

# 1 The Likelihood Formalism

This section describes the mathematical likelihood formalism used in Skylab. First it introduces the log-likelihood approach, second the likelihood ratio test and the used test statistic and then describes the used optimizations.

## 1.1 The Log-Likelihood Approach

Skylab implements the two-component likelihood approach with a likelihood function  $\mathcal{L}(n_s, \vec{p}_s | D)$  of the form

$$\mathcal{L}(n_s, \vec{p}_s | D) = \prod_{i=1}^N \left[ \frac{n_s}{N} \mathcal{S}_i(\vec{p}_s) + \left(1 - \frac{n_s}{N}\right) \mathcal{B}_i \right], \quad (1)$$

where  $n_s$  is the number of signal events, hence,  $(N - n_s)$  the number of background events in the dataset  $D$  of  $N$  total events. The set of signal model parameters is denoted as  $\vec{p}_s$ . For a point-like source model, the signal model parameters include the source position  $\vec{x}_s$  and the spectral index  $\gamma$  of the source flux.  $\mathcal{S}_i(\vec{p}_s)$  and  $\mathcal{B}_i$  is the value of the signal and background PDF for the  $i$ th data event, respectively.

The signal and background PDFs must incorporate the detector efficiency (yield),  $\mathcal{Y}_i$ , which, in general, depends on the celestial direction, the energy, and the observation time of the data event.

For computational stability reasons the logarithm of the likelihood function of equation 1 is used in Skylab:

$$\log \mathcal{L}(n_s, \vec{p}_s | D) = \sum_{i=1}^N \log(\dots) \quad (2)$$

## 1.2 Likelihood Ratio Test and Test Statistic

For estimating the significance of an observation, the likelihood ratio  $\Lambda$  with respect to a null hypothesis of no observation, i.e. equation 1 at  $n_s = 0$  is tested:

$$\log \Lambda(n_s, \vec{p}_s) = \log \frac{L(n_s, \vec{p}_s)}{L(n_s = 0)} = \sum_{i=1}^N \log \left[ 1 + \frac{n_s}{N} \left( \frac{\mathcal{S}_i(\vec{p}_s)}{\mathcal{B}_i} - 1 \right) \right] \quad (3)$$

By defining

$$\mathcal{X}_i(\vec{p}_s) \equiv \frac{1}{N} \left( \frac{\mathcal{S}_i(\vec{p}_s)}{\mathcal{B}_i} - 1 \right), \quad (4)$$

this reads as:

$$\log \Lambda(n_s, \vec{p}_s) = \sum_{i=1}^N \log(1 + n_s \mathcal{X}_i(\vec{p}_s)) \quad (5)$$

This leads to the test statistic TS

$$\text{TS} = 2\text{sgn}(n_s) \log \Lambda(n_s, \vec{p}_s) \quad (6)$$

with separation of over- ( $n_s > 0$ ) and under-fluctuations ( $n_s < 0$ ).

### 1.3 Optimizations for Point-Like Sources

For point-source like signal hypotheses most of the events in the data sample will be far away from the hypothesised source, hence, the value of the signal PDF  $\mathcal{S}_i$  will be zero or very close to zero. By selecting only the signal-contributing  $N'$  events from the sample, the likelihood ratio  $\log \Lambda$  reads

$$\log \Lambda(n_s, \vec{p}_s) = \sum_{i=1}^{N'} \log(1 + n_s \mathcal{X}_i(\vec{p}_s)) + (N - N') \log(1 - \frac{n_s}{N}) \quad (7)$$

### 1.4 Signal & Background PDFs

The likelihood ratio function as given in equation (3) incorporates signal,  $\mathcal{S}_i$ , and background,  $\mathcal{B}_i$ , probability density functions (PDFs). Both PDFs can be factorized into a spatial ( $\mathcal{S}_i$ ), an energy ( $\mathcal{E}_i$ ), and a time ( $\mathcal{T}_i$ ) component.

The signal PDF can be written as

$$\mathcal{S}_i(\vec{p}_s) \equiv S_S(\vec{x}_i|\vec{p}_{s,\text{spatial}}) \mathcal{E}_S(E_i|\vec{p}_{s,\text{energy}}) \mathcal{T}_S(t_i|\vec{p}_{s,\text{time}}), \quad (8)$$

where the signal model parameters  $\vec{p}_s$  can be divided into spatial, energy, and time parameters, i.e.  $\vec{p}_s = (\vec{p}_{s,\text{spatial}}, \vec{p}_{s,\text{energy}}, \vec{p}_{s,\text{time}})$ . The spatial component,  $S_S$ , can be identified as the convolution,  $(\Psi * \text{PSF})(\alpha, \delta)^1$ , of the spatial source extension,  $\Psi(\alpha, \delta)$ , and the point-spread-function,  $\text{PSF}(\alpha, \delta)$ , of the detector. For a point-like spatial source extension at position  $\vec{x}_s = (\alpha_s, \delta_s)$ , that is  $\Psi(\alpha, \delta) = \delta(\alpha - \alpha_s) \delta(\delta - \delta_s)$ , where  $\delta(\cdot)$  is the delta-distribution, this convolution collapses to a single point in the sky. With a 2D gaussian PSF  $S_S(\vec{x}_i|\vec{p}_{s,\text{spatial}})$  is given as

$$S_S(\vec{x}_i|\vec{p}_{s,\text{spatial}}) \equiv S_S(r_i, \sigma_i|\vec{x}_s) = \frac{1}{2\pi\sigma_i^2} \exp\left(-\frac{r_i^2}{2\sigma_i^2}\right), \quad (9)$$

where  $r_i$  is the space angle between the source position and the recorded reconstructed event direction. In equatorial coordinates,  $\vec{x} = (\alpha, \delta)$ , the cosine of  $r_i$  is given by

$$\cos(r_i) = \cos(\alpha_s - \alpha_i) \cos(\delta_s) \cos(\delta_i) + \sin(\delta_s) \sin(\delta_i). \quad (10)$$

The data quantity  $\sigma_i$  describes the angular reconstruction uncertainty of the event, hence the PSF is narrower for well-reconstructed events, and wider for events which have a large reconstruction uncertainty.

---

<sup>1</sup>The 2D convolution on the sky is defined as  $(f * g)(\alpha, \delta) = \int_0^{2\pi} d\alpha' \int_{-\pi}^{\pi} d\delta' f(\alpha', \delta') g(\alpha - \alpha', \delta - \delta')$ .

When considering a power law as source flux model, the energy source parameters,  $\vec{p}_{\text{s,energy}}$ , consists of the spectral index  $\gamma$  and possibly an energy cut-off parameter  $E_{\text{cut}}$ .

In analog to the signal PDF, the background PDF can be formulated as

$$\mathcal{B}_i \equiv S_{\mathcal{B}}(\vec{x}_i) \mathcal{E}_{\mathcal{B}}(E_i) \mathcal{T}_{\mathcal{B}}(t_i). \quad (11)$$

All the background PDF components can either be determined from the data itself or by using monte-carlo simulation.

#### 1.4.1 Notes on the energy PDFs

In general, the energy PDFs are detector response dependent. That means they depend on the local direction of the detected events. Hence, the spatial and energy PDFs cannot be factorized entirely in space and energy.

For IceCube the energy resolution mostly depends on the zenith angle, and hence on the declination, of the event. Thus, several energy PDFs are created for a set of (reconstructed) declination bands, both, for signal and background. At the data evaluation, the signal and background PDFs are selected corresponding to the declination band the event's declination is part of. Hence, for IceCube, the signal and background energy PDFs can be formulated as  $\mathcal{E}_{\mathcal{S}}(E|\vec{p}_{\text{s,energy}}, \delta)$  and  $\mathcal{E}_{\mathcal{B}}(E|\delta)$ , respectively.

A lengthy discussion has been conducted in the past to clarify whether the true or reconstructed direction of the monte-carlo events should be used to generate the several signal energy PDFs. Since, we mainly use experimental data as background estimation it as been concluded to use the reconstructed event direction in order to be consistent in the data evaluation for signal and background PDFs.

### 1.5 Stacking of Sources

In general a likelihood value can be calculated for a set of  $K$  stacked sources in a weighted fassion. In this case the signal PDF expression of equation (8) becomes a bit more complicated due to the relative source weighting. The sources must be weighted according to their signal detection efficiency,  $\mathcal{Y}_{\text{s},k}$ , and a relative strength weight of the sources,  $W_k$ , with  $\sum_{k=1}^K W_k = 1$ . Hence, the combined signal PDF is given as

$$\mathcal{S}_i(\vec{p}_{\text{s}}) \equiv \frac{\sum_{k=1}^K W_k \mathcal{Y}_{\text{s}}(\vec{x}_{\text{s},k}, \vec{p}_{\text{s},k}) \mathcal{S}_i(\vec{p}_{\text{s},k})}{\sum_{k=1}^K W_k \mathcal{Y}_{\text{s}}(\vec{x}_{\text{s},k}, \vec{p}_{\text{s},k})}. \quad (12)$$

One should note that this formalism allows for different source properties, e.g. energy spectra, for the various sources.

### 1.6 Gradients of the Log-Likelihood Ratio

For maximizing the log-likelihood ratio function (equation 5), or minimizing the negative of it, the minimizer algorithm requires its partial derivatives of

the fit parameters,  $\vec{p}_s^2$ . Hence, here we provide the expressions of the partial derivatives for equation 7. The partial derivative for  $n_s$  is given by

$$\frac{\partial \log \Lambda(n_s, \vec{p}_s)}{\partial n_s} = \sum_{i=1}^{N'} \frac{\mathcal{X}_i(\vec{p}_s)}{1 + n_s \mathcal{X}_i(\vec{p}_s)} - \frac{N - N'}{N - n_s}. \quad (13)$$

The partial derivative for an individual signal parameter,  $p_s$ , is given by

$$\frac{\partial \log \Lambda(n_s, \vec{p}_s)}{\partial p_s} = \sum_{i=1}^{N'} \frac{n_s}{1 + n_s \mathcal{X}_i(\vec{p}_s)} \frac{\partial \mathcal{X}_i(\vec{p}_s)}{\partial p_s}. \quad (14)$$

The partial derivative of  $\mathcal{X}_i$  can be calculated using equation 4 and the expressions for the signal and background PDFs as given in equation 8 and 11, respectively. Depending on the type of fit parameter, i.e. spatial, energy, or time, the derivative of the PDF ratio,  $\mathcal{R}_i(\vec{p}_s) = \mathcal{S}_i(\vec{p}_s)/\mathcal{B}_i$ , simplifies to the derivative of the respective type of PDF ratio:

$$\frac{\partial \mathcal{X}_i(\vec{p}_s)}{\partial p_s} = \frac{1}{N} \frac{\partial \mathcal{R}_i(\vec{p}_s)}{\partial p_s}, \quad (15)$$

with

$$\mathcal{R}_i(\vec{p}_s) = \mathcal{R}_{S,i}(\vec{p}_{s,\text{spatial}}) \mathcal{R}_{\mathcal{E},i}(\vec{p}_{s,\text{energy}}) \mathcal{R}_{\mathcal{T},i}(\vec{p}_{s,\text{time}}), \quad (16)$$

and

$$\frac{\partial \mathcal{R}_i(\vec{p}_s)}{\partial p_{s,\text{spatial}}} = \frac{\partial \mathcal{R}_{S,i}(\vec{p}_{s,\text{spatial}})}{\partial p_{s,\text{spatial}}} \mathcal{R}_{\mathcal{E},i}(\vec{p}_{s,\text{energy}}) \mathcal{R}_{\mathcal{T},i}(\vec{p}_{s,\text{time}}), \quad (17)$$

$$\frac{\partial \mathcal{R}_i(\vec{p}_s)}{\partial p_{s,\text{energy}}} = \mathcal{R}_{S,i}(\vec{p}_{s,\text{spatial}}) \frac{\partial \mathcal{R}_{\mathcal{E},i}(\vec{p}_{s,\text{energy}})}{\partial p_{s,\text{energy}}} \mathcal{R}_{\mathcal{T},i}(\vec{p}_{s,\text{time}}), \quad (18)$$

$$\frac{\partial \mathcal{R}_i(\vec{p}_s)}{\partial p_{s,\text{time}}} = \mathcal{R}_{S,i}(\vec{p}_{s,\text{spatial}}) \mathcal{R}_{\mathcal{E},i}(\vec{p}_{s,\text{energy}}) \frac{\partial \mathcal{R}_{\mathcal{T},i}(\vec{p}_{s,\text{time}})}{\partial p_{s,\text{time}}}. \quad (19)$$

For stacked sources the expression for  $\mathcal{R}_i(\vec{p}_s)$  in equation (16) becomes slightly more complicated due to the source strength weighting. With equation (12) and the definitions

$$a_k(\vec{x}_{s,k}, \vec{p}_{s,k}) = W_k \mathcal{Y}_s(\vec{x}_{s,k}, \vec{p}_{s,k}), \quad (20)$$

and

$$A(\vec{p}_s) = \sum_{k=1}^K a_k(\vec{x}_{s,k}, \vec{p}_{s,k}), \quad (21)$$

it is given by

$$\mathcal{R}_i(\vec{p}_s) = \frac{\mathcal{S}_i(\vec{p}_s)}{\mathcal{B}_i} = \frac{1}{A(\vec{p}_s)} \sum_{k=1}^K a_k(\vec{x}_{s,k}, \vec{p}_{s,k}) \frac{\mathcal{S}_i(\vec{p}_{s,k})}{\mathcal{B}_i}. \quad (22)$$

---

<sup>2</sup>In this formalism we assume that  $\vec{p}_s$  consists solely of fit parameters for the signal, but in practice it can also consist of fixed signal parameters.

The signal over background ratio  $\mathcal{S}_i(\vec{p}_{s,k})/\mathcal{B}_i \equiv \mathcal{R}_i(\vec{p}_{s,k})$  for the single source  $k$  is then given by equation (16).

Using the same set of source fit parameters  $\vec{p}_s$  for all sources, i.e. called global source fit parameters, the partial derivative of  $\mathcal{R}_i(\vec{p}_s)$  for all stacked sources w.r.t. the single global source fit parameter  $p_s$  is then given by

$$\frac{\partial \mathcal{R}_i(\vec{p}_s)}{\partial p_s} = -\frac{1}{A^2(\vec{p}_s)} \sum_{k=1}^K a_k \mathcal{R}_i(\vec{p}_{s,k}) + \frac{1}{A(\vec{p}_s)} \sum_{k=1}^K \frac{\partial a_k}{\partial p_s} \mathcal{R}_i(\vec{p}_{s,k}) + a_k \frac{\partial \mathcal{R}_i(\vec{p}_{s,k})}{\partial p_s}. \quad (23)$$

Using  $\mathcal{R}_i(\vec{p}_s)$  from equation (22) it simplifies to

$$\frac{\partial \mathcal{R}_i(\vec{p}_s)}{\partial p_s} = \frac{1}{A(\vec{p}_s)} \left[ -\mathcal{R}_i(\vec{p}_s) + \sum_{k=1}^K \frac{\partial a_k}{\partial p_s} \mathcal{R}_i(\vec{p}_{s,k}) + a_k \frac{\partial \mathcal{R}_i(\vec{p}_{s,k})}{\partial p_s} \right] \quad (24)$$

In case one would fit each source individually with its own set of signal fit parameters,  $\vec{p}_{s,k}$ ,  $\vec{p}_s$  would be a set of  $K$  sets of source fit parameters  $\vec{p}_{s,k}$ , and a derivative for each individual source fit parameter  $p_{s,k}$  would have to be calculated. The expression for such a derivative would be similar to equation (24), but only the summand for the particular source the fit parameter is for, would contribute.

## 1.7 Multiple Datasets

With Skylab a set of  $J$  different data samples (datasets)  $D_j$  can be analyzed at once. Each data sample has its own detector signal efficiency  $\mathcal{Y}_{s,j}$ .

The composite likelihood function is the product of the individual dataset likelihood functions:

$$\log \Lambda = \sum_{j=1}^J \log \Lambda_j \quad (25)$$

The total number of signal events  $n_s$  needs to get split-up into  $n_{s,j}$  for the individual data samples. The distribution of  $n_s$  along the different data samples is based on the detector signal efficiency  $\mathcal{Y}_{s,j}$  of each sample:

$$n_{s,j}(\vec{p}_s) = n_s \frac{\mathcal{Y}_{s,j}(\vec{p}_s)}{\sum_{j=1}^J \mathcal{Y}_{s,j}(\vec{p}_s)}, \quad (26)$$

where  $\vec{p}_s$  denotes the source parameters as above and contains the source position(s)  $\vec{x}_s$  and possible additional source parameters like for instance the spectral index  $\gamma$ .

By defining the sample weight factor

$$f_j(\vec{p}_s) \equiv \frac{\mathcal{Y}_{s,j}(\vec{p}_s)}{\sum_{j=1}^J \mathcal{Y}_{s,j}(\vec{p}_s)} \quad (27)$$

with the property

$$\sum_{j=1}^J f_j = 1 \quad (28)$$

equation 26 reads

$$n_{s,j}(\vec{p}_s) = n_s f_j(\vec{p}_s) \quad (29)$$

The detector signal efficiency  $\mathcal{Y}_{s,j}(\vec{p}_s)$  depends on the signal model parameters  $\vec{p}_s$ , hence, on the source location(s)  $\vec{x}_s$  and the spectral index  $\gamma$ . It can be calculated via the detector effective area and the source flux.

For a single point source the sample weight factor can be calculated via the effective area  $A_{\text{eff},j}(E)|_{\vec{x}_s}$  at the source location of each data sample, and the differential flux  $\frac{d\Phi_s}{dE}$  of the source.

$$f_j(\vec{p}_s) = \frac{\int_0^\infty dE A_{\text{eff},j}(E)|_{\vec{x}_s} \frac{d\Phi_s}{dE}(E, \vec{p}_s)}{\sum_{i=1}^J \int_0^\infty dE A_{\text{eff},i}(E)|_{\vec{x}_s} \frac{d\Phi_s}{dE}(E, \vec{p}_s)} \quad (30)$$

Using the sample weight factor  $f_j(\vec{p}_s)$  the likelihood ratio of equation (25) with equation (5) can now be written as

$$\log \Lambda(n_s, \vec{p}_s) = \sum_{j=1}^J \sum_{i=1}^N \log(1 + n_s f_j(\vec{p}_s) \mathcal{X}_i(\vec{p}_s)) \quad (31)$$

For multiple point sources, i.e. a stacking of  $K$  point sources with positions  $\vec{x}_{s,k}$ , the sample weight factor of each single source needs to be taking into account. Thus,  $f_j$  can be written as the sum of the products of the sample weight factor  $f_j(\vec{p}_{s,k})$  for source  $k$  and the relative strength  $f_k(\vec{p}_{s,k})$  of the  $k$ th source in all data samples compared to all the other sources in all data samples.

$$f_j(\vec{p}_s) = \sum_{k=1}^K f_j(\vec{p}_{s,k}) f_k(\vec{p}_{s,k}) \quad (32)$$

The relative strength of source  $k$  can be written as

$$f_k(\vec{p}_{s,k}) = \frac{\sum_{i=1}^J \int_0^\infty dE A_{\text{eff},i}(E)|_{\vec{x}_{s,k}} \frac{d\Phi_s}{dE}(E, \vec{p}_{s,k})}{\sum_{\kappa=1}^K \sum_{i=1}^J \int_0^\infty dE A_{\text{eff},i}(E)|_{\vec{x}_{s,\kappa}} \frac{d\Phi_s}{dE}(E, \vec{p}_{s,\kappa})} \quad (33)$$

The combination of equation 30 with  $\vec{p}_s \equiv \vec{p}_{s,k}$ , hence,  $\vec{x}_s \equiv \vec{x}_{s,k}$  and equation 33, leads to the final expression for  $f_j$  for multiple sources:

$$f_j(\vec{p}_s) = \frac{\sum_{k=1}^K \int_0^\infty dE A_{\text{eff},j}(E)|_{\vec{x}_{s,k}} \frac{d\Phi_s}{dE}(E, \vec{p}_{s,k})}{\sum_{i=1}^J \sum_{k=1}^K \int_0^\infty dE A_{\text{eff},i}(E)|_{\vec{x}_{s,k}} \frac{d\Phi_s}{dE}(E, \vec{p}_{s,k})} \quad (34)$$

One should note that by definition the numerator of equation (34) is one of the summands of the sum in the denominator, i.e. for  $i = j$ .

## 2 Detector Signal Efficiency

The detector signal efficiency  $\mathcal{Y}_{s,j}(\vec{p}_{s,k})$  of a data sample  $j$  for a source  $k$  is defined as the integral over the energy of the product of the detector effective area and the differential flux  $\frac{d\Phi}{dE}$  of the source:

$$\mathcal{Y}_{s,j}(\vec{x}_{s,k}, \vec{p}_{s,k}) \equiv \int_0^\infty dE A_{\text{eff},j}(E)|_{\vec{x}_{s,k}} \frac{d\Phi}{dE}(E, \vec{p}_{s,k}) T_{\text{live},j} \quad (35)$$

It is the mean number of signal events per steradian expected from a source at position  $\vec{x}_s$  with source parameters  $\vec{p}_s$ . In the most-general case, the source position  $\vec{x}_s$  consists of three quantities: right-ascension, declination, and observation time, i.e.  $\vec{x}_s = (\alpha_s, \delta_s, t_{\text{obs}})$ .

### 2.1 Effective Area

In Skylab the effective area  $A_{\text{eff},j}$  of a data sample  $j$  is not calculated separately in order to avoid binning effects. However, the effective area can be calculated using the monte-carlo weights `mcweight`<sup>3</sup> of the simulation events. The monte-carlo weights have the unit GeV cm<sup>2</sup> sr. Using the monte-carlo weight,  $w_{m,j}$ , of the  $m$ th event of data sample  $j$  the effective area is given by the sum over the event weights divided by the solid angle and the energy range  $\Delta E$  of the summed selected events:

$$A_{\text{eff},j}(E) = \frac{\sum_{m=1}^M w_{m,j}}{\Omega \Delta E} \quad (36)$$

### 2.2 The DetectorSignalEfficiency Class

`DetectorSignalEfficiency` provides a detector signal efficiency class to compute the integral given in equation (35). The detector signal efficiency depends on the flux model and its source parameters, which might change during the likelihood maximization process. It is also dependent on the detector effective area, hence is detector dependent. Thus, `DetectorSignalEfficiency` must be provided with a detector signal efficiency implementation method derived from the `DetSigEffImplMethod` class.

Detector signal efficiency values can be retrieved via the call operator `__call__(src_pos src_params)`, which takes the celestial position of the source and the additional source parameters as arguments.

#### 2.2.1 The DetSigEffImplMethod Class

`DetSigEffImplMethod` is an abstract base class and defines the interface between the detector signal efficiency implementation method and the `DetectorSignalEfficiency` class.

<sup>3</sup>In IceCube known as “OneWeight”, but which already includes the number of used MC files.

Table 1: IceCube specific detector signal efficiency implementation methods.

| Name of Class           | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
|-------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| I3FixedFluxDetSigEff    | IceCube detector signal efficiency implementation method for a fixed flux model, which might contain flux parameters, but which are not fit in the likelihood maximization process. This implementation assumes that the detector effective area depends solely on the declination of the source. This method creates a spline function of given order for the logarithmic values of the $\sin(\delta)$ -dependent detector signal efficiency.<br>The constructor of this implementation method requires a $\sin(\delta)$ binning definition for the monte-carlo events and the order of the spline function. |
| I3PowerLawFluxDetSigEff | IceCube detector signal efficiency implementation method for a power law flux model, implemented by the <code>PowerLawFlux</code> class. This method creates a 2D spline function of given orders for the logarithmic values of the $\sin(\delta)$ -dependent detector signal efficiency for a range of $\gamma$ values. This implementation method supports multi-processing.                                                                                                                                                                                                                                |

Table 1 lists all available IceCube specific detector signal efficiency implementation methods and their description.

### 3 Implemented Log-Likelihood Models

This section describes the implemented log-likelihood models. [1]

### References

- [1] Jim Braun, Mike Baker, Jon Dumm, Chad Finley, Albrecht Karle, Teresa Montaruli. Time-Dependent Point Source Search Methods in High Energy Neutrino Astronomy. *Astropart.Phys.*, 33:175–181, 2010.