THE AUTOMATIC REAL-TIME GRB PIPELINE OF THE 2-M LIVERPOOL TELESCOPE

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ABSTRACT

Since the discovery of the first optical afterglow\textsuperscript{1} \cite{VLP} associated with a Gamma-Ray Burst (GRB), several robotic telescopes have been developed to perform rapid follow-up observations of GRB afterglows. Fast robotic follow-ups are now possible because of the improved localization of GRBs provided by current gamma-ray satellites (\textit{Swift}, \textit{INTEGRAL}, \textit{HETE-II}, \textit{IPN}); the LT initiates a special override mode that conducts follow-up observations within 2–3 min of the GRB onset. This follow-up procedure begins with an initial sequence of short (10-s) exposures acquired through an $r'$ band filter. These images are reduced, analyzed and interpreted automatically using pipeline software developed by our team called \textit{LT-TRAP} (\textit{Liverpool Telescope Transient Rapid Analysis Pipeline}); the automatic detection and successful identification of an unknown and potentially fading optical transient triggers a subsequent multi-color imaging sequence. In the case of a candidate brighter than $r' = 15$, either a polarimetric (from 2006) or a spectroscopic observation (from 2007) will be triggered on the LT. If no candidate is identified, the telescope continues to obtain $z'$, $r'$ and $i'$ band imaging with increasingly longer exposure times. Here we present a detailed description of the \textit{LT-TRAP} and briefly discuss the illustrative case of the afterglow of GRB 050502a, whose automatic identification by the LT just 3 min after the GRB, led to the acquisition of the first early-time (<1 hr) multi-color light curve of a GRB afterglow.

\textbf{Subject headings:} gamma rays: bursts – telescopes – techniques: image processing

1. INTRODUCTION

Since the discovery of the first optical afterglow\textsuperscript{1} \cite{VLP} associated with a Gamma-Ray Burst (GRB), several robotic telescopes have been developed to perform rapid follow-up observations of GRB afterglows. Fast robotic follow-ups are now possible because of the improved localization of GRBs provided by current gamma-ray satellites (\textit{HETE-II}, \textit{INTEGRAL}, \textit{Swift}, \textit{InterPlanetary Network}); real-time GRB alerts are received from these satellites through the \textit{GRB Coordinates Network (GCN)} \cite{GCN} within a few seconds of the GRB onset and provide positions with typical uncertainties of a few arcmin. Observations within minutes of the GRB can be crucial to determine the properties of the close circumburst environment, potentially providing clues to the nature of the progenitor.

To date, only a few GRBs have measurements of their optical afterglow starting as early as a few minutes after the GRB: 990123, 021004, 021211, 030418, 041006, 041218, 041219a, 050319, 050401, 050502a, 050525, 050712, 050713A, 050730, 050801, 050802, 050802A, 050820A, 050824, 050904, 050908, 050922C, 051021A (October 2005). Figure 1 shows the early afterglow light curves for all of them within the first day after the burst. For each GRB we collected unfiltered, $R$, $R'$ and $V$ observations.

2. THE LIVERPOOL TELESCOPE

The Liverpool Telescope (LT), owned and operated by Liverpool John Moores University (LJMU), has a 2-m diameter primary mirror, altitude-azimuth design, final focal ratio $f/10$. It was designed and built by Telescope Technologies Limited, with the robotic control system and instrumentation being provided by the LJMU Astrophysics Research Institute \cite{Steele2004}. It is situated at the Observatorio del Roque de los Muchachos, on the Canary Island La Palma. Due to the fully opening enclosure and to the fast slew rate of 2$^\circ$/s, the telescope can start observations within 1–3 min of the receipt of the GCN alert notice. LT has five instrument ports: four folded and one straight-through, selected by a deployable rotating mirror in the AG Box within 30 s. The telescope is equipped with the \textit{RATCam} Optical CCD Camera, and with the \textit{SupiRICam} 1–2.5 $\mu$m Camera. A \textit{Prototype Spectrograph} and an optical polarimeter \textit{Ringo} based on a design by \cite{Clarke2002} are expected to be operating later in 2006. A higher resolution, higher sensitivity and generally more capable spectrograph \textit{FRODOSpec} is being developed for deployment in 2007. Table 1 reports the main characteristics of each instrument. In addition to the GRB follow-up program, which has high priority on the LT, the robotic control \cite{Fraser2002} and automated scheduler \cite{Steele1997} allow the LT to conduct an optimized science program of observations of time variable sources over a wide range of timescales from Target of Opportunity (e.g. novae, \textit{SWINT}), to searches in gravitational lenses to longer-term monitoring (e.g. AGN, variable stars), when no GRB observations are required.
3. REAL-TIME GRB FOLLOW-UP STRATEGY - OVERVIEW

When a GRB fulfills all the requirements to be observed with the LT, the GRB over-ride mode is triggered. The GRB program takes control of the telescope and triggers the so-called “Detection Mode” (Sec. 5), during which a small number of Sloan r'-band short-exposure images are taken. These images are then transferred to the LT proxy machine, a network-attached on-site computer. The automatic LT GRB pipeline, called Liverpool Telescope Transient Rapid Analysis Pipeline (hereafter LT-TRAP), is then invoked to process, analyze and interpret these images and returns a value to indicate whether any variable optical transient (OT) candidate has been identified. The result of this analysis drives the automatic selection of the subsequent observing mode as follows:

- identification of a fading OT with r' > 15 → Multi-Color Imaging Mode (Sec. 6.1);
- identification of a fading OT with r' ≤ 15 → Polarimetry Mode (2006)/Spectroscopy Mode (2007) (Sec. 6.3);
- no identification of an OT → RIZ Mode (Sec. 6.4).

Figure 2 shows a diagram of the overall observing strategy when the GRB over-ride mode is triggered.

4. LT GRB OVER-RIDE MODE

The GRB Target of Opportunity Control Agent (GRB TOCA) is a shell script that is invoked in response to a GRB alert being received at LT via a socket connection. This script uses the TOCA of the LT Robotic Control System (RCS) to take control of the telescope, provided that the GRB position is observable and other requirements are fulfilled, e.g.:

- the positional error circle is sufficiently small (error radius < 10 arcmin);
- altitude above horizon is > 20°;
- the position does not match any known X-ray catalog source;
- in the case of Swift alert, the image significance should not be low (to-date, no real GRB was found to have the low image significance flag raised);
- none of the five known Soft-Gamma ray Repeaters (SGRs), SGR 1900+14, SGR 1806-20, SGR 1627-41, SGR 0526-66 and SGR 1801-23, lies in the error circle.

As noted above, the average delay between the arrival time of the GCN alert and the start time of observations ranges between 1 and 3 min.

In the case of an SGR lying in the error circle, the GRB TOCA triggers a SGR follow-up IR observation with the SupIRCam according to the strategy defined in an SGR follow-up approved proposal led by the LT GRB group.
Currently, the automatic SGR follow-up program is still under test, so the presence of an SGR in the error circle merely invalidates the GRB follow-up observation.

When all of the above conditions are fulfilled, the GRB TOCA repoints the telescope, then triggers the acquisition of the first set of images scheduled in the detection mode (following commissioning of RINGO (2006), the detection mode exposures will be preceded by an initial short polarimetric exposure). The LT-TRAP is then invoked to analyze these images and consequently choose the most suitable observing strategy (see Sec. 5 for a detailed description). The RINGO exposure will be analyzed offline at a later time and plays no part in real-time decision making; the motivations of this choice are explained in Section 6.2.

The GRB TOCA and the LT-TRAP communicate through the noticeboard, which is a plain text file continuously updated until the end of observations. This not only reports in real time a detailed chronological sequence of all the actions and results acquired through, following technical conventions, but also represents a useful real-time human-readable interface for the users responsible for monitoring the ongoing observation sequence.

5. DETECTION MODE (DM)

The DM consists of a sequence of two sets of three 10-s exposure images taken in $r'$. These are the first images of the GRB field acquired by the telescope. Once each set has been acquired and copied to the proxy machine, the GRB TOCA invokes the GRB astrometric fit script on each image. After object extraction and comparison with standard catalogs, an OT candidates list is extracted for each set of three images. These OT candidates are then processed by the GRB variability script, which aims to identify sources common to each image set and evaluate processed by the GRB variability script, which aims to identify sources common to each image set and evaluate processed by the GRB variability script, which aims to identify sources common to each image set and evaluate.

5.1. The GRB Pipeline Astrometric Fit Script

This shell is responsible for fitting the astrometry and identifying possible OT candidates. Below we report the detailed sequence of operations performed on each single image by this script:

1. Source extraction using a customized version of SExtractor 2.3.2 (Bertin 1996) is performed; if the number of sources extracted is lower than 3, it does not attempt to fit the astrometry. In contrast, if more than 20 sources are extracted, only the 20 brightest ones are used in the astrometric fit procedure.

2. A 9′×9′ portion of the USNO–B1.0 astrometric catalog (Monet et al. 2003), centered on the centroid position of the GRB, is retrieved from a complete copy stored locally on the LT proxy machine. In case of problems accessing the local catalog, the script attempts to retrieve it through the on-line interface of the USNO–B1.0.

3. The retrieved catalog image is then cropped to match exactly the field of view of the LT.

7 http://www.nofs.navy.mil/data/fchpix/

4. Optical extinction for the field is determined from the dust maps by Schlegel et al. (1998).

5. An astrometric fit is performed using an adapted version of the WCS tool imwcs 3.5.3 (Mink 2002), based on the result of the astrometric fit. A typical value for the fit residual is ~0.3 arcsec.

6. If the astrometric fit is successful, the pixel-to-sky coordinates transformation is performed through the WCS tool xy2sky 3.5.7 (Mink 2002), based on the result of the astrometric fit. A typical value for the fit residual is ~0.3 arcsec.

7. In case of astrometric fit failure, all the image sources are considered in principle as potential OT candidates and they are reported in the OT candidates files, although with a lower confidence level (see below). The pixel-to-sky coordinate transformation is performed assuming the nominal pointing (typical accuracy currently of ~10–20 arcsec, with a target on completion of commissioning of the telescope of 2 arcsec). In this case, the script ends at this point.

8. Selection of the OT candidates: if the astrometric fit is successful, all the image sources are cross-checked with the catalog stars and classified according to a set of criteria. A 17-bit variable is assigned to each source and describes its properties. Each image source not associated with any USNO–B1.0 star is assigned 50 points. Each bit of the 17-bit variable is assigned a given number of points to be added to the initial 50 points credit (see Table 2).

9. Selected classes of non-associated image sources are a priori excluded from the candidate search. Among them, the objects with clearly non-stellar PSFs are probably the most important (e.g. cosmic ray events, reflections, failed deblending). A mean stellar PSF is defined on each image based on real-time associated objects median statistics.

10. Each selected OT candidate is assigned a confidence level directly related to the total number of points accrued.

11. Each selected OT candidate is cross-checked with the on-line GSC2.3 and 2MASS catalogs and its confidence level is adjusted accordingly (see Table 2).

When the astrometric fit is successful, magnitudes are estimated from the USNO–B1.0 stars that have been matched. We use as zero point the median value of the offset needed to have a match between the instrumental magnitude and the $R$ magnitude reported in the USNO–B1.0 catalog. The error associated with the zero-point is then evaluated in terms of the clipped (2σ) root mean square deviation with respect to the USNO–B1.0.
Table 2. **LT-TRAP: 17-bit variable assigned to each OT candidate**

<table>
<thead>
<tr>
<th>Bit</th>
<th>Description</th>
<th>Script</th>
<th>Points</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>the extracted magnitude is biased by bright neighbours</td>
<td>Astrometric</td>
<td>0</td>
</tr>
<tr>
<td>2</td>
<td>the object has been deblended</td>
<td>Astrometric</td>
<td>-10</td>
</tr>
<tr>
<td>3</td>
<td>at least one pixel is saturated (&gt; 60000 counts)</td>
<td>Astrometric</td>
<td>0</td>
</tr>
<tr>
<td>4</td>
<td>object truncated (close to the image border)</td>
<td>Astrometric</td>
<td>-50</td>
</tr>
<tr>
<td>5</td>
<td>aperture data incomplete or corrupted</td>
<td>Astrometric</td>
<td>-10</td>
</tr>
<tr>
<td>6</td>
<td>isophotal data incomplete or corrupted</td>
<td>Astrometric</td>
<td>-10</td>
</tr>
<tr>
<td>7</td>
<td>memory overflow occurred during deblending</td>
<td>Astrometric</td>
<td>-10</td>
</tr>
<tr>
<td>8</td>
<td>memory overflow during extraction</td>
<td>Astrometric</td>
<td>-20</td>
</tr>
<tr>
<td>9</td>
<td>wasn’t possible to check GSC and/or 2MASS</td>
<td>Astrometric</td>
<td>-20</td>
</tr>
<tr>
<td>10</td>
<td>a GSC2.3 object lies close (&lt; 2 arcsec)</td>
<td>Variability</td>
<td>+30</td>
</tr>
<tr>
<td>11</td>
<td>a bright USNO star (R &lt; 13) is close (&lt;50px)</td>
<td>Variability</td>
<td>-10</td>
</tr>
<tr>
<td>12</td>
<td>Object detected in at least 2 OT lists</td>
<td>Variability</td>
<td>+50</td>
</tr>
<tr>
<td>13</td>
<td>Object NOT detected in at least 1 OT list</td>
<td>Variability</td>
<td>0</td>
</tr>
<tr>
<td>14</td>
<td>ASTROMETRIC FIT FAILED Assuming nominal pointing</td>
<td>Variability</td>
<td>-50</td>
</tr>
<tr>
<td>15</td>
<td>Object NOT detected in at least 1 OT list</td>
<td>Variability</td>
<td>-10</td>
</tr>
<tr>
<td>16</td>
<td>Variability detected over 2-3 images</td>
<td>Variability</td>
<td>+50</td>
</tr>
<tr>
<td>17</td>
<td>Astrometric fit warning</td>
<td>Variability</td>
<td>0</td>
</tr>
</tbody>
</table>

5.2. The GRB Pipeline Variability Script

After the LT-TRAP script described above has run on the three images, the three resulting OT candidates’ files, each reporting a list of potential OTs found in each single image, are cross-checked through the so-called “variability script”. This shell script is invoked by the GRB TOCA and aims to recognize objects common to each of the OT candidate files, as well as to evaluate possible significant magnitude variations between the three images. This variation is evaluated by performing a \(\chi^2\) test on the zero hypothesis that there is no significant variation. If the three values of magnitude are found to be consistent with a constant value with a significance lower than 1%, the variability bit is raised (Table 2). Each OT candidate confidence level is finally adjusted on the basis of the variability results (bit number 16, see Table 2).

Table 2 reports the meaning of each bit of the 17-bit variable assigned to each OT candidate and the points assigned to each flag. The confidence level is evaluated by dividing the total points by 100: when this ratio is < 0, the confidence level is set to zero; when the ratio is > 1, the level is assigned 1.0 (highest confidence level possible). The final threshold on the confidence level for an OT candidate to trigger the Multi-Color Imaging Mode (Sec. 6.1) is currently set at 0.7. In case of more than one OT candidate with confidence level above the threshold, the GRB TOCA accepts that with the highest value. If the ambiguity is still unresolved, it assumes the first on the list. However, all the information regarding the other candidates is reported in the noticeboard file as well as in the product files.

The meaning of each single bit described in Table 2 is self-explanatory, apart from the last bit, called “Astrometric fit warning”, which requires an explanation. This bit is raised whenever at least one of the three images has a failure in the astrometric fit and at least another one has a successful astrometric fit. In this case, the identification of the same object in different images is performed on the basis of pixel coordinates, while the sky coordinates are taken from the image with the correct astrometry. However, so far this case has turned out to be very rare: either all or none of them are successfully astrometrically fitted. For this reason, the current points assigned to this bit are zero.

To test the sensitivity of the script, we simulated on real images an OT fading according to a power law, \(F \propto (t − t_0)^α\) (where \(t_0\) is the GRB onset time). The script detected significant variability for \(α \sim 1–2\), for objects at least as bright as \(r' \sim 16–17\), provided that the DM is triggered at \(t − t_0 < 200\) s. Also, in the case of GRB 050502a, where the DM was triggered at \(t − t_0 = 187\) s, the LT-TRAP detected significant variability: the magnitudes evaluated by the LT-TRAP were for the three DM images: \(r'_1 = 15.57 \pm 0.03, r'_2 = 15.66 \pm 0.03\) and \(r'_3 = 15.83 \pm 0.03\). The corresponding \(\chi^2\) test gave the following result: \(\chi^2/\text{dof} = 36.2/2\), with a significance of \(1.4 \times 10^{-8}\).

It must be pointed out that the systematic error affecting the USNO-B1.0 magnitudes is around 0.3 mag; furthermore, it is not possible to correct for color terms at this stage. However, this is not relevant, as the purpose of the script is to establish relative variations, regardless of the absolute values. To account for possible variations in the zero point, the script adopts the following approach: it calculates the root mean square deviation of the three zero points and adds it in quadrature to the statistical error of each of the three magnitudes.

### 6. Observation Modes

After the DM has completed its imaging and analysis sequence, the appropriate observation mode is triggered automatically on the basis of the results of the analysis performed by the LT-TRAP on the DM images (see Fig. 2 and Table 3).

6.1. Multi-Color Imaging Mode (MCIM)

This mode is triggered by the GRB TOCA when the DM finds an OT candidate with the required confidence level. It consists of a multi-color imaging sequence cycling through three Sloan \(g', i'\) and \(r'\) filters until the end of the first hour. The ordered sequence, \(g', i', r'\), is repeated with different exposure times: the first two times with 30-s exposure, then it continues with 60-s exposure cycles up to 18 times. Before May 16, 2005,
this mode operated in the same way but used a slightly different set of filters, $BVr'i'$, as used for GRB 050502a (Guidorzi et al. 2005a). The motivation for changing and optimizing the filter choice (post May 16) was threefold: 1) the greater sensitivity at $g'$ band, 2) the small separation between $B$ and $V$ filter central wavelengths (444.8 Å and 550.5 Å, respectively) and 3) the recognized need for denser sampling of the light curves at early times.

6.2. Polarimetry Mode (PM)

A key unsolved problem in the astrophysics of GRBs is the geometry of the ejecta and the role of magnetic fields. Direct measurements of polarization at early times provide stringent constraints on current jet and internal shock models. As described in Section 2, we will have unique access to a simple optical polarimeter, RINGO, on the LT from the end of 2006. Polarimetry Mode (PM) will be triggered following the identification by LT-TRAP of a candidate OT with $r' < 15$ mag and high significance, and will consist of an automatic series of polarimetric exposures taken with RINGO, with increasing exposure times: 30s, 60s, 120s, 240s, etc. These exposures will not be reduced and analyzed in real-time, but post-processing will extract the $r'$ band light curve and any polarization evolution of the OT. Although less sensitive than RATCam, RINGO will detect polarization to a few % in $r' \lesssim 15$ mag OTs in a 30-s exposure. In combination with the initial polarimetric exposure that will be obtained immediately before the DM begins, this mode aims to measure the polarization properties from the first minutes after the burst.

6.3. Spectroscopy Mode (SM)

Following commissioning of FRODOSpec (2007), the identification of a candidate OT with $r' < 15$ mag and high significance will result in the triggering of an automatic spectroscopic observation. The goal of the initial spectroscopic observations will be to obtain an early redshift estimate, whilst subsequent spectra taken during the first hour will provide valuable information on the time evolution of the GRB environment and light curve. Short exposure $r'$ will be interspersed with spectroscopic observations to ensure the OT has not faded below the sensitivity limit of the spectrograph. In the case of a rapidly fading OT, the observing mode will revert to MCIM after the initial spectrum has been obtained.

6.4. RIZ Mode (RIZM)

When the DM does not identify an OT candidate, the GRB TOCA invokes the “RIZ Mode”. This consists of a sequence of 2-min exposure $r'$, $i'$ and $z'$ images: first, one $r'$, one $i'$ and one $z'$, then two $r'$ followed by two $i'$ and by two $z'$, then three $r'$ followed by three $i'$ and three $z'$ and so on. Prior to November 2005, this mode consisted of $r'i'$ cycles only; we have subsequently adapted this mode to include additional $z'$ exposures that are inserted at the end of each $r'i'$ cycle to enable identification of possible
higher redshift bursts ($z \lesssim 6$) that may be faint in $r'$ but brighter in $z'$.

This mode is designed to be sensitive to possible faint optical afterglows (whether intrinsically faint or at higher redshift), allowing $r'$, $i'$, $z'$ band light curves to be constructed when the OT is detectable in longer exposures but too faint to have been identified automatically by the detection mode, or to provide deep upper limits at early time when no OT is present. Under average conditions, i.e. seeing of $\sim 1$ arcsec, 2-min observation limiting magnitudes are around $r' \sim 21–22$, $i' \sim 20–21$ and $z' \sim 20$.

7. **LT-TRAP DEPLOYED ON OTHER FACILITIES**

The LT is the prime member of the global 2-m robotic telescopes network called "RoboNet-1.0". This network includes two other facilities: the Faulkes Telescope North (FTN) located in Maui (Hawaii) and the Faulkes Telescope South (FTS) in Siding Spring (Australia), both mainly supported by the Dill Faulkes Educational Trust and intended for use by UK schools and various scientific observing programs. All the three telescopes are operated remotely through the Operations Management Centre in Liverpool JMU and, when fully commissioned, will all operate in fully robotic mode. Under the RoboNet-1.0 project, comprising a consortium of ten UK universities funded by the UK PPARC, a fraction of time on the two FTs is reserved for post first hour GRB follow-up by consortium members (see Gomboc et al. 2004, 2005a, for details).

Following the successful operation of LT-TRAP on the LT, it was deployed on the Faulkes Telescopes, with a slightly-modified observing mode choice following the OT identification stage (see Fig. 2). FTN is currently undergoing commissioning so is not yet available robotically; the FTN is fully robotic and has performed a number of follow-up observations minutes after a GRB; for this reason, hereafter we will limit our discussion to FTN. The rapid ($< 1$ hr) robotic follow-up observations of GRBs on FTN is a collaborative project between Liverpool John Moores University and the University of Leicester.

The optical filters available on the FT are different from the LT: Bessell $BV R$, Sloan $i'\prime$, neutral $U$, $OIII$ and $H\alpha$. The DM consists of only one set of three 10-s images in $R$. Regardless of the results of the DM, three more 10-s images are acquired in the following filters, respectively: $B$, $V$, $i'\prime$. In the case of identification of an OT candidate with $R < 15$, the GRB TOCA will triggers a spectroscopic observation. As in the case of LT, the threshold on the confidence level for an OT candidate to be considered as a good candidate is currently set to 0.7. The logic of the selection of the OT candidate is exactly the same as for the LT (Sec. 5.2). Presently, regardless of the possible identification of an OT candidate with $R > 15$ and confidence level $> 0.7$ from the DM, the GRB TOCA triggers a sequence of multi-color observations according to the following scheme: cycles of $BRi'$ with increasing exposure times: 30 s (once), 60 s (once), then it goes on continuously switching between 120 s and 180 s exposures in order to limit the effects of tracking problems.

8. **ESTIMATION OF THE LT-TRAP RELIABILITY**

Although the number of GRBs so far observed is still small, we have attempted to estimate the reliability of the OT candidates automatically identified by the LT-TRAP as follows. For each of the GRBs followed up robotically within minutes, we counted the OT candidates identified as a function of their confidence level. When the confidence level is above the threshold (currently set to 0.7), the OT is taken to be a true OT candidate (TOC), otherwise it is a fake OT candidate (FOC). When a true afterglow is present, we call it a true OT (TO); similarly, if any non-GRB source that could mimic a GRB afterglow is present, we call it a fake OT (FO). Let $p_T$ be the probability that a FO is automatically identified as a TO. The closer $p_T$ to 1, the better the LT-TRAP capability of identifying genuine GRB afterglows. Likewise, let $p_F$ be the probability that a FO is automatically identified as a FOC. The closer $p_F$ to 1, the better the LT-TRAP capability of rejecting fake GRB afterglows. In practice we do know that $p_T$ and $p_F$ are somehow correlated: a low threshold on the confidence level would increase $p_T$ but also decrease $p_F$. The opposite is true for a high value of the same threshold. So far, the current value (0.7) has turned out to be a good trade-off. However, as a first approximation we treat them as unrelated and eventually we discuss the opposite case of total correlation. Let $n_T$ and $m_T$ the total number of TO observed and the total number of TO identified as TOC, respectively. Likewise, let $n_F$ and $m_F$ the total number of FO observed and the total number of FO identified as FOC, respectively. The probability $P_T(n_T, m_T|m_T)$ to identify $n_T$ (m_T) TOC (FOC) out of $n_T$ TO ($n_F$ FO), given $p_T$ ($p_F$), is given by the binomial distribution (under the sensible assumption that different GRBs are independent

<table>
<thead>
<tr>
<th>Observing Mode</th>
<th>Liverpool Telescope</th>
<th>Faulkes Telescope North</th>
</tr>
</thead>
<tbody>
<tr>
<td>DM</td>
<td>$2 \times (3 \times 10 \text{ s in } r')$</td>
<td>$(3 \times 10 \text{ s in } R) + (1 \times 10 \text{ s in } B, V, i'\prime)$</td>
</tr>
<tr>
<td>RIZM</td>
<td>$(n \times 2 \text{ min})$ in $(r', i', z')^{a}$, $n = 1, 2, 3, \ldots$</td>
<td>--</td>
</tr>
<tr>
<td>MCM</td>
<td>$2 \times (30 \text{ s in } g', r', i'\prime) + n \times (1 \text{ min in } g', r', i'\prime)$</td>
<td>--</td>
</tr>
<tr>
<td>SM</td>
<td>For OTs with $r'' &lt; 15 \text{ mag (expected in 2007)}$</td>
<td>$R &lt; 15 \text{ mag}$</td>
</tr>
<tr>
<td>PM</td>
<td>30s, 60s, 120s... for OTs with $r'' &lt; 15 \text{ mag (expected in 2006)}$</td>
<td>--</td>
</tr>
</tbody>
</table>

$^{a}$Original RIM amended to RIZM by inserting additional $z'$ exposures at the end of each $r'i'$ cycle (from November 2005).

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Table 3. **LT-TRAP Strategy: observing modes for different facilities**

<table>
<thead>
<tr>
<th>Mode</th>
<th>Liverpool Telescope</th>
<th>Faulkes Telescope North</th>
</tr>
</thead>
<tbody>
<tr>
<td>DM</td>
<td>$2 \times (3 \times 10 \text{ s in } r')$</td>
<td>$(3 \times 10 \text{ s in } R) + (1 \times 10 \text{ s in } B, V, i'\prime)$</td>
</tr>
<tr>
<td>RIZM</td>
<td>$(n \times 2 \text{ min})$ in $(r', i', z')^{a}$, $n = 1, 2, 3, \ldots$</td>
<td>--</td>
</tr>
<tr>
<td>MCM</td>
<td>$2 \times (30 \text{ s in } g', r', i'\prime) + n \times (1 \text{ min in } g', r', i'\prime)$</td>
<td>--</td>
</tr>
<tr>
<td>SM</td>
<td>For OTs with $r'' &lt; 15 \text{ mag (expected in 2007)}$</td>
<td>$R &lt; 15 \text{ mag}$</td>
</tr>
<tr>
<td>PM</td>
<td>30s, 60s, 120s... for OTs with $r'' &lt; 15 \text{ mag (expected in 2006)}$</td>
<td>--</td>
</tr>
</tbody>
</table>

$^{a}$Original RIM amended to RIZM by inserting additional $z'$ exposures at the end of each $r'i'$ cycle (from November 2005).
from each other:

\[ P_i(n_i, m_i | p_i) = \binom{n_i}{m_i} p_i^{m_i} (1 - p_i)^{n_i - m_i}, \quad (i = T, F) \]  

We do not know either \( p_T \) or \( p_F \), but so far we counted the following: \( n_T = 2, m_T = 2; n_F = 15, m_F = 13 \) (in fact \( LT-TRAP \) so far correctly identified both \( r' < 19 \) OTs and failed to reject 2 out of 15 fake OTs). From the Bayes theorem, we derive the probability \( P_i(p_i | n_i, m_i) \) to have \( p_i \) given \( n_i \) and \( m_i \):

\[ P_i(p_i | n_i, m_i) = \frac{P_i(n_i, m_i | p_i) P(p_i)}{P(n_i, m_i)}, \quad (i = T, F) \]  

(2)

We then apply the maximum likelihood method and find the value for \( p_i \) which maximizes \( P_i(p_i | n_i, m_i) \). To this end, the denominator of eq. (2) can be ignored. Concerning the knowledge of the prior \( P(p_i) \), in both cases as a first guess we may assume the most simple case of a uniform distribution. Then we refine it thanks to the information derived from our tests, according to which a sensible approximation is given by a truncated normal distribution centered on 0.8 and sigma of 0.3. However, it must be pointed out that the prior strongly depends on the kind of afterglow population one considers. For this reason, we consider these two opposite cases of uniform and truncated normal distributions. When a uniform prior is assumed, the best value is straightforwardly given by \( p_i = m_i/n_i; \) \( p_T = 2/2 = 1 \) and \( p_F = 13/15 \approx 0.87 \). When we assume a more refined prior, i.e. \( P(p_i) \sim N(0.8, 0.3) \), the best values are \( p_T \approx 0.98 \) (Fig. 3 solid line) and \( p_F \approx 0.86 \). Eventually, we can provide confidence intervals on both \( p_T \) and \( p_F \) at given levels from the distributions obtained with the truncated normal priors: \( p_T = 0.98^{+0.02}_{-0.16} \) and \( p_F = 0.86^{+0.05}_{-0.06} \) (50% CL); \( p_T = 0.98^{+0.02}_{-0.04} \) and \( p_F = 0.86^{+0.10}_{-0.17} \) (90% CL).

If we take into account the correlation between \( p_T \) and \( p_F \), the total probability of eq. (2) is replaced by the more general one:

\[ P_{T,F}(p_T, p_F | n_T, n_F, m_T, m_F) = \frac{P_T(n_T, m_T | p_T) P_F(n_F, m_F | p_F) P(p_T, p_F)}{P_T(n_T, m_T, n_F, m_F)} \]  

(3)

At this stage, it is difficult to model the anticorrelation between \( p_T \) and \( p_F \) in the bivariate prior \( P(p_T, p_F) \), particularly for the small sample of GRBs so far collected. We then studied the opposite case of a total anticorrelation between the two variables, in which \( p_F \) is completely determined by the value of \( p_T \), by solving eq. (4):

\[ \int_{p_T}^{1} P_F(p' | n_T, m_T, p_T) \, dp' = \int_{0}^{p_T} P_T(p' | n_T, m_T) \, dp' \]  

(4)

where \( P_i(p' | n_i, m_i) \) is the same expression derived in eq. (2) assuming truncated normal priors. The meaning of eq. (4) is that, for each value \( p_T \), \( p_F \) is determined so that the probability that \( p_F > p_F \) is equal to the probability that \( p_T < p_T \); it is straightforward to verify that the greater \( p_F \), the smaller \( p_T \) and vice versa. This is just one sensible assumption of total anticorrelation among other possible alternative assumptions. Figure 3 shows the probability density for \( p_T \) derived in this case of total anticorrelation (dashed line). The best values for \( p_T \) and \( p_F \) and their confidence intervals derived in this case (truncated normal priors) are the following: \( p_T = 0.83^{+0.08}_{-0.09} \) and \( p_F = 0.83^{+0.04}_{-0.05} \) (50% CL); \( p_T = 0.83^{+0.24}_{-0.24} \) and \( p_F = 0.83^{+0.24}_{-0.24} \) (90% CL).

Remarkably, in spite of the opposite cases of variables \( p_T \) and \( p_F \) either totally unrelated or totally anticorrelated, the results seem to give consistent confidence intervals, as shown by Fig. 3. The wide confidence interval of \( p_T \) is understandably due to the low number of TO observed so far, rather than the limits of the \( LT-TRAP \).

We expect to give more precise estimates of both probabilities as soon as the sample of GRB afterglows detected is more numerous.

9. SOME RESULTS AND FUTURE PLANS

To-date (October 2005), over a period of two months, LT followed up in a fully automated fashion using the real-time pipeline six GRBs and FTN followed up five more. Table 4 reports for each of these eleven follow-up observations the start time from the GRB trigger, the filters used, the number of frames acquired and the GCN circulars issued by the LT/FTN collaboration reporting on the corresponding LT/FTN observations. The most successful case so far is represented by the automatic detection of the afterglow of GRB 050502a (Gomboc et al. 2005a) followed by the acquisition of the first early (< 1hr) multi-color light curve (Guidorzi et al. 2005a). This latter case is also notable for longer term follow-up using the RoboNet-1.0 network. The other case of prompt detection is GRB 050730a (Monfardini et al. 2005c), although in this case the afterglow was not identified automatically because of the poor quality of the images affected by the presence of a \( V \sim 6 \) star in the field, but recognized afterward by visual inspection.
Table 4. Results of the robotic follow-up observations with Liverpool and Faulkes North Telescopes (October 2005)

<table>
<thead>
<tr>
<th>Telescope</th>
<th>GRB</th>
<th>Spacecraft</th>
<th>Filters</th>
<th>Start * (min)</th>
<th>Result</th>
<th>Frames</th>
<th>LT/FTN GCN Circulators</th>
</tr>
</thead>
<tbody>
<tr>
<td>FTN</td>
<td>050412</td>
<td>Swift</td>
<td>BV R'i'</td>
<td>2.5</td>
<td>R &gt; 18.7</td>
<td>23</td>
<td>none</td>
</tr>
<tr>
<td>LT</td>
<td>050502a</td>
<td>INTEGRAL</td>
<td>BV r'i'</td>
<td>3.1</td>
<td>r' &gt; 15.8</td>
<td>25</td>
<td>3325</td>
</tr>
<tr>
<td>FTN</td>
<td>050504</td>
<td>INTEGRAL</td>
<td>BV R'i'</td>
<td>3.7</td>
<td>R &gt; 19</td>
<td>38</td>
<td>3351</td>
</tr>
<tr>
<td>LT</td>
<td>050520</td>
<td>INTEGRAL</td>
<td>r'i'</td>
<td>4.2</td>
<td>r' &gt; 16.6</td>
<td>18</td>
<td>3437</td>
</tr>
<tr>
<td>LT</td>
<td>050528</td>
<td>Swift</td>
<td>r'i'</td>
<td>2.5</td>
<td>r' &gt; 17.2</td>
<td>36</td>
<td>3497</td>
</tr>
<tr>
<td>LT</td>
<td>050713a</td>
<td>Swift</td>
<td>R</td>
<td>2.4</td>
<td>r' &gt; 19.2</td>
<td>3</td>
<td>3588</td>
</tr>
<tr>
<td>FTN</td>
<td>050713b</td>
<td>Swift</td>
<td>R</td>
<td>3.8</td>
<td>R &gt; 19.2</td>
<td>6</td>
<td>3592</td>
</tr>
<tr>
<td>FTN</td>
<td>050716</td>
<td>Swift</td>
<td>BV R'i'</td>
<td>3.8</td>
<td>R &gt; 19.8</td>
<td>20</td>
<td>3625</td>
</tr>
<tr>
<td>LT</td>
<td>050730</td>
<td>Swift</td>
<td>r'i'</td>
<td>50</td>
<td>r' &gt; 17.3</td>
<td>36</td>
<td>3706</td>
</tr>
<tr>
<td>FTN</td>
<td>050904</td>
<td>Swift</td>
<td>r'i'</td>
<td>3.8</td>
<td>b</td>
<td>31</td>
<td>none</td>
</tr>
<tr>
<td>FTN</td>
<td>050925</td>
<td>Swift</td>
<td>BV R'i'</td>
<td>3.3</td>
<td>R &gt; 19.0</td>
<td>12</td>
<td>4035</td>
</tr>
</tbody>
</table>

*aThis corresponds to the time delay with respect to the GRB trigger time.

The afterglow of GRB050904 [Haislip et al. 2005] was found to lie outside the field of view of the LT (3.9 arcmin away from the BAT position).

In the future, we plan to refine the strategy when an OT candidate with R > 15 and confidence level > 0.7 is found from the DM; in particular, exposure times will be tuned dynamically on the basis of the estimated magnitude of the best OT candidate. Automatic polarimetry, near-infrared and spectroscopy follow-up modes will be implemented on the LT following completion of instrument commissioning.

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