# PSI Numerical Methods 2024 - Homework Assignment on Model Fitting & MCMC

We're going to put together everything we have learned so far to re-do the data analysis for the Perlmutter et al. 1999 paper on the discovery of dark energy!

(https://ui.adsabs.harvard.edu/abs/1999ApJ...517..565P/abstract

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Start by Forking this repository on Github: <a href="https://github.com/dstndstn/PSI-Numerical-Methods-2024-MCMC-Homework">https://github.com/dstndstn/PSI-Numerical-Methods-2024-MCMC-Homework</a>) And then clone the repository to your laptop or to Symmetry. You can modify this notebook, and when you are done, save it, and then git commit -a the results, and git push them back to your fork of the repository. You will "hand in" your homework by giving a link to your Github repository, where the marker will be able to read your notebook.

First, a little bit of background on the cosmology and astrophysics. The paper reports measurements of a group of supernova explosions of a specific type, "Type 1a". These are thought to be caused by a white dwarf star that has a companion star that "donates" gas to the white dwarf. It gradually gains mass until it exceeds the Chandresekhar mass, and explodes. Since they all explode through the same mechanism, and with the same mass, they should all have the same intrinsic brightess. It turns out to be a *little* more complicated than that, but in the end, these Type-1a supernovae can be turned into "standard candles", objects that are all the same brightness. If you can also measure the redshift of each galaxy containing the supernova, then you can map out this brightness--redshift relation, and the shape of that relation depends on how the universe grows over cosmic time. In turn, the growth rate of the universe depends on the contents of the universe!

In this way, these Type-1a supernova allow us to constrain the parameters of a model of the universe. Specifically, the model is called "Lambda-CDM", a universe containing dark energy and matter (cold dark matter, plus regular matter). We will consider a two-parameter version of this model:  $\Omega_M$ , the amount of

matter, and  $\Omega_{\Lambda}$ , the amount of dark energy. These are in cosmology units of "energy density now relative to the critical density", where the critical density is the energy density you need for the universe to be

```
spatially flat (angles of a large triangle sum to 180 degrees). So \Omega_M = 1, \Omega_{\Lambda} = 0 would be a flat
           universe containing all matter, while \Omega_M = 0.25, \Omega_{\Lambda} = 0.5 would be a spatially closed universe with
           dark energy and matter. Varying these ingredients changes the growth history of the universe, which
           changes how much the light from a supernova is redshifted, and how its brightness drops off with
           distance
           (In the code below, we will call these Omega_M = \Omega_M and Omega_DE = \Omega_{\Lambda}.)
           Distance measurements in cosmology are complicated -- see https://arxiv.org/abs/astro-ph/9905116
           (https://arxiv.org/abs/astro-ph/9905116) for details! For this assignment, we will use a cosmology package
           that will handle all this for us. All we need to use is the "luminosity distance", which is the one that tells
In [1]:
              # Let's start by installing the Cosmology package!
              using Pkg
              Pkg.add("Cosmology")
                    Updating registry at `C:\Users\numbe\.julia\registries\General.toml`
                   Resolving package versions...
                  No Changes to `C:\Users\numbe\.julia\environments\v1.10\Project.toml`
                  No Changes to `C:\Users\numbe\.julia\environments\v1.10\Manifest.toml`
In [53]:
              # We'll also end up using all our old friends:
              using WGLMakie
              using CSV
              using DataFrames
              using Cosmology
              using Statistics
In [3]:
              # There is a data file in this directory, taken basically straight out of the Per
              data = CSV.read("p99-data.txt", DataFrame, delim=" ", ignorerepeated=true);
```

```
In [4]:
           # Make a copy of the data columns that we want to treat as the "y" measurements.
           # These are the measured brightnesses, and their Gaussian uncertainties (standara
           data.mag = data.m b eff
           data.sigma mag = data.sigma m b eff;
In [5]:
           f = Figure()
           Axis(f[1,1], title="Perlmutter+99 Supernovae", xlabel="Redshift z", ylabel="m B")
           errorbars!(data.z, data.mag, data.sigma mag)
           scatter!(data.z, data.mag, markersize=5, color=:maroon)
                                        Perlmutter+99 Supernovae
                25
                                         മ<sub>|</sub> 20
ല
                15 -
                    0.0
                                  0.2
                                                0.4
                                                              0.6
                                                                            8.0
                                               Redshift z
```

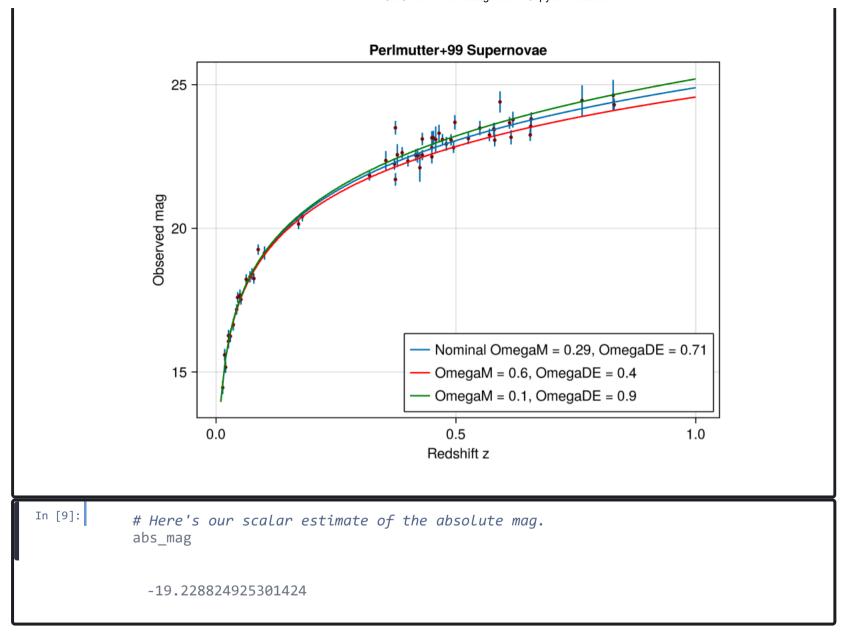
```
In [6]:
           # Here is how we will use the "cosmology" package. This will create a cosmology
           # It does not take an Omega Lambda parameter; instead, it takes Omega Matter, and
           # Omega K = 1. - Omatter - Olambda. We will also pass in "Tcmb=0", which tells i
           universe = cosmology(OmegaK=0.1, OmegaM=0.4, Tcmb=0)
            @show universe
           @show universe.\Omega \Lambda;
             universe = Cosmology.OpenLCDM{Float64}(0.69, 0.1, 0.5, 0.4, 0.0)
             universe.\Omega \Lambda = 0.5
In [7]:
           # We can then pass that "universe" object to other functions to compute things ab
           # need is this `distance modulus`, which tell you, in magnitudes , how much fain
           # versus how faint it would be if it were 10 parsecs away.
           function distance modulus(universe, z)
               DL = luminosity dist(universe, z)
               # DL is in Megaparsecs; the distance for absolute to observed mag is 10 pc.
                5. * log10.(DL.val * 1e6 / 10.)
            end;
```

There is one more parameter to the model we will be fitting: M, the absolute magnitude of the

supernovae. This is a "nuisance parameter" - a parameter that we have to fit for, but that we don't really care about; it's basically a calibration of what the intrinsic brightness of a supernova is. To start out, we will fix this value to a constant, but later we will fit for it along with our Omegas.

The observed brightness of a supernova will be its absolute mag plus its distance modulus. The distance modulus depends on the redshift z and our parameters Omega M and Omega DE.

```
In [8]:
           # We'll cheat a bit and use a "nominal" cosmology with currently-accepted values
           nominal = cosmology(Tcmb=0)
           f = Figure()
           ax = Axis(f[1,1], title="Perlmutter+99 Supernovae", xlabel="Redshift z", ylabel="
           errorbars!(data.z, data.mag, data.sigma mag)
           scatter!(data.z, data.mag, markersize=5, color=:maroon)
           # Compute the average absolute magnitude M given nominal cosmology -- ie, an esti
           DLx = map(z->distance modulus(nominal, z), data.z)
           abs mag = median(data.mag - DLx)
           # Here's another way to plot a function evaluated on a grid of values.
           zgrid = 0.01:0.01:1.
           DL = map(z->distance modulus(nominal, z), zgrid)
           lines!(zgrid, DL .+ abs mag, label="Nominal OmegaM = 0.29, OmegaDE = 0.71")
           universe = cosmology(OmegaK=0.0, OmegaM=0.6, Tcmb=0)
           DL = map(z\rightarrow distance\ modulus(universe,\ z),\ zgrid)
           lines!(zgrid, DL .+ abs mag, color=:red, label="OmegaM = 0.6, OmegaDE = 0.4")
           universe = cosmology(OmegaK=0.0, OmegaM=0.1, Tcmb=0)
           DL = map(z->distance modulus(universe, z), zgrid)
           lines!(zgrid, DL .+ abs mag, color=:green, label="OmegaM = 0.1, OmegaDE = 0.9")
           \#f[2,1] = Legend(f, ax, "Cosmologies", framevisible = false)
           # Create a legend for our plot
           axislegend(ax, position = :rb)
```



### Part 1 - The Log-likelihood terrain

First, you have to write out the likelihood function for the observed supernova data, given cosmological model parameters.

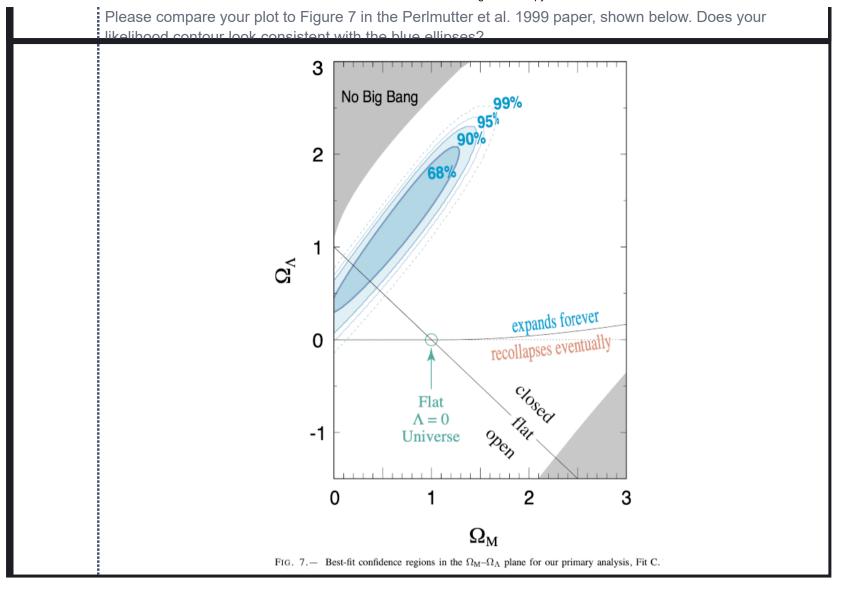
That is, please complete the following function. It will be passed vectors of z, mag, and mag\_error measurements, plus scalar parameters M, Omega\_M and Omega\_DE. You will need to create a "cosmology" object, find the *distance modulus* for each redshift z, and add that to the absolute mag M to get the *predicted* magnitude. You will then compare that to each measured magnitude, and compute the likelihood.

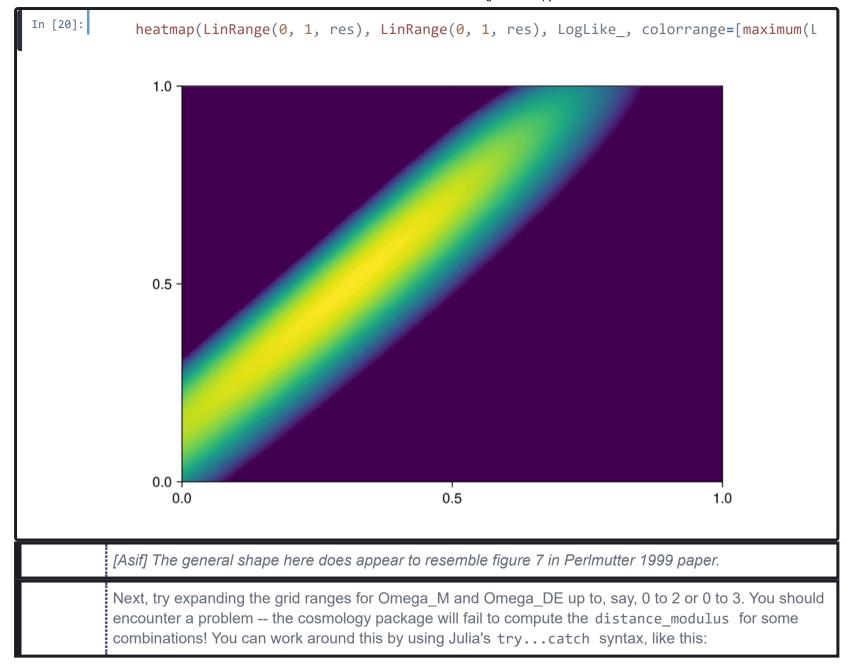
```
In [10]:
            function supernova log likelihood(z, mag, mag error, M, Omatter, Ode)
                # z: vector of redshifts
                # mag: vector of measured magnitudes
                # mag error: vector of uncertainties on the measured magnitudes (sigmas).
                # M: scalar, absolute magnitude of a Type-1a supernova
                # Omatter: scalar Omega M, amount of matter in the universe
                # Ode: scalar Omega DE, amount of dark energy in the universe
                #Universe objects defined with given parameters
                universe = cosmology(OmegaK = 1 - Ode - Omatter, OmegaM = Omatter, Tcmb=0)
                #Array of Distance moduli and redshifts
                DLx = map(x->distance modulus(universe, x), z)
                #Adding absolute magnitude to distance modulus
                f_x = DLx \cdot + M
                #Comparing with measured magnitude
                X = (f_x .- mag) ./ mag error
                #Computing log-likelihood
                LogLike = -0.5 .* X .^2
                # You must return a scalar value
                return sum(LogLike)
            end;
```

Next, please keep M fixed to the abs\_mag value we computed above, and call your supernova\_log\_likelihood on a grid of Omega\_M and Omega\_DE values. (You will pass in data.z, data.mag, and data.sigma mag for the z, mag, and mag error values.)

Try a grid from 0 to 1 for both Omega\_M and Omega\_DE, and show the supernova\_log\_likelihood values using the heatmap function. You may find it helpful to limit the range using something like heatmap(om grid, ode grid, sn 11, colorrange=[maximum(sn 11)-20, maximum(sn 11)]).

Another thing you can do is, instead of showing the *log*-likelihood, show the likelihood by taking the exp of your sn\_ll grid, like this, heatmap(om\_grid, ode\_grid, exp.(sn\_ll)).





```
DomainError with -1.2067371795709825e-5:
sgrt was called with a negative real argument but will only return a complex re
sult if called with a complex argument. Try sqrt(Complex(x)).
Stacktrace:
  [1] throw complex domainerror(f::Symbol, x::Float64)
   @ Base.Math .\math.jl:33
 [2] sqrt
   @ .\math.jl:686 [inlined]
 [3] a2E
   @ C:\Users\numbe\.julia\packages\Cosmology\eZT7X\src\Cosmology.jl:65 [inlin
ed1
 [4] #3
   @ C:\Users\numbe\.julia\packages\Cosmology\eZT7X\src\Cosmology.jl:181 [inli
ned]
  [5] evalrule(f::Cosmology.var"#3#4"{Cosmology.ClosedLCDM{Float64}}, a::Float6
4, b::Float64, x::Vector{Float64}, w::Vector{Float64}, gw::Vector{Float64}, nr
m::typeof(LinearAlgebra.norm))
   @ OuadGK C:\Users\numbe\.julia\packages\OuadGK\OtnWt\src\evalrule.jl:30
  [6] refine(f::Cosmology.var"#3#4"{Cosmology.ClosedLCDM{Float64}}, segs::Vecto
r{QuadGK.Segment{Float64, Float64, Float64}}, I::Float64, E::Float64, numeval
s::Int64, x::Vector{Float64}, w::Vector{Float64}, gw::Vector{Float64}, n::Int6
4, atol::Float64, rtol::Float64, maxevals::Int64, nrm::typeof(LinearAlgebra.nor
m))
   @ QuadGK C:\Users\numbe\.julia\packages\QuadGK\OtnWt\src\adapt.jl:70
  [7] adapt
   @ C:\Users\numbe\.julia\packages\QuadGK\OtnWt\src\adapt.jl:52 [inlined]
  [8] do quadgk(f::Cosmology.var"#3#4"{Cosmology.ClosedLCDM{Float64}}, s::Tuple
{Float64, Float64}, n::Int64, atol::Nothing, rtol::Nothing, maxevals::Int64, nr
m::typeof(LinearAlgebra.norm), segbuf::Nothing)
```

```
@ OuadGK C:\Users\numbe\.julia\packages\OuadGK\OtnWt\src\adapt.jl:44
  [9] #50
   @ C:\Users\numbe\.julia\packages\QuadGK\OtnWt\src\adapt.jl:253 [inlined]
[10] handle infinities(workfunc::OuadGK.var"#50#51"{Nothing, Nothing, Int64, I
nt64, typeof(LinearAlgebra.norm), Nothing}, f::Cosmology.var"#3#4"{Cosmology.Cl
osedLCDM{Float64}}, s::Tuple{Float64, Float64})
   @ OuadGK C:\Users\numbe\.julia\packages\OuadGK\OtnWt\src\adapt.jl:145
[11] #quadgk#49
   @ C:\Users\numbe\.julia\packages\QuadGK\OtnWt\src\adapt.jl:252 [inlined]
[12] quadgk
   @ C:\Users\numbe\.julia\packages\OuadGK\OtnWt\src\adapt.jl:250 [inlined]
[13] quadgk
   @ C:\Users\numbe\.julia\packages\QuadGK\OtnWt\src\adapt.jl:247 [inlined]
[14] Z
   @ C:\Users\numbe\.julia\packages\Cosmology\eZT7X\src\Cosmology.jl:180 [inli
ned 1
[15] comoving transverse dist(c::Cosmology.ClosedLCDM{Float64}, z<sub>1</sub>::Float64, z
2::Nothing; kws::@Kwargs{})
   @ Cosmology C:\Users\numbe\.julia\packages\Cosmology\eZT7X\src\Cosmology.j
1:203
[16] comoving transverse dist (repeats 2 times)
   @ C:\Users\numbe\.julia\packages\Cosmology\eZT7X\src\Cosmology.jl:201 [inli
ned]
[17] luminosity dist
   @ C:\Users\numbe\.julia\packages\Cosmology\eZT7X\src\Cosmology.jl:218 [inli
ned]
[18] distance modulus(universe::Cosmology.FlatLCDM{Float64}, z::Float64)
   @ Main .\In[7]:6 [inlined]
[19] #9
   @ .\In[10]:13 [inlined]
[20] iterate(g::Base.Generator, s::Vararg{Any})
```

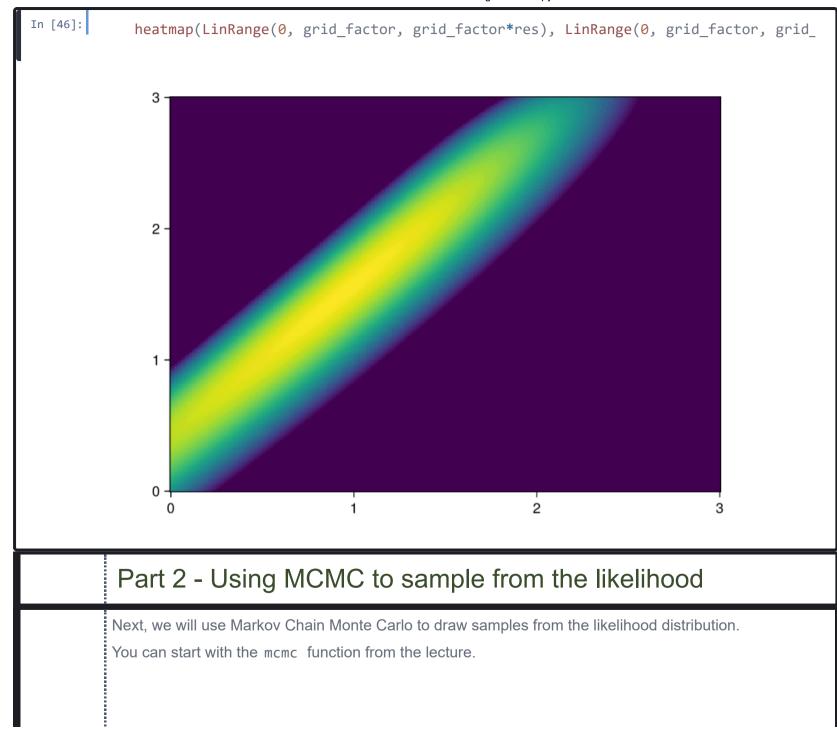
```
@ Base .\generator.jl:47 [inlined]
 [21] collect to!(dest::Vector{Float64}, itr::Base.Generator{Vector{Float64}, v
ar"#9#10"{Cosmology.ClosedLCDM{Float64}}}, offs::Int64, st::Int64)
   @ Base .\array.jl:892
[22] collect to with first!(dest::AbstractArray, v1::Any, itr::Any, st::Any)
   @ Base .\arrav.jl:870 [inlined]
[23] collect(c::Vector{Float64}, itr::Base.Generator{Vector{Float64}, var"#9#
10"{Cosmology.ClosedLCDM{Float64}}}, ::Base.EltypeUnknown, isz::Base.HasShape
{1})
   @ Base .\array.jl:864
[24] collect similar(cont::Vector{Float64}, itr::Base.Generator{Vector{Float6
4}, var"#9#10"{Cosmology.ClosedLCDM{Float64}}})
   @ Base .\arrav.il:763
[25] map(f::Function, A::Vector{Float64})
   @ Base .\abstractarray.jl:3282
[26] supernova log likelihood(z::Vector{Float64}, mag::Vector{Float64}, mag er
ror::Vector{Float64}, M::Float64, Omatter::Float64, Ode::Float64)
   @ Main .\In[10]:13
[27] top-level scope
   @ .\In[13]:9
```

```
In [14]:
            # Example of Julia's try-catch syntax:
            11 = 0.
            try:
                11 = supernova log likelihood(data.z, data.mag, data.sigma mag, abs mag, 2.0,
            catch err
                11 = -Inf
            end
              ParseError:
             # Error @ 2]8;;file://C:/Users/numbe/Downloads/Numerical Methods/Homeworks/PSI-
             Numerical-Methods-2024-MCMC-Homework/In[14]#3:52\In[14]:3:52]8;;2\
             11 = 0.
             #
             try:
                 11 = supernova log likelihood(data.z, data.mag, data.sigma mag, abs mag, 2.
             0, 2.0)
             #— whitespace not allowed after `:` used for quoting
             Stacktrace:
              [1] top-level scope
                @ In[14]:3
```

This will "try" to run the supernova\_log\_likelihood function, and if it fails, it will go into the "catch" branch.

```
In [15]:
#Setting the resolution
    res = 100
#Grid expansion factor
grid_factor = 3

LogLike_ = zeros(res*grid_factor, res*grid_factor)
for i in 1:res*grid_factor
    for j in 1:res*grid_factor
        try
        LogLike_[i,j] = supernova_log_likelihood(data.z, data.mag, data.sigma catch err
        LogLike_[i,j] = -Inf
    end
end
```



You will need to tune the MCMC proposal's step sizes (also known as "jump sizes"). To do this, you can use the variant of the mcmc routine that cycles through the parameters and only jumps one at a time, named mcmc\_cyclic in the updated lecture notebook. After tuning the step sizes with mcmc\_cyclic, you can go back to the plain mcmc routine if you want, or stick with mcmc\_cyclic; it is up to you.

Please plot the samples from your MCMC chains, to demonstrate that the chain looks like it has converged. Ideally, you would like to see reasonable acceptance rates, and you would like to see the samples "exploring" the parameter space. Decide how many step you need to run the MCMC routine for, and write a sentence or two describing why you think that's a good number.

For this part, please include the M (absolute magnitude) as a parameter that you are fitting -- so you are fitting for M in addition to Omega M and Omega DE. This is a quite standard situation where you have a

```
In [17]:
            function cornerplot(x, names; figsize=(600,600))
                # how many columns of data
                dim = size(x, 2)
                # rows to plot
                idxs = 1:size(x,1)
                f = Figure(size=figsize)
                for i in 1:dim, j in 1:dim
                    if i < j
                        continue
                    end
                    ax = Axis(f[i, j], aspect = 1,
                              topspinevisible = false,
                              rightspinevisible = false,)
                    if i == j
                        hist!(x[idxs,i], direction=:y)
                        ax.xlabel = names[i]
                    else
                        #scatter!(x[idxs,j], x[idxs,i], markersize=4)
                        hexbin!(x[idxs,j], x[idxs,i])
                        ax.xlabel = names[i]
                        ax.ylabel = names[i]
                    end
                end
                f
            end;
```

```
In [34]:
            #Updating the log-likelihood function definition to include Try-Catch statement
            function supernova log likelihood (M, Omatter, Ode)
                universe = cosmology(OmegaK = 1 - Ode - Omatter, OmegaM = Omatter, Tcmb=0)
                # Array for specific given z values
                DLx = 0.
                trv
                    DLx = map(x \rightarrow distance modulus(universe, x), data.z)
                 catch err
                     DIx = -Inf
                 end
                #Adding absolute magnitude to distance modulus
                f_x = DLx \cdot + M
                #Comparing with measured magnitude
                X = (f_x .- data.mag) ./ data.sigma mag
                #Computing log-likelihood
                LogLike = -0.5 \cdot X \cdot ^2
                return sum(LogLike)
            end;
In [35]:
            # Defining function to generate jump sites
            function propose(M, Omatter, Ode, jump size)
                 return [M, Omatter, Ode] .+ randn(length([M, Omatter, Ode])) .* jump size
            end;
```

```
In [36]:
            # Defining the MCMC function
            function mcmc cyclic(logprob func, propose func, M, Omatter, Ode, n steps, jump s
                p = [M, Omatter, Ode]
                logprob = logprob func(p[1], p[2], p[3])
                chain = zeros(n steps, length(p))
                n accept = zeros(length(p))
                for i in 1:n steps
                    # Updating the index one at a time
                    update index = 1 + ((i-1) \% length(p))
                    # Generating new values for all parameters through the propose function
                    p_prop = propose_func(p[1], p[2], p[3], jump_size)
                    # Keeping one of the new parameter values
                    p \text{ new} = copy(p)
                    p new[update index] = p prop[update index]
                    logprob new = logprob func(p new[1], p new[2], p new[3])
                    ratio = exp(logprob new - logprob)
                    if ratio > 1
                        # Jump to the new place
                        p = p new
                        logprob = logprob new
                        n accept[update index] += 1
                    else
                        u = rand()
                        if u < ratio
                            # Move to the new parameter
                            p = p new
                            logprob = logprob new
                            n accept[update index] += 1
                        else
                            # Don't move to proposed parameter
                        end
                    end
                    chain[i, 1:end] = p new
                end
                # The number of times we step each parameter is roughly n steps/n parameters
                return chain, n accept ./ (n steps ./ length(p))
```

```
end;

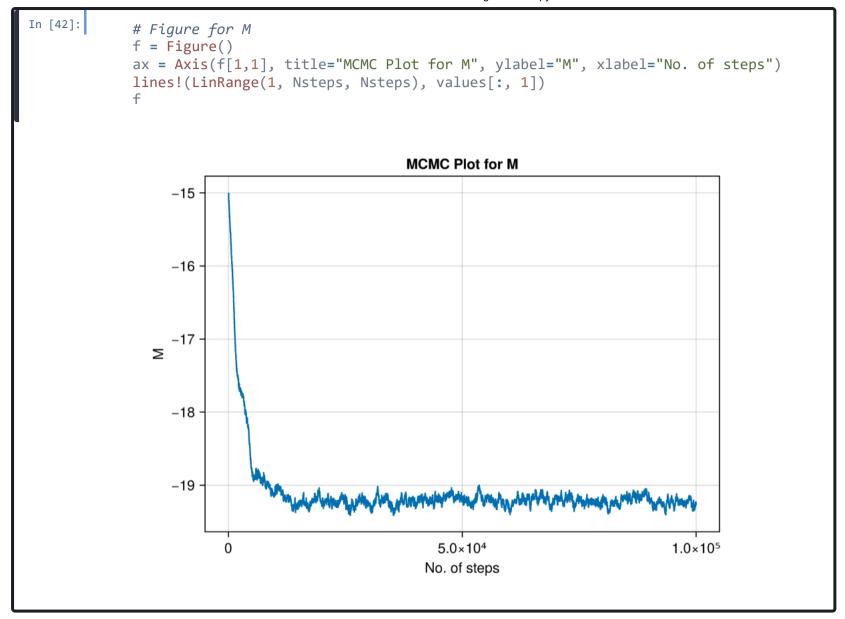
# Number of MCMC steps
Nsteps = 100000

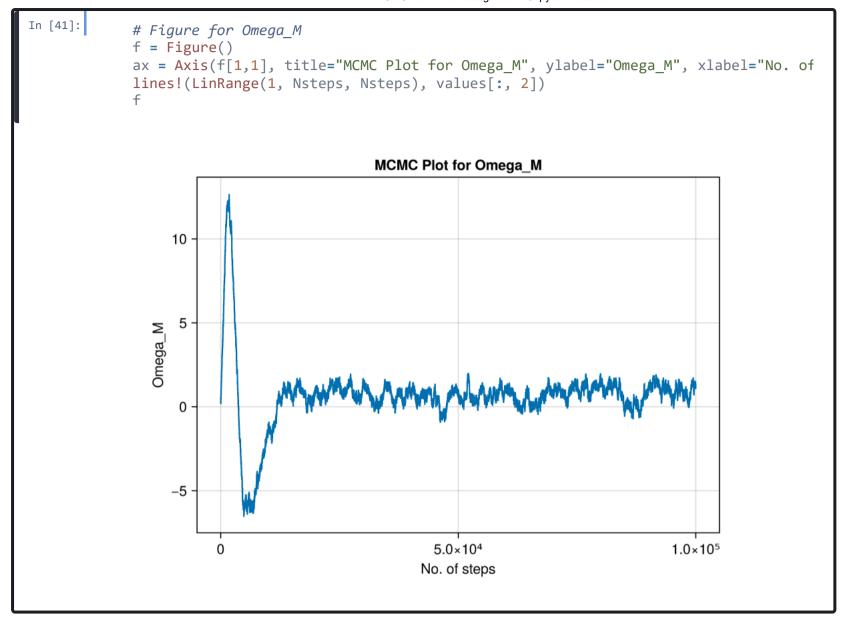
values, acceptance_rate = mcmc_cyclic(supernova_log_likelihood_, propose, -15., @

([-14.993384313831216 0.2 0.5; -15.0 0.18148740822998144 0.5; ...; -19.268859417
348235 1.0979079101077487 1.9394470514427906; -19.265828652166242 1.09790791010
77487 1.9394470514427906], [0.87771, 0.73842, 0.77367])
```

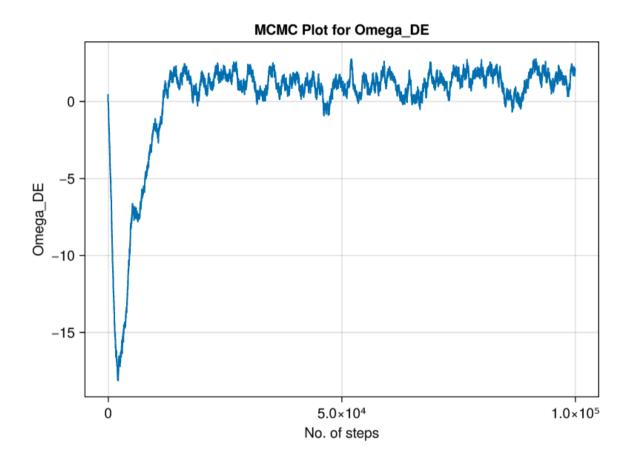
#### MCMC steps needed for convergence

Having tried various number of steps for the MCMC code above, we notice that the level of convergence starts to saturate once we go past 30000 steps or so (as evident in the figures below). So, to ensure good convergence, we choose 100000 steps.





```
# Figure for Omega_DE
f = Figure()
ax = Axis(f[1,1], title="MCMC Plot for Omega_DE", ylabel="Omega_DE", xlabel="No.
lines!(LinRange(1, Nsteps, Nsteps), values[:, 3])
f
```

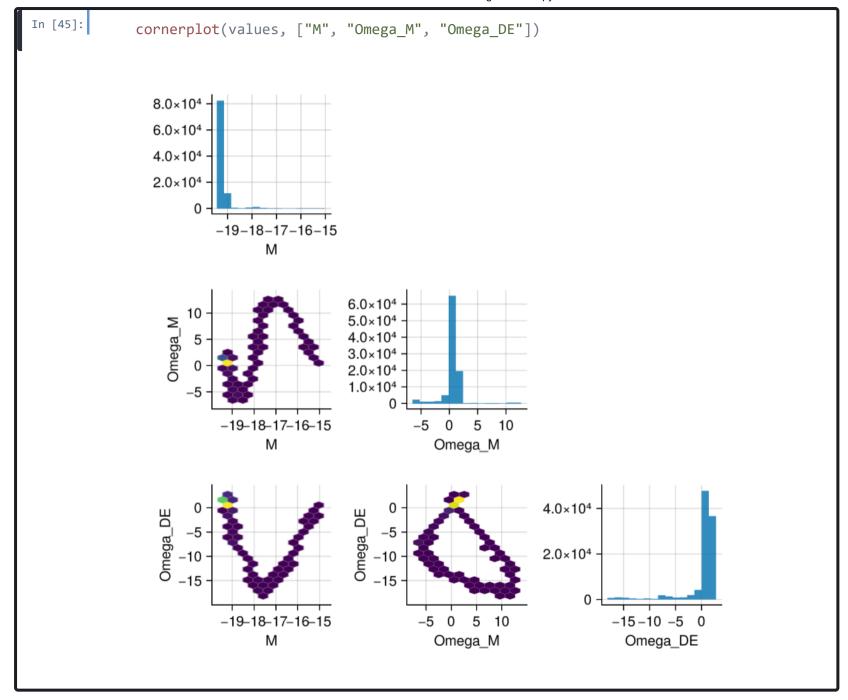


It is quite common to plot the results from an MCMC sampling using a "corner plot", which shows the distribution of each of the individual parameters, and the joint distributions of pairs of parameters. This will help you determine whether some of the parameters are correlated with each other.

Below is a function you can use to generate corner plots from your chain -- call it like cornerplot(chain, ["M", "Omega\_M", "Omega\_DE"]). There is also a CornerPlot package (<a href="https://juliapackages.com/p/cornerplot">https://juliapackages.com/p/cornerplot</a>) but I have not had luck getting it to work for me.

Once you have made you corner plots, please write a few sentences interpreting what you see. Is the

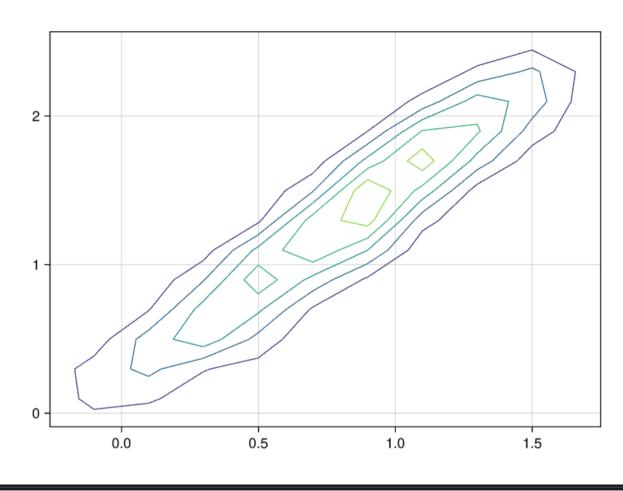
```
In [44]:
            # Function to make cornerplots
            function cornerplot(x, names; figsize=(600,600))
                # Number of columns of data
                dim = size(x, 2)
                # Number of rows of the plot
                idxs = 1:size(x,1)
                f = Figure(size=figsize)
                for i in 1:dim, j in 1:dim
                    if i < j
                         continue
                    end
                    ax = Axis(f[i, j], aspect = 1,
                              topspinevisible = false,
                               rightspinevisible = false,)
                    if i == j
                        hist!(x[idxs,i], direction=:y)
                        ax.xlabel = names[i]
                    else
                        hexbin!(x[idxs,j], x[idxs,i])
                        ax.xlabel = names[i]
                        ax.ylabel = names[i]
                    end
                end
            end;
```



#### Interpreting the corner plot

- The nuisance parameter M is not correlated with the Omegas, as we see an irregular dependence in the form of a V in Omega\_DE's case, and an inverted V in Omega\_M's case.
- The omegas seem to be anti-correlated given the downward trend seen in their plot. However, this is only true when we look at the overall trend. I don't have a good interpretation for the hollow section present in the plot.

Finally, please try to make a contour plot similar to Perlmutter et al.'s Figure 7. From your MCMC chain, you can pull out the Omega\_M and Omega\_DE arrays, and then create a 2-d histogram. Once you have a 2-d histogram, you can use the contour function to find and plot the contours in that histogram.



## Acknowledgements

- I would like to thank Marko for helping me with the plots and discussing the MCMC algorithm.
- I've used suggestions from Bing Al/GPT-4 for getting the Julia syntax in several places.