A Recommended Procedure for Estimating the Cosmic-Ray Spectral Parameter of a Simple Power Law With Applications to Detector Design

L.W. Howell
Marshall Space Flight Center, Marshall Space Flight Center, Alabama

National Aeronautics and Space Administration

Marshall Space Flight Center • MSFC, Alabama 35812

May 2001
TABLE OF CONTENTS

1. INTRODUCTION ................................................................................................................ 1

2. SIMPLE POWER LAW ....................................................................................................... 2

3. ESTIMATION OF THE SPECTRAL PARAMETER $\alpha_1$ .................................................... 6
   3.1 Method of Moments .................................................................................................... 6
   3.2 Method of Maximum Likelihood ................................................................................ 8

4. DETECTOR RESPONSE FUNCTION ............................................................................... 10

5. PROBABILITY DISTRIBUTION OF THE DETECTOR RESPONSE ............................... 12

6. IDEAL DETECTOR .......................................................................................................... 13
   6.1 Method of Moments for a “Real” Detector ................................................................ 13
   6.2 Maximum Likelihood for a “Real” Detector ............................................................ 17

7. NON-GAUSSIAN DETECTOR RESPONSE FUNCTION .................................................. 19

8. ENERGY-DEPENDENT RESOLUTION STUDY ............................................................ 20

9. IMPLICATIONS OF DETECTOR RESPONSE MODEL UNCERTAINTIES .................... 22

10. APPLICATION TO REAL COSMIC-RAY DATA ............................................................ 24

11. CONFIDENCE INTERVAL FOR $\alpha$ ............................................................................ 27

12. TESTING FOR SLOPE DIFFERENCES OF TWO COSMIC-RAY ELEMENTAL SPECIES ...................................................................................................................... 29

13. SUMMARY, REMARKS, AND CONCLUSIONS ............................................................. 30

REFERENCES .......................................................................................................................... 33
LIST OF FIGURES

1. Standard deviation of simulated incident energies from power law (ragged curve) for 100 missions compared with that from normal distribution having same mean and variance ................................................................. 4

2. Probability distribution of method of moments estimate of $\alpha_1$ with relative frequency histogram of spectral parameter estimates obtained from simulation ........................................................................................................ 7

3. Comparing the mean incident energy with the mean of the detector responses for each of 30 missions .................................................................................................................................................. 16

4. Comparing the standard deviation of the GCR incident energies with the standard deviation of the detector responses for each of 30 missions ...................................................................................... 16

5. Maximum likelihood estimates for zero- and 40-percent resolution detector for 30 missions .................................................................................................................................................................. 18

6. Gaussian and gamma detector response functions to 40 TeV proton (40-percent resolution) ........................................................................................................................................................................ 19

7. Energy-dependent resolution curves ............................................................................................................................................................................................................. 20

8. Maximum likelihood estimate with 95-percent confidence interval for 20 “missions” ........................................................................................................................................................................ 27

9. Frequency histogram of $\alpha_{\text{ML}}$ (2,000 missions) .................................................................................................................................................................................................................. 28

10. Frequency histogram of the estimated standard deviation of $\alpha_{\text{ML}}$ ........................................................................................................................................................................................................ 28

11. Comparison between method of moments and ML as a function of detector resolution .................................................................................................................................................................................................. 30

12. Comparing the effect of collecting power on the standard deviation of the ML estimate of the spectral index $\alpha_1$ ................................................................................................................................................. 31
LIST OF TABLES

1. Nonconstant energy resolution study ................................................................. 21
2. Biased estimate of $\alpha_1$ when detector energy resolution is incorrectly known and assumed to be 35 percent ................................................................. 23
3. Number of simulated energy deposits above cut $y_c$ for various $E_1$ for Gaussian detector response function with 40-percent resolution ........................................ 25
4. Numerical values used to construct figures 11 and 12 ........................................... 32
# LIST OF ACRONYMS

<table>
<thead>
<tr>
<th>Acronym</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>GCR</td>
<td>galactic cosmic ray</td>
</tr>
<tr>
<td>GEANT</td>
<td>&quot;geometry and tracking&quot; Particle Physics Simulation program</td>
</tr>
<tr>
<td>ML</td>
<td>maximum likelihood</td>
</tr>
<tr>
<td>pdf</td>
<td>probability density function</td>
</tr>
<tr>
<td>TP</td>
<td>Technical Publication</td>
</tr>
</tbody>
</table>
NOMENCLATURE

\( a \) \hspace{1cm} \text{intercept in linear mean detector response}

\( b \) \hspace{1cm} \text{coefficient in linear mean detector response}

\( c \) \hspace{1cm} \text{intercept in linear RMS detector response}

\( d \) \hspace{1cm} \text{coefficient in linear RMS detector response}

\( E \) \hspace{1cm} \text{random variable symbolizing the energy (units in TeV) of a galactic cosmic ray}

\( L \) \hspace{1cm} \text{likelihood function}

\( LL \) \hspace{1cm} \text{log-likelihood function}

\( (\log L)' \) \hspace{1cm} \text{first derivative of the log-likelihood function}

\( (\log L)'' \) \hspace{1cm} \text{second derivative of the log-likelihood function}

\( N_0 \) \hspace{1cm} \text{average number of events on a given mission}

\( Pr \) \hspace{1cm} \text{probability}

\( s \) \hspace{1cm} \text{sample standard deviation}

\( u_i \) \hspace{1cm} \text{simulated random number from a standard uniform distribution}

\( V \) \hspace{1cm} \text{coefficient of variation defined as the standard deviation divided by the mean}

\( \text{Var} \) \hspace{1cm} \text{variance}

\( Y \) \hspace{1cm} \text{Random variable symbolizing the detector's response (energy deposit) (units in GeV)}

\( y_c \) \hspace{1cm} \text{cutoff value used to select subsets of detector responses}

\( Z \) \hspace{1cm} \text{standard normal random number}
NOMENCLATURE (Continued)

\( \partial \) \hspace{1cm} \text{partial derivative}

\( \alpha_1 \) \hspace{1cm} \text{spectral parameter of the simple power law energy spectrum}

\( \mu_E \) \hspace{1cm} \text{population mean of GCR spectrum}

\( \rho \) \hspace{1cm} \text{detector energy resolution}

\( \sigma_E \) \hspace{1cm} \text{population standard deviation of GCR spectrum}
1. INTRODUCTION

This Technical Publication (TP) develops and compares two statistical methods for estimating the spectral parameter of the simple power law energy spectrum from simulated detector responses (energy deposits). The maximum likelihood (ML) procedure, which is shown to be the superior approach, is then generalized for application to a set of real cosmic-ray data that make the methodology applicable to existing cosmic-ray data sets.

As part of this research, analytical methods were developed in conjunction with a Monte Carlo simulation to explore the combination of the expected cosmic-ray environment with a generic space-based detector and its planned life cycle. This allows exploration of various detector features and their subsequent impact on estimating this spectral parameter. This study thereby permits instrument developers to make important trade studies in design parameters as a function of the science objectives, which is particularly important for space-based detectors where physical parameters, such as dimension and weight, impose rigorous practical limits to the design envelope.
2. SIMPLE POWER LAW

The simple power law suggests that the number of protons detected above an energy \( E \) for an assumed collecting power (combination of size and observing time) is given by:

\[
N_0(> E) = N_A \left( \frac{E}{E_A} \right)^{-\alpha_1 + 1},
\]

where \( E \) is in units TeV, \( \alpha_1 \) is believed to be \( -2.8 \), and \( N_A \) and \( E_A \) are numbers determined from the detector size and exposure time in the environment. For a typical space-based detector of 1 m\(^2\) with a 3-yr program life, \( N_A \) and \( E_A \) are 160 and 500 TeV, respectively, implying that this detector is expected to observe 160 proton events above 500 TeV over its expected life cycle. In statistical terms, \( N_0 \) is assumed to represent an average number of events while the actual number to be observed on any given mission would follow the Poisson probability distribution with mean number \( N_0 \). The number of particles detected depends only on the geometrical factor of the assumed detector and its material composition. The detection efficiency is a convolution of the geometry and material composition and is taken to be independent of energy.

The associated cumulative probability distribution function for \( E \) over an energy range \([E_1, E_2]\) is then given by

\[
\Phi_0(E) = 1 - \frac{N_0(> E) - N_0(> E_2)}{N_0(> E_1) - N_0(> E_2)} \quad \text{for} \quad E_1 < E < E_2
\]

\[
= 1 - \frac{E^{-\alpha_1 + 1} - E_2^{1-\alpha_1}}{E_1^{1-\alpha_1} - E_2^{1-\alpha_1}}.
\]

Thus, the corresponding probability density function (pdf) for \( E \) is obtained by differentiating equation (2) to give

\[
\phi_0(E) = \frac{d\Phi_0(E)}{dE} = \frac{\alpha_1 - 1}{E_1^{1-\alpha_1} - E_2^{1-\alpha_1}} E^{-\alpha_1} \quad \text{for} \quad E_1 < E < E_2.
\]
To randomly sample GCR proton event energies from the simple power spectrum over the interval \([E_1, E_2]\), \(u_i = \Phi_0(E_i)\) is solved in terms of \(E_i\) to obtain

\[
E_i = \Phi_0^{-1}(u_i) = \left[ E_1^{1-\alpha_1} + u_i \left( E_2^{1-\alpha_1} - E_1^{1-\alpha_1} \right) \right]^{1/1-\alpha_1} .
\]

(4)

where \(u_i\) is a simulated random number from a standard uniform distribution and \(\Phi_0^{-1}\) represents the inverse function of \(\Phi_0\), which is a conventional notation that will be used in subsequent sections. The mean, variance, and other moments of the simple power law distribution are determined by the expected value operator, where the general form of \(\langle E^m \rangle\) is

\[
\langle E^m \rangle = \int_{E_1}^{E_2} E^m \phi_0(E) dE
\]

\[= \left( \frac{\alpha_1 - 1}{\alpha_1 - m - 1} \right) \frac{E_2^{m+1-\alpha_1} - E_1^{m+1-\alpha_1}}{E_2^{1-\alpha_1} - E_1^{1-\alpha_1}} .
\]

(5)

Note a crucial point at this time, and that is \(<E^2>\) becomes infinite (as do all other higher moments) as \(E_2\) goes to infinity, which is easily seen in equation (6):

\[
\lim_{b \to \infty} \int_a^{b} x^2 x^{-\lambda} dx = \infty \text{ for all } \lambda \leq 3 \text{ and } a > 0 .
\]

(6)

This observation suggests the need for a careful look at the effects of the large variance and other higher moments associated with all power law distributions, even when \(E_2\) is kept finite. A measure of the relative dispersion of the energies of the incident protons, which is independent of units, is defined by \(V = \sigma_E/\mu_E\) for the simple power law and is called the coefficient of variation in the statistical literature. An important concept in detector design is the energy resolution \(\rho\) of the detector that provides a measure of the relative accuracy of a cosmic-ray detector, which is the fractional error in measurements of a monoenergetic beam. The resolution \(\rho\) is defined as the standard deviation divided by the mean response with typical values of 30 to 40 percent.

As will be shown in this TP, the precision with which the spectral parameter \(\alpha_1\) can be estimated from a set of detector responses (energy deposits), measured in terms of its standard deviation, is a function of both the variance of the incident energies and the uncertainty induced by the detector. The dominating component of this measurement precision will be shown to be attributable to the standard deviation of the incident energies \(\sigma_E\), which in turn can only be controlled through collecting power. Since \(V\) and \(\rho\) are dimensionless and provide a measure of relative dispersion for the power law distribution and detector, respectively, an instructive comparison will show that \(V \gg \rho\). To illustrate these points, a detector life cycle having parameters \(N_A = 160\) and \(E_A = 500\) TeV will observe 52,200 events on average in the energy range \(E_1 = 20\) TeV to \(E_2 = 5,500\) TeV from a simple power law
spectrum when $\alpha_1$ is 2.8. This gives a mean galactic cosmic-ray (GCR) event energy $\mu_E = 44.5$ TeV, a standard deviation $\sigma_E = 74.10$ TeV, and a coefficient of variation $V = 166.5$ percent. In comparison, the resolution $\rho$ of most detectors is between 30 and 40 percent. $E_2$ is chosen for this detector life cycle combination as 5,500 TeV, since the expected number of events above this energy are negligible, while $E_1$ is taken to be 20 TeV for purposes of this discussion.

Since the number of events and their incident energies will vary because of the finite detector size and exposure time, the statistical behavior of the GCR event energies in combination with a detector having energy resolution $\rho$ and the subsequent spectral parameter estimate over multiple missions shall be studied. Thus, for each mission, a random number $N$ of GCR events from a Poisson distribution with mean 52,200 representing the number of simulated events that the detector will observe in the energy range 20 to 5,500 TeV on any given mission is first generated.

Next, the incident energy of each of these $N$ events using equation (4) is simulated. For example, for one such simulated mission, $N = 51,883$ and the mean and standard deviation of the simulated GCR incident energies are calculated to be 43.85 and 66.39 TeV, respectively. To illustrate the large fluctuations associated with power law distributions, the same number of events (51,883) from a normal distribution having a mean of 44.5 and standard deviation 74.1 so as to match the power law's mean and standard deviation for this energy range when $\alpha_1 = 2.8$ was also simulated. The sample mean and standard deviation, 44.51 and 74.17, respectively, for a single sample mission, which are much closer to the population mean and variance than those from the power law random samples, were also observed. The process is repeated for 100 missions and the standard deviation for each mission is plotted in figure 1.

![Figure 1](attachment:image1.png)

Figure 1. Standard deviation of simulated incident energies from power law (ragged curve) for 100 missions compared with that from normal distribution having same mean and variance.
Note the large fluctuations of the standard deviations for the power law samples from mission to mission; while in contrast, the standard deviations of missions generated from a normal distribution are very stable. As will be seen in subsequent sections, this is why the variation in detector responses is dominated by the variation of the GCR event energies, relative to the uncertainty induced by detector resolution. This in turn contributes the dominant component of the standard deviation of the spectral parameter estimator.

The variation of the sample standard deviation $s$ used as an estimator of $\sigma$ and measured by its standard deviation is given by

$$
\sigma_s = \sqrt{\frac{\mu_4 - \mu_2^2}{4\mu_2 N}} ,
$$

where $\mu_r$ is the $r$th central moment about the mean, defined for the simple power law as

$$
\mu_r = \int (E - \mu_E)^r \phi_0(E) dE .
$$

Thus, the large variation in mission standard deviations is due to the term $\mu_4$, which again is only finite by setting $E_2$ to a finite value, but nevertheless is responsible for the erratic behavior of the mission-to-mission sample standard deviations depicted in figure 1. This erratic behavior of the observed mission standard deviations will be true for any power law having spectral index $\alpha_1$ in the range $3 < |\alpha_1| < 5$. Note that for the normal distribution,

$$
\sigma_s = \frac{\sigma}{\sqrt{2N}} ,
$$

and evaluation of these two formulae yield $\sigma_s = 5$ TeV for the simple power law and 0.229 TeV for the normal distribution, which is roughly a factor of 22.
3. ESTIMATION OF THE SPECTRAL PARAMETER $\alpha_1$

Of particular interest in the study of cosmic rays is the estimation of the spectral parameter $\alpha_1$ from a set of data. In this section, two statistical procedures for estimating $\alpha_1$ are developed and compared. Even though in practice the actual incident particle energies are never observed (but only a measure of their energy deposition from their passage through the detector), it is important to consider the concept of an ideal detector having zero resolution. Thus, such a detector would measure the GCR event energies exactly.

3.1 Method of Moments

The method of moments consists of equating the sample moments with the population moments, which in general leads to $k$ simultaneous nonlinear algebraic equations in the $k$ unknown population parameters. For the simple power law, there is only one parameter to be estimated, so the sample mean $\bar{E}$ is set to the population mean $\mu_E$ obtained by setting $m = 1$ in equation (5) to obtain equation (10) to be solved in terms of $\hat{\alpha}_1$:

$$\bar{E} = \left( \frac{\hat{\alpha}_1 - 1}{\hat{\alpha}_1 - 2} \right) \frac{E_1^{2-\hat{\alpha}_1} - E_2^{2-\hat{\alpha}_1}}{E_1^{1-\hat{\alpha}_1} - E_2^{1-\hat{\alpha}_1}}. \quad (10)$$

Thus, for a given sample of size $N$, this equation is solved in terms of $\hat{\alpha}_1$ by numerical methods to provide an estimate of $\alpha_1$. This estimator, which is a function of the random variable $\bar{E}$, has its own associated pdf. Since the GCR incident energy $E$ has mean $\mu_E$ and finite variance $\sigma_E^2$ (only because the upper energy $E_2$ is finite), it is known by the central limit theorem that the distribution of the sample average $\bar{E}$ follows a normal distribution with mean $\mu_E$ and variance $\sigma_E^2 / N$.

For example, when $\alpha_1 = 2.8$, $E_1 = 20$ TeV, and $E_2 = 5,500$ TeV, $\bar{E}$ is normally distributed with mean 44.5 TeV and standard deviation $(74.1 \text{ TeV}) / N^{1/2}$. These results can be used to obtain the probability distribution of the estimator by solving the probability equation,

$$\Pr \left( \left. \frac{(\hat{\alpha}_1 - 1) E_1^{2-\hat{\alpha}_1} - E_2^{2-\hat{\alpha}_1}}{(\hat{\alpha}_1 - 2) E_1^{1-\hat{\alpha}_1} - E_2^{1-\hat{\alpha}_1}} - 44.5 }{74.1 / \sqrt{N}} \leq Z \right) = \int_{-\infty}^{Z} \frac{1}{\sqrt{2\pi}} e^{-x^2/2} \, dx, \quad (11)$$
in terms of $\hat{\alpha}_1$ for various values of $Z$. Letting $Z$ vary from $-4.7$ to $4.7$ and setting $N = 52,000$ events gives the probability distribution of $\hat{\alpha}_1$ shown in figure 2. Also depicted in figure 2 is the relative frequency histogram of the estimates $\hat{\alpha}_1$, based on 5,000 simulated missions. For each mission, 52,000 events on average are simulated and the estimate of $\alpha_1$ obtained by solving equation (11). Furthermore, even though there is no explicit mathematical form for the pdf, its mean and standard deviation can be calculated by numerical methods. For the distribution shown here, its mean is numerically evaluated to be 2.800 and standard deviation as 0.0115 when $N = 52,000$, which compares to the mean and standard deviation of the 5,000 simulated estimates with 2.800 and 0.0114, respectively. With the ability to numerically construct this estimator’s pdf and moments, the important result found was that its variance is inversely proportional to the sample size $N$, which happens to be true for many common estimators (e.g., the sample mean, standard deviation, and median). For example, if the number of events is doubled, then the variance is halved; and if the number of events is halved, then the variance doubles. Note that this relationship between sample size and the standard deviation of the estimator $\hat{\alpha}_1$ is based on keeping $E_1$ and $E_2$ fixed, so that in practice, increasing the collecting power can reduce the variance.

![Theoretical Distribution of $\hat{\alpha}$ Versus Histogram of Estimates Based on 5,000 Missions](image)

Figure 2. Probability distribution of method of moments estimate of $\alpha_1$ with relative frequency histogram of spectral parameter estimates obtained from simulation.
3.2 Method of Maximum Likelihood

The likelihood function of a random sample from the simple power law, regarded as a function of the single unknown parameter $\alpha_1$, is

$$L(\alpha_1) = \left( \frac{\alpha_1 - 1}{E_1^{1-\alpha_1} - E_2^{1-\alpha_1}} \right)^N \left( \prod_{i=1}^{N} E_i \right)^{-\alpha_1}, \quad E_1 \leq E_i \leq E_2. \quad (12)$$

The method of ML seeks as the estimate of $\alpha_1$ that value (say, $\alpha_{ML}$) which maximizes the likelihood function so that $L(\alpha_{ML}) \geq L(\alpha_1)$ for all $\alpha_1$. Statistically, this means that the ML estimator leads us to a choice of $\alpha_1$ that maximizes the probability of obtaining the observed data. In practice, it is often simpler to work with the logarithm of the likelihood function and seek solutions of $(\log L)' = 0$ for which $(\log L)'' < 0$ (indicating a maximum), where the prime and double prime indicate the first and second derivative, respectively. Thus, equation (13) is numerically solved in terms of $\alpha_1$ to obtain the ML estimate $\alpha_{ML}$:

$$\frac{\partial \log L}{\partial \alpha_1} = \frac{N}{\alpha_1 - 1} - N \left[ \frac{(\log E_1) E_1^{1-\alpha_1} - (\log E_2) E_2^{1-\alpha_1}}{E_1^{1-\alpha_1} - E_2^{1-\alpha_1}} \right] - \sum_{i=1}^{N} \log E_i = 0. \quad (13)$$

The second derivative of the log-likelihood function is next obtained. Note that $(\log L)'' < 0$ for all $\alpha_1$, indicating that $\log L$ is concave; hence, there is a unique maximum, which was graphically observed by plotting $\log L$ as a function of $\alpha_1$:

$$\frac{\partial^2 \log L}{\partial \alpha_1^2} = -N \left( \frac{1}{(\alpha_1 - 1)^2} + \frac{E_2^{1+\alpha_1} E_1^{1+\alpha_1} (\log E_2 - \log E_1)^2}{(E_2^{\alpha_1} - E_1^{\alpha_1})^2} \right). \quad (14)$$

By the Cramer-Rao inequality, the lower bound of the variance of any estimator $\hat{\alpha}$ of $\alpha_1$ is given by

$$\text{Var}(\hat{\alpha}) \geq \frac{-1}{\frac{\partial^2 \log L}{\partial \alpha_1^2}}, \quad (15)$$

which is asymptotically attained by the ML estimator. Also note that it is inversely proportional to the number of events $N$ as was the variance of the estimator obtained using the method of moments. Other important properties of ML estimators are that they are (1) asymptotically normally distributed and (2) consistency or asymptotically unbiased. Thus, a key question is, "For what values of $N$ are these asymptotic properties achieved by the ML procedure?"
Based on the same 5,000 mission set discussed in section 3, the mean and standard deviation of the 5,000 ML estimates are 2.800 and 0.00782, respectively. Using equations (15) and (16), the Cramer-Rao bound is computed to be 0.00786 when \( N = 52,000 \) and \( \alpha_{ML} = 2.800 \), which compares very well with the simulation results. Furthermore, the frequency histogram of these 5,000 ML estimates resembled the normal distribution as stated in (1) of the above paragraph. A separate simulation study was conducted in which the sample size \( N \) was gradually reduced from 52,000 to 200 and the two asymptotic properties—attaining the Cramer-Rao bound and consistency—were achieved by the ML estimates until \( N \) equals \( 2,000 \). A bias on the high side of \( \alpha_{ML} \) and failure to attain the Cramer-Rao bound became more and more evident as the number of events \( N \) diminished from 2,000 to 200.

Another very important comparison is the ratio of the standard deviation of \( \alpha_{ML} \) to that of the estimator, obtained using the method of moments. Direct calculation shows this ratio is roughly 1.45, implying that the ML procedure is significantly better than the method of moments when dealing with the simple power law. This result is not too surprising, however, because ML estimators in general have better statistical properties than the estimators obtained by the method of moments.\(^3\)
4. DETECTOR RESPONSE FUNCTION

Based on GEANT simulations of energy deposition for monoenergetic protons at specified energies of 0.1, 1, 10, 100, 1,000, and 5,000 TeV, the Gaussian distribution provided a reasonable description of the distribution of energy depositions at each of these incident energies. Furthermore, the mean detector response was well approximated by a linear function of incident energy in the range of interest for this study, typically between 10 and 5,500 TeV. Other detector response functions, such as a gamma distribution and another response function constructed from a combination of normal distributions having different parameters, will also be presented.

The random variable \( Y \) is introduced to represent the detector's response in terms of energy deposition of a GCR proton of incident energy \( E \). The conditional mean response and standard deviation of \( Y \) for a particular incident energy \( E \) are modeled as \( \mu_{Y|E} = (a + bE) \) and \( \sigma_{Y|E} = (c + dE) \), respectively, where the four coefficients \( a, b, c, \) and \( d \) are estimated using linear regression in the GEANT simulation results. Thus, for each simulated incident GCR proton energy \( E_i \), the detector response is simulated as

\[
Y_i = \mu_{Y|E_i} + \sigma_{Y|E_i} Z_i
\]

or

\[
Y_i = (a + b E_i) + (c + d E_i) Z_i,
\]

with the nonnegativity constraint \( Y_i > 0 \) and where \( Z_i \) is a standard normal random number having zero mean and unit standard deviation. Thus, the detector response function is defined as

\[
g(y|E) = \frac{\eta_{y|E}}{\sqrt{2\pi} \sigma_{y|E}^2} e^{-\frac{(y-\mu_{y|E})^2}{2\sigma_{y|E}^2}}, \quad y > 0,
\]

where \( \eta_{y|E} \) is a normalizing coefficient related to the truncation of the normal distribution resulting from the constraint \( y > 0 \). It is worth noting for constant resolution studies in which a Gaussian response function is assumed and \( \rho = \sigma / \mu \) is set to values 0.4 and 0.6, the corresponding detector energy resolution is 39 and 51 percent, respectively, and is rounded to 40 and 50 percent in the figures and tables in this TP.
Thus, $\eta_{Y/E}$ is determined from

$$\frac{1}{\eta_{Y/E}} = \int_{-\frac{1}{\rho_{Y/E}}}^{\infty} \frac{1}{\sqrt{2\pi}} e^{-\frac{z^2}{2}} dz,$$

(19)

where the lower limit of integration is $-1$ divided by the resolution function, given as

$$\rho_{Y/E} = \frac{\sigma_{Y/E}}{\mu_{Y/E}} = \frac{c + dE}{a + bE}.$$

(20)

First, it is worthwhile to consider a detector having energy resolution $\rho_{Y/E} = \sigma_{Y/E} / \mu_{Y/E}$ a constant $\rho$ and independent of the cosmic-ray’s energy $E$ so that $\sigma_{Y/E} = \rho \mu_{Y/E}$, where typical values of interest for $\rho$ are 0, 0.2, 0.3, 0.4, and 0.6. It should also be noted that the normalizing coefficient $\eta$ in equation (19) is constant whenever the detector resolution $\rho$ is energy independent.

Second, a case where $\mu_{Y/E}$ and $\sigma_{Y/E}$ are linear but their ratio is not a constant, so that the detector’s resolution is a nonlinear function of incident energy $E$, was investigated. For this second scenario, two studies were conducted in which the resolution is getting better, from 40-percent resolution at 20 TeV to 30-percent resolution at 5,500 TeV, and then getting worse, from 30-percent resolution at 20 TeV to 40-percent resolution at 5,500 TeV. These two energy-dependent cases are presented in section 8.
5. PROBABILITY DISTRIBUTION OF THE DETECTOR RESPONSE

The probability distribution for the detector response in the presence of the simple power law energy spectrum over the energy range \([E_1, E_2]\) is

\[
g_0(y; \alpha_1) = \int_{E_1}^{E_2} g(y;E;\rho) \phi_0(E;\alpha_1) dE. \quad y > 0.
\]

The spectral parameter \(\alpha_1\) has been explicitly included in the argument list of both the simple power law pdf as \(\phi_0(E;\alpha_1)\) and the detector response distribution \(g_0(y;\alpha_1)\) in equation (21) to indicate that this spectral index is inherited through the integral.
6. IDEAL DETECTOR

The concept of a zero-resolution or ideal detector is very useful because it sets an upper bound on the expected performance of any real detector. Furthermore, it allows quantifying the magnitude of the uncertainty in the estimate of the spectral parameter. This uncertainty is measured in terms of the standard deviation of the estimator and attributable to event statistics (statistical fluctuation of incident GCR proton energies) relative to the uncertainty in measuring the spectral parameter estimate induced by the detector's nonzero energy resolution.

Thus, for an ideal detector, $\rho = 0$ so that the standard deviation $\sigma_{Y|E} = 0$ for all GCR event energies $E$. Hence, the detector response to a GCR of energy $E$ is given by $Y = a + bE$ so that the incident energies may be directly obtained as $E = (Y - a)/b$ so that the estimation procedures developed in sections 4 and 5 apply.

6.1 Method of Moments for a "Real" Detector

The conditional expected value theorem is utilized that says the expected value of the conditional expected value is the unconditional expected value, or in the notation of mathematical expectation applied to the detector response $Y$,

$$\mu_Y = \langle Y \rangle = \langle \langle Y | E \rangle \rangle .$$ (22)

Thus, for a detector with constant resolution $\rho$, the following is obtained:

$$\mu_Y = (a + b\mu_E) \left[ 1 + \rho \eta(\rho) \int \frac{x}{\sqrt{2\pi}} e^{-\frac{x^2}{2}} dx \right] ,$$ (23)

where $\mu_Y$ is the mean of the detector response distribution and $\mu_E$ is the mean of the simple power law distribution. The term involving the integral can be thought of as a correction term to the mean for the truncation and can be ignored whenever $\rho < 0.30$; i.e., 30-percent resolution or better. Using the method of moments, $\mu_Y$ is estimated with the sample average $\bar{Y}$. When combined with equation (5) with $m = 1$ for $\mu_E$ yields equation (24) that can then be solved in terms of $\hat{a}_1$ by numerical methods:
For example, when the resolution is a constant 40 percent (£ = 0.40), the point estimate of the spectral parameter $\alpha_1$, based on the 5,000 missions, is 2.801 using equation (24) and 2.79 using the same equation but with the correction term set to zero in the denominator. This results in a bias of $=0.01$ that can be removed by including this correction term. This effect is much more pronounced when $\rho = 0.6$ and results in a bias of 0.1 in the point estimate of $\alpha_1$, so the correction term is critical.

When the detector response distribution is symmetric and truncation is negligible so that $\mu_Y = (a + b\mu_E)$, then $\alpha_1$ can always be estimated using the mean of the detector responses $\bar{Y}$ to estimate $\mu_Y$ in equation (5) with $m = 1$. This implies that knowledge of the variance of the detector distribution, and hence the resolution, is not required in order to estimate $\alpha_1$, provided it is known the resolution is <30 percent so the effect of truncation can be ignored.

This is a useful result because if the uncertainty regarding the true resolution is non negligible, then the method of moments might be a good way to proceed with the estimation of $\alpha_1$; e.g., it is known the detector’s energy resolution is <30 percent but nothing more. However, as already noted, the method of moments does not provide the minimum variance estimator that the ML method does, which requires a complete specification of the detector parameters $a$, $b$, $c$, and $d$ of this assumed Gaussian response function. Furthermore, the energy resolution of most real detectors is worse than 30 percent.

This estimator, based on the method of moments, is a function of the random variable $Y$ and has its own associated pdf. Since $Y$ has mean $\mu_Y$ and variance $\sigma_Y^2$, it is known by the central limit theorem the distribution of $\bar{Y}$ follows a normal distribution with mean $\mu_Y$ and variance $\sigma_Y^2/N$. Thus, the variance of the detector response $Y$ is $\sigma_Y^2 = \langle Y^2 \rangle - \mu_Y^2$ where

$$\langle Y^2 \rangle = (a^2 + 2ab\mu_E + b^2\sigma_E^2 + b^2\mu_E^2)\eta(\rho) \left[ \int_{-\sqrt{2\pi}/\rho}^{\infty} \frac{(1 + \rho x)^2}{\sqrt{2\pi}} e^{-\frac{x^2}{2}} dx \right].$$

For example, when $\alpha_1 = 2.8$, $E_1 = 20$ TeV, $E_2 = 5,500$ TeV, and $\rho = 0.40$, $\bar{Y}$ is normally distributed with mean 131.58 GeV and standard deviation $(213.69 \text{ GeV})/N^{1/2}$. The probability distribution of $\hat{\alpha}_1$ can be constructed and its mean and standard deviation obtained by solving the probability equation in equation (26) using the methods discussed with equation (11):
If the truncation effect is negligible in equation (25), then the following succinct formula for the variance of the detector response as a function of detector parameters $a$, $b$, and $\rho$ and the mean $\mu_E$ and variance $\sigma_E^2$ of the power law distribution is obtained:

$$\sigma_y^2 = b^2 \sigma_E^2 + \rho^2 \left[ (a + b \mu_E)^2 + h^2 \sigma_E^2 \right].$$  \hspace{1cm} (27)

In terms of the standard deviation of the detector response $\sigma_y$, the approximation in equation (27) is seen to be quite good. When $\rho = 0.4$, this formula yields $\sigma_y = 213.37$ GeV as compared to the exact value of 213.69 GeV obtained from equation (26) using the integral correction terms. When $\rho = 0.6$, this approximation yields $\sigma_y = 237.31$ GeV as compared to the actual value of 239.78 GeV. Thus, ignoring the truncation is not too serious when estimating the standard deviation but can be devastating for $\rho > 0.4$ when estimating the mean $\mu_y$ and hence $\alpha_1$ when using the method of moments. Much insight into the estimation of the spectral parameter $\alpha_1$ can be gleaned from equation (27) as it shows the relationship between the variance $\sigma_y^2$ of the detector response distribution, the variance $\sigma_E^2$ of the GCR proton energy spectrum, and the detector response function parameters $a$, $b$, and $\rho$.

The influence of the variance and other higher moments of the simple power law energy spectrum is visualized in figure 3, which shows the mean detector response (mean energy deposit) per mission for 30 simulated missions in comparison with the mean incident proton energy for 30 missions. Corresponding standard deviations per mission are plotted in figure 4. Note that the detector response mean and standard deviation per mission tends to track the mean and standard deviation of the incident energies for the 30 missions, illustrating the strong influence of the GCR energy mission-to-mission fluctuations on the detector response variation, even in the presence of the "smearing" induced by this detector having 40-percent energy resolution. In section 6.2, the component of variation due to the GCR event statistics will be the dominating the component of the total variation in the standard deviation of the estimator of the spectral index $\alpha_1$. 
Figure 3. Comparing the mean incident energy with the mean of the detector responses for each of 30 missions.

Figure 4. Comparing the standard deviation of the GCR incident energies with the standard deviation of the detector responses for each of 30 missions.
6.2 Maximum Likelihood for a “Real” Detector

As in section 6.1, the method of ML seeks \( \alpha_{\text{ML}} \) which maximizes the log-likelihood function so that \( \log L(\alpha_{\text{ML}}) \geq \log L(\alpha_1) \) for all \( \alpha_1 \), where the likelihood function for the detector response in the presence of the simple power law energy spectrum of \( N \) incident GCR protons over the energy range \([E_1,E_2]\) is

\[
\log L(\alpha_1) = \sum_{j=1}^{N} \log \left[ \left( g_0(y_j;\alpha_1) \right) \right] = \sum_{j=1}^{N} \log \left[ \int_{E_1}^{E_2} g(y_j \mid E) \phi_0(E;\alpha_1) dE \right]. \tag{28}
\]

Because of the complexity of the integral and the desired capability to easily change the functional form of the detector response function \( g \) in equation (28), a numerical minimization algorithm called the Nelder-Mead downhill simplex method that does not require gradient information (derivatives) for obtaining \( \alpha_{\text{ML}} \) was chosen. Since this is a minimization algorithm, the objective function is defined as

\[
O(\alpha_1) = -\log L(\alpha_1) = -\sum_{j=1}^{N} \log \left[ \int_{E_1}^{E_2} g(y_j \mid E) \phi_0(E;\alpha_1) dE \right], \tag{29}
\]

so that minimizing \( O(\alpha_1) \) maximizes \( \log L(\alpha_1) \) as desired, where the integral is numerically evaluated. The following two termination criteria are used to halt the search procedure for the ML estimate at the \((m+1)\)th iteration:

(i) \(|\alpha_{1,m+1} - \alpha_{1,m}| < \varepsilon_1\)

(ii) \(|O(\alpha_{1,m+1}) - O(\alpha_{1,m})| < \varepsilon_2\). \tag{30}

The search procedure continues until the termination criteria are met, which in words is as follows: (i) The movement in successive step sizes of \( \alpha_1 \) is \(< \varepsilon_1 \) and (ii) the objective function is changing by an amount \(< \varepsilon_2 \). Typical values used for these two stopping tolerances are on the order of \(10^{-5}\) and seem reasonable in light of the magnitude of the parameter being estimated (=2.8) and the value of the objective function in the vicinity of the found ML solution \( O(\alpha_{\text{ML}}) \), of the order of magnitude \(10^5\) when \( E_1 \) is taken to be anywhere between 10 and 30 TeV, so the number of terms in the sum is between 182,000 to 26,000, respectively. Furthermore, changing \( \varepsilon_1 \) and/or \( \varepsilon_2 \) in either direction by an order of magnitude provided no noticeable change in results.
Figure 5 shows the ML estimates of $\alpha_1$ for a zero-percent resolution detector obtained from equation (14) in comparison with the ML estimates obtained from a 40-percent resolution detector and applying the downhill simplex algorithm to equation (29) for 30 missions. This very close comparison suggests that the GCR event statistics are the dominating component of uncertainty in the estimation of the spectral parameter $\alpha_1$.

![Figure 5. Maximum likelihood estimates for zero- and 40-percent resolution detector for 30 missions.](image-url)
7. NON-GAUSSIAN DETECTOR RESPONSE FUNCTION

The results so far have assumed a Gaussian detector response function. While reference 4 suggests that a Gaussian function is reasonable, there is concern that perhaps the response function is skewed slightly to the right and that this "tail" will contribute to greater difficulties in estimating the spectral parameter. The gamma response function, capable of describing a wide variety of shapes with right-hand skewness (outer curve from the right in fig. 6), was introduced to address this concern. Its parameters were set to provide a constant 40-percent energy resolution over the study range 20–5,500 TeV from which events having incident energy described by a simple power law with \( \alpha_1 = 2.8 \) were simulated. The number of these events was determined using the baseline detector collecting power.

Based on 10,000 simulated missions, the mean ML estimate of \( \alpha_1 \) was 2.800 and standard deviation 0.0093 as compared to 2.800 and 0.0092 for the mean and standard deviation, respectively, corresponding to a Gaussian response function. Thus, the conclusion that this skewness and other non-Gaussian assumptions are insignificant when using the method of ML. However, as will be shown, the real key is not so much a matter of what the response function is as knowing what it is; i.e., an accurately understanding of the response function over the incident energy range must be made. It should also be noted that while the gamma response function as modeled has a constant energy resolution of 40 percent, the Gaussian used in this comparison had a 39-percent resolution as previously discussed.

![Gaussian and gamma response functions](image)
8. ENERGY-DEPENDENT RESOLUTION STUDY

The situation in which the detector response function is assumed to be Gaussian, but its energy resolution varies with incident GCR event energy, is of particular interest to designers of cosmic-ray detectors. In the studies presented so far in this TP, the detector response function is assumed to be Gaussian with a linear mean response (energy deposit) of the form \( (a + bE) \) and with constant detector energy resolution \( \rho \) so that the parameter \( \sigma \) in the Gaussian response function is defined as \( \sigma(E) = \rho(a + bE) \). Two cases of interest are as follows: (1) Energy resolution is “getting better,” from 40-percent resolution at \( E_1 = 20 \text{ TeV} \) to 30 percent at \( E_2 = 5,500 \text{ TeV} \) and (2) “getting worse,” from 30-percent resolution at \( E_1 = 20 \text{ TeV} \) to 40 percent at \( E_2 = 5,500 \text{ TeV} \). These two cases are modeled by assuming that \( \sigma(E) \) is a linear function of incident GCR energy of the form \( (c + dE) \) and then the coefficients \( c \) and \( d \) are determined by matching the conditions for each of the two cases. Doing so yields the energy-dependent resolution curves depicted in figure 7.

Table 1 shows the results based on 100 simulated missions using the same incident GCR energies for both cases. The mean estimates are seen as essentially unbiased with standard deviations having expected comparisons; e.g., standard deviations slightly larger for the “getting worse” case. The constant 30- and 40-percent cases are included for comparison.

![Figure 7. Energy-dependent resolution curves.](image-url)
Table 1. Nonconstant energy resolution study.

<table>
<thead>
<tr>
<th>Spectral Parameter</th>
<th>Resolution</th>
<th>Mean</th>
<th>Std. Dev.</th>
<th>Mean</th>
<th>Std. Dev.</th>
<th>Mean</th>
<th>Std. Dev.</th>
<th>Mean</th>
<th>Std. Dev.</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Constant 30%</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>$\alpha_1$</td>
<td>Mean</td>
<td>2.8</td>
<td>0.0088</td>
<td>Mean</td>
<td>2.8</td>
<td>Mean</td>
<td>2.8</td>
<td>Mean</td>
<td>2.8</td>
</tr>
<tr>
<td></td>
<td>Std. Dev.</td>
<td></td>
<td>0.0088</td>
<td></td>
<td>0.0092</td>
<td></td>
<td>0.0090</td>
<td></td>
<td>0.0091</td>
</tr>
<tr>
<td></td>
<td>Constant 40%</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Nonconstant (Getting Better)</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Nonconstant (Getting Worse)</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Mean and Standard Deviation of the Maximum Likelihood Estimate of $\alpha_1$ Based on 5,000 Missions
9. IMPLICATIONS OF DETECTOR RESPONSE MODEL UNCERTAINTIES

Maximum likelihood estimation of the spectral parameter $\alpha_1$ using equation (29) requires the complete specificity of all detector response model parameters. The reality of knowing these parameters with little or no surrounding uncertainty depends largely on designers being able to calibrate the detector at different incident energies at a particle accelerator facility. However, because space-based detectors will be exposed to GCR events having energy much greater than those energies available at accelerator facilities, it becomes essential to gain an understanding of the detector’s response function using Monte Carlo simulations of the detector’s response (energy deposit) to those energies that cannot be attained at accelerator facilities. These simulations, coupled with a favorable comparison between simulation results and accelerator results at energies available in a test facility, will provide a better understanding of the detector response function.

Next, by way of example, an investigation is done of the impact on estimating $\alpha_1$ when certain detector response function parameters are incorrectly known, and as shall be seen, this state of ignorance will manifest itself as a bias in the mean or point estimate of $\alpha_1$. This state of ignorance is modeled by simulating detector responses according to one set of detector response function parameters and then using a different set of parameters in the detector response function $g$ in equation (29) during the ML estimation procedure.

Since detector resolution is an important design parameter, consider first the case where the detector has a constant energy resolution. In an assumed state of misunderstanding, a different resolution value was used in equation (29). For example, suppose the real detector resolution is a constant 35 percent, but in the simplex search, the resolution parameter $\rho$ is set to different constant values in equation (29), corresponding to resolutions ranging from 30 to 40 percent. This situation is modeled by simulating the detector responses $Y_i$ as

$$Y_i = (a + bE_i)(1 + 0.35 Z_i)$$

according to equation (17) and then set $\rho$ to the different values in equation (29) in the ML procedure. The results for 500 simulated missions for each assumed resolution 30 through 40 percent while the “real” resolution is a constant 35 percent are presented in table 2. Note that the mean estimates exhibit a bias as a result of using incorrect values of $\rho$ in equation (29). Note when $\rho = 0.35$ in equation (29) and hence matches the “real” resolution as used in equation (31) to simulate the detector responses, the means of the ML estimates match the assumed spectral parameter value of $\alpha_1 = 2.8$ used in the simulation.
Table 2. Biased estimate of $\alpha_1$ when detector energy resolution is incorrectly known and assumed to be a constant 35 percent.

<table>
<thead>
<tr>
<th>Real Energy Resolution</th>
<th>30%</th>
<th>31%</th>
<th>32%</th>
<th>33%</th>
<th>34%</th>
<th>35%</th>
<th>36%</th>
<th>37%</th>
<th>38%</th>
<th>39%</th>
<th>40%</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mean Estimate of $\alpha_1$</td>
<td>2.83</td>
<td>2.83</td>
<td>2.82</td>
<td>2.81</td>
<td>2.81</td>
<td>2.80</td>
<td>2.79</td>
<td>2.79</td>
<td>2.78</td>
<td>2.77</td>
<td>2.76</td>
</tr>
</tbody>
</table>

Another interesting situation to consider is when the real detector resolution is energy dependent, but in a state of ignorance, a constant resolution value is used in equation (29) in the ML estimation of $\alpha_1$. For example, if the real detector resolution is "getting better" as in figure 7 but instead a constant $\rho = 0.40$ is used in equation (29), a mean estimate of 2.81 for $\alpha_1$ is obtained, whereas if $\rho = 0.35$ is used in equation (29), a mean estimate of 2.78 is obtained. One may initially be surprised by this comparison since 0.35 can roughly be considered the average resolution value for this energy-dependent case and that using a constant $\rho = 0.35$ in equation (29) should provide a closer result (less bias) than when $\rho$ is set to 0.40. However, remember that the $\rho = 0.40$ assumption is closest to "reality" in the region where events are most numerous because of the steepness of the power law and the true energy-dependent case does start at 40-percent resolution. Also interesting is that if $\rho = 0.38$ in equation (29), the mean estimate 2.8 is obtained, even though the "real" resolution is the energy-dependent "getting better" case—a result discovered by trial and error!

A much larger bias in the estimate of $\alpha_1$ is observed when the case where the real detector response function is the gamma function with a constant energy resolution of 40 percent, as depicted in figure 6, but instead, in a state of misunderstanding, a Gaussian response function in the ML procedure is assumed and the Gaussian response function defined in equation (18) is substituted into equation (29), resulting in a mean estimate of 2.52 for $\alpha_1$. 

In these simulations, the GCR events are simulated from an energy range $E_1$ to $E_2$, where typically $E_2 = 5,500$ TeV for this generic-sized detector and $E_1$ is a value between 5 and 25 TeV. The choice of $E_2$ is based on the collecting power of the detector and is chosen such that there will be only a negligible number of events above $E_2$. The selection of $E_1$ is largely dictated by the practical number of events that can be handled in the simulation for several thousand missions.

Next, for each of these simulated GCR events, a detector response is simulated according to the assumed detector response function and then the full set of simulated responses are used to estimate the spectral parameters. However, because no energies below $E_1$ are simulated, frequency histograms of the simulated detector responses do not match the front-end portion of a real cosmic-ray energy spectrum. This difference or mismatch is an artifact of not having generated events from below $E_1$ that would have had the effect of filling in this front-end portion of the histogram and for consequently resembling a real cosmic-ray energy spectrum.

This difference is not critical when making relative comparisons of the effects of design parameters when the detector response function parameters used to generated the simulated responses match those detector response function parameters used in equation (29) in the simplex search for the ML estimate of $\alpha_1$; i.e., a perfect understanding is had of the detector response function. However, when the impacts of response function uncertainties are investigated, it is more important that the simulation techniques produce results that are closer to a real cosmic-ray energy response spectrum.

To make the histogram of the simulated detector responses look like a real cosmic-ray energy spectrum, a cut $y_c$ in the simulated detector responses is introduced and all energy deposits smaller than $y_c$ are dropped. In the simulation, the choice of $y_c$ dictates admissible values of $E_1$ because $E_1$ must be chosen so that only a negligible number of events having incident energy $<E_1$ deposit energies $>y_c$, which of course depends on the detector’s energy resolution. For example, if $y_c = 80$ GeV corresponding to the mean energy deposit of a 25-TeV GCR event and a Gaussian response function having 40-percent energy resolution and mean response $(a + bE)$ is considered, as used for the baseline detector and defined in equation (18), then $E_1$ can be any value $\leq 10$ TeV, since only a negligible number of events from below 10 TeV will deposit more than 60 GeV. Selecting $E_1 = 10$ TeV provides $\approx 182,000$ GCR events and setting $y_c = 80$ GeV and dropping all simulated detector responses smaller than $y_c$ leaves $\approx 44,500$ events on average above $y_c$, which produces a simulated response spectrum that does indeed resemble a real response spectrum. Table 3 shows the average number of events with energy deposits $>y_c$ for selected values of $E_1$ from 2 to 20 TeV. The practical benefit of table 3 is that it provides the optimal value to set $E_1$ in the simulation for a given cut $y_c$ so as to minimize the number of events to initially simulate and achieve the same result. For example, if the cut is set at 60 GeV, then $E_1 = 4$ TeV would be set, since there is no additional benefit by taking $E_1 < 4$ TeV.
Table 3. Number of simulated energy deposits above cut $y_c$ for various $E_1$ for Gaussian detector response function with 40-percent resolution.

<table>
<thead>
<tr>
<th>Cut $y_c$ (GeV)</th>
<th>54</th>
<th>59</th>
<th>67</th>
<th>75</th>
<th>80</th>
<th>93</th>
<th>106</th>
</tr>
</thead>
<tbody>
<tr>
<td>3.293,737</td>
<td>2</td>
<td>127,707</td>
<td>97,784</td>
<td>69,979</td>
<td>52,896</td>
<td>44,873</td>
<td>31,487</td>
</tr>
<tr>
<td>1.587,539</td>
<td>3</td>
<td>127,605</td>
<td>97,828</td>
<td>70,013</td>
<td>52,906</td>
<td>44,878</td>
<td>31,487</td>
</tr>
<tr>
<td>945,876</td>
<td>4</td>
<td>126,796</td>
<td>97,648</td>
<td>69,936</td>
<td>52,846</td>
<td>44,837</td>
<td>31,468</td>
</tr>
<tr>
<td>632,988</td>
<td>5</td>
<td>124,971</td>
<td>97,196</td>
<td>69,901</td>
<td>52,841</td>
<td>44,812</td>
<td>31,451</td>
</tr>
<tr>
<td>455,899</td>
<td>6</td>
<td>121,685</td>
<td>96,151</td>
<td>69,731</td>
<td>52,820</td>
<td>44,808</td>
<td>31,447</td>
</tr>
<tr>
<td>345,433</td>
<td>7</td>
<td>116,887</td>
<td>94,211</td>
<td>69,358</td>
<td>52,747</td>
<td>44,779</td>
<td>31,426</td>
</tr>
<tr>
<td>271,630</td>
<td>8</td>
<td>110,969</td>
<td>91,438</td>
<td>68,644</td>
<td>52,621</td>
<td>44,769</td>
<td>31,461</td>
</tr>
<tr>
<td>219,737</td>
<td>9</td>
<td>104,270</td>
<td>87,799</td>
<td>67,457</td>
<td>52,313</td>
<td>44,646</td>
<td>31,440</td>
</tr>
<tr>
<td>181,777</td>
<td>10</td>
<td>97,235</td>
<td>83,592</td>
<td>65,793</td>
<td>51,766</td>
<td>44,412</td>
<td>31,416</td>
</tr>
<tr>
<td>153,119</td>
<td>11</td>
<td>90,162</td>
<td>78,980</td>
<td>63,680</td>
<td>50,982</td>
<td>44,073</td>
<td>31,404</td>
</tr>
<tr>
<td>130,921</td>
<td>12</td>
<td>83,311</td>
<td>74,209</td>
<td>61,201</td>
<td>49,866</td>
<td>43,463</td>
<td>31,313</td>
</tr>
<tr>
<td>113,354</td>
<td>13</td>
<td>76,840</td>
<td>69,427</td>
<td>58,464</td>
<td>48,500</td>
<td>42,658</td>
<td>31,146</td>
</tr>
<tr>
<td>99,198</td>
<td>14</td>
<td>70,819</td>
<td>64,801</td>
<td>55,625</td>
<td>46,941</td>
<td>41,688</td>
<td>30,907</td>
</tr>
<tr>
<td>87,613</td>
<td>15</td>
<td>65,292</td>
<td>60,377</td>
<td>52,713</td>
<td>45,202</td>
<td>40,518</td>
<td>30,576</td>
</tr>
<tr>
<td>78,004</td>
<td>16</td>
<td>60,242</td>
<td>56,217</td>
<td>49,817</td>
<td>43,357</td>
<td>39,237</td>
<td>30,138</td>
</tr>
<tr>
<td>69,939</td>
<td>17</td>
<td>55,655</td>
<td>52,371</td>
<td>47,008</td>
<td>41,454</td>
<td>37,823</td>
<td>29,583</td>
</tr>
<tr>
<td>63,101</td>
<td>18</td>
<td>51,465</td>
<td>48,748</td>
<td>44,292</td>
<td>39,562</td>
<td>36,396</td>
<td>28,967</td>
</tr>
<tr>
<td>57,249</td>
<td>19</td>
<td>47,714</td>
<td>45,464</td>
<td>41,707</td>
<td>37,678</td>
<td>34,923</td>
<td>28,276</td>
</tr>
<tr>
<td>52,200</td>
<td>20</td>
<td>44,320</td>
<td>42,451</td>
<td>39,295</td>
<td>35,835</td>
<td>33,436</td>
<td>27,510</td>
</tr>
</tbody>
</table>

A very important benefit is realized by introducing the cut $y_c$; that is, the lower limit of integration in equation (29) can be set to any value $E_L < E_1$ with the implication that this ML procedure can be made independent of the range of integration, as long as $E_L$ is chosen wisely using table 3 (or its equivalent for detectors having a different energy resolution), so that the ML estimation procedure herein developed can now be applied to real cosmic-ray detector response data. It should be noted that cuts on the high end are not necessary to consider since any value $E_H > E_2$ is suitable because the number of events above $E_2$ is negligible and so $\phi_0$ is approximately zero when $E > E_2$ in the integral definition of the detector response pdf. However, setting $E_H$ unnecessarily high would result in many unnecessary calculations in the numerical integration of equation (29).

Introduction of a cut $y_c$ requires a modification to the objective function in equation (29) to handle the conditional detector response distribution because of the constraint $y > y_c$. Thus, the objective function using cut $y_c$ becomes

$$O(\alpha_1) = -\log L = -\sum_{j=1}^{N} \log \left[ g_0(y_j | y_j > y_c ; \alpha_1) \right] .$$ (32)
where

\[
g_0(y_j \mid y_j > y_c ; \alpha_i) = \frac{\int_{E_i}^{E_H} g(y_j \mid E; \rho) \phi_0(E; \alpha_i) dE}{1 - \int_0^{y_c} g_0(y; \alpha_i) dy}, \quad y_j > y_c.
\]

(33)

From a simulation point of view, \(E_1 = 2\) TeV is about the lowest value that was used because of the vast number of generated events and the requirement to handle thousands of simulated missions necessary for meaningful inferences. Consequently, cuts much less than 60 GeV were not used in these studies. However, cuts in real cosmic-ray data can be taken to be much lower since the real spectrum is automatically filled in from events having incident energies much less than 2 TeV and the lower limit of integration can then be taken to be any small value.
11. CONFIDENCE INTERVAL FOR $\alpha_1$

The ML estimate $\alpha_{ML}$ obtained from equation (29) was shown to (1) be unbiased, (2) attain the Cramer-Rao minimum variance bound, and (3) be normally distributed when the number of events $N$ is $\approx 1,200$ or larger. Thus, the variance of $\alpha_{ML}$ is $\text{Var}(\alpha_{ML}) = -1/\partial^2 LL/\partial \alpha^2$ evaluated at $\alpha_{ML}$ for any given “mission” and where $LL$ denotes the log-likelihood function given in equation (28) which can readily be obtained by numerical methods. A confidence interval can then be constructed for the unknown spectral parameter $\alpha$ as illustrated for each of 20 missions at 95-percent confidence in figure 8.

Extending the number of simulated missions to 2,000 provides a frequency histogram of $\alpha_{ML}$ as shown in figure 9 and of the estimated standard deviation of $\alpha_{ML}$ as shown in figure 10.

![95-Percent Confidence Interval for $\alpha$](image)

Figure 8. Maximum likelihood estimate with 95-percent confidence interval for 20 “missions.”
Figure 9. Frequency histogram of $\alpha_{\text{ML}}$ (2,000 missions).

Figure 10. Frequency histogram of the estimated standard deviation of $\alpha_{\text{ML}}$ (2,000 missions).
12. TESTING FOR SLOPE DIFFERENCES OF TWO COSMIC-RAY ELEMENTAL SPECIES

Given two cosmic-ray elemental species A and B with slopes $\alpha$ and $\beta$, an important hypothesis to test is

$$H_0: \alpha - \beta = 0 \text{ (same "slopes")},$$

versus

$$H_1: \alpha - \beta \neq 0.$$

To test this hypothesis, ML estimates $\alpha_{ML}$ and $\beta_{ML}$ for each slope parameter using equation (29) and their respective variances $\text{Var}(\alpha_{ML})$ and $\text{Var}(\beta_{ML})$, numerically obtained as discussed in section 11. Because $\alpha_{ML}$ and $\beta_{ML}$ are both normally distributed for large $N$, the test statistic $T = (\alpha_{ML} - \beta_{ML})$ is used to test $H_0$. Note the following:

1. $T$ has mean $\mu_T = (\alpha - \beta)$ because $\alpha_{ML}$ and $\beta_{ML}$ are unbiased.
2. The standard deviation of $T$ is $\sigma_T = \sqrt{\text{Var}(\alpha_{ML}) + \text{Var}(\beta_{ML})}$ because $\alpha_{ML}$ and $\beta_{ML}$ are independent.
3. $T$ is normally distributed because $\alpha_{ML}$ and $\beta_{ML}$ follow the normal distribution.
4. $T$ is normal$(0, \sigma_T)$ when $H_0$ is true.

A two-sided test rejects $H_0$ with confidence $C$ whenever $|T| > z_{c/2} \sigma_T$, where $z_{c/2}$ is the critical value of the normal distribution for confidence level $C$ for a two-sided test. The width of the confidence interval for $(\alpha - \beta)$ is then $2 z_{c/2} \sigma_T$.

Furthermore, if the number of events is doubled, then let $D$ denote the test statistic similarly defined as $T$. Then $D$ is normally distributed with mean zero and standard deviation $\sigma_D$ under $H_0$ also; note that $\sigma_D = \sigma_T / \sqrt{2}$ since the variance of each ML estimate is halved when the number of events doubles as discussed in section 13. Thus, the width of the corresponding confidence interval is reduced by a factor of $\sqrt{2}$ when the number of events doubles.
13. SUMMARY, REMARKS, AND CONCLUSIONS

Two methods for estimating the single spectral index $\alpha_1$ of a simple power law have been investigated. The first method, called the method of moments, was found to be very useful in studying the general nature of the statistical estimation problem as well as yielding an analytical solution that could be compared with Monte Carlo simulation results. Furthermore, when the detector resolution is better than 30 percent so that the truncation of the detector response function is negligible, the method of moments provides an estimator of $\alpha_1$ without requiring specific knowledge of the detector resolution $\rho$ but only that it is better than 30 percent. This does not imply $\rho$ is insignificant when it is <30 percent, but only that the correction terms in equations (24)–(26) can be ignored. Thus, explicit knowledge of the value of $\rho$ is not needed to estimate $\alpha_1$. In fact, the standard deviation of the estimator increases as $\rho$ increases, as one would expect, and results from the fact that whatever $\rho$ happens to be, its impact is communicated to the estimate of $\alpha_1$ through the variance of the detector mean response $\overline{Y}$—a function of $\rho$ as indicated in equations (26)–(28). Another interesting result is that when the resolution is <30 percent, the explicit functional form of the detector model need not be known, but only that it is symmetric. Unfortunately, most detector response functions are worse than 30-percent resolution and may be asymmetric as well.

The method of ML estimation clearly stands out as the method of choice for estimating $\alpha_1$ in terms of minimum variance and consistency (asymptotically unbiased) as well as asymptotic normality that allows for probabilistic statements, such as confidence intervals for the unknown spectral parameter. These results as a function of detector resolution are shown in figure 8.

![Maximum Likelihood and Method of Moments Estimator of Spectral Parameter $\alpha_1$ (Simple Power Law) Versus Detector Resolution](image)

Figure 11. Comparison between method of moments and ML as a function of detector resolution.
When compared to the standard deviation of the method of moments estimator, the ratio varies from 1.47 for the zero-percent resolution detector to 1.33 for the 50-percent resolution detector, which is roughly equivalent to losing half of the detector’s collecting power by choosing the inferior method of moments estimation technique.

Also shown is that the standard deviation of the estimate for both estimation procedures is inversely proportional to the square root of the sample size, so that halving the collecting power increases the standard deviation by a factor of $\sqrt{2}$. This holds true for the standard deviation of the ML estimate as long as it attains the Cramer-Rao lower bound, which it does when the number of GCR events exceeds 2,000.

Another important result is the relationship between the collecting power and the energy resolution of the detector. A measure of the detector’s ability to estimate the spectral parameter $\alpha_1$ is its standard deviation, as seen in figures 8 and 9. The dominant component of the standard deviation of $\alpha_{\text{ML}}$ is attributable directly to the large fluctuations in GCR incident energies, being driven by the large variance and other higher moments of the simple power law distribution. This large component can only be reduced by increasing the number of events $N$ that is controlled by the collecting power of the detector. A comparison of the standard deviation of $\alpha_{\text{ML}}$ for the generic detector discussed in this TP and when its collecting power is halved is shown in figure 9. Table 4 provides the numerical results used to construct many of the figures in this section.

![Collecting Power Comparison: Half as Many Events](image)

Figure 12. Comparing the effect of collecting power on the standard deviation of the ML estimate of the spectral index $\alpha_1$. 
Table 4. Numerical values used to construct figures 11 and 12 GCR.

| $E_1=20 \text{ TeV}, \ E_2=5,500 \text{ TeV},$ | Detector Resolution |
| $\alpha_1=2.8, \ N_{\text{average}}=52,000 \text{ Events.}$ | 0% | 20% | 40% | 50% |
| 5,000 Mission Averages for Simulation Results. | |
| 1. Method of moments (theory) | 0.0115 | 0.0116 | 0.0128 | 0.0136 |
| 2. Method of moments (simulation) | 0.0114 | 0.0117 | 0.0125 | 0.0133 |
| 3. Maximum likelihood (Cramer-Rao lower bound) | 0.00786 | Analytical solution not available |
| 4. Maximum likelihood (simulation) | 0.0078 | 0.0083 | 0.0092 | 0.0100 |
| 5. Mean detector response (GeV) (theory) | 130.66 | 130.66 | 131.56 | 138.85 |
| 6. Mean detector response (GeV) (simulation) | 130.66 | 130.66 | 130.64 | 138.81 |
| 7. Standard deviation (theory) | 192.07 | 197.61 | 213.69 | 239.77 |
| 8. Standard deviation (simulation) | 191.47 | 196.86 | 213.33 | 238.82 |
| 9. Coefficient of variation $V_Y$ (detector, %) | 147 | 151 | 162 | 173 |

$E_1=20 \text{ TeV}, \ E_2=5,500 \text{ TeV}, \ \alpha_1=2.8, \ N_{\text{average}}=26,000 \text{ Events.}$ 5,000 Mission Averages for Simulation Results.

| | Detector Resolution |
| | 0% | 20% | 40% | 50% |
| 10. Maximum likelihood | 0.0110 | 0.0118 | 0.0132 | 0.0144 |
| 11. Ratio of line 4 to line 10, compare to $\sqrt{2}$ | 1.41 | 1.42 | 1.43 | 1.44 |
REFERENCES


A Recommended Procedure for Estimating the Cosmic-Ray Spectral Parameter of a Simple Power Law With Applications to Detector Design

L.W. Howell

George C. Marshall Space Flight Center
Marshall Space Flight Center, AL 35812

National Aeronautics and Space Administration
Washington, DC 20546-0001

Prepared by Space Science Department, Science Directorate

13. ABSTRACT (Maximum 200 words)

A simple power law model consisting of a single spectral index $\alpha$, is believed to be an adequate description of the galactic cosmic-ray (GCR) proton flux at energies below $10^{13}$ eV. Two procedures for estimating $\alpha$, the method of moments and maximum likelihood (ML), are developed and their statistical performance compared. It is concluded that the ML procedure attains the most desirable statistical properties and is hence the recommended statistical estimation procedure for estimating $\alpha$. The ML procedure is then generalized for application to a set of real cosmic-ray data and thereby makes this approach applicable to existing cosmic-ray data sets.

Several other important results, such as the relationship between collecting power and detector energy resolution, as well as inclusion of a non-Gaussian detector response function, are presented. These results have many practical benefits in the design phase of a cosmic-ray detector as they permit instrument developers to make important trade studies in design parameters as a function of one of the science objectives. This is particularly important for space-based detectors where physical parameters, such as dimension and weight, impose rigorous practical limits to the design envelope.

14. SUBJECT TERMS

cosmic rays, simple power law energy spectrum, maximum likelihood, probability

15. NUMBER OF PAGES

44

16. PRICE CODE

Unclassified

17. SECURITY CLASSIFICATION OF REPORT

Unclassified

18. SECURITY CLASSIFICATION OF THIS PAGE

Unclassified

19. SECURITY CLASSIFICATION OF ABSTRACT

Unclassified

20. LIMITATION OF ABSTRACT

Unlimited