Improved precision on the radius of the nearby super-Earth 55 Cnc e

Michaël Gillon\textsuperscript{1}, Brice-Olivier Demory\textsuperscript{2}, Björn Benneke\textsuperscript{2}, Diana Valencia\textsuperscript{2}, Drake Deming\textsuperscript{3}, Sara Seager\textsuperscript{2}, Christophe Lovis\textsuperscript{4}, Michel Mayor\textsuperscript{4}, Francesco Pepe\textsuperscript{4}, Didier Queloz\textsuperscript{4}, Damien Ségransan\textsuperscript{4}, Stéphane Udry\textsuperscript{4}

\textsuperscript{1} Institut d’Astrophysique et de Géophysique, Université de Liège, Allée du 6 Août 17, Bat. BSC, 4000 Liège, Belgium
\textsuperscript{2} Department of Earth, Atmospheric and Planetary Sciences, Department of Physics, Massachusetts Institute of Technology, 77 Massachusetts Ave., Cambridge, MA 02139, USA
\textsuperscript{3} Department of Astronomy, University of Maryland, College Park, MD 20742-2421, USA
\textsuperscript{4} Observatoire de Genève, Université de Genève, 51 Chemin des Maillettes, 1290 Sauverny, Switzerland

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ABSTRACT

We report on new transit photometry for the super-Earth 55 Cnc e obtained with Warm Spitzer/IRAC at 4.5 \( \mu \)m. An individual analysis of these new data leads to a planet radius of \( 2.11^{+0.12}_{-0.17} R_\oplus \), in good agreement with the values previously derived from the MOST and Spitzer transit discovery data. A global analysis of both Spitzer transit time-series improves the precision on the radius of the planet at 4.5 \( \mu \)m to \( 2.20 \pm 0.12 R_\oplus \). We also performed an independent analysis of the MOST data, paying particular attention to the influence of the systematic effects of instrumental origin on the derived parameters and errors by including them in a global model instead of performing a preliminary detrending-filtering process. We deduce from this reanalysis of MOST data an optical planet radius of \( 2.04 \pm 0.15 R_\oplus \) that is consistent with our Spitzer infrared radius. Assuming the achromaticity of the transit depth, we performed a global analysis combining Spitzer and MOST data that results in a planet radius of \( 2.17 \pm 0.10 R_\oplus (13,820 \pm 620 \text{ km}) \). These results confirm that the most probable composition of 55 Cnc e is an envelope of supercritical water above a rocky nucleus.

Key words. binaries: eclipsing – planetary systems – stars: individual: 55 Cnc - techniques: photometric

1. Introduction

Transiting planets are of fundamental interest for the field of exoplanetary science. Their advantageous geometrical configuration relative to Earth makes possible the thorough study of their physical, orbital and atmospheric properties, provided they orbit around stars bright enough to permit high signal-to-noise follow-up observations. For a given stellar type, this last condition is drastically more stringent for terrestrial planets than for gas giants, leading to the conclusion that only the handful of solid planets that should transit stars of the closest solar neighborhood would be suitable for a thorough characterization with existing or near-to-come instruments (e.g. Seager et al. 2009).

In this context, two teams, including ours, announced independently the first transit detection for a solid planet orbiting a nearby star visible to the naked-eye (Winn et al. 2011, hereafter W11; Demory et al. 2011, hereafter D11). This transiting 'super-Earth', 55 Cnc e, is the most inner of the five planets currently known to orbit around 55 Cancri, a G8-K0 dwarf star located at only 41 light-years from Earth (see D11 and references therein). We detected one of its transit with Spitzer, allowing us to deduce for the planet a radius of \( 2.08^{+0.17}_{-0.16} R_\oplus \) and a mass of \( 7.81^{+0.58}_{-0.53} M_\oplus \) (D11). Together, these values favor a solid planet having a significant fraction of ice. On their side, Winn et al. detected several transits of 55 Cnc e with the MOST satellite and reported a planet’s radius consistent with ours, \( 2.00 \pm 0.14 R_\oplus \) (W11). Soon after this double transit detection, a third team reported impressively precise values for the host star’s parameters based on new interferometric observations (von Braun et al. 2011, see Table 1). Thanks to these last results, made possible by the brightness of the star, our knowledge of the mass and size of 55 Cnc e is only limited by the precision of the radial velocities and transit photometry gathered so far.

Aiming to pursue the characterization of this fascinating planet, we monitored another of its transits with Spitzer in our program dedicated to the search of nearby transiting low-mass planets (ID 60027). In the next two sections, we present these new data and their analysis, including a global analysis of MOST and Spitzer photometric time-series aiming to determine as precisely as possible the size of the planet. We discuss our results and their implications in the last section of the paper.

2. New Warm Spitzer transit photometry

We monitored 55 Cnc with Spitzer on 20 June 2011 from 09h08 to 15h02 UT, corresponding to a transit window of 55 Cnc e as computed from our transit ephemeris presented in D11. The IRAC detector acquired 6230 sets of 64 subarray images at 4.5 \( \mu \)m with an integration time of 0.01s. These 6230 sets were calibrated by the Spitzer pipeline version S18.18.0 and are available on the Spitzer Heritage Archive database\textsuperscript{1} under the form of Basic Calibrated Data (BCD) files. Our reduction of these data was identical to the one presented in D11 and we refer the reader

\textsuperscript{1} http://sha.ipac.caltech.edu/applications/Spitzer/SHA
to this paper for details. Fig. 1 shows the resulting raw light curve composed of 6197 flux measurements, and also the time-series for the background counts and the x and y positions of the target’s point-spread function (PSF) on the detector array. We can notice from Fig. 1 that the background counts remained stable during the whole run, unlike during our first transit observation (see D11, Fig. 1).

3. Data analysis

3.1. Individual analysis of the new Warm Spitzer data

In a first step, we performed an individual analysis of our new data. We used for this purpose our adaptative Markov-Chain Monte Carlo (MCMC) code (see D11 and references therein for details). Gaussian priors assumed for the stellar parameters are shown in Table 1. Uniform priors were assumed for the other parameters of the system. First, we performed a thorough model comparison, performing for each tested model a MCMC analysis composed of one chain of 10,000 steps and deriving the model marginal likelihood from the MCMC outputs using the method described by Chib & Jeliazkov (2001). Each model was computed under the formalism of Mandel & Agol (2002) assuming a quadratic limb-darkening law. The baseline models included an x- and y-position polynomial (D11, eq. 1) to model Warm Spitzer ‘pixel-phase’ effect (see Fig. 1), added or not to one or several functions of time. At the end, more than 30 models were tested, the one corresponding to the largest marginal likelihood having as baseline a 2\textsuperscript{nd}-order position polynomial added to a 4\textsuperscript{th}-order time polynomial and to a sinusoid. The Bayes factor (e.g. Carlin & Louis 2008) between this model and the second most likely model being ~100, we selected it for sampling the posterior probability density distributions of the transit parameters, doing for this purpose a new MCMC analysis composed of two chains of 100,000 steps, their convergence being checked using the statistical test of Gelman & Rubin (1999). Table 2 provides the resulting values and errors for the transit parameters, while Fig. 2 shows the best-fit global model superimposed on the data and the best-fit transit model superimposed on the data divided by the best-fit baseline model.

Comparing the resulting transit parameters shown in Table 2 to the ones derived in D11, we notice that the derived transit depths agree at better than 1σ (463±64 ppm here vs 410±63 ppm for D11) but that the agreement for the derived impact parameters is only of ~2.8 σ (0.509±0.056 here vs 0.16±0.10 for D11). We suspect that this discrepancy comes mostly from the instrumental effect that affected our first transit data. Indeed, in D11 we had to model a sharp increase of the egress of the transit, and we suspect that this discrepancy comes mostly from the instrumental effect that affected our first transit data. Indeed, in D11 we had to model a sharp increase of the effective gain of the detector during the run that was correlated to a strange behavior of the background counts. We encountered this systematic effect in other Warm Spitzer time-series acquired in our program 60027 (Gillon et al., in prep.). Unfortunately, this effect just occurred during the egress of the transit, and we suspect that it could have biased the derived marginalized posterior distribution function for the transit impact parameter.

The derived period and amplitude for the sinusoid function of the baseline model are 59±2 min and 107±24 ppm, consistent with the values derived in D11 for the first Spitzer transit, 51 ± 3 min and 115 ± 27 ppm. The origin of this low-amplitude periodic effect is still unclear (see D11).
3.2. Global analysis of Warm Spitzer data

Aiming to minimize the impact of Warm Spitzer instrumental effects and to get the strongest constraints on the planet’s infrared radius, we then performed a global MCMC analysis using as input data both Spitzer light curves. We assumed for both of them the same baseline model than used for their individual analysis, at the exception that we did not fix the time of the start of the effective gain increase for the first transit, but instead let it be a free parameter to take into account our limited understanding of this systematic effect. The Gaussian prior \( P = 0.7365437 \pm 0.000052 \) days based on the RV data analysis presented in D11 was used for the orbital period of the planet. The MCMC was composed of two chains of 100,000 steps.

The best-fit transit model and the detrended light curves are visible in Fig. 3. Table 2 presents the resulting values and errors for the transit parameters. We notice from this table that including the first transit as input data improves the global precision on the planet’s size, but not on the transit duration/impact parameter, because of the degeneracy between the transit duration and the increase of the effective gain that affected the first timeseries.

3.3. Independent analysis of the MOST data

To assess the consistency of our Spitzer data with the MOST photometry, we performed our own analysis of the MOST timeseries based on a different strategy than the one used by W11. These authors analyzed the MOST data in two steps. First, they corrected their photometry from several instrumental effects known to affect MOST photometry. In a second step, they folded the corrected light curve on the orbital period of 55 Cnc e, binned it to time intervals of 2 min, and performed a MCMC analysis of the resulting light curve. To be consistent with our analysis of the Spitzer data, we decided on our side to use the raw MOST light curve (J. Winn, private com.) as input data and to include a model for the systematic effects affecting MOST photometry in our global modeling. This strategy has the advantage to ensure the proper error propagation from the baseline model parameters to the transit parameters while avoiding any bias of a preliminary detrending/pre-whitening process on the derived results.

We thus started from the 27,950 photometric measurements gathered by MOST between 07 Feb 2011 00h15 to 22 Feb 2011 00h05 UT. For each photometric measurement, we also had the corresponding background counts, PSF center position on the MOST CCD, a calculated magnetic field, and several other external parameters. Following W11, we rejected measurements obtained with a different exposure time than the bulk of the data, 41.82 s. We also rejected measurements with an x- or y-position off by more than 0.5 pixel from the median of the corresponding distributions. We indeed noticed a strong dependence of the measured fluxes to the PSF center positions, so we choose to discard discrepant measurements in terms of position to improve our chances to model the position effect with a simple analytical function. We also rejected outlier measurements with a magnitude off by more than 0.01 mag compared to the median value. We then tested several models to represent satisfactorily the data, our goal being not, at this stage, to find an optimal model but to identify discrepant measurements due to transient effects (e.g. cosmic rays). Once we had selected such model and fitted it on the data, we analyzed the residuals and performed a 10-sigma clipping to reject outliers. The resulting light curve was then binned per intervals of 5 min for the sake of computational speed, resulting in 3,232 flux measurements.

We then began to iterate on models to represent optimally the data. We noticed that the correlation of the fluxes and the positions could be well modeled by an x- and y-position polynomial. We also noticed a strong dependence of the measured fluxes with the background counts and the magnetic field that could also be well modeled by polynomial functions of these external parameters. Once detrended from the position, magnetic field and background effects, the data revealed, after a Lomb-Scargle periodogram analysis (Press et al., 1992), significant power peaks at \( -1.7 \) hour, \(-0.94 \) days and \(-0.72 \) days, with false alarm probabilities \(< 10^{-11}\) for the three periods. The first period corresponds to the orbital period of the MOST satellite (W11), while the second and third are close respectively to the rotation period of the Earth and, interestingly, to the orbital period of 55 Cnc e. After having filtered the residuals from these periodic signals by fitting sinusoids at the corresponding periods, the resulting light curve shows power excess at smaller frequencies that we decided to average by dividing the light curve into five light curves covering nearly equal durations that we analyzed globally, assuming for each of them a different baseline.

We then performed a thorough model comparison as described above for Spitzer data to select the optimal model to represent the five resulting light curves. The baseline model that we selected contained a 3rd-order x- and y-position polynomial, a 4th-order background polynomial, a 4th-order magnetic field polynomial, a 4th-order time polynomial, one sinusoid at the satellite orbital period and one at a period of \(-0.94 \) days. The transits of 55 Cnc e were modeled under the formalism of Mandel & Agol (2002) assuming a quadratic limb-darkening law and using the Gaussian priors on the coefficients \( u_1 \) and \( u_2 \) shown in Table 1. In addition, we also introduced a model for the flux modulation at the orbital period of 55 Cnc e. We represented this “phase curve” with a simple model dividing the planet into four equal slices and assuming for each of them a uniform luminosity and a 1:1 spin-orbit resonance for the planet. For each slice, the flux modulation was modeled by a simple sinusoid with its maximum corresponding to the center of the slice pointing towards Earth. We outline that our goal here was to select a model representing satisfactorily the flux modulation without worrying about its physical relevance. Indeed, the amplitude of the observed flux modulation is much too large to be attributed to the variable illuminated fraction of the planet nor to its thermal emission, as outlined by W11. We tested introducing an occultation in our global model, but it did not improve the model marginal likelihood so we discard it in our final modeling.

Under our complex model, the best-fit residuals of the five light curves still show a small amount of correlated noise that we took into account as for Spitzer data by rescaling the measurements errors. At this stage, we performed a global analysis of our five light curves, doing for this purpose two MCMC chains of 100,000 steps, their convergence being successfully checked for the transit parameters using the statistical test of Gelman & Rubin (1999). Table 2 provides the resulting values and 1-\( \sigma \) error bars for the transit and physical parameters, while Fig. 4 displays the best-fit models (global, phase curve + transits, transit) superimposed on the corresponding light curves.

3.4. Global analysis MOST + Spitzer data

As can be noticed in Table 2, our independent analysis of Spitzer and MOST data lead to consistent results and similar precisions on the planet radius. For both instruments, the limiting factor on the transit depth precision is not the white noise associated with the flux measurements but the high level of systematic ef-
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<table>
<thead>
<tr>
<th>Parameter</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mass $[M_\oplus]$</td>
<td>$0.905 \pm 0.015^1$</td>
</tr>
<tr>
<td>Radius $[R_\oplus]$</td>
<td>$0.943 \pm 0.010^1$</td>
</tr>
<tr>
<td>$T_{\text{eff}}$ [K]</td>
<td>$5196 \pm 24^1$</td>
</tr>
<tr>
<td>Metallicity [Fe/H] [dex]</td>
<td>$+0.31 \pm 0.04^2$</td>
</tr>
<tr>
<td>Limb-darkening linear parameter $u_{1.5\mu m}$</td>
<td>$0.0711 \pm 0.0009^3$</td>
</tr>
<tr>
<td>Limb-darkening quadratic parameter $u_{2.5\mu m}$</td>
<td>$0.1478 \pm 0.0020^3$</td>
</tr>
<tr>
<td>Limb-darkening linear parameter $u_{4\mu m,MOST}$</td>
<td>$0.657 \pm 0.090^4$</td>
</tr>
<tr>
<td>Limb-darkening quadratic parameter $u_{2\mu m,MOST}$</td>
<td>$0.115 \pm 0.045^4$</td>
</tr>
</tbody>
</table>

Table 1. Gaussian priors assumed in this work for the stellar parameters. $^1$von Braun et al. 2011, $^2$Valenti & Fischer 2005, $^3$Claret & Bloemen 2011, $^4$W11.

4.1. The composition of 55 Cnc e

To infer the composition of the planet we used the internal structure model by Valencia et al. (2006, 2010) and considered representative compositions for rocky and volatile planets. The range in radii for rocky planets are delimited by a pure iron composition that yields the smallest radius and a magnesium-silicate oxide composition (devoid of iron) that yields the largest radius. Owing to the fact that iron, magnesium, and silicate are all refractory elements with similar condensation temperatures, planets are unlikely to form with either of these extreme compositions. Two plausible compositions we looked at are Earth-like composition (33% iron core above a silicate mantle with 10% of iron and 90% of silicate by mol) and an iron-enriched composition (63% iron core above a Mg-Si mantle, with no iron).

We find that 55 Cnc e is too large to be made out of just rocks despite its relative high bulk density of $\rho = 4.0^{+0.5}_{-0.3}$ g cm$^{-3}$ (e.g. Earth’s bulk density is $\rho_{\oplus} = 5.5$ g cm$^{-3}$) obtained with the radius reported in this study. Therefore, it has an envelope of volatiles. We consider two compositions for the gaseous envelope: a hydrogen and helium mixture, and a pure water vapor composition (which at these temperatures is supercritical). We added different amounts of envelope to an Earth-like nucleus. The results show (see Fig. 5) that the data may be fitted with a H-He envelope of ~0.1% by mass or a H$_2$O envelope of ~20% by mass. As described in D11, based on simple atmospheric escape calculations described in Valencia et al. (2010), this low-mass envelope of H-He would escape in Myr timescales, whereas a water-vapor envelope would escape in billions of years timescales. Thus, the favored composition for 55 Cnc e is a volatile planet with a water dominated envelope comprising tens of percent of the total mass of the planet.

The radius obtained in this study is larger than that reported by D11 and above a one-sigma level of W11 value, ruling out a rocky composition for 55 Cnc e. An interesting characteristic of this planet is that it has an intermediate composition (see Fig. 6), while still having most of its mass in a rocky nucleus, it has a non-negligible (most likely high-molecular) envelope. This lies between the composition of GJ 1214 b, which can be made mostly of water (see Valencia et al. 2011), and the terrestrial planets in our Solar System and exoplanets 'super-Mercuries' CoRoT-7b (Hatzes et al. 2011) and Kepler-10 b (Batalha et al. 2011).

4.2. Potential atmospheric studies of 55 Cnc e

Follow-up observations to detect the spectral signature of the planetary atmosphere could bring new constraints on the chemical composition of 55 Cnc e. The planet is favorable for these observations, because it orbits around a very bright, nearby star at an extremely close distance. Still, depending on the nature of the planetary atmosphere, follow-up observations can be extremely challenging due to the shallow transit depth.
Fig. 3. Left: Warm Spitzer 55 Cnc light curves (1 and 2: individual transits, 1+2: combined light curve) divided by their best-fit baseline models deduced from their global MCMC analysis, binned to interval of 5 minutes, with the best-fit transit model superimposed. Right: residuals of the fit binned to interval of 5 minutes. For both panels, two time-series were shifted along the y-axis for the sake of clarity.

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Spitzer transit 2</th>
<th>Spitzer transit 1 &amp; 2</th>
<th>MOST</th>
<th>Spitzer + MOST</th>
<th>Unit</th>
</tr>
</thead>
<tbody>
<tr>
<td>Transit timing $T_{tr}$</td>
<td>5733.0094±0.0001</td>
<td>5733.0085±0.0001</td>
<td>5607.0584±0.0008</td>
<td>5733.0087±0.0011</td>
<td>BJD$_{2000}$–2450000</td>
</tr>
<tr>
<td>Orbital period $P$</td>
<td>0.7365437 (fixed)</td>
<td>0.7365460±0.000004</td>
<td>0.7365437±0.0000052</td>
<td>0.7365494±0.0000064</td>
<td>days</td>
</tr>
<tr>
<td>Transit depth $(R_p/R_*)^2$</td>
<td>463±47</td>
<td>488±47</td>
<td>394±51</td>
<td>447±51</td>
<td>ppm</td>
</tr>
<tr>
<td>Planet-to-star ratio $(R_p/R_*)$</td>
<td>0.0215 ± 0.0013</td>
<td>0.0214 ± 0.0011</td>
<td>0.0199±0.0013</td>
<td>0.0211±0.0012</td>
<td>ppm</td>
</tr>
<tr>
<td>Transit circular impact parameter $b$</td>
<td>0.506±0.006</td>
<td>0.500±0.007</td>
<td>0.44±0.11</td>
<td>0.45±0.076</td>
<td>$R_*$</td>
</tr>
<tr>
<td>Transit duration $W$</td>
<td>0.0589±0.0026</td>
<td>0.0593±0.0029</td>
<td>0.0612±0.0039</td>
<td>0.0607±0.0029</td>
<td>days</td>
</tr>
<tr>
<td>Orbital inclination $i$</td>
<td>81.7±1.2</td>
<td>81.8±1.4</td>
<td>82.8±1.4</td>
<td>82.5±1.3</td>
<td>deg</td>
</tr>
<tr>
<td>Planet radius $R_p$</td>
<td>2.21±0.15</td>
<td>2.20±0.12</td>
<td>2.04±0.15</td>
<td>2.17±0.097</td>
<td>$R_*$</td>
</tr>
</tbody>
</table>

Table 2. Median and 1-σ limits of the marginalized posterior distributions obtained for the parameters of 55 Cnc e from our MCMC analysis of the Warm Spitzer data.

Atmospheric modeling (Fig. 7) suggests that transmission signatures of an atmosphere in hydrostatic equilibrium could be on the order of 100 ppm, if the planet was able to accrete and retain a hydrogen-dominated atmosphere. Such signatures could be detected or excluded with currently available space-based instrumentation. However, the short evaporation timescale for a H-He envelope strongly disfavors this scenario, as stated above. The most probable scenario implies an envelope mostly composed of water and other ices that would result in much smaller transmission signatures on the level of tens of ppm due to the higher mean molecular mass (Fig. 7). A direct detection of such a water/ices dominated atmosphere on 55 Cnc e would probably have to wait until next generation instruments aboard JWST become available.

Larger transmission signatures are plausible, if one hypothesizes that the planet is surrounded by a low-density halo of atomic gas resulting from atmospheric escape. Both the small Roche lobe and the high equilibrium temperature favor a strong atmospheric escape and the lost atmospheric mass could readily be replenished by evaporation of the planet’s surface or oceans (Yelle et al. 2008, Schaefer & Fegley 2009, Ehrenreich 2010). The evaporated gas should be readily dissociated in the high-temperature halo. The resulting atomic species like C, H, O, Na, Mg and Ca could be detectable in transmission due to their strong absorption cross sections near their electronic transition lines and the large extend of the halo (e.g. Mura et al. 2011). The exosphere of 55 Cnc e could also explain the flux modulation at the planet’s orbital period detected by W11 and our own analysis of MOST data. The amplitude of this modulation being too large for the planet’s thermal emission or reflected light, W11 hypothesized the induction by the planet of a patch of enhanced magnetic activity on the star. Another explanation is that a part of the gases escaped from the planet’s atmosphere forms a circumstellar disk along the planet’s orbit similar to Io’s donut-shaped cloud (e.g. Schneider & Bagenal 2007). The short lifetime of these evaporated gases would modulate the opacity of this cloud along the orbit. Furthermore, the produced ionic species would rotate with the star magnetic field, leading to a modulation of
the resulting ‘phase curve’ at the rotational period of the star, 42.7 ± 2.5 days (Fischer et al. 2008), which is consistent with the apparent variability of the fitted phase curve model in our analysis (Fig. 4, middle panel). More work is needed to assess the plausibility of this hypothesis.

Because of its extreme proximity to its host star and the resulting incident flux of \( \sim 3.3 \times 10^9 \) erg s\(^{-1}\) cm\(^{-2}\), 55 Cnc e is amenable for the measurement of its thermal emission through infrared occultation photometry. With realistic assumptions for the Bond albedo and heat distribution efficiency of the atmosphere, occultation depths ranging between 90 and 150 ppm are expected at 4.5 \( \mu \)m. The photometric precision demonstrated here shows that such low-amplitude eclipse could be detected by Spitzer, provided several events are monitored. This is the goal of our accepted Spitzer program 80231, and we are waiting eagerly for these near-to-come observations to learn more about this fascinating planet.

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Fig. 6. Density-Mass relationships of low-mass exoplanets. Four rocky compositions are shown (see Fig. 5 for description). 55 Cnc e’s radius from this study shows the planet cannot be rocky and instead is intermediate between the envelope rich planets (eg. GJ 1214 b) and the rocky ones. Earth, Venus, Uranus, Neptune, Kepler-11 b, GJ 1214 b, Kepler-10 b, and CoRoT-7 b are shown for reference.

Fig. 7. Broadband transit depth measurements from MOST and Spitzer (squares) compared to models (lines + filled circles). Theoretical transmission spectra for 55 Cnc e are displayed for an atmosphere composed of 100% water vapor (bottom) and an atmosphere with solar composition (top). The model assumes a gravitationally bound atmosphere in radiative-convective equilibrium (Benneke & Seager, 2011, in prep).

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