

Astrostatistics: Past, Present and Future

Eric Feigelson
Penn State University

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What is astronomy?

Astronomy is the observational study of matter beyond Earth: planets in the Solar System, stars in the Milky Way Galaxy, galaxies in the Universe, and diffuse matter between these concentrations.

Astrophysics is the study of the intrinsic nature of astronomical bodies and the processes by which they interact and evolve. This is an indirect, inferential intellectual effort based on the assumption that physics – gravity, electromagnetism, quantum mechanics, etc – apply universally to distant cosmic phenomena.

What is statistics? *(No consensus !!)*

- “... briefly, and in its most concrete form, the object of statistical methods is the reduction of data”
(R. A. Fisher, 1922)
- “Statistics is the mathematical body of science that pertains to the collection, analysis, interpretation or explanation, and presentation of data.”
(Wikipedia, 2014)
- “Statistics is the study of the collection, analysis, interpretation, presentation and organization of data.”
(Wikipedia, 2015)
- “A statistical inference carries us from observations to conclusions about the populations sampled”
(D. R. Cox, 1958)

Does statistics relate to scientific models?

The pessimists ...

“Essentially, all models are wrong, but some are useful.”

(Box & Draper 1987)

“There is no need for these hypotheses to be true, or even to be at all like the truth; rather ... they should yield calculations which agree with observations” (Osiander’s Preface to Copernicus’ *De Revolutionibus*, quoted by C. R. Rao in *Statistics and Truth*)

"The object [of *statistical* inference] is to provide ideas and methods for the critical analysis and, as far as feasible, the interpretation of empirical data ... The extremely challenging issues of *scientific* inference may be regarded as those of synthesising very different kinds of conclusions if possible into a coherent whole or theory ... The use, if any, in the process of simple *quantitative* notions of probability and their numerical assessment is unclear."

(D. R. Cox, 2006)

The positivists ...

“The goal of science is to unlock nature’ s secrets. ... Our understanding comes through the development of theoretical models which are capable of explaining the existing observations as well as making testable predictions. ...

“Fortunately, a variety of sophisticated mathematical and computational approaches have been developed to help us through this interface, these go under the general heading of statistical inference.”

(P. C. Gregory, *Bayesian Logical Data Analysis for the Physical Sciences*, 2005)

Recommended steps in the statistical analysis of scientific data

The application of statistics can reliably quantify information embedded in scientific data and help adjudicate the relevance of theoretical models. But this is not a straightforward, mechanical enterprise. It requires:

- model-independent exploration of the data
- careful statement of the scientific problem
- definition of model(s) in mathematical form
- choice of statistical method(s)
- calculation of statistical quantities ← *easiest step with R*
- judicious scientific evaluation of the results

Astronomers often do not adequately pursue each step

- Modern statistics is vast in its scope and methodology. It is difficult to find what may be useful (jargon problem!), and there are usually several ways to proceed. Very confusing.
- Some statistical procedures are based on mathematical proofs which determine the applicability of established results. It is perilous to violate mathematical truths! Some issues are debated among statisticians, or have no known solution.
- Scientific inferences should not depend on arbitrary choices in methodology & variable scale. Prefer nonparametric & scale-invariant methods when disciplinary knowledge is vague. Try multiple methods.
- It can be difficult to interpret the meaning of a statistical result with respect to the scientific goal. Statistics is only a tool towards understanding nature from incomplete information.

***We should be knowledgeable in our use of statistics
and judicious in its interpretation***

Astronomy & Statistics: A glorious past

*For most of western history,
the astronomers were the statisticians!*

Ancient Greeks to 18th century

Best estimate of the length of a year from discrepant data?

- Middle of range: Hipparchos (4th century B.C.)
- Observe only once! (medieval)
- Mean: Brahe (16th c), Galileo (17th c), Simpson (18th c)
- Median w/ bootstrap (21th c)

19th century

Discrepant observations of planets/moons/comets used to estimate orbital parameters using Newtonian celestial mechanics

- Legendre, Laplace & Gauss develop least-squares regression and normal error theory (~1800-1820)
- Prominent astronomers contribute to least-squares theory (~1850-1900)

The lost century of astrostatistics....

In the late-19th and 20th centuries, statistics moved towards human sciences (demography, economics, psychology, medicine, politics) and industrial applications (agriculture, mining, manufacturing).

During this time, astronomy recognized the power of modern physics: electromagnetism, thermodynamics, quantum mechanics, relativity. Astronomy & physics were wedded into astrophysics.

Thus, astronomers and statisticians substantially broke contact; e.g. the curriculum of astronomers heavily involved physics but little statistics. Statisticians today know little modern astronomy.

The state of astrostatistics today

(not good!)

Many astronomical studies are confined to a narrow suite of familiar statistical methods:

- Fourier transform for temporal analysis (Fourier 1807)
- Least squares regression (Legendre 1805, Pearson 1901)
- Kolmogorov-Smirnov goodness-of-fit test (Kolmogorov, 1933)
- Principal components analysis for tables (Hotelling 1936)

Even traditional methods are sometimes misused!

see Beware the Kolmogorov-Smirnov test! page on ASAIP

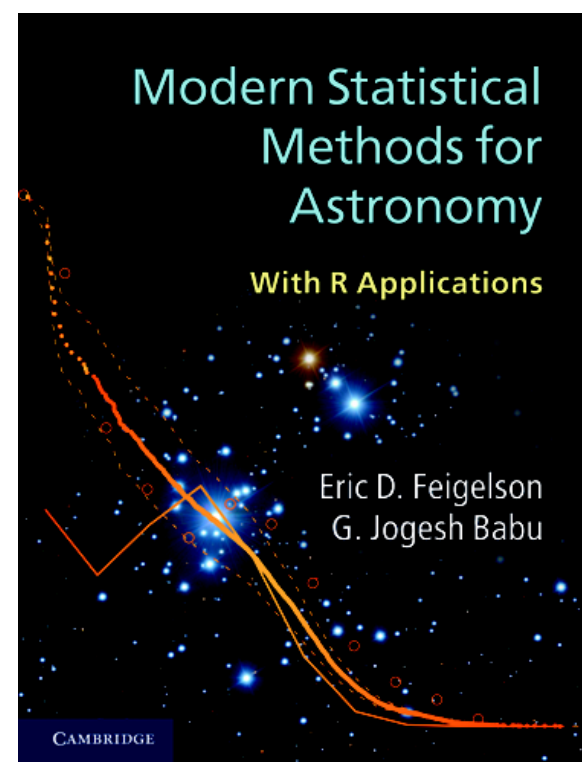
Under-utilized methodology:

- modeling (MLE, EM Algorithm, BIC, bootstrap)
- multivariate classification (LDA, SVM, CART, RFs)
- time series (autoregressive models, state space models)
- spatial point processes (Ripley's K, kriging)
- nondetections (survival analysis)
- image analysis (computer vision methods, False Detection Rate)
- statistical computing (R)

Advertisement ...

Modern Statistical Methods for Astronomy with R Applications

E. D. Feigelson & G. J. Babu,
Cambridge Univ Press, 2012















*Winner 2012 PROSE Award for
Best Astronomy & Cosmology Book*

An astrostatistics lexicon ...

Cosmology

Statistics

Galaxy clustering		Spatial point processes, clustering
Galaxy morphology		Regression, mixture models
Galaxy luminosity fn		Gamma distribution
Power law relationships		Pareto distribution
Weak lensing morphology		Geostatistics, density estimation
Strong lensing morphology		Shape statistics
Strong lensing timing		Time series with lag
Faint source detection		False Discovery Rate
Multiepoch survey lightcurves		Multivariate classification
CMB spatial analysis		Markov fields, ICA, etc
Λ CDM parameters		Bayesian inference & model selection
Comparing data & simulation		<i>under development</i>

Recent resurgence in astrostatistics

- Improved access to statistical software. R/CRAN public-domain statistical software environment with thousands of functions. Increasing capability in Python.
- Papers in astronomical literature doubled to ~500/yr in past decade (“Methods: statistical” papers in *NASA-Smithsonian Astrophysics Data System*)
- Short training courses (Penn State, India, Brazil, Greece, China, Italy, France, Germany, Spain, Sweden, LSST, IAU/AAS/CASCA/... meetings)
- Cross-disciplinary research collaborations (Harvard/ICHASC, Carnegie-Mellon, Penn State, NASA-Ames/Stanford, CEA-Saclay/Stanford, Cornell, UC-Berkeley, Michigan, Imperial College London, Swinburne, Texas A&M, JPL, LANL, ...)
- Cross-disciplinary conferences (*Statistical Challenges in Modern Astronomy*, *Astronomical Data Analysis 1991-2016*, *PhysStat*, SAMSI 2006/2012, *Astroinformatics 2012-16*, *IAU Symposia 2014--*, *IEEE Symposia 2018--*)
- Scholarly society working groups and a new integrated Web portal <http://asaip.psu.edu> serving: Int’l Stat Institute’s Int’l Astrostatistical Assn, Int’l Astro Union Working Group (Commission), Amer Astro Soc Working Group, Amer Stat Assn Interest Group, LSST Science Collaboration, IEEE Astro Data Miner Task Force)

A new imperative: Large-scale surveys & megadatasets

Huge imaging, spectroscopic & multivariate datasets are emerging from specialized survey projects & telescopes:

- 10^9 - 10^{10} -object photometric catalogs x 10^0 - 10^3 epochs from 2MASS, SDSS, VISTA, CRTS, Pan-STARRS, DES, **LSST** ...
- 10^6 - 10^8 - galaxy redshift catalogs from SDSS, LAMOST, ...
- 10^9 star astrometric catalog from Gaia
- Spectral-image datacubes (VLA, ALMA, IFUs)
- Radio interferometer data streams (e.g. 30 Tflops processor for LOFAR)

The Virtual Observatory is an international effort to federate many distributed on-line astronomical databases.

Powerful statistical tools are needed to derive scientific insights from TBy-PBy-EBy databases

To treat massive data streams and databases ...

Rapid rise of astroinformatics

Statistics guides the scientist on what to compute

Informatics helps the scientist perform the computation

Methodology: Computationally intensive astronomy, data mining, multivariate regression & classification, machine learning, Monte Carlo methods, efficient algorithms, etc.

Software & hardware: Parallel processing on multi-processors machines, cloud computing, CUDA & GPU computing, database management & promulgation, software engineering, etc.

Conferences, workshops & training schools emerging. 1st astroinformatics IAU Symposium (2016), 1st IEEE Symposium (2018). Penn State starts astroinfo Summer School to supplement astrostat school (2018). Growing perception that more community training is needed.

New resources in astrostatistics

Textbooks

Bayesian Logical Data Analysis for the Physical Sciences: A Comparative Approach with Mathematica Support

Gregory, 2005

Practical Statistics for Astronomers

Wall & Jenkins, 2nd ed, 2012

Modern Statistical Methods for Astronomy with R Applications,

Feigelson & Babu, 2012

Statistics, Data Mining, and Machine Learning in Astronomy: A Practical Python Guide for the Analysis of Survey Data,

Ivecic, Connolly, VanderPlas & Gray, 2014

Societies (join one!)

Intl Astrostatistics Assn affiliated with ISI (2010)

AAS Working Group in Astrominformatics & Astrostatistics (2013)

ASA Interest Group in Astrostatistics (2014)

IAU Commissions B1–B2–B3 & WG/TDA (2015)

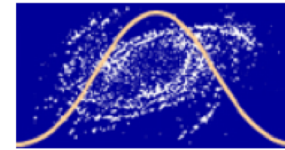
IEEE Task Force on Astro Data Mining (2016)

Astrostatistics and Astroinformatics Portal

<http://asaip.psu.edu>



Astrostatistics and Astroinformatics Portal (ASAIP)



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Welcome to ASAIP

The Astrostatistics and Astroinformatics Portal (<http://asaip.psu.edu>) is a new Web site serving the cross-disciplinary communities of astronomers, statisticians and computer scientists. It is intended to foster research into advanced methodologies for astronomical research, and to promulgate such methods into the broader astronomy community. The WWW public is welcome to read materials in ASAIP. Use the navigation bar above, or the search box at the upper right, to find material throughout the ASAIP Web site.

Recent papers, meetings, jobs, blogs, courses, forums, ...

A vision of astrostatistics by 2025 ...

- Astronomy graduate curriculum has 1 year of statistical and computational methodology
- Some astronomers have M.S. in statistics or computer science
- Astrostatistics and astrophysics is a well-funded, cross-disciplinary research field involving a few percent of astronomers (cf. astrochemists) pushing the frontiers of methodology.
- Astronomers regularly use many methods coded in R/CRAN.
- *Statistical Challenges in Modern Astronomy* meetings are held annually with ~400 participants