False periodicities in quasar time-domain surveys

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ABSTRACT
There have recently been several reports of apparently periodic variations in the light curves of quasars, e.g. PG 1302–102 by Graham et al. Any quasar showing periodic oscillations in brightness would be a strong candidate to be a close binary supermassive black hole and, in turn, a candidate for gravitational wave studies. However, normal quasars – powered by accretion on to a single, supermassive black hole – usually show stochastic variability over a wide range of time-scales. It is therefore important to carefully assess the methods for identifying periodic candidates from among a population dominated by stochastic variability. Using a Bayesian analysis of the light curve of PG 1302−102, we find that a simple stochastic process is preferred over a sinusoidal variation. We then discuss some of the problems one encounters when searching for rare, strictly periodic signals among a large number of irregularly sampled, stochastic time series, and use simulations of quasar light curves to illustrate these points. From a few thousand simulations of steep spectrum (‘red noise’) stochastic processes, we find many simulations that display few-cycle periodicity like that seen in PG 1302−102. We emphasize the importance of calibrating the false positive rate when the number of targets in a search is very large.

Key words: methods: data analysis – methods: statistical – quasars: general.

1 INTRODUCTION
Detecting and characterizing periodic variations in the brightness (and other properties) of astrophysical sources is a cornerstone of observational astronomy. Examples include the discovery of extrasolar planetary systems, using stellar pulsations to establish the cosmological distance scale, and the study of pulsars and interacting binary star systems. Nearly sinusoidal modulations are usually the result of orbital motion or rotation. However, many other astrophysical sources – notably accreting sources such as interacting binary stars, young stellar objects, and active galactic nuclei (AGN) – show persistent, random (aperiodic, stochastic, noise) variations in their brightness driven by the complex and turbulent accretion process. See Vaughan (2013) for a brief review of random time series in astronomy. The random variations in AGN can be described as ‘red noise’ – meaning a random process with a broad power spectrum increasing smoothly in power density to low frequencies (often with an approximately power-law shape: \( P(f) \propto f^{-\alpha} \), with \( \alpha > 1 \)).

Graham et al. (2015b, henceforth G15a) reported the detection of periodic modulations (with a period of 5.2 yr) in the optical brightness of the quasar PG 1302−102 (\( z = 0.278 \), \( M_V \approx -25.8 \), virial mass estimate \( M_{BH} \sim 3 \times 10^9 \text{M}_\odot \)) based on \( \sim 10 \) yr of photometric data. This was found during a search of light curves from 243 486 spectroscopically confirmed quasars observed with the Catalina Real-time Transient Survey (CRTS; Drake et al. 2009). Further details are discussed in Graham et al. (2015a, henceforth G15b). They interpreted their discovery in terms of a short-period binary supermassive black hole system (Haiman et al. 2009a). Further claims for periodic optical variability in AGN have been made by Liu et al. (2015) and Zheng et al. (2016). The discovery of short period binary black holes in quasars is of great importance to a number of research areas including accretion physics (Beigelman, Blandford & Rees 1980), hierarchical structure formation (Volonteri, Haardt & Madau 2003), and gravitational physics (Haiman, Kocsis & Menou 2009b).

Over the years, there have been many reports of periodic or quasi-periodic variations from AGN, spanning the range of AGN types, from radio to gamma-rays, and on time-scales from minutes to years. However, this field has a chequered history. Many reports
of periodic variations are based on very few observed cycles of the claimed period, and a failure to properly account for the random (red noise) variations which can produce intervals of seemingly periodic behaviour. See Press (1978) for a general discussion of this point, and Vaughan & Uttley (2006) for some specific examples of periodicity claims drawn just from X-ray observations of nearby AGN. Further observations of the same targets usually fail to show the strictly repeating, coherent oscillations expected from a truly periodic process. As we enter the era of massive time-domain surveys capable of studying $10^5$–$10^7$ targets, it is becoming more important to carefully assess detection procedures in order to understand and control the number of false detections. In this paper, we re-examine the case of PG 1302–102, and we consider the broader problem of how different stochastic models can make it difficult to distinguish periodic modulation among light curves selected from large time-domain surveys.

2 THE LIGHT CURVE OF PG 1302–102

Fig. 1 (top panel) shows the eight years of CRTS photometric data for PG 1302–102 fitted with a sinusoidal model. The data comprise 290 V-band magnitude estimates with a mean of $\sim 15.0$ mag. The data were taken from two similar surveys (the Catalina Sky Survey and the Mt. Lemmon Survey; these provided 234 and 56 photometric points, respectively). The sampling pattern is irregular, comprising nine ‘seasons’ each spanning 4 to 5 months with gaps of 6–8 months. Within each season, there are $\sim 7$ nights of data, each containing four closely spaced ($\Delta t \sim$ few minutes) photometric measurements. The error bars provided by the CRTS pipeline processing are in this case overestimated by a factor of $\sim 4$ to 5. This effect can be seen by examining the short time-scale variations in the data: the rms variation of the magnitude estimates within groups of nearby data (each group spanning $<20$ d, where intrinsic variability is expected to be weak, and only including groups with $>5$ points) is a factor of $\sim 4$ smaller than the error bars.\footnote{Arguably, the best candidate for quasi-periodic AGN light curve was seen in RE J1034 $- 396$ (Gierlinski et al. 2008), which showed $\sim 16$ ‘cycles’ in a single, continuous X-ray observation.}

The data clearly show significant variations, with an rms $\sim 0.1$ mag. We fitted the data (using weighted least squares) with a model comprising a sinusoid plus a constant offset:

$$V(t) = A_1 \cos(2\pi f_0 t) + A_2 \sin(2\pi f_0 t) + C.$$\hspace{1cm} (1)

(This is equivalent to a model $A \sin(2\pi f_0 t + \phi) + C$ with amplitude given by $A^2 = A_1^2 + A_2^2$ and phase $\tan \phi = A_1/A_2$.) The best-fitting amplitude is $(A_1^2 + A_2^2)^{1/2} = 0.125$ mag and the best-fitting (observer frame) period is $f_0 = 1/\tau_0 = 4.65 \pm 0.06$ yr, slightly different from the 5.16 $\pm 0.24$ yr found by G15a. For fitting their sinusoidal model, G15a included additional archival data – notably LINEAR data (Sesar et al. 2011) – extending the observational baseline. The overall fit statistic is $\chi^2 = 85.7$ for 287 degrees of freedom, again indicating that the error bars are too large. Comparing this model to a constant gives $\Delta \chi^2 = 741.1$.

3 BAYESIAN MODEL COMPARISON

It is also possible to fit the data using a stochastic model. However, it is not meaningful to simply compare the $\chi^2$ values for these fits.\footnote{We have examined CRTS data for other AGN of similar magnitude and find that the photometric error bars are often considerably larger than the short-term scatter in the data.}

When fitting stochastic models to individual time series, the $\chi^2$ fit statistic loses its simple meaning as a diagnostic of the ‘goodness of fit’. This is because the variance of the process is itself a parameter to be fitted; the standard $\chi^2$ statistic only makes sense as a likelihood proxy when the variance is fixed. In fact, $\chi^2 \rightarrow 0$ is possible for any sufficiently flexible stochastic process. See also Kozłowski (2016).

In order to compare a periodic model to a stochastic model, we have performed a Bayesian model comparison between the sinusoidal model and a simple stochastic process, the damped random walk (DRW) model. We first computed the posterior densities for the parameters of each model using Markov Chain Monte Carlo (MCMC) method. We used a method based on the ensemble sampler proposed by Goodman & Weare (2010) with $>10^5$ draws based on 100 ‘walkers’ after removing a ‘burn-in’ period.\footnote{The code, called \texttt{tonic}, is a pure R implementation of the Goodman & Weare (2010) sampler, and uses a mixture of ‘stretch’ and ‘walk’ moves to sample the target density. See \url{https://github.com/sdataman/tonic}.} We then computed the full marginal likelihoods (often called ‘evidence’) of each

The DRW is a stochastic process often used to describe quasar variability from survey data. See Kelly, Bechtold & Siemiginowska (2009), MacLeod et al. (2010), Andrae et al. (2013) and Zu et al. (2013). It is among the very simplest continuous-time stochastic processes. The DRW has an auto-covariance function $ACV(t) = (c/\tau)^{\tau} \exp(-t/\tau)$, specified by two parameters, $c$ and $\tau$, which determine the (total) variance and characteristic time-scale, respectively. Equivalently, the DRW has a power spectrum (the Fourier transform of the $ACV$) that is flat (power-law index 0) below $f_{\text{bend}} = 1/(2\pi\tau)$, and smoothly bends to a power law with index $-2$ at higher frequencies. We have fitted this model, with three parameters $\{c, \tau, \nu\}$, to the mean-subtracted PG 1302$-$102 data. The parameter $\nu$ is a scale factor applied to the photometric error bars (see also Kelly et al. 2014). We assigned the following prior densities on these parameters. For $\tau$ and $c$ (which are positive-valued), we assigned lognormal priors, in both cases with $\sigma = 1.15$ (corresponding to 0.5 dex). The means of each lognormal prior were set based on the geometric mean $\tau$ of 200 d from quasar samples in MacLeod et al. (2010), Kozłowski et al. (2010) and Andrae et al. (2013), and to give $\sigma_T = (cT/2)^{1/2} \sim 0.1$ mag. For $\nu$, we assigned a uniform prior. The posterior and prior densities of these parameters are shown in Fig. 2 (left) and summarized in Table 1. The posterior shows $\nu$ is low, consistent with the conclusion above (Section 2) that the error bars are a factor of 4 too large.

We also fitted a sine model with four parameters $\{A_1, A_2, t_0, \nu\}$ to the mean-subtracted PG 1302$-$102 data. The model is based on equation (1) with an additional, $\nu$, to re-scale the error bars. The two amplitude parameters, $A_1$ and $A_2$, were given zero-mean normal priors (and $\sigma$ chosen to give a prior mean $\sigma_T \sim 0.1$ mag (the same mean prior variance as the DRW model). The period $t_0$ was assigned a uniform distribution (equivalent to using a Pareto prior distribution for the frequency, $f_0$). The $\nu$ parameter was given the same uniform prior as for the DRW model.

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Prior description</th>
<th>Posterior mode</th>
<th>90 per cent interval</th>
</tr>
</thead>
<tbody>
<tr>
<td>$c$ (mag$^2$ yr$^{-1}$)</td>
<td>lognormal</td>
<td>$1.2 \times 10^{-2}$</td>
<td>[0.79, 2.4] $\times 10^{-2}$</td>
</tr>
<tr>
<td>$\tau$ (yr)</td>
<td>lognormal</td>
<td>1.5</td>
<td>[0.79, 50.1]</td>
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<tr>
<td>$\nu$</td>
<td>uniform</td>
<td>0.24</td>
<td>[0.22, 0.28]</td>
</tr>
<tr>
<td>sine</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>$A_1$ (mag)</td>
<td>normal</td>
<td>$-0.119$</td>
<td>$[-0.127, -0.110]$</td>
</tr>
<tr>
<td>$A_2$ (mag)</td>
<td>normal</td>
<td>0.031</td>
<td>[0.007, 0.051]</td>
</tr>
<tr>
<td>$t_0$ (yr)</td>
<td>uniform</td>
<td>4.66</td>
<td>[4.57, 4.77]</td>
</tr>
<tr>
<td>$\nu$</td>
<td>uniform</td>
<td>0.56</td>
<td>[0.51, 0.63]</td>
</tr>
</tbody>
</table>
The posterior and prior densities of these parameters are shown in Fig. 2 (right) and Table 1.

We then estimated the marginal likelihood of each of these models,

\[
p(D|M) = \int p(D, \theta|M) \, d\theta = \int p(D|\theta, M) p(\theta|M) \, d\theta,
\]

(2)

where \(\theta\) represents all the parameters of model \(M\), \(p(\theta|M)\) is their combined prior density, and \(p(D|\theta, M)\) is the usual likelihood function given data \(D\). The ratio, \(B_{12} = \int p(D|\theta_2)/p(D|\theta_1)\), called the ‘Bayes factor’, provides a way to weigh the probabilities of two models, \(M_1\) and \(M_2\). Here, the two models are the DRW and sine models.

Marginal likelihoods are usually difficult to compute. We therefore used three methods to calculate \(B_{12}\). Using all the three methods, we found \(\log_{10}(B_{12}) > 60\), indicating a very strong preference for the DRW over the sine model. This does not mean the DRW provides an adequate description of the data, only that it is strongly favoured over the sine model. This may at first seem surprising, given the smooth nature of the light curve (top panel of Fig. 1). However, close inspection reveals that the sine model fails to capture structure in the light curve (such as the different peak magnitudes of the two maxima) that can be modelled by the DRW. This is despite the fact that PG 1302−102 was chosen to be among the most periodic from \(\sim\)250 000 light curves.

4 SIMULATIONS OF RED NOISE

In the above analysis, we found the simple stochastic model to be strongly preferred over the sinusoidal model, despite the undulating appearance of the light curve of PG 1302−102. We next study how often simple stochastic processes produce nearly sinusoidal light curves by producing a number of fake time series with the same sampling pattern as the PG 1302−102 CRTS + LINEAR data but generated using

(i) a Gaussian noise process with a steep, bending power law (BPL) power spectrum,

(ii) a DRW,

(iii) a sinusoidal process.

We refer to the three types of process as the BPL, DRW, and sine models, respectively.

The BPL and DRW are intended to simulate observations of normal (single BH) quasars, but with different assumptions about the typical quasar power spectrum. We initially set the DRW time-scale parameter \(\tau = 290\) d, the geometric mean of the quasar samples in MacLeod et al. (2010) and Andre et al. (2013).

The BPL model has a steep high-frequency power spectrum. This choice of model is motivated by the analysis of the high-quality Kepler light curves of nearby AGN which showed much steeper power spectra than the standard DRW model allows (Mushotzky et al. 2011; Edelson et al. 2013, 2014), with power-law indices \(\alpha \gtrsim 3\). Steep high-frequency power spectra are also common in rapid X-ray variability of nearby AGN (e.g. Gonzalez-Martín & Vaughan 2012). It has the form given in section 3.5 of Summons et al. (2007), with two bend frequencies, \(f_{\text{low}}\) and \(f_{\text{hi}}\). We use power-law indices of 0 (below \(f_{\text{low}}\)), −2 (between \(f_{\text{low}}\) and \(f_{\text{hi}}\)), and −3.5 (above \(f_{\text{hi}}\)). The frequencies were initially set to \(f_{\text{low}} = 0.2\) yr\(^{-1}\) (time-scale \(\sim 5\) yr) and \(f_{\text{hi}} = 7.3\) yr\(^{-1}\) (time-scale \(\sim 50\) d). This is based on the high-quality optical power spectrum of Zw 229−15 from Kepler data (Edelson et al. 2014) with frequencies scaled down by a factor of \(\sim 10\) as expected for an \(M_{\text{BH}} \sim\) few \(\times 10^7\) M\(_{\odot}\) quasar. The sine model simulations are intended to fake data as if from short-period binary quasars, with each simulation having a single modulation period randomly drawn from a uniform distribution over the range 0.2−20 yr (corresponding to a frequency distribution \(p(f) \propto f^{-2}\) over the range 0.05−5 yr\(^{-1}\)). More details of the simulation procedure are given in the Appendix.

We simulated 100 000 time series using each of the three processes. We then fitted each with the sinusoidal model. We identified as ‘periodic candidates’ all simulations for which (1) the fit is good (\(\chi^2 < \text{dof}\)) and the improvement in the fit compared to a constant is large (\(\Delta \chi^2 > 700\)), and (2) the period is in the range 5.38−1.25 yr. The first criterion is used to select data with significant variability that resembles a sinusoidal modulation (\(\Delta \chi^2 > 700\) is comparable to that found for PG 1302−102 above). The longest allowed period was chosen to match that of G15a and G15b who selected only periodic candidates with >1.5 cycles in the 9-yr CRTS data. We found it necessary to impose a limit on the shortest allowed periods that is slightly longer than the typical spacing of the CRTS seasons. Allowing shorter periods results in a large number of good fits with periods \(\sim 1\) yr or shorter, where the quasi-periodic sampling pattern of the CRTS data occasionally aligns with local maxima or minima of the simulation. This is an aliasing effect also discussed in the appendix of MacLeod et al. (2010). Fig. 1(b) and (c) show examples of candidate periodicities drawn from simulations of the BPL and DRW processes.

Apart from our choice of the range of accepted periods, the above criteria are not intended to reproduce the period detection methods of G15a and G15b, or any other paper. We are simply selecting time series that have a sinusoidal shape (those that give a good match, in a least squares sense, to a sinusoid, and a poor match to a constant model). Any reasonable period detection algorithm should be able to identify the same time series as appearing to be periodic over at least 1.5 cycles. A more general selection and fitting procedure that allowed for non-sinusoidal periodicities and, for additional trends in the data, will mostly likely identify additional false periods that were not selected by our fitting, and so our method is conservative. Furthermore, we selected candidates based on fits to 360 data points spanning \(\sim 10.6\) yr (appropriate for a combined CRTS + LINEAR data set) – this included more points and a longer baseline than most of the CRTS data used by G15b – and so our criteria for selecting periodic variability are, in this sense, more strict.

Simulated data meeting our selection criteria were produced with a rate of \(\sim 1\)−2 per 1000 simulations for the DRW and BPL processes, with parameters defined as above. The periods of the fitted sinusoids are long, most are in the range 4.0−5.3 yr (i.e. 1.5−2.5 cycles over the simulated data), and the strongest cases have periods of \(\sim 5.3\) yr, always near the lower limit of the allowed range. The distribution of periods is shown in Fig. 3 for the 111 candidates identified by G15b from the CRTS data, and from the 100 strongest period detections in simulations of the BPL, DRW, and sine processes. The steep spectrum (red noise) random processes produce nearly sinusoidal variations when sampled intermittently, and most
of these ‘phantom periodicities’ show only a few cycles, typically less than three. $^5$

We have repeated the simulation experiments above with different choices for the BPL bend frequencies and the DRW time-scale. The rate of phantom periods is highest when $\tau \sim 200–400$ d (DRW) or $f_{\text{low}} \sim 0.2$ yr$^{-1}$ (BPL). The power spectra that show $f \times P(f)$ peaks ($\sim 1/2\pi \tau$ for the DRW model) near the observable frequency range ($\sim 0.1–1$ yr$^{-1}$) produce time series with strong, smooth variations on the time-scales sampled, and are mostly likely to produce phantom periods. MacLeod et al. (2010) and Andrae et al. (2013) found a geometric mean of $\tau \sim 200$ d (0.55 yr) from their DRW model fitting to large samples of quasars. This is the right order of magnitude for phantom periods to be most easily produced in data spread over $\sim$few years. If the DRW spectrum is modified to have a high-frequency slope of 3 (rather than 2), the rate of phantom periods is increased by a factor of $\sim$few, to $\sim$1 in 200 simulations.

The reduction in the rate of phantom periods with higher/lower DRW characteristic time-scale can be understood as follows. If the time-scale above which the power spectrum flattens to $\alpha \lesssim 1$ ($\approx 2\pi \tau$ in the DRW model, $\approx 1/f_{\text{low}}$ in the BPL model) is shorter than the $\approx 1$ yr inter-season spacing of the data, phantom periods are rare. In such cases, the inter-season variability is essentially white noise and this is unlikely to produce smooth undulations between seasons. On the other hand, if this time-scale is considerably longer than the $\approx 10$ yr span of the observations, and the power spectrum remains steep far below the lowest observable frequencies (longest time-scales), the variations will be dominated by smooth, quasi-linear trends that get weaker as $f_{\text{low}}$ moves lower (in our models, the total power in the power spectrum is constant, so power moves out of the observed band as $f_{\text{low}}$ decreases). The chance of the variations being dominated by a succession of roughly equally spaced peaks (and/or troughs) is therefore reduced (unless one applies ‘detrending’ to the data, which then increases the rate of phantom periods).

5 SEEING PATTERNS IN THE NOISE

These simulation experiments demonstrate that when trying to detect periodic signals from a large pool of red noise time series sampled like CRTS data, ‘phantom’ periodicities will be found, and their periods tend to be near the longest allowed period (1.5–2.5 cycles over the available data, assuming obvious aliasing periods are ignored). This effect was previously discussed by Kozłowski et al. (2010) and MacLeod et al. (2010) from large surveys of quasar light curves. By contrast, genuinely periodic variations are most easily detected with periods $\sim$2 yr due to the seasonal sampling of the data. We stress that the precise number of phantom periods we find should not be directly compared to the survey of G15b, G15b, or of Liu et al. (2015), and Charisi et al. (2016) – our detection criteria are different, and our simulation experiment focusses on above-average data quality (a bright, variable quasar). The key point is that light curves with a sinusoidal appearance are produced at a rate that is not insignificant, and this rate depends strongly on the power spectrum. Our lack of knowledge (or poor assumptions) about the true range of power spectral shapes for normal quasars translates to uncertainty about (or poor calibration of) the rate of phantom periods in quasar surveys.

That apparently sinusoidal time series are generated is not due to a problem with the analysis procedures, it is an intrinsic property of random processes with steep power spectra. Time series from red noise processes, which span time-scales over which the power spectrum is steep ($\alpha \gtrsim 2$), will usually be dominated by smooth variations showing modulations occurring on time-scales of the order of the length of the time series. Intermittent time sampling and low signal/noise of the data make it easier to mistake a phantom periodicity for a real one. Fundamentally, they can only be distinguished by much longer time series spanning many cycles of the

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$^5$ One way to understand this is in terms of the Fourier decomposition of a realization of a steep-spectrum stochastic process, sampled at a finite number of discrete times. The observed time series can be decomposed into a finite number of ‘modes’ with different frequencies: modes with lower frequencies have (on average) much higher amplitudes due to the steep power spectrum. But the amplitudes (at a given frequency) fluctuate greatly between different realizations of the same process (e.g. Timmer & König 1995). With steep spectrum processes, it will often be the case that a single low-frequency mode dominates the power (variance) of the data, due to random fluctuations.
putative period; truly periodic processes will continue to oscillate
while red noise processes are progressively less likely to show fur-
ther oscillations. [An intermediate possibility, beyond the scope of
this paper, is that of quasi-periodic oscillations (QPOs) which show
shifts in period, phase or amplitude.]

6 THE DIFFICULTY OF SELECTING
FROM LARGE SAMPLES

When searching for rare events in a very large survey of sources, it is
particularly important to understand the false positive rate. Once the
false positive probability per source is higher than the true incidence
of the event in the survey population, there will (on average) be
more false than true detections. The periodic candidate identified
by G15a, and the 111 candidates identified by G15b, were selected
from \( \approx 250,000 \) quasars. The characteristic time-scales and other
properties of quasar power spectra are still only poorly understood,
but are likely to depend on the mass and other properties of the
AGN (McHardy et al. 2006; Kelly, Bechtold & Siemiginowska
2009; MacLeod et al. 2010; Kelly, Sobolewska & Siemiginowska
2011). The quasars in any large sample spanning a range of \( z \) and \( L \)
will likely include a range of power spectral shapes. Those quasars
with a high-power density and steep spectra over the observed time-
scale range will be most likely to produce phantom periods, and a
survey containing a few thousand such quasars should be expected
to produce many phantom periods.

G15a used DRW simulations to assess the significance of the
PG 1302–102 detection. They performed two different tests, one
was a simulation for each quasar in their survey, the other was an
analysis of 1000 simulations of data like that of PG 1032–102.
The apparent significance in the latter test only demonstrates that
their simulations are not good at reproducing particular properties
of the data, they do not demonstrate that a period has been de-
tected. If quasar power spectra are steeper than the DRW model
(as indicated by e.g. the Kepler studies cited above), the simulation
test based on DRW simulations could underestimate the number of
false positives. By the same argument, it is meaningless to quote –
as G15a and Liu et al. (2015) do – the detection significance of peri-
odicities using periodogram statistics (including the Lomb–Scargle
periodogram) that are calibrated against a white noise null hypo-
thesis, when the alternative hypothesis is non-white noise. A small
\( p \)-value in such cases simply rejects the white noise null hypothe-
sis (already known to be false!), it does not necessarily support a
periodic alternative.

There are several other potential problems with the simulation
test of G15a. One is that the PG 1302–102 was selected to be
among the most periodic of 250,000 quasars, hence there is a large
‘look elsewhere’ effect\(^6\) for the number of quasars searched. Fur-
ther, the wavelet method they used decomposes the data by time and
frequency, increasing still more the ‘look elsewhere’ effect. Precise
calibration of the survey-wide false positive rate would require one
to simulate the entire distribution of quasars many times over, ac-
counting for the plausible range of aperiodic power spectra for each
quasar, and with sufficient statistics to determine the probability of
a false positive to an accuracy of \( \leq 10^{-3} \) per object.

Another issue is the treatment of measurement errors in simula-
tions. The CRTS photometric errors for PG 1302–102 are signifi-
cantly overestimated; simulating random measurement errors that
are larger than the measurement errors of the real data (as in G15a)
will lead to unrealistic simulations. In this case, that means too much
‘white noise’ in the simulations, which then reduces the probabili-
ty of the simulations producing strong, smooth modulations. If we
repeat our simulations tests adding random measurement errors
with a standard deviation equal to the CRTS pipeline error bars, the
number of phantom periodicities drops by more than an order of
magnitude. (Our selection procedure relies on obtaining a good fit,
i.e. \( \chi^2 \leq \text{dof} \), which is much harder to achieve in the presence
of increased white noise.)

7 CONCLUSIONS

Fortunately, in particular cases such as PG 1302–102 (G15a) or
PSO J334.2028+01.4075 (Liu et al. 2015), the issue of stochastic
or nearly periodic variations can be resolved by further observa-
tions. If more ‘cycles’ of data – ideally with a higher sampling rate
and improved precision – match the extrapolation of the current
sinusoidal model, that would strongly support the periodic model.
The more future cycles that remain coherent with the model (based
on current data), the stronger the evidence for a true periodicity.
If the light curve diverges from the model, and in an apparently
random manner, that will be evidence against the periodic model.
On the other hand, a smooth and systematic period or phase drift
could indicate the presence of an optical QPO, e.g. a strong res-
onance in the accretion flow not related to the orbit of a binary
SMBH.

In the short term, however, it is often more practical to ‘go wide’
(light curves from many more targets) than to ‘go deep’ (longer,
better quality time series of individual targets), so it is particularly
important to calibrate the false positive rate of few-cycle periodic-
ities in irregular and noisy data. If true periodicities are rare – as
one might expect, given that most quasars are powered by accretion
on to a single BH and show stochastic variations, with only a small
minority\(^7\) of spectroscopic quasars expected to be short period bi-
nary SMBHs – a slight underestimate in the adopted value of the
false positive rate could mean the false period detections outnumber
the true detections.\(^8\)

Improving our understanding of the range of quasar noise power
spectra would improve any search for outliers in samples of quasar
variability. Any true binary accreting black hole system likely under-
goes stochastic variability in addition to periodic variations, so it is
not yet clear that searches for the purely periodic signals are the best
approach to finding these systems. We encourage further develop-
ment of methods to identify periodic and mixed periodic/stochastic
processes hidden among a range of stochastic processes, and to bet-
ter identify the limitations of such methods when applied to sparsely
sampled photometric data. In a preliminary investigation (applying
the Bayesian analysis of Section 3 on sinusoidal simulations from
Section 4), we found that even strictly sinusoidal variations were

\(^6\) The ‘look elsewhere’ effect, more generally known as the multiple com-
parison problem, occurs whenever an analysis includes many statistical tests
or estimates. In the context of quasar surveys, where many quasar time se-
ries are each tested for periodicity, the chance of noise being mistaken for
a period increases with the number of quasars in the survey (for a fixed test
procedure). Allowing for greater flexibility in the tests being applied – such
as testing for transient periodicity or applying detrending to the data – also
increases the opportunities for false detections. Understanding or controlling
the false discovery rate in large-scale surveys is an area of current research

\(^7\) G15b estimate that 1–10 in every 1000 field quasars (at \( z < 1.0 \)) may be
expected to harbour a short period SMBH binary system.

\(^8\) This is an example of the so-called false positive paradox of statistics.
difficult to distinguish from a simple stochastic process when the number of cycles was \(< 2\), but relatively straightforward to distinguish with \(~ 5\) cycles. Further work needs to be done to uncover the fundamental limitations of distinguishing periodic and stochastic signals, given a particular sampling strategy.

In 1978, Bill Press closed his article on Flicker noises in astronomy and elsewhere with a note of caution about how easy it is for the eye-brain system to select 'three-cycle' periodicities in random time series (Press 1978). We might note here that, as we enter the era of 'big-data' time domain surveys, one might do well to also regard with caution few-cycle periodicities selected by machine methods when they come from large samples of noisy time series. One should not be too pessimistic, however. As our understanding of the variability of different source populations improves, we will be better able to calibrate detection procedures and realize the potential of machine learning methods for mining the large time series compendia for rare, exotic behaviour.

NOTE ADDED IN PRESS

We have recently been made aware of a Bayesian likelihood analysis (D’Orazio et al. 2015; see model (4) in their Methods) and simulation tests (Charisi et al. 2015; see their section 3.1) of the DRW model for PG 1302-102. These found stronger support for a periodicity, but also significantly smaller \(\tau\) values compared to our analysis. The reason for the difference with our results is not clear at present. Charisi et al. (2015) also assessed the false detection rates in a pure red noise model (closer to our DRW case) and found those to be similar to those found in section 4 of our paper, making PG 1302-102’s periodicity insignificant in this model.

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APPENDIX A: MORE DETAILS ON THE SIMULATIONS

For each stochastic simulation, we generated a time series with \(N = 2^{14}\) points and 400 points per year, spanning \(\approx 40\) yr. The simulations are of linear, stationary, Gaussian processes with zero mean and a smooth (‘broad-band noise’) power spectrum, generated with the fast method of Timmer & König (1995, see also Davies & Harte 1987). The models are discussed in section 4, and their power spectra illustrated in Fig. A1. Strictly, we simulate variations in the \(V\)-band magnitude, so the simulations naturally account for the log-normal distribution of (linear) flux (see Utley, McHardy & Vaughan 2005).

The power spectrum is normalized such that the expected total power (integral over all positive frequencies) is \(7.5 \times 10^{-3} \text{mag}^2\) (which translates to a fractional rms of \(F_{\text{rms}} = \sigma_p/F \approx 0.2\) for the linear fluxes). This is equivalent to \(\mathcal{F}^\alpha = 0.122\) mag in the notation of MacLeod et al. (2010). To the simulated 40 yr light curves, we add an offset of \((V) = 15.0\), ignore the first 10 yr of fake data (to mitigate ‘edge effects’ in the simulation) and use linear interpolation between the regularly spaced \((dt = 21.915\) h) fake data points to recover fluxes at ‘observation’ times with the same sampling pattern as the CRTS data for PG 1302-102. We then add independent random, Gaussian noise \((\mu = 0, \sigma = 0.015\) mag) to simulate observational noise. Finally, we truncate the magnitudes to two decimal places to represent the discretization of the CRTS.
Figure A1. Power spectral models used for the simulations. The left-hand panels show the power density $P(f)$, the right shows $f \times P(f)$ which better illustrates the power per decade in frequency. Frequency is in units of yr$^{-1}$. BPL is the (doubly) bending power-law model with bend frequencies at $f_{\text{low}} = 1/(5 \text{ yr})$ and $f_{\text{hi}} = 1/(50 \text{ d})$. The mBPL is a modified model with the low-frequency bend moved down to $f_{\text{low}} = 1/(20 \text{ yr})$. The DRW is the ‘damped random walk’ model which bends to an index $-2$ above $f_{\text{bend}} \sim (2\pi \tau)^{-1}$. In this case, $\tau = 200 \text{ d}$ (the mean from MacLeod et al. 2010). mDRW is a modified DRW model with a high-frequency index of $-3$.

photometric data. Error bars are then assigned with $\sigma = 0.06 \text{ mag}$, i.e. four times larger than the random error (as in the real data; see section 2).

G15b include archival photometric data in addition to CRTS to extend the length of their light curve. The best sampled of these is the LINEAR data (Sesar et al. 2011) which adds another two seasons of data prior to the start of the CRTS data. We have simulated this by taking the sampling pattern of the first three CRTS seasons and reversing it around the mid-point of the first CRTS season, to create new time points with realistic sampling extending $\approx 2$ seasons before the first CRTS season. The fake CRTS + LINEAR data contain 360 data points.

For each periodic simulation, we employ a similar procedure except the stationary Gaussian process is replaced by a sinusoid with a random phase (in the range ($-\pi$, $+\pi$)), an amplitude of 0.125 mag (obtained by fitting the PG 1302−102 data; Section 2), and a period drawn uniformly from the range 0.2–20 yr, i.e. 0.4–40 cycles over the 9-yr duration of the CRTS data. We then add the mean magnitude, apply the same time sampling pattern, include random errors, and discretize the magnitudes as above.