Analytic approaches to nonlinear structure formation

Contents

- Spherical collapse model
- Zel'dovich approximation
- Perturbation theory
- Halo model
- Galaxy/halo bias

Spherical collapse model

Halo formation

Halo I





Zel'dovich approximation

Particle trajectories in ZA







Figure 3. A family of trajectories corresponding to the model presented in Fig. 1 is shown for the first-order (upper panel) and second-order (lower panel) approximations. The trajectories end in the Eulerian space-time section (y=0.5, t) centred at a cluster. These plots illustrate that the three-stream system that develops after the first shell-crossing performs a self-oscillation due to the action of self-gravity.





Perturbation theory

Nonlinear gravitational evolution



Regime of our interest

Most of interesting cosmological information (BAO, RSD, signature of massive neutrinos, ...) lies at k < 0.2-0.3 h/Mpc

Weakly nonlinear regime

Dimensionless 10^{5} **`** ※ Based on linear theory power spectrum Nonlinear (2n²) z=0 z=0.5 10^{4} $P(k) [Mpc^3]$ $\equiv k^{3}P(k)$ Weakly nonlinear 2 10-1 10³ Linear theory $\Delta^{2}(k)$ N-body simulations Linear by T. Nishimichi 10² 10-2 0.05 0.1 0.01 10-2 10^{-1} $k [Mpc^{-1}]$ k [h Mpc⁻¹]

Range of applicability

Methods (Gravitational evolution) Fully nonlinear $(\Delta^2 > 1)$ weakly nonlinear $(\Delta^2 \lesssim 1)$

linear $(\Delta^2 \ll 1)$

N-body simulation

most powerful, but extensive & time-consuming

(c.f. fitting formula)

Perturbation theory

limited range of application, but analytical & very fast

Linear theory (CMB Boltzmann code) very difficult

Baryon physics (weak lensing)

Other systematics

• Galaxy bias Redshift-space distortion (galaxy surveys)

relatively easy

Perturbation theory (PT)

Theory of large-scale structure based on gravitational instability

Juszkiewicz ('81), Vishniac ('83), Goroff et al. ('86), Suto & Sasaki ('91), Jain & Bertschinger ('94), ...

Cold dark matter + baryons = pressureless & irrotational fluid

$$\frac{\partial \delta}{\partial t} + \frac{1}{a} \vec{\nabla} \cdot \left[(1+\delta) \vec{v} \right] = 0$$

 $\delta = \delta^{(1)} + \delta^{(2)} + \delta^{(3)} + \cdots$

Basic

eqs.

$$\frac{\partial \vec{v}}{\partial t} + \frac{\dot{a}}{a}\vec{v} + \frac{1}{a}(\vec{v}\cdot\vec{\nabla})\vec{v} = -\frac{1}{a}\vec{\nabla}\Phi$$
$$\frac{1}{a^2}\nabla^2\Phi = 4\pi G\,\overline{\rho}_{\rm m}\delta$$
Single collision

Single-stream approx. of collisionless Boltzmann eq.

 $\langle \delta(\mathbf{k};t)\delta(\mathbf{k}';t)\rangle = (2\pi)^3 \,\delta_{\rm D}(\mathbf{k}+\mathbf{k}') \,P(|\mathbf{k}|;t)$

standard PT

 $|\delta| \ll 1$

Equations of motion

 $\partial_{\tau}\delta + \partial_i \left[(1+\delta)v^i \right] = 0 ,$ T: conformal time (adT = dt) $\partial_{\tau} v^{i} + \mathcal{H} v^{i}_{l} + \partial^{i} \phi + v^{j}_{l} \partial_{i} v^{i} = 0$ $\int_{\boldsymbol{q}} \equiv \int \frac{d^{\mathbf{a}}\boldsymbol{q}}{(2\pi)^3}$ $\Delta \phi = \frac{3}{2} \mathcal{H}^2 \Omega_m \delta .$ $\partial_{\tau}\delta(\boldsymbol{k},\tau) + \theta(\boldsymbol{k},\tau) = -\int_{\boldsymbol{\sigma}} \alpha(\boldsymbol{q},\boldsymbol{k}-\boldsymbol{q}) \,\theta(\boldsymbol{q},\tau) \delta(\boldsymbol{k}-\boldsymbol{q},\tau) ,$ Fourier expansion $\partial_{\tau}\theta(\boldsymbol{k},\tau) + \mathcal{H}\theta(\boldsymbol{k},\tau) + \frac{3}{2}\Omega_{m}\mathcal{H}^{2}\delta(\boldsymbol{k},\tau)$ $= -\int_{\boldsymbol{\sigma}} \beta(\boldsymbol{q}, \boldsymbol{k} - \boldsymbol{q}) \,\theta(\boldsymbol{q}, \tau) \theta(\boldsymbol{k} - \boldsymbol{q}, \tau)$ $\theta \equiv \nabla \cdot \boldsymbol{v}$ α $(\alpha + \alpha)$ 1

$$\alpha(\boldsymbol{q}_1, \boldsymbol{q}_2) \equiv \frac{\boldsymbol{q}_1 \cdot (\boldsymbol{q}_1 + \boldsymbol{q}_2)}{q_1^2}, \qquad \beta(\boldsymbol{q}_1, \boldsymbol{q}_2) \equiv \frac{1}{2} (\boldsymbol{q}_1 + \boldsymbol{q}_2)^2 \frac{\boldsymbol{q}_1 \cdot \boldsymbol{q}_2}{q_1^2 q_2^2}$$

Standard perturbation theory



Recursion relation for PT kernels

$$\mathcal{F}_a^{(n)}(\boldsymbol{k}_1,\cdots,\boldsymbol{k}_n) \equiv \begin{bmatrix} F_n(\boldsymbol{k}_1,\cdots,\boldsymbol{k}_n) \\ G_n(\boldsymbol{k}_1,\cdots,\boldsymbol{k}_n) \end{bmatrix}$$

$$\mathcal{F}_a^{(n)}(\boldsymbol{k}_1,\cdots,\boldsymbol{k}_n) = \sum_{m=1}^{n-1} \sigma_{ab}^{(n)} \gamma_{bcd}(\boldsymbol{q}_1,\boldsymbol{q}_2) \mathcal{F}_c^{(m)}(\boldsymbol{k}_1,\cdots,\boldsymbol{k}_m) \mathcal{F}_d^{(n-m)}(\boldsymbol{k}_{m+1},\cdots,\boldsymbol{k}_n)$$

$$egin{aligned} m{q}_1 &= m{k}_1 + \dots + m{k}_m \ m{q}_2 &= m{k}_{m+1} + \dots + m{k}_n \ && \sigma_{ab}^{(n)} &= rac{1}{(2n+3)(n-1)} \left(egin{aligned} 2n+1 & 2 \ 3 & 2n \end{array}
ight) \end{aligned}$$

$$\gamma_{abc}(\boldsymbol{k}_{1}, \boldsymbol{k}_{2}) = \begin{cases} \frac{1}{2} \left\{ 1 + \frac{\boldsymbol{k}_{2} \cdot \boldsymbol{k}_{1}}{|\boldsymbol{k}_{2}|^{2}} \right\}; & (a, b, c) = (1, 1, 2) \\ \frac{1}{2} \left\{ 1 + \frac{\boldsymbol{k}_{1} \cdot \boldsymbol{k}_{2}}{|\boldsymbol{k}_{1}|^{2}} \right\}; & (a, b, c) = (1, 2, 1) \\ \frac{(\boldsymbol{k}_{1} \cdot \boldsymbol{k}_{2})|\boldsymbol{k}_{1} + \boldsymbol{k}_{2}|^{2}}{2|\boldsymbol{k}_{1}|^{2}|\boldsymbol{k}_{2}|^{2}}; & (a, b, c) = (2, 2, 2) \\ 0; & \text{otherwise.} \end{cases}$$

Note—. repetition of the same subscripts (a,b,c) indicates the sum over all multiplet components

PT kernels constructed from recursion relation should be <u>symmetrized</u>

Power spectrum

$$\langle \delta(\mathbf{k}_1, a) \delta(\mathbf{k}_2, a) \rangle \equiv (2\pi)^3 \delta_D^{(3)}(\mathbf{k}_1 + \mathbf{k}_2) P(k_1, a)$$



 $\lim_{k \to \infty} \frac{|loop|}{P_{SPT}(k)} = \frac{P_{lin}(k) + P_{22}(k) + P_{13}(k) + higher order loops.$

$$P_{22}(k) = 2 \int_{q} P_{lin}(q) P_{lin}(|\mathbf{k} - \mathbf{q}|) F_{2}^{2}(\mathbf{q}, \mathbf{k} - \mathbf{q}) ,$$

$$P_{13}(k) = 6 P_{lin}(k) \int_{q} P_{lin}(q) F_{3}(\mathbf{k}, \mathbf{q}, -\mathbf{q}) ,$$



Next-to-next-to leading order

$P^{(mn)} \simeq \langle \delta^{(m)} \delta^{(n)} \rangle$

up to 2-loop order

$$P(k) = \underline{P^{(11)}(k)} + \left(\underline{P^{(22)}(k)} + \underline{P^{(13)}(k)}\right) + \left(\underline{P^{(33)}(k)} + \underline{P^{(24)}(k)} + \underline{P^{(15)}(k)}\right) + \cdots$$

Linear (tree)



I-loop

Crocce & Scoccimarro ('06)



2-100p

Calculation involves multi-dimensional numerical integration (time-consuming)

Comparison with simulations

Standard PT qualitatively explains scale-dependent nonlinear growth, however,

I-loop : overestimates simulations

2-loop : overestimates at high-z, while it turn to underestimate at low-z

Standard PT produces illbehaved PT expansion !!

... need to be improved



Improving PT predictions

Basic idea

Reorganizing standard PT expansion by introducing non-perturbative statistical quantities

 $\delta_0(m{k})$ initial density field (Gaussian) Initial power spectrum

 $P_0(k)$

from linear theory (CMB Boltzmann code) Nonlinear

mapping

 $\delta(oldsymbol{k};z)$ Evolved density field (non-Gaussian) Observables

> P(k;z) $B(k_1, k_2, k_3; z)$ $T(k_1, k_2, k_3, k_4; z)$

of dark matter/galaxies/halos

Concept of 'propagator' in physics/mathematics may be useful

Propagator in physics

Green's function in linear differential equations

Probability amplitude in quantum mechanics

Schrödinger Eq. $\left(-i\hbar\frac{\partial}{\partial t} + H_x\right)\psi(x,t) = 0 \qquad \qquad G(x,t;x',t') \equiv \frac{\delta\psi(x,t)}{\delta\psi(x',t')}$

$$\left(-i\hbar\frac{\partial}{\partial t} + H_x\right)G(x,t;x',t') = -i\hbar\,\delta_D(x-x')\delta_D(t-t')$$

 $\psi(x,t) = \int_{-\infty}^{+\infty} dx' G(x,t;x',t') \,\psi(x',t') \,; \quad t > t'$

Cosmic propagators

Propagator should carry information on non-linear evolution & statistical properties

Evolved (non-linear) density field

Crocce & Scoccimarro ('06)

$$\left\langle \frac{\delta \delta_{\rm m}(\boldsymbol{k};t)}{\delta \delta_0(\boldsymbol{k'})} \right\rangle \equiv \delta_{\rm D}(\boldsymbol{k}-\boldsymbol{k'}) \Gamma^{(1)}(\boldsymbol{k};t) \quad \text{Propagator}$$

Initial density field

Ensemble w.r.t randomness of initial condition

Contain statistical information on *full-nonlinear* evolution (Non-linear extension of Green's function)

Multi-point propagators

Bernardeau, Crocce & Scoccimarro ('08) Matsubara ('11) ---- integrated PT

As a natural generalization,

Multi-point propagator

$$\left\langle \frac{\delta^n \, \delta_{\mathrm{m}}(\boldsymbol{k};t)}{\delta \, \delta_0(\boldsymbol{k}_1) \cdots \delta \, \delta_0(\boldsymbol{k}_n)} \right\rangle = (2\pi)^{3(1-n)} \, \delta_{\mathrm{D}}(\boldsymbol{k}-\boldsymbol{k'}) \, \Gamma^{(n)}(\boldsymbol{k}_1,\cdots,\boldsymbol{k}_n;t)$$

With this multi-point prop.

Building blocks of a new perturbative theory (PT) expansionΓ-expansion or Wiener-Hermite expansion
A good convergence of PT expansion is expected (c.f. standard PT) Power spectrum

Initial power spectrum

k2

I-loop

k2

K2

tree

Generic property of propagators

Crocce & Scoccimarro '06, Bernardeau et al. '08



Origin of Exp. damping

For Gaussian initial condition,

 $\langle \delta_{
m m}(m k;t)\,\delta_0(m k')
angle = \Gamma^{(1)}(k;t)\, \underline{\langle \delta_0(m k)\delta_0(m k')
angle}$ initial power spectrum

Cross correlation between initial & evolved density fields

 $P_0(k)$



Initial structure becomes blurred by the local cosmic flow

--- origin of Gaussian damping in propagator

Constructing regularized propagators

• UV property (k >>1) :

$$\Gamma^{(n)} \xrightarrow{k \to +\infty} \Gamma^{(n)}_{\text{tree}} e^{-k^2 \sigma_v^2/2} \quad ; \quad \sigma_v^2 = \int \frac{dq}{6\pi^2} P_{\theta\theta}(q)$$

Bernardeau, Crocce & Scoccimarro ('08), Bernardeau, Van de Rijt, Vernizzi ('11)

• IR behavior (k<<1) can be described by standard PT calculations :

$$\Gamma^{(n)} = \Gamma^{(n)}_{\text{tree}} + \Gamma^{(n)}_{1\text{-loop}} + \Gamma^{(n)}_{2\text{-loop}} + \cdots$$

Importantly, each term behaves like $\Gamma_{p-\text{loop}}^{(n)} \xrightarrow{k \to +\infty} \frac{1}{n!} \left(-\frac{k^2 \sigma_v^2}{2}\right)^p \Gamma_{\text{tree}}^{(n)}$

A regularization scheme that reproduces both UV & IR behaviors Bernardeau, Crocce & Scoccimarro ('12)

Regularized propagator

Bernardeau, Crocce & Scoccimarro ('12)

A global solution that satisfies both UV $(k \ge I)$ & IR $(k \le I)$ properties:

Precision of IR behavior can be systematically improved by including higher-loop corrections and adding counter terms

e.g., For IR behavior valid at 2-loop level,

$$\Gamma_{\rm reg}^{(n)} = \left[\Gamma_{\rm tree}^{(n)} \left\{1 + \frac{k^2 \sigma_{\rm v}^2}{2} + \frac{1}{2} \left(\frac{k^2 \sigma_{\rm v}^2}{2}\right)^2\right\} + \Gamma_{\rm 1-loop}^{(n)} \left\{1 + \frac{k^2 \sigma_{\rm v}^2}{2}\right\} + \Gamma_{\rm 2-loop}^{(n)}\right] \exp\left\{-\frac{k^2 \sigma_{\rm v}^2}{2}\right\}$$

counter term

Propagators in N-body simulations

compared with 'Regularized' propagators constructed analytically



Bernardeau, AT & Nishimichi ('12)

Bernardeau et al. ('12)

RegPT: fast PT code for P(k) & $\xi(r)$ few sec.

(regularized)

A public code based on multi-point propagators at 2-loop order

http://www2.yukawa.kyoto-u.ac.jp/~atsushi.taruya/regpt_code.html



Why improved PT works well?

AT, Bernardeau, Nishimichi, Codis ('12) AT et al. ('09)

- All corrections become comparable at low-z.
- Positivity is not guaranteed.

Corrections are positive & localized, shifted to higher-k for higher-loop



RegPT in modified gravity

Good convergence is ensured by

a generic damping behavior in propagators $\Gamma^{(n)} \xrightarrow{k \to \infty} \Gamma^{(n)}_{\text{tree}} e^{-k^2 \sigma_d^2/2}$

Even in modified gravity, well-controlled expansion with RegPT



Halo model





From dark matter to galaxies

Cooray & Sheth ('02)

Assuming that galaxies in each halo follow a Poisson distribution

$$P_{\text{gal}}(k) = P_{\text{gal}}^{1h}(k) + P_{\text{gal}}^{2h}(k),$$

$$P_{\text{gal}}^{1h}(k) = \int \mathrm{d}m \, n(m) \, \frac{\langle N_{\text{gal}}(N_{\text{gal}}-1)|m\rangle}{\bar{n}_{\text{gal}}^2} |u_{\text{gal}}(k|m)|^2 \qquad \mathbf{n: halo mass}$$

$$\bar{n}_{\text{gal}} = \int \mathrm{d}m \, n(m) \, \langle N_{\text{gal}}|m\rangle}$$

$$P_{\text{gal}}^{2h}(k) \approx P^{\text{lin}}(k) \left[\int \mathrm{d}m \, n(m) \, b_1(m) \, \frac{\langle N_{\text{gal}}|m\rangle}{\bar{n}_{\text{gal}}} \, u_{\text{gal}}(k|m) \right]^2$$

Needs determine observationally assuming their functional forms

For SDSS LRG or CMASS, the contributions further need to be divided into central ands satellites, i.e., $N_{gal} = N_{cen} + N_{sat}$

(e.g., Zheng et al.'05)

Galaxy power spectrum

 $P^{R}(k) = P^{R1h}(k) + P^{R2h}(k)$

Hikage & Yamamoto ('13)

$$\begin{split} P^{R1h}(k) &= \frac{1}{\bar{n}^2} \int dM \frac{dn(M)}{dM} \langle N_{cen} \rangle \Big[2 \langle N_{sat} \rangle \tilde{u}_{\rm NFW}(k;M) + \langle N_{sat}(N_{sat}-1) \rangle \tilde{u}_{\rm NFW}(k;M)^2 \Big], \\ P^{R2h}(k) &= \frac{1}{n^2} \left[\int dM \frac{dn(M)}{dM} \langle N_{cen} \rangle \left(1 + \langle N_{sat} \rangle \tilde{u}_{\rm NFW}(k;M) \right) b(M) \Big]^2 P_m(k), \\ \bar{n} &= \int dM (dn/dM) N_{\rm HOD}(M) \\ N_{\rm HOD}(M) &= \langle N_{cen} \rangle (1 + \langle N_{sat} \rangle), \\ \langle N_{cen} \rangle &= \frac{1}{2} \Big[1 + \operatorname{erf} \left(\frac{\log_{10}(M) - \log_{10}(M_{\min})}{\sigma_{\log M}} \right) \Big], \quad \textcircled{2}^{\underbrace{\mathfrak{g}}}_{1} \Big] \\ \langle N_{sat} \rangle &= f_{col}(M) \left(\frac{M - M_{cut}}{M_1} \right)^{\widehat{\alpha}}, \\ \mathbf{Z}heng \text{ et al. ('07)} \\ \end{split}$$



SDSS galaxies (z~0)

Zheng, Coil & Zehavi ('07)

Galaxy/halo bias

Dark matter distribution

125 Mpc/h

https://wwwmpa.mpa-garching.mpg.de/galform/virgo/millennium/

'galaxy' distribution

https://wwwmpa.mpa-garching.mpg.de/galform/virgo/millennium/

dark matter distribution in a rich cluster

2 Mpc/h

'galaxy' distribution in a rich cluster

2 Mpc/h

z=0 Dark Matter

Gas



Dark Halo

Galaxy



FIG. 2.—Distribution of gas particles, dark matter particles, galaxies, and dark halos in the volume of $75 \times 75 \times 30 (h^{-1} \text{ Mpc})^3$ model at z = 0. Upper right, gas particles; upper left, dark matter particles; lower right, galaxies; lower left, DM cores.

z=2 Dark Matter

Gas



Dark Halo

Galaxy



Yoshikawa, et al. ('01)





0°°°

Kaiser (1984)

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ON THE SPATIAL CORRELATIONS OF ABELL CLUSTERS

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ABSTRACT

If rich clusters formed where the primordial density enhancement, when averaged over an appropriate volume, was unusually large, then they give a biased measure of the large-scale density correlation function: $\xi_{\text{clusters}}(r) \approx A\xi_{\text{density}}(r)$. The factor A is determined by the probability distribution of the density fluctuations on a rich cluster mass scale, and if this distribution was Gaussian the correlation function is amplified. The amplification for rich $R \ge 1$ clusters is estimated to be $A \approx 10$, and the predicted trend of A with richness agrees qualitatively with that observed. Some implications of these results for the large-scale density correlations are discussed.

Subject headings: cosmology - galaxies: clustering

then

$$1+\xi_{>\nu}(r)$$

$$= \frac{P_2}{P_1^2} = (2/\pi)^{1/2} \left[\operatorname{erfc} \left(\frac{\nu}{2^{1/2}} \right) \right]^{-2}$$
$$\times \int_{\nu}^{\infty} e^{-1/2y^2} \operatorname{erfc} \left[\left[\frac{\nu - y\xi(r)/\xi(0)}{\left\{ 2\left[1 - \xi^2(r)/\xi^2(0)\right] \right\}^{1/2}} \right] dy$$

This result may also be obtained by application of Price's theorem (Price 1958). For $\xi_c \ll 1$ this expression simplifies to

$$\xi_{>\nu}(r) = \left(e^{\nu^2/2} \int_{\nu}^{\infty} e^{-1/2y^2} \, dy\right)^{-2} \xi(r) / \sigma^2, \qquad (2)$$

and for $\nu \gg 1$

$$\xi_{>\nu}(r) \approx \left(\nu^2/\sigma^2\right)\xi(r). \tag{3}$$