SuperWASP-North extrasolar planet candidates between 3h < RA < 6h

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ABSTRACT
The Wide Angle Search for Planets (WASP) photometrically surveys a large number of nearby stars to uncover candidate extrasolar planet systems by virtue of small-amplitude light curve dips on a $\lesssim 5$-d time-scale typical of the ‘Hot-Jupiters’. Observations with the SuperWASP-North instrument between 2004 April and September produced a rich photometric data set of some $1.3 \times 10^9$ data points from 6.7 million stars. Our custom-built data acquisition and processing system produces $\sim 0.02$ mag photometric precision at $V = 13$.

We present the transit candidates in the $03^h$–$06^h$ RA range. Out of 141 895 light curves with sufficient sampling to provide adequate coverage, 2688 show statistically significant transit-like periodicities. Out of these, 44 pass a visual inspection of the light curve, of which 24 are removed through a set of cuts on the statistical significance of artefacts. All but four of the remaining 20 objects are removed when prior information at higher spatial resolution from existing catalogues is taken into account. Of the four candidates remaining, one is considered a good candidate for follow-up observations with three further second-priority targets. We provide detailed information on these candidates, as well as a selection of the false-positives and astrophysical false-alarms that were eliminated, and discuss briefly the impact of sampling on our results.

Key words: methods: data analysis – planetary systems – stars: variables: other.

1 INTRODUCTION
The discovery of radial velocity variations indicative of a close planetary companion to 51 Peg (Mayor & Queloz 1995) caused a revolution in studies of planetary formation and evolution, as planets were traditionally thought not to exist as close as 0.05 au to the parent star (Pollack 1996). Subsequent radial velocity searches have uncovered 248 extrasolar planets (as of this writing)1 orbiting main-sequence objects (e.g. Udry et al. 2000). Many of these systems comprise a population with periods typically $< 4$ d and orbital separations of the order of 0.05 au, and this was an early challenge to theories of planet formation and evolution.

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1 http://exoplanets.eu/catalog.php
Transits combined with radial velocity measurements offer the only method to probe the internal structure of the exoplanets as they allow the planetary radius and mass to be determined. Twenty-two transiting extrasolar planets\textsuperscript{2} now have reported mass and radius estimates (Bakos et al. 2007b; Burke et al. 2007; Charbonneau et al. 2007b; Torres et al. 2007), and although the number of systems is still low, the emerging picture is of a ‘main sequence’ of gas giants along the $\rho \sim 1.0 \text{ g cm}^{-2}$ line at masses $\gtrsim 1M_\oplus$, and a second, more diverse population at lower mass but possibly inflated radius (e.g. Bakos et al. 2007a).

Studies of transiting exoplanets are driving current planetary formation and disc-migration theory. $\chi^2$-fitting of physically motivated light curve models to the transit light curve allows joint constraints on the orbital inclination and planetary radius as a fraction of the stellar radius. The inclination estimate from the transit fitting then allows the planetary mass to be estimated directly from radial velocity measurements (e.g. Moutou et al. 2006). The accuracy to which the planetary radius itself can be determined is limited both by the photometric precision of the light curve and by the precision of the stellar radius determination. The latter is typically the limiting factor for space-based photometry (Brown et al. 2001).

2 INSTRUMENTATION AND OBSERVATIONS

2.1 Instrumentation

SuperWASP-North (hereafter SW-N) was the first multicamera WASP instrument to enter operation. Full details can be found in Pollacco et al. (2006); we summarize here the features relevant to this work. During 2004, the SW-N facility consisted of five wide-angle ($7.8 \times 7.8$ field of view) cameras on a rapid-slew fork-mount that allows overheads (for slew and settling between exposures) to be as short as 30 s even for slew times $\gtrsim 8^\circ$. The 2048 $\times$ 2048-pixel detectors yield a plate-scale $\approx 13.7$ arcsec pixel$^{-1}$, requiring careful consideration of the field location and observation depth to avoid washout by crowding. In 2004, the detector was unfiltered to maximize throughput, with an instrumental bandpass covering most of the Johnson $VRI$ range, with blue and red cut-offs at 4000 and 10 000 Å, respectively. While the mount pointing error is at most 2 pixel rms across the sky, a slight misalignment of the instrument polar axis leads to a position drift of $\sim 10$ pixel during the night.

2.2 Observational strategy

The WASP survey was planned around a broad-but-shallow approach to maximize planet yield, as this brings three key benefits when searching for exoplanet transits.

(i) Further exoplanet diagnostics. Detectable planetary transits offer the possibility of probing the atmosphere of the transiting planet. Charbonneau et al. (2006) list seven further constraints that can be made on a transiting planet–star system, but only if the parent star is sufficiently bright to allow high enough signal-to-noise ratio (S/N), including the setting of upper limits on atmospheric absorption features (Deming et al. 2005b), the setting of constraints on the vertical extent of the atmosphere by atomic species (Charbonneau et al. 2002; Vidal-Madjar et al. 2004), the search for spectroscopic features from the planet itself during secondary eclipse (Richardson, Deming & Seager 2003) and direct detection of thermal emission from the planet itself (Deming et al. 2005a). For the scientific return of transiting exoplanets to be fully realized, ground-based transit surveys such as WASP are typically optimized for objects at $V \lesssim 13$.

(ii) Facility of follow-up observations. One of the byproducts of the OGLE microlensing project was a set of objects showing apparent characteristics of exoplanet occultation ($P_{\text{orb}} \sim 1–10$ d, flux removal $\Delta F/F \sim$ 1 per cent, event duration $\sim$ hours; Udalski et al. 2002a,b,c). Strenuous follow-up spectroscopic observations by several groups (e.g. Bouchy et al. 2005) showed that a high fraction of these objects were astrophysical false-alarms such as grazing-occurrence stellar binaries or a large-amplitude variable blended with the brighter target. Dedicated narrow-deep photometric surveys (with e.g. HST or the upcoming Kepler mission) afford such high coverage and spatial resolution that this class of astrophysical false-alarms can be minimized to high confidence from the photometry alone (to the level where $< 1$ astrophysical false-positive is expected from the entire survey e.g. Sahu et al. 2006). For ground-based surveys, however, the astrophysical false-positives will, for the foreseeable future, be a large and important class of candidates; a population study using the Two-Micron All-Sky Survey (2MASS) catalogue suggests an astrophysical false-alarm-to-transit ratio of at least 10:1 (Brown 2003); ground-based follow-up observations are thus still essential. At the time of survey planning, a consideration of a variety of ground-based photometric observing strategies (in the presence of uncorrelated (‘white’) noise; Horne 2003) suggested that the SW-N hardware would provide survey statistics competitive with all other existing transit surveys while avoiding excessive crowding at fainter magnitudes. The SW-N limiting magnitude to transits of $V \sim 13$ (with 30-s exposures) allows follow-up observations to take place with approximately one-tenth the exposure time (or collecting area) as similar observations of OGLE candidates themselves in the range $15 \lesssim V \lesssim 21$; Udalski et al. 2002a).

(iii) Catalogue-based elimination of Astrophysical False-positives. With the availability of the USNO-B1.0 (hereafter USNO), Tycho-2 and 2MASS catalogues, multicolour absolute magnitude estimates already exist at higher spatial resolution than the programme variability observations. Tycho-2 is $\sim 90$ per cent complete down to $V \approx 11.5$ mag (Høg et al. 2000), while comparison with the Sloan Digital Sky Survey suggests that USNO is 97 per cent complete for stars out to $g \sim 20$ (roughly Johnson $B \sim 20$; Monet et al. 2003). This allows obvious astrophysical false-positives to be eliminated during analysis of the photometry; for the fields we report here, roughly 77 per cent of photometrically promising candidates are ruled out in this manner before any follow-up observations take place.

30-s snapshots of each field of view are taken in sequences of eight surrounding the Meridian; once the sequence is complete, the camera returns to the start of the sequence for the next run. The rapid-slew capability of the mount allows a cadence of $\approx 9$ min per field. Fields centred at declination $+23^\circ \leq \delta \leq +32^\circ$ were generally chosen to provide optimal survey grasp without crowding washout, though with Galactic plane avoidance some fields at other declinations were sampled (see Pollacco et al. 2006).\textsuperscript{3} As the west-endmost field in the group of eight moves to high airmass, this field is abandoned and a new field is added on the east. The net result is a

\textsuperscript{2} Including the two transiting exoplanets WASP-1b and WASP-2b, which were discovered in other fields from the 2004 WASP survey (Collier Cameron et al. 2007).

\textsuperscript{3} The full range of declinations imaged including Galactic plane avoidance is thus ($+12^\circ < \delta < +47^\circ$).
light curve with ∼9-min cadence, consisting of roughly 35 frames per night for well-sampled fields. As the sky precesses throughout the year, roughly 60 nights’ data are collected for each field for each camera.

3 ANALYSIS TECHNIQUES

We outline briefly the analysis techniques used in this project. The reduction and detection procedures are described more fully in Pollacco et al. (2006) and Collier Cameron et al. (2006), see also the companion papers in this series (Christian et al. 2006; Lister et al. 2007; Street et al. 2007).

3.1 Photometry pipeline

The collaboration has built a fully automated data-reduction pipeline that achieves our goal of obtaining photometric precision of ∼1 per cent for stars with V < 13. Photometric precision is typically 0.02 mag at V = 13, with 5 mmag achieved at V = 8.5. The pipeline uses custom-written f77 programs and several STARLINK packages called from shell scripts; it is thus somewhat portable and uses capabilities already freely available as much as possible. The pipeline itself is described more fully in Pollacco et al. (2006); here we remark on its following relevant features.

(1) Frame classification and quality control is performed on the input frames through statistical characterization of the frame content, with minimal reliance on object headers. Currently, ∼85 per cent of frames are accepted for further processing depending on the observing conditions during any given night.

(2) Running calibrations are produced by optimally weighting the calibration history across a season, including exponentially decreasing weighting with a 14-d time-scale to allow for varying dust patterns on the lens and other systematics which can vary with time. This measurably reduces the systematic scatter in the thermal, flat-field and bias frames.

(3) By triangle-matching selected detected objects with Hipparcos positions in the Tycho-2 catalogue, a full nine-term plate solution on the tangent plane is derived, allowing for pointing errors and distortion within the glass of the lens by fitting observed stellar positions directly to their catalogued positions on the sky.

(4) Objects are detected in the frame at >4σ above background (using a modified version of sextractor; Bertin & Arnouts 1996). Dedicated f77 routines produce aperture photometry in three concentric apertures of radius 2.5, 3.5 and 4.5 pixel. Light curves using the 3.5-pixel aperture are retained for further processing; a variant of the curve-of-growth method of Stetson (1990) is used to affix a blending index to each object based on the flux evolution with aperture size.

(5) Light curves from a given field are processed as an ensemble to fit the transformation from the instrumental magnitude system to the Tycho-2 V bandpass. The data are weighted using inverse variance weights that incorporate, in addition to the formal errors from the pipeline, variance components that quantify the intrinsic variability of each star and the patchiness of extinction across each frame. These additional variances are estimated using the maximum-likelihood method described by Collier Cameron et al. (2006). The magnitude zero-point is determined to a precision of 1–2 mmag per frame (Collier Cameron et al. 2006; Pollacco et al. 2006).

(6) The photometry is then uploaded to the WASP archive at the Leicester University, which allows rapid access to time-series of various quantities for each object, through a custom-written query language based on sql.

3.2 Photometric transit candidates

At this stage, small systematic trends are still present in the photometry; nevertheless, we store these data in the archive rather than storing detrended data. It was envisaged that detrending routines would improve over time; this approach thus allows the user to apply the latest, best routines at the analysis stage. For the work described here, the generalized linear trend-removal algorithm SYREM (Tamuz, Mazeh & Zucker 2005) was employed to remove the remaining systematic trends. Investigation is currently underway to fully characterize these trends for future data sets. Under the nominal observing strategy, 35 frames per night are taken for well-sampled fields; however, because not all fields are well sampled under an automated run (e.g. a field might have only a few frames taken before dawn), we cannot assume that all objects are well sampled. Objects were selected for further analysis for the transit search if at least 500 points were recorded over more than 10 nights, with Tycho-2 V ≤ 13.

The resulting set of light curves were subjected to automated application of transit-detection algorithms to isolate the small subset of transit candidates. A comparison of the matched-filter (Street et al. 2003), box least-squares (Kovács et al. 2002; hereafter BLS) and Bayesian back-end (Aigrain & Favata 2002) techniques suggests that a BLS technique is most suited to our purposes (Aigrain & Irwin 2004), and so was selected as our main transit-search algorithm. Our own Monte Carlo simulations of the effectiveness of the transit algorithms when applied to artificial transits over real noise light curves from WASP will be reported elsewhere (Enoch et al., in preparation). The BLS algorithm was implemented in a two-stage process. An initial coarse-grid search was made over the period range (0.9 ≤ P ≤ 5 d), with the period range chosen to allow for some exploration of period space beneath the 1-d boundary, while still producing well-sampled light curves at the long end of the period range. The period interval is set to ensure distinguishable folded light curves, in the sense that when folded on two successive periods in the interval, the resulting phase difference of a given feature between the two light curves corresponds to the expected transit width at the longest period searched. The results of this coarse pass were refined by a second, finer pass in which the period spacing is now set so that the phase drift over the entire data set is less than half the expected transit width (Collier Cameron et al. 2006). A typical period spacing would thus be 0.002 d for the coarse search and 0.001 d for the finer search. For each candidate, fit statistics and parameters of the best-fitting transit model at this stage were obtained for the five most significant period detections. Detections were ranked by the fit statistic Δχ², which gives the improvement of the best-fitting transit model over a flat light curve model, and is our adopted proxy for the transit S/N detection.

Filtering of the candidate list was then applied based on: (i) repetition of a transit-like event, (ii) reduced χ²-statistic of the best-fitting transit model χ² < 3.5, (iii) the presence of any gaps in the folded transit light curve a factor of >2.5 longer than the transit width – indicative of a fit dominated by sampling gaps, (iv) the S/N in the presence of correlated noise (commonly called ‘rednoise’) S_red (Pont, Zucker & Queloz 2006), and (v) the transit-to-anti-transit ratio Δχ²/Δχ². The latter measures the improvement in fit-statistic Δχ² when a transit model consisting of regular intensity dips is fitted, scaled by the improvement Δχ² when an ‘anti-transit’ model consisting of regular flux brightenings is fitted instead. This
statistic can be used to characterize light curves with a strong correlated noise component (Burke et al. 2006).

Correlated noise introduces significant systematics which raise the detection threshold for significant periodicities in time-series data. Although well characterized in several fields in astrophysics (such as X-ray variability studies; e.g. Homer et al. 2001), its relevance to optical searches for exoplanets was not fully appreciated when the ground-based transit surveys were planned, and thus deserves some amplification here (see also the discussion, Smith et al. 2006; Collier Cameron et al. 2006). For ground-based photometric surveys, the errors in measurement are usually correlated on time-scales of tens of minutes to hours, producing a low-frequency component to the noise that can mimic an exoplanet transit. \( N_g \) transits are observed, with \( L_b \) measurements in each transit. The transit is assumed to be a step-function to the photometric precision of SW-N so that each data point observed during transit is treated as an estimate of the full transit depth \( \delta \). These estimates are binned by a transit number, with corresponding binned measurement error \( \sigma_{\text{bin}} \). The S/N estimate for the full set of transit measurements is then

\[
S_{\text{red}}^2 = \frac{N_g}{\sum_{i=1}^{N_g} \frac{\delta_i^2}{\sigma_{\text{bin},i}^2 L_b}}.
\]

We require a prescription for the relation between the binned measurement error \( \sigma_{\text{bin}} \) and unbinned error \( \sigma_u \) in the presence of real noise. In the case of SW-N data, this relationship is characterized as

\[
\sigma_{\text{bin}} = \sigma_u L^b.
\]

Pure uncorrelated noise would show the familiar \( b = -0.5 \) while binning would not improve matters for fully correlated noise and thus \( b = 0 \). For each star, out-of-transit data from each night are used to estimate the index \( b \) from a fit to \( \sigma_{\text{bin}}/\sigma_u \) as a function of \( L \). The relation (2) is then used to relate the unbinned rms scatter observed during transit \( \sigma_u \) to the rms scatter of the binned estimate of the transit depth. In reality, \( L \) and \( b \) will vary on a night-by-night basis; in order to filter on a star-by-star basis, we take the average values of \( L \) and \( b \) across the observed transits, leading to

\[
S_{\text{red}} = \frac{\delta_u/N}{\sigma_u L^b},
\]

where the rms scatter of the unbinned data \( \sigma_u \) is now taken across all the data points during transit. Further information is given in Collier Cameron et al. (2006); note that for objects with \( V < 11 \) the covariance parameter \( b \) is not quite \(-0.5 \) after detrending, which suggests that a low level of residual structure may be present in the detrended light curves.

We remind the reader that we are ranking periodicities from each candidate by several criteria in the same search, so care must be taken to interpret the ranking that results. In two cases, the attempt by the algorithm to maximize S/N in the presence of correlated noise \( S_{\text{red}} \) caused the returned best-fitting period to jump to a shorter period that was much less significant than the most-significant trough in the BLS periodogram. The \( S_{\text{red}} \) statistic can become very low at certain pathological frequencies which beat with the day–night cycle, producing much higher-than-average number of observable transits. Even if the \( \Delta \chi^2 \) is not highly significant at such frequencies, \( S_{\text{red}} \) can thus become very large. \( S_{\text{red}} \) is therefore only used to determine whether the frequencies associated with the strongest \( \Delta \chi^2 \) actually yield significant detections when the contribution from correlated noise is considered.

Detections with the five highest \( S_{\text{red}} \) values are produced for each candidate; where the best detections show similar \( S_{\text{red}} \), we retained the detection corresponding to the most-significant trough in the BLS periodogram (e.g. the candidate J025922.67+275416.0). In one case, the most-significant trough in the BLS periodogram only sampled two transits, so we rejected that period and chose the second strongest (J051849.56+211513.6). In most cases, the most-significant detection in the BLS periodogram was clearly much more significant than its nearest rivals (see Fig. 2); however, in at least one case several marginally less significant period detections were also reported (J051849.56+211513.6; Section 4); no account was taken of these secondary detections in this case.

The result is a set of 2688 transit candidates ranked by the fit-statistic \( \Delta \chi^2 \). The light curves and BLS periodograms for each of these objects were visually examined, to remove light curves dominated by obvious sampling effects and other artefacts. This examination was carried out independently by the first two authors and the final list was produced after a comparison of the analyses. Objects are deselected from further consideration if their light curves meet any two of the following criteria:

1. Folded light curve dominated by sampling gaps.
2. Most significantly detected period and the nearest alias of the 1D sampling are indistinguishable from each other in the BLS periodogram.
3. Visible out-of-transit variability both above and below the mean flux level.
4. Photometric transit-depth, \( \delta \), greater than 15 per cent.
7. Multiple transit events are apparent in the folded light curve, suggesting that an incorrect period has been used, and the corrected period is outside the 0.9–5 d period range.
8. Transit duration greater than 5 h.
9. Only two apparent transit events present in the entire light curve (if a candidate meets this criterion, then it is removed from further consideration).

This visual inspection trimmed the 2688 candidates further to 44, comprising 20 targets considered likely from the photometry to contain a transiting extrasolar planet (Priority 1) and 24 candidates where just one of the above tests is failed by the candidates (Priority 2 candidates). At this stage, a number of cuts were made on the surviving objects based on light curve statistics returned from the period-search and light curve analysis. Objects were only passed forward as candidates if:

1. \( \text{S/N in the presence of correlated noise} S_{\text{red}} > 8 \) (cf. Pont et al. 2006).
2. Period \( \geq 1.05 \) d.
3. \( \text{S/N of ellipsoidal variations} \geq 8.0 \) (cf. Sirko & Paczyński 2003).
4. Transit to anti-transit ratio \( \Delta \chi^2 / \Delta \chi^2 \geq 2.0 \) (cf. Burke et al. 2006).

All but 20 of the remaining candidates were filtered out by these steps. In summary, then, a typical field would contain several hundred raw candidates, out of which a visual inspection would leave one to two Priority 1 and three to four Priority 2 candidates; however further cuts against correlated noise, ellipsoidal variations and period would reduce this number by about half (see Table 1).

\[ ^4 \text{This criterion was used for objects with} \geq 10 \text{per cent intensity dips that are clearly stellar binaries; more marginal cases are retained as possible exoplanet candidates.} \]
3.3 Catalogue-based assessment

The final cut is the use of prior knowledge from previous surveys with higher spatial resolution and multi-filter information to remove surviving systems that are likely to be blends or other astrophysical false-positives. This stage cuts the list of candidates still further.

As we remarked in Section 2.2, the depth of the 2MASS, Tycho-2 and USNO surveys allows the suitability of the remaining candidates to be assessed on the basis of their colours and proximity to potential photometric crowding objects. A custom-built online query tool was implemented by the Consortium to query a variety of astronomical catalogues at the position of the transit candidates, returning survey images of the target field and multiband information for the target and nearby objects from which the parent stellar parameters can be estimated. We refer the reader to Wilson et al. (2006) for more detailed information on this process.

(i) Luminosity class and spectral type. As pointed out by Gould & Morgan (2003), roughly 90 per cent of the bright stars surveyed by ground-based exoplanet transit searches are giants for which a transiting exoplanet would produce well under 1 per cent dips; this predicts a rather high astrophysical false-positive rate (Brown & Morgan (2003), roughly 90 per cent of the bright stars surveyed in principle, a systematic bias with this measure, as it causes the

(ii) Stellar radius. For main-sequence stars, the transit depth combined with the 2MASS \((J - H)\) colour also provides an estimate for the spectral type and radius of the parent star, and thus the radius of the putative planet (Ammons et al. 2006). Note that because Ammons et al. (2006) also used 2MASS photometry, transformation from 2MASS into, for example, the Bessell & Brett (1988) system is not required to estimate radii, removing a potential source of systematic error. For dwarfs, the \((J - H)\)–radius relationship suffers from a degeneracy, in that the relationship turns over at spectral type \(\approx M0\) (Bessell & Brett 1988). As a cross-check, we use \((V-K_s)\) and \((B-V)\) to estimate effective temperature (Blackwell & Lynes-Gray 1998a,b), and the radius from the standard temperature–radius relation for main-sequence stars (Gray 1992). \(B\) magnitudes for this step are taken from USNO, \(V\) from Tycho 2 or, if unavailable, from SW-N. The observed transit depth is used to estimate the planetary radius assuming that the occultation is due to the full disc of the planet at a maximum depth. \((V-K_s)\) colours also provide a way to break the \((J - H)\)–radius degeneracy; should an object show observed \((V-K_s)\) too blue for an M0 dwarf, the \((J - H)\) colour must correspond to spectral type earlier than M0 – in practice, this applies for all the candidates presented here.

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Table 1. Field statistics. For each field, we report (i) \(N_{\text{cand}}\) – the number of targets selected for the BLS search algorithm, (ii) \(N_{\text{hum}}\) – the number of candidates passed forward for visual selection, and (iii) \(N_{\text{vis}}\) – the number of candidates passing a visual selection (Priority 1/Priority 2), (iv) \(N_{\text{S/N}}\) – the number of candidates passing further cuts against short periods, ellipsoidal variations and noise signatures (Priority 1/Priority 2), (v) \(N_f\) – final number of candidates (Priority 1/Priority 2).

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<td>0543</td>
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<td>37</td>
<td>524</td>
<td>15021</td>
<td>226</td>
<td>4/3</td>
<td>1/0</td>
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</tr>
<tr>
<td>Totals</td>
<td></td>
<td></td>
<td></td>
<td>141895</td>
<td>2688</td>
<td>20/24</td>
<td>13/7</td>
<td>1/3</td>
</tr>
</tbody>
</table>

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Figure 1. Reduced proper motion versus \((V - K_s)\) colour of a selection of giants and dwarfs from the Cayrel de Strobel et al. (2001) and Valenti & Fisher (2005) surveys (using proper motions in mas yr\(^{-1}\)). Diamonds: Cayrel et al. giants. Boxes: Cayrel et al. dwarfs. Triangles: Valenti & Fisher dwarfs. The dashed line shows a polynomial boundary (as a function of \(V_{\text{SW}} - K_s\)) constructed to discriminate between the two regions. This boundary serves as a guide for automatic classification; however, the position of each photometric transit candidate was visually checked in this diagram for assessment of luminosity class.
SW-N routinely achieves photometric precision $\sim 5$ mmag at $V = 8.5$, rising to 0.02 mag at $V = 13$; Tycho-2 shows photometric error $\sim 0.05$ mag at $V = 10.0$–11.0, rising to 0.11 mag at $V = 11.0$–12.0 (Høg et al. 2000). 2MASS observations of calibration standards show rms residuals of the order of $\gtrsim 0.05$ mag in the ($10 \leq H \leq 14$) range (Nikolaev et al. 2000; Carpenter 2001), so we may expect photometric errors to be comparable to reddening effects for comparatively high reddening. For example, with absolute magnitude $M_V \sim 4$, a typical late-F/early-G dwarf located roughly 200 pc from the Sun would be measured at Tycho-2 $V \sim 10.5$ mag. For the fields of interest here, the local H I column density out to this distance is of the order of $10^{23}$ cm$^{-2}$ (Fruscione et al. 1994), leading to reddening $E(B - V) \sim 0.02$ and extinction $A_V \sim 0.06$ (cf. Binney & Merrifield 1998). Thus, a subset of objects in the survey will show uncertain extinction in $V$ that is comparable to the photometric uncertainty associated with $(V - K_S)$. We thus use parameters inferred from the 2MASS $(J - H)$ colour preferentially over $(V - K_S)$ when the two measures disagree.

The most-inflated planet currently known has radius $R \sim 1.44 R_\oplus$ (Charbonneau et al. 2007a), so we regard SW-N candidates with inferred radii $\lesssim 1.5 R_\oplus$ as sensible candidates. However, we do not reject outright candidates with slightly larger inferred radii to allow for photometric uncertainty in this detection survey.

Finally, we compute, but do not use as a selection criterion, the ratio of observed transit width to that predicted, given best-fitting stellar parameters, $\eta = W_{\text{obs}}/W$. In principle, we expect genuine exoplanet transits to show $\eta \sim 1$, with some range in values due to observational scatter and inclination variations. This figure of merit was introduced and computed for the OGLE transit candidates by Tingley & Sackett (2005); in practice, all genuine OGLE transiting planets show $0.5 \lesssim \eta \lesssim 1$.

(iii) Positional matching. We also visually check the positions localized by the SW-N pipeline against catalogue position for the target used by the automated query tool; in a few cases, the measured position was displaced by a small amount from the catalogue position (even subpixel offsets can amount to nearly 15 arcsec; Section 2.1). Even assuming perfect distortion correction in the pipeline and no error introduced in the conversion of positions between epochs in the catalogues, objects with high proper motion may have drifted appreciably in the two to three decades since some of the catalogue observations were made. In cases where an object is detected at a slightly different location from its catalogue position, the automated catalogue query tool can misidentify the target as a blending neighbour. In these cases, we use the measured magnitude $V_{\text{SW}}$ to determine the most likely matching catalogue object, and re-calculate the diagnostics accordingly.

(iv) Crowding. Candidates were rejected outright if any object brighter than the candidate was present within the 48-arcsec SW-N aperture. For candidates with nearby objects fainter than the candidate, we calculate the magnitude of the nearby object that would be required for a 50 per cent depth eclipse from the object to produce the observed transit depth from the aperture; if this magnitude is surpassed, the candidate is rejected.

4 RESULTS

The bottom line of this analysis is that one out of 2688 candidates is put forward as a Priority 1 target for spectroscopic follow-up with three out of the 2688 Priority 2 targets. Table 1 gives the field statistics for the search. Table 2 lists the 44 objects surviving a visual inspection. Table 3 gives the four candidates finally accepted. We provide notes on the accepted objects below, as well as a subset of the rejected candidates. Some of the rejected objects are of interest in their own right, either because their rejection is illustrative of the procedures we followed to filter out candidates, or because the objects are astrophysically interesting (Section 4.3).

4.1 Priority 1 candidate

Only one object assigned Priority 1 on the basis of the visual and S/N cuts (Section 3.2) survived the application of catalogue information. See Fig. 2 for its light curve and BLS periodogram.

(i) $\text{JWASP J051221.34+300634.9}$. This object shows an almost prototypical transit candidate event of 3 per cent depth over a flat out-of-transit light curve. Five transits are observed with a 1.24-d period and 1.87-h transit duration. With RPM 2.19 and $(V - K_S) = 1.61$, this object is firmly in the dwarf regime (Fig. 2). Two USNO objects are $\gtrsim 4.37$ mag fainter than the target within the 48-arcsec SW-N aperture, and thus are too faint to produce blending at the detected transit level. 2MASS $(J - H) = 0.26$ suggests a $1.15 - R_\oplus$ F9 primary, implying the planet radius $1.71 - R_\oplus$ and Tingley & Sackett $\eta = 0.77$. A

4.2 Priority 2 candidates

Two objects were initially assigned Priority 1 from a visual analysis and the S/N cuts in Section 3.2; however, inclusion of prior information from catalogues highlighted some uncertainty in the luminosity class of these objects, thus they were demoted to Priority 2. One further object that was initially assigned Priority 2 survived the inclusion of catalogued information. Periodograms and light curves for all three objects can be found in Fig. 3.

(i) $\text{JWASP J031103.19+211141.4}$. Deep (4.03 per cent), clearly visible transit events are present, though there may be some structure in the transit besides a planetary-type event. No Tycho-2 or Hipparcos objects are found at the object position or within a 48 arcsec radius, making stellar radius determination using the apparent diameter relations of Kervella et al. (2004) impossible. USNO lists no potential blends within the SW-N aperture. The luminosity class of this object is somewhat open to question. USNO reports a bad measurement for proper motion, so the RPM has nothing to say about the luminosity class of this object (at $(V - K_S) = 1.88$ this measure would be ambiguous for this object for proper motions $\lesssim 8$ mas yr$^{-1}$).

Assuming that the parent star is of luminosity class V, 2MASS $(J - H) = 0.27$ implies parent spectral type G0 and radius $\sim 1.12 - R_\odot$. This implies a planetary radius $\sim 1.89 R_\oplus$, with the Tingley & Sackett figure of merit $\eta = 0.94$, just within the range corresponding to likely exoplanet transits (Tingley & Sackett 2005).

(ii) $\text{JWASP J032739.88+305511.3}$. This object shows a clear shallow transit-like event (2.53 per cent), on a 1.05 d period clearly distinct from the 1-d trough in the periodogram (Fig. 3); at this period, 14 transits are observed. No Hipparcos or Tycho-2 objects are found at the target position or within 48 arcsec of the target, so direct inference of the stellar radius (cf. Kervella et al. 2004) is not possible. USNO lists no potential blending objects within the SW-N aperture. As with $\text{JWASP J031103.19+211141.4}$, the USNO proper motion measurement cannot be used due to poor quality (Section 3.3). However, with $(V - K_S) = 2.9$, this object would have to show proper motion $\gtrsim 15$ mas yr$^{-1}$ to be close enough to be a likely dwarf (Fig. 1), which is rather high to go unnoticed over the 25-yr time base of the USNO catalogue. Thus, there is the suspicion that this object may be a giant and it was thus demoted to Priority 2. Colour index 2MASS
(\(J - H\)) = 0.22 suggests a 1.23-R\(_{\odot}\) parent with spectral type F8, assuming that it falls on the main sequence. This predicts a planet radius 1.69R\(_{\oplus}\) and the Tingley & Sackett \(\eta = 1.06\).

(iii) 1SWASP J051849.56+21513.6. This object shows six transit-like events of \(\approx 60\) per cent depth on a 1.35-d period and with a 2.3-h transit duration. The transit light curve is rather deep and possibly V-shaped, however, consistent with a planetary transit, given the photometric precision (Fig. 3). With RPM \(\sim 1.62\) and \((V - K) = 2.2\), this object lies within a region of parameter space roughly equally populated by dwarfs and giants, thus its luminosity class is uncertain. Assuming that the parent star is a main-sequence object, the 2MASS colours \((J - H) = 0.27\) suggest a 1.12-R\(_{\odot}\) G0 primary, implying a planetary radius of 2.3R\(_{\oplus}\) and the Tingley & Sackett \(\eta = 0.88\), so these parameters are consistent with a transiting exoplanet. In addition to the luminosity-class uncertainty for this object, the light curve shows possible variability at anti-transit,

"..."

\[
\text{Table 2. Candidates from the BLS search that pass an initial visual inspection. } N_{\text{ts}} \text{ denotes the number of transits observed, } n_{\text{pts}} \text{ the number of valid observations of the object, } n \text{ the number of valid points during transit, } \Delta \chi^2 \text{ the improvement of the best-fitting transit model over a flat light curve model, } \Delta \chi^2_{\text{fit}} \text{ the ratio of this fitting statistic when using the transit model to an 'anti-transit' brightening model (Section 3.3), } S_{\text{fit}} \text{ the S/N of ellipsoidal variation, } S_{\text{red}} \text{ the S/N including correlated noise. The final two columns give the priority according to the candidate at the stage of the visual examination and the primary reason for its rejection (if applicable). Reasons for removal are: low S/N against correlated 'red' noise (R), presence of ellipsoidal variations (E) and low } \Delta \chi^2_{\text{fit}}. \]
Table 3. Light curve timing information for the candidates. HJD of mid-transit = 245 0000.0 + Epoch. $\eta$ is the Tingley & Sackett figure of merit for identification with a transiting exoplanet (Tingley & Sackett 2005). Errors here and throughout this report are formal 1$\sigma$ errors on transit model fits to the data.

<table>
<thead>
<tr>
<th>SWASP ID</th>
<th>Epoch (d)</th>
<th>Period (d)</th>
<th>Duration (h)</th>
<th>Depth (per cent)</th>
<th>$\eta$</th>
<th>$N_{\text{trans}}$</th>
<th>$V_{SW}$</th>
</tr>
</thead>
<tbody>
<tr>
<td>1SWASP J051211.34+300634.9</td>
<td>3218.6880 ± 0.0009</td>
<td>1.2379 ± 2.7 × 10$^{-5}$</td>
<td>1.872 ± 0.048</td>
<td>3.04 ± 0.09</td>
<td>0.77</td>
<td>5</td>
<td>10.90</td>
</tr>
<tr>
<td>1SWASP J031103.19+211141.4</td>
<td>3193.2342 ± 0.0023</td>
<td>2.7301 ± 1.03 × 10$^{-4}$</td>
<td>3.46 ± 0.12</td>
<td>4.03 ± 0.14</td>
<td>0.94</td>
<td>5</td>
<td>12.23</td>
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<tr>
<td>1SWASP J032739.88+305511.3</td>
<td>3194.3954 ± 0.0014</td>
<td>1.0512 ± 2.60 × 10$^{-5}$</td>
<td>3.00 ± 0.07</td>
<td>2.53 ± 0.08</td>
<td>1.06</td>
<td>14</td>
<td>12.17</td>
</tr>
<tr>
<td>1SWASP J051849.56+211513.6</td>
<td>3219.3183 ± 0.0024</td>
<td>1.3486 ± 6.20 × 10$^{-5}$</td>
<td>2.28 ± 0.12</td>
<td>5.79 ± 0.39</td>
<td>0.88</td>
<td>6</td>
<td>12.05</td>
</tr>
</tbody>
</table>

4.3 Example rejected candidates

(i) 1SWASP J031632.80+300144.2 – ellipsoidal variations. This object shows six transit-like events of $\sim$3.1 per cent depth; at this S/N the folded profile (Fig. 4) is not entirely symmetric in the region of the transit, though this may still be an artefact of the reduction. The 2.199-d period is clearly distinct from any aliases in the periodogram, and photometric colours imply a late-G/early-K-type main-sequence parent star. However, the S/N of ellipsoidal variations is high, at $\sim$26, and indeed a re-plotting of the light curve on a wider phase scale and compressed flux scale shows quite clearly the existence of apparently ellipsoidal variations (compare with e.g. fig. 1 of Sirko & Paczyński 2003). This object is probably a grazing-incidence stellar binary.

(ii) J040338.43+230237.7 – eccentric-orbit binary? This object shows pairs of occultations at different depths when folded on the detected period of 1.20 ± (4.1 × 10$^{-5}$) d, but for which the secondary events are far from phase 0.5 (Fig. 5). The transit-like events are well sampled, with seven transit-like events observed. A further analysis of this interesting object will be reported in a future paper.

(iii) J044639.17+394837.6 – blend. This object is apparently very heavily blended and its catalogue magnitudes (e.g. $B \sim$ 16.5; no Tycho-2 $V$ magnitude is present for this object) are far from those measured ($V_{SW} \sim$ 12.0). The nearby (22 arcsec) object USNO 1298−0108374 has Tycho-2 $V$ magnitude $V_{\text{Ty}} \sim$ 12.3 ± 0.4, much closer to $V_{SW}$. It is surrounded by eight objects within 3.5–5 mag, however, which could contribute up to $\sim$20 per cent of the light in the aperture. Thus, both candidate counterparts are too blended to allow a planetary companion for the observed depth of eclipse-like event.

(iv) J045349.66+333842.5 – X-ray faint Hα emission-line object. Rejected because two blended objects are within 5 mag. Simbad shows this to be an Hα emission-line object. No ROSAT source is detected. With a 1.8-d period, this might be an X-ray faint active binary with low-amplitude optical variability.

(v) J040322.73+274841.5 – spectral type uncertainty, blend. With transit depth of 2 per cent, this object exhibits four transits in the SW-N 2004 data set against otherwise smooth behaviour outside ‘transit’. In addition to the candidate, two red objects are found within the aperture that are only 2 mag fainter in $V$ and when folded on the most-significant BLS period detection (4.05 d) only shows two transits (we used the next most-significant period of 1.35 d in this analysis). This object is thus kept at Priority 2, pending further light curve sampling in the upcoming 2006 data set.

(vi) J030021.76+275654.3 – artefact. This object was originally a Priority 2 transit candidate. However, its period and periodogram are highly similar to a number of other distinct stellar objects in the image. The zero-points in the fitted ephemerides for each object are highly similar to a number of other distinct stellar objects in the image. While ($B − V$) $\sim$ 0.3 suggests spectral type roughly $\sim$F0 or so (Zombeck 1992), ($V_{SW} − K$) and ($J − H$)$_{2\text{MASS}}$ suggest spectral type closer to late F or early G. As the SW-N bandpass includes Johnson $R$ (cf. fig. 2 of Kane et al. 2004), this object may well be blended at the 1 per cent level in the SW-N bandpass.

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Figure 3. The accepted Priority 2 candidates: folded light curves and BLS periodograms for (from top to bottom panel): J031103.19+211141.4; J032739.88+305511.3 and J051849.56+211513.6.

Figure 4. Phase-folded light curve and BLS periodogram of the otherwise excellent transit candidate 1SW ASP J031632.80+300144.2. Left-hand panel: the phase-folded light curve as it would appear at the visual examination stage (top) and re-plotted on a compressed flux-scale (bottom); the existence of ellipsoidal variations is clear. (cf. fig. 1 of Sirko & Paczyński 2003.) Right-hand panel: the BLS periodogram.
Figure 5. Folded light curve and periodogram for the possible eccentric-orbit system J040338.43+230237.7.

Figure 6. Folded light curves and periodograms (after detrending) for the objects J030314.63+275355.5 (top), J030013.22+280721.3 (middle) and J030021.76+275654.3 (bottom). Detected periods are 3.07125, 3.070201 and 3.0577 d, respectively (from top to bottom). The nearest pair are 10.7 arcmin (43 pixel) from each other but show such similar folded light curves and periods that we reject all three as possible candidates.
accurate knowledge of the wings of the point spread function as a function of both on-chip position and frame-number. A simple plot of the position of the candidates with similar periods shows that in fact these objects are not near any extremely bright object (Fig. 7).

A more efficient if cruder method is to search for peaks in the distribution of detected periods to catch groups of highly similar detected periods. The distribution of detected periods is highly field-dependent (Fig. 8), so we cannot sum over fields to improve the statistics for this process. We see that for the field containing J030021.76+275654.3 (field SW0316+3126) there is indeed a rather high number (10) of objects with detected period of 3.06 ± 0.015 d. This highlights a number of other suspicious periods from the fields observed. Candidates at these periods were not rejected outright based on the period alone, but their light curves and periodograms were compared to other objects with similar detected period to screen for possible artefacts. The sample in Fig. 8 contains light curves both with and without significant sampling gaps – these are the light curves for all objects passed forward for visual selection by the initial BLS period search and statistical cuts (Section 3.2). Objects where the automated search has fit sampling gaps or any residual nightly trends, cluster at 1 d periods; these objects are not considered further. The general shape of the distribution of detected periods does appear to broadly follow the number of nights in each field, though the distribution of periods detected clearly does not depend just on the number of nights alone (Fig. 8). For example, fields SW0344+2427 and SW0543+3126 show similar drops to zero detections at or near periods of integer days, and both are the most sparsely sampled fields in this RA range (Table 1).

(vii) J032113.37+301909.5 & J032112.56+301910.9 – visual double. Two separate objects are reported by the WASP pipeline with similar light curves and periodograms, and positions ~12 arcsec apart. The closeness on-sky of the two light curves threw immediate suspicion on either of these objects as planet-host candidates, which was confirmed at the stage of a catalogue examination. Four catalogues of visual doubles provide matches with this object: the Couteau catalogue of 2700 doubles (Couteau 1995), the Washington Visual Double Star catalogue (Worley & Douglass 1997), the...
CCDM (Dommanget & Nys 2002) and the Tycho Double Star Catalogue (Fabricius et al. 2002); this object is the visual double CCDM J03212+3019A and B. The primary is listed as spectral type A5 (luminosity class not determined), and objects A and B have V magnitudes 10.4 and 12.5, respectively. The recurrence interval for the transit-like events is 2.267 42(5) d, which is rather short for a fully detached binary; however, the significance of any ellipsoidal variation is low (at an S/N of ellipsoidal variations \( \lesssim 1.7 \); see also the light curve in Fig. 9). One possible scenario is that the fainter object B may be deeply eclipsed by a third, unseen object. Although only \(~2/3\) SW-N pixels apart, the two components do produce an extended object under a 15 arcsec pixel-scale (Fig. 9); initial source finding with SExtractor (Bertin & Arnouts 1996) localized this to two separate peaks which were each reduced with the WASP pipeline. Although clearly a blend, this object did not fall within the locus of blended objects based on a comparison of flux within the three SW-N apertures, because the object extension falls almost entirely within the innermost aperture (Fig. 9). A further examination of this object will be reported elsewhere.

5 DISCUSSION

Out of a total of 141 895 targets extracted for the transit search in the fields considered here, 2688 were selected as potential photometric transit candidates at the initial selection by \( S_{\text{ opp}} \) and cadence by the BLS algorithm (Collier Cameron et al. 2006). Out of these, 44 passed the visual tests. The subsequent statistical tests removed all but 20 of the candidates, of which four passed tests imposed by existing catalogue photometry at higher spatial resolution; this last stage led to the demotion of two otherwise Priority 1 objects. One object was passed forward as a Priority 1 candidate for follow-up with other facilities, with three more flagged as Priority 2 possibilities. As the other WASP candidate lists produced thus far (Christian et al. 2006; Lister et al. 2007; Street et al. 2007) have resulted in approximately three to four times as many good candidates as the fields we report here, it is worth examining the expected planet yield for the RA range 03h–06h.

The relative dearth of transit candidates reported here is almost certainly a result of the comparatively sparse sampling for this RA range; the most intensively observed field here consisted of 1885 frames over 60 nights, compared to, for example, 5541 frames over 127 nights for a field on the other side of the sky (cf. Street et al. 2007). This has two key effects on our ability to detect transits. The first effect was predicted before the survey began: even with purely uncorrelated noise and an ideal instrument, the rotation of the Earth imposes period ranges in regions about integer-day periods, within which the likelihood of detecting transits is reduced. As the Earth orbits the Sun and the sky precesses throughout the year, the width of these intervals is reduced. These low-observability windows are superimposed on a general decrease in probability of transit observability with period due to fewer numbers of long-period cycles falling within a typical observing season. To clarify this point, we present example estimates of the probability of observing \( N \) or more transits in a single SW-N observing season, computed for each field as a byproduct of the transit search (Collier Cameron et al. 2006), with the true sampling of each field as an input (Fig. 10). As can be seen, below about 60 nights’ data length, the recoverability of transits drops dramatically for all but the shortest periods.

The second key effect of short observing time-scales is the loss of sensitivity in the presence of strong variability from correlated noise, in which the noise power is not independent of the time-scale of variability. When planning ground-based transit searches, it was largely assumed that improved reduction techniques would result in uncorrelated noise (e.g. Horne 2003). In practice, despite the fact that the magnitude of noise variation from several transit surveys (ours included) approaches the Poisson floor for the entire
ways to tame frequency-dependent correlated noise. In particular, we note the following two key results from the considerations of Pont et al. (2006): (i) that for ground-based transit surveys the threshold to detect transits in the presence of correlated noise is typically a factor $\sim 3$ higher than in the presence of uncorrelated noise alone, and that (ii) in the presence of correlated noise, $S_{\text{red}}$ should scale roughly linearly with the total number of nights of observation. The latter is particularly important, and can be easily understood in the following way: consider a transit signal with transit duration $\delta t$ and period $P_t$. The presence of correlated noise with significant power at time-scales $\sim \delta t$ will add spurious transit-like events at randomized phases, reducing the coherence of the resulting transit light curve and making the true periodicity more difficult to separate out from the noise. Although a comparison of the badness-of-fit allowing a model consisting of both positive and negative transit-like events with that from negative transits only (cf. Burke et al. 2006) can to some extent estimate the impact of correlated noise on the light curve itself; it is clear that characterization of the true transit period in this case really requires as long an observing season as possible.

Indeed, simulations applied specifically to the WASP project (Smith et al. 2006) suggest that $S_{\text{red}}$ should increase roughly linearly with the number of nights of observation; Smith et al (2006) suggest that $\sim 19 \pm 8$ genuine detections should be expected from the entire WASP-N 2004 data set; at $\gtrsim 60$ nights the recovery fraction drops to roughly a quarter of that expected for data sets of length $\sim 120$ nights. Our yield of four candidates is consistent with this scaling.

6 CONCLUSIONS

One Priority 1 exoplanet transit candidate has been uncovered from fields with RA 03$^h$–06$^h$ in the WASP-N 2004 data set and three Priority 2 objects. This number is lower than that produced by other fields with longer observation time bases. This is certainly due to the comparatively sparse sampling, which bears out in a qualitative way the results of recent work on correlated noise in ground-based photometric surveys. When the 2006 SuperWASP data sets are fully reduced, we expect to find many more candidates for follow-up work as a result of the longer baseline this allows.

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Figure 10. Probability of transit detection as a function of planetary orbital period, for three (solid lines), four (dashed lines) and six (dotted lines) transits (see Collier Cameron et al. 2006). The coverage for these fields is as follows: Top panel: 5441 frames over 129 nights (field 2045+1628); Middle panel: 1402 frames over 64 nights (field SW0343+3126); Bottom panel: 544 frames over 37 nights (SW0543+3126). There is a marked gradient in observability of transits with the number of nights observed; for 37 nights of data, the recovery fraction at four transits drops to 10 percent at all periods $\gtrsim 1.5$ d.

magnitude range over which we are sensitive to transits (here $8 \lesssim V \lesssim 13$), correlated noise continues to be a significant source of potential false-positives, with significant power to variations with $\sim 2.5$ h duration (similar to a genuine exoplanet transit). The only ground-based broad-shallow transit-search team we are currently aware of the claims that uncorrelated noise is the XO group, which employs drift-scanning to smooth out systematic trends instrumentally (McCullough et al. 2006); thus it appears that correlated noise of this nature may be a feature of the observational strategy we have chosen. The full S/N statistic $S_{\text{red}}$ of Pont et al. (2006) provides a measure of the S/N of a transit detection in the presence of correlated noise, and thus provides a useful measurement to investigate...
on photographic data obtained using the Oschin Schmidt Telescope on Palomar Mountain and the UK Schmidt Telescope. The plates were processed into the present compressed digital form with the permission of these institutions. We have made use of the Extrasolar Planets Encyclopaedia, maintained online by Jean Schneider at http://exoplanet.eu/catalog.php.

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