

Parameter Forecasts From CMB Lensing and Galaxy Lensing Power- and Bispectra

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Abstract

1 Introduction

Weak lensing has been used as a probe to constrain cosmological parameters since the 2000's [19, 3, 17, 29, 5]. A range of upcoming surveys, such as the survey by the Simons Observatory (SO) [1], the Legacy Survey of Space and Time (LSST) [15], and Euclid [20] aim to measure weak lensing of the CMB and of galaxies. They will do so much more accurately than previous surveys, enabling tighter constraints on parameters and progressing our understanding of physics as a whole. Typically, the main value of interest is the power spectrum (or equivalently, two point function) of the lensing potential. This can be measured in terms of the lensing convergence κ , lensing shear γ , or lensing potential ψ . In the weak lensing regime they all contain the same amount of information and can be easily converted into one another, see section 3. For the CMB the lensing potential is generally measured directly [25], while with galaxies one instead measures the shear, as this can be deduced from the ellipticity distribution of the observed galaxies [12].

Even with Gaussian initial conditions, there are significant amounts of non-Gaussianity in the weak lensing signal, especially in galaxy lensing due to it being a probe of the more recent distribution of matter [6, 26]. In addition to looking at the power spectrum, a natural next step is thus to measure the lensing bispectrum. This has already been done for signals from galaxies [30], but no proper detection has been done of the CMB lensing bispectrum. Upcoming surveys such as the ones mentioned earlier may detect this signal. Therefore it is relevant to know the detectability of, and parameter constraints possible from, all 4 signals: CMB lensing power- and bispectra and galaxy lensing power- and bispectra. Notably, this includes looking at cross correlation as well.

In this article we aim to answer this question in the context of experimental parameters similar to those of next generation surveys such as mentioned earlier. We are especially interested in seeing if approximate parameter degeneracies can be broken by combining all data. Calculating the covariance matrix of unbiased optimal estimators of the cosmological parameters can be done by combining cosmological simulations (in our case we use the CAMB package [21]) with a Fisher matrix analysis. See figure 1 for an overview of the calculation done in this paper. The parameters looked at are the Hubble constant, H_0 , physical baryon density, $\Omega_b h^2$, physical cold dark matter density, $\Omega_c h^2$, scalar spectral index, n_s , amplitude of primordial scalar fluctuations, A_s , sum of neutrino masses $\sum m_\nu$, and dark energy equation of state parameter, w_0 . Though, we will find that some of the parameters are poorly constrained even when combining all 4 signals and thus omit them from the analysis in the results. As a secondary purpose, this paper also includes a derivation for the Fisher matrix formalism in the non-trivial context of bispectra with multiple tracers. The final formula can already be found in the literature (see e.g. the appendix of [18]), but the authors of this paper were not able to find a derivation and hence included it.

The structure of this paper is as follows: we first review the theory of weak lensing and weak lensing statistics in sections 2 and 3. We then provide technical details of the calculation in section 4, such as choices for noise and numerical approximations made in the code. In section 5 we present the results, consisting of signal to noise ratios and parameter constraints for different combinations of the CMB and galaxy lensing power- and bispectra. We conclude in section 6. Appendix A contains a short review of the Fisher matrix formalism and gives a technical derivation of the formula used to calculate each Fisher matrix element in the case of bispectra measurements with multiple tracers. Finally, appendix B explains how to relate the shear to the lensing potential in spherical harmonic space.

All code written for this project is uploaded on github at https://github.com/Jonas-Frugte/fisher_calc_weak_lensing.



Figure 1: Flowchart of steps involved in calculating the minimum error/uncertainty in cosmological parameter estimates using convergence and shear power- and bi-spectra.

2 Weak Lensing

2.1 Approximations Made / Regime

2.2 Perturbed Photon Paths

Work in **conformal newtonian gauge**. In this section we'll work in units where $c = 1$. Denoting conformal time and conformal radial distance by η and χ , respectively, the perturbed line element is given by

$$ds^2 = a^2(\eta)((1 + 2\Psi_N)d\eta^2 - (1 + 2\Phi_N)\gamma_{ij}dx^i dx^j) \quad (1)$$

where γ_{ij} is the unperturbed line element

$$\gamma_{ij} = dx^i dx^j = d\chi^2 + f_K^2(\chi)(d\theta^2 + \sin^2\theta d\phi^2). \quad (2)$$

From here of on work in first order in the scalar potentials Φ_N and Ψ_N . For lensing we consider null-geodesics so $ds^2 = 0$ and we can rewrite the perturbed line element as

$$d\hat{s}^2 = (1 + 4\Psi)d\eta^2 - \gamma_{ij}dx^i dx^j \quad (3)$$

with Ψ the **Weyl Potential** given by $\Psi := (\Psi_N - \Phi_N)/2$. A null geodesic $x^\mu(\hat{\lambda})$ in terms of its affine parameter $(\hat{\lambda})$ satisfies the geodesic equation

$$\frac{d^2 x^\mu}{d\hat{\lambda}^2} + \Gamma_{\nu\rho}^\mu \frac{dx^\nu}{d\hat{\lambda}} \frac{dx^\rho}{d\hat{\lambda}} = 0, \quad (4)$$

with $\hat{g}_{\mu\nu}(dx^\mu/d\hat{\lambda})(dx^\nu/d\hat{\lambda}) = 0$.

In the unperturbed there are incoming radial solutions of the form $\chi = \eta_0 - \eta$. We can express $\hat{\lambda}$ in terms of η using The 0-component of the geodesic equation,

$$\frac{d^2 \eta}{d\hat{\lambda}^2} + 2\left(\frac{d\eta}{d\hat{\lambda}}\right)^2 \frac{d\Psi}{d\eta} + 2\frac{d\eta}{d\hat{\lambda}} \frac{dx^i}{d\hat{\lambda}} \frac{\partial \Psi}{\partial x^i} = 0, \quad (5)$$

where the derivative $d\Psi/d\eta = \partial_\eta \Psi + (dx^i/d\eta)\partial_i \Psi$ is along the perturbed ray. This allows us to rewrite the other (spatial) geodesic equations as

$$\frac{d^2 x^i}{d\eta^2} - 2\frac{dx^i}{d\eta} \left(\frac{d\Psi}{d\eta} + \frac{dx^j}{d\eta} \frac{\partial \Psi}{\partial x^j} \right) + 2\gamma^{ij} \frac{\partial \Psi}{\partial x^j} + \bar{\Gamma}_{jk}^i \frac{dx^j}{d\eta} \frac{dx^k}{d\eta} = 0, \quad (6)$$

where $\bar{\Gamma}_{jk}^i$ are the connection coefficients of the unperturbed three geometry γ_{ij} . Without loss of generality we consider an observer located at the origin of the spatial coordinates, meaning we are interested in rays that end at $x^i = 0$. In that case $d\chi/d\eta = -1 + O(\Psi)$, $d\theta/d\eta = O(\Psi)$ and $d\phi/d\eta = O(\Psi)$ (with θ and ϕ angular spatial coordinates). For the case of such rays we can evaluate the connection coefficients and rewrite the spatial geodesic equations as

$$\frac{\partial^2 \chi}{d\eta^2} + 2\frac{d\Psi}{d\eta} = 0, \quad (7)$$

$$\frac{d^2 \theta}{d\eta^2} - 2\frac{d \ln f_K(\chi)}{d\chi} \frac{d\theta}{d\eta} + \frac{2}{f_K^2(\chi)} \frac{\partial \Psi}{\partial \theta} = 0, \quad (8)$$

$$\frac{d^2 \phi}{d\eta^2} - 2\frac{d \ln f_K(\chi)}{d\chi} \frac{d\phi}{d\eta} + \frac{2}{f_K^2(\chi)} \frac{1}{\sin^2(\theta)} \frac{\partial \Psi}{\partial \phi} = 0. \quad (9)$$

Integrating twice and using the null condition we can rewrite the the first equation as

$$\chi = \eta_0 - \eta - 2 \int_{\eta_0}^{\eta} \Psi d\eta', \quad (10)$$

where the integral is along the ray. Since we are working at first order in Ψ we can evaluate the integral along the unperturbed path, this is known as the **Born approximation**. *Next follows a short discussion of why perturbations in observation time can be ignored, include?* Doing the same for the other two equations gives

$$\theta(\eta_0 - \chi_*) = \theta_0 - \int_0^{\chi_*} d\chi \frac{f_K(\chi_* - \chi)}{f_K(\chi_*)f_K(\chi)} 2 \frac{\partial}{\partial \theta} \Psi(\chi \hat{n}, \eta_0 - \chi), \quad (11)$$

$$\phi(\eta_0 - \chi_*) = \theta_0 - \int_0^{\chi_*} d\chi \frac{f_K(\chi_* - \chi)}{f_K(\chi_*)f_K(\chi)} \frac{2}{\sin^2 \theta} \frac{\partial}{\partial \phi} \Psi(\chi \hat{n}, \eta_0 - \chi), \quad (12)$$

where θ_0 and ϕ_0 label the line of sight \hat{n} . The displacement vector α indicates the infinitesimal displacement of the lensed rays from their unperturbed observed angles and is related to θ and ϕ through

$$\alpha_\theta = \theta - \theta_0, \quad \alpha_\phi = \sin^2 \theta (\phi - \phi_0).$$

This allows us to summarize the above results as

$$\alpha = -2 \int_0^{\chi_*} d\chi \frac{f_K(\chi_* - \chi)}{f_K(\chi_*)f_K(\chi)} \nabla_{\hat{n}} \Psi(\chi \hat{n}; \eta_0 - \chi). \quad (13)$$

When working in the weak field limit (i.e. small spacetime curvature) the 00 component of Einsteins equations give us a poisson equation [10],

$$-\nabla^2 \Psi(\mathbf{x}, \eta) = 4\pi G a(\eta)^2 \delta \rho(\mathbf{x}, \eta) \quad (14)$$

where K is 0, 1, or -1 depending on the curvature of the universe, $\Delta = \partial_x^2 + \partial_y^2 + \partial_z^2$ is the 3 dimensional laplace operator, $\delta \rho$ is the comoving total energy perturbation (evaluated in the rest-frame of the total energy).

2.3 Convergence, shear

Quantities we are interested in measuring depend on how the lensing vector changes with the observation angle. **Magnification matrix** is defined by

$$A_{ij} := \delta_{ij} + \frac{\partial}{\partial \theta_i} \alpha_j(\hat{n}). \quad (15)$$

This matrix can then be decomposed in the following form, which immediately gives us definitions for the **convergence**, κ , **shear**, γ_1 and γ_2 , and **rotation**, ω :

$$A_{ij}(\hat{n}) = \begin{pmatrix} 1 - \kappa - \gamma_1 & -\gamma_2 + \omega \\ -\gamma_2 - \omega & 1 - \kappa + \gamma_1 \end{pmatrix}. \quad (16)$$

At 1st order A is a symmetric matrix by definition and so ω has to be 0, we will ignore it from here on out. Intuitively, A tells you how a small patch in the sky transforms due to weak lensing, i.e. if you have surface brightness I then

$$I_{\text{emitted}}(\hat{n} + \delta) = I_{\text{observed}}((\hat{n} + \delta) + \alpha(\hat{n} + \delta)) \approx I_{\text{observed}}((\hat{n} + \alpha + A_{ij} \delta_j)). \quad (17)$$

given that $|A_{ij}| = (1 - \kappa)^2 + \omega^2 - |\gamma|^2 = 1 - 2\kappa + O(\kappa^2, \gamma^2, \omega^2)$, we can interpret κ as telling us about the overall magnification of the source. The γ_i represent the area preserving distortion, i.e. stretching and squeezing in a specific direction.

2.4 lensing potential

Taking the derivative out of the integral in equation REF leads us to defining the **lensing potential**, ψ ,

$$\alpha = \nabla_{\hat{\mathbf{n}}} \psi, \quad \psi(\hat{\mathbf{n}}) = -2 \int_0^{\chi_*} d\chi \frac{f_K(\chi_* - \chi)}{f_K(\chi_*) f_K(\chi)} \Psi(\chi \hat{\mathbf{n}}; \eta_0 - \chi). \quad (18)$$

We can relate κ and γ directly to the lensing potential as

$$\kappa = \frac{1}{2} \nabla^2 \psi, \quad \gamma_1 = \frac{1}{2} (\partial_\theta^2 - \partial_\phi^2) \psi, \quad \gamma_2 = \partial_\theta \partial_\phi \psi. \quad (19)$$

2.5 Regarding window functions

The window function for light emitted from a source at fixed radius χ_* is $(\chi - \chi_*)/(\chi_* \chi)$, if the source is instead distributed over the radius as $p(\chi)$, with $p(\chi)$ normalized to integrate to 1, we generalize the window function as

$$W(\chi) = \int_\chi^{\chi_*} d\chi' p(\chi') \frac{\chi' - \chi}{\chi' \chi}.$$

The integration limit is up to surface of last scattering because further than that no source can contribute to the observed image. In the case of an image of the CMB we can take $p(\chi') = \delta(\chi' - \chi_*)$, in which case the window function reduces back to $(\chi_* - \chi)/(\chi_* \chi)$. In the case of different sources, we will differentiate between their respective window functions with a subscript. In this case the factor that changes is the distribution function. The sources considered in this paper are only the CMB and selections of galaxies from galaxy surveys.

3 Weak Lensing Statistics

3.1 Lensing Potential Powerspectrum

Consider the lensing potential, ψ , then decomposing into spherical harmonics gives

$$\psi(\hat{\mathbf{n}}) = \sum_{lm} \psi_{lm} Y_{lm}(\hat{\mathbf{n}}). \quad (20)$$

On the other hand, consider the decomposition of Ψ in fourier modes with the Fourier convention $\Psi(\mathbf{x}, \eta) = \int \frac{d^3 \mathbf{k}}{(2\pi)^3} \Psi(\mathbf{k}, \eta) e^{i\mathbf{k} \cdot \mathbf{x}}$,

$$\psi(\hat{\mathbf{n}}) = -2 \int_0^{\chi_*} d\chi W(\chi) \int \frac{d^3 \mathbf{k}}{(2\pi)^3} \Psi(\mathbf{k}, \eta_0 - \chi) e^{i\mathbf{k} \cdot \hat{\mathbf{n}} \chi}. \quad (21)$$

We can than relate the multipole modes of ψ to the fourier modes of Ψ through

$$\psi_{lm} = \langle Y_l^m | \psi \rangle = \int d^2 \hat{\mathbf{n}} Y_l^m(\hat{\mathbf{n}})^* \psi(\hat{\mathbf{n}}) \quad (22)$$

$$= -2 \int d^2 \hat{\mathbf{n}} Y_l^m(\hat{\mathbf{n}})^* \int_0^{\chi_*} d\chi W(\chi) \int \frac{d^3 \mathbf{k}}{(2\pi)^3} \Psi(\mathbf{k}, \eta_0 - \chi) e^{i\mathbf{k} \cdot \hat{\mathbf{n}} \chi} \quad (23)$$

Now define the power spectrum as

$$\langle \Psi(\mathbf{k}, \eta) \Psi^*(\mathbf{k}', \eta') \rangle = \frac{2\pi^2}{k^3} P_\Psi(k, \eta, \eta') \delta(\mathbf{k} - \mathbf{k}'), \quad (24)$$

with η denoting the conformal time. This gives

$$\langle \psi(\hat{\mathbf{n}}) \psi(\hat{\mathbf{n}}') \rangle = 4 \int_0^{\chi^*} d\chi \int_0^{\chi^*} d\chi' W(\chi) W(\chi') \int \frac{d^3\mathbf{k}}{(2\pi)^6} \frac{2\pi^2}{k^3} P_\psi(k, \eta_0 - \chi, \eta_0 - \chi') e^{i\mathbf{k} \cdot \hat{\mathbf{n}}\chi} e^{i\mathbf{k} \cdot \hat{\mathbf{n}}'\chi'}, \quad (25)$$

where we used that $\eta = \eta_0 - \chi$ along the unperturbed photon path (Born approximation), with η_0 the time at which the light ray hits earth. We can use the result

$$e^{i\mathbf{k} \cdot \hat{\mathbf{n}}\chi} = 4\pi \sum_{lm} i^l j_l(k\chi) Y_l^m(\hat{\mathbf{n}})^* Y_l^m(\hat{\mathbf{k}}) = 4\pi \sum_{lm} i^l j_l(k\chi) Y_l^m(\hat{\mathbf{n}}) Y_l^m(\hat{\mathbf{k}})^*, \quad (26)$$

where j_l is the spherical Bessel function (ELABORATE ON THIS?), to rewrite the above equation. Using both versions of the identity above, we immediately get a factor $Y_l^m(\hat{\mathbf{k}}) Y_{l'}^{m'}(\hat{\mathbf{k}})^*$ in our integral. We can factor the differential element of $d^3\mathbf{k}$ into a radial and angular part as $k^2 dk d^2\Omega_k$, with Ω_k the solid angle, to apply the orthonormality condition of the spherical harmonics. Note that we take the same sequence of steps a number of times in other parts of the derivations of the lensing spectra. We thus obtain

$$\langle \psi(\hat{\mathbf{n}}) \psi(\hat{\mathbf{n}}') \rangle = 4(4\pi)^2 \sum_{ll'mm'} i^{l+l'} \int_0^{\chi^*} d\chi \int_0^{\chi^*} d\chi' W(\chi) W(\chi') \quad (27)$$

$$\times \int \frac{k^2 dk}{(2\pi)^6} \frac{2\pi^2}{k^3} j_l(k\chi) j_{l'}(k\chi') P_\psi(k, \eta_0 - \chi, \eta_0 - \chi') Y_{lm}(\hat{\mathbf{n}}) Y_{l'm'}(\hat{\mathbf{n}}')^* \delta_{ll'} \delta_{mm'}. \quad (28)$$

The angular power spectrum is defined similarly to the power spectrum, i.e.

$$\langle \psi_{lm} \psi_{l'm'}^* \rangle = \delta_{ll'} \delta_{mm'} C_l^\psi. \quad (29)$$

Note that the correlation is independent of m and m' . We can thus read from equation 28 that

$$C_l^\psi = 4(4\pi)^2 (-1)^l \int_0^{\chi^*} d\chi \int_0^{\chi^*} d\chi' W(\chi) W(\chi') \int \frac{k^2 dk}{(2\pi)^6} \frac{2\pi^2}{k^3} j_l(k\chi) j_l(k\chi') P_\psi(k, \eta_0 - \chi, \eta_0 - \chi'), \quad (30)$$

which can be simplified to

$$C_l^\psi = (-1)^l \frac{2}{\pi^2} \int_0^{\chi^*} d\chi \int_0^{\chi^*} d\chi' W(\chi) W(\chi') \int k^2 dk j_l(k\chi) j_l(k\chi') \frac{P_\psi(k, \eta_0 - \chi, \eta_0 - \chi')}{k^3}. \quad (31)$$

To further evaluate the integral we will make the standard **Limber approximation**. The Bessel functions peak sharply at $l = x^1$, with the peak being increasingly sharp for higher l . Similarly to $\delta(x - x_0)f(x) = \delta(x - x_0)f(x_0)$, we thus take $j_l(k\chi)f(k) \approx j_l(k\chi)f(l/\chi)$. The Bessel functions satisfy an orthogonality condition,

$$\int k^2 dk j_l(k\chi) j_l(k\chi') = \frac{\pi}{2\chi^2} \delta(\chi - \chi'). \quad (32)$$

¹Some sources use $x \approx l + 1/2$ instead, which is slightly more accurate for larger scales (low l) and slightly less accurate for smaller scales.

In combination with the Limber approximation we thus find

$$\int k^2 dk j_l(k\chi) j_l(k\chi') f(k) \approx \frac{\pi}{2\chi^2} \delta(\chi - \chi') f(l/\chi). \quad (33)$$

It allows us to write the Limber-approximate angular spectrum as

$$C^\psi(l) = (-1)^l \frac{2}{\pi^2} \int_0^{\chi^*} d\chi \int_0^{\chi^*} d\chi' W(\chi) W(\chi') \frac{\pi}{2\chi^2} \delta(\chi - \chi') \frac{\chi^3}{l^3} P_\psi(l/\chi, \eta_0 - \chi, \eta_0 - \chi') \quad (34)$$

$$= (-1)^l \frac{1}{l^3 \pi} \int_0^{\chi^*} \chi d\chi W(\chi)^2 P_\psi(l/\chi, \eta_0 - \chi, \eta_0 - \chi). \quad (35)$$

3.2 Lensing potential bispectrum

The derivation of the bispectrum proceeds similarly to that of the power spectrum. We aim to compute the bispectrum of the lensing potential fields of 3 (possibly distinct sources), ψ_1, ψ_2, ψ_3 .

$$\begin{aligned} \langle (\psi_1)_{l_1 m_1} (\psi_2)_{l_2 m_2} (\psi_3)_{l_3 m_3} \rangle &= \prod_i \left(-2 \int d^2 \hat{\mathbf{n}}_i (Y_{l_i}^{m_i}(\hat{\mathbf{n}}_i))^* \int_0^{\chi^*} d\chi_i W_i(\chi_i) \int \frac{d^3 \mathbf{k}_i}{(2\pi)^3} e^{i \mathbf{k}_i \cdot \hat{\mathbf{n}}_i \chi_i} \right) \\ &\quad \times \langle \prod_i \Psi(\mathbf{k}_i, \eta_0 - \chi_i) \rangle. \end{aligned}$$

Defining the bispectrum of the gravitational potential as

$$\langle \prod_{i=1,2,3} \Psi(\mathbf{k}_i, \eta_0 - \chi_i) \rangle = (2\pi)^3 \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3) B^\Psi(\{k_i\}, \{\eta_0 - \chi_i\}),$$

we rewrite the lensing potential bispectrum as

$$\begin{aligned} \langle (\psi_1)_{l_1 m_1} (\psi_2)_{l_2 m_2} (\psi_3)_{l_3 m_3} \rangle &= \prod_i \left(-2 \int d^2 \hat{\mathbf{n}}_i (Y_{l_i}^{m_i}(\hat{\mathbf{n}}_i))^* \int_0^{\chi^*} d\chi_i W_i(\chi_i) \int \frac{d^3 \mathbf{k}_i}{(2\pi)^3} e^{i \mathbf{k}_i \cdot \hat{\mathbf{n}}_i \chi_i} \right) \\ &\quad \times (2\pi)^3 \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3) B^\Psi(\{k_i\}, \{\eta_0 - \chi_i\}). \end{aligned}$$

Now using the identity REF for the complex exponential:

$$\begin{aligned} &\langle (\psi_1)_{l_1 m_1} (\psi_2)_{l_2 m_2} (\psi_3)_{l_3 m_3} \rangle \\ &= \prod_i \left(-2 \int d^2 \hat{\mathbf{n}}_i (Y_{l_i}^{m_i}(\hat{\mathbf{n}}_i))^* \int_0^{\chi^*} d\chi_i W_i(\chi_i) \int \frac{d^3 \mathbf{k}_i}{(2\pi)^3} 4\pi \sum_{lm} i^l j_l(k_i \chi_i) Y_l^m(\hat{\mathbf{n}}_i) Y_l^m(\hat{\mathbf{k}}_i)^* \right) \\ &\quad \times (2\pi)^3 \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3) B^\Psi(\{k_i\}, \{\eta_0 - \chi_i\}) \\ &= \left[\prod_i \left(-2 \int_0^{\chi^*} d\chi_i W_i(\chi_i) \int \frac{d^3 \mathbf{k}_i}{(2\pi)^3} 4\pi i^{l_i} j_{l_i}(k_i \chi_i) Y_{l_i}^{m_i}(\hat{\mathbf{k}}_i)^* \right) \right] (2\pi)^3 \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3) B^\Psi(\{k_i\}, \{\eta_0 - \chi_i\}). \end{aligned}$$

We can write the 3D dirac delta function in terms of spherical harmonics as

$$\delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3) = 8 \int d^3 \mathbf{x} \prod_{i=1,2,3} \left(\sum_{l_j m_j} i^{l_j} j_{l_j}(k_i x) Y_{l_j}^{m_j}(\hat{\mathbf{k}}_i) Y_{l_j}^{m_j}(\hat{\mathbf{x}})^* \right).$$

This results in

$$\begin{aligned}
\langle (\psi_1)_{l_1 m_1} (\psi_2)_{l_2 m_2} (\psi_3)_{l_3 m_3} \rangle &= \prod_i \left(-2 \int_0^{\chi^*} d\chi_i W_i(\chi_i) \int \frac{d^3 \mathbf{k}_i}{(2\pi)^3} 4\pi i^{l_i} j_{l_i}(k_i \chi_i) Y_{l_i}^{m_i}(\hat{\mathbf{k}}_i)^* \right) \\
&\quad \times (2\pi)^3 8 \int d^3 \mathbf{x} \prod_i \left(\sum_{lm} i^l j_l(k_i x) Y_l^m(\hat{\mathbf{k}}_i) Y_l^m(\hat{\mathbf{x}})^* \right) B^\Psi(\{k_i\}, \{\eta_0 - \chi_i\}) \\
&= (2\pi)^3 8 \int d^3 \mathbf{x} \prod_i \left(-2 \int_0^{\chi^*} d\chi_i W_i(\chi_i) \int \frac{k_i^2 dk_i}{(2\pi)^3} 4\pi (-1)^{l_i} j_{l_i}(k_i \chi_i) j_{l_i}(k_i x) Y_{l_i}^{m_i}(\hat{\mathbf{x}})^* \right) B^\Psi(\{k_i\}, \{\eta_0 - \chi_i\})
\end{aligned}$$

The angular part of the \mathbf{x} integral can be evaluated using the identity

$$\begin{aligned}
&\int d\Omega_{\hat{n}} Y_{l_1 m_1}^*(\hat{x}) Y_{l_2 m_2}^*(\hat{n}) Y_{l_3 m_3}^*(\hat{n}) = (-1)^{m_1+m_2+m_3} \int d\Omega_{\hat{n}} Y_{l_1-m_1}(\hat{n}) Y_{l_2-m_2}(\hat{n}) Y_{l_3-m_3}(\hat{n}) \\
&= (-1)^{m_1+m_2+m_3} \sqrt{\frac{(2l_1+1)(2l_2+1)(2l_3+1)}{4\pi}} \begin{pmatrix} l_1 & l_2 & l_3 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} l_1 & l_2 & l_3 \\ -m_1 & -m_2 & -m_3 \end{pmatrix} \equiv A_1^{\mathbf{m}},
\end{aligned}$$

giving

$$\begin{aligned}
\langle (\psi_1)_{l_1 m_1} (\psi_2)_{l_2 m_2} (\psi_3)_{l_3 m_3} \rangle &= (2\pi)^3 8 A_1^{\mathbf{m}} \int x^2 dx \prod_i \left(-2 \int_0^{\chi^*} d\chi_i W_i(\chi_i) \int \frac{k_i^2 dk_i}{(2\pi)^3} 4\pi (-1)^{l_i} j_{l_i}(k_i \chi_i) j_{l_i}(k_i x) \right) \\
&\quad \times B^\Psi(\{k_i\}, \{\eta_0 - \chi_i\}).
\end{aligned}$$

Now applying the Limber approximation again:

$$\begin{aligned}
\langle (\psi_1)_{l_1 m_1} (\psi_2)_{l_2 m_2} (\psi_3)_{l_3 m_3} \rangle &= (2\pi)^3 8 A_1^{\mathbf{m}} \int x^2 dx \prod_i \left(-2 \int_0^{\chi^*} d\chi_i W_i(\chi_i) \frac{1}{(2\pi)^3} \frac{\pi}{2\chi_i^2} \delta(x - \chi_i) 4\pi (-1)^{l_i} \right) \\
&\quad \times B^\Psi(\{l_i/\chi_i\}, \{\eta_0 - \chi_i\}) \\
&= (2\pi)^3 8 A_1^{\mathbf{m}} \int \chi^2 d\chi \prod_i \left(-2 W_i(\chi) \frac{1}{(2\pi)^3} \frac{\pi}{2\chi^2} 4\pi (-1)^{l_i} \right) B^\Psi(\{l_i/\chi\}, \eta_0 - \chi).
\end{aligned}$$

Finally, we aim to rewrite the above in terms of the angular bispectrum of the lensing potential.

The definition for the bispectrum of any set of randomly distributed spherical harmonic components X_{lm}^k is CITE Hu 2000

$$\langle (X_1)_{l_1 m_1} (X_2)_{l_2 m_2} (X_3)_{l_3 m_3} \rangle = \begin{pmatrix} l_1 & l_2 & l_3 \\ m_1 & m_2 & m_3 \end{pmatrix} B_{l_1 l_2 l_3}^{X_1 X_2 X_3}.$$

Note the independence on m_i , this necessarily follows from statistical isotropy. If $m_1 + m_2 + m_3 \neq 0$, the associated Wigner-3j symbol vanishes and the bispectrum is set to zero. Also note that in this definition we have immediately generalized to include cross correlation between different fields X_1, X_2, X_3 . This will be relevant later when we look at cross correlations between shear and convergence fields.

Using the above definition and the symmetry property

$$\begin{pmatrix} l_1 & l_2 & l_3 \\ -m_1 & -m_2 & -m_3 \end{pmatrix} = (-1)^{l_1+l_2+l_3} \begin{pmatrix} l_1 & l_2 & l_3 \\ m_1 & m_2 & m_3 \end{pmatrix}$$

we find

$$B_{l_1 l_2 l_3}^{\psi_1 \psi_2 \psi_3} = (-1)^{l_1 + l_2 + l_3} \sqrt{\frac{(2l_1 + 1)(2l_2 + 1)(2l_3 + 1)}{4\pi}} \begin{pmatrix} l_1 & l_2 & l_3 \\ 0 & 0 & 0 \end{pmatrix} (2\pi)^3 8 \\ \times \int \chi^2 d\chi \prod_i \left(-2W_i(\chi, \chi_*) \frac{1}{(2\pi)^3} \frac{\pi}{2\chi^2} 4\pi (-1)^{l_i} \right) B^\Psi(\{l_i/\chi\}, \{\eta_0 - \chi\}),$$

where we were able to drop the $(-1)^{m_1 + m_2 + m_3}$ factor due to the bispectrum vanishing if that sum doesn't equal 0, as mentioned earlier. When all m_i equal zero, the Wigner 3j-symbol gains a number of useful properties. In particular, it vanishes if $l_1 + l_2 + l_3$ is odd, meaning we can drop the $(-1)^{l_1 + l_2 + l_3}$ factor. Additionally cancelling common factors then gives

$$B_{l_1 l_2 l_3}^{\psi_1 \psi_2 \psi_3} = -\sqrt{\frac{(2l_1 + 1)(2l_2 + 1)(2l_3 + 1)}{4\pi}} \begin{pmatrix} l_1 & l_2 & l_3 \\ 0 & 0 & 0 \end{pmatrix} 8 \int \frac{d\chi}{\chi^4} W_1(\chi) W_2(\chi) W_3(\chi) B^\Psi(\{l_i/\chi\}, \eta_0 - \chi).$$

3.3 Gravitational potential spectra in terms of matter spectra

To convert equations ... and ... to forms that we can directly evaluate we will need to replace the spectra of the gravitational potential with matter spectra. Specifically, we define the matter power spectrum in agreement with the CAMB package documentation CITE and the matter bispectrum in agreement with CITE FITTING FUNC PAPER such that we can approximate it in terms of the matter power spectrum using hyperextended perturbation theory. The **density contrast** is defined as

$$\delta(\mathbf{x}) := \frac{\rho(\mathbf{x}) - \bar{\rho}}{\bar{\rho}}, \quad (36)$$

and the matter spectra are defined in terms of the fourier transformed density contrast $\delta(\mathbf{k})$ as

$$\langle \delta(\mathbf{k}, \eta) \delta(\mathbf{k}', \eta)^* \rangle = (2\pi)^3 \delta(\mathbf{k} - \mathbf{k}') P^\delta(\mathbf{k}, \eta), \\ \langle \delta(\mathbf{k}_1, \eta) \delta(\mathbf{k}_2, \eta) \delta(\mathbf{k}_3, \eta) \rangle = (2\pi)^3 \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3) B^\delta(k_1, k_2, k_3, \eta).$$

The mean matter density of the universe, $\bar{\rho}$, can be expressed in terms of the matter density parameter Ω_m and the critical density ρ_c as

$$\bar{\rho}(\eta) = \frac{3\Omega_m H_0^2}{8\pi G} \frac{1}{a(\eta)^3},$$

where $a(\eta)$ is the only time dependent factor on the right hand side. In the case of a flat universe ($K = 0$) we can thus rewrite the Poisson equation REF (6.41 in modern cosmology) as

$$-\nabla^2 \Psi = 4\pi G a^2 \left(\frac{3\Omega_m H_0^2}{8\pi G} \frac{1}{a^3} \right) \delta = \frac{3\Omega_m H_0^2}{2} \frac{1}{a} \delta \implies \Psi(k, \eta) = \frac{3\Omega_m H_0^2}{2} \frac{1}{a} \frac{\delta(k, \eta)}{k^2}, \quad (37)$$

where $\Psi(k, \eta)$ and $\delta(k, \eta)$ are functions in Fourier space. For the power- and bispectra we find

$$\langle \Psi(\mathbf{k}, \eta) \Psi^*(\mathbf{k}', \eta) \rangle = \frac{2\pi^2}{k^3} P^\Psi(k, \eta) \delta(\mathbf{k} - \mathbf{k}') \implies P^\Psi(k, \eta) = \frac{1}{k} (9\Omega_m^2 H_0^4 \pi) \frac{1}{a^2} P^\delta(k, \eta), \\ \langle \Psi(\mathbf{k}_1, \eta) \Psi(\mathbf{k}_2, \eta) \Psi(\mathbf{k}_3, \eta) \rangle = (2\pi)^3 \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3) B^\Psi(k_1, k_2, k_3, \eta) \\ \implies B^\Psi(k_1, k_2, k_3, \eta) = \frac{1}{k_1^2 k_2^2 k_3^2} \left(\frac{3\Omega_m H_0^2}{2} \right)^3 \frac{1}{a^3} B^\delta(\{k_i\}, \eta).$$

We conclude this section by using the above equations to rewrite the lensing potential spectra (equations REF and REF) in terms of matter spectra

$$\begin{aligned}
P_l^{\psi_X \psi_Y} &= (-1)^l \frac{9}{l^4} \Omega_m^2 H_0^4 \int_0^{\chi_*} \chi^2 d\chi a(\eta_0 - \chi)^{-2} W_X(\chi) W_Y(\chi) P^\delta(l/\chi, \eta_0 - \chi), \\
B_{l_1 l_2 l_3}^{\psi_X \psi_Y \psi_Z} &= -\sqrt{\frac{(2l_1 + 1)(2l_2 + 1)(2l_3 + 1)}{4\pi}} \begin{pmatrix} l_1 & l_2 & l_3 \\ 0 & 0 & 0 \end{pmatrix} \frac{27}{l_1^2 l_2^2 l_3^2} \Omega_m^3 H_0^6 \\
&\quad \times \int \chi^2 d\chi a(\eta_0 - \chi)^{-3} W_X(\chi) W_Y(\chi) W_Z(\chi) B^\delta(\{l_i/\chi\}, \eta_0 - \chi).
\end{aligned}$$

3.4 Convergence and shear multipole moments

Convergence Taking the harmonic decomposition of the convergence,

$$\kappa(\hat{\mathbf{n}}) = \kappa_{lm} Y_l^m(\hat{\mathbf{n}}), \quad (38)$$

you can relate it to the multipole moments of the lensing potential through

$$\kappa_{lm} = \frac{1}{2} (\nabla^2 \psi)_{lm} = \frac{l(l+1)}{2} \psi_{lm} \quad (39)$$

because the spherical harmonics are eigenfunctions of the Laplacian operator.

Shear On the other hand, the shear is given by

$$\gamma = \gamma_1 + i\gamma_2 = \frac{1}{2} \bar{\partial}_1 (\bar{\partial}_0 \psi) \quad (40)$$

where the spin raising operator, $\bar{\partial}_s$ acts on a spin s function defined on S^2 to create a spin $s+1$ function. The above equality is proven explicitly in appendix ... $\bar{\partial}_s$ can be written in (θ, ϕ) coordinates as

$$\bar{\partial}_s = -\sin^s \theta (\partial_\theta + \frac{i}{\sin \theta}) \frac{1}{\sin^s \theta}. \quad (41)$$

It is worth explaining that in this context a spin s function refers to a function ${}_s f(\theta, \phi)$ that transforms under any rotation of coordinates by picking up a phase factor $e^{is\alpha}$, with α the angle of the rotation, i.e.

$$f'(\theta', \phi') = e^{is\alpha} f(\theta, \phi). \quad (42)$$

Shear is actually a spin 2 function, which can immediately be seen by observing that rotating a galaxy image stretched and squeezed through weak lensing by 180 degrees gives the same stretching and squeezing, i.e. the same shear. It is thus expected that the shear is proportional to $\bar{\partial}^2 \psi$.

The spin weighted spherical harmonics, ${}_s Y_l^m$ are eigenfunctions of the raising/lowering operator, in particular

$$\bar{\partial}_s Y_l^m = \sqrt{(l-s)(l+s+1)} {}_{s+1} Y_l^m. \quad (43)$$

Decomposing the shear as

$$\gamma(\theta, \phi) = \gamma_{lm} {}_2 Y_l^m(\theta, \phi), \quad (44)$$

we thus find

$$\gamma_{lm} = \frac{1}{2} \sqrt{(l-1)(l)(l+1)(l+2)} \psi_{lm} \quad (45)$$

4 Calculation Details

4.1 Numerical Considerations

Running cosmological simulations to obtain the matter power spectra and other functions was done with the CAMB package (REF).

The derivatives of the lensing spectra were done numerically using a four point central difference formula, given by

$$f'(x) = \frac{-f(x+2h) + 8f(x+h) - 8f(x-h) + f(x-2h)}{12h} + \mathcal{O}(h^4).$$

h was chosen to be 2.5% of the x value. Testing showed this to generally be the best choice to avoid both the inaccuracies from numerical errors (relevant for small h) and inaccuracies due to the $\mathcal{O}(h^4)$ error inherent in the four point finite difference formula. The derivative w.r.t. σ_8 was an exception as it could not be taken by varying it directly and so was calculated implicitly using the chain rule.

To speed up the calculation of the lensing powerspectra and especially the bispectra, an interpolation approach was used. Due to being 3 dimensional, it was not feasible to interpolate the lensing bispectrum directly. We instead chose to interpolate all 1 and 2 dimensional functions that the bispectra are based on and then calculate the bispectra with the interpolated functions instead. This significantly sped up the computation at the cost of small errors in the values in the bispectrum ($\sim 1\%$) when compared with the uninterpolated values.

The time complexity of the Fisher matrix scales with the maximum multipole considered, l_{max} , as $\mathcal{O}(l_{max}^3)$, leading to time issues for realistic values of l_{max} . We thus calculated the $l_1 < l_2 < l_3$ part of each Fisher matrix element (see the appendix) by sampling every step of 10 in l_1 and l_2 . Due to the discontinuous nature of the bispectrum (e.g. it vanishes immediately if $l_1 + l_2 + l_3$ is an odd number) we didn't sample l_3 values. This was done similarly in (REF).

The matter bispectrum was calculated from the matter powerspectrum using a fitting formula based on perturbation theory [11]. The bispectrum is given by

$$B_m(k_1, k_2, k_3, \chi) = 2F_2(k_1, k_2, z)P_m(k_1, z)P_m(k_2, z) + 2 \text{ perm.} \quad (46)$$

where P_m is the matter power spectrum, and the kernel F_2 is given by:

$$F_2(k_1, k_2, z) = \frac{5}{7}a(k_1, z)a(k_2, z) + \frac{k_1^2 + k_2^2}{2k_1k_2}b(k_1, z)b(k_2, z)\cos\theta + \frac{2}{7}c(k_1, z)c(k_2, z)\cos^2\theta. \quad (47)$$

The functions $a(k, z)$, $b(k, z)$, and $c(k, z)$ are defined as:

$$a(k, z) = \frac{1 + \sigma_8^{a_6}(z)\sqrt{0.7}Q(n_{\text{eff}})(q^{a_1})^{n_{\text{eff}}+a_2}}{1 + (q^{a_1})^{n_{\text{eff}}+a_2}}, \quad (48)$$

$$b(k, z) = \frac{1 + 0.2a_3(n_{\text{eff}} + 3)(q^{a_7})^{n_{\text{eff}}+3+a_8}}{1 + (q^{a_5})^{n_{\text{eff}}+3.5+a_8}}, \quad (49)$$

$$c(k, z) = \frac{1 + \left[\frac{4.5a_4}{1.5 + (n_{\text{eff}}+3)^4} \right] (q^{a_5})^{n_{\text{eff}}+3+a_9}}{1 + (q^{a_5})^{n_{\text{eff}}+3.5+a_9}}. \quad (50)$$

Here, $Q(n_{\text{eff}})$ is given by:

$$Q(x) = \frac{4 - 2x}{1 + 2^{x+1}}. \quad (51)$$

The effective spectral index of the linear power spectrum is defined as:

$$n_{\text{eff}} \equiv \frac{d \ln P_m^{\text{lin}}(k)}{d \ln k}. \quad (52)$$

Additionally, q is given by:

$$q = \frac{k}{k_{\text{NL}}}, \quad (53)$$

where k_{NL} is the scale at which nonlinearities become significant, satisfying:

$$4\pi k_{\text{NL}}^3 P_m^{\text{lin}}(k_{\text{NL}}) = 1. \quad (54)$$

The coefficients a_i are:

$$\begin{aligned} a_1 &= 0.484, & a_2 &= 3.740, & a_3 &= -0.849, & a_4 &= 0.392, \\ a_5 &= 1.013, & a_6 &= -0.575, & a_7 &= 0.128, & a_8 &= -0.722, & a_9 &= -0.926. \end{aligned}$$

4.2 Choosing Experimental Parameters

We chose our fiducial cosmology in line with the results from the Planck mission [2].

$H_0 = 67.4 \text{ km/s/Mpc},$	(Hubble constant)
$\Omega_b h^2 = 0.0224,$	(Physical baryon density parameter)
$\Omega_c h^2 = 0.120,$	(Physical cold dark matter density parameter)
$n_s = 0.965,$	(Scalar spectral index)
$A_s = 2.1 \times 10^{-9},$	(Amplitude of primordial scalar fluctuations)
$\sum m_\nu = 0.06 \text{ eV},$	(Sum of neutrino masses)
$w_0 = -1.$	(Dark energy equation of state parameter)

For the parameter constraints we took the multipole range to be from 2 (l_{min}) to 2000 (l_{max}).

For noise in CMB lensing we consider lensing estimated by an experiment measuring polarization with white noise Δ_P and beam spread σ . We then use the quadratic estimator from [14] to estimate the resulting noise in the lensing power spectrum.

For shear measurements, the noise is simpler to model as the primary source is shot noise due to the discrete number of galaxies in each patch of the survey. The mean ellipticity of the galaxies in a patch is calculated and a deviation from the mean is interpreted as lensing shear. The greater the number of galaxies the more accurately can the mean ellipticity be determined. Choosing the size of the patch is a balancing between signal to noise and resolution. Smaller patches give more uncertain shear measurements while providing better overall resolution for the shear map and thus

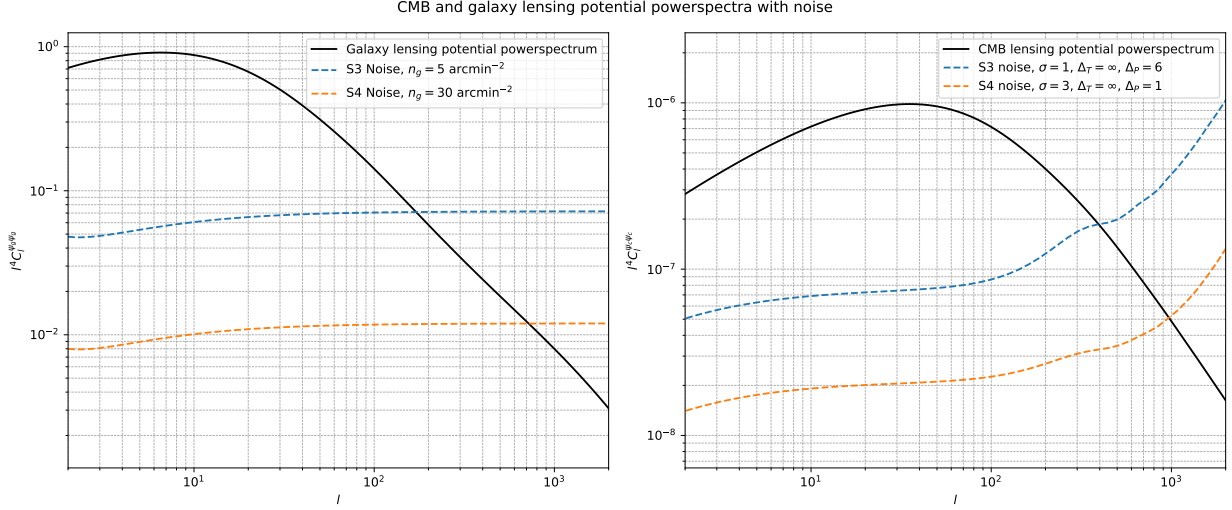


Figure 2: CMB (right) and galaxy (left) lensing potential power spectra compared to associated experimental noise. Current (stage 3) noise values are displayed as well as near future (stage 4) noise values. The CMB lensing experiment does not measure temperature anisotropies, only polarization. CMB noise values are chosen in accordance with [23]. Shear noise values are chosen to be similar to e.g. Euclid measurements for stage 4 and e.g. KiDS for stage 3.

allowing measurements of shear bi- and powerspectra to higher multipole numbers. The opposite is true for larger patch sizes. The power spectrum of the shear noise is given by

$$N_l^{\gamma\gamma} = \frac{\sigma_{rms}^2}{\bar{n}_g}$$

where \bar{n}_g is the mean number of galaxies observed per steradian across the whole survey [24]. and σ_{γ}^2 is the intrinsic ellipticity dispersion. Experiments such as Euclid and the LSST both have $\sigma_{rms} \approx 0.3$ [22] [8] and $n_g \approx 30 \text{ arcmin}^{-2}$.

The noise values are calculated for stage 3 (current) surveys and stage 4 (near future) surveys. We will use the stage 4 noise values for parameter constraints. A comparison of stage 3 noise, stage 4 noise, and lensing signal can be seen in figure 2.

The redshift distribution of the observed galaxies is commonly parameterized as [4]

$$n(z) \propto z^a \exp \left[- \left(\frac{z}{z_0} \right)^b \right].$$

We choose the parameter combination $a = 2$, $b = 3/2$ and $z_0 = 0.64$ which is similar to the expected distributions of Euclid, (which will probe primarily in the 0.2 - 2.6 redshift range [9]) and the LSST mission (which has $a \approx 2$, $b \approx 1$, and $z_0 \approx 0.3$ from predictions for the obtained data [16]).

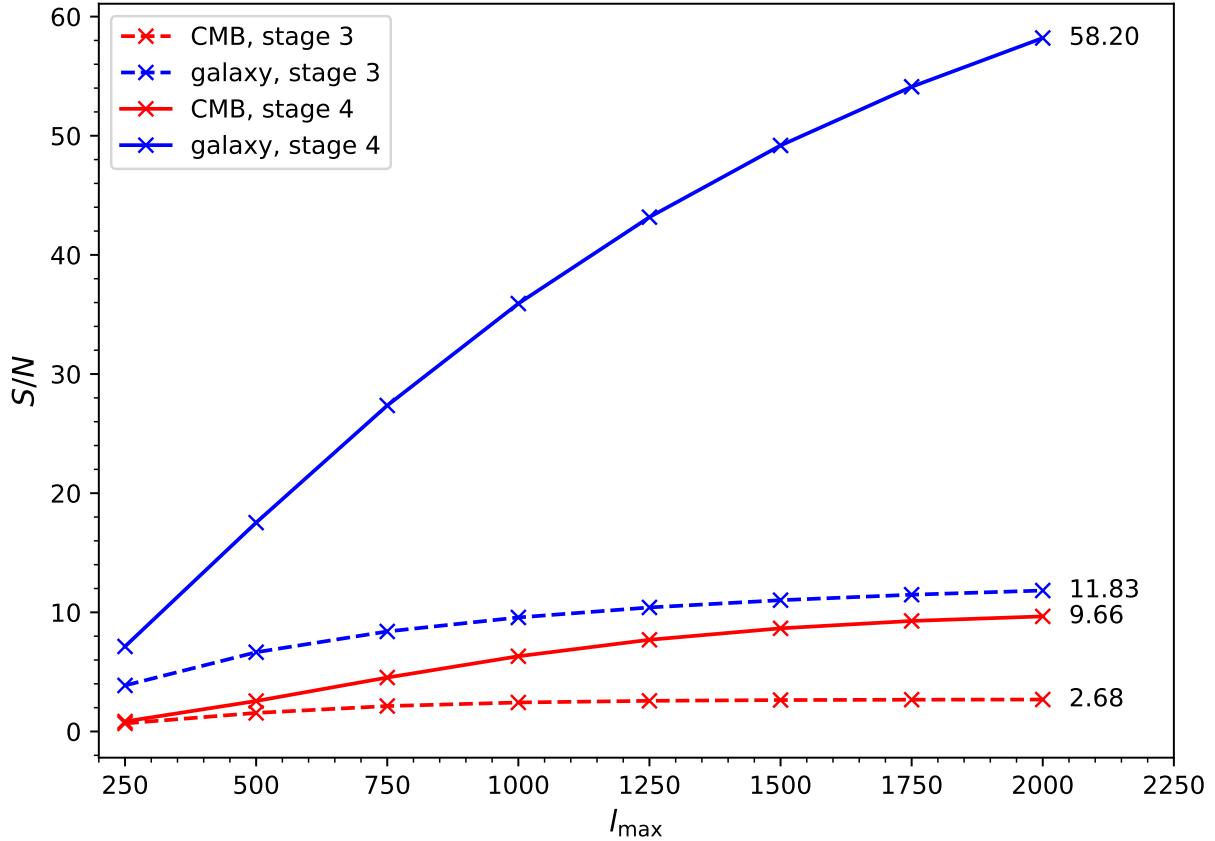


Figure 3: Signal to noise ratios for galaxy lensing (dashed) and CMB lensing (non-dashes) power- (in red) and bispectra (in blue). The x -axis labels the maximum multipole moment measured up to, starting from $l_{\min} = 2$.

5 Results

5.1 SNR

Lensing power spectra are well detectable in nearly all cases. The signal to noise ratios of the CMB and galaxy lensing bispectra v.s. the maximum multipole moment measured can be found in figure 3. Shear bispectra can be measured well by both stage 3 and stage 4 experiments, while CMB lensing is only semi detectable by a stage 3 experiment but well detectable by stage 4 experiments.

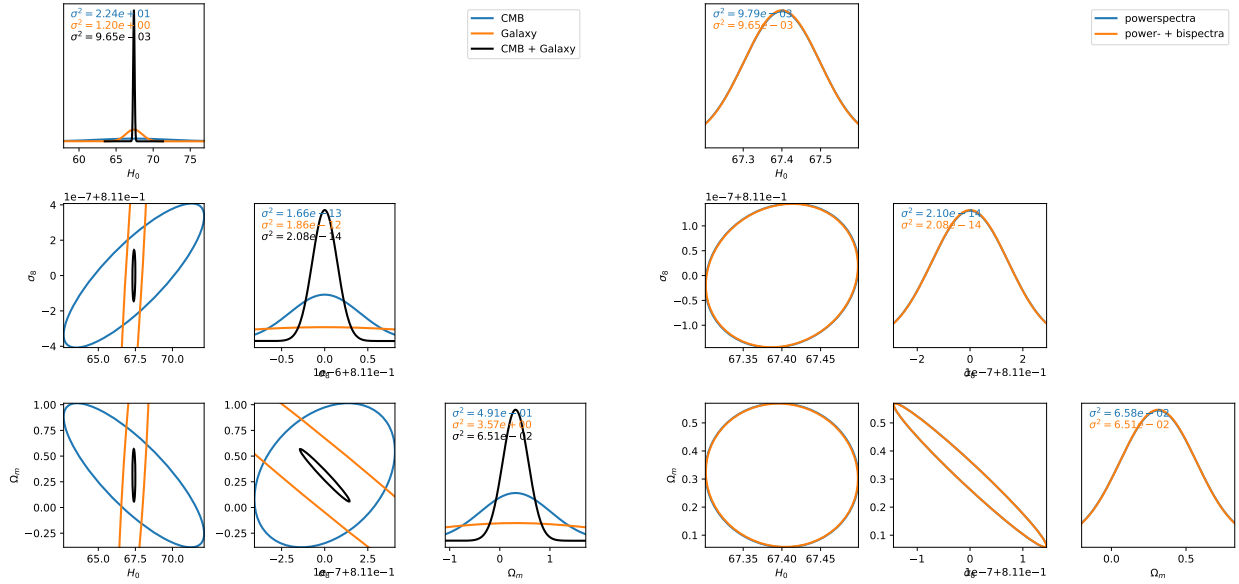
5.2 Parameter Constraints

For the parameter constraints, even when combining all signals, most of the parameters are poorly constrained (with minimum uncertainties much bigger than their fiducial values). The combination that is well constrained is H_0 and σ_8 . Alternatively one can also look at H_0 and S_8 , where S_8 is

defined as

$$S_8 = \sigma_8 \sqrt{\frac{\Omega_c + \Omega_b}{0.3}}$$

and is commonly found to be a particularly well constrained parameter in weak lensing surveys. The results are essentially the same so we will stick with σ_8 . The constraints and covariances are shown in figures 4 (a) and (b). In particular, you can see in the off diagonal plot that combining the CMB and galaxy lensing removes approximate degeneracies in H_0 , σ_8 space to create a much smaller 1σ confidence ellipse. When comparing powerspectra to bispectra constraints in figure 4b we see a more mild improvement in constraints when combining the different sources of information.



(a) Constraints for H_0 and σ_8 for CMB lensing, galaxy lensing, and CMB + galaxy lensing combined. We use the information from both power and bispectra together with $l_{\text{max}} = 2000$ in all three cases. The confidence ellipses are for 1σ ($\sim 70\%$) certainty.

(b) Same as Fig. 4a, except comparing constraints from only using power spectra, only bispectra, or both. S_8 instead of σ_8 . In all three cases we use CMB and galaxy lensing.

Figure 4: Side-by-side comparison of parameter constraints.

6 Discussion and conclusion

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A Fisher Matrix Analysis

A.1 Determining uncertainty in experimental parameters

Fisher matrix formalism is used to find a lower bound on the constraints we can place on experimental parameters. It combines the Cramer-Rao Inequality [7] with the assumption that we have unbiased estimators following a gaussian distribution [10]. In particular, denoting the Fisher matrix by F and the parameters as θ_i , it can be shown that

$$\text{Var}_{\theta_i}(\hat{\theta}_i) \geq (F^{-1})_{\theta_i\theta_j}. \quad (55)$$

In the case of n potentially different random variables x_i , each with associated mean μ_{x_i} and error σ_{x_i} , the Fisher matrix is given as

$$F_{\theta_i \theta_j} := \sum_{p,q=1}^n \frac{\partial \mu_{x_p}}{\partial \theta_i}(\tilde{\theta}_k) (\text{Cov}^{-1})_{x_p x_q} \frac{\partial \mu_{x_q}}{\partial \theta_j}(\tilde{\theta}_k), \quad (56)$$

where Cov is the covariance matrix associated with the random vector (x_1, \dots, x_n) , $\text{Cov}_{x_p x_q} := \text{Cov}(x_p, x_q)$.

A.2 Fisher matrices for power- bispectra with multiple tracers

When considering power spectra, the definition of the Fisher matrix immediately gives

$$F_{\alpha\beta} = \sum_{l_{\min} \leq l, l' \leq l_{\max}} \sum_{[XY][X'Y']} \partial_\alpha C_l^{XY} (\text{Cov}^{-1})_{l,l'}^{XY, X'Y'} \partial_\beta C_{l'}^{X'Y'}.$$

Here the covariance matrix is given as

$$\text{Cov}_{l,l'}^{XY, X'Y'} = \langle \hat{C}_l^{XY} \hat{C}_{l'}^{X'Y'} \rangle.$$

The estimator of a power or bispectrum is just the product of the estimators of the appropriate tracers, $\hat{C}_l^{XY} = \hat{X}(l)\hat{Y}(l)$. The sum over $[XY]$ and $[X'Y']$ denotes a sum over possible tracer combinations *without* counting permutations of tracer configuration. This is because permutations are not distinct signals, i.e. $\hat{X}(l)\hat{Y}(l) = \hat{Y}(l)\hat{X}(l)$. In fact, if we were to count these permutations as distinct signals we will get identical columns and/or rows in our covariance matrix making inversion impossible:

$$\langle \hat{X}(l)\hat{Y}(l)\hat{X}'(l')\hat{Y}'(l') \rangle = \langle \hat{Y}(l)\hat{X}(l)\hat{X}'(l')\hat{Y}'(l') \rangle, \quad \forall X', Y', l'.$$

To evaluate the covariance matrix we again assume that the estimators are gaussian distributed so that we can do apply a wick contraction, as is commonly done [27]. In this case we get

$$\text{Cov}_{l,l'}^{XY, X'Y'} = \delta_{ll'} \left(C_l^{XX'} C_l^{YY'} + C_l^{XY'} C_l^{YX'} \right).$$

Under the Gaussian approximation the gaussian matrix thus vanishes except for 3×3 block matrices (in the case of 2 tracers) on the diagonal. The fisher matrix is then

$$F_{\alpha\beta} = \sum_l \sum_{[XY][X'Y']} \partial_\alpha C_l^{XY} (\text{Cov}_l^{-1})^{XY, X'Y'} \partial_\beta C_l^{X'Y'}.$$

Cov_l^{-1} here denotes the inverse of the block matrix at l .

Next, we consider the Fisher matrix for bispectra measurements.

$$F_{\alpha\beta} = \sum_{\text{distinct signals}} \sum_{\text{distinct signals prime}} B_{l_1 l_2 l_3}^{XYZ} (\text{Cov}^{-1})_{l_1 l_2 l_3, l'_1 l'_2 l'_3}^{XYZ, X'Z'Y'} B_{l'_1 l'_2 l'_3}^{X'Y'Z'}.$$

Counting only distinct signals requires more care compared to the power spectra. The rule is that $B_{l_1 l_2 l_3}^{XYZ}$ and $B_{l'_1 l'_2 l'_3}^{X'Y'Z'}$ are not distinct signals if there exists a permutation σ that simultaneously maps

$X'Y'Z'$ to XYZ and $l'_1l'_2l'_3$ to $l_1l_2l_3$. It turns out that we can write a sum over distinct signals out as

$$\sum_{\text{distinct signals}} = \underbrace{\sum_{l_1=l_2=l_3} \sum_{[XYZ]}_{\text{sum 1}}} + \underbrace{\sum_{l_1=l_2 \neq l_3} \sum_{[XY]Z}}_{\text{sum 2}} + \underbrace{\sum_{l_1 < l_2 < l_3} \sum_{XYZ}}_{\text{sum 3}}.$$

With the same definition again for the $[\cdot]$ notation. For example:

$$\{[XY]Z | X, Y, Z \in \{\psi_\kappa, \psi_\gamma\}\} = \{\psi_\kappa\psi_\kappa\psi_\kappa, \psi_\kappa\psi_\gamma\psi_\kappa, \psi_\gamma\psi_\gamma\psi_\kappa, \psi_\kappa\psi_\kappa\psi_\gamma, \psi_\kappa\psi_\gamma\psi_\gamma, \psi_\gamma\psi_\gamma\psi_\gamma\}.$$

It follows to show that the sets that these sums sum over form a partition of the set of all distinct signals. Clearly all 3 sets are pairwise disjoint (no common elements) because of the criteria for the l_i 's. To show that their union covers the set of distinct signals, start by considering an arbitrary signal. Its l configuration will trivially correspond to exactly one of the three sums. If it is sum 1, then we are free to permute the XYZ 's by virtue of the l 's being identical so we will be able to match the XYZ configuration to one of the elements of $\{\{XYZ\}\}$. Similarly, if the l configuration corresponds to sum 2, then we are free to permute the XY configuration to match with one of the elements of $\{\{XY\}Z\}$. The Z value does not matter because any Z value is accounted for. For sum 3 we can argue that we can switch around the order of the l 's to satisfy $l_1 < l_2 < l_3$ and the corresponding XYZ configuration will be accounted for in sum 3 because all XYZ combinations are accounted. Finally, it is simple to verify that no distinct signal is counted more than once within each sum.

Covariance matrix Every element of the Fisher matrix can be seen as an inner product weighted by the inverse covariance matrix. We can choose how we order the vectors². We organize the vectors according to the sum 1, 2, and 3 parts first. Then by l configuration. Within each l configuration we can choose any ordering for the XYZ configurations. The covariance matrix now becomes a block matrix with each block corresponding to a l_i and l'_i configuration. When wick contracting using the gaussian approximation, every block matrix where $l_1l_2l_3$ is not a permutation of $l'_1l'_2l'_3$ vanishes. The entries of each block matrix are given as

$$\begin{aligned} (\text{Cov}_{l_1l_2l_3})^{XYZ, X'Y'Z'} &= C_{l_1}^{XX'} C_{l_2}^{YY'} C_{l_3}^{ZZ'} + \delta_{l_1l_2} C_{l_1}^{XY'} C_{l_2}^{YX'} C_{l_3}^{ZZ'} + \delta_{l_2l_3} C_{l_1}^{XX'} C_{l_2}^{YZ'} C_{l_3}^{ZX'} \\ &+ \delta_{l_3l_1} C_{l_1}^{XZ'} C_{l_2}^{ZY'} C_{l_3}^{ZX'} + \delta_{l_1l_2} \delta_{l_2l_3} \left(C_{l_1}^{XY'} C_{l_2}^{YZ'} C_{l_3}^{ZX'} + C_{l_1}^{XZ'} C_{l_2}^{YX'} C_{l_3}^{ZY'} \right). \end{aligned}$$

With our ordering this means that the covariance matrix is again a diagonal block matrix, now with blocks of size 4×4 (sum 1), 6×6 (sum 2), and 8×8 (sum 3).

A.3 Explicit form for inverse covariance matrix

The Fisher matrix above can be significantly simplified and written as

$$F_{\alpha\beta} = \sum_{l_1 \leq l_2 \leq l_3} \frac{\mathcal{P}_{l_1l_2l_3}}{6} \sum_{XYZ} \sum_{X'Y'Z'} \partial_\alpha B_{l_1l_2l_3}^{XYZ} (C^{-1})_{l_1}^{XX'} (C^{-1})_{l_2}^{YY'} (C^{-1})_{l_3}^{ZZ'} \partial_\beta B_{l_1l_2l_3}^{X'Y'Z'}$$

²The entries are the derivatives of the bispectra

where

$$C_l := \begin{pmatrix} C_l^{\psi_\kappa \psi_\kappa} & C_l^{\psi_\kappa \psi_\gamma} \\ C_l^{\psi_\kappa \psi_\gamma} & C_l^{\psi_\gamma \psi_\gamma} \end{pmatrix}$$

and $\mathcal{P}_{l_1 l_2 l_3}$ is defined as the number of distinct permutations that can be made with $l_1 l_2 l_3$. This form was, for example, used in [18]³.

To show that the above is the same as the formula for the Fisher matrix given earlier, first partition the sum in the same way and collect all terms that fit in the different categories.

$$\begin{aligned} F_{\alpha\beta} = & \sum_{l_1=l_2=l_3} \sum_{[XYZ]} \sum_{[X'Y'Z']} \partial_\alpha B_{l_1 l_2 l_3}^{XYZ} \left(\frac{\mathcal{P}_{l_1 l_2 l_3}}{6} \sum_{d.p.XYZ} \sum_{d.p.X'Y'Z'} (C^{-1})_{l_1}^{XX'} (C^{-1})_{l_2}^{YY'} (C^{-1})_{l_3}^{ZZ'} \right) \partial_\beta B_{l_1 l_2 l_3}^{X'Y'Z'} \\ & + \sum_{l_1=l_2 \neq l_3} \sum_{[XYZ]} \sum_{[X'Y'Z']} \partial_\alpha B_{l_1 l_2 l_3}^{XYZ} \left(\frac{\mathcal{P}_{l_1 l_2 l_3}}{6} \sum_{d.p.XY} \sum_{d.p.X'Y'} (C^{-1})_{l_1}^{XX'} (C^{-1})_{l_2}^{YY'} (C^{-1})_{l_3}^{ZZ'} \right) \partial_\beta B_{l_1 l_2 l_3}^{X'Y'Z'} \\ & + \sum_{l_1 < l_2 < l_3} \sum_{XYZ} \sum_{X'Y'Z'} \partial_\alpha B_{l_1 l_2 l_3}^{XYZ} (C^{-1})_{l_1}^{XX'} (C^{-1})_{l_2}^{YY'} (C^{-1})_{l_3}^{ZZ'} \partial_\beta B_{l_1 l_2 l_3}^{X'Y'Z'}, \end{aligned}$$

where “*d.p.*” stands for “distinct permutations”. The entries above are then the entries of the inverses of the block matrices mentioned earlier. This can be checked. For example, for the $l_1 = l_2 = l_3$ sum the multiplication of block matrices corresponding to the same l_i configuration can be written as:

$$\begin{aligned} & \sum_{[X'Y'Z']} \left(\frac{\mathcal{P}_{l_1 l_2 l_3}}{6} \sum_{d.p.XYZ} \sum_{d.p.X'Y'Z'} (C^{-1})_l^{XX'} (C^{-1})_l^{YY'} (C^{-1})_l^{ZZ'} \right) \left(C_l^{X'X''} C_l^{Y'Y''} C_l^{Z'Z''} + \text{perms } X''Y''Z'' \right) \\ & = \frac{\mathcal{P}_{l_1 l_2 l_3}}{6} \left[\left(\sum_{d.p.XYZ} \sum_{X'Y'Z'} (C^{-1})_l^{XX'} (C^{-1})_l^{YY'} (C^{-1})_l^{ZZ'} \right) C_l^{X'X''} C_l^{Y'Y''} C_l^{Z'Z''} \right] + \text{perms } X''Y''Z'' \\ & = \frac{\mathcal{P}_{l_1 l_2 l_3}}{6} \sum_{d.p.XYZ} \delta_{XX''} \delta_{YY''} \delta_{ZZ''} + \text{perms } X''Y''Z'' = \frac{\mathcal{P}_{l_1 l_2 l_3}}{6} \delta_{[XYZ], [X''Y''Z'']} + \text{perms } X''Y''Z'' \\ & = \delta_{[XYZ], [X''Y''Z'']}. \end{aligned}$$

The sum over the different wick contractions will similarly cancel with the $\mathcal{P}_{l_1 l_2 l_3}/6$ factor for the $l_1 = l_2 \neq l_3$ sum. For the $l_1 < l_2 < l_3$ sum the proof is similar as well except no cancellation is required.

The same type of simplification can be made in the Fisher matrix for the power spectrum, though it doesn't offer any significant benefits compared to our current 3×3 block matrix form.

A.4 Signal to Noise Ratio (SNR)

To measure the overall detectability of the lensing spectra, we introduce an overall amplitude of our signal, A , with fiducial value 1 as experimental parameter and compute F_{AA} . Obviously,

³Note that in [18] this is based on a previous equation summing over *all* l_i (so including permutations of each configuration) which is missing a factor of $1/6$.

$\partial_A (AB_{l_1 l_2 l_3}^{XYZ})|_{A=1} = B_{l_1 l_2 l_3}^{XYZ}$, so we find

$$\left(\frac{S}{N}\right)^2 := F_{AA} = \sum_{XYZ, X'Y'Z'} \sum_{l_1 \leq l_2 \leq l_3} \frac{\mathcal{P}_{l_1 l_2 l_3}}{6} B_{l_1 l_2 l_3}^{XYZ} (C^{-1})_{l_1}^{XX'} (C^{-1})_{l_2}^{YY'} (C^{-1})_{l_3}^{ZZ'} B_{l_1 l_2 l_3}^{X'Y'Z'}.$$

The equation for the SNR of the power spectra is identical in form.

A.5 Combined Fisher Matrix

To compute the Fisher matrix of an experiment measuring both lensing power- and bispectra we are required to compute and invert the full covariance matrix. Under the Gaussian matrix this simplifies trivially. The correlation between the a power- and bispectrum estimator contains an odd (5) amount of fields and thus always vanishes. We are thus allowed to simply add the Fisher matrices of the power- and bispectra to compute the combined Fisher matrix.

A.6 Fisher Matrices and Eigenvalues

As explained earlier, inverting the Fisher matrix gives us a covariance matrix of the estimators, $\hat{\theta}_i$ of our experimental parameters. For any vector \mathbf{v} ,

$$\mathbf{v}_j^T \text{Cov}_{ij} \mathbf{v}_i = \langle (v_i \hat{\theta}_i)^2 \rangle.$$

In particular, if the covariance matrix thus has some large eigenvalue λ_L (large compared to the overall accuracy of our experiment), with eigenvector v_i , then the corresponding estimator, $v_i \hat{\theta}_i$, has a large variance and thus represents an approximate degeneracy in our parameters. Clearly, when looking at the Fisher matrix we thus instead look for the smallest eigenvalue.

If we have such an abnormally small eigenvalue we are likely to run into problems with calculating and inverting the Fisher matrix due to numerical errors. These problems are that inversion becomes unstable and that the matrix as a whole might not be PSD because the small eigenvalue was (wrongly) calculated to be negative. These problems are likely because (1) the smallest eigenvalue is sensitive to numerical errors due to being small and (2) the errors on the eigenvalues is proportional to the condition number of the matrix [13], where the condition number is the ratio between the largest and smallest eigenvalue of the matrix [28]. Specifically, for a matrix A with some perturbation ΔA , the corresponding perturbation of eigenvalue λ_i is bounded above as

$$|\Delta \lambda_i| \leq \|\Delta A\| \kappa(A),$$

with $\kappa(A)$ the condition number.

Before inverting a Fisher matrix, it is thus recommended to remove rows and columns corresponding to parameters that are poorly constrained by the experiment, which can be determined by checking for small eigenvalues and their eigenvectors.

B Shear equals twice spin raised lensing potential

Consider a point on S^2 , (r_0, θ_0, ϕ_0) , at which we observe some cosmological object. We can then define a set of cartesian coordinates $(\tilde{r}, \tilde{y}, \tilde{x})$ as shown in figure 5.

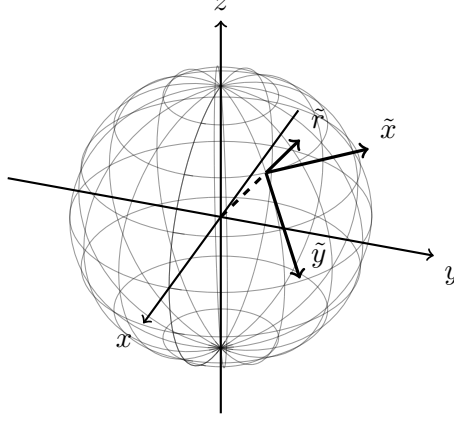


Figure 5: $(\tilde{r}, \tilde{y}, \tilde{x})$ coordinates defined for a point on the unit sphere. These act as ordinary cartesian coordinates but rotated such that, at the associated point on S^2 , $\hat{\tilde{r}}$ points straight out of the unit sphere, $\hat{\tilde{y}}$ is parallel to the great arc with constant ϕ and $\hat{\tilde{x}}$ is parallel to the great arc with constant θ . These coordinates are used to define the shear and convergence in terms of the lensing potential.

Note that there it isn't obvious whether to define these coordinates at the point where the lensed light hits S^2 or the unlensed light hits S^2 . We will assume that lensing effects are sufficiently weak that either definition works. We can then express the tilde coordinates in terms of spherical coordinates either by applying a rotation matrix or by calculating the r, θ, ϕ derivatives of (x, y, z) coordinates at (r_0, θ_0, ϕ_0) to find $\hat{\tilde{r}}$, $\hat{\tilde{\theta}}$, and $\hat{\tilde{\phi}}$ and then take inner products. Regardless, we find

$$\tilde{r} = r \sin \theta \cos \phi \sin \theta_0 \cos \phi_0 + r \sin \theta \sin \phi \sin \theta_0 \sin \phi_0 + r \cos \theta \cos \theta_0, \quad (57)$$

$$\tilde{y} = r \sin \theta \cos \phi \cos \theta_0 \cos \phi_0 + r \sin \theta \sin \phi \cos \theta_0 \sin \phi_0 - r \cos \theta \sin \theta_0, \quad (58)$$

$$\tilde{x} = -r \sin \theta \cos \phi \sin \phi_0 + r \sin \theta \sin \phi \cos \phi_0. \quad (59)$$

This gives derivatives

$$\begin{aligned} \frac{\partial}{\partial \theta} &= (r \cos \theta \cos \phi \sin \theta_0 \cos \phi_0 + r \cos \theta \sin \phi \sin \theta_0 \sin \phi_0 - r \sin \theta \cos \theta_0) \frac{\partial}{\partial \tilde{r}} \\ &\quad + (r \cos \theta \cos \phi \cos \theta_0 \cos \phi_0 + r \cos \theta \sin \phi \cos \theta_0 \sin \phi_0 + r \sin \theta \sin \theta_0) \frac{\partial}{\partial \tilde{y}} \\ &\quad + (-r \cos \theta \cos \phi \sin \phi_0 + r \cos \theta \sin \phi \cos \phi_0) \frac{\partial}{\partial \tilde{x}}. \\ \frac{\partial}{\partial \phi} &= (-r \sin \theta \sin \phi \sin \theta_0 \cos \phi_0 + r \sin \theta \cos \phi \sin \theta_0 \sin \phi_0) \frac{\partial}{\partial \tilde{r}} \\ &\quad + (-r \sin \theta \sin \phi \cos \theta_0 \cos \phi_0 + r \sin \theta \cos \phi \cos \theta_0 \sin \phi_0) \frac{\partial}{\partial \tilde{y}} \\ &\quad + (r \sin \theta \sin \phi \sin \phi_0 + r \sin \theta \cos \phi \cos \phi_0) \frac{\partial}{\partial \tilde{x}}. \end{aligned}$$

Evaluated at our point of interest we obtain $\partial_\theta = \partial_{\tilde{y}}$ and $\partial_\phi = \sin \theta_0 \partial_{\tilde{x}}$. The second order derivatives can then be obtained using the first order derivatives. We can immediately evaluate them at the point to get

$$\begin{aligned}\partial_\phi^2|_{(r_0, \theta_0, \phi_0)} &= -\sin^2 \theta_0 \partial_{\tilde{r}} - \sin \theta_0 \cos \theta_0 \partial_{\tilde{y}} + \sin^2 \theta_0 \partial_{\tilde{x}}^2, \\ \partial_\theta \partial_\phi|_{(r_0, \theta_0, \phi_0)} &= \cos \theta_0 \partial_{\tilde{x}} + \sin \theta_0 \partial_{\tilde{x}} \partial_{\tilde{y}}, \\ \partial_\theta^2|_{(r_0, \theta_0, \phi_0)} &= -\partial_{\tilde{r}} + \partial_{\tilde{y}}^2.\end{aligned}$$

Thus, at (r_0, θ_0, ϕ_0) ,

$$\begin{aligned}\frac{1}{2} \tilde{\partial}_1(\tilde{\partial}_0 \psi) &= \frac{1}{2} \sin \theta (\partial_\theta + \frac{i}{\sin \theta} \partial_\phi) (\frac{1}{\sin \theta} (\partial_\theta + \frac{1}{\sin \theta} \partial_\phi)) \\ &= \frac{\partial^2 \psi}{\partial \theta^2} - \frac{\cos \theta}{\sin \theta} \frac{\partial \psi}{\partial \theta} + \frac{2i}{\sin \theta} \frac{\partial^2 \psi}{\partial \theta \partial \phi} - \frac{1}{\sin^2 \theta} \frac{\partial^2 \psi}{\partial \phi^2} - 2i \frac{\cos \theta}{\sin^2 \theta} \frac{\partial \psi}{\partial \phi} \\ &= \frac{1}{2} (\partial_{\tilde{y}}^2 - \partial_{\tilde{x}}^2 + 2i \partial_{\tilde{x}} \partial_{\tilde{y}}) \psi = \gamma_1 + i \gamma_2 = \gamma,\end{aligned}$$

as required.