

Sparsity based weak lensing map making

International Workshop on Cosmology and Sparsity 2 - Nice 2014

François Lanusse
Adrienne Leonard, Jean-Luc Starck

CosmoStat Laboratory
Laboratoire AIM, UMR CEA-CNRS-Paris 7, Irfu, SAp, CEA-Saclay



September 9, 2014

Layout

Mapping the 2D projected convergence

- The shear inversion problem

- The MRLens approach: inpainting and wavelet filtering

- A new combined approach

Mapping the 3D density contrast

- The 3D mapping problem

- The GLIMPSE Algorithm

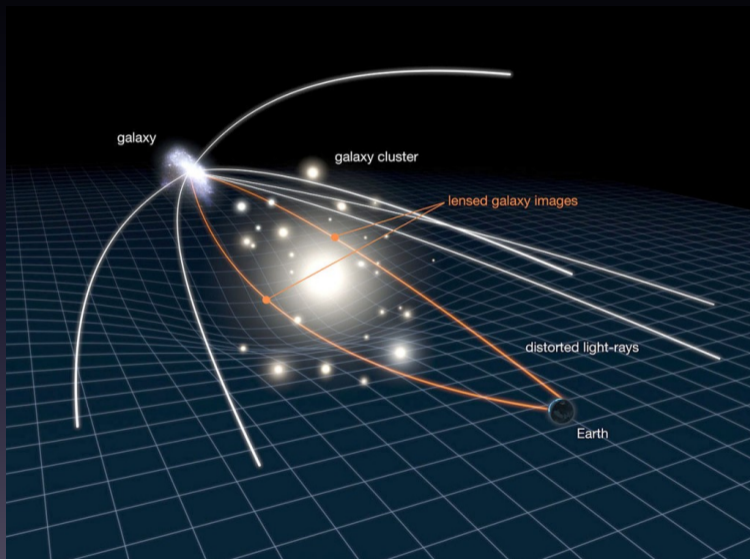
- Results

Detection of clusters using 2D or 3D lensing

- Motivations for the experiment

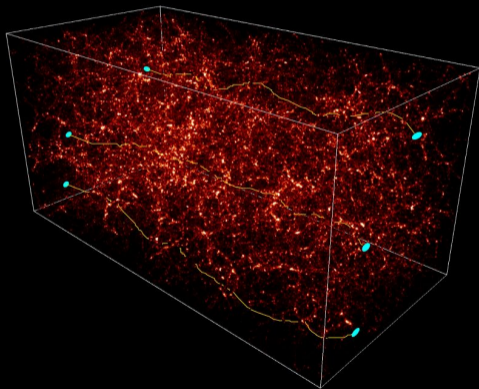
- Choice of parameters for both algorithms

- Results



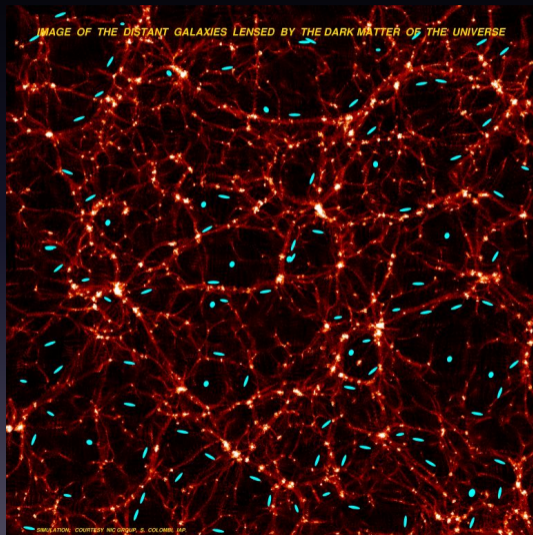
Mapping the 2D projected convergence
Mapping the 3D density contrast
Detection of clusters using 2D or 3D lensing

DEFLECTION OF LIGHT RAYS CROSSING THE UNIVERSE, EMITTED BY DISTANT GALAXIES



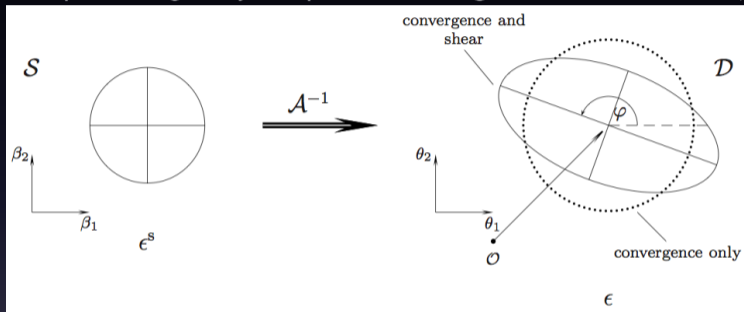
SIMULATION: COURTESY MC GROUP, S. COLOMBI (AP).

IMAGE OF THE DISTANT GALAXIES LENSED BY THE DARK MATTER OF THE UNIVERSE



SIMULATION: COURTESY MC GROUP, S. COLOMBI (AP).

Impact on galaxy shapes: **Convergence** κ and **shear** γ



$$\epsilon = \epsilon_i + \gamma \text{ with } \langle \epsilon_i \rangle = 0$$

$$\implies \langle \epsilon \rangle = \gamma$$

- The shear can be estimated by averaging galaxies ellipticities
 $\implies \gamma$ is our observable
- The convergence cannot be directly estimated

Layout

Mapping the 2D projected convergence

- The shear inversion problem

- The MRLens approach: inpainting and wavelet filtering

- A new combined approach

Mapping the 3D density contrast

- The 3D mapping problem

- The GLIMPSE Algorithm

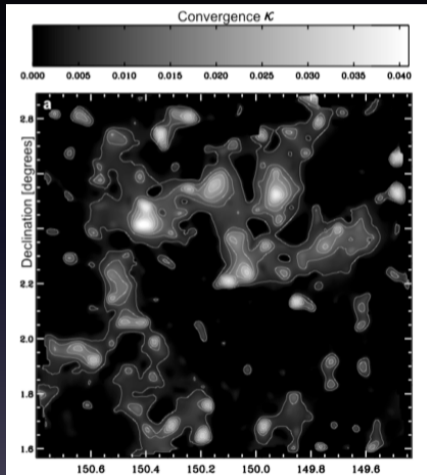
- Results

Detection of clusters using 2D or 3D lensing

- Motivations for the experiment

- Choice of parameters for both algorithms

- Results



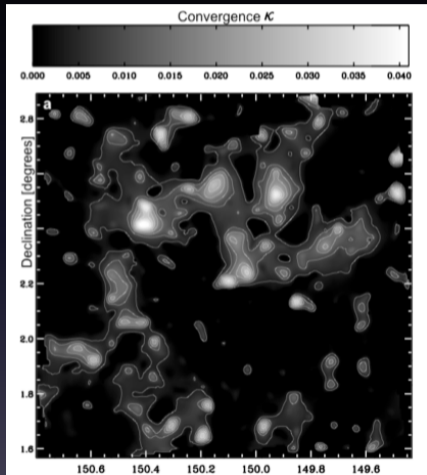
Convergence map of the COSMOS field, Massey et al. (2008)

- Why map the convergence ?

$$\kappa(\theta) = \int Q(z)\delta(\theta, z)$$

⇒ Projection of the 3D density contrast δ

- But κ is not directly observed:



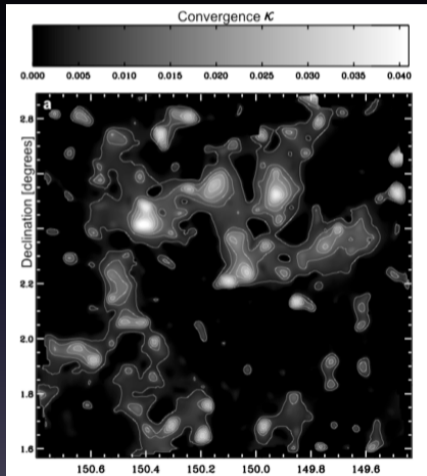
Convergence map of the COSMOS field, Massey et al. (2008)

- Why map the convergence ?

$$\kappa(\theta) = \int Q(z)\delta(\theta, z)$$

⇒ Projection of the 3D density contrast δ

- But κ is not directly observed:



Convergence map of the COSMOS field, Massey et al. (2008)

- Why map the convergence ?

$$\kappa(\theta) = \int Q(z)\delta(\theta, z)$$

⇒ Projection of the 3D density contrast δ

- **But** κ is not directly observed:

Link between shear and convergence

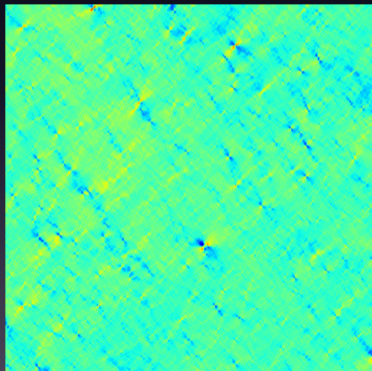
$$\begin{cases} \gamma_1 & = & \frac{1}{2}(\partial_1^2 - \partial_2^2) & \Psi \\ \gamma_2 & = & \partial_1 \partial_2 & \Psi \end{cases} \quad \kappa = \frac{1}{2}(\partial_1^2 + \partial_2^2) \Psi$$

measurable

unknown

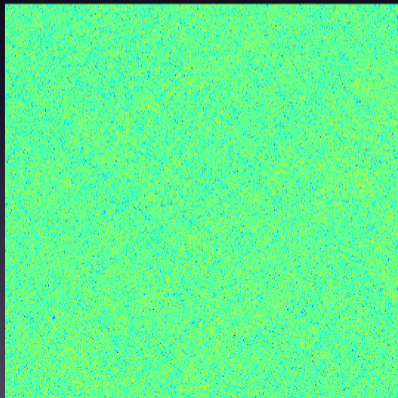
What makes the problem difficult ?

- Noisy shear measurements
- Missing data (Bright stars, CCD defects)



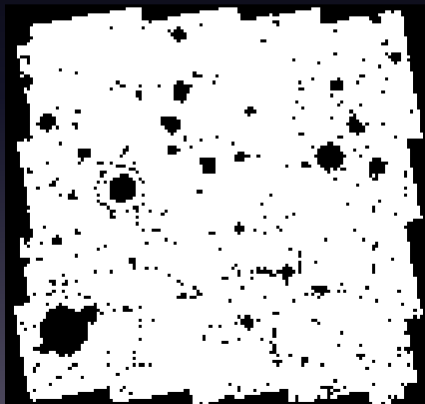
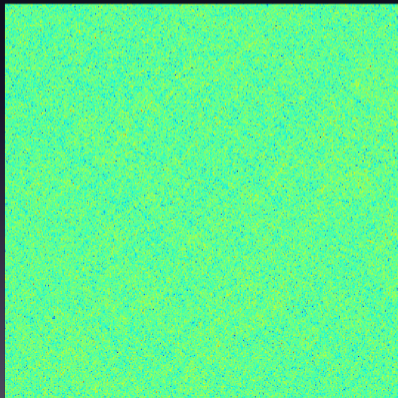
What makes the problem difficult ?

- Noisy shear measurements
- Missing data (Bright stars, CCD defects)



What makes the problem difficult ?

- Noisy shear measurements
- Missing data (Bright stars, CCD defects)



The MRLens approach:

1. **Bin the shear catalogue** on a regular grid \implies Empty pixels define a mask \mathbf{M}
2. **Sparse inpainting** to reconstruct a noisy inpainted convergence map κ_n (Pires et al. 2009):

$$\min_{\kappa} \|\Phi^t \kappa\|_0 \quad s.t. \quad \sum_i \|\gamma_i - \mathbf{M}(\mathbf{P}_i \star \kappa)\|_2^2 \leq \sigma$$

solved using MCA.

3. **Multiscale entropy filtering** to clean the noise (Starck et al. 2006):

$$\min_{\kappa} \|\kappa_n - \kappa\|_2 \quad s.t. \quad \sum_{j,k,l} h(w_{j,k,l})$$

where $w_{j,k,l}$ are the wavelet coefficients of κ and $h(w_{j,k,l}) = 0$ for significant coefficients (Multiresolution support).

The MRLens approach:

1. **Bin the shear** catalogue on a regular grid \implies Empty pixels define a mask \mathbf{M}
2. **Sparse inpainting** to reconstruct a noisy inpainted convergence map κ_n
(Pires et al. 2009):

$$\min_{\kappa} \|\Phi^t \kappa\|_0 \quad s.t. \quad \sum_i \|\gamma_i - \mathbf{M}(\mathbf{P}_i \star \kappa)\|_2^2 \leq \sigma$$

solved using MCA.

3. **Multiscale entropy filtering** to clean the noise (Starck et al. 2006):

$$\min_{\kappa} \|\kappa\|_0 \quad s.t. \quad \sum_{j,k,l} |w_{j,k,l}| \leq \sigma$$

where $w_{j,k,l}$ are the wavelet coefficients of κ and $h(w_{j,k,l}) = 0$ for significant coefficients (Multiresolution support).

The MRLens approach:

1. **Bin the shear** catalogue on a regular grid \implies Empty pixels define a mask \mathbf{M}
2. **Sparse inpainting** to reconstruct a noisy inpainted convergence map κ_n
(Pires et al. 2009):

$$\min_{\kappa} \|\Phi^t \kappa\|_0 \quad s.t. \quad \sum_i \|\gamma_i - \mathbf{M}(\mathbf{P}_i \star \kappa)\|_2^2 \leq \sigma$$

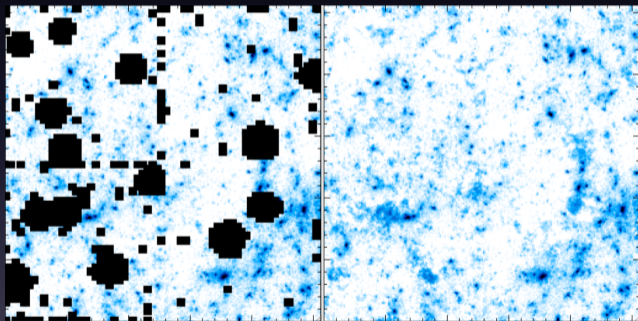
solved using MCA.

3. **Multiscale entropy filtering** to clean the noise (Starck et al. 2006):

$$\min_{\kappa} \|\kappa_n - \kappa\| \quad s.t. \quad \sum_{j,k,l} h(w_{j,k,l})$$

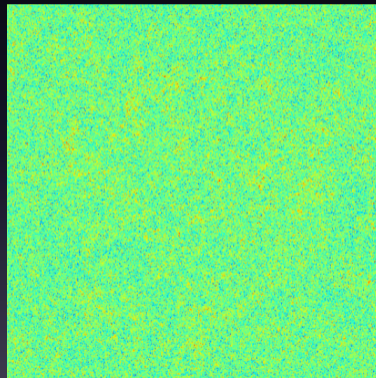
where $w_{j,k,l}$ are the wavelet coefficients of κ and $h(w_{j,k,l}) = 0$ for significant coefficients (Multiresolution support).

Sparse inpainting



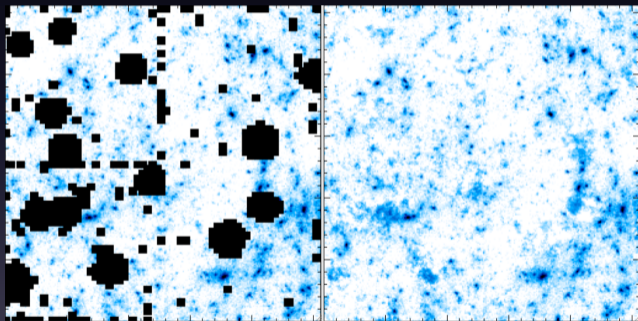
Pires et al. (2009)

Multiscale entropy filtering



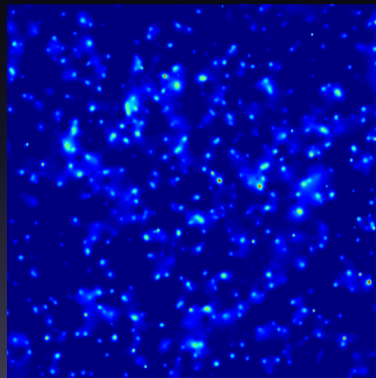
Starck et al. (2006)

Sparse inpainting



Pires et al. (2009)

Multiscale entropy filtering



Starck et al. (2006)

We propose a new approach, solving a single optimization problem:

$$\min_{\kappa \geq 0} \frac{1}{2} \underbrace{\| \Sigma^{-1/2} [g - \mathbf{P}_{\kappa\gamma} \kappa] \|_2^2}_{\text{Data fidelity}} + \underbrace{\lambda \| \Phi^t \kappa \|_1}_{\text{Sparsity constraint}}$$

where

- g is the measured shear on each galaxy
- κ is expressed on an **arbitrarily fine** grid
- Φ is a wavelet dictionary (starlet)

Nonequispaced FFT

The operator $\mathbf{P}_{\kappa\gamma}$ is implemented in Fourier space and evaluated at each galaxy position using **NFFT**^a. **$\mathbf{P}_{\kappa\gamma}$ is not directly invertible.**

^a<http://www-user.tu-chemnitz.de/potts/nfft>

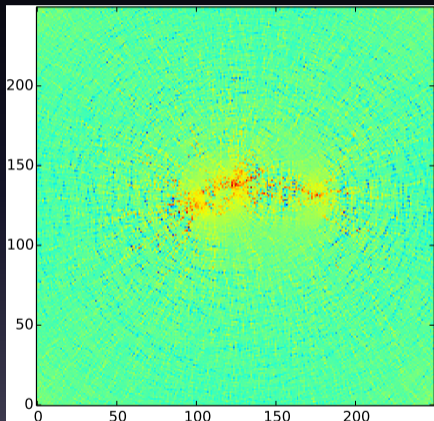
$$\min_{\kappa \geq 0} \frac{1}{2} \underbrace{\| \Sigma^{-1/2} [g - \mathbf{P}_{\kappa\gamma} \kappa] \|_2^2}_{\text{Data fidelity}} + \underbrace{\lambda \| \Phi^t \kappa \|_1}_{\text{Sparsity constraint}}$$

- Solved using a **Generalised Forward-Backward** (Raguet et al. 2011)
- Proximity operator of the ℓ_1 constraint computed using a simple FISTA (Beck and Teboulle 2009)
- **Regularisation parameter defined with respect to the noise level**

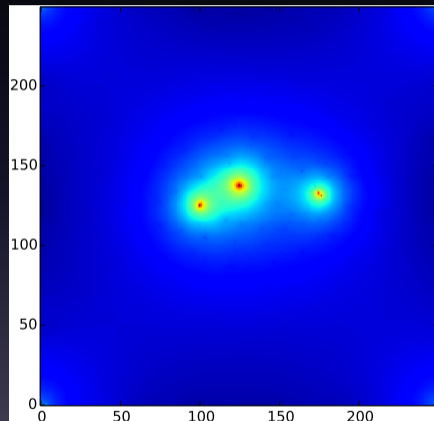
$$\lambda_j(x, y) = k\sigma_j(x, y)$$

with $\sigma_j(x, y)$ estimated for each wavelet coefficient by randomisation of the data.

Example on noise free simulation with a mean of 0.16 galaxy per pixel:

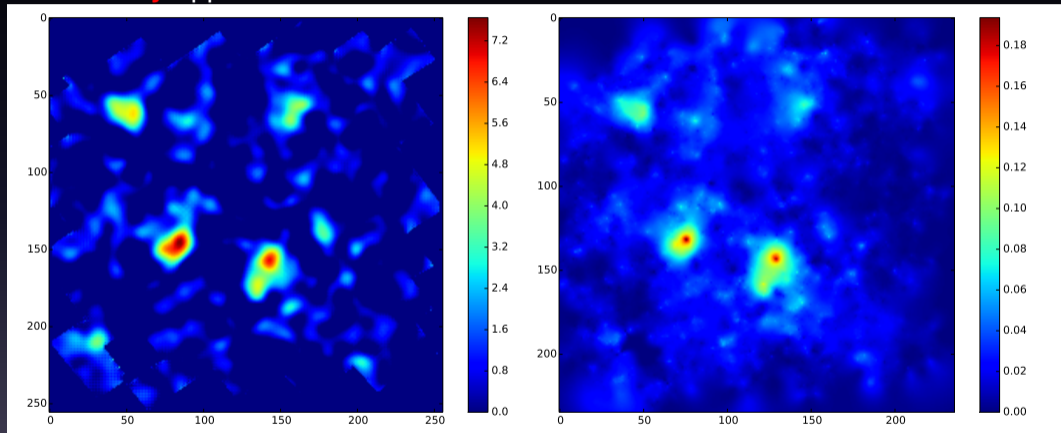


(a) $P_{\kappa\gamma}^*$ applied to the data



(b) Reconstruction after convergence

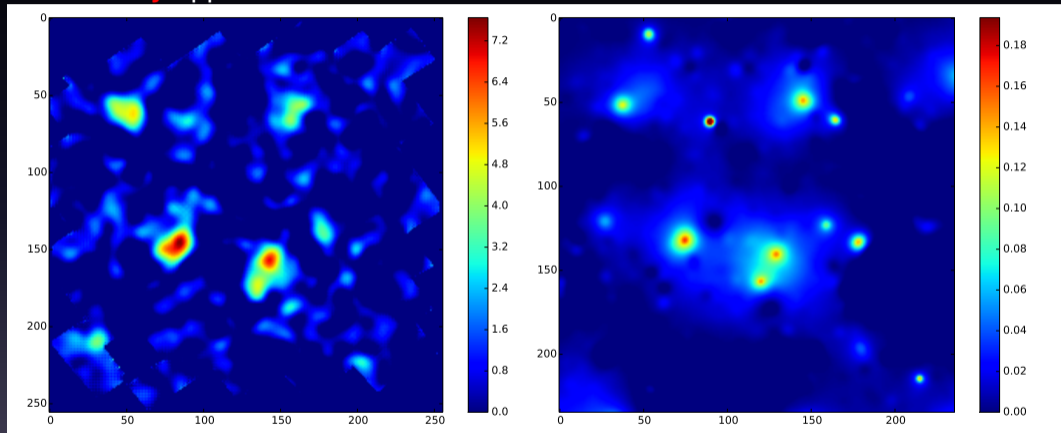
Preliminary application to STAGES Abell 901/902 Cluster



Left: Convergence Signal to Noise map from Heymans et al. (2008)

Right: Convergence reconstructed with this method

Preliminary application to STAGES Abell 901/902 Cluster



Left: Convergence Signal to Noise map from Heymans et al. (2008)
Right: Convergence reconstructed using MRLens

Layout

Mapping the 2D projected convergence

The shear inversion problem

The MRLens approach: inpainting and wavelet filtering

A new combined approach

Mapping the 3D density contrast

The 3D mapping problem

The GLIMPSE Algorithm

Results

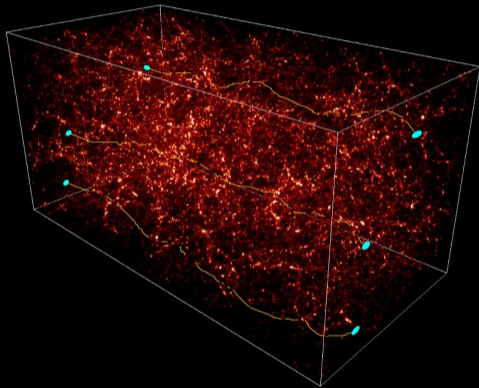
Detection of clusters using 2D or 3D lensing

Motivations for the experiment

Choice of parameters for both algorithms

Results

DEFLECTION OF LIGHT RAYS CROSSING THE UNIVERSE, EMITTED BY DISTANT GALAXIES

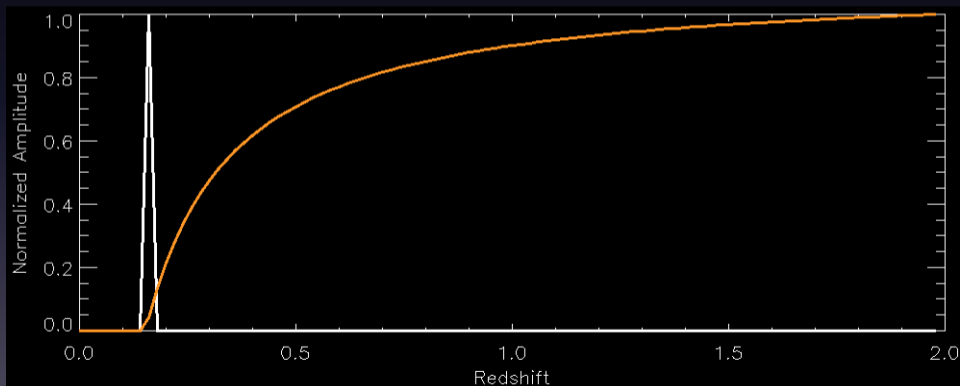


SIMULATION: COURTESY MC GROUP, S. COLOMBI, IAP

- With current and next generation lensing surveys, the redshift of the galaxies will be known from photometry.
- Combining shear and redshift we want to infer the 3D matter distribution

$$\kappa(\theta, \chi) = \frac{3H_0^2 \Omega_m}{2c^2} \int_0^\chi d\chi' \frac{f_K(\chi') f_K(\chi - \chi')}{f_K(\chi)} \frac{\delta(f_K(\chi')\theta, \chi')}{a(\chi')}$$

Redshift dependence of the convergence:



- **The 3D Reconstruction Problem:**

$$\underbrace{\gamma}_{\text{shear}} = \mathbf{P} \mathbf{Q} \underbrace{\delta}_{\text{overdensity}} + \underbrace{n}_{\text{noise}}$$

\mathbf{P} and \mathbf{Q} are the **tangential** and **line of sight** lensing operators

On the bright side:

- linear problem

On the other side:

- **ill-posed** inverse problem
- extremely noisy shears
- **photometric redshifts** errors
- missing data

- **The 3D Reconstruction Problem:**

$$\underbrace{\gamma}_{\text{shear}} = \mathbf{P} \mathbf{Q} \underbrace{\delta}_{\text{overdensity}} + \underbrace{n}_{\text{noise}}$$

\mathbf{P} and \mathbf{Q} are the **tangential** and **line of sight** lensing operators

On the bright side:

- linear problem

On the other side:

- **ill-posed** inverse problem
- extremely **noisy shears**
- **photometric redshifts** errors
- missing data

Two linear methods have been published to approach the 3D weak lensing problem:

$$\gamma = \mathbf{R}\delta + N$$

where N is assumed to be uncorrelated Gaussian noise of diagonal Σ and $\mathbf{R} = \mathbf{P}_{\gamma\kappa} \mathbf{Q}$.

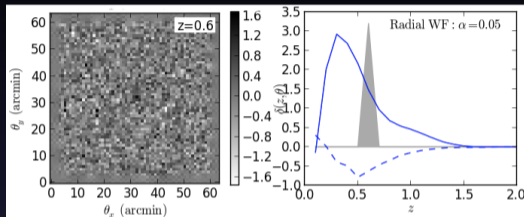
- Wiener Filtering in Simon et al. (2009):

$$\hat{s}_{MV} = [\alpha Id + SR^* \Sigma^{-1} R]^{-1} SR^* \Sigma^{-1} d$$

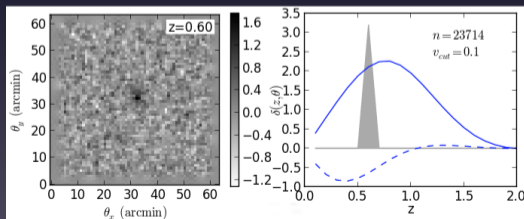
- SVD Regularization in VanderPlas et al. (2011):

$$\hat{s}_{SVD} = V \Lambda^{-1} U^* \Sigma^{1/2} d$$

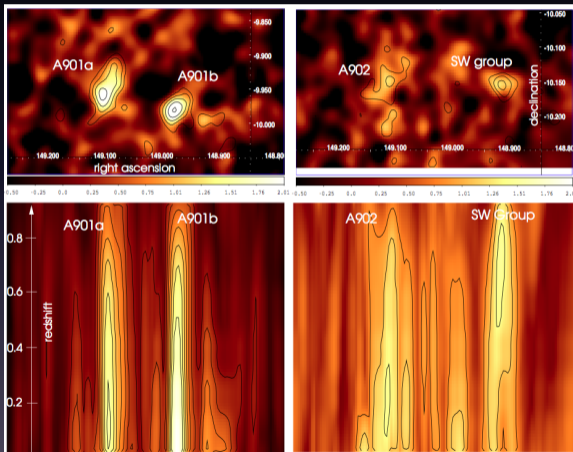
- Wiener filtering:



- SVD:



Wiener filter reconstruction of the STAGES Abell A901/2 superclusters, from *Simon et al. (2012)*



Limitations of linear methods

- In both cases:
 - very poor redshift accuracy (structures are smeared in l.o.s.)
 - systematic bias in reconstructed redshift
 - overall noisy reconstructions
- These methods **do not aim to reconstruct the dark matter overdensity δ** , only Signal to Noise Ratios.

GLIMPSE : Gravitational Lensing Inversion and MaPping with Sparse Estimators.

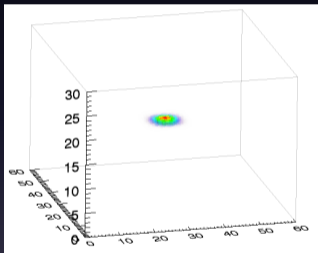
(Leonard, Lanusse, Starck 2014) [arxiv:1308.1353](#)

- We propose a new sparsity based approach to reconstruct the **overdensity** δ
- Inversion of the lensing kernel regularised by a synthesis sparsity prior:

$$\min_{\alpha} \frac{1}{2} \underbrace{\| \Sigma^{-1/2} [\gamma - \mathbf{PQ}\Phi\alpha] \|_2^2}_{\text{Data fidelity}} + \underbrace{\lambda \| \alpha \|_1}_{\text{Sparsity constraint}}$$

The 2 ingredients of the **GLIMPSE** reconstruction technique:

- a **wavelet based dictionary** adapted to dark matter halos.



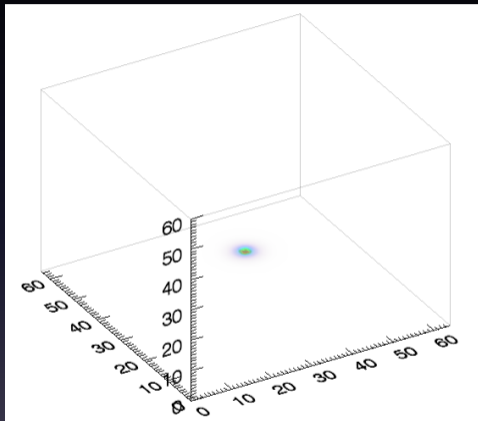
- a **Fast Iterative Soft Thresholding Algorithm** to solve the optimisation problem.

A few practical considerations:

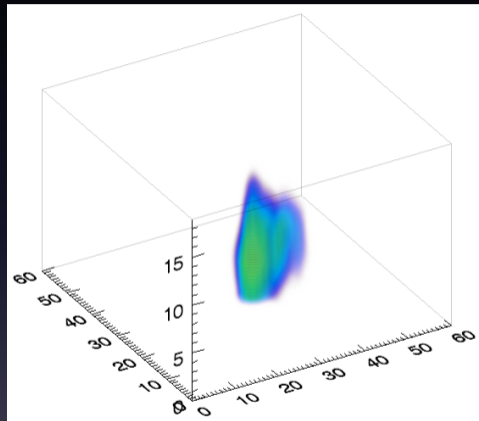
- Regularisation parameter is set according to the level of noise
- The noise on the residuals is estimated using MAD at each iteration
- We use Firm thresholding to avoid bias in the results
- The threshold level is progressively lowered to $k_{\min}\sigma$, typically $k_{\min} = 4$

The algorithm in action on an N-body simulation:

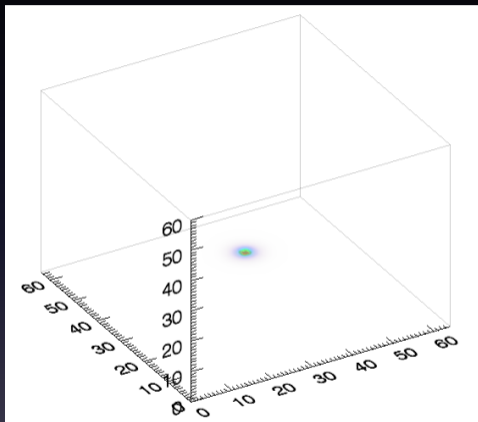
(Loading Video...)



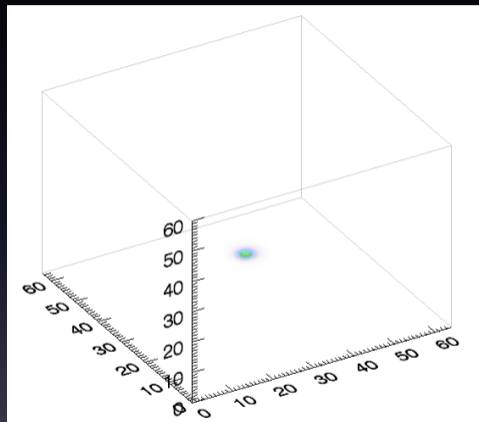
(a) Input **simulated density contrast**
for an NFW halo



(b) **SNR map thresholded at 4.5σ** using
Transverse Wiener Filtering



(a) Input **simulated density contrast** for an NFW halo



(b) **Density contrast reconstruction** using **GLIMPSE**

Single halo simulations

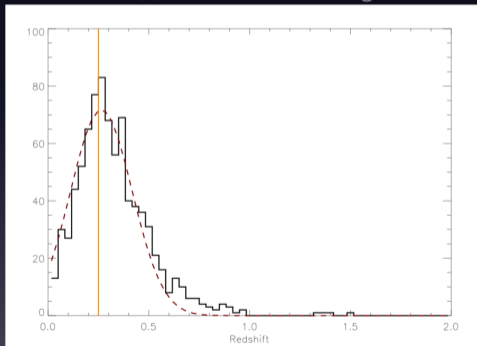
- One NFW profile at the center of a 60x60 arcmin field
- Noise and redshift errors corresponding to an Euclid-like survey
- Mass varying between 3.10^{13} and $1.10^{15} h^{-1} M_{\odot}$
- Redshifts between 0.05 and 1.55

We ran 1000 noise realisations on each of the 96 fields.

Redshift Estimation

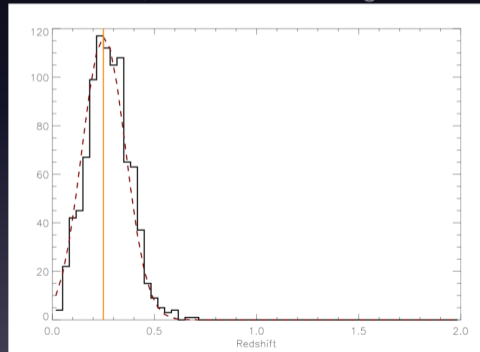
Example of 2 NFW halos at $z=0.25$

$$m_{vir} = 4.10^{14} h^{-1} M_{\odot}$$



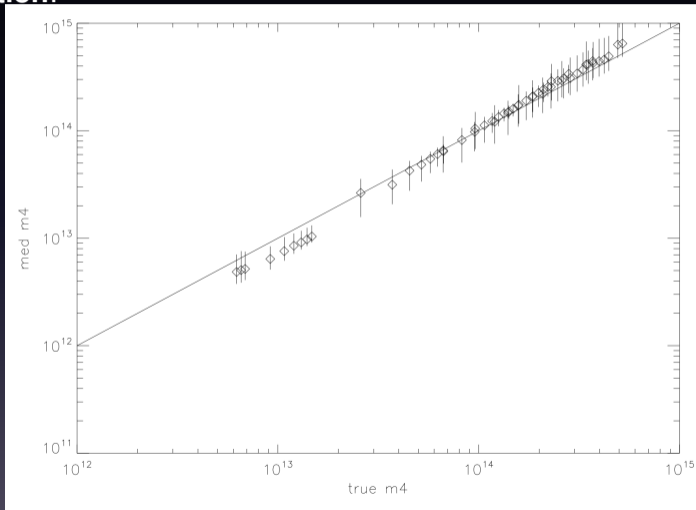
$$\sigma_z = 0.15$$

$$m_{vir} = 8.10^{14} h^{-1} M_{\odot}$$



$$\sigma_z = 0.1$$

Mass estimation:



Layout

Mapping the 2D projected convergence

The shear inversion problem

The MRLens approach: inpainting and wavelet filtering

A new combined approach

Mapping the 3D density contrast

The 3D mapping problem

The GLIMPSE Algorithm

Results

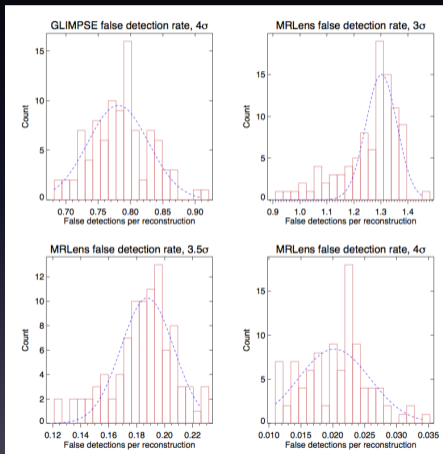
Detection of clusters using 2D or 3D lensing

Motivations for the experiment

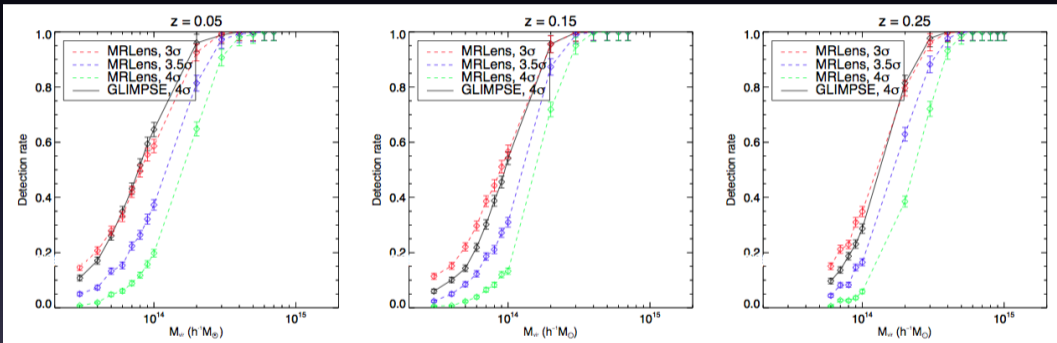
Choice of parameters for both algorithms

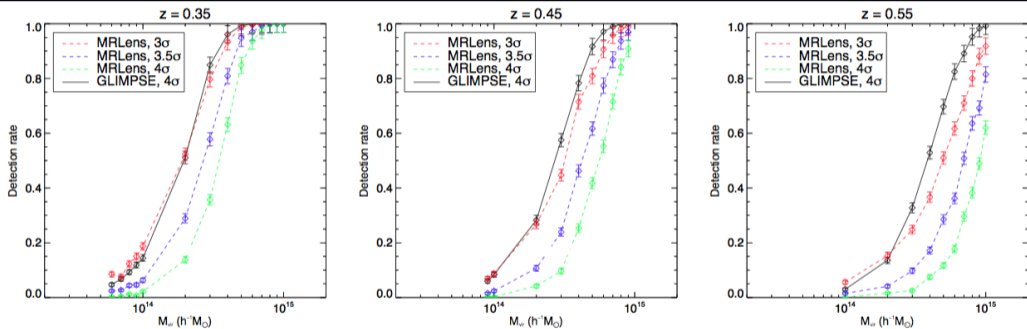
Results

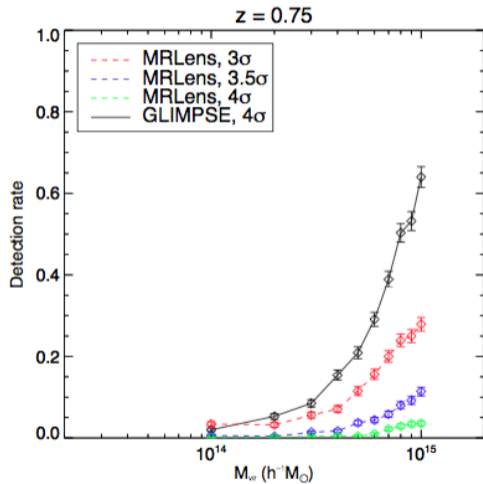
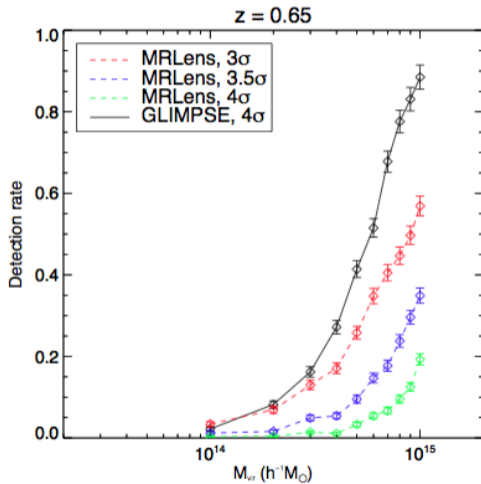
- To detect galaxy clusters from the weak lensing signal, is it better to look at the projected convergence or at the reconstructed 3D density ?
(Leonard, Lanusse, Starck 2014), submitted, arxiv:14xx.xxxx
- To answer this question, we use the previous set of simulations and apply a standard MRLens denoising procedure to the projected 2D convergence maps.
- We look at the true and false detection rate of the central cluster from the 2D and 3D reconstructions.



- We adjust the 2D detection level to yield the same false detection rate as in 3D
- 3D threshold: $4\sigma \iff$ 2D threshold: $3 - 3.5\sigma$







Conclusion:

- Improvement of sparsity based 2D mapping without binning of the data
- GLIMPSE represents a significant improvement over linear 3D mapping techniques (reconstruction of the density contrast)
- Strong case for the 3D reconstruction which is very competitive for detecting higher redshift clusters.

www.cosmostat.org/glimpse.html

Thank you for your attention.