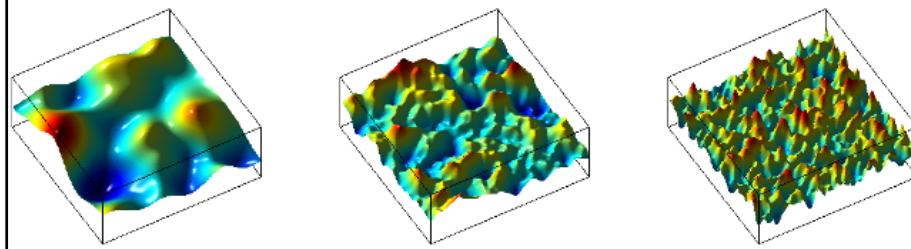


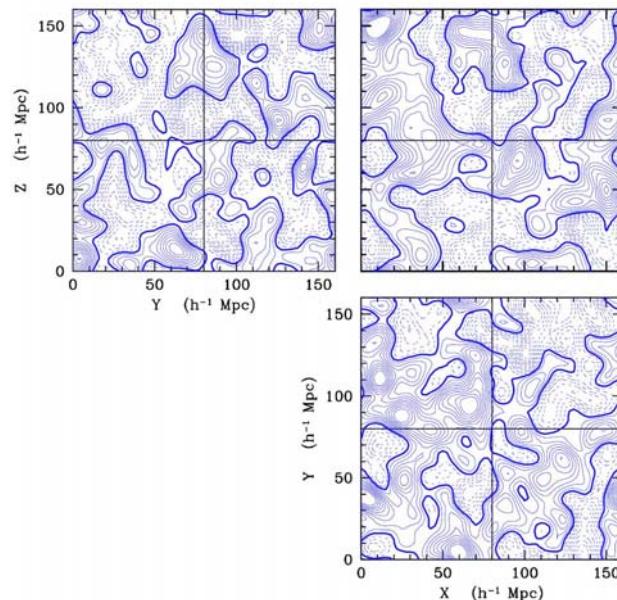
# Gaussian Random Field: Multiscale Structure

$$f(\vec{x}) = \int \frac{d\vec{k}}{(2\pi)^3} \hat{f}(\vec{k}) e^{-i\vec{k}\cdot\vec{x}}$$

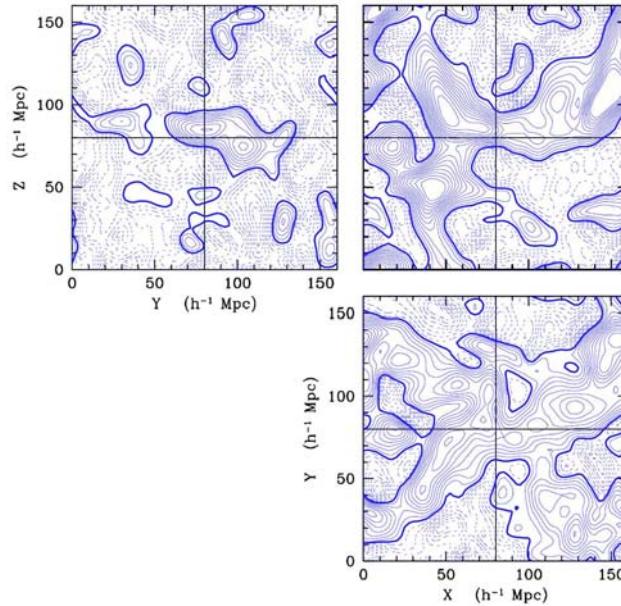
$$\hat{f}(\vec{k}) = \hat{f}_r(\vec{k}) + i \hat{f}_i(\vec{k}) = |\hat{f}(\vec{k})| e^{i\theta(\vec{k})}$$



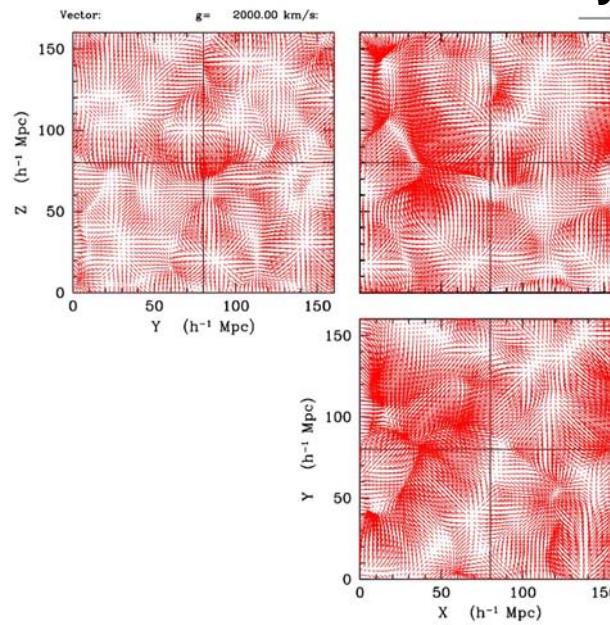
## Gaussian Random Field: Density



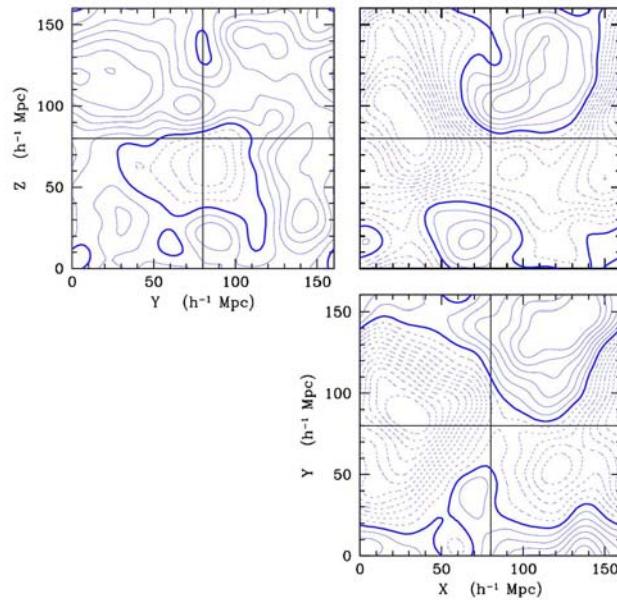
## Gaussian Random Field: Gravity



## Gaussian Random Field: Gravity Vectors



## Gaussian Random Field: Potential



Power Spectrum

# Power Spectrum

$$f(\vec{x}) = \int \frac{d\vec{k}}{(2\pi)^3} \hat{f}(\vec{k}) e^{-i\vec{k}\cdot\vec{x}}$$

$$\hat{f}(\vec{k}) = \hat{f}_r(\vec{k}) + i \hat{f}_i(\vec{k}) = |\hat{f}(\vec{k})| e^{i\theta(\vec{k})}$$

The key characteristic of Gaussian fields is that their structure is **FULLY, COMPLETELY** and **EXCLUSIVELY** determined by the second order moment of the Gaussian distribution.

$P(k)$  specifies the relative contribution of different scales to the density fluctuation field. It entails a wealth of cosmological information.

$$\sigma^2 = \int \frac{d\vec{k}}{(2\pi)^3} P(k) \quad \Leftrightarrow \quad P(k) \propto \langle \hat{f}(\vec{k}) \hat{f}^*(\vec{k}) \rangle$$

# Power Spectrum

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Formal definition:

$$(2\pi)^3 P(k_1) \delta_D(\vec{k}_1 - \vec{k}_2) = \langle \hat{f}(\vec{k}_1) \hat{f}^*(\vec{k}_2) \rangle$$

$$\Downarrow$$

$$P(k) \propto \langle \hat{f}(\vec{k}_1) \hat{f}^*(\vec{k}_2) \rangle$$

## Power Spectrum – Correlation Function

Gaussian random field fully described by 2<sup>nd</sup> order moment:

- in Fourier space: power spectrum
- in Configuration (spatial) space: 2-pt correlation function

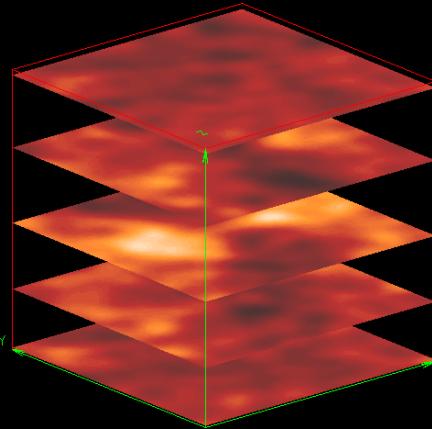
$$(2\pi)^3 P(k_1) \delta_D(\vec{k}_1 - \vec{k}_2) = \langle \hat{f}(\vec{k}_1) \hat{f}^*(\vec{k}_2) \rangle$$

$$\xi(\vec{r}_1, \vec{r}_2) = \xi(|\vec{r}_1 - \vec{r}_2|) = \langle f(\vec{r}_1) f(\vec{r}_2) \rangle$$

$$P(k) = \int d^3 r \xi(\vec{r}) e^{i\vec{k}\cdot\vec{r}}$$

$$\xi(\vec{r}) = \int \frac{d^3 k}{(2\pi)^3} P(k) e^{-i\vec{k}\cdot\vec{r}}$$

## Primordial Gaussian Field



Key aspects of Gaussian fields:

- solely & uniquely dependent on 2nd order moment
- all Fourier modes mutually independent & Gaussian distributed

$$P_N = \frac{\exp\left[-\frac{1}{2}\sum_{i=1}^N \sum_{j=1}^N f_i (M^{-1})_{ij} f_j\right]}{\left[(2\pi)^N (\det M)\right]^{1/2}} \prod_{k=1}^N df_k$$



$$P_N \propto \exp\left(-\sum_i \frac{|\hat{f}(\vec{k}_i)|^2}{2P(k_i)}\right) \propto \prod_i \exp\left(-\frac{|\hat{f}(\vec{k}_i)|^2}{2P(k_i)}\right)$$

$$P_1(|\hat{f}(\vec{k})|) d|\hat{f}(\vec{k})| = \exp\left(-\frac{|\hat{f}(\vec{k})|^2}{2P(k)}\right) |\hat{f}(\vec{k})| d|\hat{f}(\vec{k})|$$

# Power Spectrum

$P(k)$  specifies the relative contribution of different scales to the density fluctuation field. It entails a wealth of cosmological information.

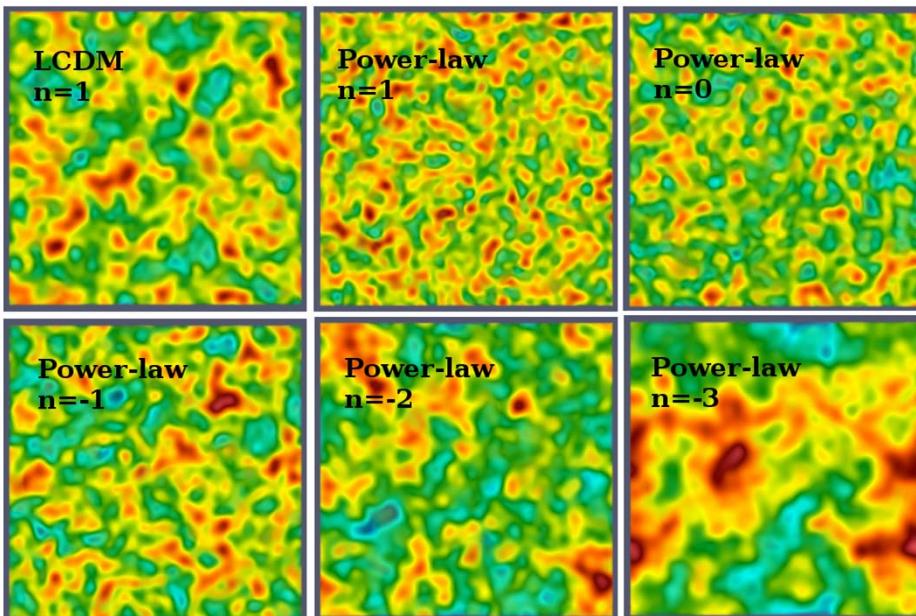
$$\sigma^2 = \int \frac{d\vec{k}}{(2\pi)^3} P(k) \quad \Leftrightarrow \quad P(k) \propto \langle \hat{f}(\vec{k}) \hat{f}^*(\vec{k}) \rangle$$

Power Law Power Spectrum:

$$P(k) \propto k^n$$

as index  $n$  lower, density field increasingly dominated by large scale modes.  
For an arbitrary spectrum,

$$n(k) = \frac{d \log P(k)}{d \log k}$$



# Power Spectrum

## Physical & Observed

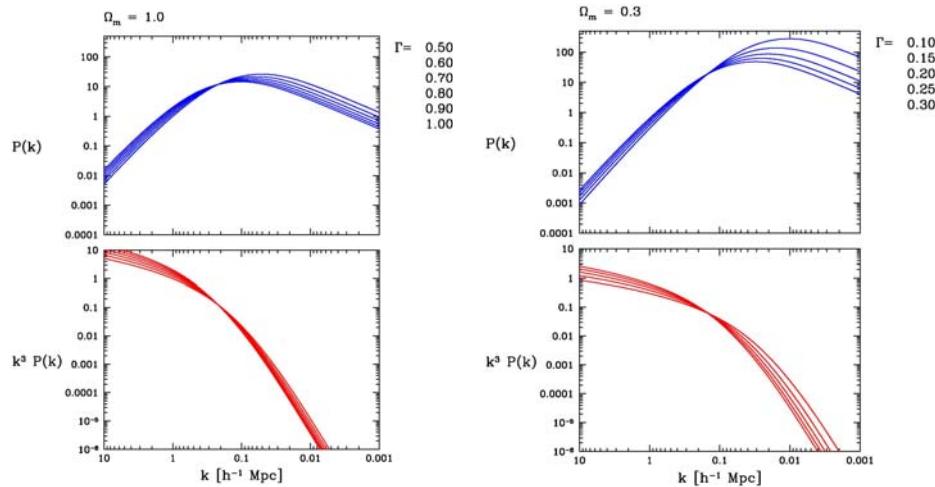
### CDM Power Spectrum $P(k)$

$$P_{\text{CDM}}(k) \propto \frac{k^n}{[1 + 3.89q + (16.1q)^2 + (5.46q)^3 + (6.71q)^4]^{1/2}} \times \frac{[\ln(1 + 2.34q)]^2}{(2.34q)^2}$$

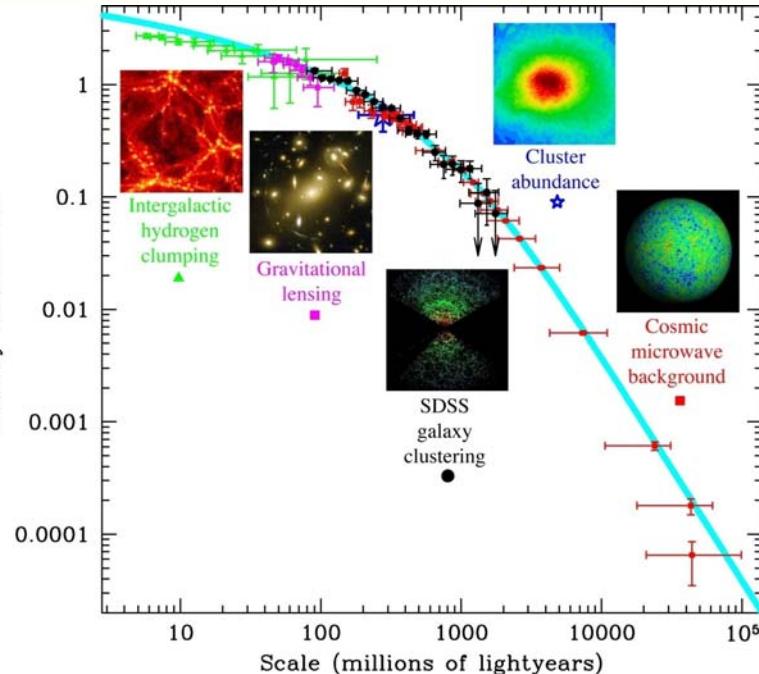
$$q = k/\Gamma$$

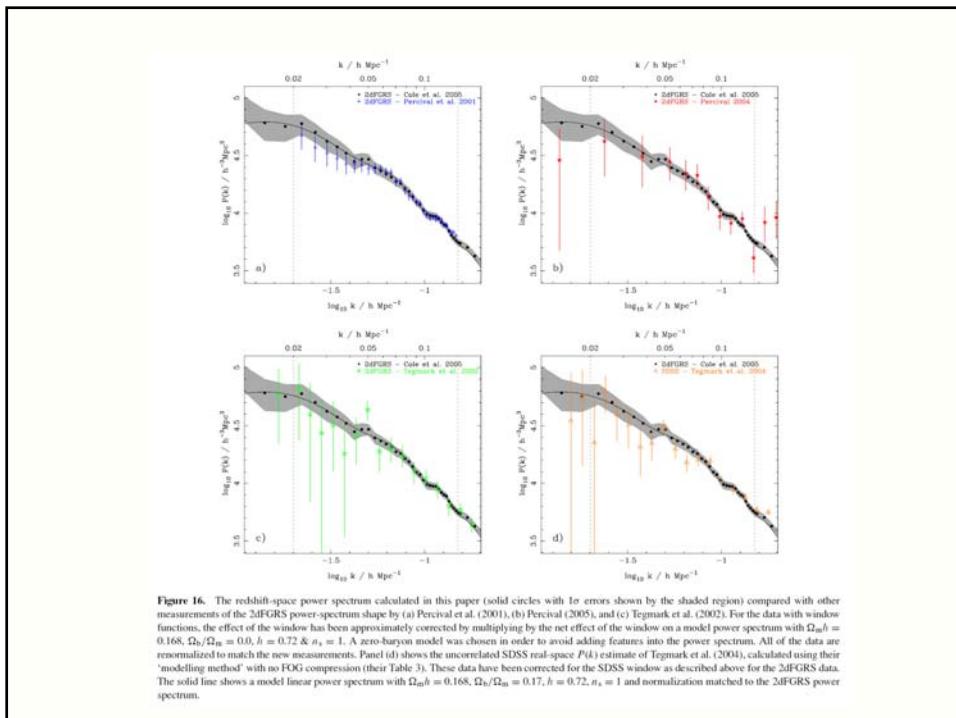
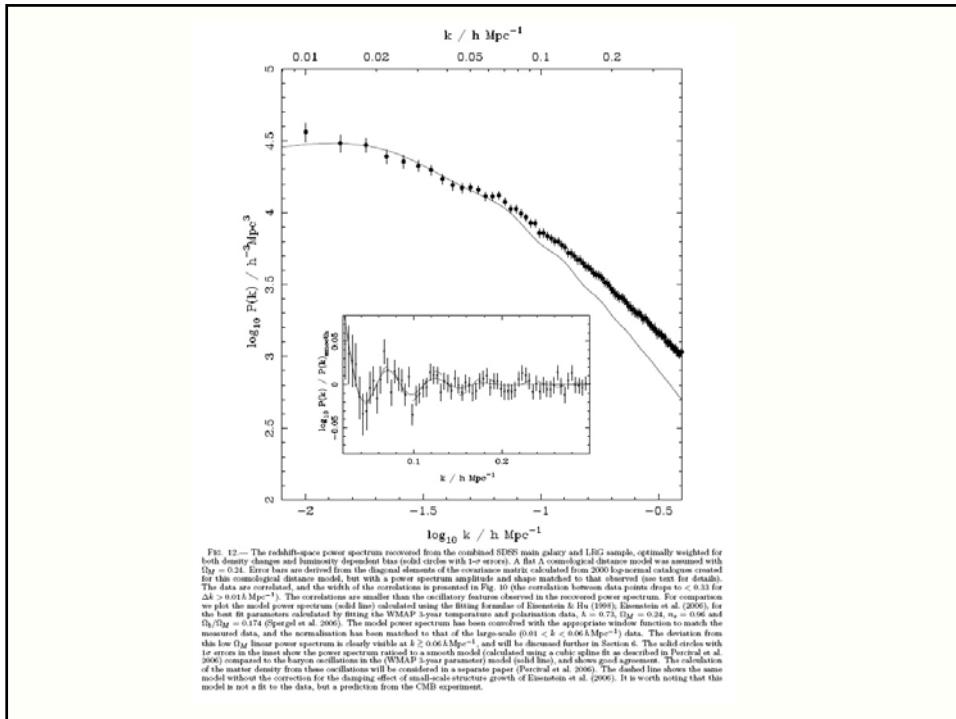
$$\Gamma = \Omega_{m,\circ} h \exp \left\{ -\Omega_b - \frac{\Omega_b}{\Omega_{m,\circ}} \right\}$$

## Power Spectrum $P(k)$

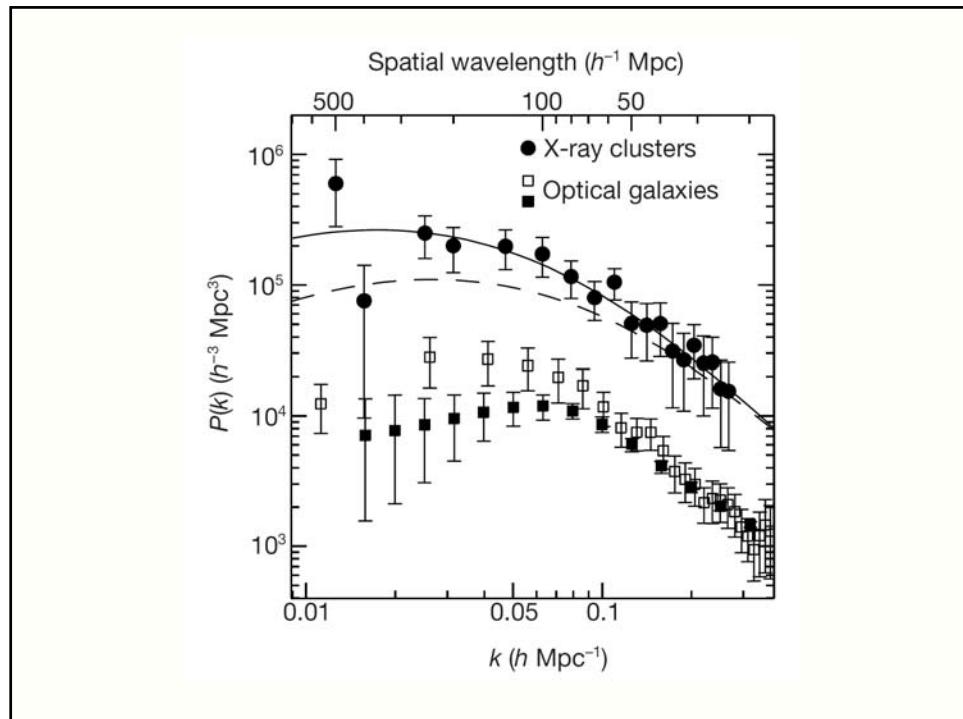


Density fluctuations





**Figure 16.** The redshift-space power spectrum calculated in this paper (solid circles with 1 $\sigma$  errors shown by the shaded region) compared with other measurements of the 2dFGRS power-spectrum shape by (a) Percival et al. (2000), (b) Percival (2005), and (c) Tegmark et al. (2002). For the data with window functions, the effect of the window has been approximately corrected by multiplying by the net effect of the window on a model power spectrum with  $\Omega_m h = 0.168$ ,  $\Omega_b/\Omega_m = 0.17$ ,  $h = 0.72$  &  $n_s = 1$ . A zero-baryon model was chosen in order to avoid adding features into the power spectrum. All of the data are renormalized to match the new measurements. Panel (d) shows the uncorrected SDSS real-space  $P(k)$  estimate of Tegmark et al. (2003), calculated using their ‘modelling method’ with no FOF compression (their Table 3). These data have been corrected for the SDSS window as described above for the 2dFGRS data. The solid line shows a model linear power spectrum with  $\Omega_m h = 0.168$ ,  $\Omega_b/\Omega_m = 0.17$ ,  $h = 0.72$ ,  $n_s = 1$  and normalization matched to the 2dFGRS power spectrum.



Phases & Patterns

## Random Field Phases

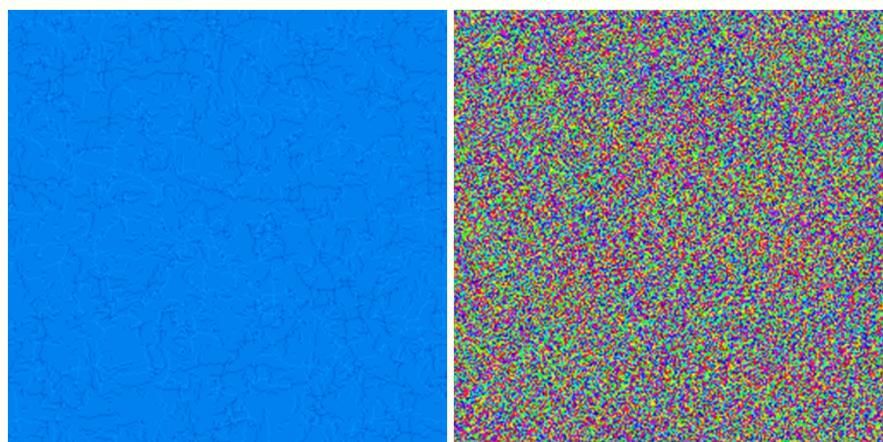
$$f(\vec{x}) = \int \frac{d\vec{k}}{(2\pi)^3} \hat{f}(\vec{k}) e^{-i\vec{k}\cdot\vec{x}}$$

$$\hat{f}(\vec{k}) = \hat{f}_r(\vec{k}) + i \hat{f}_i(\vec{k}) = |\hat{f}(\vec{k})| e^{i\theta(k)}$$

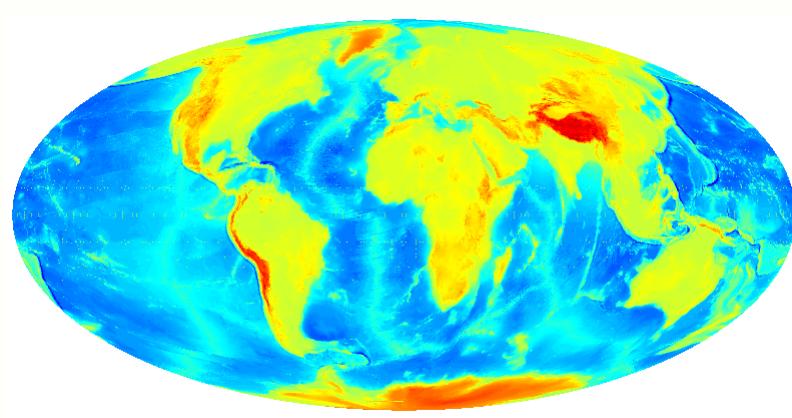
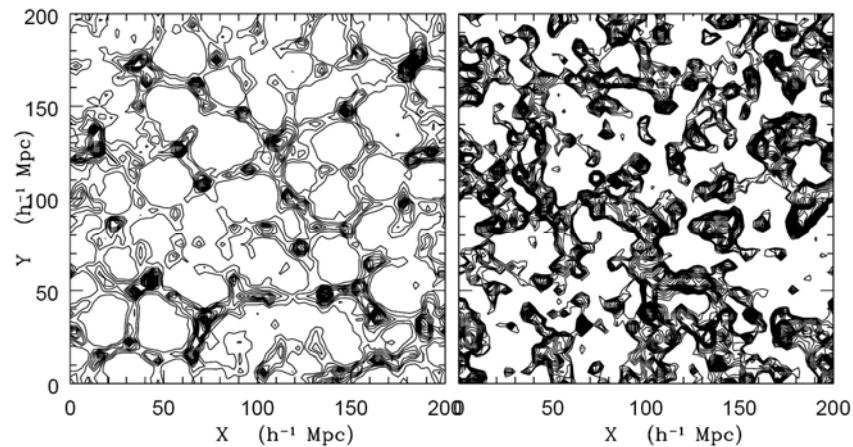
When a field is a Random Gaussian Field, its phases  $\theta(k)$  are uniformly distributed over the interval  $[0, 2\pi]$ :

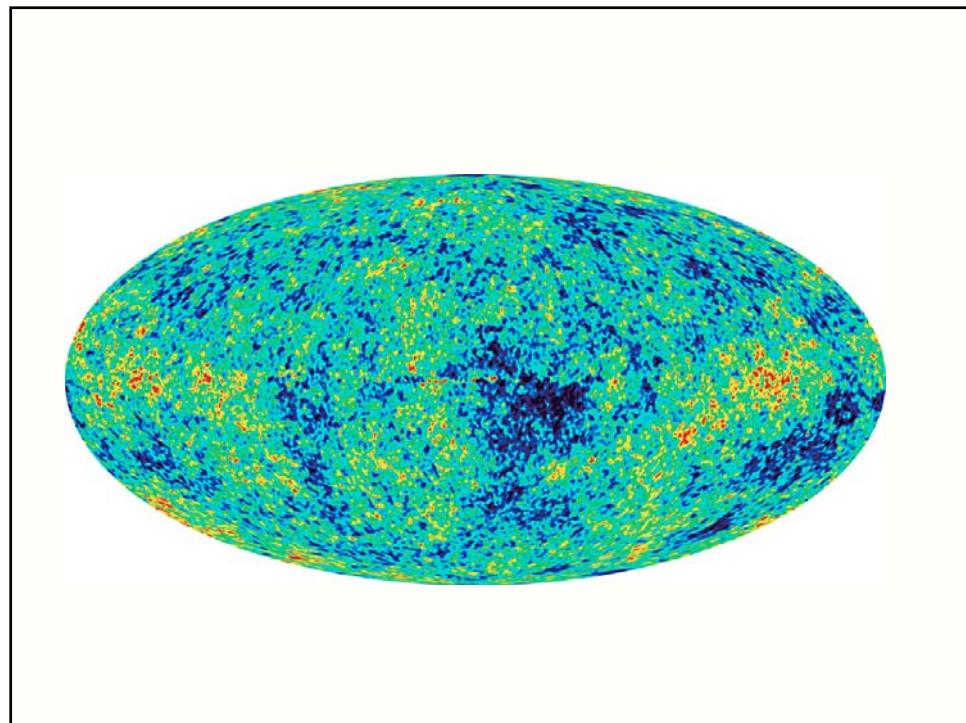
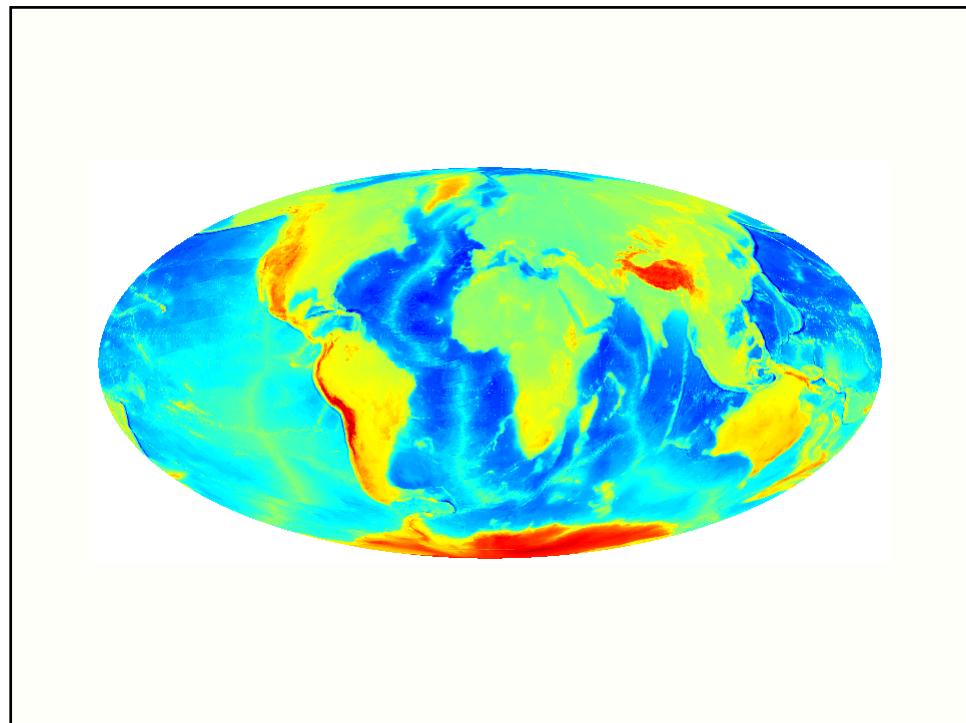
$$\theta(k) \in U[0, 2\pi]$$

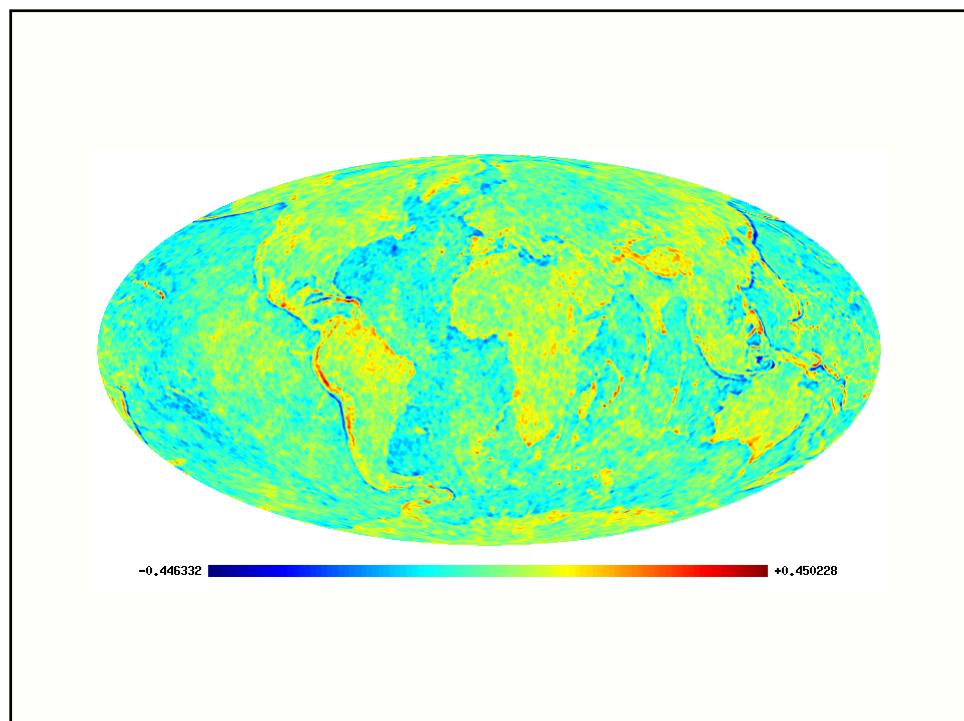
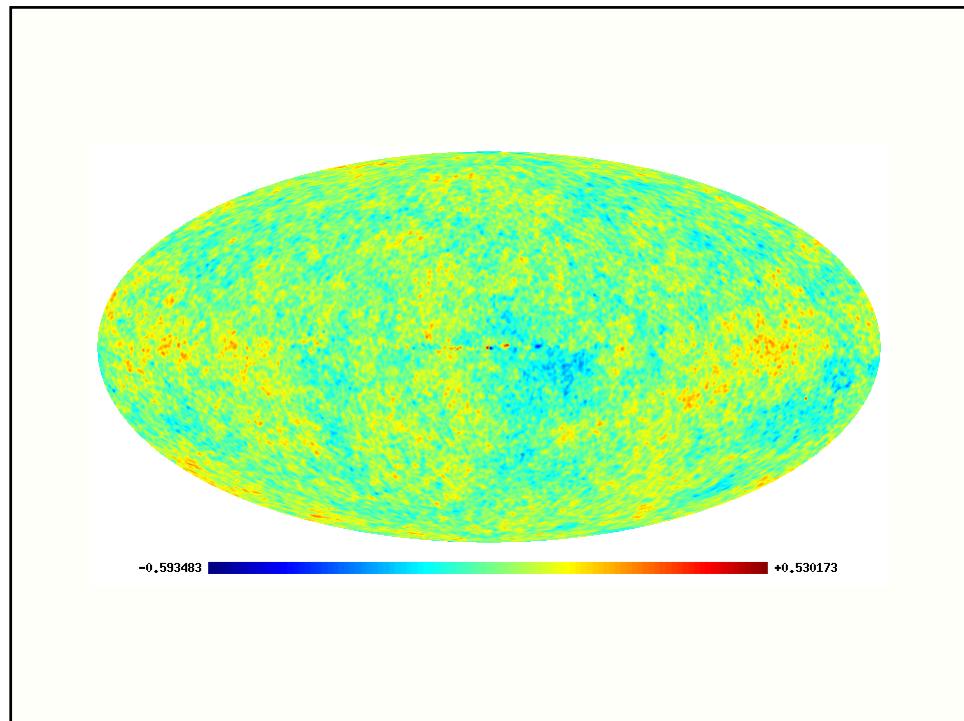
As a result of nonlinear gravitational evolution, we see the phases acquire a distinct non-uniform distribution.

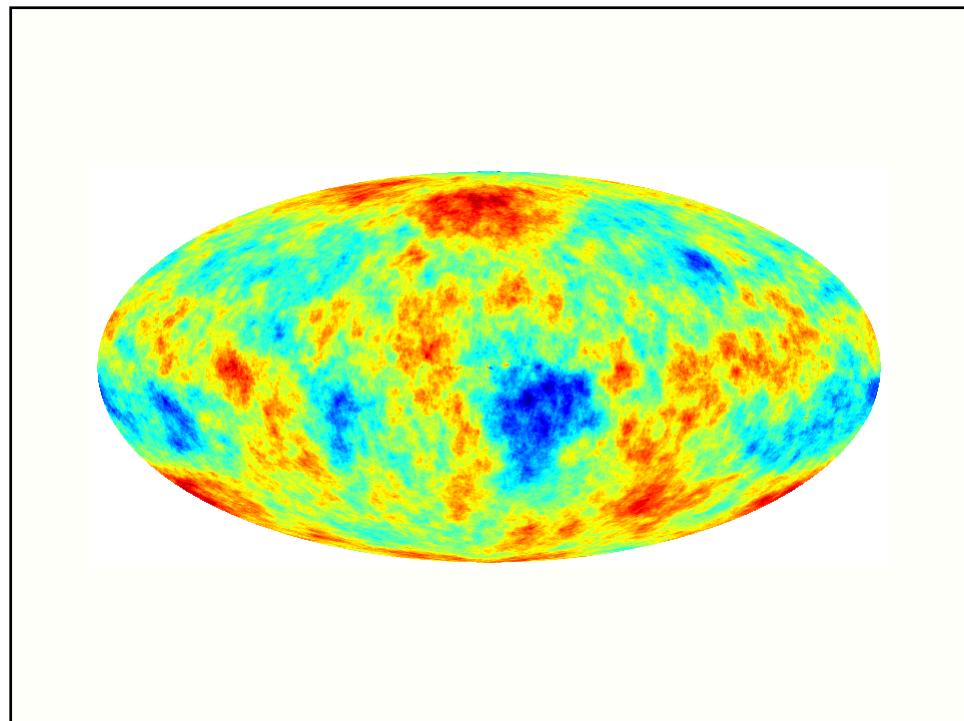
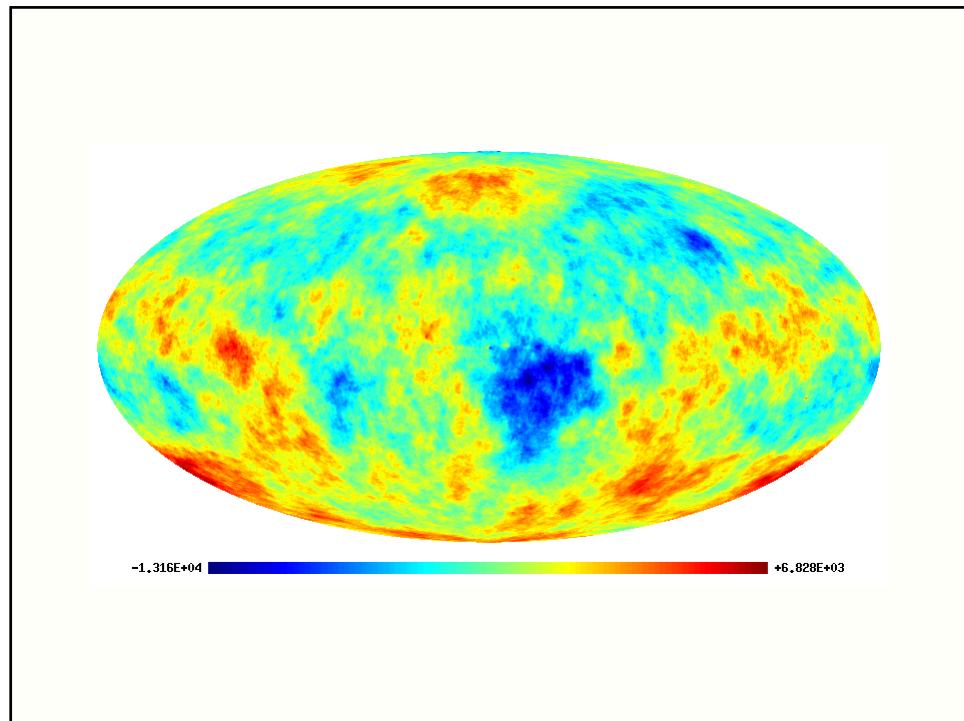


## Power Spectrum: Pattern Information & Phases









## Ergodic Theorem

### Statistical Cosmological Principle

**Cosmological Principle:**

Universe is Isotropic and Homogeneous

Homogeneous & Isotropic Random Field  $\psi(\vec{x})$ :

Homogenous

$$p[\psi(\vec{x} + \vec{a})] = p[\psi(\vec{x})]$$

Isotropic

$$p[\psi(\vec{x} - \vec{y})] = p[\psi(|\vec{x} - \vec{y}|)]$$

Within Universe one particular realization  $\psi(\vec{x})$ :

Observations: only spatial distribution in that one particular  $\psi(\vec{x})$   
Theory:  $p[\psi(x)]$

# Ergodic Theorem

Ensemble Averages       $\longleftrightarrow$       Spatial Averages  
over one realization  
of random field

- Basis for statistical analysis cosmological large scale structure
- In statistical mechanics Ergodic Hypothesis usually refers to time evolution of system, in cosmological applications to spatial distribution at one fixed time

# Ergodic Theorem

Validity Ergodic Theorem:

- Proven for Gaussian random fields with continuous power spectrum
- Requirement:

spatial correlations decay sufficiently rapidly with separation

such that

many statistically independent volumes in one realization



All information present in complete distribution function  $p[\psi(\vec{x})]$  available from single sample  $\psi(x)$  over all space

# Fair Sample Hypothesis

- Statistical Cosmological Principle
  - +
- Weak cosmological principle  
(small fluctuations initially and today over Hubble scale)
  - +
- Ergodic Hypothesis

fair sample hypothesis  
(Peebles 1980)