FermiFAST: A Fast Algorithm for Finding Point Sources in the Fermi Data Stream

Jeremy S. Heyl^{1*}, Asha Ashathaman and Alistair Barton

¹Department of Physics and Astronomy, University of British Columbia, 6224 Agricultural Road, Vancouver, BC V6T 1Z1, Canada

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ABSTRACT

This paper presents new and efficient algorithms for finding point sources in the photon event data stream from the Fermi Gamma-Ray Space Telescope.

Key words: methods: data analysis — methods: observational — techniques: image processing — astrometry

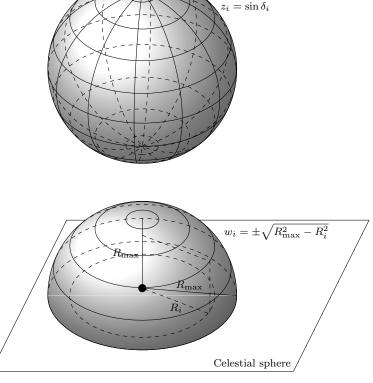
INTRODUCTION

THE PHOTON DATABASE

The key to the speed of this algorithm is the database that contains the position of the observed photons on the sky. Each photon is stored in a four-dimensional k-d tree (Bentley 1975). We use the particularly memory efficient implementation of Lang (2009) (used in astrometry.net). The coordinates are actually stored as shorts instead of floats to save additional memory. The typical coordinates range from -1 to +1, so using shorts yields an angular precision of about six arcseconds much finer than that of the Fermi point-spread function (PSF). This memory efficient implementation allows us to store all of the photons detected by Fermi above 100 MeV and within a zenith angle of 100 degrees in memory simulataneously.

The first three dimensions contain the position of the photon on the celestial sphere as shown in the upper portion of Fig. 1. Storing the direction of the photon momentum in this manner removes the coordinate singularity of the spherical coordinates. Additionally it makes integrating over the celestial sphere straightforward because $\int d\Omega = \int 2\pi \delta p d\delta p$ where $\delta \mathbf{p} = \mathbf{p}' - \mathbf{p}$ is the three dimensional vector between two points on the sphere. The fourth coordinate that we denote by w depends on the point-spread function for the photon in question. In particular $w = \pm \sqrt{R_{\text{max}}^2 - R_i^2}$ where R_i is the radius of the ninety-fifth percentile at the energy, entrance angle and front or back conversion for the photon. For convenience we use positive values of w for front-converted photons and negative values of w for back-converted photons. Furthermore, R_{max} is the ninety-fifth percentile for the photon with the poorest angular resolution. This is depicted in the lower panel of Fig. 1.

Once the k-d tree is created, it is efficient to find all of the entries within the database within a given Cartesian dis-



 $x_i = \cos \alpha_i \cos \delta_i$ $y_i = \sin \alpha_i \cos \delta_i$

Figure 1. The location of a given photon event on the celestial sphere and in the additional dimension. R_i is the ninety-fifth percentile radius for the photon in question and R_{max} is the largest ninety-fifth percentile radius for the photons in the sample.

tance of a particular point. In our case we query the database for all of the photons within a distance R_{max} of a particular point on the celestial sphere and use w=0 for the fourth coordinate. The particular choice of w for the observed photons means that the query will yield all of the photons that

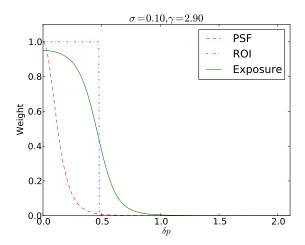


Figure 2. The Exposure Map, Region of Interest (ROI) and Point-Spread Function (PSF)

are within the ninety-fifth percentile of the PSF. In other words, if there is a point source located at that particular point the query will return on average 95% of the photons from that source. Of course, it will also return photons from the background and other nearby sources. This means that the region of interest for a particular prospective source is energy dependent. The form of the exposure map also is energy dependent as shown in Fig. 2. It peaks at 0.95 times the exposure time in the direction of the potential source and slowly drops to the ninety-fifth percentile of the PSF in radius and then drops according to the power-law of the tail component of the linear combinations of King function that are used to characterize the Fermi PSF.

Altough the construction of the tree is not done in parallel, the queries are performed in parallel using the tree held in shared memory. For example if one uses all the photons above 100 MeV from weeks 9 through 216 with a standard zenith angle cut of less than 100 degrees (89,684,009 photons) requires one gigabyte to store the tree and about ten minutes to construct. The 200,000 location queries and likelihood calculations require 140,000 seconds (700 ms each), so the speed-up through parallisation can be dramatic. On the other hand, if one restricts to photons above 1 GeV (13,193,171), it only takes 90 seconds to construct the tree. At higher energies, it makes sense to make more location queries because the PSF is smaller. In this example 786,426 queries require 5,600 seconds of CPU time (7 ms each) or only six minutes on sixteen cores.

3 SOURCE LIKELIHOOD

Using the k-d tree to determine the photons that would like within the 95% enclosure region of the point-spread function, we calculate several statistics of the observed photons to assess the likelihood of a source being at a particular position on the sky. We first determine two statistics whose distributions are known. First, if all of the photons within the region of interest (all photons that lie within the 95th-percentile cone of the potential source) indeed come from a uniform background, the ratio of the solid angle enclosed in a

circle centred on the potential source and running through the observed to the total solid angle within the region of interest for that particular photon should be uniformly distributed between zero and one. We denote the mean of this ratio over the observed photons \bar{r}^2 . This is a Bates distribution with mean of 1/2 and variance of 1/(12 $N_{\rm photons}$). Second, if all of the photons within the region of interest indeed come from a point source at the centre of the region of interest, the ratio of the percentile of a given photon within the cumulative PSF distribution for that particular photon to 0.95 should be uniformly distributed between zero and one. We denote this statistic by \bar{f} .

If we assume that the observed photons originate from a linear combination of these two possiblities, we can determine the ratio of the two contributions from these statistics. In particular the fraction of photons that come from the point source would be

$$A_f = \frac{\frac{1}{2} - \bar{r}^2}{\bar{f} - \bar{r}^2} \tag{1}$$

and we can estimate the significance of the value of A_f by

$$S(r^2) = \left(\bar{r}^2 - \frac{1}{2}\right)\sqrt{12N_{\text{photons}}} \tag{2}$$

and the probabilty of getting a value of $S(r^2)$ larger than x by chance is

$$P\left[S(r^2) > x\right] = \frac{1}{2} \operatorname{erfc}\left(\frac{x}{\sqrt{2}}\right) \approx \exp\left(-\frac{x^2}{2}\right)$$
 (3)

if we take the limit of many photons in the region of interest where the Bates distribution tends to the normal distribution.

These basic statistics are summarized in Tab. 1, and Tab. 2 lists these statistics for the ten most significant sources detected. These basic statistics really just compare two numbers about the distribution of the photons within the region of interest. We can use the detailed knowledge of the point spread function to develop a more comprehensive test of the distribution of photons. In particular we define the unbinned likelihood

$$\log L = \sum_{\text{photons}} \log \left[A_{\text{PSF}} \frac{\text{PSF}_i \Omega_{\text{max},i}}{0.95} + (1 - A_{\text{PSF}}) \right]$$
(4)

where we have dropped $N_{\rm pred}$ from the usual definition because we have defined the model in such a way that $N_{\rm pred}=N_{\rm photons}$ automatically and $dN_{\rm pred}/dA_{\rm PSF}=0$. Furthermore, for $A_{\rm PSF}=0$, $\log L=0$ and because we are fitting a single variable, $\log L$ is distributed as a chi-squared distribution with a single degree of freedom and the probability of getting a value of $\log L$ larger than x by chance is

$$P(\log L > x) = \sqrt{\pi} \operatorname{erfc}\left(\sqrt{\frac{x}{2}}\right) \approx \exp\left(-\frac{x}{2}\right).$$
 (5)

From Tab. 2 we can see that the values of A_f are similar to those of A_{PSF} at least for highly significant sources.

The first pass is to determine the value of log L on a HEALPix grid of potential sources. For example for the photons above 1 GeV we used NSIDE = 256 or 786,432 grid points. Of these 786,432 points, 18,425 have $P(\log L > x) < e^{-12.5} \approx 4 \times 10^{-6}$. Next we take this list of potentially significant sources and find the local maxima of log L; this reduces

Statistic	Symbol	Abbreviation	Definition			
Number of photons Mean Solid Angle Ratio	$N_{ m photons} \ ar{r}^2$	N MEANR2	Number of photons the The mean of the ratio photon position and s			

MEANFRAC

SIGFRAC

SIGR2

AFRAC

Table 1. Basic statistics calculated for the photon distribution around a potential source

the number to 1,226 unique potential sources. However, 426 have $A_{\rm PSF} < 0$, indicating not a source but a point-like deficit, leaving 800 sources. Each of these potential source positions is used more precisely to determine the local maxima of $\log L$ and get a more precise position for each source. For the lower-energy cutoff, we start with NSIDE = 128 or 196,608 grid points. Of these 196,608 points, 96,066 have $P(\log L > x) < e^{-12.5} \approx 4 \times 10^{-6}$ and 967 unique peaks of which 310 have $A_{\rm PSF} > 0$.

Mean Percentile Ratio

Significance of MEANR2

Significance of MEANFRAC

Fraction of photons from point source

Before discussing the results (*i.e.* the catalogue of sources and how they compare with the third Fermi catalogue, we will examine the performance of the technique and focus on the sources detected from photons with energies exceeding 1 GeV.

Lorem Ipsum is simply dummy text of the printing and typesetting industry. Lorem Ipsum has been the industry's standard dummy text ever since the 1500s, when an unknown printer took a galley of type and scrambled it to make a type specimen book. It has survived not only five centuries, but also the leap into electronic typesetting, remaining essentially unchanged. It was popularised in the 1960s with the release of Letraset sheets containing Lorem Ipsum passages, and more recently with desktop publishing software like Aldus PageMaker including versions of Lorem Ipsum.

It is a long established fact that a reader will be distracted by the readable content of a page when looking at its layout. The point of using Lorem Ipsum is that it has a more-or-less normal distribution of letters, as opposed to using 'Content here, content here', making it look like readable English. Many desktop publishing packages and web page editors now use Lorem Ipsum as their default model text, and a search for 'lorem ipsum' will uncover many web sites still in their infancy. Various versions have evolved over the years, sometimes by accident, sometimes on purpose (injected humour and the like).

Contrary to popular belief, Lorem Ipsum is not simply random text. It has roots in a piece of classical Latin literature from 45 BC, making it over 2000 years old. Richard McClintock, a Latin professor at Hampden-Sydney College in Virginia, looked up one of the more obscure Latin words, consectetur, from a Lorem Ipsum passage, and going through the cites of the word in classical literature, discovered the undoubtable source. Lorem Ipsum comes from sections 1.10.32 and 1.10.33 of "de Finibus Bonorum et Malorum" (The Extremes of Good and Evil) by Cicero, written in 45 BC. This book is a treatise on the theory of ethics, very

Number of photons that lie within the 95% percentile The mean of the ratio of solid angle enclosed between observed photon position and source location and the solid angle enclosed with the 95% percentile of the PSF The mean of the ratio of PSF percentile to 95% How many standard deviations is MEANR2 away from 0.5 How many standard deviations is MEANFRAC away from 0.5 If one assumes that the photons come from the sum of a uniform background and a point source, what fraction come from the point source? $A_f = (0.5 - \bar{r}^2)/(\bar{f} - \bar{r}^2)$

popular during the Renaissance. The first line of Lorem Ipsum, "Lorem ipsum dolor sit amet..", comes from a line in section 1.10.32.

The standard chunk of Lorem Ipsum used since the 1500s is reproduced below for those interested. Sections 1.10.32 and 1.10.33 from "de Finibus Bonorum et Malorum" by Cicero are also reproduced in their exact original form, accompanied by English versions from the 1914 translation by H. Rackham.

There are many variations of passages of Lorem Ipsum available, but the majority have suffered alteration in some form, by injected humour, or randomised words which don't look even slightly believable. If you are going to use a passage of Lorem Ipsum, you need to be sure there isn't anything embarrassing hidden in the middle of text. All the Lorem Ipsum generators on the Internet tend to repeat predefined chunks as necessary, making this the first true generator on the Internet. It uses a dictionary of over 200 Latin words, combined with a handful of model sentence structures, to generate Lorem Ipsum which looks reasonable. The generated Lorem Ipsum is therefore always free from repetition, injected humour, or non-characteristic words etc.

4 RESULTS

To test the algorithm we used essentially the same data set as used to construct the Fermi Large Area Telescope Third Source Catalog (3PSC?). We used weeks 9 through 216. That is, photons detected between 2008 August 4 (15:45:36 UTC) and 2012 July 26 (01:07:25 UTC) nearly four years and about five days shorter than the span of the 3PSC observations. We used the good-time intervals (GTI) as defined by the Fermi team and the PASS 7 response function (P7REP_SOURCE_V15) and the PASS 7 reprocessed data. From the form of the likelihood function, Eq. 4, we do not use a model for the background and the key ingredient of the instrument response if the estimate of the point-spread function.

We create two catalogues: one using photons above 1 GeV and the second with all photons above 100 MeV. The ten most significant sources in the 1 GeV map are given in Tab. 2 with the refined positions and the original detection significances. We see a general trend that the significances in sigma-units of the 3GFL are about three times that of the FermiFAST technique. The one exception in the table is the Crab pulsar which in the Fermi analysis is split among three sources the pulsar itself, the synchrotron and inverse

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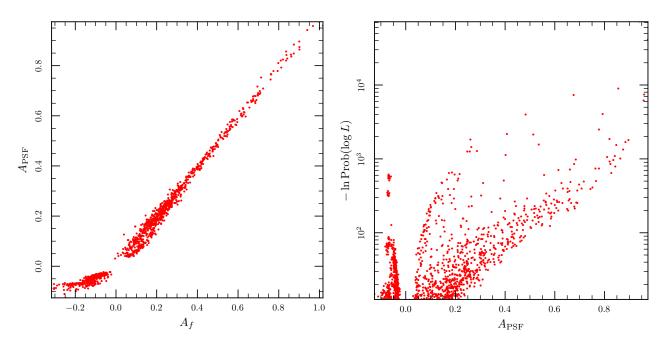


Figure 3. Left: the correlation of the value A_f , determined from the means of the photon distributions, to the value of A_{PSF} , determined from the maximum likelihood techinque. Right: The values of A_{PSF} against the significance.

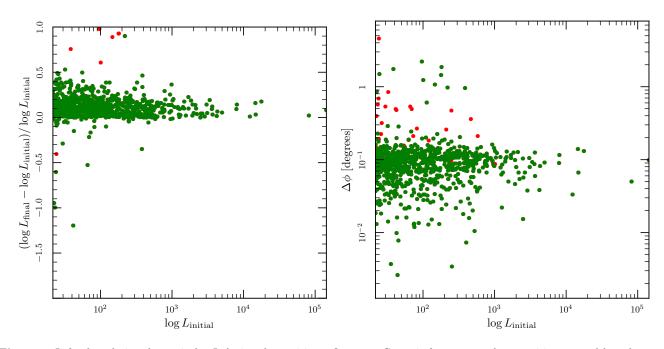


Figure 4. Left: the relative change in $\log L$ during the position refinement. Green is for sources whose positions moved less than one degree. Red is for greater movement. Right: the relative change in position during the position refinement. Green is for sources whose positions likelihood increased. Red is for those whose likelihood decreased.

Compton components of the pulsar wind nebulae. The FermiFAST source most closely coincides with the pulsar, and the 3GFL significance for this component alone is quoted in the table.

All of the sources detected by FermiFAST above five sigma in the 1 GeV and the 100 MeV sample are depicted in Fig. 5. One can see that nearly all of the FermiFAST sources correspond to 3PSC sources and in fact a few may correspond to several sources. On the other hand, there are

many 3PSC sources that do not have counterparts in the FermiFAST catalogue. We can examine the statistics of the correspondances more carefully by examining the distance across the sky between the nearest neighbours in each of the two catalogues: FermiFAST and 3PSC. These are plotted as the red curves in Fig. 6 and the cyan curve is a multi-Rayleigh distribution fit to the red curves. We find that the nearest neighbour in the 3PSC of each almost source in the FermiFAST catalogue lies within about 1-2 arcminutes. We

Table 2. The results for the ten most significant peaks in the 1 GeV map

Source	RA	Dec	$N_{ m photons}$	\bar{r}^2	$ar{f}$	$S(r^2)$	S(f)	A_f	A_{PSF}	S(FF)	S(3GFL)
PSR J0835-4510 (Vela)	128.84	-45.18	171821	0.174	0.521	-467.5	29.5	0.94	0.94	378.92	1048.96
PSR J0633+1746 (Geminga)	98.48	17.77	90467	0.164	0.501	-349.9	0.6	1.00	0.97	286.73	1012.14
PSR J0534+2200 (Crab)	83.64	22.02	26443	0.204	0.558	-166.7	32.6	0.84	0.86	133.34	30.67
LAT PSR J1836+5925	279.06	59.43	16595	0.167	0.494	-148.8	-2.5	1.02	0.96	121.85	438.12
PSR J1709-4429	257.42	-44.48	32526	0.265	0.614	-146.9	71.3	0.67	0.68	121.02	360.82
3C 454.3	343.50	16.15	14021	0.170	0.511	-135.4	4.4	0.97	0.96	110.98	480.74
LAT PSR J0007+7303	1.76	73.05	13558	0.224	0.564	-111.5	25.6	0.81	0.79	89.89	288.75
LAT PSR J2021+4026	305.39	40.45	31304	0.331	0.669	-103.8	103.9	0.50	0.48	89.31	237.05
PSR J1057-5226	164.49	-52.46	8194	0.230	0.570	-84.6	21.8	0.80	0.78	70.87	200.06
PSR J2021+3651	305.26	36.85	22683	0.355	0.693	-75.5	100.5	0.43	0.41	65.78	145.14

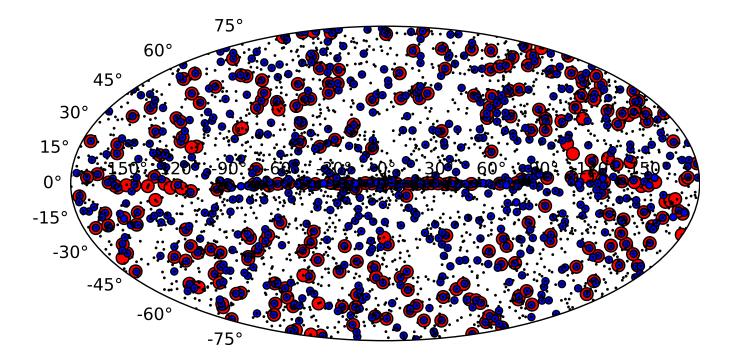


Figure 5. Sources with $\ln P(\log L) < -12.5$ (i.e. five sigma) in the 1 GeV catalogue (small blue circles), in the 100 GeV catalogue (big red circles) and the 3PSC (black dots).

must assess whether these are chance coincidences. If the sources in the two catalogues are not correlated with each other (i.e. there are no real counterparts), then one would expect that the cumulative distribution of nearest neighbour distances to grow as a $1-\exp(\lambda\Omega)$ where λ is the density of sources on the sky and Ω is solid angle enclosed by a circle centred on the object and passing through the nearest neighbour. Given that there are 3029 Fermi 3PSC sources on the sky, the cumulative distribution in this case would approximately be $1-\exp(r^2/2\sigma^2)$ where $\sigma\approx 1.5^\circ$, so it is unlikely that these counterparts at a typical distance of 1 arcminutes are by chance.

We also can determine the distribution of unassociated pairs from the data itself by inverting the coordinates of the sources in one catalogue and looking for the nearest neighbours again. To be precise we change the sign of the Galactic latitude and longitude of each source in the 3PSC and repeat the nearest neighbour search. Here all of the correspondances will be by chance. These results are given by the green curves in the various panels and let us assess that nearly all of the sources in the FermiFAST have counterparts in the 3PSC. In the all-sky map (left panel) in the FermiFAST, we can assess the number of FermiFAST sources that are not in the 3PSC by fitting the cumulative distribution with several Rayleigh distributions that quantify the positional error for the true counterparts and the chance of a false counterpart determined by fitting the cumulative distribution of false counterparts with a Rayleigh distribution as well. We find that about 50 of the 800 sources do not have a counterpart in 3PSC. If we now focus on the right panel

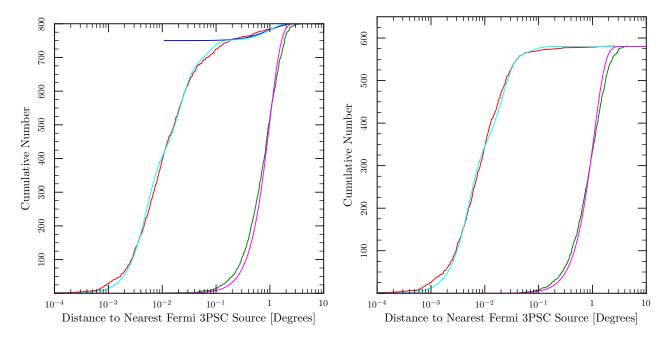


Figure 6. The left panel give the results for all sources and the right panels have $|b| > 10^{\circ}$. The distance from a Fermi FAST source to the nearest Fermi 3PSC source. This demonstrates that ninety percent of the Fermi FAST sources are associated with sources in the FERMI 3PSC (across the whole sky) and nearly all at Galactic latitudes greater than ten degrees. The red curve give the observed cumulative distribution of nearest distances. The green curves give the cumulative distribution that one would expect if there were no associated between the Fermi FAST and Fermi 3PSC sources. This is calculated by performing the same analysis as the red curves but with the Galactic coordinates inverted. The blue curve yields the false positive rate. The cyan and magneta curves are Rayleigh distributions that are fit to the observed distributions. The typical positional error between associated 3PSC and FAST sources is 1-2 arcminutes.

of Fig. 6 we find that out of the 580 high-latitude sources in FermiFAST at most only a few lack a counterpart in 3PSC.

One thing that is glaringly obvious from Fig. 5 is that most sources in the 3PSC lack a counterpart in the Fermi-FAST catalogue. Both the 1 GeV and the 100 GeV version. Given that the algorithm outlined here is much less comprehensive that the techniques used to generate the Fermi catalogues (there is no modelling of the background, multiple sources or spectra), this is not surprising. However, it is useful to figure out what sources are missing from the Fermi-FAST catalogue and why. Fig. 7 in the left panel shows the relationship between the significances of a source assigned by FermiFAST and by the 3PSC. In particular the 3PSC significances are three times larger (the upper line) than FermiFAST typically, so if both apply a threshold of five sigma, FermiFAST will find fewer sources. However, there is a large population of sources for which the two likelihoods are similar or the FermiFAST likelihood is larger. Since FermiFAST does not perform any spectral modelling, perhaps these sources have poor spectral fits in the 3PSC, yielding smaller likelihoods. Furthermore, this indicates a discovery space for FermiFAST to find point sources where we do not have a good prior notion of the spectral model. The outlying point in the lower-right is the Crab pulsar whose 3PSC likelihood is artificially too low due to the way it is fit within the catalogue.

To understand further whether FermiFAST is simply missing less significant 3PSC sources we can look at the cumulative distribution of 3PSC significances of sources that appear in the FermiFAST 1 GeV catalogue and all of the 3PSC sources in the right panel of Fig. 7. We see that Fermi-

FAST catalogue is essentially complete for all 3PSC sources above 15-sigma, so FermiFAST quickly can generate a sample from the Fermi data stream of the top third of sources that would appear a Fermi catalogue using the full likelihood technique to construct the catalogue.

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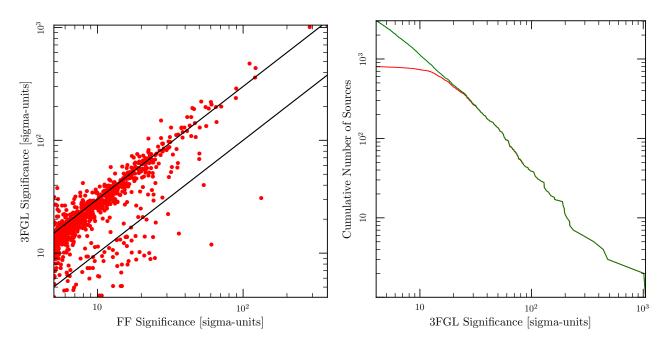


Figure 7. Left: 3PSC Significances vs Fermi FAST. Right: Cumulative distribution of 3PSC significances for the entire 3PSC (green) and Fermi FAST (red).