

# Bayesian Rate Estimation

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We show how to obtain a Bayesian estimate of the rate of signal events from a set of signal and background events when the shapes of the signal and background distributions are known, can be estimated, or approximated; our method works well even if the foreground and background event distributions overlap significantly. We give examples of determining the rates of gravitational-wave events in the presence of background triggers from a template bank when noise parameters are known and/or can be fit from the trigger data. We also give an example of determining globular-cluster shape and location parameters from an observation of a stellar field that contains a non-uniform background density of stars superimposed on the cluster stars.

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## I. INTRODUCTION

**FIXME: Introduce the necessity of estimating rates, prior work (like [1]), Bayesian inference.**

Difficulty of measuring rate in presence of background

Want to add more than just the loudest event (cf. loudest event statistic)

Unknown background distribution,  $\Lambda$

Cf. number of gold-plated detections in sensitive volume – frequentist approach OK if tons of events, otherwise need this.

## II. MODEL

We assume that we are presented with a data set of  $N$  events that exceed a pre-specified threshold in ranking statistic,  $x_{\min}$ . Each event may be due to either a signal of interest or an uninteresting background. Each event is associated with a ranking statistic,  $x$ . Our data set therefore consists of the ranking statistics for the set of events:

$$d = \{x_i | i = 1, \dots, N\}. \quad (1)$$

The number of events  $N$  is also part of the observed data, but we separate out  $N$  and the observed ranking statistics,  $d$ , for convenience. We can choose how to label our events. Ultimately we will label the events in order of ranking statistic, i.e.,  $x_1 < x_2 < \dots < x_N$ , but some of the derivations that follow are simpler if the events are ordered by time of arrival. We will use  $d$  to denote ranking statistic-ordered events, and  $d_{\text{to}}$  to denote time-ordered events.

We assume that both the foreground and background events are samples from an inhomogeneous Poisson process with respective differential rates

$$\frac{dN_f}{dx} = f(x, \theta) \quad (2)$$

and

$$\frac{dN_b}{dx} = b(x, \theta), \quad (3)$$

where the  $\theta$  argument represents additional “shape” parameters that may affect the distribution, and for which we will eventually fit. The cumulative rates of the two processes are therefore

$$F(x, \theta) \equiv \int_{-\infty}^x ds f(s, \theta) \quad (4)$$

and

$$B(x, \theta) \equiv \int_{-\infty}^x ds b(s, \theta). \quad (5)$$

The assumption that the foreground and background events form an inhomogeneous Poisson process implies

1. The number of events in any range of ranking statistics,  $x \in [x_1, x_2]$  is Poisson distributed with rate  $F(x_2, \theta) - F(x_1, \theta)$  or  $B(x_2, \theta) - B(x_1, \theta)$ .
2. The numbers of events in non-overlapping ranges of ranking statistics are independent.
3. The probability of exactly one foreground event between  $x$  and  $x + h$  is given by

$$P(n = 1 \in [x, x + h]) = f(x, \theta)h + \mathcal{O}(h^2). \quad (6)$$

and similarly for background events.

4. The probability of two or more events in a small range of ranking statistic is negligible

$$P(n = 2 \in [x, x + h]) = \mathcal{O}(h^2). \quad (7)$$

The foreground and background rates can in general depend on several parameters; the goal of our analysis is to determine the posterior probability distributions for these parameters that are implied by the data. At the least, we will want to know the overall amplitude of the foreground and background rates. Let

$$f(x, \theta) = R_f \hat{f}(x, \theta'), \quad (8)$$

and

$$b(x, \theta) = R_b \hat{b}(x, \theta'), \quad (9)$$

where  $\hat{F}(\infty, \theta') = \hat{B}(\infty, \theta') = 1$ , and  $\theta' = \theta \setminus \{R_f, R_b\}$ . Then  $R_f \equiv F(\infty, \theta)$  and  $R_b \equiv B(\infty, \theta)$  are the total number of foreground and background events expected and  $\hat{f}(x, \theta')$  and  $\hat{b}(x, \theta')$  are the likelihood of obtaining an event with ranking statistic  $x$  under the foreground and background distributions. In what follows, we will drop the prime, using  $\theta$  to denote all parameters of the rate distributions except  $R_f$  and  $R_b$ .

We do not know a priori which of the events are foreground and which are background. For each event, we introduce a flag,  $f_i$ , which is either 0 (background) or 1 (foreground). These “state” flags are parameters in our model, along with  $R_f$ ,  $R_b$ , and  $\theta$ . We can marginalize over our uncertainty in the state of any given event by summing posteriors over  $f_i = \{0, 1\}$ .

Assuming time-ordered data,  $d_{\text{to}}$ , in the following, Bayes’ theorem relates the posterior probability of the state flags, rates, and shape parameters,  $p(\{f_i\}, R_f, R_b, \theta | d_{\text{to}}, N)$ , the likelihood of the data,  $p(d_{\text{to}} | \{f_i\}, N, R_f, R_b, \theta)$ , and the prior probability of state flags, rates and shape parameters before any data are obtained,  $p(\{f_i\}, N, R_f, R_b, \theta)$ :

$$p(\{f_i\}, R_f, R_b, \theta | d_{\text{to}}, N) = \frac{p(d_{\text{to}} | \{f_i\}, N, R_f, R_b, \theta) p(\{f_i\}, N, R_f, R_b, \theta)}{p(d_{\text{to}}, N)}. \quad (10)$$

The normalization constant, called the evidence,  $p(d_{\text{to}}, N)$ , is independent of the state flags, rates, and shape parameters.

Each foreground event is drawn from the probability distribution  $\hat{f}$  and each background event is drawn from the probability distribution  $\hat{b}$ . The events are independent of each other. Therefore, the likelihood of the data is

$$p(d_{\text{to}} | \{f_i\}, N, R_f, R_b, \theta) = \left[ \prod_{\{i|f_i=1\}} \hat{f}(x_i, \theta) \right] \left[ \prod_{\{i|f_i=0\}} \hat{b}(x_i, \theta) \right]. \quad (11)$$

This is the probability that the first observed event is a fore/background event (if  $f_i = 1, 0$ ) with ranking statistic  $x_1$  and the second observed event is a fore/background event (if  $f_i = 1, 0$ ) with ranking statistic  $x_2$  etc. If the events are ordered by ranking statistic the corresponding expression is more complicated, since  $x_1$  is now the event from foreground or background, with the smallest ranking statistic etc. We will return to the statistic-ordered case later.

The prior distribution can be factorized as

$$p(\{f_i\}, N, R_f, R_b, \theta) = p(\{f_i\} | N, R_f, R_b) p(N | R_f, R_b) p(R_f, R_b, \theta) = p(\{f_i\}, N | R_f, R_b) p(R_f, R_b, \theta). \quad (12)$$

The probability that the  $i$ ’th state flag is  $f_i = 1$  is given by  $R_f / (R_f + R_b)$ , while the probability that it is zero is  $R_b / (R_f + R_b)$ , provided the data are time-ordered as we have assumed. Then

$$p(\{f_i\} | N, R_f, R_b) = \prod_{\{i|f_i=1\}} \left( \frac{R_f}{R_f + R_b} \right) \prod_{\{i|f_i=0\}} \left( \frac{R_b}{R_f + R_b} \right) = \left( \frac{R_f}{R_f + R_b} \right)^{N_f} \left( \frac{R_b}{R_f + R_b} \right)^{N_b}, \quad (13)$$

where  $N_f$  and  $N_b$  are the numbers of foreground and background flags,  $N_f + N_b = N$ . Meanwhile,

$$p(N | R_f, R_b) = \frac{(R_f + R_b)^N}{N!} e^{-(R_f + R_b)}, \quad (14)$$

since the distribution of total event number is a Poisson process with rate  $R_f + R_b$ . Combining these yields the conditional probability of the flags on the rates:

$$p(\{f_i\}, N | R_f, R_b) = \frac{R_f^{N_f} R_b^{N_b}}{N!} \exp[-(R_f + R_b)]. \quad (15)$$

The second term in Eq. (12) is a traditional prior. Because the rate parameters enter the posterior in the same form as Poisson rates, we choose here the Poisson Jeffreys prior on rates [2], independent of the shape parameters

$$p(R_f, R_b, \theta) = \alpha \frac{1}{\sqrt{R_f R_b}} p(\theta), \quad (16)$$

where  $\alpha$  is a normalisation constant, but of course other choices are possible. This choice has the advantage that the prior is normalizable as  $R_f, R_b \rightarrow 0$ , and the exponentials in Eq. (15) regularize the posterior as  $R_f, R_b \rightarrow \infty$ .

Putting everything together, the posterior is

$$p(\{f_i\}, R_f, R_b, \theta | d_{\text{to}}, N) = \frac{\alpha}{p(d_{\text{to}}, N) N!} \left[ \prod_{\{i|f_i=1\}} R_f \hat{f}(x_i, \theta) \right] \left[ \prod_{\{i|f_i=0\}} R_b \hat{b}(x_i, \theta) \right] \exp[-(R_f + R_b)] \frac{p(\theta)}{\sqrt{R_f R_b}} \quad (17)$$

When sampling the posterior, the first term can be omitted and the equals sign replaced by proportionality, since it is independent of the parameters of interest, but we have kept this term explicitly so that we can see the equivalence to ranking-statistic ordered data. Once data have been observed, there is a unique loudness ordering and time ordering of those events, and so there is a one to one correspondence between a time-ordered posterior  $p(\{f_i\}, R_f, R_b, \theta | d_{\text{to}}, N)$  and the corresponding statistic-ordered posterior  $p(\{f_i\}, R_f, R_b, \theta | d, N)$ , which means  $p(\{f_i\}, R_f, R_b, \theta | d, N) = p(\{f_i\}, R_f, R_b, \theta | d_{\text{to}}, N)$ . However, the evidence  $p(d, N) = N! p(d_{\text{to}}, N)$ , since there are  $N!$  ways in which  $N$  events can be ordered in time and would have the same set of ranking statistics.

Not surprisingly, this ranking-statistic ordered posterior can be computed directly by assuming that the flags,  $\{f_i\}$ , are un-observed data and treating the sets  $\{x_i | f_i = 1\}$  and  $\{x_i | f_i = 0\}$  as samples from an inhomogeneous Poisson process. For an inhomogeneous Poisson process with rate function  $r(y)$  (cumulative rate  $R(y)$ ), the likelihood of a set of samples  $\{y_i\}$  is given by

$$\begin{aligned} p(\{y_i\} | r) d^N y_i &= P(\text{zero events below } y_0) \times P(\text{one event between } y_0 \text{ and } y_0 + dy_0) \\ &\quad \times P(\text{zero events between } y_0 + dy_0 \text{ and } y_1) \dots \\ p(\{y_i\} | r) &= \lim_{\delta y_i \rightarrow 0} \exp[-R(y_0)] [r(y_0) + \mathcal{O}(\delta y_0)] \times \exp[-[R(y_1) - R(y_0 + \delta y_0)]] \times \dots \\ &= \left[ \prod_i r(y_i) \right] \exp[-R(\infty)]. \quad (18) \end{aligned}$$

Applying this once to the foreground samples, once to the background samples and taking the product, we obtain  $p(d, \{f_i\}, N | R_f, R_b, \theta)$  and thence  $p(\{f_i\}, R_f, R_b, \theta | d, N) = p(d, \{f_i\}, N | R_f, R_b, \theta) p * R_f, R_b, \theta / p(d, N)$ . With the identification  $p(d, N) = N! p(d_{\text{to}}, N)$ , as justified above, we reproduce Eq. (17).

We can marginalize the posterior over the flags,  $f_i$ , obtaining

$$p(R_f, R_b, \theta | d, N) = \sum_{\{f_i\} \in \{0,1\}^N} p(\{f_i\}, R_f, R_b, \theta | d, N) \propto \prod_i \left[ R_f \hat{f}(x_i, \theta) + R_b \hat{b}(x_i, \theta) \right] \exp[-(R_f + R_b)] \frac{p(\theta)}{\sqrt{R_f R_b}}. \quad (19)$$

This expression is useful if we are only interested in rates and not the probability that any particular event is foreground or background. Unlike the full posterior (Eq. (17)), Eq. (19) contains only continuous parameters. We note that the terms that depend on the overall rate parameters,  $R_b$  or  $R_f$ , are of the form  $R_b^{n-1/2} \exp(-R_b)$  and so marginalisation over either  $R_b$  or  $R_f$  can be achieved analytically using

$$I_n = \int_0^\infty x^{n-1/2} e^{-x} dx = \frac{(2n-1)!!}{2^n} \sqrt{\pi} \quad (20)$$

using the usual notation  $(2n-1)!! \equiv (2n-1)(2n-3) \dots 1$ .

Eq. (17) is unchanged if the ranking statistic is multi-dimensional; in this case, the rates are

$$R_f = \int d^k \vec{x} f(x, \theta) \quad (21)$$

and

$$R_b = \int d^k \vec{x} b(x, \theta), \quad (22)$$

where  $f$  and  $b$  are rate densities on the  $k$ -dimensional space of ranking statistics. We give an example of fitting for multi-dimensional rate densities in § III C.

It is informative to relate these results to two other ways to estimate the foreground rate parameter — the loudest event statistic and the foreground-dominated statistic.

### 1. Loudest event statistic

If we were to include only the  $k$ -loudest events in the posterior distribution, rather than all observed events, the posterior (Eq. (17)) would be modified by an additional factor of  $\exp[R_f \hat{F}(x_{N-k+1}) + R_b \hat{B}(x_{N-k+1})]$ , where we have assumed events are ordered by loudness, so that  $x_{N-k+1}$  is the  $k$ -th loudest event. This term accounts for the data-dependent threshold that a loudest event statistic employs.

For the usual  $k = 1$  case, the marginalised posterior (Eq. (19)) becomes

$$p_{\text{LE}}(R_f, R_b, \theta | d) \propto \left( R_f \hat{f}(x_N, \theta) + R_b \hat{b}(x_N, \theta) \right) \exp \left[ - \left( R_f (1 - \hat{F}(x_N, \theta)) + R_b (1 - \hat{B}(x_N, \theta)) \right) \right] \frac{p(\theta)}{\sqrt{R_f R_b}}. \quad (23)$$

where  $x_N$  denotes the loudness of the loudest event. Marginalising over  $R_b$  we obtain

$$p_{\text{LE}}(R_f, \theta | d) \propto \left( \frac{\hat{b}(x_N, \theta)}{2(1 - \hat{B}(x_N, \theta))} + R_f \hat{f}(x_N, \theta) \right) \frac{\sqrt{\pi} p(\theta)}{\sqrt{1 - \hat{B}(x_N, \theta)} \sqrt{R_f}} \exp \left( -R_f (1 - \hat{F}(x_N, \theta)) \right). \quad (24)$$

This posterior has a maximum in  $R_f$  at

$$R_f = \frac{\hat{f}(x_N, \theta) - (1 - \hat{F}(x_N, \theta)) \tilde{b}(x_N, \theta) \pm \sqrt{(\hat{f}(x_N, \theta) - (1 - \hat{F}(x_N, \theta)) \tilde{b}(x_N, \theta))^2 - 4 \tilde{b}(x_N, \theta) (1 - \hat{F}(x_N, \theta)) \hat{f}(x_N, \theta)}}{4 \hat{f}(x_N, \theta) (1 - \hat{F}(x_N, \theta))}. \quad (25)$$

where  $\tilde{b}(x_N, \theta) = \hat{b}(x_N, \theta) / (1 - \hat{B}(x_N, \theta))$ . If  $\tilde{b}(x_N, \theta) \ll 1$ , we obtain the result  $(1 - \hat{F}(x_N, \theta)) R_f \approx 1/2$ . This can be understood as the statement that the rate of foreground events with ranking statistic greater than  $x_N$ ,  $(1 - \hat{F}(x_N, \theta)) R_f$ , is of order 1, as expected. However,  $\tilde{b}(x_N, \theta) = -d[\ln(1 - \hat{B}(x, \theta))]/dx$  and  $(1 - \hat{B}(x, \theta)) \rightarrow 0$  as  $x \rightarrow \infty$ , so this term will be divergent and for many reasonable examples, we will find  $\tilde{b}(x_N, \theta) \gg \hat{f}(x_N, \theta)$ , in which case the posterior on  $R_f$  is peaked at 0. This issue highlights the problem with using a loudest-event statistic with an improper prior on the background rate  $R_b$ . No matter how improbable an event with  $x = x_N$  is under the background distribution, it can become likely that the event at  $x_N$  is from the background distribution by taking the background rate to be sufficiently large. Although this predicts many more events with  $x < x_N$ , by using only the loudest event we do not incorporate the information that no such events are seen. This problem is avoided in the new framework described here, since we use all events detected above threshold and combined rates,  $R_f + R_b$ , significantly greater than the total number of observed events are strongly disfavoured.

This problem can be avoided in the loudest event framework, by including an upper limit on the rate,  $R_{\text{max}}$ , in the prior for  $R_b$ . The marginalised distribution for the foreground rate then becomes

$$p_{\text{LE}}(R_f, \theta | d) \propto \left( \frac{\hat{b}(x_N, \theta)}{(1 - \hat{B}(x_N, \theta))^{\frac{3}{2}}} \left[ \frac{\sqrt{\pi}}{2} \text{erf} \left( \sqrt{(1 - \hat{B}(x_N, \theta)) R_{\text{max}}} \right) - \sqrt{(1 - \hat{B}(x_N, \theta)) R_{\text{max}}} e^{-(1 - \hat{B}(x_N, \theta)) R_{\text{max}}} \right] \right. \\ \left. + R_f \hat{f}(x_N, \theta) \frac{\sqrt{\pi} \text{erf} \left( \sqrt{(1 - \hat{B}(x_N, \theta)) R_{\text{max}}} \right)}{\sqrt{(1 - \hat{B}(x_N, \theta))}} \right) \frac{p(\theta)}{\sqrt{R_f}} \exp \left( -R_f (1 - \hat{F}(x_N, \theta)) \right), \quad (26)$$

where  $\text{erf}(x)$  is the error function, defined in the usual way  $\text{erf}(x) = (2/\sqrt{\pi}) \int_0^x \exp(-u^2) du$ . If  $(1 - \hat{B}(x_N, \theta)) R_{\text{max}} \ll 1$ , Eq. (26) can be approximated by

$$p_{\text{LE}}(R_f, \theta | d) \propto \left( \frac{R_{\text{max}}}{3} \hat{b}(x_N, \theta) + R_f \hat{f}(x_N, \theta) \right) \frac{p(\theta)}{\sqrt{R_f}} \exp \left( -R_f (1 - \hat{F}(x_N, \theta)) \right) \quad (27)$$

and if  $\hat{f}(x_N, \theta) \gg R_{\text{max}} \hat{b}(x_N, \theta)$  we find the same result as before  $(1 - \hat{F}(x_N, \theta)) R_f \approx 1/2$ .

## 2. Foreground dominated statistic

If we set the threshold for including an event,  $x_{\min}$ , sufficiently high, we can ensure that  $\hat{f}(x_i, \theta) \gg \hat{b}(x_i, \theta)$  for all ranking statistics  $x_i$  in the data set. The posterior can then be approximated by

$$p_{\text{FD}}(R_f, R_b, \theta | d) \propto \prod_i \left[ \hat{f}(x_i, \theta) \right] R_f^N \exp[-(R_f + R_b)] \frac{p(\theta)}{\sqrt{R_f R_b}}. \quad (28)$$

Normalisation over  $R_b$  gives a constant factor and the posterior on the foreground rate becomes

$$p_{\text{FD}}(R_f, \theta | d) \propto \prod_i \left[ \hat{f}(x_i, \theta) \right] R_f^{N-1/2} \exp[-R_f] p(\theta). \quad (29)$$

Ignoring the dependence on  $\theta$ , this is peaked at a rate  $R_f = N - 1/2$ , so we have the expected result that, in the foreground dominated regime, the rate is approximately equal to the number of events observed. We note that the rate  $R_f$  is defined as the rate of events occurring above the specified threshold and therefore if the foreground dominated statistic were used to estimate rates  $R_f^1$  and  $R_f^2$  for thresholds  $x_{\min} = x_1$ ,  $x_{\min} = x_2$  respectively, these rates should be compared by equating  $R_f^1(1 - \hat{F}(x_2, \theta))$  and  $R_f^2(1 - \hat{F}(x_1, \theta))$ .

## III. EXAMPLES

In this section we present several examples of the application of our framework to various rate estimation problems in the presence of background.

### A. Gravitational Waves with Non-Overlapping Templates

Suppose we attempt to detect gravitational wave signals in a data stream by matched filtering in the frequency domain against a set of  $N$  template waveforms [e.g., 3, 4]. In our simplistic model, we suppose the data stream consists of stationary Gaussian noise with a power spectral density  $S(f)$  combined additively with some number of gravitational wave signals. We assume that the signals are sufficiently rare that they do not overlap in the data stream. The signal to noise ratio (SNR) of a template,  $h(f)$ , given data,  $d(f)$ , is

$$\rho_h \equiv \frac{\langle h, d \rangle}{\sqrt{\langle h, h \rangle}}, \quad (30)$$

where  $\langle \cdot \rangle$  denotes the noise-weighted inner product:

$$\langle a, b \rangle \equiv 4\Re \int_0^\infty df \frac{a^*(f)b(f)}{S(f)}. \quad (31)$$

We suppose for simplicity that the templates are sufficiently distinct that

$$\langle h_i, h_j \rangle \simeq \delta_{ij}. \quad (32)$$

In the following subsection, we will generalize the model to overlapping templates. We rank candidate events by their maximum SNR over the entire template bank,

$$x \equiv \max_h \rho_h, \quad (33)$$

and consider only events that have a maximum SNR above some threshold,  $x > x_{\min}$ .

For a data stream of pure noise,  $d(f) = n(f)$ , the SNR of each template follows a  $N(0, 1)$  distribution. The background ranking statistic (i.e. the maximum SNR over the template bank) then has a cumulative distribution without thresholding of

$$\hat{B}(x) = \left( \frac{1 + \operatorname{erf}\left(\frac{x}{\sqrt{2}}\right)}{2} \right)^N \quad (34)$$

where  $\text{erf}(x)$  is the error function as before. Imposing the threshold,  $x > x_{\min}$ , the cumulative distribution of the background becomes

$$\hat{B}(x) = \frac{\left(1 + \text{erf}\left(\frac{x}{\sqrt{2}}\right)\right)^N - \left(1 + \text{erf}\left(\frac{x_{\min}}{\sqrt{2}}\right)\right)^N}{2^N - \left(1 + \text{erf}\left(\frac{x_{\min}}{\sqrt{2}}\right)\right)^N} \quad (35)$$

for  $x > x_{\min}$ , 0 otherwise.

The SNR of a gravitational wave signal in an interferometric detector scales as  $1/d$  [5], where  $d$  is the distance to the source. Ignoring cosmological effects, the number of sources scales as  $d^3$ . Thus, we expect that the foreground cumulative distribution of events will follow

$$\hat{F}(x) = 1 - \frac{x_{\min}^3}{x^3}. \quad (36)$$

Note that this scenario has no shape parameters  $\theta$  for the foreground and background distributions.

To demonstrate the effectiveness of our formalism, we applied it to a synthetic data set with foreground and background distributions drawn from Eqs. (35) and (36) with  $R_f^{\text{true}} = 10.4$  and  $R_b^{\text{true}} = 95.1$ , using 1000 templates. **[Specify  $x_{\min}$ ?]** The synthetic data consisted of 13 foreground events and 85 background events; the cumulative distribution for the ranking statistic of the synthetic data appears in Figure 1. We used a Markov Chain Monte Carlo simulation to draw samples of state flags and rates from the joint posterior (Eq. (17)).

In Figure 2, we show the marginalized posterior densities for the foreground and background rates. (Refer to Eq. (19).) Figure 3 shows the posterior foreground probability for each event marginalized over all other events' types and the foreground and background rates.

We can compare these results to results obtained using the two approximations described earlier, the loudest-event statistic and the foreground-dominated statistic. The marginalised distribution for the foreground rate using these alternatives are shown in Figure 4. In this case, the loudest event had  $x_N = 9.5$  (**correct this**). The loudest-event statistic depends on a specification of the maximum,  $R_{\max}$ , for the background rate. We show results for  $R_{\max} = \infty$ , i.e.m, the improper prior, and  $R_{\max} = 10000$ . The results for other reasonable choices of  $R_{\max} = 100, 1000, 100000$  etc. gave exactly the same posterior, since  $\hat{b}(x_N) R_{\max} \ll \hat{f}(x_N)$  for all these choices and we are therefore in the regime where the posterior is insensitive to  $R_{\max}$ . To apply the foreground-dominated statistic we must specify a threshold above which we assume all events are foreground. It is reasonable to do this based on a specification for the relative probability of an event being fore/background,  $\hat{f}(x)/\hat{b}(x) = p_{\text{thresh}}$ . Setting  $p_{\text{thresh}} = 0.99$  gives  $x_{\min} = 4.07$  and there are  $N = 13$  events exceeding that threshold. Setting  $p_{\text{thresh}} = 0.5$  gives  $x_{\min} = 3.82$  and there are  $N = 15$  events exceeding that threshold (**correct these numbers using Will's data**). We show results for both of these choices of  $x_{\min}$  in Figure 4. We also show similar results for two extreme cases — setting  $x_{\min} = 3.5$  so that we assume all 98 observed events are foreground; and setting  $x_{\min} = 9$  so that only the loudest event is classified as foreground.

The loudest event statistic with the improper-prior gives, as expected, a poor approximation to the foreground rate. The peak is more accurately located when a prior maximum rate is defined, but the distribution is much wider than using the full analysis described here. This is to be expected as much of the information is being thrown away. The foreground-dominated statistic gives a reasonable approximation to the true foreground rate, and a distribution that is not much wider than the full analysis, for the non-extreme choices of  $x_{\min}$ . For  $x_{\min} = 9$ , the foreground dominated statistic has equivalent performance to the loudest event statistic, as we might expect, while when  $x_{\min} = 3.5$ , it performs poorly since we are approximating the foreground rate by the total foreground plus background rate. This indicates that, provided the threshold is chosen appropriately, the foreground dominated statistic can perform quite well at estimating the rate. The fact that it reproduces the posterior from the full analysis so well is indicative of the fact that most of the information about the foreground comes from the loudest events. Indeed, for  $x_{\min} \approx 4$ , the set of events consists mostly of foreground sources and that set contains a decent number of events (13), so it is not surprising that this statistic can estimate the foreground rate well. The choice of  $x_{\min}$  was motivated by knowledge of  $\hat{b}(x, \theta)$  and  $\hat{f}(x, \theta)$ , which we have in this case, but this might not be possible if the parameters  $\theta$  were simultaneously being estimated. The full analysis naturally incorporates inference about the rate parameters  $\theta$  and the background rate  $R_b$  along with the foreground rate and incorporates maximum information from the data set and should therefore lead to narrower posteriors in general.

**[General comment on the text: I think we need to say a bit more about the figures and the interpretation of the results, instead of just relying on the reader to make the best of it. For example, even though it may seem obvious to us, we should explicitly say that Fig. 2 shows that we succeed in recovering rates within the expected uncertainty envelope. On Fig. 3, could say something obvious like point out that we cannot separate background from foreground for individual events, but that doesn't necessarily matter for rate measurements.]**

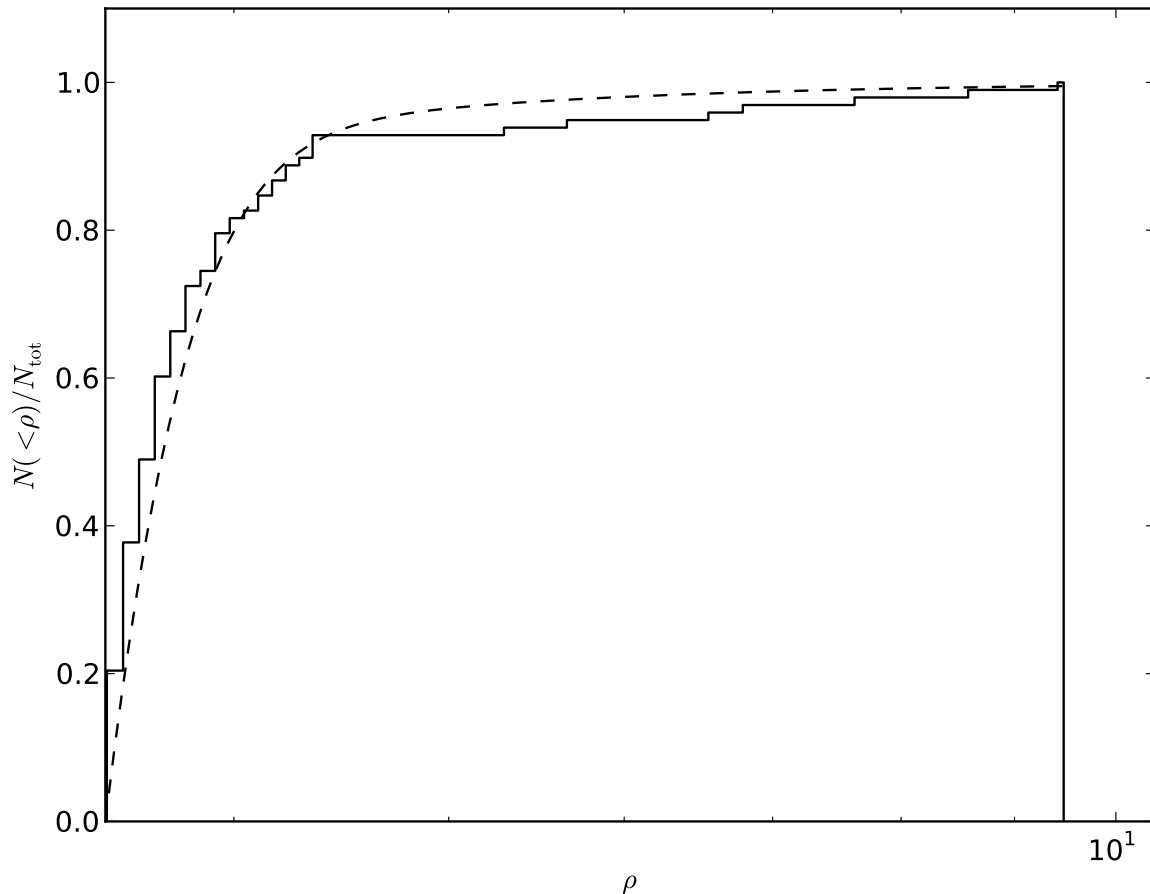


FIG. 1. The cumulative distribution of the ranking statistics for the synthetic data used to test the formalism on the model from §III A. The solid line gives the cumulative distribution of the synthetic data; the dashed line gives the theoretical cumulative distribution for the models in Eqs. (35) and (36) combined with  $R_f = 10.4$  and  $R_b = 95.1$ . **[I think both axis labels should say  $x$  rather than  $\rho$ , since that's the ranking statistic ( $\max \rho$ ).]**

### B. Gravitational Waves With Overlapping Templates

In §III A we assumed that the overlap between different templates in the template bank was negligible, so the SNRs recovered by different templates are independent random variables. In fact, template banks are not constructed in this way [e.g., 6, 7], because signals could fall in the gaps between the non-overlapping templates. We can model this effect by assuming that a template bank of  $N$  actual templates will behave as if it had  $N_{\text{eff}}$  *independent* templates. Rather than pre-computing  $N_{\text{eff}}$ , we can fit for it as a shape parameter. That is, we assume that  $\theta = \{N_{\text{eff}}\}$  is a shape parameter for the background cumulative distribution:

$$\hat{B}(x, N_{\text{eff}}) = \frac{\left(1 + \operatorname{erf}\left(\frac{x}{\sqrt{2}}\right)\right)^{N_{\text{eff}}} - \left(1 + \operatorname{erf}\left(\frac{x_{\min}}{\sqrt{2}}\right)\right)^{N_{\text{eff}}}}{2^{N_{\text{eff}}} - \left(1 + \operatorname{erf}\left(\frac{x_{\min}}{\sqrt{2}}\right)\right)^{N_{\text{eff}}}}. \quad (37)$$

Results from such an analysis appear in Figures 5 and 6. We use the same parameters and data set as in §III A, with  $R_f = 10.4$ ,  $R_b = 95.1$ , and  $N_{\text{eff}} = 1000$ , but now allow  $N_{\text{eff}}$  to be a parameter of the background distribution, with a flat prior. Both the rates and the number of effective templates are recovered without significant loss of accuracy relative to the fixed  $N_{\text{eff}}$  situation in §III A.

If we consider the two alternative methods, the loudest event and foreground dominated statistics, we will recover the



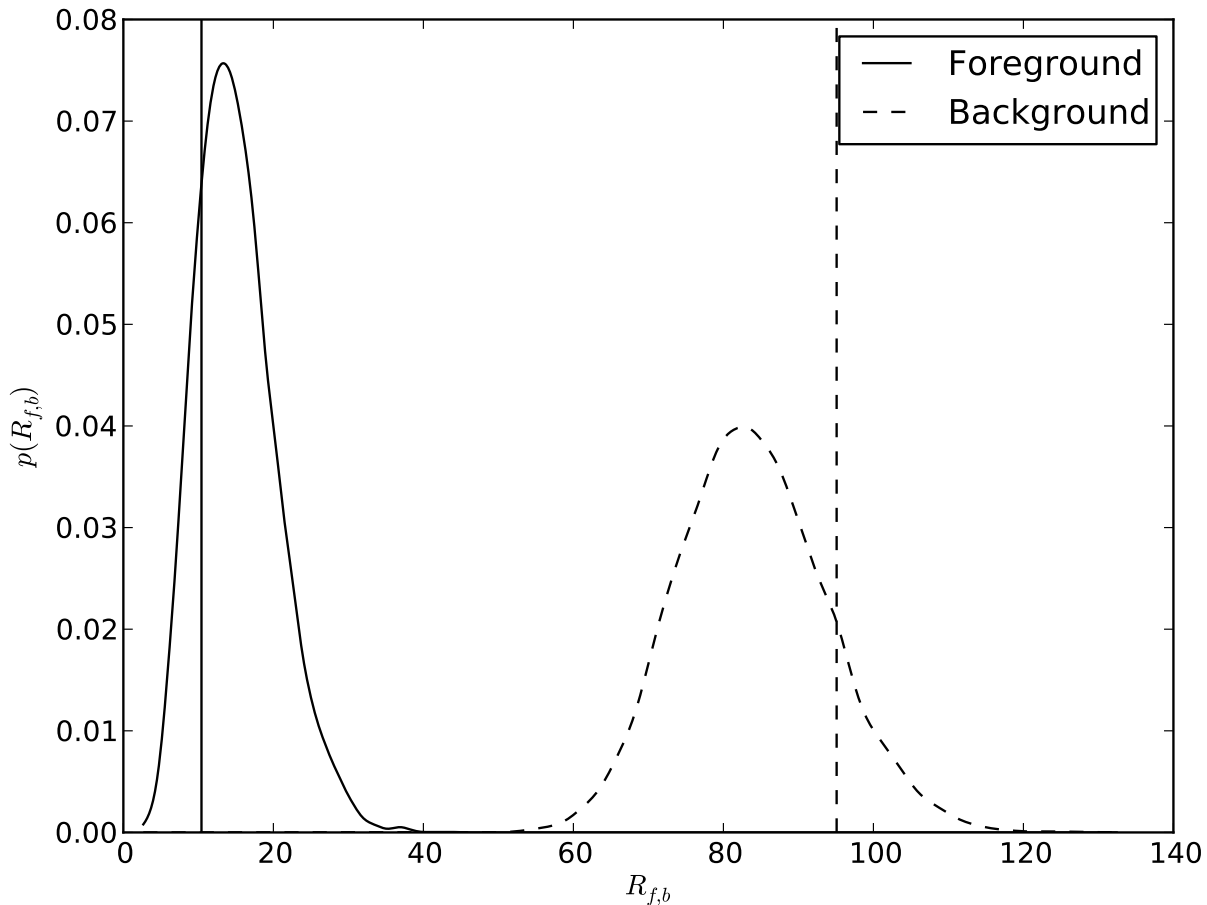


FIG. 2. The marginalized posterior densities for  $R_f$  (solid line) and  $R_b$  (dashed line) for the analytic model discussed in §III A. The vertical lines indicate the “true” values used to generate the synthetic data set.

same foreground distributions as in the case with  $N_{\text{eff}}$  fixed, which are shown in Figure 4. This is because the parameter  $N_{\text{eff}}$  affects only the background distribution, to which the foreground-dominated statistic is insensitive, and in the loudest event case, after marginalisation over  $N_{\text{eff}}$  we find  $\int_0^{N_{\text{max}}} \hat{b}(x_N, N_{\text{eff}}) dN_{\text{eff}} \ll 3N_{\text{max}}/R_{\text{max}} \hat{f}(x_N, N_{\text{eff}})$  and so we are still in the foreground-dominated regime in which the loudest event tells us nothing about the background. Similarly, neither of these alternative methods can inform us about the value of  $N_{\text{eff}}$ , a property of the background. **Technically, if we allowed really large values of  $N_{\text{eff}}$  we would get into a regime where the loudest event could be background and we’d get something here. But, we would need  $N_{\text{max}} \sim 10^{20}$  and so I don’t think we should consider these alternatives further in this case.**

### C. Star Cluster Parameters With Background Contamination

Our final example concerns fitting for the location and shape parameters of a cluster of stars observed on top of a stellar background with a density gradient. We assume that a star cluster has a Plummer surface-density profile [8, 9],

$$\hat{f}(\vec{x}, \theta) = \frac{1}{\pi r_0^2 \left(1 + \frac{|\vec{x} - \vec{x}_0|^2}{r_0^2}\right)^2}, \quad (38)$$

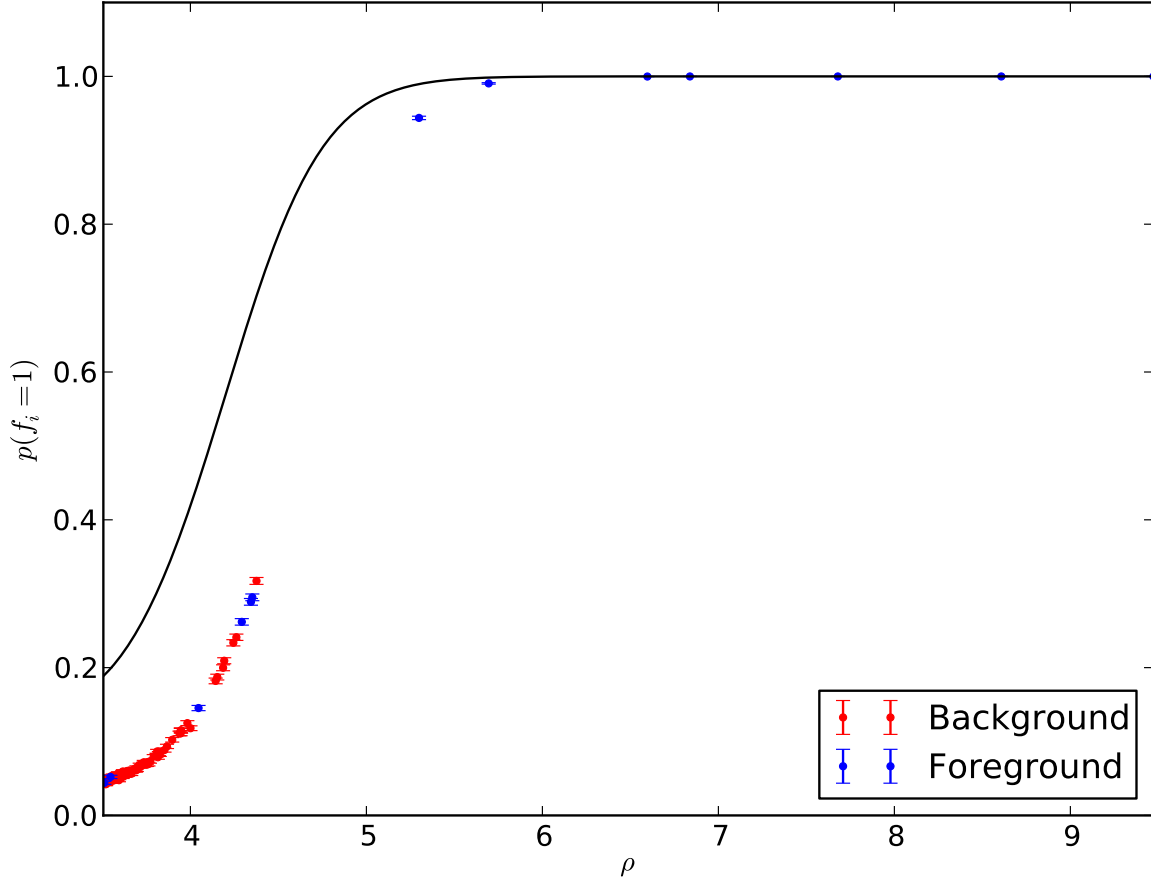


FIG. 3. Foreground probability for each event in the synthetic data set of §III A marginalized over all other parameters. True foreground events are in blue (dark grey), background events in red (light grey). The solid line is the likelihood ratio  $p(x|\text{foreground})/p(x|\text{background}) = \hat{f}(x)/\hat{b}(x)$  for this model **evaluated at the simulated parameters (?)**; this exceeds the marginalized foreground probability for many of the events because in this data set there are approximately nine times as many background events as foreground events. **[I'm not sure what the reader is meant to take away from the solid lines If there's something worth taking away, we should describe the message in the text. Otherwise, if it only confuses things, we should drop it.]**

where  $\vec{x}_0$  is the location on the sky of the center of the cluster, and  $r_0$  is a radial scale parameter. We assume a square observational domain [10],  $\vec{x} \in [0, 1]^2$ , and a background that has a density gradient at an arbitrary orientation with respect to the observational axes:

$$\hat{b}(\vec{x}, \theta) = 1 + \vec{\gamma} \cdot (\vec{x} - \vec{x}_{1/2}), \quad (39)$$

where  $\vec{\gamma}$  is the gradient, and  $\vec{x}_{1/2} = [1/2, 1/2]$  is the centroid of the observational domain. **[I think that if the domain is finite, the previous equation is only normalized for all  $\vec{\gamma}$  if  $\vec{x}_{1/2}$  is in the center of a symmetric domain (as it happens to be in this case).]** We use assume a gradient for the background of  $\vec{\gamma} = [-0.5, 0.5]$ . **[I find it a bit confusing to use the word "assume" for both the model and for the specific parameters injected into the simulation (but then being fit for, so their values are not "assumed" in the recovery). Maybe "assume" for the model, and "simulate" for the parameter values to be fit?]** We assume that the total number of background stars,  $R_b = 10000$ , exceeds by a factor of ten the total number of cluster stars,  $R_f = 1000$ . **[But the cluster has only  $\sim 0.01$  of the total area, so it's over-dense by a factor of 10 or more. Fig. 6 shows a very bright spot where the cluster is, which sort of makes the problem look too simple for the chosen parameters...]** We choose a true cluster center  $\vec{x}_0 = \vec{x}_{1/2}$ , and a radial scale parameter of  $r_0 = 0.1$ . In all,

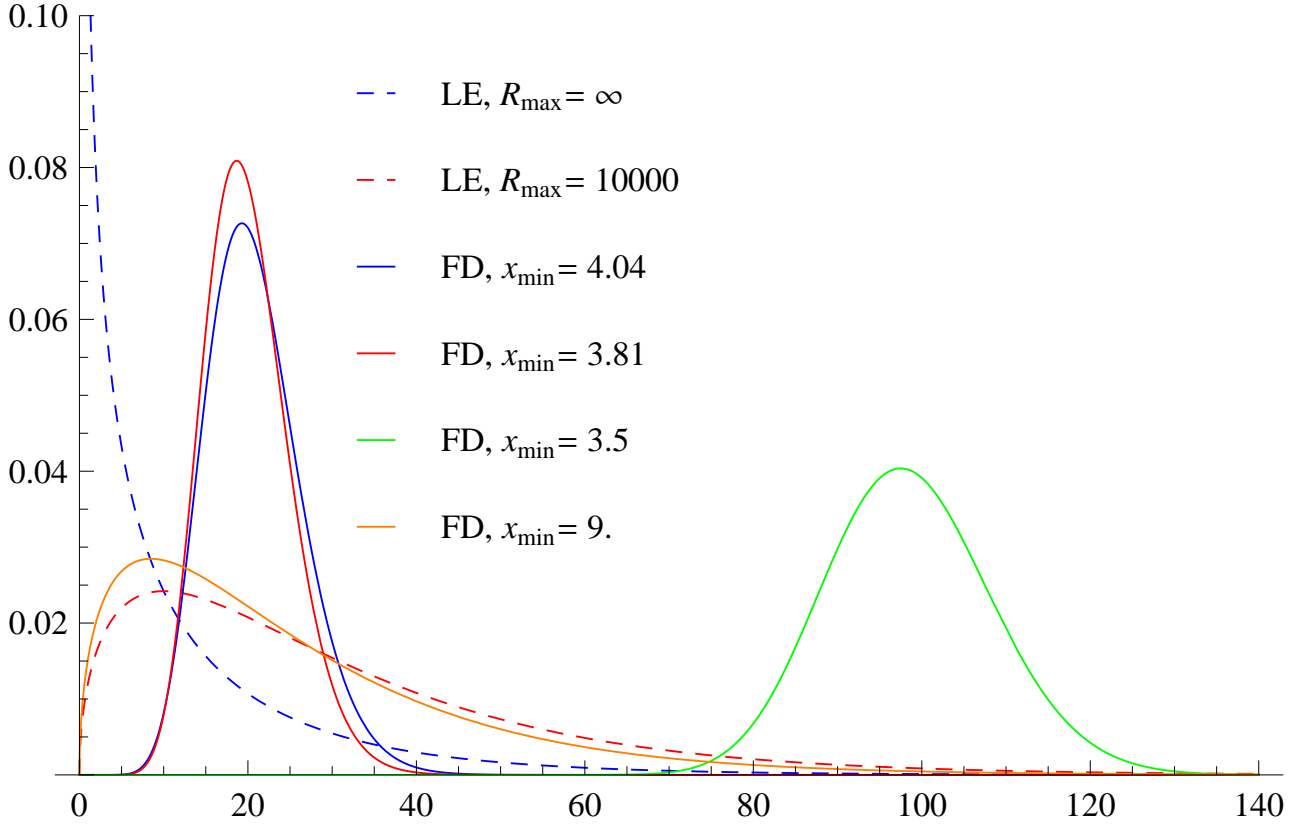


FIG. 4. Posteriors on foreground rate obtained using alternative methods — the loudest event statistic and the foreground dominated statistic. Results are shown for two different choices of the maximum a priori background rate,  $R_{\max}$ , in the case of the loudest event (“LE”) statistic, and for several different choices of the threshold,  $x_{\min}$ , in the case of the foreground dominated (“FD”) statistic.

the shape parameters for the true distributions are

$$\theta_0 \equiv \{x_0, y_0, r_0, \gamma_x, \gamma_y\} = \left\{ \frac{1}{2}, \frac{1}{2}, \frac{1}{10}, -\frac{1}{2}, \frac{1}{2} \right\}. \quad (40)$$

Figure 7 shows the density on the sky due to the cluster foreground and the background with these parameters. We drew a synthetic data set from this density according to the corresponding inhomogeneous Poisson process.

To analyze our synthetic data set, we analytically marginalized over the state flags, using the likelihood in Eq. (19). **[I think it would be kind to the reader to be more explicit about the connection with the formalism in Section II. What are the “events”? What is the ranking statistic  $x$ ? What are the flags (which aren’t in  $\mathbb{R}$ )?]** We did this to take advantage of the *emcee* sampler of Foreman-Mackey *et al.* [11], which requires all parameters to be in  $\mathbb{R}$ . We applied a prior on the shape parameters that is flat in  $\vec{x}_0$  and  $\vec{\gamma}$ , and the Jeffreys prior on  $r_0$ ,

$$p(r_0) = \frac{\sqrt{R_f}}{r_0}. \quad (41)$$

**[Why is this the Jeffreys prior (BTW, it’s Jeffreys, or perhaps Jeffreys’, but definitely not Jeffrey’s ; )? It’s not obvious why the prior on  $r_0$  should depend on  $R_f$ ?]** (Note that this factor of  $\sqrt{R_f}$  cancels with the Jeffreys prior on the rate,  $1/\sqrt{R_f}$ ; we have verified that the priors on these parameters are irrelevant to our results, as would be expected from the measurement of  $\sim 1000$  foreground stars.)

Figure 8 shows the posterior for the location parameters,  $\vec{x}_0$ ; the center of the cluster is localized to within a few percent of its scale. Figure 9 shows the posteriors inferred on the cluster and background numbers,  $R_f$  and  $R_b$ , and Figure 10 shows the posterior for the cluster’s scale parameter. In spite of the significant background, the cluster scale and total number are accurately recovered by our analysis.

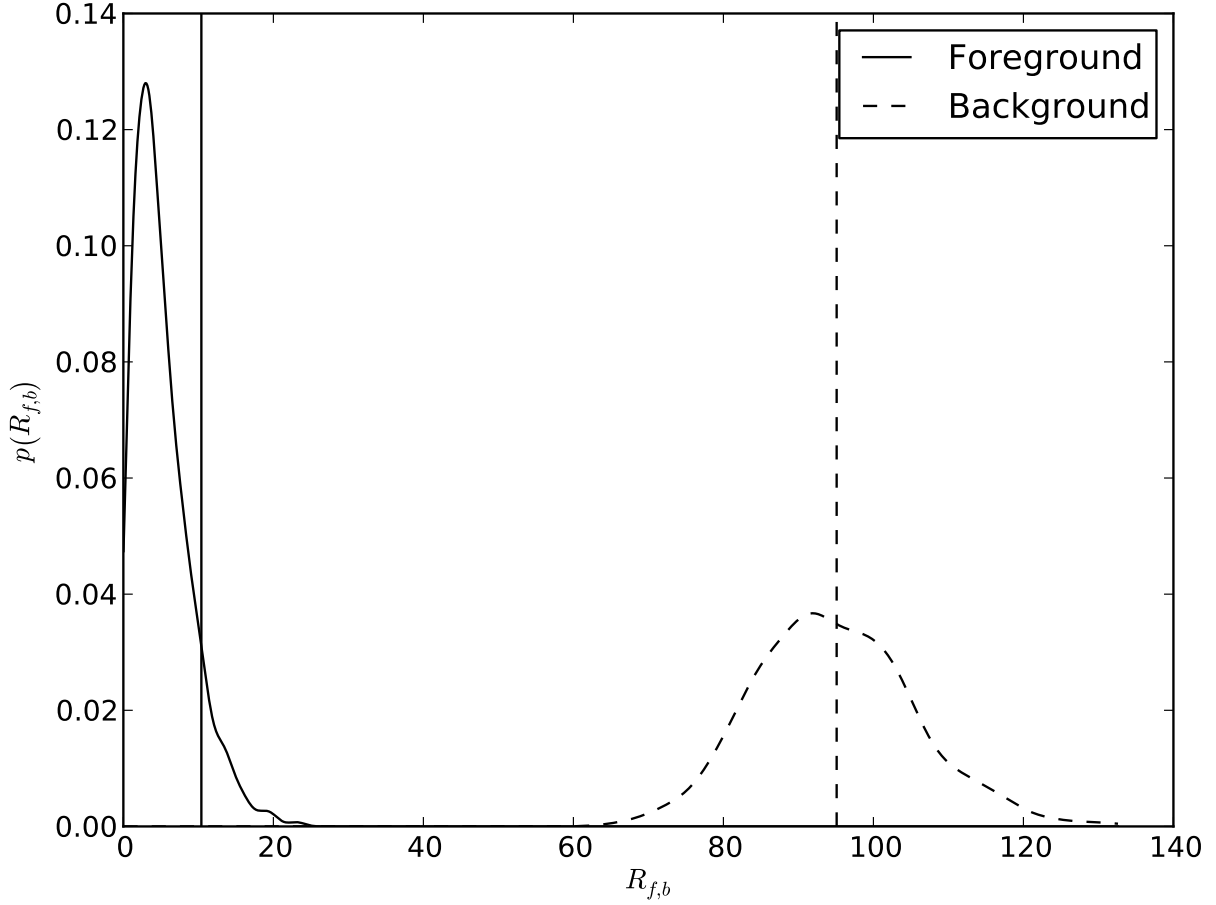


FIG. 5. The foreground (solid lines) and background (dashed lines) rate posterior, marginalized over all flags and the  $N_{\text{eff}}$  parameter, for the gravitational wave template detection scenario with overlapping templates discussed in §III B. The true values of the rates,  $R_f = 10.4$  and  $R_b = 95.1$ , are indicated with vertical lines. The distributions are not significantly wider than those of Figure 2, in spite of the extra parameter. *[ $R_f$  seems to be more of an outlier than before; why was there a significant shift, given that  $N_{\text{eff}}$  seems fairly spot on?]*

#### IV. CONCLUSION

Separating classes of events

Comments on background probability estimation – Cannon et al. in prep.

Relevance (vs. loudest statistic, or frequentist approach using only gold-plated events)

#### ACKNOWLEDGMENTS

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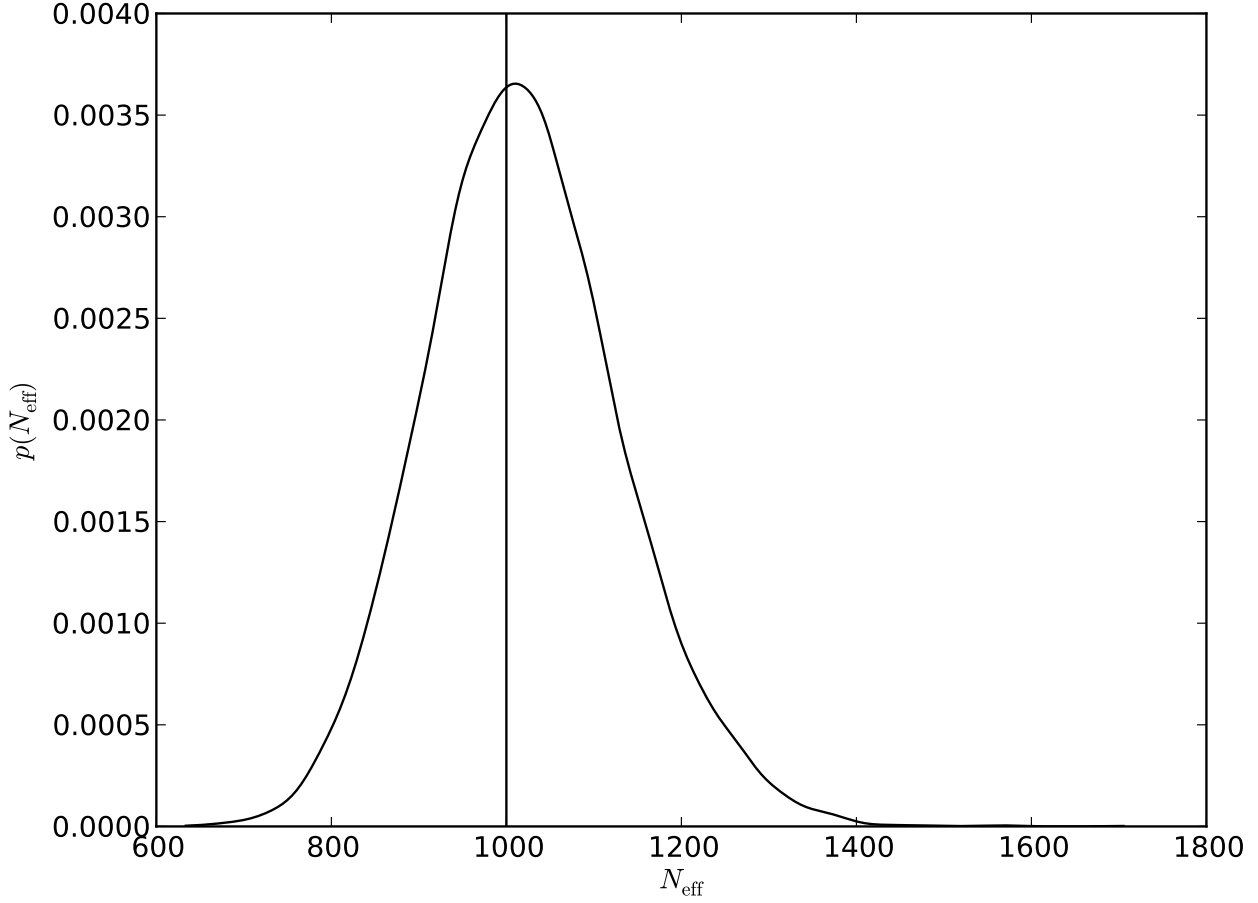


FIG. 6. The posterior on the number of effective templates,  $N_{\text{eff}}$ , for the model and data discussed in §III B, marginalized over all state flags and rates. The true value,  $N_{\text{eff}} = 1000$ , is indicated by the vertical line.

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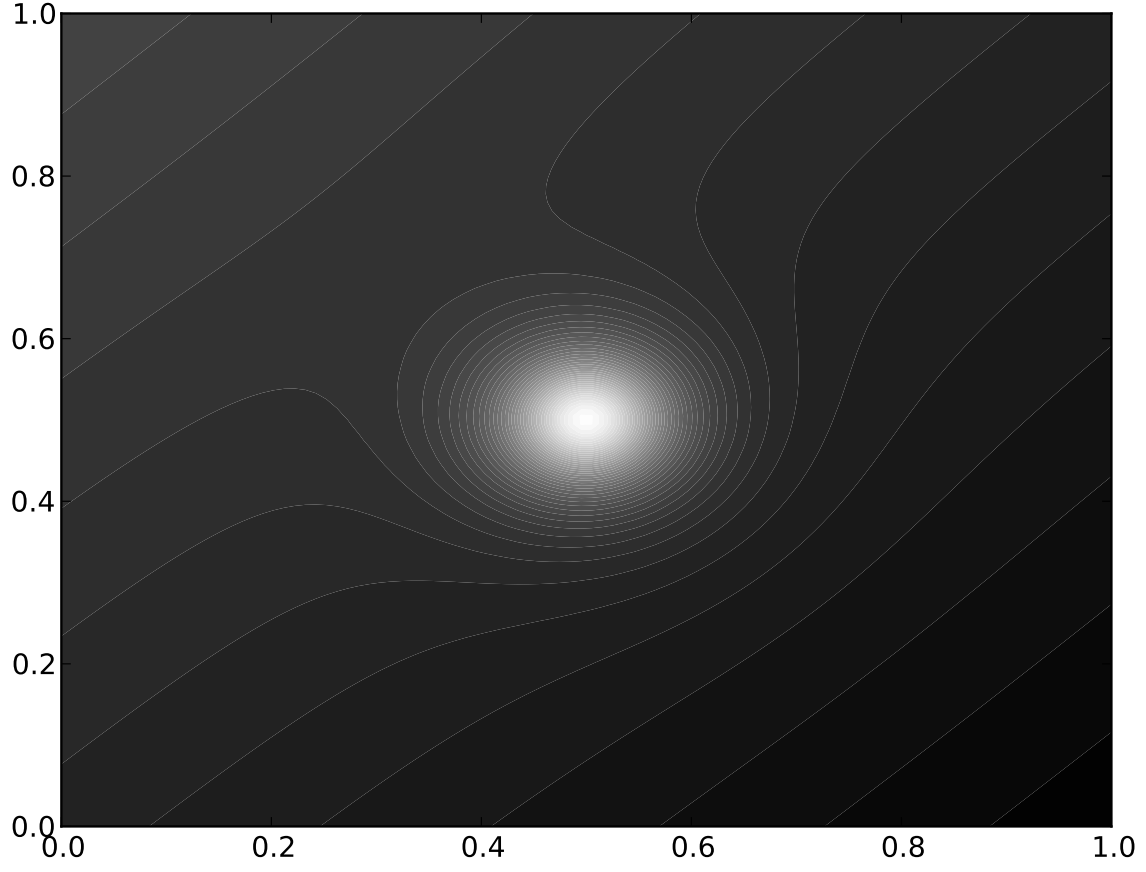


FIG. 7. The density contours on the sky of the foreground cluster and background discussed in §III C, with true parameters given in Eq. (40). There are a factor of 10 more stars (10000) in the background than in the cluster (1000), but the peak density for the cluster is much higher. **[It seems too obvious that where the cluster is by eye, and probably fairly straightforward to compute the number of "excess" stars there... Reader might ask why we need something so complicated when the answer is seems so obvious and a "frequentist" approach would seem to do here.]**

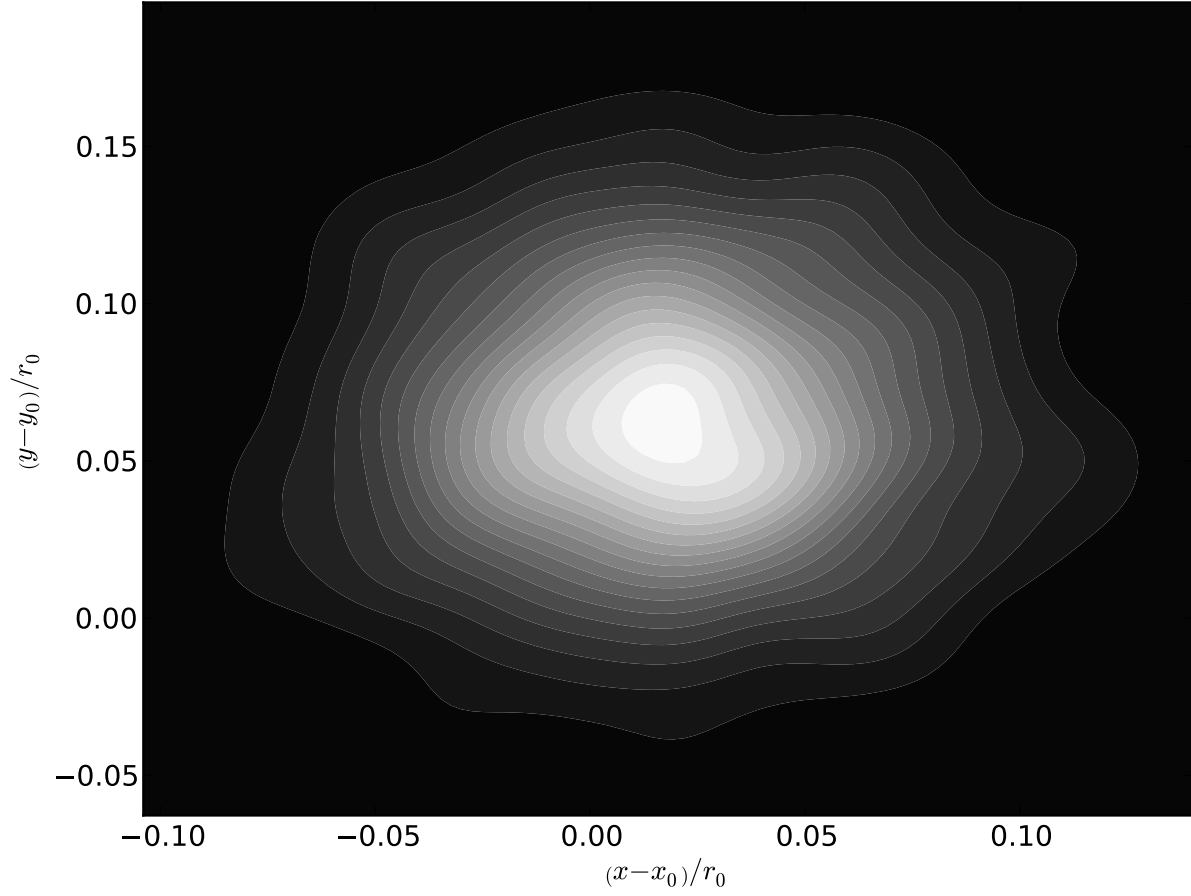


FIG. 8. Contours of the posterior probability distribution for the center of the cluster,  $\vec{x}_0$ , in the example from § III C. The center  $(x, y) = (x_0, y_0)$  is determined to within a few percent of the structural radius of the cluster,  $r_0$  (see Eq. (40)). **[Given the cluster size of 0.1, it seems a bit surprising that the center is off by  $\sim 0.05$ ...]**

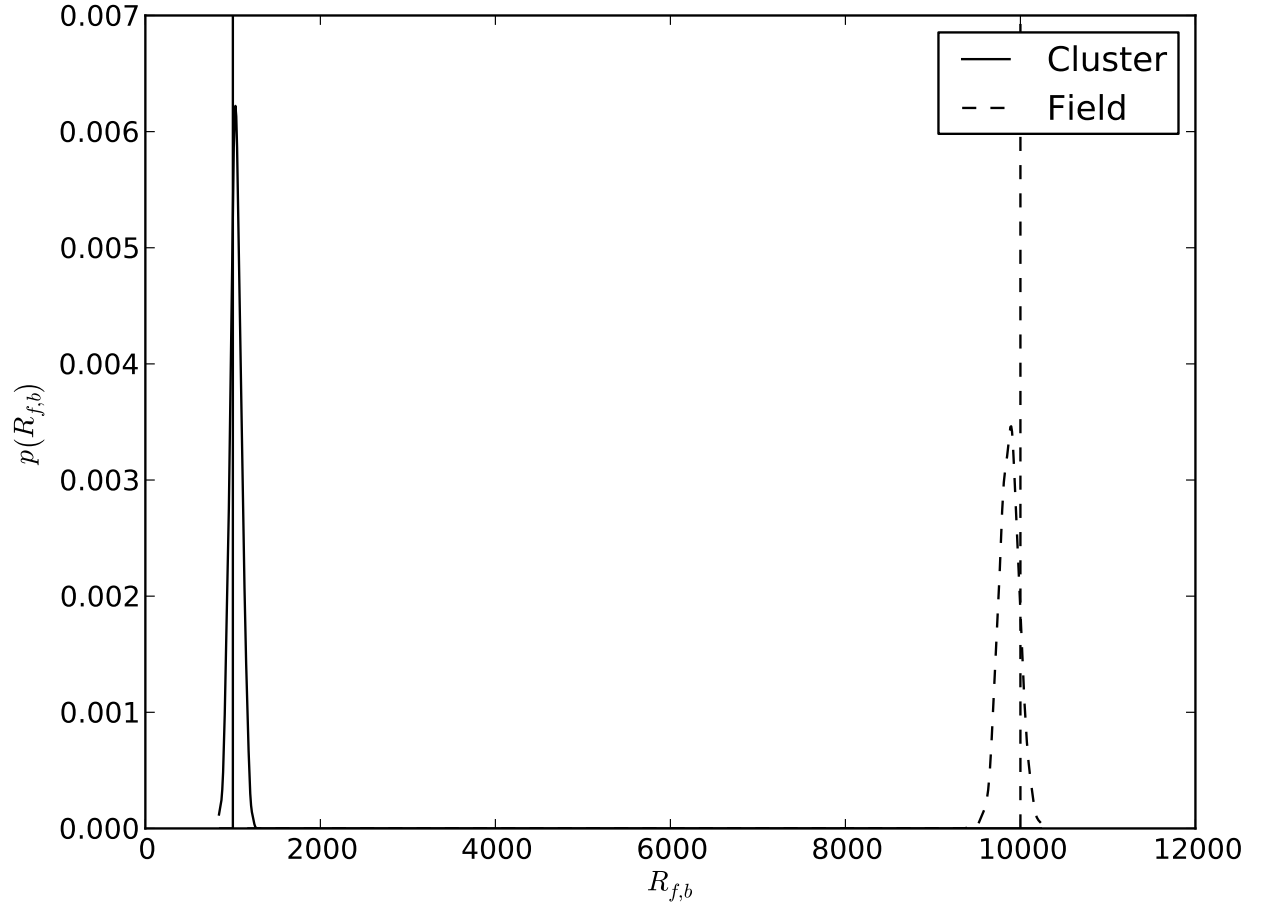


FIG. 9. Posterior densities for the number of stars in the cluster ( $R_f$ ) and in the field ( $R_b$ ) in the example from § III C. Vertical lines indicate the true values (see Eq. (40)).



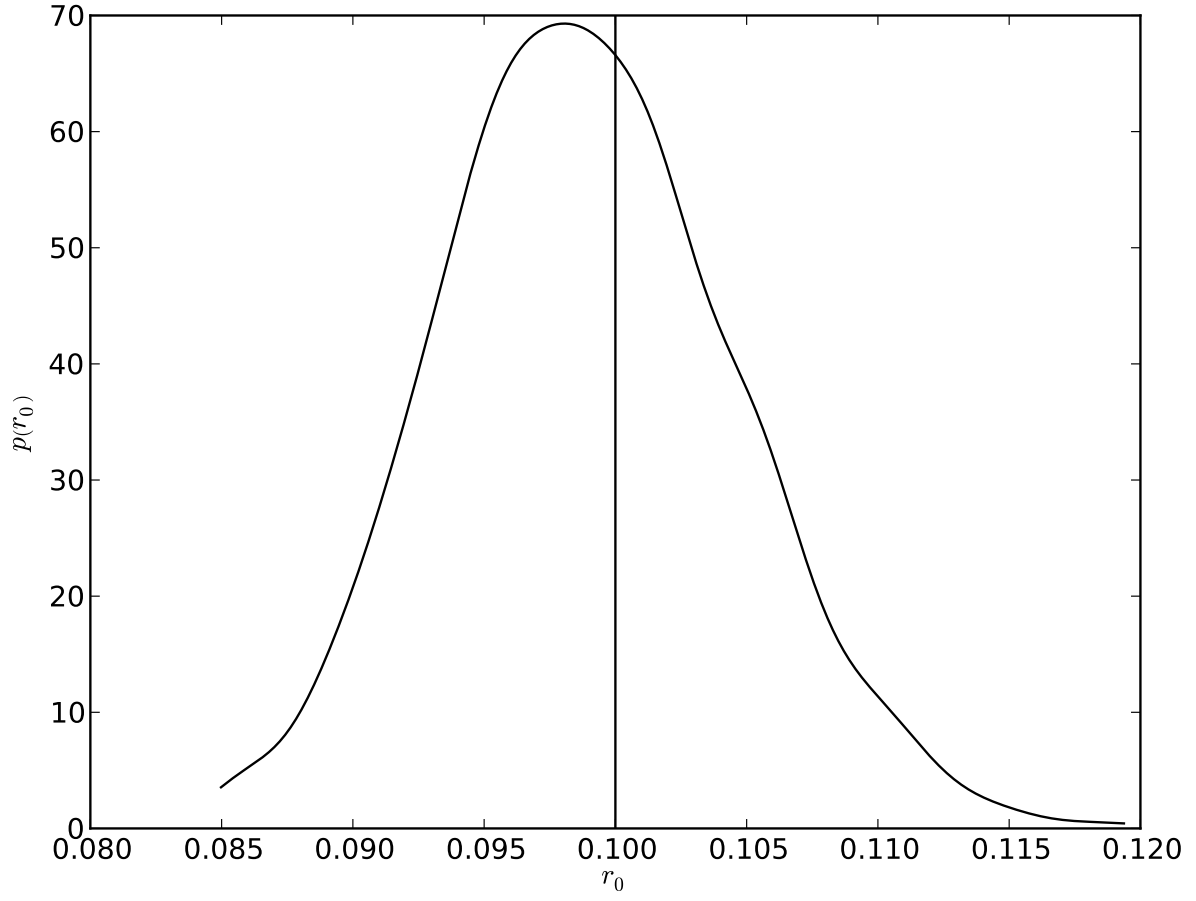


FIG. 10. Posterior density for the scale parameter for the cluster,  $r_0$ , from the example in § III C. The true value is indicated by the vertical line (see Eq. 40). [Perhaps combine Figs. 8 and 9 (put an extra scale for  $r_0$  at the top of 8?)