

**ADA 15 - 10am Mon 24 Oct**

Cross-Correlation analysis

Introduction to Projects 1 and 2

# Cross-correlation

- **Cross-correlation function** (CCF) used to measure the position (and strength) of a feature in the data.
- Pattern  $P(x)$  matched in width (and shape) to the feature being measured.
- Shift the pattern by an offset  $s$ , and scale it to fit the data  $D_i$  with error bars  $\sigma_i$  measured at positions  $X_i$ :

$$CCF(s) = \frac{\sum_i P(X_i - s) D_i / \sigma_i^2}{\sum_i P^2(X_i - s) / \sigma_i^2}$$

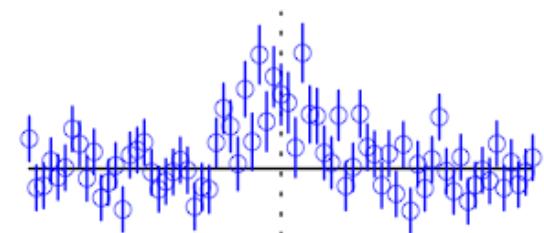
$$\text{Var}[CCF(s)] = \frac{1}{\sum_i P^2(X_i - s) / \sigma_i^2}$$

**Optimal scaling,  
yet again!**

**Note CCF errors  
are correlated.**

- Good fit:  $\chi^2_{min} \sim N$ . Get  $\sigma(s)$  from  $\Delta\chi^2 = 1$ .
- CCF analysis fits a non-linear model to the data. **Should minimise  $\chi^2$ , rather than maximising CCF.**

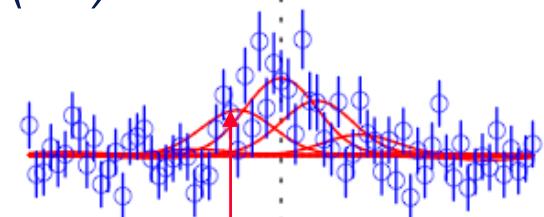
Noisy data  $D_i \pm \sigma_i$



Shifted patterns  $P(x-s)$



$P(x-s)$  scaled to fit data:



$CCF(s)$

$\chi^2(s)$

$\chi^2_{min} \sim N$

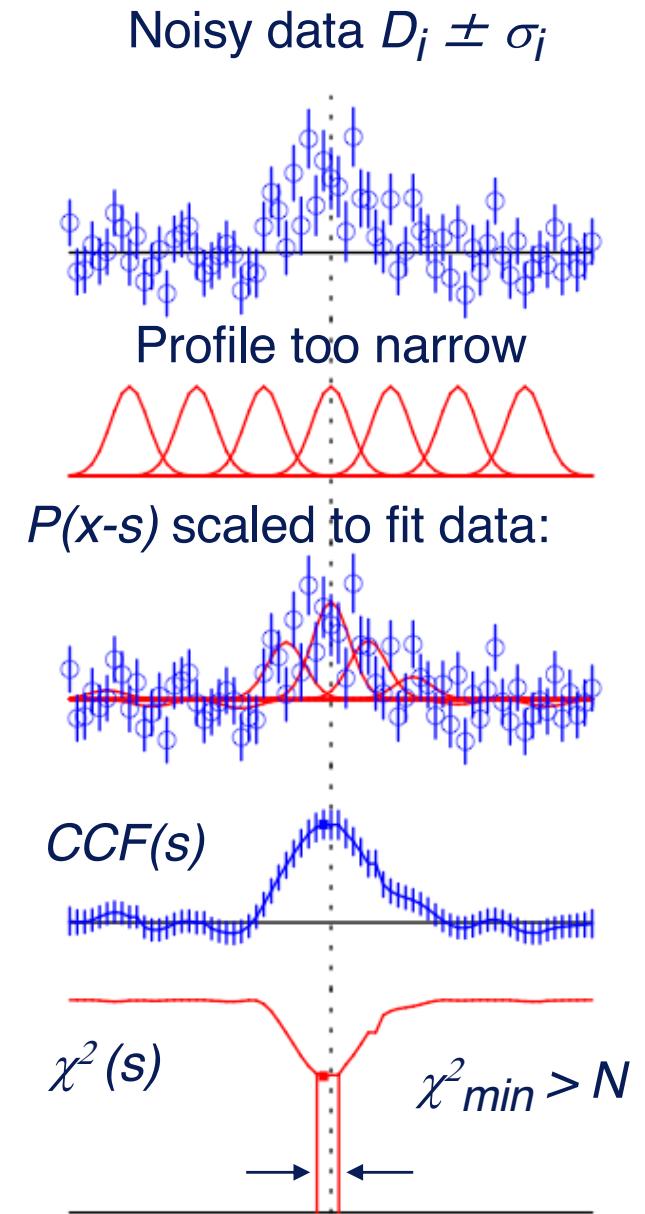
$1\sigma$  error bar:  $\Delta\chi^2 = \chi^2 - \chi^2_{min} = 1$

# Pattern too narrow

- Gaussian feature and pattern:
- $$\mu_i = \langle D_i \rangle = A \exp\left\{-\frac{X_i^2}{2\Delta_0^2}\right\} \quad P(x) = \exp\left\{-\frac{x^2}{2\Delta^2}\right\}$$
- Pattern width  $\Delta$  **narrower** than the width  $\Delta_0$  of the feature in the data.

$$\langle CCF(s) \rangle \approx \left( \frac{2A^2}{1 + (\Delta/\Delta_0)^2} \right)^{1/2} \exp\left\{-\frac{s^2}{2(\Delta^2 + \Delta_0^2)}\right\}$$

- CCF then has **larger error bars**, a **shorter correlation length**, and a **higher but narrower peak**.
- Poor fit:  $\chi^2$  minimum shallow.
- Larger error bar** on  $s$ .



Wider  $1\sigma$  error bar:  $\Delta\chi^2 = \chi^2 - \chi^2_{min} = 1$

# Pattern too wide

- Gaussian feature and pattern:

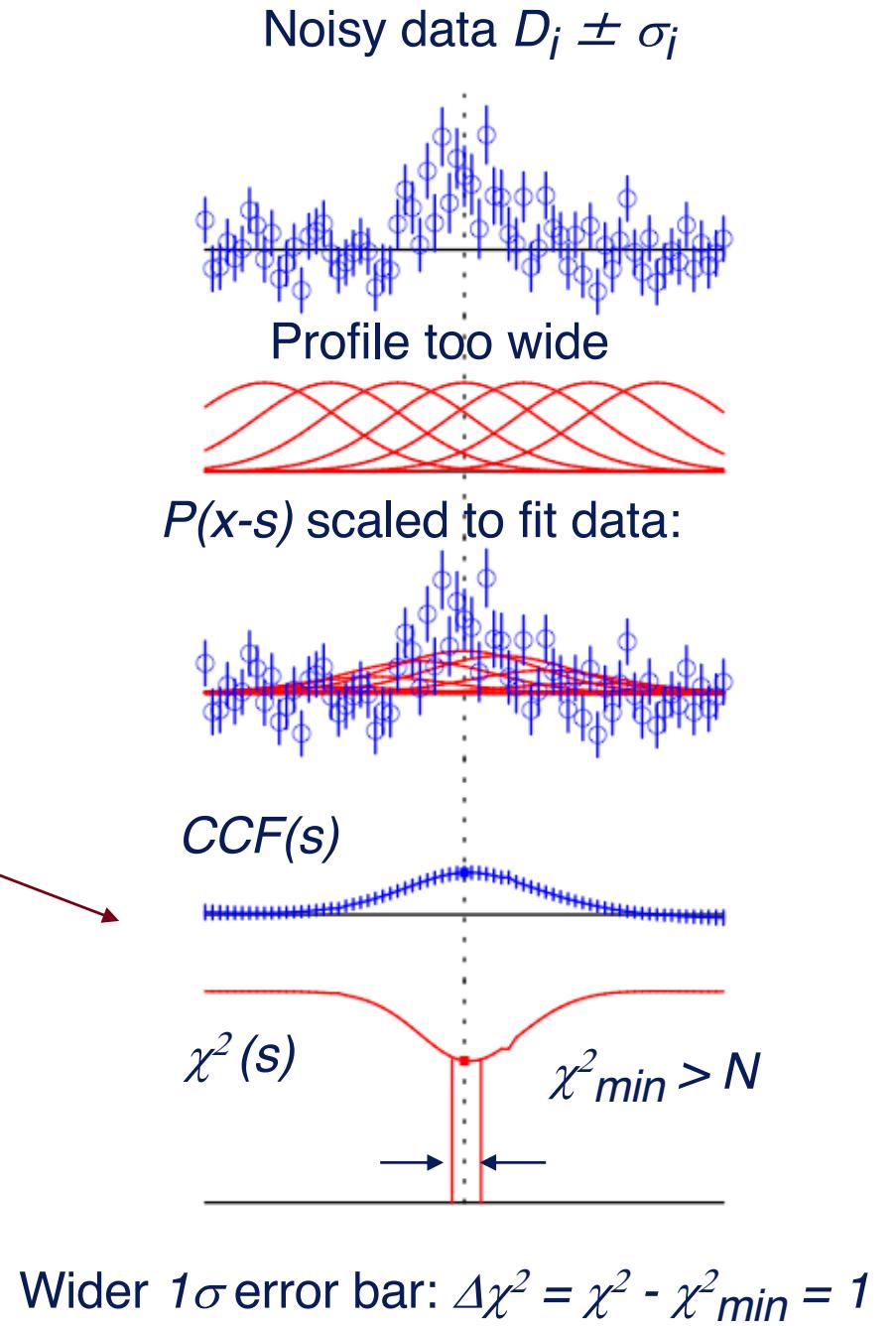
$$\mu_i = \langle D_i \rangle = A \exp\left\{-\frac{X_i^2}{2\Delta_0^2}\right\} \quad P(x) = \exp\left\{-\frac{x^2}{2\Delta^2}\right\}$$

- Pattern width  $\Delta$  wider than the width  $\Delta_0$  of the feature in the data.

$$\langle CCF(s) \rangle \approx \left( \frac{2A^2}{1 + (\Delta/\Delta_0)^2} \right)^{1/2} \exp\left\{-\frac{s^2}{2(\Delta^2 + \Delta_0^2)}\right\}$$

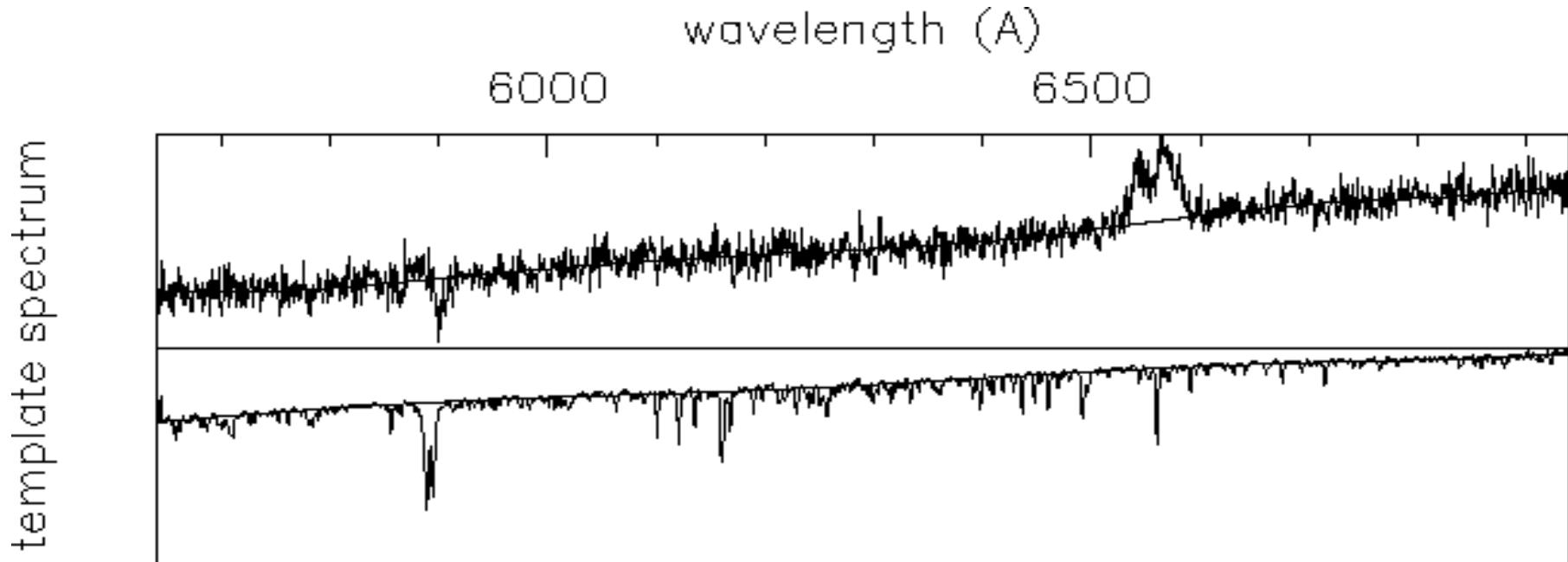
- CCF then has **smaller error bars**, **stronger correlations**, and **lower but wider peak**.

- Poor fit:  $\chi^2$  minimum wide and shallow.
- Larger error bar** on  $s$ .



# Cross-Correlation Radial Velocities

- Data: spectrum of black-hole binary candidate GRO J0422+32
- Pattern: “template” spectrum of normal K5V star of known radial velocity.
- Mask H $\alpha$  emission line. Fit continuum (e.g. splines, polynomial, running optimal average) with  $\pm 2\sigma$  clipping to reject lines.



# Wavelength and Velocity shifts

- Target spectrum  $D(\lambda)$  is measured at wavelengths  $\lambda_i$  and has associated errors  $\sigma_i$ .
- Template spectrum  $P(\lambda)$  is measured on same (or very similar) wavelength grid. Errors negligible.
- For small velocity shift  $v$ :

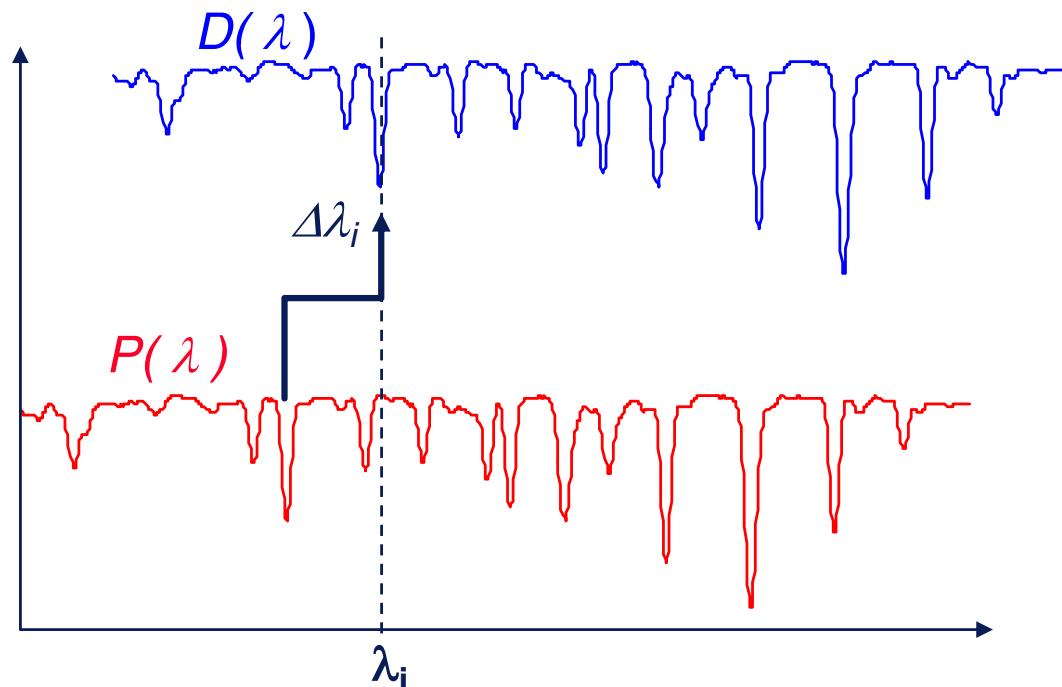
$$\Delta\lambda_i = \lambda_i \frac{v}{c}$$

$$P_i(v) = P(\lambda_i - \Delta\lambda_i) = P(\lambda_i(1 - (v/c)))$$

$$CCF(v) = \frac{\sum_i P_i(v) D_i / \sigma_i^2}{\sum_i P_i^2(v) / \sigma_i^2}$$

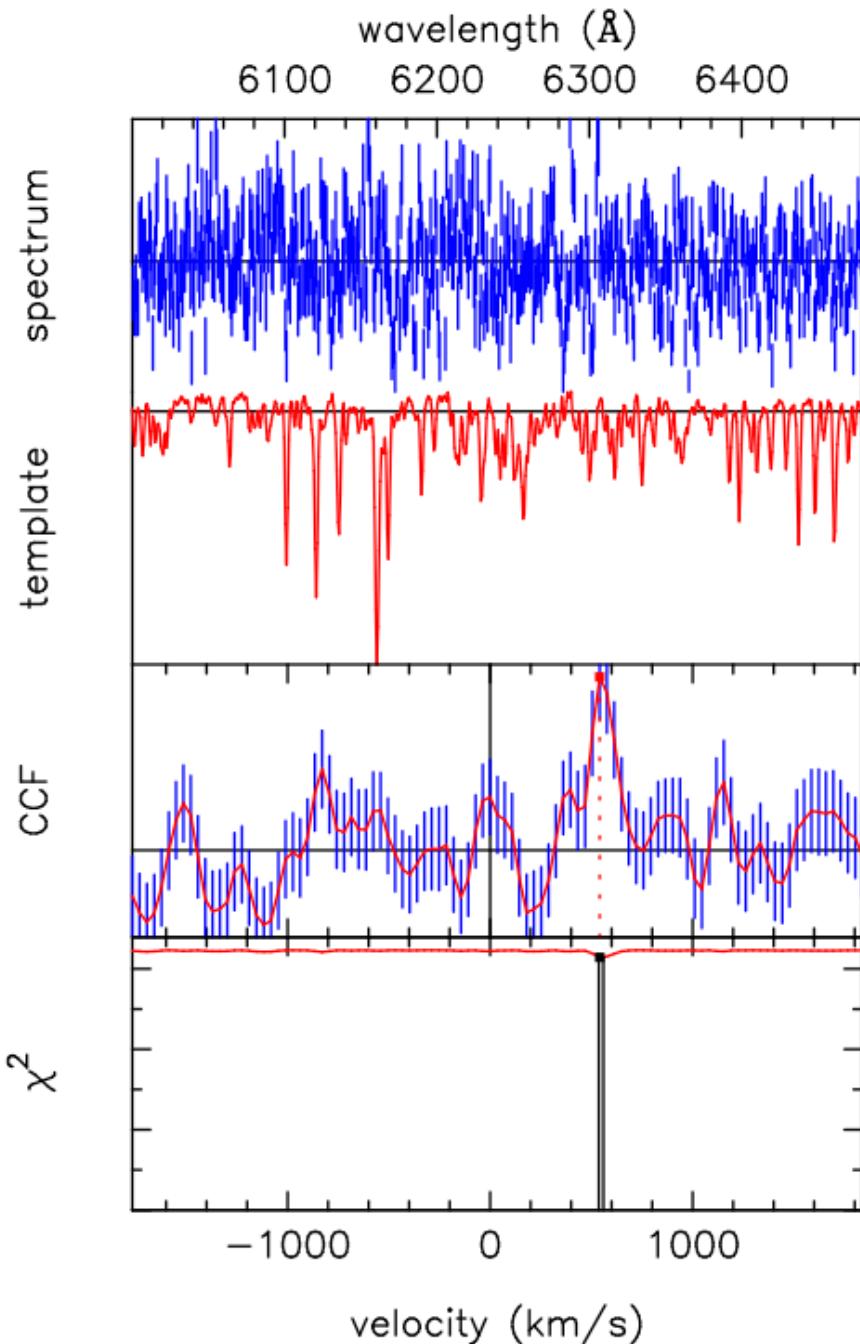
Note that since  $D$  is redshifted relative to  $P$  in this example,  $CCF(v)$  will produce a peak at positive  $v$ .

Interpolate the Template  $P(\lambda)$ , rather than the noisy data  $D(\lambda)$ .



# Radial velocity of GRO J0422+32

- Subtract continuum fit.
- Cross-correlate data with template spectrum.
- Compute CCF for shifts in range  $\pm 1800 \text{ km s}^{-1}$ .
- CCF shows peak between 500 and 600  $\text{km s}^{-1}$ .
- Use  $\Delta\chi^2 = 1$  for  $1\sigma$  error bar on radial velocity.

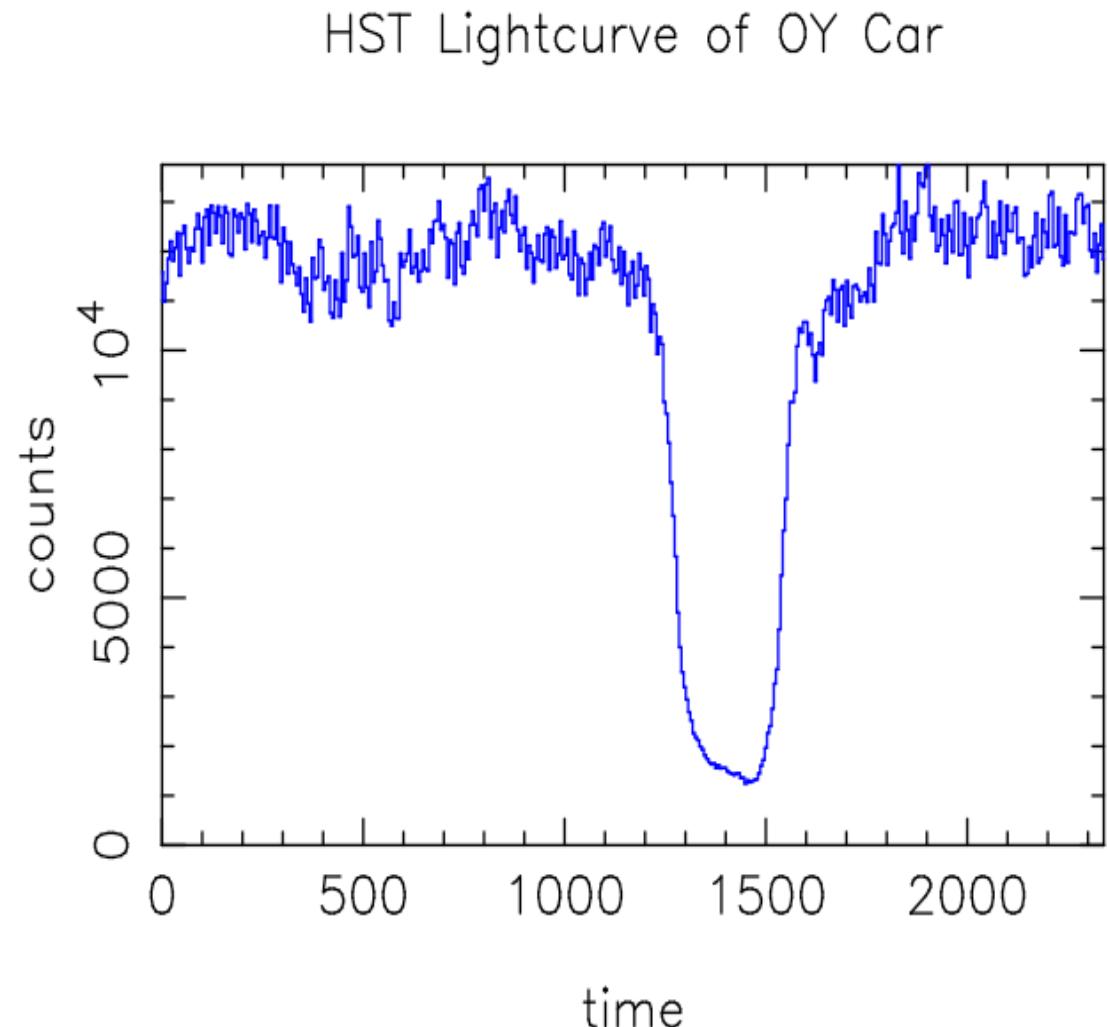
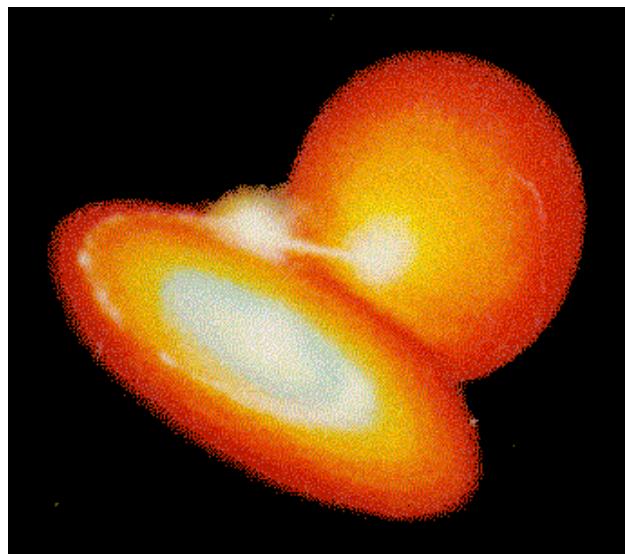


# Project 1 = HST lightcurve of OY Car

*2 oscillations present.*

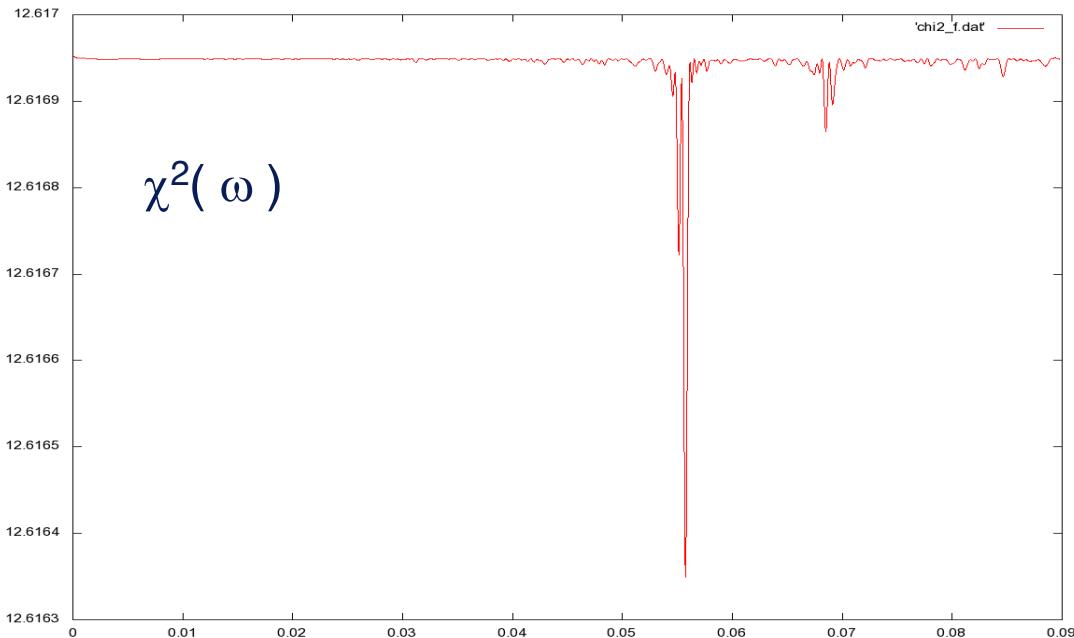
*Spinning magnetised  
white dwarf.*

*Amplitude and phase  
modulated by eclipse.*

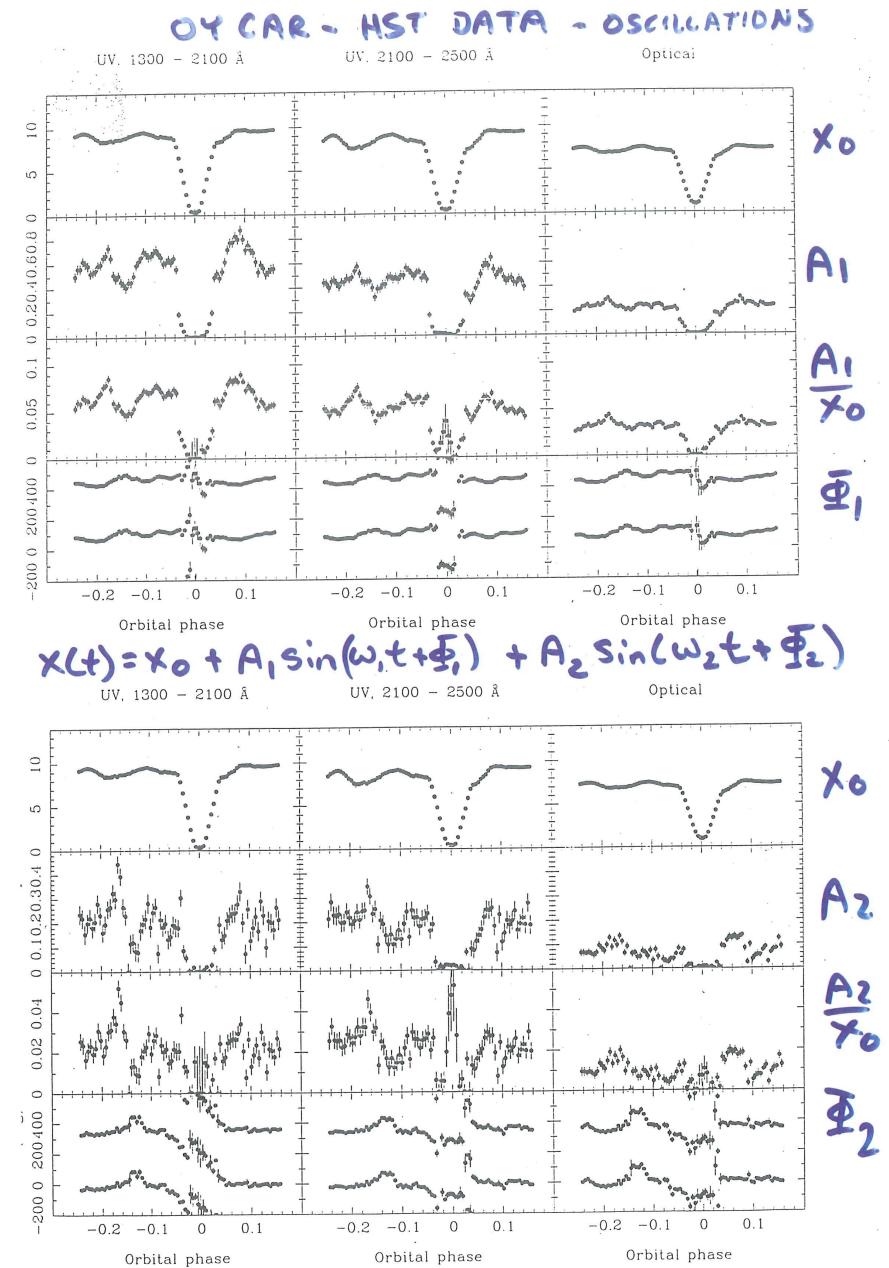


# ADA-P1 : OY Car Oscillations

## Periodogram Analysis



Measure the periods and amplitudes of the oscillations.



# Project 2 = Keck Spectra of a Black-Hole Binary

*13 spectra from Keck  
10m on Mauna Kea.*

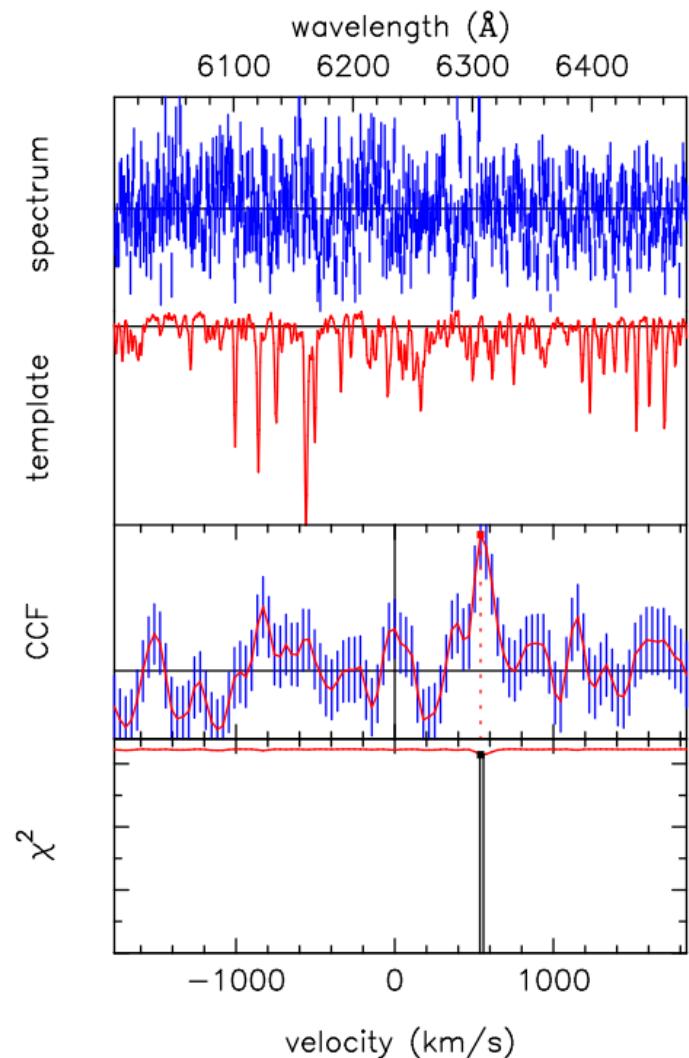
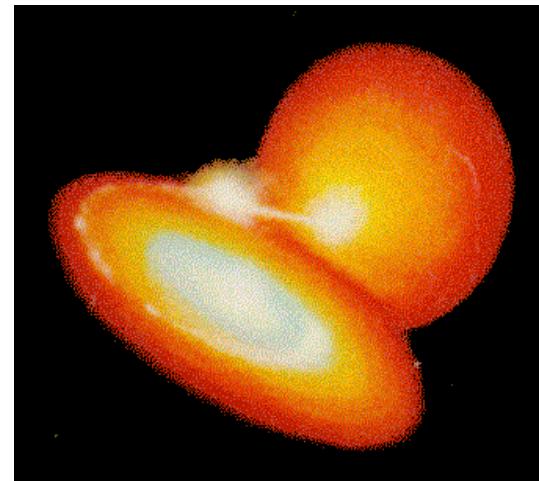
*Fit continuum.*

*Cross-correlate with  
template star spectra.*

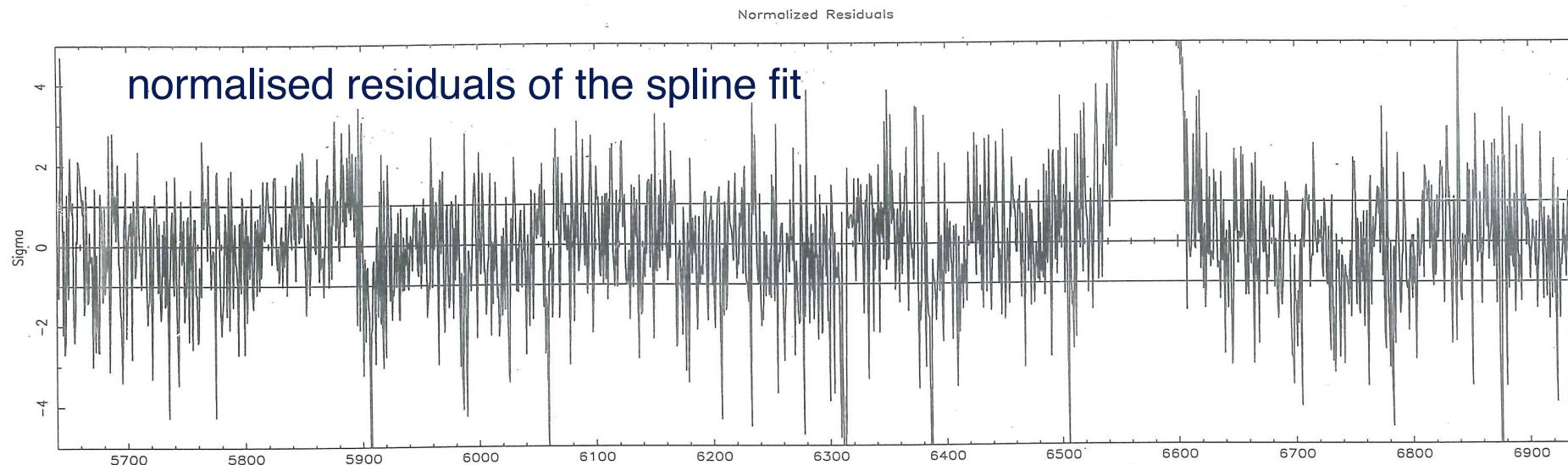
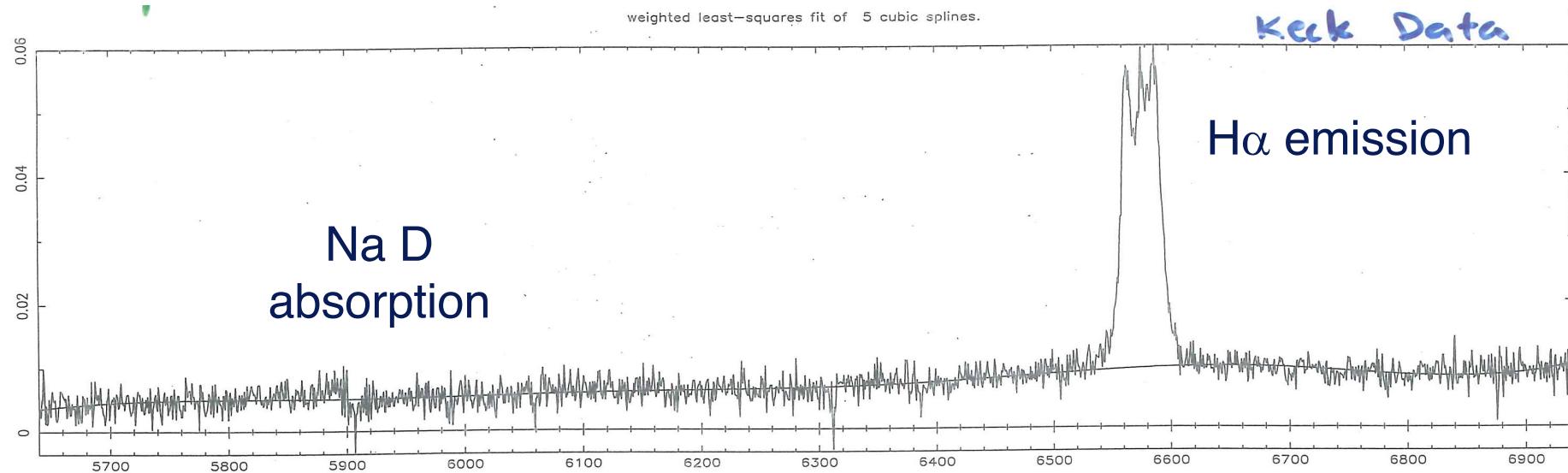
*Measure 13 radial  
velocities.*

*Fit sine curve to  
measure velocity semi-  
amplitude.*

*Work out constraints on  
the black hole mass.*

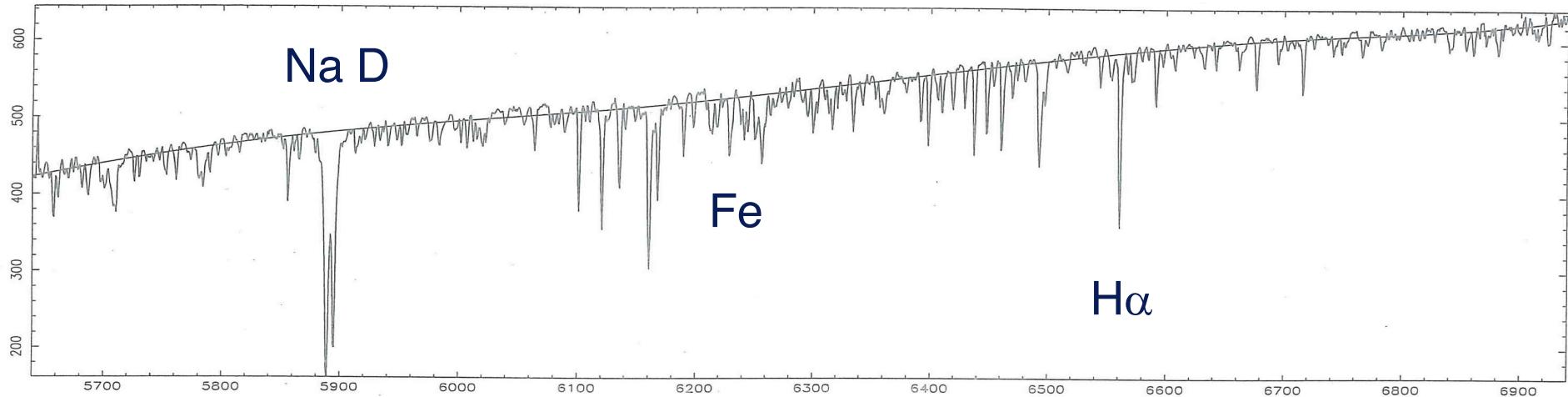


# ADA-P2 : Continuum Fit

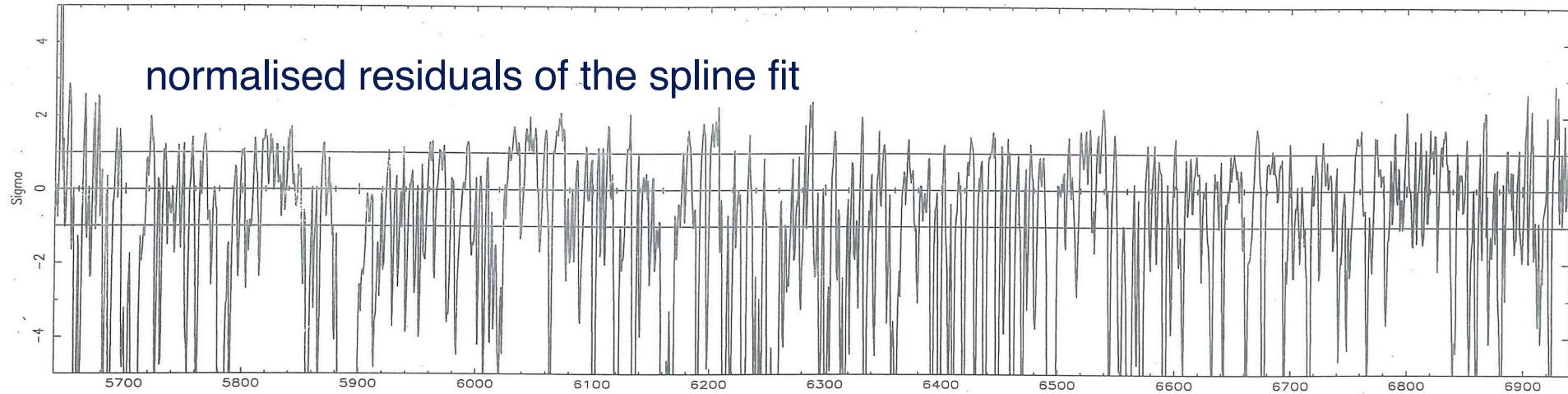


# ADA-P2 : Template Continuum Fit

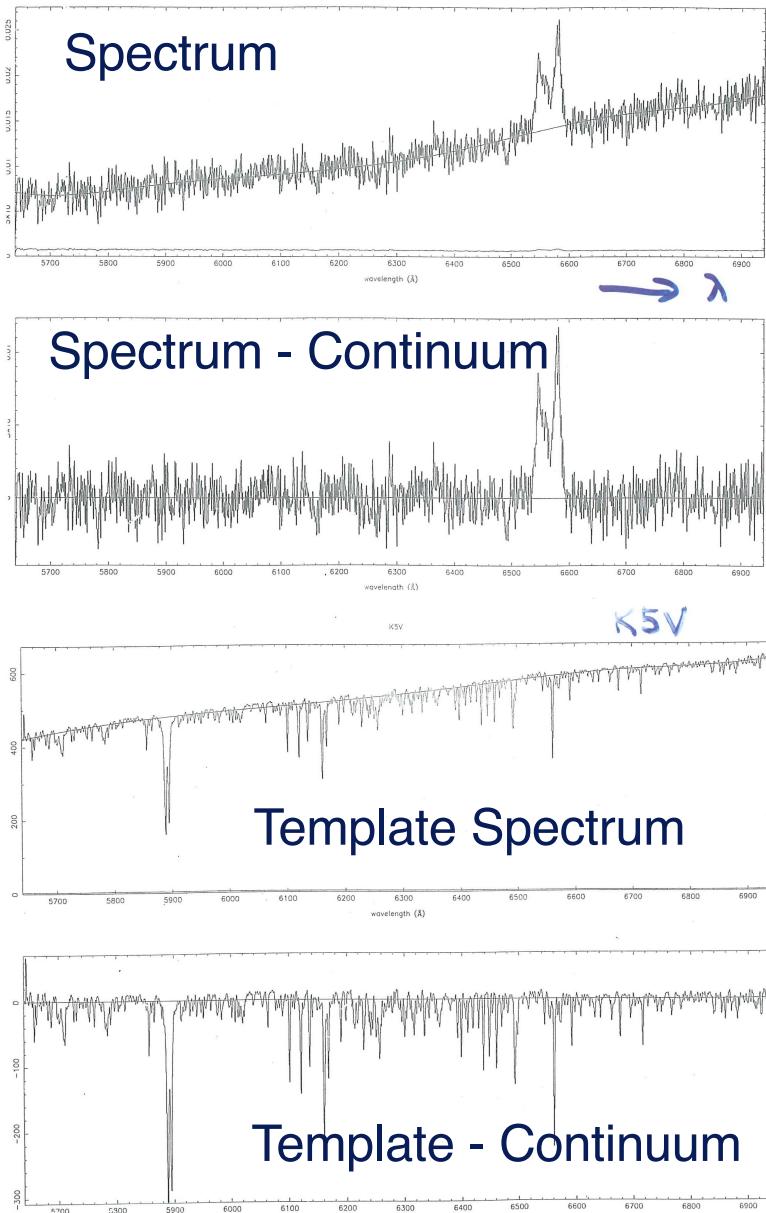
Clip at  $-2\sigma$  to exclude absorption lines



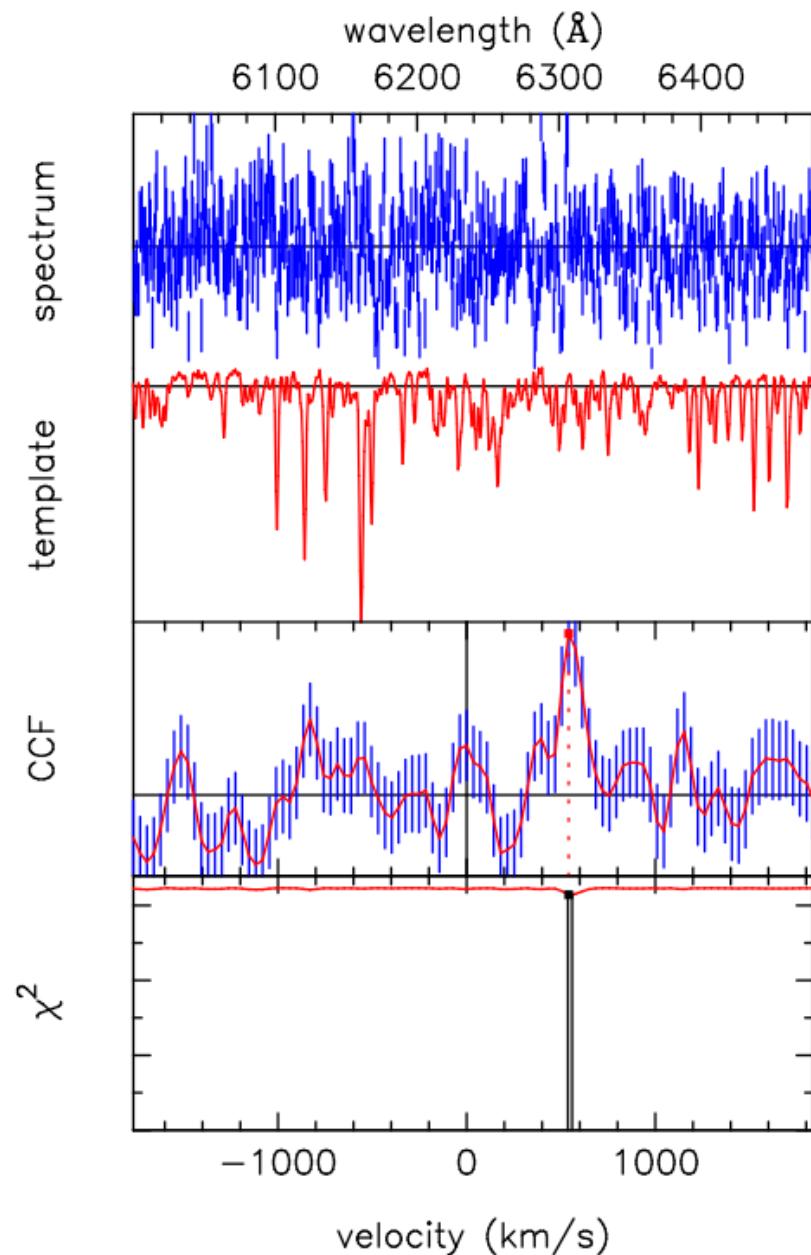
Normalized Residuals



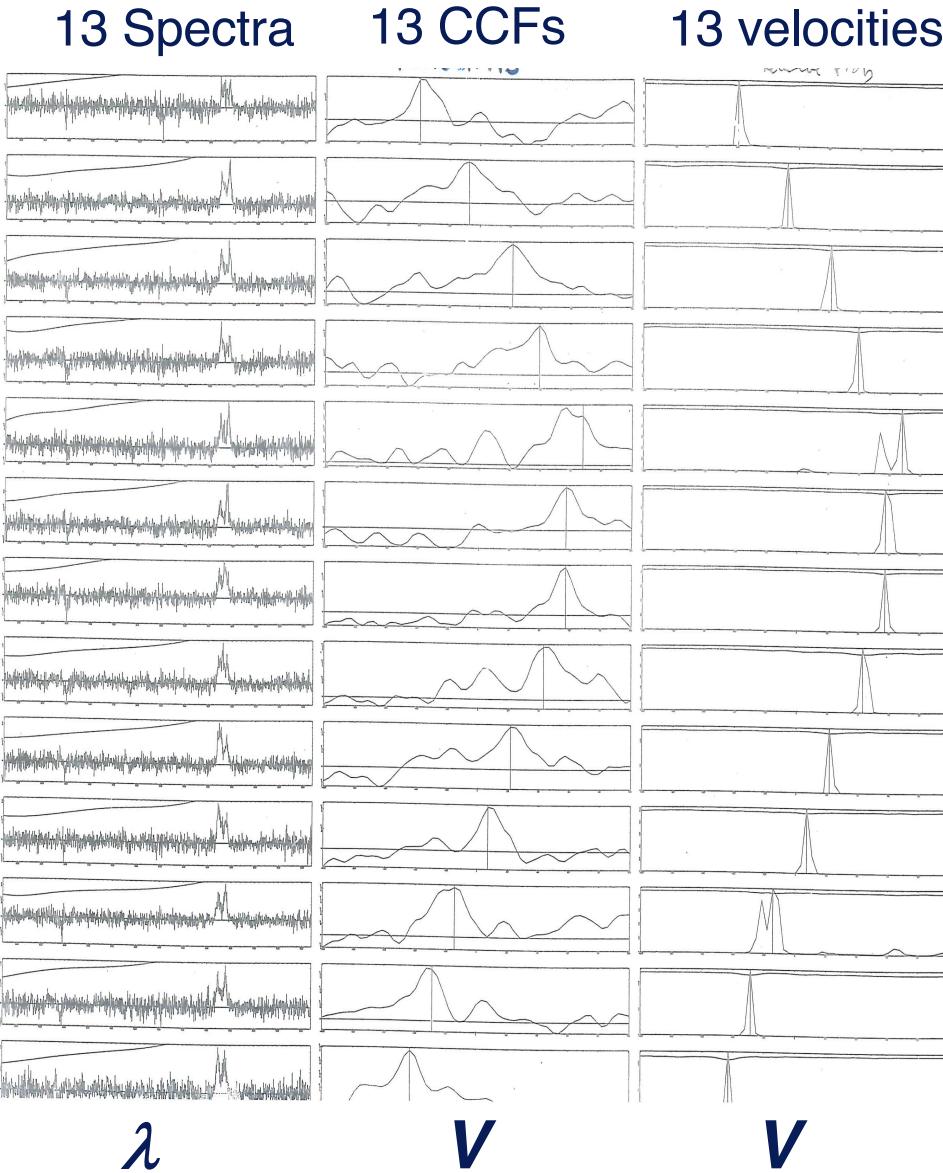
# ADA-P2 : spectra => velocities



Cross-Correlation Radial Velocities



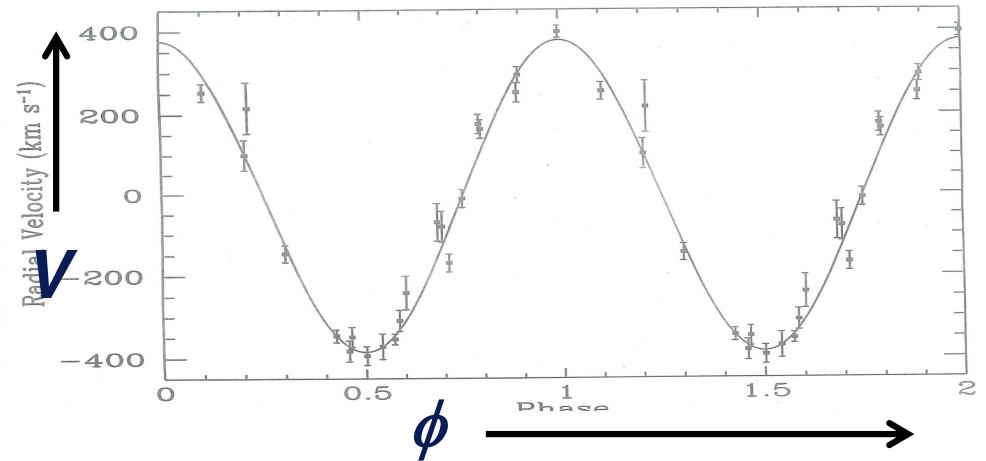
# Spectra => Velocities => Orbit=> Masses



Circular orbit model:

$$V(\phi) = \gamma + K_X \sin(2\pi\phi) + K_Y \cos(2\pi\phi)$$

$$K^2 = (K_X)^2 + (K_Y)^2$$



Component masses:

$$K, P \Rightarrow M_X, M_c$$

**ADA lectures are now finished 😊 .**

We've come a long way. You now have all the tools you need to tackle challenging data analysis projects.

The 2 Homework sets (done) and 2 Projects (to do) let you build expertise by putting these concepts and techniques into practice.

Thanks for listening !

**Fini -- ADA 15**

**Thanks for listening !**