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Published in:
Monthly Notices of the Royal Astronomical Society

DOI:
10.1093/mnras/stz3094

Publication date:
2020

Document version
Publisher's PDF, also known as Version of record

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Citation for published version (APA):
H0LiCOW – XIII. A 2.4 per cent measurement of $H_0$ from lensed quasars: 5.3σ tension between early- and late-Universe probes

Kenneth C. Wong,1,2*, Sherry H. Suyu,3,4,5 Geoff C.-F. Chen,6 Cristian E. Rusu,2,6,7 Martin Millon,8 Dominique Sluse,8 Vivien Bonvin,8 Christopher D. Fassnacht,6 Stefan Taubenberger,3 Matthew W. Auger,10 Simon Birrer,11 James H. H. Chan8, Frederic Courbin,8 Stefan Hilbert,12,13 Olga Tihhonova,8 Tommaso Treu,11 Adriano Agnello14, Xuheng Ding,11 Inh Jee,3 Eiichiro Komatsu,1,3 Martin Millon,8
daniel-aguilar,7 Aurore Sauvage,9 Dominique Sluse,9 Vivien Bonvin,8 Christopher D. Fassnacht,6 Stefan Taubenberger,3 Matthew W. Auger,10 Simon Birrer,11 James H. H. Chan8, Frederic Courbin,8 Stefan Hilbert,12,13 Olga Tihhonova,8 Tommaso Treu,11 Adriano Agnello14, Xuheng Ding,11 Inh Jee,3 Eiichiro Komatsu,1,3 Anowar J. Shajib,9 Kenneth C. Wong,1,2 and Georges Meylan8

Affiliations are listed at the end of the paper

Accepted 2019 October 30. Received 2019 October 18; in original form 2019 July 10

ABSTRACT

We present a measurement of the Hubble constant ($H_0$) and other cosmological parameters from a joint analysis of six gravitationally lensed quasars with measured time delays. All lenses except the first are analysed blindly with respect to the cosmological parameters. In a flat $\Lambda$ cold dark matter ($\Lambda$CDM) cosmology, we find $H_0 = 73.3^{+1.8}_{-1.5}$ km s$^{-1}$ Mpc$^{-1}$, a 2.4 per cent precision measurement, in agreement with local measurements of $H_0$ from type Ia supernovae calibrated by the distance ladder, but in 3.1σ tension with Planck observations of the cosmic microwave background (CMB). This method is completely independent of both the supernovae and CMB analyses. A combination of time-delay cosmography and the distance ladder results is in 5.3σ tension with Planck CMB determinations of $H_0$ in flat $\Lambda$CDM. We compute Bayes factors to verify that all lenses give statistically consistent results, showing that we are not underestimating our uncertainties and are able to control our systematics. We explore extensions to flat $\Lambda$CDM using constraints from time-delay cosmography alone, as well as combinations with other cosmological probes, including CMB observations from Planck, baryon acoustic oscillations, and type Ia supernovae. Time-delay cosmography improves the precision of the other probes, demonstrating the strong complementarity. Allowing for spatial curvature does not resolve the tension with Planck. Using the distance constraints from time-delay cosmography to anchor the type Ia supernova distance scale, we reduce the sensitivity of our $H_0$ inference to cosmological model assumptions. For six different cosmological models, our combined inference on $H_0$ ranges from $\sim$73 to 78 km s$^{-1}$ Mpc$^{-1}$, which is consistent with the local distance ladder constraints.

Key words: gravitational lensing: strong – cosmological parameters – distance scale – cosmology: observations.

1 INTRODUCTION

The flat $\Lambda$ cold dark matter ($\Lambda$CDM) cosmological model has proven to be remarkably successful at describing the Universe as measured by a wide range of experiments, particularly observations of the cosmic microwave background (CMB). The final results from the Planck mission (Planck Collaboration I 2018a) provide the most precise constraints on cosmological parameters to date from CMB observations (Planck Collaboration VI 2018b). However, relaxing the flat $\Lambda$CDM assumption by introducing additional complexities, such as non-zero curvature, an equation of state parameter $w \neq -1$, or a time-varying $w$, leads to much weaker constraints and large degeneracies among the various cosmological parameters. In particular, many parameters become degenerate with the Hubble constant, $H_0$, which sets the present-day expansion rate of the Universe. $H_0$ cannot be constrained directly from CMB observations, but must be inferred by first assuming a cosmological model. In this context, measuring $H_0$ independent of CMB observations is one of the most important complementary probes for understanding the nature of the Universe (Weinberg et al. 2013).

The most well-established method for measuring $H_0$ is through observations of type Ia supernovae (SNe). Type Ia SNe are ‘standardizable candles’ in that their luminosities, and thus their absolute distances, can be determined by the evolution of their light curves, and therefore can be used to infer $H_0$ from the slope of their distance-redshift relation. Type Ia SNe luminosities are typically calibrated via the ‘distance ladder’ (e.g. Sandage et al. 2006; Freedman et al. 2012; Riess et al. 2016, 2018, 2019), in which parallax measurements are used to determine distances to nearby Cepheid variable stars (which have a known period–luminosity relation) and are in turn used to determine distances to type Ia SNe in the Hubble flow.

Recent determinations of $H_0$ from the Supernovae, $H_0$, for the Equation of State of Dark Energy (SH0ES; Riess et al. 2016) collaboration using this method are in tension with the Planck CMB measurements under the flat $\Lambda$CDM model (e.g. Bernal, Verde &
baseline $\Lambda$CDM chains with baseline likelihoods (based on plikHM_TTTEEE+lowl_wE).
In this milestone paper, we present the latest constraints on $H_0$ from H0LiCOW from a combined sample of six lensed quasars. Two of the four lenses analysed previously, HE 0435–1223 (Wong et al. 2017, hereafter H0LiCOW IV) and RXJ1131–1231 (Suyu et al. 2014), are reanalysed using new AO data (Chen et al. 2019). We add constraints from two newly analysed systems – PG 1115+080 (Chen et al. 2019) and WFI2033–4723 (Rusu et al. 2019, hereafter H0LiCOW XII) – to provide the tightest $H_0$ constraints to date from time-delay cosmography.

This paper is organized as follows. In Section 2, we summarize the theory behind using time-delay cosmography to infer the time-delay distance, which is inversely proportional to $H_0$. In Section 3, we present our lens sample and describe how our data and analysis methods allow us to constrain $H_0$ to a precision greater than what has previously been possible from time-delay strong lensing. In Section 4, we verify that our lenses are consistent with each other so that we can combine them for our cosmological inference. We present our main results for flat LCDM and more complex cosmologies in Section 5. In Section 6, we discuss the tension between early- and late-Universe probes of $H_0$. We summarize our findings in Section 7. Throughout this paper, all magnitudes given are on the AB system. All parameter constraints given are medians and 16th and 84th percentiles unless otherwise stated.

2 TIME-DELAY COSMOGRAPHY

In this section, we summarize the theoretical background of time-delay cosmography and how to infer $H_0$. We refer readers to recent reviews (e.g. Treu & Marshall 2016; Suyu et al. 2018) for more details.

When light rays from a background source are deflected by an intervening lensing mass, the light traveltime from the source to the observer depends on both their path-length and the gravitational potential they traverse. For a single lens plane, the excess time delay of an image at an angular position $\theta = (\theta_1, \theta_2)$ with corresponding source position $\beta = (\beta_1, \beta_2)$ relative to the case of no lensing is

$$t(\theta, \beta) = \frac{D_{\Delta t}}{c} \left[ \frac{(\theta - \beta)^2}{2} - \psi(\theta) \right],$$

where $D_{\Delta t}$ is the time-delay distance and $\psi(\theta)$ is the lens potential. The time-delay distance (Refsdal 1964; Schneider, Ehlers & Falco 1992; Suyu et al. 2010) is defined as

$$D_{\Delta t} = (1 + z_s) D_{\Delta s} D_\delta,$$

where $z_s$ is the lens redshift, $D_\delta$ is the angular diameter distance to the lens, $D_s$ is the angular diameter distance to the source, and $D_{\Delta s}$ is the angular diameter distance between the lens and the source. $D_{\Delta t}$ has units of distance and is inversely proportional to $H_0$, with weak dependence on other cosmological parameters.

If the alignment between the background source and the foreground lens is close enough, multiple images of the same background source are formed. Light rays reaching the observer will have different excess time delays depending on which image they are observed at. The time delay between two images of such a lens, $\Delta t_{ij}$, is the difference of their excess time delays

$$\Delta t_{ij} = D_{\Delta t} \left[ \frac{(\theta_i - \beta)^2}{2} - \psi(\theta_i) - \frac{(\theta_j - \beta)^2}{2} + \psi(\theta_j) \right],$$

where $\theta_i$ and $\theta_j$ are the positions of images $i$ and $j$, respectively, in the image plane. If the source is variable on short time-scales, it is possible to monitor the fluxes of the images and measure the time delay, $\Delta t_{ij}$, between them (e.g. Vanderriest et al. 1989; Schechter et al. 1997; Fassnacht et al. 1999, 2002; Kochanek et al. 2006; Courbin et al. 2011). The lens potentials at the image positions, $\psi(\theta_i)$ and $\psi(\theta_j)$, as well as at the source position, $\beta$, can be determined from a mass model of the system. With a measurement of $\Delta t_{ij}$ and an accurate lens model to determine $\psi(\theta)$, it is possible to determine $D_{\Delta t}$. By further assuming a cosmological model, $D_{\Delta t}$ can be converted into an inference on $H_0$.

If there are multiple lenses at different redshifts between the source and the observer, the observed time delays depend on combinations of the angular diameter distances among the observer, the multiple lens planes, and the source. In this case, the image positions are described by the multiplane lens equation (e.g. Blandford & Narayan 1986; Kovner 1987; Schneider et al. 1992; Petters, Levine & Wambganss 2001; Collett & Augur 2014; McCully et al. 2014), and the observed time delays are no longer proportional to a single unique time-delay distance. However, it is often the case that the mass in a single lens plane dominates the lensing effect, and the observed time delays are primarily sensitive to the time-delay distance (equation 2) with the deflector redshift as that of the primary lens plane. This is the case for all of the lenses in the H0LiCOW sample (Section 3.1). The results for any individual system can thus be interpreted as a constraint on $D_{\Delta t}(z_l, z_s)$, which we refer to as the ‘effective time-delay distance’. Hereafter, $D_{\Delta t}$ refers to the effective time-delay distance (for applicable systems) unless otherwise indicated.

In addition to mass that is explicitly included in the lens model, all other mass along the LOS between the observer and the source contributes to the lens potential that the light rays traverse. This causes additional focusing and defocusing of the rays and can affect the observed time delays (e.g. Seljak 1994). If unaccounted for, this can lead to biased inferences of $D_{\Delta t}$. If the effects of the perturbing LOS masses are small, they can be approximated by an external convergence in the lens plane $\kappa_{\text{ext}}$ (e.g. Keeton 2003; McCully et al. 2014). The true $D_{\Delta t}$ is related to the time-delay distance inferred from the lens model and measured time delays, $D_{\Delta t}^{\text{model}}$, by the relation

$$D_{\Delta t} = \frac{D_{\Delta t}^{\text{model}}}{1 - \kappa_{\text{ext}}}.$$

$\kappa_{\text{ext}}$ is defined such that its average value across the sky is zero. In principle, if lenses are randomly distributed, the effect of $\kappa_{\text{ext}}$ should average out over a sufficiently large sample. However, the cross-section for strong lensing scales as $\sigma^2$, where $\sigma$ is the velocity dispersion of the lens galaxy. As a result, lenses are biased towards the most massive galaxies, which are known to cluster (e.g. Dressler 1980). Indeed, lens galaxies generally lie in overdense environments and lines of sight relative to typical fields (e.g. Treu et al. 2009; Fassnacht, Koopmans & Wong 2011; Wong et al. 2018), meaning that $\kappa_{\text{ext}}$ will lead to a bias on $D_{\Delta t}$ and needs to be corrected for. $\kappa_{\text{ext}}$ cannot, in general, be constrained from the lens model due to the mass-sheet degeneracy (Falco et al. 1985; Gorenstein et al. 1988; Saha 2000), in which the addition of a uniform mass sheet associated with a rescaling of the mass normalization of the strong lens galaxy and the coordinates in the source plane can modify the product of the time delays and $H_0$ but leave other observables unchanged. $\kappa_{\text{ext}}$ must instead be estimated through other methods, such as studies of the lens environment or the use of lens stellar kinematics (as noted in the previous section).

With kinematic information on the lens galaxy, it is possible to determine the angular diameter distance to the lens, $D_{\delta}$, independent
of $\kappa_{\text{ext}}$ (Paraficz & Hjorth 2009; Jee, Komatsu & Suyu 2015). Although the constraints from $D_d$ are generally weaker than those from $D_{\Delta\lambda}$, it can break degeneracies among cosmological parameters, particularly for models beyond flat $\Lambda$CDM. In particular, it can break the degeneracy between curvature ($\Omega_k$) and the time-varying equation of state parameter of dark energy ($w$) (Jee et al. 2016). The combination of lensing, time delays, and lens kinematic data thus provides a joint constraint on $D_{\Delta\lambda}$ and $D_d$ in cases of single strong-lensing planes (see e.g. Birrer et al. 2016; Chen et al. 2019; H0LiCOW IX for more details). These constraints on lensing distances, together with the redshifts of the lenses and sources, then allow us to infer cosmological parameter values for a given cosmological model.

3 OVERVIEW OF THE H0LiCOW ANALYSIS

In this section, we provide a brief summary of the H0LiCOW analysis, including the sample of lenses analysed to date (Section 3.1), as well as the various components that go into determining cosmological constraints from each lens.

3.1 Lens sample

Our sample of strongly lensed quasars comprises six systems analysed to date by H0LiCOW and collaborators. The six lenses are listed in Table 1, and we show multicolor high-resolution images of them in Fig. 1. Each of these systems have been modelled using constraints from high-resolution HST and/or ground-based AO imaging data, time-delay measurements from COSMOGRAIL and Fassnacht et al. (2002), and kinematics from ground-based spectroscopy. In addition, we have constrained $\kappa_{\text{ext}}$ in these systems from a wide-field imaging and spectroscopic campaign, as detailed in Section 3.4.

The original H0LiCOW sample (see H0LiCOW I) consists of five lenses, and it was later decided to expand the sample to include four additional systems with HST imaging (PID:14254, PI: T. Treu), placing an emphasis on double-image lens systems (doubles), which yield fewer constraints per system but are more abundant on the sky. Of the five doubles (one from the original sample plus the additional four), SDSS 1206+4332 was analysed first (H0LiCOW IX) because part of the quasar’s host galaxy is quadruply imaged, providing additional constraints for lens modelling. PG 1115+080 was observed with AO imaging from Keck/NIRC2 as part of the Strong lensing at High Angular Resolution Program (SHARP; Fassnacht et al., in preparation) and was incorporated into the H0LiCOW sample later (Chen et al. 2019).

The current sample of six systems used in this work includes the four quadruple-image lenses (quads) from the original sample, plus SDSS 1206+4332 and PG 1115+080. These six lenses span a range of lens and source redshifts, as well as a range of image configurations (e.g. double, cross, fold, cusp). Having a sample that spanned a range in these parameters was a consideration in the selection of which lenses to analyse first, as there may be systematics that depend on such factors, and we want to account for them in our analysis (see Ding et al. 2018, who attempt to address these issues based on simulated data).

3.2 Time-delay measurement

Out of the six lenses of the H0LiCOW sample, all except for B1608+656 have been monitored in optical by the COSMOGRAIL collaboration from several facilities with 1m and 2m-size telescopes. Several seasons of monitoring are needed in order to disentangle the variations due to microlensing in which brightening or dimming of the quasar images by stars in the lens galaxy can mimic intrinsic features in the light curves. From the monitoring data, COSMOGRAIL measures time delays using numerical curve-shifting techniques, which fit a function to the light curve of each quasar image and find the time shifts that minimize the differences among them (Tewes, Courbin & Meylan 2013a; Bonvin et al. 2019). These techniques are made publicly available as a PYTHON package named PYCS, which also provides tools to estimate the time-delay uncertainties in the presence of microlensing. The package was tested on simulated light curves reproducing the COSMOGRAIL data with similar sampling and photometric noise in a blind time-delay challenge (Liao et al. 2015). Bonvin et al. (2016) demonstrated the robustness of the PYCS curve-shifting techniques by recovering the time delays at a precision of $\sim$3 per cent on average with negligible systematic bias.

Tewes et al. (2013b) applied these techniques to RXJ1311−1231 and measured the longest time delay to 1.5 per cent precision (1σ). The time delay of SDSS 1206+4332 was also measured with PYCS; Eulaliers et al. (2013) obtained a time delay between the two multiple images of $\Delta t_{AB} = 111.3 \pm 3$ d, with Image A leading image B. Birrer et al. (2019) reanalysed the same monitoring data with updated and independent curve-shifting techniques and confirmed this result. For HE0435−1223, the latest time-delay measurement was obtained with the 13 yr long light curves of the COSMOGRAIL programme at 6.5 per cent precision on the longest time delay (Bonvin et al. 2017).

Recently, Courbin et al. (2018) demonstrated that a high-cadence and high signal-to-noise (S/N) monitoring campaign can also disentangle the microlensing variability from the intrinsic variability signal by catching small variations of the quasar that happen on time-scales much shorter than the typical microlensing variability. It is therefore possible to disentangle the intrinsic signal of the quasar from the microlensing signal in a single season. High-cadence data were used for WFI2033−4723 and PG 1115+080 to measure time delays at a few per cent precision in one season. These results are in agreement with the time delays measured from decade-long COSMOGRAIL light curves and are combined in the final estimate (Bonvin et al. 2018, 2019).

The remaining lens of the sample, B1608+656 was monitored by Fassnacht et al. (1999, 2002) with radio observations from the Very Large Array over three seasons. All three independent time delays between the multiple images were measured to a precision of a few per cent.

A complicating factor in converting the observed time delays to a cosmological constraint is the so-called ‘microlensing time-delay’ effect (Tie & Kochanek 2018). The estimation of this effect is based on the lamp-post model, which predicts delayed emission across the quasar accretion disc from a central driving source. Different regions of the disc can then be magnified by the microlenses differently in each of the multiple images. This reweighting of the delayed emission across the accretion disc could lead to a change in the measured time delay. As the microlensing changes with time, this could lead to a variation in the measured time delays from season to season. There is no evidence of this effect based on our current data, so our main cosmological results do not depend on it. None the less, we quantify this factor for different speculative models (Bonvin et al. 2018, 2019; Chen et al. 2018) in the latest H0LiCOW lens models (Birrer et al. 2019; Chen et al. 2019; Rusu et al. 2019).

2Available at http://www.cosmograil.org.
Multicolour images of the six lensed quasars used in our analysis. The images are created using two or three imaging bands in the optical and near-infrared from HST and/or ground-based AO data. North is up and east is to the left. Images for B1608+656, RXJ1131−1231, HE 0435−1223, and WFI2033−4723 are from H0LiCOW I.

3.3 Lens modelling

The primary lens modelling code used to model the majority of the H0LiCOW lenses is GLEE (Suyu & Halkola 2010; Suyu et al. 2012), although SDSS 1206+4332 (H0LiCOW IX) is analysed using the LENSTRONOMY code (Birrer, Amara & Refregier 2015; Birrer & Amara 2018). Both codes model the lens galaxy light as parametrized profiles and fit the lensed quasar image positions and surface brightness distribution of the quasar host galaxy. The primary difference between the codes is that GLEE reconstructs the source on a pixelized grid with regularization, whereas LENSTRONOMY describes the source as a parametrized profile with additional shapelet functions (Refregier 2003; Birrer et al. 2015). The use of two independent codes is meant to provide a check on lens modelling code systematics. This would ideally require both codes to be tested on the same system, as will be done for future lens analyses (Shajib et al. 2019b; Yıldırım et al., in preparation).

We use two main parametrizations of the lens galaxy in our models: a singular elliptical power-law model, and a composite model consisting of a baryonic component linked to the stellar light distribution plus an elliptical NFW (Navarro, Frenk & White 1996) halo representing the dark matter component. For B1608+656, which shows two interacting lens galaxies, rather than using the two main parametrizations, we started from the power-law model and performed a pixelated lens potential reconstruction to allow for flexibility, finding small (~2 per cent) potential corrections and thus validating the use of power-law model. Galaxies along the LOS that are deemed to be significant perturbers are included in the model (Section 3.4) through the full multipane lens equation, and we also include an external shear in the main lens plane. When available, we use the measured velocity dispersions of the lens galaxy and significant perturbers as additional constraints.

To account for systematic effects arising from modelling choices in areas such as the lens parametrization, the source reconstruction, the weighting of the pixels in the image plane, etc., we run multiple models where we vary these choices and combine them in our final inference. In our initial analyses of the first three H0LiCOW lenses (Suyu et al. 2010, 2013, 2014; H0LiCOW IV), we marginalized over these (discrete) modelling choices in deriving the posterior probability density function (PDF) of $D_{\Delta z}$. For models that fit equally well to the data within their modelling uncertainties, we conservatively add their posterior distributions of $D_{\Delta z}$ with equal weight, given uniform prior on these modelling choices. For subsequent analyses, including the reanalysis of RXJ1131−1231 and HE 0435−1223 (Chen et al. 2019), we weight by the Bayesian Information Criterion (BIC), following the procedure described in H0LiCOW IX.

We have measurements of the velocity dispersions of the lens galaxies in our sample from high-resolution spectroscopy, which are used to mitigate degeneracies in the mass modelling. The velocity dispersion can be combined with the lensing constraints to estimate the angular diameter distances to the lens (see Section 2), in the systems (B1608+656, RXJ1131−1231, SDSS 1206+4332, and PG
1115+080) that could be well-modelled by single lens plane (i.e. without multilens plane modelling).

3.4 LOS structure and external convergence

In accounting for the effects of LOS structure, there are two primary types of perturbations that need to be dealt with. The first is the effect of structures that affect the lens potential significantly enough that they cannot be approximated by their tidal perturbations, but must instead be included explicitly in the lens model (Section 3.3). The second is the combined effect of all other LOS structures, which can be approximated by a $\kappa_{\text{ext}}$ term. Quantifying and accounting for both types of perturbers requires spectroscopic and photometric data on LOS objects projected nearby the lens.

The effect of an LOS perturber on the lens potential can be quantified by the ‘flexion shift’ (McCully et al. 2014). In general, objects have a larger flexion shift if they are more massive, projected more closely to the lens, and are either at the redshift of the lens or at a lower redshift, as opposed to a higher redshift (McCully et al. 2017). As a result, we focus our spectroscopic campaign on bright galaxies projected close to the lens and include them in our lens model if their calculated flexion shift is large. When their velocity dispersions are measurable from our data, we use them to set a prior on their Einstein radii during the modelling procedure (e.g. H0LiCOW X).

Alternatively, a prior on the Einstein radius is set from scaling relations with luminosity (e.g. H0LiCOW IX). An overview of our spectroscopic campaigns is provided in H0LiCOW I for the majority of our sample of lenses, and in H0LiCOW IX for SDSS 1206+4332. For PG 1115+080, where we have not conducted spectroscopic follow-up, we use the compilation of redshifts presented by Wilson et al. (2016), which was also useful in providing additional redshifts for some of the other lens fields. Our spectroscopic data provide accurate redshifts for hundreds of bright galaxies as far as ~10 arcmin away from the lens systems, allowing us to further quantify the properties of larger structures such as galaxy groups and clusters.

Since the analysis of HE 0435–1223 (H0LiCOW II), we use an adaptive group-finding algorithm that uses spectroscopic data to identify peaks in redshift space and refines group membership based on proximity between potential group galaxies (e.g. LOS velocity dispersion and centroid; see H0LiCOW X for details). In cases where there are potentially significant effects from such structures, we run systematics tests (Section 3.3) where we include these structures as spherical NFW haloes in our models.

To correct for the statistical effect of $\kappa_{\text{ext}}$ due to LOS structure, we use a (weighted) galaxy number counts technique (e.g. Greene et al. 2013; Suyu et al. 2013; H0LiCOW IX, IX). We count galaxies projected within a fixed distance of the lens and above some flux threshold, weighted by various quantities such as external shear, projected distance, stellar mass, redshift, etc. (see H0LiCOW III, XII for details). We then compare these number counts to those measured analogously along random lines of sight in a control survey to determine the relative over-/underdensity of the lens field.

Finally, we use the Millennium simulation (Springel et al. 2005) to identify lines of sight that have a similar relative number count densities and build a PDF of $\kappa_{\text{ext}}$ determined from ray-tracing (Hilbert et al. 2009), which we apply in post-processing. Alongside our spectroscopic campaign, we have conducted our own multiband, wide-field imaging campaign to gather data of sufficient depth and spatial coverage to enable this analysis. Our data typically consist of multiband ultraviolet to infrared observations in good seeing conditions, which we use to perform a galaxy-star classification and to measure physical quantities such as redshifts and stellar masses for the galaxies projected within $<120$ arcseconds of the lens, and down to $i \sim 23–24$ mag. Exceptions are B1608+656 and RXJ1131–1231, where we used single-band HST data within $<45$ arcseconds (Passnacht et al. 2011), and PG 1115+080, where we coadded multiple exposures of the data used to measure the time delays. With the exception of the first two lenses we analysed (B1608+656 and RXJ1131–1231) where we used archival HST data as control fields, we employed the larger scale CFHTLenS (Heymans et al. 2012).

Our technique has evolved over the years such that for B1608+656 we only employed unweighted number counts to constrain $\kappa_{\text{ext}}$, whereas for the remaining lenses we also used constraints from the inferred external shear values of the lens models. Since HE 0435–1223 (H0LiCOW III), we have further used combinations of weighted counts to tighten the $\kappa_{\text{ext}}$ PDF, which for the three latest lenses have included weighted number counts measured in multiple apertures.

In future work, we plan to return to previous lenses in order to enforce consistency of technique, as well as to further refine our technique by better accounting for lens–lens coupling between the primary lens and LOS structures in the convergence maps from...
Hibbert et al. (2009), employing other cosmological simulations with different assumed cosmology, and also using new techniques which move away from the statistical approach and have the potential to significantly tighten the $\kappa_{\text{ext}}$ PDF (e.g. McCully et al. 2017). In addition, in some of the H0LiCOW systems, we have independently constrained the external convergence using weak lensing (Tihhonova et al. 2018, hereafter H0LiCOW VIII; Tihhonova et al., submitted, hereafter H0LiCOW XI). The external convergence determined through weak lensing is consistent with our weighted number counts calculation.

### 3.5 Joint inference

For our analysis, we make use of multiple datasets, denoted by $d_{\text{img}}$ for the HST and (if available) AO imaging data, $\Delta t$ for the time delays, $\sigma$ for the velocity dispersion of the lens galaxy, and $d_{\text{LOS}}$ for the properties of the LOS mass distribution determined from our photometric and spectroscopic data. We want to obtain the posterior PDF of the model parameters $\xi$ given the data, $P(\xi|d_{\text{img}}, \Delta t, \sigma, d_{\text{LOS}}, A)$. The vector $\xi$ includes the lens model parameters $v$, the cosmological parameters $\pi$, and nuisance parameters representing the external convergence ($\kappa_{\text{ext}}$) and anisotropy radius for the lens stellar velocity ellipsoid ($r_{\text{ani}}$). $A$ denotes a discrete set of assumptions about the form of the model, including the choices we have to make about the data modelling region, the set-up of the source reconstruction grid, the treatment of the different deflector mass distributions, etc. In general, $A$ cannot be fully captured by continuous parameters. From Bayes’ theorem, we have that

$$P(\xi|d_{\text{img}}, \Delta t, \sigma, d_{\text{LOS}}, A) \propto P(d_{\text{img}}, \Delta t, \sigma, d_{\text{LOS}}|\xi, A)P(\xi|A), \quad (5)$$

where $P(d_{\text{img}}, \Delta t, \sigma, d_{\text{LOS}}|\xi, A)$ is the joint likelihood function and $P(\xi|A)$ is the prior PDF for the parameters given our assumptions. Since the data sets are independent, the likelihood can be separated,

$$P(d_{\text{img}}, \Delta t, \sigma, d_{\text{LOS}}|\xi, A) = P(d_{\text{img}}|\xi, A) \times P(\Delta t|\xi, A) \times P(\sigma|\xi, A) \times P(d_{\text{LOS}}|\xi, A). \quad (6)$$

We can calculate the individual likelihoods separately and combine them as in equation (6) to get the final posterior PDF for a given set of assumptions.

For any given lens model, we can vary the content of $A$ and repeat the inference of $\xi$. This can be important for checking the impact of various modelling choices and assumptions, but leaves us with the question of how to combine the results. Depending on the lens, we either combine the models with equal weight, or we can use the BIC to weight the different models in our final inference (e.g. H0LiCOW IX, XII; Chen et al. 2019). This effectively combines our various assumptions $A$ using the BIC so that we obtain $P(\xi|d_{\text{img}}, \Delta t, \sigma, d_{\text{LOS}})$. We can further marginalize over the non-cosmological parameters ($v, \kappa_{\text{ext}}, r_{\text{ani}}$) and obtain the posterior probability distribution of the cosmological parameters $\pi$:

$$P(\pi|d_{\text{img}}, \Delta t, \sigma, d_{\text{LOS}}) = \int dv d\kappa_{\text{ext}} dr_{\text{ani}} P(\xi|d_{\text{img}}, \Delta t, \sigma, d_{\text{LOS}}). \quad (7)$$

In the lens modelling of systems with a single strong lens plane, the parameters associated with cosmology that enter directly into the lens modelling are the two lensing distances $D_\Delta$ and $D_\delta$. In the lens modelling of systems with multiple strong lens planes, we actually vary $H_0$, keeping other parameters fixed at $w = -1$, $\Omega_m = 0.3$, and $\Omega_r = 0.7$. This assumes a fixed curvature of the expansion history of the Universe, but not the absolute scale (represented by $H_0$ or $D_\Delta$). This is done because there is not a unique $D_\Delta$ when accounting for multiple lens planes, but we convert this to an ‘effective’ $D_\Delta^*$ that is insensitive to assumptions of the cosmological model. Specifically, given the lens/quasar redshifts and $\pi$ (i.e. $H_0$ and the other fixed cosmological parameters), we can compute the effective time-delay distance $D_\Delta^*(\pi, \kappa_{\text{ext}}, z_r)$ to obtain the posterior probability distribution of $D_\Delta^*$. $P(D_\Delta^*|d_{\text{img}}, \Delta t, \sigma, d_{\text{LOS}})$. In summary, the single-lens plane models yield a joint constraints on $D_\Delta$ and $D_\delta$, whereas multi-lens plane models yield a constraint on the effective $D_\Delta^*$.

### 3.6 Blind analysis

After the development of the lens modelling and analysis methods that were first applied to B1608+656, the subsequent five lenses in H0LiCOW are analysed blindly with respect to the cosmological quantities of interest (i.e. $D_\Delta$, $D_\delta$, $H_0$). Throughout the analyses, these values are blinded by subtracting the median of their PDF from the distribution. This allows us to view the shape of the distribution, their relative shifts, as well as covariances with other model parameters without everseeing the absolute value. This is done to prevent confirmation bias and to remove the tendency for experimenters to stop analysing systematic errors once they have achieved a result that agrees with a prior ‘expected’ value. When the analysis of a particular H0LiCOW lens is finished and all team members have agreed to show the results, we unblind the relevant parameters and publish the result with no further changes to the analysis.

### 3.7 Distance constraints and error budget for the sample

We list the $D_\Delta$ and (when available) $D_\delta$ constraints for each individual lens in Table 2, along with corresponding references. All distances listed here are used in our cosmological inference. Specifically, for B1608+656, we use the analytic fit of $P(D_\Delta)$ given in Suyu et al. (2010) and of $P(D_\delta)$ given in Jee et al. (2019), and multiply these two PDFs since these two distances are uncorrelated for this system. For HE 0435−1223, RXJ1131−1231, and PG 1115+080, we use the resulting Monte Carlo Markov chains (MCMC) of $D_\Delta$ and (if available) $D_\delta$ from the analysis of Chen et al. (2019), which includes the previous HST constraints from Suyu et al. (2014) and H0LiCOW IV, as well as new AO data. For SDSS 1206+4332, we use the resulting MCMC chain of $D_\Delta$ and $D_\delta$ from H0LiCOW IX. For WFI2033−4723, we use the resulting MCMC chain of $D_\Delta$ from H0LiCOW XII. We use a kernel density estimator to compute $P(D_\Delta, D_\delta)$ or $P(D_\Delta)$ from the chains, allowing us to account for any correlations between $D_\Delta$ and $D_\delta$ in $P(D_\Delta, D_\delta)$.

We estimate the approximate $D_\Delta$ error budget for each of the lenses in Table 3. The contributions from the time-delay measurement and LOS calculation are based on a Gaussian approximation. The remainder of the uncertainty is attributed to the lens model and other sources, which are difficult to disentangle. This breakdown shows that there is no single source of error that dominates the uncertainty from time-delay cosmography in general. Rather, it depends on characteristics of each particular lens that can be effectively random (modulo certain biases that make the lens more likely to be discovered, although such biases affect distance measurements at $\lesssim 1$ per cent level; Collett & Cunnington 2016), such as the image configuration (affects time delays and modelling), the
mass/ellipticity of the lens galaxy (affects image separation/time delays, the lens model, and can be linked to the overdensity of the local environment), LOS structure (which is mostly uncorrelated outside of the local lens environment), and other factors. Moving forward, efforts will have to be made to tackle all of these sources of error to improve constraints from the overall sample rather than focusing on a single factor. Alternatively, with a large enough sample, one can pick out a small number of ‘golden lenses’ that have characteristics that make them likely to have small uncertainties from each of the contributing sources of error, although one would have to be careful about potential biases in culling such a subsample.

### 4 CHECKING CONSISTENCY AMONG LENSES

We check that all our lenses can be combined without any loss of consistency by comparing their $D_{\Delta t}$ posterior in the full cosmological parameter space and measuring the degree to which they overlap. We quantify the consistency by using the Bayes factor (or evidence ratio) $F$ in favour of a simultaneous fit of the lenses using a common set of cosmological parameters (e.g. Marshall, Rajguru & Slosar 2006; Suyu et al. 2013; Bonvin et al. 2017). When comparing data sets $d_1, ..., d_6$, we can either assume the hypothesis $H_{\text{global}}$ that they can be represented using a common global set of cosmological parameters, or the hypothesis $H_{\text{ind}}$ that at least one data set is better represented using a different set of cosmological parameters. We emphasize that the latter model would make sense if there is a systematic error present that leads to a vector offset in the inferred cosmological parameters. Parametrizing this offset vector with no additional information would take as many nuisance parameters as there are dimensions in the cosmological parameter space; assigning uninformative uniform priors to each of the offset components is equivalent to using a complete set of independent cosmological parameters for the outlier data set.

We can compute the Bayes factor between any two lenses

$$
F_{ij} = \frac{P(d_i | H_{\text{global}})}{P(d_j | H_{\text{global}})} \frac{P(d_j | H_{\text{ind}})}{P(d_i | H_{\text{ind}})}
$$

$$
= \frac{(L_i | L_j)}{(L_j | L_i)}
$$

where $L_i$ and $L_j$ are the likelihoods of data sets $d_i$ and $d_j$, respectively. If the six lenses have Bayes factors $F > 1$ for every possible pairwise combination, it means that the lenses are statistically consistent with each other and we can proceed to combine their constraints.

In Table 4, we show that none of the 15 possible pairwise combinations of the six lens systems have a Bayes factor $F < 1$. The minimal Bayes factor is obtained for the pair PG 1115+080 – SDSS 1206+4332 with $F = 2.7$, still favouring the $H_{\text{global}}$ hypothesis. We also test the hypothesis that one out of six systems is better represented in a different set of cosmological parameters than the five remaining lenses. The minimal Bayes factor is obtained for RXJ1131–1231 with $F = 3.8$, again in favour of the $H_{\text{global}}$ hypothesis, meaning that all lenses are a consistent realization of the same underlying set of cosmological parameters. We conclude

---

Table 3. Approximate $D_{\Delta t}$ error budget for H0LiCOW lenses.

<table>
<thead>
<tr>
<th>Source of uncertainty</th>
<th>B1608+656</th>
<th>RXJ1131–1231</th>
<th>HE0435–1223</th>
<th>SDSS 1206+4332</th>
<th>WFI2033–4723</th>
<th>PG 1115+080</th>
</tr>
</thead>
<tbody>
<tr>
<td>Time delays</td>
<td>1.7 per cent</td>
<td>1.6 per cent</td>
<td>5.3 per cent</td>
<td>2.3 per cent</td>
<td>2.9 per cent</td>
<td>6.4 per cent</td>
</tr>
<tr>
<td>Line-of-sight</td>
<td>6.4 per cent</td>
<td>3.3 per cent</td>
<td>2.8 per cent</td>
<td>2.9 per cent</td>
<td>5.7 per cent</td>
<td>2.7 per cent</td>
</tr>
<tr>
<td>Lens model and sources</td>
<td>3.0 per cent</td>
<td>2.2 per cent</td>
<td>2.5 per cent</td>
<td>8.4 per cent</td>
<td>2.2 per cent</td>
<td>5.7 per cent</td>
</tr>
<tr>
<td>Total</td>
<td>5.1 per cent</td>
<td>4.3 per cent</td>
<td>6.5 per cent</td>
<td>9.1 per cent</td>
<td>6.7 per cent</td>
<td>9.0 per cent</td>
</tr>
</tbody>
</table>

Note. Approximate $D_{\Delta t}$ error budget for each of the six lenses in the H0LiCOW sample. The contributions from the time-delay measurement and LOS calculation are based on a Gaussian approximation to the PDFs of $\Delta t$ and $\kappa_{\text{ext}}$. Specifically, the uncertainty is obtained by taking half-width of the 68 per cent credible interval of the corresponding PDF and dividing it by the median value. The remainder of the uncertainty is attributed to the lens model and other sources, which are difficult to disentangle. None the less, they are estimated such that the total uncertainty on $D_{\Delta t}$ (computed from the posterior PDF of $D_{\Delta t}$ using the median value and half of the 68 per cent credible interval) is the sum of the different sources in quadrature. An exception is B1608+656, where the uncertainty in $\kappa_{\text{ext}}$ is larger than the total uncertainty since the lens kinematic measurement excludes parts of the $P(\kappa_{\text{ext}})$ distribution in the cosmological models considered in Suyu et al. (2010). For this case, we report the lens model uncertainty as that estimated from the power-law slope of the lens mass profile (which scales approximately linearly with $D_{\Delta t}$).

Table 4. Bayes factor for all pairs of lens systems (top) and of every individual system relative to the five remaining systems (bottom).

<table>
<thead>
<tr>
<th>Pairwise Bayes factors</th>
<th>B1608+656</th>
<th>RXJ1131–1231</th>
<th>HE0435–1223</th>
<th>SDSS 1206+4332</th>
<th>WFI2033–4723</th>
<th>PG 1115+080</th>
</tr>
</thead>
<tbody>
<tr>
<td>B1608+656</td>
<td>—</td>
<td>3.4</td>
<td>10.6</td>
<td>9.1</td>
<td>11.2</td>
<td>3.3</td>
</tr>
<tr>
<td>RXJ1131–1231</td>
<td>—</td>
<td>—</td>
<td>5.3</td>
<td>3.1</td>
<td>4.9</td>
<td>6.9</td>
</tr>
<tr>
<td>HE0435–1223</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>7.8</td>
<td>9.3</td>
<td>3.9</td>
</tr>
<tr>
<td>SDSS 1206+4332</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>7.9</td>
<td>2.7</td>
</tr>
<tr>
<td>WFI2033–4723</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
</tr>
<tr>
<td>PG 1115+080</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
</tr>
</tbody>
</table>

Note. The lowest Bayes factor is obtained for PG 1115+080 and SDSS 1206+4332 with an evidence ratio of 2.7, still favouring the hypothesis that both distributions are two realizations of the same set of cosmological parameters.
that none of the six lenses is in disagreement with the cosmological parameters inferred from the five other systems. This is an important check of the consistency of our results. If our uncertainties were underestimated, we would not necessarily expect all of our lenses to give statistically consistent results.

### 5 Results of Cosmographic Analysis

We list the cosmological models considered in our analysis in Table 5. We distinguish between models where we use constraints from strong lenses alone (Sections 5.1 and 5.2) from those in which we combine our constraints with other probes via importance sampling (Section 5.3) or MCMC sampling (Section 5.4), even if the underlying cosmological model is the same. For the analysis using strong lenses only, we adopt uniform priors on the cosmological parameters with ranges indicated in Table 5.

#### 5.1 Flat $\Lambda$CDM

Our baseline model is the flat $\Lambda$CDM cosmology with a uniform prior on $H_0$ in the range $[0, 150]$ km s$^{-1}$ Mpc$^{-1}$ and a uniform prior on $\Omega_m$ in the range $[0.05, 0.5]$. In Fig. 2, we show the marginalized constraints on $H_0$ from each of the individual H0LiCOW lenses along with the combined constraint from all six systems. We find $H_0 = 73.3^{+1.8}_{-1.6}$ km s$^{-1}$ Mpc$^{-1}$, a 2.4 per cent precision measurement. We show the median and 68 per cent quantiles of the cosmological parameter distributions in Table 6. This estimate is higher than the Planck Collaboration VI (2018b) CMB value ($H_0 = 67.4 \pm 0.5$ km s$^{-1}$ Mpc$^{-1}$) by 3.1σ and in agreement with the latest SH0ES result ($H_0 = 74.03 \pm 1.42$ km s$^{-1}$ Mpc$^{-1}$) from Riess et al. (2019).

Bonvin et al. (2017) noted that the first three H0LiCOW systems showed a trend of lower lens redshift systems having a larger inferred value of $H_0$, but could not conclude anything due to the small sample size. With a sample of six lenses, we see that this general trend still remains, as well as a trend of decreasing $H_0$ with increasing $D_A$. Even with six lenses, these correlations are not significant enough to conclude whether this is a real effect arising from some unknown systematic, a real physical effect related to cosmology, or just a statistical fluke (see Appendix A). To verify that the low lens redshift systems (RXJ1131−1231 and PG 1115+080) can safely be combined with the other four, we compute the Bayes factor between these two groups to be $F = 1.9$, indicating that there is no statistical

<table>
<thead>
<tr>
<th>Model name</th>
<th>Description</th>
<th>Priors</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\Lambda$CDM</td>
<td>Flat $\Lambda$CDM</td>
<td>$\Omega_m = 1 - \Omega_A$</td>
</tr>
<tr>
<td>$\Lambda$CDM</td>
<td>Open $\Lambda$CDM</td>
<td>$\Omega_m = 1 - \Omega_A - \Omega_k &gt; 0$</td>
</tr>
<tr>
<td>$w$CDM</td>
<td>Flat $w$CDM</td>
<td>$\Omega_m = 1 - \Omega_{DE}$</td>
</tr>
<tr>
<td>$N_{eff}$$\Lambda$CDM</td>
<td>Flat $\Lambda$CDM</td>
<td>$\Omega_m = 1 - \Omega_A - \sum m_i$</td>
</tr>
<tr>
<td>$m_{\Lambda}$CDM</td>
<td>Flat $\Lambda$CDM</td>
<td>$\Omega_m = 1 - \Omega_A - \sum m_i$</td>
</tr>
<tr>
<td>$N_{eff}$$m_{\Lambda}$CDM</td>
<td>Flat $\Lambda$CDM</td>
<td>$\Omega_m = 1 - \Omega_A - \sum m_i$</td>
</tr>
<tr>
<td>$w$CDM</td>
<td>Flat $w$CDM</td>
<td>$\Omega_m = 1 - \Omega_{DE} - \Omega_k &gt; 0$</td>
</tr>
<tr>
<td>$w$CDM</td>
<td>Open $w$CDM</td>
<td>$\Omega_m = 1 - \Omega_{DE} - \sum m_i$</td>
</tr>
</tbody>
</table>

*Note. Planck refers either to the constraints from Planck 2018 Data Release alone, or combined with CMBL or BAO. JLA refers to the joint light-curve analysis of Betoule et al. (2014). Pantheon refers to the sample of Scollnic et al. (2018).*
evidence that a different set of cosmological parameters is better representing the low redshift lenses. Nevertheless, the persistence of these trends is something to continue to examine as the sample of time-delay lenses increases in the future.

5.2 Extensions to flat $\Lambda$CDM, constraints from time-delay cosmography only

Given the current tension between determinations of $H_0$ from CMB observations and local probes, a possibility is that the underlying cosmology that describes our Universe is more complex than the standard flat $\Lambda$CDM model. Here, we present constraints from time-delay cosmography alone in some common single-parameter or two-parameter extensions to flat $\Lambda$CDM. The parameter constraints for the models we test here are given in Table 6.

5.2.1 Open $\Lambda$CDM

A simple modification to the flat $\Lambda$CDM cosmology is an open $\Lambda$CDM cosmology that allows for spatial curvature, $\Omega_k \neq 0$. In this model, we have $\Omega_m = 1 - \Omega_\Lambda - \Omega_k$. We adopt uniform prior on $\Omega_k$ in the range $[-0.5, 0.5]$, $\Omega_\Lambda$ in the range $[0, 1]$, and require that $\Omega_m > 0$. We still maintain the uniform prior on $H_0$ in the range $[0, 150]$ km s$^{-1}$ Mpc$^{-1}$.

The parameter constraints are given in Table 6. Fig. 3 shows the marginalized constraint on $H_0$ in an open $\Lambda$CDM cosmology.
ogy, which we find to be $H_0 = 74.4^{+2.1}_{-2.3}$ km s$^{-1}$ Mpc$^{-1}$. This is consistent with our flat $\Lambda$CDM constraint, although with a larger uncertainty. This constraint is still inconsistent with the Planck value, indicating that allowing for spatial curvature does not resolve the tension.

In Fig. 4, we show a contour plot of the joint constraint on $H_0$ and $\Omega_k$. The black contour is the constraint from strong lensing alone. We see that $\Omega_k$ is very poorly constrained ($\Omega_k = 0.26^{+0.17}_{-0.25}$). This is not surprising, as the time-delay distance is only weakly sensitive to $\Omega_m$ and $\Omega_\Lambda$, so we would expect a similar insensitivity to $\Omega_k$. However, the fact that time-delay cosmography constrains $H_0$

$$H_0 = 74.4^{+2.1}_{-2.3} \text{ km s}^{-1} \text{ Mpc}^{-1}$$

Figure 4. $H_0$–$\Omega_k$ constraint for an open $\Lambda$CDM cosmology. The black contours show the constraints from H0LiCOW alone, while the grey contours show the constraints from Planck alone. The colored contours show constraints from Planck combined with other probes, as shown in the figure legend. Although the H0LiCOW and Planck constraints are not consistent with each other, we show the combination here for completeness. The contour levels represent the 1σ and 2σ constraints.

5.2.2 Flat $w$CDM

We consider a flat $w$CDM cosmology in which the dark energy density is not a cosmological constant, but instead is time-dependent with an equation-of-state parameter $w$. We denote the dark energy density parameter as $\Omega_{DE} = 1 - \Omega_m$. The $w = -1$ case corresponds to flat $\Lambda$CDM with $\Omega_{DE} = \Omega_\Lambda$. We adopt a uniform prior on $w$ in the range $[-2.5, 0.5]$, keeping the same uniform priors on $H_0$ and $\Omega_m$ as in the flat $\Lambda$CDM model.

We show the parameter constraints in Table 6. In Fig. 5, we show the marginalized constraint on $H_0$ in this cosmology, which is $H_0 = 81.6^{+4.9}_{-5.3}$ km s$^{-1}$ Mpc$^{-1}$. The combined constraint on $H_0$

$$H_0 = 81.6^{+4.9}_{-5.3} \text{ km s}^{-1} \text{ Mpc}^{-1}$$

Figure 5. Same as Fig. 2 for a flat $w$CDM cosmology.
Figure 7. Constraints on $H_0$, $w_0$, and $w_a$ for a $w_0w_a$CDM cosmology. The colored contours show constraints from Planck combined with other probes, as shown in the figure legend (no chains for Planck alone are available for this cosmology). The contour levels represent the $1\sigma$ and $2\sigma$ constraints. H0LiCOW alone places effectively no constraints on $w_a$ with the resulting posterior (open black contours) spanning the prior range of $[-2, 2]$.

Figure 8. $H_0$–$N_{\text{eff}}$ constraint for a $N_{\text{eff}}$LCDM cosmology. The black contours show the constraints from H0LiCOW alone, while the grey contours show the constraints from Planck alone. The colored contours show constraints from Planck combined with other probes, as shown in the figure legend. The contour levels represent the $1\sigma$ and $2\sigma$ constraints.

Figure 9. $H_0$–$\sum m_\nu$ constraint for a $m_\nu$CDM cosmology. The black contours show the constraints from H0LiCOW alone, while the grey contours show the constraints from Planck alone. The coloured contours show constraints from Planck combined with other probes, as shown in the figure legend. The contour levels represent the $1\sigma$ and $2\sigma$ constraints.

Figure 10. Constraints on $H_0$, $N_{\text{eff}}$, and $\sum m_\nu$ for a $m_\nu$LCDM cosmology. The black contours show the constraints from H0LiCOW alone, while the grey contours show the constraints from Planck alone. The coloured contours show constraints from Planck combined with other probes, as shown in the figure legend. The contour levels represent the $1\sigma$ and $2\sigma$ constraints.
appears to be shifted to a higher value than most of the individual lenses, but this is due to the degeneracy between $H_0$ and $w$ and the resulting asymmetry in the PDF when projected from the higher-dimensional cosmological parameter space. Indeed, there is a region in the two-dimensional $H_0$--$w$ plane in which all the individual distributions converge. That region has a higher probability density when performing the joint inference, which in turn drives the marginalized $H_0$ value higher.

In Fig. 6, we show the joint distribution of $H_0$ and $w$. Lensing alone does not constrain $w$ particularly well ($w = -1.90^{+0.56}_{-0.41}$), although there is a degeneracy between $w$ and $H_0$, suggesting that combining our constraint with other probes may produce useful constraints.

5.2.3 Flat $w_0w_a$CDM

The flat $w$-CDM cosmology has a time-varying dark energy component with an equation of state parameter $w$. In principle, $w$ itself could be changing with time. We consider a flat $w_0w_a$CDM cosmology in which the dark energy equation-of-state parameter $w$ is time-varying and parametrized as $w(z) = w_0 + w_a z (1 + z)$ (Chevallier & Polarski 2001; Linder 2003). We adopt a uniform prior on $w_0$ in the range $[-2.5,0.5]$ and on $w_a$ in the range $[-2,2]$, keeping the same uniform priors on $H_0$ and $\Omega_m$ as in the flat $\Lambda$CDM model.

We show the parameter constraints in Table 6. In Fig. 7, we show the joint constraints on $H_0$, $w_0$, and $w_a$ from the six lenses in open black contours. Unsurprisingly, the lenses provide little constraint on $w_0$, with effective no constraint on $w_a$, with the posterior PDF on $w_a$ spanning the entire prior range of $[-2,2]$. The resulting $H_0$ with a time-varying $w(z)$ is similarly high ($H_0 = 81.3^{+5.1}_{-4.4}$ km s$^{-1}$ Mpc$^{-1}$), as in the case of a flat $w$CDM cosmology, due to parameter degeneracies between $H_0$ and $w_0$.

5.3 Extensions to flat $\Lambda$CDM, combinations with CMB and BAO

The constraints from time-delay cosmography can be combined with other probes to provide joint constraints in the open $\Lambda$CDM flat $w$CDM, and flat $w_0w_a$CDM cosmologies, as well as a number of other extensions. Although time-delay cosmography is primarily sensitive to $H_0$ and only weakly dependent on other parameters, the degeneracies are such that strong lensing is highly complementary to other cosmological probes. Here, we combine strong lensing with CMB observations from Planck (Planck Collaboration VI 2018b), sometimes including CMB weak lensing (CMBL) results, using the chains provided by the Planck team. We can also further combine with baryon acoustic oscillation (BAO) constraints at various redshifts (Beutler et al. 2011; Ross et al. 2015; Alam et al. 2017). All parameter constraints for the models investigated in this section are presented in Table 7.

5.3.1 Open $\Lambda$CDM

We test the open $\Lambda$CDM model presented in Section 5.2.1 with combined constraints from time-delay cosmography and Planck. In Fig. 4, the grey contours show the constraints from Planck alone, while the orange contours show the combination of Planck with time-delay cosmography. We note that the H0LiCOW and Planck constraints are discrepant with each other. None the less, we show the joint constraints here for completeness. The Planck data alone give a strong degeneracy between $H_0$ and $\Omega_m$, but the addition of time-delay cosmography information provides important complementary information that constrains the Universe to be nearly flat ($\Omega_k = -0.002^{+0.003}_{-0.003}$). This result is also consistent with the combination of Planck + CMBL, as well as Planck + BAO.

5.3.2 Flat $w$CDM

We test the flat $w$CDM model presented in Section 5.2.2 with combined constraints from time-delay cosmography and Planck. The grey contours in Fig. 6 show the constraints from Planck alone, while the orange contours show the combination of Planck and time-delay cosmography. Although both Planck and H0LiCOW show degeneracies between the two parameters, the degeneracy directions are slightly different, allowing the combination of the two probes to constrain $w = 1.36^{+0.09}_{-0.08}$. There is mild tension at the $\sim 2\sigma$ level.

---

Table 7. Cosmological parameters for various cosmologies from time-delay cosmography combined with other probes. The $\Lambda$CDM and $w$CDM constraints can be compared with those from time-delay cosmography only (Table 6).

<table>
<thead>
<tr>
<th>Model</th>
<th>H0LiCOW +</th>
<th>$H_0$ (km s$^{-1}$ Mpc$^{-1}$)</th>
<th>$\Omega_m$</th>
<th>$\Omega_\Lambda$ or $\Omega_{DE}$</th>
<th>$\Omega_k$</th>
<th>$w$ or $w_0$</th>
<th>$w_a$</th>
<th>$N_{\text{eff}}$</th>
<th>$\sum m_e$ (eV)</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\Lambda$CDM</td>
<td>Planck</td>
<td>67.0$^{+1.3}_{-1.4}$</td>
<td>0.33$^{+0.01}_{-0.01}$</td>
<td>0.68$^{+0.01}_{-0.01}$</td>
<td>$-0.002^{+0.003}_{-0.003}$</td>
<td>$-1$</td>
<td>$0$</td>
<td>$3.046$</td>
<td>$0.06$</td>
</tr>
<tr>
<td>$\Lambda$CDM + CMBL</td>
<td>69.2$^{+1.7}_{-1.8}$</td>
<td>0.30$^{+0.02}_{-0.01}$</td>
<td>0.70$^{+0.01}_{-0.01}$</td>
<td>0.003$^{+0.003}_{-0.003}$</td>
<td>$-0.004$</td>
<td>$-1$</td>
<td>$0$</td>
<td>$3.046$</td>
<td>$0.06$</td>
</tr>
<tr>
<td>$\Lambda$CDM + BAO</td>
<td>68.4$^{+0.7}_{-0.6}$</td>
<td>0.30$^{+0.01}_{-0.01}$</td>
<td>0.69$^{+0.01}_{-0.01}$</td>
<td>0.002$^{+0.002}_{-0.002}$</td>
<td>$-1$</td>
<td>$0$</td>
<td>$3.046$</td>
<td>$0.06$</td>
<td></td>
</tr>
<tr>
<td>$w$CDM</td>
<td>Planck</td>
<td>78.7$^{+2.7}_{-2.7}$</td>
<td>0.23$^{+0.02}_{-0.01}$</td>
<td>0.77$^{+0.01}_{-0.01}$</td>
<td>$-1.36^{+0.09}_{-0.09}$</td>
<td>$0$</td>
<td>$0$</td>
<td>$3.046$</td>
<td>$0.06$</td>
</tr>
<tr>
<td>$w$CDM</td>
<td>Planck + BAO</td>
<td>70.3$^{+1.6}_{-1.5}$</td>
<td>0.29$^{+0.01}_{-0.01}$</td>
<td>0.71$^{+0.01}_{-0.01}$</td>
<td>$-1.10^{+0.06}_{-0.06}$</td>
<td>$0$</td>
<td>$0$</td>
<td>$3.046$</td>
<td>$0.06$</td>
</tr>
<tr>
<td>$N_{\text{eff}}\Lambda$CDM Planck</td>
<td>68.8$^{+1.2}_{-1.3}$</td>
<td>0.31$^{+0.01}_{-0.01}$</td>
<td>0.69$^{+0.01}_{-0.01}$</td>
<td>$0$</td>
<td>$-1$</td>
<td>$0$</td>
<td>$3.20^{+0.15}_{-0.16}$</td>
<td>$0.06$</td>
<td></td>
</tr>
<tr>
<td>$N_{\text{eff}}\Lambda$CDM Planck + BAO</td>
<td>69.0$^{+0.1}_{-0.1}$</td>
<td>0.30$^{+0.01}_{-0.01}$</td>
<td>0.70$^{+0.01}_{-0.01}$</td>
<td>$0$</td>
<td>$-1$</td>
<td>$0$</td>
<td>$3.23^{+0.17}_{-0.17}$</td>
<td>$0.06$</td>
<td></td>
</tr>
<tr>
<td>$m_\Lambda$CDM Planck</td>
<td>68.0$^{0.9}_{-0.7}$</td>
<td>0.31$^{+0.01}_{-0.01}$</td>
<td>0.69$^{+0.01}_{-0.01}$</td>
<td>$0$</td>
<td>$-1$</td>
<td>$0$</td>
<td>$3.046$</td>
<td>$0.03^{+0.05}_{-0.02}$</td>
<td></td>
</tr>
<tr>
<td>$m_\Lambda$CDM Planck + BAO</td>
<td>68.0$^{+0.6}_{-0.7}$</td>
<td>0.31$^{+0.01}_{-0.01}$</td>
<td>0.69$^{+0.01}_{-0.01}$</td>
<td>$0$</td>
<td>$-1$</td>
<td>$0$</td>
<td>$3.046$</td>
<td>$0.03^{+0.04}_{-0.02}$</td>
<td></td>
</tr>
<tr>
<td>$N_{\text{eff,}m_\Lambda}$CDM Planck</td>
<td>69.1$^{+1.3}_{-1.3}$</td>
<td>0.30$^{+0.01}_{-0.01}$</td>
<td>0.70$^{+0.01}_{-0.01}$</td>
<td>$0$</td>
<td>$-1$</td>
<td>$0$</td>
<td>$3.21^{+0.20}_{-0.18}$</td>
<td>$0.03^{+0.05}_{-0.02}$</td>
<td></td>
</tr>
<tr>
<td>$N_{\text{eff,}m_\Lambda}$CDM Planck + BAO</td>
<td>69.0$^{+0.1}_{-0.1}$</td>
<td>0.30$^{+0.01}_{-0.01}$</td>
<td>0.70$^{+0.01}_{-0.01}$</td>
<td>$0$</td>
<td>$-1$</td>
<td>$0$</td>
<td>$3.21^{+0.17}_{-0.16}$</td>
<td>$0.03^{+0.05}_{-0.02}$</td>
<td></td>
</tr>
<tr>
<td>$w_0w_a$CDM Planck + BAO</td>
<td>67.1$^{+2.0}_{-1.0}$</td>
<td>0.32$^{+0.03}_{-0.02}$</td>
<td>0.68$^{+0.03}_{-0.03}$</td>
<td>$0$</td>
<td>$-0.73^{+0.29}<em>{-0.30}$ $-1.02^{+0.30}</em>{-0.38}$</td>
<td>$0$</td>
<td>$0$</td>
<td>$3.046$</td>
<td>$0.06$</td>
</tr>
</tbody>
</table>

Note. Reported values are medians, with errors corresponding to the 16th and 84th percentiles.
between the Planck + H0LiCOW constraints discussed above, and Planck + BAO constraints.

5.3.3 Flat ΛCDM with variable neutrino species and/or masses

The standard model has an effective number of primordial neutrino species $N_{\text{eff}} = 3.046$, but additional relativistic particles in the early Universe prior to recombination could, in principle, add to this quantity. The sum of neutrino masses has not been precisely measured, but limits have been placed by a variety of experiments. In our analysis thus far, we have set $\sum m_\nu = 0.06$, the minimum mass allowed by neutrino oscillation experiments (Patrignani 2016). We test cosmologies in which $N_{\text{eff}}$ or $\sum m_\nu$ are allowed to vary, as well as one in which both are allowed to vary. Time-delay cosmography alone cannot constrain either quantity, but combining it with other probes can help to break degeneracies.

Fig. 8 shows a contour plot of $H_0$ and $N_{\text{eff}}$ (when $N_{\text{eff}}$ is allowed to vary). Fig. 9 shows a contour plot of $H_0$ and $\sum m_\nu$ (when $\sum m_\nu$ is allowed to vary). In a model in which both quantities are allowed to vary, we show the parameter constraints in Fig. 10. This model gives the combined constraints of $N_{\text{eff}} = 3.21^{+0.16}_{-0.16}$ and $\sum m_\nu = 0.035^{+0.05}_{-0.03}$, consistent with the standard model values. Although we see that the H0LiCOW and Planck constraints in these cosmologies are somewhat in tension, we provide the joint constraints here for completeness.

5.3.4 Flat $w_0 w_a$CDM

We consider the same flat $w_0 w_a$CDM cosmology as in Section 5.2.3, now including Planck and BAO as external data sets. The joint constraints on $H_0$, $w_0$, and $w_a$ are shown in Fig. 7. The combination of H0LiCOW, Planck, and BAO constraints finds $w_0 = -0.73^{+0.29}_{-0.29}$ and $w_a = -1.02^{+0.80}_{-0.83}$. Time-delay cosmography does not add much information due to the large degeneracies.

Table 8. Cosmological parameters for various cosmologies when anchoring type Ia supernovae distances with distances from time-delay cosmography.

<table>
<thead>
<tr>
<th>Model</th>
<th>$H_0$ (km s$^{-1}$ Mpc$^{-1}$)</th>
<th>$\Omega_m$</th>
<th>$\Omega_\Lambda$ or $\Omega_{DE}$</th>
<th>$\Omega_k$</th>
<th>$w$ or $w_0$</th>
<th>$w_a$</th>
</tr>
</thead>
<tbody>
<tr>
<td>ΛCDM</td>
<td>$73.6^{+1.6}_{-1.8}$</td>
<td>0.30</td>
<td>0.70</td>
<td>0.10</td>
<td>$-1$</td>
<td>0</td>
</tr>
<tr>
<td>$w$CDM</td>
<td>$73.9^{+2.6}_{-2.7}$</td>
<td>0.31</td>
<td>0.69</td>
<td>0.08</td>
<td>$-1.05^{+0.23}_{-0.28}$</td>
<td>0</td>
</tr>
<tr>
<td>$w_0 w_a$CDM</td>
<td>$74.2^{+2.5}_{-2.6}$</td>
<td>0.34</td>
<td>0.66</td>
<td>0.10</td>
<td>$-1.04^{+0.22}_{-0.28}$</td>
<td>$-0.43^{+1.10}_{-1.07}$</td>
</tr>
<tr>
<td>$\alpha\Lambda$CDM</td>
<td>$75.2^{+1.8}_{-1.9}$</td>
<td>0.18</td>
<td>0.53</td>
<td>0.09</td>
<td>$-1$</td>
<td>0</td>
</tr>
<tr>
<td>$\omega$CDM</td>
<td>$75.5^{+2.5}_{-2.6}$</td>
<td>0.24</td>
<td>0.41</td>
<td>0.08</td>
<td>$-1.46^{+0.23}_{-0.28}$</td>
<td>0</td>
</tr>
<tr>
<td>$w_0 w_a$CDM</td>
<td>$77.7^{+2.8}_{-2.9}$</td>
<td>0.23</td>
<td>0.40</td>
<td>0.13</td>
<td>$-1.49^{+0.23}_{-0.28}$</td>
<td>$-0.16^{+1.12}_{-1.17}$</td>
</tr>
</tbody>
</table>

Pantheon sample (Scolnic et al. 2018) and H0LiCOW

<table>
<thead>
<tr>
<th>Model</th>
<th>$H_0$ (km s$^{-1}$ Mpc$^{-1}$)</th>
<th>$\Omega_m$</th>
<th>$\Omega_\Lambda$ or $\Omega_{DE}$</th>
<th>$\Omega_k$</th>
<th>$w$ or $w_0$</th>
<th>$w_a$</th>
</tr>
</thead>
<tbody>
<tr>
<td>ΛCDM</td>
<td>$73.6^{+1.8}_{-1.8}$</td>
<td>0.30</td>
<td>0.70</td>
<td>0.10</td>
<td>$-1$</td>
<td>0</td>
</tr>
<tr>
<td>$w$CDM</td>
<td>$74.9^{+2.6}_{-2.7}$</td>
<td>0.36</td>
<td>0.65</td>
<td>0.08</td>
<td>$-1.17^{+0.23}_{-0.28}$</td>
<td>0</td>
</tr>
<tr>
<td>$w_0 w_a$CDM</td>
<td>$75.0^{+2.5}_{-2.6}$</td>
<td>0.37</td>
<td>0.63</td>
<td>0.07</td>
<td>$-1.15^{+0.23}_{-0.28}$</td>
<td>$-0.55^{+1.12}_{-1.17}$</td>
</tr>
<tr>
<td>$\alpha\Lambda$CDM</td>
<td>$73.8^{+2.5}_{-2.6}$</td>
<td>0.28</td>
<td>0.67</td>
<td>0.11</td>
<td>$-1$</td>
<td>0</td>
</tr>
<tr>
<td>$\omega$CDM</td>
<td>$77.4^{+2.5}_{-2.6}$</td>
<td>0.28</td>
<td>0.45</td>
<td>0.17</td>
<td>$-1.5^{+0.23}_{-0.28}$</td>
<td>$-0.52^{+1.12}_{-1.17}$</td>
</tr>
<tr>
<td>$w_0 w_a$CDM</td>
<td>$77.4^{+2.5}_{-2.6}$</td>
<td>0.28</td>
<td>0.45</td>
<td>0.17</td>
<td>$-1.5^{+0.23}_{-0.28}$</td>
<td>$-0.31^{+1.12}_{-1.17}$</td>
</tr>
</tbody>
</table>

Note. Reported values are medians, with errors corresponding to the 16th and 84th percentiles.

5.4 Calibrating Type Ia supernovae distances with time-delay cosmography

The distance ladder method uses local distance indicators (e.g. Cepheid variables, TRGB) to calibrate the absolute distances to type Ia SNe. In principle, any absolute distance measurement can be used to anchor the distance scale to SNe. The inverse distance ladder method uses distances measured from baryon acoustic oscillations (BAO) in this way (e.g. Aubourg et al. 2015; Cuesta et al. 2015; Macaulay et al. 2019).

It is also possible to anchor SNe distances using either angular diameter distances ($D_A$) to lens galaxies (e.g. Jee et al. 2019; Wojtak & Agnello 2019) or $D_L$ (e.g. Collett, Montanari & Rasanen 2019; Liao et al. 2019; Taubenberger et al. 2019). This can be used as a complementary probe of $H_0$ or the sound horizon, $r_\text{s}$ (Arendse et al. 2019a,b), that is nearly insensitive to the assumed cosmology.

We follow the methodology of Taubenberger et al. (2019), using the combined $D_L$ and $D_A$ measurements from the six lenses analysed by H0LiCOW (Section 3.7) to anchor measurements of type Ia SNe from the ‘joint light-curve analysis’ (JLA) sample of Betoule et al. (2014). For comparison, we also consider the Pantheon type Ia SNe sample (Scolnic et al. 2018). We use the MONTEPYTHON v3.1 MCMC sampling package (Audren et al. 2013; Brinckmann & Lesgourgues 2018), its associated CLASS code (Lesgourgues 2011), and the JLA and Pantheon SNe samples implemented within MONTEPYTHON, to combine with our lensing distance measurements and sample cosmological parameters.

We consider six cosmological models that are listed in part of Table 5: ΛCDM, $\alpha\Lambda$CDM, $w$CDM, $w_0 w_a$CDM, $\omega$CDM, and $w_0 w_a$CDM. For the first four cosmological models, we adopt the same uniform prior ranges for the cosmological parameters as in the top part of Table 5 (i.e. same priors for $\Omega_{CDM}$, $\Omega_{\Lambda}$CDM, $\Omega_{DE}$CDM, and $\omega$CDM, respectively). For ourCDM and $w_0 w_a$CDM, we adopt the same priors for $w$ and $\{w_0, w_a\}$ as those in $w$CDM and $w_0 w_a$CDM, respectively, with the remaining parameters ($H_0$, $\sum m_\nu$, $\Omega_k$, and $\Omega_{DE}$) having the same priors as in $\alpha\Lambda$CDM.
and with the error bar showing the 16th and 84th percentiles. In the Pantheon (red diamonds) samples. The points represent the median, SNe in Table 8 are less sensitive to cosmological models, as shown in Fig. 11. For the six cosmological models probed in Table 8, the $H_0$ values range from $\sim 73 - 78$ km s$^{-1}$ Mpc$^{-1}$, irrespective of the SNe sample. The tension with Planck in flat $\Lambda$CDM is still $>3\sigma$, similar to our result from time-delay cosmography alone.

We also repeat the JLA analysis using only the marginalized $P(D_{\Delta s})$ from the six lenses as constraints, i.e. omitting the information from $D_d$. This allows us to assess the information content on $H_0$ from the lensing distances and the added value of measuring $D_d$ in addition to $D_{\Delta s}$. Using only $P(D_{\Delta s})$, we find that the $H_0$ values are very similar to values in Table 8 (within $0.5$ km s$^{-1}$ Mpc$^{-1}$), and the uncertainties are also only slightly larger (by at most $0.5$ km s$^{-1}$ Mpc$^{-1}$). Therefore, most of the cosmological information, particularly $H_0$, is encapsulated in our $D_{\Delta s}$ measurements that are substantially more precise than $D_d$ measurements. Nonetheless, future spatially resolved kinematics of the lens galaxy could help tighten the constraints on $D_d$, providing more leverage on cosmological parameters (Shajib, Treu & Agnello 2018; Yıldırım, Suyu & Halkola 2019).

6 TENSION BETWEEN EARLY- AND LATE-UNIVERSE PROBES OF $H_0$

As the tension between different probes of $H_0$ began to emerge in recent years, a natural direction to look toward in order to resolve this apparent discrepancy has been to examine potential sources of systematic error in the various methods. In addition to exploring possible systematics in the Planck analysis and those based on type Ia SNe calibrated by the distance ladder, having multiple independent probes has proven to be a crucial step in checking these results.

The latest H0LiCOW results presented here, analysed blindly with respect to cosmological parameters, are the most precise constraints on $H_0$ from time-delay cosmography to date, and are independent of both CMB probes (i.e. Planck) and other late-Universe probes such as SH0ES. Our results for a flat $\Lambda$CDM cosmology are in 3.1 $\sigma$ tension with Planck. In combination with the latest SH0ES result (Riess et al. 2019), we find a 5.3 $\sigma$ tension between late-Universe determinations of $H_0$ and Planck (Fig. 12). Other independent methods anchored in the early Universe, such as the analysis of Abbott et al. (2018b) using a combination of clustering and weak lensing, BAO, and big bang nucleosynthesis (BBN), give similar results to Planck. Although the Abbott et al. (2018b) method, as well as the inverse distance ladder, combine measurements from both the early and late Universe, the inferred $H_0$ is ultimately set by the sound horizon at recombination, which comes from early-Universe physics.

Given the tension shown here, it is becoming difficult to reconcile the $H_0$ discrepancy by appealing to systematic effects. While systematics, especially ‘unknown unknowns’, still cannot be entirely ruled out and should continue to be explored, recent work has only heightened the tension. There also appears to be a growing dichotomy when the different $H_0$ probes are split into those anchored by the early-Universe (i.e. CMB), which favour a lower $H_0$, and those based on late-Universe probes, which favour a higher $H_0$ (e.g. Verde et al. 2019).

As this tension between early- and late-Universe probes continues to grow, we must examine potential alternatives to the standard flat $\Lambda$CDM model. This would be a major paradigm shift in modern cosmology, requiring new physics to consistently explain all of the observational data. We have explored some possible extensions to flat $\Lambda$CDM in Section 5, including spatial curvature, time-varying dark energy (e.g. Di Valentino, Linder & Melchiorri 2018), and modified neutrino physics such as sterile neutrinos (e.g. Wyman et al. 2014; Gelmini, Kusenko & Takhisov 2019) or self-interacting neutrinos at early times (e.g. Kreisch, Cyr-Racine & Doré 2019). Other possible new physics to resolve the discrepancy include an early dark energy component to the Universe that later decays (e.g. Agrawal et al. 2019; Alexander & McDonough 2019; Aylor et al. 2019; Lin et al. 2019; Poulin et al. 2019), primordial non-Gaussianity (e.g. Adhikari & Huterer 2019), decaying dark matter (e.g. Pandey, Karwal & Das 2019; Vattis, Koushiappas & Loeb 2019), and fifth forces (e.g. Desmond, Jain & Sakstein 2019).

7 SUMMARY

We have combined time-delay distances and angular diameter distances from six lensed quasars in the H0LiCOW sample to achieve the highest-precision probe of $H_0$ to date from strong lensing time...
Planck (Planck Collaboration 2018)
DES+BAO+BBN (Abbott et al. 2018)
SH0ES (Riess et al. 2019)
H0LiCOW 2019 (this work)
Late Universe (SH0ES + H0LiCOW)

Figure 12. Comparison of $H_0$ constraints for early- and late-Universe probes in a flat $\Lambda$CDM cosmology. The early-Universe probes shown here are from Planck (orange; Planck Collaboration VI 2018b) and a combination of clustering and weak lensing data, BAO, and big bang nucleosynthesis (grey; Abbott et al. 2018b). The late-Universe probes shown are the latest results from SH0ES (blue; Riess et al. 2019) and H0LiCOW (red; this work). When combining the late-Universe probes (purple), we find a 5.3\sigma tension with Planck.

Despite efforts to explore and reduce systematic errors in the various methods, the growing tension between early- and late-Universe probes of $H_0$ has only continued to heighten. If unresolved, this tension may force the rejection of the flat $\Lambda$CDM model in favour of a model with non-zero dark energy.

delays. Five of the six lenses are analysed blindly with respect to the cosmological parameters of interest. Our main results are as follows:

(i) We find $H_0 = 73.3^{+1.7}_{-1.8}$ km s$^{-1}$ Mpc$^{-1}$ for a flat $\Lambda$CDM cosmology, which is a measurement to a precision of 2.4 per cent. This result is in agreement with the latest results from measurements of type Ia SNe calibrated by the distance ladder (Riess et al. 2019) and in 3.1\sigma tension with Planck CMB measurements (Planck Collaboration VI 2018b).

(ii) Our constraint on $H_0$ in flat $\Lambda$CDM is completely independent of and complementary to the latest results from the SH0ES collaboration, so these two measurements can be combined into a late-Universe constraint on $H_0$, Together, these are in tension with the best early-Universe (i.e. CMB) determination of $H_0$ from Planck at a significance of 5.3\sigma.

(iii) We check that the lenses in our sample are statistically consistent with one another by computing Bayes factors between their $H_0$ PDFs. We find that all six lenses are pairwise consistent (i.e. $F > 1$), indicating that we are not underestimating our uncertainties and are able to control systematic effects in our analysis.

(iv) We compute parameter constraints for cosmologies beyond flat $\Lambda$CDM. In an open $\Lambda$CDM cosmology, we find $\Omega_k = 0.26^{+0.17}_{-0.28}$ and $H_0 = 74.4^{+2.1}_{-2.3}$ km s$^{-1}$ Mpc$^{-1}$, which is still in tension with Planck, suggesting that allowing for spatial curvature cannot resolve the discrepancy. In a flat $w$CDM cosmology, we find $H_0 = 81.6^{+4.9}_{-5.3}$ km s$^{-1}$ Mpc$^{-1}$ and $w = -1.90^{+0.56}_{-0.41}$. In a flat $w_0w_a$CDM cosmology, we find $H_0 = 81.3^{+5.1}_{-5.4}$ km s$^{-1}$ Mpc$^{-1}$, but are unable to place meaningful constraints on $w_0$ and $w_a$.

(v) We combine our constraints with Planck, including CMB weak lensing and BAO constraints. Although time-delay cosmography is primarily sensitive to $H_0$, with only a weak dependence on other cosmological parameters, the constraints are highly complementary to other probes such as Planck, CMB weak lensing, and BAO. We test the open $\Lambda$CDM and $w$CDM cosmologies, as well as cosmologies with variable effective neutrino species and/or sum of neutrino masses, and a $w$CDM cosmology with a time-varying $w$. The full parameter constraints for these models when combining H0LiCOW and Planck are given in Table 7.

(vi) We use the distance measurements from time-delay cosmography to calibrate the distance scale of type Ia SNe from the JLA and Pantheon samples. This provides a probe of $H_0$ that is less dependent on the assumed cosmological model, in comparison to the constraints from lenses alone. We find median $H_0$ values ranging from $\sim 73$ to 78 km s$^{-1}$ Mpc$^{-1}$ for a range of cosmologies. The tension with Planck for a flat $\Lambda$CDM cosmology is still $>3\sigma$, similar to the result from time-delay cosmography alone.
of new physics, which would dramatically alter our understanding of the Universe.

While considering the possibility of new physics, we are also continuing to improve the constraints from time-delay cosmography. The current sample of six H0LiCOW systems is already the best-studied sample to date, and a number of additional lenses are being observed with high-resolution imaging (e.g. Shajib et al. 2019a) and monitored by COSMOGRAIL. Moving into the future, many new lensed quasars are being discovered in large imaging surveys (e.g. Agnello et al. 2015, 2018a,b; Anguita et al. 2018; Lemon et al. 2018; Treu et al. 2018; Lemon, Auger & McMahon 2019). A sample of ∼40 lenses is needed to constrain $H_0$ to the ∼1 per cent level (Jee et al. 2016; Shajib et al. 2019a), which will be attainable in the near future.

ACKNOWLEDGEMENTS

We thank the referee, whose suggestions were helpful in improving the clarity of this paper. We thank Chiara Spinnelli, Malte Tewes, and Akın Yıldırım for their contributions to the H0LiCOW project. We thank Lodovico Coccato and Johan Richard for their help with H0 LiCOW and COSMOGRAIL. Moving into the future, many new lensed quasars are being discovered in large imaging surveys (e.g. Shajib et al. 2016; Shajib et al. 2019a), which will be attainable in the near future.

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Universities for Research in Astronomy, Inc., under NASA contract NAS 5-26555. These observations are associated with programs HST-GO-9375, HST-GO-9744, HST-GO-10158, HST-GO-12889, and HST-14254. Support for programmes HST-GO-10158 HST-GO-12889 HST-14254 was provided to members of our team by NASA through a grant from the Space Telescope Science Institute, which is operated by the Association of Universities for Research in Astronomy, Inc., under NASA contract NAS 5-26555. This research made use of ASTROPY, a community-developed core PYTHON package for Astronomy (Astropy Collaboration 2013, 2018). This research made use of MATPLOTLIB, a 2D graphics package used for PYTHON (Hunter 2007). This research made use of EMCEE, a PYTHON implementation of an affine invariant MCMC ensemble sampler (Foreman-Mackey et al. 2013).
APPENDIX: QUANTIFYING THE TREND OF $H_0$ WITH $z_D$ AND $D_A$.

There is an apparent trend of decreasing $H_0$ inferred from the individual lenses as a function of increasing lens redshift, which is shown in the left-hand panel of Fig. A1. The significance of this correlation can be assessed by testing against the null hypothesis, in which the measured $H_0$ values are uncorrelated with the lens redshift. To do so, we draw sets of six mock $H_0$ values, using each lens' own uncertainty probability distribution centred around the median joint inference obtained in flat $\Lambda$CDM ($H_0 = 73.3^{+1.7}_{-1.8}$ km s^{-1} Mpc^{-1}). We then fit a linear regression through each mock set. Associating a weight to the mock value from each lens is done according to the following scheme: we first rescale the uncertainties’ probability distributions so that their maximum value equal one. Next, we compute the area under each rescaled distribution, then rescale the areas by their median. Finally, we take the inverse square of the areas as weight for each mock measurement. The slope of the regression is taken as our measurement of the correlation. We create 10^5 sets of mock values, for which we find a negative slope. We find that the slope of the data deviates from the mock slope distribution. We also observe a correlation between $D_A$ and $H_0$ (Fig. A1, right-hand panel) that deviates from the null hypothesis at a similar significance level of 1.8$\sigma$. 

Figure A1. $H_0$ constraints for the individual H0LiCOW lenses as a function of lens redshift (left) and time-delay distance (right). The trend of smaller $H_0$ value with increasing lens redshift and with increasing $D_{\Delta t}$ has significance levels of 1.9$\sigma$ and 1.8$\sigma$, respectively.