

Spherical signal processing for cosmology

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Outline

- 1 Harmonic analysis on the sphere
- 2 Wavelets on the sphere
- 3 Compressive sensing on the sphere
- 4 Gaussianity of the CMB
- 5 Integrated Sachs-Wolfe (ISW) effect

Spherical harmonic transform

- The **spherical harmonics** are the eigenfunctions of the Laplacian on the sphere:

$$\Delta_{S^2} Y_{\ell m} = -\ell(\ell + 1)Y_{\ell m}.$$

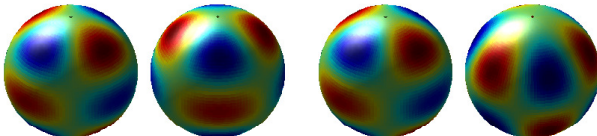
(a) $\ell = 4, m = 2$ (b) $\ell = 4, m = 3$

Figure: Spherical harmonic functions (real and imaginary parts).

- Any square integrable scalar function on the sphere $f \in L^2(S^2)$ may be represented by its **spherical harmonic expansion**:

$$f(\theta, \varphi) = \sum_{\ell=0}^{\infty} \sum_{m=-\ell}^{\ell} f_{\ell m} Y_{\ell m}(\theta, \varphi).$$

- The **spherical harmonic coefficients** are given by the usual projection onto each basis function:

$$f_{\ell m} = \langle f, Y_{\ell m} \rangle = \int_{S^2} d\Omega(\theta, \varphi) f(\theta, \varphi) Y_{\ell m}^*(\theta, \varphi).$$

- We consider signals on the sphere **band-limited** at L , that is signals such that $f_{\ell m} = 0, \forall \ell \geq L$.

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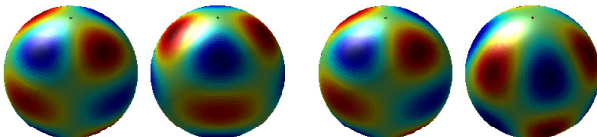
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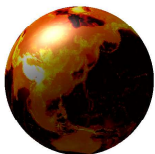
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Sampling theorems on the sphere

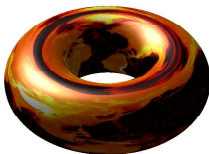
- Inexact spherical harmonic transforms exist for a variety of pixelisations of the sphere, for example:
 - HEALpix (Gorski *et al.* 2005)
 - IGLOO (Crittenden & Turok 1998)→ Do **not** lead to sampling theorems on the sphere!
- Sampling theorems state how to represent all information content of a band-limited signal
→ **theoretically exact** spherical harmonic transforms.
- **Driscoll & Healy** (1994) sampling theorem:
 - Equiangular pixelisation of the sphere
 - Require $\sim 4L^2$ **samples** on the sphere
 - Semi-naive algorithm with complexity $\mathcal{O}(L^3)$
(algorithms with lower scaling exist but they are not generally stable)
 - Require a **precomputation** or otherwise **restricted** use of Wigner recursions

A novel sampling theorem on the sphere

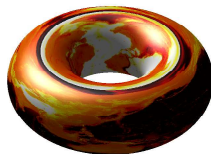
- Have developed a **new sampling theorem and corresponding fast algorithms** by performing a factoring of rotations and then by associating the sphere with the torus through a periodic extension (JDM & Wiaux 2011).
- Similar (in flavour but not detail!) to making a periodic extension in θ of a function ${}_s f$ on the sphere.



(a) Function on sphere



(b) Even function on torus

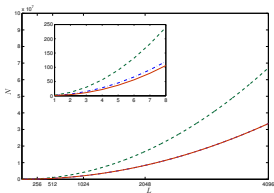


(c) Odd function on torus

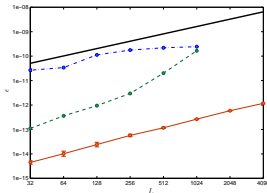
Figure: Associating functions on the sphere and torus.

A novel sampling theorem on the sphere

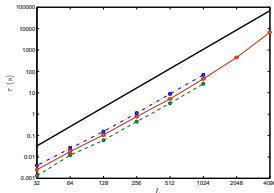
- Properties of our new sampling theorem:
 - **Equiangular pixelisation** of the sphere
 - Require $\sim 2L^2$ **samples** on the sphere (and still fewer than Gauss-Legendre sampling)
 - Exploit fast Fourier transforms to yield a **fast algorithm** with complexity $\mathcal{O}(L^3)$
 - **No precomputation** and **very flexible regarding use of Wigner recursions**
 - Extends to **spin function** on the sphere with no change in complexity or computation time



(a) Number of samples



(b) Numerical accuracy



(c) Computation time

Figure: Performance of our sampling theorem (MW=red; DH=green; GL=blue)

Why wavelets?



Fourier (1807)



Haar (1909)

Morlet and Grossman (1981)

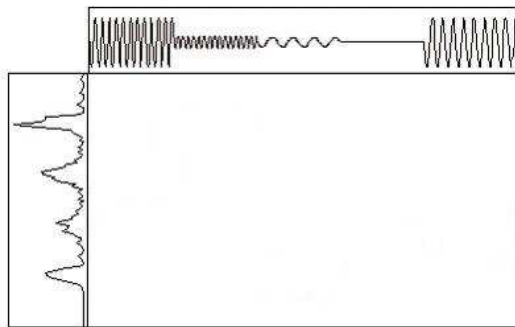


Figure: Fourier vs wavelet transform (image from <http://www.wavelet.org/tutorial/>)

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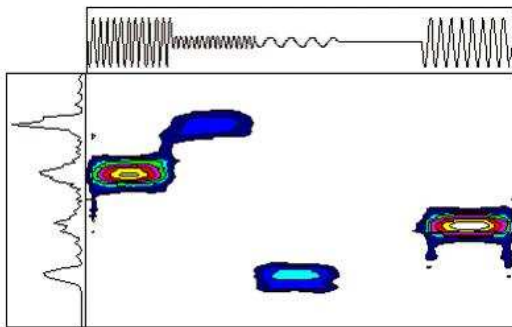


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Continuous wavelets on the sphere

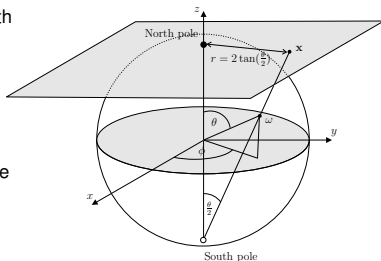
- Follow construction derived by Antoine and Vandergheynst (1998) (reintroduced by Wiaux *et al.* (2005)).
- Construct **wavelet atoms from affine transformations** (dilation, translation) on the sphere of a mother wavelet.
- The natural **extension of translations to the sphere are rotations**. Characterised by the elements of the rotation group $SO(3)$, which parameterise in terms of the three Euler angles $\rho = (\alpha, \beta, \gamma)$. Rotation of a function f on the sphere is defined by

$$[\mathcal{R}(\rho)f](\hat{s}) = f(\rho^{-1}\hat{s}), \quad \rho \in SO(3).$$

- **How define dilation and admissible wavelets on the sphere?**

Stereographic projection

- Apply **stereographic projection** to build an association with the plane.
- Stereographic projection operator is defined by $\Pi : \hat{s} \rightarrow \mathbf{x} = \Pi\hat{s} = (r(\theta), \varphi)$ where $r = 2 \tan(\theta/2)$, $\hat{s} \equiv (\theta, \varphi) \in S^2$ and $\mathbf{x} \in \mathbb{R}^2$ is a point in the plane, denoted here by the polar coordinates (r, φ) . The inverse operator is $\Pi^{-1} : \mathbf{x} \rightarrow \hat{s} = \Pi^{-1}\mathbf{x} = (\theta(r), \varphi)$, where $\theta(r) = 2 \tan^{-1}(r/2)$.



- Define the **action** of the stereographic projection operator **on functions** on the plane and sphere. Consider the space of square integrable functions in $L^2(\mathbb{R}^2, d^2\mathbf{x})$ on the plane and $L^2(S^2, d\Omega(\hat{s}))$ on the sphere.

- The action of the **stereographic projection operator** $\Pi : f \in L^2(S^2, d\Omega(\hat{s})) \rightarrow p = \Pi f \in L^2(\mathbb{R}^2, d^2\mathbf{x})$ on functions is defined as

$$p(r, \varphi) = (\Pi f)(r, \varphi) = (1 + r^2/4)^{-1} f(\theta(r), \varphi).$$

- The **inverse stereographic projection operator** $\Pi^{-1} : p \in L^2(\mathbb{R}^2, d^2\mathbf{x}) \rightarrow f = \Pi^{-1} p \in L^2(S^2, d\Omega(\hat{s}))$ on functions is then

$$f(\theta, \varphi) = (\Pi^{-1} p)(\theta, \varphi) = [1 + \tan^2(\theta/2)] p(r(\theta), \varphi).$$

Dilation on the sphere

- The **spherical dilation operator** $\mathcal{D}(a) : f(\hat{s}) \rightarrow [\mathcal{D}(a)f](\hat{s})$ in $L^2(S^2, d\Omega(\hat{s}))$ is defined as the conjugation by Π of the Euclidean dilation $d(a)$ in $L^2(\mathbb{R}^2, d^2\mathbf{x})$ on tangent plane at north pole:

$$\mathcal{D}(a) \equiv \Pi^{-1} d(a) \Pi .$$

- Spherical dilation given by

$$[\mathcal{D}(a)f](\hat{s}) = [\lambda(a, \theta, \varphi)]^{1/2} f(\hat{s}_{1/a}) ,$$

where $\hat{s}_a = (\theta_a, \varphi)$ and $\tan(\theta_a/2) = a \tan(\theta/2)$.

- Cocycle of a spherical dilation is defined by

$$\lambda(a, \theta, \varphi) \equiv \frac{4a^2}{[(a^2 - 1) \cos \theta + (a^2 + 1)]^2} .$$

Correspondence principle

- **Correspondence principle** between spherical and Euclidean wavelets states that the inverse stereographic projection of an *admissible* wavelet on the plane yields an *admissible* wavelet on the sphere (proved by Wiaux *et al.* 2005)
- **Mother wavelets on sphere** constructed from the projection of mother Euclidean wavelets defined on the plane:

$$\Phi = \Pi^{-1} \Phi_{\mathbb{R}^2},$$

where $\Phi_{\mathbb{R}^2} \in L^2(\mathbb{R}^2, d^2x)$ is an admissible wavelet in the plane.

- **Directional wavelets on sphere** may be naturally constructed in this setting – they are simply the projection of directional Euclidean planar wavelets on to the sphere.

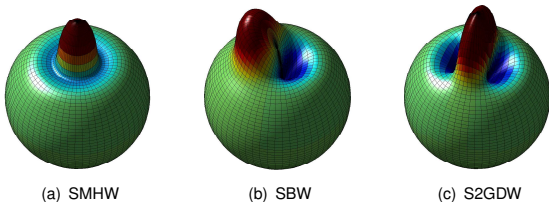


Figure: Spherical wavelets at scale $a, b = 0.2$.

Continuous wavelet analysis formula

- **Wavelets on the sphere** may now be constructed from rotations and dilations of a mother spherical wavelet $\Phi \in L^2(S^2, d\Omega(\hat{s}))$. The corresponding wavelet family $\{\Phi_{a,\rho} \equiv \mathcal{R}(\rho)\mathcal{D}(a)\Phi : \rho \in SO(3), a \in \mathbb{R}_*^+\}$ provides an over-complete set of functions in $L^2(S^2, d\Omega(\hat{s}))$.
- The **CSWT** of $f \in L^2(S^2, d\Omega(\hat{s}))$ is given by the projection on to each wavelet atom in the usual manner:

$$\widehat{\mathcal{W}}_{\Phi}^f(a, \rho) = \langle f, \Phi_{a,\rho} \rangle = \int_{S^2} d\Omega(\hat{s}) f(\hat{s}) \Phi_{a,\rho}^*(\hat{s}),$$

where $d\Omega(\hat{s}) = \sin \theta d\theta d\varphi$ is the usual invariant measure on the sphere.

- Transform general in the sense that all orientations in the rotation group $SO(3)$ are considered, thus **directional structure is naturally incorporated**.
- **Fast algorithms essential** (for a review see Wiaux, JDM *et al.* 2007)
 - Factoring of rotations: JDM *et al.* 2007
 - Separation of variables: Wiaux *et al.* 2005

Continuous wavelet synthesis formula

- The **synthesis** of a signal on the sphere from its wavelet coefficients is given by

$$f(\hat{s}) = \int_0^\infty \frac{da}{a^3} \int_{\text{SO}(3)} d\varrho(\rho) \widehat{\mathcal{W}}_\Phi^f(a, \rho) [\mathcal{R}(\rho) \widehat{L}_\Phi \Phi_a](\hat{s}),$$

where $d\varrho(\rho) = \sin \beta \, d\alpha \, d\beta \, d\gamma$ is the invariant measure on the rotation group $\text{SO}(3)$.

- The \widehat{L}_Φ operator in $L^2(S^2, d\Omega(\hat{s}))$ is defined by the action

$$(\widehat{L}_\Phi g)_{\ell m} \equiv g_{\ell m} / \widehat{C}_\Phi^\ell$$

on the spherical harmonic coefficients of functions $g \in L^2(S^2, d\Omega(\hat{s}))$.

- In order to ensure the perfect reconstruction of a signal synthesised from its wavelet coefficients, the **admissibility condition**

$$0 < \widehat{C}_\Phi^\ell \equiv \frac{8\pi^2}{2\ell + 1} \sum_{m=-\ell}^{\ell} \int_0^\infty \frac{da}{a^3} |(\Phi_a)_{\ell m}|^2 < \infty$$

must be satisfied for all $\ell \in \mathbb{N}$, where $(\Phi_a)_{\ell m}$ are the spherical harmonic coefficients of $\Phi_a(\hat{s})$.

- Exact reconstruction** in practice:
 - Multiresolution analysis on the sphere (e.g. JDM & Scaife (2008))
 - Steerable scale discretised wavelets (S2DW) (Wiaux, JDM, *et al.* (2008))
 - Spin S2DW for the analysis of polarised signals (JDM, Wiaux, *et al.* (in prep))

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Compressive sensing on the sphere

- Consider the **inverse problem**

$$y = \Phi x + n,$$

where:

- the samples of f are denoted by the concatenated vector $x \in \mathbb{R}^N$;
 - N is the (possibly incomplete) number of samples on the sphere;
 - M noisy measurements $y \in \mathbb{R}^M$ are acquired;
 - the **measurement operator** $\Phi \in \mathbb{R}^{M \times N}$ may represent **any linear operator** (e.g. Fourier measurements, convolution, masking);
 - the noise $n \in \mathbb{R}^M$ is assumed to be iid Gaussian with zero mean.
- For example, in **radio interferometry** the measurement operator $\Phi = \mathbf{MFA}$ incorporates:
 - **primary beam** \mathbf{A} of the telescope;
 - **Fourier transform** \mathbf{F} ;
 - **masking** \mathbf{M} which encodes the incomplete measurements taken by the interferometer.

Compressive sensing on the sphere

- *Many signals in Nature are sparse.*
- Solve inverse problem by applying a **prior on sparsity** of the signal in a **sparsifying basis** Ψ or in the **magnitude of its gradient**.
- Image is recovered by solving:

- **Basis Pursuit denoising** problem

$$\alpha^* = \arg \min_{\alpha} \|\alpha\|_1 \quad \text{such that} \quad \|\mathbf{y} - \Phi\Psi\alpha\|_2 \leq \epsilon,$$

where the image is synthesising by $\mathbf{x}^* = \Psi\alpha^*$;

- **Total Variation (TV) denoising** problem

$$\mathbf{x}^* = \arg \min_{\mathbf{x}} \|\mathbf{x}\|_{\text{TV}} \quad \text{such that} \quad \|\mathbf{y} - \Phi\mathbf{x}\|_2 \leq \epsilon.$$

- ℓ_1 -norm $\|\cdot\|_1$ is given by the sum of the absolute values of the signal.
- TV norm $\|\cdot\|_{\text{TV}}$ is given by the ℓ_1 -norm of the gradient of the signal.
- Define discrete **TV norm** on the sphere:

$$\int_{S^2} d\Omega |\nabla f| \simeq \sum_{t=0}^{N_\theta-1} \sum_{p=0}^{N_\varphi-1} |\nabla f| q(\theta_t) \simeq \sum_{t=0}^{N_\theta-1} \sum_{p=0}^{N_\varphi-1} \sqrt{q^2(\theta_t) (\delta_\theta x)^2 + \frac{q^2(\theta_t)}{\sin^2 \theta_t} (\delta_\varphi x)^2} \equiv \|\mathbf{x}\|_{\text{TV}}.$$

- Tolerance ϵ is related to an estimate of the noise variance.

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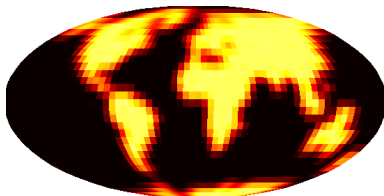
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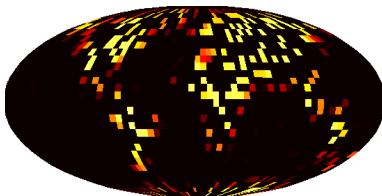
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TV inpainting

- Solve toy TV inpainting problem on the sphere to recover full map from incomplete measurements (JDM *et al.* 2011)



(a) Ground truth

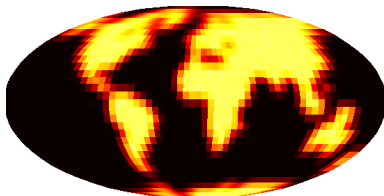


(b) Measurements

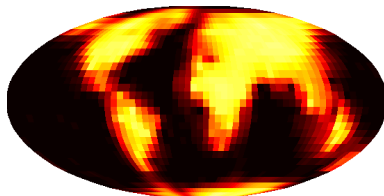
Figure: Earth topographic data reconstructed in the harmonic domain for $M/L^2 = 1/2$

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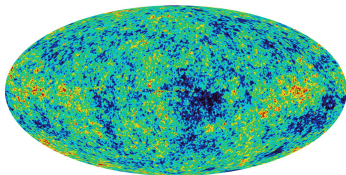


(b) MW reconstruction

Figure: Earth topographic data reconstructed in the harmonic domain for $M/L^2 = 1/2$

Gaussianity of the CMB

- **Statistics of primordial fluctuations** provide a useful mechanism for distinguishing between various scenarios of the early Universe, such as various models of inflation.
- In the simplest inflationary scenarios, primordial perturbations seed Gaussian temperature fluctuations in the CMB.
- However, this is not the case for alternative inflationary models.
- Evidence of **non-Gaussianity** in the CMB anisotropies would therefore have **profound implications for our understanding of the early Universe**.
- Probe WMAP observations of the CMB for evidence of non-Gaussianity.



Wavelet analysis of Gaussianity of the CMB

- Various physical processes manifest at different scales and locations
→ **wavelets ideal tool** to probe CMB for deviations from Gaussianity.
- Wavelet coefficients of Gaussian signal remain Gaussian distributed.
- Examine the skewness and kurtosis of wavelet coefficients.
- Compare to Monte Carlo simulations of Gaussian CMB realisations.
- **Significant non-Gaussian signal detected** in the skewness of wavelet coefficients (JDM *et al.* 2005, 2006, 2008).

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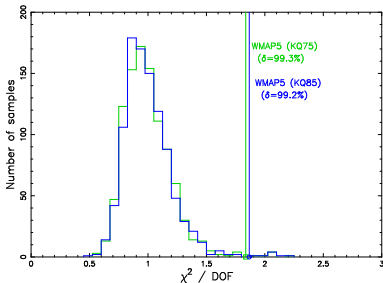


Figure: χ^2 of skewness of wavelet coefficients

Localisation of non-Gaussian features in the CMB

- Localise regions that contribute most significantly to the non-Gaussian signal.
- Detection of the “cold spot” anomaly in the CMB.

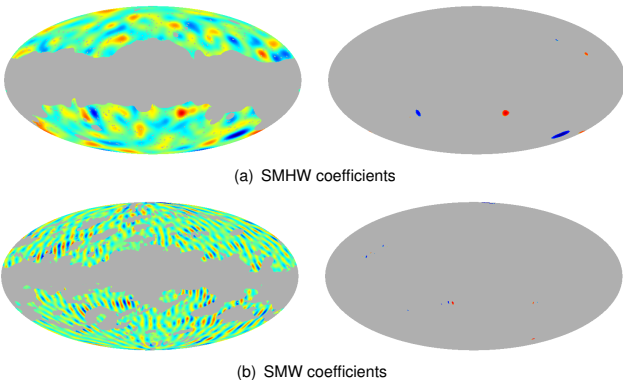
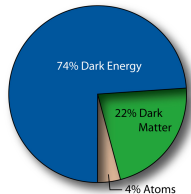


Figure: Spherical wavelet coefficient maps (left) and thresholded maps (right)

Dark energy

- Universe consists of ordinary baryonic matter, cold dark matter and dark energy.
- **Dark energy represents energy density of empty space.** Modelled by a cosmological fluid with negative pressure acting as a repulsive force.
- Evidence for dark energy provided by observations of CMB, supernovae and large scale structure of Universe.



Credit: WMAP Science Team

- However, a **consistent model in the framework of particle physics lacking**. Indeed, attempts to predict a cosmological constant obtain a value that is too large by a factor of $\sim 10^{120}$.
- Dark energy dominates our Universe but yet **we know very little about its nature and origin**.
- Verification of dark energy by **independent physical methods** of considerable interest.
- Independent methods may also prove more sensitive **probes of properties of dark energy**.

Integrated Sachs-Wolfe (ISW) effect

(ball sim constant movie)

(ball sim evolving movie)

Figure: ISW effect analogy

- CMB photons blue (red) shifted when fall into (out of) potential wells.
- **Evolution of potential** during photon propagation → **net change in photon energy**.
- Gravitation potentials constant w.r.t. conformal time in matter dominated universe.
- Deviation from matter domination due to curvature or **dark energy** causes **potentials to evolve** with time → **secondary anisotropy** induced in CMB.

Detecting the ISW effect

- WMAP shown universe is (nearly) flat.
- Detection of ISW effect \Rightarrow direct **evidence for dark energy**.
- Cannot isolate the ISW signal from CMB anisotropies easily.
- Instead, **detect by cross-correlating** CMB anisotropies with tracers of large scale structure. (Crittenden & Turok 1996)
- Wavelets **ideal analysis tool** to search for correlation induced by ISW effect since signal manifest at different scales and locations. (Pioneered by Vielva *et al.* 2005, followed by JDM *et al.* 2006, JDM *et al.* 2007 and others.)
- Compute correlation of WMAP and NVSS radio galaxy survey and compare to Monte Carlo simulations to determine significance of any candidate detections.

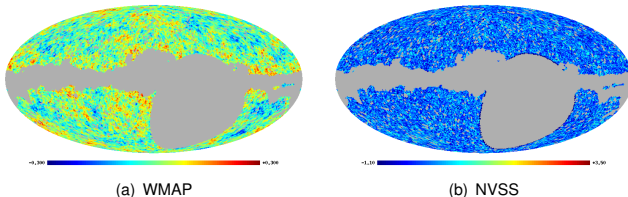


Figure: WMAP and NVSS maps after application of the joint mask

Detection of the ISW effect with wavelets

- **Significant correlation detected** between the WMAP and NVSS data.
- Foreground contamination and instrumental systematics ruled out as source of the correlation
⇒ correlation due to ISW effect.
- **Direct observational evidence for dark energy.**

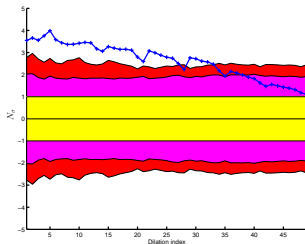
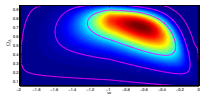


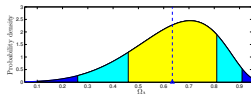
Figure: Wavelet correlation

Constraining dark energy with wavelets

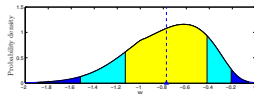
- Possible to use positive detection of the ISW effect to **constrain parameters** of cosmological models **that describe dark energy**:
 - Proportional energy density Ω_Λ .
 - Equation of state parameter w relating pressure and density of cosmological fluid that models dark energy, *i.e.* $p = w\rho$.
- **Parameter estimates** of $\Omega_\Lambda = 0.63^{+0.18}_{-0.17}$ and $w = -0.77^{+0.35}_{-0.36}$ computed from the mean of the marginalised distributions (consistent with other analysis techniques and data sets).



(a) Full likelihood surface



(b) Marginalised distribution for Ω_Λ



(c) Marginalised distribution for w

Figure: Dark energy likelihoods