

Title: Optimal Non-Gaussian Estimators

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Abstract:

# Optimal Non-Gaussian Estimators

Ue-Li Pen

Tingting Lu

Olivier Dore

# Motivation

- Pushing our understanding of high order statistics: Optimal, exact non-Gaussian estimators.
- CMB lensing (Hu 2002): 2+4 pt fcn. Local function (Lewis and Challinor 2006).
- $f_{NL}$  (Komatsu, Spergel, Wandelt 2005): 3+6 pt fcn
- Simplifies because noise term (4,6 pt fcn) is Gaussian.
- What if life is more complicated? How can we quantify how much we can learn? (e.g. 21cm: Pen 2004, Zaldarriaga+Loeb 2004, Zahn and Zaldarriaga 2006, Lewis and Challinor 2007)
- Measure cosmological parameters to  $10^{-8}$  accuracy?

# Applications

- CMB is linear and clean, but only a 2-D map on the sky, with  $N=l(2l+1)\sim 1,000,000$  modes.
- Limiting accuracy is  $1/\sqrt{N} \sim 10^{-3}$ .
- WMAP5 uses only CMB+BAO+SN: tiny fraction of the information in SDSS/2dF.
- 3-D structures (galaxies, lensing, 21cm, etc): many more modes, but how many are useful?
- Optimal searches with non-Gaussianity: lensing, BAO, strings.

# Non-Gaussian Information

- How can we tell if a field is non-Gaussian?
- When it is non-Gaussian, how do we do optimal statistics?
- Many planned dark energy surveys are based on non-Gaussian structures – BAO, lensing, clusters. Information limited by non-Gaussianity.

# Non-Gaussian Case Studies

- Non-Gaussian information saturation: Rimes and Hamilton
- Lensing: Information in the dark matter field
- Lensing of non-Gaussian sources: changes 2-pt/4-pt statistics

# Information Propagation

- Measure some 2 pt statistic  $C(x,y)$
- Find the dependence of  $C$  on your favorite parameters:  $P(k,\Omega,w,w')$  or  $C(\kappa,l,m)$
- Taylor expand around pivot point, and find minimum variance estimator. Fisher matrix gives errors and information.
- For Gaussian random fields and certain Bayesian priors, this can be equivalent to max likelihood

# Non-Gaussian Sources

- Still have 2-pt statistics
- Minimum variance estimators are no longer derived from 2-pt+Wick.
- Need full covariance matrix of  $C$ , e.g. from simulation or data.
- May seem like daunting 4-pt function – too complicated?
- There may be more information in even higher point statistics, but that is even more daunting.



$$\vec{w} \equiv \begin{pmatrix} w - w_0 \\ w' - w'_0 \\ \dots \end{pmatrix}$$

$$P(k, \vec{w}) = P(k, \vec{w}_0) + \frac{\partial P}{\partial w} \vec{w} + \vec{n}$$

$$\mathbf{A} \vec{w} = \vec{y} + \vec{n}$$

$$\vec{w} = \mathbf{B}^{-1} \mathbf{A}^t \mathbf{N}^{-1} (\vec{y} + \vec{n})$$

$$\mathbf{B} \equiv \mathbf{A}^t \mathbf{N}^{-1} \mathbf{A}$$

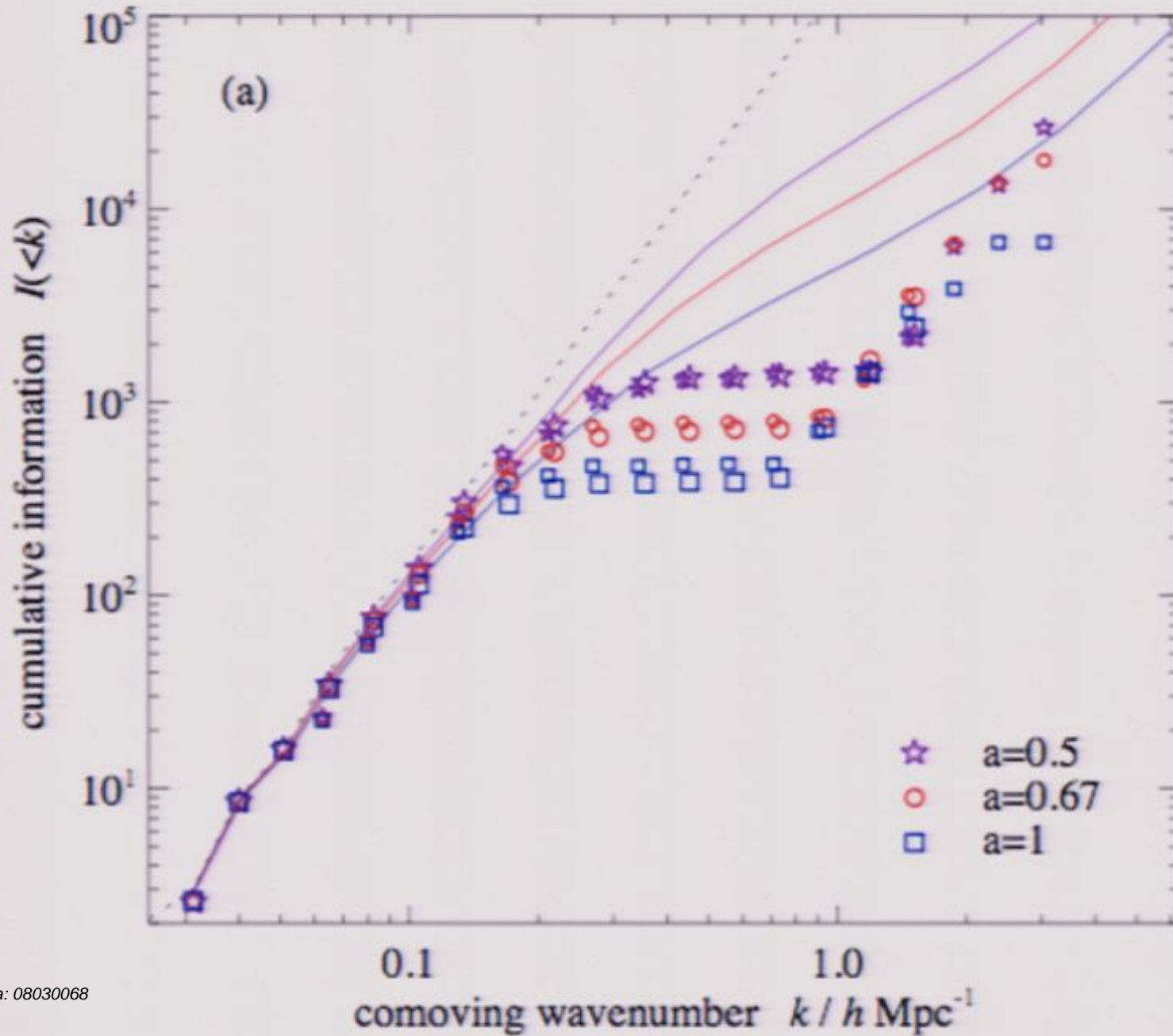
$$\mathbf{N} \equiv \langle \vec{n} \vec{n}^t \rangle \sim \langle P(k) P(k') \rangle$$

$$\langle \vec{w} \vec{w}^t \rangle = \mathbf{B}^{-2}$$

- Just need to know **N**

# How much information?

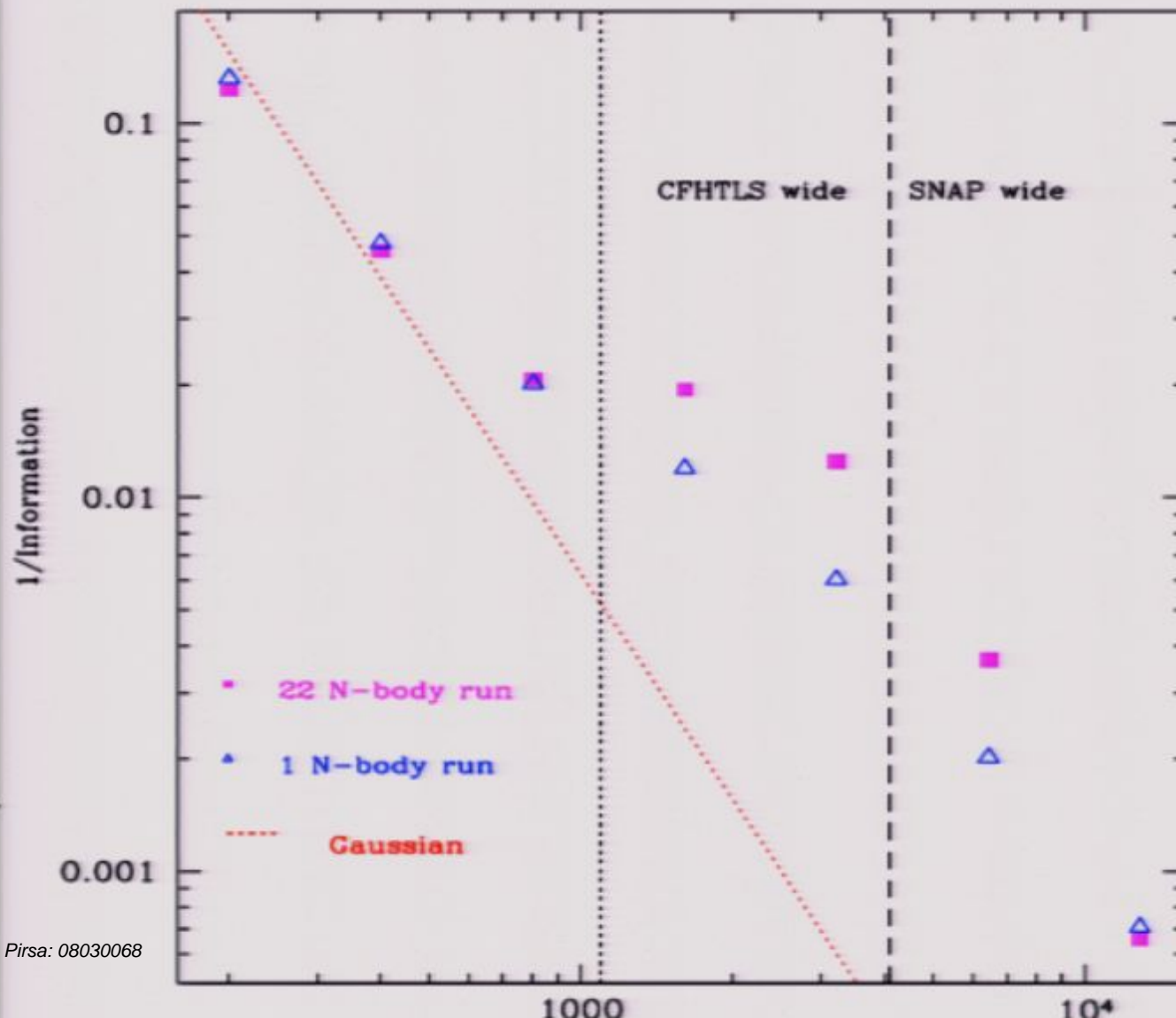
- $F(k, k') = \langle P(k)P(k') \rangle$
- Depends on two 3-D vectors: 4-pt function with two points in one place.
- In general,  $F(k, k', \cos(\theta))$ : for Gaussian fields, is  $\delta$  function in  $\theta$
- Legendre transform to diagonalize theta dependence  $\rightarrow F(k, k', l)$  : for Gaussian, independent of  $l$
- Measure from simulations in 3-D, and propagate!
- Most observations (lensing, BAO) only need  $l=0, 2$



Rimes and Hamilton (2005):  
 The cumulative Fisher information has a translinear plateau.

# Intrinsic Lensing Noise

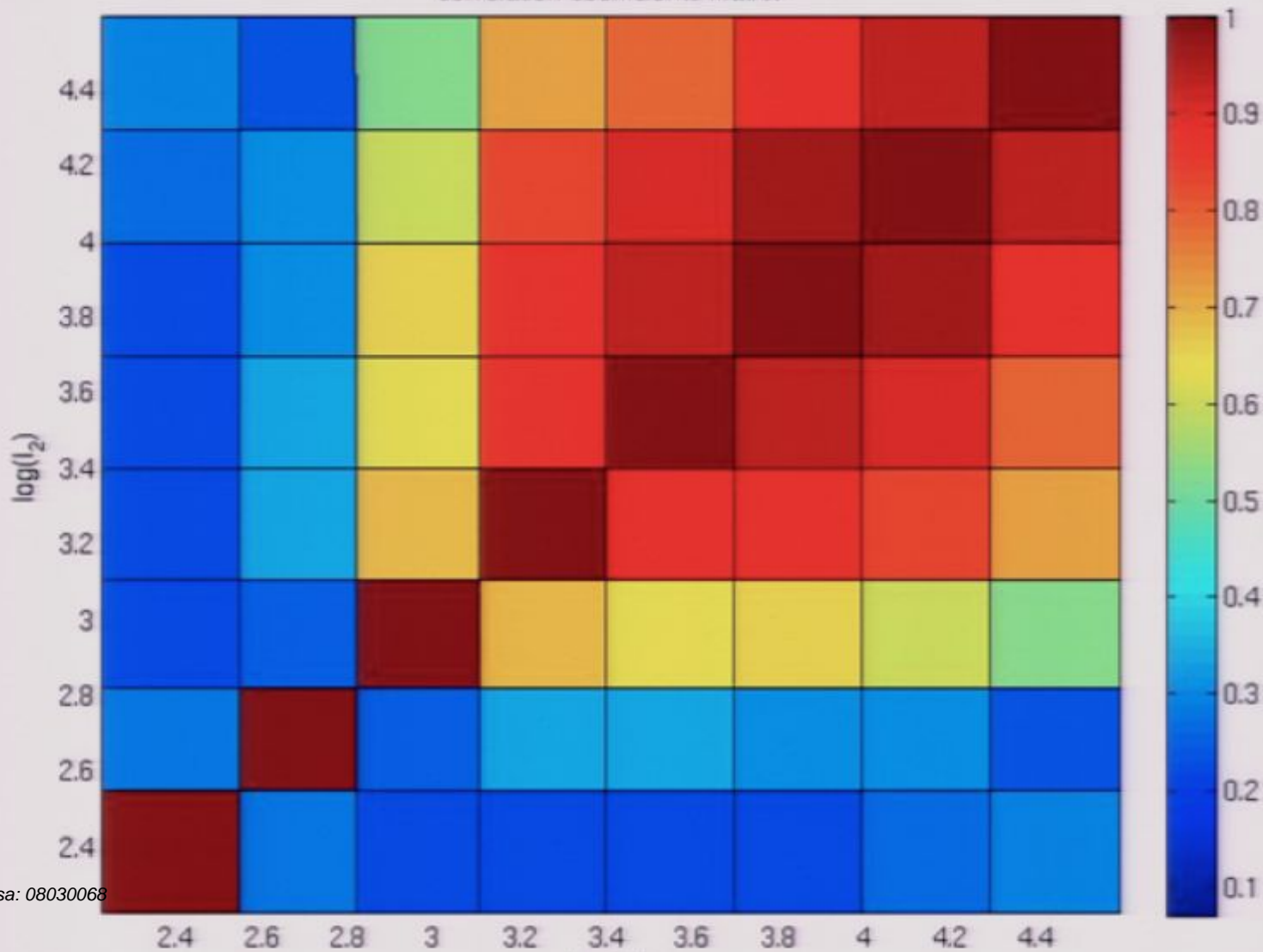
cumulative error of  $C_l$



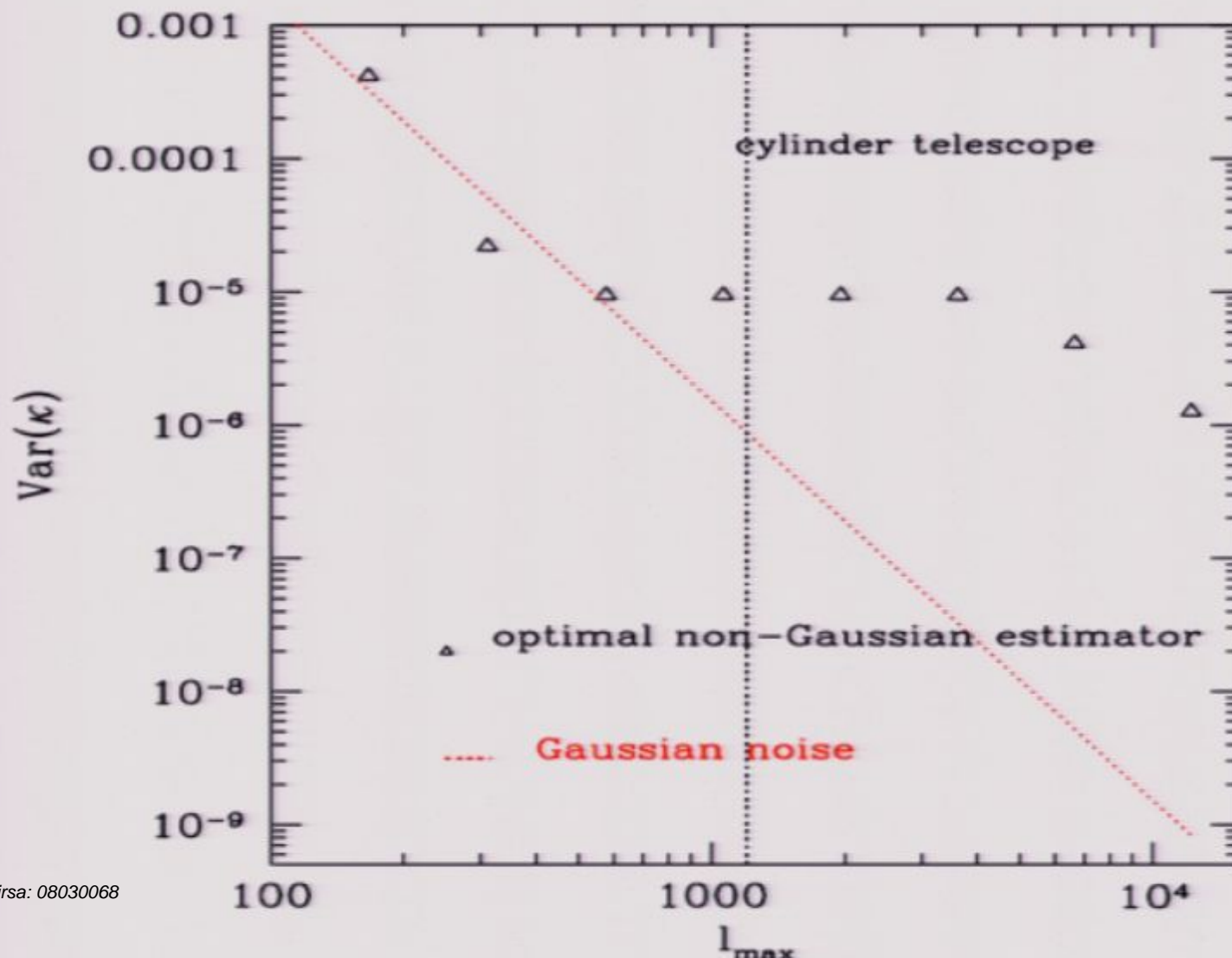
- Lu et al 2008 (in prep).
- Lensing translinear plateau at  $l \sim 500$ .

# Lensing Fisher

correlation coefficients matrix

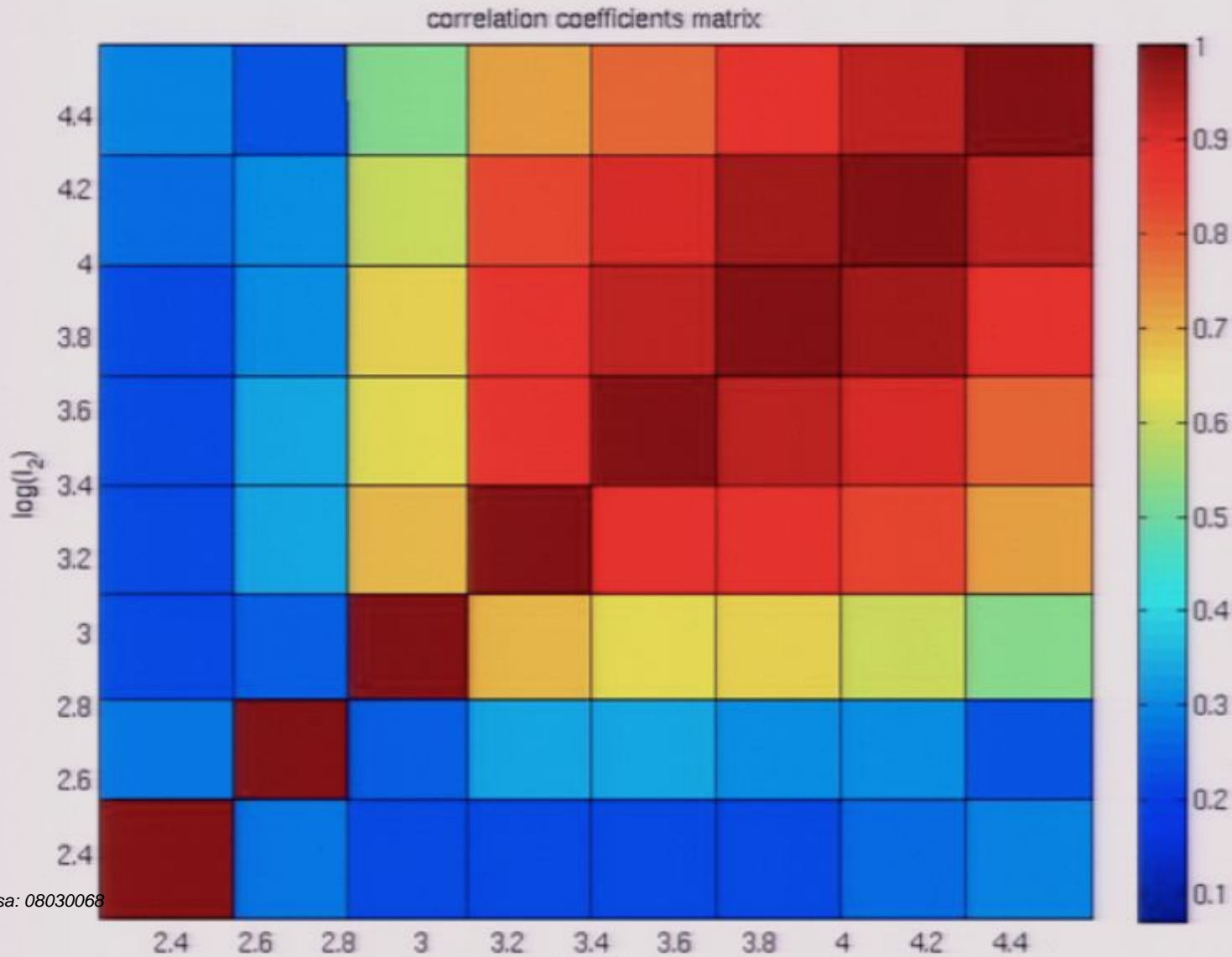


# Extrinsic Lensing Noise

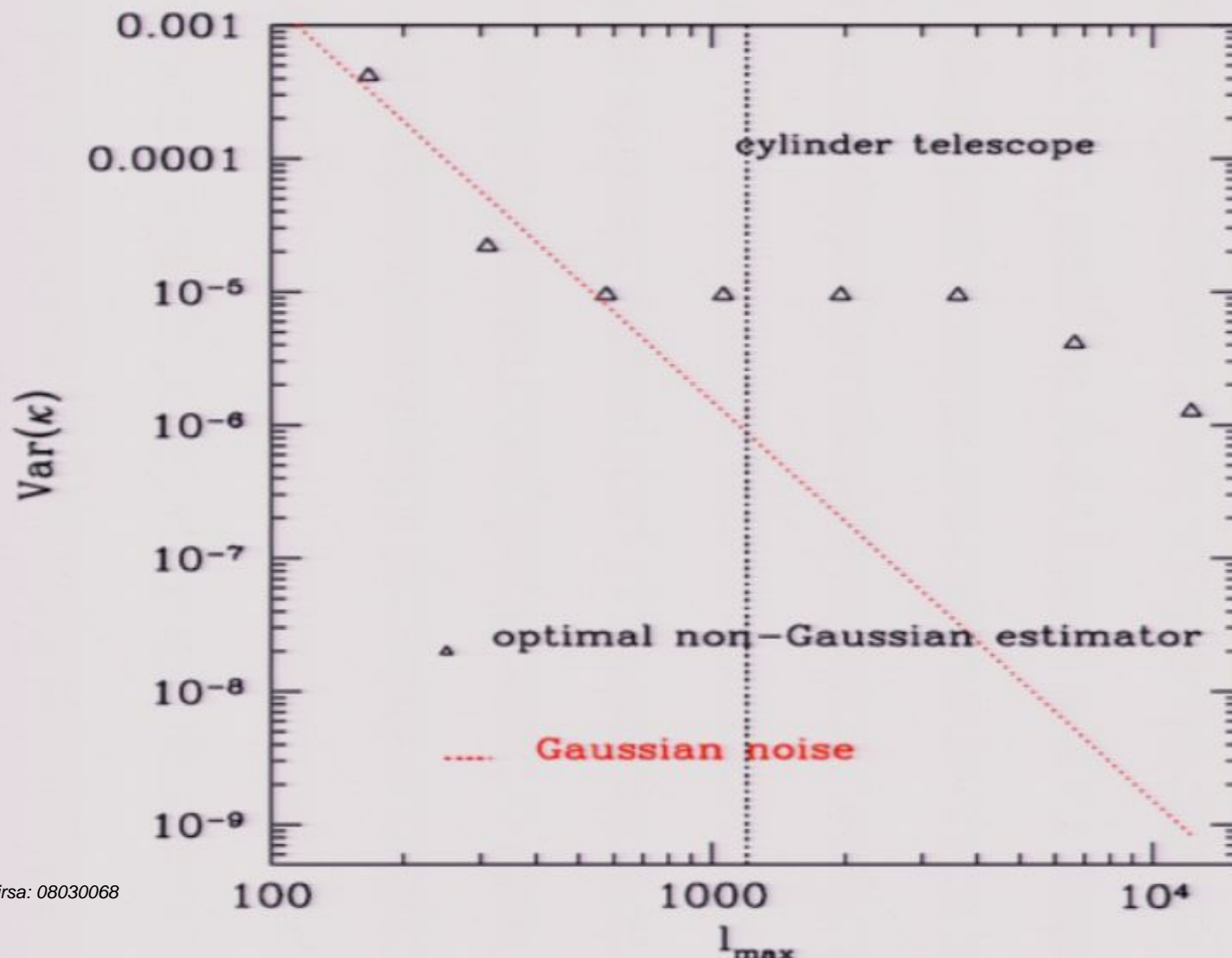


Lu et al  
2008 (in  
prep)

# Lensing Fisher



# Extrinsic Lensing Noise

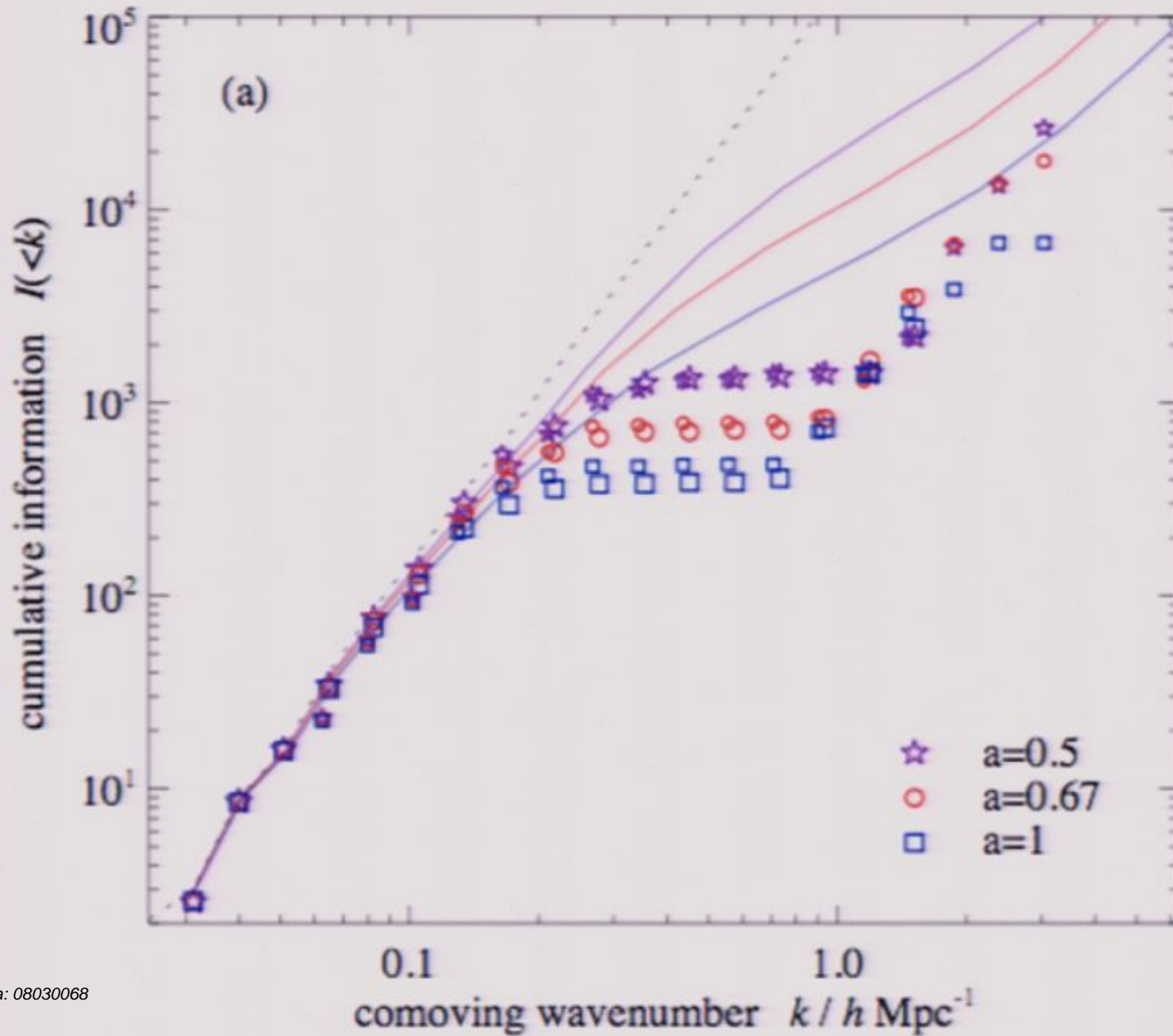


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# Summary

- Optimal non-Gaussian quadratic estimation solvable: 4-pt statistics. Applicable to lensing (intrinsic+extrinsic noise), BAO, etc.
- We really only need two matrices from simulations, to get all fisher propagates from there:  $F(k,k',l=0,2)$
- Information saturation: standard 2-pt has much less information for non-Gaussian sources. Impact on lensing, BAO?
- Future 21cm surveys contain a lot of information, but less than one may think.



Rimes and Hamilton (2005):  
The cumulative Fisher information has a translinear plateau.