## Statistiques d'ordre supérieur

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## Au menu...

I. Introduction
I. 1 Rappels champs aléatoires cosmiques
I. 2 Rappels PT
I. 3 Bispectre
II. Topologie/géométrie
II. 1 De la topologie aux cumulants
II. 2 Des cumulants à $\mathrm{D}(\mathrm{z})$
II. 3 Information cosmologique
III. comptage de galaxies
II. 1 Théorie des grandes déviations
II. 2 Statistique à 1 point
II. 3 Statistique à 2 points
II. 4 Information cosmologique

## Partie I : Introduction

## Les grandes structures de l'Univers



Petite échelle : 'gastrophysique’
Comment utiliser les grandes structures pour contraindre la cosmologie et la physique fondamentale (énergie noire, neutrinos, tests de

Comment modéliser la complexité des petites échelles et leur couplage aux grandes échelles ? la RG, physique de l'inflation)?

$\Rightarrow$ Précisions des mesures avec l'arrivée de grands relevés de galaxies comme Euclid qui utiliseront:

- le clustering (traceur lumière)
- l'effet de lentille gravitationnelle (traceur masse)
$\Rightarrow$ La précision des contraintes cosmologiques dépendra de notre capacité à modéliser ces observables à petite échelle.



## Les grandes structures de l'Univers



## with AGN feedback

(e.g. van Daalen et al 2011)

## Baryons

## First order PT <br> 

Higher order PT


## Les grandes structures de l'Univers



## The LSS is sensitive to our cosmological model

Evolution of LSS is sensitive to cosmic expansion rate $\mathrm{H}(\mathrm{z})$ and growth rate of structures $D(z)$.

Studying LSS then constrains cosmological parameters, dark energy e.o.s, modification of gravity...

It usually relies on correlation functions including Baryon Acoustic Oscillation peaks (e.g Cole+05, Anderson+14), redshift space distortions (e.g Guzzo+08, Samushia+14), lensing.

$$
\langle\delta(\vec{x}) \delta(\vec{x}+\vec{r})\rangle=\xi_{2}(\|\vec{r}\|)
$$



DM simulation by C. Pichon

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Expected constraints from Euclid on dark energy equation of state (credit: Euclid Red Book, Laureijs+11)

## How is the cosmic web woven? How do structures grow in the Universe?

cosmic web: voids, walls, filaments, nodes

## Gaussian primordial fluctuations

theory of gravity + cosmological model (dark energy, dark matter...)
models of the early universe predict the statistics of the ICs
to be compared with observations


expansion

# How is the cosmic web woven? How do structures grow in the Universe? 

Gaussian primordial fluctuations

## How is the cosmic web woven? How do structures grow in the Universe?

## Gaussian primordial fluctuations



Comment caractériser entièrement les propriétés statistiques d'un GRF?
I) Avec sa moyenne et sa variance
2) Avec tous ses moments $\langle\delta n\rangle$
3) Avec sa moyenne et son spectre de puissance
4) Avec sa moyenne et sa fonction de corrélation à deux points
5) Avec l'ensemble (infini) de ses polyspectres successifs (spectre de puissance, bispectre, trispectre, etc).

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Initial state fully described by the 2-pt correlation function (= power spectrum)

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Gaussian primordial fluctuations


$$
\langle\delta(\overrightarrow{\mathscr{X}}) \delta(\overrightarrow{\mathscr{X}}+\overrightarrow{\boldsymbol{r}})\rangle=\xi_{2}(\||\vec{r}| \mid)
$$

CMB as seen by Planck


Initial state fully described by the 2-pt correlation function (= power spectrum)

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Initial state fully described by the 2-pt correlation function (= power spectrum)


Subsequent gravitational evolution is non-Gaussian: need to go beyond 2-pt and study higher order statistics e.g 3-pt correlation function (=bispectrum)

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Positively skewed PDF:
$P(x)=G(x)\left[1+\frac{1}{3!}\left\langle x^{3}\right\rangle H_{3}(x)+\ldots\right]$
$=S_{3} \sigma^{4}$
NL evolution driven by $\sigma$

$\square$
gravity


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# To solve the LSS dynamics : numerical simulations 



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## To solve the LSS dynamics : numerical simulations or theoretical predictions in some regimes

The Vlasov-Poisson equations (collisionless Boltzmann equation) $-f(x, p)$ is the phase-space density distribution - are fully nonlinear:

$$
\begin{array}{r}
\frac{\mathrm{d} f}{\mathrm{~d} t}=\frac{\partial}{\partial t} f(\mathbf{x}, \mathbf{p}, t)+\frac{\mathbf{p}}{m a^{2}} \frac{\partial}{\partial \mathbf{x}} f(\mathbf{x}, \mathbf{p}, t)-m \frac{\partial}{\partial \mathbf{x}} \Phi(\mathbf{x}) \frac{\partial}{\partial \mathbf{p}} f(\mathbf{x}, \mathbf{p}, t)=0 \\
\Delta \Phi(\mathbf{x})=\frac{4 \pi G m}{a}\left(\int f(\mathbf{x}, \mathbf{p}, t) \mathrm{d}^{3} \mathbf{p}-\bar{n}\right)
\end{array}
$$

$>$ single flow equations until shell crossing for a self-gravitating cold fluid:
Peebles 1980; Fry 1984;
Bernardeau 2002

$$
\frac{\partial}{\partial t} \delta(\mathbf{x}, t)+\frac{1}{a}\left[(1+\delta(\mathbf{x}, t)) \mathbf{u}_{i}(\mathbf{x}, t)\right]_{, i}=0
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$$
\begin{aligned}
\frac{\partial}{\partial t} \mathbf{u}_{i}(\mathbf{x}, t)+\frac{\dot{a}}{a} \mathbf{u}_{i}(\mathbf{x}, t)+\frac{1}{a} \mathbf{u}_{j}(\mathbf{x}, t) \mathbf{u}_{i, j}(\mathbf{x}, t) & =-\frac{1}{a} \Phi_{, i}(\mathbf{x}, t)+\mathcal{X} \\
\Phi_{, i i}(\mathbf{x}, t)-4 \pi G \bar{\rho} a^{2} \delta(\mathbf{x}, t) & =0
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> Exact solutions: spherical collapse (gravitational evolution of a spherically symmetric field)

$$
\text { evolution of a shell of radius } r \text { and }
$$

$$
\text { mass } \mathrm{M}: \frac{\mathrm{d}^{2} r}{\mathrm{~d} t^{2}}=-\frac{G M}{r^{2}}+\frac{\Lambda}{3} r
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evolution of a shell of radius $r$ and mass M: $\frac{\mathrm{d}^{2} r}{\mathrm{~d} t^{2}}=-\frac{G M}{r^{2}}+\frac{\Lambda}{3} r$

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$>$ Perturbation Theory: expand the cosmic fields with respect to initial density fields and solve perturbatively order by order $\delta(\mathbf{x}, t)=\delta_{1}(\mathbf{x}, t)+\delta_{2}(\mathbf{x}, t)+\cdots$

## Perturbation Theory

Single-flow equations + perturbative expansion yield the density at order n :

$$
\delta_{n}(\mathbf{k})=\int \mathrm{d}^{3} \mathbf{q}_{1} \ldots \int \mathrm{~d}^{3} \mathbf{q}_{n} \delta_{D}\left(\mathbf{k}-\mathbf{q}_{1 \ldots n}\right) F_{n}\left(\mathbf{q}_{1}, \ldots, \mathbf{q}_{n}\right) \delta_{1}\left(\mathbf{q}_{1}\right) \ldots \delta_{1}\left(\mathbf{q}_{n}\right)
$$

where $F_{n}$ are the PT kernels and can be computed hierarchically in $k$ space

$$
\begin{aligned}
& F_{2}\left(\mathbf{q}_{1}, \mathbf{q}_{2}\right)=\frac{5}{7}+\frac{1}{2} \frac{\mathbf{q}_{1} \cdot \mathbf{q}_{2}}{q_{1} q_{2}}\left(\frac{q_{1}}{q_{2}}+\frac{q_{2}}{q_{1}}\right)+\frac{2}{7} \frac{\left(\mathbf{q}_{1} \cdot \mathbf{q}_{2}\right)^{2}}{q_{1}^{2} q_{2}^{2}} \\
& F_{3}\left(q_{1}, q_{2}, q_{3}\right)=\frac{5\left(q_{2}+q_{3}\right) \cdot q_{2}\left(q_{1}+q_{2}+q_{3}\right) \cdot q_{1}}{36 q_{1}^{2} q_{2}^{2}}+\frac{5\left(q_{2}+q_{3}\right) \cdot q_{3}\left(q_{1}+q_{2}+q_{3}\right) \cdot q_{1}}{36 q_{1}^{2} q_{3}^{2}}+ \\
& \frac{q_{3} \cdot q_{2}\left(q_{2}+q_{3}\right) \cdot\left(q_{2}+q_{3}\right)\left(q_{1}+q_{2}+q_{3}\right) \cdot q_{1}}{18 q_{1}^{2} q_{2}^{2} q_{3}^{2}}+\frac{\left(q_{2}+q_{3}\right) \cdot q_{2}\left(q_{1}+q_{2}+q_{3}\right) \cdot\left(q_{2}+q_{3}\right)}{12\left(q_{2}+q_{3}\right) \cdot\left(q_{2}+q_{3}\right) q_{2}^{2}}+ \\
& \frac{\left(q_{2}+q_{3}\right) \cdot q_{1}\left(q_{2}+q_{3}\right) \cdot q_{2}\left(q_{1}+q_{2}+q_{3}\right) \cdot\left(q_{1}+q_{2}+q_{3}\right)}{42\left(q_{2}+q_{3}\right) \cdot\left(q_{2}+q_{3}\right) q_{1}^{2} q_{2}^{2}}+\frac{\left(q_{2}+q_{3}\right) \cdot q_{3}\left(q_{1}+q_{2}+q_{3}\right) \cdot\left(q_{2}+q_{3}\right)}{12\left(q_{2}+q_{3}\right) \cdot\left(q_{2}+q_{3}\right) q_{3}^{2}}+ \\
& \frac{\left(q_{2}+q_{3}\right) \cdot q_{1}\left(q_{2}+q_{3}\right) \cdot q_{3}\left(q_{1}+q_{2}+q_{3}\right) \cdot\left(q_{1}+q_{2}+q_{3}\right)}{42\left(q_{2}+q_{3}\right) \cdot\left(q_{2}+q_{3}\right) q_{1}^{2} q_{3}^{2}}+\frac{q_{3} \cdot q_{2}\left(q_{1}+q_{2}+q_{3}\right) \cdot\left(q_{2}+q_{3}\right)}{9 q_{2}^{2} q_{3}^{2}}+ \\
& \frac{2 q_{3} \cdot q_{2}\left(q_{2}+q_{3}\right) \cdot q_{1}\left(q_{1}+q_{2}+q_{3}\right) \cdot\left(q_{1}+q_{2}+q_{3}\right)}{63 q_{1}^{2} q_{2}^{2} q_{3}^{2}}
\end{aligned}
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$$

E.g the power spectrum $\left\langle\delta(\mathbf{k}) \delta\left(\mathbf{k}^{\prime}\right)\right\rangle=P(\mathbf{k}) \delta_{\mathrm{D}}\left(\mathbf{k}+\mathbf{k}^{\prime}\right)$ can then be predicted at any order

$$
\mathrm{P}_{\mathrm{ab}}(\mathrm{k})=\mathrm{k}
$$

or any other $\mathrm{N}>2$-point correlation function:


## Perturbation Theory

## Power spectrum



2-pt correlation function


Charting PT
number of loops in standard PT for Gaussian Initial Conditions

|  | leading order LO | order 1 NLO | order 2 <br> NNLO | order 2.5 | order 3 | ...order p |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 2-point statistics | OK | OK | OK | EFT | partial exact results | partial resum |
| 3-point statistics | OK | OK (but not systematics |  |  |  | partial resummations |
| 4 -point statistics | OK | to be done... (cosmic variance) |  |  |  |  |
| N-point statistics | OK, for topological estimators <br> OK, in specific geometries (counts in cells) |  |  |  |  |  |

courtesy: Francis Bernardeau

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courtesy: Francis Bernardeau

## Bispectrum



Tellarini+ $/ 6$

| Sample | Power Spectrum |  | Bispectrum |  |
| :---: | :---: | :---: | :---: | :---: |
|  | $\begin{gathered} \sigma_{f_{\mathrm{NL}}} \\ \text { bias float } \end{gathered}$ | $\begin{gathered} \sigma_{f_{\text {NL }}} \\ \text { hias fixed } \end{gathered}$ | $\begin{gathered} \sigma_{f_{\mathrm{NL}}} \\ \text { hias float } \end{gathered}$ | $\begin{gathered} \sigma_{f_{\mathrm{NL}}} \\ \text { bias fixed } \end{gathered}$ |
| BOSS | 21.30 | 13.28 | $1.04{ }_{(2.47)}^{(0.65)}$ | $0.57_{(1.48)}^{(0.35)}$ |
| eBOSS | 14.21 | 11.12 | $1.18{ }^{(0.82)}($ | $0.70_{(1.29)}^{(0.45)}$ |
| Euclid | 6.00 | 4.71 | $0.45{ }_{(0.71)}^{(0.18)}$ | $0.32_{(0.35)}^{(0.12)}$ |
| DESI | 5.43 | 4.37 | $0.31{ }_{(0.48)}^{(0.17)}$ | $0.21{ }_{(0.37)}^{(0.12)}$ |
| BOSS + Euclid | 5.64 | 4.44 | $0.39_{(0.59)}^{(0.17)}$ | $0.28{ }_{(0.34)}^{(0.11)}$ |

$$
\begin{aligned}
& \xi_{3}\left(\mathbf{r}_{1}, \mathbf{r}_{\mathbf{2}}\right)=\left\langle\delta(0) \delta\left(\mathbf{r}_{1}\right) \delta\left(\mathbf{r}_{\mathbf{2}}\right)\right\rangle \\
& B\left(\mathbf{k}_{\mathbf{1}}, \mathbf{k}_{\mathbf{2}}, \mathbf{k}_{\mathbf{3}}\right) \delta_{D}\left(\mathbf{k}_{\mathbf{1}}+\mathbf{k}_{\mathbf{2}}+\mathbf{k}_{\mathbf{3}}\right)=\left\langle\delta\left(\mathbf{k}_{\mathbf{1}}\right) \delta\left(\mathbf{k}_{\mathbf{2}}\right) \delta\left(\mathbf{k}_{\mathbf{3}}\right)\right\rangle
\end{aligned}
$$

0 for GRF
tree-order $\mathrm{PT}=2 P\left(k_{1}\right) P\left(k_{2}\right) F_{2}\left(\mathbf{k}_{\mathbf{1}}, \mathbf{k}_{\mathbf{2}}\right)+c y c$.
For late-time galaxy clustering, it allows to:
-measure the bias parameters
-measure primordial non-gaussianities


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Charting PT
Initial Conditions


|  | $\begin{array}{c}\text { lending order } \\ \text { LO }\end{array}$ | $\begin{array}{c}\text { order 1 } \\ \text { NLO }\end{array}$ | $\begin{array}{c}\text { order 2 } \\ \text { NNLO }\end{array}$ | $\begin{array}{c}\text { order } \\ \text { N }\end{array}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |

The feature of spherical collapse leads to analytic predictions in the mildly nonlinear regime @ few percent level until

$$
\sigma^{2} \sim 1!!
$$

## Partie II : Topologie

## Topological estimators

Alternative to the usual use of N -point correlation functions / poly-spectra,... which is :

- independent from bias ( $\mathrm{M} / \mathrm{L}$ ratio)
- easier to measure in the data (less sensitive to masks,...), more robust

Because topology is about shapes, connectivity, holes,... and is invariant under continuous deformation (stretching, twisting, bending...).


## Topology of excursion sets



## Topology of excursion sets



## topological estimators?

$>$ Minkowski functionals (topological invariants):
d+1 MFs in d dimensions.
Mathematical genus in 2D = number of handles/holes (max number of cuttings along closed curves without disconnecting the surface)



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d+1 MFs in d dimensions.
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$\mathrm{g}=1$

$g=2$

This is a topological invariant: deux surfaces sont homeomorphes si elles ont le meme genre.

Study of excursions


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In ND, we define the Euler-Poincaré characteristic (in 2D, $=2-2 \mathrm{~g}$ ) as the alternating sum of Betti numbers:

$$
\chi=\sum_{i}(-1)^{i} b_{i}
$$


where $b_{i}$ is its rank of the $i$-th homology group ( $b_{0}=$ number of connected components, $\mathrm{b}_{1}=$ circular holes, $\mathrm{b}_{2}=$ cavities,...).
Gauss-Bonnet theorem: $\chi$ is the integral of the Gaussian curvature Morse theory : it is the alternating sum of extrema.

The Euler characteristic obeys: additivity, motion invariance and conditional continuity, it is one of the MF.

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-Euler-Poincaré characteristic
and??
in 2D: length of isocontour + encompassed volume
in 3D: surface of isocontour+encompassed volume+integrated mean curvature


Euler characteristics (related to genus)

area/length of isocontours

## geometrical estimators?

## $>$ critical sets:

peak/saddle/void counts length of filaments surface of walls


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Study of excursions




### 2.1 From topology to cumulants

### 2.2 From cumulants to 

## 2:3 From $\mathrm{B}(z)$ to equation

of state of Park-Energy

## Joint PDF of the field

Let us think about such properties of random fields as Euler characteristic (genus), density of extrema, ... Their computation requires the knowledge of the joint PDF :

$$
P\left(x, x_{i}, x_{i j}\right)
$$

of the field $x$ and its first $x_{i}$ and second $x_{i j}$ derivatives.

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## Why?

$$
\text { peaks }=\text { point process }
$$

Let us come back to peak theory (Bardeen et al '86).
The number density of peaks is:

$$
n_{\text {peak }}(\vec{r})=\sum_{k} \delta_{D}\left(\vec{r}-\vec{r}_{\text {peak } k}\right)
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A Taylor expansion of $x_{i}$ around a peak k reads:

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\nabla x_{i}(\vec{r})=0+\sum_{j} \underbrace{}_{\mathcal{H}}\left(\vec{r}_{\text {peak } k}\right) \times\left(\vec{r}-\vec{r}_{\text {peak } k}\right)_{j}
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So that in the end:

$$
\left\langle n_{\text {peak }}\right\rangle=\int \frac{\mathrm{d}^{3} \vec{r}}{V} n_{\text {peak }}(\vec{r})=\int \mathrm{d} x \mathrm{~d}^{3} x_{i} \mathrm{~d}^{6} x_{i j} P\left(x, x_{i}, x_{i j}\right)\left|\operatorname{det} x_{i j}\right| \delta_{D}\left(x_{i}\right)
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& \text { spatial average=ensemble average }
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$$

## Gaussian JPDF

Let us think about such properties of random fields as Euler characteristic (genus), density of extrema, ... Their computation requires the knowledge of the joint PDF :

$$
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of the field $x$ and its first $x_{i}$ and second $x_{i j}$ derivatives.
Minkowski functionals (Euler characteristic[genus] in 3 and 2D, area/length of isocontours, contour crossings), extrema counts, skeleton length, etc are then obtained by integration of the JPDF. For instance, the critical pt density and the 3D Euler characteristic read:

$$
\begin{aligned}
& \left\langle n_{\text {crit }}\right\rangle_{(\nu)}=\int \mathrm{d} x \mathrm{~d}^{3} x_{i} \mathrm{~d}^{6} x_{i j} P\left(x, x_{i}, x_{i j}\right)\left|\operatorname{det} x_{i j}\right| \delta_{D}\left(x_{i}\right) \times \Theta\left(x-\sigma_{0} \nu\right) \\
& \chi_{3 \mathrm{D}}(\nu)=-\int P\left(x, x_{i}, x_{i j}\right) \delta_{\mathrm{D}}\left(x_{i}\right) \operatorname{det} x_{i j} \Theta\left(x-\sigma_{0} \nu\right)
\end{aligned}
$$

Those integrations can in principle be computed for any PDF.

$$
\text { the trick: use the invariants of the field }\left(x, x_{i}^{2}, \operatorname{tr}\left(x_{i j}\right), \operatorname{det}\left(x_{i j}\right), \ldots\right) \text { ! }
$$

The result for the Gaussian 3D Euler characteristic is:

$$
\chi_{3 \mathrm{D}}(\nu) \propto e^{-\nu^{2} / 2} H_{2}(\nu)
$$

## Non-Gaussian expansion

Let us think about such properties of random fields as Euler characteristic (genus), density of extrema, ... Their computation requires the knowledge of the joint PDF :

$$
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How to go beyond Gaussianity?

## Non-Gaussian expansion

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How to go beyond Gaussianity?
Gram-Cbarlier expandion (analogous to the Taylor expansion for PDF): The moment expansion of the general JPDF $\mathrm{P}(\mathrm{x})$ around a Gaussian PDF $\mathrm{G}(\mathrm{x})$ is an Hermite expansion:

$$
P(x)=G(x)\left[1+\sum_{n=3}^{\infty} \frac{1}{n!}\left\langle x^{n}\right\rangle_{G C} H_{n}(x)\right] \text { woallorocer in non gaunsianity }
$$

where Hermite polynomials are polynomials of order n in x , orthogonal wrt the Gaussian kernel G.

The same kind of expansion holds for $P\left(x, x_{i}, x_{i j}\right)$

## Moment expansion for NG statistics

Minkowski functionals (Euler characteristic[genus] in 3 and 2D, area/length of isocontours, contour crossings), extrema counts, skeleton length, etc are then obtained by integration of the JPDF. For instance, the 3D Euler characteristic reads :

$$
\chi_{3 \mathrm{D}}(\nu)=-\int P\left(x, x_{i}, x_{i j}\right) \delta_{\mathrm{D}}\left(x_{i}\right) \operatorname{det} x_{i j} \Theta\left(x-\sigma_{0} \nu\right)
$$

Those integrations can in principle be computed to all orders in non-Gaussianity.

$$
\left.\begin{array}{c|c|}
\hline \text { The trick: use the invariants of the field }\left(x, x_{i}^{2}, \operatorname{tr}\left(x_{i j}\right), \operatorname{det}\left(x_{i j}\right), \ldots\right) \\
+ \text { Gram-Charlier expansion of the JPDF! }
\end{array} \right\rvert\, \begin{aligned}
& 5=10-5 \text { in r-space } \\
& 8=10-2 \text { in z-space }
\end{aligned}
$$

We finally get moment expansion for each NG statistics in real space (Gay et al '12) and in redshift space (Codis et al '13) e.g

$$
\begin{aligned}
& \chi_{3 \mathrm{D}}^{\mathrm{s}}(\nu)=\frac{e^{-\nu^{2} / 2}}{8 \pi^{2}} \frac{\sigma_{1 \| \mid} \sigma_{1 \perp}^{2}}{\sigma^{3}}\left[H_{2}(\nu)+\frac{1}{\gamma_{\perp}^{2}} \sum_{n=3}^{\infty} \sum_{\sigma_{n-2}} \frac{(-1)^{j+m}}{i!j!m!(2 m-1) 2^{m}} H_{i}(\nu)\left(\left\langle x^{i} q_{\perp}^{2 j} J_{2 \perp} x_{3}^{2 m}\right\rangle_{\mathrm{GC}}-\left(1-\gamma_{\perp}^{2}\right)\left\langle x^{i} q_{\perp}^{2 j} \zeta^{2} x_{3}^{2 m}\right\rangle_{\mathrm{GC}}\right)\right. \\
& \left.+2 \frac{\sqrt{1-\gamma_{\perp}^{2}}}{\gamma_{\perp}} \sum_{n=3}^{\infty} \sum_{\sigma_{n-1}} \frac{(-1)^{j+m}}{i!j!m!(2 m-1) 2^{m}}\left\langle x^{i} q_{\perp}^{2 j} \zeta x_{3}^{2 m}\right\rangle_{\mathrm{GC}} H_{i}(\nu) H_{1}(\nu)-\sum_{n=3}^{\infty} \sum_{\sigma_{n}} \frac{(-1)^{j+m}}{i!j!m!(2 m-1) 2^{m}}\left\langle x^{i} q_{\perp}^{2 j} x_{3}^{2 m}\right\rangle_{\mathrm{GC}} H_{i}(\nu) H_{2}(\nu)\right],
\end{aligned}
$$

generalizing the result of Matsubara'96 (Gaussian term) to all orders in non-Gaussianity.
key ingredient: genus (DM)=genus(light) if bias is monotonic!

## Effect of

redshift space distortion


Finger-of-God Effect

## Effect of

redshift space distortion


Kaiser Effect

$$
\delta_{g}^{(z)}=\left(1+\oint_{\Omega_{\mathrm{m}} / / \mathrm{b}, \gamma \simeq 0.55(\mathrm{GR})} \mu^{2}\right) \delta_{g}^{(r)}
$$

dynamical parameter

## Effect of

 redshift space distortion


MFs for scale-invariant power spectra : NG corrections
(gravity, $\mathrm{ss}=-1$ )

## Horizon $4 \pi$ simulation:

## Critical point Counts

$10^{4} \frac{\partial n_{\mathrm{ext}}(v)}{\partial v}$
$4096^{3}$
$2 \mathrm{Gpc} / \mathrm{h}$ across
from a catalog of
haloes above $10^{11} \mathrm{M}_{\text {sun }}$


# Horizon $4 \pi$ simulation : 3 D and 2 D genus 

$4096^{3}$
$2 \mathrm{Gpc} / \mathrm{h}$ across



## Horizon $4 \pi$ simulation : measure $\beta$ ? <br> $\chi_{3 \mathrm{D}} / \chi_{m}$ <br> 




Horizon light cone

# 2.1 From topology to cumulants 

# 2.2 From cumulants to 

 D(z)
## 2:3 From $B(z)$ to equation <br> of state of Park-Energy

## Senerailzed oreoneticicat sn

Purpose: Express the invariant cumulants in terms of $\sigma$ ( hence $\mathrm{D}(\mathrm{z})$ ) through Perturbation theory

$$
F_{2}\left(\mathbf{k}_{1}, \mathbf{k}_{2}\right)=\frac{5}{7}+\frac{\mathbf{k}_{1} \cdot \mathbf{k}_{2}}{k_{1}{ }^{2}}+\frac{2}{7} \frac{\left(\mathbf{k}_{1} \cdot \mathbf{k}_{2}\right)^{2}}{k_{1}{ }^{2} k_{2}{ }^{2}} \Longrightarrow \mathcal{F}_{\alpha, \beta, \gamma}\left(\mathbf{k}_{1}, \mathbf{k}_{\mathbf{2}}\right)=F_{2}\left(\mathbf{k}_{1}, \mathbf{k}_{\mathbf{2}}\right) \mathcal{G}_{\alpha, \beta, \gamma}\left(\mathbf{k}_{1}, \mathbf{k}_{2}\right)
$$

Geometric shape factor= powers of $k$


## Generalized oreoneticicat sn

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$$



$$
\frac{1}{\sigma}\left\langle x x_{1}{ }^{2}\right\rangle=\frac{4\left(48+62 n+21 n^{2}\right)}{21 n^{2}}{ }_{2} F_{1}\left(\frac{3+n}{2}, \frac{3+n}{2}, \frac{3}{2}, \frac{1}{4}\right)-\frac{6(3+n)(8+7 n)}{21 n^{2}}{ }_{2} F_{1}\left(\frac{3+n}{2}, \frac{5+n}{2}, \frac{3}{2}, \frac{1}{4}\right)
$$

3pt field- gradient cumulant

$$
\mathrm{n}=-3: \quad \frac{1}{\sigma}\left\langle x^{3}\right\rangle=\frac{34}{7} \Longrightarrow \frac{1}{\sigma}\left\langle x x_{1}^{2}\right\rangle=\frac{34}{7} \frac{2}{3^{2}}
$$

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 skewness at tree order
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## Generailzed oreoneticicat sn

We can express the invariant cumulants in terms of $\sigma$ ( hence $D(z)$ ) through Perturbation theory

| generalized $\mathrm{S}_{3}$ : |  | $n_{\text {s }}=0$ |  |
| :---: | :---: | :---: | :---: |
|  |  | prediction | measurement |
|  | $\left\langle x^{3}\right\rangle / \sigma$ | 3.144 | $3.08 \pm 0.08$ |
|  | $\left\langle x q^{2}\right\rangle / \sigma$ | 2.096 | $2.05 \pm 0.03$ |
|  | $\left\langle{ }^{2} J_{1}\right\rangle / \sigma$ | $-3.248$ | $-3.15 \pm 0.06$ |
|  | $\left\langle x . J_{1}^{2}\right\rangle / \sigma$ | 3.871 | $3.75 \pm 0.06$ |
|  | $\left\langle{ }^{2} \cdot ._{2}\right\rangle / \sigma$ | 1.545 | $1.54 \pm 0.02$ |
|  | $\left\langle q^{2} J_{1}\right\rangle / \sigma$ | -1.335 | $-1.28 \pm 0.02$ |
|  | $\left\langle{ }^{3}{ }^{3}\right\rangle / \sigma$ | -4.644 | $-4.50 \pm 0.08$ |
|  | $\left\langle J_{1} J_{2}\right\rangle / \sigma$ | -0.679 | $-0.65 \pm 0.01$ |
|  | $\left\langle J_{3}\right\rangle / \sigma$ | 1.304 | $1.28 \pm 0.03$ |

Remember, we have analytical predictions e.g. $\chi_{3 \mathrm{D}}^{\mathrm{s}}(\nu)=\frac{e^{-\nu^{2} / 2}}{8 \pi^{2}} \frac{\sigma_{1 \|} \sigma_{1 \perp}^{2}}{\sigma^{3}}\left[H_{2}(\nu)+\frac{1}{\gamma_{\perp}^{2}} \sum_{n=3}^{\infty} \sum_{\sigma_{n-2}} \frac{(-1)^{j+m}}{i!j!m!(2 m-1) 2^{m}} H_{i}(\nu)\left(\left\langle x^{i} q_{\perp}^{2 j} J_{2 \perp} x_{3}^{2 m}\right\rangle_{\mathrm{GC}}-\left(1-\gamma_{\perp}^{2}\right)\left\langle x^{i} q_{\perp}^{2 j} \zeta^{2} x_{3}^{2 m}\right\rangle_{\mathrm{GC}}\right)\right.$ $\left.+2 \frac{\sqrt{1-\gamma_{\perp}^{2}}}{\gamma_{\perp}} \sum_{n=3}^{\infty} \sum_{\sigma_{n-1}} \frac{(-1)^{j+m}}{i!j!m!(2 m-1) 2^{m}}\left\langle x^{i} q_{\perp}^{2 j} \zeta x_{3}^{2 m}\right\rangle_{\mathrm{GC}}^{H_{i}}(\nu) H_{1}(\nu)-\sum_{n=3}^{\infty} \sum_{\sigma_{n}} \frac{(-1)^{j+m}}{i!j!m!(2 m-1) 2^{m}}\left\langle x^{i} q_{\perp}^{2 j} x_{3}^{2 m}\right\rangle_{\mathrm{GC}} H_{i}(\nu) H_{2}(\nu)\right]$,
that depend on generalized $S_{3}$ times $\sigma$ at first order i.e some numbers times $\sigma$ where $\sigma=\sigma_{D M}(z)=D(z) \sigma_{0}$
2.1 From topology to

## cumulants

### 2.2 From ctimulants to

 $D(z)$2.3 From $D(z)$ to equation

## of state of Dark Energy

# Fiducial <br> DE experiment 

- Generate scale invariant ICs
- Evolve them with gravity
- identify critical sets
- compute differential counts
- estimate amplitude of NG distorsion via PT
- deduce geometric critical set $\sigma$



## Figure of merit : 3D dark energy probe

- Assume error on $\mathrm{D}[\mathrm{z}]$
- Explore likelihood w.r.t $\mathrm{w}_{\mathrm{a}}$ and wo



## 2 D genus measures $\beta$

2D MFs (and in particular 2D genus) can give access to $\beta=\Omega_{\mathrm{m}} \gamma / \mathrm{b}$ varying the orientation of slices and measuring e.g the amplitude of 2 D genus (or other 2 D MFs ):

$$
\chi_{2 \mathrm{D}}^{(0)}\left(\nu, \theta_{\mathcal{S}}\right)=\frac{H_{1}(\nu) e^{-\nu^{2} / 2}}{2(2 \pi)^{3 / 2}} \frac{\sigma_{1 \perp} \sqrt{2 \cos ^{2}\left(\theta_{\mathcal{S}} \sigma_{1 \|}^{2}+\sin ^{2}\left(\theta_{\mathcal{S}} \sigma_{1 \perp}^{2}\right.\right.}}{\sigma^{2}}
$$

so that:
$\frac{\chi_{2 \mathrm{D}}^{(0)}\left(\nu, \theta_{1}\right)}{\chi_{2 \mathrm{D}}^{(0)}\left(\nu, \theta_{2}\right)}=\sqrt{\frac{2 \cos ^{2} \theta_{1} \sigma_{1 \|}^{2}+\sin ^{2} \theta_{1} \sigma_{1 \perp}^{2}}{2 \cos ^{2} \theta_{2} \sigma_{1 \|}^{2}+\sin ^{2} \theta_{2} \sigma_{1 \perp}^{2}}}$
so that:
$\frac{\chi_{2 \mathrm{D}}^{(0)}\left(\nu, \theta_{1}\right)}{\chi_{2 \mathrm{D}}^{(0)}\left(\nu, \theta_{2}\right)}=\sqrt{\frac{2 \cos ^{2} \theta_{1} \sigma_{1 \|}^{2}+\sin ^{2} \theta_{1} \sigma_{1 \perp}^{2}}{2 \cos ^{2} \theta_{2} \sigma_{1 \|}^{2}+\sin ^{2} \theta_{2} \sigma_{1 \perp}^{2}}}$
$10^{5} \times \chi_{2 D^{(1)}}$

with:

$$
\sigma_{1 \|}=\sqrt{\frac{1}{3}+\frac{2 \beta}{5}+\frac{\beta^{2}}{7}} \sigma_{1}
$$

$$
\sigma_{1 \perp}=\sqrt{\frac{2}{3}+\frac{4 \beta}{15}+\frac{2 \beta^{2}}{35}} \sigma_{1}
$$

## Topology=a cosmic standard ruler?

Blake+ / 4


## Summary : What can we learn from MFs?

We are able to predict accurately Minkowski functionals and extrema counts in redshift space at large enough scale.

These statistics:

- can probe modification of gravity as they can give access to $\boldsymbol{\beta}=\Omega_{\mathrm{m}} \mathrm{v} / \mathrm{b}$, $\gamma \simeq 0.55(G R)$ varying the orientation of slices and measuring the amplitude of 2D genus;
- can probe dark energy through the measure of $\sigma_{\mathrm{DM}}=\mathrm{D}(\mathrm{z}) \sigma_{0}$ (times «skewness» which is predicted by theory).


## Partie III : comptages de galaxies

## Our goal: predict multi-scale densities PDF for $\sigma \sim 1$



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## Upshot: large deviations theory

« an unlikely fluctuation is brought about by the least unlikely of all unlikely paths»



## Outline


3.1. Large deviation principle (LDP)
3.2. Cosmic PDFs
3.3. A new cosmological probe?

## Outline



### 3.1. Large deviation principle (LDP)

3.2. Cosmic PD Ps
3.3. A new cosmological probe?

## Large-deviation Theory

Exponential decay of the probability of rare events in some random systems. Central Limit theorem : convergence towards a Gaussian... what about the tails?

## 1. A canonic example: coin tossing <br> 2. Properties <br> 3. LDP @ LSS

Events $y_{1}=$ tails $=0, y_{2}=$ heads $=1$ occur with probability $p_{1}=p_{2}=1 / 2$. Let's repeat n times this experiment: $w=\left(w_{1}, \ldots, w_{n}\right) \in\{0,1\}^{n}$ and consider the average number of heads: $X=\sum_{i=1}^{n} w_{i} / n$
When $n$ goes to infinity, X is expected to tend to $1 / 2$.


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When $n$ goes to infinity, X is expected to tend to $1 / 2$. In mathematical terms, for all non-zero epsilon,

$$
\begin{aligned}
& \left.\lim _{n \rightarrow \infty} \mathcal{P}(\|X-1 / 2\|<\epsilon)\right)=1 \\
& \left.\lim _{n \rightarrow \infty} \mathcal{P}(\|X-x\|<\epsilon)\right)=0, \forall x:\|x-1 / 2\|>\epsilon
\end{aligned}
$$

This decay can be shown to be exponential:

$$
\mathcal{P}(\|X-x\|<\epsilon)) \underset{n \rightarrow \infty}{\approx} \exp \left(-n I_{p}(x)\right)
$$

where the rate function controls the rate of exponential decay:

$$
I_{p}(x)=x \ln x+(1-x) \ln (1-x)+\ln 2
$$

In particular, the rate function is strictly positive except in $1 / 2$ where $\mathrm{I}=0$ so that we observe a concentration around the mean for large $n$.
$X$ satisfies a Large-deviation Principle


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a. The rate function is the Legendre-Fenchel transform of the (scaled) cumulant generating function

$$
\begin{gathered}
\text { Varadhan's } \\
\text { theorem }
\end{gathered} \quad \varphi(\lambda)=\sup _{\lambda}(\lambda x-I(x)) \text { where } \varphi(\lambda)=\lim _{n \rightarrow \infty} \frac{K(n \lambda)}{n}
$$

This property comes from a saddle-point (or Laplace) approximation of


In the large n limit, the behaviour away from the saddle point does not matter!

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what is the most likely way for an unlikely event to happen?
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This property comes from a saddle-point (or Laplace) approximation of

$$
\exp (n \varphi(\lambda)) \equiv\langle\exp (n \lambda x)\rangle_{x}=\int P_{n} \exp (n \lambda x) \approx \int \exp (-n I(x)+n \lambda x)
$$

In the large n limit, the behaviour away from the saddle point does not matter!
b. The rate function of any mapping of $x$ is

$$
\text { Contraction principle } \quad I(y)=\inf _{x, x \rightarrow y} I(x)
$$

The rate function for y is the smallest rate function (=most likely) of the values x that lead to y .

## Large-deviation Theory

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-know the rate function of the initial conditions of the Universe e.g (Gaussian):

$$
I\left(\tau\left(R_{0}\right)\right)=\sigma^{2}\left(R_{p}\right) \times 1 / 2 \tau\left(R_{0}\right)^{2} / \sigma^{2}\left(R_{0}\right)
$$

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-deduce the rate function of the final densities from the Contraction Principle

$$
I(\rho)=I\left(\tau=\zeta^{-1}(\rho)\right)
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-provided we can identify the most likely initial density contrast that leads to a given final density

$$
\text { final density } \rho \rho=\zeta\left(\tau^{\alpha}\right) \text { initial contrast }
$$

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$$
\varphi(\lambda)=\sup _{\lambda}(\lambda \rho-I(\rho))
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$$
\varphi(\lambda)=\sup _{\lambda}(\lambda \rho-I(\rho))
$$

-compute the density PDF via an inverse Laplace transform of the SCGF

$$
\exp \varphi(\lambda)=\int P(\rho) \exp (\lambda \rho) \leftrightarrow P(\rho)=\int_{-\imath \infty}^{\imath \infty} \frac{\mathrm{d} \lambda}{2 \imath \pi} \exp (\lambda \rho-\varphi(\lambda))
$$

## Large-deviation Theory

## what is the most likely initial configuration a final density originates from?

This most likely path can be found for very specific configurations with sufficient degree of symmetry e.g density in concentric spheres. In that case:


Different initial configurations can lead to the same final state! What is the most likely one?
Spherical symmetry enforces this most likely path to be the so-called Spherical Collapse dynamics:


$$
\begin{aligned}
\tau \rightarrow \rho & =\zeta_{\mathrm{SC}}(\tau) \\
r_{0} \rightarrow r & =r_{0} \rho^{-1 / 3}
\end{aligned}
$$

## Large-deviation Theory in a nutshell

LDP tells us how to compute the cumulant generating function from the initial conditions using the spherical collapse as the «mean dynamics »:

$$
\varphi\left(\left\{\lambda_{k}\right\}\right)=\sup \left(\lambda_{i} \rho_{i}-I\left(\rho_{i}\right)\right) \quad \begin{gathered}
\text { Varadhan's } \\
\text { theorem }
\end{gathered}
$$

The density PDF is then obtained via an inverse Laplace transform of the CGF

$$
\exp \varphi(\lambda)=\int P(\rho) \exp (\lambda \rho) \leftrightarrow P(\rho)=\int_{-\imath \infty}^{\imath \infty} \frac{\mathrm{d} \lambda}{2 \imath \pi} \exp (\lambda \rho-\varphi(\lambda))
$$

Parameter-free theory which depends on cosmology through : the spherical collapse dynamics and the linear power spectrum.

Predictions are fully analytical if one applies the LDP to the log. (Uhlemann, $S C^{\prime} 16$ )

## Outline



## A. One-cell density PDF

1st step: compute the cumulant generating function $\varphi(\lambda)=\sup _{\lambda}(\lambda \rho-I(\rho))$ or equivalently $\varphi(\lambda)=\lambda \rho-I(\rho)$ with stationary condition $\lambda=I^{\prime}(\rho)$
! inverting the stationary condition is not possible for all $\lambda$ !


## A. One-cell density PDF

1st step: compute the cumulant generating function $\varphi(\lambda)=\sup _{\lambda}(\lambda \rho-I(\rho))$ or equivalently $\varphi(\lambda)=\lambda \rho-I(\rho)$ with stationary condition $\lambda=I^{\prime}(\rho)$

2nd step: compute the PDF
The inverse Laplace transform requires integration into the complex plane:

$$
\mathcal{P}(\rho)=\int_{-\imath \infty}^{+\imath \infty} \frac{\mathrm{d} \lambda}{2 \imath \pi} \exp (-\lambda \rho+\varphi(\lambda))
$$

Numerical integration AND analytical approximations at low and large densities:

$$
\mathcal{P}(\rho)=\sqrt{\frac{I^{\prime \prime}(\rho)}{2 \pi}} \exp (-I(\rho)) \quad \mathcal{P}(\rho)=\frac{3 a_{3 / 2}}{4 \sqrt{\pi}} \exp \left(\varphi_{c}-\lambda_{c} \rho\right) \frac{1}{(\rho+\ldots)^{5 / 2}}
$$

at low density


## A. One-cell density PDF

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$$



Numerical integration technically done by choosing the path of zero imaginary part

## One-cell density PDF

Horizon-Run: $3.1 \mathrm{~h}^{-1} \mathrm{Gpc}$
$R=10 \ldots 15 \mathrm{~h}^{-1} \mathrm{Mpc}$


## B. Two-cell PDF

Same formalism can be used to compute the statistics of cosmic densities in $\mathrm{N}>$ I concentric cells Introduce slope = possible proxy for peaks \& voids

$$
\begin{array}{r}
P\left(\rho_{1}, \rho_{2}\right) \mathrm{d} \rho_{1} \mathrm{~d} \rho_{2} \stackrel{\rho=\rho_{1}}{\longleftrightarrow} P(\rho, s) \mathrm{d} \rho \mathrm{~d} s \\
s=R_{1} \frac{\rho_{2}-\rho_{1}}{R_{2}-R_{1}} \text { density slope }
\end{array}
$$



$$
\begin{aligned}
& \text { 1st step: compute the cumulant generating function } \varphi(\lambda, \mu)=\sup _{\lambda, \mu}(\lambda \rho+\mu s-I(\rho, s)) \\
& \text { or equivalently } \varphi(\lambda, \mu)=\lambda \rho+\mu s-I(\rho, s)) \text { with stationary condition }\left\{\left\{\begin{array}{l}
\lambda=\frac{\partial I(\rho, s)}{\partial \rho} \\
\mu=\frac{\partial I(\rho, s)}{\partial s}
\end{array}\right.\right.
\end{aligned}
$$

1st step: compute the cumulant generating function
! There is a critical line where the stationary condition is singular.


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2nd step: compute the PDF via 2D Inverse Laplace Transform

$$
P(\rho, s)=\int_{-i \infty}^{i \infty} \mathrm{~d} \lambda \int_{-i \infty}^{i \infty} \mathrm{~d} \mu \exp (-\lambda \rho-\mu s+\varphi(\lambda, \mu))
$$

This is difficult because we need to choose a 2D path in 4D space with lots of the oscillations and analytical approximations have a poor range of validity.

## B. Two-cell PDF

Same formalism can be used to compute the statistics of cosmic densities in $N>1$ concentric cells Introduce slope = possible proxy for peaks \& voids

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This is difficult because we need to choose a 2D path in 4D space with lots of the oscillations and analytical approximations have a poor range of validity.


Apply the large-deviation principle to the log of the density! This is a simple change of variable but it removes the singularities and provides very accurate analytical approximations (almost indistinguishable from the numerical integration)!

## Two-cell PDF



## Two-cell PDF: statistics of the slope




Higher density environments have more negative slopes (peaks!).

## Outline



## Where is the cosmology dependence?

To get one-cell PDF, one has to:

1) know the rate function of the initial conditions e.g (Gaussian):

$$
I\left(\tau\left(R_{0}\right)\right)=\sigma^{2}\left(R_{p}\right) \times 1 / 2 \tau\left(R_{0}\right)^{2} / \sigma^{2}\left(R_{0}\right)
$$

where the initial variance is a function of the linear power spectrum

$$
\sigma^{2}(R)=\frac{1}{(2 \pi)^{3}} \int d^{3} \mathbf{k} P_{\operatorname{lin}}(k) W_{\mathrm{TH}}^{2}(k R)
$$

2) deduce the rate function of the final densities from the Contraction Principle

$$
I(\rho)=I(\tau=\underbrace{-1}(\rho))
$$

3) compute CGF and then PDF

modification initial statistics of gravity primordial non-Gaussianities
growth of structure dark energy

## ML estimator for the variance



15,000 square degrees
$\mathrm{R}=10 \mathrm{~h}^{-1} \mathrm{Mpc}$ $0.1<z<1$

## One-cell velocity divergence PDF



One-cell velocity divergence PDF


## Use velocity PDF for cosmology



Here the rest of the cosmology is fixed...

$$
\theta_{\mathrm{SC}}=f\left(\Omega_{m}\right) \nu\left(1-\rho^{1 / \nu}\right)
$$

15,000 square degrees
$\mathrm{R}=10 \mathrm{~h}^{-1} \mathrm{Mpc}$ $0.1<z<1$

## How to deal with biased tracers?

Halo bias can be accounted for and marginalised over for cosmological experiments... We use a quadratic log bias model:

$$
\log \rho_{m}=b_{0}+\beta_{1} \sigma \log \rho_{h}+\beta_{2} \sigma \log ^{2} \rho_{h}
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Measuring the PDF then allows to constrain $\sigma$ and the bias parameters:


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Measuring the PDF then allows to constrain $\sigma$ and the bias parameters:
$+2 p t$ PDF


## Conclusion:

Multi-scale densities PDF can be predicted in the mildly non-linear regime with surprising accuracy e.g $<1 \%$ on $\mathrm{P}(\rho)$ for $\mathrm{\sigma}=\mathrm{O}(1)$ even in the rare event tails, thanks to large deviations theory.

Predictions are fully analytical and explicitly cosmology-dependent!

We can have a model for bjased tracers of the density, velocities, 2 pt stat and (in progress) cosmic shear maps.

## Large deviation principle:

an unlikely fluctuation is brought about by the least unlikely of all unlikely paths.

## Statistiques d'ordre supérieur TD

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Ecole Euclid 2017, Frejus

## Statistiques d'ordre supérieur : TD

## Exercice 1: PDF du champ de densité cosmique

-Mesurer la PDF de la densité aux trois redshifts proposés.
-Comparer à une Gaussienne, un développement de Edgeworth tronqué à $n=3$ puis $n=4$. On utilisera ici deux méthodes: les cumulants mesurés et les cumulants à l'ordre des arbres -Utiliser le code LSSFast pour calculer la prédiction dans le régime de grande déviation et comparer le résultat à la mesure et au développement de Edgeworth.

## Exercice 2: Topologie

-Ecrire la PDF jointe d'un champ Gaussien aléatoire 2D $\delta$ et de ses derivées premières et secondes.
-Trouver quelles combinaisons lineaires des variables sont décorrélées.
-Ecrire le developpement de Gram-Charlier dans ces variables
-Calculer le genus 2D Gaussien
-Calculer sa premiere correction non-Gaussienne

