Measures of Cosmic Structure

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Standard Reference:

Martinez & Saar





Statistical Cosmological Principle

Cosmological Principle:

Universe is Isotropic and Homogeneous

Homogeneous & Isotropic Random Field $\psi(\vec{x})$:

Homogenous Isotropic $p[\psi(\vec{x} + \vec{a})] = p[\psi(\vec{x})]$ $p[\psi(\vec{x} - \vec{y})] = p[\psi(|\vec{x} - \vec{y}|)]$

Within Universe one particular realization $\psi(x)$:

<u>Observations</u>: only spatial distribution in that one particular $\psi(x)$ <u>Theory</u>: $p[\psi(x)]$

Ergodic Theorem

Ensemble Averages \iff Spatial Averages over one realization of random field

Basis for statistical analysis cosmological large scale structure

• In statistical mechanics Ergodic Hypothesis usually refers to time evolution of system, in cosmological applications to <u>spatial distribution</u> at one fixed time

Ergodic Theorem

Validity Ergodic Theorem:

- · Proven for Gaussian random fields with continuous power spectrum
- Requirement:

spatial correlations decay sufficiently rapidly with separation

such that

many statistically independent volumes in one realization



All information present in complete distribution function $p[\psi(x)]$ available from single sample $\psi(x)$ over all space

Fair Sample Hypothesis



 Weak cosmological principle (small fluctuations initially and today over Hubble scale)

+

+

Ergodic Hypothesis

fair sample hypothesis (Peebles 1980)



Discrete & Continuous Distributions

- How to relate discrete and continuous distributions:
- Define number density $n(\vec{x})$ for a point process:

$$n(\vec{x}) = \vec{n}[1 + \delta(\vec{x})] = \sum_{i} \delta_{D}(\vec{x} - \vec{x}_{i})$$

$$\delta_{D}(\vec{x}) \qquad \text{Dirac Delta function}$$

$$\left\langle \sum_{i} \delta_{D}(\vec{x} - \vec{x}_{i}) \right\rangle = \vec{n} \quad \text{ensemble average}$$









Correlation Functions

Gaussian (primordial and large-scale) density field: Autocorrelation function ξ(r) Fourier transform power spectrum P(k) ξ(r) = ξ(|r|) = ∫ dk/(2π)³ P_f(k)e^{-ik·r} Autocorrelation function completely specifies statistical properties of field
First order measure of deviations from uniformity
Nonlinear objects (halos): ξ(r) measure of density profile
Large Scales: related to dynamics of structure formation via e.g. cosmic virial theorem

Correlation Functions: related measures

Other measures related to $\xi(r)$:

- Second-order intensity
- $\lambda_2(r) = n^{-2} \xi(r) + 1$ n $g(r) = 1 + \xi(r)$
- Pair correlation functionConditional density
- $\Gamma(r) = \overline{n}(1 + \xi(r))$

Correlation Functions: related measures

$$J_3(r) \equiv \int_0^\infty \xi(y) y^2 dy$$

Volume averaged correlation function
$$\xi(r)$$

$$\overline{\xi}(r) = \frac{3}{4\pi r^3} \int_0^r 4\pi \xi(x) x^2 dx = \frac{3J_3(r)}{r^3}$$







Minimal Estimator

For galaxies close to the boundary the number of neighbours is Underestimated. One way to overcome this problem is to consider as centers for counting neighbours only galaxies lying within an inner window W_{in}

 $V_{\rm sh}\, is$ the volume of the shell of width $\, dr$



Edge-Corrected Estimator

- N_i(r): number of neighours at distance in the interval [r,r+dr] from galaxy I
- V_i: volume of the intersection of the shell with W
- W: when W a cube, an analytic expression for V_i can be found in Baddely et al. (1993).



Estimators Redshift Surveys

W

- In redshift surveys, galaxies are not sampled uniformly over the survey volume
- Depth selection: in magnitude-limited surveys, the sampling density decreases as function of distance
- Survey Geometry
 - boundaries of survey often nontrivially defined:
 - slice surveys
 - non-uniform sky coverage
 - etc.



Clustering in survey compared with sample of Poisson distributed points, following the same sampling behaviour in depth and survey geometry

Difference in clustering between data sample (D) and Poisson sample (R) genuine clustering

Estimators Redshift Surveys

Clustering in survey compared with sample of Poisson distributed points, following the same sampling behaviour in depth and survey geometry Difference in clustering between data sample (D) and Poisson sample (R) genuine clustering $\xi_{DP}(r) = \frac{n_R}{n_D} \frac{\langle DD \rangle}{\langle RR \rangle} - 1$ Davis-Peebles (1983) $\xi_{Ham}(r) = \frac{\langle DD \rangle \langle RR \rangle}{\langle DR \rangle^2} - 1$ Hamilton (1993) $\xi_{LS}(r) = 1 + \left(\frac{n_R}{n_D}\right)^2 \frac{\langle DD \rangle}{\langle RR \rangle} - 2 \frac{n_R}{n_D} \frac{\langle DR \rangle}{\langle RR \rangle}$ Landy-Szalay (1993)



Angular Correlation Function



Galaxy sky distribution:

- Galaxies clustered, a projected expression of the true 3-D clustering
- Probability to find a galaxy near another galaxy higher than average (Poisson) probability
- Quantitatively expressed by
- 2-pt correlation function $w(\theta)$:

 $dP(\theta) = \overline{n}^2 \{1 + w(\theta)\} d\Omega_1 d\Omega_2$

Excess probability of finding 2 gal's at angular distance $\boldsymbol{\theta}$







Angular Clustering Scaling











Angular Clustering Scaling





Redshift Distortions

 In reality, galaxies do not exactly follow the Hubble flow:

In addition to the cosmological flow, there are locally induced velocity components in a galaxy's motion:

$$cz = Hr + v_{pec}$$

the galaxy's peculiar velocity v_{pec}

• As a result, maps on the basis of galaxy z do not reflect the galaxies' true spatial distribution



















sky-redshift space 2-pt correlation function $\xi(\sigma,\pi)$







On average, $\xi_s(s)$ gets amplified wrt. $\xi_r(r)$

Linear perturbation theory (Kaiser 1987):

$$\xi_s(s) = (1 + \frac{2}{3}\Omega^{0.6} + \frac{1}{5}\Omega^{1.2})\xi_r(s)$$

Large distances: distortions due to large-scale flows







Deprojected Spatial Correlations



Stromlo-APM, Las Campanas CfA2, ESP redshift surveys. l +ζ(r) The fractal behavior at small scales dissapears at larger distances, providing evidence for a gradual transition to homogeneity. D₂= 3 Plot from Martínez, 1999, Science, 284, 445. (1) Loveday et al., 1995, ApJ, 442, 457 10 100 (2) Tucker et al., 1997, MNRAS, 285, L5 r (h⁻¹ Mpc) Guzzo et al., 2000, AA, 355, 1 (3)



Galaxy Luminosity Dependence



SDSS correlation function

for galaxies in different luminosity bins



Structural Insensitivity





2-pt correlation function is highly insensitive to the geometry & morphology of weblike patterns:

compare 2 distributions with same $\xi(\mathbf{r})$, cq. P(k), but totally different phase distribution

In practice, some sensitivity in terms of distinction Field, Filamentary, Wall-like and Cluster-dominated distributions:

because of different fractal dimensions







Clusters of Galaxies

Coma Cluster Perseus Cluster





Richness-Dependent Cluster Correlations



Richness-Dependent Cluster Correlations





Voronoi Models: Templates for the Cosmic Web









33



As function of mass, the correlation length $\ensuremath{r_{0}}$ and coherence length $\ensuremath{r_{a}}$ increase unanimously.



As function of mass, the correlation length $r_{\rm 0}$ and coherence length $r_{\rm a}$ increase unanimously.



N-point correlation functions

• N-point correlation function

$$\xi^{(n)}(\overrightarrow{x_1}, \overrightarrow{x_2}, ..., \overrightarrow{x_n})$$

- Probability function of finding an n-tuplet of galaxies in n specified volumes $dV_1, dV_2, ..., dV_n$

$$dP(\overrightarrow{x_1}, \overrightarrow{x_2}, ..., \overrightarrow{x_n}) = \overline{n}^n [1 + \xi^{(n)}] dV_1 dV_2 ... dV_n$$



3-point correlation functions

3-point correlation function

$$dP(\vec{x}_{1}, \vec{x}_{2}, \vec{x}_{3}) = \vec{n}^{3} [1 + \xi^{(3)}] dV_{1} dV_{2} dV_{3}$$

$$[1 + \xi^{(3)}] = \left\langle \prod_{i} (1 + \delta_{i}) \right\rangle$$

$$[1 + \xi^{(3)}] = 1 + \xi(r_{12}) + \xi(r_{13}) + \xi(r_{23}) + \zeta(\vec{r}_{1}, \vec{r}_{2}, \vec{r}_{3})$$

3-point correlation functions

3-point correlation function

$$[1 + \xi^{(3)}] = 1 + \xi(r_{12}) + \xi(r_{13}) + \xi(r_{23}) + \zeta(\vec{r_1}, \vec{r_2}, \vec{r_3})$$

reduced 3-point correlation function

$$\zeta(\vec{r_1},\vec{r_2},\vec{r_3}) = \left\langle \delta_1 \delta_2 \delta_3 \right\rangle$$

excess correlation over that described by the 2-pt contributions

- $\zeta \neq 0$: non-Gaussian density field
- Hierarchical ansatz (Groth & Peebles 1977)

 $\zeta(\vec{r_1}, \vec{r_2}, \vec{r_3}) = Q(\xi_{12}\xi_{23} + \xi_{23}\xi_{31} + \xi_{31}\xi_{12})$



Power Spectrum

- Directly measuring clustering in Fourier space:
 - More intuitive physically: separating processes on different scales
 - Theoretical model predictions are made in terms of power spectrum
 - Amplitudes for different wavenumbers are statistically orthogonal

Power Spectrum P(k)

$$\delta(\mathbf{x}) = \int \frac{\mathrm{d}\mathbf{k}}{(2\pi)^3} \,\hat{\delta}(\mathbf{k}) \,\mathrm{e}^{-\mathrm{i}\mathbf{k}\cdot\mathbf{x}}$$

$$egin{aligned} (2\pi)^3 P(k_1) \, \delta_{\mathrm{D}}(\mathbf{k}_1 - \mathbf{k}_2) &\equiv \langle \hat{f}(\mathbf{k}_1) \, \hat{f}^*(\mathbf{k}_2)
angle \ & \& \ & \& \ & P(k) & \propto & \langle \hat{f}(\mathbf{k}) \, \hat{f}^*(\mathbf{k})
angle \end{aligned}$$

CDM Power Spectrum P(k)

$$\begin{split} P_{\text{CDM}}(k) &\propto \frac{k^n}{\left[1 + 3.89q + (16.1q)^2 + (5.46q)^3 + (6.71q)^4\right]^{1/2}} \times \frac{\left[\ln\left(1 + 2.34q\right)\right]^2}{(2.34q)^2} \\ q &= k/\Gamma \\ \Gamma &= \Omega_{m,\circ}h \exp\left\{-\Omega_b - \frac{\Omega_b}{\Omega_{m,\circ}}\right\} \end{split}$$



Power Spectrum - Correlation Function

$$P(k) = \int d^3 r \xi(\vec{r}) e^{i\vec{k}\cdot\vec{r}}$$
$$\xi(\vec{r}) = \int \frac{d^3 k}{(2\pi)^3} P(k) e^{-i\vec{k}\cdot\vec{r}}$$

Isotropy:

$$\xi(r) = 4\pi \int_{0}^{\infty} \frac{k^2 dk}{(2\pi)^3} P(k) \frac{\sin(kr)}{kr}$$
$$\Delta^2(k) = \frac{1}{2\pi^2} P(k) k^2$$

Delta-power



Power Spectrum Estimators

- Direct estimator
- Pixelization and maximum likelihood
- Karhunen-Loèwe (signal-to-noise) transform
- Quadratic compression
- Bayesian
- Multiresolution decomposition

Tegmark, Hamilton, Strauss, Vogeley, and Szalay, (1998), Measuring the galaxy power spectrum with future redshift surveys, ApJ, **499**, 555

Karhunen-Loeve

Decomposition in series of orthogonal signal-noise eigenfunctions

Vogeley & Szalay 1995







the best fit parameters calculated by fitting the WMAP 3-yaw temperature and polarisation data, h = 0.7, $\Omega_{\rm H} = -0.2$, $n_{\rm H} = 0.05$, $\Omega_{\rm H} = 0.10$, $\Omega_{\rm H} = 0.00$, $\Omega_{\rm H} = 0.10$, $\Omega_{\rm H} = 0.00$, $\Omega_{\rm H} = 0.10$, $\Omega_{\rm H} = 0.00$, $\Omega_{\rm H} = 0$













Topology and the Morphology of LSS

- Deals with *Excursion Sets*, i.e. regions where a field exceeds a certain level usually given in terms of the *rms* fluctuation.
- This could be the temperature field on the CMB Sky or the density field traced by galaxies.
- In general the excursion set will consist of a number of disjoint pieces which may be simply or multiply connected.



The Gauss-Bonnet Theorem

$$2\pi \chi(M) = \int_{M} k dA + \int_{\partial M} k_g ds + \sum_{i=1}^{n} (\pi - \alpha_i)$$

Two dimensional manifold M with boundary ∂M ; k is the Gaussian curvature of M; k_g is the geodesic curvature of ∂M ; the boundary is piecewise smooth, having *n* vertices

The quantity χ is the Euler-Poincaré characteristic of M and is a topological invariant...

Topology in 2D

For a 2D excursion set defined on a flat plane,

$$2\pi\chi = \int k_g ds = \int \frac{ds}{R_1 R_2}$$

In 2D, this gives the *number of isolated regions minus the number of holes in such regions*..

Lots of isolated regions: χ >0, like "meatballs"

One isolated region with lots of holes: χ <0, like "Swiss cheese"



Topology in 3D

For a 3D excursion bounded by a 2D surface

$$2\pi\chi = \int k \ dA = 4\pi(1-g)$$

In 2D, it is typical to refer to the *genus, g,* which is the number of "handles"





FIG. 3.— The average genus curve for 50 realizations of a Gaussian random field with $P(k) = -k^{-1}$ together with the expected analytical result (solid line). Error bars are 1 σ deviations.



FIG. 1.— Spatial distribution of the low- (left column) and high density (right column) regions for a realization of a Gaussian random field, with comparatively Ittle smoothing. The upper pair shows the 7% low, 93% high density regions, the middle pair stands for 50%-50%, and the lower pair shows the 93% low-density, 7% high-density case.

FIG. 2.— Spatial distribution of the low- (left column) and high density (right column) regions for a realization of a Gaussian random field, with heavy smoothing. The upper pair shows the 7% low, 93% high density regions, the middle pair stands for 50%–50%, and the lower pair shows the 93% low-density, 7% high-density case.

Minkowski functionals

- More recently this has been put on a much more rigorous footing using Minkowski functionals.
- In d dimensions there are (d+1) invariants satisfying additivity, continuity, translation invariance and rotation invariance.
- In 3D, for example, these are:
 - volume, area, mean curvature, Euler-Poisson characteristic χ

Minkowski functionals in 2D (area, length and χ)





In R³ four functionals: volume V surface area A integral mean curvature H Euler-Poincare characteristic *χ*

The are the Minkowski Functionals

Kerscher & Martínez (1998), Bull. Int. Statist. Inst. 57-2, 363





















