

# The Search for Earth-Like Planets

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April 20, 2005

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[Home Page](#)

[Title Page](#)

[Contents](#)



[Page 1 of 34](#)

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)



[Home Page](#)

[Title Page](#)

[Contents](#)

# Interior-Point Methods for NLP



*Page 2 of 34*

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

# LOQO: An Interior-Point Code for NLP



LOQO solves problems in the following form:

$$\begin{aligned} & \text{minimize} && f(x) \\ & \text{subject to} && b \leq h(x) \leq b + r, \\ & && l \leq x \leq u \end{aligned}$$

The functions  $f(x)$  and  $h(x)$  must be twice differentiable (at least at points of evaluation).

The standard *interior-point paradigm* is used:

- Add slacks.
- Replace nonnegativities with barrier terms in objective.
- Write first-order optimality conditions.
- Rewrite optimality conditions in primal-dual symmetric form.
- Use Newton's method to get search directions...

[Home Page](#)

[Title Page](#)

[Contents](#)



Page 3 of 34

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

## Interior-Point Paradigm Continued

- Use Newton's method to get search directions:

$$\begin{bmatrix} -H(x, y) - D & A^T(x) \\ A(x) & E \end{bmatrix} \begin{bmatrix} \Delta x \\ \Delta y \end{bmatrix} = \begin{bmatrix} \nabla f(x) - A^T(x)y \\ -h(x) + \mu Y^{-1}e \end{bmatrix}.$$

Here,  $D$  and  $E$  are diagonal matrices involving slack variables,

$$H(x, y) = \nabla^2 f(x) - \sum_{i=1}^m y_i \nabla^2 h_i(x) + \lambda I, \text{ and } A(x) = \nabla h(x),$$

where  $\lambda$  is chosen to ensure appropriate descent properties.

- Compute step lengths to ensure positivity of slack variables.
- Shorten steps further to ensure a reduction in either infeasibility or in the barrier function—a myopic, or Markov, *filter*. (N.B.: We no longer use a merit function.)
- Step to new point and repeat.

[Home Page](#)[Title Page](#)[Contents](#)[Page 4 of 34](#)[Go Back](#)[Full Screen](#)[Close](#)[Quit](#)

# Telescope Design



[Home Page](#)

[Title Page](#)

[Contents](#)



[Page 5 of 34](#)

[Go Back](#)

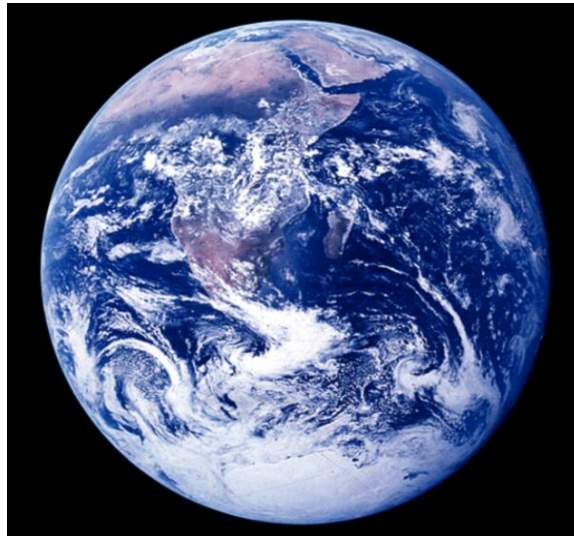
[Full Screen](#)

[Close](#)

[Quit](#)

# The Big Question: Are We Alone?

- Are there Earth-like planets?
- Are they common?
- Is there life on some of them?



[Home Page](#)

[Title Page](#)

[Contents](#)



[Page 6 of 34](#)

[Go Back](#)

[Full Screen](#)

[Close](#)

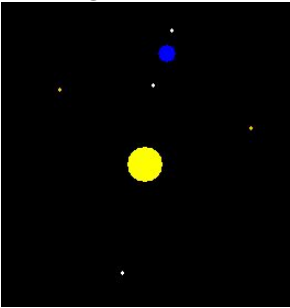
[Quit](#)

# Exosolar Planets—Where We Are Now



There are more than 120 Exosolar planets known today.

Almost all were discovered by detecting a sinusoidal doppler shift in the parent star's spectrum due to gravitationally induced **wobble**.



This method works best for large Jupiter-sized planets with close-in orbits.

One of these planets, HD209458b, also transits its parent star once every 3.52 days. These transits have been detected photometrically as the star's light flux decreases by about 1.5% during a transit.

[Home Page](#)

[Title Page](#)

[Contents](#)



Page 7 of 34

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

# Terrestrial Planet Finder Telescope

- NASA/JPL space telescope.
- Launch date: 2014
- DETECT: Search 150-500 nearby (5-15 pc distant) Sun-like stars for Earth-like planets.
- CHARACTERIZE: Determine basic physical properties and measure “biomarkers”, indicators of life or conditions suitable to support it.



[Home Page](#)

[Title Page](#)

[Contents](#)



Page 8 of 34

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

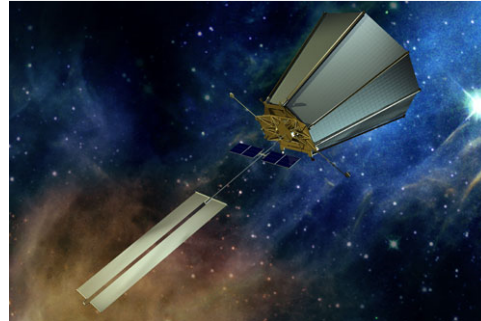
# Why Is It Hard?

- If the star is Sun-like and the planet is Earth-like, then the reflected visible light from the planet is  $10^{-10}$  times as bright as the star. This is a difference of 25 magnitudes!
- If the star is 10 pc (33 ly) away and the planet is 1 AU from the star, the angular separation is 0.1 arcseconds!

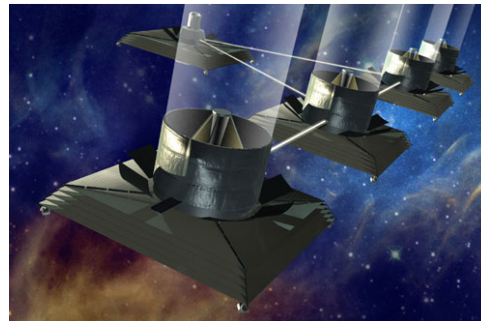
Originally, it was thought that this would require a space-based infrared nulling interferometer (TPF-I).

However, the current plan is first to build a single large visible-light telescope with an elliptical mirror (4 m x 10 m) and a *shaped pupil* for diffraction control (TPF-C).

## TPF-Coronagraph



## TPF-Interferometer



[Home Page](#)

[Title Page](#)

[Contents](#)



[Page 9 of 34](#)

[Go Back](#)

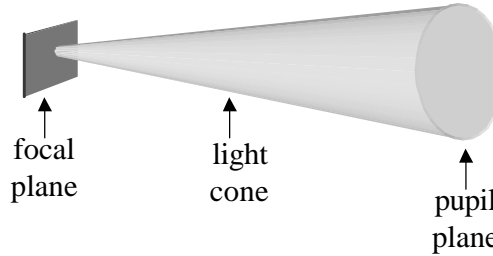
[Full Screen](#)

[Close](#)

[Quit](#)

# The Shaped Pupil Concept

Consider a telescope. Light enters the front of the telescope—the *pupil plane*.



The telescope focuses the light passing through the pupil plane from a given direction at a certain point on the *focal plane*, say  $(0, 0)$ .

However, a point source produces not a point image but an *Airy pattern* consisting of an *Airy disk* surrounded by a system of *diffraction rings*.

These diffraction rings are too bright. An Earth-like planet is only about  $10^{-10}$  times as bright as its Sun-like star. The rings would completely hide the planet.

By placing a mask over the pupil, one can control the shape and strength of the diffraction rings. The problem is to find an optimal shape so as to put a very deep *null* very close to the Airy disk.



[Home Page](#)

[Title Page](#)

[Contents](#)



Page 10 of 34

[Go Back](#)

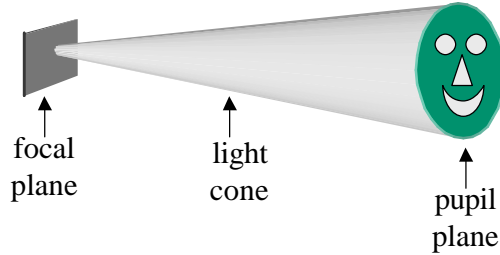
[Full Screen](#)

[Close](#)

[Quit](#)

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[Home Page](#)

[Title Page](#)

[Contents](#)



Page 11 of 34

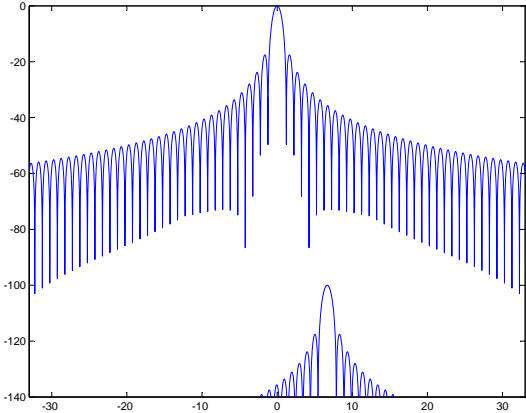
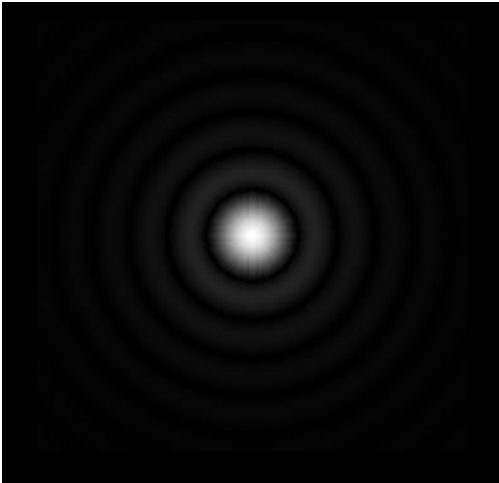
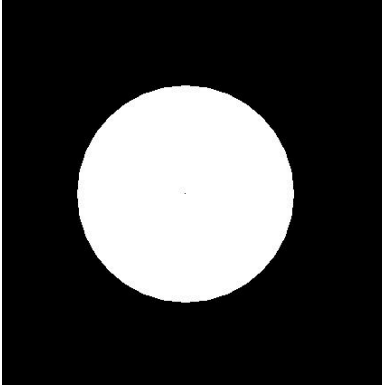
[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

# The Airy Pattern



[Home Page](#)

[Title Page](#)

[Contents](#)



[Page 12 of 34](#)

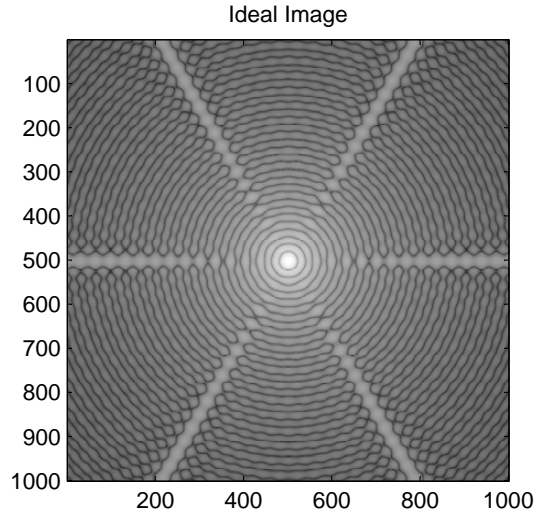
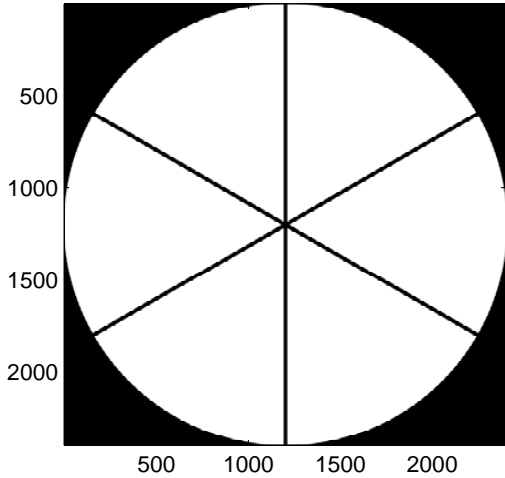
[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

# Spiders are an Example of a Shaped Pupil



Note the six bright radial *spikes*



[Home Page](#)

[Title Page](#)

[Contents](#)

[⏪](#) [⏩](#)

[◀](#) [▶](#)

Page 13 of 34

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

# The Seven Sisters with Spikes



Pleiades image taken with Tak FSQ-106N equipped with *dental floss* spiders.



[Home Page](#)

[Title Page](#)

[Contents](#)



Page 14 of 34

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

# The Seven Sisters with Spikes



Pleiades image taken with Tak FSQ-106N equipped with *dental floss* spiders.



[Home Page](#)

[Title Page](#)

[Contents](#)



[Page 15 of 34](#)

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

# Electric Field

The image-plane *electric field*  $E()$  produced by an on-axis plane wave and an apodized aperture defined by an *apodization function*  $A()$  is given by

$$E(\xi, \zeta) = \int_{-1/2}^{1/2} \int_{-1/2}^{1/2} e^{i(x\xi+y\zeta)} A(x, y) dy dx$$
$$\vdots$$
$$E(\rho) = 2\pi \int_0^{1/2} J_0(r\rho) A(r) r dr,$$

where  $J_0$  denotes the 0-th order Bessel function of the first kind.

The unitless pupil-plane “length”  $r$  is given as a multiple of the aperture  $D$ .

The unitless image-plane “length”  $\rho$  is given as a multiple of focal-length times wavelength over aperture ( $f\lambda/D$ ) or, equivalently, as an angular measure on the sky, in which case it is a multiple of just  $\lambda/D$ . (Example:  $\lambda = 0.5\mu\text{m}$  and  $D = 10\text{m}$  implies  $\lambda/D = 10\text{mas}$ .)

The *intensity* is the square of the electric field.

[Home Page](#)[Title Page](#)[Contents](#)[Page 16 of 34](#)[Go Back](#)[Full Screen](#)[Close](#)[Quit](#)

# Performance Metrics



[Home Page](#)

[Title Page](#)

[Contents](#)



Page 17 of 34

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

*Inner and Outer Working Angles*

$$\rho_{iwa} \quad \rho_{owa}$$

*Contrast:*

$$E^2(\rho)/E^2(0)$$

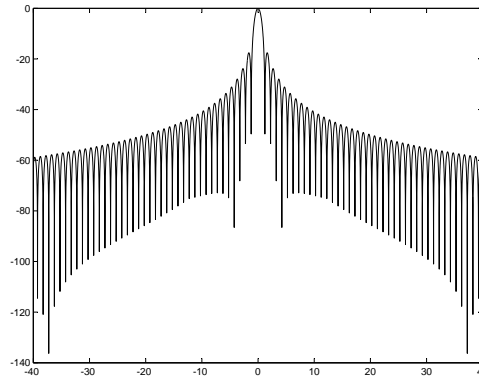
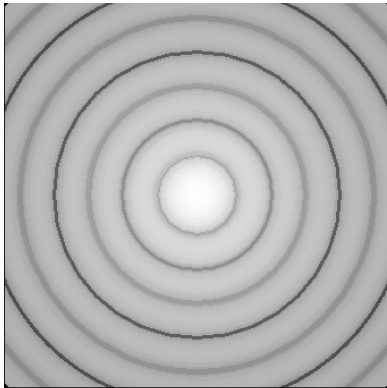
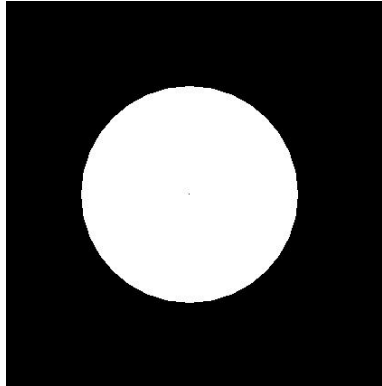
*Airy Throughput:*

$$\frac{\int_0^{\rho_{iwa}} E^2(\rho) 2\pi \rho d\rho}{(\pi(1/2)^2)} = 8 \int_0^{\rho_{iwa}} E^2(\rho) \rho d\rho.$$

# Clear Aperture—Airy Pattern

$$\rho_{iwa} = 1.24 \quad \mathcal{T}_{\text{Airy}} = 84.2\% \quad \text{Contrast} = 10^{-2}$$

$$\rho_{iwa} = 748 \quad \mathcal{T}_{\text{Airy}} = 100\% \quad \text{Contrast} = 10^{-10}$$



Logarithmic stretch!!!



[Home Page](#)

[Title Page](#)

[Contents](#)



Page 18 of 34

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

# Optimization

Find *apodization* function  $A()$  that solves:

$$\begin{aligned} &\text{maximize} && \int_0^{1/2} A(r) 2\pi r dr \\ &\text{subject to} && -10^{-5} E(0) \leq E(\rho) \leq 10^{-5} E(0), && \rho_{iwa} \leq \rho \leq \rho_{owa}, \\ &&& 0 \leq A(r) \leq 1, && 0 \leq r \leq 1/2, \end{aligned}$$



[Home Page](#)

[Title Page](#)

[Contents](#)



Page 19 of 34

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

# Optimization

Find *apodization* function  $A()$  that solves:

$$\begin{aligned} &\text{maximize} && \int_0^{1/2} A(r) 2\pi r dr \\ &\text{subject to} && -10^{-5} E(0) \leq E(\rho) \leq 10^{-5} E(0), && \rho_{iwa} \leq \rho \leq \rho_{owa}, \\ & && 0 \leq A(r) \leq 1, && 0 \leq r \leq 1/2, \\ & && -50 \leq A''(r) \leq 50, && 0 \leq r \leq 1/2 \end{aligned}$$

An infinite dimensional *linear programming* problem.



[Home Page](#)

[Title Page](#)

[Contents](#)



Page 20 of 34

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

# The AMPL Model

```
function J0;

param pi := 4*atan(1);
param N := 400; # discretization parameter
param rho0 := 4;
param rho1 := 60;

param dr := (1/2)/N;
set Rs ordered := setof {j in 0.5..N-0.5 by 1} (1/2)*j/N;

var A {Rs} >= 0, <= 1, := 1/2;

set Rhos ordered := setof {j in 0..N} j*rho1/N;
set PlanetBand := setof {rho in Rhos: rho>=rho0 && rho<=rho1} rho;

var EO {rho in Rhos} =
    2*pi*sum {r in Rs} A[r]*J0(2*pi*r*rho)*r*dr;

maximize area: sum {r in Rs} 2*pi*A[r]*r*dr;
subject to sidelobe_pos {rho in PlanetBand}: EO[rho] <= 10^(-5)*EO[0];
subject to sidelobe_neg {rho in PlanetBand}: -10^(-5)*EO[0] <= EO[rho];

subject to smooth {r in Rs: r != first(Rs) && r != last(Rs)}:
    -50*dr^2 <= A[next(r)] - 2*A[r] + A[prev(r)] <= 50*dr^2;

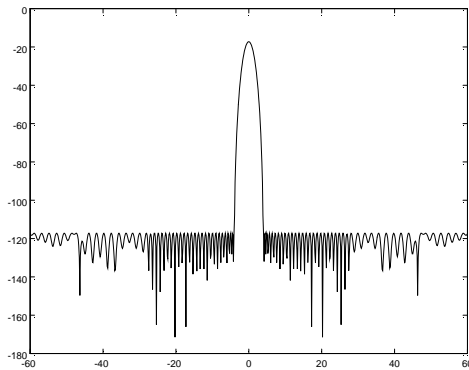
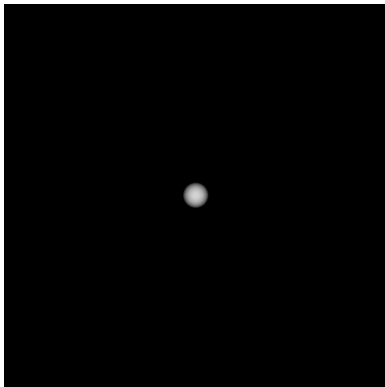
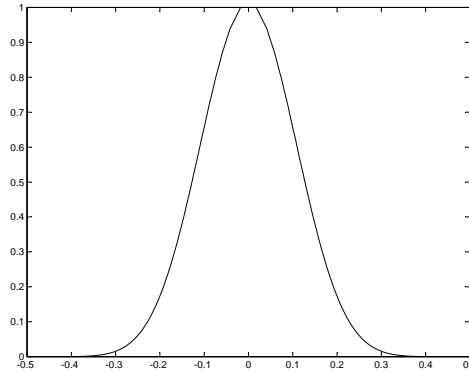
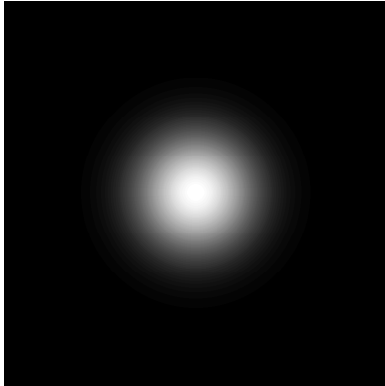
solve;
```

[Home Page](#)[Title Page](#)[Contents](#)[Page 21 of 34](#)[Go Back](#)[Full Screen](#)[Close](#)[Quit](#)

# The Optimal Apodization

$$\rho_{iwa} = 4 \quad \mathcal{T}_{\text{Airy}} = 9\%$$

Excellent dark zone. **Unmanufacturable.**



[Home Page](#)

[Title Page](#)

[Contents](#)



Page 22 of 34

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

# Concentric Ring Masks

Recall that for circularly symmetric apodizations

$$E(\rho) = 2\pi \int_0^{1/2} J_0(r\rho)A(r)rdr,$$

where  $J_0$  denotes the 0-th order Bessel function of the first kind.

Let

$$A(r) = \begin{cases} 1 & r_{2j} \leq r \leq r_{2j+1}, \quad j = 0, 1, \dots, m-1 \\ 0 & \text{otherwise,} \end{cases}$$

where

$$0 \leq r_0 \leq r_1 \leq \dots \leq r_{2m-1} \leq 1/2.$$

The integral can now be written as a sum of integrals and each of these integrals can be explicitly integrated to get:

$$E(\rho) = \sum_{j=0}^{m-1} \frac{1}{\rho} \left( r_{2j+1} J_1(\rho r_{2j+1}) - r_{2j} J_1(\rho r_{2j}) \right).$$



[Home Page](#)

[Title Page](#)

[Contents](#)



Page 23 of 34

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

# Mask Optimization Problem

$$\text{maximize } \sum_{j=0}^{m-1} \pi(r_{2j+1}^2 - r_{2j}^2)$$

subject to:  $-10^{-5}E(0) \leq E(\rho) \leq 10^{-5}E(0)$ , for  $\rho_0 \leq \rho \leq \rho_1$

where  $E(\rho)$  is the function of the  $r_j$ 's given on the previous slide.

This problem is a semiinfinite nonconvex optimization problem.



[Home Page](#)

[Title Page](#)

[Contents](#)



Page 24 of 34

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

# The AMPL Model

```
function intrJ0;

param pi := 4*atan(1);
param N := 400; # discretization parameter
param rho0 := 4;
param rho1 := 60;

var r {j in 0..M} >= 0, <= 1/2, := r0[j];

set Rhos2 ordered := setof {j in 0..N} (j+0.5)*rho1/N;
set PlanetBand2 := setof {rho in Rhos2: rho>=rho0 && rho<=rho1} rho;

var E {rho in Rhos2} =
    (1/(2*pi*rho)^2)*sum {j in 0..M by 2}
    (intrJ0(2*pi*rho*r[j+1]) - intrJ0(2*pi*rho*r[j]));

maximize area2: sum {j in 0..M by 2} (pi*r[j+1]^2 - pi*r[j]^2);
subject to sidelobe_pos2 {rho in PlanetBand2}: E[rho] <= 10^(-5)*E[first(rhos2)];
subject to sidelobe_neg2 {rho in PlanetBand2}: -10^(-5)*E[first(rhos2)] <= E[rho];

subject to order {j in 0..M-1}: r[j+1] >= r[j];

solve mask;
```

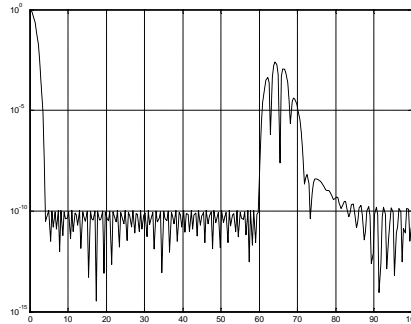
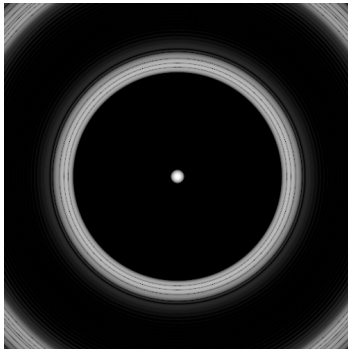
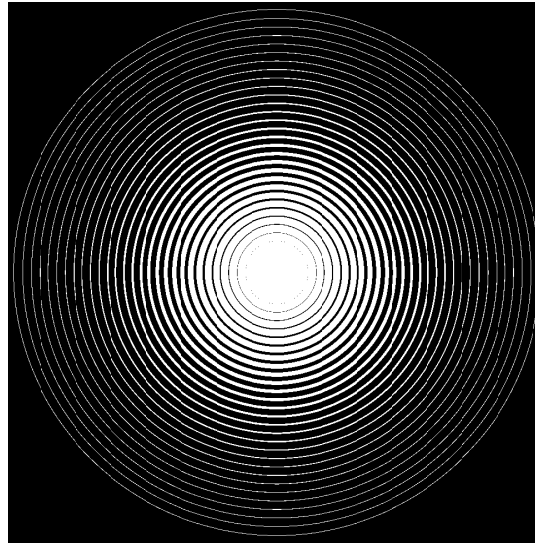
[Home Page](#)[Title Page](#)[Contents](#)[Page 25 of 34](#)[Go Back](#)[Full Screen](#)[Close](#)[Quit](#)

# The Best Concentric Ring Mask

$$\rho_{iwa} = 4 \quad \rho_{owa} = 60$$

$$\mathcal{T}_{\text{Airy}} = 9\%$$

Lay it on glass?



[Home Page](#)

[Title Page](#)

[Contents](#)



Page 26 of 34

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

# Other Masks



Consider a binary apodization (i.e., a mask) consisting of an opening given by

$$A(x, y) = \begin{cases} 1 & |y| \leq a(x) \\ 0 & \text{else} \end{cases}$$

We only consider masks that are symmetric with respect to both the  $x$  and  $y$  axes. Hence, the function  $a(\cdot)$  is a nonnegative even function.

In such a situation, the electric field  $E(\xi, \zeta)$  is given by

$$\begin{aligned} E(\xi, \zeta) &= \int_{-\frac{1}{2}}^{\frac{1}{2}} \int_{-a(x)}^{a(x)} e^{i(x\xi + y\zeta)} dy dx \\ &= 4 \int_0^{\frac{1}{2}} \cos(x\xi) \frac{\sin(a(x)\zeta)}{\zeta} dx \end{aligned}$$

[Home Page](#)[Title Page](#)[Contents](#)[Page 27 of 34](#)[Go Back](#)[Full Screen](#)[Close](#)[Quit](#)

# Maximizing Throughput

Because of the symmetry, we only need to optimize in the first quadrant:

$$\text{maximize } 4 \int_0^{\frac{1}{2}} a(x) dx$$

$$\begin{aligned} \text{subject to } & -10^{-5}E(0,0) \leq E(\xi, \zeta) \leq 10^{-5}E(0,0), & \text{for } (\xi, \zeta) \in \mathcal{O} \\ & 0 \leq a(x) \leq 1/2, & \text{for } 0 \leq x \leq 1/2 \end{aligned}$$

The objective function is the total open area of the mask. The first constraint guarantees  $10^{-10}$  light intensity throughout a desired region of the focal plane, and the remaining constraint ensures that the mask is really a mask.

If the set  $\mathcal{O}$  is a subset of the  $x$ -axis, then the problem is an infinite dimensional linear programming problem.

[Home Page](#)[Title Page](#)[Contents](#)

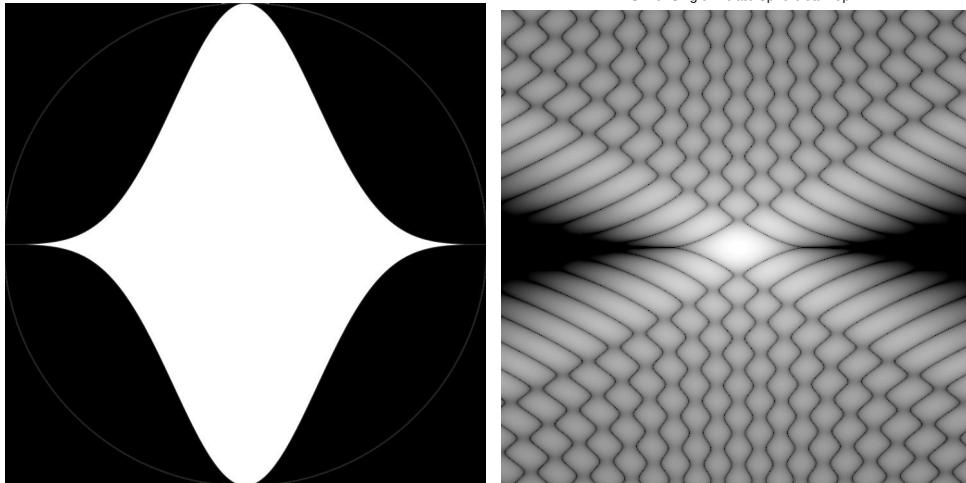
Page 28 of 34

[Go Back](#)[Full Screen](#)[Close](#)[Quit](#)

# One Pupil w/ On-Axis Constraints

$$\rho_{iwa} = 4 \quad \mathcal{T}_{\text{Airy}} = 43\%$$

Small dark zone...Many rotations required



[Home Page](#)

[Title Page](#)

[Contents](#)



Page 29 of 34

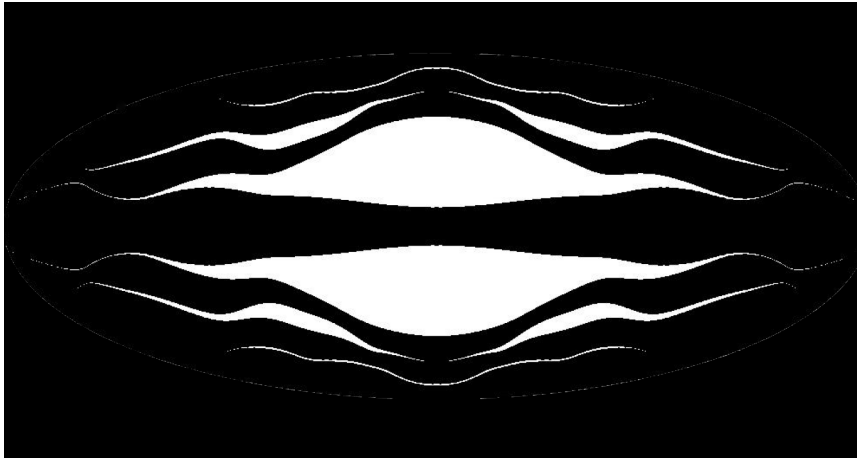
[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

# Multiple Pupil Mask



$$\rho_{iwa} = 4$$

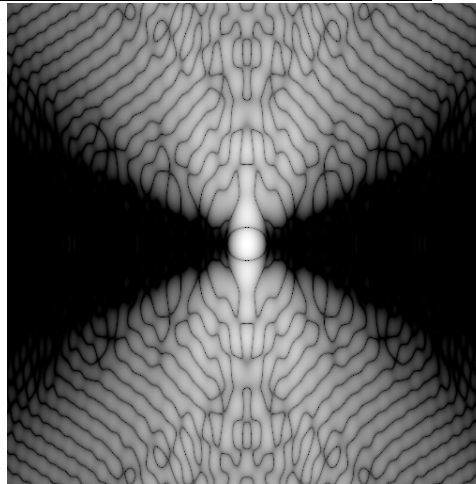
$$\mathcal{T}_{\text{Airy}} = 30\%$$

Throughput relative to ellipse

11% central obstr.

Easy to make

Only a few rotations



[Home Page](#)

[Title Page](#)

[Contents](#)



Page 30 of 34

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

# Masks from NIST



[Home Page](#)

[Title Page](#)

[Contents](#)



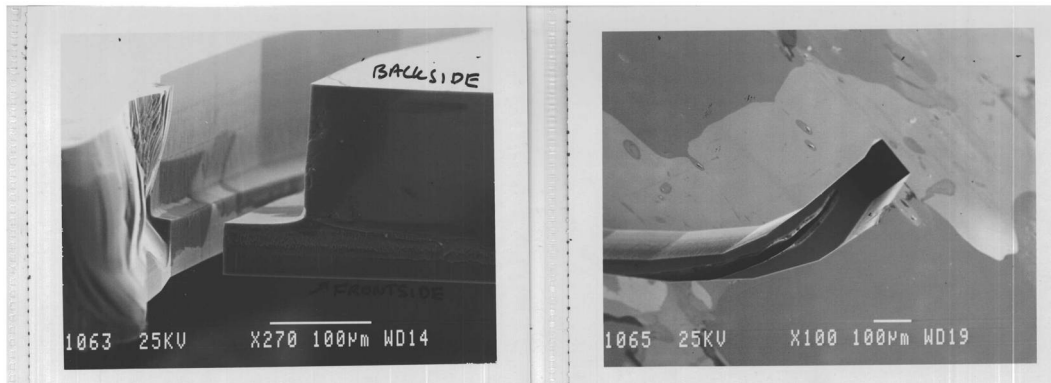
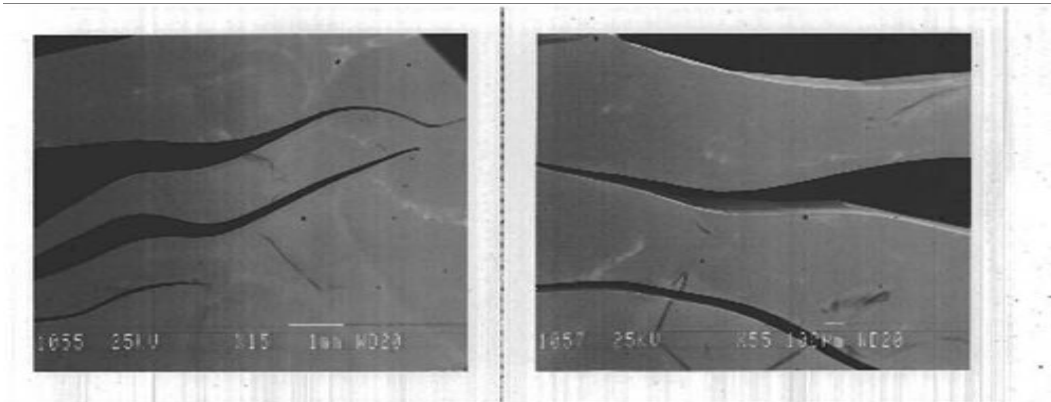
[Page 31 of 34](#)

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)



# Our TPF Optics Lab



[Home Page](#)

[Title Page](#)

[Contents](#)

[◀◀](#) [▶▶](#)

[◀](#) [▶](#)

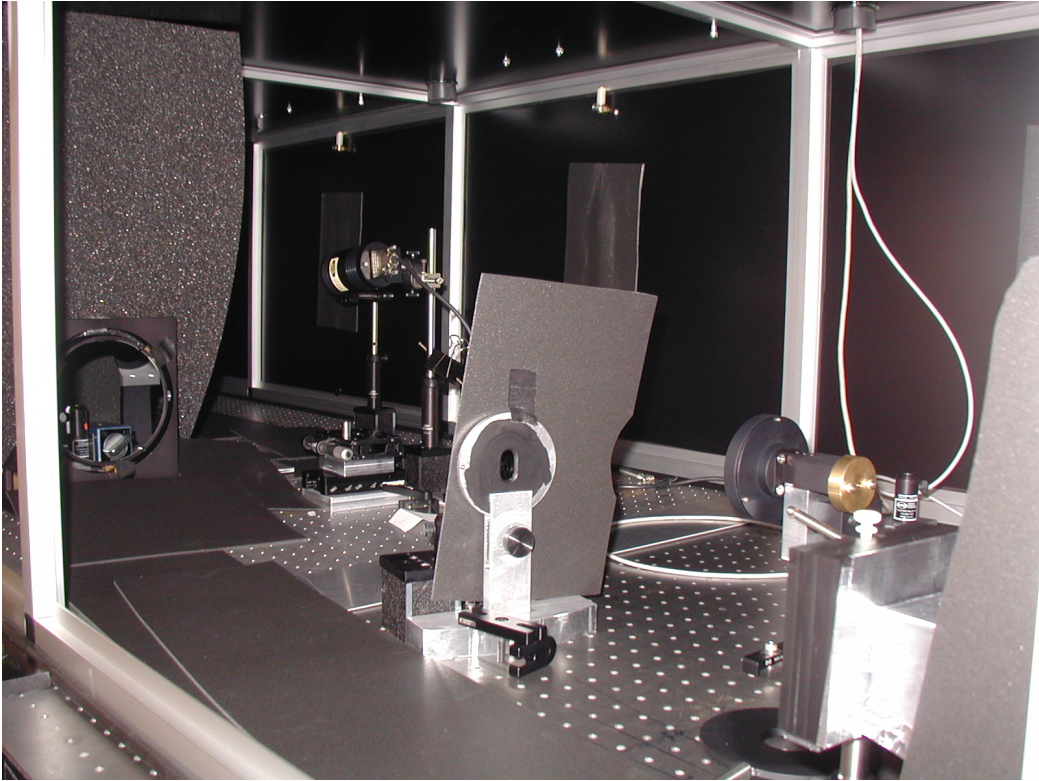
[Page 32 of 34](#)

[Go Back](#)

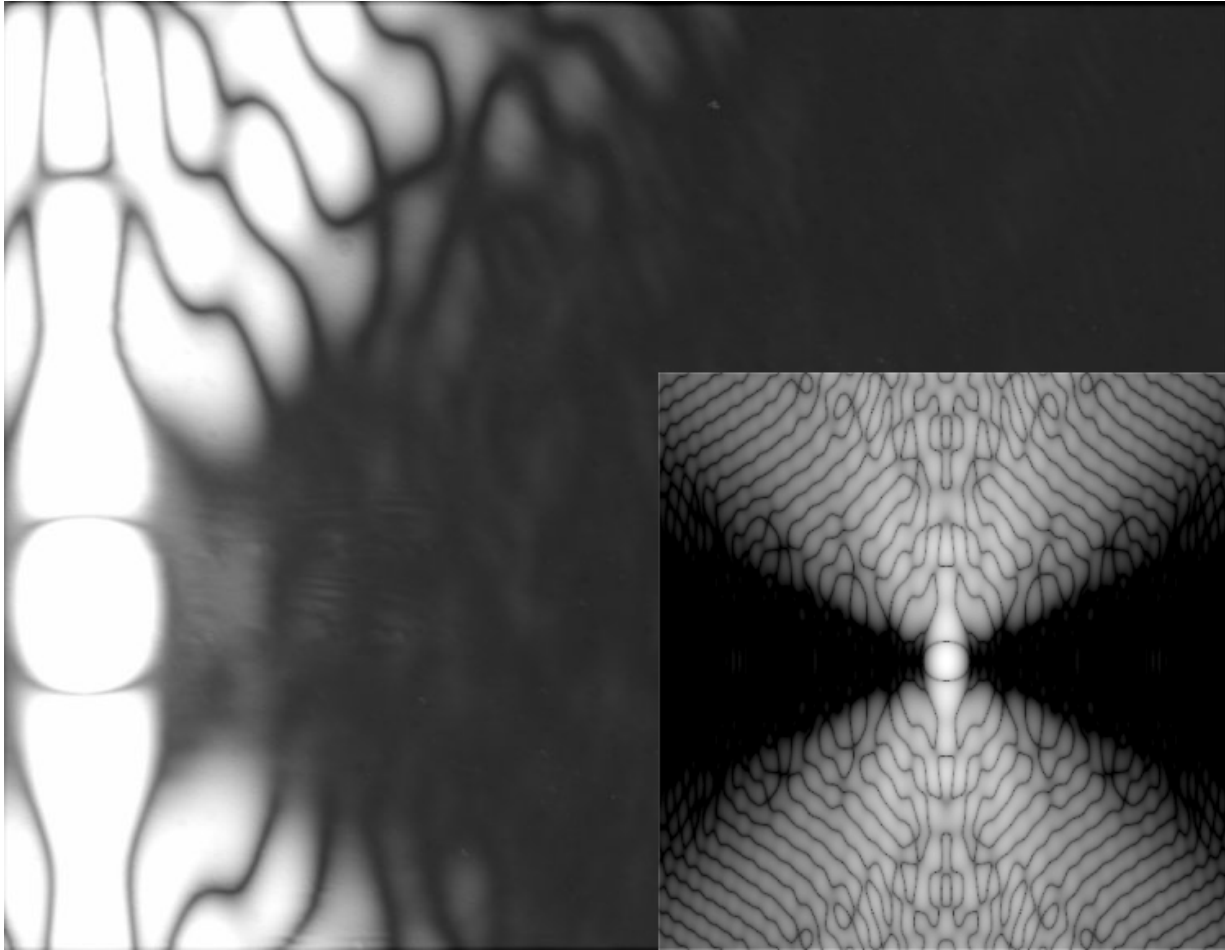
[Full Screen](#)

[Close](#)

[Quit](#)



# Lab Results: Theory vs. Practice



Brightest pixel  $\approx 1,642,000,000$ . Sum of 21 one-hour exposures.



[Home Page](#)

[Title Page](#)

[Contents](#)



[Page 33 of 34](#)

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)

# Optimization Success Story

From an April 12, 2004, letter from Charles Beichman:

Dear TPF-SWG,

I am writing to inform you of exciting new developments for TPF. As part of the Presidents new vision for NASA, the agency has been directed by the President to *conduct advanced telescope searches for Earth-like planets and habitable environments around other stars*. Dan Coulter, Mike Devirian, and I have been working with NASA Headquarters (Lia LaPiana, our program executive; Zlatan Tsvetanov, our program scientist; and Anne Kinney) to incorporate TPF into the new NASA vision. The result of these deliberations has resulted in the following plan for TPF:

1. Reduce the number of architectures under study from four to two: **(a) the moderate sized coronagraph, nominally the 4x6 m version now under study**; and (b) the formation flying interferometer presently being investigated with ESA. Studies of the other two options, the large, 10-12 m, coronagraph and the structurally connected interferometer, would be documented and brought to a rapid close.
2. Pursue an approach that would result in the launch of BOTH systems within the next 10-15 years. The primary reason for carrying out two missions is the power of observations at IR and visible wavelength regions to determine the properties of detected planets and to make a reliable and robust determination of habitability and the presence of life.
3. **Carry out a modest-sized coronagraphic mission, TPF-C, to be launched around 2014**, to be followed by a formation-flying interferometer, TPF-I, to be conducted jointly with ESA and launched by the end of decade (2020). This ordering of missions is, of course, subject to the readiness of critical technologies and availability of funding. But in the estimation of NASA HQ and the project, the science, the technology, the political will, and the budgetary resources are in place to support this plan.

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[Home Page](#)

[Title Page](#)

[Contents](#)



[Page 34 of 34](#)

[Go Back](#)

[Full Screen](#)

[Close](#)

[Quit](#)