Precise photometric redshifts with a narrow-band filter set: The PAU Survey at the William Herschel Telescope

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ABSTRACT
The Physics of the Accelerating Universe (PAU) survey at the William Herschel Telescope (WHT) will use a new optical camera (PAUCam) with a large set of narrow-band filters to perform a photometric galaxy survey with a quasi-spectroscopic redshift precision of $\sigma(z)/(1+z) \sim 0.0035$ and map the large-scale structure of the universe in three dimensions up to $i_{AB} < 22.5-23.0$. In this paper we present a detailed photo-$z$ performance study using photometric simulations for 40 equally-spaced 12.5-nm-wide (FWHM) filters with a $\sim 25\%$ overlap and spanning the wavelength range from 450 nm to 850 nm, together with a $ugrizY$ broad-band filter system. We then present the migration matrix $r_{ij}$, containing the probability that a galaxy in a true redshift bin $j$ is measured in a photo-$z$ bin $i$, and study its effect on the determination of galaxy auto- and cross-correlations. Finally, we also study the impact on the photo-$z$ performance of small variations of the filter set in terms of width, wavelength coverage, etc., and find a broad region where slightly modified filter sets provide similar results, with the original set being close to optimal.

Key words: galaxies: distance and redshift statistics – surveys – large-scale structure of Universe.

1 INTRODUCTION
Galaxy surveys are a fundamental tool in order to understand the large-scale structure of the universe as well as its geometry, content, history, evolution and destiny. Spectroscopic surveys (2dF, Colless et al. 2001; VVDS, Le Fèvre et al. 2005; WiggleZ, Drinkwater et al. 2010; BOSS, Dawson et al. 2013) provide a 3D image of the galaxy distribution in the near universe, but most of them suffer from limited depth, incompleteness and selection effects. Imaging surveys (SDSS, York et al. 2000; PanSTARRS, Kaiser, Tonry & Luppino 2000; LSST, Tyson et al. 2003) solve these problems but, on the other hand, do not provide a true 3D picture of the universe, due to their limited resolution in the position along the line of sight, which is obtained measuring the galaxy redshift through photometric techniques using a set of broad-band filters. The Physics of the Accelerated Universe (PAU) survey at the William Herschel Telescope (WHT) in the Roque de los Muchachos Observatory (ORM) in the Canary island of La Palma (Spain) will use narrow-band filters to try to achieve a quasi-spectroscopic precision in the redshift determination that will allow it to map the large-scale structure of the universe in 3D using photometric techniques, and, hence, overcoming the limitations of spectroscopic surveys (Benítez et al. 2009).

In this paper we present the study of the photo-$z$ performance and its impact on clustering measurements expected in the PAU survey in a sample consisting of all galaxies of all types with $i_{AB} < 22.5$. Based of detailed simulation studies (Gaztañaga et al. 2012), the requirement for the precision is set at $\sigma(z)/(1+z) = 0.0035$. The PAU survey will observe many galaxies beyond the $i_{AB} = 22.5$ limit that play a crucial role in the PAU science case (Gaztañaga et al. 2012). We will also study the performance in a fainter galaxy sample with $22.5 < i_{AB} < 23.7$, expecting to reach a photo-$z$ precision not worse than $\sigma(z)/(1+z) = 0.05$ (Gaztañaga et al. 2012). Finally, we will also study the impact on the photo-$z$ performance of small variations on the default filter set, in terms of width, wavelength coverage, etc.

There are two main sets of techniques for measuring photometric redshifts (or photo-$z$): template methods (e.g. Hyperz, Bolzonella, Miralles & Pell 2000; BPZ, Benitez 2000; & Coe et al. 2006; LePhare, Ilbert et al. 2006; EAZY, Brammer, van Dokkum & Coppi 2008), in which...
the measured broadband galaxy spectral energy distribution (SED) is compared to a set of redshifted templates until a best match is found, thereby determining both the galaxy type and its redshift; training methods (e.g. ANNz, Collister & Lahav [2004], ArborZ, [Gerdes et al. 2010]; TPZ, Carrasco Kind & Brunner [2013]), in which a set of galaxies for which the redshift is already known is used to train a machine-learning algorithm (an artificial neural network, for example), which is then applied over the galaxy set of interest. Each technique has its own advantages and disadvantages, whose discussion lies beyond the scope of this paper.

Throughout the paper we will be using the Bayesian Photo-Z (BPZ) template-based code from [Benitez 2000], after adapting it to our needs. We have also tried several photo-z codes based on training methods. We have found that, because of the large, O(50), number of filters, some of them run into difficulties due to the combinatorial growth of the complexity of the problem, while others confirm the results presented here. The results obtained with training methods will be described in detail elsewhere (Bonnett et al., in preparation).

The outline of the paper is as follows. In section 2 we present the default PAU filter set. Section 3 discusses the mock galaxy samples that we use in our study, the noise generation, and the split into a bright and a faint galaxy samples. In section 4 we introduce the BPZ original code and our modifications, with special emphasis on the prior redshift probability distributions and the odds parameter. We also show the results obtained when running BPZ on the mock catalog using the default filter set. Furthermore, we compute the so-called migration matrix \( r_{ij} \) (Gaztañaga et al. 2012), corresponding to the probability that a galaxy at a true redshift bin \( j \) is actually measured at a photo-z bin \( i \), and its effect on the measurement of galaxy auto- and cross-correlations. In section 5 we try several modifications to the filter set (wider/narrower filters, bluer/redder filters, etc.), study their performance on the brighter and fainter galaxy samples and find the optimal set. Finally, in section 6 we discuss the results and offer some conclusions.

2 DEFAULT FILTER SET-UP

In this section we construct the effective filter response \( R(\lambda) \) of the PAU bands and compute their 5-\( \sigma \) limiting magnitudes, \( m_{AB}(5\sigma) \).

2.1 Nominal response

PAUCam will mount two sets of filters: the Broad-Band (BB) filters, composed of 6 bands \( ugrizY \) 1 whose nominal (or theoretical) response \( R^{theo}(\lambda) \) is shown on the top of Fig. 1 and the Narrow-Band (NB) filters, shown on the bottom, which are composed of 40 top-hat adjacent bands with a rectangular width of 100Å ranging from 4500Å to 8500Å. Since there is a technical limitation to construct such narrow top-hat bands, we relax the transition from 0 to the maximum response by adding two lateral wings of 25Å width, resulting in a FWHM of 125Å. This induces an overlap of \( \sim 25\% \) between contiguous bands. Additionally, we set the overall NB response to match that from the ALHAMBRA survey instrument [Moles et al. 2008], which are comparable in technical specifications (although with a wider wavelength range, \( \sim 310Å \), transmission) and have similar coatings.

2.2 Effective response

The filter responses \( R^{theo}(\lambda) \) in Fig. 1 are the nominal: this is the response that we would measure if light went only through the filter. Light also goes through the Earth’s atmosphere, which absorbs part of the light, and then, also goes through the optics (mirror and corrector) of the telescope before getting into the filter. Moreover, the CCD detectors behind filters also are affected by a Quantum Efficiency (QE) response curve. Therefore, if we want to know the effective response of the filters, we will have to take into account all the transmission curves \( T_i(\lambda) \) of these effects \( i \). In our case, these curves are shown in the top plot of Fig. 2. The QE curve (blue) corresponds to the measured QE of CCDs provided by Hamamatsu, the measured transmission curve of the telescope’s optics (mirror + corrector) (green) corresponds to that from the William Herschel Telescope (WHT) optics, and the atmospheric transmission curve (red) is taken from the Apache Point Observatory (APO) at New Mexico.

Figure 1. The nominal (or theoretical) response \( R^{theo}(\lambda) \) of the \( ugrizY \) PAU Broad Bands (top) and the 40 Narrow Bands (bottom). The \( u \) band is the same as in the USNO 40-in telescope at Flagstaff Station (Arizona), while the \( grizY \) are the same as in the DECam mounted in the Blanco Telescope (CTIO, Chile). The narrow-band filters have a 125Å FWHM and overlap by 25% with the adjacent bands. They are labeled on the plot through their central wavelength. Their overall response is set to match that of the ALHAMBRA survey bands.

Figure 2. The atmospheric transmission curve (red) is taken from the Apache Point Observatory (APO) at New Mexico. The QE curve (blue) corresponds to the measured QE of CCDs provided by Hamamatsu, the calculated transmission curve of the telescope’s optics (mirror + corrector) (green) corresponds to that from the William Herschel Telescope (WHT) optics, and the measured transmission curve (red) is taken from the Apache Point Observatory (APO) at New Mexico.

1 The \( u \) band is assumed to be the same as the used in the USNO 40-in telescope at Flagstaff Station (Arizona) and its transmission can be obtained from \texttt{http://www.sdss.org/dr7/algorithms/standardsstars/Filters/response.html} while the rest are assumed to be the same as in the DECam mounted in the Blanco Telescope (CTIO, Chile).
We assume that the APO atmosphere transmission is close enough to the ORM for the purpose of this study. The resulting effective response \( R(\lambda) \) is derived with the expression:

\[
R(\lambda) = R^{\text{hece}}(\lambda) \prod_i T_i(\lambda) = R^{\text{hece}}(\lambda) \cdot T_{\text{CCD}}(\lambda) \cdot T_{\text{opt}}(\lambda) \cdot T_{\text{atmo}}(\lambda).
\]

The transmission of the WHT optics is less than 50% in all the wavelength range, so that the resulting effective responses are significantly reduced. On the other hand, the three transmission curves \( T_i(\lambda) \) begin to fall when they enter the ultraviolet region (~3800Å). Similarly, the CCDs QE drops as we approach the infrared region above ~9000Å. Overall, the u and Y broad bands are less efficient than the rest. This does not affect the NB, since their wavelength range are within these limits. Atmospheric telluric absorption bands, located between ~700nm and ~1μm, are also imprinted in the final response of the filters. This is particularly relevant for the NB since their typical width is similar to the width of these valleys. In particular, the profile of the narrow band with central wavelength at ~7550Å (orange) is drastically changed by the telluric absorption A-band.

| \( \phi \) | Telescope mirror diameter | 4.2 m |
| \( \alpha \) | Focal Plane Scale | 0.265 arcsec/pix |
| \( RN \) | Read-out Noise | 5 electrons/pix |
| \( A \) | Galaxy Aperture | 2 arcsec² |
| \( n \) | \# of Exposures | 2 |

Table 1. Description and values of the WHT and PAUCam parameters used in [2, 3] and [4], to compute the Signal-to-Noise ratio \( (S/N) \).

2.3 5-σ limiting magnitudes

Next, we compute the 5-σ limiting magnitudes, \( m_{AB}(5\sigma) \), for all the PAU bands in the AB photometric system [5]. This is the apparent magnitude whose signal-to-noise ratio, given by

\[
\frac{S}{N} \equiv \sqrt{\frac{A}{\alpha^2 \sqrt{N_{\text{gal}} + N_{\text{sky}} + nRN^2}}}, \tag{2}
\]

is equal to 5, where

\[
N_{\text{gal}} = 3631 \cdot 1.51 \cdot 10^7 \cdot 10^{-0.4m_{AB}} \cdot \left( \frac{\alpha^2}{A} \right) \cdot \pi \left( \frac{\phi}{2} \right)^2 \cdot nt_R \cdot \int_0^{\infty} R(\lambda) d\lambda, \tag{3}
\]

\[
N_{\text{sky}} = \alpha^2 \cdot \pi \left( \frac{\phi}{2} \right)^2 \cdot nt_R \cdot \int_0^{\infty} f_{\text{sky}}(\lambda) R(\lambda) d\lambda, \tag{4}
\]

are the photons per pixel coming from the galaxy and the sky brightness respectively. \( \{ \phi, \alpha, RN, A, n \} \) are the parameters of both the WHT and PAUCam instrument, whose values and description are given in Table 1. \( f_{\text{sky}}(\lambda) \) is the spectral density flux per unit of aperture of the sky brightness, whose curve is on top of Fig. 2 and \( t_R \) is the exposure time for the filter \( R(\lambda) \). All the filters intended for the photometry are arranged over the central part of the Focal Plane (FP) where vignetting is practically negligible. NB are distributed through 5 interchangeable trays. From the bluest to the reddest, each tray carries a group of 8 consecutive NB. This gives 5 trays × 8 NB = 40 NB. Values for the exposure times \( T_i \) of each tray are shown on the left column of Table 2. On the other hand, each BB filter is mounted into a dedicated tray with its particular exposure time, in such a way that NB and BB exposure times are completely decoupled. Values for the exposure times \( t_B \) of each BB filter are shown on the right column of Table 2. The exposure times \( t_R \) and the derived limiting magnitudes \( m_{AB}(5\sigma) \) for each filter are also shown on the middle and bottom plots of Fig. 3 respectively, in a color degradation for NB and in black for BB. Since \( f_{\text{sky}}(\lambda) \) increases with wavelength, exposure times \( t_R \) for redder filters are also set to increase in order to compensate the noise introduced by the sky (note that

\[2\] According to [Hogg et al. 1996], the apparent magnitude \( m_{AB} \) in the AB system in a band with response \( R(\lambda) \) for a source with spectral density flux \( f(\nu) \) (energy per unit time per unit area per unit frequency) is defined as \( m_{AB} \equiv -2.5 \log_{10} \left[ \int f(\nu) R(\nu) d\nu / \int (3631 f(\nu) R(\nu) d\nu) \right] \), where \( 1 Jy = 10^{-23} \text{erg} \cdot \text{s}^{-1} \cdot \text{cm}^{-2} \cdot \text{Hz}^{-1} \) or \( 1.51 \cdot 10^7 \text{photons} \cdot \text{m}^{-2} \cdot \text{s}^{-1} \cdot \text{Å}^{-1} \) in wavelength space.

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3 THE MOCK CATALOG

In this section we generate a photometric mock catalog \( \{ m_j \pm \sigma_{m_j}, z, t \} \) with observed magnitudes \( m_j \pm \sigma_{m_j} \) in each PAU band \( j \) for galaxies at redshift \( z \) and with spectral type \( t \).

3.1 Noiseless magnitudes

We use a method similar to the one described in [Jouvel et al. (2009)], which consists on sampling the cumulative Luminosity Function (LF):

\[
N(z,t) = \int_{-\infty}^{M_{lim}(z,t)} \phi(x)e^{-x}dx
\]

\[x \equiv 10^{-0.4(M-M^*)},\]

in the redshift range \( z = [0, 6] \), for a total of \( N \sim 10^6 \) galaxies. \( M \) is the absolute magnitude and \( M_{lim}(z,t) \) the absolute magnitude limit at redshift \( z \) and spectral type \( t \) for a given apparent magnitude limit of the catalog \( m_{lim} \) in some reference band. In our case \( m_{lim} < 26.0 \) in the \( r_{SDSS} \) band. Finally, \( \{ M^*, \phi, \alpha \} \) are the parameters of the LF, which also depend on \( z \) and \( t \). We assume that their redshift dependency is:

\[
\{ M^*, \log_{10} \phi, \alpha \} = \{ a \exp[-(1+ z)^b] + c \}
\]

where \( \{ a, b, c \} \) are type-dependent parameters whose values are in Table 3. These values are chosen to match the LF-1s and their evolution from Dahlen et al. (2005), where three different spectral types, 1 = Elliptical (Ell), 2 = Spiral (Sp), 3 = Irregular (Irr), are distinguished.

The relation between the absolute magnitude  \( M \) and the apparent magnitude  \( m \) for a galaxy at redshift \( z \) and with spectral type \( t \), used in the magnitude limit of (5), is:

\[
M = m - 5 \log_{10} D_L(z) - 25 - K(z,t)
\]

where \( D_L \) is the luminosity distance of the galaxy at redshift \( z \) in Mpc, which in a \( \Lambda \)CDM universe is expressed as:

\[
D_L(z) \equiv \frac{c}{H_0} \int_0^z \frac{dz}{\sqrt{\Omega_M(1 + z)^3 + \Omega_{\Lambda}}},
\]

with cosmological parameters chosen to be: \( H_0 = 75 \) (km/s)/Mpc, \( \Omega_M = 0.25 \) and \( \Omega_{\Lambda} = 0.75 \), and \( K(z,t) \) is the K-correction:

\[
K(z,t) \equiv -2.5 \log_{10} \left[ \frac{1}{1 + z} \int_0^\infty f_t(\lambda)R_0(\lambda)\lambda d\lambda \right]
\]

where \( R_0(\lambda) \) is the response of the reference band, \( f_t(\lambda) \) is the Spectral Energy Density (SED) of the galaxy with spectral type \( t \) in the rest frame, and \( f_t((1+z)\lambda) \) the same SED at redshift \( z \). As a representation of these SEDs, we use the CWW (Coleman, Wu & Weedman 1980) extended template library from the LePhare\footnote{The extended CWW library can be found in the folder /lephare_dev/SED/GAL/CE_NEW/ of the LePhare package at http://www.cfht.hawaii.edu/~arnouts/LEPHARE/DOWNLOAD/lephare_dev_v2.2.tar.gz} photo-z code. It contains 66 templates ranging through Ell→Sp→Irr and shown on Fig. 4. We split them in three groups: Ell = (0-17), Sp = (17-55) and Irr = (55-66). Then, a specific template within one of these groups is randomly selected and assigned to the galaxy. Actually, we allow the spectral type \( t \) to range from 1 to 66 with a resolution of 0.01 by interpolating between templates.

After assigning \( \{ z, t \} \) values for all galaxies, we also assign them an absolute magnitude \( M \) randomly within the
Table 3. Parameters \(\{a, b, c\}\) that, through (9), give the values and evolution in redshift of the LF parameters \(\log_{10} \phi, M^*, \alpha\) for a given spectral type \(t\). These values are based on the LFs in Dahlen et al. (2005), where three galaxy types are distinguished: 1 = Ell, 2 = Sp and 3 = Irr.

| \(t\) | \(a\) | \(b\) | \(c\) | \(a\) | \(b\) | \(c\) | \(a\) | \(b\) | \(c\) |
|---|---|---|---|---|---|---|---|---|---|
| 1 | 2.4 | 1.1 | -2.7 | 5.0 | 1.6 | -21.90 | 1.7 | 1.6 | -1.00 |
| 2 | 0.5 | 0.1 | -2.28 | 3.2 | 2.5 | -21.00 | 0.7 | -0.9 | -1.50 |
| 3 | 1.0 | -3.5 | -3.1 | 5.0 | 1.3 | -20.00 | 1.8 | 0.9 | -1.85 |

Figure 4. The 66 spectral templates in the rest frame extracted from the extended CWW library. They are used, in (7) and (10), to generate the photometry of the PAU mock catalog. They evolve from Ellipticals (0-17, in red) to Spirals (17-55, in yellow, green and cyan), and finally to Irregulars (55-66, in blue and violet). Wider and deeper curves highlight the five templates used in BPZ to compute the photo-zs.

range \([-\infty, M_{\text{lim}}(z, t)]\) following the LF probability distribution in (5). Then, the apparent magnitude \(m_0\), in our reference band \(r_{\text{SDSS}}\), is computed from (7). The other magnitudes \(m_j\) at any band \(j\) are obtained through:

\[
m_j = m_0 + 2.5 \log_{10} \left[ \int_0^{\infty} f_i((1 + z)\lambda) R_0(\lambda) \lambda d\lambda \int_0^{\infty} R_j(\lambda) \frac{d\lambda}{\lambda} - \int_0^{\infty} \frac{d\lambda}{\lambda} \right]
\]

where \(R_j(\lambda)\) is the response of some PAU band \(j\).

3.2 Noisy magnitudes

The resulting magnitudes are noiseless, so we have to transform them to observed magnitudes by adding a random component of noise as follows:

\[
m_j \rightarrow m_j + \eta(0,1) \sigma_{m_j},
\]

where \(\eta(0,1)\) is a normal variable and \(\sigma_{m_j}\) the expected magnitude error which is related to the signal-to-noise in

\[
\sigma_{m_j} = 2.5 \log_{10} \left( 1 + \frac{1}{S/N_j} \right)
\]

Additionally, we add an extra component of noise of size \(\sim 0.022\), corresponding to a \(S/N = 50\), in quadrature to \(\sigma_{m_j}\), which takes into account some possible photometric calibration issues. Finally, we obtain the mock catalog \(\{m_j \pm \sigma_{m_j}, z, t\}\).

The resulting \(\sigma_{m_j}\) vs. \(m\) scatter plots, in the \(i\) BB and the 7750\(\text{Å}\) NB, are shown in Fig. 5, where for the sake of clarity we only plot 10000 randomly selected galaxies. The 7750\(\text{Å}\) band is chosen because its central wavelength is very similar to that of the \(i\) band. Note how on both bands \(\sigma_{m_j}\) starts being flat at \(\sim 0.022\) (the calibration error), and then, at fainter magnitudes, when the sky brightness and the CCD read-out noise become important, it grows and the scatter becomes wider.

3.3 Bright and Faint Samples

The PAU survey science will be mostly focused on Large Scale Structure (LSS) studies such as cross measurements of Redshift Space Distortions (RSD) and Magnification Bias (MAG) between two galaxy samples: the Bright Sample (BS) on the foreground and the Faint Sample (FS) on the background (see Gaztañaga et al. (2012)). The BS should contain galaxies bright enough to have a large signal-to-noise in all bands, including the narrow bands, and, therefore, reach the necessary photo-z accuracy to measure RSD. We see in Fig. 3 that the 5-\(\sigma\) limiting magnitudes for the NB are close to 22.5, so we define the BS as all those galaxies with \(i_{AB} \equiv m_{AB}(i) < 22.5\). The FS will contain the rest of the galaxies within \(22.5 < i_{AB} < 23.7\). The upper limit has been chosen to roughly match the 5-\(\sigma\) limiting magnitudes of the broad bands (see Fig. 3). We consider that a magnitude is not observed in one band if its correspondent error is \(\sigma_m > 0.5\). We find that a \(\sim 0.01%\) of galaxies in the BS are not observed in the \(i\) band, with the fraction increasing to \(\sim 1.5%\) in the FS. Similarly, in the BS \(\sim 19.57%\) are not observed in the 7750\(\text{Å}\) band, increasing to \(\sim 60.32%\) in the FS (see Fig. 5). This tells us that, while most of the BB information will be present in both samples, the presence of NB information in the FS will be rather limited, degrading considerably the photo-zs.

In Fig. 6 we show the resulting distributions of the magnitude \(i_{AB}\) (top-left), the true redshift \(z\) (top-right) and the spectral type \(t\) (bottom) of the galaxies in the whole catalog (black-dotted), the BS (red-solid) and the FS (blue-solid). The magnitude distribution of the whole catalog has
In this section we compute the photometric redshifts $z_{ph}$ of the galaxies in the Bright Sample (BS) and the Faint Sample (FS) generated in the previous section and analyze their photo-$z$ performance through different statistical metrics: bias, photo-$z$ precision and outlier fraction. We also apply some photo-$z$ quality cuts (odds cuts) on the results and analyze how the performance improves. We investigate how many galaxies with poor photo-$z$ quality we need to remove in order to achieve the photo-$z$ precision requirements defined in Gaztañaga et al. (2012).

The photo-$z$s $z_{ph}$ are obtained using the Bayesian Photometric Redshifts (BPZ) template-fitting code described in Benitez (2000). It uses Bayesian statistics to produce a posterior probability density function $p(z|m_j)$ that a galaxy is at redshift $z$ when its magnitudes in the different bands $j$ are $m_j$:

$$p(z|m_j) \propto \sum_t L(m_j|z,t) \Pi(z,t|m), \quad (13)$$

where $L(m_j|z,t)$ is the likelihood that the galaxy has magnitudes $m_j$, if its redshift is $z$ and its spectral type $t$, and $\Pi(z,t|m)$ is the prior probability that the galaxy has redshift $z$ and spectral type $t$ when its magnitude in some reference band is $m$. The proportionality symbol is a reminder that $p(z|m_j)$ must be properly normalized in order to be a probability density function. The photometric redshift $z_{ph}$ of the galaxy will be taken as the position of the maximum of $p(z|m_j)$.

We have modified the BPZ code in order to increase its efficiency when estimating photo-$z$s using a large number of narrow-band filters. Instead of estimating the photo-$z$s for each galaxy, the calculations are done in blocks of hundreds of galaxies using linear operations. Details will be presented in Eriksen et al. (in preparation).

### 4.1 Templates

The likelihood $L(m_j|z,t)$ is generated by comparing the observed magnitudes with the ones that are predicted through a collection of galaxy templates that span all the possible galaxy types $t$. BPZ includes its own template library; however, we use a subset of 6 templates from the same library used in the previous section for the mock catalog generation. They are highlighted in Fig. 4 and correspond to the templates with file name: CWW_E11.sed, E1109.sed, CWW_Sbc.sed, CWW_Scd.sed, CWW_Irr.sed and I99.05Gy.sed. Additionally, we also include two interpolated templates between each consecutive pair of the six by setting the BPZ input parameter INTERP=2. This results in a total of 16 templates. However, we will see later in Fig. 10 that the number of interpolated templates does not affect much the photo-$z$ performance.

### 4.2 Prior

An important point of BPZ is the prior probability $\Pi(z,t|m)$ that helps improve the photo-$z$ performance. $\Pi(z,t|m)$ can be found at [http://www.its.caltech.edu/~coe/BPZ/](http://www.its.caltech.edu/~coe/BPZ/).
proposes the following empirical function:

\[
\Pi(z, t | m) = \Pi(t | m) \cdot \Pi(z | t, m) \propto f_t e^{-k_t(m-m_0)} \cdot z^{\alpha_t} \exp \left\{ -\left[ \frac{z}{z_{m_t}(m)} \right]^{\alpha_t} \right\}
\]  

(14)

where \( z_{m_t}(m) = z_0 + k_m(m - m_0) \) and \( m_0 \) is a reference magnitude, in our case equal to 19 in the \( i \)-band. Each spectral type \( t \) has associated a set of five parameters \( \{f, k, \alpha, z_0, k_m\} \) that determine the shape of the prior. In order to calibrate the prior \( \Pi(z, t | m) \) and determine the value of these parameters, we construct a training sample consisting of 10000 galaxies randomly selected from the mock catalog with \( i_{AB} < 24 \). We only need to know their observed magnitude \( i_{AB} \) in our reference band, their true redshift \( z_{tr} \) and their true spectral type \( t_{tr} \). Originally, \( t \) ranged from 0 to 66 which is the number of templates used to generate the mock catalog; however, as we did for the Luminosity Functions (LF) galaxy types in the previous section, we group all these galaxy types in three groups: \( t = 1 \) (ellipticals), \( t = 2 \) (spirals) and \( t = 3 \) (irregulars), whose correspondence is \( 1 \rightarrow (0-17) \), \( 2 \rightarrow (17-55) \) and \( 2 \rightarrow (55-66) \). From now on, we will use \( t \) for either the 66 templates or these 3 galaxy type groups. Finally, we fit Eq. (14) to the training sample and recover the prior parameters. We show the resulting values in Table 4. Parameters \( f_3 \) and \( k_3 \) do not appear because \( \Pi(t = 3 | m_0) \) is deduced by normalization.

| \( t \) | \( f \) | \( k \) | \( \alpha \) | \( z_0 \) | \( k_m \) |
|------|------|------|------|------|------|
| 1    | 0.565| 0.186| 2.456| 0.312| 0.122|
| 2    | 0.430| 0.000| 1.877| 0.184| 0.130|
| 3    | -    | -    | 1.404| 0.047| 0.148|

Table 4. The resulting values of the prior parameters obtained by fitting (14) to a subset of 10000 randomly selected galaxies from the BS and FS together. The three galaxy types \( t = 1, 2, 3 \) are the same that were defined in Section 3 for the Luminosity Functions (LF). \( f_3 \) and \( k_3 \) do not appear because \( \Pi(t = 3 | m_0) \) is deduced by normalization.
point. However, at higher magnitudes a significant mismatch appears for the spiral and irregular galaxies. This is related to the fact that the $k$ parameters, which control the migration of galaxies from one spectral type to another across magnitude, are positive definite. With this, elliptical and spiral galaxies should turn to Irregulars as the magnitude increases. However, in Fig. 7 we observe that actually the spiral abundance grows slightly before starting to decrease at $m \sim 21$, and this forces the fit to $k_2 = 0$. Consequently, elliptical galaxies migrate directly to irregulars, causing a mismatch on the pace of growth of this galaxy type abundance. On the other hand, the fit of $\Pi(t, m)$ is particularly good for Ell and Sp galaxies at higher magnitudes (the eight bottom-left panels on the right plot of Fig. 7), but for Irr and magnitudes close to the 19 (the reference magnitude) it is less accurate.

In Fig. 8 we show a comparison between the $z_{tr}$ (solid) and $z_{ph}$ (discontinuous) distributions for the BS and the FS. For the sake of clarity, the $x$- and $y$-axis have been set to be linear below $z = 2$ and $N = 0.1$ respectively, and logarithmic elsewhere. Dashed lines correspond to $z_{ph}$ obtained by maximizing only the likelihood $L(m_j|z, t)$ in [13]. This gives a $z_{ph}$ distribution in the BS very close to the actual, while in the FS a residual long tail towards much higher redshift ($z \sim 5$) appears. In Fig. 9 we show the equivalent $\Delta z/(1 + z_{tr})$ distributions, where $\Delta z \equiv z_{ph} - z_{tr}$. Once again, the $x$- and $y$-axis have been set to be linear below $|\Delta z|/(1 + z_{tr}) = 1$ and $N = 0.05$ respectively, and logarithmic elsewhere. Note that the tail is also present on the right-hand side of the blue curve. If we define as catastrophic outliers those galaxies with $|\Delta z|/(1 + z_{tr}) > 1$, we find that they account for $\sim 7.7\%$ in the FS (the blue region under the curve) and $\sim 0.2\%$ in the BS. Catastrophic outliers are typically caused by degeneracies in color space, which cause confusions in the template fit and result in a much larger $|\Delta z|$. The blue-dotted line in Fig. 9 shows that when the prior is included almost all of the catastrophic outliers in the FS are removed, leaving only a small fraction of $\sim 0.1\%$. In fact, we see in Fig. 8 that the $z_{ph}$ distribution after applying the prior (blue dot-dashed) decays at high redshifts faster than the $z_{tr}$ distribution. This is because we are only using the maximum of $p(z|m_j)$ for the $z_{ph}$ value. If we use the whole pdf information (blue-dotted line), the resulting $z_{ph}$ distribution is much closer to the true. Defining the photo-$z$ precision $\sigma_z$ as half of the symmetric interval that encloses the 68% of the $\Delta z/(1 + z_{tr})$ distribution area around the maximum, we find that $\sigma_z$ almost does not change in the BS (0.72% to 0.70%), while it improves by a factor $\sim 1.8$ in the FS by going from $\sigma_z \sim 16\%$ to $\sim 8.86\%$ when adding the prior.

4.3 Performance vs. template interpolation

At this point, we want to explore how the number of interpolated templates used in BPZ changes the $z_{ph}$ performance. In Fig. 10 we show the $\Delta z/(1 + z_{tr})$ distribution only for the BS when we use: 9 (blue), 2 (red) and 0 (green), interpolated templates. Solid lines correspond to the $z_{ph}$ obtained when the input magnitudes are noiseless (without applying...
Eq. [11], while dotted lines include the noise. The $\sigma_z$ of each distribution is shown in the legend. We see that, while for noiseless magnitudes the number of interpolated templates has a significant impact on the width of the distributions and so, on their $\sigma_z$, which gets worse by a factor of $\sim 3$ at each step, for noisy magnitudes these differences are smaller. In fact, going from 9 to 2 interpolated templates the differences are negligibly small and going from 2 to 0 interpolations the difference is less than a factor of 2.

4.4 Performance vs. Odds

Photo-z codes, besides returning a best estimate for the redshift, typically also return an indicator of the photo-z quality. It can be simply an estimation of the error on $z_{ph}$, or something more complex, but the aim is the same. In BPZ this indicator is called $odds$, and, it is defined as

$$odds = \int_{z_{ph} - \delta z}^{z_{ph} + \delta z} p(z|m_j)dz,$$

where $\delta z$ determines the redshift interval where the integral is computed. $odds$ can range from 0 to 1, and the closer to 1, the more reliable is the photo-z determination, since $p(z|m_j)$ becomes sharper and most of its area is enclosed within $z_{ph} \pm \delta z$. We choose $\delta z = 0.0035$ in the BS and 0.05 in the FS, which is close to the expected $\sigma_z$ in these samples for the PAU Survey (see the $\sigma_z$ plots in Fig. [11]). A bad choice of $\delta z$ could lead to the accumulation of all $odds$ close to either 0 or 1. Since $odds$ are a proxy for the photo-z quality, we should expect a correlation between the $odds$ and $|\Delta z|$ in the sense that higher $odds$ should correspond to lower $|\Delta z|$.

At the top of Fig. [11] we show the $\Delta z/(1 + z_{tr})$ distributions in a color degradation for subsets of the BS (left) and the FS (right) with increasingly higher cuts on the $odds$ parameter. In fact, the exact $odds$ values are quite arbitrary, since they depend on the size of $\delta z$. Therefore, we have translated these $odds$ cuts into the fraction of the galaxy sample remaining after a certain cut has been applied, in such a way that the bluest curve corresponds to 100% completeness while the reddest corresponds to 5% completeness, with 5% steps. We can clearly see how the harder are the $odds$ cuts, the narrower and peaky become the distributions in both samples. On the bottom plots of the same figure we show the photo-z precision $\sigma_z$ and the $3\sigma$-outlier fraction of the distributions at the top as a function of the completeness. The colors of the points match the colors in the distributions. Note that the vertical scale in the bias and the $\sigma_z$ panels changes by an order of magnitude between the two samples. The black-dashed horizontal lines on the $\sigma_z$ panels show the photo-z precision requirements defined in [Gaztañaga et al., 2012]: $\sigma_z < 0.35\%$ (BS) and < 5% (FS).
Figure 8. Comparison between the true redshift (solid) and the photo-z (discontinuous) distributions for the BS (red) and FS (blue). For the sake of clarity, we have set the x- and y-axis scales to be linear below the black dashed lines and logarithmic above them. All distributions have been normalized to equal area. Dashed lines correspond to the quantiles obtained by maximizing only the likelihood \( L(m_j | z, t) \) (ML) of the largest \( z \) value, the dash-dotted line includes the prior (MLII), and the dotted line corresponds to the case when all the \( p(z|m_j) \) are stacked (pdf LII).

Figure 9. \( \Delta z/(1 + z_{tr}) \) distributions, where \( \Delta z \equiv z_{ph} - z_{tr} \), for the BS (blue) and FS (red) with the \( z_{ph} \) obtained by maximizing only the likelihood \( L(m_j | z, t) \) (solid) or when also including the prior (MLII) (dotted). Photo-z precision \( \sigma_z \) values, defined as half of the symmetric interval that encloses the 68% of the distribution around the maximum, are shown for each case in the legend. The x-axis is linear below the horizontal dashed line and logarithmic above. The prior makes no difference on the BS, but in the FS it removes the long tail (blue region) of catastrophic outliers \((|\Delta z|/(1 + z_{tr}) > 1)\) that accounts for \( \sim 7.7\% \) of the sample. This reduces \( \sigma_z \) by a factor of \( \sim 1.8 \).

The photo-z precision requirements, as defined in Martí et al. (2014), are \( \sigma_z < 0.35\% \) in the BS and \( \sigma_z < 5\% \) in the FS. They are fulfilled when \( \sim 50\% \) of each catalog is removed. We find a very small bias of a few percent of \( \sigma_z \) in both samples towards negative \( \Delta z \) values. It practically vanishes when high odds cuts are applied. The 3\( \sigma \)-outlier fraction in the BS starts at \( \sim 13\% \), drops to \( \sim 3\% \) at \( \sim 40\% \) completeness and then, starts increasing again up to \( \sim 4.5\% \) at \( \sim 10\% \) completeness. Therefore, we deduce that the gain on \( \sigma_z \) with the odds cut occurs basically through the cleaning of outliers. However, in the FS, even if \( \sigma_z \) decreases with the odds cuts, the outlier fraction increases from \( \sim 7\% \) to \( \sim 9\% \) at \( \sim 15\% \) completeness.

On the last three rows of plots in Figs. 12 (BS) and 13 (FS), we show how these statistical metrics evolve with respect to the \( i_{AB} \) observed magnitude (left), the true spectral type \( t_{tr} \) (center) and the true redshift \( z_{tr} \) (right), after each photo-z quality cut shown in Fig. 11 in the same color. In the first three rows and by order, we show the scatter plot \( \Delta z/(1 + z_{tr}) \), the number of galaxies and the completeness after the same photo-z quality cuts with respect to the same variables \((i_{AB}, t_{tr}, z_{tr})\) on the x-axis.

In the BS (Fig. 12), we can see that the low photo-z quality galaxies (blue points in the scatter plot) are mostly faint galaxies with \( i_{AB} > 21 \), the magnitude where the noise coming from the sky brightness plus the CCD read-out starts to be comparable to the Poisson noise in signal. This is reflected in Fig. 5 as a turning point on the slope of the \( \sigma_m \) vs. \( m_{AB} \) scatter. In fact, these galaxies represent most of the outliers and the principal source of bias seen in Fig. 11. As the odds cuts are applied, these bad photo-z faint galaxies are removed. The odds cut removes the bias, reduces \( \sigma_z \) from \( \sim 2.2\% \) to \( \sim 0.35\% \) and the outlier fraction from \( > 10\% \) to \( \sim 1\% \) at magnitudes close to the limit \( i_{AB} = 22.5 \). Looking at the scatter plots of the next two columns in Fig. 12, we realize that these low-odds galaxies at faint magnitude are spread out over the whole \( t_{tr} \) and \( z_{tr} \) ranges. Moreover, after the hardest odds cut, only galaxies of types \( t \sim 0 \) (elliptical) and \( t \sim 50 \) (irregular) survive and the mean of \( z_{tr} \) is shifted from \( \sim 0.6 \) to \( \sim 0.4 \). The worst bias, \( \sigma_z \) and outlier fraction are obtained for Spiral galaxies (\( t \sim 10-30 \)). The odds cuts mitigate these results, but even after applying them, spiral galaxies still have the worst bias and \( \sigma_z \). The worst bias is located at low and high \( z_{tr} \), with opposite sign and it is largely reduced with the odds cuts. The value of \( \sigma_z \) gets flatter over all \( z_{tr} \) as the odds cuts are harder.

Regarding the \( z_{ph} \) precision requirement \( \sigma_z < 0.35\% \),
Photometric redshifts for the PAU Survey

4.5 Narrow bands vs. Broad bands

We want to quantify the improvement that the NB bring to the photo-z performance. For this purpose, we run BPZ on the BS and the FS using the NB and the BB separately. Then, in Fig. 14 and Table 5 we compare results between these runs and also with the original ones when the BB and the NB are used together (BB+NB). Figure 14 shows normalized $\Delta z/(1 + z_{tr})$ distributions for the BS (red) and the FS (blue) using only the BB (dashed), only the NB (dotted) and both together BB+NB (solid). We see that the resulting distributions when using only BB (dashed) show overall shapes close to Gaussian with perhaps larger tails on both sides. However, when the NB are also included (solid) the peaks of the distributions become clearly sharper. This is more noticeable in the BS than in the FS, because the non-observed condition ($\sigma_m < 0.5$) defined in Section 3 implies that most of the NB are not used in the photo-z determination for the FS. Table 5 shows bias (median), $\sigma_z$ ($\sigma_{98}$) and 3\sigma-outlier fraction of each distribution. $\sigma_z$ in the BS is reduced ~4.8 times going from ~3.34% to ~0.7% when the NB are included, while the improvement is much less significant in the FS. We also see that bias is reduced by an order of magnitude when the NB are included in both samples. On the contrary, the outlier fraction increases, but as mentioned, this is due to the fact that improvements on $\sigma_z$ penalize the outlier fraction. On the other hand, we see that using NB alone slightly degrades all metrics in the BS and the FS, except the outlier fraction in the FS which is improved for the same reason. In fact, $\sigma_z$ in the FS gets almost twice worse than when only using BB or BB+NB. It seems that in the FS NB by themselves only help the bias, while if they are used together with the BB, the improvement also extends to $\sigma_z$.

Figure 10. The $\Delta z/(1 + z_{tr})$ distributions for the BS using different number of interpolated templates in BPZ, when input magnitudes are noiseless (solid) and when they are noisy (dotted). Photo-z precision $\sigma_z$ values for each case are shown on the legend. The x-axis scale is linear between the two dashed vertical lines and logarithmic on the sides. Similarly, the y-axis is linear below the horizontal dashed line and logarithmic above.

(Black solid horizontal line), we find that, when no odds cut is applied, it is achieved only for galaxies with $i_{AB} < 21$ and galaxy type around $t \sim 50$ (irregulars). However, it is not fulfilled at any $z_{tr}$. Once we apply a 50% completeness odds cut, which gives an overall $\sigma_z$ equal to the requirement, as we saw in Fig. 11 the requirement is fulfilled in all the $i_{AB}$ and $z_{tr}$ ranges. Only for spiral galaxies the requirement is not fulfilled even after the hardest odds cut. Originally, in Benítez et al. (2009), it was assumed that elliptical galaxies (or rather Luminous Red Galaxies) yield the best photo-z precision in the PAU Survey, with the narrow bands tracking the $\sim 4000\AA$ break spectral feature (Fig. 4). This is partially true, since we actually see that elliptical galaxies give better $\sigma_z$ than spirals, but our analysis shows that in fact irregulars with $t \sim 50$ give the best photo-z performance. Before any odds cut, their photo-z precision is almost twice better than the requirement. Probably this is due to the fact that, in contrast to elliptical galaxies were a single spectral feature is tracked, irregulars have the two emission lines [OII] $\sim 3737\AA$ and [OIII] $\sim 5000\AA$ (Fig. 4) with intrinsic widths narrower than the width of the NB filters.

In the FS (Fig. 13), we see that the scatter of $\Delta z/(1 + z_{tr})$ is much larger, as expected from the wider histograms in Fig. 11. However, a wider but still tight core close to $\Delta z = 0$ with high photo-z quality (red points) remains. We recognize behaviors similar to those in the BS in most aspects of the $z_{ph}$ performance, although they are substantially larger. For example, the highest magnitude as well as lowest and highest $z_{tr}$ galaxies are the most biased. The odds cuts also mitigate this bias, but a residual bias of opposite sign persists at the extremes of $z_{tr}$. Spiral galaxies ($t \sim 10-30$) are also the ones with the highest bias, and the odds cuts even aggravates this. We also see that elliptical ($t \sim 0$) and irregular ($t > 50$) galaxies are initially biased, but, in contrast to spirals, the odds cuts help to reduce the bias. Unlike in the BS, $\sigma_z$ increases along all the magnitude range since at those magnitudes the noise from the sky brightness dominates over the signal (Fig. 5). However, we see that the slope of the $\sigma_z$ increase is smaller the harder the odds cuts. This is because the gain in photo-z precision is at the expense of keeping only brighter galaxies each time. The mean $i_{AB}$ magnitude goes from $\sim 23.2$ to $\sim 22.8$ with the odds cuts, and the shift in the $z_{tr}$ mean is from $\sim 0.86$ to $\sim 0.81$. Unlike in the BS, we see that the best $\sigma_z$ is obtained at the extremal spectral types: $t \sim 0$ (elliptical) and $t \sim 66$ (irregular). However, once the hardest odds cuts are applied, irregular galaxies with $t \sim 50$ are again the once with the best $\sigma_z$. In fact, the hardest odds cuts also remove all spiral galaxies. Note that the large bias seen at the extremes of $z_{tr}$ make $\sigma_z$ take values much larger at these redshifts. The photo-z precision requirement, $\sigma_z < 5\%$, is fulfilled when the odds cut of 50% completeness is applied up to magnitude $\sim 23.1$, for all galaxy types except spirals, and at the $z_{tr}$ interval from $\sim 0.4$ to $\sim 1.3$. As we already saw on Fig. 11 the 3\sigma-outlier fraction grows with the odds cuts. In general, its values are higher where $\sigma_z$ is lower, since the outliers criterion becomes more stringent.
### 4.6 Impact of the photo-zs on the clustering

We want to study the impact of the PAU photo-z performance on the measurements of angular clustering. In Gaztañaga et al. (2012) it is shown that galaxy cross-correlation measurements \( \bar{\omega}_{ij} \) between two photo-z bins \( i \) and \( j \) are related to their cross-correlation between real redshift bins \( \omega_{ij} \) as

\[
\tilde{\omega}_{ij} = \sum_{kl} r_{ik}^{A} \omega_{kl}^{A} r_{jl}^{B} = r_{ji}^{A} \cdot \omega_{ij}^{A} \cdot r_{ji}^{B},
\]

where \( r_{ij} \) is called the migration matrix and gives the probability that a galaxy observed at the photo-z bin \( i \) will be actually at the true redshift bin \( j \), while \( A \) and \( B \) denote different galaxy samples. We compute the migration matrices from the PAU photo-z simulations and show them on Fig. 15 for the BS (top) and the FS (bottom) in photo-z bins of width 0.014(1 + \( z_{tr} \)), which is four times the photo-z precision \( \sigma_{z} \) in the BS once the photo-z quality cut that leaves a 50% completeness is applied. Note that the matrices are normalized row-wise by definition. The FS migration matrix has quite a thick diagonal, i.e. around \( z_{tr} \approx 1 \) the width is \( \Delta z \approx 0.04 \) at \( \approx 1\% \) probability and with fewer outliers going from very large true redshifts \( z_{tr} \approx 1.8 \) to lower photo-z redshifts and some from low true redshifts up to \( z_{ph} \approx 1 \). The BS has a thinner diagonal with \( \Delta z < 0.04 \) at \( \approx 1\% \) probability and with fewer out-

| Bright Sample | \( \text{Bias} \times 10^{-4} \) | BB | NB | BB+NB |
|---------------|---------------------------------|-----|----|-------|
| \( \sigma_{z} \) (%) | 3.34 | 0.83 | 0.70 |
| Outliers(%)  | 4.41 | 18.19 | 13.28 |

| Faint Sample  | \( \text{Bias} \times 10^{-4} \) | BB | NB | BB+NB |
|---------------|---------------------------------|-----|----|-------|
| \( \sigma_{z} \) (%) | 9.38 | 16.17 | 8.86 |
| Outliers(%)  | 6.70 | 4.90 | 7.18 |

Table 5. Bias (median), \( \sigma_{z} \) (\( \sigma_{68} \)) and 3\( \sigma \)-outlier fraction when using only BB, only NB or both together BB+NB for the bright and faint samples.
To illustrate how these matrices affect angular clustering measurements, we use a simple model to predict $\omega_{ij}$ at an arbitrary reference angular scale, $\theta$, of 1 arcmin. We include intrinsic galaxy clustering and weak lensing magnification:

$$w_{ij} = w_{G,G} + w_{G,\mu_G} + w_{\mu_G,G} + w_{\mu_G,\mu_G}$$

(17)

where $\xi(r_{12})$ is the non-linear matter 2-point correlation between the positions of two galaxies separated in 3D space by $r_{12} = r_2 - r_1$, where the angular separation between $r_1$ and $r_2$ is fixed to be the reference angle (i.e. $\theta = 1$ arcmin), while the radial separation is integrated out via $z_1$ and $z_2$. We have that $\phi_G(z)$ is a top-hat distribution for galaxies in the redshift bin $i$ and $p_{\mu_G}(z)$ is the efficiency of weak lensing effect for lenses at $z$ and sources at $z_j$ (following the notation in Gaztaña et al. (2012)). The coefficient $b_i$ is the effective galaxy bias at $z_i$ and $\alpha_j \equiv 2.5s_j - 1$ is the amplitude of the weak lensing magnification effect (with $s_j$ the slope of the galaxy number counts at the flux limit of the sample at $z_i$). The first equation above has 4 terms corresponding to galaxy-galaxy (intrinsic clustering), galaxy-magnification, magnification-galaxy and magnification-magnification correlation. In our test, we use $\alpha_i = 1$ and $b_i = 1$ to generate the starting point for $\omega_{ij}$. We then apply the following transformation:

$$\omega_{ij}^{B \times B} \rightarrow b_B(z_i)b_B(z_j)\omega_{ij}$$

(18)

$$\omega_{ij}^{F \times F} \rightarrow b_F(z_i)b_F(z_j)\omega_{ij}$$

(19)

$$\omega_{ij}^{B \times F} \rightarrow b_B(z_i)b_F(z_j)\omega_{ij}$$

(20)

depending on which galaxy samples we are cross-correlating (FS or BS), where

$$b_B(z_i) = 2 + 2(z_i - 0.5)$$

(21)

$$b_F(z_i) = 1.2 + 0.4(z_i - 0.5)$$

(22)

to the biases in the BS and FS respectively in the photo-z bin $i$ (at mean redshift $z_i$). This corresponds to using linear bias for the intrinsic correlation (as in Gaztaña et al. (2012)) and some particular evolving slope ($s_i \sim 1$) for the magnification cross-correlations. In Fig. 16 we show $\omega_{ij}^{B \times B}$ (left), $\omega_{ij}^{F \times F}$ (middle) and $\omega_{ij}^{B \times F}$ (right) before (top) and after (bottom) being transformed by the migration matrices.
Figure 16. Top panels show the angular auto (diagonal) and cross- (off-diagonal) correlations $\omega_{ij}$ at 1 arcmin between the true redshift bins $i$ and $j$ of the BS (left), the FS (middle) and the crossing of both of them (right). Bottom plots show the same correlations but measured with photo-$z$ bins, which can be computed by using Eq. (16) with the migration matrices in Fig. 15. The bin widths are 0.014$(1 + z)$, four times the photo-$z$ precision expected in the Bright Sample.

Figure 14. Normalized $\Delta z/(1 + ztr)$ distributions for the BS (red) and the FS (blue) using only BB (dashed), only NB (dotted) or both together BB+NB (solid). Bias, $\sigma_z$ and 3$\sigma$-outlier fraction of each distribution are shown in Table 5.

$r_{ij}$ in Fig. 15 through Eq. (16). Note that for the $B \times B$ and $F \times F$ cases the correlations matrices are symmetrical. Also note that the redshift ranges in both samples are different, so that the $B \times F$ correlation matrix is not squared.

In the top panels, we can see the intrinsic galaxy-galaxy clustering in the diagonal of the matrix, which has an amplitude of order unity and decreases rapidly to zero for separated redshift bins. The galaxy-magnification correlation appears as a diffused off-diagonal cloud with an amplitude $< 0.05$ (clear colors). The magnification-magnification contribution is negligible. In the bottom panel, we see the effect of the photo-$z$ migration. The diagonal (auto-correlations) becomes thicker and diluted. The off-diagonal galaxy-magnification cloud becomes more diffused, specially for the FS. The cross-correlation $F \times B$ produces results that are intermediate between $B \times B$ and $F \times F$.

We can invert the migration matrices to go from the bottom panels (which are the observations $\tilde{\omega}^{A \times B}$) to the top panels (i.e. true correlations $\omega^{A \times B}$) by inverting Eq. (16):

$$\omega^{A \times B} = r_A^{-1} \cdot \tilde{\omega}^{A \times B} \cdot (r_B^T)^{-1}$$

(23)

This should work perfectly well if we can calibrate the $r_{ij}$ matrices properly. For a large fiducial survey with about 5000 sq. deg, we need about $\pm 1\%$ accuracy in $r_{ij}$ (Gaztanaga et al. 2012). In practice, the accuracy of the above reconstruction can be used to put requirements on the photo-$z$ calibration.

5 OPTIMIZATION OF THE PAU FILTER SET

In this section we want to explore how the photo-$z$ performance changes under variations of the PAU NB filter set.
5.1 NB filter set variations

We study five variations of the original NB filter set whose response is shown in Fig. [17]. All the variations conserve the number of filters. In the order that appear in Fig. [17] the proposed filter sets are:

- **Default**: This is the default filter set already shown in Fig. [2].
- **Log**: In this filter set, band widths increase in wavelength logarithmically, so that they fulfill \( \lambda_0 / \Delta \lambda = \text{const.} \), where \( \Delta \lambda \) is the width of the rectangular part of the band (without taking into account the lateral wings) and \( \lambda_0 \) is the central wavelength of the band. We impose the overall wavelength range covered by the set of bands to be the same as for the Default filter set. Given that the total number of bands is kept at 40, we obtain that the bluest filter has a width of 97 Å, while the reddest is 159 Å wide. The reason for this filter set is that, when spectra are redshifted, their spectral features are moved to redder wavelengths, but also their widths are stretched as \( \Delta \lambda' = (1+z) \Delta \lambda \). If the photo-z determination depends strongly on the tracking of any spectral feature, such as the 4000Å break in elliptical galaxies, a filter set like Log will continue to enclose the same part of the spectral feature in a single feature independently of how redshifted is the spectrum.
- **Blueshift**: This is the same as the Default filter set, however bands have been shifted 1000Å towards bluer wavelengths. We expect to get better photo-z performance at low redshift and for late-type galaxies. The down side of this filter set is that, since the number of bands is kept, the overall wavelength range covered is also reduced by a half. We choose it to be centered with respect to the Default, so that it covers from 5500Å to 7500Å, roughly spanning only from the bluest filter of the Redshift set to the reddest of the Blueshift set. This can lead to a degradation of the photo-zs at very low and high redshift, although the broad bands may attenuate this effect.
  - \( \times 0.5 \) width: This is a filter set whose band widths are half of the Default ones. Lateral wings are also reduced to half of their size, from 25Å to 12.5Å, in order to avoid an excessive overlap between adjacent bands. We expect to improve the photo-z precision, at least for galaxies with good Signal-to-Noise ratio on their photometry. The down side of this filter set is that, since the number of bands is kept, the overall wavelength range covered is also reduced by a half.
  - \( \times 1.5 \) width: This is a filter set whose band widths are 1.5 times wider than the Default ones. Because of this, we expect a significant degradation of the photo-z precision for
galaxies with good Signal-to-Noise ratio on their photometry. However, the increase in S/N may help. Moreover, the covered wavelength range also increases by 50%. We choose the new range to be centered with respect to the Default set, so that it covers from 3500 Å to 9500 Å, roughly from the bluest edge of the Blueshift set to the reddest edge of the Redshift set, so we expect to see a more uniform photo-z performance over the whole redshift range.

We generate magnitudes for each filter set band as described in Section 3 using the same exposure times per NB filter tray and BB as in the Default filter set. We do not try to optimize the exposure times for each filter set. The aim of this study is to see how, in spite of this, the photo-z performance changes. Once the new photometric mock catalogs are created, they are also split into a Bright Sample (i_AB < 22.5) and Faint Sample (22.5 < i_AB < 23.7). We run BPZ on each catalog using the same settings as for the Default filter set. There is no need to calibrate a different prior for each filter set, since the prior was initially calibrated on the broad band i, which is shared by all these filter sets. Photo-z quality cuts resulting in an overall completeness of ~50% are applied in all cases.

### 5.2 Global photo-z performance

Global photo-z performance results for each filter set are shown on Table 3 using the same metrics as in Section 4: bias (median), \( \sigma_z \) (\( \sigma_{\text{68}} \)) and the 3\( \sigma \)-outlier fraction. We find that the \( \times 0.5 \) width set gives the best bias (it completely vanishes), and \( \sigma_z \) (~6% better than Default) in the BS, while in the FS it is the Redshift set which gives the best bias (~54% better) and the \( \times 1.5 \) width set which gives the best \( \sigma_z \) (~18% better). On the other hand, the \( \times 1.5 \) width set gives the worst bias (a factor 4.6 worse) and \( \sigma_z \) (~32% worse) in the BS, while in the FS it is the Blueshift set which gives the worst bias (a factor 2.4 worse) and the \( \times 0.5 \) width which gives the worst \( \sigma_z \) (~46% worse). Regarding the outlier fraction, its direct comparison is trickier since it...
depends on the value of $\sigma_z$. Even so, we see that in the BS the Log set gives the best value, while in the FS the $\times 0.5$ width set gives the worst.

The general conclusions are that the Log set gives almost the same photo-z performance as the Default set, with a slight increase of 3% in $\sigma_z$ in the BS. Therefore, we see that the logarithmic broadening of the band widths does not suppose any global improvement. On the other hand, and as we expected, if the Signal-to-Noise ratio in the photometry is good enough, the narrower the bands, the better the photo-z performance results. On the other hand, wider bands are the ones that give better photo-z precision in the FS, because there are more bands that pass the cut $\sigma_m < 0.5$ introduced in Section 3.
5.3 Results as a function of $i_{AB}$, $t_{tr}$ and $z_{tr}$

In Fig. [18] we show plots similar to those in Figs. [12] and [13] with the photo-z performance metrics as a function of $i_{AB}$, $t_{tr}$ and $z_{tr}$, for the BS (top) and the FS (bottom) when using the different filter sets of Fig. [17]. Black curves correspond to the photo-z results of the Default filter set when the 50% completeness photo-z quality cut is applied, and we will treat them as the reference results. The rest of curves in different colors correspond to the variations of the Default filter set. As a general trend, we see that these curves do not deviate much from the reference. Even so, we will discuss each case separately.

In the BS, we see that redshifting the bands (red curves) slightly degrades the completeness at low magnitudes up to $i_{AB} < 21.5$. As was expected, all the metrics also degrade at low $z_{tr}$. In contrast, blueshifting the bands (blue curves) shows the opposite behavior, a degradation of all the metrics at high $z_{tr}$. This is due to the lack of coverage at blue and red wavelengths respectively of each filter set, as we have already mentioned before. Something similar happens for the $\times 0.5$ width set, where band widths, and consequently the covered wavelength range, is reduced by a half (green curve). The resulting photo-z performance is worse at both low and high $z_{tr}$. However, the photo-z precision $\sigma_z$ is slightly better at intermediate redshifts ($0.15 < z_{tr} < 0.5$), for spiral galaxies ($10 < t_{tr} < 30$) and at bright magnitudes ($i_{AB} > 20.5$). Increasing the band width by a factor 1.5 (cyan curve) does not result in an improvement in any case. Bias and $\sigma_z$ degrade all over the range of the three variables, $i_{AB}$, $t_{tr}$ and $z_{tr}$. This is in full agreement with the results shown in Table [6], where this filter set was seen as giving the worst photo-z performance. Also in agreement with Table [6] we see that the Log filter set practically does not introduce any change from the Default filter set.

In the FS we do not observe big differences between the completeness curves, but for example the Blueshift filter set shows slightly lower completeness for elliptical galaxies than for irregulars, unlike the Redshift and $\times 0.5$ width filter sets, which show the opposite behavior. In the $z_{tr}$ range we also recognize similar behaviors as in the BS, as for example the fact that the Blueshift filter set shows better completeness at low $z_{tr}$ and worse at high, as well as the opposite behavior of the Redshift and $\times 0.5$ width filter sets. The Blueshift filter set seems to cause a significant degradation in the bias for faint, spiral and high redshift galaxies, and also delivers a considerably worse $\sigma_z$ than the Default over all the ranges. In return, the Redshift filter set shows better bias at high magnitudes and redshifts. On the other hand, we observe that the $\times 0.5$ width filter set shows much more pronounced trends on the bias, in particular at $i_{AB} > 23.1$, spiral galaxies and over all the $z_{tr}$ range, where values are substantially worse than for the Default filter set. As in Table [6] we observe that the worst $\sigma_z$ is found for the $\times 0.5$ width filter set, while the best is for the $\times 1.5$ width filter set over all the ranges. This is exactly the opposite to the behavior seen for the BS. In general, narrower bands are useful in the BS, but not in the FS.

6 DISCUSSION AND CONCLUSIONS

In the previous sections, we have seen that, at the level of simulated data, a photo-z precision of $\sigma_z \sim 0.0035(1 + z)$ can be achieved for $\sim 50\%$ of galaxies at $i_{AB} < 22.5$ by using a photometric filter system of 40 narrow bands of 125Å width together with the $ugrizY$ broad bands. The precision degrades to $\sigma_z \sim 0.05(1 + z)$ when we move to the magnitude range $22.5 < i_{AB} < 23.7$. These coincide with the two photo-z precision requirements defined in [Gaztanaga et al. (2012)] needed to simultaneously measure Redshift Space Distortions (RSD) and Magnifications bias (MAG) on two samples, one on the foreground and one on the background, over the same area of the sky. The galaxies removed are the ones with the worst photo-z quality according to our photo-z algorithm used. In [Martí et al. (2013)] it is shown that this kind of cuts, when they remove a substantial fraction of galaxies, can grossly bias the measured galaxy clustering. However, in the same paper the authors propose a way to correct for it.

On the other hand, we found that spiral galaxies are the ones that give the worst photo-z performance. Moreover, quality cuts mostly remove them. Contrary to what was assumed in [Benitez et al. (2009)], elliptical galaxies do not provide the best photo-z performance, but irregular galaxies with prominent emission lines at $\sim 3737$Å [OII] and $\sim 5000$Å [OIII] are actually the ones that give the best performance. A possibility is that these two emission lines are better traced by the narrow bands than a single feature as the 4000Å break of elliptical galaxies, making the photo-z determination more robust.

We also studied the effect of including the 40 narrow bands in a typical broad band filter set $ugrizY$. We find that the $\Delta z/(1 + z_{tr})$ distributions become more peaky around the maximum moving away from Gaussianity. Bias improves by an order of magnitude. Precision also improves in a factor of $\sim 5$ below $i_{AB} \sim 22.5$. However, the low signal-to-noise in narrow bands makes the improvement very small within $22.5 < i_{AB} < 23.7$, concluding that narrow bands at faint magnitudes are useful to improve the bias but not the precision.

We have also estimated the photo-z migration matrices $r_{ij}$ which correspond to the probability that a galaxy observed at the photo-z bin $i$ is actually at the true redshift bin $j$. These are shown in Fig. [15] for both the BS and FS. We then show (in Fig. [16]) how this photo-z migration matrix $r$ distorts the observed auto and cross-correlation of galaxies in narrow redshift bins. We show results for both the intrinsic clustering, which dominates the diagonal in the measured angular cross-correlation matrix, $\omega$, and the magnification effect, which appears as a diffused off-diagonal cloud in $\omega_{ij}$. The true cross-correlation matrix $\omega_{ij}$ can be obtained from the inverse migration $r^{-1}$ with a simple matrix operation: $\omega = r^{-1} \cdot \omega \cdot (r^T)^{-1}$. This is a standard deconvolutive problem, and it is only limited by how well we know the migration matrix.

We find that introducing slight variations on the 40 narrow band filter set, such as: shifting bands to the higher/lower wavelengths, narrowing/broadening or increasing logarithmically band widths, do not introduce significant changes on the final photo-z performance. Even so, general trends are that narrowing/broadening bands im-
prove/worsens the photo-z performance below/above $i_{AB} \sim 22.5$, while red/blueshifting bands improve the photo-z performance at high/low redshifts or the quality-cuts efficiency for early/late-type galaxies. Logarithmically growing band widths do not turn into any measurable improvement. Therefore, we conclude that the initial proposed filter set of 40 narrow bands seems to be close to optimal for the purposes of the PAU Survey at the WHT.

Additionally, we have also tried doubling the exposure times in all bands. The magnitude limits become $\sim 0.5$ mag deeper, so that the new bright sample goes down to $i_{AB} < 23$ and the new faint sample down to $i_{AB} < 24.1$. Within these magnitude limits, the photo-z performance remains almost unchanged, and we still reach the requirement in $\sigma_{68}$ after removing $\sim 50\%$ of the galaxies in both the new bright and the new faint catalogs. On the other hand, if we stick to the initial magnitude limits while still doubling the exposure times, we find that in this case the requirement are reached by removing only $30\%$ of the galaxies in the bright sample and none in the faint.

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