Space Warps: I. Crowd-sourcing the Discovery of Gravitational Lenses

Philip J. Marshall, ^{1,2*} Aprajita Verma, ² Anupreeta More, ³ Christopher P. Davis, ¹ Surhud More, ³ Amit Kapadia, ⁴ Michael Parrish, ⁴ Chris Snyder, ⁴ Julianne Wilcox, ⁵ Elisabeth Baeten, ⁵ Christine Macmillan, ⁵ Claude Cornen, ⁵ Michael Baumer, ¹ Edwin Simpson, ⁶ Chris J. Lintott, ² David Miller, ⁴ Edward Paget, ⁴ Robert Simpson, ² Arfon M. Smith, ⁴ Rafael Küng, ⁷ Prasenjit Saha, ⁷ Thomas E. Collett, ⁸ Matthias Tecza²

to be submitted to MNRAS

ABSTRACT

We describe SPACE WARPS, a novel gravitational lens discovery service that yields samples of high purity and completeness through crowd-sourced visual inspection. Carefully produced colour composite images are displayed to volunteers via a webbased classification interface, which records their estimates of the positions of candidate lensed features. Simulated lenses, and expert-classified images which lack lenses, are inserted into the image stream at random intervals; this training set is used to give the volunteers feedback on their performance, as well as to calibrate a model of the system that provides dynamical updates to the probability of containing a lens of every image they classify. Low probability systems are retired from the site periodically, concentrating the sample towards a set of candidates. Having divided 160 square degrees of Canada-France-Hawaii Telescope Legacy Survey (CFHTLS) imaging into some 430,000 overlapping 82 by 82 arcsecond tiles and displaying them on the site, we were joined by around 37,000 volunteers who contributed 11 million image classifications over the course of 8 months. The sample was reduced to 3368 Stage I candidates; these were then refined to yield a sample that we expect to be over 90% complete and 30% pure. We comment on the scalability of the SPACE WARPS system to the wide field survey era, based on our finding that searches of 10^5 images can be performed by a crowd of 10^5 volunteers in 6 days.

Key words: gravitational lensing: strong – methods: statistical – methods: citizen science

1 INTRODUCTION

Strong gravitational lensing – the formation of multiple, magnified images of background objects due to the deflection of light by massive foreground objects – is a very powerful

¹ Kavli Institute for Particle Astrophysics and Cosmology, Stanford University, 452 Lomita Mall, Stanford, CA 94035, USA

²Dept. of Physics, University of Oxford, Keble Road, Oxford, OX1 3RH, UK

³ Kavli IPMU (WPI), UTIAS, The University of Tokyo, Kashiwa, Chiba 277-8583, Japan

⁴Adler Planetarium, Chicago, IL, USA

⁵Zooniverse, c/o Astrophysics Department, University of Oxford, Oxford OX1 3RH, UK

⁶Dept. of Engineering Science, University of Oxford, Parks Road, Oxford, OX1 3PJ, UK

⁷Department of Physics, University of Zurich, Winterthurerstrasse 190, 8057 Zurich, Switzerland

⁸ Institute of Cosmology and Gravitation, University of Portsmouth, Dennis Sciama Building, Portsmouth P01 3FX, UK

^{*} pjm@slac.stanford.edu

astrophysical tool, enabling a wide range of science projects. The image separations and distortions provide information about the mass distribution in the lens (e.g. Auger et al. 2010b; Sonnenfeld et al. 2012; More et al. 2012; Sonnenfeld et al. 2015), including on sub-galactic scales (e.g. Dalal & Kochanek 2002; Vegetti et al. 2010; Hezaveh et al. 2013). Any strong lens can provide magnification of a factor of 10 or more, providing a deeper, higher resolution view of the distant universe through these "cosmic telescopes" (e.g. Stark et al. 2008; Newton et al. 2011). Lensed quasars enable cosmography via the time delays between the multiple images' lightcurves (e.g. Tewes et al. 2013; Suyu et al. 2013), and study of the accretion disk itself through the microlensing effect (e.g. Poindexter et al. 2008). All of these investigations would benefit from being able to draw from a larger and/or more diverse sample of lenses.

In the last decade the number of these rare cosmic alignments known has increased by an order of magnitude, thanks to searches carried out in wide field surveys, such as CLASS (Browne et al. 2003, e.g.), SDSS (e.g. Bolton et al. 2006; Auger et al. 2010a; Treu et al. 2011; Inada et al. 2012; Hennawi et al. 2008; Belokurov et al. 2009; Diehl et al. 2009; Furlanetto et al. 2013), CFHTLS (e.g. More et al. 2012; Gavazzi et al. 2014), Herschel (Negrello et al. 2014) and SPT (e.g. Vieira et al. 2013), among others. As the number of known lenses has increased, new types have been discovered, leading to entirely new investigations. Compound lenses (Gavazzi et al. 2008; Collett et al. 2012) and lensed supernovae (Quimby et al. 2014; Kelly et al. 2015) are good examples of this.

Strong lenses are expensive to find, because they are rare. The highest purity searches to date have made use of relatively clean signals such as the presence of emission or absorption features at two distinct redshifts in the same optical spectrum (e.g. Bolton et al. 2004), or the strong "magnification bias" towards detecting strongly-lensed sources in the sub-mm waveband (e.g. Negrello et al. 2010). Such searches have to yield pure samples, because they require expensive high resolution imaging follow-up; consequently they have so far produced yields of only tens to hundreds of lenses. An alternative approach is to search images already of sufficiently high resolution and colour contrast, and confirm the systems as gravitational lenses by modeling the survey data themselves (Marshall et al. 2009). Several square degrees of HST images have been searched, yielding several tens of galaxy-scale lenses (e.g. Moustakas et al. 2007; Jackson 2008; More et al. 2011; Pawase et al. 2014). Similarly, searches of over a hundred square degrees of CFHT Legacy Survey (CFHTLS) ground-based imaging, also with sub-arcsecond image quality, have revealed a smaller number of wider image separation group-scale systems (e.g. Cabanac et al. 2007; More et al. 2012). Detecting galaxy-scale lenses from the ground is difficult, but feasible albeit with lower efficiency and requiring HST or spectroscopic follow-up to confirm the candidates as lenses (e.g. Gavazzi et al. 2014).

How can we scale these lens searches up to imaging surveys that cover a hundred times the sky area, such as the almost-all sky surveys planned with the Large Synoptic Survey Telescope (LSST) and Euclid? There are two approaches to detecting lenses in imaging surveys. The first one is robotic: automated analysis of the object catalogs and the survey images. The candidate samples produced by

these methods have, to date, not been of high purity (see e.g. Marshall et al. 2009; More et al. 2012; Gavazzi et al. 2014), with visual inspection by teams of humans still required to narrow down the robotically-generated samples. In this approach, the image data may or may not be explicitly modelled by the robots as if it contained a gravitational lens, but the visual inspection can be thought of as a "mental modeling" step. An inspector who classifies an object as a lens candidate does so because the features in the image that they see can be explained by a model, contained in their brain, of what gravitational lenses do. The second approach simply cuts out the robot middleman: Moustakas et al. (2007); Faure et al. (2008); Jackson (2008) and Pawase et al. (2014) all performed successful visual searches for lenses in HST imaging.

Visual image inspection thus seems, at present, unavoidable at some level when searching for gravitational lenses. The technique has some drawbacks, however. The first is that humans make mistakes. A solution to this is for the inspectors to operate in teams, providing multiple classifications of the same images in order to catch errors and correct them. Second, and relatedly, is that humans get tired. With a well-designed classification interface, a human might be able to inspect images at a rate of one astronomical object per second (provided the majority are indeed uninteresting). At 10⁴ massive galaxies, and 10 lenses, per square degree, visual lens searches in good quality imaging data are limited to a few square degrees per inspector per day (and less, if more time is spent assessing difficult systems). Scaling to thousands of square degrees therefore means either robotically reducing the number of targets for inspection, or increasing the number of inspectors, or both.

For example, a 10⁴ square degree survey containing 10⁸ photometrically-selected massive galaxies (and 10⁵ lenses) could only be searched by 10 inspectors (at a mean rate of 1 galaxy per second and 3 inspections per galaxy) in about 5 years. Alternatively, an automated system could be asked to produce a much purer sample: if it was able to reach a purity of 10%, this would leave 10^6 lens candidates (100 targets per square degree) to be visually inspected. At this point the average visual classification time per object could well be more like 10 seconds per object, requiring the same team of 10 inspectors to work full time for 20 weeks (to provide 3 classifications per lens between them). Neither of these may be the most cost-effective or reliable strategy. Alternatively, a team of 10⁶ inspectors could, in principle, make the required 10⁹ image classifications, 10³ each, in a few weeks; robotically reducing the target list would lead to a proportional decrease in the required team size.

Systematic detection of rare astronomical objects by such "crowd-sourced" visual inspection has recently been demonstrated by the online citizen science project Planet Hunters (Schwamb et al. 2012). Planet Hunters was designed to enable the discovery of transiting exoplanets in data taken by the Kepler satellite. A community of over 200,000 inspectors from the general public found, after each undergoing a small amount of training, over 40 new exoplanet candidates. They achieved this by visually inspecting the Kepler lightcurves that were presented in a custom webbased classification interface (Wang et al. 2013). The older Galaxy Zoo morphological classification project (Lintott et al. 2008) has also enabled the discovery of rare objects, via

its flexible inspection interface and discussion forum (Lintott et al. 2009). Indeed, several of us (AV,CC,CM,EB,PM,LW) were active in an informal GALAXY ZOO gravitational lens search (Verma et al, in preparation), an experience which led to the present hypothesis that a systematic online visual lens search could be successful.

In this paper, we describe the SPACE WARPS project, a web-based system conceived to address the visual inspection problem in gravitational lens detection for future large surveys by "crowd-sourcing" it to a community of citizen scientists. Implemented as a Zooniverse (Simpson et al. 2014) project, it is designed to provide a gravitational lens discovery service to survey teams looking for lenses in wide field imaging data. In a companion paper (More et al. 2015, hereafter Paper II) we will present the new gravitational lenses discovered in our first lens search, and begin to investigate the differences between lens detections made in SPACE WARPS and those made with automated techniques. Here though, we simply try to answer the following questions:

- How reliably can we find gravitational lenses using the SPACE WARPS system? What is the completeness of the sample produced likely to be?
- How noisy is the system? What is the purity of the sample produced?
- How quickly can lenses be detected, and non-lenses be rejected? How many classifications, and so how many volunteers, are needed per target?
- What can we learn about the scalability of the crowd-sourcing approach?

Our basic method in this paper is to analyze the performance of the SPACE WARPS system on the "training set" of simulated lenses and known non-lenses. This allows us to estimate completeness and purity with respect to gravitational lenses that have the same properties of the training set. In Paper II, we carry out a complementary analysis using a sample of "known" (reported in the literature) lenses.

This paper is organised as follows. In Section 2 we introduce the SPACE WARPS classification interface and the volunteers who make up the SPACE WARPS collaboration, explain how we use the training images, and describe our two-stage candidate selection strategy. We then briefly introduce, in Section 3, the particular dataset used in our first test of the SPACE WARPS system, and how we prepared the images prior to displaying them in the web interface. In Section 4 we describe our methodology for interpreting the classifications made by the volunteers, and then present the results of system performance tests made on the training images in Section 5. We discuss the implications of our results for future lens searches in Section 6 and draw conclusions in Section 7.

2 EXPERIMENT DESIGN

The basic steps of a visual search for gravitational lenses are: 1) prepare the images, 2) display them to an inspector, 3) record the inspector's classification of each image (as, for example, containing a lens candidate or not) and 4) analyze that classification along with all others to produce a final candidate list. We describe step 1 in Section 3, and

step 4 in Section 4. In this section we take a volunteer's eye view, and begin by describing the SPACE WARPS classification interface, the crowd of volunteers, and the interactions between the two.

2.1 The Classification Interface

A screenshot of the SPACE WARPS classification interface (CI) is shown in Figure 1. The CI is the centrepiece of the SPACE WARPS website, http://spacewarps.org; the web application is written in coffeescript, css and html and follows the general design of others written by the Zooniverse team. The focus of the CI is a large display of a pre-prepared PNG image of the "subject" being inspected. When the image is clicked on by the volunteer, a marker symbol appears at that position. Several markers can be placed, and they can be removed by the user if they change their mind.

The next image moves rapidly in from a queue formed at the right hand side of the screen when the "Finished marking" button is pressed. Gravitational lenses are rare: typically, most of the images will not contain a lens candidate, and these need to be quickly rejected by the inspector. The queue allows several images to be pre-loaded while the volunteer is classifying the current subject, and the rapid movement is designed to encourage volunteers to classify rapidly. After each classification, the positions of the markers are written out to the classification database, in an entry that also stores metadata including the ID of the subject, the username of the volunteer (or IP address if thy are not logged in), and a timestamp.

For the more interesting subjects, the CI offers two features that enable their further investigation. The first is the "Quick Dashboard" (QD), a more advanced image viewer. This allows the viewer to compare three different contrast and colour balance settings, to help bring out subtle features, and to pan and zoom in on interesting regions of the image to assess small features. Markers can be placed in the Quick Dashboard just the same as in the main CI image viewer. The second is a link to that subject's page in the project discussion forum (known as "Talk2"). Here, volunteers can discuss the features they have seen either before they submit their classification, or after, if they "favourite" the subject. There is no "back" button: each volunteer may only classify a given subject once. However, the presence of an option to see what others think about any given subject before submitting your own classification means that the classifications may not be strictly independent; however, the advantage of this system is that volunteers can learn from others what constitutes a good lens candidate. This is not, however, the primary educational resource; we describe the explicit training that we provide for the volunteers in the next section. The FITS images of the subject can be further explored with Zooniverse "Dashboard Tools," which include

¹ The Space Warps web application code is open source and can be accessed from https://github.com/zooniverse/Lens-Zoo. The project was renamed during development to avoid the question of who "Len" is.

http://talk.spacewarps.org

4 Marshall et al.

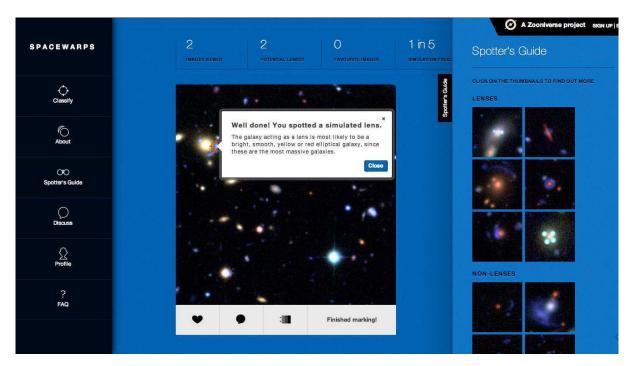


Figure 1. Screenshot of the SPACE WARPS classification interface at http://spacewarps.org.

a more powerful image viewer that enables dynamic variation of the colour balance and contrast (stretch), and for any given view to be shared via unique URL back to Talk. The FITS image viewing in both the Quick Dashboard and the Dashboard Tools are enabled by the javascript library FITSJS (Kapadia 2015).

2.2 Training

Gravitational lenses are typically unfamiliar objects to the general public. New volunteers need to learn what lenses look like as quickly as possible, so that they can contribute informative classifications. They also need to learn what lenses do not look like, in order to reduce the false positive detection rate. There are three primary mechanisms in the Space Warps system for teaching the volunteers what to look for. These are, in the order in which they are encountered, an inline tutorial, instant feedback on "training images" inserted into the stream of images presented to them, and a "Spotter's Guide." As well as this, we provide "About", "FAQ" and "Science" pages explaining the physics of gravitational lensing. While we expect that the insight from this static material should help volunteers make sense of the features in the images, we focus on the more dynamic, activitybased training early, when engaging new volunteers to participate takes priority.

2.2.1 Inline Tutorial

New volunteers are welcomed to the site with a very short tutorial, in which the task is introduced, a typical image containing a simulated lens is displayed, and the marking procedure walked through, using pop-up message boxes. Subsequent images gradually introduce the more advanced features of the classification interface (the QD and TALK but-

tons), also using pop-up messages. The tutorial was purposely kept as short as possible so as to provide the minimal barrier to entry.

2.2.2 Training Subjects and Instant Feedback

The second image viewed after the initial tutorial image is already a survey image, in order to get the volunteers engaged in the real task as quickly as possible. However, training then continues, beyond the first image tutorial, through "training subjects" inserted randomly into the stream. These training subjects are either simulated lenses (known as "sims"), or survey images that were expert-classified and found not to contain any lens candidates (these images are known as "duds"). The tutorial explains that the volunteers will be shown such training images. They are also informed that they will receive instant feedback about their performance after classifying (blindly) any of these training subjects. Indeed, after a volunteer finishes marking a training subject, a pop-up message is generated, containing either congratulations for a successful classification (for example, "Well done! You spotted a simulated lens," as in Figure 1) or feedback for an unsuccessful one (for example, "There is no gravitational lens in this field!"). A successful classification of a simulated lens requires a marker to be placed fairly precisely on the lensed features, so as to avoid misinforming the classifier. The pixels in the lensed features are flagged via a mask contained in the PNG image transparency "alpha" channel. (The mask is not visible in the image.)

Space Warps can be viewed as a *supervised learning* system, because we include a training set of images in amongst the survey "test" images. Consequently, we should expect to find lens candidates that look like the sims that we put in the training set, and so the design of this training set is quite important. The training images must look realis-

tic, in two ways. First, apart from the simulated lenses they contain, they must look like all the other survey images – otherwise they could be identified as training images without the volunteer learning anything about what lenses look like. For this reason, we make the sims by adding in simulated lensed features to real images drawn from the survey, and we make the duds by simply inspecting and choosing from a small sample of randomly-selected survey images. It also means that each dataset presented for inspection in the Space Warps interface needs to come with its own training set.

Second, the lensed features themselves must be realistic; if they did not resemble real lenses, we could not expect to find real lenses in the test images. The details of how we generated the sims for the CFHTLS project are given in Paper II, where we also carry out performance tests relative to real lens candidates in the survey fields. Here, we merely note the following aspects to place this paper's results in context.

We began by selecting massive galaxies and groups in the CFHTLS catalogs, by colour, brightness and photometric redshift. We then assigned plausible mass distributions to these "potential lenses:" a singular isothermal ellipsoid model for each massive galaxy, and an additional NFW profile dark matter halo for groups and clusters. The mass distributions were centred, elongated and aligned with the measured optical properties of the galaxies present. We then drew a source from a plausible background population, of either galaxies (for the group or galaxy lenses) or quasars (for the galaxy-scale lenses). The source redshift, luminosity and size distributions were all chosen to match those observed, while the source abundance was artificially increased such that each potential lens had a high probability of having a source occur at a position that will lead to it being highly magnified. Source galaxies were given plausible surface brightness profiles and ellipticities. We then computed the predicted multiple images of the source using the GRAVLENS ray-tracing code (Keeton et al. 2000).

At this point, we applied several cuts to the simulated lens pool, in order to reject sims that were likely to be difficult to spot. While this ensured that the sims had high educational value, it means that we should not necessarily expect to be able to detect real lens candidates that would not pass these cuts. However, human classifiers do possess the key advantage of being able to imagine lens systems beyond what they were shown during their training. Indeed, any real lens candidates we find with properties outside the ranges of the training set could be of particular interest, if the training set is indeed completely representative of lenses that we already know about. Geach et al. (2015), for example, report the discovery of a red lensed arc by volunteers who had only been trained primarily on blue examples. We investigate this aspect of the SPACE WARPS approach further in Paper II. In the present project, the most important selection cuts we made were to only keep sims with a) second brightest image having i < 23 and b) total combined image magnitude fainter than 19–20 (Paper II, Table 1). The combination of these two reductions resulted in a sample of visible lensed image configurations.

Volunteers were initially shown training images at a mean frequency of two in five. Subjects were drawn at random from a pool consisting of (at first) 20% sims, 20% duds,

and 60% test images, and such that no volunteer ever saw a given image more than once. As the number of classifications made by the volunteer increased, the training frequency was decreased from 40% to $2/(5 \times 2^{(\text{int}(N_c/20)+1)/2})$, $\approx 30\%$ for the second 20 subjects, 20% for the third 20 subjects, and the minimum rate of 10% after that. We did not reduce the training frequency to zero because we wanted to ensure that the inspectors remained alert.

This training regime meant that in the first 60 images viewed, each volunteer was shown (on average) 9 simulated gravitational lenses (as well as 9 pre-selected empty "dud" fields). This is a much higher rate than the natural one: to try and avoid this leading to over-optimism among the inspectors (and a resulting high false positive rate), we displayed the current "Simulation Frequency" on the classification interface ("1 in 5" in Figure 1) and maintained the consistent theme in the feedback messages that lenses are rare.

In Figures 2 and 3 we show example training images from this first SPACE WARPS project (Section 3 below).

2.2.3 Spotter's Guide

The instant feedback provides real-time educational responses to the volunteers as they start classifying; as well as this dynamic system, SPACE WARPS provides a static reference work for volunteers to consult when in doubt about how to perform the task. This "Spotter's Guide" is a set of webpages showing example lenses, both real and simulated, and also some common false positives, drawn from the pool of survey images. The false positives were identified during the selection of the "dud" training images (previous section). For easy reference, the lenses are divided by type (for example, "Lensed Galaxies," "Lensed Quasars" and "Cluster Lenses"), as are the false positives (for example, "Rings and Spirals," "Mergers," "Artifacts" and so on). The example images are accompanied by explanatory text. The Spotter's Guide is reached via a button on the left hand side, or the hyperlinked thumbnail images of the "Quick Reference" provided on the right hand side, of the classification interface.

Most of the text of the Spotter's Guide focuses on the kinds of features that gravitational lenses do or don't produce. To complement this, the website "Science" section contains a very brief introduction to how gravitational lensing works, which is fleshed out a little on the "FAQ" page. The FAQ also contains answers to questions about the interface and the task set.

2.3 Staged Classification

We now describe briefly the two-stage strategy that we employed in this first project: initial classification (involving the rejection of very large numbers of non-lenses), and refinement (to further narrow down the sample). The web application was reconfigured between the two stages, to assist in their functioning.

2.3.1 Stage I: Initial Classification

The goal of the Stage I classification was to achieve a high rejection rate, while maintaining high completeness. In this mode, therefore, the pre-loading of images was used to make the sliding in of new subjects happen quickly, to provide a sense of urgency: initial classification must be done fairly quickly for the search to be completed within a reasonable time period. We expect some trade-off between speed and accuracy: we return to this topic in the results section below. Completion of the search requires subjects to be "retired" over time, as a result of their being classified. We did this by analyzing the classifications on a daily basis, as described in Section 4 below. As subjects were retired, new ones were ingested into the web app for classification. This means that the discovery of lens candidates in Stage I is truly a community effort: to detect a lens candidate, many non-lenses must first be rejected, and several classifications by different inspectors are needed in either case.

The Stage I training set was chosen to be quite clear cut, in order to err on the side of high completeness. When defining the training duds, we discarded anything that could be considered a lens candidate (see Section 2.2.3). This meant that objects that look similar to lenses, such as galaxy mergers, tidal tails and spiral arms, pairs of blue stars and so on, were specifically excluded from the training set, and therefore we expect some of those types of object to appear in the Stage I candidate list. As described above, the training sims for Stage I were also selected to be relatively straightforward to spot.

2.3.2 Stage II: Refinement

The design of a Stage I classification task, and its training set, should lead to a sample of lens candidates that has high completeness but may have low purity. To refine this sample to higher purity, we need to reject more non-lenses, which means providing the volunteers with a more realistic and challenging training set as they re-classify it. The more demanding Stage II training set was generated as follows. The Stage II duds were selected from a small random subset of the Stage I candidates (i.e., the Stage II duds were expertdefined Stage I false positive detections), while the Stage II sims were chosen to be a subset of the Stage I sims, none of which were deemed "obvious" by the same expert classifiers. This meant that the Stage II sims had fainter and less well-separated image features than in the Stage I training set. Figures 2 and 3 show some example images from the resulting Stage II training set.

We also attempted to encourage discernment by changing the look and feel of the app, slowing down the arrival of new images, and switching the background colour to bright orange to make it clear that a different task was being set. The frequency with which training images were shown was fixed at 1 in 3. Finally, the Spotter's Guide was upgraded to include more examples of various possible false positives, divided into sub-classes. We did not retire any subjects during Stage II classification, instead continuing to accumulate classifications through till the end of a fixed 4-week time period.

3 DATA

We refer the reader to Paper II for the details of the particular set of imaging survey data used in this first SPACE WARPS

project. Here, we summarize very briefly the choices that were made, in order to provide the context for our general description and illustrations of the SPACE WARPS system.

3.1 The CFHT Legacy Survey

The four CFHT Legacy Survey³ (CFHTLS, Gwyn 2012) "Wide" fields cover a total of approximately 160 square degrees of sky (after taking into account tile overlaps). With high and homogeneous image quality (the mean seeing in the g-band is 0.78"), and reaching limiting magnitudes of around 25 across the ugriz filter set, this survey has yielded several dozen new gravitational lenses on both galaxy and group scales (Gavazzi et al. 2014; Sonnenfeld et al. 2013; Cabanac et al. 2007; More et al. 2012). The quality of the data, combined with the presence of these comparison "known lens" samples, makes this a natural choice against which to develop and test the Space Warps system. The CFHTLS is also well-representative of the data quality expected from several next-generation sky surveys, such as DES, KiDS, HSC and LSST. We use the stacked images from the final T0007 release taken from the Terapix website⁴ for this work.

In order to investigate the completeness of the previous semi-automated lens searches in the CFHTLS area, we designed a "blind search" as follows. We divided the CFHTLS pointings into some 430,000 equal size, overlapping tiles, approximately 82 arcsec on a side. We refer to these images as "test images." The "training images" were derived from a small subset of these, as discussed above. In future, larger area, projects we expect to implement a somewhat different strategy of producing image tiles centred on particular preselected "targets," which might make for a more efficient (if less complete) survey. However, we do not expect the performance of citizen image inspectors to change significantly between these strategies: to first order, both strategies require the inspectors to learn what lenses look like, and then search the presented images for similar features.

3.2 Image Presentation

The CFHTLS g, r and i-band images have the greatest average depth and highest average image quality of the survey, and we chose to focus on this subset. (The u and z-band images were also made available for perusal in Talk). We made colour composite PNG format images following the prescription of Lupton et al. (2004) (with extensions by Wherry et al. 2004, and some particular choices of our own), using the HumVI software. Specifically, we first rescaled the pixel values of each image, in the notation of Lupton et al., into flux units ("picomaggies"), via the image AB zeropoint m_0 and the pixel value calibration factor f given by $\log_{10} f = 0.4(30.0 - m_0)$. We then multiplied these calibrated images by further aesthetic "scales" $s_{i,r,g}$ before computing the total intensity image I and applying an arcsinh

³ http://www.cfht.hawaii.edu/Science/CFHTLS/

⁴ ftp://t07.terapix.fr/pub/T07/

⁵ The HumVI colour image composition code used in this work is open source and available from http://github.com/drphilmarshall/HumVI



Figure 2. Typical Space Warps "sims" from the Stage II training set. The top right-hand corner insets indicate the location of the simulated lens in each of these training images. Users needed to click on these specific features in order to make a correct classification.



Figure 3. Typical Space Warps "duds" from the Stage II training set. All of these subjects were correctly classified by the community as not likely to contain gravitational lenses.

stretch. (The scales are re-normalized to sum to one on input.) Thus, the red (R), green (G) and blue (B) channel images correspond to the CFHTLS i, r and g-band images in the following way:

$$I = (i \cdot s_i + r \cdot s_r + g \cdot s_g),$$

$$R = i \cdot s_i \cdot \frac{\sinh(\alpha \cdot Q \cdot I)}{Q \cdot I},$$

$$G = r \cdot s_r \cdot \frac{\sinh(\alpha \cdot Q \cdot I)}{Q \cdot I},$$

$$B = g \cdot s_g \cdot \frac{\sinh(\alpha \cdot Q \cdot I)}{Q \cdot I}.$$

$$(1)$$

We chose to allow the composite image formed from these channel images to saturate to white: any pixels in any of the channel images lying outside the range 0 to 1 was assigned the value 0 or 1 appropriately. This was not the recommendation of Lupton et al. (2004), but we found it to still give very informative but also familiar-looking astronomical images.

The non-linearity parameters Q and α control the brightness and contrast of the images. We first tuned α (which acts as an additional scale factor) until the background noise was just visible. Then we tuned the colour scales s to find a balance between exposing the low surface brightness blue features (important for lens spotting!), and having the noise appear to have equal red, green and blue components. Non-linearity sets in at about $1/(Q\alpha)$ in the scaled intensity image. Finally, tuning Q at fixed α determines the appearance of bright galaxies, which we need to be

suppressed enough to allow the low surface brightness features to show through, but not so much that they no longer looked like massive galaxies.

These parameters were then fixed during the production of all the tiles, in order to allow straightforward comparison between one image and another, and for intuition to be built up about the appearance of stars and galaxies across the survey. (Alternative algorithms, such as adjusting the stretch and scale dynamically according to, for example, the root-mean-square pixel value in each image, can lead to better presentation of bright objects, but in doing so they tend to hide the faint features in those images: we needed to optimize the detectability of these faint features.) Examples of CFHTLS training set images prepared in this way can be seen in Figures 2 and 3. We also defined two alternative sets of visualization parameters, to display a "bluer" image and a "brighter" image in the classification interface Quick Dashboard (Section 2.1). The QD code performs the same image composition as just described, but dynamically on FITS images in the browser. These FITS images are also available for viewing in Talk, via the main Zooniverse Dashboard image display tool, which again offers the same stretch settings, as a starting point for image exploration. Our parameter choices are given in Table 1.

4 CLASSIFICATION ANALYSIS

Having described the classification interface, the training images and the test images, we now outline our methodology for interpreting the classifications made by the vol-

 ${\bf Table~1.}$ Example HumVI image display parameters, for the CFHTLS images.

Image	Scales s_i, s_r, s_g	α	Q
"Standard" "Brighter" "Bluer"	$0.4, 0.6, 1.7 \\ 0.4, 0.6, 1.7 \\ 0.4, 0.6, 2.5$	0.09 0.17 0.11	1.0 1.0 2.0

unteers, and describe how we applied this methodology in the two classification stages of the CFHTLS project in the SPACE WARPS Analysis Pipeline (SWAP) code. 6

Each classification made is logged in a database that stores the subject ID, volunteer ID, a timestamp and the results of each classification: the image pixel-coordinate positions of every marker placed. The "category" of subject - whether it is a "training" subject (a simulated lens or a known non-lens) or a "test" subject (an unseen image drawn from the survey) – is also recorded. For training subjects, we also store the "kind" of the subject as a lens ("sim"), or a non-lens ("dud"), and also the "flavour" of lens object if one is present in the image ("lensed galaxy", "lensed quasar" or "cluster lens"). This information is used to provide the instant feedback, but is also the basic data used in a probabilistic classification of every subject based on all image views to date. Not all volunteers register with the Zooniverse (although all are prompted to do so); in these cases we record their IP addresses as substitute IDs.

While the SPACE WARPS web app was live, and classifications were being made, we performed a daily online analysis of the classifications, updating a probabilistic model of every anonymous volunteer's data, and also updating the posterior probability that each subject (in both the training and test sets) contains a lens. This gave us a dynamic estimate of the posterior probability for any given subject being a lens, given all classifications of it to date. Assigning thresholds in this lens probability then allowed us to make good decisions about whether or not to retire a subject from the system, in order to focus attention on new images.

The details of how the lens probabilities are calculated are given below. In summary:

- Each volunteer is assigned a simple software agent, characterised by a confusion matrix \mathcal{M} . The two independent elements of this matrix are the probabilities, as estimated by the agent, that the volunteer is going to be 1) correct when they report that an image contains a lens when it really does contain a lens, $\mathcal{M}_{LL} = \Pr(\text{"LENS"}|\text{LENS},T)$, and 2) correct when they report that an image does not contain a lens when it really doesn't contain a lens, $\mathcal{M}_{NN} = \Pr(\text{"NOT"}|\text{NOT},T)$. The confusion matrix contains all the information the agent has about how good its volunteer is at classifying images.
- Each agent updates its confusion matrix elements based on the number of times its volunteer has been right in each way (about both the sims and the duds) while classifying subjects from the training set, accounting for noise early on

due to small number statistics: T is the set of all training images seen to date.

• Each agent uses its confusion matrices to update, via Bayes' theorem, the probability of an image from the test set containing a lens, $\Pr(\text{LENS}|C,T)$, when that image is classified by its volunteer. (C is the set of all classifications made of this subject.)

For a detailed derivation of this analysis pipeline, please continue reading through Section 4.1 below. Alternatively, Section 4.5 contains illustrations of the calculation.

4.1 SWAP: the SPACE WARPS Analysis Pipeline

Our aim is to enable the construction of a sample of good lens candidates. Since we aspire to making logical decisions, we define a "good candidate" as one which has a high posterior probability of being a lens, given the data: $Pr(LENS|\mathbf{d})$. Our problem is to approximate this probability. The data **d** in our case are the pixel values of a colour image. However, we can greatly compress these complex, noisy sets of data by asking each volunteer what they think about them. A complete classification in Space Warps consists of a set of Marker positions, or none at all. The null set encodes the statement from the volunteer that the image in question is "NOT" a lens, while the placement of any Markers indicates that the volunteer considers this image to contain a "LENS". We simplify the problem by only using the Marker positions to assess whether the volunteer correctly assigned the classification "LENS" or "NOT" after viewing (blindly) a member of the training set of subjects.

How should we model these compressed data? The circumstances of each classification are quite complex, as are the human classifiers themselves: the volunteers learn more about the problem as they go, but also inevitably make occasional mistakes (especially when classifying at high speed). To cope with this uncertainty, we assign a simple software agent to partner each volunteer. The agent's task is to interpret their volunteer's classification data as best it can, using a model that makes a number of necessary approximations. These interpretations will then include uncertainty arising as a result of the volunteer's efforts and also the agent's approximations. The agent will be able to predict, using its model, the probability of a test subject being a LENS given both its volunteer's classification and its volunteer's past experience. In this section we describe how these agents work, and other aspects of the Space Warps analysis pipeline (SWAP).

4.2 Agents and their Confusion Matrices

Each agent assumes that the probability of a volunteer recognising any given simulated lens as a lens is some number, $\Pr(\text{``LENS''}|\text{LENS},\mathbf{d}^t)$, that depends only on what the volunteer is currently looking at, and all the previous training subjects they have seen (and not on what type of lens it is, how faint it is, what time it is, etc.). Likewise, it also assumes that the probability of a volunteer recognising any given dud image as a dud is some other number, $\Pr(\text{``NOT''}|\text{NOT},\mathbf{d}^t)$, that also depends only on what the volunteer is currently looking at, and all the previous training subjects they have seen. These two probabilities define

 $^{^6}$ The open source SWAP code is available from https://github.com/drphilmarshall/SpaceWarps

a 2 by 2 "confusion matrix," which the agent updates, every time a volunteer classifies a training subject, using the following very simple estimate:

$$\Pr("X"|X, \mathbf{d}^{\mathrm{t}}) \approx \frac{N_{"X"}}{N_X}.$$
 (2)

Here, X stands for the true classification of the subject, i.e. either LENS or NOT, while "X" is the corresponding classification made by the volunteer on viewing the subject. N_X is the number of lenses the volunteer has been shown, while N_{X} is the number of times the volunteer got their classifications of this type of training subject right. d^t stands for all $N_{\rm LENS} + N_{\rm NOT}$ training data that the agent has heard about to date.

The full confusion matrix of the k^{th} volunteer's agent is therefore:

$$\mathcal{M}^{k} = \begin{bmatrix} \Pr(\text{``LENS''}|\text{NOT}, \mathbf{d}_{k}^{t}) & \Pr(\text{``LENS''}|\text{LENS}, \mathbf{d}_{k}^{t}) \\ \Pr(\text{``NOT''}|\text{NOT}, \mathbf{d}_{k}^{t}) & \Pr(\text{``NOT''}|\text{LENS}, \mathbf{d}_{k}^{t}) \end{bmatrix},$$

$$= \begin{bmatrix} \mathcal{M}_{LN} & \mathcal{M}_{LL} \\ \mathcal{M}_{NN} & \mathcal{M}_{NL} \end{bmatrix}^{k}.$$
(3)

Note that these probabilities are normalized, such that Pr("NOT"|NOT) = 1 - Pr("LENS"|NOT).

Now, when this volunteer views a test subject, it is this confusion matrix that will allow their software agent to update the probability of that test subject being a LENS. Let us suppose that this subject has never been seen before: the agent assigns a prior probability that it is (or contains) a lens is

$$Pr(LENS) = p_0 \tag{4}$$

where we have to assign a value for p_0 . In the CFHTLS, we might expect something like 100 lenses in 430,000 images, so $p_0 = 2 \times 10^{-4}$ is a reasonable estimate. The volunteer then makes a classification C_k (= "LENS" or "NOT"). We can apply Bayes' Theorem to derive how the agent should update this prior probability into a posterior one using this new information:

$$\Pr(\text{LENS}|C_k, \mathbf{d}_k^{\text{t}}) = \frac{\Pr(C_k|\text{LENS}, \mathbf{d}_k^{\text{t}}) \cdot \Pr(\text{LENS})}{\left[\Pr(C_k|\text{LENS}, \mathbf{d}_k^{\text{t}}) \cdot \Pr(\text{LENS}) + \Pr(C_k|\text{NOT}, \mathbf{d}_k^{\text{t}}) \cdot \Pr(\text{NOT})\right]}$$

$$[\Pr(C_k|\text{LENS}, \mathbf{d}_k^{\text{t}}) \cdot \Pr(\text{LENS}) + \Pr(C_k|\text{NOT}, \mathbf{d}_k^{\text{t}}) \cdot \Pr(\text{NOT})]$$

which can be evaluated numerically using the elements of the confusion matrix.

4.2.1 Examples

Suppose we have a volunteer who is always right about the true nature of a training subject. Their agent's confusion matrix would be

$$\mathcal{M}^{\text{perfect}} = \begin{bmatrix} 0.0 & 1.0 \\ 1.0 & 0.0 \end{bmatrix}. \tag{6}$$

On being given a fresh subject that actually is a LENS, this hypothetical volunteer would submit C = "LENS". Their agent would then calculate the posterior probability for the subject being a LENS to be

$$\Pr(\text{LENS}|\text{"LENS"}, \mathbf{d}_k^{\text{t}}) = \frac{1.0 \cdot p_0}{[1.0 \cdot p_0 + 0.0 \cdot (1 - p_0)]} = 1.0,$$
(7)

as we might expect for such a perfect classifier. Meanwhile, a hypothetical volunteer who (for some reason) wilfully always submits the wrong classification would have an agent with the column-swapped confusion matrix

$$\mathcal{M}^{\text{obtuse}} = \begin{bmatrix} 1.0 & 0.0\\ 0.0 & 1.0 \end{bmatrix}, \tag{8}$$

and would submit C = "NOT" for this subject. However, such a volunteer would nevertheless be submitting useful information, since given the above confusion matrix, their software agent would calculate

$$\Pr(\text{LENS}|\text{"NOT"}, T_k) = \frac{1.0 \cdot p_0}{[1.0 \cdot p_0 + 0.0 \cdot (1 - p_0)]} = 1.0.$$
(9)

Obtuse classifiers turn out to be as helpful as perfect ones, because the agents know to trust the opposite of their classifications.

Online SWAP: Updating the Subject 4.3**Probabilities**

Suppose the $k + 1^{th}$ volunteer now submits a classification, on the same subject just classified by the k^{th} volunteer. We can generalise Equation 5 by replacing the prior probability with the current posterior probability:

$$\Pr(\text{LENS}|C_{k+1}, \mathbf{d}^{t}_{k+1}, \mathbf{d}) = \tag{10}$$

$$\frac{1}{Z} \Pr(C_{k+1}|\text{LENS}, \mathbf{d}^{t}_{k+1}) \cdot \Pr(\text{LENS}|\mathbf{d}) \quad (11)$$

where
$$Z = \Pr(C_{k+1}|\text{LENS}, \mathbf{d}^{t}_{k+1}) \cdot \Pr(\text{LENS}|\mathbf{d}) + \Pr(C_{k+1}|\text{NOT}, \mathbf{d}^{t}_{k+1}) \cdot \Pr(\text{NOT}|\mathbf{d}),$$

and $\mathbf{d} = \{C_k, \mathbf{d}_k^{\mathsf{t}}\}$ is the set of all previous classifications, and the set of training subjects seen by each of those volunteers. $Pr(LENS|\mathbf{d})$ is the fundamental property of each test subject that we are trying to infer. We track $Pr(LENS|\mathbf{d})$ as a function of time, and by comparing it to a lower or upper threshold, make decisions about whether to retire the subject from the classification interface, or flag it for further study, respectively.

Finally, the confusion matrix obtained from the application of Equation 2 has some inherent noise which reduces as the number of training subjects classified by the agent's volunteer increases. For simplicity, the discussion has thus far assumed the case when the confusion matrix is known perfectly; in practice, we allow for uncertainty in the agent confusion matrices by averaging over a small number of samples drawn from Binomial distributions characterised by the matrix elements $Pr(C_k|LENS, \mathbf{d}_k^t)$ and $Pr(C_k|NOT, \mathbf{d}_k^t)$. The associated standard deviation in the estimated subject probability provides an error bar for this quantity.

In Section 5 and Appendix A below, we define several quantities based on the probabilities listed above that serve to quantify the performance of the crowd in terms of the information they provide via their classifications, and report on the performance of the system in returning a sample of lens candidates as a function of Pr(LENS|C,T) threshold.

Offline SWAP 4.4

The probabilistic model described above does not need to be implemented as an online inference. Indeed, it might be more appropriate to perform the inference of all agent confusion matrix elements and subject probabilities simultaneously. Such a joint analysis would implement in full the software agents' basic model assumption that their volunteers have innate and unchanging talent for lens spotting, that is parameterised by two constant confusion matrix elements which simply need to be inferred given the data.

We refer to this alternative calculation as "offline" analysis, because it does not need to be carried out one classification at a time (and hence can be done at any time after the data is collected). Note that in this offline inference, the effect will be that of applying the time-averaged confusion matrices to each classification, rather than a set that evolves as the agents (and in the real world, the volunteers) learn. This will mean that the early classifications will effectively not be downweighted as a result of the agent's ignorance. On the other hand, this ignorance could also have provided some conservatism, reducing the noise due to early classifications if they are unreliable. Whether or not an offline analysis out-performs an online one is a matter for experiment.

The mechanics of how we carry out the offline inference will be presented elsewhere (Davis et al, in preparation). Here we briefly note that the procedure is to maximize the joint posterior probability distribution for all the model parameters (some 74,000 confusion matrix elements and 430,000 subject probabilities) with a simple expectation-maximisation algorithm. This takes approximately the same CPU time as the Stage II online analysis, because no matrix inversions are required in the algorithm. The algorithm scales well, and is actually faster than the online analysis with the larger Stage I dataset. The expectation-maximisation algorithm is robust to initial starting parameters in, e.g., initial agent confusion matrix elements and Subject probabilities. The difference in performance between the online and offline analyses is presented in Section 5.1 below.

4.5 Practicalities

Figure 4 shows the confusion matrix elements of 200 randomly-selected agents, as they were on a particular day during the Stage I online analysis. Many volunteers classify only a small number of images, and so their software agents' confusion matrix elements have remained close to their initial values of (0.5,0.5). As more images are classified (shown by the yellow point size), the agents' matrix elements tend to move towards higher values, partly as the volunteers attain greater skill levels (green point sizes, see Section 5 below) but mostly as the agent updates its confusion matrix. In this upper right-hand quadrant, the agents perceive their volunteers to be "astute."

During the Stage I classification of the CFHTLS images, we assigned a prior probability for each image to contain a lens of 2×10^{-4} , based on a rough estimate of the number of expected lenses in the survey, and the fraction of the survey area covered by each image. We then assigned two values of the images' posterior probability, $\Pr(\text{LENS}|C,T)$, to define "detection" and "rejection" thresholds. These were set to be 0.95 and (approximately symmetrically in the logarithm of probability), 10^{-7} . Subjects that attained probability of less than the rejection threshold were scheduled for retirement and subsequently ignored by the analysis code. Sub-

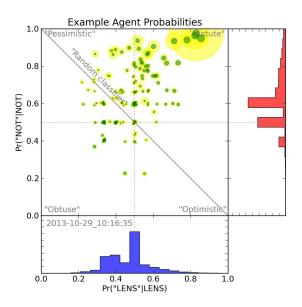


Figure 4. Typical Space Warps agent confusion matrix elements. At a particular snapshot, 200 randomly-selected agents are shown distributed over the unit plane, with a tendency to move towards the "astute" region in the upper right hand quadrant as each agent's volunteer views more images. Yellow point size is proprtional to the number of images classified; green point size shows agent-perceived "skill" (Appendix A).

jects crossing the detection threshold were also subsequently ignored, but they were not retired from the website, just so that more volunteers could see them.

The progress of the subjects during the online analysis is illustrated in Figure 5. Subjects appear on this plot at the tip of the arrow, at zero classifications and prior probability; they then drift downwards as they are classified by the crowd, with each agent applying the appropriate kick in probability based on what it hears its volunteer say. Encouragingly, sims (blue) tend to end up with high probability, while duds (red) pile up at low probability; test subjects (black) mostly drift to low probability, but some go the other way. The latter will help make up the candidate sample. As this plot shows, around 10 classifications are typically required for a subject to reach the retirement (or detection) threshold.

The online analysis code was run every night during the project, and subjects retired in batches after its completion. This introduced some inefficiency, because some classifications were accumulated in the time between them crossing the rejection threshold and the subject actually being retired from the website. (We quantify this inefficiency in Section 6.2 below.) As subjects were retired from the site, more subjects were activated. In this way, the volunteers who down-voted images for not containing any lensed features enabled new images to be shown to other members of the community.

When all the subjects had either been retired, or at least classified around 10 times or more, the web app was paused and reconfigured for Stage II. The sample of subjects classified during Stage II was selected to be all those that passed the detection threshold ($\Pr(\text{LENS}|C,T) > 0.95$) at Stage I. These were classified for one week, with no retirement but a

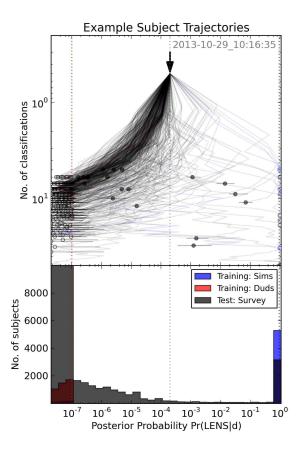


Figure 5. Typical SPACE WARPS Stage I subject trajectories. Top: 200 randomly-selected subjects drift downwards as they are classified, while being nudged left and right in probability by the agents as they interpret the volunteers input. The dotted vertical lines show (left to right) the retirement threshold, prior probability, and the detection threshold. Different colours denote the different kinds of subject. Bottom panel: histograms of all the subject probabilities computed to date, sub-divided by subject kind.

maximum classification number of 50 each. The number of subjects at Stage II was small enough that we did not need to retire any: instead, we simply collected classifications for a fixed period of time (about 4 weeks). Without the time pressure motivating an online-only calculation (as there had been during Stage I), we carried out an offline analysis (Section 4.4 above) of the Stage II classifications as well, both for comparison and as we will see in the next section, to improve the pipeline performance.

5 RESULTS

In this section we present our findings about the performance of the SPACE WARPS system, in terms of the classification of the training set, the information contributed by the crowd, and the speed at which the image set was classified.

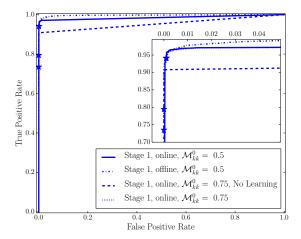
5.1 Sample Properties

We first quantify the performance of the SPACE WARPS system in terms of the recovery of the training set images. At Stage I, this set contained around 5712 simulated lenses, and 450 duds; at Stage II, we used 152 images of simulated lenses and 201 duds selected as Stage I false positives (Section 2.3.2). Figure 6 shows receiver operating characteristic (ROC) curves for CFHTLS Stage I and Stage II. These plots show the true positive rate (TPR, the number of sims correctly detected divided by the total number of sims in the training set), and the false positive rate (FPR, the number of duds incorrectly detected divided by the total number of duds in the training set), both for a given sample of detections defined by a particular probability threshold, which varies along the curves. In both stages, these curves show that true positive rates of around 90% were achieved, at very low false positive rates. The probability threshold that was used for retirement during the Stage I online analysis was 0.95; this point is marked with a star on each curve. This turned out to be close to optimal (although a better approach would be to keep track of the ROC curve as the survey progressed!).

For comparison we show the results of an analysis where the classifications of training images were ignored, and the agents' confusion matrix elements were instead all simply assigned initial values of 0.75, which then remained constant. This set-up emulates a very simple unweighted voting scheme, where all classifications are treated equally. In this case, the TPR never reaches 80% in Stage I or 60% in Stage II, thus illustrating the benefit of including training images and allowing the agents to learn via their Bayesian updates. When the software agents are allowed to update their confusion matrices, the choice of initial confusion matrix is not very important: the same 0.75 initial values applied to normal, learning agents resulted in only a slightly lower TPR than the default case.

The dot-dashed curves show the results from the offline analysis. At Stage I the results are very similar to the online version that was actually run (solid line). However, at Stage II there is marginal evidence of there being greater benefit to doing the analysis offline (Section 4.4). Over 85% TPR is achieved at zero FPR in the offline analysis, while if one is willing to accept a false positive rate of 5%, the true positive rate rises to over 95%, showing that some of the sims that were missed in the online analysis may be being recovered by doing the analysis offline. (The same is true at Stage I, but to a lesser extent.) One interpretation for this result (if it holds up) would be that the offline analysis, by using each agent's entire history, is making less noisy probability estimates. This could be consistent with other citizen science/crowdsourcing projects where, in the absence of high quality information about classifiers, sophisticated strategies tend to under-perform naive but simpler ones (Waterhouse 2013, although we note that this rule of thumb seems not to extend to simple voting in this case!).

Assuming Poisson statistics for the fluctuations in the numbers of recovered lenses, the uncertainty in the measured Stage II TPR values is around 8%, but the online and offline samples are highly correlated, such that the uncertainty on the difference between the ROC curves is somewhat less than this. Still, a larger validation set is needed to test these



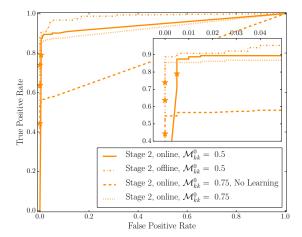


Figure 6. Receiver operating characteristic curves for the SPACE WARPS system, using the CFHTLS training set. Left: Stage I, right: Stage II. Insets show a magnified view of the top lefthand corner of each plot. Linestyles illustrate the software agent properties (initial confusion matrix elements, learning or not) discussed in the text, as well as the difference between the online and offline analyses. The Stage II sample was defined using the online Stage I results (solid blue curve), while the offline analysis was chosen for the final Stage II results (dot-dashed orange curve). Lens probability varies along the curves: the stars indicate the point where the value of this quantity is 0.95.

algorithmic choices more rigorously. At Stage I, high TPR can be measured to better than 1%.

Adopting the online Stage I analysis, and the offline Stage II analysis, we show in Figure 7 a plot of the more familiar (to astronomers) quantities of completeness versus purity, again for the two stages. As in Figure 6, the detection threshold varies along the curves. Completeness is defined as the number of correctly detected sims divided by the total number of sims in the training set, while purity is the number of correct detections divided by the total number of detections. The training set samples from the same systems as the test set, then the completeness of the training set will be equivalent to the completeness of the test set. The purity depends on the proportion of sims to duds, and so the purity of the test set must be approximated by rescaling the training set to the expected proportion of lens systems to not-lens systems in the survey. First we compute the expected number of false positives by multiplying the FPR by the expected number of non-lenses in the survey. Then we multiply the TPR by the expected number of lenses in the survey, to get the expected number of true positives. The sum of the true positives and the false positives gives the expected sample size; dividing the expected number of true positives by this sample size gives the purity. Note that the completeness is invariant to this transformation. The Stage I curves are truncated by the retirement of subjects in this phase, which sets the minimum size of this sample. We see from the solid blue curve that over 90% completeness was reached, albeit in a sample with 30% purity.

Does this performance level vary between the different types of gravitational lens? To investigate the completeness to the three different types of lens in the training set, we repeated the same procedure but now considering only the detections of a certain kind of lens and of the non-lenses in the training set. We estimate the expected number of lenses and non-lens false positives by dividing the lens and dud sets into equal fractions. The lensed quasar part of the training set yielded the highest completeness, suggesting that these were the easiest sims to spot. The lensed galaxies were recovered at the lowest completeness, likely due to the difficulty of separating the lens and source galaxy light.

At Stage II, where no retirement was carried out, it was possible to reach 100% purity: the knee of the curve is at just under 90% completeness. However, the purity decreases rapidly if higher completeness than this is sought. The optimal sample in this simulated lens search experiment would have been constructed with a threshold value of $\Pr(\text{LENS}|C,T) > 0.47$. At 100% purity and 90% completeness, it would have contained around 89 lens candidates. However, we remind the reader that all these values are dependent on the properties of the training subjects, which were chosen to be fairly visible: we expect the completeness to real lenses to be somewhat lower, as a result (see Paper II).

5.2 Crowd Properties

To investigate the properties of the Space Warps crowd, as characterised by their agents, we define the following quantities and plot their one and 2-D marginal distributions in Figure 8. This figure only shows the Stage I agents for clarity, but the trends we found the same trends in Stage II.

"Effort:" The number of test images, $N_{\rm C}$, classified by a volunteer. In Stage I, the mean effort per agent was 263; in the shorter Stage II it was 81.

"Experience:" The number of training images, $N_{\rm T}$, classified by a volunteer. In Stage I, the mean experience per agent

 $^{^7}$ The completeness is equivalent to the TPR and is also known elsewhere as the "recall." The purity is also known as the "precision."



Figure 8. Key properties and contributions of the SPACE WARPS Stage I crowd. Plotted are the 1-D and 2-D smoothed marginalized distributions for the logarithms of the properties of the agents described in the text. The contours contain 68%, 95% and 99% of the distributions.

was 29; in Stage II (where the training image frequency was set higher) it was 34.

"Skill:" The expectation value of the information gained per classification (in bits) by that volunteer, $\langle \Delta I \rangle_{0.5}$, for subjects which have lens probability 0.5 (Appendix A). Random classifiers have $\langle \Delta I \rangle_{0.5} = 0.0$ bits, while perfect classifiers have $\langle \Delta I \rangle_{0.5} = 1.0$ bit. All software agents start with $\langle \Delta I \rangle_{0.5} = 0.0$ bits. The skill of an agent increases as training subjects are classified, and the agent's estimates of its confusion matrix elements improve. In Stage I, the mean skill per agent was 0.04 bits; in Stage II it was 0.05 bits.

"Contribution:" This is the integrated skill over a volunteer's *test subject* classification history, a quantity representative of the total contribution to the project made by that volunteer (see Appendix A for more discussion of this quantity). The classifications of training images allow us to estimate the skill, while the classification of test images determines contribution. In Stage I, the mean contribution per agent was 34.9 bits; in Stage II it was 33.5.

"Information:" The total information ΔI generated by the software agent during the volunteer's classification activity. This quantity depends on the value of each subject's lens probability when that subject was presented to the volunteer (simply because information gain is defined in terms of posterior relative to prior probabilities, Appendix A). As a result, we expect this raw quantity to be noisier than the "contribution" defined above. The lower righthand panel of Figure 8 confirms this: there is a strong, linear correlation between contribution and information gain, but at a given contribution, the distribution of information gain has a tail

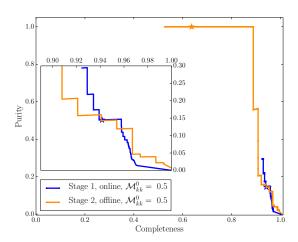


Figure 7. Completeness-estimated purity curves for the SPACE WARPS system, using the CFHTLS training set. The curves are truncated at the high purity end by the "detection" limit subject probability (subjects in the online Stage I analysis were deemed to be detected at p=0.95, while at Stage II rounding error led to an upper limit of p=1.0).

at high values, corresponding to volunteers that were lucky in the number of high probability subjects that they happened to be shown (the information gain per classification is maximized when the subject probability is 0.5, while most subjects have probabilities closer to or less than the prior). In most of the following discussion we use the contribution when characterizing crowd participation, but we include the information gain for completeness.

The leftmost column of Figure 8 shows how the last four of these properties depends on the effort expended by the volunteers. As expected, we see that experience is tightly correlated with effort, reflecting the design of training images being presented throughout each stage (albeit at decreasing frequency). We also see a strong correlation between effort and skill, which was hoped for but not guaranteed: the more images the volunteers see, the better able to contribute information they are.

The effort distribution shows two peaks, suggestive of two types of participation. The sharp spike at just a few images classified presumably corresponds to visitors who only classify a few subjects before leaving the site again. The broader hump contains people doing tens to hundreds of classifications: the skill vs. experience panel of Figure 8 shows this group to achieve a broad distribution of skill, peaking at around 0.05 but with a long tail to higher values.

At high values of experience and effort, the skill is always high. There seem to be very few agents logging large numbers of classifications at low skill: almost all high effort "super-users" have high skill. These two properties are reflected in both the contributions these volunteers make (third row) and the information they generate (fourth row), and we suggest that this would be a useful metric for determining "well-designed" implementations of citizen science projects.

We found that the distributions for the Stage II agents to be qualitatively very similar to those for the Stage I

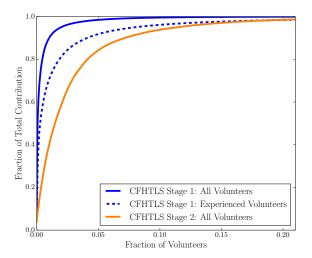


Figure 9. Cumulative distributions of the contributions made by the agents: 90% of the contribution was made by the highest contributing 1% of the crowd at Stage I (blue), and the highest contributing 7% of the crowd at Stage II (orange). The Stage I agents are shown in blue, the Stage II agents in orange. "Experienced volunteers" classified 10 or more training subjects.

agents. The differences are: 1) the maximum effort possible at Stage II is smaller, simply because fewer subjects were available to be classifed, and 2) the information generated per agent was slightly higher at Stage II, just because the subjects had (on average) higher probability.

Figure 8 shows the SPACE Warps crowd to have quite broad distributions of logarithmic effort, skill, and contribution. To better quantify the contributions made by the volunteers, we show their cumulative distribution on a linear scale in Figure 9. This plot shows clearly the importance of the most active volunteers: at Stage I, 1.0% of the volunteers – 375 people – made 90% of the contribution. At Stage II, where it was not possible to make as many classifications before running out of subjects, 7.2% of the volunteers – 141 people – made 90% of the contribution.

However, it is not the case that only these small groups were *capable* of making large contributions. The cumulative distribution of agent skill is shown in Figure 10: these distributions are significantly broader than the corresponding distributions of agent contribution, in Figure 9. For example, the most skilled 20% of agents possess around 80% of the skill.

The inexperienced volunteers also possess a significant fraction of the skill. We find that dividing the crowd into "experienced volunteers" (who have seen 10 or more training images), and "inexperienced volunteers" (the rest), results in two groups containing approximately equal total skill (see the dashed curve in Figure 10). The most skillful 20% of experienced volunteers (1824 people) only possess 43% of the total skill. The breadth of the skill distributions suggests that the high level of contribution made at SPACE WARPS by experienced volunteers is largely a matter of choice (or perhaps, availability of time!). There were many other volunteers that were skillful enough to make large contributions – they just didn't classify as many images.

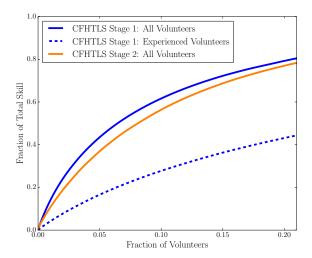


Figure 10. Broad cumulative distributions of agent skill: the most skilled 20% of the crowd only possess around 80% of the skill, at Stage I. The Stage I agents are shown in blue, the Stage II agents in orange. "Experienced volunteers" classified 10 or more training subjects.

5.3 Classification Speed

How fast does the SPACE WARPS crowd classify subjects? Each software agent records the timestamp of each classification its volunteer makes; by measuring the time lags between successive classifications, we can make estimates of the crowd's classification and contribution speed. We plot the former quantity for both Stage I and Stage II in Figure 11, normalizing the speed and time axes to their respective totals. The fractional classification rates in each stage of the survey fall off in approximately the same way, despite the factor of nearly 20 difference in crowd size. Stage I (consisting of $\sim 430,000$ subjects) was completed in around 5000 hours (by some 37,000 participants), with classification rates in the first few days averaging at $\sim 10^4$ per hour. This was stimulated by various forms of advertising (press releases, and emails to registered Zooniverse users). The asymptotic classification rate was around ten times lower, at $\sim 10^3$ per hour. Interestingly, the average skill was found to be approximately constant over the lifetime of Stage I, leading to a contribution rate that tracks closely the classification rate. (A 10% increase in average skill was seen over the first 40 days, and a decrease of the same amount in the last 40days – not enough to cause a significant difference between classification and contribution rate behavior, but perhaps reflecting a learning period at the start and then a decrease in participation later on.) Stage II (3400 subjects) was completed in around 600 hours by around 2000 participants, with classification rates starting at ~ 2000 per hour and decaying to ~ 100 per hour.

The similarities between Stage I and 2, suggest that these numbers could be scaled to estimate the speed of future Space Warps projects (or at least those following a similar blind search strategy). For example, the completion time for a Space Warps project may be approximated as

$$\tau \approx \tau_0 \left(\frac{10^4}{N_p}\right) \left(\frac{N_s}{10^4}\right),\tag{12}$$

where N_s is the number of subjects to be classified, and N_p

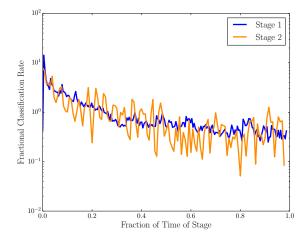


Figure 11. Fractional classification rate in the SPACE WARPS — CFHTLS survey. Fractional classification rate is the number of classifications per unit time, divided by the final total number of classifications. Fractional survey time is the time elapsed since the beginning of the survey, divided by the total length of the survey. The unit of time in the fractional classification rate is one survey, so that the curves in integrals under the curves are both one.

is the number of volunteers in the crowd. Just using the numbers above, we find a characteristic timescale of τ_0 = 18 days, but as we will see in the next section, we expect this to be significantly shorter in future projects.

6 DISCUSSION

What can we learn from the results of the previous section, for future projects? Potential improvements to the SPACE WARPS system can be divided into three categories, performance, efficiency and capacity.

6.1 Improving performance: reducing incompleteness and impurity

We investigated the source of the incompleteness and impurity visible in Figure 7, by examining the Stage II false negatives and false positives, and their behaviour as they are classified using the online analysis trajectory plots introduced in Section 4 (Figure 5). Figure 12 shows 2 example simulated lenses that were missed (Pr(LENS|C,T) < 10^{-7}) by the SPACE WARPS system (top row), and 2 example non-lenses that were incorrectly flagged as candidates (Pr(LENS|C,T) > 0.95) by the SPACE WARPS system (bottom row).

In some cases the rejection of the false negatives is understandable: the lensed features are faint, or in some cases, appear somewhat unrealistic compared to real lenses. However, in other cases a reasonably obvious lens was passed over. This mainly seems to be due to noise in the system: when only low-skill classifiers view a subject, all the updates to its posterior probability are small, and if none are very confident about the presence of lensing, the subject follows

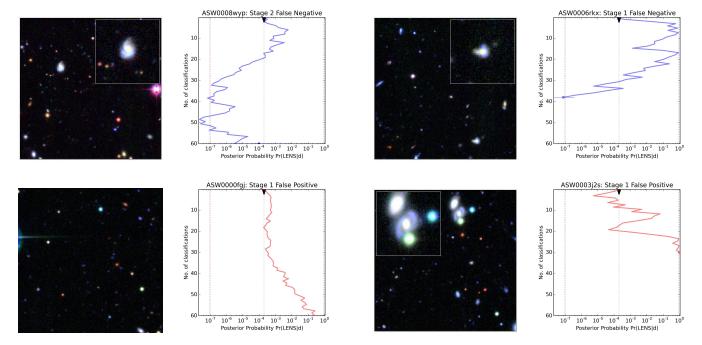


Figure 12. Illustrative examples of false negatives (blue) and false positives (red) from the classification of the SPACE WARPS—CFHTLS training set. The trajectory plot for each of the 4 subjects is shown to the right of its image. Lefthand panels show the most common types of trajectories: short step random walks resulting from no high skill classifiers viewing the subject. The righthand panels show examples where higher skill classifiers have been involved, causing random walks with longer step lengths (top) and catastrophic mis-classifications (bottom right). Note that both these subjects were very nearly detected but didn't quite reach the threshold set (marked by the blue dashed line). Insets for the false negatives show the lens feature. The inset for the lower righthand panel shows where most users believed a lens was located. There is no corresponding inset for the lower left panel because no particular feature stood out to users. Instead, users clicked many different features.

a random walk down its trajectory plot. This can be seen in the top left panel of Figure 12.

The false positives show similar behaviour, for example in the bottom lefthand panel of the figure. As well as subjects being "unlucky" in this way, there are two less common failure modes associated with mistakes made by higher skill users, illustrated in the righthand column of the figure. In the false negative subject shown in the top right-hand panel, several high skill classifiers update the subject upwards in log probability by some way each time, but other, comparable skill classifiers mis-classify the system to lower probability. The trajectory looks like a random walk, but with bigger steps; this particular subject came very close to crossing the detection threshold three times, but didn't quite make it. The bottom right-hand panel shows an example of a final, apparently rare, failure mode: we see some short-step random walk behaviour, followed by a mis-classification by a very high skill "expert" classifier after 20 classifications that promotes the subject to high probability.

There are a number of places where we can address these problems and improve system performance: adding flexibility to the classification interface, educating the volunteers, assigning subjects for classification, and interpreting the classification data.

Some of the mistakes made by reasonably high skill classifiers working at high speed could have perhaps been corrected by those classifiers themselves, had they had access to a "go back" option. While clearly enabling error reduction, we might worry about such a mechanism enabling classifiers to have a guess, then go and read the TALK discussion, and

then return to the classification interface to change their mind to agree with the forum. In fact, this is already possible on the current interface – and indeed, it is not obvious that such correlations would necessarily lead to poorer system performance. There may well also be effects on user confidence; it may be that encouraging this sort of checking would result in increased and not necessarily productive caution. This could be tested by presenting a fraction of the volunteers with a version of the site that actively suggested that they take this approach, and then tracking the relative performance of "collaborative" classifications compared with independent ones. We leave the exploration of this to further work.

Mistakes by both high and low skill classifiers could be reduced by improving the training in the system, which could be done in several ways. One is to make more training images available to those who want or need it. A basic level of training images are needed for SWAP to build up an accurate picture of each classifier's skill - but one could imagine volunteers *choosing* to see more training images (still at random) in their stream. We could also experiment with providing greater training rates early on for all volunteers, although this carries significant risk: retention rates may drop if too few "fresh" test images are shown early on. Another way of improving the training could be to provide more information about what gravitational lens systems look like. In this project, the Spotter's Guide, and the Science, FAQ and About pages were always available on the site, but as a passive background resource. We might consider providing more links to this guide in the feedback messages shown to

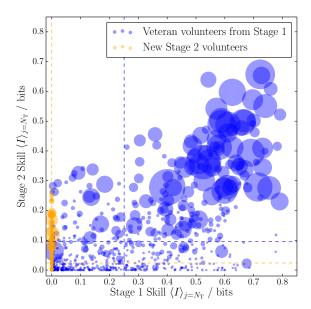


Figure 13. Stage II classifier skill, as a function of their Stage I skill. Veterans from Stage I are shown in blue, while new volunteers are shown in orange. Point size is proportional to the total contribution made, while dashed lines are drawn at the mean values for each sample.

the classifiers as they go – or perhaps extending these messages to themselves include more explanations and example images. We might also investigate a more dynamic Spotter's Guide: a set of manipulable model lenses illustrating all the possible image configurations that those deflectors can make could help volunteers very quickly gain understanding of what lensed features can look like. Such a tool is under development. 8

However, identification failures (around 60%, from inspection of a random sample) seem to be due to the statistical noise associated with the many short, semi-random direction steps arising from classifications made by low skill, inexperienced classifiers (Section 5.2). While improved training will help reduce this effect, it is here that targeted task assignment could also help improve system performance, by bringing higher skill volunteers in when needed. We advertised Stage II of the current project to all registered users; it was taken up by Stage I veterans with a broad range of skill, and also picked up a significant number of new users who did not have enough time to acquire high skill (since Stage II was quite short): of the 1964 volunteers who took part in the Stage II classification round, only 774 were veterans from Stage I.

Figure 13 shows how the Stage I skill maps on to Stage II skill and contribution. This figure suggests that, while the gains are likely small (since most of the contribution is still made by high skill volunteers), there could have been some benefit to opening Stage II on the basis of Stage I agent skill, in order to reduce the noise in the system generated by new and low skill volunteers in this more difficult classification stage. In future, dynamically allocating subjects to volunteers according to their agents' skill could

alleviate this issue. In particular one can imagine doing this for subjects that have classification histories that indicate that they are worthy of further study. These are things we plan to experiment with in future.

Finally, there could be some performance gains to be made by improving the SWAP agent model, or its implementation.

Low skill is typically a result of inexperience (Section 5.2) – but it could be the agent that is inexperienced, as much the classifier. In a future paper we plan to investigate the use of the test images as well as the training images in accelerating the agent's learning (Davis et al, in preparation). We also plan to investigate the use of offline analysis at Stage I, partly for the same reason (see also Section 6.2 below.) Given the above findings about the effects of noise in the SWAP system, we are also motivated to explore further the possible noise-reducing effects of the doing the analysis offline (Section 5.1).

One might also consider looking at introducing more conditional dependences in the confusion matrix elements, to allow for some classifiers having greater skill in spotting one type of lens than another, or, more generally, as a function of lens property (such as colour, brightness, and image separation). In the current model, all agents are considered to be completely independent, whereas in fact we might expect there to be significant clustering of the confusion matrix elements in the $\mathcal{M}_{NN} - \mathcal{M}_{LL}$ plane. A hierarchical model for the crowd, with hyper-parameters describing the distribution of confusion matrix elements across the population, may well accelerate the agent learning process by including the notion of one agent being likely to be similar to its neighbours in the parameter space. Finally, it is worth noting that the model of Simpson et al. (2013) explicitly avoids the assumption of the agent confusion matrix elements being constant in time (as was assumed in Section 4), allowing the development of volunteer skill to be more accurately tracked - and that they did see some time-evolution in the supernova zoo classifiers' skill. Finding a way to incorporate such a learning model into SWAP while retaining its online character is an interesting challenge for future work.

6.2 Improving efficiency

Table 2 shows the total effort, contribution, skill and information generated in both Stages I and II of the CFHTLS project, with the total numbers of agents and subjects for comparison. These numbers allow us to quantify the efficiency of the system.

The contribution per classification is defined in terms of a hypothetical subject with lens probability of 0.5; one bit of information is needed to update such a subject's lens probability to either zero or one. This means that a maximally complete classification stage would yield a total contribution (summed over all agents) equal to the number of subjects. The ratio of this hypothetical optimum to the actual total contribution is therefore a measure of the stage's inefficiency. We find our inefficiency (by dividing column 2 by column 3) to be 33% and 17% in Stage I and Stage II respectively. In Stage I, this inefficiency is due to the daily processing: we were not able to retire subjects fast enough, and so they remained in the system, being over-classified. Indeed, only 3705745 classifications were needed to retire all

⁸ http://slowe.github.io/LensToy

Stage	Subjects J	Contribution $\sum_{k}^{K} \langle \Delta I \rangle_{0.5}_{k}^{\text{total}} \text{ (bits)}$	Agents K	Skill $\sum_{k}^{K} \langle \Delta I \rangle_{0.5_{k}} \text{ (bits)}$	Classifications $\sum_{k}^{K} N_{\mathrm{C},k}$	Candidates $N_{\rm det}$	Information $\sum_{j}^{J} \sum_{k}^{K} \Delta I_{j,k} \text{ (bits)}$
1	427064	1292016.3	36982	1471.9	10802125	3368	91122.6
9	3679	21895.8	1964	102.4	224745	80	1640.4

Table 2. Total crowd and subject sample properties from the CFHTLS project.

the subjects: the ratio of this to the total number made is 34%. (The remaining 1% is due to not all subjects being classified to 1 or 0 probability.) At Stage II, we did not retire any subjects at all; the inefficiency in this case was by design, to give everyone a chance to appreciate what they had found together. (An unwanted side effect of this policy was noted in Figure 13 in the previous sub-section.)

It is clear that to increase the efficiency of the system we need to reduce the time lag between the classification being made and its outcome being analyzed. The optimal way to do this would be to have the web app itself analyze the classifications in real time. This is under investigation for future projects. There may still be a place for a daily or weekly offline analysis: this could potentially reduce the false negative and false positive rates by "resurrecting" subjects that had been retired by the online system before the software agents had time to learn enough about their classifier's high skill.

If, as expected, the system efficiency could indeed be improved by a factor of three via real-time classification analysis, we would expect the characteristic completion time τ_0 in Equation 12 to decrease by roughly the same factor, suggesting that a dataset of 10^4 images could be searched for lenses by a crowd of 10^4 volunteers in about 6 days.

The futuristic lens-finding problem sketched in Section 1, where 10⁵ lenses are to be found in a 10⁴ square degree wide field imaging survey, is approximately representative of the challenge facing both the LSST and Euclid strong lensing science teams (LSST Science Collaboration et al. 2009; Refregier et al. 2010). What role could citizen scientists at Space Warps play in lens searching in the next decade? From Equation 12, and assuming $\tau_0 = 6$ days (as above), we see that for the SPACE WARPS crowd to be able to classify 10⁸ images of photometrically-selected massive galaxies and groups in approximately 60 days, it would need to contain 10⁷ volunteers. This is only a factor of ten larger than the current size of the Zooniverse userbase. Alternatively, suppose that automated lens finding algorithms were able to select as few as 10⁵ targets for visual inspection, corresponding to a sample with 10% purity and a surface density of ~ 10 per square degree (a rate within reach of RINGFINDER, for example: Gavazzi et al. 2014). Increasing τ_0 by a factor of three to allow for more inspection time per subject, we find that in this case Space Warps could enable a crowd of just 10⁵ volunteers to assess them in about three weeks.

6.3 Increasing capacity

Finally, we comment on the size of the first Space Warps crowd, and how the system might be scaled up for future sur-

veys. In Section 5.2 and Table 2, the following rough picture emerged for the SPACE WARPS crowd in this project: it consisted of a few 10^4 volunteers, with a few 10^3 achieving considerable skill, and a few 10^2 having the time to make a significant contribution. Slightly more quantitively, we might note that the total skill of the crowd, computed by summing the skill of all the agents, is a measure of the effective crowd size, in the sense that a crowd of perfect classifiers would be of this size. By this measure, the Stage I crowd was equivalent to a team of 1470 perfect classifiers, while the Stage II crowd was equivalent to a team of 102 perfect classifiers. With this same crowd, we saw in Section 5.3 that surveys providing a few 10^4 subjects would be completed quickly, if the high contribution rate of the current crowd were to be repeated.

There are (at least) two ways in which we might increase the numbers of high-contribution volunteers for larger projects in future. The first is simply to increase the total crowd size, and hope that a similar fraction of volunteers make large contributions. Greater exposure of the website to the public through mass media would help. Another option is to advertise the project to new groups of volunteers by translating the website into other languages (something which is now supported by the Zooniverse). A multi-lingual user base would come with its own set of challenges, especially in terms of volunteers' continuing training and interactions on Talk.

The second way to scale up the number of high contribution classifiers is to increase the rate at which new volunteers become dedicated volunteers. Based on feedback from the wider Space Warps community, this could potentially be achieved through closer collaboration with the science team. It is also possible that dynamically assigning subjects on the basis of the volunteer's skill could act as an incentive to some volunteers to increase their contribution, although any such approach would need to take into account the need to optimise not only for efficiency but also for the most interesting or pleasurable volunteer experience; a solution which gave every volunteer a very uniform experience, for example, is unlikely to succeed even if it appears optimally efficient. Reducing the rate at which new volunteers lose interest could also play a role. Anecdotally, it seems fairly common for new volunteers to be wary of classifying at all, for fear of introducing errors. Better explanation of how their early classifications are analyzed could help assuage these fears: Section 5.2 shows that effectively downweighting new users' classifications (by setting their agents' initial confusion matrix elements to those of a random classifier) leads to best performance, a result which should be of some comfort to the nervous volunteer.

7 CONCLUSIONS

We have designed, implemented and tested a system for detecting new strong gravitational lens candidates in wide field imaging surveys by crowd-sourced visual inspection. The SPACE WARPS web-based classification interface presents carefully prepared colour composite sky images to volunteers, who mark features they propose to have been lensed. The participants receive ongoing training with a mixture of simulated lens and known-to-be-empty images, and we use this information to automate the interpretation of their markers. In our first lens search we simply divided the CFHTLS imaging into some 430,000 tiles, and collected over 11 million volunteer image classifications.

By analyzing the classifications made of the training set, we conclude that gravitational lens detection by crowdsourced visual inspection works, and in the following specific ways:

- Participation levels were high (about 37,000 volunteers, contributing classifications at rates between 10³ and 10⁴ images per hour), suggesting that if this can be maintained, visual inspection of tens of thousands of images could be performed in just a few weeks. An expanded crowd of 10⁶ volunteers (which has already been reached in Zooniverse) would be able to inspect a plausible sample of 10⁶ LSST or Euclid targets on similar time scales.
- \bullet Over the course of the two stages of the CFHTLS project, the set of images was reduced by a factor of 10^3 (from a few hundred thousand to a few hundred), enough for an expert team to take over.
- The "skill" of the volunteers correlates strongly with the number of images they have classified. Quantifying the "contribution" as the integrated skill over the test subjects classified, we find that about 90% of the contribution was made by a few hundred volunteers (1% of the crowd) but that the broad width of the skill distribution means that a few thousand volunteers could have made comparable contributions had they classified more images.
- \bullet The optimal true positive rate (completeness) and false positive rate in the training set were estimated to be around 91-93% and <1% (Stages I and II). This FPR translates to an approximate purity of 30%. We find a higher purity at Stage II (perhaps as a result of the least visible candidates already being discarded): here, 100% purity was reached at just under 90% completeness. Because SPACE WARPS is a supervised learning system, these numbers should be taken to be upper limits to what we should expect for real lenses (which have not been selected for a high visibility training set).
- The simulated gravitational lenses that were missed were predominantly galaxy-scale lenses with faint blue galaxy sources, whose lensed features are difficult to distinguish from the light from the lens galaxy (consistent with what we find also for real lenses, see Paper II). We observed some additional scatter, with some simulated lenses accumulating low probability simply due to classification noise.

In Paper II we present the results of this CFHTLS lens search in more detail, in particular focusing on the detection of real lenses, and the comparison between SPACE WARPS and various automated lens finding methods. In this paper we have shown how SPACE WARPS provides a

lens candidate detection service, crowd-sourcing the timeconsuming work of visually inspecting astronomical images for gravitationally-lensed features. We invite survey teams searching for lenses in their wide-field imaging data to contact us if they would like our help.

ACKNOWLEDGEMENTS

We thank Stuart Lynn, Kelly Borden, Laura Whyte, Brooke Simmons, David Hogg, Daniel Foreman-Mackey, Thomas Jennings, Layne Wright, Cecile Faure, Jonathan Coles, Stuart Lowe and Jean-Paul Kneib for many useful conversations about citizen science and gravitational lens detection, and to the Dark Energy Survey and Pan-STARRS strong lensing science teams for their suggestions and encouragement.

PJM and ES also thank the Institute of Astronomy and Astrophysics, Academia Sinica (ASIAA) and Taiwan's Ministry of Science and Technology (MOST) for their financial support of the workshop "Citizen Science in Astronomy" in March 2014, at which some parts of the SWAP analysis was developed.

We thank all 36,982 members of the SPACE WARPS community for their contributions to the project so far. A complete list of registered collaborators is provided at http://spacewarps.org/#/projects/CFHTLS.

PJM was given support by the Royal Society, in the form of a research fellowship, and by the U.S. Department of Energy under contract number DE-AC02-76SF00515. AV acknowledges support from the Leverhulme Trust in the form of a research fellowship. The work of AM and SM was supported by World Premier International Research Center Initiative (WPI Initiative), MEXT, Japan. AM acknowledges the support of the Japan Society for Promotion of Science (JSPS) fellowship. The work of AM was also supported in part by National Science Foundation Grant No. PHYS-1066293 and the hospitality of the Aspen Center for Physics.

The SPACE WARPS project open is The web developed source. app was at https://github.com/Zooniverse/Lens-Zoo, supported by a grant from the Alfred P. Sloan Foundation, while the SWAP analysis software was developed at https://github.com/drphilmarshall/SpaceWarps.

The CFHTLS data used in this work are based on observations obtained with MegaPrime/MegaCam, a joint project of CFHT and CEA/IRFU, at the Canada-France-Hawaii Telescope (CFHT) which is operated by the National Research Council (NRC) of Canada, the Institut National des Science de l'Univers of the Centre National de la Recherche Scientifique (CNRS) of France, and the University of Hawaii. This work is based in part on data products produced at Terapix available at the Canadian Astronomy Data Centre as part of the Canada-France-Hawaii Telescope Legacy Survey, a collaborative project of NRC and CNRS.

REFERENCES

Auger, M. W., Treu, T., Bolton, A. S., Gavazzi, R., Koopmans, L. V. E., Marshall, P. J., Moustakas, L. A., & Burles, S. 2010a, ApJ, 724, 511

Auger, M. W., Treu, T., Gavazzi, R., Bolton, A. S., Koopmans, L. V. E., & Marshall, P. J. 2010b, ApJL, 721, L163 Belokurov, V., Evans, N. W., Hewett, P. C., Moiseev, A., McMahon, R. G., Sanchez, S. F., & King, L. J. 2009, MNRAS, 392, 104

Bolton, A. S., Burles, S., Koopmans, L. V. E., Treu, T., & Moustakas, L. A. 2006, ApJ, 638, 703

Bolton, A. S., Burles, S., Schlegel, D. J., Eisenstein, D. J., & Brinkmann, J. 2004, AJ, 127, 1860

Browne, I. W. A., et al. 2003, MNRAS, 341, 13

Cabanac, R. A., et al. 2007, A&A, 461, 813

Collett, T. E., Auger, M. W., Belokurov, V., Marshall, P. J., & Hall, A. C. 2012, MNRAS, 424, 2864

Dalal, N., & Kochanek, C. S. 2002, ApJ, 572, 25

Diehl, H. T., et al. 2009, ApJ, 707, 686

Faure, C., et al. 2008, ApJS, 176, 19

Furlanetto, C., et al. 2013, MNRAS, 432, 73

Gavazzi, R., Marshall, P. J., Treu, T., & Sonnenfeld, A. 2014, ApJ, 785, 144

Gavazzi, R., Treu, T., Koopmans, L. V. E., Bolton, A. S., Moustakas, L. A., Burles, S., & Marshall, P. J. 2008, ApJ, 677, 1046

Geach, J. E., More, A., Verma, A., Marshall, P. J., Jackson, N., & others. 2015, ArXiv e-prints

Gwyn, S. D. J. 2012, AJ, 143, 38

Hennawi, J. F., et al. 2008, AJ, 135, 664

Hezaveh, Y., Dalal, N., Holder, G., Kuhlen, M., Marrone, D., Murray, N., & Vieira, J. 2013, ApJ, 767, 9

Inada, N., et al. 2012, AJ, 143, 119

Jackson, N. 2008, MNRAS, 389, 1311

Kapadia, A. 2015, fitsjs: 0.6.6, doi: 10.5281/zenodo.16707Keeton, C. R., Christlein, D., & Zabludoff, A. I. 2000, ApJ, 545, 129

Kelly, P. L., et al. 2015, Science, 347, 1123

Lintott, C. J., et al. 2008, MNRAS, 389, 1179

—. 2009, MNRAS, 399, 129

LSST Science Collaboration et al. 2009, ArXiv e-prints

Lupton, R., Blanton, M. R., Fekete, G., Hogg, D. W., O'Mullane, W., Szalay, A., & Wherry, N. 2004, PASP, 116, 133

Marshall, P. J., Hogg, D. W., Moustakas, L. A., Fassnacht, C. D., Bradač, M., Schrabback, T., & Blandford, R. D. 2009, ApJ, 694, 924

More, A., Cabanac, R., More, S., Alard, C., Limousin, M., Kneib, J.-P., Gavazzi, R., & Motta, V. 2012, ApJ, 749, 38 More, A., Jahnke, K., More, S., Gallazzi, A., Bell, E. F.,

Barden, M., & Häußler, B. 2011, ApJ, 734, 69

More, A., et al. 2015, ArXiv e-prints

Moustakas, L. A., et al. 2007, ApJL, 660, L31

Negrello, M., et al. 2010, Science, 330, 800

—. 2014, MNRAS, 440, 1999

Newton, E. R., Marshall, P. J., Treu, T., Auger, M. W., Gavazzi, R., Bolton, A. S., Koopmans, L. V. E., & Moustakas, L. A. 2011, ApJ, 734, 104

Pawase, R. S., Courbin, F., Faure, C., Kokotanekova, R., & Meylan, G. 2014, MNRAS, 439, 3392

Poindexter, S., Morgan, N., & Kochanek, C. S. 2008, ApJ, 673, 34

Quimby, R. M., et al. 2014, ArXiv e-prints

Refregier, A., Amara, A., Kitching, T. D., Rassat, A., Scaramella, R., Weller, J., & Euclid Imaging Consortium, f. t. 2010, ArXiv e-prints Schwamb, M. E., et al. 2012, ApJ, 754, 129

Simpson, E., Roberts, S., Psorakis, I., & Smith, A. 2013, in Intelligent Systems Reference Library series: Decision Making and Imperfection (Springer), 1–35

Simpson, R., Page, K. R., & De Roure, D. 2014, in Proceedings of the Companion Publication of the 23rd International Conference on World Wide Web Companion, WWW Companion '14 (Republic and Canton of Geneva, Switzerland: International World Wide Web Conferences Steering Committee), 1049–1054

Sonnenfeld, A., Gavazzi, R., Suyu, S. H., Treu, T., & Marshall, P. J. 2013, ApJ, 777, 97

Sonnenfeld, A., Treu, T., Gavazzi, R., Marshall, P. J., Auger, M. W., Suyu, S. H., Koopmans, L. V. E., & Bolton, A. S. 2012, ApJ, 752, 163

Sonnenfeld, A., Treu, T., Marshall, P. J., Suyu, S. H., Gavazzi, R., Auger, M. W., & Nipoti, C. 2015, ApJ, 800, 94

Stark, D. P., Swinbank, A. M., Ellis, R. S., Dye, S., Smail, I. R., & Richard, J. 2008, Nature, 455, 775

Suyu, S. H., et al. 2013, ApJ, 766, 70

Tewes, M., et al. 2013, A&A, 556, A22

Treu, T., Dutton, A. A., Auger, M. W., Marshall, P. J.,Bolton, A. S., Brewer, B. J., Koo, D. C., & Koopmans,L. V. E. 2011, MNRAS, 417, 1601

Vegetti, S., Koopmans, L. V. E., Bolton, A., Treu, T., & Gavazzi, R. 2010, MNRAS, 408, 1969

Vieira, J. D., et al. 2013, Nature, 495, 344

Wang, J., et al. 2013, ApJ, 776, 10

Waterhouse, T. P. 2013, in Proc CSCW, ACM New York, NY, USA, 623–638

Wherry, N., Blanton, M. R., & Hogg, D. W. 2004, ArXiv Astrophysics e-prints

APPENDIX A: INFORMATION GAIN PER CLASSIFICATION, AGENT "SKILL" AND "CONTRIBUTION"

With an agent's confusion matrix in hand we can compute the *information* generated in any given classification. This will depend on the confusion matrix elements (Equation 3) but also on the probability of the subject being classified containing a lens. The quantity of interest is the relative entropy, or Kullback-Leiber divergence, between the prior and posterior probabilities for the possible truths T given the submitted classification C:

$$\begin{split} \Delta I &= \sum_{T} \Pr(T|C) \log_2 \frac{\Pr(T|C)}{\Pr(T)} \\ &= \Pr(\text{LENS}|C) \log_2 \frac{\Pr(C|\text{LENS})}{\Pr(C)} \\ &+ \Pr(\text{NOT}|C) \log_2 \frac{\Pr(C|\text{NOT})}{\Pr(C)}, \end{split} \tag{A1}$$

where, as above, C can take the values "LENS" or "NOT". Substituting for the posterior probabilities using Equation 5 we get an expression that just depends on the elements of the confusion matrix \mathcal{M} and the pre-classification subject

lens probability Pr(LENS) = p:

$$\Delta I = p \frac{\mathcal{M}_{CL}}{p_c} \log_2 \frac{\mathcal{M}_{CL}}{p_c} + (1 - p) \frac{\mathcal{M}_{CN}}{p_c} \log_2 \frac{\mathcal{M}_{CN}}{p_c}, \tag{A2}$$

where the common denominator $p_c = p\mathcal{M}_{CL} + (1-p)\mathcal{M}_{CN}$. This expression has many interesting features. If p is either zero or one, $\Delta I(C) = 0$ regardless of the value of C or the values of the confusion matrix elements: if we know the subject's status with certainty, additional classifications supply no new information. If we set p to be the prior probability, Equation A2 tells us how much information is generated by classifying it all the way to p = 1 (which a perfect classifier, with $\mathcal{M}_{LL} = \mathcal{M}_{NN} = 1$, can do in a single classification). For a prior probability of 2×10^{-4} , 12.3 bits are generated in such a "detection." Conversely, only 0.0003 bits are generated during the rejection of a subject with the same prior: we are already fairly sure that each subject does not contain a lens! Imperfect classifiers (with \mathcal{M}_{LL} and \mathcal{M}_{NN} both less than 1) generate less than these maximum amounts of information each classification; the only classifiers that generate zero information are those that have $\mathcal{M}_{LL} = 1 - \mathcal{M}_{NN}$ (or equivalently, $\mathcal{M}_{CL} = \mathcal{M}_{CN}$ for all values of C). We might label such classifiers as "random", since they are as likely to classify a subject as a "LENS" no matter the true content of that subject.

Equation A2 suggests a useful information theoretical definition of the classifier skill perceived by the agent. At a fixed value of p, we can take the expectation value of the information gain ΔI over the possible classifications that could be made:

$$\langle \Delta I \rangle = \sum_{C} \sum_{T} \Pr(T|C) \Pr(C) \log_2 \frac{\Pr(T|C)}{\Pr(T)}$$

$$= -\sum_{T} \Pr(T) \log_2 \Pr(T)$$

$$+ \sum_{C} \Pr(C) \sum_{T} \Pr(T|C) \log_2 \Pr(T|C)$$

$$= p \left[\mathcal{S}(\mathcal{M}_{LL}) + \mathcal{S}(1 - \mathcal{M}_{LL}) \right]$$

$$+ (1 - p) \left[\mathcal{S}(\mathcal{M}_{NN}) + \mathcal{S}(1 - \mathcal{M}_{NN}) \right]$$

$$- \mathcal{S} \left[p \mathcal{M}_{LL} + (1 - p)(1 - \mathcal{M}_{NN}) \right]$$

$$- \mathcal{S} \left[p (1 - \mathcal{M}_{LL}) + (1 - p) \mathcal{M}_{NN} \right]$$
(A3)

where $S(x) = x \log_2 x$. If we choose to evaluate $\langle \Delta I \rangle$ at p=0.5, the result has some useful properties. While random classifiers presented with p=0.5 subjects have $\langle \Delta I \rangle_{0.5} = 0.0$ as expected, perfect classifiers appear to the agents to have $\langle \Delta I \rangle_{0.5} = 1.0$. This suggests that $\langle \Delta I \rangle_{0.5}$, the amount of information we expect to gain when a classifier is presented with a 50-50 subject, is a reasonable quantification of normalised skill. A consequence of this choice is that the integrated skill (over all agents' histories) should come out to be approximately equal to the number of subjects in the survey, when the search is "complete" (and all subjects are fully classified). Therefore, a particular agent's integrated skill is a reasonable measure of that classifier's contribution to the lens search.

We conservatively initialize both elements of each agent's confusion matrix to be $\mathcal{M}_{LL}^0 = \mathcal{M}_{NN}^0 = 0.5$, that of a maximally ambivalent random classifier, so that all agents

start with zero skill. While this makes no allowance for volunteers that actually do have previous experience of what gravitational lenses look like, we might expect it to help mitigate against false positives. Anyone who classifies more than one image (by progressing beyond the tutorial) makes a non-zero information contribution to the project.

The total information generated during the CFHTLS project is shown in Table 2. Interpreting these numbers is not easy, but we might do the following. Dividing this by the amount of information it takes to classify a SPACE WARPS subject all the way to the detection threshold (lens probability 0.95), and then multiplying by the survey inefficiency gives us a very rough estimate for the effective number of detections corresponding to the crowd's contribution: these are 2830 and 25 bits for Stage I and Stage II respectively. These figures are close to the numbers of detections given in column 7 of the table.

This paper has been typeset from a TEX/IATEX file prepared by the author.