

New Results of Fully Bayesian

JIN XU

UCI

February 7, 2012

Background

Problem description

Calibration Samples

Methodology Research

Principle Component Analysis

Model Building

Three source parameter sampling schemes

New Results

Simulation

Quasar data sets

Two concerns

New data sets

Applying wavelets to replace PCA

Background

- ▶ High-Energy Astrophysics
- ▶ Spectral Analysis
- ▶ Calibration Products
- ▶ Scientific Goals

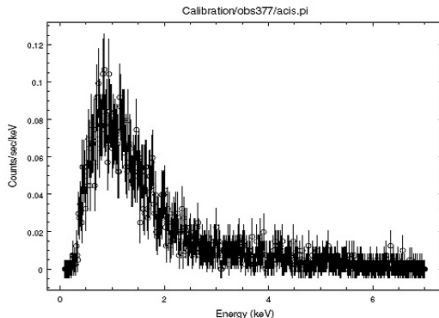
High-Energy Astrophysics

- ▶ Provide understanding into high-energy regions of the Universe.
- ▶ Chandra X-ray Observatory is designed to observe X-rays from high-energy regions of the Universe.
- ▶ X-ray detectors typically count a small number of photons in each of a large number of pixels.
- ▶ Spectral Analysis aims to explore the parameterized pattern between the photon counts and energy.

An Example of One Dataset

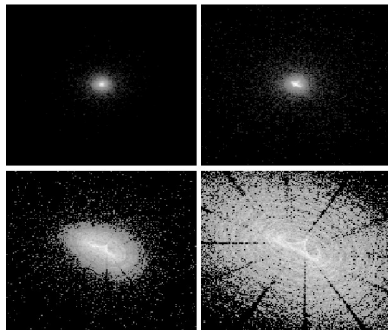
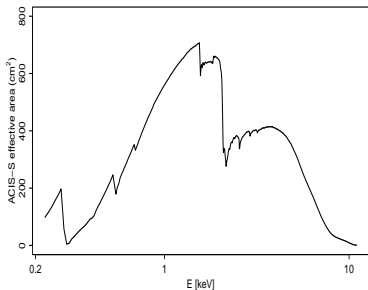
TITLE = EXTENDED EMISSION AROUND A GIGAHERTZ
PEAKED RADIO SOURCE

DATE = 2006-12-29 T 16:10:48



Calibration Uncertainty

- ▶ Effective area records sensitivity as a function of energy.
- ▶ Energy redistribution matrix can vary with energy/location.
- ▶ Point Spread Functions can vary with energy and location.



Incorporate Calibration Uncertainty

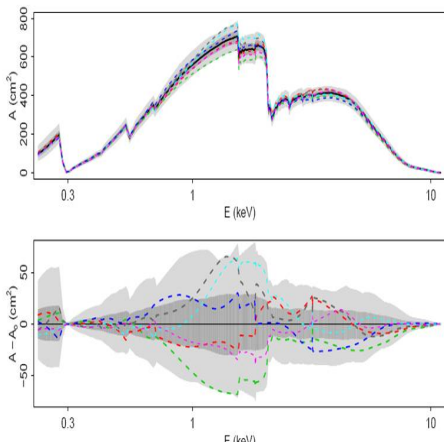
- ▶ Calibration Uncertainty in astronomical analysis have been generally ignored.
- ▶ No robust principled method is available.
- ▶ Our goal is to incorporate the uncertainty by Bayesian Methods.
- ▶ In this talk, we focus on uncertainty in the effective area.

Two Main Problems

- ▶ The true effective area curve can't be observed, when we try to incorporate calibration uncertainty in estimating source parameters.
- ▶ We don't have parameterized form for effective area curve. It makes sampling hard to approach.

Generating Calibration Samples

- ▶ Drake et al. (2006), suggests to generate calibration samples of effective area curves to represent the uncertainty.
- ▶ Calibration Samples: $\{A_1, A_2, A_3, \dots, A_L\}$



Three Main Steps

- ▶ Use Principle Component Analysis to parameterize effective area curve.
- ▶ Model Building, that it combining source model with calibration uncertainty.
- ▶ Three source parameter sampling schemes.

Use PCA to represent effective area curve

$$A = A_0 + \bar{\delta} + \sum_{j=1}^m e_j r_j v_j$$

A_0 : default effective area,

$\bar{\delta}$: mean deviation from A_0 ,

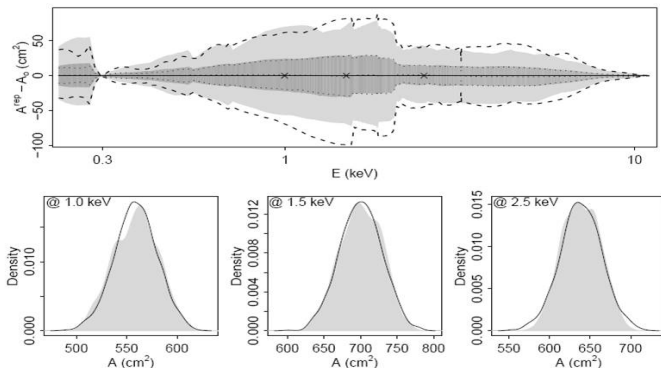
r_j and v_j : first m principle component eigenvalues & vectors,

e_j : independent standard normal deviations.

Capture 95% of uncertainty with $m = 6 - 9$.

Use PCA to represent effective area curve

PCA method has nicely parameterized effective area curve.



A simplified model of telescope response, only concerning effective area uncertainty

$$M(E; \theta) = S(E; \theta) * A(E)$$

$M(E; \theta)$: Observed Photon Distribution,

$S(E; \theta)$: True Source Model, we set it as poisson distribution with expectation equal to
 $\exp(-n_H * \sigma(E)) * Amp * E^{(-\gamma)} + bkg$

$A(E)$: Effective Area Curve.

θ : source parameter, $\theta = \{n_H, Amp, \gamma, bkg\}$

Scheme One: Fixed Effective Area Curved

- ▶ We assume $A = A_0$, where A_0 is the default affective area curve, and may not be the true one,
- ▶ This scheme doesn't incorporate any calibration uncertainty,
- ▶ The estimation may be biased and error bars may be underestimated.
- ▶ Only one sampling step involved:
$$p(\theta|M, A_0) \propto L(M|\theta, A_0)p(A_0)$$

Scheme Two: Pragmatic Bayesian, Lee et al(2011, Apj)

- ▶ Main purpose is to reduce complexity of sampling.
- ▶ This scheme "completely" incorporates the calibration uncertainty,
- ▶ Step One: sample A from $p(A)$
- ▶ Step Two: sample θ from $p(\theta|M, A) \propto L(M|\theta, A)p(\theta)$

Scheme Three: Fully Bayesian

- ▶ Use correct Bayesian Approach,
- ▶ This scheme concerns about letting the current data influence calibration products,
- ▶ Step One: sample A from $p(A|M, \theta) \propto L(M|\theta, A)p(A)$
- ▶ Step Two: sample θ from $p(\theta|M, A) \propto L(M|\theta, A)p(\theta)$
- ▶ Most difficult approach to sample.

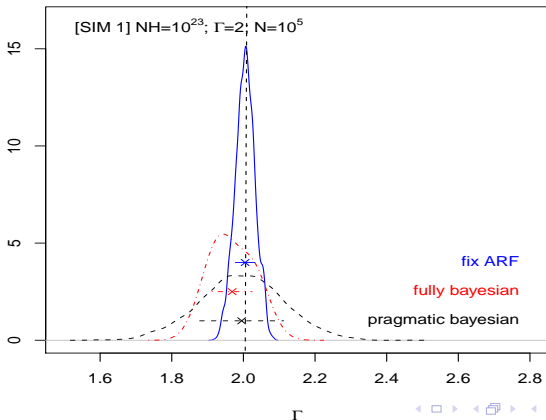
Eight simulated data sets

The first four data sets were all simulated without background contamination using the XSPEC model `wabs*powerlaw`, nominal default effective area A_0 from the calibration sample of Drake et al. (2006), and a default RMF for ACIS-S.

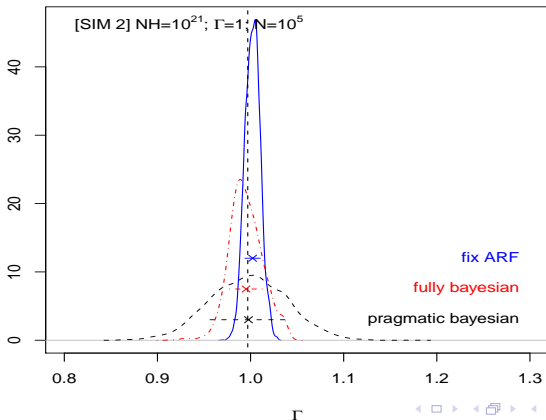
- ▶ Simulation 1: $\Gamma = 2, N_H = 2^{23} \text{cm}^{-2}$, and 10^5 counts;
- ▶ Simulation 2: $\Gamma = 1, N_H = 2^{21} \text{cm}^{-2}$, and 10^5 counts;
- ▶ Simulation 3: $\Gamma = 2, N_H = 2^{23} \text{cm}^{-2}$, and 10^4 counts;
- ▶ Simulation 4: $\Gamma = 1, N_H = 2^{21} \text{cm}^{-2}$, and 10^4 counts;

The other four data sets (Simulation 5-8) were generated using an extreme instance of an effective area.

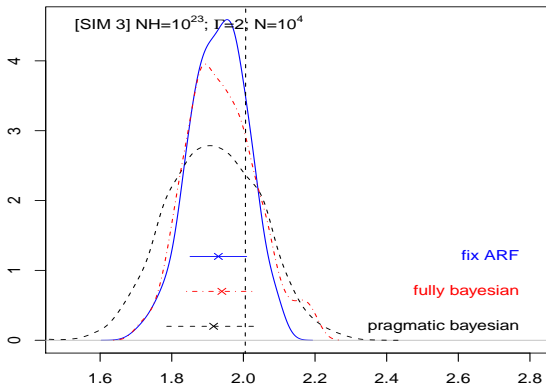
Results for Simulation 1



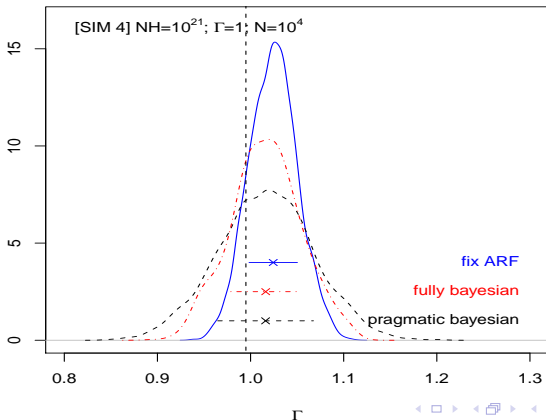
Results for Simulation 2



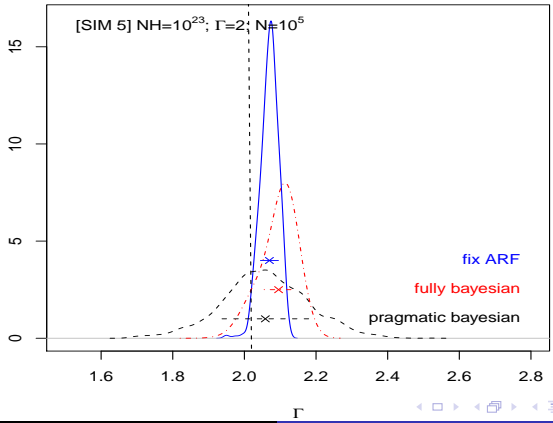
Results for Simulation 3



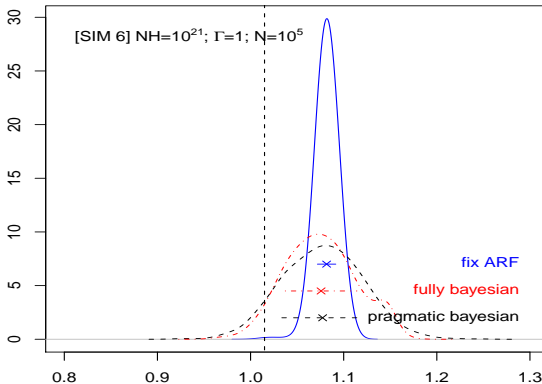
Results for Simulation 4



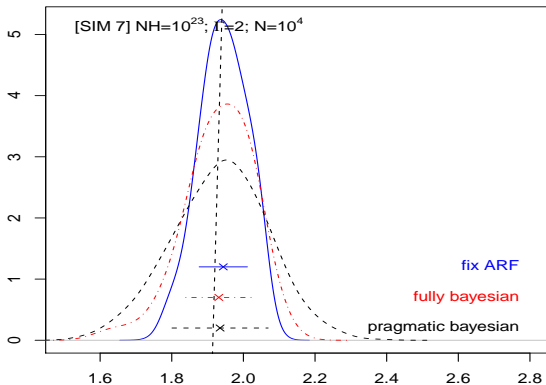
Results for Simulation 5



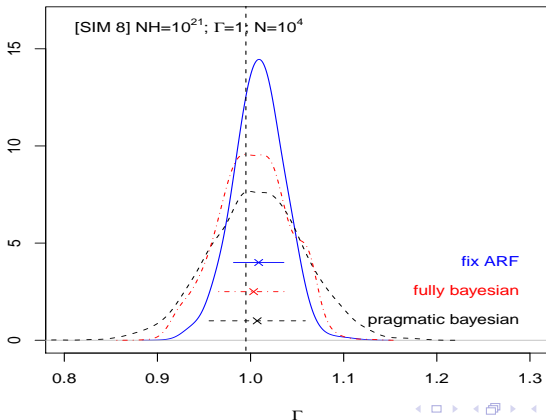
Results for Simulation 6



Results for Simulation 7



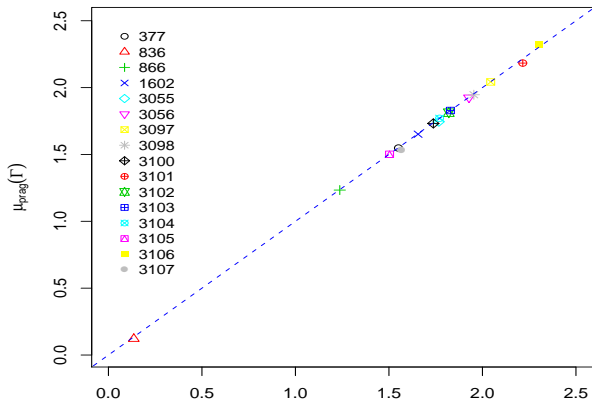
Results for Simulation 8



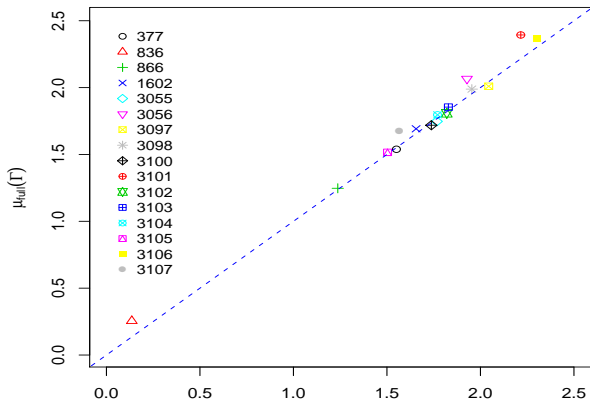
Quasar results

- ▶ 16 Quasar data sets were fit by these three models: 377, 836, 866, 1602, 3055, 3056, 3097, 3098, 3100, 3101, 3102, 3103, 3104, 3105, 3106, 3107.
- ▶ Most interesting finding for fully bayesian model is shift of parameter fitting, besides the change of standard errors.
- ▶ Both comparisons of mean and standard errors among three models are shown below.

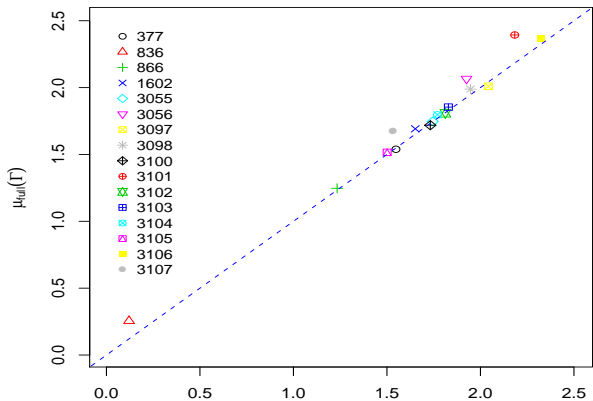
mean: fix-prag



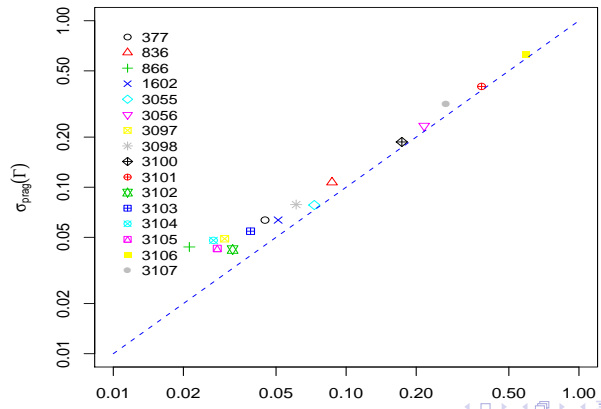
mean: fix-full



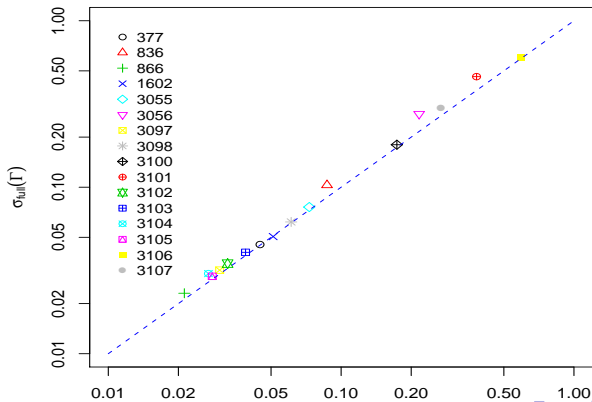
mean: prag-full



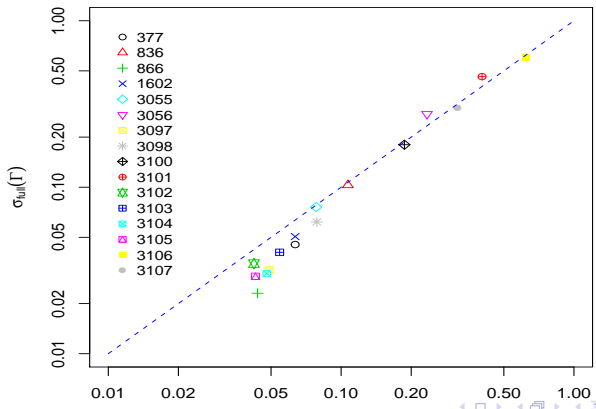
sd: fix-prag



sd: fix-full

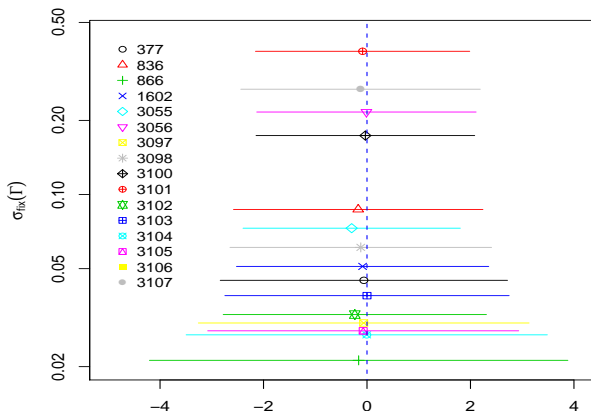


sd: prag-full



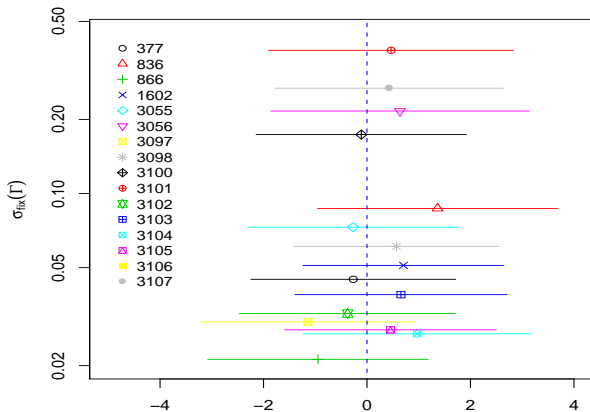
more plots

$$\hat{\mu}_{\text{prag}}(\Gamma) = \frac{\mu_{\text{prag}}(\Gamma) - \mu_{\text{fix}}(\Gamma)}{\sigma_{\text{fix}}(\Gamma)}, \text{ these lines cover 2 sd.}$$



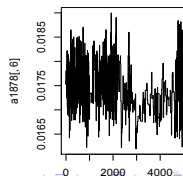
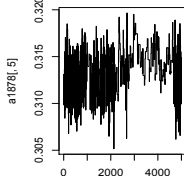
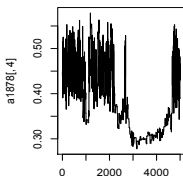
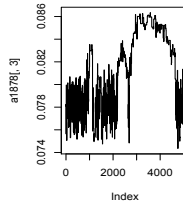
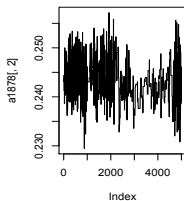
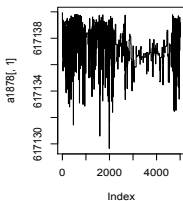
more plots

$$\hat{\mu}_{full}(\Gamma) = \frac{\mu_{full}(\Gamma) - \mu_{fix}(\Gamma)}{\sigma_{fix}(\Gamma)}, \text{ these lines cover 2 sd.}$$



Data set 1878

model: $\text{xsphabs.abs1} * (\text{xsappec.kT1} + \text{xsappec.kT2})$

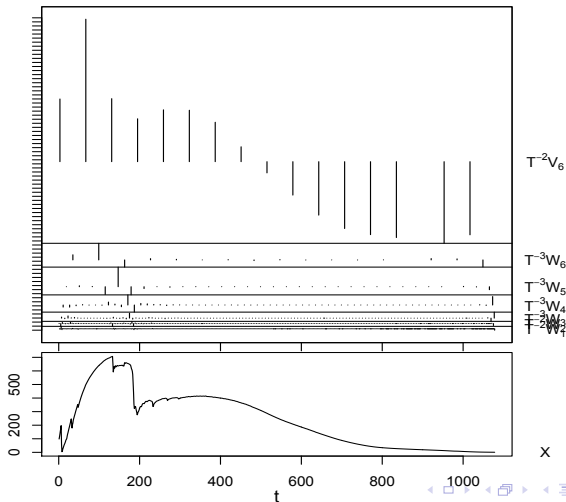


Data set 1878

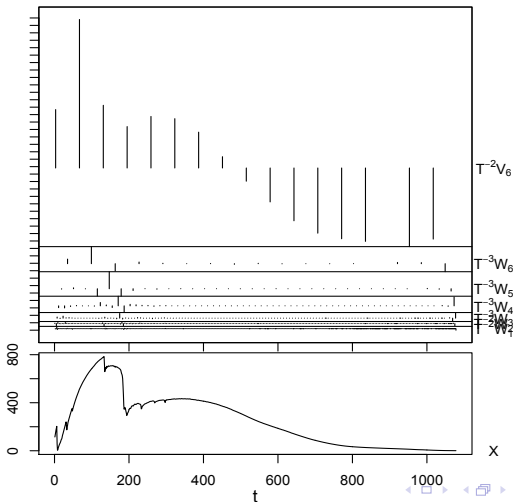
model: $\text{xsphabs.abs1} * (\text{xsapec.kT1} + \text{xsapec.kT2})$

- ▶ even for fixed arf model, the results are not good;
- ▶ try to add one proportion parameter, and add data augmentation sampler to the code;
- ▶ till now, only one naive simulation has been done so far.

Discrete wavelet transformation (DWT) for quiet.arf



Discrete wavelet transformation (DWT) for quiet0934.arf



DWT

- ▶ how to make summary of those parameters are the key point.
- ▶ future work is to sample these parameters and transform back to arf.