Wavelet reconstruction of E- and B-modes for CMB polarisation and cosmic shear

Jason McEwen
www.jasonmcewen.org
@jasonmcewen

Mullard Space Science Laboratory (MSSL)
University College London (UCL)

arXiv:1605.01414

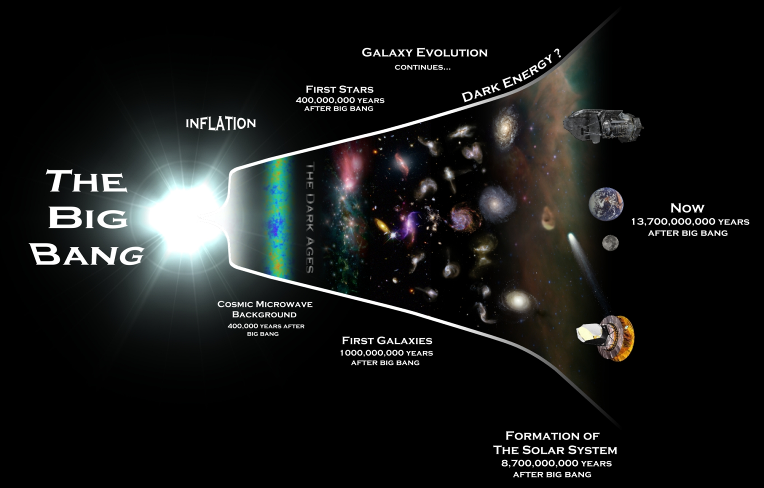
In collaboration with Boris Leistedt, Martin Büttner & Hiranya Peiris

Statistical Challenges in 21st Century Cosmology (COSMO21), Chania, May 2016

Outline

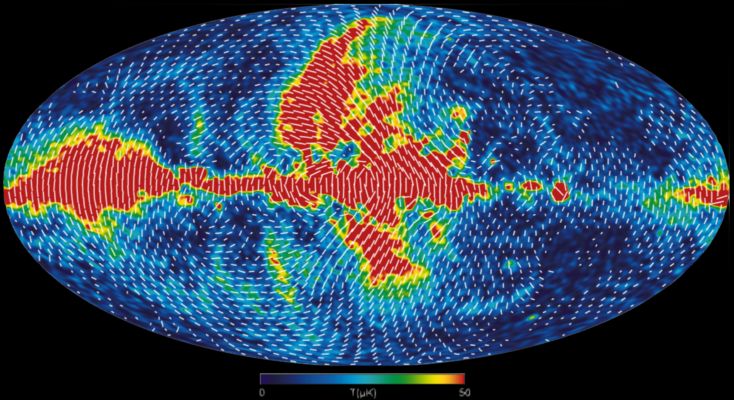
Outline

Unanswered fundamental questions



[Credit: Rhys Taylor]

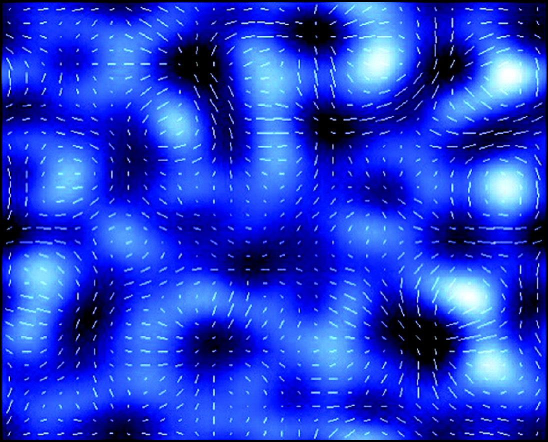
CMB polarisation



WMAP K-band ${}_2P = Q + iU$ map

[Credit: WMAP]

Cosmic shear



Cosmic shear ${}_2\gamma = \gamma_1 + \mathrm{i}\gamma_2$ map

[Credit: Ellis (2010)]

Cosmological spin signals

- Observe spin ± 2 cosmological signals on the celestial sphere, with $\boldsymbol{n} = (\theta, \varphi) \in \mathbb{S}^2$.
  - CMB polarisation: $${}_{\pm 2}P(\boldsymbol{n}) = Q \pm iU$$
  - Cosmic shear: $${}_{\pm 2}\gamma(\boldsymbol{n}, r) = \gamma_1 \pm i\gamma_2$$
- Dependent on choice of local coordinate frame.
- Spin ± 2 signals transform under local rotations of χ by, *e.g.*,

$${}_{\pm 2}P' = \mathrm{e}^{\mp \mathrm{i}2\chi} \; {}_{\pm 2}P \, .$$

- To confront cosmological models with observations, transform observable spin signals to scalar (and pseudo-scalar) signals, which are invariant to choice of local coordinate frame.

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E- and B-modes

Full-sky

- Decompose ${}_{\pm 2}P$ into parity even and parity odd components:

$$\epsilon(\boldsymbol{n}) = -\frac{1}{2}\left[\bar{\eth}^2 \; {}_{2}P(\boldsymbol{n}) + \eth^2 \; {}_{-2}P(\boldsymbol{n})\right]$$

E-mode

$$\beta(\boldsymbol{n}) = \frac{\mathrm{i}}{2}\left[\bar{\eth}^2 \; {}_{2}P(\boldsymbol{n}) - \eth^2 \; {}_{-2}P(\boldsymbol{n})\right]$$

B-mode

where $\bar{\eth}$ and $\eth$ are spin lowering and raising (differential) operators, respectively.

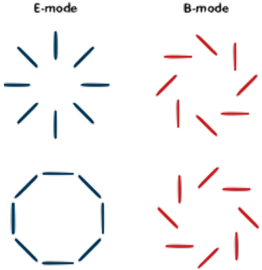

Figure: E-mode (even parity) and B-mode (odd parity) signals [Credit: http://www.skyandtelescope.com/].

- Different physical processes exhibit different symmetries and thus behave differently under parity transformation.
- Can exploit this property to separate signals arising from different underlying physical mechanisms.
- Mapping E- and B-modes on the sky of great importance for forthcoming experiments.

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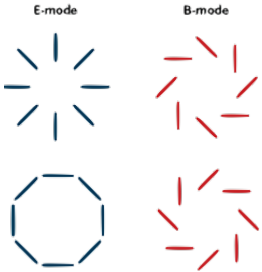

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E- and B-modes
Partial-sky

- On a manifold without boundary (*i.e.* full sky), a spin ± 2 signal can be decomposed uniquely into E- and B-modes.
- On a manifold with boundary (*i.e.* partial sky), decomposition not unique.
- Recovering E and B-modes from partial sky observations is challenging since mask leaks contamination.
- Pure and ambiguous modes (Lewis *et al.* 2002, Bunn *et al.* 2003, Smith 2006, Smith & Zaldarriaga 2007, Grain *et al.* 2007, Ferté *et al.* 2013).
  - E-modes: vanishing curl
  - B-modes: vanishing divergence
  - Pure E-modes: orthogonal to all B-modes
  - Pure B-modes: orthogonal to all E-modes
- Number of existing techniques (Lewis *et al.* 2002, Bunn *et al.* 2003, Smith 2006, Smith & Zaldarriaga 2007, Grain *et al.* 2007, Bowyer *et al.* 2011, Kim 2013, Ferté *et al.* 2013).
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Outline

Spin scale-discretised wavelets on the sphere

Wavelet construction

- Directional spin wavelets on the sphere (McEwen *et al.* 2015; arXiv:1509.06749)
  - Generalise scale-discretised wavelets (Wiaux, McEwen, Vandergheynst, Blanc 2008) to signals of arbitrary arbitrary spin.
- Spin scale-discretised wavelet ${}_s\Psi^j$ constructed in harmonic space:

$$\boxed{{}_s\Psi^j_{\ell m} = \kappa^j(\ell)\, \zeta_{\ell m}} \ .$$

- Excellent spatial localisation properties (McEwen *et al.* 2016; arXiv:1509.06767).

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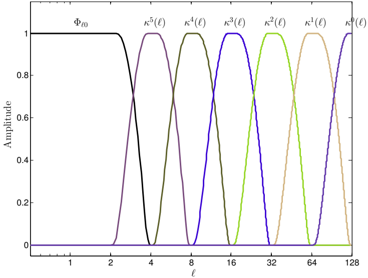

Figure: Harmonic tiling on the sphere.

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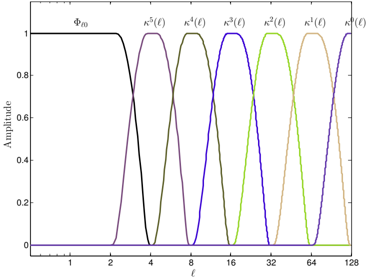

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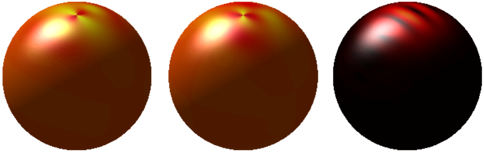

(a) Real$({}_s\Psi^j)$ (b) Imag$({}_s\Psi^j)$ (c) Abs$({}_s\Psi^j)$

Figure: Spin scale-discretised wavelets on the sphere.

Spin scale-discretised wavelets on the sphere

Forward transform (i.e. analysis)

- The spin scale-discretised wavelet transform is given by projection onto each wavelet:

$$\boxed{W^{{}_s\Psi^j}_{{}_sP}(\rho) = \langle {}_sP,\, \mathcal{R}_\rho\, {}_s\Psi^j \rangle} = \int_{\mathbb{S}^2} \mathrm{d}\Omega(\boldsymbol{n})\, {}_sP(\boldsymbol{n}) (\mathcal{R}_\rho\, {}_s\Psi^j)^*(\boldsymbol{n}) \ ,$$

projection

where $\mathrm{d}\Omega(\boldsymbol{n}) = \sin\theta \, \mathrm{d}\theta \, \mathrm{d}\varphi$, and rotations parameterised by $\rho = (\alpha, \beta, \gamma) \in \mathrm{SO}(3)$.

- Wavelet coefficients for scale j live on rotation group $\mathrm{SO}(3)$

  $\Rightarrow$ directional structure is naturally incorporated.

- Other wavelet transforms on the sphere:
  - Stereographic projection (Antoine & Vandergheynst 1999, Wiaux *et al.* 2005)
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Spin scale-discretised wavelets on the sphere

Inverse transform (i.e. synthesis)

- Original signal may be recovered exactly from its wavelet coefficients:

$$ {}_sP(\boldsymbol{n}) = \boxed{\sum_{j=0}^{J}} \boxed{\int_{\mathrm{SO}(3)} \mathrm{d}\varrho(\rho) W^{{}_s\Psi^j}_{{}_sP}(\rho)(\mathcal{R}_\rho\, {}_s\Psi^j)(\boldsymbol{n})} , $$

finite sum

wavelet contribution

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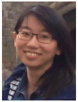
finite sum — wavelet contribution

where $\mathrm{d}\varrho(\rho) = \sin\beta \, \mathrm{d}\alpha \, \mathrm{d}\beta \, \mathrm{d}\gamma$.

- Other types of scale-discretised wavelets:
  - Curvelets (Chan *et al.* 2015; arXiv:1511.05578)



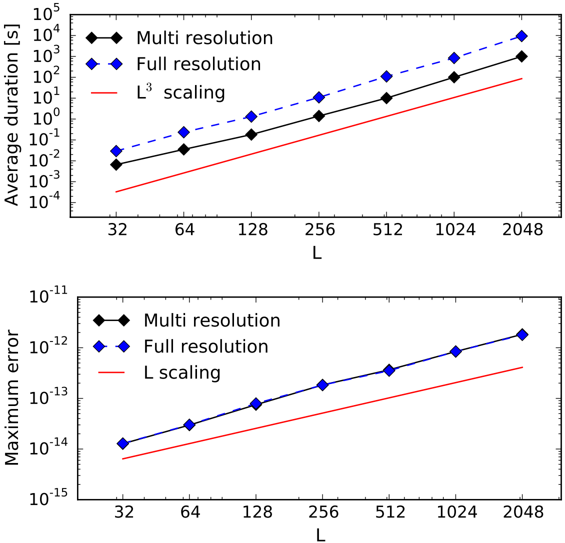
$\rightarrow$ see poster by Jennifer Chan.

  - Ridgelets (McEwen 2015; arXiv:1510.01595).
  - Spin flaglets on the 3D ball (Leistedt *et al.* 2015; arXiv:1509.06750)

$\rightarrow$ see poster by Boris Leistedt.

Spin scale-discretised wavelets on the sphere

Fast and exact algorithms

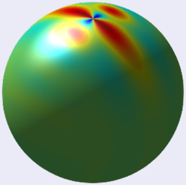


Spin scale-discretised wavelets on the sphere

Codes (www.jasonmcewen.org/codes.html)

S2LET code

http://www.s2let.org

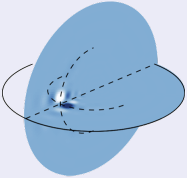


S2LET: Fast & exact wavelets on the sphere
Leistedt, McEwen, Vandergheynst, Wiaux (2012)
McEwen, Leistedt, Büttner, Peiris, Wiaux (2015)

- C, Matlab, Python, IDL
- Supports directional, steerable, spin wavelets
- Fast algos

FLAGLET code

http://www.flaglets.org



FLAGLET: Fast & exact wavelets on the ball
Leistedt & McEwen (2012)
Leistedt, McEwen, Kitching, Peiris (2015)

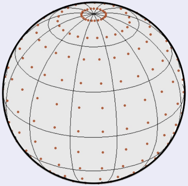
- C, Matlab, Python
- Supports directional, steerable, spin wavelets
- Fast algos

Spin scale-discretised wavelets on the sphere

Codes (www.jasonmcewen.org/codes.html)

SO3 code

http://www.sothree.org

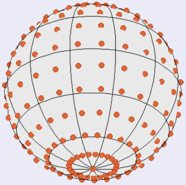


SO3: Fast & exact Wigner tranforms
McEwen, Büttner, Leistedt, Peiris, Wiaux (2015)

- C, Matlab
- Efficient sampling theorem on the rotation group
- Fast algos

SSHT code

http://www.spinsht.org



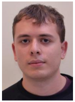
SSHT: Fast & exact spin spherical harmonic transforms
McEwen & Wiaux (2011)

- C, Matlab
- Efficient sampling theorem on the sphere
- Fast algos

Spin scale-discretised wavelets on the sphere

Other cosmological studies

- Other cosmological studies:
  - E/B separation (Leistedt *et al.* 2016; arXiv:1605.01414)
    → remainder of this talk!
  - Spin-SILC: CMB component separation (Rogers *et al.* 2015, 2016; arXiv:1510.01595, arXiv:1605.01417)



→ see talk by Keir Rogers.

  - 3D weak lensing with spin wavelets (flaglets) on the ball (Leistedt *et al.* 2015; arXiv:1509.06750)

→ see poster by Boris Leistedt.

  - General inverse problems on the sphere: analysis vs synthesis (Wallis *et al.* in prep.)

→ see talk by Chris Wallis.

Outline

E/B separation

Connections between spin and scalar wavelet coefficients

- Spin wavelet transform of ${}_{\pm 2}P = Q \pm \mathrm{i}U$ (observable):

$$\underbrace{W^{{}_2\Psi^j}_{{}_{\pm 2}P}(\rho) = \langle {}_{\pm 2}P,\, \mathcal{R}_\rho\, {}_{\pm 2}\Psi^j \rangle}_{\text{spin wavelet transform}} = \int_{\mathbb{S}^2} \mathrm{d}\Omega(\boldsymbol{n})\, {}_{\pm 2}P(\boldsymbol{n}) (\mathcal{R}_\rho\, {}_{\pm 2}\Psi^j)^*(\boldsymbol{n}) \; .$$

- Scalar wavelet transforms of E and B (non-observable):

$$\underbrace{W^{{}_0\Psi^j}_{\epsilon}(\rho) = \langle \epsilon,\, \mathcal{R}_\rho\, {}_0\Psi^j \rangle}_{\text{scalar wavelet transform}} ,$$

$$\underbrace{W^{{}_0\Psi^j}_{\beta}(\rho) = \langle \beta,\, \mathcal{R}_\rho\, {}_0\Psi^j \rangle}_{\text{scalar wavelet transform}} ,$$

where ${}_0\Psi^j \equiv \bar{\eth}^2\, {}_2\Psi^j$.

- Spin wavelet coefficients of ${}_{\pm 2}P$ are connected to scalar wavelet coefficients of E/B:

$$W^{{}_0\Psi^j}_{\epsilon}(\rho) = -\mathrm{Re}\left[W^{{}_2\Psi^j}_{{}_{\pm 2}P}(\rho)\right] \quad \text{and} \quad W^{{}_0\Psi^j}_{\beta}(\rho) = \mp\mathrm{Im}\left[W^{{}_2\Psi^j}_{{}_{\pm 2}P}(\rho)\right] \; .$$

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spin wavelet transform

- Scalar wavelet transforms of E and B (non-observable):

$$\boxed{W^{{}_0\Psi^j}_{\epsilon}(\rho) = \langle \epsilon,\ \mathcal{R}_\rho\ {}_0\Psi^j \rangle} \ ,$$

scalar wavelet transform

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E/B separation
Exploiting wavelets

General approach to recover E/B signals using scale-discretised wavelets

1. Compute spin wavelet transform of ${}_{\pm 2}P = Q + \mathrm{i}U$:

$$ {}_{\pm 2}P(\boldsymbol{n}) \xrightarrow[\text{S2LET}]{\text{Spin wavelet transform}} W^{{}_2\Psi^j}_{{}_{\pm 2}P}(\rho) $$

2. Account for mask in wavelet domain (simultaneous harmonic and spatial localisation):

$$ W^{{}_2\Psi^j}_{{}_{\pm 2}P}(\rho) \xrightarrow{\text{Mitigate mask}} \bar{W}^{{}_2\Psi^j}_{{}_{\pm 2}P}(\rho) $$

3. Construct E/B maps:

(a) $$ W^{{}_0\Psi^j}_{\epsilon}(\rho) = -\mathrm{Re}\left[\bar{W}^{{}_2\Psi^j}_{{}_{\pm 2}P}(\rho)\right] \xrightarrow[\text{S2LET}]{\text{Inverse scalar wavelet transform}} \epsilon(\boldsymbol{n}) $$

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E/B separation

Exploiting wavelets

General approach to recover E/B signals using scale-discretised wavelets

1. Compute spin wavelet transform of ${}_{\pm 2}P = Q + \mathrm{i}U$:

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2. Account for mask in wavelet domain (simultaneous harmonic and spatial localisation):

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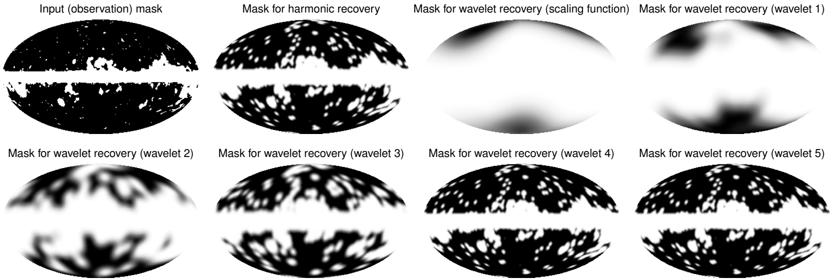
E/B separation
Scale-dependent masking



E/B separation

Pure mode wavelet estimator

- Consider masked Stokes parameters:

$$ {}_0M = M, \quad {}_{\pm1}M = \eth_{\pm} M, \quad {}_{\pm2}M = \eth^2_{\pm} M, $$

spin adjusted masks

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masked Stokes parameters

where $\eth_{\pm} = \{\, \eth \text{ if } + \,,\ \bar{\eth} \text{ if } - \,\}$.

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where ${}_{\pm s}\Upsilon^j = \eth^s_{\pm}({}_0\Psi^j)$ are spin adjusted wavelets and assuming the Dirichlet and Neumann boundary conditions, *i.e.* that the mask and its derivative vanish at the boundaries.

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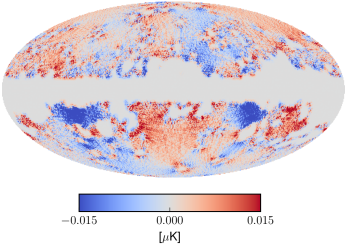
- Correction terms require spin ±1 wavelet transforms.

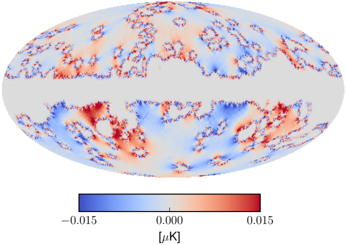
E/B separation

Results: pseudo harmonic approach

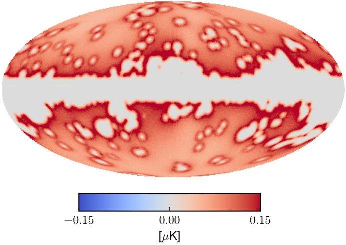
E mode error mean (pseudo harmonic recovery)



B mode error mean (pseudo harmonic recovery)



E mode error std. dev. (pseudo harmonic recovery)



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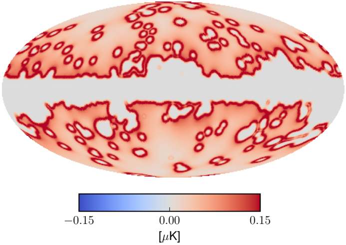

E/B separation

Results: pure wavelet approach

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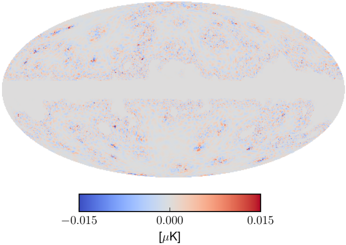

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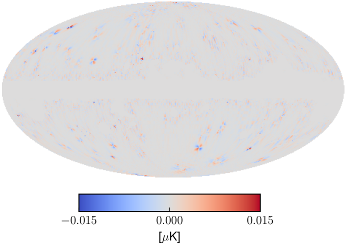

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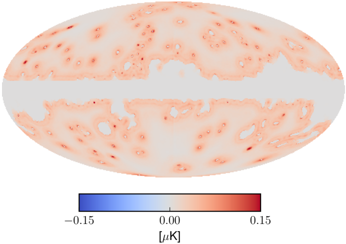

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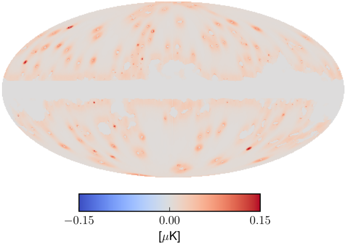

Summary

- Pure E/B separation with spin wavelets (without optimisation) reduces leakage by over an order of magnitude (Leistedt *et al.* 2016; arXiv:1605.01414).

> *Improvement in sensitivity to tensor-to-scalar ratio r of 10^2–10^4.*

- Critical for terrestrial CMB experiments and weak lensing experiments.
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- Future extensions:
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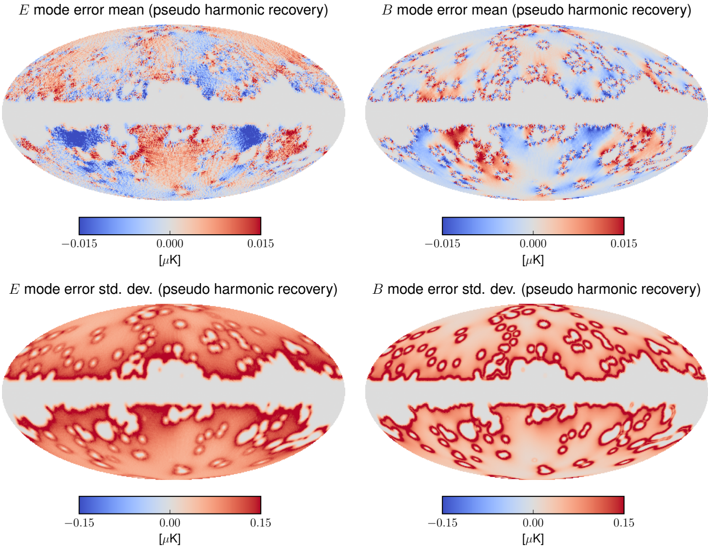
Spin scale-discretised wavelets are a powerful tool
for CMB polarisation and weak lensing.

www.s2let.org
www.jasonmcewen.org

Extra Slides

E/B separation

Results: pseudo harmonic approach



E/B separation

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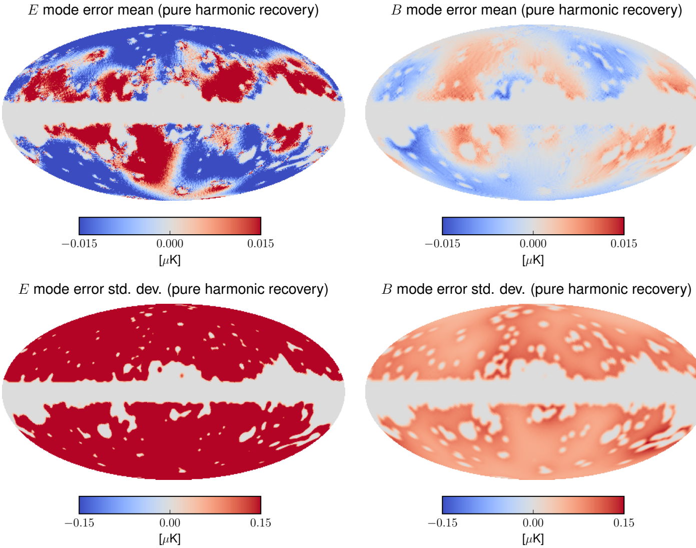
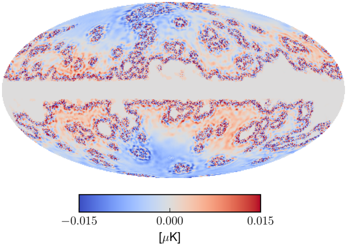


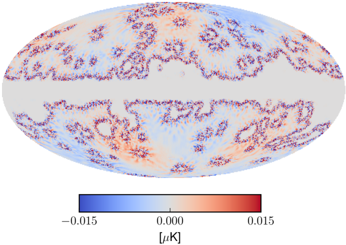
E/B separation

Results: pseudo wavelet approach

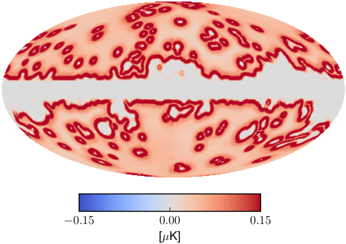
E mode error mean (pseudo wavelet recovery)



B mode error mean (pseudo wavelet recovery)



E mode error std. dev. (pseudo wavelet recovery)



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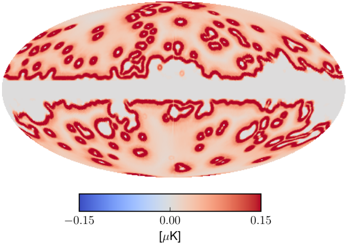

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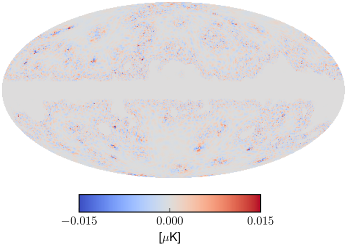

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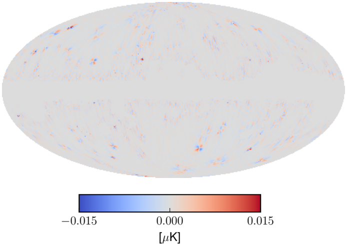

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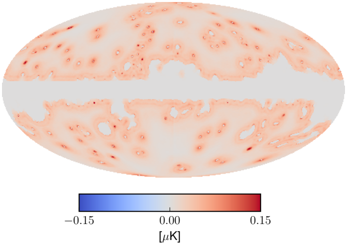

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