

Title: PSI 2017/2018 - Cosmology - Lecture 4

Date: Apr 12, 2018 10:15 AM

URL: <http://pirsa.org/18040016>

Abstract:

RANDOM FIELDS IN 1D

$X(t)$ RANDOM FIELD

$$\langle X(t) \rangle = 0 \quad \text{BY ASSUMPTION}$$

$$\langle X(t) X(t') \rangle = \gamma(t-t') \quad \text{BY ASSUMPTION OF TIME TRANSLATION SYMMETRY}$$

$$\langle \tilde{X}(\omega) \tilde{X}(\omega')^* \rangle = P(\omega) (2\pi) \delta(\omega - \omega') \quad \text{[TIME TRANSLATION SYMMETRY]}$$

$$P(\omega) = \int dt \gamma(t) e^{-i\omega t}$$

$$Y(t) = X'(t) \Rightarrow P_Y(\omega) = \omega^2 P_X(\omega)$$

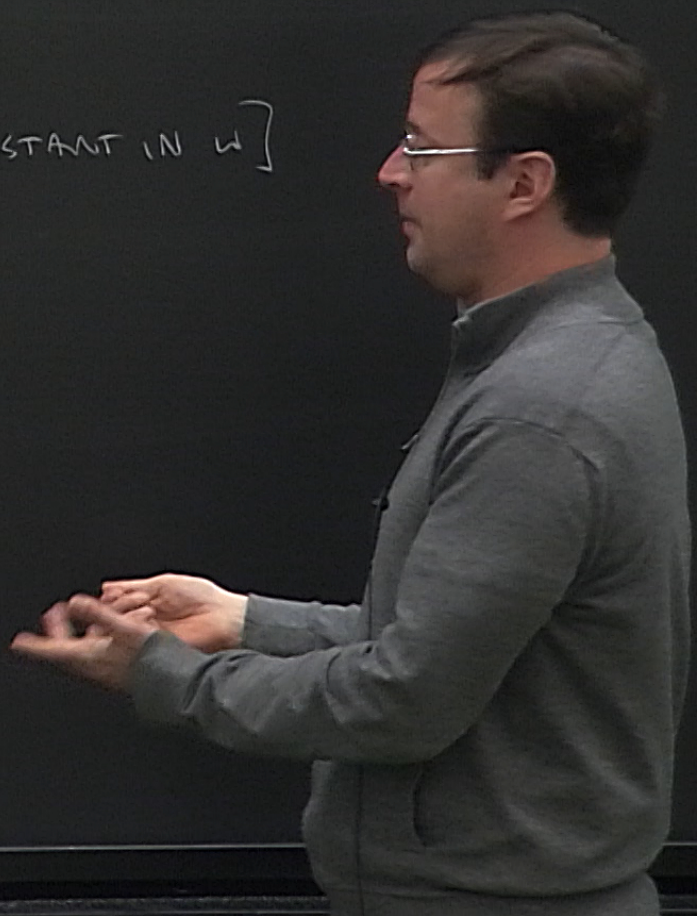
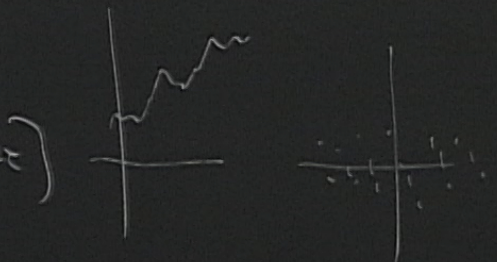
"WHITE NOISE" $\langle X(t) X(t') \rangle = \eta \delta(t - t')$

$$\Rightarrow P(\omega) = \eta \quad [\text{CONSTANT IN } \omega]$$

RANDOM WALK $P(\omega) = ?$

OF
SYMMETRY

TRANSLATION SYMMETRY



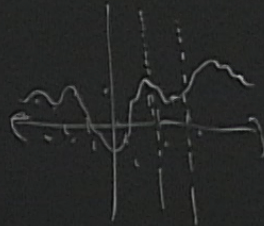
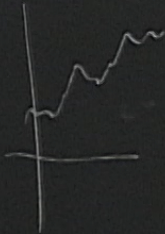
$$Y(t) = X'(t) \Rightarrow P_Y(\omega) = \omega^2 P_X(\omega)$$

"WHITE NOISE" $\langle X(t) X(t') \rangle = \eta \delta(t - t')$

$$\Rightarrow P(\omega) = \eta \quad [\text{CONSTANT IN } \omega]$$

RANDOM WALK

$$P(\omega) = \omega^{-2} \eta$$



$$P(\omega) \propto \omega^{-1} \quad \text{"SCALE INVARIANT"}$$

$$P_y(\omega) = \omega^2 P_x(\omega)$$

$$\eta \delta(t-t')$$

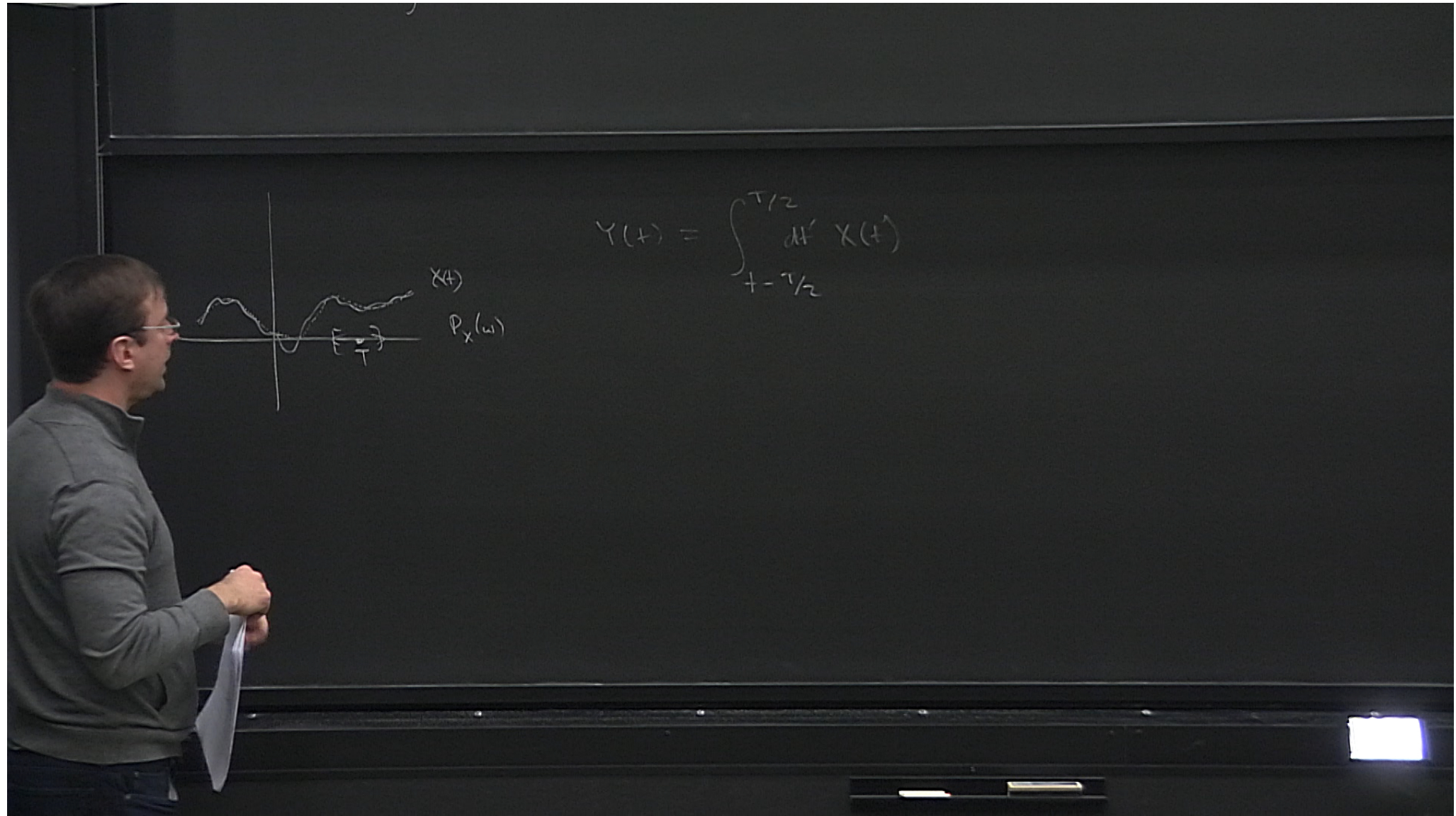
η [CONSTANT IN ω]

$$\omega^{-2} \eta$$

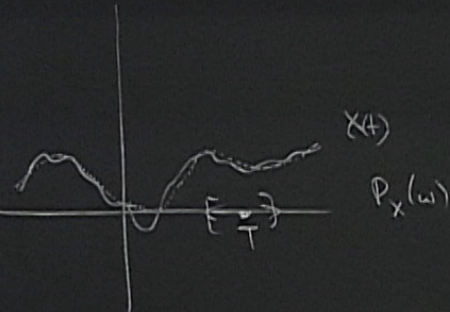
$X(t)$ = WHITE NOISE.

$Y(t) = \int_{-\infty}^t dt' X(t')$ IS A RANDOM WALK

$(\omega) d\omega^{-1}$ "SCALE INVARIANT" [HW]



$$Y(t) = \int_{-T/2}^{T/2} H(t) X(t) dt$$



$$\begin{aligned}
 Y(t) &= \int_{t-T/2}^{t+T/2} dt' X(t') \\
 &= \int_{t-T/2}^{t+T/2} dt' \frac{d\omega}{2\pi} \tilde{X}(\omega) e^{i\omega t'} \\
 &= \int \frac{d\omega}{2\pi} \tilde{X}(\omega) \underbrace{\frac{\sin(\omega T/2)}{\omega T/2}}_{\hat{Y}(\omega)} e^{i\omega t}
 \end{aligned}$$

$x(t)$
 $P_x(\omega)$

$$\begin{aligned}
 Y(t) &= \int_{t-T/2}^{t+T/2} dt' X(t') \\
 &= \int_{-\pi/2}^{+\pi/2} dt' \frac{d\omega}{2\pi} \tilde{X}(\omega) e^{i\omega t'} \\
 &= \int \frac{d\omega}{2\pi} \tilde{X}(\omega) \underbrace{\frac{\sin(\omega T/2)}{\omega T/2}}_{\hat{Y}(\omega)} e^{i\omega t}
 \end{aligned}$$

$$\tilde{Y}(\omega) = \frac{\sin(\omega T/2)}{\omega T/2} \tilde{X}(\omega) \Rightarrow P_Y(\omega) = \left[\frac{\sin(\omega T/2)}{\omega T/2} \right]^2 P_X(\omega)$$

WAVE EQ: $\left(\frac{\partial^2}{\partial t^2} - c_s^2 \frac{\partial^2}{\partial x^2} \right) \phi(t, x) = 0$ c_s "SOUND SPEED"

$\phi(0, x) =$ GAUSSIAN RANDOM FIELD w/ POWER SPECTRUM $P_\phi(k)$

$\partial_t \phi$

WAVE EQ: $\left(\frac{\partial^2}{\partial t^2} - c_s^2 \frac{\partial^2}{\partial x^2} \right) \phi(t, x) = 0$ c_s "SOUND SPEED"

$\phi(0, x) =$ GAUSSIAN RANDOM FIELD w/ POWER SPECTRUM $P_0(k)$

$$\partial_t \phi(0, x) = 0$$

$\Rightarrow \phi(T, x) =$ GAUSSIAN RANDOM FIELD w/ POWER SPECTRUM $P_T(k)$

$$P_T(k) = ?$$

$$\int_0^T \phi_x(t) dt$$

$$\phi_+(k) = \int dx \phi(t, x) e^{-ikx}$$

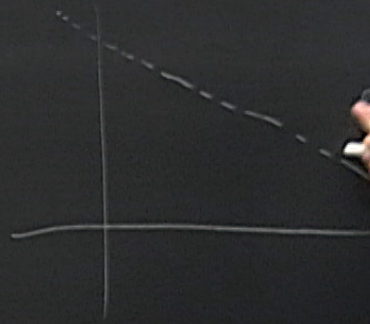
$$\left(\frac{\partial^2}{\partial t^2} + k^2 c_s^2 \right) \phi_+(k) = 0$$

$$\phi_+(k) = \int dx \phi(t, x) e^{-ikx}$$

$$\left(\frac{\partial^2}{\partial t^2} + k^2 c_s^2 \right) \phi_+(k) = 0$$

$$\phi_+(k) = \cos(kc_s t) \phi_0(k)$$

$$\Rightarrow P_T(k) = \cos(kc_s T)^2 P_0(k)$$

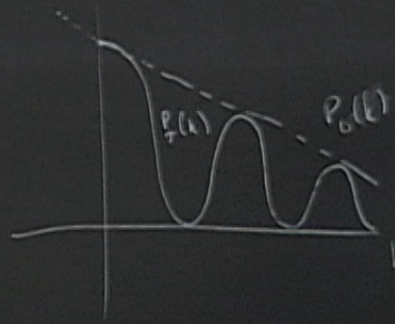


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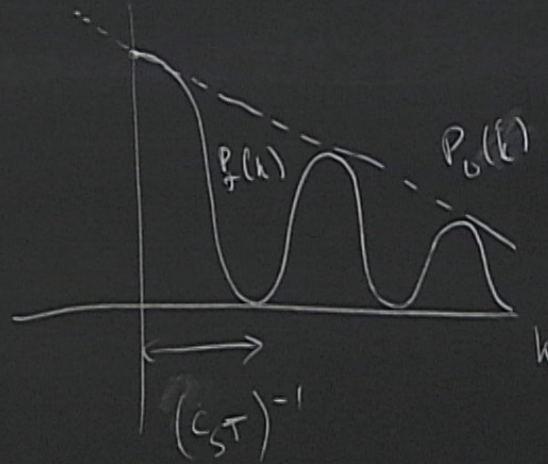


$$\phi(k) = \int dx \phi(t, x) e^{-ikx}$$

$$\left(\frac{\partial^2}{\partial t^2} + k^2 c_s^2 \right) \phi_T(k) = 0$$

$$\phi = \cos(kc_s t) \phi_0(k)$$

$$\Rightarrow P_T(k) = \cos(kc_s T)^2 P_0(k)$$

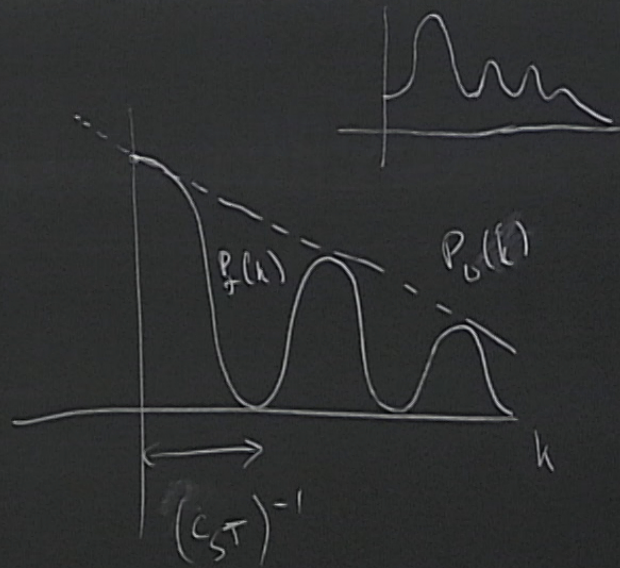


$$\langle u \rangle = \int dx \phi(t, x) e^{-ikx}$$

$$\left(\frac{\partial^2}{\partial t^2} + k^2 c_s^2 \right) \phi_T(k) = 0$$

$$\phi_T(k) = \cos(kc_s t) \phi_0(k)$$

$$\Rightarrow P_T(k) = \cos^2(kc_s T) P_0(k)$$

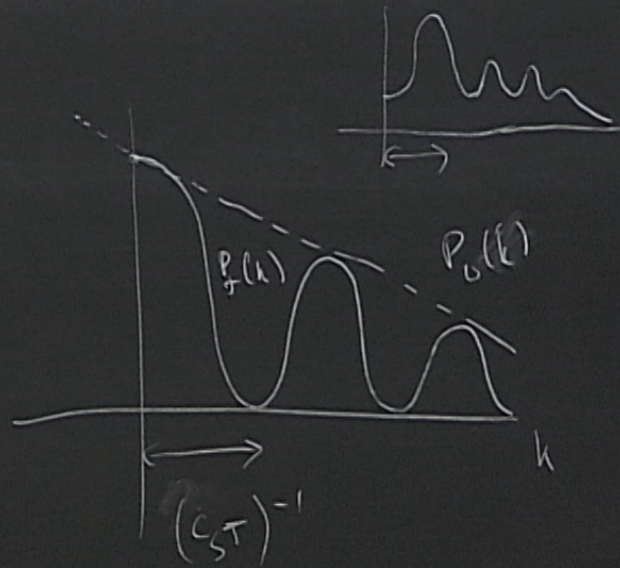


$$\phi(k) = \int dx \phi(t, x) e^{-ikx}$$

$$\left(\frac{\partial^2}{\partial t^2} + k^2 c_s^2 \right) \phi_T(k) = 0$$

$$\phi_T(k) = \cos(kc_s t) \phi_0(k)$$

$$\Rightarrow P_T(k) = \cos(kc_s T)^2 P_0(k)$$



PROPERTIES

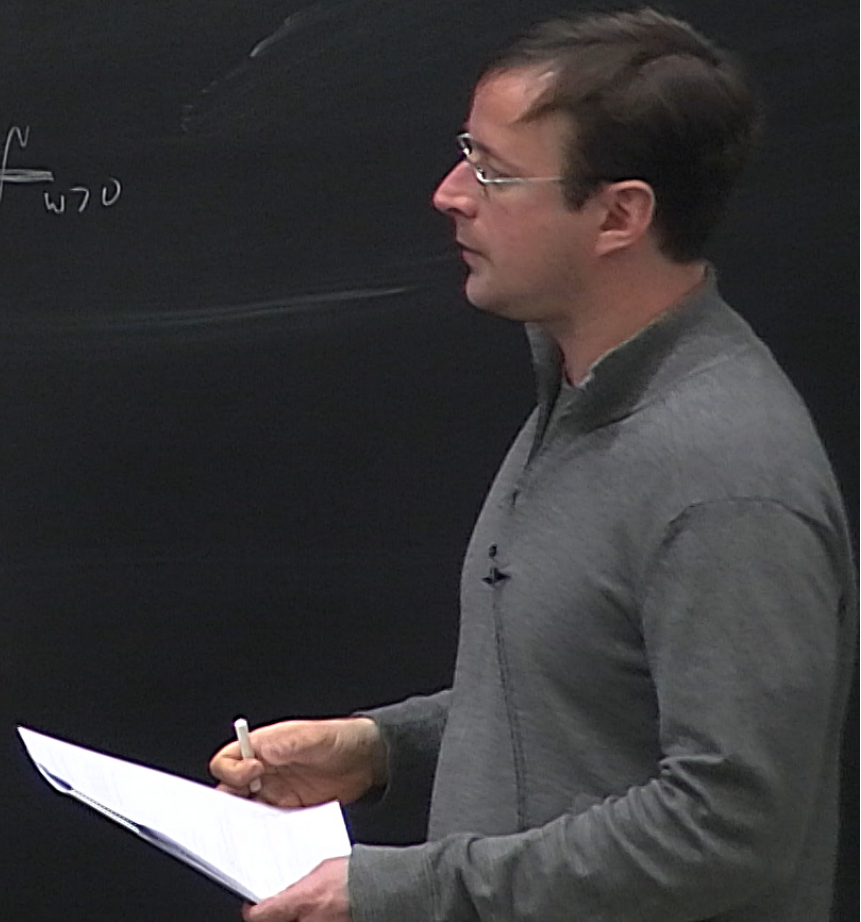
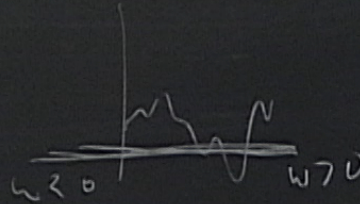
ASSUME $X(t)$ IS REAL-VALUED

$$\Rightarrow \tilde{X}(-\omega) = \tilde{X}(\omega)^*$$

PROPERTIES

ASSUME $X(t)$ IS REAL-VALUED

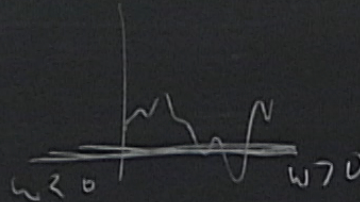
$$\Rightarrow \tilde{X}(-\omega) = \tilde{X}(\omega)^*$$



PROPERTIES

ASSUME $X(t)$ IS REAL-VALUED

$$1) \Rightarrow \tilde{X}(-\omega) = \tilde{X}(\omega)^*$$



$$2) \int(t) = \int(-t)$$

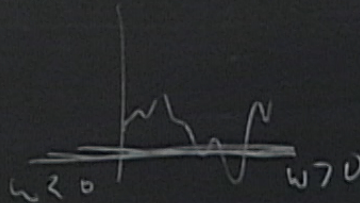
$$3) P(\omega) = P(-\omega)$$

$$4) P(\omega) = P(\omega)^*$$

PROPERTIES

ASSUME $X(t)$ IS REAL-VALUED

$$1) \Rightarrow \tilde{X}(-\omega) = \tilde{X}(\omega)^*$$



$$2) \int(t) = \int(-t)$$

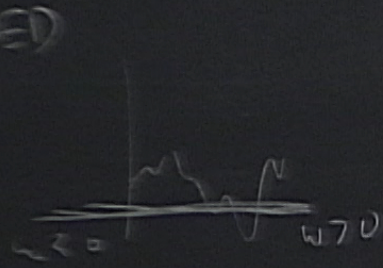
$$3) P(\omega) = P(-\omega)$$

$$4) P(\omega) = P(\omega)^*$$

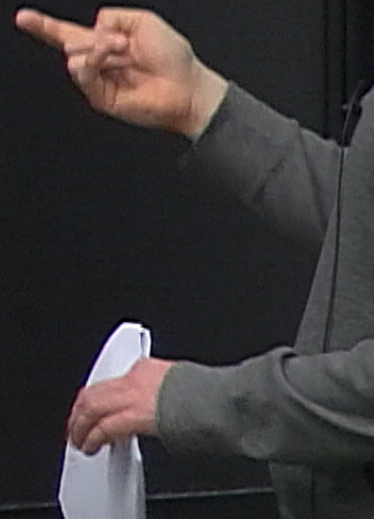
$$5) \langle \tilde{X}(\omega) \tilde{X}(\omega') \rangle = P(\omega) (2\pi) \delta(\omega + \omega')$$

$$6) \left\langle \text{Re}(\tilde{X}(\omega)) \text{Re}(\tilde{X}(\omega')) \right\rangle = \frac{P(\omega)}{2} (2\pi) \left[\delta(\omega - \omega') + \delta(\omega + \omega') \right]$$

$$\left(\frac{\tilde{X}(\omega) + \tilde{X}(\omega)^*}{2} \right)$$



$\delta(\omega + \omega')$



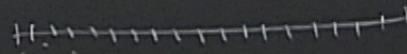
$$6) \langle \operatorname{Re}(\tilde{X}(\omega)) \operatorname{Re}(\tilde{X}(\omega')) \rangle = \frac{P(\omega)}{2} (2\pi) \left[\delta(\omega - \omega') + \delta(\omega + \omega') \right]$$

$$7) \langle \operatorname{Re}(\tilde{X}(\omega)) \operatorname{Im}(\tilde{X}(\omega')) \rangle = 0$$

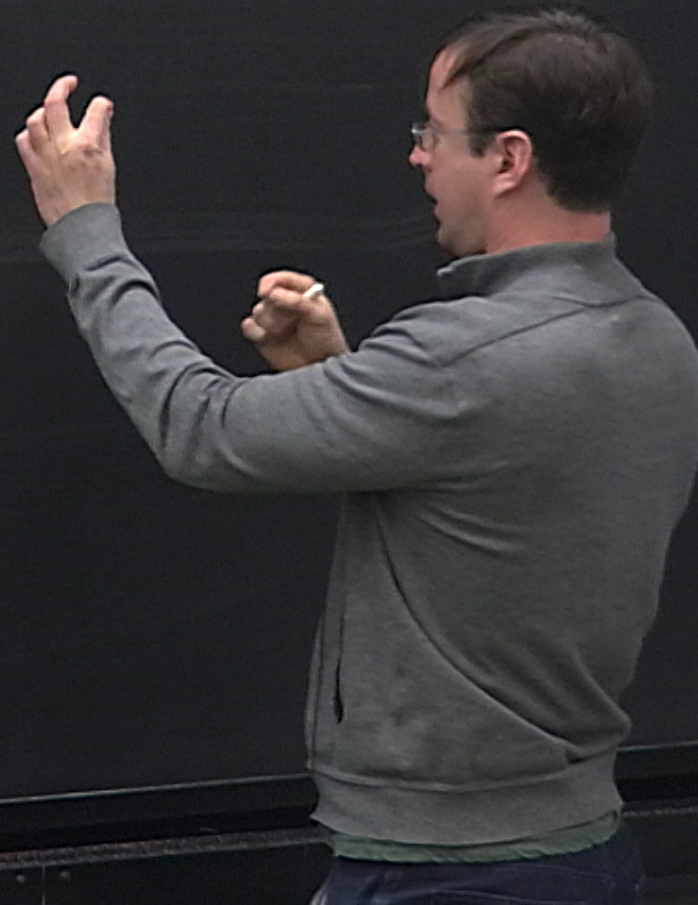
$$8) \langle \operatorname{Im}(\tilde{X}(\omega)) \operatorname{Im}(\tilde{X}(\omega')) \rangle = \frac{P(\omega)}{2} (2\pi) \left[\delta(\omega - \omega') + \delta(\omega + \omega') \right]$$

SIMULATING A GAUSSIAN RANDOM FIELD

KNOWN POWER SPECTRUM $P(k)$



$$C_j \xleftrightarrow{R} \begin{pmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{pmatrix}$$



SIMULATING A GAUSSIAN RANDOM FIELD

KNOWN POWER SPECTRUM $P(k)$

$$\langle X(t) X(t') \rangle = S(t - t')$$

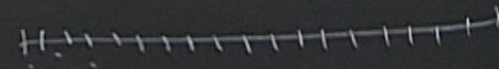
$$\omega = \frac{2\pi}{T} \frac{4\pi}{T} \dots$$

SIMULATING A GAUSSIAN RANDOM FIELD

KNOWN POWER SPECTRUM $P(k)$

$$\langle X(t) X(t') \rangle = \zeta(t - t')$$

$$\langle X(\omega) \tilde{X}(\omega')^* \rangle = P(\omega) (2\pi) \delta(\omega - \omega')$$

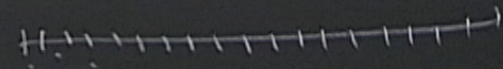


$$\omega = \frac{2\pi}{T}, \frac{4\pi}{T}, \dots$$

$\tilde{X}(\omega)$

SIMULATING A GAUSSIAN RANDOM FIELD

KNOWN POWER SPECTRUM $P(\omega)$



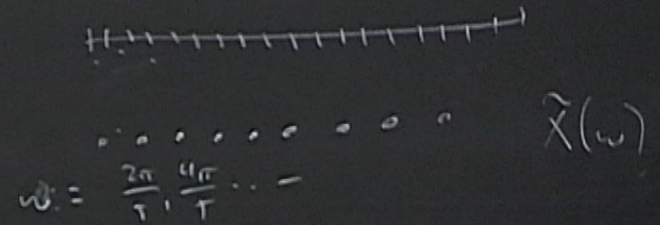
$$\omega = \frac{2\pi}{T}, \frac{4\pi}{T}, \dots - \tilde{X}(\omega)$$

$$\langle X(t) X(t') \rangle = \zeta(t - t')$$

$$\langle X(\omega) \tilde{X}(\omega')^* \rangle = P(\omega) (2\pi) \delta(\omega - \omega')$$

SIMULATING A GAUSSIAN RANDOM FIELD

KNOWN POWER SPECTRUM $P(\omega)$



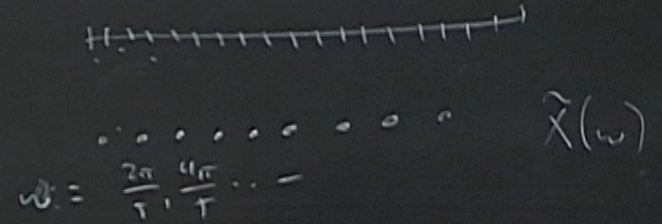
$$\langle X(t) X(t') \rangle = \gamma(t - t')$$

$$\langle X(\omega) \hat{X}(\omega')^* \rangle = P(\omega) (2\pi) \delta(\omega - \omega')$$

$$X = \begin{pmatrix} \text{Re}(X(\omega_1)) \\ \text{Im}(X(\omega_1)) \\ \text{Re}(X(\omega_2)) \\ \text{Im}(X(\omega_2)) \\ \vdots \end{pmatrix} \quad C_{ij} = \begin{pmatrix} \frac{P(\omega_1)}{2} & 0 \\ 0 & \frac{P(\omega_1)}{2} \end{pmatrix}$$

SIMULATING A GAUSSIAN RANDOM FIELD

KNOWN POWER SPECTRUM $P(\omega)$



$$\langle X(t) X(t') \rangle = \delta(t - t')$$

$$\langle X(\omega) \hat{X}(\omega')^* \rangle = P(\omega) (2\pi) \delta(\omega - \omega')$$

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$$\begin{aligned}
 & \langle X(\omega) \tilde{X}(\omega')^* \rangle = P(\omega) (2\pi) \delta(\omega - \omega') \\
 & \begin{pmatrix} \text{Re}(X(\omega_1)) \\ \text{Im}(X(\omega_1)) \\ \text{Re}(X(\omega_2)) \\ \text{Im}(X(\omega_2)) \\ \vdots \end{pmatrix} \quad C_{ij} = \begin{pmatrix} \frac{P(\omega_1)}{2} & 0 & 0 & 0 \\ 0 & \frac{P(\omega_1)}{2} & 0 & 0 \\ 0 & 0 & \frac{P(\omega_2)}{2} & 0 \\ 0 & 0 & 0 & \frac{P(\omega_2)}{2} \\ \vdots & \vdots & \vdots & \vdots \end{pmatrix}
 \end{aligned}$$

SIMULATING A GAUSSIAN RANDOM FIELD

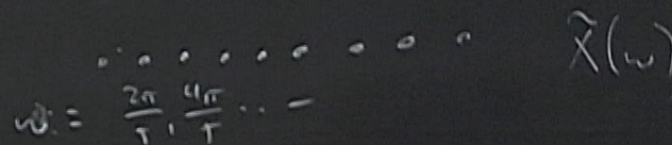
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$X = \begin{pmatrix} \text{Re}(X(\omega_1)) \\ \text{Im}(X(\omega_1)) \\ \text{Re}(X(\omega_2)) \\ \text{Im}(X(\omega_2)) \end{pmatrix}$



RANDOM FIELDS IN N DIMENSIONS

- ASSUME TRANSLATION INVARIANCE + ROTATIONAL SYMMETRY

CORRELATION FUNCTION $\langle \phi(\vec{x}) \phi(\vec{y}) \rangle = f(|\vec{x} - \vec{y}|)$

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CORRELATION FUNCTION $\langle \phi(\vec{x}) \phi(\vec{y}) \rangle = f(|\vec{x} - \vec{y}|)$ FUNCTION OF 1 VARIABLE

POWER SPECTRUM $\langle \phi(\vec{k}) \phi(\vec{k}')^* \rangle = P(|k|) (2\pi)^n \delta^n(\vec{k} - \vec{k}')$

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WIENER-KHINCHIN $P(|\vec{k}|) = \int d^n \vec{x} f(|\vec{x}|) e^{i\vec{k} \cdot \vec{x}}$

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SCALE INVARIANT $P(k) \propto k^{-n}$

DIMENSIONS

ROTATIONAL INVARIANCE + ROTATIONAL SYMMETRY

$\langle \phi(\vec{x}) \phi(\vec{y}) \rangle = f(|\vec{x} - \vec{y}|)$ FUNCTION OF 1 VARIABLE

$$\langle \phi(\vec{k}) \phi(\vec{k}') \rangle = P(|\vec{k}|) (2\pi)^n \delta^n(\vec{k} - \vec{k}')$$

$$\phi(\vec{k}) = \int d^n \vec{x} f(|\vec{x}|) e^{i\vec{k} \cdot \vec{x}}$$

$$\propto k^{-n}$$

$$\phi(k) = \int d^n x \phi(x) e^{-i k \cdot x}$$

DIMENSIONS

TRANSLATION INVARIANCE + ROTATIONAL SYMMETRY

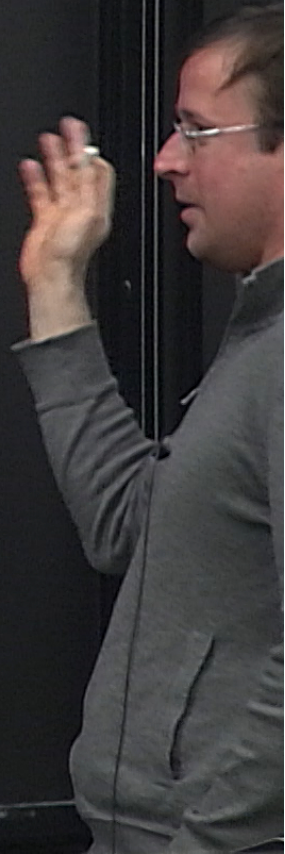
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$$\phi(\vec{k}) = \int d^n \vec{x} f(|\vec{x}|) e^{i\vec{k} \cdot \vec{x}}$$

$$\propto k^{-n}$$

$$\tilde{\phi}(\vec{k}) = \int d^n x \phi(x) e^{-i\vec{k} \cdot \vec{x}}$$



RANDOM FIELDS IN N DIMENSIONS

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WIENER-KHINCHIN $P(|\vec{k}|) = \int d^n \vec{x} S(|\vec{x}|) e^{-i\vec{k} \cdot \vec{x}}$

SCALE INVARIANT $P(k) = A k^{-n}$

$$\tilde{\phi}(k) = \int d^n x \phi(x) e^{-i k \cdot x}$$

$$P(k) \sim [\text{LENGTH}]^n$$

RANDOM FIELDS IN N DIMENSIONS

- ASSUME TRANSLATION INVARIANCE + ROTATIONAL SYMMETRY

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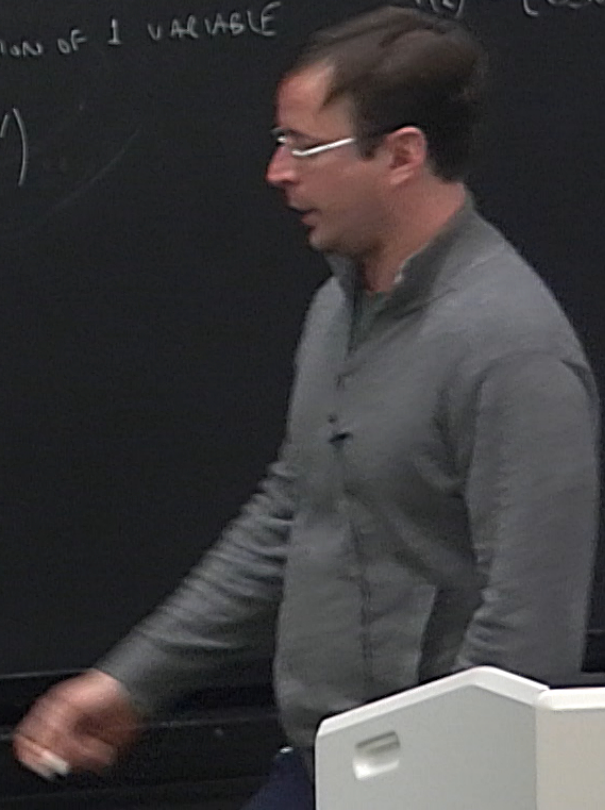
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SCALE INVARIANT $P(k) = A k^{-n}$
↳ DIMENSIONLESS

$$\tilde{\phi}(k) = \int d^n x \phi(x) e^{-i k \cdot x}$$

$$P(k) \sim [\text{LENGTH}^n]$$

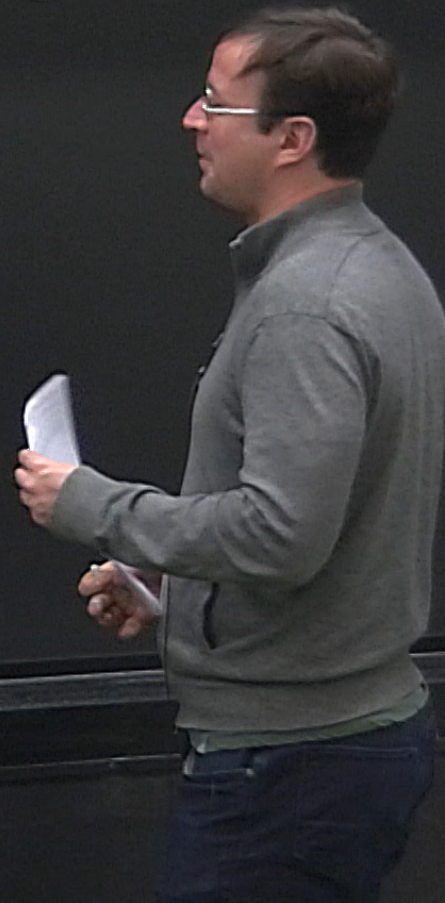


$$\Delta^2(l) = \frac{l^2}{2\pi} P(l)$$

l TWO-DIMENSIONAL

$$\Delta^2(k) = \frac{k^3}{2\pi^2} P(k)$$

IN 3D



$$\Delta^2(l) = \frac{l^2}{2\pi} P(l)$$

l TWO-DIMENSIONAL

$$\Delta^2(k) = \frac{k^3}{2\pi^2} P(k)$$

IN 3D

$$= \langle \phi(x)^2 \rangle = \int \frac{d^n k}{(2\pi)^n} P(k)$$

\int_0^∞

$$\Delta^2(\ell) = \frac{\ell^2}{2\pi} P(\ell) \quad \ell \text{ TWO-DIMENSIONAL}$$

$$\Delta^2(k) = \frac{k^3}{2\pi^2} P(k) \quad \text{IN 3D}$$

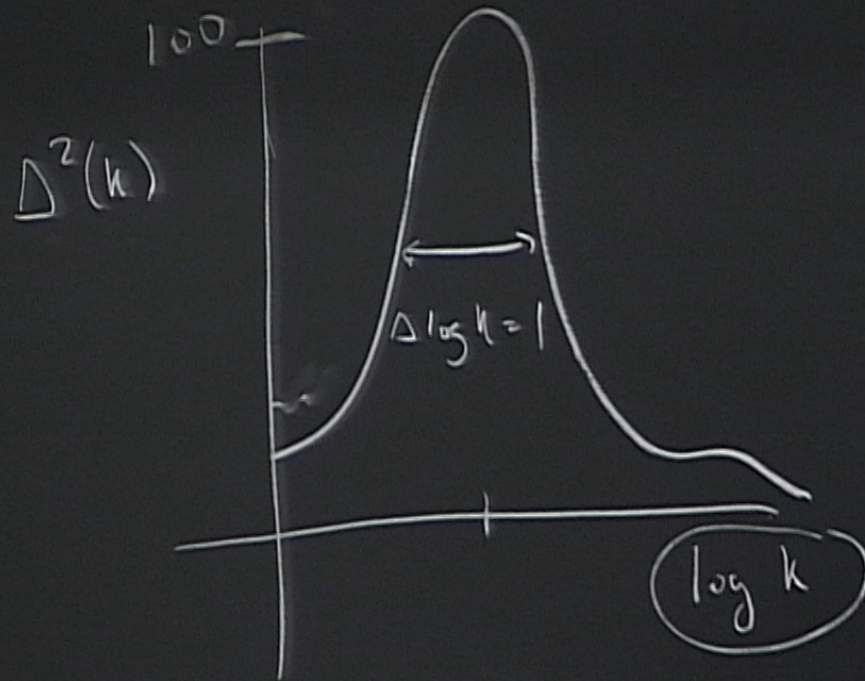
$$\langle \phi(x)^2 \rangle = \int \frac{d^n k}{(2\pi)^n} P(k)$$
$$= \begin{cases} \int_0^\infty d(\log \ell) \frac{\ell^2}{2\pi} P(\ell) & \text{IN 2D} \\ \int_0^\infty d(\log k) \frac{k^3}{2\pi^2} P(k) & \text{IN 3D} \end{cases}$$

$$\Delta^2(\ell) = \frac{\ell^2}{2\pi} P(\ell) \quad \ell \text{ TWO-DIMENSIONAL}$$

$$\Delta^2(k) = \frac{k^3}{2\pi^2} P(k) \quad \text{IN 3D}$$

$$\begin{aligned} \langle \phi(x)^2 \rangle &= \int \frac{d^n k}{(2\pi)^n} P(k) \quad \Delta^2(k) \\ &= \begin{cases} \int_0^\infty d(\log \ell) \frac{\ell^2}{2\pi} P(\ell) & \text{IN 2D} \\ \int_0^\infty d(\log k) \frac{k^3}{2\pi^2} P(k) & \text{IN 3D} \end{cases} \end{aligned}$$

MEUSIONAL

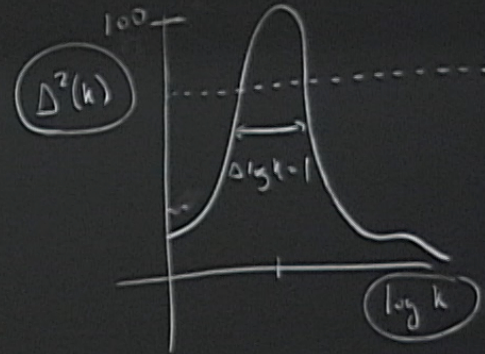


$$\Delta^2(\ell) = \frac{\ell^2}{2\pi} P(\ell)$$

ℓ TWO-DIMENSIONAL

$$\Delta^2(k) = \frac{k^3}{2\pi^2} P(k)$$

IN 3D



$$\begin{aligned} \langle \phi(x)^2 \rangle &= \int \frac{d^n k}{(2\pi)^n} P(k) \quad \Delta^2(k) \\ &= \left\{ \begin{array}{l} \int_0^\infty d(\log \ell) \frac{\ell^2}{2\pi} P(\ell) \quad \text{IN 2D} \\ \int_0^\infty d(\log k) \frac{k^3}{2\pi^2} P(k) \quad \text{IN 3D} \end{array} \right. \end{aligned}$$

Random field slideshow

Kendrick Smith
PSI 2018, Explorations in Cosmology

Reminder: the correlation function $\zeta(\mathbf{r})$ and the power spectrum $P(\mathbf{k})$ contain the same information, and are alternate ways of parameterizing the two-point statistics of a random field.

$$\langle \phi(\mathbf{x})\phi(\mathbf{y}) \rangle = \zeta(|\mathbf{x} - \mathbf{y}|) \quad (\text{definition of } \zeta(\mathbf{r}))$$

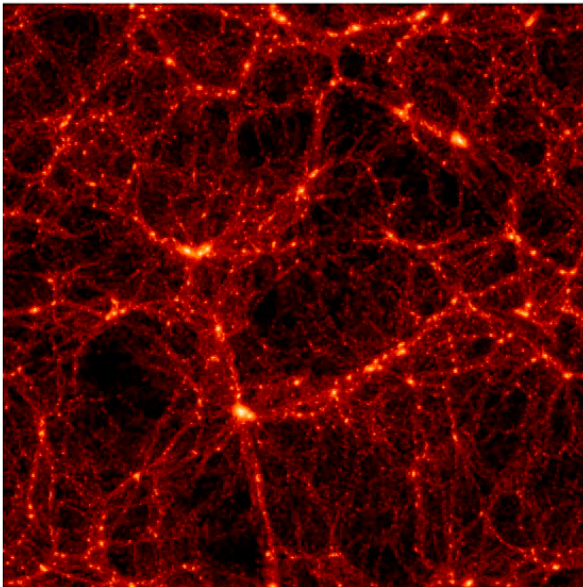
$$\langle \phi(\mathbf{k})\phi(\mathbf{k}')^* \rangle = P(k)(2\pi)^n \delta^n(\mathbf{k} - \mathbf{k}') \quad (\text{definition of } P(\mathbf{k}))$$

$$\zeta(\mathbf{r}) = \int \frac{d^n \mathbf{k}}{(2\pi)^n} P(k) e^{i\mathbf{k} \cdot \mathbf{r}} \quad (\text{Wiener-Khinchin theorem})$$

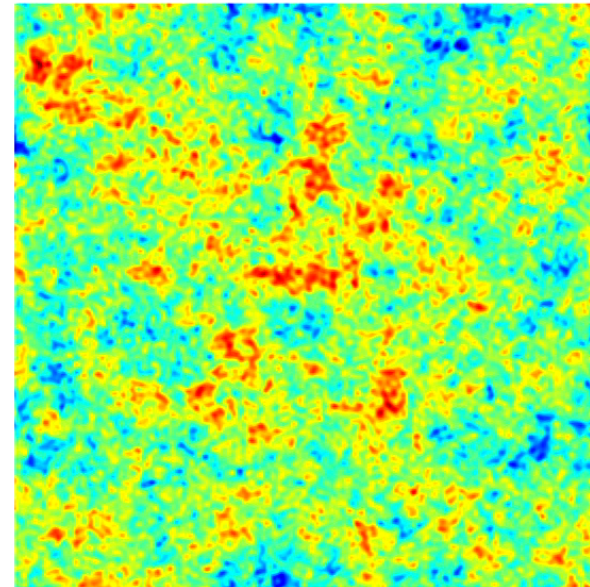
In these slides, we'll use the power spectrum $P(\mathbf{k})$.

Reminder: for a Gaussian field, the statistics of the field are completely determined by the power spectrum $P(k)$.

For a non-Gaussian field, this is not true!



cosmological density
field at $z=0$

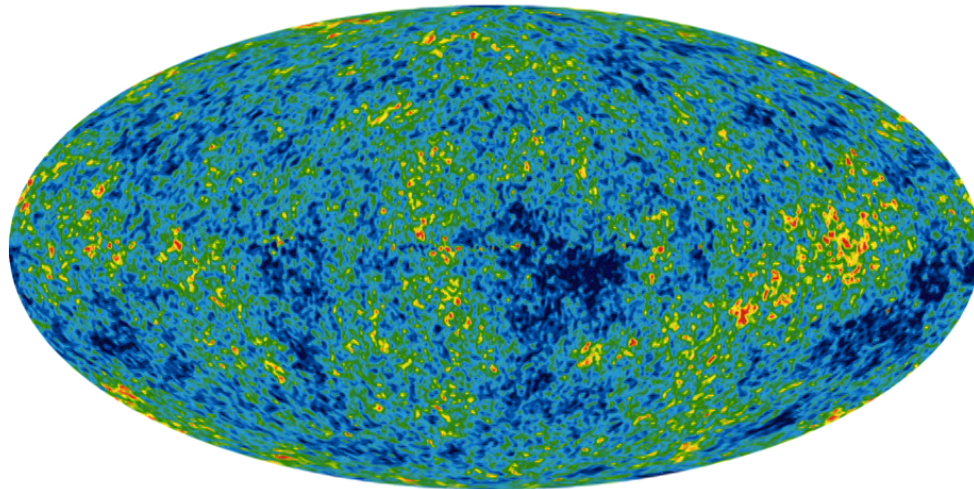


Gaussian field with
same power spectrum

In cosmology, some fields are Gaussian and some are not.
In general, Gaussianity tends to be a good approximation either:

- at early times
- on large scales (i.e. Fourier modes with small k)

We'll explain later why this is true! The CMB is nearly perfectly Gaussian (to 0.1% or better) since it is formed early ($z=1100$).

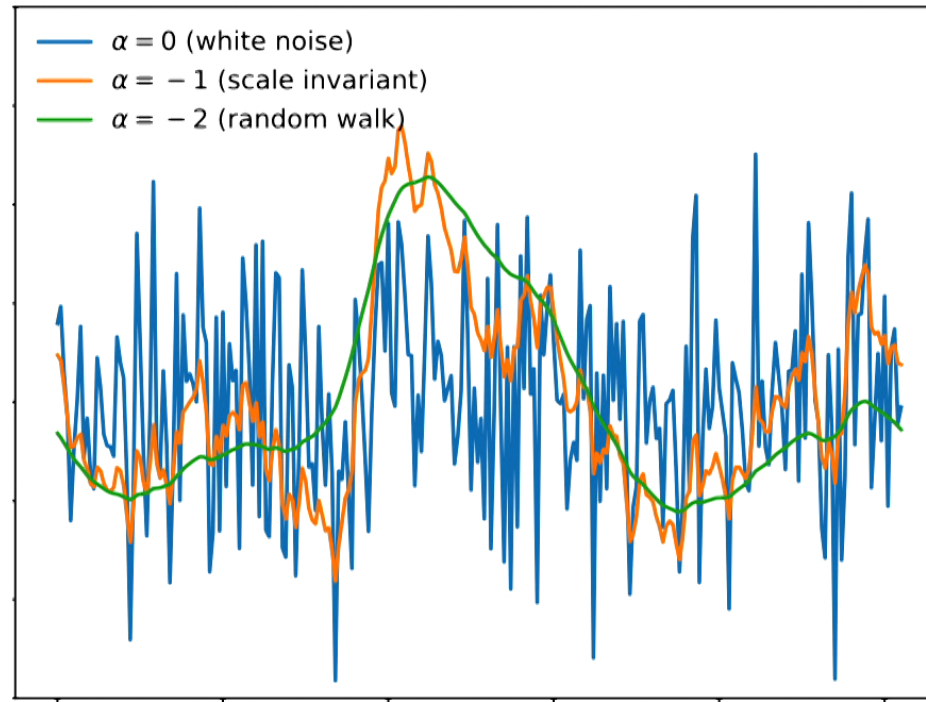


Reminder: a Gaussian field $\phi(x)$ may be simulated as follows.

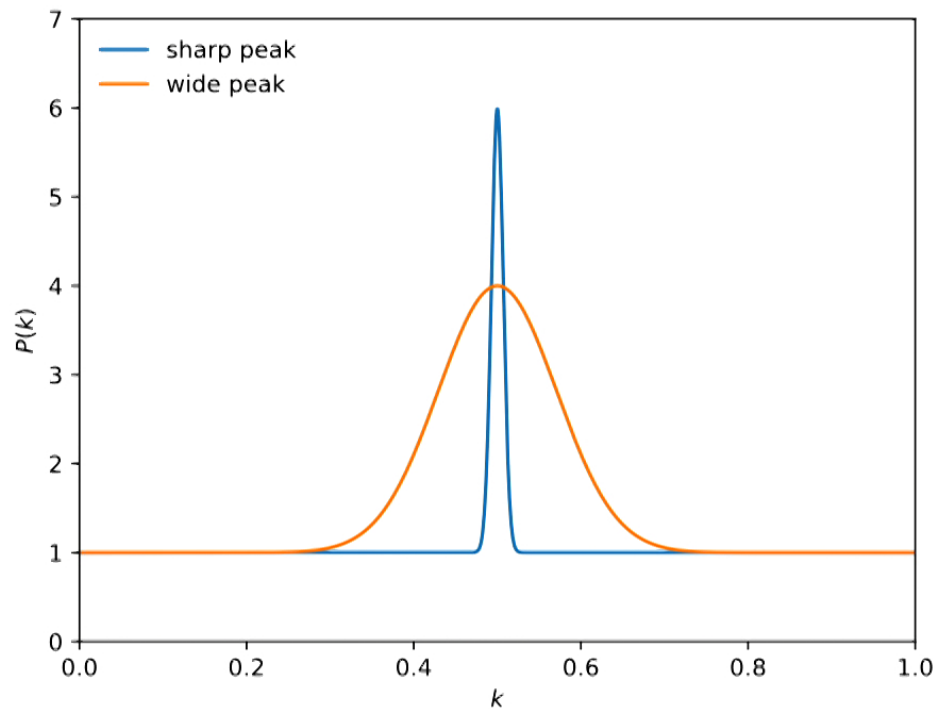
- For each Fourier mode k , initialize the real and complex parts of $\phi(k)$ to random Gaussian numbers with variance $P(k)/2$.
- Detail: don't forget $\phi(-k) = \phi(k)^*$
- Take the Fourier transform $\phi(k) \rightarrow \phi(x)$

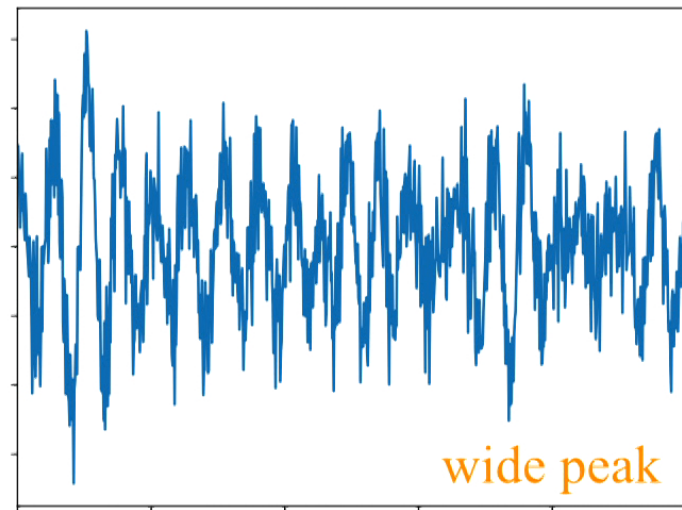
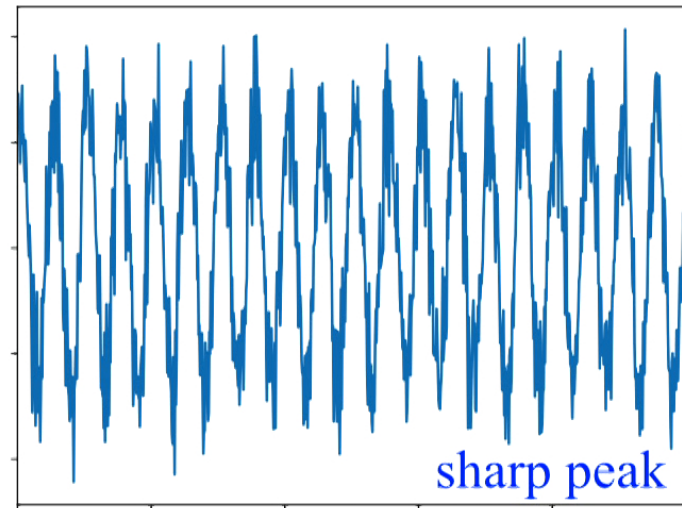
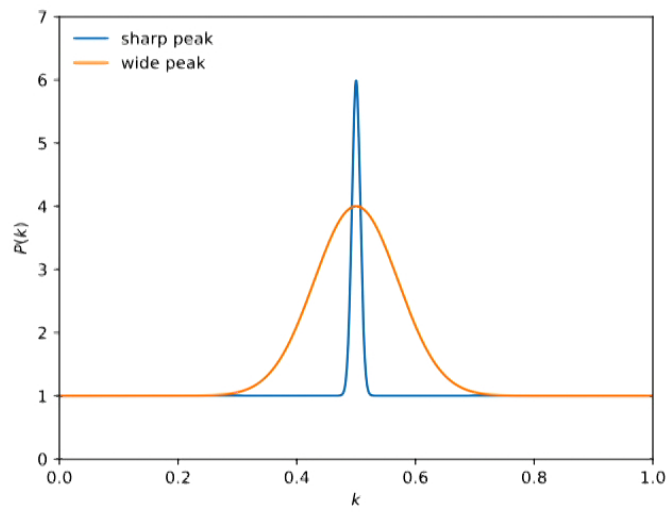
Let's look at some examples, to get some intuition for what the power spectrum represents.

One-dimensional Gaussian random fields with power-law spectra $P(\omega) \propto \omega^\alpha$

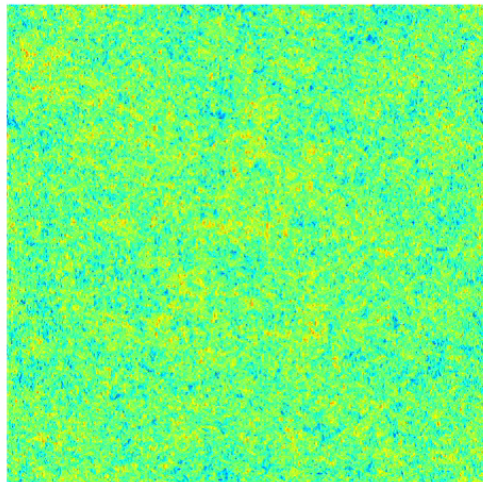


Next example: one-dimensional Gaussian random field, whose power spectrum is a constant (white noise), plus a peak which can be either “sharp” or “wide” in k .

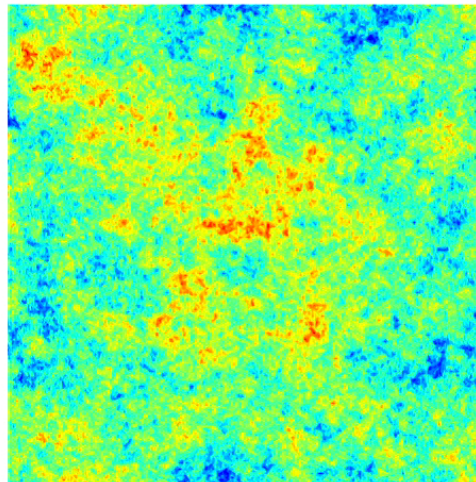




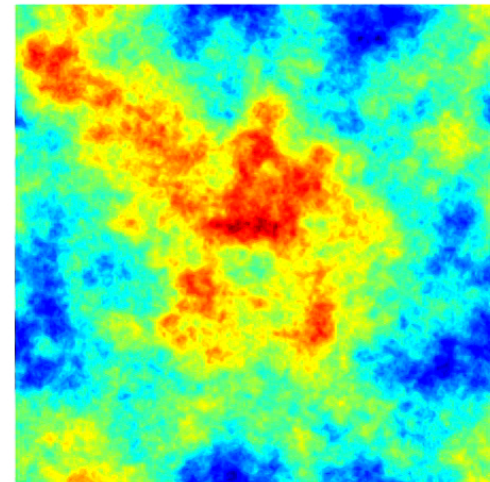
Two-dimensional Gaussian random fields with power-law spectra $P(l) \propto l^\alpha$



$\alpha = -1$
white noise

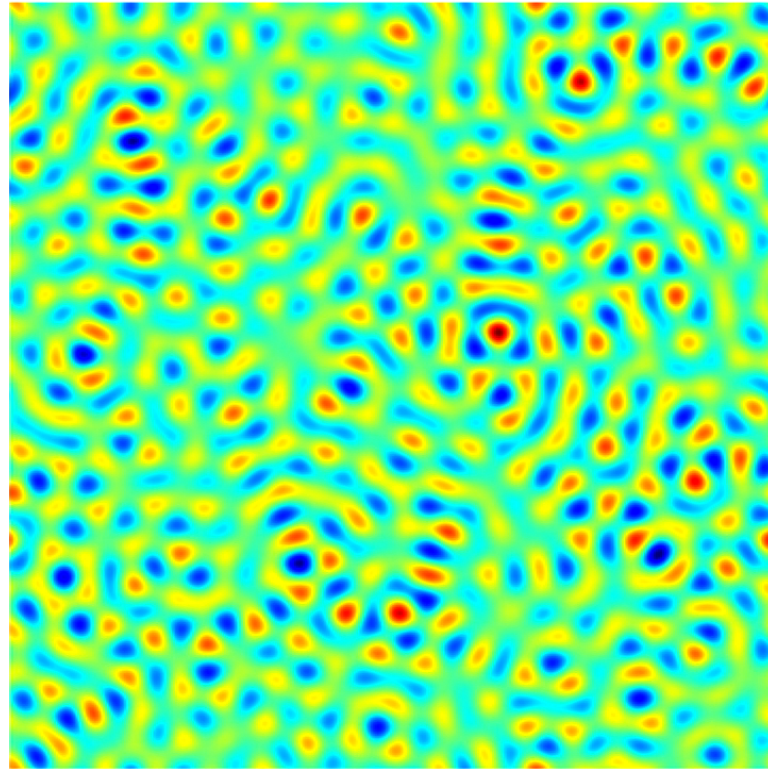


$\alpha = -2$
scale invariant



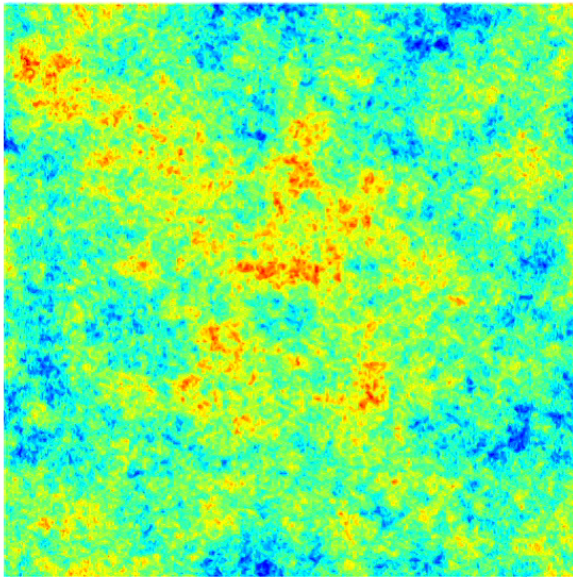
$\alpha = -3$
“red” spectrum

Delta function power spectrum: $P(l) \propto \delta(l-l_0)$

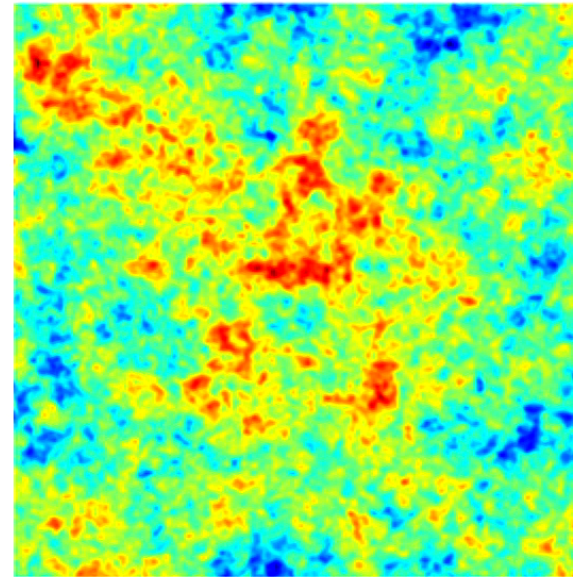


Well-defined characteristic scale

Putting a “cutoff” in the power spectrum removes power on small scales.

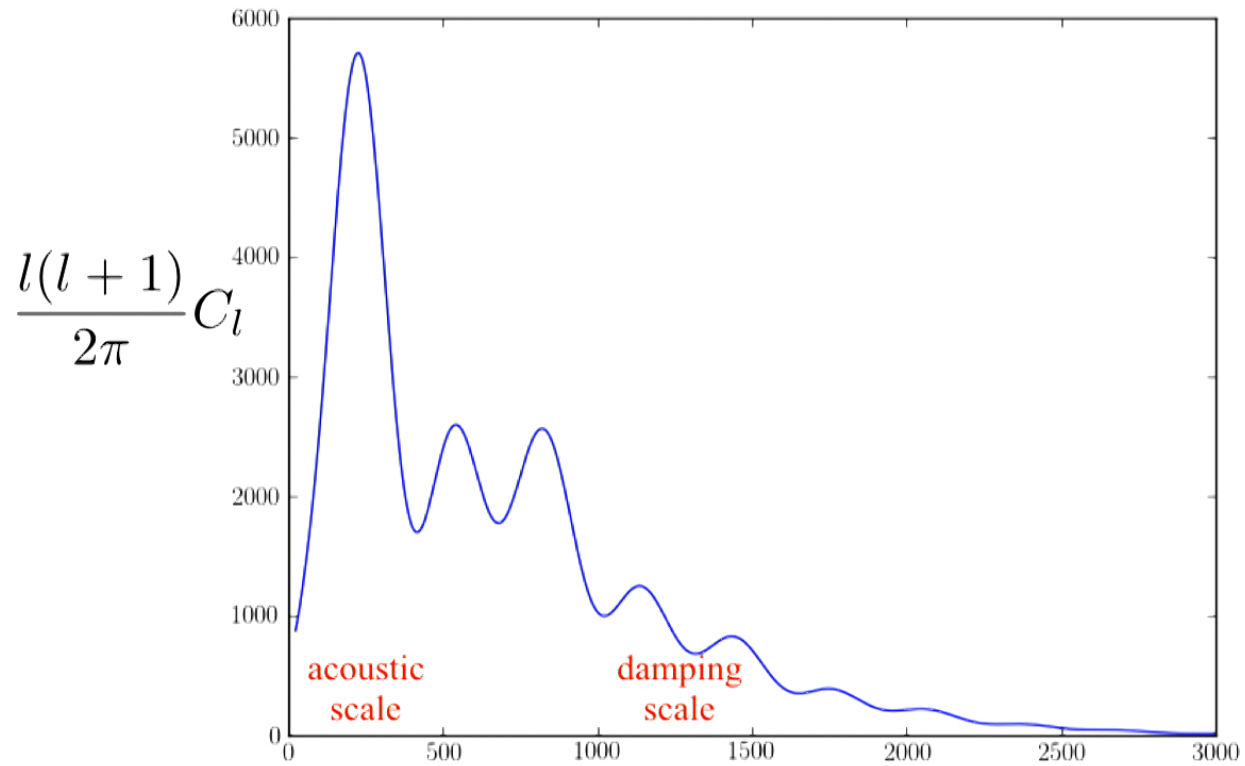


Scale invariant power spectrum: $P(l) \propto l^{-2}$



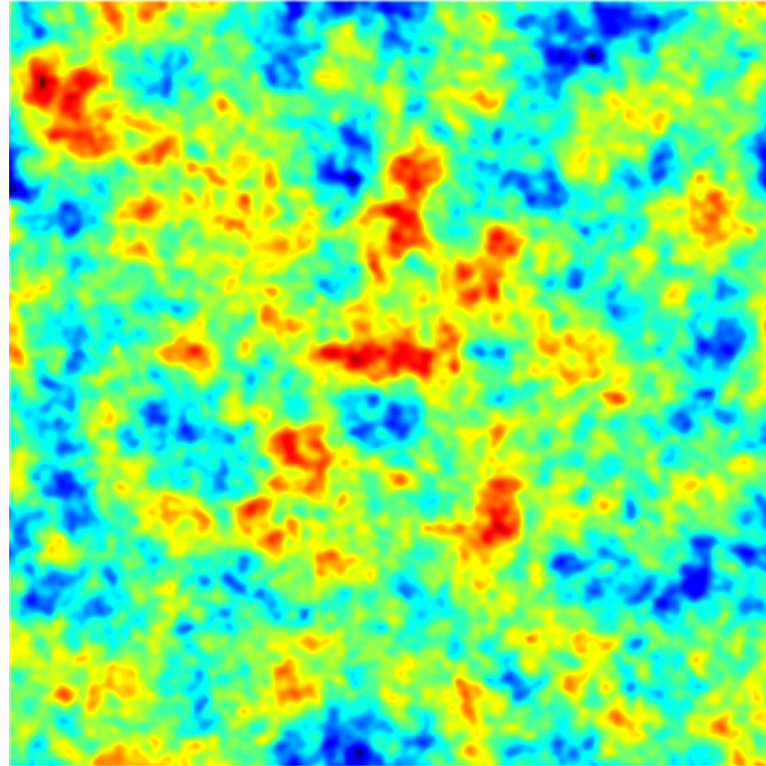
Scale invariant power spectrum with cutoff: $P(l) \propto l^{-2} \exp(-(l/l_0)^2)$

CMB power spectrum

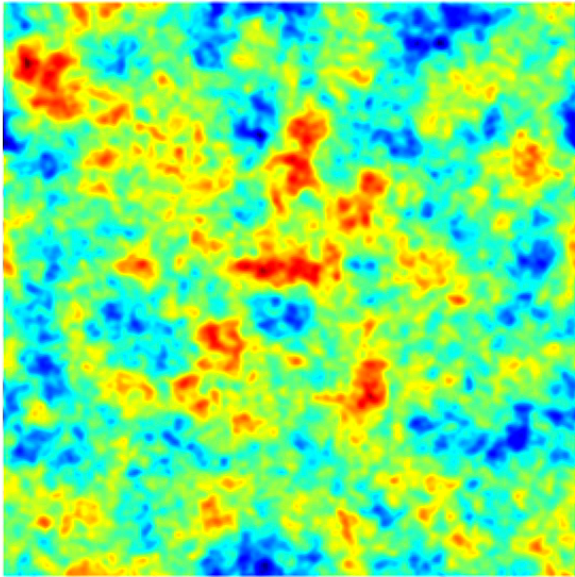


Angular wavenumber l
Calculated numerically!

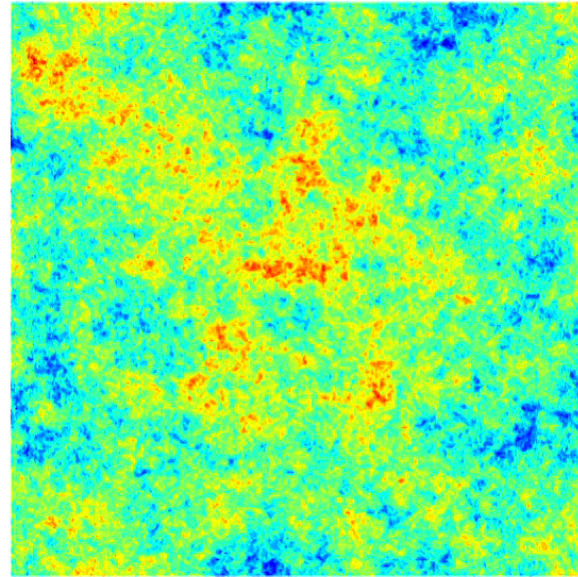
A Gaussian map with the CMB power spectrum.



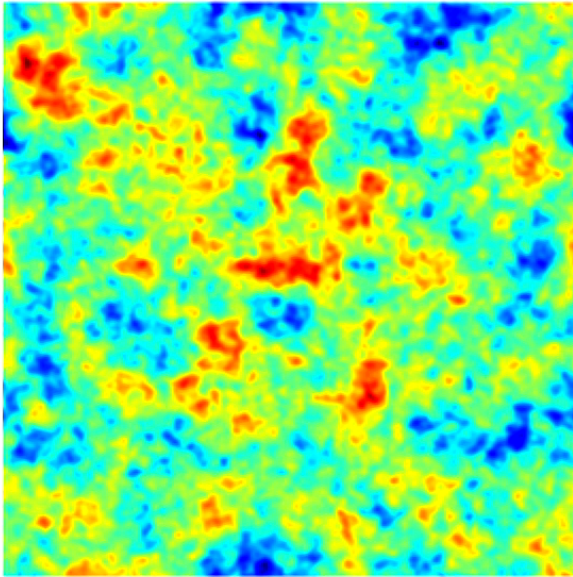
Since the CMB is a Gaussian field (as far as we know),
this is a perfect simulation of the true CMB!



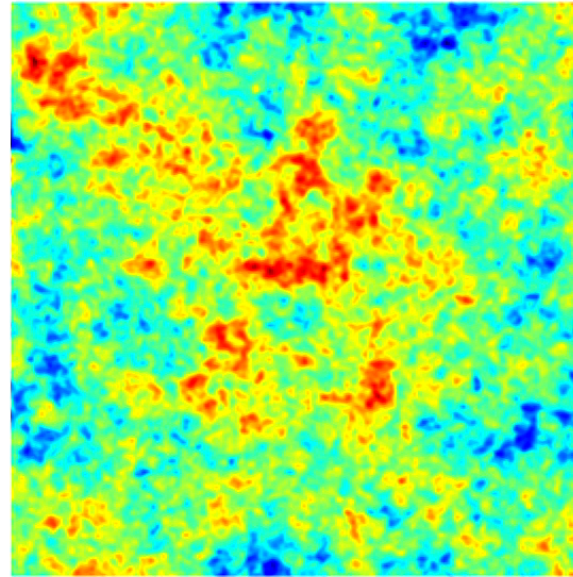
CMB power spectrum



Scale invariant power spectrum



CMB power spectrum



Scale invariant power spectrum
with cutoff: $C(l) \propto l^{-2} \exp(-(l/l_0)^2)$

PSI 2018 cosmology feedback

* Required

How is the pace of lectures? (1=too slow, 5=perfect, 10=too fast)

*

1 2 3 4 5 6 7 8 9 10
slow fast

How is the difficulty of the problem sets? (1=too easy, 5=perfect, 10=too hard) *

1 2 3 4 5 6 7 8 9 10
easy hard

How is the length of the problem sets? (1=too short, 5=perfect, 10=too long) *

1 2 3 4 5 6 7 8 9 10
short long

Other comments (if any)

Your answer

SUBMIT

Never submit passwords through Google Forms.

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(url posted on psi wiki)