



# Modelling radial velocities and transit light curves

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-0.4258, 0.9629, 0.8271, -0.0761, -0.1620, -0.2599, 0.6481, 1.2517, 0.2244, 0.0331, -1.0516, 2.8017, 1.8559, 0.9382, 0.8312, -0.1303, 0.9221, 0.6060, -0.5698, -0.3927, -1.3152, 1.1827, 1.6165, -0.6727, 0.8533, -0.1789, -1.2074, 0.8020, -0.1568, 0.7057, 0.5656, -0.7147, 1.1954, 0.5416, -0.2113, 1.0522, 1.9738, 0.1474, 0.8020, -0.1568, 0.7057, 0.5656, -0.7147, 1.1954, 0.5416, -0.2113, 1.0522, 1.9738, 0.1474, 0.8020, -0.1568, 0.7057, 0.5656, -0.7147, 1.1954, 0.5416, -0.2113, 1.0522, 1.9738, 0.1474, 0.8020, -0.1568, 0.7057, 0.5656, -0.7147, 1.1954, 0.5416, -0.2113, 1.0522, 1.9738, 0.1474, 0.8020, -0.1568, 0.7057, 0.5656, -0.7147, 1.1954, 0.5416, -0.2113, 1.0522, 1.9738, 0.1474, 0.8020, -0.1568, 0.7057, 0.5656, -0.7147, 1.1954, 0.5416, -0.2113, 1.0522, 1.9738, 0.1474, 0.8020, -0.1568, 0.7057, 0.5656, -0.7147, 1.1954, 0.5416, -0.2113, 1.0522, 1.9738, 0.1474, 0.8020, -0.1568, 0.7057, 0.5656, -0.7147, 1.1954, 0.5416, -0.2113, 1.0522, 1.9738, 0.1474, 0.8020, -0.1568, 0.7057, 0.5656, -0.7147, 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# Data modelling in the scientific method

Deductive inference (predictions) Testable Observations hypothesis (data) (theory) MODELLING Statistical inference (hypothesis testing,

parameter estimation)

Fig. adapted from

Gregory (2005)









# Physical Models Radial Velocities



#### The two-body problem



$$\mathbf{F_1} = +\mathcal{G}\frac{m_1m_2}{r^3}\mathbf{r} = m_1\mathbf{\ddot{r_1}} \qquad \mathbf{F_2} = -\mathcal{G}\frac{m_1m_2}{r^3}\mathbf{r} = m_2\mathbf{\ddot{r_2}}$$

#### The two-body problem



 $m_1 \mathbf{\ddot{r_1}} + m_2 \mathbf{\ddot{r_2}} = 0$ 

Murray & Dermott "Solar System Dynamics"

# The two-body problem



$$m_1 \mathbf{\ddot{r_1}} + m_2 \mathbf{\ddot{r_2}} = 0$$

integrate
$$m_1\mathbf{r_1} + m_2\mathbf{r_2} = \alpha t + \beta$$

define  

$$\mathbf{R} = \frac{m_1 \mathbf{r_1} + m_2 \mathbf{r_2}}{m_1 + m_2}$$

$$\mathbf{R} = \frac{\alpha t + \beta}{m_1 + m_2}$$

The centre-of-mass is stationary or moving in a straight line with constant velocity.



Murray & Dermott "Solar System Dynamics"

Now consider the motion of  $m_2$  relative to  $m_1$ 

$$\begin{aligned} \mathbf{r} &= \mathbf{r_2} - \mathbf{r_1} \\ \ddot{\mathbf{r}} &= \ddot{\mathbf{r_2}} - \ddot{\mathbf{r_1}} \end{aligned}$$

$$\mathbf{F_1} = +\mathcal{G}\frac{m_1m_2}{r^3}\mathbf{r} = m_1\mathbf{\ddot{r_1}}$$

$$\mathbf{F_2} = -\mathcal{G}\frac{m_1m_2}{r^3}\mathbf{r} = m_2\mathbf{\ddot{r_2}}$$

Divide through:  $\mathbf{F_1}$  by  $m_1$ , and  $\mathbf{F_2}$  by  $m_2$ and combine

$$\ddot{\mathbf{r}} + \mathcal{G}(m_1 + m_2)\frac{\mathbf{r}}{r^3} = 0$$

$$\ddot{\mathbf{r}} + \mathcal{G}(m_1 + m_2)\frac{\mathbf{r}}{r^3} = 0$$

Equation of relative motion

Take vector product with  $\mathbf{r}$ 

$$\mathbf{r} \times \ddot{\mathbf{r}} = 0 \longrightarrow \mathbf{r} \times \dot{\mathbf{r}} = \mathbf{h} = \text{constant}$$

$$\frac{\text{Polar coordinates}}{\mathbf{r} = r\hat{\mathbf{r}}}$$

$$\mathbf{h} = r^2 \dot{\theta} \, \hat{\mathbf{z}}$$

$$\mathbf{h} = r^2 \dot{\theta} \, \hat{\mathbf{z}}$$

- **h** is a sort of angular momentum.
- The movement of  $m_2$  with respect to  $m_1$  lies in a plane.

$$\ddot{\mathbf{r}} + \mathcal{G}(m_1 + m_2)\frac{\mathbf{r}}{r^3} = 0$$

Equation of relative motion

Scalar equations obtained

$$\hat{\mathbf{r}} \longrightarrow \quad \ddot{r} - r\dot{\theta}^2 = -\frac{\mu}{r^2}$$
$$\hat{\theta} \longrightarrow \quad \frac{\mathrm{d}}{\mathrm{d}t} \left( r^2 \dot{\theta} \right) = 0$$

with 
$$\mu = \mathcal{G}\left(m_1 + m_2
ight)$$

conservation of angular momentum.

$$r = \frac{p}{1 + e\cos(\theta - \varpi)}$$

where  $\varpi$  and e are integration constants and  $p=h^2/\mu$ 

$$r = \frac{p}{1 + e\cos(\theta - \varpi)}$$

where  $\varpi$  and e are integration constants and  $p = h^2/\mu$ 



# The two-body problem - Elliptical orbits

$$r = \frac{a(1 - e^2)}{1 + e\cos(\theta - \varpi)}$$

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2)

Maximum and minimum distances:



Define true anomaly:  $\nu = \theta - \varpi$ 

$$r = \frac{a(1-e^2)}{1+e\cos(\nu)}$$

$$h = r^2 \dot{\theta} = \sqrt{\mu a (1 - e^2)} = \text{constant}$$

It can be shown that the area swept by  $m_2$  around  $m_1$  per unit time is proportional to h.

$$\frac{\mathrm{d}A}{\mathrm{d}t} = \frac{1}{2}h$$
 Second Law of Kepler

The area swept over a period P is the area of the ellipse  $A = \pi ab$ 

$$\frac{\pi ab}{P} = \frac{1}{2}h \longrightarrow \frac{\pi^2 a^4 (1 - e^2)}{P^2} = \frac{1}{4}\mu a (1 - e^2)$$

$$P^2 = \frac{4\pi^2}{\mu}a^3 \quad \text{Third Law of Kepler}$$

# Where is time?



Murray & Dermott "Solar System Dynamics"

# Where is time?

Mean anomaly

$$M = \frac{2\pi}{P} \left( t - \tau \right)$$

 $\tau$   $\,$  Time of periastron passage  $\,$ 

Kepler's equation

$$M = E - e\sin(E)$$

Transcendental; requiere iterative methods to solve.

Eccentric to true anomaly

$$\tan\left(\frac{\nu}{2}\right) = \sqrt{\frac{1+e}{1-e}} \tan\left(\frac{E}{2}\right)$$

$$r = \frac{a(1-e^2)}{1+e\cos(\nu)}$$

#### The two-body problem - Barycentric orbit



new vectors of interest

$$\mathbf{R_1} = \mathbf{r_1} - \mathbf{R} \qquad \mathbf{R_2} = \mathbf{r_2} - \mathbf{R}$$

```
m_1\mathbf{R_1} + m_2\mathbf{R_2} = 0
```

vectors lie in the same line, with opposite directions.

#### The two-body problem - Barycentric orbit



**Question**: what would be the barycentric motion of  $m_1$  and  $m_2$  look like?

```
Murray & Dermott "Solar System Dynamics"
```

# The two-body problem - Barycentric orbit

**Question**: what would be the barycentric motion of  $m_1$  and  $m_2$  look like?

$$R_1 = \frac{m_2}{m_1 + m_2}r \qquad \qquad R_2 = \frac{m_1}{m_1 + m_2}r$$

**Answer**: the orbits are a scaled-down version of the relative orbit.

$$a_1 = \frac{m_2}{m_1 + m_2} a \qquad \qquad \mathbf{a_2} = \frac{m_1}{m_1 + m_2} a$$

the orbital period and eccentricities are identical, but the arguments of pericentre differ by 180 degrees.





- The motion of the bodies is confined to a plane (z = 0).
- Want to transform to reference system (X, Y, Z).
- Three rotations to go from (*x*, *y*, *z*) to (X, Y, Z):





$$\begin{pmatrix} X \\ Y \\ Z \end{pmatrix} = \mathbf{P_3P_2P_1} \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$\mathbf{P_1} = \begin{pmatrix} \cos \omega & -\sin \omega & 0\\ \sin \omega & \cos \omega & 0\\ 0 & 0 & 1 \end{pmatrix} \quad \mathbf{P_2} = \begin{pmatrix} 1 & 0 & 0\\ 0 & \cos I & -\sin I\\ 0 & \sin I & \cos I \end{pmatrix} \quad \mathbf{P_3} = \begin{pmatrix} \cos \Omega & -\sin \Omega & 0\\ \sin \Omega & \cos \Omega & 0\\ 0 & 0 & 1 \end{pmatrix}$$

$$r \begin{pmatrix} \cos(\nu + \omega) \cos \Omega - \sin \Omega \sin(\nu + \omega) \cos I \\ \cos(\nu + \omega) \sin \Omega + \cos \Omega \sin(\nu + \omega) \cos I \\ \sin(\nu + \omega) \sin I \end{pmatrix} = \mathbf{P_3 P_2 P_1} \begin{pmatrix} r \cos \nu \\ r \sin \nu \\ 0 \end{pmatrix}$$

None of the methods are sensitive to the orientation of the orbit in the plane of the sky.

We can therefore simplify by considering the X axis is coincident with the line of nodes ( $\Omega = 180 \text{ deg}$ ).

$$r \begin{pmatrix} \cos(\nu + \omega) \cos \Omega - \sin \Omega \sin(\upsilon \sin(\nu \omega) \cos I) \\ \cos(\nu + \omega) \sin \Omega + \cos \Omega \sin(\nu + \omega) \cos I \\ \sin(\nu + \omega) \sin(\nu + \omega) \sin I \end{pmatrix} = \mathbf{P_3 P_2 P_1} \begin{pmatrix} r \cos \nu \\ r \sin \nu \\ 0 \end{pmatrix}$$

$$X = -r\cos(\nu + \omega)$$
  

$$Y = -r\sin(\nu + \omega)\cos I$$
  

$$Z = r\sin(\nu + \omega)\sin I$$

$$r = \frac{a(1-e^2)}{1+e\cos(\nu)}$$

#### The two-body problem - RV amplitude

Now, we are interested in the motion of the star with respect to the centre of mass of the system. Substituting a by  $a_1$ 

$$Z_{\star} = \left(\frac{m_2}{m_1 + m_2}a\right) \frac{(1 - e^2)}{1 + e\cos\nu} \sin(\nu + \omega) \sin I$$

Deriving and using the fact that  $\dot{\nu} = \dot{\theta} = h/r^2 = \frac{2\pi}{P} \frac{a^2 \sqrt{1 - e^2}}{r^2}$ 

$$V_{\star} = V_0 + K_{\star} \left[ \cos(\nu + \omega) + e \cos \omega \right]$$

$$K_{\star} = \left(\frac{2\pi G}{P}\right)^{1/3} \frac{1}{\sqrt{1 - e^2}} \frac{m_2 \sin I}{\left(m_1 + m_2\right)^{2/3}}$$

# Real life nuisance - the Earth moves

One of the most stable HARPS stars.

![](_page_32_Figure_2.jpeg)

# Physical Models Transits

# Transiting planets

![](_page_34_Figure_1.jpeg)

# Transiting planets - transit geometry

![](_page_35_Figure_1.jpeg)
# Transiting planets - transit geometry



Seager & Mallén-Ornelas (2003) Mandel & Agol (2002) A four-parameter model

 $P, \Delta F, t_T, t_F$ 

In principle, **seven** physical parameters

 $M_{\star}, R_{\star}$  $M_p, R_p$  $i, e, \varpi$ 

Only some **combinations** of these are obtainable from the light curve alone (degeneracy).

Seager & Mallén-Ornelas (2003)

### Transiting planets - transit geometry

In the circular case, these **combinations** are:

$$\frac{R_p}{R_\star} = \sqrt{\Delta F}$$

$$b = \frac{a}{R_{\star}}\cos i = \left\{\frac{\left(1 - \sqrt{\Delta F}\right)^2 - \sin^2(t_F \pi/P) / \sin^2(t_T \pi/P) \left(1 + \sqrt{\Delta F}\right)}{1 - \sin^2(t_F \pi/P) / \sin^2(t_T \pi/P)}\right\}^{1/2}$$

$$\frac{a}{R_{\star}} = \left\{ \frac{\left(1 + \sqrt{\Delta F}\right)^2 - b^2 \left[1 - \sin^2(t_T \pi/P)\right]}{\sin^2(t_T \pi/P)} \right\}$$

Seager & Mallén-Ornelas (2003)

Complicated algebra arises when eccentricity is included. Inversion is no longer easy, but the forward equations are given, approximately, by Winn (2008)

$$t_{T} = \frac{P}{\pi} \sin^{-1} \left[ \frac{R_{\star}}{a} \frac{\sqrt{(1+R_{p}/R_{\star})^{2} - b^{2}}}{\sin i} \right] \frac{\sqrt{1-e^{2}}}{1+e\sin\omega}$$

$$t_{F} = \frac{P}{\pi} \sin^{-1} \left[ \frac{R_{\star}}{a} \frac{\sqrt{(1-R_{p}/R_{\star})^{2} - b^{2}}}{\sin i} \right] \frac{\sqrt{1-e^{2}}}{1+e\sin\omega}$$

$$\frac{\sqrt{1-e^{2}}}{1+e\sin\omega}$$

Winn (2008)

Inversion is possible for non-grazing transits under the condition  $R_p \ll R_\star \ll a$ 

$$b^{2} = \frac{\left(1 - \sqrt{\Delta F}\right)^{2} - \left(t_{F}/t_{T}\right)^{2} \left(1 + \sqrt{\Delta F}\right)^{2}}{1 - \left(t_{F}/t_{T}\right)^{2}}$$

$$\frac{R_{\star}}{a} = \frac{\pi}{2\Delta F^{1/4}} \frac{\sqrt{t_T^2 - t_F^2}}{P} \left(\frac{1 + e\sin\omega}{\sqrt{1 - e^2}}\right)$$

Winn (2008)



Kipping (2008)



Kipping (2008)

# Transiting planets - stellar bulk density

Directly from Kepler's third law.

$$\rho_* + \left(\frac{R_p}{R_*}\right)^3 \rho_p = \frac{3\pi}{\mathrm{G}P^2} \left(\frac{a}{R_*}\right)^3$$

Importantly, in the common case that  $R_p/R_* << 1$ :

$$\rho_{\star} \sim \frac{3\pi}{GP^2} \left(\frac{a}{R_{\star}}\right)^3$$

 $ho_*$  obtained from transit geometry.

Caveat: orbital eccentricity.

Seager & Mallén-Ornelas (2003)

# Analytical light curve expression



# Analytical light curve expression



Analytical expressions for the light loss as a function of z and  $p = R_p/R_s$  are given by **Mandel & Agol (2002)**, for a uniform source and for nonlinear limb darkening laws (see also **Giménez 2006**).

### Analytical light curve expression



Mandel & Agol (2002)

# Computation of d as a function of time.

Back to Cartesian description of relative orbit

$$X = -r\cos(\nu + \omega)$$
  

$$Y = -r\sin(\nu + \omega)\cos I$$
  

$$Z = r\sin(\nu + \omega)\sin I$$

$$r = \frac{a(1-e^2)}{1+e\cos(\nu)}$$

Planet-to-star centre distance is easily written as

$$d = \sqrt{X^2 + Y^2} = \frac{a(1 - e^2)}{1 + e\cos\nu}\sqrt{1 - \sin^2(\nu + \omega)\sin^2 I}$$

# Real life nuisance - integration smearing



# Real life nuisance - integration smearing



# Physical Models

Beyond the basics

"All models are wrong, but some are useful."

George Box

- Phase curves, secondary eclipses.
- Rossiter-McLaughlin effect.
- Transit timing variations.



Credit: J. Winn

# Optical phase curves



Borucki et al. (2009)

### IR phase curves



# Optical and IR phase curves

#### 55 Cnc e, a Super-Earth on a P=0.74-day orbit



### Rossiter-McLaughlin effect



Credit: A. Triaud

# Rossiter-McLaughlin effect

HD209458 b



# Rossiter-McLaughlin effect

# HD209458 b



# First measurements: alignment galore



# First measurements: alignment galore

By 2008, the obliquity of about 1/5 of the known transiting planets had been measured.

40

All orbits were aligned and prograde, in agreement with the expected result of planetary formation and migration in a protoplanetary disk





, 20 = 10

# The first case of a misaligned system, XO-3 b





Hébrard, Bouchy, Pont et al. (2008)

# A long-period transiting planet in a very eccentric misaligned orbit



# Physical Models

Transit timing variations





# Missing compact planetary systems.





# Planet density from light curve data



The masses and radii **cannot** be obtained independently. Gravity is scale invariant, i.e. under the transformation:

$$M' = \alpha^3 M \qquad d' = \alpha d \qquad [G] = \left(\frac{\mathrm{kg}}{\mathrm{m}^3}\right)^{-1} s^{-2}$$



# Photo-dynamical modelling



#### Kepler-117, two planets far from resonance Almenara, Díaz, Mardling, et al. (MNRAS, 2015)

 $P_b = 18.8 \,\mathrm{d}$  $\frac{P_c}{P_h} = 2.7$  $K_{p} = 13$  $P_c = 50.8 \,\mathrm{d}$ Photodynamic model posterior TTVs Individual TTV meas. 151510 10 TTV [min] TTV [min] 0 -10-5-15-20-10O-C [min] -150.20.60.8-20Phase (P = 50.79 d) 0.0 0.20.80.40.61.0Bruno, et al. (A&A, 2014) Phase [P = 50.79 days]

Stellar and planetary densities obtained with 2% - 5% precision, without RV, and independently of stellar models.

 $(M_b+M_c)/M_* \sim 0.4\%$ 

# Photo-dynamical modelling


#### Kepler-117, two planets far from resonance Almenara, Díaz, Mardling, et al. (MNRAS, 2015)

As a bonus, SOPHIE **RVs** break the Newtonian degeneracy.



Masses and radii are imprecise due to poor **RV** errors, but **independent of stellar models**.

Simulations of **RV** data with 1-m/s precision lead to masses and radii at a few percent precision.

# Limitations

- Computing time.
- Complex parameter space (usually multi-modal).
- Additional potential planets in the system.
- Incomplete model:





# Stellar activity.

All models are incomplete.



#### Stellar activity

- spots
- cycles

- Instrumental effects
- outliers
- false positives

$$d_i = m_i + e_i$$



# Data analysis The Bayesian revolution

## Statistical inference



# Statistical inference requires a probability theory

# Frequentist

# Bayesian



## Thomas Bayes (1701 – 1761)

First appearance of the **product rule** (the base for the Bayes' theorem; *An Essay towards solving a Problem in the Doctrine of Chances*).

 $p(H_i|\mathbf{I}, \mathbf{D}) = \frac{p(\mathbf{D}|H_i, \mathbf{I})}{p(\mathbf{D}|\mathbf{I})} \cdot p(H_i|\mathbf{I})$ 



### Pierre-Simon Laplace (1749 – 1827)

Wide application of the **Bayes' rule.** Principle of insufficient reason (non-informative priors). Primitive version of the Bernstein–von Mises theorem.

Laplace's "inverse probability" is largely rejected for ~100 years. The reign of frequentist probability. Fischer, Pearson, etc.



## Harold Jeffreys (1891 – 1989)

Objective Bayesian probability revived. Jeffreys rule for priors.

(1940s - 1960s) R. T. Cox George Pólya E. T. Jaynes

Plausible reasoning. Reasoning with uncertainty. Probability theory as an extension of Aristotelian logic. The product and sum rules deduced for basic principles. MAXENT priors.

See E.T Jaynes. Probability Theory: The Logic of Science. <a href="http://www-biba.inrialpes.fr/Jaynes/prob.html">http://www-biba.inrialpes.fr/Jaynes/prob.html</a>



## Statistical inference







SOURCE: RAY KURZWEIL, "THE SINGULARITY IS NEAR: WHEN HUMANS TRANSCEND BIOLOGY", P.67, THE VIKING PRESS, 2006. DATAPOINTS BETWEEN 2000 AND 2012 REPRESENT BCA ESTIMATES.

### Two basic tasks of statistical inference

## Learning process

(parameter estimation)

## Decision making

(model comparison)

## Learning process

# Bayesian probability represents a state of knowledge

 $p(\bar{\theta}|H_i, I) \longrightarrow p(\bar{\theta}|D, H_i, I)$ 

heta : parameter vector

**H**<sub>i</sub>: hypothesis

- : information
- D: data

Prior

Posterior

Discrete space (hypothesis space)

 $p(H_i|I) \longrightarrow p(H_i|I,D)$ 

# \$\overline{\theta}\$ : parameter vector \$\overline{\theta}\$ : hypothesis \$\overline{\text{information}}\$ \$\overline{\text{back}}\$ : data

# Learning process

Enter the likelihood function

$$p(\bar{\theta}|H_i, I, D) = \frac{p(D|\bar{\theta}, H_i, I)}{p(D|H_i, I)} \cdot p(\bar{\theta}|H_i, I)$$
Posterior
Prior
$$p(\bar{\theta}|D, H_i, I) \propto \mathcal{L}_{\theta}(H_i) \cdot p(\bar{\theta}|H_i, I)$$

The proportionality constant has many names: marginal likelihood, global likelihood, model evidence, prior predictive. Hard to compute. **Important**.

## Optimising the learning process

• The likelihood needs to be selective for the learning process to be effective.



# Data analysis Likelihood functions

$$p(\bar{\theta}|H_i, \boldsymbol{I}, \boldsymbol{D}) = \frac{p(\boldsymbol{D}|\bar{\theta}, H_i, \boldsymbol{I})}{p(\boldsymbol{D}|H_i, \boldsymbol{I})} \cdot p(\bar{\theta}|H_i, \boldsymbol{I})$$
Posterior
Prior
$$p(\bar{\theta}|\boldsymbol{D}, H_i, \boldsymbol{I}) \propto \mathcal{L}_{\theta}(H_i) \cdot p(\bar{\theta}|H_i, \boldsymbol{I})$$

The likelihood is the probability of obtaining data D, for a given prior information I and a set of parameters  $\theta$ .

Remember, likelihood is *not* a probability for parameter vector  $\theta$  (for that you need the prior)

# \$\overline{\theta}\$ : parameter vector \$\overline{\theta}\$ : hypothesis \$\overline{\text{information}}\$ \$\overline{\text{barbox}}\$ : data

# Likelihood function

### Ingredients

• . . .

- Physical model
- Analytic model
- Simulations

Statistical (non-deterministic) model

• Unknown errors (jitter)

•

- Instrument systematics
- Complex physics (activity, ...) ...

#### Error statistics

- Covariances
- Non-Gaussianity

0

$$p(\mathbf{D}|\bar{\theta}, H_i, \mathbf{I}) = \mathcal{L}_{\theta}(H_i) \overset{indep.,gauss.}{\propto} \exp{-\frac{\chi_{\theta}^2}{2}}$$

#### The data:

$$\mathbf{D} = D_1 D_2 \dots D_n = \{D_i\}$$

 $D_i$ : the *i*-th measurement is in the infinitesimal range  $y_i$  to  $y_i + dy_i$ 

#### The errors:

 $E_i$ : the *i*-th error is in the infinitesimal range  $e_i$  to  $e_i + de_i$ 

 $p(E_i|\theta, H, I) = f_E(e_i)$  The probability distribution of statement  $E_i$ 

$$\frac{\text{Most used } f_E}{f_E(e_i)} = N(0, \sigma_i^2)$$

#### The model:

 $M_i$ : the *i*-th error is in the infinitesimal range  $m_i$  to  $m_i + dm_i$ 

 $p(M_i|\theta, H, I) = f_M(m_i)$  The probability distribution of statement  $M_i$ 

The data:

$$\mathbf{D} = D_1 D_2 \dots D_n = \{D_i\}$$

We want to build the probability distribution:

 $p(\mathbf{D}|\theta, H, \mathbf{I}) = p(D_1, D_2, \dots, D_n|\theta, H, \mathbf{I})$ 

Remember:  $y_i = m_i + e_i$ 

It can be shown that:

nember: 
$$y_i = m_i + e_i$$
  
an be shown that:  
$$p(D_i|\theta, H, I) = \int dm_i f_M(m_i) f_E(y_i - m_i)$$

$$p(D_i|\theta, H, I) = \int \mathrm{d}m_i f_M(m_i) f_E(y_i - m_i)$$

But for a **deterministic model**,  $m_i$  is obtained from a (usually analytically) function f without any uncertainty (say, a Keplerian curve for RV measurements)

$$m_i = f(x_i|\theta)$$
$$f_M(m_i) = \delta(m_i - f(x_i|\theta))$$

Then: 
$$p(D_i|\theta, H, \mathbf{I}) = \int dm_i \,\delta(m_i - f(x_i|\theta)) \,f_E(y_i - m_i)$$
  
=  $f_E(y_i - f(x_i|\theta) = p(E_i|\theta, H, \mathbf{I})$ 

 $p(\mathbf{D}|\theta, H, \mathbf{I}) = p(D_1, D_2, ..., D_n | \theta, H, \mathbf{I}) = p(E_1, E_2, ..., E_n | \theta, H, \mathbf{I})$ 

 $p(\mathbf{D}|\theta, H, \mathbf{I}) = p(D_1, D_2, ..., D_n | \theta, H, \mathbf{I}) = p(E_1, E_2, ..., E_n | \theta, H, \mathbf{I})$ 

Gaussian likelihood

$$\ln \mathcal{L} = -\frac{1}{2} \left[ n \ln(2\pi) + \ln|K| + \mathbf{r} \cdot K^{-1} \cdot \mathbf{r}^{\mathsf{T}} \right]$$

*K*: covariance of the data; *n*: number of data points; r = y - m: residuals vector

 $p(\mathbf{D}|\theta, H, \mathbf{I}) = p(D_1, D_2, ..., D_n | \theta, H, \mathbf{I}) = p(E_1, E_2, ..., E_n | \theta, H, \mathbf{I})$ 

Now, for **independent errors** (*K* is diagonal)

$$p(\boldsymbol{D}|\boldsymbol{\theta}, \boldsymbol{H}, \boldsymbol{I}) = p(E_1, E_2, \dots, E_n | \boldsymbol{\theta}, \boldsymbol{H}, \boldsymbol{I})$$
$$= p(E_1 | \boldsymbol{\theta}, \boldsymbol{H}, \boldsymbol{I}) \dots p(E_n | \boldsymbol{\theta}, \boldsymbol{H}, \boldsymbol{I})$$
$$= \prod_{i=1}^n p(E_i | \boldsymbol{\theta}, \boldsymbol{H}, \boldsymbol{I})$$

$$\ln \mathcal{L} = -\frac{1}{2} \left[ n \ln(2\pi) + \sum_{i=1}^{n} \ln \sigma_i^2 + \chi^2 \right] \propto \chi^2$$

Back to the **convolution equation** 

$$p(D_i|\theta, H, \mathbf{I}) = \int \mathrm{d}m_i f_M(m_i) f_E(y_i - m_i)$$

For a **non-deterministic model**,  $M_i$  is distributed:

 $M_i$ : the *i*-th error is in the infinitesimal range  $m_i$  to  $m_i + dm_i$ 

 $p(M_i|\theta, H, I) = f_M(m_i)$  The probability distribution of statement  $M_i$ 

E.g. adding instrumental error / resolution:

$$f_M(m_i) = N(f(x_i|\theta), \sigma_{\text{inst}}^2)$$

# Data analysis

Reminimance priors



<u>xkcd.com</u>

θ : parameter vector
H<sub>i</sub>: hypothesis
I: information
D: data

## Learning process

The role of the **prior** distribution

$$p(\bar{\theta}|H_i, \boldsymbol{I}, \boldsymbol{D}) = \frac{p(\boldsymbol{D}|\bar{\theta}, H_i, \boldsymbol{I})}{p(\boldsymbol{D}|H_i, \boldsymbol{I})} \cdot p(\bar{\theta}|H_i, \boldsymbol{I})$$
Prior

 $p(\overline{\theta}|\mathbf{D}, H_i, \mathbf{I}) \propto \mathcal{L}_{\theta}(H_i) \cdot p(\overline{\theta}|H_i, \mathbf{I})$ 

## Prior probabilities

 $p(H_i|I)$ 

- H<sub>i</sub>: hypothesis (can be continuous).I: information
- Prior information I is always present:
  - The term "prior" does not necessarily mean "earlier in time".
- Philosophical controversy on how to assign priors.
  - Subjective vs. objective views.
  - No single universal rule, but a few accepted methods.
- **Informative** priors. Usually based on the output from previous observations. (What was the prior of the first analysis?).
- **Ignorance** priors. Required as a starting point for the theory.

1. Principle of indifference.

Given *n* mutually exclusive, exhaustive hypothesis,  $\{H_i\}$ , with i = 1, ..., n, the PoI states:

 $p(H_i|I) = 1/n$ 

2. Transformation groups. Location and scale parameters.

For a certain type of parameters (location and scale), "total ignorance" can we represented as invariance under certain (group of) transformation.

**Location**: "position of highest tree along a river." Problem must be invariant under a translation.

$$X' = X + c$$

$$p(X|I) dX = p(X'|I) dX' =$$
$$p(X'|I) d(X + c) = p(X'|I) dX$$

p(X|I) = constant

Uniform prior.

2. Transformation groups. Location and scale parameters.

For a certain type of parameters (location and scale), "total ignorance" can we represented as invariance under certain (group of) transformation.

**Scale**: "life time of a new bacteria" or "Poisson rate" Problem must be invariant under scaling.

$$X' = aX$$

$$p(X|I) dX = p(X'|I) dX' =$$
$$p(X'|I) d(aX) = ap(X'|I) dX$$

$$p(X|I) = \frac{\text{constant}}{x}$$

"Jeffreys" prior.

#### 3. Jeffreys rule.

Besides location and scale parameters, little more can be said using transformation invariance.

**Jeffreys priors** use the Fisher information; parameterisation invariant, but strange behaviour in many dimensions.

Observed Fischer information: 
$$I_D = -\frac{\mathrm{d}^2 \log \mathcal{L}_D}{\mathrm{d}\theta^2}$$

But D is not known when we have to define a prior. Use expectation value over D.

$$I(\theta) = -\mathbf{E}_{D} \left[ \frac{\mathrm{d}^{2} \log \mathcal{L}_{D}}{\mathrm{d}\theta^{2}} \right]$$

3. Jeffreys rule says:

$$p(\theta|I) \propto \sqrt{I(\theta)}$$

#### Examples:

• Mean of Normal distribution ( $\mu$ ) with known variance  $\sigma$ ^2.

$$p(\mu | \sigma^2, I) \propto \text{constant}$$

• Rate  $\lambda$  of Poisson distribution.

$$p(\lambda|I) \propto 1/\sqrt{\lambda}$$

• Exercise: Scale of Normal with known mean value?

3. Jeffreys rule:

$$p(\theta|I) \propto \sqrt{I(\theta)}$$

$$I(\theta) = -\mathbf{E}_{D} \left[ \frac{\mathrm{d}^{2} \log \mathcal{L}_{D}}{\mathrm{d}\theta^{2}} \right]$$

- Favours parts of parameter space where data provides more information.
- Is invariant under reparametrisation.
- Works fine only in one dimension...

See more examples here: <u>en.wikipedia.org/wiki/Jeffreys\_prior</u>

# Data analysis Sampling the posterior (MCMC)
# Sampling from the posterior

# $p(\bar{\theta}|\boldsymbol{D}, H_i, \boldsymbol{I}) \propto \mathcal{L}_{\theta}(H_i) \cdot p(\bar{\theta}|H_i, \boldsymbol{I})$

- The posterior distribution is proportional to the likelihood times the prior.
- The normalising constant (called model evidence, marginal likelihood, etc.) is of importance when comparing different models.
- The posterior contains all the information on a given model a Bayesian statistician can get for a given set of priors and data.
- Posterior is only analytical in few cases:
  - Conjugate priors.
- Other methods needed to sample from posterior.

#### Most Bayesian computations can be reduced to expectation values with respect to the posterior.

θ : parameter vector
H<sub>i</sub>: hypothesis
I: information
D: data

# Markov Chain Monte Carlo

$$p(\overline{\theta}|\mathbf{D}, H_i, \mathbf{I}) \propto \mathcal{L}_{\theta}(H_i) \cdot p(\overline{\theta}|H_i, \mathbf{I})$$

Metropolis-Hastings



1. 
$$\mathcal{L}_{\theta_0} \cdot p(\bar{\theta_0}|I)$$

2. Create proposal point.

3. 
$$\mathcal{L}_{\theta'} \cdot p(\bar{\theta'}|I)$$
  
4.  $r = \frac{\mathcal{L}_{\theta'} \cdot p(\bar{\theta'}|I)}{\mathcal{L}_{\theta_0} \cdot p(\bar{\theta_0}|I)}$ 

\$\overline{\theta}\$ : parameter vector
\$\overline{\theta}\$ : hypothesis
\$\overline{\text{information}}\$
\$\overline{\text{back}}\$ : data

# Markov Chain Monte Carlo

 $p(\overline{\theta}|D, H_i, I) \propto \mathcal{L}_{\theta}(H_i) \cdot p(\overline{\theta}|H_i, I)$ 

Metropolis-Hastings



1. 
$$\mathcal{L}_{\theta_0} \cdot p(\bar{\theta_0}|I)$$

2. Create proposal point.

3. 
$$\mathcal{L}_{\theta'} \cdot p(\bar{\theta'}|I)$$
  
4.  $r = \frac{\mathcal{L}_{\theta'} \cdot p(\bar{\theta'}|I)}{\mathcal{L}_{\theta_0} \cdot p(\bar{\theta_0}|I)}$ 

5. Accept proposal with probability min(1, r)

θ : parameter vector
H<sub>i</sub>: hypothesis
I: information
D: data

# Markov Chain Monte Carlo

 $p(\overline{\theta}|D, H_i, I) \propto \mathcal{L}_{\theta}(H_i) \cdot p(\overline{\theta}|H_i, I)$ 

Metropolis-Hastings



1. 
$$\mathcal{L}_{\theta_0} \cdot p(\bar{\theta_0}|I)$$

2. Create proposal point.

3. 
$$\mathcal{L}_{\theta'} \cdot p(\bar{\theta'}|I)$$
  
4.  $r = \frac{\mathcal{L}_{\theta'} \cdot p(\bar{\theta'}|I)}{\mathcal{L}_{\theta_0} \cdot p(\bar{\theta_0}|I)}$ 

5. Accept proposal with probability min(1, r)

# \$\overline{\theta}\$ : parameter vector \$\overline{\theta}\$ : hypothesis \$\overline{\text{states}}\$ : information \$\overline{\text{D}}\$ : data

# Markov Chain Monte Carlo

 $p(\overline{\theta}|D, H_i, I) \propto \mathcal{L}_{\theta}(H_i) \cdot p(\overline{\theta}|H_i, I)$ 

Metropolis-Hastings



#### Algorithms

Metropolis-Hastings Gibbs sampling Slice sampling

• •

Hybrid Monte Carlo

Codes

...

pymc emcee kombine cobmcmc

# **5 minutes** 10 LEARN

# aligned mediated and aligned a

But beware. Nonconvergence, bad mixing. The dark side of MCMC are they.

Problems with correlations and multi-modal distributions.

# The problem with Correlations

If parameters exhibit correlations, then step size must be small to reach the demanded fraction of accepted jumps.



Need a very long chain to explore the entire posterior. Or, more relevant, the *entire posterior will not be explored thoroughly* (i.e. reduced error bars!)

# MCMC: the Good, the Bad, and the Ugly

Visual inspection of traces.



### Multi-modal posteriors.

Run as many chains as possible starting from significantly different places in the prior space.



Be paranoid! You can always be missing modes.



# Error models

Gaussian process regression

# The Gaussian likelihood

$$\ln \mathcal{L} = -\frac{1}{2} \left[ n \ln(2\pi) + \ln|K| + \mathbf{r} \cdot K^{-1} \cdot \mathbf{r}^{\mathsf{T}} \right]$$

*K*: covariance of the data; *n*: number of data points; r = y - m: residuals vector

If *K* is diagonal (i.e. uncorrelated errors  $\sigma_i$ )

$$\ln \mathcal{L} = -\frac{1}{2} \left[ n \ln(2\pi) + \sum_{i=1}^{n} \ln \sigma_i^2 + \chi^2 \right] \propto \chi^2$$

Alternatively, K can be generated by a kernel function  $k(x_i, x_j)$ 





$$1., 0., 0., 0., 0.$$
 $0., 1., 0., 0., 0.$  $0., 0., 1., 0., 0.$  $0., 0., 0., 1., 0.$  $0., 0., 0., 1., 0.$  $0., 0., 0., 0., 1.$ 



1.0.88,0.61,0.32,0.140.88,1.0.88,0.61,0.320.61,0.88,1.0.88,0.610.32,0.61,0.88,1.0.880.14,0.32,0.61,0.88,1.







1.0.88,0.61,0.32,0.140.88,1.0.88,0.61,0.320.61,0.88,1.0.88,0.610.32,0.61,0.88,1.0.880.14,0.32,0.61,0.88,1.









# Using GP regression for activity



Haywood et al. (2014)

# Using GP regression for activity



Rajpaul et al. (2015)

# GP regression to correct K2 LC



Aigrain et al. (2016)

# Epilogue

# Recap' and conclusions

- Data is silent without a model. It can be treacherous with the wrong one.
- "All models are wrong, but some are useful."
- Physical models and error models are two faces of the same coin.
- As data precision improves, so must our ability to model and analyse them (thank computers).
- There is no shame in using other people's code, but there's nothing like writing (and debugging) your own.

# Recap' and conclusions

- The Bayesian approach is becoming the industry standard.
- Powerful and flexible way of thinking about all things around data.
- "If you're doing chi2 minimization, you could be doing something better."



# Recap' and conclusions

- Stay tuned for:
  - effects of stellar activity.
  - planetary atmospheres.
  - more!

### Main references



The Armonyview, Journal, 585, 1038–1055, 2003 March 10 C 2007 The Annual Annual Annual Annual Panal in C.S.A.	Transits and Occultations
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Seager & Mallén-Ornelas (2003)	Winn (2010) arXiv:1001.2010

# Main references - Bayesian





# Main references - Gaussian processes



Carl Edward Rasmussen and Christopher K. I. Williams

#### Available online

http://www.gaussianprocess.org/gpml/

Bayesian evidence computation github.com/exord/bayev

Gaussian process regression github.com/exord/gp pypi.python.org/pypi/pygpr



Spot LC simulator

github.com/exord/lcspotter
pypi.python.org/pypi/lcspotter