Theory of Phases & Image Reconstruction in Optical Interferometry

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Thanks to: Chris Haniff, John Monnier, J.-P. Berger

Outline of Talk

- Fringe patterns; amplitude and phase
- Impact of atmosphere
- Techniques to get phase information:
 - Phase Referencing
 - Differential Phase
 - Closure Phase
- Closure Phase
 - Definition and properties
 - Bayesian inference
 - Use of CP in model fitting
 - Use CP in mapping

Interferometers measure fringes (revision)



Fringe amplitude and phase depend on FT of source brightness distribution (revision)

- Recall sinusoidal interferometer output (fringes): $P \propto 1 + \cos(kD), \quad D = s.B + d_1 - d_2$
- This is related to the Fourier Transform of the source brightness distribution:

$$P(\mathbf{s}_{0}, \mathbf{B}, \delta) = \mathbf{I}_{total} + \operatorname{Re}[V(\mathbf{B}) \exp(-ik\delta)],$$
$$V(\mathbf{B}) = V(u,v) = \int I(\alpha, \beta) \exp(-2\pi i(\alpha u + \beta v)) d\alpha d\beta$$

• δ is offset from expected white-light fringe delay. Measure P at e.g. δ =0 and δ = $\pi/4$ to obtain complex V

BUT....

- When we observe through the Earth's atmosphere, the phase of the fringe pattern is perturbed
- We can still measure the phase, but it no longer tells us anything about the source

Actual (dispersed) fringe pattern





Delay

Fringe motion = phase fluctuations

• Note motions are > 1 fringe



Fringe motion = phase fluctuations

• Note motions are > 1 fringe



The atmosphere

- A 12m × 12m patch of good atmosphere
- Each contour represents one radian of phase delay for light at a wavelength of 2 microns

Phasescreen



What this does

- Atmosphere introduces an unknown phase delay above each interferometric collector ³/₄
- Example: suppose only one aperture affected
- Shifts output of interferometer away from expected white-light position



Why we can't average the phase



- Even on a good site in the near-infrared, phase excursions exceed π radians

Timescale for phase variations



• Coherence time τ_0 :

Interval over which RMS phase change is 1 rad

- Scales as $\lambda^{6/5}$, so 3ms at 500nm corresponds to 18ms at 2.2 μ m
- Must use short exposures to avoid smeared fringes

Recap

- Interferometers measure fringe patterns:
 - Amplitude
 - Phase: location (in delay-space) of white-light fringe
- Fringe amplitude and phase are amplitude and phase of *one Fourier component* of the source brightness distribution
- Atmosphere perturbs measured phase by > π rad
- Timescale for phase perturbations is coherence time
 - Tens of milliseconds in NIR
 - Need short exposures even if only measuring amplitude





Why do we care about phase?

• Why don't we just measure the fringe amplitude then?

- Answer: Depends on what science you want to do. Sometimes just the amplitude is enough, often its not.
- Aside: atmosphere also affects measured visibility amplitude
- Mitigate by interleaving observations of science object and unresolved calibrator star

Most of information is in visibility phases (i)



- Without closure phase data, map is necessarily centro-symmetric
- With phase information, correct source brightness distribution is discovered

Most of information is in visibility phases (ii)



Amplitudes and phases

Phases only

Techniques to recover phase information

- Closure phase (most of this talk & practical session)
- Phase referencing
- Differential phase

Phase Referencing (Dual Star Interferometry)



Phase Referencing e.g. PRIMA

- Fringes on 2 sources simultaneously
- Track fringes on reference source using BC#1
- Measure amplitude and phase of science object fringes in BC#2
- Metrology system tells you phase zero-point for BC#2
 - measured phase then
 equals true visibility phase



Differential phase e.g. AMBER/MIDI

- Extra hardware not required
- Nearby reference star not required
- Measure fringe phase as function of wavelength
- Model and remove atmospheric dispersion $\rightarrow \Phi_{\text{DP}} = \phi(\lambda) - \phi(\lambda_{\text{ref}})$
- Tells you photocentre shift w.r.t $\lambda_{_{ref}}$ (Fourier shift theorem)
- Need a model for the source to interpret further

Differential Phase Example



• From Meilland et al. (2007) A&A 464, 59

The Closure Phase

1

$$\Phi_{12} = \phi_{12} + \varepsilon_1 - \varepsilon_2$$

$$\Phi_{23} = \phi_{23} + \varepsilon_2 - \varepsilon_3$$

$$\Phi_{31} = \phi_{31} + \varepsilon_3 - \varepsilon_1$$

$$\Phi_{12} + \Phi_{23} + \Phi_{31} = \phi_{12} + \phi_{23} + \phi_3$$

- Sum of visibility phases around a closed triangle of baselines
- Telescope-dependent errors (e.g. atmosphere) cancel



The Bispectrum

- Often more convenient to work with the **bispectrum** (a.ka. "Triple product")
 - = product of complex visibilities around a closed triangle of baselines
- Argument of bispectrum is the closure phase

Bispectrum measurements can be averaged

- Successive bispectrum measurements can be averaged in the complex plane
- Average is useful even if SNR of individual measurements is low (even if << 1)



Recap on Visibility Functions

- FT is linear → V(component1 + component2)
 = V(component1) + V(component2)
 - Remember V is complex
 - Use this to predict bispectrum and hence closure phase for complicated sources



What does a closure phase measure?

- Insensitive to source position
 - Unlike visibility phase
- Point-symmetric sources have CP of 0 or 180°
 - Common examples: symmetric disc, equal binary
- CP measures fraction of asymmetric flux
 - On the angular scale to which you have resolved the source

- | CP / rad |
$$\approx F_{asymm}$$
 / F_{symm}



 With enough closure phases, you can discover the nature of the asymmetry

Closure Phase Example



- Deroo et al. (2007)
 A&A 474, L45
- CP -> infer presence of inclined dust disk in post-AGB binary





Recap: closure phase

- Bispectrum is product of complex visibilities around closed triangle of baselines
 - Closure phase is argument of bispectrum
- Bispectrum is "good observable" in presence of atmosphere
 - Can be averaged over many coherence times
- Closure phase measures fraction of asymmetric flux, on scale at which you have resolved the source





Important Properties of Closure Phases

- More robust to calibration error than visibility amplitude
 - Atmospheric turbulence generally does not bias measurement
 - Reasonable hope of measurement error reducing as \sqrt{N}
 - There can be biases due to chromatic effects (same for visibility amplitude)
- Sensitive to asymmetries in brightness distribution
 - Bispectrum *real* for point-symmetry ($\Phi_{CP} = 0 \text{ or } 180^\circ$)
 - Must resolve object to have significant signal
 - Critical for validating model fits to visibility amplitude data
 - Necessary for imaging (if no phase referencing)

How Much Phase Information?

Closure Phases are not all independent from each other



Using Interferometric Observables

- i.e. statistical inference with squared visibilities, closure phases etc.
- Quantitative interpretation of sparse Fourier-plane data is an **inverse problem**:
 - What can we infer about the sky brightness distribution given the data we have measured?
- The most useful technique is Bayesian inference:
 - Model-fitting (a.k.a. parameter estimation, parametric imaging)
 - Mapping (a.k.a image reconstruction)
- Will also outline non-Bayesian mapping techniques

Classes of Inference Problems

- Given a hypothesis H, are some data D consistent with it?
 - Related problem is *Model Selection*: given two competing hypotheses H₁ and H₂, which is best supported by the data?
- Parameter Estimation can be thought of as hypothesis testing as well:
 - Given a family of hypotheses, identical apart from the value of some parameter, which is best supported by the data?

Interpretation of Probability (i)

- Consider hypothesis testing as introduced above
- We can ask "Given a hypothesis H, what is the probability that our noisy measurement process gave rise to the observed dataset?"
 - We can image a series of repeated trials of the measurements, each of which would give rise to a different realisation of the dataset
 - No intellectual leap from thinking about different outcomes of dice throwing or card drawing experiment

Interpretation of Probability (ii)

- But we only have one realisation of the dataset
- We are interested in the **Inverse Problem**: what can we say about the validity of the hypothesis given the data?
- A Bayesian would ask "Given the data, what is the probability that the hypothesis H is true?"
 - Requires a broad interpretation of the concept of probability
Bayes' Theorem (i)

- A Bayesian would ask "Given the data, what is the probability that the hypothesis H is true?"
 - Willing to interpret probability as reflecting their degree of belief in a particular hypothesis
- Accepting this, we can now use the sum and product rules for combining probabilities
- Hence derive Bayes' Theorem (after Rev. Thomas Bayes):
 P(H|D, I) = P(D|H, I) · P(H|I) / P(D|I)
 Posterior = Likelihood · Prior / Evidence
- I is background information, assumptions
- Often, just proportionality is useful: $P(H|D, I) \propto P(D|H, I) \cdot P(H|I)$

Bayes' Theorem (ii)

- Posterior probability is what we are interested in knowing
 = probability of H given measured dataset
- Likelihood is probability of obtaining our particular realisation of the dataset given H - we hopefully know enough about the measurement process to calculate this
- *Prior* encodes our *a priori* knowledge about H. Critics of Bayesian methods have particular problems with this:
 - Subjective
 - Hard to encode complete ignorance
 - But if changing prior alters your conclusions, you need more data!

Hypothesis Testing (Bayesian)

- Usually couched as a Model Selection problem: given two competing hypotheses H₁ and H₂, which has the highest posterior probability?
- Usually choose a simple uninformative (as possible) prior, then model selection boils down to calculating the likelihood = probability of obtaining measured data given hypothesis
- Slightly more complicated if competing hypotheses have different numbers of unknown parameters - but Bayes' theorem allows this to be handled objectively, by *marginalisation*

Assigning Probabilities

- Hypothesis testing requires calculation of the *likelihood* = prob. of obtaining measured data given hypothesis
- To make progress we must think about the *noise model* for our data, i.e. how to assign the probability of measuring certain values, given a hypothesis concerning e.g. parameter(s) we want to infer from the data

Example: Gaussian Noise

- Suppose N data $x_{_{\rm i}}$, measurements of a quantity whose true value is μ
- Gaussian noise, known standard deviation σ
- $P(x_i) = 1/(\sigma J(2\pi)) \exp[-(x_i \mu)^2/(2\sigma^2)]$
- What is *likelihood* of dataset {x} given particular value of µ?
- By product rule for combining probabilities: $P({x}|\mu) = \prod P(x_i) = \prod (1/(\sigma J(2\pi)) \exp[-(x_i - \mu)^2/(2\sigma^2)]$
- Often more convenient to work with natural log: In P = const. - $\sum (x_i - \mu)^2 / (2\sigma^2)$

Gaussian Noise: Bayesian Approach

- From previous slide: In P = const. - $\sum (x_i - \mu)^2 / (2\sigma^2)$
- Taking a Bayesian approach, for case of a *uniform prior* (over a certain range), posterior probability P(µ|{x}) is proportional to likelihood – only likelihood depends on µ
- Best estimate of μ is given by maximum of the posterior pdf. This is a Maximum Likelihood method
- Unsurprisingly, P (and In P) is maximised for $\mu_0 = (\sum x_i)/N$ i.e. the mean of the samples $\{x\}$ is the best *estimator* of the population mean

Gaussian Noise: Posterior pdf

- In[P(μ|{x})] for true μ=0, σ=1:
- As N increases
 - Pos'n of peak gets closer to true µ
 - Peak becomes sharper
- i.e. mean of measurements gives better estimate of true µ as we acquire more data - this is generally true in parameter estimation provided you have designed a good experiment!



Posterior pdf

- In general, the (log) posterior pdf may be
 - Asymmetric
 - Multi-modal i.e. have multiple peaks
- In the region of a maximum X_0 , we can always perform a Taylor expansion (note 1st derivative is zero): $\ln[P(X|{x})] = L(X|{x}) = L(X_0) + \frac{1}{2} d^2L/dX^2|_{X=X0}(X-X_0)^2 + ...$ (now using X, rather than μ , as symbol for parameter under test)
- Taking the exponential again: P(X|{x}) ≈ A exp[¹/₂ d²L/dX²|_{x=x0}(X-X₀)²]



Posterior pdf

- So after Taylor expansion of ln P we have: $P(X|{x}) \approx A \exp[\frac{1}{2} d^2L/dX^2|_{X=X0}(X-X_0)^2]$
- We've approximated the posterior as a Gaussian pdf
 - With $\mu = X_0, \sigma_X = (-d^2L/dX^2)_{X=X0}^{-1/2}$
 - Hence interval $[X_0 \sigma_x, X_0 + \sigma_x]$ contains **approximately** 68.3% of the posterior probability; $[X_0 - 2\sigma_x, X_0 + 2\sigma_x]$ contains 95% etc.
 - i.e. σ_x gives the "error bar" on the parameter estimate X_0
- In the Gaussian noise example, approximation is exact
 - $d^{2}L/dX^{2}|_{X=X0} = -N/\sigma^{2}$
 - Best estimate of mean of Gaussian process is $(\sum x_i)/N \pm \sigma/\sqrt{N}$

Chi-square Fitting

- If we have N data points (RVs) $y_i(x_i)$ with independent Gaussian errors σ_i , maximum likelihood model-fitting corresponds to minimising chi-squared. To see this:-
- $P(y_i|\{a\}) \propto \exp[-(y_i y(x_i,\{a\}))^2/(2\sigma_i^2)],$ where $y(x_i,\{a\})$ is model-predicted value given params $\{a\}$
- Likelihood of dataset {y} given particular {a} is: $P({y}|{a}) = \prod P(y_i) \propto \prod exp[-(y_i - y(x_i, {a}))^2/(2\sigma_i^2)]$
- Maximising P is equivalent to maximising ln P, given by: ln P = const. - $\sum (y_i - y(x_i, \{a\}))^2 / (2\sigma_i^2) = const. - \chi^2/2$
- Obviously, maximising - $\chi^2/2$ is the same as minimising χ^2

Model-fitting in practice

- Lots of literature about how to minimise χ^2 (and other merit functions)
- Can choose to minimise χ^2 even if $\sigma_{_i}{}^{\prime}s$ are not Gaussian, but:
 - No longer a maximum-likelihood estimate
 - Cannot legitimately perform chi-square goodness-of-fit test
- Distinction between problems that are linear in {a} and those that are not - usually non-linear for OI
- Beware of:
 - May be several local minima in $\chi^2(\{a\})$
 - Unhelpful topology of χ^{2} hyper-surface

Interpretation of best-fit χ^2

- Models with unlikely χ^2/ν values (say 3-5) are often described as "acceptable"
- Slightly high χ^2 may be wholly or partly due to underestimated or non-normal σ_i 's
- May also indicate that there is some element of the physics that is unmodelled, but model may still be useful:
 - Good fit over some range(s) of x
 - Probably captures some physics, can form basis for more realistic model
 - Make useful/testable predictions
- Conversely $\chi^2 <\!\!<\!\! 1$ suggests over-complex model is fitting noise and/or data/bins not independent

Model Fitting with Closure Phases

- Conventional techniques used to fit model for source brightness distribution to measured visibility amplitudes and closure phases/bispectra
 - Least-squares (only if equally-sized errors)
 - Bayesian: minimise negative log posterior probability $L = Prior + \Sigma (D_i - M(a))^2 / (2\sigma_i^2)$

by varying vector **a** of model parameters

- Here D_i is Squared Visibility or Closure Phase (D_i -M calculated modulo 2π)
- Model is either:
 - Sum of uniform discs, elliptical Gaussians etc.
 - Output of radiative transfer code

Recap: Bayesian Model-fitting

- Recall Bayes' Theorem:
 P(H|D, I) = P(D|H, I) · P(H|I) / P(D|I)
 Posterior = Likelihood · Prior / Evidence
- If we have data with independent Gaussian errors, maximum likelihood model-fitting corresponds to minimising chi-squared.
- For sparse Fourier plane data, the chi-squared hypersurface often has unhelpful topology
- We can derive error bars on fitted parameters from the shape of the peak in the posterior pdf

The Imaging Problem

- Suppose we wish to reconstruct a pixellated (modelindependent) image instead
- Sampling of the (u, v) plane is necessarily incomplete
- In other words we have only measured some of the spatial frequencies (given by B/λ) in the sky brightness distribution
- Unless we do phase referencing, the phase of each measured visibility is unknown
- We only have linear combinations of the visibility phases = closure phases

Sampling

- We have sampled the visibility V at various points (u_i, v_i)
- In other words we have measured the product of FT(sky brightness) and a sampling function S(u,v) = sum of delta functions
- We can invert this to give a <u>dirty image</u>
- By the convolution theorem, the dirty image is the convolution of the true sky brightness with the <u>dirty beam</u>

$$S(u,v)V(u,v) \Leftrightarrow S * S V = S S * I$$

Dirty Dirty
image beam

• The dirty beam is the Fourier Transform of the sampling function *S*(*u*,*v*)

Deconvolution in Principle

- There are an infinite number of maps that fit the data
- Most of these are physically unreasonable
- Need to use prior knowledge
- Universal:
 - Positivity
 - Finite extent (support)
- CLEAN-specific
 - Map consists of a relatively small number of point sources (convolved with a <u>clean beam</u>)
- MEM-specific
 - Map has a compressed range of pixel values
 - i.e. map is smooth in some sense

Deconvolution Does Work!





Mapping with Closure Phases: (a) Iterative Deconvolution

- Closure phases used as a constraint in an iterative scheme
 - Assign some phases consistent with the closure phases using a <u>model</u>
 - Fourier Invert \rightarrow dirty map
 - Deconvolve dirty map (e.g. CLEAN) \rightarrow new model
 - Start over with new model
 - Unless procedure has <u>converged</u>

Why do iterative schemes converge?

- In early iterations, models do not fit data perfectly
 - Generally over-simplified
- model = true sky + "error distribution"
- "Error distribution" produces errors in phases assigned to the data
- Hence get spurious features in dirty map. But these are
 - Weak
 - Spread over a large area
- Hence don't get incorporated into new model
- Deconvolution filters out the error distribution

Mapping with Closure Phases: (b) Fitting with Regularization

- Fit model consisting of pixel values to visibility amplitude and closure phases
- No unique solution, so constrain using prior knowledge:
 - Positivity
 - Limited Field of View
 - Regularization term to favour "simple" solutions
 - e.g. Maximum Entropy: compressed range of pixel values
 - e.g. local smoothness
 - Note that the iterative schemes outlined previously incorporate prior knowledge *implicitly*

Maximum Entropy (MEM/Maxent)

• Fit pixellated model (I_k) to data with the extra constraint that the "entropy" S is maximised

$$S = -\sum I_k \ln \frac{I_k}{M_k}$$

- Produces image with a compressed range of pixel values
 - Hence image is "smooth" (but not locally)
- M_k are pixel values for <u>default image</u>
 - Allows specific prior knowledge to be incorporated
- In practice constraints are maximum entropy and that χ^2 has its expected value, so maximise $\alpha S \chi^2/2$

Entropic Prior

Monkeys throw a large number, *M*, of balls into *N* buckets (flux quanta into pixels).

Probability that they end up with configuration $\{n_i\}$ is $pr(n_i | M, N) = N^{-M} \frac{M!}{n_1! n_2! \dots}$

Use Stirling's approximation, $log(n!) \approx n log(n) - n$

$$\log[\operatorname{pr}(n_i | M, N)] = -M \log N - \sum_{i=1}^N n_i \log\left[\frac{n_i}{M}\right]$$

Let the fraction of peanuts be, $f_i = n_i / M$

$$\log[pr(f_i | M, N)] = -M \log N - M \sum_{i=1}^{N} f_i \log f_i$$

 $pr(f_i | M, N) \propto exp(\alpha S)$ "entropic" prior pdf

 $S = -\sum_{i} f_i \log f_i$ configurational entropy



Fitting with regularization in practice

- Want to avoid doing inverse transform from data to model space (missing phase information)
- Start in model space, with initial (default) image
- Calculate merit function (S and χ^2 for MaxEnt)
- Determine improved model (gradient search, or modelspace algorithm)
- Iterate

Available OI imaging codes



• Also MIRA (Lyon; this school) and Wisard (ONERA)

Image Quality

- <u>Dynamic Range</u>: Ratio of peak brightness to faintest believable feature
 - Limited by errors on visibility data (random, systematic)
 - Few 100:1 typical for optical interferometry
- <u>Image Fidelity</u>: How close map is to true image
 - Hard to quantify!
 - Clearly dependent on (*u*,*v*) coverage

Rules of Thumb

- The number of visibility data ≥ number of filled pixels in the recovered image
- The distribution of samples should be as uniform as possible
 - To aid the deconvolution process.
- The range of interferometer baselines, i.e. B_{max}/B_{min} , will govern the range of spatial scales in the map
- There is no need to sample the visibility function too finely
 - For a source of maximum extent θ_{\max} , sampling very much finer than $\Delta u \approx 1/\theta_{\max}$ is unnecessary.

Field of View (revision)

The field of view will be limited by:

- Primary beam of the collectors
- Spectral resolution
 - OPD < $\lambda^2/\Delta\lambda$ must be satisfied for all field angles
 - Generally \Rightarrow FOV $\leq [\lambda/B][\lambda/\Delta\lambda]$
 - i.e. (spatial resolution)×(spectral resolution)
- Shortest baseline in the array
 - Must sample low spatial frequencies i.e. large scales
- Chosen map size

Conventional vs. Interferometric Imaging





- Optical HST (left) and 330MHz VLA (right) images of the Crab Nebula and the Orion nebula. Note the differences in the:
 - Range of spatial scales in each image
 - The range of intensities
 - The complexity of each image
 - The field of view as measured in resolution elements

alp ori — final model: alp Ori 00 250 Δ 200 4 Mapping and model-fitting are complementary S-N (mas) 100 150 Closu 20 Δ 50 \circ 0 T 0 4.5 5.5 6.5 5 4 6 7 Longest baseline $/M\lambda$

Longest baseline $/M\lambda$

Recap: Bayesian Mapping

- No unique solution need to use prior knowledge
- Implicit prior knowledge: positivity, finite map size
- Explicit prior knowledge: regularization term e.g. entropy
- Several public software packages most do a good job
- Image quality is generally limited by poor uv coverage

Concluding Remarks

- Phase information important for unambiguous interpretation of Fourier plane data
- Several techniques for obtaining phase information in phase-unstable conditions
 - Closure phase
 - Differential phase
 - Phase referencing (see talk on PRIMA)
- Closure phases/differential phases can be used in mapping and model-fitting

Spare slides start here

Closure Amplitudes

• Combination of amplitudes that is unaffected by antenna-based er $V_{10}^{\text{measured}} | V_{34}^{\text{measured}} |$ $= \frac{|G_1||G_2||V_{12}^{\text{true}}||G_3||G_4||V_{34}^{\text{true}}|}{|G_1||G_3||V_{13}^{\text{true}}||G_2||G_4||V_{24}^{\text{true}}|} = \frac{|V_{12}^{\text{true}}||V_{34}^{\text{true}}|}{|V_{13}^{\text{true}}||V_{13}^{\text{true}}||G_{1}||G_{2}||G_{1}||V_{13}^{\text{true}}||G_{2}||G_{1}||V_{24}^{\text{true}}|} = \frac{|V_{12}^{\text{true}}||V_{34}^{\text{true}}|}{|V_{13}^{\text{true}}||V_{24}^{\text{true}}|}$

- Named by analogy with closure phase
- Need at least four elements
- Can use as an additional constraint in self-calibration, to correct the *amplitudes* of the telescope gains
 - Usually applied in later iterations only

Self-Calibration

- Cornwell & Wilkinson (1981) •
- Another specific example of above: closure phases used *implicitly* • $\phi_{ii}^{\text{intrinsic}} = \phi_{ii}^{\text{measured}} - (\varepsilon_i - \varepsilon_i)$
- Explicitly solves for telescope phase errors ε_r : •
- CALIB task in AIPS implements this •
- Start with sky model: <u>trial image</u> •
- Adjust telescope errors (corrections) so data is best fit by trial image •
 - Take proper account of noise on measured amplitudes and phases
- Apply these corrections to data
- Invert corrected data and deconvolve ۲
- If not converged, use resulting map as new trial image and start over ٠

Features of Self-Calibration

- Uses a <u>noise model</u> in choosing optimum phases:
 - Allows for different SNRs on different baselines
 - Allows for different phase stability at different telescopes
 - Can specify timescale over which phase errors change
- This noise model is *wrong* for optical/infrared interferometry
- One telescope error is arbitrary
 - Assign zero error to a <u>reference telescope</u>
- CLEAN/MEM aids convergence in same way as other iterative schemes
MaxEnt data processing



Start from "flat" maximum entropy "object": { f_i } all equal ($\alpha = \Re$)

transform this to get "mock" data, and χ^2 degree-of-fit

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Find new search directions (e.g. \nabla \chi^2, \nabla S) and update \{f_i\}
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 α relaxed from \pm to its most probable value

