

Title: PSI 2018/2019 - Explorations in Cosmology - Lecture 5

Speakers: Kendrick Smith

Collection: PSI 2018/2019 - Explorations in Cosmology (Smith)

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N-DIMENSIONAL EUCLIDEAN

FOURIER TRANSFORM

$$\phi(\vec{x}) = \int \frac{d^n k}{(2\pi)^n} \phi(\vec{k}) e^{i\vec{k} \cdot \vec{x}}$$

S-SPHERE

$$\phi(\hat{n}) = \sum_{\ell m} a_{\ell m} Y_{\ell m}(\hat{n})$$

"REALITY" CONDITION

(I.E. $\phi = \phi^*$ IN REAL SPACE)

$$\phi(\vec{k})^* = \phi(-\vec{k})$$

$$a_{\ell m}^* = (-1)^\ell a_{\ell, -m}$$

POWER SPECTRUM

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

$$\langle a_{\ell m} a_{\ell' m'}^* \rangle = \sum \delta_{\ell \ell'} \delta_{mm'}$$

2-SPHERE

$$\phi(\hat{n}) = \sum_{\ell m} a_{\ell m}^{\ell} Y_{\ell m}(\hat{n})$$

$$\begin{aligned}\ell &= 0, 1, \dots \\ m &= -\ell, \dots, \ell\end{aligned}$$

$$a_{\ell m}^* = (-1)^m a_{-\ell, -m}$$

$$\langle a_m a_{\ell m'}^* \rangle = C \delta_{\ell \ell'} \delta_{mm'}$$

N-DIMENSIONAL EUCLIDEAN

WIENER TRANSFORM

$$\phi(\vec{k}) = \int \frac{d^N k}{(2\pi)^N} \psi(\vec{k}) e^{i\vec{k} \cdot \vec{x}}$$

S-SPHERE

$$\phi(\hat{n}) = \sum_{lm} a_{lm}^{\phi} Y_{lm}(\hat{n})$$

SYMMETRY CONDITION

(E. $\phi = \phi^*$ IN REAL SPACE)

$$\phi(\vec{k})^* = \phi(-\vec{k})$$

$$a_{lm}^* = (-1)^m a_{l,-m}$$

POWER SPECTRUM

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

$$\langle a_{lm}^* a_{l'm'}^* \rangle = \underbrace{\sum_{ll'} \delta_{ll'} \delta_{mm'}}_{\text{POWER SPECTRUM}}$$

2-SPHERE

$$\phi(\hat{n}) = \sum_{lm} a_{lm}^* Y_{lm}(\hat{n}) \quad l=0, 1, \dots \quad m=-l, \dots, l$$

$$a_{lm}^* = (-1)^m a_{-l,-m}$$

$$\langle a_{lm}^* a_{l'm'}^* \rangle = \underbrace{\sum_l \delta_{ll'} \delta_{mm'}}_{\text{POWER SPECTRUM}} \quad \text{"WIGNER-ECKART THEOREM"}$$

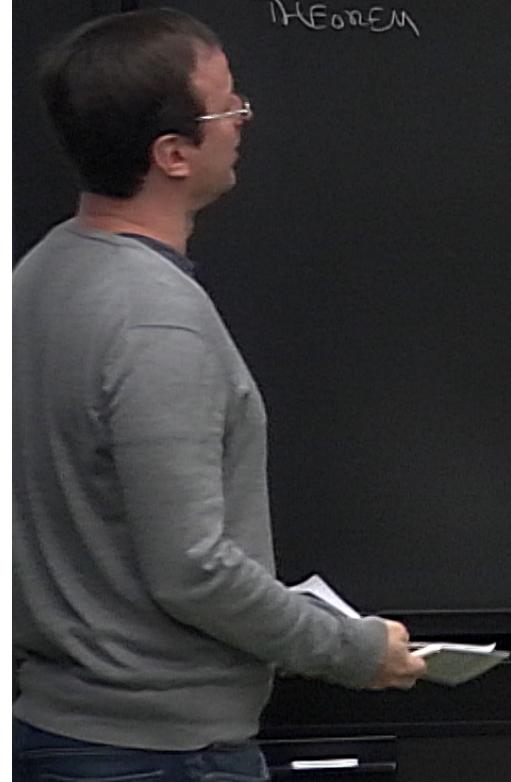
POWER SPECTRUM

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

$$\langle d_{\mathbf{m}} d_{\mathbf{m}'}^* \rangle = \sum_l \delta_{\mathbf{m}, \mathbf{m}'}$$

WIENER-KHINCHIN
THEOREM

$$S(r) = \int \frac{d^n k}{(2\pi)^n} P(k) e^{i \vec{k} \cdot \vec{r}}$$



$$\langle \hat{a}_{lm} \hat{a}_{l'm'}^\dagger \rangle = \underbrace{\sum_l S_{ll} S_{mm'}}_{\text{POWER SPECTRUM}}, \quad \text{"WIGNER-ECKHART THEOREM"}$$

$$S(\theta) = \sum_l \frac{2l+1}{4\pi} C_l P_l(\cos \theta) \quad \Leftrightarrow \quad \sum_m Y_{lm}(\hat{n}) Y_{lm}^*(\hat{n}') = \frac{2l+1}{4\pi} P_l(\hat{n} \cdot \hat{n}')$$

POWER SPECTRUM

$$\langle \phi(\vec{k}) \phi(\vec{k}')^* \rangle = P(k) (2\pi)^N \delta^N(\vec{k} - \vec{k}') \quad \langle a_m a_{m'}^* \rangle = \sum_l$$

WIENER-KHINCHIN
THEOREM

$$\xi(r) = \int \frac{d^N k}{(2\pi)^N} P(k) e^{i \vec{k} \cdot \vec{r}}$$

$$\xi(t) = \sum_l$$

VARIANCE

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

$$\langle \phi(\vec{n})^2 \rangle = \sum_l$$

$$\langle \hat{C}_{lm} \hat{C}_{l'm'}^* \rangle = \underbrace{\sum_l \delta_{ll'} \delta_{mm'}}_{\text{POWER SPECTRUM}}, \quad \text{"WIGNER-ECKHART THEOREM"}$$

$$\zeta(\theta) = \sum_l \frac{2l+1}{4\pi} C_l P_l(\cos \theta) \quad \Leftrightarrow \quad \sum_m Y_{lm}(\hat{n}) Y_{lm}^*(\hat{n}') = \frac{2l+1}{4\pi} P_l(\hat{n} \cdot \hat{n}')$$

$$\langle \hat{\psi}(\hat{n})^2 \rangle = \sum_l \frac{2l+1}{4\pi} C_l \quad \Leftrightarrow \quad P_l(1) = 1$$

POWER SPECTRUM

$$\langle \phi(\vec{k}) \phi(\vec{k}')^* \rangle = P(k) (2\pi)^N \delta^N(\vec{k} - \vec{k}') \quad \langle \phi_{lm} \phi_{l'm'}^* \rangle =$$

WIENER-KHINCHIN
THEOREM

VARIANCE

"DIMENSIONLESS"
POWER SPECTRUM

$$\xi(r) = \int \frac{d^n k}{(2\pi)^n} P(k) e^{i \vec{k} \cdot \vec{r}}$$

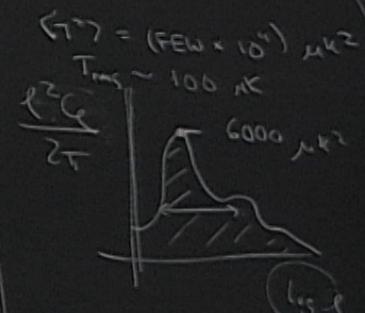
$$\xi(t) =$$

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

$$= \int_0^\infty d(\log k) \left[\text{PREFACtOR} \propto P(k) \right]$$

$$\langle \phi(n)^2 \rangle =$$

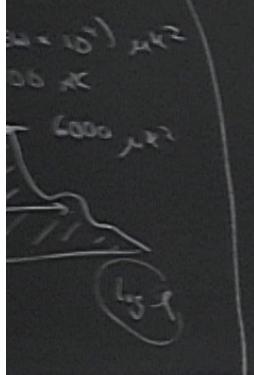
$$\Delta^2(k) = \begin{cases} \frac{k}{\pi} P(k) & n=1 \\ \frac{k^2}{2\pi} P(k) & n=2 \\ \frac{k^3}{2\pi^2} P(k) & n=3 \end{cases}$$



$$\langle \hat{r} \cdot \hat{n} \rangle = \sum_l \frac{1}{4\pi} C_l P_l(\cos \theta) \quad \Leftrightarrow \quad \sum_m Y_{lm}(\hat{n}) Y_{lm}(\hat{n}') = \frac{1}{4\pi} P_l(\hat{n} \cdot \hat{n}')$$

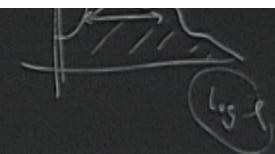
$$\langle \hat{n}^2 \rangle = \sum_l \frac{2l+1}{4\pi} C_l \quad \Leftrightarrow \quad P_l(1) = 1$$

$$D_l^2 = \frac{l(l+1)}{2\pi} C_l$$



POWER SPECTRUM

$$\begin{cases} \frac{k}{2\pi} P(k) & n=2 \\ \frac{k^3}{2\pi^2} P(k) & n=3 \end{cases}$$



REAL / IMAG
PARTS

$$\langle \text{Re}(\phi(k)) \text{ Re}(\phi(k')) \rangle = \frac{1}{2} P(k) (2\pi)^n \left[\delta^n(k-k') + \delta^n(k+k') \right]$$

$$\langle \text{Re}(\phi(k)) \text{ Im}(\phi(k')) \rangle = 0$$

$$\langle \text{Im}(\phi(k)) \text{ Im}(\phi(k')) \rangle = \frac{1}{2} P(k) (2\pi)^n \left[\delta^n(k-k') - \delta^n(k+k') \right]$$

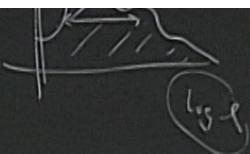
$$\langle \text{Re}(a_m) \text{Re}(a_{m'}) \rangle = \frac{1}{2} C \delta_{mm'} \left[\delta_{mm'} + (-1)^m \delta_{m,-m'} \right]$$

$$\langle \text{Re}(a_m) \text{Im}(a_{m'}) \rangle = 0$$

$$\langle \text{Im}(a_m) \text{Im}(a_{m'}) \rangle = \frac{1}{2} C \delta_{mm'} \left[\delta_{mm'} - (-1)^m \delta_{m,-m'} \right]$$

$$\left\{ \begin{array}{l} \frac{1}{2\pi} \delta(\omega) \\ \frac{1}{2\pi} P(k) \end{array} \right. \quad n=2$$

$n=3$



\propto \sim

$$\langle a(\omega) \rangle = \frac{1}{2} P(\omega) \left[\delta(\omega - \omega') + \delta(\omega + \omega') \right]$$

$$\langle a(\omega') \rangle = 0$$

$$\langle a(\omega') \rangle = \frac{1}{2} P(\omega) \left[\delta(\omega - \omega') - \delta(\omega + \omega') \right]$$

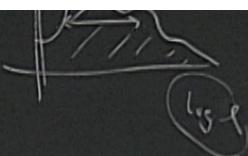
$$\langle \text{Re}(a_{e\alpha}) \text{Re}(a_{e'm'}) \rangle = \frac{1}{2} C_e \delta_{ee'} \left[\delta_{mm'} \right]$$

$$\langle \text{Re}(a_{e\alpha}) \text{Im}(a_{e'm'}) \rangle = 0$$

$$\langle \text{Im}(a_{e\alpha}) \text{Im}(a_{e'm'}) \rangle = \frac{1}{2} C_e \delta_{ee'} \left[\delta_{mm'} \right]$$

$$\{a_{e0}, \text{Re}(a_{e1}), \text{Im}(a_{e1}), \dots, \text{Re}(a_{eN}), \text{Im}(a_{eN})\}$$

$$\begin{cases} \frac{1}{2\pi} \delta(\omega) & n=2 \\ \frac{1}{2\pi} \delta(\omega) & n=3 \end{cases}$$



$$\langle \psi(\omega) \rangle = \frac{1}{2} P(\omega) \left[\delta(\omega - \omega') + \delta(\omega + \omega') \right]$$

$$\langle \psi \rangle = 0$$

$$\langle \psi \rangle = \frac{1}{2} P(\omega) \left[\delta(\omega - \omega') - \delta(\omega + \omega') \right]$$

$$\langle \text{Re}(a_{en}) \text{Re}(a_{e'm'}) \rangle = \frac{1}{2} C_e \delta_{ee'} \left(\delta_{nn'} \right)$$

$$\langle \text{Re}(a_{en}) \text{Im}(a_{e'm'}) \rangle = 0$$

$$\langle \text{Im}(a_{en}) \text{Im}(a_{e'm'}) \rangle = \frac{1}{2} C_e \delta_{ee'} \left(\delta_{nn'} \right)$$

$$\{a_{e0}, \text{Re}(a_{e1}), \text{Im}(a_{e1}), \dots, \text{Re}(a_{ee}), \text{Im}(a_{ee})\} = \begin{pmatrix} C_e & & & & \\ & e/2 & & 0 & \\ & 0 & e/2 & \dots & 0 \\ & & & \ddots & e/2 \end{pmatrix}$$

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$$\langle \text{Re}(a_{en}) \text{Re}(a_{e'm'}) \rangle = \frac{1}{2} C_e \delta_{ee'} \left[\delta_{mm'} + (-1)^m \delta_{m,-m'} \right]$$

$$\langle \text{Re}(a_{en}) \text{Im}(a_{e'm'}) \rangle = 0$$

$$\langle \text{Im}(a_{en}) \text{Im}(a_{e'm'}) \rangle = \frac{1}{2} C_e \delta_{ee'} \left[\delta_{mm'} - (-1)^m \delta_{m,-m'} \right]$$

$$m(a_{en}) = \begin{pmatrix} C_e & & & \\ & C_e/2 & 0 & 0 \\ & 0 & C_e/2 & \dots \\ & 0 & \dots & C_e/2 \end{pmatrix}$$

$$a_{en} \rightarrow e^{im\phi} a_{em}$$

Random field slideshow

Kendrick Smith
PSI 2019, Explorations in Cosmology

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

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

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

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

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

In cosmology,

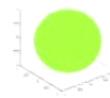
- 1-d random fields are usually **time series**
Denoted $f(t)$ in real space, or $f(\omega)$ in Fourier space
- 2-d random fields are usually **functions of angular coordinates**
Flat-sky: $f(\theta_x, \theta_y)$ in real space, $f(l_x, l_y)$ in Fourier space
All-sky: $f(n)$ in real space, f_{lm} in harmonic space
Power spectrum is usually denoted C_l (not $P(l)$)
Dimensionless power spectrum is $\Delta_l^2 = \frac{l(l+1)}{2\pi} C_l$
- 3-d random fields are usually **functions of spatial coordinates**
Denoted $f(x)$ in real space, or $f(k)$ in Fourier space
Dimensionless power spectrum is $\Delta(k)^2 = \frac{k^3}{2\pi^2} P(k)$

Curved sky: The spherical harmonic $Y_{lm}(\theta, \phi)$ is a special function defined for integers $\ell = 0, 1, 2, \dots$ and $m = -\ell, (-\ell+1), \dots, \ell$.

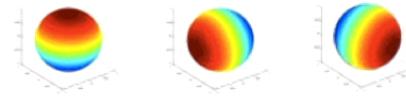
Spherical analogue of a plane wave e^{ikx} . The wavenumber ℓ is quantized (an integer), and there are $(2\ell+1)$ harmonics for each ℓ .

Any function $f(\theta, \phi)$ is representable as $f(\theta, \phi) = \sum_{lm} a_{lm} Y_{lm}(\theta, \phi)$

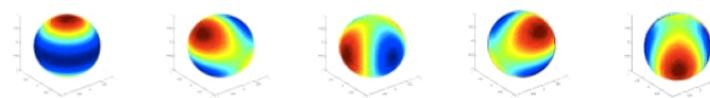
$\ell=0$ (monopole)



$\ell=1$ (dipole)

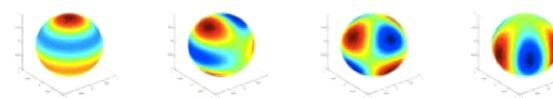


$\ell=2$ (quadrupole)

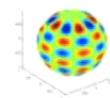


... etc ...

$\ell=3$ (octopole)



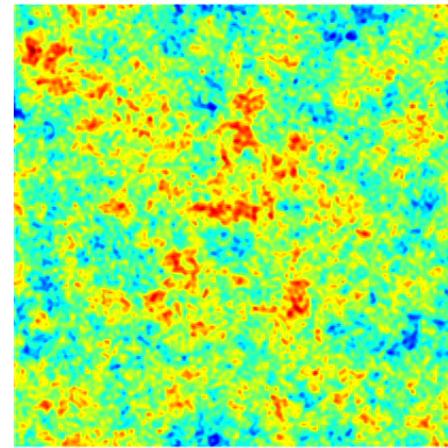
... etc ...



... etc ...

Reminder: A Euclidean Gaussian field $\phi(x)$ is easy to simulate.

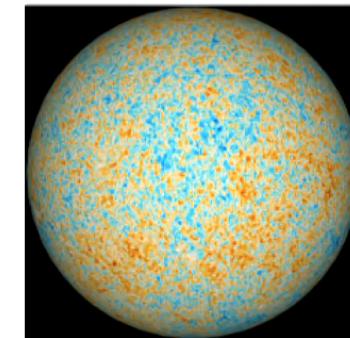
- For each Fourier mode k , let the real and imaginary parts of $\phi(k)$ be random Gaussian numbers with variance $P(k)/2$.
- Detail: don't forget $\phi(-k) = \phi(k)^*$
- If the real-space representation is desired (e.g. for plotting purposes), just take the Fourier transform $\phi(k) \rightarrow \phi(x)$.



A **curved-sky** Gaussian field $f(\theta, \phi)$ is simulated as follows:

- For each multipole ℓ ,
 - Let $a_{\ell 0}$ be a real Gaussian number with variance C_1
 - For $m=1, \dots, \ell$, let $a_{\ell m}$ be a complex number whose real and imaginary parts are Gaussians with variance $C_\ell/2$.
 - Fill in negative m -values using the identity
$$a_{\ell, -m} = (-1)^m (a_{\ell m})^*$$
- If the real-space representation is desired (e.g. for plotting purposes), take the “spherical transform”

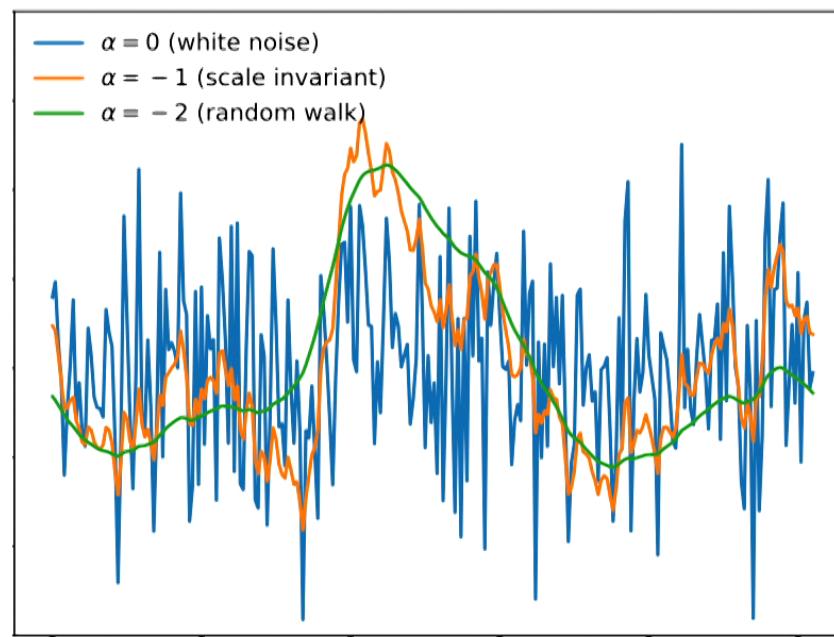
$$f(\theta, \phi) = \sum_{lm} a_{lm} Y_{lm}(\theta, \phi)$$



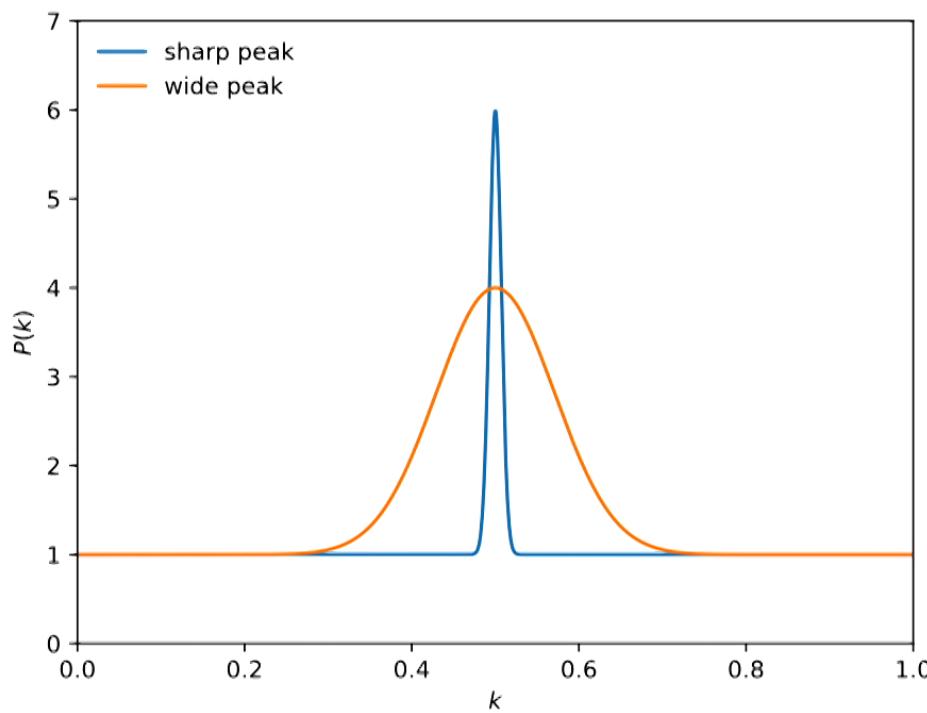
One-dimensional examples. First, Gaussian random fields with power-law spectra $P(\omega) \propto \omega^\alpha$.

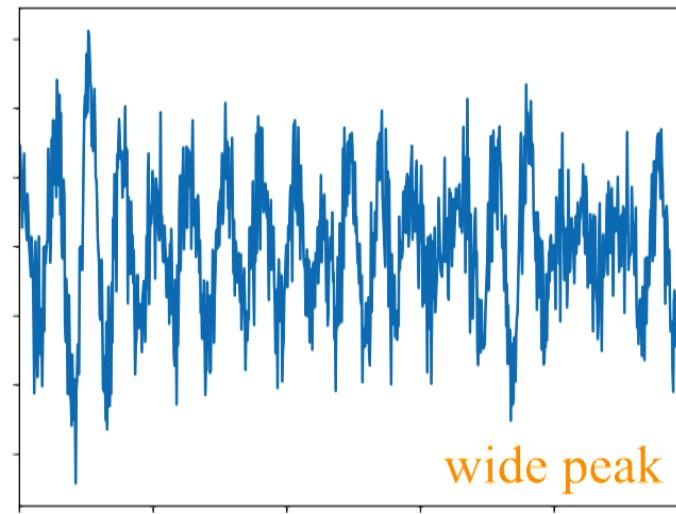
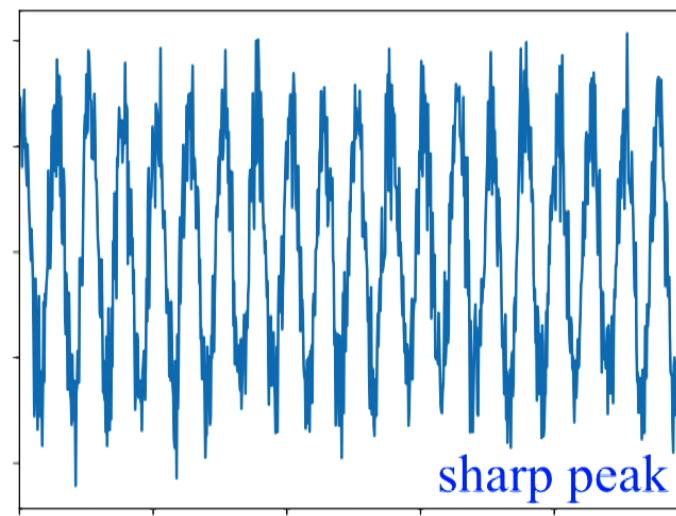
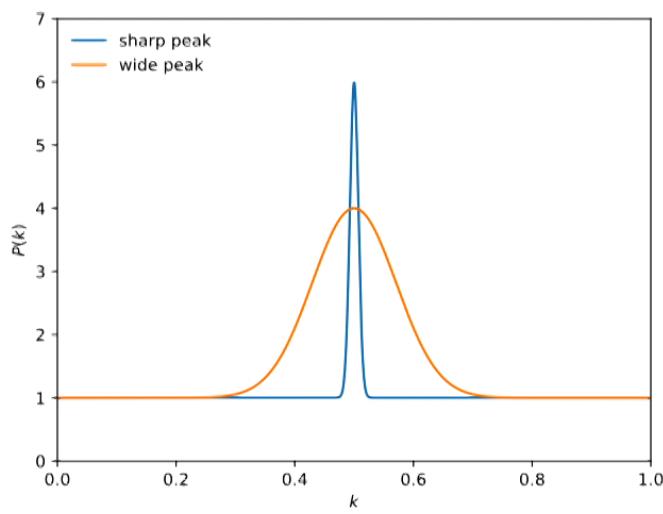
$\alpha = 0$: White noise

$\alpha < 0$: “Red” noise

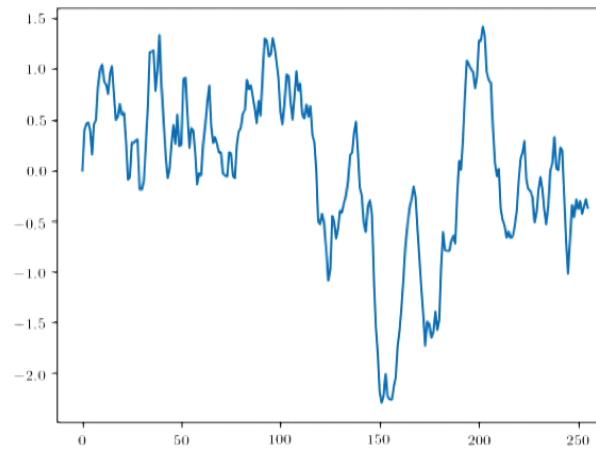


Next example: one-dimensional Gaussian random field, whose power spectrum is a constant (white noise), plus a peak which can be either “sharp” or “wide” in k .





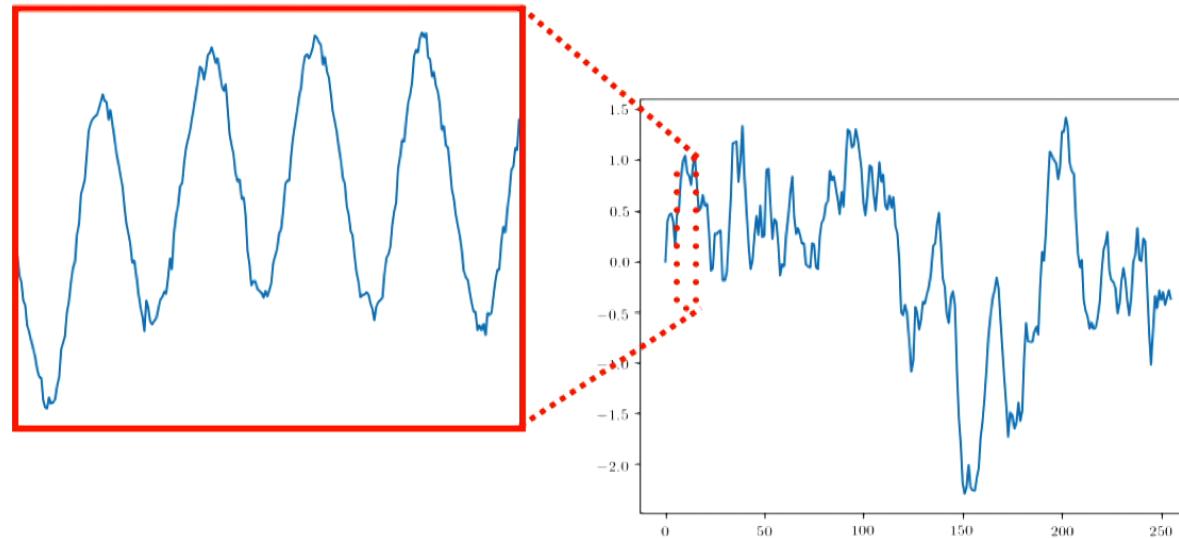
A realistic detector noise timestream might look like this:



Long timescales: red noise

A realistic detector noise timestream might look like this:

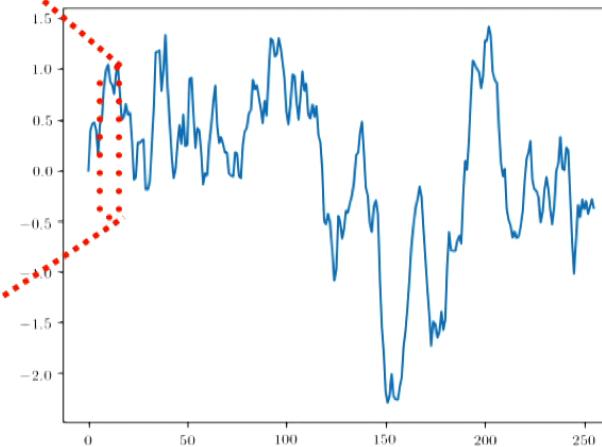
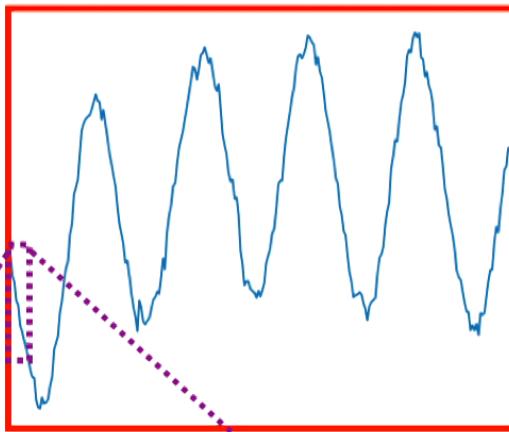
Intermediate timescales: sinusoidal



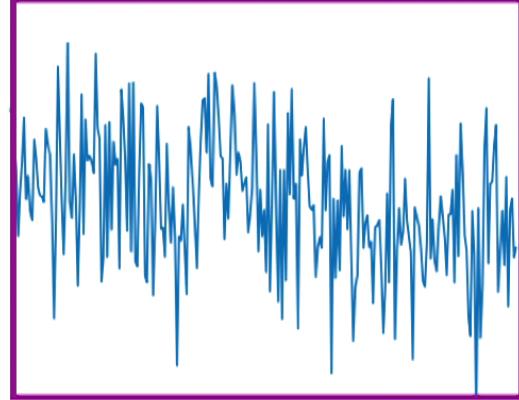
Long timescales: red noise

A realistic detector noise timestream might look like this:

Intermediate timescales: sinusoidal

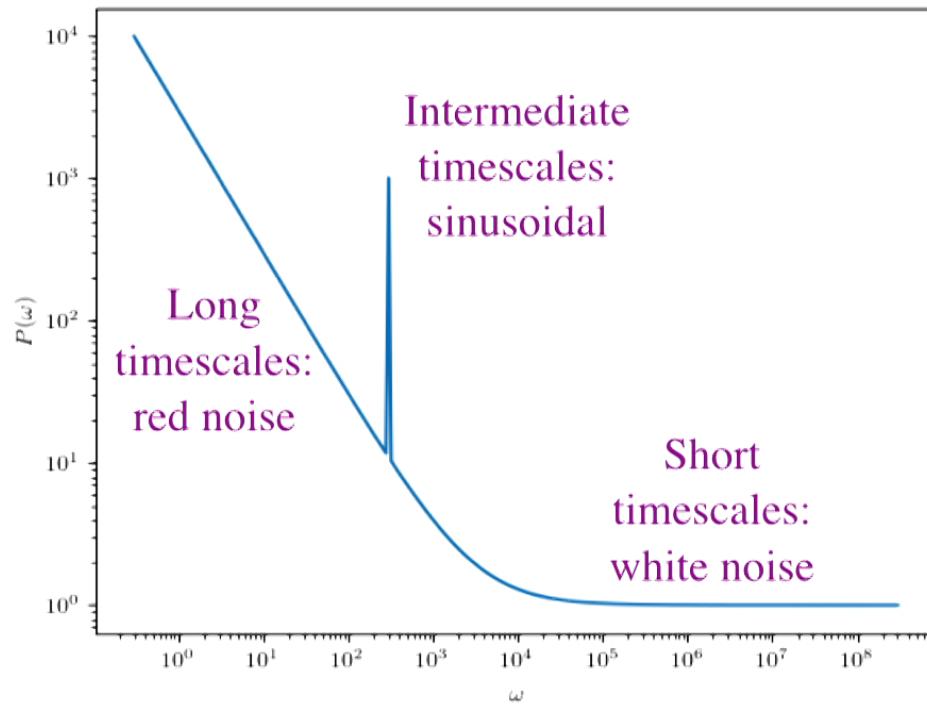


Long timescales: red noise



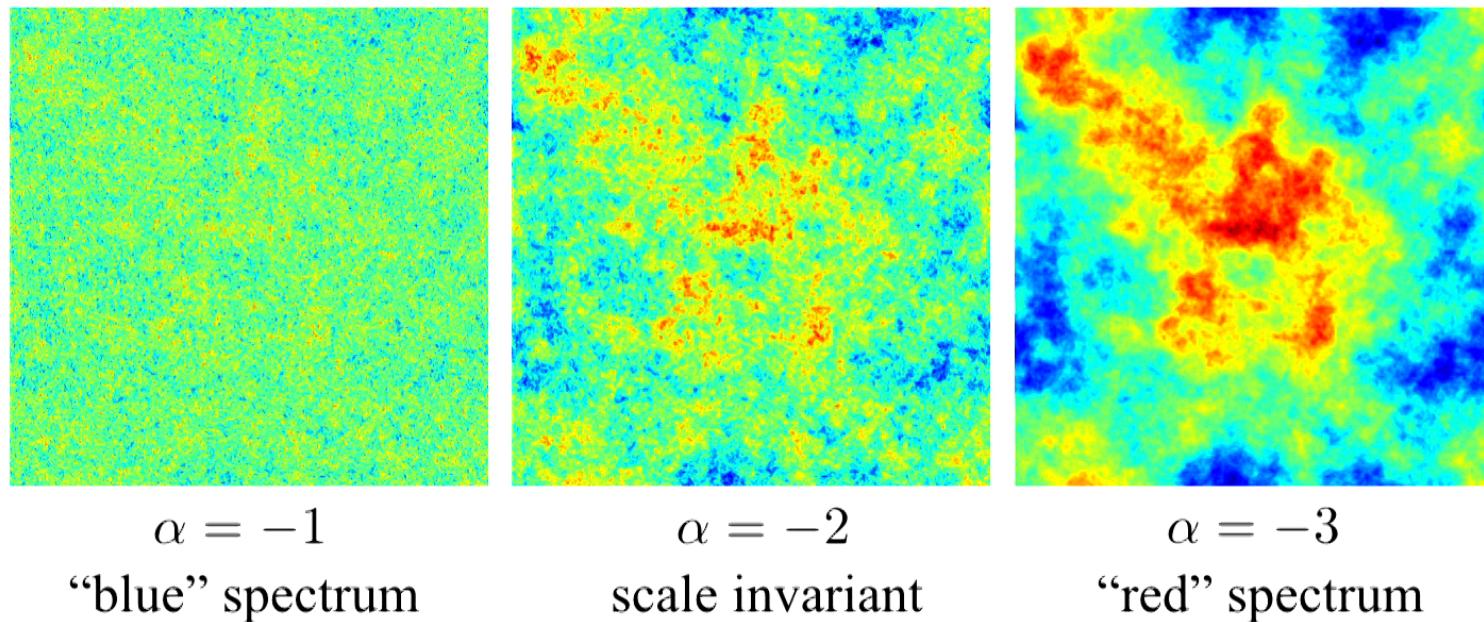
Short timescales:
white noise

Associated noise power spectrum:

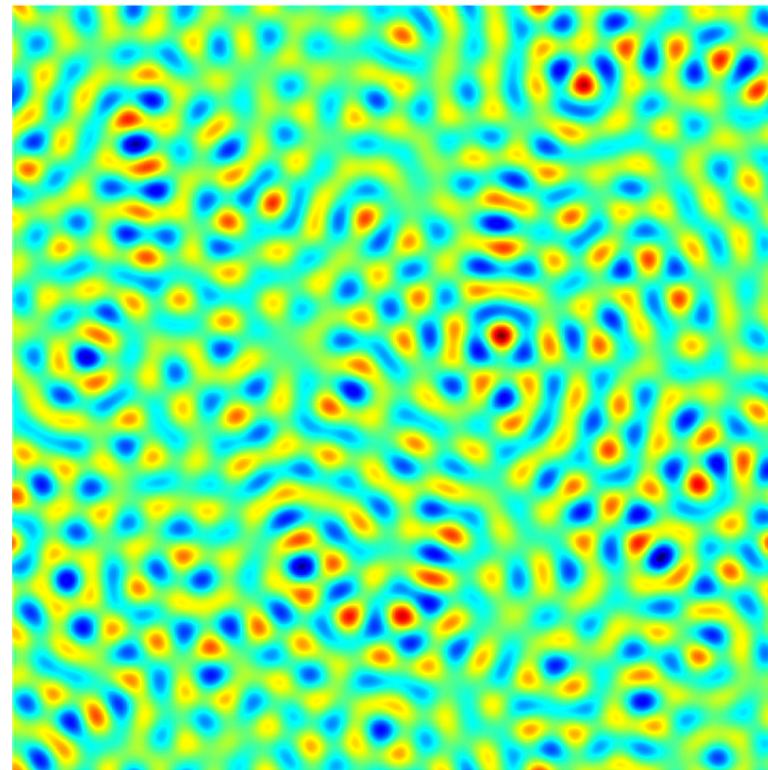


(Plots on the previous slide were generated by simulating a 1-d Gaussian random field with this power spectrum.)

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

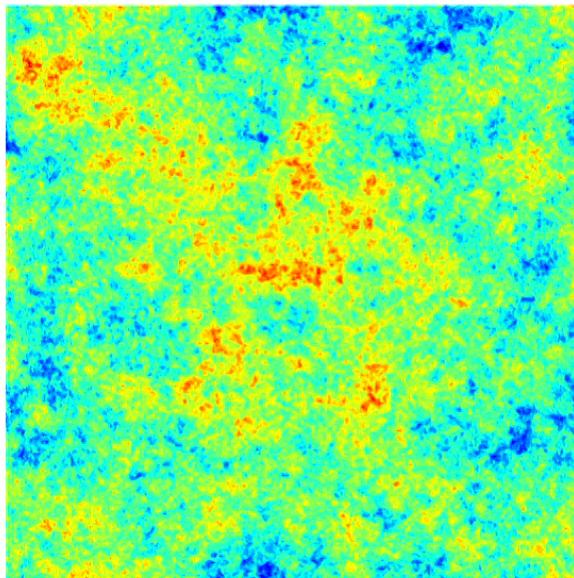


Delta function power spectrum: $P(l) \propto \delta(l-l_0)$

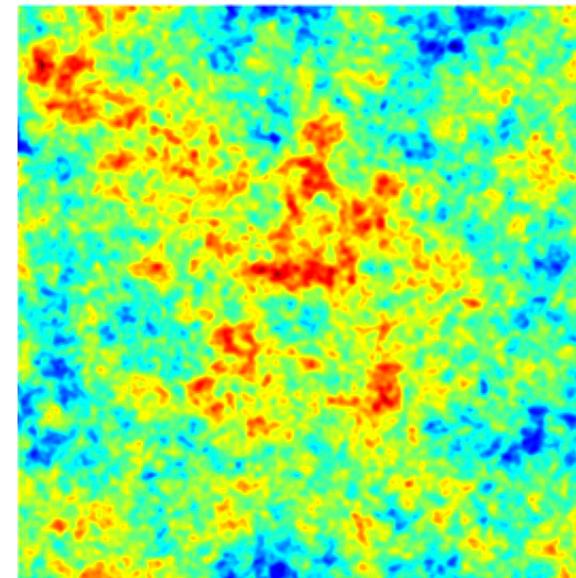


Well-defined characteristic scale

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

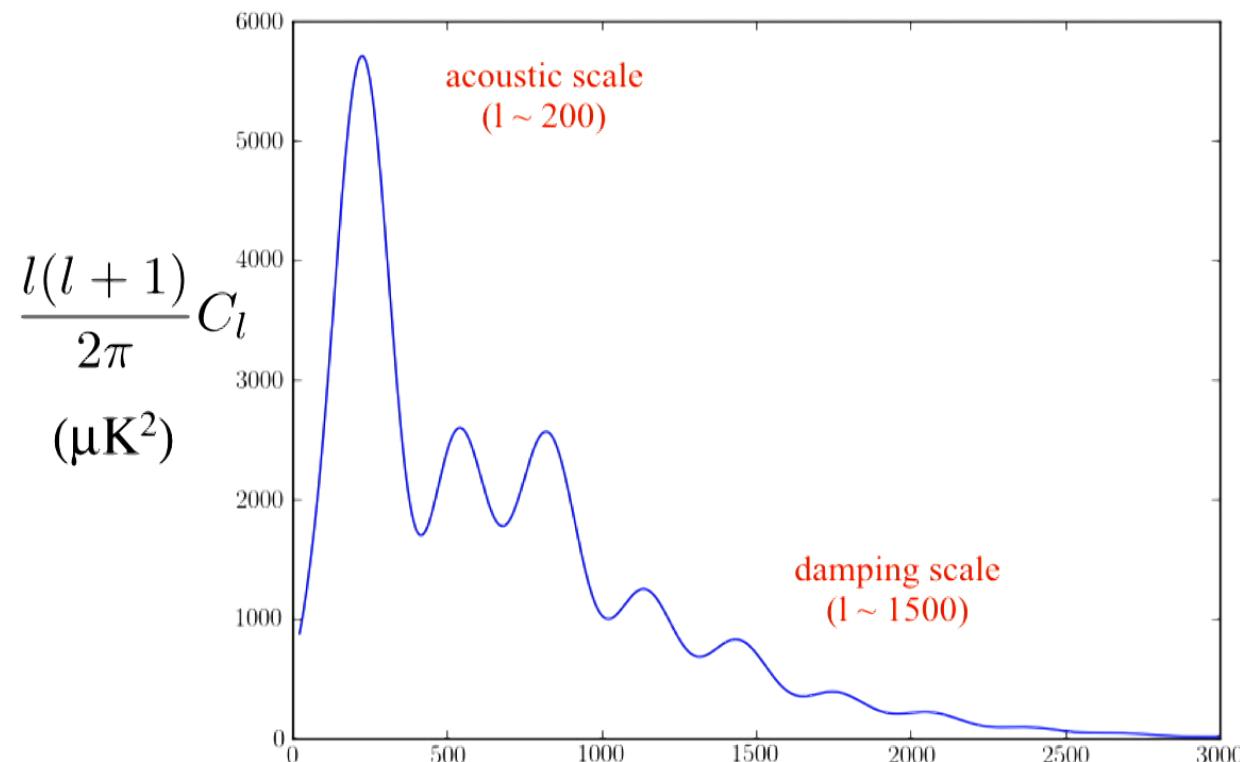


Scale invariant power spectrum: $P(l) \propto l^{-2}$



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

CMB power spectrum

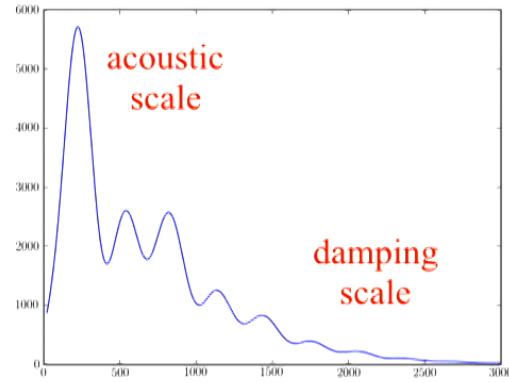


Angular wavenumber l
Calculated numerically!

A hand-waving explanation of the physics which gives rise to these two scales.

- **Acoustic scale:** arises because the universe is a plasma between the big bang ($a=0$) and CMB formation ($a=10^{-3}$).

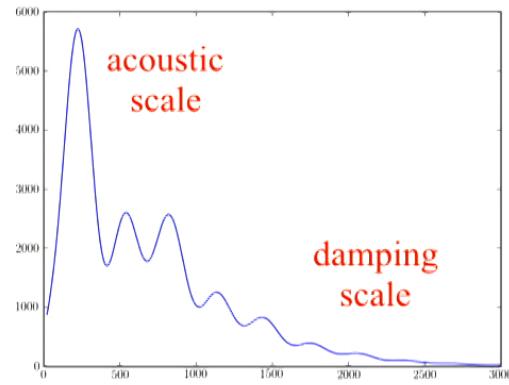
In a plasma, the perturbations satisfy equations of motion which are similar to the “wave equation” example from lecture. As in that example, the effect is to imprint oscillatory features on the power spectrum.



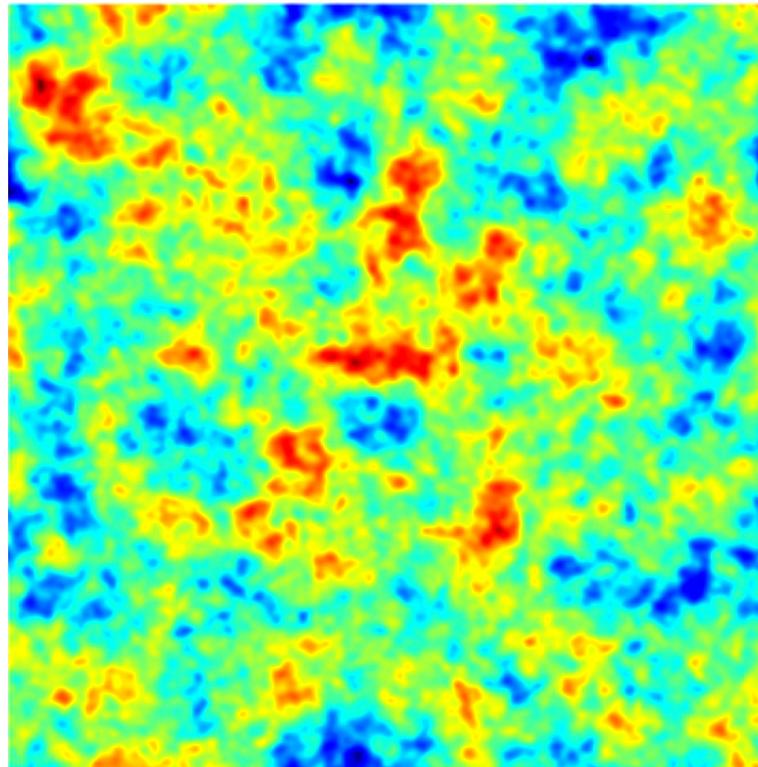
A hand-waving explanation of the physics which gives rise to these two scales.

- Damping scale: arises because photons have a nonzero mean free path (plasma is not “tightly coupled”).

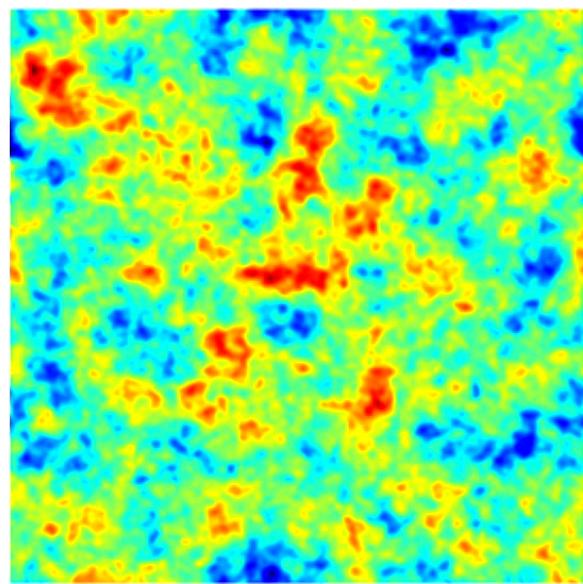
This acts as a source of diffusion, “damping” or reducing fluctuations on small scales. Similar to the “boxcar filter” example from lecture!



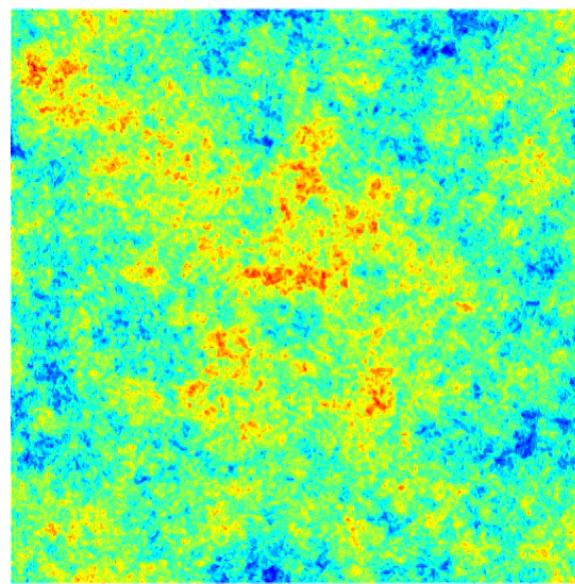
A Gaussian map with the CMB power spectrum.



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

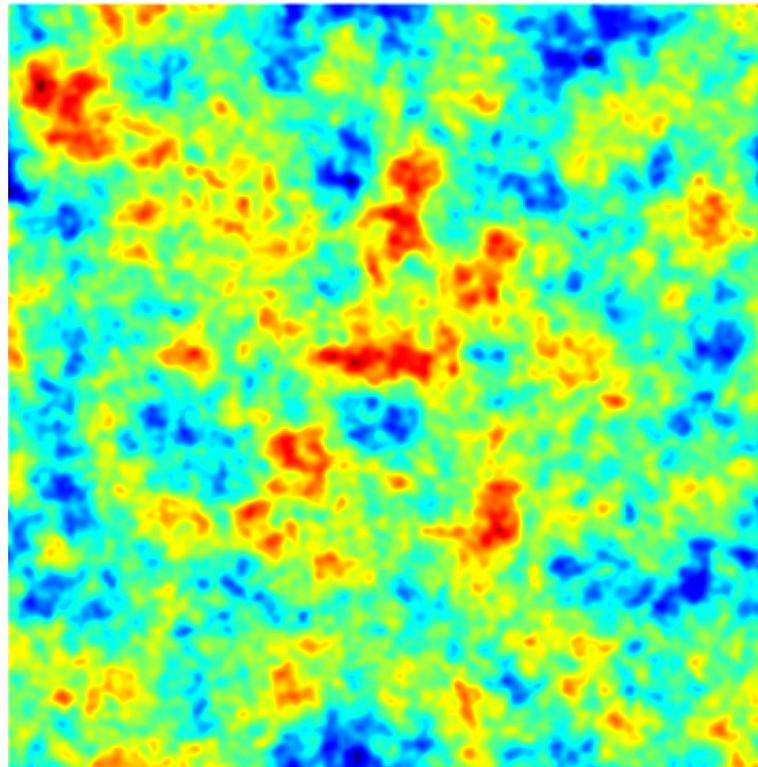


CMB power spectrum



Scale invariant power spectrum

A Gaussian map with the CMB power spectrum.

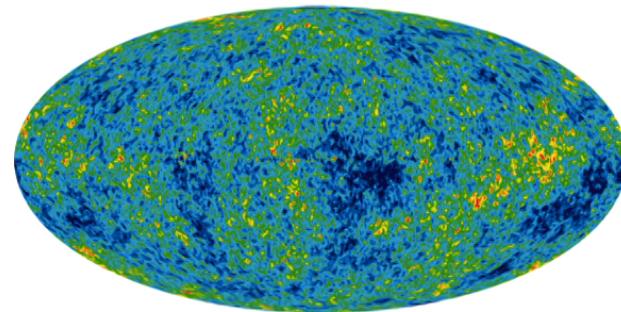


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this is a perfect simulation of the true CMB!

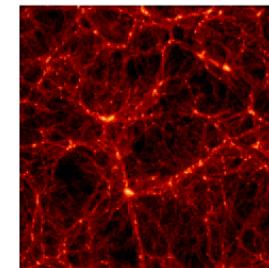
Slow-roll single-field inflation predicts that initial perturbations are small ($\sim 10^{-5}$) and Gaussian (at $\sim 10^{-7}$ level).

At early times, the perturbations are small enough that linear perturbation theory is a good approximation. This implies that perturbations are Gaussian at early times.

Perturbations grow via gravitational instability, and are order-one at late times. The perturbations start to evolve nonlinearly, and perturbations are non-Gaussian at late times.



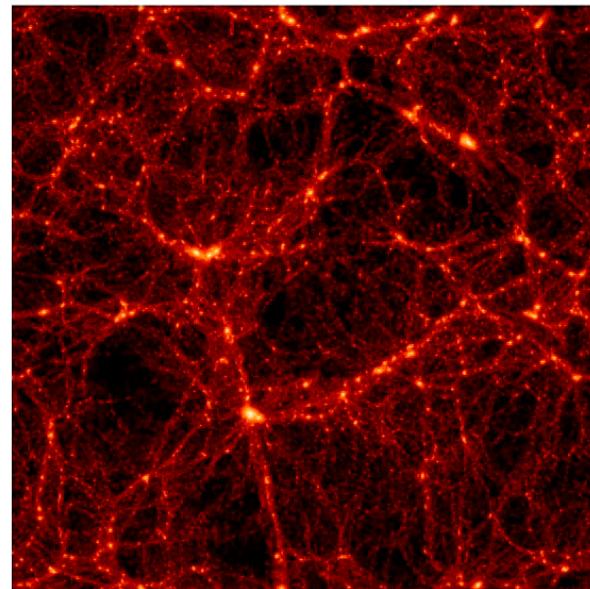
$z=10^3$ (Gaussian)



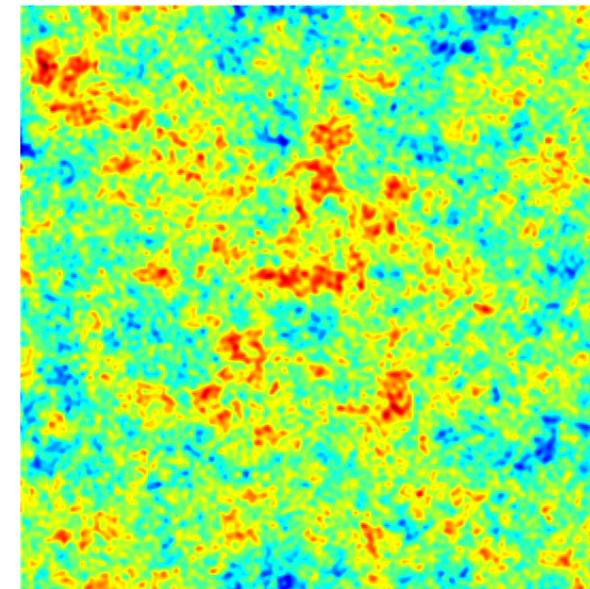
$z=0$ (non-Gaussian)

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!

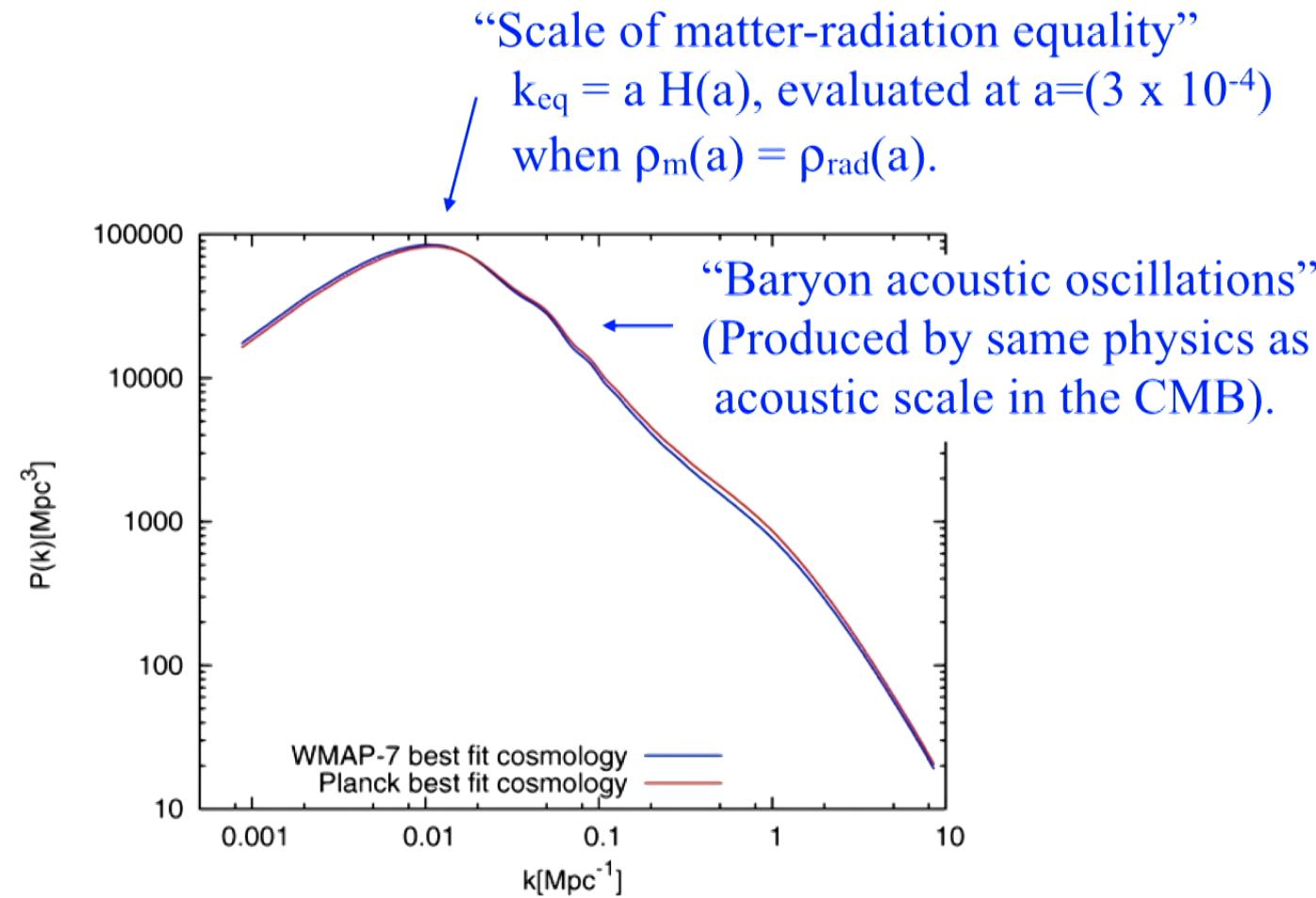


cosmological density
field at $z=0$

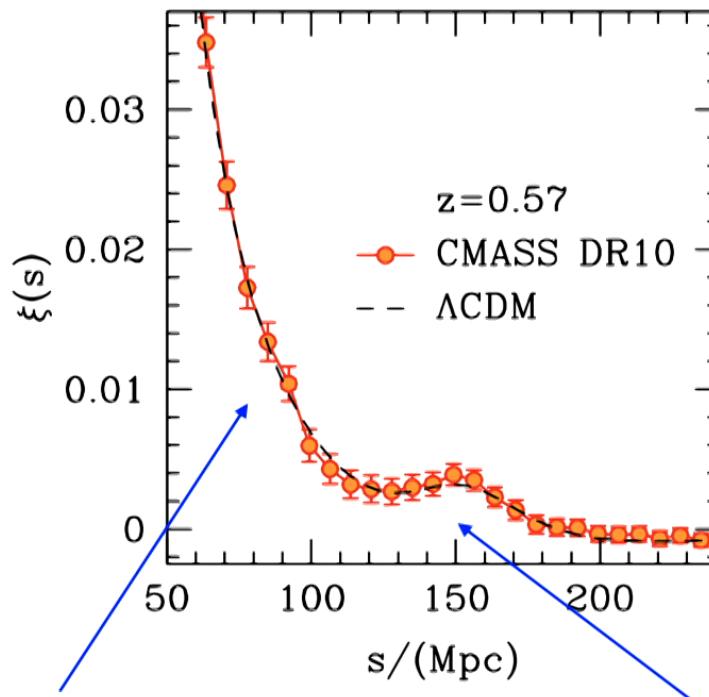


Gaussian field with
same power spectrum

3-d power spectrum $P(k)$ of the density field at $z=0$



Associated correlation function $\zeta(r)$
(Taken from a random paper, ignore data points!)



Matter-radiation scale $k_{\text{eq}} \sim 0.02 \text{ Mpc}^{-1}$
shows up as “correlation length”
 $(k_{\text{eq}})^{-1} \sim 50 \text{ Mpc}$ in $\zeta(r)$

Baryon acoustic oscillations show
up as a single peak in $\zeta(r)$.