



Anomalous Single-Frame Flux Uncertainties in WPHotpm



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1. Overview of the Problem

During the integration and test period for WSDS v6, anomalously large flux uncertainties were observed to occur occasionally in the MEP (Multi-EPOCH) output. This is a new product that gives greater visibility into stationary-fit single-frame flux solutions for sources being extracted by the multi-frame multi-band algorithm implemented in the WPHotpm program. An extreme case was observed in which a W3 flux uncertainty had the value of IEEE Inf (infinity). Other extremely large values were also found (e.g., in the billions of DN). These are believed to stem from the same mechanism as the Inf, since small changes in the way aperture photometry and background subtraction are done led to the replacement of the Inf with a value of 2123448.5. This makes it clear that the anomalous results stem from numerical instabilities in the matrix inversion that is part of the uncertainty calculation.

2 Review of the Stationary Model

The stationary fit solves for point-source fluxes and positions by applying the procedure described in the WPHOT SDS (WSDC D-D006), section 3.1.1. Sources are initially detected in multi-band co-added images in the MDET module and passed to WPHOT for extraction by fitting PSF templates to each frame in the co-add stack at each source position. The detections are processed in order of descending brightness, and as each is processed, nearby sources are identified and grouped into an ensemble of potentially blended sources. The source about which other sources are grouped is called the *primary component* of the ensemble. The idea is to include the entire ensemble in the fit in order to get the best estimates of the primary component's parameters; after that has been accomplished, the primary component is output, and all other components' solutions are discarded, since these sources will each come up later in the role of a primary component. Often the ensemble consists only of a primary component, particularly in regions of low source density. When a source is output, its flux-normalized PSF is subtracted from all frames in the stack.

To summarize the SDS, we have an observational model

$$\rho_{\lambda i} = b_{\lambda i} + v_{\lambda i} + \sum_{n=1}^{N_B} \left(f_{\lambda n} H_{\lambda}(\vec{r}_{\lambda i} - \vec{s}_n) \right)$$

where $\rho_{\lambda i}$ is the flux in the i^{th} usable observed pixel at the position given by the 2-vector $\vec{r}_{\lambda i}$ in the wavelength band λ , \vec{s}_n is a 2-vector giving the position of the n^{th} blend component, $f_{\lambda n}$ is the flux of the n^{th} component, $H_{\lambda}(\vec{r})$ is the PSF, $b_{\lambda i}$ is the local background estimated in an annulus around pixel i , and $v_{\lambda i}$ is the noise in the i^{th} pixel, with prior noise variance $\sigma_{\lambda i}^2$, which includes uncertainty due to the PSF model based on an initial flux estimate from aperture photometry. For details on the computation of the background and noise, the definition of the chi-square goodness-of-fit statistic, and the algorithm for minimizing chi-square to obtain the solution, the reader is referred to the SDS.

The uncertainty estimates are obtained as follows. The Fisher information matrix G is computed, and the error covariance matrix γ expressing the parameter uncertainties is the inverse of G :

$$\ln P(\vec{\rho}|\vec{z}, N_B) = -\frac{1}{2} \sum_{\lambda} \sum_i \left(\frac{\rho_{\lambda i} - b_{\lambda i} - \sum_{n=1}^{N_B} f_{\lambda n} H_{\lambda}(\vec{r}_{\lambda i} - \vec{s}_n)}{\sigma_{\lambda i}} \right)^2 + \text{const.}$$

$$G \equiv - \left\langle \frac{\partial}{\partial \vec{z}} \frac{\partial}{\partial \vec{z}} \ln P(\vec{\rho}|\vec{z}, N_B) \right\rangle$$

$$\gamma = G^{-1}$$

$$\sigma(z_j)^2 = \gamma_{jj}$$

where $\vec{\rho}$ is the vector of all pixels used for the calculation, with N_{obs} elements, and \vec{z} is the vector of all parameters being fit, with n_p elements. The G and γ matrices are therefore $n_p \times n_p$ in size. The components of the \vec{z} vector are $[\{ \vec{s}_n, (f_{\lambda n} : \lambda = 1 \text{ to } N_{\lambda}) \} : n = 1 \text{ to } N_B]$. For the complete multi-frame solution, N_{obs} is the total number of pixels available, and for single-frame solutions, it is the number of pixels for all bands in that single frameset.

These matrices are real and symmetric, as are all legitimate error covariance matrices and their inverses in practice. It can happen, however, that for some bands in some frames, the number of pixels available is less than the number of parameters being estimated, resulting in the matrices being singular. In some cases the matrices are nonsingular but contain too little information in a given band to yield a positive-definite error variance in that band. In such cases, the difficulties are encountered both in the parameter fit itself and in the error estimation, since in principle the same matrices are involved (but because of the nonlinearity of the problem and the chi-square minimization technique, the information appears in different forms). It has long been recognized that single-frame parameter fits frequently encounter matrix singularity, with the result that warning messages have been turned off, although a counter for the total number of such events is given in the processing summary. Typical values for a tile are on the order of 10^6 .

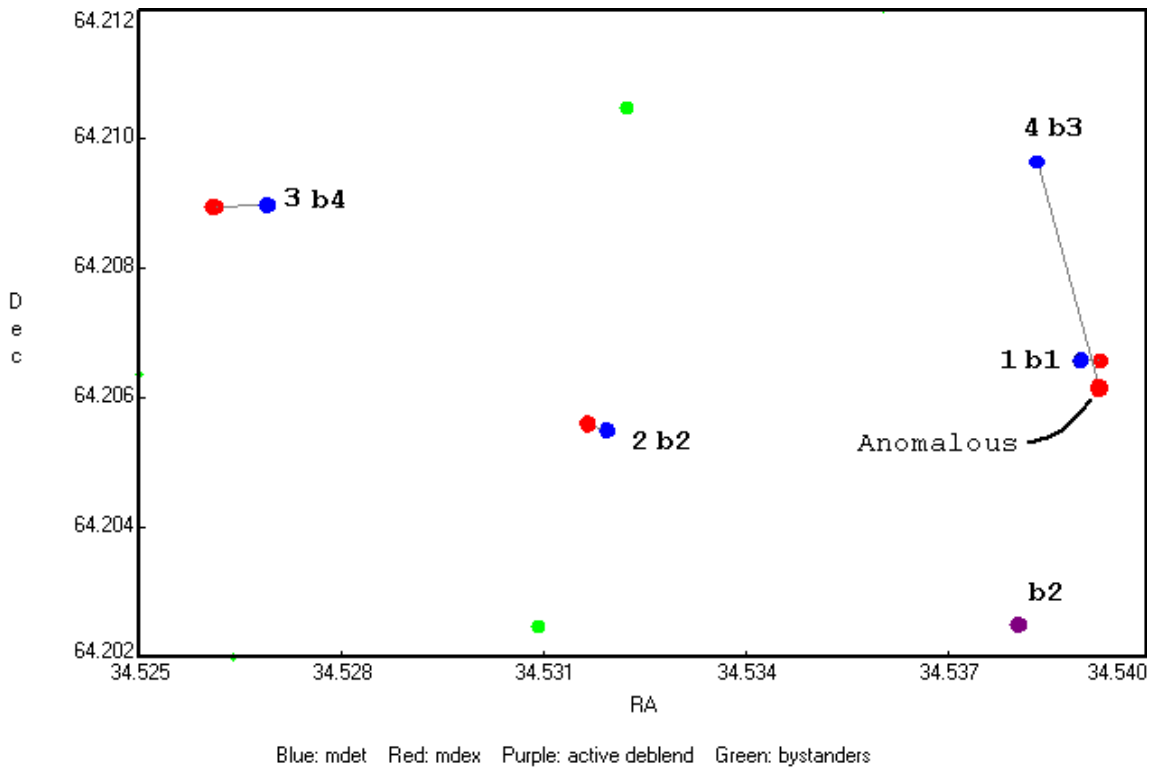
If the G matrix is singular or if a diagonal element of γ is not positive definite, an attempt to estimate that diagonal element of γ is made by simply inverting the corresponding element of G . This requires the G element to be greater than zero. If this fixup cannot be done, the error covariance element is

returned as zero, which causes it to be set to null downstream in the processing.

3 A Case Study

The tile 0330p636_ac51-054137 exhibited the only case of an Inf uncertainty observed so far. Downstream processors now trap this value and null out the photometry for the offending frame, but anomalously large finite values are allowed to pass. The MEP data row on which the Inf occurred also contains the mdex position for the source, so it was possible to locate that source in the mdet list, obtain those coordinates, and use them to turn on “targeting debugging” inside WPHotpm (this is an extremely verbose mode for tracking all relevant details of a given source’s processing).

Since the mdex and mdet positions generally differ slightly and in some cases may differ by over 10 arcseconds, finding an mdex source in the mdet list is not always a trivial exercise. The mdet detection responsible for the anomaly turned out not to be the closest to the anomalous mdex source, missing by about 12 arcsec. The targeted debugging revealed that all the mdet detections in the vicinity were in three-component blend groups, one of which also produced an active deblend. The diagram below shows the mdet detections as blue dots connected to their red-dot mdex counterparts. The mdet detections are labeled by their target numbers and blend-group numbers, where the latter are numbered according to processing order, e.g., “b1” was the first blend group to appear. Note that the field is at high declination, so the true-angle RA scale is quite different from the Dec scale; the width in RA is 23.5 true arcsec, in Dec it is 36 arcsec.



Target 1 was originally chosen because it is closest to the anomalous mdex source. The debug prints showed, however, that it did not produce that mdex source. It was in a blend group with two other sources (labeled 2 and 3 above), so those were added to the target list, but their debug prints also showed that neither of them was the culprit. Target 1 nevertheless probably plays a key role, because it is processed before any of the others, and therefore its flux is subtracted from the frames that eventually give rise to the anomalous source, which traveled 12.47 arcsec from its mdet position (labeled 4 above). The sequence of events was as follows.

Blend group b1 appears with targets 1, 2, and 3; targets 2 and 3 are dropped from the solution, and target 1 is output.

Blend group b2 appears for an untargeted source because it contains target 2 as a passive blend component along with another untargeted source; target 2 displaces the original primary component, and an active deblend is added to the mix; the original component is retained in the flux fitting, while the other passive-deblend component is dropped; target 2 is output as the blend-swapped main source, the active deblend (the purple dot above labeled as being in blend b2) is output, and the original primary component is postponed.

Blend group b3 appears with an untargeted primary component, an untargeted passive-blend component which is subsequently dropped from the flux solution, and target 4 as another passive-blend component; target 4 is blend-swapped as the new primary; the two sources cause the G matrix to be 12×12 (two position coordinates and four fluxes each); the fitting is done with pixels from which the flux of target 1 has been subtracted, and the fit is poor, requiring target 4 to migrate 12.47 arcsec from its mdet position to land just 1.43 arcsec from the mdex source for target 1; the single-frame fits involve mostly singular matrices, although the one that produced the anomalous W3 flux was not singular, but it appears to be very close (offline evaluation of its determinant at higher precision yielded zero) and numerically unstable.

Blend group b4 appears with target 3 as the primary and two passive-blend components, one of which is the one dropped from the flux solution for blend group b3; the processing is straightforward and has no impact on the anomaly.

Summary: processing blend group b1 set the stage by leaving flux-subtracted pixels behind for blend group b3 to deal with, and resulting numerical instabilities caused a large position shift for target 4 (but not enough to be diagnosed as a “runaway fit”) and very bad single-frame flux fits and uncertainty estimation. The frame where the anomalous W3 flux uncertainty occurred probably involved only tails of the PSF covering usable pixels; this is suggested by the very high flux for that frame, 1557297 DN, with an uncertainty of 2123448.5 DN and band-rchi2 (w3rchi2_ep) value of 83940.336.

There were 30 frames available for this source. The MEP records are shown below.

source_id_mf	src_mf	ra	dec	n_ep
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30
0330p636_ac51-054141	54141	34.5392427	64.2061886	30

wlx_ep	wly_ep	wlmpo_ep	wlsigmpro_ep	wlrchi2_ep	wlflux_ep	wlsigflux_ep
7.120	985.362	8.245	0.452	2729.643	79815.875	33205.035
1003.544	239.727	12.674	null	8.861	-680.697	675.070
880.274	161.942	12.454	0.454	4.268	1653.767	692.041
753.997	983.988	13.110	null	7.979	-376.134	451.703
758.228	69.502	11.277	0.181	6.144	4887.954	814.262
964.267	358.975	13.090	null	9.890	-1004.063	460.017
840.396	264.118	13.049	null	6.855	63.799	446.081
81.735	906.945	11.826	null	10.228	-1104.308	1474.882
9.392	71.914	11.809	null	6.424	253.711	1371.119
132.314	268.884	11.934	null	9.330	-831.973	1335.094
263.603	494.041	11.836	null	7.415	-164.005	1460.611
257.317	600.271	12.839	null	6.598	175.758	492.273
131.083	500.765	11.337	0.108	5.640	4627.976	460.947
340.830	821.276	11.324	0.085	5.738	4681.050	364.476
217.389	731.440	11.322	0.124	5.755	4689.723	536.917
95.510	630.921	11.529	0.153	4.528	3875.621	546.869
726.499	138.329	11.200	0.394	6.946	5248.097	1903.855
853.162	354.345	11.505	0.487	4.632	3964.211	1779.335
982.217	553.786	11.294	0.248	5.992	4812.655	1097.851
654.263	197.318	11.228	0.332	6.635	5114.710	1564.198
523.181	916.012	11.358	0.333	5.481	4538.455	1391.870
394.242	712.207	11.392	0.458	5.241	4395.957	1852.738
463.897	627.325	11.601	0.414	4.275	3628.128	1384.457
338.263	433.699	11.240	0.323	6.505	5056.693	1504.896
461.881	912.542	11.330	0.103	5.690	4655.316	440.191
585.552	90.980	11.470	0.101	4.797	4093.788	380.070
378.149	688.505	11.596	0.159	4.289	3643.188	534.522
509.774	768.355	11.075	0.103	8.667	5889.439	560.391
629.511	874.826	11.411	0.095	5.126	4322.462	378.500
716.388	190.826	11.371	0.097	5.383	4481.749	401.622

w4x_ep	w4y_ep	w4mpro_ep	w4sigmpro_ep	w4rchi2_ep	w4flux_ep	w4sigflux_ep
3.299	490.344	3.019	null	467.866	4882.895	2469.719
null	null	null	null	null	null	null
null	null	null	null	null	null	null
null	null	null	null	null	null	null
null	null	null	null	null	null	null
null	null	null	null	null	null	null
40.639	451.526	7.425	null	1.511	48.323	60.712
4.804	38.659	6.204	null	1.722	130.163	196.278
66.087	135.987	7.820	null	1.516	-11.967	59.016
131.590	247.289	7.292	null	1.537	66.056	62.907
null	null	null	null	null	null	null
null	null	null	null	null	null	null
null	null	null	null	null	null	null
null	null	null	null	null	null	null
null	null	null	null	null	null	null
362.832	71.284	7.137	null	1.592	84.089	68.673
426.072	178.077	7.674	null	1.545	4.629	65.224
490.585	276.700	7.541	null	1.857	-115.021	76.282
326.749	100.480	7.373	null	1.557	51.721	63.185
261.252	455.990	7.802	null	1.555	-14.383	59.991
196.824	355.175	7.193	null	1.559	53.580	78.361
231.625	313.183	7.527	0.446	1.899	154.622	63.459
168.887	217.444	7.432	null	1.541	38.008	65.328
null	null	null	null	null	null	null
null	null	null	null	null	null	null
null	null	null	null	null	null	null
null	null	null	null	null	null	null
null	null	null	null	null	null	null
null	null	null	null	null	null	null

mjd	frame_id
55239.3238105	01806a225
55430.1263862	07576a043
55429.9940819	07572a054
55429.8619049	07568a055
55429.8617776	07568a054
55429.6633848	07561b079
55429.5310806	07557b079
55239.6546346	01817a201
55239.3236832	01806a224
55239.1913790	01802b224
55239.0590748	01798a224
55429.3326878	07552a055
55429.2003835	07548a055
55429.0019908	07541b080
55428.8696866	07537b080
55428.7373823	07533b080
55238.9928590	01797a200
55238.8605548	01793a200
55238.7282507	01789a200
55238.6620350	01786a224
55238.7944664	01790a225
55238.9267706	01794a224
55239.2575947	01805a200
55239.3898990	01809a200
55429.1342951	07545b080
55429.2664720	07549b079
55429.4649921	07556a055
55429.5972964	07560a055
55429.7296006	07564a055
55429.3987763	07553b079

The mdex information for the anomalous source is as follows.

source_id	src	ra	dec	sigra	sigdec
0330p636_ac51-054141	54141	34.5392427	64.2061886	0.2506	0.3114
sigradec	wlx	wly	w2x	w2y	w3x
-0.0570	326.735	3637.960	326.735	3637.960	326.735
w3y	w4x	w4y	wlsky	wlsigsk	wlconf
3637.960	326.735	3637.960	17.866	3.373	0.000
w2sky	w2sigsk	w2conf	w3sky	w3sigsk	w3conf
30.518	3.854	0.000	1710.778	28.420	0.000
w4sky	w4sigsk	w4conf	wlsnr	w2snr	w3snr
465.944	10.216	0.000	4.9	5.2	5.3
w4snr	w1flux	wlsigflux	w2flux	w2sigflux	w3flux
1.5	2.6893E+03	5.5295E+02	1.0216E+03	1.9469E+02	3.1427E+03
w3sigflux	w4flux	w4sigflux	wlmpro	wlsigmpro	wlrchi2
5.9139E+02	3.4968E+01	2.3631E+01	11.926	0.223	2.093E+00
w2mpro	w2sigmpro	w2rchi2	w3mpro	w3sigmpro	w3rchi2
11.977	0.207	1.512E+00	9.257	0.204	1.772E+00
w4mpro	w4sigmpro	w4rchi2	rchi2	nb	na
8.212	null	1.513E+00	1.764E+00	2	0
w1frTr	w2frTr	w3frTr	w4frTr	w1Sat	w2Sat
0.00000	0.00000	0.00000	0.00000	0.00052	0.00000
w3Sat	w4Sat	SatNum	wlmag	wlsigm	wlflg
0.00000	0.00314	0000	12.239	0.017	1
w1Cov	w1mcor	w2mag	w2sigm	w2flg	w2Cov
31.978	0.261	12.231	0.024	1	31.724
w2mcor	w3mag	w3sigm	w3flg	w3Cov	w3mcor
0.319	10.506	0.114	1	13.613	0.825
w4mag	w4sigm	w4flg	w4Cov	w4mcor	wlmag_1
7.999	0.287	17	13.987	0.576	12.950
wlsigm_1	wlflg_1	w2mag_1	w2sigm_1	w2flg_1	w3mag_1
0.019	1	13.061	0.028	1	12.165
w3sigm_1	w3flg_1	w4mag_1	w4sigm_1	w4flg_1	wlmag_2
0.177	1	9.672	0.531	17	12.500
wlsigm_2	wlflg_2	w2mag_2	w2sigm_2	w2flg_2	w3mag_2
0.017	1	12.550	0.024	1	11.331
w3sigm_2	w3flg_2	w4mag_2	w4sigm_2	w4flg_2	wlmag_3
0.114	1	8.575	0.287	17	12.276
wlsigm_3	wlflg_3	w2mag_3	w2sigm_3	w2flg_3	w3mag_3
0.018	1	12.292	0.024	1	10.736
w3sigm_3	w3flg_3	w4mag_3	w4sigm_3	w4flg_3	wlmag_4
0.085	1	7.814	0.195	17	12.134
wlsigm_4	wlflg_4	w2mag_4	w2sigm_4	w2flg_4	w3mag_4
0.020	1	12.135	0.026	1	10.264

w3sigm_4	w3flg_4	w4mag_4	w4sigm_4	w4flg_4	w1mag_5
0.069	1	7.286	0.157	17	12.034
w1sigm_5	w1flg_5	w2mag_5	w2sigm_5	w2flg_5	w3mag_5
0.021	1	12.021	0.028	1	9.870
w3sigm_5	w3flg_5	w4mag_5	w4sigm_5	w4flg_5	w1mag_6
0.058	1	6.903	0.140	17	11.947
w1sigm_6	w1flg_6	w2mag_6	w2sigm_6	w2flg_6	w3mag_6
0.023	17	11.919	0.030	1	9.540
w3sigm_6	w3flg_6	w4mag_6	w4sigm_6	w4flg_6	w1mag_7
0.051	1	6.609	0.132	17	11.842
w1sigm_7	w1flg_7	w2mag_7	w2sigm_7	w2flg_7	w3mag_7
0.024	17	11.803	0.031	1	9.259
w3sigm_7	w3flg_7	w4mag_7	w4sigm_7	w4flg_7	w1mag_8
0.045	1	6.364	0.128	17	11.689
w1sigm_8	w1flg_8	w2mag_8	w2sigm_8	w2flg_8	w3mag_8
0.024	17	11.660	0.032	1	9.017
w3sigm_8	w3flg_8	w4mag_8	w4sigm_8	w4flg_8	w1NM
0.042	1	6.161	0.127	17	15
w1M	w1magP	w1sigP1	w1sigP2	w1k	w1Ndf
27	11.695	0.684	0.132	0.80266	22
w1mLQ	w1mJDmin	w1mJDmax	w1mJDmean	w2NM	w2M
60.28	55238.66203495	55430.12638616	55351.86279118	12	29
w2magP	w2sigP1	w2sigP2	w2k	w2Ndf	w2mLQ
12.117	0.991	0.184	0.88060	20	16.43
w2mJDmin	w2mJDmax	w2mJDmean	w3NM	w3M	w3magP
55238.66203495	55430.12638616	55350.67632349	2	11	9.735
w3sigP1	w3sigP2	w3k	w3Ndf	w3mLQ	w3mJDmin
0.976	0.294	0.50206	9	11.27	55238.66203495
w3mJDmax	w3mJDmean	w4NM	w4M	w4magP	w4sigP1
55239.65463457	55239.04704713	0	12	8.838	1.216
w4sigP2	w4k	w4Ndf	w4mLQ	w4mJDmin	w4mJDmax
0.351	0.54967	8	0.09	55238.66203495	55239.65463457
w4mJDmean	rho12	rho23	rho34	q12	q23
55239.07010014	80	36	10	5	0
q34	XSCprox	w1Rsemi	w1ba	w1pa	w1Gmag
0	null	null	null	null	null
w1Gerr	w1Gflg	w2Rsemi	w2ba	w2pa	w2Gmag
null	null	null	null	null	null
w2Gerr	w2Gflg	w3Rsemi	w3ba	w3pa	w3Gmag
null	null	null	null	null	null
w3Gerr	w3Gflg	w4Rsemi	w4ba	w4pa	w4Gmag
null	null	null	null	null	null
w4Gerr	w4Gflg	nIters	nSteps	MeanObsMJD	ra_pm
null	null	15	609	55248.155286	34.5402082

dec_pm	sigra_pm	sigdec_pm	sigradec_pm	PMRA	PMDec
64.2029927	0.9657	0.6204	0.2965	0.1489	2.2635
sigPMRA	sigPMDec	w1snr_pm	w2snr_pm	w3snr_pm	w4snr_pm
0.7867	0.3674	6.7	5.7	7.2	2.4
w1flux_pm	w1sigflux_pm	w2flux_pm	w2sigflux_pm	w3flux_pm	w3sigflux_pm
4.3055E+04	6.4550E+03	1.6080E+04	2.8191E+03	1.1588E+05	1.6157E+04
w4flux_pm	w4sigflux_pm	w1mpro_pm	w1sigmpro_pm	w1rchi2_pm	w2mpro_pm
3.9359E+02	1.6519E+02	8.915	0.163	3.402E+00	8.984
w2sigmpro_pm	w2rchi2_pm	w3mpro_pm	w3sigmpro_pm	w3rchi2_pm	w4mpro_pm
0.190	2.098E+00	5.340	0.151	1.637E+00	6.512
w4sigmpro_pm	w4rchi2_pm	rchi2_pm	pmcode	nIters_pm	nSteps_pm
0.456	1.524E+00	2.474E+00	3Y999	2	83

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