Computational AstroStatistics: Fast and Efficient Tools for Analysing Huge Astronomical Data Sources

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ABSTRACT

I present here a review of past and present multi-disciplinary research of the Pittsburgh Computational AstroStatistics (PiCA) group. This group is dedicated to developing fast and efficient statistical algorithms for analysing huge astronomical data sources. I begin with a short review of multi-resolutional \textit{k}d-trees which are the building blocks for many of our algorithms. For example, quick range queries and fast \textit{N}–point correlation functions. I will present new results from the use of Mixture Models (Connolly et al. 2000) in density estimation of multi–color data from the Sloan Digital Sky Survey (SDSS). Specifically, the selection of quasars and the automated identification of X–ray sources. I will also present a brief overview of the False Discovery Rate (FDR) procedure (Miller et al. 2001a) and show how it has been used in the detection of “Baryon Wiggles” in the local galaxy power spectrum and source identification in radio data. Finally, I will look forward to new research on an automated Bayes Network anomaly detector and the possible use of the Locally Linear Embedding algorithm (LLE; Roweis & Saul 2000) for spectral classification of SDSS spectra.

1. Introduction

In this paper, I present an update on the past and present work of the Pittsburgh Computational AstroStatistics (PiCA) group; a multi-disciplinary group of researchers from Computer Science, Statistics, and Astrophysics dedicated to developing fast and efficient algorithms for the analysis of huge astronomical datasets (see Nichol et al. 2000 a previous review of our work). The work presented by Larry Wasserman in this volume is part of the PiCA group research but is not discussed herein for obvious reasons.

The motivation for this work is two-fold. First, the quantity of data being collected is increasing rapidly and we stand on the threshold of the so-called “data flood”. By the end of this decade, we will have collected petabytes of astronomical data e.g. LSST & Planck. The sheer size and dimensionality of these datasets will restrict our ability to navigate and analyse these huge data sources and we will need new techniques to help us. The proposed “Virtual Observatory” (VO; see papers by Alex Szalay and George Djorgovski in this volume) is designed to address the issues of management, distribution and manipulation of such huge, multi–dimensional astronomical datasets. In this paper, we focus on the need for new analysis algorithms since an \textit{N}^2 or \textit{N}^3 algorithm – where \textit{N} is the number of data points – will no work any longer.

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Second, we are entering the realm of high precision astrophysics where the need to make measurements with higher and higher accuracy will increase (see recent review by Turner 2001). In cosmology, for example, the next decade will see the drive to measure the cosmological parameters to an accuracy of a few percent as well as confidently map the distribution of mass in both the local and distant universe. The drive for higher precision will greatly benefit from new statistical tools like those discussed herein and by others in this volume. In general, these new statistical techniques are computationally intense — e.g. the non-parametric techniques discussed by Larry Wasserman (this volume) — and therefore, to gain their potential, we will need to develop fast and efficient implementations of such algorithms. In this paper, I present some examples of such implementations.

In Section 2, I present a brief review of multi–resolutional KD–trees which are at the heart of much of our technology. In Section 3, I provide some examples of how such trees can speed–up simple counting queries. In Section 4, I will review Mixture Models and their use in Astrophysics. In Section 5, I will quickly present a new statistical tool called False Discovery Rate (FDR) and show two recent applications of this technique. In Section 6, I will outline our new work on a Bayes Network anomaly detector, while in Section 7, I present initial results from our research of algorithms for mapping high dimensional spaces.

2. Multi–Resolutional KD–trees

A multi–resolutional KD–tree (kd-tree) is a way of organizing a set of data-points in k-dimensional space in such a way that once built, whenever a query arrives requesting a list of all points in a neighborhood, the query can be answered quickly without needing to scan every single point.

The root node of the kd-tree owns all the data points. Each non-leaf-node has two children, defined by a splitting dimension $n.SPLITDIM$ and a splitting value $n.SPLITVALUE$. The two children divide their parent’s data points between them, with the left child owning those data points that are strictly less than the splitting value in the splitting dimension, and the right child owning the remainder of the parent’s data points.

kd-trees are usually constructed top-down, beginning with the full set of points and then splitting in the center of the widest dimension. It has been shown that this splitting criteria — instead of, say, splitting at the median of the widest dimension — produces a more balanced tree which is thus closer to obtaining the desired $O(log \, N)$ performance (see Moore 1991). This produces two child nodes, each with a distinct set of points. This is then repeated recursively on each of the two child nodes.

A node is declared to be a leaf, and is left unsplit, if the widest dimension of its bounding box is $\leq$ some threshold, MINBOXWIDTH. A node is also left unsplit if it denotes fewer than some threshold number of points, $r_{min}$. A leaf node has no children, but instead contains a list of k-dimensional vectors: the actual data-points contained in that leaf. The values MINBOXWIDTH = 0 and $r_{min} = 1$ would cause the largest kd-tree structure because all leaf nodes would denote single data points. In practice, we set MINBOXWIDTH to 1% of the range of the data point components and $r_{min}$ to around 10. The tree size and construction thus cost considerably less than these bounds because in dense regions, tiny leaf nodes are able to summarize dozens of data points. The operations needed in tree-building are computationally trivial and therefore, the overhead in constructing the tree is negligible. Also, once a tree is built it can be re-used for many different analysis operations.
3. Example Uses of \(kd\)-trees

3.1. Range Counting and Cached Sufficient Statistics

One of the most common queries made in Astronomy is: how many objects are within 1 arcminute (or distance \(r\)) of a given position. As discussed below, such a query can be performed very quickly using a \(kd\)-tree.

The key to the speed of such a query is the decorations of the \(kd\)-tree with extra information which we refer to as cached sufficient statistics (see Moore & Lee 1998). Specifically, we can store for each node the bounding box of all the points it contains (call this box \(n.\text{BoundBox}\)). The implication of this is that every node must contain two new \(k\)-dimensional vectors to represent the lower and upper limits of each dimension of the bounding box. The range search operation takes two inputs. The first is a \(k\)-dimensional vector \(q\) called the query point. The second is a separation distance \(s_{hi}\). The operation returns the complete set of points in the \(kd\)-tree that lie within distance \(s_{hi}\) of \(q\). Also, we can store \(n.\text{NumPoints}\), which is the number of points contained in each node. Furthermore, we also store the centroid of all points in a node and their covariance matrix.

Once we have \(n.\text{NumPoints}\) and \(n.\text{BoundBox}\), it is trivial to write an operation that exactly counts the number of data-points within some range without explicitly visiting all the data-points.

- **RangeCount**\((n, q, s_{hi})\)
  
  Returns an integer: the number of points that are both inside the \(n\) and also within distance \(s_{hi}\) of \(q\).

- Let \(\text{MINDIST} := \text{the closest distance from } q \text{ to } n.\text{BoundBox}\).

- If \(\text{MINDIST} \geq s_{hi}\) then it is impossible that any point in \(n\) can be within range of the query. So simply return 0.

- Let \(\text{MAXDIST} := \text{the furthest distance from } q \text{ to } n.\text{BoundBox}\).

- If \(\text{MAXDIST} \leq s_{hi}\) then every point in \(n\) must be within range of the query. So simply return \(n.\text{NumPoints}\).

- Else, if \(n\) is a leaf node, we must iterate through all the data-points in its leaf list. Start a counter at zero. For each point, find if it is within distance \(s_{hi}\) of \(q\). If so, increment the counter by one. Return the count once the full list has been scanned.

- Else, \(n\) is not a leaf node. Then:
  
  - Let \(C_{\text{left}} := \text{RangeCount}(n.\text{LEFT}, \text{query}, s_{hi})\)
  
  - Let \(C_{\text{right}} := \text{RangeCount}(n.\text{RIGHT}, \text{query}, s_{hi})\)
  
  - Return \(C_{\text{left}} + C_{\text{right}}\).

3.2. Fast \(N\)-point Correlation Functions

\(N\)-point correlation functions have a rich history in Astrophysics and have been extensively used to characterize the large-scale distribution of matter in the Universe. Moreover, higher-order correlation
functions will become critically important in this new era of high precision cosmology as they are important tests of biasing and gaussianity (see Szapudi et al. 2001).

\(N\)-point correlation functions are however, computationally intensive to compute especially for large databases and high values of \(N\). We have used a dual \(kd\)-tree approach to help solve this problem and provide substantial speed-ups for calculating the \(N\)-point correlation functions (see Moore et al. 2000 & 2001). We note here that substantial speed-ups can also be achieved by binning the data into cells and performing the calculation directly on that grid. This is fine for separations larger than the grid size but fails as one approaches the resolution of the bin size. Our method is equivalent to an “all–pairs” calculation i.e. if one had visited all possible pairs of points in the dataset and binned them appropriately.

For more details on our \(N\)-point correlation function code, the reader is referred to Moore et al. (2000 & 2001) as well as our website http://www.autonlab.org/. We note here that the tree structures discussed herein are optimal for relatively low dimensional spaces (e.g. a few tens of dimensions) and other tree structures like Ball–trees and AD–trees are better for higher–dimensional spaces (see Moore & Lee 1998).

4. Using Mixture Models in Astrophysics

In Connolly et al. (2000), we presented the use of Mixture Models of Gaussians to model the probability density function of multi–dimensional astronomical data. The reader is referred to Connolly et al. (2000) for a detailed review of Mixture Models including our fast implementation of the algorithm based upon the \(kd\)-tree technology discussed above. In this section, we provide two recent applications of this technology to the Sloan Digital Sky Survey (SDSS).

4.1. Finding X–ray Sources

Even after years of hard work, the number of detected X–ray sources with an optical identification remains small. For example, the WGACAT\(^6\), SHARC (Romer et al. 2000) & RASS (Voges et al. 1999) X–ray catalogs, which contain hundreds of thousands of X–rays sources, are still mostly unidentified. This is due to the laborious nature of the optical follow–up.

This will hopefully change soon primarily due to new optical surveys of the sky and the approaching VO era which will provide new, automated tools to assist the user. As a pilot study, we are using the SDSS data and the mixture model algorithm to help automate the optical identification of X–ray sources.

This is achieved as follows. We first obtain photometric multi–color data \((u', g', r', i', z')\) within 15 arcseconds of 7300 WGACAT and SHARC sources within the boundaries of the SDSS EDR data (see Stoughton et al. 2001). This results in 377 matches between an SDSS and X–ray source. Using these data, we cluster the sources in 4D color–space and thus determine the probability density function for these sources (the best fit mixture model contains 33 gaussians). This pdf is then used to determine the likelihood of any new source being an X–ray source. We plan to extend this work to include further optical and X–ray information e.g. the optical morphology and the ratio of the optical and X–ray fluxes (see Stocke et al. 1991). This will facilitate a robust and automatic identification for a large number of X–ray sources.

\(^6\)http://wgacat.gsfc.nasa.gov
presently lying undiscovered in catalogs like WGACAT. A preliminary version of this system is available at http://ranger.phys.cmu.edu/users/xray/.

![Figure 1](image-url)

**Figure 1:** Relative Likelihood of a SDSS source being a star or quasar based on their observed colors. The 45 degree separation line is shown.

### 4.2. Quasar Target Selection

We have also begun to use the Mixture Model algorithm to help in the selection of quasars in multi-color space. In Figure 1, we show a preliminary implementation of such an algorithm using the SDSS data. Here, we have clustered 8833 spectroscopically–confirmed SDSS quasars and 9999 SDSS stars (selected to be point–like objects) in 4D color–space \((u' - g', g' - r', r' - i', i' - z')\) to obtain two pdf’s; one for quasars and the other for stars. Then given a new SDSS source with measured colors, one can easily compute the relative likelihood that it is a star or quasar. As illustrated in Fig. 1, we can achieve a high success rate with 96% of the quasars having a quasar probability density larger than stellar probability densities and 99% of the stars having a stellar probability density higher than quasar probability densities i.e. the dashed lines in these figures.

We plan several major improvements to this technique. This includes i) the addition of other parameters like star–galaxy separation probability, magnitudes, radio and X–ray fluxes etc.; ii) the use of synthetic quasar and star SDSS colors to ensure we are not biasing ourselves since the observed data clearly includes the survey selection function; iii) increased testing using significantly more spectroscopic and photometric data from the SDSS.

In addition, these applications of the mixture model algorithm have highlighted the need for improvements to the core technology, specifically the need for the algorithm to incorporate observational errors on the data points being clustered to obtain the pdf’s. This is traditionally ignored in such computer science orientated algorithms but is vital when analysing real astronomical data. We also need to develop and improve the visualization of the mixture model. At present, this is woefully inadequate and is beginning to hinder our ability to quickly interpret the results of our mixture model. These improvements to the algorithm will require new computer science and statistical research.
5. False Discovery Rate

In a recent paper by Miller et al. (2001a), we introduced the False Discovery Rate (FDR) to the astronomical community. This is a new statistical procedure for performing multiple hypothesis tests on data and has three key advantages over more traditional methods like a “3-sigma” threshold or the Bonferroni method: 

i) It has a higher probability of correctly detecting real deviations between the model and the data; 

ii) it controls a scientifically relevant quantity – the average fraction of false discoveries over the total number of discoveries; 

iii) it can be trivially adapted to handle correlated data.

We have recently used FDR to solve two astronomical problems. The first is the detection of the acoustic oscillations (“Baryon Wiggles”) in the power spectrum of matter in the local universe (see Miller et al. 2001a,b,c for the full details of this discovery). In Figure 2, we show our detection of the “Baryon Wiggles” along with a comparison of our work with the recently released CMB Balloon data (MAXIMA & BOOMERANG). The agreement between these two measurements is impressive and it is re-assuring that our detection of the “Baryon Wiggles” is fully consistent with the CMB at a $z \sim 1000$. In summary, the FDR procedure is a less conservative procedure than the more traditional multiple hypothesis testing methodologies (like “2 sigma” thresholding) commonly used in Astronomy. This has allowed us to detect the “Baryon Wiggles” in the local universe with much fewer data. This illustrates the power of using new statistical tools in this era of high precision cosmology as we attempt to extract the maximum amount of information from these future surveys.

Figure 2: Figure 5 taken from Miller et al. (2001a). The figure shows the amplitude–shifted power spectra for the three samples of uncorrelated data (see Miller et al. 2001b for details). The points highlighted with a circle denote rejections with $\alpha = 0.25$ (e.g. a quarter of the rejections may be mistakes). The points highlighted by squares are for $\alpha = 0.10$ (e.g. a tenth of the rejections may be mistakes). The analysis utilizes our best-fit model with the baryon wiggles removed as the null hypothesis. By controlling the false discovery rate, we can say with statistical confidence that the two “valleys” are detected as features in the
A second application of FDR is given in Hopkins et al. (2001) as part of a new source detection algorithm for radio data. Specifically, Hopkins et al. (2001) use FDR to determine which pixels in their radio telescope images are consistent with sky noise or are part of a source. Traditionally, this is done by apply a “5 sigma” threshold which, as discussed by Hopkins et al. (2001) and Miller et al. (2001a), is a very conservative test. Hopkins et al. (2001) compare the FDR method with Imsad and Sextractor (two traditional methods of detecting sources in imaging data) and find it is significantly better than these methods in detecting more, real sources without increasing the false source detection rate.

6. Bayes Network Anomaly Detector

Bayes Networks are a popular method for representing joint probability distributions over many variables. The Bayes Nets have the advantage that instead of using a single joint probability function (which can be prohibitive since it may require a large number of parameters to fit the data), they factor the distribution into a smaller number of conditional probability functions for only a subset of the important variables. In practical terms, Bayes Nets have two limitations. They are computational slow to learn and traditionally only work for discrete data. We have tackled both of these issues using a new implementation of Bayes Networks called Mix-Nets (see Davies & Moore 2000) which uses the mixture model of Gaussians to fit the data quickly over different subsets of the domain variables which can then be combined into a coherent joint probability model for the entire domain. Once learned, the Bayes Net offers the ability to isolate sources with a low likelihood of being produced by the model and this identifies those sources as anomalies. Moreover, the Bayes Net provides the variables in the joint probability model which cause this source to be anomalous.

We have used this technology to search for anomalies within the SDSS photometric archive. Specifically, we have used 1.5 million SDSS detected sources, each with 25 variables (magnitudes, sizes and shape parameters in all 5 of the SDSS passbands), to build a Bayes Network. We derive the overall probability of each source (using the learned network) and rank the sources by this probability. The bottom 1000 sources are flagged as anomalies and visually inspected as they are unusual objects, within the data, based on the joint probability model of these 25 attributes.

One of the major problems with this present approach is the existence of errors within the data. At present, the most unusual objects are diffraction spikes (around stars), asteroids and de–blending errors. This is understandable since these errors have unphysical colors and shapes making them gross outliers to many of the joint conditional probability distributions.

We plan to tackle this problem – which is an issue of productivity – using an iterative loop where the scientist helps the Bayes Network focus on the interesting astronomical anomalies. First, we will initially learn the Bayes Network with all attributes and all data points of interest. The scientist will be presented the bottom 1000 sources (the anomalies with the lowest probability) and will interactively highlight obvious errors (like those mentioned above). As the Bayes Networks also stores the conditional probabilities that caused this anomaly, we can use this information to suppress further examples of such an error when we re–learn the Bayes Network i.e. if diffraction spikes are always “long” and “red” we can use that information to ignore further examples of this error. After a few iterations, we should have interactively suppressed obvious errors based on this feed–back loop and the scientist will be presented with a higher percentage of
physical anomalies. This is research in progress.

Figure 3: The LLE algorithm is applied to a sample of 500 galaxy spectra (each of 2000 wavelength elements) in order to determine if galaxy spectra occupy a lower dimensional subspace (i.e. if strong correlations are present between the individual spectra). Using LLE to compress this 500x2000 space down to a 3 dimensional subspace (see left panel for the distribution of the coefficients for the 500 spectra in this 3D space). We find that the position of a galaxy within this subspace is directly correlated with its spectral type (or, mean age of the galaxy). The right panel shows the typical spectra associated with those points highlighted in the left panel i.e. The red points go with the red spectrum etc.. This simple example demonstrates how new computational techniques might enable a radical compression in the dimensionality of physical data sets.

7. Very High Dimensional Data

The next generation of astronomical data will contain many thousands of dimensions. This presents a new paradigm for data analysis techniques since present algorithms and tools do not scale–up into such regimes. The handling of very high dimensional data is an active research area in computer science and statistics e.g. Isomap (Tenenbaum, de Silva & Langford 2000) and LLE (Roweis & Saul 2000). In Fig. 3, we show the power of such algorithms through the use of LLE to non–parametrically study the classification of SDSS spectra.

8. Conclusions

In this paper, I have outlined an array of fast and efficient statistical algorithms we are developing as part of the Pittsburgh Computational AstroStatistics (PiCA) Group. This is a balanced, multi–disciplinary research effort where all parties gain substantially from this cross–discipline collaboration. For example, the fast algorithms enable new astrophysics to be done and conceived (N–point functions), while the
astrophysics problems drive new computer science and statistics e.g. the incorporation of errors into Bayes Networks and Mixture Models as well as new statistical theory in extending FDR to slightly correlated data. Therefore, it is a rich collaboration with many possibilities to simulate new and cutting-edge research in computer science, statistics and astrophysics. This work is funded in part through the NSF KDI and ITR programs and the NASA AISRP program and makes use of SDSS data (see www.sdss.org). We acknowledge Don York for carefully reading this manuscript.

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