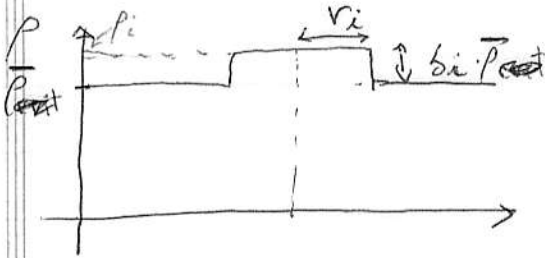


Large scale structure:

Non Linear Evolution

1) Top hat collapse:

Let's consider the non-linear evolution of the simplest perturbation: a homogeneous sphere in a matter-dominated universe.



$$\rho_i = (1 + \delta_i) \bar{\rho} \Rightarrow \frac{\Delta \rho}{\bar{\rho}} = \delta_i$$

$$\Delta \rho = \rho_i - \bar{\rho}$$

+ no shell crossing:

In the non-relativistic limit (Newtonian approximation):

$$\Delta \rho \cdot \frac{d^2 r(t)}{dt^2} = - \frac{GM}{r^2} \Delta M \Rightarrow \frac{1}{2} \dot{r}^2 = \frac{GM}{r} + \text{constant}$$

$$\left(\dot{r} \ddot{r} = - \frac{GM}{r^2} \dot{r} \text{ c.v.d.} \right)$$

$$M = \frac{4\pi}{3} r_i^3 \rho_i = \frac{4\pi}{3} r_i^3 \bar{\rho} (1 + \delta_i)$$

mean density $\bar{\rho}_i = \rho_m \text{ pert } \bar{\rho}$

(assume $\Omega_m = 1$)

a) Initial conditions:

① $\underline{\dot{r}_i = H_i r_i}$ (Hubble flow)

$$a = \left(\frac{3}{2} H_0^2 \Omega_m t \right)^{\frac{2}{3}}$$

$$\bar{\rho}_i = \left(\frac{3 H_0^2 \Omega_m}{8 \pi G a^3} \right) = \frac{\Omega_m \rho_m}{6 \pi G t^2}$$

(matter dominated universe)

$$H = \frac{2}{3} \frac{1}{t}$$

Thus:

(1) $\dot{r}_i = \frac{2}{3} \frac{r_i}{t_i}$; $M = \frac{2 r_i^3 (1+\delta_i)}{9G t_i^2} = \frac{3(1+\delta_i)}{4G} \cdot \overset{\text{mod } (\delta_i \ll 1)}{r_i^3 t_i}$

$\frac{1}{2} \frac{2}{9} \frac{r_i^2}{t_i^2} = \frac{2}{3} \frac{r_i^3 (1+\delta_i)}{9G t_i^2} + \text{const}$

\Downarrow
 $\text{const} = -\frac{1}{2} \delta_i r_i^2$ $-\delta_i \frac{2}{9} \frac{r_i^2}{t_i^2}$

→ behaves like a closed universe
 $\propto \frac{1}{2} \delta_i r_i^2$

$\frac{1}{2} \dot{r}^2 = \frac{GM}{r} - \frac{1}{2} \delta_i r^2$

We can solve this equation parametrically:

$r = \frac{GM}{\delta_i r^2} (1 - \cos \theta) \xrightarrow{\theta=0} r=0$ $\frac{GM}{\delta_i r^2} = \frac{1}{\delta_i} \frac{9G t_i^2}{4} \frac{\dot{r}_i^3 (1+\delta_i)}{9G t_i^2} = r_i \frac{(1+\delta_i)}{2 \delta_i}$

$t = \frac{GM}{\delta_i^{3/2} r_i^3} (\theta - \sin \theta) \xrightarrow{\theta=0} t=0$

check

$\dot{r} = \frac{dr}{d\theta} \frac{d\theta}{dt} = \frac{dr}{d\theta} / \frac{dt}{d\theta} = \frac{GM \sin \theta}{\delta_i r^2} / \frac{GM}{\delta_i^{3/2} r_i^3} (1 + \cos \theta) = \frac{\sin \theta}{1 + \cos \theta} \cdot \delta_i^{1/2} r_i$

$\frac{1}{2} \left(\frac{\sin \theta}{1 + \cos \theta} \right)^2 \delta_i r_i^2 = \frac{\delta_i r_i^2}{1 + \cos \theta} - \frac{1}{2} \delta_i r_i^2$

$\frac{1 - \cos \theta}{(1 + \cos \theta)^2} = \frac{2 - 1 + \cos \theta}{1 - \cos \theta} = \frac{1 + \cos \theta}{(1 - \cos \theta)^2}$ c.v.d.

$\left(\rightarrow \frac{\cos \theta}{\sin \theta} \rightarrow \frac{\sin \theta}{\cos \theta} \rightarrow 0 \right)$

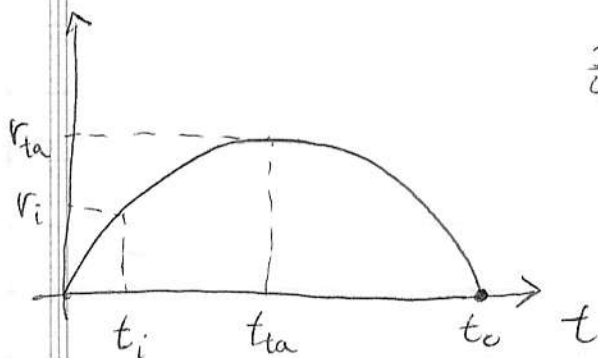
At $\theta = \pi$ $\dot{r} \propto \frac{\sin \theta}{1 - \cos \theta} \rightarrow 0$ (turn around)

$v_{ta} = \frac{2GM}{\delta_i r_i^2}$

$t_{ta} = \pi \frac{GM}{\delta_i^{3/2} r_i^3}$

At $\theta = 2\pi$ $r \rightarrow 0$ (collapse)

$t_c = 2t_{ta} = 2\pi \frac{GM}{\delta_i^{3/2} r_i^3} = \frac{3\pi}{2} \frac{(1 + \delta_i)^{3/2} t_i}{\delta_i^{3/2}} \approx \frac{3\pi}{2} \frac{t_i}{\delta_i^{3/2}}$
 if $\delta_i \ll 1$



$t_{ta} = \frac{3\pi}{4} \frac{t_i}{\delta_i^{3/2}} \Rightarrow \frac{t_{ta}}{t_i} = \left(\frac{3\pi}{4} \frac{1}{\delta_i^{3/2}} \right)$

(2) The mean density at turn around is:

$\rho_{ta} = \frac{3}{4\pi} \frac{M}{r_{ta}^3} = \frac{3}{4\pi} \frac{\delta_i^3 r_i^6}{8G^3 M^2} = \frac{\delta_i^3}{6\pi G t_i^2}$

using expression for $M = \frac{3}{4\pi} r_i^3 t_i$

$\bar{\rho}(t = t_{ta}) = \frac{1}{6\pi G t_{ta}^2} \Rightarrow \frac{\rho_{ta}}{\bar{\rho}_{ta}} = 1 + \delta_{ta} = \delta_i \left(\frac{t_{ta}}{t_i} \right)^2 = \frac{\delta_i}{\delta_i^3} \left(\frac{3\pi}{4} \right)^2$

$1 + \delta_{ta} = \frac{\rho_{ta}}{\bar{\rho}_{ta}} = \frac{9\pi^2}{16} \approx 5.55$

→ What happens at collapse?

Density should go to ∞ but in reality we have virialization due to non-spherical collapse & shell crossing:

③

Virial theorem:

kinetic energy \uparrow $2K = + \frac{GM}{r_{vir}} = -W$ \uparrow potential energy

$K = \frac{W}{2}$

$$\bar{E}_{vir} = K + W = \frac{W}{2} = -\frac{1}{2} \frac{GM}{r_{vir}}$$

$$E_{ta} = \underset{\substack{\parallel \\ 0 \\ (r=0)}}{K} + W = W = -\frac{GM}{r_{ta}}$$

Conservation of Energy $\Rightarrow E_{vir} = E_{ta} \Rightarrow \boxed{r_{vir} = \frac{1}{2} r_{ta}}$

Average density at virialization is:

$$\rho_{vir} = \frac{4\pi}{3} \frac{M}{r_{vir}^3} = 8 \cdot \rho_{ta}$$

$$\bar{\rho}(t=t_{vir}) = \frac{1}{4} \bar{\rho}(t=t_{ta})$$

$$t_{vir} = t_{coll} = 2 t_{ta}$$

$$\frac{\rho_{vir}}{\bar{\rho}(t=t_{vir})} = 1 + \delta_{vir} = 32 (1 + \delta_{ta}) = 18 \pi^2 = 177.7$$

$\Delta = 177.7$ is called virial overdensity:

A virialized halo has mean density $\rho_{vir}(z) = \Delta \bar{\rho}(z)$ ~~at~~ at the redshift $z = z_{vir}$.

The radius of such object is called virial radius:

$$M_{DM} = \rho_{vir} \frac{4\pi}{3} R_{vir}^3 \rightarrow R_{vir} = \left(\frac{3}{4\pi} \frac{M_{DM}}{\rho_{vir}} \right)^{\frac{1}{3}}$$

The velocity dispersion inside the halo is given by virial theorem:

$$K = \frac{1}{2} N_{circ}^2 = \frac{1}{2} \frac{GM_{DM}}{R_{vir}} = \frac{N_{circ}^2}{2} \rightarrow N_{circ} = \sqrt{\frac{GM_{DM}}{R_{vir}}} = \sqrt{\frac{2kT_{vir}}{\mu}}$$

↑
circular velocity

↓
if thermalized

$$\left\{ \begin{aligned} \rho_{vir} &= \frac{\rho_{gas}}{\mu_{DM}} = (0.04 \text{ cm}^{-3}) \left(\frac{\Omega_b h^2}{0.019} \right) \left(\frac{1+z_{vir}}{10} \right)^{-3} \mu^{-1} \\ R_{vir} &= (1.5 \text{ kpc}) \left(\frac{\Omega_m h^2}{0.147} \right)^{-\frac{1}{3}} \left(\frac{M_{DM}}{10^8 M_\odot} \right)^{\frac{1}{3}} \left(\frac{1+z_{vir}}{10} \right)^{-1} \\ N_{circ} &= (17 \text{ km/s}) \left(\frac{\Omega_m h^2}{0.147} \right)^{\frac{1}{6}} \left(\frac{M_{DM}}{10^8 M_\odot} \right)^{\frac{1}{3}} \left(\frac{1+z_{vir}}{10} \right)^{-\frac{1}{2}} \\ T_{vir} &= (10500 \text{ K}) \left(\frac{\Omega_m h^2}{0.147} \right)^{\frac{1}{3}} \left(\frac{M_{DM}}{10^8 M_\odot} \right)^{\frac{2}{3}} \left(\frac{1+z_{vir}}{10} \right) \end{aligned} \right.$$

~~Gasoline~~ non-linear evolution is much faster than the linear one.

Specific time of collapse depends on

M, δ_i, \dot{r}_i ($\sim H \dot{r}_i$) etc... It is convenient to use a different measure of time related to

the linear overdensity:

In linear theory:

$$\delta_L(t) = A \delta_i \left(\frac{t}{t_i}\right)^{\frac{2}{3}} + B \delta_i \frac{t_i}{t}$$

with $A+B=1$
because at t_i $\delta_L = \delta_{TH}$

$$\dot{\delta}_L(t) = \frac{2}{3} A \left(\frac{\delta_i}{t_i}\right) - B \frac{\delta_i}{t_i}$$

For top-hat:

\rightarrow no shell crossing

$$\rho r^3 = \rho_i r_i^3 \quad \Rightarrow \quad (1+\delta) = \frac{\rho}{\rho_i} = \frac{\rho_i}{\rho_i} \frac{r_i^3}{r^3}$$

$$\text{Since } \begin{cases} \bar{\rho} \propto t^{-2} \\ \bar{\rho}(t) = \bar{\rho}_i \left(\frac{t}{t_i}\right)^{-2} \end{cases} \quad (1+\delta) = \frac{r_i^3}{r^3} (1+\delta_i) \left(\frac{t}{t_i}\right)^2$$

$$\dot{\delta}_{TH} = -3 \frac{r_i^3}{r^3} \frac{\dot{r}}{r} (1+\delta_i) \left(\frac{t}{t_i}\right)^2 + 2 \frac{r_i^3}{r^3} (1+\delta_i) \left(\frac{t}{t_i}\right)^2 \frac{1}{t} =$$

$$\begin{aligned} \Rightarrow \dot{\delta}_{TH} &= -3 (1+\delta) \frac{\dot{r}}{r} + 2 (1+\delta) \frac{1}{t} = -3 (1+\delta) \frac{\dot{r}}{r} + 2 (1+\delta) \frac{1}{t} \\ &= (1+\delta) \left(\frac{2}{t} - 3 \frac{\dot{r}}{r} \right) = 0 \end{aligned}$$

$(H = \frac{2}{3} \frac{1}{t}) \longrightarrow$

$$\delta_{TH} = (1+b) \left(\frac{z}{t} - 3 \frac{H}{r} \right) \text{ at } t = t_i$$

$$\delta_{TH,i} = (1+b_i) \left(\frac{z}{t_i} - 3 \frac{H_i}{r} \right) = 0 \quad H_i = \frac{z}{3 t_i}$$

So we want $\delta_{L,i} = 0 \Rightarrow \frac{2}{3} A = B$

$$A+B=1 \Rightarrow A = \frac{3}{5}$$

$$\delta_L = \frac{3}{5} \delta_i \left(\frac{t}{t_i} \right)^{\frac{2}{3}} + \frac{2}{5} \delta_i \left(\frac{t_i}{t} \right) \xrightarrow{t \gg t_i} \frac{3}{5} \delta_i \left(\frac{t}{t_i} \right)^{\frac{2}{3}} \quad B = \frac{2}{5}$$

At late times:

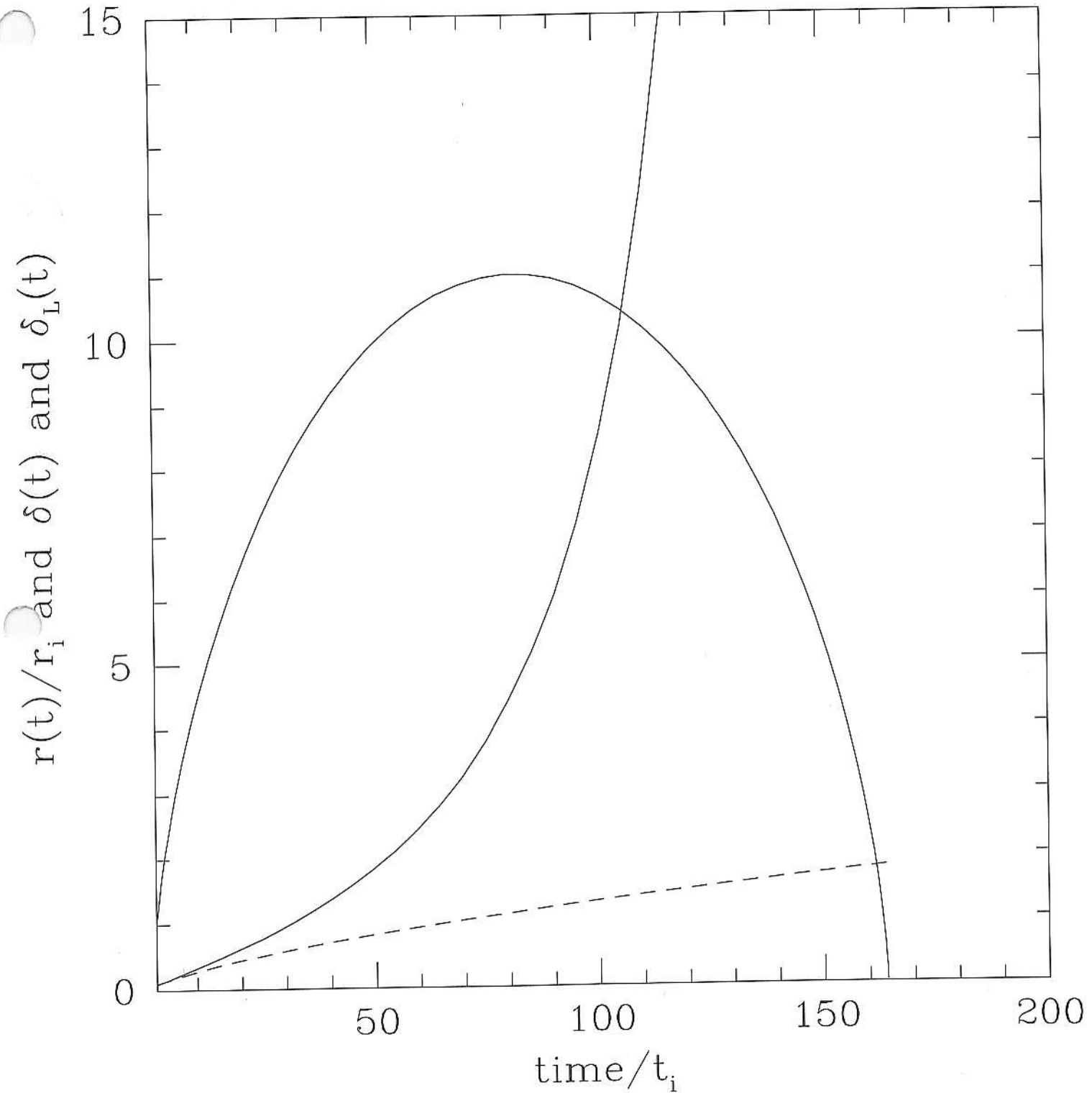
At collapse:

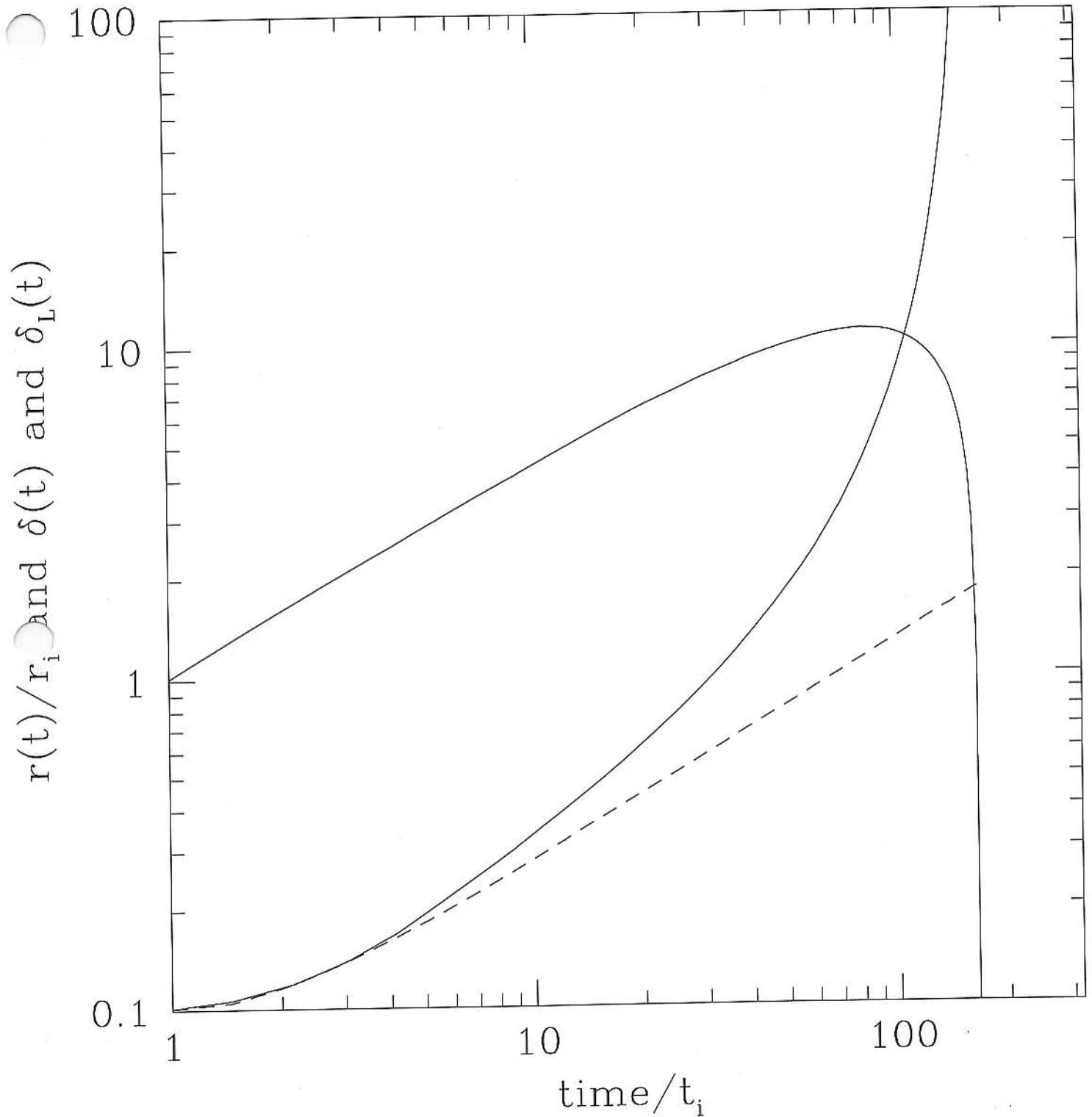
$$\delta_{L, coll} = \frac{3}{5} \delta_i \left(\frac{2 t_{ca}}{t_i} \right)^{\frac{2}{3}} = \frac{3}{5} 2^{\frac{2}{3}} (1+b_{ca})^{\frac{1}{3}} = \frac{3}{5} \left(\frac{3\pi}{2} \right)^{\frac{2}{3}} \approx 1.68$$

$$\left[1 + b_{ca} \delta_i \left(\frac{t_{ca}}{t_i} \right)^2 \right]$$

|| This demonstrates also that $\delta_L \sim 1$ corresponds to non-linear regime

Conclusion: non linear past evolution is much faster than the linear one





Modelling the large-scale structure.

The evolution of the collisionless dark matter in the expanding universe is described by "Vlasov" equation:
 ↳ (collisionless Boltzmann eq.) $\rightarrow F(\vec{x}, \vec{v}, t)$

$$\frac{\partial F}{\partial t} + \frac{\vec{v}}{a} \frac{\partial F}{\partial \vec{x}} - \left(\frac{1}{a} \frac{\partial \Phi}{\partial \vec{x}} + H \vec{v} \right) \frac{\partial F}{\partial \vec{v}} = 0$$

$\frac{1}{a} \frac{\partial \Phi}{\partial \vec{x}}$
 $H \vec{v}$

$\vec{v} \cdot \nabla_{\vec{x}}$
Hub. expansion

In practice, this is a 6-dimensional problem that can be solved with method of characteristics (see back of page)

comoving distance
peculiar velocity

$$\begin{cases} \frac{d\vec{x}}{dt} = \frac{\vec{v}}{a} & \text{peculiar velocity} \\ \frac{d\vec{v}}{dt} = -H\vec{v} - \frac{1}{a} \frac{\partial \Phi}{\partial \vec{x}} \end{cases} \quad \text{or} \quad \begin{cases} \frac{d\vec{x}}{dt} = \vec{v}_{pec} = a \frac{d\vec{x}}{dt} \\ a \left(\frac{d\vec{v}}{dt} + \frac{1}{a} \frac{da}{dt} \vec{v} \right) = - \frac{\partial \Phi}{\partial \vec{x}} \end{cases}$$

$$\frac{d\vec{v}}{dt} + H\vec{v} = - \frac{\partial \Phi}{\partial \vec{r}_{ph}} \quad \text{or} \quad a \frac{d\vec{v}}{dt} + \frac{da}{dt} \vec{v} = \frac{d(a\vec{v})}{dt} = - \frac{\partial \Phi}{\partial \vec{x}}$$

N.B.: $\vec{r}_{ph} = a \cdot \vec{x} \Rightarrow \vec{v}_{ph} = \frac{d\vec{r}_{ph}}{dt} = \frac{da}{dt} \vec{x} + a \frac{d\vec{x}}{dt} = a \left(H\vec{x} + \frac{d\vec{x}}{dt} \right) = H\vec{r}_{ph} + a \frac{d\vec{x}}{dt}$

$$\vec{v}_{ph} = \vec{v}_{Hubble} + \vec{v}_{pec}$$

\parallel $H\vec{r}_{ph}$ \parallel $a \frac{d\vec{x}}{dt}$

Numerical integration for N-particles $i=1, 2, \dots, N$

$$\begin{aligned} \vec{x}_i(t+\Delta t) &= \vec{x}_i(t) + \Delta t \frac{1}{a(t)} \vec{v}_i(t) \\ \vec{v}_i(t+\Delta t) &= \vec{v}_i(t) + \Delta t \left[H(t) \vec{v}_i(t) + \frac{1}{a(t)} \vec{F}_i(t) \right] \end{aligned}$$

where the force gravitational force is:

$$\vec{F}_i(t) = \frac{\partial \Phi}{\partial \vec{x}} [\vec{x} = \vec{x}_i(t)]$$

There are many algorithms to find $\vec{F}_i(t)$:

1) Direct summation: PP = particle-particle

$$\vec{F}_i = \sum_{\substack{j=1; j \neq i \\ j=1; j \neq i}}^N \frac{Gm_j \vec{r}_{ij}}{r_{ij}^2}$$

accurate but
very slow:
(time $\propto N^2$)

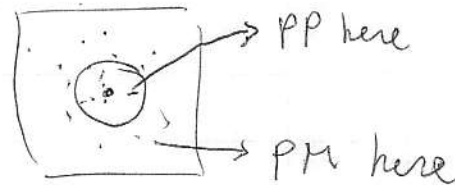
special hardware: GRAPE

2) PM = particle-mesh:

finding the force ~~on~~ ^{calculating} the density field on a mesh. Very fast but limited spatial resolution. (time $\propto N \log N$)

3) P³M = particle-particle-particle-mesh:

a combination of PP + PM



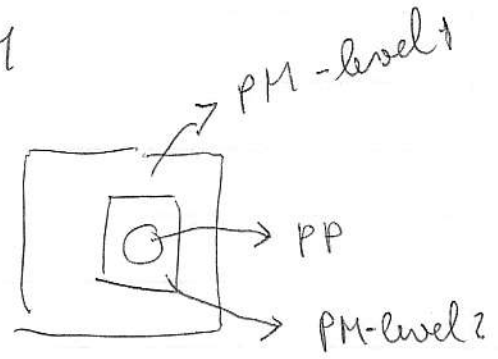
$$\text{time} \propto N \log N + N_{PP}^2$$

N_{PP} = number of particles
in PP region.

4) AP³M = Adaptive P³M

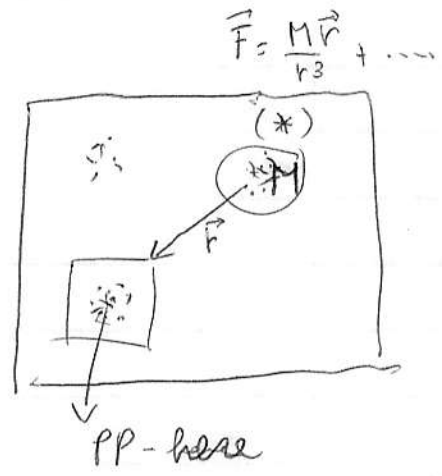
faster than P³M

time = $N_1 \log N_1 + N_2 \log N_2 + N_{PP}^2$



5) Tree codes:

Very popular in cosmology: efficient when particles are highly clustered

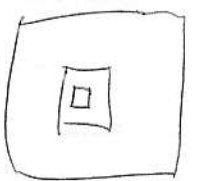


(*) Treated as a point particle + dipole term + quadrupole + ...

6) AMR = adaptive mesh refinement

similar to AP³M but without PP part.

time $\propto N_1 \log N_1 + N_2 \log N_2 + \dots$



7) ~~SEF~~ SEF = self consistent Field method

$\varphi(\vec{x}) = \sum_{j=\text{multipoles}} A_j \varphi_j(\vec{x})$

eg. spherical harmonics in spherical geometry.

Initial Conditions:

Initial conditions are given by linear theory:

$$\rho = \bar{\rho} (1 + \delta) \quad |\delta| \ll 1$$

From Navier equation:

$$1) \quad \frac{d\vec{v}_s}{dt} = \frac{\partial \vec{v}_s}{\partial t} + \frac{1}{a} \vec{v}_s \cdot \nabla \vec{v}_s = -\frac{1}{2} H \vec{v}_s - \frac{1}{a} \frac{\partial \varphi}{\partial \vec{x}}$$

$$2) \quad \frac{\partial \rho}{\partial t} + 3H\rho = -\frac{1}{a} \text{div}(\rho \vec{v}_s) \quad \leftarrow \text{mass conservation} \left[\frac{\partial \rho}{\partial t} = 0 \right]$$

$v_s =$ streaming velocity

In linear theory (1st order)

$$\left\{ \begin{aligned} \frac{\partial \delta}{\partial t} &= -\frac{1}{a} \text{div} \vec{v}_s + \left(\Delta \varphi = 4\pi G \bar{\rho} a^2 \delta \right) \\ \frac{\partial \vec{v}_s}{\partial t} &= -H \vec{v}_s - \frac{1}{a} \frac{\partial \varphi}{\partial \vec{x}} \end{aligned} \right.$$

(Poisson Eq.)

Going into Fourier space:

$$\left\{ \begin{aligned} \delta(\vec{x}, t) &= \frac{1}{(2\pi)^3} \int d^3k \delta_{\vec{k}}(t) e^{-i\vec{k}\vec{x}} \\ \vec{v}_s(\vec{x}, t) &= \frac{1}{(2\pi)^3} \int d^3k \vec{v}_{\vec{k}}(t) e^{-i\vec{k}\vec{x}} \\ \varphi(\vec{x}, t) &= \frac{1}{(2\pi)^3} \int d^3k \varphi_{\vec{k}}(t) e^{i\vec{k}\vec{x}} \end{aligned} \right.$$

$$\dot{\delta_{\vec{k}}} = \frac{1}{a} i \vec{k} \vec{v}_{\vec{k}} \quad (1)$$

$$\dot{\vec{v}}_{\vec{k}} = -H \vec{v}_{\vec{k}} + \frac{1}{a} i \vec{k} \psi_{\vec{k}} \quad (2)$$

$$-k^2 \psi_{\vec{k}} = 4\pi G \bar{\rho} a^2 \delta_{\vec{k}} \quad (3)$$

differentiate (1) +
combining equations:

$$\ddot{\delta_{\vec{k}}} = -H \dot{\delta_{\vec{k}}} + \frac{i \vec{k}}{a} \left[-H \vec{v}_{\vec{k}} + \frac{1}{a} i \vec{k} \psi_{\vec{k}} \right] \Rightarrow$$

$$\ddot{\delta_{\vec{k}}} = -2H \dot{\delta_{\vec{k}}} + 4\pi G \bar{\rho} \delta_{\vec{k}}$$

$$\boxed{\ddot{\delta_{\vec{k}}} + 2H \dot{\delta_{\vec{k}}} = 4\pi G \bar{\rho} \delta_{\vec{k}}}$$

⇓

$$|\delta_{\vec{k}}| \approx D_+(t)$$

same as previously
derived for Jeans
instability \Rightarrow

$$\text{Thus: } \delta_{\vec{k}} = D_+(t) A_{\vec{k}} \quad (4)$$

\hookrightarrow random ~~vectors~~ vectors (Gaussian distribution)

$\frac{1}{k} |\delta_{\vec{k}}|^2 \propto P(k) = \text{power spectrum}$

$$\delta_{\vec{k}} = \frac{D_+(t)}{D_+(t_0)} \sqrt{P(k, t_0)} \lambda_{\vec{k}}$$

\uparrow random unit vectors ($|\lambda_{\vec{k}}|^2 = 1$)

From (4) differentiating $\Rightarrow \dot{\delta_{\vec{k}}} = \frac{D_+}{D_+} \dot{\delta_{\vec{k}}} = \frac{1}{a} i \vec{k} \vec{v}_{\vec{k}}$

$$i \vec{k} \frac{D_+}{D_+} \dot{\delta_{\vec{k}}} a = k^2 \vec{v}_{\vec{k}} \Rightarrow \left[\vec{v}_{\vec{k}} = -i \vec{k} a \frac{\delta_{\vec{k}}}{k^2} \right] \text{ where}$$

$$F = \frac{a}{\dot{a}} \frac{\dot{D}_+}{D_+} = \frac{1}{H} \frac{\dot{D}_+}{D_+} = f(\Omega_m) \approx \Omega_m^{0.6}$$

In practice IC are generated using the following steps:

- 1) Start from uniform grid of point particles.
- 2) Generate random vectors $\lambda_{\vec{k}}$
- 3) Multiply $\lambda_{\vec{k}}$ by $\left(\sqrt{P(k, t_0)} \frac{D_+(t_i)}{D_+(t_0)} \right)$ to find $\delta_{\vec{u}}$
where t_i = starting
time of the
simulation
- 4) Find $\vec{v}_{\vec{k}} \propto \delta_{\vec{k}}$
- 5) Inverse FFT to get $\vec{v}(\vec{x}; t_i)$.
- 6) Derive initial displacement of uniform grid points $\Delta x \approx \vec{v}(\vec{x}; t_i) \cdot t_i$

↓
Start N-body calculation

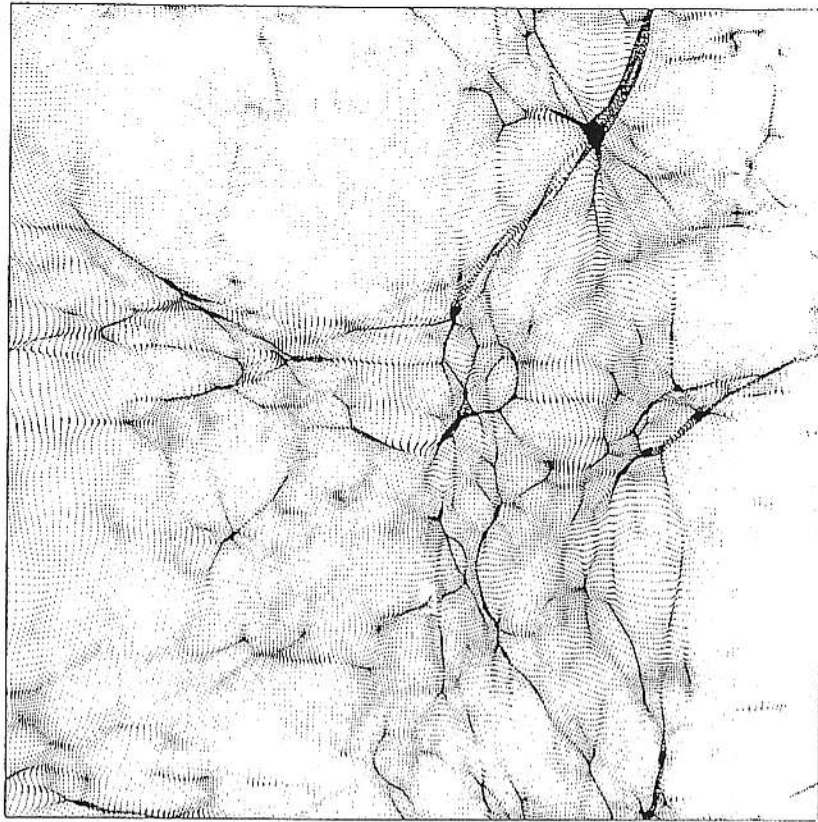


FIG. 5.—(a) is N32F3. (b) N32F5.

ApJ...34...26

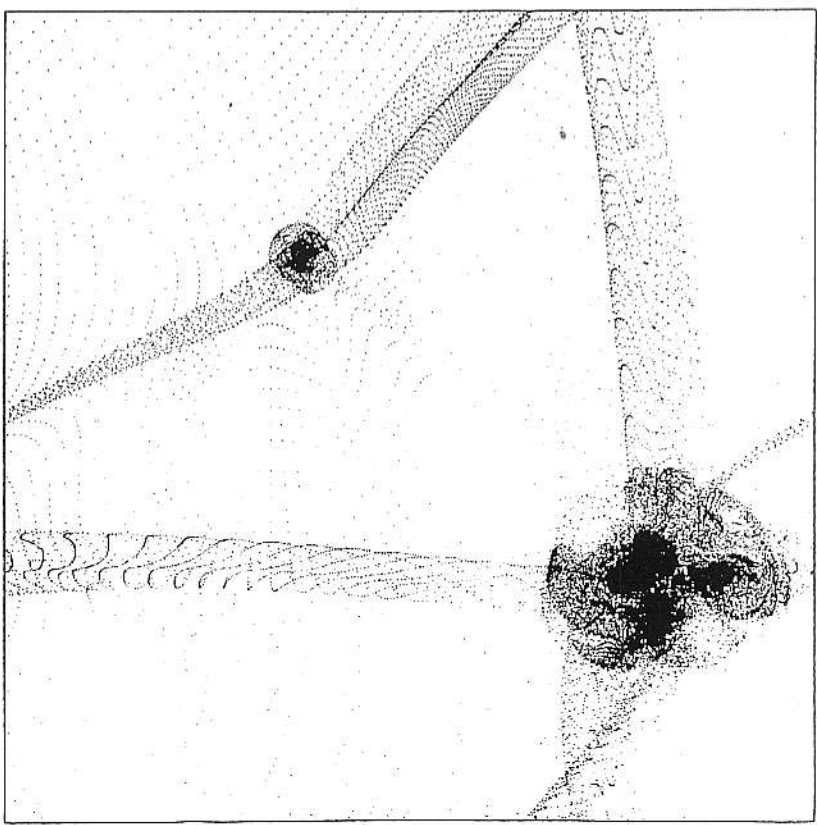
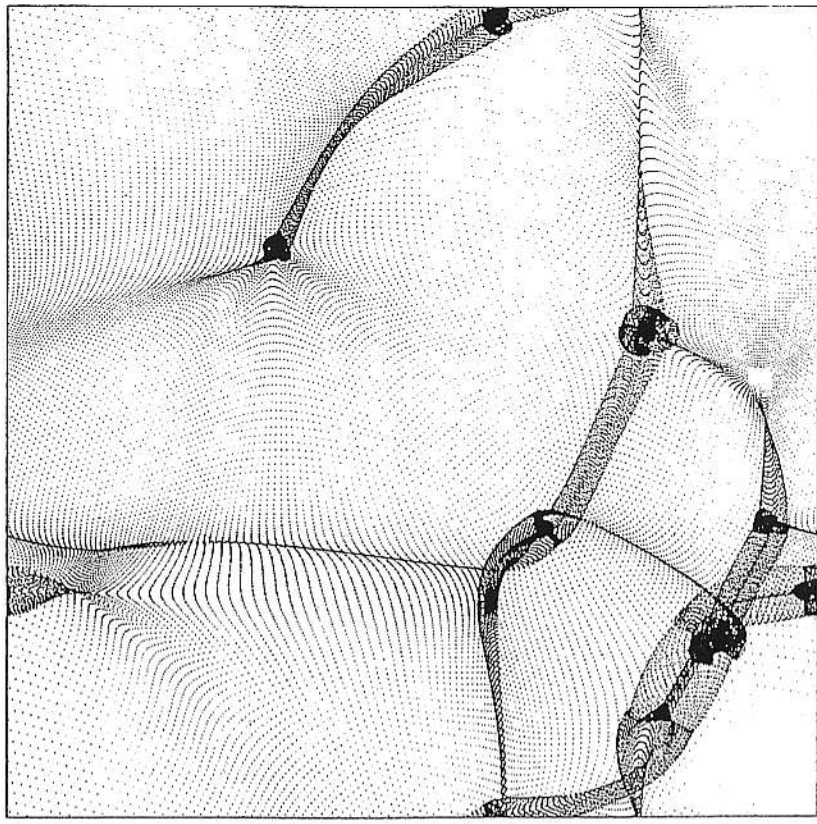


FIG. 1.—(a) J4F4. (b) J4F6.

Variance of density Perturbations :

$$\sigma^2(R, t_0) = \frac{1}{2\pi^2} \int_0^\infty k^2 dk P(k, t_0) W^2(kR)$$

↓
↓
↑

variance
~~(k^2 dk)~~
window function

• Let's see why we need a window function:

$$\delta(x, t_0) = \frac{1}{(2\pi)^3} \frac{D_+(t_{in})}{D_+(t_0)} \int d^3k e^{-i\vec{k}\cdot\vec{x}} \sqrt{P(k, t_0)} \lambda_{\vec{k}}$$

↓
↓

(k^2 dk d\Omega)

$$\sigma^2 \equiv \langle |\delta|^2 \rangle = \frac{1}{V} \int \delta^2 dV = \left(\frac{D_+(t_{in})}{D_+(t_0)} \right)^2 \frac{1}{(2\pi)^3} \cdot 4\pi \int_0^\infty k^2 dk P(k)$$

$$\sigma^2(t_0) = \left(\frac{D_+(t_{in})}{D_+(t_0)} \right)^2 \frac{1}{2\pi^2} \int_0^\infty k^2 dk P(k, t_0)$$

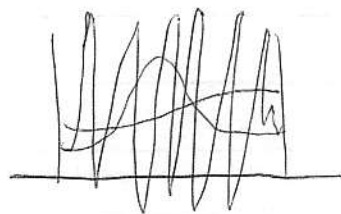
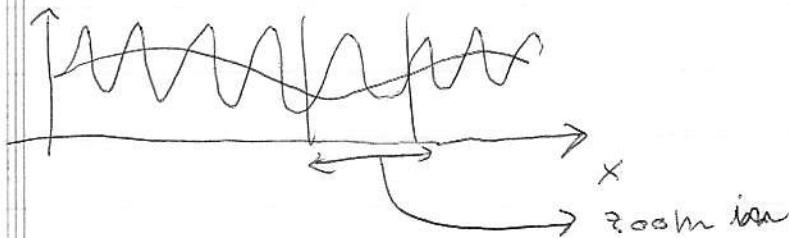
assuming $P(k) \propto k^n$

$$\propto \int_0^\infty k^{2+n} dk \propto k^{3+n} \Big|_0^\infty \xrightarrow{k \rightarrow \infty} \infty$$

$\sigma^2 \xrightarrow{k \rightarrow \infty} \infty$

for $n > -3$

if $n > -3$
diverges



σ diverges on small scales for spectrum of pert. with $n > -3$

We have to use a filter to smooth the small scale density perturbations.

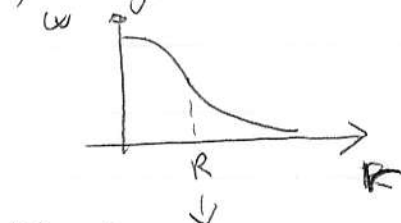
$$S_R(\vec{x}_i, t) = \frac{1}{V} \int_{V \propto R^3} dV' S(\vec{x}', t) W\left(\frac{|\vec{x} - \vec{x}'|}{R}\right) \quad (\text{convolution})$$

$$\sigma_R^2 = \langle |S_R|^2 \rangle = \frac{1}{4\pi^2} \left(\frac{D_+(t_i)}{D_+(t_0)} \right)^2 \int_0^\infty k^2 dk P(k) \tilde{W}(kR)$$

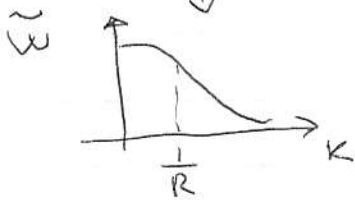
↓
Fourier transform of W .

if $\tilde{W}(kR) \rightarrow 0$ for $k \rightarrow \infty$ (small scales) $\Rightarrow \sigma_R$ does not diverge

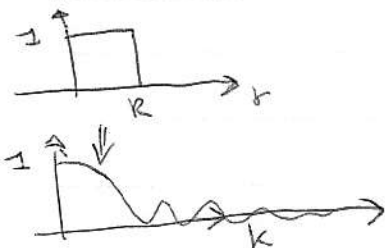
a) Gaussian window function.



$$\begin{cases} W\left(\frac{r}{R}\right) = \frac{1}{(2\pi R^2)^{3/2}} \exp\left[-\frac{r^2}{2R^2}\right] \\ \tilde{W}(kR) = e^{-\frac{k^2 R^2}{2}} \end{cases}$$

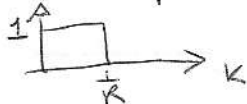


b) Top-hat :



$$\begin{cases} W\left(\frac{r}{R}\right) = \frac{3}{4\pi R^3} \begin{cases} 1 & r < R \\ 0 & r > R \end{cases} \\ \tilde{W}(kR) = 3 \frac{\sin(kR) - kR \cos(kR)}{(kR)^3} \end{cases}$$

c) Sharp-k



$$\tilde{W} = \begin{cases} 1 & k < \frac{1}{R} \\ 0 & k > \frac{1}{R} \end{cases}$$

Let's use for simplicity a sharp-k filter and $P(k) \propto k^n$

$$\sigma_R^2 \propto \int_0^{\frac{1}{R}} P(k) k^2 dk = \int_0^{\frac{1}{R}} k^{n+2} dk \propto \left(\frac{1}{R}\right)^{n+3}$$

$$\sigma_R \propto R^{-\frac{n+3}{2}}$$

$$\sigma_R \propto M^{-\frac{n+3}{6}}$$

$$\Rightarrow \begin{cases} n < -3 & \sigma_R \propto M^\alpha \text{ increases with increasing } M \\ n = -3 & \sigma_R = \text{const} \\ n > -3 & \sigma_R \propto \frac{1}{M^\alpha} \text{ decreases with increasing } M \end{cases} \quad (\alpha > 0)$$

Important conclusion:

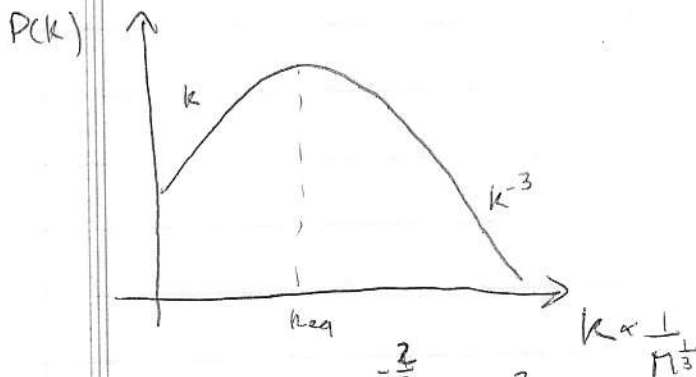
$n < -3$

top-down clustering (eg. Hot dark matter)

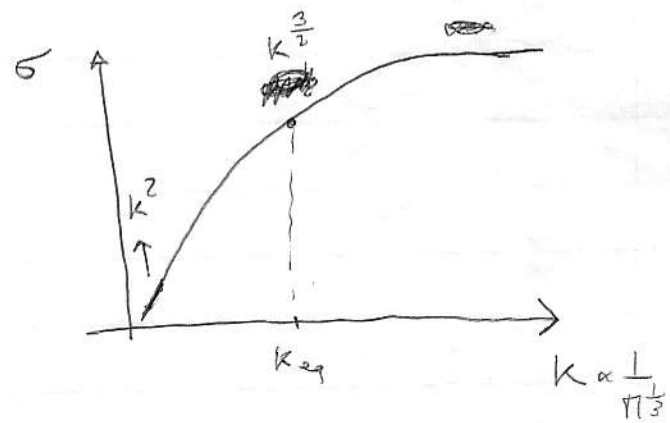
$n > -3$

bottom-up clustering (eg. Cold dark matter)

CDM



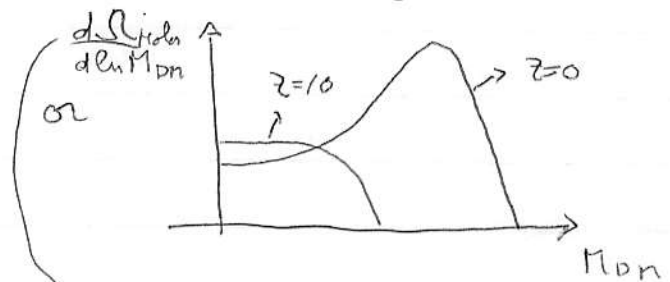
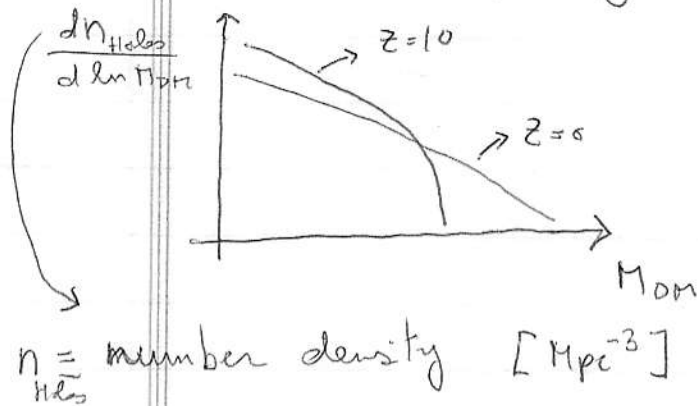
\Rightarrow



$n=1$	$\sigma_R \propto M^{-\frac{2}{3}} \propto k^2$
$n=0$	$\sigma \propto M^{-\frac{1}{2}} \propto k^{\frac{5}{2}}$
$n=-1$	$\sigma \propto M^{-\frac{1}{3}} \propto k$
$n=-2$	$\sigma \propto M^{-\frac{1}{6}} \propto k^{\frac{1}{2}}$
$n=-3$	$\sigma \propto \text{const} \propto \text{const}$

Press-Schechter Formalism:

This is a very powerful formula to ~~can~~ estimate the number density of ~~galaxies~~ DM halos of a given mass at any redshift.



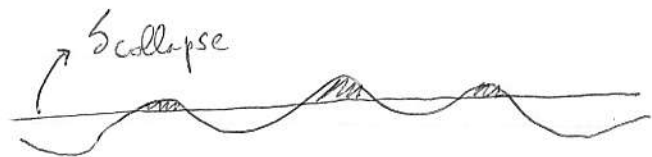
$n_{\text{halos}} \equiv$ number density [Mpc^{-3}]

$\Omega_{\text{halos}} \equiv \frac{\rho_{\text{halos}}}{\rho_{\text{DM}}} =$ fraction of the DM in α halos of mass M_{DM}

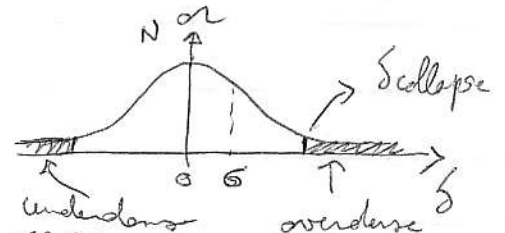
NOTE: $1 = \int \frac{d\Omega}{d \ln M_{\text{DM}}} \cdot d \ln M_{\text{DM}}$

Let's consider a gaussian random field of density perturbations:

$$P(\delta) = \frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{\delta^2}{2\sigma^2}}$$



The fraction of the ~~DM~~ ^{mass} that collapses is:



$$\Omega_c = \int_{\delta_c}^{\infty} P(\delta) d\delta = \frac{1}{2} \left[1 - \text{erf} \left(\frac{\delta_c}{\sqrt{2}\sigma} \right) \right]$$

\hookrightarrow consider only overdense regions

So if $\Sigma \rightarrow \infty$ $\Sigma_c \rightarrow \frac{1}{2}$ only half of the universe collapses. This is not realistic because also underdense regions collapse when they find themselves in a larger collapsing volume.

Press & Schechter in 1974 simply multiplied $\Sigma_c \times 2$ to account for underdense regions. (NOTE: this formula agrees very well with results of N-body simulations!)

$$\Sigma_c(M) = 1 - \text{erf}\left(\frac{\Sigma_c}{\sqrt{2} \sigma(M)}\right)$$

↑ variance on scale M or R
 where $M = \frac{4\pi}{3} \bar{\rho} R^3$

NOTE: error function
 $\text{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt$

N.B.: More precisely the definition of M depends on the "filter function" used to calculate $\sigma(M)$.

From top-hat collapse model can be shown that $\Sigma_c = 1.69$ is the overdensity threshold to have non-linear collapse.

$$\frac{d\Sigma_c}{dM} = -\frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{\Sigma_c^2}{2\sigma^2}} \left(-\frac{\Sigma_c}{\sqrt{2}\sigma}\right) \frac{d\sigma}{dM}$$

$$\frac{d\Sigma_c}{dM} = -\frac{d\text{erf}(x)}{dx} \frac{dx}{dM} = \sqrt{\frac{2}{\pi}} \frac{\Sigma_c}{\sigma^2} \frac{d\sigma}{dM} e^{-\frac{\Sigma_c^2}{2\sigma^2}}$$

$$\left\{ \begin{aligned} x &= \frac{\Sigma_c}{\sqrt{2}\sigma} \\ \frac{d\text{erf}(x)}{dx} &= \frac{2}{\sqrt{\pi}} e^{-x^2} \\ \frac{dx}{dM} &= -\frac{\Sigma_c}{\sqrt{2}\sigma^2} \frac{d\sigma}{dM} \end{aligned} \right.$$

The # density of holes is : $\frac{dn}{dM} = \frac{1}{M} \frac{d\bar{\rho}\Omega_{<(M)}}{dM}$
 ($M \cdot dn = \bar{\rho} d\Omega_c$)

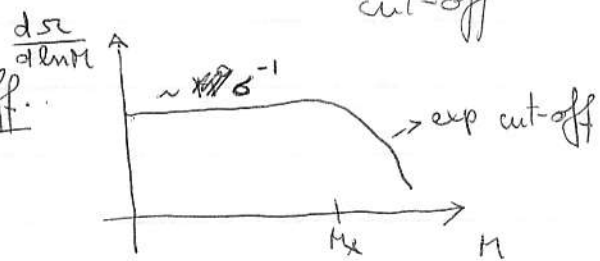
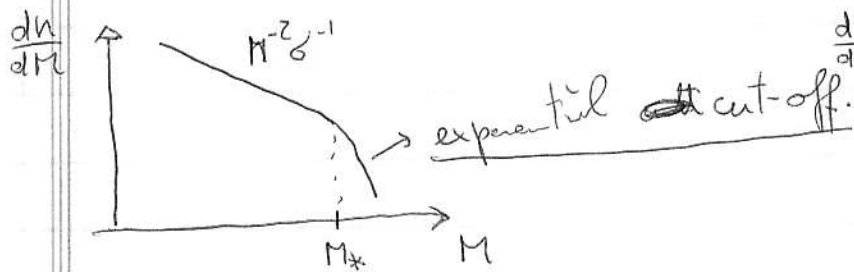
$$\frac{dn}{dM} = \bar{\rho} \sqrt{\frac{2}{\pi}} \frac{\zeta_c}{M\sigma^2(M)} \frac{d\zeta}{dM} e^{-\frac{\zeta^2}{2\sigma^2}}$$

$\sigma(M)$ decreases with increasing M :
 { large $M \rightarrow$ small σ in CDM
 { small $M \rightarrow$ large σ

small $M \rightarrow \sigma(M) \gg \zeta_c \rightarrow \frac{dn}{dM} \propto \frac{1}{M\sigma^2} \frac{d\zeta}{dM}$

$\rightarrow \frac{dn}{dM} \propto \frac{1}{M^2\sigma} \frac{d \ln \sigma}{d \ln M} \approx \frac{1}{M^2\sigma}$

large $M \rightarrow \sigma(M) \ll \zeta_c \rightarrow \frac{dn}{dM} \propto e^{-\frac{\zeta_c^2}{2\sigma^2}}$ exponential cut-off



$\left(\frac{d\Omega}{d \ln M} \propto M^2 \frac{dn}{dM} \right)$

We found that if $P(k) \propto k^n \Rightarrow \sigma(M) \propto M^{-\frac{3+n}{6}}$

$\Rightarrow \frac{dn}{dM} \propto M^{\frac{n-9}{6}}$

$\frac{d\Omega}{d \ln M} \propto M^{\frac{n+3}{6}} = \begin{cases} \text{const} & \text{Dwarfs } (n=-3) \\ M^{\frac{1}{3}} & \text{MW galaxies } (n=-2) \\ M^{\frac{1}{2}} & \text{Clusters } (n=0) \end{cases}$

