The δ_{α} basis and covariance $\langle \delta_{\alpha} \delta_{\beta} \rangle$

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1 Spherical basis functions

For spherical geometry we use the following basis, composed of the spherical Bessel function and spherical harmonic:

$$\psi_{\alpha}(r,\theta,\phi) = j_{l_{\alpha}}(k_{\alpha}r)Y_{l_{\alpha}m_{\alpha}}^{R}(\theta,\phi) , \qquad (1)$$

where $Y_{lm}^{\rm R}(\theta,\phi)$ is the real spherical harmonic. The real spherical harmonics are defined as

$$Y_{lm}^{R} = \begin{cases} \frac{i}{\sqrt{2}} \left(Y_{lm} - (-1)^{m} Y_{l-1m} \right) & \text{if } m < 0 \\ Y_{l0} & \text{if } m = 0 \\ \frac{1}{\sqrt{2}} \left(Y_{l-m} + (-1)^{m} Y_{lm} & \text{if } m > 0 \end{cases}$$
 (2)

We write a super survey mode as

$$\delta_{\alpha}(k_{\alpha}) = \int \delta(\mathbf{r}) j_{l_{\alpha}}(k_{\alpha}r) Y_{l_{\alpha}m_{\alpha}}^{\mathrm{R}}(\hat{r}) d^{3}\mathbf{r} .$$
 (3)

2 Mean background density in a region

The mean background density in a region is composed of the super modes:

$$\bar{\delta} = \sum_{\alpha} \frac{3}{r_{\text{max}}^3 - r_{\text{min}}^3} \int_{r_{\text{max}}}^{r_{\text{min}}} dr \ r^2 j_{l_{\alpha}}(k_{\alpha}r) \delta_{\alpha}(k_{\alpha}) \frac{1}{4\pi\Omega} \underbrace{\int_{\theta_1}^{\theta_2} \int_{\phi_1}^{\phi_2} d\theta d\phi \sin(\theta) Y_{l_{\alpha}m_{\alpha}}^{\text{R}}(\hat{r})}_{a_{l_{\alpha}m_{\alpha}}} , \quad (4)$$

where $\Omega = a_{00}$.

In practice we are interested in derivatives of observables with respect to the δ_{α} . This is accomplished by chain rule

$$\frac{\partial f}{\partial \delta_{\alpha}} = \frac{\partial f}{\partial \bar{\delta}} \frac{\partial \bar{\delta}}{\partial \delta_{\alpha}} \ . \tag{5}$$

The derivative is computed from Eqn. 4

$$\frac{\partial \bar{\delta}}{\partial \delta_{\alpha}} = \frac{3}{r_{\text{max}}^3 - r_{\text{min}}^3} \int_{r_{\text{max}}}^{r_{\text{min}}} dr \ r^2 j_{l_{\alpha}}(k_{\alpha}r) \frac{1}{4\pi\Omega} \int_{\theta_1}^{\theta_2} \int_{\phi_1}^{\phi_2} d\theta d\phi \ \sin(\theta) Y_{l_{\alpha}m_{\alpha}}^{\text{R}}(\hat{r}) \ . \tag{6}$$

3 Covariance of super modes

In our basis the super survey mode is defined as

$$\delta_{\alpha}(k_{\alpha}) = \int \delta(\mathbf{r}) j_{l_{\alpha}}(k_{\alpha}r) Y_{l_{\alpha}m_{\alpha}}^{\mathrm{R}}(\hat{r}) d^{3}\mathbf{r}
= \int \frac{d^{3}\mathbf{k}}{(2\pi)^{3}} \delta(\mathbf{k}) \int_{0}^{r_{\max}} dr^{2} j_{l_{\alpha}}(k_{\alpha}r) \int d^{2}\hat{r} e^{ikr\hat{k}\cdot\hat{r}} Y_{l_{\alpha}m_{\alpha}}^{\mathrm{R}}(\hat{r})
= 4\pi i^{l_{\alpha}} \int \frac{d^{3}\mathbf{k}}{(2\pi)^{3}} \delta(\mathbf{k}) Y_{l_{\alpha}m_{\alpha}}^{\mathrm{R}}(\hat{k}) \int_{0}^{r_{\max}} dr^{2} j_{l_{\alpha}}(k_{\alpha}r) j_{l_{\alpha}}(kr) ,$$
(7)

where in the second equality $\delta(\mathbf{r}) = (2\pi)^{-3} \int d^3\mathbf{k} \exp(i\mathbf{k} \cdot \mathbf{r}) \delta(\mathbf{k})$ was used and in the third equality the following identity was used

$$\int_{S^2} d^2 \hat{r} Y_{l_{\alpha} m_{\alpha}}^{\mathrm{R}}(\hat{r}) e^{i\mathbf{k}\cdot\mathbf{r}} = 4\pi i^{l_{\alpha}} j_{l_{\alpha}}(kr) Y_{l_{\alpha} m_{\alpha}}^{\mathrm{R}}(\hat{k}) . \tag{8}$$

Including a normalization 1 $N_\alpha=\int_\Omega Y^{\rm R}_{l_\alpha m_\alpha}(\hat r)Y^{\rm R}_{l_\alpha m_\alpha}(\hat r)d^3{\bf r}$ we have

$$\delta_{\alpha} = \frac{4\pi i^{l_{\alpha}}}{N_{\alpha}} \int \frac{d^{3}\mathbf{k}}{(2\pi)^{3}} \delta(\mathbf{k}) Y_{l_{\alpha}m_{\alpha}}^{\mathrm{R}}(\hat{k}) \int_{0}^{r_{\mathrm{max}}} dr^{2} j_{l_{\alpha}}(k_{\alpha}r) j_{l_{\alpha}}(kr) . \tag{9}$$

To get the covariance of the super survey field we take the ensemble average:

$$\langle \delta_{\alpha} \delta_{\beta} \rangle = \frac{(4\pi)^{2}}{N_{\alpha} N_{\beta}} \int \frac{d^{3} \mathbf{k}_{1}}{(2\pi)^{3}} \frac{d^{3} \mathbf{k}_{2}}{(2\pi)^{3}} \langle \delta(\mathbf{k}_{1}) \delta^{*}(\mathbf{k}_{2}) \rangle Y_{l_{\alpha} m_{\alpha}}^{R}(\hat{k}_{1}) Y_{l_{\alpha} m_{\alpha}}^{R}(\hat{k}_{2})$$

$$\times \int_{0}^{r_{\text{max}}} dr r^{2} j_{l_{\alpha}}(k_{\alpha} r) j_{l_{\alpha}}(k_{1} r) \int_{0}^{r_{\text{max}}} dr r^{2} j_{l_{\alpha}}(k_{\alpha} r) j_{l_{\alpha}}(k_{2} r)$$

$$= \frac{(4\pi)^{2}}{N_{\alpha} N_{\beta}} \int \frac{d^{3} \mathbf{k}}{(2\pi)^{3}} P(k) I_{\alpha}(k, r_{\text{max}}) \times I_{\beta}(k, r_{\text{max}}) ,$$

$$(10)$$

¹In our case N_{α} is 1.

where $(2\pi)^3 \delta_D^3(\mathbf{k} + \mathbf{k}') P(k) = \langle \delta(\mathbf{k}) \delta^*(\mathbf{k}') \rangle$ was used along with the definition

$$\begin{split} I_{\alpha}(k,r_{\text{max}}) &= \int_{0}^{r_{\text{max}}} dr r^{2} j_{l_{\alpha}}(k_{\alpha}r) j_{l_{\alpha}}(kr) \\ &= \frac{\pi}{2} \sqrt{\frac{1}{k_{\alpha}k}} \int_{0}^{r_{\text{max}}} dr r J_{l_{\alpha}+1/2}(k_{\alpha}r) J_{l_{\alpha}+1/2}(kr) \\ &= \frac{\pi}{2} \frac{r_{\text{max}}}{\sqrt{k_{\alpha}k}} \frac{\left[J_{l_{\alpha}+1/2}(kr_{\text{max}}) J'_{l_{\alpha}+1/2}(k_{\alpha}r_{\text{max}}) - J_{l_{\alpha}+1/2}(k_{\alpha}r_{\text{max}}) J'_{l_{\alpha}+1/2}(kr_{\text{max}}) \right]}{k^{2} - k_{\alpha}^{2}} \,. \end{split}$$

$$(11)$$

4 The computation of basis objects

The radial basis function should be zero at the sector boundary. Thus, fiven the maximum radius of the sector r_{max} the super wave vector k_{α} is found by

$$j_{l_{\alpha}}(k_{\alpha}r_{\max}) = 0. \tag{12}$$

5 How to obtain derivatives by finite differences

We need to calculate objects like $\partial \mathcal{O}_I/\partial \delta_{\alpha}$. This is done by applying the chain rule.

$$\frac{\partial \mathcal{O}_I}{\partial \delta_{\alpha}} = \frac{\partial \mathcal{O}_I}{\partial \Theta^i} \frac{\partial \Theta^i}{\partial \bar{\delta}} \frac{\partial \bar{\delta}}{\delta_{\alpha}} \ . \tag{13}$$

When the observable is to complicated that an analytic method for the derivative is not possible, or is too cumbersome to attempt, we can use a finite difference approach. We can take $\bar{\delta} = \pm \epsilon$. As long as ϵ is small we should be in the linear regime (which is the region we are limiting our analysis too). Then we can take

$$\frac{\partial \mathcal{O}_I}{\partial \Theta^i} = \frac{\mathcal{O}_I(+\epsilon) - \mathcal{O}_I(-\epsilon)}{2\delta \Theta^I(\epsilon)} , \qquad (14)$$

and in the above $\mathcal{O}_I(+\epsilon)$ means that the observable is calculated in the separate universe approch, where $\bar{\delta} = \pm \epsilon$ corresponds to a change in cosmological parameters. The figure below illustrates this approach. The point being, is that we can choose ϵ arbitrarily (as long as we are in the linear regime) and we will still get the correct derivative, because it is just a slope.

 $\ \, \text{Figure 1: Finite difference approach.} \\$

