

Machine learning models for SRG/eRosita extragalactic sky: challenges, results and perspectives

igh Energy Astrophysics and Cosmology in the era of all-sky surveys

A.Meshcheryakov & RU eRosita catalog group





Fig. 3. SRG observatory in flight (artist's impression). Each X-ray telescope consists of seven independent mirror modules.



Fig. 1. Baikonur launch site (Kazakhstan): Proton rocket and the DM-03 upper stage with the SRG spacecraft.



Fig. 2. SRG orbital observatory with the folded solar panels in NPO Lavochkin's assembly hall before shipment to Baikonur.

SRG/eRosita status: 812 days all-sky X-ray survey



mid-Dec, 2019. eROSITA completes the Calibration and Performance Verification (Cal-PV) program.

June 10, 2020 SRG completes first all-sky X-ray survey, which lasted from December 8, 2019 to June 10, 2020. Feb 26, 2022 eROSITA suspended operations and placed in safe mode by German side.



Why we need SRGz for eRosita ?





SRGz system (2018-2024):

[1] Meshcheryakov, A. V., Khorunzhev, G. A., Voskresenskaya, S. A., Medvedev, P. S., Gilfanov, M. R., and Sunyaev, R. A., "SRGz: Classification of eROSITA Point X-ray Sources in the 1%DESI Region and Calibration of Photometric Redshifts", Astronomy Letters, vol. 49, no. 11, Springer, pp. 646–661, 2023. doi:10.1134/S1063773723110129.

[2] Meshcheryakov, A. V., "SRGz: Machine Learning Methods and Properties of the Catalog of SRG/ eROSITA Point X-ray Source Optical Counterparts in the DESI Legacy Imaging Surveys Footprint", Astronomy Letters, vol. 49, no. 7, Springer, pp. 359–409, 2023. doi:10.1134/S1063773723070022.

[3] Borisov, V., Meshcheryakov, A., and Gerasimov, S., "Probabilistic Photo-z Machine Learning Models for X-ray Sky Surveys", in Astronomical Data Analysis Software and Systems XXX, 2022, vol. 532, p. 231. doi:10.48550/arXiv.2107.01891.

[4] Khorunzhev, G. A., "Discovery of the Most X-ray Luminous Quasar SRGE J170245.3+130104 at Redshift **z≈5.5**", Astronomy Letters, vol. 47, no. 3, Springer, pp. 123–140, 2021. doi:10.1134/S1063773721030026.

[5] Meshcheryakov, A. V., Glazkova, V. V., Gerasimov, S. V., and Mashechkin, I. V., "Measuring the Probabilistic Photometric Redshifts of X-ray Quasars Based on the Quantile Regression of Ensembles of Decision **Trees**", Astronomy Letters, vol. 44, no. 12, Springer, pp. 735–753, 2018. doi:10.1134/S1063773718120058.











eRosita point source catalog



Fig. SRGz pipeline



2-year all-sky survey RU eRosita catalog (eRASS4)

All optical objects from DESI Legacy **Imaging Surveys in 30**" radius from point X-ray sources (Eastern Galactic **Hemisphere**)

SRGz catalog of most probable optical counterparts of X-ray sources with photometric classification and photo-z







SRGz-eRosita: 2-year all-sky survey, 0.5-2 keV, $0 < l < 180^{\circ}$, $|b| > 20^{\circ}$



SRGz measurements for 1.3×10^6 X-ray sources

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X-ray object -**RU eRosita**

optical object -**DESI Legacy Imaging Surveys** optical match probabilities

photometric classification probabilities

photo-z point estimate and its reliability



DESI Legacy Imaging Surveys



g r (i) z optical surveys





	23.50	23.75	24.00	24.25
band depth (I	mag)			



W1 W2 (W3 W4) WISE forced photometry



Optical/IR photometric data

X-ray data



Pan-STARRS







DESI Legacy Imaging Surveys





SRGz: 0.5 - 2 keV

Astrometric & spectroscopic data







Herschel Extragalactic Legacy Project spectroscopic redshifts









Color «distances»



(r-z)



Point-like optical DESI LIS sources in the vicinity of eRosita X-ray objects



X-ray/IR ratio



Test sample

Training sample $D_{train} = \{x_i, y_i\}_{i=1, N_{train}}$

Learning algorithm $\mathscr{L}(h(X_{train}; \theta), Y_{train}) \to min$ **Quality metrics** $M(\hat{y}_{test}, y_{test})$

 $y \in Y$

Measurement of X-ray sources physical properties Class, redshift, luminosity, mass, ..

 $\hat{y} = argmax_{y} p(y | X)$







Photometric features for optical match and classification models

 $P_{counterpart}, P_{fieldsource} = F^{match}(Xph)$

$egin{aligned} 3_X & offset, n_{20}, n_{30}, g_{lim}, r_{lim}, z_{lim}, W \ type, sersic, mag_X, X/g, X/r, X/r \ g, r, z, W_1, W_2, (g-r), (g-z), (g-r), (g-z), (g-r), (g-r), $
$\begin{array}{ c c c c c c c c c c c c c c c c c c c$
$\left \begin{array}{c}g,r,z,W_{1},W_{2},(g-r),(g-z),(g-z),(g-r),(g-z),(g-r),$
$(r-z), (r-W_1), (r-W_2), (z-W_1), (r-W_2), (z-W_1)$
$(\mathbf{T}\mathbf{T}\mathbf{T}\mathbf{T}\mathbf{T}\mathbf{T}\mathbf{T}\mathbf{T}\mathbf{T}\mathbf{T}$
$ (g - W_1)$ distance, $(z - W_1)$ distance
$(z - W_2)$ distance

$$P_{QSO}^{QvSG}, P_{STAR+GAL}^{QvSG} = F^{QvSG}(X_{ph})$$
$$P_{GAL}^{GvSQ}, P_{STAR+QSO}^{GvSQ} = F^{GvSQ}(X_{ph})$$

$$\begin{array}{c|c} & & - Model1_{class}, Model2_{class} \\ \hline 3_{X,col} & type, \, sersic, \, X/g, \, X/r, \, X/z, \, X/W_1, \, X/W_2, \, (X/W_1)_{salvato}, \\ & (g-r), \, (g-z), \, (g-W_1), \, (g-W_2), \, (r-z), \\ & (r-W_1), \, (r-W_2), \, (z-W_1), \, (z-W_2), \, (W_1-W_2), \\ & (g-W_1) \, \text{distance}, \, (z-W_1) \, \text{distance}, \\ & (z-W_2) \, \text{distance} \end{array}$$

 $-Model_{match}$

$$egin{aligned} & V_{1,lim}, \ W_{2,lim}, \ z, \ X/W_1, \ X/W_2, \ (X/W_1)_{salvato}, \ W_1-W_1), \ (g-W_2), \ W_1), \ (z-W_2), \ (W_1-W_2), \ W_1), \ (z-W_2), \ (W_1-W_2), \ W_1-W_2), \end{aligned}$$

 $P_{STAR}^{SvQG}, P_{QSO+GAL}^{SvQG} = F^{SvQG}(X_{ph})$





Photometric features for photo-z models

Пр	изнаки моделей измерения фотометрических красных смеще
2	$g, r, z, W_1, W_2, (g-r), (g-z), (g-W_1), (g-W_2), (r-z),$
	$(r-W_1), (r-W_2), (z-W_1), (z-W_2), (W_1-W_2)$
3_{PS}	features: 2 +
	$g_{PS,psf}, r_{PS,psf}, i_{PS,psf}, z_{PS,psf}, y_{PS,psf}, i_{PS,kron}, y_{PS,kron}, g_P$
	$r_{PS,kron}, z_{PS,kron}, (g_{PS,psf} - i_{PS,psf}), (g_{PS,psf} - y_{PS,psf}), (r_{PS})$
	$(r_{PS,psf} - y_{PS,psf}), (i_{PS,psf} - z_{PS,psf}), (i_{PS,psf} - y_{PS,psf}), (z_{PS,psf}), (z_$
	$(i_{PS,psf} - i_{PS,kron}), (y_{PS,psf} - y_{PS,kron}), (g_{PS,psf} - r_{PS,psf}), (g_{PS,psf} - r_{$
	$(r_{PS,psf} - z_{PS,psf}), (g_{PS,psf} - g_{PS,kron}), (r_{PS,psf} - r_{PS,kron}), ($
	$(g_{PS,kron} - g), (r_{PS,kron} - r), (z_{PS,kron} - z), (g_{PS,kron} - W_1),$
	$(r_{PS,kron} - W_1), (r_{PS,kron} - W_2), (i_{PS,kron} - W_1), (i_{PS,$
	$(z_{PS,kron} - W_1), (z_{PS,kron} - W_2), (y_{PS,kron} - W_1), (y_{PS,kron} - W_1), (y_{PS,kron} - W_2), (y_{PS,kron} - W_1), (y_{PS,kron} - W_1), (y_{PS,kron} - W_2), (y_{PS,kron} - W_1), (y_{PS,kron} - W_2), (y_{PS,$
3_{SDSS}	features: 2 +
	$u_{psf},g_{psf},r_{psf},i_{psf},z_{psf},u_{cmodel},i_{cmodel},g_{cmodel},r_{cmodel},z_{cmod$
	$(u_{psf} - g_{psf}), (u_{psf} - r_{psf}), (u_{psf} - i_{psf}), (u_{psf} - z_{psf}), (u_{psf$
	$(g_{psf} - g_{cmodel}), (r_{psf} - i_{psf}), (i_{psf} - z_{psf}), (i_{psf} - i_{cmodel}), (g_{psf})$
	$(g_{psf}-z_{psf}), (r_{psf}-z_{psf}), (r_{psf}-r_{cmodel}), (z_{psf}-z_{cmodel}), (s_{psf}-z_{cmodel}), (s_{$
	$(r_{cmodel} - r), (z_{cmodel} - z), (u_{cmodel} - W_1), (u_{cmodel} - W_2), (g_{cmodel} - W_2), (g_{cmod$
	$(g_{cmodel} - W_2), (r_{cmodel} - W_1), (r_{cmodel} - W_2), (i_{cmodel} - W_1),$
	$(z_{cmodel} - W_1), (z_{cmodel} - W_2)$
4	$\operatorname{SET}(features:2+features:3_{SDSS}+features:3_{PS})$

 $4 \rightarrow 3_{SDSS} \rightarrow 3_{PS} \rightarrow 2$



Training set: 586×10^3 spectral objects -

QSO: SDSS DR14q, Ross&Cross (2020) **GALAXY:** SDSS DR16













Stripe 82X survey multiwavelength catalog (Ananna+, 2017)

Test samples

- SDSS field 4179 sq.deg
- ■1%DESI-East 91.4 sq.deg
 - Stripe82X 31.3 sq.deg

Methods: ML

When Do Neural Nets Outperform Boosted Trees on Tabular Data?

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Abstract

Tabular data is one of the most commonly used types of data in machine learning. Despite recent advances in neural nets (NNs) for tabular data, there is still an active discussion on whether or not NNs generally outperform gradient-boosted decision trees (GBDTs) on tabular data, with several recent works arguing either that GBDTs consistently outperform NNs on tabular data, or vice versa. In this work, we take a step back and question the importance of this debate. To this end, we conduct the largest tabular data analysis to date, comparing 19 algorithms across 176 datasets, and we find that the 'NN vs. GBDT' debate is overemphasized: for a surprisingly high number of datasets, either the performance difference between GBDTs and NNs is negligible, or light hyperparameter tuning on a GBDT is more important than choosing between NNs and GBDTs. Next, we analyze dozens of metafeatures to determine what *properties* of a dataset make NNs or GBDTs better-suited to perform well. For example, we find that GBDTs are much better than NNs at handling skewed or heavy-tailed feature distributions and other forms of dataset irregularities. Our insights act as a guide for practitioners to determine which techniques may work best on their dataset. Finally, with the goal of accelerating tabular data research, we release the TabZilla Benchmark Suite: a collection of the 36 'hardest' of the datasets we study. Our benchmark suite, codebase, and all raw results are available at https://github.com/naszilla/tabzilla.

Advances in Neural Information Processing Systems 36 (2024), arXiv:2305.02997

Dataset credit-g jungle-chess MiniBooNE albert electricity elevators guillermo higgs nomao 100-plants-texture poker-hand profb socmob audiology splice vehicle Australian Bioresponse GesturePhase SpeedDating ada-agnostic airlines artificial-characters colic credit-approval heart-h jasmine kc1 lymph mfeat-fourier phoneme qsar-biodeg balance-scale cnae-9 mfeat-zernike monks-problems-2

Hardness Metrics		Da	ataset Attri	ibutes	Top 3 Algs.			
base	4th-best	GBDT	N	# feats.	Std. Kurtosis	1st	2nd	3rd
0.26	0.13	0.12	1 000	21	1.92	ResNet	FTTransformer	CatBoost
0.30	0.18	0.17	44 819	7	0.08	SAINT	TabNet	LightGBN
0.20	0.09	0.00	130 064	51	12162.65	LightGBM	XGBoost	CatBoost
0.42	0.28	0.00	425 240	79	1686.90	CatBoost	XGBoost	ResNet
0.46	0.38	0.00	45 312	9	2693.51	LightGBM	XGBoost	FTTransfe
0.36	0.08	0.05	16 599	19	2986.50	TabNet	XGBoost	CatBoost
0.35	0.60	0.00	20 000	4 297	NaN	XGBoost	RandomForest	TabNet
0.41	0.10	0.07	98 050	29	15.53	ResNet	XGBoost	LightGBN
0.22	0.18	0.00	34 465	119	1100.34	LightGBM	XGBoost	CatBoost
0.20	0.11	0.00	1 599	65	17.66	CatBoost	XGBoost	ResNet
0.58	0.98	0.00	1 025 009	11	0.08	XGBoost	CatBoost	KNN
0.39	0.38	0.00	672	10	0.95	CatBoost	DeepFM	MLP-rtdl
0.24	0.10	0.00	1 156	6	NaN	XGBoost	CatBoost	ResNet
0.43	0.03	0.00	226	70	NaN	STG	XGBoost	ResNet
0.30	0.03	0.00	3 190	61	NaN	LightGBM	XGBoost	CatBoost
0.05	0.10	0.10	846	19	15.16	TabPFN	SVM	DANet
0.15	0.08	0.00	690	15	2.00	CatBoost	XGBoost	TabPFN
0.07	0.07	0.00	3 751	1 777	328.77	LightGBM	XGBoost	CatBoost
0.08	0.08	0.00	9 872	33	52.18	LightGBM	XGBoost	CatBoost
0.18	0.14	0.00	8 378	121	36.43	XGBoost	CatBoost	LightGBN
0.12	0.11	0.00	4 562	49	NaN	XGBoost	CatBoost	LightGBN
0.20	0.18	0.00	539 382	8	2.01	LightGBM	XGBoost	CatBoost
0.13	0.11	0.00	10 218	8	0.63	XGBoost	LightGBM	CatBoost
0.13	0.11	0.00	368	27	4.00	CatBoost	XGBoost	FTTransfe
0.12	0.08	0.00	690	16	74.77	CatBoost	TabPFN	XGBoost
0.10	0.07	0.08	294	14	NaN	DeepFM	TabTransformer	NAM
0.13	0.13	0.00	2 984	145	47.60	CatBoost	XGBoost	LightGBN
0.14	0.07	0.00	2 109	22	28.34	CatBoost	XGBoost	FTTransfe
0.14	0.08	0.00	148	19	17.04	XGBoost	DANet	SAINT
0.00	0.07	0.07	2 000	77	0.64	SVM	SAINT	STG
0.10	0.15	0.00	5 404	6	1.23	XGBoost	LightGBM	RandomF
0.08	0.08	0.05	1 055	42	93.24	TabPFN	CatBoost	SAINT
0.07	0.05	0.16	625	5	0.02	TabPFN	SAINT	MLP
0.11	0.04	0.10	1 080	857	NaN	TabTransformer	STG	MLP-rtdl
0.00	0.04	0.10	2 000	48	1.42	SVM	DANet	ResNet
0.04	0.00	0.17	601	7	NaN	SAINT	ResNet	MLP-rtdl

«on average, GBDTs do outperform NNs»





Decision trees for classification & regression





$$R_1 = \{oldsymbol{x} : x_1 \leq t_1, x_2 \leq t_2\}$$
 $f(oldsymbol{x}; oldsymbol{ heta}) = \sum_{j=1}^J w_j \mathbb{I} (oldsymbol{x} \in R_j)$

$$w_j = \frac{\sum_{n=1}^N y_n \mathbb{I} \left(\boldsymbol{x}_n \in R_j \right)}{\sum_{n=1}^N \mathbb{I} \left(\boldsymbol{x}_n \in R_j \right)}$$





DT: model learning



 $\mathcal{L}(\boldsymbol{ heta})$

Empirical Risc minimisation

$$) = \sum_{n=1}^N \ell(y_n, f(oldsymbol{x}_n; oldsymbol{ heta})) = \sum_{j=1}^J \sum_{oldsymbol{x}_n \in R_j} \ell(y_n, w_j) \; .$$

Regression:
$$ext{cost}(\mathcal{D}_i) = rac{1}{|\mathcal{D}|} \sum_{n \in \mathcal{D}_i} (y_n - \overline{y})^2$$

Classification:

$$H_i = \mathbb{H}(\hat{\boldsymbol{\pi}}_i) = -\sum_{c=1}^C \hat{\pi}_{ic} \log \hat{\pi}_{ic}$$
 (end













Non-gaussianity in P(z)



P(z) qRF calibration



Empirical & KDE-prediction of P(z) qRF:



2-p temperature scaling method

$$W(z,T) = \frac{\exp(\ln(\hat{P}_{KDE}(z;w_s=1)))}{\hat{P}_{KDE}(z;w_s=1)}$$
$$w_s = \begin{cases} \frac{W(z_s,T_1)}{W(z_{ph},T_1)} & \text{if } z_s < z_{ph}; \\ \frac{W(z_s,T_2)}{W(z_{ph},T_2)} & \text{if } z_s \geqslant z_{ph}; \end{cases}$$



X-ray AGN photo-z: qRF or NN? RF NN 4.0 3.5 3.0 2.5 2.0 1.5 1.0 - 50 0.5 0.0 0



+Work with correlated, categorical features and missed values +Interpretability

- + NN feature engineering
- +Calibration of P(z)

0

- + Transfer learning
- + Multimodal encoders (table, image, time series)

spec-z







4

Results



Optical match precision of SRG/eROSITA X-ray sources

$$Precision_X^n(t) = \frac{\hat{N}_c^{\star}(P_{\emptyset} \leq t_n) + \hat{N}_h^{\star}(P_{\emptyset} > t_n)}{N_c + N_h}$$

 P_{\varnothing} - probability of hostless X-ray source

For standard SRGz - the completeness of **optical counterpart** identification in the DESI LIS survey area is 95% (with an optical counterpart selection accuracy of 94%). SRGz achieves high quality of photometric classification of optical counterparts of X-ray sources: > 99% completeness of photometric classification of extragalactic **objects** and stars on a test sample of sources with SDSS spectra and GAIA astrometric stars.



eRo-1%DESI-East

	N	N/N_X]
bright: $F_{X,0.5-2} \ge 4 \cdot 10^{-14} \operatorname{spr} c^{-1} \operatorname{cm}^{-2}$, Ar	rea = 91	1.40 кв.градусов	1
eRosita point X-ray sources (N_X)	1080	100.00%	10
SRGz optical counterparts	1051	97.31%	
astrometric stars GAIA DR2	129	11.94%	
SDSS DR18	537	49.72%	
SDSS DR16q	419	39.87%	
SRGz photo-z training sample	207	19.70%	
HELP	228	21.11%	10
DESI EDR	859	79.54%	
DESI EDR/astrometric counterparts	984	91.11%	2
all spectroscopic/astrometric counterparts	1019	94.35%	
medium: $1.5 \cdot 10^{-14} \leq F_{X,0.5-2} < 4 \cdot 10^{-14}$ s	$\rm prc^{-1}c$	$e^{-2}, Area = 91.40$ кв.градусов	1
eRosita point X-ray sources (N_X)	3701	100.00%	10
SRGz optical counterparts	3678	99.38%	
astrometric stars GAIA DR2	261	7.05%	
SDSS DR18	1431	38.67%	
SDSS DR16q	1287	34.99%	
SRGz photo-z training sample	529	14.38%	10
HELP	646	17.45%	
DESI EDR	2832	76.52%	
DESI EDR/astrometric counterparts	3067	82.87%	
all spectroscopic/astrometric counterparts	3322	89.76%	
faint: $6 \cdot 10^{-15} \leq F_{X,0.5-2} < 1.5 \cdot 10^{-14}$ эрг о	$c^{-1}cm^{-2}$	$^{2}, Area = 16.62 { m кв. градусов}$]
eRosita point X-ray sources (N_X)	1824	100.00%	
SRGz optical counterparts	1809	99.18%	
astrometric stars GAIA DR2	185	10.14%	
SDSS DR18	0	0.00%	
SDSS DR16q	0	0.00%	
SRGz photo-z training sample	0	0.00%	
HELP	75	4.11%	
DESI EDR	1169	64.09%	
DESI EDR/astrometric counterparts	1316	72.15%	
all spectroscopic/astrometric counterparts	1415	77.58%	



All spec/astr	ometric counterparts:	
bright	94.4%	
medium	89.8%	
faint	77.6%	

Confusion matrixes

QSO	691	8	1	2201	38	0	854	19	
Spec-class GALAXY	104	48	1	394	165	2	148	103	
STAR	2	0	129	3	1	263	1	0	18
	QSO	GALAXY Photo-class	STAR	QSO	GALAXY Photo-class	STAR	QSO	GALAXY Photo-class	ST

bright : $F_{X,0.5-2} > 4 \cdot 10^{-14} \, erg \, cm^{-2} \, s^{-1}$

medium : $1.5 \cdot 10^{-14}$

$$F_{X,0.5-2} \le 4 \cdot 10^{-14} \, erg \, cm^{-2} \, s^{-1}$$

faint: $6 \cdot 10^{-15} < F_{X,0.5-2} \le 1.5 \cdot 10^{-14} \, erg \, cm^{-2} \, s^{-1}$







spec:QSO phot: QSO

spec:GALAXY phot: QSO

spec:QSO phot: GALAXY

spec:GALAXY phot: GALAXY



Metrics:

Normalized median absolute deviation

 $\sigma_{NMAD} = 1.48 \times median(|\delta z_{\text{norm,i}}|)$

Catastrophic outliers fraction

$$n_{>0.15} = \frac{\#\{i = \overline{1, N} | \delta z_{\text{norm, i}} > 0.15\}}{N}$$

The presented photo-z results for eROSITA X-ray sources in the Stripe82X field are more than a factor of 2 better in both metrics (σ_{NMAD} и $n_{>0.15}$), compared to the photo-z results of other groups published in the Stripe82X field catalog.

Ananna'17 - photo-z model based on SED templates

Brescia'19 - photo-z model based on MLP

Stripe82X - 31.3 кв.градусов



SRGz for distant X-ray quasars





-1.00

Most luminous X-ray quasar at z=5.5 !!!

Khorunzhev, Meshcheryakov et al. **"Discovery of the Most X-ray** Luminous Quasar SRGE J170245.3+130104 at Redshift **z≈5.5**", doi:10.1134/ S1063773721030026



SRGz system (2018-2024):

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Thank you!