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

Start by Forking this repository on Github:

https://github.com/dstndstn/PSI-Numerical-Methods-2024-MCMC-Homework (https://github.com/dstndstn/PSI-Numerical-Methods-2024-MCMC-Homework) 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: Ω_M , the amount of matter, and Ω_{Λ} ,

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

MCMC-homework-assignment - Jupyter Notebook 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 = Ω_M and Omega_DE

Distance measurements in cosmology are complicated -- see https://arxiv.org/abs/astro-ph/9905116 (https://arxiv.org/abs/astroph/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 you how objects get fainter given a redshift.

In [1]:

 $=\Omega_{\Lambda}$.)

Let's start by installing the Cosmology package! using Pkg Pkg.add("Cosmology")

Updating registry at `C:\Users\numbe\.julia\re gistries\General.toml`

Resolving package versions...

No Changes to `C:\Users\numbe\.julia\environment s\v1.10\Project.toml`

No Changes to `C:\Users\numbe\.julia\environment s\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 basic data = CSV.read("p99-data.txt", DataFrame, delim=" "

In [4]:

Make a copy of the data columns that we want to tre # These are the measured brightnesses, and their Gau. 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", xlabe
            errorbars!(data.z, data.mag, data.sigma_mag)
            scatter!(data.z, data.mag, markersize=5, color=:maro
                                          Perlmutter+99 Supernovae
                 25
                                             ۰
              മ<sub>|</sub> 20
ല
                 15
                     0.0
                                    0.2
                                                  0.4
                                                                 0.6
                                                 Redshift z
In [6]:
            # Here is how we will use the "cosmology" package.
            # It does not take an Omega_Lambda parameter; instead
            # Omega_K = 1. - Omatter - Olambda. We will also pa
            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
```

```
# We can then pass that "universe" object to other for need is this `distance_modulus`, which tell you, in wersus how faint it would be if it were 10 parsecs

function distance_modulus(universe, z)

DL = luminosity_dist(universe, z)

# DL is in Megaparsecs; the distance for absolute
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 wi
            nominal = cosmology(Tcmb=0)
           f = Figure()
            ax = Axis(f[1,1], title="Perlmutter+99 Supernovae",
            errorbars!(data.z, data.mag, data.sigma_mag)
            scatter!(data.z, data.mag, markersize=5, color=:maro
           # Compute the average absolute magnitude M given nom
            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
            zgrid = 0.01:0.01:1.
           DL = map(z->distance_modulus(nominal, z), zgrid)
            lines!(zgrid, DL .+ abs mag, label="Nominal OmegaM =
           universe = cosmology(OmegaK=0.0, OmegaM=0.6, Tcmb=0)
           DL = map(z->distance_modulus(universe, z), zgrid)
            lines!(zgrid, DL .+ abs_mag, color=:red, label="Omeg
            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="Om
           \#f[2,1] = Legend(f, ax, "Cosmologies", framevisible
            # Create a legend for our plot
            axislegend(ax, position = :rb)
                                         Perlmutter+99 Supernovae
                25
              Observed mag
                20
                                                 Nominal OmegaM = 0.29
                15
                                                 OmegaM = 0.6, OmegaD
                                                 OmegaM = 0.1, OmegaD
                     0.0
                                                  0.5
                                                Redshift z
```

```
# Here's our scalar estimate of the absolute mag. abs_mag
```

-19.228824925301424

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,
                 # z: vector of redshifts
                 # mag: vector of measured magnitudes
                 # mag_error: vector of uncertainties on the meas
                 # M: scalar, absolute magnitude of a Type-1a sup
                 # Omatter: scalar Omega_M, amount of matter in the
                 # Ode: scalar Omega DE, amount of dark energy in
                 #Universe objects defined with given parameters
                 universe = cosmology(OmegaK = 1 - Ode - Omatter,
                 #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 \cdot * \times .^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_ll, colorrange=
[maximum(sn_ll)-20, maximum(sn_ll)]).

Another thing you can do is, instead of showing the *log*-likelihood, show the likelihood by taking the exp of your sn_11 grid, like this, heatmap(om_grid, ode_grid, exp.(sn_11)).

Please compare your plot to Figure 7 in the Perlmutter et al. 1999

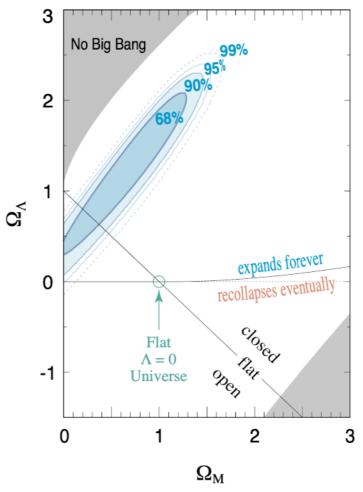
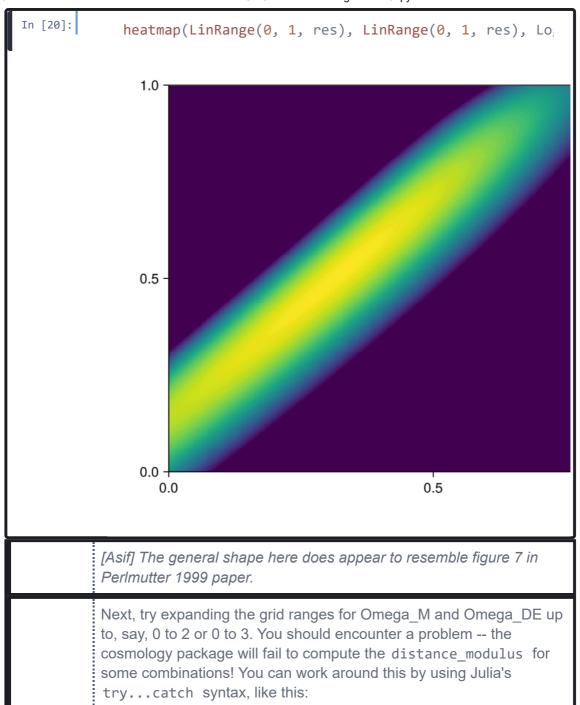


FIG. 7.— Best-fit confidence regions in the Ω_M - Ω_Λ plane for our primary analysis, Fit C.



DomainError with -1.2067371795709825e-5: sqrt was called with a negative real argument but will only return a complex result if called with a complex argument. Try sqrt(Complex(x)).

Stacktrace:

- [1] throw_complex_domainerror(f::Symbol, x::Floa
 t64)
 - @ Base.Math .\math.jl:33
 - [2] sqrt
 - @ .\math.jl:686 [inlined]
 - [3] a2E
- @ C:\Users\numbe\.julia\packages\Cosmology\eZT
 7X\src\Cosmology.jl:65 [inlined]
 - [4] #3
- @ C:\Users\numbe\.julia\packages\Cosmology\eZT
 7X\src\Cosmology.jl:181 [inlined]
- [5] evalrule(f::Cosmology.var"#3#4"{Cosmology.Cl
 osedLCDM{Float64}}, a::Float64, b::Float64, x::Vec
 tor{Float64}, w::Vector{Float64}, gw::Vector{Float
 64}, nrm::typeof(LinearAlgebra.norm))
- @ QuadGK C:\Users\numbe\.julia\packages\QuadGK
 \OtnWt\src\evalrule.jl:30
- [6] refine(f::Cosmology.var"#3#4"{Cosmology.Clos
 edLCDM{Float64}}, segs::Vector{QuadGK.Segment{Floa
 t64, Float64, Float64}}, I::Float64, E::Float64, n
 umevals::Int64, x::Vector{Float64}, w::Vector{Floa
 t64}, gw::Vector{Float64}, n::Int64, atol::Float6
 4, rtol::Float64, maxevals::Int64, nrm::typeof(Lin
 earAlgebra.norm))
- @ 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.C losedLCDM{Float64}}, s::Tuple{Float64, Float64}, n::Int64, atol::Nothing, rtol::Nothing, maxevals:: Int64, nrm::typeof(LinearAlgebra.norm), segbuf::No thing)
- @ QuadGK C:\Users\numbe\.julia\packages\QuadGK
 \OtnWt\src\adapt.jl:44
 - [9] #50
- @ C:\Users\numbe\.julia\packages\QuadGK\OtnWt
 \src\adapt.jl:253 [inlined]

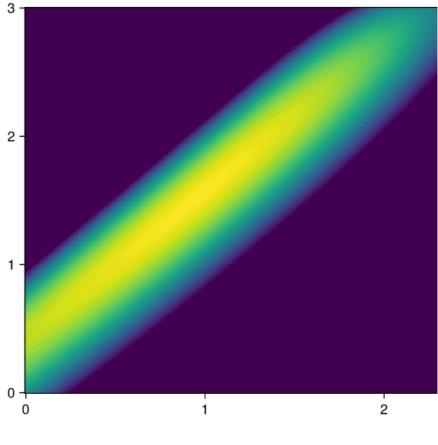
```
[10] handle infinities(workfunc::QuadGK.var"#50#5
1"{Nothing, Nothing, Int64, Int64, typeof(LinearAl
gebra.norm), Nothing}, f::Cosmology.var"#3#4"{Cosm
ology.ClosedLCDM{Float64}}, s::Tuple{Float64, Floa
t64})
    @ QuadGK C:\Users\numbe\.julia\packages\QuadGK
\OtnWt\src\adapt.jl:145
 [11] #quadgk#49
    @ C:\Users\numbe\.julia\packages\QuadGK\OtnWt
\src\adapt.jl:252 [inlined]
 [12] quadgk
    @ C:\Users\numbe\.julia\packages\QuadGK\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\eZT
7X\src\Cosmology.jl:180 [inlined]
 [15] comoving transverse dist(c::Cosmology.Closed
LCDM{Float64}, z<sub>1</sub>::Float64, z<sub>2</sub>::Nothing; kws::@Kwa
rgs{})
    @ Cosmology C:\Users\numbe\.julia\packages\Cos
mology\eZT7X\src\Cosmology.jl:203
 [16] comoving transverse dist (repeats 2 times)
    @ C:\Users\numbe\.julia\packages\Cosmology\eZT
7X\src\Cosmology.jl:201 [inlined]
 [17] luminosity_dist
    @ C:\Users\numbe\.julia\packages\Cosmology\eZT
7X\src\Cosmology.jl:218 [inlined]
 [18] distance modulus(universe::Cosmology.FlatLCD
M{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::Bas
e.Generator{Vector{Float64}, var"#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 .\array.jl:870 [inlined]
 [23] collect(c::Vector{Float64}, itr::Base.Gener
ator{Vector{Float64}, var"#9#10"{Cosmology.ClosedL
```

```
CDM{Float64}}}, ::Base.EltypeUnknown, isz::Base.Ha
sShape{1})
    @ Base .\array.jl:864
    [24] collect_similar(cont::Vector{Float64}, itr::
Base.Generator{Vector{Float64}, var"#9#10"{Cosmolo
gy.ClosedLCDM{Float64}}})
    @ Base .\array.jl:763
[25] map(f::Function, A::Vector{Float64})
    @ Base .\abstractarray.jl:3282
[26] supernova_log_likelihood(z::Vector{Float64},
mag::Vector{Float64}, mag_error::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,
            catch err
                11 = -Inf
            end
              ParseError:
              # Error @ 2]8;;file://C:/Users/numbe/Downloads/Num
              erical Methods/Homeworks/PSI-Numerical-Methods-202
              4-MCMC-Homework/In[14]#3:50\In[14]:3:50]8;;0\
              11 = 0.
              #
                  Γ
              try:
                  11 = supernova_log_likelihood(data.z, data.ma
              g, 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.

```
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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
                          LogLike_[i,j] = supernova_log_likelihood
                      catch err
                          LogLike_[i,j] = -Inf
                      end
                 end
             end
In [46]:
             heatmap(LinRange(0, grid_factor, grid_factor*res), L
               3
```



Part 2 - Using MCMC to sample from the likelihood

Next, we will use Markov Chain Monte Carlo to draw samples from the likelihood distribution.

You can start with the mcmc function from the lecture.

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 guite standard situation where

```
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], markersi.
                         hexbin!(x[idxs,j], x[idxs,i])
                         ax.xlabel = names[j]
                         ax.ylabel = names[i]
                     end
                 end
                 f
            end;
```

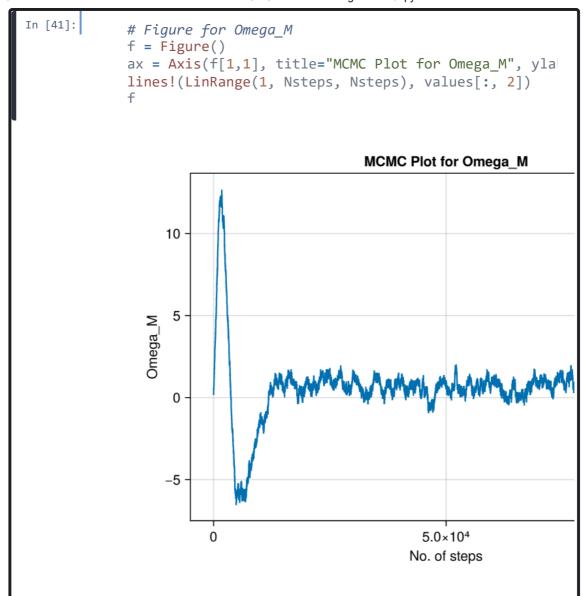
```
In [34]:
             #Updating the log-likelihood function definition to
             function supernova_log_likelihood_(M, Omatter, Ode)
                 universe = cosmology(OmegaK = 1 - Ode - Omatter
                 # Array for specific given z values
                 DLx = 0.
                 try
                     DLx = map(x -> distance_modulus(universe_, x
                 catch err
                     DLx = -Inf
                 end
                 #Adding absolute magnitude to distance modulus
                 f_{x_{-}} = DLx \cdot + M
                 #Comparing with measured magnitude
                 X_{-} = (f_{x_{-}} - data.mag) \cdot / data.sigma_mag
                 #Computing log-likelihood
                 LogLike = -0.5 .* X .^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, Oma-
             end;
```

```
In [36]:
            # Defining the MCMC function
            function mcmc_cyclic(logprob_func, propose_func, M,
                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 to
                    p_prop = propose_func(p[1], p[2], p[3], jump
                    # Keeping one of the new parameter values
                    p_new = copy(p)
                    p new[update index] = p prop[update index]
                    logprob_new = logprob_func(p_new[1], p_new[2
                    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
                # The number of times we step each parameter is
                return chain, n_accept ./ (n_steps ./ length(p))
            end;
In [37]:
            # Number of MCMC steps
            Nsteps = 100000
            values, acceptance rate = mcmc cyclic(supernova log )
              ([-14.993384313831216 0.2 0.5; -15.0 0.18148740822
              998144 0.5; ...; -19.268859417348235 1.097907910107
              7487 1.9394470514427906; -19.265828652166242 1.097
              9079101077487 1.9394470514427906], [0.87771, 0.738
              42, 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.

```
In [42]:
              # Figure for M
              f = Figure()
              ax = Axis(f[1,1], title="MCMC Plot for M", ylabel="M
              lines!(LinRange(1, Nsteps, Nsteps), values[:, 1])
                                                   MCMC Plot for M
                   -15
                   -16
                ≥
                   -18
                   -19
                                                       5.0×10<sup>4</sup>
                          0
                                                     No. of steps
```



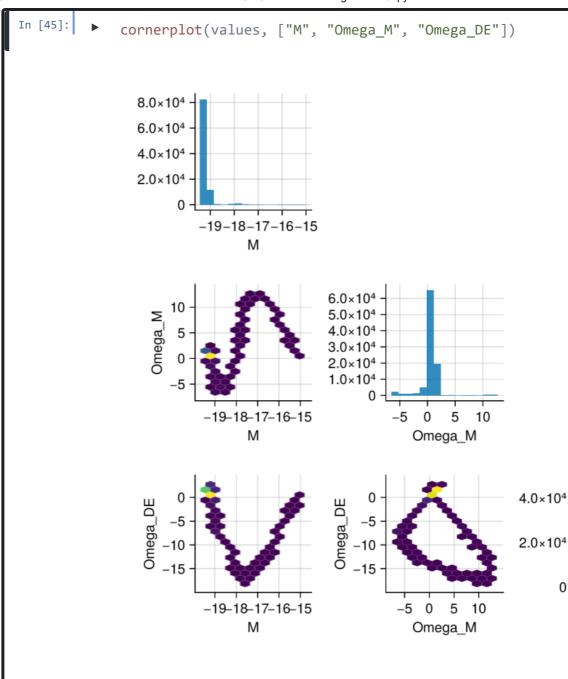
```
In [43]:
              # Figure for Omega_DE
              f = Figure()
              ax = Axis(f[1,1], title="MCMC Plot for Omega_DE", yl
              lines!(LinRange(1, Nsteps, Nsteps), values[:, 3])
                                              MCMC Plot for Omega_DE
                    -5
                   -15
                                                      5.0×10<sup>4</sup>
                                                     No. of steps
```

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 (https://juliapackages.com/p/cornerplot (https://juliapackages.com/p/cornerplot)) 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 nuisance parameter M correlated with the Omegas? Are the Omegas correlated with each other?

```
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[j]
                         ax.ylabel = names[i]
                     end
                end
                f
            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.

```
In [55]:
            Pkg.add("FHist")
            using FHist
            h = Hist2D((values[:, 2], values[:, 3]); nbins=(100,
            counts = bincounts(h);
            xc,yc = bincenters(h);
            contour(xc, yc, counts)
                 Resolving package versions...
                No Changes to `C:\Users\numbe\.julia\environment
              s\v1.10\Project.toml`
                No Changes to `C:\Users\numbe\.julia\environment
              s\v1.10\Manifest.toml`
              2
                        0.0
                                         0.5
                                                          1.0
          Acknowledgements
           • I would like to thank Marko for helping me with the plots and
```

- discussing the MCMC algorithm.
- I've used suggestions from Bing AI/GPT-4 for getting the Julia syntax in several places.