

Exoplanet Transit Parameter Retrieval using MCMC

Abstract

This study employs the Markov Chain Monte Carlo (MCMC) technique to ascertain precise transit parameters in exoplanetary systems. Transits, where a planet crosses its host star's disc, yield invaluable information about planetary characteristics. MCMC, a powerful statistical method, efficiently explores parameter spaces to derive the most probable values and uncertainties. By fitting theoretical transit models to observed light curves, this approach extracts critical parameters such as planetary radius, orbital period, and inclination angle. The primary discovery revealed that nearly all transit parameters converged to a singular point, with the exception of $\frac{a}{R_*}$. Notably, whenever $\frac{a}{R_*}$ reached convergence, the orbital period P did not. This observation suggests that there is a correlation between the orbital period and the semi-major axis, as expected. The final results are $T_0 = 2,453,989.75 \pm 0$, $\frac{R_p}{R_*} = 0.13 \pm 0$, $\frac{a}{R_*} = 7.60 \pm 0.10$, $i = 83.53 \pm 0.25$ and $P = 2.51 \pm 0.14$.

1 INTRODUCTION & THEORETICAL BACKGROUND

Since the advancement of technology and physics, the quest to search for planets outside our solar system has been a goal. These planets are called 'exoplanets'. Today's technology assists us in making certain calculations and deductions through various data retrieval methods. Exoplanets are generally found using indirect methods, that is, they are not seen physically with a telescope but rather inferred from the data of the star they happen to orbit. There are different techniques used to detect exoplanets, such as the transit method (the one used in this experiment), radial velocity method, microlensing, and astrometry methods.

The transit method is based on the fact that when an exoplanet orbits its host star, there is a time period known as the transit period during which the exoplanet is considered to be in transit. This indicates that the planet is between us "the observers" and its host star (European Space Agency, n.d.), it is also known as the inferior conjunction. During this period, the exoplanet blocks some of the light from the star, and by retrieving the relative light flux in contrast to the original flux (no transit occurring), one can make predictions and calculations about some of the exoplanet's parameters, such as planetary radius, semi-major axis distance, periodic time, and so on.

The radial velocity method relies on the fact that, in reality, the star and the exoplanet orbit a common centre of mass, and thus the star orbits around a small circle or elliptical orbit. The size of the orbit of the star depends on the gravitational force between itself and the exoplanet. During its orbit, the star is continuously emitting light, which observers observe. However, when the star is moving towards the observer (in its orbit), the light frequency received will be blue-shifted, while when the star is moving away relative to the observer, the light frequency will be red-shifted. This is known as the Doppler effect (Lovis & Fischer, 2011). From this data, one can infer the radial velocity of the exoplanet and other parameters.

Another method is known as microlensing, essentially, this involves a pair of stars being aligned such that the closer star acts as a lens and bends the light coming from the farthest star to us. The light intensity can be plotted

against time, and one would obtain essentially a normal distribution curve. However, if a planet is present, it would further bend the light waves, resulting in an increase in the light intensity over a short period of time (European Space Agency, n.d.). From such data, one can deduce that there is an exoplanet and further obtain the exoplanet parameters.

Lastly, there is the astrometry method, which is similar to the radial velocity method, but this time the system observed is not moving towards or away from the observer but rather changing its position in a vertical plane. By measuring the position of the star over a period of time, one can determine if there is a secondary mass object affecting the star's orbit. This can be used to find exoplanets. However, one must have accurate positions of the star being observed, which can prove very challenging (European Space Agency, 2019).

Markov Chain Monte Carlo (MCMC) stands as a pivotal algorithm facilitating model fitting to empirical data. Operating within a parameter space vector θ , MCMC manoeuvres 'walkers' through this space, iteratively generating new θ values. The algorithm assesses likeness by computing a chi-square test (χ^2) to quantify the proximity between observed y_{data} and modelled y_{model} data relative to the initial error y_{err} (Imad Pasha, 2020). This likelihood assessment, described by Equation 1, determines the squared differences between observed and modelled data, informing the walker's steps.

$$\text{likeliness} = \frac{1}{2} \sum_{i=1}^n \left(\frac{y_{data} - y_{model}}{y_{err}} \right)^2 \quad (1)$$

The resulting posterior distribution has several sampling values, capturing plausible parameter variations and determining the most likely parameter configurations. This iterative exploration refines parameter estimation, enabling a comprehensive understanding of the parameter space that aligns with the observed data and defined priors (prior function). By iteratively narrowing in on the most likely model parameters, MCMC provides a strong strategy for determining complex systems such as the transit method system. Moreover MCMC is a based on Bayesian statistics which deals with the probability based on the initial conditions.

In order to translate the information coming from far away, generally from stars, scientists use a graph called a light curve. Light curves are curves generally showing flux (brightness per area of the observed instrument) against time (National Aeronautics and Space Administration, 2013). Light curves can be used to describe how the relative flux changes during a transit period. One can generate light curves in Python using the batman package (BAsic Transit Model cAlculatioN) to simulate transit models (Laura Kreidberg, 2015). Moreover, batman and MCMC can be used in combination to determine the best parameter fit or the most likely values.

The goal of this experiment is to get light curves for Kepler-90 exoplanets with various limb-darkening coefficients and types using Batman, as well as to model a periodic function and determine the likely parameters for a, b, c, d using MCMC. Lastly, calculate the transit parameters for Kepler-1b using batman and MCMC. Kepler-1b transit parameters are expected to be:

$$\frac{a_q}{R_*} = 7.63 \pm 0.12 \text{ (Holman et al., 2007)} \quad (2)$$

$$\frac{R_{pq}}{R_*} = 0.1253 \pm 0.010 \text{ (Holman et al., 2007)} \quad (3)$$

$$i_q = 83.57 \pm 0.14 \text{ (Holman et al., 2007)} \quad (4)$$

$$T_q = 2,453,989.75286 \pm 0.00029 \text{ HJD (Holman et al., 2007)} \quad (5)$$

$$P_q = 2.47063 \pm 0.0010 \text{ days (O'Donovan et al., 2006)} \quad (6)$$

where $\frac{a_d}{R_*}$ is the ratio of the semi-major axis with respect to the stellar radius of Kepler-1. $\frac{R_{pq}}{R_*}$ is the ratio of the radius planet with respect to stellar radius Kepler-1. i_q is the inclination angle in degrees, T_q is the time of the inferior conjunction in HJD (Heliocentric Julian date) and P_q is the orbital period in days.

2 METHODOLOGY

2.1 Task 1A

Initially, data for Kepler-90 planets was imported into Python from Excel, with each row indexed by the planet name. The Kepler-90 star's radius was collected from scientific sources and used to calculate $\frac{a}{R_*}$ and $\frac{R_p}{R_*}$ for each Kepler-90 planet. The values obtained were then entered into the batman package, along with the limb-darkening coefficients and type. Afterwards, for all Kepler-90 planets, a uniform light curve was generated, followed by linear and quadratic light curves Kepler-90h exoplanet.

2.2 Task 1B

Data was provided during this task, denoted as x and y , which, when plotted, gave a period function. It was defined a trigonometric model function as:

$$y_{model} = a + b \sin(cx + d). \quad (7)$$

The initial estimates of a and b were derived from the analysis of the original data plot, whereas c and d were predefined. The likelihood and probability functions were implemented using these fixed values as priors. As a result, the emcee package made it easier to run the Markov Chain Monte Carlo (MCMC) method with pre-defined iterations and walkers. This enabled careful examination of the parameter space. The algorithm converged to posterior distributions for a , b , c , and d by sampling the likelihood function, showing their most likely values.

2.3 Task 2

In the second task, similarly to task 1, data was imported and defined. To construct MCMC, first it was defined the vector space θ (the model function) with parameters T_0 , $\frac{a}{R_*}$, $\frac{R_p}{R_*}$, i , and P , as well as the limb darkening coefficients with a quadratic type. Additionally, the domain was defined, and using batman, the ideal light curve was generated relative to the data given, thus deducing the parameters for θ . In addition, a likeliness function was defined as in equation 1, where it determined if the values obtained from the walkers had a lesser error than the given error. If so, the respective new determined values of the parameters were stored; if not, they'd be discarded, and they'd find new likely parameters. Finally, a prior and probability function were defined; the prior function takes the range of parameter values that the model function can take and passes them to the probability function, which returns what the parameters are likely to be; additionally, initial values, the step size, walkers, iterations, and burnout were defined, and MCMC was computed multiple times (similar to task1B) with different numbers of iterations. The posterior distributions for each parameter were flattened in 2D using the corner function.

3 RESULTS

3.1 Task 1B

Initial estimates were: $a = 32, b = 3, c = 24, d = 7$. Optimal values are:

$$a = 32.00 \text{ with 95\% CI [31.98, 32.03]}$$

$$b = 2.88 \text{ with 95\% CI [2.84, 2.92]}$$

$$c = 24.72 \text{ with 95\% CI [24.71, 24.73]}$$

$$d = 7.24 \text{ with 95\% CI [7.21, 7.27].}$$

Table showing convergence:

Iterations	a	σ_a	b	σ_b	c	σ_c	d	σ_d
1,000	31.9994	0.0148	2.8687	0.0492	24.7289	0.0414	7.2501	0.0463
5,000	31.9993	0.0155	2.8801	0.0221	24.7203	0.0055	7.2427	0.0159
10,000	31.9993	0.0157	2.8800	0.0221	24.7204	0.0055	7.2424	0.0158
20,000	31.9992	0.0156	2.8798	0.0221	24.7203	0.0055	7.2427	0.0159
50,000	31.9991	0.1555	2.8800	0.0220	24.7203	0.0054	7.2427	0.0158

Table 1. Table of MCMC outputs for task 1B at particular sets of iterations such that the convergence within the parameter space can be explored.

3.2 Task 2

Initial estimates were: $T_0 = 453989.75, \frac{R_p}{R_*} = 0.122, \frac{a}{R_*} = 7.672, i = 83.57, P = 2.471$. Optimal values are:

$$T_0 = 2453989.75 \text{ with 95\% CI [2453989.75, 2453989.75]}$$

$$\frac{R_p}{R_*} = 0.13 \text{ with 95\% CI [0.13, 0.13]}$$

$$\frac{a}{R_*} = 7.60 \text{ with 95\% CI [7.48, 7.72]}$$

$$i = 83.53^\circ \text{ with 95\% CI [83.42, 83.66]}$$

$$P = 2.49 \text{ Days, with 95\% CI [2.41, 2.56].}$$

Table showing convergence:

Iterations	T_0 / HJD	σ_{T_0} / HJD	$\frac{R_p}{R_*}$	$\sigma_{\frac{R_p}{R_*}}$	$\frac{a}{R_*}$	$\sigma_{\frac{a}{R_*}}$	i / $^\circ$	σ_i / $^\circ$	P / Days	σ_P / Days
1,000	2453989.752	0.0003	0.128	0.002	7.612	0.059	83.588	0.138	2.482	0.039
5,000	2453989.753	0.0001	0.128	0.001	7.600	0.058	83.537	0.060	2.485	0.037
10,000	2453989.753	0.0001	0.128	0.001	7.600	0.058	83.537	0.060	2.486	0.037
20,000	2453989.753	0.0001	0.128	0.001	7.600	0.057	83.537	0.060	2.485	0.037
50,000	2453989.753	0.0001	0.128	0.001	7.600	0.057	83.537	0.060	2.485	0.037

Table 2. Table of MCMC outputs for task 2 at particular sets of iterations such that the convergence within the parameter space can be explored.

Graph of Relative flux, F , against time from central transit, t / HJD , for Kepler-90 planets with uniform LDP.

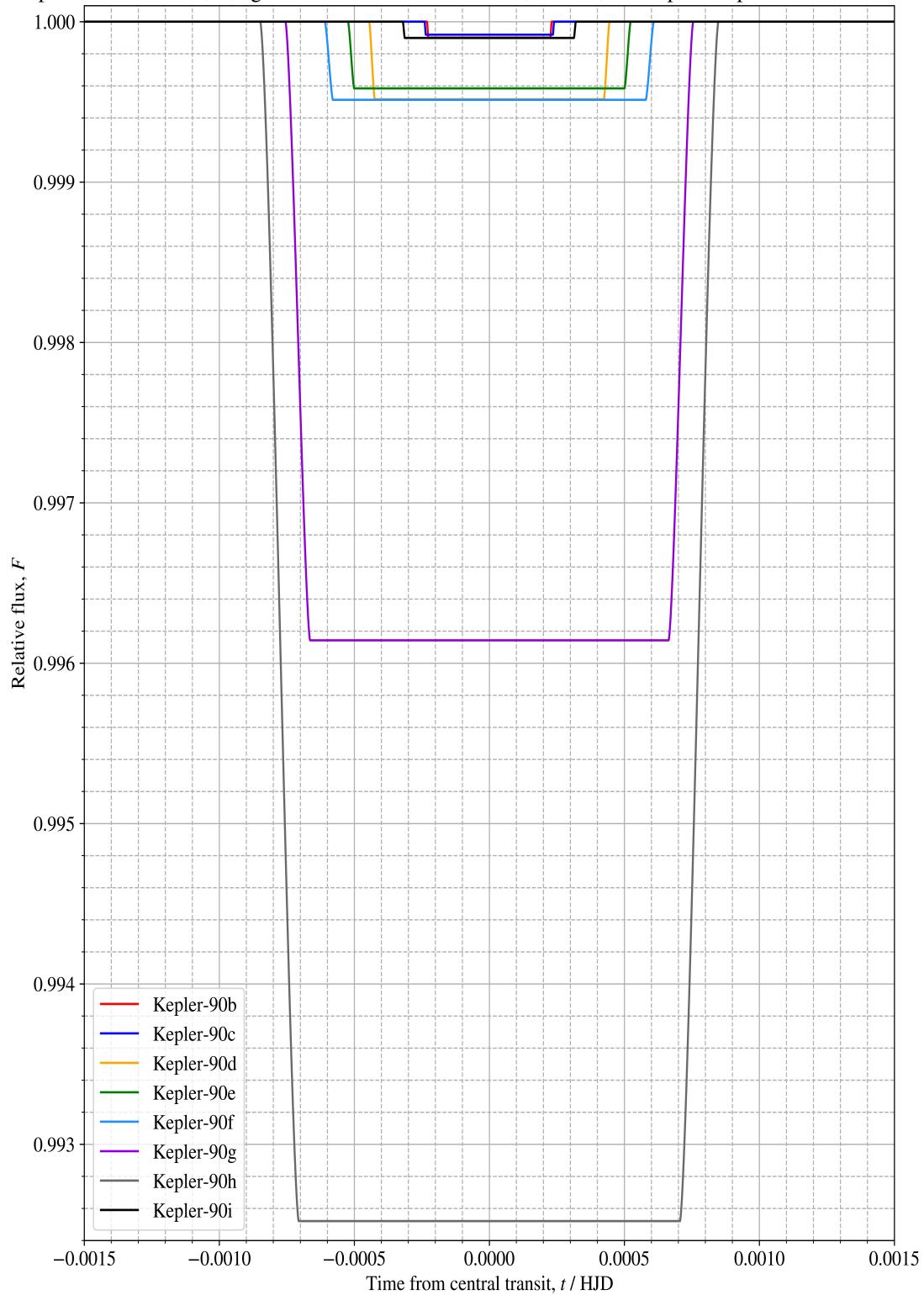


Fig. 1. Showing the uniform light curves for the exoplanets of Kepler-90.

Graph of Relative flux, F , against time from central transit, t / HJD , for Kepler-90h with various $c_1 \in [0, 1]$.

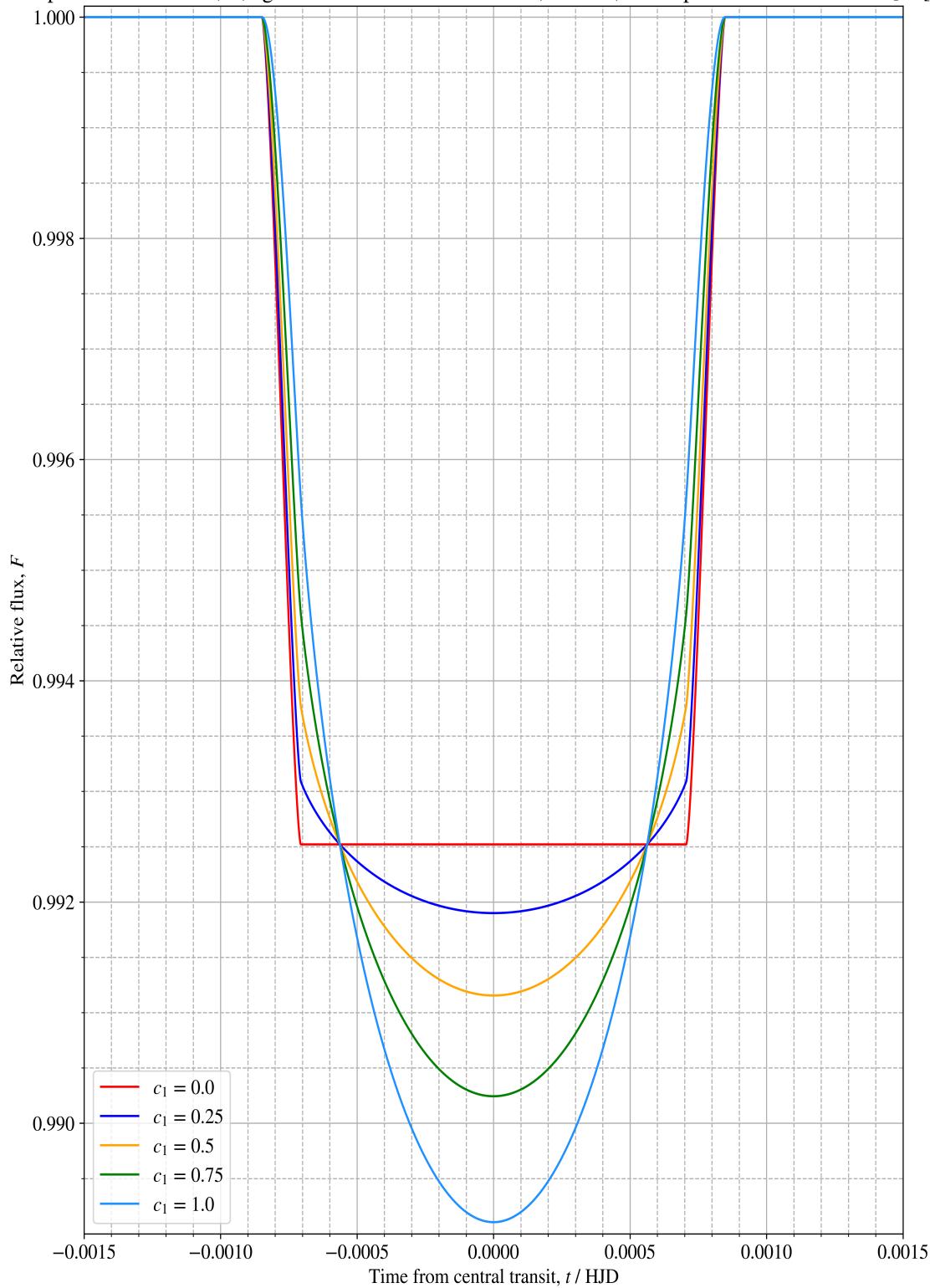


Fig. 2. Showing a linear light curve for the exoplanet Kepler-90h.

Graph of Relative flux, F , against time from central transit, t / HJD , for Kepler-90h with various $c_1, c_2 \in [0, 1]$.

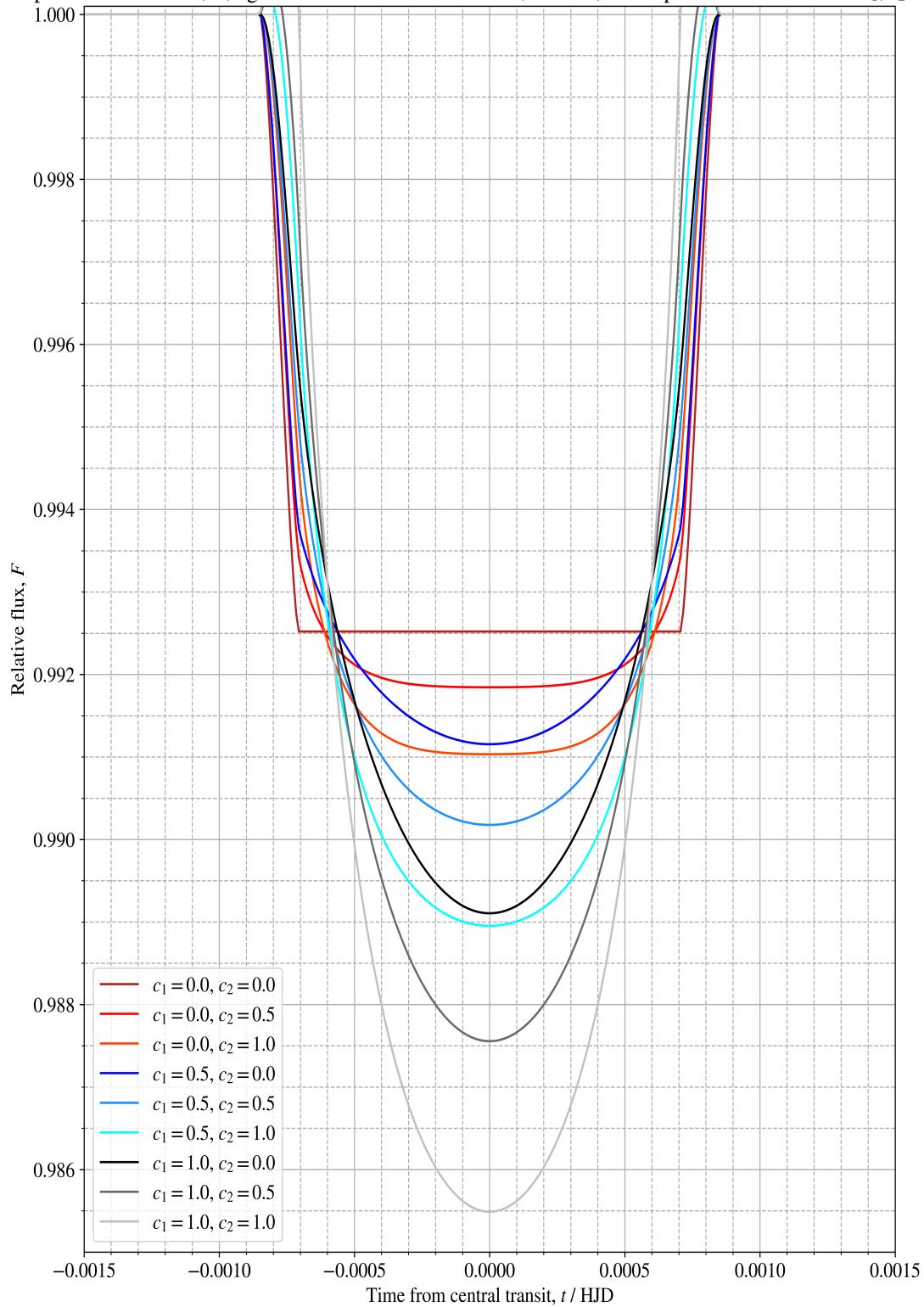


Fig. 3. Showing a quadratic light curve for the exoplanet Kepler-90h.

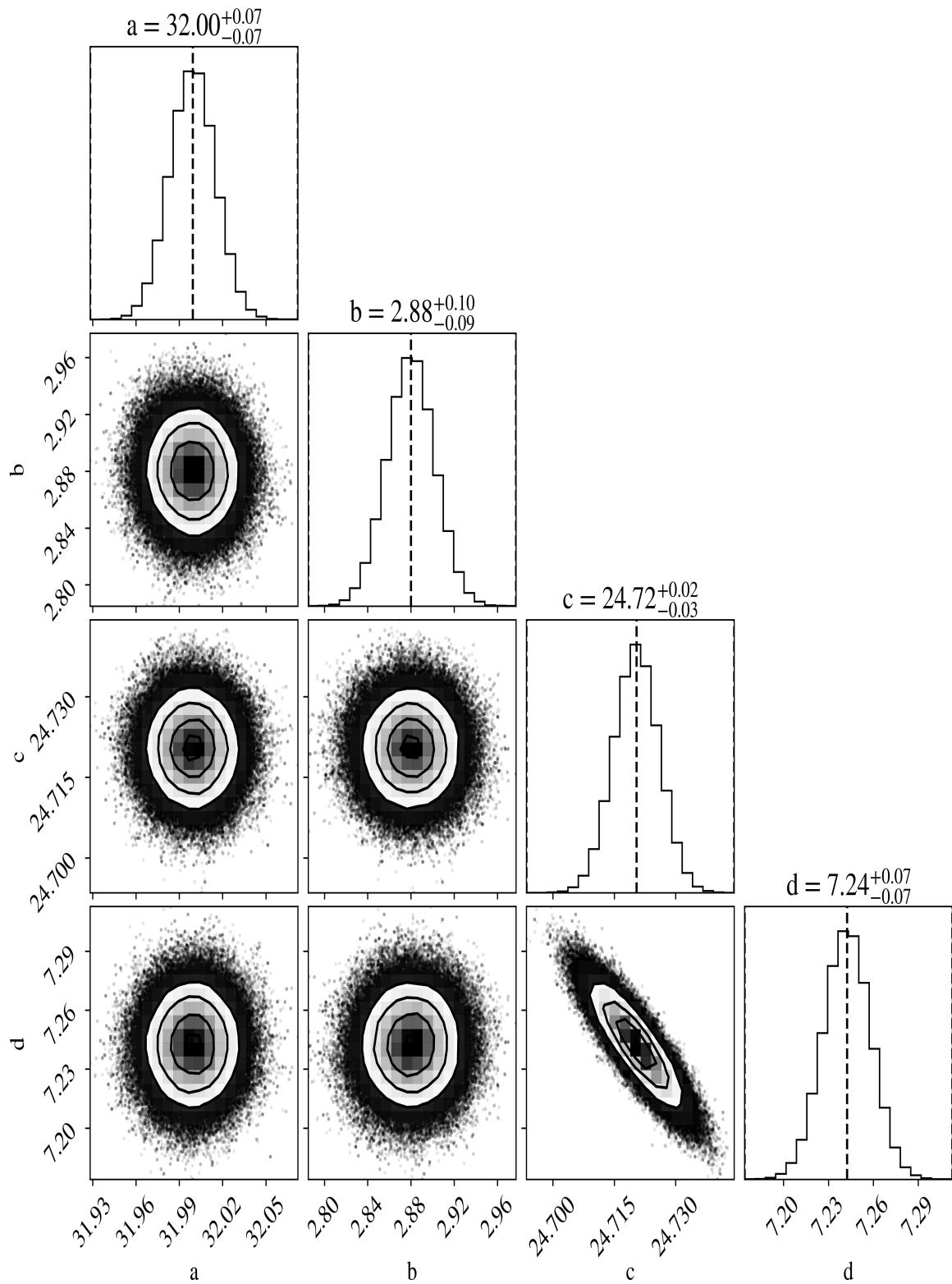
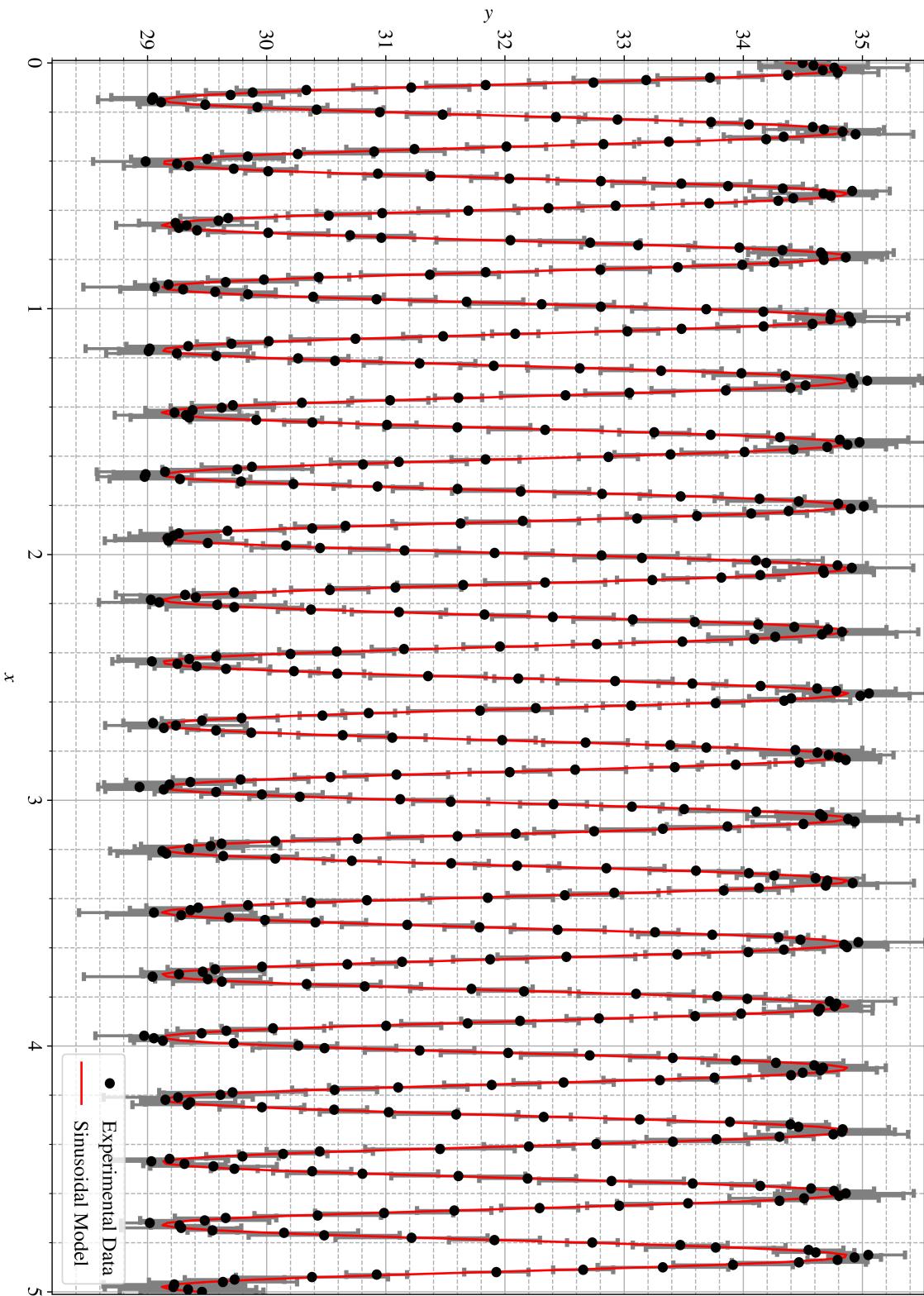


Fig. 4. Showing the values and corner plots obtained for a, b, c and d . Each parameter follows a binomial distribution.

Graph of y against x for Task 1B with the model sinusoidal curve.Fig. 5. Showing a graph of $y_{model}(a, b, c, d)$ against x .

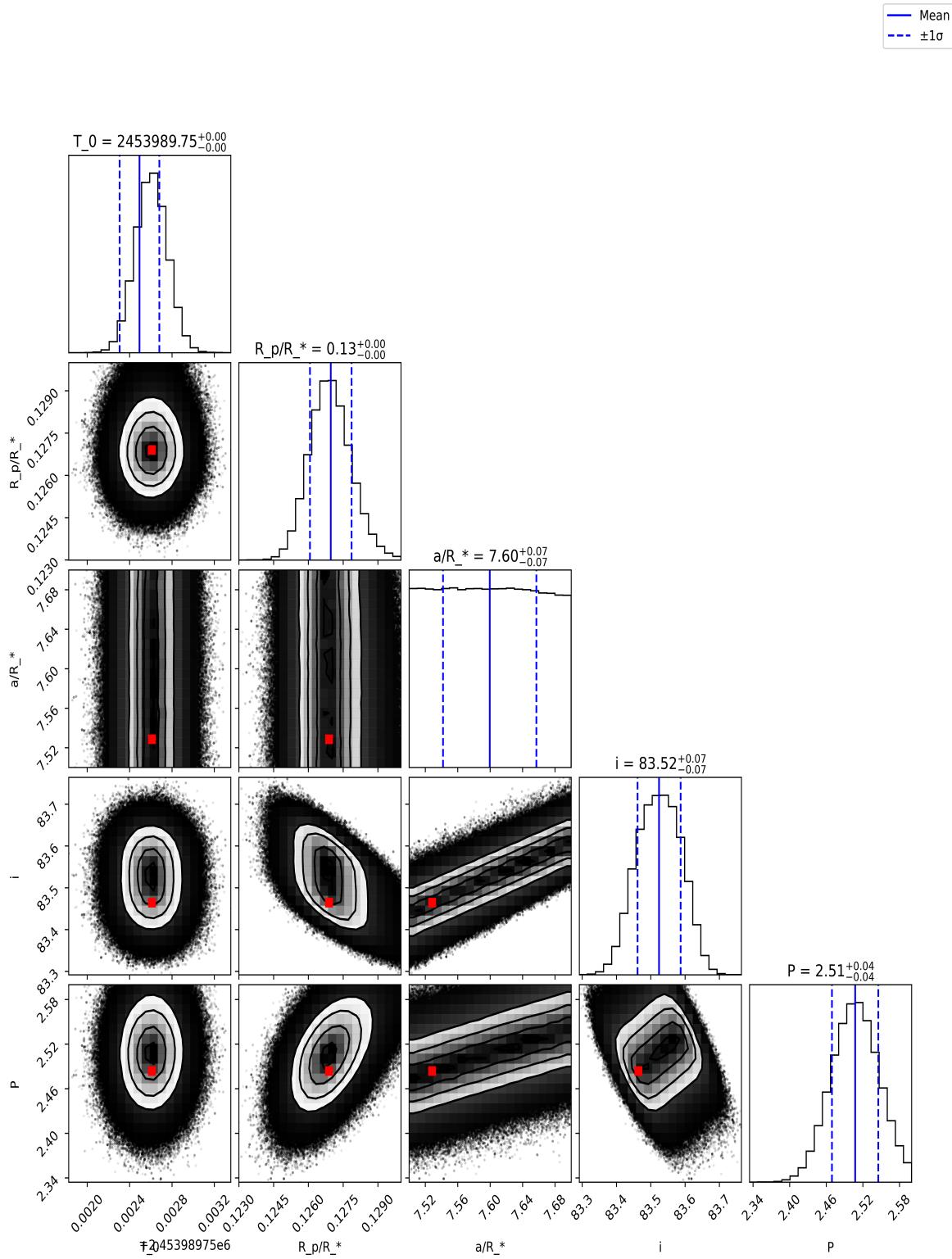


Fig. 6. Showing the values and corner plots obtained for T_0 , $\frac{a}{R_*}$, $\frac{R_p}{R_*}$, i , and P

Graph of relative flux, F , against time from central transit, t / HJD , for Task 2 with model light curve.

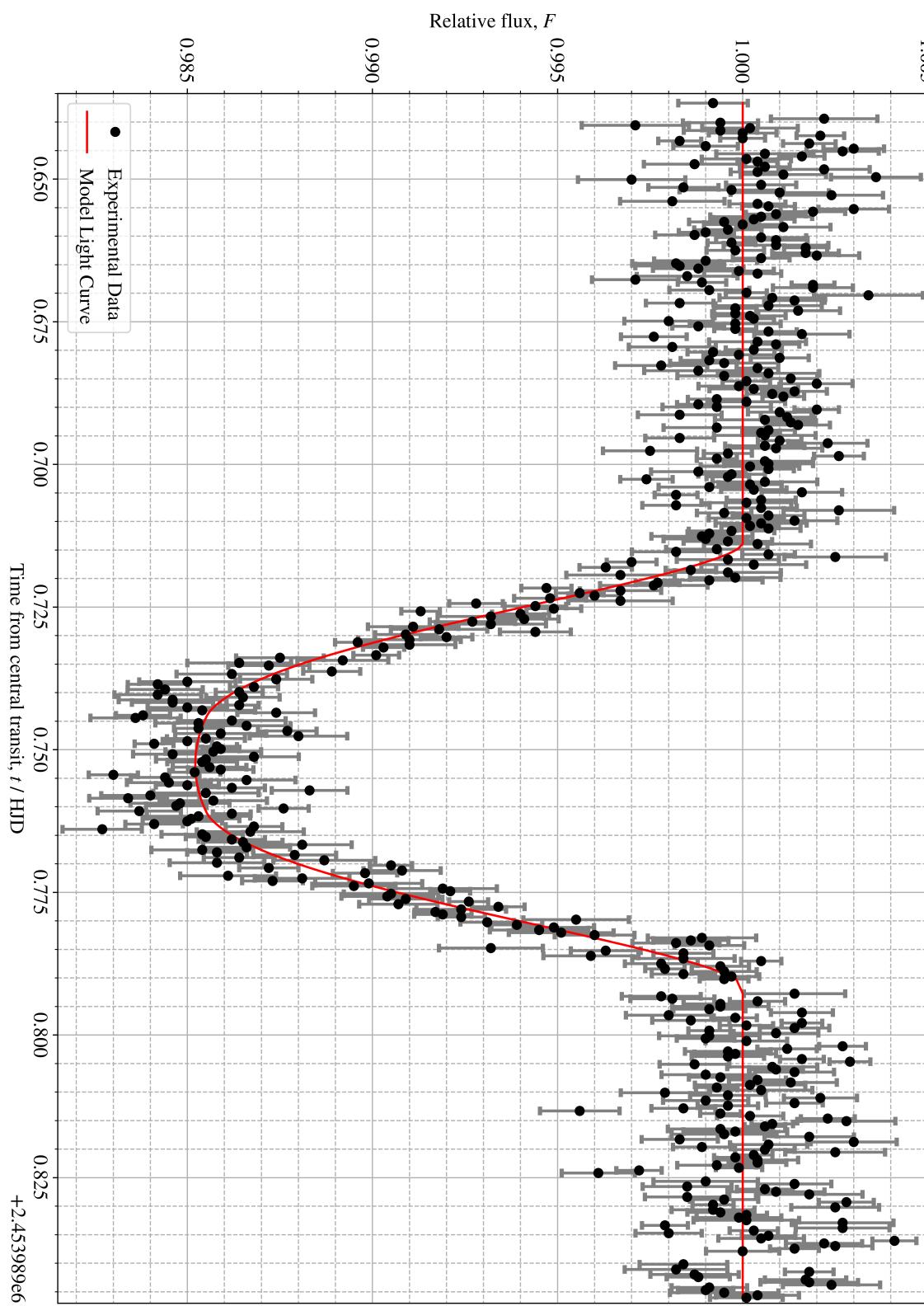


Fig. 7. Showing the light curve against the data given for the computed parameters T_0 , $\frac{a}{R_*}$, $\frac{R_p}{R_*}$, i , and P

3.3 Tools and Equations

The standard deviation used throughout the experiment is calculated by the equation:

$$s = \sqrt{\frac{1}{n-1} \sum_{i=1}^n (X_i - \bar{X})^2} \quad (8)$$

where n is the number of readings repeated, X_i is the variable in account and \bar{X} is the average value of those variables. This was used along the equation below to find the uncertainty of a respective value:

$$\Delta \bar{X} = \pm t_{\alpha, n-1} \frac{s}{\sqrt{n}} \quad (9)$$

Where $t_{\alpha, n-1}$ is a constant value, n is the number of values being taken in consideration and s is the standard deviation as shown in equation 8.

However, when the uncertainty of a variable depends on other variables, the uncertainty is then found using the below equation:

$$\Delta Y^2 = \sum_{i=1}^n \left(\frac{\partial Y}{\partial x_i} \times \Delta x_i \right)^2 \quad (10)$$

where ΔY is the uncertainty of the variable being found and Δx_i is the uncertainties of the other variables.

Additionally to find the confidence interval for 95 % ,

$$95 \% \text{ confidence interval} = \bar{X} \pm Z \frac{\sigma}{\sqrt{n}} \quad (11)$$

where \bar{X} is the sample mean , Z is a constant, which is 1.96 for 95 % confidence interval , σ is the standard deviation and n is the sample size (Lisa Sullivan, n.d.).

4 ANALYSIS

4.1 Task 1A

For task 1A , the stellar radius of Kepler-90 was found from theoretical values,

$$R_\star = 1.2 \pm 0.1 R_\odot \text{ (Cabrera et al., 2014)} \quad (12)$$

Where R_\odot is the solar radius. R_\star was used to compute the $\frac{a_i}{R_\star}$ and $\frac{R_{p_i}}{R_\star}$ for each exoplanet of Kepler-90, where $i \in (b, c, d, e, f, g, h, i)$. Then using batman it was defined the parameters of the exoplanets. Moreover the limb darkening was set to uniform. The limb darkening for uniform, Linear and Quadratic can determined by;

$$\begin{aligned}
 I(\mu) &= I_0 \text{ (Uniform)} \\
 I(\mu) &= I_0[1 - c_1(1 - \mu)] \text{ (Linear)} \\
 I(\mu) &= I_0[1 - c_1(1 - \mu) - c_2(1 - \mu)^2] \text{ (Quadratic)}
 \end{aligned} \tag{13}$$

where I_0 is a normalization constant and μ is a normalised radial coordinate,

$$\mu = \sqrt{1 - x} \quad 0 \leq x \leq 1 \text{ (Laura Kreidberg, 2015).} \tag{14}$$

Furthermore, the time array was defined and used alongside the `TransitModel` and `light_curve` functions to generate the light curves for all the exoplanets. As seen in figure 1.

The whole process was repeated for Kepler-90h, with the limb darkening type being linear and then repeated with quadratic. For linear, the coefficient c_1 was varied between 0 and 1, similarly, the coefficients of the quadratic c_1, c_2 were varied between 0 and 1. The respective graphs for linear and quadratic were plotted as seen in figures 2 and 3.

4.2 Task 1B

For task 1B, a periodic model function was defined as,

$$y_{model} = a + b \sin(cx + d) \tag{15}$$

with theta was defined as,

$$\theta = \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} \tag{16}$$

Then likeliness, prior and probability functions were defined as follows:

```

1 def model_fn(theta, x):
2     a, b, c, d = theta
3     return a + b * np.sin(c * x + d)
4

```

```

5 def likelihood_fn(theta, x, y, yerr):
6     a, b, c, d = theta
7     y_model = model_fn(theta, x)
8
9     likelihood = 0
10    for i in range(len(x)):
11        likelihood += ((y[i] - y_model[i]) / yerr[i]) ** 2
12    likelihood *= - 0.5
13    return likelihood
14
15 def prior_fn(theta):
16     a, b, c, d = theta
17     if (31.5 < a < 32.5) and (2.5 < b < 3) and (24.5 < c < 25.5) and (7 < d < 7.5):
18         return 0
19     return - np.inf
20
21 def prob_fn(theta, x, y, yerr):
22     lp = prior_fn(theta)
23     if not np.isfinite(lp):
24         return - np.inf
25     return lp + likelihood_fn(theta, x, y, yerr)

```

Moreover the initial priors for c and d were given to be,

$$\begin{aligned} 20 < c < 25 \\ 6 < d < 11 \end{aligned} \tag{17}$$

while the values for a and b were easily determined from the data given. By determining the translation on the y -axis and the amplitude, These were determined to be:

$$\begin{aligned} 30 < a < 31 \\ 2 < b < 3 \end{aligned} \tag{18}$$

Additionally the number of walkers and iterations were defined:

$$\begin{aligned} n_{\text{walkers}} &= 100 \\ n_{\text{iterations}} &= 1000 \end{aligned} \tag{19}$$

where the *iterations* $\in (1000, 5000, 10, 000, 20, 000, 50, 000)$ alongside the step-sizes,

```

1 def _p0(initial, n_dim, n_walkers):
2     initial_params = [np.array(initial) + [1e-4, 75e-3, 1e-2, 1e-2] * np.random.randn(n_dim)
3         for i in range(n_walkers)]
4     return initial_params

```

Lastly, MCMC was run to generate the likely values for θ . Then a corner plot and a light curve were plotted to observe the correlation of values, as seen in figures 4 and 5. The obtained values for different number of iterations are found in table 1.

4.3 Task 2

Finding the prior values T_0 , $\frac{a}{R_*}$, $\frac{R_p}{R_*}$, i , and P :

From the given plotted data, one could easily deduce certain parameters. The inferior conjunction T_0 was determined from the minimum of the graph to be,

$$T_0 = 0.75 + 2.453989e6 \text{ HJD} \quad (20)$$

while the $\frac{R_p}{R_*}$ can be determined from the change in flux ΔF and the flux F by,

$$\frac{\Delta F}{F} = \frac{R_p^2}{R_*^2} \quad (\text{Paul Anthony Wilson, 2015}) \quad (21)$$

the ratio of flux $\frac{\Delta F}{F}$ was determine from the given data, thus,

$$0.015 = \frac{R_p^2}{R_*^2} \quad (22)$$

$$0.12 = \frac{R_p}{R_*}. \quad (23)$$

Another important parameter, $\frac{a}{R_*}$, can be determined from Kepler's third law. Since the semi-major axis is related to the period by:

$$\left(\frac{P^2}{R_*^3} \frac{GM}{4\pi^2} \right)^{\frac{1}{3}} = \frac{a}{R_*} \quad (\text{Holman et al., 2007}). \quad (24)$$

where G is the gravitational constant and M is the stellar mass. The orbital period P was given to be around 2.5 days, thus using equation 24 one can find the ratio of the semi-major axis with respect to the stellar radius (Holman et al., 2007). This was found to be,

$$7.63 = \frac{a}{R_*}. \quad (25)$$

Furthermore, the inclination i is determined from theoretical values to be between 80 and 90 degrees (Holman et al., 2007).

After finding the initial (prior) parameters, batman was used to define the parameters of θ as the parameters of a light curve. The limb darkening type was set to quadratic and the coefficients were obtained from theoretical values as,

$$\begin{aligned} c_1 &= 0.22 \\ c_2 &= 0.32 \text{ (Holman et al., 2007)} \end{aligned} \quad (26)$$

Then, similarly to task 1B, MCMC was run to determine the likely values for T_0 , $\frac{a}{R_*}$, $\frac{R_p}{R_*}$, i , and P . Moreover a corner plot and a light curve of the deduced transit parameters were plotted, as seen in figure 6 and 7.

4.4 Percentage accuracy & error

Finding the percentage accuracy and error of T_0

$$\text{percentage accuracy} = \left(\frac{\text{Experimental Value}}{\text{Quoted Value}} - 1 \right) \times 100 \% \quad (27)$$

$$\text{percentage accuracy} = \left(\frac{2,453,989.75}{2,453,989.75286} - 1 \right) \times 100 \% \quad (28)$$

$$\text{percentage accuracy} = 0 \% \quad (29)$$

$$\text{percentage error} = \left| \frac{\text{Combined error}}{\text{Experimental value}} \right| \times 100 \% \quad (30)$$

$$\text{percentage error} = \left| \frac{0.00}{2,453,989.75} \right| \times 100 \% \quad (31)$$

$$\text{percentage error} = 0 \% \quad (32)$$

Finding the percentage accuracy and error of $\frac{R_p}{R_*}$,

$$\text{percentage accuracy} = \left(\frac{0.13}{0.1253} - 1 \right) \times 100 \% \quad (33)$$

$$\text{percentage accuracy} = 4 \% \quad (34)$$

$$\text{percentage error} = 0 \% \quad (35)$$

Finding the percentage accuracy and error of $\frac{a}{R_*}$

$$\text{percentage accuracy} = \left(\frac{7.60}{7.63} - 1 \right) \times 100 \% \quad (36)$$

$$\text{percentage accuracy} = 0 \% \quad (37)$$

$$\text{percentage error} = \left| \frac{0.10}{7.60} \right| \times 100 \% \quad (38)$$

$$\text{percentage error} = 1 \% \quad (39)$$

finding the percentage accuracy and error of i

$$\text{percentage accuracy} = \left(\frac{83.52}{83.57} - 1 \right) \times 100 \% \quad (40)$$

$$\text{percentage accuracy} = 0 \% \quad (41)$$

$$\text{percentage error} = \left| \frac{0.25}{83.52} \right| \times 100 \% \quad (42)$$

$$\text{percentage error} = 0 \% \quad (43)$$

finding the percentage accuracy and error of P

$$\text{percentage accuracy} = \left(\frac{2.51}{2.47} - 1 \right) \times 100 \% \quad (44)$$

$$\text{percentage accuracy} = 2 \% \quad (45)$$

$$\text{percentage error} = \left| \frac{0.14}{2.51} \right| \times 100 \% \quad (46)$$

$$\text{percentage error} = 6 \% . \quad (47)$$

Therefore all transit parameters are accurate and precise.

5 DISCUSSION

The experiment conducted demonstrated high accuracy, as the derived outcomes closely aligned with theoretical expectations. The obtained results consistently mirrored anticipated values across multiple parameters, affirming the robustness of the methodology employed. This alignment between the experimental and theoretical data signifies the reliability of the approach in determining the orbital parameters in transit methods. The close resemblance observed between the calculated and expected values across various parameters validates the precision and effectiveness of the experimental procedure (MCMC), suggesting confidence in the reliability of the findings.

The only limitation was the lack of fully convergence of $\frac{a}{R_*}$, this proved to be challenging as it wouldn't converge regardless of the change it was introduced. Furthermore, when convergence followed for $\frac{a}{R_*}$, it diverged the value of the orbital period P , suggesting a correlation between the semi-major axis and the orbital period. This was expected as it was already known from Kepler's third law, also known as the harmonics law, that the orbital period is related to the semi-major axis.

When the uniform limb darkening was applied in Task 1A, the light curve maintained a uniform shape, assuming that the relative flux decreases equally throughout the transit. Furthermore, In figure 1 when we proceed down to other Kepler-90 exoplanets, the light curve takes on a deeper form and longer time (for a transit), implying that as we travel down each exoplanet, the obstructed light during a transit rises. Additionally the limb darkening of linear and quadratic yields a similar, yet not identical, light curve shape. The quadratic type begins to exhibit a curved light curve before the linear kind as seen in figures 2 and 3.

Hot Jupiters are exoplanets discovered close to stars such as Kepler-1b; they possess similar mass or greater magnitude to that of Jupiter. They are defined as hot since the gas giants tend to reach huge temperatures due to being close to their stars. These pose a challenge to classic planet formation theories. since their close orbits challenge our concept of the formation of the solar system. Thus suggesting a change in the idea of planetary formation (Dawson & Johnson, 2018).

Incorporating complicated models to account for the planet's position in a multi-planetary system would be an improvement to such extensive transit simulations. Holman and Murray emphasise the need of adding complicated models in transit analysis within multi-planetary systems in their 2005 work. They stress how gravitational forces from nearby planets cause transit timing changes that alter measured transit periods. Their

research confirms that ignoring these interactions can lead to inaccurate transit time estimates. Furthermore they emphasise the importance of extensive modelling that accounts for these disturbances in order to appropriately interpret observed transit and find additional planets. Their findings highlight the need of studying multi-planetary interactions and arguing for complicated models to improve transit observation precision.

The experiment yielded highly aligned outcomes with theoretical expectations, validating the methodology's robustness in determining orbital parameters. However, the non-convergence of $\frac{a}{R_*}$ posed a challenge, leading to a subsequent divergence with the orbital period P , suggesting a correlation between the semi-major axis and period, aligning with Kepler's laws. Holman and Murray (2005) advocate incorporating complex models for multi-planetary systems in transit analysis, emphasizing the significant impact of gravitational forces on transit timing variations. Their work stresses the necessity of intricate models to accurately interpret transit observations and detect additional planets, emphasising the importance of studying multi-planetary interactions for improved precision.

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APPENDIX

1 TASK 1A CODE LISTING

```

1 import pandas as pd
2 import batman
3 import numpy as np
4 import matplotlib.pyplot as plt
5
6 def light_curve_model(radius_ratio, distance_ratio, coeffs, profile, incl, ecc, period):
7     parameters = batman.TransitParams()
8     parameters.t0 = 0
9     parameters.w = 0
10    parameters.rp = radius_ratio
11    parameters.a = distance_ratio
12    parameters.u = coeffs
13    parameters.limb_dark = profile
14    parameters.inc = incl
15    parameters.ecc = ecc
16    parameters.per = period
17
18    rel_flux = batman.TransitModel(parameters, t).light_curve(parameters)
19    return rel_flux
20
21
22 # load data for analysis
23 data = pd.read_csv(fr"C:\Users\dimit\Downloads\kepler_90_pl.csv")
24 data = data.set_index('Planet')
25
26 #convert and compute required quantities
27 r_star = 834840000
28 data['Planetary Radius (Earth Radius)'] = data['Planetary Radius (Earth Radius)'] * 6378e3
29 ratio_radius = data['Planetary Radius (Earth Radius)'] / r_star
30 data.insert(1, "Ratio of Radii", ratio_radius.to_list())
31 ratio_dist = data['Semimajor Axis (AU)'] * 149597870700 / r_star
32 data.insert(2, "Ratio of A/R_star", ratio_dist.to_list())
33 data.columns = ['radius', 'radius_ratio', 'distance_ratio', 'period', 'inclination', '
34     distance', 'eccentricity']
35
36 # plotting the model light curves for Kepler-90's planets: UNIFORM PROFILE

```

```
37 t = np.linspace(- 0.005, 0.005, 1000)      #Light curve domain
38 unif_lc_list = [light_curve_model(data.radius_ratio[n], data.distance_ratio[n], [], 'uniform',
39                                     , data.inclination[n], data.eccentricity[n], data.period[n]) for n in range(0, 8)]
40
41 plt.rcParams['font.family'] = 'STIXGeneral'
42 plt.rcParams['mathtext.fontset'] = 'stix'
43 plt.rcParams["font.size"] = 14
44 plt.rcParams["font.weight"] = "normal"
45
46 plt.figure(figsize=(11,15))
47 plt.ylim(0.9924, 1.0001)
48 plt.xlim(- 0.0015, 0.0015)
49 plt.minorticks_on()
50 plt.grid(which='major', linestyle='--')
51 plt.grid(which='minor', linestyle='---')
52 plt.title(r"Graph of Relative Flux against Time from Cetral Transit / Days.")
53 plt.xlabel(r"Time from Cetral Transit / HJD")
54 plt.ylabel(r"Relative Flux")
55
56 letter_list = ['b', 'c', 'd', 'e', 'f', 'g', 'h', 'i']      # list used for labels of each
57 light curve
58 color_list = ['r', 'b', 'orange', 'g', 'dodgerblue', 'darkviolet', 'dimgray', 'k']      # list
59 used for colour of each light curve
60 for n in range(0, 8):
61     plt.plot(t, unif_lc_list[n], color=color_list[n], label=f"Kepler-90 {letter_list[n]}")
62
63 plt.legend()
64
65 plt.savefig('kepler90_unifrom_lightcurves', dpi=600, bbox_inches='tight')
66 plt.show()
67
68
69 # plotting the model light curves for Kepler-90's planets: LINEAR PROFILE
70 c1_list = np.linspace(0, 1, 5)
71 lin_lc_list = [light_curve_model(data.radius_ratio[6], data.distance_ratio[6], [c1], 'linear',
72                                     , data.inclination[6], data.eccentricity[6], data.period[6]) for c1 in c1_list]
73
74 plt.figure(figsize=(11,15))
75 plt.ylim(0.989, 1.0001)
76 plt.xlim(- 0.0015, 0.0015)
77 plt.minorticks_on()
78 plt.grid(which='major', linestyle='--')
```

```
74 plt.grid(which='minor', linestyle='--')
75 plt.title(fr"Graph of Relative Flux against Time from Cetral Transit / Days, for Kepler-90 h
    with various $c_1 \in [0, 1]$")
76 plt.xlabel(r"Time from Cetral Transit / Days")
77 plt.ylabel(r"Relative Flux")
78
79 color_list = ['r', 'b', 'orange', 'g', 'dodgerblue']
80 for n in range(len(cl_list)):
81     plt.plot(t, lin_lc_list[n], color=color_list[n], label=fr"$c_1$ = {round(cl_list[n], 3)}"
82 plt.legend()
83 plt.savefig('linear_light_curve', dpi=600, bbox_inches='tight')
84 plt.show()
85
86
87 # plotting the model light curves for Kepler-90's planets: QUADRATIC PROFILE
88 c1_c2_list = [[c1, c2] for c1 in const_list for c2 in np.linspace(0, 1, 3)]      # cartesian
    product to obtain all combinations of constants
89 light_curve_list = [light_curve_model(data.radius_ratio[6], data.distance_ratio[6], c1_c2, 'quadratic',
    data.inclination[6], data.eccentricity[6], data.period[6]) for c1_c2 in
    c1_c2_list]
90
91 plt.figure(figsize=(11,15))
92 plt.ylim(0.985, 1.0001)
93 plt.xlim(- 0.0015, 0.0015)
94 plt.minorticks_on()
95 plt.grid(which='major', linestyle='-')
96 plt.grid(which='minor', linestyle='--')
97 plt.title(fr"Graph of Relative Flux against Time from Cetral Transit / Days, for Kepler-90 h
    with various $c_1 \in [0, 1]$")
98 plt.xlabel(r"Time from Cetral Transit / Days")
99 plt.ylabel(r"Relative Flux")
100
101 color_list = ['firebrick', 'red', 'orangered', 'blue', 'dodgerblue', 'cyan', 'k', 'dimgray',
    'silver']      # list used for colour of each light curve
102 for n in range(len(c1_c2_list)):
103     plt.plot(t, light_curve_list[n], color=color_list[n], label=fr"$c_1$ = {c1_c2_list[n][0]}"
    $, $c_2 = {c1_c2_list[n][1]}$")
104 plt.legend()
105 plt.savefig('quadratic_light_curve', dpi=600, bbox_inches='tight')
```

```
106 plt.show()
```

Listing 1. Python code used for Task 1A.

2 TASK 1B CODE LISTING

```

1 import pandas as pd
2 import batman
3 import emcee as mc
4 import numpy as np
5 import matplotlib.pyplot as plt
6 import corner
7
8 def model_fn(theta, x):
9     a, b, c, d = theta
10    return a + b * np.sin(c * x + d)
11
12 def likelihood_fn(theta, x, y, yerr):
13     a, b, c, d = theta
14     y_model = model_fn(theta, x)
15
16     likelihood = 0
17     for i in range(len(x)):
18         likelihood += ((y[i] - y_model[i]) / yerr[i]) ** 2
19     likelihood *= - 0.5
20     return likelihood
21
22 def prior_fn(theta):
23     a, b, c, d = theta
24     if (31.5 < a < 32.5) and (2.5 < b < 3) and (24.5 < c < 25.5) and (7 < d < 7.5):
25         return 0
26     return - np.inf
27
28 def prob_fn(theta, x, y, yerr):
29     lp = prior_fn(theta)
30     if not np.isfinite(lp):
31         return - np.inf
32     return lp + likelihood_fn(theta, x, y, yerr)
33
34 def _p0(initial, n_dim, n_walkers):
35     initial_params = [np.array(initial) + [1e-4, 75e-3, 1e-2, 1e-2] * np.random.randn(n_dim)
36     for i in range(n_walkers)]
37     return initial_params
38
39 n_walkers = 200

```

```
40 initial = np.array([32, 2.7, 25, 7.5])
41 n_dim = len(initial)
42 p0 = _p0(initial, n_dim, n_walkers) # initial parameters
43
44 data1 = pd.read_csv(fr"C:\Users\dimit\Downloads\mcmc_intro_group_5.csv")
45 x = np.array(data1.x)
46 y = np.array(data1.y)
47 yerr = np.array(data1.y_err)
48
49
50 # mcmc initialisation
51 sampler = mc.EnsembleSampler(n_walkers, n_dim, prob_fn, args=(x, y, yerr))
52
53 p, _, _ = sampler.run_mcmc(p0, 1000, progress=True) # first 1k iterations. Total of 1k so
      far
54 samples = sampler.flatchain
55 print(f'a = {samples.T[0].mean()}, b = {samples.T[1].mean()}, c = {samples.T[2].mean()}, d =
      {samples.T[3].mean() }')
56 sampler.reset()
57
58 p, _, _ = sampler.run_mcmc(p, 4000, progress=True) # another 4k iterations. Total of 5k so
      far
59 samples = sampler.flatchain
60 print(f'a = {samples.T[0].mean()}, b = {samples.T[1].mean()}, c = {samples.T[2].mean()}, d =
      {samples.T[3].mean() }')
61 sampler.reset()
62
63 p, _, _ = sampler.run_mcmc(p, 5000, progress=True) # another 5k iterations. Total of 10k so
      far
64 samples = sampler.flatchain
65 print(f'a = {samples.T[0].mean()}, b = {samples.T[1].mean()}, c = {samples.T[2].mean()}, d =
      {samples.T[3].mean() }')
66 sampler.reset()
67
68 p, _, _ = sampler.run_mcmc(p, 10000, progress=True) # another 10k iterations. Total of 20k
      so far
69 samples = sampler.flatchain
70 print(f'a = {samples.T[0].mean()}, b = {samples.T[1].mean()}, c = {samples.T[2].mean()}, d =
      {samples.T[3].mean() }')
71 sampler.reset()
72
```

```
73 p, __, __ = sampler.run_mcmc(p, 30000, progress=True) # another 30k iterations. Total of 50k
    so far
74 samples = sampler.flatchain
75 print(f"a = {samples.T[0].mean()}, b = {samples.T[1].mean()}, c = {samples.T[2].mean()}, d =
    {samples.T[3].mean() }")
76
77
78 # output of corner plot
79 fig = corner.corner(samples, show_titles=True ,labels=['a', 'b', 'c', 'd'], plot_datapoints
    =True, quantiles=[0,0.5,1]) #plot parameters
80 plt.savefig('task1b_mcmc', dpi=600, bbox_inches='tight')
81 plt.show()
82
83 # plot model function with optimised parameters
84 plt.rcParams['font.family'] = 'STIXGeneral'
85 plt.rcParams['mathtext.fontset'] = 'stix'
86 plt.rcParams["font.size"] = 14
87 plt.rcParams["font.weight"] = "normal"
88
89 plt.figure(figsize=(15,11))
90 plt.ylim(28.2, 35.52)
91 plt.xlim(- 0.01, 5.01)
92 plt.minorticks_on()
93 plt.grid(which='major', linestyle='-')
94 plt.grid(which='minor', linestyle='--')
95 plt.title(fr"Graph of \$y\$ against \$x\$ for Task 1B.")
96 plt.xlabel(r"\$x\$")
97 plt.ylabel(r"\$y\$")
98
99 plt.errorbar(x, y, xerr=0, yerr=yerr, fmt='o', color='k', elinewidth=2, capsize=3, capthick
    =3, ecolor='gray') #errorbars
100 plt.plot(x, 'ko', label='Experimental Data')
101 plt.plot(x, model_fn([samples.T[0].mean(), samples.T[1].mean(), samples.T[2].mean(), samples
    .T[3].mean()]), x, label='Trendline', color='k')
102 plt.legend()
103
104 plt.savefig('task1b_model', dpi=600, bbox_inches='tight')
105 plt.show()
```

Listing 2. Python code used for Task 1B.

3 TASK 2 CODE LISTING

```

1 import pandas as pd
2 import batman
3 import emcee as mc
4 import numpy as np
5 import matplotlib.pyplot as plt
6 import corner
7
8 def model_fn(theta, hJD):
9     t0, rp, a, inc, per = theta    #deparse list into separate variables
10    parameters = batman.TransitParams()
11    parameters.ecc = 0
12    parameters.w = 0
13    parameters.u = [0.22, 0.32] # limb coefficients
14    parameters.limb_dark = 'quadratic' # limb darkening model
15
16    parameters.t0 = t0 #mcmc variable
17    parameters.rP = rp #mcmc variable
18    parameters.a = a #mcmc variable
19    parameters.iinc = inc #mcmc variable
20    parameters.per = per #mcmc variable
21
22    #Generating data points
23    return batman.TransitModel(parameters, hJD).light_curve(parameters)
24
25 def likelihood_fn(theta, hJD, flux, err):
26     t0, rp, a, inc, per = theta    #deparse list into separate variables
27     y_model = model_fn(theta, hJD)
28
29     likelihood = 0
30     for i in range(len(hJD)):
31         likelihood += ((flux[i] - y_model[i]) / err[i]) ** 2
32     likelihood *= - 0.5
33     return likelihood
34
35
36 def prior_fn(theta):
37     t0, rp, a, inc, per = theta
38     if (2453989.7 < t0 < 2453989.8) and (2.2 < per < 2.6) and (0.12 < rp < 0.13) and (7.5 <
39         a < 7.7) and (83 < inc < 85):
40         return 0

```

```
40     else:
41         return - np.inf
42
43 def prob_fn(theta, hJD, flux, err):
44     lp = prior_fn(theta)
45     if not np.isfinite(lp):
46         return - np.inf
47     return lp + likelihood_fn(theta, hJD, flux, err)
48
49
50 def _p0(initial, n_dim, n_walkers):
51     initial_params = [np.array(initial) + [0.001, 0.001, 0.01, 0.001, 0.001]*np.random.randn(n_dim) for i in range(n_walkers)]
52     return initial_params
53
54
55 data = pd.read_excel(r"C:\Users\omarj\Downloads\kepler_lc_group_4 (2).xlsx")
56 hJD = np.array(data.HJD)
57 flux = np.array(data.Rel_Flux)
58 err = np.array(data.Flux_err)
59
60 n_walkers = 500
61 initial = np.array([2453989.75, 0.13, 7.6, 83, 2.5])
62 n_dim = len(initial)
63 p0 = _p0(initial, n_dim, n_walkers) #initial parameters
64
65 #mcmc initialisation
66 sampler = mc.EnsembleSampler(n_walkers, n_dim, prob_fn, args=(hJD, flux, err))
67
68 p, _, _ = sampler.run_mcmc(p0, 1000, progress=True) #initial run, 1000 iterations
69 samples = sampler.flatchain
70 print(f"t0 = {samples.T[0].mean()}, rp = {samples.T[1].mean()}, a = {samples.T[2].mean()},
    inc = {samples.T[3].mean()}, per = {samples.T[4].mean()}")
71 sampler.reset()
72
73 p, _, _ = sampler.run_mcmc(p, 4000, progress=True) # another 4k iterations. Total of 5k so
    far
74 samples = sampler.flatchain
75 print(f"t0 = {samples.T[0].mean()}, rp = {samples.T[1].mean()}, a = {samples.T[2].mean()},
    inc = {samples.T[3].mean()}, per = {samples.T[4].mean()}")
76 sampler.reset()
```

```
77
78 p, _, _ = sampler.run_mcmc(p, 5000, progress=True) # another 5k iterations. Total of 10k so
    far
79 samples = sampler.flatchain
80 print(f"t0 = {samples.T[0].mean()}, rp = {samples.T[1].mean()}, a = {samples.T[2].mean()},
    inc = {samples.T[3].mean()}, per = {samples.T[4].mean()}")
81 sampler.reset()
82
83 p, _, _ = sampler.run_mcmc(p, 10000, progress=True) # another 5k iterations. Total of 10k so
    far
84 samples = sampler.flatchain
85 print(f"t0 = {samples.T[0].mean()}, rp = {samples.T[1].mean()}, a = {samples.T[2].mean()},
    inc = {samples.T[3].mean()}, per = {samples.T[4].mean()}")
86 sampler.reset()
87
88 p, _, _ = sampler.run_mcmc(p, 30000, progress=True) # another 5k iterations. Total of 10k so
    far
89 samples = sampler.flatchain
90 print(f"t0 = {samples.T[0].mean()}, rp = {samples.T[1].mean()}, a = {samples.T[2].mean()},
    inc = {samples.T[3].mean()}, per = {samples.T[4].mean()}")
91 sampler.reset()
92
93 p, _, _ = sampler.run_mcmc(p, 50000, progress=True) # another 5k iterations. Total of 10k so
    far
94 samples = sampler.flatchain
95 print(f"t0 = {samples.T[0].mean()}, rp = {samples.T[1].mean()}, a = {samples.T[2].mean()},
    inc = {samples.T[3].mean()}, per = {samples.T[4].mean()}")
96
97 p, _, _ = sampler.run_mcmc(p, 100000, progress=True) # another 5k iterations. Total of 10k
    so far
98 samples = sampler.flatchain
99 print(f"t0 = {samples.T[0].mean()}, rp = {samples.T[1].mean()}, a = {samples.T[2].mean()},
    inc = {samples.T[3].mean()}, per = {samples.T[4].mean()}")
100
101
102 # output of corner plot
103 plt.rcParams['font.family'] = 'STIXGeneral'
104 plt.rcParams['mathtext.fontset'] = 'stix'
105 plt.rcParams["font.size"] = 14
106 plt.rcParams["font.weight"] = "normal"
107
```

```

108 fig = corner.corner(samples, show_titles=True, labels=[fr'$t_0$', r'$\frac{r_p}{R_\star}$',
109 , r'$\frac{a}{R_\star}$', fr'$\theta$', fr'$T$'], plot_datapoints=True, quantiles
110 =[0, 0.5, 1]) #plot parameters
111 plt.savefig('task2_mcmc_v2', dpi=600, bbox_inches='tight')
112 plt.show()
113
114 # plot model function with optimised parameters
115 plt.figure(figsize=(15,11))
116 plt.minorticks_on()
117 plt.grid(which='major', linestyle='-')
118 plt.grid(which='minor', linestyle='--')
119 plt.title(fr"Relative Flux against Time from cetal transit / HJD.")
120 plt.ylabel(r"Relative Flux")
121 plt.xlabel(r"Time from cetal transit / HJD")
122
123 plt.errorbar(hjd, flux, xerr=0, yerr=err, fmt='o', color='k', elinewidth=2, capsize=3,
124 capthick=3, ecolor='gray') #errorbars
125 plt.plot(hjd, flux, 'ko', label='Experimental Data')
126 plt.plot(hjd, model_fn([samples.T[0].mean(), samples.T[1].mean(), samples.T[2].mean(),
127 samples.T[3].mean(), samples.T[4].mean()], jd), label='Trendline', color='r')
128 plt.legend()
129
130
131 # computing the standard deviation with the highest likelihood model
132 samples = sampler.flatchain # Retrieve MCMC samples
133
134 # Compute mean and standard deviation for each parameter from MCMC samples
135 param_means = np.mean(samples, axis=0)
136 param_std = np.std(samples, axis=0)
137
138 # Find index of highest likelihood model
139 likelihood_values = sampler.flatlnprobability # Extract likelihood values ( log probability
140 )
141 The_highest_likelihood = np.argmax(likelihood_values) # choosing the highest likelihood
142 value
143 highest_likelihood_params = samples[The_highest_likelihood]
144
145 # Plot posterior distribution with corner plot
146 fig = corner.corner(samples, labels=['T_0', 'R_p/R_*', 'a/R_*', 'i', 'P'], show_titles=True,
147 plot_datapoints=True)

```

```

142
143
144 # Mark the highest likelihood model on the corner plot
145 ndim = len(initial)
146 axes = np.array(fig.axes).reshape((ndim, ndim))
147 for i in range(ndim):
148     for j in range(ndim):
149         ax = axes[i, j]
150         if j < i:
151             ax.plot(highest_likelihood_params[j], highest_likelihood_params[i], 'rs')    #
152             Mark the highest likelihood model
153
154 # Compute and plot 1$\sigma$ spread on diagonal elements
155 for i, ax in enumerate(axes.diagonal()):
156     mean = param_means[i]
157     std = param_std[i]
158     ax.axvline(mean, color='b', label='Mean')
159     ax.axvline(mean - std, color='b', linestyle='--', label=' $\pm 1\sigma$')
160     ax.axvline(mean + std, color='b', linestyle='--')
161     ax.set_yticks([])    # Remove y-axis ticks for clarity
162
163 plt.legend()
164 plt.savefig('posterior_with_likelihood_model.png', dpi=600, bbox_inches='tight')
165 plt.show()

```

Listing 3. Python code used for Task 2.

4 APPENDIX B

Listing 1 shows the computed code to generate figures 1, 2, and 3. The main programming language used is Python, along with the packages batman, pandas, numpy, and matplotlib. Batman was used to generate light curves for the provided data. Three different light curves were generated: uniform, linear, and quadratic, which were plotted in figures 1, 2, and 3. Moreover, in listing 2, it was defined a model for the periodic data provided along with the likeliness, prior, and probability functions, which determined the likely values for the model. MCMC was computed with defined iterations and walkers to find such values. Figures 4 and 5 show the corner plot and the light curve with these deduced parameters.

In listing 3, there was a combination of batman and MCMC; these were used in conjunction to determine the likely parameter values of an exoplanet being in transit. Similarly, the model, likeliness, prior, and probability functions were defined. This time the model function embedded the transit parameters to generate the likely light curve using batman after obtaining the likely values of the transit parameters from MCMC.