THE OPTICAL DEPTH TO GRAVITATIONAL MICROLENSING IN THE DIRECTION OF THE GALACTIC BULGE

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ABSTRACT

We present the analysis of the first two years of the OGLE search for gravitational lenses towards the Galactic bulge. We detected 9 microlensing events in an algorithmic search of $\sim 10^8$ measurements of $\sim 10^6$ stars. The characteristic time scales are in the range $8.6 < t_0 < 62$ days, where $t_0 = R_E/V$. The distribution of amplitudes is consistent with theoretical expectation. The stars seem to be drawn at random from the overall distribution of the observed bulge stars. We find that the optical depth to microlensing is larger than $(3.3 \pm 1.2) \times 10^{-6}$, in excess of current theoretical estimates.

Subject headings: dark matter – gravitational lensing – stars: low-mass, brown dwarfs

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1. INTRODUCTION

The Optical Gravitational Lensing Experiment (OGLE) is a long term project targeted at the determination of the rate and the statistical properties of gravitational microlensing of the Galactic Bulge stars. The project was described by Udalski et al. (1992) and the first lensing events were reported by Udalski et al. (1993b, 1994a). All observations were done with the 1 meter Swope telescope at the Las Campanas Observatory, operated by the Carnegie Institution of Washington. The detector was a single Loral CCD with $2048 \times 2048$ pixels. We used a modified version of DoPhot photometric software (Schechter, Mateo & Saha 1993) to extract stellar magnitudes from the CCD frames.

The purpose of this paper is to present the first estimate of the optical depth to gravitational microlensing of the Galactic Bulge stars. In the following sections we present the description of the selection criteria for microlensing event candidates, the scaling of the photometric errors as provided by the DoPhot, the analysis of the efficiency of recovering theoretical microlensing events, the event statistics, and the overall discussion. This is largely a technical paper. The discussion of our results in the broader astronomical context will be provided elsewhere (Paczyński et al. 1994b).

The 13 fields covered with our CCD search in the 1992 and 1993 observing seasons are shown in Fig. 1. The complete list of microlensing event candidates is given in Table 1 in the chronological order of their maximum light $t_{\text{max}}$, which is not the same as the order in which they were discovered in the data. The discovery order is given by the OGLE #, as listed.

2. THE LENS CANDIDATES

The first six OGLE microlensing events as reported by Udalski et al. (1993b, 1994a) were selected as follows. The observations were done in two observing seasons, 1992 and 1993, separated by 8 months during which no data was taken. First, the stars constant in season A (be it 1992 or 1993) were selected from the database of all I-band photometric measurements with additional requirement that $I \leq 19.5$ (Szymański & Udalski 1993). The procedure of defining a constant star is described in detail by Udalski et al. (1993a, p. 71-73; 1993b). In short, such a star must have at least $N = 12$ “good” measurements in the $I$ band and a standard deviation from the mean less then the maximum allowed value $\sigma_{\text{max}}$ for a given magnitude and a given field. There were $\sim 1.1 \times 10^6$ such stars in 1992...
and $\sim 1.4 \times 10^6$ such stars in 1993. Next, the same stars were looked at in season B and those which had at least 5 measurements deviating from the A season average by more than $3\sigma_{\text{max}}$ were selected. Some additional filters were applied to reduce the number of objects. The remaining “variable” stars were all inspected and the six published events were selected according to a human judgement, not by a well defined algorithm. The judgement was relatively simple, as the vast majority of “variables” had very erratic, almost random changes in magnitude, most likely caused by some defects in the images. A few were long period variables. Only very “good looking” events were finally reported, those clearly standing above the noise.

In order to make a proper estimate of the optical depth to microlensing we have to know the efficiency of the OGLE system for the detection of microlensing events of various timescales. This requires a strictly algorithmic selection process to be used. Therefore, we changed a little the original selection criteria and supplemented them with a number of new ones, so as to reduce as much as possible the noise and to obtain the final, small number of lensing event candidates. Here is the final list of selection criteria used.

For a star to be included in the search we required at least $N = 15$ good photometric measurements both in season A and B, and at least 5 consecutive measurements in season B that deviated up in brightness by more than $3\sigma_{\text{max}}$, or at least 10 such points total. In addition, if the total number of such deviant points was $N_t$ we required that at least $N_c \geq 0.5N_t$ such measurements be consecutive, i.e. we required at least $N_c$ points to deviate up, with no “low” points in between. All stars that satisfied the preceding criteria had their data in season B blindly fitted to a microlensing light curve of a point mass lens, the magnitude at minimum light adopted as the mean magnitude in season A. There were three adjustable parameters of the model: the peak magnification $A$, the time of maximum light $t_{\text{max}}$, and the characteristic time scale of the lensing event $t_0 = R_E/V$, where $R_E$ is the Einstein ring radius and $V$ is the relative transverse velocity in the source–lens–observer system (cf. Paczyński 1986). Next, we required that there should be at least two data points within $3t_0$ on each side of $t_{\text{max}}$ – this eliminated a number of “promising” light curves near the beginning or the end of each season, where the fitted maximum fell beyond the range covered by the observations. Then, the $\chi^2$ was calculated twice, first with respect to the constant light level given by season A, and next with respect to the “best fit” lensing curve; the ratio of the two was required to be in excess of 20.

The distribution of 2041 “variable” stars selected according to the original criteria is plotted in Fig. 2 in the $N_t - N_c$ diagram, together with a line separating them according to $N_c \geq 0.5N_t$. The condition $N_c \geq 0.5N_t$ reduced the sample to 469 stars. Next, we required that at least two points should be located on either side of the maximum – this reduced the
sample to 336 stars. For these 336 objects the ratio of $\chi^2$ given by the best fit lensing curve divided by $\chi^2$ calculated with respect to a constant light, versus $\chi^2$ of the fitted lens divided by the number of measurements $N$ is shown in Fig. 3, together with the line separating the final 18 lensing candidates selected algorithmically.

The final step has been done by inspection of the original CCD frames to check if a particular lens candidate is not a result of some obvious defect, like a bleeding column. This has reduced the number of candidate events to 9, some of them redundant (OGLE #2a and OGLE #2b), as they were measured independently in the regions of overlap of adjacent CCD fields. All six lenses reported by Udalski et al. (1993b, 1994a) were recovered, as well as the double lens candidate (OGLE #7, Udalski et al. 1994b). Two new events, OGLE #9 and #10 have been found through the algorithmic search procedure. These events, in particular #10, are not nearly as “good looking” as those reported in the past (Udalski et al. 1993b, 1994a). However, they came out of the algorithmic search, their CCD images were fine, and there was no formal reason to reject them. One should be, however, aware that OGLE #10 might be in fact a very long period variable star.

The light curves for all final lens candidate events are shown in Fig. 4. It is important to note that the photometry we are using throughout this analysis, and in particular the one shown in Fig. 4 is the photometry directly available from the database, while the light curves of the OGLE events published by Udalski et al. (1994a) were based on refined, differential photometry, as described in that paper. We use the database photometry as this is the only one available for all the stars on which the variety of tests are performed, and we need a uniform approach to all stars in order to make an unbiased estimate of the optical depth.

All the events are listed in Table 1 which gives the field name, the star number in the database, the total number of measurements $N_t$ that deviated up from the constant season average by more than $3\sigma_{max}$ threshold, the number $N_c$, of such measurements that were consecutive, the photometric colors, the time of maximum, the event time scale $t_0$, and other parameters to be described in the subsequent sections. The last column lists the name of the event. Seven events were detected in the 1992 data, while the remaining two events were detected in the 1993 data. Notice that the number of stars searched for lensing was $\sim 1.4 \times 10^6$ in 1992 and $\sim 1.1 \times 10^6$ in 1993.

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The OGLE lens numbering system is chronological. The event OGLE #8 has been discovered in another data set which is not analyzed in this paper.
3. SCALING DOPHOT ERRORS

The limiting magnitude of the OGLE photometry was always determined by the overlapping star images, never by the photon statistics, and it was close to the turn-off point of the Bulge main sequence (Udalski et al. 1993a). Therefore, the observed luminosity function was rapidly increasing with the stellar magnitude, with most of the stars close to the detection limit and even more stars just below. It all implies that the photometric errors were not easy to estimate, and many stars were unresolved blends of two or more stellar images. Naturally, we expect that the majority of the lensing candidates are to be found near the detection limit and we expect that the measurement errors at their minimum light are very difficult to estimate. The situation improves as the stellar image brightens during the event and dominates the background of faint and unresolved stars. In the following paragraphs we describe our attempt to estimate the errors of our photometry. However, it should be realized that there is only one way to obtain truly reliable photometry for the majority of our lensed stars at their minimum light: it is necessary to obtain images with a much smaller seeing, or in other words to move the detection limit by a few magnitudes below ours. At this time only HST can provide the required resolution.

It is important to find the relation between the errors as given by DoPhot and the real observational errors. To address this issue we have randomly chosen 1% of stars (in each of our 13 CCD fields) which were constant in the first or the second season: \( \sim 11,000 \) in 1992 and \( \sim 14,000 \) in 1993 and we used them for a variety of tests. We shall refer to these as the template stars. Next, we selected those template stars which had a total of at least 40 photometric measurements made in the two observing seasons – there were \( \sim 25,000 \) such stars and we used the measurements from both seasons for all those stars in the following analysis.

For every star we calculated the DoPhot error-weighted average I-magnitude according to:

\[
\bar{I} = \sum_i \frac{I_i}{\sigma_{i,D}} / \sum_i \frac{1}{\sigma_{i,D}},
\]

where \( \sigma_{i,D} \) is the DoPhot error of the measurement number \( i \). The individual deviations were calculated as \( (I_i - \bar{I})/\sigma_{D} \). These deviations were grouped according to the values of \( \sigma_{D} \) and \( \bar{I} \). The cells with the number of deviations exceeding 2,000 were used to obtain scaling factor between the DoPhot and the real error as a function of \( \sigma_{D} \) and \( \bar{I} \). The procedure is described in detail by Lupton et al. (1989), p. 206, so here we give only its brief outline. From each cell with more than 2,000 measurements we have randomly selected \( m = 2,000 \) measurements for the analysis so as to have a uniform statistics. The 2,000 deviations within a given cell were sorted according to the distance from the mean
within the cell and the dispersion of the deviations was calculated. Next, we removed the deviations farthest from the mean and we recomputed the dispersion. The whole procedure was repeated to obtain \( s(m, n) \), the dispersion of deviations as a function of \( n \), the number of stars remaining. Next, the same process was repeated for deviations drawn randomly from a gaussian normal distribution and obtained by a series of Monte Carlo simulations.

An example of \( s(m, n) \) for both real and simulated data is shown in Fig. 5. In the logarithmic plot the curves representing the two dispersions are parallel up to a certain value of \( n \), beyond which the real data sample is contaminated by variable stars as well as a variety of defects in the CCD frames. This means the DoPhot error \( \sigma_D \) may represent the real observational error provided it is multiplied by an appropriate scaling factor \( F \) which in the case shown in Fig. 5 is \( F = 1.48 \), and corresponds to the average distance between the two parallel curves. The same procedure was used to obtain the scaling factor for all \((\sigma_D, \bar{I})\) cells with more than 2,000 deviations. For the cells with fewer than 2,000 deviations the average scaling factor \( F = 1.29 \) was adopted. The values of \( F \)-factors are listed in Table 2 as a function of \( \bar{I} \) and \( \sigma_D \) for each cell which had more than 2,000 measurements in it. The number of measurements per cell is given in Table 3.

Fig. 5 can also be used to estimate the fraction of measurements that correspond to either variable or “defective” star images. The \( s(m, n) \) curve for the real data deviates from the simulated one at about \( n = 1,800 \), which indicates that roughly 10% of all measurement are non-gaussian for whatever reason. It seems likely that the vast majority of these “variables” are spurious, indicative of severe crowding and a variety of CCD defects. It is worth noticing that the same analysis when performed for all stars in the database of Szymański & Udalski (1993) revealed \( \sim 30\% \) of non-gaussian measurements. This indicates that the procedure of pre-selecting constant stars removed most of the noise from the data. Unfortunately, even the \( \sim 10\% \) contamination of the measurements of constant stars by the non-gaussian tail does not allow us to use rigorous \( \chi^2 \) tests to assess the quality of agreement between the candidate lensing events and the best fit theoretical curves.

As a byproduct of finding the scaling factors we also found a relation between the DoPhot errors and the stellar magnitude. For each bin of the I magnitude we found the most common value of \( \sigma_D \) in Table 3 and we fitted the relation with the simple formula:

\[
\sigma_{D,I_1} \approx \sigma_{D,I_2} 10^{(I_1 - I_2)/3.5},
\]

which allows us to estimate how the measurement error scales with stellar brightness. This is important in the models of lensing events. According to eq. (2) when a star brightens from \( I_2 \) to \( I_1 \) by 3.5 magnitudes then its DoPhot error decreases by a factor \( \sim 10 \). This relation will be used in our Monte Carlo estimate of the OGLE microlensing detection efficiency.
4. THE EFFICIENCY OF RECOVERY OF MICROLENSING EVENTS

The efficiency of the algorithmic search procedure described in section 2 was tested with $\sim 14,000$ stars in 1992, and with $\sim 11,000$ stars in 1993. The template stars were not necessarily constant in the test season as they were selected as constant in the other season. They provided the time sequences of measurements and their DoPhot errors. For every value of event time scale $t_0$ we generated 100,000 Monte Carlo simulations of microlensing events. The star to be microlensed was randomly selected each time and the dimensionless impact parameter $p/R_E$ and the time of peak magnification $t_{max}$ were randomly selected from the uniform distributions: $0 \leq p/R_E \leq 2$, $0 \leq t_{max} \leq 1 \text{ yr}$. $R_E$ is the Einstein ring radius, and $t_{max} = 0$ corresponded to either 1992.0 or 1993.0, for the two observing seasons, respectively. The simulations were done for 61 values of $t_0$ in the range $-1 \leq \log t_0 \leq 2$ (days).

The data points for simulated events were obtained as follows. First, theoretical magnitude $I_t$ was calculated from a model for every value of time for which a real measurement and its DoPhot error were available, $I_{obs}$, $\sigma_{D,obs}$. Next, the DoPhot error $\sigma_{D,t}$ was assigned to the theoretical magnitude by rescaling the observational error $\sigma_{D,obs}$ according to the magnitude difference $I_t - I_{obs}$ and following eq. (2). The “true” theoretical error was calculated as $\sigma_t = \sigma_{D,t} \times F$, where the scaling factor was obtained from Table 2 according to the values of $I_t$ and $\sigma_{D,t}$. Finally, the “actual” theoretical error was obtained with the Monte Carlo simulation using gaussian distribution with the standard deviation given as $\sigma_t$ and this “actual” error was added to the theoretical magnitude $I_t$ to obtain the simulated data point $I_s$. This procedure was repeated to generate a series of simulated data points for every time at which there was an actual measurement available. The full series of simulated data points was treated in the same way as a series of real observations and the algorithm described in section 2 was used for detection of the model event. Four examples of simulated events are shown in Fig. 6.

The fraction of events that have passed the detection criteria was multiplied by a factor two and adopted as the OGLE efficiency to detect events of a given time scale $t_0$. This factor comes from the fact that the traditional definition of the optical depth requires the source to be within one Einstein radius of the lens, i.e. only the events with the dimensionless impact parameters smaller than unity, $p/R_E \leq 1$ are counted, while our simulations covered a region twice as large, $p/R_E \leq 2$. Imagine, that we were able to recover all events with $p/R_E \leq 1$ and none with a larger impact parameter. In this case 50% of all simulated events would be detected but the OGLE efficiency would be 100%.

The OGLE detection criterion is expressed in terms of measurement errors rather than
the event magnification. A low amplitude event may be detected if the source is bright and the errors are small, like the OGLE #3 for which $p/R_E = 1.08$, whereas a microlensing of a very faint star may be detectable only for $p/R_E \ll 1$. If the OGLE experiment had no gaps in the data, the observations were carried out for 12 months every year, and we were able to recover all events with $p/R_E \leq 2$, then our sensitivity would be equal 2. Of course, in that case we would have to extend our simulations to larger impact parameters, until we reach so low magnifications that the model events are no longer recoverable.

The OGLE observing season lasted about 4 months every year with large gaps in the coverage caused by the telescope scheduling and the weather conditions. Hence, the sensitivity was never even close to 1, not to mention 2. The plots of the efficiency as a function of event timescale is shown in Fig. 7 for the 1992 and 1993 seasons with the solid and dashed lines, respectively. The two lines are rather close to each other. The efficiency drops rapidly for $t_0$ shorter than a few days as the stars were never observed more than twice a night. The efficiency approaches $\sim 30\%$ for long timescales, which is approximately the fraction of each year covered by the OGLE observing season. Please note that at present we do not investigate the efficiency of recovery of the very long lasting events with $t_0 > 1\ yr$, as those would be classified as variable stars in both 1992 and 1993. We plan to investigate those long timescales when the data covering many years becomes available.

5. THE EVENT STATISTICS

Because of distinctly non-gaussian distribution of the OGLE measurement errors even for the stars selected as constant, we cannot use the standard $\chi^2$ test to assess the goodness of fit between the observed luminosity variations of the microlensing candidate events. Therefore, we have to make other checks of the statistical properties we expect of genuine lensing events. The following test is equivalent to a comparison between the observed distribution of event amplitudes and the distribution expected theoretically. The next two tests are designed to verify the expectation that all Galactic Bulge stars are equally likely to be microlensed.

5.1. $p/p_{\text{max}} = u/u_{\text{max}}$ statistics

A question frequently asked is: do OGLE events have the expected distribution of peak magnifications? This cannot be answered directly as the detection threshold is very
fuzzy. Instead, we may use a criterion similar to the $\langle V/V_{max}\rangle$ originally proposed by Schmidt (1968) to study quasar distribution.

For every candidate event the best fit provides a value of the dimensionless impact parameter, $u \equiv p/R_E$, and that is directly related to the peak magnification $A$:

$$A = \frac{u^2 + 2}{u\sqrt{u^2 + 4}},$$

(e.g. Paczyński 1986). Given the particular lens case with its distribution of measurements and errors we may ask a question: what is the maximum impact parameter $u_{max}$ for which this event would have passed our algorithmic detection criteria as described in section 2? Of course, the larger the impact parameter the lower the magnification and the closer are all measurements to the baseline magnitude.

Following the description given in section 4 a series of simulated events was generated with all lens parameters kept constant, except for the dimensionless impact parameter $u$. The procedure was repeated until the maximum value $u_{max}$ was found; this corresponded to the detection threshold of the event. As the test events were Monte Carlo simulated there was not a discontinuous jump from full detectability for $u \leq u_{max}$ to none above $u_{max}$. Rather, the fraction of model events that were detected varied fairly rapidly but smoothly with $u$. Therefore, the $u_{max}$ was defined with the integral formula

$$u_{max} = \int_{0}^{\infty} f_d(u) \, du,$$

where $f_d(u)$ is the fraction of events detected as a function of the impact parameter. Naturally, in practice there was never any need to extend the integral to infinity, as the detectability $f_d(u)$ approached zero very rapidly as soon as the impact parameter exceeded $u_{max}$.

The lens trajectory with respect to the source is expected to be random. Thus, a detectable lens has its impact parameter uniformly distributed in the interval $0 \leq u \leq u_{max}$, and therefore we expect that $u/u_{max}$ should be uniformly distributed in the range $(0,1)$. Notice, that the specific value of $u_{max}$ has to be determined for each event individually, as every event has a unique time sequence of measurements and errors. Nevertheless, we expect all events to share the property that their $u/u_{max}$ parameters should be uniformly but randomly distributed in the $(0,1)$ interval. Indeed, we find that $u/u_{max}$ is uniformly distributed as expected for random impact parameters - this point will be discussed in subsection (5.4).

The situation is somewhat more complicated if a lens is double. In this case a concept of positive and negative impact parameter has to be introduced, and the actual impact
The best fit dimensionless impact parameters, \( u \), and the maximum dimensionless impact parameters \( u_{\text{max}} \) are listed in Table 1 for all OGLE events. For the purpose of this analysis we treated OGLE #7 as a single lens, thus all its parameters given in Table 1 should be treated as crude estimates only. A full double lens analysis will be presented elsewhere (Udalski et al. 1994b).

5.2. Detectability distribution

Now we have to check if the lensed stars are random or they have some common properties which might indicate that the variability has something to do with the star. Gravitational lensing should affect all Galactic Bulge stars with the same probability.

In this subsection we check if the lens candidates are randomly distributed in terms of their “detectability”. Let us take a specific OGLE event \#k, where \( k = 1, 2, 3, 4, 5, 6, 7, 9, 10 \), with its specific timescale \( t_{0,k} \) and its dimensionless impact parameter \( u_k \). For every event we repeated our sensitivity test as described in section 4 for the specific values of \( t_{0,k} \) and \( u_k \). We made 200 simulations for each of the \( \sim 14,000 \) template stars which were selected as constant in 1993 to test them for the “detectability” of OGLE lenses \# 2, 3, 4, 5, 6, 9 and 10 in the 1992 data. We also made 200 simulations for each of the \( \sim 11,000 \) template stars which were selected as constant in 1992 to test the “detectability” of OGLE lenses \#1 and 7 in the 1993 data.

In addition we made 4,000 simulations for each star which was observed as the candidate event OGLE \#k with its time scale \( t_{0,k} \). For every star, including the one that had undergone the event, we calculate the fraction \( \epsilon_i = N_{r,i}/N_{t,i} \). \( N_{t,i} \) is the total number of simulated events for the star number \( i \); \( N_t = 200 \) for test stars and \( N_t = 4,000 \) for the event star. \( N_{r,i} \) is the number of cases in which a theoretical event has been recovered for the star number \( i \). We followed the procedure described in section 2 to “detect” these theoretical events. The larger the value of \( \epsilon_i \) the easier it was to recover the events, i.e. the “better” was the star.
Now, we rank order stars according to the value of their $\epsilon_i$ parameter, and we establish a cumulative recovery probability as a function of $\epsilon$, the efficiency of detection:

$$P(\leq \epsilon) = \sum_{i, \epsilon_i \leq \epsilon} \epsilon_i / \sum \epsilon_i,$$

(5)

$P(\leq \epsilon)$ is the probability that an event with the timescale $t_{0,k}$ and the dimensionless impact parameter $u_k$ is discovered among the stars for which the discovery efficiency is less or equal $\epsilon$. Finally, we calculated $P(\leq \epsilon_k)$, where $\epsilon_k$ was the recovery fraction for the actual OGLE #k event, the one we were analyzing. If its selection was fair then the value of $P(\leq \epsilon_k)$ should have a uniform probability distribution in the interval $(0,1)$. The values of $P(\leq \epsilon_k)$ are listed in Table 1. The relations between $P(\leq \epsilon)$ and $\epsilon$ are shown for all OGLE events in the nine panels of Fig. 8. The vertical dashed lines correspond to the the value of $\epsilon_k$ for each lens.

### 5.3. I magnitude distribution

We followed a similar procedure to find out if the candidate events were randomly but uniformly distributed in the I magnitude of our sample. For every template star we had the value of its magnitude $I_i$ and its efficiency parameter for the lens detectability $\epsilon_i$. The value of $\epsilon_i$ was specific to every OGLE event, as described in previous subsection. We rank ordered all stars according to their $I_i$ magnitude and we calculated

$$P(\leq I) = \sum_{i, I_i \leq I} \epsilon_i / \sum \epsilon_i,$$

(6)

where $P(\leq I)$ is the probability that an event with the time scale $t_{0,k}$ is discovered among stars brighter than $I$. The value corresponding to the event OGLE #k is $P(\leq I_k)$, where $I_k$ is its baseline magnitude. If the selection was fair then the value of $P(\leq I_k)$ should be uniformly but randomly distributed in the interval $(0,1)$. The values of $P(\leq I_k)$ are listed in Table 1. The relations between $P(\leq I)$ and $I$ are shown for all OGLE events in the nine panels of Fig. 9. The vertical dashed lines correspond to the the value of $I_k$ for each lens.

The efficiency of lens detectability $\epsilon$ is in general higher for bright stars because their measurements have smaller errors, so we expect that the last two distribution tests are somewhat related. The correlations between the values of $\epsilon$ and I magnitude is shown in
nine panels in Fig. 10 for the nine lens candidate events. Notice, that while in many cases the correlation is strong it is either weak or absent in some cases. In general, it is clear that each lens has a different detectability pattern among the stars.

5.4. Overall distribution properties

The results of the three preceding tests are conveniently displayed in three panels in Fig. 11. The distribution of all three parameters should be uniform and random in the range (0,1) and it seems to be such. With the small number of events there is no point to apply a sophisticated statistical analysis – it is clear that there are no significant departures from the expected distribution. In other words, we have no reason to doubt that the 9 events presented in this paper are not due to gravitational microlensing.

Still, one may notice that there are no events in the middle panel of Fig. 11 for $0.75 \leq P(\leq \epsilon) \leq 1.0$, and none in the lower panel for $0.0 \leq P(\leq I) \leq 0.17$. These two are correlated as explained in the previous sub-section: bright stars have higher efficiency for lens detection. The gaps are not statistically significant, but they may be partly due to a relatively large contribution of the galactic disk at the bright end. Disk stars make $\sim 50\%$ of all stars brighter than $V = 15$, and $\sim 20\%$ of all stars brighter than $V = 18$. We have not excluded them from the search. We did not expect any lensing events among them, and we found none. This absence may contribute to the apparent gaps in the distribution in the middle and the lower panels of Fig. 11.

5.5. Color distribution

We cannot easily test the distribution in $V - I$ colors, as the database of stars for which good $V - I$ color are known is about three times smaller than the I magnitude database. The reason is simple: most stars are close to the detection limit, and due to large reddening of the Galactic bulge many of them have only I magnitude well measured, while only some have both. Nevertheless, a qualitative impression of a random distribution is apparent when the locations of the OGLE lensed stars are plotted in the color – magnitude diagram, as shown in Fig. 12. The positions of $\sim 12,000$ stars are plotted, 2.5% of the whole database for which we have good color information in our 13 fields. The final lensing candidates are shown with large circles; their distribution seems to be random, and clearly belonging to the bulge population.
5.6. Color variations

The OGLE experiment has only limited color information as most measurements were made in the I-band, and only occasionally in the V-band (Udalski et al. 1992, 1994a). No color change was detected for any of the events, but it should be kept in mind that for many stars the colors at minimum light are uncertain, as those stars are close to the detection limit. However, the OGLE #3 event was so bright that the color was found to be constant to better than 0.02 magnitude.

6. THE OPTICAL DEPTH TO MICROLENSING

Let us suppose that all microlensing events have the same time scale \( t_0 \), and that the detection efficiency is 100\%. The frequency of events per year \( \Gamma \) is related to the average time between the events \( \langle \Delta t \rangle \) as

\[
\Gamma = \frac{1 \, yr}{\langle \Delta t \rangle},
\]

and the optical depth can be calculated as (cf. Paczyński 1986)

\[
\tau = \left( \frac{\pi}{2N_m} \right) \left( \frac{t_0}{\langle \Delta t \rangle} \right),
\]

where \( N_m \) is the number of stars that are monitored, and we count only those events for which the impact parameter is smaller than the Einstein ring radius. In fact the OGLE efficiency is much less than 100\% and for each event we have a different time scale \( t_0 \) and a different maximum impact parameter to which that event would be detectable. We consider the whole set of events covering the two observing seasons. Therefore, the contribution of event \#k to the overall optical depth is divided by a factor two (2 years),

\[
\tau_k = \left( \frac{\pi}{2N_m} \right) \left( \frac{t_0}{\epsilon \times 2 \, yr} \right) \left( \frac{1}{u_{max}} \right),
\]

where \( \epsilon \) is the OGLE efficiency corresponding to the event time scale \( t_0 \), as shown in Fig. 7, \( N_m \) is the number of “constant” stars that were effectively monitored in the particular season, and \( u_{max} = p_{max}/R_E \).
The total number of stars in the database of constant stars with $I \leq 19.5$ was $\sim 1.4 \times 10^6$ in 1992 and $\sim 1.1 \times 10^6$ in 1993. However, these are not independent for technical reasons. First, as a consequence of PSF varying over the 2048 $\times$ 2048 CCD chip it was necessary to divide each frame into 49 sub-frames, as described by Udalski et al. (1992). This made some stars listed twice (sometimes more than twice) in the database, and all measurements were made separately for each entry. The cross-link is available, and the true number of stars has to be reduced by $\sim 12\%$ to account for the multiple listings. We have conducted the search on all listed objects, and in this way the OGLE #1 has been detected twice, under two names of the same star in the same Baade’s Window field BW7.

Next, there was some degree of overlap between adjacent CCD fields, as described by Udalski et al. (1992). This made $\sim 12\%$ of all stars measured twice as they appeared in the overlap regions. This way the OGLE #2 has been detected in Baade’s Window fields BW5 and BWC (cf. Table 1).

Finally, some stars were not in the Galactic bulge but in the galactic disk, on average too close to be lensed. We very crudely estimate their contribution to be $\sim 5\%$, though it may be somewhat larger, as most disk stars are presumably blended with the bulge stars in the region of the color magnitude diagram where most of all stars are located: $V \approx 20$, $V - I \approx 1.6$, as shown in Fig. 12.

All three effects combined act in the same direction: they reduce the effective number of stars searched for microlensing by a factor $\sim 1.47$. Therefore, the numbers to be used in evaluating the optical depth with the eq. (9) should be $N_m \approx 0.95 \times 10^6$ in 1992 and $N_m \approx 0.75 \times 10^6$ in 1993. The contributions of the final candidate events to the optical depth (in units of $10^{-6}$) are given in Table 1. The combined optical depth is $\tau \approx (3.3 \pm 1.2) \times 10^{-6}$, where the standard deviation was calculated according to the formula:

$$\sigma_\tau = \left( \sum_k (\tau_k)^2 \right)^{1/2}.$$  \hspace{1cm} (10)

Of course, this is only a random error calculated as if all events were independent. It does not allow for any systematic errors. We tried to minimize their effect but it is difficult to assess at this time how successful we were in this task.

7. DISCUSSION

Our estimate of the optical depth to gravitational microlensing towards the galactic bulge was made treating all 13 OGLE fields as equal. This includes 9 Baade’s Window
fields at $l = 1^\circ$, $b = -4^\circ$, and 4 Galactic Bar fields at about the same galactic latitude but at $l = \pm 5^\circ$ (cf. Fig. 1). If the microlensing is dominated by the galactic bulge lenses as asserted by Kiraga and Paczyński (1994) then the expected rate should be less in Galactic Bar fields than in BW fields. Our results are consistent with this notion, but they are just as consistent with the rate being the same in all fields (cf. Table 1) as the number of events detected is small.

In order to check how our estimate of the optical depth depends on our ad hoc choice of the detection threshold as described in section 3, we increased the threshold from $3\sigma_{\text{max}}$ to $8\sigma_{\text{max}}$, keeping all other rules of the algorithm the same. As expected many lenses dropped out, and only 4 remained: #3, #2a, #5, and #7. The new efficiencies $\epsilon_k$ and the new values of the maximum impact parameters $u_{\text{max}}$ were recalculated as well, and the new estimate of the optical depth was obtained: $\tau = (6.8 \pm 4.4) \times 10^{-6}$. This is within one standard deviation of the estimate based on the $3\sigma_{\text{max}}$ detection threshold, indicating that the result is not sensitive to the choice of the threshold.

Our estimate of the optical depth to gravitational microlensing towards the galactic bulge is only a lower limit. The OGLE is not sensitive to events with the time scale much less than 10 days, while in a recent theoretical model by Kiraga and Paczyński (1994) the rate of microlensing events is likely to peak at $t_0 \sim 10$ days, even if there are no brown dwarfs in the Galaxy. Also, the OGLE is not sensitive to events lasting longer than the observing seasons, with $t_0 \geq 100$ days. Such events were discriminated against with our search procedure. This would not miss many ordinary stellar mass lenses, but a significant population of dark objects with masses well above solar would be missed.

It should be pointed out that the rate of events detected by the OGLE, even though it is only a lower limit, is well in excess of any theoretical prediction to date – those were roughly in the range $0.5 \times 10^{-6} \leq \tau \leq 1.0 \times 10^{-6}$ (Paczyński 1991, Griest et al. 1991, Kiraga and Paczyński 1994). The discussion of the astronomical consequences of our finding will be published elsewhere (Paczyński et al. 1994b).

It should also be noted that many of the stars which were measured as single are in fact unresolved blends of a few stars. Notice, that the seeing disk is typically $\sim 1''$, while the cross-section for gravitational microlensing is typically $\sim (0.001'')^2$. This leaves plenty of room for unresolved blends of which only one is to be lensed. If that happens the amplitude as measured is reduced and the impact parameter for the lensing is overestimated. In addition, our experience with improved photometry (Udalski et al. 1994a) indicates that with the corrected stellar position the amplitudes turns out to be larger, i.e. in the original database photometry the amplitudes are underestimated, and the impact parameters are overestimated. Both effects act in the same direction and lead to underestimate of the
actual number of lensing events and to underestimate of the optical depth to microlensing. We have made no quantitative assessment of this effect, but it can only increase even more the apparent discrepancy between the observation and currently available models.

Photometry of the OGLE microlensing events, as well as a regularly updated OGLE status report can be found over the Internet from “sirius.astrouw.edu.pl” host (148.81.8.1), using the “anonymous ftp” service (directory “/ogle”, files “README”, “ogle.status”). The report contains the latest news and references to all OGLE related papers, and the PostScript files of some publications, including this one. Information on the recent OGLE status is also available via ”World Wide Web” WWW: ”http://www.astrouw.edu.pl/”.

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FIGURE CAPTIONS

Fig. 1.— Positions in the Galactic coordinates of 13 fields in which a search for gravitational microlensing was carried out with the OGLE in 1992 and 1993 observing seasons.

Fig. 2.— The distribution of stars that were constant in one season and variable in the other season in the $N_t - N_c$ plane. The bigger the symbol the larger number of stars are at that location. $N_t$ is the total number of measurements deviating up from the constant season average by more than 3 standard deviations; $N_c$ is the maximum number of such measurements that are consecutive, i.e. with no non-deviating points between them. The dashed line corresponds to $N_c = 0.5N_t$. Stars below this line were excluded from further analysis.

Fig. 3.— The distribution of stars constant in one season and variable in the other in the $\chi^2$ plane. $\chi^2$ is the sum of squares of deviations from the best fit microlensing curve in units of the DoPhot errors. $\chi^2_{const}$ is the sum of squares of deviations from the constant season magnitude, also in units of the DoPhot errors. $N$ is the number of good measurements in the “variable” season. Only the stars below the horizontal dashed line were selected for farther analysis.

Fig. 4.— The observed and theoretical (short dashed lines) light curves are shown for all events that were below the dashed horizontal line in Fig. 3 for which no obvious defects were found in the CCD frames. The solid horizontal lines show the level of average I magnitude in the observing season when the particular star was constant. The two horizontal dashed lines are separated from the solid lines by $\sigma_{max}$ as described in section 2.

Fig. 5.— The variation of the variance $s(m, n)$ as a function of the number of measurements $n$ remaining in the sample of originally $m = 2,000$ measurements. The upper dashed line is based on real OGLE data with the DoPhot errors and the I-band magnitudes in the ranges $0.016 < \sigma_D \leq 0.024$ and $17.68 < \bar{I} \leq 17.83$, respectively. The solid line corresponds to a theoretical relation for a gaussian distribution with a standard deviation $\sigma = 1.0$. The error bars along the solid line correspond to one standard deviation as estimated from a large number of Monte Carlo simulations. The lower dashed line is just the upper line shifted down by 0.17 in the log $s$ which corresponds to the scaling factor $F = 1.48$, as described in the text. Notice, that for $n \geq 1,800$ the down-shifted dashed line deviates upwards from the theoretical line. This indicates that there is a $\sim 10\%$ non-gaussian tail of the OGLE errors.
Fig. 6.— Four examples of template star measurements are shown with open circles and the four simulated microlensing events are shown with filled circles and short dashed lines.

Fig. 7.— The sensitivity of the OGLE microlensing search $\epsilon$ is shown as a function of the event timescale $t_0$ for the two observing seasons. Notice the abrupt drop in sensitivity for timescale below few days, and the leveling off at $\sim 30\%$ for long timescale events.

Fig. 8.— The distributions of cumulative probability $P(\leq \epsilon)$ for the detection of a lensing event of a given time scale $t_0$ is shown as a function of the detection efficiency $\epsilon$ for $\sim 14,000$ template stars in 1992 and $\sim 11,000$ template stars in 1993. Each panel corresponds to a different lensing event and its time scale $t_0$. The efficiency of detection for each event is indicated with a vertical dashed line.

Fig. 9.— The distributions of cumulative probability $P(\leq I)$ for the detection of a lensing event of a given time scale $t_0$ is shown as a function of I-magnitude for $\sim 14,000$ template stars in 1992 and $\sim 11,000$ template stars in 1993. Each panel corresponds to a different lensing event and its time scale $t_0$. The I-magnitude for each event is indicated with a vertical dashed line.

Fig. 10.— The distribution of values of the efficiency parameter $\epsilon$ and the stellar I-band magnitude is shown. Notice that while I magnitude is always the same, the efficiency for a given star depends on which lens is being tested.

Fig. 11.— The distribution of the statistical parameters for the 9 OGLE lens candidates: $u/u_{\text{max}}$, $P(\leq \epsilon)$, and $P(\leq I)$. The parameters are explained in sections (5.1-5.3), and their values are listed in Table 1. The OGLE lens number is given above each bar representing the event. The events should be randomly distributed in the interval (0,1) in all three panels if the events are due to gravitational microlensing.

Fig. 12.— The distribution of final lensing candidates (large circles) is shown in the color–magnitude diagram together with $\sim 12,500$ stars randomly chosen from the color–magnitude diagrams of all fields. Notice the “blue main sequence” of the disk stars (cf. Paczyński et al. 1994).