Modelling reverberation mapping data – II. Dynamical modelling of the Lick AGN Monitoring Project 2008 data set

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ABSTRACT
We present dynamical modelling of the broad-line region (BLR) for a sample of five Seyfert 1 galaxies using reverberation mapping data taken by the Lick AGN Monitoring Project in 2008. By modelling the AGN continuum light curve and Hβ line profiles directly, we are able to constrain the geometry and kinematics of the BLR and make a measurement of the black hole mass that does not depend upon the virial factor, f, needed in traditional reverberation mapping analysis. We find that the geometry of the BLR is generally a thick disc viewed close to face-on. While the Hβ emission is found to come preferentially from the far side of the BLR, the mean size of the BLR is consistent with the lags measured with cross-correlation analysis. The BLR kinematics are found to be consistent with either inflowing motions or elliptical orbits, often with some combination of the two. We measure black hole masses of \( \log_{10}(M_{\text{BH}}/M_\odot) = 6.62^{+0.10}_{-0.13} \) for Arp 151, 7.42^{+0.26}_{-0.27} for Mrk 1310, 7.59^{+0.24}_{-0.21} for NGC 5548, 6.37^{+0.32}_{-0.16} for NGC 6814, and 6.99^{+0.25}_{-0.25} for SBS 1116+583A. The f factors measured individually for each AGN are found to correlate with inclination angle, although not with \( M_{\text{BH}}, L_{5100} \), or FWHM/\( \sigma \) of the emission line profile.

Key words: methods: statistical – galaxies: active – galaxies: nuclei.

1 INTRODUCTION
While active galactic nuclei (AGNs) are thought to be powered by accretion on to supermassive black holes at the centres of most galaxies, the geometry and dynamics of the surrounding regions are not well understood. In the standard model of AGNs (Antonucci 1993; Urry & Padovani 1995), the region directly outside the accretion disc is the broad-line region (BLR), where broad line emitting gas moves at velocities of \( 10^{14} \)–\( 10^{15} \) km s^{-1} within the Keplerian potential of the black hole. Measurements of the distance of this gas from the central ionizing source in the accretion disc are of the order of light days for lower luminosity AGNs such as Seyfert galaxies and this distance increases with AGN luminosity (Wandel, Peterson & Malkan 1999; Kaspi et al. 2000; Bentz et al. 2006, 2013).

The geometry and dynamics of the BLR can be further constrained by reverberation mapping measurements, where changes in the AGN continuum emission are monitored alongside the echo of these same changes in the BLR emission lines (Blandford & McKee 1982; Peterson 1993; Peterson et al. 2004). The time lag \( \tau \) between changes in the AGN continuum flux and those of the broad emission lines is interpreted as a measure of the average radius of the BLR and traditionally measured using the cross-correlation function. The time lag \( \tau \) can then be combined with BLR gas velocities \( v \) taken from the width of the broad emission line to measure a virial product that has the dimensions of black hole mass. The virial product \( M_{\text{BH}} = c \tau v^2 / G \) is related to the true black hole mass \( M_{\text{BH}} \) by a dimensionless virial factor \( f \) of order unity that is calibrated by aligning the \( M_{\text{BH}} - \sigma \) relations for active and inactive galaxies (Onken et al. 2004; Collin et al. 2006; Greene et al. 2010; Woo et al. 2010, 2013; Graham et al. 2011; Park et al. 2012a; Grier et al. 2013b). Currently, the uncertainty in mean \( f \) of \( \sim 0.4 \) dex is the largest uncertainty in reverberation-mapped black hole masses (e.g. Park et al. 2012a). Since the sample of \( \sim 50 \) reverberation-mapped AGNs is responsible for calibrating single-epoch \( M_{\text{BH}} \)

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estimates applied to much larger samples of AGNs through the BLR-size-to-luminosity relation (Vestergaard & Peterson 2006; McGill et al. 2008; Vestergaard 2011), it is important to measure $M_{\text{BH}}$ in reverberation-mapped AGNs with as few assumptions and added uncertainties as possible.

There is more information in high-quality reverberation mapping data than a single estimate of the time lag. This is illustrated by analysis of high-quality data sets that show clear velocity-resolved lag structure across the emission line profile in a number of AGNs. Many of these velocity-resolved lag estimates are consistent with bound orbits in a Keplerian potential (Bentz et al. 2009; Denney et al. 2010; Barth et al. 2011a,b; Grier et al. 2013a), but some show additional kinematic signatures consistent with inflowing or outflowing gas (Bentz et al. 2009; Denney et al. 2010; Grier et al. 2013a), where non-gravitational forces may be at work. Much recent work has focused on trying to recover this additional information about the BLR geometry and dynamics through more sophisticated analysis techniques. One method for doing this is to recover the transfer function, which is the distribution of time lags either for the integrated emission line flux or as a function of line-of-sight velocity (see Bentz et al. 2010; Grier et al. 2013a, and references therein). This is the approach used in the code MEMECHE, which recovers the transfer function using a flexible parametrization for the transfer function shape and prevents overfitting by asserting that the solution has a high entropy (Horne, Welsh & Peterson 1991; Horne 1994). The main advantage of recovering the transfer function is that it does not require adopting any specific model for the geometry and dynamics of the BLR (see Krolik & Done 1995, for an application of a pixelated method to the reconstruction of the transfer function). This also means that in order to relate features in the recovered transfer function to geometrical and dynamical properties of the BLR at a quantitative level, models must eventually be constructed and compared to the transfer function.

Members of our team have been working on an alternative approach that involves modelling reverberation mapping data directly to constrain the geometry and dynamics of the BLR (see Brewer et al. 2011a; Pancoast, Brewer & Treu 2011; Pancoast et al. 2012). While this method requires adopting a specific BLR model, the direct modelling approach is quite general and allows for the use of any BLR model whose consequences are fast to compute. The direct modelling method can then be used to determine which theoretical models of the BLR geometry and dynamics are preferred by the data. By formulating the method as a problem of Bayesian inference, parameter estimation (within the context of a particular BLR model) and model selection (comparison of distinct BLR models) are both possible. In addition to constraining the geometry and dynamics of the broad line emitting gas, the direct modelling approach allows for independent measurement of the black hole mass without relying on the normalizing factor $f$ required by the traditional analysis. This means that with high-quality reverberation mapping data sets, the uncertainty in black hole masses from dynamical modelling could be substantially less than the $\sim 0.4$ dex introduced by assuming a mean value for $f$ (Pancoast et al. 2011).

Finally, independent estimates of the black hole mass can be compared to $M_{\text{BH}}$ to obtain measurements of $f$ for individual AGNs. With a large enough sample of AGNs with individual $f$ values from direct modelling, we have another method of calculating a mean $f$ factor for different AGN populations.

The direct modelling method works by using the continuum flux light curve and a model of the geometry and dynamics of the BLR to create a time series of simulated broad emission line profiles. The simulated line profiles can then be directly compared to the reverberation mapping data line profiles to infer which BLR model parameter values best reproduce the data. Working with the formalism of Bayesian inference, we calculate the joint posterior probability distribution function (PDF) for the model parameters. We have focused on developing a simply parametrized phenomenological model of the BLR to map the density of broad line emission in position and velocity space. We have purposefully excluded any constraints from photoionization physics or radiative transfer at this stage, because doing so requires assuming a relation between the distribution of broad line flux emission and the distribution and density of the emitting gas. While extending the model to infer the physics of the BLR gas is certainly of interest, we have found that a flexible simply parametrized model is sufficient to reproduce the line profile shape and variability characteristics in current reverberation mapping spectral data sets as demonstrated for Arp 151 and Mrk 50 (e.g. Brewer et al. 2011a; Pancoast et al. 2012).

In addition to a model of the BLR, it is necessary to include a model for the AGN continuum light curve, since it is necessary to evaluate the AGN continuum flux at arbitrary times to produce simulated broad emission line profiles. We use Gaussian processes to interpolate between the continuum light curve data points, which allows us to include the uncertainty from the interpolation process into the final uncertainty on the BLR model parameters. The simplified version of Gaussian processes that we use is the same as a continuous-time first-order autoregressive process (CAR(1)), which has been found to be a good model for larger samples of AGN light curves (Kelly, Bechtold & Siemiginowska 2009; Kozlowski et al. 2010; MacLeod et al. 2010; Zu, Kochanek & Peterson 2011; Zu et al. 2013). This model for AGN continuum variability has been used in a number of other reverberation mapping analyses. For example, Zu et al. (2011) use a CAR(1) process model for the AGN continuum light curve interpolation in their code JAVELIN to measure the time lag between the continuum and an integrated emission line light curve using a top-hat transfer function. Similarly, Li et al. (2013) use a CAR(1) process model in their code to directly model integrated emission line reverberation mapping data based on the BLR model of Pancoast et al. (2011).

In this paper, we apply the direct modelling method to the Lick AGN Monitoring Project (LAMP) 2008 reverberation mapping data set (Bentz et al. 2009; Walsh et al. 2009). The LAMP 2008 campaign observed 13 AGNs using spectroscopy from the Shane Telescope at Lick Observatory and Johnson $V$ and $B$ broad-band photometry from a number of ground-based telescopes. We focused our direct modelling on the H$\beta$ line of the nine objects with measurable time lags, using the broad and narrow H$\beta$ emission line components isolated from the stellar continuum and Fe ii lines using spectral decomposition techniques by Park et al. (2012b). Out of the nine objects to which we applied our direct modelling method, only five objects showed sufficient continuum and line variability to allow for constraints on the geometry and dynamics of the BLR. Of the five objects with successful direct modelling of the H$\beta$ line presented here, one of the objects, Arp 151, has previous direct modelling results as described by Brewer et al. (2011a). There are two main differences between the direct modelling of Brewer et al. (2011a) and this work: the first is that we use the spectral decompositions from Park et al. (2012b) instead of Bentz et al. (2009), and the second is that the model of the BLR has since been substantially improved. Improvements to the BLR model include a new...
dynamics model and two additional geometry model parameters that add flexibility to the shape of the BLR. In addition, we now model the narrow emission line component of Hβ using the width of the \([\text{O} \, \text{III}] \lambda 5007\) narrow emission line and calculate the instrumental resolution for each epoch of spectroscopy separately.

Our focus in this paper is to apply the direct modelling method to the remainder of the LAMP 2008 sample, including reanalysis of Arp 151. In Section 2, we describe the LAMP 2008 data used in our analysis. In Section 3, we briefly review our model for the BLR with further details to be found in a companion paper (Pancoast, Brewer & Treu 2014, hereafter Paper I). In Section 4, we present the results of our analysis for the five successfully modelled AGNs in the LAMP 2008 sample. Finally, in Section 5, we summarize our results and discuss their implications for future direct modelling work. All quantities related to properties of the BLR are given in the rest frame of the system.

2 DATA

Our sample of AGNs was observed in the LAMP reverberation mapping campaign in 2008. The first part of the data consists of Johnson B and V broad-band AGN continuum light curves measured using standard aperture photometry techniques, as described by Walsh et al. (2009). The B- and V-band images were taken at a number of telescopes, including the 30-inch Katzman Automatic Imaging Telescope, the 2-m Multicolor Active Galactic Nuclei Monitoring telescope, the Palomar 60-inch telescope, and the 32-inch Tenagra II telescope. For direct modelling of each AGN, we choose to use either the B- or V-band light curve depending on which has more data points, better sampling of variability features, and higher overall variability. In general, the choice of B- or V-band AGN continuum light curve does not change our results.

The second part of the data comprises light curves of broad and narrow Hβ line profiles. Measurement of the Hβ line profiles was done in two ways: Bentz et al. (2009) isolated the Hβ flux by fitting a local linear continuum underneath the Hβ and O III lines, while Park et al. (2012b) applied a multicomponent fit to isolate the Hβ line from the AGN continuum, stellar continuum, and Fe II emission lines. Due to the non-negligible contribution of the stellar continuum and Fe emission lines to the five LAMP 2008 objects considered here, we performed direct modelling on the Hβ emission line profiles as measured by Park et al. (2012b). The final spectra we use here for modelling include the broad and narrow Hβ line profiles, as well as the spectral decomposition residuals, equivalent to subtracting off all other components from the original spectrum.

The details of the final spectra, including wavelength range used for direct modelling, are given in Table 1.

One other important parameter of the spectral data set is the instrumental resolution, which is used to smooth the simulated emission line profiles. The instrumental resolution was measured by Bentz et al. (2009, see their table 11) for four of the five objects by comparing the \([\text{O} \, \text{III}] \lambda 5007\) line widths to the values measured by Whittle (1992). However, there were variations in the \([\text{O} \, \text{III}] \lambda 5007\) line width over the duration of the reverberation mapping campaign due to small changes in the observing and instrumental conditions. For this reason, we calculate the instrumental resolution, \(\Delta \lambda_{\text{ins}}\), for each night independently using the width of the \([\text{O} \, \text{III}] \lambda 5007\) line from the spectral decomposition by Park et al. (2012b), \(\Delta \lambda_{\text{obs}}\), and the intrinsic line width as measured by Whittle (1992), \(\Delta \lambda_{\text{true}}\), by subtracting them in quadrature:

\[
\Delta \lambda_{\text{dis}}^2 \approx \Delta \lambda_{\text{obs}}^2 - \Delta \lambda_{\text{true}}^2.
\]

In order to include the uncertainties in these line width measurements, we consider both the measured and intrinsic widths of the \([\text{O} \, \text{III}] \lambda 5007\) line to be free parameters with Gaussian priors centred on the measured values and with dispersions given by the quoted measurement uncertainties. For the one object, SBS 1116+583A, without a comparison line width by Whittle (1992), we use a value in the middle of the range of the values of the other four objects. The values of the intrinsic \([\text{O} \, \text{III}] \lambda 5007\) line width used in this analysis are given in the last column of Table 1 as the line dispersion in Å, converted from the full width at half-maximum (FWHM) of the line widths in units of km s\(^{-1}\) listed in Whittle (1992) assuming the Gaussian conversion of 2.35, for all objects except SBS 1116+583A.

3 THE DYNAMICAL MODEL OF THE BLR

In this section, we give a brief overview of our simply parametrized phenomenological model of the BLR geometry and dynamics, with full model details given in Paper I. We model the distribution of broad line flux emission by the density of many point particles that instantaneously and linearly reprocess the AGN continuum flux and reemit some fraction of it back towards the observer with time lags that depend upon the point particles’ positions. The velocities of the point particles then determine how redshifted or blueshifted the broad line flux from the point particles is relative to the systemic velocity of the BLR system. This means that in addition to a model describing the distribution of point particles in position and velocity space, we must also model the AGN continuum flux in order to evaluate it at arbitrary times.

Table 1. Properties of the LAMP 2008 spectra and photometry. Band is the Johnson broad-band filter. No. continuum epochs is the number of data points in the AGN continuum light curve in the band given by column 2. No. line epochs is the number of spectra in the broad emission line time series. No. spectral pixels is the number of pixels in the Hβ spectrum between the wavelength ranges given in the next column. Wavelengths are in the rest frame. Intrinsic \([\text{O} \, \text{III}] \lambda 5007\) width is the intrinsic line dispersion \(\sigma\) of the narrow \([\text{O} \, \text{III}] \lambda 5007\) emission line used for calculating the instrumental resolution.

| Object   | Band | No. continuum epochs | No. line epochs | No. spectral pixels | Wavelength range (Å) | Intrinsic \([\text{O} \, \text{III}] \lambda 5007\) width (Å) |
|----------|------|----------------------|-----------------|--------------------|----------------------|---------------------------------|
| Arp 151  | B    | 84                   | 43              | 73                 | 4792.3–4934.3        | 1.562 ± 0.071*                  |
| Mrk 1310 | B    | 50                   | 47              | 51                 | 4815.5–4913.6        | 0.852 ± 0.071*                  |
| NGC 5548 | V    | 57                   | 51              | 171                | 4706.5–5040.9        | 2.910 ± 0.071*                  |
| NGC 6814 | V    | 46                   | 45              | 51                 | 4776.7–4935.8        | 0.888 ± 0.071*                  |
| SBS 1116+583A | B   | 56                   | 50              | 67                 | 4797.3–4925.7        | 1.4 ± 0.3                       |

*These values are converted from measurements by Whittle (1992) assuming an uncertainty of 10 km s\(^{-1}\).
For our model of the AGN continuum light curve, we use Gaussian processes, which allows us to sample the AGN continuum variability on scales much smaller than the typical one day cadence between data points. This AGN continuum variability model allows us to include the uncertainty from interpolation in our final uncertainties in the BLR model parameters, as well as allowing us to extrapolate beyond the ends of the light curve in order to evaluate long time lags (for an illustration, see Pancoast et al. 2011).

We model the BLR geometry by defining the physical distribution of point particles. The radial distribution is given by a shifted Gamma distribution, which can reproduce Gaussian, exponential, or heavy-tailed radial distributions depending on the value of its shape parameter. The point particles are also constrained to be within an (unknown) opening angle, which allows for spherical geometries ranging to thin disc geometries. The BLR is then viewed by an observer with an inclination angle ranging from face-on to edge-on. Finally, there are a number of non-axisymmetric effects that allow for more flexibility in the BLR geometry. These include preferential emission of the point particles from the near or far side of the BLR along the observer’s line of sight, a transparent to opaque mid-plane, and the possibility of increased emission from the edges of the BLR disc, relative to the inner portion.

Similarly, we model the BLR dynamics by defining the velocity distribution of point particles as a function of position and black hole mass. We draw the point particles’ velocities from distributions in the space of radial and tangential velocities, centred around the circular orbit values or from around the radial escape velocity values for inflowing or outflowing orbits. We allow for a combination of elliptical orbits centred around the circular orbit values plus either inflow or outflow centred around their respective radial escape velocities. To allow for mostly bound inflowing or outflowing orbits, we also allow the distributions of inflowing and outflowing orbits to be centred anywhere along an ellipse between the radial escape velocity and the circular orbit velocity. In order to add more flexibility, we also allow for additional macroturbulent velocities. Finally, we include gravitational redshift and the full expression for Doppler shift when moving between the velocities of the point particles and the wavelengths of broad line flux emission. The exact definitions of the geometry and dynamics model parameters are given in Appendix A, with more detailed descriptions given in Paper I.

In addition to modelling the broad emission line component using a model for the BLR, we also model the narrow emission line component using the width of the [O iii] \( \lambda 5007 \) narrow emission line. Since the width of the [O iii] \( \lambda 5007 \) line is a combination of intrinsic line width and instrumental resolution, we use measurements of the intrinsic line width to constrain the instrumental resolution for smoothing of the broad emission line component.

We explore the parameter space of the BLR model and AGN continuum variability model using Diffusive Nested Sampling (Brewer, Pártay & Csányi 2011b). This algorithm samples the posterior distribution for the parameters, and provides the ‘evidence’ value which can be used to compare distinct models. We use a Gaussian likelihood function that compares the time series of broad emission line profiles of the data to the simulated versions generated by our BLR model. Since the model is of finite flexibility and the spectral data have high signal to noise and a large number of data points, it is necessary to soften the likelihood function. We do this by defining a temperature \( T \) by which the log of the likelihood is divided, where \( T \geq 1 \). Temperatures greater than 1 can be thought of as an additional source of uncertainty in the likelihood due to the model not providing a perfect fit to the data, either because the error bars of the data are underestimated or because the model does not contain enough complexity to reproduce all features of the data. The use of temperature can be thought of as a computationally inexpensive approximation to a correlated noise model. Since we use Nested Sampling, the choice of temperature \( T \) can be made in post-processing and does not require multiple runs.

4 RESULTS

We now present the results of direct modelling of five AGNs in the LAMP 2008 sample, including Arp 151, Mrk 1310, NGC 5548, NGC 6814, and SBS 1116+583A. First, the modelling results are presented in detail for each AGN, including key posterior PDFs and correlations, the model fit to the data, and the transfer function. Examples of the inferred geometry of the BLR for each AGN are also shown in Fig. 1 and the AGN continuum light curves with Gaussian process interpolations drawn from the posterior are shown in Fig. 2. The posterior median and central 68 per cent credible intervals for the main BLR model parameters are given in Table 2. Secondly, we present an overview of the BLR modelling results to emphasize the similarities and differences in the sample. Finally, we calculate the mean \( f \) factor for this sample of five AGNs.

4.1 Individual modelling results

4.1.1 Arp 151 (Mrk 40)

Both the AGN continuum and broad Hβ line showed strong variability over the duration of the LAMP 2008 campaign, leading to the clearest velocity-resolution-lag measurements of the LAMP 2008 sample (Bentz et al. 2009) and the most detailed transfer function recovered at the time using MEMECHO (Bentz et al. 2010). It is therefore unsurprising that the direct modelling results for Arp 151 also have the highest quality of the LAMP 2008 sample.

Comparison of the spectral time series and time series of simulated spectra, as illustrated in Fig. 3, suggests that the model is able to fit the overall variability structure of the Hβ line profile very well. In addition, the integrated model Hβ emission line and individual model spectra show excellent agreement. The model is unable to capture very short time-scale variations that are either due to noise or processes with much faster response times than the overall variability of the BLR would suggest. Fortunately, such short time-scale variations are infrequent and do not appear to substantially affect inference of the model parameters.

The geometry of the BLR in Arp 151 as traced by Hβ emission is inferred to be a wide thick disc, inclined by \( \theta = 25.2^{+3.3}_{-3.4} \) deg relative to the observer (0 = face-on). The radial distribution of Hβ emission has heavier tails than an exponential profile, with a Gamma distribution shape parameter of \( \beta = 1.25^{+0.15}_{-0.16} \) mean radius \( r_{\text{mean}} = 3.44^{+0.29}_{-0.23} \) light days, and dispersion or radial width \( \sigma_r = 3.72^{+0.45}_{-0.41} \) light days. The radial distribution is offset from the origin, the source of the ionizing photons and visible continuum emission, by \( r_{\text{min}} = 0.44^{+0.13}_{-0.10} \) light days. The mean radius equals to within the uncertainties the mean lag of \( r_{\text{cen}} = 3.07^{+0.25}_{-0.20} \) d, which in turn is consistent with the cross-correlation measured central lag of \( r_{\text{cen}} = 3.99^{+0.64}_{-0.52} \) d by Bentz et al. (2009) to within the uncertainties. Due to the heavy tails of the radial profile, the median lag of \( r_{\text{median}} = 1.75^{+0.28}_{-0.23} \) d is significantly shorter. The opening angle of the disc is well constrained to be \( \theta_c = 25.6^{+3.4}_{-3.3} \) deg; however, more emission is found to come from the outer faces of the disc \( (\gamma = 4.27^{+0.54}_{-0.30}) \), making the geometry closer to a cone. There is also preferential emission from the far side of the BLR from the observer.
Figure 1. Geometries of the BLR for the five objects in our sample. The left-hand panels show the BLR from along the $y$-axis (the edge-on view), while the right-hand panels show the BLR from along the positive $x$-axis (the observer’s point of view). Top to bottom: Arp 151, Mrk 1310, NGC 5548, NGC 6814, and SBS 1116+583A. Each point corresponds to a point particle in our BLR model and the size of the points is proportional to the relative amount of H$\beta$ emission coming from each point particle, given the same incident continuum flux.

($\kappa = -0.36^{+0.08}_{-0.08}$) and the mid-plane of the BLR disc is found to be mostly opaque ($\xi = 0.09^{+0.08}_{-0.06}$). An example of the BLR geometry in Arp 151 for a set of model parameters drawn from the posterior is shown in Fig. 1.

The dynamics of the BLR in Arp 151 are inferred to be dominated by inflowing orbits, with the fraction of point particles in elliptical orbits only $f_{\text{ellip}} = 0.06^{+0.09}_{-0.05}$ or 1–15 per cent. The majority of the point particles are in inflowing orbits as given by the inflow/outflow parameter $f_{\text{flow}} = 0.24^{+0.20}_{-0.17}$, where values of $f_{\text{flow}}$ between 0 and 0.5 indicate inflow and values between 0.5 and 1 indicate outflow. Comparing the probability for values of $f_{\text{flow}}$ between 0 and 0.5 with the probability for values between 0.5 and 1 indicates a 100 per cent preference for inflow compared to outflow. Furthermore, the inferred inflowing orbits are not strictly radial or drawn from a velocity distribution centred on the radial escape velocity, but can be distributed closer to the circular orbit value, leading to more bound inflowing orbits. The value of $\theta_e = 12.0^{+8.3}_{-8.3}$ that we infer for Arp 151 indicates that the inflow orbit velocity distribution is rotated about a seventh of the way towards the circular-orbit-centred distribution and that more than half of the inflowing orbits are bound. Finally, we find a negligible contribution to the dynamics of the BLR from macroturbulent velocities, with the dispersion of additional macroturbulent velocities drawn from a Gaussian distribution of only $\sigma_{\text{turb}} = 0.008^{+0.028}_{-0.007}$ times the circular orbit velocity.

We measure a black hole mass for Arp 151 of log$_{10} (M_{\text{BH}}/M_\odot) = 6.62^{+0.10}_{-0.13}$. As illustrated in Fig. 4, there is strong degeneracy between the black hole mass, inclination angle, and opening angle, preventing us from measuring the black hole mass with greater precision. The correlation between these parameters is easy to understand if one considers that the BLR model parameters are constrained such that the line-of-sight velocity matches the width of the emission line: for thin discs, the more face-on the BLR, the higher the black hole mass must be to produce the same line-of-sight velocities. The opening angle is also strongly correlated, since a thicker disc allows for larger line-of-sight velocities for a given black hole mass.

Figure 2. AGN continuum light curves for the five objects in our sample. The data are shown by black points with error bars and the Gaussian process interpolations drawn from the posterior PDF are shown by the coloured lines. Top to bottom: Arp 151, Mrk 1310, NGC 5548, NGC 6814, and SBS 1116+583A.
Table 2. Inferred posterior median parameter values and central 68 per cent credible intervals for direct modelling of five LAMP 2008 AGNs.

| Geometry model parameter | Arp 151 | Mrk 1310 | NGC 5548 | NGC 6814 | SBS 1116+583A |
|--------------------------|---------|----------|----------|----------|----------------|
| $r_{\text{mean}}$ (light days) | 3.44±0.26 | 3.13±0.42 | 3.31±0.66 | 3.76±1.15 | 4.07±0.79 |
| $r_{\text{min}}$ (light days) | 0.44±0.13 | 0.12±0.19 | 1.39±0.80 | 0.15±0.19 | 0.93±0.50 |
| $\sigma_t$ (light days) | 3.75±0.45 | 2.59±0.42 | 1.50±0.73 | 3.75±1.05 | 3.14±0.81 |
| $\tau_{\text{mean}}$ (d) | 3.07±0.25 | 2.96±0.35 | 3.22±0.66 | 4.43±0.72 | 3.78±0.57 |
| $\tau_{\text{median}}$ (d) | 1.75±0.28 | 2.26±0.35 | 2.77±0.42 | 2.67±0.61 | 2.71±0.37 |
| $\beta$ | 1.25±0.15 | 0.89±0.10 | 0.80±0.60 | 1.07±0.08 | 1.00±0.27 |
| $\theta_\ell$ (deg) | 25.6±3.7 | 8.6±2.5 | 27.4±10.6 | 50.2±22.0 | 21.7±11.0 |
| $\theta_\ell$ (deg) | 25.5±3.3 | 6.0±2.5 | 38.8±12.1 | 49.4±22.2 | 18.5±6.9 |
| $\kappa$ | -0.36±0.08 | -0.04±0.38 | -0.24±0.06 | -0.44±0.10 | -0.03±0.34 |
| $\gamma$ | 4.27±0.54 | 2.97±1.38 | 2.01±1.78 | 2.91±1.31 | 3.19±1.37 |
| $\xi$ | 0.09±0.08 | 0.40±0.38 | 0.34±0.11 | 0.71±0.22 | 0.61±0.28 |

Dynamical model parameter

| Arp 151 | Mrk 1310 | NGC 5548 | NGC 6814 | SBS 1116+583A |
|---------|----------|----------|----------|----------------|
| $\log_{10}(M_{HI}/M_{\odot})$ | 6.62±0.10 | 7.42±0.26 | 7.51±0.23 | 6.42±0.24 | 6.99±0.32 |
| $f_{\text{imp}}$ | 0.06±0.09 | 0.56±0.34 | 0.23±0.15 | 0.32±0.17 | 0.66±0.21 |
| $f_{\text{flow}}$ | 0.24±0.20 | 0.65±0.24 | 0.25±0.21 | 0.29±0.25 | 0.31±0.31 |
| $\theta_\ell$ (deg) | 12.0±10.7 | 57.2±24.9 | 21.3±21.4 | 47.0±16.7 | 49.7±28.8 |
| $\sigma_{\text{urb}}$ | 0.008±0.0028 | 0.004±0.0011 | 0.015±0.0044 | 0.013±0.0013 | 0.011±0.0031 |

Notes. The definitions of the geometry and dynamical model parameters can be found in Appendix A.

With an independent measurement of the black hole mass we can use the virial product $M_{\odot}$ from traditional reverberation mapping analysis to measure the f factor for Arp 151. We use the time lags $\tau_{\text{cont}}$ from cross-correlation analysis from Bentz et al. (2009) and measurements of the H$\beta$ line width after spectral decomposition from Park et al. (2012b) to construct two sets of virial products. The first type of virial product uses the line dispersion measured from the rms line profile as the H$\beta$ line width and the second uses the FWHM of the mean line profile as the H$\beta$ line width. Values of the f factor calculated using the first type of virial product will be referred to as $f_0$, while values calculated using the second type of virial product will be referred to as $f_{\text{FWHM}}$. We obtain the distribution of f for each AGN by subtracting the virial product from the normalized posterior PDF of black hole mass. The inferred f factors for the five AGNs in our sample are listed in Table 3. For Arp 151, we measure f factors of $\log_{10}(f_0) = 0.51_{-0.13}^{+0.11}$ and $\log_{10}(f_{\text{FWHM}}) = -0.24_{-0.13}^{+0.13}$.

Previous direct modelling results for Arp 151 constrained the black hole mass to be $10^{6.51±0.26} M_{\odot}$ and the geometry to be a wide thick disc with an opening angle of $\theta_\ell = 34.5_{-8.6}^{+8.6}$ deg, inclined with respect to the observer by $\theta_i = 22.2±7.8$ deg (Brewer et al. 2011a). Our improved modelling results for Arp 151 are completely consistent to within the uncertainties with these previous modelling results, and clarify the previous ambiguity in whether the dynamics of H$\beta$ in Arp 151 are dominated by inflow or outflow.

For comparison with work focused on recovering the velocity-resolved transfer function, we show three transfer functions created from models drawn randomly from the multidimensional posterior PDF in Fig. 5. While the three transfer functions show slightly different detailed structure, the mean lag as a function of velocity is very similar for all three, as is the velocity-integrated transfer function. In addition, all three velocity-resolved transfer functions show at least some preference for prompt response on the red side of the line profile, indicative of inflow kinematics. The same inflow signatures were found in the transfer function recovered using MEMECHO (Bentz et al. 2010), as well as the velocity-resolved lag measurements, shown in red in the middle-right panel of Fig. 5. The discrepancy in the blue wing of the line between the velocity-resolved lag measurements from cross-correlation function (CCF) analysis (in red in Fig. 5) and dynamical modelling (in blue) is due to a combination of data pre-processing and systematics from measurement of the time lag. Recalculating the velocity-resolved time lags from CCF analysis using the same data sets as in the dynamical modelling decreased the discrepancy in the blueest lag bin by ~1.5 d while remaining consistent with the values from Bentz et al. (2009).

The remaining discrepancy is due to the difference between the true mean time delay and the time delay proxy estimated by CCF analysis. We confirm this by creating velocity-resolved light curves using the inferred models of the BLR for Arp 151, calculating and showing that the CCF time lag from those model light curves and the time lags from dynamical modelling are consistent with the values from Bentz et al. (2009). However, there are residual differences between the transfer functions from direct modelling and MEMECHO, including response in the blue wing of the line, where direct modelling finds significantly shorter lags, and prompt response of the line emission at line centre, where the MEMECHO solution finds no prompt response.

4.1.2 Mrk 1310

With the narrowest H$\beta$ line profile in our sample, the data set for Mrk 1310 provides fewer constraints on the BLR model due to a smaller number of pixels per spectrum and reduced variability compared to Arp 151. Despite these issues, the model is able to match the overall variability of the emission line profile, as well as the detailed line profile shape, as shown in Fig. 6. The geometry of the H$\beta$ BLR for Mrk 1310 is constrained to be a thick disc, inclined by $\theta_i = 6.6_{-1.6}^{+2.0}$ deg with respect to the observer, although inclination angles up to 35 deg are not completely ruled out. The radial distribution of H$\beta$ emission is constrained to be...
Marginal posterior PDFs and correlations between parameters.

\[ \log_{10}(f_{\text{FWHM}}) = -20 \pm 2.0 \] (\( f_{\text{FWHM}} \) in units of \( \text{erg} \) \( \text{s}^{-1} \) \( \text{Hz}^{-1} \), with a mean of \( 0.96 \pm 0.03 \)), with a mean radius of \( r_{\text{mean}} = 3.13_{-0.25}^{+0.45} \) light days, a minimum radius away from the central source of ionizing photons of \( r_{\text{min}} = 0.12_{-0.06}^{+0.15} \) light days, and a radial dispersion or width of \( \sigma_r = 2.59_{-0.42}^{+0.23} \) light days. The mean time lag of \( \tau_{\text{mean}} = 2.96_{-0.33}^{+0.45} \) d is very similar to the mean radius and median time lag of \( \tau_{\text{median}} = 2.26_{-0.31}^{+0.35} \) d and agrees to within the uncertainties with the cross-correlation lag of \( \tau_{\text{corr}} = 3.66_{-0.36}^{+0.59} \) d measured by Bentz et al. (2009). The opening angle of the disc is inferred to be \( \theta_0 = 8.6_{-2.1}^{+3.5} \) deg, although opening angles up to 35 deg are not completely ruled out. There is no preference for H\( \beta \) emission from the outer faces of the BLR disc (\( \gamma = 2.97_{-1.38}^{+1.38} \)), for emission from the far or near side of the BLR (\( \kappa = -0.04_{-0.05}^{+0.03} \)), or for the transparency of the BLR mid-plane (\( \xi = 0.40_{-0.23}^{+0.38} \)).

Figure 4. Marginal posterior PDFs and correlations between parameters for Arp 151, including black hole mass (\( M_{\text{BH}} \)), inclination angle (\( \theta_i \)), and opening angle (\( \theta_0 \)).

Table 3. Inferred posterior median parameter values and central 68 per cent credible intervals for \( f \) factors of five LAMP 2008 AGNs. The \( f \) factor corresponding to the difference between black hole mass and the virial product measured using the dispersion of the rms line profile is given as \( f_{\text{FWHM}} \), while the one corresponding to a virial product measured using the FWHM of the mean line profile is given as \( f_{\text{FWHM}} \).

| Object     | \( \log_{10}(f_{\text{FWHM}}) \) | \( \log_{10}(f_{\text{FWHM}}) \) |
|------------|----------------------------------|----------------------------------|
| Arp 151    | 0.51\,\pm\,0.13                 | -0.24\,\pm\,0.13               |
| Mrk 1310   | 1.63\,\pm\,0.26                 | 0.79\,\pm\,0.26                |
| NGC 5548   | 0.42\,\pm\,0.23                 | -0.58\,\pm\,0.23               |
| NGC 6814   | -0.14\,\pm\,0.24                | -0.68\,\pm\,0.24               |
| SBS 1116+583A | 0.96\,\pm\,0.32            | 0.34\,\pm\,0.32               |
mass is due in large part to degeneracy with the inclination angle and opening angle, as shown in Fig. 7, since at very small inclination and opening angles large changes in black hole mass are needed to maintain the line-of-sight velocity of the point particles for even small changes in inclination or opening angle. Comparing our measurement of the black hole mass to the virial products calculated from cross-correlation time lags from Bentz et al. (2009) and line widths from Park et al. (2012b), we measure the $f$ factors for Mrk 1310 to be $\log_{10}(f_0) = 1.63^{+0.26}_{-0.27}$ and $\log_{10}(f_{FWHM}) = 0.79^{+0.26}_{-0.27}$ (see Section 4.1.1).

The velocity-resolved transfer functions for Mrk 1310, drawn randomly from the posterior PDF, show very similar structure as illustrated in Fig. 8, despite ambiguity in the dynamics of the BLR. The mean velocity-resolved transfer functions and the velocity-integrated transfer functions also show very similar features, and agree to within the uncertainties with the cross-correlation velocity-resolved lag measurements from Bentz et al. (2009).

### 4.1.3 NGC 5548

While not as variable as Arp 151 over the duration of the LAMP 2008 campaign, the NGC 5548 H$\beta$ line profile is the widest in the
sample, providing an informative data set with which to constrain the BLR model. The model is able to fit the overall variability of the Hβ line profile as well as the detailed emission line shape, as shown in Fig. 9.

The geometry of the Hβ BLR in NGC 5548 is constrained to be a narrow thick disc, with an inclination angle of $\theta_i = 38.8^{+12.1}_{-11.4}$ deg. The radial distribution of Hβ emission is between exponential and Gaussian ($\beta = 0.80^{+0.60}_{-0.51}$), with a mean radius of $r_{\text{mean}} = 3.34^{+0.66}_{-0.61}$ light days, a minimum radius from the central ionizing source of $r_{\text{min}} = 1.39^{+0.80}_{-1.01}$ light days, and a dispersion or width of the BLR of $\sigma_t = 1.50^{+0.60}_{-0.60}$ light days. The mean lag is very similar to the mean radius, with $r_{\text{mean}} = 3.22^{+0.66}_{-0.54}$ d, and consistent to within the uncertainties with the cross-correlation lag measurement of $\tau_{\text{cent}} = 4.17^{+0.92}_{-1.33}$ by Bentz et al. (2009). The median lag is smaller with $r_{\text{median}} = 2.77^{+0.63}_{-0.42}$ d. The opening angle of the disc is inferred to be $\theta_o = 27.4^{+9.4}_{-8.4}$ deg with opening angles near 90 deg not completely ruled out and with a slight preference for emission equally concentrated throughout the disc ($\gamma = 2.01^{+1.78}_{-0.71}$). The Hβ emission is also found to preferentially emit from the far side of the BLR ($\kappa = -0.24^{+0.04}_{-0.13}$) and the mid-plane of the BLR is found to be not fully transparent ($\xi = 0.34^{+0.15}_{-0.15}$). An example of the BLR geometry in NGC 5548 is shown in Fig. 1 for a single posterior sample.

The dynamics of the BLR in NGC 5548 are found to be mostly inflow. The fraction of point particles with elliptical orbits is $\sim 10$–40 per cent ($f_{\text{ellip}} = 0.23^{+0.15}_{-0.15}$), with the rest of the point particles favouring inflowing orbits ($f_{\text{flow}} = 0.25^{+0.16}_{-0.16}$). Probability of inflow/outflow is 94 per cent/6 per cent. Like in the case of Arp 151, the inferred inflowing orbits are mostly bound, with the inflow velocity distribution rotated towards the elliptical orbit distribution by $\theta_e = 21.3^{+21.4}_{-14.7}$ deg in the radial and tangential velocities plane. There is also minimal contribution from additional macroturbulent velocities ($\sigma_{\text{turb}} = 0.016^{+0.044}_{-0.015}$).

We measure the black hole mass in NGC 5548 to be $\log_{10}(M_{\text{BH}}/M_\odot) = 7.51^{+0.23}_{-0.14}$. Similar to Arp 151 and Mrk 1310, there are strong correlations between the black hole mass, inclination angle, and opening angle that contribute to the uncertainty in black hole mass, as shown in Fig. 10. By comparing our measurement of the black hole mass to the virial products calculated...
from cross-correlation time lags from Bentz et al. (2009) and line widths from Park et al. (2012b), we measure the \( f \) factors for NGC 5548 to be \( \log_{10}(f) = 0.42^{+0.23}_{-0.14} \) and \( \log_{10}(f_{\text{FWHM}}) = -0.58^{+0.23}_{-0.14} \) (see Section 4.1.1).

The velocity-resolved transfer functions randomly chosen from the posterior show a variety of structures consistent with inflow, as shown in Fig. 11. However, the mean lags for the velocity-resolved transfer functions and the velocity-integrated transfer functions are not completely consistent. Despite this, the velocity-resolved lag measurements by Bentz et al. (2009) are consistent to within the uncertainties with our mean lag estimates, suggesting that we are able to constrain the general shape of the transfer function if not the detailed structure.

### 4.1.4 NGC 6814

While the model is able to capture the detailed line profile shape for NGC 6814, it has more difficulty matching the overall variability of the H\( \beta \) emission, as illustrated in Fig. 12. The integrated H\( \beta \) light curves show some discrepancy, especially at early times, and the second bright peak in the spectra is not as strong in the model.

For this object, the BLR as traced by H\( \beta \) emission is constrained to be a wide thick disc, inclined by \( \theta_i = 49.4^{+20.4}_{-22.2} \) deg with respect to the line of sight, where inclination angles approaching 90 deg are not ruled out. The radial distribution of H\( \beta \) emission is close to exponential (\( \beta = 1.07^{+0.08}_{-0.09} \)), with a mean radius of \( r_{\text{mean}} = 3.76^{+1.15}_{-0.77} \).
light days, a minimum radius from the central ionizing source of \( r_{\text{min}} = 0.15^{+0.19}_{-0.11} \) light days, and a dispersion or width of the BLR of \( \sigma_r = 3.75^{+0.65}_{-0.60} \) light days. The mean radius is close to the mean time lag of \( \tau_{\text{mean}} = 4.43^{+0.72}_{-0.83} \) d, which is marginally consistent with the cross-correlation lag of \( \tau_{\text{cent}} = 6.46^{+0.94}_{-0.96} \) by Bentz et al. (2009). The median lag is considerably shorter, with \( \tau_{\text{median}} = 2.67^{+0.60}_{-0.63} \). The opening angle of the disc is inferred to be \( \theta_0 = 50.2^{+12.0}_{-16.0} \) deg, and a spherical geometry is not ruled out. While there is no preference for concentrated H\( \beta \) emission from the edges of the disc \( (\gamma = 2.91^{+1.31}_{-1.33}) \), there is a slight preference for the disc mid-plane to be transparent \( (\xi = 0.71^{+0.24}_{-0.33}) \) and a strong preference for concentration of H\( \beta \) emission from the far side of the BLR \( (\kappa = -0.44^{+0.01}_{-0.05}) \), although more emission from the near side is not completely ruled out. The BLR geometry for NGC 6814 from one posterior sample is illustrated in Fig. 1.

The dynamics of the BLR for NGC 6814 are inferred to be a combination of elliptical and inflowing orbits. The fraction of elliptical orbits ranges between 0 and 70 per cent \( (f_{\text{ellip}} = 0.32^{+0.17}_{-0.21}) \), with the remainder of the orbits mostly inflowing \( (f_{\text{flow}} = 0.29^{+0.25}_{-0.19}) \). The probability for inflow/outflow is 83 per cent/17 per cent. For the inflowing/outflowing orbits where the fraction of elliptical orbits is small, the distribution of inflowing/outflowing velocities is rotated by \( \sim 60 \) deg towards the elliptical orbit distribution in the radial and tangential velocity plane \( (\theta_e \sim 60) \). This means that in the majority of inferred model solutions with low fractions of elliptical orbits, the inflowing orbits are bound and more similar to circular orbits in terms of tangential versus radial velocity component magnitudes. For the full set of posterior model solutions, \( \theta_e = 47.0^{+16.7}_{-26.5} \). Finally, there is minimal contribution from additional macroturbulent velocities \( (\sigma_{\text{mac}} = 0.013^{+0.005}_{-0.004}) \).

We measure the black hole mass in NGC 6814 to be \( \log_{10}(M_{\text{BH}}/M_\odot) = 6.42^{+0.24}_{-0.40} \). The correlations of inclination angle and opening angle with black hole mass are not as tight for this object, adding less uncertainty to the inference of black hole mass, as shown in Fig. 13. By comparing our measurement of the black hole mass to the virial products calculated from cross-correlation time lags from Bentz et al. (2009) and line widths from Park et al. (2012b), we measure the \( f \) factors for NGC 6814 to be \( \log_{10}(f_e) = -0.14^{+0.24}_{-0.18} \) and \( \log_{10}(f_{\text{FWHM}}) = -0.68^{+0.24}_{-0.18} \) (see Section 4.1.1). The velocity-resolved transfer functions drawn randomly from the posterior show similar overall structure, as shown in Fig. 14, although an excess of response in the blue wing, red wing, or centre of the line changes between samples. The line wings also generally have shorter lags than suggested by the velocity-resolved lag measurements by Bentz et al. (2009). As for Arp 151, this discrepancy is due to the method of measuring the time lag. Again, we confirm this by creating velocity-resolved light curves using the inferred models of the BLR for NGC 6814 and comparing the CCF time lag measured from these model light curves to the CCF time lags from Bentz et al. (2009). In this case, the comparison is not conclusive. Owing to the low signal-to-noise ratio of the data in the wings of the line, the cross-correlation results are very uncertain, and depend significantly upon the details of the CCF calculation, such as the interval over which the CCF is calculated. Despite this, the velocity-integrated transfer functions are consistent, suggesting that the general shape of the velocity-resolved transfer function is well constrained.

4.1.5 SBS 1116+583A

The model fits to SBS 1116+583A capture the overall variability of the data and successfully match the H\( \beta \) line profile shape, as shown in Fig. 15. We infer the geometry for the BLR in this object to be a wide, thick disc inclined by \( \theta_i = 18.2^{+8.4}_{-5.4} \) deg with respect to the line of sight, although inclination angles approaching 90 deg are not ruled out. The radial distribution of H\( \beta \) emission is constrained to be close to exponential \( (\beta = 1.00^{+0.23}_{-0.18}) \). The mean radius is \( r_{\text{mean}} = 4.07^{+0.70}_{-0.85} \) light days, the minimum radius from the central ionizing source is \( r_{\text{min}} = 0.93^{+0.50}_{-0.49} \) light days, and the radial
dispersion or width of the BLR is $r_r = 3.14^{+0.81}_{-0.66}$ light days. The mean radius agrees well with the mean lag of $\tau_{\text{mean}} = 3.78^{+0.57}_{-0.52}$ d, which is marginally consistent to within the uncertainties with the cross-correlation lag of $\tau_{\text{cent}} = 2.31^{+0.62}_{-0.49}$ d (Bentz et al. 2009). In this case, the cross-correlation lag is closer to the median time lag of $r_{\text{median}} = 2.71^{+0.44}_{-0.42}$ d. The opening angle of the disc is inferred to be $\theta_o = 21.7^{+10.5}_{-10.5}$ deg, and opening angles approaching 90 deg, corresponding to spherical geometries, are not ruled out. The other parameters of the BLR geometry model are unconstrained, including emission from the front or back side of the BLR ($\alpha = -0.03^{+0.31}_{-0.34}$), preferential emission from the faces of the disc ($\gamma = 3.19^{+1.12}_{-1.37}$), and the transparency of the disc mid-plane ($\xi = 0.61^{+0.28}_{-0.37}$).

The dynamics of the BLR are inferred to be dominated by elliptical orbits. The elliptical orbit fraction is $f_{\text{ellip}} = 0.66^{+0.21}_{-0.27}$. The remaining orbits are mostly inflowing ($f_{\text{flow}} = 0.34^{+0.31}_{-0.22}$; probability of inflow/outflow is 79 per cent/21 per cent). When the elliptical orbit fraction drops below ~50 per cent, then the majority of inflow or outflow solutions have $\theta_o > 50$ deg, so the inflow or outflow velocity distributions are rotated towards the radial and tangential velocity plane towards the elliptical orbit distribution. This is compared to $\theta_o = 49.7^{+3.4}_{-2.1}$ deg for the full posterior. This means that even posterior samples with a majority of point particle velocities drawn from the inflow or outflow velocity distributions have mostly elliptical-like orbits. Finally, the dynamics in SBS 1116+583A is inferred to have minimal contribution from macroturbulent velocities with $\sigma_{\text{turb}} = 0.011^{+0.033}_{-0.009}$ in units of the circular velocity.

We measure the black hole mass in SBS 1116+583A to be $\log_{10}(M_{\text{BH}}/M_\odot) = 6.99^{+0.32}_{-0.25}$. There is a strong correlation between black hole mass and inclination angle and opening angle, as shown in Fig. 16. Comparing our measurement of the black hole mass to the virial products calculated from cross-correlation time lags from Bentz et al. (2009) and line widths from Park et al. (2012b), we measure the $f$ factors for SBS 1116+583A to be $\log_{10}(f_o) = 0.96^{+0.32}_{-0.25}$ and $\log_{10}(f_{\text{FWHM}}) = 0.34^{+0.32}_{-0.25}$ (see Section 4.1.1).

Three velocity-resolved transfer functions drawn randomly from the posterior and shown in Fig. 17 show similar detailed structure. However, the strength of the prompt emission in the red wing varies between the velocity-resolved transfer functions, most prominent in the middle-left panel of Fig. 17 and least prominent in the top-left panel. This is due to the variation in $f_{\text{ellip}}$ and a preference for the remaining orbits to be inflowing. The velocity-integrated transfer functions also show consistent results, although the peakiness of the transfer function at lags of ~1 d varies.

### 4.2 Overview of modelling results

We will now give an overview of the similarities between the inferred BLR model parameters for the five objects in our sample. To begin with, the Hβ BLR geometry is consistent with a thick disc with preferential emission from the far side. While the minimum radius of the BLR from the central ionizing source and the dispersion or width of the BLR vary within our sample, the radial distribution...
shape is generally inferred to be exponential or between Gaussian and exponential.

For the dynamics, we generally infer either elliptical orbits, inflowing orbits, or a combination of the two. Both Arp 151 and NGC 5548 show clear signatures of inflow, while SBS 1116+583A shows clear signatures of elliptical orbits and NGC 6814 shows evidence for both inflow and elliptical orbits. In addition, both Arp 151 and NGC 5548 prefer bound inflowing orbits, a solution that is closer to the elliptical orbit solution. The absence of strong outflow dynamics in our sample is reassuring, since reverberation mapping relies on BLR gas dynamics being dominated by the gravitational potential of the black hole, although this is unsurprising given the low Eddington ratios of the objects in our sample.

We can also examine whether there are common degeneracies between the model parameters. The correlations between black hole mass, inclination angle, and opening angle are typically quite pronounced in our sample (see Figs 4, 7, 10, 13, and 16), and often the correlation between black hole mass and inclination angle is the strongest. This degeneracy is very important for BLRs viewed close to face-on, where the uncertainty in black hole mass becomes larger as the inclination angle approaches zero. Smaller opening angles accentuate the degeneracy, leading to strong correlations as for Mrk 1310 (see Fig. 7). An interesting consequence of these degeneracies is what they predict for correlations of model parameters with individual values of the $f$ factor.

As shown in Fig. 18, there is no strong correlation between the $f$ factor and black hole mass, as one might expect if the BLR geometry and dynamics are somehow correlated with the size of the black hole. There is also no strong correlation between the $f$ factor and the Eddington ratio, $L_{\text{bol}}/L_{\text{Edd}}$, or the AGN continuum luminosity at 5100 Å, $L_{5100}$, as shown in Fig. 19. The AGN luminosities are corrected for host galaxy contamination by Bentz et al. (2013) and the bolometric luminosities are calculated using a bolometric correction factor of 9. The blue circles show the values of $\log_{10}(f_\sigma)$, while the red squares show the values of $\log_{10}(f_{\text{FWHM}})$. The values of $\langle \log_{10}(f_\sigma) \rangle$ and $\langle \log_{10}(f_{\text{FWHM}}) \rangle$ for the sample are shown by the top blue and bottom red dashed lines, respectively.
Eddington ratios are calculated assuming a bolometric correction factor for $L(5100\,\text{Å})$ of $9$. A correlation between $f$ and the Eddington ratio might be expected if the BLR geometry or dynamics changed substantially with accretion rate, for example with contributions to the dynamics from radiation pressure. Since both $f$ and the Eddington ratio are calculated using the values of $M_{\text{BH}}$ inferred from dynamical modelling, the errors are correlated. For this reason, we also plot $f$ versus $L_{5100}$, as shown in the bottom panel of Fig. 19, which does not have correlated errors, although it is not as closely related to accretion rate as the Eddington ratio since it has not been normalized by $M_{\text{BH}}$. However, there does appear to be a correlation between the $f$ factor and inclination angle, as illustrated in Fig. 20. Such a correlation was predicted by Goad et al. (2012) for a general class of BLR models similar to the ones used in our direct modelling analysis. Since the errors in black hole mass and $f$ are the same, and since black hole mass correlates so strongly with inclination angle, one might expect to see at least a small trend between the $f$ factor and inclination angle based only on correlated errors. Direct modelling on a larger sample of AGNs will allow us to quantify the contribution of correlated errors to the strength of the correlation between inclination angle and $f$.

On a related note, it has been suggested that the ratio of the FWHM to the line dispersion of broad emission lines is related to the inclination angle of the BLR to our line of sight (Collin et al. 2006; Goad et al. 2012). We use the FWHM and line dispersion measurements for the objects in our sample from Park et al. (2012b) to investigate the possibility of such trends, as shown in Fig. 21. We find no strong correlation between $\log_{10}(\text{FWHM}/\sigma)$ and the inclination angle or the $f$ factors for individual AGNs, but we do find a tentative correlation between $\log_{10}(\text{FWHM}/\sigma)$ and black hole mass. The trend of $\log_{10}(\text{FWHM}/\sigma)$ with black hole mass is not seen for the virial product. A larger sample of AGNs with direct modelling analysis could clarify the strength of these correlations.

There are few independently measured quantities to compare with our direct modelling results. One of these is measurements of the time lag from cross-correlation function analysis, where we find good agreement within the uncertainties. Recently, Li et al. (2013) used our direct modelling formalism to develop an independent code to model the geometry of the BLR. Their geometry model...
includes a Gamma distribution for the radial profile of gas, as well as an opening angle and inclination angle. In addition, their model includes non-linear response of the broad emission lines to changes in the continuum light curve. They measure the mean radius of the BLR for our sample of five AGNs using their geometry modelling code and obtain results that are mostly consistent with the results presented here. The one object for which our values of mean radius are inconsistent is NGC 6814, for which we measure a smaller value than both the mean lag by Benz et al. (2009) of \(\tau_{\text{cent}} = 6.46^{+0.04}_{-0.06}\) d and the mean radius by Li et al. (2013) of \(r_{\text{mean}} = 6.9 \pm 0.7\) light days. The inconsistency between direct modelling results for NGC 444 for the geometry model of Li et al. (2013) and the dynamical model implemented here could be caused by using the integrated line profiles versus the full spectral data set, since for the full spectral data set the model must fit not only the mean time lag but also the response as a function of velocity, placing more stringent constraints on the value of the mean radius. There are also a number of differences between the geometry model used here and the one used by Li et al. (2013), the most important being that we do not include non-linear response of the emission line flux, while Li et al. (2013) do not include asymmetry parameters such as \(k\), \(\gamma\), or \(\xi\) in their model.

We can also compare our independent measurements of the black hole mass to those of quiescent and active galaxies with dynamical mass estimates. Using host galaxy velocity dispersion measurements by Woo et al. (2010), we overlay our five AGNs on to the dynamical mass sample from Woo et al. (2013) on the \(M_{\text{BH}} - \sigma_\star\) relation, as shown in Fig. 22. The five objects in our sample are consistent with the distribution of masses and stellar velocity dispersions in the dynamical sample, confirming that Seyfert 1 galaxies appear to lie on the same \(M_{\text{BH}} - \sigma_\star\) as Seyfert 2 galaxies with black hole mass measurements from maser kinematics. With a larger sample of Seyfert 1 galaxies with direct modelling, we can test whether the agreement holds across the entire relation.

Another independently measured quantity is the mean \(f\) factor, \(\langle f \rangle\), measured by aligning the \(M_{\text{BH}} - \sigma_\star\) relations for quiescent and active galaxies. We will denote mean \(f\) factors that have been calculated using the dispersion of the rms emission line profile by \(\langle f \rangle\) and those that have been calculated using the FWHM of the mean emission line profile by \(\langle f_{\text{FWHM}} \rangle\). Values of \(\langle f \rangle\) from the literature include \(\log_{10}\langle f_\sigma\rangle = 0.74^{+0.12}_{-0.11}\) (Onken et al. 2004), \(\log_{10}\langle f_\sigma\rangle = 0.72^{+0.09}_{-0.10}\) (Woo et al. 2010), \(\log_{10}\langle f_\sigma\rangle = 0.45 \pm 0.09\) (Graham et al. 2011), \(\log_{10}\langle f_\sigma\rangle = 0.71 \pm 0.11\) (Park et al. 2012a), \(\log_{10}\langle f_\sigma\rangle = 0.77 \pm 0.13\) (Woo et al. 2013), and \(\log_{10}\langle f_\sigma\rangle = 0.64^{+0.10}_{-0.12}\) (Grier et al. 2013b). These values agree to within the uncertainties except for the value by Graham et al. (2011), for which the discrepancy is explained by sample selection and choice of the independent variable when fitting for \(f\). We choose to adopt the Park et al. (2012a) value of \(\log_{10}\langle f_\sigma\rangle = 0.71\) for calculations of the black hole mass using the virial product, since it is mid-way between the two most recent values of \(\log_{10}\langle f_\sigma\rangle\) by Woo et al. (2013) and Grier et al. (2013b) and the difference between either measurement and the Park et al. (2012a) value is within the quoted error bars.

The \(f_\sigma\) factors measured individually for the five objects in our sample and listed in Table 3 are generally consistent to within the uncertainties with all of these values, although the low value of \(f_\sigma\) for NGC 6814 is only marginally consistent with the higher (\(f_\sigma\)) values (Onken et al. 2004; Woo et al. 2010, 2013; Park et al. 2012a; Grier et al. 2013b). Part of the discrepancy for NGC 6814 may be due to the difference in time lags between the value measured from the cross-correlation function of \(\tau_{\text{cont}} = 6.46^{+0.06}_{-0.09}\) d (Bentz et al. 2009) and the value we infer from direct modelling of \(\tau_{\text{mean}} = 4.43^{+0.72}_{-0.83}\) d. Using our measurement of the time lag to calculate the virial mass increases the value of \(f_\sigma\) by 0.16 dex to \(\log_{10}\langle f_\sigma\rangle = 0.02^{+0.12}_{-0.14}\) for NGC 6814. To better illustrate this issue, a comparison of our independent measurements of black hole mass to those measured using cross-correlation function analysis and assuming \(\log_{10}\langle f_\sigma\rangle = 0.71\) (Park et al. 2012a) is shown in Fig. 23.
calculated using the smaller time lag we infer from direct modelling. However, since the posterior PDF for the black hole mass in NGC 6814 extends up to values of \( \log_{10}(M_{BH}/M_{\odot}) \sim 7.3 \), this means the posterior PDF for \( f_e \) also extends up to values consistent with the higher \( (f_e) \) values. While the high posterior median value of \( f_e \) for Mrk 1310 is also only marginally consistent with the higher \( (f_e) \) values, the posterior PDF for black hole mass for Mrk 1310 extends down to values below \( \log_{10}(M_{BH}/M_{\odot}) \sim 6.5 \) and hence the posterior PDF for \( f_e \) also extends down to values consistent with the higher \( (f_e) \) values.

There are fewer measurements of \( f_{FWHM} \) in the literature. Collin et al. (2006) find \( \log_{10}(f_{FWHM}) = 0.07^{+0.15}_{-0.24} \) in good agreement with the more recently calculated value of \( \log_{10}(f_{FWHM}) = 0.08 \pm 0.12 \) from Yoon et al. (in preparation). While three of the AGNs in our sample have values of \( f_{FWHM} \) consistent with the mean value of Yoon et al., Mrk 1310 and NGC 6814 have values that are only marginally consistent.

4.3 The mean \( f \) factor for LAMP 2008

With five independent black hole mass measurements, we can now calculate the mean \( f \) factors for our AGN sample, called \( \langle f_e \rangle \) and \( \langle f_{FWHM} \rangle \). We use the full posterior distributions of \( f \) for each AGN to measure the mean and the dispersion of the distribution of \( f \) factors for the whole sample, as described in Appendix B. We measure a value for \( \langle f_{FWHM} \rangle \) of 0.68 ± 0.40 and a dispersion for \( \log_{10}(f_{FWHM}) \) of 0.75 ± 0.40, while we measure a value for \( \langle f_{FWHM} \rangle \) of −0.07 ± 0.40 and a dispersion for \( \log_{10}(f_{FWHM}) \) of 0.77 ± 0.38. The posterior distributions for \( \langle f_{FWHM} \rangle \) and \( \langle f_{FWHM} \rangle \) and the predictive distributions for new measurements of \( \log_{10}(f_{FWHM}) \) are illustrated in Fig. 24. The predictive distribution is the distribution from which new measurements of \( f \) are drawn and is wider than the posterior for the mean value due to the large scatter in individual \( f \) posterior distributions. Both our values of \( \langle f_e \rangle \) and its dispersion are consistent to within the uncertainties with the values for \( \langle f_e \rangle \) measured by aligning the \( M_{BH} - \sigma_* \) relation for active galaxies with the relation for galaxies with dynamical mass estimates (e.g. Onken et al. 2004; Woo et al. 2010, 2013; Graham et al. 2011; Park et al. 2012a; Grier et al. 2013b). Similarly, our values of \( \langle f_{FWHM} \rangle \) and its dispersion is consistent to within the uncertainties with the values measured by Collin et al. (2006) and Yoon et al. (in preparation). The mean \( f \) factors derived here are meant to illustrate the capabilities of the direct modelling approach and should not be used to normalize the black hole masses of reverberation-mapped AGNs until the direct modelling sample is both larger and more representative of the overall AGN population.

5 CONCLUSIONS

We have applied direct modelling techniques to a sample of five AGNs from the LAMP 2008 reverberation mapping campaign in order to constrain the geometry and dynamics of the H\( \beta \) BLR. Direct modelling also allows us to measure the black hole mass independently and, by comparison with the virial product from traditional reverberation mapping analysis, to measure the virial coefficient or \( f \) factor for individual AGNs. We have also measured the mean \( f \) factor for our sample, a number that determines the absolute mass scaling for the whole reverberation mapping sample. Our main results are as follows.

(i) The geometry of the BLR is consistent with a thick disc. The radial distribution of H\( \beta \) emitting gas is closer to exponential than Gaussian and is viewed closer to face-on than edge-on. For Arp 151, we find a more detailed geometry of a half-cone, where the H\( \beta \) emission is concentrated towards the outer faces of the disc and the disc mid-plane is mostly opaque, similar to the bowl BLR geometry proposed by Goad et al. (2012).

(ii) There is preferential H\( \beta \) emission from the far side of the BLR with respect to the observer, consistent with models where the BLR gas is self-shielding.

(iii) The dynamics of the BLR are consistent with inflowing motions, elliptical orbits, or a combination of both. Specifically, the dynamics of Arp 151 are inferred to be inflowing motions, in agreement with velocity-resolved cross-correlation lag measurements (Bentz et al. 2009) and reconstruction of the transfer function using maximum entropy techniques (Bentz et al. 2010).

(iv) The black hole masses for the five objects in our sample are \( \log_{10}(M_{BH}/M_{\odot}) = 6.62^{+0.10}_{-0.13} \) for Arp 151, 7.42^{+0.20}_{-0.23} \) for Mrk 1310,
7.51^{+0.24}_{-0.18} for NGC 5548, 6.42^{+0.24}_{-0.18} for NGC 6814, and 6.99^{+0.32}_{-0.25} for SBS 1116+583A.

(v) Using our measurements of the black hole mass and virial products based on the dispersion of the rms line profile, we measure the $f$ factors for the AGNs in our sample to be $\log_{10}(f_e) = 0.54^{+0.10}_{-0.13}$ for Arp 151, $1.63^{+0.23}_{-0.25}$ for Mrk 1310, $0.42^{+0.10}_{-0.14}$ for NGC 5548, $-0.14^{+0.24}_{-0.18}$ for NGC 6814, and $0.90^{+0.32}_{-0.25}$ for SBS 1116+583A. Using instead the virial products based on the FWHM of the mean line profile, we find that $\log_{10}(f_{FWHM}) = -0.24^{+0.10}_{-0.15}$ for Arp 151, $0.79^{+0.26}_{-0.25}$ for Mrk 1310, $-0.58^{+0.23}_{-0.11}$ for NGC 5548, $-0.68^{+0.18}_{-0.18}$ for NGC 6814, and $0.34^{+0.26}_{-0.15}$ for SBS 1116+583A.

(vi) The $f$ factors for individual AGNs are correlated with inclination angle, but not with black hole mass, AGN optical luminosity, or Eddington ratio.

(vii) Neither the $f$ factors nor the inclination angles for individual AGNs are strongly correlated with the ratio of the FWHM to the line dispersion in the mean H$\beta$ spectrum, as would be expected if line shape correlated strongly with viewing angle of the BLR. However, we do find a tentative correlation between the ratio of the FWHM to the line dispersion and black hole mass.

(viii) By combining the posterior distributions of $f$ for each AGN, we measure mean values of $f$ for the sample. With virial products based on the dispersion of the rms line profile, we measure a mean value of $\log_{10}(f_e)$ of $0.68 \pm 0.40$ with a dispersion in $\log_{10}(f_e)$ of $0.75 \pm 0.40$, and using virial products based on the FWHM of the mean line profile we measure a mean $\log_{10}(f_{FWHM})$ value of $-0.07 \pm 0.40$ with a dispersion in $\log_{10}(f_{FWHM})$ of $0.77 \pm 0.38$. These values of the mean $f$ factor are meant to illustrate the capabilities of the direct modelling approach and should not be used to calibrate black hole masses from reverberation mapping until the sample size is larger and more representative of the overall AGN population.

The modelling results presented here demonstrate the capabilities of the direct modelling approach and show that significant information about the BLR geometry and dynamics is encoded in high-quality reverberation mapping data sets. We find that the five AGNs in our sample have similar geometric and kinematic features, suggesting that the BLR may also be similar in other Seyfert 1 galaxies with low luminosities, black hole masses of $10^5$–$10^8$ M$\odot$, and small Eddington ratios. By applying the direct modelling approach to a larger sample of AGNs, we can determine if and how the properties of the BLR might change with increasing luminosity, accretion rate, and black hole mass.

Our results also demonstrate the feasibility of measuring black hole masses independently of the $f$ factor in Seyfert 1 galaxies. For the reverberation mapping data sets shown here, black hole masses can be constrained to $0.15$–$0.3$ dex uncertainty depending on data quality and degeneracy of the black hole mass with the geometrical properties of the BLR, such as inclination angle of the observer and opening angle of the disc. In addition, the BLR kinematics inferred for our sample are consistent with bound orbits, suggesting that the H$\beta$-emitting BLR is not significantly affected by disc winds or outflows. This is an important consistency check for reverberation-mapped black hole masses because they are measured by assuming that the BLR gas orbits are dominated by the gravity of the black hole. Future versions of our BLR model will explore the issue of non-gravitational forces further and relate broad line emission to the properties of the emitting gas by incorporating the results of photoionization physics.

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APPENDIX A: DEFINITION OF MODEL PARAMETERS

A1 Geometry model parameters

We use a Gamma distribution to model the radial distribution of point particles in the BLR:

$$p(x|\alpha, \theta) \propto x^{\alpha-1} \exp \left( -\frac{x}{\theta} \right).$$  \hspace{1cm} (A1)

We then allow the Gamma distribution to be offset from the origin by an amount $r_{min}$ plus the Schwarzschild radius, $R_s = 2GM/c^2$, and perform a change of variables between $(\alpha, \theta)$ and $(\mu, \beta, F)$ such that

$$\mu = R_s + r_{min} + a\theta,$$

$$\beta = \frac{1}{\sqrt{\alpha}},$$

$$F = \frac{r_{min}}{r_{min} + a\theta},$$

where $\mu$ is the mean radius, $\beta$ determines the shape of the Gamma distribution, and $F$ is the fraction of $\mu$ corresponding to $r_{min}$. The prior on $\mu$ is uniform in the log of the parameter between 1.02 $\times 10^{-3}$ light days and the time span between the first and last measurement of the continuum or line flux, while the prior on $\beta$ is uniform between 0 and 1 and the prior on $F$ is uniform between 0 and 1. The standard deviation for the radial distribution is given by $\sigma_\theta = \mu \beta (1 - F)$. We can also calculate the numerical mean radius $r_{mean}$, the numerical mean time lag $\tau_{mean}$, and the numerical median time lag $\tau_{median}$ for a specific realization of point particle positions. The direct modelling results in Table 2 include values for $r_{mean}$, $r_{min}$, $\sigma_\theta$, $\tau$, and $\beta$. The geometry of the BLR is further defined by $\theta_o$, the half-opening angle of the BLR disc. Values of $\theta_o$ corresponding to thin disc (spherical) geometries and the prior is uniform between 0 and 90 deg. The inclination angle, $\theta_i$, is the angle by which an observer views the BLR. Values of $\theta_i$ corresponding to face-on (edge-on) geometries and the prior is uniform in the cosine of the inclination angle between 0 and 90 deg. We weight the emission from each point particle by a cosine function

$$W(\phi) = \frac{1}{2} + \kappa \cos \phi,$$  \hspace{1cm} (A5)

where $W$ is the weight (between 0 and 1) given to each point particle, $\phi$ is the angle between the observer’s line of sight to the central source and the point particle’s line of sight to the central source, and $\kappa$ is a parameter with uniform prior between $-0.5$ and 0.5. Values of $\kappa = 0$ (0.5) correspond to the far (near) side of the BLR producing more line emission. We also include the option for preferential emission from the faces of the BLR disc by changing the angle $\theta$ for a point particle’s displacement from a flat to thick disc, given by

$$\theta = \arccos (\cos \theta_o + (1 - \cos \theta_o) \times U''),$$  \hspace{1cm} (A6)

where $U$ is a random number drawn uniformly between the values of 0 and 1. Values of $\gamma \rightarrow 1$ (5) correspond to uniform concentrations of point particles in the disc (more point particles along the faces of the disc), where $\gamma$ has a uniform prior between 1 and 5. Finally, we allow the mid-plane of the BLR to range between opaque and transparent, where $\xi$ is the fraction of the point particles below the mid-plane that are not moved to the top half. For $\xi \rightarrow 1$ (0), the mid-plane is transparent (opaque), where $\xi$ has a uniform prior between 0 and 1.

A2 Dynamical model parameters

The dynamics of the BLR are determined by the black hole mass, $M_{BH}$, which has a uniform prior in the log of the parameter between 2.78 $\times 10^5$ and 1.67 $\times 10^7$ M$_\odot$. We draw the velocities for the point particles from two distributions in the plane of radial and tangential velocities. The fraction of point particles with velocities drawn from the distribution centred around the circular orbit value is given by $f_{circ}$, which has a uniform prior between 0 and 1. The remaining point particles have velocities drawn from the distribution centred around either the radial inflowing or outflowing escape velocity values, where $0 < f_{inflow} < 0.5$ corresponds to the inflowing distribution and 0.5 < $f_{outflow} < 1$ corresponds to the outflowing distribution, and where $f_{outflow}$ has a uniform prior between 0 and 1. The inflow-/outflow-centred distributions can also be rotated by an angle $\phi_o$ towards the circular-orbit-centred distribution, where $\phi_o$ has a uniform prior between 0 and 90 deg. Finally, we include additional macroturbulent velocities given by

$$v_{turb} = N(0, \sigma_{turb}) |v_{circ}|,$$  \hspace{1cm} (A7)

where $v_{cerc}$ is the circular orbit velocity and $\sigma_{turb}$ is the standard deviation of the Gaussian distribution from which a random macroturbulent velocity component is drawn. $\sigma_{turb}$ has a uniform prior in the log of the parameter between 0.001 and 0.1.

APPENDIX B: CALCULATING THE MEAN $f$ FACTOR

For each of the five AGNs in our sample, we can compute the posterior distribution for the $f$ factor that relates the black hole mass to either the velocity dispersion or the FWHM of the broad emission line. Here, we describe the method used to constrain the distribution of $f$ values from the modelling results (see Hogg, Myers & Bovy 2010; Brewer & Elliott 2014, for examples using the same approach). Consider a collection of $N$ objects, each of which has a property $\theta$ which we infer from data $D$. Modelling each object yields a posterior distribution

$$p(\theta | D_i) \propto \pi(\theta) p(D_i | \theta),$$  \hspace{1cm} (B1)

where $\pi(\theta)$ is the prior used in the modelling, which is the same for each object. In practice, since we are using Markov Chain Monte Carlo (MCMC), the posterior distributions $p(\theta | D_i)$ are represented computationally by samples. In our particular application, $\theta \equiv \log \omega(\theta)$.

Unfortunately, the use of the $\pi(\theta)$ prior for each object implies we do not expect the objects to be clustered around a typical $\theta$ value.
If we did expect such clustering, we should have used a different prior for the \( \{ \theta_i \} \), such as a normal distribution
\[
p(\{\theta_i\} | \mu_\theta, \sigma_\theta) = \prod_{i=1}^{N} \frac{1}{\sigma_\theta \sqrt{2\pi}} \exp \left[ -\frac{1}{2\sigma_\theta^2} (\theta_i - \mu_\theta)^2 \right]. \tag{B2}
\]
This is the prior, conditional on two new hyperparameters describing the typical value \( \mu_\theta \) that the objects are clustered around, and the scatter \( \sigma_\theta \). To complete the inference, we also need to assign a prior to \( \mu_\theta \) and \( \sigma_\theta \), which we take to be vague. Using this model, we can summarize our uncertainty about the properties of the sample by calculating the posterior distribution for \( \mu_\theta \) and \( \sigma_\theta \). Alternatively, the posterior distribution for the actual mean \( \frac{1}{N} \sum_{i=1}^{N} \theta_i \) could be calculated, but the former approach allows for generalization beyond the current sample.

The posterior distribution for the hyperparameters is
\[
p(\mu_\theta, \sigma_\theta | \{D_i\}) \propto p(\mu_\theta, \sigma_\theta) p(\{D_i\} | \mu_\theta, \sigma_\theta) \tag{B3}
\]
\[
\propto p(\mu_\theta, \sigma_\theta) \int \prod_{i=1}^{N} p(\theta_i, D_i | \mu_\theta, \sigma_\theta) d^N \theta_i \tag{B4}
\]
\[
\propto p(\mu_\theta, \sigma_\theta) \int \prod_{i=1}^{N} p(\theta_i | \mu_\theta, \sigma_\theta) p(D_i | \theta_i, \mu_\theta, \sigma_\theta) d^N \theta_i \tag{B5}
\]
where the expectation is taken with respect to the posterior distributions we have actually sampled, and can be computed straightforwardly. Essentially, equation (B8) favours \((\mu_\theta, \sigma_\theta)\) values that place a lot of probability in regions that overlap with the posteriors that we found.

\[
\propto p(\mu_\theta, \sigma_\theta) \int \prod_{i=1}^{N} p(\theta_i | \mu_\theta, \sigma_\theta) p(D_i | \theta_i) d^N \theta_i \tag{B6}
\]
\[
\propto p(\mu_\theta, \sigma_\theta) \int \prod_{i=1}^{N} p(\theta_i | \mu_\theta, \sigma_\theta) \frac{\pi(\theta_i)}{\pi(\theta_i)} p(D_i | \theta_i) d^N \theta_i \tag{B7}
\]
\[
\propto p(\mu_\theta, \sigma_\theta) \prod_{i=1}^{N} \left\{ \frac{p(\theta_i | \mu_\theta, \sigma_\theta)}{\pi(\theta_i)} \right\} \tag{B8}
\]

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