

Poisson processes and Upper Limits

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Outline

I. Poisson likelihood

II. Intro to Bayesian Analysis

1. Bayes' Theorem

2. Priors

3. Credible Ranges

III. Aperture Photometry

IV. Upper Limits

Outline

I. Poisson likelihood

II. Intro to Bayesian Analysis

1. Bayes' Theorem

2. Priors

3. Credible Ranges (also Confidence Intervals)

III. Aperture Photometry

IV. Upper Limits

I. Poisson likelihood

Consider N counts uniformly distributed over an interval τ

Constant rate $R = N/\tau$

What is the probability of finding k counts in δt ?

I. Poisson likelihood

consider a randomly selected interval δt

$$\rho = \delta t / \tau \equiv R \delta t / N$$

finding k counts in that interval (given there are N total)

$${}^N C_k \rho^k (1-\rho)^{N-k}$$

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$$p(k | R \delta t) = \frac{(R \delta t)^k}{k!} e^{-R \delta t}$$

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I. Poisson likelihood

finding k counts in that interval (given there are N total)

$${}^N C_k \rho^k (1-\rho)^{N-k}$$

$$\frac{N!}{(N-k)!k!} \left(\frac{R\delta t}{N}\right)^k \left(1 - \frac{R\delta t}{N}\right)^{N-k}$$

$$p(k|R\delta t) = \frac{(R\delta t)^k}{k!} e^{-R\delta t}$$

I. Poisson likelihood

finding k counts in that interval (given there are N total)

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$$\frac{N!}{(N-k)!k!} \left(\frac{R\delta t}{N}\right)^k \left(1 - \frac{R\delta t}{N}\right)^{N-k}$$
$$\frac{N!}{(N-k)!N^k} \frac{(R\delta t)^k}{k!} \left(1 - \frac{R\delta t}{N}\right)^N \left(1 - \frac{R\delta t}{N}\right)^{-k}$$

$$p(k|R\delta t) = \frac{(R\delta t)^k}{k!} e^{-R\delta t}$$

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finding k counts in that interval (given there are N total)

$${}^N C_k \rho^k (1-\rho)^{N-k}$$

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$$\frac{N!}{(N-k)!N^k} \frac{(R\delta t)^k}{k!} \left(1 - \frac{R\delta t}{N}\right)^N \left(1 - \frac{R\delta t}{N}\right)^{-k}$$

$$N \rightarrow \infty, \delta t \rightarrow 0 : \frac{N!}{(N-k)!N^k} \rightarrow 1, \left(1 - \frac{R\delta t}{N}\right)^N \rightarrow e^{-R\delta t}$$

$$p(k|R\delta t) = \frac{(R\delta t)^k}{k!} e^{-R\delta t}$$

II. Bayesian Analysis

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a calculus for ***conditional*** probabilities

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Notation

- $p(..)$
- $p(A)$ – probability of a proposition
- $p(AB)$ – probability of *A and B*
- $p(A|B)$ – probability of *A given B*
- $p(x)dx$ – probability density (without the dx)

All you need to remember

- $p(A \text{ or } B) = p(A) + p(B) - p(A \text{ and } B)$
- $p(A \text{ and } B) = p(A \text{ given } B) \cdot p(B)$

II.a Bayes' Theorem

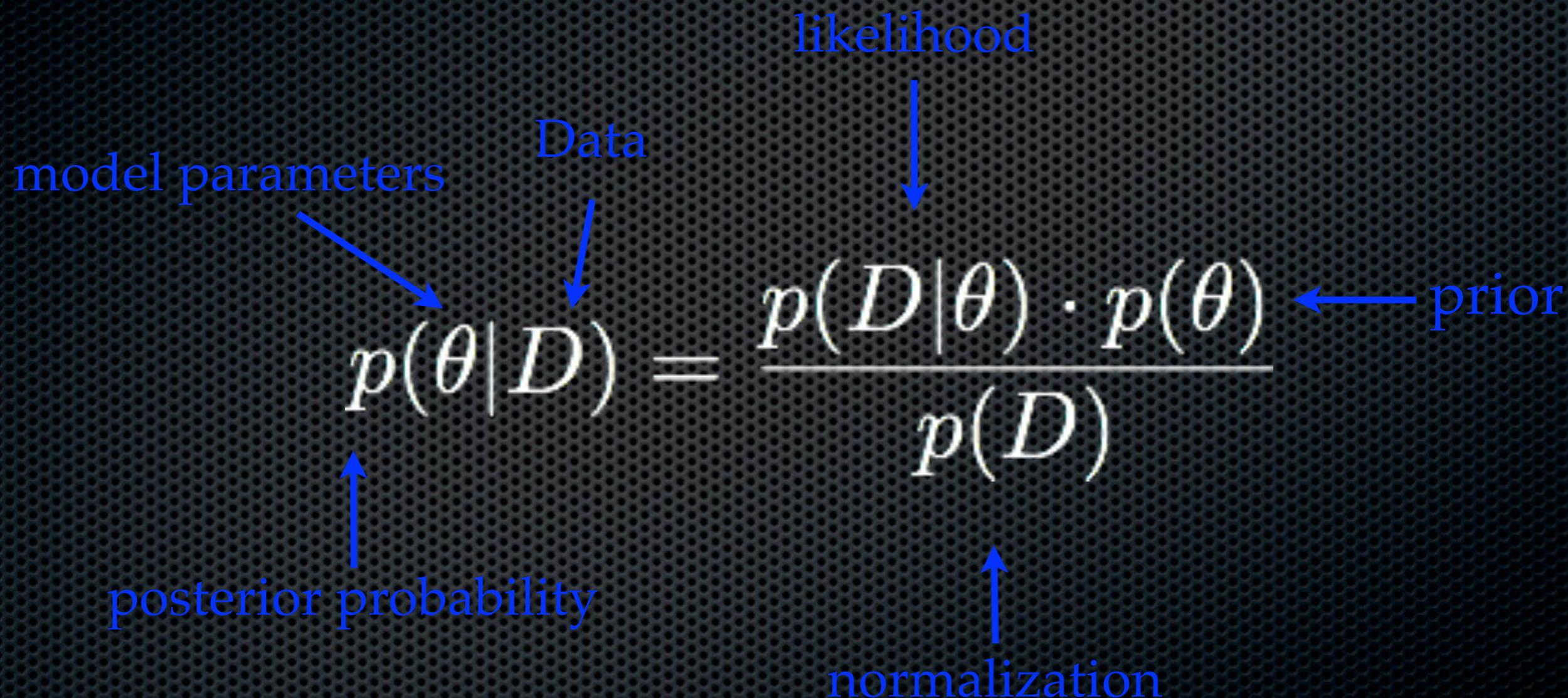
$$p(AB) = p(A|B) \cdot p(B) = p(B|A) \cdot p(A)$$

$$p(A|B) = \frac{p(B|A) \cdot p(A)}{p(B)}$$

II.a Bayes' Theorem

$$p(\theta|D) = \frac{p(D|\theta) \cdot p(\theta)}{p(D)}$$

II.a Bayes' Theorem



II.b Priors

“Extraordinary claims require extraordinary evidence.”

- Carl Sagan

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Why?

II.b Priors

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Why?

Because priors.

$$p(\theta|D) = \frac{p(D|\theta) \cdot p(\theta)}{p(D)}$$

II.b Priors

- Unfairly maligned as “subjective”, but actually a mechanism to explicitly encode your assumptions
- When your data are weak, your prior beliefs don't change; when your data are strong, your prior beliefs don't matter.
- You update your prior belief with new data, using Bayes' Theorem. Lets you daisy-chain analyses.
- When your prior is informative, takes more data to make a large change.
- Technically, the biggest difference between likelihood analysis and Bayesian analysis: converts $p(D|\theta)$ to $p(\theta|D)$

$$\frac{(R \delta t)^k}{k!} e^{-R \delta t}$$

II.b Example: γ -Priors

- Highly flexible distribution, defined on non-negative reals, $[0, \infty)$
- Conjugate prior to the Poisson distribution

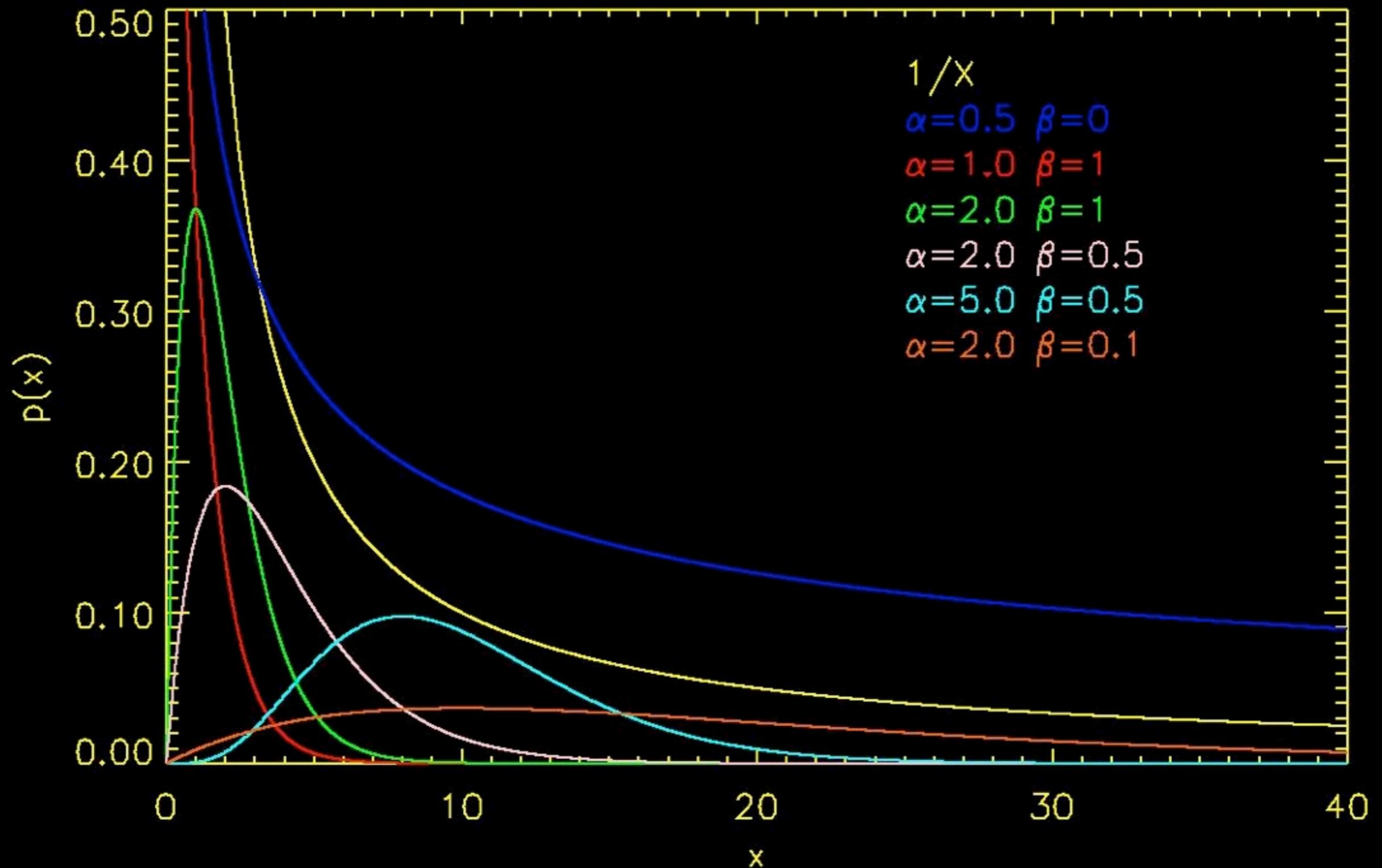
$$\gamma(x; \alpha, \beta) = x^{\alpha-1} e^{-\beta x} \cdot \beta^\alpha / \Gamma(\alpha)$$

- $\alpha = \text{mean}^2/\text{variance}$, $\beta = \text{mean}/\text{variance}$
- As $\alpha \rightarrow 1, \beta \rightarrow 0$, approaches a flat, non-informative prior
- For non-trivial α, β , acts as an informative prior where you expect to observe α counts in β “exposure”

$$\gamma(x; \alpha, \beta) = x^{\alpha-1} e^{-\beta x} \cdot \beta^\alpha / \Gamma(\alpha)$$

$$\text{mean} = \alpha / \beta \quad \text{variance} = \alpha / \beta^2$$

II.b Example: γ -Priors



II.c Confidence Ranges

The uncertainty in a parameter is defined by the width of its probability distribution.

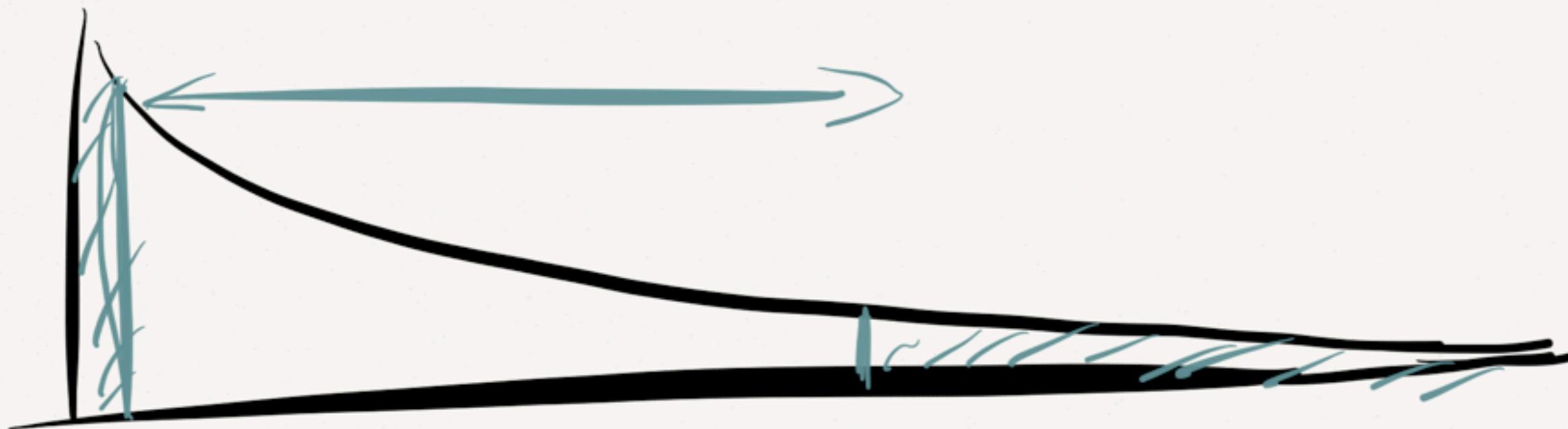
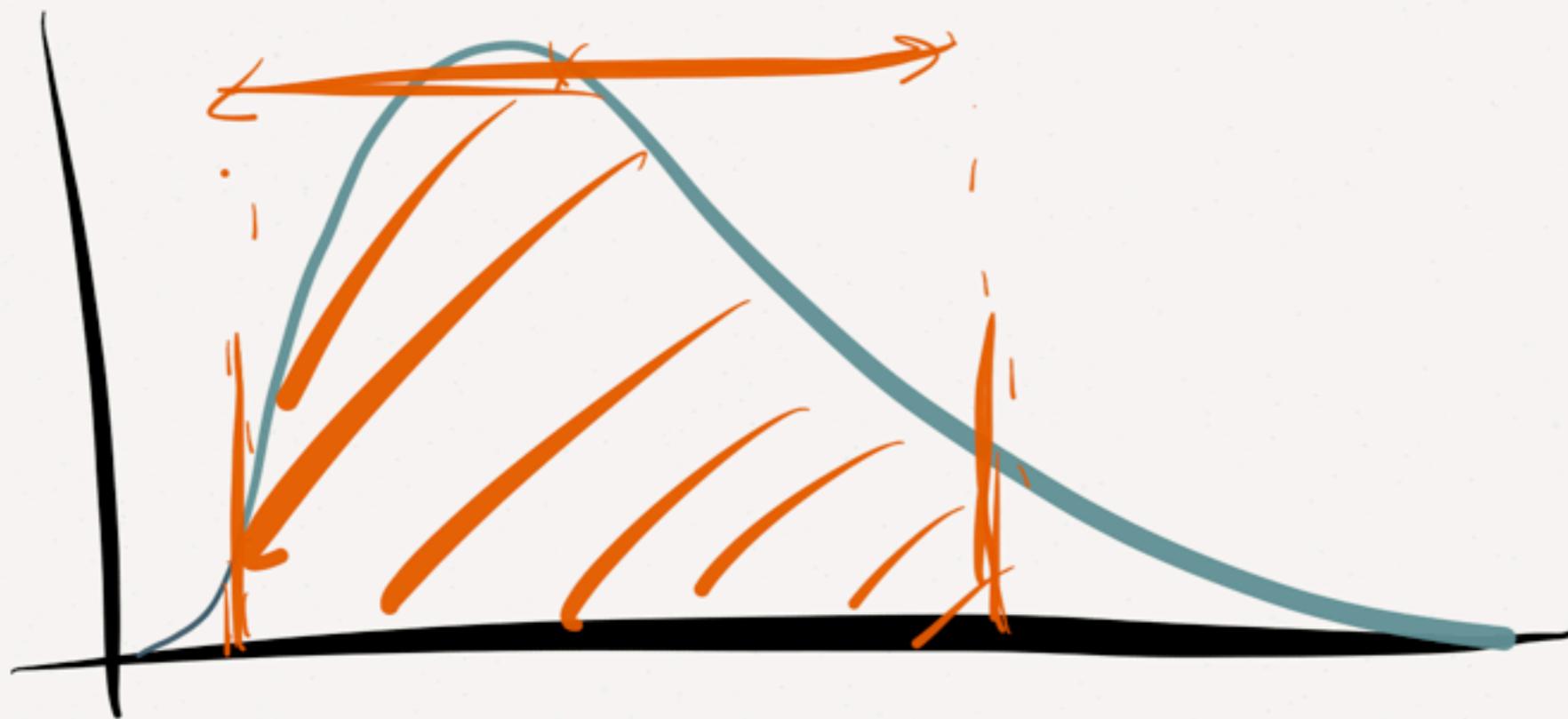
II.c Confidence Ranges

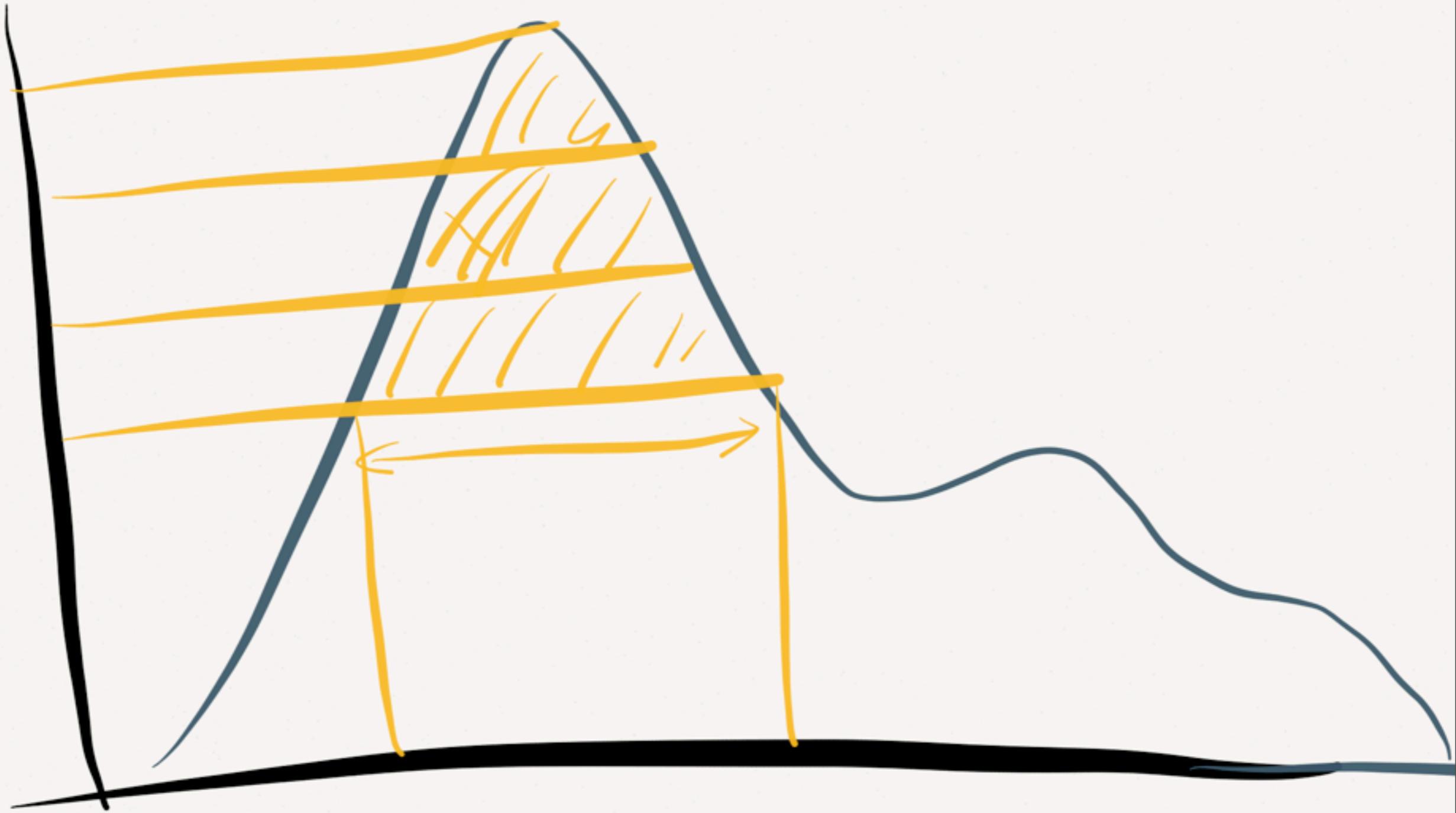
The uncertainty in a parameter is defined by the width of its probability distribution.

- ✦ Frequentist confidence interval:
 - ✦ Intervals computed at some significance p will contain the true value a fraction p of the times the experiment is repeated
- ✦ Bayesian credible range:
 - ✦ An interval at significance p will contain the true value of the parameter with probability p

II.c.1 Credible Ranges

- ✦ Not unique!
- ✦ Set bounds on parameters
- ✦ many types: Equal-tail, Highest Posterior-density, Gaussian-equivalent σ , mode-outward, etc.





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- ✦ Not unique!
- ✦ Set bounds on parameters
- ✦ many types: Equal-tail, Highest Posterior-density, Gaussian-equivalent σ , mode-outward, etc.
 - ✦ Equal-tail is transformation invariant
 - ✦ HPD guaranteed to include mode; also smallest
 - ✦ Using Gaussian-equivalent $\pm\sigma$ is often a very bad idea

II.c.2 Confidence Interval

Invert a hypothesis test: ask what is the likelihood of the data for different possible parameter values, and define a confidence region at level $1-\gamma$ as that set of parameters which are not rejected at significance γ .

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- e.g., Poisson when n counts are observed:
 - upper bound, $s=s_u$ such that

$$1-\gamma = p(k \leq n; s) = \sum_{k=0..n} s^k e^{-s} / \Gamma(k+1)$$

- lower bound, $s=s_l$ such that

$$1-\gamma = p(k > n; s) = 1 - \sum_{k=0..n-1} s^k e^{-s} / \Gamma(k+1)$$

II.c.2 Confidence Interval

Invert a hypothesis test: ask what is the likelihood of the data for different possible parameter values, and define a confidence region at level $1-\gamma$ as that set of parameters which are not rejected at significance γ .

- e.g., Poisson (n counts) with background (b , known)

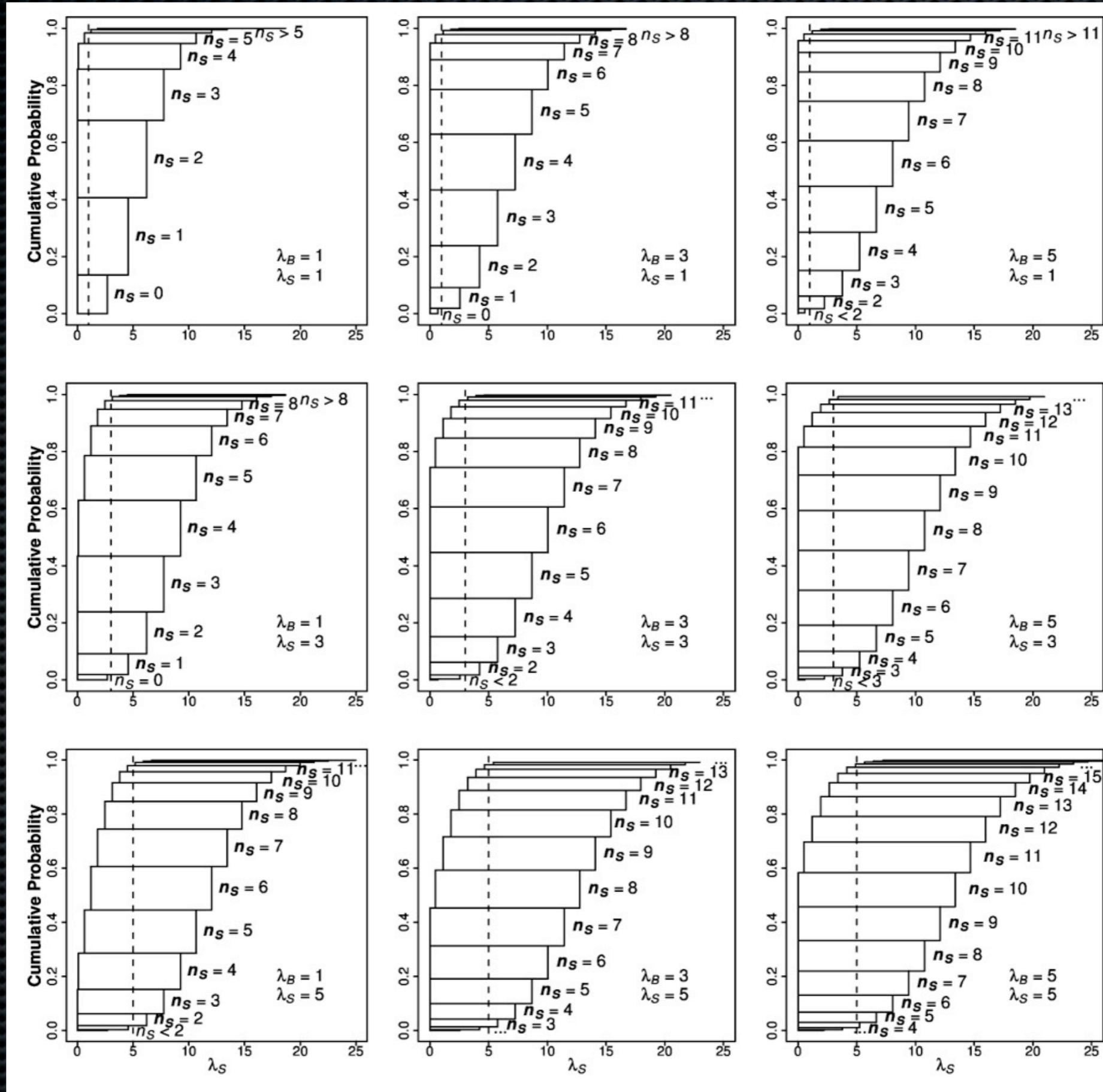
- upper bound, find $s=s_u$ (for given b) such that

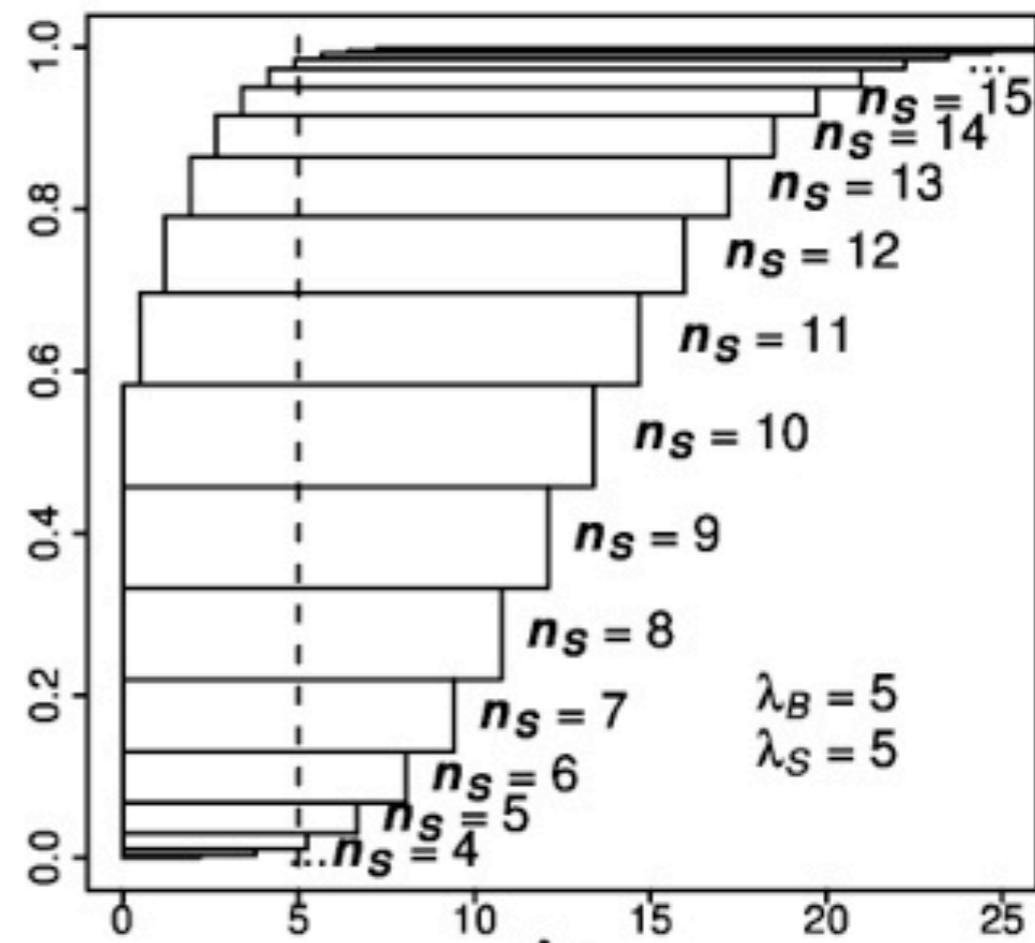
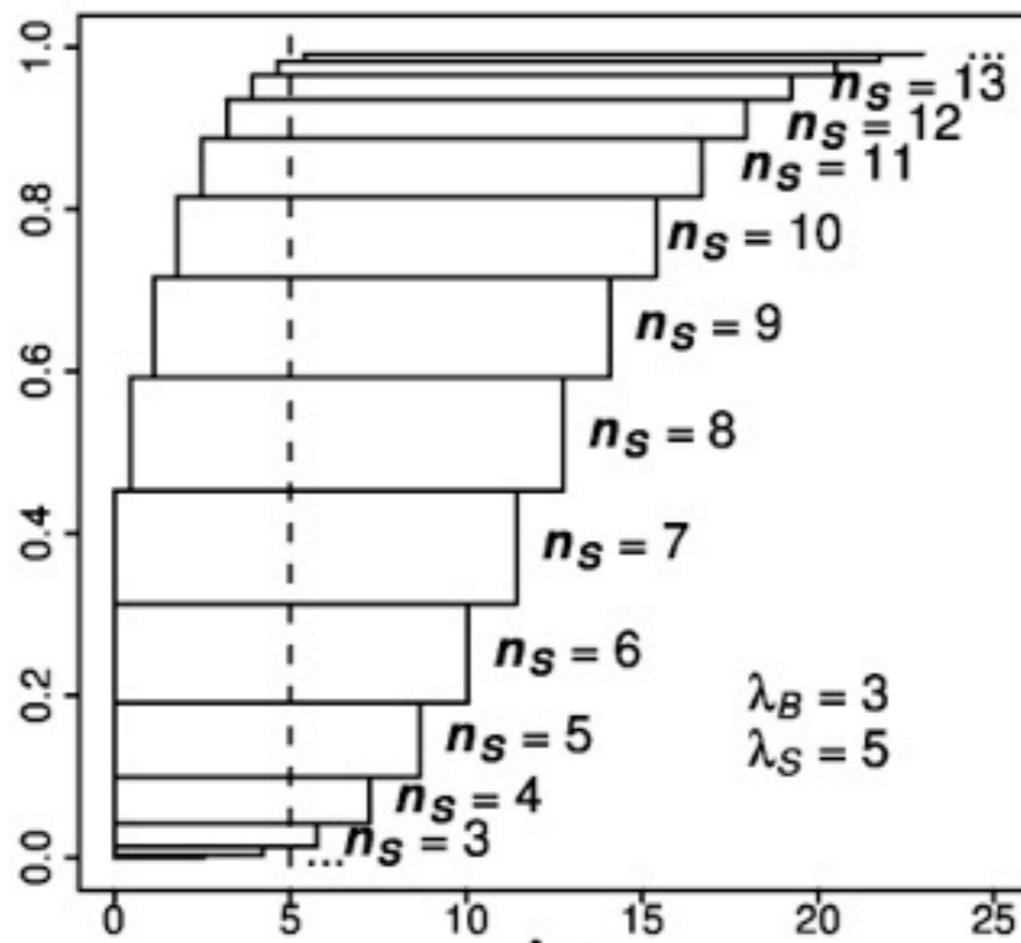
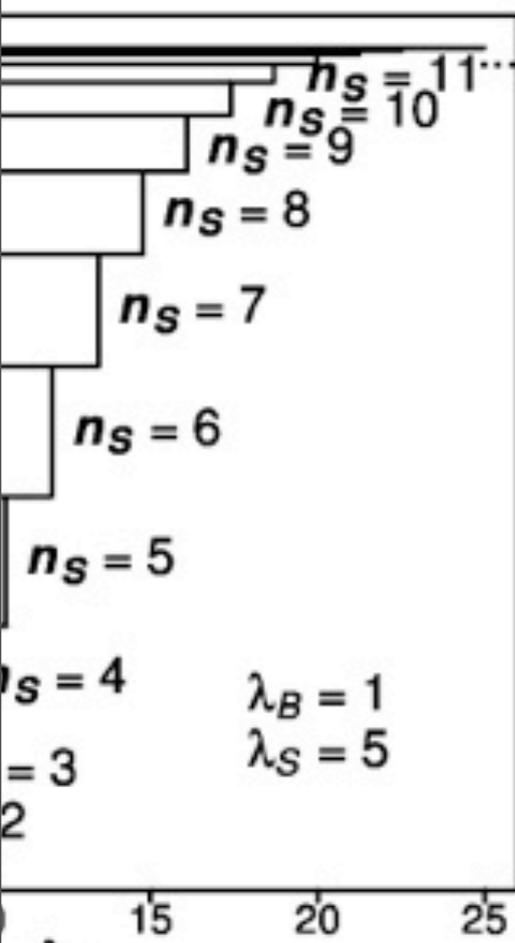
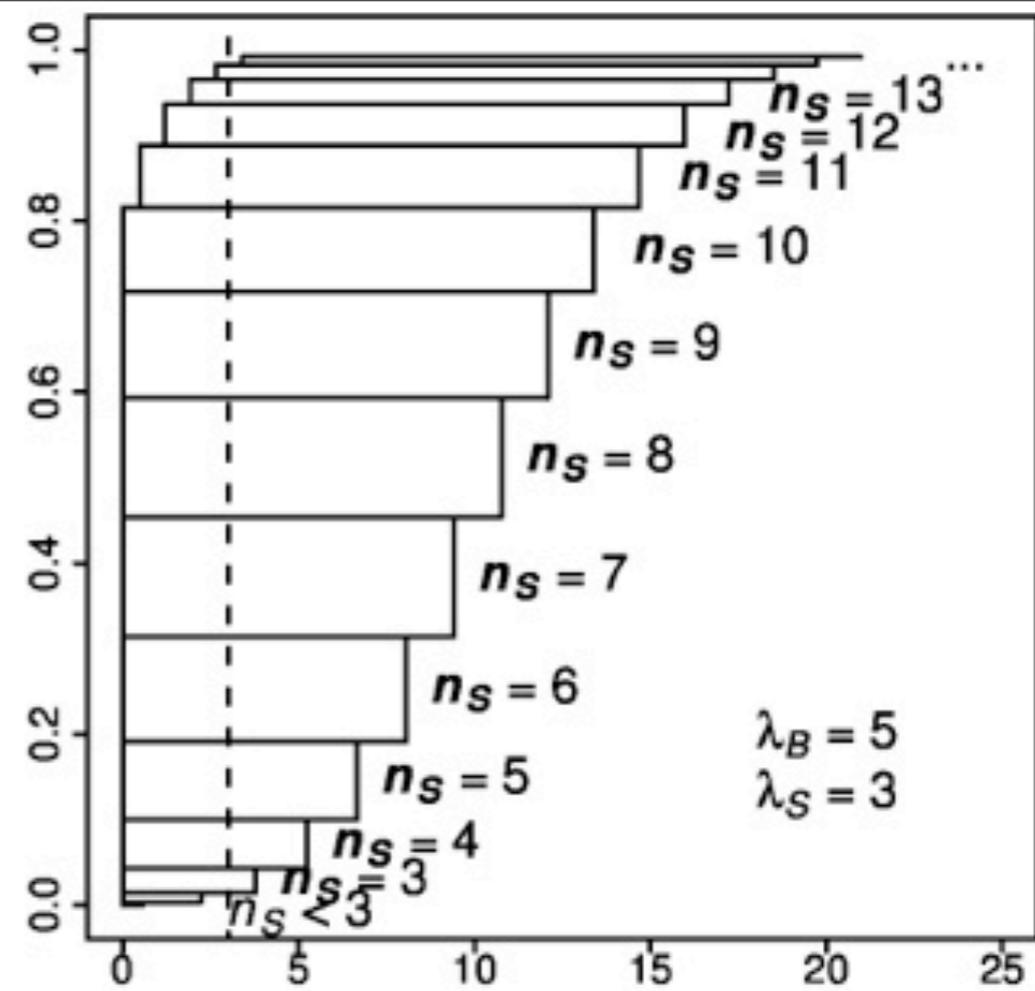
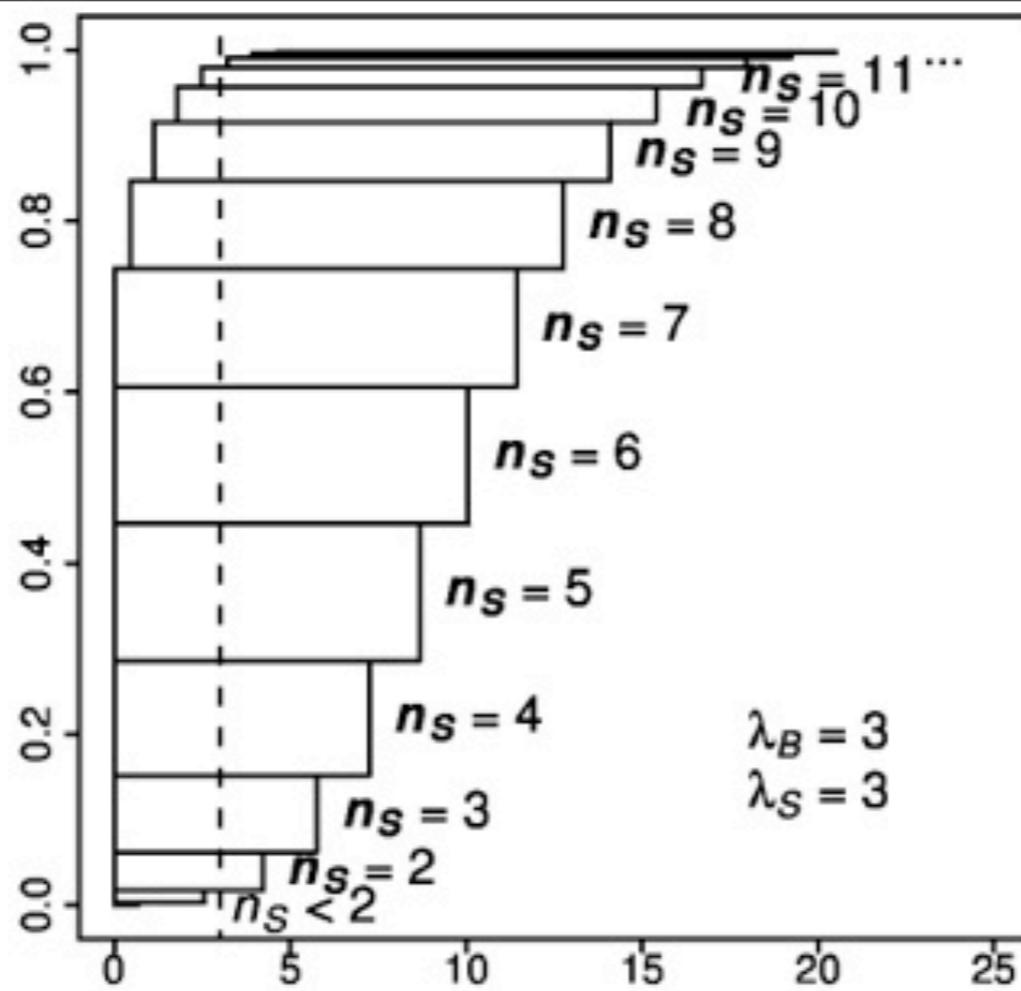
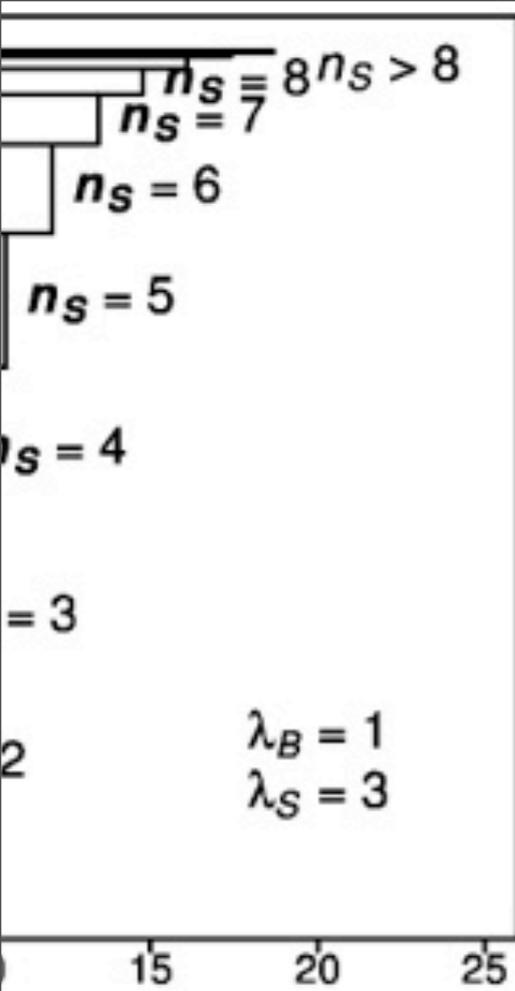
$$1-\gamma = p(k \leq n; s, b) = \sum_{k=0..n} (s+b)^k e^{-(s+b)} / \Gamma(k+1)$$

- lower bound, find $s=s_l$ (for given b) such that

$$1-\gamma = p(k > n; s, b) = 1 - \sum_{k=0..n-1} (s+b)^k e^{-(s+b)} / \Gamma(k+1)$$

Confidence intervals for given background (λ_B) and when different counts (n_S) are observed. Width of boxes are 95% intervals. Height of boxes are $p(n_S|\lambda_S\lambda_B)$. Dashed vertical line is true value of λ_S .





II.c.3 Feldman-Cousins Confidence Interval

Invert a hypothesis test: ask what is the likelihood of the data for different possible parameter values, and define a confidence region at level $1-\gamma$ as that set of parameters which are not rejected at significance γ .

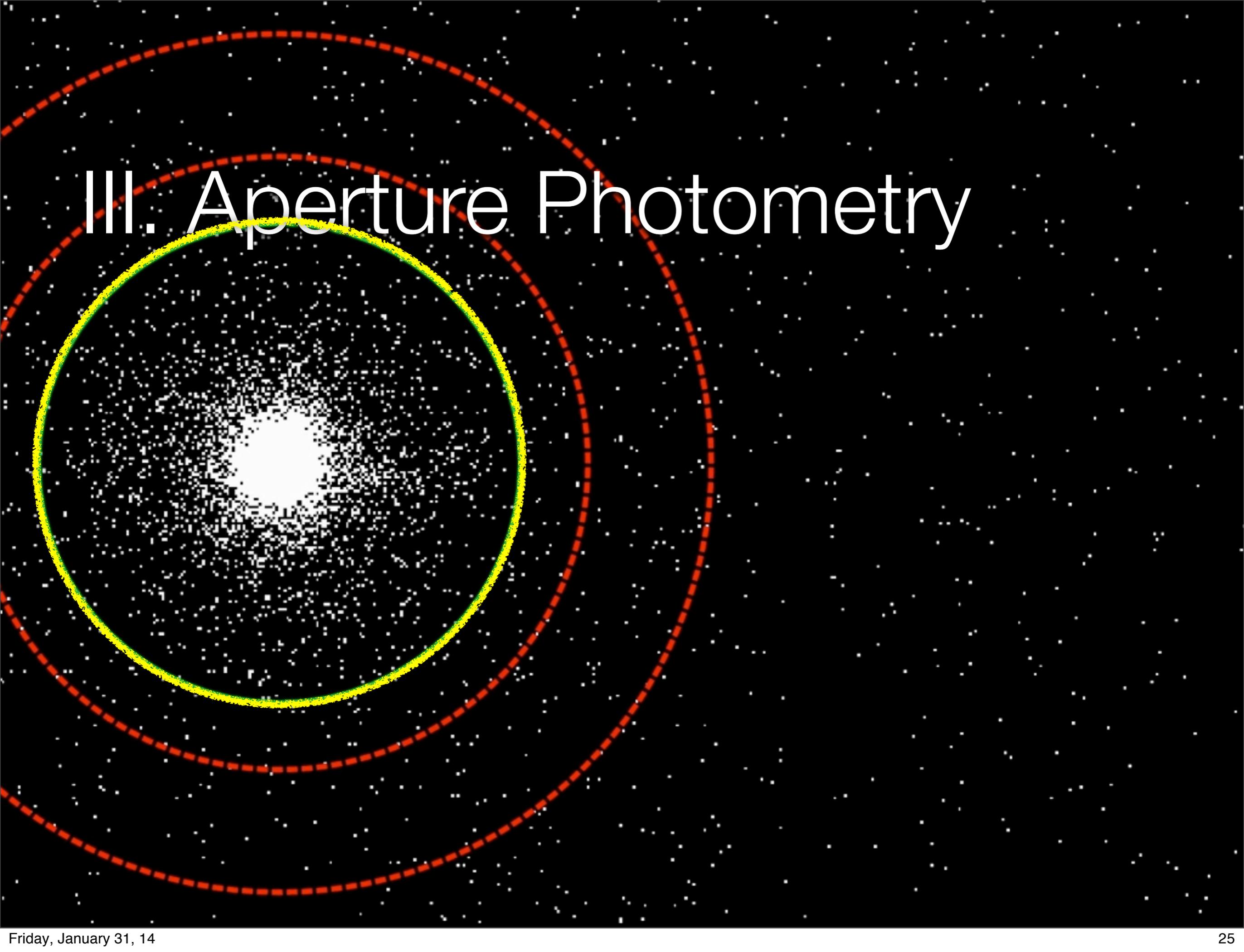
- But: sometimes intervals can be empty (e.g., if $n \ll b$)
- invert the ratio of likelihoods,

$$l(s) = L(n|s,b) / L(n|\hat{s},b)$$

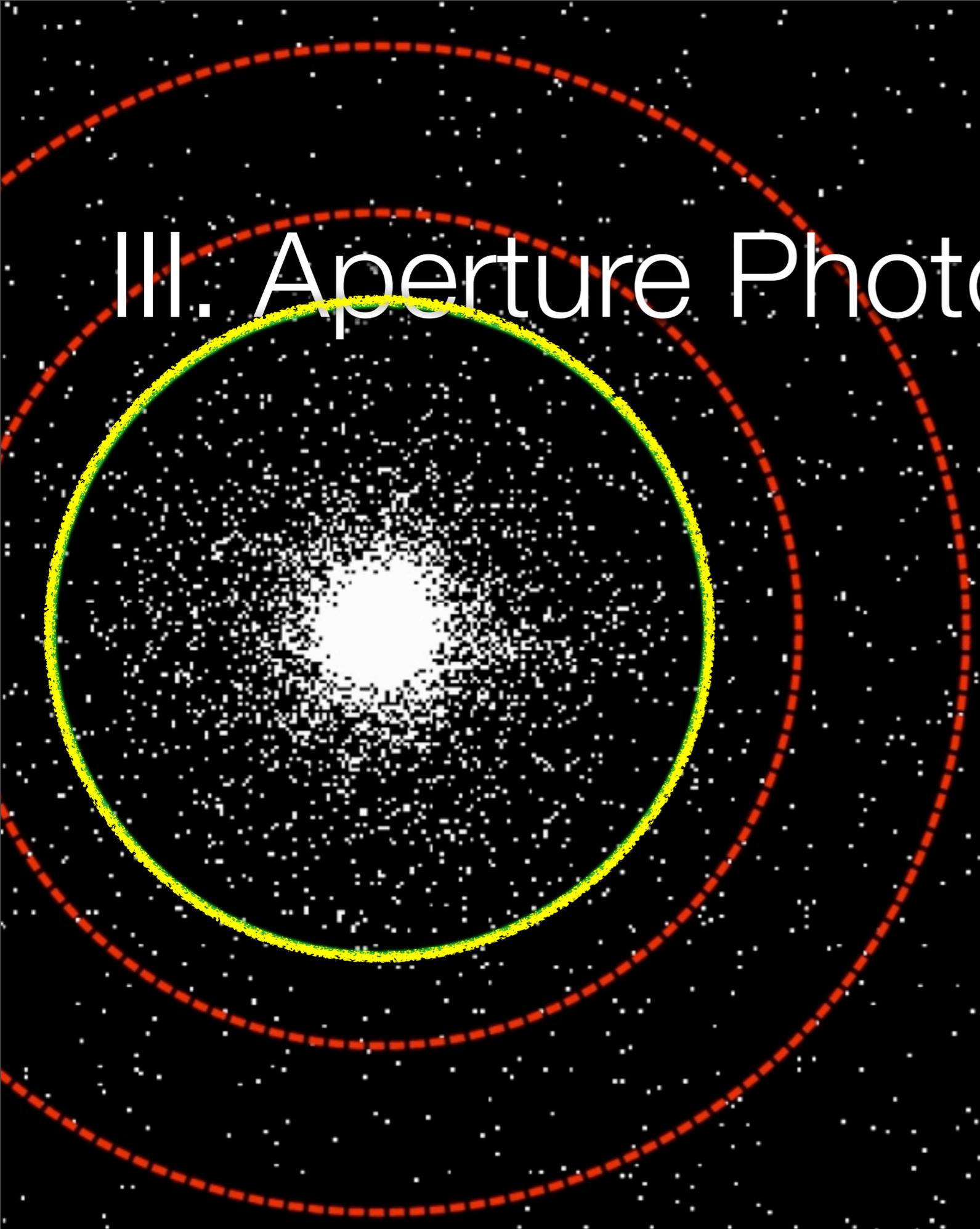
- unique, unified intervals where the lower bound automatically drops to 0 for small n – no need to select between one-sided and two-sided intervals

III. Aperture Photometry

III. Aperture Photometry

The diagram illustrates the process of aperture photometry. It features a field of stars on a black background. A central star is the primary focus. Two concentric circles are drawn around it: an inner circle with a solid yellow-green border and an outer circle with a dashed red border. The text 'III. Aperture Photometry' is overlaid in white, sans-serif font in the upper left quadrant of the image.

III. Aperture Photometry



Given measured counts

C B

Infer expected counts

θ_S , θ_B

$$C \sim \text{Pois}(\theta_S + \theta_B)$$

$$B \sim \text{Pois}(r \theta_B)$$

$$p(k|R\delta t) = \frac{(R\delta t)^k}{k!} e^{-R\delta t}$$

$$p(\theta|D) = \frac{p(D|\theta) \cdot p(\theta)}{p(D)}$$

$$\gamma(x;\alpha,\beta) = x^{\alpha-1} e^{-\beta x} \cdot \beta^\alpha / \Gamma(\alpha)$$

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III. Aperture Photometry

$$p(k|R\delta t) = \frac{(R\delta t)^k}{k!} e^{-R\delta t}$$

$$p(\theta|D) = \frac{p(D|\theta) \cdot p(\theta)}{p(D)}$$

$$y(x;\alpha,\beta) = x^{\alpha-1} e^{-\beta x} \cdot \beta^\alpha / \Gamma(\alpha)$$

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III. Aperture Photometry

$$p(\theta_S) = \theta_S^{\alpha_S-1} e^{-\beta_S \theta_S} \beta_S^{\alpha_S} / \Gamma(\alpha_S)$$

$$p(\theta_B) = \theta_B^{\alpha_B-1} e^{-\beta_B \theta_B} \beta_B^{\alpha_B} / \Gamma(\alpha_B)$$

$$p(k|R\delta t) = \frac{(R\delta t)^k}{k!} e^{-R\delta t}$$

$$p(\theta|D) = \frac{p(D|\theta) \cdot p(\theta)}{p(D)}$$

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$$p(B|\theta_B) = (r\theta_B)^B e^{-r\theta_B} / \Gamma(B+1)$$

$$p(C|\theta_S\theta_B) = (\theta_S+\theta_B)^C e^{-(\theta_S+\theta_B)} / \Gamma(C+1)$$

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$$p(C|\theta_S\theta_B) = (\theta_S+\theta_B)^C e^{-(\theta_S+\theta_B)} / \Gamma(C+1)$$

$$p(\theta_S\theta_B|C,B) \propto p(C,B|\theta_B\theta_S) p(\theta_S) p(\theta_B)$$

$$p(k|R\delta t) = \frac{(R\delta t)^k}{k!} e^{-R\delta t}$$

$$p(\theta|D) = \frac{p(D|\theta) \cdot p(\theta)}{p(D)}$$

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$$p(\theta_S\theta_B|C,B) \propto p(C,B|\theta_B\theta_S) p(\theta_S) p(\theta_B)$$

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$$p(\theta|D) = \frac{p(D|\theta) \cdot p(\theta)}{p(D)}$$

$$\gamma(x;\alpha,\beta) = x^{\alpha-1} e^{-\beta x} \cdot \beta^\alpha / \Gamma(\alpha)$$

$$C \sim \text{Pois}(\theta_S + \theta_B)$$

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III. Aperture Photometry

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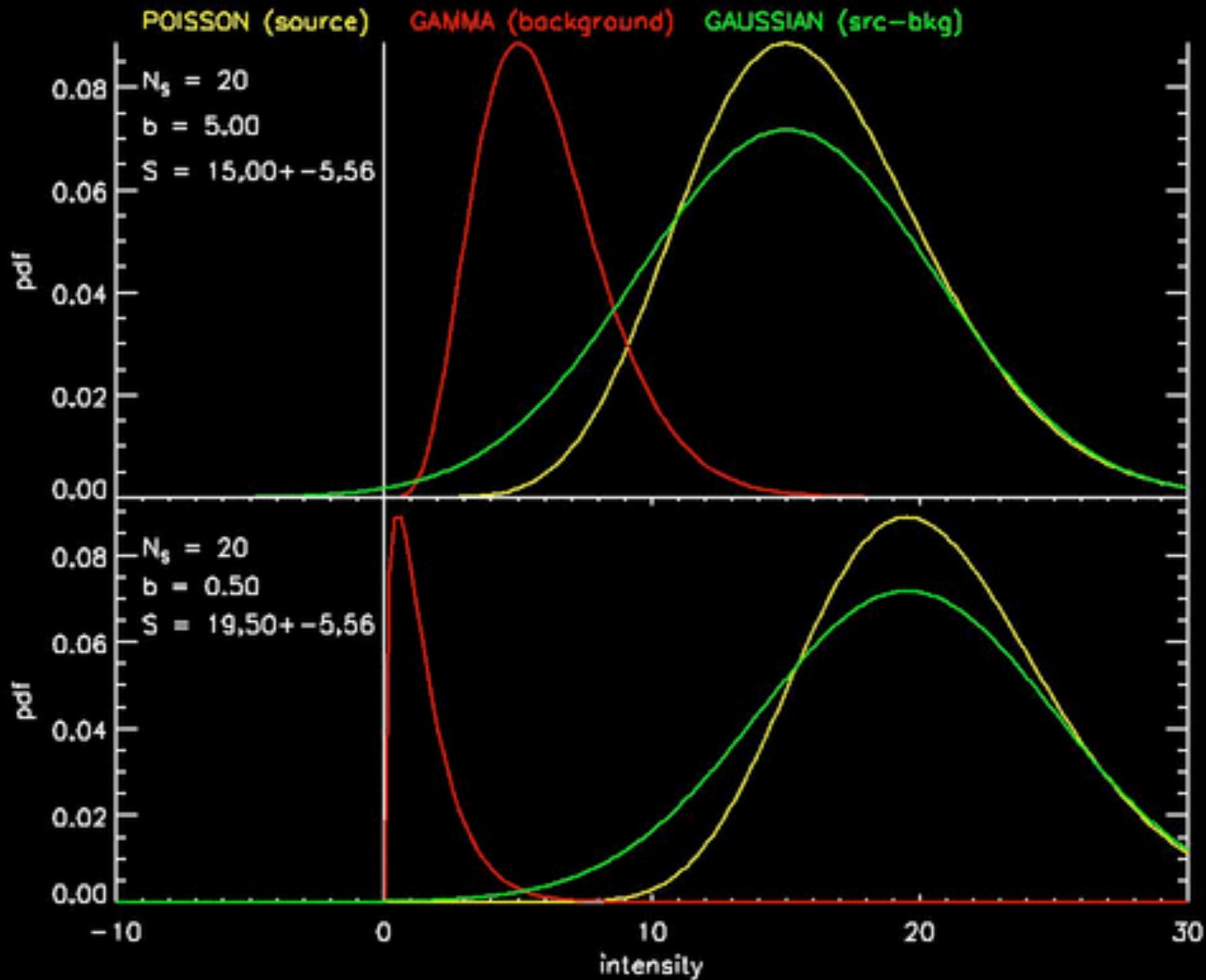
$$p(\theta_S\theta_B|C,B) \propto p(C,B|\theta_B\theta_S) p(\theta_S) p(\theta_B)$$

$$p(\theta_S\theta_B|C,B) \propto p(C|\theta_B\theta_S) p(B|\theta_B) p(\theta_S) p(\theta_B)$$

$$p(\theta_S|C,B) \propto \int d\theta_B p(C|\theta_B\theta_S) p(B|\theta_B) p(\theta_S) p(\theta_B)$$

III. Aperture Photometry

$$p(\theta_S|C, B) d\theta_S = d\theta_S \frac{1}{\Gamma(C+1)\Gamma(B+1)} \\ \times \sum_{k=0}^C (r^{B+1} \theta_S^k e^{-\theta_S} \\ \times \frac{\Gamma(C+1)\Gamma(C+B-k+1)}{\Gamma(k+1)\Gamma(C-k+1)(1+r)^{C+B-k+1}})$$



IV. Upper Limits

- ✦ A confidence interval or a credible range gives a range of values that a parameter can have for a specified significance.
- ✦ The interval has two ends. A lower bound, and an upper bound. The true value is likely higher than the lower bound. And lower than the upper bound.
- ✦ Why is this not an *upper limit*?

IV. Upper Limit

The largest intensity a source can have without being detected.

The smallest intensity a source should have to be detected.

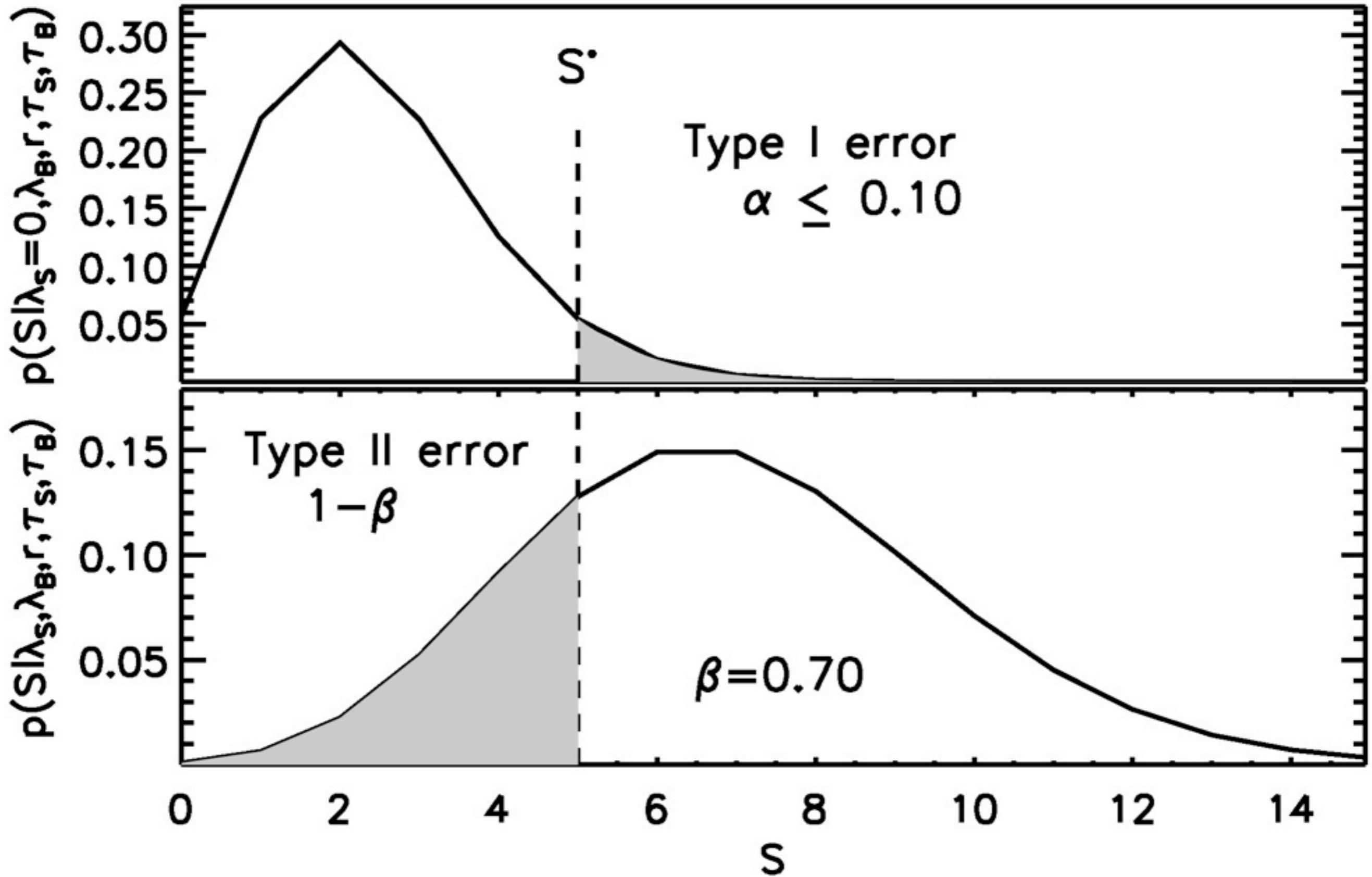
IV. Upper Limit

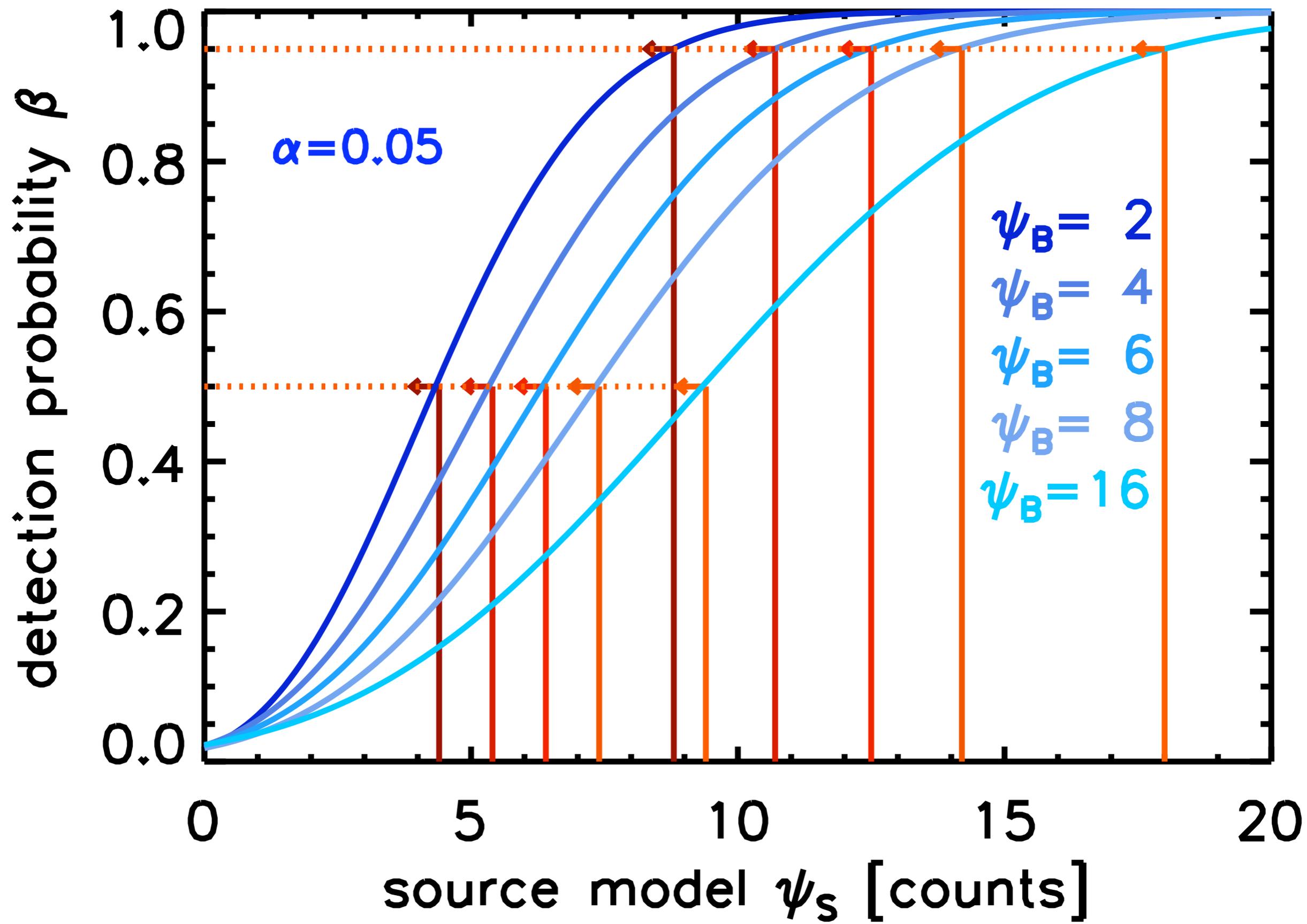
- ✦ We define an upper limit in the context of *detection*
- ✦ Something is *detected* when some measurable statistic that is a function of the observed data exceeds a pre-set *threshold*
- ✦ e.g., test statistic $\mathcal{S} \equiv n_S$ and threshold $\mathcal{S}^* \equiv 5$ counts. If more than 5 counts are seen, claim detection. If fewer are seen, the source must be less bright than some value, aka *Upper Limit*
- ✦ Need both Type I and Type II errors to define Upper Limits

IV. Upper Limit

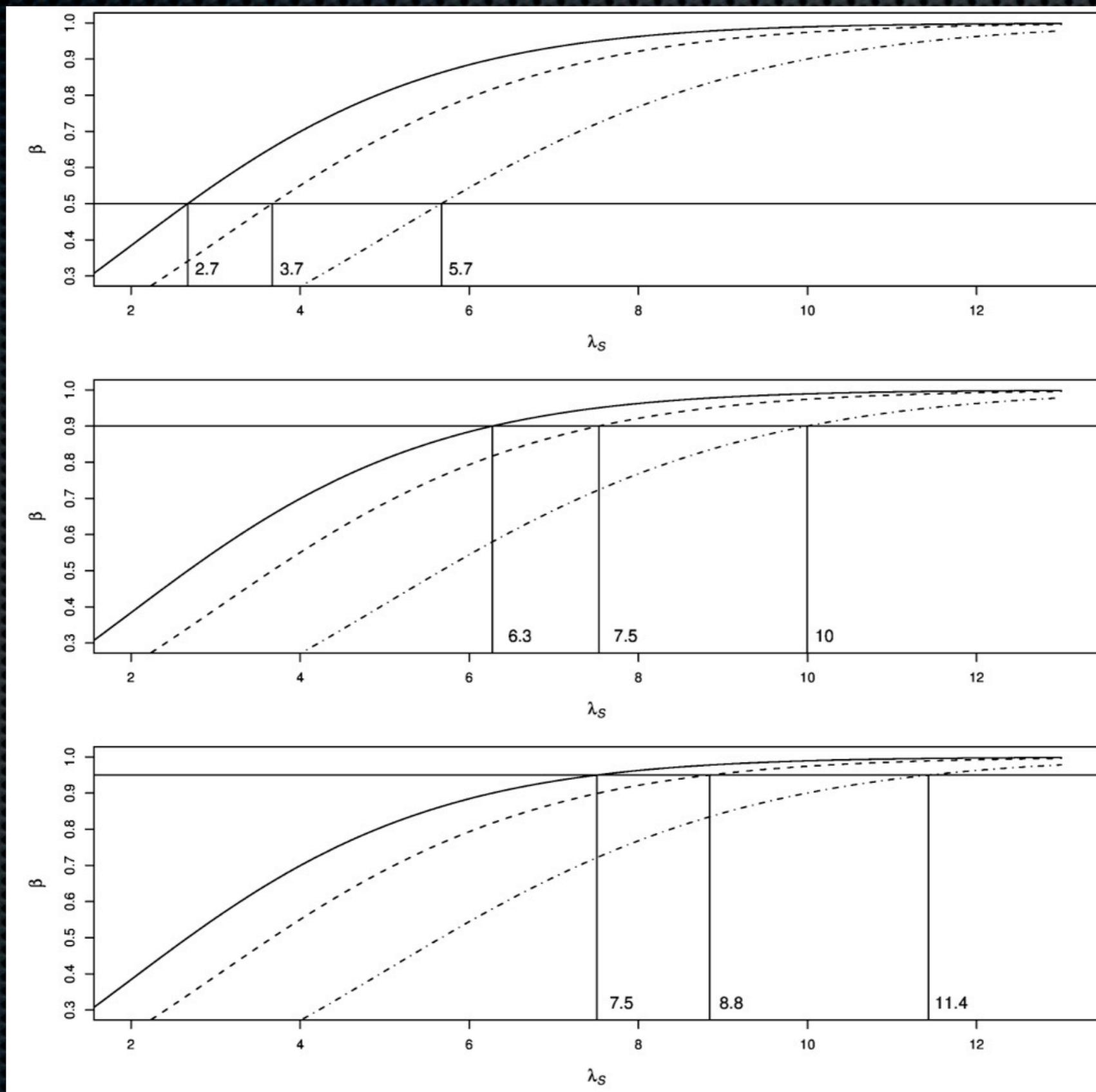
- Suppose the threshold \mathfrak{S}^* is defined by a false positive probability of α (e.g., the probability that a background fluctuation results in test statistic value $\mathfrak{S} > \mathfrak{S}^*$)
- A source with intensity θ_S will produce a signal that falls below the threshold \mathfrak{S}^* with false negative probability $1-\beta$
- $U(\alpha, \beta)$ is the upper limit on θ_S such that

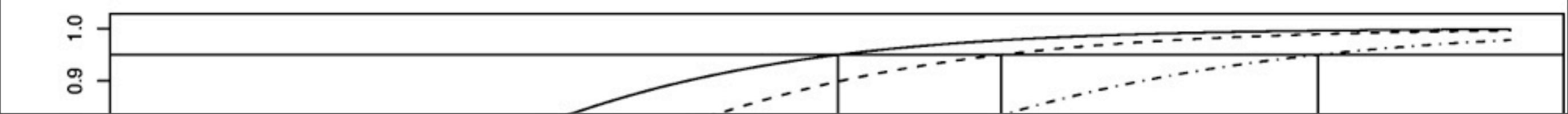
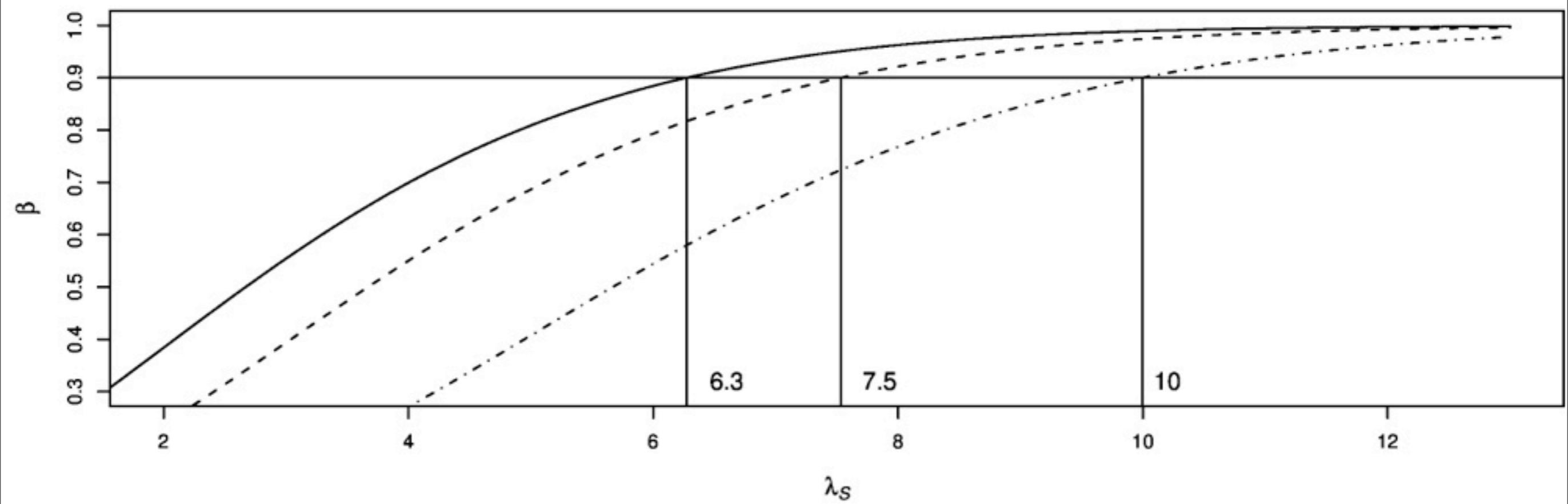
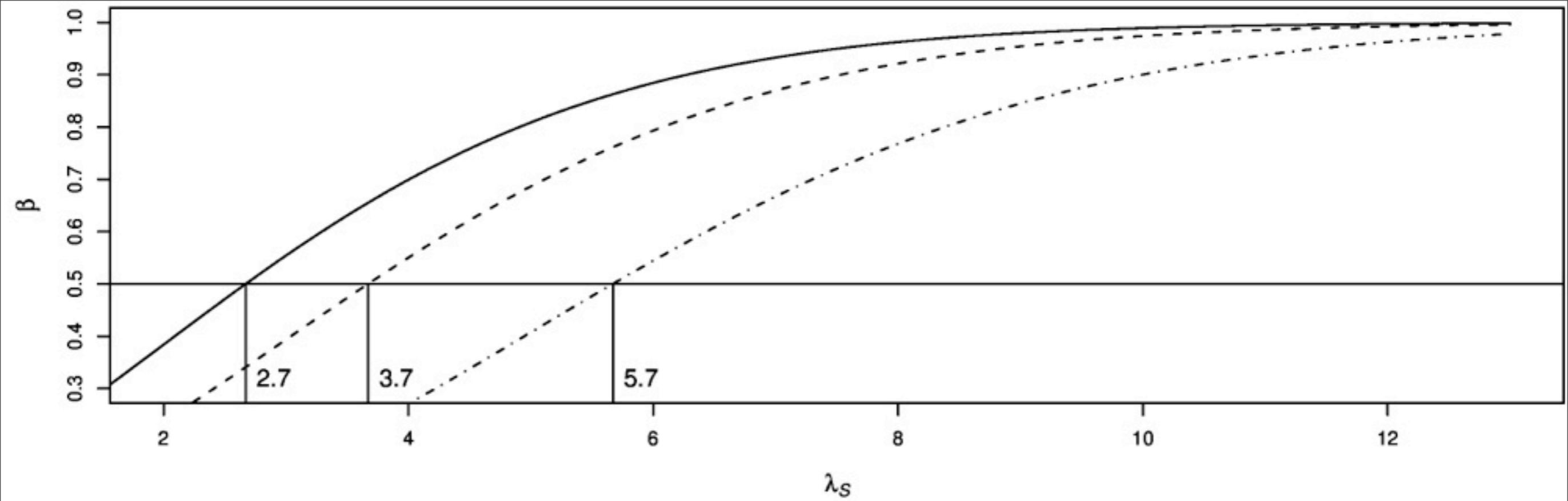
$$Pr(\mathfrak{S} > \mathfrak{S}^*(\alpha) | \theta_S, \theta_B) \geq \beta$$





Upper limits for different choices of α , \mathfrak{S}^* , and β_{min} , for a background of 5 counts in 10x source area. Curves are for $\mathfrak{S}^*=5, \alpha=0.1$ (solid), $\mathfrak{S}^*=6, \alpha=0.05$ (dashed), $\mathfrak{S}^*=8, \alpha=0.01$ (dash-dotted). Intercepts are for $\beta_{min}=0.5$ (top), 0.9 (middle), 0.95 (bottom).





IV. Upper Limit – Properties

- ✦ Depends on the detection process (`wavdetect` will produce different upper limits than `celldetect`)
- ✦ Does *not* depend on the number of counts in source region
- ✦ *Does* depend on the background and exposure

IV. Upper Limit – Recipe

1. Define a test statistic \mathfrak{S} for measuring the strength of a source signal
2. Set the max probability of a false detection, α (e.g., $\alpha=0.003$ for a “ 3σ ” detection) and compute the corresponding detection threshold $\mathfrak{S}^*(\alpha)$
3. Compute the probability of detection $\beta(\theta_S)$ for \mathfrak{S}^*
4. Define the min probability of detection β_{min} (e.g., $\beta_{min}=0.5$)
5. Compute upper limit as value of θ_S such that $\beta(\theta_S) \geq \beta_{min}$.

Further Reading

- Loredano 1990, *Maximum Entropy and Bayesian Methods*, Kluwer, Dordrecht, 81-142 : *Bayesian inference in Astrophysics*
<http://bayes.wustl.edu/gregory/articles.pdf>
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- Park, Kashyap, Siemiginowska, van Dyk, Zezas, Heinke, & Wargelin, 2006, *ApJ*, 652, 610 : *Bayesian hardness ratios*
- Kashyap, van Dyk, Connors, Freeman, Siemiginowska, Xu, & Zezas, 2010, *ApJ*, 719, 900 : *Upper limits*
- Primini & Kashyap, 2014, circulated : *Aperture photometry for overlapping sources*