

An Extremely Efficient Algorithm for Mode-Coupling Integrals in Cosmological Perturbation Theory

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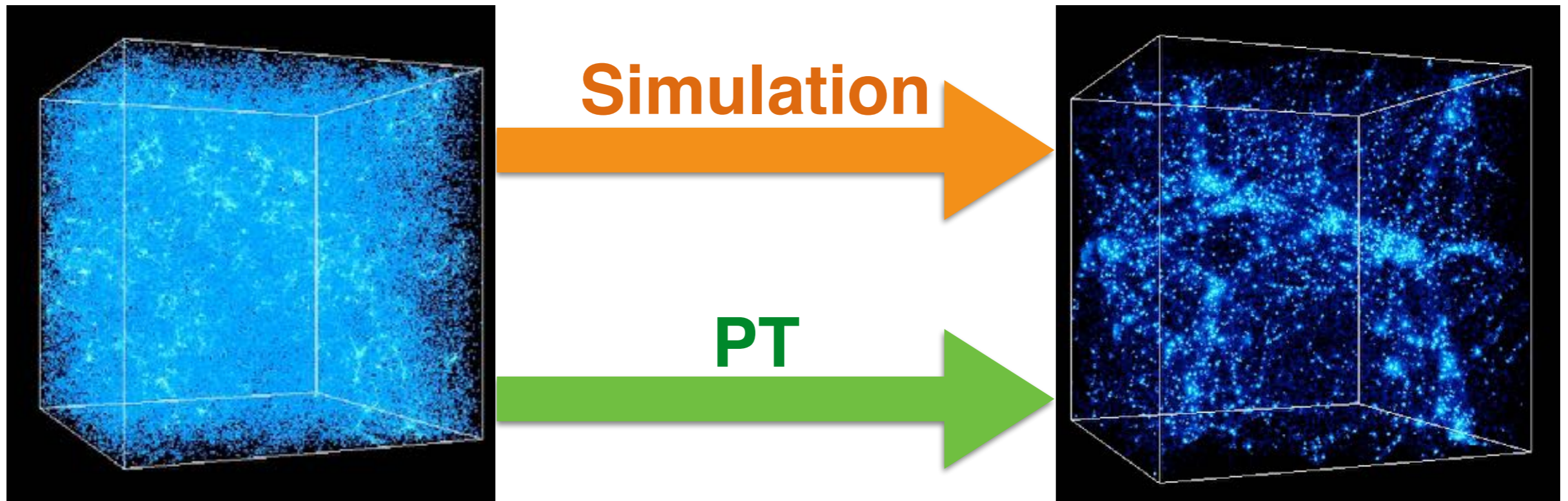
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Collaborators: Jonathan Blazek, Christopher Hirata, Joseph McEwen

McEwen, **XF**, Hirata, Blazek, JCAP 09,015(2016)

XF, Blazek, McEwen, Hirata, JCAP 02,030(2017)

Perturbation Theory for LSS



Initial: Homogeneous
+ Tiny Density Fluctuations

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LSS

PT:

- Much faster
- Valid at linear and mildly nonlinear regime

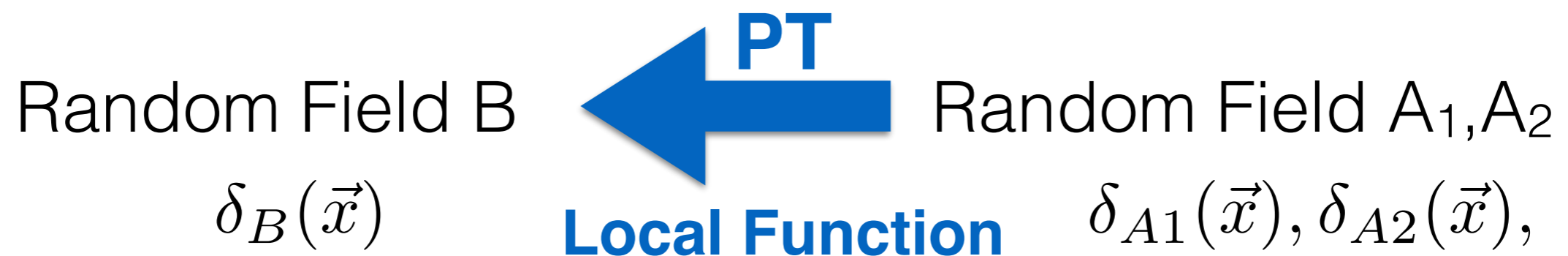
PT is very important for cosmology

Nonlinearity of PT in General



$$\delta_B(\vec{x}) = b_1 \delta_A(\vec{x}) + \frac{1}{2} b_2 \delta_A^2(\vec{x}) + \dots$$

Nonlinear; Convolution in Fourier Space



$$\delta_B \in \{ \delta_{A_1}, \delta_{A_2}, \delta_{A_1}^2, \delta_{A_2}^2, \delta_{A_1} \delta_{A_2}, \dots \}$$

Nonlinearity of PT in General

Example 0: Nonlinear Matter Density

$\delta_{\text{NL}}(\vec{x})$ ← **Local Function** $\delta_{\text{lin}}(\vec{x})$

$$\delta_{\text{NL}}(\vec{x}) = \delta_{\text{lin}}(\vec{x}) + \delta^{(2)}(\vec{x}) + \delta^{(3)}(\vec{x}) + \dots$$

↓ ↓
NL Contribution

Example 1: Galaxy Bias

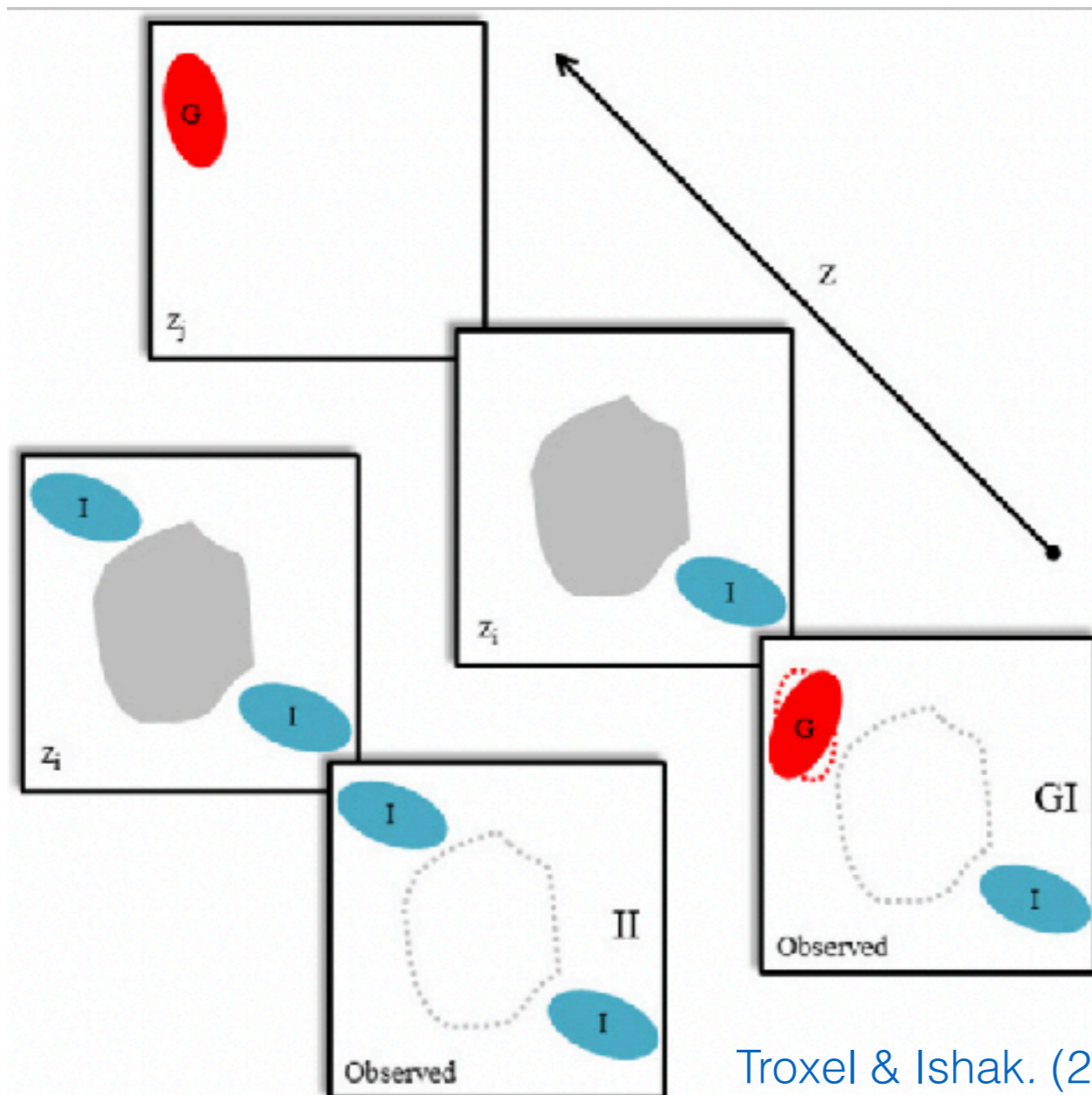
$\delta_g(\vec{x})$ ← **Local Function** $\delta_m(\vec{x}), \vec{v}(\vec{x}),$
 $s_{ij}(\vec{x}), \dots$

NL terms: $\delta_m^2, v^2, s^2, \dots$

Nonlinearity of PT in General

Example 2: Intrinsic Alignments (IA)

$$\gamma = \gamma_G + \gamma_I \longrightarrow \langle \gamma\gamma \rangle = \langle \gamma_G\gamma_G \rangle + 2\langle \gamma_G\gamma_I \rangle + \langle \gamma_I\gamma_I \rangle$$



**Lensing
Signal**

**IA
Contamination**

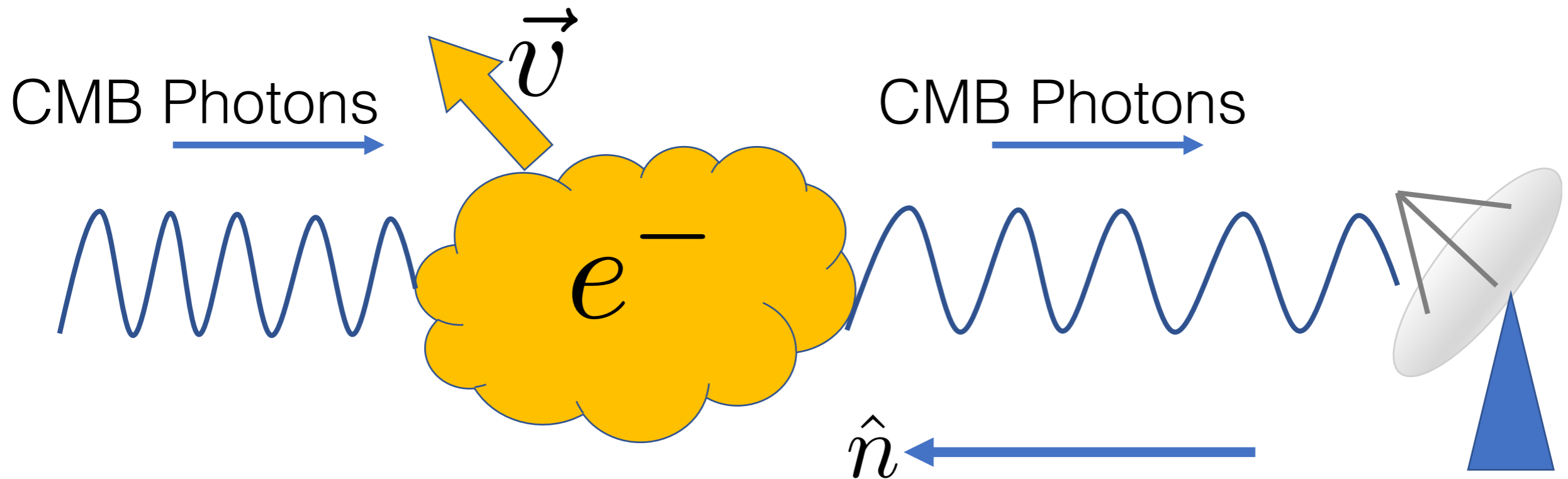
$$\frac{\partial \gamma_I(\hat{n})}{\partial \chi} \propto \tilde{\gamma}_I \propto (1 + \delta_g) \gamma_I$$

\propto tidal field

NL Contribution

Nonlinearity of PT in General

Example 3: CMB Secondary Effects



Doppler Effect:

$$\delta T \propto -(1 + \delta_m) \hat{n} \cdot \vec{v}$$

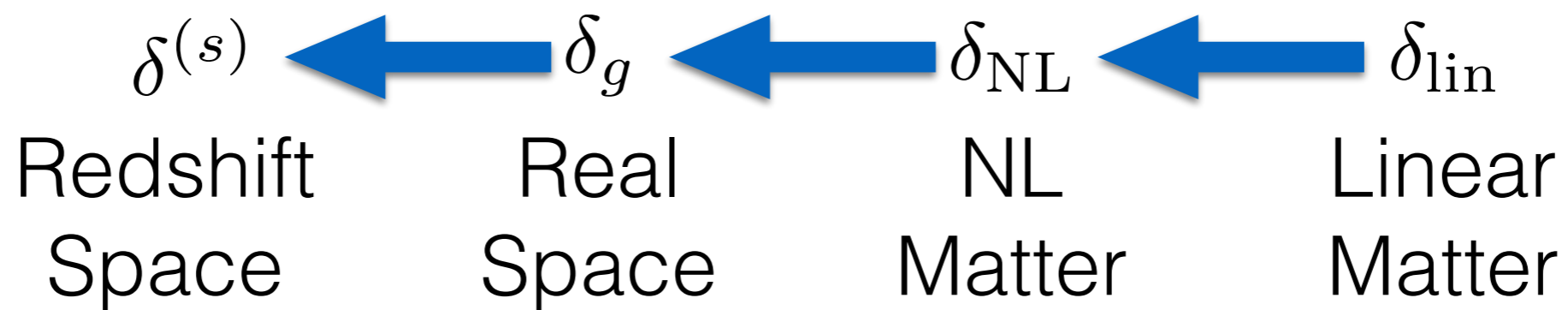
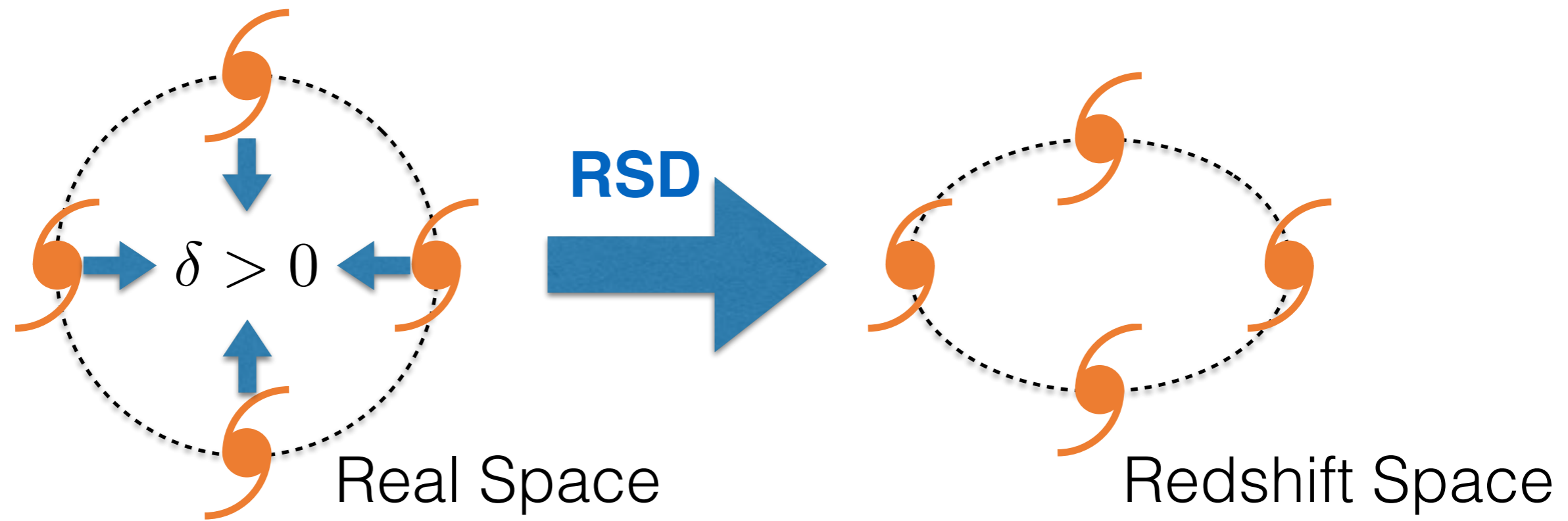
↓

$$\delta_{A1} \delta_{A2}$$

NL Coupling in C_l

Nonlinearity of PT in General

Example 4: Redshift Space Distortion



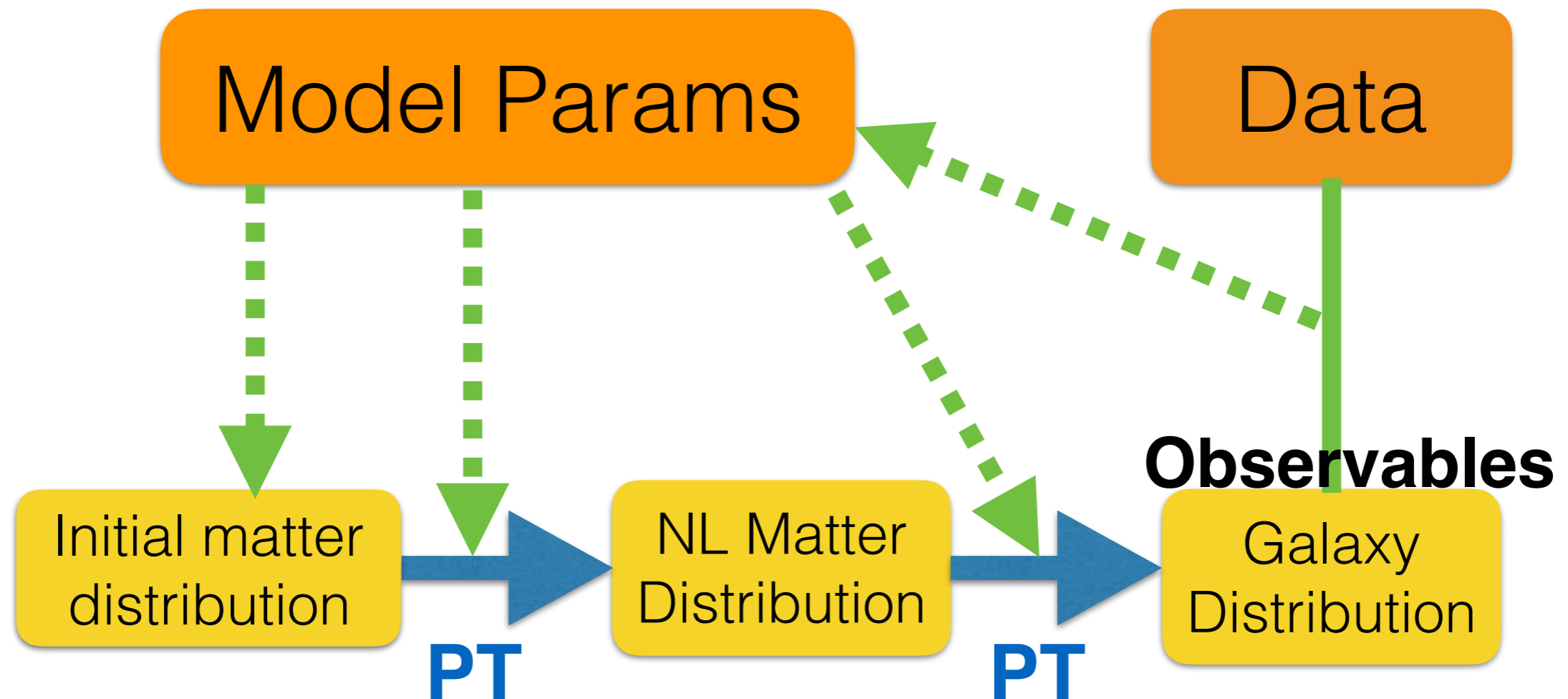
Many NL Coupling Terms!

Practical Issue in PT

Slow!

Practical Issue in PT

Example Sketch: Galaxy Clustering



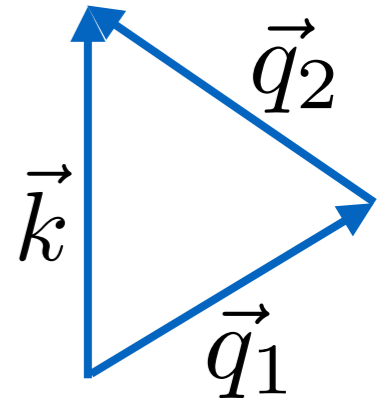
A chain may run 10^4 - 10^5 or more evaluations!

FAST-PT does ALL!

Scalar quantity:

McEwen *et al.* (2016)

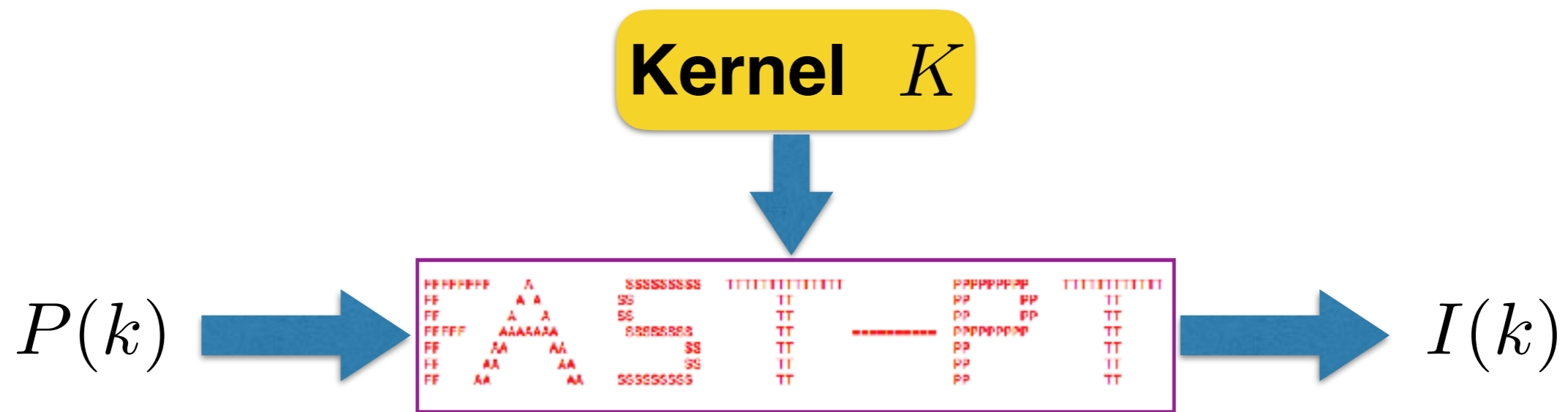
$$I(k) = \int \frac{d^3 \mathbf{q}_1}{(2\pi)^3} K(\hat{\mathbf{q}}_1 \cdot \hat{\mathbf{q}}_2, q_1, q_2) P(q_1) P(q_2)$$



Tensor quantity:

Fang *et al.* (2017)

$$I(k) = \int \frac{d^3 \mathbf{q}_1}{(2\pi)^3} K(\hat{\mathbf{q}}_1 \cdot \hat{\mathbf{q}}_2, \hat{\mathbf{q}}_1 \cdot \hat{\mathbf{k}}, \hat{\mathbf{q}}_2 \cdot \hat{\mathbf{k}}, q_1, q_2) P(q_1) P(q_2)$$



Scalar Quantity

Example: Matter Power Spectrum

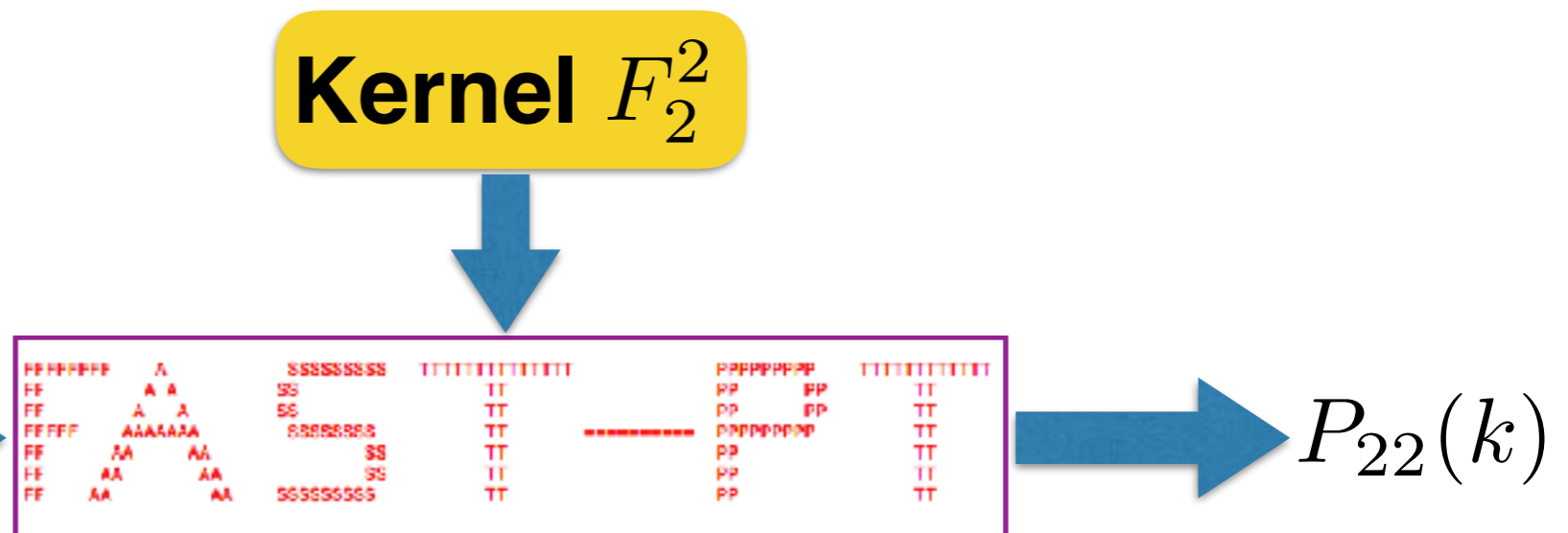
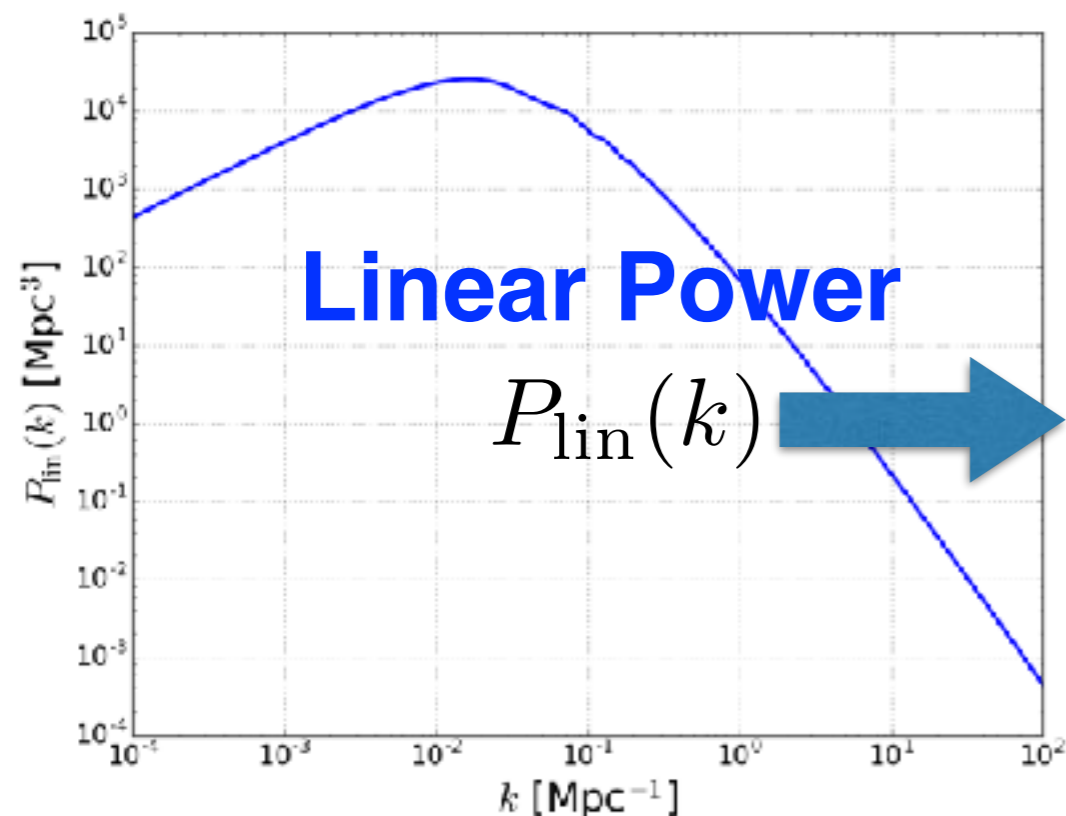
with leading order NL: $P_{\text{NL}}(k) = P_{\text{lin}}(k) + P_{22}(k) + P_{13}(k)$

$$P_{22}(k) = 2 \int \frac{d^3 q_1}{(2\pi)^3} P_{\text{lin}}(q_1) P_{\text{lin}}(|\vec{k} - \vec{q}_1|) F_2^2(\vec{q}_1, \vec{k} - \vec{q}_1)$$

Kernel

Brute-force: $\mathcal{O}(N^3)$

Convolution, 3d: SLOW!



Scalar FAST-PT Algorithm

McEwen *et al.* (2016)

Key Ideas:

1. Convolution $\xrightarrow{\text{F.T.}}$ Multiplication
2. Dark matter fluid eqs. with gravity: **scale-invariant** \rightarrow Eigenfunction of scale translation: power-law

$$P_{22} \in \{J_{\alpha\beta\ell}\} \quad J_{\alpha\beta\ell}(k) = \int \frac{d^3q_1}{(2\pi)^3} q_1^\alpha q_2^\beta \mathcal{P}_\ell(\hat{q}_1 \cdot \hat{q}_2) P_{\text{lin}}(q_1) P_{\text{lin}}(q_2)$$

Basis, Finite

\downarrow F.T.

$$\vec{q}_2 = \vec{k} - \vec{q}_1$$

$$\bar{J}_{\alpha\beta\ell}(r) = \frac{(-1)^\ell}{4\pi^4} I_{\alpha\ell}(r) I_{\beta\ell}(r)$$

Reduce to 1d: $I_{\alpha\ell}(r) = \int dk k^{\alpha+2} j_\ell(kr) P_{\text{lin}}(k) \leftarrow \sum_{m=-N/2}^{N/2} c_m k^{\nu+i\eta_m}$

Power-law decomposition

All we need: log-spaced FFTs \rightarrow NlogN

Runtime Achievement

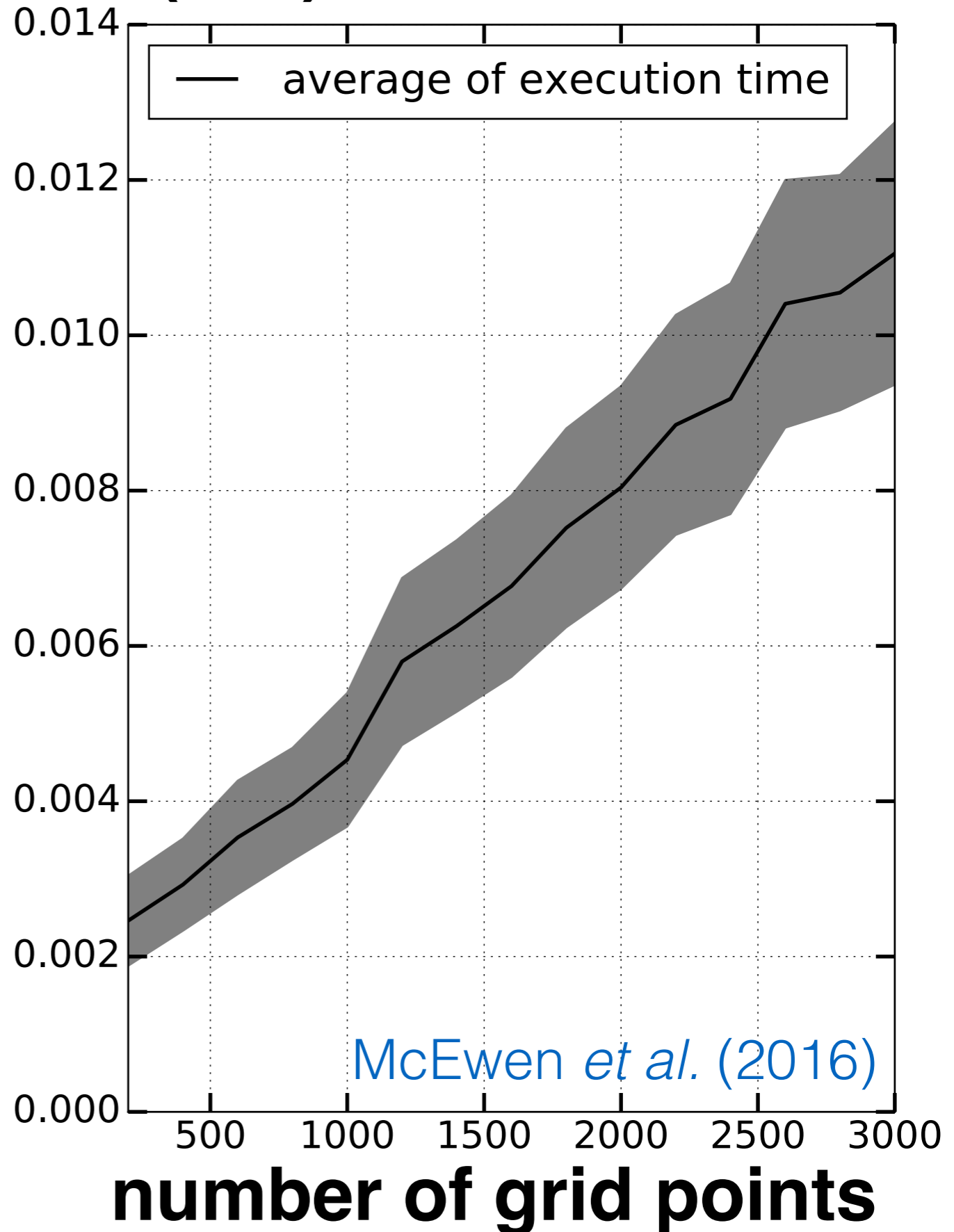
$\leq 0.01\text{sec}!$

vs.

Conventional Method:
~minutes for 3000 points

$\mathcal{O}(N^3) \longrightarrow \mathcal{O}(N \log N)$

time (sec)



Tensor FAST-PT Algorithm

Fang *et al.* (2017)

General Form:

$$I(k) = \int \frac{d^3 \mathbf{q}_1}{(2\pi)^3} K(\hat{\mathbf{q}}_1 \cdot \hat{\mathbf{q}}_2, \hat{\mathbf{q}}_1 \cdot \hat{\mathbf{k}}, \hat{\mathbf{q}}_2 \cdot \hat{\mathbf{k}}, q_1, q_2) P(q_1) P(q_2)$$

$$\vec{q}_2 = \vec{k} - \vec{q}_1$$

$I \in \{I_{l_1 l_2 l}^{\alpha\beta}\}$ Basis, Finite

$$I_{l_1 l_2 l}^{\alpha\beta}(k) = \int \frac{d^3 \mathbf{q}_1}{(2\pi)^3} q_1^\alpha q_2^\beta \mathcal{P}_{l_1}(\hat{\mathbf{q}}_2 \cdot \hat{\mathbf{k}}) \mathcal{P}_{l_2}(\hat{\mathbf{q}}_1 \cdot \hat{\mathbf{k}}) \mathcal{P}_l(\hat{\mathbf{q}}_1 \cdot \hat{\mathbf{q}}_2) P(q_1) P(q_2)$$

Change Basis

$$Y_{J_1 M_1}(\hat{\mathbf{q}}_1) Y_{J_2 M_2}(\hat{\mathbf{q}}_2) Y_{J_k M_k}(\hat{\mathbf{k}})$$

k-dependence Separable!

Reduce to scalar FAST-PT !

Applications

Scalar:

Nonlinear matter power in Standard PT

Renormalization Group Approach

Nonlinear Galaxy Bias, ...

DES is using FAST-PT for galaxy bias and IA calculations!

Krause *et al.* (2017)

Tensor:

Intrinsic Alignment

Secondary Effects in CMB

Redshift Space Distortions, ...

Summary

Scalar: Nonlinear matter power, Renormalization Group Approach, Galaxy Bias, etc.

Tensor: Intrinsic Alignment, Secondary Effects in CMB, Redshift Space Distortions, etc.

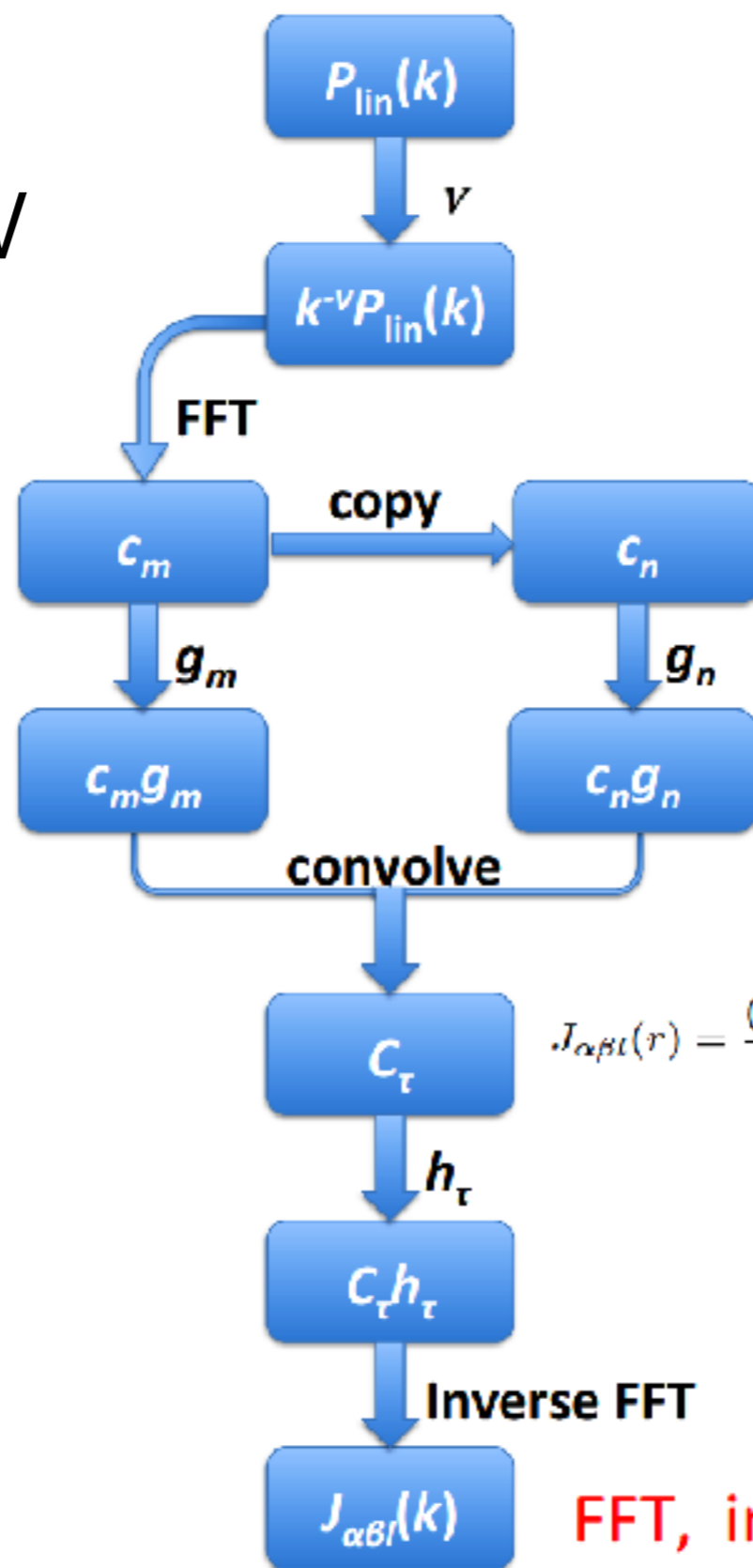
- Versatile
- Fast
- In **Python**, User-Friendly!
- Public on Github with User Manual
- Incorporated in DES pipeline

**Feel The Speed
Now!**

[https://github.com/
JoeMcEwen/FAST-PT](https://github.com/JoeMcEwen/FAST-PT)

```
FFFFFFFF      A      SSSSSSSSS  TTTTTTTTTTTTTTT  PPPPPPPPP  TTTTTTTTTTTTTTT
FF           A A    SS           TT           PP           PP           TT
FF           A  A    SS           TT           PP           PP           TT
FFFFF      AAAAAA  SSSSSSSS  TT           =====  PPPPPPPPP  TT
FF          AA      AA      SS           TT           PP           TT
FF          AA      AA      SS           TT           PP           TT
FF          AA      AA      SSSSSSSS  TT           PP           TT
```


Backup: Flow chart



$$P_{\text{lin}}(k) = \sum_{m=-N/2}^{N/2} c_m k^{\nu+i\eta_m}$$

$$\eta_m = \frac{2\pi m}{N\Delta} \quad \Delta = \ln k_{i+1} - \ln k_i$$

$$g_m = \frac{\Gamma[(l+3+\nu+\alpha+i\eta_m)/2]}{\Gamma[(l-\nu-\alpha-i\eta_m)/2]}$$

$$g_n = \frac{\Gamma[(l+3+\nu+\beta+i\eta_n)/2]}{\Gamma[(l-\nu-\beta-i\eta_n)/2]}$$

$$J_{\alpha\beta l}(r) = \frac{(-1)^l}{8\pi^3} \sum_{m=-\frac{N}{2}}^{\frac{N}{2}} \sum_{n=-\frac{N}{2}}^{\frac{N}{2}} c_m g_m c_n g_n 2^{3|2\nu+i(\eta_m+\eta_n)}$$

FFT, inverse FFT and convolution are all $N \log N$ algorithms
 → Much faster than N^3

Backup Slide

Power spectrum:

$$\langle \delta(\vec{k}) \delta^*(\vec{k}') \rangle = (2\pi)^3 \delta_D^3(\vec{k} - \vec{k}') P(k)$$

Perturbative Expansion:

$$\delta(\vec{k}) = \delta^{(1)}(\vec{k}) + \delta^{(2)}(\vec{k}) + \delta^{(3)}(\vec{k}) + \dots$$

$$\delta^{(n)}(\vec{k}) = \int \frac{d^3 q_1}{(2\pi)^3} \dots \frac{d^3 q_n}{(2\pi)^3} \delta_D^3\left(\vec{k} - \sum_{i=1}^n \vec{q}_i\right) \underbrace{F_n(\vec{q}_1, \dots, \vec{q}_n)}_{\text{Kernel}} \delta^{(1)}(\vec{q}_1) \dots \delta^{(1)}(\vec{q}_n)$$

Equations for 1-Loop

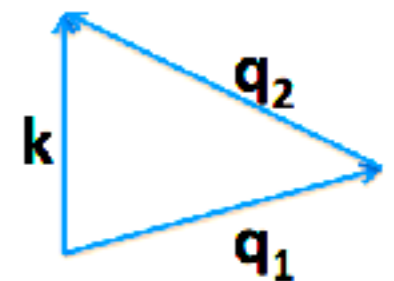
$$P_{1\text{-loop}}(k) = P_{\text{lin}}(k) + P_{22}(k) + P_{13}(k)$$

$$P_{22}(k) = 2 \int \frac{d^3 q}{(2\pi)^3} P_{\text{lin}}(q) P_{\text{lin}}(|\vec{k} - \vec{q}|) F_2^2(\vec{q}, \vec{k} - \vec{q})$$

$$F_2(\vec{q}_1, \vec{q}_2) = \frac{5}{7} + \frac{\vec{q}_1 \cdot \vec{q}_2}{2q_1 q_2} \left(\frac{q_2}{q_1} + \frac{q_1}{q_2} \right) + \frac{2}{7} \left(\frac{\vec{q}_1 \cdot \vec{q}_2}{q_1 q_2} \right)^2$$

$$P_{13}(k) = \frac{k^3}{252(2\pi)^2} P_{\text{lin}}(k) \int dr r^2 P_{\text{lin}}(kr) Z(r)$$

$$Z(r) = \frac{12}{r^4} - \frac{158}{r^2} + 100 - 42r^2 + \frac{3}{r^5} (7r^2 + 2)(r^2 - 1)^3 \ln \left(\frac{r+1}{|r-1|} \right)$$



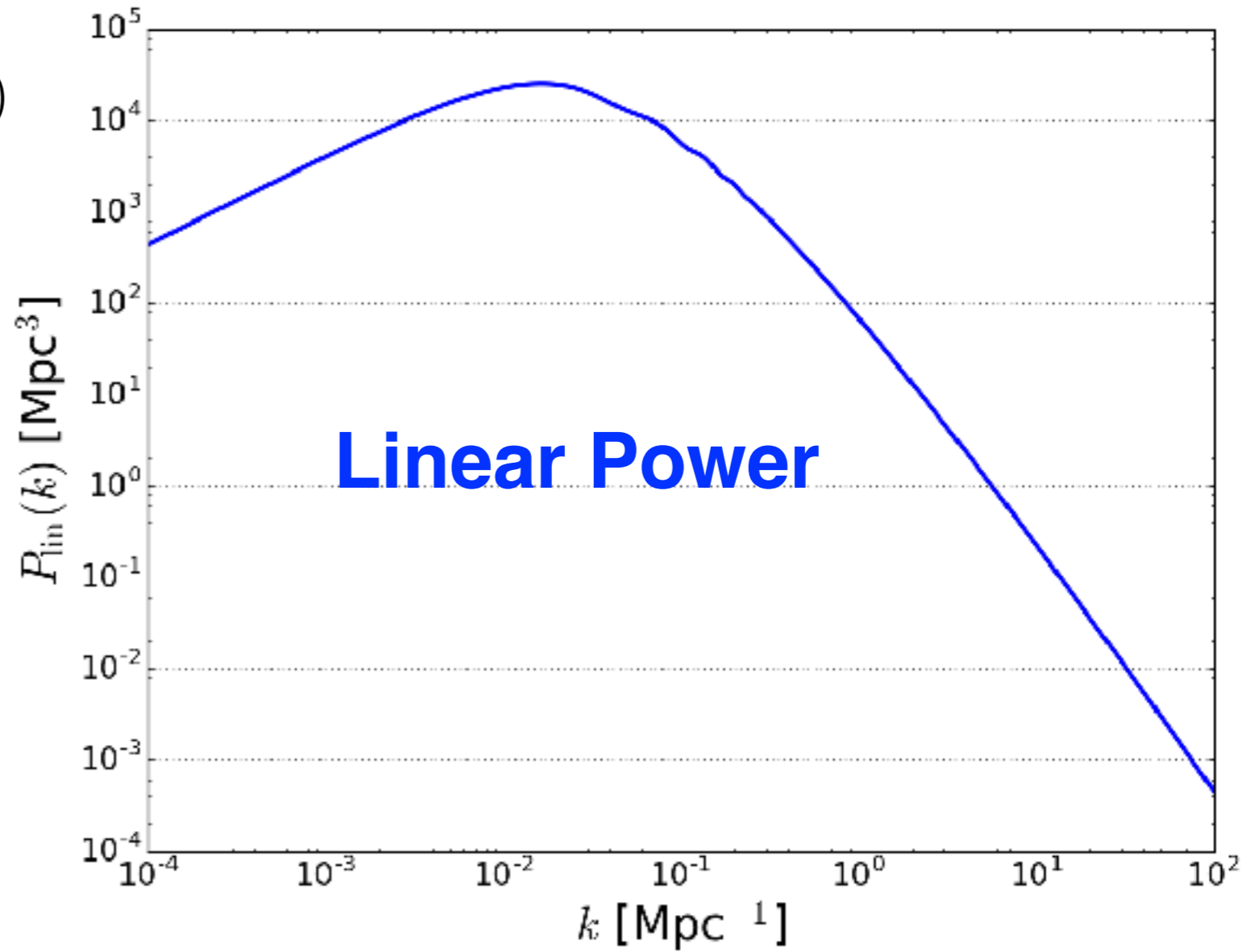
Scalar Quantity

Example: Matter Power Spectrum

$$\langle \delta(\vec{k}) \delta^*(\vec{k}') \rangle \equiv (2\pi)^3 \delta_D^3(\vec{k} - \vec{k}') P(k)$$

$\delta^* \backslash \delta$	$\delta^{(1)}$	$\delta^{(2)}$	$\delta^{(3)}$...
$\delta^{(1)*}$	P_{lin}	0	$\frac{1}{2}P_{13}$	
$\delta^{(2)*}$	0	P_{22}		
$\delta^{(3)*}$	$\frac{1}{2}P_{13}$			
...				

1-loop order



$$P_{22}(k) = 2 \int \frac{d^3 q_1}{(2\pi)^3} P_{\text{lin}}(q_1) P_{\text{lin}}(|\vec{k} - \vec{q}_1|) F_2^2(\vec{q}_1, \vec{k} - \vec{q}_1)$$

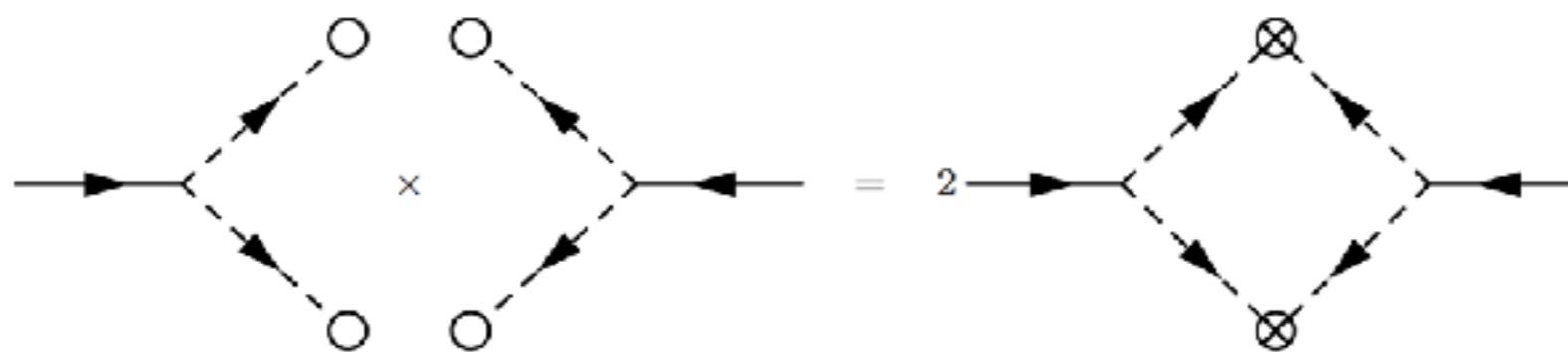
Kernel

Brute-force: $\mathcal{O}(N^3)$

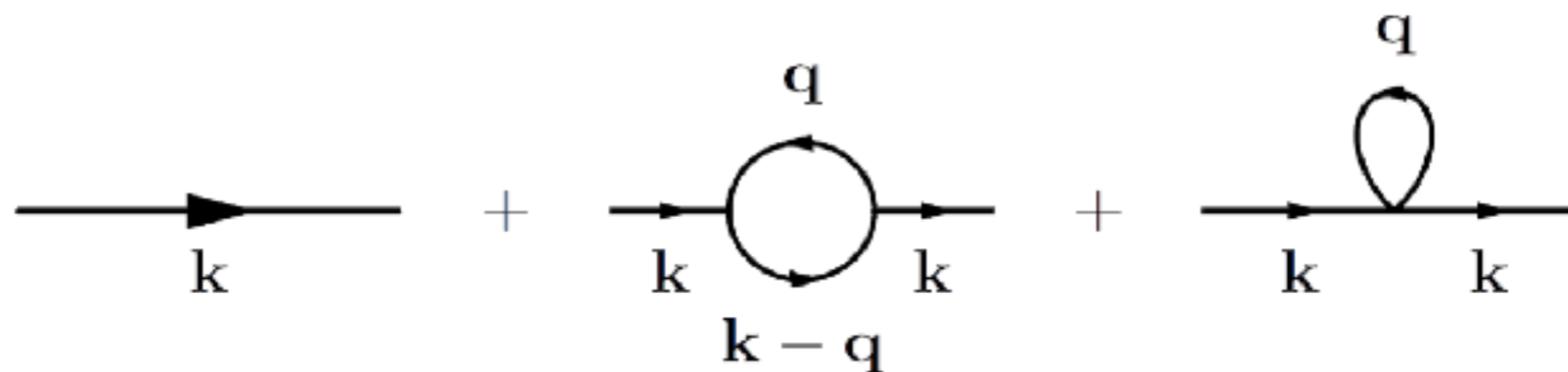
Convolution, 3d: SLOW!

Backup Slide

$$\text{---} \rightarrow \text{---} \circ \times \circ \text{---} \leftarrow \text{---} = \text{---} \rightarrow \otimes \leftarrow \text{---} \equiv (2\pi)^3 \delta_D(\mathbf{q} + \mathbf{q}') P_0(\mathbf{q})$$



$$P_{1\text{-loop}}(\mathbf{k}) = P_{\text{lin}}(\mathbf{k}) + P_{22}(\mathbf{k}) + P_{13}(\mathbf{k})$$



Backup Slide

Key Idea

- Expand P_{22} integral in Legendre polynomials

$$\begin{aligned} \frac{1}{2} P_{22}(k) = & \frac{1219}{1470} J_{000}(k) + \frac{671}{1029} J_{002}(k) + \frac{32}{1715} J_{004}(k) \\ & + \frac{1}{6} J_{2-20}(k) + \frac{1}{3} J_{2-22}(k) + \frac{62}{35} J_{1-11}(k) + \frac{8}{35} J_{1-13}(k) \end{aligned}$$

- Each component has the same form:

$$J_{\alpha\beta l}(k) = \int \frac{d^3 q_1}{(2\pi)^3} q_1^\alpha q_2^\beta \mathcal{P}_l(\hat{q}_1 \cdot \hat{q}_2) P_{\text{lin}}(q_1) P_{\text{lin}}(q_2)$$

- The Fourier transform of $J(k)$ integral is the product of two 1-dim integrals (Hankel transforms)

$$J_{\alpha\beta l}(r) = \frac{(-1)^l}{4\pi^4} I_{\alpha l}(r) I_{\beta l}(r) \quad I_{\alpha l}(r) = \int dk k^{\alpha+2} j_l(kr) P_{\text{lin}}(k)$$

- The integrals can be worked out analytically if P_{lin} has a power law form!

Ensured by Locality

Scale Invariance