ANALYSIS ISSUES FOR LARGE CMB DATA SETS

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ABSTRACT. Multi-frequency, high resolution, full sky measurements of the anisotropy in both temperature and polarisation of the cosmic microwave background radiation are the goals of the satellite missions MAP (NASA) and Planck (ESA). The ultimate data products of these missions — multiple microwave sky maps, each of which will have to comprise more than \( \sim 10^6 \) pixels in order to render the angular resolution of the instruments — will present serious challenges to those involved in the analysis and scientific exploitation of the results of both surveys. Some considerations of the relevant aspects of the mathematical structure of future CMB data sets are presented in this contribution.

1 Introduction

The extraordinary success of NASA's COBE satellite mission (see www.gsfc.nasa.gov/astro/cobe), and in particular the COBE-DMR discovery of anisotropy in the temperature of the cosmic microwave background (CMB) radiation (Smoot et al. 1992), has transformed the field of experimental and theoretical studies of the CMB as an astronomical window on the early universe into one of the most vibrant areas of modern cosmology. The explosive growth of activity in the CMB community revealed the promise of dramatic improvement in our knowledge of the early universe that should materialize given the continuation of efforts to study the CMB from space. This, and the realization of a sufficient improvement in microwave detector technology suitable for space experiments, resulted in both NASA and the European Space Agency approving proposals to conduct the next generation satellite missions to study the CMB: MAP (see http://map.gsfc.nasa.gov) to be launched in 2000, and Planck (see http://astro.estec.esa.nl/SA-general/Projects/Planck) to be launched in 2007.

Both MAP and Planck were designed to surpass the COBE-DMR capabilities to measure anisotropy in the temperature and polarization of the CMB by orders of magnitude. Both missions will observe the CMB from the Earth-Sun L-2 point using \( \sim 1.5 \text{m} \) telescopes. MAP will use passively cooled HEMT detectors with five frequency bands between 22 and 90 GHz, and will reach an angular resolution between 0.93 and 0.21 deg, respectively, and is expected to render a noise sensitivity of \( \sim 20 \mu \text{K} \) per 0.3 x 0.3 degree pixel achieved by combining the three highest frequency channels. Planck will comprise two instruments involving complementary detector technologies to yield unprecedented, very wide frequency coverage. The Low Frequency Instrument will use an actively cooled, tuned radio receiver array operated at 20 K with four frequency bands between 30 and 100 GHz, should achieve an angular resolution between 33 and 10 arcmin, respectively, and should render a noise sensitivity per resolution element between 4 and 12 \( \mu \text{K} \), respectively. The High Frequency Instrument will use bolometer arrays operated at 0.1 K with six frequency bands between 100 and 857 GHz, should achieve an angular resolution between 10 and 5 arcmin, respectively, and should render a noise sensitivity per resolution element between 4.6 and 12 \( \mu \text{K} \) in the CMB dominated channels (100-217 GHz).

It is widely recognized that if both missions succeed in achieving these spectacular specifications during observation of the CMB sky our knowledge of the universe will be furthered dramatically (see the con-
tributions by C. Lawrence and N. Sugiyama, and references therein, in these proceedings). Indeed, it is expected that the results of MAP and Planck should allow us to answer decisively both fundamental questions about the global properties of the universe — the average density of its matter content, the expansion rate, global curvature, the existence of a cosmological constant and/or a cosmological background of gravity waves, to name a few — and to unravel the properties of a number of astronomical objects — for example the detailed picture of emission from our Galaxy, and infrared emission from distant galaxies and galaxy clusters.

At the same time it should be realized that the data products of the future CMB missions will be by no means trivial to work with. The enormity of the expected scientific return will come at the price of a concerted effort to improve all currently available methods of analysis of very large CMB data sets, which, in order to answer properly some of the grand questions, will need to be studied globally.

As we have learned working with the COBE mission products, the digitized sky map is an essential intermediate stage in information processing between the entry point of data acquisition by the instruments — very large time ordered data streams, and the final stage of astrophysical analysis — typically producing a ‘few’ numerical values of physical parameters of interest. COBE-DMR sky maps (three frequency bands, two channels each, 6144 pixels per map) were considered large at the time of their release. So, looking forward to the giant leap to be taken by MAP and Planck in mapping the entire CMB sky, what do we mean when saying ‘very large future CMB data sets’? Very simply, if we focus on the case of whole sky CMB measurements at the angular resolution of ~ 10 arcmin (FWHM), and presume that a few pixels per resolution element should be used to discretise the signal in a non-damaging way (i.e. in such a way that discretisation effects are sufficiently sub-dominant with respect to the effects of instrument response), we require that the entire map should comprise at least $N_{\text{pix}} \approx \text{a few } \times 1.5 \times 10^6$ pixels. More pixels than that will be needed to represent the Planck-HFI higher resolution channels. This estimate, $N_{\text{pix}}$, should then be multiplied by the number of frequency bands (or, indeed, by the number of individual observing channels — 74 in the case of Planck — for the analysis work to be done before the final coadded maps are made for each frequency band) to render an approximate expected size of the already compressed form of data, which would be the input to the astrophysical analysis pipeline. Clearly, it is easy to end up with an estimate of many GBy. Hence it appears that some attention should be given to devising such high resolution CMB map structures which would maximally facilitate future analyses of large size data sets.

The main part of this contribution is devoted to a presentation of the properties of one such proposed approach to high resolution full sky map making — the Hierarchical Equal Area and isoLatitude Pixelization of the sphere (HEALPIX, see http://www.tac.dk/~healpix). The remaining part of this paper is a digression on the issue of the (non-)gaussianity of the CMB sky.

2 Discretisation of Functions on a Sphere with HEALPIX for High Resolution Applications

Operations which are, or will be, routinely executed in the analysis of CMB maps include convolutions with local and global kernels, Fourier analysis with spherical harmonics and power spectrum estimation, wavelet decomposition, nearest-neighbour searches, topological analysis (minimum/maximum search, Minkowski functionals, etc.), and more. Some of these operations become prohibitively slow if the sampling of functions on a sphere, and the related structure of the discrete data set, is not designed carefully.

Typically, a whole sky map rendered by a CMB experiment contains the sky signals, which should be (by design) strongly band-width limited (in the sense of spatial Fourier decomposition) by the instrument's re-
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Figure 1. Orthographic view of HEALPIX division of a sphere. Overplot of equator and meridians illustrates octahedral symmetry of the HEALPIX construction. Light-gray shading shows one of eight (four north, and four south) identical polar base-resolution pixels. Dark-gray shading shows one of four identical equatorial base-resolution pixels. Moving clockwise from the upper left panel the grid is hierarchically subdivided with the grid resolution parameter equal to $N_{\text{side}} = 1, 2, 4, 8$, and the total number of pixels equal to $N_{\text{pix}} = 12 \times N_{\text{side}}^2 = 12, 48, 192, 768$. All pixel centers are located on $N_{\text{ring}} = 4 \times N_{\text{side}} - 1$ rings of constant latitude. Within each panel the areas of all pixels are identical.

response function, and projection of the instrumental noise, which, at least near the discretisation scale, should be random, with a bandwidth significantly exceeding that of all the signals.

With all these considerations in mind one may propose the following list of desiderata for the mathematical structure of discrete whole sky maps:

1. Hierarchical structure of the data base. This is recognized as essential for very large data bases, and was indeed postulated already in construction of the Quadrilateralized Spherical Cube (see http://www.gsfc.nasa.gov/astro/cobe/skymap_info.html), which was used for all the COBE data. A simple argument in favour of this states that the data elements which are nearby in a multi-dimensional configuration space (here, on the surface of a sphere), are also nearby in the tree structure of the data base. This property facilitates various topological methods of analysis, and allows for easy construction of wavelet transforms on triangular and quadrilateral grids.

2. Equal areas of discrete elements of partition. This is advantageous because white noise at the sampling frequency of the instrument gets integrated exactly into white noise in the pixel space, and sky signals are sampled without regional dependence (although still care must be taken to choose a pixel size sufficiently small compared to the instrumental resolution to avoid
3. Iso-Latitude distribution of discrete area elements on a sphere. This property is essential for computational speed in all operations involving evaluations of spherical harmonics. Since the associated Legendre polynomials are evaluated via slow recursions, any sampling grid deviations from an iso-latitude distribution result in a prohibitive loss of computational performance with the growing number of sampling points.

Various known sampling distributions on a sphere fail to meet simultaneously all of these requirements:

i) Quadrilateralized Spherical Cube obeys points 1 and (approximately) 2, but fails on point 3, and cannot be used for efficient Fourier analysis at high resolution.

ii) Equidistant Cylindrical Projection, a very common computational tool in geophysics, and climate modeling, and recently implemented for CMB work (Muciaccia, Natoli, Vittorio, 1998), satisfies points 1 and 3, but by construction fails with point 2. This is a nuisance from the point of view of application to full sky survey data due to wasteful oversampling near the poles of the map.

iii) Hexagonal sampling grids with icosahedral symmetry perform superbly in those applications where near uniformity of sampling on a sphere is essential (Saff, Kuijlaars, 1997), and can be devised to meet requirement 2 (see e.g. Tegmark 1996). However, by construction they fail both points 1 and 3.

iv) Igloo-type constructions are devised to satisfy point 3 (E. Wright, 1997, private communication; Crittenden & Turok, 1998). Point 2 can be satisfied to reasonable accuracy if quite a large number of base-resolution pixels is used, which precludes the efficient construction of simple wavelet transforms. Conversely, a tree-structure seeded with a small number of base-resolution pixels forces significant variations in both area and shape of the pixels.

All three requirements formulated above are satisfied by construction with the Hierarchical Equal Area, iso-Latitude Pixelisation (HEALPIX) of the sphere (Górski 1998, Hivon, Górski, 1998), which is shown in Figure 1.

HEALPIX is a genuinely curvilinear partition of the sphere into exactly equal area quadrilaterals of varying shape. The base-resolution comprises twelve pixels in three rings around the poles and equator.

The resolution of the grid is expressed by parameter $N_{side}$, which defines the number of divisions along the side of a base-resolution pixel that is needed to reach a desired high-resolution partition.

All pixel centres are placed on rings of constant latitude, and are equidistant in azimuth (on each ring). All iso-latitude rings located between the upper and lower corners of the equatorial base-resolution pixels, or in the equatorial zone, are divided into the same number of pixels: $N_{eq} = 4 \times N_{side}$. The remaining rings are located within the polar cap regions and contain a varying number of pixels, increasing from ring to ring, with increasing distance from the poles, by one pixel within each quadrant.

Pixel boundaries are non-geodesic and take the very simple form: $\cos \theta = a + b \times \phi$ in the equatorial zone, and $\cos \theta = a + b/\phi^2$ in the polar caps. This allows one to explicitly check by simple analytical integration the exact area equality among pixels, and to compute efficiently more complex objects, e.g. the Fourier transforms of individual pixels.

Specific geometrical properties allow HEALPIX to support two different numbering schemes for the pixels, as illustrated in the Figure 2. First, one can simply count the pixels moving down from the north to the south pole along each iso-latitude ring. It is in this scheme that Fourier transforms with spherical harmonics are easy to implement. Second, one can replicate the tree structure of pixel numbering used e.g. with the Quadrilateralized Spherical Cube. This can easily be implemented since, due to the simple description of pixel boundaries, the analytical mapping of the HEALPIX base-resolution elements (curvilinear quadrilaterals) into a $[0,1] \times [0,1]$ square exists. This tree structure, a.k.a. nested scheme, allows one to implement efficiently all applications involving nearest-neighbour searches.
Figure 2. Cylindrical projection of the HEALPIX division of a sphere and two natural pixel numbering schemes (ring and nested) allowed by HEALPIX. Both numbering schemes map the two dimensional distribution of discrete area elements on a sphere into the one dimensional, integer pixel number array, which is essential for computations involving data sets with very large total pixel numbers. From top to bottom: Panel one ($N_{\text{side}} = 2$) and panel two ($N_{\text{side}} = 4$) show the ring scheme for pixel numbering, with the pixel number winding down from north to south pole through the consecutive isolatitude rings. Panel three ($N_{\text{side}} = 2$) and panel four ($N_{\text{side}} = 4$) show the nested scheme for pixel numbering within which the pixel number grows with consecutive hierarchical subdivisions on a tree structure seeded by the twelve base-resolution pixels. (see Wandelt, Hivon, and Górski 1998), and also allows for an immediate construction of the fast Haar wavelet transform on HEALPIX.

We have developed a HEALPIX software package which contains a suite of programs to simulate and analyse full sky CMB maps, display...
the results, manipulate the transformations from physical space to pixel number (and the reverse), in both numbering schemes, and conduct nearest-neighbour and maxima/minima searches on the maps. The package is available to the public at http://www.tac.dk/~healpix. HEALPIX is presently the format chosen by the MAP collaboration to be used for the production of sky maps from the mission data (see http://map.gsfc.nasa.gov/html/technical_info.html). HEALPIX software is widely used for simulation work within both LFI and HFI consortia of Planck collaboration.

3 Digression: Non-Gaussianity in the DMR data?

The remainder of this contribution is a digression, which was stimulated by questions during the presentation.

In a recent paper (Ferreira, Magueijo, and Górski, 1998) the authors argued that an estimate of the reduced bi-spectrum of the CMB anisotropy in the COBE-DMR 53 and 90 GHz 4yr data is significantly deviant from the distribution simulated from a Gaussian ensemble. Their work addressed the possibility of the effect being due to foreground emission from our Galaxy, but failed to explain it as originating from the known distributions of galactic emission at low and high frequencies (as traced by radio synchrotron and dust maps respectively).

An update on the status of our (FMG) ongoing tests and searches for alternatives tends to the conclusion that the CMB itself may have revealed its non-Gaussian nature. Evidence in support of this is as follows: 1) the reduced bi-spectrum estimated on the DMR difference maps (noise-only combinations of the DMR sky maps) shows no excess at the conspicuous multipole index of $\ell = 16$ where the dominant contribution to the original effect was found; 2) likewise, the reduced bi-spectrum estimated on a suite of systematic effect model templates that were derived during the COBE-DMR mission, turned out to be insignificant in amplitude — itself a testimony to the superb systematic effect control in the DMR data analysis — and again, quite unlike the original effect in the multipole index dependence.

Hence, our (FMG) original conclusions remain unaffected: unless an as yet completely unrecognized foreground emission results in the detected non-Gaussianity, the remaining candidate for the source of this effect is the CMB anisotropy itself.

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References

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