Theoretical Performance Bounds for LOFAR Calibration

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- Provides an absolute frame of reference.
- No algorithm can do better than the CRB.
- The BIG question: Can LOFAR be reliably calibrated?



CRB Definition

- Notation
 - **x**: a vector of random samples with joint probability density $p(\mathbf{x} | \boldsymbol{\theta})$.
 - $\hat{\theta}$: any unbiased estimator for θ .
 - $\mathbf{C}_{\hat{\theta}}$: covariance matrix for $\hat{\theta}$
 - M: Fisher information matrix.
- The Cramer-Rao theorem:

$$\mathbf{C}_{\hat{\theta}} \ge \mathbf{M}^{-1} = -\left(E\left\{\frac{\partial^2 \ln p(\mathbf{x} \mid \boldsymbol{\theta})}{\partial \boldsymbol{\theta} \partial \boldsymbol{\theta}^{\mathrm{T}}}\right\}\right)^{-1}$$

• Error variance is lower bounded by $diag\{C_{\hat{\theta}}\}$!





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$$p(\mathbf{x} \mid \theta) = \frac{1}{(2\pi\sigma^2)^{\frac{N}{2}}} \exp\left[-\frac{1}{2\sigma^2} \sum_{n=0}^{N-1} (x[n] - \theta)^2\right]$$

$$\frac{\partial \ln p(\mathbf{x} \mid \theta)}{\partial \theta} = \frac{1}{\sigma^2} \sum_{n=0}^{N-1} (x[n] - \theta), \qquad \frac{\partial^2 \ln p(\mathbf{x} \mid \theta)}{(\partial \theta)^2} = -\frac{N}{\sigma^2}$$

Thus
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Thus
$$\operatorname{var}(\hat{\theta}) \ge -\left(E\left\{-\frac{N}{\sigma^2}\right\}\right)^{-1} = \frac{\sigma^2}{N}$$
. This looks very familiar!



• This proves what we already knew: you can't beat the sample mean estimator

$$\hat{\theta}_{\rm SM} = \frac{1}{N} \sum_{n=0}^{N-1} x[n], \quad \operatorname{var}(\hat{\theta}_{\rm SM}) = E\left\{ \left(\frac{1}{N} \sum_{n=0}^{N-1} x[n] \right)^2 \right\} - \theta^2 = \frac{\sigma^2}{N}$$

- In general, relationships to parameters of interest are complex, and we do not know $var(\hat{\theta})$ analytically.
- CRB must be evaluated to bound the problem.



A Second Simple Example

• Line fitting in additive white Gaussian noise:



$$w[n] \xrightarrow{x[n]} \\ \uparrow \\ \theta_1 + \theta_2 n$$

$$x[n] = \theta_1 + \theta_2 n + w[n]$$

We now have no intuition on estimation error for θ_1 and θ_2 !



A Second Simple Example

$$p(\mathbf{x} \mid \boldsymbol{\theta}) = \frac{1}{(2\pi\sigma^2)^{\frac{N}{2}}} \exp\left[-\frac{1}{2\sigma^2} \sum_{n=0}^{N-1} (x[n] - \theta_1 + \theta_2 n)^2\right]$$

$$\frac{\partial \ln p(\mathbf{x} \mid \boldsymbol{\theta})}{\partial \theta_1} = \frac{1}{\sigma^2} \sum_{n=0}^{N-1} (x[n] - \theta_1 + \theta_2 n), \quad \frac{\partial \ln p(\mathbf{x} \mid \boldsymbol{\theta})}{\partial \theta_2} = \frac{1}{\sigma^2} \sum_{n=0}^{N-1} (x[n] - \theta_1 + \theta_2 n) n$$

$$\frac{\partial^2 \ln p(\mathbf{x} \mid \boldsymbol{\theta})}{\partial \theta_1 \partial \theta_2} = -\frac{1}{\sigma^2} \sum_{n=0}^{N-1} n, \quad \frac{\partial^2 \ln p(\mathbf{x} \mid \boldsymbol{\theta})}{\partial \theta_2^2} = -\frac{1}{\sigma^2} \sum_{n=0}^{N-1} n^2, \quad \frac{\partial^2 \ln p(\mathbf{x} \mid \boldsymbol{\theta})}{\partial \theta_1^2} = -\frac{N}{\sigma^2}$$



A Second Simple Example: Insights

$$\mathbf{M} = \frac{1}{\sigma^2} \begin{bmatrix} N & \frac{N(N-1)}{2} \\ \frac{N(N-1)}{2} & \frac{N(N-1)(2N-1)}{6} \end{bmatrix},$$

$$\operatorname{var}(\theta_1) = \begin{bmatrix} \mathbf{M}^{-1} \end{bmatrix}_{1,1} = \frac{2(2N-1)\sigma^2}{N(N+1)}, \quad \operatorname{var}(\theta_2) = \begin{bmatrix} \mathbf{M}^{-1} \end{bmatrix}_{2,2} = \frac{12\sigma^2}{N(N^2-1)}$$

$$\lim_{N \to \infty} \operatorname{var}(\theta_1) \ge \frac{4\sigma^2}{N} \qquad \lim_{N \to \infty} \operatorname{var}(\theta_2) \ge \frac{12\sigma^2}{N^3}$$

- Variance on constant term θ_1 is now higher.
 - \rightarrow estimating more parameters increases error.
- Variance of slope term, θ_2 , drops more rapidly with *N*.
 - $\rightarrow \theta_2$ is easier to estimate.
 - $\rightarrow x[n]$ is more sensitive to θ_2 due to multiplication by *n*.



What algorithm do we use?

- What estimator achieves the CRB?
 - Maximum likelihood (ML) does asymptotically $(N \rightarrow \infty)$.

$$\hat{\boldsymbol{\theta}}_{\mathrm{ML}} = \arg \max_{\boldsymbol{\theta}} \ln p(\mathbf{x} | \boldsymbol{\theta})$$

• Consider our second example:

$$\frac{\partial \ln p(\mathbf{x} \mid \boldsymbol{\theta})}{\partial \theta_{1}} = \frac{1}{\sigma^{2}} \sum_{n=0}^{N-1} (x[n] - \theta_{1} + \theta_{2}n) = 0, \quad \frac{\partial \ln p(\mathbf{x} \mid \boldsymbol{\theta})}{\partial \theta_{2}} = \frac{1}{\sigma^{2}} \sum_{n=0}^{N-1} (x[n] - \theta_{1} + \theta_{2}n)n = 0$$

$$\hat{\boldsymbol{\theta}}_{ML} = \begin{bmatrix} \hat{\theta}_{1} \\ \hat{\theta}_{2} \end{bmatrix} = \begin{bmatrix} N & -\sum_{n=0}^{N-1} n \\ \sum_{n=0}^{N-1} n & -\sum_{n=0}^{N-1} n^{2} \end{bmatrix}^{-1} \begin{bmatrix} \sum_{n=0}^{N-1} x[n] \\ \sum_{n=0}^{N-1} nx[n] \end{bmatrix} \qquad \text{Unfortunately ML} \text{ is not practical for LOFAR calibration}$$



CRB Uses in Radio Astronomy

1. Calibration algorithm development and assessment

- Is the existing algorithm adequate?
- Is there hope for finding a better solution?
- Permits trading off performance and computational burden. Answers "How close are we?"
- Faster than simulation, more flexible than direct observation.
- Can be computed even if no algorithm exists yet.



CRB Uses in Radio Astronomy

2. Performance Prediction in real observations

- The bound is specific to signal conditions.
- Can forewarn an astronomer of poor calibration conditions.
- A real-time tool could be developed. "Will this observation work?"



Direction Dependent Calibration





Direction Dependent Calibration Data Model

- V: visibility matrix, computed over a series of time-frequency intervals. Observed.
- G: calibration complex gain matrix. One column per calibrator source. Unknown.
- K: Fourier kernel, geometric array response. s_q is source direction vector. \mathbf{r}_m is station location. Known.
- B: Calibrator source intensity. Known.
- **D**: Noise covariance. Unknown.

 $\mathbf{V} = E\{\mathbf{x}[n]\mathbf{x}^{\mathsf{H}}[n]\}$ $= (\mathbf{G} \circ \mathbf{K}) \mathbf{B} (\mathbf{G} \circ \mathbf{K})^{\mathrm{H}} + \mathbf{D}$ $\mathbf{G} = \begin{bmatrix} g_{1,1} & \cdots & g_{1,Q} \\ \vdots & & \vdots \\ g_{M,1} & \cdots & g_{M,Q} \end{bmatrix}$ $\mathbf{K} = \begin{bmatrix} k_{1,1} & \cdots & k_{1,Q} \\ \vdots & & \vdots \\ k_{M,1} & \cdots & k_{M,Q} \end{bmatrix}, \ k_{m,q} = \exp\{i\frac{2\pi f}{c}\mathbf{s}_q \cdot \mathbf{r}_m\}$ $\mathbf{B} = \begin{bmatrix} b_1 & & \\ & \ddots & \\ & & b_0 \end{bmatrix}, \quad \mathbf{D} = \begin{bmatrix} d_1 & & \\ & \ddots & \\ & & d_M \end{bmatrix}$



CRB for Calibration Parameters

- For the general multivariate Gaussian case the Fisher information has a nice closed form: $\mathbf{M} = \mathbf{F}^{\mathrm{H}}(\boldsymbol{\theta}_{0}) \Big[(\overline{\mathbf{V}}(\boldsymbol{\theta}_{0}))^{-1} \otimes (\mathbf{V}(\boldsymbol{\theta}_{0}))^{-1} \Big] \mathbf{F}(\boldsymbol{\theta}_{0}), \qquad \mathbf{F}(\boldsymbol{\theta}) = \frac{\partial \operatorname{vec}(\mathbf{V}(\boldsymbol{\theta}))}{\partial \boldsymbol{\theta}^{\mathrm{T}}}$
- For LOFAR $V(\theta)$ is the visibility (covariance) matrix for full array sample vector x.
- θ contains unknown gains and phases for Q calibrator sources, and noise powers for each station:

 $\boldsymbol{\theta} = [\operatorname{vec}\{|\mathbf{G}|\}^{\mathrm{T}}, \operatorname{vec}\{\angle\mathbf{G}\}^{\mathrm{T}}, \operatorname{vec}\{\mathbf{D}\}^{\mathrm{T}}]^{\mathrm{T}}$

=
$$[\boldsymbol{\gamma}_1,\cdots\boldsymbol{\gamma}_Q,\boldsymbol{\varphi}_1,\cdots\boldsymbol{\varphi}_Q,\mathbf{d}]^{\mathrm{T}}$$

Applying Parameter Model Constraints

- Performance improves by estimating a <u>smaller</u> set of constrained parameters, **p**. $\theta = f(\mathbf{p})$.
- Constraint examples:
 - Compact core sees coherent scene.
 - Phase is a deterministic function of frequency.
 - Smoothing polynomial over time-frequency-space.
- $\mathbf{V}_{k,n}$ are statistically independent over time-frequency. Each bin (k,n) has distinct $\mathbf{M}_{k,n}$ and $\theta_{k,n}$.



Now it Gets a Little Messy





 \mathbf{R}^{-1}

Now it Gets a Little Messy

The important points:

- Closed form CRB expressions have been derived for most important LOFAR calibration models.
- Though expressions are complex, computer codes have been developed to evaluate them.
- These solutions exist now and could be made available for astronomers to predict calibration performance for a given observations.

The Single Snapshot LOFAR Calibration Ambiguity

- For conventional arrays without direction dependent ionospheric phase perturbation calibration is possible with one V_{k,n} observation.
- Not so for LOFAR, there is an essential ambiguity.

$$V = (G \circ K) B^{\frac{1}{2}} U U^{H} B^{\frac{1}{2}} (G \circ K)^{H} + D$$

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$$U U^{H} = I, \quad \text{a unitary matrix}$$

$$\widetilde{G}(U) = ((G \circ K) B^{\frac{1}{2}} U B^{-\frac{1}{2}}) \circ K^{\bullet -1}$$

$$Each U \text{ produces a different calibration}$$

• CRB blows up, **M** is singular!



Solutions to Calibration Ambiguity

- Time-frequency diversity
 - Fringe rotation over time and across bands changes visibility structure while calibration gains are relatively constant.
 - Cells, Snippets, Polc's, UV Bricks, Peeling.
 - Low order polynomial fitting.
 - Peeling.
- Single snapshot calibration
 - Compact core.
 - Deterministic Frequency dependence.
 - Known gain magnitudes.
- CRB analysis is completed for most of these scenarios.



LOFAR Calibration with Compact Central Core

 Though phase distortion is direction depenlonosphere dent, each station sees the same ionosphere. Phase and gain is Station beam direction dependent field of view but stations see the Central core sees a same ionosphere coherent scene, imaging is possible • One calibration gain is estimated for each station. **Closely packed LOFAR stations**



LOFAR Calibration with Compact Central Core

- The full array can be calibrated given a compact central core.
- The wisdom of the LOFAR design is confirmed by CRB analysis





Compact core



LOFAR Calibration with Compact Central Core (Optional slide instead of last)

• Calibration succeeds for $Q \le M_c+1$. *Q* calibrator sources and an M_c element core.



2-D Polynomial Model over timefrequency for Ionospheric Variation

• Variations in G are smooth over time and frequency

$$\mathbf{G}_{k,n} = (\mathbf{\Gamma}_{00} + \mathbf{\Gamma}_{10}f_k + \mathbf{\Gamma}_{20}f_k^2 + \mathbf{\Gamma}_{01}t_n + \mathbf{\Gamma}_{02}t_n^2 + \mathbf{\Gamma}_{11}f_kt_n)$$

$$\odot \exp\left\{i(\mathbf{\Phi}_{00} + \mathbf{\Phi}_{10}f_k + \mathbf{\Phi}_{20}f_k^2 + \mathbf{\Phi}_{01}t_n + \mathbf{\Phi}_{02}t_n^2 + \mathbf{\Phi}_{11}f_kt_n)\right\}$$

$$\mathbf{p} = \left[\operatorname{vec} \left\{ \Gamma_{00} \right\}^{\mathrm{T}}, \cdots, \operatorname{vec} \left\{ \Gamma_{11} \right\}^{\mathrm{T}}, \operatorname{vec} \left\{ \Phi_{00} \right\}^{\mathrm{T}}, \cdots, \operatorname{vec} \left\{ \Phi_{11} \right\}^{\mathrm{T}}, \operatorname{diag} \left\{ \mathbf{D} \right\} \right]^{\mathrm{T}}$$

• We have CRB analysis for 2-D polynomial interpolation:

Full Sky Map

Full Sky Map

Field of View

Antenna Beam Pattern

Station Beam Pattern

Station Beam Pattern

0

TUDelft

Assume sky noise limited and 550K @ 90 MHz

$$T_{sky} \sim \lambda^{2.7}$$

Rayleigh-Jeans law

$$B = \frac{2kT}{\lambda^2}$$

Integration over a hemisphere

$$P_{noise} = 2\pi B$$

Source power & SNR

Source powers from 3C & 4C catalogs @ 178MHz.

Assume all sources have spectral index $\alpha = 0.7$, then

 $P_{source} \sim \lambda^{0.7}$

The Signal to Noise Ratio (SNR) does not change with frequency.

The ten sources

Source	SNR (dB)	Ang. dist.
3C461	-29.3694	39.6633
3C144	-32.3766	35.6677
4C+55.08	-34.4506	1.0305
4C+54.06	-34.6182	1.0479
3C405	-35.8227	74.0794
3C147	-36.7395	11.8521
4C+56.09	-36.9509	0.6951
3C274	-37.4495	95.0506
4C+56.10	-37.6375	0.9507
4C+55.09	-38.2076	1.4073

Single source calibration - constant gair

TUDelft

fUDelft

TUDelft

TUDelft

TUDelft

fUDelft

TUDelft

Limitations to Current CRB Analysis

- So far it includes only error effects due to noise and sample covariance estimation.
- There can also be modeling errors, e.g. maybe a polynomial fits time-frequency variation poorly.
- Errors in tabulated source location and brightness are not considered.
- Array station location is assumed to be exact.
- Station calibration errors are lumped in with ionospheric gains.

Conclusions

- The BIG answer: Yes, LOFAR can be calibrated
- Given a range of time-frequency observations and compact core geometry: there are no theoretical roadblocks to achieving useful calibration estimates.
- If an algorithm can be developed to approach the CRB calibration error should be acceptable.

