ABSTRACT

The weak lensing power spectrum carries cosmological information via its dependence on the growth of structure and on geometric factors. Since much of the cosmological information comes from scales affected by non-linear clustering, measurements of the lensing power spectrum can be degraded by non-Gaussian covariances. Recently, there have been conflicting studies about the level of this degradation. We use the halo model to estimate it and include new contributions related to the finite size of lensing surveys, following Rimes and Hamilton’s study of three-dimensional simulations. We find that non-Gaussian correlations between different multipoles can degrade the cumulative signal-to-noise ratio (S/N) for the power spectrum amplitude by up to a factor of 2 (or 5 for a worst-case model that exceeds current N-body simulation predictions). However, using an eight-parameter Fisher analysis, we find that the marginalized errors on individual parameters are degraded by less than 10 per cent (or 20 per cent for the worst-case model). The smaller degradation in parameter accuracy is primarily because: individual parameters in a high-dimensional parameter space are degraded much less than the volume of the full Fisher ellipsoid; lensing involves projections along the line of sight, which reduce the non-Gaussian effect; some of the cosmological information comes from geometric factors which are not degraded at all. We contrast our findings with those of Lee and Pen who suggested a much larger degradation in information content. Finally, our results give a useful guide for exploring survey design by giving the cosmological information returns for varying survey area, depth and the level of some systematic errors.

Key words: gravitational lensing – cosmology: theory – large-scale structure of universe.
In this paper, we focus on one of these probes, WL or the so-called cosmic shear, the bending of light by intervening mass distribution that causes images of distant galaxies to be distorted (e.g. Bartelmann & Schneider 2001 for a thorough review). These sheared source galaxies are mostly too weakly distorted for us to measure the effect on single galaxies, but require large surveys containing millions of galaxies to detect the signal in a statistical way. The conventional method used for measuring cosmic shear is the two-point correlation function whose Fourier-transform is the shear power spectrum. Cosmic shear correlations have been observed by various groups and used to constrain cosmological parameters [most recently by Fu et al. 2008 using the Canada–France–Hawaii Telescope Legacy Survey (CFHTLS)].

Lensing tomography refers to the use of depth information in the source galaxies to get three-dimensional information about the lensing mass (Hu 1999; Huterer 2002; Heavens 2003; Bernstein & Jain 2004; Song & Knox 2004; Takada & Jain 2004; Takada & White 2004; also see Hoekstra & Jain 2008 for a recent review). By binning source galaxies in photometric redshift bins, the evolution of the lensing power spectrum can be measured as a function of redshift and angular scale. This greatly improves the sensitivity of lensing to the geometry of the universe as well as the growth of mass clustering, both of which are sensitive to the nature of dark energy. This method has emerged as one of the most promising to obtain precise constraints on the nature of dark energy if the systematic errors are well under control (e.g. Albrecht et al. 2006).

Given the resources required for such surveys, it is important to understand the statistical precision of cosmic shear observables and error propagation in determination of cosmological parameters. Since cosmic shear probes the projected mass distribution, the statistical properties of the cosmic shear field reflect those of the mass distribution. For the case of the cosmic shear power spectrum, its statistical precision is determined by the covariance that contains three kinds of contributions: the shot noise contamination due to intrinsic ellipticities and the Gaussian and non-Gaussian sample variances caused by the imperfect sampling of the fluctuations (Scoccimarro, Zaldarriaga & Hui 1999; Cooray & Hu 2001). The non-Gaussian sample variance arises from the projection of the mass trispectrum weighted with the lensing efficiency kernel. In fact, most of the useful cosmological information contained in the lensing power spectrum lies on small angular scales that are affected by non-linear clustering. Therefore, non-Gaussian errors can be significant in WL measurements as indicated by a few previous studies based on ray tracing simulations (White & Hu 2000; Semboloni et al. 2007) and the halo model approach (Cooray & Hu 2001; Pielorz 2008). However, the importance of non-Gaussian errors is not yet fully understood, especially in terms of the prospects of future surveys for constraining dark energy. This will also be important in exploring optimal design for planned surveys.

Therefore, the aim of this paper is to study the covariances of the lensing power spectrum based on the halo model approach (Cooray & Sheth 2002 for a thorough review), and to estimate the impact of the non-Gaussian errors on the power spectrum measurement as well as on the determination of cosmological parameters. We also study how the effect of the non-Gaussian errors varies with survey parameters (depth and area) and in the presence of systematic errors – photometric redshift errors and shear calibration errors. Our analysis includes new sources of non-Gaussian errors that inevitably arise for a finite survey area, called the beat-coupling effect. This was pointed out by Rimes & Hamilton (2005) for the case of the three-dimensional mass power spectrum (also see Hamilton, Rimes & Scoccimarro 2006; Neyrinck, Szapudi & Rimes 2006; Sefusatti et al. 2006). More explicitly, if the scale of interest is embedded in a large-scale (of the order of the survey size) overdensity or underdensity, then the small-scale fluctuations we want to measure may have grown more rapidly or slowly than the ensemble average. This is predicted by perturbation theory for gravitational clustering. This physical correlations with the unseen large-scale fluctuations may add uncertainties in measuring the power spectrum at scales of interest.

Very recently, Lee & Pen (2008) claimed that, by studying the angular power spectrum of the Sloan Digital Sky Survey (SDSS) galaxy distribution (i.e. not directly from lensing data), the effect of non-Gaussian errors is very significant on angular scales of ~10 arcmin: they found that the cumulative S/N integrated over a range of multipoles is two orders of magnitude lower than the case of the Gaussian fluctuations. Since galaxies are related to the lensing mass fluctuations, does this imply that the non-Gaussian errors significantly degrade the ability of lensing surveys to constrain cosmology? This is the issue we would like to carefully address in this paper.

The structure of this paper is as follows. We define the lensing power spectrum in the context of lensing tomography in Section 2 and the lensing covariances including the beat-coupling effect in Section 3. In Section 4, we show the results for the impact of non-Gaussian covariances on the power spectrum measurement and parameter estimations. In Section 5, we study the covariances for the cosmic shear correlation functions. Section 6 is devoted to a discussion of our conclusions.

2 PRELIMINARIES

2.1 A CDM model

We will throughout this paper work in the context of a spatially flat cold dark matter (CDM) model for structure formation. The expansion history of the universe is given by the scale factor $a(t)$ in a homogeneous and isotropic universe (e.g. see Dodelson 2003). The expansion rate, $H(t) = \dot{a}(t)/a(t)$, is specified once the matter density $\Omega_{m0}$ (the CDM plus the baryons) and dark energy density $\Omega_{de0}$ at present in units of the critical density $3H_0^2/(8\pi G)$ are given, where $H_0 = 100 h$ km s$^{-1}$ Mpc$^{-1}$ is the Hubble parameter at present:

$$H^2(a) = H_0^2 \left[ \Omega_{m0} a^{-3} + \Omega_{de0} a^{-3} \left[ \frac{\nu}{\nu(1+w(a))} \right] \right],$$

where we have employed the normalization $a(t_0) = 1$ today and $w(a)$ specifies the equation of state for dark energy as $w(a) = p_{de}(a)/\rho_{de}(a)$. Note that $\Omega_{m0} + \Omega_{de0} = 1$ and $w = -1$ corresponds to a cosmological constant. The comoving distance $\chi(a)$ from an observer at $a = 1$ to a...
source at $a$ is expressed in terms of the Hubble expansion rate as

$$\chi(a) = \int_a^1 \frac{da'}{H(a')a'^2}. \quad (2)$$

This gives the distance–redshift relation $\chi(z)$ via the relation $1 + z = 1/a$.

Next we need the redshift growth of density perturbations. In linear theory after matter–radiation equality, all the Fourier modes of the mass density perturbation, $\delta(x) = \delta_{\rho_m}(x)/\rho_m$, grow at the same rate, the growth rate (e.g. see equation 10 in Takada 2006 for details). Note that throughout this paper, we ignore effects of finite mass neutrinos and clustered dark energy on the growth rate, causing a scale-dependent growth rate (e.g. Saito, Takada & Taruya 2008; Takada 2006).

### 2.2 Tomographic power spectra of cosmic shear

Gravitational shear can be simply related to the lensing convergence: the weighted mass distribution integrated along the line of sight (e.g. see Mellier 1999; Bartelmann & Schneider 2001; Schneider 2006 for thorough reviews). Photometric redshift information on source galaxies allows us to subdivide galaxies into redshift bins, enabling more cosmological information to be extracted, which is referred to as lensing tomography (e.g. Hu 1999; Huterer 2002; Takada & Jain 2004). In the context of cosmological gravitational lensing, the convergence field with tomographic information is expressed as a weighted projection of the three-dimensional mass density fluctuation field:

$$\kappa_i(\theta) = \int_0^\infty d\chi W_0(\chi) \delta[\chi, \chi\theta], \quad (3)$$

where $\theta$ is the angular position on the sky, $\chi$ is the comoving angular diameter distance and $\chi_H$ is the distance to the Hubble horizon. The lensing weight function $W_0(\chi)$ in the $i$th redshift bin, defined to lie between the comoving distances $\chi_i$ and $\chi_{i+1}$, is given by

$$W_0(\chi) = \begin{cases} W_0 a^{-1}(\chi) \int_{\chi_i}^{\chi_{i+1}} d\chi_i n_s(z) \frac{dz}{d\chi_i} \chi - \chi_i, & \chi \leq \chi_{i+1}, \\ 0, & \chi > \chi_{i+1}, \end{cases} \quad (4)$$

where $W_0 \equiv (3/2)\Omega_{m0}H_0^2$ and $n_s(z)$ is the redshift selection function of source galaxies, which is normalized as $\int_0^\infty dz n_s(z) = \bar{n}_s$ with $\bar{n}_s$ being the average number density of galaxies per unit steradian (see around equation 20 in Section 4.1 for our definition of the source redshift distribution). Also $\bar{n}_i$ is the average number density of sub-sample galaxies in the $i$th redshift bin defined as

$$\bar{n}_i = \int_{\chi_i}^{\chi_{i+1}} d\chi_i n_s(z) \frac{dz}{d\chi_i}. \quad (5)$$

The cosmic shear fields are measurable only in a statistical sense. The most conventional methods used in the literature are the shear two-point correlation function. The Fourier transformed counterpart is the shear power spectrum. For lensing tomography of $n_t$ redshift bins, using the flat-sky and the Limber’s approximations (Limber 1954), there are $n_t(n_t + 1)/2$ spectra available:

$$P_{\delta\delta}(l) = \int_0^\infty d\chi W_0(\chi) W_0(\chi) \chi^{-1} P_{k_{\delta\delta}} \left( \frac{r}{\chi}, \chi \right), \quad (6)$$

where $P_{k_{\delta\delta}}(k)$ is the three-dimensional mass power spectrum. Note that hereafter the quantities with subscript ‘$\delta$’ denote those of the mass density fluctuations. For $l \gtrsim 100$, the major contribution to $P_{\delta\delta}(l)$ comes from non-linear clustering (e.g. see fig. 2 in Takada & Jain 2004). We employ the fitting formula for the non-linear $P_{\delta}(k)$ proposed in Smith et al. (2003), assuming that it can be applied to dark energy cosmologies by replacing the growth rate used in the formula with that for a given dark energy model. We note in passing that the issue of accurate power spectra for general dark energy cosmologies still needs to be addressed carefully (Huterer & Takada 2005; also see Ma 2007 for the related discussion).

As can be found from equation (6), the lensing power spectra contain cosmological information via both the lensing efficiency kernel and the mass clustering information contained in $P_{k_{\delta\delta}}$, for example, which almost equally contribute to the final sensitivity to dark energy parameters. On the other hand, the non-Gaussian errors of the lensing fields arise from the non-Gaussianity of the non-linear mass clustering in structure formation. Thus, even if the underlying mass distribution is highly non-Gaussian, the cosmological information the lensing carries would to some extent preserved via the lensing efficiency kernel, which is one of notable differences from other methods such as the galaxy power spectrum.

In reality, the observed power spectrum is contaminated by the intrinsic ellipticity noise. Assuming that the intrinsic ellipticity distribution is uncorrelated between different galaxies, the observed power spectrum between redshift bins $i$ and $j$ can be expressed as

$$P_{\text{obs}}^{ij}(l) = P_{\delta\delta}(l) + \delta_{ij} \sigma_{ij}^2 \bar{n}_i, \quad (7)$$

where $\sigma_{ij}$ is the rms intrinsic ellipticities per component. Note that the Kronecker delta symbol $\delta_{ij}$ accounts for the fact that the cross-spectra with $i \neq j$ are not contaminated by the shot noise. Therefore, the shot noise contamination needs not be subtracted from the estimated cross spectra that would reduce residual uncertainties in practice.

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3 COVARIANCES OF THE COSMIC SHEAR POWER SPECTRA

3.1 Definition

In reality the lensing power spectrum has to be estimated from the Fourier or spherical harmonic coefficients of the observed lensing fields constructed for a finite survey. In this paper, we assume the flat-sky approximation and thus use the Fourier wavenumbers \( l \), which are equivalent to spherical harmonic multipoles \( l \) in the limit \( f \gg 1 \) (Hu 2000). Because the survey is finite, an infinite number of the Fourier modes are not available, and rather the discrete Fourier decomposition has to be constructed in terms of the fundamental mode that is limited by the survey size as will be discussed in detail below. We assume a homogeneous survey geometry for simplicity and do not consider any complex boundary and/or masking effects. For this case, as shown in appendix B of Takada & Bridle (2007), the lensing power spectrum of the \( a \)th multipole bin, \( l_a \), may be estimated as

\[
P_{\kappa^a}^{\text{est}}(l_a) = \frac{1}{\Omega_a} \int_{f(l_a)} d^2l' A(l_a) \kappa_{ij}^{\text{est}} l_i l_j - l',
\]

where \( \Omega_a \) is the survey area, the integration range is confined to the Fourier modes lying in the annulus of a given width, \( l_a - \Delta l_a/2 \leq f \leq l_a + \Delta l_a/2 \) and \( A(l_a) \) denotes the integration area in the Fourier space approximately given by \( A(l_a) = \int_{f(l_a)} d^2l' \approx 2\pi l_a^2 \Delta l_a \) for the case of \( l_a \gg \Delta l_a \). Throughout this paper, we use the subscripts \( a, b \) to denote the multipole bins, while we use the subscripts \( i, j \) or \( f, f' \) to denote the redshift bins.

Once an estimator of the lensing power spectrum is defined, it is straightforward to compute the covariance (Scoccimarro et al. 1999; Cooray & Hu 2001; Takada & Bridle 2007). The covariance of cosmic shear power spectra describes statistical uncertainties of the power spectrum measurement for a given survey as well as how two spectra at different multipole and/or redshift bins are correlated with each other. Extending the formulation developed in Scoccimarro et al. (1999) to the tomography case (Takada & Bridle 2007), the covariance matrix of the lensing power spectrum is given by

\[
[C]_{AB} = \left( \langle P_{ij}^{\text{est}}(l_a) P_{ij'}^{\text{est}}(l_b) \rangle - P_{ij}(l_a) P_{ij'}(l_b) \right) \equiv \text{Cov}^{\text{Gaussian}} + \text{Cov}^{\text{NG}} = \frac{\delta^K_{ab}}{2l_a + 1} \int_{f(l_a)} d^2l' A(l_a) \int_{f(l_a)} d^2l'' A(l_b) T_{ijij'}(l, -l, -l', -l'),
\]

where \( f_{sky} \) is the sky coverage (\( f_{sky} = \Omega / 4\pi \)). We have shown two contributions to the covariance: the terms in the square brackets constitute the Gaussian contribution, and last term is the non-Gaussian term which is given by the lensing trispectrum \( T \) defined as

\[
\langle \kappa_{ij}(l_1) \kappa_{ij}(l_2) \kappa_{ij}(l_3) \kappa_{ij}(l_4) \rangle = \text{Vor}^3 \delta^K_{ij}(l_1 + l_2 + l_3 + l_4) T_{ijij'}(l_1, l_2, l_3, l_4).
\]

In the Limber approximation, \( T \) is a simple projection of the three-dimensional mass trispectrum \( T_3 \) given as

\[
T_{ijij'}(l, l', l'', l''') = \int_0^{\pi} d\chi W_0(\chi) W_{ij}(\chi) W_{ij'}(\chi) \chi^{-6} T_3(k, k', k'', \chi),
\]

with \( k = l / \chi \) and so on. Finally, the indices \( A, B \) in the covariance matrix of equation (9) run over both multipole and redshift bins. For tomography with \( n_t \) redshift bins, there are \( n_t(n_t + 1)/2 \) different spectra available at each multipole. Hence, with \( n_t \) multipole bins, the indices \( A, B \) take values \( A, B = 1, 2, \ldots, n_t \times n_t(n_t + 1)/2 \). For example, for \( n_t = 3 \) and \( n_t = 100 \), the covariance matrix \( C \) has dimension \( 600 \times 600 \).

The first term of the covariance matrix (second line on the right-hand side of equation 9) represents the Gaussian error contribution ensuring that the two power spectra of different multipoles are uncorrelated via \( \delta^K_{ab} \), while the second term gives the non-Gaussian errors includes correlation between power spectra at different \( l \). Both the terms scale with sky coverage as \( 1 / f_{sky} \) (but see below for an additional dependence in \( T \)). Note that the intrinsic ellipticity noise contributes only to the Gaussian errors via \( P_{ij}^{\text{est}} \), as long as intrinsic alignments of galaxy ellipticities are negligible. It should also be noted that the non-Gaussian term does not depend on the multipole bin width \( \Delta l / l \) (because \( d^2l / A(l) \approx 1 \)), so increasing \( \Delta l / l \) reduces the Gaussian contribution. However, the S/N and parameter forecasts that we will show below do not depend on the multipole bin width if the bin width is not very coarse (also see Scoccimarro et al. 1999 for the related discussion for the case of three-dimensional mass power spectrum).

Fig. 1 gives a quick summary of the impact of non-Gaussian errors on the shear power spectrum. The parameters for the cosmological model and lensing survey are described in Section 4.1. The shaded boxes around the solid curve show the expected Gaussian errors on the power spectrum for the assumed survey. The shot noise contribution to the Gaussian errors becomes greater than the sample variance at wavenumbers \( l \) greater than the intersection of the power spectrum points with the shot noise line (dashed). The horizontal and vertical error bars demonstrate the impact of the non-Gaussian errors. These are significant over the range \( 100 \lesssim l \lesssim 10^3 \), where (i) non-linear clustering is important and (ii) sample variance dominates over shot noise.
3.2 Effect of finite survey area: beat-coupling contribution

As pointed out in Hamilton, Rimes & Scoccimarro (2006; also see Rimes & Hamilton 2005; Sefusatti et al. 2006), there is an additional contribution to the covariance arising from the imperfect sampling of the Fourier modes due to a finite survey area, which we will often refer to as the ‘beat-coupling’ contamination. For a finite survey of size \( L \) (we will hereafter assume a survey area of \( \Omega_s = L^2 \) for simplicity), the uncertainty principle tells us that we cannot measure the Fourier modes to a better accuracy than \( \epsilon = \frac{2\pi}{L} \): two modes that differ by \( \epsilon, l \pm \epsilon \), cannot be distinguished due to the limited resolution. All statistics we measure contains these uncertainties. Therefore, we need to allow the trispectrum in the covariance (9) to have the uncertainties given as

\[
T(l + \epsilon, -l + \epsilon', l' + \epsilon'', -l' + \epsilon'''),
\]

where all the wavevectors \( \epsilon \) with/without primes denote the fundamental modes with magnitude \( |\epsilon| \simeq 2\pi/L \) but can have different orientations. Note that, since the power spectrum depends only on the length of wavenumber \( k \) in a statistically homogeneous and isotropic universe, an estimation of the power spectrum of wavenumber \( l \) is not affected by the uncertainty principle as long as it is smoothly varying and \( l \gg \epsilon \):

\[
P(|l + \epsilon|) \simeq P(l).
\]

Hence, the Gaussian error term in the covariance (9) is not affected by the beat-coupling contamination.

For the non-Gaussian term, there is a non-vanishing contribution due the beat-coupling effect. Even for \( l \gg \epsilon \), non-linear clustering predicts non-vanishing correlations between the modes with wavevectors \( l \) and \( \epsilon \). Surprisingly, this effect yields additional contribution to the covariance that are not negligible, as we show below (and as shown by Rimes & Hamilton 2005 for the three-dimensional power spectrum).

3.3 Halo model approach for the covariance

To compute the lensing power spectrum covariance using equation (9), we need to model the mass trispectrum. The model predictions need to describe the non-linear regime of clustering because most of the useful cosmological information in lensing is contained on small angular scales. In this paper, we employ the dark matter halo approach (Ma & Fry 2000; Peacock & Smith 2000; Seljak 2000; Scoccimarro et al. 2001; also see Cooray & Sheth 2002 for a review), where the \( n \)-point correlations of the mass distribution are modelled in terms of two

\[
\text{Note that } \epsilon \text{ for the fundamental mode is not to be confused with the intrinsic ellipticity, } \epsilon!
\]

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separate contributions: correlation of dark matter particles within one halo and correlations of particles in different haloes. In previous works, we have found that up to the four-point correlation functions, the halo model gives fairly accurate predictions to match N-body simulation results at ~10–30 per cent level (Takada & Jain 2002, 2003a,b). For our purpose, the halo model prescription is reasonably adequate; we discuss possible improvements below.

Based on the halo model approach the mass trispectrum is given by

$$T_s(k, k', k'') = T^P_T(k, k', k'') + T^H_T(k, k', k''),$$

(14)

where $T^P_T$ denotes the one-halo term and $T^H_T$ denotes the perturbation theory prediction (e.g. Makino, Sasaki & Suto 1992; Jain & Bertschinger 1994; also see Bernardeau et al. 2002 for a review). The details of our halo model implementation are given in Takada & Jain (2003a,b). We will calculate the two contributions to $T_s$ given above, and thus estimate the non-Gaussian covariance as the sum of two terms: $\text{Cov}^\text{NG} = \text{Cov}^\text{NG,PT} + \text{Cov}^\text{NG,0}$.

In equation (14), we have dropped the two- and three-halo term contributions. We have thus assumed that the full trispectrum is well approximated by the sum of the one-halo term and the perturbation theory prediction. Our rationale for this approximation is as follows. (i) The one-halo term is dominant in the highly non-linear regime, while in the linear regime the Gaussian assumption for the errors is sufficient. (ii) For the different halo terms (two-halo term, etc.), there are uncertainties in the model, such as the halo exclusion effect (Takada & Jain 2003a; Fosalba, Pan & Szapudi 2005). The perturbation theory prediction is an approximate replacement for these multiple-halo terms. Takada & Jain (2003b) showed, for example, that the lensing three-point functions computed in this manner are in better agreement with the simulations than the standard halo model predictions (one-, two- plus three-halo terms).

Let us consider the contribution of the perturbation theory trispectrum to the covariance. As derived in Appendix A, the full PT mass trispectrum (including the fundamental mode uncertainty) can be computed as

$$T^P_T(\delta_{ia} + \delta_{ib} - \delta_{ic} + \delta_{id} - \delta_{ie}) = T^P_T(\delta_{ia} - \delta_{ib} - \delta_{ic} + \delta_{id}) + 8P^l_P(\delta_{ia})P^l_P(\delta_{ib})P^l_P(\delta_{ic})F_2(\delta_{ia} - \delta_{ib})F_2(\delta_{ic} - \delta_{id}) [F_2(\delta_{ib} - \delta_{ic})],$$

(15)

where $\delta_\ell$ with prime superscripts denote the fundamental modes for a given survey and $\epsilon_\ell \equiv \epsilon_\ell' + \epsilon_\ell''$. The function $F_2$ is the Fourier-space kernel of the second-order density perturbation defined by equation (A3), $P^l_P(k)$ is the linear-order mass power spectrum and $T^P_T$ is the tree-level PT mass trispectrum. In perturbation theory, $T^P_T \sim O(\{P^2_P(k)\}^3)$ where $k \approx k_a, k_b$, while the beat-coupling term is of order $P^2_P(k^2)P^2_P(\epsilon_\ell)$. So the latter is greater than the former if $P^2_P(\epsilon_\ell) > P^2_P(k)$, which holds for modes of interest for the CDM power spectrum on wavenumber larger than the turnover scale, which are accessible from current and upcoming surveys.

In the ‘translinear’ regime where the beat-coupling contribution is most significant in the covariance, it roughly gives $\text{Cov} \sim P(\epsilon) P(k) P(k')$ because the kernel $F_2 \sim O(1)$ or equivalently the quantity $\text{Cov} / P(k) P(k') \sim \text{Cov} (\epsilon) = \text{constant}$ is consistent with the plateau seen for $k \gtrsim 0.2$ in fig. 2 in Hamilton et al. (2006). In this regime, the the S/N for the power spectrum amplitude (defined below in Section 4.3) ceases to grow with increasing wavenumber (also see Rimes & Hamilton 2005 and Neyrinck et al. 2006 for simulation and halo model based studies, and Lee & Pen 2008 measurements from the SDSS galaxy power spectrum). In the next section, we will show the results for lensing, which are modified by line-of-sight projections.

Substituting equation (15) into equation (9) gives the contribution to the covariance. The angle integration for the beat-coupling terms, combined with the Limber’s approximation, is given by

$$\int \frac{d^2 k}{2\pi} F_2(\epsilon, k) = \frac{6}{7},$$

(16)

so that the PT trispectrum contribution to the non-Gaussian errors of the lensing covariance can be expressed as

$$\text{Cov}[P_{ij}(l_a), P_{ij'}(l_b)]^\text{NG,PT} \approx \frac{1}{4\pi f_{\text{sky}}} \int_0^{2\pi} \frac{d\theta}{2\pi} \int_0^{2\pi} \frac{d\phi}{2\pi} T^P_T(l_a, l_b, \cos \theta)$$

$$\times \left\{ \frac{6}{7} \int d\chi W_0(l_a)W_0(l_b)X^{-6}P^l_P(k_a = \frac{L_a}{X}) P^l_P(k_b = \frac{L_b}{X}) P^l_P(\epsilon_\ell = \frac{2\pi}{LX}) \right\},$$

(17)

where

$$T^P_T(l_a, l_b, \cos \theta) \equiv \int d\chi W_0(l_a)W_0(l_b)X^{-6}P^l_P(k_a - k_b, k_b - k_b; \cos \theta),$$

(18)

and $k_a \cdot k_b \equiv k_a k_b \cos \theta$. Note that the covariance above depends on the survey size through the prefactor $f_{\text{sky}} = L^2/4\pi = \Omega_{\theta}/4\pi$ and the additional dependence of the beat-coupling term on $\epsilon_\ell$.

Next let us consider the one-halo term contribution, which dominates at small angular scales. Although the trispectrum generally depends on four wavevectors, the one-halo term depends only on the length of each vector since we assume spherical haloes. This allows us to make
the approximation, even in the presence of the beat-coupling contamination, as
\[
\text{Cov}[\{P_{ij}(\ell_a), P_{i'j'}(\ell_b)\}]^{\text{NG}} = \frac{1}{4\pi f_{\text{sky}}} \int_{\ell_a} \frac{d^4\ell}{d\ell_a d\ell_b} \int_{\ell_b} \frac{d^4\ell'}{d\ell_a d\ell_b} T_{ijij'}(\ell + \ell', \ell' + \ell, -\ell - \ell', \ell + \ell')
\]
\[
= \frac{1}{4\pi f_{\text{sky}}} T_{ijij'}(\ell_a, \ell_b, \ell_a, \ell_b),
\]
where we have assumed that the multipoles of interest, where the non-Gaussian errors are relevant, are greater than the fundamental mode of a given survey; \(\ell_a, \ell_b \gg \eta = 2\pi/L\), and on the third equality of the right-hand side we have to assume that the trispectrum varies smoothly within bins of \(\ell\). Thus, the one-halo term is not affected by the beat-coupling contamination.

For a given model, we compute the lensing covariance as the sum of the Gaussian contribution, the first term on the right-hand side of equation (9), and the non-Gaussian contributions, given by \(\text{Cov}^{\text{NG,PT}}\) in equation (17) and \(\text{Cov}^{\text{NG,th}}\) in equation (19). As one demonstration of our halo model approach, we compare the model predictions for the covariances of angular galaxy power spectrum with the SDSS measurement result of Lee & Pen (2008) in Appendix B, where an encouraging agreement is found.

\section{4 Results}

\subsection{4.1 Model parameters}

To compute the lensing observables, we need to specify a cosmological model and survey parameters. We will forecast below how the non-Gaussian errors degrade parameter determination through measurements of power spectra as a function of survey parameters that are chosen to represent future WL surveys (from both ground and space).

We include all the key parameters that may affect lensing observables within the CDM and dark energy cosmological framework. Our fiducial model is based on the Wilkinson Microwave Anisotropy Probe (WMAP) 5-yr results (Komatsu et al. 2009): the density parameters for dark energy, CDM and baryon are \(\Omega_{m0} = 0.74\), \(\Omega_{\text{c,0}} h^2 = 0.11\) and \(\Omega_{b,h}^2 = 0.0227\) (note that we assume a flat universe); the primordial power spectrum parameters are the spectral tilt, \(n_s = 0.963\), the running index, \(\alpha_s(0) = 0\) and the normalization parameter of primordial curvature perturbations, \(A_s \equiv \delta_c^2(2.41 \times 10^{-5})\) (the values in the parentheses denote the fiducial model). We employ the transfer function of matter perturbations, \(T(k)\), with baryon oscillations smoothed out (Eisenstein & Hu 1999), and adopt the primordial power spectrum given in appendix C in Takada, Komatsu & Futamase (2006), where the primordial spectrum amplitude is normalized at \(k_0 = 0.002\) Mpc\(^{-1}\) following the convention in Komatsu et al. (2009). Note that the present-day rms mass fluctuations enclosed within spheres of radius \(8 h^{-1}\) Mpc, \(\sigma_8 \simeq 0.80\) for our fiducial model. The dark energy equation of state, which governs redshift evolution of the energy density of dark energy together with \(\Omega_m\), is parametrized as \(w(a) = w_0 + w_a (1 - a)\), with fiducial values \(w_0 = -1\) and \(w_a = 0\).

We model the redshift distribution of galaxies with a function specified by one parameter \(z_0\) (which depends on survey depth):
\[
n_g(z; z_0) = n_0 \times 4\pi^2 \exp\left[-\frac{z}{z_0}\right],
\]
where the normalization is fixed by setting \(n_0 = 1.18 \times 10^9\) per unit steradian corresponding to \(n_0 \approx 100\) arcmin\(^{-2}\). The redshift dependence is the same as that assumed in Takada & Jain (2004) or Huterer et al. (2006), but the normalization is fixed. This simple form has nice properties as follows. The mean redshift of source galaxies, \(z_m\), is given by \(z_m \equiv \int_0^\infty \frac{dz m(z; z_0)}{\int_0^\infty dz n(z; z_0)} = 3 z_0\). Thus, once the mean redshift is specified, the average number density of galaxies (or equivalently the survey depth) is also specified: e.g. for \(z_m = 0.7, 1, 1.2\) and \(1.5\) the corresponding number densities are \(n_g = \int_0^\infty dz n(z) \simeq 10, 30, 51\) and 100 arcmin\(^{-2}\), respectively. Hence, the source distribution above can roughly represent future planned lensing surveys, DES, Subaru Weak Lensing Survey, LSST and SNAP, simply by adjusting the parameter \(z_0\) (e.g. Hoekstra & Jain 2008, for a review).

The fiducial survey we will assume in the following is a ground-based WL survey that is given by survey area 2000 deg\(^2\), mean source redshift \(z_m = 1\) corresponding to \(n_g \simeq 30\) arcmin\(^{-2}\) and rms intrinsic ellipticity \(\epsilon_s = 0.22\). Our fiducial survey roughly resembles the Subaru Weak Lensing Survey (Miyazaki et al. 2006).

\subsection{4.2 Correlation coefficients of the power spectrum covariance}

The correlation coefficients of the power spectrum covariances quantify the relative strengths of the off-diagonal components to the diagonal components; e.g. the correlation strengths between band powers at different multipole bins for the case of no tomography. The correlation coefficient is defined from equation (9) as
\[
r_{AB} = \frac{C_{AB}}{\sqrt{C_{AA} C_{BB}}}.
\]
The coefficients are normalized so that \(r = 1\) for the diagonal components with \(A = B\). For the off-diagonal components with \(A \neq B\), \(r_{AB} \rightarrow 1\) implies strong correlation between the power spectra of \(A\) and \(B\)th bins, while \(r_{AB} = 0\) corresponds to no correlation. As shown
Figure 2. Power spectrum cross-correlation coefficients $r_{AB}$ (see equation (21)) for our fiducial ground-based lensing survey. We consider a single redshift bin (no tomography case), so the indices $(A, B)$ run over 30 logarithmic bins in multipole space over the range $50 \leq l \leq 3000$. The off-diagonal components arise purely from the non-Gaussian errors as shown in equation (9). The upper-left and lower-right off-diagonal components are the results without and with shot noise contamination due to intrinsic ellipticities, respectively. One can see significant correlations at higher $l$. However, shot noise suppresses the relative importance of non-Gaussian correlations.

in equation (9), the relative importance of the non-Gaussian errors in the power spectrum covariance depends on the bin width of angular multipoles assumed. For larger bin width, the non-Gaussian error contributions get suppressed relative to the Gaussian errors.

Fig. 2 shows the correlation coefficients for the fiducial ground-based survey above and the case of no tomography. One can see that the correlation coefficients are well below 0.5 for low multipoles, but increase as one goes to smaller angular scales, because the lensing signal is more affected by non-linear clustering. This result can be compared to the coefficients of the three-dimensional mass power spectrum, where strong correlations, $r \gtrsim 0.5$, can be seen even in the weakly non-linear regime (Scoccimarro et al. 1999; Takahashi et al. 2009). The weaker correlations in the lensing power spectrum are due to the line-of-sight projections of independent lensing structures at different redshifts, making the WL fields closer to the Gaussian limit.

Although the covariance matrix is symmetric, we have chosen to show different cases in the upper-left and lower-right elements: intrinsic ellipticity contributions to the covariance are included only in the lower right. Because the shot noise only contributes to the Gaussian terms (diagonal elements) in the covariance matrix (the denominator of equation 21 for $r_{AB}$), it lowers $r$. As one considers smaller angular scales where the multipoles lie well in the shot noise dominated regime, the power spectrum becomes less affected by the non-Gaussian errors for a given survey. Therefore, a survey with smaller number density of source galaxies is relatively less affected by the non-Gaussian errors.

We have also checked that our model predictions reproduce fairly well the simulation results for the correlation coefficients shown in table 2 in Cooray & Hu (2001; also see White & Hu 2000) for multipoles $200 \lesssim l \lesssim 2000$ (when we adjusted our model parameters and multipole bin widths to match those used by these authors).

4.3 Signal-to-noise ratio for the lensing power spectrum

A useful way to quantify the impact of the non-Gaussian errors is to study the expected S/N for measuring the lensing power spectrum from a given survey, which is independent of the multipole bin widths assumed, as long as the power spectrum does not vary rapidly within the bin widths. The S/N may be defined, using the covariance from equation (9), as

$$\left(\frac{S}{N}\right)^2 = \sum_{A,B} P_{ij}(l_a) \left[C^{-1}\right]_{AB} P_{ij'}(l_b),$$

(22)

where $C^{-1}$ is the inverse of the covariance matrix and the summation indices $A, B$ correspond to the dimension of the covariance matrix and run over multipole bins and redshift bins. Note that the power spectra in the above equation represent the lensing signal and do not include the shot noise. The S/N defined above is equivalent to the Fisher information content studied in Tegmark et al. (1997), Rimes & Hamilton (2005) and Lee & Pen (2008). It describes the accuracy in measuring the amplitude of the lensing power spectrum when the shape is completely known.

Fig. 3 shows the expected S/N as a function of the maximum multipole $l_{\text{max}}$, where the power spectrum information over $50 \leq l \leq l_{\text{max}}$ is included in the S/N calculation. The solid curve shows the S/N obtained from our fiducial model prediction for the lensing covariance developed in Section 3. It can be compared with the result without the non-Gaussian sample variances, i.e. for the Gaussian error case. As
expected, the S/N increases with increasing \( l_{\text{max}} \) due to the gain in multipole modes probed. However, the S/N ceases to increase at \( l_{\text{max}} \gtrsim 4000 \), i.e. little cosmological information is available from these high multipoles, because the shot noise contamination becomes dominant in the covariances. The impact of the non-Gaussian errors on the S/N also changes with \( l_{\text{max}} \) in a characteristic way. For small \( l_{\text{max}} \) such as \( l_{\text{max}} \lesssim 500 \), the effect is small, i.e. the S/N is close to the Gaussian case. For larger \( l_{\text{max}} \) where the lensing fields are more affected by the non-linear regime of mass clustering, the S/N decreases by up to a factor of 2 as explicitly shown in the lower panel. The dotted curve shows the result obtained when the beat-coupling effect on the covariance due to a finite survey area is ignored. This contribution appears to be non-negligible over a range of \( l_{\text{max}} \), from a few hundreds to \( \sim 1000 \). However, in contrast to the case of three-dimensional mass power spectrum (Rimes \\& Hamilton 2005; Neyrinck et al. 2006), a clear plateau shape in the S/N curves on scales before the shot noise dominated regime cannot be seen. Hence, the line-of-sight projection appears to weaken the impact of non-Gaussian errors; lensing at a given angular scale arises from mass fluctuations over a wide range of length scales that may span linear to non-linear regimes.

Since the magnitude of the beat-coupling effect is not yet well tested from simulations, we also estimate the ‘worst-case’ impact by replacing the linear mass power spectra appearing in equation (17) with the non-linear power spectra. This case, abbreviated NLBC for non-linear beat coupling, is shown by the dot–dashed curve in Fig. 3. Physically this may arise if the mass distribution on highly non-linear scales, such as the mass distribution within a dark matter halo, is correlated with the mass fluctuations on very large length scales (such correlations are in fact likely to be very weak). The S/N in this case saturates or increases very slowly for \( l_{\text{max}} \gtrsim 300 \), resulting in a substantial decrease in the S/N (up to a factor of 5).

In Appendix B, we compare our halo model predictions with the measurements by Lee \\& Pen (2008) of the S/N for the angular power spectrum of SDSS galaxies. The standard halo model developed in Section 3 is in reasonable agreement with the measurements, consistent with the 10–30 per cent level agreement we found previously between the halo model and simulations (Takada \\& Jain 2002, 2003b). Even so, we will continue to use the NLBC model to estimate the worst case impact of the non-Gaussian errors. Further detailed studies of the power spectrum covariances for three-dimensional mass and three-dimensional lensing are in preparation (Takahashi et al. 2009; Sato et al., in preparation; see also Pielorz 2008).

We also estimate the contribution made by the PT trispectrum to the covariance: in Fig. 3, the thin–solid curve in the lower panel shows the result when its contribution is ignored. The difference between the bold- and thin–solid curves is barely visible (at \( l_{\text{max}} \sim 100 \)), therefore the PT trispectrum contribution is very small.

The solid curve in Fig. 4 shows how the S/N changes with survey depth, i.e. the mean source redshift \( z_{\text{m}} \equiv \langle z_s \rangle \). Given a mean source redshift, the average number density of source galaxies is specified by equation (20), which in turn determines the shot noise contribution to the covariances. The S/N is greater for a deeper survey, and increases by a factor of 5 between \( z_{\text{m}} = 0.6 \) and 1.5, because the lensing signal is higher. However, the impact of non-Gaussian errors on the S/N also becomes more significant for a deeper survey. These results are insensitive to other choices of \( l_{\text{max}} \) such as \( l_{\text{max}} = 1000 \) or \( 10^4 \), as shown in Fig. C1.

The dashed curve in Fig. 4 demonstrates that adding tomographic redshift information into the lensing power spectrum measurement not only increases the total S/Ns (also see fig. 5 in Takada \\& Jain 2004), but also reduces the impact of the non-Gaussian errors. Compared to

\[ \text{diff} = \frac{(S/N)_{\text{NG}}}{(S/N)_{\text{Gaussian}}} - 1 \]
Figure 4. The solid curve shows the dependence of S/N on mean source redshift for the source galaxy distribution given by equation (20), assuming non-
Gaussian errors. Power spectrum information over $50 \leq l \leq 3000$ is included, and the survey parameters are as in Fig. 1. The x-axis label above the panel shows
the corresponding number density of source galaxies. Deeper surveys are more affected by non-Gaussian errors, due to the reduced contribution of shot noise.
The dashed curve shows the result for 4-z-bin redshift tomography. The lower panel shows the percentage degradation in S/N compared to the Gaussian errors
(with the same number of redshift bins in each case). Adding redshift information not only increases the S/N, but also reduces the impact of the non-Gaussian
errors.

In Appendix C, we show how the S/N depends on the shot noise and the $\sigma_8$ assumed.

4.4 Principal component analysis of lensing covariance

A principal component analysis of the power spectrum covariance is useful to quantify how the spectra of different multipoles are correlated
and how many independent modes exist (see also Scoccimarro et al. 1999 for a similar study for the three-dimensional mass power spectrum). Since the covariance matrix is symmetric by definition, it can always be decomposed as

$$C_{ab} = \sum_m S_{am} (\lambda_m)^2 S_{bm},$$

(23)

where $\lambda_m$ is the mth eigenvalue or principal component, $S = S^T$, $\delta_{ab}$, and $S$ is normalized so as to satisfy $\sum_b (S_{ab})^2 = 1$. We
consider here no tomography case for simplicity, therefore the dimension of the covariance is given by number of multipole bins. The matrix $S_{am}$ is considered as the projection matrix as it describes how the power in the $a$th multipole bin is projected onto the $m$th eigenmode. Using
this representation, the inverse of the covariance matrix is given by

$$C^{-1}_{ab} = \sum_m S_{am} (1/\lambda_m)^2 S_{bm}.$$  

Hence, the S/N given by equation (22) can be rewritten as

$$\left( \frac{S}{N} \right)^2 = \sum_m \left\{ \frac{1}{\lambda_m} \sum_a S_{am} P_a \right\}^2. $$

(24)

The equation above expresses the S/N as a sum of contributions from independent eigenmodes.

The projection matrix elements, $|S_{am}|$, for selected values of $m$ between 2 and 50 are shown against the multipole bins in the left-hand
panel of Fig. 5. Note that the elements of $S_{am}$ can be both positive and negative. For the $m$th element, $|S_{am}|$ peaks at $a = m$. The projection
matrix $S_{am}$ quantifies the correlation between band powers of neighbouring bins. The horizontal error bars in Fig. 1 are defined as the range of $|S_{am}| \geq 0.1$ around each multipole bins. The projection matrices for the modes around $l \sim 10^3$ are found to have broader tails, reflecting stronger correlations between neighbouring multipole bins due to the non-Gaussian errors. For the modes of $l \sim 100$ or $l \gtrsim 4000$, $S_{am}$ has a steep peak at $a = m$, i.e. it is close to the diagonal matrix. At the high $l$ end, this is due to the dominance of shot noise over non-Gaussian terms in the covariance. Using this approach, a more sophisticated decorrelating scheme of the band powers may be developed extending the
method for the galaxy power spectrum measurement (e.g. Tegmark, Hamilton & Xu 2002) to the lensing case.

The right-hand panel of Fig. 5 shows the differential contributions of each principal component to the total S/N for the fiducial survey. Note that this plot is shown as a function of the multipole bins rather than the principal components, assuming that the $m$th principal
component arises mainly from the $m$th multipole bin as shown in the left-hand panel. The solid and dashed curves display the results when the non-Gaussian errors are included or ignored, respectively. The power spectrum at $l \sim 3000$ is most accurately measurable for both cases. More generally, a detection of the lensing signal at more than 3$\sigma$ can be expected over the wide range $100 \lesssim l \lesssim 10^4$ even in the presence of non-Gaussian errors. It should be noted that $(S/N)^2 \propto f_{\text{sky}}$ (for a fixed $\theta$), to good approximation, therefore the result shown here can be scaled to a survey of arbitrary area. Non-Gaussian errors degrade the differential S/N by up to a factor of 2. The vertical error bars at each multipole bin in Fig. 1 are computed using: $\sigma |P(l_m)|/P(l_m) = \pm |(S/N)_m|^2$.

We may summarize the results so far: non-Gaussian errors do affect the lensing power spectrum measurement, and therefore must be included in measurement analyses for ongoing and planned future surveys (see also Semboloni et al. 2007). The impact of non-Gaussian errors depends on various ingredients such as survey parameters, range of multipoles and cosmological parameters (especially $\sigma_8$), and these dependencies need to be carefully taken into account if a calibration of the covariance is done based on simulations which may not span the full range of parameters.

4.5 The impact of non-Gaussian errors on parameter estimations

In this section, we address how the non-Gaussian errors degrade the ability of a given WL survey to constrain cosmological parameters, especially the parameters of dark energy.

To do this, we use the Fisher matrix formalism to estimate accuracies of estimating parameters given the power spectrum measurement. The parameter forecasts we obtain depend on the fiducial model and are also sensitive to the choice of free parameters. Our fiducial parameters of the cosmological model and lensing survey are given in Section 4.1.

Using the covariance matrix (9), the Fisher matrix is given by

$$F_{\alpha\beta} = \sum_{A,B} \frac{\partial P_{ij}(l_{\alpha})}{\partial p_A} [C^{-1}]_{AB} \frac{\partial P_{ij}(l_{\beta})}{\partial p_B},$$

(25)

where $p_\alpha (\alpha = 1, 2, \ldots)$ denotes a set of parameters. The marginalized 1$\sigma$ error on the $\alpha$th parameter $p_\alpha$ is given by $\sigma^2(p_\alpha) = (F^{-1})_{\alpha\alpha}$, where $F^{-1}$ is the inverse of the Fisher matrix. It is sometimes useful to consider projected constraints in a two-parameter subspace to see how the two parameters are correlated, and this can be studied following the method described in section 4.1 in Takada & Jain (2004).

WL alone cannot constrain all the cosmological parameters simultaneously due to parameter degeneracies. However, the parameter degeneracies will be efficiently broken by combining the WL constraints with constraints from the cosmic microwave background (CMB) temperature and polarization anisotropies (e.g. Takada & Jain 2004). When computing the Fisher matrix for the CMB, we employ nine parameters in total: the Thomson scattering optical depth to the last scattering surface, $\tau (=0.087)$, plus the eight parameters described in Section 4.1. We use the publicly available \texttt{CMBFAST} code (Lewis, Challinor & Lasenby 2000), based on \texttt{CMBFAST} (Seljak & Zaldarriaga 1996), to compute the angular power spectra of temperature anisotropy, $C_{TT}^l$, E-mode polarization, $C_{EE}^l$ and their cross correlation, $C_{TE}^l$. Note that we ignore the B-mode spectra arising from the primordial gravitational waves. Specifically, we consider the noise per pixel and the angular resolution of the Planck experiment that were assumed in Eisenstein, Hu & Tegmark (1998). In this calculation, we use the range of multipoles.
Table 1. Summary of parameter constraints for lensing tomography with four redshift bins, combined with Planck CMB priors. Column 2: assuming Gaussian errors; Column 3: including the non-Gaussian errors; Columns 4 and 5: the errors for the non-Gaussian errors, but ignoring the beat-coupling contribution, and assuming the non-linear beat-coupling (NLBC) contribution to the non-Gaussian errors (see text for the details), respectively. The numbers in round bracket show degradation in the errors compared to the Gaussian case. All errors are 68 per cent confidence-level errors and include marginalization over other parameters. Note that we include power spectrum information over the multipole range $50 \leq l \leq 3000$ and assuming fiducial survey parameters as in Fig. 1: $\Omega_{\text{survey}} = 2000 \, \text{deg}^2, h_0 \simeq 0.65 \, \text{arcmin}^{-2}, \langle \zeta_s \rangle \simeq 1$ and $\sigma_g = 0.22$.

<table>
<thead>
<tr>
<th>Gaussian</th>
<th>Cosmological parameters: lensing + CMB</th>
<th>Non-Gaussian, w/o BC</th>
<th>Non-Gaussian, w NLBC</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\sigma(\Omega_n)$</td>
<td>0.018</td>
<td>0.019 (6 per cent)</td>
<td>0.019 (6)</td>
</tr>
<tr>
<td>$\sigma(\ln \Lambda_0)$</td>
<td>0.024</td>
<td>0.025 (4 per cent)</td>
<td>0.024 (0)</td>
</tr>
<tr>
<td>$\sigma(w_0)$</td>
<td>0.21</td>
<td>0.22 (5 per cent)</td>
<td>0.22 (5)</td>
</tr>
<tr>
<td>$\sigma(w_a)$</td>
<td>0.61</td>
<td>0.63 (3 per cent)</td>
<td>0.62 (2)</td>
</tr>
<tr>
<td>$\sigma(n_s)$</td>
<td>0.012</td>
<td>0.012 (0 per cent)</td>
<td>0.012 (0)</td>
</tr>
<tr>
<td>$\sigma(\alpha_s)$</td>
<td>0.0033</td>
<td>0.0034 (3 per cent)</td>
<td>0.0033 (0)</td>
</tr>
<tr>
<td>$\sigma(w_{\text{pivot}})$</td>
<td>0.056</td>
<td>0.061 (9 per cent)</td>
<td>0.058 (4)</td>
</tr>
</tbody>
</table>

$10 \leq l \leq 1500$ for $C_{TT}^{0}$ and $C_{EE}^{0}$, and use $2 \leq l \leq 1500$ for $C_{TT}^{0}$, respectively. Therefore, we do not include the Integrated Sachs–Wolfe (ISW) effect on the temperature spectra at low multipoles $l \lesssim 10$ which might be affected by a possible contribution of clustered dark energy. To be conservative, however, we do not include the CMB information on dark energy equation of state parameters, $w_0$ and $w_a$ (also see Takada & Bridle 2007). We first compute the inverse of the CMB Fisher matrix, $F_{CMB}^{-1}$, for the nine parameters in order to obtain marginalized errors on the parameters, and then re-invert a submatrix of the inverse Fisher matrix that includes only the rows and columns for the parameters beside $w_0$ and $w_a$. The submatrix of the CMB Fisher matrix derived in this way describes accuracies of the seven-parameter determination, including degeneracies with the dark energy parameters $w_0$ and $w_a$ for the hypothetical Planck data sets. The CMB Fisher matrix is added to the lensing Fisher matrix as $F_{\text{eff}}^{-1} = F_{\text{NL}}^{-1} + F_{\text{CMB,sub}}^{\text{NLBC}} (\alpha, \beta = 1, 2, \ldots, 9)$, where the elements of the CMB Fisher submatrix, including dark energy parameters $w_0$ or/and $w_a$, are set to zero.

Table 1 summarizes forecasts for parameter constraints that are expected from lensing tomography of four redshift bins (with CMB priors) for our fiducial survey parameters as in Fig. 1. We include the power spectrum information over $50 \leq l \leq 3000$ and bin the galaxies such that their number densities in each redshift bin are about equal for a given redshift distribution of galaxies (see equation 20). Note that $\sigma(w_{\text{pivot}})$ shows the error in the dark energy equation of state at the best constrained redshift, pivot redshift – it is equivalent to the error on a constant $w = w_{\text{pivot}}$ with $w_a$ fixed to the fiducial value.

One of our main results is given in Column 3 of Table 1, which gives parameter errors including non-Gaussian covariances. These degrade parameter errors typically by less than 10 per cent. This is much smaller than the degradation in the S/N of power spectrum measurement shown in Fig. 4 (a factor of 0.65). Note that the un marginalized error on each parameter is degraded by roughly similar amount to that for the S/N. If we take the volume of the Fisher error ellipsoid in our eight-dimensional parameter space as inversely proportional to the S/N magnitude, then non-Gaussian errors enlarge the Fisher volume by a factor of about 1.54 ($\simeq 1/0.65$). So if all the eight principal axes of the Fisher ellipsoid are equally stretched by the non-Gaussian errors, each parameter error would be degraded only by about 6 per cent ($\simeq (1.54)^{1/8} \simeq 1$), which is the maximum degradation seen in Table 1. In reality, lensing carries information from distance factors, which is not degraded by non-Gaussian errors. Also, non-Gaussian errors change the directions of the principal axes, or equivalently the directions and degrees of parameter degeneracies in parameter space, and we have further combined with the CMB information – both effects can change the results for a particular parameter.

Our results in Table 1 can be compared with Table 4 in Cooray & Hu (2001). They found about a 15 per cent increase in parameter errors due to non-Gaussian errors, with a set of five parameters for the Fisher parameter forecasts. Their results can be understood in terms of our findings as follows. First, a fiducial cosmology with higher normalization $\sigma_g \simeq 1$ was assumed in contrast to our $\sigma_g \simeq 0.8$. They also considered no tomography case. For these assumptions, non-Gaussian errors degrade the S/N by a factor 2 (see Fig. C1). Further, since they worked with fewer parameters, five in contrast to our eight parameters, the degradation in the marginalized error of each parameter is expected to be $\sim 15$ per cent $\simeq 2^{1/5} - 1$. Therefore, our results are consistent with theirs.

In summary the impact of non-Gaussian errors on parameter estimations depends on the number of parameters used and the priors used in the analysis. The degradation in the marginalized accuracy of a parameter of interest is generally smaller than that in the total S/N of the power spectrum.

Column 4 in Table 1 shows the errors when ignoring the beat-coupling contribution to the non-Gaussian errors – the effect is very small. Column 5 shows the results when using the NLBC contribution to the non-Gaussian errors as studied in Fig. 3. This model is intended to be an upper bound on the beat-coupling contribution. But even in this case, non-Gaussian errors degrade parameter accuracies by less than 20 per cent.

The non-Gaussian errors induce correlations between band powers of the lensing power spectra in multipole as well as redshift space. One may expect that the correlations degrade parameters that are more sensitive to the amplitude of the lensing power spectrum as discussed.
Figure 6. Fisher errors on dark energy parameters, with and without non-Gaussian errors in the lensing covariances. We use lensing tomography with four redshift bins and Planck CMB priors. The non-Gaussian errors enlarge the areas of the error ellipses in the subspaces of \((\Omega_{de}, w_0)\) and \((w_0, w_a)\) by 26 and 12 per cent, respectively. Table 1 gives the one-dimensional marginalized errors on each parameter.

Figure 7. As in the previous figure, but using the non-linear beat-coupling contribution for the non-Gaussian errors. This enlarges the error ellipses (compared to the Gaussian case) by a factor of 2 and \(\sim 25\) per cent, respectively.

in Cooray & Hu (2001) and Takada & Bridle (2007). Table 1 does show that the error on \(\Omega_{de}\) is more degraded than the other parameters (\(\Omega_{de}\) is most sensitive to the lensing spectrum amplitude for a flat universe, and is also better constrained by lensing than the CMB).

Figs 6 and 7 show how non-Gaussian errors enlarge the projected error ellipses in two-parameter subspaces of dark energy parameters. Our fiducial model for non-Gaussian errors predicts that error ellipses are only slightly enlarged, while including the NLBC effect enlarges the area of error ellipse by a factor of 2 in the \((\Omega_{de}, w_0)\)-subspace, and the area by \(\sim 25\) per cent in the \((w_0, w_a)\)-subspace.

In Fig. 8, we study how the impact of the non-Gaussian contribution on the marginalized error of four parameters \((\Omega_{de}, \ln A_s, w_{pivot}, w_a)\) change with survey depth. It should be noted that, although the parameter errors are estimated for our fiducial survey area (2000 deg\(^2\)) combined with the Planck priors, the error shown in the y-axis is multiplied by \(f_{sky}^{-1/2} \approx 0.22\) in order to make it easier to interpret the results shown here for any survey area and depth. The errors roughly scale with \(f_{sky}^{-1/2}\) even in the presence of the beat-coupling term in the covariance which does not have this dependence. Although the marginalized errors for these parameters are improved for higher redshift surveys, the impact of the non-Gaussian errors are more significant, as expected from Fig. 4. More encouragingly, the error degradation is generally small, less than \(\sim 10\) per cent, for survey depth up to \(z_m \approx 1.5\) we have considered here.

4.6 Degradations in the presence of systematic errors

In reality, there are various sources of systematic errors that affect WL measurements. As discussed in several recent studies (Huterer & Takada 2005; Ma, Hu & Huterer 2005; Huterer et al. 2006; Amara & Refregier 2008; Bernstein 2009), stringent control of those systematic errors is required in order to retain the ability of a given WL survey for constraining cosmology. As we have shown, non-Gaussian correlations between the lensing spectra at different multipoles and redshift are important, and themselves depend on the underlying cosmological parameters. On the other hands, the systematic errors generally have a different dependence on multipole and redshift. Therefore, including the non-Gaussian covariances into the analysis may help discriminate cosmological signals from systematic errors. This is the issue we hope to address in this subsection.

To do this we model the systematic errors following the method in Huterer et al. (2006): we introduce parameters to describe the systematic errors and include them as nuisance parameters into the Fisher analysis. In this paper, we consider redshift and multiplicative shear errors – the parametrization we use is not generic, but is expected to account for the salient effects.

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Figure 8. The marginalized 68 per cent errors for the parameters $\Omega_{de}$, $A_s$, $w_{pivot}$ and $w_a$ as a function of survey depth (as in Fig. 4). These errors are obtained from a Fisher matrix analysis combined with the Planck priors. The parameter errors improve with increasing source redshifts, but the error degradation due to non-Gaussian errors become larger.

A multiplicative ‘calibration bias’ in measuring shear is one of typical errors that arise in measuring WL signals (e.g. Massey et al. 2007). The general multiplicative error acts on a galaxy image at some redshift $z_s$ and angular direction $\theta$ as $\gamma(z_s, \theta) \rightarrow \gamma(z_s, \theta) [1 + \zeta(z_s, \theta)]$, where $\zeta$ is the multiplicative error (bias) in shear. Therefore, the lensing spectrum estimated from galaxies in the $i$- and $j$th tomographic redshift bins, $\hat{P}_{ij}(l)$, can be biased from the true spectrum $P_{ij}(l)$ as

$$\hat{P}_{ij}(l) = P_{ij}(l) (1 + \zeta_i + \zeta_j).$$

Here, for simplicity, we have assumed that the multiplicative errors $\zeta$ are not correlated with the cosmological lensing signals, and are dependent only in the tomographic redshift bins, not on multipoles, after averaging. We therefore introduce $N_s$ nuisance parameters for the multiplicative shear errors.

The second systematic error we consider arises from photometric redshift (photo-$z$) errors. The uncertainties in photo-$z$ estimates – the scatter, bias and fraction of outliers – may significantly degrade the cosmological information of lensing surveys. Statistical errors in photo-$z$s do not by themselves cause problems for lensing tomography because the tomographic redshift bins are derived from an enormous number of redshifts. Rather it is the mean bias in redshift bins that leads to systematic errors in lensing. Therefore, we introduce the bias in the centroid of each tomographic redshift bin as a nuisance parameter. We thus introduce $N_s$ nuisance parameters for lensing tomography with $N_s$ redshift bins. To compute the Fisher derivatives for these parameters, we vary each centroid by some small amount $\delta z$ as

$$\langle z_s \rangle_{i\text{th redshift bin}} \rightarrow \langle z_s \rangle_{i\text{th redshift bin}} + \delta z_s$$

and then compute the lensing power spectra for the shifted redshift distribution.

We thus have a total of $9 + N_s$ parameters for the two cases, multiplicative shear errors and photo-$z$s errors, and we marginalize over the $N_s$ nuisance parameters in each case by adding the Gaussian priors.

Fig. 9 shows the degradation in the marginalized errors of $\Omega_{de}$, $w_{pivot}$ and $w_a$ as a function of the priors on the multiplicative shear errors (left-hand panel) and the redshift bin centroids (right-hand panel). We compare the results obtained when the non-Gaussian errors are included or ignored. Here ‘degradation’ means that the marginalized error for a given parameter is compared to the error for the Gaussian
case without systematic errors: so it shows the effects of both non-Gaussian errors and systematic errors. It is evident from Fig. 9 that in the presence of these systematic effects, non-Gaussian errors cause very little degradation. For the multiplicative shear error, with the prior $\sigma(\xi) = 0.01$ chosen to keep the total degradation below 50 per cent, the differences between the results with and without non-Gaussian errors are about 3, 5 and 2 per cent for $\Omega_{\text{deq}}$, $w_{\text{pivot}}$ and $w_a$, respectively. For the photo-z error, with the prior $\sigma(\delta z) = 0.01$, those are about 1.4 and 2 per cent. These numbers can be compared with the results in Table 1 — the degradations in these dark energy parameters are slightly less significant in the presence of the systematic errors. Therefore, including the cosmological non-Gaussian errors in the covariance slightly mitigates requirements on the control of systematic errors.

5 COVARIANCE OF REAL-SPACE SHEAR CORRELATIONS

The real-space correlation function of cosmic shear is another convenient statistic often used in the literature. It has been used in lensing survey measurements (e.g. Fu et al. 2008), as it does not require corrections for survey geometry and masking effects. In this section, we study the covariances of the shear correlation functions.

The shear $E$-mode correlation function, $\xi_E(\theta)$, is defined in terms of the lensing power spectrum as

$$\xi_E(\theta) = \int_0^{\infty} \frac{dl}{2\pi} P(l) J_0(l\theta),$$

(28)

where $J_0(x)$ is the zeroth order Bessel function. Joachimi, Schneider & Eifler (2008) recently developed a useful formula that allows one to compute the covariances of the real-space correlations in terms of the power spectrum covariance. Extending this method to the case including the non-Gaussian error contributions, the covariance of $\xi_E(\theta)$ can be expressed as

$$\text{Cov}[\xi_E(\theta), \xi_E(\theta')] \simeq \frac{1}{8\pi^2} \int_0^\infty dl J_0(l\theta) J_0(l\theta') P(l)^2 + \frac{1}{4\pi^2} \int_0^\infty dl \int_0^\infty dl' J_0(l\theta) J_0(l\theta') \tilde{T}(l, l'),$$

(29)

where $\tilde{T}$ is the angle averaged lensing trispectrum (see the second term on the right-hand side of equation 9). Note that the beat-coupling effect can be included, e.g. if equation (15) is used to model the perturbation theory contribution to the trispectrum above. We consider no tomography case and ignored shot noise contamination here. The first term on the right-hand side is the Gaussian error, while the second term gives the non-Gaussian error contribution. There are notable differences between the covariances of the power spectrum and the real-space correlation. Even for a pure Gaussian field, the first term is non-vanishing for the off-diagonal components of the covariance when $\theta \neq \theta'$: i.e. the correlation functions of different angles are always correlated with each other. Also note that the Gaussian covariance does not depend on the bin width of angles. The non-Gaussian errors increase both the diagonal and off-diagonal terms of the covariance.

Thus, the cross-correlations between different angles need to be properly taken into account when estimating cosmological parameters from the measured correlation functions. The cosmological interpretation of the measured correlation functions from the CFHT survey (Fu et al. 2008) was made using covariances calibrated with ray-tracing simulations (Sembolini et al. 2007). Simulation based methods are indeed needed to study the covariances; however, accurate calibration of the covariances requires a sufficient number of the realizations (ideally $\gtrsim 100$ realizations to attain per cent level accuracy at each bin). In addition, the simulations are usually done assuming some representative cosmological models, such as the concordance $\Lambda$CDM model. Therefore, it is computationally expensive to explore covariances in parameter space. Having an analytic method to compute the covariance is useful and complementary to such simulation based methods (also see Schneider et al. 2002).

The left-hand panel of Fig. 10 shows our model predictions for the diagonal components of the covariance matrix of the shear correlation function assuming survey parameters as in Fig. 1. For illustrative purpose, the covariance is scaled as $[\text{Cov} \times 2000]^{1/2}$, to roughly correspond to a survey with area 1 deg$^2$. The covariance amplitude then becomes similar to the shear correlation function (thin solid curve). The dashed
and bold–solid curves are the results obtained assuming Gaussian errors (the first term in equation 29) and also including non-Gaussian errors, respectively. Note that we ignored the beat-coupling contribution. Non-Gaussian errors become more important as one goes to smaller angular scales, \( \theta \lesssim 50 \text{ arcmin} \); at the smallest scales \( \theta \sim 1 \text{ arcmin} \) currently probed, non-Gaussian errors increase the sample variance by a factor of 1.7. This is smaller than the factor of 4 effect found in Semboloni et al. (2007). The difference may be ascribed partly to the difference in the assumed \( \sigma_n(0.8 \text{ versus } 1) \), leading to \( \sim 20 \) per cent in \( C_n^{1/2} \) (see Fig. C1). In addition, it appears that they may have underestimated the Gaussian covariance contribution, which is estimated by integrating the two-point correlations measured from simulations over a finite range of separation angles. Resolving this difference in detail is beyond the scope of this paper, but a detailed study based on simulations would be worth pursuing. The dotted curve is the shot noise contribution due to the intrinsic ellipticities. Survey parameters are as in Fig. 1, however, the covariances plotted here are \( [Cov \times 2000]^{1/2} \), effectively corresponding to the case for survey area 1 deg\(^2\), for illustrative purpose. Right-hand panel: the correlation coefficients \( r(\theta_1, \theta_2) \) for the two-point correlation function defined as in equation (21). Note that the assumed \( \theta_1 \) for each curve is given by the value of \( \theta_2 \) at which \( r = 1 \). Shot noise is ignored in this plot. The two dashed curves show the results when for the Gaussian error case, for the smallest and largest angles, \( \theta_1 \simeq 1.2 \) and 160 arcmin, respectively.

The right-hand panel of Fig. 10 shows the correlation coefficients for the two-point function, defined as in equation (21). Note that the shot noise contamination, which only contributes to the diagonal terms of the covariance matrix, is ignored in this plot, and therefore the off-diagonal correlation coefficients are relatively amplified compared to the case including the shot noise. Compared to Fig. 3, there are significant correlations between the two-point correlations of different separation angles. Also each curve is asymmetric around the peak, reflecting stronger correlations at smaller scales. For comparison, the dashed curves show the results for the Gaussian error case for two cases of the smallest and largest \( \theta_1 \)'s. Perhaps surprisingly, there are even greater cross-correlations than the non-Gaussian error cases, implying the non-Gaussian errors preferentially contribute to the diagonal components.

The results above imply that, if the real-space correlation functions are used to extract cosmological information, inclusion of cross-correlations between different angles in the analysis is critically important (e.g. Schneider et al. 2002). For example, we will use the covariance predictions developed in this paper in order to estimate an upper bound on neutrino masses from the CFHT lensing data, and have indeed found a significant effect of the covariances on the cosmological parameter constraints (Ichiki, Takada & Takahashi 2009).

6 DISCUSSION

In this paper, we have studied how non-Gaussian errors due to non-linear clustering affect measurements of WL power spectra. We have also estimated the degradation in the accuracies of cosmological parameters inferred from future lensing surveys. We pay particular attention to a non-Gaussian contribution that has not been included in the lensing literature so far, the ‘beat coupling’ contribution first studied by Rimes & Hamilton (2005) in three-dimensional simulations. This term vanishes in the infinite area limit, but for finite survey areas it can dominate the

\[ \text{Cov}_{\text{shot noise}}[\xi_E(\theta_1), \xi_E(\theta_2)] = \frac{2\sigma_n^2}{N_{\text{pair}}} \approx 2.1 \times 10^{-8 \left( \frac{\theta}{1 \text{ arcmin}} \right)^2 \left( \frac{\bar{n}_g}{30 \text{ arcmin}^{-2}} \right)^2 \left( \frac{\Delta \ln \theta}{0.46} \right)^{-1} \left( \frac{\sigma_n}{0.22} \right)^2 \delta_{ij}^K}, \]
non-Gaussian contribution over some range of angular scales. We use two analytical models to compute it. Both are based on the halo model and must be tested with N-body simulations, but based on preliminary comparisons we expect the simulation results to converge somewhere between the two models (Fig. B1 also supports this empirically). Our findings can be summarized as follows.

(i) Non-Gaussian covariances significantly increase statistical errors on lensing spectra and cause correlations between different multipole bins (see Figs 1 and 3).
(ii) The cumulative S/N, integrated up to a multipoles \( \gtrsim 1000 \), is degraded by up to a factor of 2 (or 5 for the worst case scenario) compared to the Gaussian case (Fig. 3). The degradation is smaller for shallower surveys and when including tomographic redshift information (Fig. 4).
(iii) For parameter estimations from the lensing spectra, non-Gaussian errors enlarge the volume of the error ellipsoid in parameter space by a factor that is comparable to the S/N degradation.
(iv) However, since lensing impacts multiple parameters, the degradation in the marginalized error for individual parameters is much smaller. For example, for an eight parameter Fisher analysis, the accuracies of dark energy parameters are degraded by less than 10 per cent \( \simeq 2^{1/8} - 1 \) (or 20 per cent) as shown in Table 1 and Figs 6, 7 and 8.

We have also included two kinds of systematic errors in our analysis: shear calibration and photo-z bias. Since systematic errors in WL generally have a different dependence on multipoles and redshifts, including the non-Gaussian errors in the analysis slightly mitigates requirements on the control of systematic errors (Fig. 9). Our model for the power spectrum covariance also allows us to compute the covariance of shear correlation functions, currently used in the analysis of actual measurements. This is presented in Section 5.

The results derived from our analytical method can be used in making realistic forecasts of the ability of future lensing surveys to constrain cosmological parameters. A simulation-based study is needed to test our predictions and choose the detailed model (Sato et al., in preparation; Pielorz 2008). The effects of survey geometry and masking can also be estimated from such simulations. However, numerical estimation of the covariances is computationally expensive: more than 1000 realizations of ray-tracing simulations are ideally needed to estimate the covariances at accuracies better than 10 per cent (e.g. see Takahashi et al. 2009). It would be even more expensive to study the dependence of the covariances on cosmological and survey parameters. Therefore, the analytical method developed here is useful and complementary to such simulation-based studies. For example, our method allows one to extend the covariances for arbitrary cosmological and survey parameters.

The fact that lensing is significantly affected by non-Gaussianity implies that the power spectrum does not carry all the information contained in lensing fields. Higher order correlations can be useful in extracting additional cosmological information. For example, combining two- and three-point correlation functions can significantly improve cosmological parameter accuracies (e.g. Takada & Jain 2004). However, one has to properly take into account covariances of higher order moments by including non-Gaussian errors. This requires going up to six-point correlations for the bispectrum. We have found that the parameter constraints from bispectrum tomography are degraded more by non-Gaussian covariances than for the power spectrum. Combining the power spectrum and bispectrum is still powerful in breaking parameter degeneracies (Takada & Jain, in preparation).

Finally, we comment on the possibility of combining all observables available from multicolour imaging surveys. Besides the lensing power spectra, there are various observables that probe large-scale structure: counting statistics of galaxy clusters, baryon acoustic oscillations, the full galaxy angular correlation functions, galaxy-lensing cross-correlation and so on. Even though these probe the same cosmic mass density field, combining these observables can improve accuracies on cosmological parameter (e.g. see Takada & Bridle 2007). Several open questions remain on strategies for combining observables in the presence of systematic errors. To address such issue quantitatively, all covariances between the observables used have to be correctly taken into account. Such a study is challenging, but will be needed to exploit the full potential of future surveys to constrain the nature of dark energy or possible modifications of gravity.

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APPENDIX A: DERIVATION OF THE BEAT-COUPLING CONTRIBUTION TO THE LENSING COVARIANCE

In this section, we derive the beat-coupling contribution to the power spectrum covariance in more detail (also see Hamilton et al. 2006; Sefusatti et al. 2006).

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Let us begin by recalling the definition of the three-dimensional mass trispectrum in terms of the mass fluctuation field $\delta_m(k)$:

$$\langle \delta_m(k_1) \delta_m(k_2) \delta_m(k_3) \delta_m(k_4) \rangle \equiv \langle 2\pi \rangle \delta_{234} T(k_1, k_2, k_3, k_4), \quad (A1)$$

where we have introduced notation such as $k_{1234} = k_1 + k_2 + k_3 + k_4$, and the Dirac delta function imposes the condition that the four wavevectors $k_1, \ldots, k_4$ form a closed four-point configuration in the Fourier space. According to perturbation theory [e.g. see Bernardeau et al. (2002) for a thorough review], the mass trispectrum can be expressed in terms of the linear mass power spectrum as

$$T_{\delta}^{3PT}(k_1, k_2, k_3, k_4) = 4 \left[ F_2(k_{12}, -k_1) F_2(k_{13}, k_3) P(k_1)^P(k_3) P(k_2)^P(k_4) + F_2(k_{12}, -k_1) F_2(k_{14}, k_4) P(k_1)^P(k_4) P(k_2)^P(k_3) + F_2(k_{13}, -k_3) F_2(k_{14}, k_4) P(k_1)^P(k_4) P(k_3)^P(k_2) \right]+

$$

where the kernels $F_2$ and $F_3$ are given by

$$F_2(k_1, k_2) = \left(\frac{k_1 + k_2}{k_1 k_2}\right) \left(\frac{k_1 + k_2}{k_1 k_2}\right)^2 \left(\frac{k_1 + k_2}{k_1 k_2}\right)^2 + 2 \left(\frac{k_1 + k_2}{k_1 k_2}\right)^2$$

$$F_3(k_1, k_2, k_3) = \left(\frac{k_1 + k_2 + k_3}{k_1 k_2 k_3}\right) \left(\frac{k_1 + k_2 + k_3}{k_1 k_2 k_3}\right) \left(\frac{k_1 + k_2 + k_3}{k_1 k_2 k_3}\right) + 2 \left(\frac{k_1 + k_2 + k_3}{k_1 k_2 k_3}\right)^2$$

with another kernel $G_2$ defined as

$$G_2(k_1, k_2) = \left(\frac{k_1 + k_2 + k_3}{k_1 k_2 k_3}\right) \left(\frac{k_1 + k_2 + k_3}{k_1 k_2 k_3}\right) \left(\frac{k_1 + k_2 + k_3}{k_1 k_2 k_3}\right) + 4 \left(\frac{k_1 + k_2 + k_3}{k_1 k_2 k_3}\right)^2$$

Note that, due to the condition $k_1 + k_2 + k_3 + k_4 = 0$, there are many other ways to express the mass trispectrum (A2). For convenient purpose of our following discussion, we express the mass trispectrum such that all the term has arguments of $k_{12}$ where $a = 2, 3$ or 4.

The covariance of the mass power spectra at two wavenumbers $k$ and $k'$ arises from the four-point correlations of $\delta_m$ with specific configurations in the Fourier space: $\langle P(k_1) P(k_2) \rangle = \langle \delta_m(k_1) \delta_m(-k_1) \delta_m(k_2) \delta_m(-k_2) \rangle$, because of $P(k) = \langle \delta_m(k) \delta_m(-k) \rangle$ and so on. Note that, even for the diagonal terms of the covariance where $k = k'$, the two vectors $k$ and $k'$ generally differ in direction. As discussed in Section 3.2, for any survey of a finite sky or volume coverage, we cannot measure the Fourier modes to a better accuracy than the fundamental model of the survey, say $e_k = 2\pi / D$, where $D$ is a linear scale of the survey region: two modes that differ by $e_k$ cannot be in practice distinguished due to the limited resolution. Taking into account this uncertainty, the PT trispectrum contribution to the non-Gaussian part of the mass power spectrum covariance arises from the following mass trispectrum (also see Hamilton et al. 2006):

$$\text{Cov}_{NG,PT} \left[ P(k), P(k') \right] \equiv T_{\delta}^{3PT} \left( k + e_k, -k + e_k, k' + e_k', -k' + e_k'' \right), \quad (A6)$$

where the vectors $e_k$ with prime superscripts denote the fundamental modes of amplitude $2\pi / D$.

Assuming the case that the modes of interest are much greater than the fundamental modes, e.g. $k, k' \gg e_k$, substituting equation (A6) into equation (A2) yields

$$T_{\delta}^{3PT} \left( k + e_k, -k + e_k, k' + e_k', -k' + e_k'' \right) \approx T_{\delta}^{3PT} \left( k, -k, k', -k' \right) + 4 P(k)^P(k') \left[ F_2(e_k, -k) F_2(e_k, k') + F_2(e_k, -k) F_2(e_k, k') + F_2(e_k, -k) F_2(e_k, k') + F_2(e_k, -k) F_2(e_k, k') \right], \quad (A7)$$

where $e_k = e_k' + e_k''$. In the derivation above, we have used the fact that the first four terms in the square bracket on the right-hand side of equation (A2) can be computed as $F_2(k_{12}, -k_1) P(k_1)^P(k_2) = F_2(e_k, e_k', k' + e_k', k' + e_k') P(k)^P(k')$ when $k_{12} = k = k'$ and $k_{12} = k = k'$, which are thus proportional to $P(e_k)$ and greater than the other terms because $F_2 \sim O(1)$ and $P(k)^P(k') \approx P(k)^P(k')$ for a CDM spectrum. The other terms are computed as $F_2(k_{13}, -k_1) P(k_1)^P(k_3) = F_2(k + k', -k) P(k + k')^P(k)^P(k')$ under the assumption $k \gg e_k$, and are rewritten as the form of the standard trispectrum contribution, $T_{\delta}^{3PT} \left( k, -k, k', -k' \right)$. By integrating the equation above over angles of wavevectors $k$ and $k'$, combined with the Limber’s approximation and the lensing projection, the contribution to the lensing covariance given by equation (17) can be obtained.

Although a rather mathematical derivation of the beat-coupling was described above, we will in the following make a more intuitive explanation on the beat-coupling effect within the framework of the halo model approach. In the halo model picture, the mass density fluctuation field of a given wavevector $k$ is expressed as the sum of the mass fluctuations in the highly non-linear regime, confined within one halo, and the mass fluctuations in the weakly non-linear regime arising from the halo distribution, which we here refer to as the one-halo term, $\delta_{1h}$, and the perturbation theory contribution, $\delta_{PT}$, respectively:

$$\delta_m(k) = \delta_{1h}(k) + \delta_{PT}(k). \quad (A8)$$

In the presence of the fundamental mode uncertainty, the mass fluctuations in the weakly non-linear regime contain contributions of physical correlations between the modes of $k$ and $e$ arising from non-linearities of gravitational clustering. More precisely, based on the perturbation
theory, the density fluctuation field $\delta_m^{\text{PT}}$ can be expanded as

$$
\delta_m^{\text{PT}}(k + \epsilon_k) = \delta_m^{(1)}(k) + \delta_m^{(2)}(k + \epsilon_k) + \delta_m^{(3)}(k + \epsilon_k) + \cdots,
$$

$$
\approx \delta_m^{(1)}(k) + \int \frac{d^3q}{(2\pi)^3} F_2(q, k - e_k) \delta_m^{(1)}(q) \delta_m^{(1)}(k + e_k - q) + \frac{d^3q_1}{(2\pi)^3} \frac{d^3q_2}{(2\pi)^3} F_3(q_1, q_2, k + e_k - q_1 - q_2) \delta_m^{(1)}(q_1) \delta_m^{(1)}(q_2) \delta_m^{(1)}(k + e_k - q_1 - q_2) + \cdots,
$$

where $\delta_m^{(1)}$, $\delta_m^{(2)}$, and $\delta_m^{(3)}$ are the linear-, second- and third-order contributions of the mass fluctuations in the perturbative expansion (e.g. see Jain & Bertshinger 1994), and in the second equality on the right-hand side of the equation above we have used that the linear-order fluctuations are only slowly varying with wavenumbers for a CDM model, $\delta_m^{(1)}(k + \epsilon_k) \approx \delta_m^{(1)}(k)$. Thus, gravitational instability that does not have any characteristic scale predicts that all the fluctuations of different scales are coupled to each other. In particular, the second-order density fluctuations are found to contain contributions arising from the correlations between the fluctuations of $k$ and the fundamental mode: 

$$
F_2(q, k) \delta_m^{(1)}(k) \delta_m^{(1)}(\epsilon_k) \text{ when } q = k.
$$

Such contributions to the power spectrum covariance indeed arise after taking the ensemble average such as $\langle \delta_m^{(1)}(-k) \delta_m^{(1)}(q) \delta_m^{(1)}(k + e_k - q) \rangle$ in the covariance calculation. Thus, the beat-coupling contribution is caused by the physical correlation between the mass fluctuations of large- and small-distance scales as predicted by the perturbation theory of mass clustering. In other words, if there are no such correlations, e.g. in the case of the linear regime, the power spectrum measured from a finite survey is not influenced by the fundamental mode uncertainty.

On the other hand, the highly non-linear mass fluctuations are unlikely to be affected by the fundamental mode uncertainty as follows. Since the mass fluctuations in the highly non-linear regime are very likely to lie inside a halo, the self-gravitating bound object, the mass distribution within the halo would be sufficiently decoupled from and unaffected by large-scale fluctuations, for example, as in the stable clustering ansatz where the highly non-linear fluctuations are assumed to be totally decoupled from the Hubble flow. Therefore, the one-halo trispectrum contribution to the power spectrum covariance is unlikely to be contaminated by the beat-coupling effect. Note that, although the one-halo term also depends on the halo mass function in addition to the mass distribution inside a halo, the mass function can be mapped out from the linear-order mass fluctuations to zeroth order approximation, as done in the Press–Schechter prescription, and therefore would not be affected by the fundamental mode uncertainty according to the rationale discussed in the previous paragraph.

**APPENDIX B: COVARIANCES OF ANGULAR MASS POWER SPECTRUM: COMPARISON OF OUR MODEL PREDICTION WITH LEE & PEN**

In this appendix, as one check of our model, we will show the comparison of our predictions with the SDSS angular galaxy power spectrum recently measured in Lee & Pen (2008).

The formulation we have developed in this paper is readily applied to the angular power spectrum of mass clustering if the redshift weight function for lensing, $W_0(\chi)$ (e.g. see equation 6), is replaced with the selection function of a given galaxy survey as

$$
W_0(\chi) \rightarrow p_g(z) \frac{dz}{d\chi},
$$

where $p_g(z)$ is the selection function: $p_g(z)$ is unity if $z$ is in the range of redshifts surveyed, otherwise zero. Note that the selection function should be normalized so as to satisfy $\int dz p_g(z) = 1$.

Fig. B1 shows the cumulative S/N expected for measuring angular power spectrum of the mass distribution over multipole range $2 \leq l \leq l_{\text{max}}$ as a function of the maximum multipole $l_{\text{max}}$, assuming a survey with area $\Omega_s = 100$ deg$^2$ and redshift coverage $0.3 \leq z \leq 0.4$ that are chosen to resemble the survey parameters in Lee & Pen. Here, we did not include the shot noise contamination such that our $(S/N)^2$ given by equation (22) becomes equivalent to the Fisher information content $I$ studied in Lee & Pen, where the shot noise contamination due to discrete galaxy distribution is subtracted. It should also be worth noting that the galaxy bias uncertainty may not so largely change our results for mass power spectrum, as the bias factor to some extent cancels out in the $(S/N)^2$ evaluation. For the linear bias case, the $(S/N)^2$s for mass and galaxy distribution are exactly equivalent as $P_g = b^2 P_m$ and $[\text{Cov}(P_g)]^{-1} = b^{-4} [\text{Cov}(P_m)]^{-1}$.

The solid and dotted curves show our model predictions including non-Gaussian errors, but with and without the beat-coupling effect, respectively, while the dashed curve show the result for the Gaussian error, which scales as $l_{\text{max}}^2$ in the absence of shot noise. Several interesting points can be found from this plot. First, the beat-coupling effect appears to be more significant for this angular power spectrum than the lensing spectrum, because the angular power spectrum has a much narrower redshift coverage, i.e. less line-of-sight projection. More precisely, since the comoving angular diameter distance to $z \simeq 0.35$ is $\chi \simeq 1400$ Mpc for our fiducial cosmology, the translinear regime of $k \simeq [0.1, 1]$ Mpc$^{-1}$, where the beat-coupling is expected to be significant (Rimes & Hamilton 2005), appears over a wider range of multipoles $l \simeq k\chi \simeq [140, 1400]$. For the lensing case, the translinear regime signature is smeared out by the projection over a wider range of redshifts. Second, very encouragingly, our model predictions fairly well reproduce the measurement results. On the other hand, the dot-dashed curve show the result obtained assuming the non-linear beat-coupling effect. This prediction underestimates the measurement by a factor of 3 on $l_{\text{max}} > 500$, implying an overestimation of the beat-coupling effect in this prescription.
Non-Gaussian errors in weak lensing surveys

Comparison of our model predictions with the SDSS measurements of Lee & Pen (2008), for the cumulative S/N (or the information content) of the mass or galaxy angular power spectrum, respectively. The survey parameters are taken to resemble the SDSS result. As in Fig. 3, the solid and dotted curves are the results obtained including the non-Gaussian errors with and without the beat-coupling effect, while the dashed curve is the result for the Gaussian error case, which scales as \((S/N)^2 \propto l_{\text{max}}^2\). Our model predictions taking account of non-Gaussian errors are in fairly good agreement with the measurement result, even though there is uncertainty due to galaxy bias (see text). The dot–dashed curve shows the result assuming the non-linear beat-coupling, which is smaller than the measurement by a factor of a few.

APPENDIX C: DEPENDENCE OF THE LENSING S/N ON OTHER PARAMETERS

In this appendix, we study how the impact of non-Gaussian errors on the S/N for the lensing measurement depends on shot noise, multipole range, source redshift and cosmological parameters.

The shot noise of intrinsic ellipticities contributes only to the diagonal terms of the power spectrum covariances. Hence, switching off the shot noise terms in the covariances, corresponding to the case of an infinite number density of source galaxies, enhances the effect of non-Gaussian errors on the S/N, which is studied in the left-hand panel of Fig. C1. Note that, in this case, the S/N value for the Gaussian error case scales with \(l_{\text{max}}\) as \(S/N \propto l_{\text{max}}\). Compared to Fig. 3, the S/N values are significantly boosted, e.g. by an order of magnitude on \(l_{\text{max}} \gtrsim 10^4\) for the Gaussian error case. Comparing the lower panels of this plot and Fig. 3 also manifests that non-Gaussian errors more degrade the S/N when the shot noise is ignored. Hence, the shot noise is found to not only significantly reduce the total S/N at \(l_{\text{max}} \gtrsim 1000\), but also mitigate the impact of the non-Gaussian errors.

The middle pane shows similar results to Fig. 4, but for different choices of \(l_{\text{max}}\); \(l_{\text{max}} = 1000, 3000\) and \(10^4\), respectively. The impact of the non-Gaussian errors appears to be very similar for these \(l_{\text{max}}\).

The lensing signals as well as the non-Gaussian errors are both sensitive to strengths of non-linear mass clustering that is characterized by \(\sigma_8\). The right-hand panel of Fig. C1 shows how the S/N varies with \(\sigma_8\) assumed, but other parameters being fixed. Note that our fiducial model has \(\sigma_8 \approx 0.8\). For the Gaussian error cases, the S/N amplitudes increase with increasing \(\sigma_8\) as expected, due to the reduced shot noise.
noise in relative by the enhanced lensing signals. For the non-Gaussian error cases, however, the S/N amplitudes are more degraded with increasing $\sigma_8$ due to stronger non-linearities of mass clustering, as explicitly demonstrated in the lower panel. Even more interesting fact is, over a range of multipoles $200 \lesssim l_{\text{max}} \lesssim 1000$, that the total S/N amplitudes decrease with $\sigma_8$ due to stronger effects of the non-Gaussian errors. Thus, this modestly large dependence of the non-Gaussian covariances on $\sigma_8$ would need to be realized, if the covariances are calibrated based on simulations assuming some $\sigma_8$ that is different from the true cosmology. For example, Semboloni et al. (2007) studied the non-Gaussian covariances for the real-space cosmic shear correlation function using simulations with $\sigma_8 = 1$, so the non-Gaussian effect may be overestimated if the universe has a smaller $\sigma_8$ such as $\sigma_8 \approx 0.8$. 

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