

Cosmic Microwave Background Field Estimation

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Cosmic Microwave Background Field Estimation

Introduction to CMB

•CMB Temperature Inpainting Story

•CMB Polarized Inpainting



Statistical Properties of the CMB fluctuations





Secondary Temperature Map

Secondary = kSZ = kDq = ISW



Healpix

K.M. Gorski et al., 1999, astro-ph/9812350, http://www.eso.org/science/healpix

- Pixel = Rhombus
- Same Surfaces
- For a given latitude : regularly spaced
- Number of pixels: 12 x (N_{sides})²
- Included in the software:
 - Anafast
 - Synfast





Any function $f(\theta, \vartheta)$ on the sphere S^2 can be decomposed into spherical harmonics:

$$f(\theta, \vartheta) = \sum_{l=0}^{+\infty} \sum_{m=-l}^{l} a_{lm} Y_{lm}(\theta, \vartheta),$$

where Y_{lm} are the spherical harmonics defined by:

$$Y_{lm}(\theta,\vartheta) = \sqrt{\frac{2l+1}{4\pi} \frac{(l-|m|)!}{(l+|m|)!}} P_{lm}(\cos\vartheta) e^{im\theta}$$

an important property of the Legendre polynomials is that they are orthogonal:

$$\sum_{l\in\mathbb{N}}\sum_{|m|\leqslant l}Y_{lm}^*(\boldsymbol{\omega}')\ Y_{lm}(\boldsymbol{\omega})=\delta(\boldsymbol{\omega}'-\boldsymbol{\omega}).$$





 $f(\theta, \vartheta) = \sum^{+\infty} \sum^{l} a_{lm} Y_{lm}(\theta, \vartheta),$ l=0 m=-l





Multipole

Polarization Measurements in CMB Missions

- WMAP and Planck (not fully released) measure full sky polarized microwave data
- Described by 3 Stokes parameter: T, Q, U
- Q: difference of amplitude in two orthogonal detectors, U from two orthogonal detectors rotated by 45° from other pair



WMAP polarized maps T, Q, U

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Polarization in Full Sky CMB Missions

- Other representation: $T, P = \sqrt{U^2 + Q^2}, \phi = \operatorname{atan}(U/Q)/2$
- Q,U description ARE NOT invariant to a rotation θ of the coordinate system:

$$_{\pm 2}P'=Q'\pm iU'=\exp(\mp 2i heta)(Q\pm iU)$$
 .

- $(Q \pm iU)$ are spin-2/spin-(-2) fields
- Can be uniquely decomposed into a "gradient" (E) and "curl" (B) part, independent of the coordinate system through harmonic analysis



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POLARIZED DATA: T, Q, U





E/B Mode Decomposition

$$E = \sum_{\ell,m} a^{E}_{\ell m} Y_{\ell m} = \sum_{\ell,m} -\frac{2a_{\ell m} + -2a_{\ell m}}{2} Y_{\ell m} \qquad a^{E}_{lm} = -(a_{2,lm} + a_{-2,lm})/2$$

$$B = \sum_{\ell,m} a^{B}_{\ell m} Y_{\ell m} = \sum_{\ell,m} i \frac{2a_{\ell m} - -2a_{\ell m}}{2} Y_{\ell m} \qquad a^{B}_{lm} = i(a_{2,lm} - a_{-2,lm})/2$$

$$\begin{array}{c} Q = -\sum_{l,m} (a_{l,m}^{E} Z_{l,m}^{+} + ia_{l,m}^{B} Z_{l,m}^{-}) \\ Q = -\sum_{l,m} (a_{l,m}^{E} Z_{l,m}^{+} - ia_{l,m}^{E} Z_{l,m}^{-}) \\ U = -\sum_{l,m} (a_{l,m}^{B} Z_{l,m}^{+} - ia_{l,m}^{E} Z_{l,m}^{-}) \\ \end{array}$$

$$Z_{l,m}^{+} = ({}_{2}Y_{l,m} + {}_{-2}Y_{l,m})/2$$

$$Z_{l,m}^{+} = ({}_{2}Y_{l,m} + {}_{-2}Y_{l,m})/2$$

$$Z_{l,m}^{-} = ({}_{2}Y_{l,m} - {}_{-2}Y_{l,m})/2$$

$$Z_{l,m}^{-} = ({}_{2}Y_{l,m} - {}_{-2}Y_{l,m})/2$$

E and B mode are closely related to the curl-free and div-free components of the vector field





CMB Polarization

- CMB described by rotation invariant T, E, B
- Standard model: isotropic gaussian fields, characterized by $C_{\ell}^{TT}, C_{\ell}^{EE}$, $C_{\ell}^{BB}, C_{\ell}^{TE}$ (parity: $C_{\ell}^{TB}{=}C_{\ell}^{EB}{=}0)$
- Density fluctuations at recombination: primordial E mode
- Gravitational waves at recombination: primordial B mode (and E mode) (probe for inflation)





WMAP collaboration





30 GHz





Blind Source Separation

$$Y = AX + N$$

Sparse Blind Source Separation: the GMCA Method

X and S are estimated alternately and iteratively in two steps :

1) Estimate X assuming A is fixed (iterative thresholding) :

$$\min_X \|Y - AX\|_{F, \mathbf{\Sigma}}^2 + \sum_j \lambda_j \|\Phi^t x_j\|_1$$

2) Estimate A assuming X is fixed (a simple least square problem) :

$$\min_{A} \|Y - AX\|_{F, \boldsymbol{\Sigma}}^2$$



J. Bobin, J.-L. Starck, M.J. Fadili, and Y. Moudden, "Sparsity, Morphological Diversity and Blind Source Separation", IEEE Transactions on Image Processing, Vol 16, No 11, pp 2662-2674, 2007.

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J.Bobin , J. Rapin, J.L. Starck and A. Larue, Sparsity and adaptivity for the blind separation of partially correlated sources, IEEE Transactions on Signal Processing, vol. 63, issue 5, pp. 1199-1213, 2015.



Full Sky Sparse WMAP + Planck-PR2 Map

CMB map 1GMCA_WPR2 at 5 arcmin





Bobin J., Sureau F., Starck, CMB reconstruction from the WMAP and Planck PR2 data, A&A, 2016. arXiv:1511.08690

Normalized Skewness & Kurtosis



Commander-Ruler, Sevem, NILC, Smica

Planck Collaboration: Planck 2013 results. XII. Component separation





INPAINTING for the Planck-PR1 Public Press Release

Constraint Realization Inpainting







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The Curse of Masking



•Point sources problem

- •Gaussianity/isotropy test, especially in the spherical harmonic domain (bispectrum analysis, lensing estimator, large scale studies, etc).
- •Any analysis where the mask is a problem.

WHY INPAINTING IS USEFUL FOR THE CMB?



Gaussianity test.Any analysis where the mask is a problem.

P. Abrial et al, "Inpainting on the Sphere", Astronomical Data Analysis Conference IV, September 18-20, Marseille, 2006.
P. Abrial, Y. Moudden, J.L. Starck, et al, , "Morphological Component Analysis and Inpainting on the Sphere: Application in Physics and Astrophysics", Journal of Fourier Analysis and Applications (JFAA), 2007.



$$Y = HX + N$$

$$\min_{X} ||Y - HX||^2 + C(\mathcal{X})$$

Sparse model: $X = \Phi lpha$



Sparse Image and Signal Processing Wavelets and Related Geometric Multiscale Analysis Second Edition

Interpolation of Missing Data

Sparse Inpainting



• *M. Elad, J.-L. Starck, D.L. Donoho, P. Querre, "Simultaneous Cartoon and Texture Image Inpainting using Morphological Component Analysis (MCA)", ACHA, Vol. 19, pp. 340-358, 2005.*

 $\Theta_{\Lambda}=\mathbf{Id}_{\Lambda}$

$$\min_{\alpha} \|\alpha\|_{\ell_0} \text{ s.t. } y = Mx$$

Where M is the mask: $M(i,j) = 0 \implies$ missing data $M(i,j) = 1 \implies$ good data

$$x^{(n+1)} = \mathcal{S}_{\Phi,\lambda^{(n)}} \left\{ x^{(n)} + M\left(y - x^{(n)}\right) \right\}$$

Iterative Thresholding with a decreasing threshold.





Interpolation of Missing Data: Sparse Inpainting

• Abrial, Moudden, Starck, et al, , "*Morphological Component Analysis and Inpainting on the Sphere: Application in Physics and Astrophysics*", Journal of Fourier Analysis and Applications (JFAA), 13, 6, pp 729-748, 2007.

 $\min_{\alpha} \|\alpha\|_{p} \quad \text{subject to} \quad Y = M\Phi\alpha \quad \text{Where M is the mask: } M(i,j) = 0 \implies \text{missing data} \\ M(i,j) = 1 \implies \text{good data}$

$$x^{(n+1)} = \mathcal{S}_{\Phi,\lambda^{(n)}} \left\{ x^{(n)} + M\left(y - x^{(n)}\right) \right\}$$



Sparse-Inpainting preserves the ISW and the weak lensing signal.

- L. Perotto, J. Bobin, S. Plaszczynski, J.-L. Starck, and A. Lavabre, "Reconstruction of the CMB lensing for Planck", *Astronomy and Astrophysics*, 2010.

- F.-X. Dupe, A. Rassat, J.-L. Starck, M. J. Fadili, "An Optimal Approach for Measuring the Integrated Sachs-Wolfe Effect", arXiv:1010.2192, *Astronomy and Astrophysics*, 534, A51+, 2011.

- S. Plaszczynski, A. Lavabre, L. Perotto, J-L Starck, "An hybrid approach to CMB lensing reconstruction on all-sky intensity maps", arxiv.org/ abs/1201.5779, *Astronomy and Astrophysics*, 544, A27, 2012.







Inoue and Cabella and {Komatsu, Harmonic inpainting of the cosmic microwave background sky: Formulation and error estimate, Phys. Rev. D, 77, 2008.

Nishizawa and Inoue, « Reconstruction of missing data using iterative harmonic expansion », MNRAS, 462, 2016.

$$X^{(l+1)} = Md + (1 - M)\mathcal{P}_{l+1}(X^{(l)})$$

where $\mathcal{P}_{l_{max}}(X) = \sum_{l=0}^{l_{max}} \sum_{m=-l}^{l} a_{lm} Y_{lm}$

IHE method is equivalent to brute–force inversion in the limit that the number of iterations approaches infinity.



Iterative Harmonic Expansion

This method is somewhere connected to the Iterative Hard Thresholding Inpainting





Wiener INPAINTING

Feeney et al, « Avoiding bias in reconstructing the largest observable scales from partial-sky data », Phys. Rev. D, 2011.

$$x = Wd \qquad \mathbf{W} = [\mathbf{Y}^t \mathbf{C}^{-1} \mathbf{Y}]^{-1} \mathbf{Y}^t \mathbf{C}^{-1}$$

Y are the spherical harmonics calculated at each unmasked pixel C is the pixel-space noise covariance matrix

$$C_{ij} = R_{ij} + \sum_{\ell=\ell_{\max, \operatorname{rec}}+1}^{\ell_{\max}} \frac{2\ell+1}{4\pi} \bar{C}_{\ell} P_{\ell}(\mathbf{\hat{r}}_i \cdot \mathbf{\hat{r}}_j)$$

where **R** is uncorrelated, low-amplitude regularizing noise added to prevent **C** from becoming singular, \bar{C}_{ℓ} is the smoothed theory CMB angular power spectrum, and P_{ℓ} are the Legendre polynomials at unmasked pixels i, j.





Wiener INPAINTING

Mask 70% of the sky





Constraint Gaussians Realizations

Bucher et Louis, « Filling in cosmic microwave background map missing data using constrained Gaussian realizations", MNRAS, 2012

Mask 70% of the sky



Inpainting using Proximal Theory

J.-L. Starck, A. Rassat, and M.J. Fadili, "Low-1 CMB Analysis and Inpainting", Astronomy and Astrophysics , 550, A15, 2013.

$$X = \Phi a \qquad \Phi = \text{Spherical Harmonics}$$
$$\min_{a} \mathcal{C}(a) \quad \text{s.t} \quad D = M \Phi a$$

$$l_1 \text{ norm} \quad \mathcal{C}(a) = \sum_{l,m} |a_{l,m}| \quad |x| = \sqrt{\operatorname{Re}(x)^2 + \operatorname{Im}(x)^2}$$
$$l_2 \text{ norm} \quad \mathcal{C}(a) = \sum_{l,m} \|a_{l,m}\|_{C_l^{-1}}^2 \quad \|a_{l,m}\|_{C_l^{-1}}^2 = \sum_{l,m} \frac{|a_{l,m}|^2}{C_l}$$

Isotropy
$$C(a) = ||a_{l,m}| - \mu_l| \le \epsilon, \ \forall \ell, m$$

Douglas-Rachford Algorithm l_1 norm

P.L. Combettes and J.-C. Pesquet, A Douglas-Rachford splitting approach to nonsmooth convex variational signal recovery, IEEE Journal of Selected Topics in Signal Processing (2007).

$$egin{aligned} &oldsymbol{a}^{n+rac{1}{2}} = \operatorname{Proj}_{\{oldsymbol{a}:oldsymbol{z} = \mathbf{MS}^*oldsymbol{a}\}}\left(oldsymbol{a}^n
ight), \ &oldsymbol{a}^{n+1} = oldsymbol{a}^n + lpha_n \left(\operatorname{prox}_{eta \|\cdot\|_1}\left(2oldsymbol{a}^{n+rac{1}{2}} - oldsymbol{a}^n
ight) - oldsymbol{a}^{n+rac{1}{2}}
ight). \end{aligned}$$

 $\operatorname{prox}_{\beta \|\cdot\|_1}$ is the proximity operator of the l_1 -norm which can be easily shown to be soft-thresholding

$$\operatorname{prox}_{\beta \parallel \cdot \parallel_{1}}(a) = \Delta_{\beta}^{\mathrm{S}}(a)$$
$$\Delta_{\beta}^{\mathrm{S}}(a) = \operatorname{sign}(a) \operatorname{max}(0, |a| - \beta)$$

Douglas-Rachford Algorithm l_2 norm

P.L. Combettes and J.-C. Pesquet, A Douglas-Rachford splitting approach to nonsmooth convex variational signal recovery, IEEE Journal of Selected Topics in Signal Processing (2007).

$$\begin{split} \boldsymbol{x}^{n+\frac{1}{2}} &= \operatorname{Proj}_{\{\boldsymbol{x}:\boldsymbol{z}=\mathbf{M}\boldsymbol{x}\}} \left(\boldsymbol{x}^{n}\right), \\ \boldsymbol{x}^{n+1} &= \boldsymbol{x}^{n} + \alpha_{n} \left(\operatorname{prox}_{\beta \| \mathbf{S}(\cdot) \|_{C^{-1}}^{2}} \left(2\boldsymbol{x}^{n+\frac{1}{2}} - \boldsymbol{x}^{n} \right) - \boldsymbol{x}^{n+\frac{1}{2}} \right), \end{split}$$

$$\operatorname{prox}_{\beta \| \mathbf{S}(\cdot) \|_{C^{-1}}^{2}}(\boldsymbol{x}) = \mathbf{S}^{*}\left((\mathbf{S}\boldsymbol{x}) \otimes \left(\frac{C}{\beta + C} \right) \right)$$



2013.

Large CMB Scale Analysis: Douglas-Rachford Sparse Inpainting



J.-L. Starck, A. Rassat, and M.J. Fadili, "Low-1 CMB Analysis and Inpainting", Astronomy and Astrophysics, 550, A15, 2013.

Inpainting (100 CMB Maps, nside=32, Imax=64)



Inpainting



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find
$$\operatorname{argmin}_{\mathbf{x}\in\mathbb{R}^{3n}} \mathcal{R}(\mathbf{x}) \ s.t. \ \mathbf{My} = \mathbf{Mx}, \ \mathcal{R}(\mathbf{x}) = \{\beta ||\mathbf{Sx}||_{2,\Sigma^{-1}}^2 \}$$

 $\mathbf{y} \in \mathbb{R}^{3n}$: TQU/TEB data, $\mathbf{M} \in \mathbb{R}^{3n \times 3n}$: TQU/TEB Mask operator $\mathbf{S} \in \mathbb{C}^{3f \times 3n}$: Polarized Spherical harmonic transform (TEB) $\boldsymbol{\Sigma} \in \mathbb{R}^{3f \times 3f}$: TEB power spectra

- Inpainting of (T, Q, U) or (T,E,B) not independently (cross-correlations) \longrightarrow Correlated Multichannel Inpainting
- Require knowledge of the power-spectra (pure or pseudo-cl estimators): cosmology assumption



Multichannel Inpainting with Correlations

find
$$\operatorname{argmin}_{\mathbf{x}\in\mathbb{R}^{3n}} \mathcal{R}(\mathbf{x}) \ s.t. \ \mathbf{My} = \mathbf{Mx}, \ \mathcal{R}(\mathbf{x}) = \{\beta ||\mathbf{Sx}||_{2,\Sigma^{-1}}^2 \}$$

- Solve constrained form using Douglas-Rachford algorithm
- Technical point: computing prox of non-diagonally weighted ℓ_2 norm
 - Separability: $\operatorname{prox}_{\beta||, |_{2, \Sigma^{-1}}^2} \rightarrow \left\{ \operatorname{prox}_{\beta||, ||_{2, \Sigma_{\ell}^{-1}}^2} \right\}_{\ell \leq \ell_{max}}$
 - SVD Decomposition: $\boldsymbol{\Sigma}_\ell = \mathbf{U}_\ell \mathbf{D}_\ell \mathbf{U}_\ell^{\mathrm{T}}$
 - Decomposition in orthonormal basis: $\operatorname{prox}_{\beta||.||_{2,\boldsymbol{\Sigma}_{\ell}^{-1}}^{2}}(\mathbf{x}_{\ell m}) = \mathbf{U}_{\ell} \operatorname{prox}_{\beta||.||_{2,\boldsymbol{D}_{\ell}^{-1}}^{2}}(\mathbf{U}_{\ell}^{\mathrm{T}}\mathbf{x}_{\ell m}), \ \mathbf{x}_{\ell m} = [x_{T,\ell m}, x_{E,\ell m}, x_{B,\ell m}]^{T}$





Algorithm

find
$$\operatorname{argmin}_{\mathbf{x}\in\mathbb{R}^{3n}}\mathcal{R}(\mathbf{x}) \ s.t. \ \mathbf{My} = \mathbf{Mx}, \ \mathcal{R}(\mathbf{x}) = \{\beta ||\mathbf{Sx}||_{2,\Sigma^{-1}}^2 \}$$

Polarized CMB Inpainting

- 1- Given $\{\Sigma_{\ell}\}_{\ell \leq \ell_{max}}$, perform SVD decomposition $\Sigma_{\ell} = \mathbf{U}_{\ell} \mathbf{D}_{\ell} \mathbf{U}_{\ell}^{\mathrm{T}}$ to obtain $\{\mathbf{D}_{\ell}, \mathbf{U}_{\ell}\}_{\ell \leq \ell_{max}}$
- 2- Choose $\mathbf{a}^0 = \mathbf{SMy}$ and the parameters β, n_{max} .

3- Iterate
$$(n_{max} \ge n \ge 0)$$
:

$$\begin{cases} \mathbf{a}^{n+1/2} = \{ \mathbf{S}(\mathbf{a}^n + \mathbf{M}(\mathbf{y} - \mathbf{M}\mathbf{S}^*\mathbf{a}^n)) \} \\ \forall \{ \ell \leq \ell_{max}, m \in (-\ell, .., \ell) \} : \\ \mathbf{a}_{\ell m}^{n+1} = \mathbf{a}_{\ell m}^n - \mathbf{a}_{\ell m}^{n+1/2} + \mathbf{U}_{\ell} \operatorname{prox}_{\beta || \cdot ||_{2, \mathbf{D}_{\ell}}^{2} - 1} \left[\mathbf{U}_{\ell}^{\mathbf{T}} (2\mathbf{a}_{\ell m}^{n+1/2} - \mathbf{a}_{\ell m}^{n}) \right] \end{cases}$$

with
$$\mathbf{a}_{\ell m}^n = [a_{T,\ell m}^n, a_{E,\ell m}^n, a_{B,\ell m}^n]^T$$

Inpainting Results (fskyT=0.9, fskyP=0.89)

0.591663

Input Maps



Masked Maps



Inpainted Maps





-0.646655

 $Q, \ell \leq 10$



 $U, \ell \leq 0$







Inpainting Results (fskyT=0.8, fskyP=0.8)

Input Maps







Masked Maps



Inpainted Maps











Inpainting Results (fskyT=0.72, fskyP=0.75)



Impact of Mask Size on Recovery

- Similarly to what performed for temperature only inpainting:
 - Impact of Mask Size on recovery of large scale CMB coefficients
 - Statistics on error per ℓ measured on 100 simulations per mask configuration:

$$E_X[\ell] = 100 imes \left\langle \left\langle \left\langle rac{|a_{X,\ell m}^i - a_{X,\ell m}^{ref}|^2}{C_{X,\ell}}
ight
angle_m
ight
angle_m
ight
angle_{i \in \{1,..,100\}}, X \in \{T,E,B\}$$



INPUT

INPAINTED







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✓ Extensions of Wiener-inpainting for polarised CMB

- Can be used for any correlated multichannel data set
- Require knowledge of the auto and cross-spectra.
- Douglas-Rachford algorithm adapted to this inpainting task.
- Results using inpainting on polarised data.
 - ➡ T and E well reconstructed using inpainting.
 - Similar behaviour relative to Fsky for T and E.
 - Inpainting cannot be used for the reconstruction of the B mode.

✓ **Reproducible Research** <u>http://www.cosmostat.org/software.html</u>

