Random Walks in the Sky (remembering your steps!)

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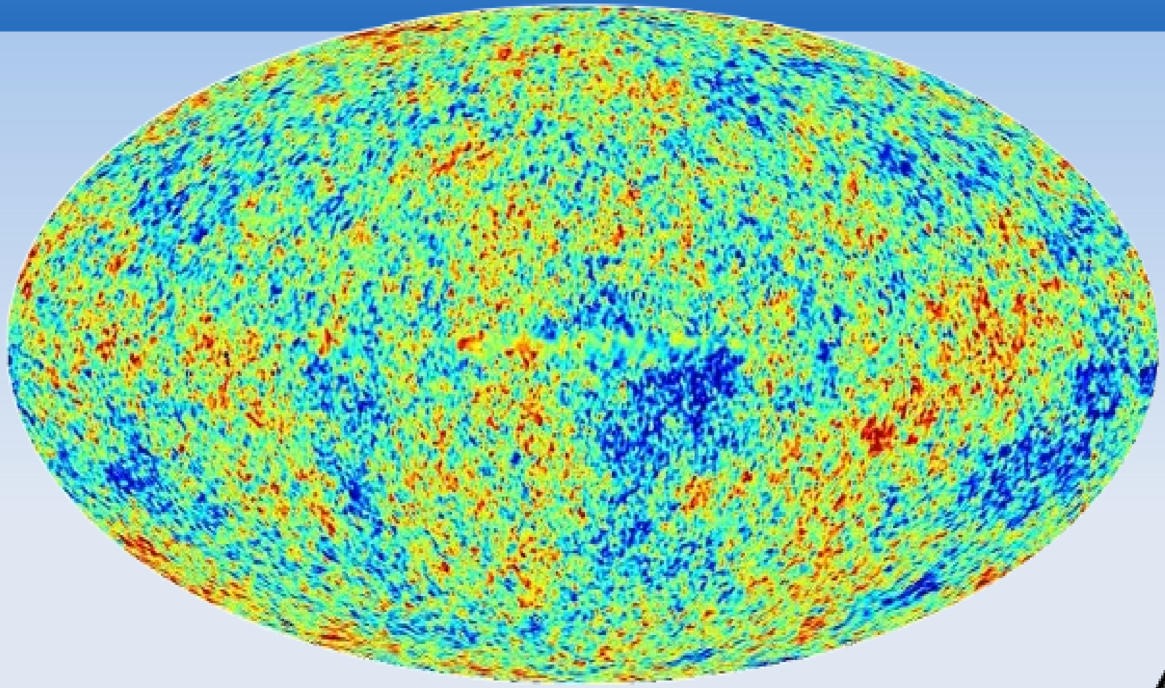
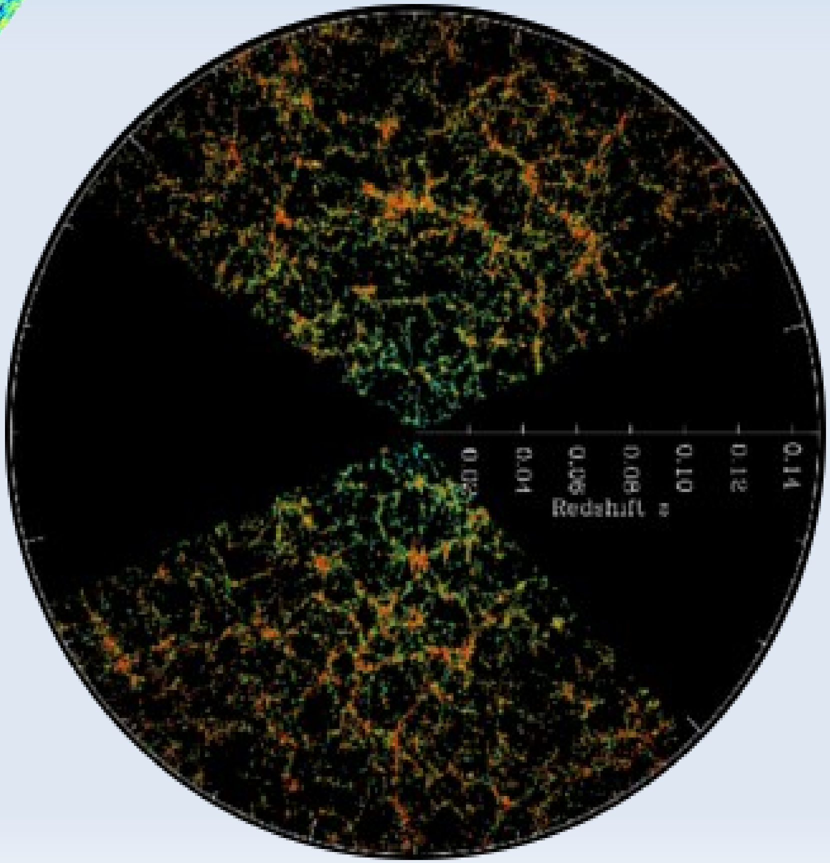
(arXiv: 1201.3876, 1205.3401, 1305.0724, 1306.0551, 1401.????)

CosPa Meeting - Janvier 2014

Formation of structures



Halos evolve from critical overdensities



Can use halos to reconstruct the primordial distribution

Q. What is a halo?

- A1. “The largest gravitationally bound nearly spherical structure”
- A2. “The largest virialized structure”
- A3. “A cluster of galaxies”
- A4. “A lump of dark matter surrounding a cluster”
- A5. “A lump of dark matter surrounding a galaxy”
- A6. “A lump of dark matter in a simulation found by an algorithm”
- A7. “A lump of dark matter in a simulation found by ANOTHER algorithm”
- A8. “An dark matter overdensity larger than...”
- ...

We don't know what they are... but we do know how to compute them!

Halo Mass Function and Bias

- How many halos of given mass: mass function $n(M, z)$
- Correlation of halo counts with underlying matter field: halo bias

GOALS:

- Analytical halo statistics reproducing (heavy!) N-body simulations
- Information on initial conditions and matter/energy balance from data:

At fixed z:

Properties of
Early Universe

As z changes:

Energy / matter content
Λ, Quintessence, ModGrav?

EUCLID will try to measure both!

Excursion set theory

- Halos from "dense enough" patches in the initial matter distribution δ_{in}
- Mean density δ_R ≡ [average of δ_{in} over volume R^3] ≥ threshold b

$$\delta_R(\mathbf{x}) \equiv \frac{1}{V_R}\int \mathrm{d}^3y\, W_R(\mathbf{y}-\mathbf{x})\delta_{in}(\mathbf{y}) \geq \frac{b}{D(z)}$$

- Find the distribution $f(R)$ of R of first crossing given that of δ_{in}
- Halo mass M proportional to the volume V ~ R^3 of the patch.

$$M = \bar{\rho}\, V_R \equiv \bar{\rho}\int \mathrm{d}^3y\, W_R(\mathbf{y})$$

- Result depends on matter power spectrum $P(k)$, choice of W and b
- If b from spherical collapse in Einstein-dS, then $b = \delta_c = 1.7$. But $D(z)$ is sensitive to Ω_m , Ω_Λ , w , baryons, ν's, modifications of gravity... Plus scale dependence from ellipsoidal collapse. All the physics is here!

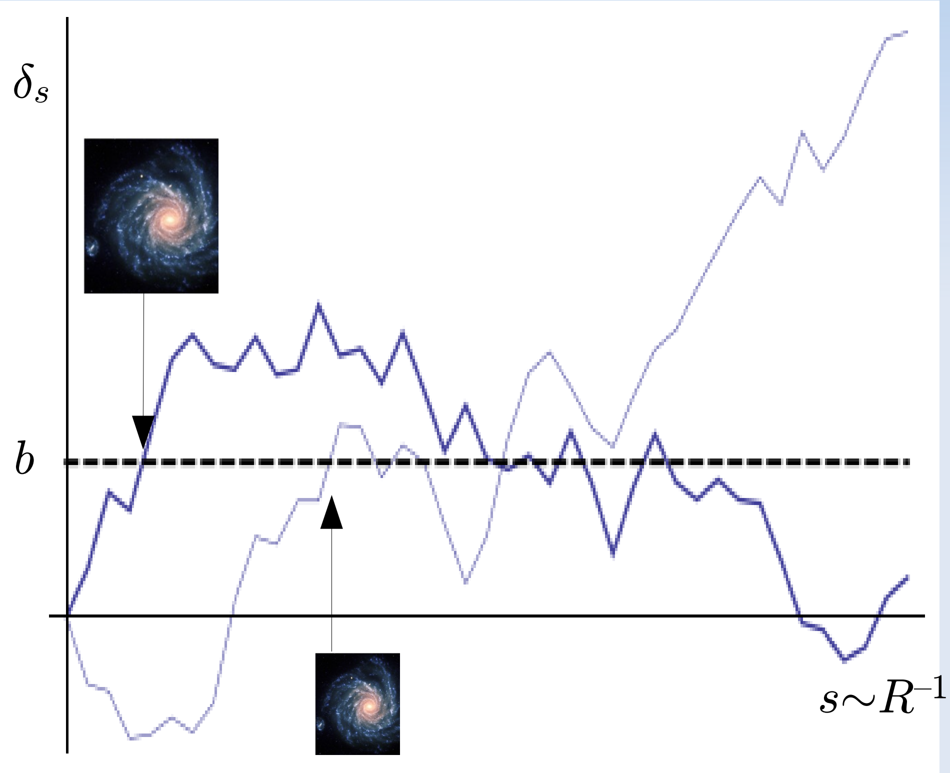
Excursion set theory

- Different locations realize different random walks: $s(M) \equiv \langle \delta_R^2(x) \rangle$

FIRST PASSAGE PROBLEM!

All the physics is in b

CORRELATED STEPS!
No known solution
NEED BETTER MATHS



- Abundance $n(M) \longleftrightarrow$ first crossing probability $f(s)$ at scale $s(M)$

First crossing distribution

- Probability of ANY crossing at s :

$$f(s) = \frac{\mathrm{d}}{\mathrm{d}s} \langle \vartheta(\delta - b(s)) \rangle = \frac{\mathrm{d}}{\mathrm{d}s} \int_{b(s)}^{+\infty} \mathrm{d}\delta\, p(\delta; s)$$

Press & Schechter (1974)

- Not any, but **FIRST** crossing (cloud-in-cloud problem); solution only for Gaussian uncorrelated steps with constant or linear barrier

$$f(s) = \frac{\langle \vartheta(b_1 - \delta_1) \ldots \vartheta(b_{N-1} - \delta_{N-1}) \vartheta(\delta_N - b_N) \rangle}{\Delta s}$$

Bond et al. (1991)

- Can perturb around that

Maggiore & Riotto (2010)
Corasaniti & Achitouv (2011)

First crossing distribution

- However: strongly correlated walks are less affected (less zig-zags)

Paranjape, Lam & Sheth (2011)

- Can relax FIRST into simply **UPWARDS**: $\delta = B\,;\ \delta' \geq B'$

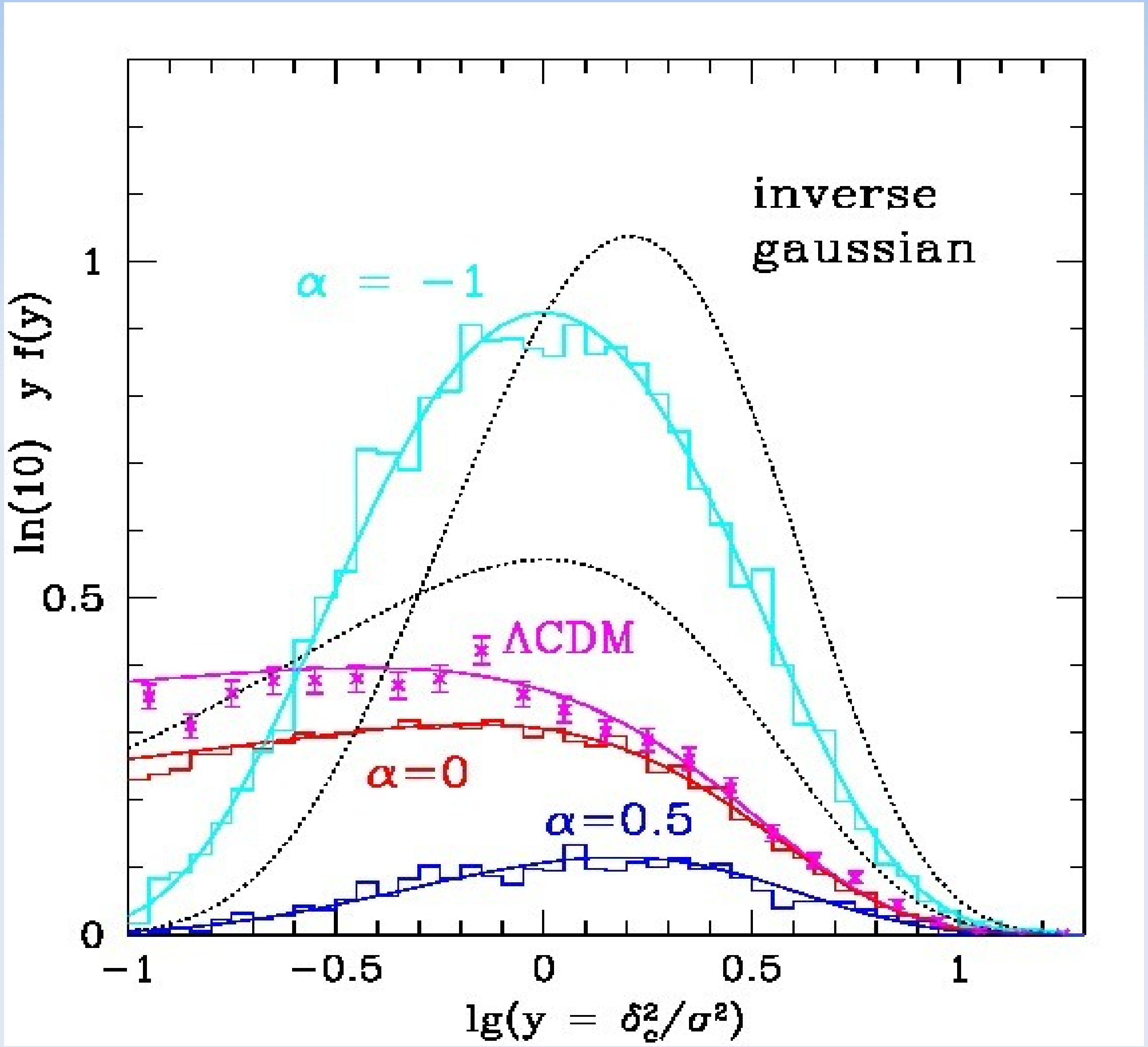
$$f(s) = \left\langle \left[\frac{\mathrm{d}}{\mathrm{d}s} \vartheta(\delta_s - B) \right] \vartheta(\delta'_s - B') \right\rangle = \int_{B'}^{\infty} \mathrm{d}v\,(v - B')\,p(B, v; s)$$

MM & Sheth (2012)

$$f(s) = -\left(\frac{B}{\sqrt{s}}\right)' \frac{e^{-B^2/2s}}{\sqrt{2\pi}} \left[\frac{1 + \mathrm{erf}(X/\sqrt{2})}{2} + \frac{e^{-X^2/2}}{2X\sqrt{2\pi}} \right]$$

$$X = \frac{\text{mean of } p(v|B) - B'}{\sqrt{\text{var of } p(v|B)}}$$

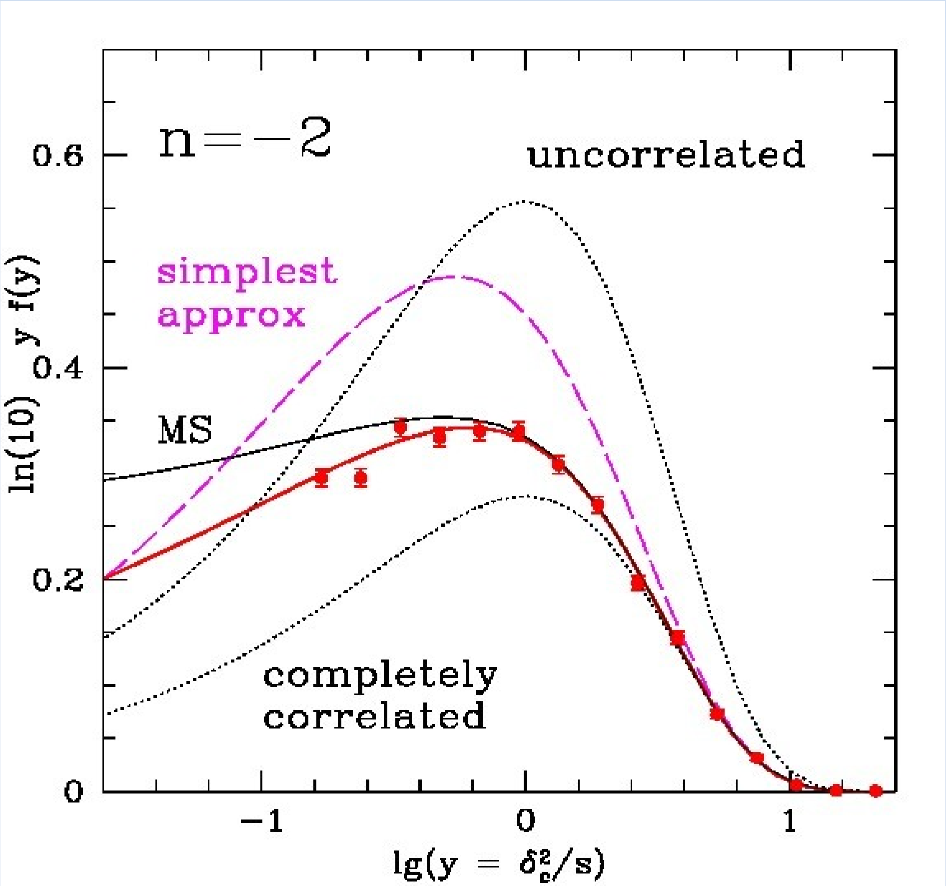
First crossing distribution

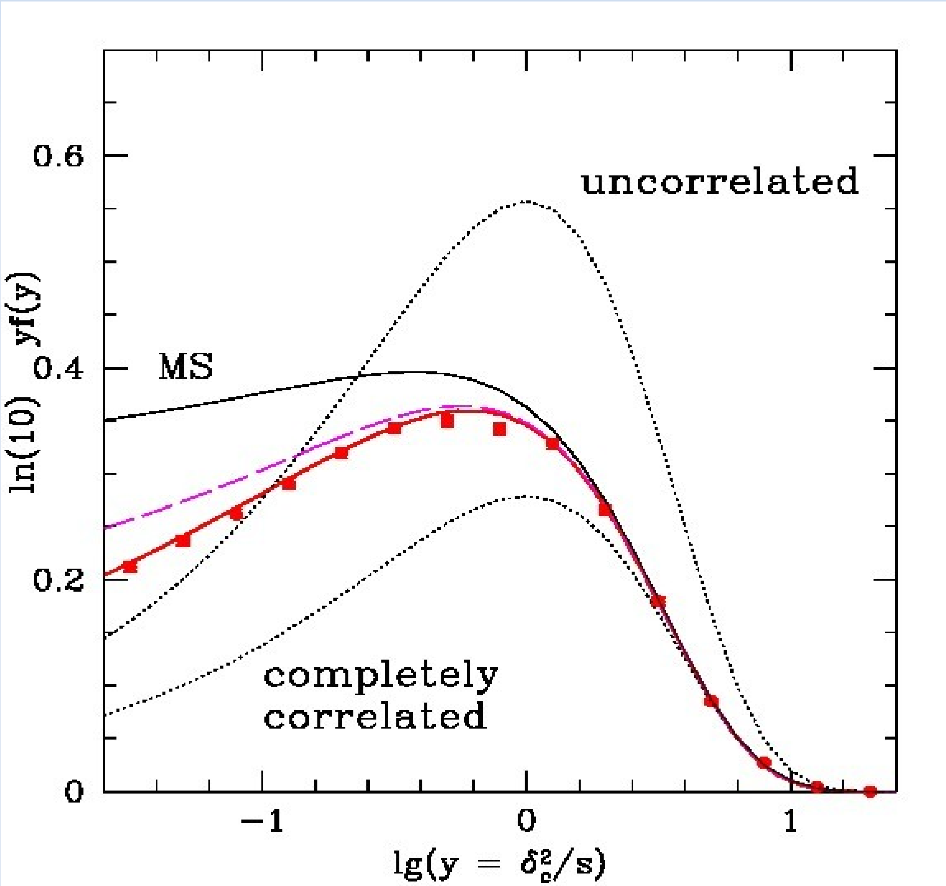


MM & Sheth (2012)

Upward mobility, back-substitution

$$p(\delta \geq B, s) = \int_0^s \mathrm{d}S f(S) p(\delta \geq B, s|\mathrm{up}, S)$$





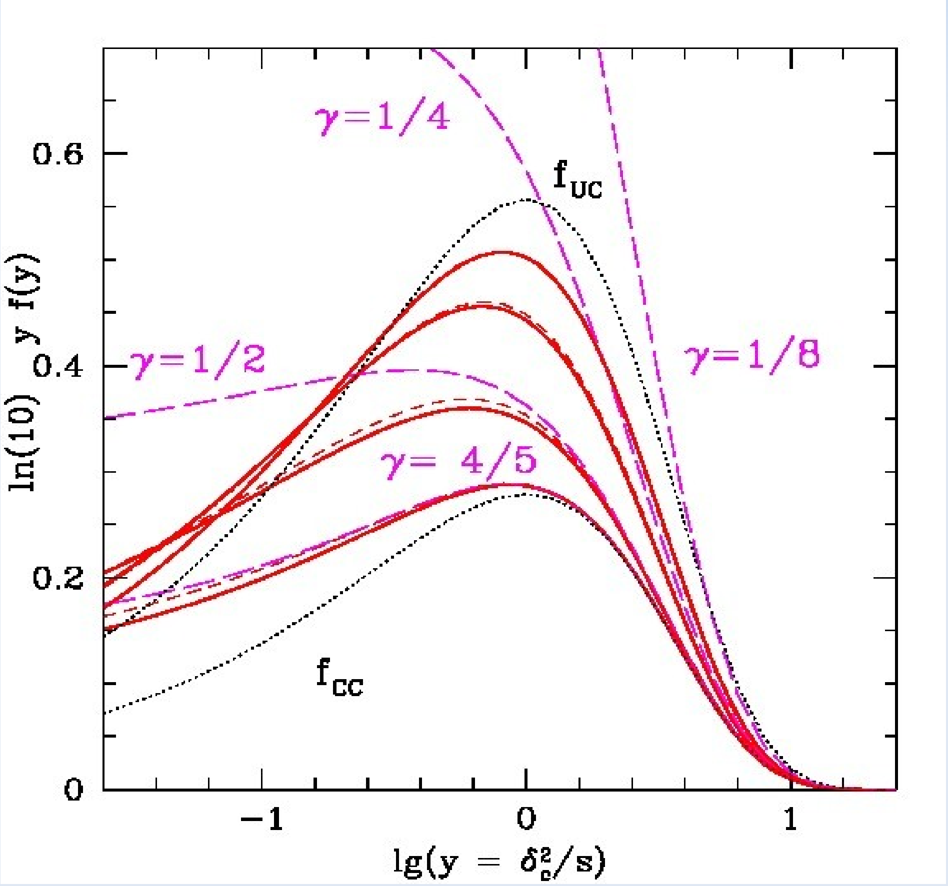
MM & Sheth (2013)

Upward mobility, back-substitution

$$p(\delta \geq B, s) = \int_0^s \mathrm{d}S f(S) p(\delta \geq B, s|\mathrm{up}, S)$$

$$\gamma^2 = \frac{\langle \delta v \rangle^2}{\langle \delta^2 \rangle \langle v^2 \rangle} = \frac{1}{4s\langle v^2 \rangle}$$

- It fully captures $f(s)$
- Interpolates between correlated and uncorrelated steps
- Only same-scale statistics matter



MM & Sheth (2014)

Upward mobility, back-substitution

$$p(\delta \geq B, s) = \int_0^s \mathrm{d}S f(S) p(\delta \geq B, s|\mathrm{up}, S)$$

- Full understanding of the correlated random walk problem, with any power spectrum and barrier!

MM & Sheth (2013)

- Does this $f(s)$ reproduce N-body mass function? Not really...

- Not surprising, space correlations are neglected. HOWEVER...

Upward mobility, back-substitution

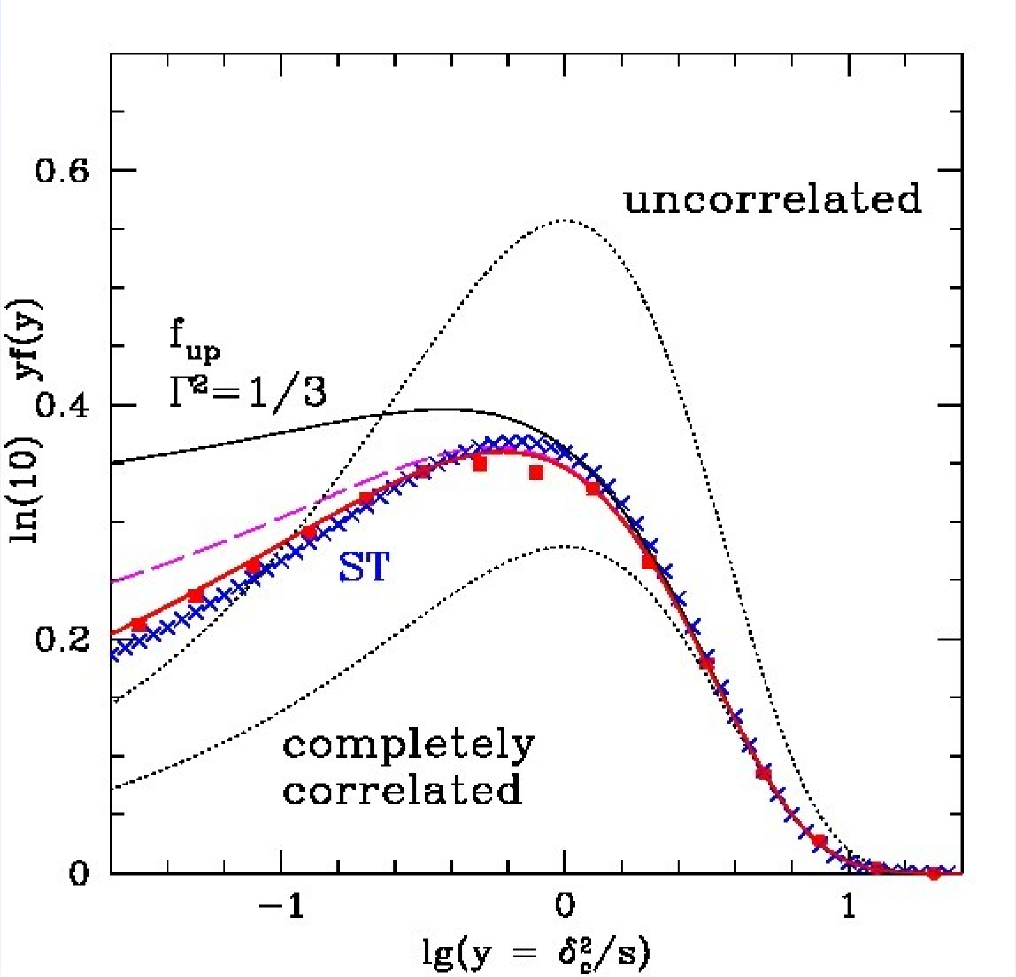
$$p(\delta \geq B, s) = \int_0^s \mathrm{d}S f(S) p(\delta \geq B, s | \mathrm{up}, S)$$

HOWEVER:

- Simple model with Markovian velocities (not heights!)
- Rescaled constant barrier:

$$B = \delta_c \to \sqrt{0.7}\delta_c$$

IT WORKS!!



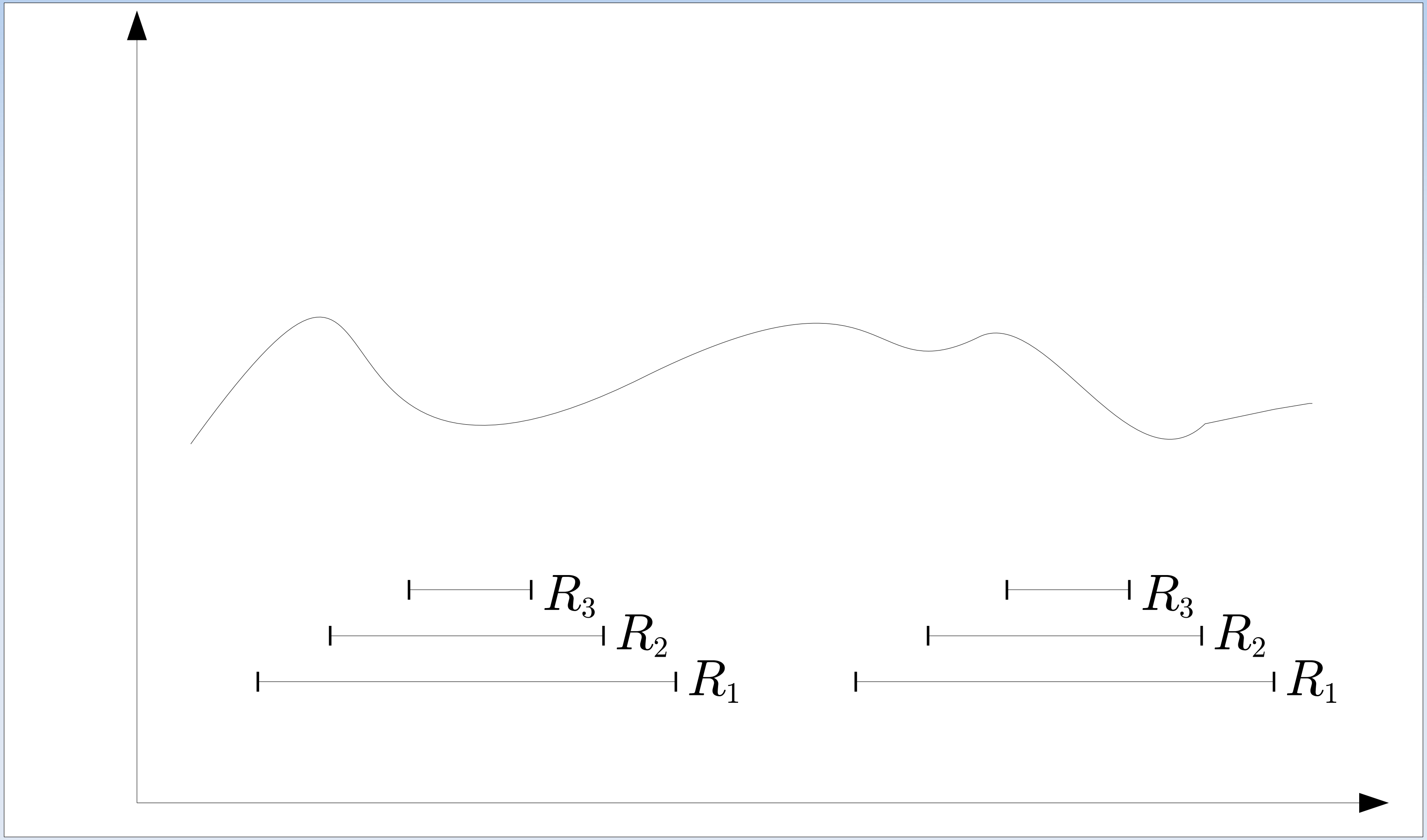
MM & Sheth (2013)

Conclusions

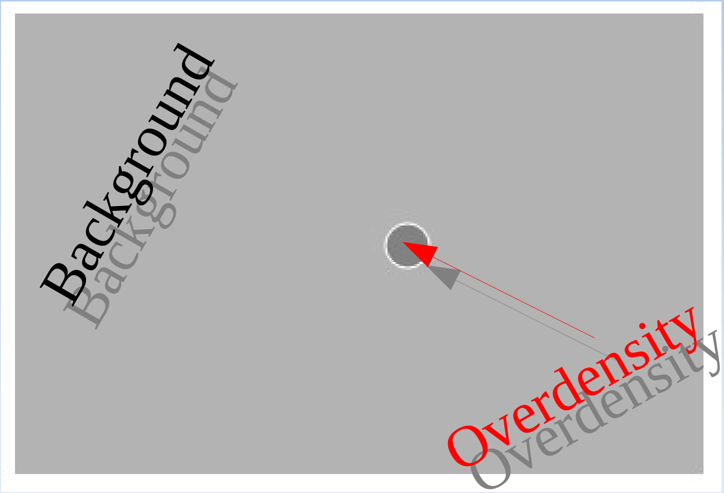
- Accurate solution of first passage of correlated random walks
- Full understanding of the excursion set approach
- Rescaling of the spherical collapse barrier fits correctly Gaussian mass function from simulations
- Straightforward non-perturbative inclusion of NG (primordial, Eulerian field, effects of shear on collapse...)
- Self-consistent predictions of bias functions and coefficients
- Lots of consistency checks to be done!

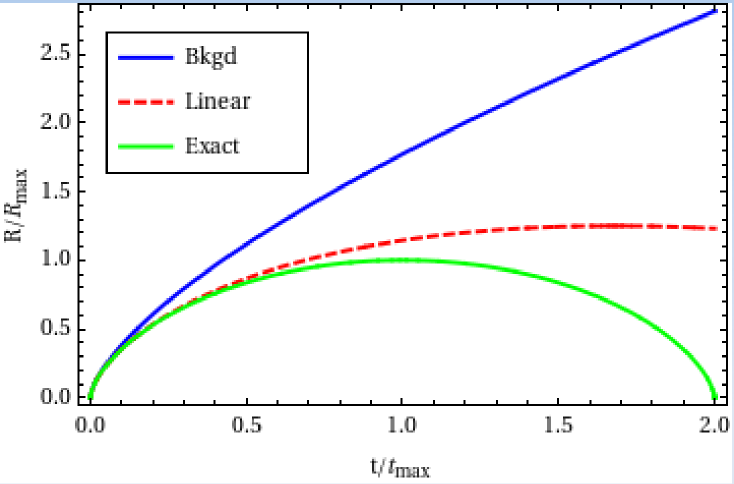
Thanks!!

Excursion set theory



Spherical collapse





Study the LINEARIZED density contrast: $\delta_{lin}(t) = \frac{3}{20}\left(\frac{6\pi t}{t_{max}}\right)^{3/2}$

At virialization:

$\delta_{lin} \simeq 1.68 \equiv \delta_c$

Useless estimator for δ

Good indicator of clusters

(Mild dependence on cosmology)

Adding non-Gaussianity: MF

Same formalism for non-Gaussian initial conditions:

$$f(s) = \underbrace{\left[\frac{\mathrm{d}}{\mathrm{d}s}\int_{B(s)}^{\infty}\mathrm{d}\delta\, p(\delta;s)\right]}_{\text{old PS result}} \underbrace{\left[\frac{1+\mathrm{erf}(X/\sqrt{2})}{2} + \frac{e^{-X^2/2}}{2X\sqrt{2\pi}}\right.}_{\text{Gaussian structure}} \left. + \ldots \right]$$

Small! (computed)

$$X = \frac{\text{mean of } p(v|B) - B'}{\sqrt{\text{var of } p(v|B)}}$$

full NG pdf

- Non-perturbative in NG parameters: $p(\delta;s)$ is the exact pdf!

$$p(B;s) = \frac{1}{\sqrt{2\pi}}\exp\left[-\frac{B^2}{2s} + \mu\frac{B^3}{3!} + \ldots\right] \qquad \left[\mu = \frac{\langle\delta^3\rangle}{s^3} \sim f_{\mathrm{NL}}\right]$$

- Residual NG corrections are small: OK as perturbations

MM & Sheth (2013)

Adding non-Gaussianity: MF

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Small! (computed)

$$X = \frac{\text{mean of } p(v|B) - B'}{\sqrt{\text{var of } p(v|B)}}$$

full NG pdf

- The conditional $p(v\,|\,B)$ may still be Gaussian. E.g.:

$$\delta = F(\delta_{\mathrm{G}}, s) \quad \Rightarrow \quad v = \frac{\partial F}{\partial \delta_{\mathrm{G}}} v_{\mathrm{G}} + \frac{\partial F}{\partial s}$$

- In this case the result is exact!

MM & Sheth (2013)

Light vs Mass: Halo Bias

- Relation between halo abundance δ_h and underlying DM density
- Usually, computed from $p(\delta_h;s|\delta_0;s_0)$. Is there an easier way?
- Yes, there is. Expanding halo correlation functions in terms of DM correlation functions

Light vs Mass: Halo Bias

- Take the most generic dependence on the matter field:

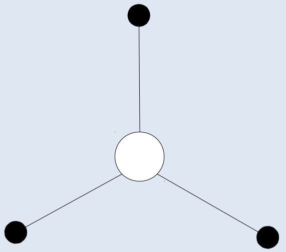
$$\delta_h(\mathbf{x}) = \sum_{k=0}^{\infty} \frac{1}{k!} \int \mathrm{d}^3 y_1 \ldots \mathrm{d}^3 y_k \, b_k(\mathbf{x}-\mathbf{y}_1, \ldots, \mathbf{x}-\mathbf{y}_k)\delta(\mathbf{y}_1)\ldots\delta(\mathbf{y}_k)$$

e.g. Matsubara (2011)

- Compute connected correlation function of δ_h and δ :

$$\langle \delta_h(\mathbf{x})\delta(\mathbf{z}_1)\ldots\delta(\mathbf{z}_n)\rangle_c = \int \mathrm{d}^3\mathbf{x}_1 \ldots \mathrm{d}^3\mathbf{x}_n \underbrace{\left\langle \frac{\delta^n \delta_h(\mathbf{x})}{\delta\delta(\mathbf{x}_1)\ldots\delta\delta(\mathbf{x}_n)} \right\rangle}_{\text{Bias functions}} \prod_{j=1}^{n} \langle \delta(\mathbf{x}_j)\delta(\mathbf{z}_j)\rangle$$

- δ_h acts as an effective vertex for δ :



Halo Bias from Excursion Sets

- Need a prediction for δ_h. Can get it from excursion sets:

$$1 + \delta_h(m) = \frac{\vartheta(B_1 - \delta_1)\ldots\vartheta(B_{N-1} - \delta_{N-1})\vartheta(\delta_N - B_N)}{\langle\vartheta(B_1 - \delta_1)\ldots\vartheta(B_{N-1} - \delta_{N-1})\vartheta(\delta_N - B_N)\rangle}$$

$$c_n(\mathbf{x}-\mathbf{y}_1,\ldots,\mathbf{x}-\mathbf{y}_n) = \sum_{i_1,\ldots,i_n}^{N} \left\langle \frac{\partial^n \delta_h(m)}{\partial\delta_{i_1}\cdots\partial\delta_{i_n}} \right\rangle W_{i_1}(\mathbf{x}-\mathbf{y}_1)\ldots W_{i_n}(\mathbf{x}-\mathbf{y}_n)$$

$$\left\langle \frac{\partial^n \delta_h}{\partial\delta_{i_1}\cdots\partial\delta_{i_n}} \right\rangle = \frac{(-1)^n}{f(s)} \frac{\partial^n f(s)}{\partial B_{i_1}\cdots\partial B_{i_n}}$$

- Still a bit complicated...

$$\langle\delta_h\delta_0\rangle = \sum_{i=1}^{N} \left\langle \frac{\partial\delta_h}{\partial\delta_i} \right\rangle \langle\delta_i\delta_0\rangle \qquad \langle\delta_h\delta_0^2\rangle = \sum_{i,j=1}^{N} \left\langle \frac{\partial^2\delta_h}{\partial\delta_i\partial\delta_j} \right\rangle \langle\delta_i\delta_0\rangle\,\langle\delta_j\delta_0\rangle$$

Halo Bias from Excursion Sets

- Use the UPWARDS approximation. Only two variables!

$$1+\delta_h = \frac{1}{f(s)}\left[\frac{\mathrm{d}}{\mathrm{d}s}\vartheta(\delta_s - B)\right]\vartheta(\delta_s' - B')$$

- The real space bias functions become easy:

$$c_1(\mathbf{x}-\mathbf{y}) = -\frac{1}{f(s)}\left[W_R(\mathbf{x}-\mathbf{y})\frac{\partial}{\partial B} + W_R'(\mathbf{x}-\mathbf{y})\frac{\partial}{\partial B'}\right]f(s)$$

$$c_n(\mathbf{x}-\mathbf{y}_1,\ldots,\mathbf{x}-\mathbf{y}_n) = \frac{(-1)^n}{f(s)}\prod_{i=1}^{n}\left[W_R(\mathbf{x}-\mathbf{y}_i)\frac{\partial}{\partial B} + W_R'(\mathbf{x}-\mathbf{y}_i)\frac{\partial}{\partial B'}\right]f(s)$$

MM, Paranjape & Sheth (to appear)

Halo Bias from Excursion Sets

- What should one measure?

$$\langle \delta_h \delta_0 \rangle = c_{10} \langle \delta \delta_0 \rangle + c_{11} \langle \delta' \delta_0 \rangle$$

$$\left\langle \delta_h \delta_0^2 \right\rangle_c = b_{20} \langle \delta \delta_0 \rangle^2 + 2 b_{21} \langle \delta \delta_0 \rangle \langle \delta' \delta_0 \rangle + b_{22} \langle \delta' \delta_0 \rangle^2$$

MM, Paranjape & Sheth (2012)

- Easy measurement in real space!
- The coefficients are straightforward:

$$c_{nk} = \frac{(-1)^n}{f(s)} \frac{\partial^{n-k}}{\partial B^{n-k}} \frac{\partial^k}{\partial B'^k} f(s) \quad \text{with} \quad f(s) = \int_{B'}^{\infty} \mathrm{d}v (v - B') p(B, v)$$

MM, Paranjape & Sheth (to appear)

- Completely generic structure! (not specific to excursion sets)

Halo Bias from Excursion Sets

- Linear bias in Fourier space:

$$c_1(k) = c_{10}\underbrace{W(kR)}_{\sim 1} + c_{11}\underbrace{2sW'(kR)}_{\sim k^2R^2}$$

- Quadratic bias:

$$c_2(k_1, k_2) \simeq c_{20} + c_{21}(k_1^2 + k_2^2)R^2 + c_{22}k_1^2\,k_2^2R^4$$

- Numerical predictions for the coefficients $b_{nj}(m)$ from $f(s)$; b_{n0} is the same as in peak-background split

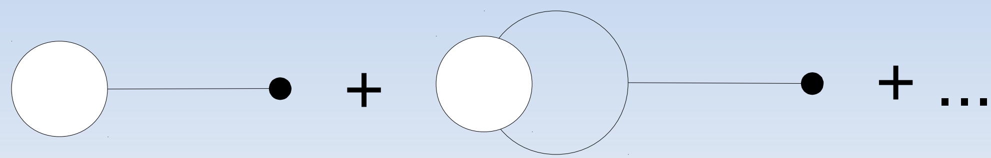
- k-dependence!

MM, Paranjape & Sheth (2012)

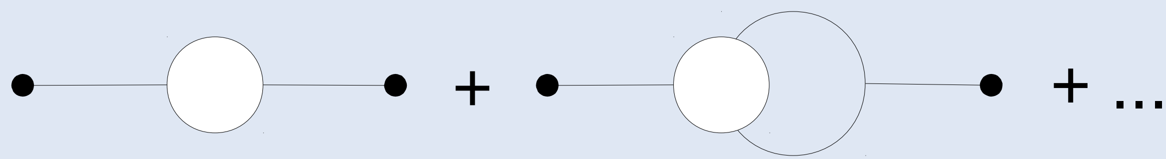
Adding non-Gaussianity: Bias

- Expand halo-matter n-point functions in matter polyspectra

$$\langle \delta_h(\mathbf{x})\delta(\mathbf{z}_1)\rangle_c =$$



$$\langle \delta_h(\mathbf{x})\delta(\mathbf{z}_1)\delta(\mathbf{z}_2)\rangle_c =$$



- Generic excursion set bias for non-Gaussian walks:

$$\langle \delta_h \delta_0 \rangle = \sum_{i=1}^{N} \left\langle \frac{\partial \delta_h}{\partial \delta_i} \right\rangle \langle \delta_i \delta_0 \rangle + \frac{1}{2} \sum_{i,j=1}^{N} \left\langle \frac{\partial^2 \delta_h}{\partial \delta_i \partial \delta_j} \right\rangle \langle \delta_i \delta_j \delta_0 \rangle + \dots$$

Adding non-Gaussianity: Bias

- With the two-step approximation:

$$\langle \delta_h \delta_0 \rangle \simeq c_{10} \langle \delta \delta_0 \rangle + c_{11} \langle \delta' \delta_0 \rangle + \frac{1}{2} \Big[c_{20} \langle \delta^2 \delta_0 \rangle + 2\, c_{21} \langle \delta' \delta \delta_0 \rangle + c_{22} \langle \delta'^2 \delta_0 \rangle \Big] + \dots$$

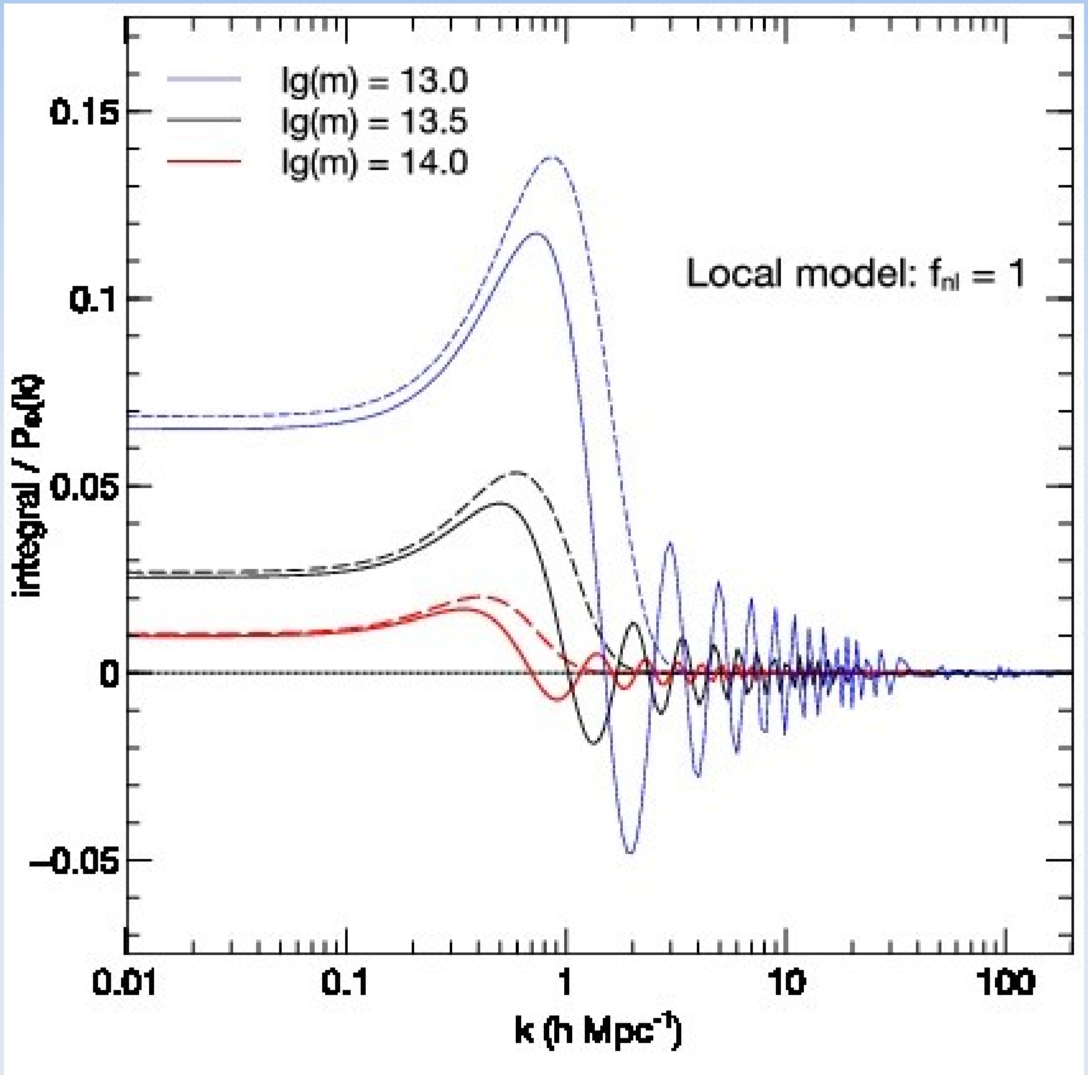
- Same definition of b_{nj} as before, but now with non-Gaussian $f(s)$

$$\Rightarrow \quad \Delta c_1(k) = \frac{2 f_{\rm NL}^{\rm local}}{k^2 T(k)} \Big[s\, c_{20} + c_{21} + \big\langle (\delta')^2 \big\rangle c_{22} + \mathcal{O}(k^2) \Big]$$

- All coefficients matter at small k. Possibly, also some effects at $k \sim R$ (where the leading term starts decaying). Equilateral NG?

MM, Paranjape & Sheth (to appear)

Adding non-Gaussianity: Bias



MM, Paranjape & Sheth (to appear)

Conclusions

- Accurate solution of first passage of correlated random walks
- Full understanding of the excursion set approach to structure formation
- Simple rescaling of the spherical collapse barrier reproduces correctly the Gaussian mass function
- Straightforward non-perturbative inclusion of NG (can do Eulerian field!)
- Self-consistent predictions of bias functions and coefficients, new strategies to measure them in simulations
- To do: check against N-body simulations, generalization to excursion set theory of peaks
- Interesting possibilities (?) for primordial non-Gaussianity

Thanks!!