

# Lecture 6

## Hierarchical Clustering

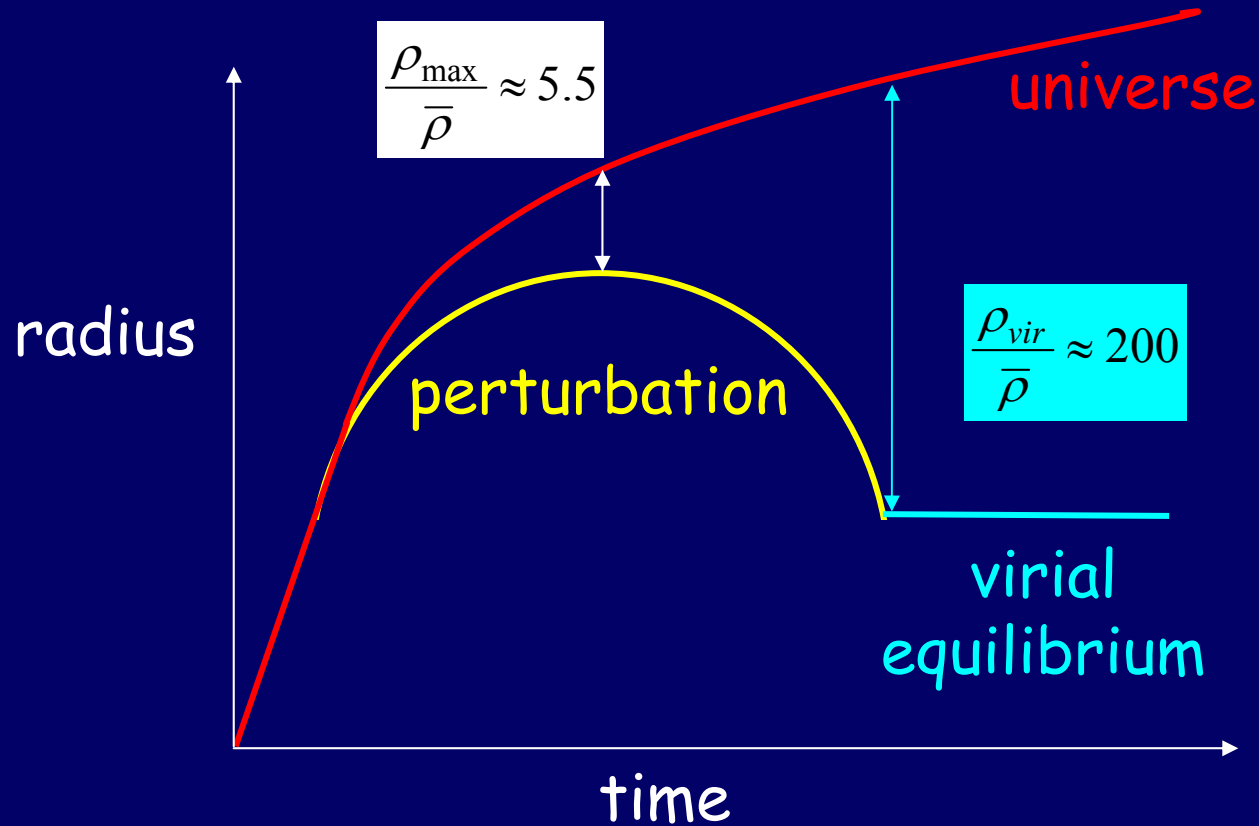
Press Schechter: Halo Distribution

Extended PS: Merging Tree

Biasing: Galaxies/Subhalos in Halos

HOD: Halo Occupation Distribution

# Spherical Collapse



virial equilibrium:

$$E = -\frac{1}{2} \frac{GM}{R_{vir}} = -\frac{GM}{R_{\max}}$$

# Virial Scaling Relations

Virial equilibrium:  $V^2 = \frac{GM}{R}$

Spherical collapse:  $\frac{M}{(4\pi/3)R^3} = \Delta\rho_u = \Delta\rho_{u0}a^{-3}$   $\Delta \approx 200$

$\rightarrow M \propto V^3 a^{3/2} \propto R^3 a^{-3}$

Weak dependence on time of formation:

$D(a)\delta_0(M) \approx 1 \rightarrow a \propto M^\alpha \quad \alpha = (n+3)/6 \approx 0.1-0.2$

$M \propto V^4 \quad \text{for } n = -2$

Practical formulae:

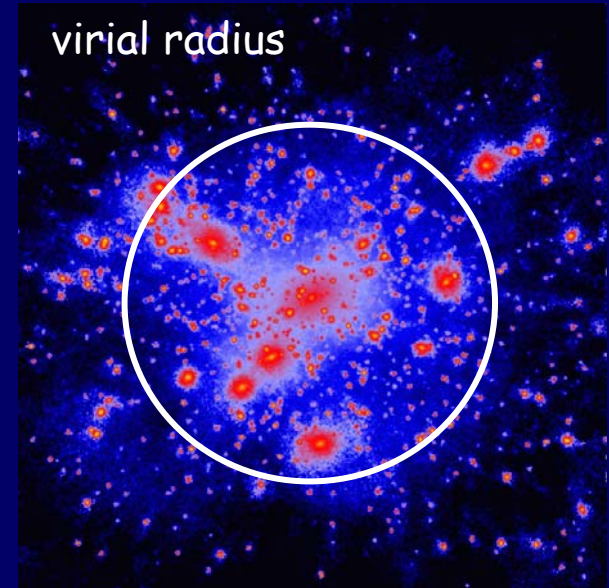
$\rho_u \approx 2.76 \times 10^{-30} \text{ g cm}^{-3} \Omega_{m0.3} h_{0.7}^2 a^{-3}$

$M_{11} \approx 6.06 V_{100}^3 A^{-3/2} \approx 342 R_{Mpc}^3 A^{-3}$

$A \equiv a (\Delta_{200} \Omega_{m0.3} h_{0.7}^2)^{-1/3}$

$\Delta(a) \approx [18\pi^2 - 82\Omega_\Lambda(a) - 39\Omega_\Lambda(a)^2] / \Omega_m(a) \quad \Delta(a \ll 1) \approx 178 \quad \Delta_0 \approx 340$

$\Omega_m(a) = \frac{\Omega_m a^{-3}}{\Omega_\Lambda + \Omega_m a^{-3}} \quad \Omega_m(a) + \Omega_\Lambda(a) = 1$

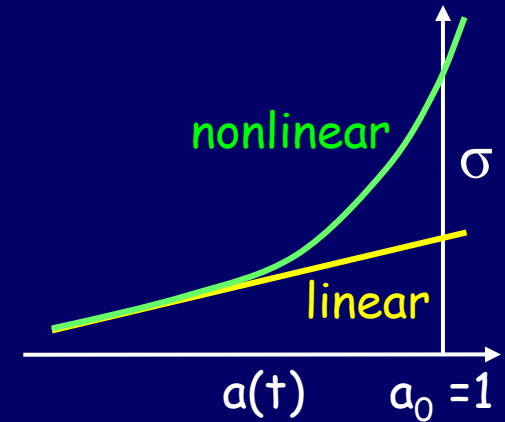


# Press Schechter Formalism halo mass function $n(M, a)$

Gaussian random field  $P(\delta) = (2\pi\sigma^2)^{-1/2} \exp(-\delta^2 / 2\sigma^2)$

random spheres of mass  $M$

linear-extrapolated  $\delta_{\text{rms}}$  at  $a$ :  $\sigma(M, a) = \sigma_0(M) D(a)$

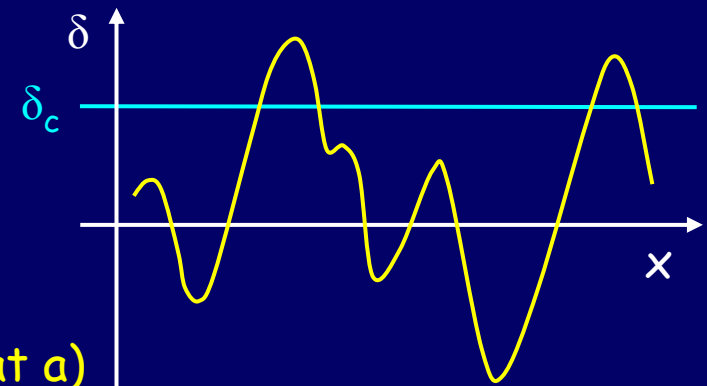


fraction of spheres with  $\delta > \delta_c = 1.68$ :

$$F(M, a) = \int_{\delta_c}^{\infty} d\delta [2\pi\sigma^2(M, a)]^{-1/2} \exp[-\delta^2 / 2\sigma^2(M, a)]$$

$$= (2\pi)^{-1/2} \int_{\delta_c / \sigma(M, a)}^{\infty} dx \exp(-x^2 / 2)$$

$$v_c \equiv \frac{\delta_c}{D(a) \sigma_0(M)}$$



PS ansatz:  $F$  is the mass fraction in halos  $>M$  (at  $a$ )

derivative of  $F$  with respect to  $M$ :

$$n(M, a) dM = -\left(\frac{2}{\pi}\right)^{1/2} \frac{\bar{\rho}}{M} v_c \frac{d \ln \sigma_0}{d \ln M} \exp\left(-\frac{v_c^2}{2}\right) \frac{dM}{M}$$

# Press Schechter Formalism cont.

$$n(M, a) dM = - \left( \frac{2}{\pi} \right)^{1/2} \frac{\bar{\rho}}{M} v_c \frac{d \ln \sigma_0}{d \ln M} \exp \left( - \frac{v_c^2}{2} \right) \frac{dM}{M}$$

Example:  $P_k \propto k^n \rightarrow \sigma_0(M) \propto M^{-\alpha} \rightarrow v_c = (M/M_*)^\alpha$

$$\alpha = (3+n)/6 \quad \frac{d \ln \sigma_0}{d \ln M} = \alpha$$

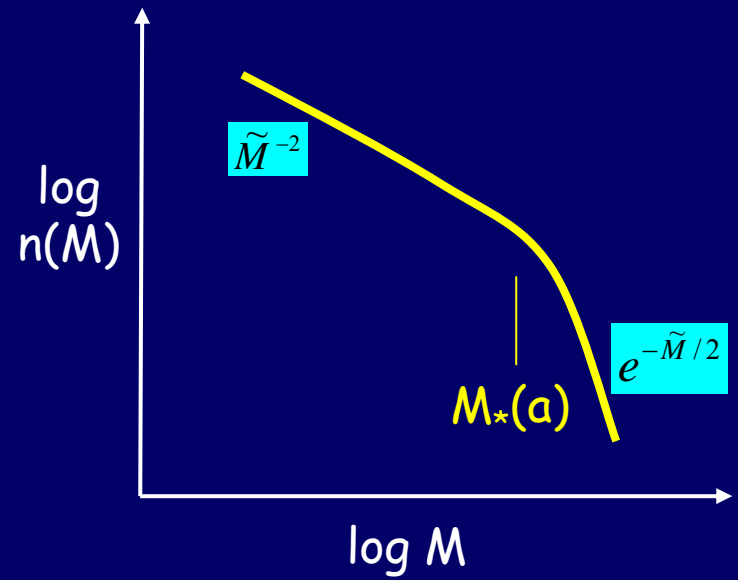
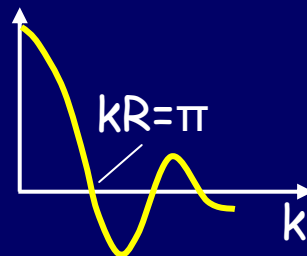
$n(M) \propto \alpha \tilde{M}^{\alpha-2} \exp(-\tilde{M}^{2\alpha}/2) \quad \tilde{M} \equiv M/M_*$   
self-similar evolution, scaled with  $M_*$

$v_c \equiv \frac{\delta_c}{D(a) \sigma_0(M)}$   $M_*(a)$  defined by  $\sigma(M_*, a) \equiv \delta_c$   
time  $P_k$

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

Top Hat

$W_R(x) = \Theta(x/R) \quad \tilde{W}_R(k) = 3[\sin(kR) - kR \cos(kR)]/(kR)^3$



approximate

$$M_*(a) = M_{*0} D(a)^{1/\alpha} \sim 10^{13} M_\odot a^5$$

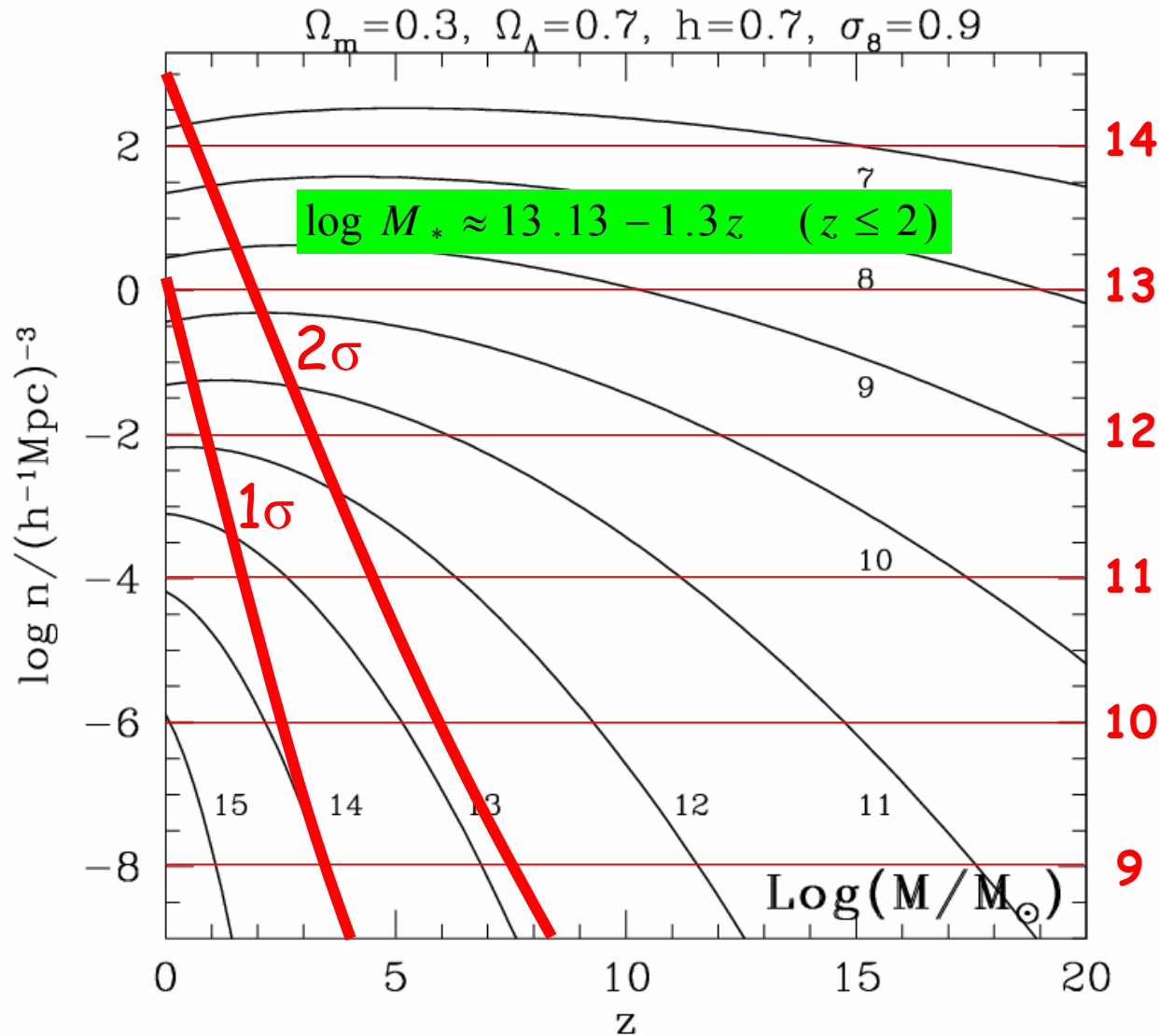
in a flat universe

$$D(a) = a g(a) / g(1)$$

$$g(a) \approx \frac{5}{2} \Omega_m(a) \left( \Omega_m(a)^{4/7} - \Omega_\Lambda(a) + \frac{1 + \Omega_m(a)/2}{1 + \Omega_\Lambda(a)/70} \right)^{-1}$$

$$\Omega_m(a) = \frac{\Omega_m a^{-3}}{\Omega_\Lambda + \Omega_m a^{-3}}$$

# Press-Schechter in $\Lambda$ CDM



$\log M/M_\odot$

Mo &  
White  
2002

# Press-Schechter by Excursion Set: $n(M,a)$

Bond et al. 91  
Lacey & Cole 93  
White 9410043

Linear  $\delta(x)$  at some fiducial  $a$  when  $D(a)=1$

Top-hat smoothing in  $k$ -space:  
varying smoothing scale  $k_c \sim 1/R_c$

$$\delta_s(x; k_c) = \int_{k < k_c} d^3k \delta_k e^{-ik \cdot x}$$

At a fixed point  $x$ . As  $k_c$  varies,  $\delta_s$  executes a random walk:

step: 
$$\Delta \delta_s = \delta_s(x; k_c + \Delta k_c) - \delta_s(x; k_c) = \int_{k_c < k < k_c + \Delta k_c} d^3k \delta_k e^{-ik \cdot x}$$

variance: 
$$\Delta \sigma_0^2 = \sigma_0^2(k_c + \Delta k_c) - \sigma_0^2(k_c) \quad \sigma_0^2(k_c) = \int_{k < k_c} d^3k P(k)$$

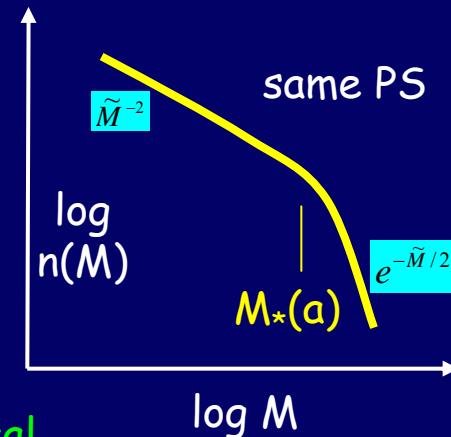
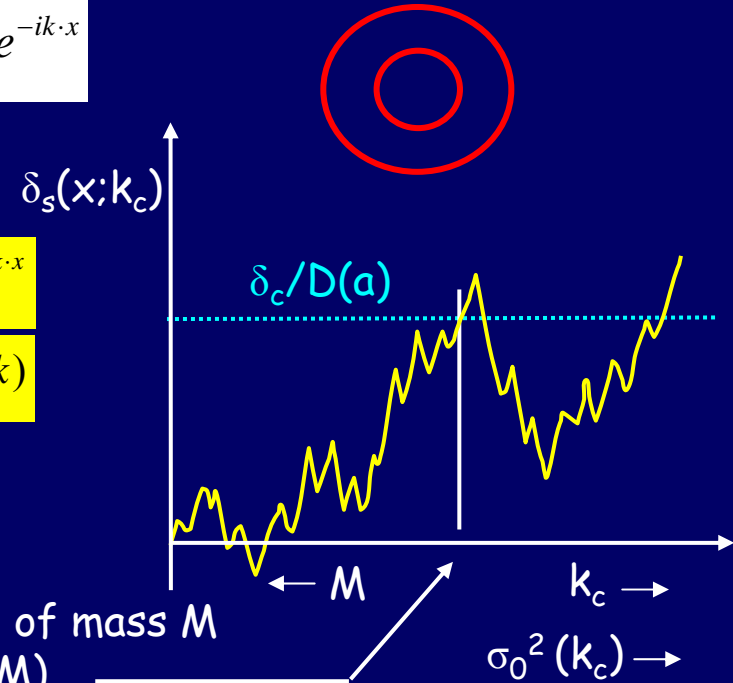
$\Delta \delta_s$  is a Gaussian random variable,  
independent of  $\delta_s$ : Markov random walk.

PS ansatz: mass element initially at  $x$  belongs to halo of mass  $M$   
at  $a$  if the random walk first crosses  $\delta_c/D(a)$  at  $\sigma_0^2(M)$

Fraction of mass in halos  $>M$  =  
fraction of trajectories  $\delta_s(x; k_c)$  which first cross  $\delta_c/D$  at  $k_c < k(M)$

Solution: 
$$n(M, a) dM = - \left( \frac{2}{\pi} \right)^{1/2} \frac{\bar{\rho}}{M} v_c \frac{d \ln \sigma_0}{d \ln M} \exp \left( - \frac{v_c}{2} \right) \frac{dM}{M} \quad v_c \equiv \frac{\delta_c}{D(a) \sigma_0(M)}$$

Markov: Past of  $x$  (right) independent of its future (left), so  
the history of halos of mass  $M$  in superclusters and in voids are  
statistically identical, i.e. their galaxy populations should be identical.



# Proof:

Fraction of mass in halos  $>M$  =  
 fraction of trajectories  $\delta_s(x; k_c)$  which first cross  $\delta_c/D$  at  $k_c < k(M)$

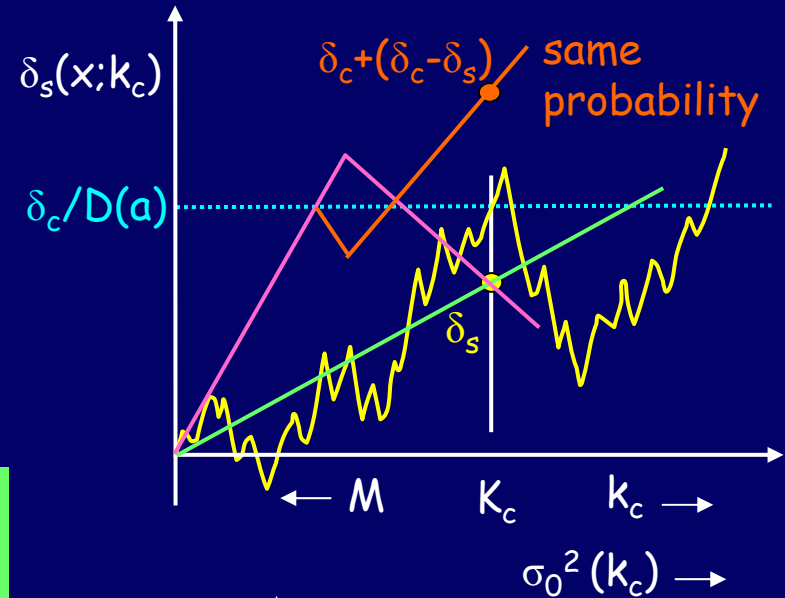
For a given  $a$  and  $k_c = K_c$   $\delta_s$  is Gaussian:

$$P(\delta_s) = [2\pi D(a)\sigma_0(K_c)]^{-1/2} \exp(-\delta_s^2 / 2D^2\sigma_0^2)$$

#(points  $\delta_s < \delta_c$  for all  $k_c < K_c$ ) =

#( $\delta_s < \delta_c$  for  $k_c = K_c$ )

– #(  $\delta_s < \delta_c$  for  $k_c = K_c$  but  $\delta_s > \delta_c$  at some  $k_c < K_c$ )



$$P_{first}(\delta_s) = \frac{1}{(2\pi\sigma^2)^{1/2}} \left[ \exp\left(\frac{-\delta_s^2}{2\sigma^2}\right) - \exp\left(\frac{-(2\delta_c - \delta_s)^2}{2\sigma^2}\right) \right]$$

$$F(> K_c) = \int_{-\infty}^{\delta_c} P(\delta_s) d\delta_s = \int_{-\infty}^{\delta_c/\sigma} \frac{dx}{(2\pi)^{1/2}} e^{-x^2/2} - \int_{\delta_c/\sigma}^{\infty} \frac{dx}{(2\pi)^{1/2}} e^{-x^2/2}$$

Differentiate with respect to  $K_c$  (or  $M$ ):

$$n(M, a) dM = -\left(\frac{2}{\pi}\right)^{1/2} \frac{\bar{\rho}}{M} v_c \frac{d \ln \sigma_0}{d \ln M} \exp\left(-\frac{v_c}{2}\right) \frac{dM}{M} \quad v_c \equiv \frac{\delta_c}{D(a)\sigma_0(M)}$$

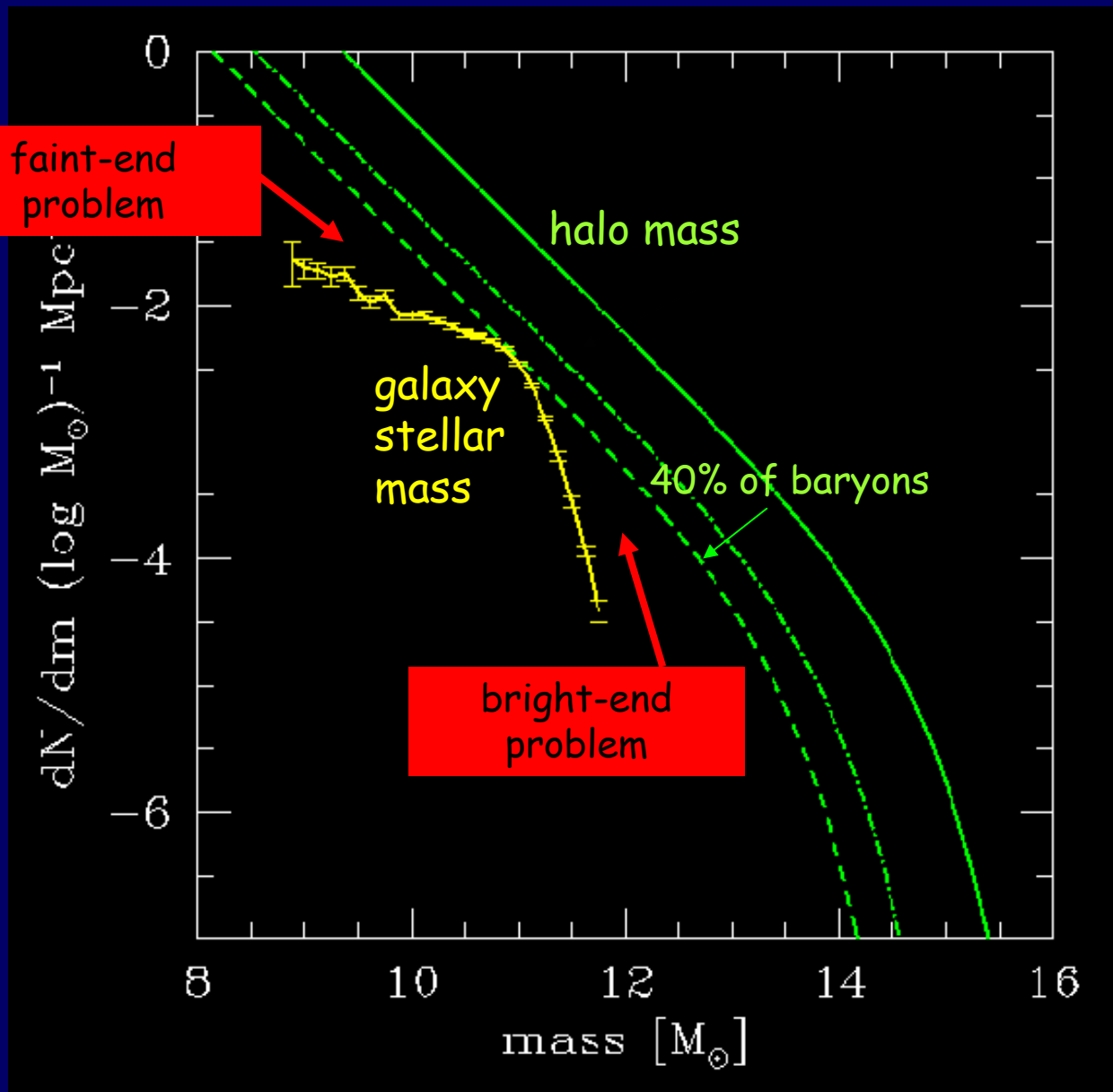


$$n(M) \propto \alpha \tilde{M}^{\alpha-2} \exp(-\tilde{M}^{2\alpha}/2) \quad \tilde{M} \equiv M / M_*$$

self-similar evolution, scaled with  $M_*$

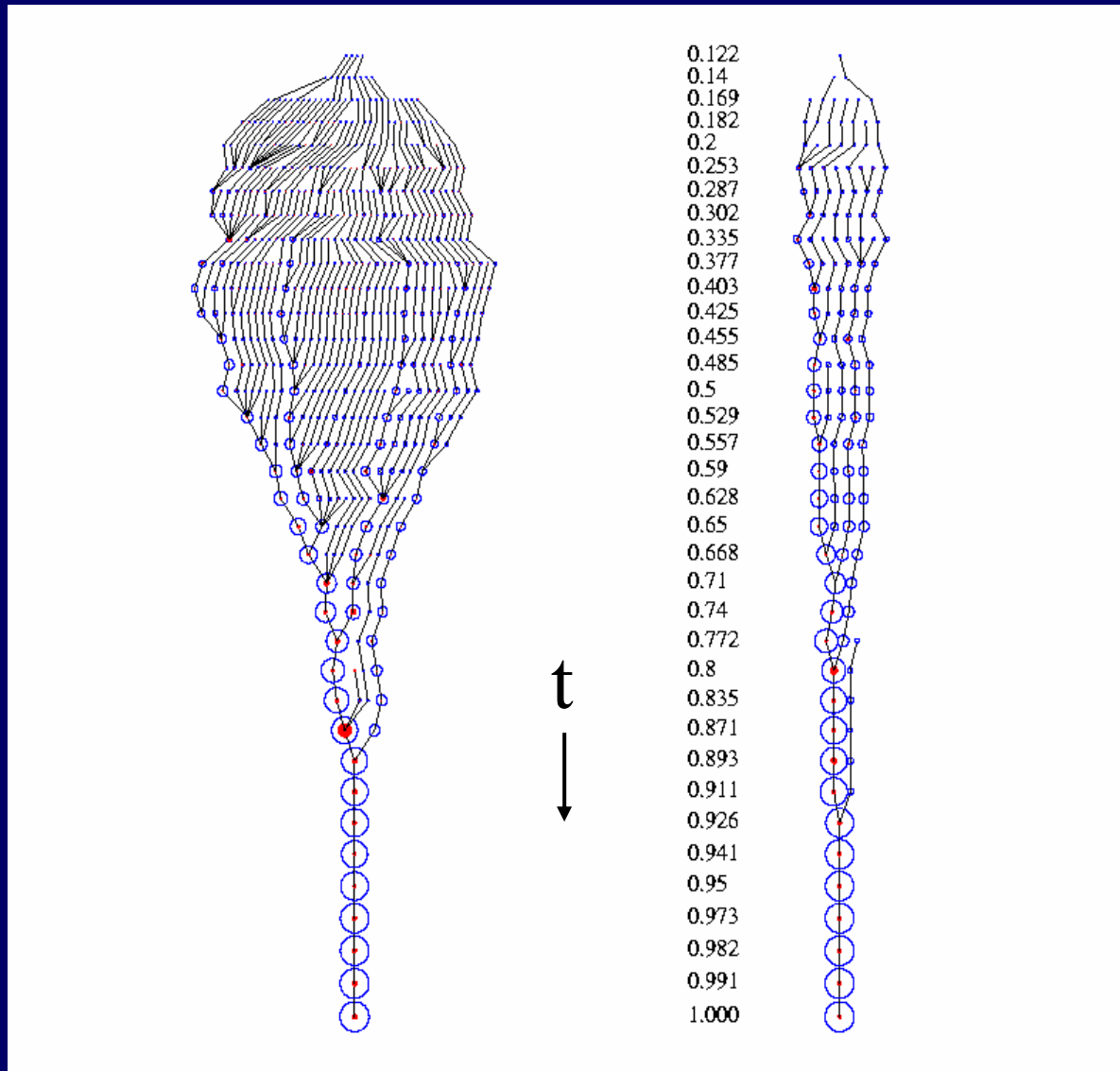


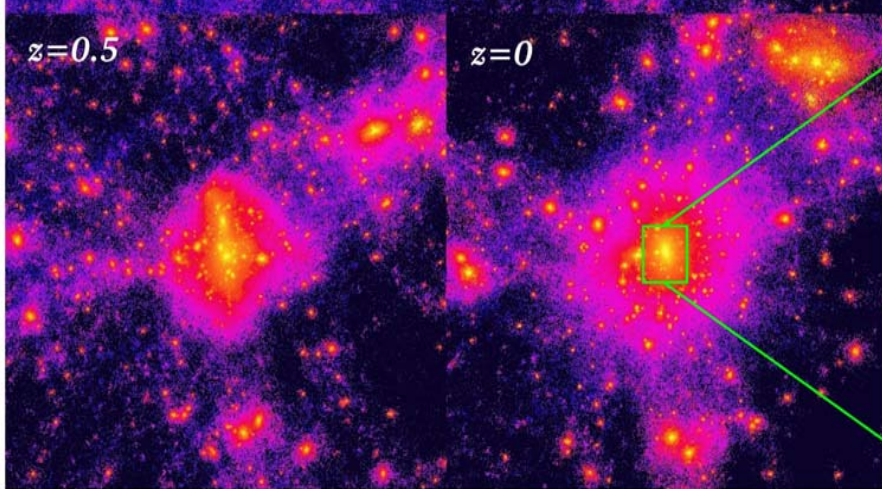
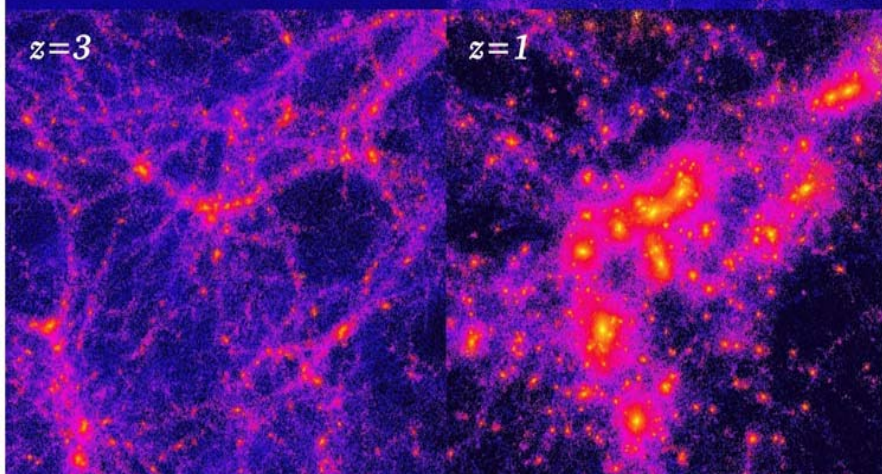
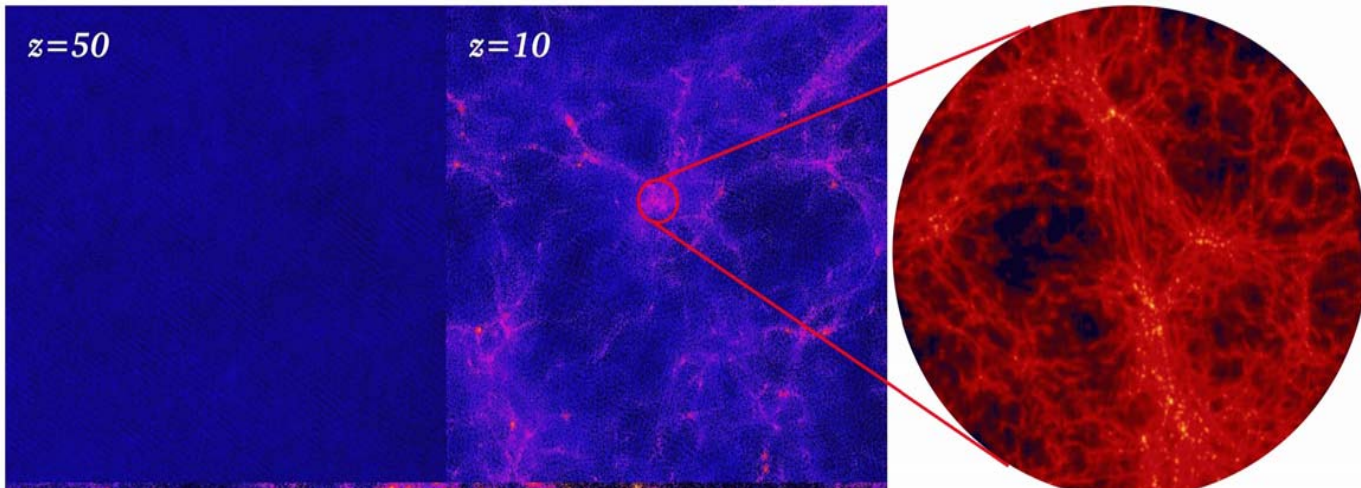
# Mass versus Light Distribution



# Conditional Merger Tree: Extended Press-Schechter

# Merger Tree: conditional probability



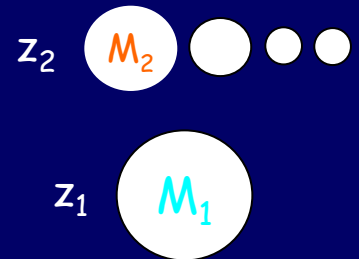


spherical collapse  
or mergers



# Extended Press-Schechter (EPS): Merger Tree

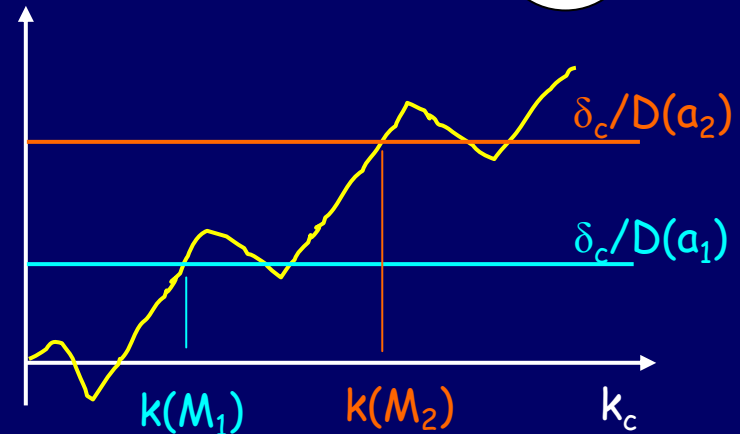
Given that a mass element belongs to halo  $M_1$  at  $z_1$ ,  
 what is the probability that it belonged to halo  $M_2 (<M_1)$  at  $z_2 (>z_1)$ ?



Equivalent:

Given that  $\delta_s(x; k_c)$  first crossed  $\delta_c/D(a_1)$  at  $k_c=k(M_1)$ ,

what is the probability that it first crossed  $\delta_c/D(a_2)$  at  $k_c=k(M_2)$ .

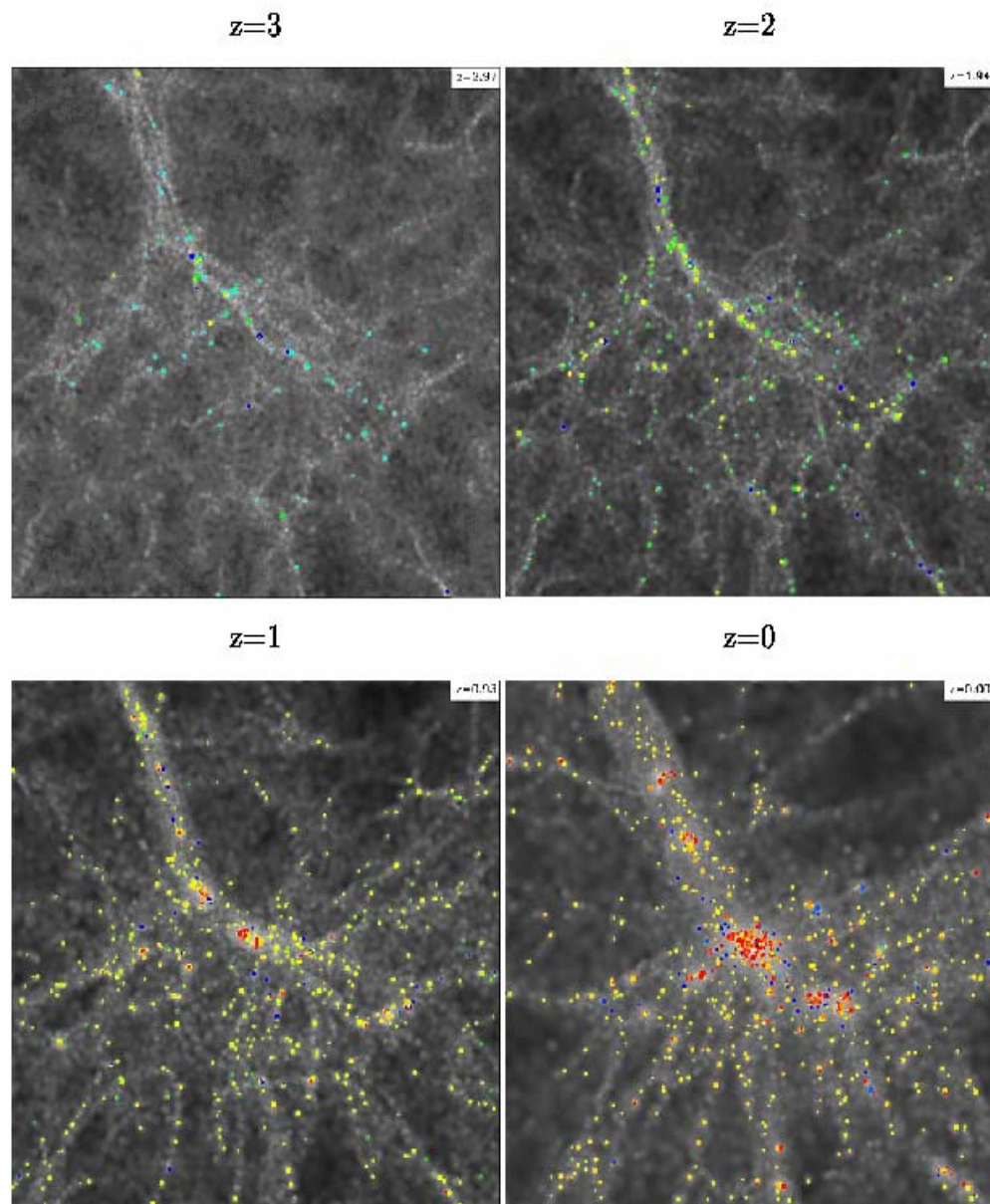


The same problem as before  
 but with the origin shifted:

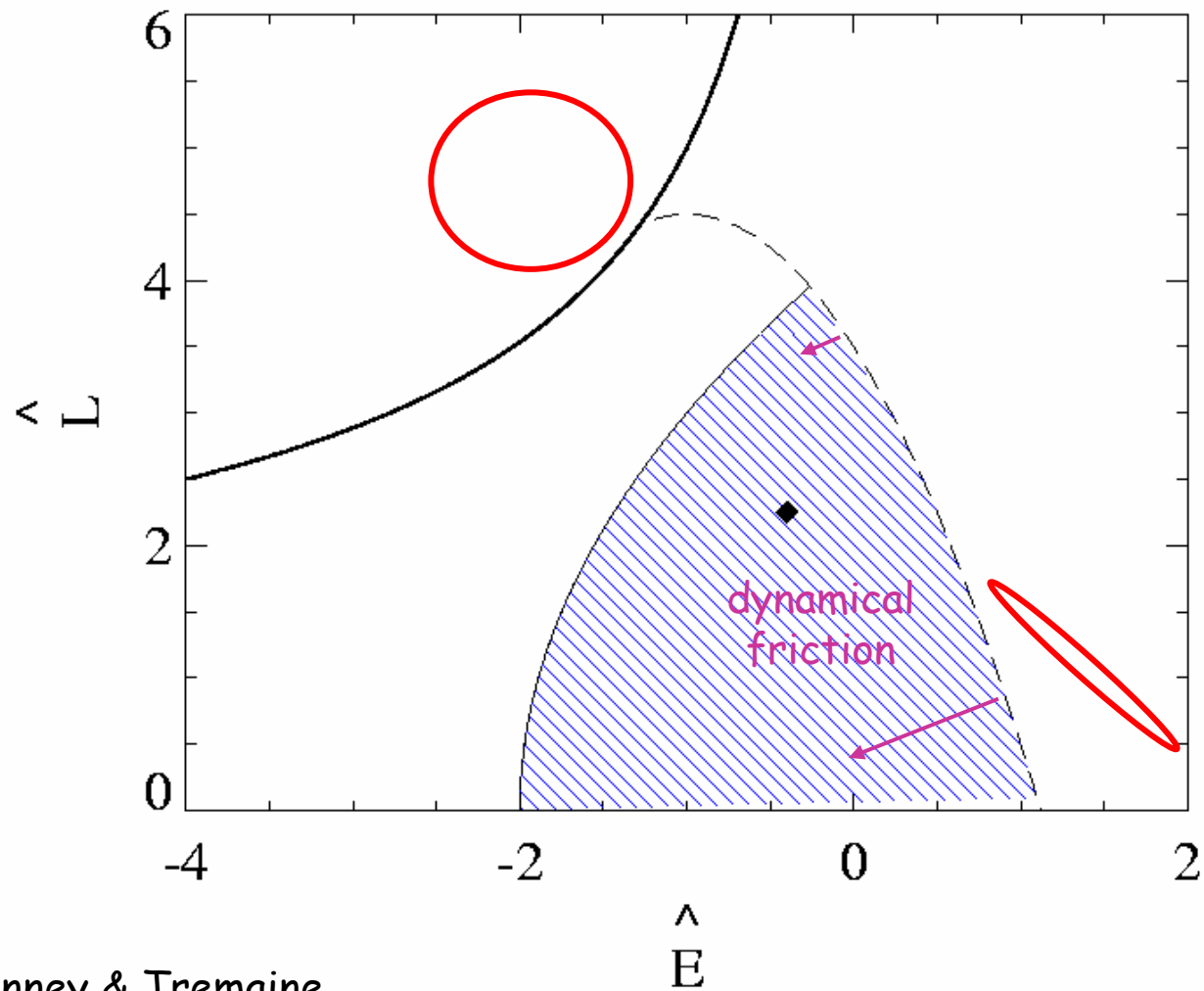
$$n(M_2, z_2 | M_1, z_1) dM_2 = - \left( \frac{2}{\pi} \right)^{1/2} \frac{M_1}{M_2} \frac{\delta_c (D_2^{-1} - D_1^{-1})}{(\sigma_2^2 - \sigma_1^2)^{1/2}} \frac{d \ln(\sigma_2^2 - \sigma_1^2)^{1/2}}{d \ln M_2} \exp \left( \frac{\delta_c^2 (D_2^{-1} - D_1^{-1})^2}{2(\sigma_2^2 - \sigma_1^2)} \right) \frac{dM_2}{M_2}$$

- # of bright E galaxies in a cluster:  $M=10^{15}$  today, how many  $10^{12}$  progenitors at  $z=2$ ?
- descendants of LGBs: massive halos at  $z=3$  have  $n=10^{-2} \text{Mpc}^{-1}$ , what mass halos do they inhabit today?
- When did the most massive progenitor include half its current mass?
- How often do two  $10^{12}$  halos merge? ✓
- Infall rate of spirals into clusters: How often does a  $10^{15}$  halo accrete a  $10^{12}$  halo?

# Formation of galaxies in a cluster



# Orbits that lead to Mergers



Binney & Tremaine

# Galaxy/Halo Biasing

## Examples:

- cluster clustering
- bright galaxies (LBG)
- clustering of different galaxy types



# Biassing: Subhalos in Host Halos (from EPS)

Host halo: a sphere of radius  $R$  today, mass  $M$ .

$$\delta = \frac{M}{(4\pi/3)\bar{\rho}R^3} - 1$$

comoving initial radius  $R_0 = R(1 + \delta)^{1/3}$

linear-extrapolated to today  $\delta_0(\delta; \Omega, \Lambda)$

Subhalos: average # of subs ( $m, z$ ) in host ( $R, \delta$ ), using EPS

$$N_{subs}(m, z | R_0, \delta_0)$$

Average over all  $\delta$ 's at fixed  $R$

$$\bar{N}_{halos} = n_{halos}(m, z) (4\pi/3)R^3$$

$$\delta_{subs} \equiv N_{subs} / \bar{N}_{halos} - 1$$

Obtain from EPS for small subs and proto-host-halo

$$m \ll M \quad D\delta \ll \delta_c$$

$$\delta_{subs} \approx \left(1 + \frac{v^2 - 1}{\delta_c / D}\right) \delta_{mass}$$

$$v \equiv \frac{\delta_c}{D\sigma_0(m)} \quad v = 1 \text{ for } m = M_*(z)$$

Linear biasing factor:  $b \underset{<}{\overset{>}{\approx}} 1$  for  $m \underset{<}{\overset{>}{\approx}} M_*(z)$

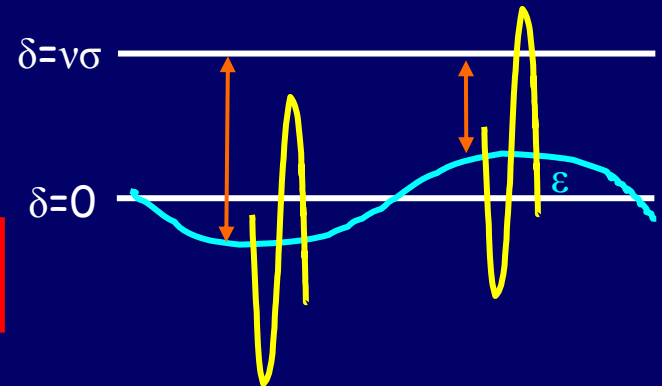
Mo & White

Peak biasing in a Gaussian field

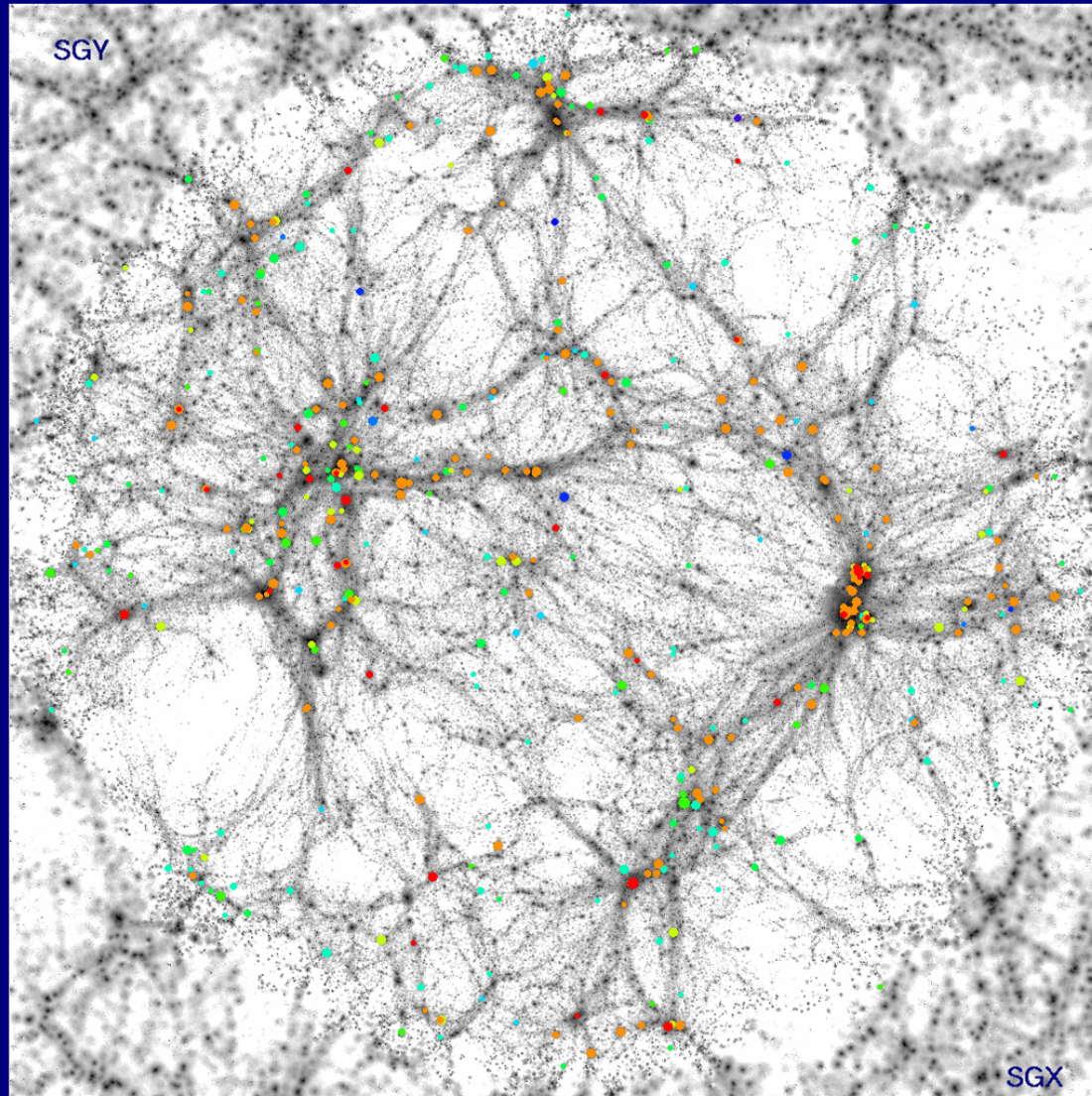
$$P(\delta > v\sigma) \propto \exp\left(-\frac{(v\sigma \pm \varepsilon)^2}{2\sigma^2}\right)$$

Kaiser 1984,  
Bardeen et al. 86

$$\xi_{subs}(r) = (v / \sigma)^2 \xi_{mass}(r)$$



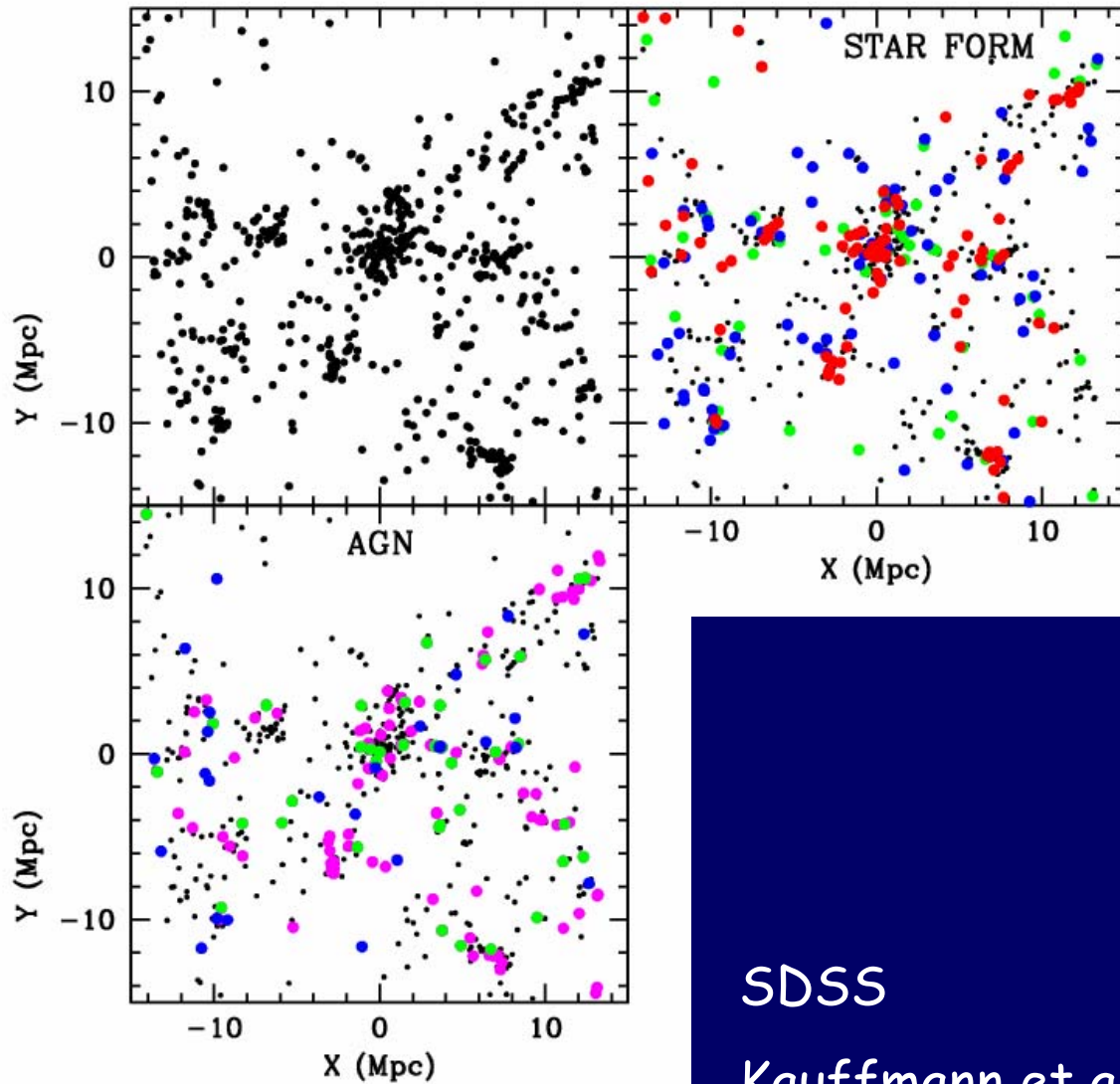
# Elliptical galaxies in the local universe: biased with respect to the dark matter



$\Lambda$ CDM CR : E and S0 galaxies  
Credits : Mathis, Lemson, Springel, Kauffmann, White and Dekel.

GIF  
simulation

# Massive Ellipticals in Clusters

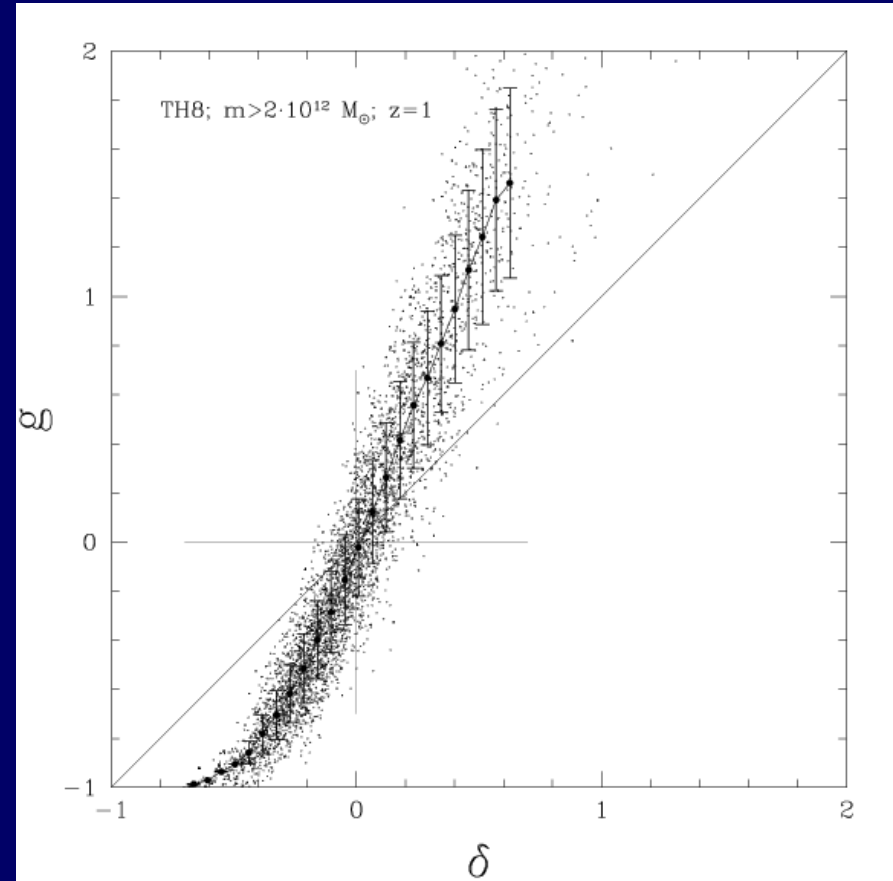
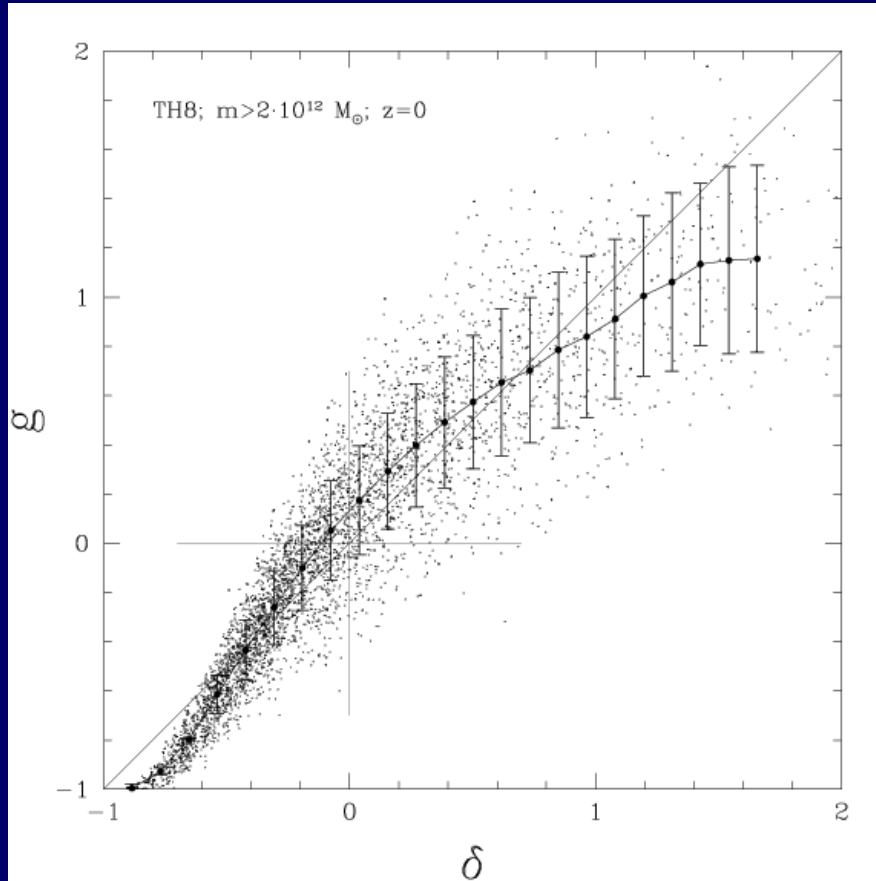


SDSS

Kauffmann et al. 04

# Nonlinear Stochastic Biasing

Dekel & Lahav



mean biasing

$$b(\delta)\delta = \langle g | \delta \rangle = \int dg P(g | \delta) g$$

$$\varepsilon = g - \langle g | \delta \rangle$$

“linear” biasing

$$\hat{b} = \langle b(\delta)\delta^2 \rangle / \sigma^2$$

$$\sigma_b^2(\delta) = \langle \varepsilon^2 | \delta \rangle$$

nonlinearity

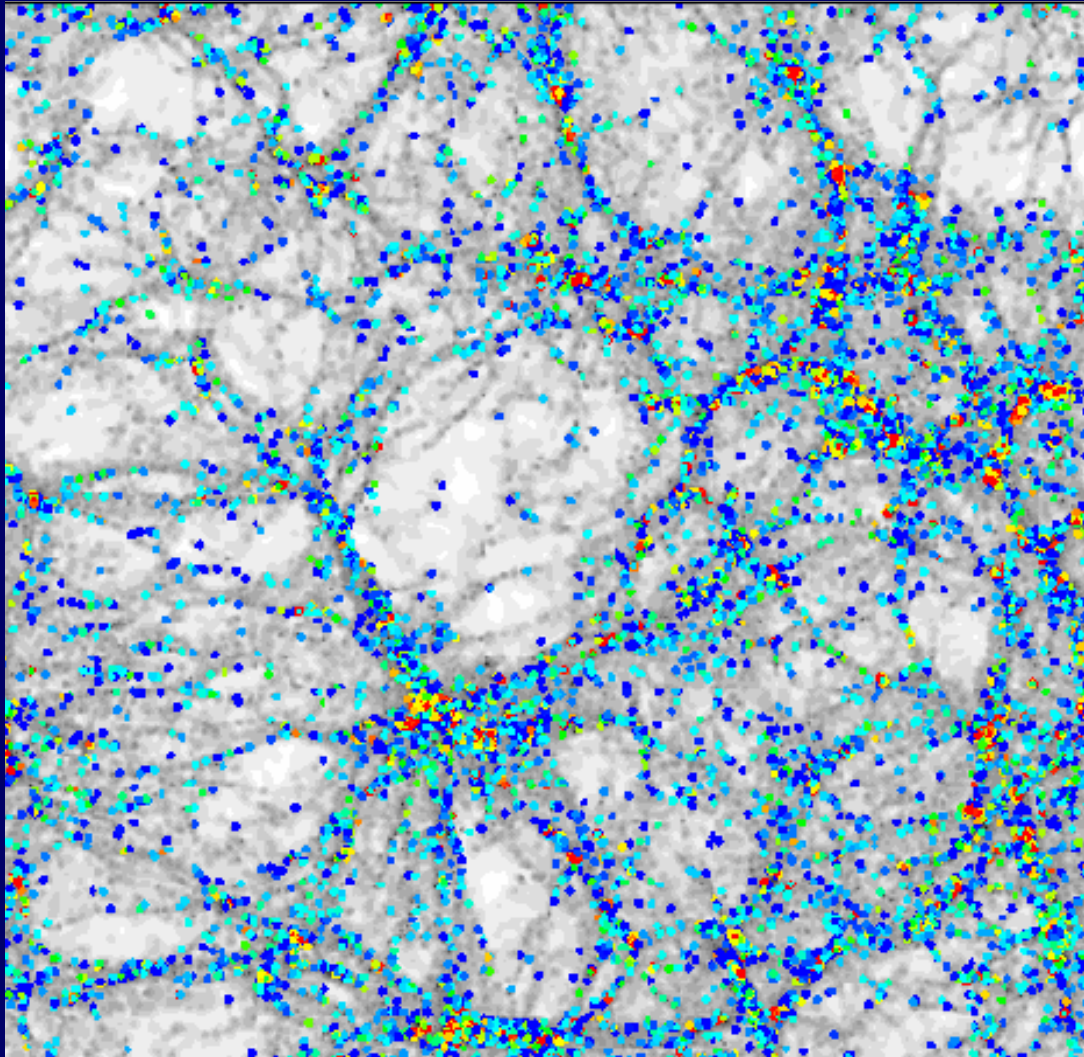
$$\tilde{b}^2 = \langle b^2(\delta)\delta^2 \rangle / \sigma^2$$

biasing scatter

$$\sigma_b^2 = \langle \varepsilon^2 \rangle / \sigma^2$$

# Correlation Function and HOD

# Galaxy type correlated with large-scale structure



elliptical

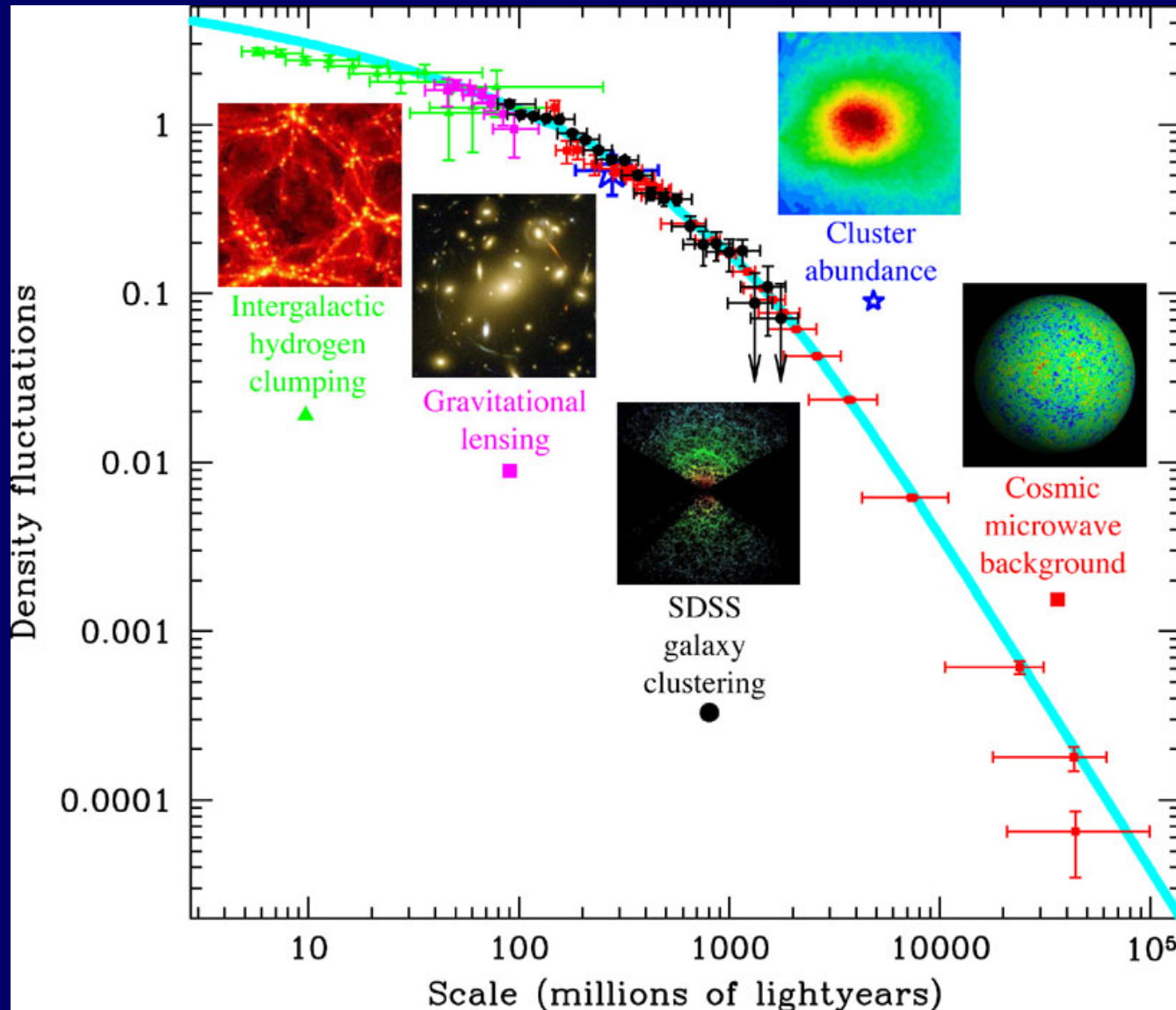
elliptical

bulge+disk

disk

Semi-Analytic  
Modeling

# Power Spectrum



# $\Lambda$ CDM Power Spectrum

$$P(k) \propto k T^2(k)$$

$$T(k) = \frac{\ln(1+2.34q)}{2.34q} \left(1 + 3.89q + (16.1q)^2 + (5.46q)^3 + (6.71q)^4\right)^{-1/4} \quad q = \frac{k}{\Omega_m h^2 \text{Mpc}^{-1}}$$

normalization:  $\sigma_8 \equiv \sigma_{\text{tophat}}(R = 8h^{-1} \text{Mpc})$



# Correlation Function

$$\xi(r) \equiv \langle \delta(\vec{x}) \delta(\vec{x} + \vec{r}) \rangle_{\vec{x}} \quad (1)$$

$$\rightarrow \xi(r) = \left\langle \sum_k \sum_{k'} \tilde{\delta}_k \tilde{\delta}_{k'} e^{i(k'-k) \cdot x} e^{-ik \cdot r} \right\rangle$$

$\delta$  real, can replace by complex conjugate

$$\tilde{\delta}_{k'}(-k') = \tilde{\delta}_{k'}^*(k')$$

all cross terms  $k \neq k'$  vanish on average because of periodic boundary conditions

isotropy  $\langle |\delta_k|^2(\vec{k}) \rangle = |\delta_k|^2(k)$

$$\xi(r) = \frac{V}{2\pi} \int \langle |\delta_k|^2 \rangle e^{-ik \cdot r} d^3k$$

angular integration  $\int_0^\pi \cos(kr \cos \theta) \sin \theta d\theta = (kr)^{-1} \int_0^{kr} \cos y dy$

$$\rightarrow \xi(r) = \frac{V}{2\pi} \int P(k) \frac{\sin kr}{kr} 4\pi k^2 dk$$

example  $P(k) \propto k^n \rightarrow \xi(r) \propto r^{-(n+3)} \int_{kr=0}^\infty dx x^{n+1} \sin x$

## Alternative interpretation:

Construct a realization: select  $\rho(x_1)$  and  $\rho(x_2)$  from an ensemble.

Place a galaxy at volume  $\delta V$  with probability  $\delta P = \rho(x) \delta V$

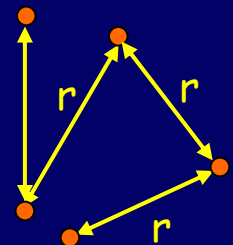
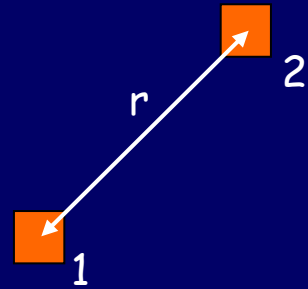
$$\delta P_{1,2} = \rho(x_1) \delta V_1 \rho(x_2) \delta V_2$$

$$\delta = (\rho - \langle \rho \rangle) / \langle \rho \rangle \rightarrow^{(1)} \langle \rho(x) \rho(x+r) \rangle = \langle \rho \rangle^2 [1 + \xi(r)] \quad (2)$$

$$\langle \delta P \rangle_{ensemble} = \langle \rho(x_1) \rho(x_2) \rangle \delta V_1 \delta V_2 =^{(2)} \langle \rho \rangle^2 [1 + \xi(r)] \delta V_1 \delta V_2$$

Excess probability over Poisson

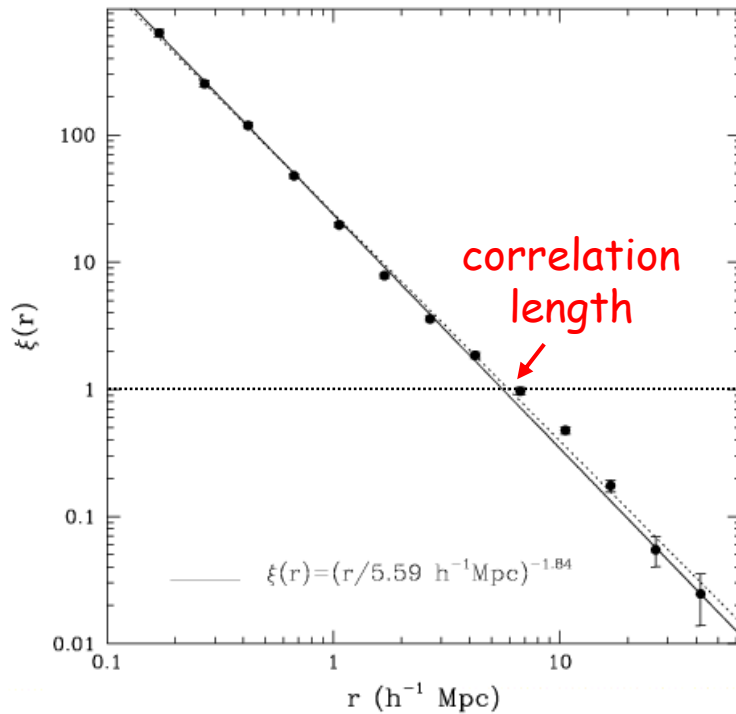
$$1 + \xi(r) = \frac{\# \text{ pairs } (r)}{\# \text{ Poisson pairs } (r)}$$



# Galaxy Correlation Function

Crude Description: power law

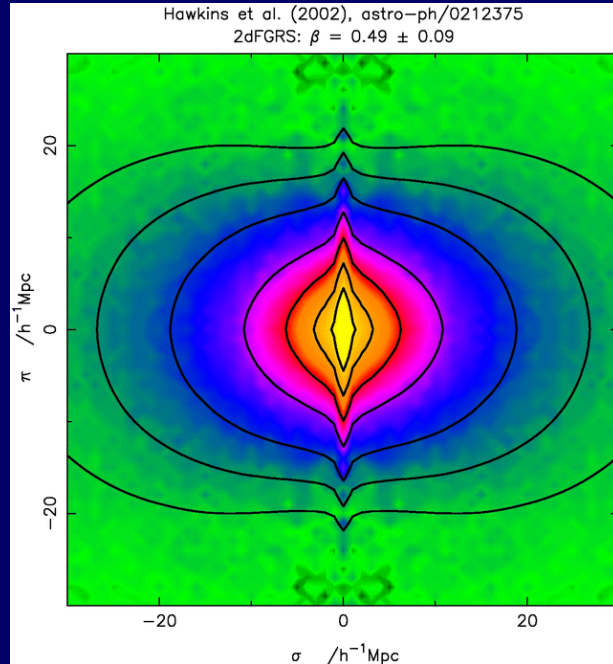
$$\xi(r) = \left(\frac{r}{r_0}\right)^{-\gamma} \quad r_0 \approx 5 h^{-1} \text{Mpc} \quad \gamma \approx 1.8$$



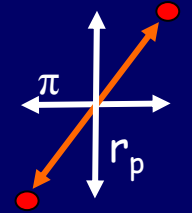
Zehavi et al. 2004  
SDSS

# Measured Correlation Functions

redshift distortions



$$\xi(r_p, \pi)$$



$$\omega_p(r_p) = 2 \int_0^\infty d\pi \xi(r_p, \pi)$$

$$\begin{aligned} \omega_p(r_p) &= 2 \int_0^\infty dy \xi[(r_p^2 + y^2)^{1/2}] \\ &= 2 \int_{r_p}^\infty r dr \xi(r) (r^2 - r_p^2)^{-1/2} \end{aligned}$$

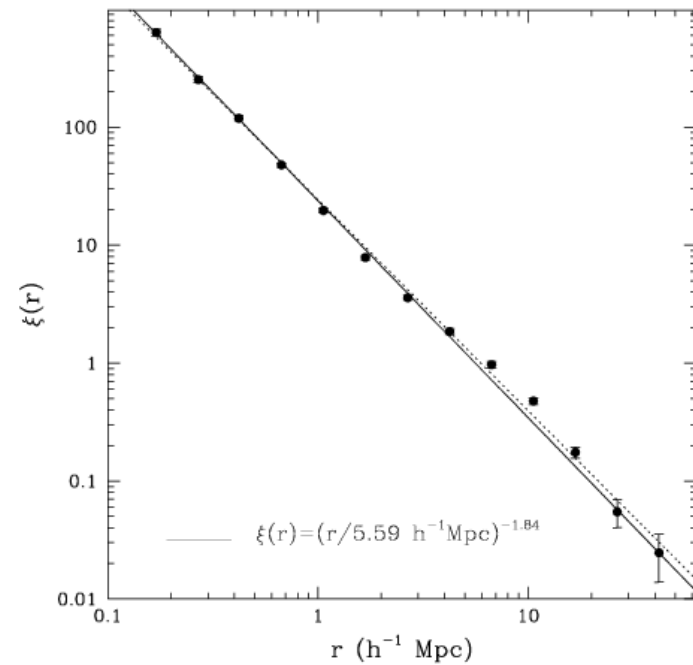
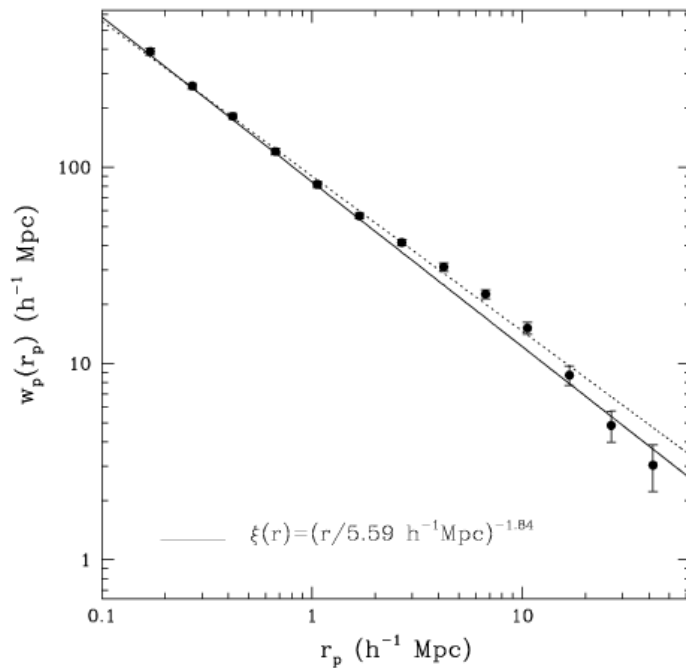
$$\xi(r) = -\pi^{-1} \int_r^\infty \omega_p(r_p) (r_p^2 - r^2)^{-1/2} dr_p$$

Davis & Peebles 83

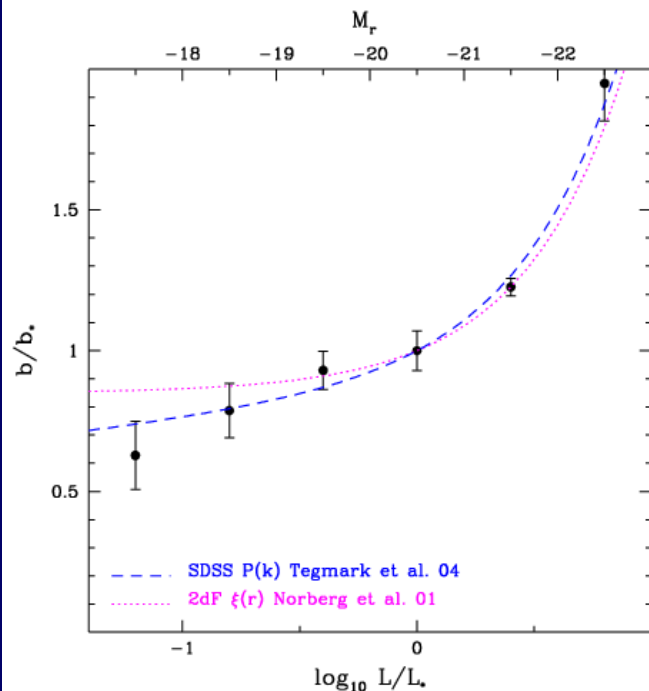
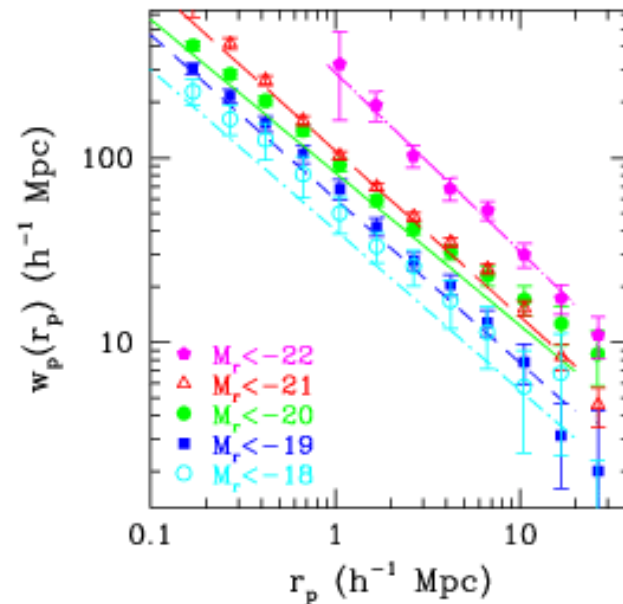
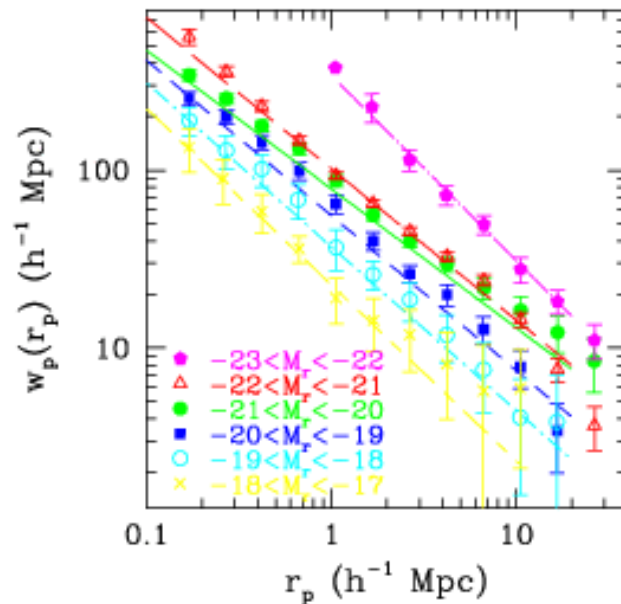
$$v_{obs} = cz = Hr + v_{pec}$$



# Galaxy Correlation Function



# Biassing: Luminosity

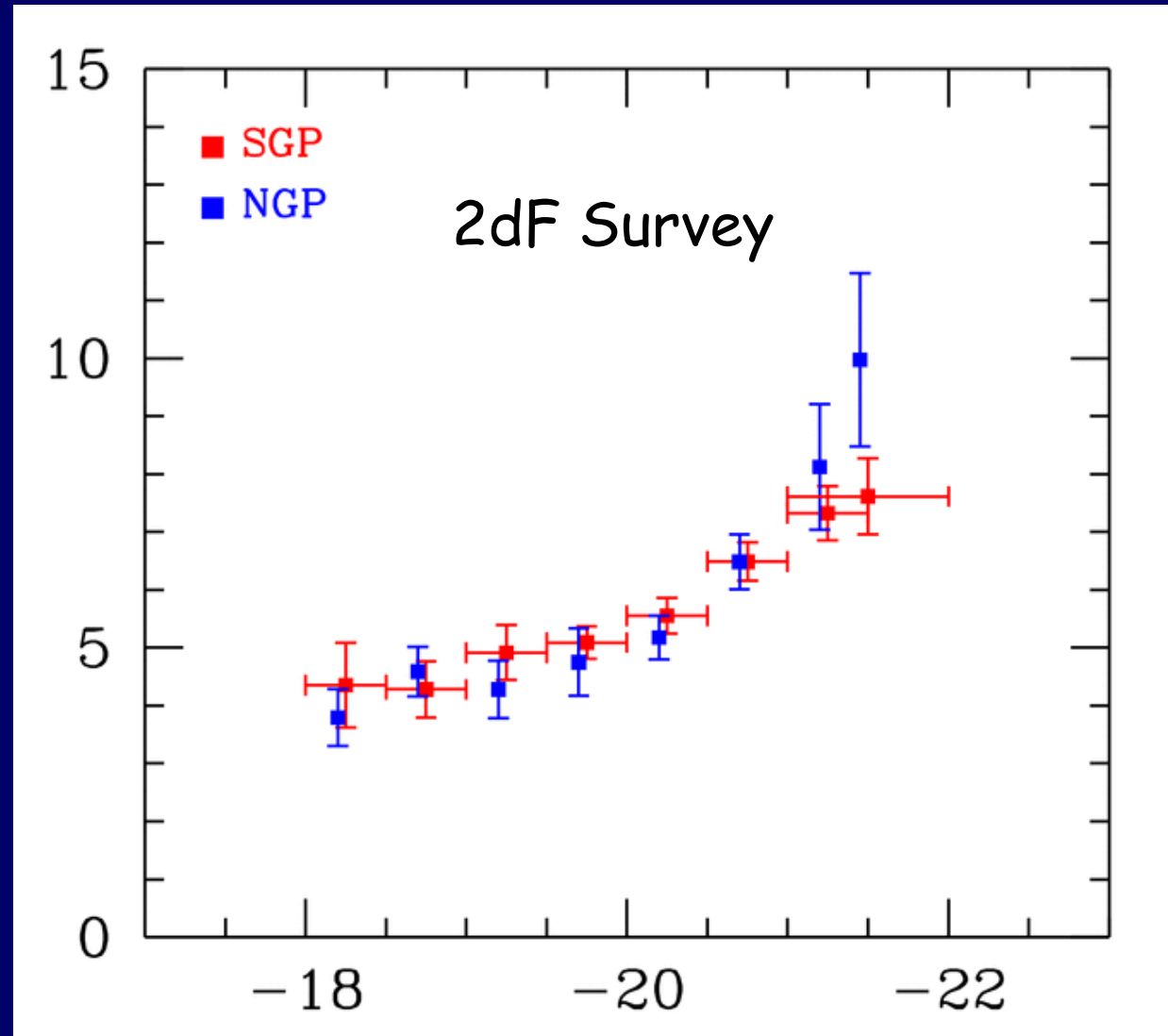


Zehavi et al. 04 SDSS

$$\frac{b}{b_*} = \frac{\omega_p(L)}{\omega_p(L_*)} \text{ at } r_p = 2.7 h^{-1} \text{ Mpc}$$

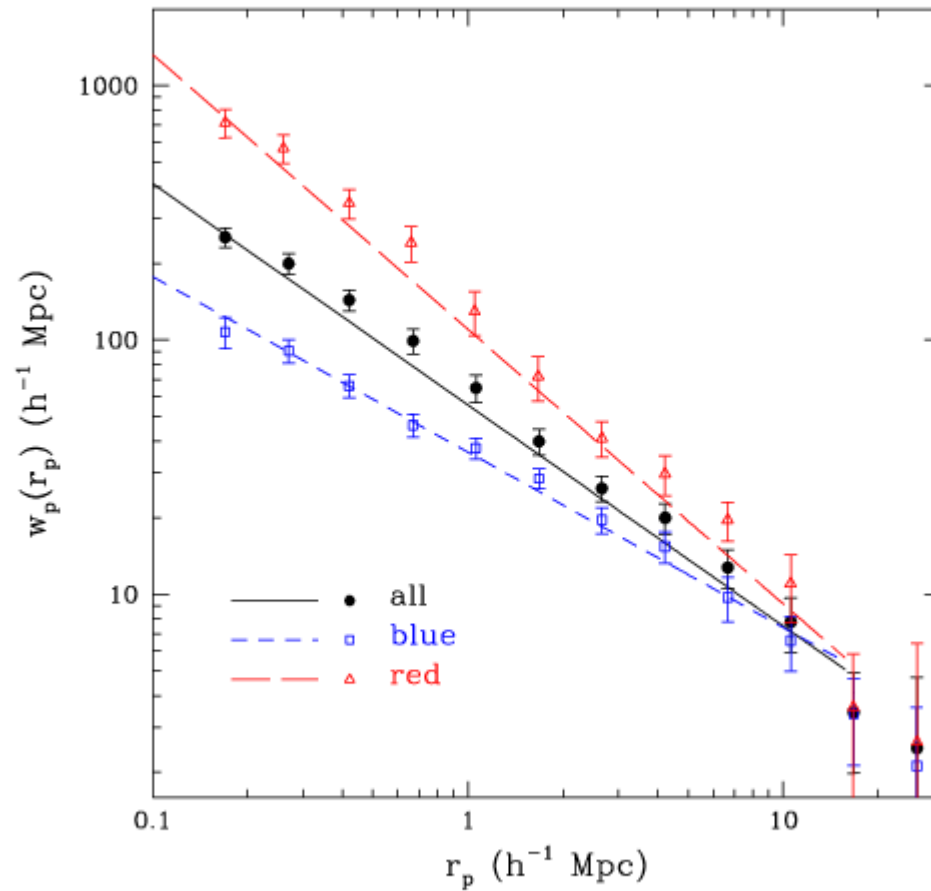
# Luminosity Dependence of Galaxy Clustering

Correlation  
length  
(Mpc/h)

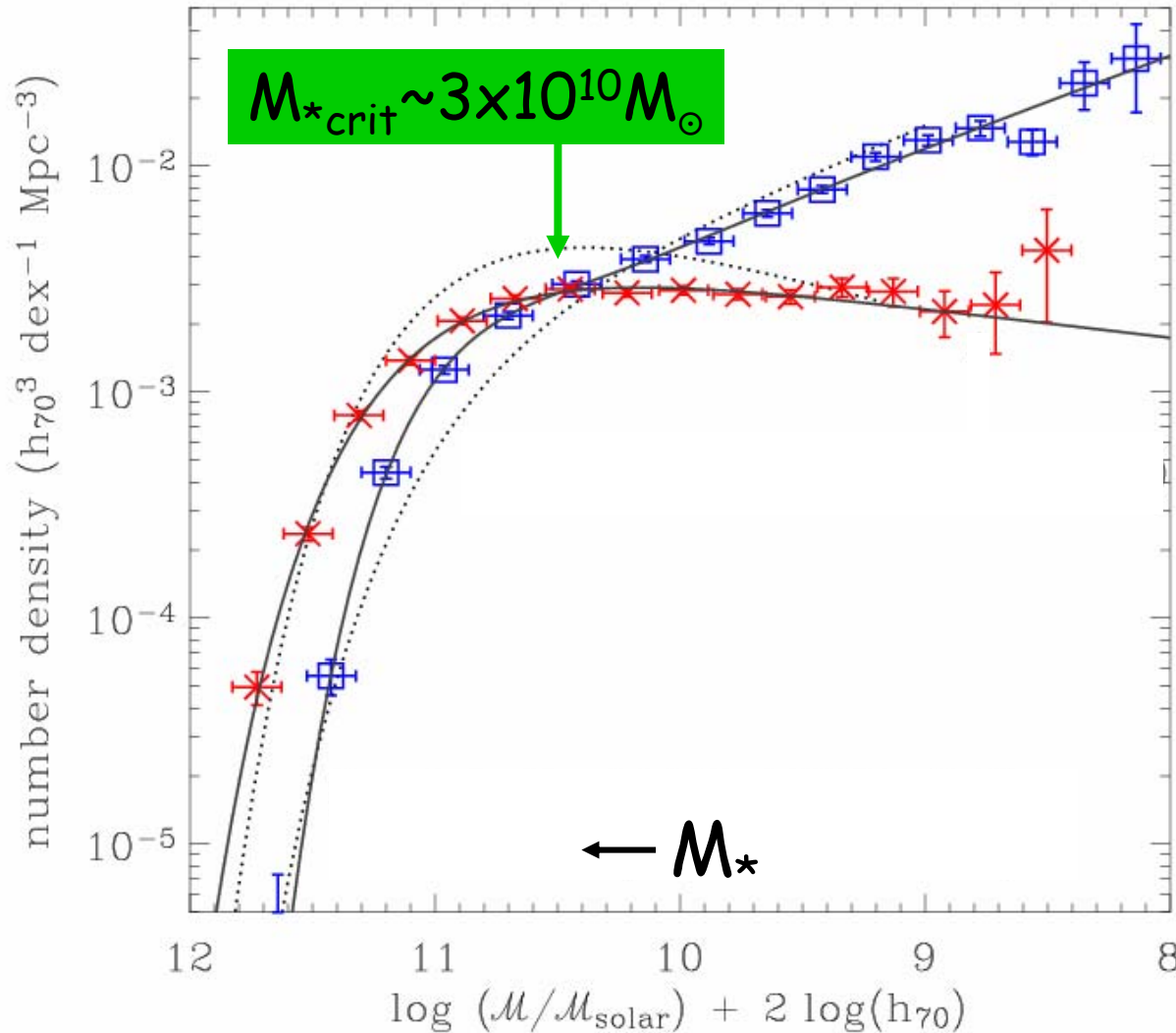


Luminosity →

# Biassing: color



# Luminosity function: Early vs Late type



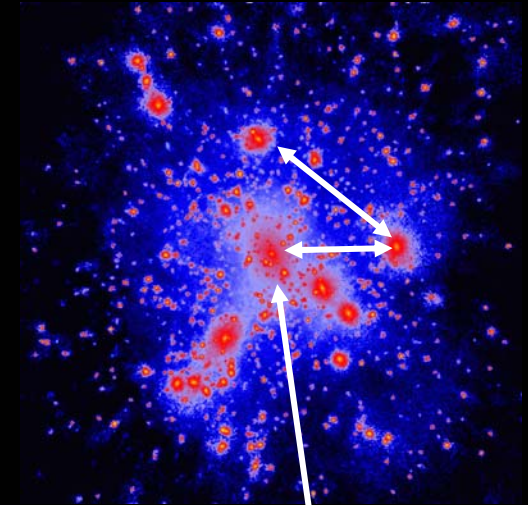
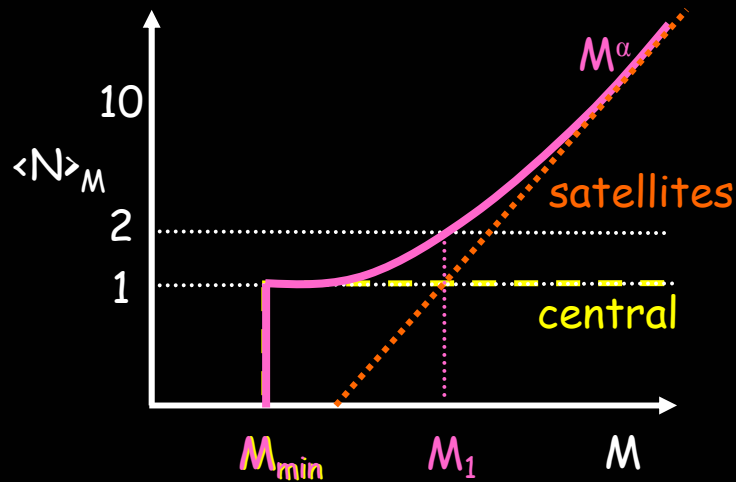
SDSS  
Baldry et al. 04



# HOD model of Clustering

HOD = Halo Occupation Distribution

Galaxies  $m > m_{\min}$  in a halo  $M$ : conditional probability  $P(N|M)$



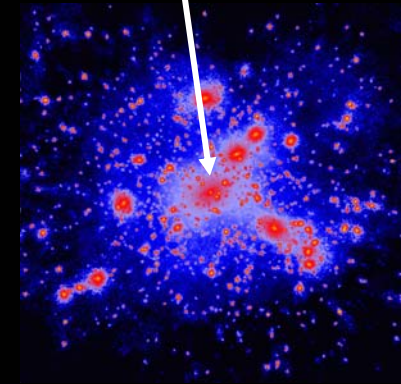
Correlation Function

$$\xi(r) = 1 + \xi_{1h}(r) + \xi_{2h}(r)$$

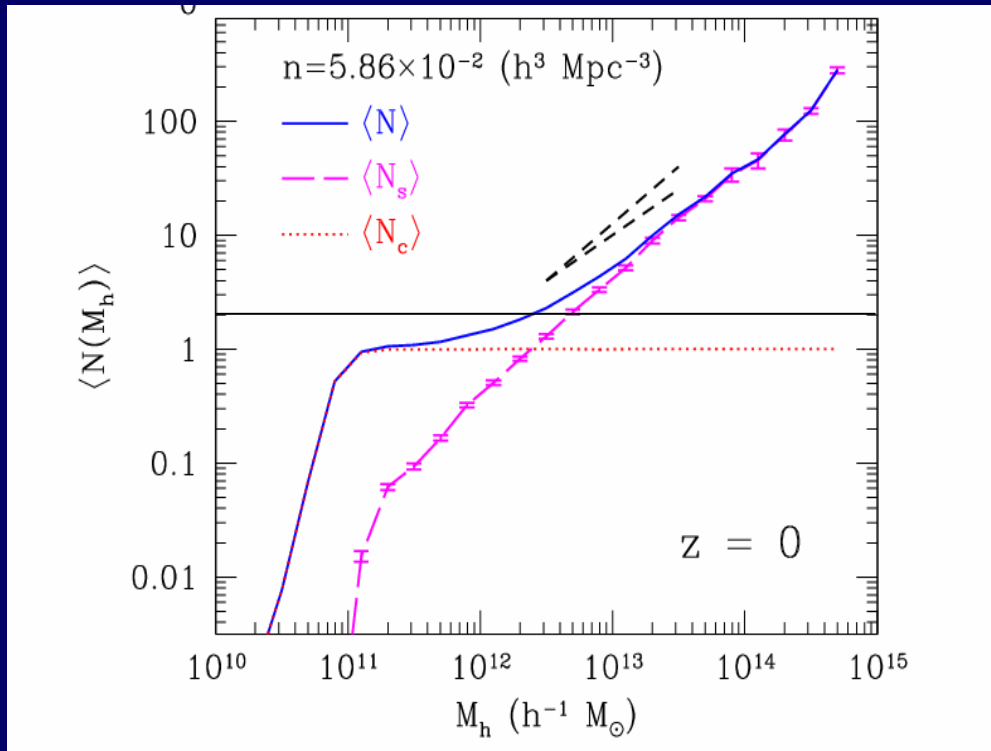
$$1 + \xi_{1h}(r) = \frac{1}{2\pi r^2 \bar{n}_g^2} \int_0^\infty \frac{1}{2R(M)} \frac{dn}{dM} dM \frac{1}{2} \langle N(N-1) \rangle_M f\left(\frac{r}{2R(M)}\right)$$

# Poisson pairs     $n(M)$     av. # pairs in halo    # pairs (r) from universal  $\rho(r)$

$$\xi_{2h}(r) = \left\langle n(M) \langle N \rangle_M \xi_{\text{halos } M}(r) \right\rangle$$



# Dark-Matter Halo Occupation Distribution



Kravtsov et al. 04,  
N-body simulations

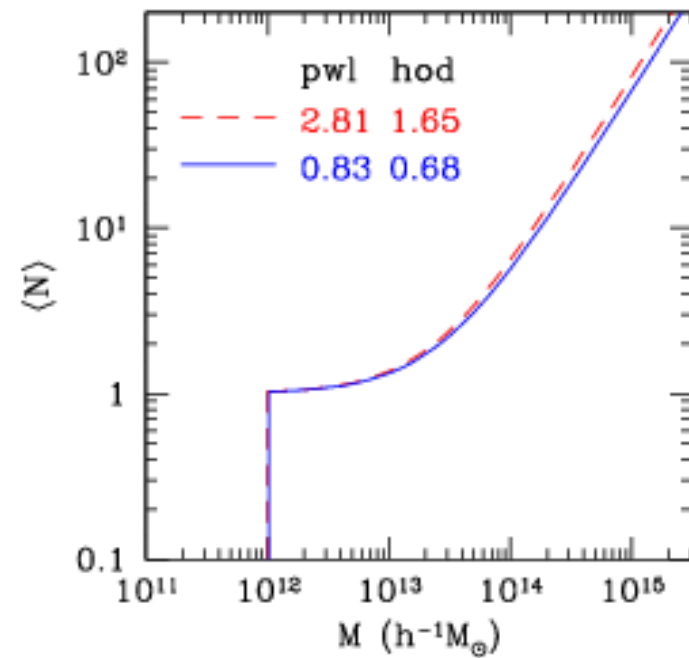
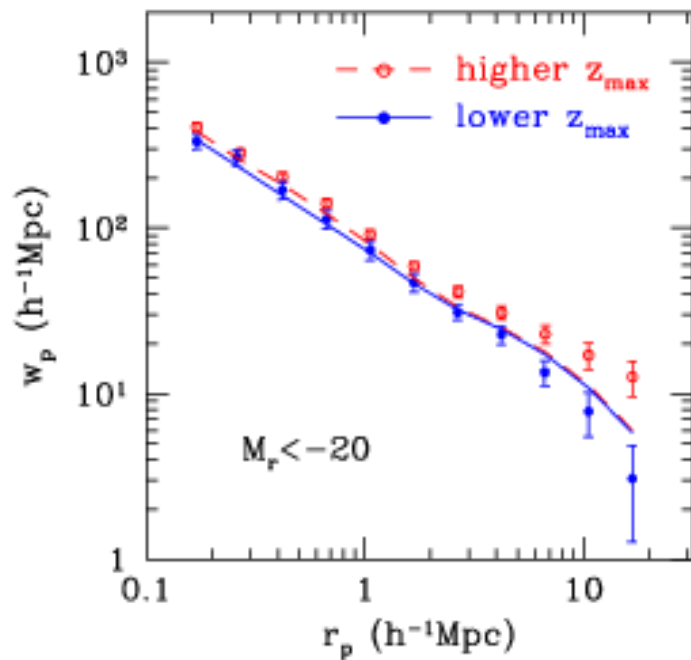
$M \sim M_*(t) \rightarrow$  group

at  $z=0 \sim 10^{13} M_\odot$  at  $z=1 \sim 10^{12} M_\odot$

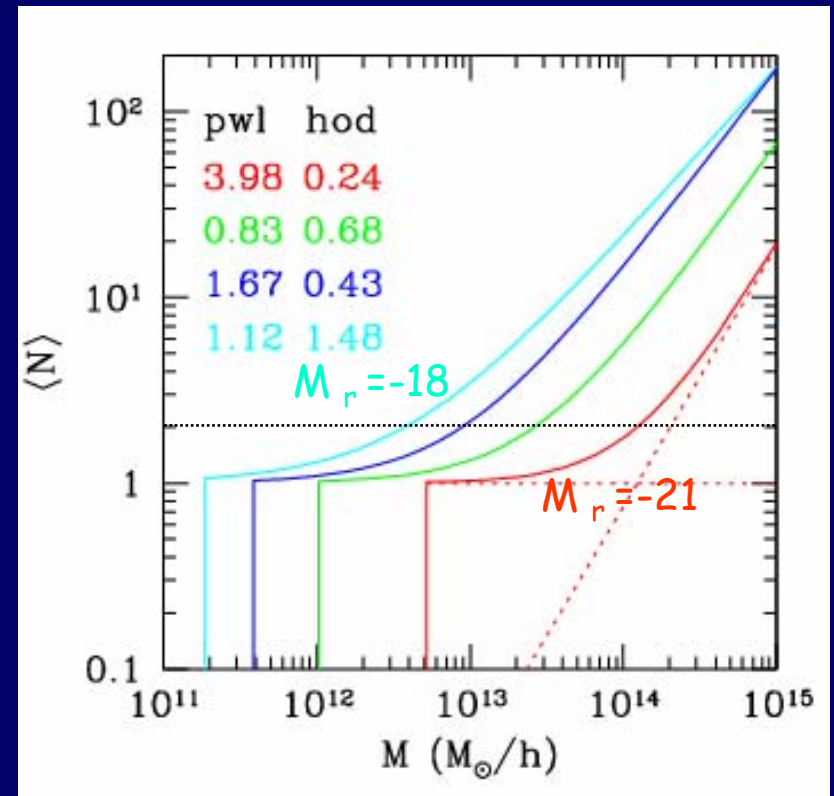
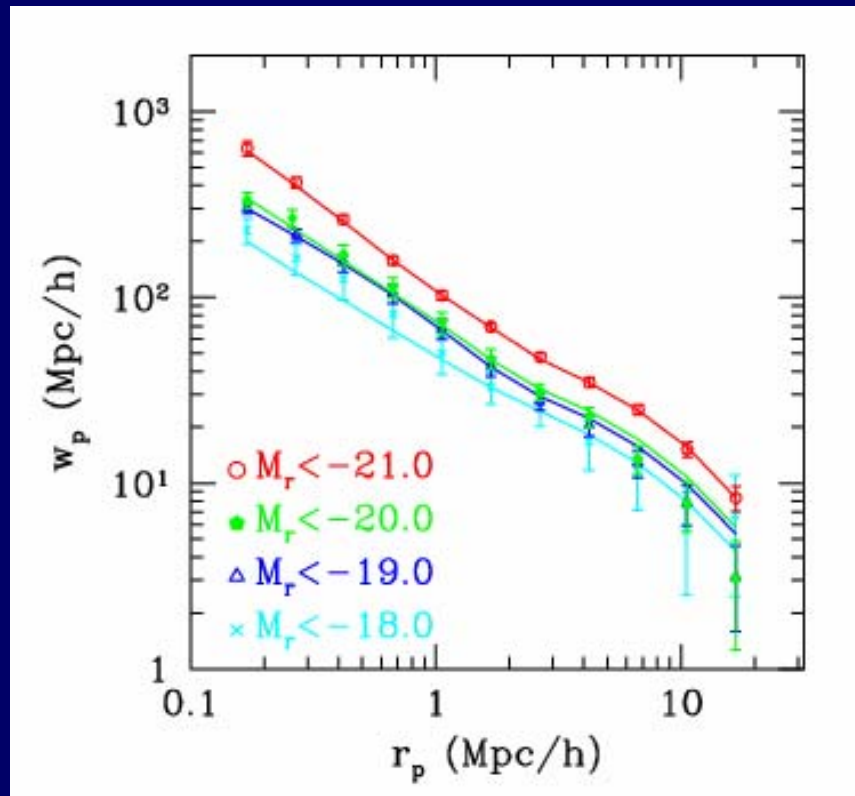
$M \ll M_*(t) \rightarrow$  early formation,  
satellites decay by dynamical friction

$$\frac{m_{sat}}{M_{halo}} < (0.01 - 0.1) \left( \frac{M_{halo}}{M_{*0}} \right)^{0.3}$$

# HOD from Correlation Function

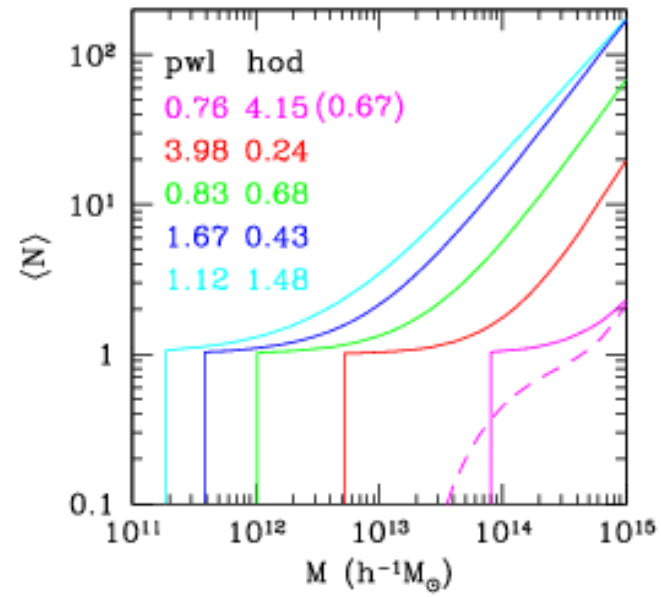
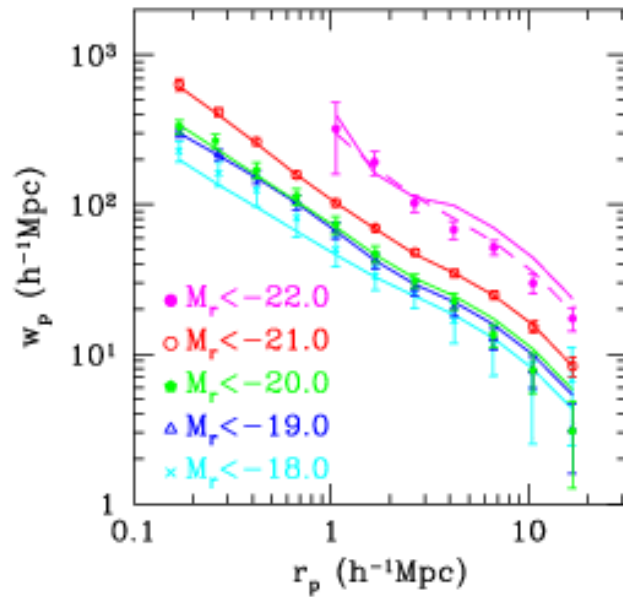


# Biassing: Luminosity



Zehavi et al. 04, SDSS

# Biassing: Luminosity



# Biassing: color

