

# Theoretical prediction for wavelet $l_1$ -norm

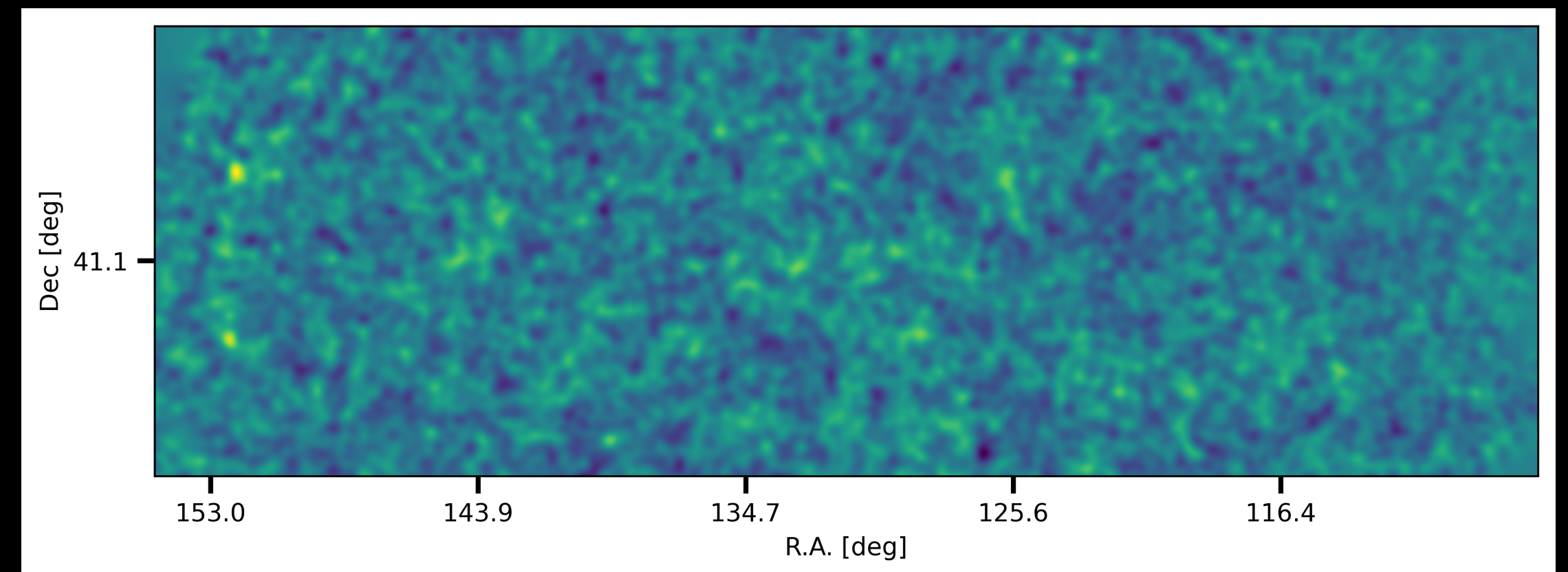
Cosmology and Statistics Days (01 Feb 2024)

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Alexandre Barthelemy, Jean-Luc Starck



# Weak lensing

- Tracer of dark matter and dark energy
- Can help us in better understand the universe



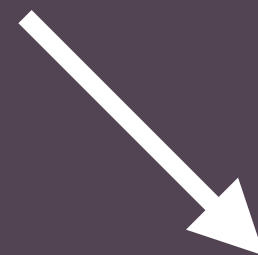
Source

**Theory**



**2 point  
statistics**

**Data**



Cosmological  
Inference

**But...is this sufficient  
for us?**

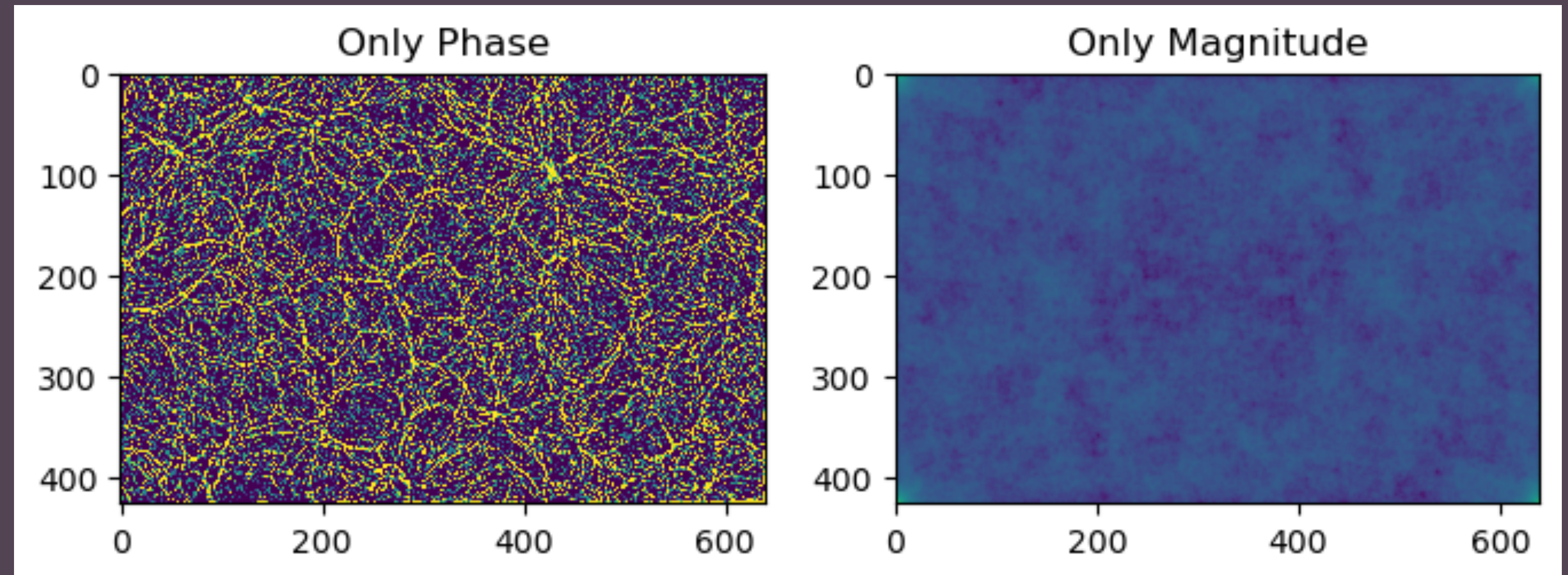
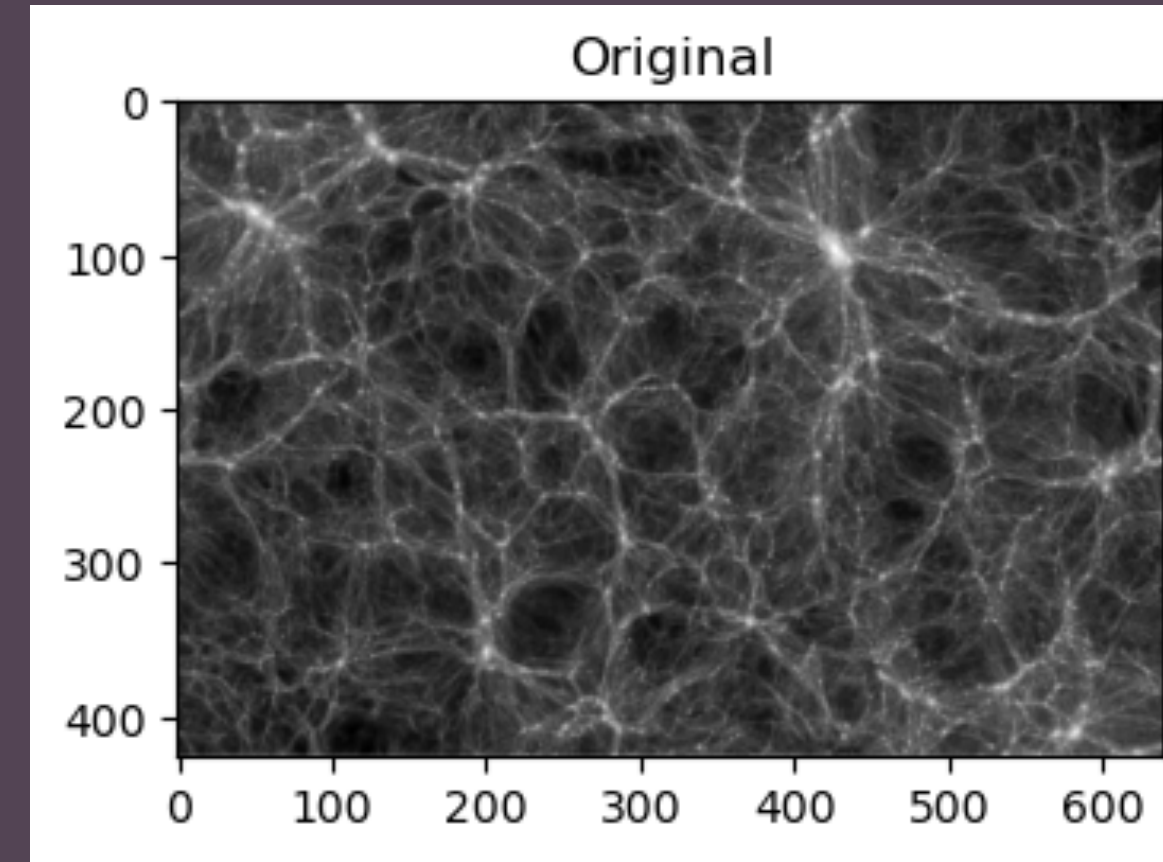
**Theory**



**2 point statistics**

**Data**

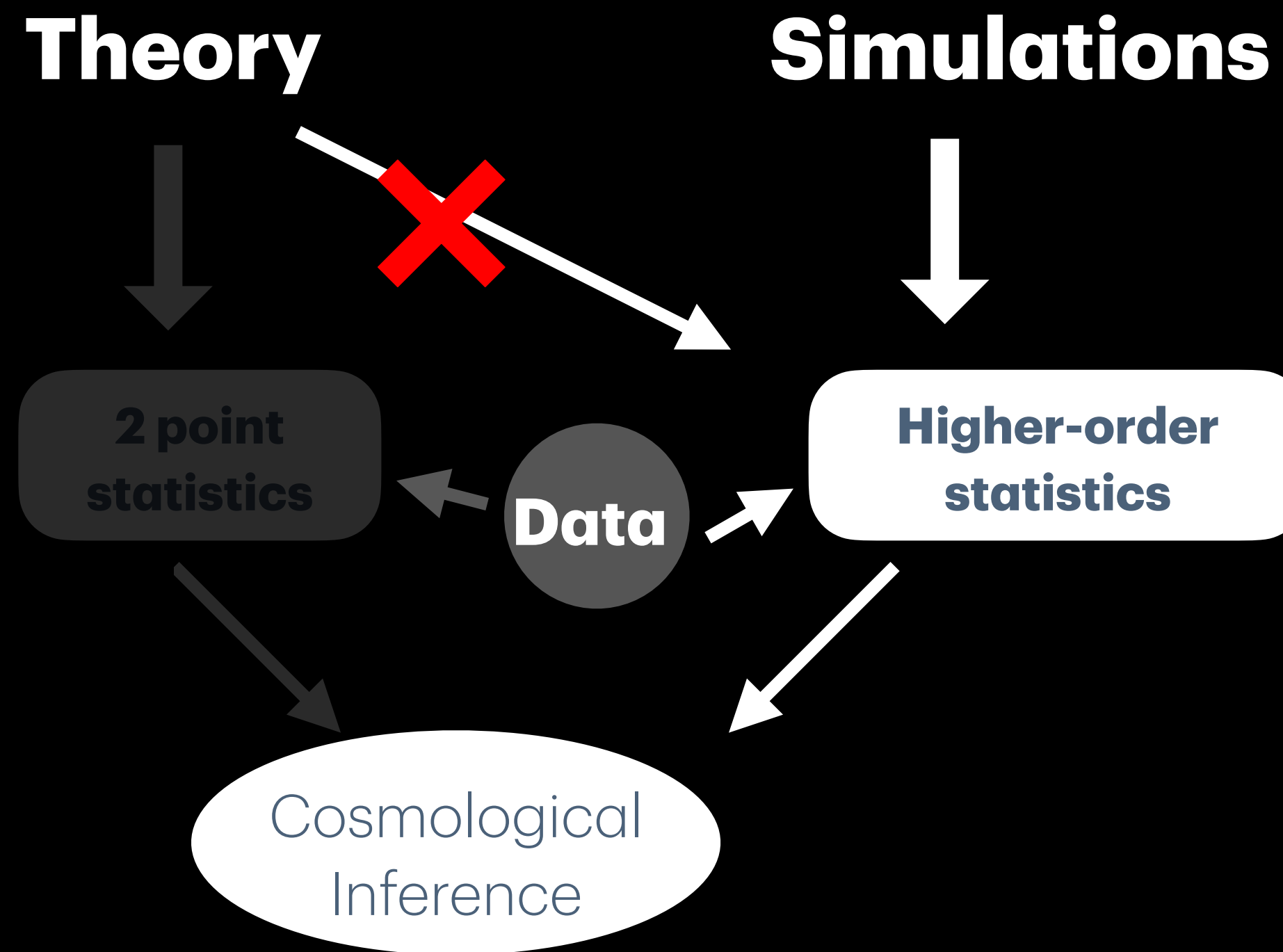
Cosmological Inference



# The alternative: Higher-order statistics

Statistics	Tomo	Systematics	Params	Forecasts (with II order)	Real data	Survey	References
Summary statistics employed in the analysis	If a tomographic analysis was performed	m = multiplicative bias c = additive bias photo-z = photometric redshifts bar = baryonic effects IA = intrinsic alignment	The cosmological parameters that are constrained	Improvement w.r.t 2PCF  %=single parameter Number = 2D FoM	Constraining power > = better ~ = similar < = worst	Survey specs, name or sky coverage + galaxy number density	First author + year.
<b>PDF</b>	no yes no	m, c no no	$\Omega_m, \sigma_8$ $M_V, A_S$ $M_V, w_0$	2 35%, 61% 27%, 40%+Planck		DES-Y1 LSST Euclid	Patton + 2017 Liu, J.+ 2018 Boyle+ 2020
<b>Bispectrum</b>	yes yes yes	no no no	$\sigma_8, w_0, \Omega_\Lambda$ $\Omega_m, \sigma_8$ $M_V, \Omega_m, A_S$	3 2 32%, 13%, 57%		4000 deg <sup>2</sup> , 100 arcmin <sup>-2</sup> Euclid LSST	Takada+ 2005 Bergé+ 2010 Coulton+ 2019
<b>MF</b>	yes no yes yes	no photo-z, m, c no IA, photo-z, m	$\Omega_m, \sigma_8, w_0$ $\Omega_m, \sigma_8$ $M_V, \Omega_m, A_S$ $\Omega_m, \sigma_8$	11%, 14%, 14% 4 4.2	biased (syst.)	LSST CFHTLenS LSST DES	Kratochvil+ 2012 Petri+2015 Marques+2018 Zürcher+ 2021
<b>Moments</b>	no yes yes	photo-z, m, c m, c bar, IA, photo-z, m	$\Omega_m, \sigma_8$ $\Omega_m, \sigma_8$ $S_8$	2 20%	> 2PCF	CFHTLenS 3500 deg <sup>2</sup> , 27 arcmin <sup>-2</sup> DES-Y3	Petri+ 2015 Vicinanza+ 2018 Gatti+ 2019
<b>Peaks</b>	yes yes no yes yes yes	photo-z, m, c photo-z, m, c m,c, IA, boost, photo-z m,c, IA, photo-z, bar no no	$\Omega_m, \sigma_8$ $\Omega_m, \sigma_8$ $\Omega_m, \sigma_8$ $S_8$ $M_V, \Omega_m, A_S$ $M_V, \Omega_m, A_S$	39%, 32%, 60% 63%, 40%, 72%	~ 2PCF > 2PCF (2) ~ 2PCF > 2PCF (20%)	CS82 CFHTLenS DES-Y1 KiDS-450 LSST Euclid	Liu X.+ 2015 Liu J.+ 2015 Kacprzak+ 2016 Martinet+ 2017 Li Z.+ 2018 Ajani+ 2020
<b>Minima</b> <b>Minima+Peaks</b> <b>Voids</b> <b>1D M<sub>ap</sub></b>	yes yes no yes	IA, photo-z, m bar no no	$\Omega_m, \sigma_8$ $M_V, \Omega_m, A_S$ $\Omega_m, S_8, h, w_0$ $\Omega_m, S_8, w_0$	2.8 44%, 11%, 63% ≥ 2PCF 57%, 46%, 68%		DE LSST LSST Euclid	Zürcher+ 2021 Coulton+ 2020 Davies+ 2020 Martinet+2020
<b>M. Learning</b>	no no yes	no no photo-z, m, c, IA	$\Omega_m, \sigma_8$ $\Omega_m, \sigma_8$ $S_8$	5 ~45% (dep. noise)	> 2PCF (30%)	3500 deg <sup>2</sup> , no noise KiDS-450 KiDS-450	Gupta+ 2018 Fluri 2018 Fluri 2019
<b>Scattering T.</b> <b>Starlet <math>\ell_1</math>- norm</b>	yes yes	no no	$M_V, \Omega_m, w_0$ $M_V, \Omega_m, A_S$	40%, > 2PCF 72%, 60%, 75%		LSST Euclid	Cheng S.+ 2021 Ajani+ 2021

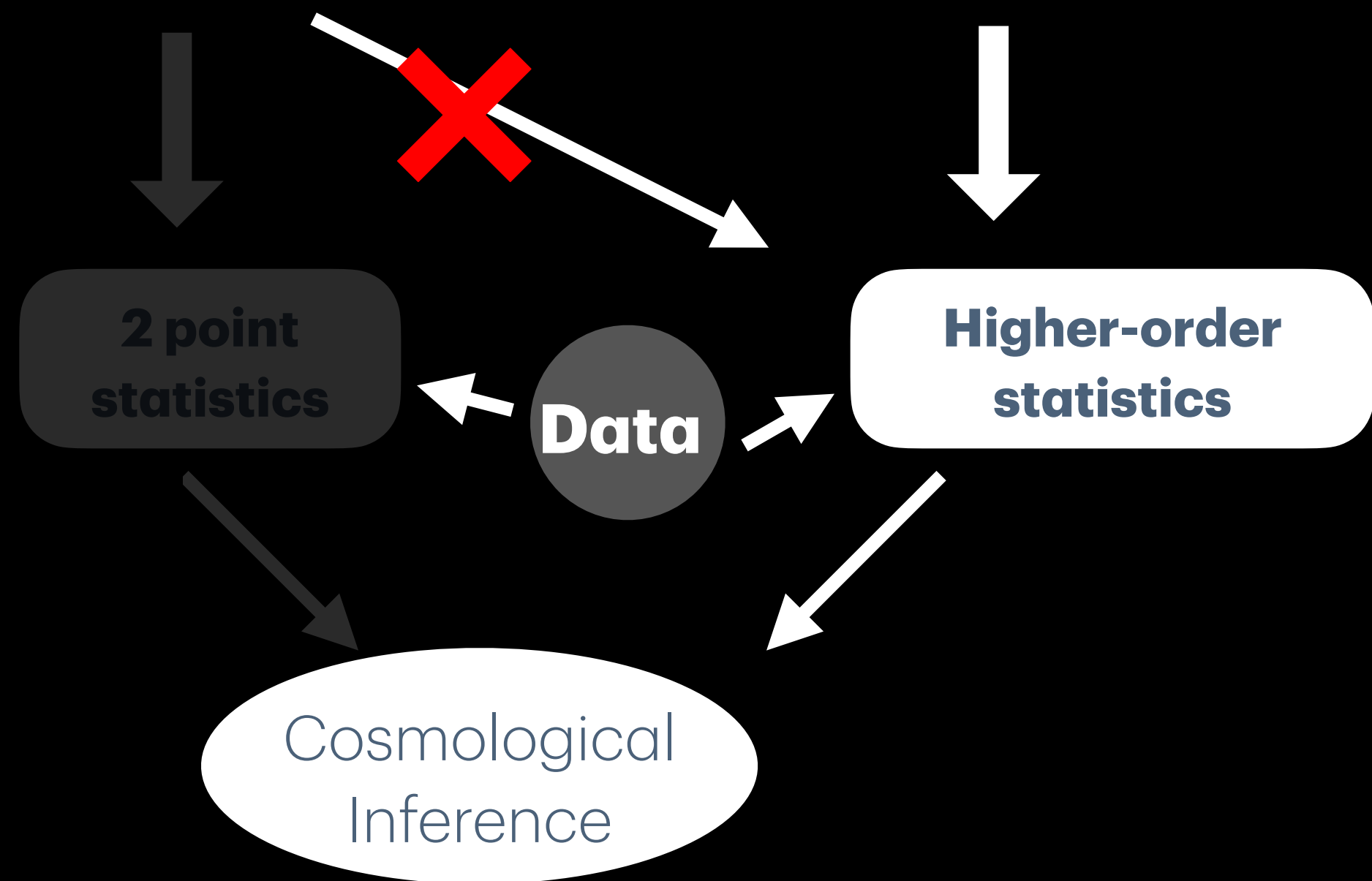
Source: Ajani 2021



**Theory**

**Simulations**

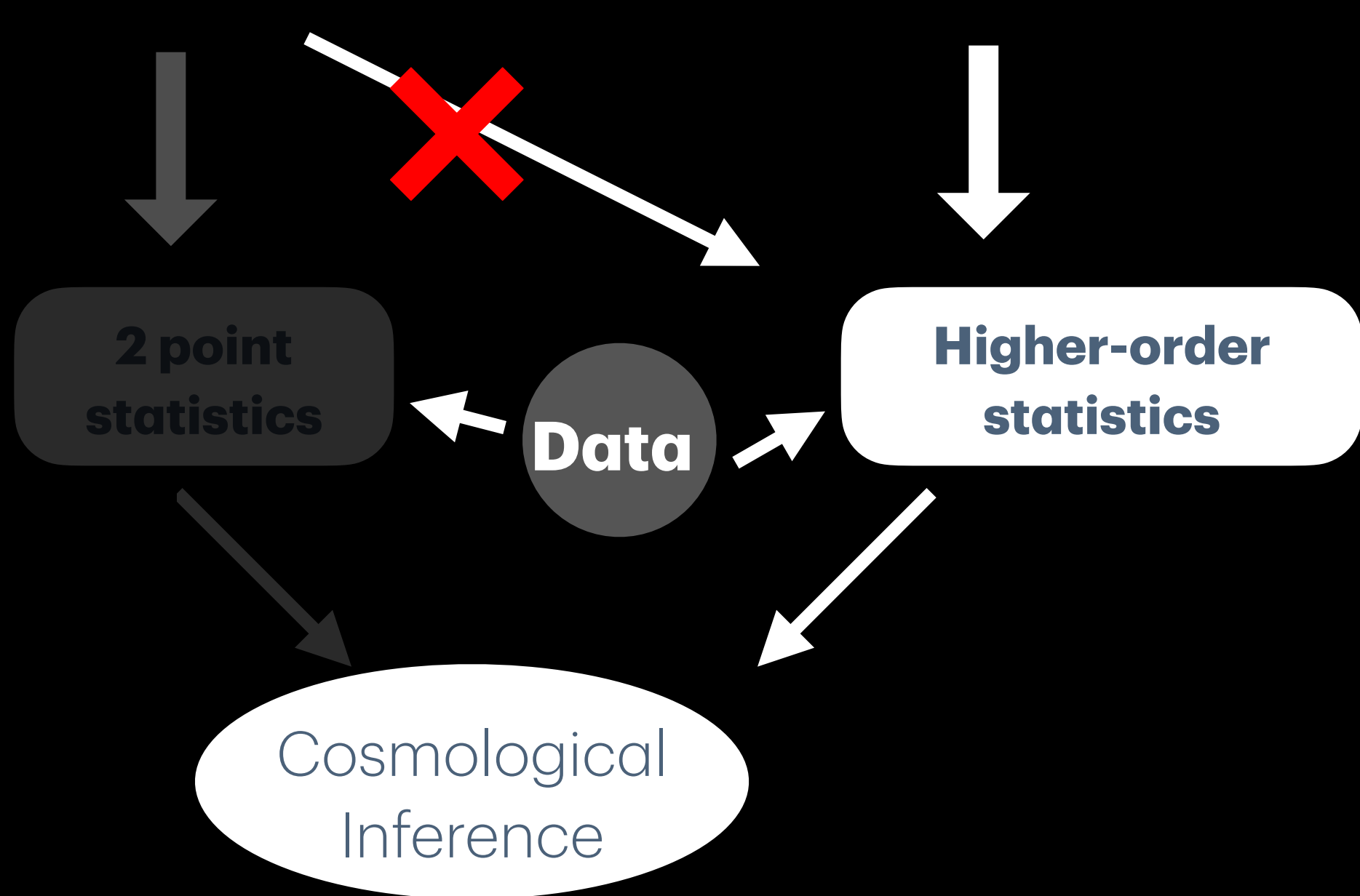
**Multiple realisations,  
Highly resource  
intensive!**



**Theory**

**Simulations**

**Multiple realisations,  
Highly resource  
intensive!**



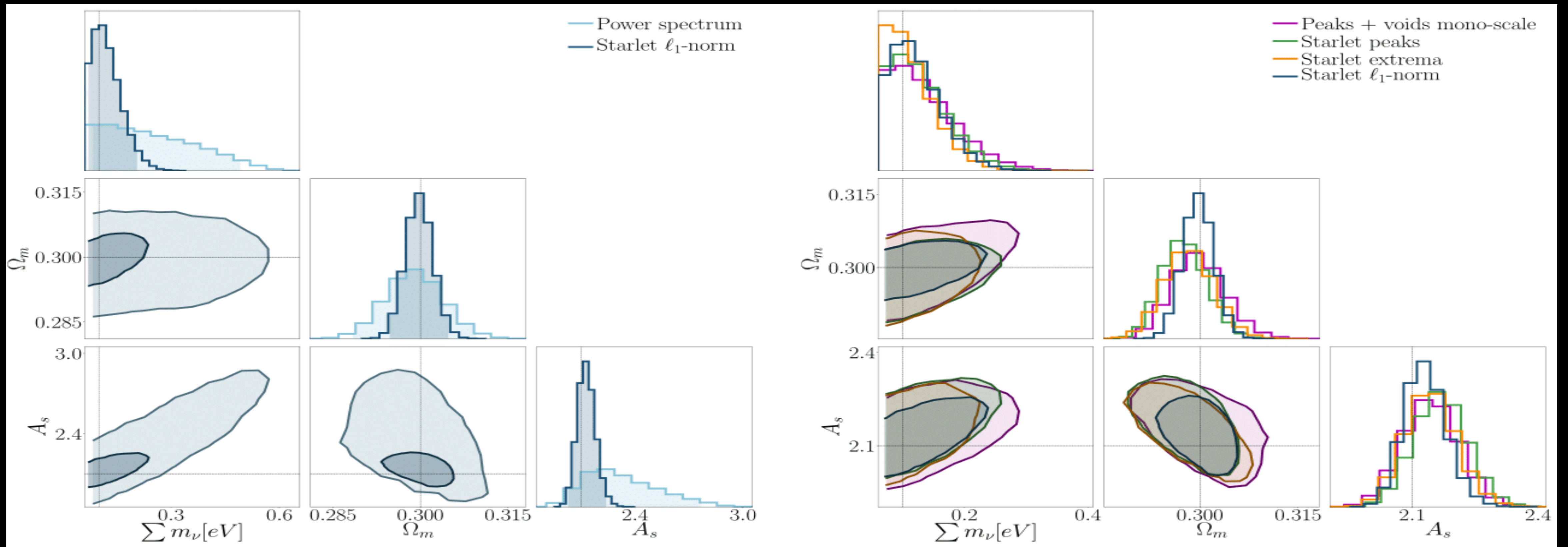
**My work:**

**Have a theory for the  
wavelet  $l_1$ -norm**



# Wavelet $\ell_1$ -norm:

- Shown in Ajani et al. (2021) that it remarkably outperforms commonly used summary statistics,



Source: Ajani et al. (2021)

# Wavelet $\ell_1$ -norm: mathematical formulation

$$\begin{aligned}w_j &= \langle \kappa, \psi_j \rangle \\ \psi_j &= \varphi_j - \varphi_{j+1} \\ w_j &= \langle \kappa, \varphi_j \rangle - \langle \kappa, \varphi_{j+1} \rangle\end{aligned}$$

Scaling  
function

Where  $w_j$  is the wavelet coefficient for a scale  $j$ .

Wavelet  $\ell_1$ -norm at scale  $j$   
and bin  $B_i$  is

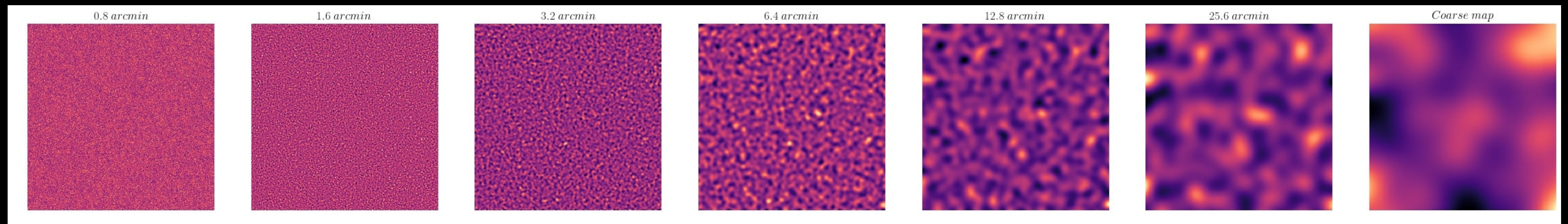
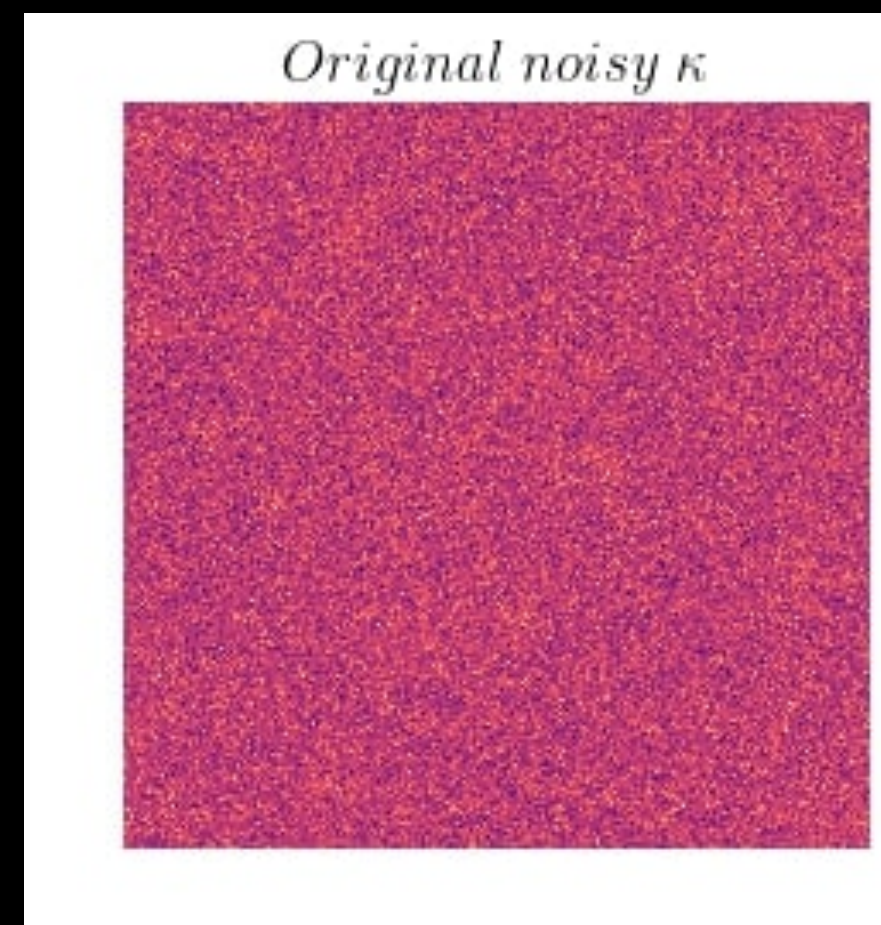
$$\ell_1^{j,i} = \sum_{u=1}^{\#coef(S_{j,i})} |S_{j,i}[u]|$$

$$S_{j,i} = w_{j,k} / B_i \quad \langle w_{j,k} \in B_{i+1}$$

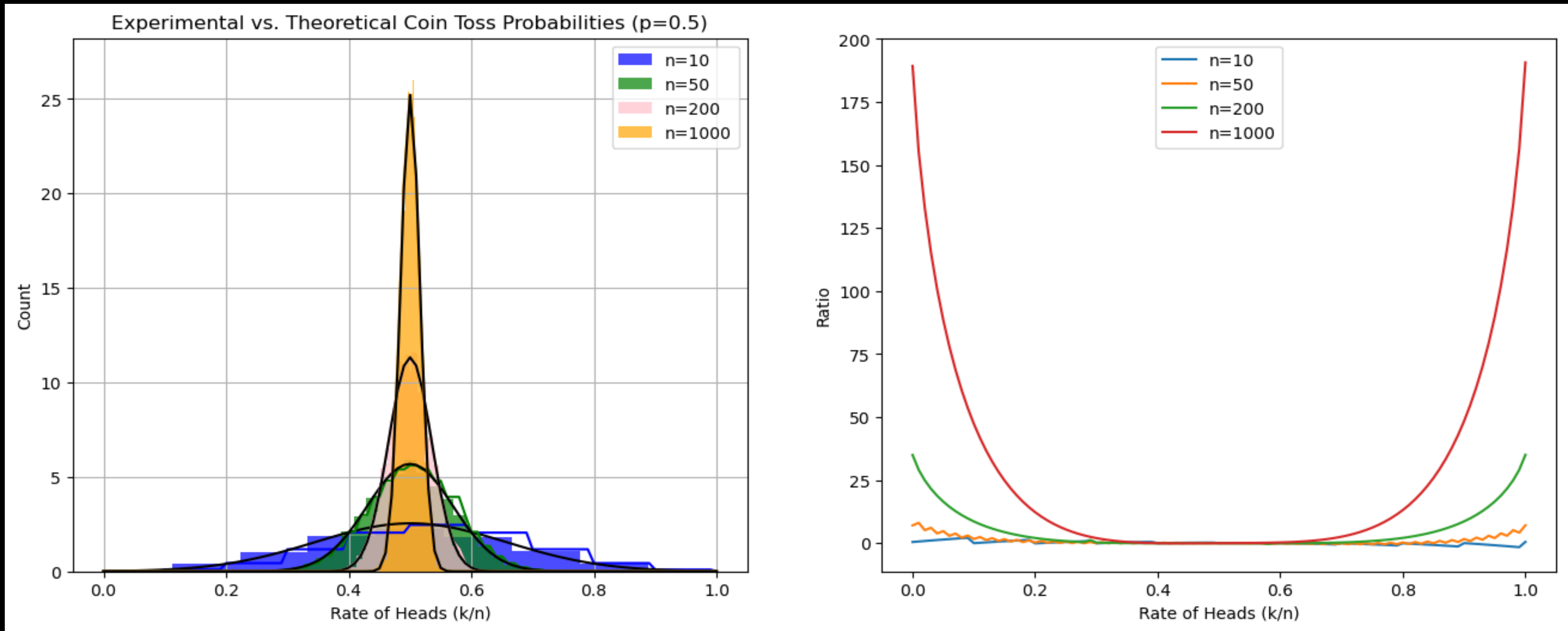
Where the wavelet coefficient, with  $k$  the pixel index at  
scale  $j$  is:  $w_{j,k}$

- information encoded in all pixels
- automatically includes peaks and voids
- multi-scale approach

# An example: wavelet decomposition of a convergence map

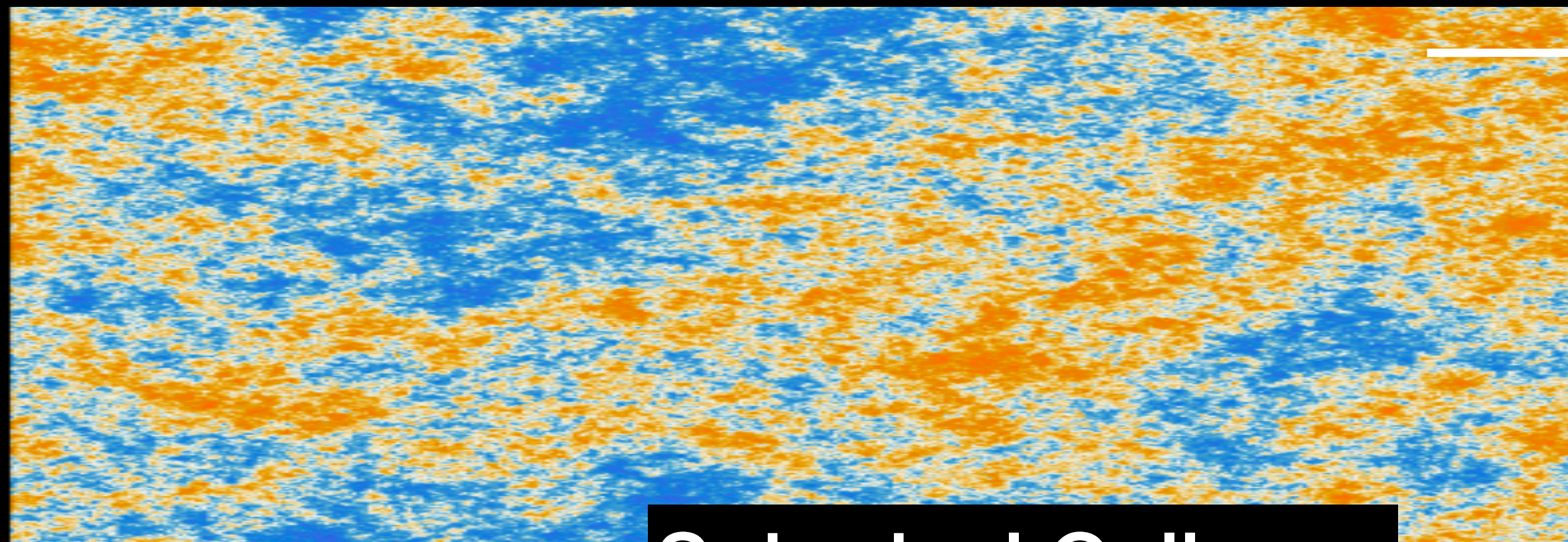


# Large Deviation Theory: Intuition



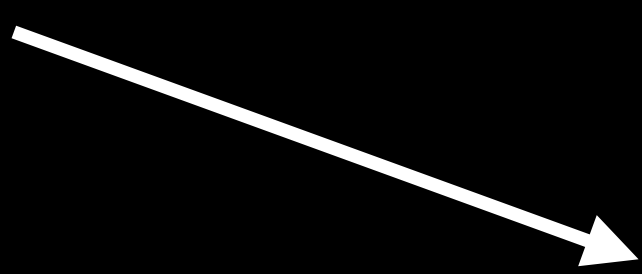
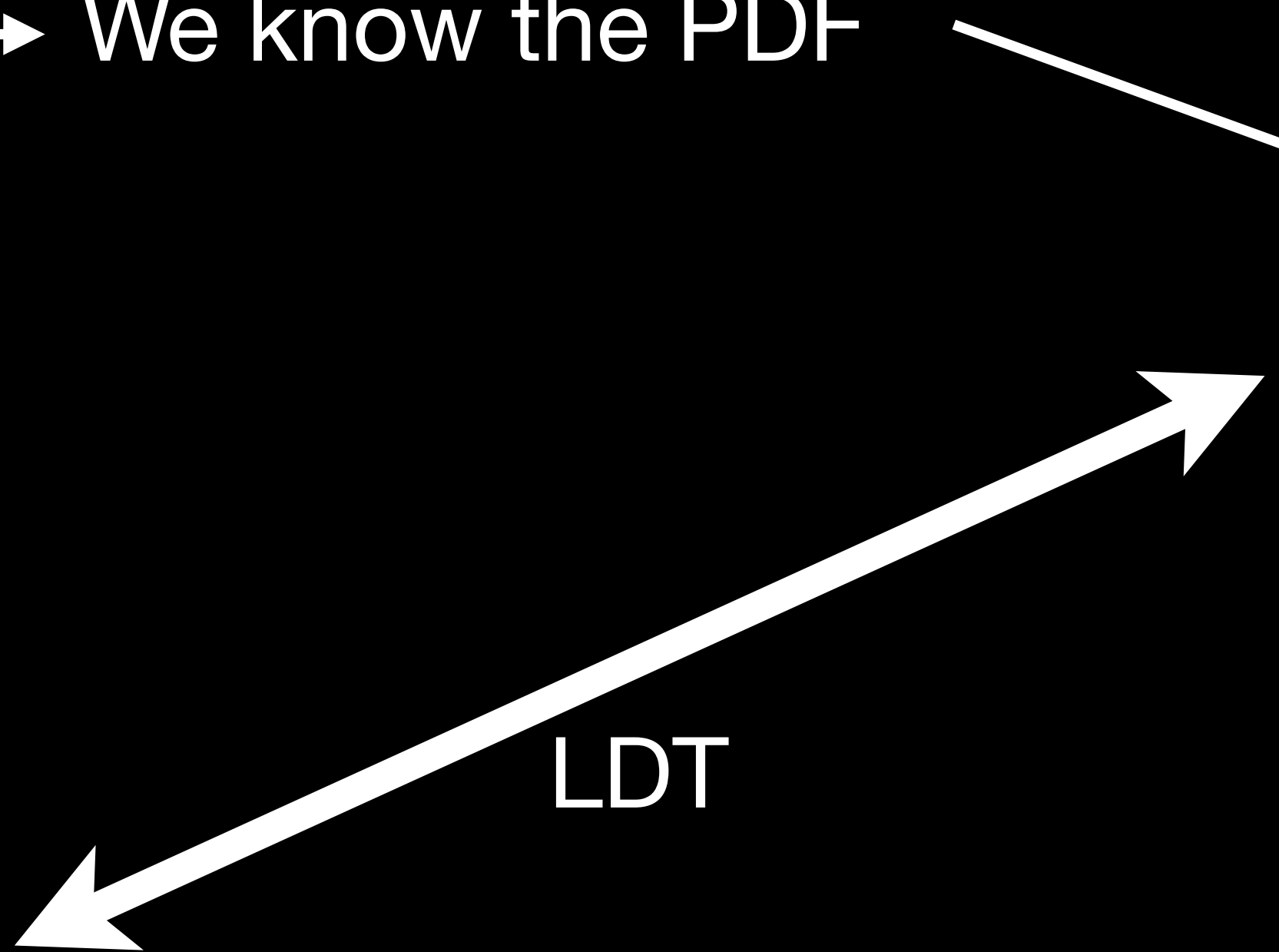
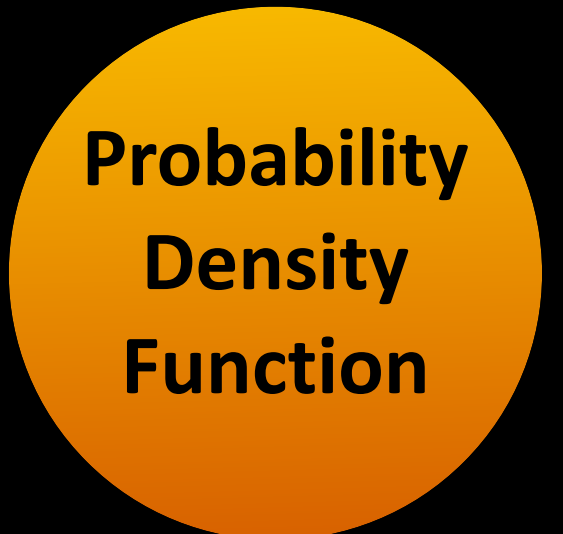
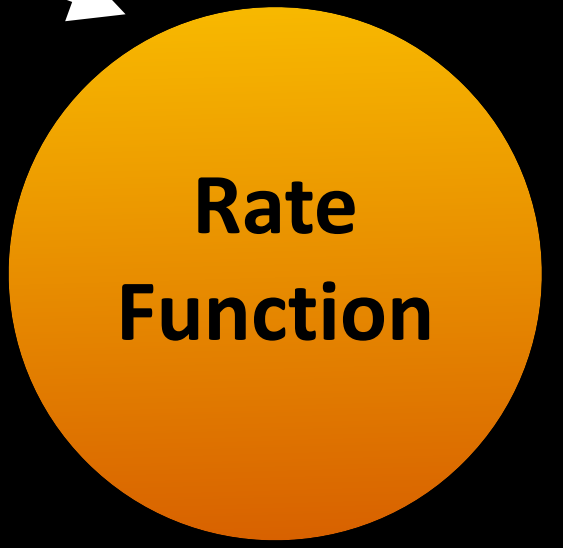
# One-point PDF from Large Deviation Theory

**Large Deviation Theory** —> A framework to predict one-PDF in **mildly non-linear regime** from the 1st principles of Cosmology



We know the PDF

**Spherical Collapse**



# Deriving wavelet $\ell_1$ -norm from PDF

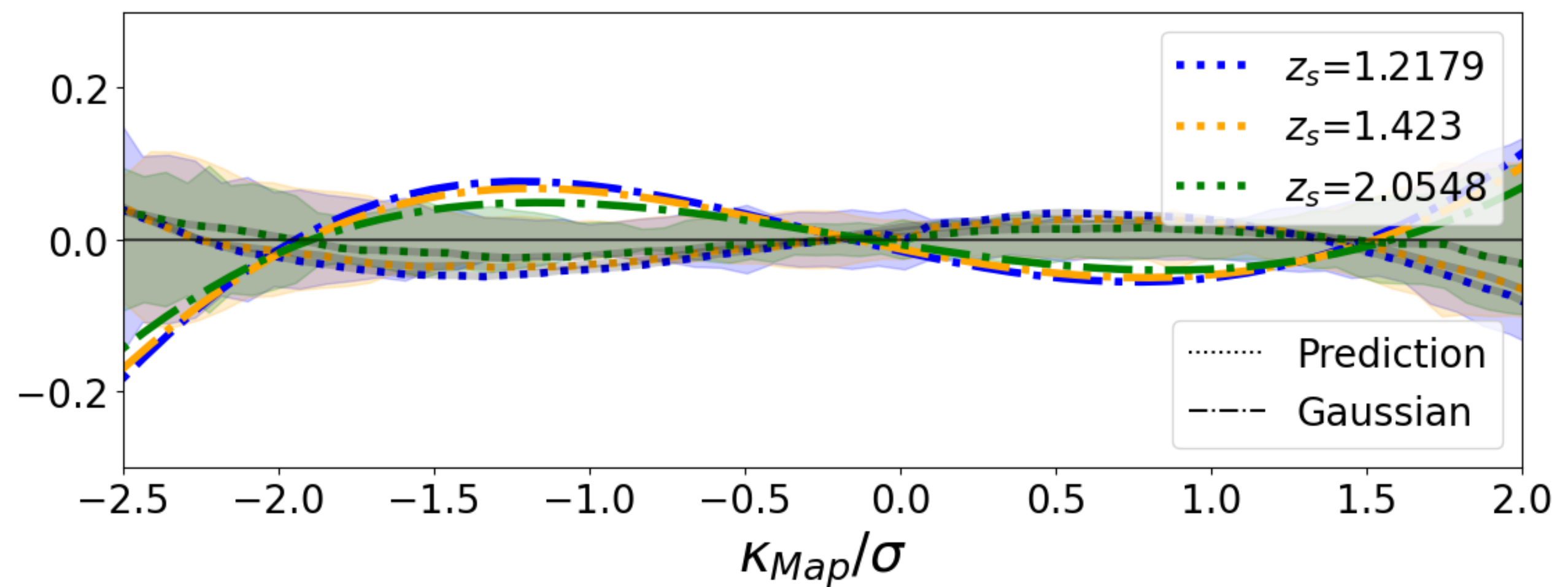
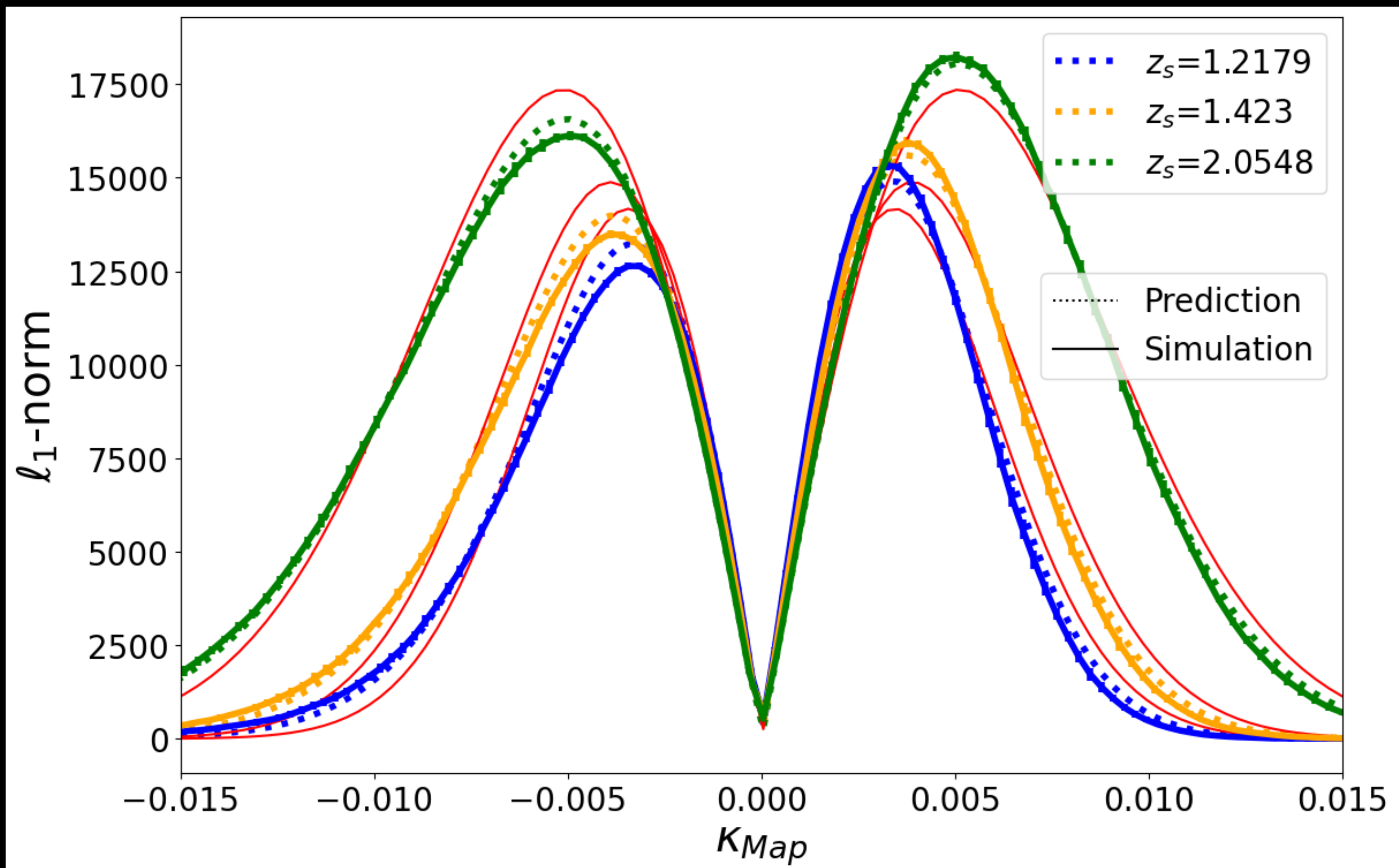
$$w_j = \langle \kappa, \varphi_{j+1} \rangle - \langle \kappa, \varphi_j \rangle$$

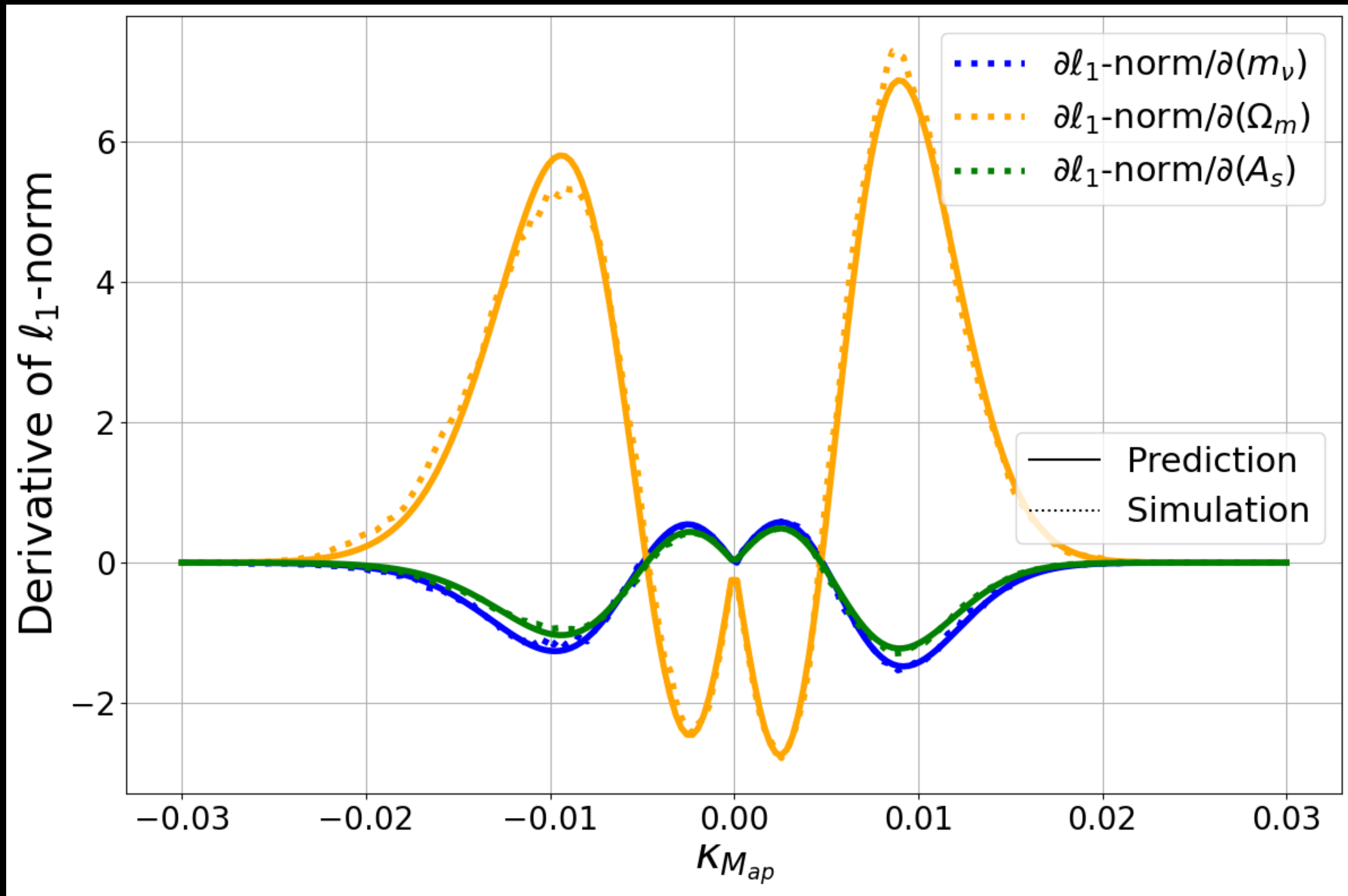
Apply this in the LDT framework to get the wavelet  $\ell_1$ -norm of the wavelet coefficients  $w_j$

Using LDT first get the  $P(w_j)$

$$\leftarrow \ell_{1,pred}^{j,i} = P_i(w_j) \times |B_i| \quad \times \text{scaling factor}$$

$$\ell_{1,theory}^{j,i} = \sum_{u=1}^{\#coef(S_{j,i})} |S_{j,i}[u]|$$

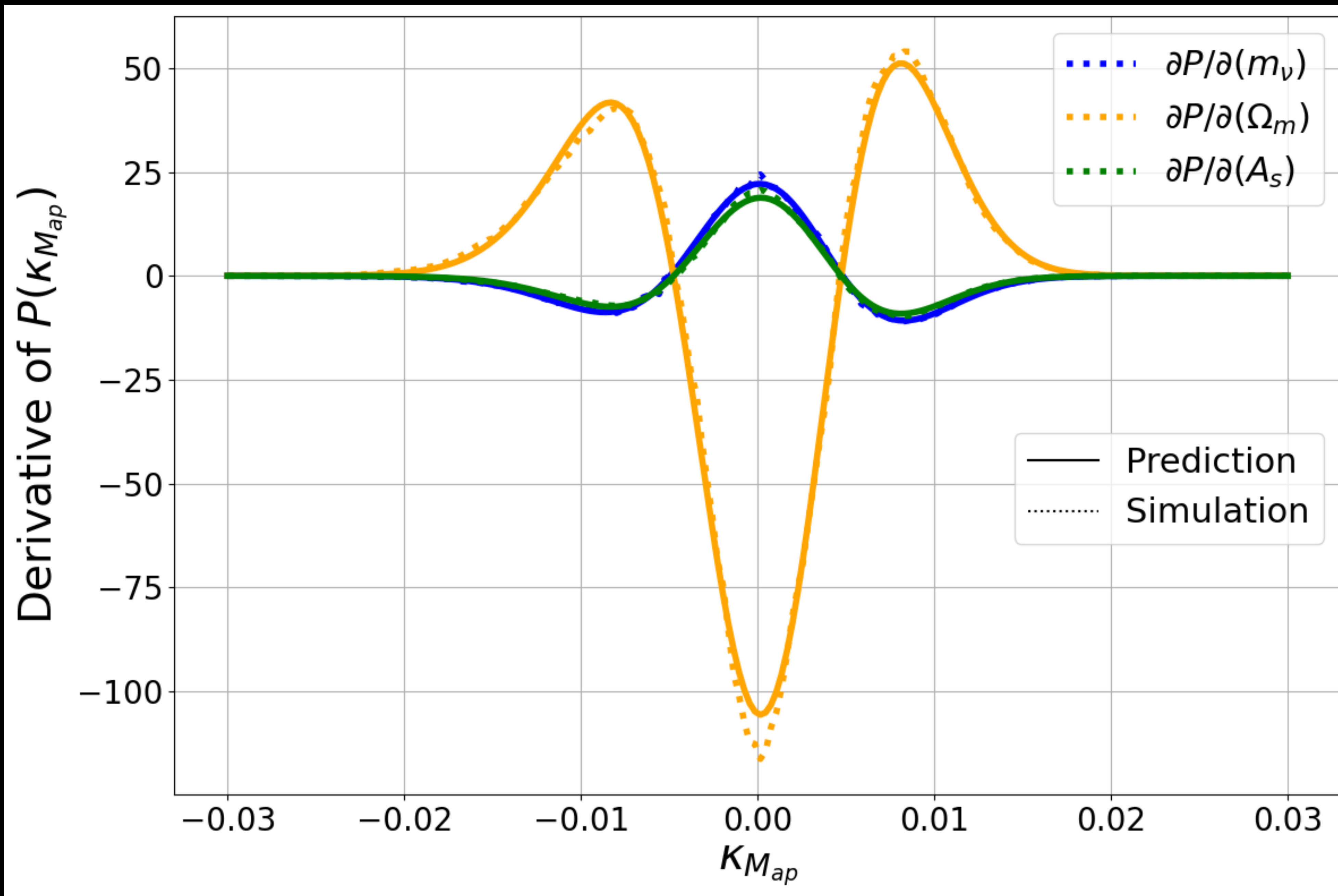






# Conclusion

- We need different analytical methods to extract non-Gaussianities
  - Using Higher-Order statistics
  - Wavelet  $\ell_1$ -norm is shown to be a better estimator in comparison to power spectrum, peaks and void statistics
- Current methods use simulations based approach —> **Highly resource intensive**
  - Need theoretical modelling
- Use LDT based approach to obtain the PDF for mass maps
  - Derived wavelet  $\ell_1$ -norm from PDF
- Future work: Extending to any wavelet filter and building an emulator with these constraints

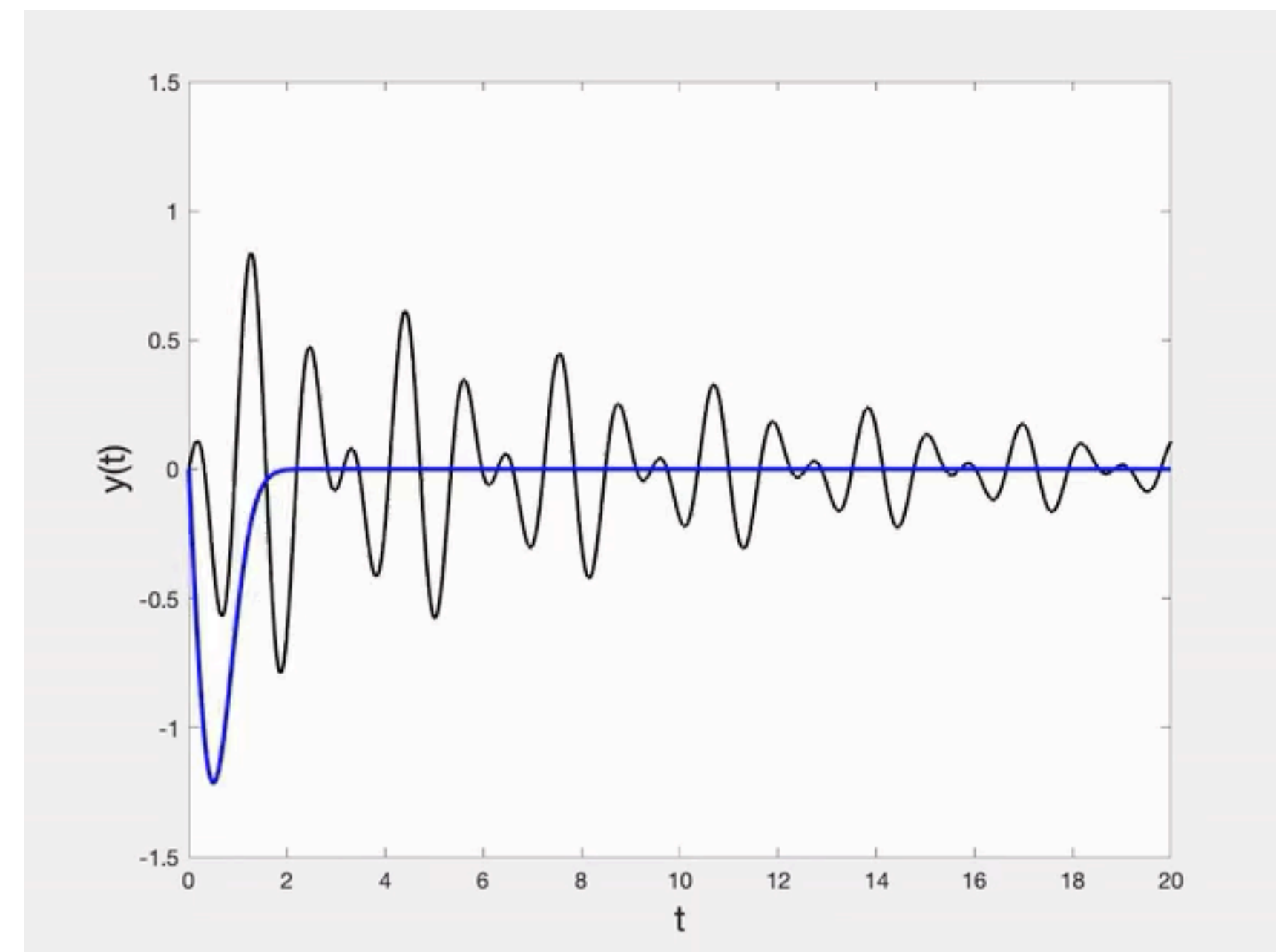


# Wavelets:

A set of mathematical function that is defined by the following properties:

- Highly localized in space/time
- Has a vanishing mean

- A useful tool in analyzing signals where there are sharp spikes and discontinuities



## The Continuous Wavelet Transform

$$W(a, b) = K \int_{-\infty}^{+\infty} \psi^* \left( \frac{x - b}{a} \right) f(x) dx$$

where:

- $W(a, b)$  is the wavelet coefficient of the function  $f(x)$
- $\psi(x)$  is the analyzing wavelet
- $a (> 0)$  is the scale parameter
- $b$  is the position parameter

In Fourier space, we have:  $\hat{W}(a, \nu) = \sqrt{a} \hat{f}(\nu) \hat{\psi}^*(a\nu)$

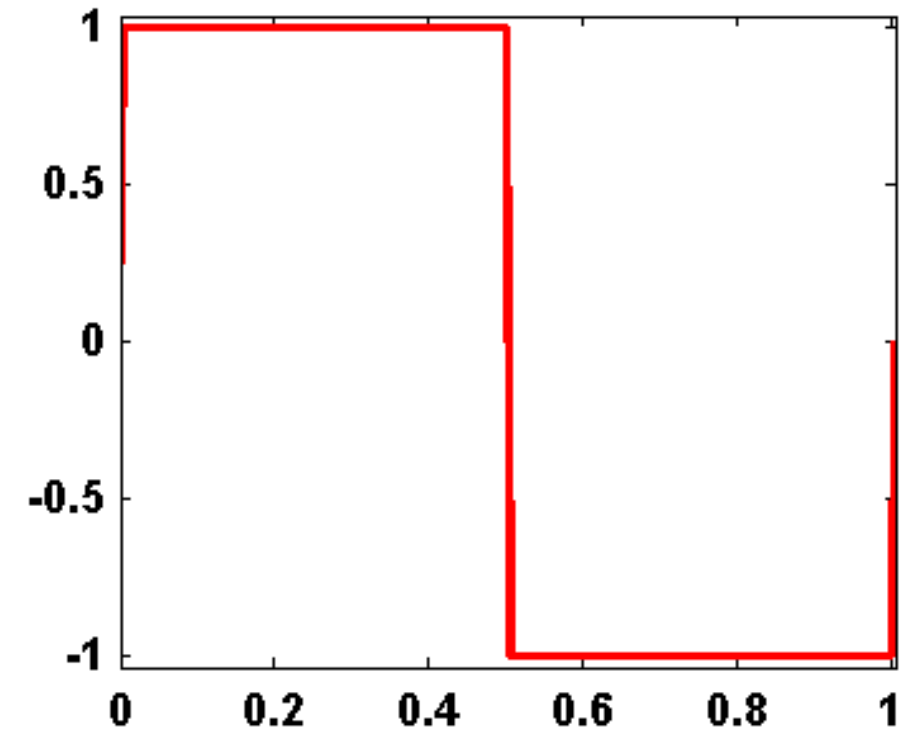
When the scale  $a$  varies, the filter  $\hat{\psi}^*(a\nu)$  is only reduced or dilated while keeping the same pattern.



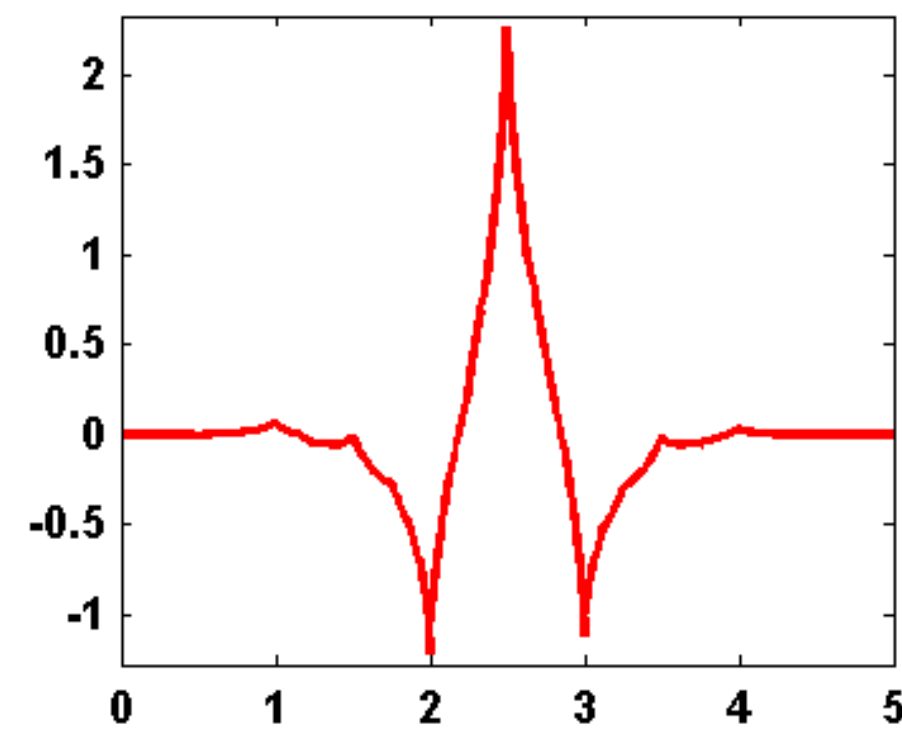
Jean Morlet

# Some typical mother wavelets

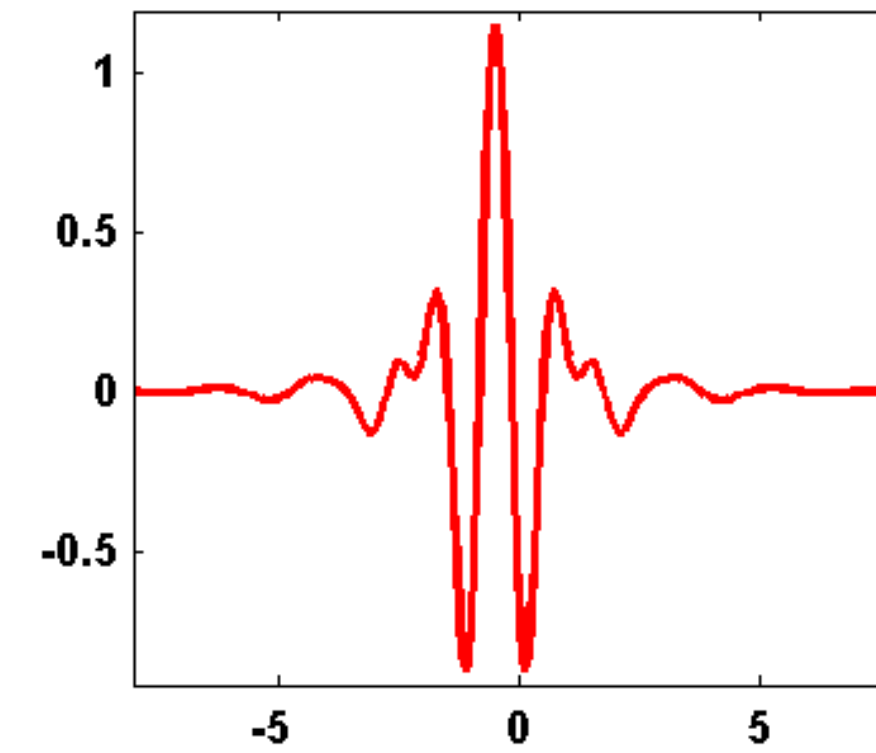
Haar



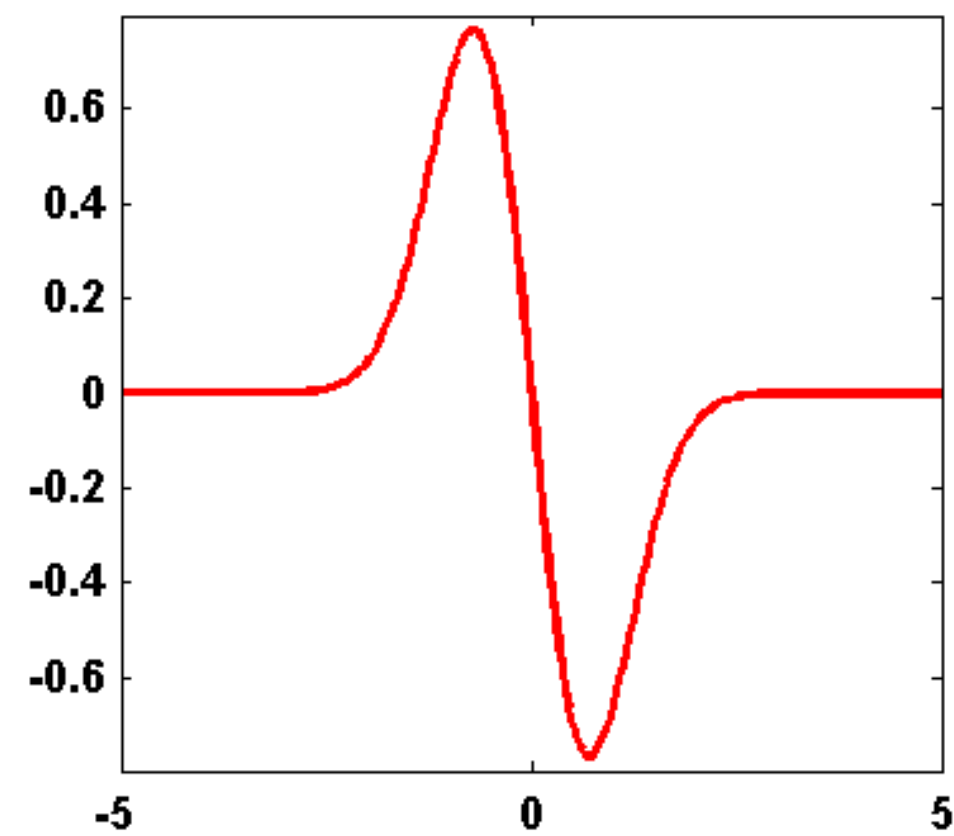
coiflet



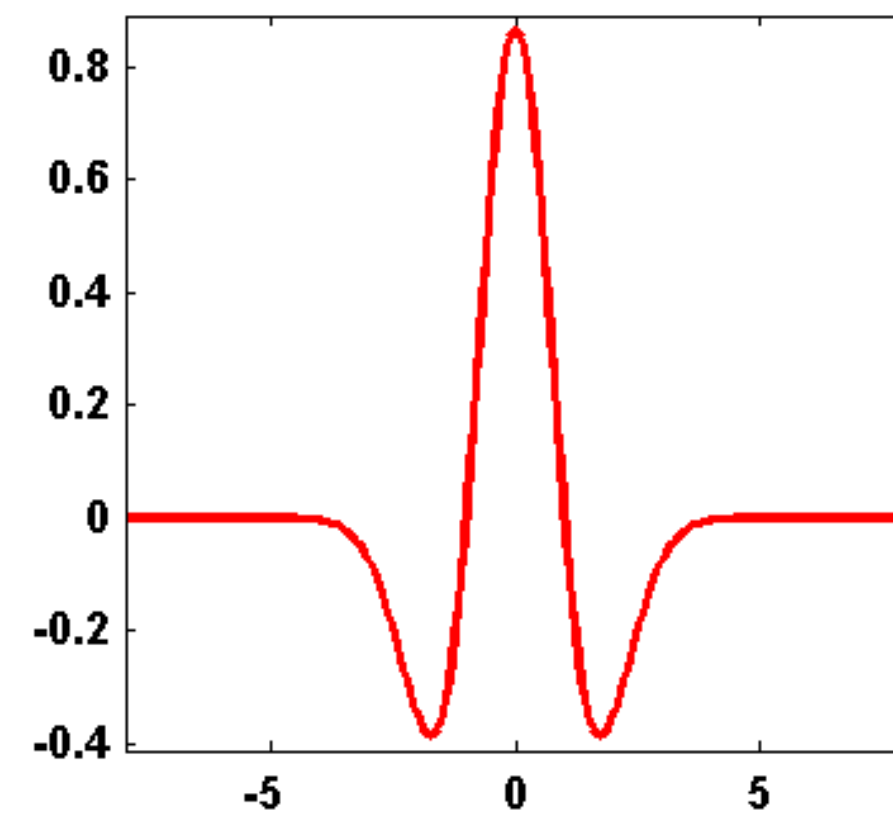
Meyr



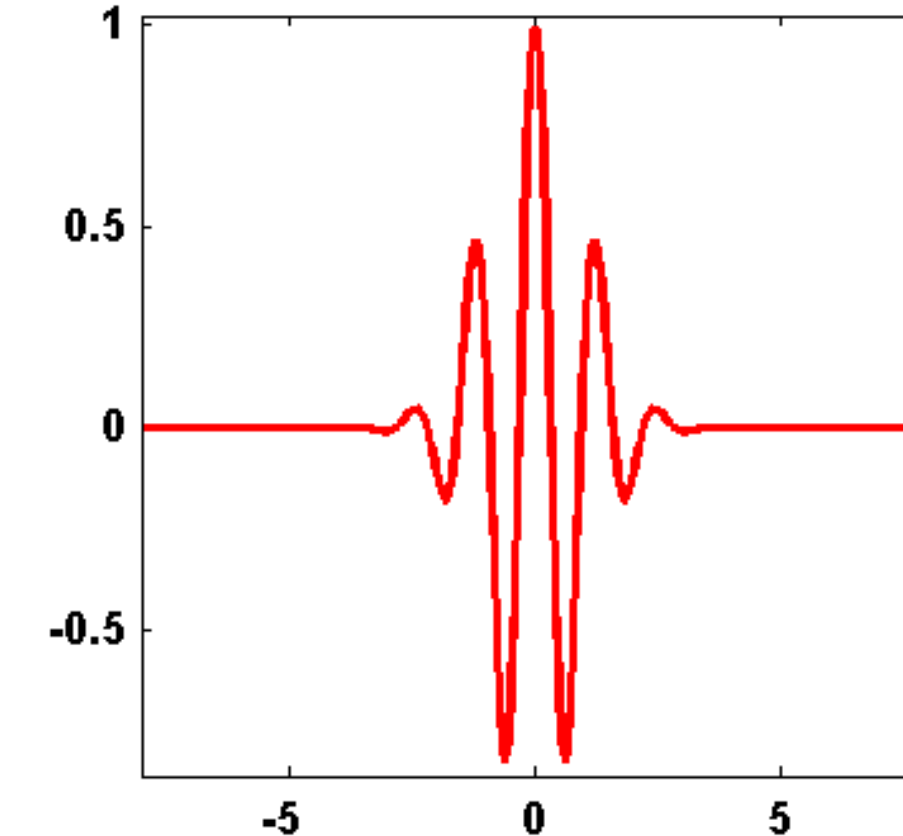
Gaussian



Mexican hat



Morlet

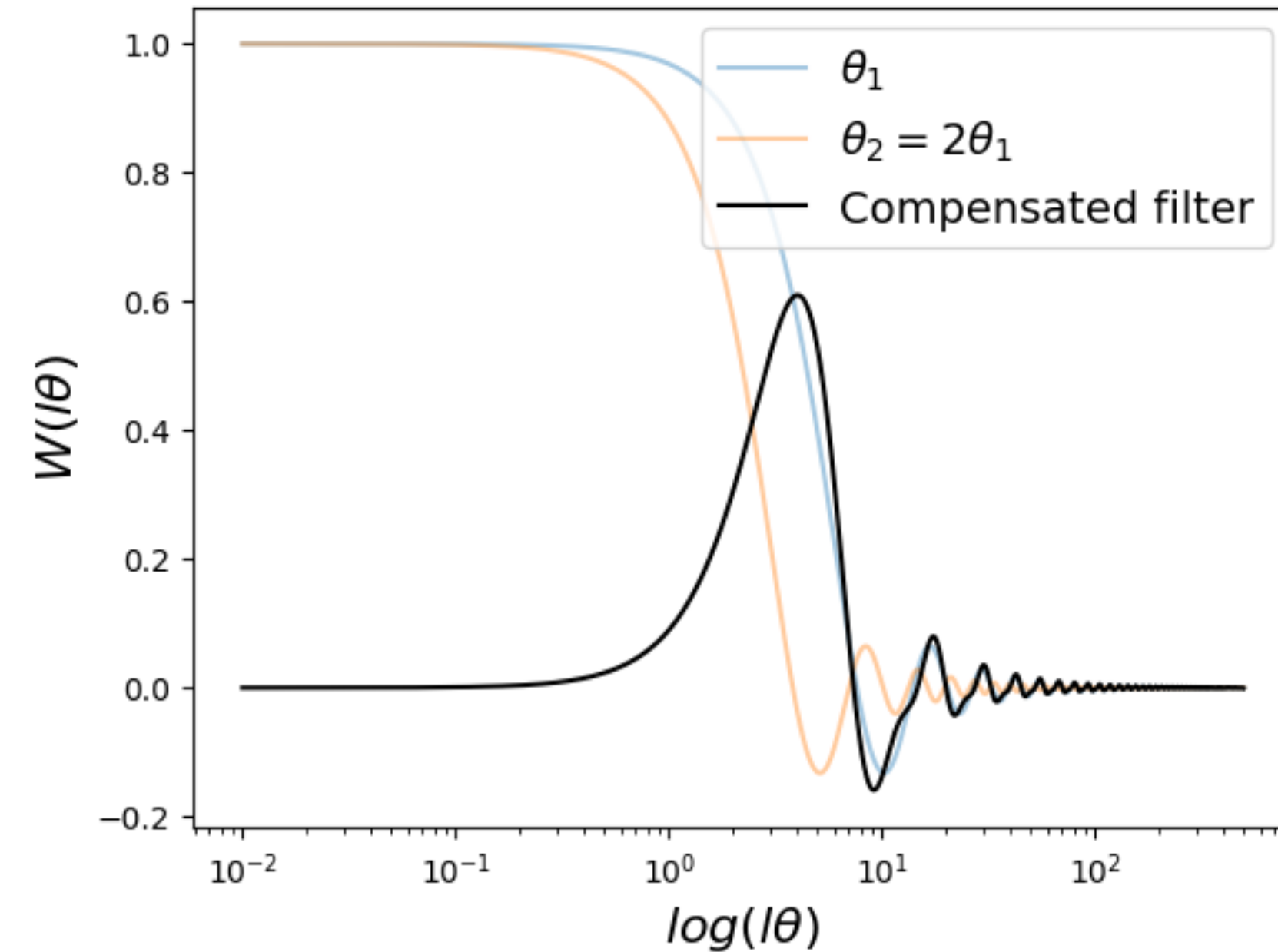


# Filter Choice

- Mass sheet degeneracy → Use aperture mass statistic  
↳ Equivalent to using a compensated filter on the convergence map
- Wavelet filters are formally identical to aperture mass [Leonard et al. \(2012\)](#)

**In this work: : use a function of concentric disks**

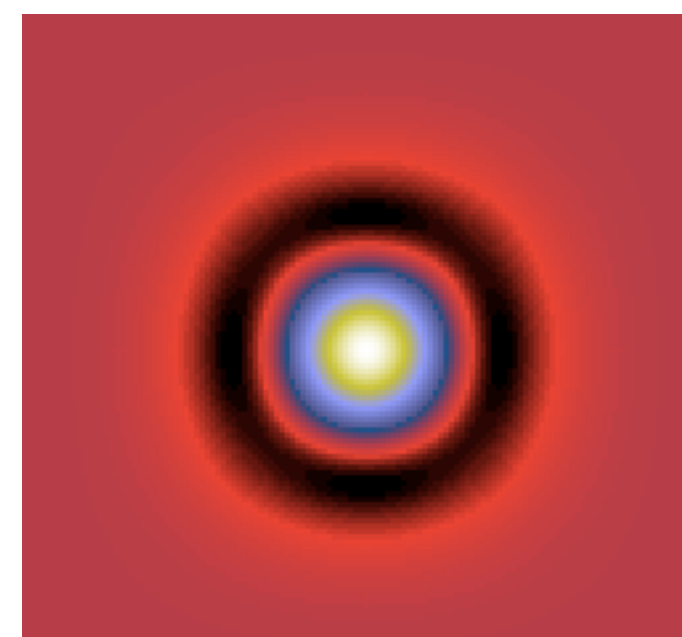
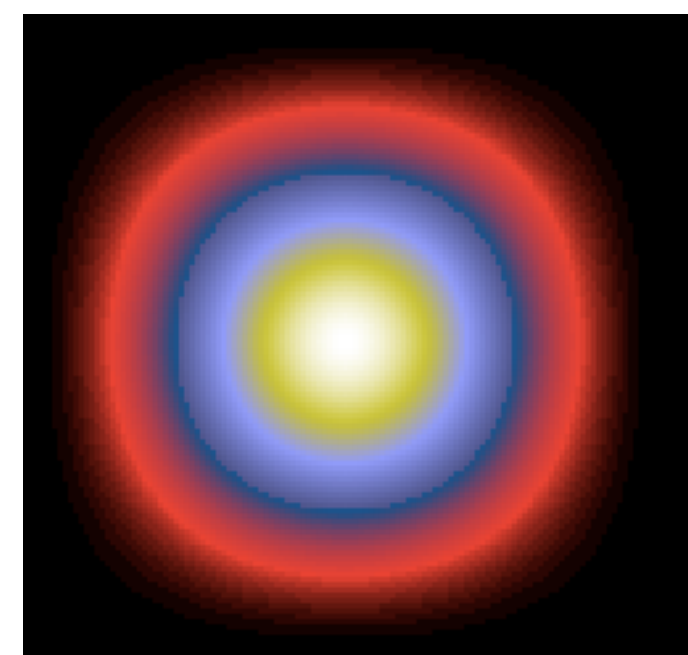
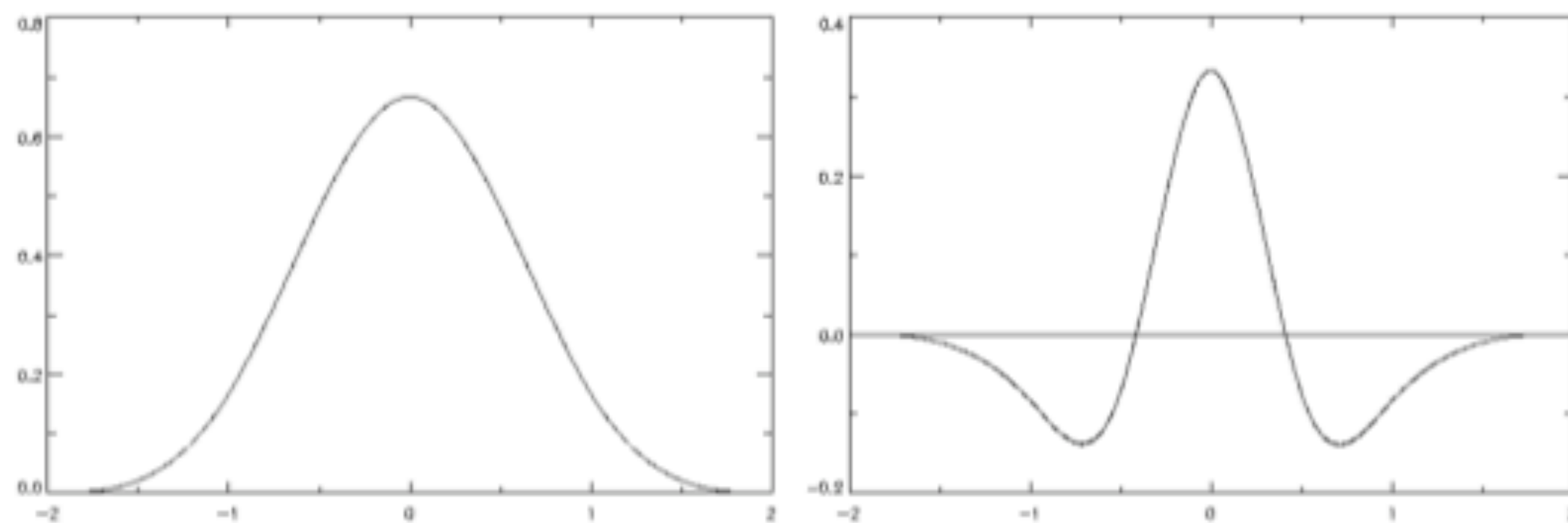
$$M_{ap}(\nu) = \kappa_{<\theta_2}(\nu) - \kappa_{<\theta_1}(\nu)$$



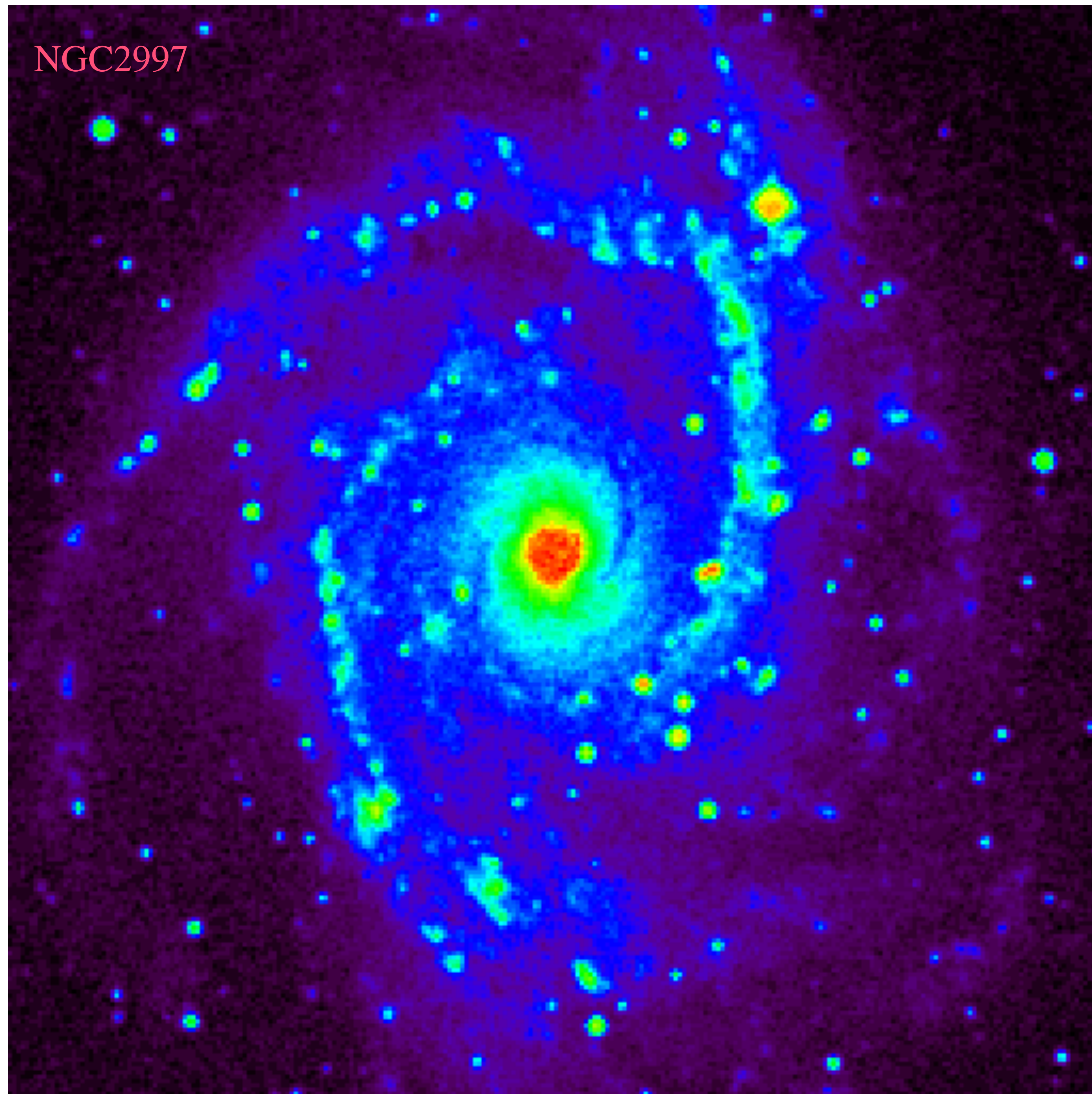


## The Isotropic Wavelet and Scaling Functions

$$B_3(x) = \frac{1}{12} (|x-2|^3 - 4|x-1|^3 + 6|x|^3 - 4|x+1|^3 + |x+2|^3)$$
$$\psi(x, y) = B_3(x)B_3(y)$$
$$\frac{1}{4}\psi\left(\frac{x}{2}, \frac{y}{2}\right) = \phi(x, y) - \frac{1}{4}\phi\left(\frac{x}{2}, \frac{y}{2}\right)$$

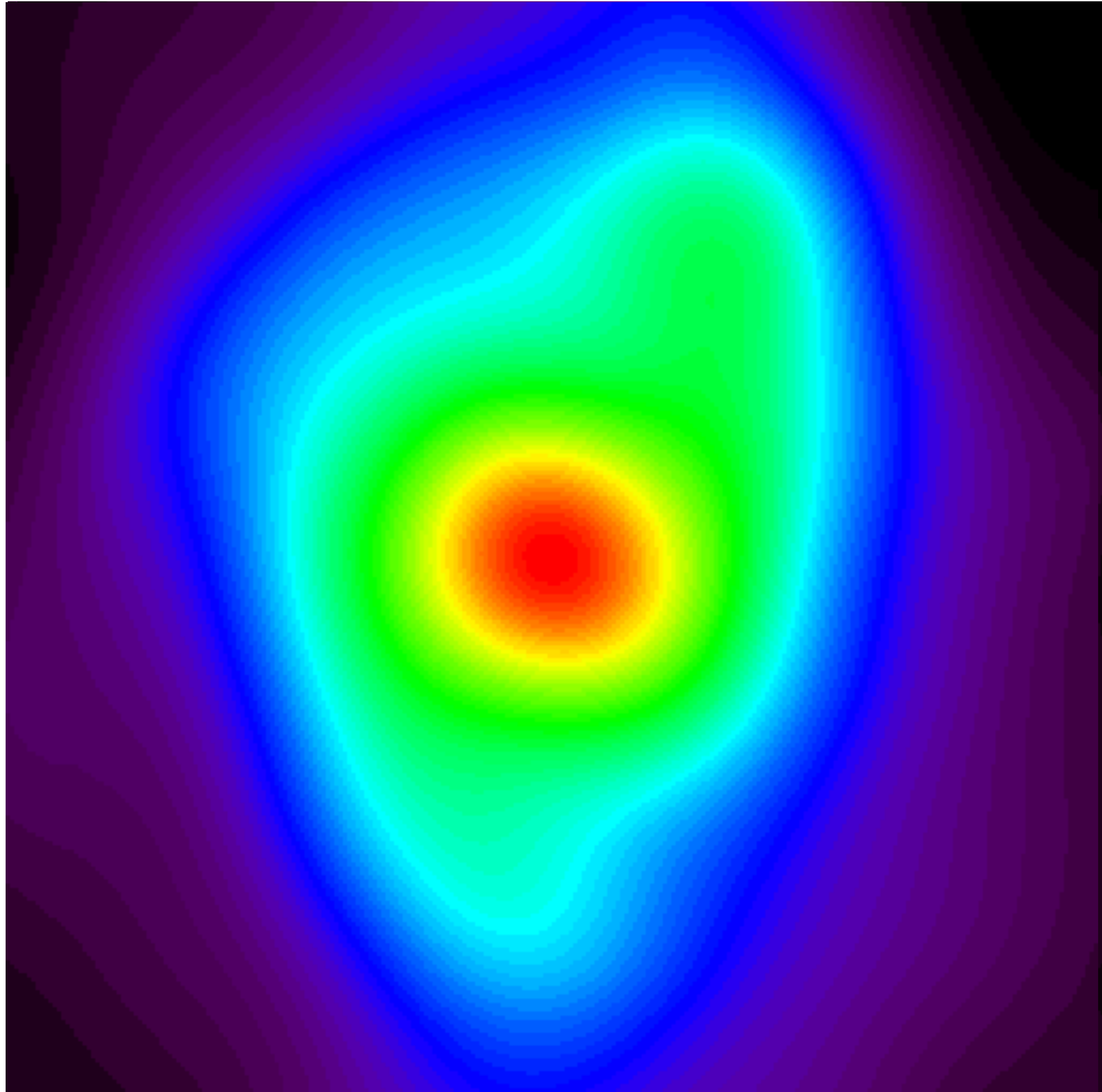


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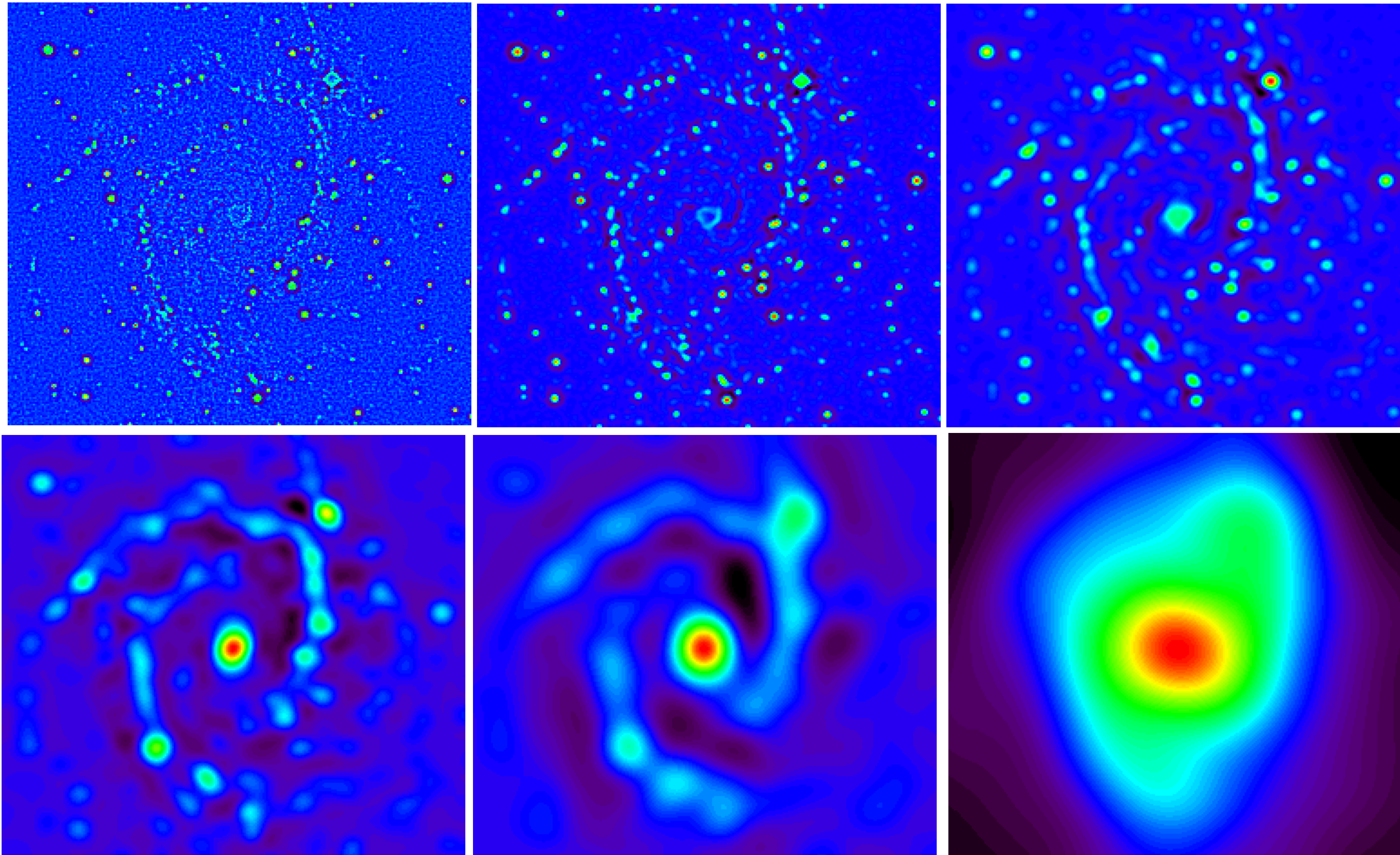
# The STARLET Transform

Isotropic Undecimated Wavelet Transform (a trous algorithm)

$$\varphi = B_3 \text{ - spline, } \frac{1}{2}\psi\left(\frac{x}{2}\right) = \frac{1}{2}\varphi\left(\frac{x}{2}\right) - \varphi(x)$$

$$h = [1,4,6,4,1]/16, \quad g = \delta - h, \quad \tilde{h} = \tilde{g} = \delta$$

$$I(k,l) = c_{J,k,l} + \sum_{j=1}^J w_{j,k,l}$$





A. Leonard

$$\begin{cases} M_{ap}(\boldsymbol{\theta}) = \int d^2\boldsymbol{\vartheta} \gamma_t(\boldsymbol{\vartheta}) Q(|\boldsymbol{\vartheta}|) \\ Q(\vartheta) \equiv \frac{2}{\vartheta^2} \int_0^\vartheta \vartheta' U(\vartheta') d\vartheta' - U(\vartheta) \end{cases} \quad \begin{cases} \gamma(\boldsymbol{\theta}) = \frac{1}{\pi} \int d^2\boldsymbol{\theta}' \mathcal{D}(\boldsymbol{\theta} - \boldsymbol{\theta}') \kappa(\boldsymbol{\theta}') \\ \mathcal{W}_j(x, y) = \int_{-\infty}^{+\infty} \kappa(x, y) \psi_j(x, y) dx dy \end{cases}$$

$$M_{ap}(\boldsymbol{\theta}) = (\boldsymbol{\Phi}^t \boldsymbol{\kappa})_{\boldsymbol{\theta}}$$

⇒ Wavelets filters are formally **identical** to Mass aperture

A. Leonard et al, "[Fast Calculation of the Weak Lensing Aperture Mass Statistic](#)", *MNRAS*, 423, pp 3405-3412, 2012.

but wavelets presents several advantages:

- compensated and **compact** support filters
- **all scales** processed in one step.
- **reconstruction** is possible  
⇒ image restoration for peak counting

**Fast calculation for both aperture and wavelet approaches if we grid the shear data and use the FFT.**