

Alanna Connors and the Origins of Principled Data Analysis

Jeff Scargle (NASA/Ames Research Center)

Alanna was a key pioneer in using statistically sound principles for analysis of astronomical data. The corresponding viewpoint and algorithms provide a robust toolkit for high-energy astrophysics as we enter the Age of Digital Astronomy.



13 | Astrostatistics in High Energy Astrophysics Special Session in Memory of Alanna Connors

8 Apr 2013 High-Energy Astrophysics Division

30.11 A Broad Band X-Ray Telescope, P.J. SERLEMITSOS, C. GLASSER, R. PETRE*, and A. CONNORS**, NASA/GSFC. NASA's OSS-2 mission includes the Broad Band X-ray Telescope (BBXRT) experiment of the Goddard X-Ray Group. The instrument consists of two co-aligned grazing incidence mirrors with cooled Si(Li) detectors at each focus. Its objectives and capabilities will be discussed with particular emphasis on the unique mirrors. These represent a significant development because they offer a number of attractive features including large

throughput, broad energy response, light weight and low cost. Because image quality will largely determine future applications of this type of mirror, we will discuss our progress in attaining the arc minute image inherent in the mirror design.

*NAS/NRC Research Associate

** Also Dept. Physics & Astronomy, Univ. of Maryland

First paper:

- 98 COMPTEL
 - 43 GRB Papers
 - 3 Sparse Bayesian Blocks
 - 21 Bayesian papers
 - 32 spectroscopy
 - 42 first author
- Total papers: 172

Last paper:

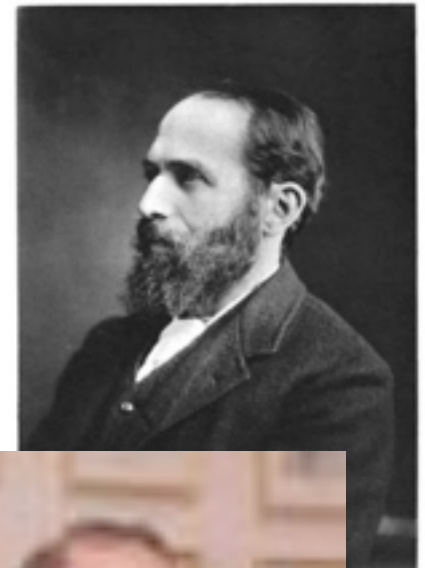
Accounting for Calibration Uncertainties in X-ray Analysis: Effective Areas in Spectral Fitting
[Hyunsook Lee](#), [Vinay L. Kashyap](#), [David A. van Dyk](#), [Alanna Connors](#), [Jeremy J. Drake](#), [Rima Izem](#), [Xiao-Li Meng](#), [Shandong Min](#), [Taeyoung Park](#), [Pete Ratzlaff](#), [Aneta Siemiginowska](#), [Andreas Zezas](#)

Top 10

The next slide contains my choice for the top 10 statistic methods that have seen important use in astronomy. I purposely did not link the pictures with the moments, to give you a chance to have some fun making these identifications ... and also coming up with your nominations for other events.


1763 Bayes
 1795 Gauss
 1810 Fourier
 1898 Schuster
 1940 Bellman
 1953 Metropolis, Rosenbluth² Teller²
 1960 
 1965 Cooley and Tukey
 1979 Efron
 1986 Daubechies

Probability
 Least-Squares
 Harmonic analysis
 Periodogram
 Dynamic Programming
 MCMC
 ARPANET
 Fast Fourier Transform
 Bootstrap
 Wavelets

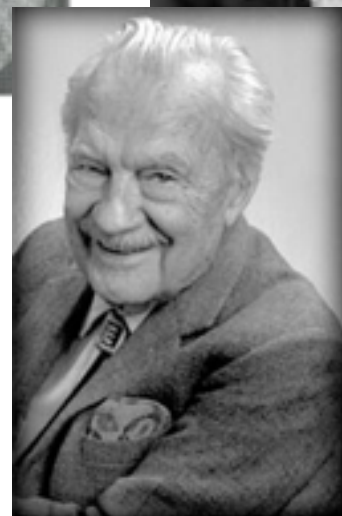


The Reverend Thomas Bayes
 1702-1761

♦ *Probability is that degree of confidence dictated by the evidence through Bayes's theorem. -- E.T. Jaynes*



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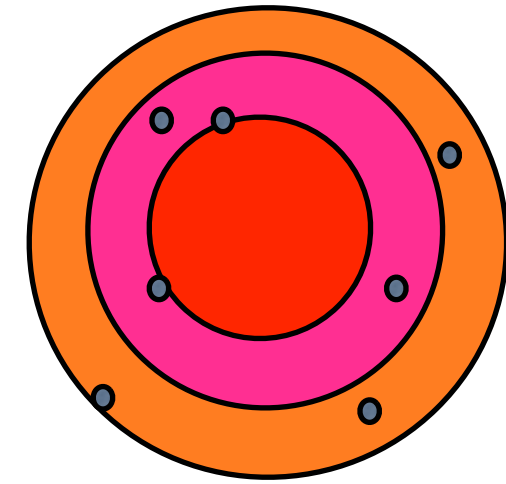
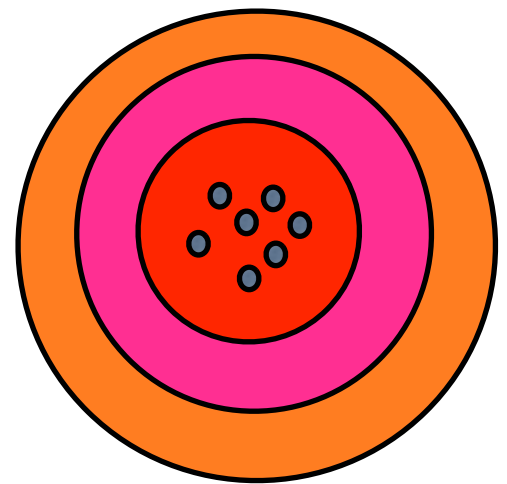
Alanna was a fan (inventor?) of the concept of principled methods. That is to say data analysis procedures based on sound statistical foundations, and opposed to ad hoc methods. The next few slides deal with a few that I think raise important issues.

- Bias-Variance Tradeoff & Random vs. Systematic Errors (3 slides)
- Experimental Design (2 slides, adapted from Tom Loredó's work)
- Concern for Error Distributions (1 slide)
- Sampling Bias (1 slide)

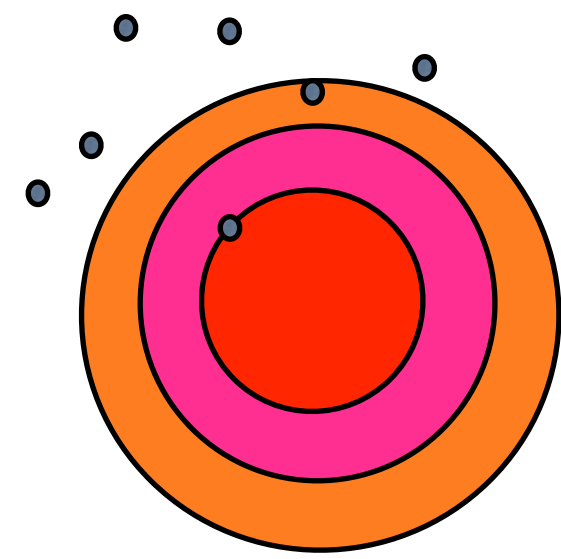
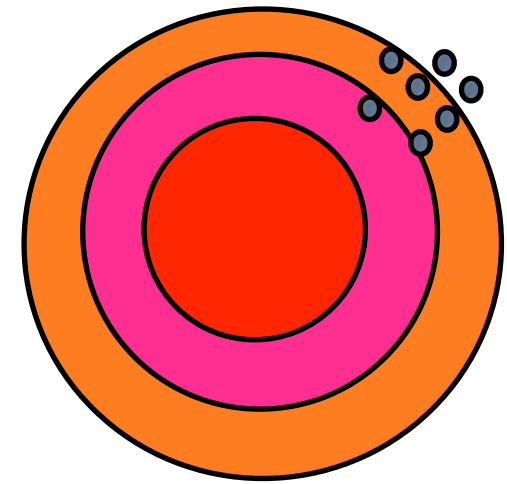
Low Variance

High Variance

Low Bias



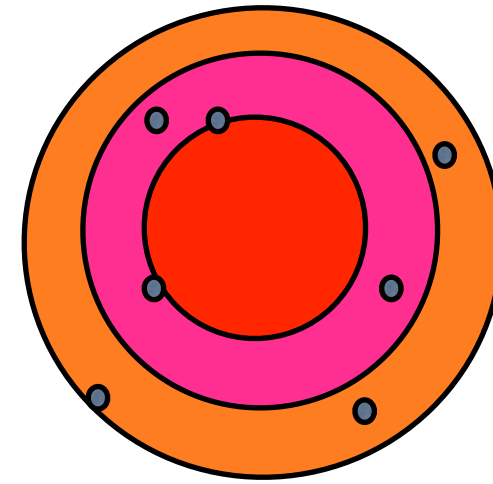
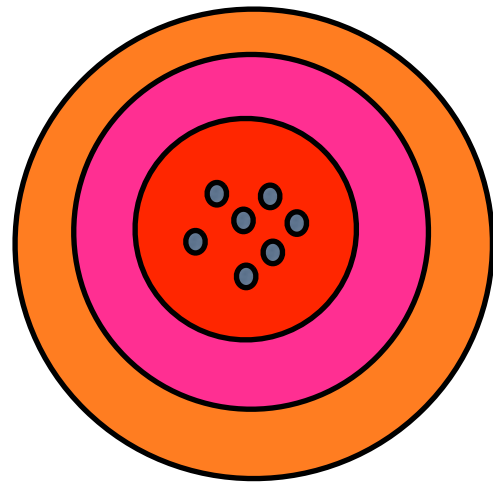
High Bias



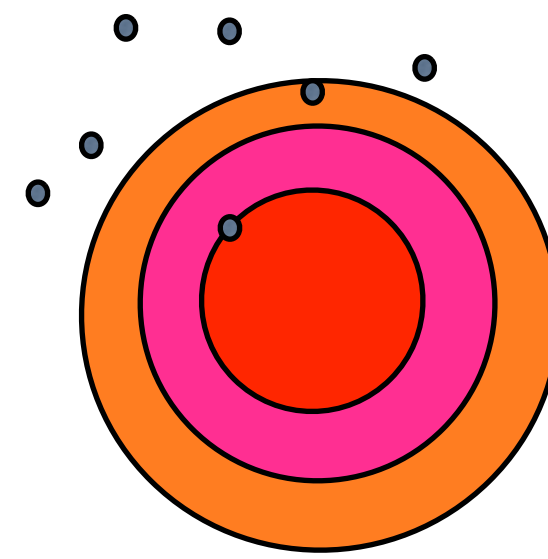
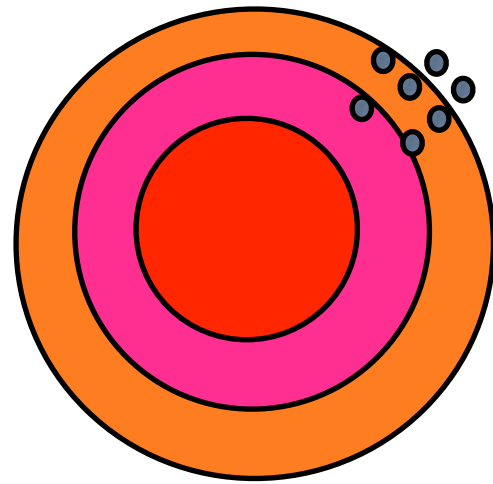
Low Variance

High Variance

Low Bias



High Bias

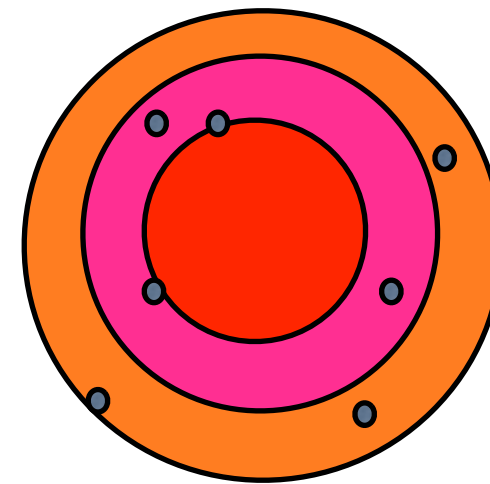
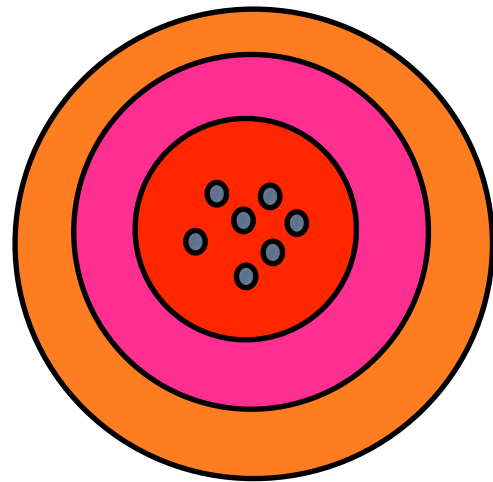


Bias Variance Tradeoff
Systematic vs. Random Errors

Low Variance

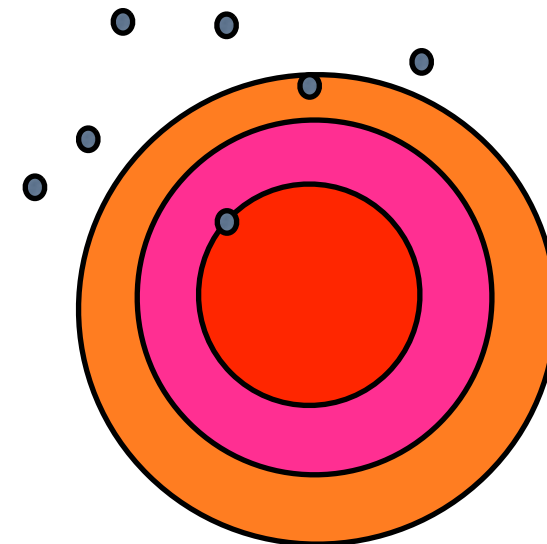
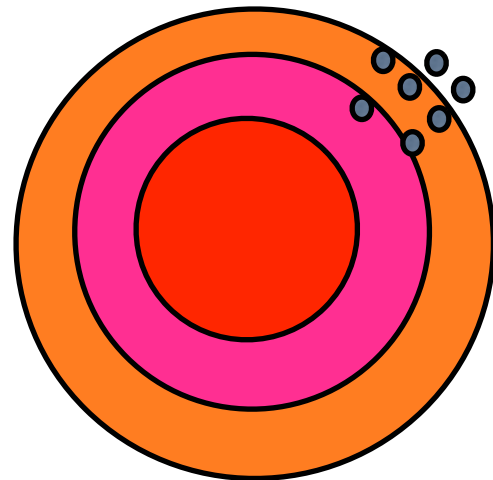
High Variance

Low Bias

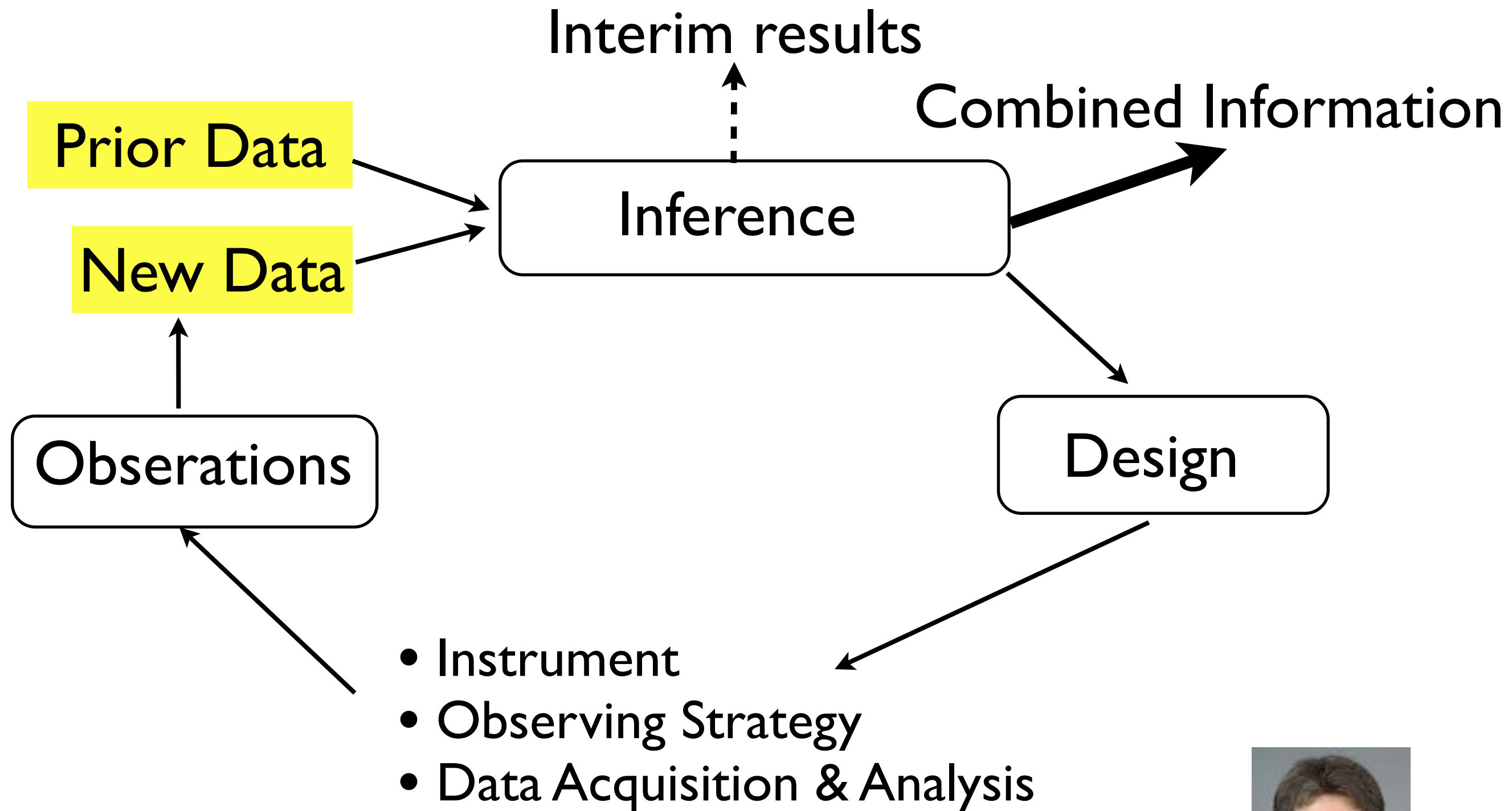


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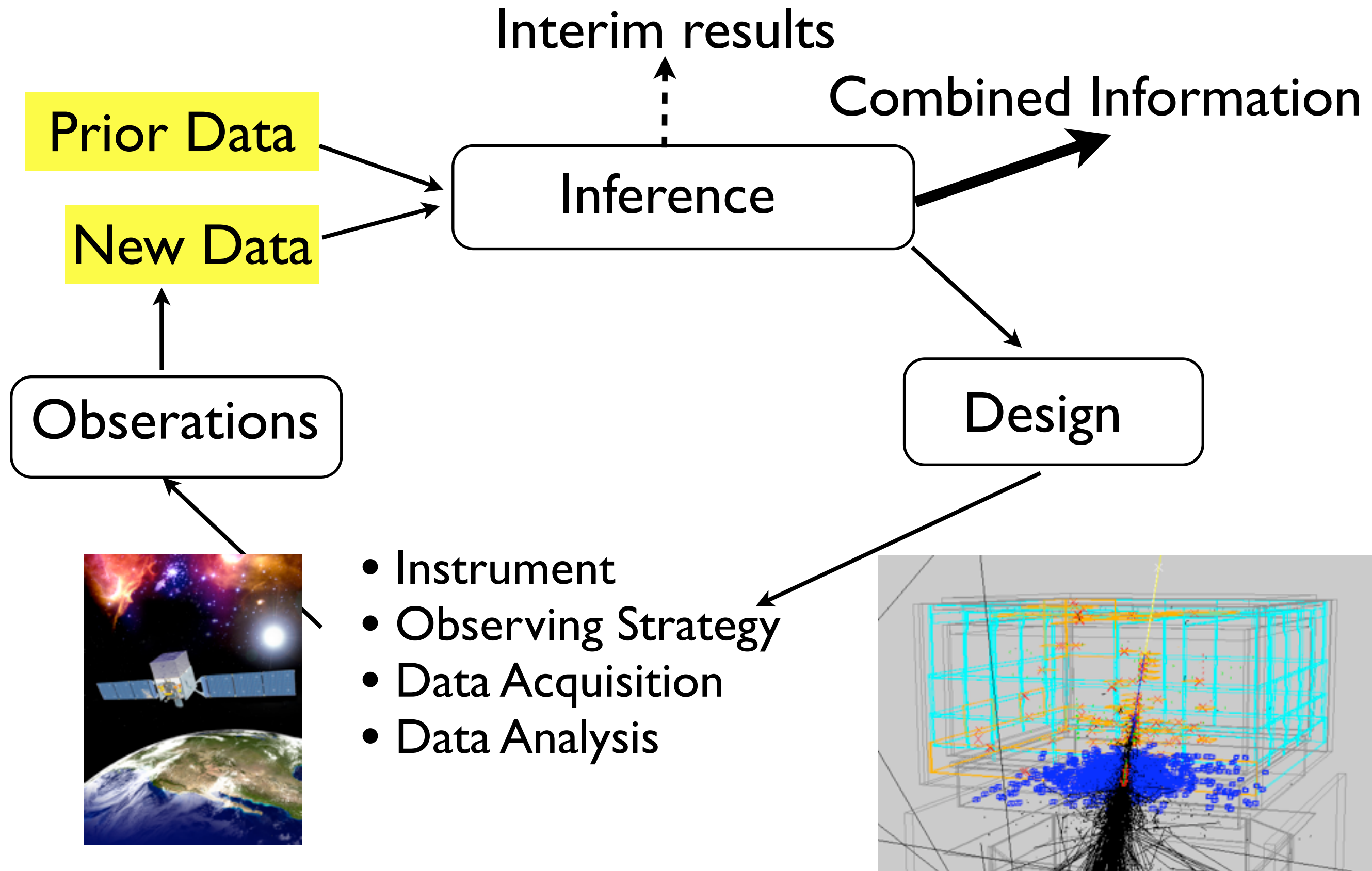
High Bias



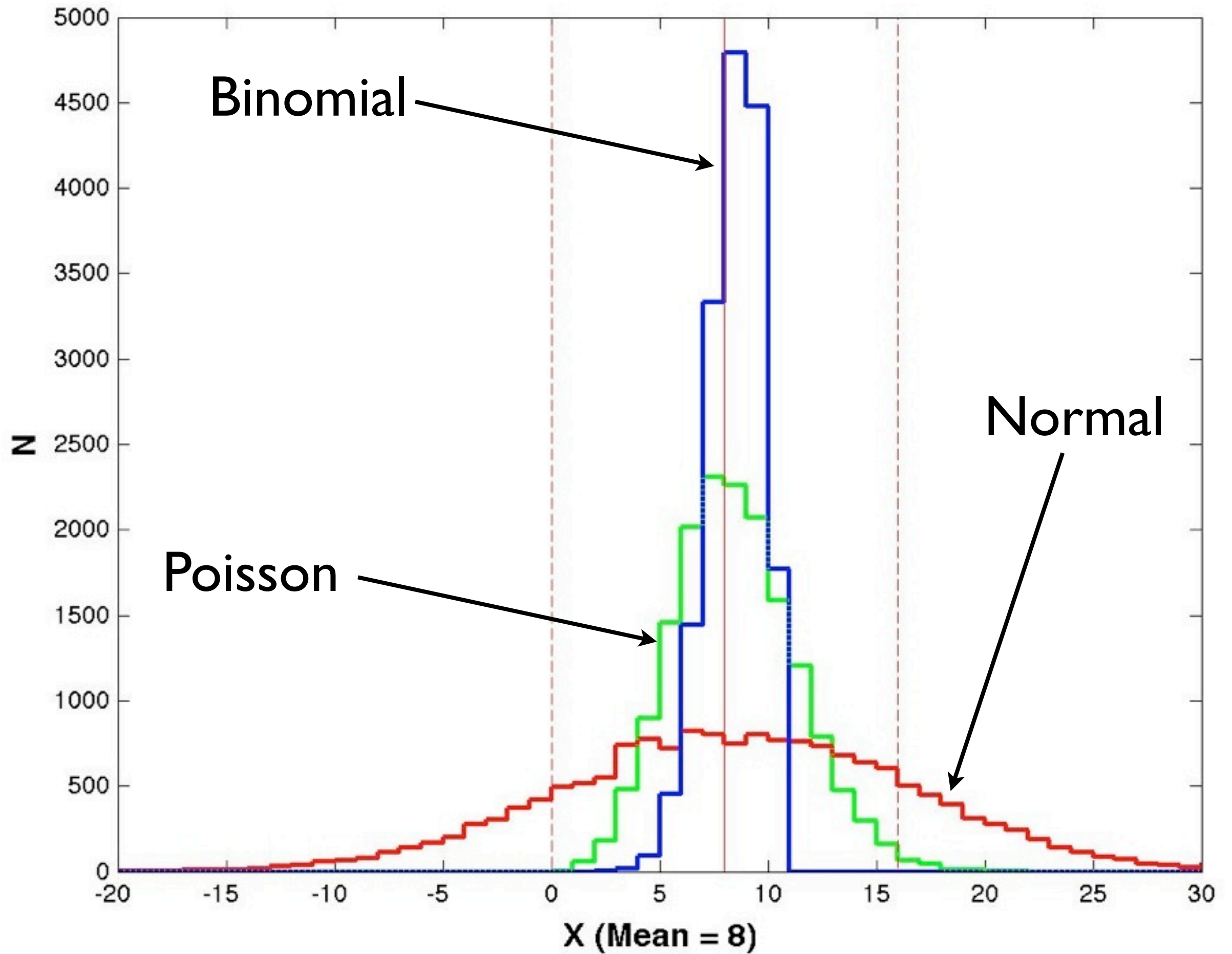
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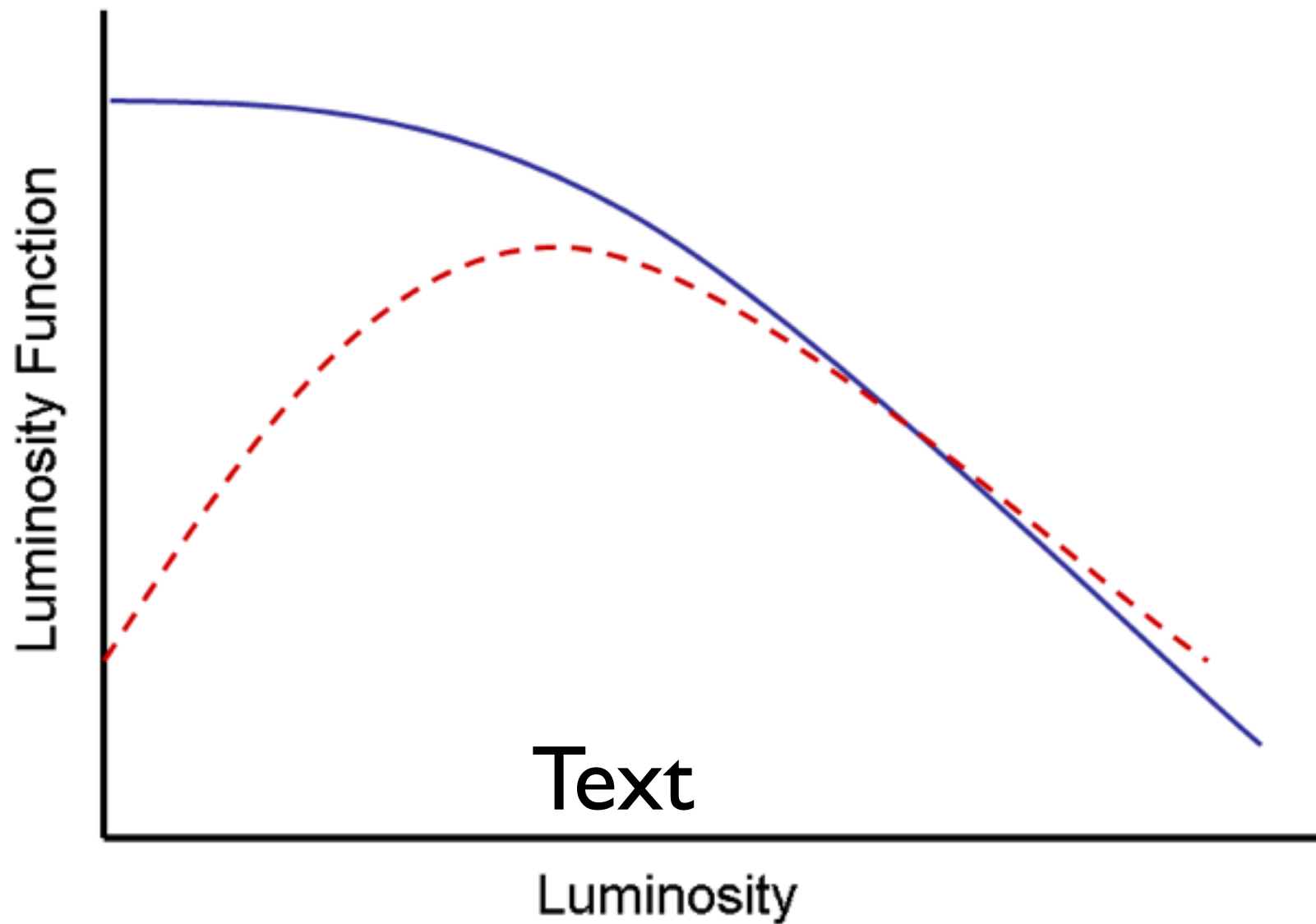


Adapted from Tom Loredo: Bayesian Adaptive Exploration



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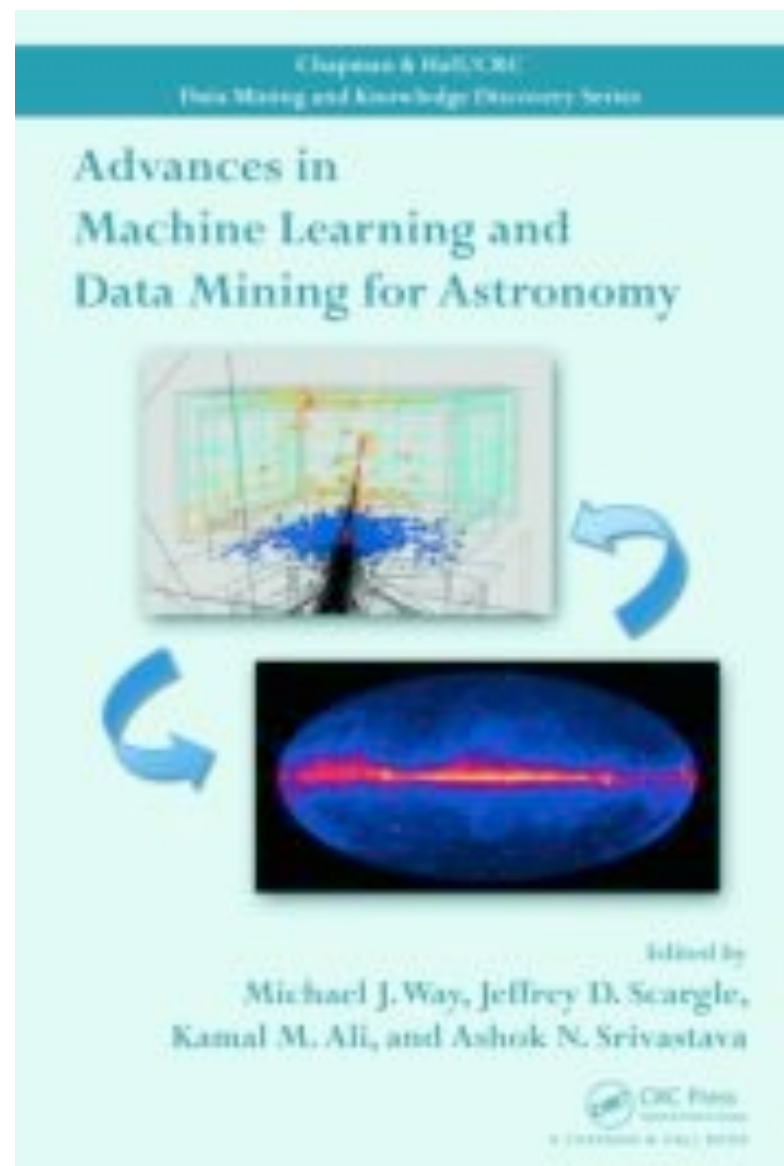




The dashed red line is an example luminosity function when the Malmquist bias is not corrected for. The more numerous low luminosity objects are underrepresented because of the apparent magnitude limit of the survey. The solid blue line is the properly corrected luminosity function using the volume-weighted correction method. (Wikipedia)

Other Principles of Astrostatistics

Large scale observational programs are making automatic data analysis, machine learning and data mining necessary for scientific progress.



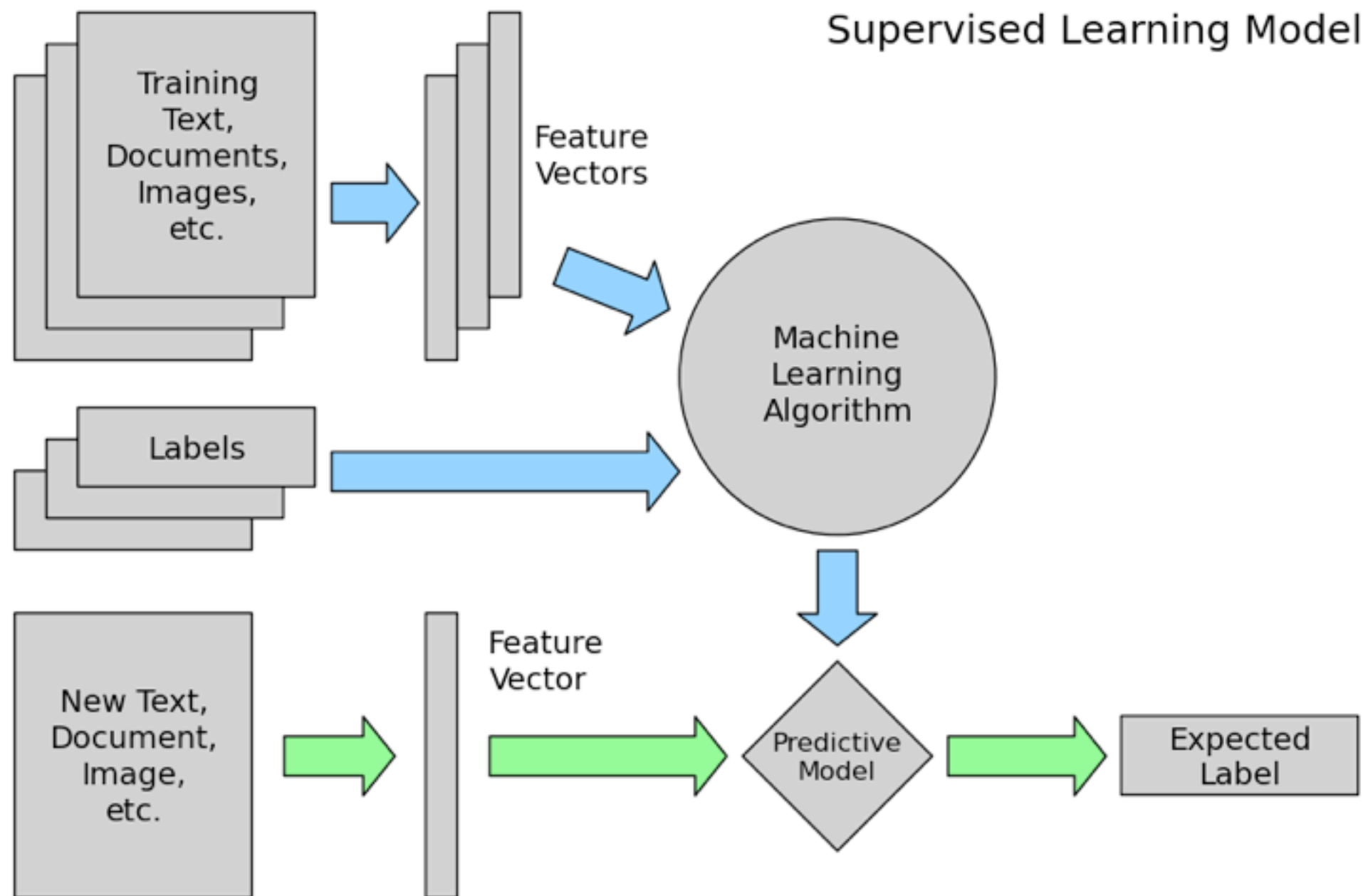
Machine Learning for Astronomy with Scikit-learn

http://astroml.github.io/sklearn_tutorial/

Jake Vanderplas, Oliver Grisel, Jaques Grobler, Gael Varoquaux

AstroML: Machine Learning and Data Mining for Astronomy

<http://astroml.github.io>



A complex, fractal-like network of glowing orange and red filaments and nodes, representing a simulation of the cosmic web or a neural network. The structure is dense and interconnected, with a central bright cluster and many smaller clusters throughout.

Simulations are data too, my friend. Of course they are.

Thank You Alanna