Microlensing signatures of extended dark objects using machine learning

BeyondWIMPS Durham University March 2024



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 - Regular Daily Cadence
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Introduction

Introduction Motivation

- Plenty and diverse evidence for Dark Matter
 - Astrophysical





dx.doi.org/10.1093/mnras/249.3.523

Introduction Motivation

- Plenty and diverse evidence for Dark Matter
 - Cosmological





astro-ph/0604561, doi:10.1038/nature04805

ESA

Introduction Motivation

All evidence is gravitational. Nonetheless, the dominant paradigm has been field theoretical.



What about here?

Dark celestial objects that can be detectable/constrained using microlensing!

Wikipedia

- Matter bends space, changing geodesics traveled by light
- Different from strong lensing as images do not resolve
 - Instead an increase in brightness is obserserved



Association

Depending on the nature of the lens, different brightness magnification profiles emerge...



OGLE collaboration

Let's define the source-lens-observer geometry and associated quantities:

- β: Impact angle (i.e. lens position)
- θ: Image angles
- ξ: Impact parameter

and the normalised quantities

- $u = \xi/r_E = \beta/\theta_E$
- $T = \theta/\theta_E$
- $x=D_L/D_S$

Where

$$\theta_{\rm E} \equiv \sqrt{\frac{4GM}{c^2} \frac{D_{\rm LS}}{D_{\rm L} D_{\rm S}}}$$



is the Einstein angle for a point lens at $\beta=0$ and $r_F=D_1\theta_F$ the associated Einstein radius.

Croon, McKeen, Raj 2020

The position of the images, T_i , are given by the solutions of the lens equation

$$u = \tau - \frac{m(\tau)}{\tau}$$

where m(T) is the mass profile of the lens, which accounts for the distribution of the lens mass projected onto the lens plane

$$m(\tau) = \frac{\int_0^\tau d\sigma \sigma \int_0^\infty d\lambda \,\rho(r_{\rm E}\sqrt{\sigma^2 + \lambda^2})}{\int_0^\infty d\gamma \gamma^2 \rho(r_{\rm E}\gamma)}$$

The total magnification, μ , will be given by the sum of the magnifications of each of each image

$$\mu = \sum_{i} \left| \frac{\theta_i}{\beta} \frac{d\theta_i}{d\beta} \right| = \sum_{i} \left| \frac{\tau_i}{u} \frac{d\tau_i}{du} \right|$$
$$= \sum_{i} \left| 1 - \frac{m(\tau_i)}{\tau_i^2} \right|^{-1} \left| 1 + \frac{m(\tau_i)}{\tau_i^2} - \frac{1}{\tau_i} \frac{dm(\tau_i)}{d\tau_i} \right|^{-1}$$

For a point-like lens, such as a Primordial Black-Hole (PBH) we have m(T)=1 and the lens equation has two solutions, leading to

$$u_{\rm tot} = \frac{u^2 + 2}{u\sqrt{u^2 + 4}}$$

Therefore, when the lens "crosses" its Einstein radius, u=1, we can observe a magnification $\mu=1.34$.

To connect to surveys, we notice that while traversing its plane, the lens impact parameter is related to the survey time, t, as

$$u = \sqrt{u_0^2 + \left(\frac{t - t_0}{t_E}\right)^2}$$

where u_0 is the lens minimal (normalised) impact parameter, t_E is the lens "Einstein crossing time", i.e. the time it takes for the lens to cross its Einstein radius, and t_0 the time of the magnification peak.

One can then easily simulate the magnification of a point-like lens.

Surveys look for light curves with this shape and count the number of matching events. This can be used to constraint the **fraction** of Dark Matter composed by PBH: $v_{\rm E}(x) \equiv 2u_{1,34}(x)r_{\rm E}(x)/t_{\rm E}$ ($u_{1,34}$ is such that $\mu(usu_{1,34}) \ge 1.34$, $u_{1,34} = 1$ for point-like)

 $= \Omega_{\rm CO}/\Omega_{\rm DM}$

<u>§</u> 10-

10-12 10-9

HSC





Green, Kavanagh 2020

Machine Learning Signatures of Dark Objects

Microlensing signatures of extended dark objects using machine learning Miguel Crispim Romão (IPPP, Durham), Djuna Croon (IPPP, Durham) <u>https://arxiv.org/abs/2402.00107</u> (submitted to PRD)

- So far we have only discussed point-like dark lenses, m(T)=1
- However, many dark objects not only have substructure, but have extended structures and can be markedly not point-like
- Croon, McKeen, Raj 2020 and 2020, studied extended dark objects and constrained their population using microlensing data from EROS-2 (Magellanic Clouds) and OGLE-IV (Galatic Bulge) surveys
 - Two types of objects are of special interest for the work presented herein:
 - Boson Stars: gravitationally stable structures composed of scalar fields. Exhibiting a more disperse m(T)
 - Navarro-Frenk-White (NFW) subhalos: products of hierarchical clustering of cold DM. Exhibiting a more peaked m(T)
 - For sufficiently **flat** density profiles, the **caustics** empact the constraints





Where $T_m = r_{lens}/r_E = \theta_{lens}/\theta_E$



Besides constraining the fraction of DM composed of these objects, could we detect them?



Here are already anticipating that the caustics will play a role for $0.8{\le}\tau_{\rm m}{\le}3$

How are microlensing events detected, then?

- Images of a source are captured at different times with a certain **cadence**
- A reference image sets a **baseline** magnitude/flux for the source
- Differences between an image and the reference allow to see the changes in magnitude/flux
 - The **light curve** is the **time series** of the magnitude/flux over time



Niikura, H, et al - Subaru/HSC observation

- Data is not readily available
 - Only analysed and human-annotated events are released
- Analyses have a very constraining pre-analysis cuts focused on point-like microlensing signatures
- Nonetheless, we can perform a phenomenological study
 - **Simulate** light curves for multiple astrophysical phenomena
 - Use quantities derived from the time series to perform a classification task

 Table 1. Selection Criteria for High-quality Microlensing Events in OGLE GVS Fields.

	Criteria	Remarks	Number
	All stars in databases		1,856,529,265
	$\chi^2_{\rm out}/{ m dof} \le 2.0$	No variability outside a window centered on the event (duration of the window depends on the field)	
	$n_{ m DIA} \ge 3$	Centroid of the additional flux coincides with the source star centroid	
	$\chi_{3+} = \sum_i (F_i - F_{\text{base}}) / \sigma_i \ge 32$	Significance of the bump	23,618
	$A \ge 0.1 \text{ mag}$	Rejecting low-amplitude variables	
\rightarrow	$n_{\rm bump} = 1$	Rejecting objects with multiple bumps	18,397
		Fit quality:	
-	$\chi^2_{\rm fit}/{ m dof} \le 2.0$	χ^2 for all data	
	$\chi^2_{\rm fit,t_E}/{ m dof} \le 2.0$	$\chi^2 \text{ for } t - t_0 < t_{\rm E}$	
	$\sigma(t_{\rm E})/t_{\rm E} < 0.5$	Einstein timescale is well measured	
	$t_{\min} \le t_0 \le t_{\max}$	Event peaked between t_{\min} and t_{\max} , which are moments of the first and last observation of a given field	
*	$u_0 \le 1$	Maximum impact parameter	
	$t_{\rm E} \le 500 \mathrm{d}$	Maximum timescale	
	$A \geq 0.4\mathrm{mag}$ if $t_\mathrm{E} \geq 100\mathrm{days}$	Long-timescale events should have high amplitudes	
	$I_{\rm s} \le 21.0$	Maximum <i>I</i> -band source magnitude	
	$F_{\rm b} > -F_{\rm min}$	Maximum negative blend flux, corresponding to $I=20.5~{\rm mag}~{\rm star}$	460

Mroz, P. et al 2020

- MicroLIA (Godines, D. et al 2019) a python package (github.com/Professor-G/MicroLIA)
 - Simulation of light curves (of some astrophysical phenomena)
 - Extraction of time series features
 - Machine learning classification between different classes
- Produces 74 **features** from the light curve, and from its derivative (total 148)
- Simulates **galactic** sources suitable for an **OGLE**-inspired study plus a constant class (noise)
 - Cataclysmic Variables (CV)
 - RR Lyrae & Cepheid Variables (VARIABLE)
 - Mira long-period variables (LPV)
 - Point-like microlensing (ML)



Feature	Description
Above 1\$	Ratio of data points that are above 1 standard deviation from the median.
Above 3	Ratio of data points that are above 3 standard deviations from the median.
Above 5	Ratio of data points that are above 5 standard deviations from the median.
Absolute Energy [†]	The sum over the squared values of the time-series.
Absolute Sum of Changes [†]	The absolute value of the sum over the consecutive changes in the time-series.
Amplitude:	Difference between the 2 nd and 98 th percentile of the time-series.
Autocorrelation [†]	Similarity between observations as a function of a time lag between them.
Below 1	Ratio of data points that are below 1 standard deviation from the median.
Below 3	Ratio of data points that are below 3 standard deviation from the median.
Below 5	Ratio of data points that are below 5 standard deviation from the median.
C3 [†]	A measure of non-linearity in the time series, introduced by Schreiber and Schmitz (1997).
Check Duplicate [†]	Checks whether any measurements in the time-series repeat at least twice.
Check Max Duplicate [†]	Checks whether the maximum value in the time-series repeats.
Check Min Duplicate!	Checks whether the minimum value in the time-series repeats.
Check Max Last Loc [†]	Measures the first location of the maximum value, relative to the length of the time-series,
Check Min Last Loc [†]	Measures the first location of the minimum value, relative to the length of the time-series.
Complexity	Measured by "stretching" the time-series and calculating the length of the resulting line, introduced by Batista et al. (2014).
Con ⁸	Number of clusters containing three or more consecutive observations larger than the baseline value plus 3 standard deviations.
Con 2	Number of clusters containing three or more consecutive observations larger than the baseline value plus 2 standard deviations.
Count Above [†]	Number of measurements in the time-series greater than the mean value.
Count Below [†]	Number of measurements in the time-series smaller than the mean value.
First Loc Max [†]	Returns the normalized first location of the maximum value in the time-series.
First Loc Min [†]	Returns the normalized first location of the minimum value in the time-series.
Integrate	Integration of the time-series using the trapezoidal rule.
Kurtosis ¹	A measure of the peakedness of the lightcurve relative to a normal distribution.
Longest Strike Above [†]	The length of the longest sequence of consecutive measurements in the time-series greater than the mean value.
Longest Strike Below	The length of the longest sequence of consecutive measurements in the time-series smaller than the mean value.
Mean Absolute Change [†]	The mean over the absolute differences between subsequent measurements
Mean Change [†]	The mean over the differences between subsequent measurements.
Mean Second Derivative	The mean value of a central approximation of the second derivative.
Median Absolute Deviation [‡]	Mean average distance between each measurement and the mean value.
Median Buffer Bange [‡]	Batio of points that are between + 20% of the amplitude value over the mean.
Median Buffer Range 2	Ratio of points that are between + 10% of the amplitude value over the mean.
Peak Detection	Calculates the number of peaks in the time-series
Ratio of Recurring Points ¹	Relative number of time-series values that appear more than once
Root Mean Squared	The root mean square deviation of the time-series.
Sample Entropy	The sample entropy of the time-series as developed by Richman and Moorman (2000).
Shannon Entropy	Measures the amount of information carried by a signal (Shannon and Weaver, 1949).
Skewness ¹¹	Measures the asymmetry of the time-series.
STD [‡]	The standard deviation of the time-series.
STD Over Mean®	Batio of standard deviation to mean value
Stetson I ^{††}	Variability index first suggested by Stetson (1996) which measures the correlation between each measurement
StetsonK ¹⁸	Index first suggested by Stetson (1996) which serves as a robust kurtosis measure.
StetsonL	Variability index first suggested by Stetson (1996) to distinguish between different types of variation.
Sum Values [†]	Sum over all time-series measurements
Time Reversal Asymmetry	Measures the asymmetry of a series upon time-reversal (Schreiber and Schmitz, 2000).
von Neumann Ratio ⁸¹	The mean square successive difference divided by the sample variance

Godines, D et al 2019

MicroLIA classification step implements a Random Forest classifier: an ensemble method that uses smaller, weaker, learners: small decision trees to produce a strong learner. Each tree is trained on a subset of the data and recursively partitions it into each of the classes we

want to predict



The final prediction is the average of the predictions of the weaker learners (wisdom of the crowd).

In Godines, D. et al 2019 they found that point-like microlensing events could be isolated from other galactic sources.

This shows a lot of promise! But how do Boson Stars and NFW subhalos (and in general other extended objects) fit in this picture?

- Can we isolate them?
 - Especially from point-like light curves?
- Could they be "polluting" point-like observations?



Godines, D et al 2019

- We extended MicroLIA to simulate BS and NFW light curves
 - Same cadence
 - Same noise model (Gaussian)
- Improved MicroLIA features extraction pipeline
 - Corrected an error with derivative time series implementation
 - Adapted the code for parallel simulation
 - Demanded that $\mu \ge 1.34$ for at least one timestamp
- Produced two datasets each with 100k light curves per class
 - OGLE2 timestamps
 - Adaptive cadence using OGLE2 timestamps of real events
 - Mimics OGLE2 survey sensitivity
 - "Perfect" daily cadence timestamps
 - Ideal case to study the impact of cadence
- Dataset released with the paper doi.org/10.5281/zenodo.10566869

For the classification task we used a Histogram-Based Gradient Boosted Machine, another type of ensemble learners (implemented using scikit-learn).

In Random Forests, the weak learners are independent of each other. In Gradient Boosted Machines, the weak learners are trained sequentially on the prediction error of the previous iteration



Code: gitlab.com/miguel.romao/microlensing-extended-objects-machine-learning

Machine Learning Signatures of Dark Objects OGLE2 Timestamps Analysis

We find that there is a considerable overlap between microlensing sources.



However, Boson Star light curves appear to be the most distinguishable between them.

Machine Learning Signatures of Dark Objects OGLE2 Timestamps Analysis



where the caustics emerge

Indeed, we are able to isolate Boson Stars!

The 10 more confidently

Machine Learning Signatures of Dark Objects OGLE2 Timestamps Analysis

The input to our classifier were 148 features, so which ones are relevant for the task?

Implemented a Backward Sequential Feature Selection loop: removes a feature each step, keeping the best ones. Found that around **25 features** are important to differentiate between microlensing classes!



For Boson Stars, **complexity** was found to be the most important.

Machine Learning Signatures of Dark Objects Regular Cadence Timestamps Analysis

OGLE2 has irregular and low cadence. How much would our results improve if we could have regular daily cadence?



Machine Learning Signatures of Dark Objects Regular Cadence Timestamps Analysis



Current Work

Ongoing Work Motivation

Our first study on machine learning microlensing of extended objects was very exciting! However, a few things stand out:

- Our dataset does not include possible sources of misclassification, (e.g. binary lenses)
- Our simulation made use of a simplistic noise model
- The methodology is detached from what surveys do
 - Surveys implement cuts based on point-like microlensing light curve profiles
 - No machine learning is applied to the light curves themselves, which are a by-product of analyses
- How do we take our message across?
 - We need to bring our extended object light curve models to the astronomer community
 - We need to expand our analysis to include more realistic noise models and simulations
 - Look for ongoing community efforts in astrophysics

In a sense: we need to reach out to astronomers, especially those associated with surveys!

Ongoing Work Reaching out to Astronomers

We (Djuna and I) have teamed up with MicroLIA's main author Daniel Godines, and our first stop is the ELAsTiCC dataset:

- Extended LSST Astronomical Time Series Classification Challenge
 - LSST: Legacy Survey of Space and Time
 - To be conducted by Vera C. Rubin Observatory
 - Inherited parts of PLAsTiCC (P for photometric), Kessler, R et all 2019
 - And its Kaggle challenge Hlozek, R et all 2023
- Multiple sources, goth galactic and extragalactic
 - However, a clear focus on supernovae as ELAsTiCC is hosted by the DESC: Dark Energy Science Collaboration
- Science purposed

ELAsTiCC presents the first simulation of LSST alerts, with millions of synthetic transient light curves and host galaxies. The data is being used to test broker alert systems and classifiers, and develop the infrastructure for LSST's Dark Energy Science Collaboration Time-Domain needs.

Ongoing Work Reaching out to Astronomers

Dataset available online: portal.nersc.gov/cfs/lsst/DESC_TD_PUBLIC/ELASTICC/

- Includes O(2M) labeled simulated light curves
 - Of which O(200k) galactic sources
 - Eclipsing Binaries (94934)
 - δ-Scuti (29499)
 - RR Lyrae (20047)
 - Cepheid Variables (19672)
 - Dwarf Nova (11464)
 - Microlensing Point-like Lens, PyLIMA (10635) 🛀
 - Microlensing Point-like Lens, GenLens (9371)
 - Microlensing Binary Lens (5123)
 - M-dwarf flare (2655)

Two different simulations of point-like microlensing

We are very interested in new classes like this

Ongoing Work Reaching out to Astronomers

Preliminary classification study on ELAsTiCC



Ongoing Work Not all is well

The classifier is picking up simulation differences, not Physics...



Ongoing Work Not all is well

The classifier is picking up simulation differences, not Physics...



Ongoing Work Not all is well

The classifier is picking up simulation differences, not Physics...



Ongoing Work Going the extra mile

- In fact, things get worse... using the rubin-sim (github.com/lsst/rubin_sim) package (since ELAsTiCC is streaming to brokers, no simulation code is available), which simulates Vera Rubin Observatory conditions and noise model, we have simulated point-like microlensing events and inject them into ELAsTiCC dataset
 - The classifier was capable to **completely separate** our simulation of point-like microlensing light curves and those present in ELAsTiCC...
- Unfortunately, this means that we cannot "bring your own light curve models" and produce new ELAsTiCC-compatible light curves and perform an analysis with that data...
- So what now?
 - While we cannot inject our extended object light curves into ELAsTiCC, we can produce a dataset of microlensing light curves adapted to Vera Rubin Observatory
 - Stay tuned...

Conclusions and Outlook

Conclusions And outlook

- Dark matter composition might include extended dark objects, such as NFW subhalos and Boson Stars
- These objects produce **microlensing events**, which can be detected by surveys
- The extended nature of these objects endows their light curves with **unique signatures**, such as caustics
- Using machine learning on the time-series features of their light curves, these objects could, in fact, be discovered using microlensing surveys
 - Boson Stars exhibit a distinct profile
 - NFW subhalos might require higher (at least more regular) cadence
 - Interestingly, our results did not extend the feature set: in principle better sensitivity could be achieved with new dedicated features

Conclusions And outlook

- Moving forward we need to close the gap between our phenomenological study and survey analyses
 - Approaching what the community is doing (especially around LSST)
 - Deploying more realistic survey noise models
 - Broadening the classification analysis to include new classes of light curves
- Surveys seem to have too strict a selection criterion
 - Are we missing out on (more) exotic objects?
 - How feasible would be a "model independent" search?
- Finally, there is the exciting prospect that NFW light curves could be isolated
 - Specific time series features that capture some unique signature?
 - Go beyond the features, what could we do with the light curve itself?

Thank you!

n+1

Simulation details:

Gaussian (in fact, Poissonian) noise $T_m \sim U(0.5,5)$ $t_F \sim N(\mu=30,\sigma=10)$

$$u_0 \sim \begin{cases} \mathcal{U}(0,1) & \text{for ML} \\ \mathcal{U}(0,1.5) & \text{for BS} \\ \mathcal{U}(0,1.1) & \text{for NFW} \end{cases}$$

Cuts:

µ≥1.34

And MicroLIA criteria: magnitude greater than 3σ at least for 1/3 timestamps, etc These are minimal cuts, no fits to microlensing curves are performed.



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Feature Rank	OGLE-II	Daily Regular Cadence		
1	complexity	stetsonJ (derivative)		
2	median buffer range	half mag amplitude ratio		
3	ratio recurring points	FluxPercentileRatioMid80		
4	amplitude	median buffer range		
5	${ m medianAbsDev}$	count below		
6	FluxPercentileRatioMid80	medianAbsDev		
7	count below	check max last loc		
8	cusum	longest strike below		
9	shapiro wilk	$\operatorname{complexity}$		
10	mean change	${\it PercentDifferenceFluxPercentile}$		
11	longest strike above (derivative)	longest strike above		
12	mean second derivative	shapiro wilk (derivative)		
13	number of crossings	FluxPercentileRatioMid65		
14	LinearTrend	number of crossings		
15	longest strike below (derivative)	number cwt peaks		
16	sample entropy	number cwt peaks (derivative)		
17	Flux Percentile Ratio Mid 65	time reversal asymmetry (derivative)		
18	mean change(derivative)	FluxPercentileRatioMid35		
19	longest strike above	peak detection(derivative)		
20	mean n abs max (derivative)	mean n abs max (derivative)		
21	FluxPercentileRatioMid20	longest strike above (derivative)		
22	quantile (derivative)	check min last loc		
23	check min last loc	quantile (derivative)		
24	Gskew	sample entropy (derivative)		
25	check max last loc (derivative)	below3 (derivative)		

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