

Large Scale Bayesian Analyses of Cosmological Datasets

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Artificial Intelligence in Astronomy
ESO, HQ, Garching, 26 July 2019



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A pretty good model...

$$G_{\mu\nu} = \kappa T_{\mu\nu}$$

$$\nabla_{\nu} T^{\mu\nu} = 0$$

**A set of “second order differential equations”.
Weinberg (2009)**

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What is gravity?

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Weinberg (2009)

What is gravity?

What are the sources of gravity?

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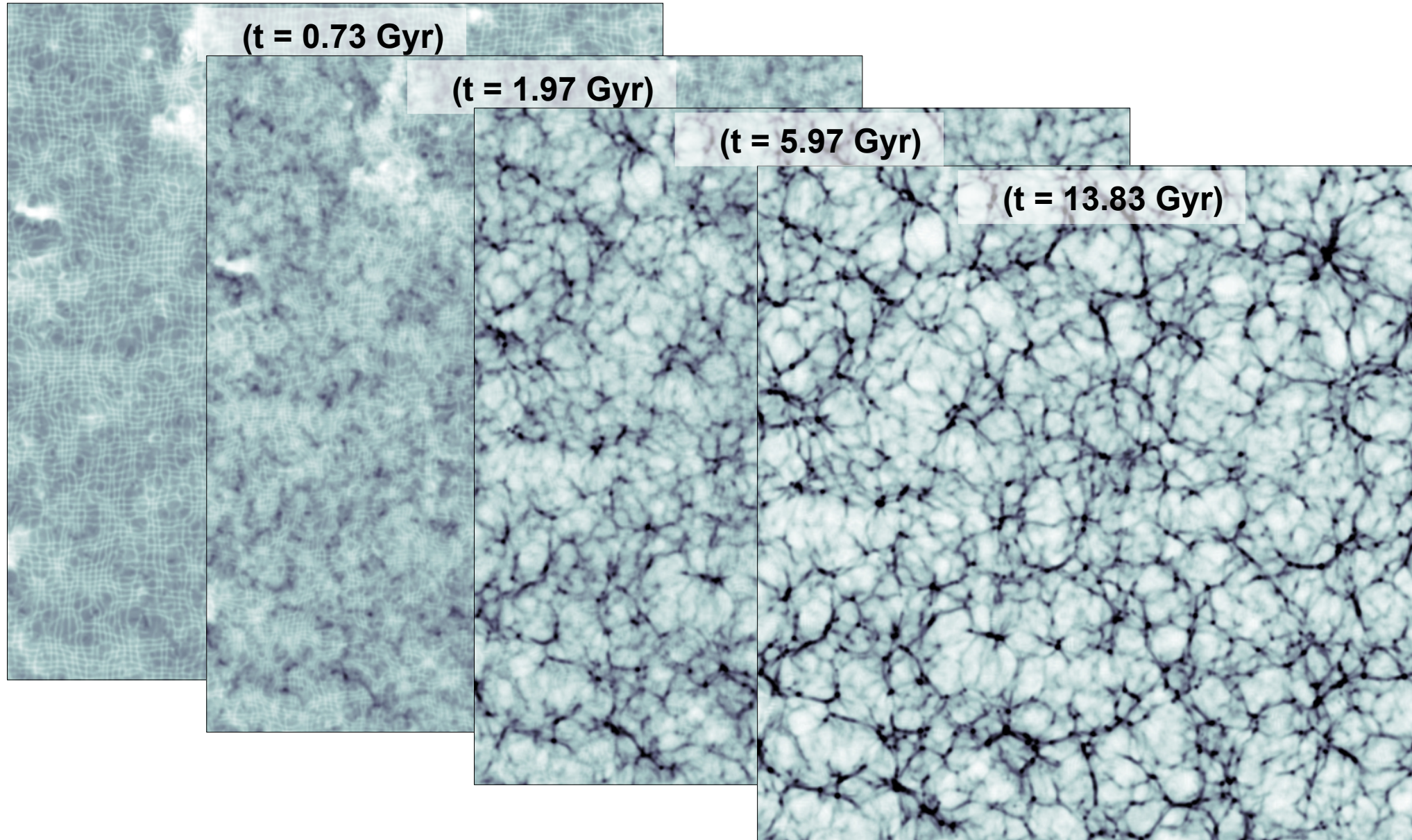
What is gravity?

What are the sources of gravity?

What are the initial conditions?

The cosmic large scale structure...

... A source of knowledge!



A large scale Bayesian inverse problem

Bayesian Forward modeling:

Jasche, Wandelt (2013)
 Lavaux, Jasche (2016)
 Jasche, Lavaux (2018)
 Data model

Prior model

Structure formation model

Data model

$$\mathcal{P}(\mathbf{s}|\mathbf{S}) = \frac{e^{-\frac{1}{2}\mathbf{s}^T\mathbf{S}^{-1}\mathbf{s}}}{\sqrt{\det(2\pi\mathbf{S})}}$$

$$\mathcal{P}(\boldsymbol{\delta}|\mathbf{s}) = \prod_i \delta^D(\delta_i - G_i(\mathbf{s}))$$

$$\mathcal{P}(N|\boldsymbol{\lambda}(\boldsymbol{\delta})) = \prod_i \frac{e^{-\lambda_i} \lambda_i^{N_i}}{N_i!}$$

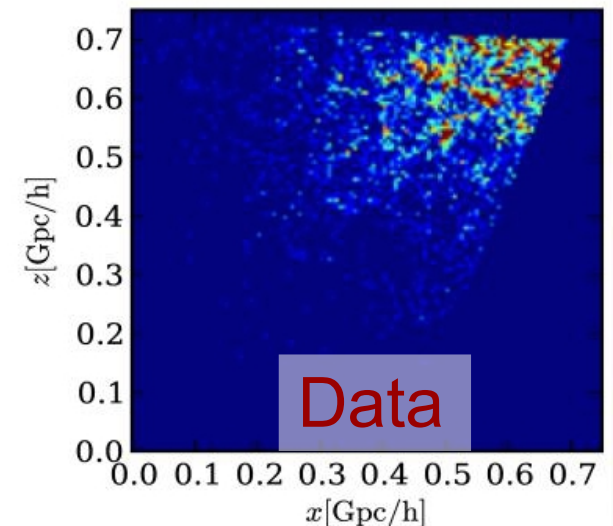
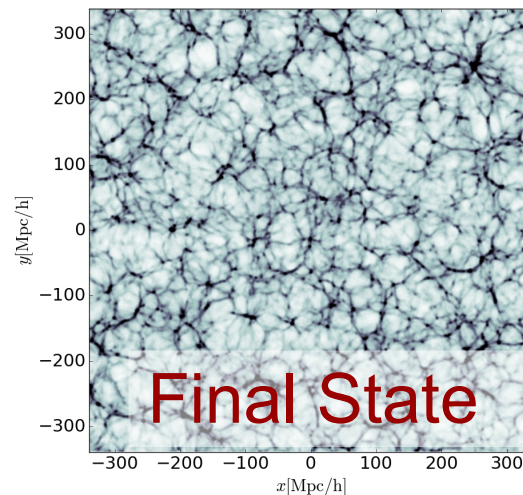
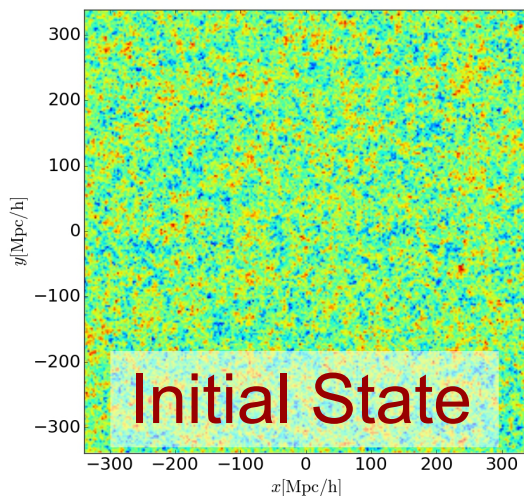
$$\frac{d\vec{x}}{da} = \frac{\vec{p}}{\dot{a}a^2}$$

$$\frac{d\vec{p}}{da} = -\frac{3}{2}H_0^2\Omega_m \frac{\nabla^2\Phi}{Ha^2}$$

Galaxy bias model

$$\lambda_i = R_i \bar{N} (1 + \delta)^\beta e^{-\rho_g (1 + \delta)^{-\epsilon_g}}$$

See e.g. Neyrinck et al. 2014
 Ata et al. 2015
 Lavaux & Jasche 2016



$\dim(\mathbf{s}) \sim 10^7$ parameters

MCMC in high dimensions

HMC: Use Classical mechanics to solve statistical problems!

- The potential : $\psi(\mathbf{x}) = -\ln(\mathcal{P}(\mathbf{x}))$

see e.g. Duane et al. (1987)
Neal (2012)
Betancourt (2017)

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Nuisance parameter!!!

$$\begin{array}{ccc} (\mathbf{x}, \mathbf{p}) & \longrightarrow & \begin{array}{l} \frac{d\mathbf{x}}{dt} = \frac{\partial H}{\partial \mathbf{p}} = \mathbf{M}^{-1} \mathbf{p} \\ \frac{d\mathbf{p}}{dt} = -\frac{\partial H}{\partial \mathbf{x}} = -\frac{\partial \psi(\mathbf{x})}{\partial \mathbf{x}} \end{array} & \longrightarrow & (\mathbf{x}', \mathbf{p}') \end{array}$$

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Randomize \mathbf{p} and accept \mathbf{x}' : $\alpha = \min \left[1, e^{-(H' - H)} \right] = 1$

HMC beats the “curse of dimensionality” by:

- Exploiting gradients
- Using conserved quantities

see e.g. Duane et al. (1987)
Neal (2012)
Betancourt (2017)

The data model

BORG (**B**ayesian **O**rigin **R**econstruction from **G**alaxies)

- Incorporates physical model into Likelihood (2LPT / PM)
- Turn inference into initial conditions problem: Find \mathbf{x}^0 !!!

$$\Psi(\mathbf{x}^0) = \Psi_P(\mathbf{x}^0) + \Psi_{LH}(\mathbf{x}^0)$$

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$$\begin{aligned}\Psi(\mathbf{x}^0) &= \Psi_{\text{P}}(\mathbf{x}^0) + \Psi_{\text{LH}}(\mathbf{x}^0) \\ &= \frac{1}{2} \sum_{ij} x_i^0 S_{ij}^{-1} x_j^0 + \sum_i \lambda_i - N_i \ln(\lambda_i)\end{aligned}$$

$$\text{Poisson Intensity: } \lambda_i = \bar{N} R_i \left(1 + x_i(\mathbf{x}^0)\right)^\alpha$$

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$$\frac{d\Psi(\mathbf{x}^0)}{dx_k^0} = \sum_j S_{kj}^{-1} x_j^0 + \sum_i \left(1 - N_i \frac{1}{\lambda_i} \right) \frac{\partial \lambda_i}{\partial x_i} \frac{dx_i}{dx_k^0}$$

The data model

BORG (Bayesian Origin Reconstruction from Galaxies)

- Incorporates physical model into Likelihood (2LPT / PM)
- Turn inference into initial conditions problem: Find \mathbf{x}^0 !!!

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Model sensitivity

Also see e.g. Jasche et al. 2015 (arXiv:1409.6308) / Wang et al. 2014 (arXiv:1407.3451)

Adjoint coding

The problem: $x(x_0)$ is a computer program, **not analytic!!!**

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- Any computer program is a sequence of elementary operations

$$x(x_0) = B_N (B_{N-1} (B_{N-2} (B_{N-3} (\dots (B_0(x_0)) \dots))))$$

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→ **Use chain rule**

$$\frac{dx(x_0)}{dx_0} = \frac{\partial B_N}{\partial B_{N-1}} \frac{\partial B_{N-1}}{\partial B_{N-2}} \frac{\partial B_{N-2}}{\partial B_{N-3}} \dots \frac{\partial B_0}{\partial x_0}$$

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line by line derivative of your computer code!!

BEWARE of if-switches!!!

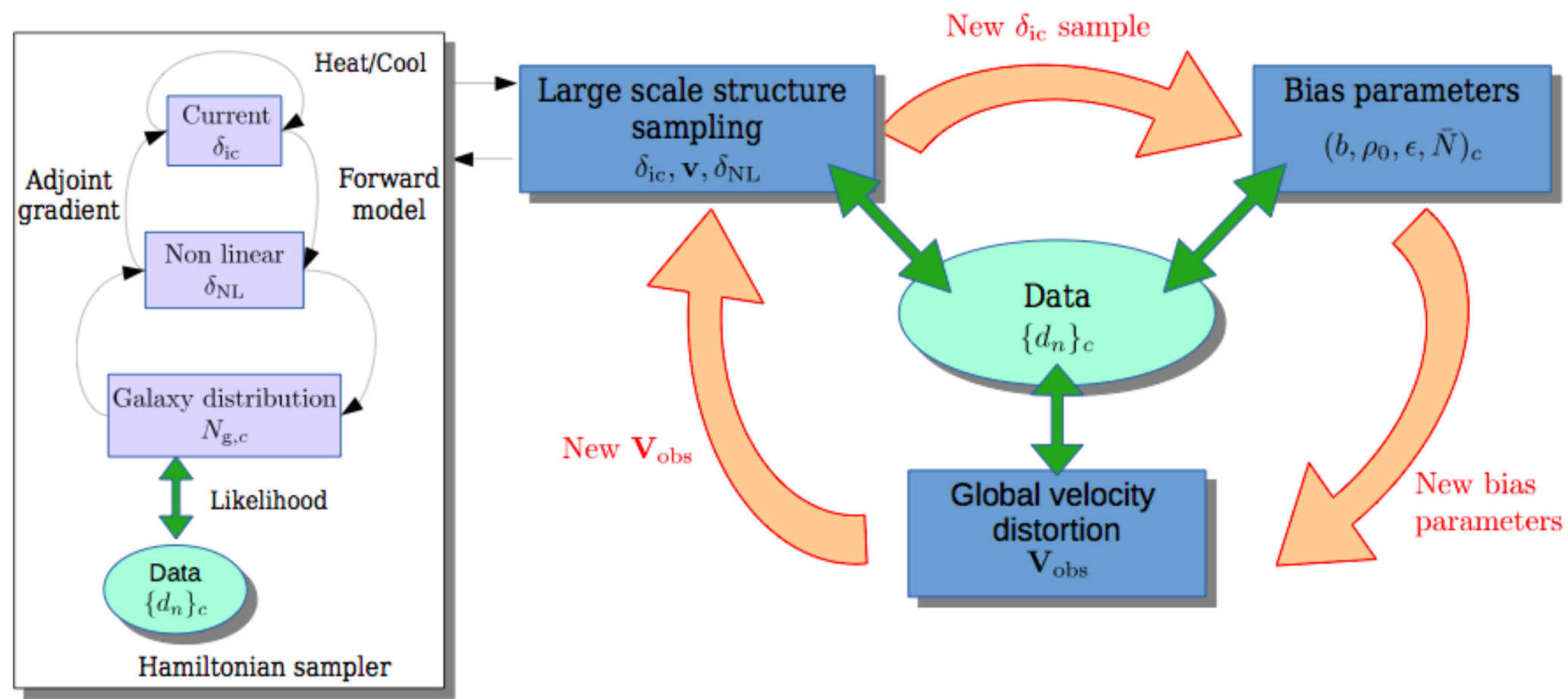
Result:

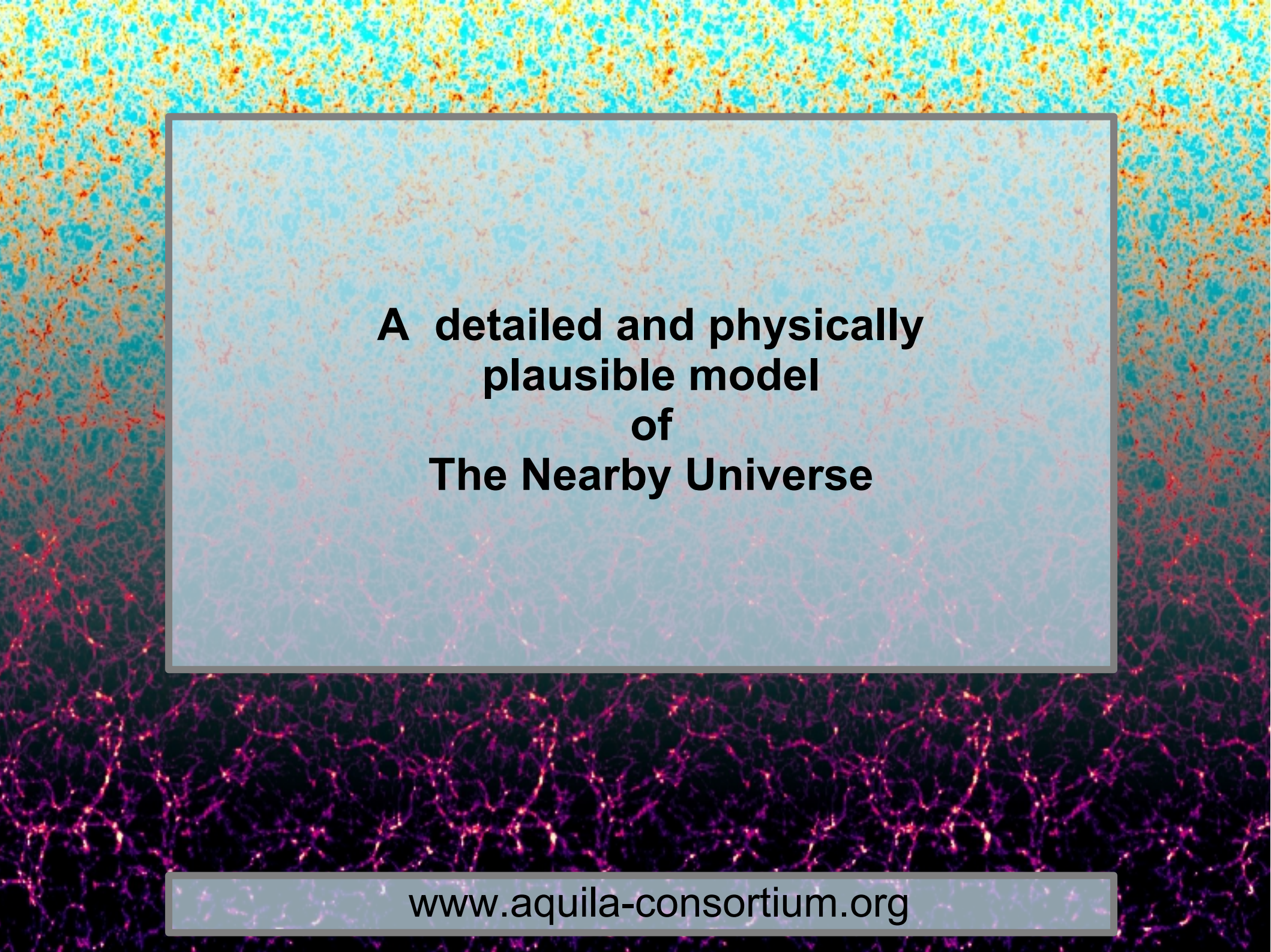
- Sensitivity Matrix of your computer model
- We need the adjoint, so do a transpose
- Matrix cannot be stored, so use operator formalism

BORG³: A Modular statistical programming engine

Build flexible data models

- Hierarchical Bayes and block sampling



The background of the slide is a visualization of the cosmic web, showing a complex network of filaments and nodes of matter in the universe. The colors transition from blue and cyan at the top to purple and magenta at the bottom, with a central light blue rectangular area containing the title text.

**A detailed and physically
plausible model
of
The Nearby Universe**

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New insights into the nearby universe

Some samples from the Markov Chain...



Leclercq et al. (2019, in prep)

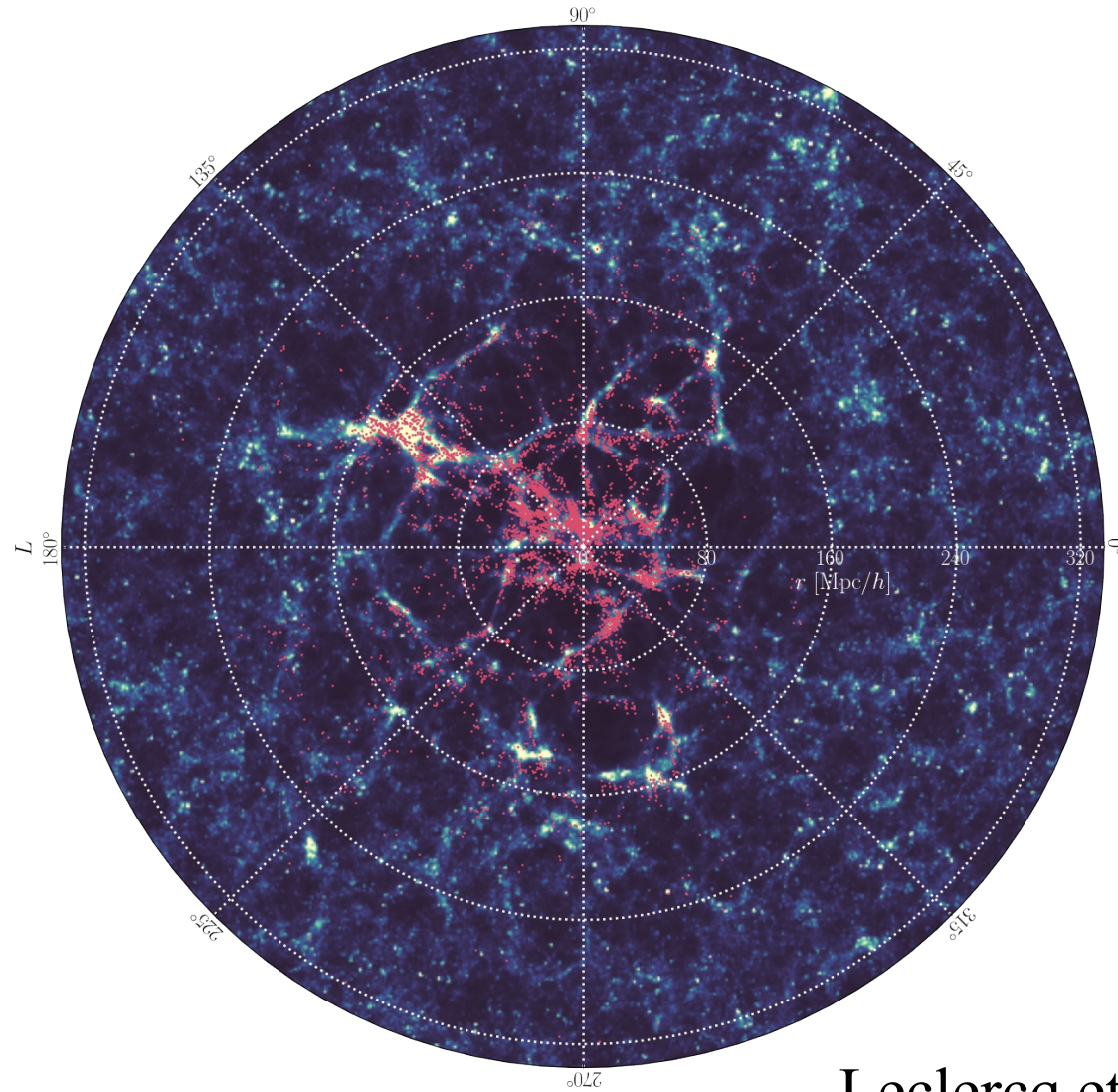
Application: BORG – 2M++ (Lavaux & Hudson (2011, MNRAS))

- Domain: $(677.7 \text{ Mpc/h})^3$
- IC fluctuation elements: 256^3
- Simulation particles: 512^3
- LSS model: Particle Mesh Solver
Jasche & Lavaux (2019, A&A)

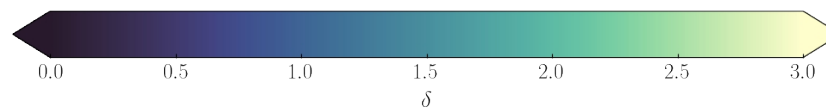
Inferred mass density

Inferred mass density in super-galactic plane:

Preliminary results!

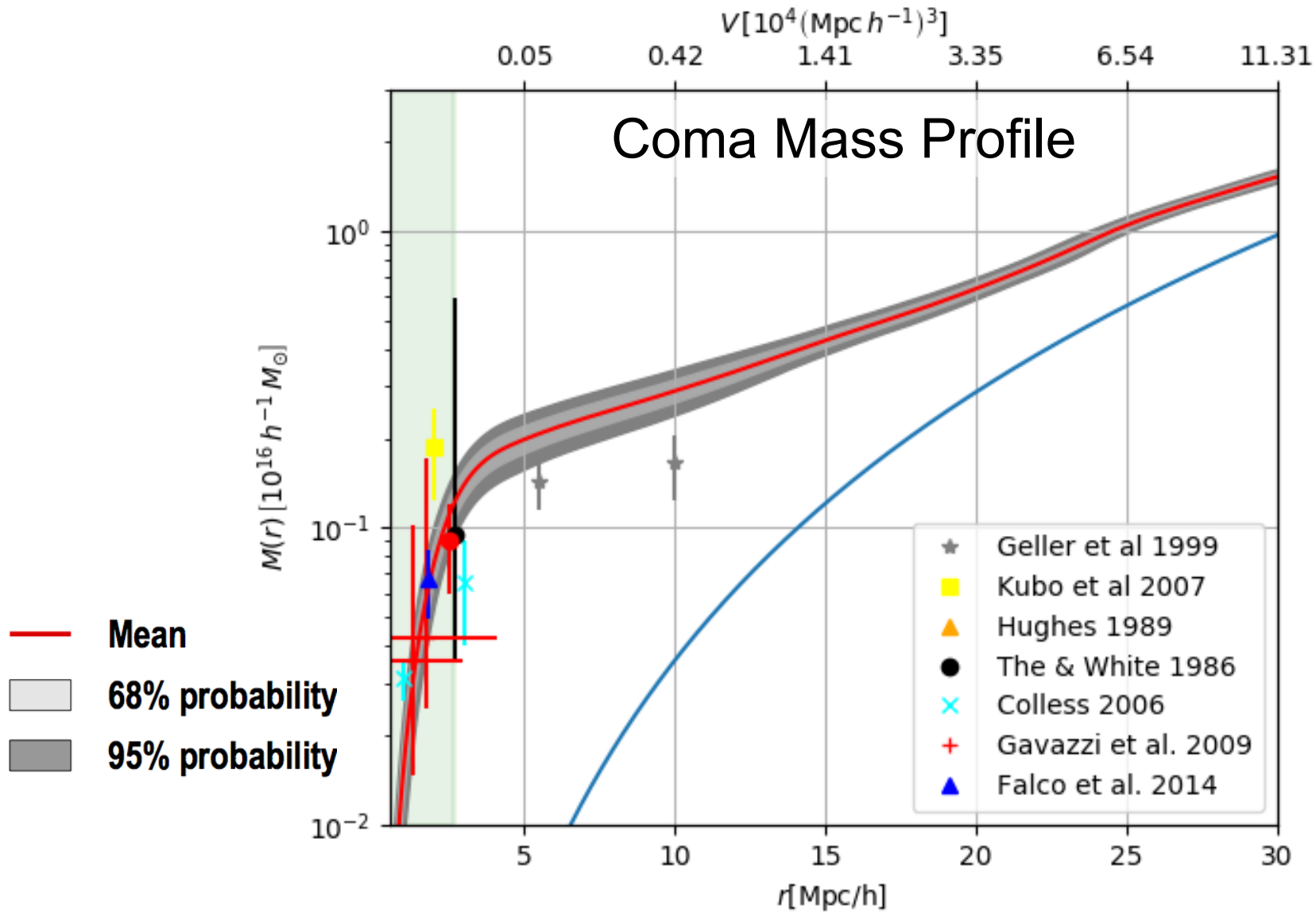


Leclercq et al. (2019, in prep)

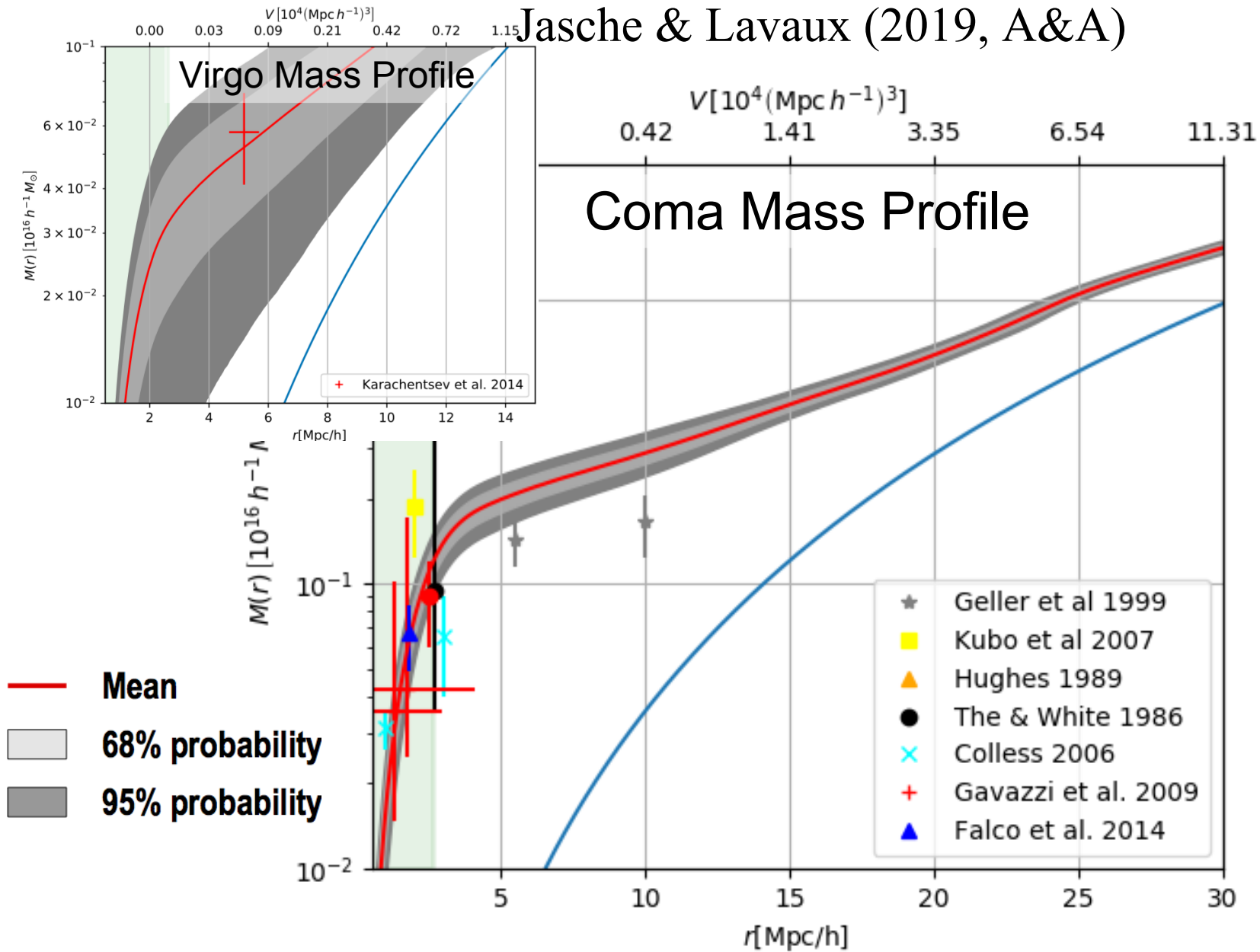


Estimating Cluster masses

Jasche & Lavaux (2019, A&A)

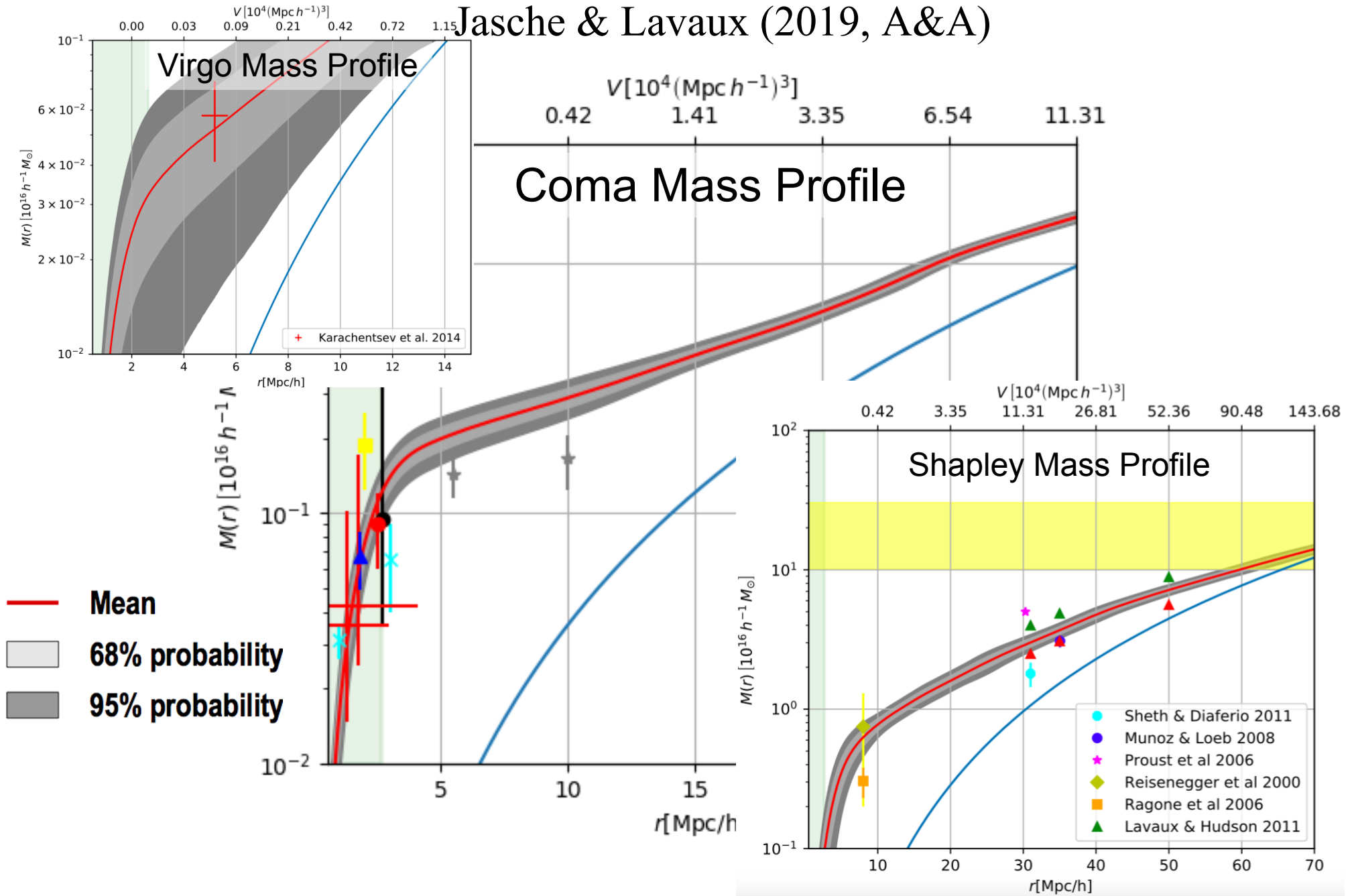


Estimating Cluster masses



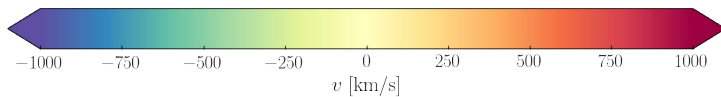
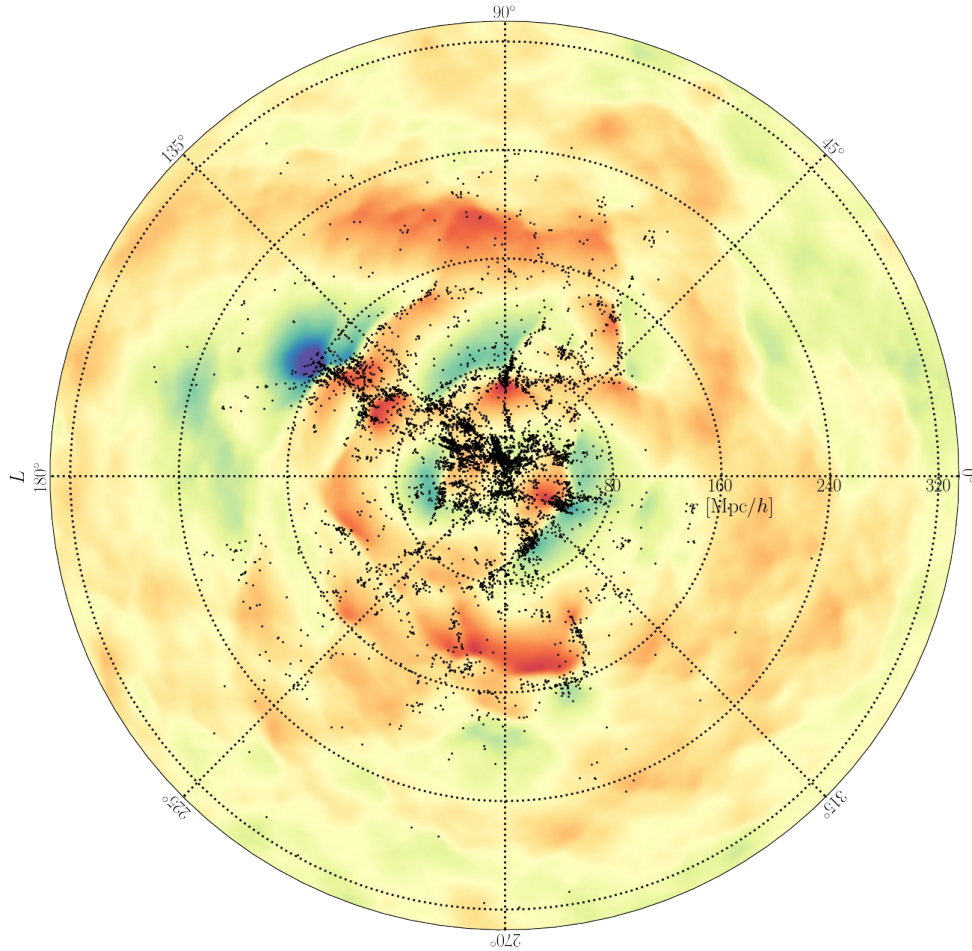
Estimating Cluster masses

Jasche & Lavaux (2019, A&A)

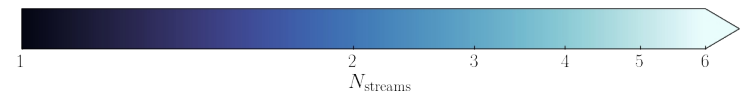
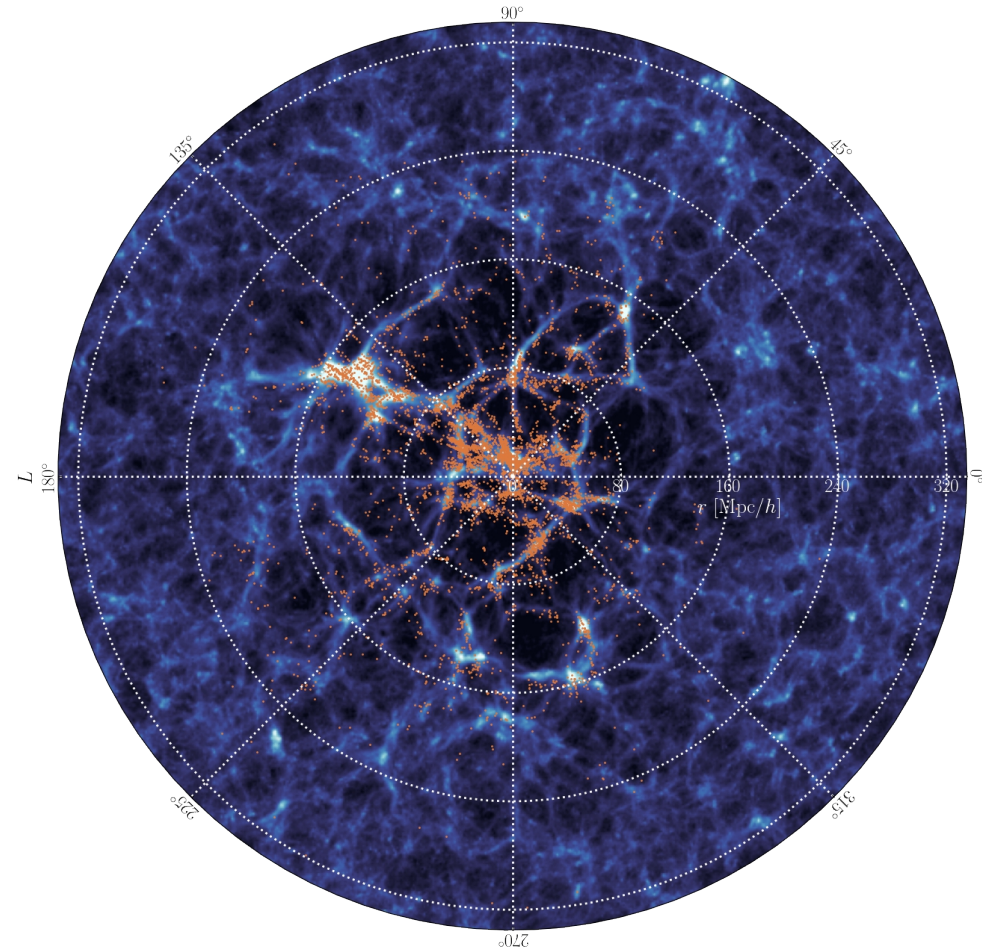


Dynamics of the Nearby Universe

Radial velocities



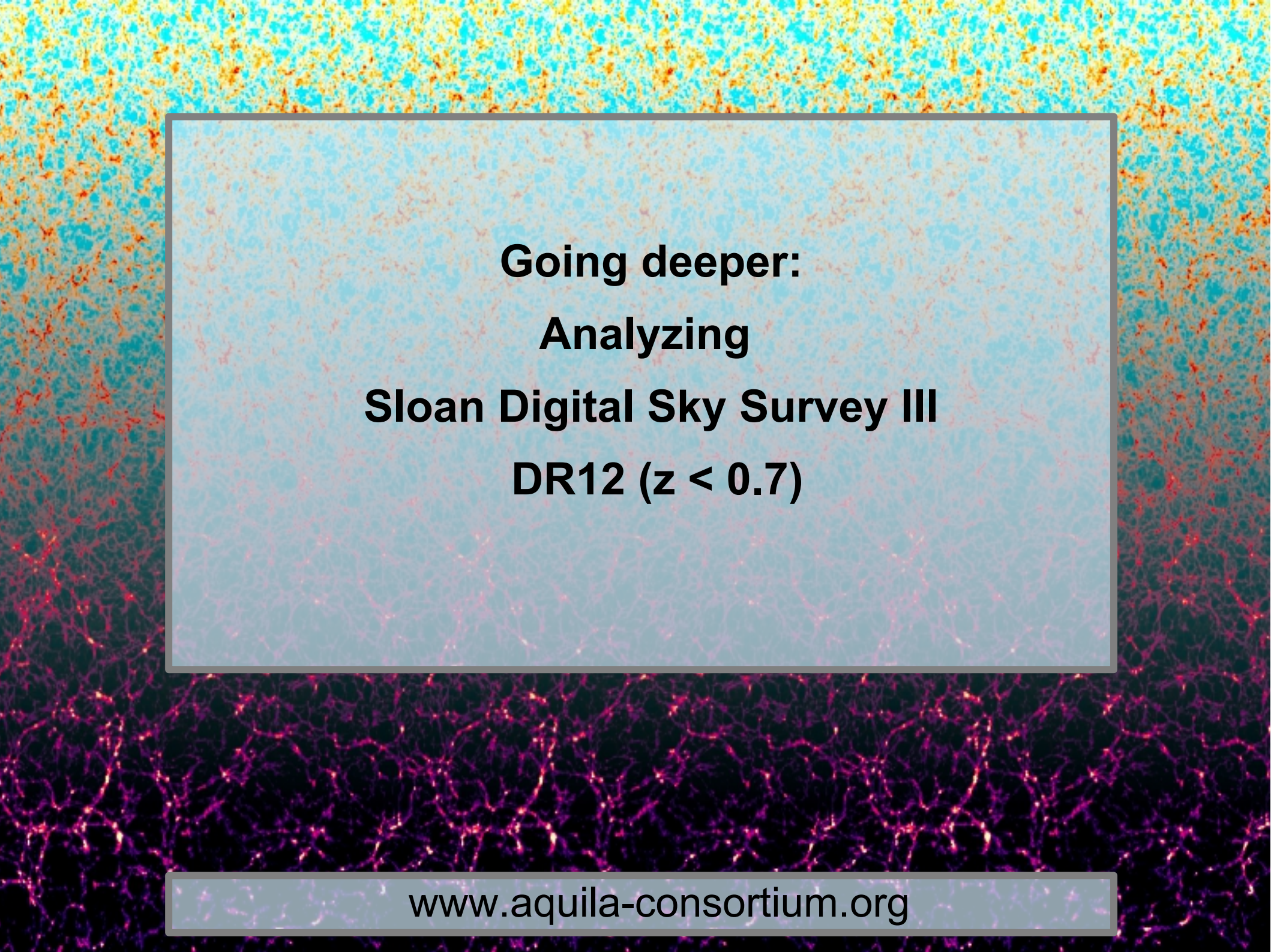
Counts of DM streams



Jasche & Lavaux (2019, A&A)
Leclercq et al. (2019, in prep)

Dynamics of the Nearby Universe

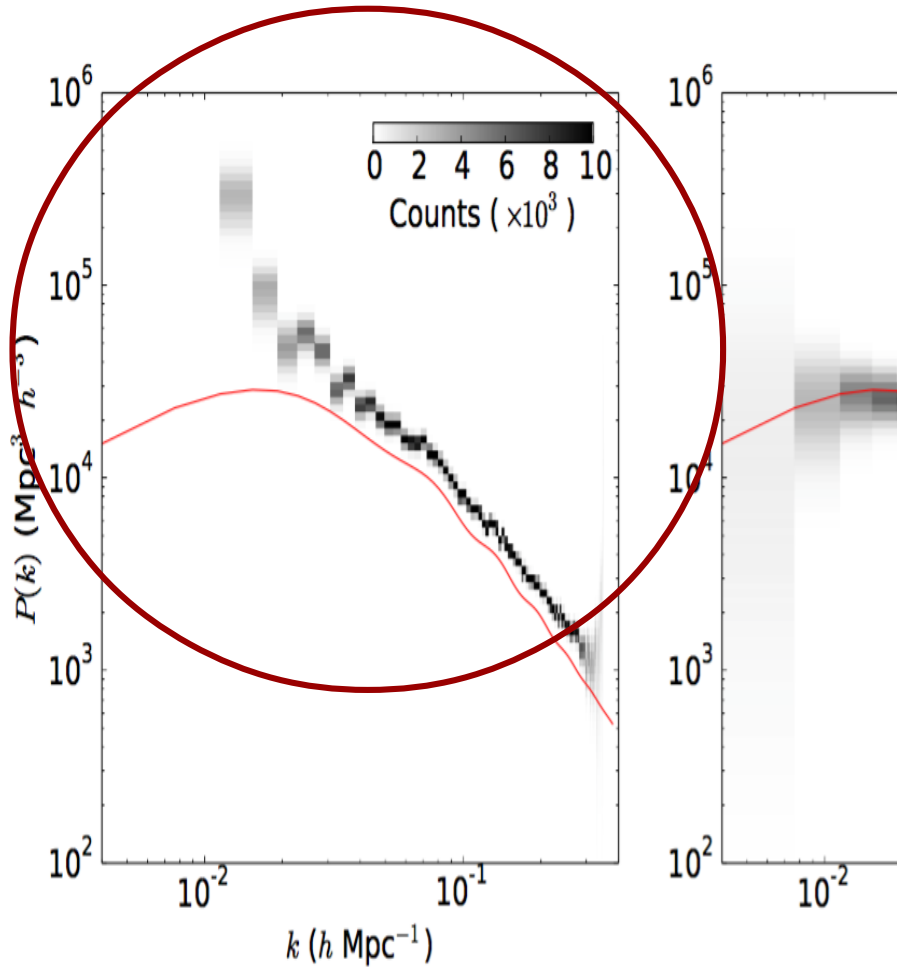


A visualization of the cosmic web, showing a complex network of filaments and nodes of matter in the universe. The colors range from blue and cyan at the top to purple and red at the bottom, representing different redshifts or densities. The central text is overlaid on a semi-transparent light blue rectangular box.

**Going deeper:
Analyzing
Sloan Digital Sky Survey III
DR12 ($z < 0.7$)**

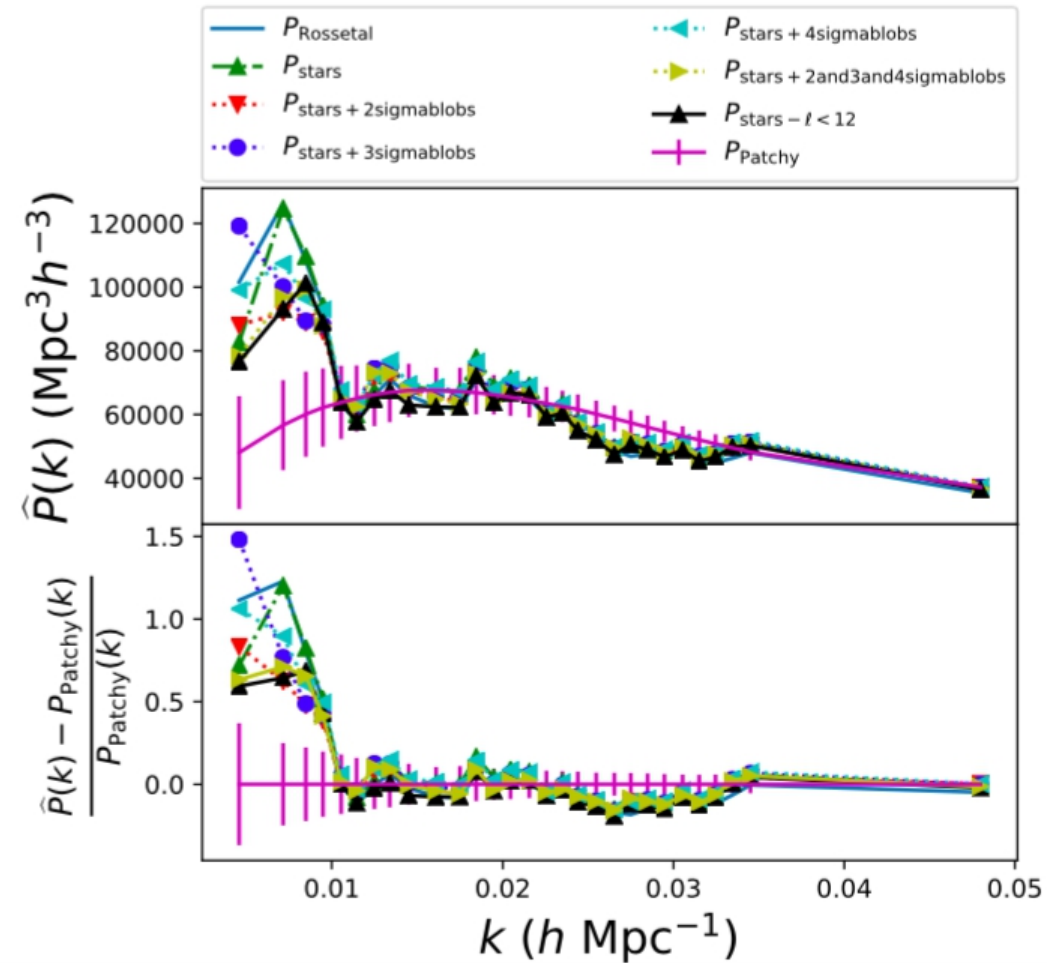
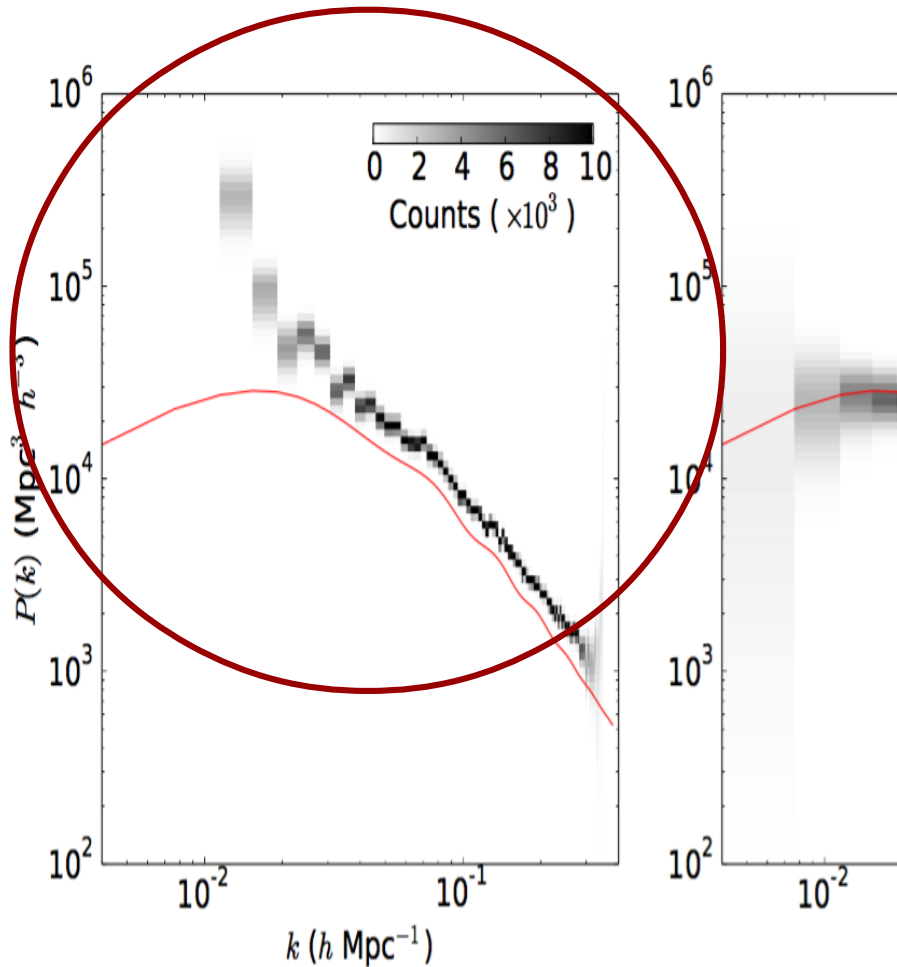
Application to SDSS III DR12

First Attempt!!!



Application to SDSS III DR12

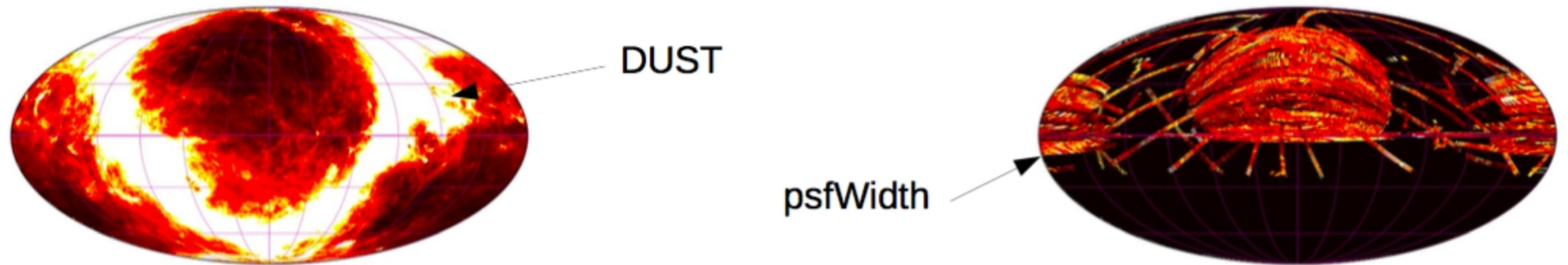
First Attempt!!!



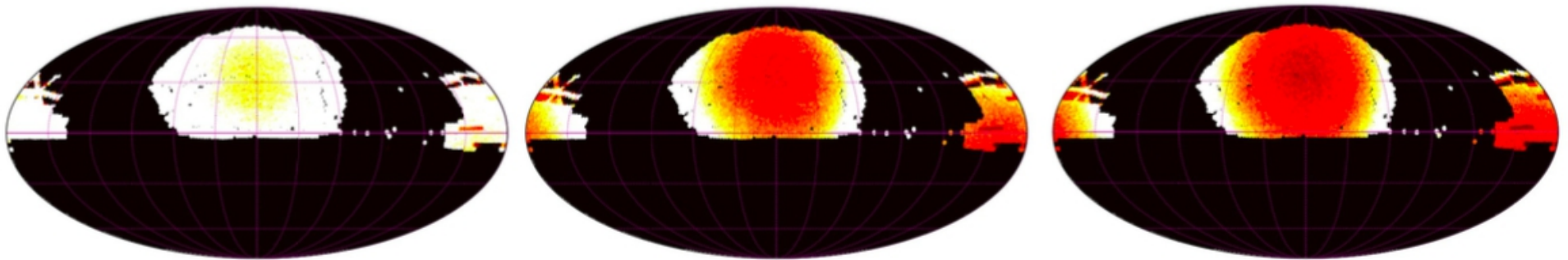
Kalus, Percival et al. (2018, MNRAS)

Foreground contaminations

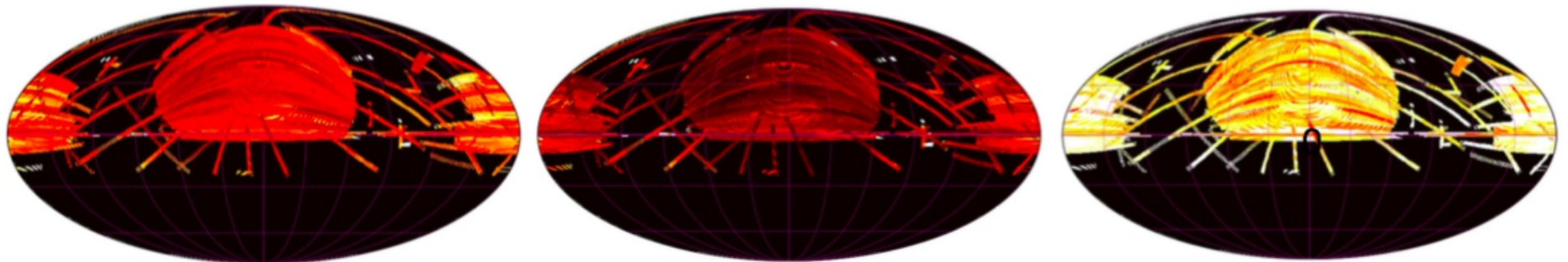
Foregrounds hamper cosmological inference (see e.g. Leistedt & Peiris (2014))



Star densities

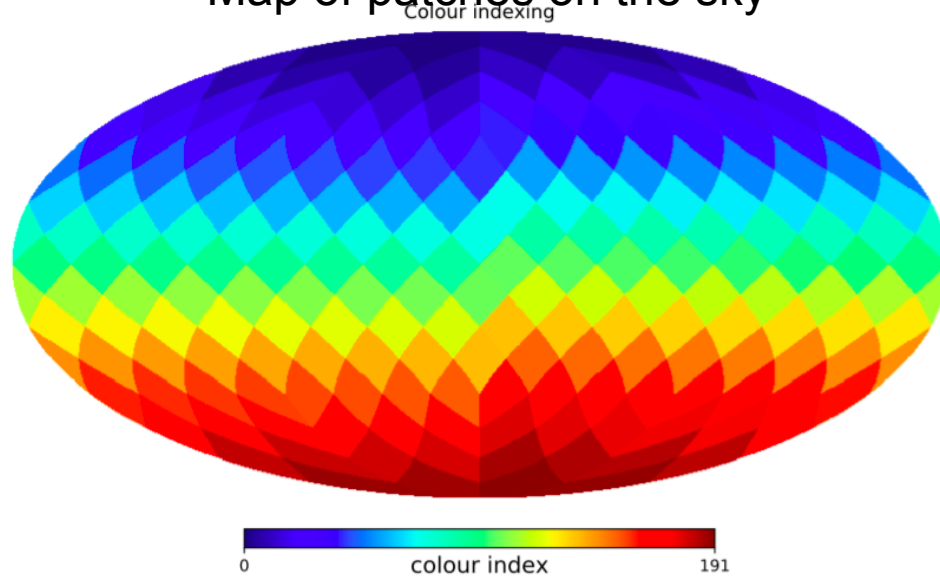


Sky fluxes

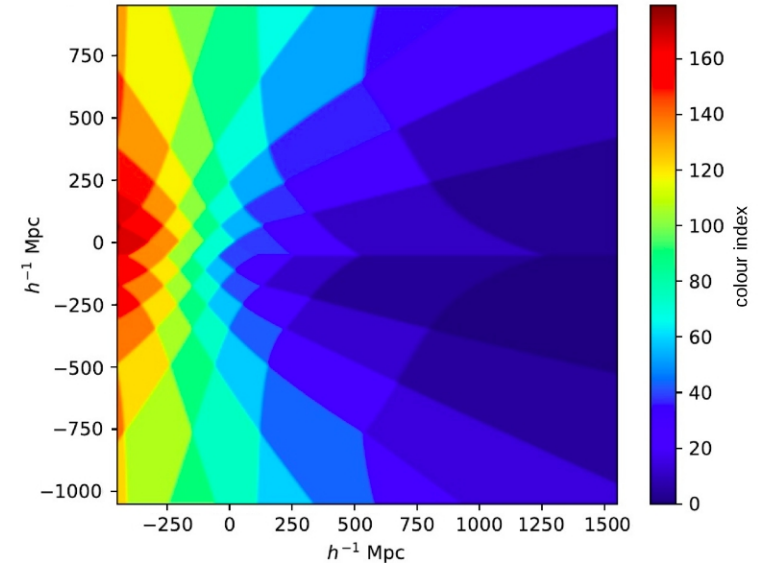


Designing robust likelihoods

Map of patches on the sky



Extruded into 3d volume



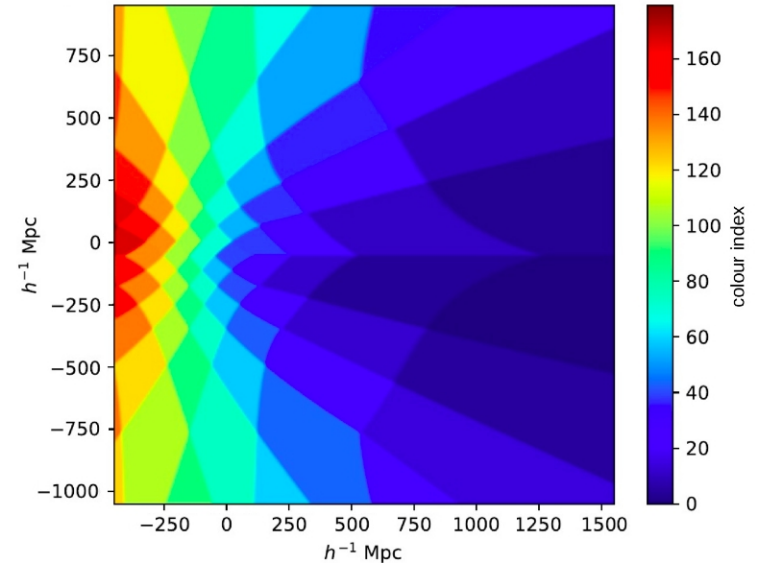
$$\mathcal{P}(N|\lambda(\delta), A) = \prod_i \frac{e^{-A_i \lambda_i(\delta)} (A_i \lambda_i(\delta))^{N_i}}{N_i!}$$

Designing robust likelihoods

Map of patches on the sky



Extruded into 3d volume



$$\mathcal{P}(N|\lambda(\delta), A) = \prod_i \frac{e^{-A_i \lambda_i(\delta)} (A_i \lambda_i(\delta))^{N_i}}{N_i!}$$

$$\mathcal{P}(N|\lambda(\delta)) = \int dA \mathcal{P}(A) \mathcal{P}(N|A, \lambda(\delta))$$

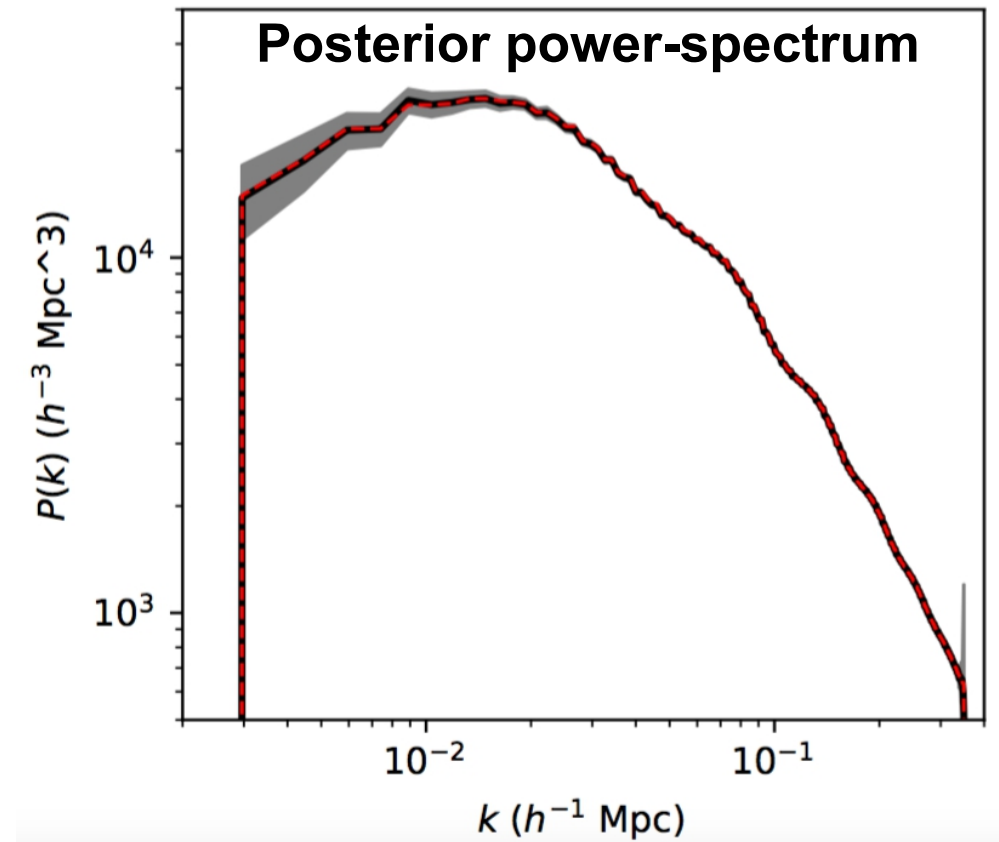
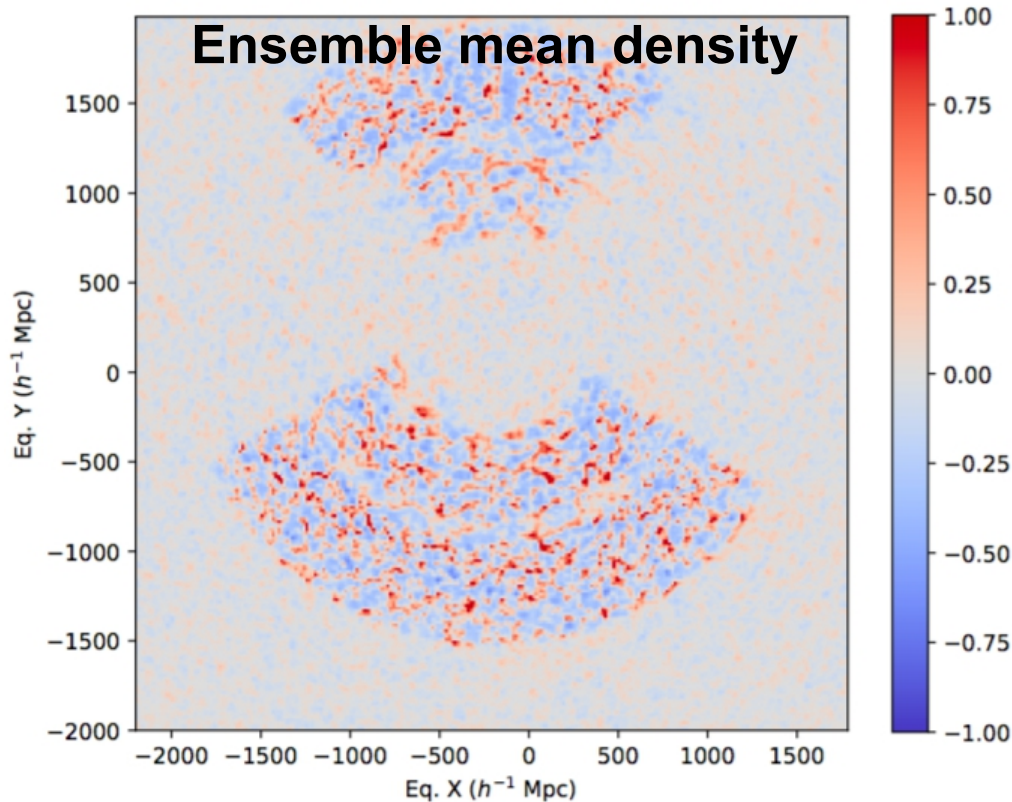
$$= \prod_{\text{patch}} \prod_{i \in \text{patch}} \left(\frac{\lambda_i(\delta)}{\sum_{j \in \text{patch}} \lambda_j(\delta)} \right)^{N_i}$$

Porqueres et al (2019, A&A)

Application to SDSS III DR12

Preliminary results!

Real data application LOWZ + CMASS



Application: BORG – SDSS III

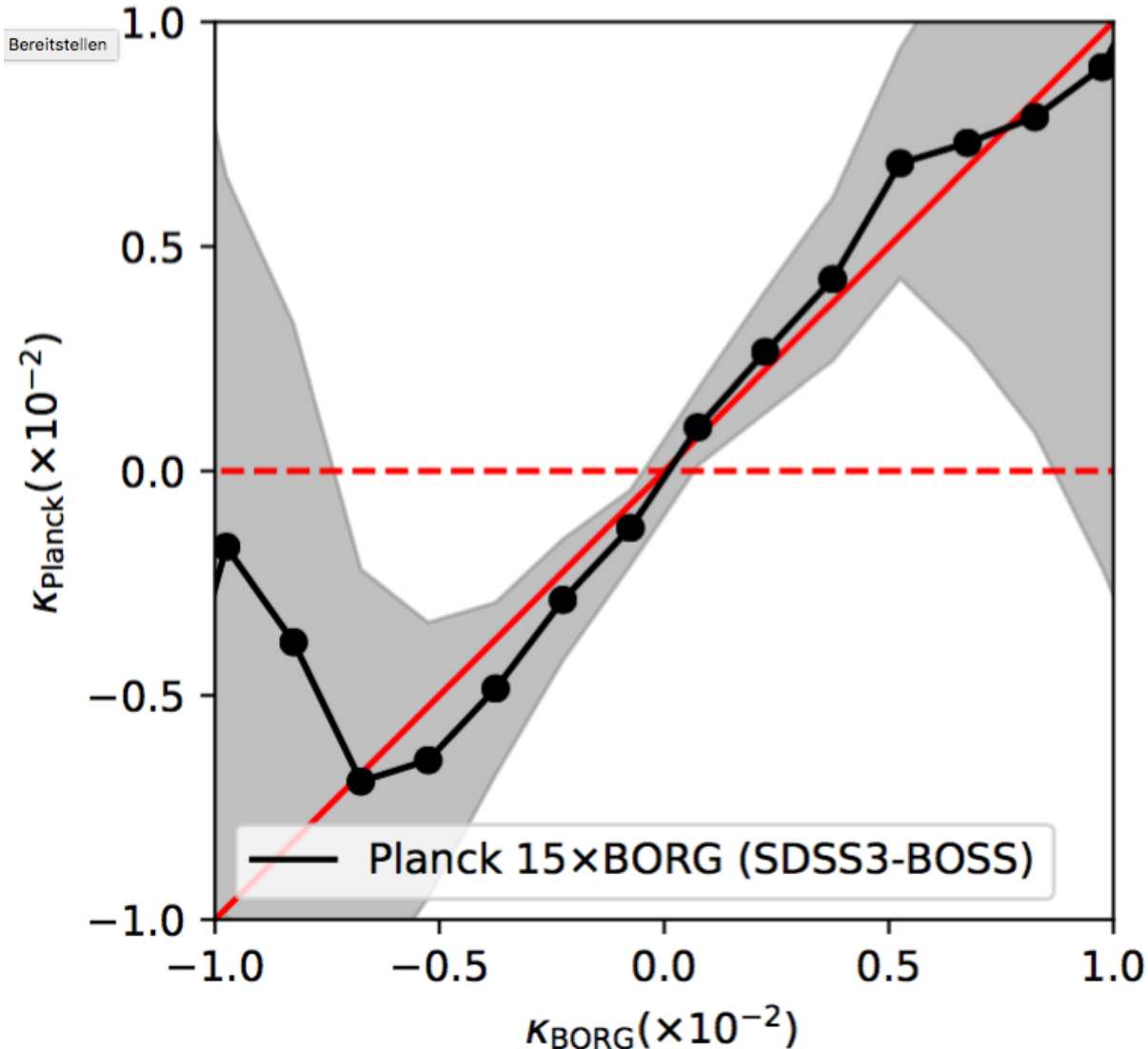
- Domain: $(4000 \text{ Mpc}/h)^3$
- IC fluctuation elements: 256^3
- Simulation particles: 512^3
- LSS model: Lagrangian Perturbation Theory
Lavaux et al (2019, in prep)

Independent test of inferred mass

CMB Lensing:

Preliminary results!

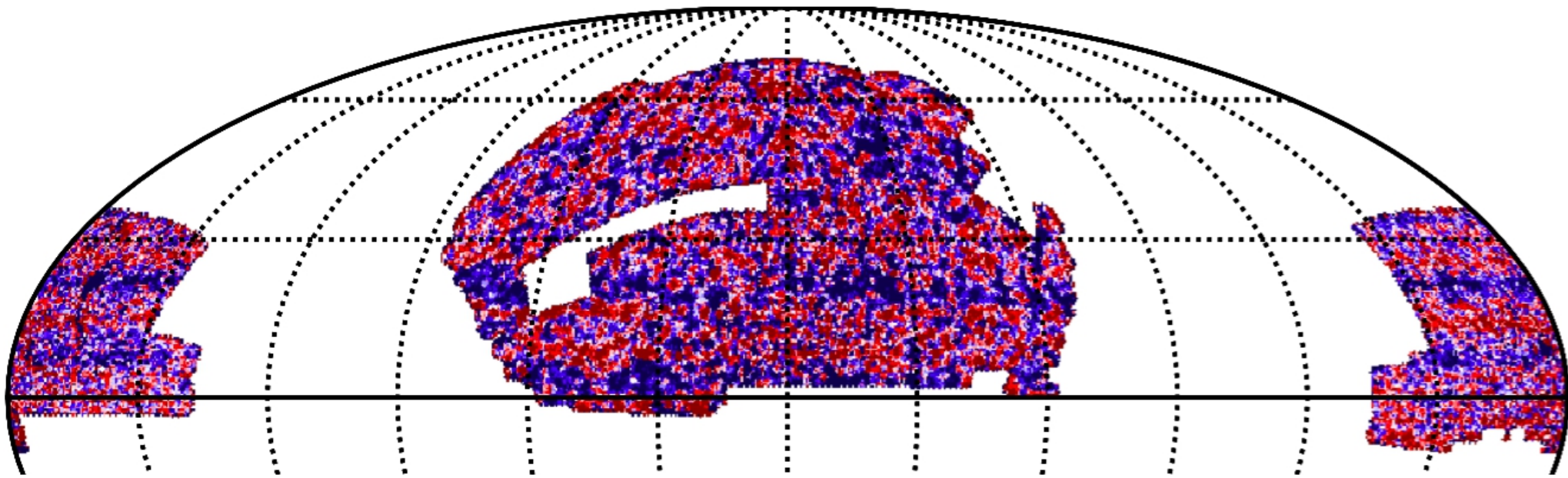
- Correlation Planck 15 vs. BORG SDSS3 convergence map



Jasche et al (2019 in prep)

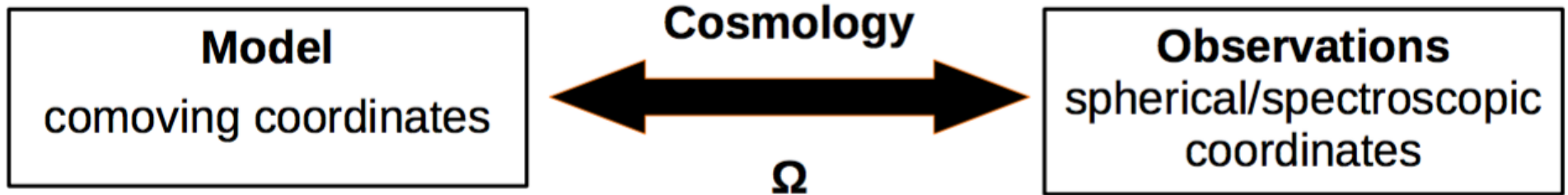
What are the foregrounds?

Mean / LOWZ - $z=0.29$

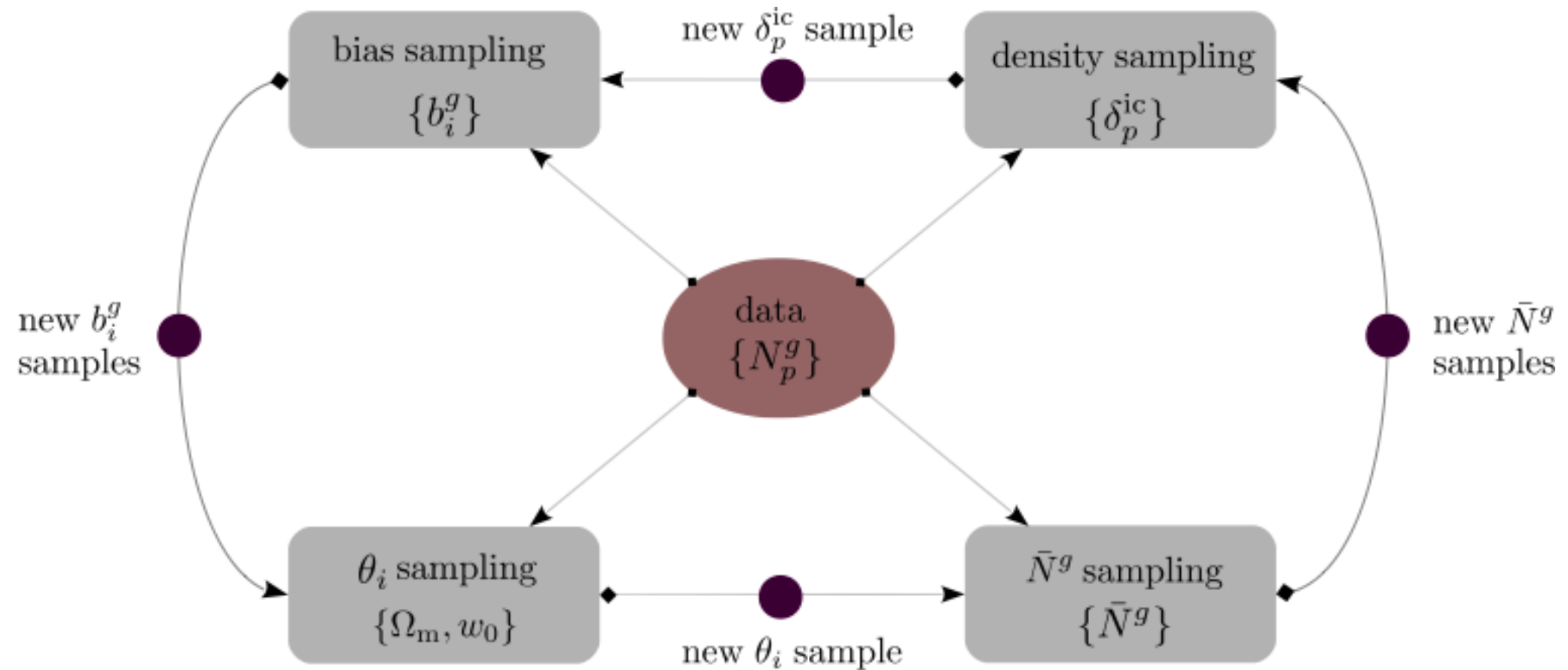


Cosmological parameter via the A/P test

Using the Alcock-Paczynski cosmological test

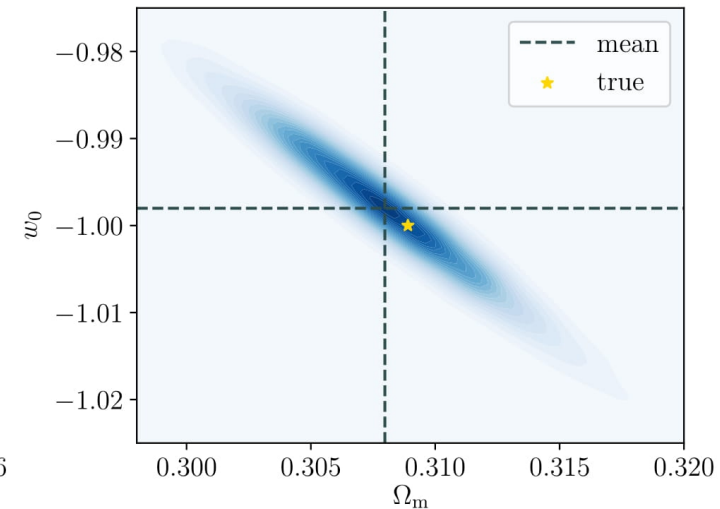
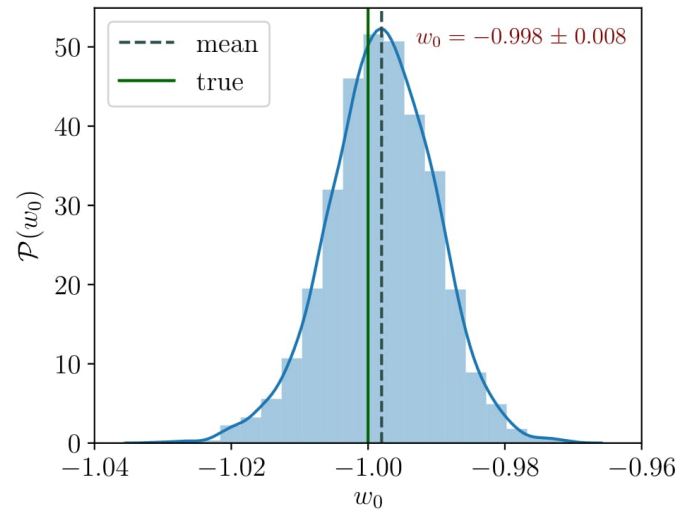
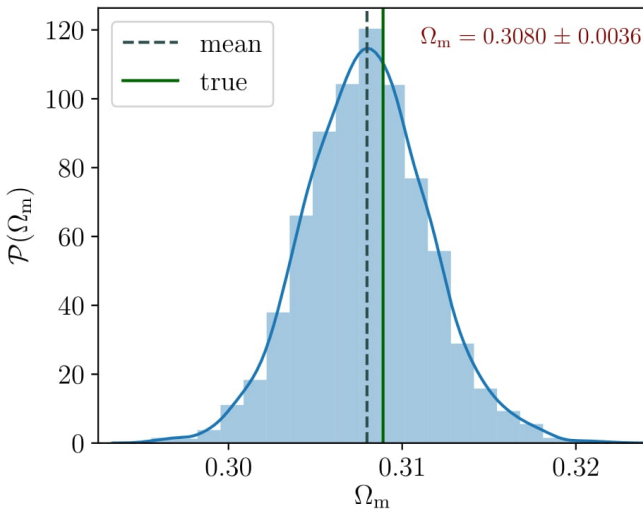
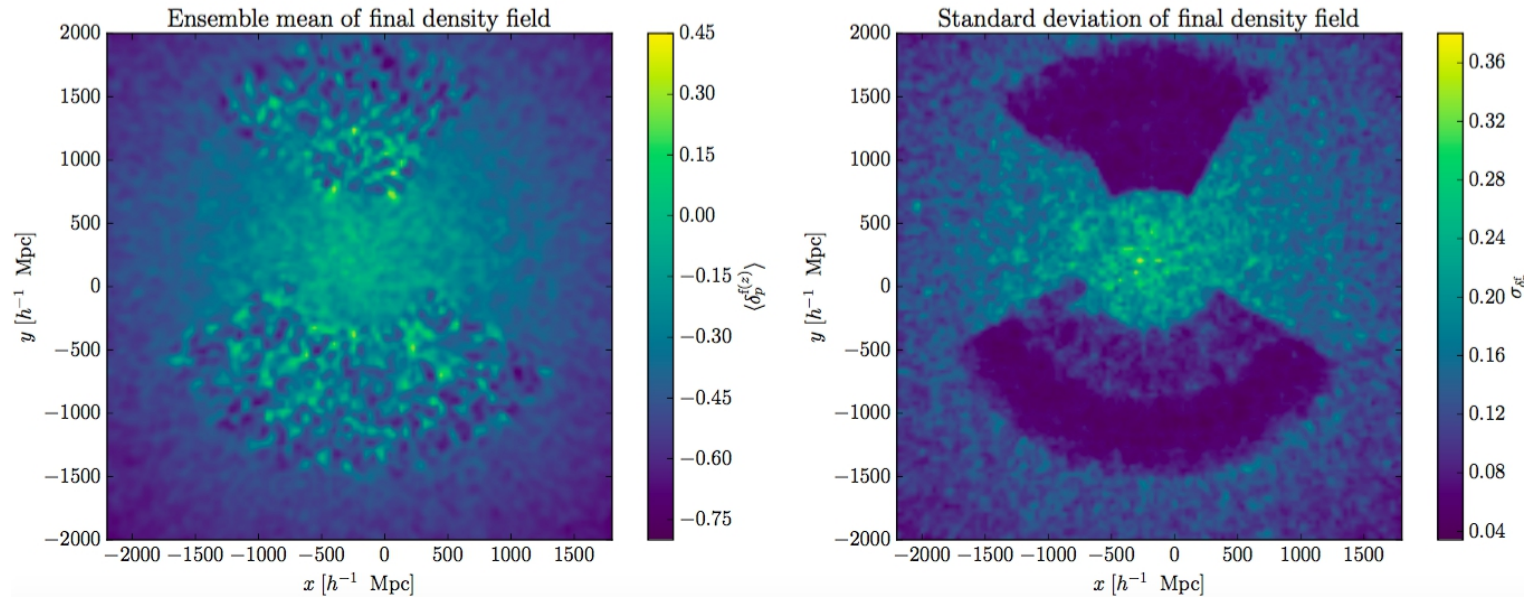


Cosmological parameter via the A/P test



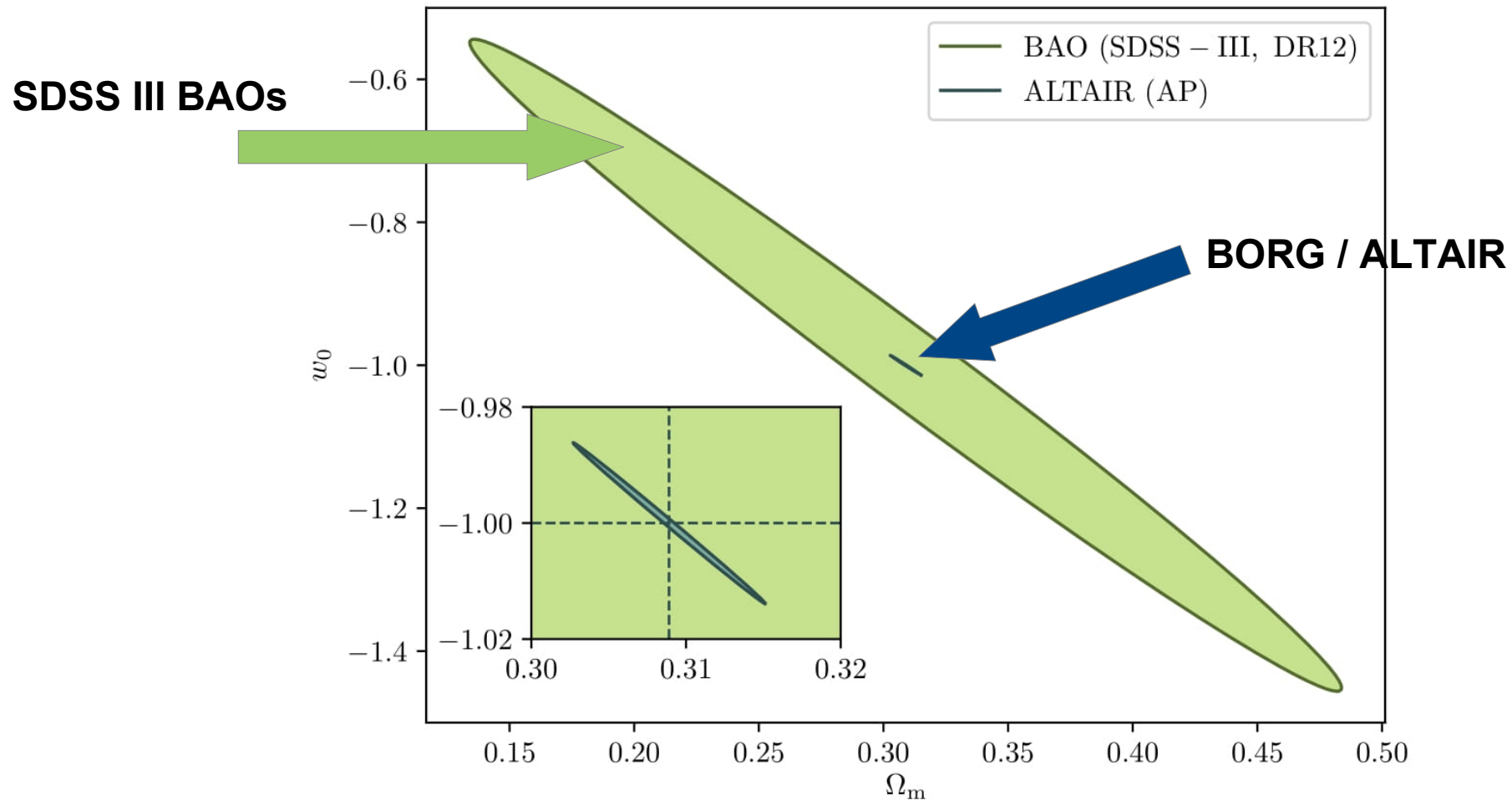
Cosmological parameter via the A/P test

Application to SDSS III **mock** data:



Kodi Ramanah et al (2019, A&A)

Cosmological parameter via the A/P test



Source of Information (Kodi Ramanah et al (2019, in prep)):

- Complete use of modes
- Exploitation of higher order statistics

Kodi Ramanah et al (2019, A&A)

Summary & Conclusion

BORG combines physical modeling with data science:

- Dynamical modeling accounts for non-Gaussian statistics
- Flexible data modeling via HMC and block sampling
- Solves complex high dimensional statistics problems

Scientific results:

- Characterization of initial conditions
- Accurate & Detailed reconstructions of the DM field
- Complementary mass estimates
- Dynamical reconstructions
- Inference of cosmological parameter

The end...

Thank You!

Selected Bibliography:

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