

### The phase-space structure of primordial halos: Vlasov simulations of 3 crossed sine waves

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Colombi 2015, MNRAS 446, 2902 Sousbie & Colombi 2016, JCP 321, 644 Taruya & Colombi 2017, MNRAS 470, 4858 Saga, Taruya & Colombi 2018, arXiv:1805.08787 Colombi et al. 2018, in prep.



## Plan

- Vlasov-Poisson equations and the mean-field limit
- Limits of *N*-body simulation techniques
- Direct solver: the cold case
- Structure of a proto-halo: collapse and post-collapse



**Stars in galaxies, dark matter in the Universe:** large ensembles of many particles interacting with each other through gravitational force

## Microscopic level: dynamics of an ensemble of particles: Campa, Dauxois & Ruffo 2009, Phys. Rep. 480, 57

 $(\theta, p)$  Eulerian coordinates in phase-space

 $(\Theta_i, P_i)$  Lagrangian coordinates in phase-space: positions and velocities

 $\dot{\Theta}_i = P_i$ .

Lagrangian equations of motion

$$\dot{P}_j = -\frac{\partial U}{\partial \Theta_j}$$

 $U(\Theta_1, \ldots, \Theta_N) = \sum_{i < j}^N V(\Theta_i - \Theta_j)$  Gravitational potential

Phase-space density: 
$$f_d(\theta, p, t) = \frac{1}{N} \sum_{j=1}^N \delta\left(\theta - \Theta_j(t)\right) \delta\left(p - P_j(t)\right)$$

Klimontovich equation:

$$\frac{\partial f_d}{\partial t} + p \frac{\partial f_d}{\partial \theta} - \frac{\partial v}{\partial \theta} \frac{\partial f_d}{\partial p} = 0$$

with  $v(\theta, t) = N \int d\theta' dp' V(\theta - \theta') f_d(\theta', p', t)$ 



#### Macroscopic level: average behaviour over many realisations

Phase-space density is now the result of the ensemble average over the states obtained from over many initial conditions with a given initial density probability  $f_{in}(\{\Theta_i(0), P_i(0)\})$ .

$$f_0(\theta, p, t) \equiv \langle f_d(\theta, p, t) \rangle = \int \prod_i d\Theta_i(0) dP_i(0) f_{in}(\{\Theta_i(0), P_i(0)\}) f_d(\theta, p, t) \rangle$$

A given realisation is a fluctuation around the mean:

$$f_d(\theta, p, t) = f_0(\theta, p, t) + \frac{1}{\sqrt{N}} \delta f(\theta, p, t) \qquad \qquad v(\theta, t) = \langle v \rangle(\theta, t) + \frac{1}{\sqrt{N}} \delta v(\theta, t)$$

Average potential: 
$$\langle v \rangle(\theta, t) = N \int d\theta' dp' V(\theta - \theta') f_0(\theta', p', t)$$

$\partial f_0$	$\int \frac{\partial f_0}{\partial f_0}$	$\partial \langle v \rangle \partial f_0$	_ 1	$\partial \delta v$	$\partial \delta f \setminus$
$\partial t$	$+p\frac{\partial\theta}{\partial\theta} =$	$\frac{\partial \theta}{\partial p} - \frac{\partial p}{\partial p}$	$\overline{N}$	$\overline{\partial \theta}$	$\overline{\partial p}$

First moment of BBGKY hierarchy

 $\partial f_0$ 

∂t

 $\partial f_0$ 

 $\partial \langle v \rangle \ \partial f_0$ 

 $N \rightarrow \infty$ 

This limit is not yet fully demonstrated for Gravitational force in 3D !

(e.g. Jabin & Wang 2017, Active Particles, Volume 1, 379)

#### Vlasov (Collisionless Bolztmann) equation Hénon 1982, A&A 114, 211



## Simulations techniques : the N-body approach

 System modelled by an ensemble of macro-particles obeying the Lagrangian equations of motion, each of them representing many micro-particles: we come back to Klimontovich !

Phase-space position (**r**,**u**)

$$d\mathbf{r}/dt = \mathbf{u},$$
  
 $d\mathbf{u}/dt = \mathbf{a} = -\nabla\phi$ 

All the codes basically differ by the way Poisson equation is solved

$$\Delta_{\mathbf{r}}\phi = 4\pi G\rho = 4\pi G \int f(\mathbf{r}, \mathbf{u}, t) \,\mathrm{d}^3\mathbf{u}$$



#### **Issues: macroscopic versus microscopic**

(beyond approximations used to speed up solving Poisson equation and resolve equations of motion)

- The true system might follow closely the large-*N* limit (Vlasov) while the simulated one does not: this is particularly true for dark matter
- How to disentangle numerical instabilities due to N "not large enough" from true physical instabilities in the system?
- What are the consequences of modifying the actual interaction potential with a softening? How large should be the softening?
- How difficult is it, actually, to simulate systems with cold initial conditions?

#### Vlasov versus N-body

#### Example: phase-space of a 1D simulation with Gaussian initial conditions





#### **Test particles in a 2D Plummer potential**

Image : T. Sousbie





#### Cold case and softening: single oblique sine wave

Melott, Shandarin, Splinter & Suto 1997, ApJ 479, L79 Melott, 2007 arXiv 0709.0745



``Correct'' result at the end of the simulation



Various experiments



### **Direct Vlasov solvers**

#### Two cases have to be considered: warm and cold

- Warm, when initial velocity dispersion is non negligible: relevant for galactic dynamics or for warm dark matter such as neutrinos
- Cold, when initial velocity dispersion is virtually null, such as in cold dark matter.
- Warm case: numerous methods mainly invented for plasma physics, mostly of *semi-Lagrangian* nature (e.g. Yoshikawa, Yoshida & Umemura 2013, for a recent application in 6D phase-space). Among them:
- The waterbag method
- The *splitting algorithm* and its variants and improvements
- But many others: hydrodynamic upwind schemes, finite elements, etc

Bibliographic details: e.g. Alard & Colombi 2005, Sousbie & Scolombi 2016, Besse 2015: http://www.vlasix.org/uploads/Main/Besse.pdf

**Cold case:** the phase-space distribution is a D dimensional sheet moving in 2D dimensional phase-space. It is represented by an adaptive tessellation.

- Only 2 codes so far: Sousbie & Colombi 2016 (ColDICE) and Hahn & Angulo 2016



## The cold case:

# **ColdICE:** a parallel Vlasov-Poisson solver in 4D/6D using moving adaptive simplicial tessellation

Sousbie & Colombi, 2016, JCP 321, 644 See also Hahn & Angulo (2016) (as well as Shandarin et al., 2012, Abel et al., 2012, Hahn et al., 2015)

- In the cold case, solving Vlasov-Poisson equations can be reduced to following the evolution of a 3-dimensional sheet evolving in 6D phase-space (or a 2-dimensional one in 4D phase-space)

Initial conditions:  $f(\mathbf{r}, \mathbf{u}, t = t_i) = \rho_i(\mathbf{r}) \delta_D[\mathbf{u} - \mathbf{u}_i(\mathbf{r})]$ 

- The phase-space sheet is sampled with a self-adaptive conforming simplicial tessellation of which the vertices follow the equations of motion
- Poisson equation is solved on a grid of fixed resolution. The density on this grid is computed by computing the intersection of the projected tessellation with the grid with the method of Franklin Kankanhalli (1993, in Advances in spatial Databases, p. 477) generalized to linear order



Phase-space sheet tessellation: 2D



Abel, Hahn & Kaehler 2012; Shandarin, Habib & Heitmann 2012; Hahn, Abel & Kaehler 2013; Hahn & Angulo 2016; Sousbie & Colombi 2016



#### Phase-space sheet tessellation: 3D





# Resolution of Poisson equation: calculation of the projected density on a grid

Exact projected mass in a pixel/voxel For *V* a pixel/voxel of a grid:

$$M(\mathbf{V}) = \sum_{i} \int_{\mathbf{S}_{i} \cap \mathbf{V}} \rho_{\text{proj}}(\mathbf{x}) \, d\mathbf{x}$$







The Franklin & Kankanhalli method (Franklin 1983, 1987; Franklin & Kankanhalli, 1993)



Generalization: Mass projection at order 1 (Sousbie & Colombi 2016)

$$M_{1}(\mathbf{V}) = \sum_{(v,s_{v},f_{s})\in\mathbf{V}} E_{0}\left(\rho_{\text{proj}}^{0} + \mathbf{E}_{1}.\nabla\rho_{\text{proj}}^{1}\right)$$
  
with 
$$\begin{cases} E_{0}^{3D} = -\frac{1}{6}\mathbf{P}.\mathbf{T}\,\mathbf{P}.\mathbf{N}\,\mathbf{P}.\mathbf{B},\\ \mathbf{E}_{1}^{3D} = \frac{1}{4}\left(\mathbf{P}.\mathbf{T}\,\mathbf{T}+2\mathbf{P}.\mathbf{N}\,\mathbf{N}+3\mathbf{P}.\mathbf{B},\mathbf{B}\right) \end{cases}$$



#### Test particles versus tessellation projection in a 2D Plummer potential





#### **Refinement: based on measurements of Local Poincaré invariants**

$$I = \oint \mathbf{u}.\mathrm{d}\mathbf{r}(s)$$

Poincaré invariant: conserved along motion for an Hamiltonian system

$$\bar{I}_{jk} \equiv \frac{1}{2} \delta \mathbf{z_j}^\mathsf{T} \omega \, \delta \mathbf{z_k},$$

Local Poincaré invariant measured on a triangle of the tessellation

$$\omega = \left(\begin{array}{cc} 0 & -\mathbf{I} \\ \mathbf{I} & 0 \end{array}\right)$$









#### **Refinement versus none in a 2D Plummer potential**





Cosmological warm dark matter simulation in 3D (6D phase-space) This is the way things would look for CDM at very small scales (solar system scale) The first structure to form are pancakes



Projected density

Sousbie & Colombi 2016



projectedDensity 1.0e+05 3e+4 1000

> -31.6 1.0e+01

> > Sousbie & Colombi 2016





## **Dynamics of proto-halos**

- Highly simplified case: 3 sine waves (Moutarde et al. 1991)
- Lagrangian perturbation theory (Zeldovich 1970, Bouchet et al. 1992, Buchert 1992)
- **High order Lagrangian perturbation theory** (Zheligovski & Frisch 2014, Rampf et al. 2015, Matsubara 2015, Saga, Taruya & Colombi 2018)
- Quasi 1D Lagrangian perturbation theory (Rampf & Frisch 2017)
- **Post-collapse perturbation theory** (Colombi 2014, Taruya & Colombi 2017)



## 2 sine waves with different amplitudes Sousbie & Colombi 2016





**6** 

Sousbie & Colombi 2016







### The 3D case: 3 sine waves with different amplitudes





## The exquisite intersection of the phase-space sheet with the hyperplane x=y=0





Preliminary comparison with N-body (collaboration with S. Peirani)

a = 0.065





## Lagrangian equations of motion

See e.g., Matsubara 2015

Lagrangian equations of motion in the expanding Universe:

$$\ddot{\boldsymbol{x}} + 2H\dot{\boldsymbol{x}} = -\frac{1}{a^2} \boldsymbol{\nabla}_x \phi(\boldsymbol{x}) ,$$
  
 $\boldsymbol{\nabla}_x^2 \phi(\boldsymbol{x}) = 4\pi G \bar{
ho}_{\mathrm{m}} a^2 \delta(\boldsymbol{x})$ 

a : scale factor of the Universe  $\rho_{\rm m}$ : average matter density  $\delta$  : density contrast

Lagrangian displacement field: $oldsymbol{\Psi}(t,oldsymbol{q})$ 

$$\begin{aligned} \boldsymbol{x}(t,\boldsymbol{q}) \ &= \ \boldsymbol{q} + \boldsymbol{\Psi}(t,\boldsymbol{q}) \\ \boldsymbol{v}(t,\boldsymbol{q}) \ &= \ a(t) \dot{\boldsymbol{\Psi}}(t,\boldsymbol{q}) \end{aligned}$$

**Divergence:** longitudinal part:

**Curl:** transverse part:

**Mass conservation:** 

$$\nabla_{x} \cdot \left[ \ddot{\Psi}(t, \boldsymbol{q}) + 2H\dot{\Psi}(t, \boldsymbol{q}) \right] = -4\pi G\bar{\rho}_{\mathrm{m}}\delta(\boldsymbol{x})$$
$$\nabla_{x} \times \left[ \ddot{\Psi}(t, \boldsymbol{q}) + 2H\dot{\Psi}(t, \boldsymbol{q}) \right] = 0 ,$$
$$1 + \delta(\boldsymbol{x}) = 1/\det\left(\delta_{ij} + \Psi_{i,j}\right)$$



## Lagrangian perturbation theory

See e.g., Matsubara 2015

Perturbative expansion:  $\Psi( au, q) = \sum \Psi^{(n)}( au, q)$ 

$$\tau \equiv \ln D_+ = \ln a$$

Einstein de Sitter :  $\Omega_{m,0} = 1$ 

Longitudinal:

$$\begin{aligned} & \left(\hat{\mathcal{T}} - \frac{3}{2}\right)\Psi_{k,k}^{(n)} = -\epsilon_{ijk}\epsilon_{ipq} \sum_{n=m_1+m_2}\Psi_{j,p}^{(m_1)}\left(\hat{\mathcal{T}} - \frac{3}{4}\right)\Psi_{k,q}^{(m_2)} \\ & -\frac{1}{2}\epsilon_{ijk}\epsilon_{pqr} \sum_{n=m_1+m_2+m_3}\Psi_{i,p}^{(m_1)}\Psi_{j,q}^{(m_2)}\left(\hat{\mathcal{T}} - \frac{1}{2}\right)\Psi_{k,r}^{(m_3)} , \end{aligned}$$

Transverse:  $\epsilon_{ijk} \hat{\mathcal{T}} \Psi_{j,k}^{(n)} = -\epsilon_{ijk} \sum_{n=m_1+m_2} \Psi_{p,j}^{(m_1)} \hat{\mathcal{T}} \Psi_{p,k}^{(m_2)}$ 

Time operator:  $\hat{\mathcal{T}} \equiv \frac{\partial^2}{\partial \tau^2} + \frac{1}{2} \frac{\partial}{\partial \tau}$ 

Solution reconstruction:  $\Psi^{(n)} = \triangle^{-1} \left[ \boldsymbol{\nabla} \left( \boldsymbol{\nabla} \cdot \boldsymbol{\Psi}^{(n)} \right) - \boldsymbol{\nabla} \times \left( \boldsymbol{\nabla} \times \boldsymbol{\Psi} \right) \right]$ 



## **Setup and various PT approximations**

Saga, Taruya & Colombi 2018, arXiv:1805.08787

• **3** sine waves in a periodic box:  $\Psi^{\text{ini}}(\boldsymbol{q}) = \frac{L}{2\pi} \begin{pmatrix} \epsilon_x \sin\left(\frac{2\pi}{L}q_x\right) \\ \epsilon_y \sin\left(\frac{2\pi}{L}q_y\right) \\ \epsilon_z \sin\left(\frac{2\pi}{L}q_z\right) \end{pmatrix}$ 

$$(\varepsilon_x, \varepsilon_y, \varepsilon_z) = (-24, -4, -3)$$
: "quasi" 1D  
(-24, -18, -12): "normal"  $a_{ini} = 0.0005$   
(-18, -18, -18): "Isotropic"

• Quasi 1D: 
$$|\epsilon_x| >> |\epsilon_y|, |\epsilon_z|$$
  $\frac{\Psi^{(0)}(\tau, q) = e^{\tau}(\Psi_x^{\text{ini}}(q_x), 0, 0)}{\Psi^{(1)}(\tau, q) = e^{\tau}(0, \Psi_y^{\text{ini}}(q_y), \Psi_z^{\text{ini}}(q_z))$ 

1<sup>st</sup> and 2<sup>nd</sup> order

- Full PT with all the terms (including decaying modes): up to 5<sup>th</sup> order
- **PT with only fastest growing modes:** up to 10<sup>th</sup> order
- Extrapolation to infinite order using results up to 10<sup>th</sup> order PT

$$A_{\rm sc}(\boldsymbol{q},n) = \alpha_A(\boldsymbol{q}) + \frac{1}{b_A(\boldsymbol{q}) + c_A(\boldsymbol{q}) \exp\left[d_A(\boldsymbol{q}) n^{e_A(\boldsymbol{q})}\right]}$$



## Trying to capture the structure at collapse in 3D: high order perturbation theory





At collapse time: convergence of the perturbative series seems very slow



#### The post collapse regime...





#### After several dynamical times...

a = 0.040





Quasi 1D case





"Typical" case





"Isotropic" case





Saga et al. 2018, Colombi et al. 2018



### Quasi 1D case: late times

 $(\epsilon_x, \epsilon_y, \epsilon_z)$ =(-24, -4, -3)



### "Typical" case: late times

 $(\epsilon_x, \epsilon_y, \epsilon_z)$ =(-24, -18, -12)



## Triaxial symmetric case: late times

 $(\epsilon_x, \epsilon_y, \epsilon_z)$ =(-18, -18, -18)



## A few words about the runs

#### Main runs on 3072 cores of Occigen (CINES) (about 90Tb data generated)

	Amplitudes	Shift	$N_{\rm g}$	$N_{\rm s}$	$\epsilon_I$	CPU (heures)	$n_{\rm s}$
(a)	24, 18, 12		512	256	$10^{-6}$	70200	$2.90 \times 10^9$
(b)	"	$\checkmark$	512	256	$10^{-6}$	70400	$3.51 \times 10^9$
(c)	"		512	512	$10^{-7}$	306500	$10.4 \times 10^9$
(d)	18,  18,  18		512	256	$10^{-6}$	70150	$7.59 \times 10^9$
(e)	"	$\checkmark$	512	256	$10^{-6}$	82000	$10.4 \times 10^9$
(f)	24, 21, 12	$\checkmark$	512	256	$10^{-6}$	87100	$5.92 \times 10^9$
(g)	24, 15, 12	$\checkmark$	512	256	$10^{-6}$	87100	$4.39 \times 10^9$
(h)	18, 18, 18		512	512	$10^{-7}$	358000	$9.57 \times 10^9$
(i)	24, 18, 12		1024	512	$10^{-7}$	188500	$8.05 \times 10^8$
(j)	24, 21, 12		512	512	$10^{-7}$	69900	$1.95 \times 10^9$
(k)	24, 15, 12		512	512	$10^{-7}$	69800	$1.63 \times 10^9$
(1)	24, 04, 03		512	256	$10^{-6}$	74300	$1.96 \times 10^9$

## Extract from a DARI report by S. Colombi

TABLE 1 – Paramètres des plus grosses simulations, réalisées sur 3072 cœurs de la machine Occigen, et dont les conditions initiales correspondent à trois ondes sinusoïdales orthogonales dans une boîte périodique. Les amplitudes respectives des trois ondes sont données dans la première colonne. La colonne "shift" indique si un décalage d'une demi-cellule de la grille utilisée pour calculer la force a été réalisé dans les conditions initiales : cela change les propriétés de symétrie locale de la nappe dans l'espace des phases. La quantité  $N_{\rm g}$  correspond à la résolution de la grille utilisée pour résoudre l'équation de Poisson tandis que  $N_{\rm s}$  donne la résolution du réseau initial pour construire la tessellation correspondant à la nappe dans l'espace des phases. Le paramètre  $\epsilon_I$  donne la valeur de la contrainte de raffinement sur les invariants de Poincaré. Finalement, les deux dernières colonnes donnent le temps de calcul total consommé par chaque simulation et le nombre final  $n_{\rm s}$  de simplex à la fin du run. La double-ligne horizontale au milieu de la table sépare les simulations réalisées en 2016 (au dessus de la double-ligne) de celles réalisées en 2017 (en dessous de la double-ligne).

#### Post analysis performed on Horizon cluster of IAP



## **Post-collapse peturbation theory**

Colombi 2015, MNRAS 446, 2902 Taruya & Colombi 2017, MNRAS 470, 4858

- The main idea is that at collapse time the system presents a quasi-1D structure.
- In 1D dynamics, linear Lagrangian perturbation theory provides exact solution prior to collapse time. It can be used as a first approximation of the dynamics just after collapse time.

$$x(Q;\tau) = x_{\rm Zel}(Q;\tau) \equiv q + \psi(q)D_+(\tau),$$
$$u(Q;\tau) = u_{\rm Zel}(Q;\tau) \equiv \psi(q)\frac{\mathrm{d}D_+(\tau)}{\mathrm{d}\tau}.$$

• Correction to the force, hence to the motion, is computed just after collapse time assuming that x(Q) and v(Q) are third order polynomials of Lagrangian position Q, which is correct asymptotically.

$$\begin{aligned} x(Q;\tau) &= x_{\mathrm{Zel}}(Q;\,\widehat{\tau}_{\mathrm{c}}(Q)) + \Delta x_{\mathrm{out}}(Q;\tau,\,\widehat{\tau}_{\mathrm{c}}(Q)), \\ u(Q;\tau) &= u_{\mathrm{Zel}}(Q;\,\widehat{\tau}_{\mathrm{c}}(Q)) + \Delta u_{\mathrm{out}}(Q;\tau,\,\widehat{\tau}_{\mathrm{c}}(Q)). \end{aligned}$$

- Generalization to higher number of dimensions requires an accurate prediction of the system at collapse time, but should be analogous to the 1D calculations if quasi 1D regime is valid
- Current investigations (with A. Taruya & S. Saga):
- Higher order Lagrangian perturbation theory (following footsteps of Moutarde et al. 1991)
- Higher order Lagrangian perturbation theory in the quasi-1D framework (following footsteps of Rampf & Frisch 2017)



Collapse occurs at peaks of the initial density:

At collapse the motion can be locally expanded at third order in the Lagrangian coordinate



$$\begin{split} \delta_{\mathrm{L}}(q_0) &= \frac{1}{D_+(\tau_0)}, \quad \frac{\mathrm{d}\delta_{\mathrm{L}}(q)}{\mathrm{d}q} \Big|_{q_0} = 0, \quad \frac{\mathrm{d}^2 \delta_{\mathrm{L}}(q)}{\mathrm{d}q^2} \Big|_{q_0} < 0. \\ x(q;\tau) &\simeq A(q_0;\tau) - B(q_0;\tau) \left(q - q_0\right) \\ &+ C(q_0;\tau) \left(q - q_0\right)^3 \end{split}$$

$$\begin{split} A(q_0;\tau) &\equiv x(q_0;\tau) = q_0 + D_+(\tau) \,\psi(q_0), \\ B(q_0;\tau) &\equiv -\left. \frac{\partial x}{\partial q} \right|_{q_0} = -1 - D_+(\tau) \psi'(q_0) \\ &= \{D_+(\tau) - D_+(\tau_0)\} \,\delta_{\rm L}(q_0), \\ C(q_0;\tau) &\equiv \left. \frac{1}{6} \left. \frac{\partial^3 x}{\partial q^3} \right|_{q_0} = \frac{1}{6} \,D_+(\tau) \,\psi'''(q_0) \\ &= -\frac{1}{6} \,D_+(\tau) \,\delta_{\rm L}''(q_0), \end{split}$$

Calculation of the acceleration is then facilitated by the fact that the multivalued equation x(Q)=x(Q') has simple solutions



#### **Example: collapse of a single sine wave**

