

# X-ray Timing in Astrophysics

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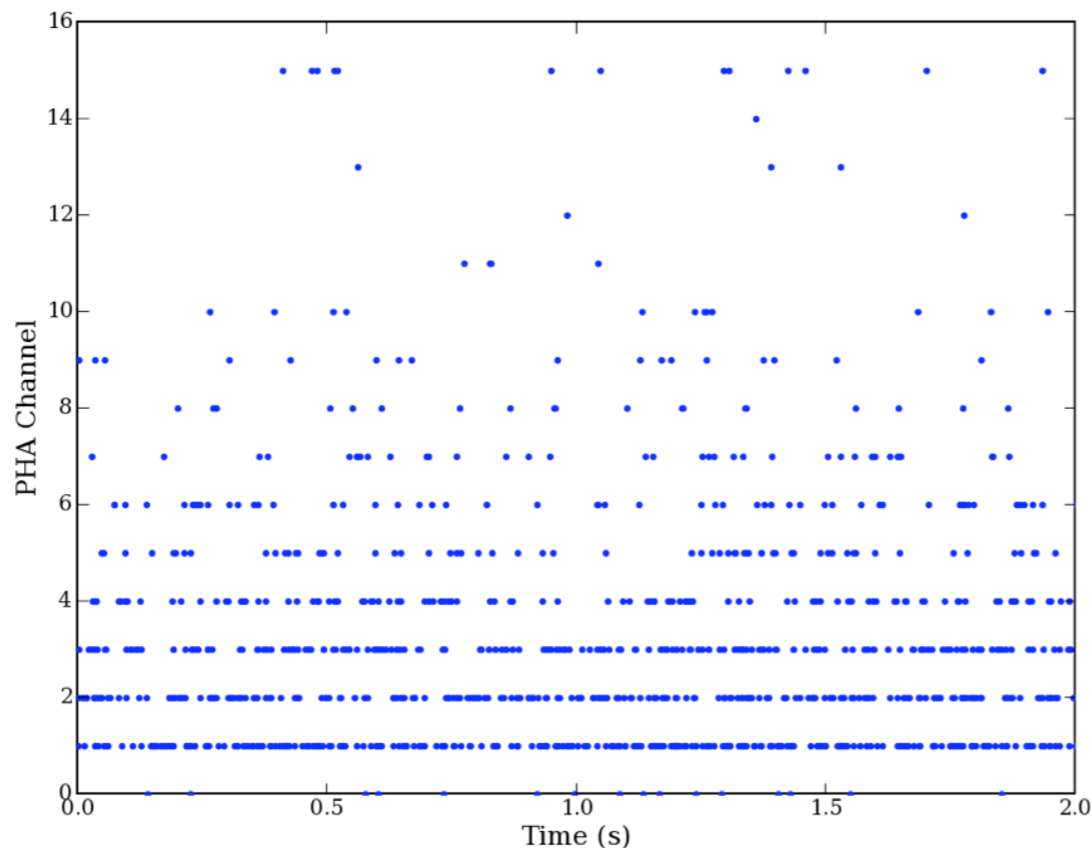
*Thanks to Mike Nowak, Zaven Arzoumanian,  
and Tod Strohmayer for useful material!*

# Time Domain Astronomy

- **Astronomy is an *observational*, not *experimental* science**
- **Mostly done by characterizing the electromagnetic field impinging on Earth with a few exceptions (cosmic rays, neutrinos, gravitational waves)**
- **The EM field can be characterized by intensity a function of: angle, energy (i.e. frequency), polarization, and time.**
  - **Here, we will focus on the time domain, in other words, source variability.**

# X-ray Timing

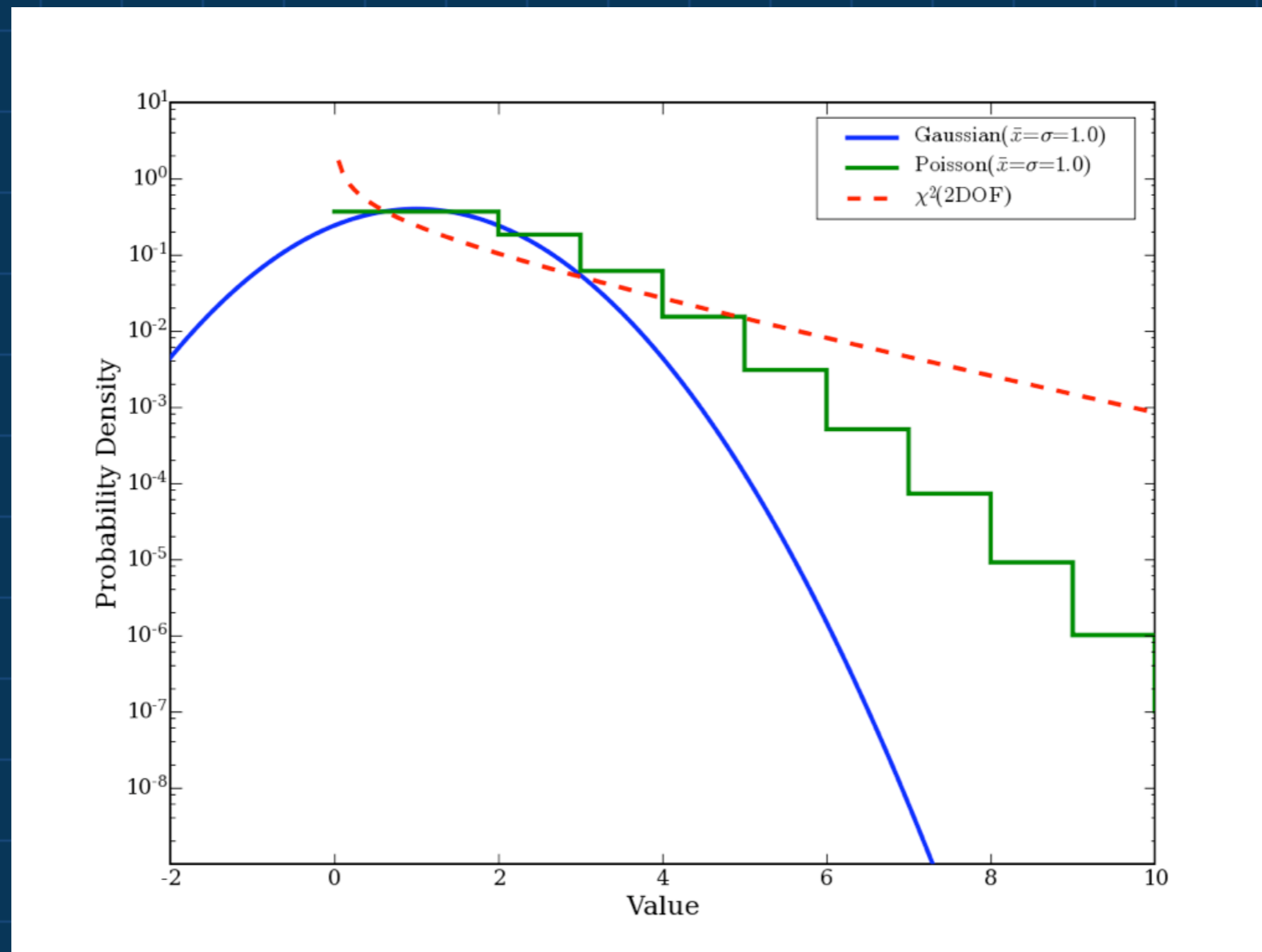
- In the X-ray band, detectors are sensitive to *individual* photons, which each carry significant energy ( $E = h\nu$ )
  - $1 \text{ keV} = 1.6 \times 10^{-9} \text{ erg} = 2.24 \times 10^{17} \text{ Hz} = 1.24 \times 10^{-7} \text{ cm}$
- Detectors can record the arrival time, energy, and direction of each photon (and perhaps polarization in the future)



2 seconds of raw data  
from GRS1915+105

# Aside on Photon Statistics

- **Warning: Because we are counting individual photons, the relevant statistics are *Poisson*, not *Gaussian*.**



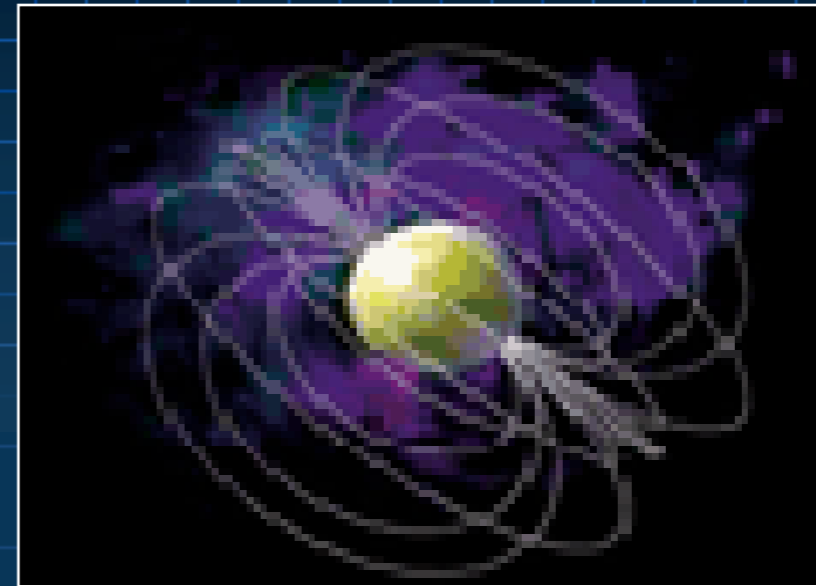
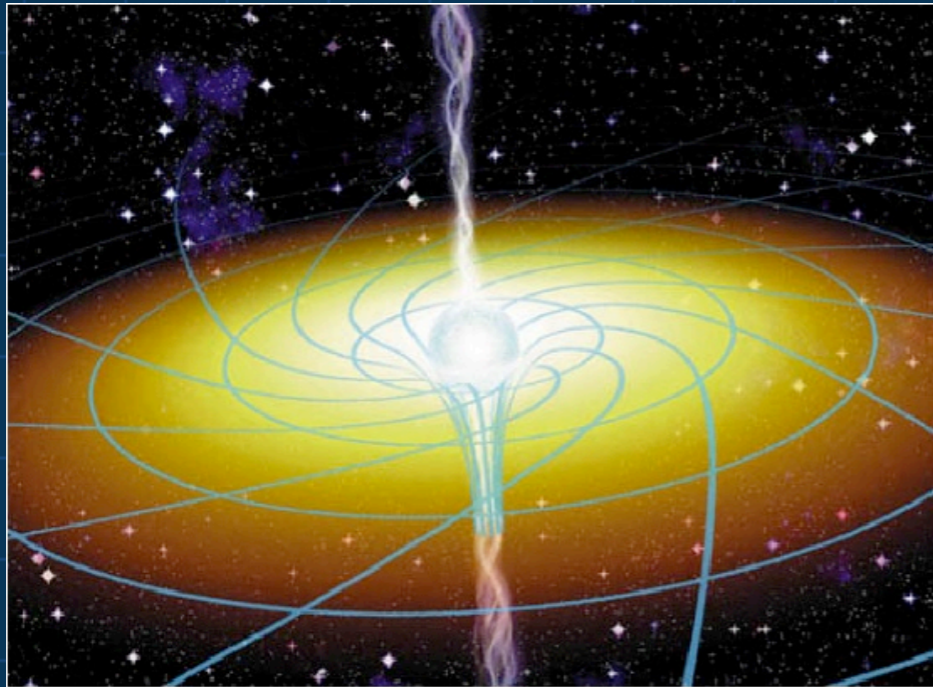
# What Can We Learn From Timing?

- **Source variability probes geometry of the emitting region in a way spectra cannot**
- **Fastest time scales probe the smallest time size scales**
  - Accretion dynamics near event horizon of BH or surface of NS, burning fronts propagating around NS, magnetic reconnection bursts on a magnetar
- **Coherent pulsations allow extremely precise measurements**
  - Orbital period and evolution, accretion torques, rotational glitches

## Rotational Periods:

ms - s for NS/WD

hr - days for Stars



## Accretion Time Scales:

Dynamical, Thermal, & Viscous Time Scales  
(e.g. QPOs, outburst timescales)

ms – days for NS/BHC

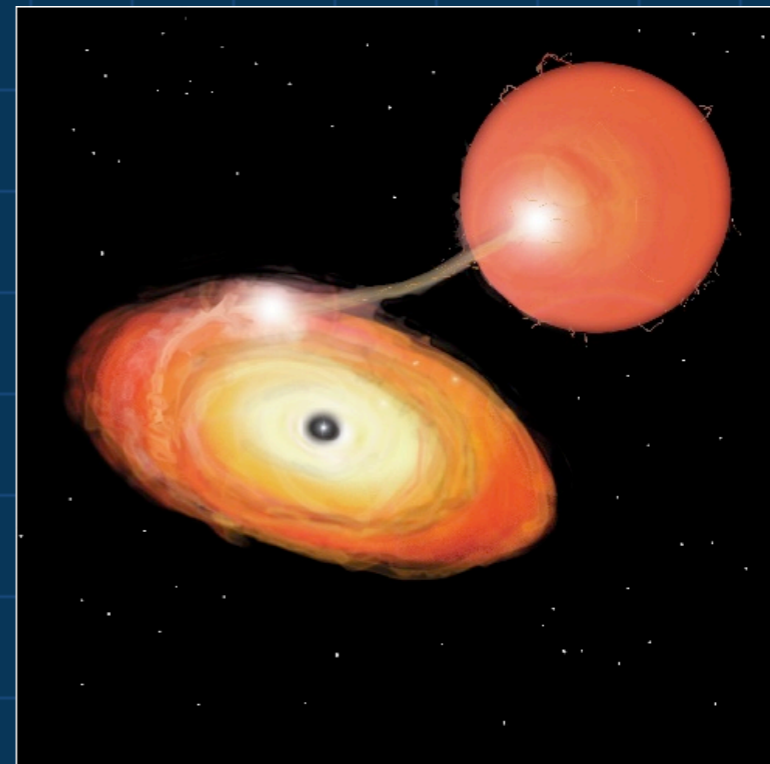
minutes – years for AGN

## Orbital Time Scales:

minutes to days for NS/BHC

Sub-orbital periods:

weeks – months



## X-ray Bursts & Superbursts

# Characteristic Time Scales

$$\tau \geq R/v, \quad v \leq c, \quad R \geq 2GM/c^2$$

- **AGN ( $10^8 M_{\odot}$ )  $\Rightarrow \tau > 1000 \text{ s}$**
- **Black Hole ( $10 M_{\odot}$ )  $\Rightarrow \tau > 100 \mu\text{s}$**
- **Neutron Star ( $1.4 M_{\odot}$ )  $\Rightarrow \tau > 15 \mu\text{s}$**

**These are the fastest achievable time scales. In reality, there is variability on a range of time scales.**

# Software Tools

- **HEASoft (FTOOLS)**

- Distributed by NASA's HEASARC

- <http://heasarc.gsfc.nasa.gov/docs/software/lheasoft/>

- Supports many mission formats (RXTE, Swift, etc...) and generic FITS files

- **SITAR** <<http://space.mit.edu/CXC/analysis/SITAR>>

- Being developed by Mike Nowak

- **Or, “roll your own” as many people do**

- Custom C or FORTRAN code

- IDL or MATLAB

- Python + SciPy&Matplotlib

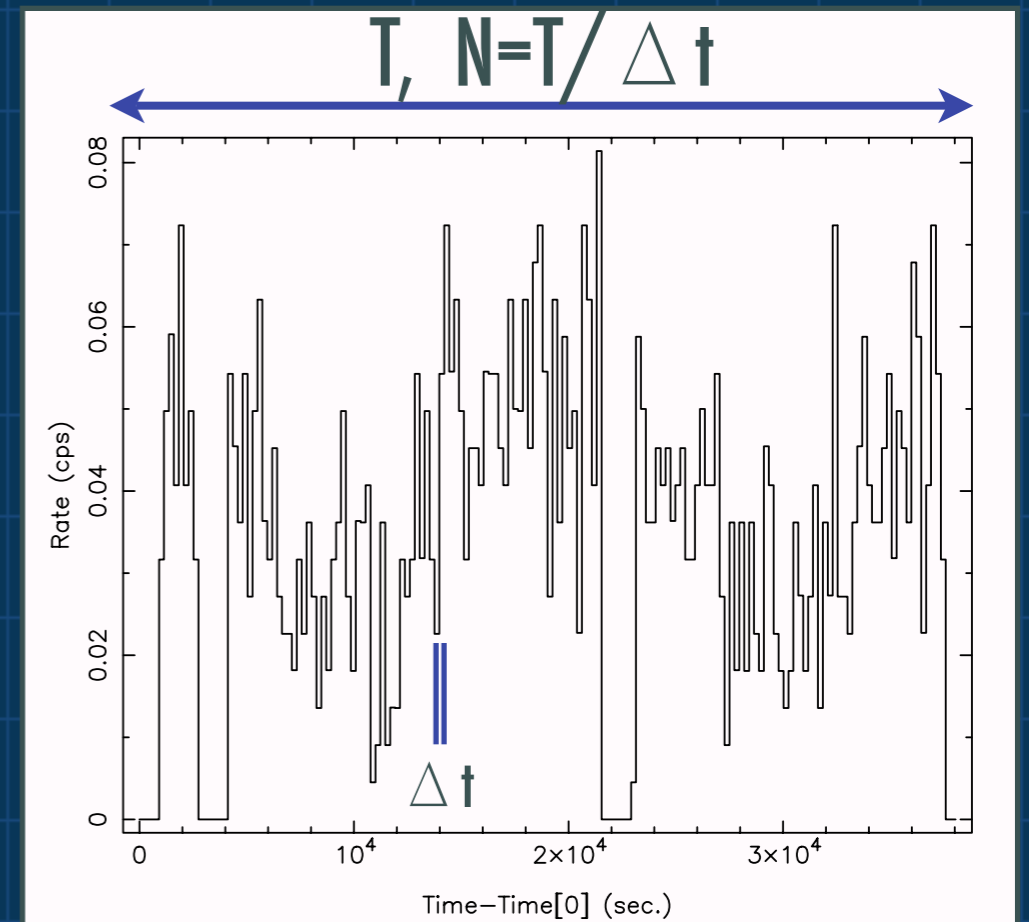


# Simplest Tool: A Lightcurve

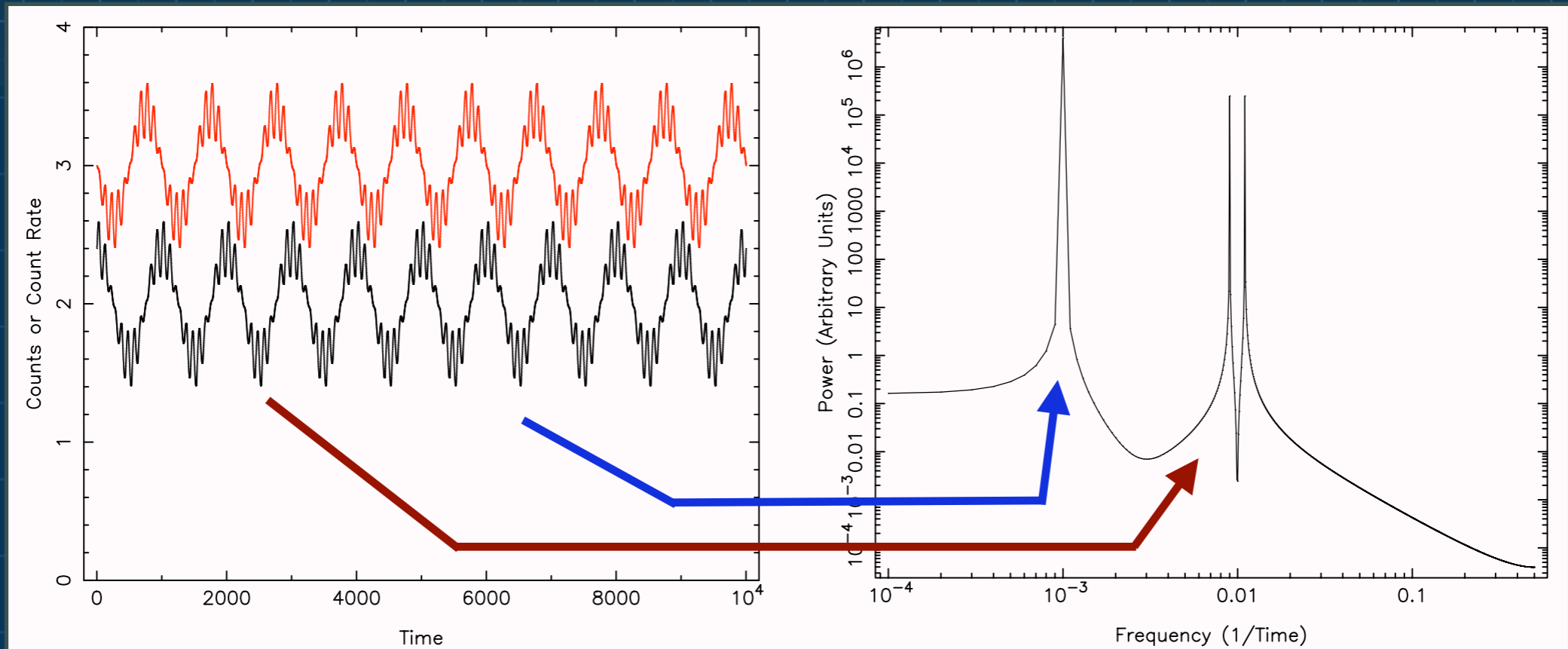
- Select photons from an energy range of interest and “bin” them into evenly spaced time bins with  $N_i$  counts/bin
- *Tip: Always choose integer multiple of “natural” time unit for binning*
- Don't bin more than you have to – save it for subsequent analysis
- Be careful to normalize by exposure time
- Once you convert from counts/bin to rates or subtract any background or DC component, error is no longer  $\sqrt{N_i}$

# Length & Binning Determine Limits

- Lowest Frequency:  $f_{\text{long}} = 1/T$
- Highest Frequency: Nyquist Frequency,  $f_{\text{Nyq}} = 1/(2\Delta t)$
- Basic Question, is the variance:  $\sigma^2 = \langle x^2 \rangle - \langle x \rangle^2$  greater than expected from Poisson noise?
- $\sigma =$  Root Mean Square Variability



# Fourier Transform Methods



- The workhorse of the timing world
- Describes how variability power is distributed as a function of frequency

# Fourier Transform Definition

$$X_j \equiv \sum_{k=0}^{N-1} x_k \exp(2\pi i j k / N) \quad , \quad j = [-N/2, \dots, 0, \dots, N/2]$$

- **A Fourier Transform decomposes a time series into “sine waves” of different frequencies**
- **Power Density Spectrum (PDS) is the squared Fourier amplitude, properly normalized**
  - Lightcurve with N bins, comprised of counts,  $x_i$ , becomes power spectrum, with  $N/2+1$  independent amplitudes
    - Discarding phases throws out information  $\Rightarrow$  power spectra are not unique!
  - **Know Your Normalization!!! Various FFT Routines Have Different Ones! (FTOOLS routine `powspec` gives you a choice)**
    - “One-sided” Leahy (mean power = 2):  $P_j = 2|X_j|^2 / N_{ph}$
    - “One-sided” (RMS/mean)<sup>2</sup>/Hz:  $P_j = 2|X_j|^2 / (N_{ph} \times \langle \text{Rate} \rangle)$

# Useful Theorems

- **Fourier Transform is a linear transform**

$$ax(t) \Leftrightarrow aX(f)$$

- **Real-valued data:**

$$x_k \in \mathfrak{R} \Rightarrow X_{N-j} = X_j^* \text{ where } j \in [1, N/2 - 1]$$

- **Parseval's Theorem**

$$\sum_{k=0}^{N-1} |x_k|^2 = \frac{1}{N} \sum_{j=0}^{N-1} |X_j|^2$$

- **Shift**

$$x(t - t_0) \Leftrightarrow X(f)e^{2\pi i f t_0}$$

# FAST Fourier Transforms

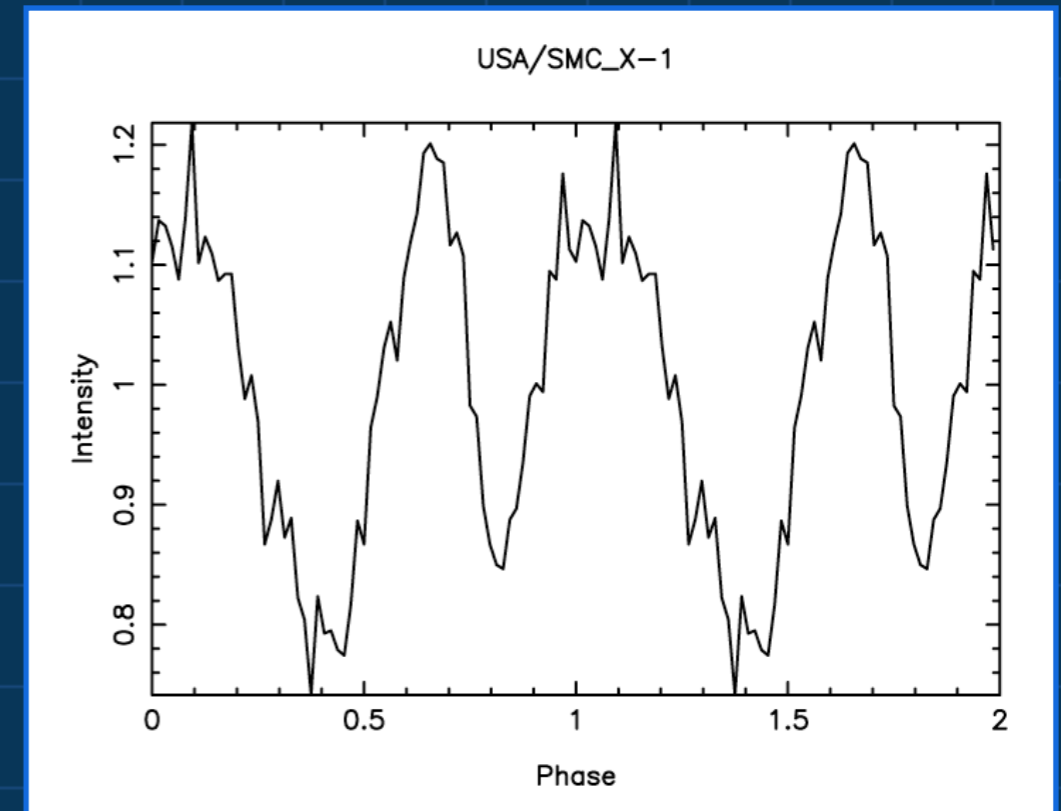
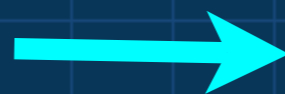
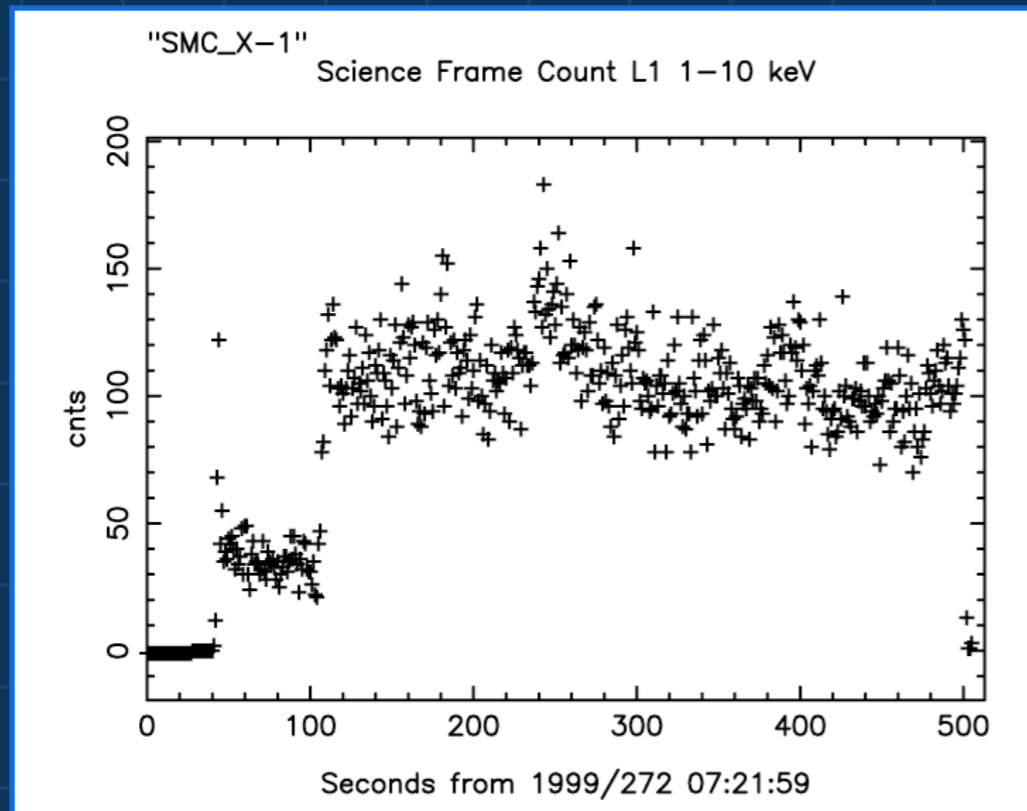
- FFT algorithm (Cooley & Tukey 1965) transformed problem from  $O[N^2]$  to  $O[N \log_2(N)]$  which *greatly* increased the usefulness of Fourier techniques
- Current state-of-the art is the FFTW (“Fastest Fourier Transform in the West”) library by Frigo & Johnson (MIT)
  - Many FFTs require or strongly prefer  $N=2^n$ , but FFTW works well with any small prime factors and still works even with  $N=\text{prime}$ .
  - It is highly portable (Linux/Mac/Windows/...) and is close to the fastest possible FFT on every platform with no special effort.
  - Get it! <<http://www.fftw.org>>

# Coherent Signals

- Much analysis involves “coherent” signals, i.e. periodic signals whose phase is constant over the relevant duration
- Or, equivalently, where a time transformation (sometimes called a “timing model”) can be determined that makes the signal coherent
- Examples:
  - Pulses from rotating pulsars
  - Orbital modulation or eclipses
  - Precession periods

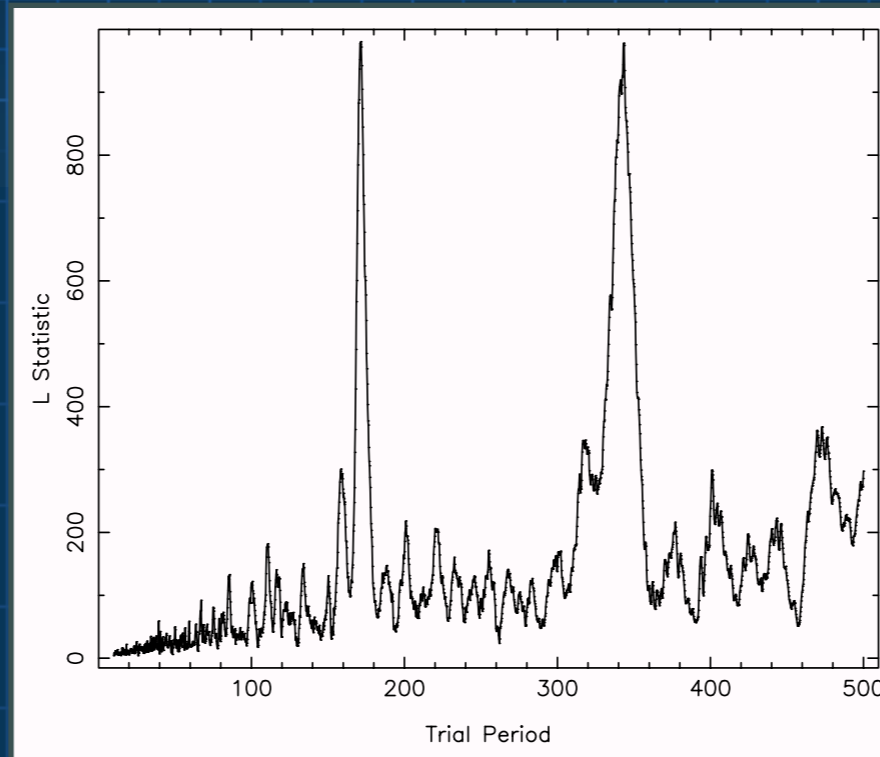
# Epoch Folding

- Bin photons according to phase with respect to a *known* period  $P$  (or a more complicated timing model)
- Significance of variability at that period can be assessed by doing a  $\chi^2$  test against a null hypothesis of constant rate.



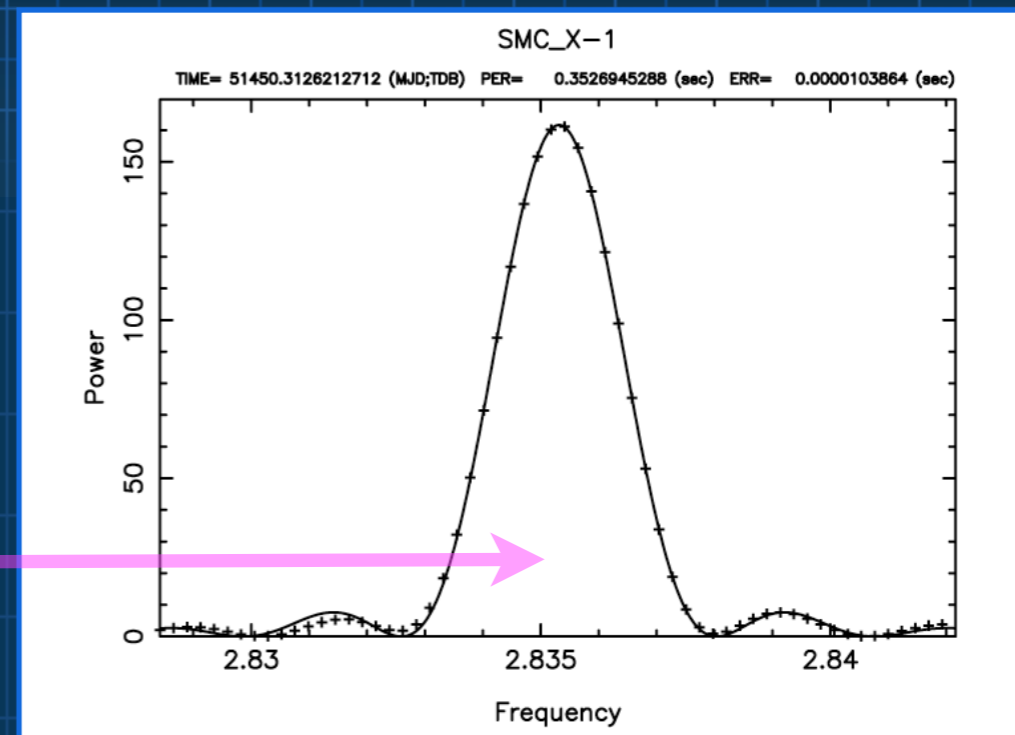
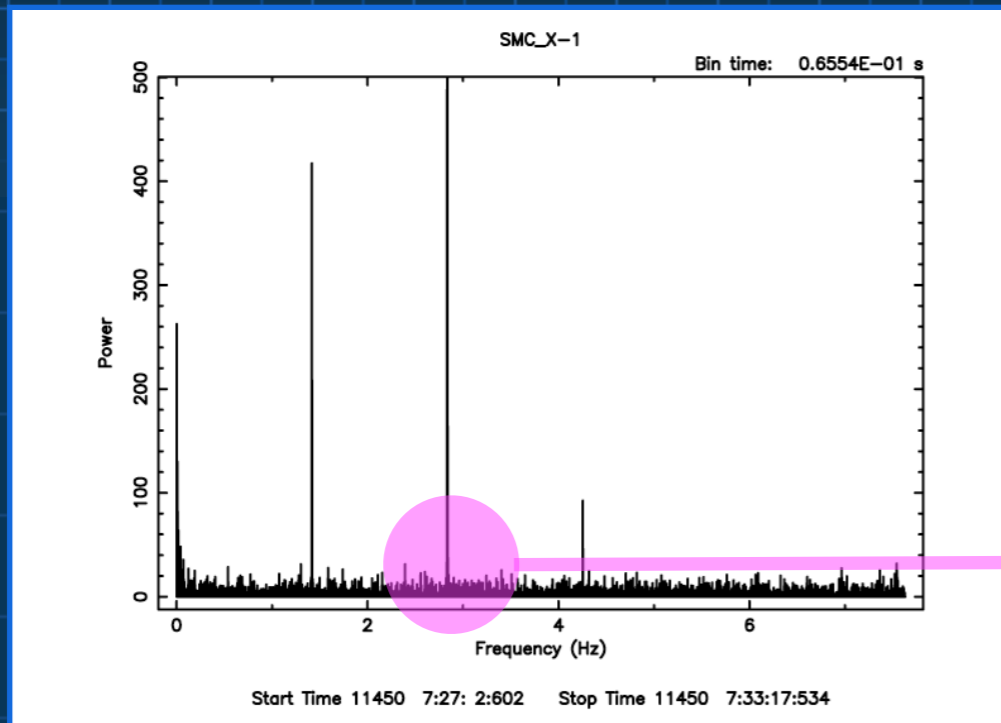


# Epoch Folding Searches



- Perform epoch folding at a large number of *trial periods*, and look for trials with large  $\chi^2$
- Good for non-sinusoidal variations, and when there are data gaps or complicated window functions
- Can be slow to explore a large range of periods
  - Requires  $N_{\text{ph}} * N_{\text{per}}$  operations:  $\text{fmod}(t_{\text{ph}}, P)$

# FFT Searches



## ○ Pros

- MUCH faster than epoch folding searches in many cases
- Searches all possible frequencies simultaneously

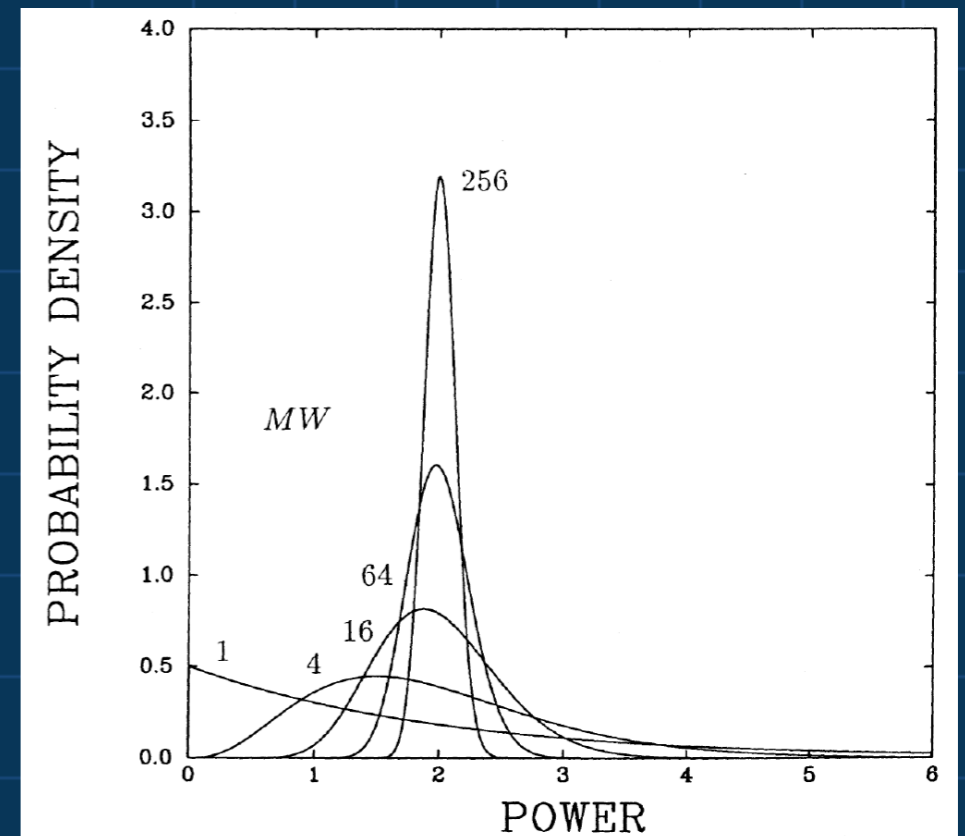
## ○ Cons

- Potentially large memory requirements
- Requires harmonic summing for non-sinusoidal signals

# Statistics of Power Spectra

- How do you determine the significance of peaks found in power spectra?
- Distribution of  $P_k$  is  $\chi^2/MW$  with  $2MW$  D.O.F., where  $MW$  is the number of power spectra summed
- So, just compute the probability of a false occurrence:  $\Pr(P_k > \text{thresh})$ 
  - Number of trials is critical!
  - Distribution has a LONG tail!

$$\text{PDF}[\chi_r^2(x)] = \frac{2^{-r/2} e^{-x/2} x^{r/2-1}}{\Gamma\left(\frac{r}{2}\right)}$$



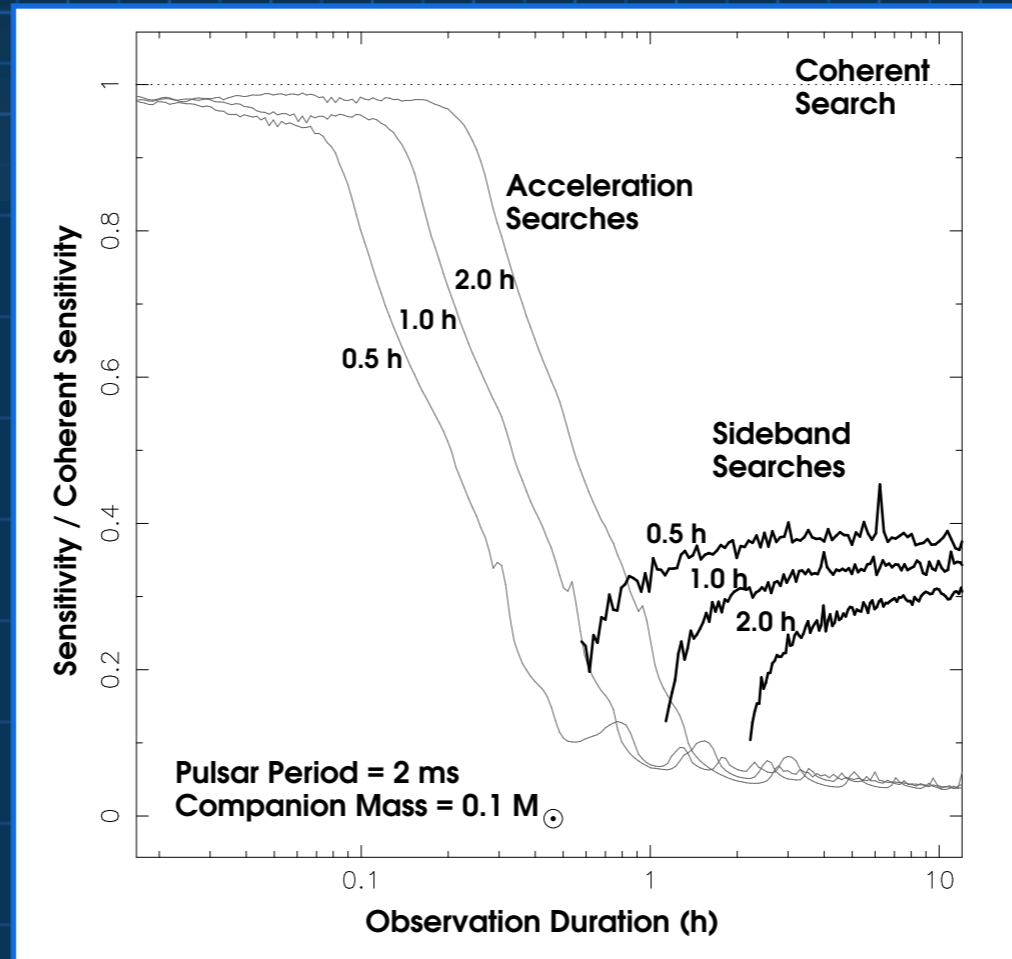
# Decoherence

- **FFT and simple epoch-folding searches require the signal to be coherent throughout the interval being considered**
- **But, this might not be the case because of:**
  - **Orbital Doppler shifts from a binary system**
  - **Intrinsic period derivative of the source**
  - **Satellite or Earth motion that isn't fully compensated for**
- **Searching still possible with several techniques**

# Acceleration Searches

- Attempt to transform the time series into a frame where the signal is coherent
- Stretch the time series according to a set of trial accelerations, or matched filter in the Fourier domain
  - Assumes constant acceleration during observation
- Only works when higher order terms can be ignored (e.g. when  $T_{\text{obs}} < P_{\text{orb}}/10$ )
  - Wood et al. (1991, ApJ, 379, 295); Vaughan et al. (1994, ApJ, 435, 362)
  - Ransom, Eikenberry, & Middleditch (2002, AJ, 124, 1788)

# Sideband (Phase-Modulation) Search



- When  $T_{\text{obs}} > P_{\text{orb}}$ , the response to the FFT of a sinusoidal signal is analytically calculable as a Bessel function
  - Ransom et al. 2003 ApJ, 589, 911
- Perform matched filter in the Fourier domain
- Recovers substantial fraction of fully coherent search sensitivity at a tiny fraction of the computational cost!

# Pulsar Timing

- Coherent timing over long time baselines is very powerful and precise since every cycle is accounted for
- Goal: To determine a *timing model* that accounts for all of the observed pulse arrival times (TOAs)
- Parameters that can be determined:
  - Spin ( $\nu, \nu', \dots \Rightarrow$  torques, magnetic fields, ages)
  - Orbital ( $P_{\text{orb}}, T_0, e, \omega, a_x \sin i, \text{GR terms}$ )
  - Positional ( $\alpha, \delta, \pi, \text{proper motion}$ )

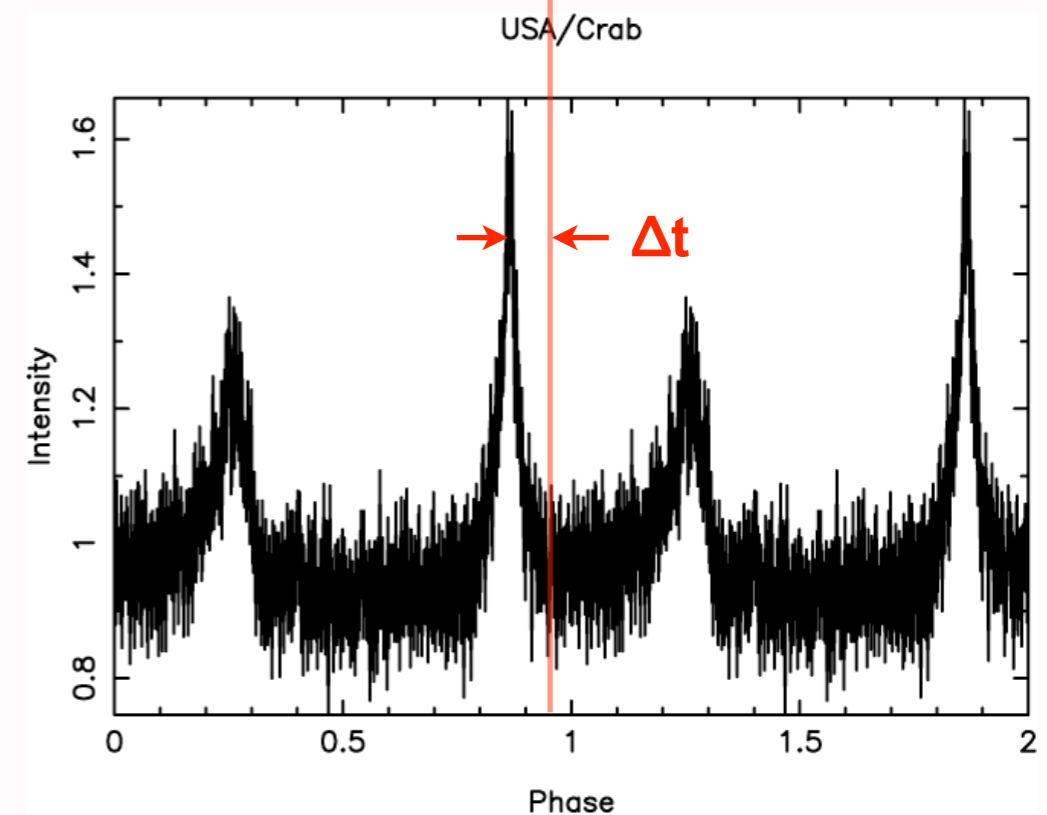
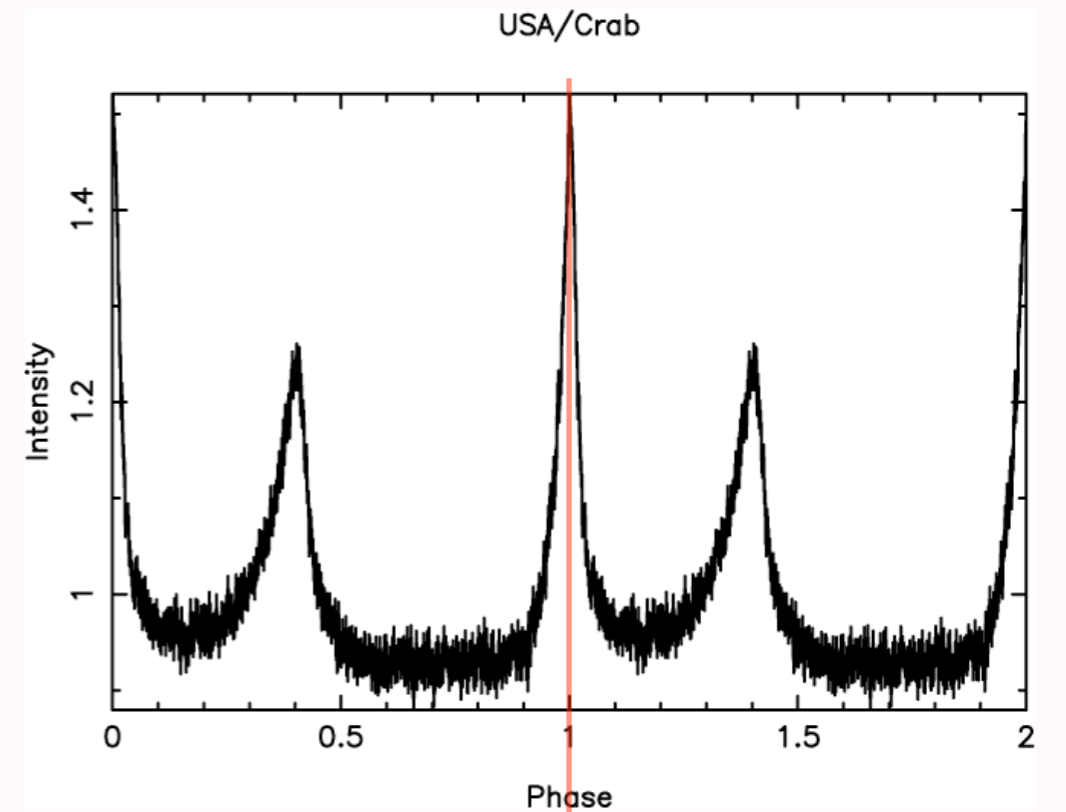
# Measuring a TOA

- Measure phase shift between measured TOA and a template profile

- Application of the FFT shift theorem (and linearity)

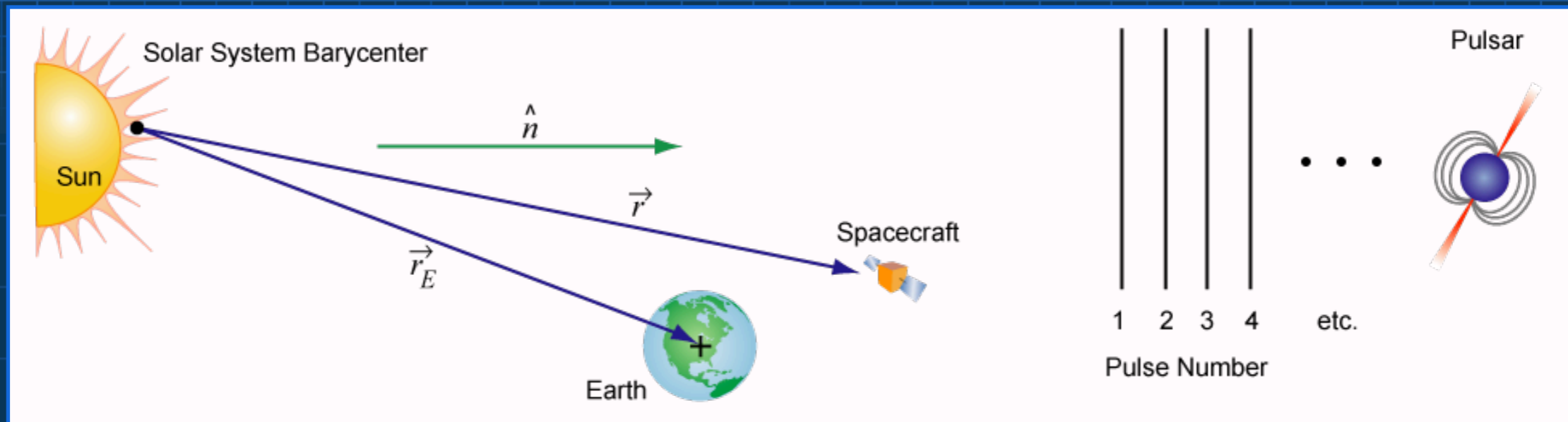
$$x(t - t_0) \Leftrightarrow X(f)e^{2\pi ift_0}$$

- $\text{TOA} = T_{\text{obs}} + \Delta t$





# Barycentering TOAs

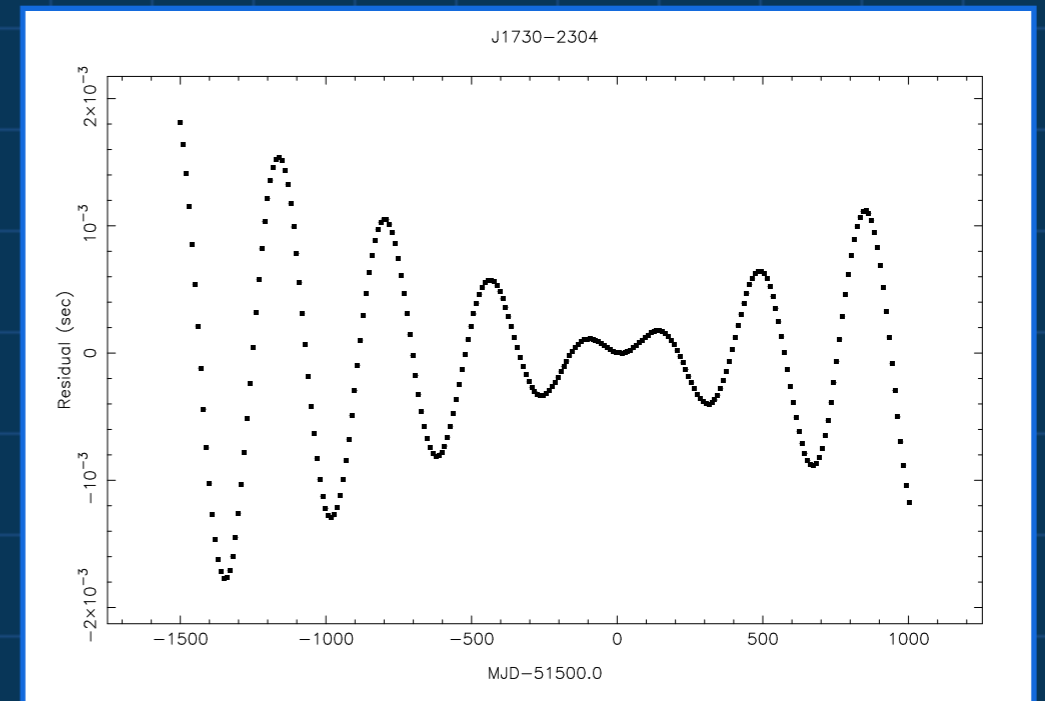
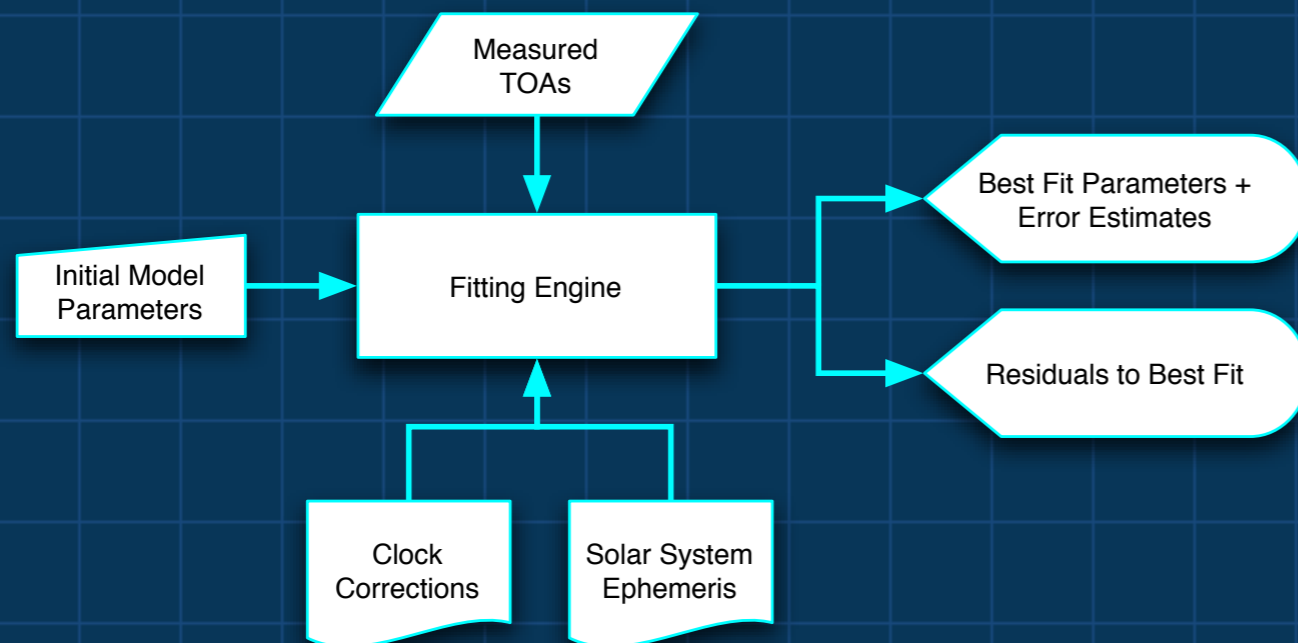


- Arrival times at Earth or spacecraft must be converted to a nearly inertial frame before attempting to fit a simple timing model
- Remove effects of observer velocity and relativistic clock effects
- Convenient frame is the Solar System Barycenter

# Fitting TOAs to a Timing Model

$$\phi(t) = \phi(0) + \nu t + \frac{1}{2}\dot{\nu}t^2 + \frac{1}{6}\ddot{\nu}t^3 + \dots$$

Full model can include spin, astrometric, binary, and other parameters.



- Goal: Find parameter values that minimize the residuals between the data and the model

# Tools for Fitting Timing Models

## ○ Tempo < <http://pulsar.princeton.edu/tempo/>>

- Developed by Princeton and ATNF over 30+ years
- Well tested and heavily used
- Based on TDB time system
- **But, nearly undocumented, archaic FORTRAN code**

## ○ Tempo2 < <http://www.atnf.csiro.au/research/pulsar/tempo2/>>

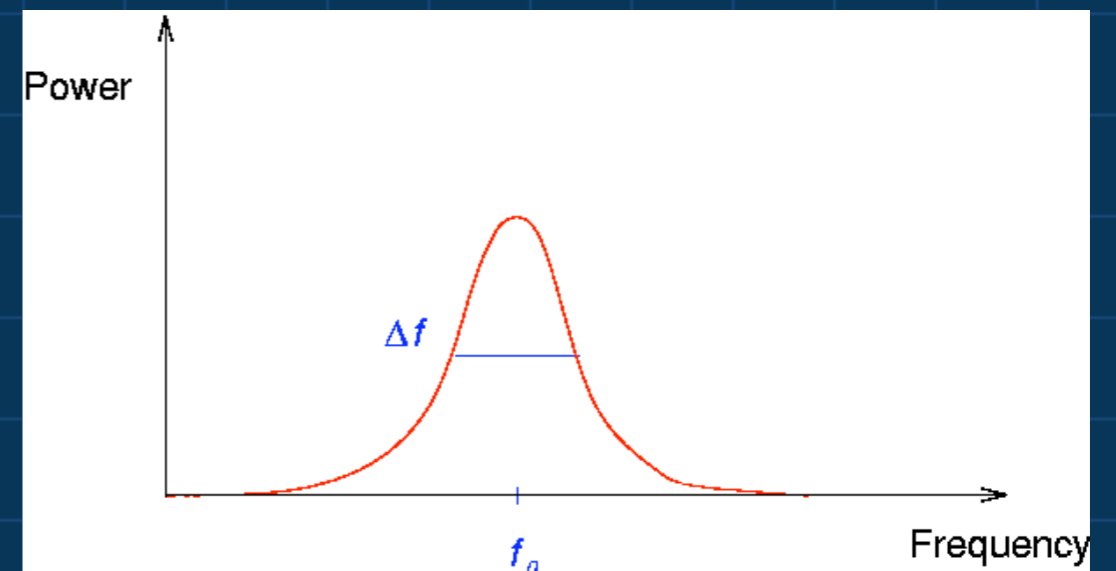
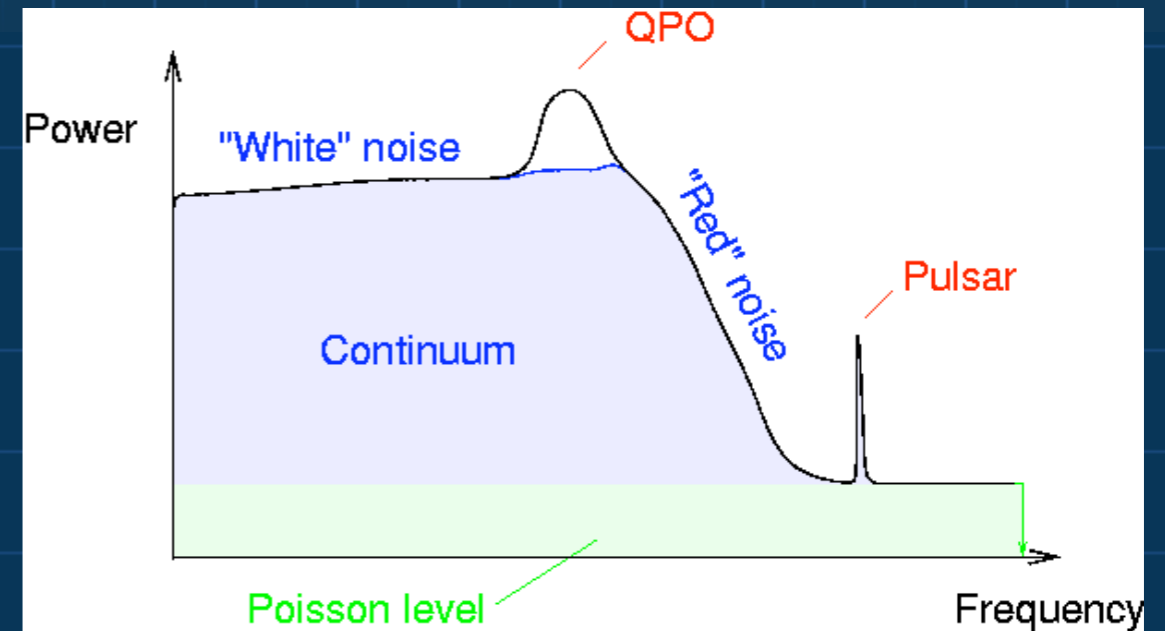
- Developed at ATNF recently (still in beta test)
- Based on TCB time system (coordinate time based on SI second)
- Well documented, modern C code, uses `long double` (128 bit) throughout
- Easy plug-in architecture to extend capabilities
- **But, not well tested, still in development**

### Time Systems

TAI = Atomic time based on the SI second  
UT1 = Time based on rotation of the Earth  
UTC = TAI + "leap seconds" to stay close to UT1  
TT = TAI + 32.184 s  
TDB = TT + periodic terms to be uniform at SSB  
TCB = Coordinate time at SSB, based on SI second

# Aperiodic Variability

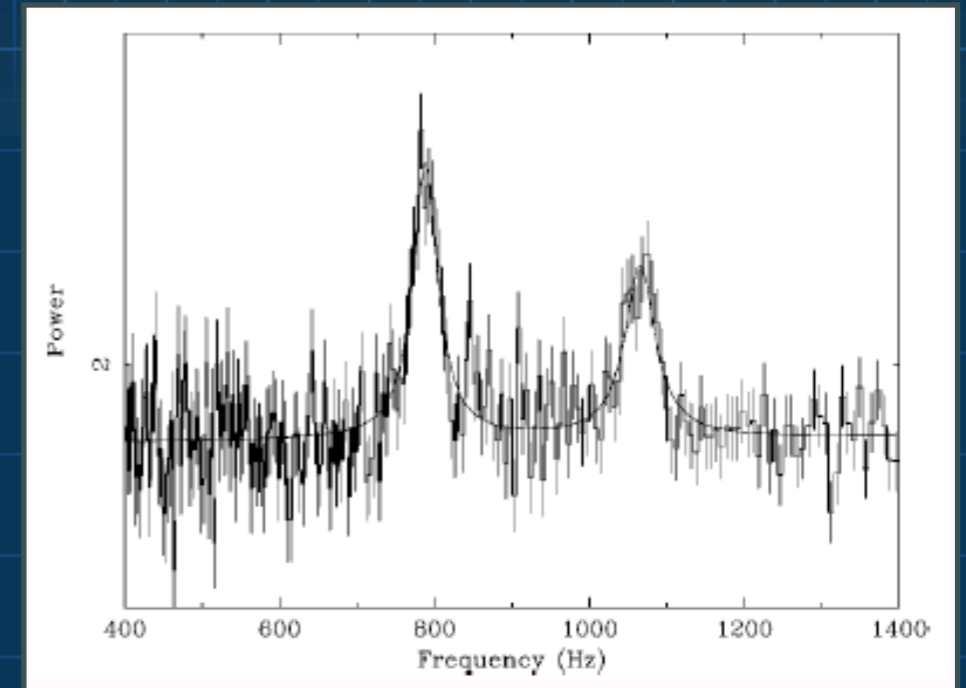
- The broadband power spectrum can characterize:
  - Total (excess) variability
  - Power spectral slopes and breaks (special time scales)
  - Quasiperiodic oscillations (QPOs)
    - Random walks in phase or frequency
    - Finite lifetime of processes
    - Amplitude modulation



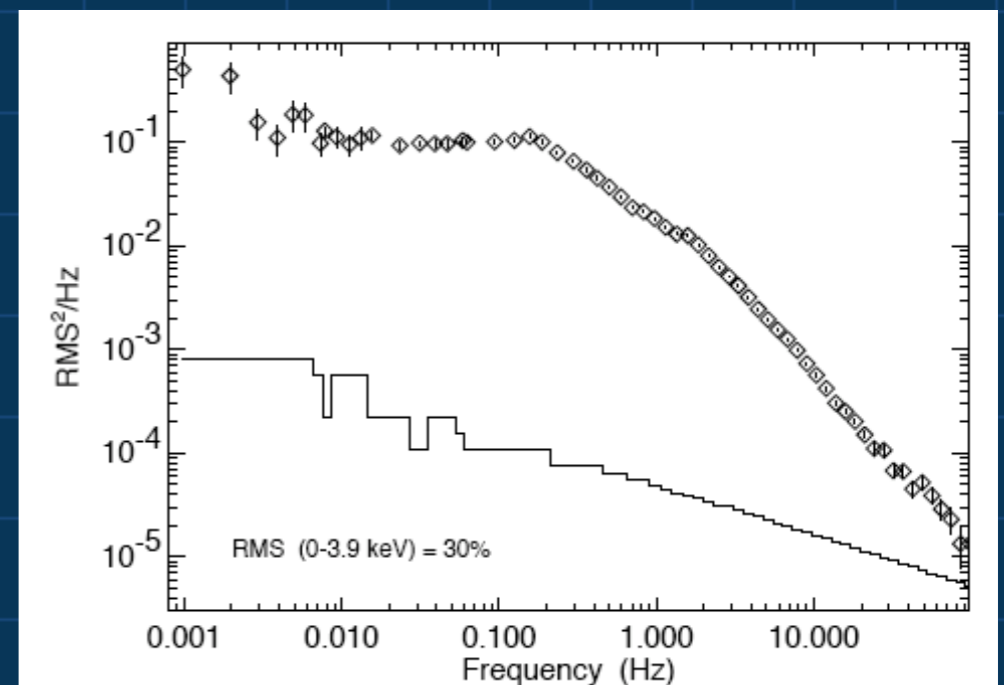
“Quality factor”  $Q = f_0/\Delta f$

# Rebinning and Averaging

- Single FFT bin is a terrible estimator of the PSD, because of the huge variance
- Making FFT longer doesn't help; just samples frequencies more finely
- Solutions:
  - Average adjacent frequency bins (often done logarithmically)
  - Average PSDs of multiple data segments



“Twin” kHz QPOs



“Band-Limited Noise”

# PSD Model Fitting

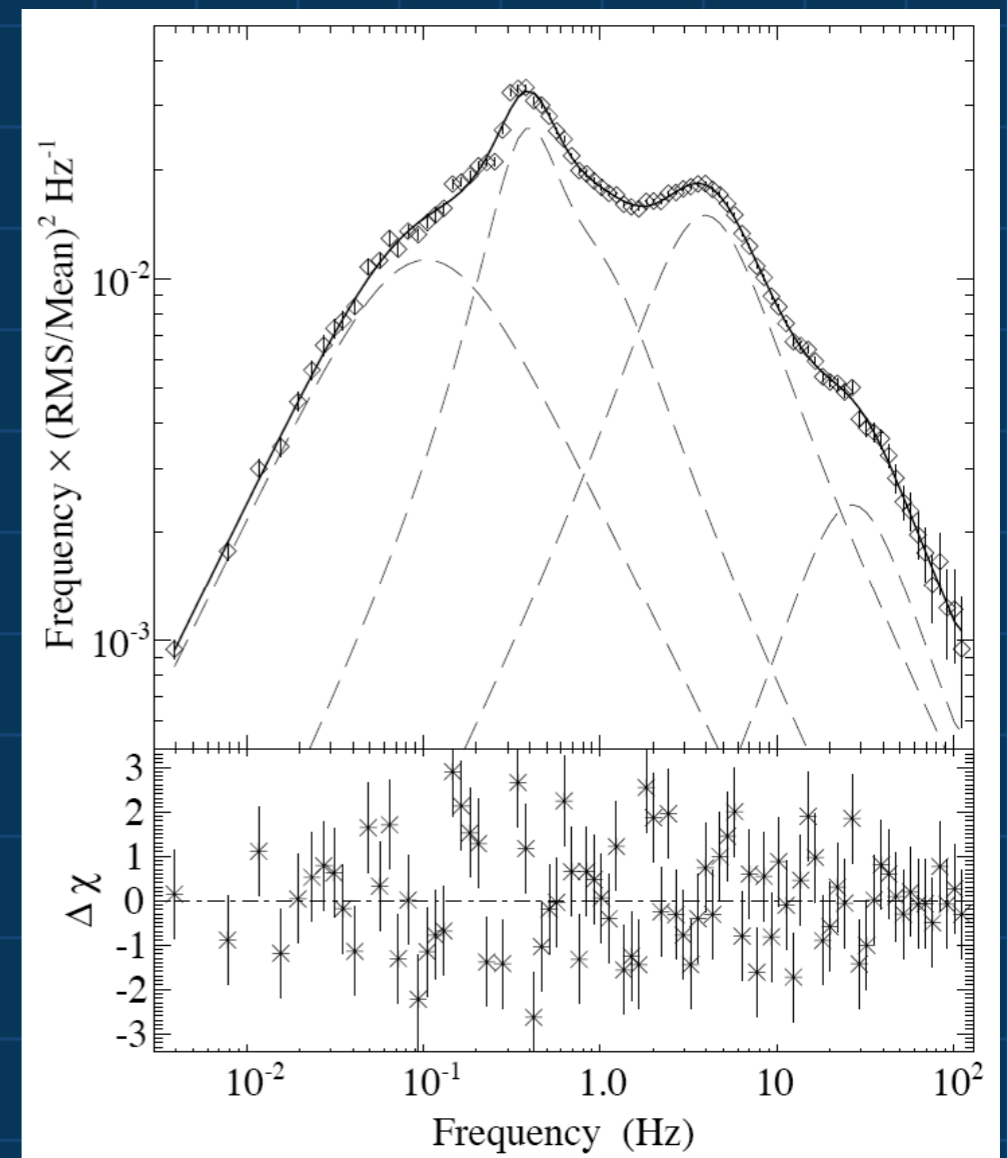
- After subtracting Poisson level, you can fit models

$$P'_j = (P_j - P_{\text{noise}}) \pm P_j / \sqrt{N_{\text{avg}}}$$

- Popular choice currently is a sum of Lorentzians

- See Belloni, Psaltis, & van der Klis (2002, ApJ, 572, 392)

$$L(x) = \frac{\Gamma}{2\pi \left( (x - x_0)^2 + \frac{\Gamma^2}{4} \right)}$$



# Dead Time Effects

- **Detector “Deadtime” is when the detector can’t detect events, either:**
  - **For a period of time after an event**
    - Paralyzable (event during deadtime extends deadtime)
    - Non-paralyzable (events during deadtime have no effect)
  - **Or, for a detector reason, such as readout intervals**
- **Deadtime modifies the power spectrum of Poisson noise from the expected  $P_{\text{Leahy}} = 2$  (usually to something  $< 2$ )**
- **See: Zhang et al. (1995, ApJ, 449, 930); Morgan et al. (1997, ApJ, 482, 993), Nowak et al.(1999, ApJ, 510, 874)**

# Advanced Topic: Unevenly Sampled Data

- **Lomb Periodogram**
- **Bayesian Methods**
- **Wavelets**



# Review/Tips

- **Coherent pulsation (e.g. pulsar) best done with no rebinning**
- **Pulsar timing is a powerful and precise tool**
- **QPO searches need to be done with *multiple* rebinning scales**
- **Beware of spurious signals introduced by:**
  - **Instrument (read times, clock periods, ...)**
  - **Dead time**
  - **Spacecraft orbit (background rate variations)**
  - **Diurnal/Annual effects**

# Proposal Estimates

- **Detecting broad band noise (or QPO) at the  $n_\sigma$  confidence level**
- **For broad band timing, you win more with rate than time**

$$\text{RMS}_{\text{limit}}^2 \approx 2n_\sigma \sqrt{\Delta f} / \sqrt{\text{Rate}^2 \times T_{\text{total}}}$$

- **Detecting coherent pulsations**

$$f_p^{\text{limit}} = 4n_\sigma / (\text{Rate} \times \text{Time})$$

# References for Further Reading

- van der Klis, M. 1989, “Fourier Techniques in X-ray Timing”, in *Timing Neutron Stars*, NATO ASI 282, eds. Ögelman & van den Heuvel, Kluwer
  - Superb overview of spectral techniques!
- Press et al., “*Numerical Recipes*”
  - Clear, brief discussions of many numerical topics
- Leahy et al. 1983, ApJ, 266, p. 160
  - FFT & PSD Statistics
- Leahy et al. 1983, ApJ, 272, p. 256
  - Epoch Folding
- Davies 1990, MNRAS, 244, p. 93
  - Epoch Folding Statistics
- Vaughan et al. 1994, ApJ, 435, p. 362
  - Noise Statistics
- Nowak et al. 1999, ApJ, 510, 874
  - Timing tutorial + coherence techniques

# Data Exercises

- **Get a computer with HEASoft installed**
  - **Linux/Mac/Sun/OSF etc... (Windows only under Cygwin)**
- **Measure the pulsations from Sco X-1**
- **Find the 0.1 Hz QPO in XTE J1118+480**