

340th anniversary of Ole Rømer's determination of the speed of light.

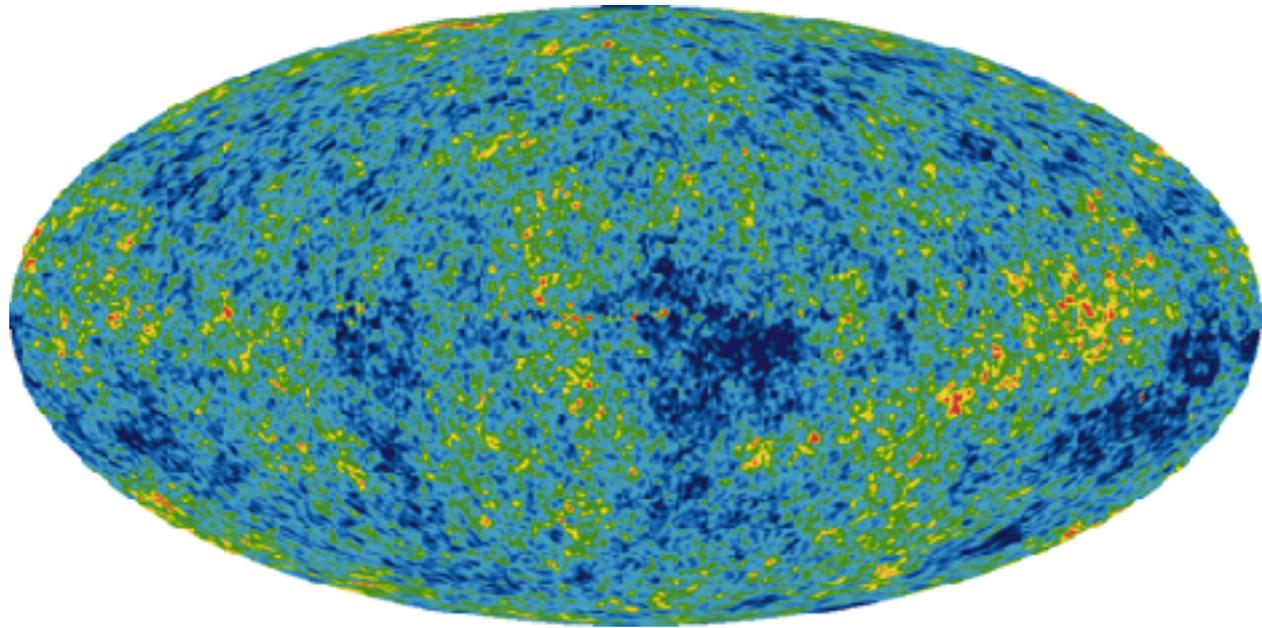




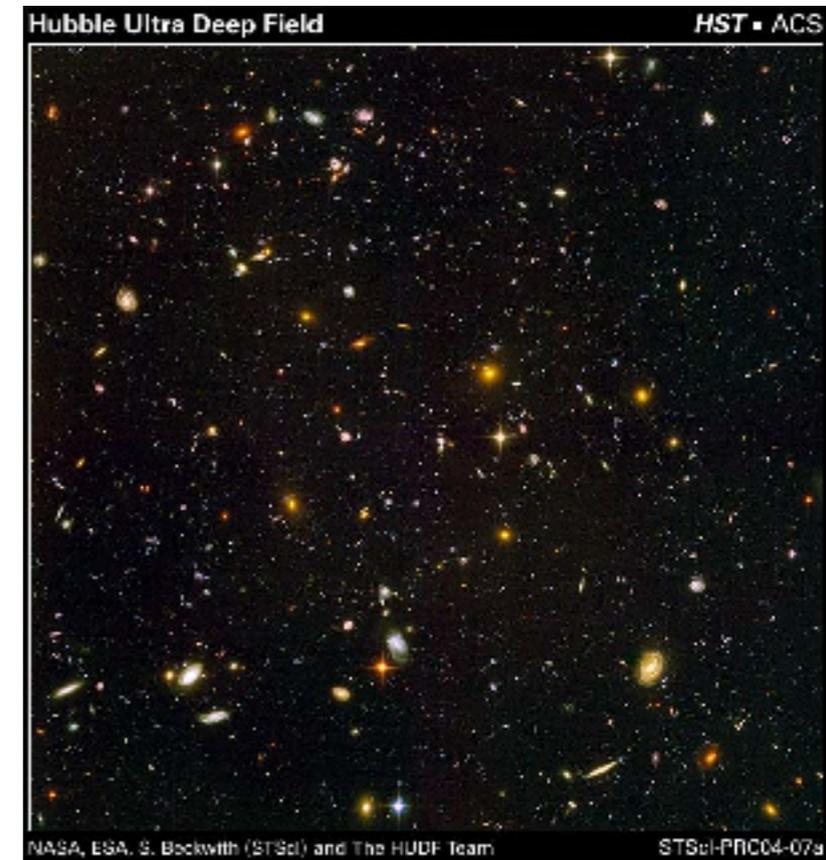
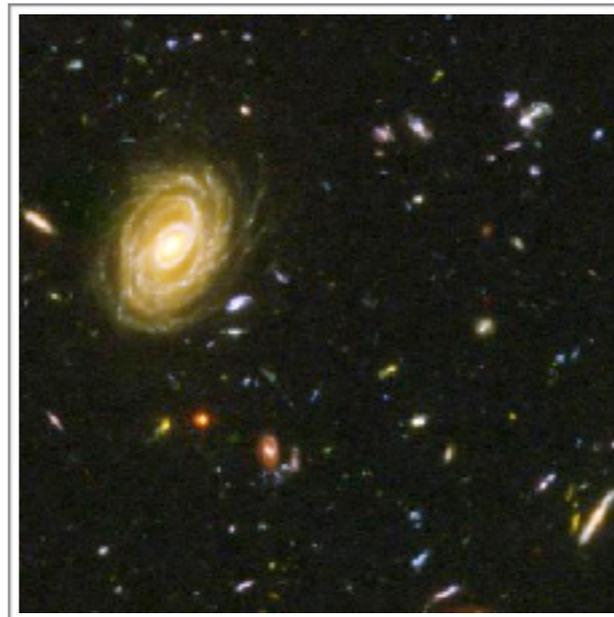
The Development and Growth of Density Fluctuations

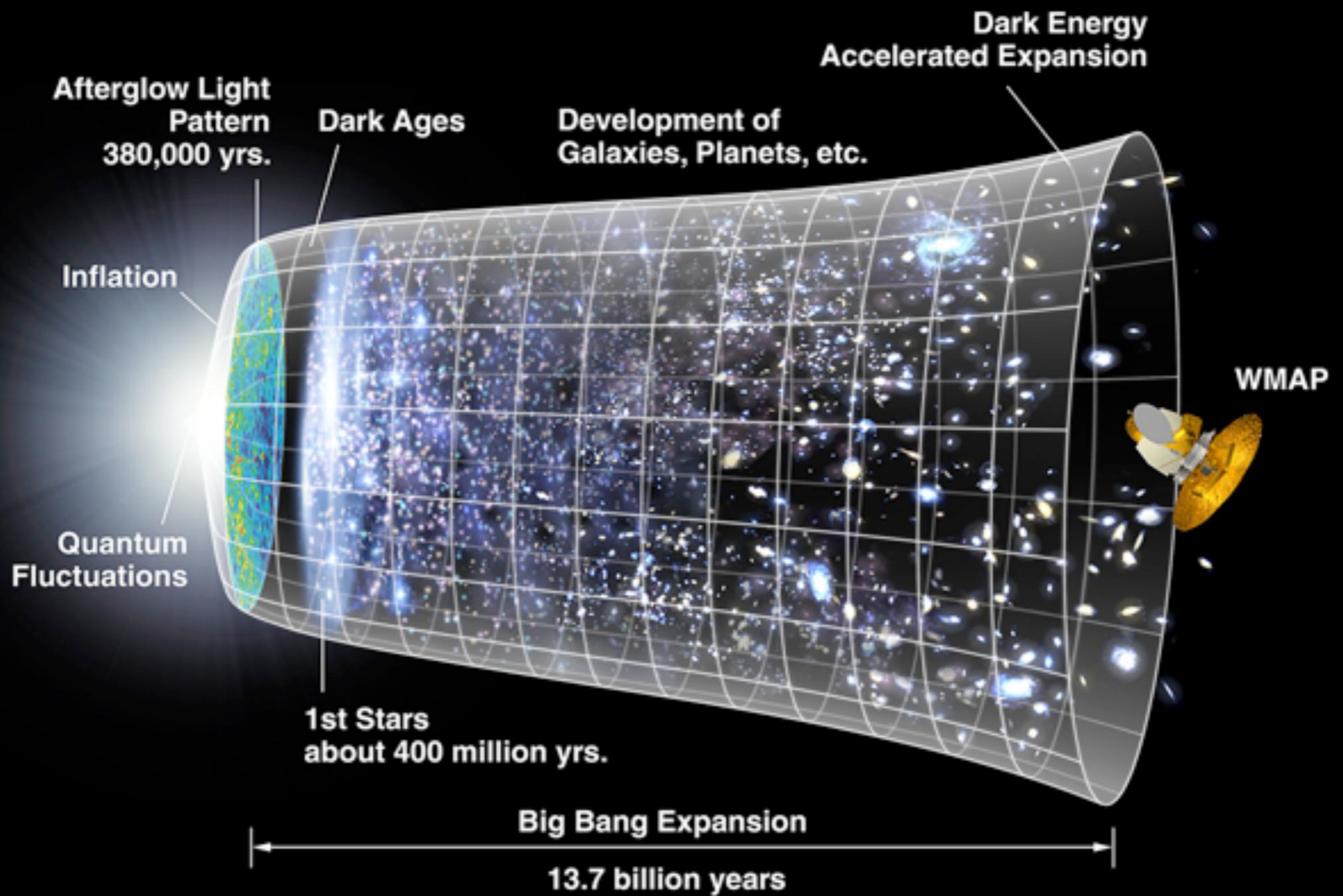
The basic problem

How to get from here:



to here:





Present-day densities

Mean density of Universe:

$$\rho_0 \approx 0.3\rho_{\text{crit}} = 0.3\frac{3H_0^2}{8\pi G} \approx 3 \times 10^{-27} \text{ kg m}^{-3}$$

Mean density of galaxy clusters:

$$\rho \approx \left(\frac{10^{15} M_{\odot}}{\frac{4}{3}\pi(1 \text{ Mpc}^3)} \right) \approx 2 \times 10^{-23} \text{ kg m}^{-3} \approx 5000 \rho_0$$

Mean density of galaxies:

$$\rho_{\text{MW}} \approx \left(\frac{4 \times 10^{11} M_{\odot}}{\frac{4}{3}\pi(20 \text{ kpc}^3)} \right) \approx 10^{-21} \text{ kg m}^{-3} \approx 3 \times 10^5 \rho_0$$

Present-day densities

Present-day overdensities of galaxies and galaxy clusters are

$$\Delta = \delta\rho/\rho_0 \approx 10^3 \quad (\text{clusters})$$

$$\Delta = \delta\rho/\rho_0 \approx 10^5 \quad (\text{galaxies})$$

Mean density of Universe:

$$\rho \propto \rho_0(1+z)^3$$

As virialized objects, galaxies and clusters must have segregated out *after* $z \sim 50$ and $z \sim 10$, respectively.

Accessible to observations! (at least in principle).

Density contrast small ($\Delta \ll 1$) at higher redshifts - linear regime!

Growth of perturbations

- Important distinction between Dark and Baryonic matter.
- DM: Only gravity - relatively “easy”, especially at early epochs when fluctuations are still small
- Baryonic matter: Complicated! - not just gravity, but also dissipational processes, feedback, heating/cooling, etc.

Fate of overdense regions

Static case (e.g. molecular cloud): overdensity collapses on a free-fall time scale,

$$t_{\text{ff}} = \left(\frac{3\pi}{32 G \rho} \right)^{1/2}$$

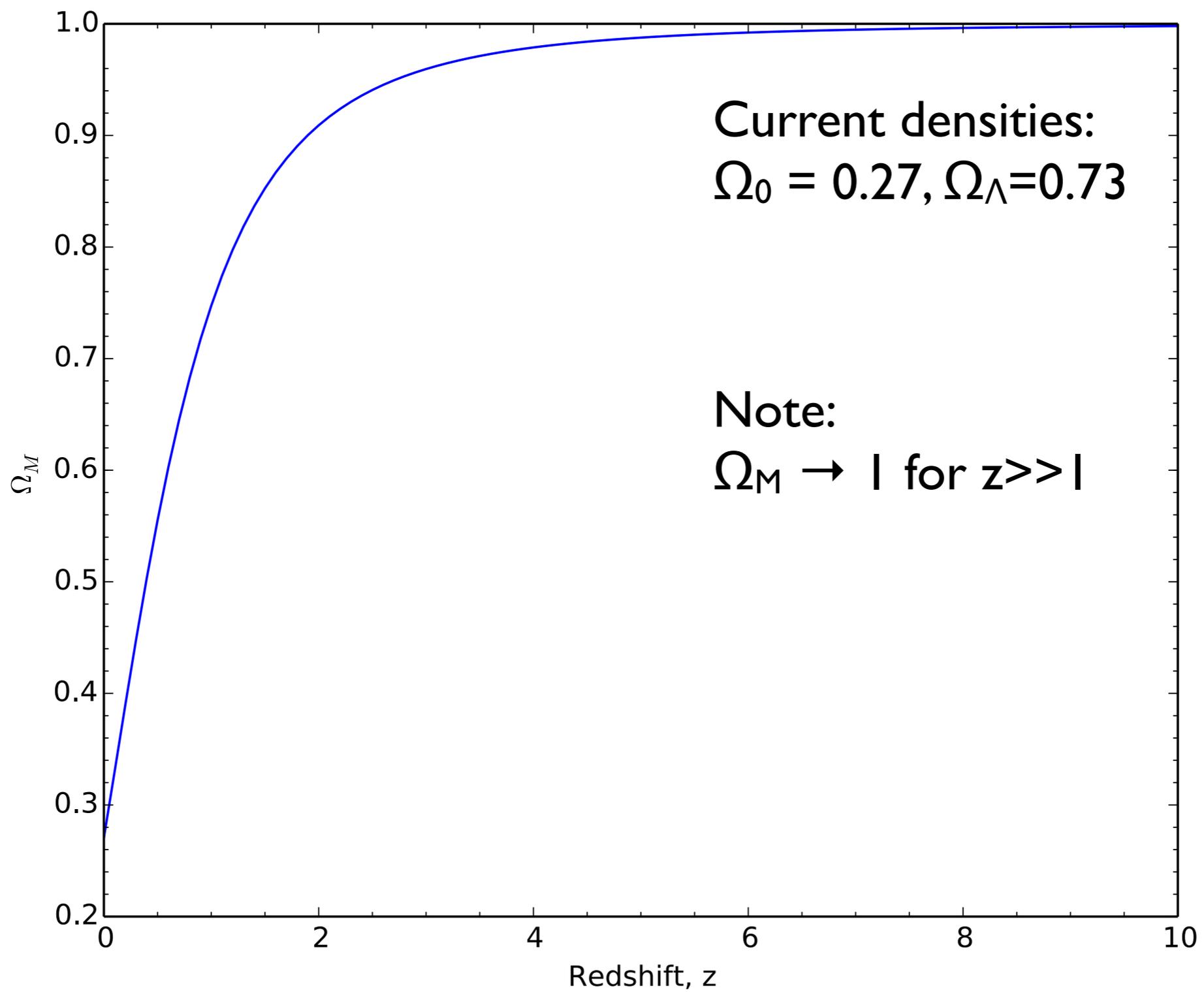
Expanding Universe:

Think of over-dense regions as “mini-Universes” of slightly higher density than Ω_0 in a critical (Einstein-de Sitter) Universe.

“Background” scale factor (for $\Omega=1$)

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

Overdense region with $\Omega' > 1$ will eventually reach maximum $a'(t)$ and then re-collapse.



Fate of overdense regions

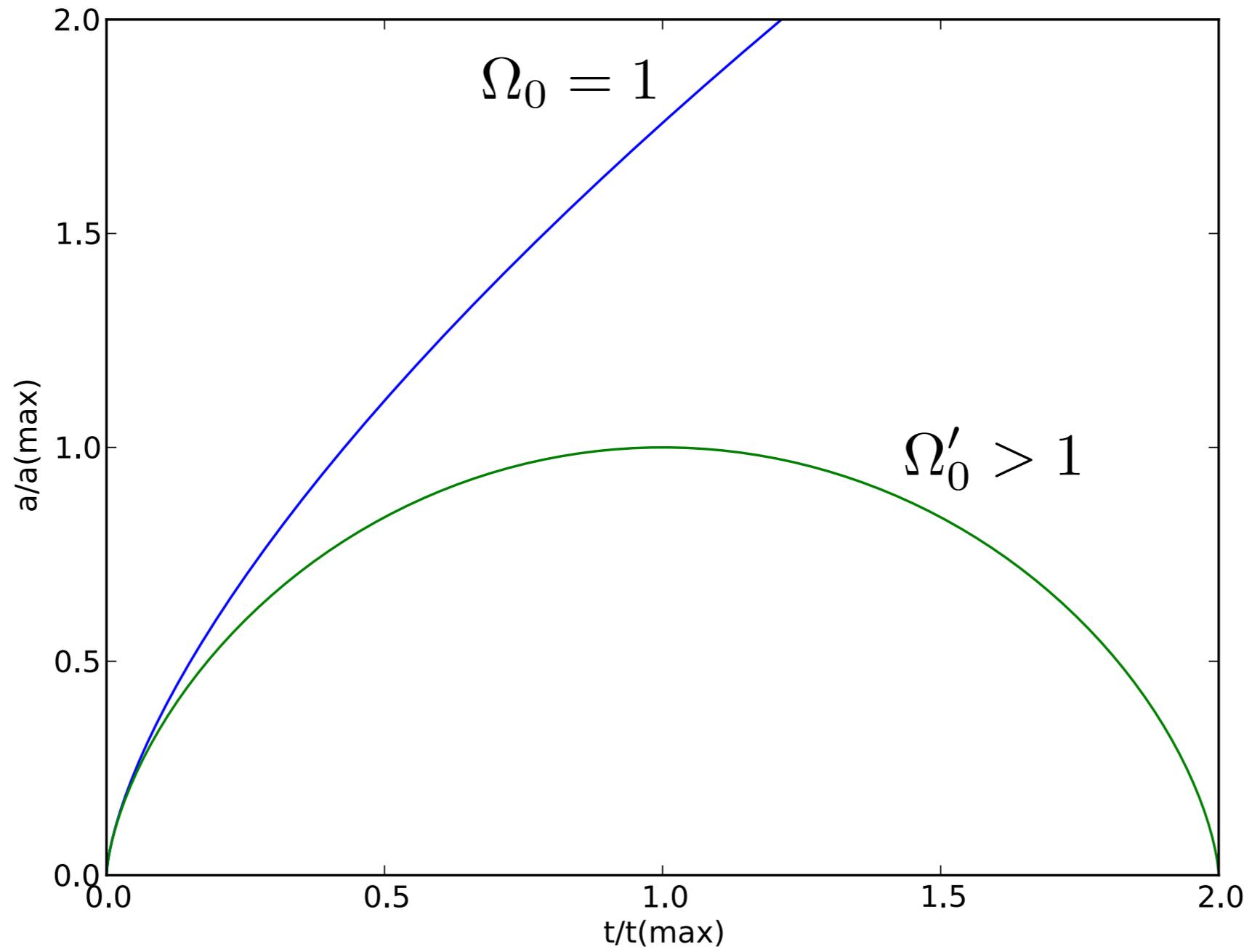
“Background” scale factor:

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

Evolution of over-dense region:

Consider the parametric solutions to the Friedmann equation for $\Omega_\Lambda=0$ and $\Omega_0 > 1$ (assignment):

$$a(\theta) = \frac{\Omega_0}{2(\Omega_0 - 1)} (1 - \cos \theta)$$
$$t(\theta) = \frac{\Omega_0}{2H_0(\Omega_0 - 1)^{3/2}} (\theta - \sin \theta)$$



Fate of over-dense regions

$$a(\theta) = \frac{\Omega_0}{2(\Omega_0 - 1)} (1 - \cos \theta)$$

$$t(\theta) = \frac{\Omega_0}{2H_0(\Omega_0 - 1)^{3/2}} (\theta - \sin \theta)$$

To find approximate relation for $a(t)$, Taylor-expand the expressions for $a(\theta)$ and $t(\theta)$ around $\theta=0$:

$$\cos \theta \approx 1 + \frac{d \cos \theta}{d\theta} \theta + \frac{1}{2} \frac{d^2 \cos \theta}{d\theta^2} \theta^2 + \frac{1}{6} \frac{d^3 \cos \theta}{d\theta^3} \theta^3 + \dots$$

$$\approx 1 - \frac{1}{2} \theta^2 + \frac{1}{24} \theta^4$$

$$\sin \theta \approx \theta - \frac{1}{6} \theta^3$$

Fate of overdense regions

Solving for the scale factor $a'(t)$ of the perturbation, we get:

$$a' \simeq \underbrace{(\Omega'_0)^{1/3}}_{\Omega'_0 \approx \Omega_0} \underbrace{\left(\frac{3H_0 t}{2}\right)^{2/3}}_{a(t)} \underbrace{\left[1 - \frac{1}{12} \left(\frac{12tH_0(\Omega'_0 - 1)^{3/2}}{\Omega'_0}\right)^{2/3}\right]}_{\text{Growth of perturbation}}$$

Fate of overdense regions

$$a' \simeq (\Omega'_0)^{1/3} \left(\frac{3H_0 t}{2} \right)^{2/3} \left[1 - \frac{1}{12} \left(\frac{12tH_0(\Omega'_0 - 1)^{3/2}}{\Omega'_0} \right)^{2/3} \right]$$

The density of the fluctuation is then

$$\rho' = \rho'_0 (a')^{-3}$$

Using $(1-\delta)^{-3} \approx 1+3\delta$ for $\delta \ll 1$:

$$\rho' \simeq \rho'_0 / \Omega'_0 a^{-3} \left[1 + \frac{3}{12} \left(\frac{12tH_0(\Omega'_0 - 1)^{3/2}}{\Omega'_0} \right)^{2/3} \right]$$

$$\rho' \simeq \rho_0 a^{-3} \left[1 + a \left(\frac{\Omega'_0 - 1}{(\Omega'_0)^{2/3}} \right) \right]$$

Fate of overdense regions

$$\rho' \simeq \rho_0 a^{-3} \left[1 + a \left(\frac{\Omega'_0 - 1}{(\Omega'_0)^{2/3}} \right) \right]$$

The density contrast then grows as

$$\Delta = \frac{\delta\rho}{\rho} = \frac{\rho' - \rho}{\rho} \simeq \frac{\rho_0 a^{-3} \left[1 + a \left(\frac{\Omega'_0 - 1}{(\Omega'_0)^{2/3}} \right) \right] - \rho_0 a^{-3}}{\rho_0 a^{-3}}$$

$$\Delta = a \left(\frac{\Omega'_0 - 1}{(\Omega'_0)^{2/3}} \right)$$

Key Point:

Small density contrasts Δ grow *slowly* with a (approximately linearly):

$$\Delta = \left(\frac{\Omega'_0 - 1}{(\Omega'_0)^{2/3}} \right) a$$

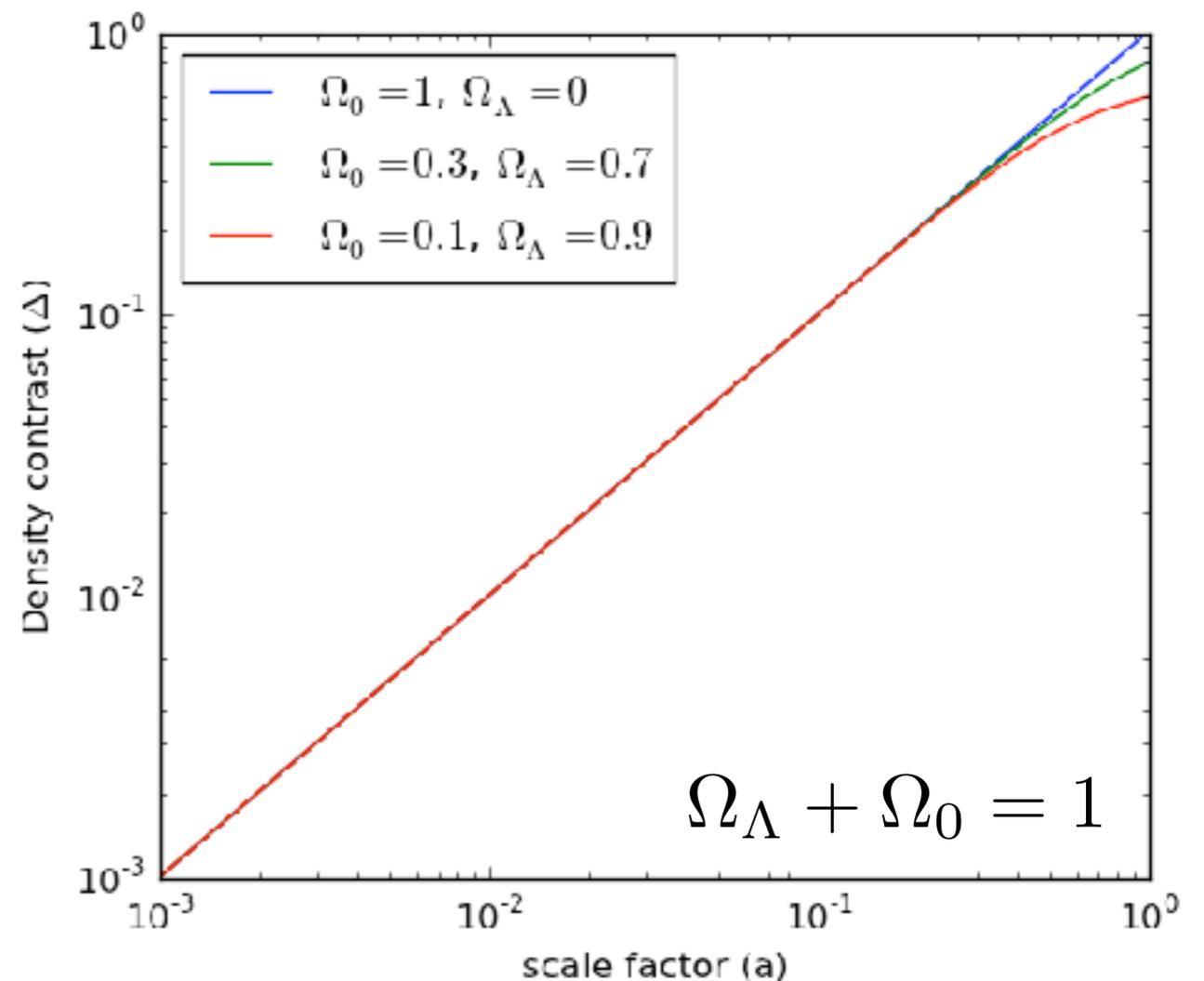
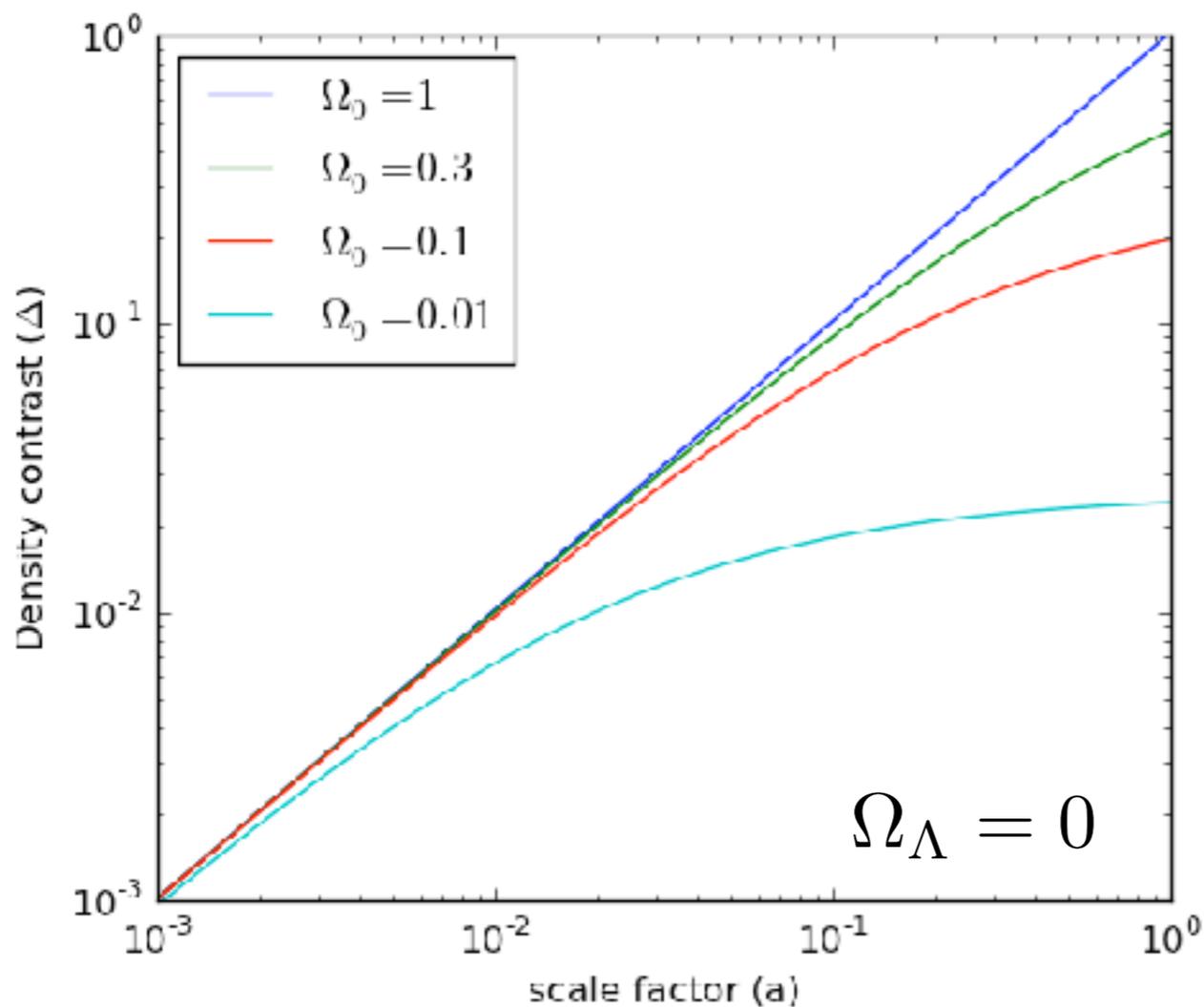
Derived here for the special case of an Einstein-de Sitter Universe, but (qualitatively) true generally.

Growth of small fluctuations

More general analysis
(still assuming no pressure):

$$\Delta(a) = \frac{5\Omega_0}{2} \left(\frac{1}{a} \frac{da}{dt} \right) \int_0^a \left(\frac{da'}{dt} \right)^{-3} da'$$

Heath (1977); Carroll et al. (1992)



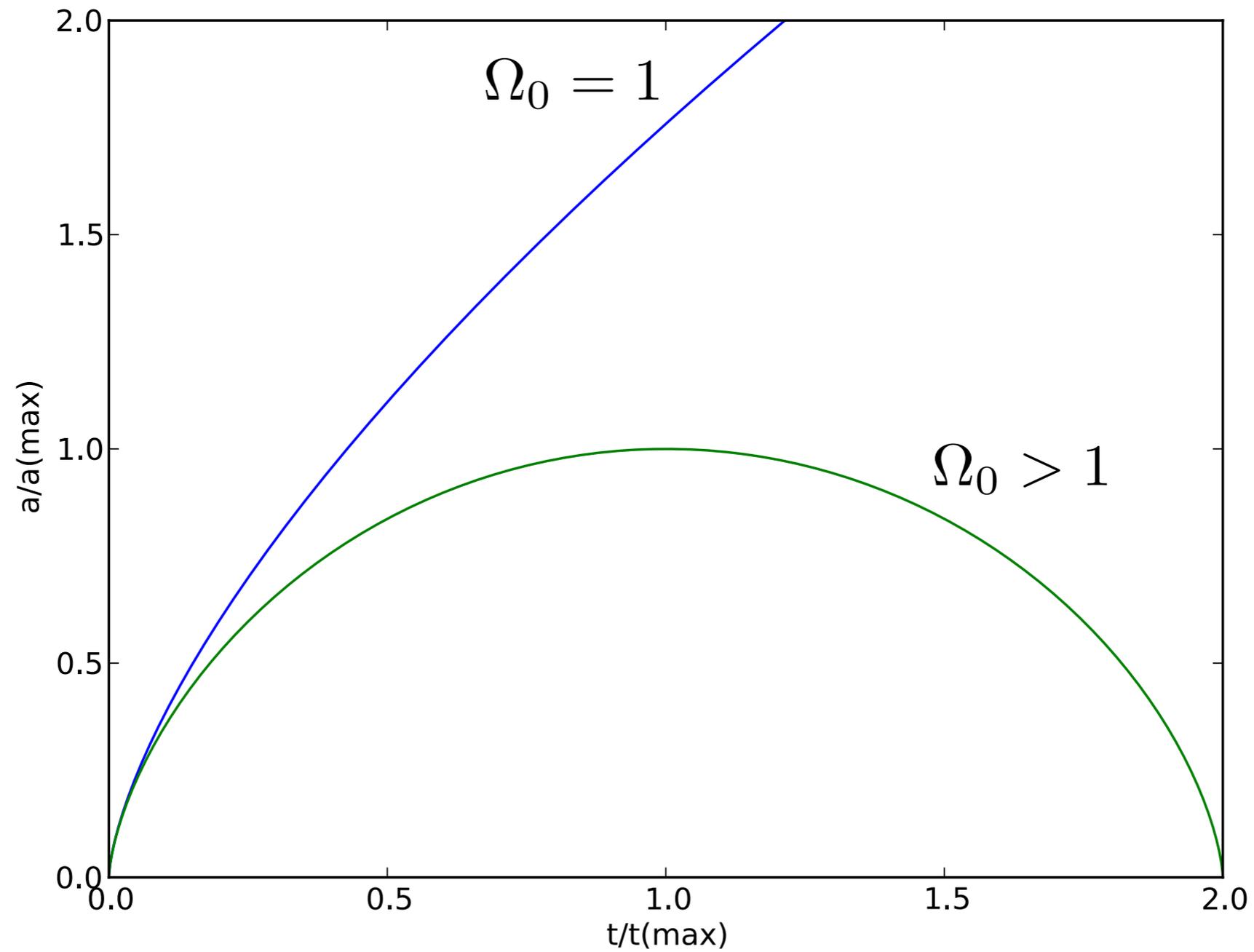
The linear regime

- Fluctuations that are now in the non-linear regime ($\Delta \gtrsim 1$) must already have had significant amplitudes at recombination.
- At $z=1000$, present-day virialized structures (galaxies, clusters) must have corresponded to $\Delta \gtrsim 10^{-3}$ - much larger than the fluctuations seen in the *baryonic* matter in the CMB ($\sim 10^{-5}$)!

When did virialized structures form?

- “Top-hat” model:
Consider collapse of spherically symmetric over-densities.
- Initially: evolve as “mini-Universes” with higher than critical density
- At some time t_{\max} these reach maximum scale factor a_{\max} , and then recollapse

Top-hat model



The top-hat model

Follow the evolution of a “mini-Universe” with $\Omega_0 > 1$:

$$a(\theta) = \frac{\Omega'_0}{2(\Omega'_0 - 1)} (1 - \cos \theta)$$

$$t(\theta) = \frac{\Omega'_0}{2H_0(\Omega'_0 - 1)^{3/2}} (\theta - \sin \theta)$$

Will reach maximum scale factor a_{\max} for $\theta = \pi$, and recollapse for $\theta = 2\pi$.
At the “turn-around” point ($\cos \theta = -1$),

$$a_{\max} = \frac{\Omega'_0}{\Omega'_0 - 1} \quad t_{\max} = \frac{\pi \Omega'_0}{2H_0(\Omega'_0 - 1)^{3/2}}$$

Top-hat model

At the “turn-around” point,

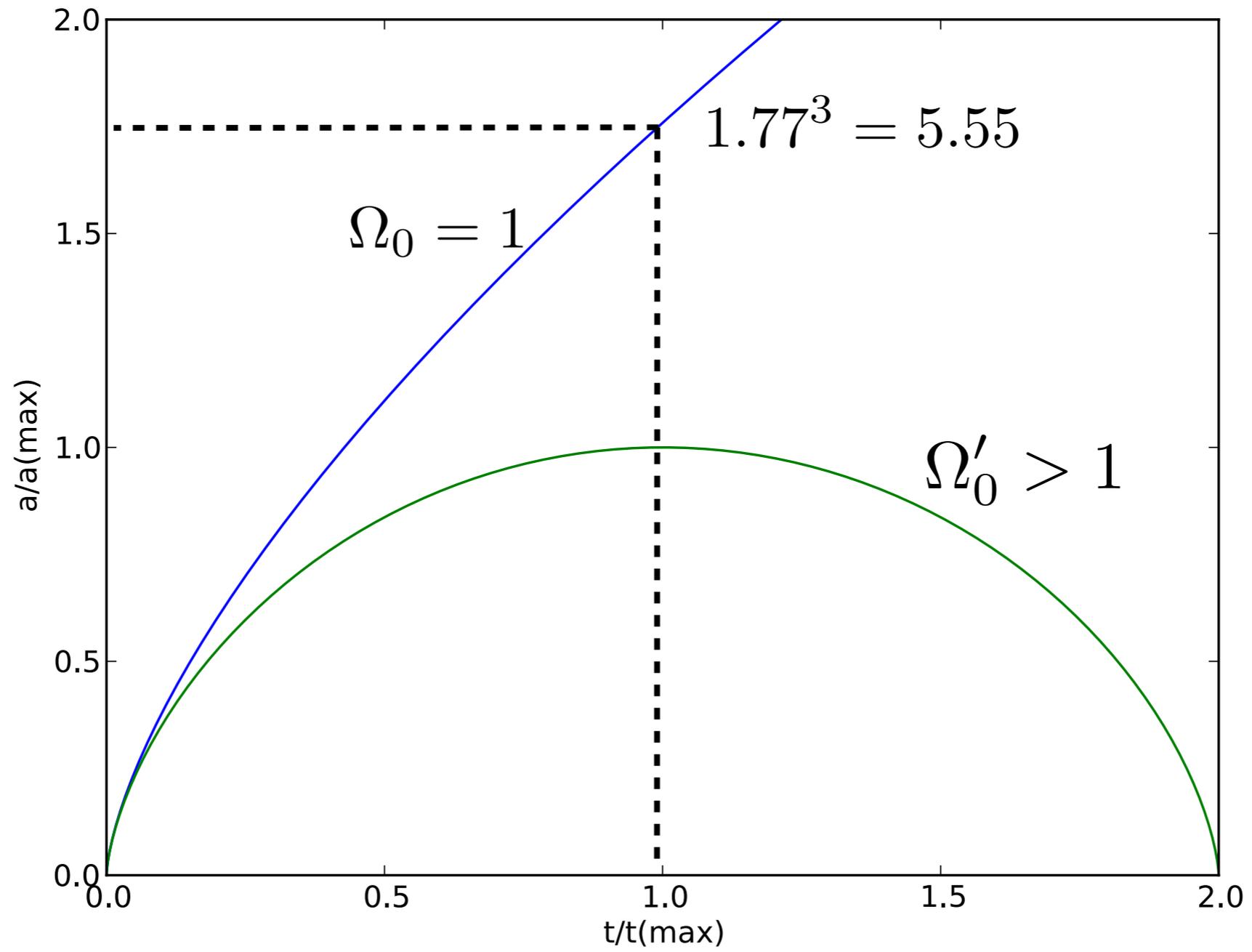
$$a_{\max} = \frac{\Omega'_0}{\Omega'_0 - 1} \quad t_{\max} = \frac{\pi\Omega'_0}{2H_0(\Omega'_0 - 1)^{3/2}}$$

while the background scale factor is

$$a = \left(\frac{3H_0 t_{\max}}{2} \right)^{2/3}$$

The density contrast is then

$$\begin{aligned} \frac{\rho_{\max}}{\rho_0} &= \Omega'_0 \left(\frac{a}{a_{\max}} \right)^3 = \Omega'_0 \left\{ \frac{\left(\frac{3H_0}{2} \frac{\pi\Omega'_0}{2H_0(\Omega'_0 - 1)^{3/2}} \right)}{\frac{\Omega'_0}{\Omega'_0 - 1}} \right\}^3 \\ &= 9\pi^2/16 \approx 5.55 \end{aligned}$$



Top-hat model cont'd

By the time the perturbation has decoupled completely (expansion halted), it already has $\Delta \approx 5$.

“Total recollapse” occurs at

$$t_{\text{coll}} = 2 t_{\text{max}}$$

In terms of redshift,

$$\frac{1 + z_{\text{max}}}{1 + z_{\text{coll}}} = \frac{a_{\text{max}}}{a_{\text{coll}}} = \left(\frac{t_{\text{coll}}}{t_{\text{max}}} \right)^{2/3}$$

$$1 + z_{\text{coll}} = \frac{1 + z_{\text{max}}}{2^{2/3}}$$

E.g, for $z_{\text{coll}}=0$ (now), we get $z_{\text{max}} \sim 0.6$

The collapse

Overdensity reaches virial equilibrium on “violent relaxation” time scale:

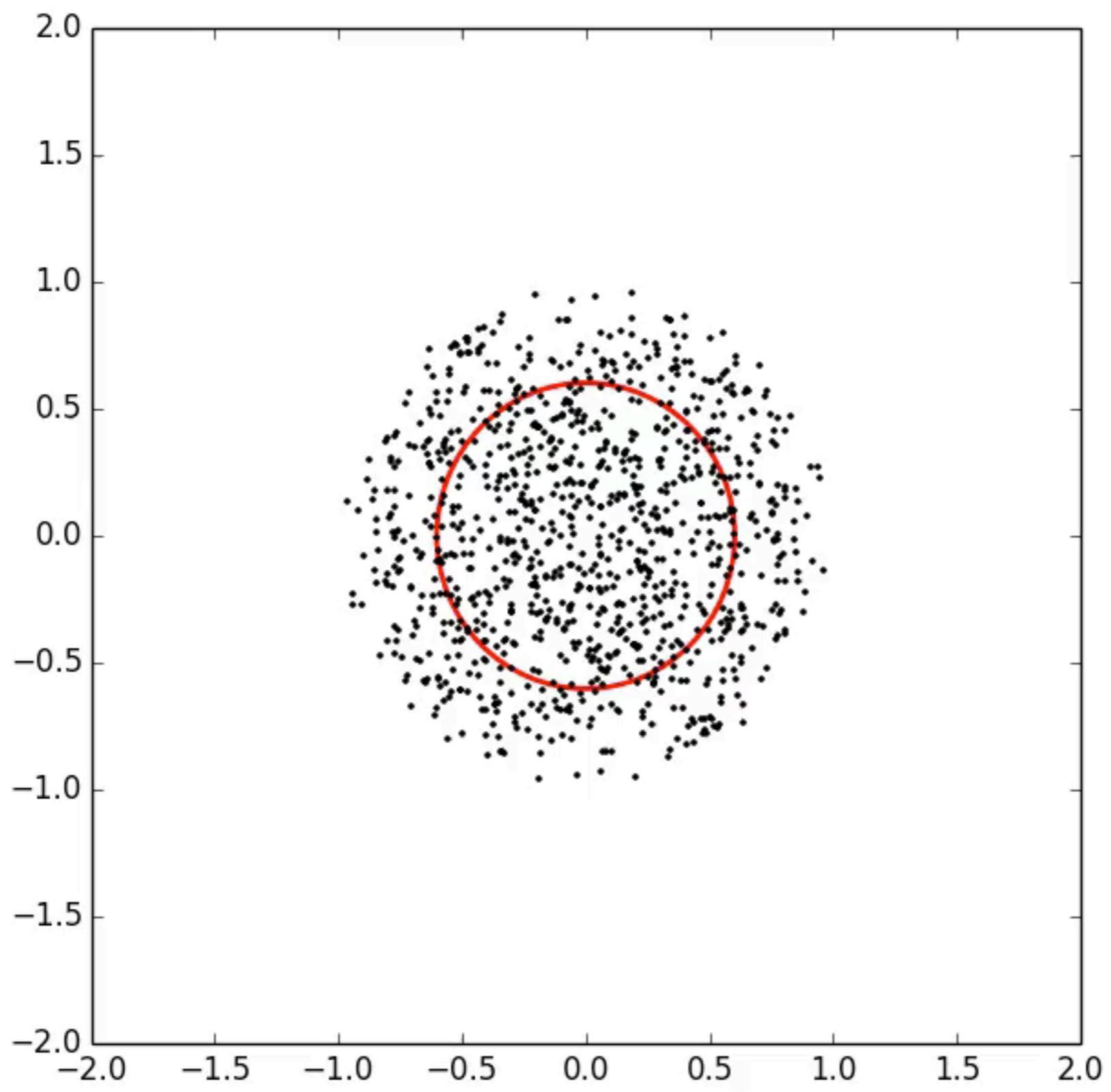
$$T_r \approx \frac{3P}{8\pi}$$

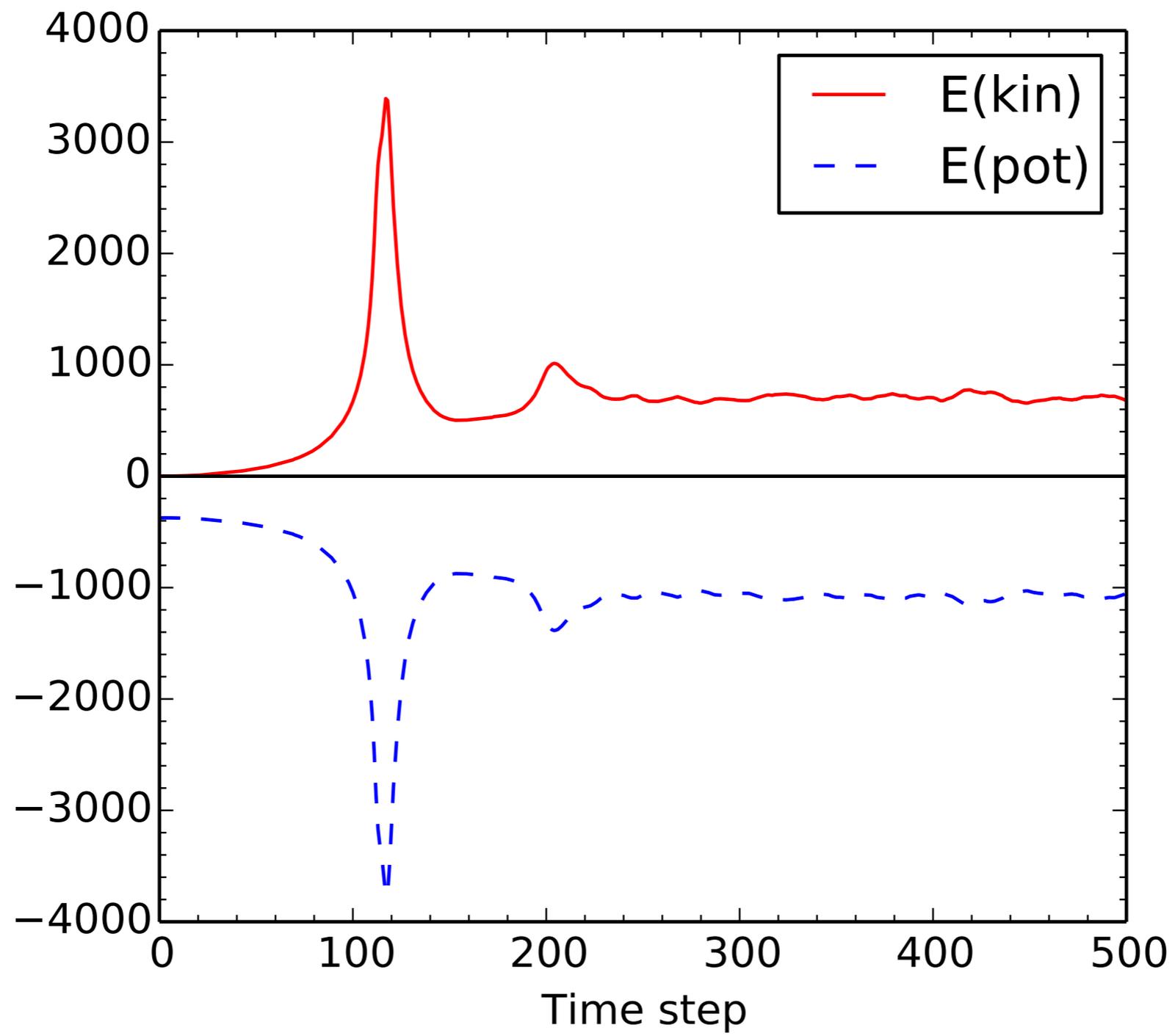
where P is roughly the crossing time of the system (Lynden-Bell 1967).

Applies to systems that are initially far from equilibrium configuration.

Solution to “Zwicky’s paradox” (Zwicky 1939):

Two-body relaxation time scales of galaxy clusters are of order 10^{18} years, why do they appear as symmetric as they do?





The collapse

At point of maximum expansion, t_{\max} :

Perturbation of mass M has some radius r_{\max} .

Potential energy:

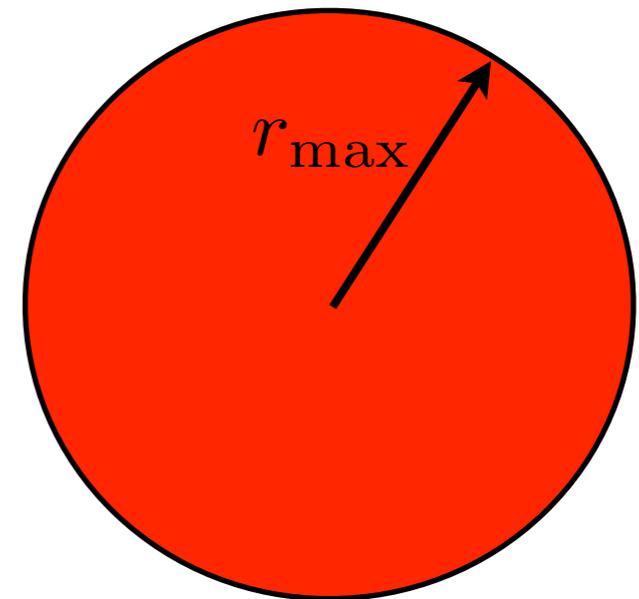
$$U = -\frac{3}{5} \frac{GM^2}{r_{\max}}$$

Kinetic energy at this point:

$$T = 0$$

$$U = U(r_{\max})$$

$$T = 0$$



The collapse

Virial equilibrium is reached when

$$T = -\frac{1}{2}U$$

By energy conservation,

$$T(r_{\text{vir}}) = U(r_{\text{max}}) - U(r_{\text{vir}})$$

that is,

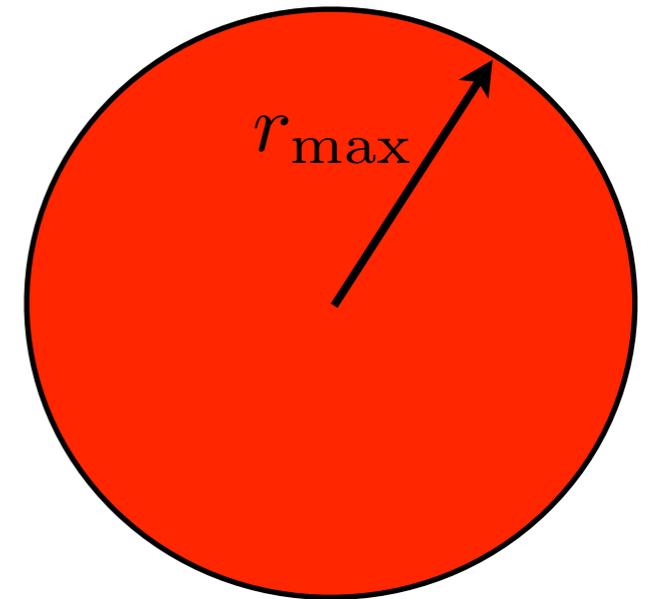
$$U(r_{\text{max}}) = \frac{1}{2}U(r_{\text{vir}})$$

$$-\frac{3}{5} \frac{GM^2}{r_{\text{max}}} = -\frac{1}{2} \frac{3}{5} \frac{GM^2}{r_{\text{vir}}}$$

$$r_{\text{vir}} = \frac{1}{2} r_{\text{max}}$$

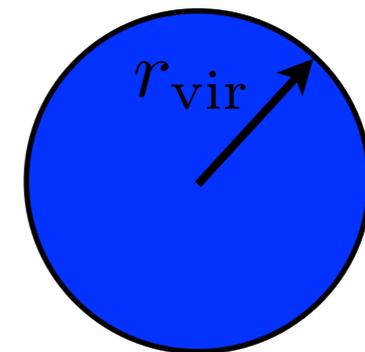
Maximum expansion:

$$T = 0 \quad U = U(r_{\text{max}})$$

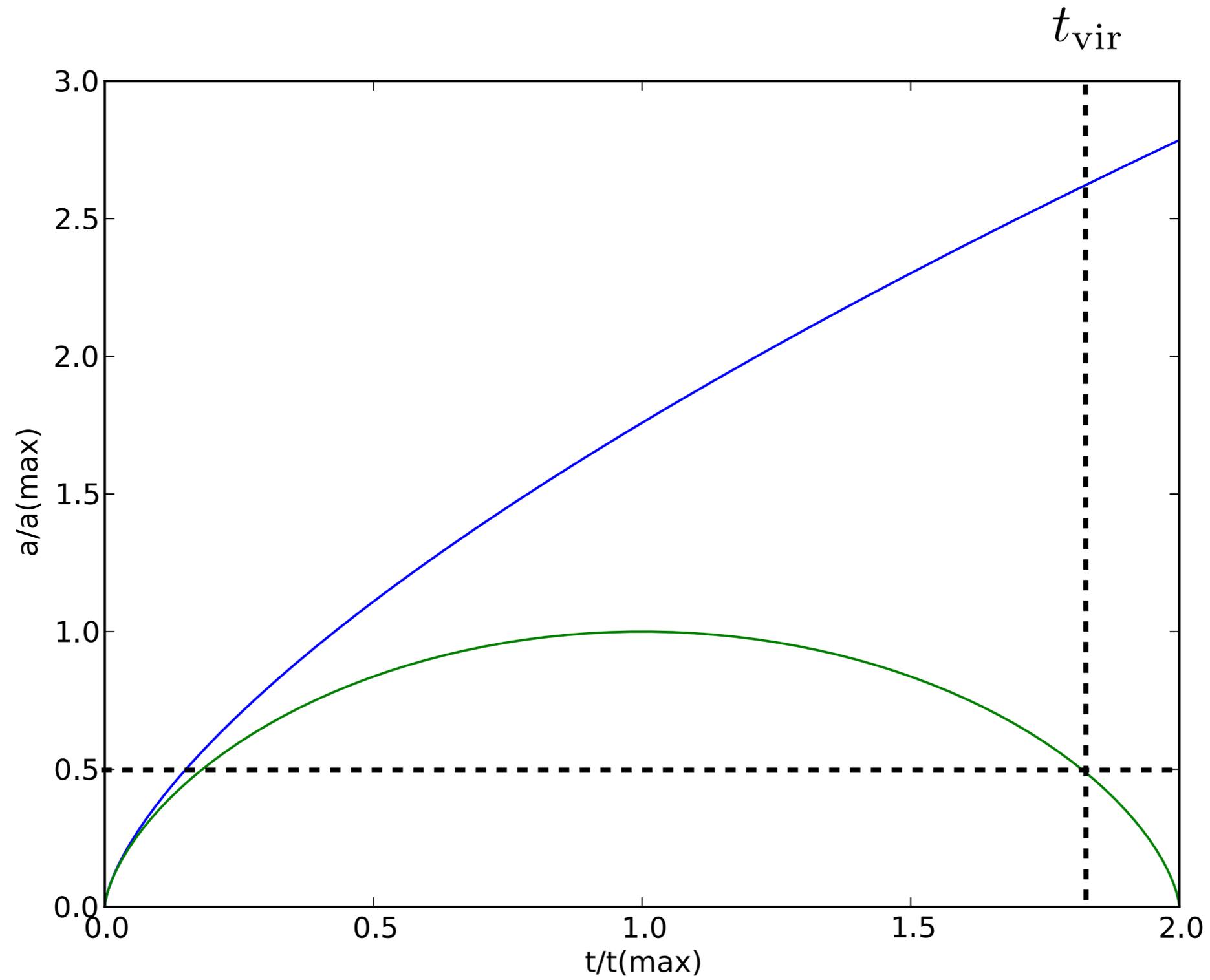


Virial equilibrium:

$$T = -\frac{1}{2}U$$



Virial equilibrium is reached when perturbation has contracted to half its maximum size and 8x the minimum density.



$$\rho_{\text{vir}}/\rho_0 \approx 150$$

Collapse of structure

Key point:

Structures became virialised once their densities reached >100 times the background density

When did structures become virialised?

Individual galaxies:

Today, $\Delta \approx 10^6$

Epoch when $\rho_{\text{gal}} \approx 10^2 \langle \rho \rangle$

$$\rho/\rho_0 \approx 10^4 \rightarrow (1+z) \approx 20$$

Galaxy clusters

Today, $\Delta \approx 10^3$

$$\rho/\rho_0 \approx 10 \rightarrow (1+z) \approx 2$$

We expect galaxy clusters to have become virialised relatively recently (some are not yet fully virialised).

The mass function of bound structures



- Investigated by Press & Schechter (1974)
- Basic assumptions:
 - Density spectrum is initially Gaussian
 - Perturbations initially grow linearly, then collapse rapidly when they exceed some threshold amplitude Δ_c .
 - Growth is *hierarchical*: Small perturbations can be part of larger ones

Press-Schechter theory

Suppose the matter consists of randomly distributed particles.

For average volume number density $n(m)$ and particle mass m the variance on the mass in a unit volume is

$$\sigma^2 = \int_0^{\infty} m^2 n(m) dm$$

For fluctuations occupying a volume V the variance is

$$\Sigma_V^2 = V \sigma^2$$

Normalized to the mass in the volume:

$$\Sigma_V / M(V) = \frac{\sigma \sqrt{V}}{\rho V} = \frac{\sigma}{\rho \sqrt{V}}$$

Press-Schechter theory

Normalised to the mass in the volume:

$$\Sigma_V / M(V) = \frac{\sigma \sqrt{V}}{\rho V} = \frac{\sigma}{\rho \sqrt{V}}$$

The relative fluctuations in M within volume V :

$$\Delta \equiv \frac{\Sigma_V}{\langle M(V) \rangle} = \frac{M(V) - \langle M(V) \rangle}{\langle M(V) \rangle}$$

are normally distributed with standard deviation

$$\Delta_\star = \sigma / (\rho \sqrt{V})$$

That is, the probability distribution of over-densities Δ within V is

$$p(\Delta, V) = \frac{1}{\sqrt{2\pi} \Delta_\star} \exp\left(-\frac{1}{2} \frac{\Delta^2}{\Delta_\star^2}\right)$$

Press-Schechter theory

Probability distribution of overdensities Δ :

$$p(\Delta, V) = \frac{1}{\sqrt{2\pi}\Delta_*} \exp\left(-\frac{1}{2} \frac{\Delta^2}{\Delta_*^2}\right)$$

Next: Probability distribution of *bound* overdensities.

Assume

- Fluctuations with $\Delta > \Delta_{\text{crit}}$ at some scale factor a_2 are bound
- Growth is linear: $\Delta(a_2) = (a_2/a_1) \Delta(a_1)$ for scale factors a_1 and a_2 .

Fluctuations that are critical at a_2 then had an “initial” density contrast

$$\Delta_1 = \frac{a_1}{a_2} \Delta_{\text{crit}}$$

Press-Schechter theory

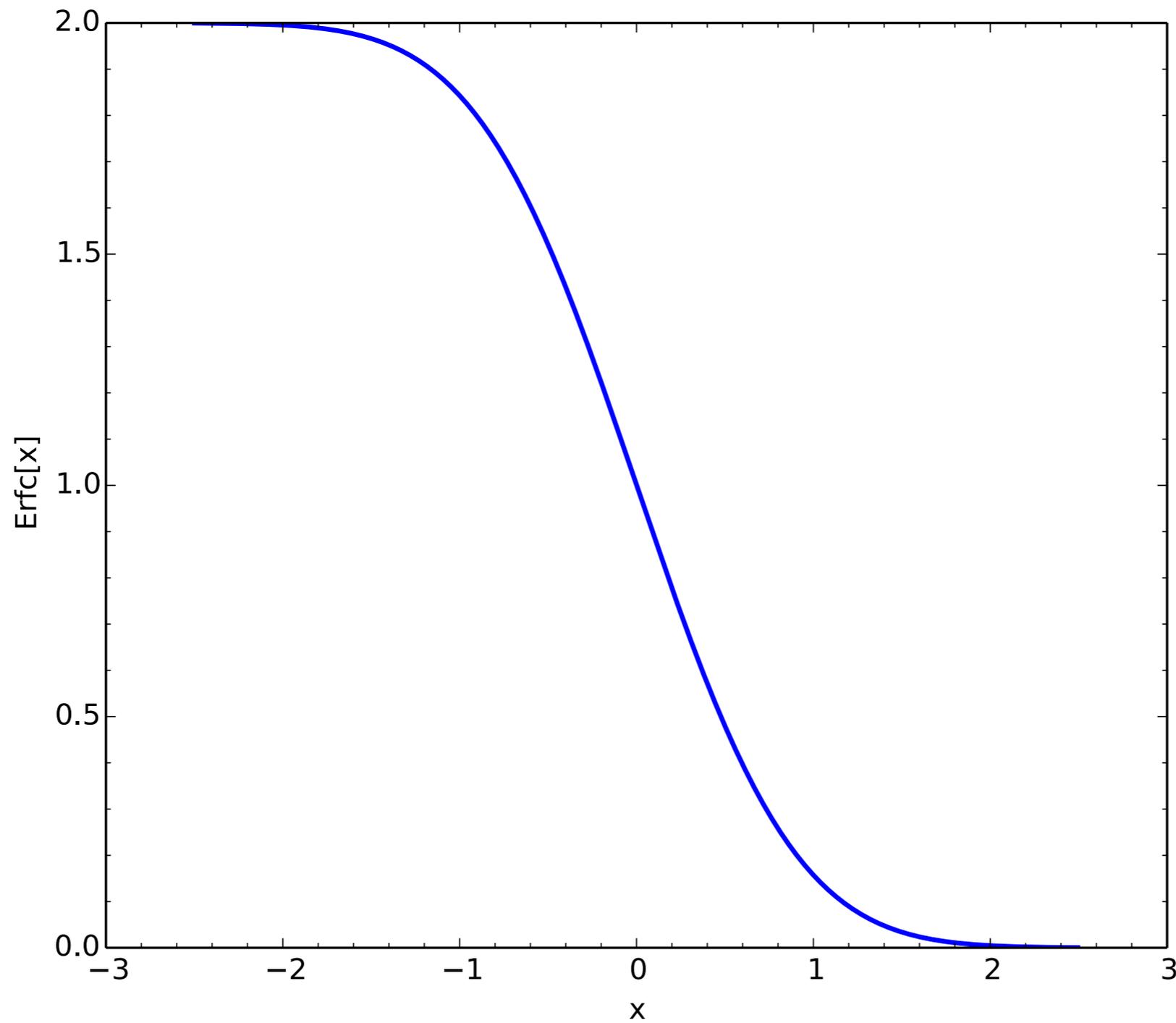
Probability that a volume contains a bound fluctuation by a_2 is then

$$\begin{aligned} P_{\text{bound}} &= \int_{\Delta=\Delta_1}^{\infty} p(\Delta, V) d\Delta \\ &= \frac{1}{\sqrt{2\pi}\Delta_*} \int_{\Delta=\Delta_1}^{\infty} \exp\left(-\frac{1}{2}\frac{\Delta^2}{\Delta_*^2}\right) d\Delta \\ &= \frac{1}{2} \operatorname{erfc}\left(\frac{\Delta_{\text{crit}} a_1}{\sqrt{2}\Delta_* a_2}\right) \end{aligned}$$

Inserting $\Delta_* = \sigma/(\rho_1 \sqrt{V})$ we then have

$$P_{\text{bound}}(V) = \frac{1}{2} \operatorname{erfc}\left(\frac{\Delta_{\text{crit}} \rho_1 \sqrt{V} a_1}{\sqrt{2}\sigma a_2}\right)$$

$$\begin{aligned}\operatorname{erfc}(x) &= 1 - \operatorname{erf}(x) \\ &= \frac{2}{\sqrt{\pi}} \int_x^\infty \exp(-t^2) dt\end{aligned}$$



Press-Schechter theory

$$P_{\text{bound}}(V) = \frac{1}{2} \text{erfc} \left(\frac{\Delta_{\text{crit}} \rho_1 \sqrt{V} a_1}{\sqrt{2} \sigma a_2} \right)$$

Since fluctuations are small initially, $M \approx \rho_1 V$ so

$$P_{\text{bound}}(M) = \frac{1}{2} \text{erfc} \left(\frac{\Delta_{\text{crit}} \sqrt{M} \rho_1 a_1}{\sqrt{2} \sigma a_2} \right)$$

This is the fraction of fluctuations with mass M that have collapsed by a_2 .

Some of these will be part of larger collapsed volumes. The fraction of *independent* collapsed fluctuations is therefore

$$\frac{dP_{\text{bound}}}{dM} = \frac{d}{dM} \frac{1}{2} \text{erfc} \left(\frac{\Delta_{\text{crit}} \sqrt{M} \rho_1 a_1}{\sqrt{2} \sigma a_2} \right)$$

Press-Schechter theory

The fraction of *independent* collapsed fluctuations is

$$\begin{aligned}\frac{dP_{\text{bound}}}{dM} &= \frac{d}{dM} \frac{1}{2} \text{erfc} \left(\frac{\Delta_{\text{crit}} \sqrt{M \rho_1} a_1}{\sqrt{2} \sigma a_2} \right) \\ &= -\frac{2^{-3/2}}{\sqrt{\pi}} \frac{\Delta_{\text{crit}} \sqrt{\rho_1} a_1}{\sigma a_2} M^{-1/2} \exp \left[-\frac{1}{2} \frac{\Delta_{\text{crit}}^2 \rho_1}{\sigma^2} \left(\frac{a_1}{a_2} \right)^2 M \right]\end{aligned}$$

Since fluctuations of mass M (initially) occupied a volume $V=M/\rho_1$, the *number* density is

$$\frac{dN}{dM} = \rho_1 M^{-1} \frac{dP}{dM}$$

which is of the form

$$\frac{dN}{dM} \propto M^{-3/2} \exp(-M/M^*)$$

with $M^* \propto a^2$

Press-Schechter mass function:

$$\frac{dN}{dM} \propto M^{-3/2} \exp(-M/M^*)$$

Low masses ($M \ll M^*$):
Power-law shape

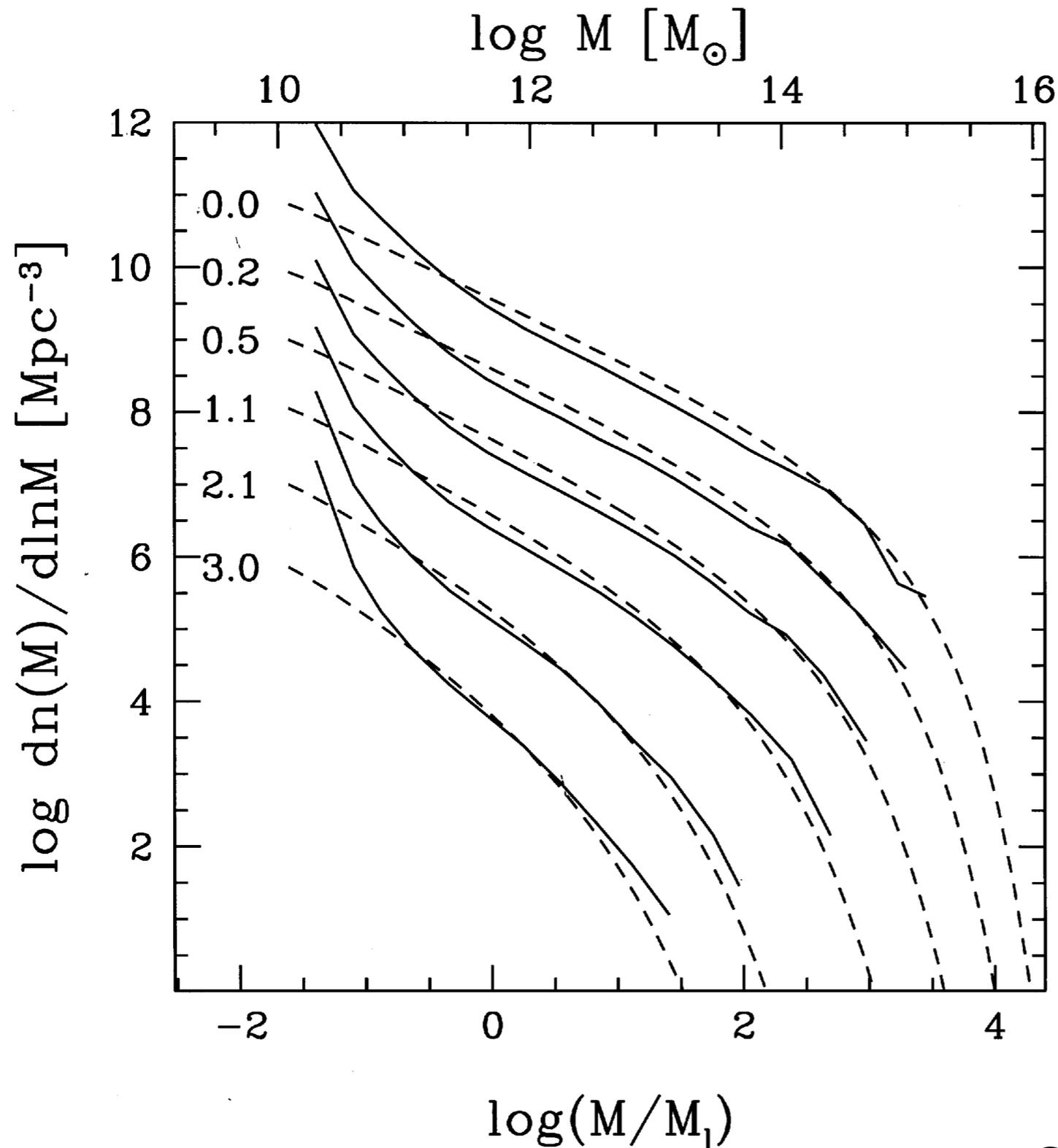
High masses ($M > M^*$):
Exponential cut-off

M^* scales with a^2 .



Binggeli (1987)

Comparison with simulations



Solid curves:
Numerical simulation

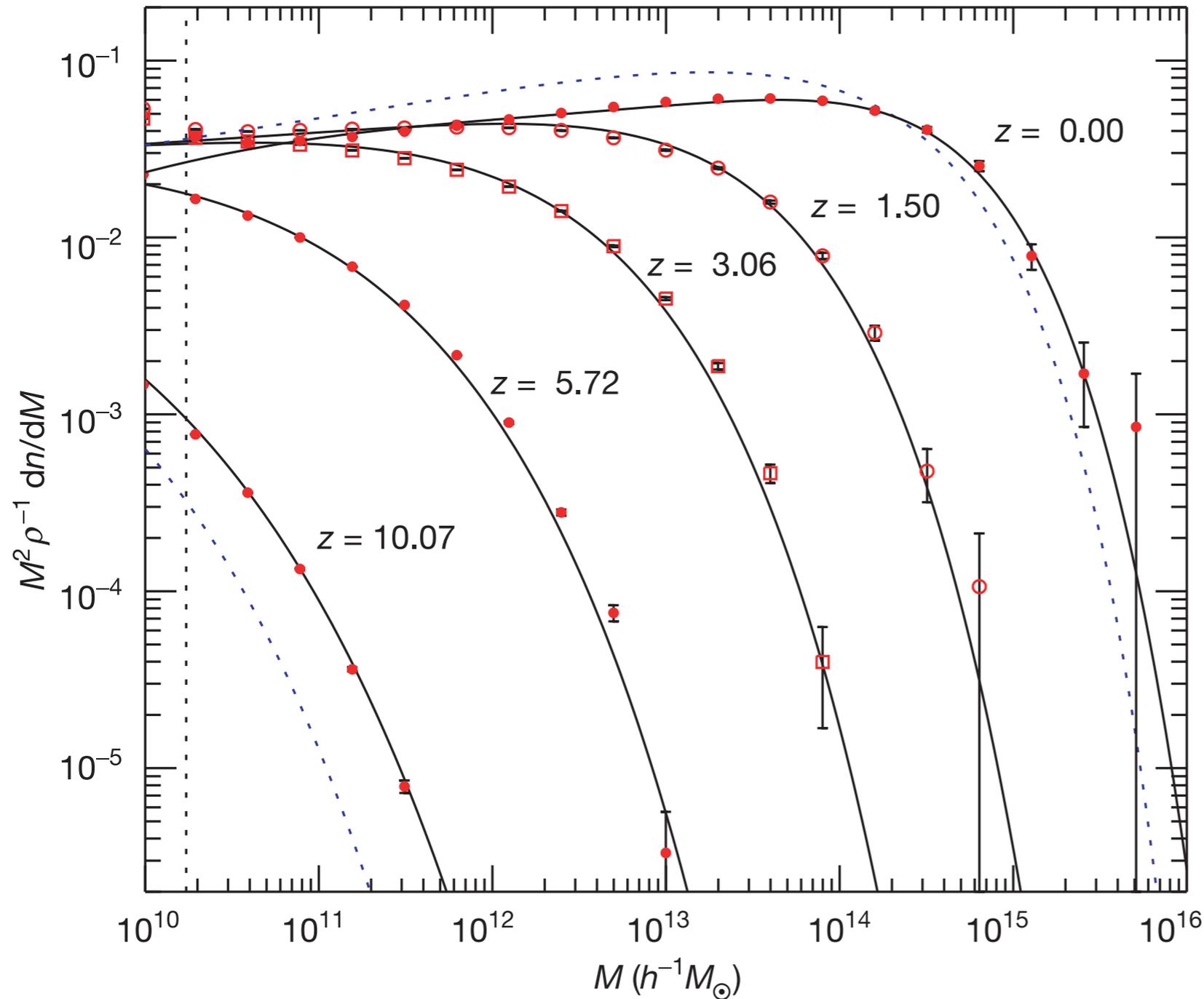
Dashed curves:
Press-Schechter model

Strong evolution in
Schechter mass expected!

Generic feature of
hierarchical structure
formation models.

Somerville et al. (2000)

Comparison with simulations



Solid curves:
Millennium simulation

Dotted curves:
Press-Schechter model

*Massive galaxy clusters
should be rare at high
redshifts.*

Springel et al. (2005)

Schechter function for *galaxies*

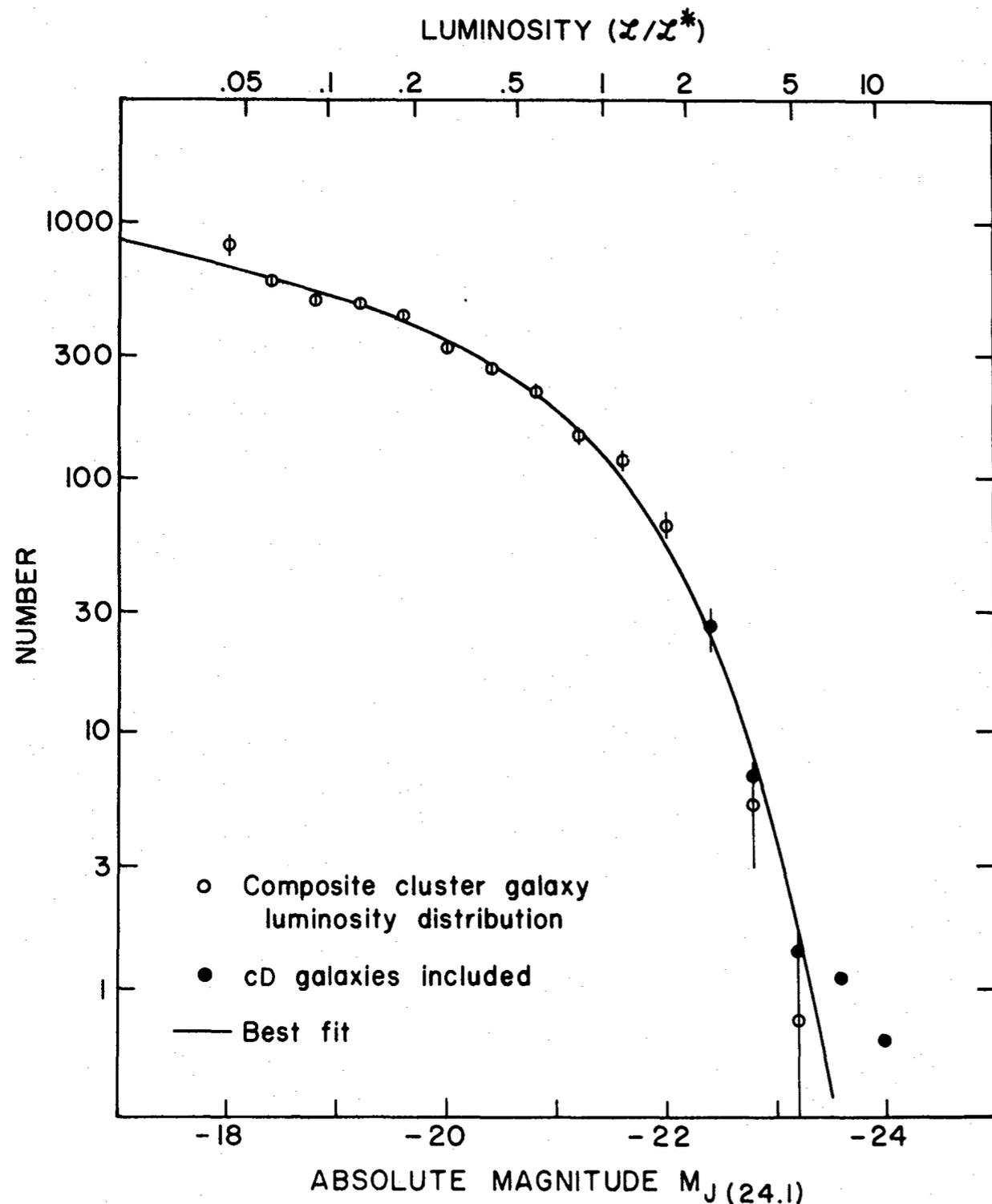


FIG. 2.—Best fit of analytic expression to observed composite cluster galaxy luminosity distribution. Filled circles show the effect of including cD galaxies in composite.

Assume relation of form

$$\frac{dN}{dL} \propto \left(\frac{L}{L^*} \right)^\alpha \exp \left(-\frac{L}{L^*} \right)$$

Inspired by the Press-Schechter analysis.

General case: Best fit for

$$\alpha = -1.24 \pm 0.19$$

$$M_B^* = -20.60 \pm 0.11$$

Cluster galaxies: Best fit for

$$\alpha = -1.24 \pm 0.05$$

$$M_B^* = -21.41 \pm 0.10$$

But cD galaxies must be excluded!

Schechter (1976)

In one of the opening volleys of the science wars, Abraham Maslow wrote [13] wrote:

I suppose it is tempting, if the only tool you have is a hammer, to treat everything as if it were a nail.

It's true. My hammer was the power law with an exponential cutoff and I hammered on the luminosity function for galaxies [19].

Schechter (2002)

Problems with Press-Schechter analysis

- Assuming spherical symmetry
- Schechter mass predicted at $z=0$ is of order $10^{15} M_{\odot}$ - applicable to *galaxy clusters*.
- The MF for *individual galaxies* also follows a Schechter function, but with much lower M^*
- Why the two different characteristic masses?
- Important physics missing: *baryons* (dissipation and feedback).

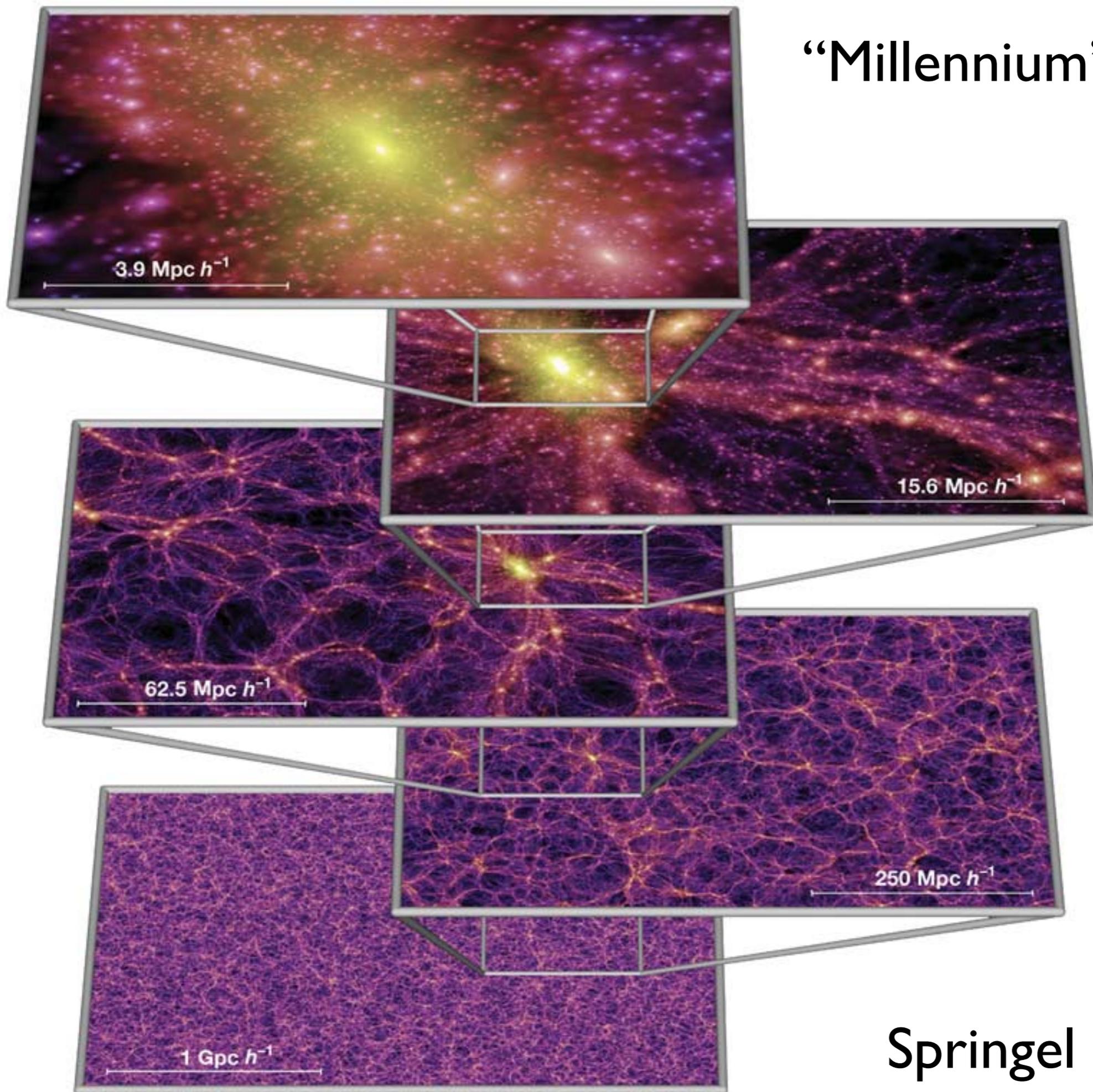
Going further

- Major simplification in the top-hat model and Press-Schechter formalism: spherical symmetry
- Better: treat perturbations as tri-axial ellipses
- Tri-axial perturbations collapse across the *shortest* axis first and form *pancakes* and *filaments* (Zeldovich 1970)
- Most general approach: follow evolution with numerical N-body simulations

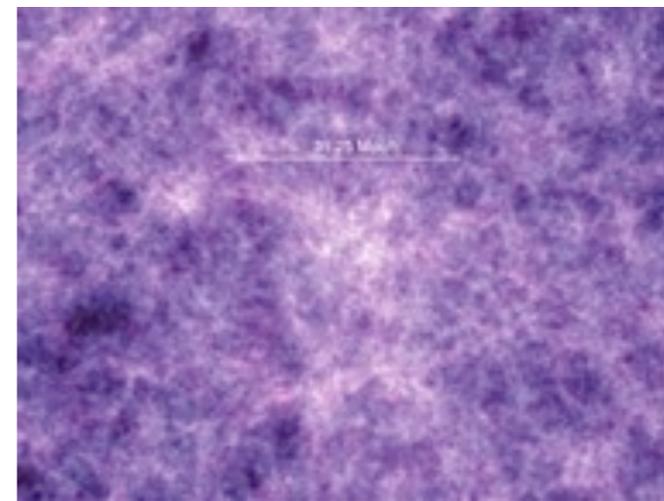
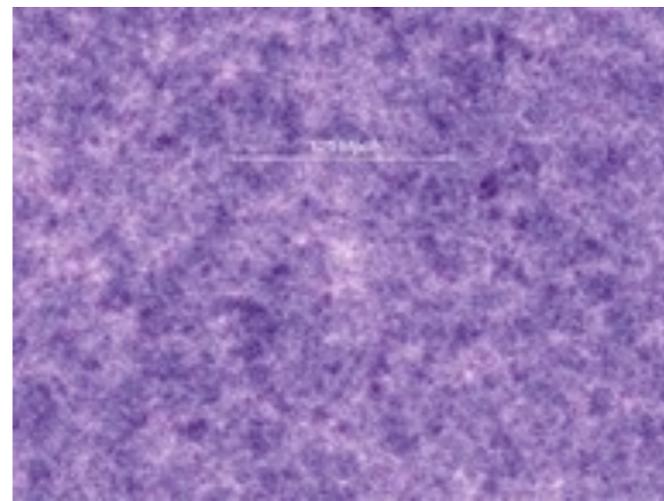
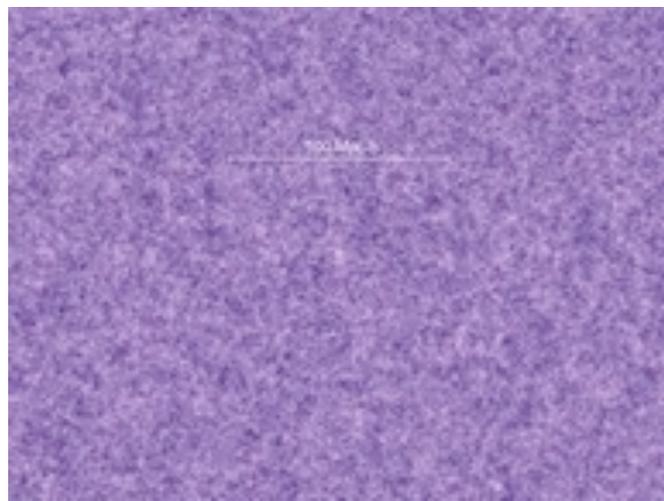
Example N-body sim.

- “Millennium” simulation, Springel et al. (2005):
- Simulation started at $z=127$ with a random realization of fluctuation power-spectrum from CMBFAST code
- Cosmological parameters:
 $\Omega_0 = 0.25$, $\Omega_B=0.045$, $\Omega_\Lambda=0.75$, $H_0=73$ km/s/Mpc
- Simulation volume $(685 \text{ Mpc})^3$, 10^{10} particles (each individual particle has $M \sim 10^9 M_\odot$)

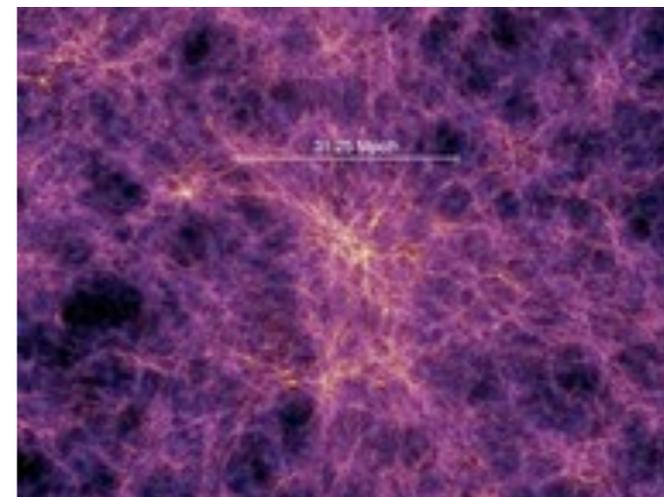
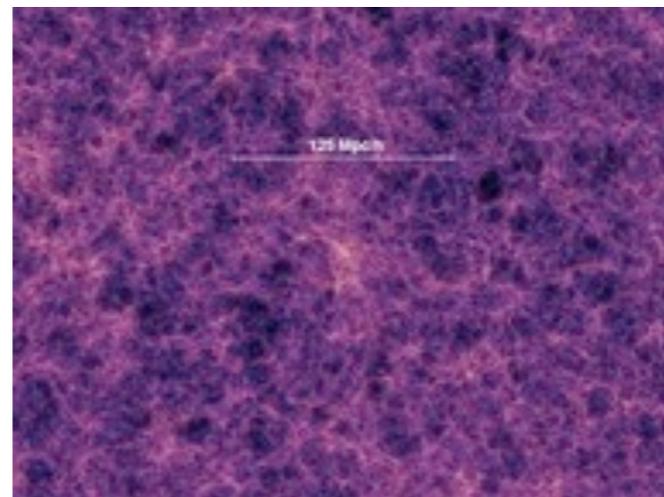
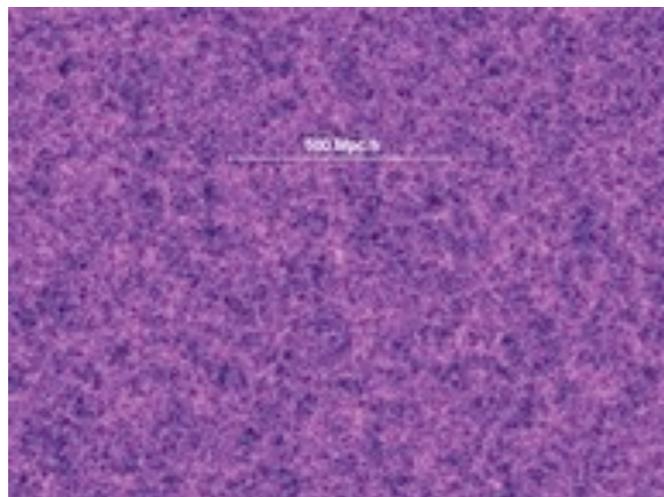
“Millennium” simulation



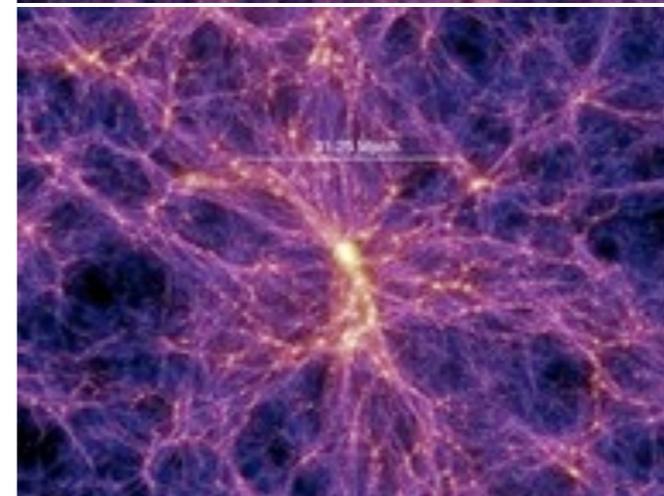
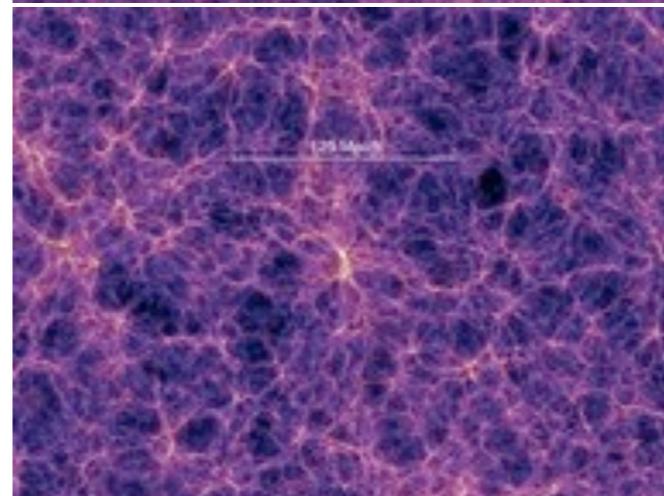
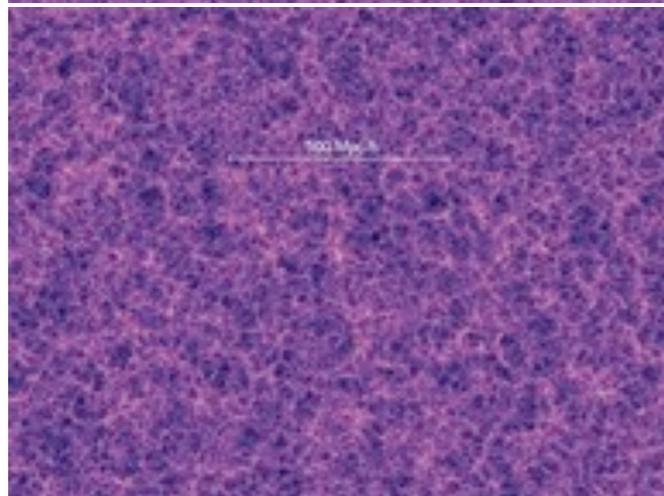
Springel et al. (2005)



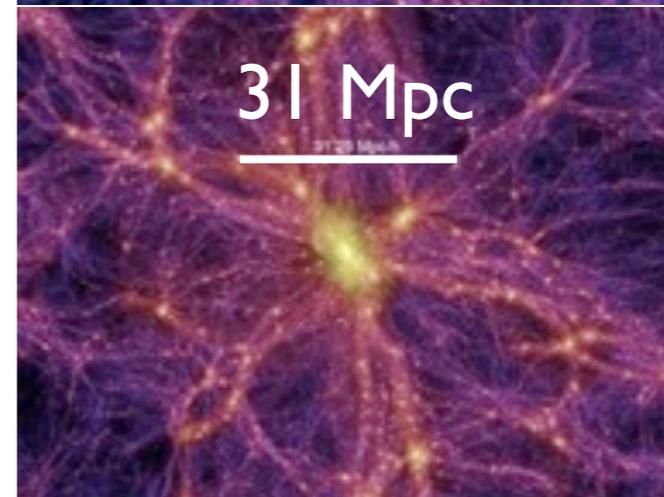
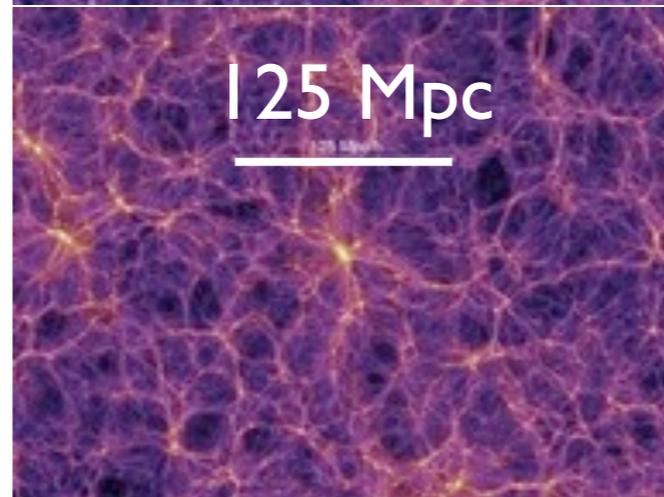
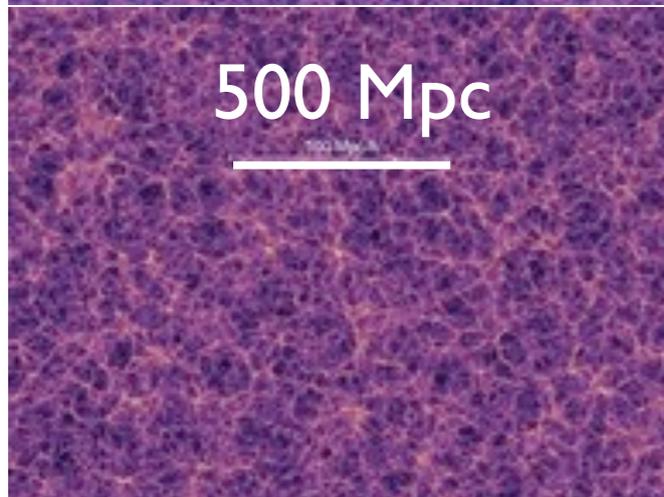
**$z=18.3$
(0.21 Gyr)**



**$z=5.7$
(1.0 Gyr)**



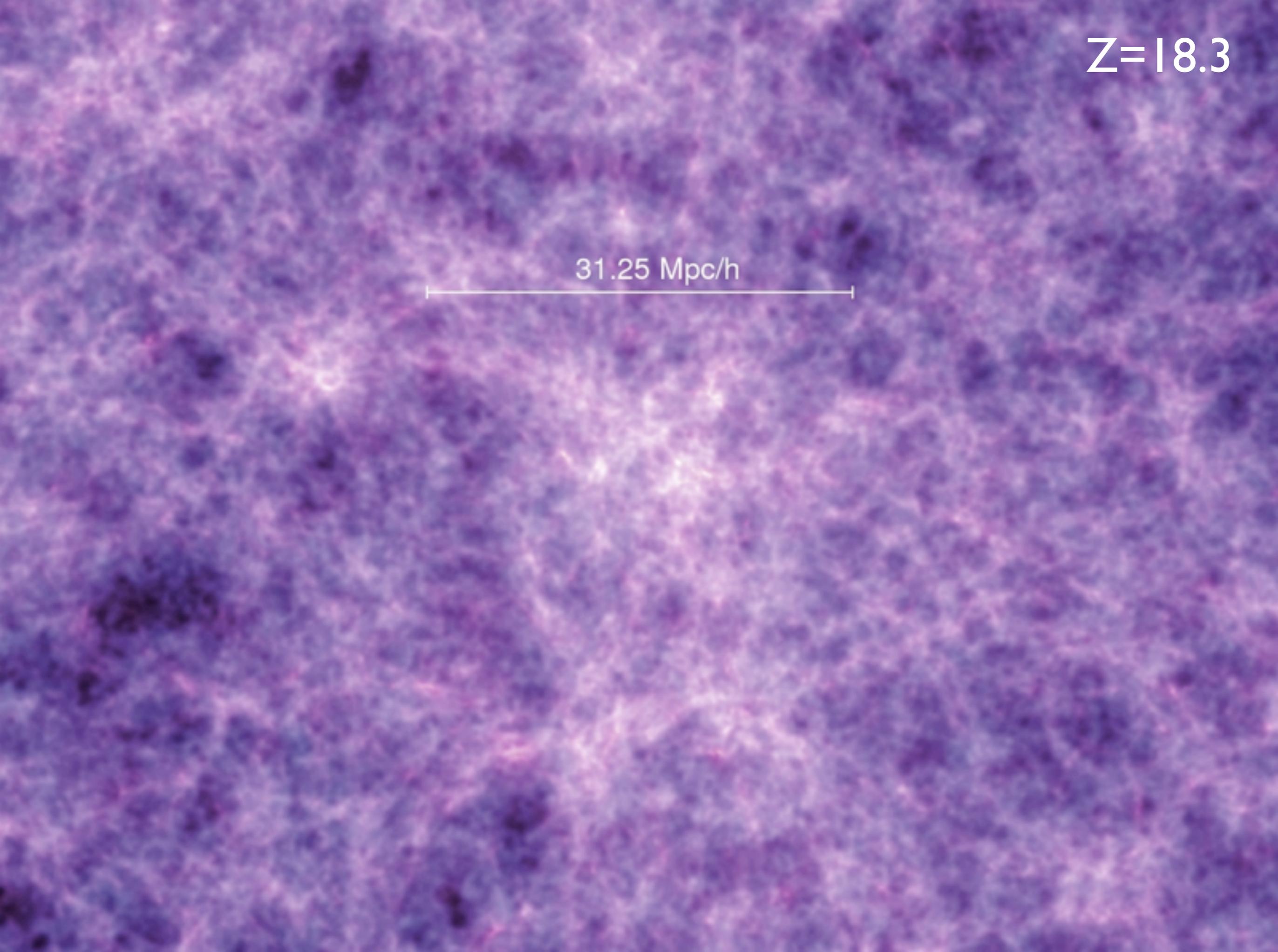
**$z=1.4$
(4.7 Gyr)**



**$z=0$
(13.6 Gyr)**

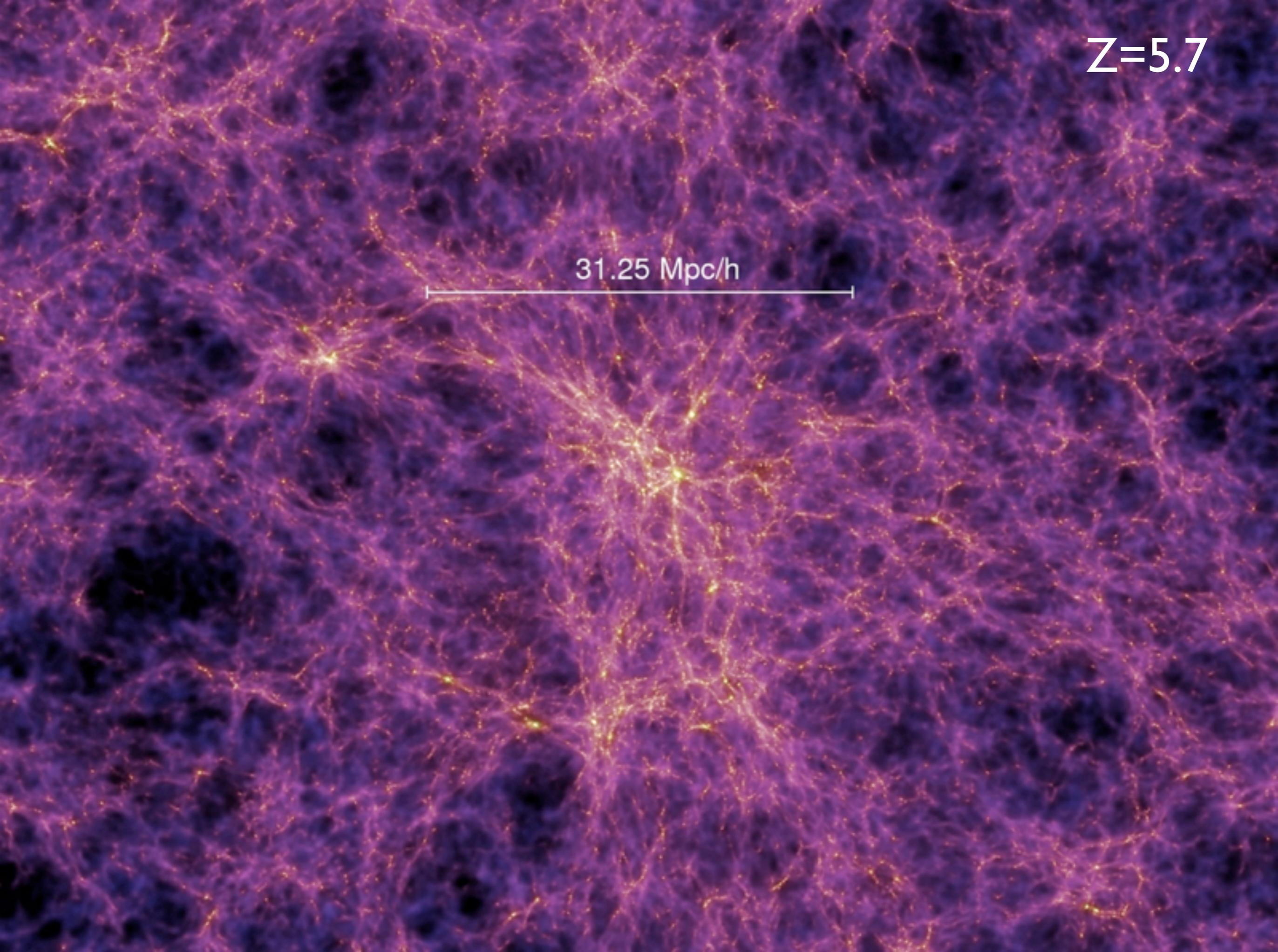
$Z=18.3$

31.25 Mpc/h



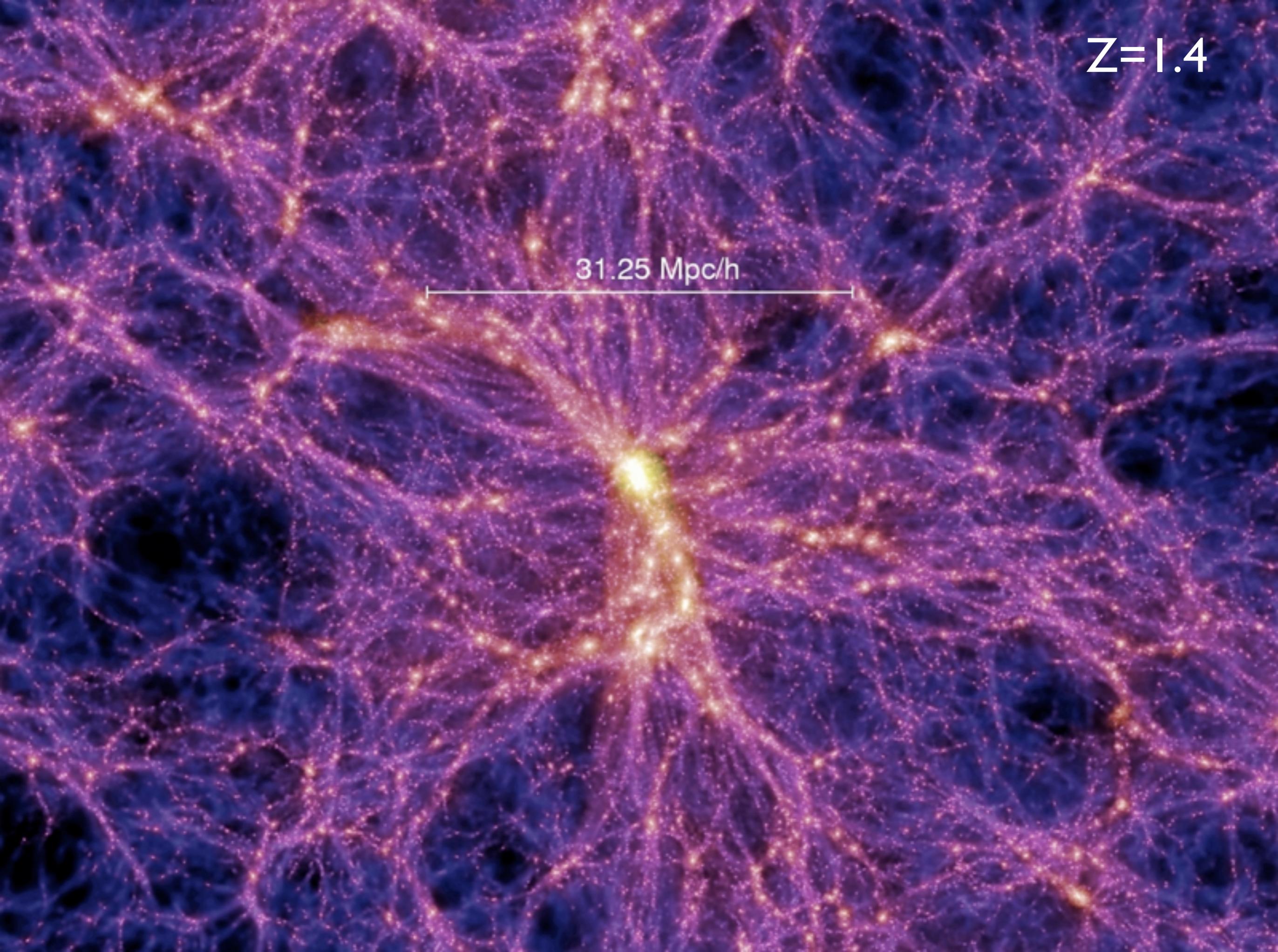
$Z=5.7$

31.25 Mpc/h

A visualization of a cosmological filament simulation at redshift $Z=5.7$. The image shows a complex network of filaments and nodes, with a central, more densely populated region. The color scale ranges from dark purple to bright yellow, representing density or mass. A horizontal scale bar is present in the center, labeled "31.25 Mpc/h".

$Z=1.4$

31.25 Mpc/h

A cosmological simulation at redshift $Z=1.4$ showing a complex filamentary structure. The image features a central bright yellow-green region, likely a galaxy cluster or a dense filament, with numerous smaller bright spots and filaments extending outwards. The background is a dense network of purple and blue filaments. A horizontal scale bar is located in the upper-middle part of the image, labeled "31.25 Mpc/h".

$Z=0$

31.25 Mpc/h

