

# Two Statistical Problems in X-ray Astronomy

Alexander W Blocker

October 21, 2008

# Outline

- 1 Introduction
- 2 Replacing stacking
  - Problem
  - Current method
  - Model
  - Further development
- 3 Time symmetry
  - Problem
  - Model
  - Computational approach

# Introduction

- Recent projects have focused on two areas:
  - Analysis of faint (low-count) x-ray data with Bayesian models
  - Analysis of events in time series
- Each has presented a unique set of challenges

# General analysis of faint x-ray sources

# General analysis of faint x-ray sources

- In multiwavelength x-ray studies, astronomers identify potential sources using catalogs in one waveband (typically optical or infrared) and observe the selected sources in x-rays.

# General analysis of faint x-ray sources

- In multiwavelength x-ray studies, astronomers identify potential sources using catalogs in one waveband (typically optical or infrared) and observe the selected sources in x-rays.
- This frequently leads to a sample containing many faint, undetected sources.

# General analysis of faint x-ray sources

- In multiwavelength x-ray studies, astronomers identify potential sources using catalogs in one waveband (typically optical or infrared) and observe the selected sources in x-rays.
- This frequently leads to a sample containing many faint, undetected sources.
- We want to combine information from these undetected sources to make inferences about our selected sample.

# Current method: stacking

- Based on background subtraction
- For source  $i$ , observe  $c_{s,i}$  counts in source aperture and  $c_{b,i}$  counts in background aperture.
- Calculate net counts as  $c_{n,i} = c_{s,i} - \frac{A_{s,i}}{A_{b,i}} c_{b,i}$ , where  $A_{s,i}$  and  $A_{b,i}$  are the effective areas for the source and background regions (taking into account exposures), respectively.



# Current method: stacking

- Based on background subtraction
- For source  $i$ , observe  $c_{s,i}$  counts in source aperture and  $c_{b,i}$  counts in background aperture.
- Calculate net counts as  $c_{n,i} = c_{s,i} - \frac{A_{s,i}}{A_{b,i}} c_{b,i}$ , where  $A_{s,i}$  and  $A_{b,i}$  are the effective areas for the source and background regions (taking into account exposures), respectively.
- Calculate stacked flux as  $\bar{f}_x = \frac{\overline{\text{ECF}}}{\sum_i A_{s,i}} \sum_i c_{n,i}$ , where  $\overline{\text{ECF}}$  is the mean energy conversion factor.

# Current method: stacking

- Based on background subtraction
- For source  $i$ , observe  $c_{s,i}$  counts in source aperture and  $c_{b,i}$  counts in background aperture.
- Calculate net counts as  $c_{n,i} = c_{s,i} - \frac{A_{s,i}}{A_{b,i}} c_{b,i}$ , where  $A_{s,i}$  and  $A_{b,i}$  are the effective areas for the source and background regions (taking into account exposures), respectively.
- Calculate stacked flux as  $\bar{f}_x = \frac{\overline{\text{ECF}}}{\sum_i A_{s,i}} \sum_i c_{n,i}$ , where  $\overline{\text{ECF}}$  is the mean energy conversion factor.
- Calculate stacked luminosity as  $\bar{L}_x = \frac{1}{N} \sum_i \text{LCF}_i c_{n,i}$ , where  $\text{LCF}_i$  is the luminosity conversion factor for source  $i$ 
  - $\text{LCF}_i = \frac{4\pi d_{\ell,i}^2 \overline{\text{ECF}}_i \times A_{\text{corr},i} \times K_{\text{corr},i}}{A_{s,i}}$

# Problems with conventional stacking

# Problems with conventional stacking

- Use of background subtraction  $\Rightarrow$  Gaussian assumption; clearly inappropriate here.
- Above manifests as negative net counts; for sufficiently faint samples, can lead to negative stacked fluxes and luminosities.

# Problems with conventional stacking

- Use of background subtraction  $\Rightarrow$  Gaussian assumption; clearly inappropriate here.
- Above manifests as negative net counts; for sufficiently faint samples, can lead to negative stacked fluxes and luminosities.
- No clean measure of uncertainties on luminosities.

# Problems with conventional stacking

- Use of background subtraction  $\Rightarrow$  Gaussian assumption; clearly inappropriate here.
- Above manifests as negative net counts; for sufficiently faint samples, can lead to negative stacked fluxes and luminosities.
- No clean measure of uncertainties on luminosities.
- Solution: model data as Poisson

# A hierarchical Bayesian model for “stacking”

## Observation Model

- For source  $i$ , we assume that  $c_{n,i} \sim \text{Pois}(\lambda_{n,i})$
- Also assume  $c_{b,i} \sim \text{Pois}(\lambda_{b,i} \frac{A_{b,i}}{A_{s,i}})$
- Finally,  $c_{s,i} - c_{n,i} \sim \text{Pois}(\lambda_{b,i})$

# A hierarchical Bayesian model for “stacking”

## Observation Model

- For source  $i$ , we assume that  $c_{n,i} \sim \text{Pois}(\lambda_{n,i})$
- Also assume  $c_{b,i} \sim \text{Pois}(\lambda_{b,i} \frac{A_{b,i}}{A_{s,i}})$
- Finally,  $c_{s,i} - c_{n,i} \sim \text{Pois}(\lambda_{b,i})$

## Intensity Model

- If redshifts are known, can model luminosities directly & assume  $L_i \sim \text{Lognormal}(\mu_L, \sigma_L)$  (or  $L_i \sim \Gamma(\alpha_L, \beta_L)$ )



# A hierarchical Bayesian model for “stacking”

## Observation Model

- For source  $i$ , we assume that  $c_{n,i} \sim \text{Pois}(\lambda_{n,i})$
- Also assume  $c_{b,i} \sim \text{Pois}(\lambda_{b,i} \frac{A_{b,i}}{A_{s,i}})$
- Finally,  $c_{s,i} - c_{n,i} \sim \text{Pois}(\lambda_{b,i})$

## Intensity Model

- If redshifts are known, can model luminosities directly & assume  $L_i \sim \text{Lognormal}(\mu_L, \sigma_L)$  (or  $L_i \sim \Gamma(\alpha_L, \beta_L)$ )
- Otherwise, can apply analogous framework to flux  $f_i$ .

# A hierarchical Bayesian model for “stacking”

## Observation Model

- For source  $i$ , we assume that  $c_{n,i} \sim \text{Pois}(\lambda_{n,i})$
- Also assume  $c_{b,i} \sim \text{Pois}(\lambda_{b,i} \frac{A_{b,i}}{A_{s,i}})$
- Finally,  $c_{s,i} - c_{n,i} \sim \text{Pois}(\lambda_{b,i})$

## Intensity Model

- If redshifts are known, can model luminosities directly & assume  $L_i \sim \text{Lognormal}(\mu_L, \sigma_L)$  (or  $L_i \sim \Gamma(\alpha_L, \beta_L)$ )
- Otherwise, can apply analogous framework to flux  $f_i$ .
- Generally assume  $\lambda_{b,i} \sim \Gamma(\alpha_b, \beta_b)$

# A hierarchical Bayesian model for “stacking”

## Observation Model

- For source  $i$ , we assume that  $c_{n,i} \sim \text{Pois}(\lambda_{n,i})$
- Also assume  $c_{b,i} \sim \text{Pois}(\lambda_{b,i} \frac{A_{b,i}}{A_{s,i}})$
- Finally,  $c_{s,i} - c_{n,i} \sim \text{Pois}(\lambda_{b,i})$

## Intensity Model

- If redshifts are known, can model luminosities directly & assume  $L_i \sim \text{Lognormal}(\mu_L, \sigma_L)$  (or  $L_i \sim \Gamma(\alpha_L, \beta_L)$ )
- Otherwise, can apply analogous framework to flux  $f_i$ .
- Generally assume  $\lambda_{b,i} \sim \Gamma(\alpha_b, \beta_b)$
- Using noninformative priors on hyperparameters (Jefferys)

# A hierarchical Bayesian model for “stacking”, continued

Key assumptions

# A hierarchical Bayesian model for “stacking”, continued

## Key assumptions

- For luminosity-based inference, assuming that redshifts are known
  - Relatively plausible for spectroscopic; not as much for photometric

# A hierarchical Bayesian model for “stacking”, continued

## Key assumptions

- For luminosity-based inference, assuming that redshifts are known
  - Relatively plausible for spectroscopic; not as much for photometric
- Assuming the spectra of sources are known & identical
  - Typically assume power law with photon index  $\approx 1.7$

# A hierarchical Bayesian model for “stacking”, continued

## Key assumptions

- For luminosity-based inference, assuming that redshifts are known
  - Relatively plausible for spectroscopic; not as much for photometric
- Assuming the spectra of sources are known & identical
  - Typically assume power law with photon index  $\approx 1.7$
- Attempting to make inferences only on selected sample, for now; not dealing with selection effects, etc.

# Computation



# Computation

- Using data augmentation algorithm with  $\vec{c}_n$  as missing data

# Computation

- Using data augmentation algorithm with  $\vec{c}_n$  as missing data
- For  $\Gamma$  hyperdistributions, using Metropolis-Hastings step within Gibbs sampler to draw  $\alpha$  &  $\beta$

# Computation

- Using data augmentation algorithm with  $\vec{c}_n$  as missing data
- For  $\Gamma$  hyperdistributions, using Metropolis-Hastings step within Gibbs sampler to draw  $\alpha$  &  $\beta$
- For Lognormal hyperdistribution, using Gibbs step to draw  $\mu_L$  &  $\sigma_L$ ; Metropolis-Hastings step used to draw  $\vec{\lambda}_n$

# Computation

- Using data augmentation algorithm with  $\vec{c}_n$  as missing data
- For  $\Gamma$  hyperdistributions, using Metropolis-Hastings step within Gibbs sampler to draw  $\alpha$  &  $\beta$
- For Lognormal hyperdistribution, using Gibbs step to draw  $\mu_L$  &  $\sigma_L$ ; Metropolis-Hastings step used to draw  $\vec{\lambda}_n$ 
  - MH step here is very efficient; using Haley's method to identify posterior modes in parallel and tune proposal distribution.

# Computation

- Using data augmentation algorithm with  $\vec{c}_n$  as missing data
- For  $\Gamma$  hyperdistributions, using Metropolis-Hastings step within Gibbs sampler to draw  $\alpha$  &  $\beta$
- For Lognormal hyperdistribution, using Gibbs step to draw  $\mu_L$  &  $\sigma_L$ ; Metropolis-Hastings step used to draw  $\vec{\lambda}_n$ 
  - MH step here is very efficient; using Haley's method to identify posterior modes in parallel and tune proposal distribution.
- From posterior simulations, can retain posterior mean & standard deviation of each source flux (and luminosity, if available) in addition to hyperparameter samples.
- This provides a great deal of information that is not available with conventional stacking in addition to estimates of sample properties with uncertainties.

# Potential directions for further work

# Potential directions for further work

- Currently have a very fast method that requires no more data than conventional stacking (and makes few additional assumptions).

# Potential directions for further work

- Currently have a very fast method that requires no more data than conventional stacking (and makes few additional assumptions).
- Room for improvement in some areas:
  - Explicit handling of the PSF



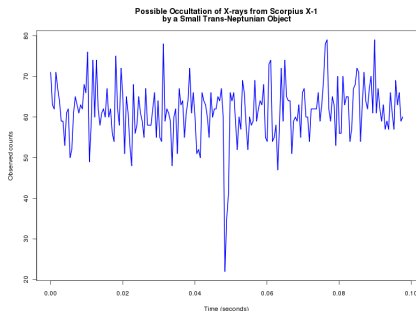
# Potential directions for further work

- Currently have a very fast method that requires no more data than conventional stacking (and makes few additional assumptions).
- Room for improvement in some areas:
  - Explicit handling of the PSF
  - Incorporation of spectral uncertainties

# Potential directions for further work

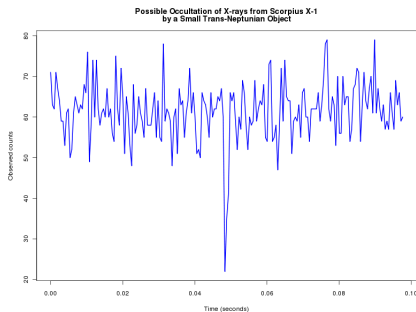
- Currently have a very fast method that requires no more data than conventional stacking (and makes few additional assumptions).
- Room for improvement in some areas:
  - Explicit handling of the PSF
  - Incorporation of spectral uncertainties
  - Incorporation of photometric redshift uncertainties

# Testing time symmetry for astronomical events



- We have a set of x-ray light curves like the above, each of which is believed to contain an event (in this case, an occultation).

# Testing time symmetry for astronomical events



- We have a set of x-ray light curves like the above, each of which is believed to contain an event (in this case, an occultation).
- Interested in testing if the event (a dimming, in this case) is time-symmetric.

# Testing time symmetry for astronomical events

- Even for the Gaussian case, this is not entirely straightforward.

# Testing time symmetry for astronomical events

- Even for the Gaussian case, this is not entirely straightforward.
  - Question of how much structure to place on shape of event.
  - Taking maximum over possible centers of event for less structured approach  $\Rightarrow$  complex distribution of test statistic.

# Testing time symmetry for astronomical events

- Even for the Gaussian case, this is not entirely straightforward.
  - Question of how much structure to place on shape of event.
  - Taking maximum over possible centers of event for less structured approach  $\Rightarrow$  complex distribution of test statistic.
- With Poisson data, we really need a structured model.

# Intensity model

- Define  $\lambda_t$  to be the intensity (count-rate) of our source at time  $t$



# Intensity model

- Define  $\lambda_t$  to be the intensity (count-rate) of our source at time  $t$
- We model  $\lambda_t$  as:

$$\lambda_t = c - \alpha g(t; \tau, \theta)$$

where  $\lim_{t \rightarrow \infty} g(t; \tau, \theta) = \lim_{t \rightarrow -\infty} g(t; \tau, \theta) = 0$  and  
 $\sup_{\mathbb{R}} g(t; \tau, \theta) = g(\tau; \tau, \theta) = 1$

# Intensity model

- Define  $\lambda_t$  to be the intensity (count-rate) of our source at time  $t$
- We model  $\lambda_t$  as:

$$\lambda_t = c - \alpha g(t; \tau, \theta)$$

where  $\lim_{t \rightarrow \infty} g(t; \tau, \theta) = \lim_{t \rightarrow -\infty} g(t; \tau, \theta) = 0$  and  $\sup_{\mathbb{R}} g(t; \tau, \theta) = g(\tau; \tau, \theta) = 1$

- Thus,  $c$  characterizes our baseline source intensity,  $\alpha$  characterizes the extent of the deviation from this baseline during the event, and  $g(t; \tau, \theta)$  characterizes the shape of the event itself.

# Observation model

- Given our series of intensities  $\lambda_t$ , we then model the observed counts at time  $t$  as:

$$n_t \sim \text{Pois}(\lambda_t)$$

# Observation model

- Given our series of intensities  $\lambda_t$ , we then model the observed counts at time  $t$  as:

$$n_t \sim \text{Pois}(\lambda_t)$$

- This approach generalizes easily to the high count regime with only minor modifications.

# Testing

- We can then test the hypothesis of time symmetry by placing the appropriate restrictions on  $\theta$  and calculating a likelihood-ratio test statistic.
- The challenge is then to find a parsimonious yet flexible form for the “event profile”  $g(t; \tau, \theta)$ .

# Testing

- We can then test the hypothesis of time symmetry by placing the appropriate restrictions on  $\theta$  and calculating a likelihood-ratio test statistic.
- The challenge is then to find a parsimonious yet flexible form for the “event profile”  $g(t; \tau, \theta)$ .
- One possibility: a “bilogistic” event profile

$$g(t; \tau, h_1, h_2, k_1, k_2) = \frac{1 + e^{\frac{-h_t}{k_t}}}{1 + e^{\frac{|t-\tau|-h_t}{k_t}}}$$

$$h_t = \begin{cases} h_1 & t < \tau \\ h_2 & t \geq \tau \end{cases}$$

$$k_t = \begin{cases} k_1 & t < \tau \\ k_2 & t \geq \tau \end{cases}$$

# Testing

- We can then test the hypothesis of time symmetry by placing the appropriate restrictions on  $\theta$  and calculating a likelihood-ratio test statistic.
- The challenge is then to find a parsimonious yet flexible form for the “event profile”  $g(t; \tau, \theta)$ .
- One possibility: a “bilogistic” event profile

$$g(t; \tau, h_1, h_2, k_1, k_2) = \frac{1 + e^{\frac{-h_t}{k_t}}}{1 + e^{\frac{|t-\tau|-h_t}{k_t}}}$$

$$h_t = \begin{cases} h_1 & t < \tau \\ h_2 & t \geq \tau \end{cases}$$

$$k_t = \begin{cases} k_1 & t < \tau \\ k_2 & t \geq \tau \end{cases}$$

# Testing, continued

- Can also use Gaussian profile for event; tradeoff between degrees of freedom to characterize event and computational requirements.



# Testing, continued

- Can also use Gaussian profile for event; tradeoff between degrees of freedom to characterize event and computational requirements.
- Because data is non-Gaussian, still need to simulate under null hypothesis to obtain actual distribution of test statistic (cannot necessarily rely on  $\chi^2$  approximation).

# Maximizing the likelihood

- Another challenge: maximizing the likelihood for this model

# Maximizing the likelihood

- Another challenge: maximizing the likelihood for this model
- It is very multimodal (lots of small, annoying, local maxima)

# Maximizing the likelihood

- Another challenge: maximizing the likelihood for this model
- It is very multimodal (lots of small, annoying, local maxima)
- The good news: only the location parameter  $\tau$  is truly troublesome

# Maximizing the likelihood

- Another challenge: maximizing the likelihood for this model
- It is very multimodal (lots of small, annoying, local maxima)
- The good news: only the location parameter  $\tau$  is truly troublesome
- A solution:
  - 1 Randomly draw a set of starting values for  $\tau$  (possibly based on scan statistics or another simple method).
  - 2 For each starting value, run a fast, local optimization algorithm (such as Gauss-Newton) until convergence.
  - 3 Take the maximum of the values given by the local algorithms.

# Maximizing the likelihood

- Another challenge: maximizing the likelihood for this model
- It is very multimodal (lots of small, annoying, local maxima)
- The good news: only the location parameter  $\tau$  is truly troublesome
- A solution:
  - 1 Randomly draw a set of starting values for  $\tau$  (possibly based on scan statistics or another simple method).
  - 2 For each starting value, run a fast, local optimization algorithm (such as Gauss-Newton) until convergence.
  - 3 Take the maximum of the values given by the local algorithms.
- This approach parallelizes extremely well, making it ideal for use in a cluster environment (such as Odyssey).