



# Structure Formation Lecture 2

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# The Plan

- Yesterday:

- ★ Quick review of the Linear Power Spectrum and Growth of Fluctuations in the Linear Regime

- ★ Basics of Non-Linear Structure Formation; Spherical Collapse

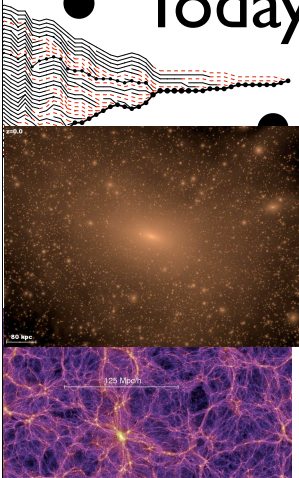
- ★ Abundance of Dark Matter Halos (The “Mass Function”)

- Today:

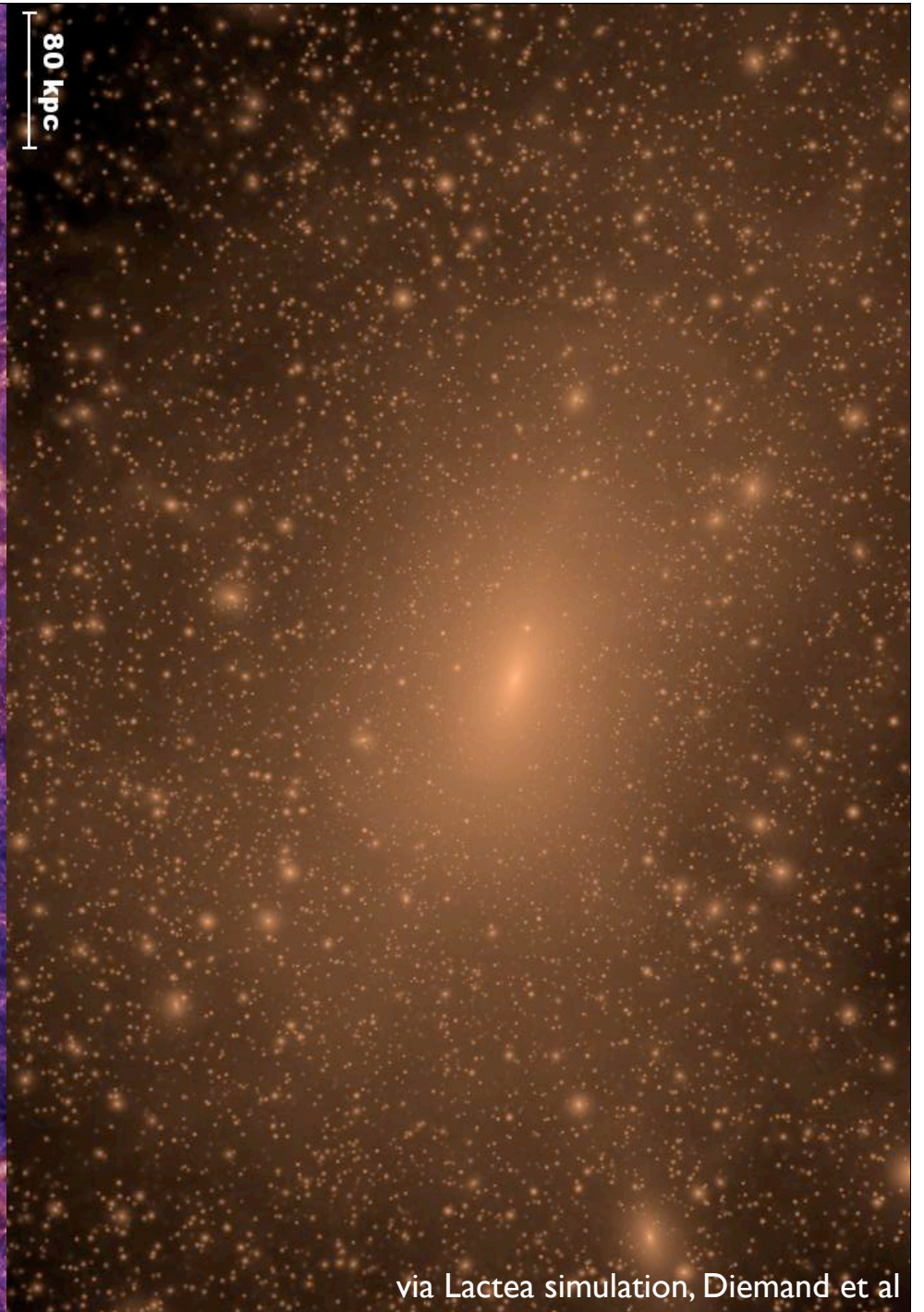
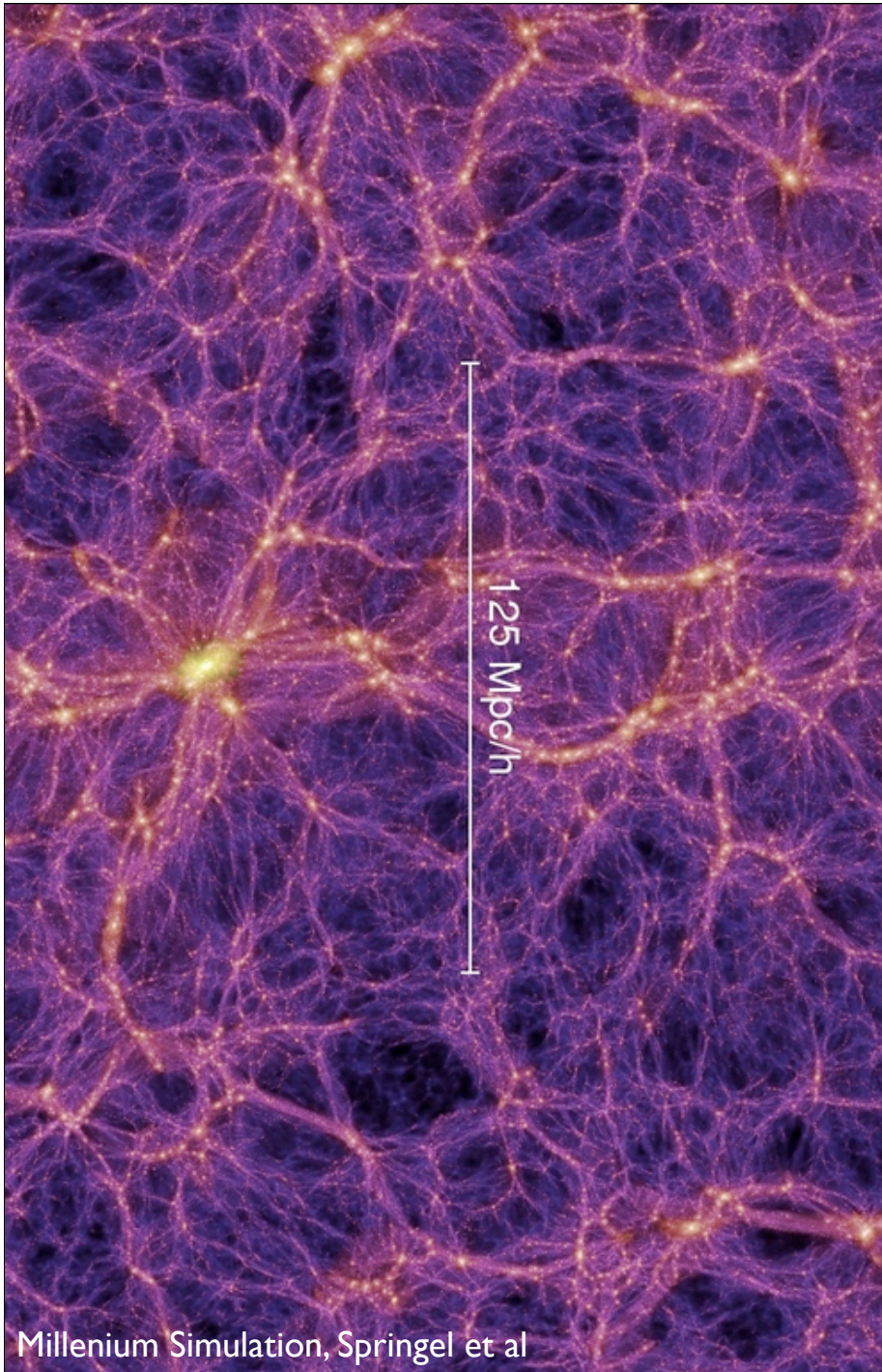
Growth, and Structure of Dark Matter Halos

Dark Matter Substructure

Clustering of Dark Matter, Halos, & Galaxies









# simulating the Universe

- choose a cosmological model ( $\Omega_m, \Omega_\Lambda, \Omega_b, h, n_s$ , dark matter, etc)
- choose a computational set up (box size, dynamic range, what physics to include)
- find the linear  $P(k)$
- set up a random or constrained realization of  $P(k)$  in the linear regime ( $200 < z < 30$ ) in the chosen box
- find yourself a computer. the bigger the better!
- follow the evolution of dark matter using particle N-body methods
- optionally, follow the evolution of the gas by numerically solving hydrodynamic equations
- optionally, add sink and source terms to hydro equations, modeling heating and cooling of the gas, star formation, etc.. (“subgrid physics”)
- evolve to the redshift of interest





500 Mpc/h



A visualization of the cosmic web, showing a dense network of filaments and nodes. The filaments are colored in shades of purple and blue, with brighter yellow and orange spots indicating regions of higher density or galaxy clusters. A horizontal scale bar is positioned in the center of the image, with the text "500 Mpc/h" written above it. The scale bar consists of a horizontal line with short vertical tick marks at each end.

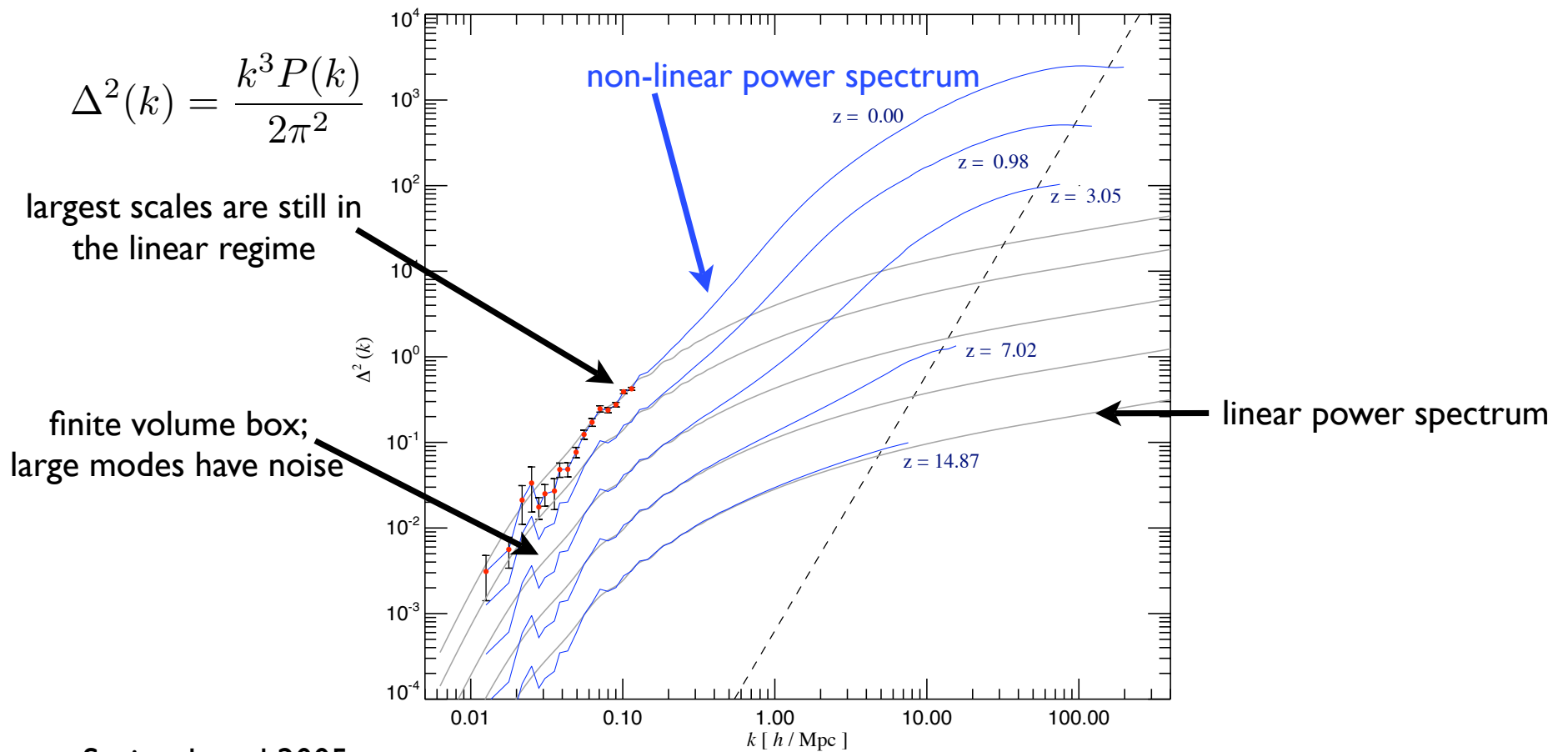
500 Mpc/h





**13.3960**

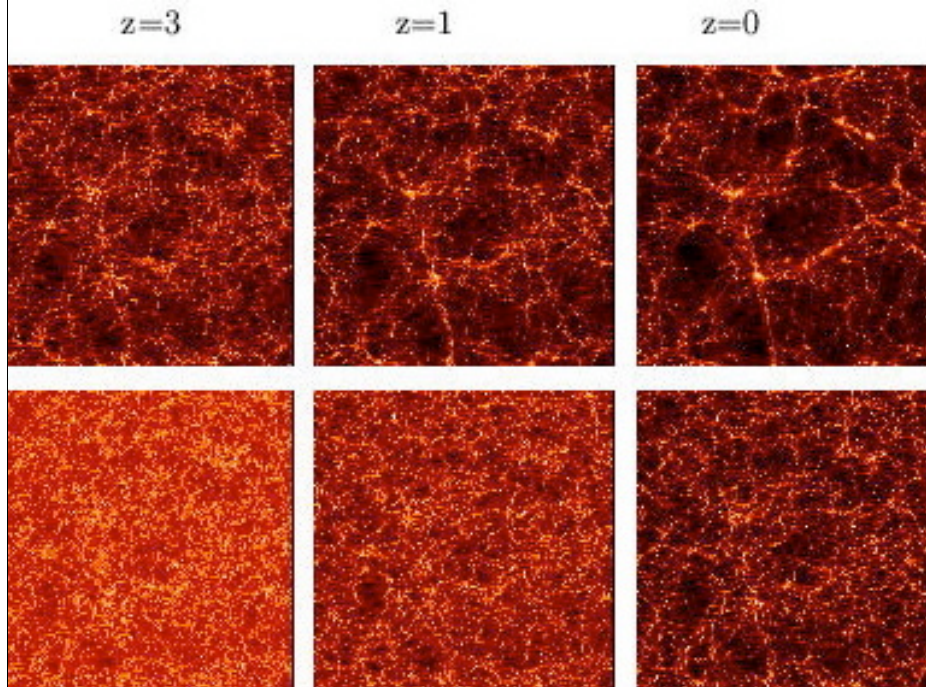
# evolution of the matter power spectrum



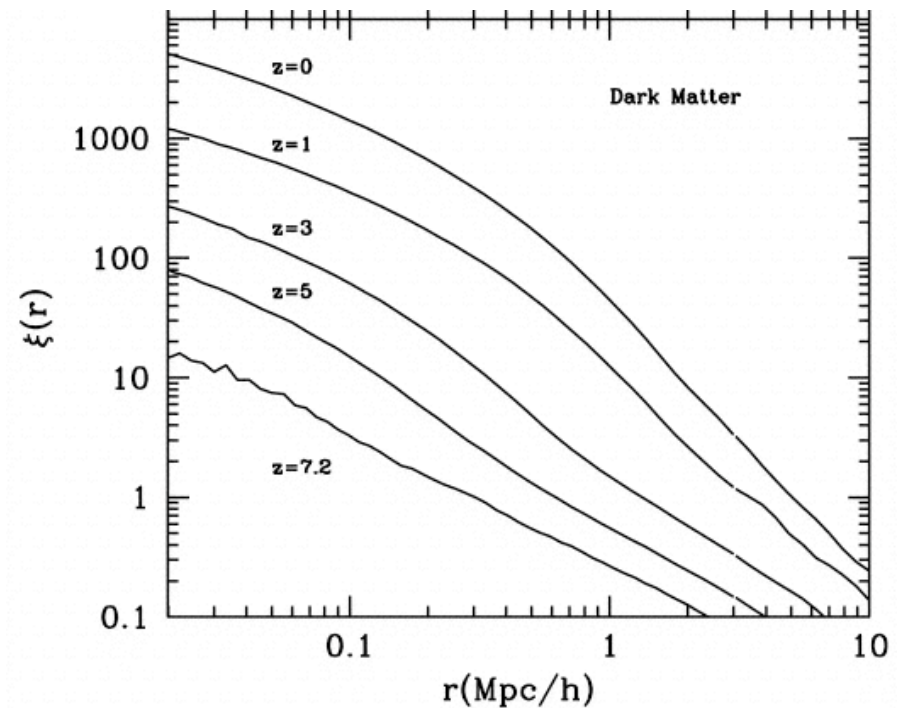
Springel et al 2005



# evolution of dark matter clustering



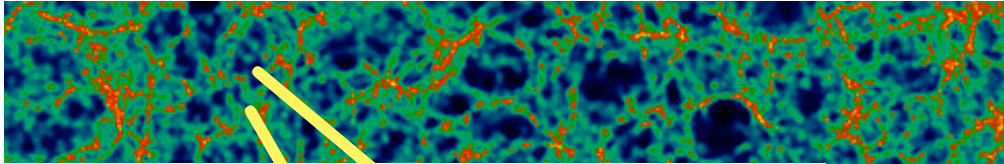
- evolves rapidly with redshift
- 2PCF not a power law; has a feature at the scale of halos
- evolution is a strong function of matter density and dark energy



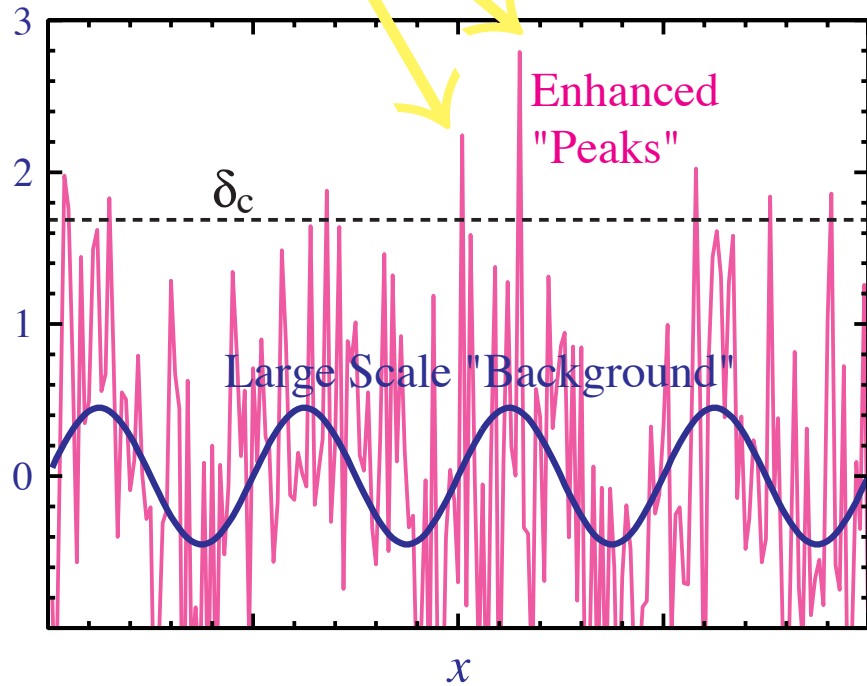
Colin et al 1999

# halo formation in peaks

first sites of halo formation



first sites of snowfall



Gaussian  
fluctuations on  
various scales



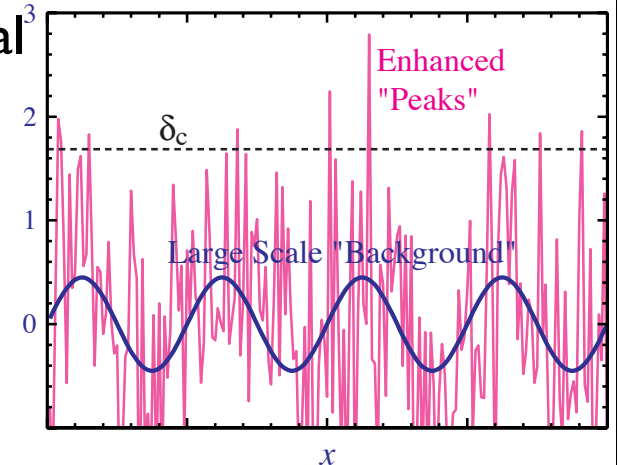
# halo bias

- if halos are formed without regard to the underlying density, then

$$\frac{\delta n_h}{n_h} = \frac{\delta \rho}{\rho}$$

- but spherical collapse model indicates that the probability of forming a halo depends on the initial density field: large scale density acts as a background enhancement
- halos are “biased” tracers of the background dark matter field. bias can be calculated from spherical collapse and the form of the mass function

$$\frac{\delta n_M}{n_M} = [1 + b(M)] \delta$$



# halo bias

eg. Mo & White 1996  
Sheth, Mo & Tormen 2001  
Zentner 2007

- the relative abundance of halos in dense regions compared to halos in the background is

$$\delta_{\text{halo}}^{\text{L}} = \frac{\mathcal{N}(M|\delta_0, S_0)}{(dn(M)/dM)V_0} - 1$$

$$\nu \equiv \delta_c / \sigma(M)$$

- to first order,

$$\delta_{\text{halo}}^{\text{L}} = \frac{\nu^2 - 1}{\delta_c} \delta_0,$$

$$\delta_{\text{halo}} = \left(1 + \frac{\nu^2 - 1}{\delta_c}\right) \delta$$

$$\equiv b_{\text{h}} \delta.$$

- for Press-Schechter mass function,

$$n_M \propto \nu \exp(-\nu^2/2)$$

$$b(M) = 1 + \frac{\nu^2 - 1}{\delta_c}$$

- improved by Sheth-Tormen mass function

a, p fit to sims

$$\nu f(\nu) = A \left(1 + \frac{1}{\nu^p}\right) \left(\frac{\nu'}{2}\right)^{1/2} \frac{e^{-\nu'/2}}{\sqrt{\pi}},$$

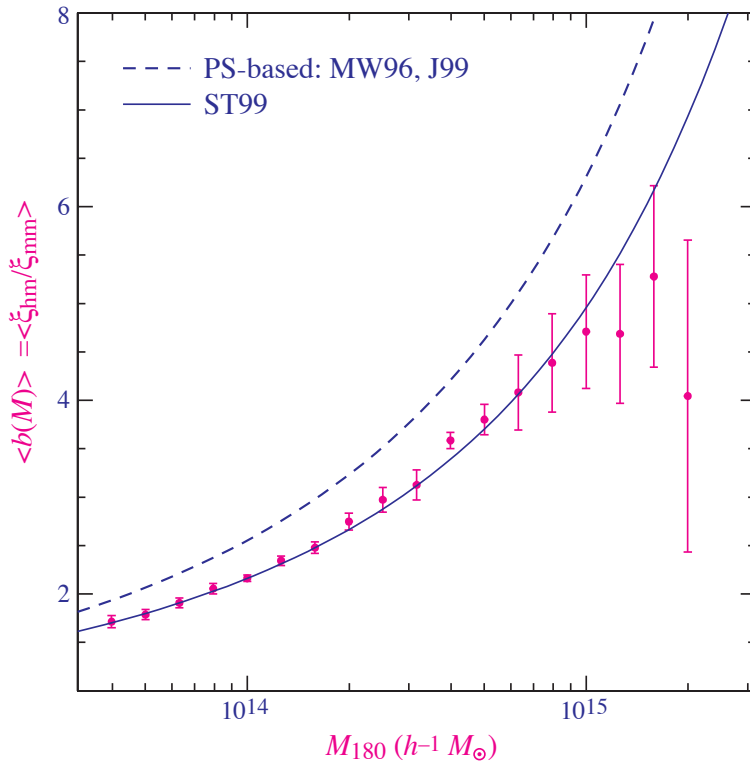
$$b(M) = 1 + \frac{a\nu^2 - 1}{\delta_c} + \frac{2p}{\delta_c [1 + (a\nu^2)^p]}$$

in general a given model should simultaneously give b(M) and n(M)

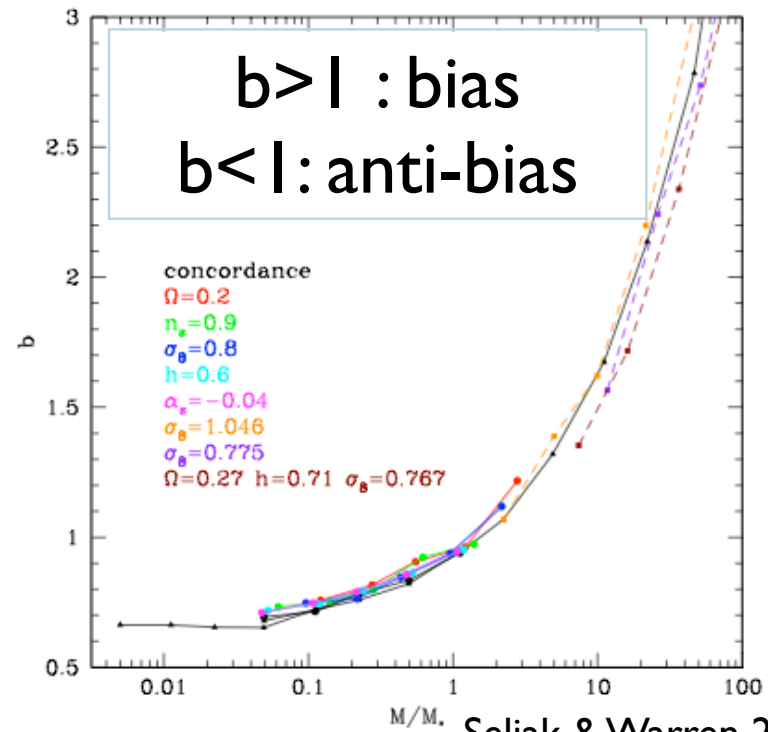


# halo bias in simulations

$$\xi_h = b^2 \xi_{DM}$$



Hu & Kravtsov 2002



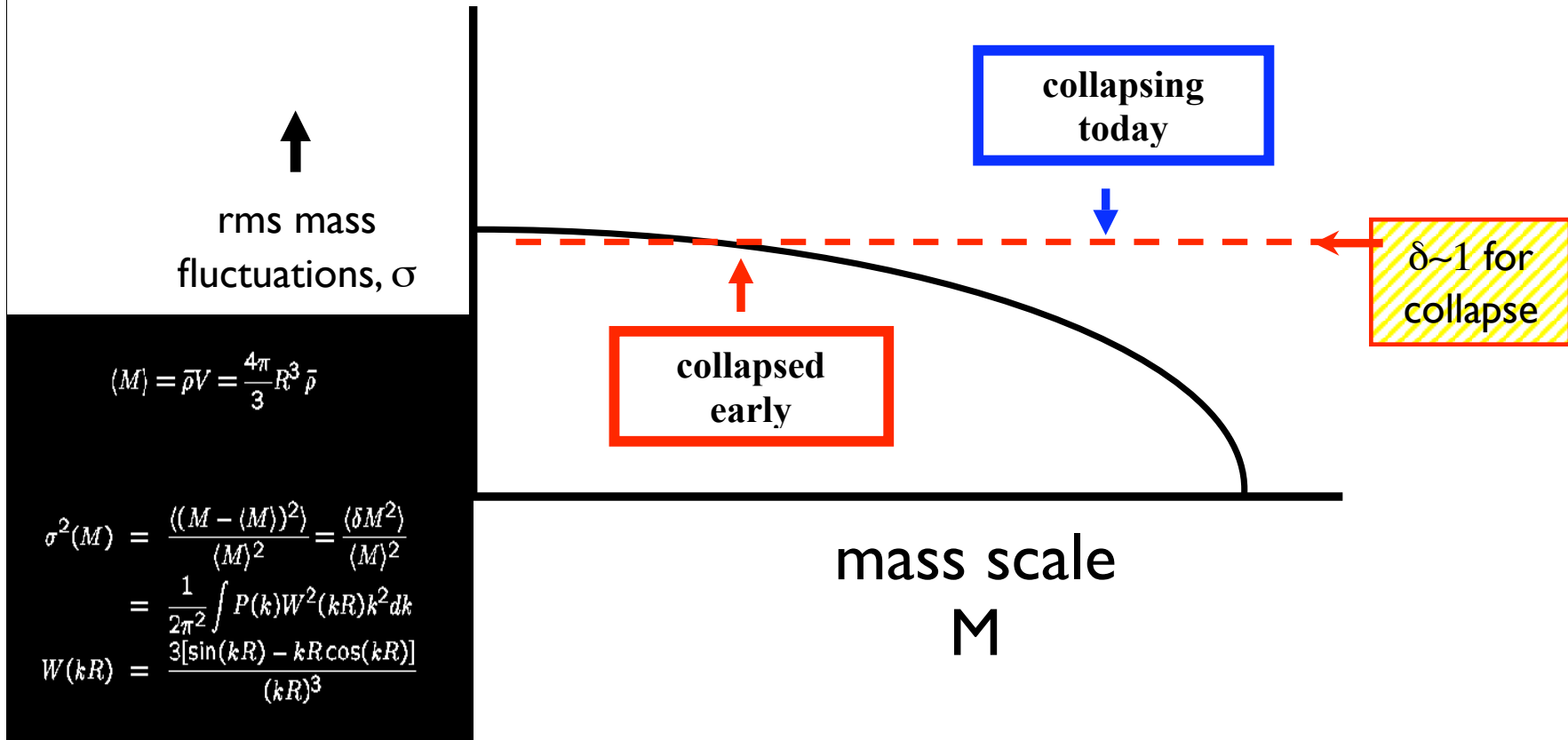
Seljak & Warren 2004

see also

Mo & White 1996; Sheth & Tormen 1999,  
Sheth, Mo & Tormen 2001, etc.

$$\nu \equiv \delta_c / \sigma(M)$$

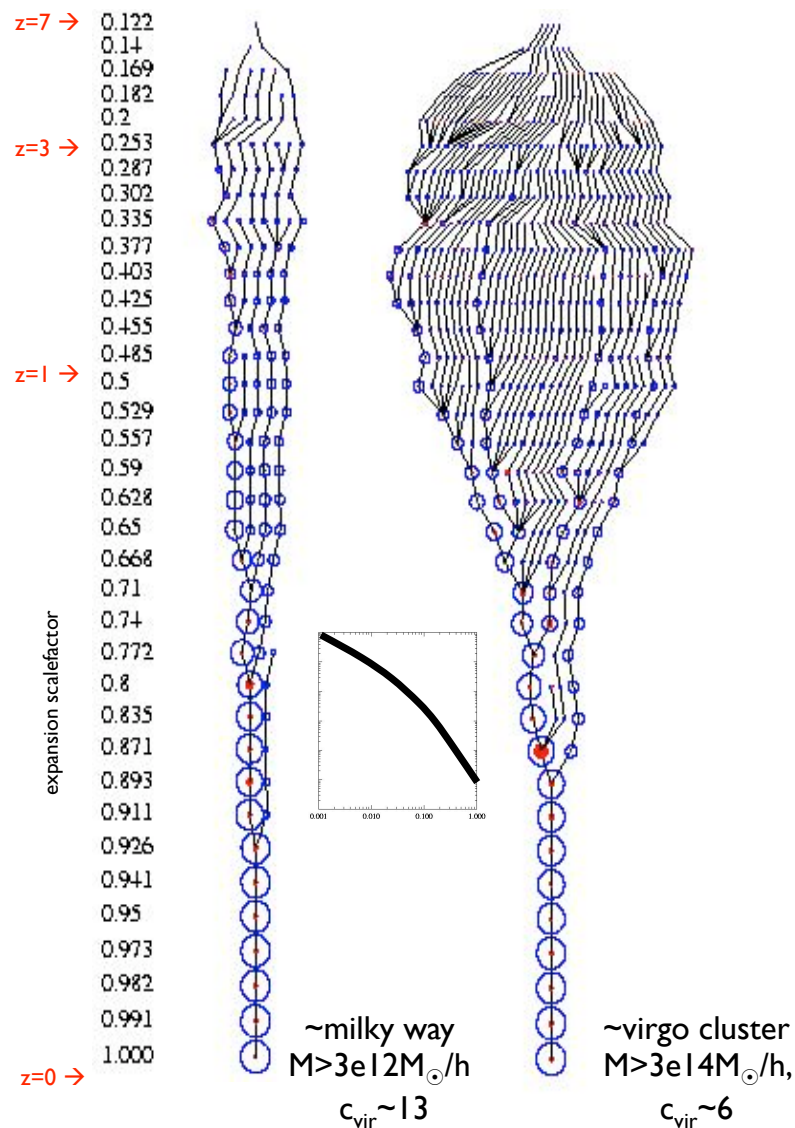
$$\sigma(M_\star) = \delta_c$$



high peaks are rarer and more clustered

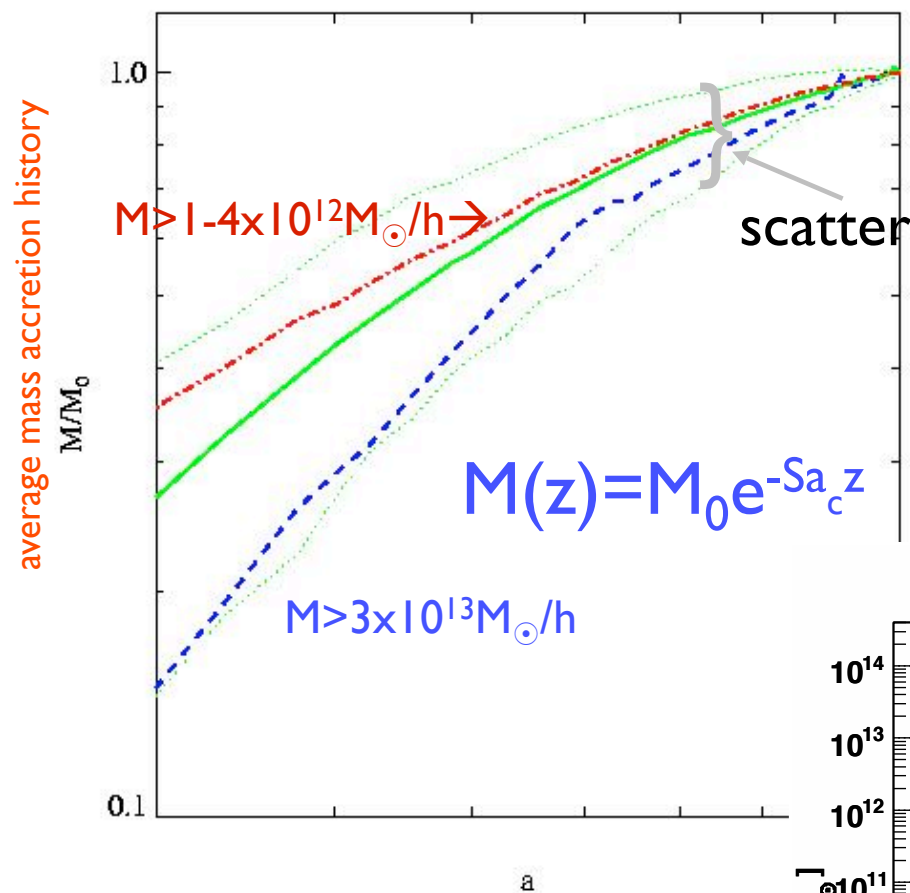


# halo merger histories



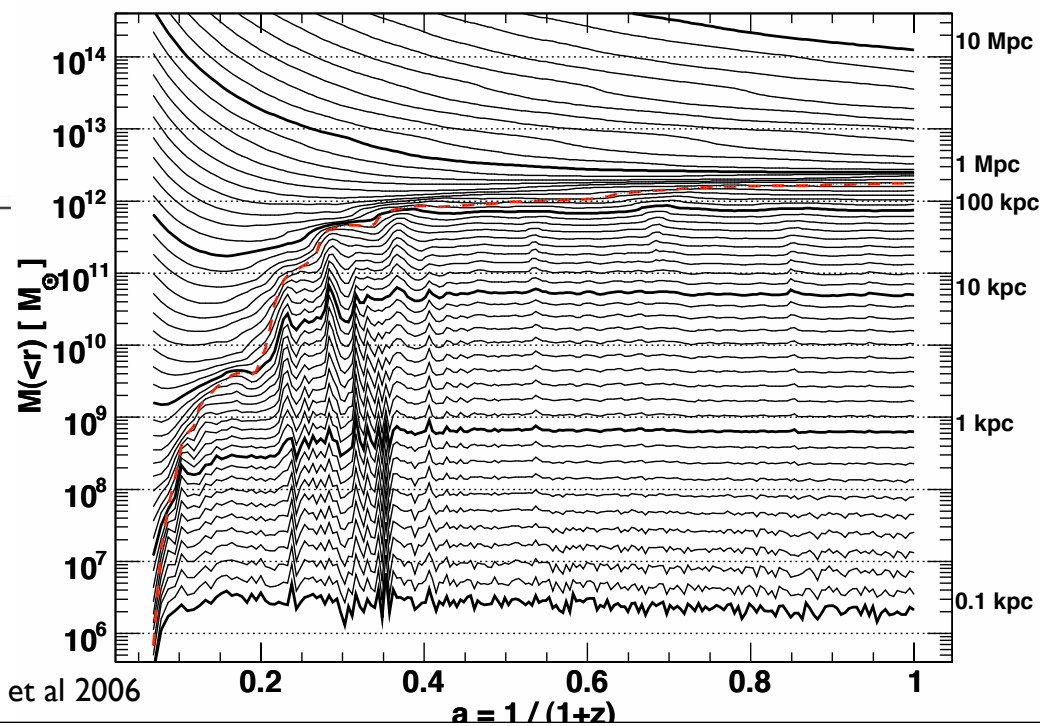
- can extract merger histories from simulations
- or get merger histories analytically from “Extended Press-Schechter”
- PS: mass functions
- EPS: predicts the probability of having a halo of mass  $M$  with progenitor  $M_1$ .

Wechsler et al 2002



average MAH

individual MAH

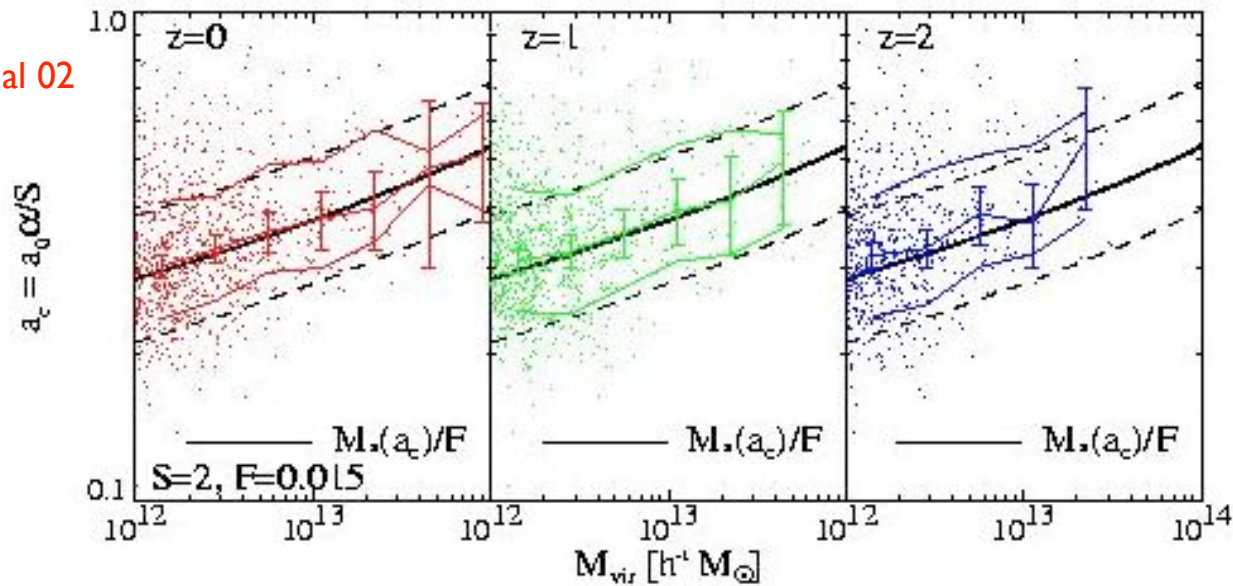


Diemand et al 2006



# $a_c(M, z)$

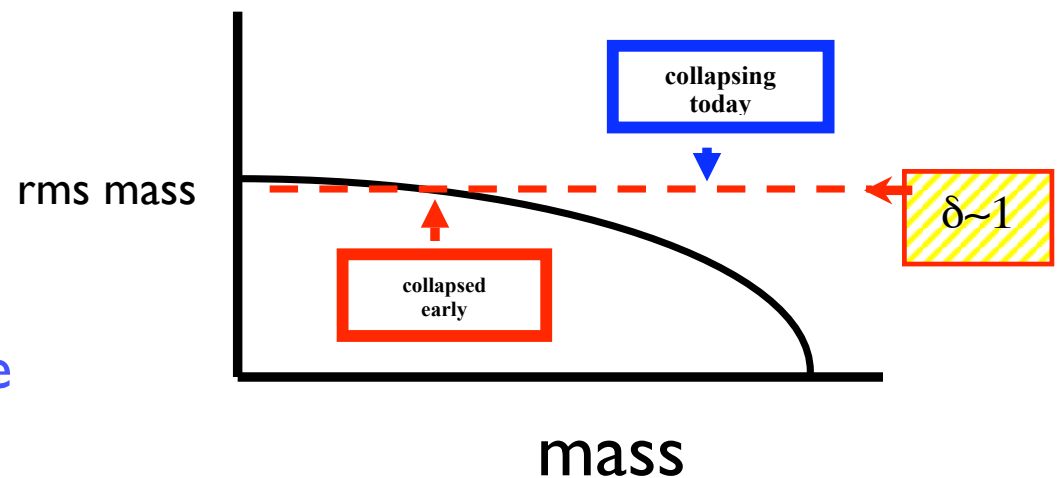
RW et al 02



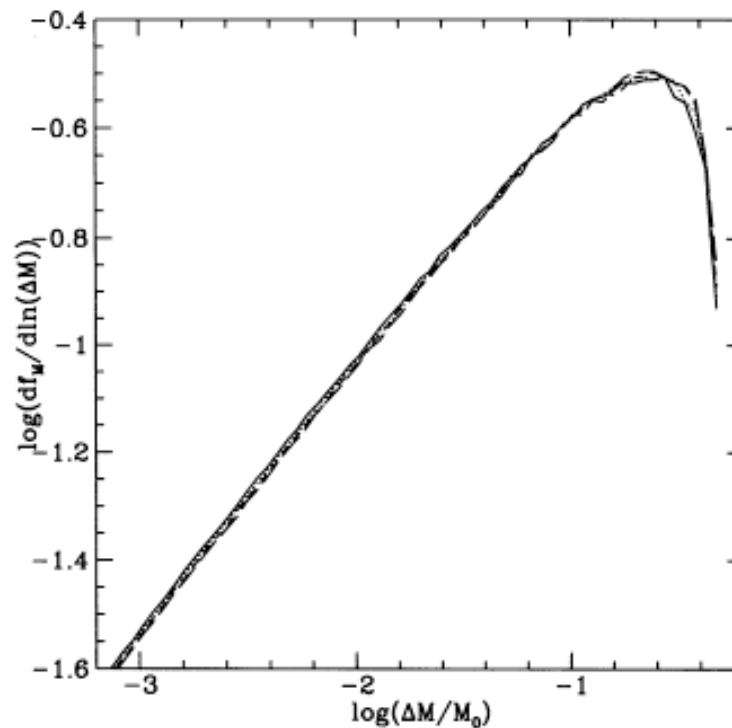
} scatter is  
0.13 in  $\log_{10} a_c$

- formation time is related to the mass fluctuation spectrum.
- formation time is measured here as the time when it had a given accretion rate, but this is equivalent to a formation time defined as the time when  $FM = M^*$

$$\sigma[M \star (a)] = \delta_c$$



# how is the mass accreted?

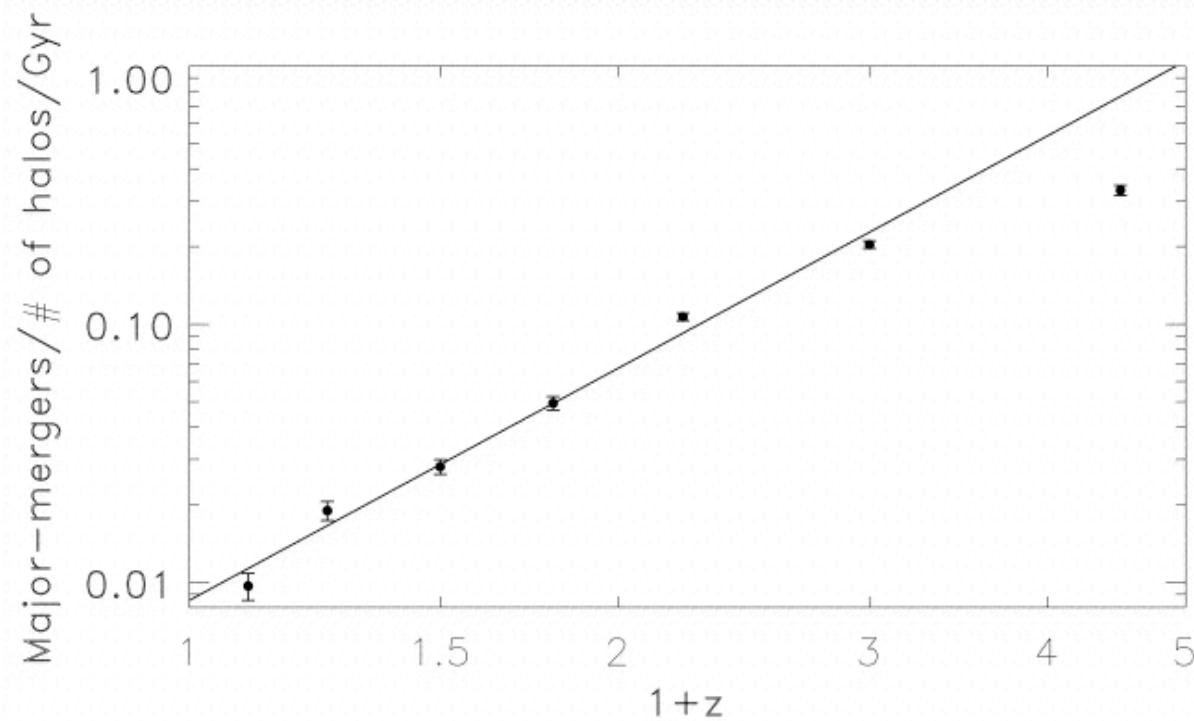


most mass  
accreted in halos  
~ 10-30% of the  
host

**Figure 12.** The fraction of mass accreted in haloes of mass  $\Delta M$  by haloes of given current mass  $M_0$ , since time  $t_t$ , for power-law power spectra with  $n = -2$  (solid curve),  $n = -1$  (dotted),  $n = 0$  (short-dashed) and  $n = 1$  (long-dashed). Curves are obtained from Monte Carlo simulations of halo merger histories, with the parameters the same as in Fig. 9.



# Merger rate of DM halos



merger rate goes as  $(1+z)^3$

# formation history summary

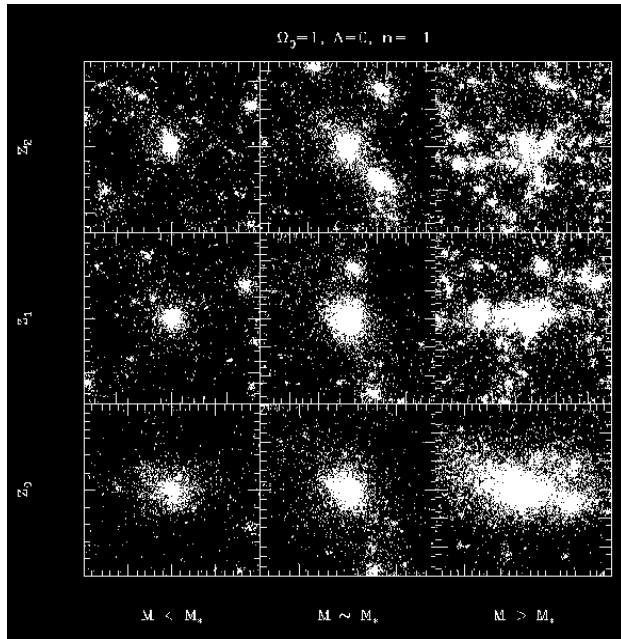
- HSF implies small halos form first and merge into bigger halos
- halo merger rate declines with  $z$ .



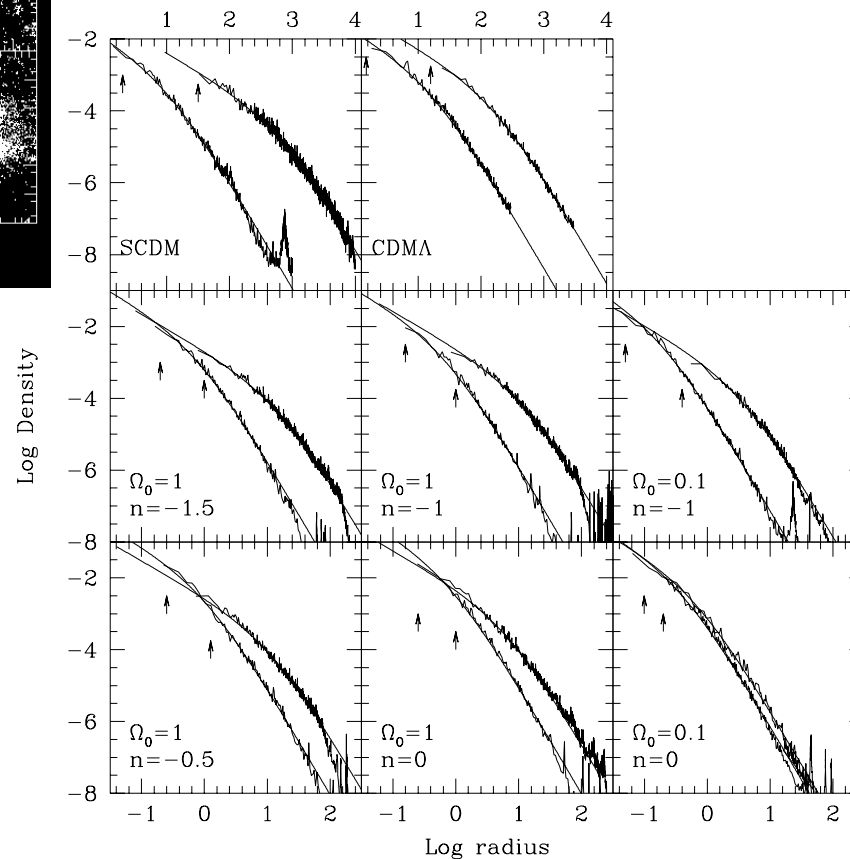
# halo density profiles

Navarro, Frenk & White 1996, 1997

Also:  
 Dubinsk 1991,  
 Moore et al 1999  
 Fukushige & Makino 1999  
 Klypin 2001  
 Bullock 2001  
 Jing & Suto 2001  
 Power et al 2003  
 Navarro et al 2004  
 Maccio et al 2006  
 Neto et al 2007...



dark matter halos in  
 N-body simulations  
 found to have a  
 roughly 'Universal'  
 density profile



# halo density profiles

- roughly self-similar form:

$$M_{\text{vir}} \equiv \frac{4\pi}{3} \Delta_{\text{vir}} \rho_b R_{\text{vir}}^3$$

small radius

$$\rho(r) \sim \frac{1}{r^3}$$

large radius

$$\rho(r) \sim \frac{1}{r^\alpha} \quad \alpha \sim 0.7 - 1.5$$

- convenient parameterization:

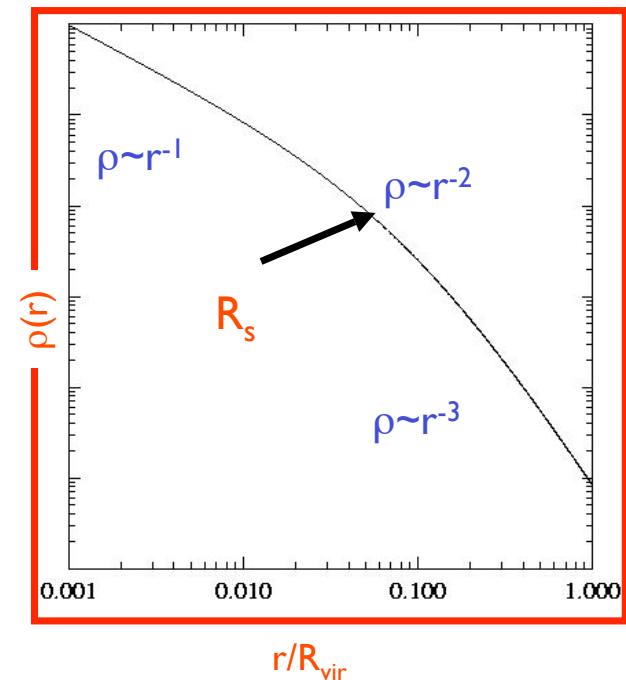
$$\frac{\rho(r)}{\rho_{\text{crit}}} = \frac{\delta_c}{(r/R_s)(1 + r/R_s)^2}$$

Navarro, Frenk & White 1996, 1997(NFW)

- concentration parameter:

$$c_{\text{vir}} \equiv \frac{R_{\text{vir}}^*}{R_s}$$

\* virial radius with respect to the background density;  $\Delta_{\text{vir}}=337$  at  $z=0$

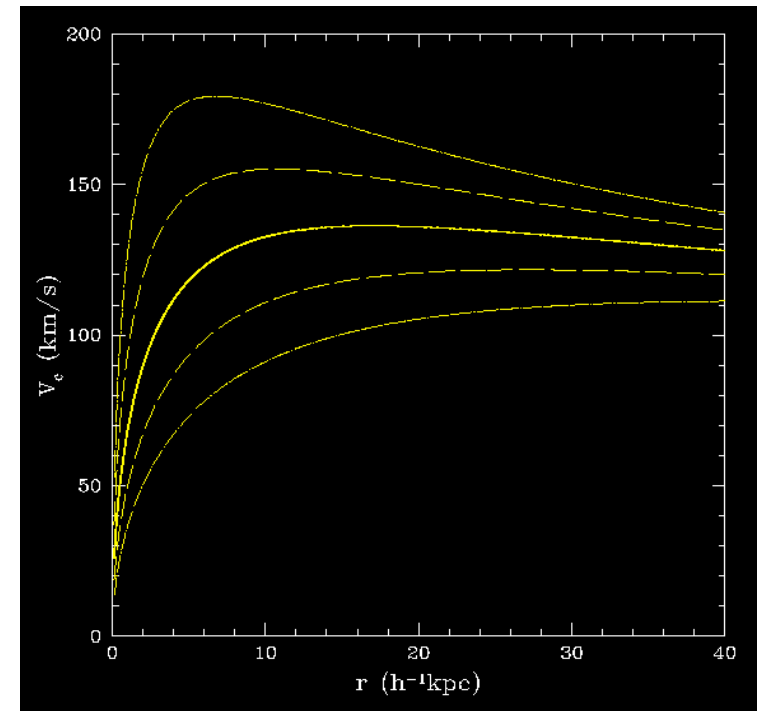
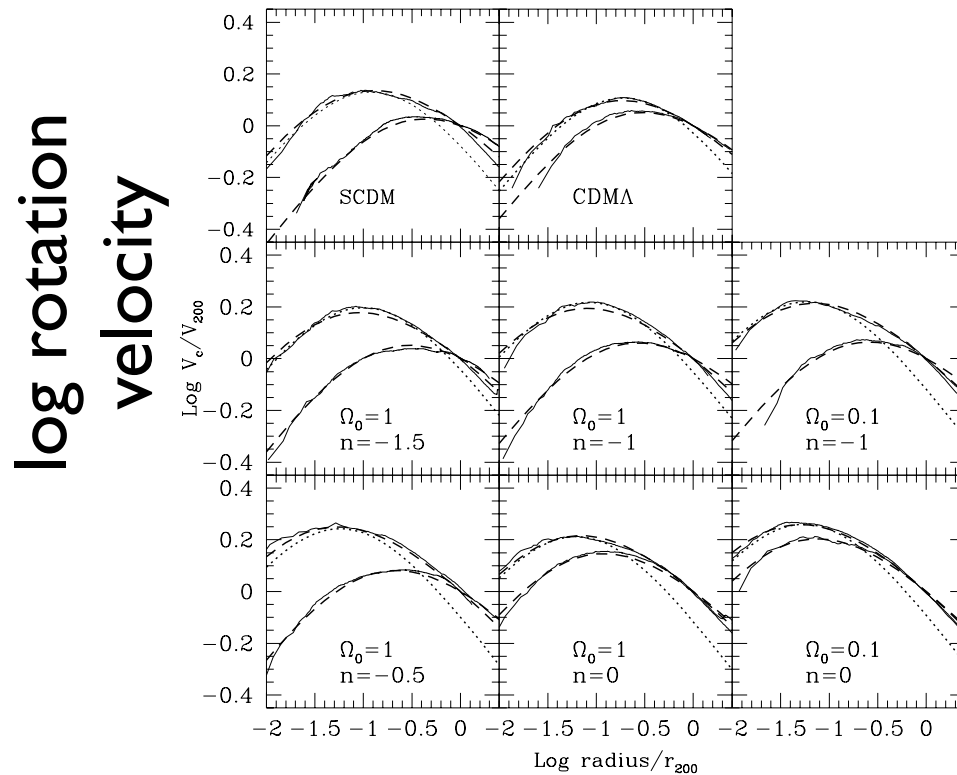


note: concentrations depend on definition of the density threshold used to define halos



# halo rotation velocities

$$r_{v_{\max}} = 2.163r_s$$



$$V_c(r) = 4\pi G\rho_s r_s^3 \frac{f(r)}{r}$$

$$f(r) = \ln(1 + r/r_s) - \frac{r/r_s}{1 + r/r_s}$$

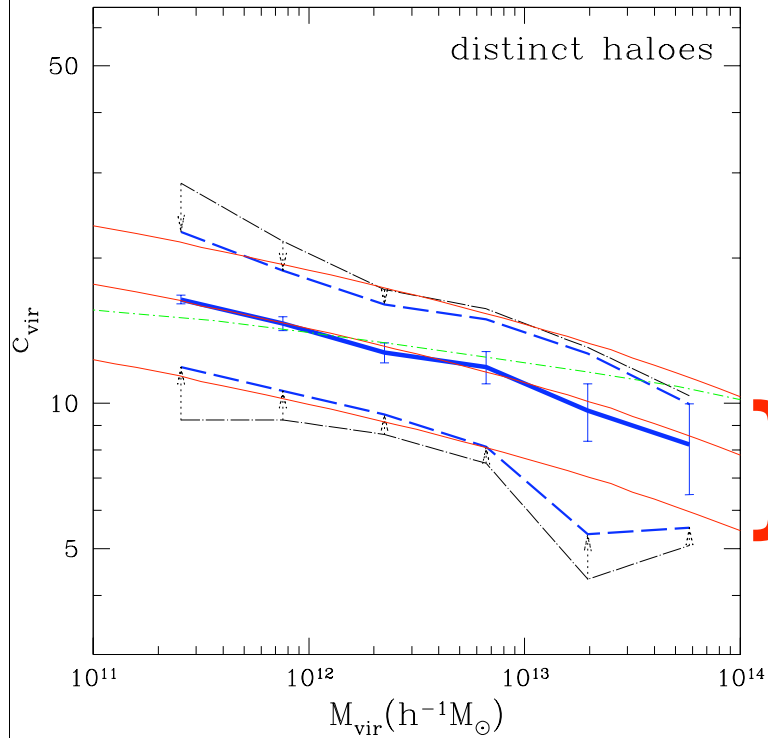
log radius

Navarro, Frenk & White 1996, 1997

# halo concentrations

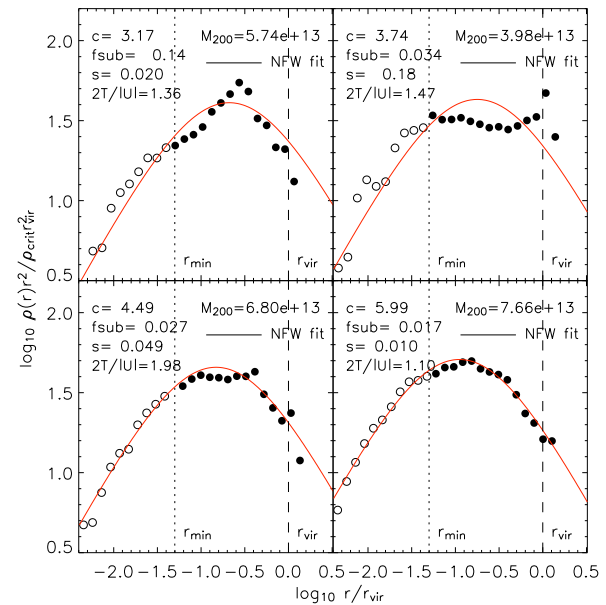
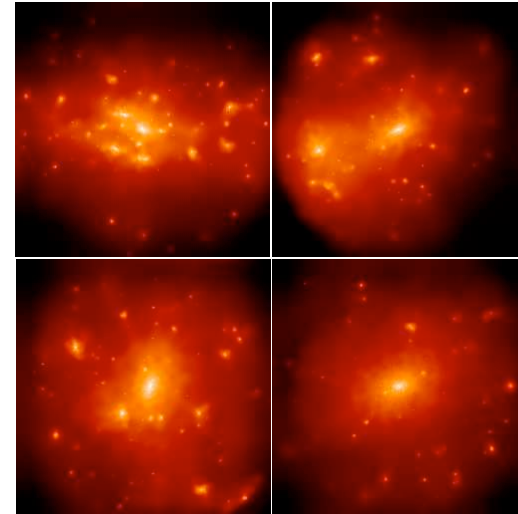
Neto et al 2007

Bullock et al 2001



68% intrinsic scatter in halo population

$$c_{\text{vir}} \sim 1/(1+z)$$





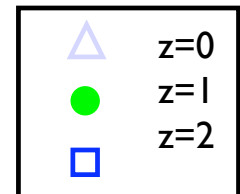
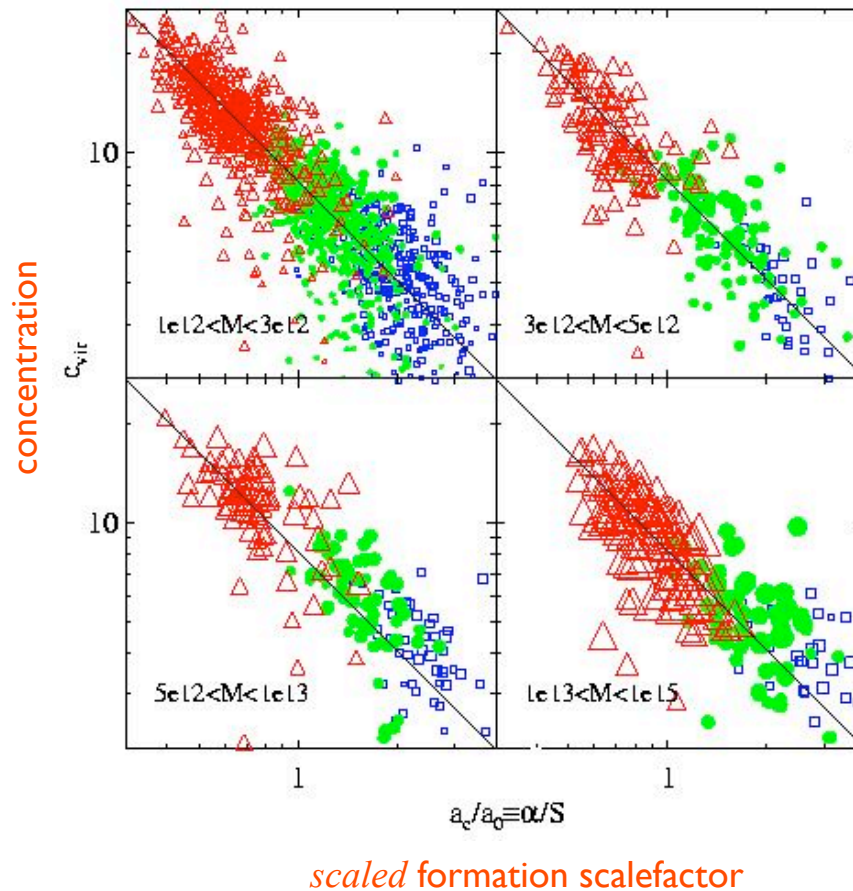
# concentration vs. formation time

$$c_{\text{vir}} = c_{\text{I}} a_{\text{obs}} / a_{\text{c}}$$

for all masses and redshifts

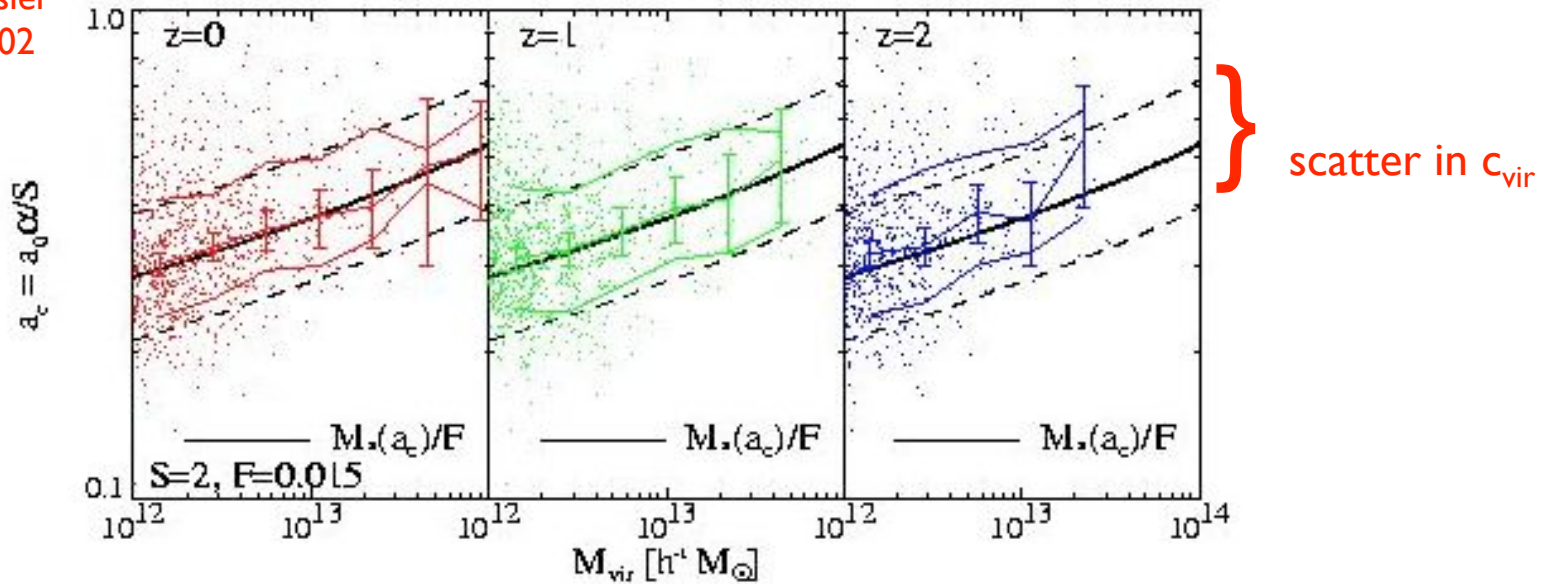
scatter at a given mass  
and redshift caused by scatter  
in mass accretion histories

→ correlated with galaxy type?



# $a_c(M, z)$

Wechsler  
et al 02



simply inverting this plot gives you  $c(M, z)$  + scatter.

the same model for formation time based on  $M^*$  applies.

this means that we can understand how concentrations depend on the power spectrum

$$c_{\text{vir}} = K \frac{a}{a_c} \sim 9(M/M_*)^{-0.13}$$

Bullock et al  
2001

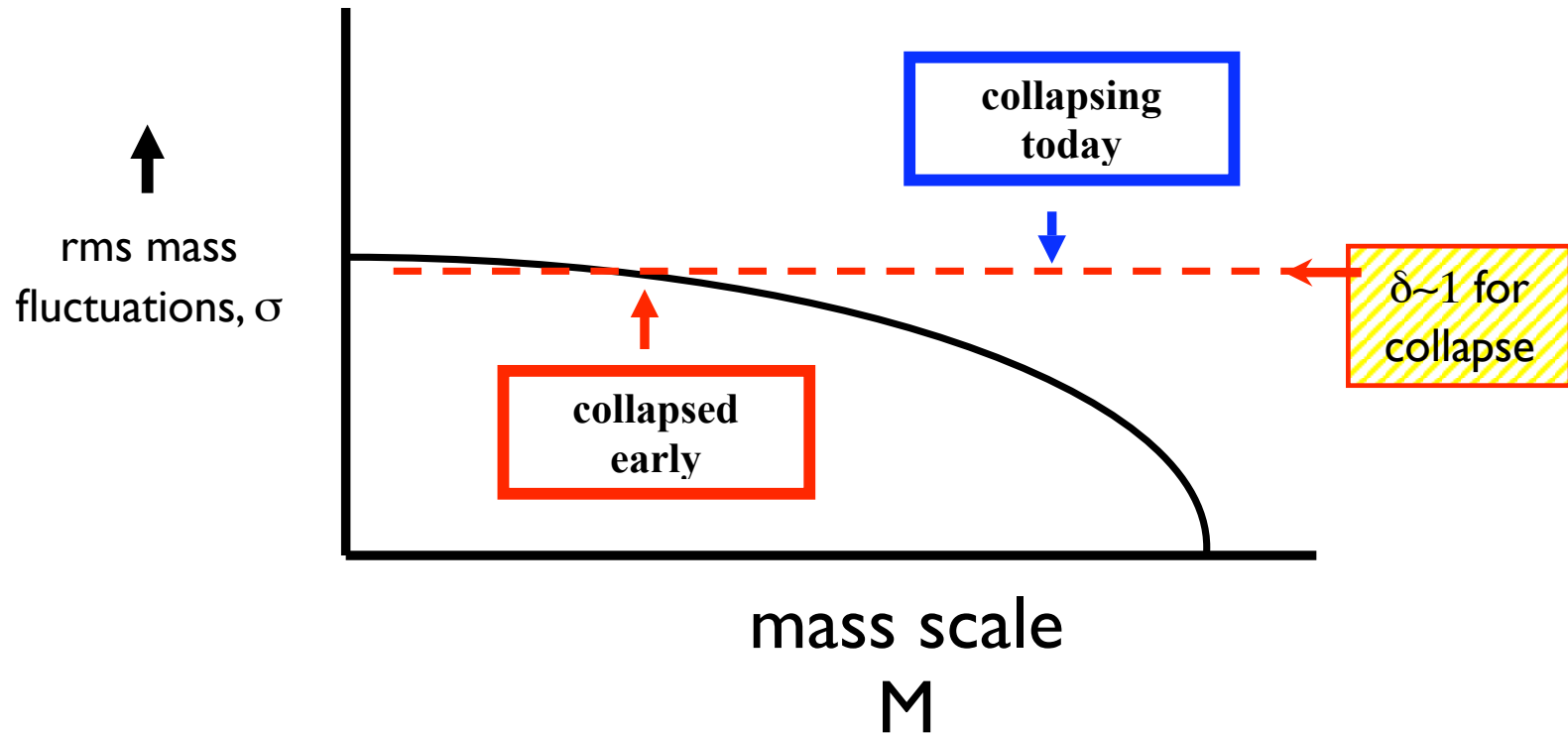
$$c_{200} = 5.26 \left( M_{200} / 10^{14} h^{-1} M_{\odot} \right)^{-0.10},$$

for *relaxed* haloes, and

$$c_{200} = 4.67 \left( M_{200} / 10^{14} h^{-1} M_{\odot} \right)^{-0.11}$$

for the complete halo sample.

Neto et al  
2007



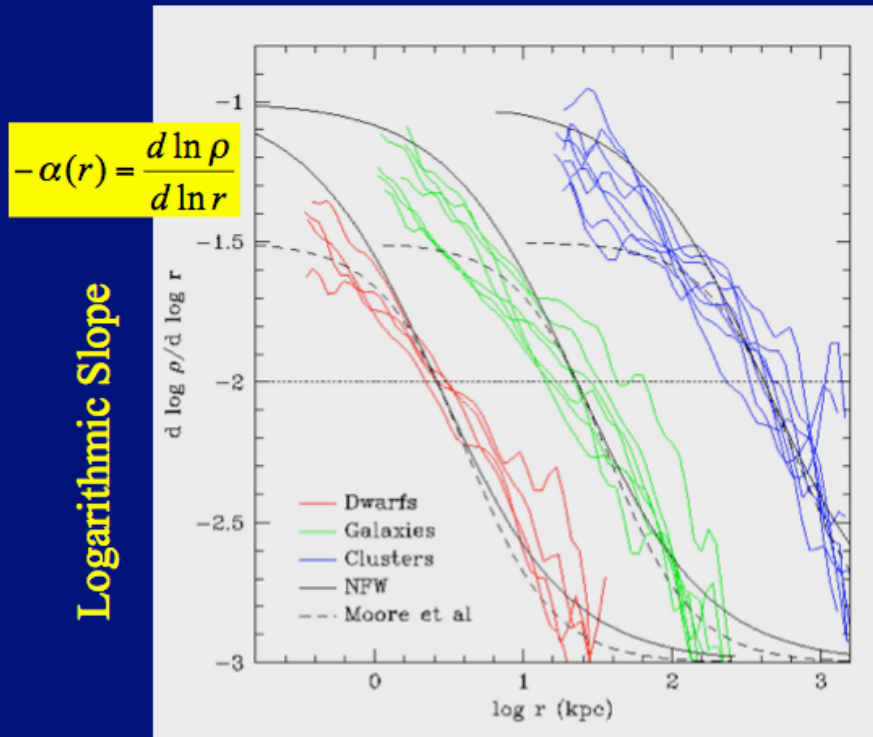
- low mass halos form early, when the universe was denser
- reducing mass fluctuations on galaxy scales (low  $\sigma_8$ , tilt) reduces concentrations



# the inner slope

(“cuspy halo crisis”)

## Recent results for $\Lambda$ CDM halos



No obvious convergence to a power law: profiles get shallower all the way in.

Innermost slopes are shallower than -1.5

Improved profile:

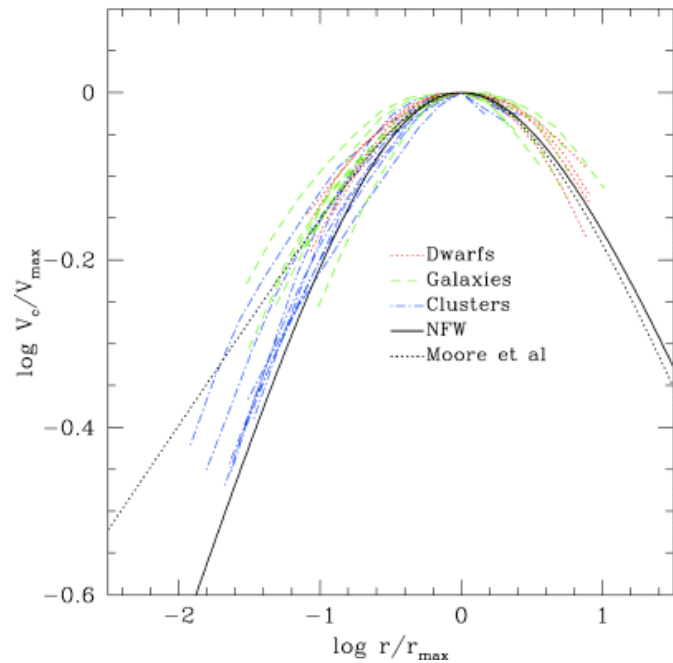
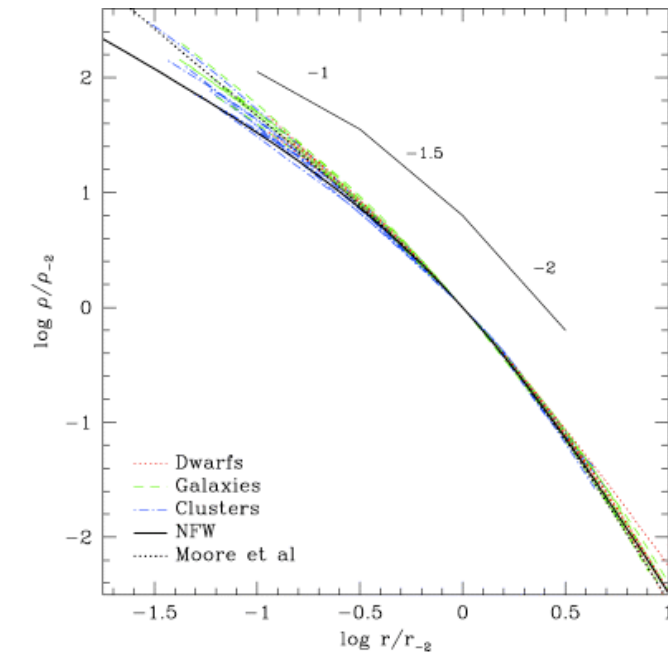
$$\alpha_{\beta}(r) \equiv -\frac{d \ln \rho}{d \ln r} = 2 \left( \frac{r}{r_s} \right)^{\beta}$$

$$\ln \left( \frac{\rho_{\beta}}{\rho_s} \right) = -\frac{2}{\beta} \left[ \left( \frac{r}{r_s} \right)^{\beta} - 1 \right]$$

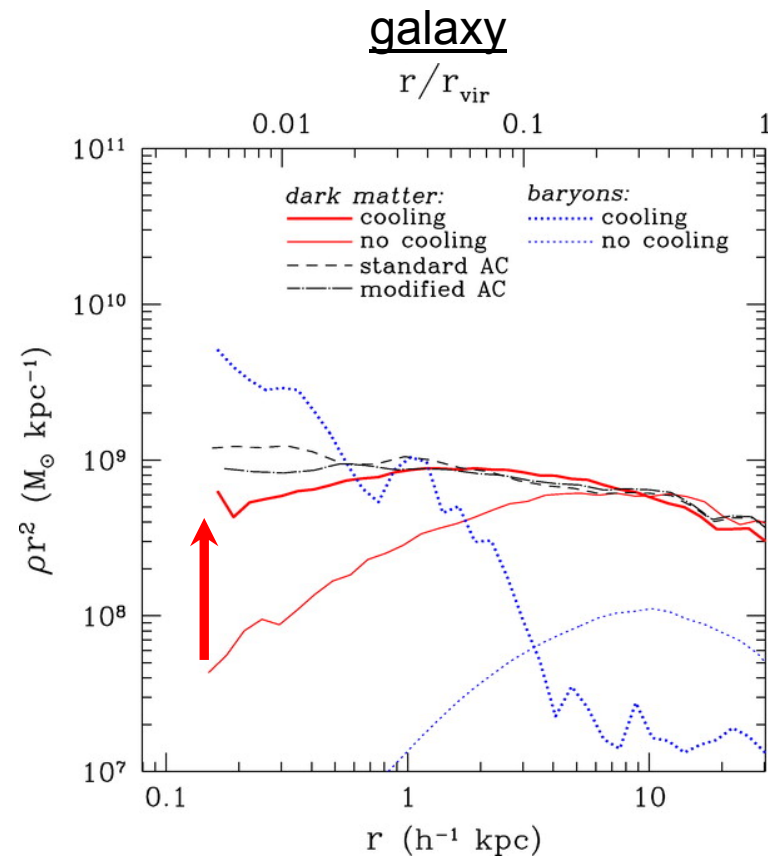
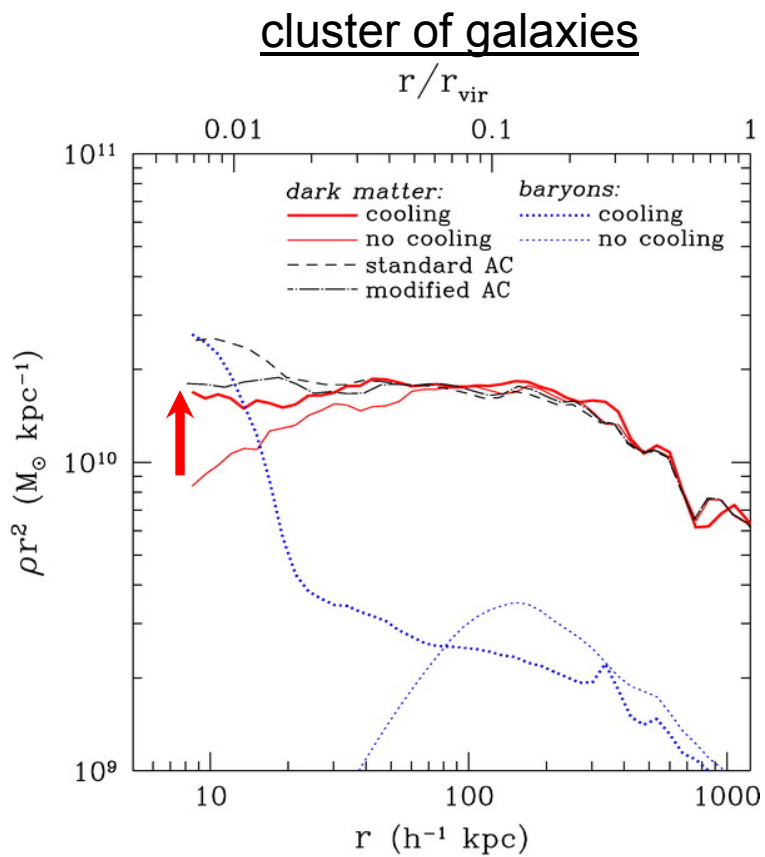
$$\beta \sim 0.1 - 0.2$$

Navarro, Frenk, White, Hayashi,  
Jenkins, Power, Springel, Quinn, Stadel

a diversity  
of inner  
slopes?

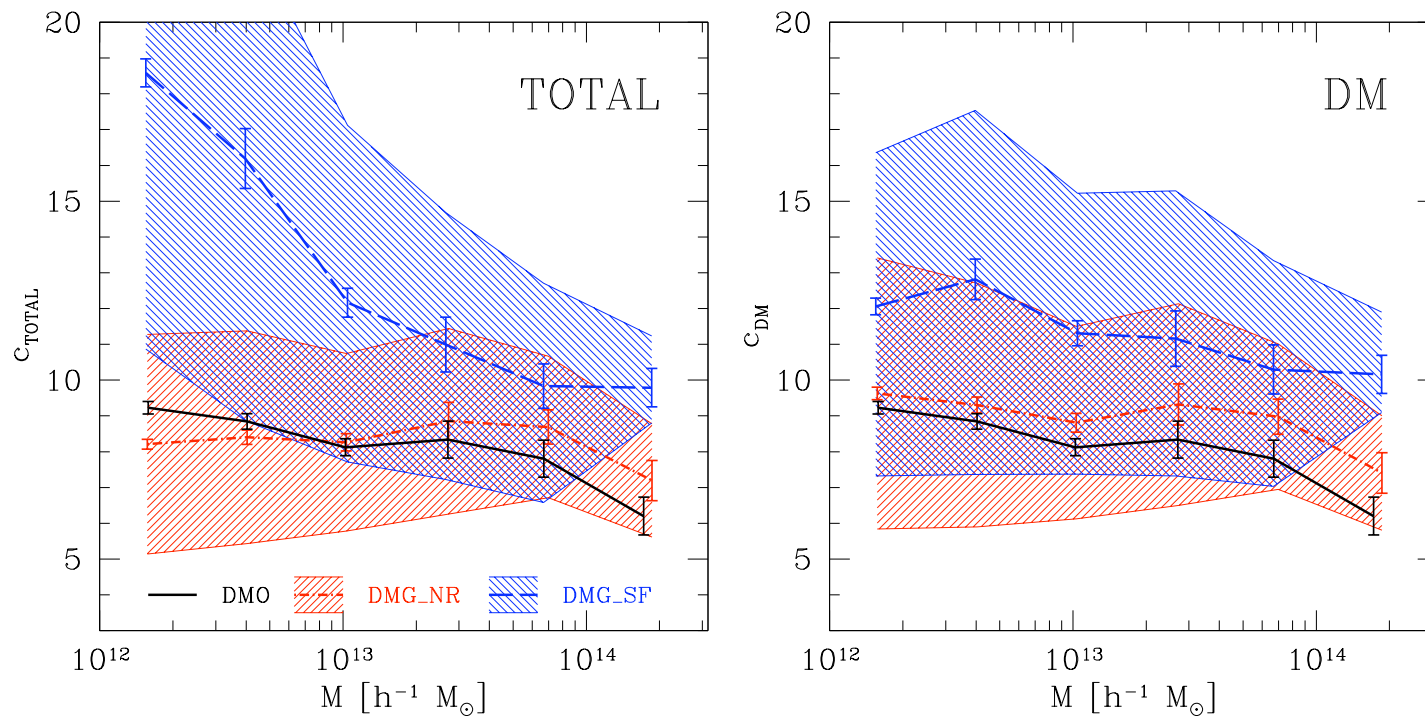


# do baryons matter for profiles? adiabatic contraction

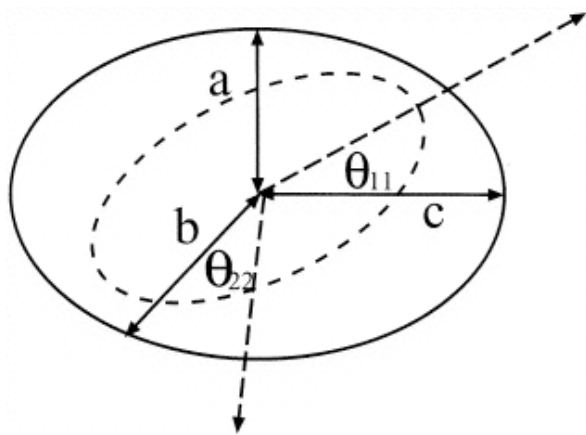




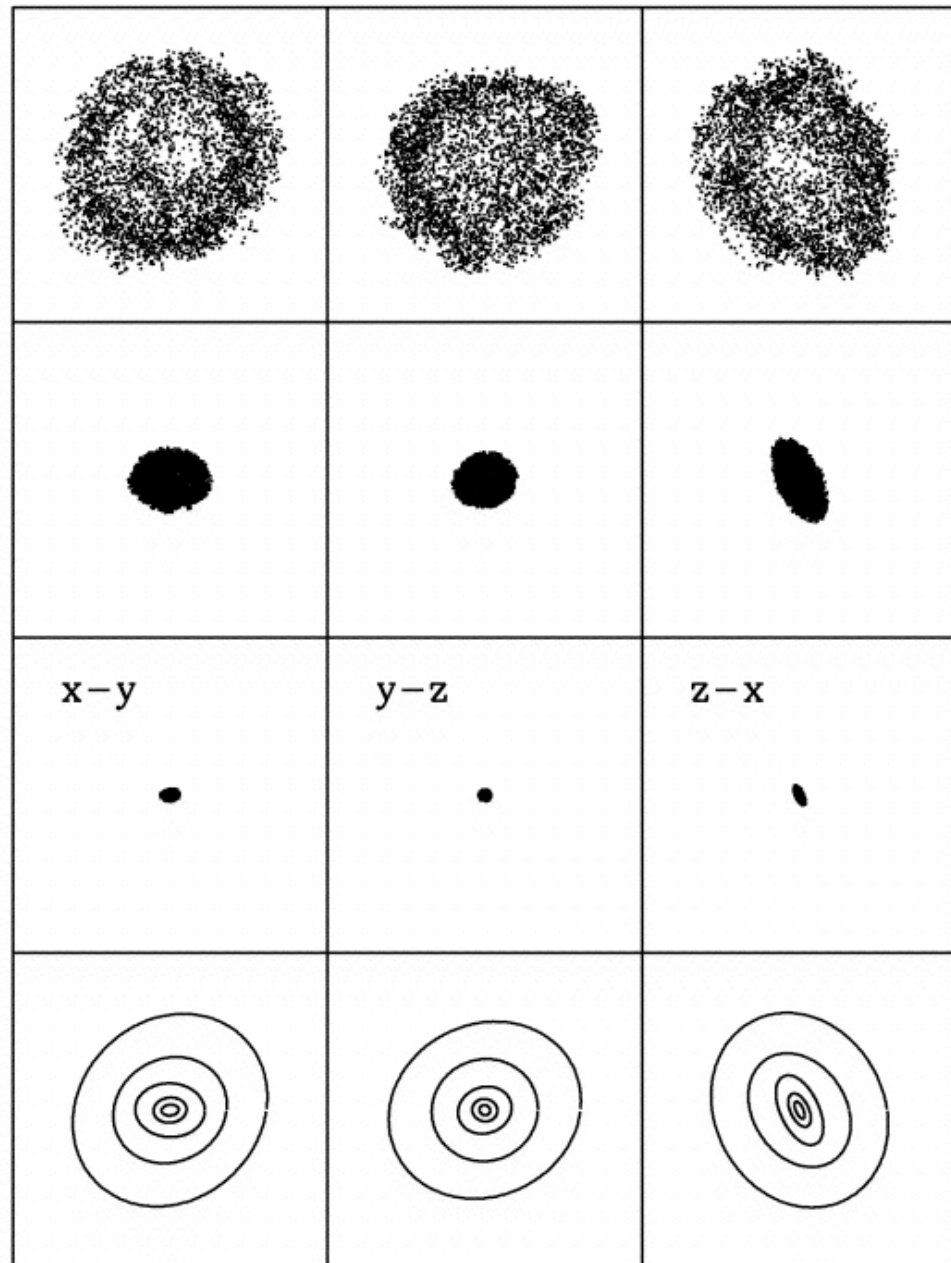
# effect of baryons on concentrations



# triaxial halos

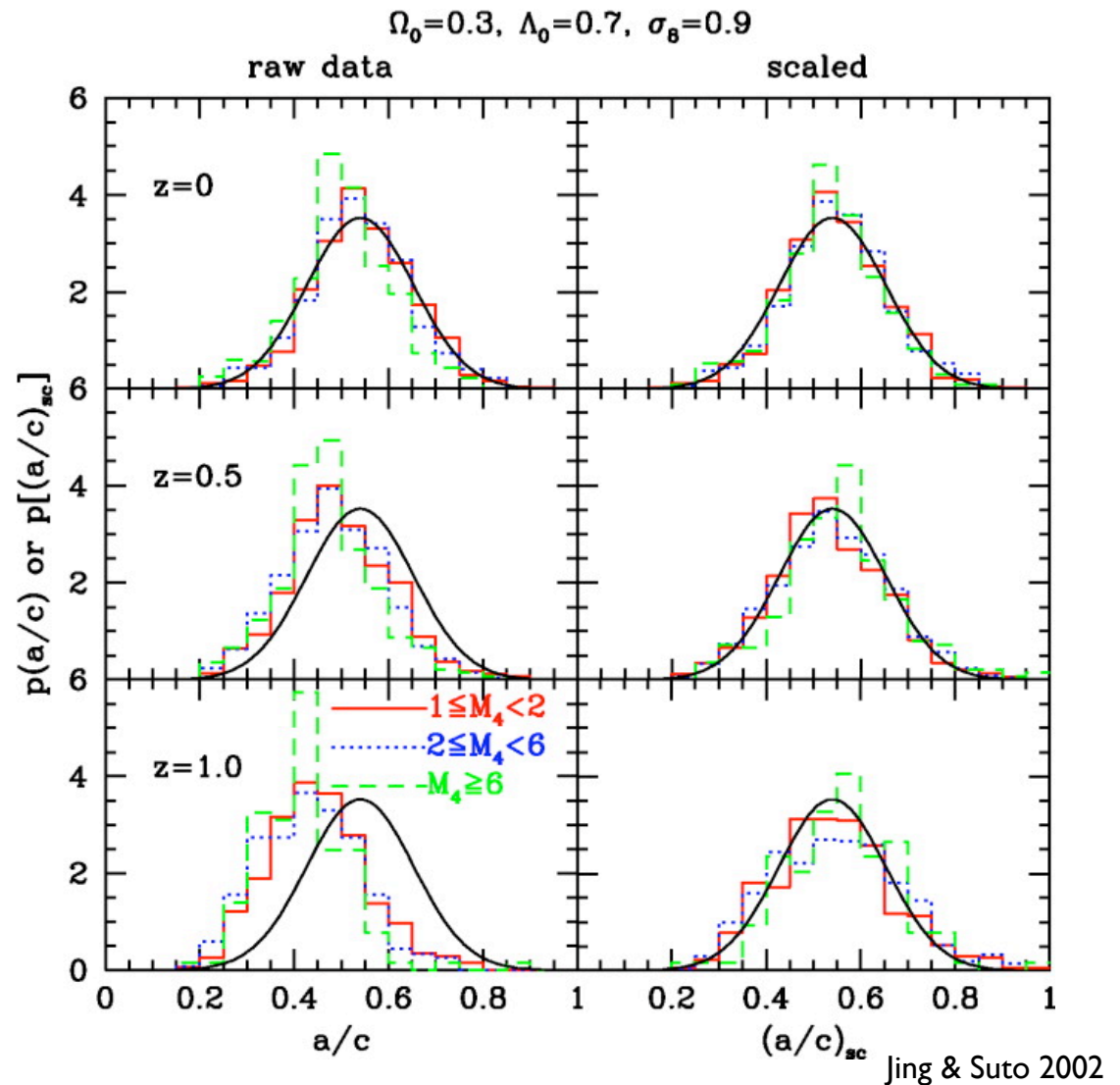


GR5



# triaxial halos

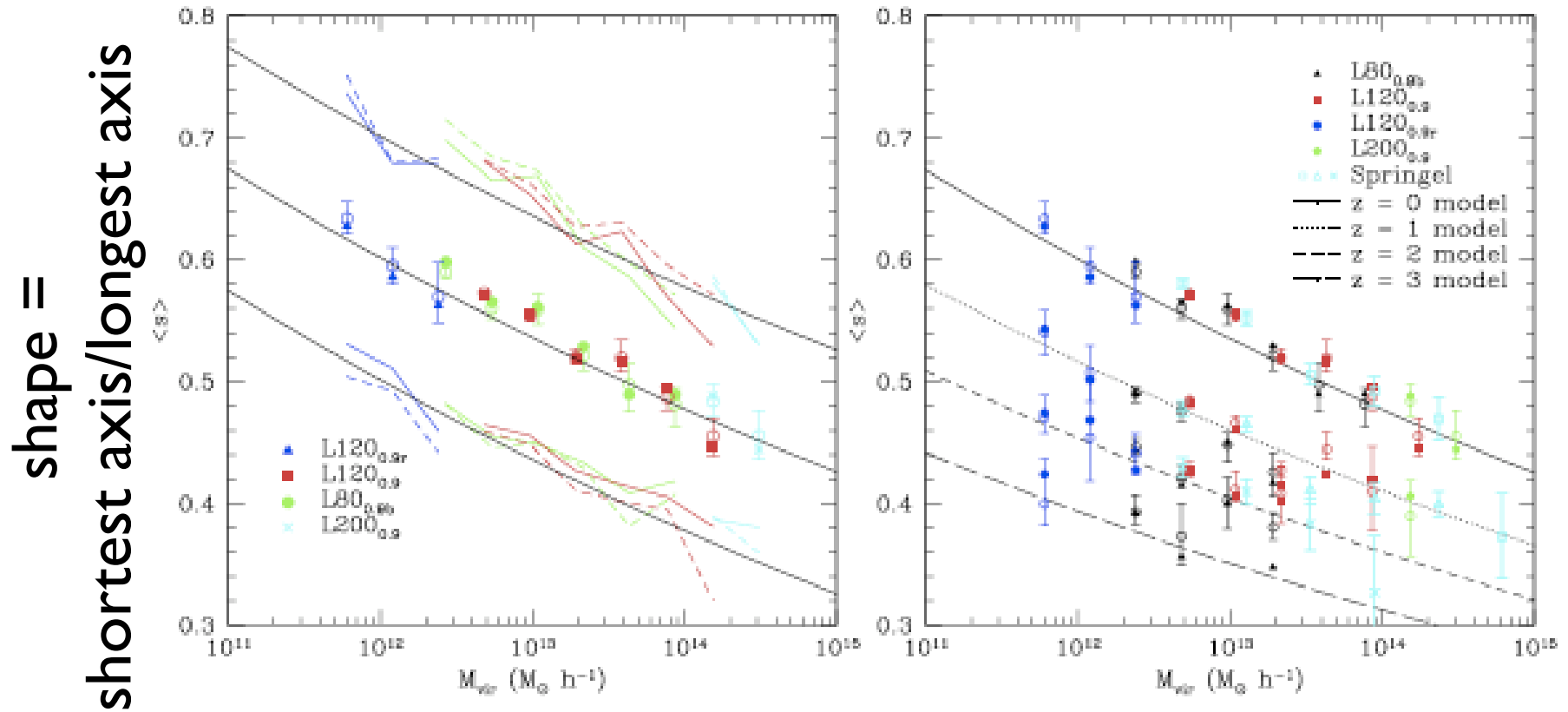
- wide distribution of shape parameters, but all halos fairly triaxial and prolate





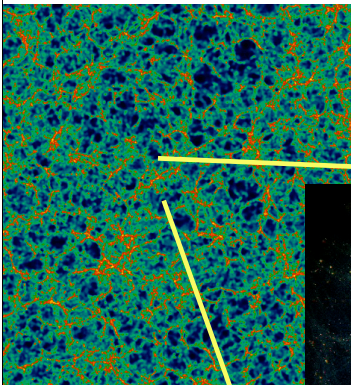
# halo shapes

$$s = 0.54M_{\text{vir}}/M_*^{-0.05}$$

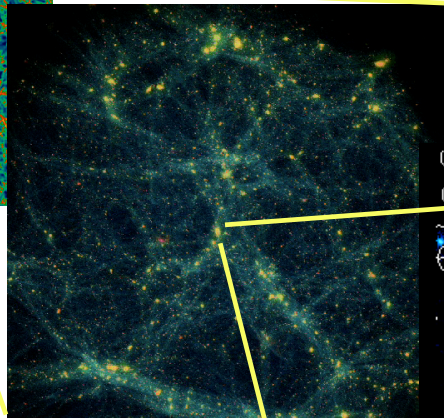


- halos get rounder with time & further out in radius
- low mass halos are the most spherical
- early forming halos more spherical

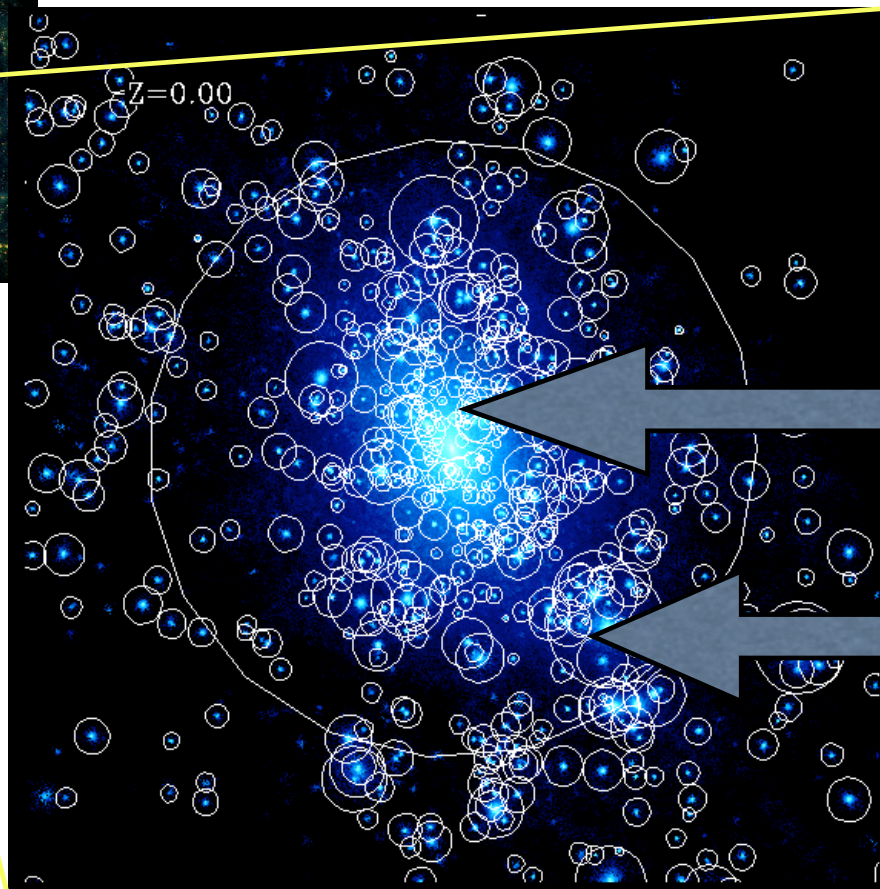
# dark matter substructure



simulation by VIRGO consortium



simulation by B. Allgood

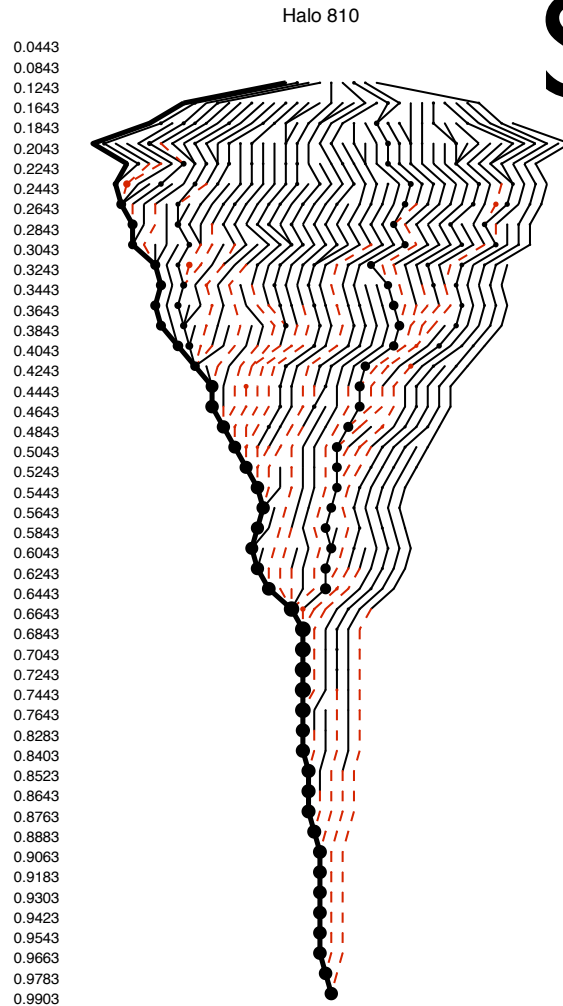


massive host halo

galactic subhalo

simulation by A. Kravtsov

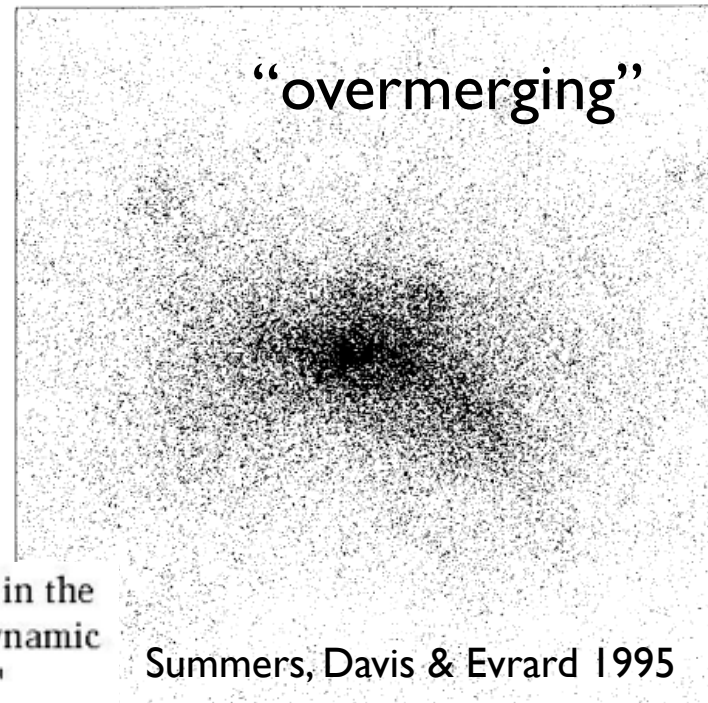
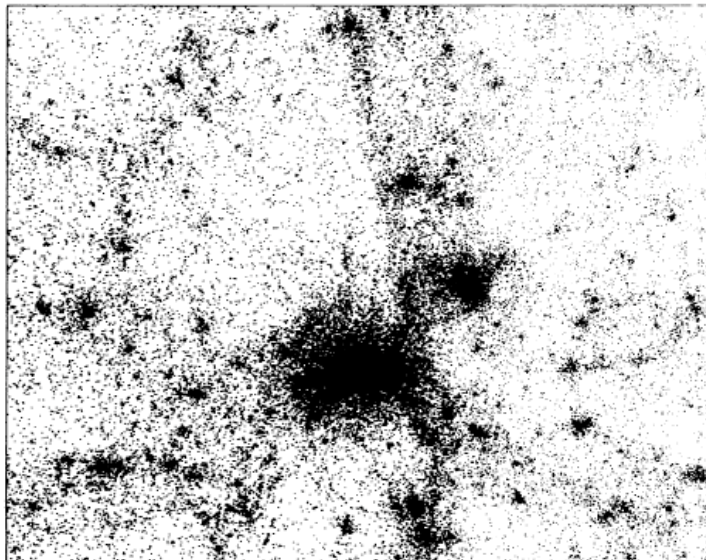
# Substructure



- The best evidence for a hierarchical structure formation
- The distribution and properties of substructure contains information about the entire hierarchy and history of merging galaxies
- This includes information about the properties and nature of dark matter
- Substructures in large halos are likely the host for galaxies



# substructure studies only a decade old



... by no stretch of the imagination does one form "galaxies" in the current cosmological simulations: the physical model and dynamic range are inadequate to follow any but the crudest details..."

Summers, Davis & Evrard 1995

Full Box - 7 Mpc

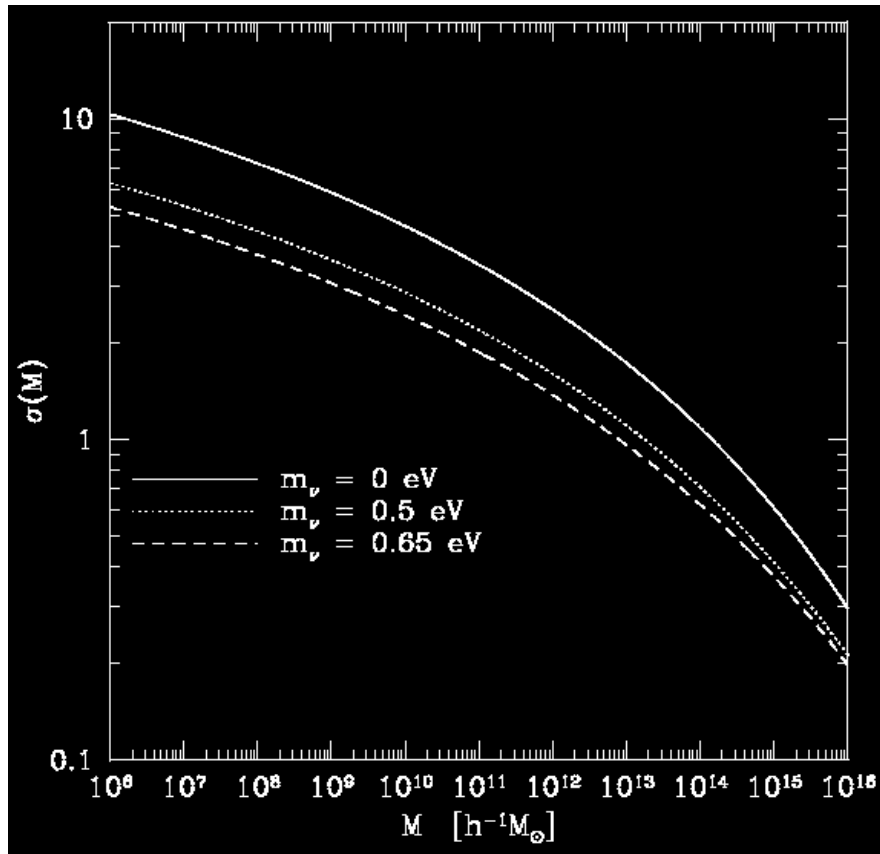
Central Region - 700 kpc

FIG. 1.—Two plots which characterize the dark matter distribution in the simulation. Length scales here and throughout are given in physical units at  $z = 1$ . On the left is the entire simulation volume (a 7 Mpc cube) showing the central group, a second group above and right of center, and various filamentary structures. For clarity, only one-fourth of the particles are plotted. The right-hand side details the central region, 1/10 the box length on a side, and shows all of the particles.

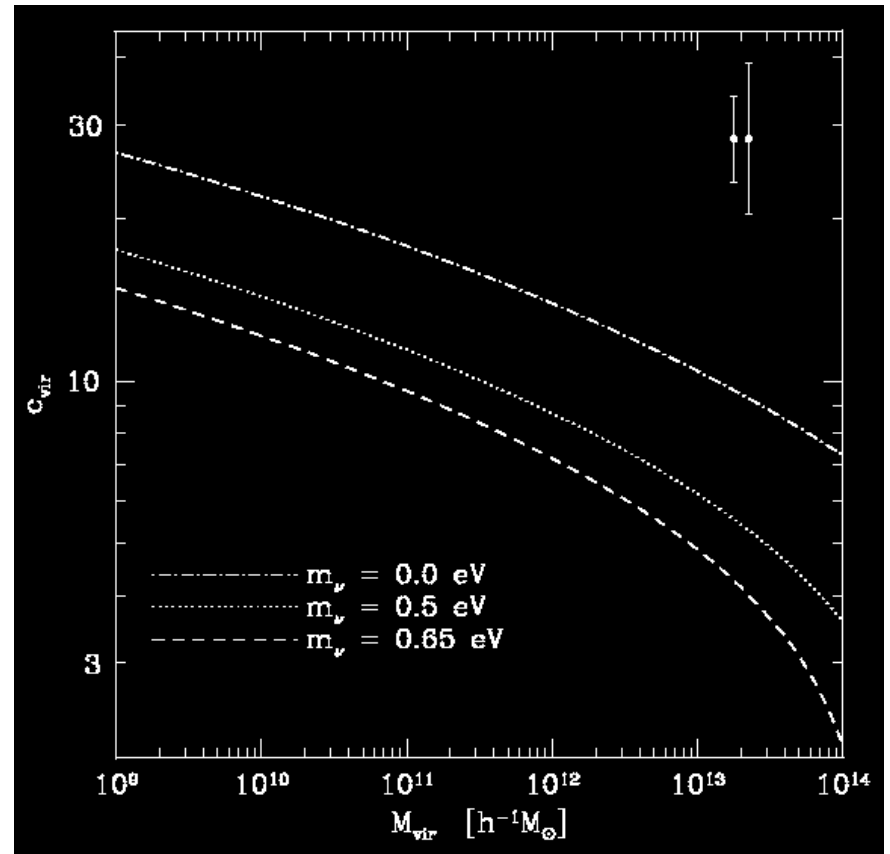
first serious substructure studies in 1998:  
Klypin et al 1998, Moore et al 1998, Ghigna et al 1998

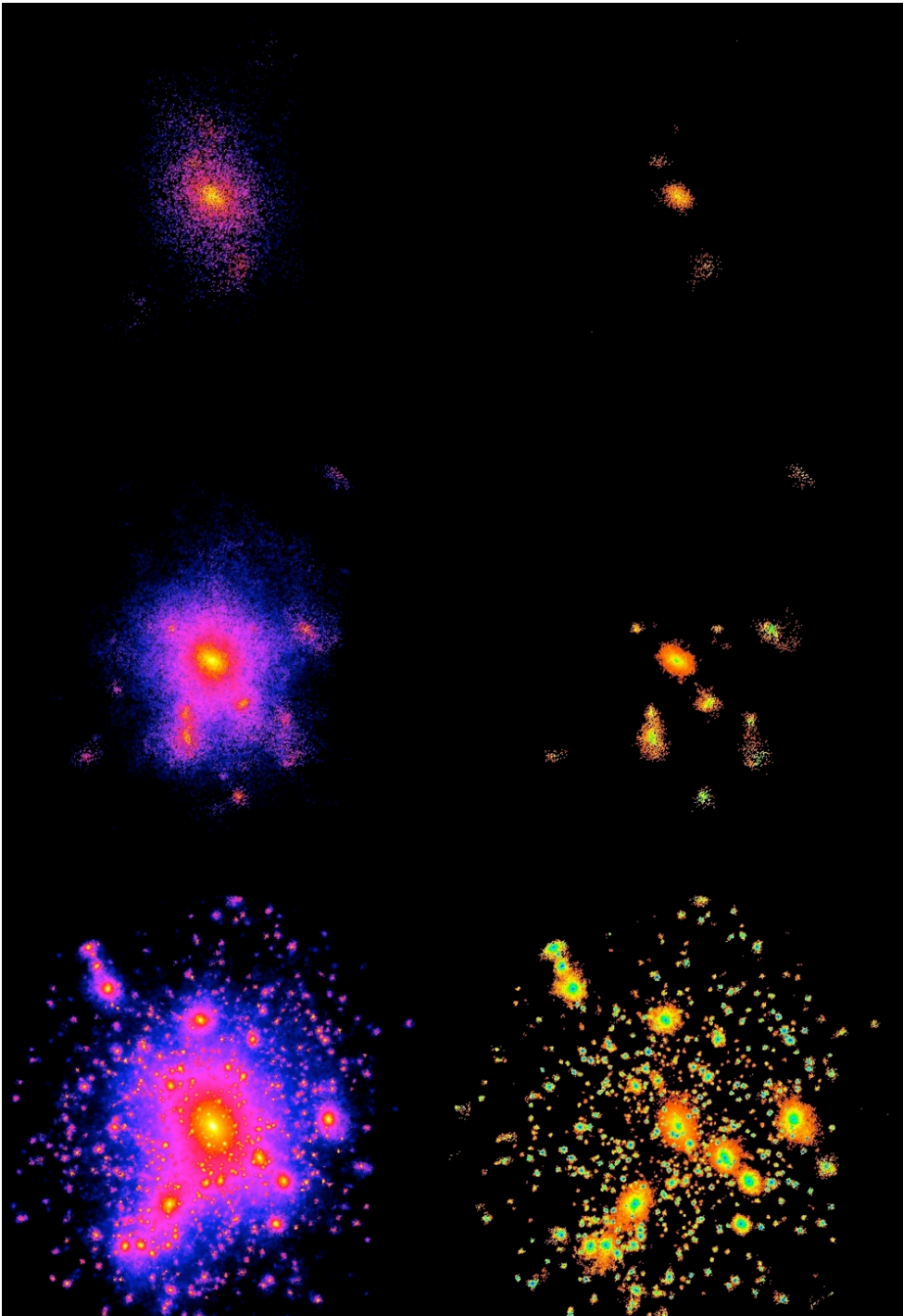
# Warm Dark Matter

mass  
variance



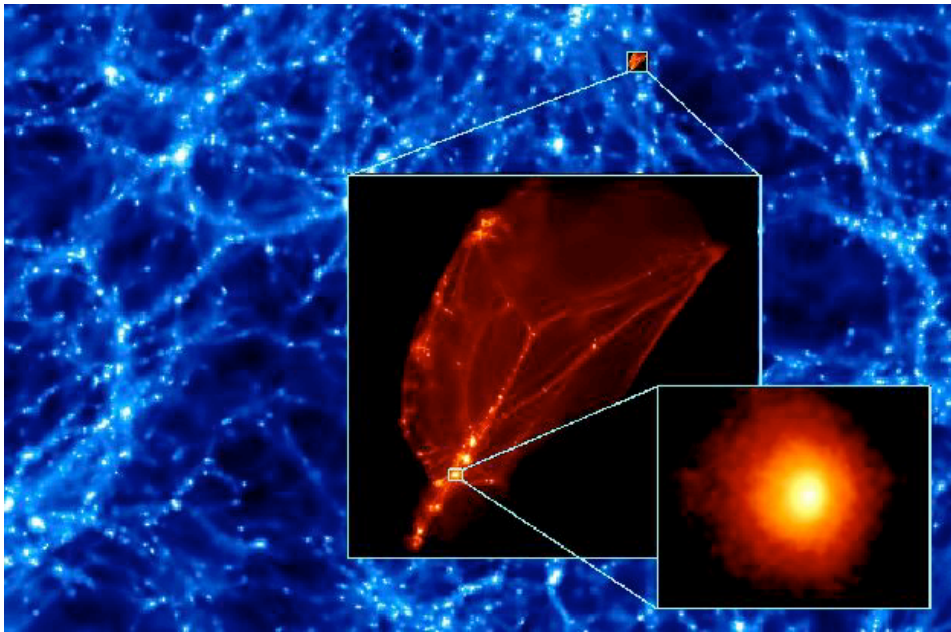
halo  
concentration





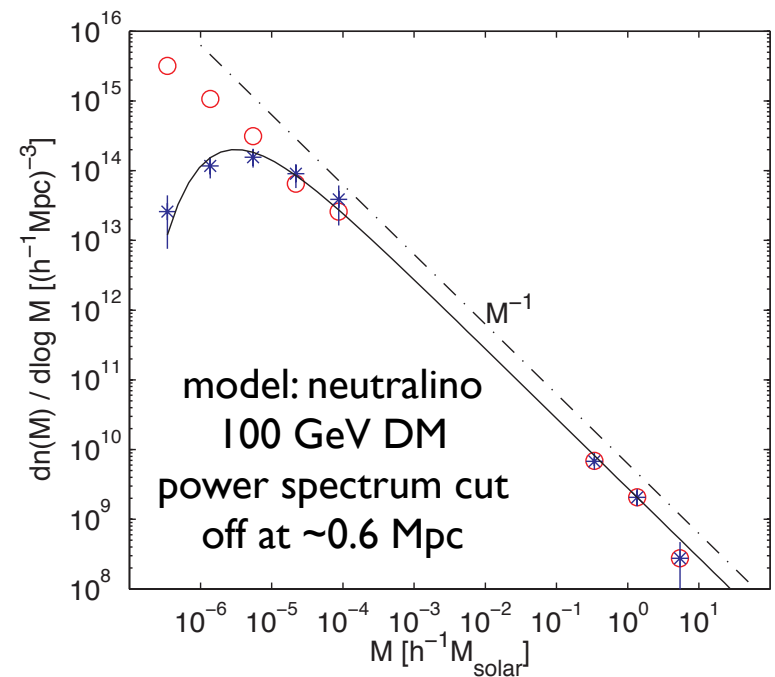
resolving  
substructure  
in simulations

# CDM substructure may extend over 18-20 orders of magnitude in mass



one of the first objects to form, at  $z \sim 60$ .  
 smooth halo with a cuspy density profile.  
 earth ( $10^{-6}$ ) mass substructures, size of the solar system.

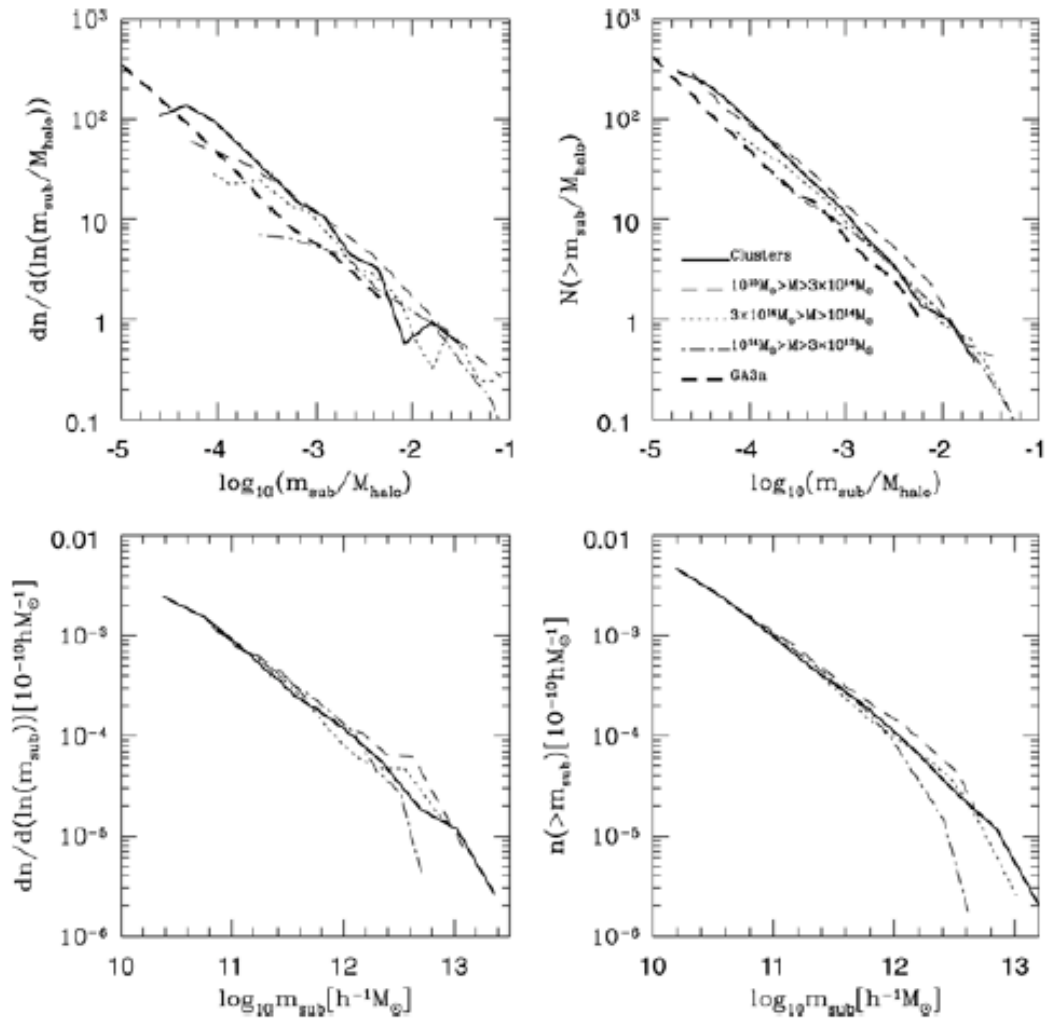
$10^{15}$  of these inside the galactic halo



axion DM: no cut off here ( $10^{-13}$ )



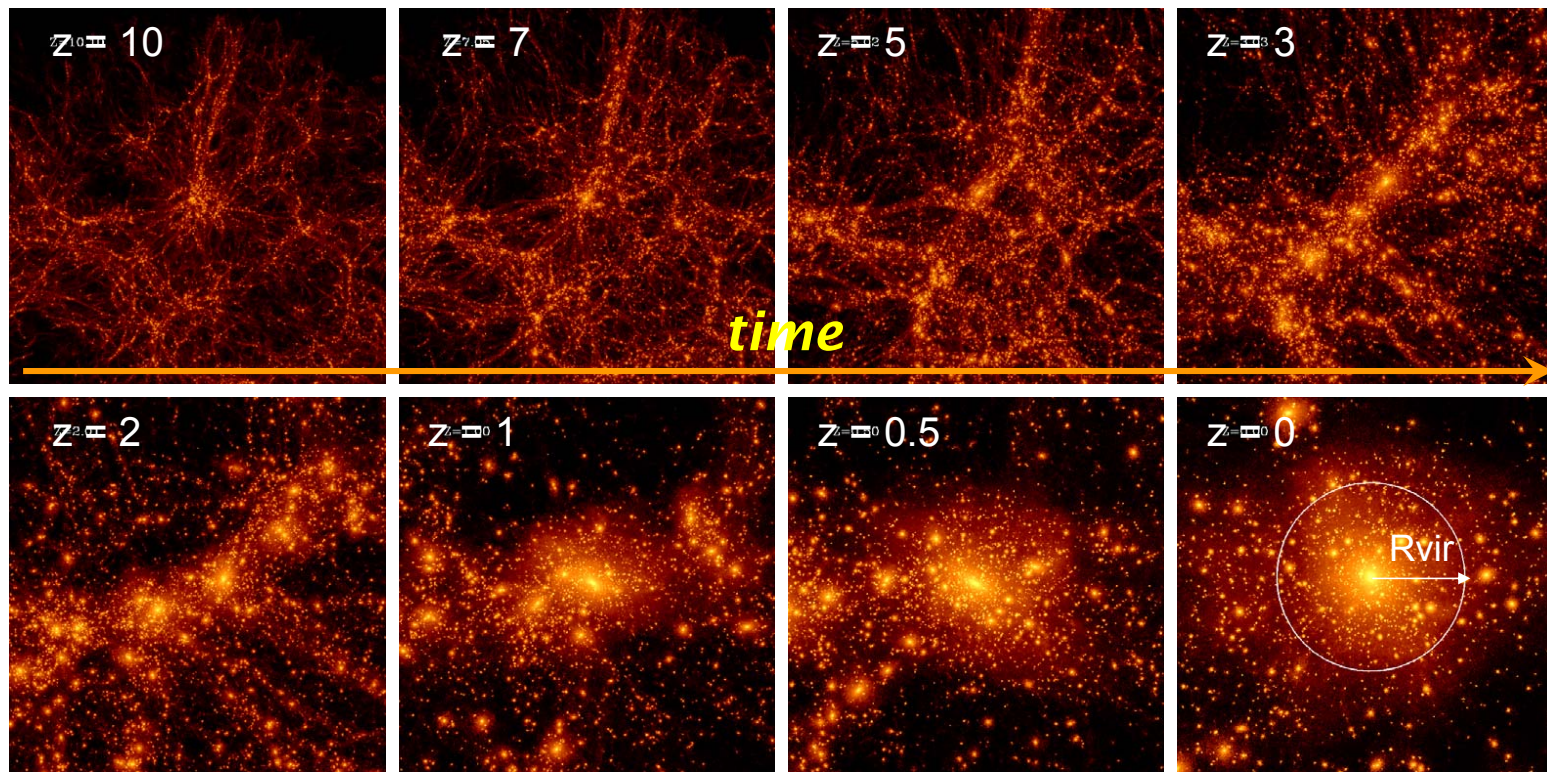
(approximately)  
**self-similar substructure**



## Abundance of subhalos in a given halo

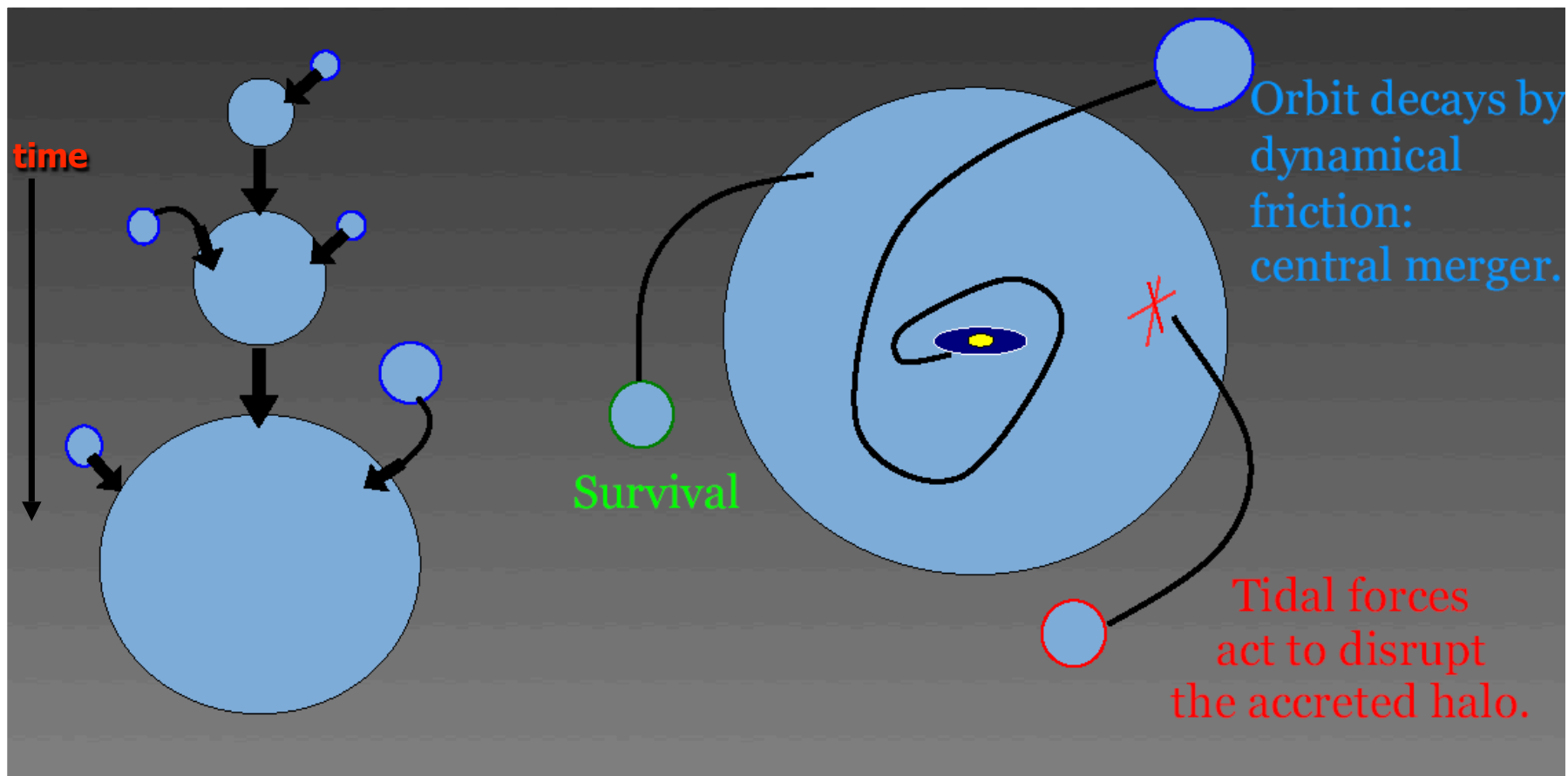
is determined by competition between accretion of new subhalos and disruption of old subhalos

disruption = loss of identity via merging with other halos or significant mass loss due to tidal stripping



Formation of a galaxy-sized halo in LCDM,  $M_{\text{vir}}=3 \times 10^{12} h^{-1} M_{\text{sun}}$ ;  $R_{\text{vir}}=293 h^{-1} \text{ kpc}$ ;

# what processes affect substructure?



slide credit:Zentner

Gnedin & Ostriker 1999; Gnedin, Ostriker, & Hernquist 2000; Taffoni et al. 2002; Taylor & Babul 2002; Zentner & Bullock 2003; Zentner et al. 2005a,2005b

# dynamical friction

- galaxies can lose orbital energy due to a gravitational drag force

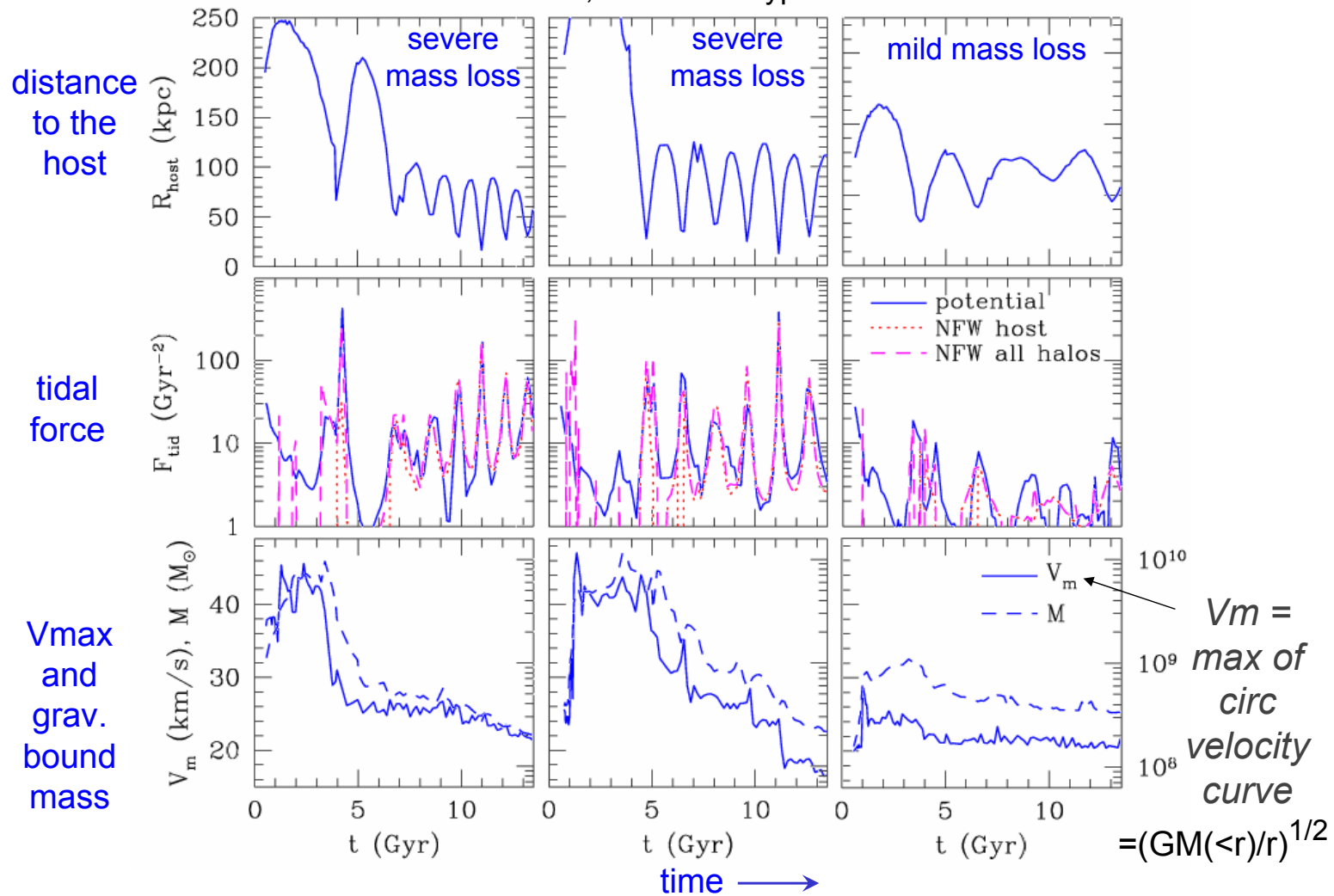
$$F_{DF} = \frac{4\pi \ln(\Lambda) G^2 M_{\text{sat}}^2 \rho(r)}{V_{\text{orb}}^2} \left[ \text{erf}(x) - \frac{2X}{\sqrt{\pi}} \exp(-X^2) \right]$$

Chandrasekar 1943



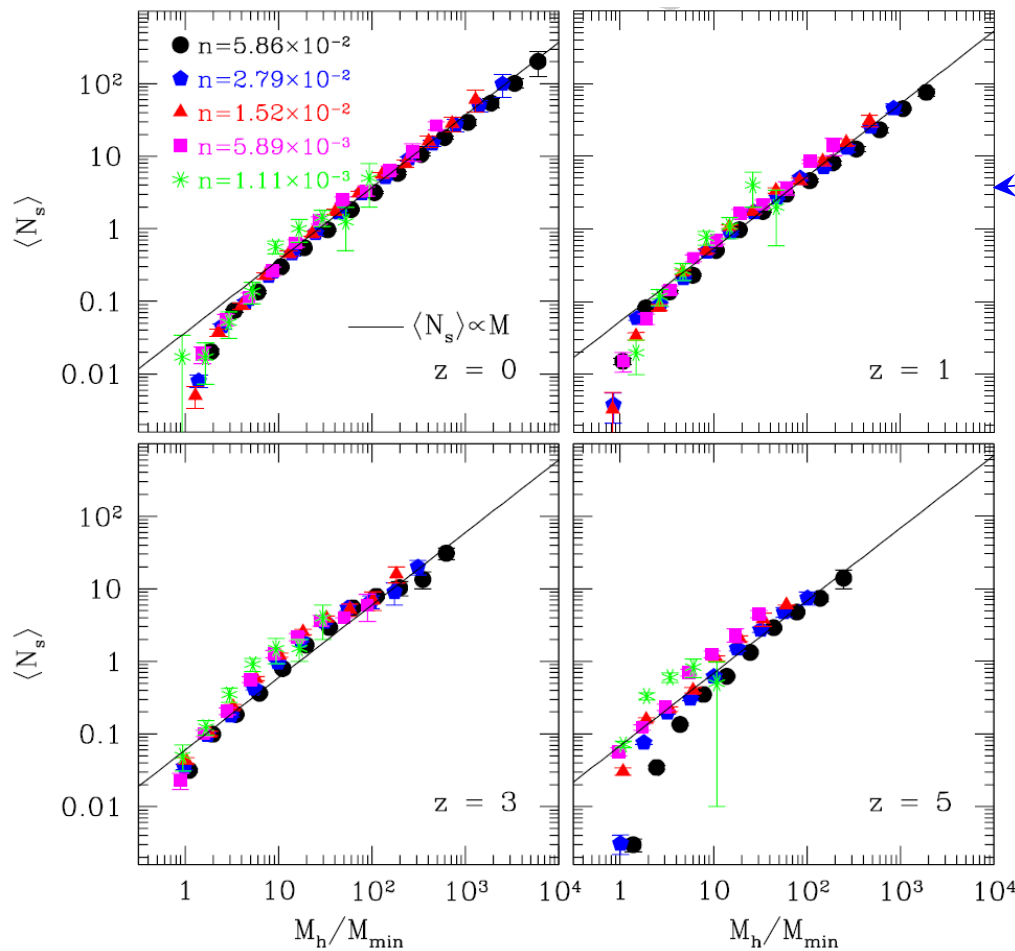
# Tidal stripping of subhalos: three examples

Kravtsov, Gnedin & Klypin 2004



# subhalo abundance:

~ linear with halo mass



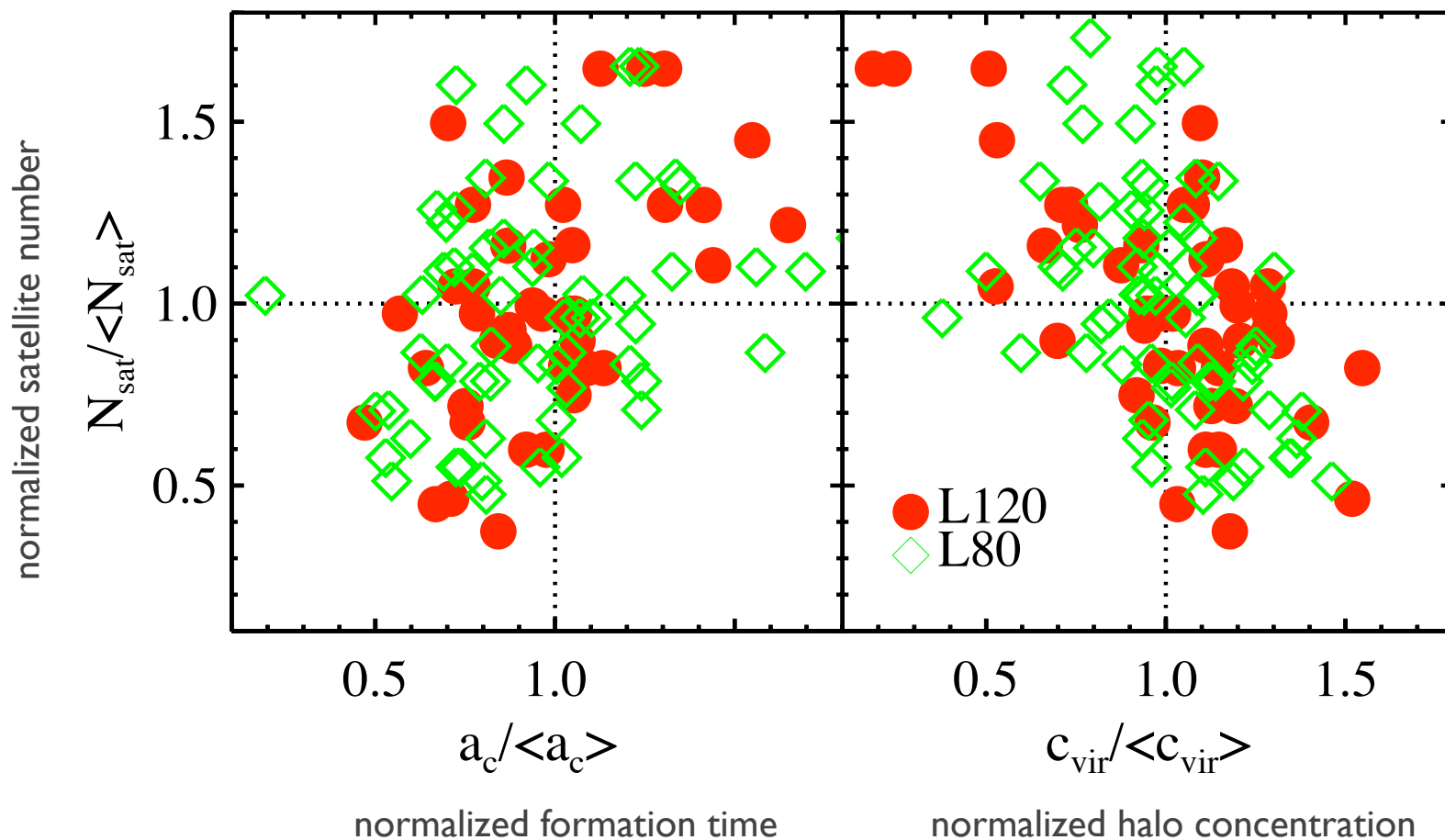
← Kravtsov et al. 2004

$$\langle N(M) \rangle_{\text{sat}} = \frac{M}{M_1} \exp\left(-\frac{M_{\text{cut}}}{M}\right)$$

$$\log(M_{\text{cut}}) = 0.76 \log(M_1) + 2.3$$

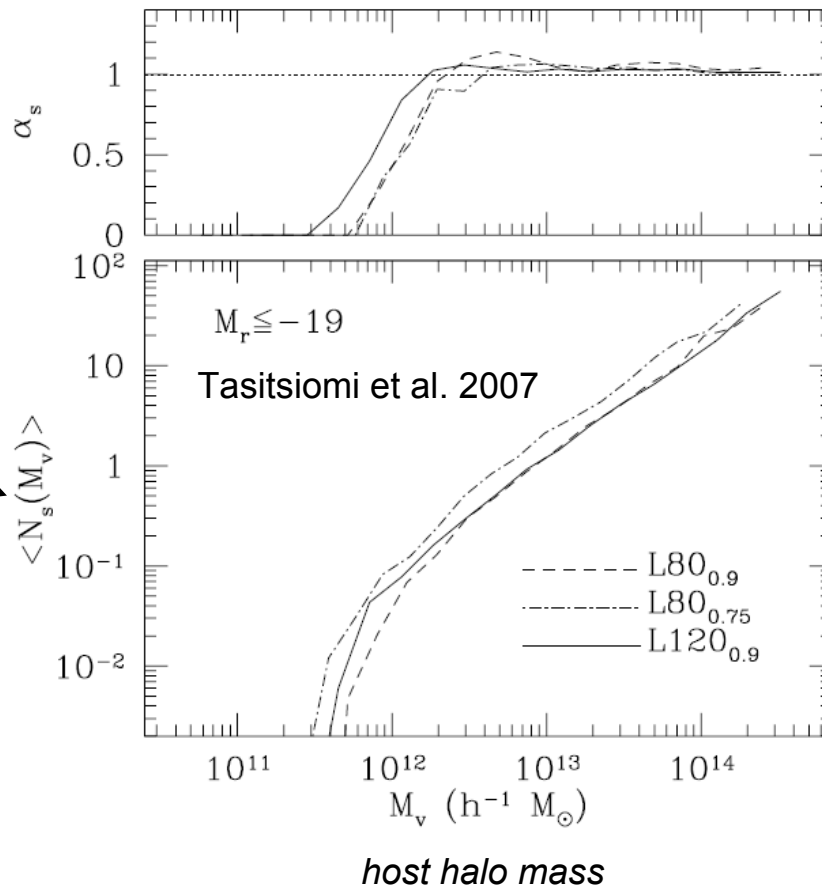
Tinker et al. 2005; Conroy et al. 2006

# satellite number correlates with formation time and halo concentration



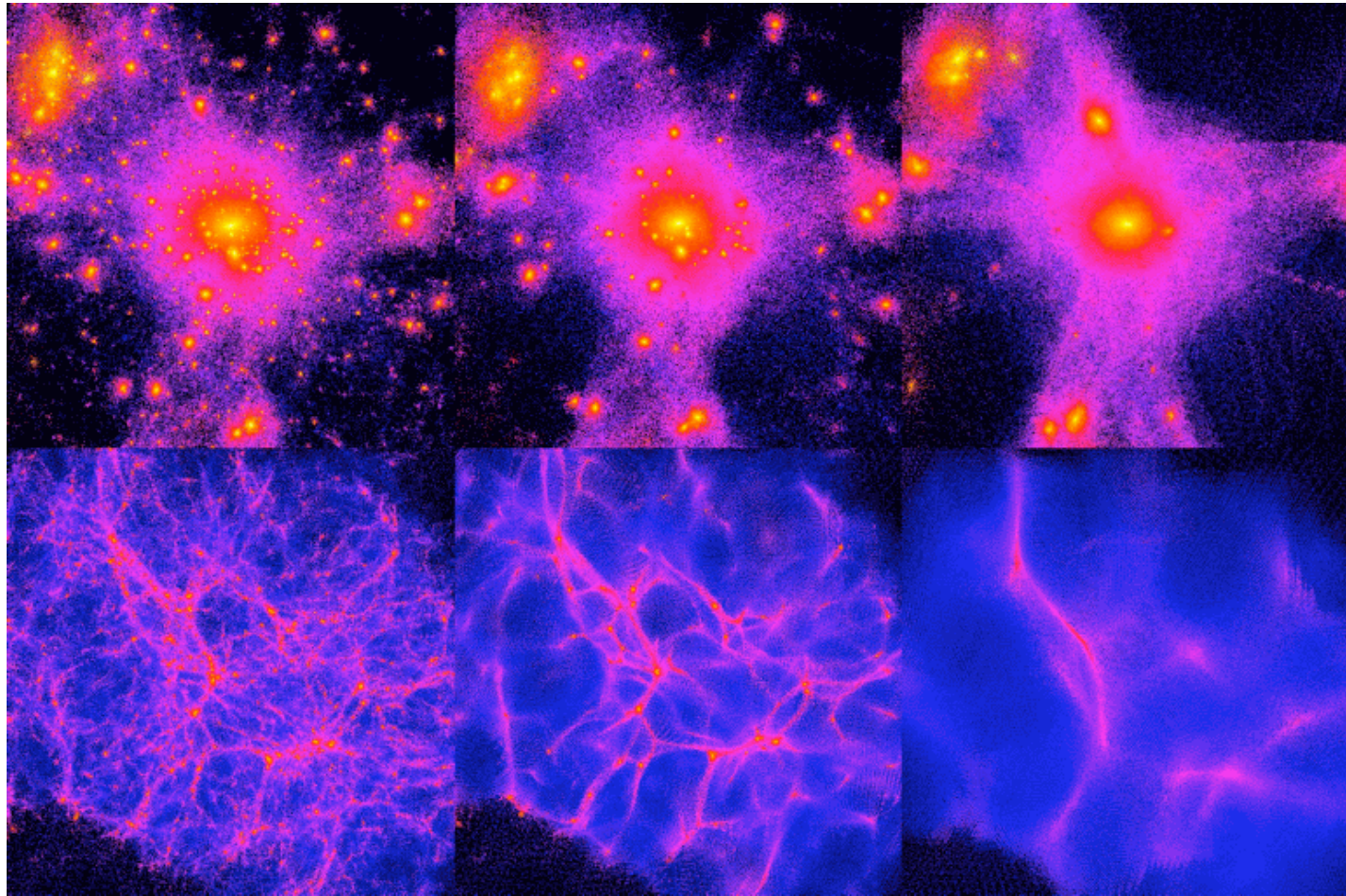
# abundance depends on power spectrum

Average # of subhalos above a given circular velocity



Zentner & Bullock  
2002, 2003

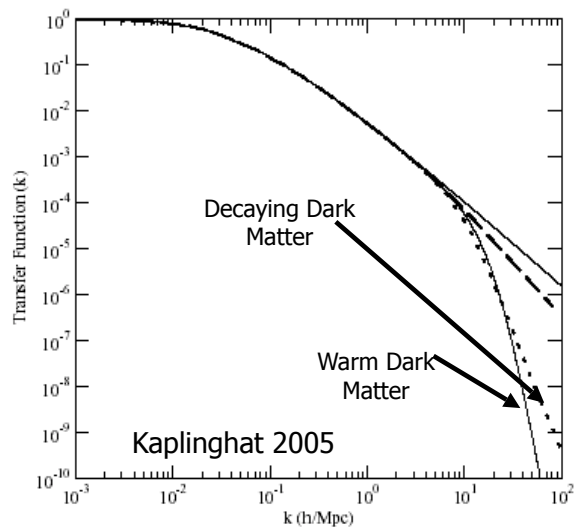




cold

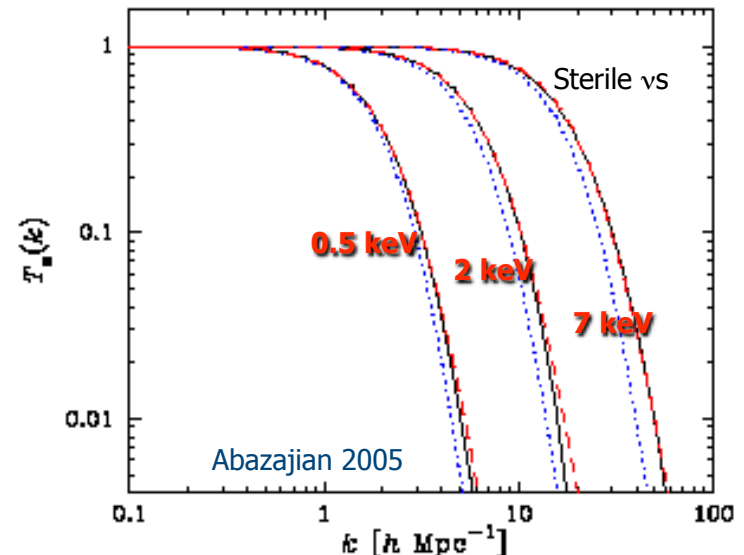
warm

hot



**Suppression of small-scale power from dark matter produced through decays (Feng et al. 2003; Cembranos et al. 2005).**

**Suppression of small-scale power via models of non-thermal, sterile neutrino dark matter (Abazajian 2005; Asaka et al. 2005).**



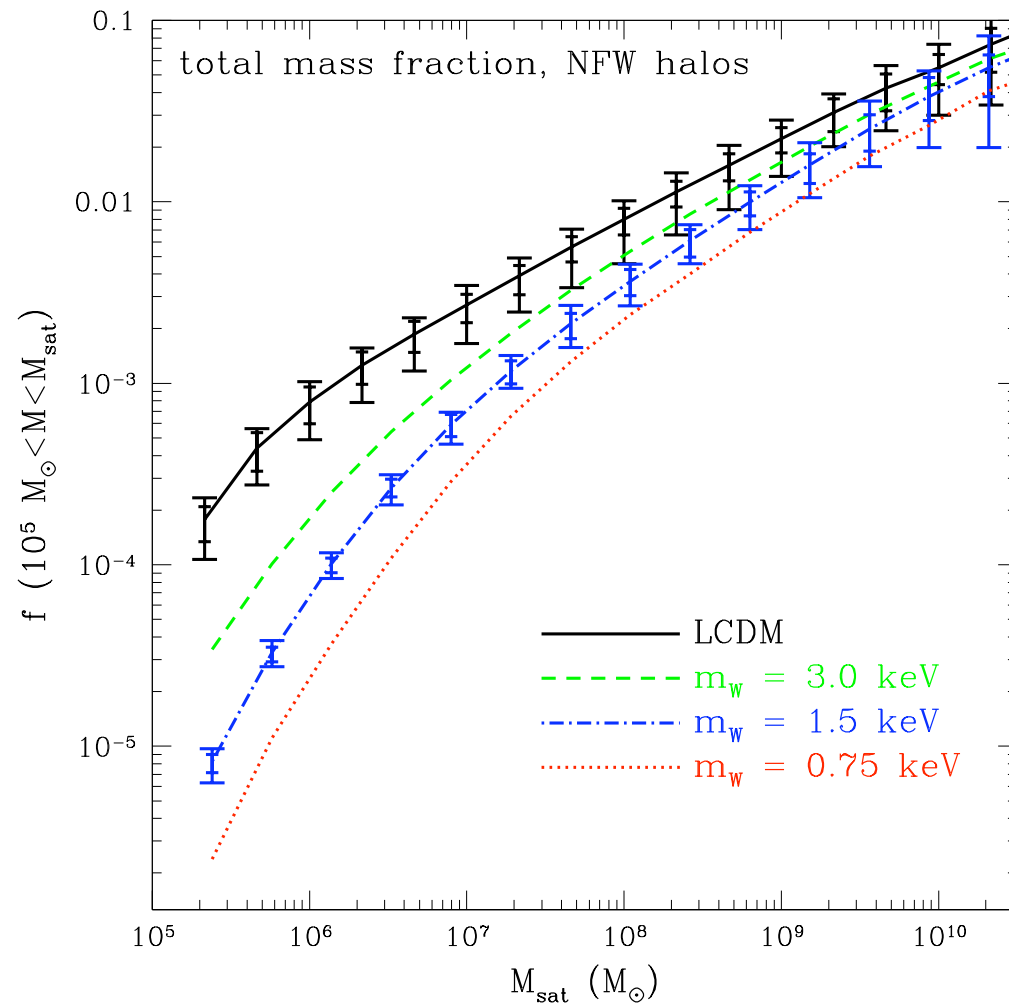
**Warm Dark Matter has two effects:**

**Suppression of Linear Power Spectrum due to free-streaming on scales with  $k\eta_{DM} \gg 1$ .  
For WDM models  $\lambda_{FS} \sim 3 \text{ hMpc}^{-1}(\text{m/keV})^{-4/3}$**

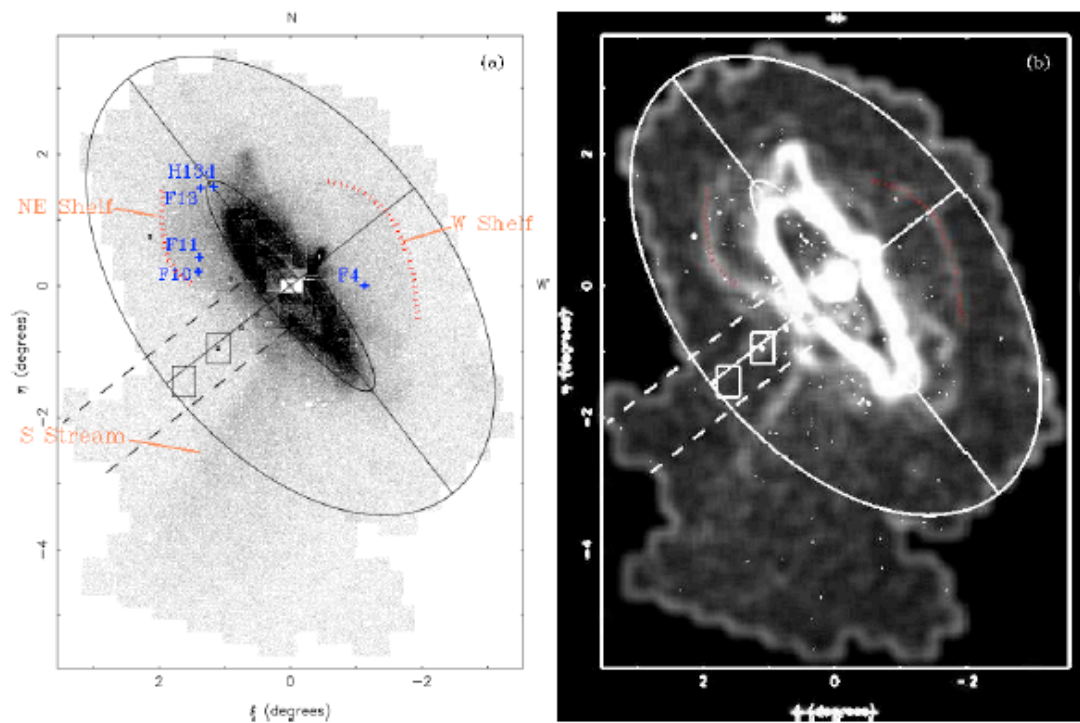
**High densities limited by finite "Phase-Packing" because initial phase-space density is relatively low,  $Q \equiv \rho / \langle v^2 \rangle^{3/2} \sim 10^{-4} (\text{Msun/pc}^3 / \text{km}^3 \text{s}^{-3}) \sim 10^{-24} Q_{\chi}$**

n The amount of primordial power on scales relevant for galaxy formation is not well constrained  $\lambda < \text{Mpc}$  and scale-invariance is almost always assumed

# fraction of mass in substructure depends on DM properties.



# tidal streams in M3 I



**Figure 1.** *Panel a:* Map of RGB count density, from [Irwin et al. \(2005\)](#). The edges of the NE and W shelves that are the focus of this paper are marked with red dotted lines. The H13d field of [Reitzel et al. \(2006\)](#) and four fields from [Ibata et al. \(2005\)](#) discussed below are marked with crosses. *Panel b:* Sobel-filtered version of Panel a, which detects sharp edges in the count map. To create this map, we fill in sharp features such as plot annotations and noise spikes with the surrounding pixel values, smooth the map, and apply the Sobel operator. We then fit a smooth curve to the shelf edges, which again are shown by dotted lines.



# observational signatures of DM substructure

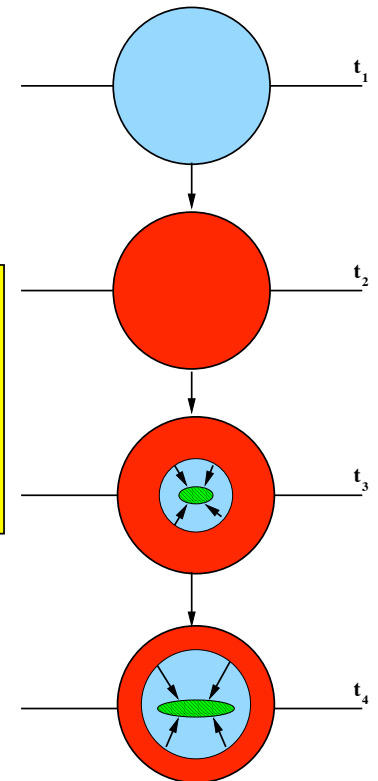
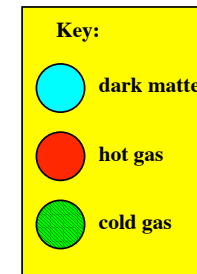
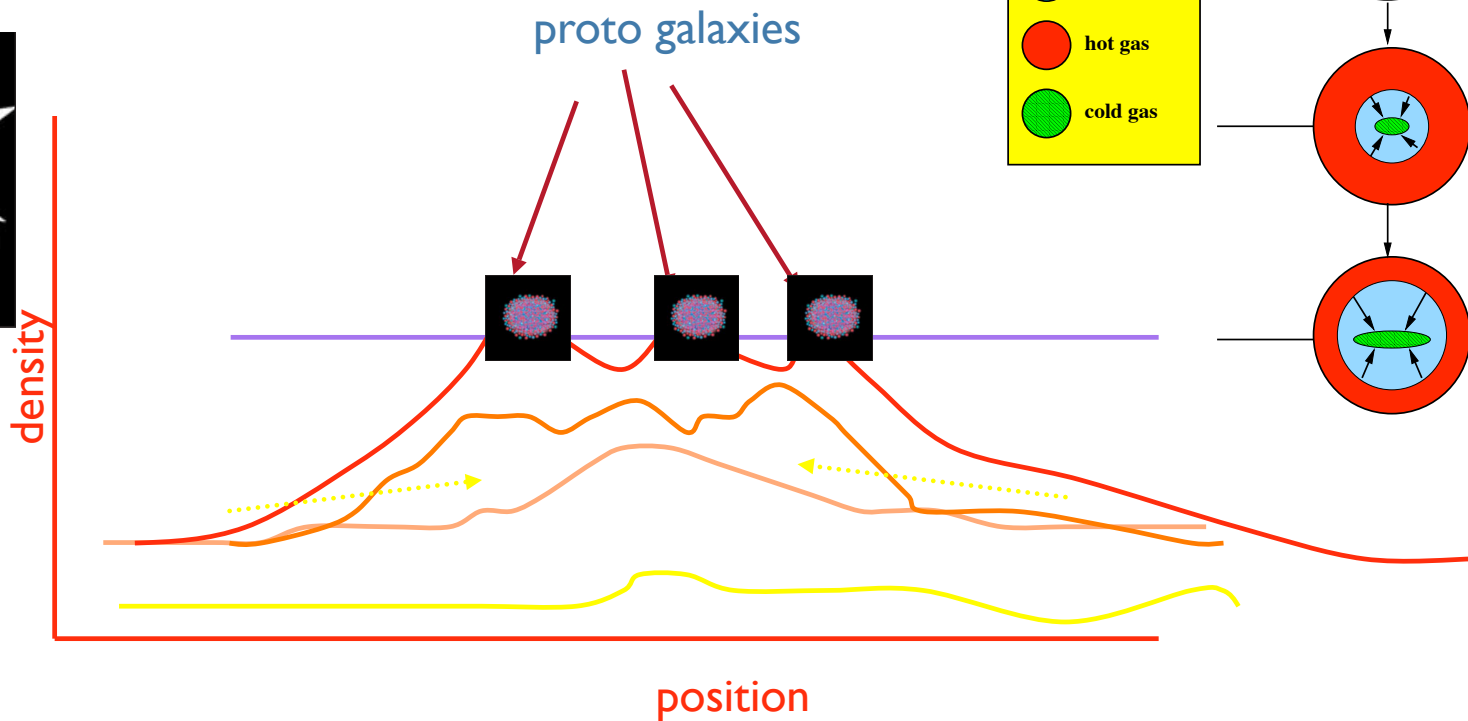
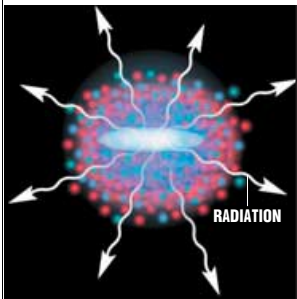
- substructure mass function in clusters from lensing
- multiple-image strong lenses of quasars
- abundance of dwarf satellite galaxies
- dynamical effects on galactic disks
- (future) annihilation signal from DM subhalos in the local group
- galaxy abundance in groups & clusters

# Substructure Summary

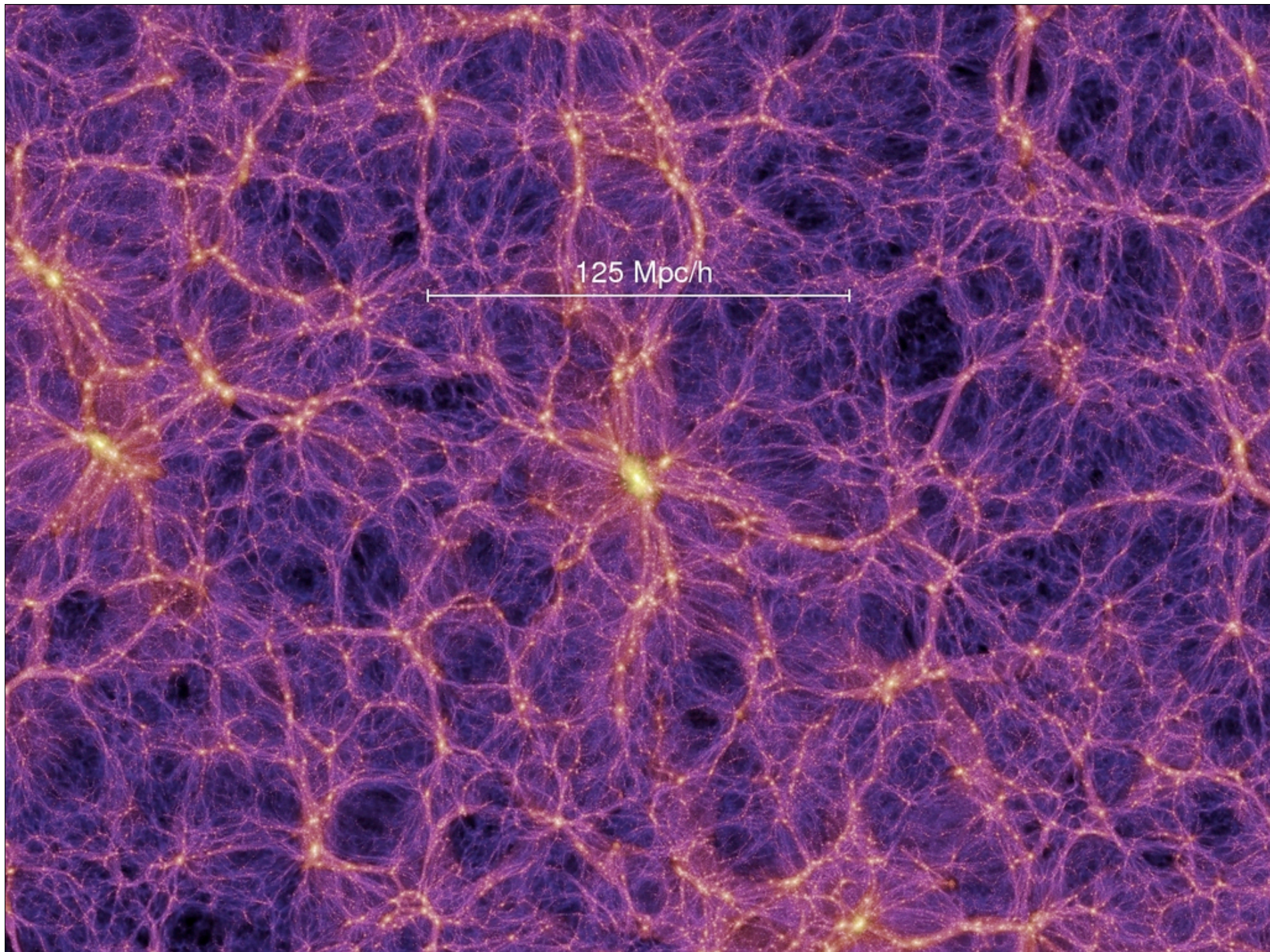
- substructures are ubiquitous in CDM
- mass function of substructure is roughly self-similar.
- the number of substructures is a trade-off between accretion (the halo merging rate) and destruction (dynamical friction; tidal stripping)
- abundance & properties may constrain small scale power spectrum (inflation; DM physics), but much work is still needed.
- lensing & stellar structure may be ways of probing dark and disrupted substructures.

# one minute galaxy formation

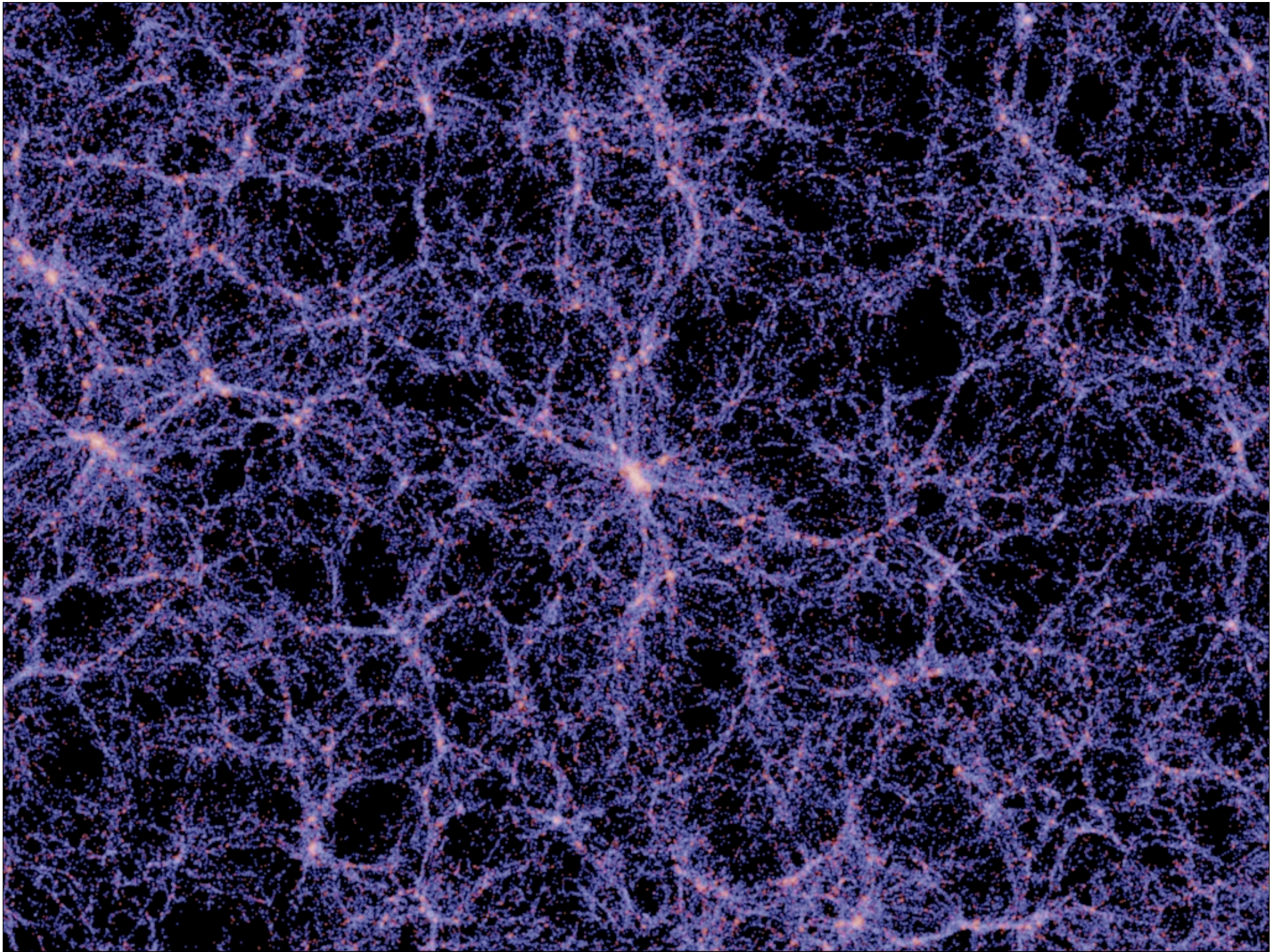
gas in density peaks shock heats to virial temperature, and then radiates and cools. expect to have a galaxy at the center of every density peak (halo) that is massive enough to allow cooling ( $\sim 10^4$  K).





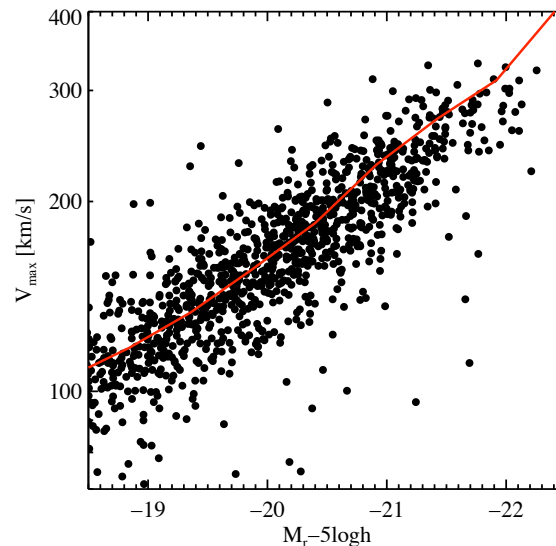






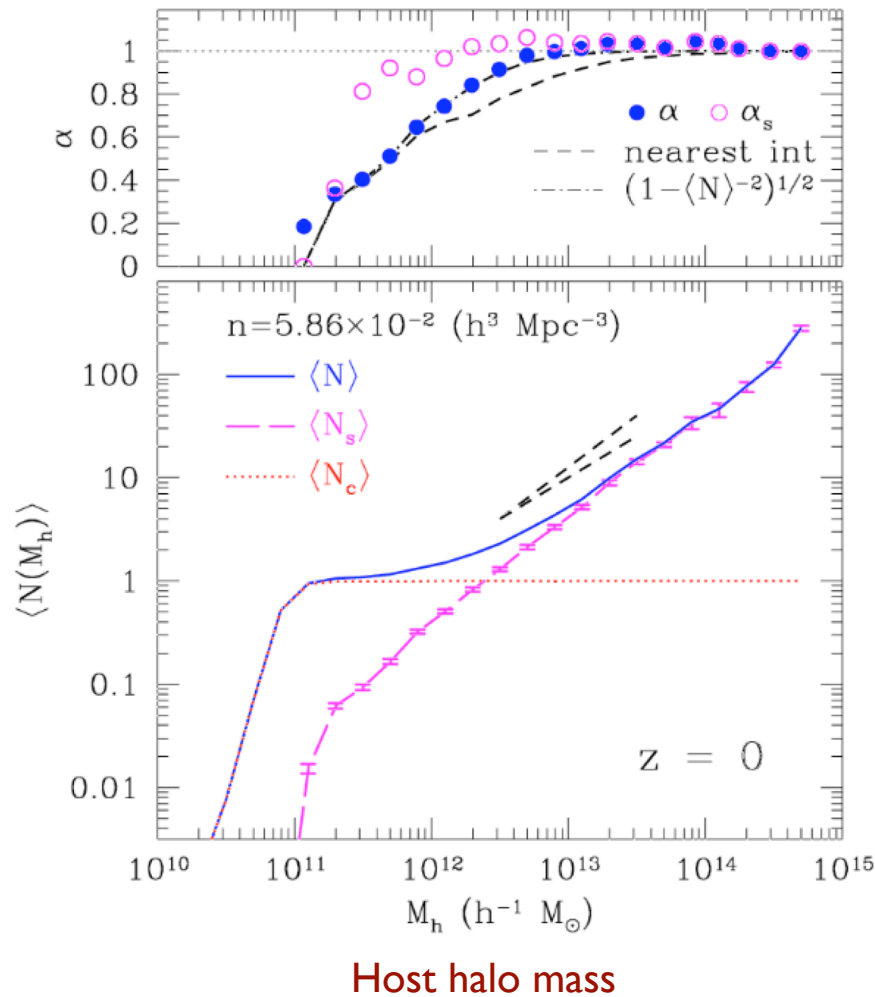


galaxy properties are  
tightly correlated with  
halo properties.



Tully-Fisher relation

# halo occupation of galactic halos



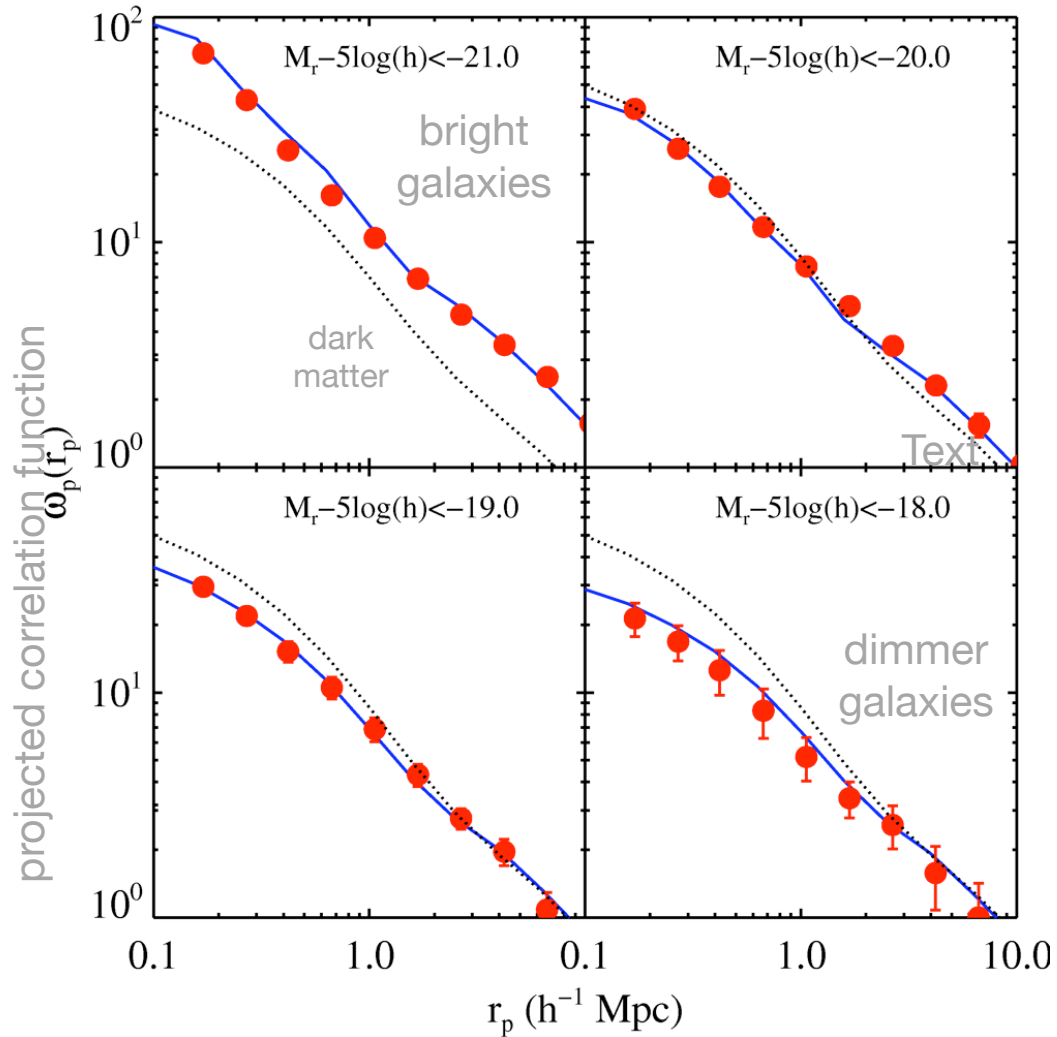
Average number of galactic (sub)halos

$$\alpha^2 \equiv \frac{\langle N(N - 1) \rangle}{\langle N \rangle^2}$$

$$N_{\text{sub}} \sim M$$

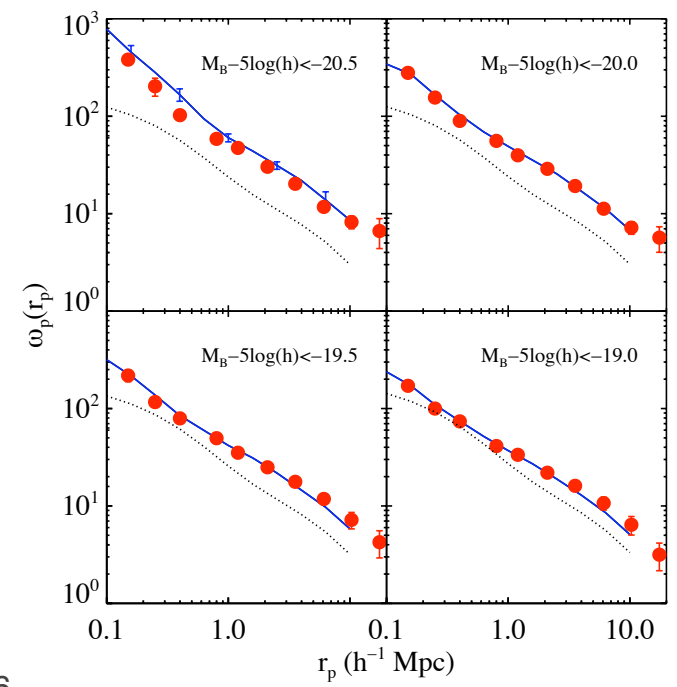
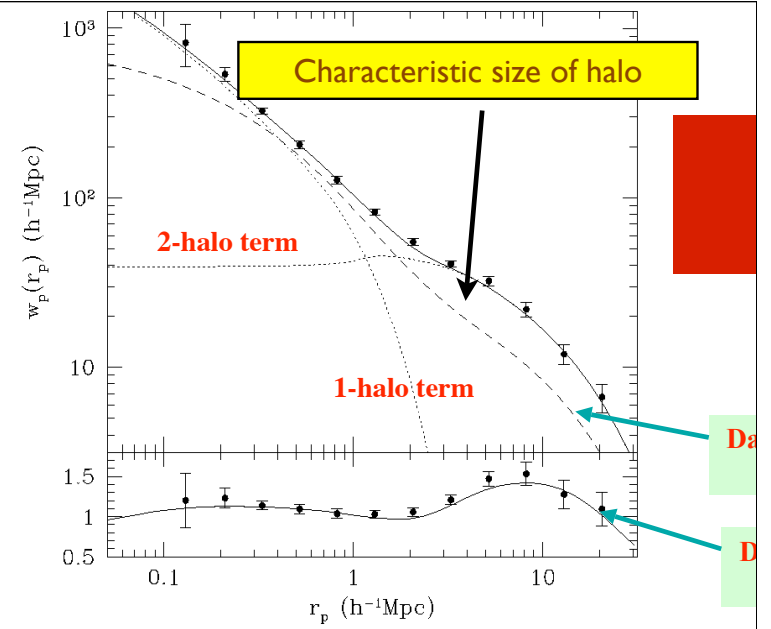
- a physically motivated way of characterizing non-linear bias of galaxies/subhalos
- no smoothing scale; naturally incorporates stochasticity, naturally brings about scale dependence

assume every galaxy lives in a subhalo.  
 how do they cluster?



**SDSS, z=0**  
 data: Zehavi et al 2004

Conroy, Wechsler & Kravtsov 2006



**DEEP, z=1**  
 data: Coil et al 2006



# The Halo Model

- Basic idea:
  - assume that stuff (e.g.: mass, galaxies, quasars, gas) lives in dark matter halos.
  - use knowledge of dark matter halo properties + relation of stuff to halos to determine the clustering properties of the stuff (e.g., non-linear power spectrum, galaxy clustering, etc...)
  - or use clustering to constrain the relation

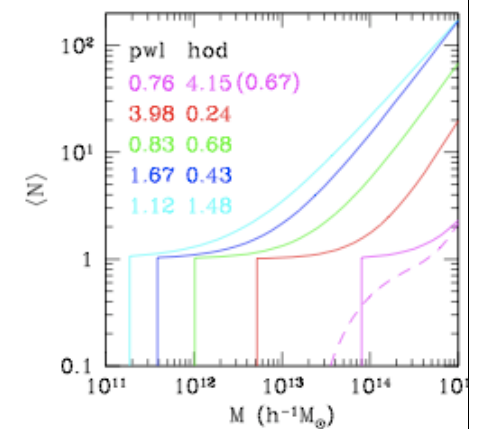
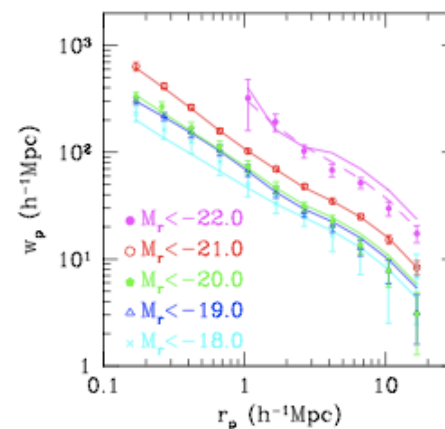
# the halo occupation approach

- assume galaxies live in halos
- assume  $P(N|M)$  is just a function of  $M$

The relation between the clustering of Dark Matter and any class of galaxies (luminosity, type, etc.) is fully defined by the

**Halo Occupation Distribution (HOD):**

- The probability distribution  $P(N|M)$  that a halo of mass  $M$  contains  $N$  galaxies of that class.
- The relation between the **spatial** distributions of galaxies and DM within halos.
  - The relation between the **velocity** distributions of galaxies and DM within halos.



**Cosmological Model**  
 $\Omega, P(k), \text{etc.} + \text{Gravity}$

**Galaxy Formation**  
Gas cooling, Star formation,  
Feedback, Mergers, etc.

**Dark Halo Population**  
 $n(M), \rho(r|M), \xi(r|M), v(r|M)$

**Halo Occupation Distribution**  
 $P(N|M)$   
Spatial distribution within halos  
Velocity distribution within halos

**Galaxy clustering**

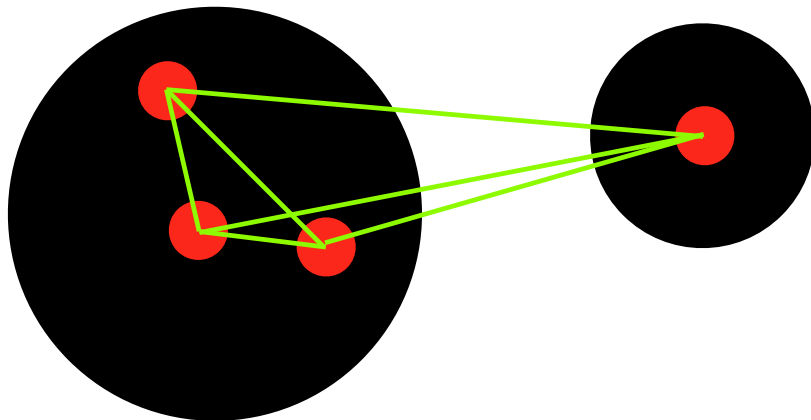
# How do we compute clustering statistics?

## Correlation function

Small scales: All pairs come from same halo.  
*1-halo* term

$$1 + \xi_g^{1h}(r) = \left(2\pi r^2 n_g^2\right)^{-1} \int_0^\infty dM \frac{dn}{dM} \frac{\langle N(N-1) \rangle_M}{2} \lambda(r|M)$$

Large scales: Pairs come from separate halos.



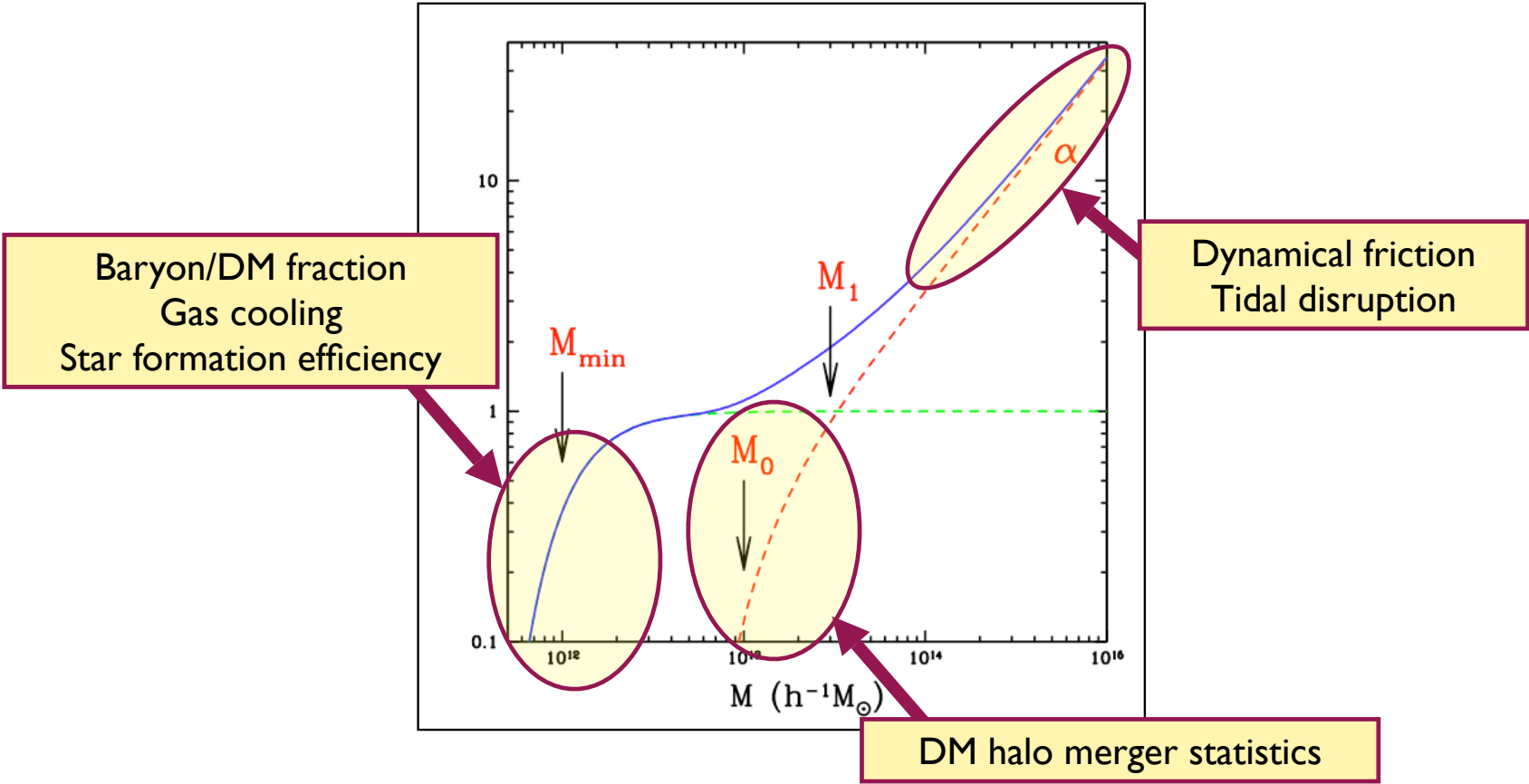
$$\xi_g(r) = b_g^2 \xi_m(r)$$

$$b_g = n_g^{-1} \int_0^\infty dM \frac{dn}{dM} \langle N \rangle_M b_h(M)$$

Berlind & Weinberg (2002)



# The HOD contains information about galaxy formation physics



can also use the halo model to calculate the

## Non-Linear Power Spectrum

- Non-linear power spectrum is composed of dark matter halos that are clustered according to the halo bias + the clustering due to the halo density profile

$$P_{\text{nl}}(k, z) = I_2^2(k, z)P(k, z) + I_1(k, z)$$

where

$$I_2(k, z) = \int d \ln M \left( \frac{M}{\rho_m(z=0)} \right) \frac{dn}{d \ln M} b(M) y(k, M)$$

$$I_1(k, z) = \int d \ln M \left( \frac{M}{\rho_m(z=0)} \right)^2 \frac{dn}{d \ln M} y^2(k, M)$$

and  $y$  is the Fourier transform of the halo profile with  $y(0, M) = 1$

$$y(k, M) = \frac{1}{M} \int_0^{r_h} dr 4\pi r^2 \rho(r, M) \frac{\sin(kr)}{kr}$$

# Summary