

Model Independent Measurements of Angular Power Spectra

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# Observing "Points" in the Sky

#### High-Energy Radiation Events

- Gamma-Rays
- Cosmic Ray Shower Events
- Cosmic Neutrinos
- Celestial Objects
  - Galaxies
  - AGN
  - X-ray Clusters

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Inference cosmic expansion history, large scale structure, galaxy formation, etc.

Inference radiation sources,

cosmic ray acceleration,

ray propagation, etc.

Potential radiation sources!

#### Specify distribution of a class of events/objects in the sky.

• objects in a redshift range, radiation events in an energy bin, etc.

# Angular Distribution Methods

When point sources cannot be resolved,

the angular distribution of observed events approaches the angular distribution of sources (messenger-propagated and projected) on our sky (full skymap).



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# Resolving Large Scale Structures

- single nearby source?
- sources pattern?
- structure in propagation medium?



Pierre Auger Cosmic Ray Events (black dots), E>55 EeV. Compared with VCV AGN catalog (blue dots).



# Distinguishing Dense vs. Sparse



Dense Distributions, e.g.,

- radio galaxies
- dark matter annihilation

All events from different source.

Francisco-Shu Kitaura et al., MNRAS 427, L35 (2012)



Sparse Distributions, e.g.,

- active galactic nuclei
- local extragalactic structure

More sources with multiple events.

Given N events, what can we infer about the full skymap?

A Popular Measure of Angular Distribution: The Angular Power Spectrum

#### **Intensity Angular Power Spectrum** $C_{\ell}$

$$I(E, \mathbf{n}) - \langle I(E) \rangle = \sum_{\ell, m} a_{\ell m}(E) Y_{\ell}^{m}(\mathbf{n}) \qquad C_{\ell}(E) = \frac{1}{2\ell + 1} \sum_{m} |a_{\ell m}(E)|^{2}$$

- Absolute intensity fluctuations.
- Monotonically increases as sources are added.

Fluctuation Angular Power Spectrum  $\widetilde{C_{\ell}}$  $\frac{I(E, \mathbf{n}) - \langle I(E) \rangle}{\langle I(E) \rangle} = \sum_{\ell, m} \tilde{a}_{\ell m}(E) Y_{\ell}^{m}(\mathbf{n}) \qquad \widetilde{C_{\ell}}(E) = \frac{1}{2\ell + 1} \sum_{m} |\tilde{a}_{\ell m}(E)|^{2}$ 

- Relative intensity fluctuations.
- Constant for universal spectrum sources at fixed redshift.

## Measurement of Diffuse Gamma-Ray $C_{\ell}$

 First 22 months of Fermi-LAT data.





- Error-weighted means over  $155 \le \ell \le 504$ .
- This already places constraints on models of unresolved gamma-ray point sources.
- Level of precision means it is now important to carefully ensure all effects are properly taken into account.
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## The Problem

- Let  $\tilde{C}_{\ell}$  be the fluctuation (normalized) APS of a **skymap**what we are trying to measure.
- Receive N events at random, weighted by the sky map.
- Assume full sky observations with uniform exposure.



A hypothetical projected skymap of sources.

The 2 micron sky courtesy of the 2MASS collaboration, http://www.ipac.caltech.edu/2mass/.

variance of  $\tilde{C}_{\ell,N}$ ?

# Angular Clustering of the Source Skymap

- Positive, real function on the sphere  $F(\mathbf{n})$ .
- Normalize: Let  $S(n) = \frac{F(n)}{\langle F \rangle} 1$ .
- Normalized spherical transform:

$$\tilde{a}_{\ell m} = \int d\boldsymbol{n} \, Y^*_{\ell m}(\boldsymbol{n}) S(\boldsymbol{n})$$

Angular power spectrum:

$$\tilde{C}_{\ell} = \sum_{m=-\ell}^{\ell} |\tilde{a}_{\ell m}|^2$$

n

• Angular bispectrum:

$$\tilde{B}_{\ell_1 \ell_2 \ell_3} = \sum_{m_1, m_2, m_3} \begin{pmatrix} \ell_1 & \ell_2 & \ell_3 \\ m_1 & m_2 & m_3 \end{pmatrix} \tilde{a}_{\ell_1 m_1} \tilde{a}_{\ell_2 m_2} \tilde{a}_{\ell_3 m_3}$$

Special Case: Pure Isotropic Source

Receive N events at uniformly random positions.

$$\tilde{a}_{\ell m,N} = \frac{4\pi}{N} \sum_{i=1}^{N} Y_{\ell m}^{*}(\hat{n}_{i}) \qquad \tilde{C}_{\ell,N} = \frac{1}{2\ell+1} \sum_{m=-\ell}^{\ell} \left| \tilde{a}_{\ell m,N} \right|^{2}$$

$$\langle \tilde{C}_{\ell,N} \rangle = \tilde{C}_{P,N} = \frac{4\pi}{N}$$

Shot noise/Poisson noise.

$$\sigma_{\tilde{C}_{\ell,N}} = \sqrt{\frac{2}{2\ell+1} \frac{4\pi}{N}}$$

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Error Estimate with Anisotropic Source

Lesson from CMB: Cosmic Variance

- The dominant statistical uncertainty in CMB anisotropy.
   Cosmic Variance 

   Unknown Initial Conditions
- Assuming the signal is randomly Gaussian distributed, then our estimator for  $\tilde{C}_{\ell}$  is the maximum likelihood estimator with uncertainty:

$$\sigma_{\tilde{C}_{\ell}} = \sqrt{\frac{2}{2\ell+1}}\tilde{C}_{\ell}$$

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## "Rule of Thumb" Stat. Uncertainty Est.

- Angular power spectrum from "events".
- Assume sources are approximately Gaussian distributed.
- Shot noise is a bias to be subtracted from estimator.

$$\hat{\tilde{C}}_{\ell,N} = \frac{1}{2\ell + 1} \sum_{m=-\ell}^{\ell} \left| \frac{4\pi}{N} \sum_{i=1}^{N} Y_{\ell m}^{*}(\boldsymbol{n}_{i}) \right|^{2} - \frac{4\pi}{N}$$
$$\sigma_{\hat{\tilde{C}}_{\ell,N}} = \sqrt{\frac{2}{2\ell + 1}} \left( \frac{4\pi}{N} + \tilde{C}_{\ell} \right)_{Knox, PRD52, 4307 (1995)}$$

The goal is to check these standard estimates.

# Improving Our Understanding of the Statistical Variance

- Some conceptual difficulties with using the cosmic variance as we did.
  - Cosmic variance is a theoretical error, which applies when making physical inferences about our models based on data.
  - The angular power spectrum measurement should be able to be made independently of any model.
  - We should not need to assume the signal is Gaussiandistributed.
- Investigations have led to a new formula for the modelindependent statistical variance of the angular power spectrum of events from a background distribution.

# Strategy for Calculation

Consider each event observed at position  $\hat{n}'$  but originated from position  $\hat{n}$ .



1) For fixed source positions  $\hat{n}_i$ , average over event position  $\hat{n}_i'$ , via the instrument point spread function.

Result of this step: what is being measured is the sky map convolved with the instrument PSF.

 Average the N events source positions, weighted by the skymap.

## Statistical Mean

• The average measurement of  $\tilde{C}_{\ell,N}$  from a random sample:

$$\left\langle \tilde{C}_{\ell,N} \right\rangle = \frac{4\pi}{N} + \left(1 - \frac{1}{N}\right) \tilde{C}_{\ell}$$

 $\tilde{C}_{\ell}$  is now APS of source skymap, convolved with instrument PSF.

- Angular power spectrum of events is a *biased* estimator of the source distribution.
- Therefore, an unbiased estimator  $\hat{\tilde{C}}_{\ell,N}$  with  $\langle \hat{\tilde{C}}_{\ell,N} \rangle = \tilde{C}_{\ell}$ :

$$\hat{\tilde{C}}_{\ell,N} = \frac{1}{1 - \frac{1}{N}} \left[ \tilde{C}_{\ell,N} - \frac{4\pi}{N} \right]$$

In agreement with previous estimates.

Statistical Variance of  $\hat{\tilde{C}}_{\ell}$ 

$$\sigma_{\hat{C}_{\ell,N}}^2 = \frac{(4\pi)^2}{N(N-1)} \left[ \frac{2}{2\ell+1} + 2\tilde{C}_{\ell}^{(2)} + 4(N-2) \frac{1}{4\pi} \left( \frac{\tilde{C}_{\ell}}{2\ell+1} + \tilde{C}_{\ell}^{(3)} \right) - (4N-6) \left( \frac{\tilde{C}_{\ell}}{4\pi} \right)^2 \right]$$

$$\tilde{C}_{\ell}^{(2)} = \sum_{\ell'=0}^{2\ell} \frac{2\ell'+1}{4\pi} \begin{pmatrix} \ell & \ell & \ell' \\ 0 & 0 & 0 \end{pmatrix}^2 \tilde{C}_{\ell'}$$

$$\tilde{C}_{\ell}^{(3)} = \frac{1}{2\ell+1} \sum_{\ell'=0}^{2\ell} \sqrt{\frac{2\ell'+1}{4\pi}} \begin{pmatrix} \ell & \ell & \ell' \\ 0 & 0 & 0 \end{pmatrix}} \tilde{B}_{\ell\ell\ell'}$$

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### Analytic Work Generated Higher Order Angular Spectra

$$\begin{split} \tilde{\mathcal{C}}_{\ell}^{(2)} &= \sum_{\ell'=0}^{2\ell} \frac{2\ell'+1}{4\pi} \binom{\ell}{0} \frac{\ell}{0} \frac{\ell'}{0}^2 \tilde{\mathcal{C}}_{\ell'} \\ \tilde{\mathcal{C}}_{\ell}^{(3)} &= \frac{1}{2\ell+1} \sum_{\ell'=0}^{2\ell} \sqrt{\frac{2\ell'+1}{4\pi}} \binom{\ell}{0} \frac{\ell}{0} \frac{\ell'}{0} \tilde{B}_{\ell\ell\ell'} \\ \tilde{\mathcal{C}}_{\ell}^{(4)} &= \tilde{\mathcal{C}}_{\ell}^2 \end{split}$$

I know two ways to see that  $\tilde{C}_{\ell}$  is the first order angular spectrum, and that these comprise the complete set of 2<sup>nd</sup> order spectra.

Higher Order Spectra: Tensor Picture

First and Second Rank Spherical Harmonic Transforms of S:

$$\tilde{a}_{\ell m} = \int d\boldsymbol{n} \ Y_{\ell m}^*(\boldsymbol{n}) \ S(\boldsymbol{n}), \qquad \tilde{a}_{\ell m_1 m_2} = \int d\boldsymbol{n} \ Y_{\ell m_1}^*(\boldsymbol{n}) Y_{\ell m_2}^*(\boldsymbol{n}) \ S(\boldsymbol{n})$$

• Raised Azimuthal Indices generated by  $Y_{\ell}^{m} = (-1)^{m} Y_{\ell,-m}^{*}$ :

$$\tilde{a}_{\ell m_1}^{m_2} = \int d\boldsymbol{n} Y_{\ell m_1}^*(\boldsymbol{n}) Y_{\ell}^{m_2}(\boldsymbol{n}) S(\boldsymbol{n}) = (-1)^{m_2} \tilde{a}_{\ell,m_1,-m_2}$$

Create rank 0 (rotation invariant) tensors by contracting azimuthal indices:

$$\tilde{C}_{\ell} = \frac{1}{2\ell + 1} \sum_{m = -\ell}^{\ell} \tilde{a}_{\ell}^{\ m} \tilde{a}_{\ell m}$$

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Higher Order Spectra: Tensor Picture

All possible rank 0 tensors from rank 1 and 2 transforms.

$$\tilde{C}_{\ell}^{(2)} = \frac{1}{(2\ell+1)^2} \sum_{m_1,m_2} \tilde{a}_{\ell}^{m_1m_2} \tilde{a}_{\ell m_1m_2}$$

$$\tilde{C}_{\ell}^{(3)} = \frac{1}{(2\ell+1)^2} \sum_{m_1,m_2} \tilde{a}_{\ell}^{m_1m_2} \tilde{a}_{\ell m_1} \tilde{a}_{\ell m_2}$$

$$\tilde{C}_{\ell}^{(4)} = \tilde{C}_{\ell}^2 = \frac{1}{(2\ell+1)^2} \sum_{m_1,m_2} \tilde{a}_{\ell}^{m_1} \tilde{a}_{\ell m_1} \tilde{a}_{\ell}^{m_2} \tilde{a}_{\ell m_2}$$

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Higher Order Spectra: Field Theory Pic.

Use the Spherical Harmonic Addition Theorem:

$$\frac{1}{2\ell+1} \sum_{m} Y_{\ell}^{m}(\boldsymbol{n}_{1}) Y_{\ell m}^{*}(\boldsymbol{n}_{2}) = \frac{1}{4\pi} P_{\ell}(\boldsymbol{n}_{1} \cdot \boldsymbol{n}_{2})$$

Angular Power Spectrum is like 2 field configurations connected by a "correlator".

$$\tilde{C}_{\ell} = 4\pi \int \frac{dn_1}{4\pi} \frac{dn_2}{4\pi} \, S(\boldsymbol{n}_1) P_{\ell}(\boldsymbol{n}_1 \cdot \boldsymbol{n}_2) \, S(\boldsymbol{n}_2) \quad \overset{\boldsymbol{n}_1 \quad \frac{n_1}{\ell}}{\bullet} \, \boldsymbol{n}_2$$

Higher Order Spectra: Field Theory Pic.

• All possible diagrams with 2 correlators.

$$\tilde{C}_{\ell}^{(2)} = \int \frac{dn_1}{4\pi} \frac{dn_2}{4\pi} \, S(n_1) P_{\ell}^2(n_1 \cdot n_2) \, S(n_2)$$



"Composite Angular Power Spectrum"

$$\tilde{C}_{\ell}^{(3)} = 4\pi \int \frac{dn_1}{4\pi} \frac{dn_2}{4\pi} \frac{dn_3}{4\pi} S(n_1) P_{\ell}(n_1 \cdot n_2) S(n_2) P_{\ell}(n_2 \cdot n_3) S(n_3)$$
  

$$\tilde{C}_{\ell}^{(4)} = \tilde{C}_{\ell}^2$$
"Open Angular Bispectrum"  
"Disjoint Angular Trispectrum"

Statistical Variance of  $\hat{\tilde{C}}_\ell$ 

$$\sigma_{\hat{\mathcal{L}}_{\ell,N}}^{2} = \frac{(4\pi)^{2}}{N(N-1)} \left[ \frac{2}{2\ell+1} + 2\tilde{\mathcal{L}}_{\ell}^{(2)} + 4(N-2) \frac{1}{4\pi} \left( \frac{\tilde{\mathcal{L}}_{\ell}}{2\ell+1} + \tilde{\mathcal{L}}_{\ell}^{(3)} \right) - (4N-6) \left( \frac{\tilde{\mathcal{L}}_{\ell}}{4\pi} \right)^{2} \right]$$

$$\approx \left(\frac{4\pi}{N}\right)^2 \left[\frac{2}{2\ell+1} + 2\tilde{\mathcal{C}}_{\ell}^{(2)} + \frac{4N}{2\ell+1}\frac{\tilde{\mathcal{C}}_{\ell}}{4\pi} + 4N\frac{\tilde{\mathcal{C}}_{\ell}^{(3)}}{4\pi} - 4N\left(\frac{\tilde{\mathcal{C}}_{\ell}}{4\pi}\right)^2\right],$$

$$N \gg 1$$

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# Compare to Gaussian Cosmic Variance

Old method with shot noise + Gaussian cosmic variance:

$$\sigma_{\hat{\tilde{C}}_{\ell,N}}^{2} = \frac{2}{2\ell+1} \left(\frac{4\pi}{N} + \tilde{C}_{\ell}\right)^{2} \\ \simeq \left(\frac{4\pi}{N}\right)^{2} \left[\frac{2}{2\ell+1} + \frac{4N}{2\ell+1}\frac{\tilde{C}_{\ell}}{4\pi} + \frac{2N^{2}}{2\ell+1}\left(\frac{\tilde{C}_{\ell}}{4\pi}\right)^{2}\right]$$

New variance formula:

$$\sigma_{\hat{C}_{\ell,N}}^{2} \simeq \left(\frac{4\pi}{N}\right)^{2} \left[\frac{2}{2\ell+1} + 2\tilde{C}_{\ell}^{(2)} + \frac{4N}{2\ell+1}\frac{\tilde{C}_{\ell}}{4\pi} + 4N\frac{\tilde{C}_{\ell}^{(3)}}{4\pi} - 4N\left(\frac{\tilde{C}_{\ell}}{4\pi}\right)^{2}\right]$$

- The new formula agrees surprisingly well with the traditional estimate, with dominant contributions for a weak signal in precise agreement.
- New terms important at large N. Note no N-independent terms!

Gaussian-Distributed Sky Map

- Our results do not assume Gaussianity.
- If the sky map is Gaussian, then higher order spectra are determined from  $\tilde{C}_{\ell}$  as follows:

$$\left\langle \tilde{C}_{\ell}^{(2)} \right\rangle = \sum_{\ell'=0}^{2\ell} \frac{2\ell'+1}{4\pi} \begin{pmatrix} \ell & \ell & \ell' \\ 0 & 0 & 0 \end{pmatrix}^2 \left\langle \tilde{C}_{\ell'} \right\rangle$$
$$\left\langle \tilde{C}_{\ell}^{(3)} \right\rangle = 0$$
$$\left\langle \tilde{C}_{\ell}^{(4)} \right\rangle = \frac{2\ell+3}{2\ell+1} \left\langle \tilde{C}_{\ell} \right\rangle^2$$

Estimating the Statistical Variance of 
$$\hat{\tilde{\mathcal{C}}}_{\ell}$$

$$\sigma_{\tilde{\mathcal{L}}_{\ell,N}}^{2} = \frac{(4\pi)^{2}}{N(N-1)} \left[ \frac{2}{2\ell+1} + 2\tilde{\mathcal{L}}_{\ell}^{(2)} + 4(N-2) \frac{1}{4\pi} \left( \frac{\tilde{\mathcal{L}}_{\ell}}{2\ell+1} + \tilde{\mathcal{L}}_{\ell}^{(3)} \right) - (4N-6) \left( \frac{\tilde{\mathcal{L}}_{\ell}}{4\pi} \right)^{2} \right]$$
Unbiased estimators for all these spectra were determined for N events.

$$\widehat{\sigma_{\hat{\ell}_{\ell,N}}^2} = \frac{(4\pi)^2}{N(N-1)} \left[ \frac{2}{2\ell+1} + 2\hat{\tilde{C}}_{\ell,N}^{(2)} + 4(N-2) \frac{1}{4\pi} \left( \frac{\hat{\tilde{C}}_{\ell,N}}{2\ell+1} + \hat{\tilde{C}}_{\ell,N}^{(3)} \right) - (4N-6) \frac{\hat{\tilde{C}}_{\ell,N}^2}{(4\pi)^2} \right]$$

# **Consequences of Findings**

- Experiments using Monte Carlo to estimate error already take into account these new effects automatically.
- Experiments using Gaussian Cosmic Variance may be missing higher orders in the uncertainty of angular power.
  - Fermi-LAT anisotropy measurement should check estimators of these terms for possible corrections to their uncertainties.
  - Small  $\chi^2$  suggests either their errors should be smaller (possibly due to some more subtle effects) or energy bins are somehow correlated.

This error analysis must also take into account effects of:

- non-uniform exposure,
- sky masking,
- other observational bias or instrumental effects.

## Conclusions

- A new analytic error analysis of angular power spectra of radiation events (γ-rays, etc.) or survey targets (galaxies, AGN, etc.) is presented.
- The unbiased estimator of the source's angular power spectrum is in agreement with usual estimates.
- The uncertainty has the usual shot noise and first order signal contributions, but gives new higher order anisotropy contributions important for large N.
- These results do not assume Gaussianity of signal/sources.
  - Results apply to any event distribution.