Estimation of cosmological parameters using adaptive importance sampling

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**Exploration du modèle cosmologique**
*par fusion statistique de grands relevés hétérogènes*

**Members:**
- **IAP** Institut d’Astro-Physique de Paris  *(F. Bouchet et Y. Mellier)*, Paris.
- **LAM** Laboratoire d’Astro-Physique de Marseille  *(O. Le Fèvre)*, Marseille.
- **LTCI** Laboratoire Traitement et Communication de l’Information  *(O. Cappé)*, Paris.
- **CEREMADE** Centre de Recherche en Mathématique de la Décision  *(C.P. Robert)*, Paris.
Objectives of the project:
Combine three deep surveys of the universe to set new constraints on the evolution scenario of galaxies and large scale structures, and the fundamental cosmological parameters.

Example of survey: WMAP (or Planck) for the Cosmic Microwave Background (CMB) radiations = temperature variations are related to fluctuations in the density of matter in the early universe and thus carry out information about the initial conditions for the formation of cosmic structures such as galaxies, clusters and voids for example.
Some questions in cosmology

- Will the universe expand for ever, or will it collapse?
- What is the shape of the universe?
- Is the expansion of the universe accelerating rather than decelerating?
- Is the universe dominated by dark matter and what is its concentration?
Today, talk about

Estimation of cosmological parameters using adaptive importance sampling

A work in collaboration with

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- Karim BENABED, François BOUCHET, Simon PRUNET (IAP)
- Olivier CAPPE, Jean-François CARDOSO, Gersende FORT (LTCI)
- Christian ROBERT (CEREMADE)

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Model (I)

- Observational data from
  - the CMB Cosmic Microwave Background → five-year WMAP data.
  - the observation of weak gravitational shear → CFHTLS-Wide third release.

- explained by some cosmologic parameters

| Symbol | Description                          | Minimum | Maximum | Experiment |
|--------|--------------------------------------|---------|---------|------------|
| $\Omega_b$ | Baryon density                        | 0.01    | 0.1     | C          | L          |
| $\Omega_m$ | Total matter density                  | 0.01    | 1.2     | C S L      |
| $w$     | Dark-energy eq. of state             | -3.0    | 0.5     | C S L      |
| $n_s$   | Primordial spectral index            | 0.7     | 1.4     | C          | L          |
| $\Delta^2_{R}$ | Normalization (large scales)       |         |         |            |
| $\sigma_s$ | Normalization (small scales)         |         |         | C          | L          |
| $h$     | Hubble constant                      |         |         | C          | L          |
| $\tau$  | Optical depth                        |         |         | C          |
| $M$     | Absolute SNIa magnitude              |         |         | S          |
| $\alpha$ | Colour response                      |         |         | S          |
| $\beta$ | Stretch response                     |         |         | S          |
| $a$     |                                     |         |         | L          |
| $b$     | galaxy z-distribution fit            |         |         | L          |
| $c$     |                                     |         |         | L          |
Model (II)

This yields:

- a likelihood of the data given the parameters: some of them computed from publicly available codes ex. WMAP5 code for CMB data
- combined with a priori knowledge: uniform prior on hypercubes.

Therefore, statistical inference consists in the exploration of the a posteriori density of the parameters, a challenging task due to

- potentially high dimensional parameter space (not really considered here: sampling in $\mathbb{R}^d$, $d \sim 10$ to $15$)
- immensely slow computation of likelihoods,
- non-linear dependence and degeneracies between parameters introduced by physical constraints or theoretical assumptions.
Monte Carlo algorithms for the exploration of the a posteriori density $\pi$

- **(naive) Monte Carlo** methods: i.i.d. samples under $\pi$. Here, NO: $\pi$ is only known through a "numerical box".

- **Importance Sampling** methods: i.i.d. samples $\{X_k, k \geq 0\}$ under a proposal distribution $q$ and

$$\sum_{k=1}^{n} \frac{\omega_k}{\sum_{j=1}^{n} \omega_j} \mathbb{I}_\Delta(X_k) \approx \mathbb{P}_\pi(X \in \Delta) \quad \text{with} \quad \omega_k = \frac{\pi(X_k)}{q(X_k)}$$

- **Markov chain Monte Carlo** methods: a Markov chain with stationary distribution $\pi$

$$\frac{1}{n} \sum_{k=1}^{n} \mathbb{I}_\Delta(X_k) \approx \mathbb{P}_\pi(X \in \Delta)$$

- \ldots
Importance sampling or MCMC?

All of these sampling techniques, require **time consuming** evaluations of the a posteriori distribution $\pi$ for each new draw.

- Importance sampling: allow for parallel computation.
- MCMC: can not be parallelized.

The efficiency of these sampling techniques depend on **design parameters**

- Importance sampling: the proposal distribution.
- Hastings-Metropolis type MCMC: the proposal distribution.

→ towards **adaptive** algorithms that learn on the fly how to modify the value of the design parameters.

Monitoring convergence

- Importance sampling: criteria such as Effective Sample Size (ESS) or the Normalized Perplexity.
- MCMC: no such explicit criterion.
Therefore, we decided to run an adaptive Importance Sampling algorithm: Population Monte Carlo [Robert et al. 2005]

compare it to an adaptive MCMC algorithm: Adaptive Metropolis algorithm [Haario et al. 1999]
Population Monte Carlo (PMC) algorithm

- **Idea:** choose the **best** proposal distribution among a set of (parametric) distributions.
  
  Criterion based on the Kullback-Leibler divergence

\[
q_* = \arg\max_{q \in Q} \int \log q(x) \pi(x) \, dx
\]

- In order to have a \( / \) to approximate the solution of this optimization problem

  - choose \( Q \) as the set of mixtures of Gaussian distributions (or \( t \)-distributions).
  
  - solve the optimization by applying the same updates as when iterating an **Expectation-Maximization algorithm** for fitting mixture models on i.i.d. samples \( \{Y_k, k \geq 0\} \)

\[
\arg\max_{q \in Q} \frac{1}{n} \sum_{k=1}^{n} \log q(Y_k)
\]

except that it requires integration w.r.t. \( \pi \) !!
Population Monte Carlo (PMC) algorithm (II)

Iterative algorithm:

- initialization: choose an initial proposal distribution \( q^{(0)} \) and draw weighted points \( \{(w_k, X_k)\}_k \) that approximate \( \pi \)

- Based on these samples, update the proposal distribution

\[
q^{(1)} = \arg\max_{q \in Q} \sum_{k=1}^{n} \frac{\omega_k}{\sum_{j=1}^{n} \omega_j} \log q(X_k)
\]

and draw weighted points \( \{(w_k, X_k)\}_k \) that approximate \( \pi \).

- Repeat until \( \cdots \) further adaptations do not result in significant improvements of the KL divergence. e.g. compute the Normalized Effective Sample Size at each iteration

\[
ESS = \frac{1}{n} \left( \sum_{k=1}^{n} \left( \frac{\omega_k}{\sum_{j=1}^{n} \omega_j} \right)^2 \right)^{-1}
\]
Adaptive Metropolis

- Symmetric Random Walk Metropolis algorithm

- with Gaussian proposal distribution, with "mysterious" (but famous) scaling matrix

\[
\mathcal{N} \left( 0, \frac{2.38^2}{d} \Sigma_\pi \right)
\]

where \( \Sigma_\pi \) is the *unknown* covariance matrix of \( \pi \). [Roberts et al. 1997]

- "unknown"?! estimate it on the fly, from the samples of the algorithm \(\rightarrow\) adaptive Metropolis algorithm
Simulations

- simulated data, from a "banana" density
- real data.
Simulated data

The target distribution in $\mathbb{R}^{10}$. Below marginal distribution of $(x_1,x_2)$

and $(x_3, \cdots, x_{10})$ are independent $\mathcal{N}(0,1)$. 
Fig.: Iterations 1, 3, 5, 7, 9, 11. 10k points per plot, except 100k in the last one. Mixture of 9 $t$-distributions, with 9 degrees of freedom.
Monitoring convergence: the *Normalized perplexity* (*top panel*) and the *Normalized Effective Sample size* (*bottom panel*)

**Fig.**: for the first 10 iterations, over 500 simulation runs.
Comparison of adaptive MCMC and PMC:

\[ f_a(x) = x_1 \quad \quad \quad f_b(x) = x_2 \]

**Fig.** for the first 10 iterations, over 500 simulation runs.
Application to cosmology

Evolution of the PMC algorithm: *the likelihood is from the SNIa data*

**Fig.**: [left] evolution of the Gaussian mixtures with 5 components. [right] samples at the last PMC iteration, from the 5 components.
Evolution of the weights: the likelihood is WMAP5 for a flat $\Lambda$CDM model with six parameters.

**Fig.:** Histogram of the normalized weights for four iterations.
Monitoring convergence: the likelihood is WMAP5 for a flat $\Lambda$CDM model with six parameters.

**Figure:** perplexity (left) and ESS (right) as a function of the cumulative sample size.

After $150k$ evaluations of $\pi$: ESS is about 0.7; mean acceptance rate in MCMC about 0.25.
Comparison of MCMC and PMC: the likelihood is from the SNIa data

**Fig.** Marginalized likelihoods (68%, 95%, 99.7% contours are shown) for PMC (solid blue) and MCMC (dashed green)
Estimates of cosmological parameters: *from the WMAP5 data (left) and from the lensing+SNIa+CMB data sets (right)*

| Parameter | PMC       | MCMC      |
|-----------|-----------|-----------|
| $\Omega_b$ | $0.04424^{+0.00321}_{-0.00290}$ | $0.0432^{+0.0027}_{-0.0024}$ |
| $\Omega_m$ | $0.2633^{+0.0340}_{-0.0282}$ | $0.2543^{+0.018}_{-0.017}$ |
| $\tau$    | $0.0878^{+0.0181}_{-0.0160}$ | $0.088^{+0.018}_{-0.016}$ |
| $n_s$     | $0.9622^{+0.0145}_{-0.0143}$ | $0.963^{+0.015}_{-0.014}$ |
| $10^9 \Delta^2_{R}$ | $2.431^{+0.118}_{-0.113}$ | $2.413^{+0.038}_{-0.033}$ |
| $h$       | $0.7116^{+0.0271}_{-0.0261}$ | $0.720^{+0.022}_{-0.021}$ |
| $a$       | $0.648^{+0.040}_{-0.041}$ | $0.649^{+0.043}_{-0.042}$ |
| $b$       | $9.3^{+1.4}_{-0.9}$ | $9.3^{+1.7}_{-0.9}$ |
| $c$       | $0.639^{+0.084}_{-0.070}$ | $0.639^{+0.082}_{-0.070}$ |
| $-M$      | $19.331^{+0.030}_{-0.031}$ | $19.332^{+0.029}_{-0.031}$ |
| $\alpha$ | $1.61^{+0.15}_{-0.14}$ | $1.62^{+0.16}_{-0.14}$ |
| $-\beta$ | $-1.82^{+0.17}_{-0.16}$ | $-1.82^{+0.17}_{-0.16}$ |
| $\sigma_8$ | $0.795^{+0.028}_{-0.030}$ | $0.795^{+0.030}_{-0.027}$ |

**Fig.**: Means and 68% confidence intervals
Conclusion

Cosmology provides challenging problems for Bayesian inference:
  - large dimension of the parameter space
  - time consuming likelihood

Open questions:
  - parallelization of Monte Carlo methods
  - methods robust to the dimension
Public release of the Bayesian sampling algorithm for cosmology, CosmoPMC (Martin KILBINGER and Karim BENABED)

CosmoPMC: Cosmology Population Monte Carlo

Martin Kilbinger, Karim Benabed, Olivier Cappe, Jean-Francois Cardoso, Gersende Fort, Simon Prunet, Christian P. Robert, Darren Wraith

(Submitted on 5 Jan 2011)

We present the public release of the Bayesian sampling algorithm for cosmology, CosmoPMC (Cosmology Population Monte Carlo). CosmoPMC explores the parameter space of various cosmological probes, and also provides a robust estimate of the Bayesian evidence. CosmoPMC is based on an adaptive importance sampling method called Population Monte Carlo (PMC). Various cosmology likelihood modules are implemented, and new modules can be added easily. The importance-sampling algorithm is written in C, and fully parallelised using the Message Passing Interface (MPI). Due to very little overhead, the wall-clock time required for sampling scales approximately with the number of CPUs. The CosmoPMC package contains post-processing and plotting programs, and in addition a Monte-Carlo Markov chain (MCMC) algorithm. The sampling engine is implemented in the library pmcmc, and can be used independently. The software is available for download at this http URL.

Comments: CosmoPMC user's guide, version 1.0
Subjects: Cosmology and Extragalactic Astrophysics (astro-ph.CO)
Cite as: arXiv:1101.0950v1 [astro-ph.CO]