = 0)}} - \frac{1}{\sqrt{1 + E_\alpha(t - \tau_\alpha, \vec{x} = \vec{x}_\alpha)}} \right] , \]  

(A.10)

with \( \tau_\alpha = t_{\text{em}} + d_\alpha + \delta t_\alpha \) the time travel from source to detection. This expression generalizes the classic results of [2] including non-linearities in \( E_\alpha \). Expanding up to third order in \( E_\alpha \) we obtain eq (2.3) in the main text.

**B Computation of the PTA overlap reduction functions**

We denote with \( \hat{n} \) the GW direction along the spatial coordinates in a Cartesian system as \((\hat{x}, \hat{y}, \hat{z})\). We introduce two unit spatial vectors \( \hat{u} \) and \( \hat{v} \) orthogonal to \( \hat{n} \):

\[ \hat{u} = \frac{\hat{n} \times \hat{z}}{|\hat{n} \times \hat{z}|} , \]  

(B.1)

\[ \hat{v} = \frac{\hat{n} \times \hat{u}}{|\hat{n} \times \hat{u}|} . \]  

(B.2)

We can also express these quantities in spherical coordinates as

\[ \hat{u} = (\sin \theta \cos \phi, \sin \theta \sin \phi, \cos \theta) , \]  

(B.3)

\[ \hat{v} = (\cos \theta \cos \phi, \cos \theta \sin \phi, -\sin \theta) , \]  

(B.4)

\[ \hat{v} = (\sin \phi, -\cos \phi, 0) . \]  

(B.5)

The symmetric \((+, \times)\) polarization tensors first introduced in eq (2.4) are defined as

\[ e^{(+)}_{ij} = u_i u_j - v_i v_j , \]  

(B.6)
\[ e^{(x)}_{ij} = u_i v_j + v_i u_j , \]  

and satisfy the normalization condition

\[ e^{(\lambda_1)}_{ij} e^{(\lambda_2)}_{ij} = 2 \delta^{\lambda_1 \lambda_2} . \]

The two vectors \( \hat{u} \) and \( \hat{v} \) introduced in eqs (B.1), (B.2) are not the only unit vectors orthogonal to \( \hat{n} \): more generally, we can rotate \( \hat{u} \) and \( \hat{v} \) around \( \hat{n} \) by an angle \( \psi \):

\[ \hat{u}' = \cos \psi \hat{u} + \sin \psi \hat{v} , \]
\[ \hat{v}' = -\sin \psi \hat{u} + \cos \psi \hat{v} . \]

Observables should not depend on \( \psi \); as in [50], we average over this angle to determine 2-point and 4-point overlap functions used in the main text.

For computing the 2-point function, we introduce the quantities

\[ E^{(\lambda)}_\alpha = e^{(\lambda)}_{ij} \hat{x}_\alpha^i \hat{x}_\alpha^j . \]  

The pulsar positions are parametrized with \( \hat{x}_\alpha = (0, 0, 1) \), \( \hat{x}_\beta = (\cos \zeta_{\alpha \beta}, 0, \sin \zeta_{\alpha \beta}) \). The correlators of eq (2.10), once integrated over all GW directions, read

\[ \langle z_\alpha(t, \vec{x}_\alpha) z_\beta(t, \vec{x}_\beta) \rangle = \frac{8\pi}{3} \int df P(f) \Gamma_{\alpha \beta}(f) . \]

The 2-point overlap reduction function is (as explained above, we average over the angle \( \psi \))

\[
\Gamma_{\alpha \beta}(f) = \frac{3}{32\pi^2} \sum_{\lambda_i} \int_0^\pi d\psi \int_0^{2\pi} d\phi \int_0^\pi \sin \theta d\theta \frac{1}{(1 + \hat{x}_\alpha \cdot \hat{n}) (1 + \hat{x}_\beta \cdot \hat{n})} \times
\]
\[ \times \left[ \delta_{\lambda_1 \lambda_2} E^{E_{\alpha \lambda_1}}_{\hat{x}_\alpha^i} E^{E_{\beta \lambda_2}}_{\hat{x}_\beta^i} + H_{\lambda_1 \lambda_2 \lambda_3 \lambda_4} \left( \frac{9}{8} \bar{E}_{\alpha}^{\lambda_1} \bar{E}_{\alpha}^{\lambda_2} \bar{E}_{\beta}^{\lambda_3} \bar{E}_{\beta}^{\lambda_4} + \frac{5}{4} E_{\alpha}^{\lambda_1} E_{\alpha}^{\lambda_2} E_{\beta}^{\lambda_3} E_{\beta}^{\lambda_4} + (\alpha \leftrightarrow \beta) \right) \right] ,
\]
\[ = \left( 1 + \frac{29(\kappa_2 + 4\kappa_1)}{140} \right) \times
\]
\[ \times \left[ \frac{140 + 116\kappa_1 + 29\kappa_2}{280} - \frac{(140 + 988\kappa_1 + 625\kappa_2)}{560} x_{\alpha \beta} + \frac{9}{280}(8\kappa_1 + 135\kappa_2) x_{\alpha \beta}^2
\]
\[ + \frac{5492\kappa_1 - 2659\kappa_2}{1120} x_{\alpha \beta}^3 + \frac{5(4\kappa_1 + \kappa_2)}{4} x_{\alpha \beta}^4 + \frac{3(4\kappa_1 + \kappa_2)}{8} x_{\alpha \beta}^5
\]
\[ + \frac{3}{2} x_{\alpha \beta} (1 - 9\kappa_1 x^2) \ln x_{\alpha \beta} \right] , \]  

where we used the tensor \( H_{\lambda_1 \ldots \lambda_4} \) of eq (2.8), and \( x_{\alpha \beta} \) is defined in eq (2.12). When setting \( \kappa_1 = \kappa_2 = 0 \), we get the standard HD overlap reduction function. For \( \kappa_1 = 0 \), we get the function in eq (2.11) of the main draft. The angular integral can be done straightforwardly, for example using the methods of [51]. In this instance we used the residue theorem approach of [58]. The overall coefficient of eq (B.13) has been chosen such that the squared parenthesis approaches the value 1/2 at small values of \( \zeta_{\alpha \beta} \), as the HD curve: we plot the part inside the squared parenthesis in Fig 2. The angular integration along \( \psi \) plays an important role in the computation: we checked that only by using tensor 4-point functions one gets a non-vanishing result, while using 3-point functions one gets zero [50].
A very similar computation can be done for computing the 4-point overlap reduction function discussed in section 3. This quantity is given by (we sum over repeated indexes)

$$R_{\alpha\beta}(f) = \frac{3}{128\pi^2} \int_0^\pi d\psi \int_0^{2\pi} d\phi \int_0^\pi \sin \theta d\theta \frac{H_{\lambda_1\lambda_2\lambda_3\lambda_4}(f) \tilde{E}_{\alpha}^{\lambda_1} \tilde{E}_{\alpha}^{\lambda_2} \tilde{E}_{\beta}^{\lambda_3} \tilde{E}_{\beta}^{\lambda_4}}{(1 + \hat{x}_\alpha \cdot \hat{n})^2 (1 + \hat{x}_\beta \cdot \hat{n})^2},$$

and performing the angular integrations as above we get eq (3.3) in the main text. In computing $R_{\alpha\beta}(f)$ as in eq (B.14), we make use only of the linear terms in the numerator of eq (2.9), and neglect modulations induced by higher order, non-Gaussian ones.

C Folded tensor non-Gaussianity from causal sources

The aim of this appendix, following [47], is to show through an explicit example that tensor non-Gaussianities from causal, classical sources can have enhanced support in a folded shape. With ‘causal sources’ we refer to contributions from causal mechanisms active after inflation ends, for example associated with the decay of particles in their physical, initial state, due to non-linear interactions that respect locality and causality. As we will see, the corresponding $n$-point functions have poles at physical momenta, enhancing folded non-Gaussian shapes.

The physically more interesting realisations of these considerations are associated with strong GW sources which become active at subhorizon scales after inflation ends – i.e. during radiation and matter domination. In such systems, the aforementioned locality and causality conditions are met. Examples include phase transitions, or secondary sources of GWs associated with phenomena of PBH production. But, for ensuring that our arguments are as transparent as possible, we focus in this appendix to a system in pure de Sitter space, and select a specific local interaction for the tensor modes: essentially, we apply the arguments of [47] to the tensor case.

We start with an explicit computation of connected 4-point function of tensor modes using as [47] the method of Green functions, to then discuss its physical consequences. Besides the usual free quadratic action for spin-2 tensor fluctuations in de Sitter space, we consider a representative local quartic interaction described by the Hamiltonian density

$$\mathcal{H}_{\text{int}} = -\frac{q_0}{4!} h_{ij}^4,$$

with $q_0$ a constant, and for simplicity we neglect cubic interactions, since we will focus on 4-point correlators. The interaction (C.1) allows for tensor fluctuations in their physical state to decay (or annihilate) on-shell through a non-linear $1 \leftrightarrow 3$ process, leading – as we will see – to a characteristic pole structure in the 4-point correlation functions.

To make more direct connection with standard computations of 4-point correlation functions in field theory, in this appendix we Fourier expand the spin-2 field implementing a slightly different notation with respect to the main text. We work in conformal time, \( \partial_t = a^{-1}(\tau) \partial_\tau \), and write

$$h_{ij}(\tau, \vec{x}) = \sum_\lambda \int \frac{d^3k}{(2\pi)^3} e^{i\vec{k}\vec{x}} e^{(\lambda)}_{ij}(\vec{k}) \tilde{h}_\lambda(\tau, \vec{k}),$$

where the Fourier mode is decomposed in terms of classical stochastic quantities as

$$\tilde{h}_\lambda(\tau, \vec{k}) = \tilde{a}_{\lambda}(\vec{k}) \tilde{h}_k(\tau) + \tilde{a}_\lambda(-\vec{k}) \tilde{h}_k^*(\tau),$$

with $a_{\lambda}$ a classical stochastic field.
and we denote \( \hat{k} \equiv \vec{k}/|\vec{k}| \), and \( k \equiv |\vec{k}| \). The stochastic parameters \( \hat{a}_\lambda^\dagger, \hat{a}_\lambda \) are classical, commuting quantities satisfying the statistical conditions

\[
\langle \hat{a}_\lambda^\dagger(\vec{k}_1) \hat{a}_{\lambda_2}(\vec{k}_2) \rangle = \frac{1}{2} \delta(\vec{k}_1 - \vec{k}_2) \delta_{\lambda_1 \lambda_2} = \langle \hat{a}_{\lambda_1}(\vec{k}_2) \hat{a}_{\lambda_2}^\dagger(\vec{k}_1) \rangle ,
\]

as ensemble averages – see \([47]\). The solution for the linearized mode function \( \bar{h}_{\lambda,k}(\tau) \) in de Sitter space is

\[
\bar{h}_k(\tau) = \frac{\Delta_h}{k^{3/2}} e^{ik\tau} (1 - ik\tau) ,
\]

with \( \Delta_h \) a constant quantity controlling the spin-2 normalization. These results imply that, working at the linearized level, the equal-time spin-2 correlation functions satisfy

\[
\langle \bar{h}_{\lambda_1}^{(1)}(\tau,\vec{k}_1) \bar{h}_{\lambda_2}^{(1)}(\tau,\vec{k}_2) \rangle = \delta(\vec{k}_1 + \vec{k}_2) \delta_{\lambda_1 \lambda_2} \frac{\Delta_h^2}{k_1^3} (1 + k_1^2\tau^2) .
\]

We now proceed including the effects of interactions. We start from the evolution equations for tensor modes including the quartic interaction \( (C.1) \) (primes denote derivatives along time):

\[
h_{ij}'' + 2\mathcal{H} h_{ij}' - \nabla^2 h_{ij} = \frac{q_0}{12a^2} \partial_\tau (\partial_\tau h_{ij})^3 .
\]

Using the properties of the polarization tensors we can rewrite eq \( (C.7) \) in Fourier space as

\[
\begin{align*}
\tilde{h}_{ij}''(\tau,\vec{k}) + 2\mathcal{H} \tilde{h}_{ij}(\tau,\vec{k}) + k^2 \tilde{h}_\lambda(\tau,\vec{k}) \\
= \frac{q_0}{24a^2} \partial_\tau \left[ \int \frac{d^3q_1}{(2\pi)^3} \frac{d^3q_2}{(2\pi)^3} H^{\lambda\lambda_1\lambda_2}_\lambda(\tau,\vec{q}_1) \tilde{h}_{\lambda_1}^{(1)}(\tau,\vec{q}_2) \tilde{h}_\lambda(\tau,\vec{k} - \vec{q}_1 - \vec{q}_2) \right] ,
\end{align*}
\]

with

\[
H^{\lambda\lambda_1\lambda_2}_\lambda = e^{(\lambda)}_{ij}(\vec{k}) e^{(\lambda_1)}_{im}(\vec{q}_1) e^{(\lambda_2)}_{nj}(\vec{q}_2) e^{(\lambda_3)}_{mn}(\vec{q}_3) e^{(\lambda_4)}_{pq}(\vec{q}_4) (\vec{k} - \vec{q}_1 - \vec{q}_2) .
\]

Following \([47]\) we can use the Green function method for studying the effects of classical non-linearities, and how they source connected \( n \)-point correlation functions. The Green function \( G_k(\tau,\tau') \) relative to the spin-2 evolution equation \( (C.7) \) in pure de Sitter can be expressed as

\[
G_k(\tau,\tau') = \frac{2\Delta_h^2}{k^3} \left\{ \sin \left[ k(\tau - \tau') \right] \left[ 1 + k^2\tau^2 \cos \left( k(\tau - \tau') \right) \right] \right\} .
\]

We can decompose the tensor fluctuation in a linear and cubic term in momentum space \( (\tilde{h}_\lambda(\tau,\vec{k}) = \tilde{h}_{\lambda}^{(1)}(\tau,\vec{k}) + \tilde{h}_{\lambda}^{(3)}(\tau,\vec{k})) \). By using the Green function of eq \( (C.10) \), the formal expression for the spin-2 solution at third order is (the sum over repeated indexes is understood)

\[
\tilde{h}_{\lambda}^{(3)}(\tau,\vec{k}) = \frac{q_0}{24} \int d\tau' \frac{d^3q_1}{(2\pi)^3} \frac{d^3q_2}{(2\pi)^3} H^{\lambda\lambda_1\lambda_2}_\lambda(\tau,\tau') \partial_{\tau'} G_k(\tau,\tau') \partial_{\tau'} \tilde{h}_{\lambda_1}^{(1)}(\tau',\vec{q}_1) \partial_{\tau'} \tilde{h}_\lambda(\tau',\vec{q}_2) \partial_{\tau'} \tilde{h}_{\lambda_{12}}^{(1)}(\tau',\vec{k} - \vec{q}_1 - \vec{q}_2) .
\]

This expression can be used to compute the connected part of the equal-time 4-point correlation function of \( h_{\lambda}(\tau,\vec{k}) \) at leading order in \( q_0 \). We find (understanding the equal time dependence)

\[
\langle \tilde{h}_{\lambda_1}(\vec{k}_1) \tilde{h}_{\lambda_2}(\vec{k}_2) \rangle = \langle \tilde{h}_{\lambda_3}(\vec{k}_3) \tilde{h}_{\lambda_4}(\vec{k}_4) \rangle = \left. \langle \tilde{h}_{\lambda}(\vec{k}) \tilde{h}_{\lambda}(-\vec{k}) \rangle \right|_{\vec{k}=\vec{0}} .
\]
We then integrate the stationary 4-point correlator among signals from two pulsars \(\alpha\) and \(\beta\) over the temporal duration \(T\) of the experiment, and we define the quantity \(\mathcal{Y}_{\alpha\beta}\):

\[
\mathcal{Y}_{\alpha\beta} = \int_{-T/2}^{T/2} dt_1 dt_2 \mathcal{K}_{\alpha\beta}(t_1, t_2) \mathcal{F}(t_2 - t_1),
\]

where \(\mathcal{K}_{\alpha\beta}(t_1, t_2)\), as in eq (3.2), is a product of four signals evaluated at two different times, as measured at the earth:

\[
\mathcal{K}_{\alpha\beta}(t_1, t_2) = s_\alpha(t_1) s_\alpha(t_2) s_\beta(t_1) s_\beta(t_2).
\]

The function \(\mathcal{F}\) in eq (D.2) is a yet-to-be-determined filter function which decays rapidly with increasing the size of its argument \(|t_i - t_j|\).

In defining the SNR = \(S/N\), the quantity \(S\) corresponds to the connected part of the ensemble average value of \(\mathcal{Y}_{\alpha\beta}\) in the presence of the GW signal (see eq (3.2)); the noise \(N\) is the root mean square value of \(\mathcal{Y}_{\alpha\beta}\) when the signal is absent. We determine the filter function \(\mathcal{F}\) that maximises the corresponding SNR. We Fourier transform (D.2), finding

\[
\mathcal{Y}_{\alpha\beta} = \int_{-\infty}^{\infty} df_A df_B df_C \delta_T(f_A + f_C) \delta_T(f_C - f_B) \tilde{\mathcal{F}}(f_C) \tilde{\mathcal{K}}_{\alpha\beta}(f_A, f_B),
\]
and we introduce $\delta_T(f) \equiv \int_{-T}^T \exp[2\pi if t] dt$, a function with the property $\delta_T(0) = T$. Eq (D.4) is the starting point for our computations of $S$ and $N$.

For the signal $S$ we use the stationary property (3.2) characterizing the connected GW 4-point functions, which implies

$$\tilde{K}_{\alpha\beta}(f_A, f_B) = \frac{8\pi}{3} \delta(f_A + f_B) P(f_A/2) R_{\alpha\beta}(f_A/2),$$

with $R_{\alpha\beta}$ given in eq (3.3). Plugging this expression in eq (D.4), we find that the ‘signal’ contribution is

$$S = \frac{8\pi}{3} \int_{-\infty}^{\infty} df_A df_B df_C \delta_T(f_A + f_B) \delta_T(f_C - f_B) \tilde{F}(f_C) \delta(f_A + f_B) P(f_A/2) R_{\alpha\beta}(f_A/2)$$

$$= \frac{8\pi T}{3} \int_{-\infty}^{\infty} df \tilde{F}(f) P(f/2) R_{\alpha\beta}(f/2).$$

We now consider the noise part. We assume the noise has a Gaussian distribution, with 2-point correlation function

$$\langle n_{\alpha}(t_1) n_{\beta}(t_2) \rangle = S_n \delta(t_1 - t_2) \delta_{\alpha\beta}.$$  \hfill (D.7)

For simplicity we assume a common $S_n$ for all pulsars, that as [59] we parametrize as

$$S_n = 2 \Delta t \sigma^2,$$  \hfill (D.8)

with $1/\Delta t$ the typical measurement cadence, and $\sigma^2$ the $rms$ of the noise timing. The noise results

$$N^2 = \langle \mathcal{Y}_{\alpha\beta} \mathcal{Y}_{\alpha\beta} \rangle = T S_n^4 \int df |\tilde{F}(f)|^2.$$  \hfill (D.9)

We can then build the total SNR assembling the results of eq (D.6) and eq (D.9), summing over all the pulsar pairs, and denoting for brevity

$$R_{\text{tot}}(f) \equiv \frac{8\pi}{3} \sum_{\alpha\beta} R_{\alpha\beta}(f).$$  \hfill (D.10)

We find

$$\text{SNR} = \sqrt{T} \int df \tilde{F}(f) P(f/2) R_{\text{tot}}(f/2)$$

$$S_n^2 \left[ \int df |\tilde{F}(f)|^2 \right]^{1/2}.$$  \hfill (D.11)

It is easy to determine the filter function $\tilde{F}$ that maximizes the previous expression. We introduce a positive definite scalar product between two arbitrary quantities $A_i(f)$

$$[A_1(f), A_2(f)] \equiv \int df A_1(f) A_2^*(f) S_n^4.$$  \hfill (D.12)

Then the SNR of eq (D.11) can be schematically expressed as

$$\text{SNR} = \sqrt{T} \frac{[\tilde{F}(f), P(f/2) R_{\text{tot}}(f/2)/S_n^4]}{[\tilde{F}(f), \tilde{F}(f)]^{1/2}}.$$  \hfill (D.13)

\footnote{The factors of $1/2$ in the arguments of the functions are due to the $e^{i\pi f(t_1 - t_2)}$ factor in eq (3.2).}
and it is maximised by choosing an optimal filter function such that
\[ \tilde{F}(f) = P(f/2) R_{\text{tot}}(f/2)/S_n^4. \]  
(D.14)

Plugging this result in eq (D.11), we find that the optimal SNR results
\[ \text{SNR}^{\text{opt}} = \sqrt{2T} \left[ \frac{1}{S_n^4} \int df |P(f) R_{\text{tot}}(f)|^2 \right]^{1/2}. \]  
(D.15)

The result depends both on the values of the 4-pt correlation of the GW signal, and on the location of pulsars entering in the quantity \( R_{\text{tot}} \).

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