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New Insights into Time Series Analysis III: Setting constraints on period analysis

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ABSTRACT

E-science of photometric data requires automatic procedures and a precise recognition of periodic patterns to perform science as well as possible on large data. Analytical equations that enable us to set the best constraints to properly reduce processing time and hence optimize signal searches play a crucial role in this matter. These are increasingly important because the production of unbiased samples from variability indices and statistical parameters has not been achievable so far. We discuss the constraints used in periodic signals detection methods as well as the uncertainties in the estimation of periods and amplitudes. The frequency resolution necessary to investigate a time series is assessed with a new approach that estimates the necessary sampling resolution from shifts on the phase diagrams for successive frequency grid points. We demonstrate the underlying meaning of the oversampling factor. We reassess the frequency resolutions required to find the variability periods of $EA^*$ stars and use the new resolutions to analyse a small sample of $EA^*$ up Catalina stars, i.e. $EA^*$ stars previously classified as having insufficient number of observations at the eclipses. As a result, the variability periods of four $EA^*_{up}$ stars were determined. Moreover, we have a new approach to estimate the amplitude and period variations. From these estimations, information about the intrinsic variations of the sources is obtained. For a complete characterization of the light-curve signal, the period uncertainty and period variation must be determined. Constraints on periodic signal searches were analysed and delimited.

Key words: methods: data analysis – methods: statistical – techniques: photometric – astronomical data bases: miscellaneous – binaries: general – stars: variables: general.

1 INTRODUCTION

Some time series are stochastic (or random) in the sense that they do not contain underlying information other than noise. The analysis of large data bases requires automatic and efficient classifiers to provide the identification of genuine features. This is crucial to reduce the number of misclassifications, to narrow the boundaries between classes, to provide better training sets as well as to diminish the total processing time (Eyer 2006). Large volumes of data containing potentially interesting scientific results are left unexplored or have their analysis delayed due to the current limited inventory of tools that are unable to produce clean samples, despite big efforts having been undertaken. In fact, we risk underestimating a large part of these data. In order to improve the efficiency of variability indices, we propose discriminating variable sources in correlated and non-correlated data. The correlated data have several measurements close in time, from that accurate correlated indices are computed. On the other hand, the non-correlated data are those sources having too few measurements close in time, and so they must be analysed using statistical parameters only. The use of correlated and non-correlated indices (see section 4.3 in Ferreira Lopes & Cross 2016), produces a substantially smaller number of time series that have to be further analysed. However, the resulting selection is still three or more times larger than just the well-defined signals, according to Ferreira Lopes & Cross (2016, 2017). This means that the set of preliminary selection criteria is unable to produce samples comprised only of variable stars, and so, it would be desirable that the following steps of signal searching methods would provide reliable identifications and accurate estimates of periods (frequencies) and amplitudes, even in cases where the preliminary analysis failed to give a confident indicator that the signal was truly variable and not just a noisy time series. Indeed, ~75 per cent of parameters used to characterize light curves are derived from the folded light curve using the variability periods (Richards et al. 2011). This led to a...
The frequency-finding methods methods adopt, as the true frequency \((f_{\text{true}})\), one that defines the main periodic variation displayed by the time series, based on a minimum or maximum of the quantity being tested. However, the main frequency can be a harmonic of \(f_{\text{true}}\) or related to an instrumental or spurious variation. It means that only using the period-finding method is not enough to set a reliable period, so additional analyses are required. For example, the harmonic fits can be used to set models and, using the \(\chi^2\) distribution, establish \(f_{\text{true}}\) and its reliability (Ferreira Lopes et al. 2015a). However, what is \(\chi^2\) threshold, below which a time series may be considered to have a reliable signal, and if the \(\chi^2\) alone is enough to do that are open questions. Theoretically, any signal having an amplitude greater than the noise could be detected using a suitable method. The false alarm probability (FAP) has been used to determine the typical power spectrum values of the noise and to discard variability due to noise alone. However, sources lacking a periodic signal, such as aperiodic variations and pulses, will also be discarded using this approach. All the period-finding methods that depend on the phase diagram are unfit to detect these signals because no frequency will return a smooth phase diagram. Therefore, classifying a time series as noisy requires an investigation of all signal types. On the other hand, correlated noise, seasonal variations, the cadence, or the phase coverage can lead to power values above the FAP indicating an applicability limit to using this approach to determine the reliability of selections. Indeed, a large number of Monte–Carlo simulations are usually performed to determine the FAP, and hence the running time required should also be taken into account. Then, our required list of improvements towards an efficient automation of the variability analysis should include: how to use the current period-finding methods to determine the reliability of signals? How to discriminate aperiodic from stochastic variations? Is it possible to study all variation types using a single approach or are different strategies required for different purposes? How to provide a standard cut-off to determine reliable signals?

Currently, any frequency-finding method is able to compute \(f_{\text{true}}\) using a single computation. Therefore, the determination of \(f_{\text{true}}\) is performed after computing several times a function that is susceptible to the smoothness of the phase diagrams depending on the method that is used. The phase values are given by

\[
\phi_i = t_i \times f_{\text{test}} - G[t_i \times f_{\text{test}}],
\]

where \(t_i\) is the time, \(f_{\text{test}}\) is a test frequency, and the function \(G\) returns the integer part of \(t_i \times f_{\text{test}}\). This equation provides an interval of values ranging \(0 \leq \Phi \leq 1\), where \(f_{\text{true}}\) is the frequency that returns the smoothest phase diagram. The minimum \((f_{\text{min}})\) and maximum \((f_{\text{max}})\) frequency as well as the resolution \((\Delta f)\) or number of frequencies \((N)\) are required as inputs to search periods in all unevenly spaced time series for all frequency-finding methods. The \(f_{\text{min}}\) is usually defined as \(2/T_{\text{tot}}\), where \(T_{\text{tot}}\) is the total time span of the observations. This definition is commonly used as a requirement to enclose at least two variability cycles in the time series. However, variations having fewer than two cycles can be considered with caution when biases have been identified and removed (e.g. De Medeiros et al. 2013; Ferreira Lopes et al. 2015b). On the other hand, \(f_{\text{max}}\) will be linked with the time interval between the observations \(\delta t\). The Nyquist frequency \((f_{\text{Nyq}} = 0.5/\delta t)\) must be assumed for evenly spaced time series since this constitutes an upper limit to the frequency range over which a periodogram can be uniquely calculated. Otherwise, for irregularly sampled cases, the frequency limit becomes dominated by the exposure time (Eyer & Bartholdi 1999).
The frequency sampling strategy is crucial to determine $f_{\text{true}}$ using any frequency-finding algorithm. A small variation on $f_{\text{true}}$ provides a big variation in the phase diagram mainly when $f_{\text{true}} \times T_{\text{tot}} >> 1$ (see Section 2). It means that $f_{\text{true}}$ can be missed if the periodogram is not computed for a sufficiently large number of test frequencies. A reasonable criterion (see previous paragraph) has been used to determine $f_{\text{max}}$, while an empirical criterion has been applied to set $f_{\text{min}}$ and $\Delta f$. For instance, $f_{\text{min}} = 0$, $f_{\text{max}} = 10^{-d_1}$, and $\Delta f = 0.1/T_{\text{tot}}$ were adopted by Debosscher et al. (2007) and Richards et al. (2012). In this case, the authors assumed an empirical cut-off on the maximum frequency below which any reliable frequency could be found: the frequency-finding method is able to detect all reliable frequencies in a range of $f \pm \Delta f/2$. On the other hand, Schwarzenberg-Czerny (1996) assumes $f_{\text{min}} = 0$, $f_{\text{max}} = 1/2 \tau_{\text{med}}$, and an optimal grid $\Delta f = 1/(A \times T_{\text{tot}})$, where $\tau_{\text{med}}$ is the median difference between successively ordered observation times and $A$ is a factor, typically ranging 10–15, which takes into account oversampling and binning or the number of harmonics used in the Fourier fit. Graham et al. (2013) tested $\Delta f$ values of 0.0001, 0.001, and 0.01, and the optimal grid over a frequency range from $f_{\text{min}} = 0$ to $f_{\text{max}} = 20$ for standard frequency-finding methods; LS, LSG, AOVs, PDMs, STR, FC, CE, SS, and CKP methods. The data test used by the authors has a number of observations ranging from 105 to 966 and a total baseline ranging from 2182 to 2721 d. The performance found for $\Delta f = 0.0001$ and the optimal $\Delta f$ (the median optimal $\Delta f$ is $2.5 \times 10^{-5}$) is quite similar for all methods analysed according to the authors. Indeed, these results can only be used as a guide for samples that mimic those tested by the authors since the samples tested do not cover all possible intervals of measurements and baselines. Therefore, what is the optimal resolution able to detect all periodic variations, and how much finer grain is necessary to get a more accurate period estimation, if $f_{\text{true}}$ is found since an initial value can be found with a coarser grain resolution, are open questions.

The majority of frequency-finding methods were designed for single time series. Such methods are in accordance with past surveys since they were usually from observations in a single photometric waveband (e.g. VVV – Minniti et al. 2010; LINEAR – Sesar et al. 2011; CoRoT – Baglin et al. 2007; Kepler – Borucki et al. 2010). However, in the last few years there are multiwavelength surveys such as Gaia (Bailer-Jones et al. 2013), where the main catalogue is multi-epoch using a wide $G$ filter, but it also contains colour information from simultaneous multi-epoch low-resolution spectra. Period finding could be done on $G$ band and forthcoming surveys such as LSST (Ivezic et al. 2008) require multiwavelength frequency-finding methods in order to optimize the period searches. Usually, each waveband is analysed separately and posteriorly the results are combined (e.g. Oluseyi et al. 2012; Ferreira Lopes et al. 2015a). However, the combination of different data sets allows us to increase the number of measurements that are extremely important to signal detection. Süveges et al. (2012) used principal component analysis to extract the best period from analysis of the Welch–Stetson variability index (Welch & Stetson 1993). However, the method requires observations taken simultaneously. VanderPlas & Ivezic (2015) introduce a multiband periodogram by extending the LS approach. For that, the authors modelled each waveband as an arbitrary truncated Fourier series using the Tikhonov regularization in order to provide a common model at all wavebands. Such methods and new insights into multiwavelength frequency-finding methods are required to take full advantage of the multiwavelength observations.

The discussion above provokes questions that must be addressed in the challenge to analyse large amount of photometric data automatically. Some of these questions are addressed in the current paper (III) and the forthcoming papers of this series will address the remaining questions. Sections 2 and 3 assess the frequency sampling and frequency uncertainties. Section 4 establishes an approach to compute period and amplitude variations. In Section 5, we show our results on estimating frequency resolution and uncertainties and discuss them. We address our final remarks in Section 6.

## 2 FREQUENCY SAMPLING

A reasonable signal modelled by function $F$ having frequency $f_{\text{true}}$ (being a real, positive constant), where $F = [F(t_{1}), F(t_{2}), \ldots, F(t_{n})]$. From which $F(t_{i}) = F(t_{i} + n_{c}/f_{\text{true}})$, where $n_{c}$ (number of cycles) is a positive integer ranging from zero to $G[T_{\text{tot}} \times f_{\text{true}}]$. This relationship is also true for phase values, i.e. $\phi(t_{j}) = \phi(t_{j} + n_{c}/f_{\text{true}})$ and therefore $|\phi_{j} - \phi_{j}| = 0$. The phase difference between them for a frequency given by $f = f_{\text{true}} + \delta f$ is written as

$$|\phi_{j} - \phi_{j}| = |t_{j} \times (f_{\text{true}} + \delta f) - G[t_{j} \times (f_{\text{true}} + \delta f)] - t_{j} \times (f_{\text{true}} + \delta f) + G[t_{j} \times (f_{\text{true}} + \delta f)]|$$

Which implies that $G[t \times f_{\text{true}} + \delta f] = G[t \times f]$. Indeed, this is reasonable since the frequency sampling is usually set as $f = f_{\text{max}} + n \times \Delta f$. For instance, $n = 100$ implies that there is a frequency at least hundred times greater than $\Delta f$. Considering this limit, the two last terms (in curly brackets) of equation (2) are cancelled and so $|\phi_{j} - \phi_{j}| \approx |t_{j} - t_{j}| \times \delta f \Rightarrow \delta f \approx \frac{\delta \phi_{j}}{|t_{j} - t_{j}|}$. (3)

The maximum variation on $\delta \phi$ is found for $|t_{j} - t_{j}| = T_{\text{tot}}$, i.e. from the comparison among the measurements at the ends of the time series. Indeed, equation (3) was found only assuming that $\delta f < < f$, and hence this expression can be used as an analytical definition of the frequency rate limit, where the number of frequencies is given by

$$N_{f} = \frac{f_{\text{max}} - f_{\text{min}}}{\Delta f} = \frac{f_{\text{max}} - f_{\text{min}}}{\Delta f} \times T_{\text{tot}}$$

$$N_{f} \approx \frac{f_{\text{max}} \times T_{\text{tot}}}{\delta \phi}.$$ (4)

where $f_{\text{max}} > f_{\text{min}}$ was assumed when deriving the expression. This expression enables us to determine $N_{f}$ from the phase shift $\delta \phi$ since $T_{\text{tot}}$ is a feature of a time series. On the other hand, $f_{\text{max}}$ can be assumed to be the same for different time series, in the same set of observations, since the upper limit of frequencies, for those time series having evenly spaced data, is given by the Nyquist frequency (e.g. Eyer & Bartholdi 1999). Therefore, the frequency search will be performed with the same resolution in the phase diagram if we assume the same $\delta \phi$ for different time series. Moreover, it facilitates a strict comparison of frequency-finding searches performed by different surveys.

Equation (4) was defined only by considering the phase diagram. Therefore, this relation is general, and it can be used as an...
accurate determination of the frequency grid required to find any signal. Indeed, a similar equation has been used to estimate the frequency grid (e.g. Schwarzenberg-Czerny 1996; Debosscher et al. 2007; Richards et al. 2012; VanderPlas & Ivezić 2015; VanderPlas 2018), where the $1/\delta \nu$ is called the oversampling factor. However, no meaning had been provided for the oversampling factor so far. Values ranging from 5 to 15 have been adopted empirically only to ensure that the frequency grid is sufficient to sample each periodogram peak. The proper meaning of the oversampling factor is defined in equation (4) from which a suitable frequency grid for any kind of signal can be determined.

3 FREQUENCY UNCERTAINTIES

Frequency uncertainties were analytically defined from Fourier analysis (e.g. Kovács 1981; Gregory 2001; Stecchini et al. 2017):

$$\sigma_f \propto \frac{1}{T_{\text{tot}}} \left( \frac{1}{n \times \Sigma} \right)$$

(5)

where $n$ is the number of measurements, $\Sigma$ is the signal-to-noise ratio, and $T_{\text{tot}}$ is the total baseline of the observations. The uncertainty provided by a well-defined periodic signal will be limited by the exposure time, and hence equation (5) is not a suitable definition since it assumes an infinite accuracy. On the other hand, phenomena that result in small variations on the period can be mistaken for an increased uncertainty. Indeed, the uncertainties computed using a time series are given by the sum of intrinsic plus instrumental limitations. The uncertainties related with instrumental limitations can be estimated using a noise model (e.g. Ferreira Lopes & Cross 2017) and by including this we can thus estimate the intrinsic variation. Some inconsistencies are found when the frequency uncertainty ($\sigma_f$ – see equation 5) estimation is related with $T_{\text{tot}}$, $n$, and $\Sigma$. For instance, a signal having an intrinsic variation in the frequency ($\sigma_f \neq 0$), such as light curves of rotational variables, may return a similar estimation of the uncertainty for time series having 100 or 1000 measurements. On the other hand, for periodic signals a reduction in the dispersion about the model naturally occurs for a longer baseline and its accuracy is limited by instrumental properties instead for large $T_{\text{tot}}$ or $\Sigma$. Indeed, the power spectrum of $T_{\text{tot}}$ tends to a delta function with increasing $T_{\text{tot}}$, while increasing $n$ and $\Sigma$ improves the signal reliability since the probability of a signal being detected increases when the noise is reduced. These properties characterize the signal, but they are not directly related with the period variations.

The CoRoT and Kepler data bases have in common a large number of measurements and wide coverage time that provide unreliable uncertainty estimations using equation (5). Therefore, new approaches have been used to compute frequency uncertainties for semiperiodic signals. For the Kepler time series, Reinhold, Reiners & Basri (2013) compute the frequency uncertainty by fitting a parabola to the peak of the LS power spectrum (Reinhold, private communication). On the other hand, for the CoRoT time series, De Medeiros et al. (2013) used a similar equation to that proposed by Lamm et al. (2004) to estimate the period uncertainty, given by

$$\delta P = \frac{\delta \nu \times P^2}{2},$$

where $\delta \nu$ is about $1/T_{\text{tot}}$ for non-uniform sampling according to the authors. Ferreira Lopes et al. (2015b,c) also used the CoRoT time series to study non-radial pulsation and stellar activity, where the period uncertainties were estimated as the FWHM ($\delta P_{\text{FWHM}}^{(\text{STR})}$) of the STR power spectrum (Dworetsky 1983). In particular, the amplitudes and periods vary for light curves of rotational variables that have differential rotation and spot evolution (e.g. Lanza, Das

![Figure 1.](https://example.com/f1.png)

**Figure 1.** The logarithmic of FWHM as a function of logarithmic of $T_{\text{tot}}/P$ for the Generalized LS (LSG – upper left-hand panel) and for the STR methods (upper right-hand panel) using four (ABCD) sinusoidal signal having models of variation and noise, shown in Fig. 2 and described in Section 4. The models are set by colours, and the solid black line marks the linear fits for LSG and STR methods. The percent relative errors ($\eta$) for both results are shown in the lower panels.

Chagas & De Medeiros (2014); Reinhold & Gizon (2015); Das Chagas et al. (2016). The analytical expression given by equation (5) or the analysis of the power spectrum are half-way to computing period variations in order to get new clues about physical phenomena that account for such variations.

Fig. 1 shows $\delta P_{\text{FWHM}}$ as a function of the number of cycles ($N_{\text{cycles}} = T_{\text{tot}}/P$) for the LSG (Zechmeister & Kürster 2009) and for the STR (Dworetsky 1983) methods using the sinusoidal signal described in Section 4. The best-fitting models found for the LSG and STR methods are given by

$$\log \left( \delta P_{\text{FWHM}}^{(\text{LSG})} \right) = -1.00 - 0.44 \times \log \left( \frac{T_{\text{tot}}}{P} \right)$$

(6)

and

$$\log \left( \delta P_{\text{FWHM}}^{(\text{STR})} \right) = -0.97 - 0.54 \times \log \left( \frac{T_{\text{tot}}}{P} \right).$$

(7)

We create four different sinusoidal models that are a single sinusoid (A), sinusoid plus amplitude variation (B), sinusoid plus period variation (C), and a sinusoid plus amplitude and period variations (D), see Section 4 and Fig. 2 for more details. However, the results are quite similar for all ABCD models, i.e. the $\delta P_{\text{FWHM}}$ estimation is mainly defined by the $N_{\text{cycles}}$ instead of the time series properties. Indeed, it is highlighted for $N_{\text{cycles}} > 10$ where the percent relative error (i.e. $\eta = 100 \times (\text{theoretical} - \text{experimental})/|\text{theoretical}|$) is always smaller than 4 per cent, see lower panels of Fig. 1. Equation (6) is slightly different from equation (7) (see the solid lines in the two upper panels of Fig. 1) but the LSG method shows smaller relative errors ($\eta$). The approach using the FWHM of the power spectrum and any frequency-finding method does not provide a trustworthy estimation of the period variation (for more detail see Section 5.4).

To summarize, the uncertainty computed using the power spectrum gives us a period interval about the variability period that leads to similar phase diagrams. Indeed, the main period and its uncertainty can vary for different period-finding methods since the
analytical approaches to compute frequency and amplitude variations in order to accurately choose the main variability period as well as give additional information about the phenomena observed. Indeed, any time series can be modelled using Fourier decomposition ($Y(\phi)$ – see Fig. 3). In order to determine the suitable measurements or light-curve regions to compute these variations, consider the following example:

\begin{equation}
\phi^{(m)} = \phi^{(o)} + \delta \phi \quad \text{and} \quad \phi^{(o)} = \sin \left( 2 \times \pi \times \phi^{(m)} \right) + \delta \phi,
\end{equation}

where $(o)$ and $(m)$ are the mean observed and modelled values, respectively. Indeed, $\phi^{(o)} = \phi^{(m)}$ if $\delta \phi = 0$ and $\phi^{(o)} = \phi^{(m)}$ if $\delta \phi = 0$. Four cases are displayed in Fig. 2: (A) constant period and amplitude, (B) period variation for constant amplitude, (C) amplitude variation for constant period, and (D) period and amplitude variation. It is easier to understand these cases if a linear fit is calculated in the light and dark grey regions in Fig. 2, given by

\begin{equation}
\phi^{(o)} = \alpha \times \left( \phi^{(c)} + (\beta + \delta \phi) \right),
\end{equation}

where $(c)$ means expected value and $(\alpha, \beta)$ becomes $(\alpha_y, \beta_y)$ or $(\alpha_{\phi}, \beta_{\phi})$ to indicate the region used to estimate the amplitude or period variations, respectively. Moreover, $\phi^{(o)} = \phi^{(m)}$ if $\delta \phi^{(c)} = 0$ and $\delta \phi^{(c)} = 0$. The linear fit only takes into account the first-order contribution. However, this allows us to determine a simple analytical equation to analyse the contributions of $\delta \phi^{(c)}$ on $\delta \phi^{(o)}$. For real data, the fitting function, which may have a more complex shape, can be used. The main features derived from Fig. 2 are summarized next:

(i) The computed amplitude variation ($\delta \phi^{(c)}$) is defined as the difference between the observed ($\phi^{(o)}$) and modelled ($\phi^{(m)}$) amplitude at the same phase, i.e. $[\phi^{(o)}, \phi^{(m)}]$ implied from $\phi^{(m)} = Y(\phi^{(o)})$, given by

\begin{equation}
\delta \phi^{(c)} = \phi^{(o)} - \phi^{(m)} = \alpha_y \times \phi^{(c)} + \delta \phi^{(c)}. \tag{10}
\end{equation}

$\delta \phi^{(c)}$ can be different from zero if $\delta \phi^{(c)} = 0$ according to equation (10), i.e. a phase variation $\delta \phi^{(c)}$ can appear as an amplitude variation if $\alpha_y \neq 0$. On the other hand, the ideal case will be found when $\delta \phi^{(c)} = \delta \phi^{(c)}$ that implies that $\alpha_y \times \phi^{(c)} \simeq 0$. For the cases where $\delta \phi^{(c)} \neq 0$, the ratio of computed to expected values is written as

\begin{equation}
R^{(c)} = \left| \frac{\delta \phi^{(c)}}{\delta \phi^{(c)}} \right| = \left| \alpha_y \times \phi^{(c)} + 1 \right|. \tag{11}
\end{equation}

(ii) The computed phase variation ($\delta \phi^{(c)}$) is given by the difference between the observed and modelled value for the same amplitude, i.e. for each pair of observed measurements $[\phi^{(o)}, \phi^{(m)}]$ implies that $\phi^{(o)} = Y(\phi^{(m)})$, which can be written as

\begin{equation}
\delta \phi^{(c)} = \phi^{(o)} - \phi^{(m)} = \frac{\delta \phi^{(c)}}{\alpha_{\phi}} + \delta \phi^{(c)}. \tag{12}
\end{equation}

where $\delta \phi^{(c)}$ will return values different to zero even if $\delta \phi^{(c)} = 0$ in the same fashion as the amplitude variation (see item i). Indeed, the amplitude and phase variations are coupled equations, i.e. $\delta \phi^{(c)}$ depends on $\phi^{(c)}$, while $\delta \phi^{(c)}$ depends on $\phi^{(c)}$ (see equations 10 and 12). Moreover, not all observed measurements can be used to compute...
Figure 3. Ceph (purple – CoRoT-211626074), RR (blue – CoRoT-101370131), RRsblz (yellow – CoRoT-100689962), EA (red – CoRoT-102738809), and Rot (green – CoRoT-110843734) phase diagrams. The dark dots in the first panels indicate the original data, while the solid lines set the Fourier models $M(\phi)$. The next panels were built from the models where half of them are set by squares ($t > t_0 + \frac{1}{f}$) and another half by crosses ($t > T_{tot} - \frac{1}{f}$). The frequencies used to build the phase diagram from left-hand to right-hand panels are $f_{true} + \delta f = [0, 0.05, 0.1, 0.2]$, respectively.

The opposite result of $R^{(b)}$ is found since the dispersion of $\delta_\phi$ values are proportional to the inverse of the angular coefficient and to the inverse of the relation $\delta_\phi^{(e)}/\delta_\phi^{(c)}$. This means that the weight of $\delta_\phi^{(c)}$ on $\delta_\phi^{(e)}$ and $\delta_\phi^{(c)}$ on $\delta_\phi^{(e)}$ will be the same only if $\delta_\phi^{(e)}/\delta_\phi^{(c)} = 1$. The regions of the light curve where the highest $\alpha_{\phi}$ values are found will be better to compute $\delta_\phi^{(c)}$ since the weight of $\delta_\phi^{(c)}/\delta_\phi^{(e)}$ is minimized. For instance, the highest $\alpha_{\phi}$ values for the sinusoidal variation will be found in the dark-grey region of Fig. 2.

(iii) Fig. 2(B) shows a sinusoidal light curve considering $\delta_\phi^{(c)} = 0.02$ and $\delta_\phi^{(e)} = 0$. As expected, $\delta_\phi^{(c)} \approx 0$ is in the flattest region of the light curve. A note of caution, these regions are not well modelled by a straight line and non-linear effects, different from those analysed in items (i) and (ii), can be found. Therefore, a fit to the whole light curve rather than a linear fit is necessary. The best estimation of the amplitude variation will be found if the region is small.

\[
R^{(b)} = \left| \frac{\delta_\phi^{(c)}}{\delta_\phi^{(e)}} \right| = \alpha_{\phi}^{-1} \times \left( \frac{\delta_\phi^{(e)}}{\delta_\phi^{(c)}} \right)^{-1} + 1. \tag{13}
\]
(i) Calculate the amplitude variation ($\sigma_\phi$): consider the region(s) that enclose the majority of measurements having $|\theta|$ < $\theta_\gamma$. Next, for each $[\phi^{(o)}_i, y^{(o)}_i]$ we find its respective $[\phi^{(m)}_i, y^{(m)}_i]$ from which the vector $\delta_i = [y^{(m)}_i - y^{(o)}_i, \ldots, y^{(m)}_N - y^{(o)}_1]$ is obtained. Lastly, the amplitude variation is computed as

$$\sigma_\phi = \gamma \times eMAD (\delta_i),$$

where eMAD is the even-median absolute deviation of the even-median (Ferreira Lopes & Cross 2017) and $\gamma$ is a correction factor (for more detail see Section 5.2.1). The eMAD is a slight modification to the MAD (the median absolute deviation of median). Indeed, $\sigma_\phi$ becomes a robust estimate of the standard deviation to outliers if $\gamma = 1.48$ according to Hoaglin, Mosteller & Tukey (1983). A note of caution, $\delta_i$ is computed using $y^{(m)}_i$ instead of $y^{(o)}_i$ since the first one provides better estimations of expected values if the region cannot be well modelled by a line. Indeed, $y^{(m)}_i \approx y^{(o)}_i$ only if $\theta_i \approx 0$.

(ii) Calculate the period variation ($\sigma_\phi$): consider the region that encloses the majority of measurements having $|\theta|$ > $\theta_\gamma$. For each $[\phi^{(o)}_i, y^{(o)}_i]$, we find its respective $[\phi^{(m)}_i, y^{(m)}_i]$, from which the vector $\delta_i = [\phi^{(m)}_i - \phi^{(o)}_1, \ldots, \phi^{(m)}_i - \phi^{(o)}_1]$ is obtained. Lastly, the period variation is computed as

$$\sigma_\phi = \gamma \times P \times eMAD (\delta_\phi).$$

The current approach estimates the period and amplitude uncertainties taking into account the variations about a model. Equations (15) and (16) are computed using only those measurements suitable to reduce the weight of either $\delta_i$ or $\delta_\phi$. However, the accuracy of $\sigma_\phi$ and $\sigma_\phi$ are extremely dependent on $\theta_\phi$ and $\theta_\phi$, respectively. For instance, values of $\theta = [0.1^\circ, 1^\circ, 5^\circ, 10^\circ, 70^\circ, 80^\circ, 89.9^\circ]$ return $\phi^{(o)} = [-0.002, \sim 0.02, \sim 0.09, \sim 0.2, \sim 2.8, \sim 5.7, \sim 57, \sim 573]$. Indeed, the optimal choice of $\theta$ values is a compromise between the number of measurements enclosed for each limit and the usefulness of these measurements. Moreover, the statistical significance increases with the number of measurements, while a higher signal-to-noise reduces the weight of $\delta_i$ on $\delta_\phi$. Therefore, the number of measurements and signal to noise is indirectly implicated in the period and amplitude variations.

5 RESULTS AND DISCUSSION

Setting correct inputs using either method to select variable stars or to perform frequency-finding searches is mandatory to get accurate outputs. The variability indices used to select variable star candidates were studied deeply in the first two papers of this series, Ferreira Lopes & Cross (2016, 2017). These studies enabled us to provide the optimal constraints on noise models and establish well-defined criteria to settle the best approach to discriminate variable stars from noise as well as to affirm that the selection of a reliable sample is unfeasible using variability indices. Therefore, frequency analysis may also be used to select out untrustworthy variations, but all constraints must be properly delimited and understood to avoid mistakes. For instance, the interquartile range can provide an incorrect list of variable star candidates if the time sampling is not taken into account. Therefore, all the relevant points about frequency-finding methods were discussed in Section 1. The $f_{\text{ran}}$ and $f_{\text{max}}$ are limited by the time series and the maximum reliable frequency, respectively. On the other hand, the sampling frequency was addressed in Section 2 in order to facilitate making a decision about the frequency resolution taking into account the effects on the frequency search. The frequency sampling and a new approach to

4.1 Computing period and amplitude variations

Consider a generic light curve modelled by $Y(\phi)$ for $[\phi_1, \phi_2, \ldots, \phi_N]$ where $\phi_i$ are in ascending order. The tangent angles to the model can be written as

$$\theta = \arctan \left( \frac{Y(\phi_{i+1}) - Y(\phi_i)}{\phi_{i+1} - \phi_i} \right).$$

The angles are better to use than the $\alpha$ values to determine suitable regions to compute the period and amplitude variations because they can be assessed from the model without making any additional computation (see Section 4). The largest $\theta_i$ values are associated with the largest $\alpha$ values and the smallest $\theta_i$ values are associated with the smallest $\alpha$ values. The regions having smaller or bigger angles will be better to compute $\delta_i$ and $\delta_\phi$, respectively (see Section 4). After defining the region to compute these variations the following procedures should be performed:

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computing period and amplitude variations are outlined in sections next.

5.1 Optimal frequency sampling

An optimal determination of \( f_{\text{max}} \) is critical to reducing running time since it leads to the determination of the resolution and thus the number of frequencies or loops performed by the frequency-finding algorithm (see equation 4). Estimation of \( f_{\text{max}} \) using the Nyquist frequency for oversampled data returns an overestimated frequency, i.e. frequencies that are this high are not reliably measured using the available data. Indeed, for unevenly and poorly sampled time series, the Nyquist frequency can be under or overestimated whatever the estimation of the time interval from the measurements (as a mean or median value). For instance, long and short cadence CoRoT light curves have \( f_{\text{max}} \) of about 169 d\(^{-1}\) and 2790 d\(^{-1}\), respectively. These frequencies imply that the search for periodic variations at higher frequencies will not be productive. Therefore, empirical values have been adopted as the frequency limit. \( f_{\text{max}} = 10 \text{ d}^{-1} \) has been generally adopted (e.g. Debosscher et al. 2007; Richards et al. 2012; De Medeiros et al. 2013) but higher values also can be found (e.g. Schwarzenberg-Czerny 1996; Damerdji, Klotz & Boer 2007; Ferreira Lopes et al. 2015a). The parameters used to perform frequency searches for variable star catalogs for some surveys are listed in Table 1; the WFCAM multiwavelength variable star catalog (WFCAM – Ferreira Lopes et al. 2015a), the Optical Gravitational Lensing Experiment (OGLE – Soszynski et al. 2009), the TAROT suspected variable star catalog (TAROT – Damerdji et al. 2007),
GAIA data release 1 documentation, the semisinusoidal variables in the CoRoT mission (SR-CoRoT – De Medeiros et al. 2013), rotation periods of 12 000 main-sequence Kepler stars (Kepler – Nielsen et al. 2013), and the WFCAM multiwavelength Variable Star Catalog (WFCAM – Ferreira Lopes et al. 2015a). The \( f_{\text{max}} \) adopted by OGLE was used to estimate \( \delta \varphi \) for the WFCAM and TAROT catalogs. Indeed, \( f_{\text{max}} \) values given by analytical expressions in Eyer & Bartholdi (1999) depend on each time series and such values are usually much higher than those empirically adopted.

The frequency sampling defined by equation (4) was designed without taking into account any particular criteria and hence this expression may work for any signal type. Indeed, the number of constraints is not reduced, but the frequency sampling given by shifts on the phase \( \delta \varphi \) instead of shifts in frequency is clearer to read. Moreover, equation (3) also enables us to determine how much finer grain resolution is required to get a more accurate frequency estimation if the variability frequency is found since an initial value can be found with a coarser grain resolution. The frequencies not included in the frequency sampling may be detected or not, depending on the response to the frequency-finding method for frequencies given by \( f \pm \delta f / 2 \), for instance. Indeed, the resolution of frequency sampling is critical for a large \( T_{\text{tot}} \) since we find larger variations in the period with a constant amplitude; constant period and amplitude) only produce slight variations on the true frequency, and hence these signals are easily identified compared to those ones with variable period or amplitude where the signal can be completely lost. Of course, the detection of these stars depends on the susceptibility to each frequency-finding method. These matters will be addressed in a forthcoming paper of this project. The main conclusion provided by equation (4) is a clear limit to the variations in which a smooth phase diagram can be found.

### 5.2.1 Sorting out \( \theta_{\gamma}, \theta_{\varphi}, \) and correction factors

The same models described in Section 5.2 were used to test our assumptions. Fig. 4 shows the phase diagrams of five typical light curves where the A panels show the model; the B panels show a variation in the period with a constant amplitude; constant period with amplitude variation (C panels), and both amplitude and period variations (D panels). These variations were added to the model using a random uniform distribution, that mimics a non-instrumental variation, while an instrumental variation may appear like a normal distribution. Indeed, the real non-instrumental variation is more complicated and may include variations with normal, uniform and perhaps more complicated distributions. For instance, the RR and Rot models at the maximum seem to be composed of normal and uniform variations that are not necessarily symmetric about the mean of a normal distribution. Therefore, a correction factor \( \gamma \) may be considered in order to take account of the distribution type. The percentage of values of 68.27 per cent, 95.45 per cent, and 99.73 per cent that lie within a band around the mean of a normal distribution is given by \( \gamma = 1.48, \gamma = 2.96, \) and \( \gamma = 4.44, \) respectively. However, \( \gamma \approx 1.37, \gamma \approx 1.92, \) and \( \gamma \approx 2.00 \) contain the same fraction of values if a uniform distribution is considered. This factor improves our capability to measure an accurate estimation of the amplitude variation. For our simulation, this factor is not important since the ratio of computed and expected values are

### Table 1. Constraints on the frequency search analysis performed by different surveys. The designation, \( f_{\text{min}}, f_{\text{max}}, \) mean total time span \( T_{\text{tot}} \), and \( N_{\text{f}} \) of each survey are shown. The frequency unit is \( \text{d}^{-1} \) and \( T_{\text{tot}} \) is in days (d). Moreover, \( \delta \varphi \) equation (3) is given in the last column.

| Survey       | \( f_{\text{min}} \) (d\(^{-1}\)) | \( f_{\text{max}} \) (d\(^{-1}\)) | \( T_{\text{tot}} \) (d) | \( N_{\text{f}} \) | \( \delta \varphi \) |
|--------------|-----------------------------------|-----------------------------------|-------------------------|-------------------|-------------------|
| CoRoT        | 2/\( T_{\text{tot}} \)           | 3                                 | \( \sim 136 \)          | 2 \times 10\(^3\) | 0.20              |
| GAIA         | 2/\( T_{\text{tot}} \)           | 3.9                               | \( \sim 1700 \)         | \( \sim 3 \times 10^3 \) | 0.19              |
| Kepler       | \( \sim 3/\text{T}_{\text{tot}} \) | 1                                 | \( \sim 90 \)           | 1300              | 0.07              |
| OGLE         | 0                                 | 24                                | \( \sim 2780 \)         | 10\(^4\) > 1      | \( > 1 \)         |
| TAROT\(^1\) | 2/\( T_{\text{tot}} \)           | \( f_{\text{max}} \)             | \( \sim 900 \)          | 10\(^5\) \~ 0.22  | \( \sim 0.25 \)    |
| WFCAM\(^2\) | 2/\( T_{\text{tot}} \)           | \( f_{\text{max}} \)             | \( \sim 1058 \)         | 10\(^5\) \~ 0.25  | \( \sim 0.25 \)    |

\(^1\)The frequency step is taken as described in Akerlof et al. (1994) and Larsson (1996).
\(^2\)\( f_{\text{max}} \) computed according to Eyer & Bartholdi (1999).

The percentage of values of 68.27 per cent, 95.45 per cent, and 99.73 per cent that lie within a band around the mean of a normal distribution is given by \( \gamma = 1.48, \gamma = 2.96, \) and \( \gamma = 4.44, \) respectively. However, \( \gamma \approx 1.37, \gamma \approx 1.92, \) and \( \gamma \approx 2.00 \) contain the same fraction of values if a uniform distribution is considered. This factor improves our capability to measure an accurate estimation of the amplitude variation. For our simulation, this factor is not important since the ratio of computed and expected values are
analysed (Section 5.3). On the other hand, $\gamma = 1.48$ was used to estimate amplitude variation on real data (Sections 5.4 and 5.5). The period and amplitude variations computed are given by the sum of intrinsic and acquired variations. Acquired variations are those that come from the source itself. Indeed, low values for the uncertainties are limited by the instrument properties and for constraints related with observability such as the sky background, noise from background sources, and blending. For instance, the period and amplitude variations can reveal particularities of phenomena observed if the acquired uncertainties can be deducted from a noise model (e.g. Aigrain et al. 2009; Cross et al. 2009; Ferreira Lopes & Cross 2017). However, the reliability of the period and amplitude variations measured will depend on the ratio $\delta y/\delta o$ as well as the regions used to compute them (see Section 4 for more detail).

5.3 Testing frequency uncertainties

The models described in Section 5.2 (see A panels of Fig. 3) were used to perform the simulations. The regions chosen to compute the amplitude and period uncertainties are shown in Fig. 4. The measurements in these regions have angles within the defined angle limits that were set to best compute the uncertainties (see Section 4 for more details). Indeed, on average the maximum angle values are reduced and the minimum angle values are increased when the noise contribution is increased. Table 2 shows the main parameter values found in each model. Next, $10^6$ Monte–Carlo simulations were performed setting in the range from 0.1 to 10 and were introduced using a uniform distribution or a normal distribution. Finally, the amplitude and period uncertainties were computed according to equations (15) and (16). The ratio of the computed and expected uncertainty values for period ($R^{(\sigma_p)}$) and amplitude ($R^{(\sigma_y)}$) was used to estimate the reliability of computed values. Fig. 5 shows the main results obtained in the simulations, which are summarized next:

(i) The results found using uniform and normal distributions are quite similar except for EA models. This happens because the eclipse is ‘missed’ more quickly when the uncertainty is introduced by normal distributions than with uniform distributions. Considering the same sigma value for both distributions, a normal distribution of errors provides a larger dispersion of simulations than a uniform distribution. For instance, $\sim 4.44 \times eMAD$ is required to enclose $\sim 99.7$ per cent of observed measurements for a normal distribution, while $\sim 2.00 \times eMAD$ is required for a uniform distribution (see Section 5.2.1).

(ii) $R^{(\sigma_y)} \simeq R^{(\sigma_y)}$ $\simeq 1$ is found for $\sigma_p^{(c)}/\sigma_y^{(c)}$ ranging from $\sim 0.5$ to $\sim 2$ for all models as well as for both uniform and normal distributions. Indeed, the EA model has $R^{(\sigma_p)} \simeq R^{(\sigma_y)} \simeq 1$ for almost all values of the ratio $\sigma_y$ is smaller than 0.1, while $\sigma_p$ is bigger than $\sigma_y$ has values smaller than 0.1, while the opposite is found.

Table 2. Angles (θ) and angular coefficient (α) values found for Ceph, RR, RRblz, EA, and Rot models. The angle limits $\theta_y$ and $\theta_p$ with their respective $\alpha_y$ and $\alpha_p$ values used to set the regions to compute the period and amplitude variations as well as the maximum angle found in each model are displayed next.

| Model | $\theta_{y\max}$ | $\theta_y$ | $\alpha_p$ | $\alpha_y$ |
|-------|-----------------|-----------|-----------|-----------|
| Ceph  | 79.02°          | 31.05°    | 0.18      | 76.73°    | 4.68      |
| RR    | 85.52°          | 28.77°    | 0.37      | 83.67°    | 10.99     |
| RRblz | 81.30°          | 18.94°    | 0.10      | 76.25°    | 4.74      |
| EA    | 88.39°          | 7.87°     | 0.04      | 87.94°    | 32.00     |
| Rot   | 74.82°          | 34.87°    | 0.20      | 72.90°    | 3.48      |

Figure 5. The ratio of computed and expected uncertainty values for period ($R^{(\sigma_p)}$ – blue crosses) and amplitude ($R^{(\sigma_y)}$ – yellow squares) as function of $\sigma_p^{(c)}/\sigma_y^{(c)}$ for EA, RRblz, RR, Ceph, and Rot models. The results where the noise was introduced using a uniform and normal distribution are displayed in the left-hand and right-hand panels, respectively.

10 for EA model and hence the weight of $\sigma_p^{(c)}/\sigma_y^{(c)}$ on the computed uncertainties is reduced (see Table 2).

(iii) The greatest difference between computed and expected values (R) is found at extreme ratios, i.e. those regions where $\sigma_p^{(c)} >> \sigma_y^{(c)}$ or $\sigma_p^{(c)} << \sigma_y^{(c)}$.

(iv) The discussion above can be summarized if the equations (11) and (13) are extrapolated, thus

$$R^{(\sigma_y)} = \frac{\sigma_p^{(c)}}{\sigma_y^{(c)}} \simeq \left| \alpha_y \right| \times \frac{\sigma_p^{(c)}}{\sigma_y^{(c)}} + 1$$  \hspace{1cm} (17)

and

$$R^{(\sigma_p)} = \frac{\sigma_p^{(c)}}{\sigma_p^{(c)}} \simeq \left| \alpha_p \right| \times \left( \frac{\sigma_p^{(c)}}{\sigma_p^{(c)}} \right)^{-1} + 1. \hspace{1cm} (18)$$

$R^{(\sigma_y)}$ and $R^{(\sigma_p)}$ have opposite behaviour since they vary with $(\sigma_p^{(c)})/(\sigma_y^{(c)})^{-1}$, respectively. $R^{(\sigma_y)}$ implies a rational function if $\sigma_p^{(c)}/\sigma_y^{(c)}$ has values smaller than 1, while the opposite is found.
Debosscher et al. (2007), Poretti et al. (2015), Paparo et al. (2009), respectively. The variability types were previously identified by Chadid et al. (2010), Maciel et al. 2011, Carone et al. 2012, and Ceph, RR, RRblz, EA, and Rot models were based on data.

5.4 Describing models and testing the approach on observed data

Ceph, RR, RRblz, EA, and Rot models were based on the CoRoT light curves CoRoT-211626074, CoRoT-101370131, CoRoT-100689962, CoRoT-102738809, and CoRoT-110843734, respectively. The variability types were previously identified by Debosscher et al. (2007), Poretti et al. (2015), Paparo et al. (2009), Chadid et al. (2010), Maciel et al. 2011, Carone et al. 2012, and De Medeiros et al. (2013). Table 3 shows the main parameters of these sources that were obtained in the literature (L). These light curves were modelled using a harmonic fit with 12, 12, 24, and 4 harmonics for Ceph, RR, RRblz, EA, and Rot variable stars, respectively. Higher number of harmonics can be used, however, this also increases the processing time necessary to model and to perform simulations. The $Y_{RRblz}$ and $Y_{Rot}$ variable stars present variations in the amplitude and a period-amplitude variation. The $Y_{RRblz}$ has a Blazhko effect that is a long-period modulation or a variation in period and amplitude of RR Lyrae stars (e.g. Szabó 2014). On the other hand, the $Y_{Rot}$ displays amplitude variation due to the magnetic activity cycles and period variation due to differential rotation (e.g. Ferreira Lopes et al. 2015c; Das Chagas et al. 2016). The exposure time ($T_{exp}$) provided by CoRoT mission and the empirical noise relation ($\sigma_{\text{tot}}$) described by Aigrain et al. (2009) was used to analyse the period and amplitude variation.

The tests performed in the Sections 4, 5.2, and 5.2.1 used models scaled to unit amplitude. It is useful to test our approaches for different signal types. For instance, the Ceph, RR, RRblz, EA, EB, and Rot models have similar angles (see Table 2), but a wide difference among them is found when the real data are considered (see Fig. 7) since they have different typical amplitudes. Therefore, the angles found in the real data are not the same as those found for the models tested in the previous sections, as expected. These variations occur because \( \tan(\theta) = \delta y/\delta \phi \), i.e. a bigger $\delta y$ for the same $\delta \phi$ implies a larger angle. Fig. 7 shows the CoRoT light curves (first row of panels), the angles as a function of phase along the light curve (second row of panels), the observed minus modelled values (third row of panels), and finally the $\delta \phi$ values for the region used do compute the period variation. For example, the $\theta_{\text{max}}$ for Rot models is about twelve times bigger than those found when amplitude is scaled to unit amplitude. On the other hand, the $\theta_{\text{max}}$ of the Ceph, RR, RRblz, EA, and EB decreases by factors smaller than 0.5.

Fig. 7 displays, step by step, the procedure that must be used to compute period and amplitude variations: the variability period is computed and the light curve is folded; next, a model is obtained using harmonic fits (see the solid lines in the upper panels); from the models the angles are determined (see second row of panels) from where the regions used to compute period and amplitude variations are established; the amplitude variation is given by the standard deviation of the residuals in the region of phase diagram where $|\theta| < \theta_{c}$; and the period variation is found by multiplying the variability period by eMAD of $\delta y/(e)$ (given by equation 16). The periods and amplitudes as well as their uncertainties and variations were computed as described in Section 4.1 (see Table 4). The results were compared with previous ones (see Table 3) where the main remarks are summarized next:

(i) The period that leads to the smallest $\sigma_P$ is not always related with the smallest $\sigma_y$ (see Fig. 8).

(ii) All $\sigma_y$ values are bigger than those given by $\sigma_{2b}$. This indicates an underestimate of $\sigma_{2b}$ or that all sources have an intrinsic amplitude variation. A note of caution, the noise values decrease with Log($T_{\text{exp}}/P$), and hence such a comparison cannot be performed straightforwardly.

(iii) CoRoT-100689962, CoRoT-110843734, and CoRoT-102738809 have $\sigma_P$ values larger than the exposure time ($T_{\text{exp}}$). However, CoRoT-101370131 has $\sigma_P$ ten times smaller than $T_{\text{exp}}$.

(iv) The $\sigma_P/\sigma_y$ values for all sources are smaller than ~0.5 or bigger than 2 (see Section 5.3). It indicates that all $\sigma_P$ and $\sigma_y$ values are biased by amplitude or period variation, respectively. Indeed, the intrinsic variation is not known a priori, and hence the information provided by the ratio $\sigma_P/\sigma_y$ will only be accurate if $|\alpha_y| < 0$ and $|\alpha_P| > 1$ (see Section 4).

(v) The variability periods determined by us are in agreement with those found in the literature. Indeed, the literature periods are...
Table 3. Parameters for CoRoT stars used to test the approach proposed in this work. The L indicates the parameters obtained in the literature for which the references are indicated in the last column. Indeed, the values of Ra, Dec., R magnitude, and the exposure time ($T_{exp}$) were obtained from the CoRoT data base.

| CoRoT-ID     | Var. Type | RA     | Dec.   | R     | $\sigma_{(2\pi)}$ | $P_{\Delta L}$ (d) | $\delta P$ (d) | $T_{exp}$ (d) | $A_{\Delta L}$ (mag) | $\sigma_{\Lambda}$ (mag) | $\sigma_{A}/\sigma_{\Lambda}$ | Ref |
|--------------|-----------|--------|--------|-------|------------------|-------------------|--------------|--------------|-------------------|--------------------------|--------------------------|-----|
| 211626074    | Ceph      | 285.469| 3.277  | 12.60 | $1.41 \times 10^{-4}$ | $5.470600$ | $-5.93 \times 10^{-1}$ | $2.96 \times 10^{-1}$ | $1.44 \times 10^{-3}$ | 1 |
| 101370131    | RR        | 920.060| 0.101  | 15.28 | $6.60 \times 10^{-4}$ | $6.19332 \times 10^{-1}$ | $-5.93 \times 10^{-3}$ | 2 |
| 100689962    | RRblz     | 291.000| 1.697  | 14.65 | $4.60 \times 10^{-4}$ | $3.55997 \times 10^{-1}$ | $-5.93 \times 10^{-3}$ | 3 |
| 102738809    | EA        | 101.131| 0.832  | 12.29 | $1.18 \times 10^{-4}$ | $2.035700$ | $3.70 \times 10^{-4}$ | 4 |
| 110843734    | Rot       | 102.918| -3.748 | 14.81 | $5.03 \times 10^{-4}$ | $8.186000$ | $4.94 \times 10^{-2}$ | $5.93 \times 10^{-3}$ | $5.66 \times 10^{-2}$ | $1.42 \times 10^{-5}$ | 5 |

Note. The last column is regarding the references that provide the following parameters above: (1) Poretti et al. (2015), (2) Paparó et al. (2009), (3) Chadid et al. (2010), (4) Maciel, Ostor & De Medeiros (2011); Carone et al. (2012), and (5) De Medeiros et al. (2013). Moreover, the noise level ($\sigma_{2\delta}$) were computed using the equation (1) described by Aigrain et al. (2009), where $z$ was computed as the mean value of CoRoT run analysed by the authors.

Figure 7. Ceph (purple – CoRoT-211626074), RR (blue – CoRoT-101370131), RRblz (yellow – CoRoT-100689962), EA (red – CoRoT-102738809), and Rot (green – CoRoT-110843734) phase diagrams in normalized flux shown in the top row of panels. The angles found for each models (second row of panels), the $\delta_\phi$ (third row of panels), and $\delta_P$ values (bottom row of panels) are also shown. Indeed, the last panel only shows the results for the region used to compute the period variation.

Table 4. Parameters for CoRoT stars computed from the approaches proposed in this work.

| CoRoT-ID     | $P$ (d)     | $\delta P$ (FWHM) (d) | $\delta P$ (STR) (FWHM) (d) | $\sigma_{P}$ (d) | $A$ (mag) | $\sigma_{A}$ (mag) | $\sigma_{\Lambda}$ (mag) | $\sigma_{\Lambda}/\sigma_{A}$ | Log($T_{tot}$/P) |
|--------------|-------------|----------------------|-----------------------------|------------------|--------|------------------|--------------------------|--------------------------|------------------|
| 211626074    | $5.47073174$| $4.55 \times 10^{-1}$| $3.33 \times 10^{-1}$ | $5.27 \times 10^{-3}$ | $2.99 \times 10^{-1}$ | $1.58 \times 10^{-3}$ | $1.87 \times 10^{-3}$ | 2.86 | $6.69 \times 10^{-1}$ |
| 101370131    | $6.19331408 \times 10^{-1}$| $9.15 \times 10^{-4}$ | $7.46 \times 10^{-4}$ | $5.80 \times 10^{-4}$ | $7.98 \times 10^{-4}$ | $7.53 \times 10^{-4}$ | $8.14 \times 10^{-3}$ | 0.06 | 2.39 |
| 100689962    | $3.56090879 \times 10^{-1}$| $3.27 \times 10^{-4}$ | $2.93 \times 10^{-4}$ | $2.23 \times 10^{-2}$ | $4.50 \times 10^{-1}$ | $3.82 \times 10^{-2}$ | $6.19 \times 10^{-2}$ | 0.52 | 2.60 |
| 102738809    | $2.03569293$| $1.17 \times 10^{-2}$ | $2.02 \times 10^{-2}$ | $3.70 \times 10^{-1}$ | $3.47 \times 10^{-3}$ | $3.52 \times 10^{-3}$ | $3.05 \times 10^{-3}$ | 0.25 | 1.81 |
| 110843734    | $8.21895695$| $1.74 \times 10^{-1}$ | $1.70 \times 10^{-1}$ | $1.71 \times 10^{-1}$ | $2.68 \times 10^{-2}$ | $6.06 \times 10^{-3}$ | $7.76 \times 10^{-3}$ | 30.01 | 1.13 |

determined as the highest power spectrum peak, while those found by us are calculated by minimizing $\sigma_{P}$.  
(vi) The period uncertainty $\delta P$ (FWHM) method is always smaller than $\delta P$ (STR), that indicates that STR is more sensitive to variation in the phase diagram than the LSG method.  
(vii) CoRoT-211626074 – The amplitude ($A_{\Delta L}$) found in the literature is about 1 per cent smaller than that found by us. However, the authors used the DR2 release, while our data come from the DR4 release. Indeed, the amplitudes are in agreement within the error bars. The $\sigma_{A}$ is at least nine times bigger than $\sigma_{2\delta}$. Moreover, $\sigma_{\Lambda}/\sigma_{\Lambda} = 2.86$ indicates that the weight of $\sigma_{\Lambda}$ in $\sigma_{A}$ is not strong and vice versa. It indicates that some of the amplitude variation comes from the sources. This result is supported by the detection of overtone pulsation reported by Poretti et al. (2015). Indeed, the determination of amplitude variation reported by us was only settled by determination of $\sigma_{A}$, while the authors use complex analysis.

(viii) CoRoT-101370131 – The $P$ is smaller than $T_{exp}$ indicating a non-intrinsic variation related with the period. On the other hand, the amplitude variation $\sigma_{A}$ is about nine times bigger than $\sigma_{2\delta}$. Moreover, $\sigma_{\Lambda}/\sigma_{\Lambda}$ = 0.06 also indicates that $\sigma_{\Lambda}$ is not biased by $\sigma_{P}$. Therefore, an intrinsic variation of the CoRoT-101370131 can be real if the noise level estimation is reliable.

(ix) CoRoT-100689962 – The period and amplitude variation is clearly observed in the phase diagram. Moreover, it has the largest Log($T_{tot}$/P) and hence the smallest $\delta P$ (FWHM) in agreement with the discussion performed in Section 3. Moreover, $\sigma_{\Lambda}/\sigma_{\Lambda} = 0.52$ indicates that the period variation is not strongly biased by amplitude

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The Catalina Real Time Survey found about 5.5 times larger than $T_{\text{exp}}$ and ~12 times bigger than $\sigma_{2b}$, respectively.

(x) CoRoT-102738809 – The $\sigma_{P}$ is the smallest value among the sources analysed. Indeed, this aspect is caused by the large angles and the shape of the light curve. Moreover, this source has the shortest exposure time (see Table 3). The $\sigma_{P}$ does not show strong evidence of a period variation since it is smaller than twice $T_{\text{exp}}$. On the other hand, $\sigma_{A}$ is three times larger than $\sigma_{2b}$ that indicates a small intrinsic variation related with the amplitude. Indeed, the region used to compute the amplitude variation is related with the eclipse phase where both stars are side by side. Therefore, $\sigma_{A}$ can be related to one or both stars.

(xi) CoRoT-110843734 – The $\delta P_{\text{FWHM}}$ is bigger than $\delta P$ and hence the empirical relation given by Lamm et al. (2004) can provide values smaller than those found for the $\delta P_{\text{FWHM}}$ estimations. $A_{(L)}$ is about twice that estimated by us. Such a difference can only be achieved by a typing error. On the other hand, the period computed by the authors is in agreement with that found for us. $\theta_{\text{max}} \sim 6^\circ$ and hence the period variation is biased by amplitude variation. Indeed, $\sigma_{P}/\sigma_{A} = 30.0$ indicates an unreliable estimation of $\sigma_{P}$ using the phase diagram. Therefore, $\sigma_{P}$ or $\sigma_{A}$ is not useful as indicators of intrinsic variation for rotational variables having small amplitudes. However, the estimation of period and amplitude variation with time instead of phase can reveal important clues about stellar activity cycles (e.g. Ferreira Lopes et al. 2015c).

In summary, the period and amplitude variation can provide important information about the intrinsic variation of the source. However, it is trustworthily only if $\theta_{\text{max}} > \theta_{\text{max}}$ since the capability to discriminate period and amplitude variation decreases. For a complete characterization of a light curve, the period uncertainty as well as period variation must be determined.

5.5 Testing frequency sampling on observed data

The Catalina Real Time Survey found about 47 000 periodic variable stars in Data Release-1 (Drake et al. 2014). The authors reported a sample of EA variable stars where the period determination was not possible due an insufficient number of observations at the eclipses. These stars were reported as EA variables having unknown-period ($EA_{\text{up}}$). The LS method (Lomb 1976; Scargle 1982) was used to perform a period search, but the frequency range and frequency sampling are not given by the authors. Therefore, a mean value of those shown in the Table 1 were assumed, i.e. $F_{\text{min}} = 2/T_{\text{tot}}$, $F_{\text{max}} = 10$, and $N_{\text{freq}} = 10^4$. These constraints were assumed as those used by the authors to review a small sample of $EA_{\text{up}}$ stars.

Indeed, EA stars require a high frequency sampling to allow us to determine the variability period otherwise the eclipse region will not be smoothly folded (see $F_{\text{EA}}$ panel Fig. 3). Section 2 discussed the frequency sampling in detail where the $\delta_{h}$ required to find the variability periods for EA stars is smaller than 0.05 in order to be able to fold the eclipse properly. Therefore, four $EA_{\text{up}}$ Catalina stars (see Table 5) were reviewed using the frequency sampling given by $\delta_{h} = 0.01$. Indeed, the sample analysed has $T_{\text{tot}} \simeq 3000$ d that implies a number of frequencies $\sim 3 \times 10^6$ (see equation 4).

Fig. 9 shows four $EA_{\text{up}}$ stars where the variability period was determined. In the right-hand panel of each phase diagram is shown the LS power spectrum about the variability period using $N_{\text{eq}} = 10^3$ (blue crosses) and a number of frequencies obtained from equation (4) assuming $\delta_{h} = 0.01$ and $F_{\text{max}} = 10$. As one can verify the highest peak of the black lines is related to the maximum power of the periodogram. On the other hand, these peaks are not found when the sampling frequency is reduced (blue crosses). Therefore, the variability periods of $EA_{\text{up}}$ stars were not identified due to low frequency sampling. The main parameters of the four $EA_{\text{up}}$ stars analysed in this work are presented in Table 5.

Indeed, from a methodology viewpoint, the identification of variability periods of $EA_{\text{up}}$ stars requires a suitable period-finding method and high frequency sampling (see Section 2) to detect the signal. Moreover, the susceptibility of the period-finding methods varies for different signal shapes (see Fig. 5). Therefore, a deeper analysis of all $EA_{\text{up}}$ stars will be performed in a forthcoming paper where other methods besides LS will also be used. As a result, we will define limits on what constitutes an insufficient number of observations.

6 CONCLUSIONS

Frequency analysis constraints as well as the period and amplitude variations were analysed in this work. A new approach to compute frequency sampling was introduced. This analysis is fundamental to providing a precise number of frequencies required to perform period-finding searches. It also enables us to identify optimal values for searching for particular variable types as well as how much resolution is required to increase the accuracy of the periods found. We consider that this approach is fundamental to efficiently face the challenges of the next generation surveys.

Figure 8. The normalized standard deviation scaled between 0 and 1 as function of the per cent relative error of $P_{\text{L}}$. The results for the residuals and period are shown as the black and blue dots, respectively. The red line sets the location of the variability period determined in literature $P_{\text{L}}$. 

\[ \begin{array}{cccc}
\sigma_p & \sigma_r \\
\gamma^{(p)}(\%)& \gamma^{(r)}(\%)\times 10^{-1} & \gamma^{(p)}(\%)& \gamma^{(r)}(\%)\times 10^{-2} & \gamma^{(p)}(\%)& \gamma^{(r)}(\%)\times 10^{-3} & \gamma^{(p)}(\%)& \gamma^{(r)}(\%)\times 10^{-4}
\end{array} \]
Table 5. Parameters for EA up Catalina stars computed from the approaches proposed in this work.

| Catalina-ID | $P$ (d) | $\delta P_{\text{FWHM}}$ (d) | $\delta P_{\text{FWHM}}$ (LSG) | $\sigma_P$ | V | $\sigma_A$ | $\sigma_R$ | $\log(T_{\text{tot}}/P)$ |
|-------------|---------|-----------------------------|-----------------------------|-----------|---|---------|---------|-------------------|
| J053059.3-102647 | 1.16265491 | $1.32 \times 10^{-3}$ | $7.69 \times 10^{-5}$ | $2.08 \times 10^{-3}$ | 13.350 | $7.50 \times 10^{-1}$ | $2.83 \times 10^{-2}$ | 2.17 $\times 10^{-2}$ | 3.40 |
| J180743.0+502014 | 9.92055466 $\times 10^{-1}$ | $8.20 \times 10^{-3}$ | $6.99 \times 10^{-5}$ | $1.22 \times 10^{-3}$ | 15.810 | 1.14 | $2.71 \times 10^{-2}$ | 1.09 $\times 10^{-1}$ | 3.49 |
| J090355.3+533131 | 3.31637448 $\times 10^{-1}$ | $1.33 \times 10^{-3}$ | $2.49 \times 10^{-5}$ | $2.27 \times 10^{-3}$ | 15.095 | 6.32 $\times 10^{-1}$ | $2.06 \times 10^{-2}$ | 3.01 $\times 10^{-2}$ | 3.94 |
| J164404.4+574227 | 4.92343069 $\times 10^{-1}$ | $1.14 \times 10^{-3}$ | $4.56 \times 10^{-5}$ | $1.18 \times 10^{-3}$ | 15.088 | 9.92 $\times 10^{-1}$ | $1.64 \times 10^{-2}$ | 2.91 $\times 10^{-2}$ | 3.74 |

Figure 9. Phase diagram of four EA up Catalina stars where we also display the LS periodogram about the variability period (top right-hand panel for each star) and about half the variability period (bottom right-hand panel for each star). The name and the variability period are shown in each diagram. The solid black line shows the power spectrum considering a number of frequencies obtained from equation (4) assuming $\delta \phi = 0.01$, while those values found using $N_{\text{freq}} = 10^4$ are marked by the blue crosses. Moreover, the maximum power found for both methods of frequency sampling is displayed in the upper right corner.

the challenges of big data science since analytical equations are imposed.

The period and amplitude variation of light curves were also reviewed. We show that a complete characterization of a light curve requires separating period uncertainty and period variation, from which important information about the variability nature can be estimated. On the other hand, the noise and amplitude variation also provide new clues about intrinsic variations that come from the source. The analyses performed in this project are very useful since all aspects of the analyses of large photometric surveys are being studied in order to maximize the probability of finding variable stars, reduce the running time, and reduce the number of misclassifications. The current paper is the second step towards unbiased samples, i.e. samples that only enclose reliable variations since this is unfeasible using correlated or non-correlated indices alone. Moreover, in this project we try to standardize the analysis criteria for variable stars in photometric surveys. In spite of this, the dependence of variability indices on the instrumental properties has been reduced and now, we also propose an estimation of frequency sampling that reduces the dependence on the total time span or time sampling of the data. Moreover, an approach to study the amplitude and period variation is presented. We consider that these estimations provide better information about the phenomena observed than previous ones since these estimations are limited by instrument properties or signal features. These must be taken into account for a realistic estimation.

This paper concludes our studies about the constraints used to perform frequency searches. A new frequency-finding method and new insights to detect aperiodic variations and to determine the FAP will be addressed in a forthcoming paper of this series.

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