

Fully Bayesian Analysis of Low-Count Astronomical Images

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The California Harvard AstroStatistics Collaboration.

2007 Joint Statistics Meetings

Outline

- 1 **Image Analysis**
 - Data Collection
 - Scientific Challenges
 - Statistical Goals
- 2 **Model-Based Methods**
 - A Statistical Model
 - Advantages of Model-Based Methods
 - Using Outside Information
- 3 **Comparing and Evaluating Models**
 - Looking for Residual Structure
 - Formal Tests

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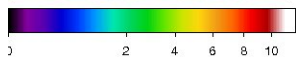
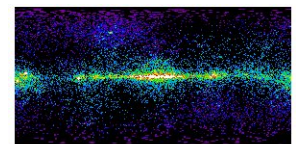
Data Generation in High-Energy Astrophysics

● Low Counts

- Imaging X-ray and γ -ray detectors typically count a *small number of photons* in each of a *large number of pixels*.

● Instrumentation

- Point Spread Functions can vary with energy and location
- Exposure Maps can vary across an image
- Background Contamination



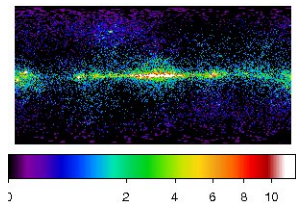
EGERT γ -ray counts $>1\text{GeV}$
(entire sky and mission life).

Sample Chandra psf's
(Karovska et al., ADASS X)

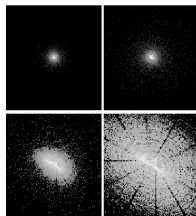
EGERT exposure map
(area \times time)

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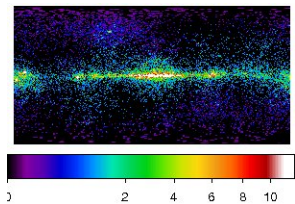


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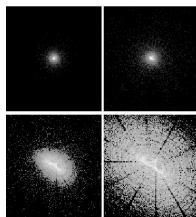
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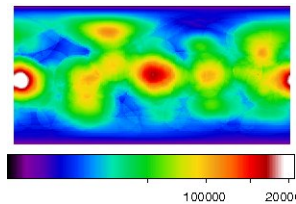
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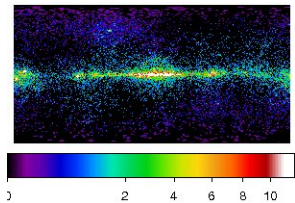
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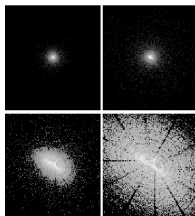
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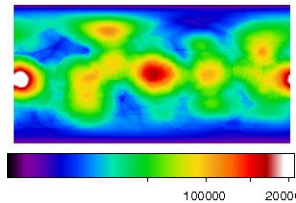
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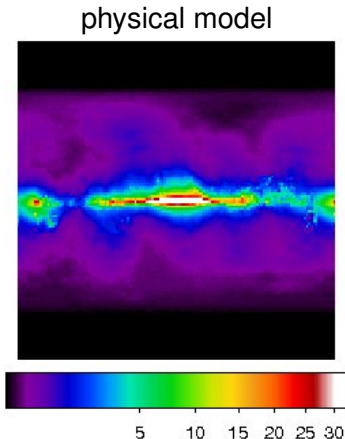
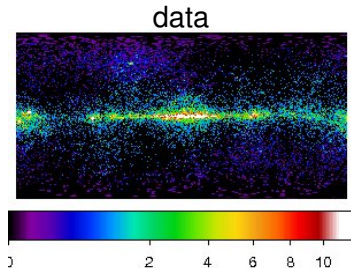
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Scientific Goals

Given our blurry, low-count, inhomogeneous, contaminated data we would like to learn about the structure and unexpected features of an astronomical source.

- What does the source *look* like?
- Are there interesting features?
- Are these features *statistically significant*?
- Are these features an indication of something beyond our current physical understanding of the source?
- *Is our physical model sufficient to explain the data?*

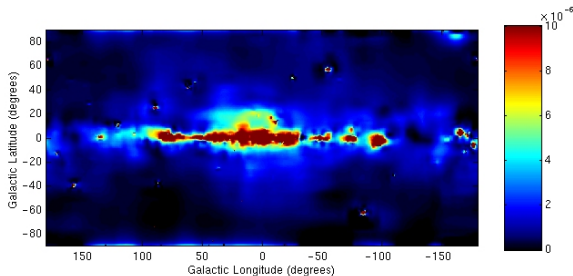
Example: Searching for the γ -ray halo.



Is there excess emission/structure in the data?

Example: Residual Emission

- Dixon et al. fit a model of the form
Physical Model + Multi-Scale Residual
to the data, using Haar wavelets for the residual.
- Thresholding wavelet coefficient led to the following fit:



Example: But is it Real??

- Dixon et al. wondered....

“The immediate question arises as to the statistical significance of this feature. Though we are able to make rigorous statements about the coefficient-wise and level-wise FDR, similar quantification of object-wise significance (e.g., ‘this blob is significant at the n sigma level’) are difficult.”

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Three Statistical Goals for Low-Count Image Analysis

Automate: We would like to automate

- 1 *model fitting* to avoid subjective stopping rules used to control reconstruction quality, and
- 2 *the search for structure* to avoid choosing parameters to enhance supposed structure.

Formulate: We would like to formulate low-count image analysis in the terms of *statistical theory* to better understand the characteristics of the results.

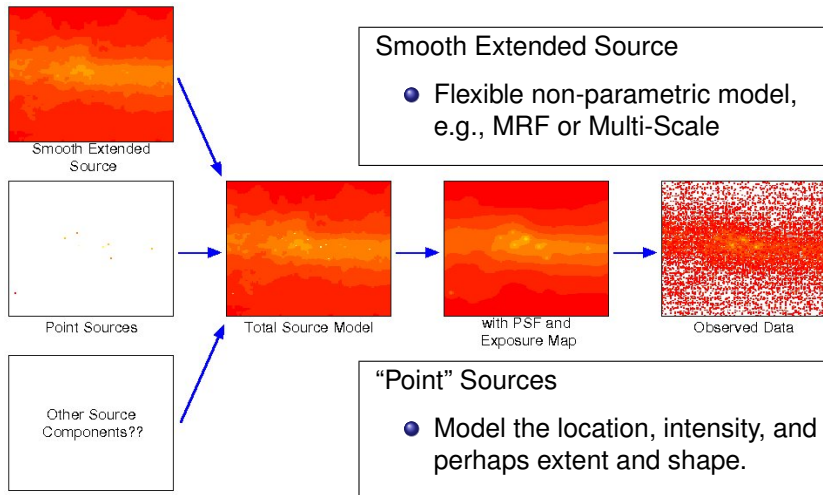
Evaluate: We would like to evaluate

- 1 the *statistical error* in the fitted reconstruction under the assumed model,
- 2 the likelihood that supposed structures exist in the astronomical source, and
- 3 *the plausibility of the model assumptions.*

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A Statistical Model for the Data Generation Process



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Advantages of A Model-Based Formulation

- 1 The use of well defined statistical estimates such as ML estimates, MAP estimates, or posterior means, eliminates the need for ad-hoc stopping rules (Esch et al., ApJ, 2004).
- 2 Statistical theory allows computation of statistical errors with Bayesian / frequency properties (Esch et al., 2004).
- 3 Allows us to incorporate knowledge from other data.
- 4 Principled methods for comparing / evaluating models.
- 5 Quantify evidence for supposed structure under a flexible model.

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Using Outside Information

Outside information can be critical with low-count data. Lucky, such information is often available as high-count high-resolution data from a different energy band (e.g., Optical or Radio).

Incorporating Information Through Model Components

- The number of and location of point sources.
- Smoothing parameters for extended source.
- Characterize spatial variation of smoothing parameters.

Incorporating Information Through Bayesian Prior Distributions

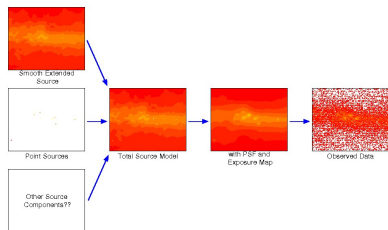
- Include a region where a point source is likely to exist.
- Encourage param values *similar* to those from better data.

Use of prior distributions offers a more flexible approach than setting parameters.

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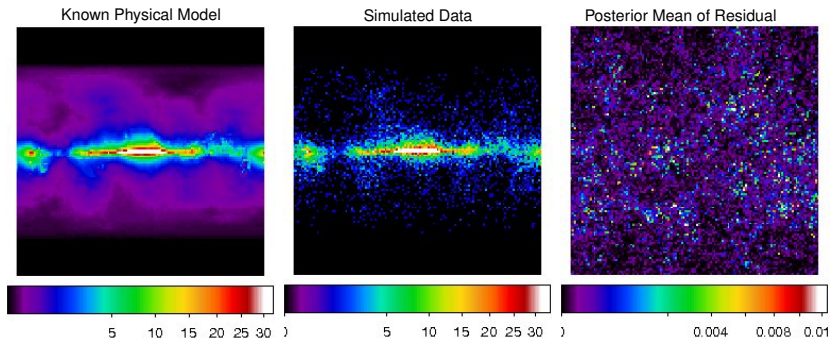
Is The Baseline Model Sufficient?



- Start with known parameterized physical model (null).
 - Residual is fit with a flexible multi-scale model.
 - Is there structure in residual?
-
- We fit a *finite mixture distribution* with an unknown number of components:
 - Physical Model + Multi-Scale Residual
 - If we fit the two-component model, we can look for structure in the fitted residual.
 - Tests are technically and computationally challenging.

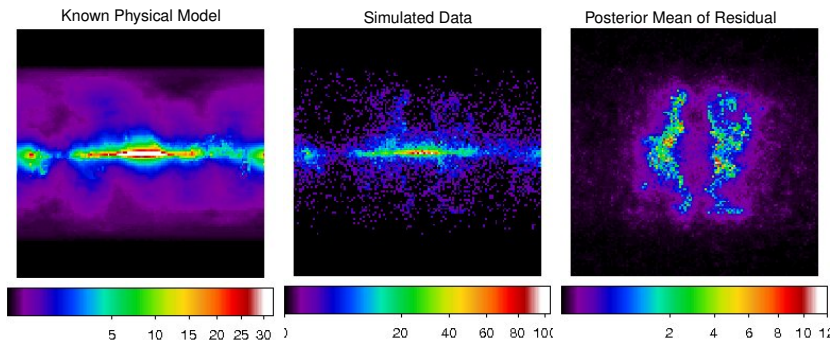
A Simulation Study

- We simulated data under the supposed physical model:
Physical Model
- We fit the two component model:
Physical Model + Multi-Scale Residual



Simulation Under the Alternative

- We simulated data under a model with the supposed physical model plus a physically possible feature:
Physical Model + Multi-Scale Residual
- We fit the same two component model.

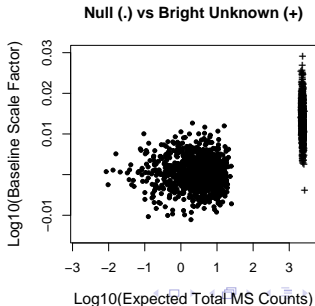
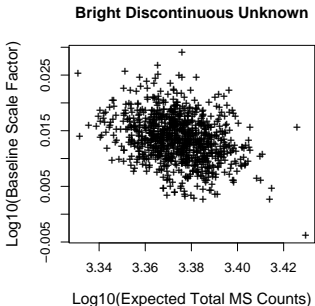


Evidence For The Added Component

We examine the joint posterior distribution of

- 1 Baseline Scale Factor: α
- 2 Expected Total MS Counts: β

in α Physical Model + β $\frac{\text{Multi-Scale Residual}}{\sum \text{Multi-Scale Residual}}$.

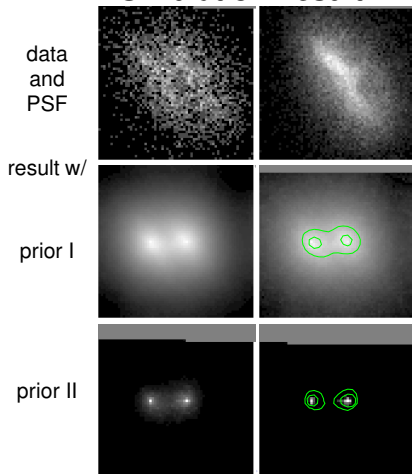


Using a Bayesian prior to formulate frequentist test

A procedure:

- 1 Construct a prior distribution that favors a null hypothesis
 H_0 : *object is a point source*
- 2 Compute the posterior and evaluate the propensity of the alternative hypothesis
 H_A : *an extended source*
- 3 Using a test statistic, prior parameters can be used to set level (and power).

Simulation Result



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Posterior Predictive P-values

- Is the deviation from the baseline model significant?
- Is the difference in the previous slide typical?
- For data generated under the null model, what is the sampling distribution of $\hat{\beta}$, the expected residual count under the two-component model?

We can answer these questions computationally:

- Sample replication datasets under the null model.
- Sample unknown parameters from their null posterior.
- Fit the two-component model to each replicate dataset.
- Compare the resulting distribution of $\hat{\beta}$ with the value fit to the actual data.

This strategy is computationally demanding!

Summary

- The search for highly irregular and unexpected structure in astronomical images poses many statistical challenges.
- Model-based methods allow us to make progress on formalizing an answering scientific questions.
- More Sophisticated computational methods and methods for summarizing high dimensional posterior distributions are yet to be explored.

For Further Reading I



Connors, A. and van Dyk, D. A..

How To Win With Non-Gaussian Data: Poisson Goodness-of-Fit.
In Statistical Challenges in Modern Astronomy IV. to appear.



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Bayesian Analysis, **1**, 189–236, 2006.



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The Astrophysical Journal, **610**, 1213–1227, 2004.



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Statistics: Handle with Care, Detecting Multiple Model Components with the
Likelihood Ratio Test.
The Astrophysical Journal, **571**, 545–559, 2002.