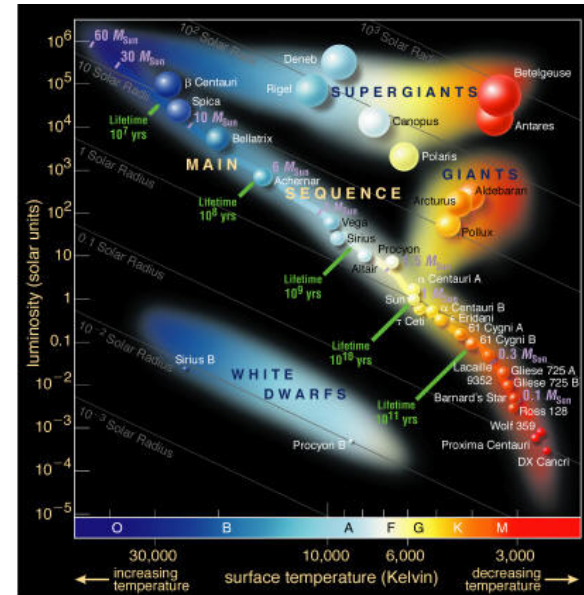
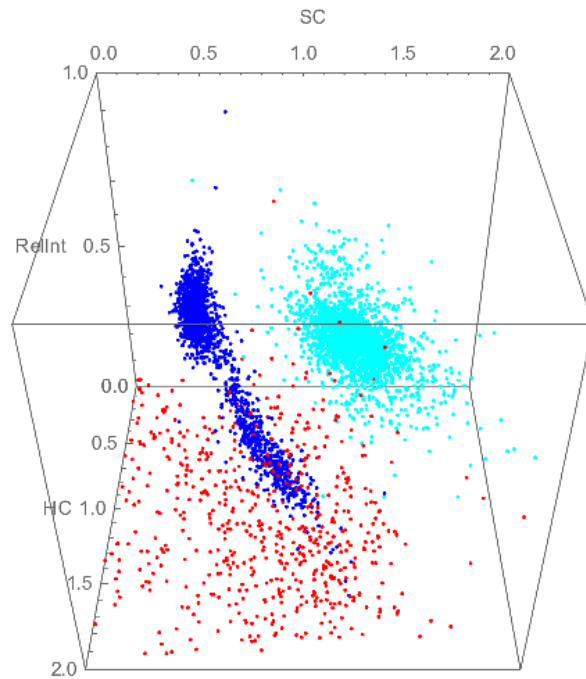


Hertzsprung-Russell Analogs for Accreting Binaries

Saeqa Dil Vrtilik (CfA)



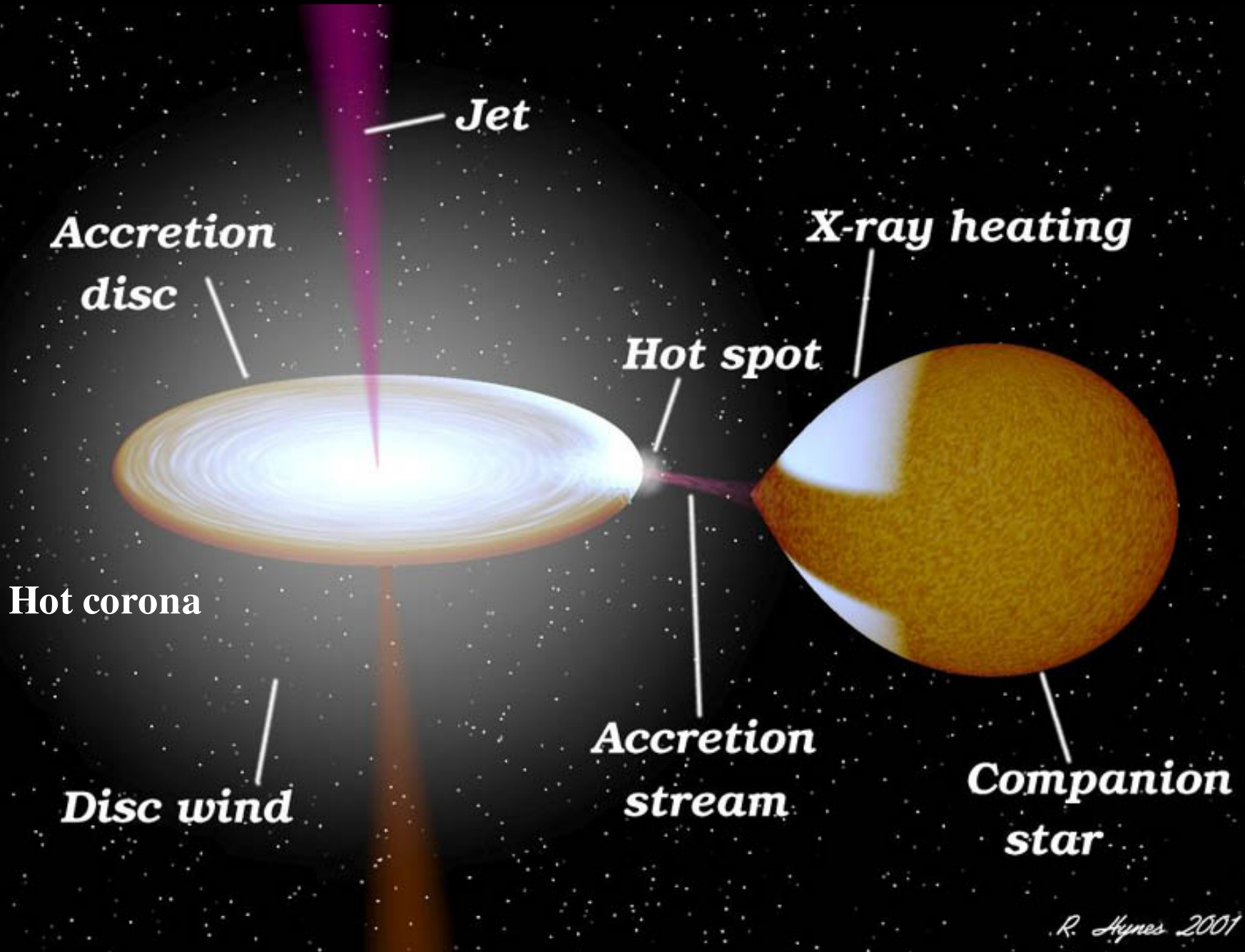
L. Bornn (Harvard), B. Boroson (Clayton State), S. Buchan (Southampton), J. Cechura (AIAS), G. Fabbiano (CfA), J. Fridriksson (MIT), G. Gopalan (UICeland), J. Homan (MIT), N. Islam (RRI), D. Kim (CfA), M. McCollough (CfA), A. Paggi (CfA), J. Raymond (CfA), J. Richards (UCB), and the Chandra Galaxy Atlas Team



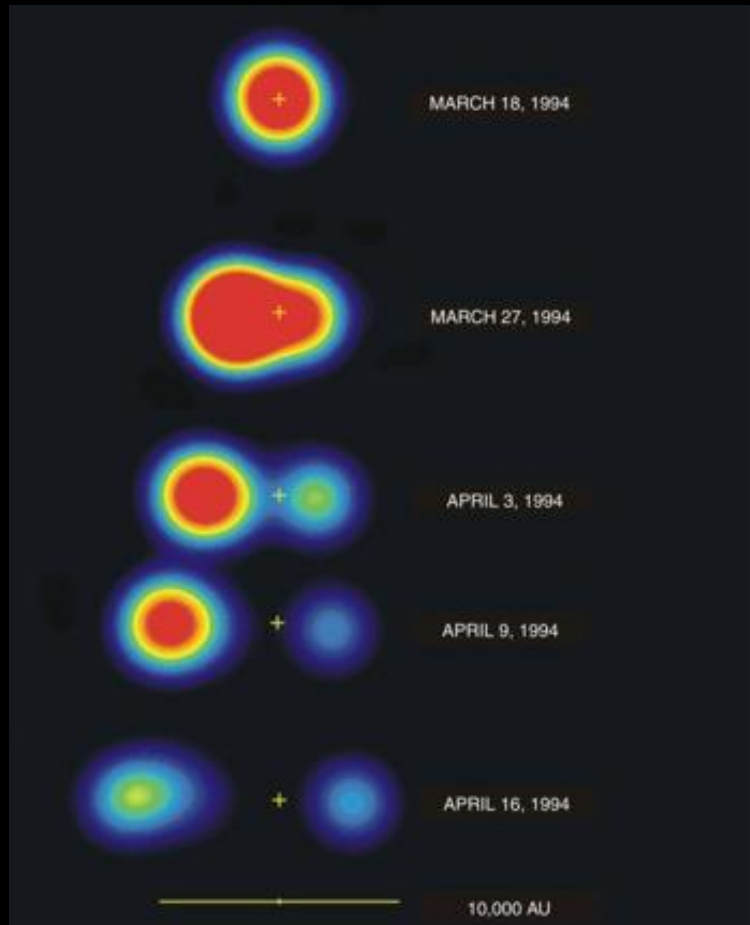
Talk outline

1. What are X-ray binaries?
2. What are Hertzsprung-Russell diagrams?
3. What are CCI diagrams?
4. Statistics applied to data.
5. Projects in search of a statistician.
6. Putting in some physics.

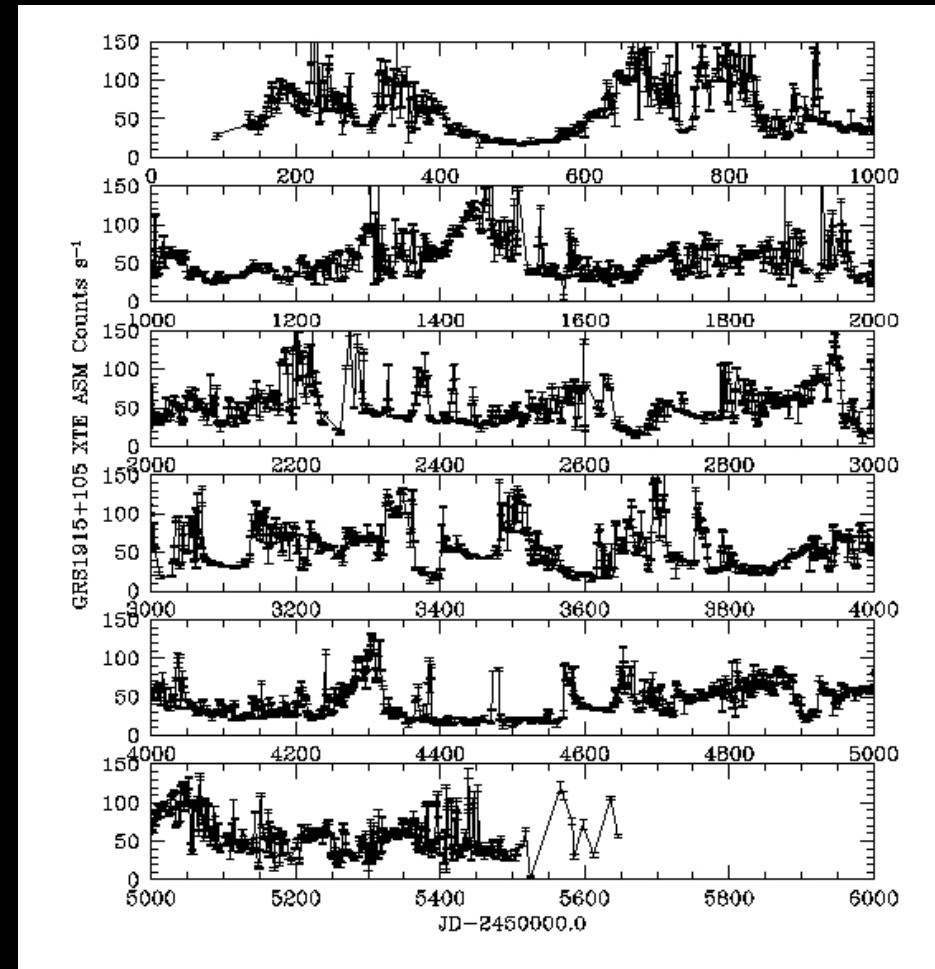
What are Accreting binaries?



Mirabel et al 1994
Nature front page

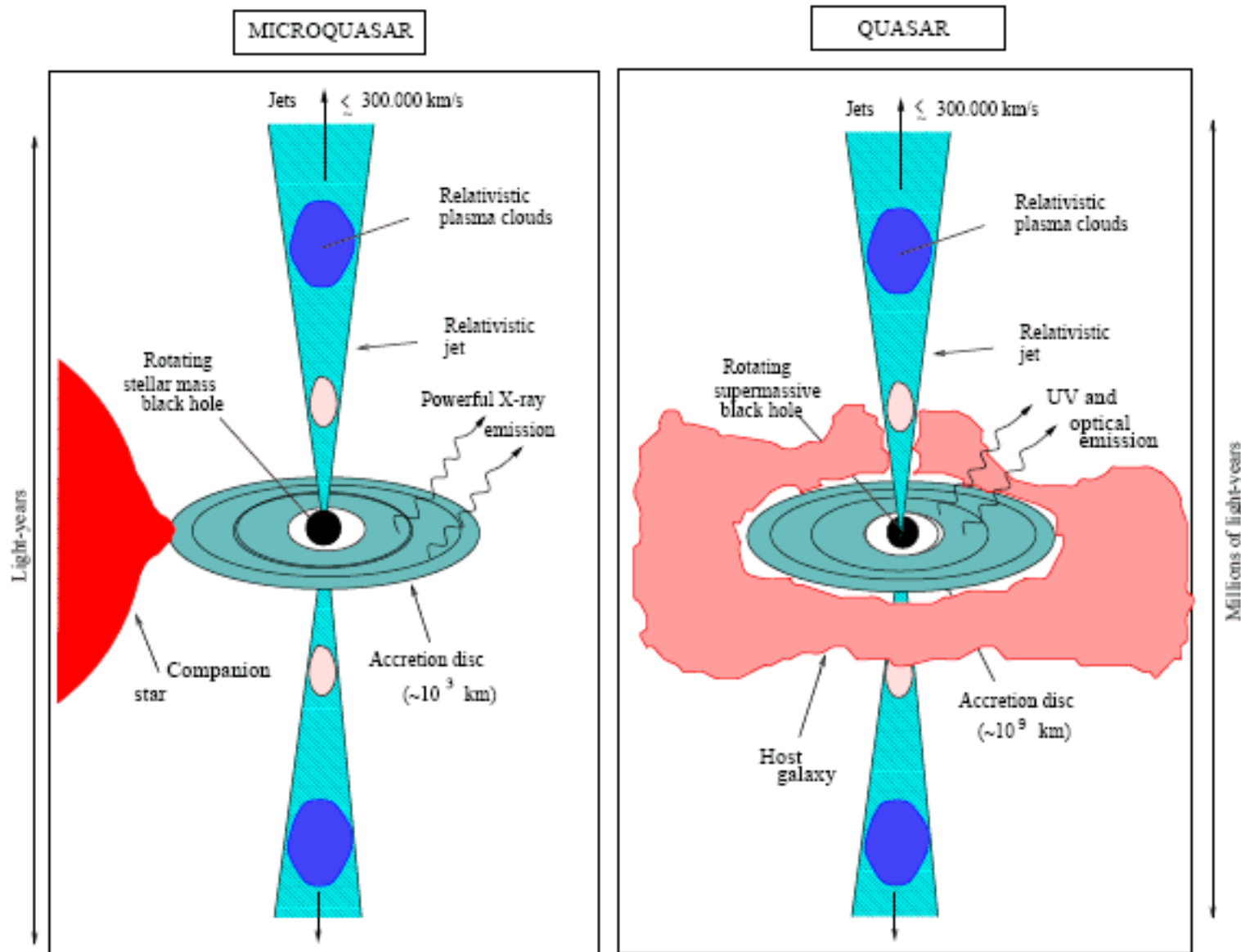


RXTE/ASM light curves



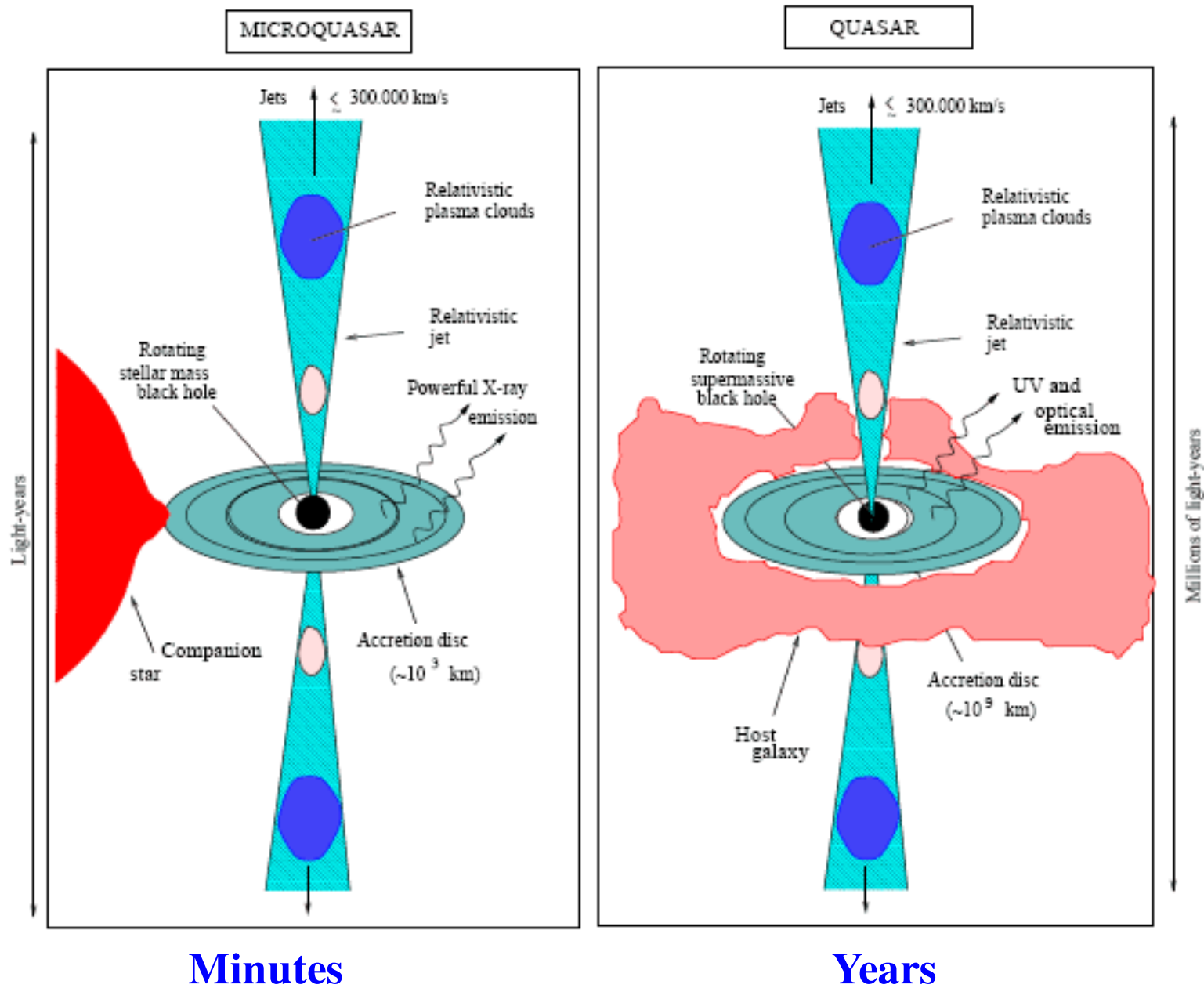
GRS1915+105:
First XRB system observed to show prominent relativistic jets

Quasars and microquasars show direct correlation between kinetic power and γ -ray luminosity over 10 orders of magnitude! Nemmen et al. 2012



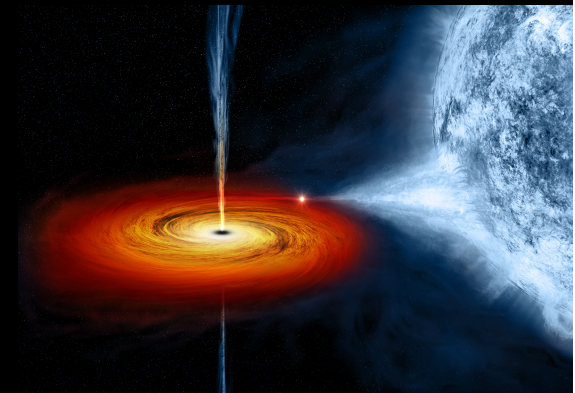
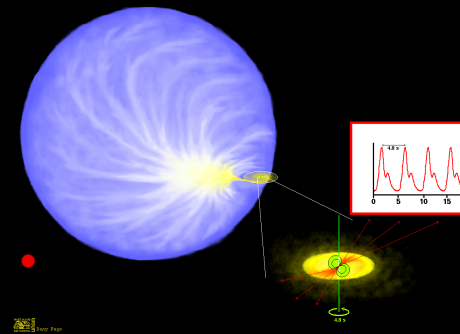
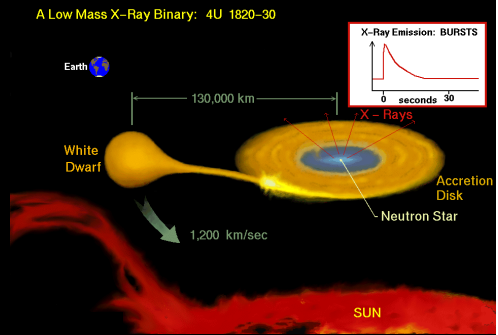
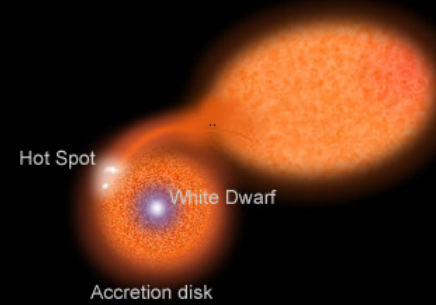
<http://hera.ph1.uni-koeln.de/~heintzma>

$$\tau \approx R_S/c \sim M$$



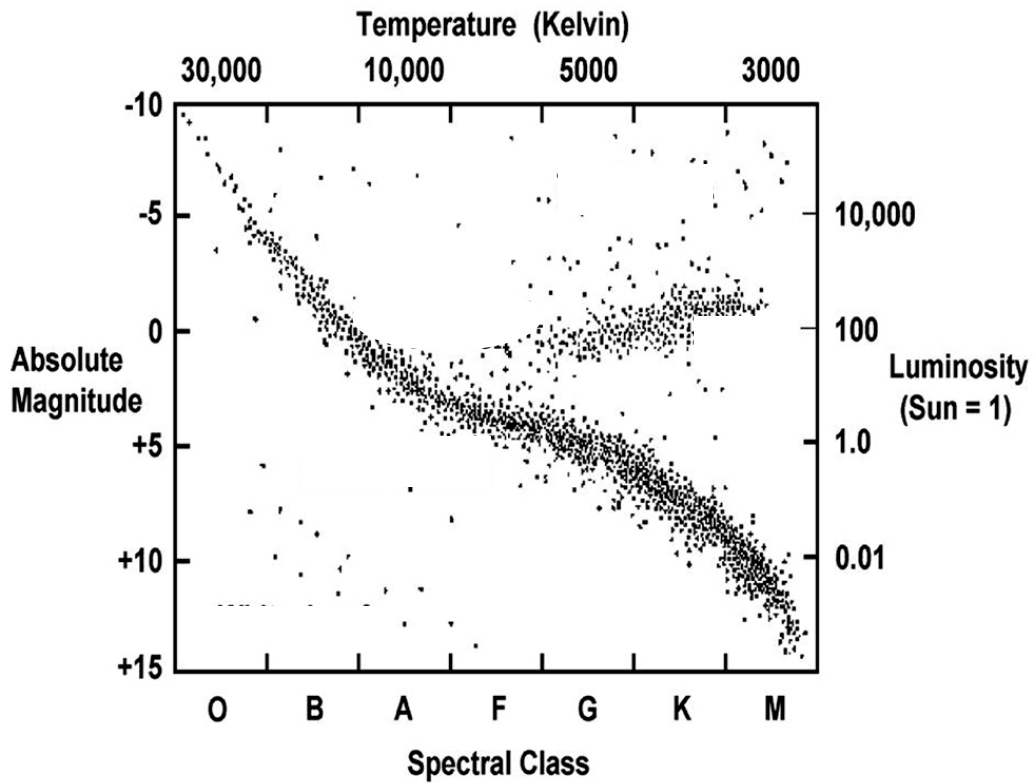
Why Study Accreting Binaries?

- They contain endpoints of stellar evolution
- They are highly efficient at converting matter to energy
- They contain matter at extreme conditions (density/temperature)
- They result from and result in highly cataclysmic events
- They are the most nearby, easily studied example of accretion processes and disk/jet interaction

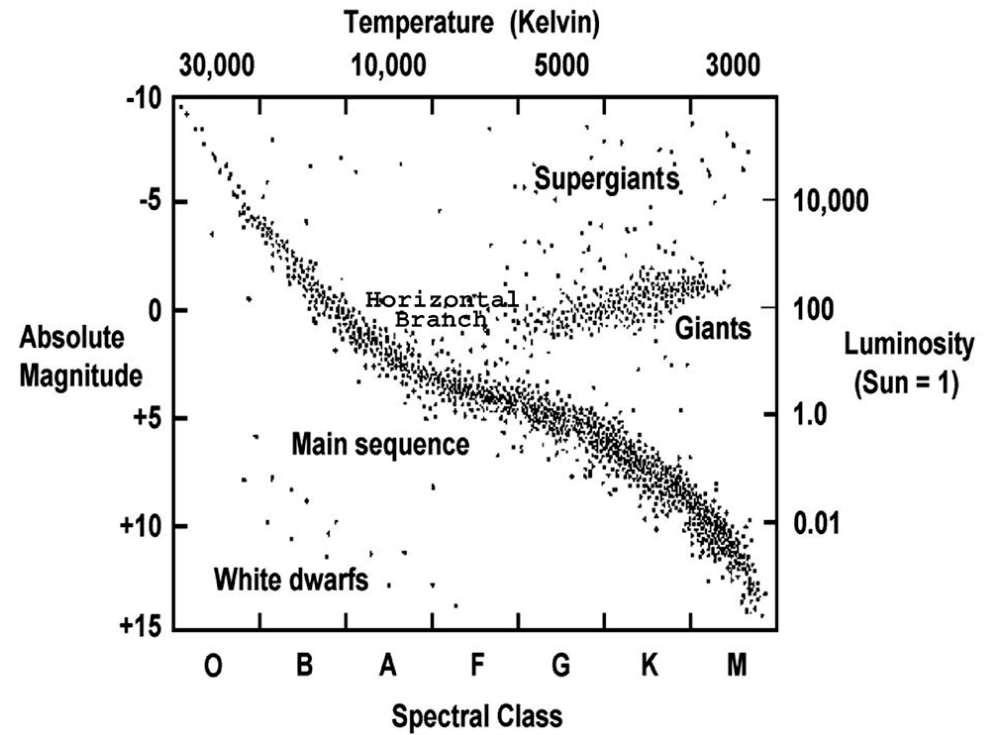


Hertzsprung-Russell Diagrams

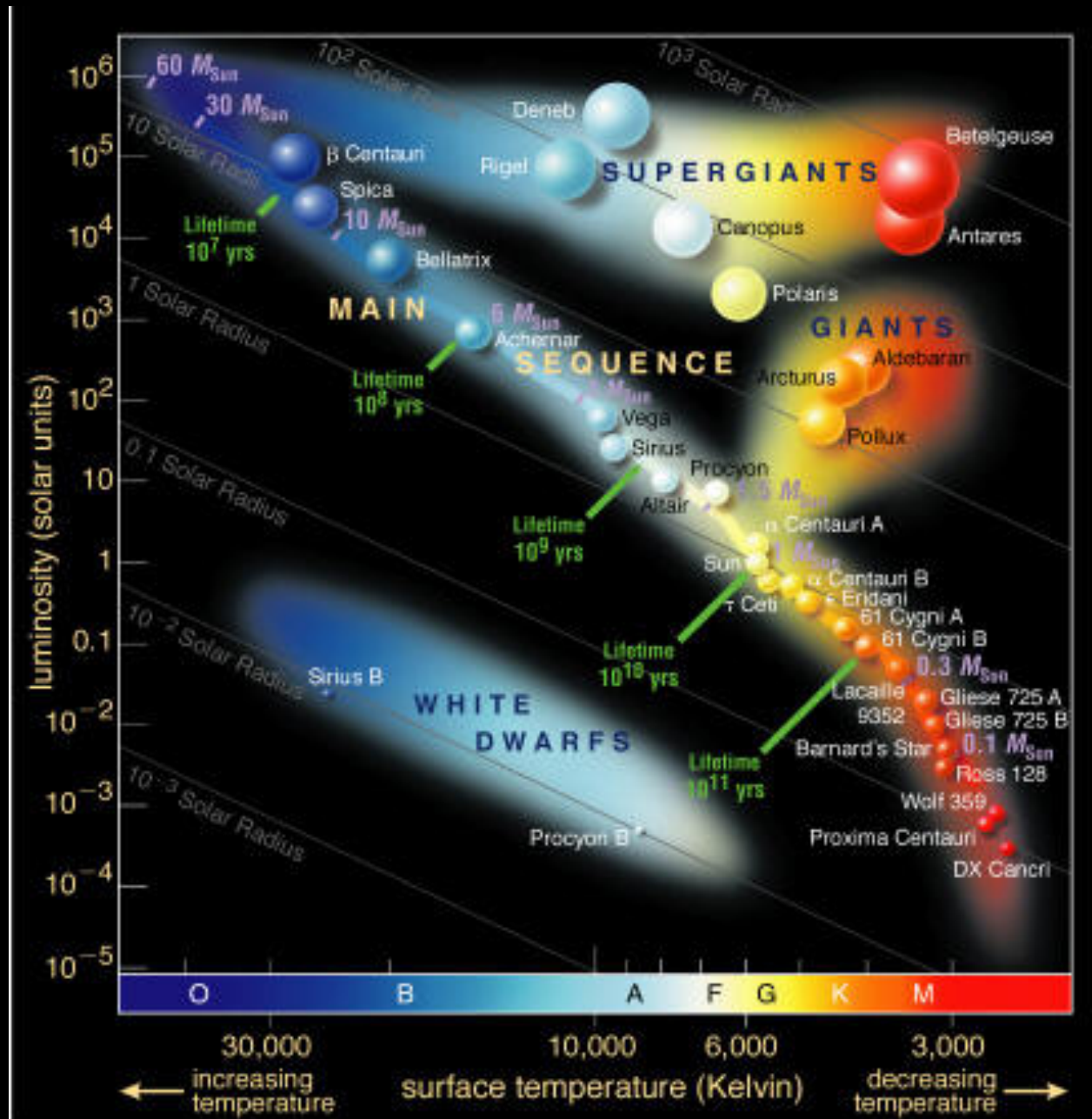
1910



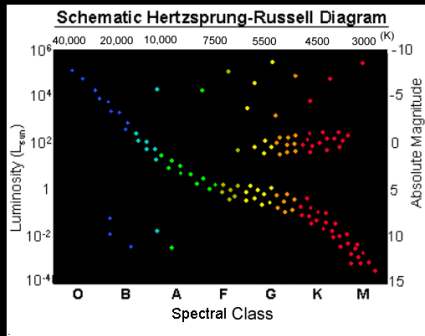
1926



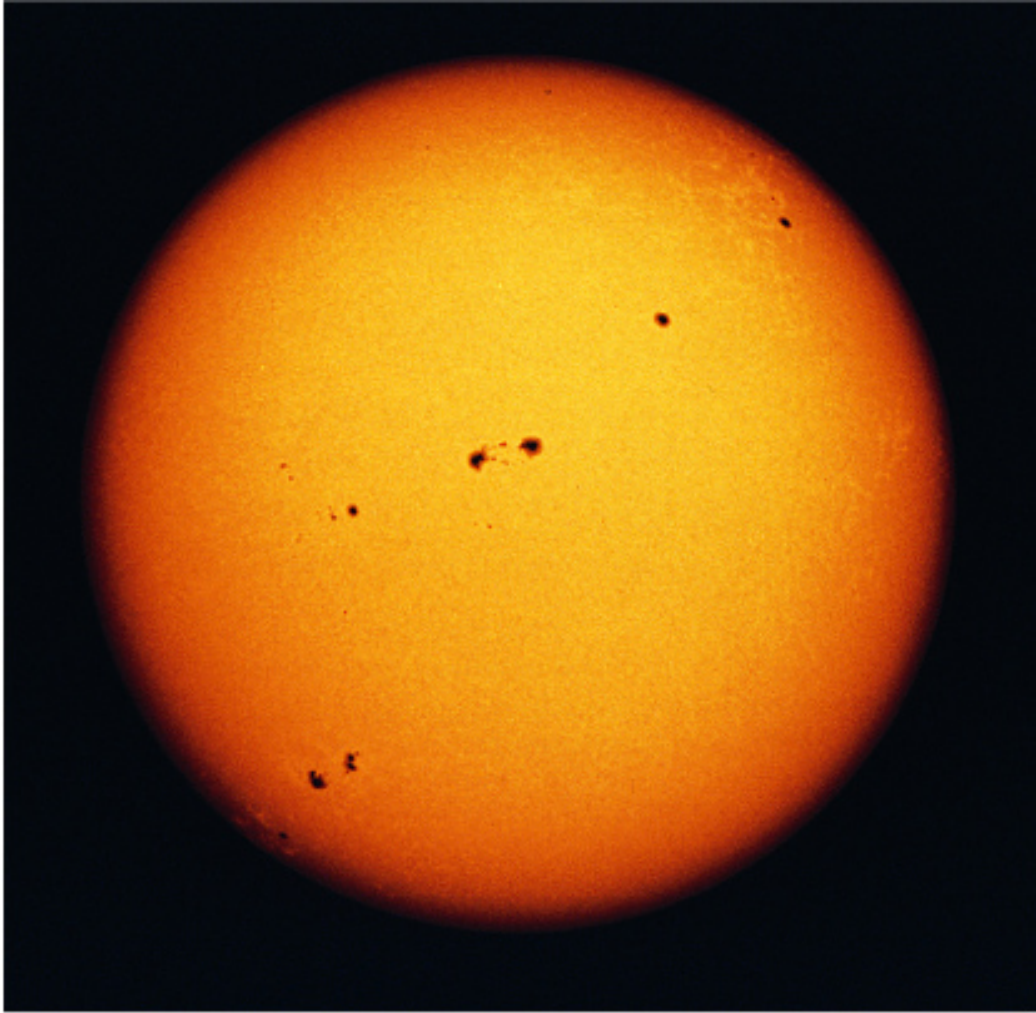
Hertzsprung-Russell diagram: Single stars



<https://www.eso.org/public/images/eso0728c/>

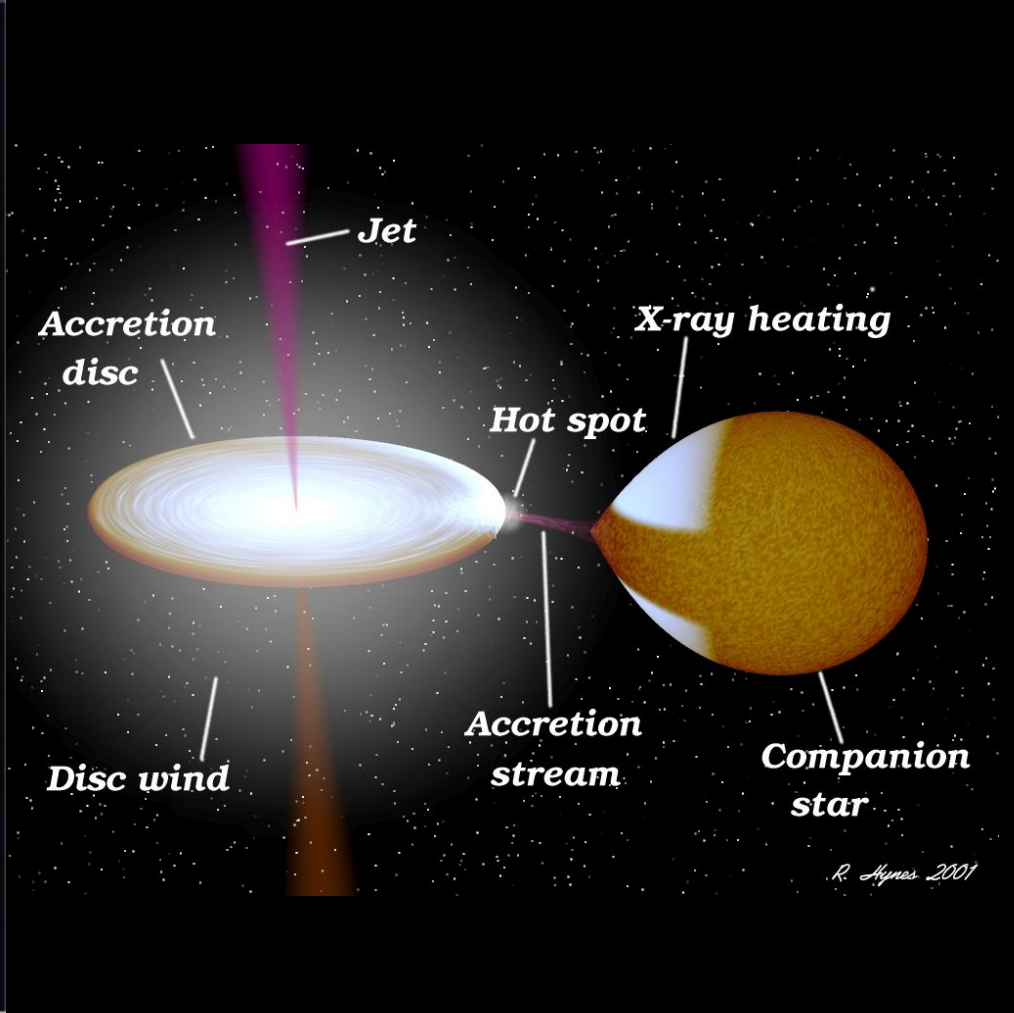


Normal star



Optical Color + Optical Luminosity

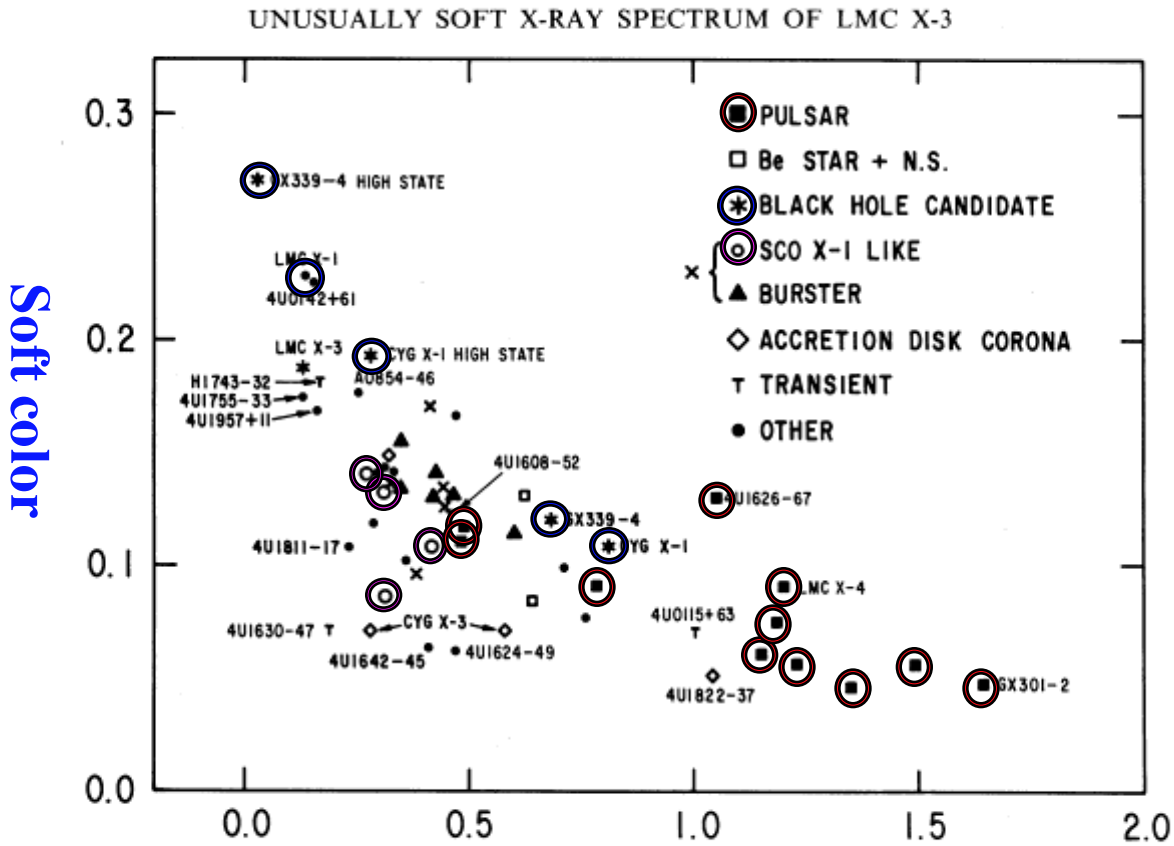
Accreting binary



X-ray color + X-ray luminosity

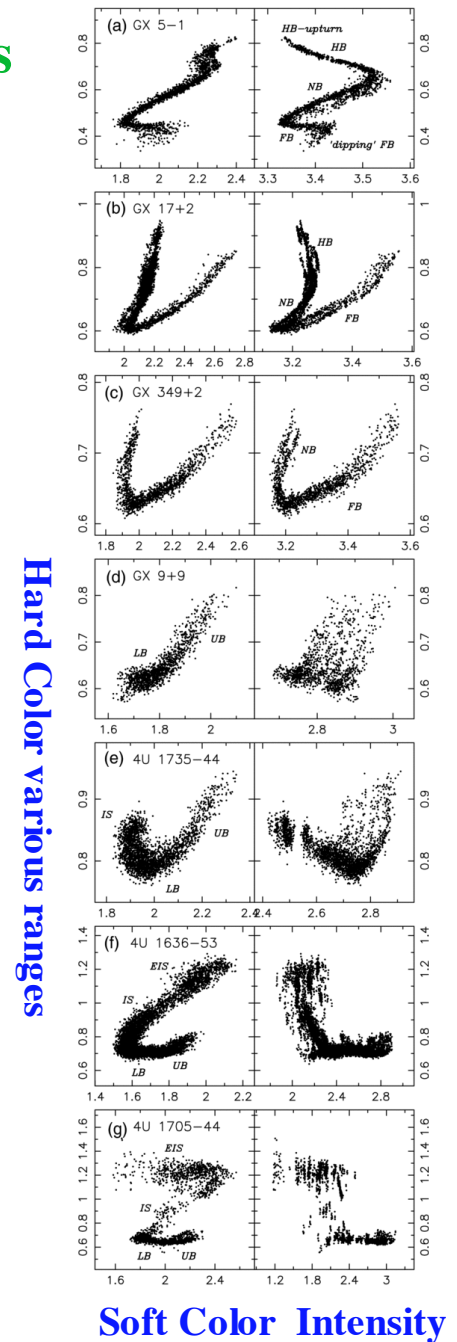
R. Hynes 2001

Neutron star “Z” and “Atoll” systems Homan et al 2010

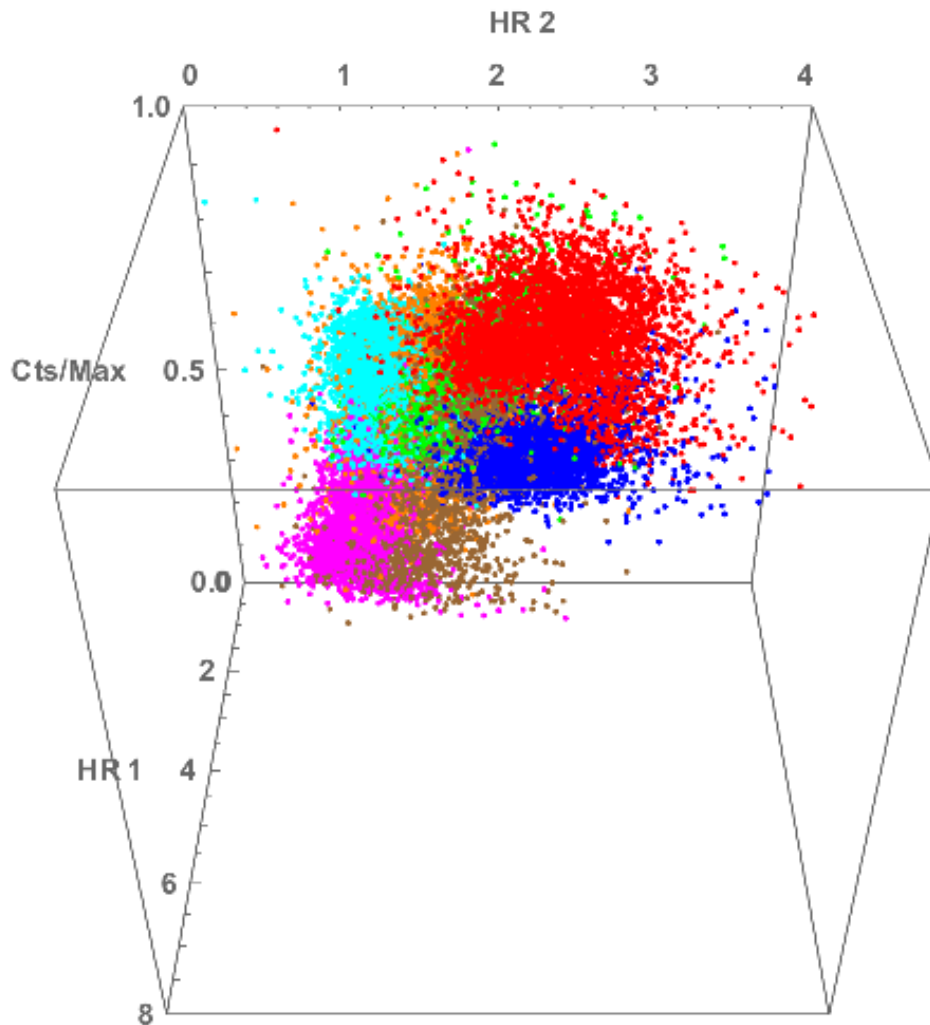


White & Marshall 1984

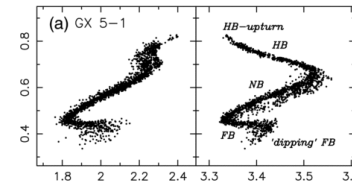
Hard color



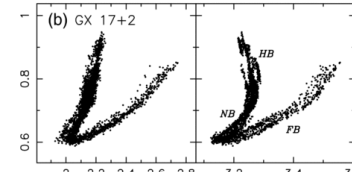
Neutron star “Z” and “Atoll” systems Homan et al 2010



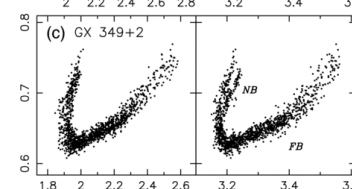
Hard Color various ranges



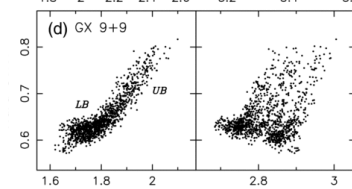
GX5-1



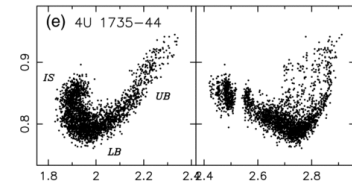
GX17+2



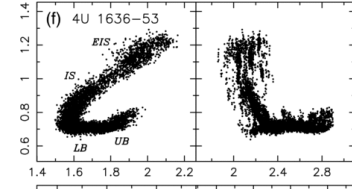
GX349+2



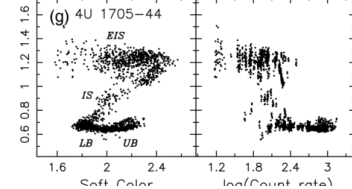
GX9+9



1735-44



1636-44



1705-44

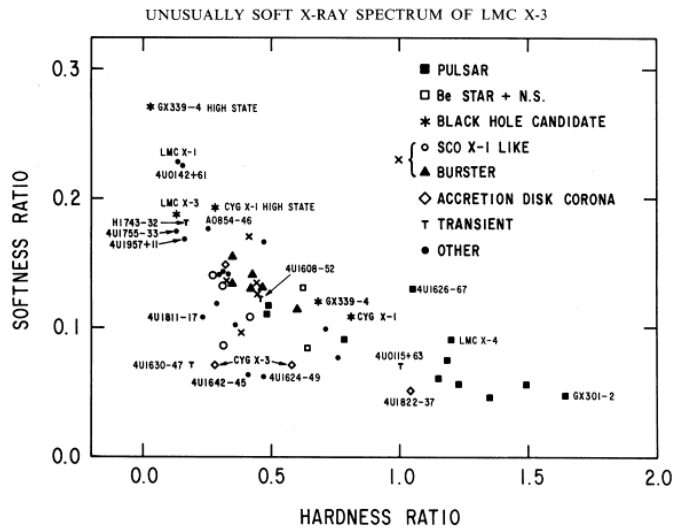
Soft Color Intensity

Soft Color Intensity

Color-Color-Intensity Diagrams

- C** HR1 = (3-5keV)/(1.3-3keV)
- C** HR2 = (5-12keV)/(1.3-3keV)
- I** Intensity = 1.3-12keV counts
(Intensity normalized to top 1%)
(Only $\geq 5\sigma$ points plotted)

RXTE/ASM data:
One day averages over 13 years

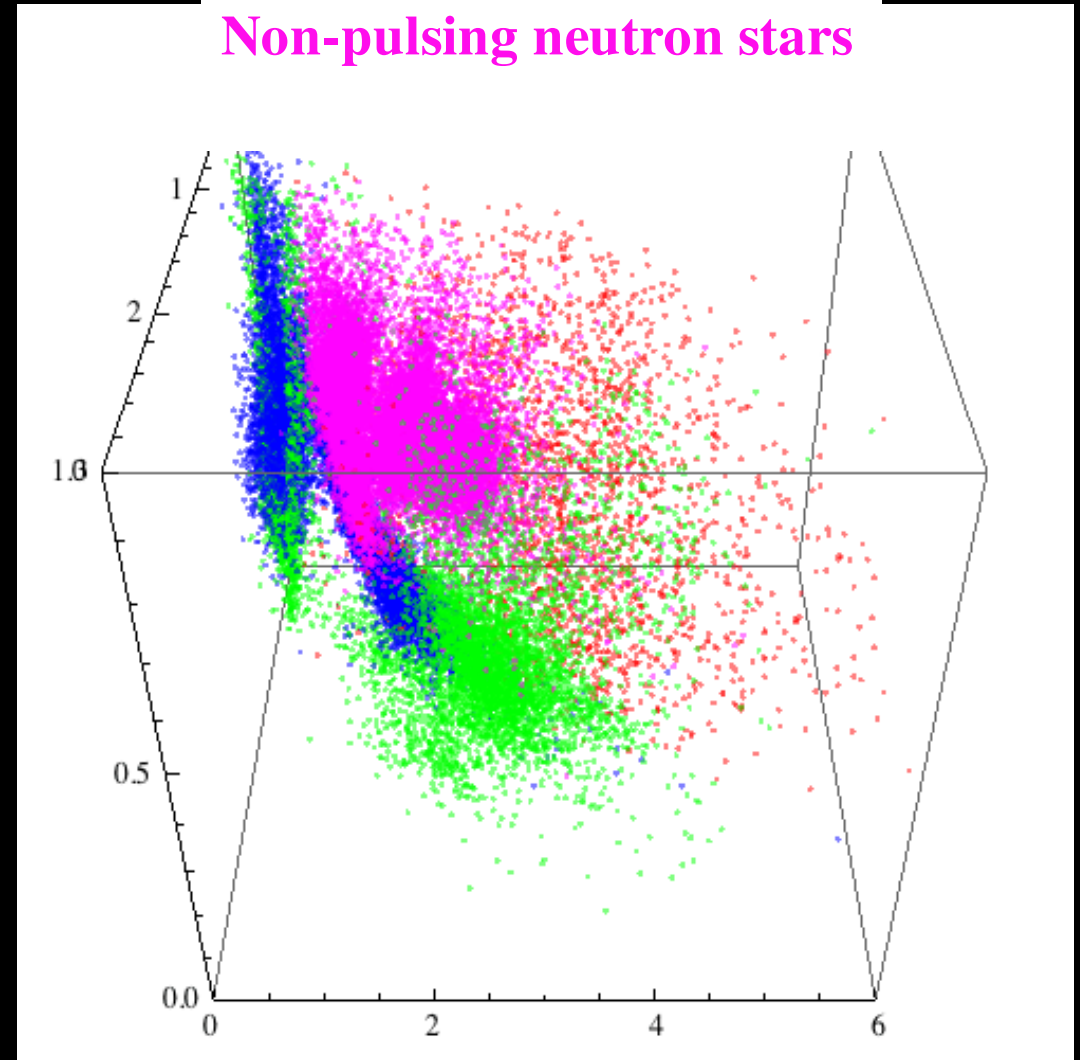


Black holes high mass

Black holes low mass

Pulsing neutron stars

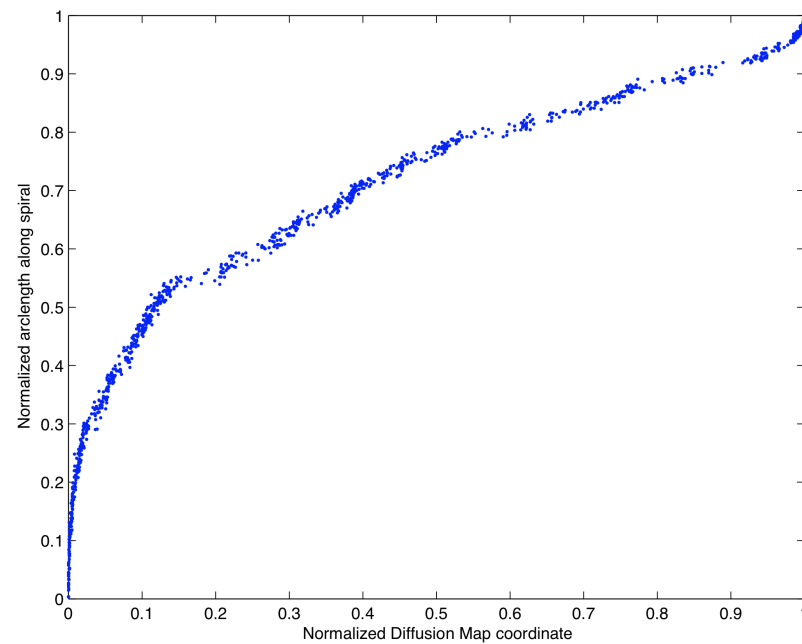
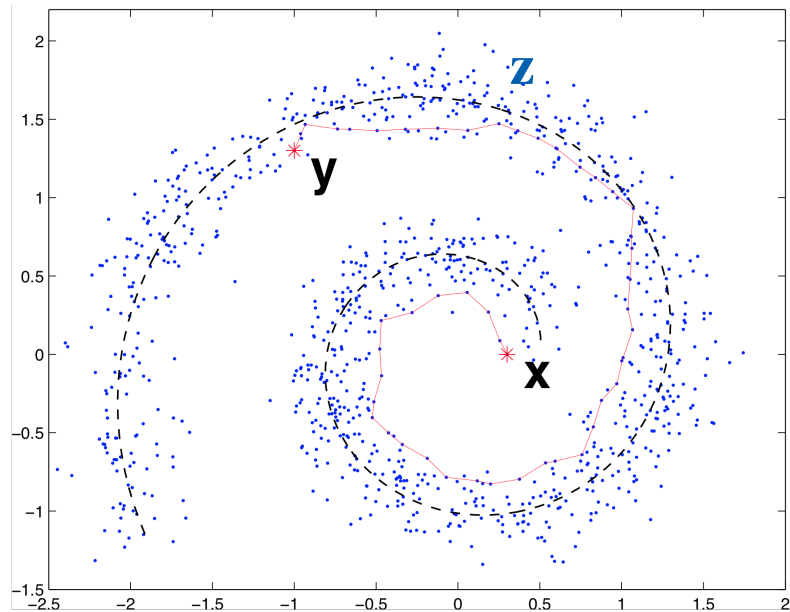
Non-pulsing neutron stars



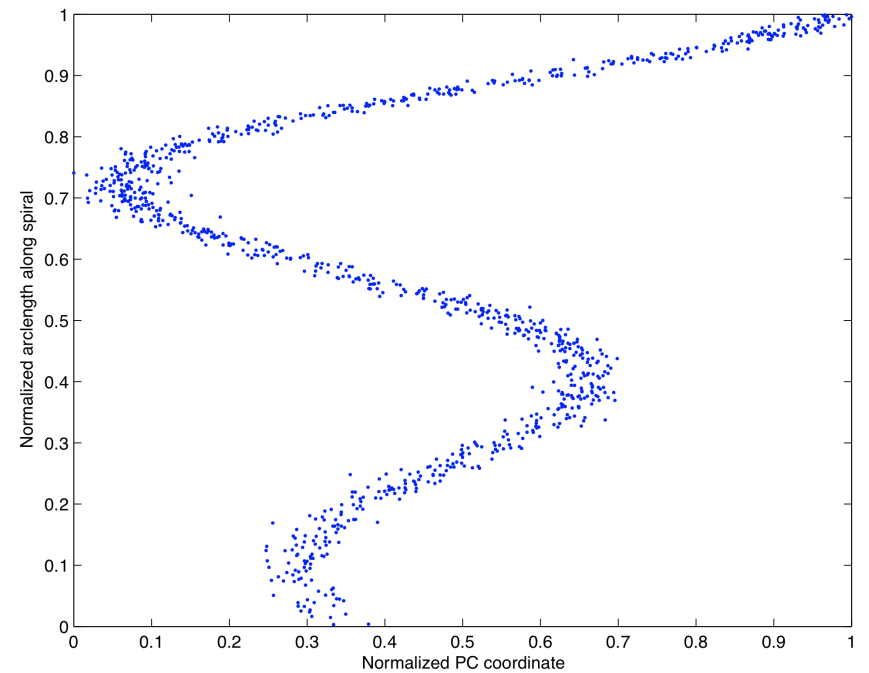
Vrtilek & Boroson 2013

Capturing geometries

Richards et al (2008)



Spectral Connectivity Analysis

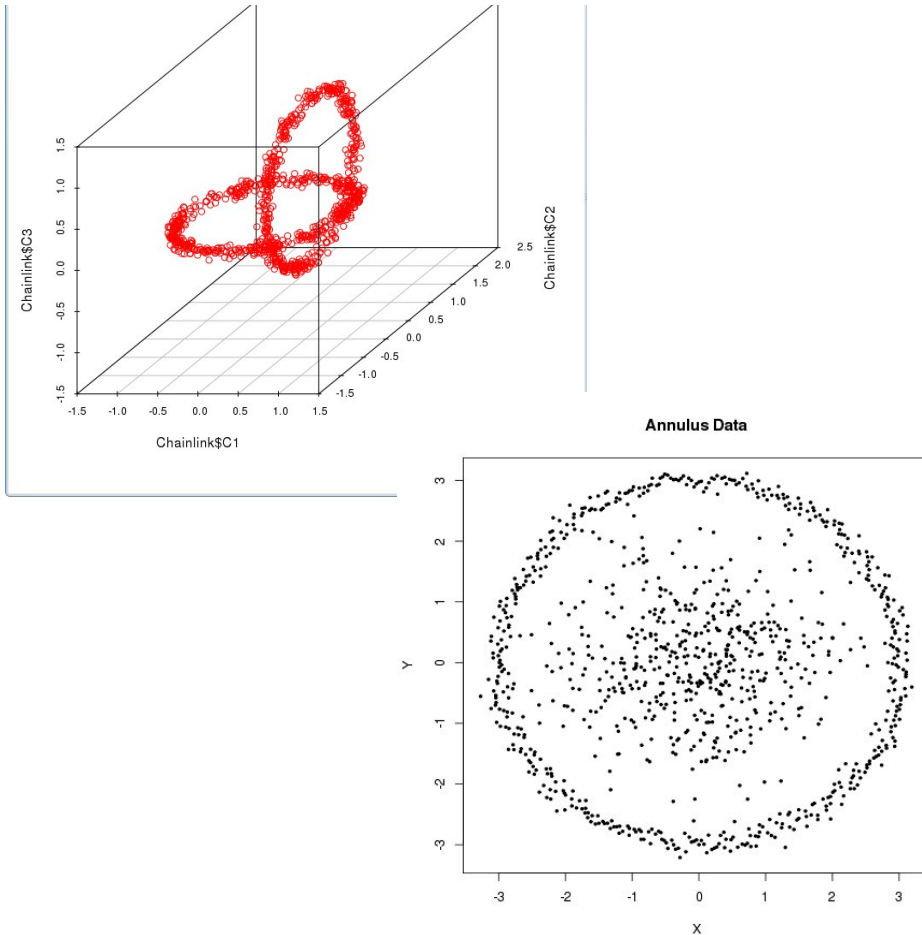


Principal Components Analysis

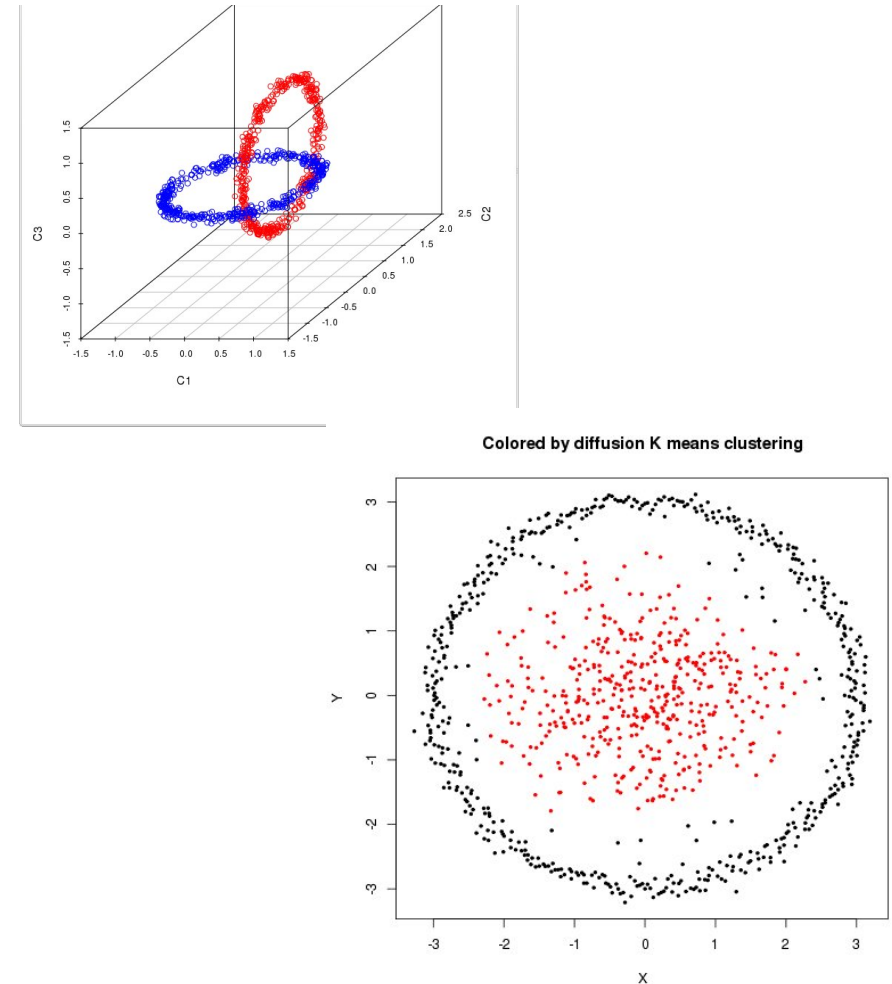
Spectral Connectivity Analysis

Richards et al (2008; 2009)
Freeman et al (2009)
Lee & Waterman (2010)

Input data



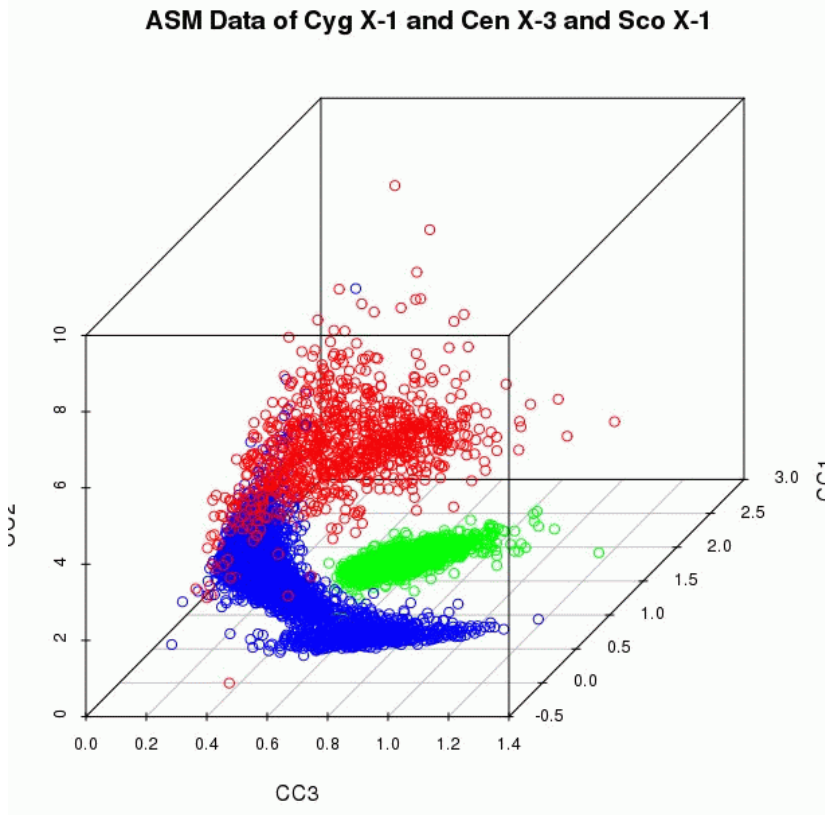
Data clustered by diffusionMap



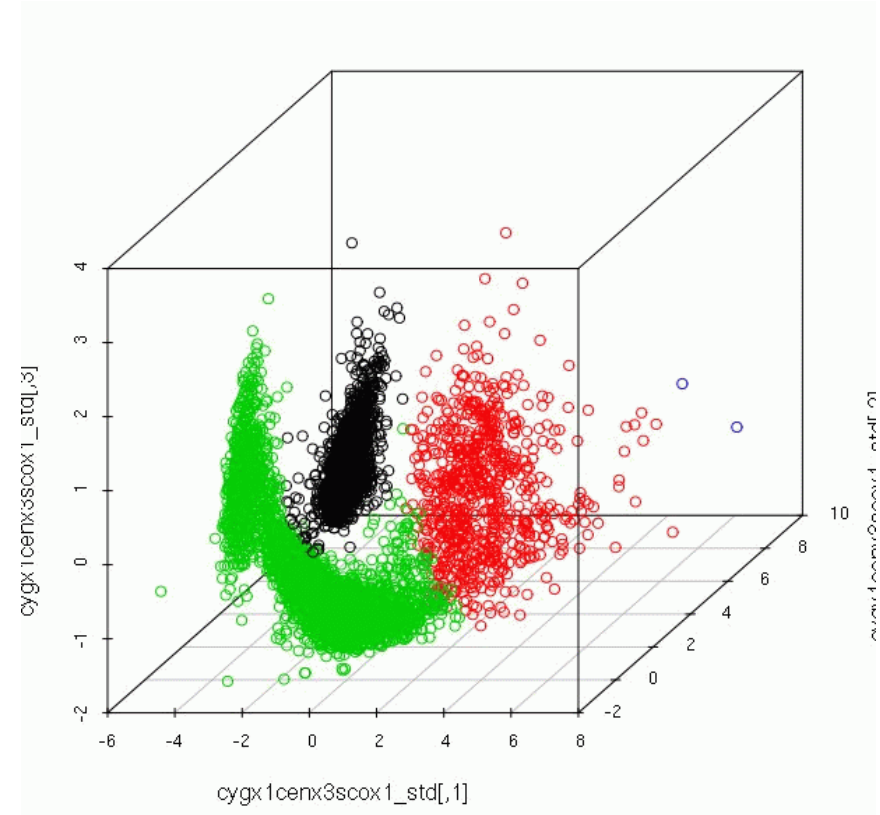
diffusionMap:

<http://cran.r-project.org/web/packages/diffusionMap/index.html>

Separating **Bhs**, **NPNS**, and **pulsars**

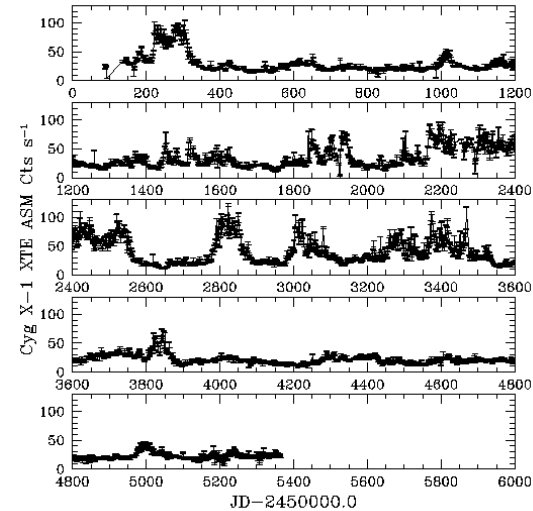
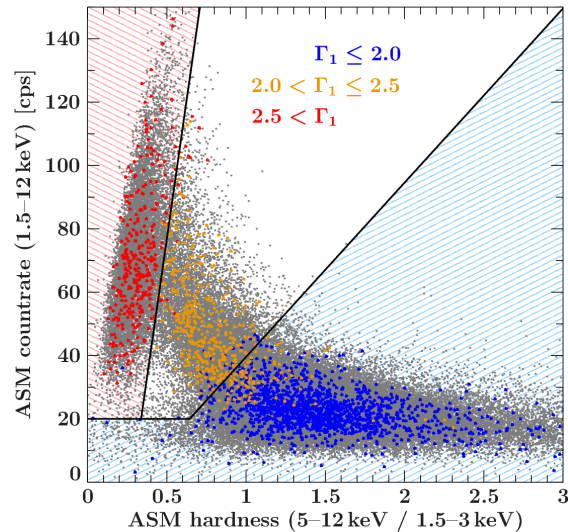


**Input data colored by
prior knowledge**



**Data colored by
diffusionMap clusters**

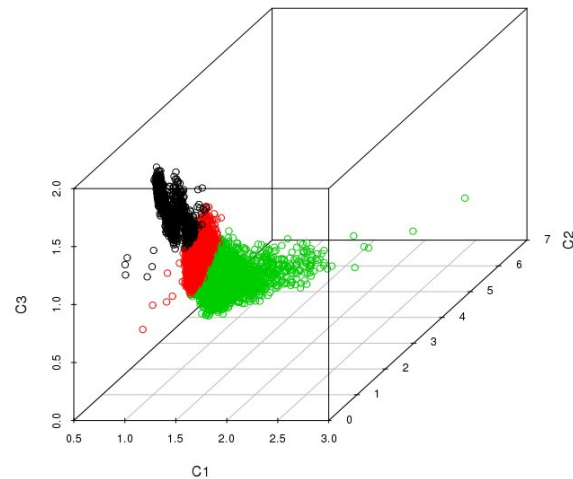
Different states of a single source: Cygnus X-1



Grinberg et al. 2013

(**Hard**, **intermediate**,
and **soft** states of
Cyg X-1 determined
using 2741 spectral
fits to PCA data)

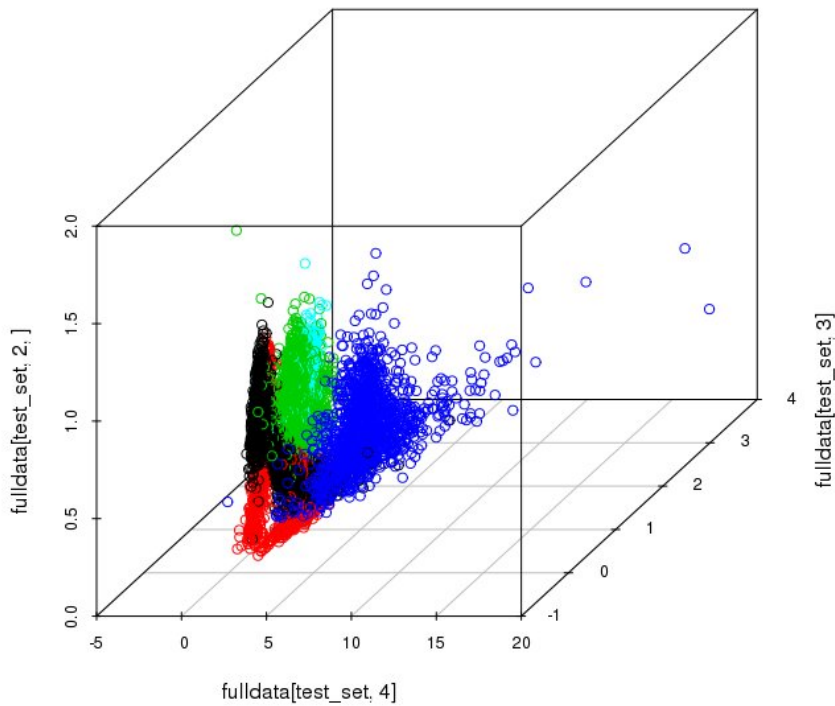
Cyg X-1 clustered by DiffKmeans



PCA data of
Cyg X-1
clustered by
diffusionMap

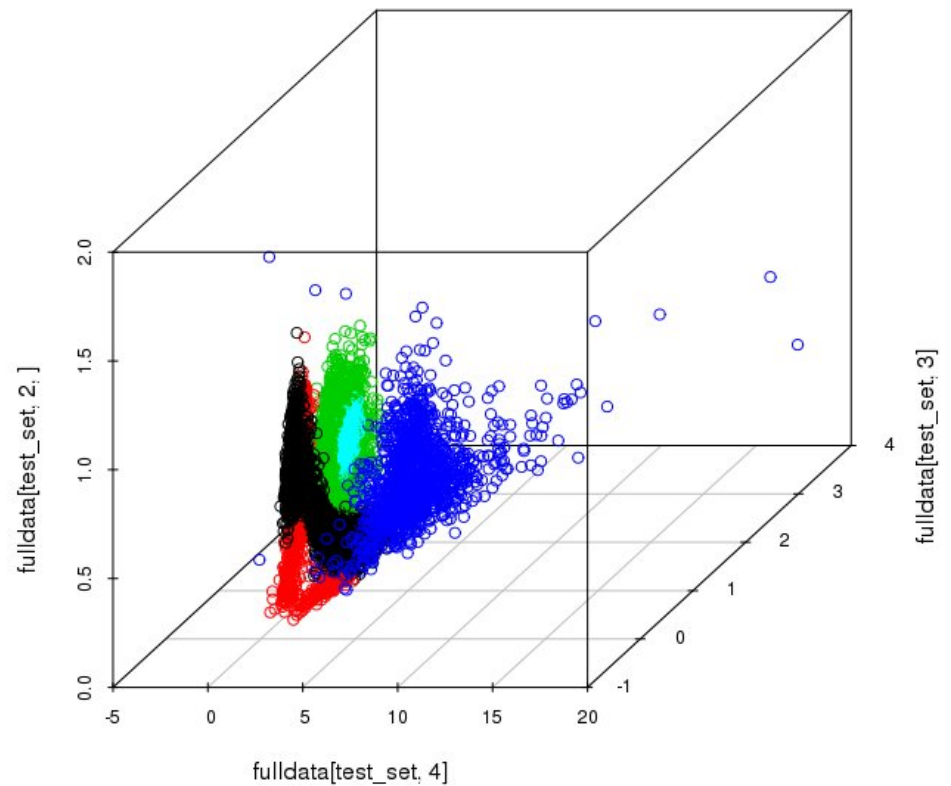
Buchan, Vrtilik, & Boroson 2013

3D Scatterplot - True



Black holes with high-mass companions
Black holes with low-mass companions
Pulsars
Z-sources
Atoll sources

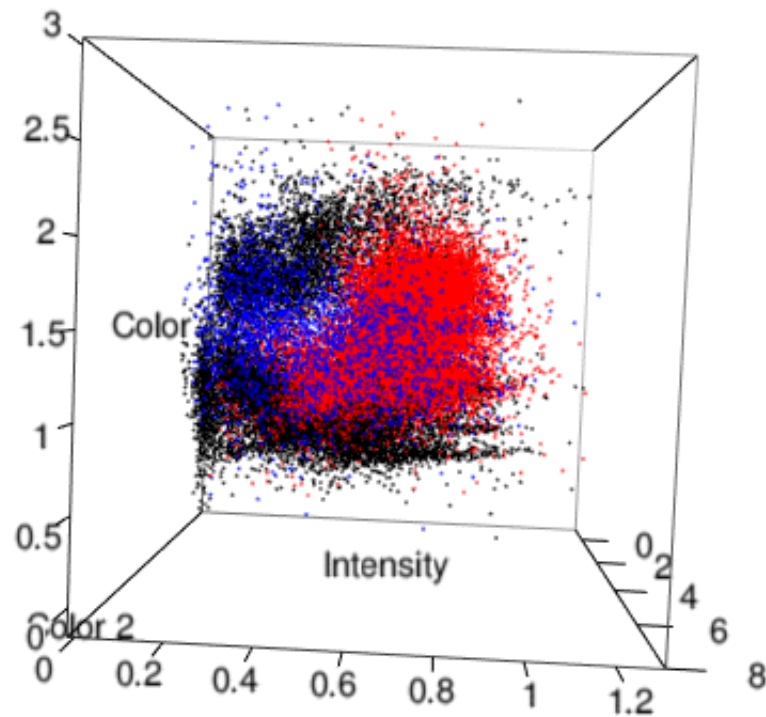
3D Scatterplot - Predicted



Kernel method using prior knowledge

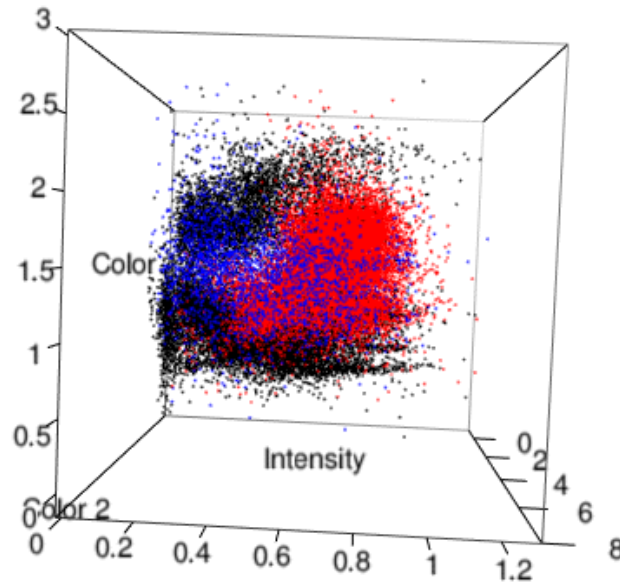
Bornn et al 2013

A statistical machine learning solution to infer the probability that an observation corresponds to a given compact object type (i.e black hole, **pulsing neutron star, or **non pulsing neutron star**) of an X-ray binary system given X-ray color-color-intensity data.**



Gopalan, Vrtilik, & Bornn 2015

Definition of X-ray binary type.



CCI data for 24 X-ray binary systems classified by their compact object type into three groups: black hole, non pulsing neutron star, pulsing neutron star.

Initial classification from Liu et al. 2001, 2006

Atoll/Z systems from Homan et al. 2010

Confirmed black holes from Remillard & McClintock 2006

Confirmed pulsars from Bildsten et al. 1997

Gopalan, Vrtilik, & Bornn 2015

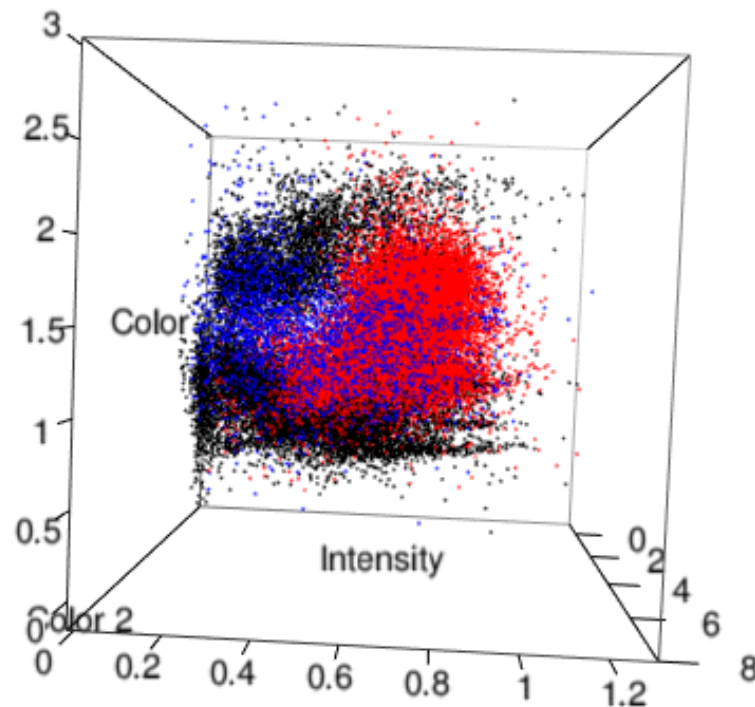
6 non-pulsing systems (25,366 points)

9 black holes (13,098 points)

9 pulsars (2393 points)

Severe imbalance in number of data points per system type

**Gaussian process requires $O(N^3)$ operations:
40,857 observations \rightarrow Huge computational burden.**



Gopalan, Vrtilik, & Bornn 2015

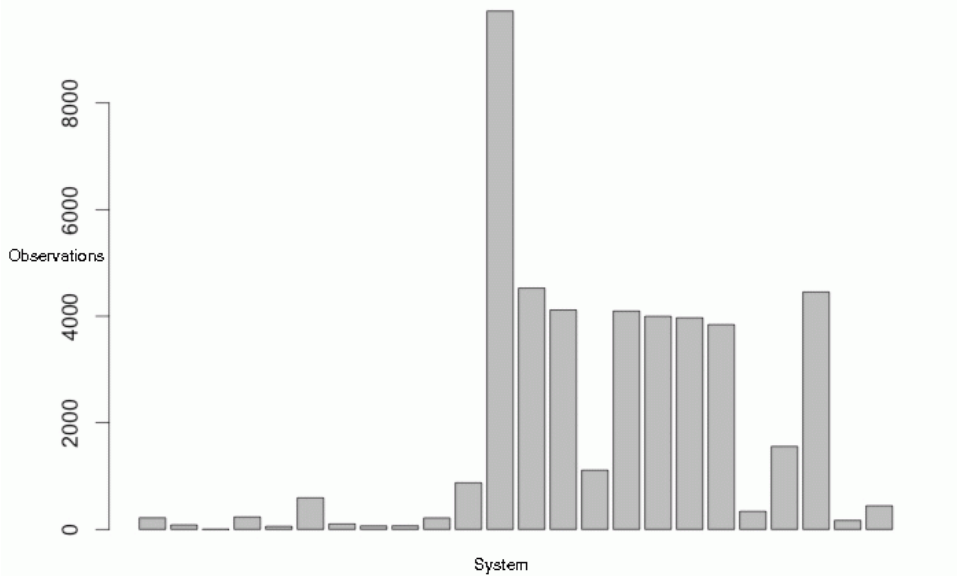
Subsampled training set

A. 6 non-pulsing systems (1465 points)

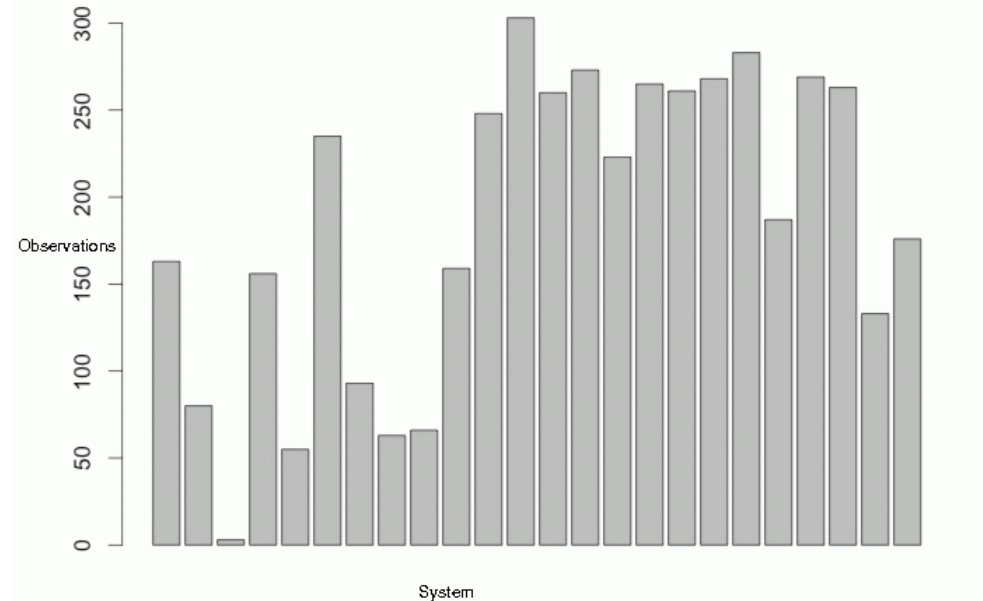
B. 9 confirmed black holes (1468 points)

C. 9 confirmed pulsars (1134 points)

Number of Observations by System Before Subsampling Training Set



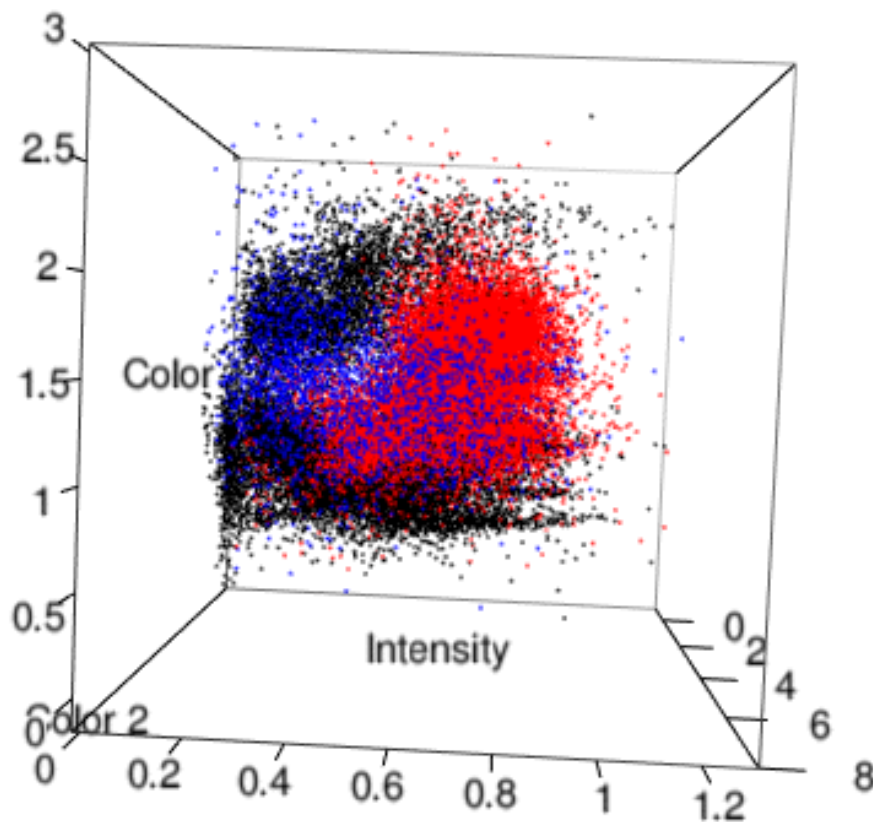
Number of Observations by System after Subsampling Training Set



Gopalan, Vrtilek, & Bornn 2015

Machine Learning Solution: Gaussian Latent Process

24 system learning set:
9 black holes; 9 pulsars
6 non pulsing neutron stars



**Latent variables: propensities
to contain a BH, PNS, NPNS.**

**Posterior sampling with
elliptical slice sampling**

Code/data: github.com/ggopalan/Binary-BH-Classification

The training set is denoted as a 2-tuple:

Xtrain is Ntrain by 3 matrix representing the 3 CCI values

Ytrain is a Ntrain vector which denotes system type A, B, or C

Xpred: Npred by three matrix representing the 3 CCI values

Ypred is a vector that predicts source type for each test point

Three independent latent variables (Z_1, Z_2, Z_3) for each compact object type denote propensities to be a Black hole, Pulsar, or Non pulsing neutron star

Gopalan, Vrtilik, & Bornn 2015

$$\Sigma_{ij} = \sigma^2 \exp(-\|X_{i,\cdot} - X_{j,\cdot}\|_2^2 / \phi)$$

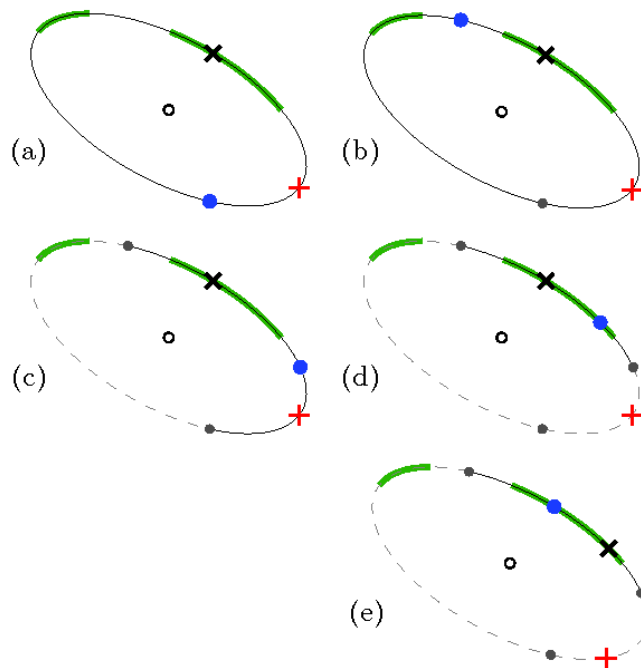
$$L(\alpha, \beta, Z_t; Y_{train}) = \prod_{k=1}^{N_{train}} \exp[\alpha_{Y_{train_k}} + \beta_{Y_{train_k}} Z_{t_i, Y_{train_k}}] / N_k$$

$$N_k = \sum_{l=1}^3 \exp[\alpha_l + \beta_l Z_{t_k, l}]$$

Gopalan, Vrtilik, & Bornn 2015

$$\begin{aligned}
p^*(Y_{pred}) &= \int_{Z_p, Z_t, \alpha, \beta} p(Y_p, Z_p, Z_t, \alpha, \beta | Y_t, X_t, X_p) dZ_p dZ_t d\alpha d\beta \\
&= \int_{Z_p, Z_t, \alpha, \beta} p(Y_p | Z_p, \alpha, \beta, -) p(Z_p | Z_t, -) p(Z_t, \alpha, \beta, | Y_t, X_t, X_p) dZ_p dZ_t d\alpha d\beta
\end{aligned}$$

Gopalan, Vrtilek, & Bornn 2015



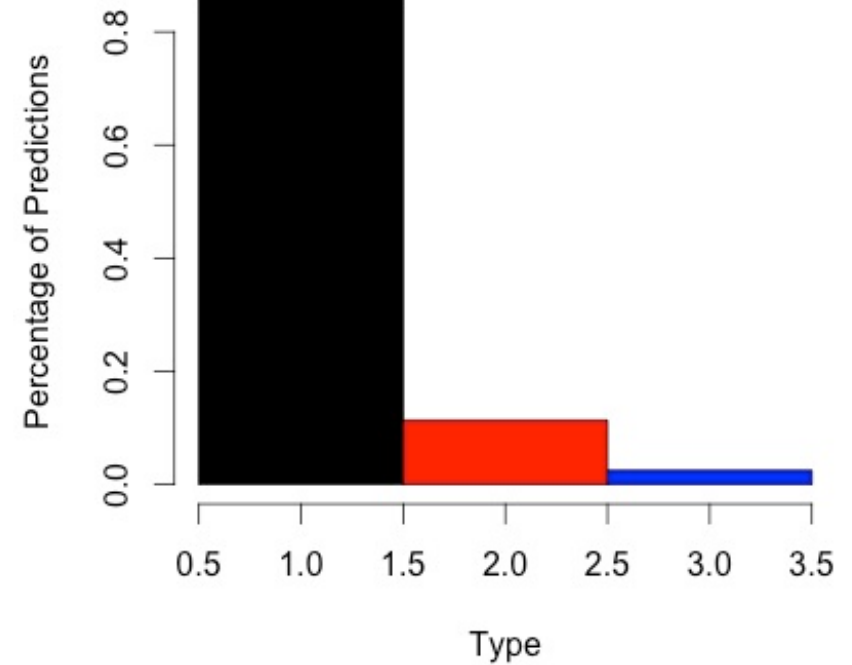
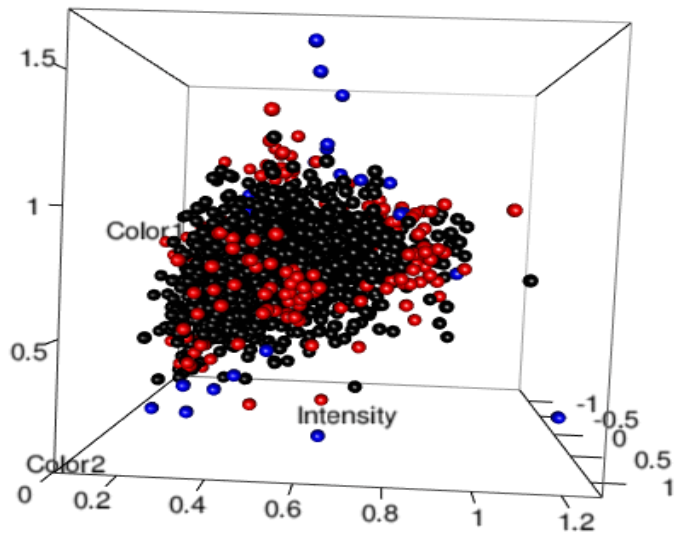
Elliptical slice sampling

Murray, Adams, & MacKay 2010

Latent Variable Gaussian Process: Validation

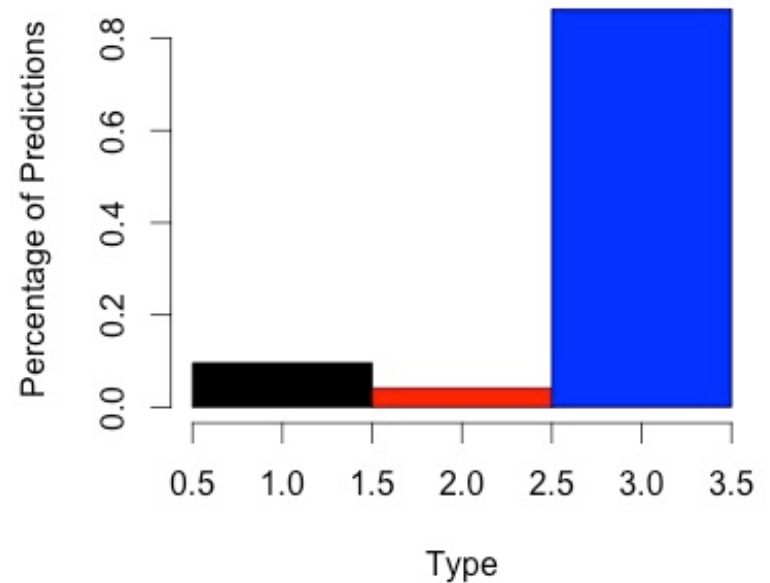
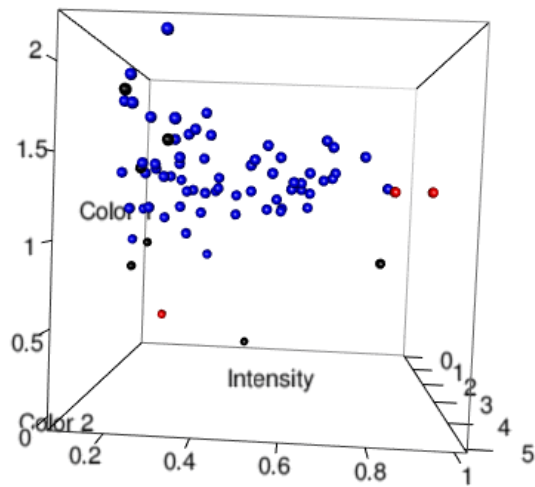
Test randomly selected classified systems that were *not* used in training the model.

LMC X-3: Black hole



Gaussian Process Model: Validation

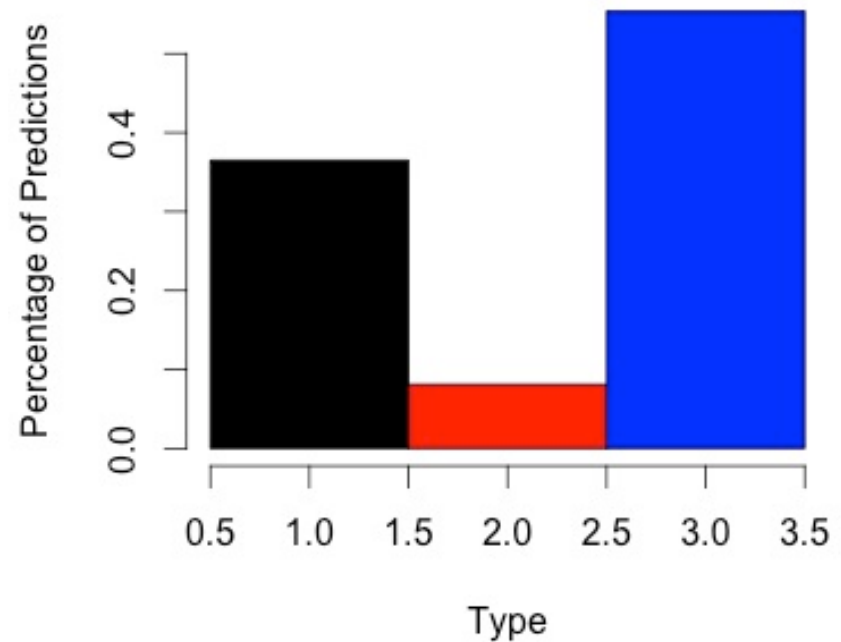
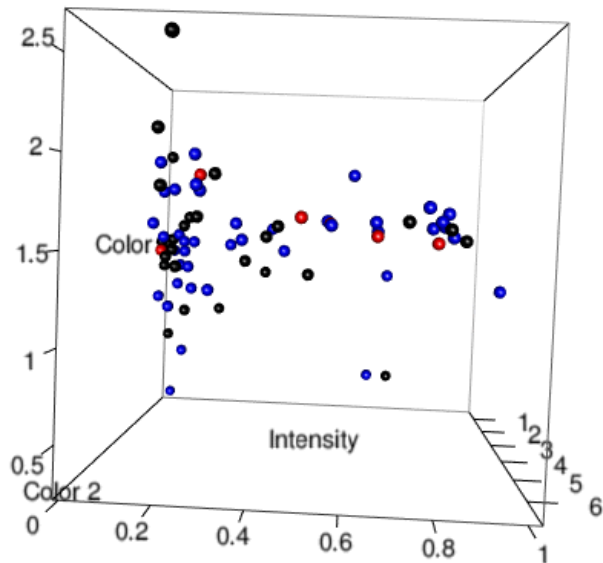
Test randomly selected classified systems that were *not* used in training the model.



05676-072 (Pulsar)

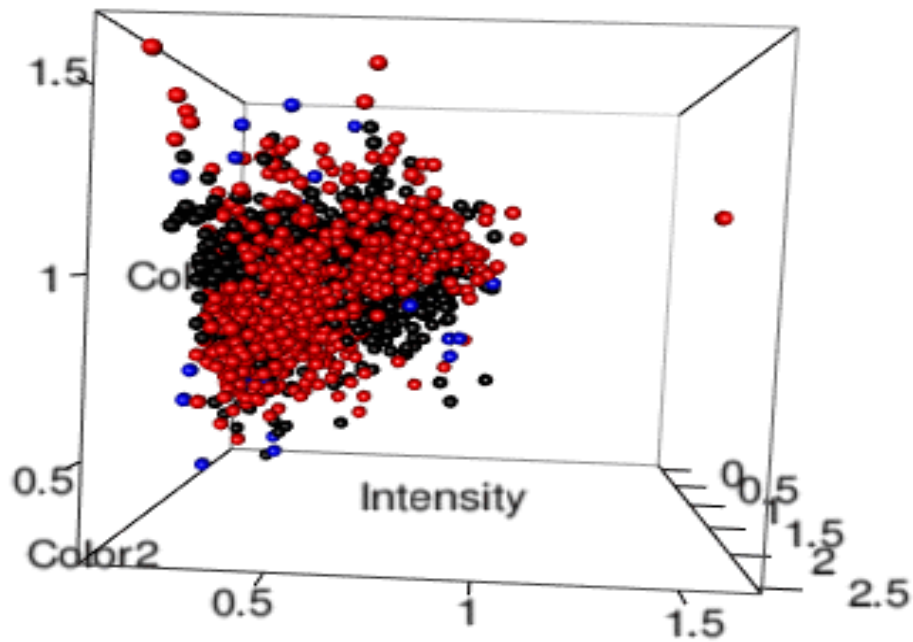
Gaussian Process Model: Validation

Test randomly selected classified systems that were *not* used in training the model.

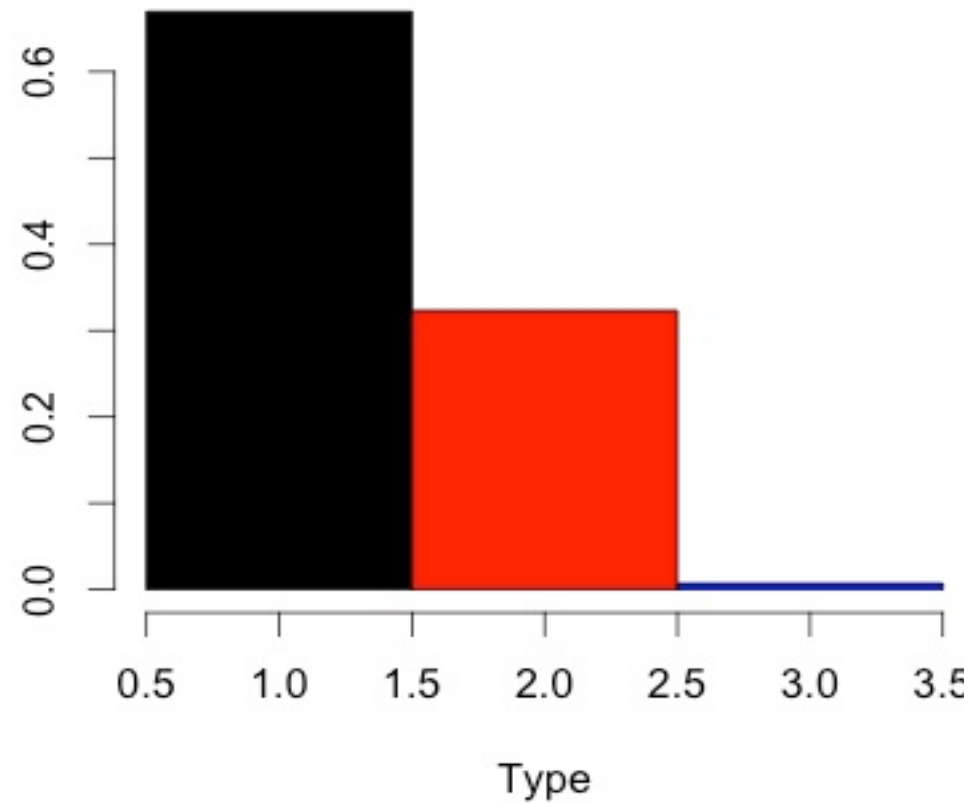


0535+262: Pulsar

Gaussian Process Model: Validation

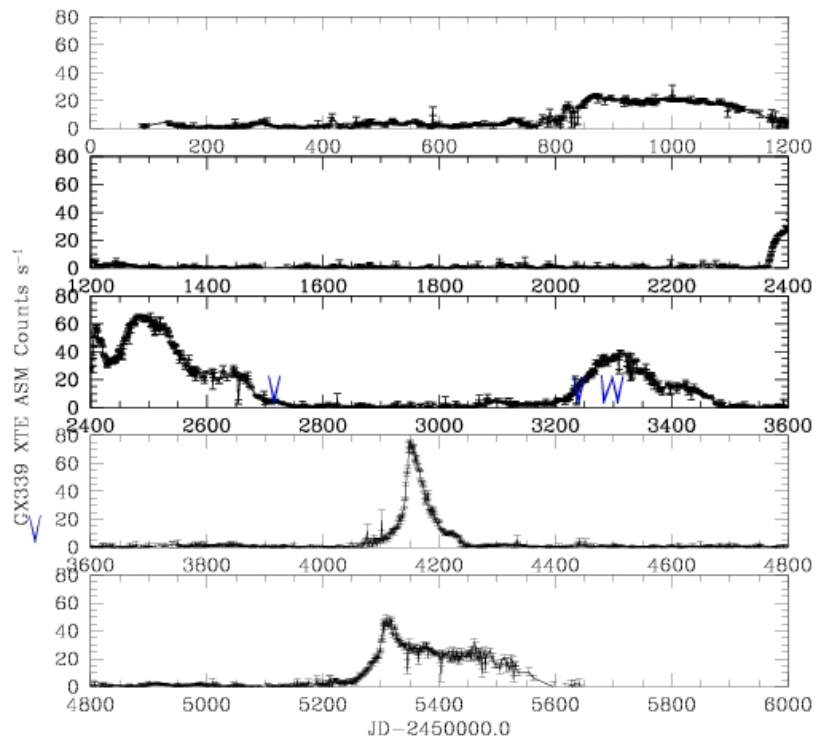


Percentage of Predictions

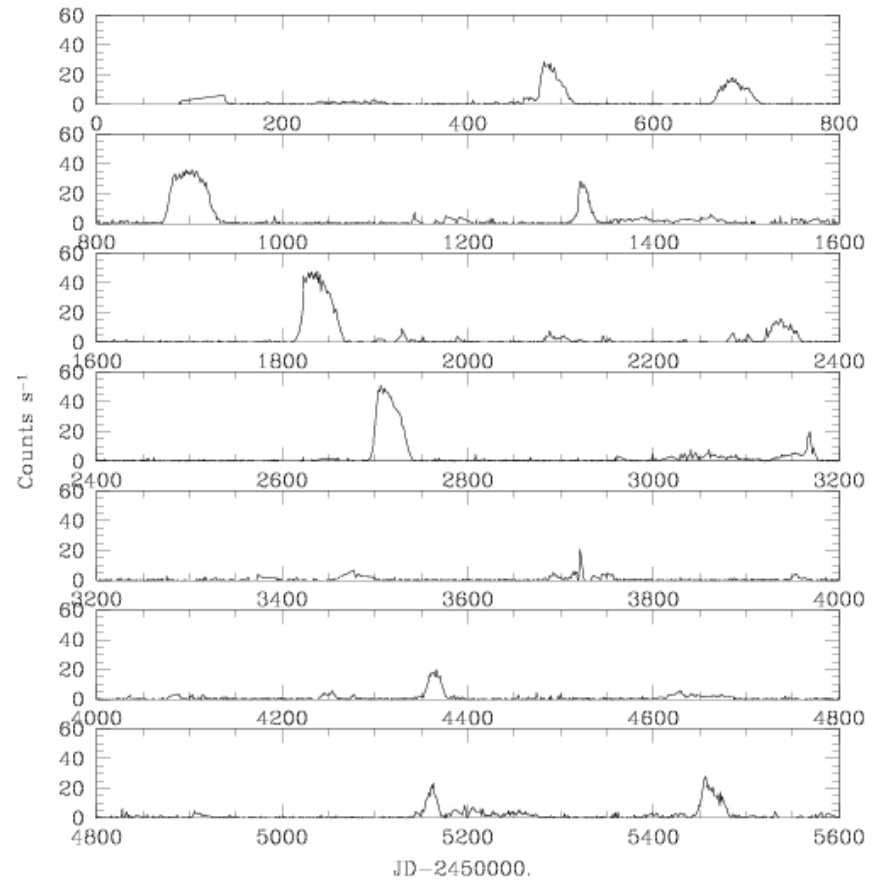


1636m53: Burster

Black hole GX339-4



Burster Aql X-2

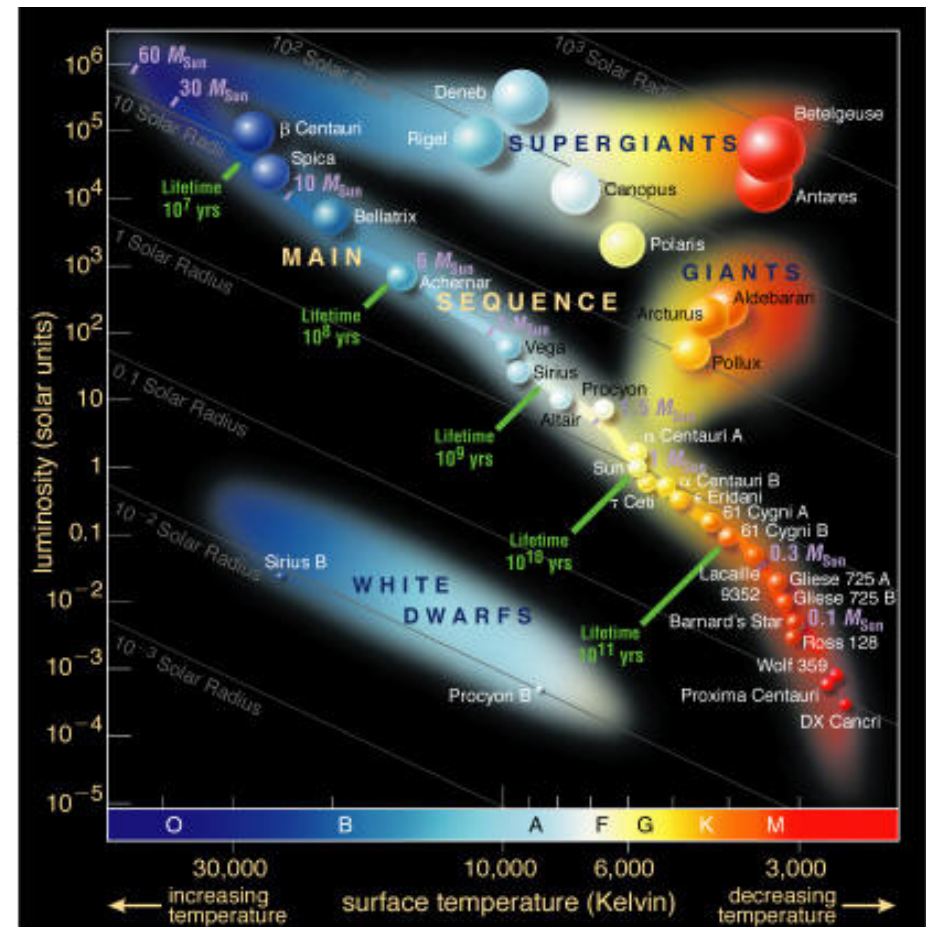
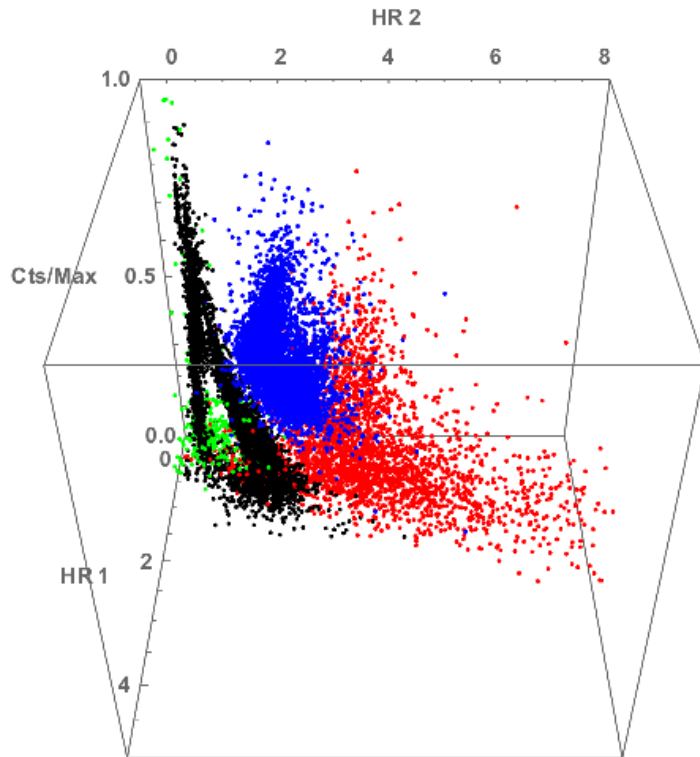


Gaussian Process Model: Future Directions

- Include lightcurve information as prior
- Include systems that contain white dwarfs (CVs)
- Incorporate hierarchical structure (as prior distribution on the Gaussian process parameter)
- Model and impute missing data.
- Apply similar methodology to RXTE PCA and MAXI data which have finer energy resolution and greater collecting area than ASM.

Giri Gopalan

Statistics problems galore



Black holes

Pulsing neutron stars

Non-pulsing neutron stars

Cataclysmic variables

Examples of soft and hard color definitions

Vrtilek/Boroson (2013)

RXTE/ASM):

Soft color → (3.0-5.0)keV/(1.2-3.0)keV

Hard color → (5.0-12)keV/(1.2-3.0keV)

McCollough/Vrtilek (2014)

Chandra/HETG:

Soft color → (3.0-5.0)keV/(1.2-3.0)keV

Hard color → (5.0-8.0)keV/(1.2-3.0keV)

Peris et al (2015)

RXTE/PCA:

Soft color → (3.6-5.0)keV/(2.2-3.6)keV

Hard color → (8.6-18.0)keV/(5.0-8.6)keV

Homan et al (2010)

Fridriksson, Homan, & Remillard (2015)

RXTE/PCA:

Soft color → (4.0-7.3)keV/(2.4-4.0)keV

Hard color → (9.8-18.2)keV/(7.3-9.8)keV

Monitor All-sky X-ray Instrument (MAXI)

Slit camera with area up to 5000 cm².

Sensitivity: 3 mCrab

Energy range: 0.5-30 keV

Resolution: 18% at 6 keV

Monitoring over 1000 sources since 2009



Matsuoka et al 2009

Maxi data in different energy ratios

Vrtilek/Boroson (ASM):

Soft color==> (3.0-5.0)keV/(1.2-3.0)keV

Hard color==> (5.0-12)keV/(1.2-3.0keV)

McCollough/Vrtilek (Chandra):

Soft color==> (3.0-5.0)keV/(1.2-3.0)keV

Hard color==> (5.0-8.0)keV/(1.2-3.0keV)

Peris/Remillard (2015 PCA):

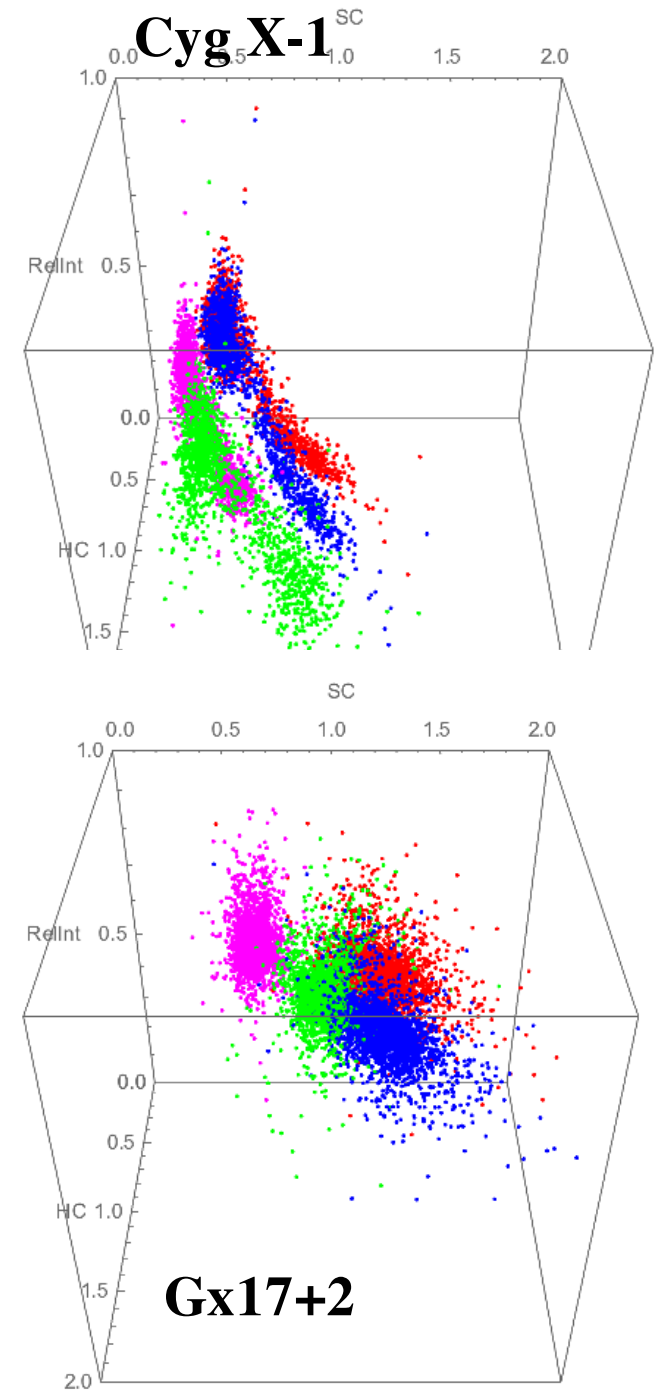
Soft color==> (3.6-5.0)keV/(2.2-3.6)keV

Hard color==> (8.6-18.0)keV/(5.0-8.6)keV

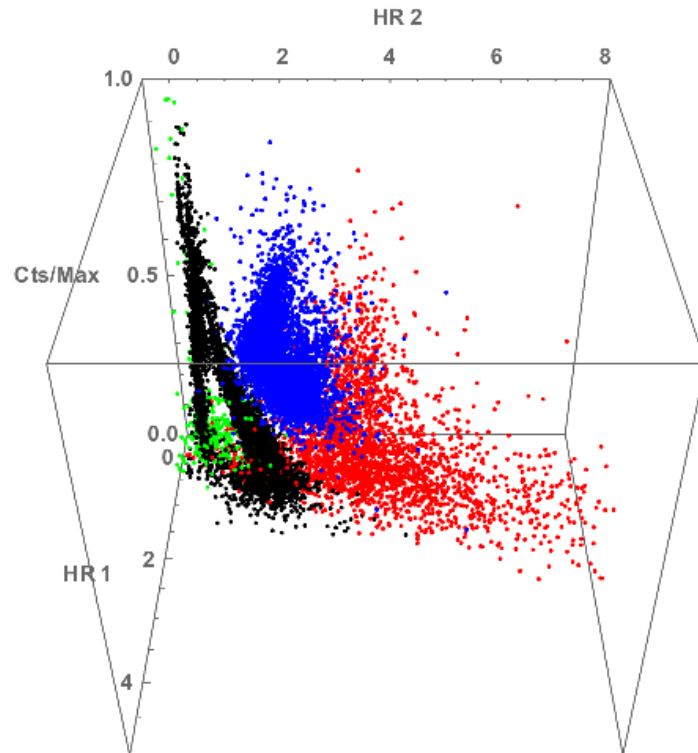
Homan (2010 PCA):

Soft color==> (4.0-7.3)keV/(2.4-4.0)keV

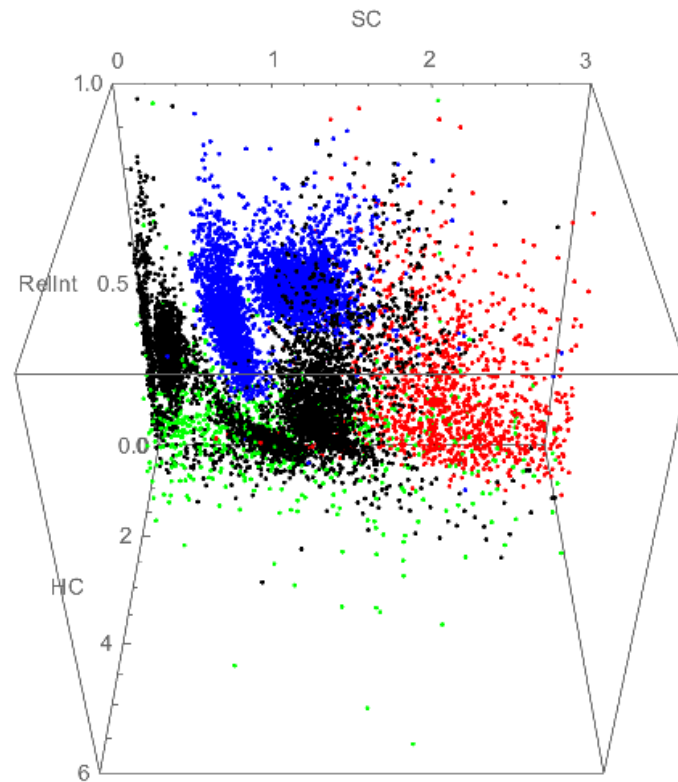
Hard color==>(9.8-18.2)keV/(7.3-9.8)keV



RXTE/ASM Data



MAXI data using ASM Bands

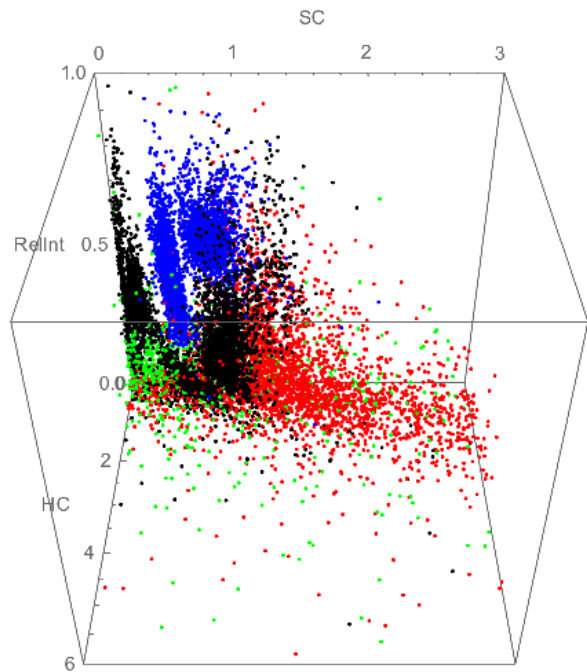


Black holes

Pulsing neutron stars

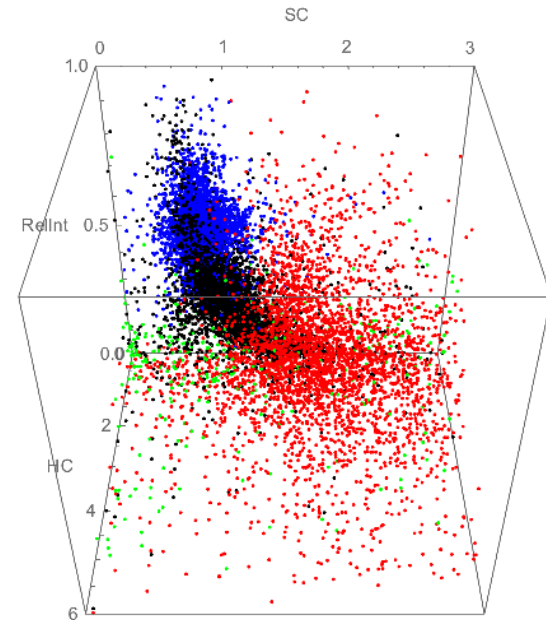
Non-pulsing neutron stars

Cataclysmic variables

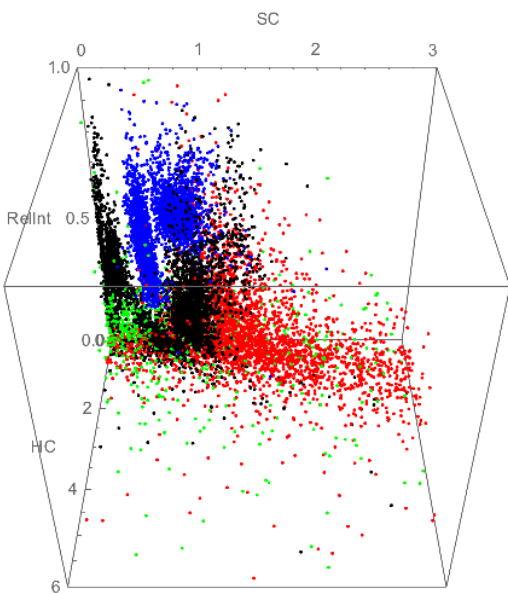


ASM Energy Bands

MAXI data



Homan Energy bands



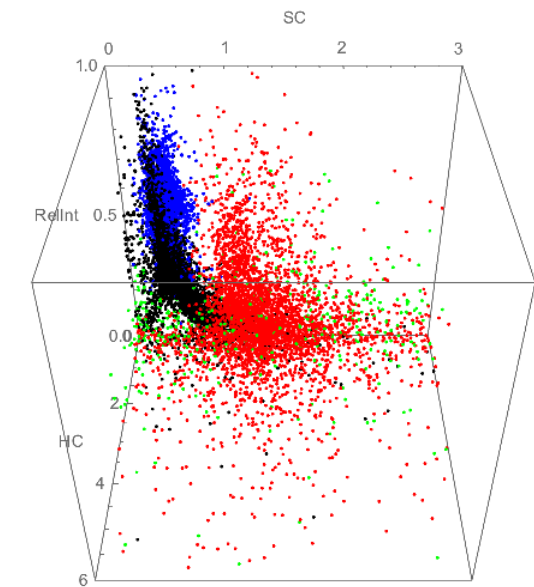
Chandra Energy Bands

Black holes

Pulsing neutron stars

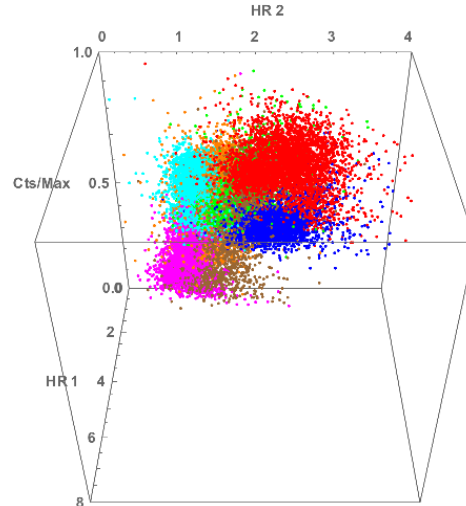
Non-pulsing neutron stars

Cataclysmic variables

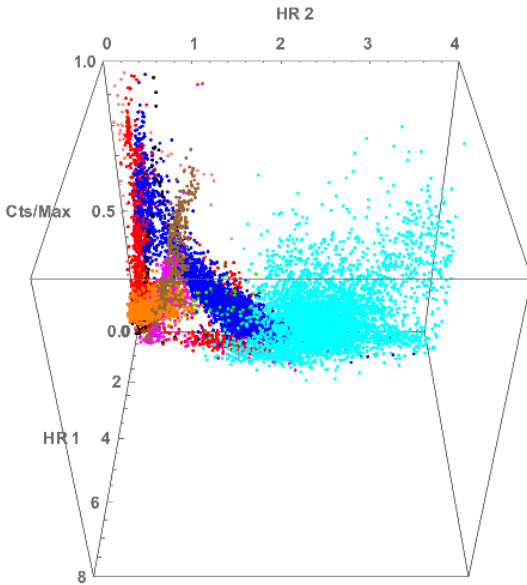


Peris energy bands

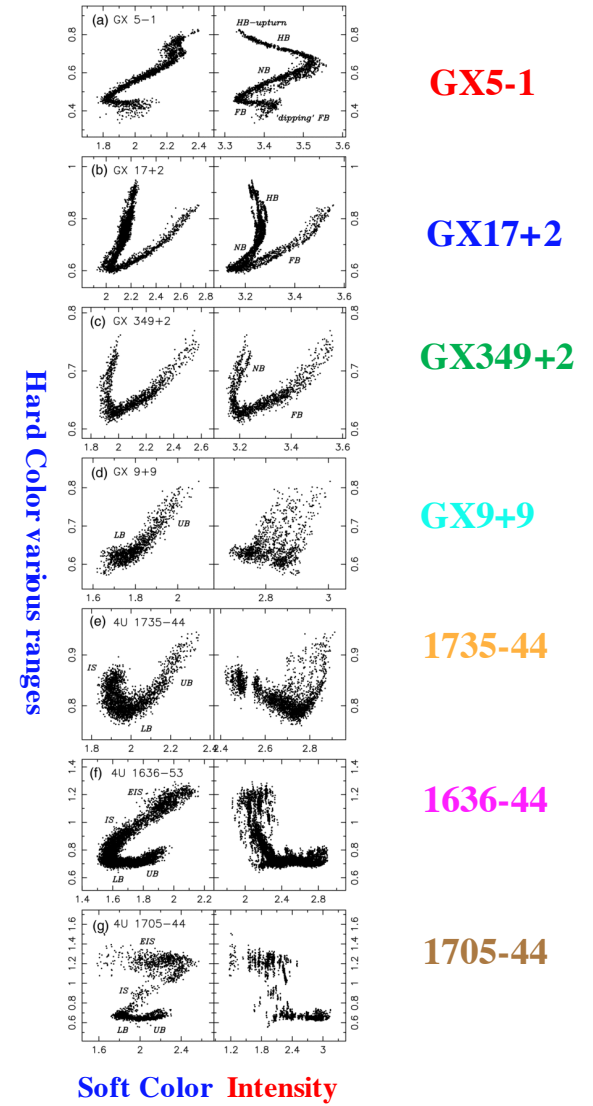
Neutron star system
Homan et al 2010



Black hole systems
Vrtilek et al 2016



- 1118+480
- 1550-564
- 1650-500
- 1655-40
- 1859+226
- Cyg X-1
- LMC X-1
- GX339-4
- GRS1915+10
- 5



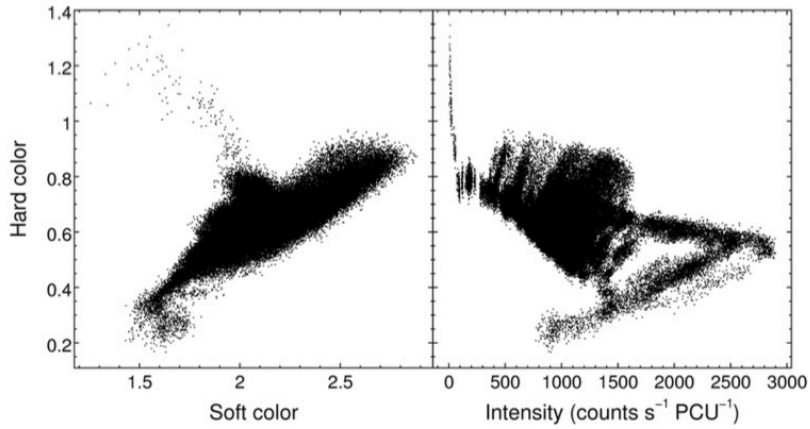
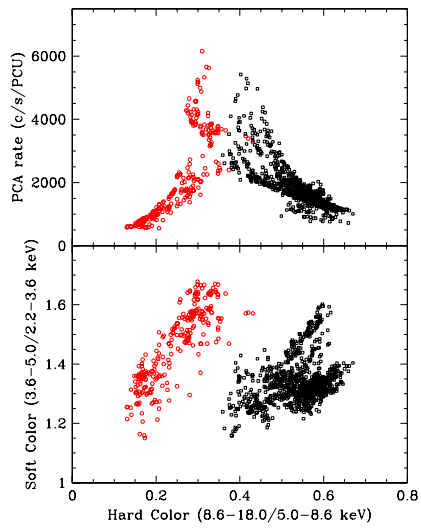


Figure 1. CD and HID representing the entire *RXTE* PCA data set of XTE J1701-462.

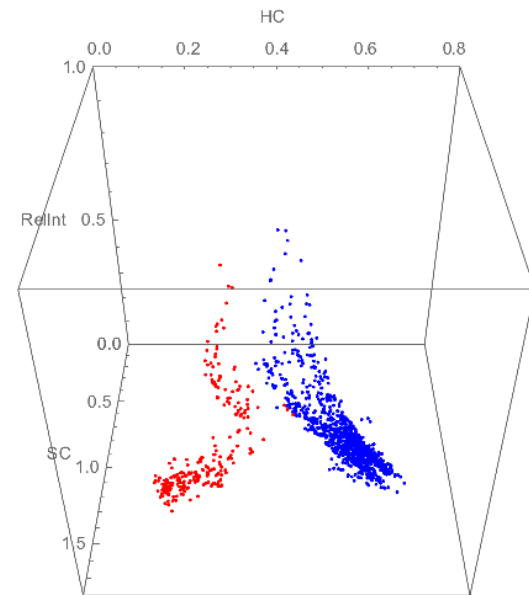
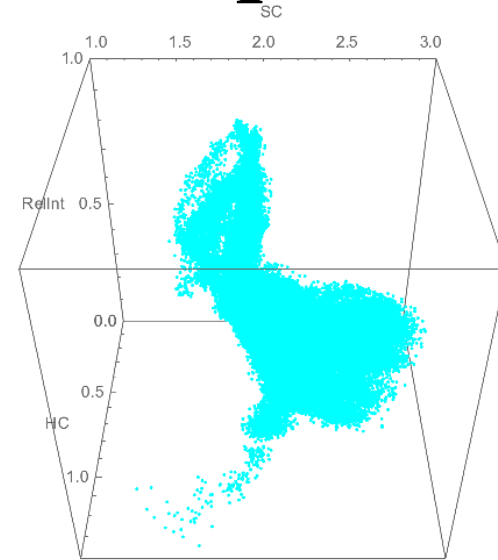
XTEJ1701-462

(Fridricksson, Homan, & Remillard 2015)

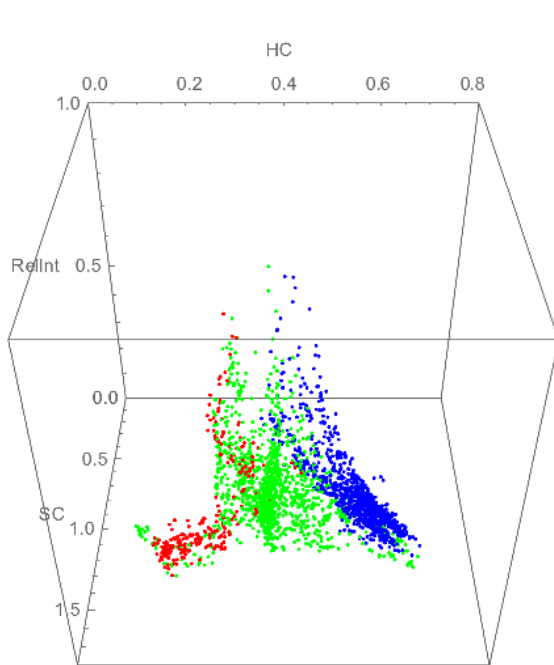


GRS1957+105 (Peris et al 2016)

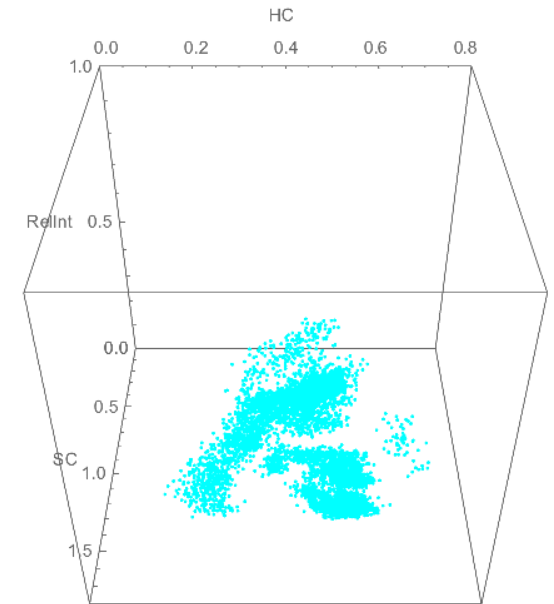
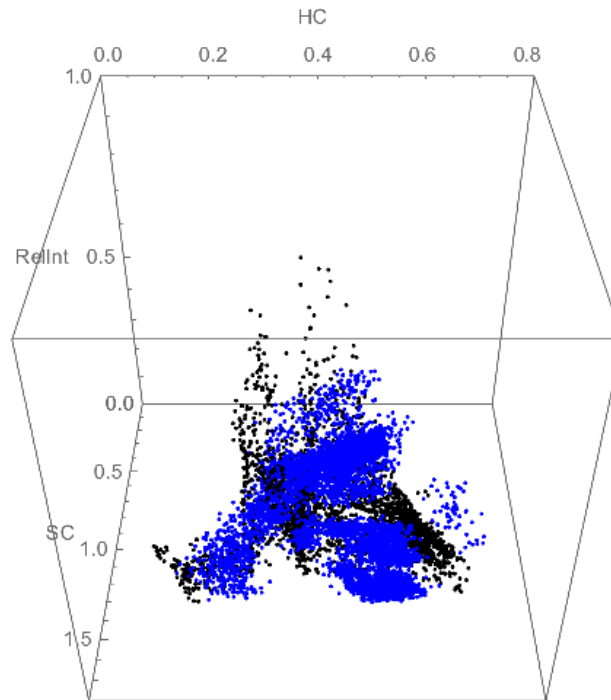
CCI equivalent



GRS 1915+105
(Peris et al 2016)

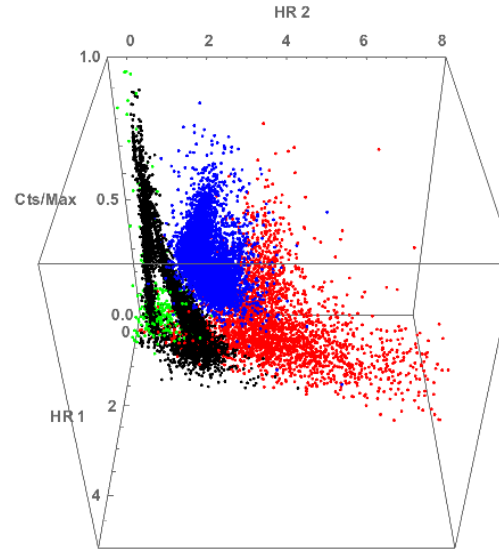


XTEJ1705-462
(Fridricksson et al 2015)

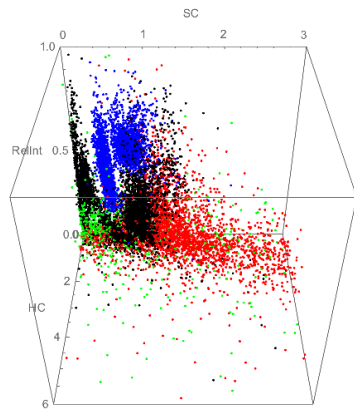


GRS 1915+105 Peris energy bands;
XTE J1705-462 Homan energy bands

Accreting binary types cluster in CCI diagrams as normal star types cluster in Hertzsprung-Russell diagrams.



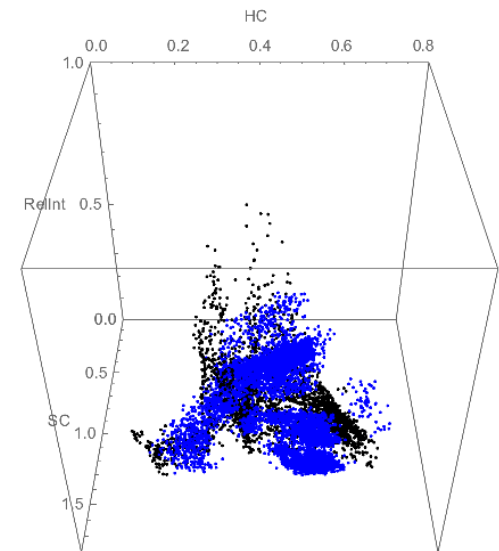
RXTE/ASM



MAXI/Chandra bands

The separation is robust between instruments and within different color definitions.

Overlaps between types occur if one mixes color definitions

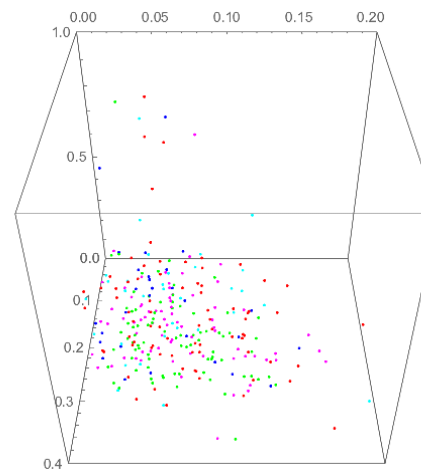
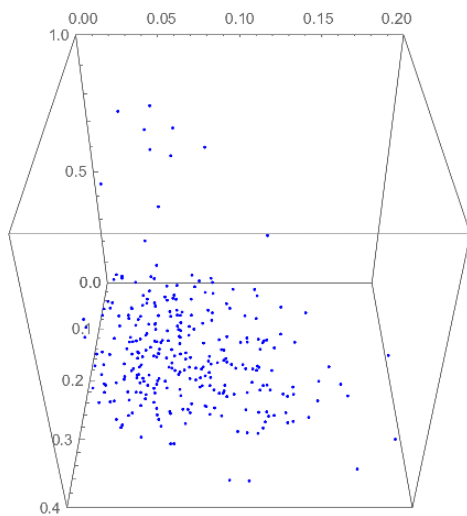


Homan & Peris bands

Projects in search of a Statistician

Statistical distributions of XRBS from 100 elliptical galaxies (with the Chandra Galaxy Atlas Team)

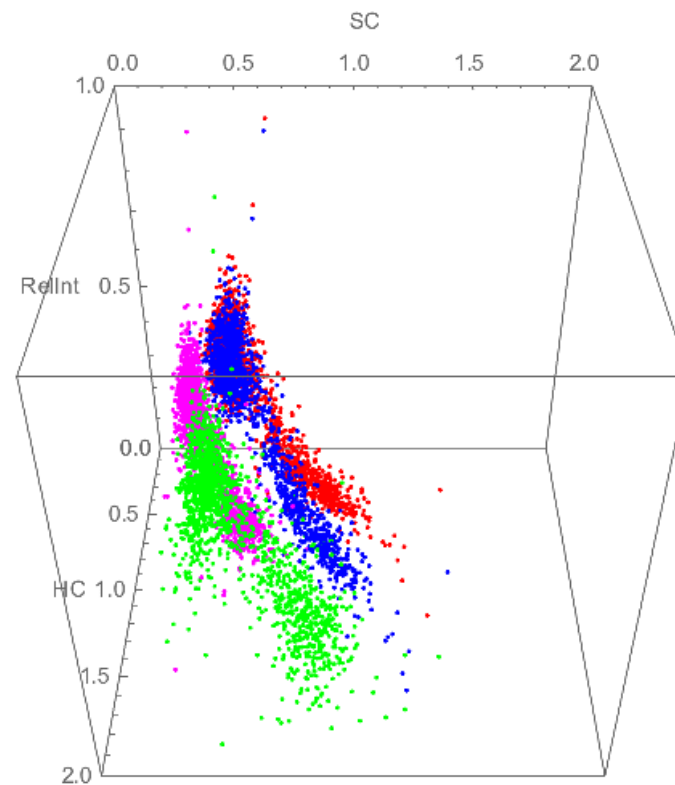
Statistical distributions of XRBS from 42 spiral galaxies (with the Chandra Galaxy Atlas Team)



Five Ellipticals

Projects in search of a Statistician

Statistical study to determine optimal energy bands
Corrections for comparing different color ratios

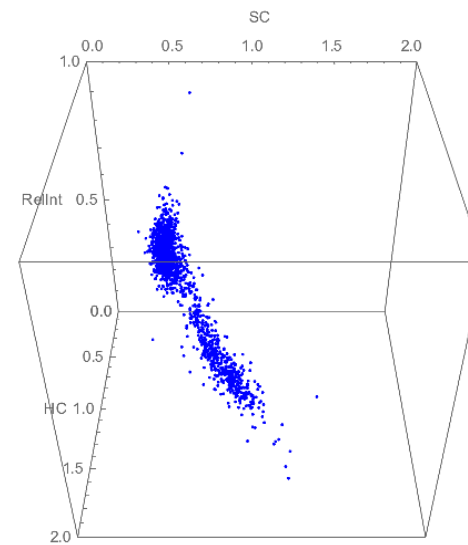
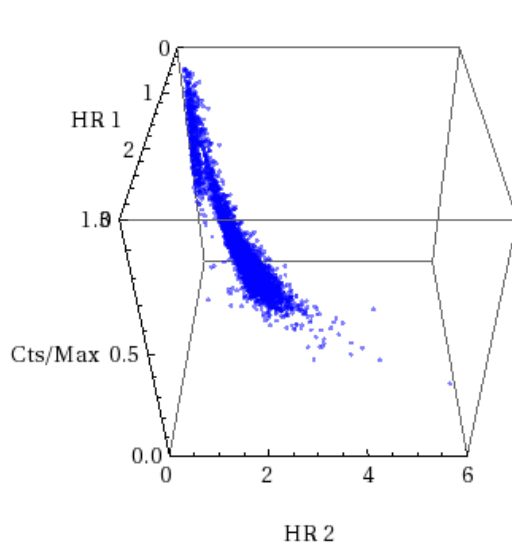


ASM Chandra Homan Peris

Projects in search of a Statistician

Statistical study to determine optimal energy bands

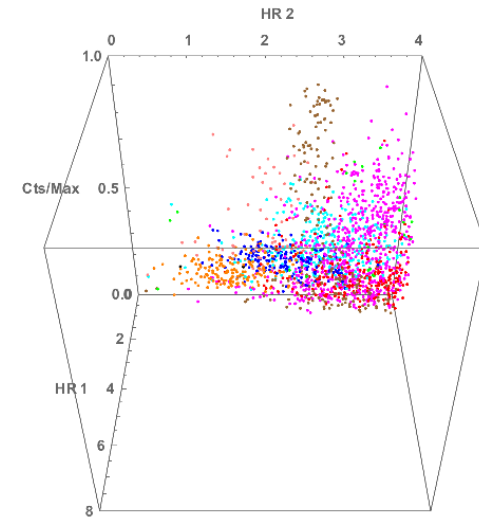
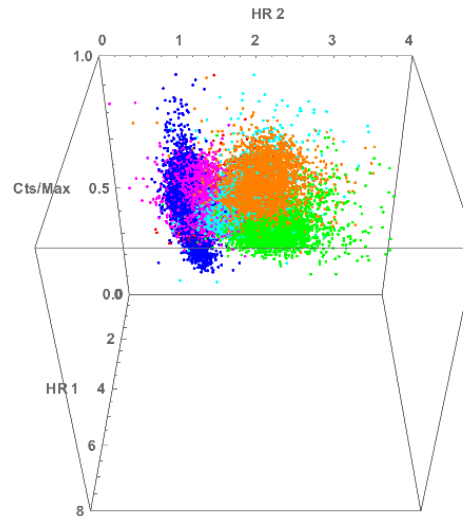
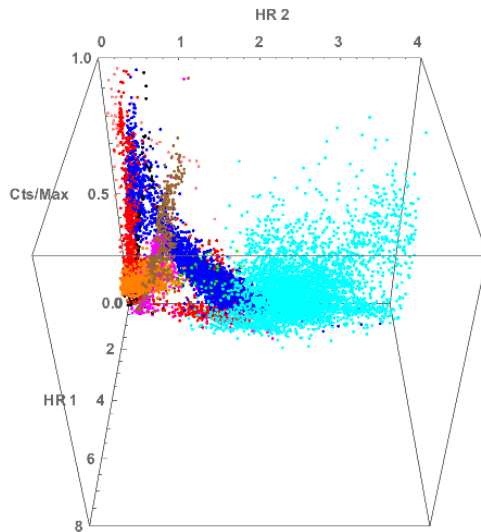
Conversions for comparison between instruments



Cyg X-1 (ASM and MAXI)

Projects in search of a Statistician

Subtypes



Black Hole systems

1118+480
1550-564
1650-500
1655-40
1859+226
Cyg X-1
LMC X-1
GX339-4
GRS1915+105

Neutron stars, non pulsing

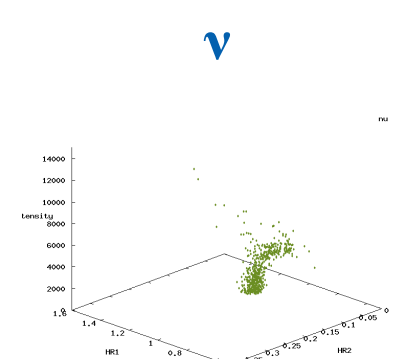
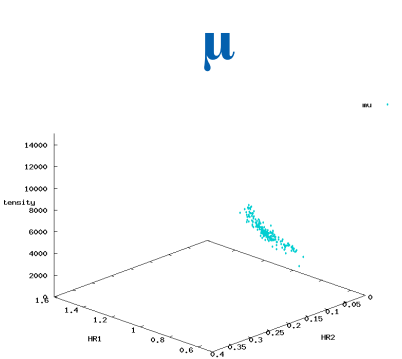
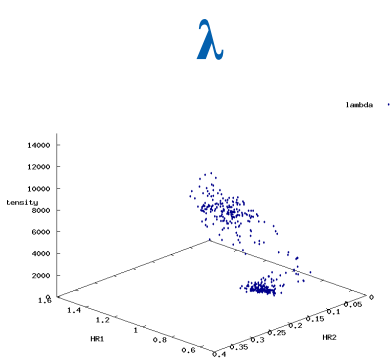
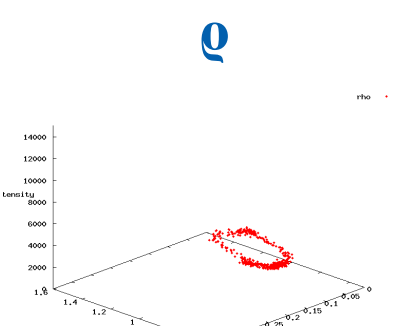
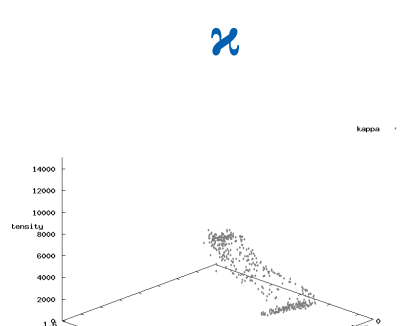
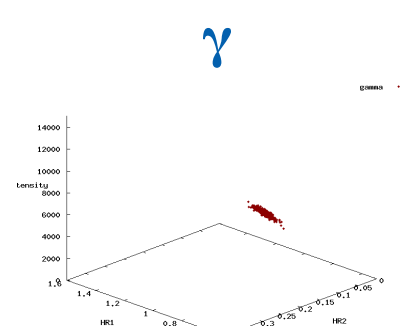
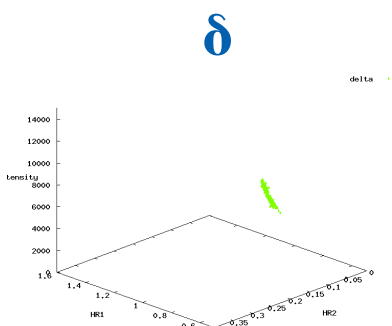
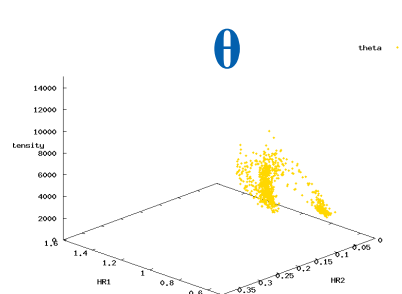
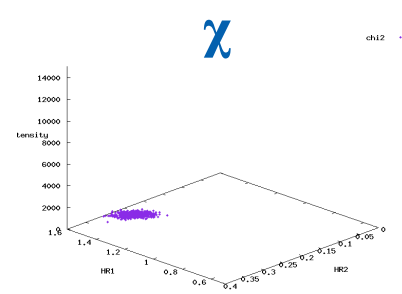
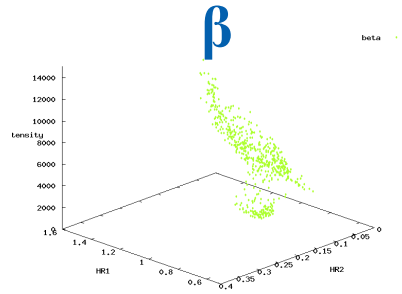
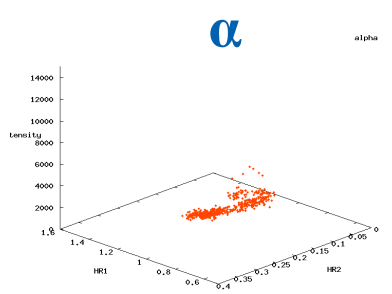
Sco X-1
Cyg X-2
GX17+2
GX349+2
GX9+1
GX9+9

Neutron stars, pulsing

J0352+309
J1901+03
J1947+300
J2030+375
J1538-522
Cen X-3
Her X-1
Smc X-1
Vela x-1

Projects in search of a Statistician

Substates of individual sources with better resolution

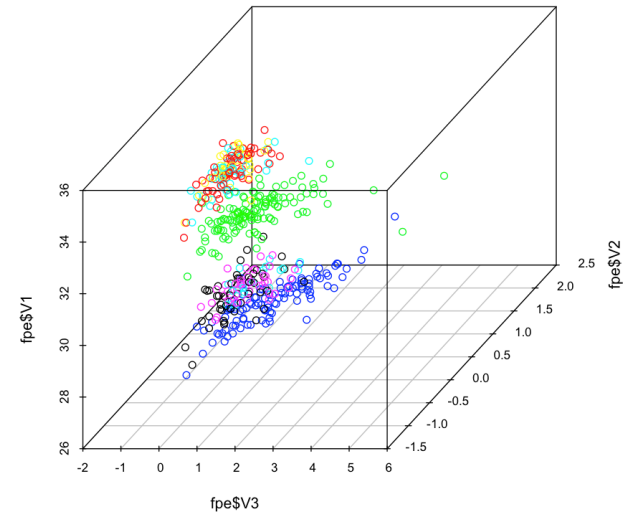


Peris 2013

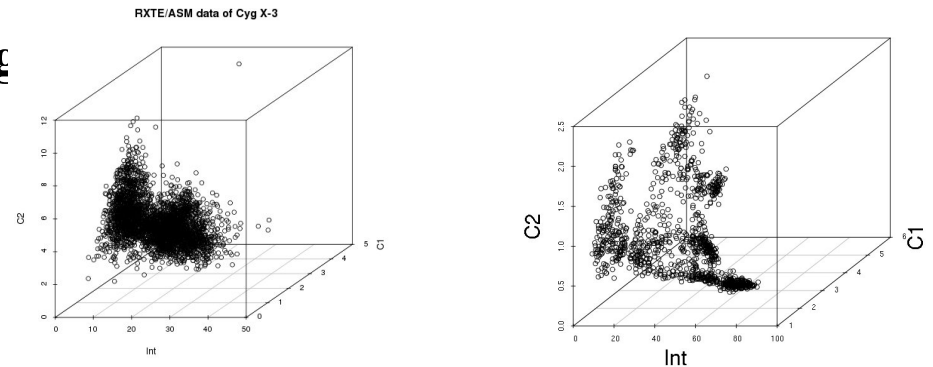
PCA Data of GRS1915+105 Belloni states

Other Ongoing Projects

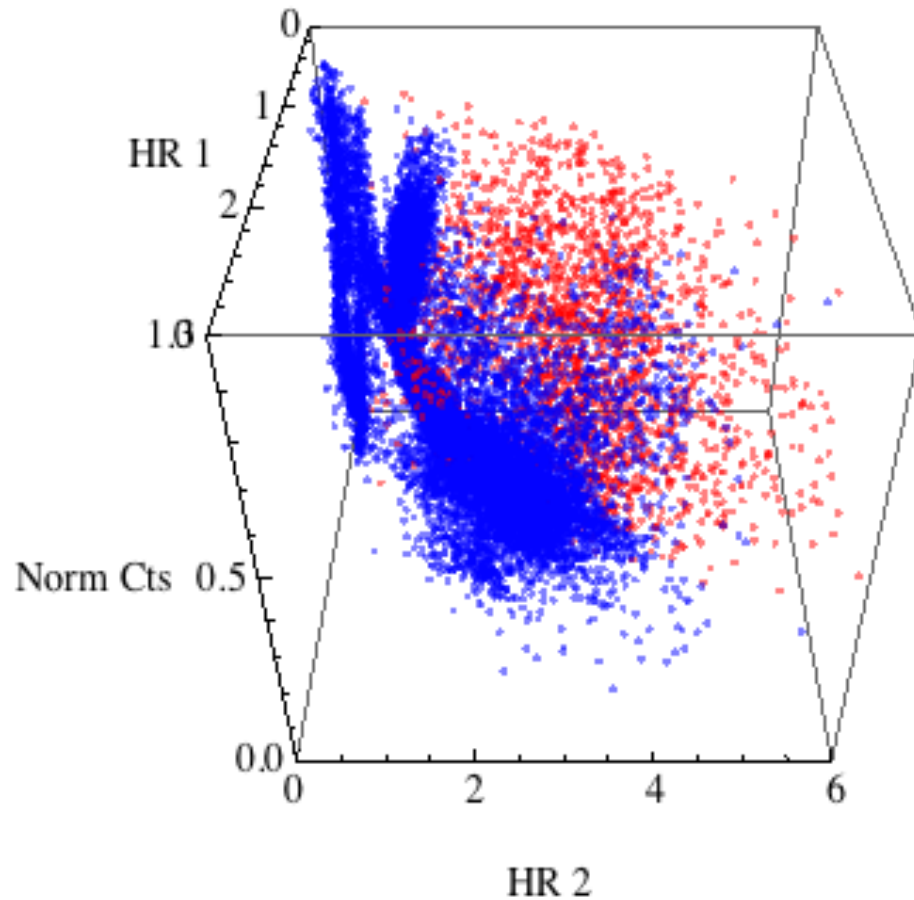
**Study of Cataclysmic Variable
Sub Types (John Raymond)**



**CCI study of Cyg X-3 using
Chandra HETG (Mike McColloug)**



Incorporating the Physics

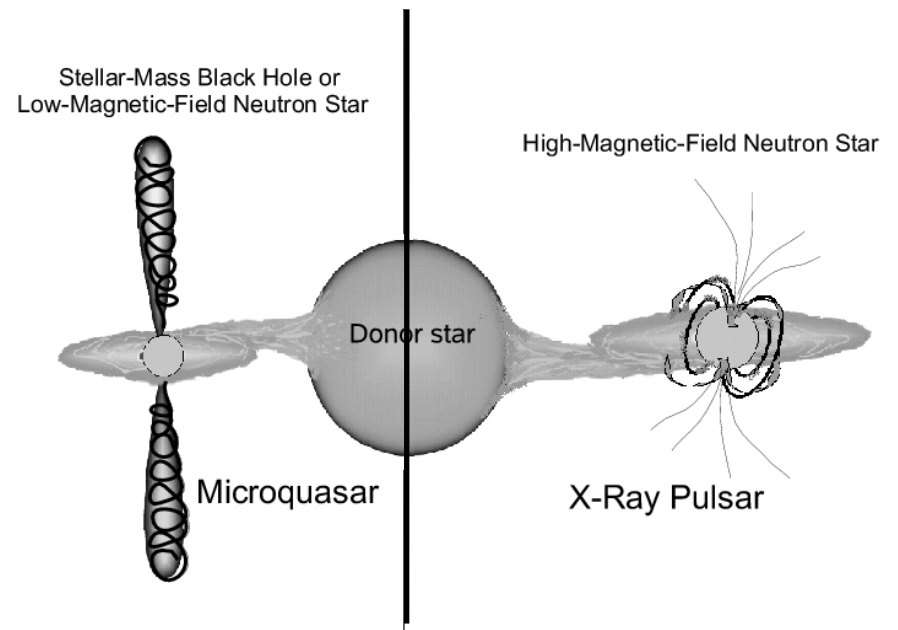
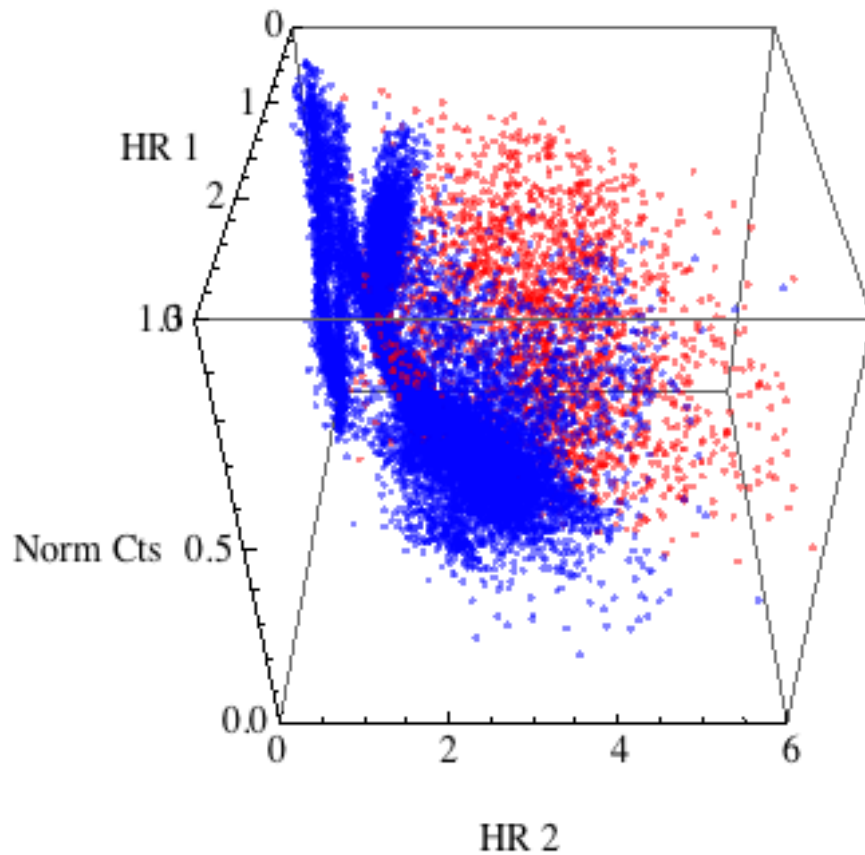


Resolved jet sources

X-ray pulsars

Cyg X-1
Cyg X-3
Circinus X-1
XTE J1550-564
Sco X-1
GROJ1655-40
GRS 1915+105
GX339-4

Incorporating the Physics

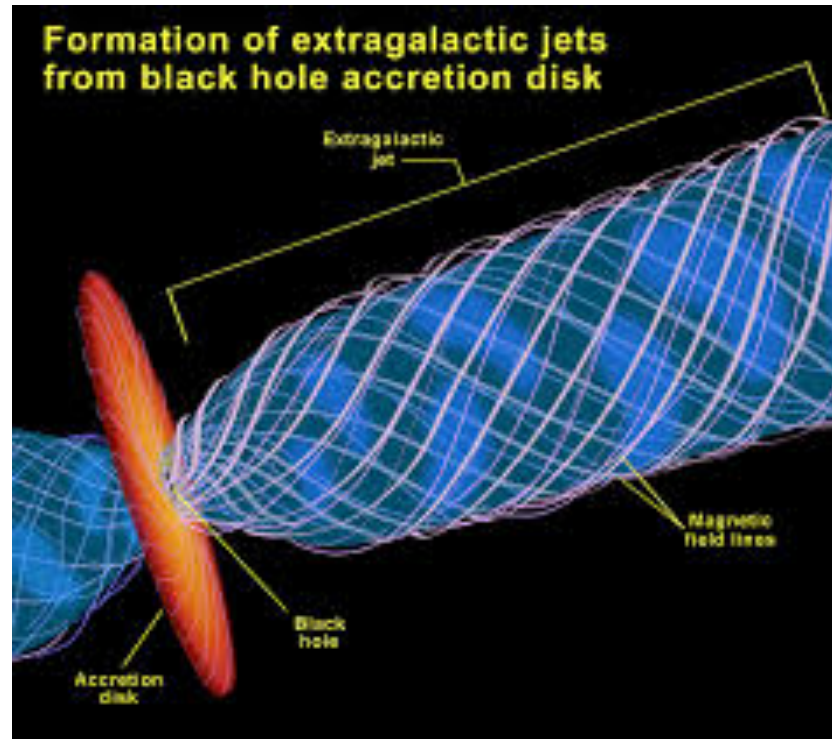
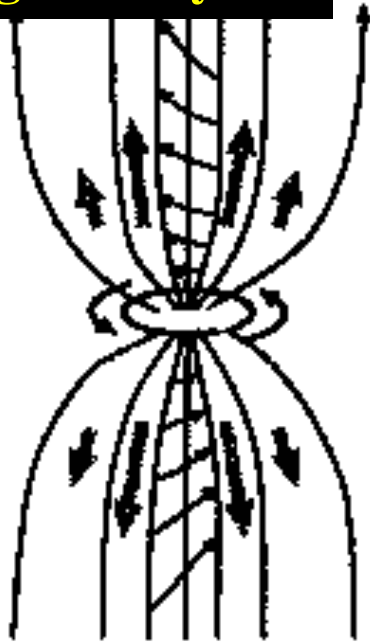


Massi & Bernado (2008)

Resolved jet sources

X-ray pulsars

Incorporating the Physics



If $P_B < P_p$ field lines spiral

$$P_B = B^2/8\pi$$

$$P_p = \rho v^2$$

$P_B = P_p$ at the Alfvén radius

Condition for jet formation is that

$$R_A/R_* = 1 \text{ for NS}$$

$$R_A/R_{LSO} = 1 \text{ for BH}$$

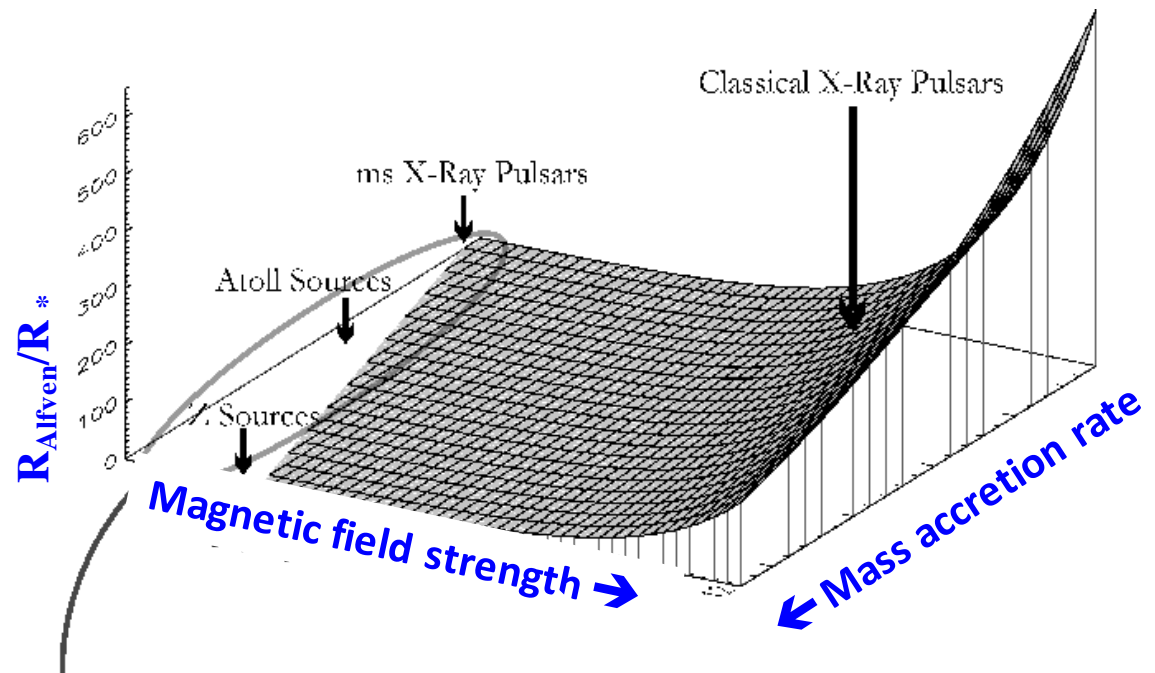
Incorporating the Physics

$$P_B = B^2/8\pi$$

$$P_p = \rho v^2$$

So for the jet criterion

$$P_B = P_p \rightarrow B^2/8\pi = \rho v^2$$



Massi & Bernado 2008:

$$\dot{M}_{\text{dot}} = 4\pi R^2 \rho v \text{ (Longair 1994)}$$

$$v = (2GM_*/R)^{1/2}$$

$$\text{For a dipole magnetic field: } B/B_* = (R_*/R)^3$$

$$R_A/R_* \cong 0.87 (B_*/10^8 \text{G})^{4/7} (\dot{M}_{\text{dot}} 10^{-8} M_{\text{sun}}/\text{year})^{-2/7}$$

For a NS with a mass $1.44 M_{\text{sun}}$ and radius of 9km (Titarchuk & Shaposhnikov 2002)

Massi & Bernado 2008 quantified this progression using known values:

$R_{\text{Alfven}}/R_{\text{NS surface}} = 1$ for neutron star systems

$R_{\text{Alfven}}/R_{\text{ISO}} = 1$ for black hole systems.

$B \leq 1.35 \times 10^8 \text{ G}$
Schwarzschild blackhole

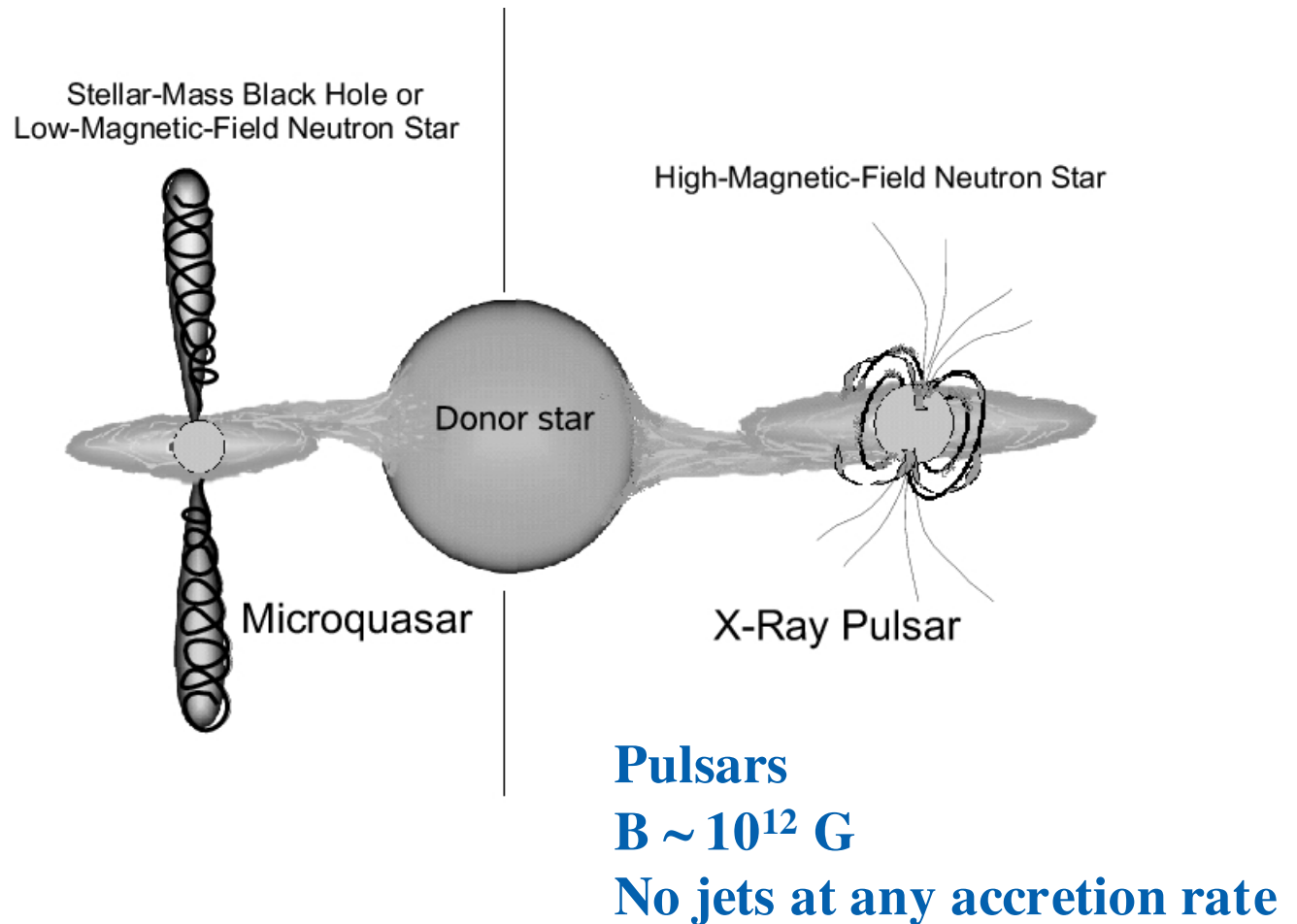
$B \leq 5 \times 10^8 \text{ G}$
Kerr blackhole

$B \leq 10^{8.2} \text{ G}$ Z-sources

$B \leq 10^{7.7} \text{ G}$ Atoll sources

$B \leq 10^{7.5} \text{ G}$
Millisecond pulsars

$B \leq 10^{5.9} \text{ G}$ AGN



Fender et al model for jet production in XRBs

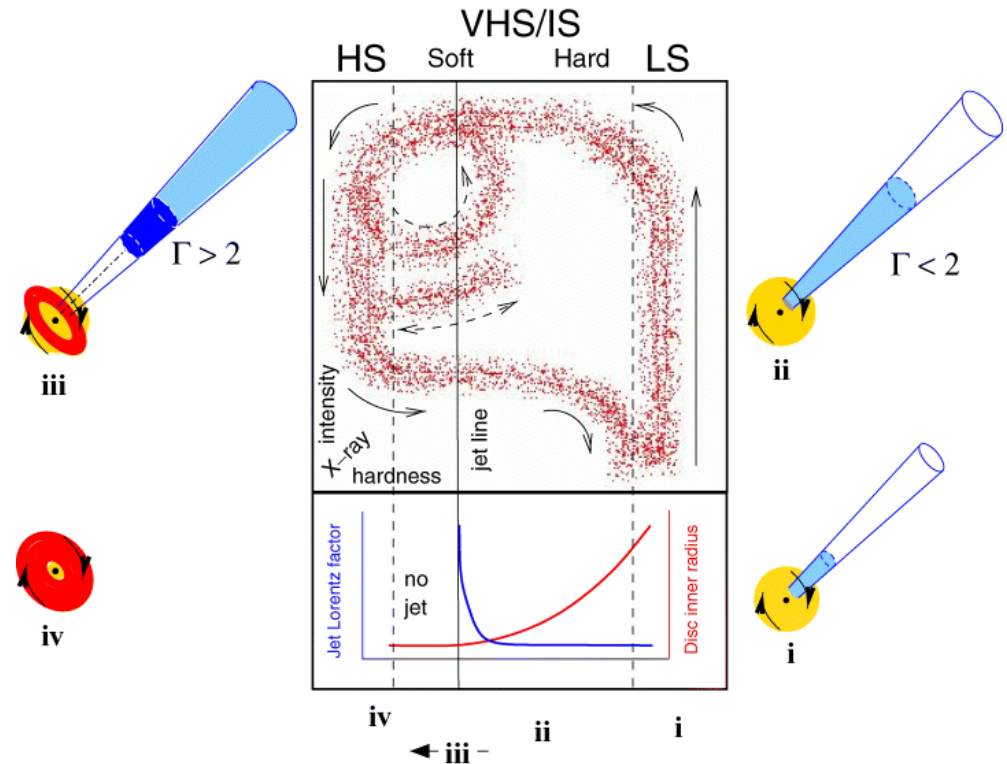
From most likely to least likely to produce jets:

Black hole systems with no intrinsic magnetic field.

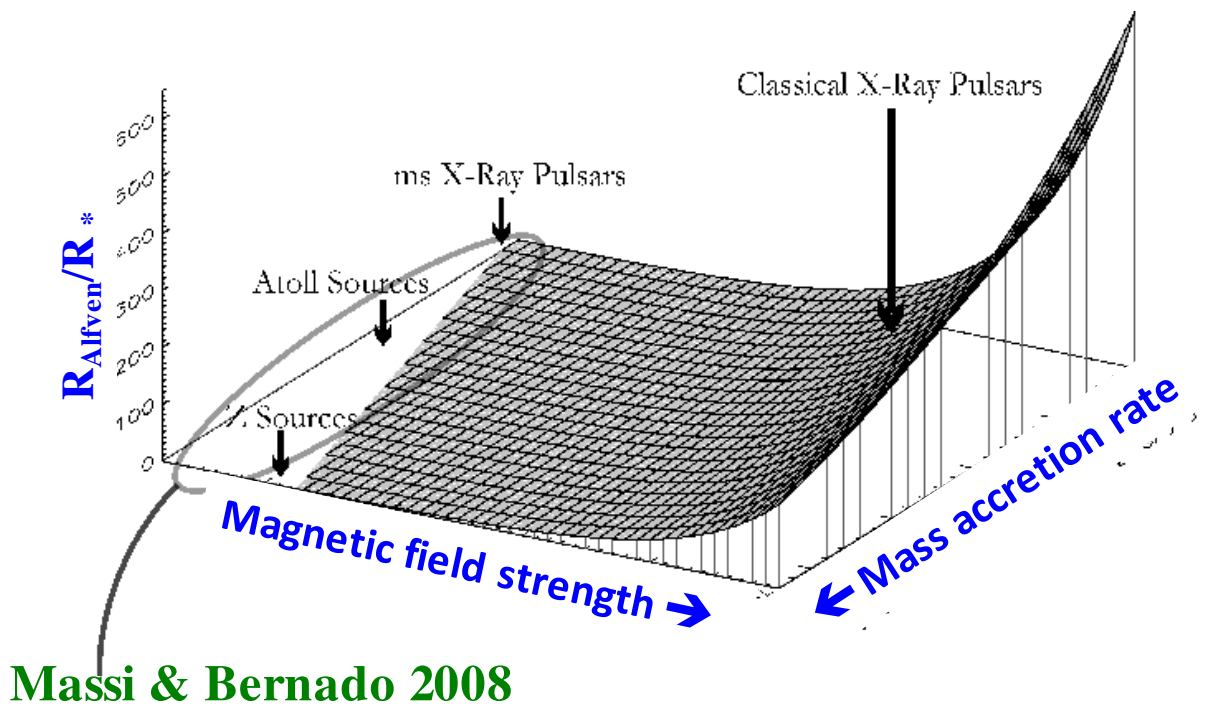
Low-mass neutron star systems with weak magnetic fields at high accretion (Z-type)

Low-mass neutron star systems with weak magnetic fields at low accretion (Atoll)

High-mass neutron star systems with high magnetic fields (Pulsars)

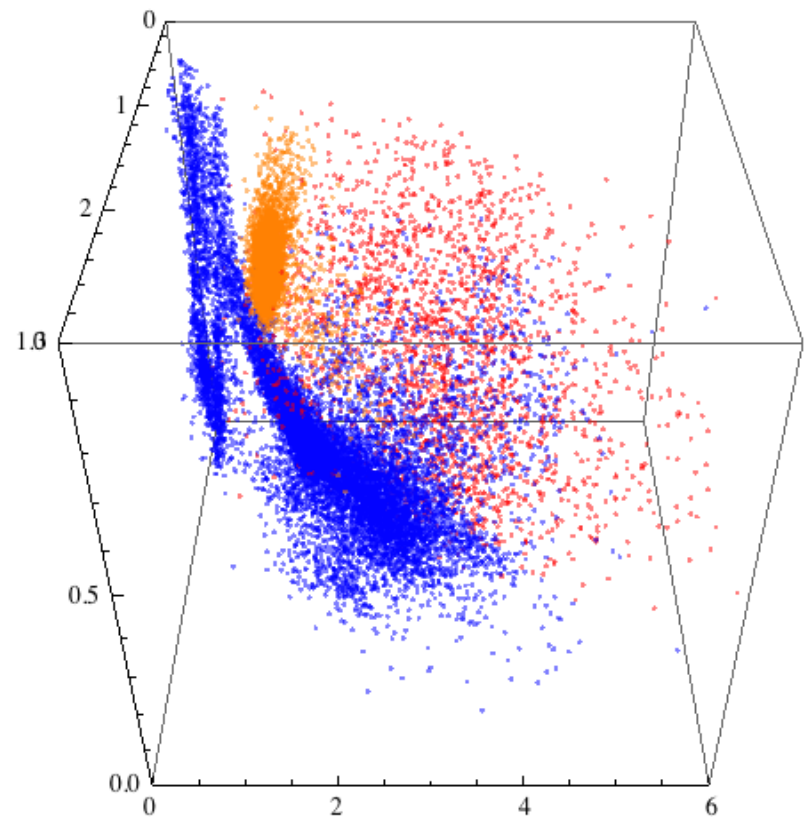


Fender, Belloni, & Gallo (2004)

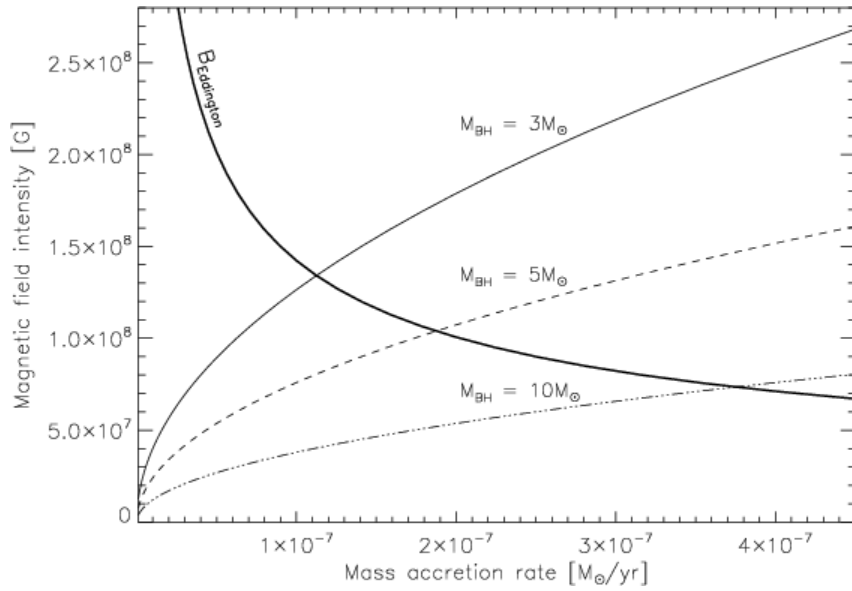


Massi & Bernado 2008

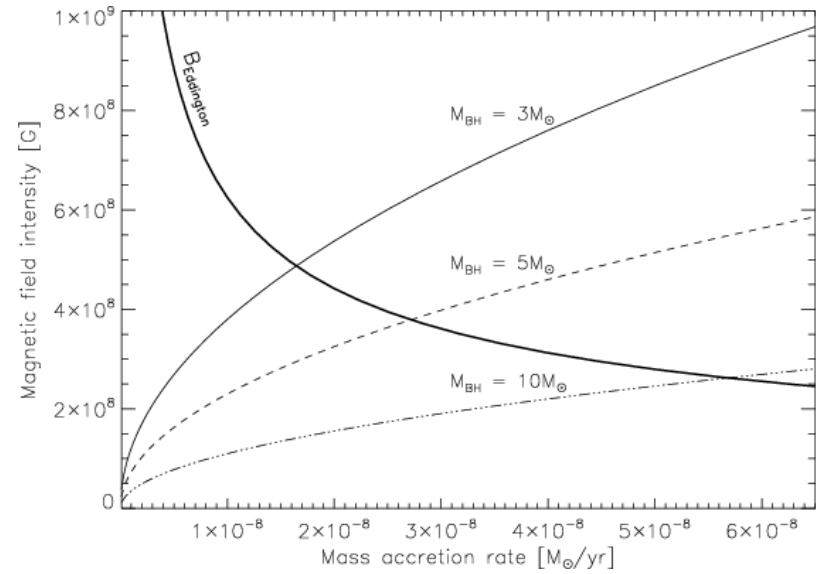
Sco X-1
 Black hole systems
 Pulsars



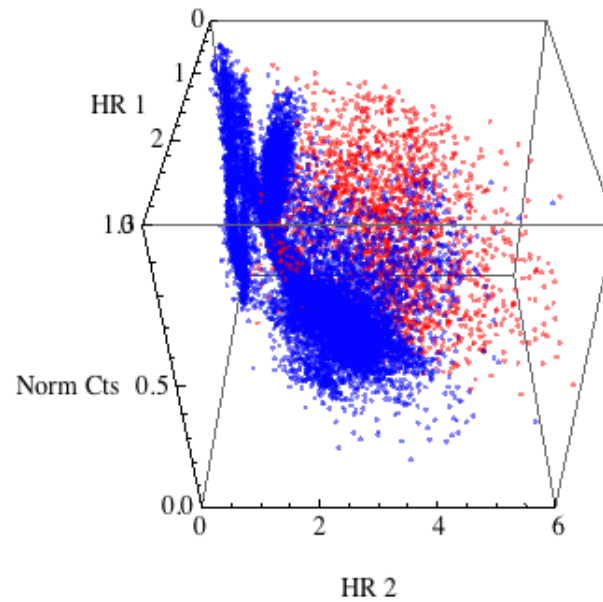
$$R_A/R_{\text{LSO}} = 1$$



Schwarzschild-BH XRBs



Kerr-BH XRBs



Magnetic Field Strength

$$R_{\text{Alfven}}/R_{\text{NS surface}} = 1 \text{ for neutron star systems}$$

$$B \leq 1.35 \times 10^8 \text{ G}$$

Schwarzschild blackhole

$$R_{\text{Alfven}}/R_{\text{ISO}} = 1 \text{ for black hole systems.}$$

$$B \leq 5 \times 10^8 \text{ G}$$

Kerr blackhole

$$B \leq 10^{8.2} \text{ G} \quad \text{Z-sources}$$

$$B \leq 10^{7.7} \text{ G} \quad \text{Atoll sources}$$

$$B \leq 10^{7.5} \text{ G}$$

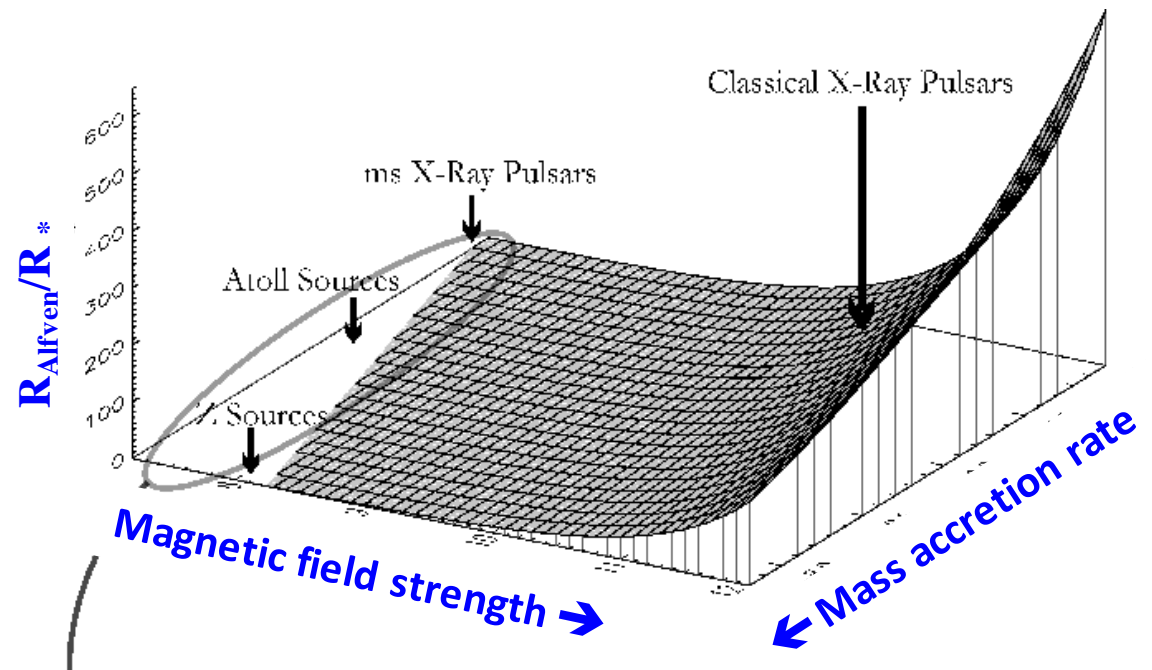
Millisecond pulsars

$$B \leq 10^{5.9} \text{ G} \quad \text{AGN}$$

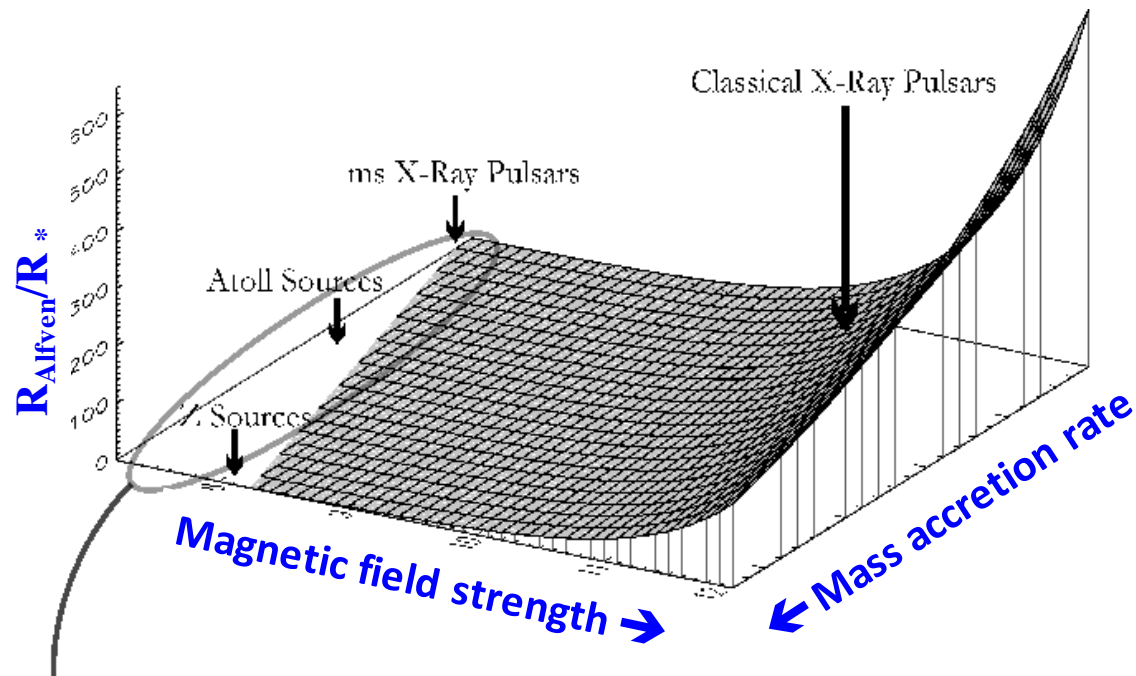
Pulsars

$$B \sim 10^{12} \text{ G}$$

No jets at any accretion rate

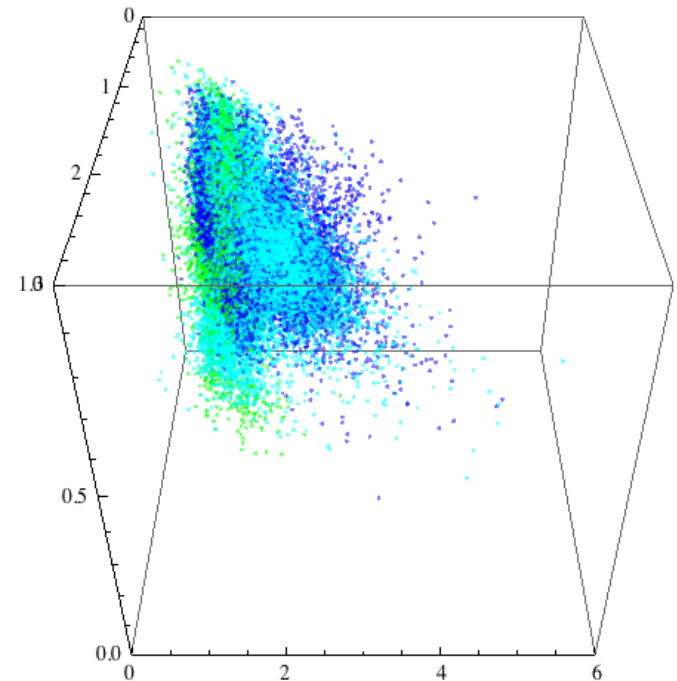


Massi & Bernado 2008

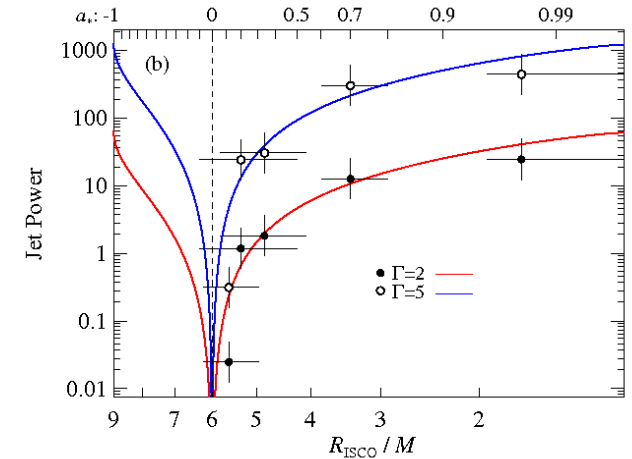


Massi & Bernado 2008

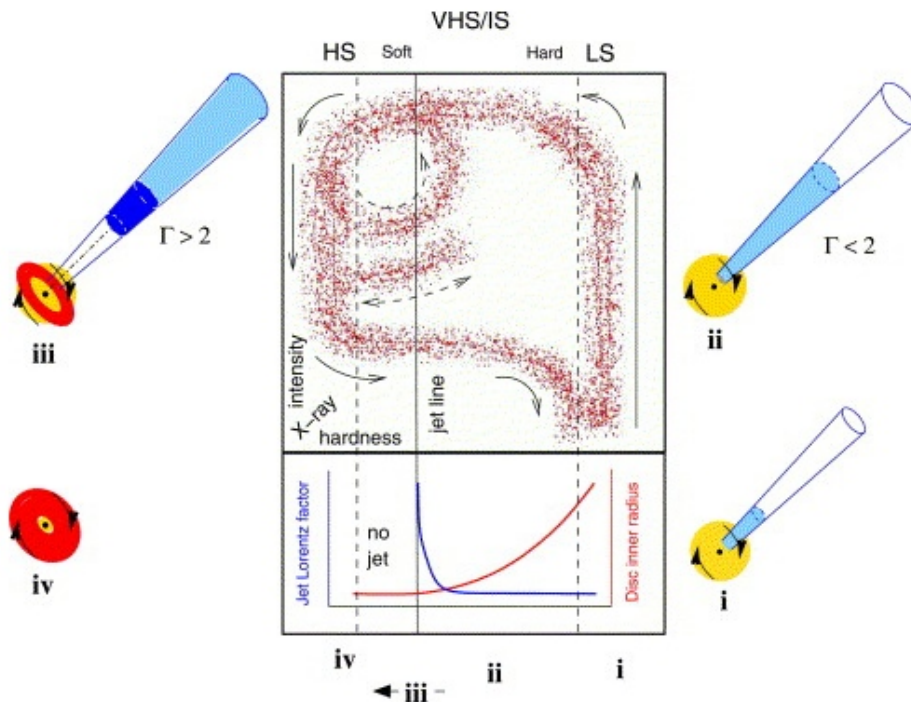
Homan et al 2010 claim \dot{M}_{dot} increases from Atoll to Z sources. And bursters are thought to be at very low \dot{M}_{dot} .



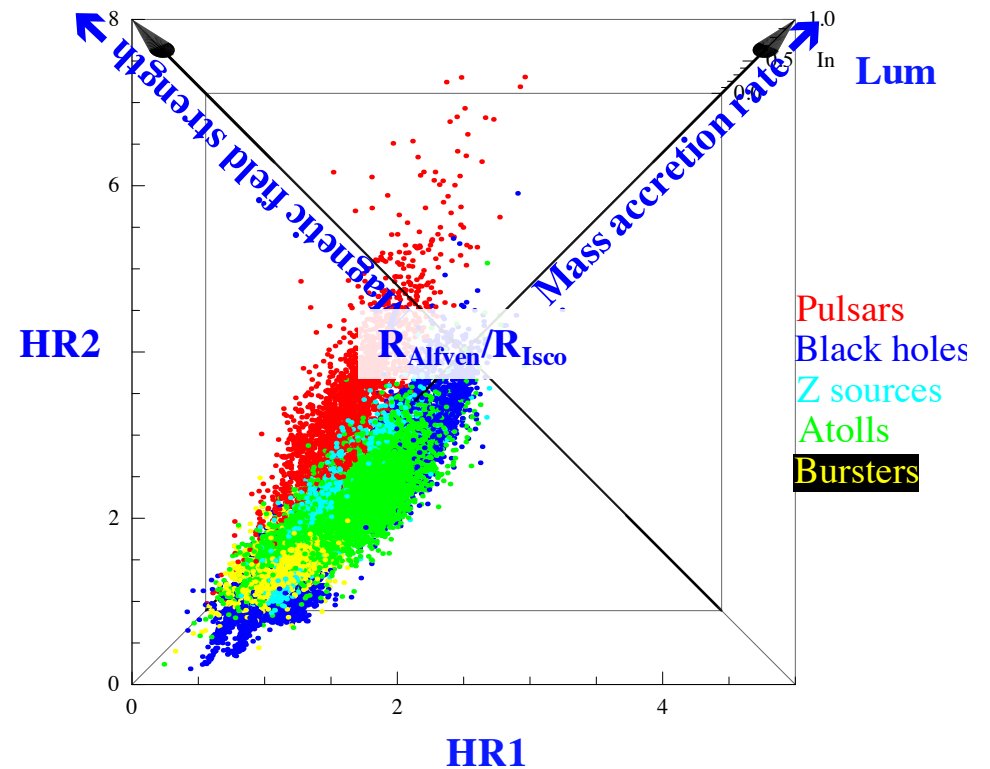
1. Mass accretion rate determines available energy
2. Strong magnetic fields inhibit jet formation
3. ISCO is related to jet power



McClintock, Narayan, & Steiner 2013

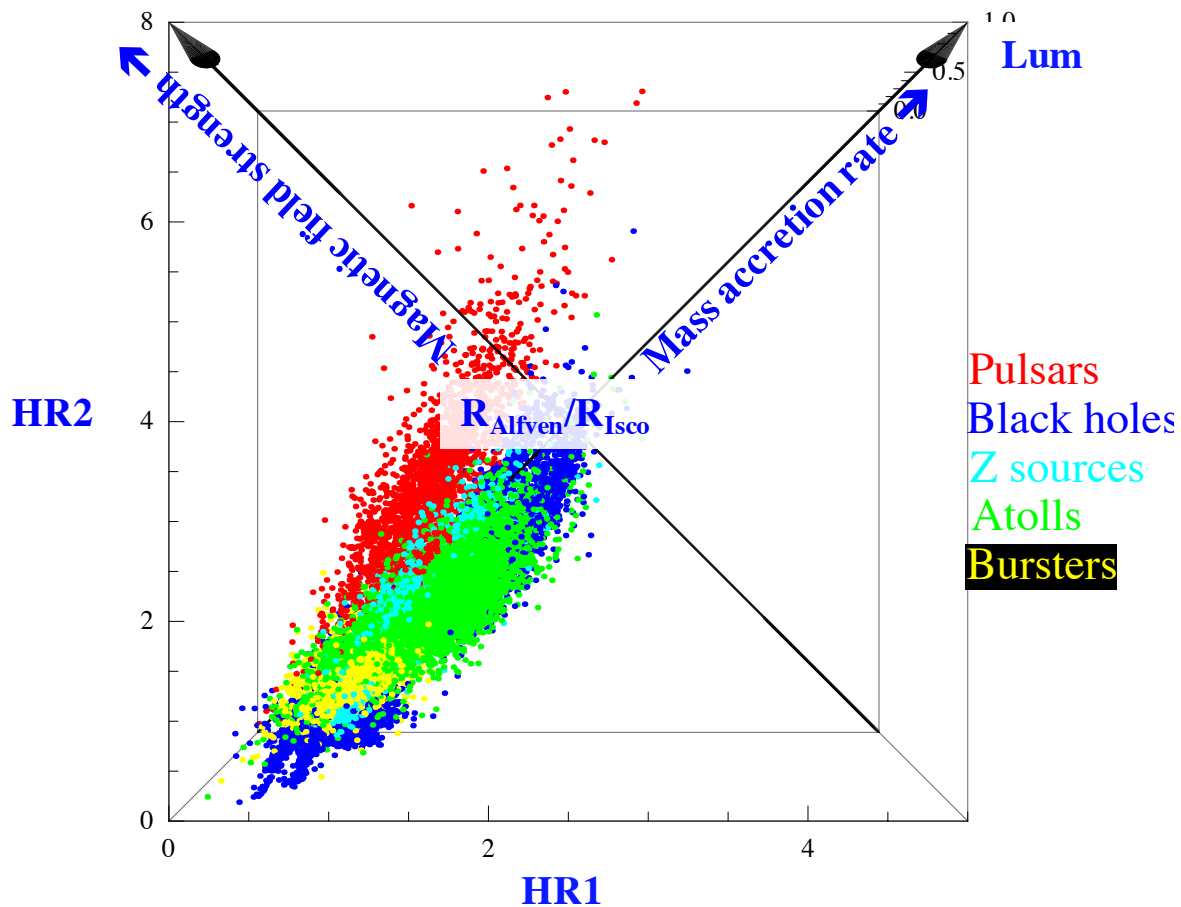


Fender, Belloni, & Gallo (2004)

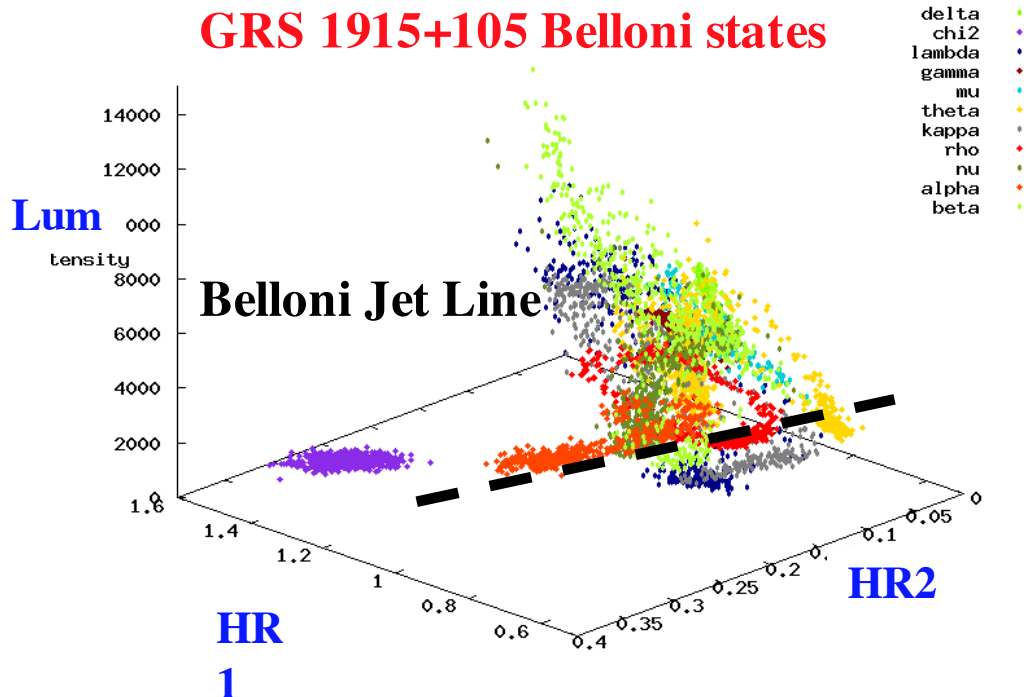


CCI diagram incorporate ALL key elements that determine interplay between jet power and disk radiation:

1. Mass accretion rate which determines available energy
2. Strong magnetic fields which inhibit jet formation
3. Basic condition for jet formation ($R_A/R_{\text{Isco}} = 1$)

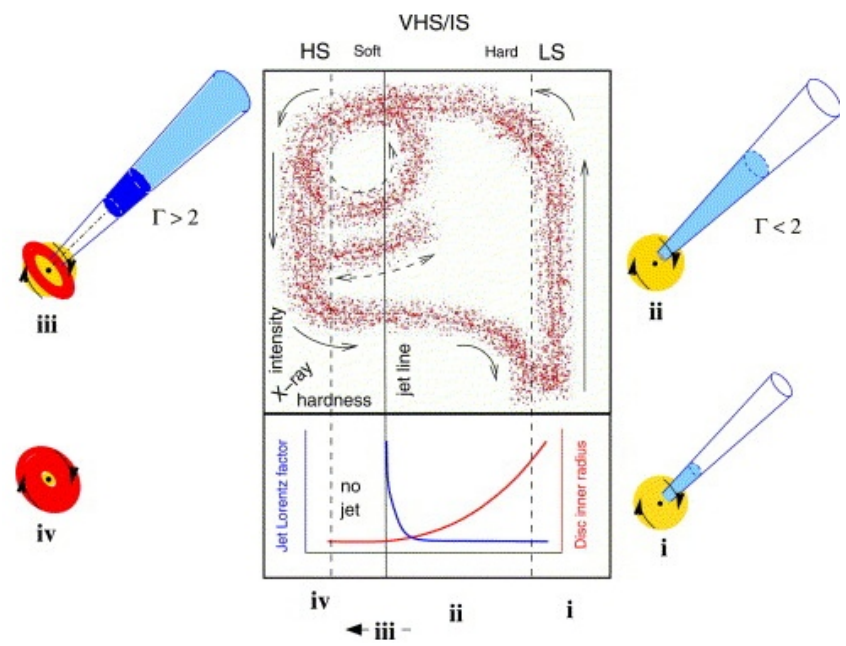


GRS 1915+105 Belloni states

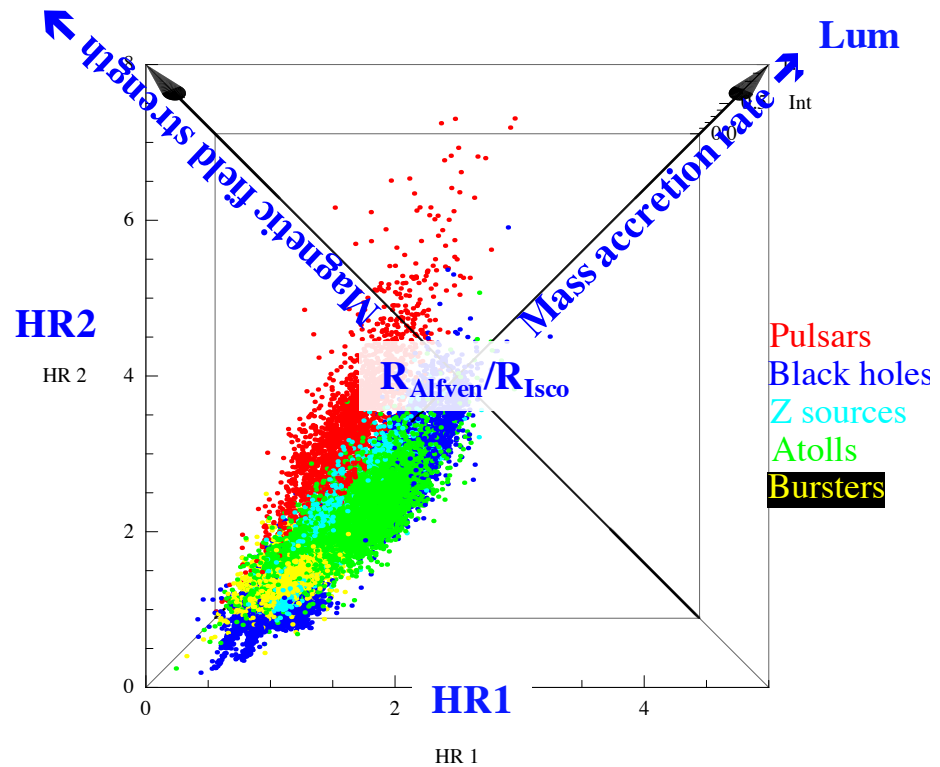


Problem in search of a statistician

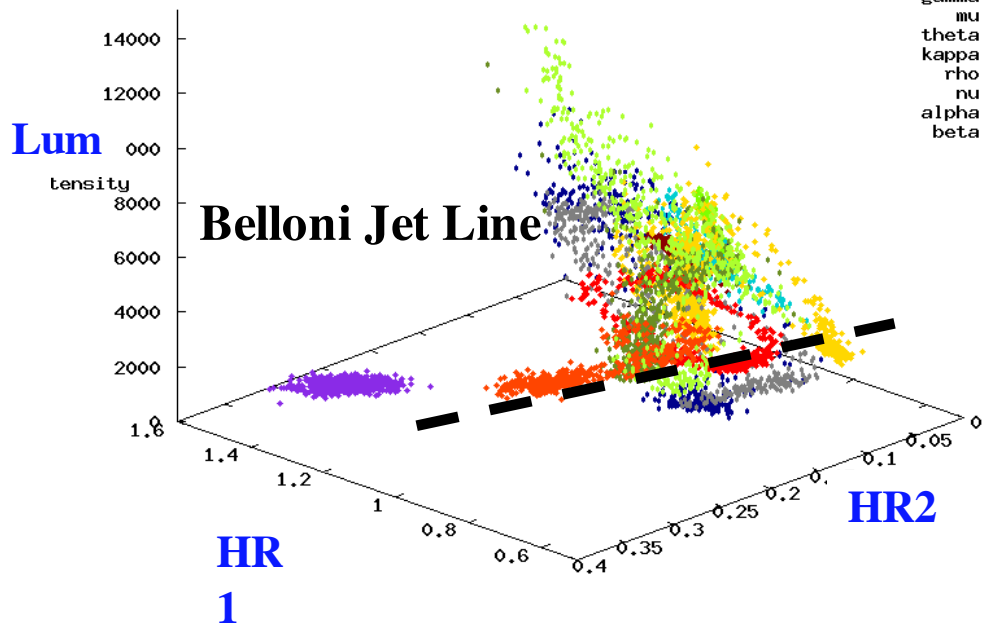
When will an accreting neutron star become a microquasar rather than a pulsar?



Fender, Belloni, & Gallo (2004)

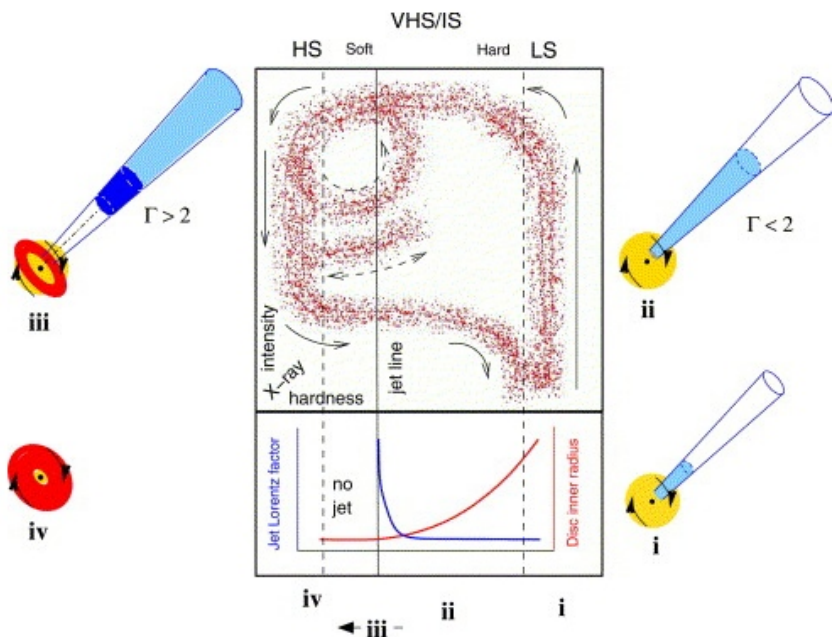


GRS 1915+105 Belloni states

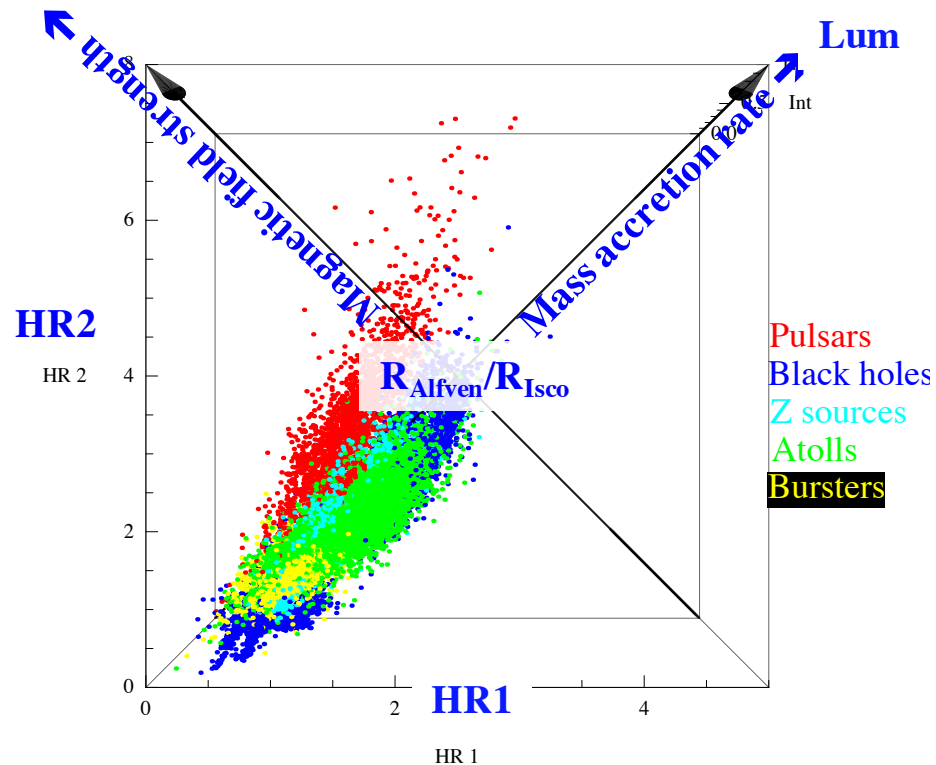


Problem in search of a statistician

When will a black hole X-ray binary evolve into a microquasar phase?



Fender, Belloni, & Gallo (2004)



Ongoing projects in search of a Statistician

Statistical distributions of XRBS from 100 elliptical galaxies (Vrtilek and the Chandra Galaxy Atlas Team)

Statistical distributions of XRBS from 42 spiral galaxies (Islam and the Chandra Galaxy Atlas Team)

Disk/Jet connection: NS to microquasar or pulsar?

Disk/Jet connection: Bh evolution to microquasar

Include lightcurve information as prior

Incorporate hierarchical structure (as prior distribution on the Gaussian process parameter)

Model and impute missing data.

Corrections for comparing different color ratios

Conversions for comparison between instruments