

Weather for Cargèse



19°C | °F

Mostly Cloudy

Wind: NE at 6 km/h

Humidity: 73%

Wed



24° 13°

Thu



25° 13°

Fri



25° 14°

Sat



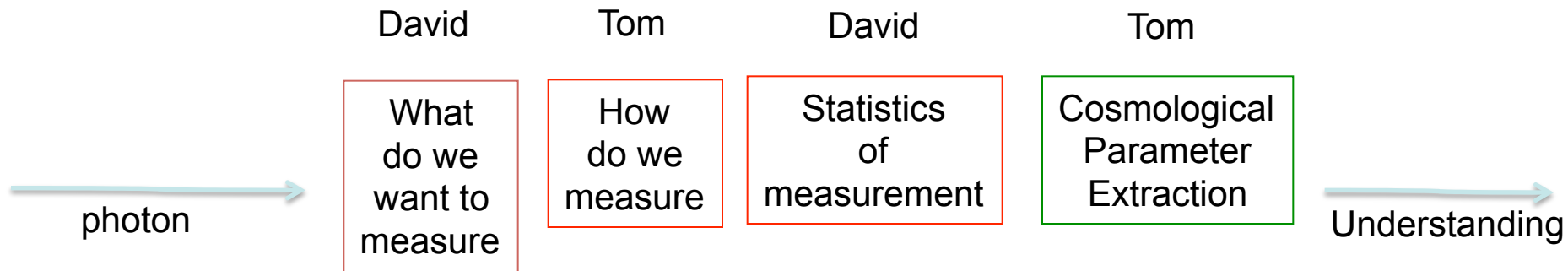
28° 15°

Statistics and Prediction

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Recap

$$\begin{aligned}\beta &= \theta - \hat{\alpha} \frac{D_{ds}}{D_s} \\ \beta &= \theta - \alpha.\end{aligned}$$

- Lensing equation
- Local mapping
 - General Relativity relates this to the gravitational potential
 - Distortion matrix implies that distortion is elliptical : shear and convergence
 - Simple formalise that relates the shear and convergence (observable) to the underlying gravitational potential

Recap

- Observed galaxies have intrinsic ellipticity and shear
- Reviewed shape measurement methods
 - Moments - KSB
 - Model fitting - lensfit
- Still an unsolved problem for largest most ambitious surveys
- Simulations
 - STEP 1, 2
 - GREAT08, GREAT10

Recap

- Mass mapping
- Correlation functions
- Power Spectra

- What will we learn?
- Predictive parameter and model estimation
 - Fisher Matrix
 - Evidence
- Real Life parameter and model selection
 - MCMC

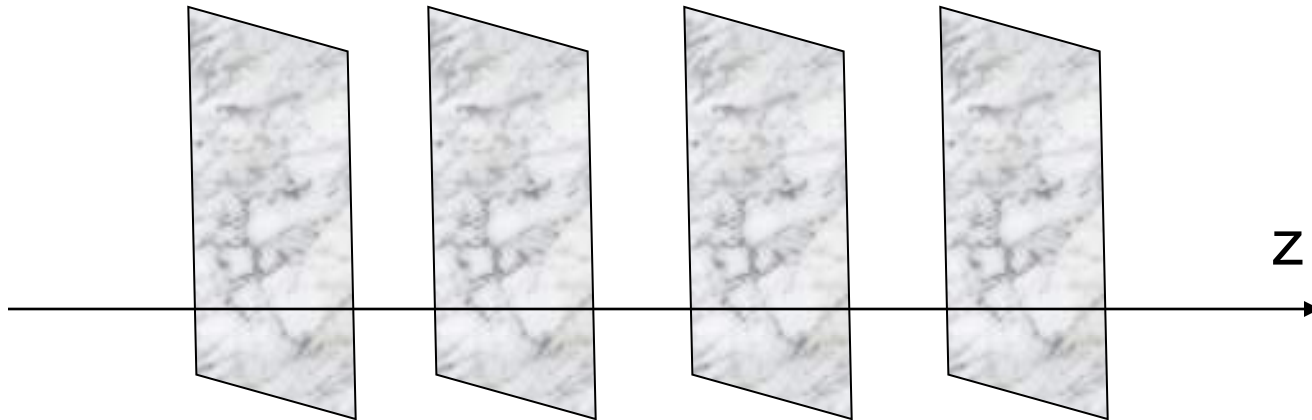
$$C_{ij}(\ell) = \int_0^{r_H} dr W_{ij}^{\text{GG}}(r) P_{\delta\delta} \left(\frac{\ell}{S_k(r)}; r \right)$$

$$W_{ij}^{\text{GG}}(r) = \frac{q_i(r)q_j(r)}{S_k^2(r)}$$

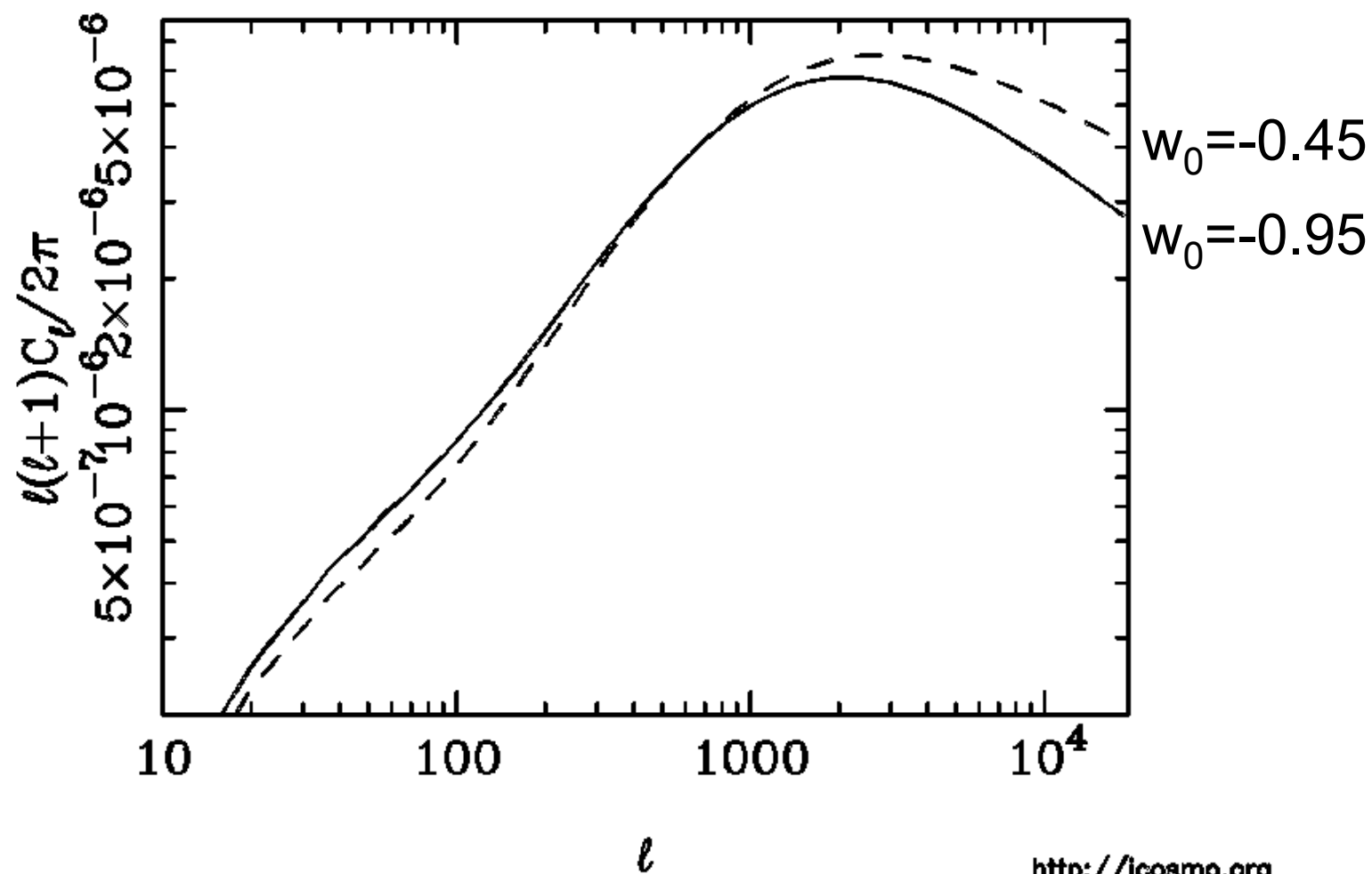
$$q_i(r) = \frac{3H_0^2 \Omega_m S_k(r)}{2a(r)} \int_r^{r_H} dr' p_i(r') \frac{S_k(r' - r)}{S_k(r')}$$

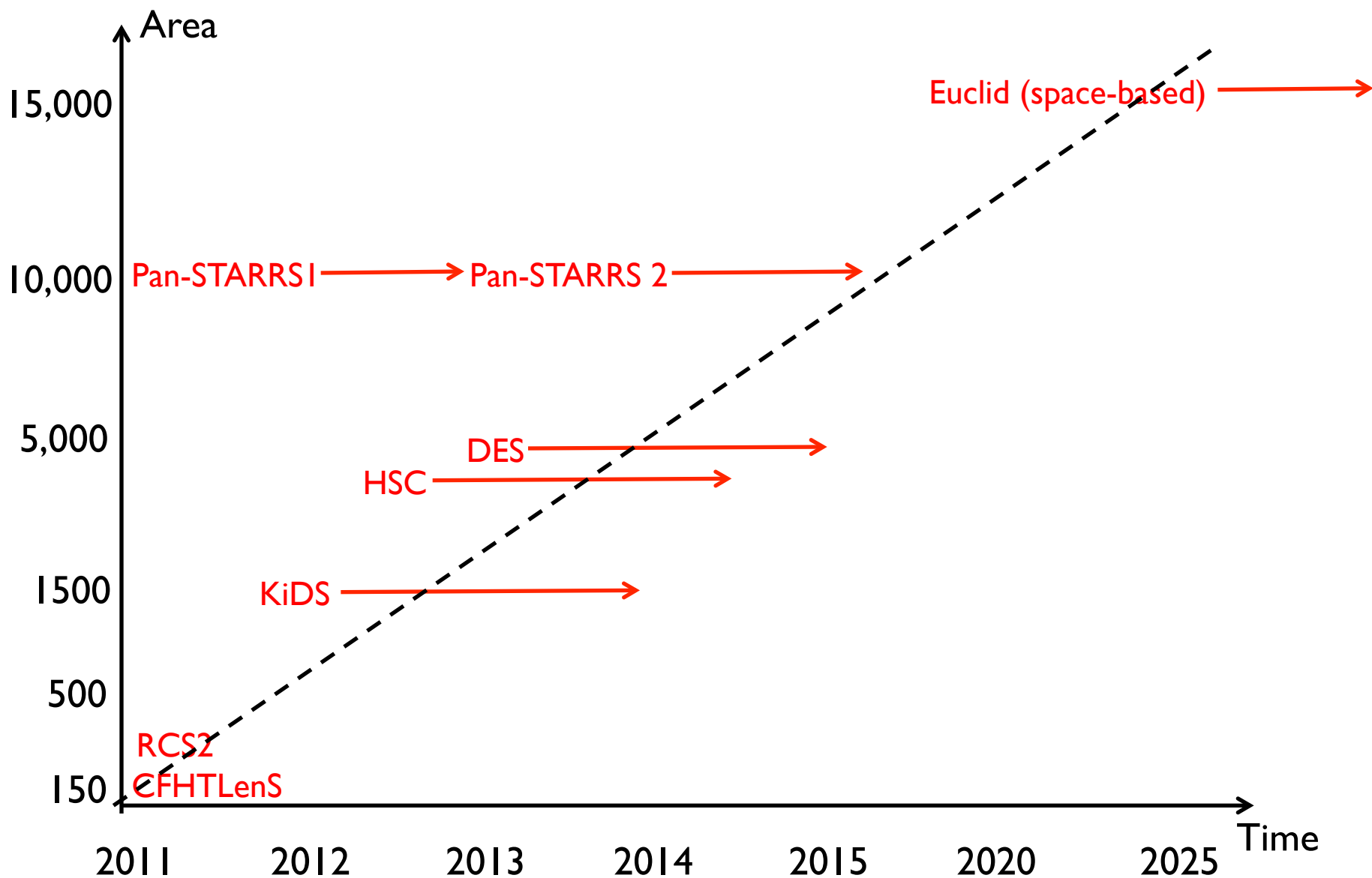
• Tomography

- Generate 2D shear correlation in redshift bins
- Can “auto” correlate *in a bin*
- Or “*cross*” correlate between bin pairs
- i and j refer to *redshift bin pairs*



Lensing Power Spectrum



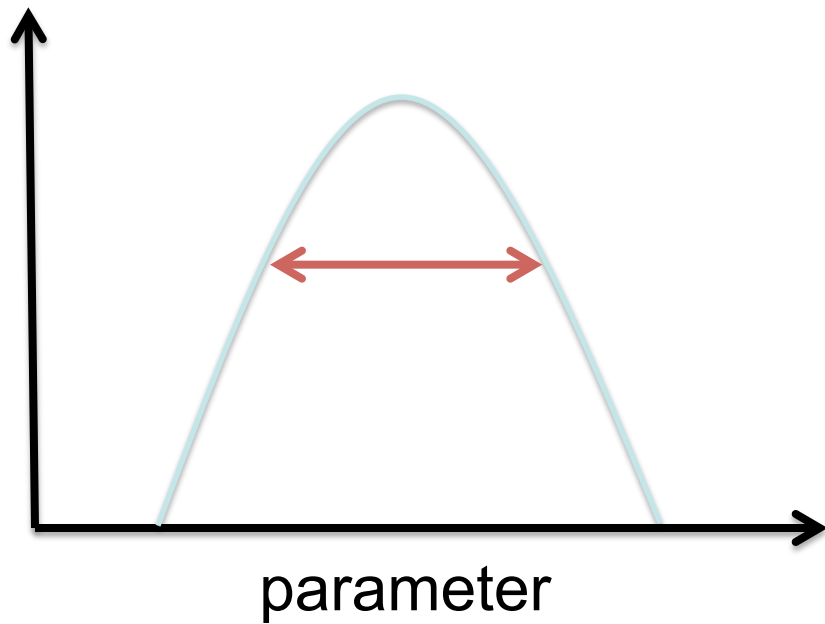


What do we want?

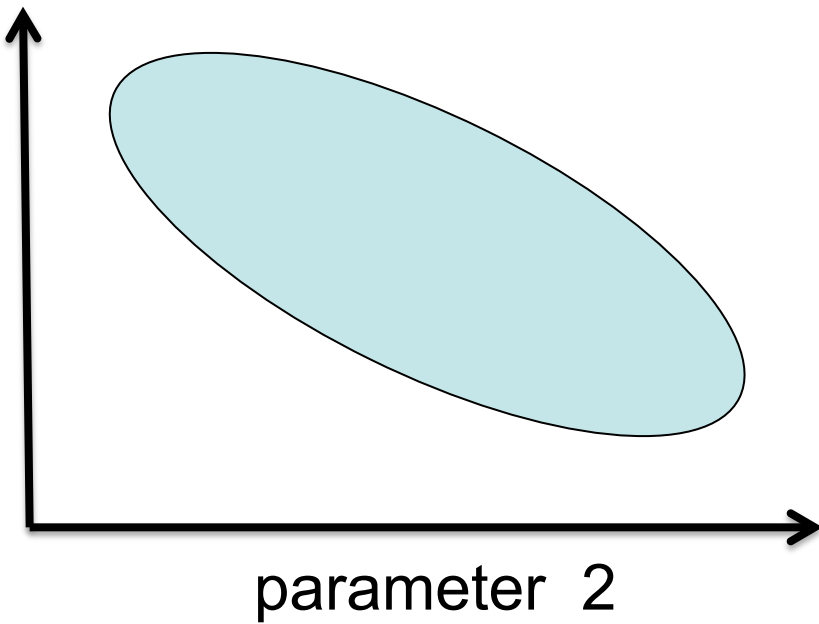
- How accurately can we estimate a model parameter from a given data set?
- Given a set of N data point x_1, \dots, x_N
 - Want the estimator to be *unbiased* $\langle \theta \rangle = \theta_0$
 - Give small error bars as possible $\Delta\theta_\alpha \equiv (\langle \theta_\alpha^2 \rangle - \langle \theta_\alpha \rangle^2)^{1/2}$
- The *Best Unbiased Estimator*
- A key Quantity in this is the Fisher (Information) Matrix

- Fisher 1935
- Tegmark, Taylor, Heavens 1997

likelihood



parameter 1



What is the (Fisher) Matrix?

- Lets expand a likelihood surface about the maximum likelihood point

$$\ln L(\mathbf{x}; \boldsymbol{\theta}) = \ln L(\mathbf{x}; \boldsymbol{\theta}_0) + \frac{1}{2}(\theta_\alpha - \theta_{0\alpha}) \frac{\partial^2 \ln L}{\partial \theta_\alpha \partial \theta_\beta} (\theta_\beta - \theta_{0\beta}) + \dots$$

- Can write this as a Gaussian

$$L(\mathbf{x}; \boldsymbol{\theta}) = L(\mathbf{x}; \boldsymbol{\theta}_0) \exp \left[-\frac{1}{2}(\theta_\alpha - \theta_{0\alpha}) H_{\alpha\beta} (\theta_\beta - \theta_{0\beta}) \right]$$

- Where the Hessian (covariance) is

$$H_{\alpha\beta} \equiv -\frac{\partial^2 \ln L}{\partial \theta_\alpha \partial \theta_\beta}$$

What is the Fisher Matrix?

- The Hessian Matrix has some nice properties
- Conditional Error on α

$$\sigma_{\text{conditional},\alpha} = \frac{1}{\sqrt{H_{\alpha\alpha}}}$$

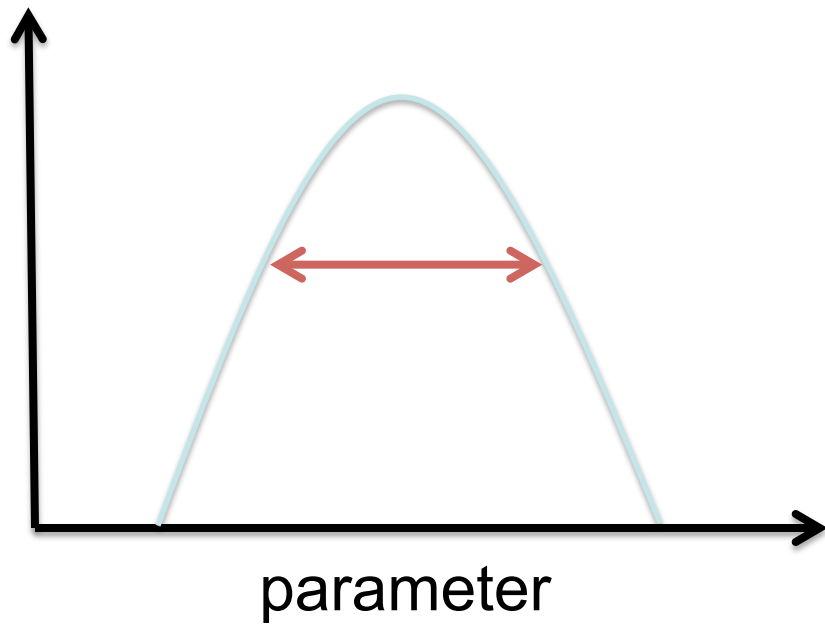
- Marginal error on α

$$\sigma_{\alpha} = \sqrt{(H^{-1})_{\alpha\alpha}}.$$

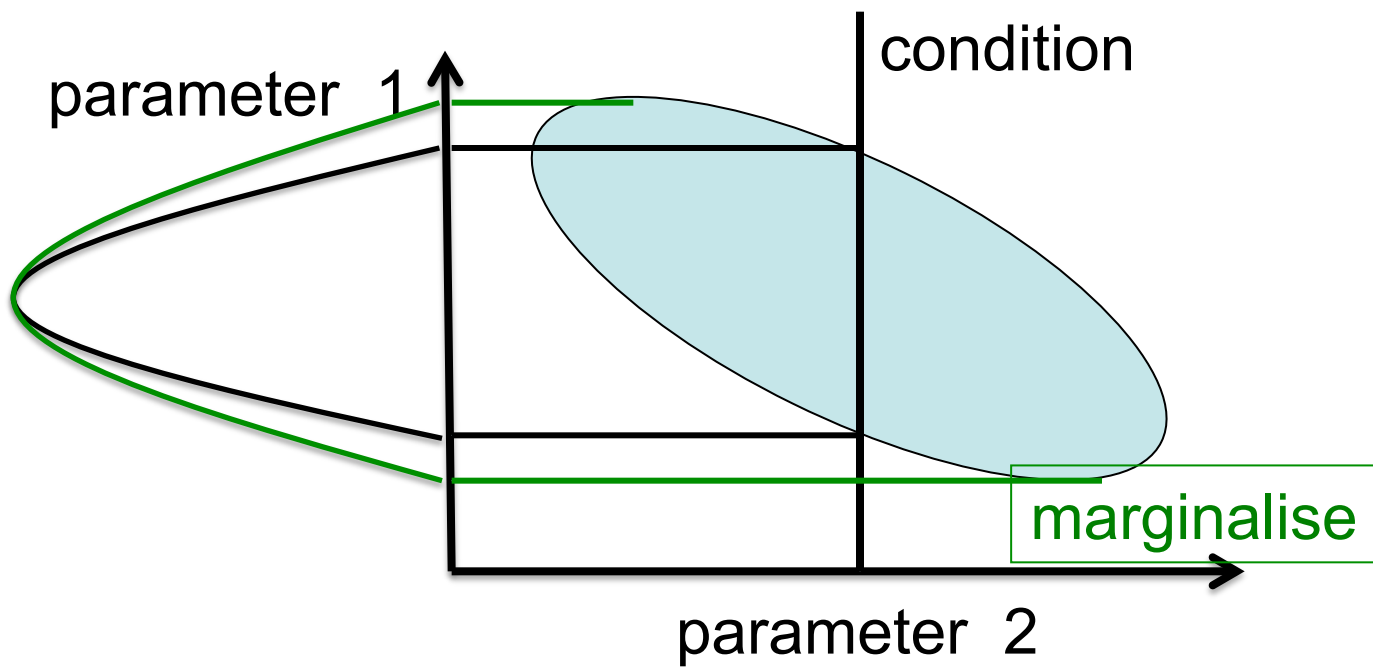


Matrix inversion performed

likelihood



parameter 1



What is the Fisher Matrix?

- The Fisher Matrix defined as the *expectation of the Hessian matrix*

$$F_{\alpha\beta} \equiv \langle H_{\alpha\beta} \rangle = \left\langle -\frac{\partial^2 \ln L}{\partial \theta_\alpha \partial \theta_\beta} \right\rangle$$

- This allows us to make predictions about the performance of an experiment !
- The expected conditional error on α : $\sigma_\alpha = \sqrt{1/F_{\alpha\alpha}}$
- The expected marginal error on α

$$\sigma_\alpha = \sqrt{(F^{-1})_{\alpha\alpha}}.$$



Matrix inversion performed

The Gaussian Case

- How do we calculate Fisher Matrices in practice?
- Assume that the likelihood is Gaussian

$$2\mathcal{L} = \ln \det \mathbf{C} + (\mathbf{x} - \boldsymbol{\mu})\mathbf{C}^{-1}(\mathbf{x} - \boldsymbol{\mu})^T$$

The Gaussian Case

$$\mathbf{D} \equiv (\mathbf{x} - \boldsymbol{\mu})(\mathbf{x} - \boldsymbol{\mu})^T$$

$$2\mathcal{L} = \text{Tr} [\ln \mathbf{C} + \mathbf{C}^{-1} \mathbf{D}]$$

$$\ln \det \mathbf{C} = \text{Tr} \ln \mathbf{C}$$

matrix identity

derivative

$$(\ln \mathbf{C})_{,\alpha} = \mathbf{C}^{-1} \mathbf{C}_{,\alpha}$$

$$2\mathcal{L}_{,\alpha} = \text{Tr} [\mathbf{C}^{-1} \mathbf{C}_{,\alpha} - \mathbf{C}^{-1} \mathbf{C}_{,\alpha} \mathbf{C}^{-1} \mathbf{D} + \mathbf{C}^{-1} \mathbf{D}_{,\alpha}]$$

derivative

$$\langle \mathcal{L}_{,\alpha} \rangle = 0.$$

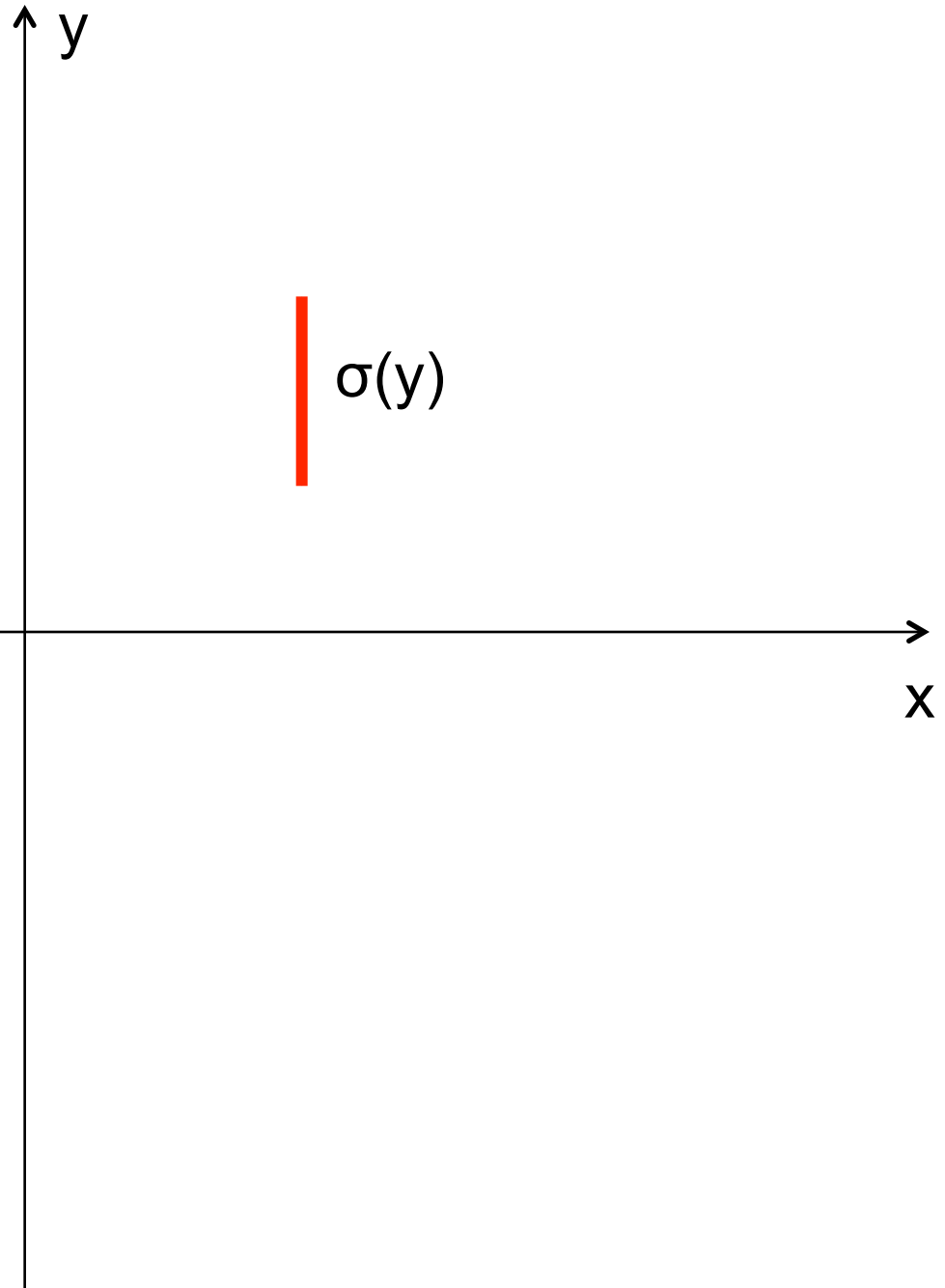
$$\mathbf{F}_{\alpha\beta} = \langle \mathcal{L}_{,\alpha\beta} \rangle = \frac{1}{2} \text{Tr} [\mathbf{C}^{-1} \mathbf{C}_{,\alpha} \mathbf{C}^{-1} \mathbf{C}_{,\beta} + \mathbf{C}^{-1} [\boldsymbol{\mu}_{,\alpha} \boldsymbol{\mu}_{,\beta}^T + \boldsymbol{\mu}_{,\beta} \boldsymbol{\mu}_{,\alpha}^T]].$$

How to Calculate a Fisher Matrix

$$F_{\alpha\beta} = \langle \mathcal{L}_{,\alpha\beta} \rangle = \frac{1}{2} \text{Tr} [C^{-1} C_{,\alpha} C^{-1} C_{,\beta} + C^{-1} [\mu_{,\alpha} \mu_{,\beta}^T + \mu_{,\beta} \mu_{,\alpha}^T]].$$

- We know the (expected) covariance and mean from theory
- Requires NO DATA!
- Worked example $y=mx+c$

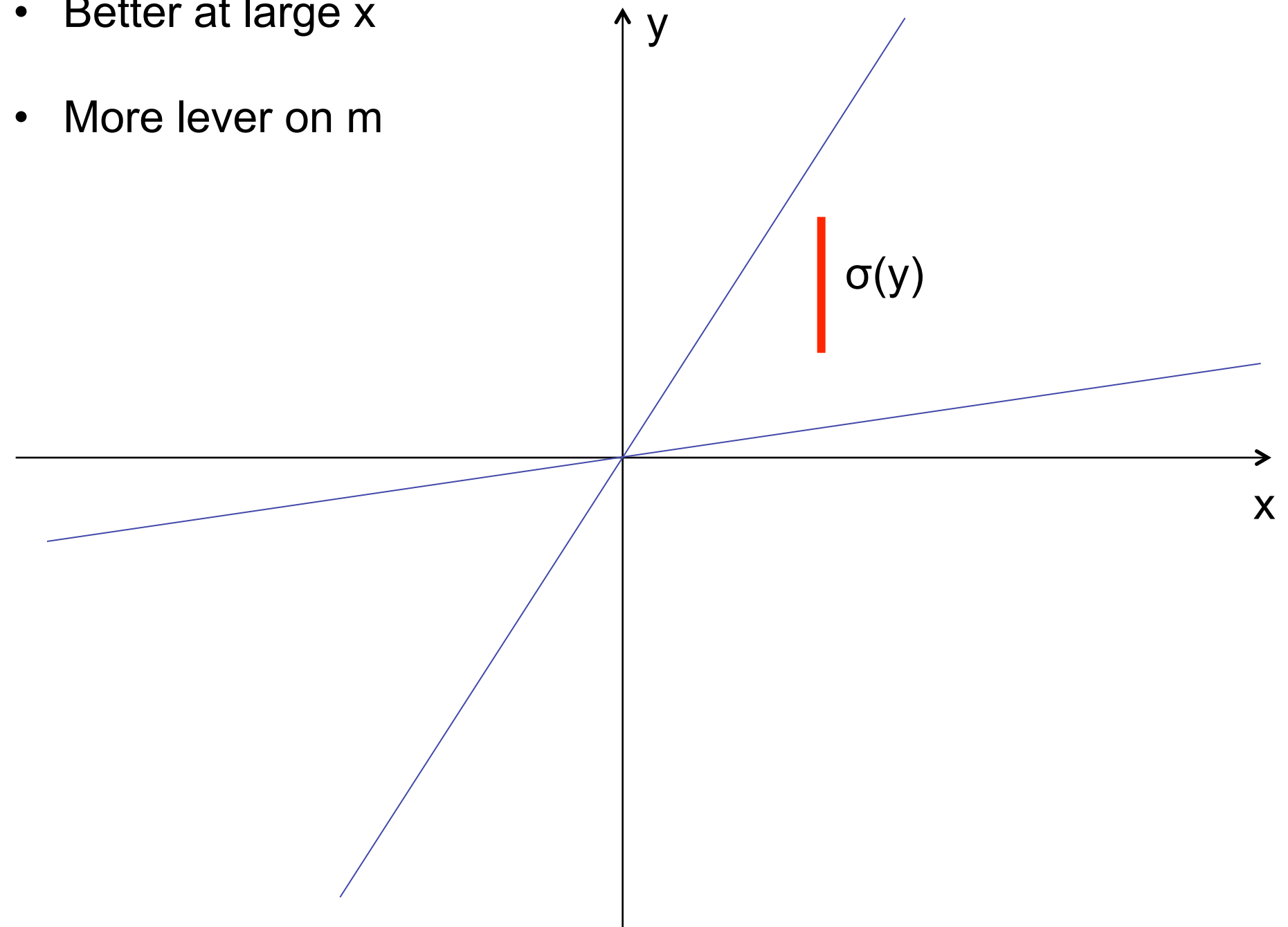
- Theory: $y=mx$
- New Experiment can measure y with error $\sigma(y)$
- What value of x is best for measuring m ?



$$F_{\alpha\beta} = \langle \mathcal{L}, \alpha\beta \rangle = \frac{1}{2} \text{Tr} [C^{-1} C_{,\alpha} C^{-1} C_{,\beta} + C^{-1} [\mu_{,\alpha} \mu_{,\beta}^T + \mu_{,\beta} \mu_{,\alpha}^T]].$$

- The theory: $y=mx$
- Experiment can measure $\sigma(y)$
- Question: what x value is best?
- Covariance does not depend on m so first term zero
- $dy/dm=x$
- $F_{mm}=(1/\sigma^2(y))x^2$
- $\sigma(m)=\sqrt{[F^{-1}_{mm}]}=\sqrt{[\sigma^2(y) x^{-2}]}=\sigma(y) x^{-1}$
- Better measure of m at large x

- Better at large x
- More lever on m



- Some nomenclature
- $\sigma(m) = \sqrt{[F^{-1}_{mm}]} = \sqrt{[\sigma^2(y) x^{-2}]} = \sigma(y) x^{-1}$
 - Need a “fiducial” value to make quantitative predictions
 - If derivative is analytic then fairly straightforward (not always the case!)

Some nice properties of Fisher matrices

- $F = \begin{pmatrix} A & B \\ C & D \end{pmatrix}$
- Matrix Manipulation:
 - Inversion F^{-1}
 - Addition $F = G + H$
 - Rotation $G = RFR^T$
 - Schur Complement $F_A = A - BD^{-1}C$

Adding Extra Parameters

- To add parameters to a Fisher Matrix
- Simply extend the matrix

$$F = \begin{pmatrix} F^{\theta\theta} & F^{\theta w(\phi)} \\ F^{w(\phi)\theta} & F^{w(\phi)w(\phi)} \end{pmatrix}$$

Combining Experiments

- If two experiments are *independent* then the combined error is simply

$$F_{\text{comb}} = F_1 + F_2$$

- Same for n experiments
- If not independent need to have a single Fisher matrix with a *joint covariance*

Re-Parameterising

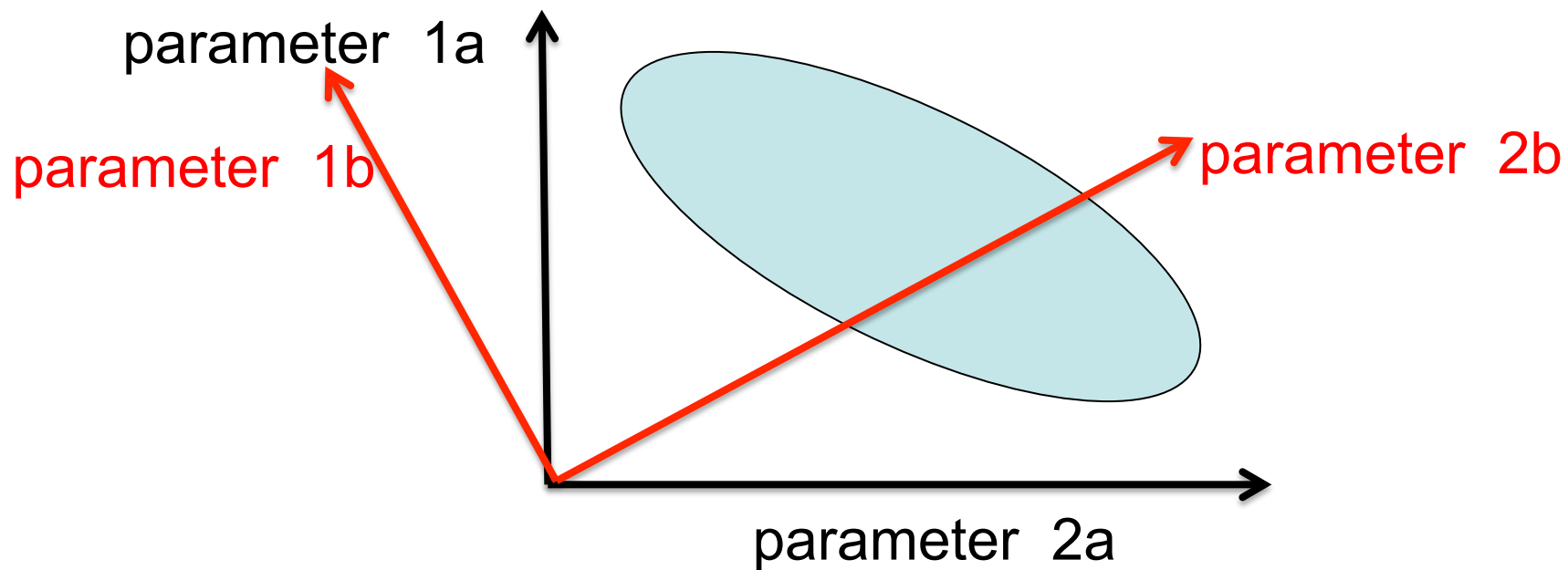
- Can change variables between two parameter sets through a Jacobian transform (rotation)

$$F(\text{new}) = J^T F(\text{old}) J \quad J_{ij} = \frac{\partial b_j}{\partial a_i}$$

- Where J is a matrix of derivatives
 - NOTE can only do this if the basis sets are mutually complete (Kitching & Amara, 2009)
- Eigendecomposition is a special case of parameter rotation

$$J_{ij} = \frac{\partial b_j}{\partial a_i}$$

$$F(\text{new}) = J^T F(\text{old}) J$$



Schur Complement

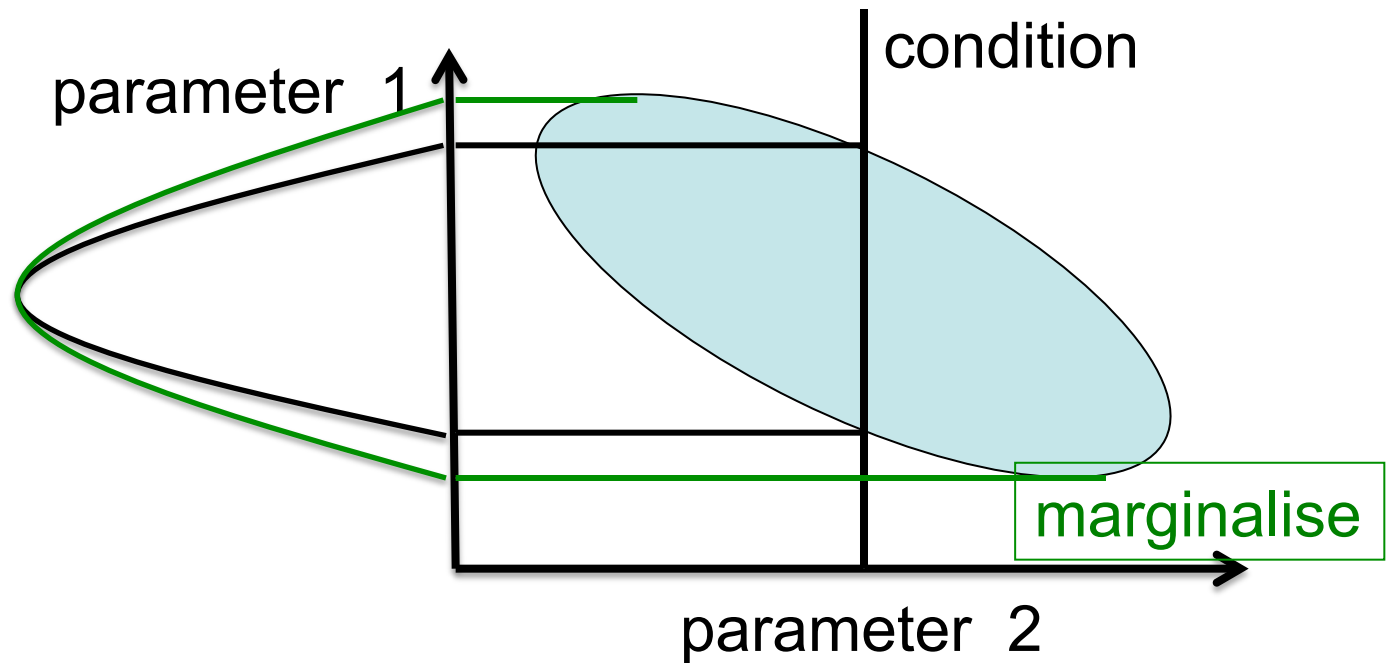
$$F = \begin{pmatrix} A & B \\ C & D \end{pmatrix}$$

- Schur Complement $F_A = A - BD^{-1}C$
- This is equivalent of the following operation
 - Invert entire matrix F^{-1}
 - Select the A-part of the inverse $F^{-1}(A)$
 - Reinvert
 - What you have is a new “sub” Fisher matrix
- What does this correspond to ?

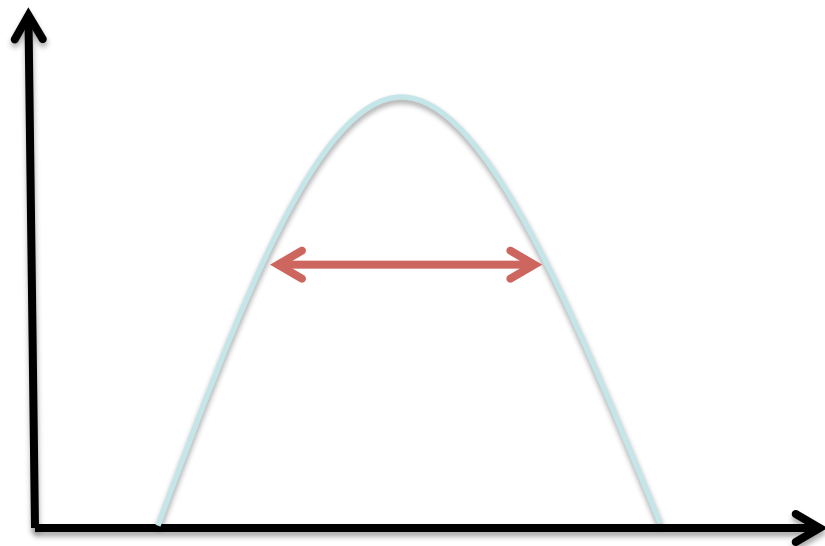
- Schur Complement is equivalent of marginalisation over parameters

$$F = \begin{pmatrix} A & B \\ C & D \end{pmatrix}$$

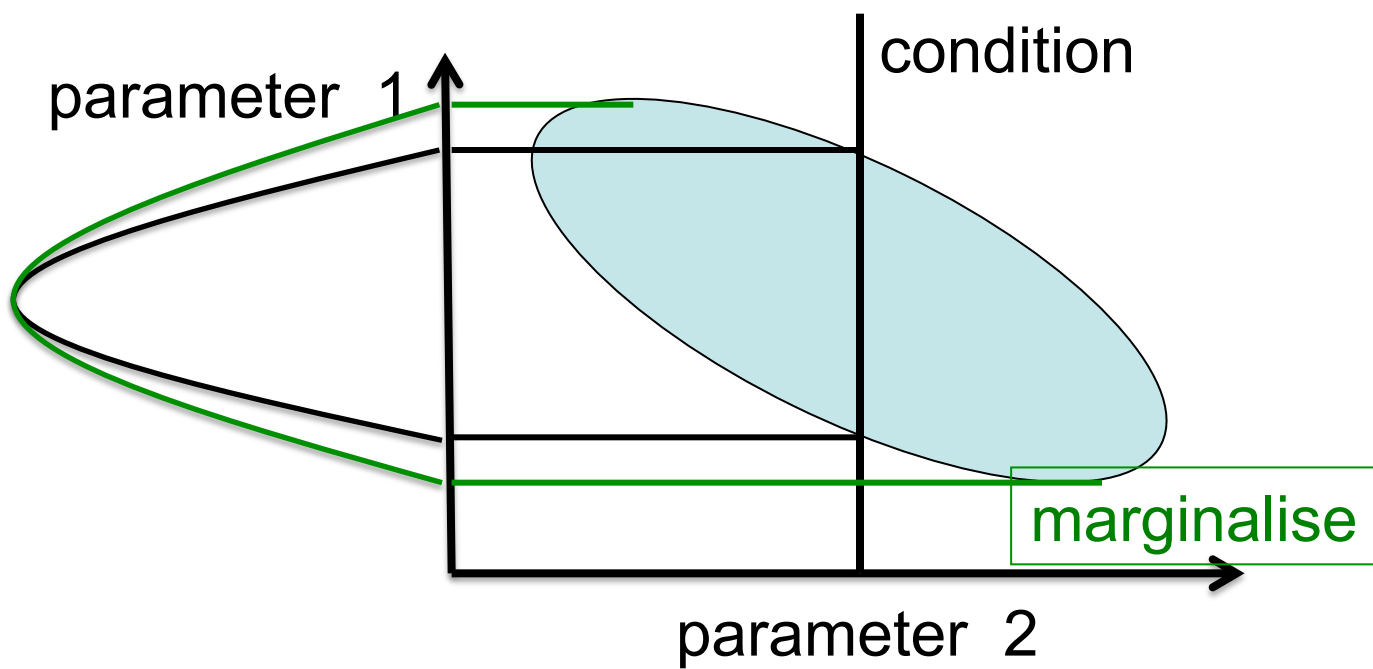
- Schur Complement
 - $F_A = A - BD^{-1}C < A$
- Marginalises over parameters not-A



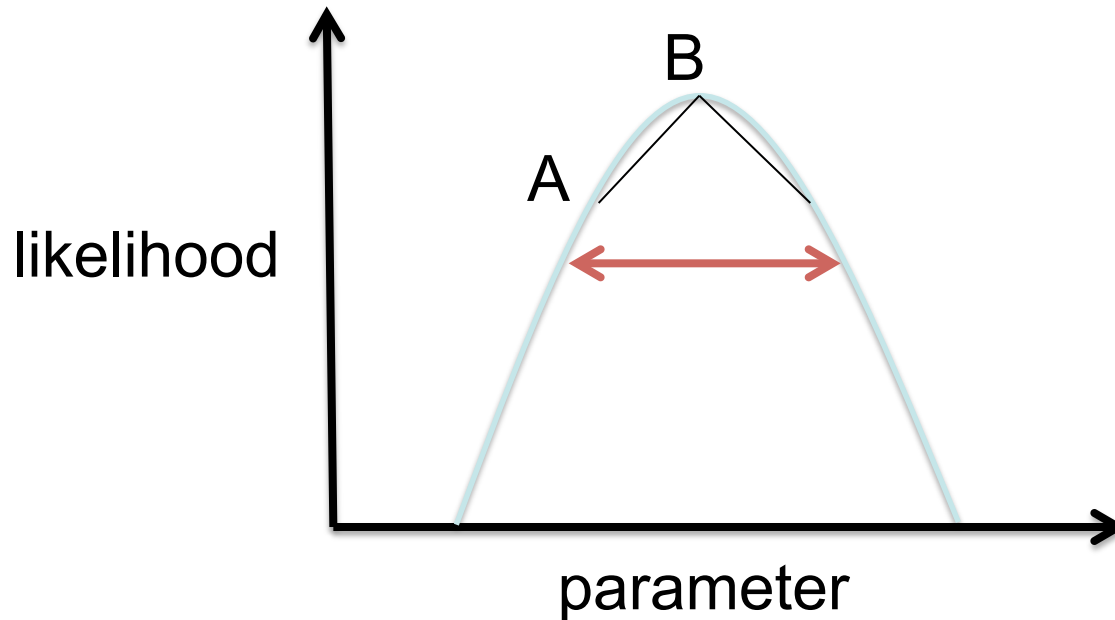
likelihood



parameter



A Warning about derivatives

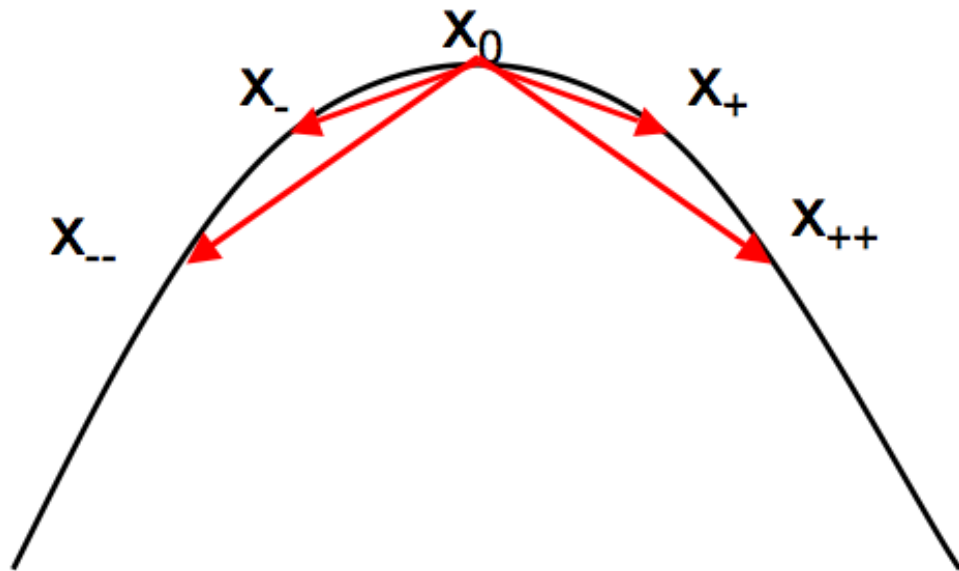


$$dL/d\text{parameter} = (B-A)/dp$$

Or can approximate using q parabola

Numerically must test if this is stable

- Quadractic approximation **Exercise Prove This**
- $df(x)/dx = [f(x_+) - f(x_-) - \{f(x_{++}) - f(x_{--}) - (2f(x_+) + 2f(x_-))/6\}]/[x_+ - x_-]$

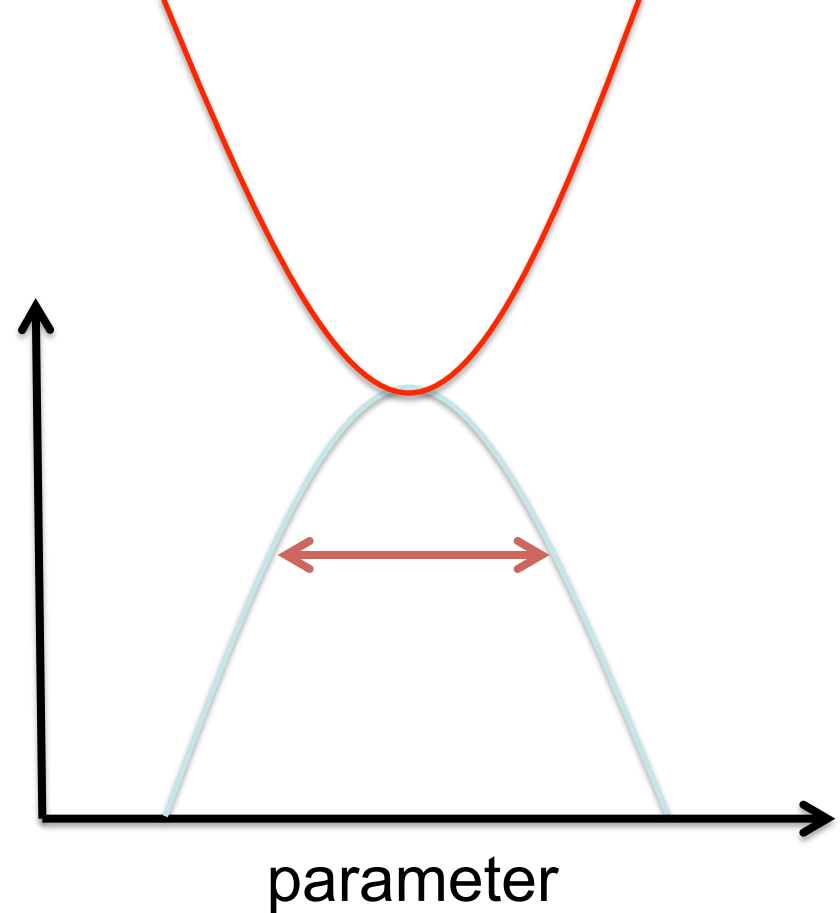


Warning about the two terms

$$F_{\alpha\beta} = \langle \mathcal{L}_{,\alpha\beta} \rangle = \frac{1}{2} \text{Tr} [C^{-1} C_{,\alpha} C^{-1} C_{,\beta} + C^{-1} [\mu_{,\alpha} \mu_{,\beta}^T + \mu_{,\beta} \mu_{,\alpha}^T]].$$

- Can we use both terms and get twice the information?
- No not usually (almost never in cosmology)

- Fisher matrices must be positive definite
- A positive definite matrix has
 - ONLY POSITIVE EIGENVALUES
 - Because by definition the likelihood surface is assumed to be single peaked



- Can get non-positive definite due to numerical inaccuracies
 - Corresponds to a convex(negatively) curved surface
- Should always check matrices

Fisher Future Forecasting

- We now have a tool with which we can predict the accuracy of future experiments!

$$F_{\alpha\beta} = \langle \mathcal{L}, \alpha\beta \rangle = \frac{1}{2} \text{Tr} [C^{-1} C_{,\alpha} C^{-1} C_{,\beta} + C^{-1} [\mu_{,\alpha} \mu_{,\beta}^T + \mu_{,\beta} \mu_{,\alpha}^T]].$$

- Can easily
 - Calculate expected parameter errors
 - Combine experiments
 - Change variables
 - Add extra parameters

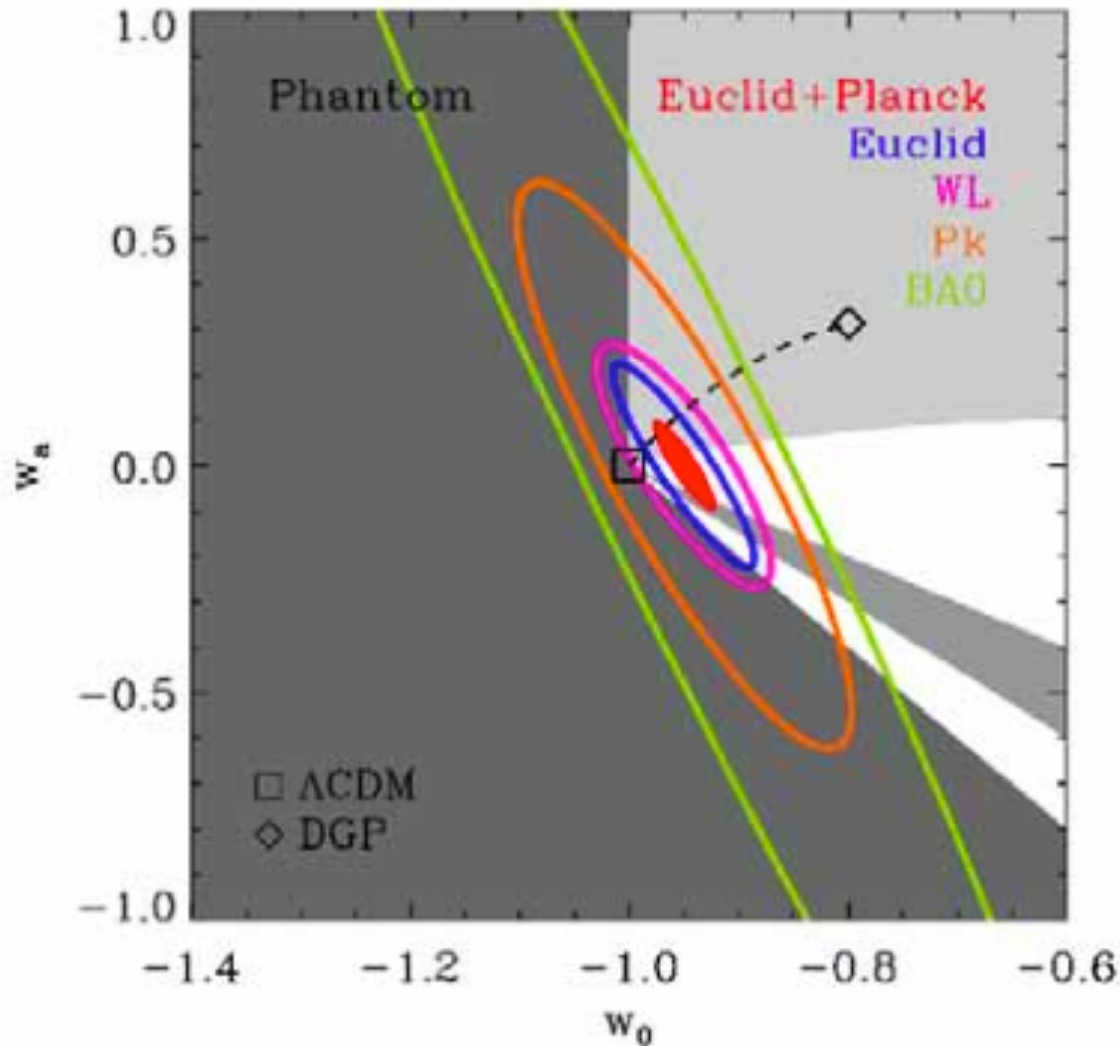
- For shear the mean shear is zero, the information is in the covariance so (Hu, 1999)

$$\mathbf{F}_{\alpha\beta} = \sum_{\ell=2}^{\ell_{\max}} (\ell + 1/2) f_{\text{sky}} \text{tr}[\mathbf{C}^{-1} \mathbf{C}_{,\alpha} \mathbf{C}^{-1} \mathbf{C}_{,\beta}]$$

- This is what is used to make predictions for cosmic shear and dark energy experiments

Dark Energy

- Expect constraints of 1% from Euclid



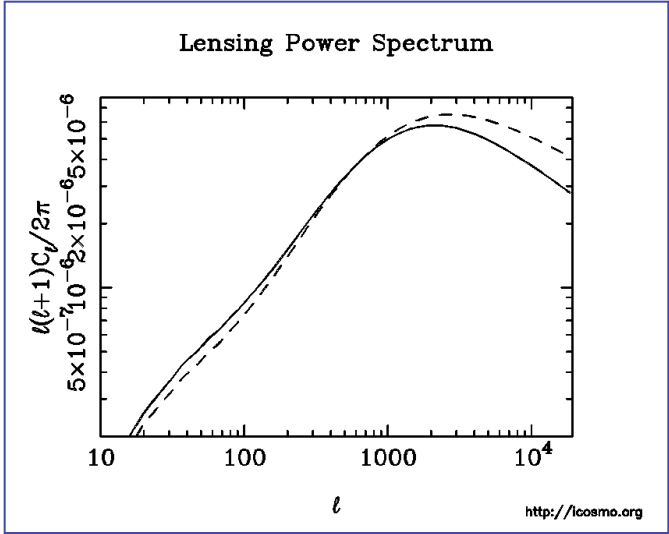
$$F_{\alpha\beta} = \langle \mathcal{L}_{,\alpha\beta} \rangle = \frac{1}{2} \text{Tr} [C^{-1} C_{,\alpha} C^{-1} C_{,\beta} + C^{-1} [\mu_{,\alpha} \mu_{,\beta}^T + \mu_{,\beta} \mu_{,\alpha}^T]].$$

- The theory: $y=mx$
- Experiment can measure $\sigma(y)$
- Question: what x value is best?
- $dy/dm=x$
- $F_{mm}=(1/\sigma^2(y))x^2$
- $\sigma(m)=\sqrt{[F_{mm}^{-1}]}=\sqrt{[\sigma^2(y) x^{-2}]}=\sigma(y) x^{-1}$
- Better measure of m at large x

$$F_{\alpha\beta} = \langle \mathcal{L}_{,\alpha\beta} \rangle = \frac{1}{2} \text{Tr} [C^{-1} C_{,\alpha} C^{-1} C_{,\beta} + C^{-1} [\mu_{,\alpha} \mu_{,\beta}^T + \mu_{,\beta} \mu_{,\alpha}^T]].$$

- The theory: $w(z)=w_0+w_a(1-a)$
- Experiment can measure $\sigma(C_l)$
- Question what redshift/area?

$$C_{ij}(\ell) = \int_0^{r_H} dr W_{ij}^{GG}(r) P_{\delta\delta} \left(\frac{\ell}{S_k(r)}; r \right)$$



Know from
Theory/Simulations

$$F_{\alpha\beta} = \langle \mathcal{L}_{,\alpha\beta} \rangle = \frac{1}{2} \text{Tr} [C^{-1} C_{,\alpha} C^{-1} C_{,\beta} + C^{-1} [\mu_{,\alpha} \mu_{,\beta}^T + \mu_{,\beta} \mu_{,\alpha}^T]]$$

✓ ✓

Mean is shear is zero

Hu 1999

POWER SPECTRUM TOMOGRAPHY WITH WEAK LENSING

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Submitted June 16, 2012

Generalizing the results of Hu & Tegmark (1998) to multiple correlated power spectra, we obtain¹

$$\mathbf{F}_{\alpha\beta} = \sum_{\ell=2}^{\ell_{\max}} (\ell + 1/2) f_{\text{sky}} \text{tr}[\mathbf{C}^{-1} \mathbf{C}_{,\alpha} \mathbf{C}^{-1} \mathbf{C}_{,\beta}], \quad (8)$$

under the assumption of Gaussian signal and noise, where f_{sky} is fraction of sky covered by the survey, the covari-

$\ell+1/2$ sums over m-modes

f_{sky} scales the covariance with the survey area

Note also need to include noise on covariance $\mathbf{C} = \mathbf{C}(\ell) + \mathbf{N}$

$\mathbf{N} = \sigma(e)/n_{\text{galaxy}}$

- Question we have address is:
 - Given an experiment how accurate can I measure parameter values?
- Alternative/additional question is
 - How accurately can I determine a model (set of parameters)

- Bayes' Theorem

The diagram shows the Bayes' Theorem equation with three labels and arrows: 'Posterior' points to $p_i(e|y_i)$, 'Prior' points to $\mathcal{P}(e)$, and 'Likelihood' points to $\mathcal{L}(y_i|e)$. The denominator is labeled 'Evidence'.

$$p_i(e|y_i) = \frac{\mathcal{P}(e) \mathcal{L}(y_i|e)}{\int \mathcal{P}(e) \mathcal{L}(y_i|e) de}$$

Posterior

Prior

Likelihood

Evidence

- Measure likelihood of data given parameters
- Assume prior on parameters
- Evidence for a Model (set of parameters)

How to compute expected evidence?

- Evidence $p(D|M) = \int d\theta p(D|\theta, M)p(\theta|M)$

- Bayes Factor=Ratio of Evidences

$$\frac{p(M'|D)}{p(M|D)} = \frac{p(M')}{p(M)} \frac{\int d\theta' p(D|\theta', M')p(\theta'|M')}{\int d\theta p(D|\theta, M)p(\theta|M)}$$

$$B \equiv \frac{\int d\theta' p(D|\theta', M')p(\theta'|M')}{\int d\theta p(D|\theta, M)p(\theta|M)}$$

- What does the Bayes factor mean?

$$B \equiv \frac{\int d\theta' p(D|\theta', M')p(\theta'|M')}{\int d\theta p(D|\theta, M)p(\theta|M)}$$

- Odds: how much would you gamble?
- Jeffereys Scale (take with a pinch of salt)
 - $\text{Ln}B \leq 1$ “inconclusive”
 - $1 < \text{Ln}B \leq 2.5$ “significant” odds $\sim 1:12$
 - $2.5 < \text{Ln}B < 5.0$ “strong” odds $\sim 1:150$
 - $\text{Ln}B > 5.0$ “decisive” odds better than 1:150

- Can assume Gaussian likelihoods and perform the integration (Heavens, Kitching, Verde, 2008)
- Can compute *from the Fisher matrix* the expected evidence for *nested* models

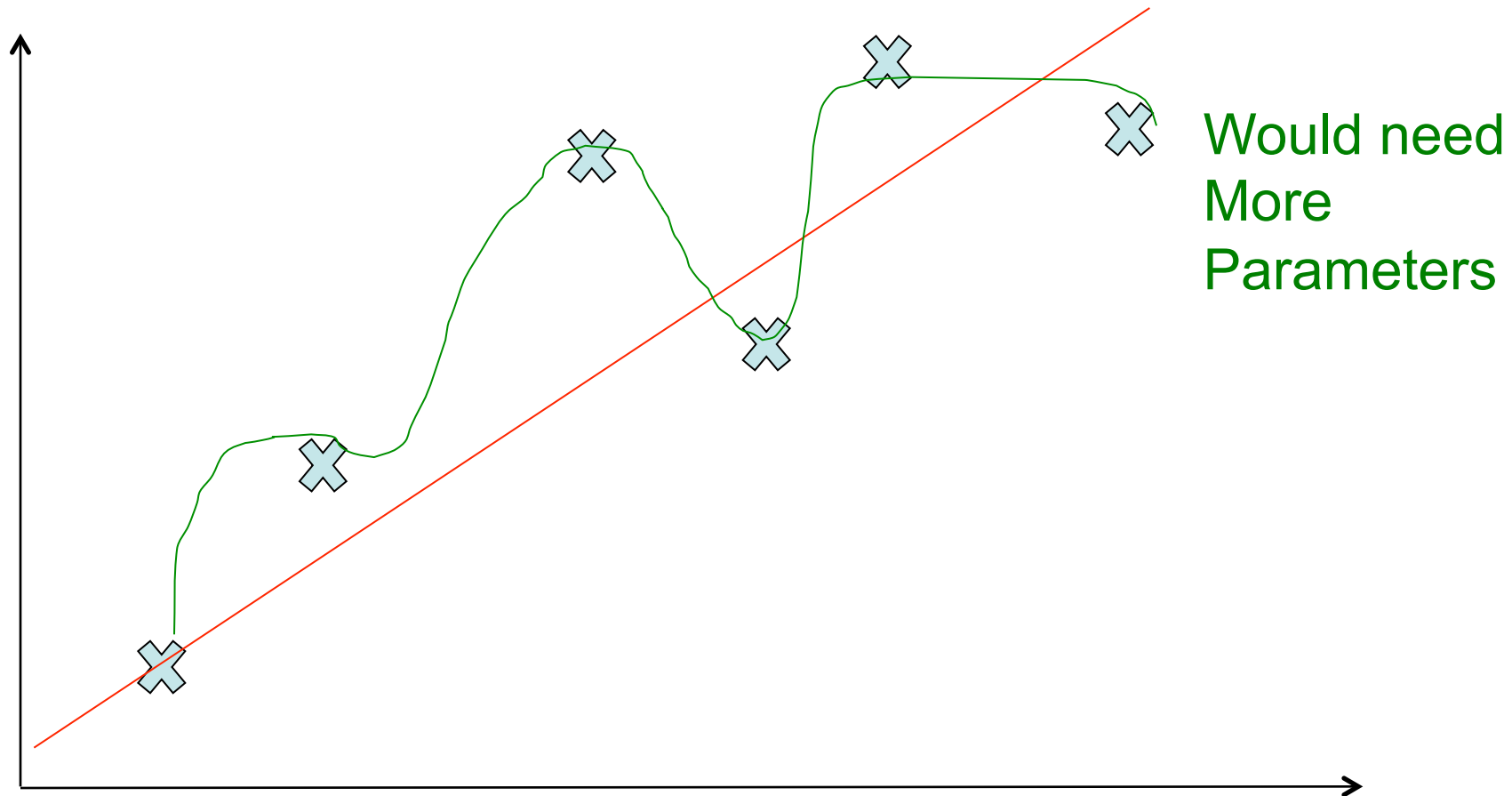
$$\langle B \rangle = (2\pi)^{-p/2} \frac{\sqrt{\det F}}{\sqrt{\det F'}} \exp \left(-\frac{1}{2} \delta\theta_\alpha F_{\alpha\beta} \delta\theta_\beta \right) \prod_{q=1}^p \Delta\theta_{n'+q}.$$

- Other similar approaches in Trotta (2008)
- “Occam Factor” can be seen

Occam Factor

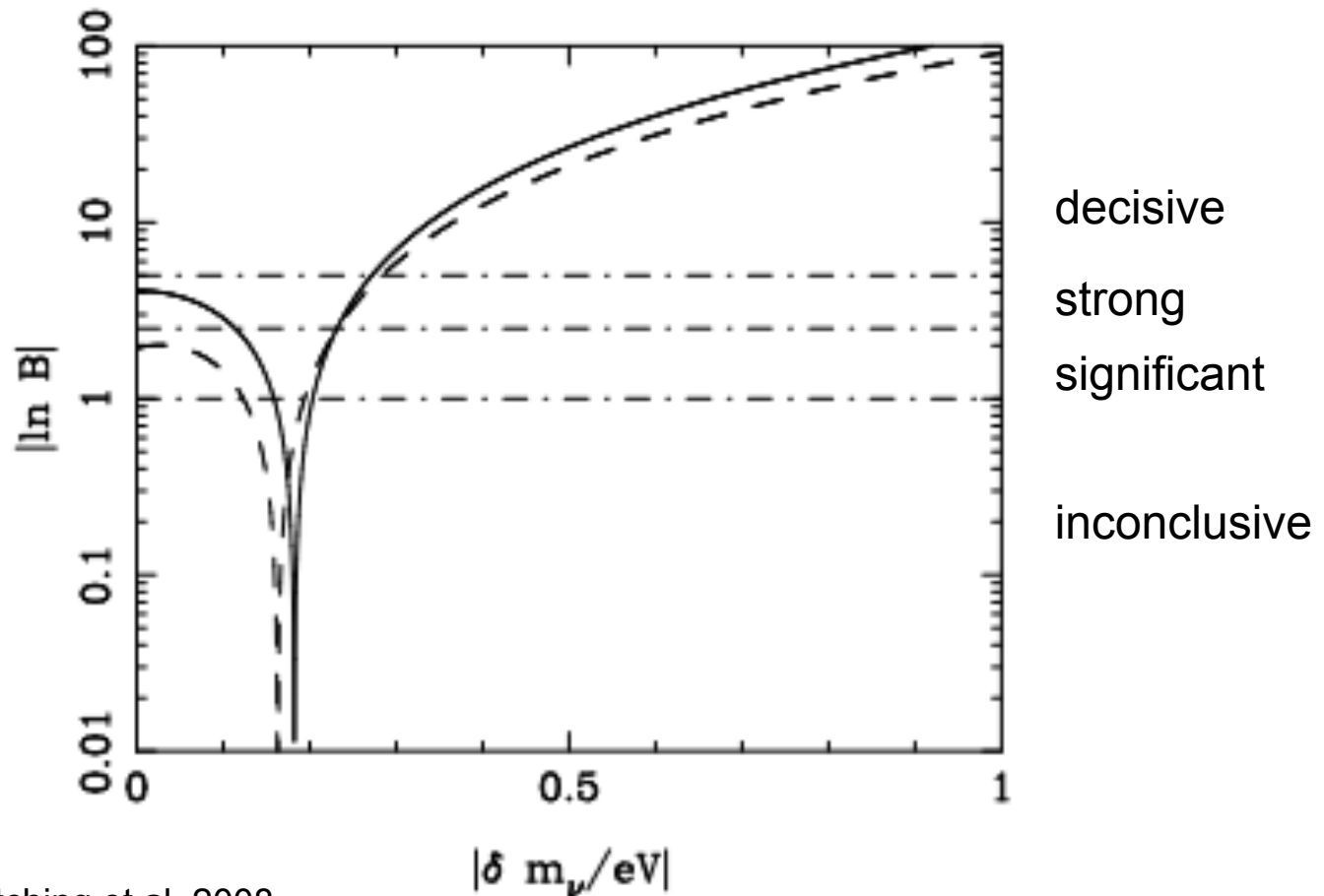
$$\frac{\sqrt{\det F}}{\sqrt{\det F'}}$$

- Occam's Razor: Simpler models are preferred
- Stops you over fitting your data



- Example from neutrino mass from weak lensing
- Neutrinos have mass = model A
- Neutrinos do not have mass = model B

- Example from neutrino mass from weak lensing

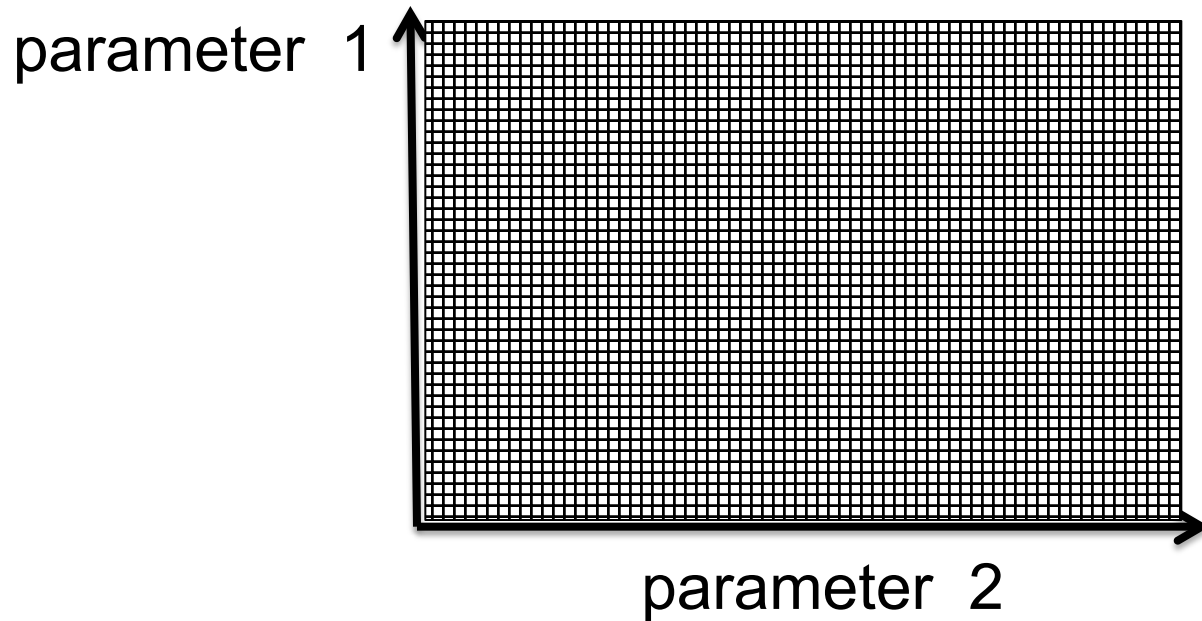


- What will we learn?
 - Fisher matrices
 - Likelihood sampling

Likelihood Sampling

- We have *at least* 10 cosmological parameters
- Others may be
 - non-zero
 - functions of scale and/or redshift
 - $w(z)+1$
 - $b(z,k)-1$

Parameter	Symbol
Hubble parameter	h
Total matter density	Ω_m
Baryon density	Ω_b
Cosmological constant	Ω_Λ
Radiation density	Ω_r
Neutrino density	Ω_ν
Density perturbation amplitude	$\Delta_{\mathcal{R}}^2(k_*)$
Density perturbation spectral index	n
Tensor to scalar ratio	r
Ionization optical depth	τ



Grid. Evaluate likelihood function at a grid of points in parameter space

What is wrong with this approach? N^D

MCMC Methods

- Monte Carlo Markov Chain

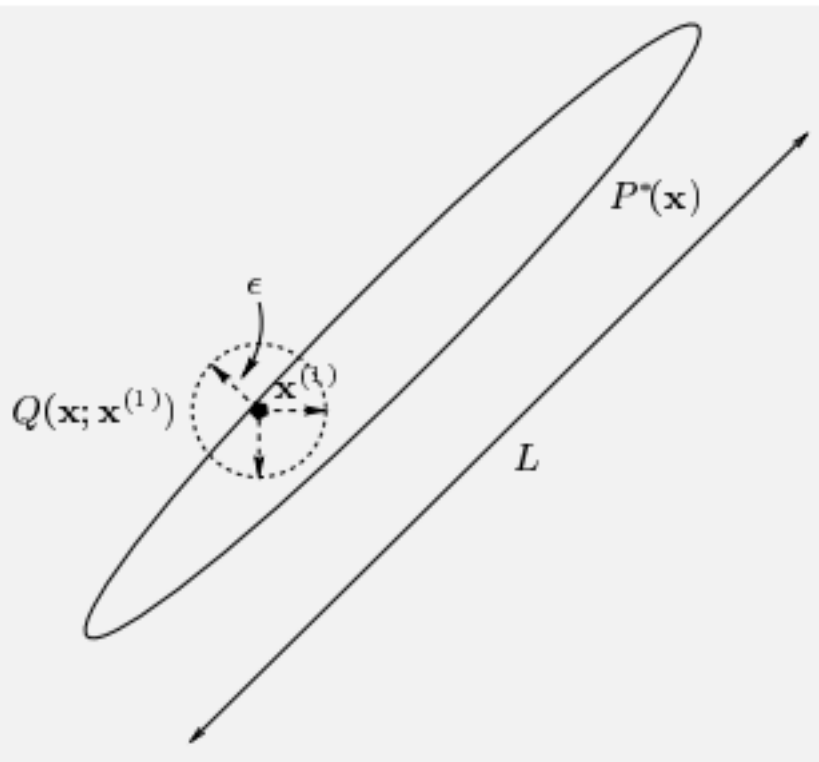
Randomly Sample Likelihood Space



A chain of likelihood (or other) evaluations that is “memoryless”

Metropolis-Hastings

- Sample likelihood space with a random walk
 - 1) Pick a point in parameter space x_i
 - 2) Evaluate likelihood $L(x_i)$
 - 3) Pick a new random point x_{i+1} from a *proposal distribution*
 - 4) Evaluate likelihood $L(x_{i+1})$
 - 5) If $a=L(x_{i+1})/L(x_i) \geq 1$ ACCEPT (and goto 3)
 - 6) Accept with probability a
 - Draw a uniform random number b and if $b < a$ ACCEPT else reject

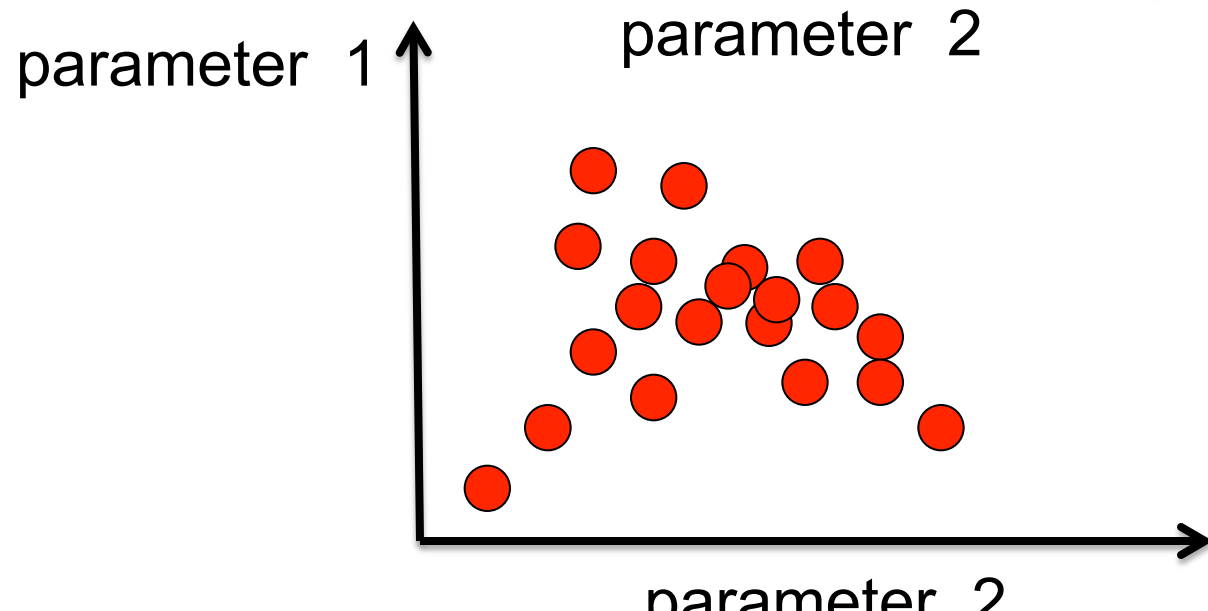
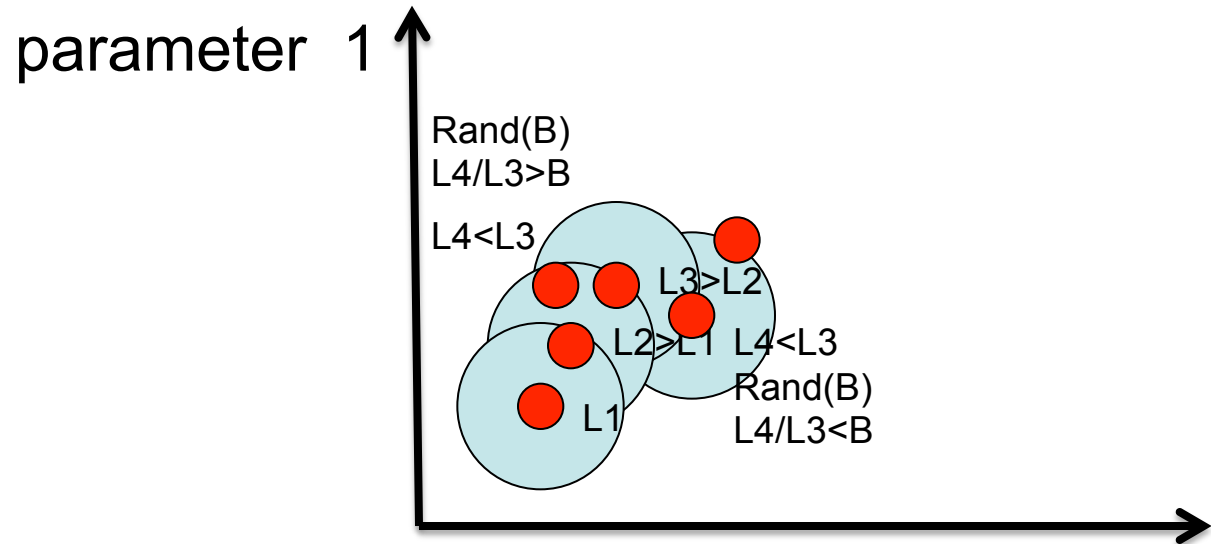


What choice of proposal?

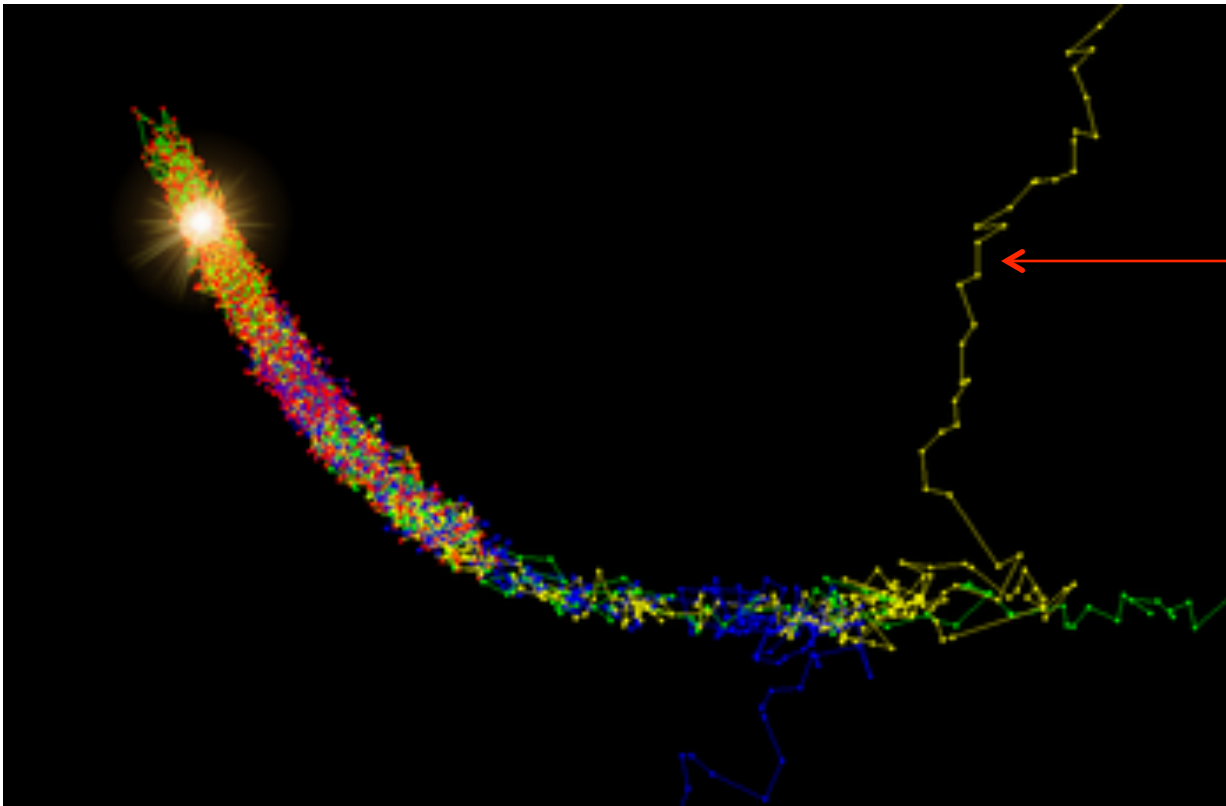
Common to choose multivariate Gaussian (inefficient for degenerate parameters)

Could also choose the Fisher matrix

- 1) Pick a point in parameter space x_i
- 2) Evaluate likelihood $L(x_i)$
- 3) Pick a new random point x_{i+1} from a *proposal distribution*
- 4) Evaluate likelihood $L(x_{i+1})$
- 5) If $a = L(x_{i+1})/L(x_i) \geq 1$ ACCEPT (and goto 3)
- 6) Accept with probability a
 - Draw a uniform random number b and if $b < a$ ACCEPT else reject



- The **density** of points is proportional to the likelihood



“run in”

Convergence

- When to stop (never!)
- But chain will “converge”
- Gelman-Rubin
 - “variance between chains consistent with variance within a chain”
 - **Run multiple chains**; m group of n chains

$$\hat{\sigma}^2 = \frac{n-1}{n} W + \frac{1}{n} B$$

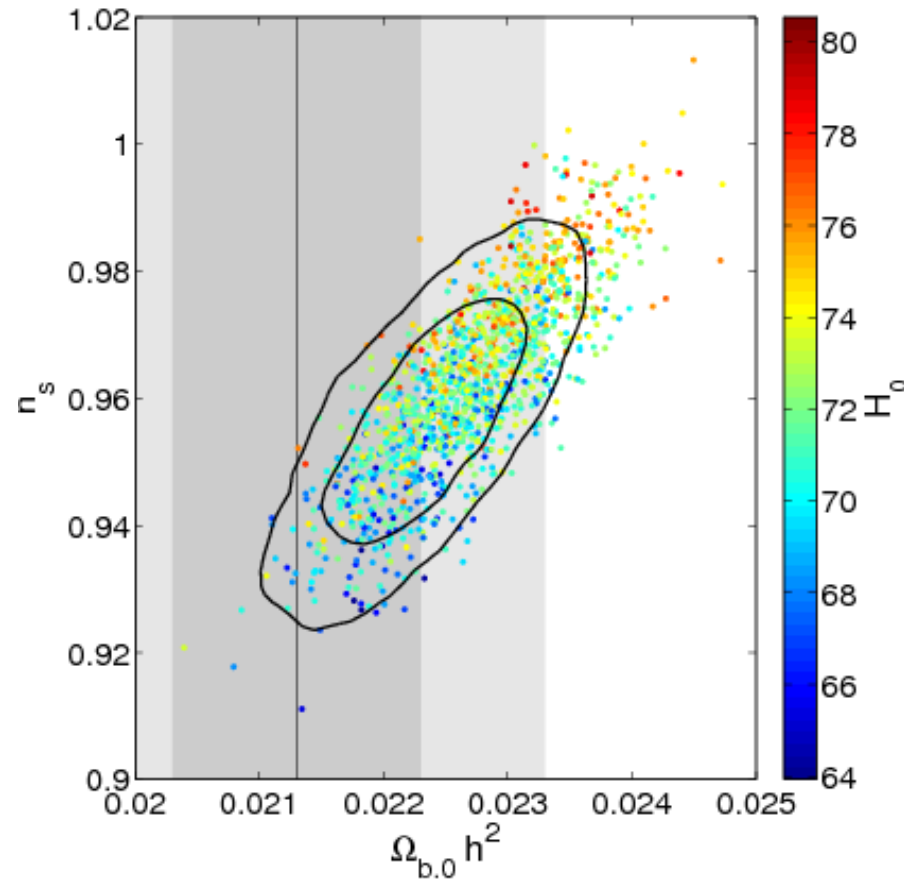
- W=mean variance over chains
- B=variance between chains
- σ unbiased estimate of target
- m groups of n chains

$$\sqrt{\hat{V}} = \sqrt{\hat{\sigma}^2 + B/mn}$$

- $V=1$ means convergence

MCMC for Cosmology

- Most commonly used package is
 - cosmomc
 - <http://cosmologist.info/cosmomc/>
 - Coupled with CAMB
 - Used for WMAP analysis (and many others)
 - Can download WMAP MCMC chains to play around with
 - <http://lambda.gsfc.nasa.gov/toolbox/>

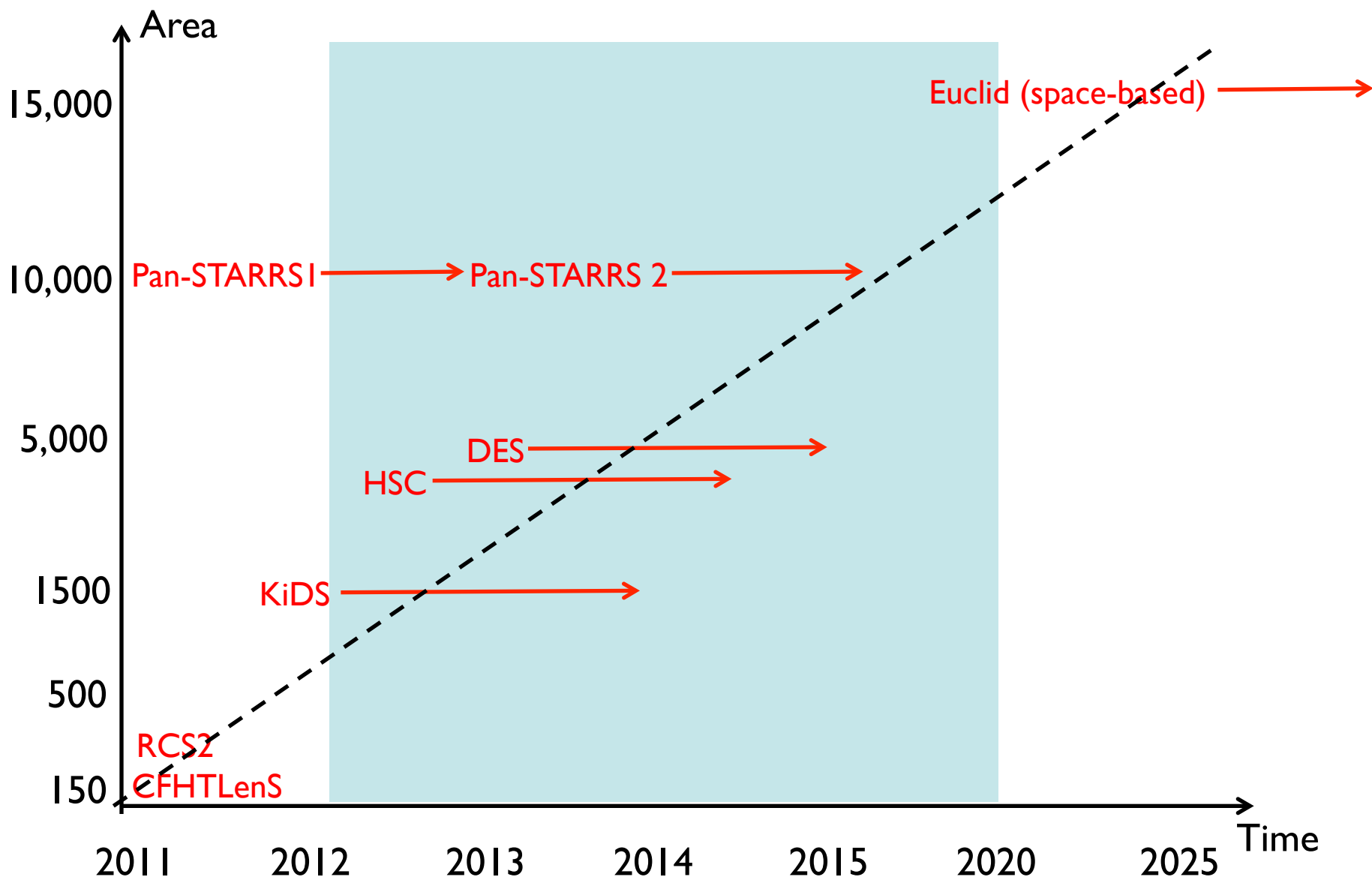


Other MCMC methods

- What are the problems with MCMC?
 - Multiple peaks
 - Evidence?
- Have some different types/flavours
 - Gibbs sampling
 - Simulated annealing
- What alternatives?
 - Nested Sampling
 - Feroz & Hobson (2008), refined by Feroz, Hobson & Bridges (2008)
 - Population Monte Carlo
 - Kilbinger et al. 2009

Recap

- Predictive parameter and model estimation
 - Fisher Matrix
 - Evidence
- Real Life parameter and model selection
 - MCMC



Conclusion

- Lensing is a simple cosmological probe
 - Directly related to General Relativity
 - Simple linear image distortions
- Measurement from data is challenging
 - Need lots of galaxies and very sophisticated experiments
- Lensing is a powerful probe of dark energy and dark matter