

Precision cosmology with LSST : Development of an unbiased cosmic shear estimator

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Action Dark Energy - October 30th 2024

Cosmic shear

Distortion applied to image coordinates (linear approximation) :

Cosmic shear

Distortion applied to image coordinates (linear approximation) :

$$
A = \begin{pmatrix} 1 - \kappa - \gamma_1 & -\gamma_2 \\ -\gamma_2 & 1 - \kappa + \gamma_1 \end{pmatrix}
$$

convergence

Weak lensing limit \rightarrow reduced shear

$$
|\gamma| \ll 1
$$

$$
g_i = \frac{\gamma_i}{1 - \kappa}
$$

Figure : Martin Kilbinger

Cosmic shear and cosmological parameters

Two-point correlation function (2PCF) :

$$
\xi_{\pm}(\theta)=\langle\gamma_t\gamma_t\rangle(\theta)\pm\langle\gamma_\times\gamma_\times\rangle(\theta)\hspace{10pt}\left\{\begin{matrix}\gamma_t=-\gamma_1\\\gamma_\times=-\gamma_2\end{matrix}\right.
$$

Cosmic shear and cosmological parameters

Two-point correlation function (2PCF) :

$$
\xi_{\pm}(\theta)=\langle \gamma_t\gamma_t\rangle(\theta)\pm\langle \gamma_\times\gamma_\times\rangle(\theta)\hspace{0.3cm}\Biggl\{\gamma_t=-\gamma_1}{\gamma_\times}=-\gamma_2
$$

$$
\xi_{\pm}(\theta)=\frac{1}{2\pi}\int d\ell\ell J_{0/4}(\ell\theta)\fbox{P}_\kappa(\ell)\longrightarrow \boldsymbol{\kappa}
$$

Cosmic shear and cosmological parameters

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$$

$$
\xi_\pm(\theta)=\frac{1}{2\pi}\int d\ell\ell J_{0/4}(\ell\theta)\fbox{P}_\kappa(\ell)\longrightarrow \boldsymbol{\kappa}
$$

$$
\kappa(z) = \frac{3}{2}\bigg(\frac{H_0}{c}\bigg)^2 \Omega_m \int\!\!\frac{\delta}{a} \!\!\frac{D_D D_{DS}}{D_S} \!\!dz
$$

Density contrast :

- Matter density fluctuations
- Evolution with redshift

lens

Distances

LSST : Large Survey of Space and Time

First ground-based telescope designed for weak lensing

- \rightarrow Primary mirror : 8.4m
- \rightarrow 3200 megapixels camera
- \rightarrow Scale : 0.2 arcsec/pixel

Figure : rubinobservatory.org

LSST : Large Survey of Space and Time

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Most sensitive probe for constraining **dark energy**

LSST : Large Survey of Space and Time

Unprecedented density of galaxies in images :

- Density : ~40 galaxies/arcmin² (~26 after blending and masking)
- Total lensing : ~1.7 billion galaxies

DES : ~5.6 galaxies/arcmin² HSC : ~15 galaxies/arcmin²

Precision cosmology !

Cosmological estimations with cosmic shear possible with LSST, but complex measurement associated with biases :

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$$
g^{obs} = (1 + m)g^{true} + c
$$

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$$
g^{obs} = (1 + m)g^{true} + c \tbinom{m < 1.5 \times 10^{-3}}{c < 1.3 \times 10^{-4}}
$$
\n^(Cropper 2013)

Many sources :

- Poor estimator calibration
- PSF size
- Shot noise
- PSF anisotropy
- Astrometry
- Galaxy selection bias

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$$
g^{obs} \longrightarrow \xi_{+/-}^{ij}(\theta) \longrightarrow P_{\kappa}(l) = f(\Omega_M, \sigma_8)
$$

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$$
\underbrace{g^{obs}} \longrightarrow \xi_{+/-}^{ij}(\theta) \longrightarrow P_{\kappa}(l) = f\left[\Omega_M, \sigma_8\right]
$$

bias on shear = bias on cosmology

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$$
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$$
bias on shear

Galaxy with intrinsic ellipticity

e i

Galaxy with intrinsic ellipticity

e i

Cosmic shear distortion

 e^{i} + shear

e i

 e^{i} + shear

 e^{i} + shear + PSF

Estimator : Ellipticity Taylor's expansion

$$
e = e|_{g=0} + g \frac{\partial e}{\partial g}|_{g=0} + \ldots
$$

Averaging over a large number of galaxies :

$$
\langle e \rangle = \underbrace{\langle e|_{g=0} \rangle}_{=\mathbf{0}} + \langle g \frac{\partial e}{\partial g}|_{g=0} \rangle + \dots \underbrace{\sim \langle \mathbf{R} g \rangle}_{=\mathbf{0}}
$$

Method

- Shot

\n $g^{obs} = (1 + m) g^{true} + c$ \n	\n $\sum_{c \text{ 1.5x10}^4}^{m < 1.5 \times 10^{-3}}$ \n
\n Many sources:\n \nPor estimator calibration\nPSF size\nShort noise\nPSF anisotropy\nAstrometry\nGalaxy selection bias\n \n	\n $\langle g \rangle = \langle R \rangle^{-1} \langle e \rangle$ \n

Shape measurement :

Second moments

Calibration :

Second moments

derivatives with

respect to the

shear

Auto-calibration factor

$$
M(S) = \int (XX^TW(X))\psi \circ I_0(SX)dX^2
$$

Metacalibration

[arXiv:1702.02601](https://arxiv.org/abs/1702.02601v2)

$$
M(S) = \int (XX^T W(X)) \psi \circ I_0(SX) dX^2
$$

Metacalibration
arxiv:1702.02601

X SX

 \rightarrow Distorting original image introduces correlated noise !

$$
M(S) = \int (XX^TW(X))\psi \circ I_0(SX)dX^2
$$

Metacalibration
arxiv:1702.02601

X SX

Parseval identity :

$$
M(S) = \int (XX^T W(X) \circledast \psi_-) I_0(SX) dX^2
$$

$$
F(X)
$$

$$
M(S) = \int (XX^T W(X)) \psi \otimes I_0(SX) dX^2
$$

Metacalibration

[arXiv:1702.02601](https://arxiv.org/abs/1702.02601v2)

X SX

 $\int F(X) I_0(\mathcal{S} X) d^2X = \int F(\mathcal{S}^{-1} X) I_0(X) d^2X$

$$
M(S) = \int (XX^T W(X)) \psi \circ I_0(SX) dX^2
$$

Metacalibration

[arXiv:1702.02601](https://arxiv.org/abs/1702.02601v2)

$$
M(S) = \int F(Sk)I_0(k)d^2k \quad \longleftarrow \quad \text{Fourier space}
$$

$$
M(S) = \int (XX^T W(X)) \psi \circ I_0(SX) dX^2
$$

Metacalibration

[arXiv:1702.02601](https://arxiv.org/abs/1702.02601v2)

$$
M(S) = \int F(Sk)I_0(k)d^2k
$$

=
$$
\int \frac{F(Sk)}{\psi^*(k)} \psi^*(k)I_0(k)d^2k
$$
 \tDivision + Multiplication by the PSF

$$
M(S) = \int (XX^TW(X))\psi \otimes I_0(SX)dX^2
$$

Metacalibration

[arXiv:1702.02601](https://arxiv.org/abs/1702.02601v2)

$$
M(S) = \int F(Sk)I_0(k)d^2k
$$

=
$$
\int \frac{F(Sk)}{\psi^*(k)} \psi^*(k)I_0(k)d^2k
$$

=
$$
\int G(S,X)[\psi \otimes I_0]d^2X \longleftarrow
$$
 = Convolution in real space

Method : Second moments and calibration

$$
M(S) = \int (XX^T W(X)) \psi \circ I_0(SX) dX^2
$$

Metacalibration [arXiv:1702.02601](https://arxiv.org/abs/1702.02601v2)

$$
M(S) = \int F(Sk)I_0(k)d^2k
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=
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$$

=
$$
\int G(S,X)[\psi \otimes I_0]d^2X
$$

=
$$
\int G(S,X)I(X)d^2X \longleftarrow \text{ I(X): original configuration}
$$

X SX

14

Method : Second moments and calibration

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$$

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$$

=
$$
\int G(S,X)[\psi \otimes I_0]d^2X
$$

=
$$
\int G(S,X)I(X)d^2X
$$

- No distortion applied on original image !
- Allows shear estimations on under-sampled images

Method : Shear estimation

$$
\mathbf{e} = \begin{pmatrix} e_1 \\ e_2 \end{pmatrix} = \frac{1}{F} \begin{pmatrix} M_{xx} - M_{yy} \\ 2M_{xy} \end{pmatrix}
$$

\n
$$
\mathbf{R} = \begin{pmatrix} \frac{\partial e_1}{\partial g_1} & \frac{\partial e_2}{\partial g_1} \\ \frac{\partial e_1}{\partial g_2} & \frac{\partial e_2}{\partial g_2} \end{pmatrix} = \begin{pmatrix} \frac{\partial M_{xx}}{\partial g_1} - \frac{\partial M_{yy}}{\partial g_1} & \frac{2\partial M_{xy}}{\partial g_2} \\ \frac{\partial M_{xx}}{\partial g_2} - \frac{\partial M_{yy}}{\partial g_2} & \frac{2\partial M_{xy}}{\partial g_2} \end{pmatrix}
$$

\n(LSST : we aim to have biases less than %s)

Application of shear variations (±ε) to calculate derivatives : distortion of the coordinate system (with S matrix), then interpolation of the image $(F$ function) onto the new grid.

$$
M(S) = \int [\psi^{-1} \circledast F(SX)] I(X) dX^2
$$

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> grid distortion + interpolation

Application of shear variations (±ε) to calculate derivatives : distortion of the coordinate system (with S matrix), then interpolation of the image $(F$ function) onto the new grid.

Sampling : with the sampling :

$$
I = I_c \otimes \Pi \iff M = \underbrace{M_c + M_{pix}}_{12}
$$

$$
M = \underbrace{\int XX^{T} I(X) d^{2}X}_{12} + \underbrace{\boxed{JJ^{T}}_{12}}
$$

- J : the Jacobian involved in the affine transformation of coordinates (pixel \leftrightarrow physical)

- s : the image pixel scale (arcsec/pixel)

$$
J = \left(\begin{array}{cc} s & 0 \\ 0 & s \end{array}\right)
$$

As we measure the SM matrices on a distorted pixels grid, we should subtract a distorted pixels second moments matrix Mpix to recover the real object second moments.

New second moments formalism :

$$
M(s,\epsilon) \propto \underbrace{\gamma + \alpha \epsilon + \alpha' \epsilon^2}_{\text{theoretical}} + \underbrace{\beta s^2 + \beta' s^4}_{\text{sampling correction}} + \underbrace{\delta s^2 \epsilon}_{\text{sampling x shear}} + \underbrace{\delta' s^4 \epsilon}_{\text{correction}}
$$

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Relation between δ' and the galaxy 2nd moments

Before SSB correction and a settlement of the SSB correction

Results on noise-free simulations

Bulge + Disk galaxies

- Moffat PSF
- $n = 1.0$ (bulge)
- $r = 0.8"$ (disk)
-

- Moffat PSF
- $n = 4.0$ (bulge)
- $r = 0.8"$ (disk)
- $TR = 1.52$

Realistic galaxies (COSMOS catalog)

- Moffat PSF
- $TR = 1.62$

80

Surface Bright
 $\frac{a}{b}$ $\frac{c}{c}$

 γ

Surface Brightness (log)
 $\frac{1}{6}$

Noisy simulations

Received image

e^{i} + shear + PSF + pixels e^{i}

i + shear + PSF + pixels + **noise**

Ellipticity bias

Observed ellipticity :

Noise bias correction

$$
(x - x_0)(x - \omega)^T
$$

$$
M = \int XX^T W(X)I(X) dX^2
$$

Galaxy position measured on a noisy image → introduces a bias !

Noise bias correction

$$
(x - x_0)(x - \boxed{x_0})^T
$$

$$
M = \int XX^T W(X)I(X) dX^2
$$

Galaxy position measured on a noisy image → introduces a bias !

Idea : calculate an analytical formula of the second moments noise bias :

$$
m_I(I+n) = m_I(I) + \sum_k \frac{dm_I}{dI_k} n_k + \frac{1}{2} \sum_{kl} \frac{d^2 m_I}{dI_k dI_l} n_k n_l
$$

Noise bias correction

$$
(x - x_0)(x - \boxed{x_0})^T
$$

$$
M = \int XX^T W(X)I(X) dX^2
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$$

Same for the flux : $F = \sum W(x-x_0)I$ And the position variance : $V(x_0)$

Results : Position variance prediction

$$
V=\sigma_{noise}^2 \cancel{K} M_{W^2} K
$$

25

Results : Flux bias prediction

$$
F=\sum W(x-x_0)I
$$

$$
B_F=B_1+B_2
$$

Results : Second moments bias prediction

$$
m_{\alpha\beta}^P=\sum_k x_\alpha^k x_\beta^k W_k I_k
$$

$$
B_M = \frac{1}{2}(T^{12}+2T^{13}+T^{33})+2T^{14}+T^{34}
$$

Results : Second moments bias prediction

$$
M_c=\frac{M_{mes}-B_M}{F_{mes}-B_F}
$$

Results : Ellipticity bias correction

$$
\mathbf{e} = \begin{pmatrix} e_1 \\ e_2 \end{pmatrix} = \frac{1}{F} \binom{M_{xx} - M_{yy}}{2M_{xy}}
$$

Auto-calibration factor bias prediction

$$
M_c = \frac{M_{mes} - B_M}{F_{mes} - B_F} \quad \longrightarrow \quad M_c = \left(\frac{M}{F}\right)_{mes} - B_{M/F}
$$

Results : **R** correction

$$
M_c=\frac{M_{mes}-B_M}{F_{mes}-B_F}
$$

$$
M_c=\left(\frac{M}{F}\right)_{mes}-B_{M/F}
$$

Results : **R** correction

$$
M_c=\frac{M_{mes}-B_M}{F_{mes}-B_F}
$$

$$
M_c=\left(\frac{M}{F}\right)_{mes}-B_{M/F}
$$

Results : **R** correction

Perspectives :

- Combining numerical and analytical derivatives
- M derivatives wrt shear in Fourier space (disappearance of SSB ?)
- Calculate the true noise bias prediction (JAX, Schoenholz and Cubuk, 2019)

Conclusion

- \bullet LSST : future-generation survey \rightarrow precision cosmology
- Bias in shear measurement : limit to be set on m (< 10^{-3})
- **•** Development of a **self-calibrated shear estimator**
	- \rightarrow Independent of galaxy profile
	- \rightarrow No distortion applied to the original image
	- \rightarrow Satisfactory results on basic (noise-free) tests
- Noisy simulations : analytical formulas to correct noise bias
	- \rightarrow Good correction of ellipticity bias
	- \rightarrow Auto-calibration factor : promising initial results, work in progress $\frac{1}{36}$

Thank you

Simulations

- Images simulated with the *GalSim* package (Rowe et al. 2015)
- Used profiles :
	- Galaxies : Gaussian, Sersic, Bulge + Disk
	- PSF : Gaussian, Kolmogorov, Moffat

Simulations

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Simulations

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- Used profiles :
	- Galaxies : Gaussian, Sersic, Bulge + Disk
	- PSF : Gaussian, Kolmogorov, Moffat
- Sizes choices : Trace Ratio (TR) :
	- Fixed PSF size (FWHM = 0.8 arcsec)
	- Fixed W size (Gaussienne FWHM = 1 arcsec)
	- Simulations with TR ~ 1.5

 \rightarrow Mandelbaum et al. 2018, Zuntz et al. 2018 \rightarrow 74

Impact of multiplicative bias on cosmological parameters

Shear correlation functions

2 shear components for each galaxy \rightarrow one tangential and one crossed :

$$
\gamma_t = -\Re\left(\gamma e^{-2i\Phi}\right)
$$

$$
\gamma_{\times}=-\mathfrak{I}\left(\gamma e^{-2i\Phi}\right)
$$

Then the 2 non-zero components of the 2pt correlation function :

$$
\xi_{+} = \langle \gamma \gamma * \rangle(\theta) = \langle \gamma_{t} \gamma_{t} \rangle + \langle \gamma_{\times} \gamma_{\times} \rangle
$$

$$
\xi_{-} = \mathcal{R} \left[\langle \gamma \gamma \rangle(\theta) e^{-4i\Phi} \right] = \langle \gamma_{t} \gamma_{t} \rangle - \langle \gamma_{\times} \gamma_{\times} \rangle
$$

Shear estimation formalism

Upper panel : absolute difference between input and output shear

Lower panel : relative difference

$$
\langle g \rangle = \langle R \rangle^{-1} \langle e \rangle
$$

Other shear estimation methods : Moments

KSB (1995) :

- Weighted quadrupole moments (with iteratively adjusted W)
- Strong PSF assumptions
- Setup adjustment with data

DEIMOS (2011) :

- Same idea as KSB
- Mathematically exact PSF deconvolution (no assumption on galaxy or PSF profiles)

Other shear estimation methods : Model fitting

lensfit (2007) :

- 7-parameter galaxy model fit : galaxy position, flux, scale-length, bulge-to-disc ratio, galaxy ellipticity
- Bayesian method : each exposure fitted independently

HSM (2003) :

- Adaptive moments : Gaussian weight matched to the image

• Minimise

\n→

\n
$$
E = \frac{1}{2} \int_{R^2} \left| I(x) - A \exp\left[-\frac{1}{2} (x - x_0)^T M^{-1} (x - x_0) \right] \right|^2 d^2x
$$

- In practice : Gaussian model fitting W

Metacalibration (Sheldon et al. 2017)

Image after shear application : $I(s) = P \otimes [\mathbf{s}(P^{-1} \otimes I)]$

with s the shear operator and P the atmospheric seeing + PSF + pixel response function.

To remove noise amplified by deconvolution, creation of a dilated PSF Γ : $\Gamma(x) = P((1+2|\gamma|)x)$ **shear distorsion**

New sheared image : $\;I(s) = \Gamma \otimes [\mathbf{s} * (P^{-1} \otimes I)]$

 \rightarrow This procedure introduces correlated anisotropic noise, which can lead to a systematic multiplicative bias.

Estimation method :

$$
\left\langle \gamma\right\rangle \approx\left\langle R_{\gamma}\right\rangle ^{-1}\left\langle e\right\rangle \approx\left\langle R_{\gamma}\right\rangle ^{-1}\left\langle R_{\gamma}\gamma\right\rangle .
$$

$$
\langle e \rangle \approx \int de \frac{\partial P(e)e}{\partial \gamma} \Big|_{\gamma=0} \gamma de = \langle R_{\gamma} \gamma \rangle
$$

$$
\langle R_{\gamma} \rangle = \int \frac{\partial P(e)e}{\partial \gamma} \Big|_{\gamma=0} de \approx \int de \left(\frac{P^+ e_i^+ - P^- e_i^-}{\Delta \gamma_j} \right) de
$$

$$
= \frac{\langle e_i^+ \rangle - \langle e_i^- \rangle}{\Delta \gamma_j}, \qquad (10)
$$

Shear application to seconds moments

Theoretical second moments (after shear application) :

$$
M(S) = SMS^{T} = A^{2} \begin{pmatrix} a & b \ c & d \end{pmatrix}
$$

If $gl \neq 0$ and $gl = 0$:

$$
S = \frac{1}{\sqrt{1 - g^{2}}} \begin{pmatrix} 1 + g_{1} & g_{2} \ g_{2} & 1 - g_{1} \end{pmatrix}
$$

 $=$ Δ

$$
a = (1 + g_1)^2 M_{xx}
$$

\n
$$
b = (1 - g_1^2) * M_{xy}
$$

\n
$$
b = M_{xy} + g_2 * (M_{xx} + M_{yy} + g_2 * M_{yx})
$$

\n
$$
c = (1 - g_1^2) * M_{yx}
$$

\n
$$
b = M_{xy} + g_2 * (M_{xx} + M_{yy} + g_2 * M_{xy})
$$

\n
$$
d = M_{yy} + g_2 * (M_{xy} + M_{yx} + g_2 * M_{xx})
$$

\n
$$
d = M_{yy} + g_2 * (M_{xy} + M_{yx} + g_2 * M_{xx})
$$

Pixel second moments calculation

$$
M_{pix}=\int_{pixel}(\vec{X}-\vec{X_c})(\vec{X}-\vec{X_c})^T d^2\vec{X}/\int_{pixel}d^2\vec{X}
$$

 $\overline{1}$

Xc : pixel center **M** : Jacobian

 $1/12$

 $(\vec{X} - \vec{X_c}) = M(\vec{i} - \vec{i_c})$
 $d^2 \vec{X} = |det(M)| d^2 \vec{i}$ \rightarrow change of variable $\mathcal{L}(\mathcal{L}^{\mathcal{L}}_{\mathcal{L}})$ and $\mathcal{L}^{\mathcal{L}}_{\mathcal{L}}$ and $\mathcal{L}^{\mathcal{L}}_{\mathcal{L}}$

$$
M_{pix} = \int_{pixel} (\vec{X} - \vec{X_c})(\vec{X} - \vec{X_c})^T d^2\vec{X} / \int_{pixel} d^2\vec{X}
$$

= $|det(M)| \int_{pixel} M(\vec{i} - \vec{i_c})(\vec{i} - \vec{i_c})^T M^T d^2\vec{i} / |det(M)| \int_{pixel} d^2\vec{i}$
= $M \left[\int_{pixel} (\vec{i} - \vec{i_c})(\vec{i} - \vec{i_c})^T d^2\vec{i} \right] M^T$
= $M M^T / 12$ $\int_0^1 (x - 1/2)^2 dx =$

Simulation parameters

- General parameters :
- 40 random shear values (between -0.03 et 0.03)
- Averaging each over 20 pairs of random and opposite ellipticities (between -0.3 et 0.3)
- Pixel scale : 0.2 arcsec/pixel
- Noisy simulations :
- Noise image simulated with a normal law (mean = 0)
- SNR values between ~17 and ~35
- Mean of each point over 10⁴ realisations

Position estimation on images

Estimation of x0 and y0 by minimizing the implicit function :

$$
f(x_0, I) = \frac{\sum_i (x_i - x_0) W(x_i - x_0) I_i}{\sum_i W(x_i - x_0) I_i}
$$

 \rightarrow Iterative calculation until reaching 10⁻⁴

Gaussians galaxies

- Gaussian PSF
- $TR = 1.5$

$$
MR = \frac{Tr(\overline{M}_{image})}{Tr(\overline{M_{PSF}})}\\
$$

$$
TR = \frac{Tr(\overline{M_{PSF}})}{Tr(\overline{M_{PSF}})}\\
$$

$$
M_{PSF} = \sum_{i,j}^{N} X_i X_j^T W_i \psi_i
$$

Estimations : TR limits (Sersic n=1.0)

Estimations : TR limits (Sersic n=4.0)

 $TR = 1.54$ TR = 1.63

Estimations : TR limits (COSMOS)

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Sersic estimation : different stamp sizes (TR = 1.5)

 $N = 100$ $N = 60$ $\times 10^{-5}$ g_1 g_1 \overline{c} g_2 × × $g₂$ $\overline{\mathsf{x}}$ 44 \tilde{g}_i $-8i$ \mathbf{I} × × ġ, ġ, -2 \times $\overline{\mathsf{x}}$ -0.03 -0.02 -0.01 0.00 0.01 0.02 0.03 -0.03 -0.02 -0.01 0.00 0.01 0.02 0.03 0.04 $2\frac{\times 10^{-3}}{2}$ $2\frac{\times 10^{-3}}{2}$ $\boldsymbol{\mathsf{x}}$ g_1 \times g_1 g_2 g_2 \tilde{g}_i \tilde{g} $\overline{}$ * ∗ $-8i$ $\overline{g_i}$ \mathbf{I} Sĩ ġ, $\qquad \qquad -0.03$ -0.02 -0.01 0.00 0.01 0.02 0.03 -0.03 -0.02 -0.01 0.00 0.01 0.02 0.03 0.04 g_i g_i

Position variance calculation

$$
f(x_0, I) = \sum (x_i - x_0)W(x_i - x_0)I_i
$$

$$
\frac{\partial f}{\partial I_i} = (x_i - x_0)W_i
$$

$$
\frac{\partial x_0}{\partial I_i} = -\frac{\frac{\partial f}{\partial I_i}}{\frac{\partial f}{\partial x_0}} \qquad \frac{\partial f}{\partial x_0} = -\sum W I + M_W^{-1} \sum (x_i - x_0)(x_i - x_0)^T W I
$$

$$
= -F1 + M_W^{-1} M_P^* F
$$

$$
\Rightarrow \qquad \frac{\partial x_0}{\partial I_i} = \frac{1}{F} [\mathbb{1} - M_W^{-1} M_P]^{-1} (x_i - x_0) W_i
$$

When noise is added (ϵ) :

$$
\delta x_0 = \frac{\partial x_0}{\partial I_i} \epsilon_i
$$

= $K(x_i - x_0)W_i \epsilon$

$$
\sigma(x_0)^2 = \sum \left(\frac{\partial x_0}{\partial \epsilon_i}\right)^2 \sigma_{(\epsilon_i)}^2
$$

=
$$
\sum \left(\frac{\partial x_0}{\partial I_i}\right)^2 \sigma_{noise}^2
$$

=
$$
K^2 \sigma_{noise}^2 \sum_{i} (x_i - x_0)(x_i - x_0)^T W_i^2
$$

=
$$
K^2 \sigma_{noise}^2 \frac{M_W}{2} \sum_{i} W_i^2
$$

Analytical prediction of flux noise bias

$$
F=\sum W(x-x_0)I
$$

$$
t_1=\frac{1}{2}\frac{d^2F}{dx_0dx_0}V=-Ftr(M_W^{-1}V_x)+tr(M_W^{-1}m_I M_W^{-1}V_x)
$$

$$
t_2=\frac{d^2F}{dx_0dI_k}C\ =tr(M_W^{-1}KM_{W^2})
$$

Noise bias on unnormalized 2nd moment analytical calculation

$$
m_I(I+n) = m_I(I) + \underbrace{\sum_{k} (\frac{dm_I}{dx_0} + \frac{dm_I}{dI_k}) n_k}_{\mathbf{0}} + \frac{1}{2} \sum_{k} (\frac{d^2 m_I}{dx_0^2} + 2 \frac{d^2 m_I}{dx_0 dI_k} + \frac{d^2 m_I}{dI_k^2}) n_k^2}_{\mathbf{0}}
$$

$$
t1 = 2FV_x
$$

\n
$$
t2 = -2(V_xM_W^{-1}m_i)
$$

\n
$$
t3 = t2
$$

\n
$$
t4 = -m_iTr(V_xM_W^{-1}) + M_{4i}(M_W^{-1}V_xM_W^{-1})
$$

\n
$$
t5 = -4KM_{W^2}
$$

 $t6 = M_{4W^2}(KM_W^{-1})$

4 terms 2 terms

Noise bias on normalized 2nd moment analytical calculation

$$
m_I F^{-1}(I+n) = m_I F^{-1}(I) + \underbrace{\sum_{k} \frac{d(m_I F^{-1})}{dI_k} n_k + \frac{1}{2} \sum_{kl} \frac{d^2(m_I F^{-1})}{dI_k dI_l}}_{\mathbf{0}} n_k n_l
$$

5 terms

$$
t1 = B[m_I]/F
$$

\n
$$
t2 = -B[F]m_I/F^2
$$

\n
$$
t3 = t4 = -2M(W^2)/F^2
$$

\n
$$
t5 = 2(m_I/F^3) \sum W_k^2
$$

B[mI] = noise bias on unnormalized second moments

B[F] = noise bias on flux

Auto calibration factor

$$
\begin{aligned}\n\overline{R}_{11} &= (M_{xx}^{1+} - M_{xx}^{1-}) - (M_{yy}^{1+} - M_{yy}^{1-}) \\
\overline{R}_{12} &= 2(M_{xy}^{1+} - M_{xy}^{1-}) \\
\overline{R}_{21} &= (M_{xx}^{2+} - M_{xx}^{2-}) - (M_{yy}^{2+} - M_{yy}^{2-}) \\
\overline{R}_{22} &= 2(M_{xy}^{2+} - M_{xy}^{2-})\n\end{aligned}
$$