FSI	Wavelets	FSI with wavelets	Simulations	Summary

Full-sky interferometry

Simulating full-sky interferometric observations with wavelets

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Cavendish Astrophysics Seminar :: Cambridge :: September 2010



FSI	Wavelets	FSI with wavelets	Simulations	Summary
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Outline				

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Full-sky interferometry formulation

- Mathematical preliminaries
- Coordinate systems
- Visibility representation
- Image reconstruction

2 Wavelets on the sphere

- Why wavelets?
- Haar wavelets on the sphere

Full-sky interferometry formulation revisited with wavelets

- SHW visibility representation
- Fast wavelet algorithms

4 Simulations

- Low-resolution comparison
- High-resolution illustration

5 Summary

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Summary

Preliminaries: spherical harmonics

• A square integrable function on the sphere $F \in L^2(S^2, d\Omega)$ may be represented by the spherical harmonic expansion

$$F(\hat{\boldsymbol{s}}) = \sum_{\ell=0}^{\infty} \sum_{m=-\ell}^{\ell} F_{\ell m} Y_{\ell m}(\hat{\boldsymbol{s}}) .$$

 The spherical harmonic coefficients are given by the usual projection onto the spherical harmonic basis functions:

$$F_{\ell m} = \int_{\mathbf{S}^2} F(\hat{\mathbf{s}}) Y^*_{\ell m}(\hat{\mathbf{s}}) \, \mathrm{d}\Omega(\hat{\mathbf{s}}) \,,$$

where $d\Omega(\hat{s}) = \sin \theta \, d\theta \, d\varphi$ is the usual rotation invariant measure on the sphere and $\hat{s} = (\theta, \varphi) \in S^2$ denote spherical coordinates with colatitude $\theta \in [0, \pi]$ and longitude $\varphi \in [0, 2\pi)$.

- Useful properties and relations
 - Orthogonality

$$\int_{S^2} Y_{\ell m}(\hat{s}) Y^*_{\ell' m'}(\hat{s}) \, \mathrm{d}\Omega(\hat{s}) = \delta_{\ell \ell'} \delta_{m m'}$$

• Addition theorem

$$\sum_{m=-\ell}^{\ell} Y_{\ell m}(\hat{s}) Y_{\ell m}^{*}(\hat{s}') = \frac{2\ell+1}{4\pi} P_{\ell}(\hat{s} \cdot \hat{s}')$$

• Jacobi-Anger expansion

$$e^{i\mathbf{x}\cdot\mathbf{y}} = \sum_{\ell=0}^{\infty} (2\ell+1)i^{\ell}j_{\ell}(\|\mathbf{x}\|\|\mathbf{y}\|)P_{\ell}(\hat{\mathbf{x}}\cdot\hat{\mathbf{y}})$$



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Proliminaries: rotations					
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FSI	Wavelets	FSI with wavelets	Simulations		

• Rotations on the sphere \mathcal{R} characterised by the the rotation group SO(3), which we parameterise in terms of the three Euler angles $\rho = (\alpha, \beta, \gamma) \in SO(3)$, where $\alpha \in [0, 2\pi)$, $\beta \in [0, \pi]$ and $\gamma \in [0, 2\pi)$.

• Rotation of coordinate vector performed by multiplication with 3×3 rotation matrix

$$\mathbf{R}(\rho) = \mathbf{R}_{z}(\alpha)\mathbf{R}_{y}(\beta)\mathbf{R}_{z}(\gamma) ,$$

where $\mathbf{R}_{z}(\vartheta)$ and $\mathbf{R}_{y}(\vartheta)$ are rotation matrices representing rotations by ϑ about the *z* and *y* axis respectively (adopt *zyz* Euler convention).

Rotation of function on the sphere defined by

$$(\mathcal{R}(\rho)F)(\hat{s}) = F(\mathbf{R}^{-1}(\rho)\hat{s}).$$

 Rotation of function on sphere may be performed more generally (*i.e.* pixelisation independent) and accurately through harmonic space representation. Harmonic coefficients of a rotated function are related to the coefficients of the original function by

$$\left(\mathcal{R}(\rho)F\right)_{\ell m} = \sum_{n=-\ell}^{\ell} D_{mn}^{\ell}(\rho) F_{\ell n} ,$$

where the Wigner *D*-functions $D_{mn}^{\ell}(\rho)$ provide the irreducible unitary representation of the rotation group SO(3).



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Coordinate systems

 The complex visibility measured by an interferometer is given by the coordinate free definition

$$\mathcal{V}(\boldsymbol{u}) = \int_{\mathbb{S}^2} A(\boldsymbol{\sigma}) I(\boldsymbol{\sigma}) \mathrm{e}^{-\mathrm{i}2\pi \boldsymbol{u}\cdot\boldsymbol{\sigma}} \,\mathrm{d}\Omega$$
.

- In this coordinate free definition, *σ* is the representation of *ŝ* in a coordinate system centred on *ŝ*₀. The translation
 σ = *ŝ ŝ*₀ represents the transformation between the global coordinate frame of *ŝ* and the local coordinate frame of *σ*.
- In general, one can transform vectors between global coordinates and local coordinates relative to \$\$_0\$, through a rotation by \$\$_0\$.
- The rotation $\mathcal{R}_0 \equiv \mathcal{R}(\varphi_0, \theta_0, 0)$, where (θ_0, φ_0) are the spherical coordinates of \hat{s}_0 , transforms the local coordinate frame relative to \hat{s}_0 to the global coordinate frame of the celestial sky.

 Local coordinates are related to global coordinates by \$i^1 = R_0^{-1} \overline{s}^n\$, where R_0 is the 3 × 3 rotation matrix corresponding to the rotation \$\mathcal{R}_0\$.



Figure: Geometry of observation of extended source.



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 Local coordinates are related to global coordinates by \$\vec{s}^l = \mathbf{R}_0^{-1} \vec{s}^n\$, where \mathbf{R}_0 is the 3 × 3 rotation matrix corresponding to the rotation \$\mathcal{R}_0\$.
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Figure: Geometry of observation of extended source.



Figure: Rotation \mathcal{R}_0 mapping global coordinates of the celestial sky to local coordinates.



FSI	Wavelets	FSI with wavelets	Simulations	Summary	
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Coordinate systems					

- Returning to the visibility function, we may now represent each function in its most natural coordinate system:
 - The beam function is most naturally represented in local coordinates relative to the pointing direction
 ⁿ₀ and is denoted by A¹(s¹).
 - The source intensity function is most naturally represented in global coordinates and is denoted by Iⁿ(ŝⁿ).
- We may convert function Fⁿ in global coordinates to a corresponding function F¹ in local coordinates through the rotation R₀:

$$F^n({\hat{\pmb{s}}}^n) = F^n({\pmb{R}}_0{\hat{\pmb{s}}}^l) = ({\mathcal{R}}_0^{-1}F^n)({\hat{\pmb{s}}}^l) = F^l({\hat{\pmb{s}}}^l) \;, \quad \textit{i.e.} \; F^l = {\mathcal{R}}_0^{-1}F^n$$

• The visibility integral may then be written

$$\mathcal{V}(u) = \int_{\mathbb{S}^2} A^{l}(\hat{s}^{l}) I^{n}(\hat{s}^{n}) \mathrm{e}^{-\mathrm{i}2\pi \boldsymbol{\mathcal{U}} \cdot \hat{\boldsymbol{\mathcal{S}}}^{l}} \,\mathrm{d}\Omega(\hat{s}^{l}) \;,$$

or in local coordinates

$$\begin{split} \mathcal{V}(u) &= \int_{\mathbf{S}^2} A^{\mathbf{l}}(\hat{s}^{\mathbf{l}}) (\mathcal{R}_0^{-1} I^n) (\hat{s}^{\mathbf{l}}) \mathrm{e}^{-\mathrm{i} 2\pi u \cdot \hat{s}^{\mathbf{l}}} \, \mathrm{d}\Omega(\hat{s}^{\mathbf{l}}) \\ &= \int_{\mathbf{S}^2} A^{\mathbf{l}}(\hat{s}^{\mathbf{l}}) I^{\mathbf{l}}(\hat{s}^{\mathbf{l}}) \mathrm{e}^{-\mathrm{i} 2\pi u \cdot \hat{s}^{\mathbf{l}}} \, \mathrm{d}\Omega(\hat{s}^{\mathbf{l}}) \; . \end{split}$$



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Visibility I	representation			

• Substituting the harmonic expansion of the beam-modulated source intensity function $(A^l \cdot I^l)(\hat{s}^l) = A^l(\hat{s}^l)I^l(\hat{s}^l)$, visibility integral becomes

$$\mathcal{V}(\boldsymbol{u}) = \sum_{\ell m} \left(A^{1} \cdot I^{1} \right)_{\ell m} \int_{S^{2}} e^{-i2\pi \boldsymbol{u} \cdot \boldsymbol{\hat{s}}^{l}} Y_{\ell m}(\boldsymbol{\hat{s}}^{l}) d\Omega(\boldsymbol{\hat{s}}^{l}) .$$

Using the addition theorem for spherical harmonics, the Jacobi-Anger expansion and the
orthogonality of the spherical harmonics the above integral can be evaluated analytically:

$$\int_{S^2} e^{-i2\pi u \cdot \hat{s}^l} Y_{\ell m}(\hat{s}^l) \, d\Omega(\hat{s}^l) = 4\pi (-i)^{\ell} j_{\ell}(2\pi ||u||) Y_{\ell m}(\hat{u}) \, .$$

• The harmonic representation of the full-sky visibility function then reads:

Harmonic representation of visibility

$$\mathcal{V}(u) = 4\pi \sum_{\ell m} (-\mathbf{i})^{\ell} j_{\ell} (2\pi ||u||) Y_{\ell m}(\hat{u}) \left(A^{1} \cdot I^{1}\right)_{\ell m}$$



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Image re	construction			

• Full-sky image reconstruction is possible in theory:

$$\int_{\mathbb{S}^2} \mathcal{V}(\boldsymbol{u}) Y^*_{\ell m}(\hat{\boldsymbol{u}}) \, \mathrm{d}\Omega(\hat{\boldsymbol{u}}) = 4\pi (-\mathrm{i})^\ell j_\ell (2\pi \|\boldsymbol{u}\|) \left(A^{\mathrm{l}} \cdot I^{\mathrm{l}}\right)_{\ell m} \, .$$

• But not in practise since would require full sampling of the visibility function in \mathbb{R}^3 .

- Instead use:
 - Standard Fourier transform approach for small patches.
 - w-projection (Cornwell et al. [3]) or faceting (Cornwell & Perley [4]) approaches for wide fields of view.
- We consider only the forward problem of simulating visibilities in the full-sky setting and do not consider the reverse problem of image reconstruction any further.



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Why way	elets?			



Fourier (1807)





Morlet and Grossman (1981)



Figure: Fourier vs wavelet transform (image from http://www.wavelet.org/tutorial/)



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Haar wavelets on the sphere							
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 e.g. Antoine & Vandergheynst 1998 [1], Wiaux et al. 2005 [9]
 - Discrete/discretised wavelets
 e.g. Schroder & Sweldens 1995 [7], Barreio et al. 2000 [2], McEwen & Eyers 2008 [6], Starck et al. 2006 [8], Wiaux et al. 2008 [10]

• Define approximation spaces on the sphere $V_j \subset L^2(S^2)$

• Construct the nested hierarchy of approximation spaces

$$V_1 \subset V_2 \subset \cdots \subset V_J \subset L^2(S^2)$$
,

where coarser (finer) approximation spaces correspond to a lower (higher) resolution level j.

- For each space V_j we define a basis with basis elements given by the *scaling functions* $\varphi_{j,k} \in V_j$, where the *k* index corresponds to a translation on the sphere.
- Define detail space W_j to be the orthogonal complement of V_j in V_{j+1} , *i.e.* $V_{j+1} = V_j \oplus W_j$.
- For each space W_j we define a basis with basis elements given by the *wavelets* $\psi_{j,k} \in W_j$.
- Expanding the hierarchy of approximation spaces:

$$V_J = V_1 \oplus \bigoplus_{j=1}^{J-1} W_j \; .$$

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- Relate generic multiresolution decomposition to HEALPix pixelisation.
- Let V_j correspond to a HEALPix pixelised sphere with resolution parameter $N_{side} = 2^{j-1}$.
- Define the scaling function $\varphi_{j,k}$ at level *j* to be constant for pixel *k* and zero elsewhere:

$$\varphi_{j,k}(\hat{s}) \equiv \begin{cases} 1/\sqrt{A_j} & \hat{s} \in P_{j,k} \\ 0 & \text{elsewhere} \end{cases}$$

• Orthonormal basis for the wavelet space *W_j* given by the following wavelets:

$$\begin{split} \psi^0_{j,k}(\hat{\mathbf{s}}) &\equiv \left[\varphi_{j+1,k_0}(\hat{\mathbf{s}}) - \varphi_{j+1,k_1}(\hat{\mathbf{s}}) + \varphi_{j+1,k_2}(\hat{\mathbf{s}}) - \varphi_{j+1,k_3}(\hat{\mathbf{s}})\right]/2 ; \\ \psi^1_{j,k}(\hat{\mathbf{s}}) &\equiv \left[\varphi_{j+1,k_0}(\hat{\mathbf{s}}) + \varphi_{j+1,k_1}(\hat{\mathbf{s}}) - \varphi_{j+1,k_2}(\hat{\mathbf{s}}) - \varphi_{j+1,k_3}(\hat{\mathbf{s}})\right]/2 ; \\ \psi^2_{j,k}(\hat{\mathbf{s}}) &\equiv \left[\varphi_{j+1,k_0}(\hat{\mathbf{s}}) - \varphi_{j+1,k_1}(\hat{\mathbf{s}}) - \varphi_{j+1,k_2}(\hat{\mathbf{s}}) + \varphi_{j+1,k_3}(\hat{\mathbf{s}})\right]/2 . \end{split}$$



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$$\begin{split} \psi^0_{j,k}(\hat{\mathbf{s}}) &\equiv \left[\varphi_{j+1,k_0}(\hat{\mathbf{s}}) - \varphi_{j+1,k_1}(\hat{\mathbf{s}}) + \varphi_{j+1,k_2}(\hat{\mathbf{s}}) - \varphi_{j+1,k_3}(\hat{\mathbf{s}})\right]/2 ; \\ \psi^1_{j,k}(\hat{\mathbf{s}}) &\equiv \left[\varphi_{j+1,k_0}(\hat{\mathbf{s}}) + \varphi_{j+1,k_1}(\hat{\mathbf{s}}) - \varphi_{j+1,k_2}(\hat{\mathbf{s}}) - \varphi_{j+1,k_3}(\hat{\mathbf{s}})\right]/2 ; \\ \psi^2_{j,k}(\hat{\mathbf{s}}) &\equiv \left[\varphi_{j+1,k_0}(\hat{\mathbf{s}}) - \varphi_{j+1,k_1}(\hat{\mathbf{s}}) - \varphi_{j+1,k_2}(\hat{\mathbf{s}}) + \varphi_{j+1,k_3}(\hat{\mathbf{s}})\right]/2 . \end{split}$$



FSI	Wavelets	FSI with wavelets	Simulations	Summary
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- Relate generic multiresolution decomposition to HEALPix pixelisation.
- Let V_j correspond to a HEALPix pixelised sphere with resolution parameter $N_{side} = 2^{j-1}$.
- Define the scaling function $\varphi_{j,k}$ at level *j* to be constant for pixel *k* and zero elsewhere:

$$arphi_{j,k}(\hat{\pmb{s}}) \equiv egin{cases} 1/\sqrt{A_j} & \hat{\pmb{s}} \in P_{j,k} \\ 0 & ext{elsewhere} \end{cases}$$

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- Multiresolution decomposition of a function defined on a HEALPix data-sphere at resolution *J*, *i.e. f*_J ∈ *V*_J proceeds as follows.
- Approximation coefficients at the coarser level *j* are given by the projection of *f*_{j+1} onto the scaling functions φ_{j,k}:

$$\lambda_{j,k} = \int_{\mathbf{S}^2} f_{j+1}(\mathbf{\hat{s}}) \varphi_{j,k}(\mathbf{\hat{s}}) \ \mathrm{d}\Omega(\mathbf{\hat{s}}) \ .$$

Detail coefficients at level *j* are given by the projection of *f_{j+1}* onto the wavelets ψ^m_{i,k}:

$$\gamma_{j,k}^{m} = \int_{\mathbf{S}^{2}} f_{j+1}(\mathbf{\hat{s}}) \ \psi_{j,k}^{m}(\mathbf{\hat{s}}) \ \mathrm{d}\Omega(\mathbf{\hat{s}}) \ .$$

• The function $f_J \in V_J$ may then be synthesised from its approximation and detail coefficients:

$$f_{J}(\hat{s}) = \sum_{k=0}^{N_{J_{0}}-1} \lambda_{J_{0}k} \varphi_{J_{0}k}(\hat{s}) + \sum_{j=J_{0}}^{J_{-1}} \sum_{k=0}^{N_{J}-1} \sum_{m=0}^{2} \gamma_{j,k}^{m} \psi_{j,k}^{m}(\hat{s}) .$$



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FSI	Wavelets	FSI with wavelets	Simulations	Summary		

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Figure: Haar multiresolution decomposition

• The function $f_J \in V_J$ may then be synthesised from its approximation and detail coefficients:

$$f_{I}(\hat{s}) = \sum_{k=0}^{N_{f_{0}}-1} \lambda_{f_{0}k} \varphi_{J_{0}k}(\hat{s}) + \sum_{j=J_{0}}^{J-1} \sum_{k=0}^{N_{j}-1} \sum_{m=0}^{2} \gamma_{j,k}^{m} \psi_{j,k}^{m}(\hat{s}) .$$





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FSI	Wavelets	FSI with wavelets	Simulations	Summary
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Full-sky interferometry formulation

- Mathematical preliminaries
- Coordinate systems
- Visibility representation
- Image reconstruction

Wavelets on the sphere

- Why wavelets?
- Haar wavelets on the sphere

Full-sky interferometry formulation revisited with wavelets

- SHW visibility representation
- Fast wavelet algorithms

Simulations

- Low-resolution comparison
- High-resolution illustration

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 SHW visibility representation
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 Representing the beam-modulated intensity and the plane wave in an orthogonal wavelet basis on the sphere, with wavelets Ψ_j(ŝ) ∈ L²(S², dΩ):

$$egin{aligned} & \left(A^{\mathrm{l}}\cdot I^{\mathrm{l}}
ight)(\hat{s}^{\mathrm{l}}) = \sum_{j}\left(A^{\mathrm{l}}\cdot I^{\mathrm{l}}
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• Wavelet coefficients are given by the projection onto the wavelet basis functions:

$$\begin{split} \left(A^{l} \cdot I^{l}\right)_{j} &= \int_{S^{2}} \left(A^{l} \cdot I^{l}\right) \left(\hat{s}^{l}\right) \Psi_{j}^{*} \left(\hat{s}^{l}\right) d\Omega(\hat{s}^{l}) \\ E_{k}(\boldsymbol{u}) &= \int_{S^{2}} e^{i 2\pi \boldsymbol{u} \cdot \hat{s}^{l}} \Psi_{k}^{*} \left(\hat{s}^{l}\right) d\Omega(\hat{s}^{l}) \; . \end{split}$$

 Substituting these expansions into the visibility integral, and noting the orthogonality of the wavelet basis, we find:



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 Computing visibilities from the SHW representation naively is no more efficient than the spherical harmonic representation.

- However, $(A^{l} \cdot I^{l})$ is sparse in the wavelet basis.
- By exploiting sparsity many wavelet coefficients can be ignored, reducing the computational cost of the calculation significantly.
- Consider a number of algorithms to determine wavelet coefficients that contain non-negligible information content and compute visibilities using only these coefficients:
 - Hard thresholding
 - Annealing thresholding strategies to favour coarser levels
 - → quadratic annealing most effective
- Naive complexity of computing visibility for given u is $\mathcal{O}(J)$, where J is the number of basis functions used in the representation.
 - For the spherical harmonic basis $\mathcal{O}(J) \sim \mathcal{O}(\ell_{\max}^2) \sim \mathcal{O}(u_{\max}^2)$
 - For the SHW basis typically $\mathcal{O}(J) \sim \mathcal{O}(u_{\max}^n)$ for $n \lesssim 1$





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Summary

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Low-reso	lution simulatic	ons		

- Perform low-resolution simulations of mock observations of synchrotron emission (use synchrotron foreground map recovered from WMAP observations)
 - Low-resolution simulations: baseline limit of u_{max} = 30; reconstruct 20 × 20 image (corresponds to ~ 20° square patch).
 - Rotate to local coordinates then compute visibilities for complete uv coverage, including full-sky contributions.
 - Assume Gaussian beam of $FWHM_b \simeq 18^{\circ}$.



(a) Synchrotron map (global coord.)

Figure: Synchrotron emission and beam maps



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FSI	Wavelets	FSI with wavelets	Simulations	Summary

Low-resolution simulations

- Simulate visibilities using all methods and reconstruct images simply using Fourier transform.
- Reconstructed images and tangent plane image all in close agreement (expect some difference since full-sky contributions included when simulating visibilities but tangent plane approximation assumed to recover images).



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(a) Tangent plane image



(d) Naive SHW



(b) Direct quadrature



(e) Thresholded SHW (constant threshold)



(C) Spherical harmonics



(f) Thresholded SHW (annealing strategy)





FSI	Wavelets	FSI with wavelets	Simulations	Summary
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Low-resc	olution simulation	ons		

• Compare performance of the methods for simulating interferometric observations in the full-sky setting (on laptop with 2.2GHz Intel Core 2 Duo processor and 2GB of memory).

Method	Complexity $\mathcal{O}(u_{\max}^n)$	Coefficients retained	Execution time
Direct quadrature	n = 2	100.00%	207.6s
Spherical harmonic	n = 2	100.00%	263.7s
Naive SHW	n = 2	100.00%	238.9s
Fast SHW (constant threshold)	$n \leq 1$	0.70%	75.8s
Fast SHW (annealing strategy)	$n \gtrsim 1$	0.35%	73.0s

- Typically less than 1% of SHW coefficients required to represent the information content of the beam-modulated intensity map accurately.
- The already slow performance of the quadrature and spherical harmonic techniques and their poor scaling render these methods computationally infeasible for high-resolution problems.
- Fast SHW methods have much better scaling properties and are already considerably faster at this low-resolution, rendering realistic high-resolution simulations feasible.



FSI	Wavelets	FSI with wavelets	Simulations	Summary
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FSI	Wavelets	FSI with wavelets	Simulations	Summary
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High-res	olution simulation	ons		

- Illustrate fast SHW simulations on higher resolution simulation of 94GHz FDS map of predicted submillimeter and microwave emission of diffuse interstellar Galactic dust [5].
- High-resolution simulations: baseline limit of u_{max} = 100; reconstruct 20 × 20 image (corresponds to ~ 6° square patch).
- Assume Gaussian beam of $FWHM_b\simeq 3^\circ.$



Figure: Full-sky 94GHz FDS map of predicted emission of diffuse interstellar Galactic dust.



FSI	Wavelets	FSI with wavelets	Simulations	Summary
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High-resolution simulations

• Original and reconstructed images in close agreement.

Expect some difference since:

- Full-sky contributions incorporated when simulating visibilities, however flat-patch approximation is assumed when synthesising the image
- Fast SHW method introduces small error by discarding wavelet coefficients with minimal information
- Execution time of 290s (estimate \sim 3000s for spherical harmonic method).
- Fast SHW algorithm therefore essential to compute full-sky interferometric contributions in realistic high-resolution simulations.
- Fast SHW algorithm also highly parallelisable.



(a) Tangent plane image



(b) Fast SHW simulated image





FSI	Wavelets	FSI with wavelets	Simulations	Summary
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(a) Tangent plane image



(b) Fast SHW simulated image





FSI	Wavelets	FSI with wavelets	Simulations	Summary
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5 Summary

Summary	/ & future work			
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FSI	Wavelets	FSI with wavelets	Simulations	Summary

- Derived spherical harmonic and SHW representation of visibility integral, including full-sky contributions.
- Developed fast SHW algorithms to render full-sky interferometric simulations feasible for realistic, high-resolution settings.
- Demonstrated and verified algorithms on simulated observations.

• Future work:

- More realistic high-resolution simulations (incomplete, realistic uvw coverage; time varying beams; parallelise implementation)
- Study impact of ignoring full-sky effects
- Incorporate wide field-of-view contributions when reconstructing images



Summary	/ & future work			
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Refer	References						
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