## Scattering Transforms in astrophysics, application to component separation

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LPNHE Seminar Paris, May  $15^{\text{th}}$  2023





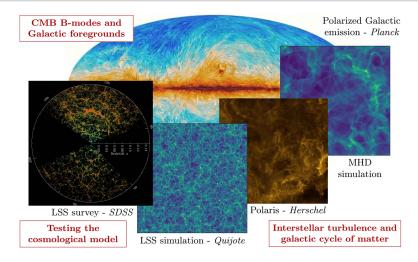
Non-Gaussian fields in astrophysics Challenges of astrophysical data Challenges of astrophysical data

## Outline

### Introduction

- 2 Scattering Transforms and generative models
- **3** Statistical separation of components

Scattering Transforms and generative models Statistical separation of components Non-Gaussian fields in astrophysics Challenges of astrophysical data Challenges of astrophysical data



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## **Different scientific objectives**

### • Different methodological objectives

(with increasing subjective difficulty...)

- ▶ Estimate physical parameters
- Model an astrophysical process
- Separate different components
- Constraint a physical model

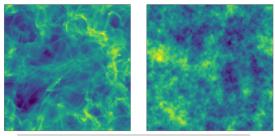
 $\rightarrow$  Which statistics for non-Gaussian astrophysics?  $\rightarrow$  How to use non-Gaussian information for these tasks?

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## **Beyond Power Spectrum statistics**

#### • A generic tool: the Power Spectrum

- ▶ Square amplitude of Fourier modes
- ▶ Energy/Power in each Fourier mode
- Most usual statistical tool in astrophysics



Champs de même spectre de puissance

 $\rightarrow$  Does not characterize interaction between scales  $\rightarrow$  Need beyond Power Spectrum statistics for NL fields

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### **Specific challenges of astrophysics**

#### • A limited amount of intricate observations

- ▶ A unique static multi-frequency sky
- Mixture of non-stationary components
  - $\rightarrow$  isolated processes are very rare

#### • Almost no training ground

- ▶ Often no complete physical/numerical models
- Simulations are very expensive
  - $\rightarrow$  no or very limited dataset

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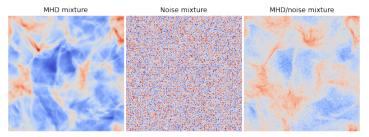
- ▶ Often no complete physical/numerical models
- Simulations are very expensive
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 $\rightarrow$  Work mainly from obs. data and physical knowledge  $\rightarrow$  Need to work with low-variance statistics!

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### Non-Gaussian foregrounds models

#### • Non-Gaussianity is not our enemy!

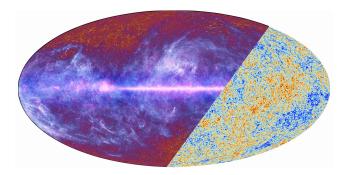


- ▶ Important lever arm for components separation
- Even from a small amount of data

 $\rightarrow$  Challenge of using non-Gaussian information  $\rightarrow$  Should be possible to work with (very) small dataset

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### **Example I: CMB/Galactic foregrounds**



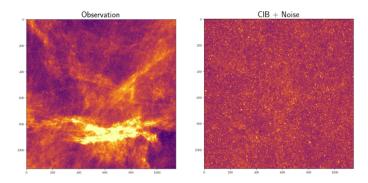
#### • Cosmic Microwave Background (CMB) polarized B-modes

- ▶ Gaussian process, know spatial/spectral distribution
- ► Signature of primordial Universe (inflation epoch)
- ▶ Beyond much brighter ( $\simeq 10^{2-3}$ ) Galactic foregrounds, no model

#### $\rightarrow$ Detection and measurement of CMB B-modes?

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### Example II: CIB/Galactic dust emission



#### • Galactic dust emission and Cosmic Infrared Background (CIB)

- ▶ Thermal dust emission in the interstellar medium
- Same emission from Milky Way and other galaxies
- Cosmic background dominates a smaller scales

#### $\rightarrow$ Characterization of Galactic dust on those scales?

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#### 3 Statistical separation of components

Which statistics for non-Gaussian fields? Scattering Transform statistics Generative models from Scattering transforms

### Which statistics for non-Gaussian fields?

#### • High-order correlation functions

• e.g., third order correlation function and bispectrum

 $\langle s(\vec{x})s(\vec{x}+\vec{\tau}_1)s(\vec{x}+\vec{\tau}_2)\rangle_{\vec{x}} \longrightarrow B(\vec{k}_1,\vec{k}_2,\vec{k}_3)$ 

- ▶ Link with dynamics in perturbative regime
- Theoretically contains all information...
  - $\rightarrow$  but numerous terms with high variance

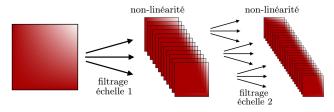
# $\rightarrow$ Explicit mathematical form and interpretability $\rightarrow$ Not suitable for highly NG fields with limited data...

Which statistics for non-Gaussian fields? Scattering Transform statistics Generative models from Scattering transforms

### Which statistics for non-Gaussian fields?

#### • Machine learning and neural network

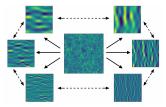
- e.g., convolutional network structure with learned weights
- ▶ Extremely efficient to deal with complex images...
  - $\rightarrow$  but need specific tasks and good quality data



 $\rightarrow$  Need of data, uncertain transfer, weak interpretability...  $\rightarrow$  Can we take an intermediate path?

### Scattering transform (ST) statistics

- Scattering transform statistics (Mallat+, 2010+)
  - ▶ Initially developed in data science
  - Inspired from neural networks
    - $\rightarrow$  efficient characterization and reduced variance
  - ▶ Do not need any training stage
    - $\rightarrow$  explicit mathematical form and interpretability

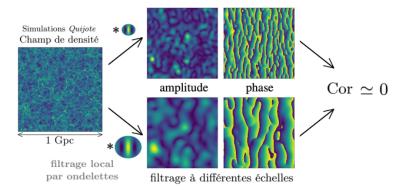


 $\rightarrow$  Wavelet filters separating the different scales  $\rightarrow$  Coupling between scales with non-linearities

Which statistics for non-Gaussian fields? Scattering Transform statistics Generative models from Scattering transforms

### Scattering Transform (ST) statistics

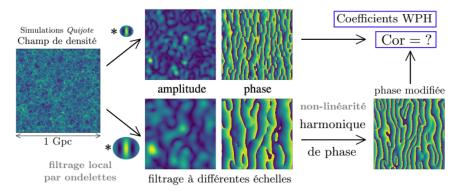
• Wavelet Phase Harmonics and phase alignment (EA+, 20)



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### Scattering Transform (ST) statistics

• Wavelet Phase Harmonics and phase alignment (EA+, 20)

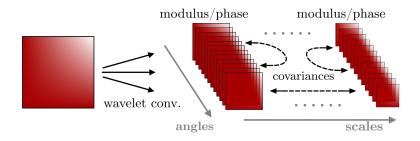


 $\rightarrow$  1 coeff / pair of scales / type of interaction  $\rightarrow$  Can be extended to cross-statistics between maps

Which statistics for non-Gaussian fields? Scattering Transform statistics Generative models from Scattering transforms

### Scattering Transform (ST) statistics

• Final network structure for scattering statistics



 $\label{eq:2} \begin{array}{l} \rightarrow 2 \mbox{ initial convolutions } + \mbox{ 1 translation } \Rightarrow \mbox{ triplets of scales} \\ \rightarrow \mbox{ 1 coefficient per covariance and per type of coupling} \end{array}$ 

Which statistics for non-Gaussian fields? Scattering Transform statistics Generative models from Scattering transforms

### Scattering Transform (ST) statistics

#### • A family of statistics

- Different generations of statistics
  - $\rightarrow$  Wavelet Scattering Transforms (WST)
  - $\rightarrow$  Wavelet Phase Harmonics (WPH)
  - $\rightarrow$  Scattering covariances/spectra
- ▶ All share the same framework

(EA+, 19) (EA+, 20) (Cheng+, in prep.)

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#### • Characterization and parameter inference

- Interstellar medium (EA+ 19, Regaldo+20, Saydjari+, 20, Lei+, 22)
  Weak lensing (Cheng+, 20, 21)
- ► Large scale structures (EA+, 20, Eickenberg+, 22, Valogiannis+, 22a, 22b)
- ▶ 21cm epoch of reionization

▶ ...

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 $\rightarrow$  Very informative (sometimes on par with CNN!)  $\rightarrow$  Wide range of applicability (generic, training-less)

(EA+, 19)(EA+, 20)

(Greig+, 22)

(Cheng+, in prep.)

Which statistics for non-Gaussian fields? Scattering Transform statistics Generative models from Scattering transforms

### **Generative models from Scattering transforms**

#### • Generative model from ST statistics (Bruna, Mallat, 19)

- Generative model from the ST statistics  $\Phi(s)$  of a map s
- Maximum entropy microcanonical model
- $\blacktriangleright$  Generate new maps  $\tilde{s}$  with same ST statistics
- ▶ Non-gaussian properties quantitatively reproduced

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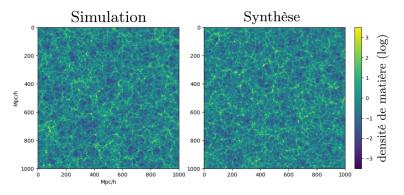
#### • Practical implementation

- Constraints  $\Phi(s)$  from a (set of) data s
- ► Sampled with a gradient-descent algorithm
  - $\rightarrow$  from a whrite noise realization
  - $\rightarrow$  optimizing  $\tilde{s}$  such that  $\Phi(\tilde{s}) \simeq \Phi(s)$

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### **Generative models from Scattering transforms**

- Quantitative validation of syntheses (EA+, 20)
  - ▶ Large scale structures density field, Wavelets Phase Harmonics

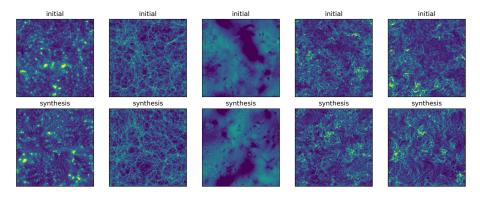


 $\rightarrow$  Usual (NG) statistics very well reproduced (up to 1-10 %)

Which statistics for non-Gaussian fields? Scattering Transform statistics Generative models from Scattering transforms

### **Generative models from Scattering transforms**

- Syntheses from a single image (Cheng+, in prep.)
  - Scattering spectra + physical dimensionality reduction

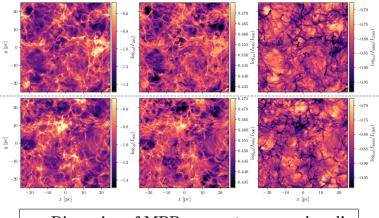


 $\rightarrow$  Realistic NG models from a few hundreds coefficients!

Which statistics for non-Gaussian fields? Scattering Transform statistics Generative models from Scattering transforms

### **Generative models from Scattering transforms**

- Multi-frequency dust syntheses (Regaldo+, 22)
  - ▶ Cross-WPH, simulated dust intensity, 300/500/800/1500/3000GHz

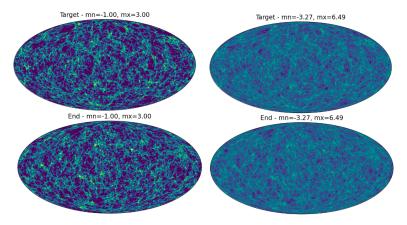


 $\rightarrow$  Dispersion of MBB parameters reproduced!

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### **Generative models from Scattering transforms**

• Scattering transform on the sphere (Delouis, Mousset+, in prep.)



 $\rightarrow$  Public tools should be available soon

Modelisation and separation of components Statistical components separation Separation solely from observational data?

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### Modelisation and separation of components

#### • Framework of the problem

- We observe a mixture d = s + c
  - $\rightarrow$  d data, s signal of interest, c contamination
- $\blacktriangleright$  Use prior knowledge to recover properties of s
- Typical for astrophysical observations

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#### • If we can model, can we separate?

- Assume we have a model for s and c
  - $\rightarrow$  we can generate a data set of  $d_i = s_i + c_i$
  - $\rightarrow$  we can train a neural network to recover s from d

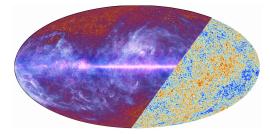
#### $\rightarrow$ Does it work from a single image?

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### Modelisation and separation of components

• CMB B-mode/dust foregrounds at 143GHz (Jeffrey+, 22)

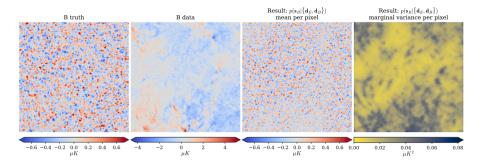
- Application with simulated foregrounds
  - $\rightarrow$  Assume we have a single foreground map
  - $\rightarrow$  Construct a model from this image
- ▶ Gaussian model with prior distribution for CMB
- ▶ Train a neural network to perform foreground removal
  - $\rightarrow$  Moment network for Bayesian framework



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### Modelisation and separation of components

#### • Validation on independent simulated foregrounds (Jeffrey+, 22)

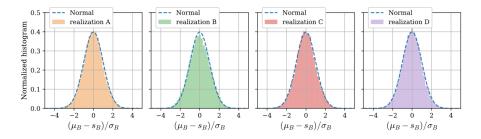


 $\rightarrow$  Marginal posterior distributions per pixel well recovered

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### Modelisation and separation of components

• Validation on independent simulated foregrounds (Jeffrey+, 22)



 $\rightarrow$  Successful separation in a Bayesian framework  $\rightarrow$  Validate the foregrounds model learned from one image

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### Modelisation and separation of components

- But this problem was easy...
  - ▶ We rarely have a given "clean" realization
  - ► Have to deal with unknown components
    - $\rightarrow$  we have at best a model for contamination

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#### • Scientific objective of the components separations?

- Recovering s: minimizing  $MSE(s, \tilde{s})$ 
  - $\rightarrow$  filtering effect at low SNR
  - $\rightarrow$  statistics of  $\tilde{s}$  not well constrained
- ▶ Recovering s: minimizing  $MSE(\phi(s), \phi(\tilde{s}))$ 
  - $\rightarrow$  model and statistics of s are recovered
  - $\rightarrow$  most of the time scientific target

 $\rightarrow$  *Statistical* components separation

 $\rightarrow$  Can we extend the generative framework?

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### Statistical components separation

- Maximum entropy model from available sample
  - Estimate  $\phi(\bar{s})$  from sample  $\bar{s}$
  - Generate a map such that

 $\Phi(\tilde{s}) \simeq \Phi(s)$ 

▶ Sampled with gradient descent from white noise

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• Indirect observation with know contamination

- $d = s_0 + c_0$ , assume we have  $\{c_i\}_i$
- Generate a map such that

$$\langle \Phi(\tilde{s} + c_i) \rangle_i \simeq \Phi(d)$$

 $\blacktriangleright$  Gradient descent from d

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 $\rightarrow$  New framework for components separation  $\rightarrow$  Can include various statistical constraints

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### Statistical components separation

#### • Application to dust polarized emission and noise (Regaldo+, 21)

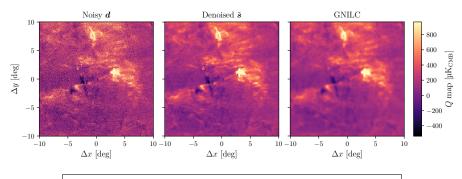
- ▶ d = s + c Planck polarization data at 353GHz
- $\blacktriangleright\ s$  polarized dust emission, c inhomogeneous noise
- ▶ 300 noise realizations  $c_i$  from Planck team
- $\blacktriangleright$  Optimization done from d to keep largest scales

 $\langle \Phi(\tilde{s}+c_i) \rangle_i \simeq \Phi(d)$ 

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### Statistical components separation

#### • Application to Chameleon-Musca region (Régaldo+ 21)

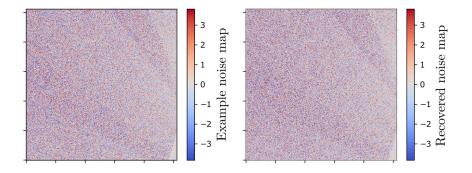


 $\rightarrow$  Transition btw. deterministic and statistical  $\rightarrow$  Conceptual validation of the method

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### Statistical components separation

• Recovered contamination (Régaldo+ 21)



 $\rightarrow$  Statistical separation of components  $\rightarrow$  Residual structures could also be constrained

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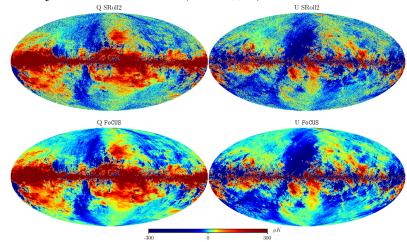
### Statistical components separation

#### • Refinements of this work on the whole sky (Delouis+, 22)

- Introduce additional constraints
  - $\rightarrow$  3 constraints including cross-statistics
- Educated normalization of each constraint
  - $\rightarrow$  constraints normalized by variance over  $\{c_i\}$
- ▶ Introduce local constraints for non-stationary
  - $\rightarrow$  4 selected regions for Galactic heterogeneity

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#### • Full sky results at 353GHz (Delouis+, 22)



→ Deterministic up to SNR $\simeq$ 0.1, statistical up to SNR $\simeq$ 0.01 → Efficient and versatile framework for statistical comp. separation

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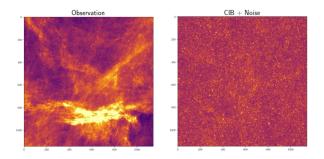
### Separation solely from observational data?

#### • But this problem was easy...

- Astrophysical components more difficult to model
- Instrumental noise not always modeled
- Can we characterize an unknown component
  - $\rightarrow$  without prior model for contamination?
  - $\rightarrow$  relying only on observational data?

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### Separation solely from observational data?



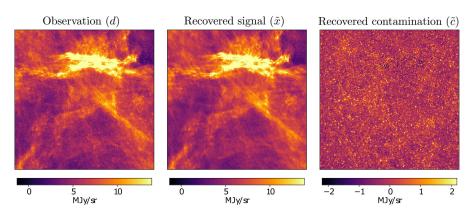
#### • Dust emission/Cosmic Infrared Background (Auclair+, sub.)

- ▶  $d = s + c_1 + c_2$ , s thermal dust emission,  $c_1$  CIB,  $c_2$  noise
- CIB model from separate observation (cosmological  $\Rightarrow$  homogeneous)
- Noise estimated from two observations of the same region
- Two constraints, with  $\{c_i^{\text{tot}}\}_i$  from models above

$$\left\langle \Phi(\tilde{s} + c_i^{\text{tot}}) \right\rangle_i \simeq \Phi(d), \qquad \Phi(\tilde{c}^{\text{tot}}) = \Phi(c^{\text{tot}})$$

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#### • Recovered components (Auclair+, sub.)



 $\rightarrow$  Statistical components separation solely from obs. data  $\rightarrow$  Thermal dust is recovered at an unprecedented resolution

Modelisation and separation of components Statistical components separation Separation solely from observational data?

## Conclusion

#### • Scattering Transforms

 $\rightarrow$  Efficient non-Gaussian statistics inspired from neural network

 $\rightarrow$  Characterize interaction between scales in non-linear processes

#### • New tools for (astro-)physics

- $\rightarrow$  Generative models and component separations
- $\rightarrow$  Ability to work with a very limited amount of data
- Applications to come are very exciting! :-)

#### Thanks for your attention!