Mathematical Challenges of the Euclid Spatial Project

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Euclid & Weak Lensing

•Part 1: Introduction to Euclid & Weak Lensing

- •Part 2: Shear WL Measurements
- •Part 3: From Shear to 2D and 3D Maps
- •Part 4: Challenges in the WL Community
- •Part 5: WL Inverse Problems and Sparse Solutions
 - Point Spread Function superresolution
 - 2D mass mapping
 - 3D mass mapping

From Observations to Cosmological Model

 $\mathcal{M}(\Omega_M, \Omega_\Lambda, \Omega_b, \sigma_8, ...)$





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Understand the origin of the Universe's accelerating expansion:

→probe the properties and nature of *dark energy*, *dark matter*, *gravity* and distinguish their effects decisively

 \rightarrow by tracking their observational signatures on the

 geometry of the universe: Weak Lensing + Galaxy Cluster



 cosmic history of structure formation: WL, z-space distortion, clusters of galaxies

→ Controling systematic residuals to an unprecedented level of accuracy, that cannot be reached by any other competing missions/telescopes

Gains in space:

Stable data: homogeneous data set over the whole sky

→Systematics are small, understood and controlled

 \rightarrow Homogeneity : Selection function perfectly controlled





Euclid mission element

- Launch Soyuz, in 2020, L2 Orbit
- 6 years mission
- Telescope: 1.2 m
- Instruments:
- VIS: Visible imaging channel:
 - 0.54 deg², 0.10" pixels, 0.16" PSF FWHM,
 - 1 broad band R+I+Z (0.55-0.92mu),
 - 36 CCD detectors, galaxy shapes
- **NISP**: NIR photometry channel:
 - 0.54 deg², 0.3" pixels,
 - 3 bands Y,J,H (1.0-1.7mu),
 - 16 HgCdTe detectors, photo-z's
- **NISP**: NIR Spectroscopic channel:
 - 0.54 deg²,
 - R(mean)=250,
 - 0.9-1.7mu, slitless, spectro redshifts



Euclid

Consortium



Euclid mission baseline: surveys

I. Wide Survey: 15,000 deg²: Extragalactic sky - 5.2 years

- Visible:
 - Diffraction limited images (0.16 "FWHM PSF)
 - Galaxy shapes for $1.5.10^9$ galaxies to $RIZ_{AB} \le 24.5$ (AB, 10 σ Extended source) 30-40 gal/amin², $\langle z \rangle \sim 0.9$
- NIR photometry:
 - $Y, J, H \le 24$ (AB, 5 σ Point source), 0.33"/pixel
 - photo-z's errors <0.05(1+z) with ground based PS, DES, LSST, HSC, etc...
- **NIR slitless Spectro:**
 - R=250 at 1.2 micron:
 - Redshifts for 50.10⁶ gal with em. line fluxes >4.10⁻¹⁶ ergs/cm²/s at 0<z<2 and
 - spectro-z errors < 0.001

II. Deep Survey: 40 deg² (at ecliptic poles?) 1 visit/month - 6 months

- Science: +2 magnitudes in depth for both visible and NIR imaging data.
- Spectroscopy of ~10,000 galaxies
- Calibrations: monitoring of PSF (>40 visits over 6 years), calib. of NIR data







Euclid Figure of Merit

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	Modified Gravity	Dark Matter	Initial Conditions	Dark Energy		
Parameter	y	m√eV	f_{NL}	w _p	Wa	FoM
Euclid Primary (WL+GC)	0.010	0.027	5.5	0.015	0.150	430
Euclid All (WL+GC)+ CL+ISW	0.009	0.020	2.0	0.013	0.048	1540
Euclid+Planck (Euclid All)	0.007	0.019	2.0	0.007	0.035	4020
Current	0.200	0.580	100	0.100	1.500	~10
Improvement Factor	30	30	50	>10	>50	>300





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Weak Lensing







Massey et al, "The dark matter of gravitational lensing", Reports on Progress in Physics, 73, 8, 2010.





Euclid Red Book

Euclid Probes: lensing+galaxy clustering + clusters + ISW



Figure 2.4: The expected constraints from Euclid in the dynamical dark energy parameter space. We show lensing only (green), galaxy clustering only (blue), all the Euclid probes (lensing+galaxy clustering+clusters+ISW; orange) and all Euclid with Planck CMB constraints (red). The cross shows a cosmological constant model. Left panel: the expected 68% confidence contours in the (w_p, w_a) . Right panel: the 1σ constraints on the function w(z) parameterised by (w_p, w_a) as a function of redshift (green-lensing alone, blue-galaxy clustering alone, orange-all of the Euclid probes, red-Euclid combined with Planck).





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Shape Parameters

 γ_1 = deformation along the x-axis, and γ_2 at 45 degrees from it.

 $\gamma = \gamma_1 + i\gamma_2 = |\gamma| e^{2i\theta}$

Where the modulus represents the amount of shear and the phase represents its direction.



$$\gamma_1 = \frac{M_{1,1} - M_{2,2}}{M_{1,1} + M_{2,2}}, \gamma_2 = \frac{2M_{1,2}}{M_{1,1} + M_{2,2}}, \qquad M_{i,j} = \int \theta_i \theta_j S(\theta) w(\theta) d\theta^2$$

 $M_{1,1}-M_{2,2}$ and $2M_{1,2}$ correspond respectively to the flattening along the x axis and the 45° axis. $M_{1,1}+M_{2,2}$ is related to the size.

PB 1: We need accurate measurements from noisy data





Detection + Classification stars/galaxies



Galaxies





















Motivation for spatial observations



Weakly Lensed Galaxies





Point Spead Function

Galaxies are convolved by an asymetric PSF + Images are undersampled



PB 2: Shape measurements must be deconvolved

Methods: Moments (KSB), Shapelets, Forward-Fitting, Bayesian estimation, etc





Space Variant PSF





Intrinsic Ellipticities

✓ Galaxies have an intrinsic ellipticipty



PB 4: We need to correct the measurements from the intrinsic ellipticity



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We need to solve a triple inverse problem !!!

I) Determine the PSF at any position from the measured PSF.

2) Measure the galaxy shear and correct it from the PSF.

3) Correct the shear from intrinsic ellipticities

+ noise and **missing data**!!!





Tomographic Weak Lensing



The power spectra of two slices, their cross power spectrum, and their correlation coefficient (Hu, ApJ, 1999).





Degeneracy









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Shear Field and Mass Map & Related Shear Mass Map





Inversion Equations

★J.L. Starck, S. Pires and A. Réfrégier, A&A, Vol. 451, pp 1139-1150, 2006.

★ S. Pires, J.-L. Starck and A. Refregier, "Light on Dark Matter with Weak Gravitational Lensing", IEEE Signal Processing Magazine, 27, 1, pp 76--85, 2010.

SIMULATED MASS MAP SIMULATED SHEAR MAP (Vale & White, 2003) LENSING POTENTIAL $\begin{array}{c} \gamma_{1} = \frac{1}{2} \left(\partial_{1}^{2} - \partial_{2}^{2} \right) \psi \\ \gamma_{2} = \partial_{1} \partial_{2} \psi \end{array}$ $\sqrt{\frac{1}{2}}\left(\partial_1^2 + \partial_2^2\right)\psi = \kappa$ $\hat{P}_1(k) = \frac{k_1^2 - k_2^2}{k^2}$ $\gamma_i = P_i \kappa$ From mass to shear: $\hat{P}_2(k) = \frac{2k_1k_2}{k^2}$ From shear to mass: $\kappa = \hat{P}_1 \gamma_1 + \hat{P}_2 \gamma_2$ $\begin{pmatrix} \hat{E}(\boldsymbol{k}) = \hat{\kappa}(\boldsymbol{k}) \\ \hat{B}(\boldsymbol{k}) \end{pmatrix} = \frac{1}{|\boldsymbol{k}|^2} \begin{pmatrix} k_1^2 - k_2^2 & 2k_1k_2 \\ 2k_1k_2 & -k_1^2 + k_2^2 \end{pmatrix} \begin{pmatrix} \hat{\gamma}_1(\boldsymbol{k}) \\ \hat{\gamma}_2(\boldsymbol{k}) \end{pmatrix}$ A_{κ}

A Simple Reconstruction is Very Noisy



Original mass map

Mass map (space observations)

A Simple Reconstruction is Very Noisy



Shear map

Original mass map

Mass map (space observations)



Density mass reconstruction





Pseudo-3D Weak Lensing





R. Massey et al, Maps of the Universe's Dark matter scaffolding, Nature, Vol. 445, pp. 286-290, 2007

3D Weak Lensing

The convergence κ , as seen in sources of a given redshift bin, is the linear transformation of the matter density contrast, δ , along the line-of-sight (Simon et al 2009):

$$\mathcal{K} = Q\delta + N \quad \text{with} \quad \delta(r) \equiv \rho(r)/\overline{\rho} - 1$$
$$Q_{i\ell} = \frac{3H_0^2\Omega_M}{2c^2} \int_{w_\ell}^{w_{\ell+1}} dw \frac{\overline{W}^{(i)}(w)f_K(w)}{a(w)} , \ \overline{W}^{(i)}(w) = \int_0^{w^{(i)}} dw' \frac{f_K(w-w')}{f_K(w')} \left(p(z)\frac{dz}{dw}\right)_{z=z(w')}$$

where H_0 is the hubble parameter, Ω_M is the matter density parameter, c is the speed of light, a(w) is the scale parameter evaluated at comoving distance w, and

$$f_K(w) = \begin{cases} K^{-1/2} \sin(K^{1/2}w), & K > 0\\ w, & K = 0\\ (-K)^{-1/2} \sinh([-K]^{1/2}w) & K < 0 \end{cases}$$

gives the comoving angular diameter distance as a function of the comoving distance and the curvature, K, of the Universe.

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3D Weak Lensing



 δ is sparse. Q spreads out the information in δ along κ bins. More unkown than measurements



Statistics of the Shear Field



Weak-lensing pipeline







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Shape measurement techniques:





http://great3challenge.info

Barney Rowe, University College London With Rachel Mandelbaum, Carnegie Mellon University, and the GREAT3 Collaboration







- Galaxy selection biases
- Chromatic effects / "colour gradient" biases
- Realistic galaxy profiles
- Star/galaxy separation
- Uncertainty about the Point Spread Function
- Detector non-linearities
- Shape measurement from multiple, shallow exposures
- Object deblending / field crowding
- Background estimation
- Redshift dependent effects







GREAT3

Real galaxy models (with similar SNRs), distorted according to a cosmic shear power spectrum



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GREAT3



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Credit Barney Rowe

CosmoStat Lab



Important Additions to Previous Challenges



Credit Frederic Courbin









Credit Barney Rowe

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GREAT3 Metrics

GREAT3 metrics (scores): $g_i^{obs} - g_i^{true} = m_i g_i^{true} + c_i$

constant shear:

$$Q_{c} = \frac{2000 \times \eta_{c}}{\sqrt{\sigma_{\min,c}^{2} + \sum_{i=+,\times} \left(\frac{m_{i}}{m_{target}}\right)^{2} + \left(\frac{c_{i}}{c_{target}}\right)^{2}}}$$
Euclid requirements --> $m_{target} = 2 \times 10^{-3}$ and $c_{target} = 2 \times 10^{-4}$
variable
shear:

$$Q_{v} = \frac{1000 \times \eta_{v}}{\sigma_{\min,v}^{2} + \frac{1}{N_{norm}} \sum_{k=1}^{N_{bins}} \left| \sum_{j=1}^{N_{fields}} (M_{E,j}(\theta_{k}) - M_{E,true,j}(\theta_{k})) \right|}$$

Q~1000 when target accuracy is achieved







CEA-EPFL: gfit



Credit Reiko Nakajima

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Great3: 25 Teams

Branch	Winning team	Winning score	# of teams	# of entries
CGC	CEA-EPFL	1211	22	250
CGV	CEA-EPFL	1068	16	160
CSC	Amalgam@IAP	1516	16	110
CSV	Amalgam@IAP	1199	11	96
RGC	Amalgam@IAP	1121	20	195
RGV	CEA-EPFL	791	14	93
RSC	Fourier Quad	1919	12	92
RSV	MegaLUT	1667	9	83
MGC	sFIT	1017	9	71
MGV	MegaLUT	1131	7	53
MSC	sFIT	841	6	48
MSV	CEA-EPFL	1605	6	45
VGC	sFIT	884	7	60
VGV	Amalgam@IAP	230	6	60
VSC	Amalgam@IAP	1183	4	25
VSV	sFIT	1276	4	17
FGC	sFIT	800	2	11
FGV	sFIT	379	2	17
FSC	sFIT	1184	2	17
FSV	sFIT	856	2	25

Credit Barney Rowe



Rachel Mandelbaum, Barnaby Rowe, et al, "GREAT3 results I: systematic errors in shear estimation and the impact of real galaxy morphology" in preparation, 2014.

- Model-fitting methods now dominate the field in term of performence.

- Calibration of the results using simulation helps.
- Shear systematic errors due to realistic galaxy morphology are typically of order ~ 1 per cent.

- Significant progress has been made in controlling multiplicative biases since GREAT10: the number of methods in GREAT10 with $|\langle m \rangle| < 0.05, 0.02$, and 0.005 is 7, 5, and 2, to be compared with 12, 10, and 6 in GREAT3.

The GREAT3 results provide new reasons to be optimistic about delivering reliably accurate shear estimates for the next survey generation.





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Sparse Recovery & Inverse Problems





Superresolution



Sparse Regularization

$$\min_{\Delta_X} \| Y - H(X^{(0)} + \Delta_X) \|_2^2$$
+ sparsity constraint $\Delta_X = \Phi \alpha$

$$X^{(0)}$$
calculated with shift-and-add
$$- \text{Registration based on centroids positions}$$



Experiments

 I50 Zemax PSF at I2 x Euclid Resolution
 For each PSF, 4 randomly shifted and noisy PSF at Euclid resolution

GOAL: PSF modeling at twice Euclid resolution





Numerical Experiment

==> Goal: Reconstruction these PSF at 2 x Euclid Resolution from 4 subsample noisy images.



- F.M. Ngolè Mboula, J.-L. Starck, S. Ronayette, K. Okumura, J. Amiaux, "Super-resolution method using sparse regularization for point spread function recovery", A&A, in press.

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* S. Pires, J.-L. Starck, A. Amara, R. Teyssier, A. Refregier and J. Fadili, "FASTLens (FAst STatistics for weak Lensing) : Fast method for Weak Lensing Statistics and map making", Monthly Notices of the Royal Astronomical Society, Volume 395, Issue 3, pp. 1265–1279, 2009.

* S. Pires, J.-L. Starck and A. Refregier, "Light on Dark Matter with Weak Gravitational Lensing", IEEE Signal Processing Magazine, 27, 1, pp 76--85, 2010.

$$\gamma_i \longrightarrow \min_{\kappa} \| \Phi^t \kappa \|_{l_0}$$
 subject to $\sum_i \| \gamma_i - M(P_i * \kappa) \|_{l_2}^2 \le \mathcal{K}$

$$\hat{P}_1(k) = \frac{k_1^2 - k_2^2}{k^2}$$
$$\hat{P}_2(k) = \frac{2k_1k_2}{k^2}$$











J.-L. Starck, S. Pires and A. Réfrégier, Astronomy and Astrophysics, 451, 3, 2006, pp.1139-1150, 2006. S. Pires, J.-L. Starck, and A. Réfrégier, , Light on Dark Matter with Weak Gravitational Lensing, 2010.









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Cosmological Parameters Constraints and High Order Statistics



Model1 (σ₈=1, Ω_m=0.23)

Model2 (σ₈=0.9, Ω_m=0.3)



Model3 (σ₈=0.8, Ω_m=0.36)





Model5 (σ₈=0.6, Ω_m=0.64)





Cosmological Parameters Constraints and High Order Statistics

- Aperture mass map = wavelets, but wavelets calculation is between 10 and 1000 times faster.

- A. Leonard, S. Pires, J.-L. Starck, "Fast Calculation of the Weak Lensing Aperture Mass Statistic", MNRAS, 423, pp 3405-3412, 2012.

- Wavelet Denoising + Wavelet Peak Counting is the most efficient statistical to discreminate Cosmological Models

statistical tool. to adjackanginate Seanglogical Models ination with Weak Lensing", 505, A&A, pp 969-979, 2009.

- S. Pires, A. Leonard, J.-L. Starck, "Cosmological Parameters Constraint from Weak Lensing Data", MNRAS, 423, pp 983-992, 2012.



WAVELET PEAK COUNTING ON MRLENS FILTRED MAPS (AT SCALE OF ABOUT 1 ARCMIN)



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$$\gamma(\boldsymbol{\theta}) = \frac{1}{\pi} \int d^2 \boldsymbol{\theta}' \mathcal{D}(\boldsymbol{\theta} - \boldsymbol{\theta}') \kappa(\boldsymbol{\theta}')$$

Kappa (or convergence) is a dimensionless surface mass density of the lens

$$\kappa(\theta, w) = \frac{3H_0^2 \Omega_M}{2c^2} \int_0^w dw' \frac{f_K(w')f_K(w - w')}{f_K(w)} \frac{\delta[f_K(w')\theta, w']}{a(w')},$$

 f_{κ} is the angular diameter distance, which is a function of the comoving radial distance r and the curvature K.

$$\gamma = \mathbf{P}_{\gamma\kappa} \kappa + n_{\gamma},$$
$$\kappa = Q\delta + n$$

$$\gamma = \mathbf{R}\delta + n$$

☑ Galaxies are not intrinsically circular: intrinsic ellipticity ~ 0.2-0.3; gravitational shear ~ 0.02

Reconstructions require knowledge of distances to galaxies







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Assume uncorrelated Gaussian noise*

⊹Linear methods

Wiener/inverse variance filter (Simon et al., 2009)

$$\hat{s}_{MV} = [lpha \mathbf{1} + \mathbf{S} \mathbf{R}^{\dagger} \mathbf{\Sigma}^{-1} \mathbf{R}]^{-1} \mathbf{S} \mathbf{R}^{\dagger} \mathbf{\Sigma}^{-1} d$$
.

 \diamond SVD decomposition & thresholding (VanderPlas et al., 2011)

$$\hat{s}_{IV} = \mathbf{V} \mathbf{\Lambda}^{-1} \mathbf{U}^{\dagger} \mathbf{\Sigma}^{-1/2} d$$
,

Reconstruction resolution limited by resolution of data





Linear Methods



Target Areas for Improvement

- ♦ Redshift bias in location of detected peaks
- $\diamond\,Smearing$ along the line of sight
- ♦ Damping of the reconstruction
- ♦ Sensitivity at high redshift
- ♦ Improving resolution in reconstructions







Weak Lensing & 3D Matter Distribution

A. Leonard, F.X. Dupe, and J.-L. Starck, <u>"A Compressed Sensing Approach to 3D Weak Lensing"</u>, Astronomy and Astrophysics , 539, A85, 2012.

A. Leonard, F. Lanusse, J-L. Starck, GLIMPSE: Accurate 3D weak lensing reconstruction usiing sparsity, Astronomy and Astrophysics, A&A, 2014





Density constrast wavelet coefficients

WL 3D Cosmo-Door is now open





WL 3D Cosmo-Door is now open







Single halo simulations

- One NFW profile at the center of a 60x60 arcmin field
- Noise and redshift errors corresponding to an Euclid-like survey
- Mass varying between 3.10^{13} and 1.10^{15} h $-1M_{\odot}$ Redshifts between 0.05 and 1.55 We ran 1000 noise realisations on each of the 96 fields.





Mass & Redshift Estimation






- * Euclid will provide tight constraints on DE, MG models
- Weak lensing directly measures the mass (as opposed to light).
- But require tight control of systematic
- Algorithms need clearly to be improved in order to meet Euclid scientific requirements.
- * Great3 Challenge shows significant progress, especially on the multiplicative bias
- * 3D lensing is a very noisy, ill-posed inverse problem Linear methods use weak priors, and suffer from several drawbacks:
 - Redshift bias
 - Smearing
 - Damping
 - Resolution limited by data

Sparse Recovery approach allows us to improve on all four points

* Recent developments in applied mathematics (sparsity concept, compressed sensing, proximal optimization theory, optimal transport etc) may be extremely useful to optimize Euclid Science.



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