Statistical Analysis in Cosmology

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Motivation Classes of uncertainty

Introduction

- the cosmological large-scale structure encodes a wealth of information about the evolution and origin of the Universe
- the data are plagged by many observational effects (sky mask, radial selection, bias, shot noise ...)
- statistical treatment is necessary
- compare observations with theory
- study structure formation

Motivation Classes of uncertainty

Classes of uncertainty

- intrinsic stochastic character: cosmic variance •1
- physical uncertainties: galaxy bias •2, nonlinear structure formation •3
- observational uncertainties: redshift distortions (linear, non-linear) •4, radial selection function (magnitud limited sample), sky mask (scanning strategy) •5
- mathematical/representation uncertainties: aliasing effects (mass assignment scheme, pixel window)



scheme: FK & Ensslin 2008

Motivation Classes of uncertainty

Cosmic variance

- intrinsic variance: particular realization of the Universe
- observational volume variance
- mathematical/representation (grid): number of k-vectors per mode.



plot: Jasche, FK, Wandelt & Ensslin 2010



Motivation Classes of uncertainty

Bias



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Motivation Classes of uncertainty

Nonlinear clustering





plot: Erdogdu et al 2004

Motivation Classes of uncertainty

Redshift distortions



take care with this picture! Nonlinear fogs are due to virialized random motions.



Kaiser 87; Ballinger et al 96; plots: Hamilton 97, 98

Motivation Classes of uncertainty

Redshift distortions



Motivation Classes of uncertainty

Completeness: radial selection function and sky mask





back

Motivation Classes of uncertainty

Aliasing: Mass assignment scheme



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Data model Notions of information Thermodynamics Shannon's entropy Fisher information

Data model: signal degradation model

Nonlinear data model: data d m-vector, signal s n-vector, n >> m

$$\mathbf{d} = R(\mathbf{s}) + \boldsymbol{\epsilon} \tag{1}$$

Linear data model

$$\mathbf{d} = \mathbf{R}\mathbf{s} + \boldsymbol{\epsilon}$$
(2)
$$d_i = \sum_j R_{ij}s_j + n_i$$
(3)

R response operator (m × n matrix) may include: mask, selection fnct, foregrounds, blurring fnct, PSF, pixel window ...
 ε noise: random component, white noise, colored noise, attention: mask, selection fnct, pixel window etc. (see Jing 2005, FK et al 2009)

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Estimate of the signal

How do we get an estimate of $s: \hat{s}$?

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Notions of information

- What is information?
- How do we quantify it?
- Etymology: (Latin) informare: give form to the mind
- Systems theory: *information is any type of pattern that influences the formation of other patterns*
- J. D. Bekenstein 2003: the physical world is made of information itself
- Relation between entropy and information: Maxwell's demon

Data model Notions of information **Thermodynamics** Shannon's entropy Fisher information

Information and entropy: Maxwell's demon

- Container in thermal equilibrium divided into 2 parts A and B with a trapdoor
- Demon lets faster molecules pass from B to A
- Kinematic energy is reduced in B
- Violation of second law of thermodynamics?
- The information on the molecule velocities increases the overall entropy!
- Information and entropy are tightly related.



Data model Notions of information **Thermodynamics** Shannon's entropy Fisher information

Information and entropy

Entropy

$$S = -k_B \sum_i P_i \ln P_i \tag{4}$$

density of states Ω

$$S = k_B \ln \Omega \tag{5}$$

Data model Notions of information Thermodynamics Shannon's entropy Fisher information

Shannon's entropy

- Claude Elwood Shannon (April 30, 1916 February 24, 2001), father of information theory, electronic ingeneer worked for Bell Labs (Shannon 1948 A mathematical theory of communication vink)
- Shannon's entropy

$$H(\mathbf{x}) = -\sum_{i} P(x_i) \log_b P(x_i)$$
(6)

units of entropy: b=2: bits; b=e: nats; b=10: dits conditional entropy

$$H(\mathbf{y}|\mathbf{x}) = \sum_{i,j} P(x_i, y_j) \log_b \frac{P(y_j)}{P(x_i, y_j)}$$
(7)

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Shannon's entropy

Kullback Leibler distance between two distributions (Jones test!)

$$D_{\rm KL}(P||Q) = \sum_{i} P_i \log_b \frac{P_i}{Q_j}$$
(8)

Mutual information

$$I(x, y) = \sum_{i,j} P(x_i, x_j) \log_b \frac{P(x_i, x_j)}{P(x_i)P(y_j)}$$
(9)

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Cramer-Rao inequality/lower bound

Harald Cramer (September 25, 1893 October 5, 1985)
 Swedish mathematician, actuary, and statistician

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- Calyampudi Radhakrishna Rao (born September 10, 1920) Indian statistician. Prof. em. at Penn State Univ. and Res. Prof. Univ. at Buffalo (still today! look at ink)
- unbiased estimator

$$\langle \hat{s} \rangle = s$$
 (10)

$$\langle \hat{s} - s \rangle \equiv \int \mathrm{d}d \, P(d|s)(\hat{s} - s) = 0$$
 (11)

 $\int \mathrm{d}d\,(\hat{s} - s) \frac{\partial P(d|s)}{\partial s} - \int \mathrm{d}d\,P(d|s) = 0 \tag{12}$ Francisco-Shu Kitaura Statistical Analysis in Cosmology

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Cramer-Rao inequality/lower bound

Cauchy Schwarz inequality, inner product:

$$|\langle x, y \rangle|^{2} \leq \langle x, x \rangle \langle y, y \rangle$$

$$(14)$$

$$\rightarrow \left[\int \mathrm{d}d \, \left(\frac{\partial \ln P(d|s)}{\partial s} \right)^{2} P(d|s) \right] \left[\int \mathrm{d}d \, (\hat{s} - s)^{2} P(d|s) \right] \geq 1$$

$$(15)$$

Mean Squared Error (MSE)

$$e^2(s) \equiv \langle (\hat{s} - s)^2 \rangle = \int \mathrm{d}d \, (\hat{s} - s)^2$$
 (16)

Fisher information

$$\mathcal{I}(s) \equiv \int \mathrm{d}d \, \left(\frac{\partial \ln P(d|s)}{\partial s}\right)^2 P(d|s) \equiv \left\langle \left(\frac{\partial \ln P(d|s)}{\partial s}\right)^2 \right\rangle \tag{17}$$

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Cramer-Rao inequality/lower bound

$$e^2 \mathcal{I} \ge 1$$
 (18)

- If $e^2 \mathcal{I} = 1 \rightarrow$ Minimum Variance Unbiased (MVU) estimator
- \blacksquare In general there is a statistical bias ${\rm B}(\hat{s})\equiv \langle \hat{s}\rangle -s$

$$MSE(\hat{s}) = VAR(\hat{s}) + B^{2}(\hat{s})$$
(19)

$$VAR(\hat{s}) \equiv \sigma^{2}(s) \equiv \langle (\hat{s} - \langle \hat{s} \rangle)^{2} \rangle$$
 (20)

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Fisher information

Score

$$S \equiv \frac{\partial}{\partial s} \ln P(d|s) = \frac{1}{P(d|s)} \frac{\partial P(d|s)}{\partial s}$$
(21)

Fisher information: variance of the score

$$\mathcal{I}(s) \equiv \left\langle \left(\frac{\partial \ln P(d|s)}{\partial s} \right)^2 \right\rangle \tag{22}$$

regularity condition

$$\int \mathrm{d}d \, \frac{\partial^2 P(d|s)}{\partial s^2} = 0 \tag{23}$$

$$\mathcal{I}(s) = -\langle \frac{\partial^2 \ln P(d|s)}{\partial s^2} \rangle$$
(24)

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Fisher information

 $\mathcal{I}(s) = -\langle \frac{\partial^2 \ln P(d|s)}{\partial s^2} \rangle$ (25) $= -\int \mathrm{d}d P(d|s) \left[\frac{\partial}{\partial s} \left(\frac{1}{P(d|s)} \frac{\partial P(d|s)}{\partial s} \right) \right]$ $= -\int \mathrm{d}d\,P(d|s) \left[-\frac{1}{P(d|s)^2} \left(\frac{\partial P(d|s)}{\partial s} \right)^2 + \frac{1}{P(d|s)} \frac{\partial^2 P(d|s)}{\partial s^2} \right]$ $= \int \mathrm{d}d \, P(d|s) \frac{1}{P(d|s)^2} \left(\frac{\partial P(d|s)}{\partial s}\right)^2 - \int \mathrm{d}d \, \frac{\partial^2 P(d|s)}{\partial s^2}$ (26)

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Fisher information

Generalization to Fisher matrix

$$\mathcal{I}(s)_{ij} = -\langle \frac{\partial^2}{\partial s_i \partial s_j} \ln P(d|s) \rangle$$
(27)

- Information may be seen to be a measure of the sharpness/curvature of the support curve (ln P(d|s)) near the Maximum Likelihood estimate of s.
- What is the Maximum Likelihood?

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Estimator of the signal

expectation/mean/ensemble average of s:

$$\mathbf{E}[\mathbf{s}] = \langle \mathbf{s} \rangle \tag{28}$$

take care specify ensemble average!

$$\mathbf{E}[\mathbf{s}] = \int \mathrm{d}\mathbf{s} \,\mathrm{d}\mathbf{p} \, P(\mathbf{s}, \mathbf{p} | \mathbf{d}) \, \mathbf{s} = \langle \mathbf{s} \rangle_{(\mathbf{s}, \mathbf{p} | \mathbf{d})} \tag{29}$$

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Probability theory axioms

Sum rule: OR (Venn diagram) $P(\mathbf{a}_1 + \mathbf{a}_2 | \mathbf{c}) = P(\mathbf{a}_1 | \mathbf{c}) + P(\mathbf{a}_2 | \mathbf{c}) - P(\mathbf{a}_1, \mathbf{a}_2 | \mathbf{c})$ (30)

$$P(\mathbf{a}_1 + \mathbf{a}_2 | \mathbf{c}) = P(\mathbf{a}_1 | \mathbf{c}) + P(\mathbf{a}_2 | \mathbf{c}) - P(\mathbf{a}_1, \mathbf{a}_2 | \mathbf{c})$$
(3)

Product rule: AND

$$P(\mathbf{a}, \mathbf{b} | \mathbf{c}) = P(\mathbf{a} | \mathbf{b}, \mathbf{c}) P(\mathbf{b} | \mathbf{c})$$
(31)

Invariance under permutation of arguments

$$P(\mathbf{s}, \mathbf{d}|\mathbf{p}) = P(\mathbf{s}|\mathbf{d}, \mathbf{p})P(\mathbf{d}|\mathbf{p})$$
(32)
$$P(\mathbf{d}|\mathbf{s}|\mathbf{p}) = P(\mathbf{s}|\mathbf{d}|\mathbf{s}|\mathbf{p})P(\mathbf{d}|\mathbf{p})$$
(32)

$$P(\mathbf{d}, \mathbf{s}|\mathbf{p}) = P(\mathbf{d}|\mathbf{s}, \mathbf{p})P(\mathbf{s}|\mathbf{p}),$$
 (33)

Probability distribution functions are always conditioned on some prior information!

Conditional probabilities Probability theory axioms **Bayes theorem** Bayesian inference steps Informative priors Non-informative priors

Bayes theorem: the posterior/inference

 Thomas Bayes (c. 1702 17 April 1761) was an English mathematician and Presbyterian minister

$$P(\mathbf{s}|\mathbf{d}, \mathbf{p}) = \frac{P(\mathbf{s}|\mathbf{p})P(\mathbf{d}|\mathbf{s}, \mathbf{p})}{P(\mathbf{d}|\mathbf{p})}$$
(34)
posterior = prior × likelihood/evidence

- Likelihood: $\mathcal{L}(\mathbf{s}|\mathbf{d},\mathbf{p}) = \mathcal{P}(\mathbf{d}|\mathbf{s},\mathbf{p})$
- update of prior with posterior \rightarrow learning algorithm
- Bayesian notion of information: information is encoded in conditional probability distribution functions

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Evidence

- normalization of the posterior
- margnalization over the signal

$$P(\mathbf{d}|\mathbf{p}) = \int \mathrm{d}\mathbf{s} P(\mathbf{d}, \mathbf{s}|\mathbf{p}) = \int \mathrm{d}\mathbf{s} P(\mathbf{s}|\mathbf{p}) P(\mathbf{d}|\mathbf{s}, \mathbf{p})$$
(35)

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Bayesian inference steps

- Definition of the prior: knowledge of the underlying signal
- Definition of the likelihood: nature of the observed data
- Linking the prior to the likelihood: link signal to the data
- Bayes theorem: the posterior
- Maximization of the posterior: Maximum a posteriori: MAP
- Sampling the posterior: MCMC (read Neal 93), importance sampling, population Monte Carlo (M. Kilbinger)

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Informative priors

- Gaussian prior (Wiener 1949, Rybicki & Press 1992, Zaroubi et al 1995) \rightarrow Thikonov regularization
- Lognormal prior/nonlinear transformation (Tarantola & Valette 1982, FK et al 2010)
- Expanded Gaussian prior (Juszkiewiz et al 95, Bernardeau & Kofman 95, Colombi 94, FK 2010)

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Gaussian prior

Gaussian likelihood

$$P(\mathbf{d}|\mathbf{s},\mathbf{p}) \propto \exp\left(-\frac{1}{2}\mathbf{s}^{\dagger}\mathbf{S}^{-1}\mathbf{s}
ight)$$
 (36)

$$S = \langle ss^{\dagger} \rangle_{(s|p)}$$

Wiener-filter $\hat{s} = Fd$ with

$$F = (S^{-1} + R^{\dagger}N^{-1}R)^{-1}R^{\dagger}N^{-1} = SR^{\dagger}(RSR^{\dagger} + N)^{-1}$$

$$N \equiv \langle \epsilon \epsilon^{\dagger} \rangle_{(\epsilon|p)}$$

take care with the definition of the noise matrix

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Non-informative priors

- Flat prior
- Jeffrey's prior (prior for the power-spectrum: FK & Ensslin 08)
- Entropic prior (Jaynes 63, Narayan & Nityananda 86, Skilling 89, FK & Ensslin 08)
- (Edwin Thompson Jaynes (Waterloo, Iowa, July 5, 1922 St. Louis, Missouri, April 30, 1998) Professor of Physics at Washington University in St. Louis)

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Flat prior

- improper prior: integral diverges to infinity
- maximization leads to maximum likelihood ML
- Gaussian likelihood

$$P(\mathbf{d}|\mathbf{s},\mathbf{p}) \propto \exp\left(-\frac{1}{2}\chi^2(\mathbf{s})\right)$$
 (37)

$$\chi^{2}(\mathbf{s}) \equiv \boldsymbol{\epsilon}^{\dagger} \mathbf{N}^{-1} \boldsymbol{\epsilon}$$

COBE-filter: $\mathbf{F} = (\mathbf{R}^{\dagger} \mathbf{N}^{-1} \mathbf{R})^{-1} \mathbf{R}^{\dagger} \mathbf{N}^{-1}$

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Flat prior

Poissonian likelihood

$$P(\mathbf{N}|\boldsymbol{\lambda}, \mathbf{p}) = \Pi_{i} \exp(-\lambda_{i}) \frac{\lambda_{i}^{N_{i}}}{N_{i}}$$
(38)

 Richardson-Lucy deconvolution algorithm (Richardson 1972, Lucy 1974, Shepp & Vardi 1982)

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Lognormal prior

continuity equation:

$$\frac{\mathrm{d}\rho}{\mathrm{d}t} + \frac{1}{a}\rho\nabla\mathbf{r}\cdot\mathbf{v} = 0, \tag{39}$$

solution:

$$\rho = \langle \rho \rangle e^{s}, \ s = -\int \mathrm{d}t \frac{1}{a} \nabla_{\mathbf{r}} \cdot \mathbf{v}, \tag{40}$$

- if s is Gaussian at all times $\rightarrow \rho$ is lognormal distributed (Coles & Jones 91)
- when structures start to virialize the peculiar velocity field changes
- relax the Gaussian assumption Colombi 94: skewed lognormal model with the 1D Edgeworth exansion. (based on the skewed Gaussian Edgeworth expansion: Juszkiewicz, Bouchet & Colombi 93)

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Multidimensional

Let me introduce here the multidimensional case:

$$\Phi_i \equiv \ln \rho_i - \langle \ln \rho \rangle = s_i - \mu_i, \quad \nu_i \equiv \sum_j S_{ij}^{-1/2} \Phi_i , \quad (41)$$

 $s_i = \ln(
ho_i/\langle
ho
angle) = \ln(1+\delta_{\mathrm{M}i})$

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Multidimensional

Multidimensional Edgeworth expansion

$$P(\mathbf{\Phi}) = \frac{\mathrm{d}\boldsymbol{\nu}}{\mathrm{d}\mathbf{\Phi}} P(\boldsymbol{\nu}) = (\mathrm{det}(\mathbf{S}))^{-1/2} G(\boldsymbol{\nu})$$

$$\times \left[1 + \frac{1}{3!} \sum_{ijk} \langle \nu_i \nu_j \nu_k \rangle_c h_{ijk}(\boldsymbol{\nu}) + \frac{1}{4!} \sum_{ijkl} \langle \nu_i \nu_j \nu_k \nu_l \rangle_c h_{ijkl}(\boldsymbol{\nu}) \right.$$

$$\left. + \frac{1}{6!} \sum_{ijklmn} \left[\frac{1}{3!3!2} \sum_{j_1 \dots j_6 \in [1, \dots, 6]} \tilde{\epsilon}_{j_1 \dots j_6} \langle \nu_{ij_1} \nu_{ij_2} \nu_{ij_3} \rangle_c \langle \nu_{ij_4} \nu_{ij_5} \nu_{ij_6} \rangle_c \right]_{10} h_{ijklmn}(\boldsymbol{\nu}) + \dots \right] ,$$

$$(42)$$

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Lognormal model

• Oth order: lognormal model $(G(\boldsymbol{\nu}) \rightarrow P(\boldsymbol{\delta}_{\mathrm{M}}|\mathbf{S}))$ $\langle \ln \rho_i \rangle = \ln \langle \rho \rangle + \mu_i$

$$P(\boldsymbol{\delta}_{\mathrm{M}}|\mathbf{S}) = \frac{1}{\sqrt{(2\pi)^{N_{\mathrm{cells}}}\det(\mathbf{S})}} \prod_{k} \frac{1}{1+\delta_{\mathrm{M}k}}$$

$$\times \exp\left(-\frac{1}{2} \sum_{ij} \left(\ln(1+\delta_{\mathrm{M}i}) - \mu_{i}\right) S_{ij}^{-1} \left(\ln(1+\delta_{\mathrm{M}j}) - \mu_{j}\right)\right),$$
(43)

multidimensional implementation for matter field reconstructions: FK, Jasche & Metcalf 2009; applied to SDSS DR7: Jasche, FK, Li & Ensslin 2010 when $\delta_M \ll 1 \rightarrow$ Gauss distribution

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Maximum a posteriori

• Let us define the energy $E(\mathbf{s})$

$$\mathsf{E}(\mathbf{s}) \equiv -\ln\left(P\left(\mathbf{s}|\mathbf{d},\mathbf{S}\right)\right),\tag{44}$$

MAP

$$\frac{\partial E(\mathbf{s})}{\partial s_l} = 0, \tag{45}$$

 Krylov conjugate gradient schemes (FK & Ensslin 2008; Jasche, FK, Wandelt, Ensslin 2009; FK, Jasche, & Metcalf 2009)

$$s_i^{j+1} = s_i^j - \sum_k T_{ik} \frac{\partial E(\mathbf{s})}{\partial s_k}, \tag{46}$$

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Results: Wiener filter reconstruction of the SDSS DR6

Wiener-filter with the ARGO code: FK, Jasche, Li, Ensslin, Metcalf, Wandelt, Lemson & White 2009



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Results: detection of a super-void in the SDSS DR6

(about 250.000 galaxies from the main sample)





FK, Jasche, Li, Ensslin, Metcalf, Wandelt, Lemson & White 2009

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Results: detection of a super-void in the SDSS DR6

(about 250.000 galaxies from the main sample) \rightarrow cluster prediction





FK, Jasche, Li, Ensslin, Metcalf, Wandelt, Lemson & White 2009

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Results: matter statistics in the SDSS DR6



FK, Jasche, Li, Ensslin, Metcalf, Wandelt, Lemson & White 2009

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Results: lognormal filter against Wiener filter and inverse weighting

tests with the Millenium Run including selection function effects (about 350.000 mock galaxies)



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Results: lognormal filter against Wiener filter and inverse weighting



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Results: matter statistics in the lognormal reconstruction



FK, Jasche & Metcalf 2009 (upgrade of the ARGO code)

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Markov Chains

- Andrey Markov (June 14, 1856 N.S. July 20, 1922) was a Russian mathematician
- Famous papers:
 - A.A. Markov. "Extension of the limit theorems of probability theory to a sum of variables connected in a chain". reprinted in Appendix B of: R. Howard. Dynamic Probabilistic Systems, volume 1: Markov Chains. John Wiley and Sons, 1971. (original in Russian 1906)
 - applied to language and vowels: https://www.ink.application.com
- Gibbs-sampling, Metropolis-Hastings, Hybrid MCMC, Hamiltonian MCMC, etc

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Gaussian distributions: Gibbs sampling

- Geman & Geman 84, Wandelt 04, Eriksen et al 07, FK & Ensslin 08, Jasche, FK, Wandelt & Ensslin 10, (read Neal 93)
- Power spectrum and map sampling

$$\mathbf{s}^{j+1} \sim P(\mathbf{s}|\mathbf{S}^{j}, \mathbf{d})$$
 (47)
 $\mathbf{S}^{j+1} \sim P(\mathbf{S}|\mathbf{s}^{j+1})$ (48)

Wiener filter

$$\mathbf{s}^j = \hat{\mathbf{s}}^j + \mathbf{y}^j \tag{49}$$

 $\mathbf{y}^j = ((\mathbf{S}^j)^{-1} + \mathbf{R}^\dagger \mathbf{N}^{-1} \mathbf{R})^{-1} ((\mathbf{S}^j)^{-1/2} \mathbf{x}_1 + \mathbf{R}^\dagger \mathbf{N}^{-1/2} \mathbf{x}_2) \text{ with }$ Gaussian random variates \mathbf{x}_1 and \mathbf{x}_2

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Gaussian distributions: Gibbs sampling





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Sampling the posterior

Hamiltonian sampling (Taylor et al 2010, Jasche & FK 2010)

$$H(\mathbf{s},\mathbf{p}) = K(\mathbf{p}) + E(\mathbf{s}),$$
 (50)

kinetic term with a given mass as the variance for the momenta

$$\mathcal{K}(\mathbf{p}) = \frac{1}{2} \mathbf{p}^{\dagger} \mathbf{M}^{-1} \mathbf{p}, \tag{51}$$

Marginalization over the momenta

$$P(\mathbf{s}, \mathbf{p}) = \frac{e^{-H}}{Z_H} = \frac{e^{-K}}{Z_K} \frac{e^{-E}}{Z_E} = P(\mathbf{p})P(\mathbf{s}),$$
(52)

Please note, that the kinteic PDF is a Gaussian

 Marginalization occurs by drawing momenta from a Gaussian and Francisco-Shu Kitaura
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Sampling the posterior

 \blacksquare Hamiltonian evolution equations: $(\mathbf{s},\mathbf{p}) \rightarrow (\mathbf{s}',\mathbf{p}')$

$$\frac{\mathrm{d}\mathbf{p}}{\mathrm{d}t} = -\frac{\partial H}{\partial \mathbf{s}} = -\frac{\partial E}{\partial \mathbf{s}},$$
(53)
$$\frac{\mathrm{d}\mathbf{s}}{\mathrm{d}t} = \frac{\partial H}{\partial \mathbf{p}} = \mathbf{M}^{-1}\mathbf{p},$$
(54)

Metropolis-Hastings acceptance step

$$p_a = \min(1, e^{-\delta H}), \tag{55}$$

 $\delta H = H(\mathbf{s}', \mathbf{p}') - H(\mathbf{s}, \mathbf{p}) \rightarrow$ we do not care about the evidence!

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Skewed matter statistics: FK tbs



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Skewed matter statistics: FK tbs



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Conclusions

- There is a need to compare observations with theory as precisely as possible.
- Observations are plagued by many uncertainties which require a statistical treatment.
- The Bayesian approach is flexible and clear.
- We have shown that we can deal with complex models in this framework.