

Estimation of overlapping sources: the problem

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AstroStat seminar

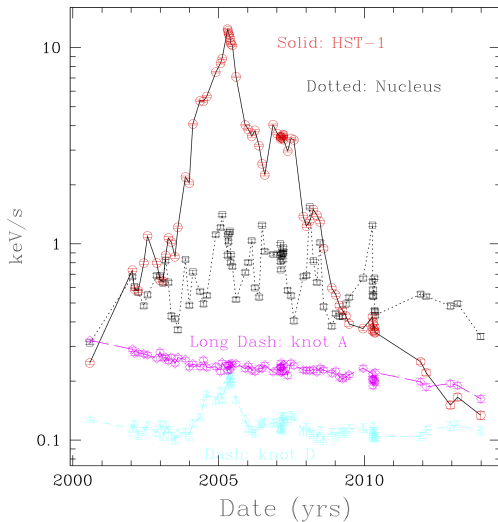
January 24, 2017

Problem Background

- ▶ Optical light curves measured by telescopes with insufficient resolution;
- ▶ Possibility of multiple overlapping sources that need to be distinguished.

Problem Background

M87 Nucleus, HST-1, & Knots D & A



Data

Every pixel supplies a pair of time series:

$$(X(t_i), t_i) : i = 1, \dots, N$$

where

- ▶ t_i : time of observation (unevenly spaced)
- ▶ $X(t_i)$: (log) flux measured at time t_i .

Current approaches: single source

Variations in quasar luminosity can be modeled by a Continuous AR(1) process (otherwise known as the O-U process):

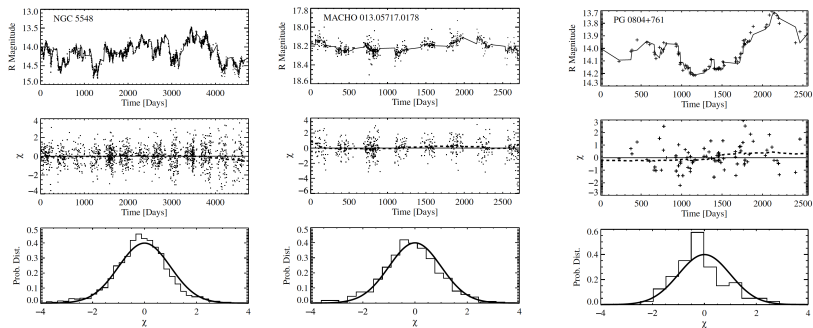


Figure: Kelly et al., 2006

Current approaches: single source

CAR(1) process:

- ▶ Parameters: $\theta = (\mu, \sigma^2, \tau)$
 - ▶ μ : overall mean
 - ▶ σ : short-term variability
 - ▶ τ : relaxation/reversion time
- ▶ SDE representation:

$$dX(t) = -\frac{1}{\tau}(X(t) - \mu)dt + \sigma dB(t)$$

Current approaches: single source

CAR(1) process:

- ▶ conditional law representation:

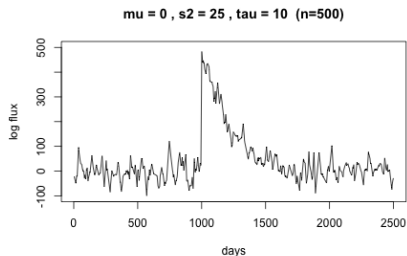
$$X(t_1) | \boldsymbol{\theta} \sim N\left(\mu, \frac{\tau\sigma^2}{2}\right)$$

$$X(t_j) | X(t_{j-1}), \boldsymbol{\theta} \sim N\left(\mu + a_j(X(t_{j-1}) - \mu), \frac{\tau\sigma^2}{2}(1 - a_j^2)\right)$$

where $a_j \equiv \exp(-(t_j - t_{j-1})/\tau)$

- ▶ Bayesian estimation (Kelly et al., 2009; Tak et al. 2016);
- ▶ Extensions: CARMA (Kelly et al., 2014)

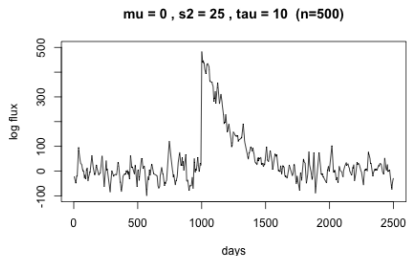
Overlapping sources: the case of flare



Questions:

- ▶ Did a flare get convoluted into the light curve?
- ▶ If so, when did it start?
- ▶ If there is one...is there a second one?

Overlapping sources: the case of flare

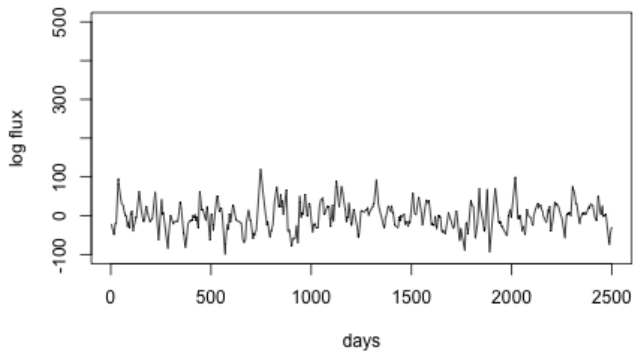


Possible ways to model:

- ▶ Spline regression with unknown knot location;
- ▶ Hidden Markov-type models;
- ▶ ...?

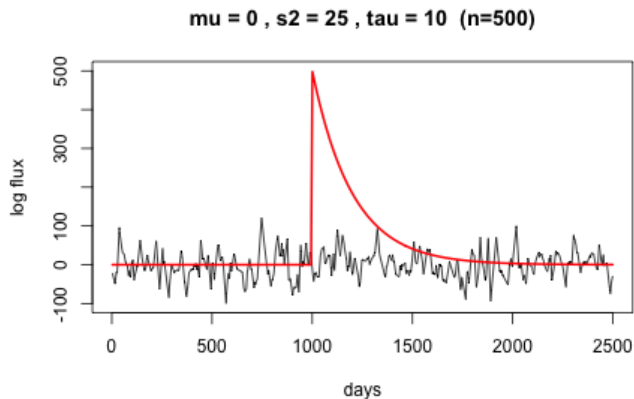
Overlapping sources: the case of flare

$\mu = 0$, $s^2 = 25$, $\tau = 10$ (n=500)



$$(X(t_i), t_i)$$

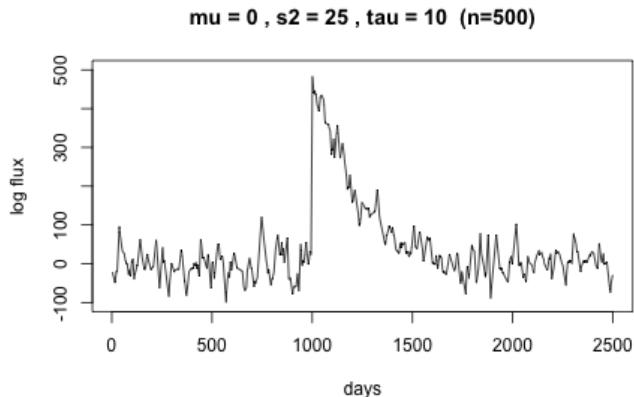
Overlapping sources: the case of flare



$$(X(t_i) + K_{\eta}(t_i), t_i)$$

$$K_{\eta}(t_i) = \eta_1 \cdot \exp(-(t_i - \eta_2) / \eta_3) \cdot \mathbf{1}(t_i > \eta_2)$$

Overlapping sources: the case of flare



$$(X'(t_i) \equiv X(t_i) + K_{\eta}(t_i), t_i)$$

$$K_{\eta}(t_i) = \eta_1 \cdot \exp(-(t_i - \eta_2) / \eta_3) \cdot \mathbf{1}(t_i > \eta_2)$$