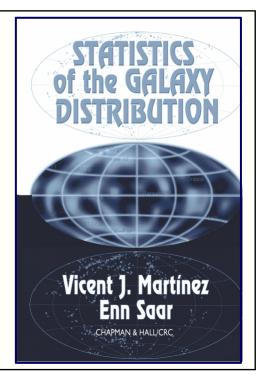
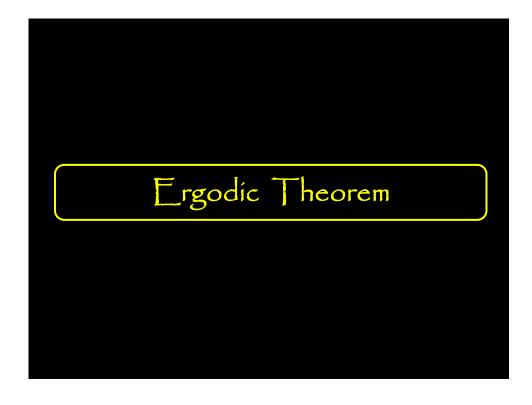
# Measures of Cosmic Structure

Lecture course CSF2016
University Groningen
Nov. 2016-Jan 2017

Standard Control Reference:

Martinez & Saar





# Statistical Cosmological Principle

#### Cosmological Principle:

Universe is Isotropic and Homogeneous

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

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

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

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

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

2

# Ergodic Theorem

Ensemble Averages



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  $p[\psi(\vec{x})]$  available from single sample  $\psi(\vec{x})$  over all space

# Fair Sample Hypothesis

• Statistical Cosmological Principle

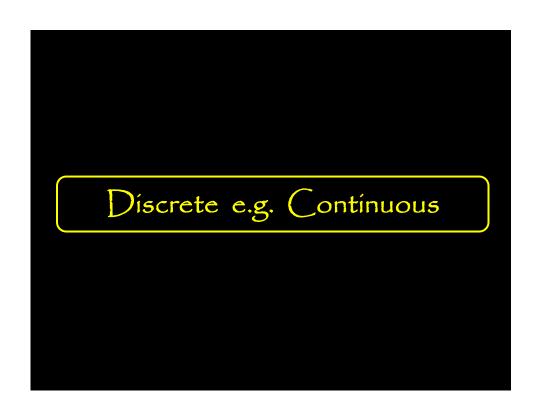
+

• 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:

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

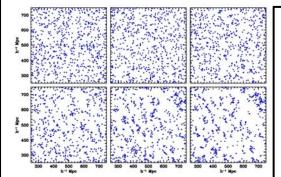
$$\delta_D(\vec{x})$$

Dirac Delta function

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

Correlation Functions

### **Correlation Functions**



Joint probability that in each one of

the two infinitesimal volumes  $dV_1 \& dV_2$ ,

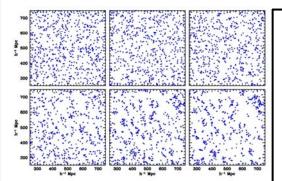
at distance r,

lies a galaxy

Infinitesimal Definition Two-Point Correlation Function:

$$dP(r) = \underbrace{\widehat{n}^2 (1 + \xi(r))}_{\text{mean density}} dV_1 dV_2$$

# **Correlation Functions**



In case of Homogeneous & Isotropic point process

then  $\xi(\vec{r})$ 

only dependent on

 $|\vec{r}| = r$ 

Infinitesimal Definition Two-Point Correlation Function:

$$dP(r) = \underbrace{\overline{n}^2 (1 + \xi(r))}_{\text{mean density}} dV_1 dV_2$$

### **Correlation Functions**

Discrete



Continuous

Two-point correlation function

$$dP(\overrightarrow{x_1}, \overrightarrow{x_2}) = \overrightarrow{n^2} dV_1 dV_2 [1 + \xi(r_{12})]$$

$$r_{12} = |\overrightarrow{x_1} - \overrightarrow{x_2}|$$

$$\langle \delta(\overrightarrow{x}) \rangle = 0$$

$$\left\langle \vec{\delta(x)} \right\rangle = 0$$

**Autocorrelation function** 

$$\xi(r_{12}) = \left\langle \delta(\overrightarrow{x_1}) \delta(\overrightarrow{x_2}) \right\rangle$$

probability for 2 points in  $dV_1$  and  $dV_2$ 

### **Correlation Functions**

• Gaussian (primordial and large-scale) density field:

Autocorrelation function  $\xi(r)$  Fourier transform power spectrum P(k)

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

Autocorrelation function completely specifies statistical properties of field

- First order measure of deviations from uniformity
- Nonlinear objects (halos):  $\xi(\mathbf{r})$  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  $\lambda_2(r) = n^2 \xi(r) + 1$
- Pair correlation function  $g(r) = 1 + \xi(r)$
- Conditional density  $\Gamma(r) = n(1 + \xi(r))$

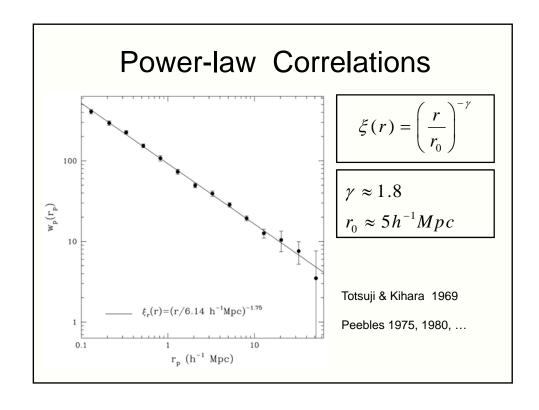
# **Correlation Functions:**

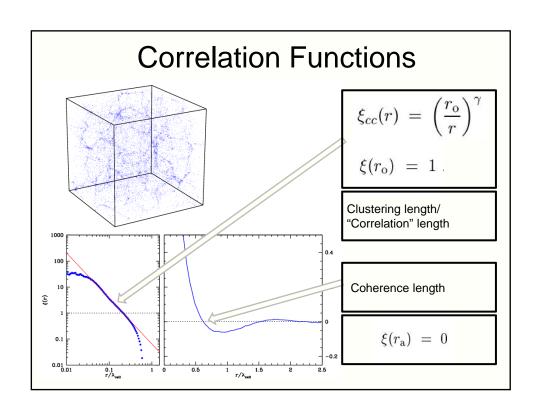
related measures

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

Volume averaged correlation function  $\overline{\xi}(r)$ 

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



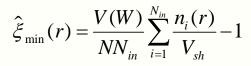


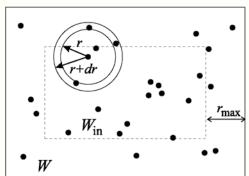
# Correlation Function Estimators

# 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  $W_{\rm in}$ 

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





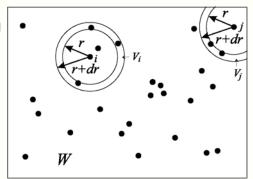
# **Edge-Corrected Estimator**

$$\hat{\xi}_{edge}(r) = \frac{V(W)}{N^2} \sum_{i=1}^{N_{in}} \frac{n_i(r)}{V_i} - 1$$

N<sub>i</sub>(r): number of neighours at distance in the interval [r,r+dr] from galaxy I

V<sub>i</sub>: volume of the intersection of the shell with W

W: when W a cube, an analytic expression for V<sub>i</sub> can be found in Baddely et al. (1993).



# Estimators Redshift Surveys

- 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

• 
$$\xi_{DP}(r) = \frac{n_R}{n_D} \frac{\langle DD \rangle}{\langle DR \rangle} - 1$$

Davis-Peebles (1983)

• 
$$\xi_{Ham}(r) = \frac{\langle DD \rangle \langle RR \rangle}{\langle DR \rangle^2} - 1$$

Hamilton (1993)

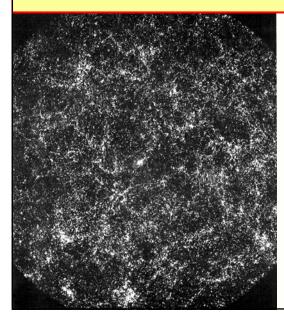
• 
$$\xi_{DP}(r) = \frac{n_R}{n_D} \frac{\langle DD \rangle}{\langle DR \rangle} - 1$$
  
•  $\xi_{Ham}(r) = \frac{\langle DD \rangle \langle RR \rangle}{\langle DR \rangle^2} - 1$   
•  $\xi_{LS}(r) = 1 + \left(\frac{n_R}{n_D}\right)^2 \frac{\langle DD \rangle}{\langle RR \rangle} - 2\frac{n_R}{n_D} \frac{\langle DR \rangle}{\langle RR \rangle}$ 

Landy-Szalay (1993)

Angular

Two-point Correlation Function

# Angular Correlation Function



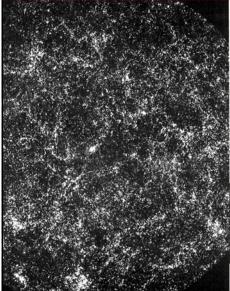
#### Galaxy sky distribution:

- 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(θ):

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

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

# Angular & Spatial Clustering



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



Two-point angular correlation function is the "projection" of  $\ \xi(r)$ 

Limber's Equation:

$$w(\theta) = \frac{\iint p(\vec{x_1}) p(\vec{x_2}) x_1^2 x_2^2 dx_1 dx_2 \xi(|\vec{x_1} - \vec{x_2}|)}{\left[\int_{0}^{\infty} x^2 p(x) dx\right]^2}$$

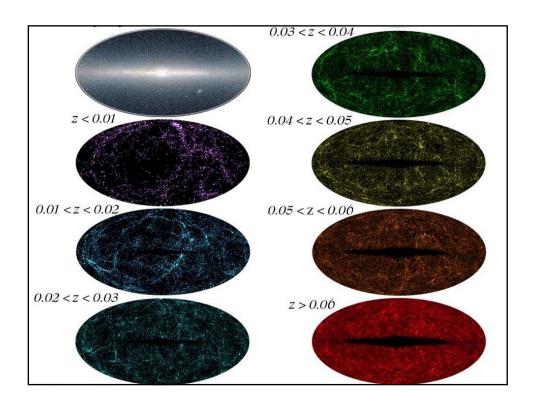
p(x): survey selection function

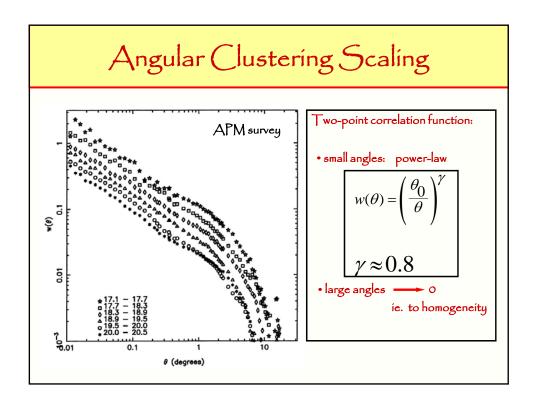
# Limber Equation

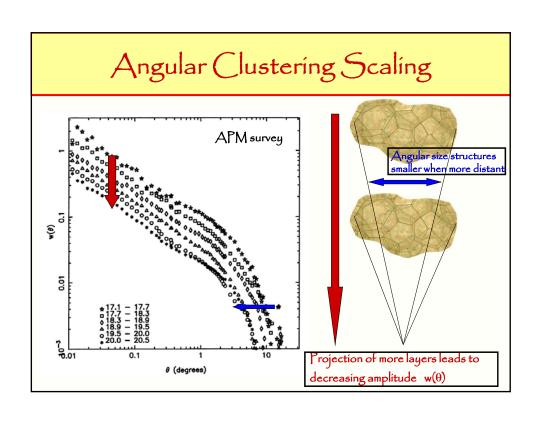
$$w(\theta) = \frac{\iint p(\vec{x_1}) p(\vec{x_2}) x_1^2 x_2^2 dx_1 dx_2 \xi(|\vec{x_1} - \vec{x_2}|)}{\left[\int_{0}^{\infty} x^2 p(x) dx\right]^2}$$

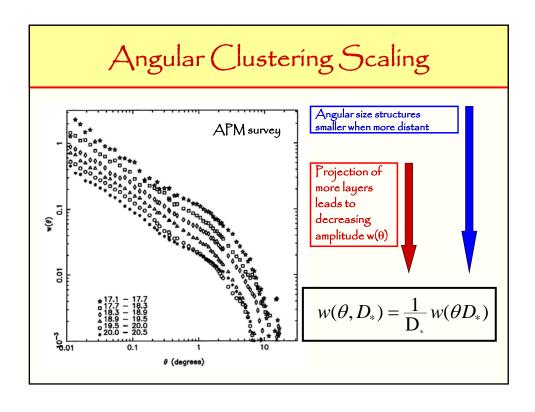


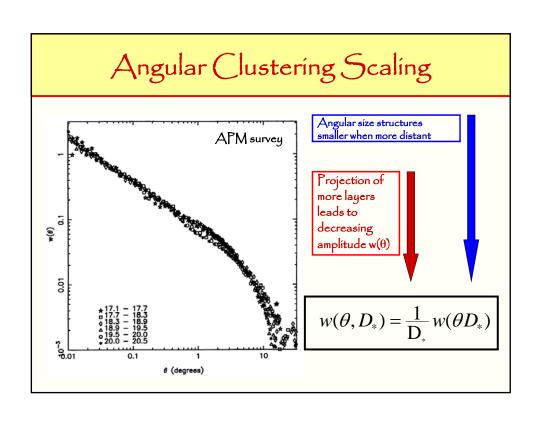
$$\xi(r) = \left(\frac{r_0}{r}\right)^{\gamma} \longleftrightarrow w(\theta) = A\left(\frac{1}{\theta}\right)^{\gamma-1}$$



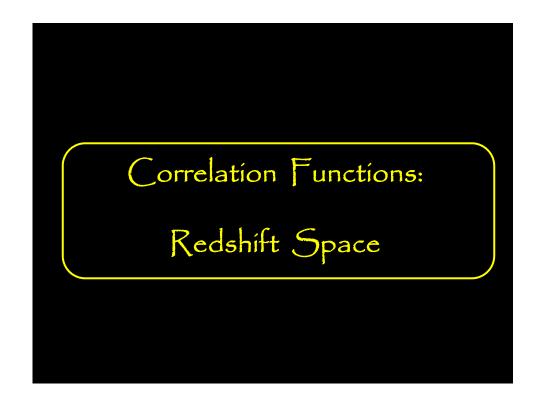


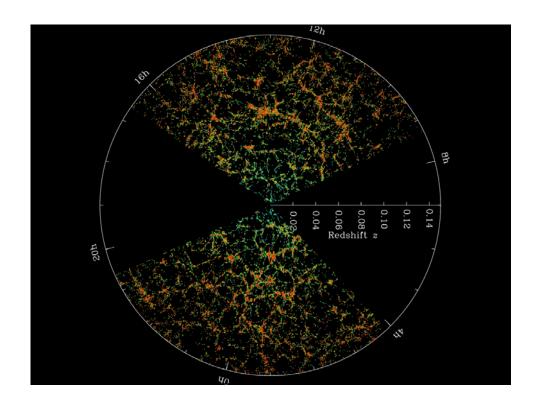


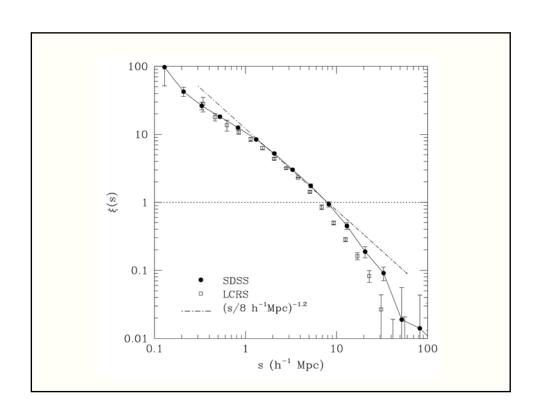


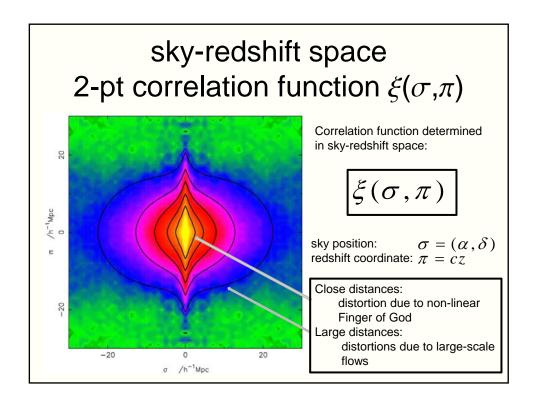


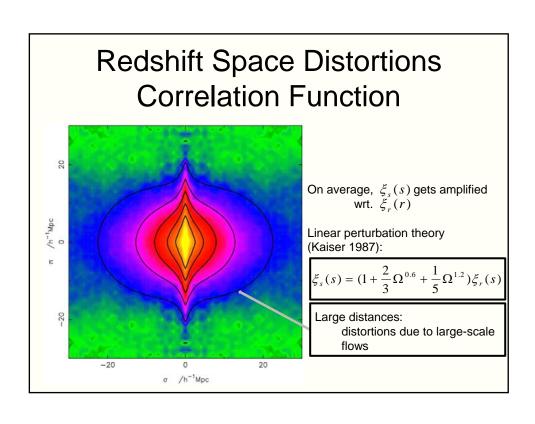
# The angular scaling of w(theta) is found back to even fainter magnitudes in the SDSS survey (m=22) Clear evidence that there are no significant large structures on scales > 100-200 Mpc 184419 194420 1944

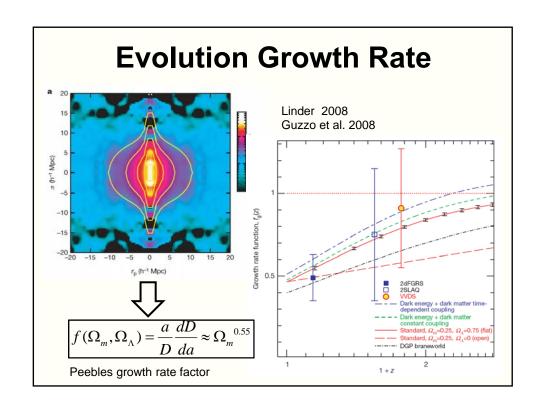


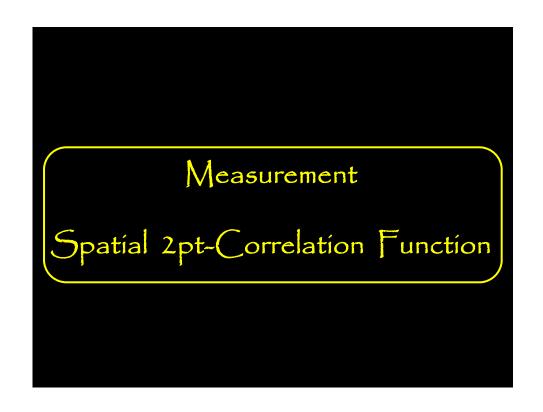


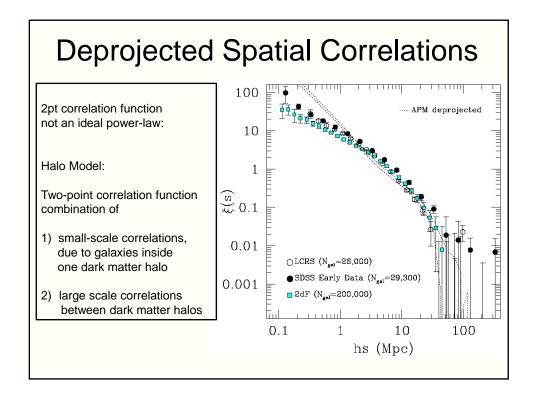


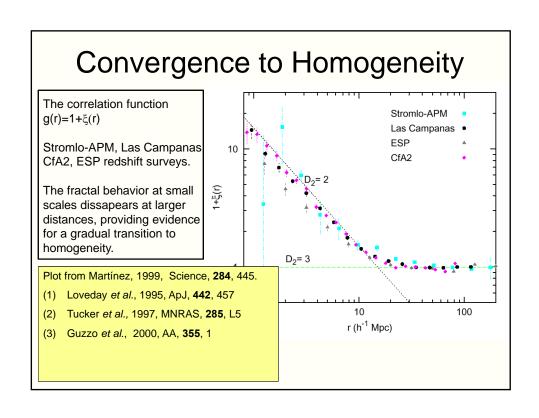




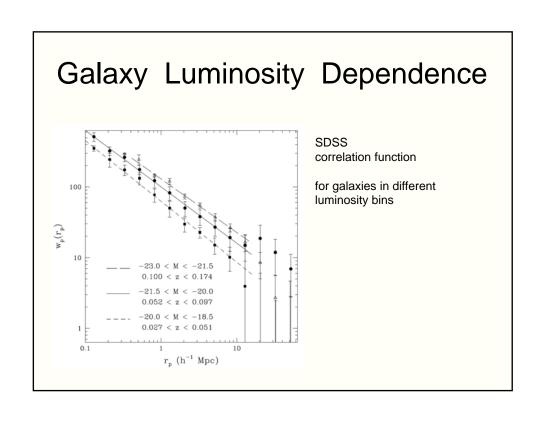


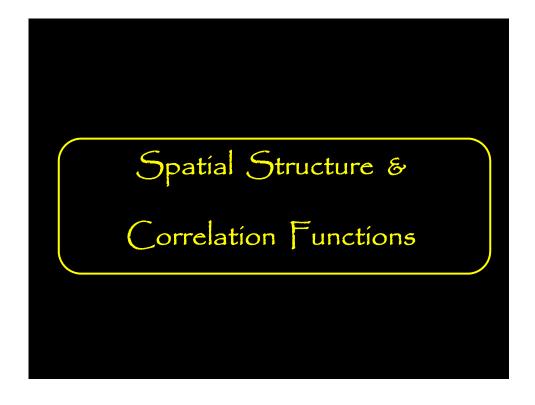




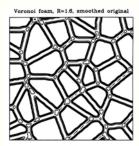








# Structural Insensitivity



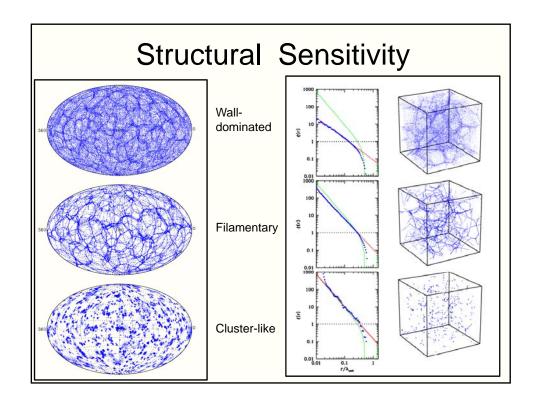
2-pt correlation function is highly insensitive to the geometry & morphology of weblike patterns:

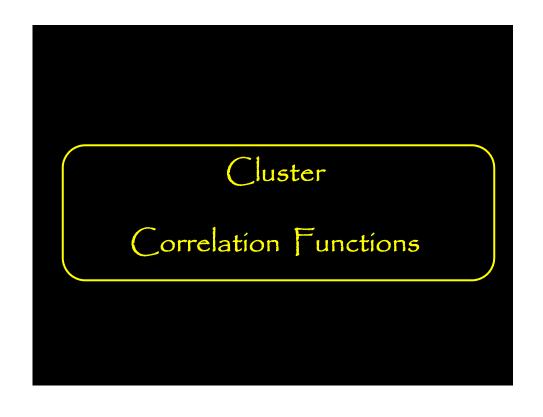
compare 2 distributions with same  $\xi(r)$ , cq. P(k), but totally different phase distribution

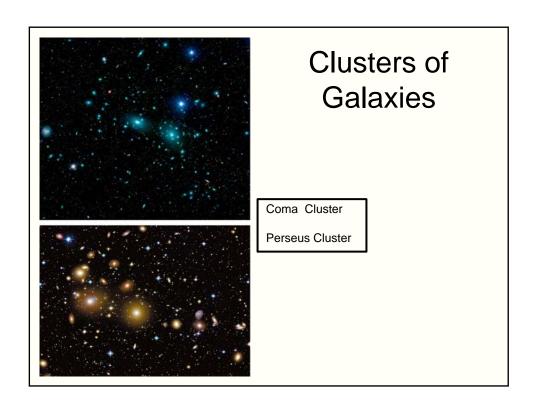


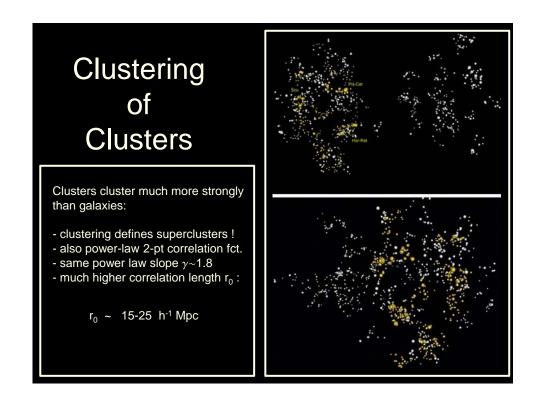
In practice, some sensitivity in terms of distinction Field, Filamentary, Wall-like and Cluster-dominated distributions:

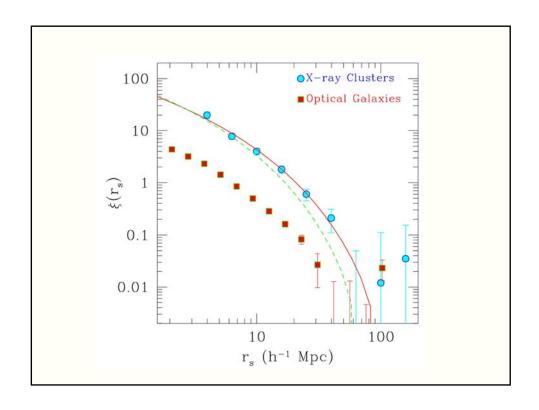
because of different fractal dimensions

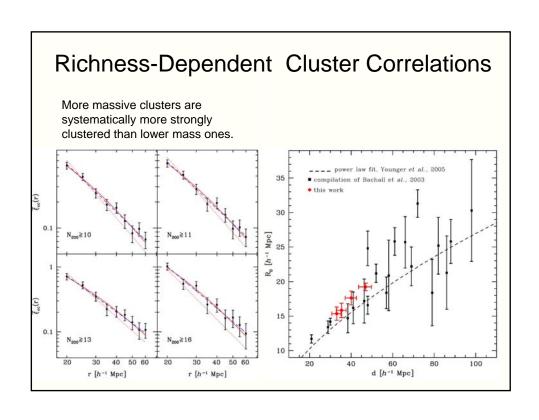












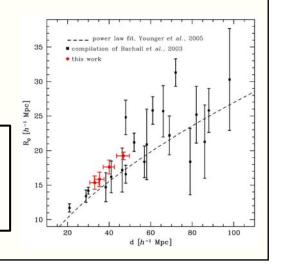
### Richness-Dependent Cluster Correlations

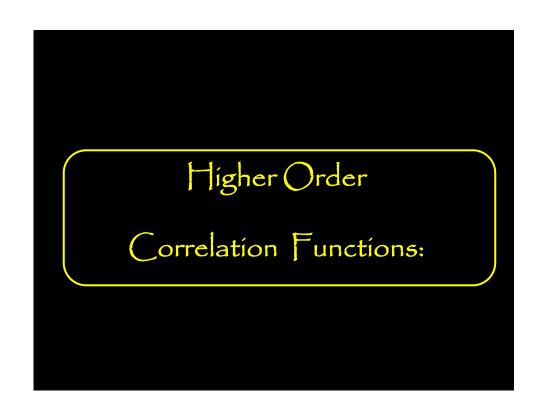
More massive clusters are more systematically more strongly clustered than lower mass ones:

simple model: Szalay & Schramm 1985

$$\xi_{cc}(r) = \beta \left(\frac{L(r)}{r}\right)^{\gamma}$$

$$L(R) = n^{-1/3}$$





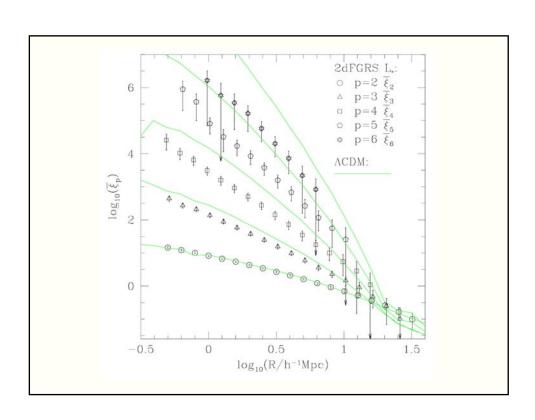
# N-point correlation functions

• 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<sub>1</sub>, dV<sub>2</sub>, ..., dV<sub>n</sub>

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



# 3-point correlation functions

3-point correlation function

$$dP(\overrightarrow{x_1}, \overrightarrow{x_2}, \overrightarrow{x_3}) = \overline{n}^3 [1 + \xi^{(3)}] dV_1 dV_2 dV_3$$

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

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

# 3-point correlation functions

3-point correlation function

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

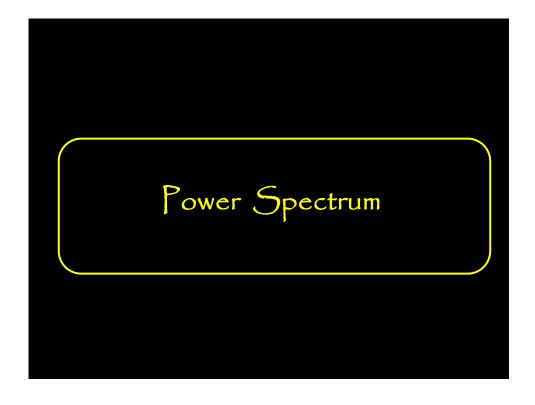
reduced 3-point correlation function

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

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)

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

$$(2\pi)^{3}P(k_{1}) \, \delta_{\mathbf{D}}(\mathbf{k}_{1} - \mathbf{k}_{2}) \equiv \langle \hat{f}(\mathbf{k}_{1}) \hat{f}^{*}(\mathbf{k}_{2}) \rangle$$

$$\updownarrow$$

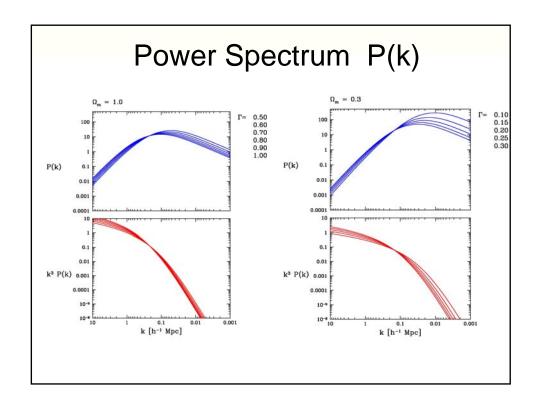
$$P(k) \propto \langle \hat{f}(\mathbf{k}) \hat{f}^{*}(\mathbf{k}) \rangle$$

# CDM Power Spectrum P(k)

$$P_{\text{CDM}}(k) \propto \frac{k^n}{\left[1 + 3.89q + (16.1q)^2 + (5.46q)^3 + (6.71q)^4\right]^{1/2}} \times \frac{\left[\ln(1 + 2.34q)\right]^2}{(2.34q)^2}$$

$$q = k/\Gamma$$

$$\Gamma = \Omega_{m,\circ} h \exp\left\{-\Omega_b - \frac{\Omega_b}{\Omega_{m,\circ}}\right\}$$



# Power Spectrum - Correlation Function

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

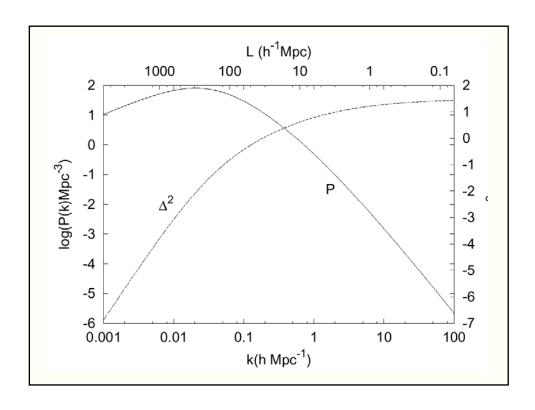
$$P(k) = \int d^3r \xi(\vec{r}) e^{i\vec{k}\cdot\vec{r}}$$
$$\xi(\vec{r}) = \int \frac{d^3k}{(2\pi)^3} P(k) e^{-i\vec{k}\cdot\vec{r}}$$

Isotropy:

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

Delta-power

$$\Delta^2(k) = \frac{1}{2\pi^2} P(k)k^2$$

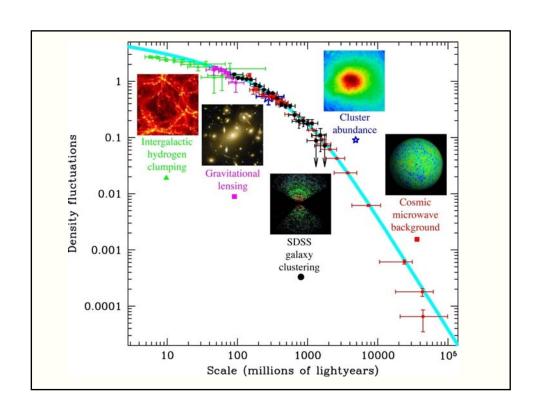


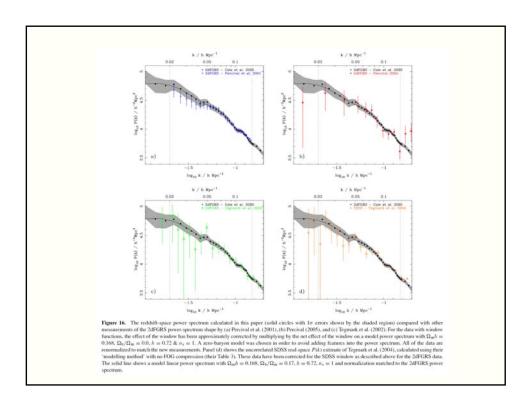
# Power Spectrum Estimators

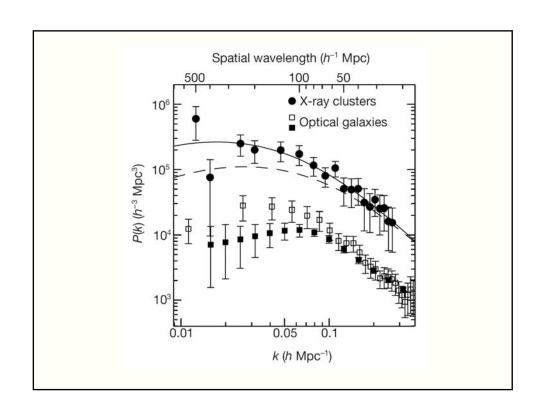
- Direct estimator
- Pixelization and maximum likelihood
- Karhunen-Loèwe (signal-to-noise) transform
- Quadratic compression
- Bayesian
- Multiresolution decomposition

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

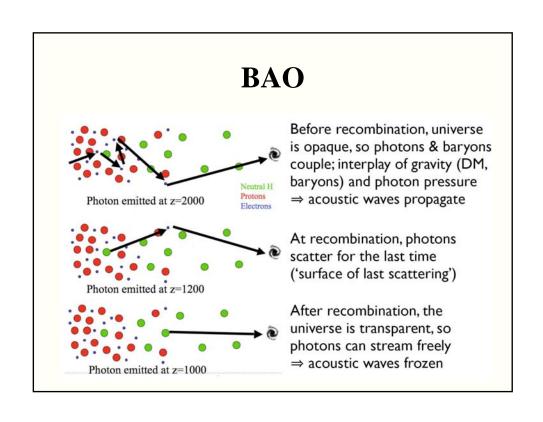
# KarhunenLoeve Decomposition in series of orthogonal signal-noise eigenfunctions Vogeley & Szalay 1995

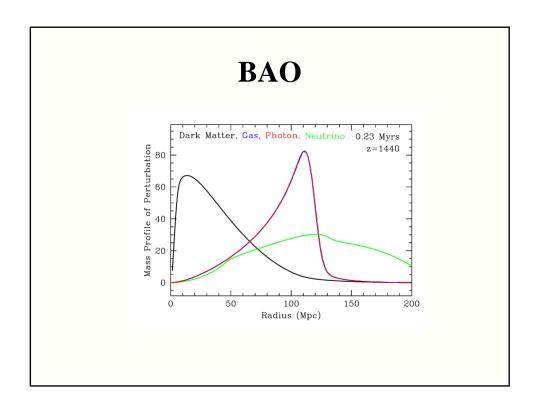


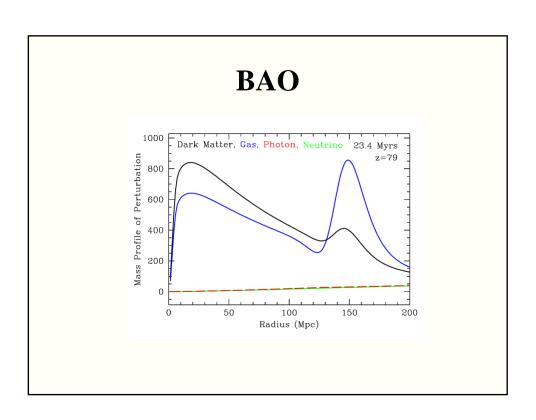


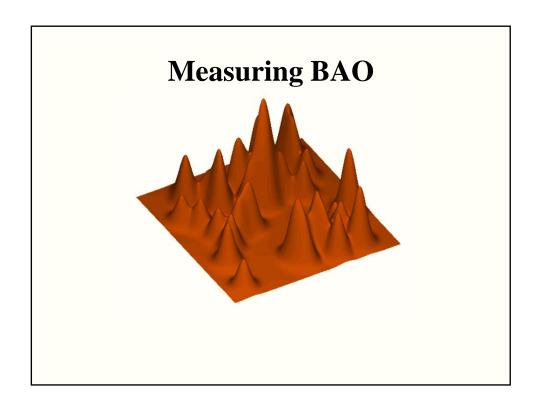






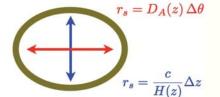






### **BAO** as cosmological tools

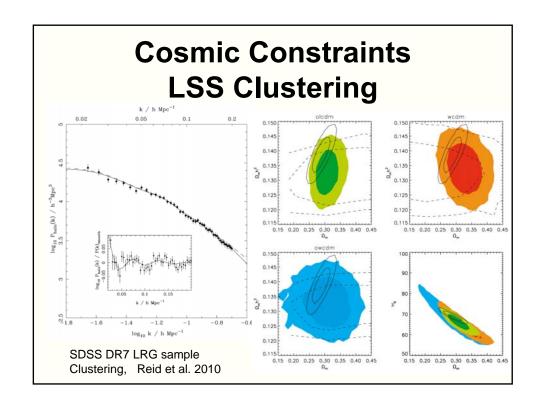


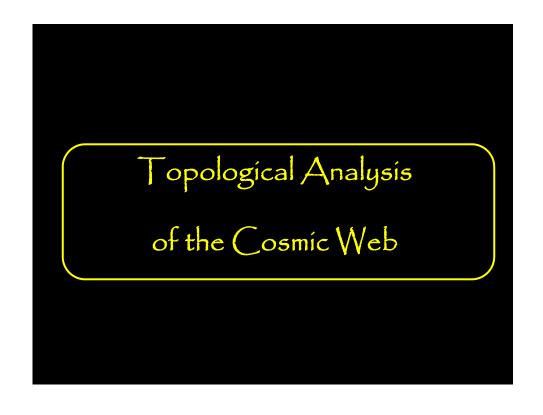


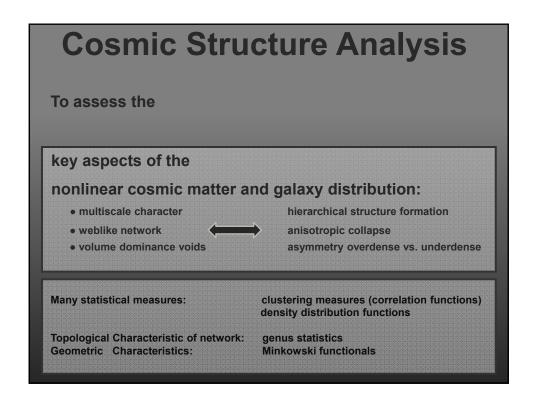
Until recombination, the sound wave travels a distance of:

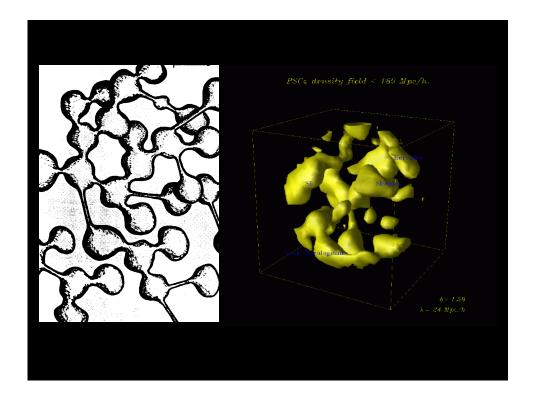
$$r_s = \int_{z_{rec}}^{\infty} \frac{c_s(z)}{H(z)} dz$$

This distance can be accurately determined from the CMB power spectrum, and was found to be 147±2 Mpc.





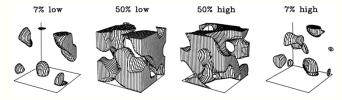




# Why is the topology study useful?

#### 1. Direct intuitive meanings

- characterize the LSS as a quantitative measure with a physical interpretation attached

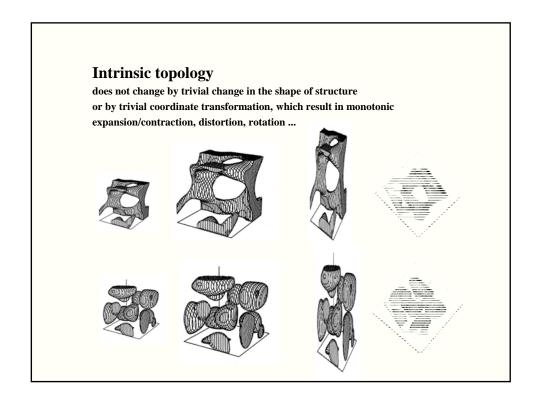


#### 2. Easy to measure

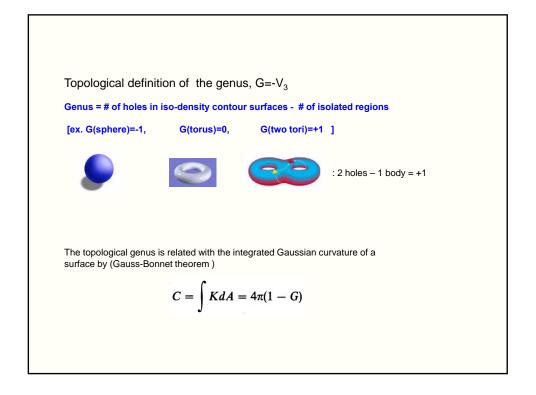
- global genus topology from integration of local curvature:

According to the Gauss-Bonnet theorem the integrated Gaussian curvature of a surface is related with its topological genus by

$$C = \int K dA = 4\pi (1 - G)$$



#### II. Introductory theory of topology statistics Measures of intrinsic topology - Minkowski Functionals II. Introductory theory of topology statistics 1. Measures of 1. 3d genus (Euler characteristic) 2. mean curvature intrinsic topology 3. contour surface area 4. volume fraction -> 3d galaxy redshift survey data, 3d HI map 2D 1. 2d genus (Euler characteristic) 2. contour length 3. area fraction -> CMB temp./polarization, 2d galaxy surveys 1D 1. level crossings 2. length fraction \_\_\_ Lyα clouds, deep HI surveys, pencil beam galaxy surveys



#### **Gauss – Bonnet Theorem**

For a surface with c components, the genus G specifies # handles on surface, and is related to the Euler characteristic  $\chi(\partial \mathcal{M})$  via:

$$G = c - \frac{1}{2} \chi(\partial M)$$

where, according to the Gauss-Bonnet theorem, the Euler-Poincare characteristic is given by the surface integral over the Gaussian curvature

$$\chi(\partial M) = \frac{1}{2\pi} \oint \left(\frac{1}{R_1 R_2}\right) dS$$

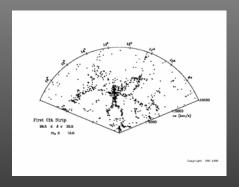
#### The usefulness of Euler

The mean value of  $\chi$  can be calculated analytically for Gaussian random fields (test of GRF hypothesis?)

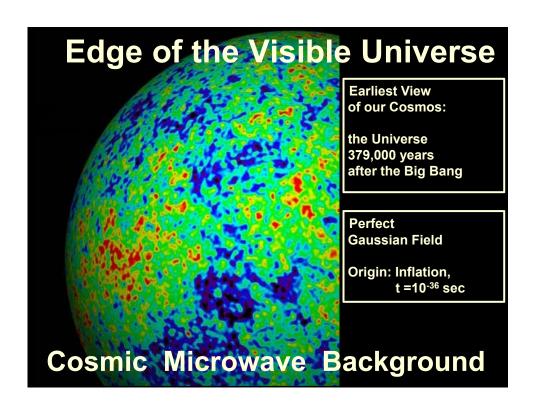
In 3D the mean level is characterised by g>0 (a sponge)

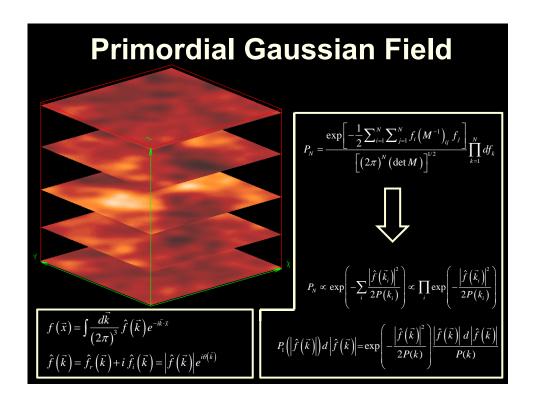
In 2D the mean level has  $\chi$ =0.

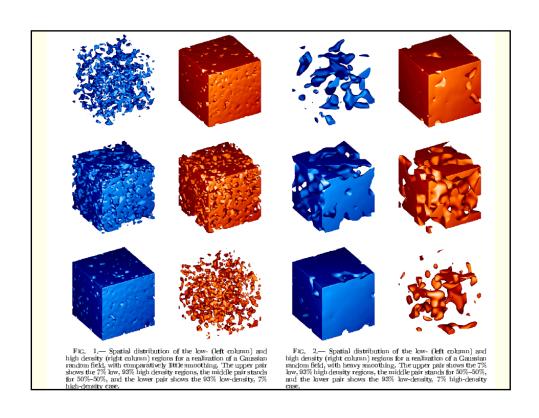
There is no 2D equivalent of a sponge!



# Topology of the Primordial Gaussian Field



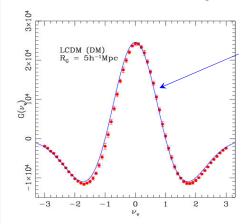




# Gaussian Random Fields: Genus

Genus Gaussian Field, the "cosmological" way :

$$g = G - c$$



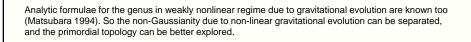
$$g(v) = -\frac{1}{8\pi^2} \left(\frac{\langle k^2 \rangle}{3}\right)^{3/2} (1-v^2) e^{-v^2/2}$$

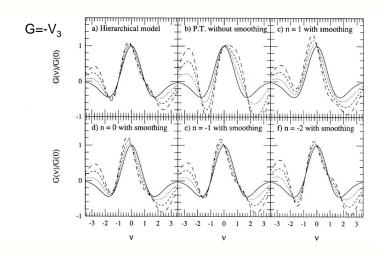
$$g(v) = -\beta_0(v) + \beta_1(v) - \beta_2(v)$$

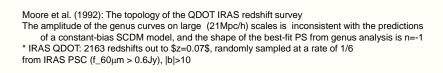
# **Topology**

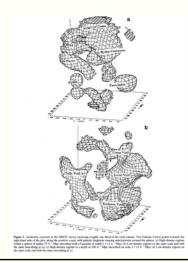
of

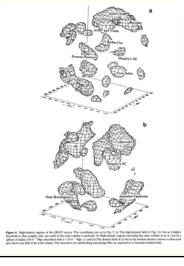
non-Gaussian Fields

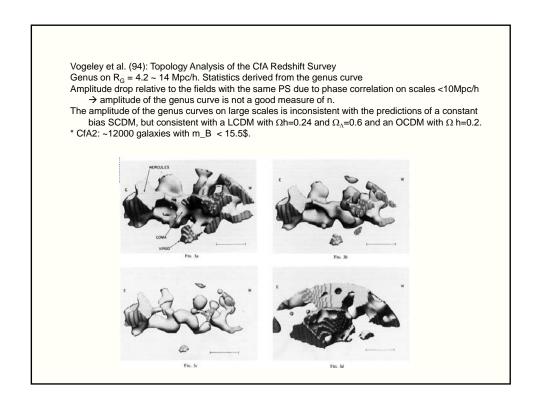


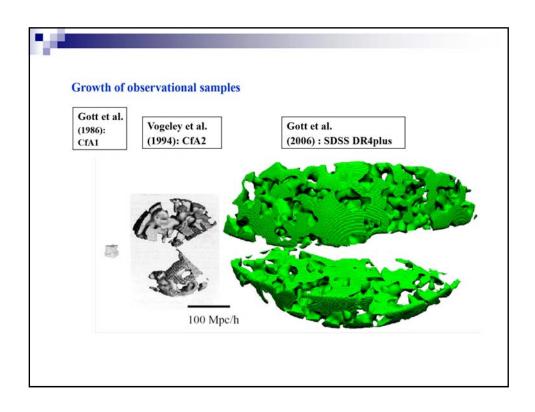


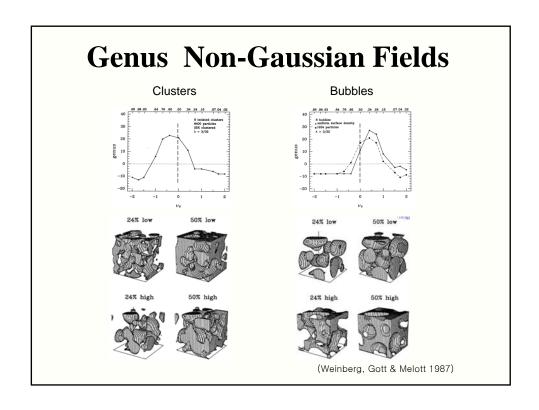














#### Minkowski Functionals

 Complete quantitative characterization of local geometry and morphology of isodensity surfaces in terms of

#### Minkowski Functionals

- Minkowski Functionals (defined by isodensity surface):
- Volume

 $V = \int dV$ 

- Surface area

- $S = \oint dS$
- Integrated mean curvature
- $C = \frac{1}{2} \oint \left( \frac{1}{R_1} + \frac{1}{R_2} \right) dS$
- Integrated Intrinsic curvature Euler Characteristic
- $\chi = \frac{1}{2\pi} \oint \left( \frac{1}{R_1 R_2} \right) dS$

# Minkowski Functionals: Non-Gaussianity Measure

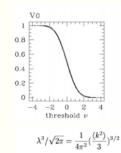
 $V_0(\nu) = \frac{1}{2} - \frac{1}{\sqrt{2\pi}} \int_0^{\nu} \exp(-x^2/2) dx$ 

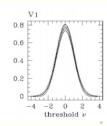
 $V_1(\nu) = \frac{2}{3} \frac{\lambda}{\sqrt{2\pi}} \mathrm{exp}(-x^2/2)$ 

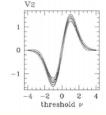
 $V_2(\nu) = \frac{2}{3}\frac{\lambda^2}{\sqrt{2\pi}}\nu \mathrm{exp}(-x^2/2)$ 

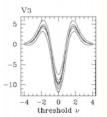
 $V_3(\nu) = \frac{\lambda^3}{\sqrt{2\pi}} (\nu^2 - 1) \exp(-x^2/2)$ 

Theoretical predictions for Gaussian fields are known.

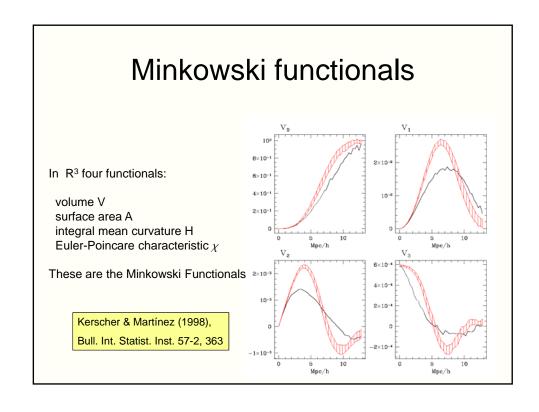








(Schmalzing & Buchert 1997)



# Homology Analysis of the Cosmic Web

# **Cosmic Structure Topology**

· Complete quantitative characterization of homology in terms of

#### **Betti Numbers**

- Betti number  $\beta_k$ : rank of homology groups Hp of manifold
  - number of k-dimensional holes of an object or shape
- 3-D object, e.g. density superlevel set:

 $\beta_0$ : - # independent components  $\beta_1$ : - # independent tunnels  $\beta_2$ : - # independent enclosed voids

# **Geometry & Topology**

· Complete quantitative characterization of homology in terms of

#### **Betti Numbers**

· Complete quantitative characterization of local geometry in terms of

#### Minkowski Functionals

- Minkowski Functionals:
  - Volume
  - Surface area
  - Integrated mean curvature
  - Genus/Euler Characteristic

### Genus, Euler & Betti

• Euler - Poincare formula

Relationship between Betti Numbers & Euler Characteristic  $\chi$ :

$$\chi = \sum_{k=0}^{d} \left(-1\right)^k \beta_k$$

# Genus, Euler & Betti

• Euler - Poincare formula

Relationship between Betti Numbers & Euler Characteristic  $\chi$ .

3-D manifold  $\mathcal{M}$ :

$$\chi(M) = \beta_0 - \beta_1 + \beta_2 + \beta_3$$
$$\approx \beta_0 - \beta_1 + \beta_2$$

2-D boundary manifold  $\partial M$ :

$$\chi(\partial M) = \beta_{0b} - \beta_{1b} + \beta_{2b}$$

### Genus, Euler & Betti

For a surface with c components, the genus G specifies # handles on surface, and is related to the Euler characteristic  $\chi(\partial M)$  via:

$$G = c - \frac{1}{2} \chi(\partial M)$$

where, according to the Gauss-Bonnet theorem

$$\chi(\partial M) = \frac{1}{2\pi} \oint \left(\frac{1}{R_1 R_2}\right) dS$$

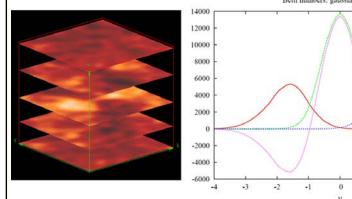
Euler characteristic 3-D manifold  $\mathcal{M}$  & 2-D boundary manifold  $\partial \mathcal{M}$ :

$$\chi(M) = \frac{1}{2} \chi(\partial M)$$

$$\chi(\partial M) = 2(\beta_0 - \beta_1 + \beta_2)$$

$$\chi(\partial M) = 2(\beta_0 - \beta_1 + \beta_2)$$

### Gaussian Random Fields: **Betti Numbers**



In a Gaussian field:

- # tunnels dominant at intermediate density levels, when superlevel domain spongelike
- overlap between  $\beta_0$  and  $\beta_2$  at  $\nu$ =0, domain punctured by clumps with cavities
- # clumps/islands reaches maximum at  $v = \sqrt{3}$ , # cavities/voids at  $v = -\sqrt{3}$

