



2474-4

School and Workshop on New Light in Cosmology from the CMB

22 July - 2 August, 2013

Big Science from Small Scales

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Big Science from Small Scales

"New Light in Cosmology from the CMB"



ICTP July 2013

Andrew Jaffe

Cosmological Data: Light from the Universe



Cosmological Data: Light from the Universe



Big Science from Small Scales

- Theoretical predictions: parameters $\Rightarrow C_{\ell}$ (&c.)
 - Senatore: initial conditions from inflation
 - Lesgourgues: theoretical power spectra from early evolution
 - Lewis: post-recombination evolution
- Observations:
 - Zacchei/Baccigalupi: Planck
 - Stompor: data \Rightarrow maps
- Connecting theory and observations
 - from maps $\Rightarrow \hat{C}_{\ell}$ measurement!
 - From measured $\hat{C}_{\ell} \Rightarrow$ cosmological parameters
 - likelihoods, sampling, ...
 - Beyond the temperature power spectrum
 - polarization
 - non-gaussianity

Big Science from Small Scales

- Our underlying theories are statistical. How do we learn about cosmology from CMB observations?
 - predictions of power spectra (and higher moments): (quantum) noise
 - expand to include polarization
- Inferences in cosmology
- Measuring the spectrum, C_{ℓ}
 - temperature and polarization
- Measuring cosmological parameters
- Beyond the power spectrum
 - anisotropy [not small scales...]
 - case study: topology
 - non-Gaussianity

Data analysis as Radical Data Compression

- Trillions of bits of data
- Billions of measurements at 9 frequencies
- 50 million pixel map of whole sky
- 2 million harmonic modes measured
- \square 2500 C_{ℓ} variances
 - 2000σ detection of CMB anisotropy power
- Fit with just 6 parameters
 - Baryon density, CDM density, angular scale of sound horizon, reionization optical depth, slope and amplitude of primordial P(k)
 - $\Omega_{\rm b}h^2$, $\Omega_{\rm c}h^2$, $\theta_{\rm MC}$, τ , $n_{\rm s}$, $A_{\rm s}$

With no significant evidence for a 7th

Evidence & Observations: Cosmic Microwave Background

- 400,000 years after the Big Bang, the temperature of the Universe was T~3,000 K
- Hot enough to keep hydrogen atoms ionized until this time
 - □ proton + electron → Hydrogen + photon $[p^+ + e^- \rightarrow H + \gamma]$
 - □ charged plasma → neutral gas
 - depends on entropy of the Universe
- Photons (light) can't travel far in the presence of charged particles
 - $\Box \quad Opaque \rightarrow transparent$

Transparent

Opaque

What affects the CMB temperature?

cf. Lesgourgue's lectures



- All linked by initial conditions $\Rightarrow 10^{-5}$ fluctuations
- Measurements of the CMB give a snapshot of the Universe when it was young and simple
 - the physics is encoded in the pattern of Temperatures on the sky

Measuring Curvature with the CMB



Measuring Curvature with the CMB



Measuring Curvature with the CMB



CMB Statistics

$$\frac{T(\hat{x}) - \bar{T}}{\bar{T}} \equiv \frac{\Delta T}{T}(\hat{x}) = \sum_{\ell m} a_{\ell m} Y_{\ell m}(\hat{x})$$

i.e., Fourier Transform, but on a sphere

Determined by **temperature**, **velocity** and **metric** on the last scattering surface.

Power Spectrum:

 $\langle a_{\ell m}^* a_{\ell' m'} \rangle = \delta_{\ell \ell'} \delta_{m m'} C_{\ell}$ Multipole ℓ ~ angular scale $180^{\circ}/\ell$

Correlation function: $\langle T(\hat{x})T(\hat{y})\rangle = C(\cos^{-1}\hat{x}\cdot\hat{y}) = \sum_{\hat{x}}\frac{2\ell+1}{4\pi}C_{\ell}P_{\ell}(\hat{x}\cdot\hat{y})$

For a **Gaussian** theory, C_{ℓ} completely determines the statistics of the temperature.



CMB Power Spectrum

Model CMB as a 2d stationary Gaussian Random Field on the sphere

Motivated by physics, confirmed by observation

(linear transform of underlying 3d process)

Physics of the CMB power spectrum

Gravity + plasma physics modulates initial spectrum of fluctuations (from, e.g., inflation)



CMB Polarization: Generation

Ionized plasma + quadrupole radiation field:

■ Thomson scattering ⇒ [linearly] polarized emission

- Unlike intensity, only generated when ionization fraction, 0<x<1 (i.e., during transition)</p>
- Scalar perturbations: traces ~gradient of velocity
 - same initial conditions as temperature and density fluctuations
- Tensor perturbations: independent of density fluctuations
 - +,× patterns of quadrupoles (impossible to form via linear scalar perturbations)
 - at last-scattering, from primordial background of gravitational radiation, predicted by inflation (cf. Senatore's lectures)

CMB Polarization: **E/B** Decomposition

- 2-d (headless) vector field on a sphere
- Spin-2/tensor spherical harmonics
- grad/scalar/E + curl/pseudoscalar/B patterns



- NB. From polarization pattern ⇒ E/B decomposition requires integration (non-local) or differentiation (noisy)
 - Lewis et al; Bunn et al; Smith & Zaldarriaga; Grain et al; Bowyer & AJ; ...

(data analysis problems)

Seljak & Zaldarriaga

Polarization: math

- Scalar and tensor modes are isotropic, paritysymmetric fields on the sky.
- **T** is a scalar, **E** is the "gradient" of a scalar, **B** is the "curl" of a pseudoscalar $Q(\hat{n}) = -\frac{1}{2} \sum_{lm} (a_{lm}^{E} [_{2}Y_{lm}(\hat{n}) + _{-2}Y_{lm}(\hat{n})] + ia_{lm}^{B} [_{2}Y_{lm}(\hat{n}) - _{-2}Y_{lm}(\hat{n})])$ $U(\hat{n}) = -\frac{1}{2} \sum_{lm} (a_{lm}^{B} [_{2}Y_{lm}(\hat{n}) + _{-2}Y_{lm}(\hat{n})] + ia_{lm}^{E} [_{2}Y_{lm}(\hat{n}) - _{-2}Y_{lm}(\hat{n})]))$ $e(\hat{n}) = \sum_{lm} \sqrt{\frac{(l-2)!}{(l+2)!}} a_{lm}^{E} Y_{lm}(\hat{n}) \quad b(\hat{n}) = \sum_{lm} \sqrt{\frac{(l-2)!}{(l+2)!}} a_{lm}^{B} Y_{lm}(\hat{n})$ $\nabla^{4}e = -\frac{1}{2} [\bar{\eth}^{2}(Q + iU) + \eth^{2}(Q - iU)] \quad \nabla^{4}b = \frac{i}{2} [\bar{\eth}^{2}(Q + iU) - \eth^{2}(Q - iU)]$

CMB Signals from inflation

- Want to probe inflaton potential $V(\phi)$
- Induce scalar and tensor power spectra
 - Observables:
 - temperature and polarization CMB spectra
 - functionally linear relationships $C_{\ell}^{BB} = \int dk \ T_{\ell}^{hB}(k) P_{h}(k)$ $C_{\ell}^{TT} = \int dk \ \left[T_{\ell}^{hT}(k) P_{h}(k) + T_{\ell}^{RT}(k) P_{R}(k)\right]$
 - Transfer functions T depend on cosmological parameters
 - Amplitude (r=T/S) and shape (n_s, n_T) of the spectra probe the inflaton potential
- Non-gaussianity:
 - specific inflationary models ⇒ departures from Gaussianity
 - e.g., $f_{NL} \sim 1$ (in reach of Planck, but not [yet] detected)

The Polarization of the CMB







Gravitational Radiation & CMB

cf. Senatore's talk

- Last scattering: "direct" effect of tensor modes (primordial GWs) on the primordial plasma
 - inflationary potential
- dominated by lensing of E ⇒ B for $\ell \gtrsim 200$
 - sensitive to $m_V \lesssim 0.06 \text{eV}$
 - (i.e., hot dark matter)
- Reionization peak $\ell \leq 20$
 - need ~full-sky. Difficult for single suborbital experiments
- Limits depend on full set of parameters



Suborbital experiments target $\ell \sim 100$ peak: require order-of-magnitude increase in sensitivity over Planck

Gravitational Radiation & CMB

cf. Senatore's talk



FIG. 2: (Black, center bars): Cross-correlation of the lensing *B* modes measured by SPTpol at 150 GHz with lensing *B* modes inferred from CIB fluctuations measured by *Herschel* and *E* modes measured by SPTpol at 150 GHz; as shown in Fig. 1. (Green, left-offset bars): Same as black, but using *E* modes measured at 95 GHz, testing both foreground contamination and instrumental systematics. (Orange, right-offset bars): Same as black, but with *B* modes obtained using the χ_B procedure described in the text rather than our fiducial Wiener filter. (Gray bars): Curl-mode null test as described in the text. (Dashed black curve): Lensing *B*-mode power spectrum in the fiducial cosmological model. FIG. 3: "Lensing view" of the $EB\phi$ correlation plotted in Fig. 2, in which we cross-correlate an EB lens reconstruction from SPTpol data with CIB intensity fluctuations measured by *Herschel*. Left green, center black, and right orange bars are as described in Fig. 2. Previous analyses using temperature-based lens reconstruction from *Planck* [26] and SPT-SZ [22] are shown with boxes. The results of [26] are at a nominal wavelength of 550 μ m, which we scale to 500 μ m with a factor of 1.22 [37]. The dashed black curve gives our fiducial model for $C_l^{\text{CIB-}\phi}$ as described in the text.

Lensing

peak

1000

Polarization from Planck



Parameters & C_l

What we really want:

- P(theory | data)
 - theory = the parameters of LCDM
 - or perhaps even an indication of which overall theory is correct
 - data = our CMB data and any other information ("priors") we might consider.
- Data compression

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Stompor
P(\text{theory} | \text{raw TOI data}) \approx P(\text{theory} | \text{noisy CMB map})
                                            \approx P(theory | estimated \hat{C}_{\ell})
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- Also need error bars (and/or full covariance matrix)
 - Even then, this is only approximate
 - effect of foreground removal on maps
 - \hat{C}_{ℓ} dist'n depends on more than just central value & covariance

Probability

$\square P(A|B) = \text{probability of } "A" \text{ given } "B"$

- Probabilities measure "degrees of belief"
 - P=I —certainty [true]
 - P=0 impossibility [false]
- A, B are propositions
 - "Socrates is a man", "All men are mortal", "the Hubble constant is between 61 and 66 km/s/Mpc"
- All probabilities are conditional (on knowledge/ belief)

Bayes' Theorem

Product rule:

$$P(DH|I) = P(D|HI) P(H|I) = P(H|DI) P(D|I)$$

$$P(H|DI) = \frac{P(H|I)P(D|HI)}{P(D|I)}$$

- H = hypothesis
 - D = data

I = other "background" information

 Model for learning (H) from experience (D) within some context (I) [will often drop I from now on].

Bayes' Theorem



 $\square P(D|I) = \sum_{H} P(H|I) P(D|HI) \text{ [normalization]}$

Bayes' Theorem $P(\theta|DI) \ d\theta = \frac{P(\theta|I)P(D|\theta I)}{\int d\theta' \ P(\theta'|I)P(D|\theta'I)} d\theta$

- Theory parameterized by (continuous) θ :
 - Use probability densities
- - e.g., Background level, unknown noise, etc.
 - (but a nuisance in one context is signal in another!)

$$Bayes' Theorem$$

$$P(\theta|DI) \ d\theta = \frac{P(\theta|I)P(D|\theta I)}{\int d\theta' \ P(\theta'|I)P(D|\theta'I)} d\theta$$

- Posterior contains full "inference from data"
- Can sometimes be summarized by moments, peaks, integrals, etc.
 - maximum posterior
 - 68% enclosed probability levels
 - mean and variance

Bayesian methods: hierarchical models

Timestream
$$(d_t)$$

 $\Rightarrow Map (T_p \sim d_p)$
 $\Rightarrow Spectrum (C_l \sim d_l)$
 $\Rightarrow cosmology$

 $P(H \mid DI) = \frac{P(H \mid I)P(D \mid HI)}{P(D \mid I)}$

Posterior \propto Prior \times Likelihood

without loss of information? (~Sufficient Statistics)

(Bond, AJ, Knox; WMAP)

 (assume that we can calculate P(Cosmology|D_lN_{ll},x_l) even from non-Bayes estimators)

CMB Data Analysis: mapmaking

cf. Stompor's lectures

Model: data = signal + noise, as a function of time

 $d_t = A_{tp}T_p + n_t \qquad \langle n_t n_{t'} \rangle = N_{tt'} \quad \text{~stationary}$

• Step I: mapmaking (estimate T_p)

• Gaussian noise \Rightarrow Gen'l least squares

 $\bar{T}_p = (A^T N^{-1} A)^{-1} A^T N^{-1} d$

 $\langle \delta T_p \delta T_{p'} \rangle = (A^T N^{-1} A)^{-1}$

 If we stop here, uniform prior gives a Gaussian posterior for the map with this mean and variance.

• aside: Gaussian C_{ℓ} prior gives Wiener filter

- But it is also a sufficient statistic
- Algorithms:
 - Rely on simplicity/sparseness of A_{tp}
 - FFT methods to apply timestream (t) operations
 - Conjugate gradient least-squares soln (nb. doesn't give corr'n matrix)
 - Further simplifications for specific cases (1/f noise, observations in rings)



Planck



CMB Data Analysis: Spectrum estimation

Step 2: Don't need to go back to the timeline to estimate the power spectrum, C_{ℓ} .

Model the sky as a correlated, statistically isotropic Gaussian random field

$$\frac{T(\hat{x}) - T}{\bar{T}} \equiv \frac{\Delta T}{T}(\hat{x}) = \sum_{\ell m} a_{\ell m} Y_{\ell m}(\hat{x}) \qquad \langle a_{\ell m}^* a_{\ell' m'} \rangle = \delta_{\ell \ell'} \delta_{m m'} \underbrace{C_{\ell}}_{\ell}$$
Parametric version
of cov. mat. est'n:
diag in \ell basis
$$\begin{cases} \langle T_p T_{p'} \rangle = \underbrace{S_{pp'}}_{\ell} = \sum_{\ell} \frac{2\ell + 1}{4\pi} \underbrace{C_{\ell}}_{\ell} B_{\ell}^2 P_{\ell}(\hat{x}_p \cdot \hat{x}_{p'}) \\P(\bar{T}|C_{\ell}) = \frac{1}{|2\pi(S+N)|} \exp{-\frac{1}{2}\bar{T}^T(S+N)^{-1}\bar{T}} \end{cases}$$
spherical harmonic wavenumber ℓ

• complicated and expensive function of C_{ℓ}

- Many practical issues in calculating this explicitly.
- At low ℓ , use sampling (usu. Gibbs), Newton-Raphson, Copula
- At high ℓ , approximate by a function of estimated (ML) C_{ℓ} and errors & some other information X_ℓ

of

Expected errors

- Estimating the error (variance^{1/2}) on a variance (C_ℓ)
 (δC_ℓ δC_ℓ) = (a_{ℓm} a_{ℓm} a_{ℓm} a_{ℓm})-(a_{ℓm} a_{ℓm})(a_{ℓm} a_{ℓm})
 Wick's theorem: (a⁴)=3(a²)²
 - CMB case: Knox 95, Hobson & Magueijo 96
 - need to account for $(2\ell + 1)f_{sky}$ measurements of each ℓ



Bandpowers: bin in ℓ (weighted for specific C_{ℓ} shape) to reduce errors and decrease covariance

Kesults: power spectrum

Planck errors



Error band: cosmic variance estimate error bars: cosmic + noise variance
A toy model

• Consider all-sky observations with uniform white noise $d_p = T_p + n_p \qquad \langle T_p T_{p'} \rangle = S_{pp'} = \sum_{\ell} \frac{2\ell + 1}{4\pi} C_{\ell} B_{\ell}^2 P_{\ell}(\hat{x}_p \cdot \hat{x}_{p'})$

- □ Pixel-space likelihood $\langle n_p n_{p'} \rangle = N_{pp'} = \sigma^2 \delta_{pp'}$ $P(d_p | C_\ell) = \frac{1}{|2\pi(S+N)|^{1/2}} \exp{-\frac{1}{2}} d^T (S+N)^{-1} d$
- Work in harmonic space $d_{\ell m} \simeq \int d^2 \hat{x}_p \ d(\hat{x}_p) Y_{\ell m}(\hat{x}_p)$
- White noise equiv to const. noise spectrum, $N_{\ell} = N \propto \sigma^2$ $\langle n_{\ell m} n_{\ell' m'} \rangle = \delta_{\ell \ell'} \delta_{m m'} N$

 $2\ell + 1$

Likelihood separates

$$P(d_{\ell m}|C_{\ell}) = \prod_{\ell} \frac{1}{|2\pi(C_{\ell}+N)|^{\ell+1/2}} \exp\left(-\frac{2\ell+1}{2}\frac{\hat{C}_{\ell}}{C_{\ell}+N}\right)$$

with pseudo spectrum $\hat{C}_{\ell} \equiv \frac{1}{2\ell}\sum_{\ell=1}^{\ell} |d_{\ell m}|^2$

Toy model

3.0 Cl

2.0

1.5

2.5

$$P(d_{\ell m}|C_{\ell}) = \prod_{\ell} \frac{1}{|2\pi(C_{\ell}+N)|^{\ell+1/2}} \exp\left(-\frac{2\ell+1}{2}\frac{\hat{C}_{\ell}}{C_{\ell}+N}\right) \qquad \hat{C}_{\ell} \equiv \frac{1}{2\ell+1}\sum_{m} |d_{\ell m}|^{2}$$

$$\text{Likelihood (as a function of } C_{\ell} \text{) maximized at } C_{\ell} \equiv \hat{C}_{\ell} - N$$

$$\text{with curvature } \frac{d^{2}\ln P}{dC_{\ell}^{2}}\Big|_{C_{\ell}=\hat{C}_{\ell}-N} = -\left(\frac{2\hat{C}_{\ell}}{2\ell+1}\right)^{-1}$$

$$\text{cf. Gaussian } \frac{d^{2}\ln P}{dx^{2}} = -(\sigma^{2})^{-1}$$

$$\text{and Fisher information } F \equiv -\left\langle\frac{d^{2}\ln P}{dx^{2}}\right\rangle$$

$$\text{Skew positive likelihood}$$

$$\text{more Gaussian as } \ell \rightarrow \infty$$

0.5

1.0

Bayesian methods: MADCAP/MADspec

- (quasi-)Newton-Raphson iteration to Likelihood maximum
- Algorithm driven by matrix manipulation (iterated quadratic):

$$\delta C_{\ell} = \frac{1}{2} F_{ll'}^{-1} \operatorname{Tr} \left[\left(dd^{T} - C \right) \left(C^{-1} \frac{\partial C}{\partial C_{\ell}} C^{-1} \right) \right]$$
$$F_{ll'} = \frac{1}{2} \operatorname{Tr} \left[C^{-1} \frac{\partial C}{\partial C_{\ell}} C^{-1} \frac{\partial C}{\partial C_{\ell}} \right] \text{ Fisher matrix}$$
$$C = S + N$$

- Fisher = approx. Likelihood curvature
- full polarization: signal matrix S^{××'}_{pp}
- Arbitrary (precomputed) noise spectrum
- Arbitrary linear filters
 - Stompor et al; Jaffe et al; Slosar et al

- O(N³) operations naïvely (matrix manipulations), speedup to ~O(N²) for spectrum estimates (potentially large prefactor)
 - Fully parallelized (MPI, SCALAPACK)
 - do calculations in the natural basis
 - no explicit need for full N_{pp}, matrix in pixel basis (just noise spectrum or autocorrelation)



Frequentist Monte Carlo methods

■ MASTER: quadratic pseudo-C₁ estimate (Hivon et al)

$$\begin{aligned} d_{\ell m} &= \sum_{p} d_{p} w_{p} \Omega_{p} Y_{\ell m}(\hat{x}_{p}) \\ \hat{C}_{\ell} &= \frac{1}{2\ell + 1} \sum_{m} |d_{\ell m}|^{2} \qquad \text{pseudo-}C \\ \hat{C}_{\ell} &\approx \langle \hat{C}_{\ell} \rangle = \sum_{\ell'} C_{\ell} M_{\ell \ell'} F_{\ell} B_{\ell}^{2} + N_{\ell} \qquad (M_{\text{Ba}}) \end{aligned}$$

(Will discuss Bayesian sampling for C_{ℓ} later on)

where N is noise bias M is mode coupling depending on sky coverage F is experimental filter

SPICE: transform of correlation function estimate

(Szapudi et al)

 Issues: filters, weights, noise estimation/iteration, input maps — optimal or naïve?

Hybrid Methods: FASTER

- Key insight: MASTER covariance formalism allows calculation of diagonal part of pseudo-a_{lm} covariance — use for likelihood maximization
 - (nb. this has maximum entropy and so is conservative!)
 - Diagonal likelihood:

$$P(d_{\ell m} \mid C_{\ell} I) = \frac{1}{\left[2\pi \left\langle \hat{C}_{\ell} + N_{\ell} \right\rangle\right]^{1/2}} \exp \left[-\frac{1}{2} \frac{\left|d_{\ell m}\right|^{2}}{\left\langle \hat{C}_{\ell} + N_{\ell} \right\rangle}\right]$$

- MC evaluation of means;
- Newton-Raphson iteration towards maximum
- Easy calculation of Likelihood shape parameters

B98, CBI; Contaldi et al

(related suggestions from Delabrouille et al)

WMAP: Cross-correlations

 Take advantage of uncorrelated noise between different detectors

$$\left\langle d_{p}^{1}d_{p'}^{2} \right\rangle = \left\langle \left(s_{p}^{1} + n_{p}^{1}\right)\left(s_{p'}^{2} + n_{p'}^{2}\right)\right\rangle = S_{pp'}^{12} + N_{pp'}^{12} = S_{pp'}^{12}$$

Monte Carlo method — without need for noise bias removal

(also Archeops—XSPECT; Polenta et al)

Comparisons



Timing and efficiency

time optimal/bayes: N_p³ monte carlo: N^{1.5} prefactors: N_{MC}, N_{bin}, ...

 Space
 TOI: 50 GB/yr @200Hz
 maps: 384 Mb @ N_{side}=2048
 noise matrix: N²/2 entries
 ~9 petabytes @ N_{side}=2048



resource management will become an issue even for cheapest methods

Bayesian/Frequentist Correspondence

- Why do both methods seem to work?
- frequentist mean ~ likelihood maximum
 frequentist variance ~ likelihood curvature

Correspondence is exact for

- linear gaussian models (mapmaking)
- variance estimation with no correlations and "iid" noise simple version of C_l problem
 - e.g., all sky, uniform noise
 - likelihood only function of d_{lm}^2
 - breaks down in realistic case of correlations, finite sky, varying noise
- "asymptotic limit"
 - ~ high l iff noise correlations not "too strong"

But we still want to bootstrap from point estimates to the full likelihood function

Polarization

Kosowsky, Stebbins; &c.

- □E/B leakage (= T/E/B correlation)
 - in principle, don't need extra separation step if full correlations/distributions is known
 - in practice, E/B characteristics impose specific correlation structure — easier to "separate"
 - \Box Wiener filter for map from C_{I} .

Polarization

e.g., Seljak, Zaldarriaga; Kamionkowski, Kosowsky, Stebbins; &c.



□E/B leakage (= T/E/B correlation)

- in principle, don't need extra separation step if full correlations/distributions is known
- in practice, E/B characteristics impose specific correlation structure — easier to "separate"

 \Box Wiener filter for map from C_{I} .

From C_l to cosmology

- Step 3: Calculate & characterize posterior prob over some space of cosmological models and imposed priors
- For simplest [?] theories, C_{ℓ} is a deterministic function of the cosmological parameters $\theta = \{H_0, n_s, \Omega_m, \Omega_{DE}, ...\}$
 - $P(\theta|DI) = \int dC_{\ell} P(\theta|I) P(C_{\ell}|\theta I) P(C_{\ell}|DI)$ ML est. Variance = $P(\theta|I) P(C_{\ell}[\theta] | DI)$ = $P(\theta|I) P(C_{\ell}[\theta] | \hat{C}_{\ell}, \sigma_{\ell}, \text{shape, } I)$
- So est'd C_{ℓ} is [approximately] a sufficient statistic
 - Only approximate, so not really a separate step
 - $P(\theta|d_t) = P(\theta|T_p) \approx P(\theta|C_\ell)$
 - can explore the likelihood or finally assign meaningful priors on θ and calculate the posterior
 - MCMC, etc.

The shape of the likelihood function

$$P(\bar{T}|C_{\ell}) = \frac{1}{|2\pi(S+N)|} \exp{-\frac{1}{2}\bar{T}^T(S+N)^{-1}\bar{T}}$$

- □ Complicated function of C_ℓ [through S(C_ℓ)]
- not a Gaussian in C_{ℓ}
 - big effect at low ℓ
 - Offset lognormal (BJK 00)
 - Gaussian in $\ln(C_{\ell} + x_{\ell})$
 - Other approximations better at moderate ℓ
 - e.g., Hamimeche & Lewis
 - include polarization
 - treat T, Q, U on same footing





Sampling from the posterior

- Infeasible to directly explore $P(\theta | data)$ for many parameters θ
 - e.g., even the 6-parameter base LCDM model would require ~100⁶=10¹² evaluations for 100 grid points in each direction...
- Instead, generate samples θ_i from the distribution.
 - Easy to evaluate moments (means, variances)

$$\langle \theta \rangle = \frac{1}{N} \sum_{i} \theta_{i} \text{ or, more generally } \langle f(\theta) \rangle = \frac{1}{N} \sum_{i} f(\theta_{i})$$

MCMC

- Generate samples from posterior P(x)
- Most methods require being able to generate samples from some simpler distribution
- e.g., Markov Chain Monte Carlo
 - Start with proposal distribution Q(x*|x): probability of proposing point x* if starting at point x
 - often Q(x|y) = Q(|x-y|) (Metropolis)
 - Metropolis Algorithm:
 - given point $x^{(i)}$, generate x^* from $Q(x^*|x^{(i)})$
 - accept x^* as $x^{(i+1)}$ with probability min[1,P(x^*)/P($x^{(i)}$)];
 - otherwise $x^{(i+1)} = x^{(i)}$
 - repeat...



Monte Carlo methods for the CMB

- Markov Chain Monte Carlo: A. Lewis' CosmoMC
 - coupled with fast deterministic calculation of power spectrum as fn of cosmological parameters
 - e.g. CMBFAST, CAMB, CLASS
 - Other techniques
 - e.g., Skilling's "nested sampling" which also allows fast calc'n of model likelihoods ("evidence")



Aside: Gibbs Sampling

- Combine parametric models of foregrounds with power spectrum estimation
 - Jewell et al; Wandelt et al; Eriksen et al; Larson et al;
 - draw [full-sky] map realization given C_l and foreground parameter (Wiener filter)
 - draw foreground realization given C_{ℓ} and map
 - draw C_l realization given map (Wishart, Gamma dists)
- Output is sample maps and samples of C_{ℓ}
 - not always useful for subsequent parameter estimation
 - construct approx. likelihood by averaging over samples
 - Blackwell-Rao estimator



The Planck likelihood

□ High ℓ

- Start with pseudo- C_{ℓ} of each detector, with conservative masks
 - for cosmology, consider
 100x100, 143x143, 217x217, 143x217
- Foregrounds:
 - Use 353 GHz as a dust template
 - Explicit power spectral templates for unresolved point sources, SZ, CIB
- Instrument:
 - relative calibration between 100, 143, 217
 - beam errors
- Use Gaussian approximation assuming a fiducial models gives the signal covariances (Hamimeche & Lewis)
- \square low ℓ
 - Temperature: Planck 30-353 GHz
 - polarization:WMAP
 - needed to fix optical depth τ

Measuring the geometry of the Universe



Measuring the geometry of the Universe



Fig. 25. The *Planck*+WP+highL data combination (samples; colour-coded by the value of H_0) partially breaks the geometric degeneracy between Ω_m and Ω_Λ due to the effect of lensing in the temperature power spectrum. These limits are significantly improved by the inclusion of the *Planck* lensing reconstruction (black contours). Combining also with BAO (right; solid blue contours) tightly constrains the geometry to be nearly flat.

Planck Params



Planck Collaboration: Cosmological parameters



Fig. 3. Constraints in the Ω_m - H_0 plane. Points show samples from the *Planck*-only posterior, coloured by the corresponding value of the spectral index n_s . The contours (68% and 95%) show the improved constraint from *Planck*+lensing+WP. The degeneracy direction is significantly shortened by including WP, but the well-constrained direction of constant $\Omega_m h^3$ (set by the acoustic scale), is determined almost equally accurately from *Planck* alone.

Fig. 2. Comparison of the base Λ CDM model parameters for *Planck*+lensing only (colour-coded samples), and the 68% and 95% constraint contours adding *WMAP* low- ℓ polarization (WP; red contours), compared to *WMAP*-9 (Bennett et al. 2012; grey contours).

Hierarchical Models

So we have a hierarchical model

- ask progressively more complicated questions of the data, with (approximately) no dependence on the details of previous results
- Timelines \Rightarrow maps \Rightarrow spectra \Rightarrow parameters
- Each is a "nuisance parameter" for the next step w/ an uncontroversial prior defining that step
 e.g., (T_pT_p) = S_{pp}(C_ℓ) P(C_ℓ|θ) = δ[C_ℓ C_ℓ(θ)]
- But in the realistic case there may be other nuisance parameters for which the priors are relevant:
 - timeline systematics, foregrounds, &c.

Testing assumptions

• We have been calculating the posterior $P(\Omega_b h^2, \Omega_c h^2, \theta_{MC}, \tau, n_s, A_s \mid Planck, I)$



Low power on large scales



Anomalies?



Small (but statistically significant) difference between the power in the hemispheres





Overall low amplitude at large scales

Large-scale anisotropy

- Hemispherical differences: how can we arrange anisotropy on the scale of the horizon?
 - initial conditions: anisotropic inflation?
 - the large-scale structure of spacetime
 - change the geometry: Bianchi
 - homogeneous + anisotropic spacetimes
 - change the topology

The shape of the Universe

- General relativity determines the curvature of the Universe, but not its topology (holes and handles)
- Most theories of quantum gravity (and quantum cosmology) predict topological change on small scales and at early times.
- Does this have cosmological implications?
 - E.G., small universe ⇒ fewer large-scale modes available ⇒ low power on large scales?

























Topology + geometry



Tile the 2-sphere with different fundamental domains

(Each of these has a 3-sphere analogy)

Can also tile the hyperbolic universe:

(Bond, Pogosyan, etc.)

http://www.sciencenews.org/pages/sn_arc98/2_21_98/bob1.htm



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Multiply-connected Spherical Topologies

| Space | Fundamental group | Order | Elements | F.P. |
|-------------------|-----------------------|-------|--|------|
| Quaternionic | Binary Dihedral | 8 | order 2 rotations about 2 perpendicular axes | |
| Octahedral | Binary Tetrahedral | 24 | symmetries of r. tetrahedron | |
| Truncated Cube | Binary Octahedral | 48 | symmetries of r. octahedron | |
| Poincaré | Binary Icosahedral | 120 | symmetries of r. icosahedron | |



Topology in the CMB

- Look for repeated patterns
- Generic & specific methods
- matching patches (e.g., Levin et al)
 - method of images (e.g., Bond et al)
 - assumes infinitely thin LSS
 - mostly open Universes

□ Circles in the sky (Cornish, Spergel, Starkman)

- looks for LSS structure; ignores different views of the same point
- nb. generic methods work as frequentist null tests but need comparison w/ specific topologies to get statistics
 - even Bayesians need to do exploratory statistics
- Cornish et al '04: "fewer than I in 100 random skies generate a false match" [??]: limit out to 24 Gpc

<u>*Reviews*</u>: Levin; Lachieze-Rey, Lehoucq, Luminet
Topology: methods

- When topological scale ≤ Horizon scale, induce anisotropic correlations (and suppress power) on large scales
- Direct search for matched circles
 - sensitive to topology with parallel matched surfaces
- Explicit Likelihood
 - calculate correlation matrix for specific topologies.
 - 3d Gaussian with $\langle \delta_k \delta_{k'} \rangle = (2\pi)^3 \delta_D(k+k') P(k)$ w/ k restricted to fundamental domain with boundary conditions
 - induced CMB correlations depend on topology (incl. orientation)

Simulated Maps ($\Omega_k = -0.063$)

Quaternionic/bi-dehedral

Octahedral/bi-tetrahedral

Truncated cube/bi-octahedral

Poincaré/icosahedral



Lowest multipoles

Quaternionic Octahedral Truncated cube Poincaré WMAP



Bayesian topology

$$P(a|C) = \frac{1}{|2\pi C|^{1/2}} \exp\left(-\frac{1}{2}a^T C^{-1}a\right)$$

Full correlation matrix:

$$C = \langle a_{\ell m} a_{\ell' m'} \rangle = C_{\ell \ell' m m'} = C(\text{cosmology, topology})$$
$$C_{\ell \ell'}^{m m'} \propto \int d^3 k \Delta_{\ell}(k, \Delta \eta) \Delta_{\ell'}(k, \Delta \eta) P(k) \rightarrow \sum_{\mathbf{n}} \Delta_{\ell}(k_n, \Delta \eta) \Delta_{\ell'}(k_n, \Delta \eta) P(k_n) Y_{\ell m}(\mathbf{\hat{n}}) Y_{\ell' m'}^*(\mathbf{\hat{n}}),$$

 $\square a = a_{\ell m}$

- (Noise irrelevant on scales of interest)
- Suppressed power \Rightarrow stronger correlations

Pixel correlations



Pixel correlations



Topology from Planck

"Matched circles" in a simulated Universe:



Alas, not found... we can limit the size of the "fundamental cube" to be greater than the size of the surface we observe with the CMB:

• side $L \ge 26$ Gpc

Topology: results

No strong evidence for topology on the scale of the last-scattering surface



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Bianchi Models

- Homogeneous, anisotropic spaces
- VII_h: global shear and rotation
 - parameter h relates vorticity ω_i to shear σ_{ij} , Ω_{tot}

 $\left(\frac{\omega}{H}\right)_0 = \frac{(1+h)^{1/2}(1+9h)^{1/2}}{6h} \frac{1-\Omega_{\text{tot}}}{\Omega_{\text{tot}}} \sqrt{\left(\frac{\sigma_{12}}{H}\right)_0^2 + \left(\frac{\sigma_{13}}{H}\right)_0^2}$

- Focusing induces specific pattern of temperature anisotropy on large scales
- Full likelihood calculation (Gaussian added to deterministic template)
 - consistent cosmology very low likelihood



Bianchi Models

| Flat-decoupled | | | | | | Probability density | | | |
|---|---|--|---|---|---|--|---|--|--|
| Bianchi Parameter | MAP | SMICA Mean | MAP | SEVEM Mean | | 0 0.33 Ω _m ^D 0.67 1 | 0 0.33 Ω ^D _Λ 0.67 1 | 0 0.33 0.67 1 x | |
| $ \begin{array}{c} \Omega^{\rm B}_{\rm m} \\ \Omega^{\rm B}_{\Lambda} \\ x \\ (\omega/H)_0 \\ \alpha \\ \beta \\ \gamma \end{array} $ | $0.38 0.20 0.63 8.8 \times 10^{-10}38.8^{\circ}28.2^{\circ}309.2^{\circ}$ | $\begin{array}{c} 0.32 \pm 0.12 \\ 0.31 \pm 0.20 \\ 0.67 \pm 0.16 \\ (7.1 \pm 1.9) \times 10^{-10} \\ 51.3^{\circ} \pm 47.9^{\circ} \\ 33.7^{\circ} \pm 19.7^{\circ} \\ 292.2^{\circ} \pm 51.9^{\circ} \end{array}$ | $\begin{array}{c} 0.35\\ 0.22\\ 0.66\\ 9.4\times10^{-10}\\ 40.5^{\circ}\\ 28.4^{\circ}\\ 317.0^{\circ} \end{array}$ | $\begin{array}{c} 0.31 \pm 0.15 \\ 0.30 \pm 0.20 \\ 0.62 \pm 0.23 \\ (5.9 \pm 2.4) \times 10^{-10} \\ 77.4^{\circ} \pm 80.3^{\circ} \\ 45.6^{\circ} \pm 32.7^{\circ} \\ 271.5^{\circ} \pm 80.7^{\circ} \end{array}$ | $\operatorname{Frobability}_{0}^{\operatorname{Frobability}}$ | Probability density | 0 1.05 2.09 3.12 | August Au | |
| | | | | | (a) Flat-decoupled-Bianchi model. | | | | |
| Open-coupled | | | | | Probability density | Probability density | | Probability density | |
| Bianchi Parameter | r MAP | SMICA Mean | MAP | SEVEM Mean | 0 0.07 0.13 0.2 | 0 0.33 Ω ^D _m 0.67 1 0 | 0.33 Ω ^B _Δ 0.67 1 | 0 0.33 0.67 1 x | |
| $\begin{array}{c} \Omega_k \\ \Omega^{\rm B}_m \\ \Omega^{\rm B}_\Lambda \\ x \\ (\omega/H)_0 \\ \alpha \\ \beta \\ \gamma \end{array}$ | $\begin{array}{c} 0.05\\ 0.41\\ 0.55\\ 0.46\\ 5.9\times10^{-10}\\ 57.4^{\circ}\\ 54.1^{\circ}\\ 202.6^{\circ}\end{array}$ | $\begin{array}{c} 0.07 \pm 0.05 \\ 0.33 \pm 0.07 \\ 0.60 \pm 0.07 \\ 0.44 \pm 0.24 \\ 0 (4.0 \pm 2.4) \times 10^{-10} \\ 122.5^{\circ} \pm 96.0^{\circ} \\ 70.8^{\circ} \pm 35.5^{\circ} \\ 193.5^{\circ} \pm 77.4^{\circ} \end{array}$ | $\begin{array}{c} 0.09\\ 0.41\\ 0.50\\ 0.38\\ 9.3\times10^{-10}\\ 264.1^{\circ}\\ 79.6^{\circ}\\ 90.6^{\circ}\end{array}$ | $\begin{array}{c} 0.08 \pm 0.04 \\ 0.32 \pm 0.07 \\ 0.59 \pm 0.07 \\ 0.39 \pm 0.22 \\ (4.5 \pm 2.8) \times 10^{-10} \\ 188.6^{\circ} \pm 98.7^{\circ} \\ 81.1^{\circ} \pm 31.7^{\circ} \\ 160.4^{\circ} \pm 91.1^{\circ} \end{array}$ | Probability density | Lopapility density Probability density Probabi | 1.05 2.09 3.14 | Dopapility density den | |
| Flat-coupled: $\omega_0/H_0 < 8.1 \times 10^{-10}$ (95%) | | | | | (b) Open-coupled-Bianchi model. | | | | |

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Non-gaussianity

- Another way to go beyond (and check) the simple assumptions
- In the absence of a specific model, want to determine phenomenological parameters describing departure from an isotropic multivariate gaussian distribution.
 - e.g., moments but not unique (there is no distribution that has mean, variance, skewness, but no higher moments)
 - for (suitably defined) small non-gaussianity, third-order moments should dominate
 - full determination of 3-pt function is computationally infeasible (and we lack sufficient S/N)
 - parameterize non-gaussianity

non-Gaussianity: f_{NL}

- Heuristically $\phi = \phi_G + f_{NL}(\phi_G^2 \langle \phi_G^2 \rangle)$ for a Gaussian ϕ_G (e.g., multi-field inflation)
 - This is the (spatially) local model for non-Gaussianity
 Induces specific 3-d correlations

$$\begin{split} \langle \phi \phi \phi \rangle &\sim 3 f_{\rm NL} \left(\langle \phi_G \phi_G \phi_G \phi_G \phi_G \rangle - \langle \phi_G \phi_G \rangle \langle \phi_G \phi_G \rangle \right) + O(f_{\rm NL}^2) \\ &\sim 6 f_{\rm NL} \langle \phi_G \phi_G \rangle \langle \phi_G \phi_G \rangle + O(f_{\rm NL}^2) \end{split}$$

and hence 2-d correlations in the CMB

• Corresponds to Fourier bispectrum $B(k_1, k_2, k_3)$ which peaks in squeezed case $k_1 \ll k_2 \simeq k_3$

- modulate small-scale structure by large-scale modes
 - cf. galaxy bias

 More generally, consider other shapes (e.g., equilateral) motivated by specific theories

Estimating non-Gaussianity

 $\langle a_{\ell_1 m_1} a_{\ell_2 m_2} a_{\ell_2 m_2} \rangle = \mathcal{G}_{m_1 m_2 m_3}^{\ell_1 \ell_2 \ell_3} b_{\ell_1 \ell_2 \ell_3} = \mathcal{G}_{m_1 m_2 m_3}^{\ell_1 \ell_2 \ell_3} h_{\ell_1 \ell_2 \ell_3}^{-2} B_{\ell_1 \ell_2 \ell_3}$

 Expect to be able to estimate the third moment by taking some weights average over cubic products of data

- (cf. quadratic estimators of power spectra)
 - "optimal" (min-var) weights computationally infeasible (Heavens 1998) — average over all triples of data
 - ignoring off-diagonal covariance gives somewhat more tractable case (Creminelli et al. 2006).
 - further simplify for "separable" shapes (Komatsu et al=KSW) and linear combinations thereof (Fergusson & Shellard)
 - generalize to S_{ℓ} = skew- C_{ℓ} , retains shape information in one ℓ direction (Heavens & Munshi)

Non-Gaussianity from Planck

Planck detects (non-Primordial) non-Gaussianity...

| | | Independent | | ISW-lensing subtracted | | | |
|-------------|----------------|----------------|----------------|------------------------|---------------------------------|---------------|---------------|
| | KSW | Binned | Modal | | KSW | Binned | Modal |
| SMICA | | | | | | | |
| Local | 9.8 ± 5.8 | 9.2 ± 5.9 | 8.3 ± 5.9 | | $\textbf{2.7} \pm \textbf{5.8}$ | 2.2 ± 5.9 | 1.6 ± 6.0 |
| Equilateral | -37 ± 75 | -20 ± 73 | -20 ± 77 | | -42 ± 75 | -25 ± 73 | -20 ± 77 |
| Orthogonal | -46 ± 39 | -39 ± 41 | -36 ± 41 | | -25 ± 39 | -17 ± 41 | -14 ± 42 |
| NILC | | | | | | | |
| Local | 11.6 ± 5.8 | 10.5 ± 5.8 | 9.4 ± 5.9 | | 4.5 ± 5.8 | 3.6 ± 5.8 | 2.7 ± 6.0 |
| Equilateral | -41 ± 76 | -31 ± 73 | -20 ± 76 | | -48 ± 76 | -38 ± 73 | -20 ± 78 |
| Orthogonal | -74 ± 40 | -62 ± 41 | -60 ± 40 | | -53 ± 40 | -41 ± 41 | -37 ± 43 |
| SEVEM | | | | | | | |
| Local | 10.5 ± 5.9 | 10.1 ± 6.2 | 9.4 ± 6.0 | | 3.4 ± 5.9 | 3.2 ± 6.2 | 2.6 ± 6.0 |
| Equilateral | -32 ± 76 | -21 ± 73 | -13 ± 77 | | -36 ± 76 | -25 ± 73 | -13 ± 78 |
| Orthogonal | -34 ± 40 | -30 ± 42 | -24 ± 42 | | -14 ± 40 | -9 ± 42 | -2 ± 42 |
| C-R | | | | | | | |
| Local | 12.4 ± 6.0 | 11.3 ± 5.9 | 10.9 ± 5.9 | | 6.4 ± 6.0 | 5.5 ± 5.9 | 5.1 ± 5.9 |
| Equilateral | -60 ± 79 | -52 ± 74 | -33 ± 78 | | -62 ± 79 | -55 ± 74 | -32 ± 78 |
| Orthogonal | -76 ± 42 | -60 ± 42 | -63 ± 42 | | -57 ± 42 | -41 ± 42 | -42 ± 42 |

Non-Gaussianity from Planck









Big Science from Small* Scales

Hierarchical Bayesian formalism

- raw-data \Rightarrow maps \Rightarrow spectra \Rightarrow parameters
- radical data compression
- need to keep track of likelihood function details

Checking assumptions

- "anomalies"?
 - No obvious solution by changing the large-scale structure of spacetime (topology, Bianchi)
- non-Gaussianity
 - Iensing, point sources, correlations detected in Planck
 - no evidence yet for primordial non-Gaussianity

