

Vlasov Theory of Equilibrium

→ Vlasov - Poisson + Weak/strong Jeans Thm

$F = F(J_1, J_2, J_3)$ is soln. of V.E

3 "isolating integrals", at most

so $\nabla^2 \phi = 4\pi G \int d^3v F(J_1, J_2, J_3) \Rightarrow$ eqbm.

n.b. maximum entropy? vs. minimum energy (w/ no constraints)? } B.G.H. soln. equilibrium \Rightarrow stability? (i.e. Jeans)

→ Examples

① Spherisal ^{scouriest} galaxy = disk + core \ominus $F = F(E, r, |L|)$
(basic models) globular clusters ... $= F(E, r)$
 $= n(r) F(E)$

- Polytropes / Plummer Model } model $F(E)$; }
- Lane - Emden } obtain $n(r) \Rightarrow$ }
- isothermal sphere } luminosity, observations }
- King model }

② Disk - Mestel

③ instead $F(E) \Rightarrow n(r)$ }
then $n(r) \Rightarrow F(E)$ } Eddington's Eqn.

then

→ which equilibrium ⇒ Violent Relaxation, etc
(Lynden-Bell)

↑
true } max/min
 } most probable

→ Preliminary - Solutions

⇒ Jeans $F = F(I, \Omega)$ solves Vlasov Eqn.

i.e. $\frac{dF}{dt} = \frac{dF}{dI} \frac{dI}{dt} = 0$

→ strong Jeans

If all orbits almost $\left\{ \begin{array}{l} \text{regular} \\ \text{non-resonant} \\ \text{frequencies} \\ (\mathbf{m} \cdot \boldsymbol{\omega} \neq 0) \end{array} \right. \Rightarrow F = F(I_1, I_2, I_3)$
3 actions

Proof lemma: (Ergodic Thm)

⇒ When regular orbit is non-resonant, average time T that orbit spends in any region D of its torus is $\sim \frac{V(D)}{V(\mathcal{D})} \sim \int_D f^3 \mathcal{D}$
(time avg \sim phase space avg.)
Volume

N.B. → orbits : (J, θ)

$$H = H(J, \theta)$$

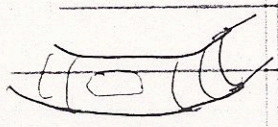
$$\left\{ \begin{aligned} \frac{dJ}{dt} &= -\frac{\partial H}{\partial \theta} \\ \frac{d\theta}{dt} &= \omega(J) = \frac{\partial H}{\partial J} \end{aligned} \right.$$

→ isolating integral
(~ independent
separation constant)

integrability ⇒ separability
of H-J equation

⇒ separation constant ⇒ IOM, [3 constants]

→ Pf, cont'd f_D s/t $\left\{ \begin{aligned} f_D(\theta) &= 1 \quad \theta \in D \\ f_D &= 0, \text{ otherwise} \end{aligned} \right.$



$$f_D(\theta) = \sum_{n=-\infty}^{+\infty} F_n e^{in\theta}$$

ansl. $f_D = f_D(J)$, only

$$\int_{\text{torus}} d^3\theta f_D(\theta) = \int_D d^3\theta \mathbb{1} = V(D) \rightarrow \boxed{\text{Volume}}$$

now iso, ↓

$$V(D) = \int_{\text{torus}} d^3\theta f_D(\theta) = \sum_{n=-\infty}^{+\infty} F_n \prod_{k=1}^3 \int_0^{2\pi} d\psi_k e^{in_k \psi_k}$$

(phase)

$$= (2\pi)^3 F_0 \quad (\text{norm.})$$

now time of dwell

$$\begin{aligned}
 T_T(D) &= \frac{1}{T} \int_0^T dt F_D(\underline{\theta}(t)) \\
 &= \frac{1}{T} \int_0^T dt \sum_n F_n e^{i(n \cdot \underline{\theta})} \\
 &= \frac{1}{T} \int_0^T dt \sum_n F_n e^{i(n \cdot \omega t + n \cdot \underline{\theta}(0))} \\
 &= F_0 + \frac{1}{T} \sum_{n \neq 0} e^{i(n \cdot \underline{\theta}(0))} F_n e^{i(n \cdot \omega T)} \frac{1}{i(n \cdot \omega T)}
 \end{aligned}$$

if $n \cdot \omega \neq 0$ (no resonances) \rightarrow 3 integrals solving

$$\begin{aligned}
 \lim_{T \rightarrow \infty} T_T(D) &= F_0 = \left[\frac{1}{(2\pi)^3} \right]^{-1} V(D) \\
 &= V(D) / (2\pi)^3
 \end{aligned}$$

Awell time

$$\therefore \underline{n \cdot \omega} \neq 0 \Rightarrow \text{Volume}(D) \sim \text{Awell Time}(D) \text{ (phase space)}$$

Ergodic thm.

N.B. IF resonance

N.B. if resonance $n \cdot \underline{D} \neq 0$

$$\Rightarrow n_1 \theta_1 + n_2 \theta_2 + n_3 \theta_3 = \text{const for some } n_1, n_2, n_3$$

\Rightarrow star confined to spirals \leftrightarrow additional isolating integrals $\leftrightarrow \mu = 0$ set.

Strong Jeans: for any observable Q

$$\langle Q \rangle = \int d^3x \int d^3v Q F(x, v, t)$$

\downarrow
 $Q(x, v)$
smooth

$$\Rightarrow \langle Q \rangle = \int d^3\theta \int d^3J Q(x, v) F(x, v, t)$$

\Rightarrow in steady state $F(x, v, t) \rightarrow \bar{F}(x, v) \rightarrow \bar{F}(\theta, J)$

$$\langle Q \rangle = \bar{Q} = \int d^3\theta \int d^3J Q(\theta, J) \bar{F}(\theta, J)$$

(\bar{Q} time indep)

$$\bar{F} = \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T dt F(x, v, t)$$

but $\int d^3J \int d^3\theta \rightarrow$ probability in $d^3J d^3\theta$ volume
by ergodic \sim prob. actions in d^3J

eff action dist
d.e. $\langle F_0(\underline{J}) \rangle$

so
$$\sim \frac{d^3\theta}{(2\pi)^3} \left[d^3\underline{J} f_{\underline{J}}(\underline{J}) \right]$$

$\int_{F_0} \rightarrow \underline{J}$ only

so
$$\langle G \rangle \sim \int_{\underline{V}} d^3\theta \int d^3\underline{J} Q(\theta, \underline{J}) f_{\underline{J}}(\underline{J})$$

d.e.
$$\bar{F}(\theta, \underline{J}) = \frac{1}{T} \int_0^T dt f(\alpha, v, A)$$

$$= f_{\underline{J}}(\underline{J})$$

$\int_{F_0} \langle f(\underline{J}) \rangle \rightarrow$ [Fixation with \underline{J} integral]

Spherical Systems

$$F = F\left(\frac{v^2}{2} + \Phi, |L|\right)$$

so

$$\frac{1}{v^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial \Phi}{\partial r} \right) = 4\pi \epsilon \int d^3v F\left(\frac{v^2}{2} + \Phi, |L|\right)$$

\Rightarrow class of solutions }

$$\bar{\Psi} = -\Phi + \Phi_0, \quad \mathcal{E} = -E + \Phi_0$$

relative potential / energy = $\Phi - \frac{v^2}{2}$

B.C.: $\bar{\Psi} \rightarrow \Phi_0$ at ∞ .

$$\nabla^2 \Psi = -4\pi G \rho$$

Now, if $\rho = f(\epsilon)$
 $= f(\Psi - v^2/2)$

isotropic
dispersion

(cf Jeans J_{210})

$$\Rightarrow \frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial \Psi}{\partial r} \right) = -16\pi^2 G \int_0^{\sqrt{2\Psi}} f(\Psi - v^2/2) v^2 dv$$

$$= -16\pi^2 G \int_{\Psi}^{\infty} f(\epsilon) \sqrt{2(\Psi - \epsilon)} d\epsilon$$

Φ_0 s/t $f(\epsilon)$ for $\epsilon < 0$ (untrapped zone)
 (barred)

\rightarrow NL eqn. for $\Psi \rightarrow$ Hammen
 King
 iso sphere (vel \rightarrow position)

\rightarrow linear eqn. for $f(\epsilon)$ given Ψ
 (Eddington) position
 \rightarrow velocity

→ Polytrope / Plummer

$$f(\epsilon) = F \epsilon^{\alpha-3/2} \quad \epsilon > 0$$

$$= 0 \quad \epsilon < 0$$

∞

$$\rho = 4\pi \int_0^\infty f\left(\gamma - \frac{v^2}{2}\right) v^2 dv$$

$$= 4\pi F \int_0^{\sqrt{2\gamma}} \left(\gamma - \frac{v^2}{2}\right)^{\alpha-3/2} v^2 dv$$

now, if $v^2 = 2\psi \cos^2 \theta$

$$\Rightarrow \rho = C_n \psi^n$$

$$C_n = 2^{-7/2} F \pi \left[\int_0^{\pi/2} \sin^{2n-2} \theta d\theta - \int_0^{\pi/2} \sin^{2n} \theta d\theta \right]$$

$$= \frac{(2\pi)^{3/2} (n-3/2)!}{n!} F$$

⇒ NL Poisson Eqn.

$$\frac{1}{r^2} \frac{d}{dr} \left(r^2 \frac{\partial \psi}{\partial r} \right) = -4\pi G C_n \psi^n$$

Now, $\Rightarrow s \equiv r/b$

$$\psi = \bar{\Psi} / \bar{\Psi}_0$$

$$\bar{\Psi}_0 = \bar{\Psi}(0)$$

$$\Rightarrow b = (4\pi G \bar{\Psi}_0^{n-1} C_n)^{-1/2}$$

$$\Rightarrow \left[\frac{1}{s^2} \frac{d}{ds} \left(s^2 \frac{d\psi}{ds} \right) = \begin{cases} -\psi^n & \psi > 0 \\ 0 & \psi \leq 0 \end{cases} \right]$$

$$\rightarrow \text{b.c. } \left. \frac{d\psi}{ds} \right|_0 = 0$$

Lane-Emden Eqn.

(no grav. force at center)

$$\psi(0) = 1, \text{ defn.}$$

↳ Lane-Emden familiar from stellar structure

$$\frac{dP}{dr} = -\rho \frac{d\Phi}{dr}$$

$$\text{de. } \frac{dP}{dr} = \rho g(r)$$

(hydro eqn)

$$P = K \rho^\gamma$$

γ
polytropic gas

d.e.

$$K \rho^{\gamma-2} \frac{d\rho}{dr} = \frac{dP}{dr}$$

 $P=0$ on edge

$$\rho^{\gamma-1} = \frac{\gamma-1}{K\gamma} \Psi$$

$$\Rightarrow \rho = \left(\frac{\gamma-1}{K\gamma} \right)^{1/\gamma-1} \Psi^{1/\gamma-1}$$

$$\Rightarrow \rho = C_n \Psi^n$$

obvious
correspondence

$$\Rightarrow \gamma_{\text{eff}} = 1 + 1/n$$

i.e. density of stellar dynamics / viscous poly trope
sphere same as gas sphere with
 $\gamma_{\text{eff}} = 1 + 1/n$.

Solutions:

→ general unknown

→ $n=1$ → Helmholtz → Hw→ $n=5$ → Schuster

$$\Psi = I \left(\frac{1+S^2}{3} \right)^{1/2} \rightarrow \text{solves } L=E \text{ with } n=5$$

SC

$$\rho = c_5 \Psi^5$$

$$= c_5 \Psi_0^5 / (1 + 5^2/3)^{5/2}$$

→ Plummer model

density finite everywhere

but M finite
$$\phi_{\text{total}}$$

$$M = \sqrt{3} \Psi_0^5 / G$$

→ Plummer model fits globular clusters moderately well

→ generally falls off too fast $\rho \sim r^{-5}$
for many→ M finite, $\rho \neq 0$ everywhereNow, $n < 5$ $\left\{ \begin{array}{l} \rho \rightarrow 0, \text{ finite radius} \\ \dots \end{array} \right.$ $n = 5$ $\left\{ \begin{array}{l} \rho \text{ finite} \\ M \text{ finite} \end{array} \right.$ $n > 5$ $\left\{ \begin{array}{l} \rho \text{ decay so slowly} \\ \downarrow \\ M \text{ is finite} \end{array} \right.$

→ Isothermal Sphere

$N \rightarrow \infty \leftrightarrow \gamma \rightarrow 1 \Rightarrow$ ^{isothermal} system

$$\begin{aligned} \text{c.c.} \quad f(\epsilon) &= \frac{\rho_1 e^{\epsilon/\sigma^2}}{(\sqrt{2\pi}\sigma^2)^{3/2}} \quad \text{const.} \quad \rightarrow \text{const. dispersion} \\ &= \frac{\rho_1 e^{(\Phi - v^2/2)/\sigma^2}}{(\sqrt{2\pi}\sigma^2)^{3/2}} \end{aligned}$$

$$\Rightarrow \rho_* = \rho_1 e^{\Phi/\sigma^2}$$

$$\frac{1}{r^2} \frac{\partial}{\partial r} r^2 \frac{\partial \Phi}{\partial r} = -4\pi\sigma \rho_1 e^{\Phi/\sigma^2}$$

$$\Rightarrow \boxed{\frac{d}{dr} \left(r^2 \frac{d \ln \rho}{dr} \right) = -\frac{4\pi\sigma}{\sigma^2} r^2 \rho} *$$

but for $\gamma=1$ polytropic,

$$\rho = \frac{k_B T}{m} \rho$$

$$\frac{dp}{dr} = \frac{k_B T}{m} \frac{dp}{dr} = -\rho \frac{GM(r)}{r^2}$$

$$\Rightarrow \left[\frac{d}{dr} \left(r^2 \frac{dn}{dr} \right) \right] = - \frac{GM}{k_B T} 4\pi r^2 \rho \quad **$$

* same as ** | $v^2 = \frac{k_B T}{m}$ (no surprise)

$\Rightarrow n \rightarrow \infty$, $P(\epsilon) = e^{-\epsilon/v^2}$ is collisionless system with same structure as collisional one

\Rightarrow Gaussian, with const dispersion \rightarrow isothermal sphere structure.

Solution:

$$\rho \sim r^\alpha$$

$$r^2 r^\alpha (r) \sim \frac{d}{dr} (r^2 r^{-\alpha} r^{\alpha-1}) (\alpha-1)$$

$$\sim (1) (\alpha-1)$$

$\Rightarrow \alpha = -2$ is solution

$$\Rightarrow \rho(r) = \sigma / 2\pi G r^2$$

singular
isothermal
sphere density

$\rightarrow \rho \rightarrow \infty$ as $r \rightarrow 0 \Rightarrow$ needs cut-off

King Model / King radius

II.) General Theory of Equilibria and Stability for Self-Gravitating Systems,

A.) Equilibria

i.) Vlasov / Jeans Equation

→ seek phase space evolution equation

→ gravity N body \Rightarrow Hamiltonian

so N-body Hamiltonian system $\Rightarrow \nabla_{\text{phase space}} \cdot \underline{V} = 0$
(Liouville's Thm.)

so if define:

$$N = \sum_{i=1}^N d(\underline{x} - \underline{x}_i(t)) d(\underline{v} - \underline{v}_i(t))$$

= formally exact dist. for N point system

- Liouville distrib. function

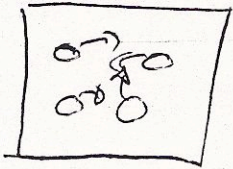
$$\Rightarrow \frac{\partial N}{\partial t} + \nabla_{\underline{r}} \cdot (\underline{v}_{\underline{r}} N) = 0$$

$$\text{so } \frac{\partial N}{\partial t} + \underline{v}_{\underline{r}} \cdot \nabla_{\underline{r}} N = 0$$

i.e. Liouville conserved along particle trajectories

but N' not useful \rightarrow N points in $6N$ -dim space, but ultimately seek collective description:

i.e.



\rightarrow i.e. 'follows individual pees'

better: 'density of pee soup, from "crushed pees"')

$$N' = \sum_{i=1}^N \delta(\underline{x} - \underline{x}_i(t)) \delta(\underline{v} - \underline{v}_i(t))$$

\downarrow

N -point distribution function

replaced by:

$f(\underline{x}, \underline{v}, t) \equiv$ 1 point distribution (phase space density)

As $f = \text{const.}$ along phase space trajectories:

$$\frac{d\underline{x}}{dt} = \underline{v}, \quad \frac{d\underline{v}}{dt} = -\underline{\nabla}\phi \quad (m=1)$$

$$\nabla^2 \phi = 4\pi \epsilon \rho = 4\pi \epsilon \int d^3v f(\underline{x}, \underline{v}, t)$$

$$\frac{df}{dt} = \frac{\partial f}{\partial t} + \underline{v} \cdot \underline{\nabla} f - \underline{\nabla} \phi \cdot \frac{\partial f}{\partial \underline{v}} = 0$$

$V/\text{cov}/\text{Jecov}$
- Poisson
system

Key questions: $\left\{ \begin{array}{l} \text{Gas} \\ \text{Gravity} \end{array} \right.$

1) how get from Liouville N' to f ?

2) relation to Boltzmann equation?
(i.e. collisions P_i)

1) Deriving the Vlasov Equation $\left\{ \begin{array}{l} \text{Gas} \\ \text{Gravity} \end{array} \right.$ (Hard sphere potential)
 - Dilemma: When does $\frac{dN'}{dt} = 0 \Rightarrow \frac{df}{dt} = 0$

Consider N particle system $\left\{ \begin{array}{l} \text{Hamiltonian} \\ V = V(0,2) \end{array} \right.$

for N particle distribution f^N

$$\frac{\partial f^N}{\partial t} + \sum_{i=1}^N \left(\dot{x}_i \cdot \frac{\partial f^N}{\partial x_i} + \dot{p}_i \cdot \frac{\partial f^N}{\partial p_i} \right) = 0$$

$$\Rightarrow \frac{\partial f^N}{\partial t} + \sum_{i=1}^N \underline{v}_i \cdot \frac{\partial f^N}{\partial \underline{x}_i} - \frac{\partial f^N}{\partial \underline{p}_i} \cdot \sum_{j < i} \frac{\partial V_{ij}}{\partial \underline{x}_i} = 0$$

as $\dot{x}_i = \underline{v}_i$

$$\dot{p}_i = - \partial \sum_{j < i} V_{ij} / \partial \underline{x}_i$$

Now construct (BBGky) hierarchy by integrating out points, i.e.

$$F(t, \underline{x}, \underline{p}) = \int dT_2 dT_3 \dots dT_N F^N \rightarrow 1 \text{ pt.}$$

$$F(t, \underline{x}_1, \underline{p}_1; \underline{x}_2, \underline{p}_2) = \int dT_3 \dots dT_N F^N \rightarrow 2 \text{ pt.}$$

$$\Rightarrow \frac{\partial F^{(1)}}{\partial t} + \underline{v}_1 \cdot \frac{\partial F^{(1)}}{\partial \underline{x}_1} = (N-1) \int \left\{ \frac{\partial V_{1,2}}{\partial \underline{x}_1} \cdot \frac{\partial F^{(2)}}{\partial \underline{p}_1} dT_2 \right\}$$

\downarrow
 $N-1$
 binary
 pairs

\downarrow
 interaction

\hookrightarrow 2-particle
 dist.
 (3 \rightarrow N intr.
 out).

Similarly;

$$\frac{\partial F^{(2)}}{\partial t} + \underline{v}_1 \cdot \frac{\partial F^{(2)}}{\partial \underline{x}_1} + \underline{v}_2 \cdot \frac{\partial F^{(2)}}{\partial \underline{x}_2} - \frac{\partial V_{1,2}}{\partial \underline{x}_1} \cdot \frac{\partial F^{(2)}}{\partial \underline{p}_1} - \frac{\partial V_{1,2}}{\partial \underline{x}_2} \cdot \frac{\partial F^{(2)}}{\partial \underline{p}_2}$$

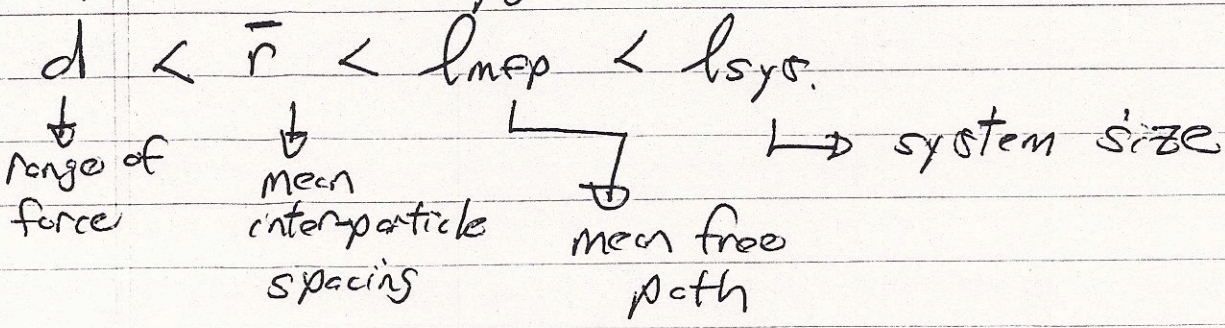
$$= (N-2) \int dT_3 \left[\frac{\partial F^{(3)}}{\partial \underline{p}_1} \cdot \frac{\partial V_{1,3}}{\partial \underline{p}_1} + \frac{\partial F^{(3)}}{\partial \underline{p}_2} \cdot \frac{\partial V_{2,3}}{\partial \underline{p}_2} \right]$$

etc.

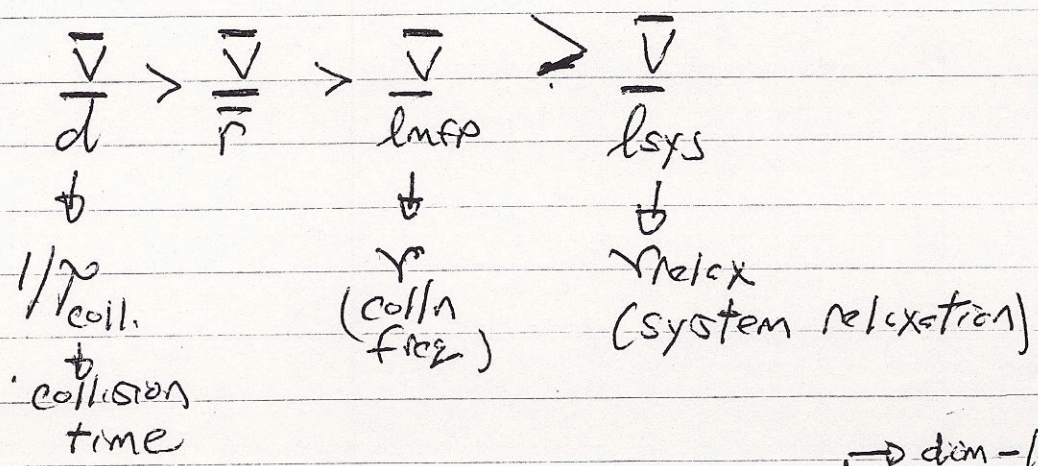
\Rightarrow hierarchy (coupled) \leftrightarrow Liouville Eqn. non-linear

\Rightarrow to truncate $\int \int \leftrightarrow$ examine RHS of $f^{(2)}$.

Now, have for dilute gas:
 absent in gravity!



↔ \bar{v} : thermal speed (i.e. avg. speed) ⇒



→ dim-less fctn. containing spatial dependence.

Now, $\int d\vec{T}_3 \frac{\partial F^{(3)}}{\partial p} \sim \frac{1}{V} \frac{\partial F^{(3)}}{\partial p} A(3)$

↓
 velocity dependence
 i.e. $d\vec{T}_3 = dT_{3x} dT_{3y}$
 ↳ spatial normalization factor

⇒ assert

$$RHS \sim \frac{\partial V}{\partial r} \frac{\partial f^{(2)}}{\partial p} \frac{d^3}{\bar{r}^3}$$

interaction volume filling factor
 i.e. $\frac{\text{Volume } V}{\text{total volume}}$

c.e. as:

$$\begin{aligned}
 N \int d\Gamma_3 \frac{\partial f^{(3)}}{\partial p} \frac{\partial V}{\partial r} &\sim N \frac{\partial V}{\partial r} \frac{d^3}{V} \frac{\partial f^{(2)}}{\partial p} \\
 &\sim \frac{V}{\bar{n}^3} \frac{\partial V}{\partial r} \frac{d^3}{V} \frac{\partial f^{(2)}}{\partial p} \\
 &= \frac{d^3}{\bar{n}^3} \frac{\partial V}{\partial r} \frac{\partial f^{(2)}}{\partial p}
 \end{aligned}$$

\therefore RHS/LHS $\sim d^3/\bar{n}^3 \ll 1$
 \hookrightarrow leverage is $\left\{ \begin{array}{l} \text{diluteness} \\ \text{parameter} \end{array} \right.$

$\Rightarrow \frac{df^{(2)}}{dt}(t, \Gamma_1, \Gamma_2) = 0$ truncation!

\Rightarrow consistent with notion of ^{freely} moving particles, interacting only within $d \ll \bar{r}$

\Rightarrow {molecular chaos} \rightarrow i.e. for $f^{(2)}$ eqn.
 [assumption (Boltzmann)]

$$f^{(2)}(1, 2, t) \Big|_{t=t_0} = f^{(1)}(1, t) \Big|_{t=t_0} / f^{(1)}(2, t) \Big|_{t=t_0} \rightarrow \text{initially uncorrelated}$$

\Rightarrow So:

$f^{(2)}$ remains uncorrelated, if start so!
 (no growth $f^{(2)}$ - no intrinsic correlation develops)

$\left\{ \begin{array}{l} \text{collisions / collisional dissipation} \rightarrow \text{Z} \\ \text{inability to retain info. in 1 pt. function} \\ \text{thru strong 2-body event} \end{array} \right. \underline{\underline{2/}}$

2) Boltzmann Eqn. \Rightarrow

$$\frac{\partial f}{\partial t} + \underline{v} \cdot \frac{\partial f}{\partial \underline{x}} = N \int dT_2 \frac{\partial V_{12}}{\partial \underline{n}} \cdot \frac{\partial f^{(2)}}{\partial \underline{p}_1} \quad (1 \text{ pt. eqn.})$$

$$= N \int dT_2 \frac{\partial V_{12}}{\partial \underline{n}} \cdot \frac{\partial}{\partial \underline{p}_1} [f^{(1)}(\underline{1}, t) f^{(1)}(\underline{2}, t)]$$

\mapsto Boltzmann collision operator
 $\equiv C(f)$

Note:

- not tied to assumption of "near equilibrium"!
- collisional dissipation of Boltzmann equation arises from purely conservative 2-body interactions! \rightarrow consequence of discreteness (i.e. N-pt distribution) \Rightarrow jibes with use detailed balance in H-thm.
- time scale formulation (Bogoliubov) equivalent to spatial scale ordering

i.e. Key: $d \ll \bar{r} \ll l_{\text{int}} \ll l_{\text{sys}}$

\Rightarrow But, for gravity, have NO small interaction range of l_{int} !

: Basic Time-Scales for Gravitational Interaction

{ BBGKY Validity

For general N-body system, can re-express hierarchy ordering as:

→ typical range of "strong collision" → entropy created/info. lost

$T_* \sim b/v \rightarrow$ time of collisional interaction

$T_0 \sim \ln N / v \rightarrow$ time between collisions

$\Theta_0 \sim L/v \rightarrow$ macro-relaxation time

i.e. group evolution by stages, w/ multiple time scale expansion

$t \leq T_* \rightarrow$ rapid, chaotic evolution \rightarrow tracks critical information

$T_* < t < \text{few } T_0 \rightarrow$ smoothing, kinetic evolution \rightarrow collisions eliminate i.e. info

$\text{few } T_0 < t < \Theta_0 \rightarrow$ hydrodynamic evolution \rightarrow all phase space info. lost

Estimating the scales:

D
 $b \sim v t \quad v^2 \sim \frac{GM}{b} \Rightarrow b \sim \frac{GM}{v^2}$

$T_* \sim GM/v^3 \rightarrow$ time of collision

→ time between collisions

$$\tau_0 = \frac{l_{\text{mfp}}}{v} ; \quad l_{\text{mfp}} = \frac{1}{n\sigma}$$

for star cluster: $n = \frac{N}{R^3}$

$R \rightarrow$ cluster radius

$N \rightarrow$ # stars

$$\sigma = \pi b^2$$

$$l_{\text{mfp}} = \frac{R^3}{\pi N b^2} = \frac{v^4}{\pi (Gm)^2 N} \quad \underline{\underline{so}}$$

$$\tau_0 = v^3 R^3 / G^2 m^2 N$$

$$\tau_* \ll \tau_0 \Leftrightarrow \frac{Gm}{v^3} \ll \frac{v^3 R^3}{G^2 m^2 N}$$

relevant frequently encountered quasi-stationary limit

$$\frac{G^3 m^3}{R^3} \ll \frac{v^6}{N} \Rightarrow \frac{Gm}{R} < \frac{v^2}{N^{1/3}}$$

note: virialization \Leftrightarrow approx. bulk energy balance $\left\{ \frac{GmN}{Rv^2} < N^{2/3} \right.$

$$\Leftrightarrow \frac{GmN}{R} \sim v^2$$

\rightarrow i.e. virialization not required for hierarchy

$$\Rightarrow \left. \begin{array}{l} \tau_* \approx \tau_G N^{-3/2} \\ \tau_0 \approx \tau_G N^{1/2} \end{array} \right\} \tau_G \equiv (R^3 / Gm)^{1/2}$$

1. a virialized state

nd:

③ $\Theta_0 = R/V$

For ② virialized system:

$\tilde{\tau}_* / \tilde{\tau}_0 \sim 1/N^2 \rightarrow$ infrequent collisions

but: $\tilde{\tau}_0 / \Theta_0 \sim N \Rightarrow$ truncation of BBKY hierarchy OK \rightarrow i.e. Vlasov eqn. valid.

\hookrightarrow macroscopic relaxation governed by collisionless kinetic theory

i.e. in practice no hydrodynamic regime even accessed!

Bottom line: Vlasov eqn. valid, but macro-dynamics kinetic. Cautionary Tale:

\rightarrow initial velocity distribution aka "Hubble Law" $v \sim rH$ with:

$H \sim (GmN/R^3)^{1/2} \sim \tau_G^{-1} N^{1/2}$ $\frac{v}{R} \sim \frac{v}{R} \left(\frac{GmN}{R}\right)^{1/2}$
 $\frac{v}{R} \sim v_v$

\Rightarrow

$\left. \begin{aligned} \tilde{\tau}_* &= \tau_G N^{-1/2} \\ \tilde{\tau}_0 &= \tau_G N^{-1/2} \\ \Theta_0 &= \tau_G N^{-1/2} \end{aligned} \right\} \rightarrow$ No separation!!
 \rightarrow no truncation of BBKY hierarchy



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bottom line:

- need satisfy $\tau_* < \tau_0 < \Theta_0$ for BBKY hierarchy game.

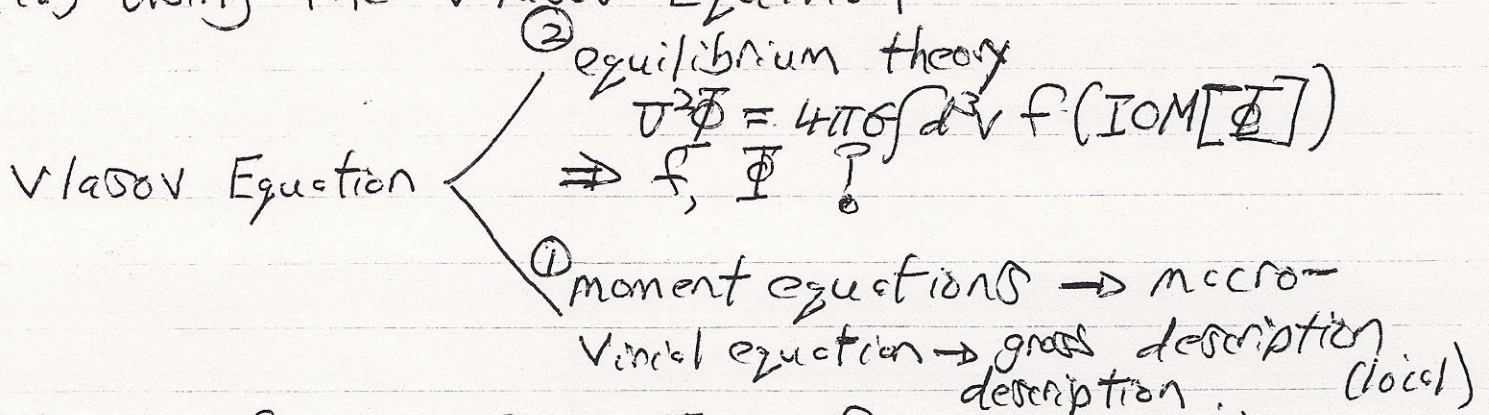
- for quasi-idealized clusters, have

$$\tau_* \ll \tau_0 \text{ but } \Theta_0 < \tau_0 \Rightarrow \left. \begin{array}{l} \text{collisionless} \\ \text{dynamics} \end{array} \right\} !$$

well-described by Vlasov equation, if initial correlations weak

Vlasov description not always valid.

2.2) Using the Vlasov Equation



Now, $\frac{\partial f}{\partial t} + \underline{v} \cdot \frac{\partial f}{\partial \underline{x}} - \frac{\partial \Phi}{\partial \underline{x}} \cdot \frac{\partial f}{\partial \underline{v}} = 0$ (global)

$$L = \frac{1}{2} \cdot (r^2 + r^2 \phi^2 + z^2) - \Phi(r, z, \theta)$$

\downarrow
general

Jean's Thm: Solution of Vlasov equation is function of Integrals of Motion (IOMs)

$I = I(x(A), v(A)) \equiv$ IOM for (all) trajectories
 $x(A), v(A)$. IOM is function of trajectories

then, definition of IOM \Rightarrow

$$\left. \frac{dI}{dt} \right|_{\text{trajectory}} = 0 \quad \Leftrightarrow \quad \frac{\partial I}{\partial t} + \frac{dx}{dt} \cdot \frac{\partial I}{\partial x} + \frac{dv}{dt} \cdot \frac{\partial I}{\partial v} = 0$$

\hookrightarrow +, Vlasov equation $\Rightarrow \frac{df}{dt} = 0$

so clearly $f = f(I)$ solves Vlasov equation \checkmark .

Key Point:

\Rightarrow for equilibrium, need solve

$$\nabla^2 \Phi = 4\pi G \int d^3V f,$$

As $f = f(\text{IOM}) = f(\text{IOM}(\Phi))$, understanding IOM constrains parametrization of f and nature of equilibrium.

$$\dot{v}_r \frac{d\hat{r}}{dt} = \ddot{r} = -\frac{\partial \Phi}{\partial r} + r\dot{\phi}^2 = -\frac{\partial \Phi}{\partial r} + \frac{v_\phi^2}{r}$$

$$\frac{d\dot{\phi}}{dt} = \frac{d}{dt} (r^2 \dot{\phi}) = -\frac{\partial \Phi}{\partial \phi}$$

$$= \ddot{\phi} + 2\dot{r}\dot{\phi} = -\frac{\partial \Phi}{\partial \phi}$$

$$\dot{v}_\phi = -v_r v_\phi - \frac{1}{r} \frac{\partial \Phi}{\partial \phi}$$

$$\dot{v}_z = -\frac{\partial \Phi}{\partial z}$$

$$\frac{\partial f}{\partial t} + v_r \frac{\partial f}{\partial r} + \frac{v_\phi}{r} \frac{\partial f}{\partial \phi} + v_z \frac{\partial f}{\partial z} - \left(+\frac{\partial \Phi}{\partial r} - \frac{v_\phi^2}{r} \right) \frac{\partial f}{\partial v_r}$$

$$- \left(\frac{v_r v_\phi}{r} + \frac{1}{r} \frac{\partial \Phi}{\partial \phi} \right) \frac{\partial f}{\partial v_\phi} - \frac{\partial \Phi}{\partial z} \frac{\partial f}{\partial v_z} = 0$$

Vlasov equation in cylindrical system

spherical coordinates (spherical systems): $\begin{cases} \bar{v}_r = 0 \\ \bar{v}_\theta = 0 \end{cases}$

$$\Rightarrow \frac{\partial}{\partial t} n \bar{v}^2 + \frac{n}{r} [2 \bar{v}^2 - (\bar{v}_\theta^2 + \bar{v}_\phi^2)] = -n \frac{\partial \bar{\Phi}}{\partial r}$$

B Virial Equation

Observe \rightarrow local balance relation

\rightarrow in moment equations, converted 6-dim. space evolution eqn. for \bar{F} to 4 pde's in 3-dim space for $n, \bar{v}_r, \bar{v}_\phi, \bar{v}_z$ (i.e. integrate out velocity)

\rightarrow now, construct 'virial equation' by

$$\int d^3x \bar{x} * \{ \text{momentum balance} \} \Rightarrow \text{global balance}$$

relation (i.e. integrate out position).

es. $\frac{\partial}{\partial t} (n \bar{v}_j) + \frac{\partial}{\partial x_i} (n \bar{v}_i \bar{v}_j) + n \frac{\partial \bar{\Phi}}{\partial x_j} = 0$

$$\Rightarrow \int d^3x x_k \frac{\partial}{\partial t} (n \bar{v}_j) = - \int d^3x x_k \frac{\partial}{\partial x_i} (n \bar{v}_i \bar{v}_j) - \int d^3x n x_k \frac{\partial \bar{\Phi}}{\partial x_j}$$

low:

$$\textcircled{3} \quad - \int \rho x_k \frac{\partial \Phi}{\partial x_j} d^3x = \underline{\underline{W}} = W_{jk}$$

↓
potential energy tensor

$$\textcircled{2} \quad K_{jk} = \frac{1}{2} \int d^3x \rho \overline{v_j v_k}$$

↓
kinetic energy tensor

$\left. \begin{matrix} T_{jk} \\ \Pi_{jk} \\ W_{jk} \end{matrix} \right\}$ symmetric

write: $\underline{v} = \underline{\bar{v}} + \underline{\tilde{v}} \Rightarrow$

$$K_{jk} = T_{jk} + \frac{1}{2} \Pi_{jk}$$

$$T_{jk} = \frac{1}{2} \int d^3x \rho \bar{v}_j \bar{v}_k \rightarrow \text{mean / "directed" kinetic energy}$$

$$\Pi_{jk} = \int d^3x \rho \overline{v_{jk}^2} \rightarrow \text{fluctn. / pressure energy}$$

so

$$\frac{1}{2} \frac{d}{dt} \int \rho (x_k \bar{v}_j + x_j \bar{v}_k) = 2T_{jk} + \Pi_{jk} + W_{jk}$$

↓
symmetry

now, can further write:

$$\textcircled{1} \quad I_{jk} \equiv \int \rho x_j x_k d^3x$$

↓
moment of inertia tensor

$$\Rightarrow \frac{1}{2} \frac{d^2 I_{jk}}{dt^2} = \frac{1}{2} \int d^3x x_j x_k \frac{d^2 \rho}{dt^2}$$

so

$$\frac{1}{2} \frac{d^2 I_{jk}}{dt^2} = 2 T_{jk} + \Pi_{jk} + W_{jk}$$

Tensor
Virial
Theorem

- relates gross kinematic and morphological structures of galaxies (shape $\rightarrow I_{jk}$)
- stationary system \Rightarrow

$$0 = 2 T_{jk} + \Pi_{jk} + W_{jk}$$

- trace relations:

$$\text{tr } \underline{T} + \frac{1}{2} \text{tr } \underline{\Pi} = K$$

↓
total kinetic energy

(obvious from defn.)

and $\text{tr } \underline{W} = W$ (defn)

↓
total potential energy

⇒

$$\text{tr} [2T_{jk} + \Pi_{jk} + W_{jk} = 0] \Rightarrow$$

$$2K + W = 0$$

scalar virial theorem
(for $\dot{I} = 0$)

∴ $K = \frac{1}{2} M \langle v^2 \rangle$

⇒

$$\langle v^2 \rangle = \frac{|W|}{M} = \frac{GM}{R_g}$$

↳ gravitational radius

$$R_g \equiv \frac{GM^2}{|W|}$$

⇒

Now, observe that total energy given by:

$$E = K + W = -\frac{W}{2} + W = \frac{W}{2}$$

$$= -K!$$

Negative specific heat!

$E \uparrow \rightarrow$

$K \downarrow$

∴ $T \propto \frac{KE}{R} \rightarrow$

This result implies if:

if → system forms by collecting from ∞ , at rest (i.e. where $K=W=E=0$)

and

→ settles into equilibrium

∴ - 1/2 of released gravitational energy invested in kinetic form

- other 1/2 disposed of

so - $E_{\text{binding}} = K$

c. Moment Equations / Jeans Equations \rightarrow $\left\{ \begin{array}{l} \text{Macro balance} \\ \text{relations} \\ \text{(local)} \end{array} \right.$

$n = \int d^3v f$ where:

$\bar{v} = \frac{1}{n} \int d^3v v f$ $\frac{\partial f}{\partial t} + \underline{v} \cdot \nabla f - \frac{d\underline{p}}{dx} \cdot \frac{\partial f}{\partial v} = 0$

\Rightarrow $\left\{ \frac{\partial n}{\partial t} + \frac{\partial}{\partial x} (n \bar{v}) = 0 \right.$ (continuity) \rightarrow zeroth moment)

and $\left\{ \frac{\partial}{\partial t} (n \bar{v}_j) + \frac{\partial}{\partial x_i} (n \bar{v}_i v_j) + n \frac{d\underline{p}}{dx_j} = 0 \right.$ (momentum balance \rightarrow first moment)

where: $\overline{v_i v_j} = \frac{1}{n} \int v_i v_j f d^3v$

$\left\{ \bar{v}_j^* \right.$ Subtract (continuity) from (momentum balance) \Rightarrow

$\left\{ n \frac{\partial \bar{v}_j}{\partial t} - \bar{v}_j \frac{\partial}{\partial x_i} (n \bar{v}_i) + \frac{\partial}{\partial x_i} (n \overline{v_i v_j}) = -n \frac{d\underline{p}}{dx_j} \right.$

Now, define:

$\sigma_{ij}^2 = \overline{(v_i - \bar{v}_i)(v_j - \bar{v}_j)} = \overline{v_i v_j} - \bar{v}_i \bar{v}_j$

$n \sigma_{ij}^2 \rightarrow$ stress tensor for isotropic pressure

Euler eqn.

then:

$$n \frac{\partial \bar{v}_j}{\partial t} + n \bar{v}_i \frac{\partial \bar{v}_j}{\partial x_i} = -n \frac{\partial \bar{\phi}}{\partial x_j} - \frac{\partial (n \bar{v}_j^2)}{\partial x_i}$$

anisotropic pressure force

in cylindrical coords (disk systems):

from V.E. in cylinder coords.

$$\frac{\partial n}{\partial t} + \frac{1}{r} \frac{\partial (n r \bar{v}_r)}{\partial r} + \frac{\partial (n \bar{v}_z)}{\partial z} = 0$$

$$\frac{\partial (n \bar{v}_r)}{\partial t} + \frac{\partial (n \bar{v}_r^2)}{\partial r} + \frac{\partial (n \bar{v}_r \bar{v}_z)}{\partial z} + n \left(\frac{\bar{v}_r^2 - \bar{v}_\phi^2}{r} + \frac{\partial \bar{\phi}}{\partial r} \right) = 0$$

$$\frac{\partial (n \bar{v}_\phi)}{\partial t} + \frac{\partial (n \bar{v}_r \bar{v}_\phi)}{\partial r} + \frac{\partial (n \bar{v}_\phi \bar{v}_z)}{\partial z} + \frac{2n}{r} \bar{v}_\phi \bar{v}_r = 0$$

$$\frac{\partial (n \bar{v}_z)}{\partial t} + \frac{\partial (n \bar{v}_r \bar{v}_z)}{\partial r} + \frac{\partial (n \bar{v}_z^2)}{\partial z} + n \frac{\bar{v}_r \bar{v}_z}{r} + n \frac{\partial \bar{\phi}}{\partial z} = 0$$

Applications of Moment/Virial Equations:

a) Mass density in solar neighborhood

- Goal: Compute mass density ρ and column density Σ of galaxy in vicinity of Sun.

Now, \bar{V}_z equation \Rightarrow

stationary

$$\frac{\partial}{\partial t} (n \bar{V}_z) + \frac{\partial}{\partial r} (n \overline{r V_z}) + \frac{\partial}{\partial z} (n \overline{V_z^2}) + n \overline{V_r V_z} + n \frac{\partial \Phi}{\partial z} = 0$$

thin thin

Now, thin galaxy \Rightarrow

$$\frac{\partial \Phi}{\partial z} = -\frac{1}{n} \frac{\partial}{\partial z} (n \overline{V_z^2}) \quad \text{and} \quad \nabla^2 \Phi = 4\pi G \rho$$

$$\Rightarrow \frac{\partial^2 \Phi}{\partial z^2} = 4\pi G \rho$$

|||

$$-\frac{\partial^2 \Phi}{\partial z^2} = \frac{\partial}{\partial z} \left(\frac{1}{n} \frac{\partial}{\partial z} (n \overline{V_z^2}) \right) = -4\pi G \rho$$

and if:

\rightarrow popln \rightarrow density

- measure $\frac{n(z)}{V_z^2}$ } for population $\Rightarrow \rho$!
 - " " }
 (any) \rightarrow can avg. over pops.

$$\Rightarrow \text{Oort limit: } \rho = \rho(r_{\text{sun}}, 0) \approx 0.15 M_{\odot} / \text{pc}^3$$

↓
solar mass

observe: $\rightarrow \rho$ tricky, as requires 3 derivatives (1 for star-count)

$$\rightarrow \text{better, } \nabla = \int_{-z}^z \rho(z) dz$$

$$\text{Oort} \rightarrow \nabla (700 \text{ pc}) \approx 90 M_{\odot} \text{ pc}^{-2}$$

\rightarrow numerous extensions, improvements (Bahcall)
see B. and T.

(b) Internal Motion (∇^2) of Elliptical Galaxies

Goal: Use tensor virial theorem to relate stress tensor (∇^2) element to mean rotation velocities

Consider: - axis-symmetric system
- rotating about \hat{z}
- 'seen' edge-on

$$\stackrel{\text{III}}{=} \begin{pmatrix} T & \Pi & W \\ \text{=} & \text{=} & \text{=} \\ \text{=} & \text{=} & \text{=} \end{pmatrix}_{xx \quad yy} \text{ identical } \Leftrightarrow \text{ off diagonals vanish}$$

(symmetry)

\Rightarrow

$$2T_{xx} + \overline{\pi}_{xx} + W_{xx} = 0, \quad yy \text{ identical}$$

$$2T_{zz} + \overline{\pi}_{zz} + W_{zz} = 0$$

$$\Rightarrow \frac{2T_{xx} + \overline{\pi}_{xx}}{2T_{zz} + \overline{\pi}_{zz}} = \frac{W_{xx}}{W_{zz}}$$

Now,

- if only mean motion (i.e. ordered) is rotation

$$\Rightarrow T_{zz} = 0, \quad 2T_{xx} = \frac{1}{2} \int \rho \overline{v^2} d^3x = M \overline{v_0^2} / 2$$

$$- \overline{\pi}_{xx} = M \overline{v_0^2}$$

$$\overline{\pi}_{zz} = (1-\delta) M \overline{v_0^2}$$

↓
anisotropy parameter.

$$\frac{M \overline{v_0^2} / 2 + M \overline{v_0^2}}{(1-\delta) M \overline{v_0^2}} = \frac{W_{xx}}{W_{zz}}$$

$$\Rightarrow \frac{\overline{v_0^2}}{\overline{v_0^2}} = 2(1-\delta) \frac{W_{xx}}{W_{zz}} = 2$$

ratio of $\overline{v_0^2}$ (known) to $\overline{v_0^2}$ (sought) ↓.

low, need W_{xx}/W_{zz} . Eqn. 2-134 of B. and T.,
for ellipsoidal distribution \Rightarrow

$$W_{JK} = -\pi^2 G \frac{a_2 a_3}{a_1^2} \left(\frac{a_j}{a_1}\right)^2 A_j \int_0^\infty (\psi(\infty) - \psi(m))^3 dm$$

\downarrow axial ratio (ellipsoid)
 \downarrow tabulated ($e, a_2, \text{etc.}$)
 \downarrow mass distribution \Rightarrow indep. shape

but then,

\rightarrow surface ellipticity

$$\frac{W_{xx}}{W_{zz}} = F(e), \text{ only}$$

|||

$$\frac{V_0^3}{V_0^2} = 2(1-d^2) F(e) - 2$$

\downarrow
fctn. shape, only

- see B. and T. 4.5 for curves
- can correct for oblique views

Equilibrium Theory \leftrightarrow Solving Poisson's Equation

\rightarrow Concerned with solution of:

$$\nabla^2 \Phi = 4\pi G \int d^3v f(\text{IOM}[\Phi])$$

\rightarrow Specifying f ? : \hookrightarrow BEK solution
 $\frac{v \cdot \partial f}{\partial x} + \frac{v \cdot \partial f}{\partial v} = 0 \quad f = f(\text{IOM})$

- IOMs: E, L, L_z , third
- symmetry (spatial, Γ): sphere, disk, triaxial
- functional form classes

(test: \rightarrow statistical mechanics (Lynden-Bell))
 - stability

\rightarrow examples $\left\{ \begin{array}{l} \text{sphere: Polytropes; Isotherms} \\ \text{disk: Mestel} \\ \text{triaxial} \end{array} \right.$

① Spherical systems

$$\frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{d\Phi}{dr} \right) = 4\pi G \int d^3v f\left(\frac{1}{2}v^2 + \Phi, |\Omega \times v|\right)$$

Basic equilibrium relation - spherical system

For $f = f(E)$, only

$$E = \Psi - \frac{v^2}{2}$$

$$\begin{aligned} E &= -E + \Phi_0 & \left\{ \begin{array}{l} \text{relative} \\ \text{energy} \end{array} \right. \\ \Psi &= -\Phi + \Phi_0 & \left\{ \begin{array}{l} \text{relative} \\ \text{potential} \end{array} \right. \end{aligned}$$

\downarrow ref. potential

i.e. non-rotating sphere (easy)

spherical model

$$\frac{1}{r^2} \frac{d}{dr} \left(r^2 \frac{d\Phi}{dr} \right) = -16\pi^2 \epsilon \int_0^{\sqrt{2\Phi}} f\left(\Phi - \frac{v^2}{2}\right) v^2 dv$$

$$= -16\pi^2 \epsilon \int_0^{\Phi} f(\epsilon) \sqrt{2(\Phi - \epsilon)} d\epsilon$$

ie. $f(\epsilon) = 0$ for $\epsilon < 0$

view as:

- nonlinear diffntl. eqn. for Φ , given f
 - linear integral equation for $f(\epsilon)$, given Φ
- $\left. \begin{array}{l} \Psi, \rho \text{ fixed} \\ \leftarrow \\ f \text{ fixed} \\ \Psi \end{array} \right\}$

Models:

i) polytrope

$$f(\epsilon) = \begin{cases} F \epsilon^{\eta-3/2} & , \epsilon > 0 \\ 0 & , \epsilon < 0 \end{cases}$$

crank \Rightarrow

$$\frac{1}{r^2} \frac{d}{dr} \left(r^2 \frac{d\Phi}{dr} \right) + 4\pi \epsilon c_n \Phi^\eta = 0$$

$\left. \begin{array}{l} \text{Lane-} \\ \text{Emden} \end{array} \right\}$

$$c_n = (2\pi)^{3/2} (\eta - 3/2)! F / n!$$

$n > 1/2$

$n \equiv$ index of $\rho \sim \Phi^\eta$ proportionality

$\therefore s \equiv r/b, \quad \Psi = P/\Psi_0$

$\Psi_0 = P(0)$

$b = (4\pi G \rho_0^{n-1} c_n)^{-1/2}$

$\Rightarrow \left\{ \begin{aligned} \frac{1}{s^2} \frac{d}{ds} \left(s^2 \frac{d\Psi}{ds} \right) &= \begin{cases} -\Psi^n, & \Psi > 0 \\ 0, & \Psi < 0 \end{cases} \end{aligned} \right. \quad \left\{ \begin{array}{l} \text{Lane-} \\ \text{Emden} \\ \text{Equation} \end{array} \right.$

B.C. : $\Psi = 1$ at $s=0$
 $d\Psi/ds = 0$ " " (i.e. no gravitational force)

Now, polytropic gases have equation of state:

$P = K \rho^\gamma$

$\gamma = 5/3$ for 3D gas

in hydroequilibrium
pressure gravity

$\frac{dP}{dr} = -\rho \frac{d\Phi}{dr}$

$\Rightarrow K \gamma \rho^{\gamma-2} \frac{d\rho}{dr} = \frac{dP}{dr}$

$\therefore \rho^{\gamma-1} = \frac{\gamma-1}{K\gamma} \Psi \quad \leftrightarrow \quad \rho = c_n \Psi^{1/\gamma}$
Schubler

~~42~~ ~~21~~

\Rightarrow density distribution of stellar polytrope of index n same as polytropic gas of $\gamma = 1 + 1/n$!

(ii) What of $n \rightarrow \infty$ polytrope? \rightarrow Isothermal sphere
 $\int \rightarrow$ mass internal to r

Hydrostatic equilibrium $\Rightarrow \frac{dP}{dr} = -\rho \frac{GM(r)}{r^2}$

$\Rightarrow \frac{k_B T}{m} \frac{d\rho}{dr} = -\rho \frac{GM(r)}{r^2} \quad ; \quad \frac{dM}{dr} = 4\pi r^2 \rho$

$\Rightarrow \times (r^2 m / \rho k_B T)$ and $\frac{d}{dr}$

$\Rightarrow \left\{ \frac{d}{dr} \left(r^2 \frac{d \ln \rho}{dr} \right) = -\frac{GM}{k_B T} 4\pi r^2 \right\}$

Now, hypothesize:

\rightarrow Boltzmann soln. / dist. why?

$f(\epsilon) = \frac{\rho_1}{(2\pi v^2)^{3/2}} \exp \left[\frac{\Psi - v^2/2}{v^2} \right]$ { dist. fun }

$\Rightarrow \rho = \rho_1 e^{\Psi/v^2}$
 \downarrow
 Maxwellian, with $v_T^2 \rightarrow v^2$

now, Poisson's equation \Rightarrow

$$\frac{1}{r^2} \frac{d}{dr} \left(r^2 \frac{d\bar{\Phi}}{dr} \right) = -4\pi G \rho$$

or, using $\rho = \rho_0 e^{\bar{\Phi}/\sigma^2} \Rightarrow$

$$\frac{d}{dr} \left(r^2 \frac{d}{dr} \ln \rho \right) = -\frac{4\pi G}{\sigma^2} r^2 \rho \quad (*)$$

\uparrow compare previous
 \downarrow

$$\frac{d}{dr} \left(r^2 \frac{d}{dr} \ln \rho \right) = -\frac{GM}{k_B T} 4\pi r^2 \rho$$

so if: $\left\{ \begin{array}{l} \sigma^2 = \frac{k_B T}{m} \end{array} \right\}$ isothermal gas and spherical, non-rotating Maxwellian system identical!

Obviously, $\overline{v^2} = 3\sigma^2$

For solution $\rho(r)$ to $*$,

$$\rho \sim C r^{-\alpha} \Rightarrow -\alpha = -\frac{4\pi G}{\sigma^2} C r^{2-\alpha}$$

so $\alpha = 2$
 $C = \sigma^2 / 2\pi G$

▷ $\rho(r) = \sigma^2 / 2\pi G r^2$ singular isothermal sphere.

- solution singular, mass infinite
- regularize by core models { "core fitting", "Kings method" }
- etc

Aside: → have been using assumed form of distribution function to obtain $\rho(r)$
→ could equally ask, given $\rho(r)$, what is $f(\epsilon)$?

Now, $\rho(r) = 4\pi \int_0^{\Psi} f(\epsilon) [2(\Psi - \epsilon)]^{1/2} d\epsilon$

so $\rho = \rho(\Psi)$

$$\frac{\rho(\Psi)}{(8\pi)^{1/2}} = 2 \int_0^{\Psi} f(\epsilon) (\Psi - \epsilon)^{1/2} d\epsilon$$

$$\Rightarrow \frac{1}{\sqrt{8\pi}} \frac{d\rho}{d\Psi} = \int_0^{\Psi} \frac{f(\epsilon) d\epsilon}{(\Psi - \epsilon)^{1/2}} \rightarrow \text{Abel integral equation}$$

inverting, \Rightarrow (standard)

$$f(\epsilon) = \frac{1}{8\pi^2} \frac{d}{d\epsilon} \int_0^\epsilon \frac{d\rho}{d\Psi} \frac{d\Psi}{\sqrt{\epsilon - \Psi}}$$

Eddington's Formula

$$= \frac{1}{8\pi^2} \left[\int_0^\epsilon \frac{d^2\rho}{d\Psi^2} \frac{d\Psi}{(\epsilon - \Psi)^{1/2}} + \frac{1}{\sqrt{\epsilon}} \left(\frac{d\rho}{d\Psi} \right)_{\Psi=\epsilon} \right] \left\{ \begin{array}{l} \text{given} \\ \text{model} \rightarrow f \end{array} \right.$$

i.e. given ρ (spherically symmetric) \Rightarrow recover f .

but, reveals requirement: $\rho(r)$ can be density for spherical system with $f = f(E)$, only iff:

$$\int_0^\epsilon \frac{d\rho}{d\Psi} \frac{d\Psi}{(\epsilon - \Psi)^{1/2}}$$

is increasing function of $E / 0$.

if not \Rightarrow anisotropy approximation invalid.

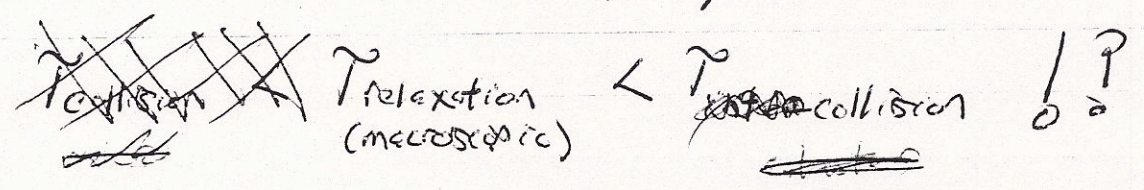
See also: } Mestel Disk
 McLaughlin Disk } Band T.
 etc.

i.e. $\left\{ \begin{array}{l} \infty \text{ Zoology of disk / spheroidal} \\ \text{equilibrium models} \end{array} \right.$

iii) Violent Relaxation (D. Lynden-Bell; MNRAS 136 101 (1967))

→ Preliminaries { - collisionless relaxation
 i.e. ~~stable states~~ ~~elliptical galaxies~~ → $\nabla^2 \phi$
 - what is choice among many equilibria?

→ Recall generic time scale ordering for virialized gravitating system



∴ cannot use concepts from standard stat-mech. equilibrium theory to describe galactic structure
 ∴ ∴ ∴ → Relaxation → eq

→ still, SUCH AN APPROACH IS ATTRACTIVE, IN STRUCTURE, etc.

∴ how approach?

⇒ natural to investigate:

- stationary states of Vlasov equation
- selection criterion
- compatibility of criterion with Vlasov equation dynamics.

1) in stationary states, recall $f = f(IOMs)$

c.e. in 1D, $\frac{\partial f}{\partial t} + v \frac{\partial f}{\partial x} - \frac{1}{m} \frac{\partial \phi}{\partial x} \frac{\partial f}{\partial v} = 0$

$f = f\left(\frac{mv^2}{2} + \phi(x)\right)$ is solution

$\frac{\partial^2 \phi}{\partial x^2} = 4\pi e \int dv f\left(\frac{mv^2}{2} + \phi(x)\right)$

BGK solution (general)
 [∞ of such BGK solutions

2) How specify? \rightarrow Ask what IS MOST Probable BGK Solution? (Lynden-Bell)

c.e.
 - need probability measure / likelihood function \Rightarrow entropy.

- but in Vlasov system, f conserved along particle orbits \leftrightarrow 'exclusion' effect!?

can expect:

i.) entropy suggested by L-B. resembles Fermi-Dirac, closely

ii.) coarse graining implicit in phase space partition

⇒ what information is lost in coarse graining? (i.e. #3)

→ Kelvin Thm. for Vlasov Plasma/Star System

↳ recall Kelvin Thm. for incompressible fluid: inviscid

$$\text{i.e. } \underline{\nabla} \cdot \underline{v} = 0, \quad \rho = \text{const.}$$

$$\rho \left(\frac{\partial \underline{v}}{\partial t} + \underline{v} \cdot \underline{\nabla} \underline{v} \right) - \rho \nabla \underline{v} = -\underline{\nabla} p$$

Consider circulation: $\Gamma = \oint \underline{v} \cdot d\underline{l}$, so:

$$\frac{d\Gamma}{dt} = \oint \frac{d\underline{v}}{dt} \cdot d\underline{l} + \oint \underline{v} \cdot \frac{d\underline{l}}{dt}$$

$$= \oint \left(-\frac{\underline{\nabla} p}{\rho} \cdot d\underline{l} \right) + \oint \underline{v} \cdot d\underline{v}$$

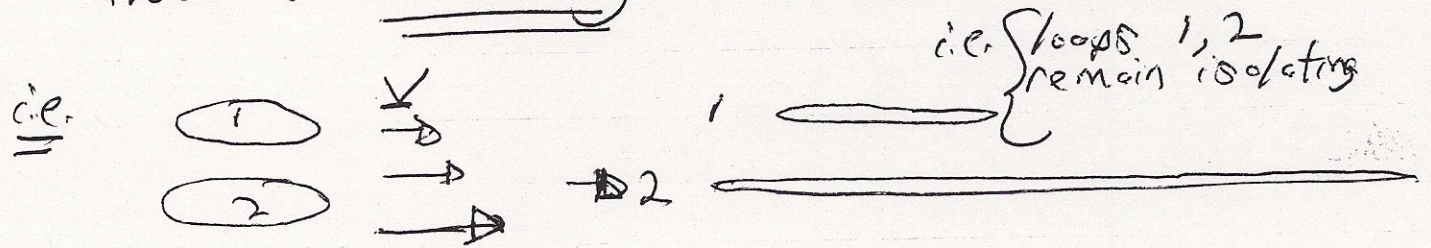
$$= -\frac{1}{\rho} \oint (\underline{\nabla} p \cdot d\underline{l}) + \oint d \left(\frac{v^2}{2} \right)$$

$$\therefore \frac{d\Gamma}{dt} = 0$$

i.e. $\oint \underline{v} \cdot d\underline{l}$ conserved, for all loops
 in inviscid fluid. \rightarrow $\left\{ \begin{array}{l} \Gamma \text{ is "isolating"} \\ \text{invariant for fluid} \\ \text{element} \end{array} \right.$

\Rightarrow no re-connection of loops without viscosity!!

\Rightarrow 'memory' of loops and preclusion of reconnection
 \Rightarrow natural to envision evolution of inviscid flow as "stretching of rubber sheets"



\Rightarrow Kelvin's Thm. \leftrightarrow stretching of "fluid shapes" intimately related.

2) for Vlasov Eqn:

- can consider position space projection (parametrized by s') of phase space path

$$- \Gamma = \oint \underline{v}(s) \cdot d\underline{s}$$

$$\frac{d\Gamma}{dt} = \oint \frac{d}{dt} \underline{v}(s) \cdot d\underline{s} + \oint \underline{v}(s) \cdot \frac{d\underline{s}}{dt}$$

$$\frac{d}{dt} = \frac{\partial}{\partial t} + \underline{v} \cdot \frac{\partial}{\partial \underline{x}}$$

but v/eosov equation \Rightarrow

$$\frac{\partial f}{\partial t} + \underline{v} \cdot \frac{\partial f}{\partial \underline{x}} - \frac{\nabla \phi}{m} \cdot \frac{\partial f}{\partial \underline{v}} = 0$$

$$\Rightarrow \frac{d\Gamma}{dt} = \oint \frac{\nabla \phi}{m} \cdot d\underline{s} + \oint d(\underline{v}(s))^2$$

= 0

\Rightarrow circulation conserved in v/eosov phase space fluid!

\Rightarrow evolution of phase space fluid intrinsically linked to stretching of isolating contours

and no re-connection of isolating contours without collisions!!

~~Salvo F. ...~~
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~~...~~

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thus,

- ∞ of isolating integrals define BGR solution

- phase space partitioning and coarse graining likely loses information re: isolating integrals.

→ The Problem:

- Galactic Structure → i.e. solving $\nabla^2 \phi =$

$4\pi G \int dV F(\text{IOM's}) \Leftrightarrow$ specify $\left\{ \begin{array}{l} \text{IOM's} \\ \text{form of } F \end{array} \right.$

- what's "new": $\left\{ \begin{array}{l} \text{better appreciation of } F \\ \text{conservation} \\ \text{awareness of Landau damping and} \\ \text{phase mixing} \rightarrow \text{development of fine} \\ \text{structure in } F \end{array} \right.$ scale

- Concept: regular light distribution, remarkably similar, observed in many elliptical galaxies

⇒ is there a 'natural equilibrium' being relaxed toward

↔ but what is it, $T_{\text{relax}} \ll T_{\text{inter-collision}}$

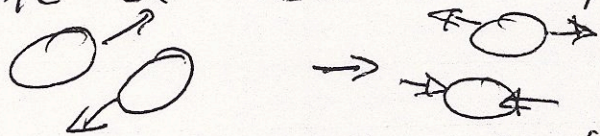
~~not~~ so non-thermal equilibrium → how/why
can ϕ "look like" equilibrium? ? ?

> violent collisionless relaxation!!

Basic Idea:

- during galaxy formation, tidal interaction
→ collective modes / vibrations excited

→ expect collective modes to Landau damp (collisionless mechanism) on time scale of few wave periods



→ expect fine scale structure formation in F

→ need calculate "most probable" of fine scale state

⇒ 2 Questions:

- ①: what is time scale?

- ②: how address 'most probable state'?

Time Scale \rightarrow Virial Theorem

During formation/interaction, gravitational potential evolves in time (i.e. model Landau Damping) \Rightarrow

$$\frac{dE}{dt} = - \frac{\partial \phi}{\partial t} \quad , \quad \begin{cases} E = m \left(\frac{v^2}{2} - \phi \right) \\ \text{for individual star} \end{cases}$$

$$\Rightarrow \tau_{\text{relax}} = \langle (\partial \phi / \partial t)^2 \rangle^{-1/2} / E^2$$

Now, Virial Theorem

$$\frac{1}{2} \ddot{I} = 2T + V$$

at equilibrium: $\ddot{I} = 0$ so $0 = 2T + V$

$$E = T + V$$

$$\Rightarrow \begin{cases} T = -E \\ V = 2E \end{cases}$$

$$\Rightarrow T \sim \frac{1}{2} E$$

$$\sim \frac{1}{4} m \phi \quad , \quad \text{as } V = \frac{1}{2} \sum_i V_i$$

\hookrightarrow potential energies
mutual

$$\frac{1}{2} m v^2 \sim \frac{1}{4} m \phi$$

$$\Rightarrow E \sim -3\phi/4$$

$$\tau_{\text{relax}} \sim \frac{3}{4} \left\langle \left(\frac{d}{dt} \ln \phi \right)^2 \right\rangle^{-1/2}$$

For estimate of time scale, use Virial Thm!

$$I = \lambda^2 MR^2 \quad \ddot{I} = 2T + V \quad V = -\frac{GM^2}{R}$$

$M \equiv$ galactic mass
 $R \equiv$ " " radius
 $\lambda^2 \equiv$ # (shape)

$$\Rightarrow \lambda^2 \ddot{R} = -\frac{2E}{M} - \frac{GM}{R} \quad (\text{using equilibrium results})$$

$$\therefore R_0 = \left[\frac{GM^2}{4E} \right]^{1/3} \rightarrow \text{equilibrium radius}$$

Virial

For small oscillations/perturbations:

$$-\lambda^2 (R_0 + \delta R)^2 = +\frac{2E}{M} + \frac{GM}{R_0(1 + \delta R/R_0)}$$

$$2\lambda^2 R_0 \delta R'' = +\frac{GM}{R_0^2} \delta R$$

$$\Rightarrow \gamma^2 = \frac{GM}{2\lambda^2 R_0^3}$$

low instability saturates by heating (\Rightarrow phase mixing) in few γ^{-1} . So, taking $\lambda^2 = 1/3$ (spherical) and $\bar{\rho} = M / \frac{4\pi R_0^3}{3} \Rightarrow$

$$\gamma^{-1} \approx \tau_{relax} \approx (2\pi G \bar{\rho})^{-1/2}$$

i.e. taking
 $\delta R \sim R_0$
 $\Delta\phi \sim \phi$
 $\tau_{relax} = 3/4 \tau$
 (MLT6)

i.e. \Rightarrow note relaxation is rapid!!!

\Rightarrow no mass segregation, i.e. as in pancakes

\Rightarrow global modes eventually damp, via Landau damping/heating etc. Issue: time sufficient to progress toward relaxed state!!?

② Predicting the Relaxed State

Recall:

① $df/dt \Rightarrow$ phase space density conserved along particle orbits



⊙ but fine scale structure develops in f

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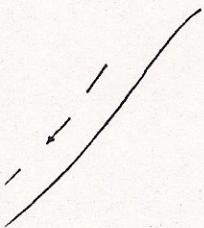
on in phase space. ψ , the d^3c by way of Poisson's

(12)

space conserves its phase-densities rather than $6N$). s wherever it moves to so of all those phase elements put it differently $M(f)$ rather than f is conserved

conserved quantities. It is which allows for this what is meant by an f discussed by Gibbs (5) lar system was given by simplified model which

of many non-interacting



s a single particle energy. Now plot phase space ϵ higher energy oscillations on function $f(\epsilon, \phi, t)$. In a circle for illustration.

equilibrium if it is changes, microscopes of

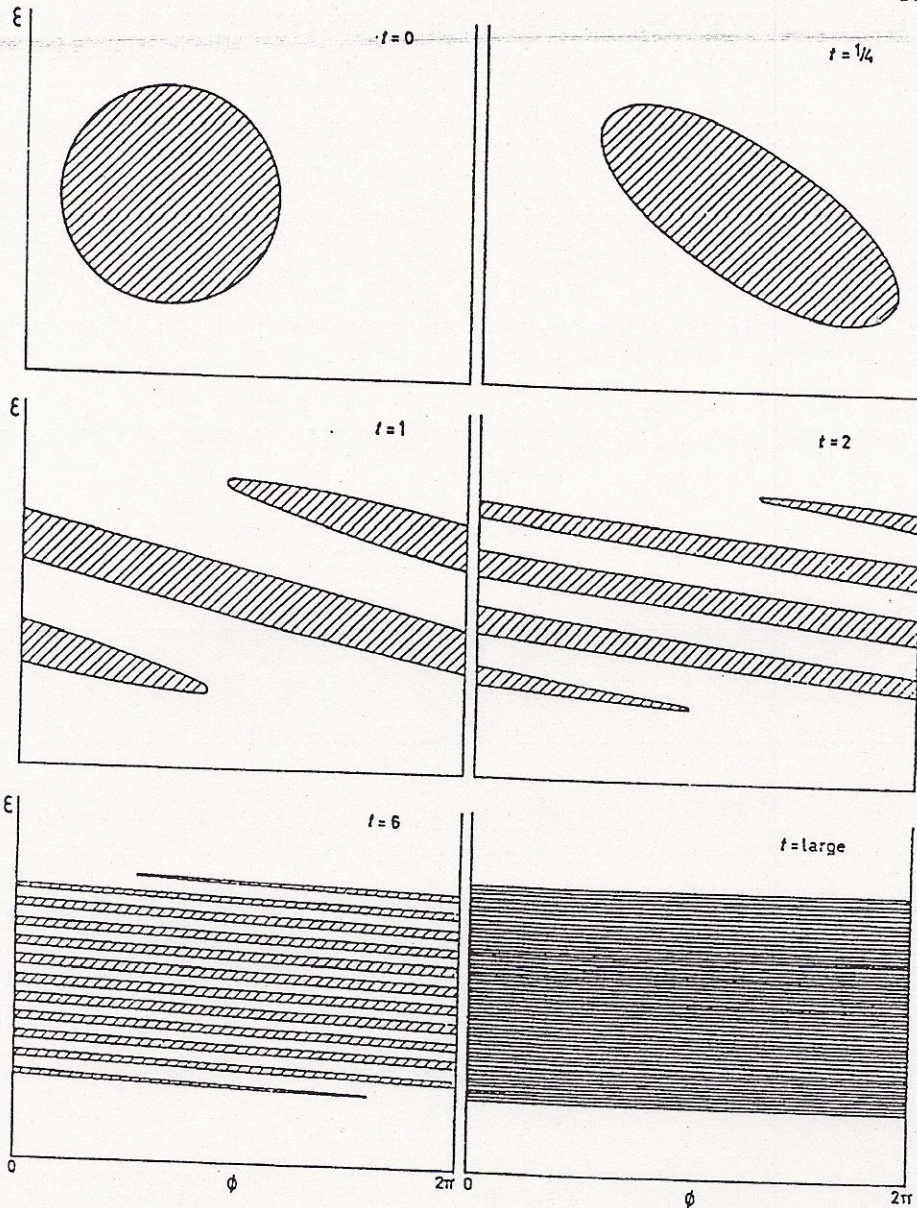
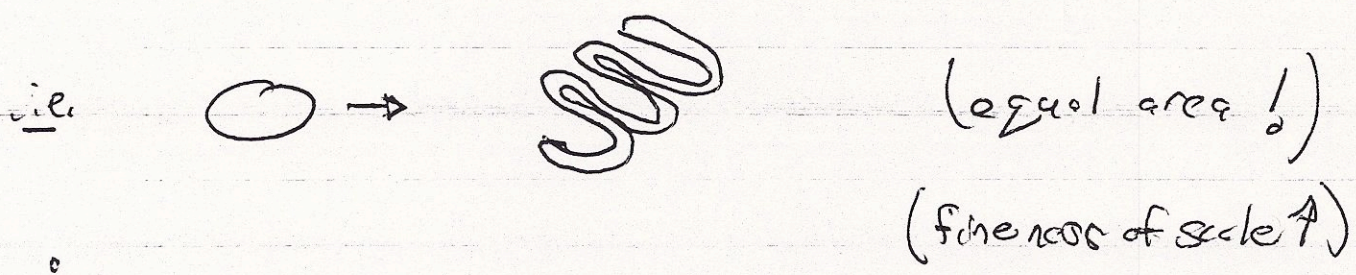


Fig. 2

- (ii) If we use only a finite resolution then the distribution function appears to converge to what one would get by averaging $f(\epsilon, \phi, 0)$ over ϕ to obtain $\bar{f}(\epsilon)$.
- (iii) In this process of looking with finite resolution we have averaged over regions of different phase densities. In this averaging process $M(f)$ is not conserved, so $M(\bar{f})$ is not the same function as $M(f)$. \bar{f} must, however, be the result of smoothing f thus there will be restrictions on $M(\bar{f})$. For instance the largest value \bar{f} attains can not be greater than the largest value f attained. Further it can be shown that the mathematical expression of (i) and (ii) is contained in the statement \bar{f} converges in the mean to f .



- to cope with fine scale structure must coarse grain (i.e. minimum resolvable scale) for practical calculation

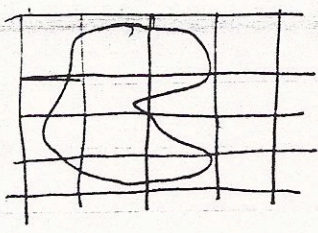
But, must recognize:

- Fine structure can develop on scales smaller than resolution scale
- coarse graining loses information concerning isolating integrals etc Kelvin \Rightarrow "cuts up the spaghetti"

Counting / Forming Partition

- assume all f same, i.e. $f = \begin{cases} 0, & \text{empty} \\ 1, & \text{filled} \end{cases}$ values of (occupied)
- recall $df/dt = 0$, so exclusion \Rightarrow can't pile phase elements on top of each other

- establish 2 cells
 $\left\{ \begin{array}{l} \text{micro} \\ \text{macro} \end{array} \right.$



micro \rightarrow volume w }
 $\left. \begin{array}{l} \text{mass of} \\ \text{phase fluid} \\ \circ \\ \rho w \end{array} \right\}$

 \downarrow
 $\phi \rightarrow$ pixel
 macro \rightarrow ν micro-cells
 \downarrow
 volume νw
 \downarrow
 resolution scale

micro \rightarrow a/a pixel
 \leftarrow scale of fine structure

macro \rightarrow old resolution

- to count \Rightarrow

$$S = \ln \# \text{microstates} = \ln w$$

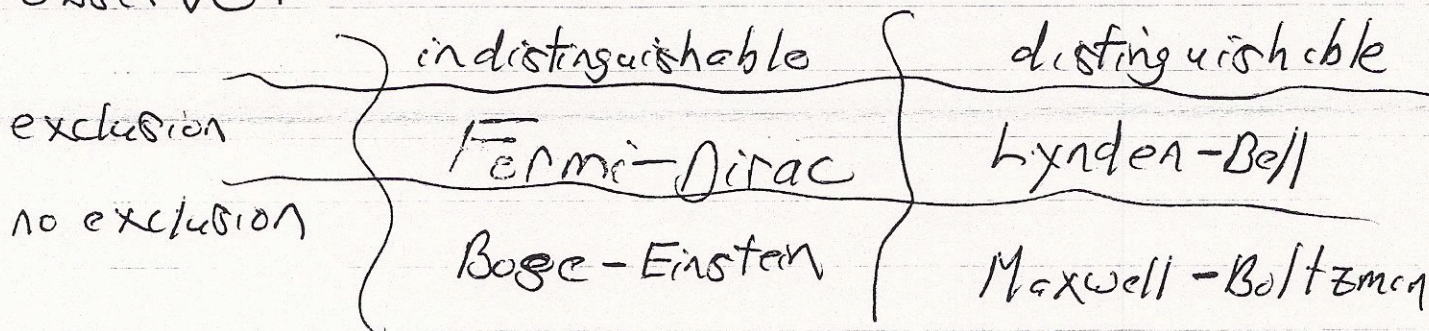
- 'know' n_i phase elements in i^{th} macro-cell (i.e. weight)
- distinguishable phase elements

\Rightarrow # ways to assign micro cells = $\frac{\nu!}{(\nu - n_i)!}$

ν for # microstates \rightarrow # ways splitting N elements into groups n_i

$$W = \prod_i \frac{\nu!}{(\nu - n_i)!} \frac{N!}{\prod_i n_i!}$$

observe:



i.e. $W_{MB} = \frac{N!}{\prod_i n_i!} \prod_i \gamma^{n_i}$

$$W_{FD} = \prod_i \frac{\gamma^{n_i}}{n_i! (r - n_i)!}$$

Obviously, Lynden-Bell statistics (close) to Fermi-Dirac!

- to describe relaxed state:

most probable state [maximize $S = \ln W$]

subject to conservation $\left\{ \begin{array}{l} \text{mass} \\ \text{energy} \\ \text{momentum} \end{array} \right.$ [constraints]

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→ To calculate $(\ln n_i = n \ln n)$

$$\ln W = N(\ln N - 1) - \sum_i \left\{ n_i (\ln n_i - 1) + (n - n_i) \left[\ln(n - n_i) - 1 \right] - r(\ln r - 1) \right\}$$

if $\bar{F}_i = \frac{n_i \eta}{V} \equiv$ average phase space density in i^{th} macro cell

$$\ln W = N(\ln N - 1) - \int \frac{d^3x d^3v}{r\omega} \left[\frac{r}{\eta} \left\{ \bar{F} \left[\ln \left(\frac{r\bar{F}}{\eta} \right) - 1 \right] + (\eta - \bar{F}) \left[\ln \left\{ \frac{r}{\eta} (\eta - \bar{F}) \right\} - 1 \right] \right\} - r(\ln r - 1) \right]$$

and constraints:

$$M = \int d^3v d^3x \bar{F} \quad \rightarrow \text{Lagrange multiplier } \alpha$$

$$E = \int d^3v d^3x \left\{ \bar{F} \frac{v^2}{2} - \frac{G}{2} \int \frac{d^3v' d^3x' \bar{F}'}{|x-x'|} \right\} \quad \rightarrow$$

Lagrange multiplier β

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$$\delta S = 0 = - \int \frac{d\bar{F}}{\eta \omega} \left\{ \ln \frac{\bar{F}}{\eta - \bar{F}} + \alpha + \beta \left(\frac{v^2}{2} - \phi \right) \right\} d^3V$$

$$\Rightarrow \frac{\eta - \bar{F}}{\eta - \bar{F}} = \exp(-\alpha - \beta \epsilon) \quad \epsilon = \frac{v^2}{2} - \phi$$

$$\Rightarrow \bar{F} = \eta \frac{\exp[-\beta(\epsilon - \mu)]}{1 + \exp[-\beta(\epsilon - \mu)]}$$

Very similar
F.D.

condensed

$$\mu = -\alpha/\beta$$

"chem potential"

$$\nabla^2 \phi = -4\pi G \int \bar{F} d^3V$$

so if $x^2 \equiv \beta v^2 \Rightarrow$

$$\nabla^2 \phi = -16\pi^2 \eta G \beta^{-3/2} \int_0^\infty x^2 dx \frac{\exp[-x^2/2]}{\exp[-\beta(\phi + \mu)] + \exp(-x^2/2)}$$

→ akin equation for self-gravitating
F-D gas!

→ reduces to Maxwellian in non-degenerate limit

→ appears to explain/suggest that dynamical system distribution function can resemble Maxwellian (i.e. recall $\exp[-v^2/\sigma^2]$)

Comments:

→ size of $\Pi \Rightarrow$ must limit relaxation to
 ↓ radius R_0 ($\sim v_{\text{virial}}$);

→ need "depopulation" factor to eliminate orbits (= particles/phase trajectories) which do not fall inside R_0 relaxation region

$$\text{i.e. } f = A \exp\left[-\beta\left(\epsilon + \frac{1}{2} \frac{h^2}{R_0^2}\right)\right]$$

↓
 depp factor \Rightarrow kills off disk component.

→ does suggest \odot Maxwellian assumption potentially viable (i.e. King Ansatz, $f \sim \exp(-v^2/\sigma^2)$)

(with $T \sim \text{Mass}$)

→ careful not to assume Lynden-Bell distribution is true equilibrium, as

Antonov's paradox: Virial Thm $\Rightarrow \begin{cases} \dot{O} = 2T + V \\ E = T + V \end{cases}$

$$\Rightarrow \begin{cases} E = -T \\ V = 2E \end{cases}$$

\Rightarrow grow hotter if energy lost, cooler if energy gained

\Rightarrow basic trend to dis-equilibrium.

Degeneracy ? - Is this Necessary ?

→ L-B akin to F-D.

→ if $\rho \ll \rho$ at star formation, then galaxies are non-degenerate

L-B → F-D

→ so:

- ① - need estimate phase space density for star formation
- ② - need estimate phase space density today

For ①

$$\text{star formation} \Rightarrow 4\pi\sigma \geq k^2 \underbrace{(\Delta v)^2}_{\delta \text{ dispersion}}$$

$$(\sigma v)^{3/2} l^3 \geq (\Delta v)^3$$

$$m_* \sigma^{3/2} \geq (\Delta v)^3 / l^{3/2}$$

- photo density \rightarrow Formation

$$f_{star} = f_{max} \equiv \eta \sim \frac{\rho_{star}}{(AU)^3}$$

$$\sim \frac{\rho_{star}}{M_* G^{3/2} \rho_{star}^{1/2}}$$

$$\eta \sim \frac{\rho_{star}^{1/2}}{M_* G^{3/2}}$$

using $(AU)^3$ above

Now, for today

$$- f_{now} = \bar{\rho} / AU^3$$

$$T = -E \quad (\text{Virial}) \quad \rightarrow \text{For Galaxy}$$

$$M (AU)^2 \sim +GM^2/R$$

$$(AU)^2 \sim GR^2 \bar{\rho}$$

$$(AU)^3 \sim \bar{\rho}^{1/2} G^{3/2} M_{Galaxy}$$

$$F|_{\text{Galaxy}} \sim \bar{\rho} / \Delta v^3 \sim \frac{\bar{\rho}^{-1/2}}{\sigma^3 M_{\text{Galaxy}}}$$

Now,

$$F|_{\text{Galaxy}} < M \Rightarrow \frac{\rho_{\text{star}}^{1/2}}{M_{\text{star}} G^{3/2}} > \frac{\bar{\rho}^{-1/2}}{\sigma^{3/2} M_{\text{Galaxy}}}$$

$$\frac{M_{\text{Galaxy}}}{M_{\text{star}}} \frac{\rho_{\text{star}}^{1/2}}{\bar{\rho}^{1/2}} > 1$$

$$\delta \gg 1 \quad \delta \gg 1$$

($\sim 10^{20}$)

$\therefore F_{\text{Galaxy}} < M$

(F goes to losses due to core grazing)

\Rightarrow Galaxy is non-degenerate

\Rightarrow L-B \rightarrow Maxwell-Boltzmann

$$\frac{\partial}{\partial} F \sim \eta \exp[-\beta E]$$

$$G = \frac{v^2}{2} - \Phi$$

" isothermal sphere" type model
emerged as visible final state due
violent relaxation in collisionless
system.

\Rightarrow possible explanation of \odot universal
trends in elliptical galaxy (relaxation)
suggestive of isothermal sphere
(but how \rightarrow collisionless).

but does it get there? - kinetics!
(see later)