The SCUBA HALF Degree Extragalactic Survey (SHADES) – I. Survey motivation, design and data processing

A.M.J. Mortier\textsuperscript{1}, S. Serjeant\textsuperscript{1}, J.S. Dunlop\textsuperscript{2}, S.E. Scott\textsuperscript{2},
P. Ade\textsuperscript{3}, D. Alexander\textsuperscript{17}, O. Almaini\textsuperscript{4},
I. Aretxaga\textsuperscript{5}, C. Baugh\textsuperscript{6}, A.J. Benson\textsuperscript{7}, P.N. Best\textsuperscript{2}, A. Blain\textsuperscript{8}, J. Bock\textsuperscript{9}, C. Borys\textsuperscript{8},
A. Bressan\textsuperscript{10}, C. Carilli\textsuperscript{11}, E.L. Chapin\textsuperscript{5,14}, S. Chapman\textsuperscript{8}, D.L. Clements\textsuperscript{12},
K. Coppin\textsuperscript{13}, M. Crawford\textsuperscript{2}, M. Devlin\textsuperscript{14}, S. Dicker\textsuperscript{14}, L. Dunne\textsuperscript{4}, S.A. Eales\textsuperscript{3},
A.C. Edge\textsuperscript{6}, D. Farrah\textsuperscript{15}, M. Fox\textsuperscript{12}, C. Frenk\textsuperscript{6}, E. Gaztañaga\textsuperscript{5,16}, W.K. Gear\textsuperscript{3},
E. Gonzales-Solares\textsuperscript{17}, G.L. Granato\textsuperscript{17}, T.R. Greve\textsuperscript{8}, J.A. Grimes\textsuperscript{7}, J. Gundersen\textsuperscript{18},
M. Halpern\textsuperscript{13}, P. Hargrave\textsuperscript{3}, D.H. Hughes\textsuperscript{5}, R.J. Ivison\textsuperscript{2,19}, M.J. Jarvis\textsuperscript{7}, T. Jenness\textsuperscript{20},
R. Jimenez\textsuperscript{14}, E. van Kampen\textsuperscript{2,21}, A. King\textsuperscript{12}, C. Lacey\textsuperscript{6}, A. Lawrence\textsuperscript{7}, K. Lepage\textsuperscript{13},
R.G. Mann\textsuperscript{2}, G. Marsden\textsuperscript{13}, P. Mauskopf\textsuperscript{3}, B. Netterfield\textsuperscript{22}, S. Oliver\textsuperscript{23}, L. Olmi\textsuperscript{24},
M.J. Page\textsuperscript{25}, J.A. Peacock\textsuperscript{2}, C.P. Pearson\textsuperscript{26}, W.J. Percival\textsuperscript{2}, A. Pope\textsuperscript{13}, R.S. Priddey\textsuperscript{27},
S. Rawlings\textsuperscript{7}, N. Roche\textsuperscript{2}, M. Rowan-Robinson\textsuperscript{12}, D. Scott\textsuperscript{13}, K. Sekiguchi\textsuperscript{28}, M. Seigar\textsuperscript{20,29},
L. Silva\textsuperscript{30}, C. Simpson\textsuperscript{31}, I. Smail\textsuperscript{6}, J.A. Stevens\textsuperscript{19}, T. Takagi\textsuperscript{1}, G. Tucker\textsuperscript{32},
C. Vlahakis\textsuperscript{3}, I. Waddington\textsuperscript{23}, J. Wagg\textsuperscript{5}, M. Watson\textsuperscript{33}, C. Willott\textsuperscript{34}, M. Vacarri\textsuperscript{12}

1 Centre for Astrophysics and Planetary Science, University of Kent, Canterbury, Kent, CT2 7NR, UK
2 Institute for Astronomy, University of Edinburgh, Royal Observatory, Blackford Hill, Edinburgh, EH11 3HJ, UK
3 Cardiff School of Physics and Astronomy, Cardiff University, 5, The Parade, Cardiff, CF24 3YB, UK
4 The School of Physics and Astronomy, University of Nottingham, University Park, Nottingham, NG7 2RD, UK
5 Instituto Nacional de Astrofísica, Óptica y Electrónica (INAOE), Apartado Postal 51 y 216, 72000 Puebla, Pue., Mexico
6 Institute for Computational Cosmology, University of Durham, South Rd, Durham DH1 3LE, UK
7 Dept. of Astrophysics, Denys Wilkinson Building, Keble Road, Oxford, OX1 3RH, UK
8 Caltech, 1200 E. California Blvd, CA 91125-0001, USA
9 Jet Propulsion Laboratory, 4800 Oak Grove Drive, Pasadena, California 91109, USA
10 Osservatorio Astronomico di Padova, Vicolo dell’Osservatorio, 5, I-35122, Padova, Italy
11 National Radio Astronomy Observatory, P.O. Box 2, Socorro, NM 87801, USA
12 Astrophysics Group, Blackett Laboratory, Imperial College, Prince Consort Rd., London SW7 2BW, UK
13 Department of Physics & Astronomy, University of British Columbia, 6224 Agricultural Road, Vancouver, B.C., V6T 1Z1, Canada
14 Department of Physics & Astronomy, University of Pennsylvania, 209 South 33rd Street, Philadelphia, PA 19104-6396, USA
15 Infrared Processing Analysis Center, Jet Propulsion Laboratory, Pasadena CA 91109, USA
16 Institute of Astronomy, University of Cambridge, Madingley Road, Cambridge CB3 0HA, UK
17 Institute for Astronomy, University of Edinburgh, Royal Observatory, Blackford Hill, Edinburgh, EH9 3HJ, UK
18 Experimental Cosmology Lab, Department of Physics, University of Miami, 1320 Campo Sano Drive, Coral Gables, FL 33146
19 UK ATC, Royal Observatory, Blackford Hill, Edinburgh, EH9 3HJ, UK
20 Joint Astronomy Centre, 660 N. A’ohoku Place, University Park, Hilo, Hawaii, 96720, USA
21 Institute for Astrophysics, University of Innsbruck, Technikerstr. 25, A-6020 Innsbruck, Austria
22 Department of Astronomy and Astrophysics, University of Toronto, 60 St. George Street, Toronto, Ontario, M5S 3H8, Canada
23 Astronomy Centre, University of Sussex, Falmer, Brighton BN1 9QH, UK
24 Osservatorio Astrofisico di Arcetri, Largo E. Fermi 5, I-50125 Firenze, Italy
25 Mullard Space Science Laboratory (MSSL), University College London, Holmbury St. Mary, Dorking, Surrey, RH5 6NT, UK
26 Institute of Space and Astronautical Science (ISAS), Yoshinodai 3-1-1, Sagamihara, Kanagawa 229 8510, Japan
27 Department of Physics, Astronomy & Mathematics, University of Hertfordshire, College Lane, Hatfield, Hertfordshire AL10 9AB, UK
28 Subaru Telescope, National Astronomical Observatory of Japan, 650 North A'ohoku Place, Hilo, HI 96720, USA
29 Department of Physics & Astronomy, University of California Irvine, 4129 Frederick Reines Hall, Irvine, CA 92697-4575, USA
30 Osservatorio Astronomico di Trieste, Via Tiepolo 11, I-34131, Trieste, Italy
31 Department of Physics, University of Durham, South Road, Durham DH1 3LE, UK
32 Department of Physics, Brown University, 182 Hope Street, Box 1843, Providence, RI 02912, USA
33 Department of Physics & Astronomy, University of Leicester, Leicester LE1 7RH, UK
34 Herzberg Institute of Astrophysics, National Research Council, 5071 West Saanich Rd, Victoria, B.C., V9E 2E7, Canada
ABSTRACT
The SCUBA HAlf Degree Extragalactic Survey (SHADES) is a major new blank-field extragalactic sub-mm survey currently underway at the James Clerk Maxwell telescope. Ultimately, SHADES aims to cover half a square degree at 450 and 850 μm to a 4-σ depth of ≃ 8 mJy at 850 μm. Two fields are being observed, the Subaru/XMM-Newton Deep Field (SXDF) (02°18′−05°) and the Lockman Hole East (10°52′+57°). The survey has three main aims: i) to investigate the population of high-redshift sub-mm galaxies and the cosmic history of massive dust enshrouded star-formation activity, ii) to investigate the clustering properties of sub-mm-selected galaxies in order to determine whether these objects could be progenitors of present-day massive ellipticals, and iii) to investigate the fraction of sub-mm-selected sources that harbour active galactic nuclei. To achieve these aims requires that the sub-mm data be combined with co-spatial information spanning the radio–to–X-ray frequency range. Accordingly SHADES has been designed to benefit from ultra-deep radio imaging obtained with the VLA, deep mid-infrared observations from the Spitzer Space Telescope, sub-mm mapping by the Balloon-borne Large Area Sub-millimetre Telescope (BLAST), deep near-infrared imaging with the UK Infrared Telescope, deep optical imaging with the Subaru telescope, and deep X-ray observations with the XMM–Newton observatory. It is expected that the resulting extensive multi-wavelength dataset will provide complete photometric redshift information accurate to δz ≤ 0.5, as well as detailed spectral energy distributions for the vast majority of the sub-mm-selected sources. In this paper, the first of a series on SHADES, we present an overview of the motivation for the survey, describe the SHADES survey strategy, provide a detailed description of the primary data analysis pipeline, and demonstrate the superiority of our adopted matched-filter source extraction technique over, for example, Emerson-II style methods. We also report on the progress of the survey. As of February 2004, 720 arcmin² had been mapped with SCUBA (about 40% of the anticipated final total area) to a median 1 σ depth of 2.2 mJy per beam at 850 μm (25 mJy per beam at 450 μm), and the source extraction routines give a source density of 650 ± 50 sources deg⁻² > 3 σ at 850 μm. Although uncorrected for Eddington bias, this source density is more than sufficient for providing enough sources to answer the science goals of SHADES once half a square degree is observed. A refined re-analysis of the original 8-mJy survey Lockman hole data was carried out in order to evaluate the new data reduction pipeline. Of the 17 most secure sources in the original sample, 12 have been re-confirmed, including ten of the eleven for which radio identifications were previously secured.

Key words: cosmology: observations – galaxies: evolution – galaxies: formation – galaxies: star-burst – infrared: galaxies – submillimetre

1 INTRODUCTION
Theories of galaxy formation and evolution, embedded within hierarchical structure formation models, can describe many of the observed features of galaxies (Cole et al. 2000; Granato et al. 2000; Hatton et al. 2003). While local galaxies can in some cases still provide constraints on the high redshift populations (Panter, Heavens & Jimenez 2003; Heavens et al. 2004), the bulk of the constraints on models of galaxy evolution come either from the integral constraint from the far-infrared background (e.g. Dwek et al. 1998; Gispert et al. 2000 and references therein), or directly from high-redshift galaxy surveys (e.g. Steidel et al. 1999), the most ground-breaking of which were the Canada-France Redshift Survey (Lilly et al. 1992) and Hubble Deep Field North (HDF-N: Williams et al. 1996).

Such optical surveys have led to a great deal of progress in understanding the assembly of stellar populations, and hierarchical galaxy formation models are in increasingly good agreement with many (but not all) of these observations (e.g. Cole et al. 2000; Somerville, Primack & Faber 2003; van Kampen, Jimenez & Peacock 1994; Kauffmann et al. 1993; Guiderdoni et al. 1992; Blain et al. 1999).

However, the discovery of a substantial population of faint sub-mm galaxies (Smail et al. 1997; Hughes et al. 1998; Barger et al. 1998) has posed serious problems for the current generation of galaxy-formation models based on hierarchical structure growth. Models of the optical/UV spectral energy distributions (SEDs) of the galaxy population in the HDF-N (Thompson et al. 2001) predict only sub-mJy/μJy-level 850 μm flux densities but the sub-mm point sources in the HDF-N field have 850 μm flux densities of several mJy (Hughes et al. 1998; Serjeant et al. 2003). This shows that there is a population of star forming galaxies that are heavily obscured by dust and have much higher infrared luminosities than would be inferred from the optical/UV observations alone. If these galaxies are at high redshifts (as current data imply), and if their emission is powered by star formation with a standard solar neighbourhood initial mass function (IMF), then their observed 850 μm flux-densities of several mJy imply star
formation rates $\sim 1000 \, M_\odot \, yr^{-1}$. Moreover, the far-infrared (FIR) luminosity density implied by the sub-mm galaxy population suggests that these infrared-luminous galaxies contributed several tens of percent of the volume-averaged star formation density at $z \simeq 2$ (e.g. Smail et al. 1997; Barger et al. 1999).

One attractive interpretation of the sub-mm galaxy population is that these violently star-forming galaxies are progenitors of present-day massive ellipticals (Hughes et al. 1998; Scott et al. 2002). There are four main pieces of evidence in support of this (Dunlop et al. 2002, e.g.). Firstly, the star formation rates inferred from the sub-mm flux densities are sufficient to construct the stellar population of even the most massive elliptical galaxy in $\sim 1$ Gyr; secondly, the $K$-band morphologies of sub-mm-selected galaxies resemble those of radio galaxies which locally are hosted in giant ellipticals (Lutz et al. 2001, e.g.); thirdly, the comoving number density of bright sub-mm sources in the redshift interval $z \simeq 2-3$ is comparable with the present-day number density of bright $> 2-3 L^*$ ellipticals (Scott et al. 2002); and fourthly, tentative detections of clustering suggest that the sub-mm galaxies trace the collapse of rare, high density overdensities at high redshift (Almaini et al. 2003; Greve et al. 2004; Blain et al. 2004). Furthermore, the high dynamical masses suggested by CO observations imply massive systems, and the gas masses implied by the CO luminosities suggest extensive star formation (Genzel et al. 2003); also, the dynamical, gas and stellar masses estimated in the rest-frame optical/UV for these galaxies indicate that they are both massive, gas-rich and already contain significant stellar population (Swinbank et al. 2004; Smail et al. 2004).

A complication to this interpretation is that theory suggests a less direct relation between local galaxies and their high-redshift antecedents. CDM simulations inevitably predict that massive galaxies today are assembled hierarchically from a large number of smaller fragments that existed at high redshift. Conversely, the majority of the bright early-collapsing objects at $z \simeq 2-3$ should be found inside massive galaxies at the present (Baugh et al. 1998). If this is true, then it suggests a more detailed set of questions that new, larger sub-mm surveys should attempt to settle: (1) what fraction of present-day massive ellipticals have merged with at least one SCUBA galaxy? (2) what fraction of SCUBA galaxies will end up in a present-day massive elliptical? (3) if the answer to the second question is close to 100%, how close are the SCUBA galaxies to the end of the merger process? There are claims (Bell et al. 2004) that the total mass of stars in ellipticals has roughly doubled since redshift $z = 1$. If this increase applies to the most luminous ellipticals, this would mean that most present ellipticals were only in the earliest phases of assembly at $z = 2-3$. There is thus some uncertainty over whether a given SCUBA galaxy represents a late phase in the construction of an elliptical, or an early phase in the assembly of its nuclei. Uncertainties in the true star-formation rate and the possible lifetime of the starburst contribute to this uncertainty, which can only be addressed statistically by looking at the population as a whole.

Detailed models of the hierarchical assembly of galaxies, based on standard prescriptions for gas cooling, star formation and feedback, in general do not predict large numbers of SCUBA galaxies with star-formation rates $\sim 1000 M_\odot \, yr^{-1}$. However, Barger et al. (2002) have shown that the observed number counts and redshift distributions of the sub-mm sources can be reproduced in CDM models if the star formation in these objects is occurring with a top-heavy IMF (e.g. Larson 1998), implying that the same sub-mm flux can be produced with star formation rates $\sim 5$ times lower than for a Salpeter IMF. An alternative model that can explain the sub-mm galaxies within the framework of CDM is that of Granato et al. (2004), who propose modifications to modifications to the treatments of gas cooling and feedback, as opposed to modifications to the IMF. Finally, the treatment of virialization and the survival of subhaloes in the model of van Kampen, Jimenez & Peacock (1999) produces star formation histories which allow for much higher star formation rates at early times (especially in bursts), and therefore predicts sufficient numbers of sub-mm galaxies at high redshifts (van Kampen 2003). SHADES will provide the means to distinguish between these and other alternatives (van Kampen et al. 2004).

Of course, the radical possibility that the hierarchical orthodoxy may be flawed in some way is worth keeping open, in order that the standard theory can be properly verified. Furthermore, even the interpretation of all SCUBA sources as dusty starbursts could still be subject to future revision. Although the majority of the bright sub-mm sources have secure extragalactic identifications, and in many cases redshifts, it remains possible (albeit increasingly unlikely) that a fraction of sub-mm objects could be Galactic in origin (Scimia 2001; Lawrence 2001). Even accepting that the sources are extragalactic, the starburst model is not unchallenged: Efstathiou & Rowan-Robinson (2003) and Kaviani et al. (2004) have successfully modelled the emission of some sub-mm sources as extended cirrus in galaxies heated by the interstellar radiation field. This is possible partly because the far-infrared colour temperatures are not well-constrained with existing data. This interpretation is supported by observational evidence from Farrar et al. (2004), using sub-mm detections of a galaxy at $z \simeq 0.5$ that hosts a Type Ia supernova. The rest-frame optical luminosities and colours of sub-mm galaxies require such cirrus galaxies to be more heavily extinguished than their local counterparts - Efstathiou & Rowan-Robinson finding a best fit extinction co-efficient of $A_V \simeq 1-3$ for the high redshift galaxies as opposed to $A_V \simeq 0.4-0.9$ for the local galaxies in their sample. Such an interpretation may be testable using high-resolution observations with the Plateau de Bure Interferometer, and will be conclusively answered using the Atacama Large Millimeter Array (ALMA) with a spatial resolution of $\lesssim 0.1''$.

At present, the determination of the redshift distribution and clustering of the sub-mm galaxy population offers the best available method to constrain the properties of the over-densities hosting bright sub-mm galaxies, and hence to differentiate between alternative models of galaxy evolution (van Kampen et al. 2005). To this end, the SCUBA HAlf Degree Extragalactic Survey (SHADES, http://www.roe.ac.uk/ifa/shades/) consortium is mapping 0.5 deg$^2$ with the Sub-millimetre Common User Bolometer Array (SCUBA) at the James Clerk Maxwell Telescope (JCMT) on Mauna Kea, Hawaii. SHADES expects to produce a complete sample of $\sim 300$ bright sub-mm sources at $850 \mu$m. The survey is being carried out in...
fields with abundant supporting multi-wavelength data (see Section B.1 for full details).

In this paper, the first in a series of papers on SHADES, we present an overview of the motivation for the survey, discuss the adopted observing strategy, and describe the operation of, and first results from the primary SHADES data reduction pipeline. However, we stress that three additional and independent reductions of the SHADES data are currently underway within the consortium, and that we aim to take advantage of these multiple reductions to maximise the robustness of the final 850 µm source list. These alternative reductions, and the outcome of cross-referencing the resulting maps and source lists will be presented elsewhere. The current paper is structured as follows. Section 2 describes the aims of the SHADES survey in more detail, and Sections 3 and 4 present the data acquisition and analysis methods being used. Section 5 outlines the source-extraction methods under development for this large survey and in Section 6 we present the progress of the survey so far and Section 7 concludes the paper. Throughout, we assume a cosmology with $\Omega_M = 0.3$, $\Omega_{\Lambda} = 0.7$ and a Hubble constant of $H_0 = 72$ km s$^{-1}$ Mpc$^{-1}$.

2 MOTIVATION FOR THE SURVEY

2.1 Background: The problem of cross-identifications

The faint optical/near-infrared identifications of sub-mm galaxies (e.g., Lilly et al. 1999; Barger et al. 2000; ivison et al. 2002; Smail et al. 2002; Serjeant et al. 2003a; Webb et al. 2003; Clements et al. 2004; Dunlop et al. 2004; Wang et al. 2004; Borvay et al. 2004) and the broad ($\sim 10$–15") beams of the largest current sub-mm/mm-wave telescopes, together present difficulties for the unambiguous identification of sub-mm galaxies (Hughes et al. 1998).

However, extensive long-term efforts towards identification made in the radio (e.g., ivison et al. 2002, supported in some cases by mm-wave interferometry (e.g., Downes et al. 1999; Gear et al. 2000; Lutz et al. 2001), have produced radio identifications for $\sim 50$-70% of the brighter sub-mm sources. These radio detections have been successfully exploited to derive accurate (i.e. sub-arcsec) positions for sub-mm galaxies, thus facilitating further spectroscopic study. As a result, spectroscopic redshifts for approximately 90 radio-detected sub-mm sources have been published to date (ivison et al. 1998; 2003; Chapman et al. 2003; 2005).

The spectroscopic follow up is of course biased against those sources at redshifts where no spectral features fall within the spectroscopic range, most notably $1.2 < z < 1.7$, and may also exclude the highest redshift objects (due to the less favorable K-correction in the radio waveband compared to the sub-mm for redshifts $z > 3$). Together these effects result in moderate incompleteness in the final redshift surveys (Chapman et al. 2005) even if all identifications are robust.

Recently, rapid detections of SCUBA galaxies have been made with the Spitzer Space Telescope, in integrations of only $\sim 10$ minutes (Egami et al. 2004; ivison et al. 2004; Serjeant et al. 2004; Frayer et al. 2004; Charmandaris et al. 2004). This small sample of identifications, in conjunction with the abundant Spitzer coverage of our fields, shows the potential for identification and follow-up of the sub-mm sources.

Despite the radio and the Spitzer data, some sources may remain unidentified. Lack of a robust radio or mid-infrared identification could have five origins: (i) the sub-mm source could be spurious; (ii) the source could be severely flux boosted (Eddington 1913); see Section 2.2; (iii) the radio/far-IR emission could be significantly more extended than the VLA synthesised beam; (iv) the characteristic dust temperatures could be low; or (v) the source could be at very high redshift.

Nevertheless, armed with lower resolution observations with the VLA, along with the low-resolution sub-mm imaging to be provided by the Baloon-borne Large Area Sub-millimetre Telescope (BLAST, Hughes et al. 2002; see Section 2.3) and mid-infrared imaging from the Spitzer Wide-Area Infrared Extragalactic Legacy Survey (SWIRE, Lonsdale et al. 2003, 2004; see Section 3.1) we anticipate being able to distinguish between these five alternatives for most of the apparently unidentified sources.

The large positional uncertainty of the SCUBA sources may also lead to unreliable identifications. A measure of this is the cross-identification limit, which we define to be one random source per 10 search areas. At this surface density the likelihood of a spurious identification is given by $p = 1 - \exp^{-N(S)/\sigma^2}$, where $r$ is $7''$ (the half width half maximum of the JCMT beam at 850 µm), and $N(S)$ is the cumulative source counts of other objects in the identification catalogue with fluxes greater than $S$. For the Spitzer IRAC 3.6, 4.5 µm bands, the resulting cross-identification limits are 58 and 60 µJy respectively, well above the SWIRE sensitivity and confusion limits (shown in Table 1). For the IRAC 5.8 and 8.0 µm and Spitzer MIPS 24 µm bands, the cross-identification limits are 48, 44 µJy and 120 µJy, similar to the SWIRE sensitivities but still well above the confusion limit (Fazio et al. 2004; Marleau et al. 2004). The 70 and 160 µm cross-identification limits of 0.93 and 9.1 mJy are well below the confusion and SWIRE sensitivity levels (Dole et al. 2003). This highlights the need for careful analyses to identify the SHADES galaxies at wavelengths shorter than 24 µm. Our abundant multiwavelength coverage, especially optical and near-infrared, can be used to find objects by looking at outliers in colour-space (Smail et al. 2002; Webb et al. 2002; Pope et al. 2003, e.g.).

To illustrate the potential power of the multi-frequency/multi-facility approach adopted for SHADES, we have investigated the properties of four template galaxies, whose SEDs have been normalised to the SHADES survey depth of 8 mJy at 850 µm, as the assumed redshift is varied. Table 1 shows the flux densities expected from our four template galaxies. Note the similarity of the SWIRE limits used to differentiate Arp 220-like SEDs from other forms.

4 Mortier et al.

Table 1, shows the two flux densities for $S = 4$. The key points illustrated by these figures are:

i) The Arp 220 SED with the SHADES normalisation shows that BLAST detections of Arp 220-like SEDs should be possible to $z \simeq 2 - 3$ and that detections at 3.6 and 4.5 µm in conjunction with non-detections at 5.8, 8 and 24 µm can be used to differentiate Arp 220-like SEDs from other forms. The relative number counts of Huang et al. 2004 show...
that higher wavelength drop-outs do occur: Le Floch et al. (2004), using preliminary Spitzer MIPS (24 μm) results, suggest that the SEDs of high redshift (z ≥ 1) sources in the Lockman Hole East and the Extended Groth Strip are well fitted by an Arp 220-like model.

ii) M82 is another prototypical star-forming galaxy and galaxies with M82-like SEDs should be visible at BLAST ii) M82 is another prototypical star-forming galaxy and galaxies with M82-like SEDs should be visible at BLAST depths out to z ≃ 3 and Spitzer SWIRE depths out to z ≃ 4 using the IRAC (3.6-8 μm) wavebands.

iii) The SED of HR10, a high-redshift, extremely-red galaxy, is well matched out to redshifts of z ≥ 2 – 3 with BLAST and z ≃ 3–4 at shorter wavelengths. HR10 would be defined as a ultraluminous infrared galaxy (ULIRG) by its infrared luminosity.

iv) The SED of NGC 1068, dominated by an AGN-heated dusty torus, is discussed in more depth in Section 2.2.3.

These models illustrate that the mid-infrared and far-infrared flux-density limits for the coverage of the SHADES fields will detect sub-mm galaxies to redshifts z ≃ 4, comparable to that from the deepest radio integrations. We can confirm these expectations using the properties of existing SCUBA galaxies which have been detected at 24 μm (Egami et al. 2004; Frayer et al. 2004). These have been found to have 24 μm flux densities ranging from 80 to 2800 μJy, although the median flux is 230 μJy and half of the detections lie in the range 160 – 370 μJy. Such measurements compare favourably with the anticipated SWIRE 5σ survey limit of 105 μJy at 24 μm (Lonsdale et al. 2004). The deeper Spitzer GTO data may also detect many of the sub-mm galaxies at other wavelengths.

2.2 SHADES science goals

2.2.1 Measurement of the cosmic history of massive dust-enshrouded star-formation activity

A key constraint in the phenomenology of galaxy formation is the cosmic history of dust-enshrouded star formation, observed via the evolution of far-infrared luminosity density. The flat sub-mm selection function is well-known to give sub-mm galaxy surveys an informative constraint on the far-infrared luminosity density throughout most of the Hubble volume (e.g. Franceschini et al. 1999; Blain & Longair 1996). Spectroscopic redshifts or photometric redshift estimates are clearly essential to constrain the evolving far-infrared luminosity density, but the identifications have proved challenging (see above). Moreover, even when secure identifications are available, the optical or near-infrared spectroscopic follow-up observations are time-consuming, typically requiring > 2 hours of integration on each target with 8–10m-class telescopes, and are not guaranteed of success (e.g. Chapman et al. 2003; Simpson et al. 2004).

However, even in the absence of an optical or near-infrared identification photometric redshifts can still be derived on the basis of long-wavelength (i.e. radio-to-far-infrared) photometry. The simplest of these methods uses a single colour ratio between observations at 850 μm and 1.4 GHz (Carilli & Yun 1999; Dunne et al. 2004; Rengarajan & Takeuchi 2001) to discriminate between low and high-z star-forming galaxies. This method applied to a sample of 30 sources (Ivison et al. 2002) produces estimated redshifts accurate to δz ≃ 0.4–1.5.

Despite the dust temperature – redshift degeneracy present in FIR sources Blain, Barnard & Chapman (2003), extension of this method to include multiple colour information in the radio to sub-mm bands allows the derivation of photometric redshifts with accuracies of δz ≃ 0.5 or better (Yun & Carilli 2002; Hughes et al. 2002; Aretxaga et al. 2003; 2004; Wiklind 2004), even taking into account the full range of dust properties present in the local galaxy analogues. The most recent comparison of photometric and spectroscopic redshifts for blank field sub-mm sources yield a dispersion of δz ≃ 0.3 when three or more long-wavelength detections are available (Aretxaga et al. 2005). Uncertainties due to the temperature-redshift degeneracies could be further reduced by performing spectroscopic calibration upon a representative subset of the sample Blain et al. 2004).

For those sources for which near-infrared or mid-infrared identifications are secured, a complementary (and in principle independent) method of estimating redshifts is to use the Spitzer Space Telescope and corresponding ground based near-infrared observations to identify the position of the redshifted 1.6 μm peak of the near-infrared stellar continuum using the IRAC 3-8 μm bands Simpson & Eisenhardt (1999; Sawicki 2002). This method gives an indication of which objects lie at redshift z ≥ 1.5 and obtains redshift estimates accurate to δz ≃ 0.5 at z ≃ 1.5 independent of the BLAST and VLA measurements. Where optical photometry is available, the photometric redshift is more accurate still (Pope et al. 2005).

Given the need to break the sample into a few redshift bins, while maintaining statistically useful numbers in each bin, we require of the order of 100 sources in total in order for the N(z) histograms to be able to differentiate between available models van Kampen et al. 2003). The combined multiwavelength data are expected to yield a redshift resolution of better than δz ≃ 0.5 for 300 galaxies, using spectroscopically calibrated photometric redshifts (Aretxaga et al. 2005).

2.2.2 Determination of whether SCUBA galaxies are progenitors of present-day massive elliptical galaxies

The high inferred star formation rates of sub-mm galaxies, while consistent with expectations for proto-ellipticals, nevertheless do not provide unambiguous evidence that they are progenitors of massive elliptical galaxies. This is both because the duration of the starburst is unknown, and because the derived star-formation rate is sensitive to the assumed temperature and initial mass function of the mass distribution Larson 1998; Baugh et al. 2005). In contrast, the clustering of bright SCUBA sources on scales of up to ~ 10 Mpc offers a potentially very powerful constraint on the nature of the sub-mm population Percival et al. 2003, given even a relatively broad (δz ≃ 0.5) constraint on the estimated redshifts of individual sources (van Kampen et al. 2005). As discussed in van Kampen et al. (2005), to sample the sub-mm population over such scales requires a degree-scale survey (1° is 29 Mpc at z = 2 in our adopted cosmology). Therefore, the desire to probe scales approaching 10 Mpc
provides one of the primary motivations for the eventual areal coverage goal of SHADES (i.e. half a square degree).

Previous blank sky surveys carried out with SCUBA have identified a total of \( \sim 100 \) sources in disparate areas on the sky. These survey fields include the Hubble Deep Field (Hughes et al. 1998; Serjeant et al. 2003; Borys et al. 2003; Wang et al. 2004; Borys et al. 2004), the Hawaii deep field regions (Barger et al. 1998, 1999), the Lockman Hole East and the Elais N2 region in the 8-mJy Survey (Scott et al. 2002; Fox et al. 2002), the Spitzer northern continuous viewing zone (Sawicki & Webb 2003), and the Canada-France Redshift Survey (CFRS) fields by the Canada UK Deep Sub-millimeter Survey (CUDSS; Eales et al. 1999). However, the resulting composite existing ‘sample’ of sub-mm sources spans a wide range in intrinsic luminosity and is distributed between many small fields imaged to varying depths. As a result it has proved impossible to derive unambiguous constraints from the apparent clustering properties of these sources Borys et al. 2003; Scott et al. 2002. By providing a complete and homogeneous sample of the most luminous sub-mm sources in two wide-area fields, SHADES aims to provide the first robust constraints of the clustering properties of the sub-mm galaxy population.

2.2.3 Determination of the fraction of SCUBA sources that harbour obscured active galactic nuclei

The Spitzer 3.6–160 \( \mu \)m data from the SWIRE and GTO surveys Lonsdale et al. 2003, 2004; Egan et al. 2004; Huang et al. 2004 sample the spectral energy distributions in the rest-frame near-infrared and mid-infrared. The latter is sensitive to the presence of AGN dust tori, making the Spitzer data key to determining the AGN bolometric fraction in these high-infrared-luminosity galaxies e.g. Almaini, Lawrence & Boyle 1997; Esteban, Rowan-Robinson & Siebenmorgen 2000; Farrah et al. 2002. Most torus models show warm colour temperatures which therefore would not contribute significantly to the sub-mm flux.

X-ray visible AGN and sub-mm sources are only rarely coincident in shallow X-ray observations Bautz et al. 2000; Fabian et al. 2000; Waskett et al. 2003; Almaini et al. 2003 and yet seem to trace similar structures on arcminute scales in the Elais N2 field Almaini et al. 2003. Possibly, these two populations represent different, relatively short-lived, phases in the formation of massive objects at high redshift. Alternatively, the majority of SCUBA sources may contain a massive and active black hole that is too heavily obscured to be detected with the current X-ray surveys. Such Compton-thick objects may be associated with the formation of super-massive black holes. Some X-ray objects have been found to have a sub-mm source associated with them e.g. Barger et al. 2003 and Alexander et al. 2003, 2004 suggest that even those sub-mm galaxies without an X-ray counterpart could contain low luminosity AGN. However, as Alexander et al. point out, the sub-mm emission in these galaxies would be dominated by star formation and not the AGN, so any estimates of star formation rates would not be affected.

The NGC 1068 SED in Fig. 4 normalised to the SHADES sensitivity, demonstrates that hyperluminous AGN dust tori in the SHADES survey, with the AGN dominating even the sub-mm flux, should be detectable in the Spitzer 24 – 160 \( \mu \)m and BLAST 250 – 500 \( \mu \)m bands at redshifts of up to \( z = 2 \). In this extreme limiting case, theSED is dominated by the dust torus, with little contribution from circumnuclear star formation. Ivison et al. 2004 and Egami et al. 2004 have already shown that Spitzer 24 \( \mu \)m photometry is efficient at demonstrating the presence of AGN in cases where the AGN makes a much smaller bolometric contribution, compared to that of the star formation; this AGN detection is particularly effective when combined with photometry in the IRAC bands Ivison et al. 2004.

3 DATA ACQUISITION

3.1 The survey fields

The half square degree to be covered by SHADES is split between two survey fields – the Lockman Hole East (field centre approximately \( 10^h 52^m 28^s +57^° 22' 20'' \)) and the Subaru/XMM–Newton Deep Field (SXDF, \( 02^h 18^m 00^s -05^° 00' 00'' \)). The fields were chosen for their low Galactic cirrus (100 \( \mu \)m surface brightness \( \sim 1 \)MJy sr\(^{-1} \)) and benefit from abundant cospatial multi-wavelength data. The declination of the source fields and their spread in RA make these fields observable for the majority of the year using the JCMT as well as being accessible to BLAST, Spitzer, the VLA, UKIRT, Subaru, Keck and Gemini telescopes. The decision to include an equatorial field was partly driven by the desire to provide a sub-mm source catalogue accessible to ALMA.

Observations in the Lockman Hole East are being extended around the 151 arcmin\(^2\) observed as part of the SCUBA 8-mJy Survey Scott et al. 2002. The direction and shape of this extension is driven primarily by the existence of ultra-deep VLA imaging at 1.4GHz.

The specific choice of the SXDF as the equatorial field was motivated by the existence of deep XMM–Newton imaging, associated deep VLA observations at 1.4 GHz, and existing deep multi-colour optical imaging obtained with the Subaru telescope.

The near-infrared (\( J, H, K \)) imaging for both fields will be provided by the new UKIRT WFCAM instrument as part of the UK Infrared Deep Sky Survey (UKIDSS). Specifically, the Ultra Deep Survey (UDS) component of UKIDSS will cover 0.77 deg\(^2\) to \( K \approx 23 \) in the SXDF, while the Deep Extragalactic Survey (DXS) in UKIDSS will map the SHADES Lockman field to \( K \approx 21 \).

Further multi-wavelength coverage comes from BLAST (500, 350 and 250 \( \mu \)m) surveys in our fields and two Spitzer surveys – the SWIRE Legacy Survey Lonsdale et al. 2003, 2004 and the Guaranteed Time Observations (GTO) data Egan et al. 2004; Huang et al. 2004. The BLAST survey is expected to be confusion limited at all wavelengths, corresponding to a 5\( \sigma \) flux density at the confusion limit of approximately 25 mJy in all three bands (derived from Rowan-Robinson 2001). The SPIRE survey flux density limits are shown in the first row of Table 1. Various pointed followups are also underway including using SHARC-II at the Caltech Sub-millimeter Observatory (CSO).

The BLAST 500 \( \mu \)m data are expected to be deeper than the SCUBA 450 \( \mu \)m data because the SCUBA observations are deliberately restricted to be conducted in only
Figure 1. Model spectral energy distribution plots of template galaxies with survey sensitivities overplotted. Filled circles: SWIRE sensitivities 500 seconds, 5σ (Lonsdale et al. 2004). Open triangles: The pre-flight Spitzer sensitivities for 70 and 160 µm are shown whilst the SWIRE team re-assess their observing strategy due to the degraded MIPs sensitivities, although currently these are expected to be two to three times worse. Filled triangles: The pre-flight BLAST confusion limit estimates (derived from Rowan-Robinson 2001) of 25 mJy; the sensitivity estimates (Hughes et al. 2002) are in the range 15 – 25 mJy. Filled diamonds: SHADES survey sensitivities of 8 mJy at 850 µm and 75 mJy at 450 µm. Models have been normalised to the SHADES survey depth of 8 mJy at 850 µm. Top left panel: Arp 220 – a highly-obscured local starburst galaxy (note: it is also a ULIRG Elbaz et al. 2002). Top right panel: NGC1068 – a typical Seyfert galaxy (Efstathiou, Hough & Young 1995). Bottom left panel: M82 – an irregular dusty star-forming galaxy (Efstathiou, Rowan-Robinson & Siebenmorgen 2000). Bottom right panel: HR10 – a high-redshift, extremely-red galaxy (Takagi, Hanami & Arimoto 2004). Bolometric (3–1000 µm rest-frame) luminosities for each model, as normalised, are shown in the legends.

grade 2–3 weather ($\tau_{225\,\text{GHz}} \approx 0.05 - 0.10$; this restriction was adopted to allow other, smaller programmes on the JCMT to best exploit the rare, grade-1, conditions). Because the 450 µm SCUBA data will be of only moderate quality, we expect few sources to be detected in the 450 µm maps. Therefore, in this paper, we focus primarily on the 850 µm data.

3.2 SCUBA technical information

SCUBA is composed of two arrays of bolometers that view the same region of sky simultaneously, a long wave array of 37 bolometers used at 850 µm and a short wave array of 91 detectors used at 450 µm. The pixels are arranged in a hexagonal pattern, with the feedhorns close-packed. The bolometer performance improves with decreasing temperature, so SCUBA has a helium cooling system to improve detector sensitivity. Thermal noise from the sky and local surroundings dominates at millimetre wavelengths.

The SHADES survey is conducted in jiggle-mapping mode. The SCUBA bolometers instantaneously undersample the sky but are dithered in a 64-point pattern to ensure that, overall, the sky is sampled at the Nyquist frequency or better at both wavelengths. Further details on SCUBA can be found in Holland et al. (1999).

The terrestrial atmosphere and thermal emission from the telescope both contribute to a strong background ($\sim 1\,\text{Jy per square arcsec}$) and the atmospheric part of this emission varies rapidly. By rapidly chopping the secondary mirror and nodding the entire telescope these effects are reduced, leaving a residual atmospheric noise which is common-mode to and therefore uniform across the whole array of bolometers.

Jiggle-maps are coadded to improve the signal to noise ratio (hereafter S/N) allowing measurements of signals that are tens to hundreds of thousands of times fainter than the background.
Table 1. Comparison of the Spitzer survey flux density limits with galaxy populations normalised to the SHADES depth of 8 mJy at 850 μm. Also listed are the effective cross-identification limits (as described in the text).

<table>
<thead>
<tr>
<th>Wavelength</th>
<th>3.6 μm</th>
<th>4.5 μm</th>
<th>5.8 μm</th>
<th>8.0 μm</th>
<th>24 μm</th>
<th>70 μm</th>
<th>160 μm</th>
</tr>
</thead>
<tbody>
<tr>
<td>SWIRE 5σ in 500s</td>
<td>3.7 mJy</td>
<td>5.3 mJy</td>
<td>48 μJy</td>
<td>37.7 mJy</td>
<td>106 mJy</td>
<td>6 mJy</td>
<td>50 mJy</td>
</tr>
<tr>
<td>Sconf</td>
<td>1.5 mJy</td>
<td>1.5 mJy</td>
<td>8.3 mJy</td>
<td>5.4 mJy</td>
<td>88 mJy</td>
<td>5.3 mJy</td>
<td>48 mJy</td>
</tr>
<tr>
<td>Nsrc</td>
<td>1.7</td>
<td>1.4</td>
<td>0.84</td>
<td>0.81</td>
<td>0.13</td>
<td>0.009</td>
<td>0.003</td>
</tr>
</tbody>
</table>

1SWIRE limits from Lonsdale et al. (2004).

The SWIRE team is currently re-assessing the observing strategy due to the degraded MIPS sensitivities. The values shown here for 70 and 160 μm sensitivities are pre-flight estimates only.

**Confusion limit from observed source counts, of one source per 40 SCUBA beams (7′′ radius circle)

3Number of observed sources per SCUBA 850 μm beam (7′′ radius circle) greater than the SWIRE limit.

4Number counts from Fazio et al. (2004)

5Number counts from Marleau et al. (2004)

6Number counts from Dole et al. (2004)

3.3 The observing strategy

The survey makes use of close-packed hexagonal geometry to place jiggle-maps in an interleaved positioning scheme. This provides as uniform a noise level across the survey field as practicable, as well as ensuring that each sky position is covered by multiple bolometers. Figure 2 shows one interleaved ‘tripos’ pattern, illustrating the central triangular region covered uniformly by the three hatched jiggle-maps.

The tripus system of three overlapping maps is observed for each of six different chop-throw and chop position angle (PA) combinations. This is a significant departure from the previous survey strategy most similar to SHADES, that adopted for the 8-mJy survey by Scott et al. 2002. We specifically chose the six chop throws motivated by the Emerson-II chop throw methodology i.e. chop throws of 30°, 44°, 68°, at PAs of zero and 90 degrees in right ascension/declination co-ordinates. This choice of chop throw and PA ensures that no Fourier modes larger than the beam and smaller than the largest chop throw are lost entirely. The source extraction from these multiple chop throw maps is discussed below (Section 4). By observing each of the chop throw/PA combination maps at different airmasses, the noise levels in each tripus should ensure an even coverage. Thus, one chop throw / chop PA combination will always be observed within a particular airmass range; while it would be possible to balance the airmasses evenly over the chops in order to avoid correlating the chop strategy with airmass, our adopted strategy makes observing decisions easy enough to maintain a low error rate. In addition, the jiggle-maps at each tripus position are observed in a priority order which keeps the survey area approximately circular at any time, in order to minimise the perimeter area which will have lower signal-to-noise.

In the SXDF, the observing strategy has been to extend the region from the centre of the field in a spiral manner. The area of Lockman Hole East already covered by the 8-mJy survey has not been repeated, since the noise level of this area is already at the required depth. Therefore, as discussed above, the new SCUBA data have been extended around the existing 8-mJy Lockman Hole East data.

4 THE DATA REDUCTION PROCESS

We discuss here the Interactive Data Language (IDL) reduction pipeline developed for SHADES from the original 8-mJy survey reduction process by Scott et al. 2002 and Serjeant et al. 2003a). This process flat-fields the data, combines the data from the individual chops and nods, and corrects for the effect of the atmosphere using an extinction correction routine. The pipeline also corrects for noisy bolometers and fast transient spikes in the data, e.g. cosmic rays (see below). In order to extract spatial information, the jiggle-map data can be regridded onto rectangular co-ordinates. The improvements and variations on the 8-mJy survey pipeline made for the SHADES data are listed below; for further details of this reduction method see Serjeant et al. 2003a).

4.1 Extinction corrections

Sky absorption caused by water vapour in the atmosphere was previously removed from the data using smoothed CSO sky-dip measurements extrapolated to 850 and 450 μm (using the conversion relations given by Archibald et al. 2002) or by SCUBA sky-dip measurements when insufficient CSO data were available. CSO tau sky monitors take sky-dip readings at 225 GHz every 10 minutes. SCUBA sky-dips have the benefit of being at the observation wavelength but are taken at a different time to the observations. The new pipeline preferentially uses the water vapour radiometer data (WVM, Wiedner et al. 2001), available since July...
4.2 Bolometer and sky noise analysis

In what follows we refer to a single measurement (i.e. the average of 8 chop cycles subtracted between the 2 nod positions) from a single bolometer as a ‘readout’. Each readout represents approximately 2 seconds of integration time. The noise in our data varies with time and between bolometers. As the noise was found to vary significantly on timescales significantly longer that \( \sim 100 \) readouts, we decided to measure the noise in 128-readout groups for each bolometer. This is achieved by fitting a Gaussian to the histogram of readouts of a 128-readout group. Outliers in the readout distributions at the \( > 3\sigma \) level are flagged as glitches. This filters out cosmic rays. Instrument systematics should be removed by the nodding technique. We find, nevertheless, that there is still residual sky emission in the data, caused by the sky level varying on timescales less than that of the nod. This level is difficult to characterise, but appears to be common to all bolometers in the array, taking into consideration the noise level of individual bolometers. The average in the form of the mode of the data is found by fitting a Gaussian to the data from all bolometers for each of the long/short wavelength bolometer groups for each time step. The DC-offset over the long/short array is then removed for each time step. Sky levels are evaluated independently at each wavelength so that two flux readings can be taken at different wavelengths from the data. Higher order terms of the sky-level are not removed in this method as they have been found not to be significant.

A significant difference from the 8-mJy survey is the presence of a spike in the power spectrum of some of the bolometers at a period of roughly 16 samples, for dates from the end of 2002 onwards as seen in Fig. 3 (Borys et al. 2003, Webb et al. 2004). Tests have shown that this effect is only significant for our data between December 2002 and June 2003. This effect presents difficulties for the sky-noise removal program because the frequency is the same as that of the jiggle pattern itself. It has the effect of skewing the distribution of the sky-noise, so that it is not correct to remove the same DC sky level for both those bolometers with the noise spike and those without. Where a significant number (greater than 10) of bolometers are affected in each map, the bolometers with and without the noise spike are treated as individual data sets for the sky-subtraction analysis. The process of bolometer noise measurement and sky subtraction is then iterated.

In the method described in this paper we have not attempted to remove the noise spike, but have simply chosen to isolate the affected bolometers in our sky subtraction. Therefore we do not knowingly allow the presence of the spike to distort the sky subtraction process. As a result our assigned noise level \( \sigma \) may not be optimal, although sources lost to the higher noise regions should be accounted for statistically using completeness simulations. An alternative noise spike treatment, which seeks to remove the noise spike from the data time-stream, has been applied to the SHADES data, and the results are almost identical.

Implicitly these algorithms assume the S/N of point sources to be negligible in the bolometer readouts, which can readily be seen to be the case given the thousands of readouts that contribute to the \( \sim 10 \sigma \) sources in sub-mm surveys. However this is not true for calibrators, so for these the noise measurement and deglitching stages are replaced by assigning a noise value that consists of an arbitrary- magnitude noise equivalent flux density (NEFD) value which scales as the square root of the total integration time on each position on the sky (Archibald et al. 2002).

4.3 Flux calibration

Calibration maps of Mars, Uranus, and secondary objects (the compact non-variable sources 16293−2422, CRL2688, CRL618, HL Tau and the variable sources IRC+10216 and OH231.8) have been used to calculate the flux conversion factors (FCF) for each night (Henness et al. 2000). The calibration maps are taken with the same chop throws as the
Figure 3. The spike in the power spectrum of the bolometer readouts. The upper row of plots shows the power spectrum of a typical (in this case the central) bolometer, before (left) and after (right) sky subtraction. The lower row of plots shows the same for a bolometer affected by the power-spike, showing clearly the spike at a period of roughly 16 samples (at the dotted line) and the fact that the power-spike itself has not changed.

observations, and give information on the gain of the telescope as it changes throughout the night in response to dish temperature and environmental effects. The FCF is particularly variable at times around sunrise/sunset. Therefore calibration observations at all three chop throws and positions are taken at the start and end of each observing block, around sunrise/sunset. Extra, single chop throw, observations are also made when many hours of observations have been taken without calibrating.

A source extraction routine identical to that used in the final source extraction analysis is used to find the integrated voltage reading of the calibration source, and this is compared to standard flux values, including adjustments for the known variability of IRC+10216 and OH231.8 (Jenness et al. 2002), to calculate the FCF. This gives an FCF representing Jy V^{-1} for the total flux of a point source (see Section 3.1). This calibration factor corresponds to the typical notation of Jy per beam. Calibration factors can have an error of up to 10%, because of variation with time and measurement of the sources’ integrated flux. The typical variation in FCF across any SHADES shift is approximately 5%, though this is larger when data are taken around sunrise or sunset, or when observing is extended into daylight hours. The FCF data are time-interpolated over the night, as opposed to using the mean value for each half of the night, as was done for the 8-m Jy survey.

Some FCFs do not follow the trend of the data for the rest of the night. The most common reason for this is because the calibrator is extended. Mars behaved as a non-point source object due to its recent proximity to the Earth and IRC+10216 has a CO/dust envelope of at least 1 arcmin in extent. These observations were not used to calculate the night’s FCFs. Approximately 10% of our calibration maps are affected in this way. When abnormal FCFs occur the calibration changes throughout the night are tested using the pointing observations of the secondary calibrators named above.

Where there are no usable calibration values or no agreement between the pointing observations and calibration observations, standard calibration values are used. Standard calibration values were evaluated using our own sample of calibrator and pointing maps, reduced in IDL. These standard FCFs are approximately 20% lower than the JCMT standards using a SURF reduction, due to the differences in the method used to rebin the data. This systematic difference demonstrates the importance of treating the calibrators in the same way as the sources. One test of these FCFs is to compare the flux densities evaluated for sources with e.g. the flux densities calculated using the 8-m Jy survey-reduction method; the flux densities were found not to be systematically affected. Tests were also carried out on the calibration observations to investigate the effect of a noise-weighted source extraction as opposed to replacing the NEFD with a fixed arbitrary value. The differences were much less than the calibration factor errors for the respective wavelengths (∼1% at 850 µm and ∼10% at 450 µm).

4.4 Pointing corrections

Telescope pointing observations are taken at intervals during the evening to correct for the positioning of the telescope on a source with respect to its pointing model. Whilst these offsets are used during data acquisition, drifts between pointing observations cannot be corrected for at the telescope and so must be applied retroactively. Once applied, the SCUBA2MEM program (Jenness & Lightfoot 1998), takes them into account when exporting the positions of each bolometer in the time series for further processing by the IDL pipeline. Due to the recent announcement of an error in the tracking model at the JCMT which has affected data taken between August 2000 and April 2003 (Tilanus 2004), we are making pointing corrections to the maps currently reduced. The errors are in azimuth, but are elevation dependent. 35% of the maps covered in this paper were taken during the affected period. However, the median absolute error of these when combining the offset between a pointing
observation and its science observation is 0.53", with only 15% of the affected maps having an offset of > 1.5", which is of similar level to the usual rms pointing error of 1.3" in each coordinate. The maximum error of any one map is 5" and less than 0.5% of our total maps have a tracking error of > 3".

4.5 Making zero-footprint maps

The final images are produced using an optimal noise-weighted drizzling algorithm (Fruchter & Hook 2002) with a pixel size of 1 square arcsec. This is the same method as that employed in the SCUBA 8-mJy Survey (Scott et al. 2002) and Hubble Deep Field North (Serjeant et al. 2003; Borys et al. 2003) data reductions. Both output signal and noise maps were created, the signal in any single pixel being given by the noise-weighted average of the bolometer readouts for which this is the closest pixel. Unlike a standard shift-and-add technique, which takes the flux density in each detector pixel and places it into the final map over an area equivalent to one detector pixel projected on the sky, drizzling takes the flux density and places it into a smaller area in the final map. Although this significantly reduces the signal-to-noise ratio in each pixel, this approach helps preserve information on small angular scales, provided that there are enough observations to fill in the resulting gaps. The area in the coadded map receiving the flux from one detector pixel is termed the footprint. Our method is an extreme example of drizzling in which the footprint is selected to be as small as is practicable given the point-source filter in the case of uniform noise (von der Heide 2002) and Hubble Deep Field North (Serjeant et al. 2003). This is optimal for point source sensitivity, but is not optimal for spatial resolution and assumes that the sources will not be resolved or confused. These assumptions can hold for the 450 µm data, but are more difficult for the 850 µm data in which the beam size is larger and confusion noise is more of a problem.

Indeed, both by examining the data and through clustering arguments it is clear that some sources are partially blended and some are confused. For the science goals of SHADES, it is important that sources fairly close together on the sky can be properly separated, because otherwise much of the potential power of the first radial bin in the angular correlation function, $w(\theta)$, will be lost.

Starting from the simple case of unresolved point sources: generalising the source extraction methodology of Serjeant et al. (2003b), the best fit (minimum $\chi^2$) point source flux at any point on the sky is given by

$$ F = \frac{\sum_c S_c W_c \otimes P_c}{\sum_c W_c \otimes P_c^2} $$

(1)

where $F$ is the best fit flux, $c$ indicates the chop throw and position angle combination, $S$ is the image signal, $W$ is the reciprocal of image variance, $P$ is the point spread function, and $\otimes$ indicates convolution. The S/N image is derived using

$$ F = \frac{\sum_c S_c W_c \otimes P_c}{\sum_c W_c \otimes P_c^2} $$

(2)

where $\delta F$ is the error on $F$. In our case, $P$ includes the positive beam and both negative sidelobes.

Simulations shown in Figs. 3 and 4 indicate that this multiple chop source extraction yields similar S/N at the peaks as was inserted into the map at the source positions, while removing the problem of negative-chop holes coinciding with other sources.

Sources are currently identified as peaks in the S/N maps, using a connected pixel approach using the IDL LABEL_REGION routine (http://www.rsinc.com) to find the peak. Sources were identified using multiple S/N threshold cuts between 3.0$\sigma$ and the peak S/N of the map. These multiple cuts allow separation of blended sources, where there are separate peaks. (see Fig. 4).

It can be shown that the method of multiple threshold cuts can deblend Gaussian sources with equal fixed full width half maximum (FWHM) having minimum separation between peaks of $\sqrt{-2\sigma^2 \ln(p)}$ where FWHM = $2\sqrt{2\ln2}\sigma$ and $p$ = ratio of the individual sources’ peak S/N where $0 < p \leq 1$. Sources are found with peaks $> 3.0\sigma$ and we have a maximum S/N of $\sim$8. We would therefore consider peaks with separation less than $\sim$8.33". This is comparable to the beam size of the SCUBA beam and therefore this should only become a significant issue if sources are found with much higher S/N. For the purposes of our completeness and reliability simulations, and for our future source count derivations from this analysis, we only use the method of multiple cuts described above.

Since source counts are not the only science goal, it may be useful to attempt deblending of source pairs which are closer than the beam width. To that end a more sophisticated source deblending algorithm has been developed, building on that detailed in Scott et al. (2002). In the Scott et al. technique the flux densities of all significant peaks are fitted simultaneously using a maximum-likelihood technique at the positions of the peaks. We have extended this to fit to the spatial position as well as the flux, using the position

5 THE IMAGE PROCESSING PROCEDURE

5.1 Matched filter source-extraction techniques

Convolution of the image with a point spread function (PSF) is the usual method for source extraction and is the optimal point source filter in the case of uniform noise (von der Heide 1974; Eales et al. 1992; 2000). In the case of non-uniform noise, a method of minimisation of $\chi^2$ of the data with the PSF is used, which can be expressed as a convolution (for further details see Serjeant et al. 2003a). This method is optimal for point source sensitivity, but is not optimal for spatial resolution and assumes that the sources will not be
Table 2. The best-fit parameters for fitting two sources to the area around Lockman 850.1 and 850.8. The position and flux errors are formal 1σ errors computed from the covariance matrix.

<table>
<thead>
<tr>
<th>Position</th>
<th>Flux (mJy)</th>
<th>S/N</th>
</tr>
</thead>
<tbody>
<tr>
<td>10 52 01.31 +57 24 44.4</td>
<td>5.2±1.1</td>
<td>4.9</td>
</tr>
<tr>
<td>10 52 00.33 +57 24 19.0</td>
<td>9.3±1.2</td>
<td>8.0</td>
</tr>
</tbody>
</table>

![Image](image_url)

**Figure 4.** A connected pixels approach on point-source-filtered data with multiple threshold cuts can identify blended sources which have two separate peaks. The 4.5σ cut would identify only the left hand peak, whereas the 3σ cut would only identify the right hand one. The 3.5σ cut would identify two peaks.

and fluxes of sources from the source-extraction method as a starting point and fitting between one and six sources at each position. This becomes a computationally tractable problem when we consider only the pixels around the > 3σ peaks in the map that would contribute to the flux at that position.

Adding additional sources to the fits can improve the reduced χ², but these new sources may not necessarily represent the underlying distribution. Distinguishing between two close point sources and some other extended structure (such as a single extended source) implicitly involves constraining the quadrupole moment of the image, and as Lucy (1992) has shown, the signal-to-noise requirements for constraining the higher order multipoles are extremely stringent. Nevertheless, the positions of known sources may be refined using our multi-wavelength data. Such refinement is optimal if one simultaneously fits all the relevant multi-wavelength data, and this can be done within our methodology.

As an example of this methodology, we have attempted to deconvolve Lockman 850.1 and 850.8 using the 850 μm maps from the 8mJy survey. The reported fluxes of these sources in the 8 mJy survey are 10.5 ± 1.6 mJy and 5.1 ± 1.3 mJy respectively. We performed the multiple source fitting, and the best fit is given in Table 2, the covariance matrix of which shows a weak correlation of fluxes with positions and between the fluxes of the two sources.

### 5.2 Emerson-II deconvolution

An alternative method to construct images is to use the multiple chop strategy to recover the modes missing in any single chop, through the Emerson II deconvolution algorithm. This has been shown to be effective in reproducing sources in data with two chop throws and one position angle, as was the observing strategy applied to the Hubble Deep Field (Hughes et al. 1998; Serjeant et al. 2003a). This is not the only possible methodology, but it has the advantage of having clear precedents in Galactic astronomy (e.g. Johnstone et al. 2000; Pierce-Price et al. 2000).

The difference image produced by the chop process during observation can be considered a convolution of the sky with the chop function. Recognising that a convolution in real space is the same as multiplication in Fourier space, the Emerson-II algorithm reconstructs the image by effectively dividing by the chop function in Fourier space. Using this technique, modes in Fourier space are lost where the Fourier transform of the chop function is zero, but these can be filled in using modes from data taken at other chop angles. This method has the benefit of using the flux from the negative chop-holes and folding it back onto the source position. The down-side of this for the Hubble Deep Field data is that modes are lost altogether because the 30′′ and 45′′ are in a 2:3 ratio. In contrast, the chop strategy implemented for SHADES is well suited to this reduction method because the chop throws are incommensurate and the particular values of 30′′, 44′′ and 68′′ have been previously shown to work well with the Emerson-II technique. Fig. 4 shows an example of the source-extraction method of the primary pipeline, in which a number of sources, simulated using the 8-mJy survey source positions and fluxes, have been extracted using the multiple-chop source extraction described above. Fig. 5 also shows the alternative method of reconstructing the image using the Emerson-II algorithm (the analogous algorithm for SCUBA scan maps is discussed in Johnstone et al. 2000). These two algorithms give superficially extremely similar reconstructions; this is partly because the multiple chop throws and position angles distribute the negative sidelobe fluxes over a large number of positions. Although the Emerson-II method may be useful for producing cosmetically clean images, we have not investigated the presence of possible artefacts made by the map-making process, and we prefer to use the direct method outlined in Section 5.1 to find sources.

Another approach is to use an iterative reconstruction scheme, motivated by Cosmic Microwave Background map-making methods (e.g. Wright et al. 1996 and successfully applied to SCUBA scan-maps by Johnstone et al. 2000). The triple-beam pattern used in jiggle-map mode is more problematic for this approach, since each datum is the difference between one map value and the average of two others. Investigation of the iterative reconstruction of SHADES maps has been of only limited success (Lepage 2004).

### 5.3 Comparison of these two methods

To assess the relative merits of these two methods we compare the completeness and reliability of sources found using simulations (see Fig. 6). The simulations have two components. First, a single Gaussian chop profile source is added at a random position in the real zero-footprint chop maps. We then attempt to recover the source (within 7′′ of the input position and within a factor of two of flux and S/N >3.5) and information about the position and flux of the
output source is retained. This gives information about the completeness and flux boosting. In the second method, a map is entirely simulated using the source counts of Scott et al. (2005), the level of clustering seen in the 8-mJy survey (Scott et al. 2002), and Gaussian random noise is added using the real noise map as input. Sources are then extracted as described above and the results used for calculating the reliability of the extracted sources, which we here define as the number of ‘real’ sources found as a fraction of the total number of sources found by the source identification process.

The reliability of the Emerson-II method appears higher for a given S/N (crosses in Fig. 6) than the matched-filter method (filled triangles), but this is because the S/N for an individual source is lower in the Emerson-II method. After correcting for this S/N difference (open circles) it is clear that the matched filter has a higher reliability than Emerson-II for a given source (i.e., rather than a given S/N).

6 RESULTS AND ANALYSIS

6.1 Progress

A total of 1843 individual jiggle-maps, observed over 139 nights up to February 2004, have been coadded into zero-footprint maps covering 720 arcmin². The median noise level in the 850 μm data is 2.2 mJy and that of the 450 μm data is 25 mJy. The data were taken within a range of weather conditions (JCMT grades 2–3) such that the mean $\tau_{850} = 0.27 \pm 0.07$ and $\tau_{450} = 1.45 \pm 0.44$. 92% of the data have $\tau_{850}$ in the range $0.20-0.48$ and $\tau_{450}$ in the range $0.94-2.78$.

The areas covered by the survey to February 2004 are shown in Fig. 6. Note the uniformity of the noise levels within the central regions of the maps as designed, with the higher noise regions visible around the perimeter where further observations are due to be taken. Although the SHADES data are taken only within the fixed weather conditions outlined above, the data taken at the start for the SXDF were taken with consistently poorer than average weather (grade 3), hence the higher noise level at the centre of the SXDF map. However, the depth is consistent across that area and varies only by $\approx 0.7$ mJy from the rest of the map. Also note the deep strip in the Lockman Hole East, taken during the SCUBA 8-mJy survey.

The source-extraction method can also yield sources near the edge of the map which we choose to reject due to insufficient coverage/sampling and/or high noise values. These can be identified and removed from the source lists by creating a mask of the integration time convolved with...
Figure 6. Left: Comparison of the output S/N of the input sources for the matched filter and Emerson-II deconvolution methods, for the simulations shown in Fig. 5. The dashed lines show S/N = 3 for each of the methods, and the line for which the two methods would have equal S/N. Right: The reliability of sources extracted from the matched-filter method (filled triangles) and Emerson-II deconvolved maps (crosses). This is based only on the sources in the top-left panel, which is far fewer than the more extensive simulations in Fig. 8; however, since it is the same sources being extracted in both matched-filter and Emerson-II methods, the relative reliabilities can still be usefully compared. For a fixed S/N the reliability appears to be higher for the raw Emerson-II deconvolution, but this is easily shown to be an artefact of the poorer S/N of Emerson-II for a fixed input flux (left). After adjusting for the poorer S/N in the Emerson-II method (open circles), the reliability is shown to be less for the Emerson-II deconvolved maps than the matched-filter method. Thus, for example, a 3.5σ source in an Emerson-II map is intrinsically brighter than a 5σ source in a matched filter map, and it is unremarkable that such brighter sources can be extracted more reliably; however, an 8 mJy source extracted from an Emerson-II map has a lower reliability than an 8 mJy source from a matched-filter extraction.

Table 3. Comparison values of reliability (R), completeness (C), flux boosting factor (B) and positional errors (D (″)) at different threshold cuts for our two fields.

<table>
<thead>
<tr>
<th></th>
<th>R</th>
<th>C</th>
<th>B</th>
<th>D (″)</th>
</tr>
</thead>
<tbody>
<tr>
<td>LH</td>
<td>3.0σ</td>
<td>48%</td>
<td>29%</td>
<td>1.47</td>
</tr>
<tr>
<td></td>
<td>3.5σ</td>
<td>56%</td>
<td>46%</td>
<td>1.31</td>
</tr>
<tr>
<td></td>
<td>4.0σ</td>
<td>62%</td>
<td>65%</td>
<td>1.21</td>
</tr>
<tr>
<td>SXDF</td>
<td>3.0σ</td>
<td>50%</td>
<td>36%</td>
<td>1.45</td>
</tr>
<tr>
<td></td>
<td>3.5σ</td>
<td>63%</td>
<td>57%</td>
<td>1.28</td>
</tr>
<tr>
<td></td>
<td>4.0σ</td>
<td>73%</td>
<td>76%</td>
<td>1.18</td>
</tr>
</tbody>
</table>

The beam (which in our case rejects those regions near the edge of the map with little coverage) and rejection of those sources with large flux-density errors (typically greater than 10 mJy at 850 μm and greater than 100 mJy at 450 μm).

Using these criteria, simulations were carried out as described above in section 5.3 for the full SHADES interim maps. These gave completeness, reliability and flux boosting effects as shown in Fig. 8. The expected completeness and reliability at 3.0, 3.5, and 4σ are shown in Table 3.

Table 4 gives the number of sources at different significance cuts for each of the SHADES fields using the source-extraction method outlined above. In order to estimate the source-detection density, we have conservatively considered only those sources that are also found in two independent reductions, our so-called consensus list (which will be discussed in future papers). This in effect means that, for sources of modest significance in the range 3–3.5σ, we only consider those that are reproduced in all four reductions undertaken so far.

In the Lockman Hole East map, 69 sources have been identified with S/N ≥ 3 of which 47 have S/N ≥ 3.5. In the SXDF, 61 sources have been identified with S/N ≥ 3, of which 53 have S/N ≥ 3.5. Thus, with 40% of the data taken, SHADES has produced a sample of 100 sources at 850 μm with S/N ≥ 3.5.

The implied surface density of sources with S/N ≥ 3σ is therefore 653 ± 57 sources deg⁻². The error on the estimated source density is calculated using the Poisson error on the data (i.e. the number of sources observed), corrected for the area considered. The source density is likely to be an underestimate since parts of the maps have only been covered by a single chop at this time and consequently have a higher noise level. However, the uncorrected source density is consistent with a surface density of point sources more than sufficient for the science goals described in this paper.

Fig. 9 shows the S/N histogram of the new maps. A Gaussian can be fitted to the S/N data, though at high S/N levels an excess above this fit shows there are real sources in the map. This is seen to be the case with the SXDF observations; in the Lockman Hole, the effect of the combination of the deep strip (at one chop throw only) and the noisier
edges is evident from the higher excess of pixels at higher S/N compared to the SXDF. The Lockman Hole deep strip has one chop throw only, so we also see an excess at large negative S/N due to the side-lobes of the sources in this deep strip. This negative excess is also present in the SXDF maps, but at a much lower level because our chop strategy deliberately reduces the chop holes (see Fig. 5). If there were no sources in the map, the plot should follow the Gaussian shape. Instead, it is possible to see the statistical detections at higher S/N as an excess of pixels with that S/N, especially at 850 µm. Also, assuming Gaussian random noise, we would expect to find 0.62% of the survey beams to contain spurious detections at the 2.5σ level. This would mean that if there were no real sources in the map, we would expect to see a total of about 60 spurious sources in the Lockman Hole maps so far, and 44 spurious sources in the SXDF assuming a beam size of 14″ at 850 µm. Instead we detect approximately 270 source candidates at ≥ 2.5σ in the Lockman Hole map, and 250 source candidates in the SXDF map. We have extended this analysis to other σ cuts in Table 4.

### Table 4. Numbers of sources at 850 µm greater than the S/N cut used in the source extraction procedure. Note the steep negative slope. Numbers in brackets are the estimated number of statistically spurious sources assuming Gaussian noise.

<table>
<thead>
<tr>
<th>S/N</th>
<th>N(&gt;S/N) Lockman</th>
<th>N(&gt;S/N) SXDF</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.0</td>
<td>1773 (1530)</td>
<td>1372 (1128)</td>
</tr>
<tr>
<td>2.0</td>
<td>648 (220)</td>
<td>524 (162)</td>
</tr>
<tr>
<td>3.0</td>
<td>98 (13)</td>
<td>106 (10)</td>
</tr>
<tr>
<td>4.0</td>
<td>24 (0.3)</td>
<td>16 (0.2)</td>
</tr>
<tr>
<td>5.0</td>
<td>6 (0)</td>
<td>4 (0)</td>
</tr>
<tr>
<td>6.0</td>
<td>2 (0)</td>
<td>2 (0)</td>
</tr>
<tr>
<td>7.0</td>
<td>1 (0)</td>
<td>1 (0)</td>
</tr>
</tbody>
</table>

Median 1σ noise at 850 µm: 2.28 mJy for Lockman and 2.14 mJy for SXDF.

#### 6.2 Comparison with the 8-mJy survey

A re-analysis of the 8-mJy Survey Lockman Hole East data was carried out in order to test the new pipeline. Of the 21 published sources at greater than 3.5σ (Scott et al. 2002), 4 (LE850.9, 10, 15, 20) were rejected by Ivison et al. (2002) because they have σ_{850} > 3 mJy. This leaves 17. Of these, 12 were found using the new analysis method. Of the 12 8-mJy survey sources with S/N greater than 3.5 that have been reproduced, two lack a radio ID (LE850.4, LE850.11). The possible implications of this were outlined in Section...
For those sources reproduced, Table 5 shows the S/N of the source in the new reduction. For those sources not reproduced, the S/N at the position of the original 8-mJy Survey ‘detection’ is shown.

Of the sources previously detected between 3–3.5 $\sigma$, only two have been confirmed as peaks in the S/N distribution, and one source has positive flux at the position with S/N of greater than 3. Extra chop data in the area have confirmed one source at a significance level greater than 3.5 $\sigma$ (LE850.29).

Only one of the nine missing sources originally found at a significance level greater than 3.5 $\sigma$ have a robust radio identification. This is source LE850.6, which has been resolved into two sources, but neither new peak lies within 7″ of the original source position. Note that further analysis of the Ivison et al. (2002) radio identifications in the Lockman Hole was carried out by Greve et al. (2004) and their results are used here. Source LE850.13 has been lost using this data-reduction method and does not return when all six chop data are added to the region.

One possibility is that the missing sources were spurious, perhaps due to weak bolometer noise.
Figure 9. \(S/N\) histograms of the point-source-filtered SHADES maps, with a Gaussian fit to the data plotted as a dashed line. The noise levels are derived from the bolometer readouts using the methodology described in Section 4.2, which are used in the map making (Section 4.5) and source extraction (Section 5.1) procedures. Top:Left Lockman Hole 850 µm map – mean \(-0.0147\), variance 1.067. Top:Right Lockman Hole 450 µm map – mean \(-0.00682\), variance 1.020. Bottom:Left SXDF 850 µm map – mean \(-0.0374\), variance 1.152. Bottom:Left SXDF 450 µm map – mean \(-0.002569\), variance 1.111. Note the very close fit to the data at 450 µm and the excess \(S/N\) at 850 µm.

spikes that escaped clipping in the earlier analysis. However, this cannot be the whole explanation since there is a weak positive signal in the positions of the missing sources (as quoted by Scott et al. 2002, see Table 5) in our refined reanalysis.

One other possibility that could lead to apparently spurious sources, in the sense that the sources seem to be non-re repeatable, is Eddington bias (Eddington 1913). This bias, sometimes confused with Malmquist bias (Teerikorpi 1997), describes a feature of observing a population of objects above a given flux limit with a negative-sloping source count. Random errors in the flux measurements of the objects can systematically alter the source counts measured above the flux limit, such that more sources have their flux densities boosted above the flux limit, than those that fall below the limit. This makes there appear to be more sources close to the flux limit than in the true population, the effect being more pronounced for lower \(S/N\) thresholds. A simulation of this effect on 10,000 sources can be seen in Fig. 8. When observations are repeated, different sources are boosted above the flux limit while others again drop below the flux limit. The number of sources observed in each of the first and second observations with a \(S/N\) in the range 3–3.5\(\sigma\) is \(\sim 2600\) but the number of sources with \(S/N\) in the range 3–3.5\(\sigma\) in the first observation and \(> 3\sigma\) in second is only 535. In this way it is possible to have up to 80% of the 3–3.5\(\sigma\) sources not appearing in both samples. This 80% is made up of those sources that are flux boosted in the first observation and not in the second, or vice versa, and it will happen even if all the 3–3.5\(\sigma\) lists are 100% reliable. By re-analysing the noise in the 8-mJy survey maps, we have re-weighted the observations, and effectively resampled the noise, although the effect will probably be smaller than that shown in Fig. 8 because the raw data are the same and it is the dominant sky noise that has been re-measured. This might explain why the lower significance 3–3.5\(\sigma\) source lists from the 8-mJy survey data reduction and the SHADES data reduction contain only 3 sources in common.

Fifteen new \(\geq 3.5\sigma\) sources have been identified using the new source-extraction method in the 8-mJy survey area, of which only seven are not also in the consensus lists. Three of these fifteen have noise greater than 3 mJy. One of the new sources in the consensus list was first reported in full detail in Serjeant et al. (2004) with two possible Spitzer detections which agree strongly with the radio identifications presented there. Although not detected at 450 and 1200 µm, weak positive signals of 1.6\(\sigma\) and 1.8\(\sigma\) have been found at this source position in both maps. The four sources not in
Figure 10. A simulation of Eddington bias for a sample of 10,000 sources with one $\sigma$ equal to one flux unit. Although flux boosting does occur for a fraction of the simulated sources, the actual sources detected between 3–3.5$\sigma$ varies between individual observations because of the random effect of the noise. Of the 10,000 sources simulated here, $\sim$2600 were found with S/N between 3–3.5$\sigma$ in the first and/or second observations, but only 535 were found with S/N in the range 3–3.5$\sigma$ in the first observation and >3$\sigma$ in the second. Therefore, when applying a significance threshold, the lower-significance source lists derived from each observation are markedly different, despite the fact that both observations yield clearly consistent Eddington-biased source counts.

Table 5. The S/N of the sources using the new data reduction software, applied to the 8-mJy survey data only. The S/N quoted is of the source that corresponds to the old source (Less than 7$''$ from the original 8-mJy survey source). Radio identifications are from [Greve et al. 2004] and selected such that the probability that an apparent radio source identification could be the result of chance is $p < 0.05$. Of the nine sources in the original S/N $\geq 3.5$ list that have now been lost, 4 have already been rejected by Ivison et al. (2002) as likely reduction artifacts or seriously flux-boosted sources extracted from the high-noise regions of the original 8-mJy maps (LE850.9, 10, 15 and 20, marked by an asterisk). Source LE850.6 has been resolved into two blended sources, but does not strictly have an peak within 7$''$ of the original source. The new sources found from our reduction are named with the prefix LE850.M, and do not appear in the current consensus lists. Not listed here are the eight sources found by our algorithm that do appear in the consensus reduction.

7 CONCLUSIONS AND SURVEY PROGRESS

To February 2004 the SCUBA Half Degree Extragalactic Survey areas covered a region of 720 arcmin$^2$ (approximately 40% of the total expected area) using 1843 individual jiggle-maps that have been observed over 139 nights during the period March 1998 – February 2004.

Source extraction from these maps indicate at least 653 ± 57 sources deg$^{-2}$ having S/N > 3 at 850 $\mu$m in these survey fields (uncorrected for Eddington bias), consistent with a surface density of point sources more than sufficient for the science goals described in this paper.

This paper has outlined the SHADES survey goals, data-taking and data reduction strategies, as part of which a new SCUBA reduction pipeline has been developed using IDL, based upon the reduction pipeline used for the 8-mJy survey. A test of this data-reduction and source-extraction method was made by comparing the new maps with the sources extracted from the original 8-mJy survey Lockman Hole East maps that form a sub-set of the SHADES maps. Of the 17 more secure ($\geq 3.5\sigma$) sources in the 8-mJy survey, 13 have been reconfirmed of which 11 have radio identifications. 13 new candidate sources with S/N $\geq 3.5$ and ($\sigma_{S50} < 3.5$ mJy) have been identified using the new data-reduction method, nine of which appear in the consensus between other reductions which will be discussed in future papers.

A full presentation and analysis of the sub-mm source counts derived from the interim SHADES maps discussed here will be presented in a separate paper. This paper will also compare the results of the data reduction and source extraction described here, with the outcome of three further independent reductions/extractions carried out at IfA Edinburgh, INAOE Mexico, and UBC, Vancouver.

The SHADES consortium maintains a public web page at [http://www.roe.ac.uk/ifa/shades/](http://www.roe.ac.uk/ifa/shades/)
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