

Problem Set I: Poisson distribution, fitting positions

due 1 Mar 2007

In this problem set, you will use numerical simulations to test some ideas presented in class. You can use any numerical package you happen to know, but should consider writing your own code, especially if you have never done this. To help you get started, you can find the code I wrote myself for question (1) via the course web site. It is a C programme using the GNU Scientific Library (GSL; my first semi-serious C programme and first use of GSL; this so that I could check the problem set remained reasonable...); if you would like to use GSL too, but do not know how to install this (or do not want to), I can provide a guest account on my machine. In general, if you need help with writing code, do ask! An important goal of this problem set is to get you to a point where you don't hesitate to do a Monte-Carlo simulation if it seems useful.

Note: evaluation will be based on plots and text you hand in, as well as on a quick description of how you did the simulations. The latter is probably easiest done at your computer.

1. In class, I mentioned that one has to be careful assigning weights $\sigma = \sqrt{N}$ for Poisson-distributed data. Verify that statement, by doing a simulation in which you generate $n_{\text{trial}} = 100$ sets of $n_{\text{sample}} = 100$ points each for Poisson-distributed data with mean $\mu = 100$, and calculate both the straight average and a weighted average. Make a histogram of these averages, and discuss in a few words why the two give inconsistent results. Also try one or two different mean values μ and look for consistencies in the deviations. (*For more discussion, see Mighell, 1999, ApJ 518, 380.*)
2. Now write a routine that simulates a one-dimensional image of a star, with model data $M(x)$ given by,

$$M(x) = C + A \frac{1}{\sqrt{2\pi}\sigma_w} \exp \left[-\frac{1}{2} \left(\frac{x - x_c}{\sigma_w} \right)^2 \right]. \quad (\text{I.1})$$

For definiteness, use pixels $x = 0 \dots 99$, sky $C = 100$ photons, amplitude $A = 5000$ photons, and width $\sigma_w = 2$ pixels. Now add Poisson noise to all these data points, and do a non-linear least-squares fit with a Gaussian (assuming uncertainties of \sqrt{N} , i.e., ignoring the minor deficiency arising from that assumption that you found above). Repeat 100 times and compare the typical uncertainty on x_c inferred from the covariance matrix with the scatter between different trials. How does the scatter relate to the width σ_w and the signal-to-noise ratio?

3. Now, on purpose, make stars that do not conform to a simple Gaussian, e.g., by replacing the above model with,

$$M(x) = C + A(1 - \alpha) \frac{1}{\sqrt{2\pi}\sigma_w} \exp \left[-\frac{1}{2} \left(\frac{x - x_c}{\sigma_w} \right)^2 \right] + A\alpha \frac{1}{\sqrt{2\pi}\sigma_{w,2}} \exp \left[-\frac{1}{2} \left(\frac{x - x_c - \delta_x}{\sigma_{w,2}} \right)^2 \right]. \quad (\text{I.2})$$

This mimics a poor PSF, in which a fraction $\alpha = 0.2$ of the light is in, say, a wider PSF with width $\sigma_{w,2} = 4$ pixels, which is offset from the good "core" by $\delta_x = 1$ pixel. Again, add Poisson noise and fit the model star, but fit it with the simple model from the previous question (i.e., ignore the second Gaussian in the fit). Compared to the good fits, what happens to χ^2 ? What happens to the uncertainty on x_c inferred from the covariance matter? How does the latter compare to the offset from the true position? And how does it compare to the scatter from the different trials? If you wanted to measure differences in positions on an image, what would you suggest is a good estimate for the uncertainties on these position differences?