

# Equilibria of collisionless systems

2<sup>rd</sup> part

# Outlines

## The Jeans theorems

- Symmetry and integrals of motion

## Connections between barotropic fluids and ergodic stellar systems

## Self-consistent spherical models with Ergodic DF

- DFs from mass distribution
  - The Eddington formula
  - Examples
- Models defined from DFs
  - Polytropes and Plummer models

# Quick summary of the last lecture

## Distribution function (DF)

Definition ①  $f(\vec{x}, \vec{v}, t)$  or  $f(\vec{w}, t)$  such that

$f(\vec{x}, \vec{v}, t) d^3\vec{x} d^3\vec{v}$  or  $f(\vec{w}, t) d^3\vec{w}$   
is the probability that at the time  $t$ ,  
a randomly chosen star "i" has its position  $\vec{x}_i$ ;  
an velocity  $\vec{v}_i$ , or phase space coordinates  $\vec{w}_i$   
in the ranges

$$\vec{x}_i \in [\vec{x}, \vec{x} + d\vec{x}]$$
$$\vec{v}_i \in [\vec{v}, \vec{v} + d\vec{v}]$$
$$\equiv \vec{w}_i \in [\vec{w}, \vec{w} + d\vec{w}]$$

obviously:  
(normalisation)

$$\int f(\vec{x}, \vec{v}, t) d^3\vec{x} d^3\vec{v} = 1$$
$$\equiv \int f(\vec{w}, t) d^3\vec{w} = 1$$

the particle  
is for sure  
somewhere in  
the phase space

$f(\vec{x}, \vec{v}, t)$  is the probability density of the phase space.

# The collisionless Boltzmann equation

- What is the evolution of  $f(\vec{w})$  over time?

As the mass, the probability is a conserved quantity.  $\rho = N f$

the number of stars is a conserved quantity.

in the phase space

Continuity equation (similar than for hydrodynamics)



the time variation of the mass in  $V$

$$\frac{dM}{dt} = \sum_{\text{faces}} \rho \vec{v} \cdot d\vec{S}$$

mass flux

Mass conservation

$$\frac{\partial \rho}{\partial t} + \vec{\nabla}_x \cdot (\rho \vec{v}) = 0$$

Probability conservation

$$\frac{\partial f}{\partial t} + \vec{\nabla}_w \cdot (f \vec{w}) = 0$$

mass flux through the surface  
of the volume

probability flux through the surface  
of the volume

# The Collisionless Boltzmann equation in various coordinates

## Generalized coordinates

$$\vec{p} = \frac{\partial L(\vec{q}, \dot{\vec{q}})}{\partial \dot{\vec{q}}}$$

$$\frac{\partial f}{\partial t} + \dot{\vec{q}} \cdot \frac{\partial f}{\partial \vec{q}} + \dot{\vec{p}} \cdot \frac{\partial f}{\partial \vec{p}} \equiv \frac{\partial f}{\partial t} + \frac{\partial f}{\partial \vec{q}} \cdot \frac{\partial H}{\partial \vec{p}} - \frac{\partial f}{\partial \vec{p}} \cdot \frac{\partial H}{\partial \vec{q}} = 0$$

## Cartesian coordinates

$$\begin{cases} p_x = \dot{x} = v_x \\ p_y = \dot{y} = v_y \\ p_z = \dot{z} = v_z \end{cases} \quad H = \frac{1}{2} (v_x^2 + v_y^2 + v_z^2) + \Phi(x, y, z)$$

$$\frac{\partial f}{\partial t} + \vec{v} \cdot \frac{\partial f}{\partial \vec{x}} - \frac{\partial \Phi}{\partial \vec{x}} \cdot \frac{\partial f}{\partial \vec{v}} = 0$$

## Spherical coordinates

$$\begin{cases} p_r = \dot{r} = v_r \\ p_\theta = r^2 \dot{\theta} = r v_\theta \\ p_\phi = r^2 \sin^2(\theta) \dot{\phi} = r \sin(\theta) v_\phi \end{cases}$$

$$H = \frac{1}{2} \left( p_r^2 + \frac{p_\theta^2}{r^2} + \frac{p_\phi^2}{r^2 \sin^2(\theta)} \right) + \Phi(R, \theta, \phi)$$

$$\frac{\partial f}{\partial t} + p_r \frac{\partial f}{\partial r} + \frac{p_\theta}{r^2} \frac{\partial f}{\partial \theta} + \frac{p_\phi}{r^2 \sin^2(\theta)} \frac{\partial f}{\partial \phi} - \left( \frac{\partial \Phi}{\partial r} - \frac{p_\theta^2}{r^3} - \frac{p_\phi^2}{r^3 \sin^2(\theta)} \right) \frac{\partial f}{\partial p_r} - \left( \frac{\partial \Phi}{\partial \theta} - \frac{p_\phi^2 \cos(\theta)}{r^2 \sin^3(\theta)} \right) \frac{\partial f}{\partial p_\theta} - \frac{\partial \Phi}{\partial \phi} \frac{\partial f}{\partial p_\phi} = 0$$

## Cylindrical coordinates

$$\begin{cases} p_R = \dot{R} = v_R \\ p_\phi = R^2 \dot{\phi} = R v_\phi \\ p_z = \dot{z} = v_z \end{cases}$$

$$H = \frac{1}{2} \left( p_R^2 + \frac{p_\phi^2}{R^2} + p_z^2 \right) + \Phi(R, \phi, z)$$

$$\frac{\partial f}{\partial t} + p_R \frac{\partial f}{\partial R} + \frac{p_\phi}{R^2} \frac{\partial f}{\partial \phi} + p_z \frac{\partial f}{\partial z} - \left( \frac{\partial \Phi}{\partial R} - \frac{p_\phi^2}{R^3} \right) \frac{\partial f}{\partial p_R} - \frac{\partial \Phi}{\partial \phi} \frac{\partial f}{\partial p_\phi} - \frac{\partial \Phi}{\partial z} \frac{\partial f}{\partial p_z} = 0$$

# Jeans theorems

- I. Any steady-state solution of the collisionless Boltzmann equation depends on the phase-space coordinates only through integrals of motion in the given potential.

Demonstration:

If a function is a solution of the steady-state collisionless Boltzmann equation, then, it is an integral of motion, thus the function depends on the phase-space coordinates only through integrals of motion (itself !).

- II. Any function of integrals of motion yields a steady-state solution of the collisionless Boltzmann equation.

Extremely useful to generate DFs

Demonstration:

Assume  $f(\vec{x}, \vec{v}) = f(I_1(\vec{x}, \vec{v}), I_2(\vec{x}, \vec{v}), I_3(\vec{x}, \vec{v}), \dots)$  and derivate...

# **Equilibria of collisionless systems**

## **Symmetries and DFs**



# Choices of DFs and relations with the velocity moments

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1. DFs that depend only on  $H$

(no particular symmetry)  
except time!

Ergodic distribution functions

$$\phi = \phi(\vec{x}, t)$$

Example  $\left\{ \begin{array}{l} H(\vec{x}, \vec{v}) = \frac{1}{2} \vec{v}^2 + \phi(\vec{x}) \\ f = f\left(\frac{1}{2} \vec{v}^2 + \phi(\vec{x})\right) \end{array} \right.$

Note: the velocity dependency is only through  $v^2$  (isotropic)

Mean velocity

$$\vec{v}(\vec{x}) = \frac{1}{\mathcal{V}(\vec{x})} \int \vec{v} f\left(\frac{1}{2} \vec{v}^2 + \phi(\vec{x})\right) d^3\vec{v} = 0$$

indeed

$$\bar{v}_x(\vec{x}) = \frac{1}{\mathcal{V}(\vec{x})} \int_{-\infty}^{\infty} dv_z \int_{-\infty}^{\infty} dv_y \int_{-\infty}^{\infty} dv_x \underbrace{v_x}_{\text{odd}} \underbrace{f\left(\frac{1}{2} \vec{v}^2 + \phi(\vec{x})\right)}_{\text{even}} = 0$$

1. DFs that depend only on  $U$

Velocity dispersions

$$\sigma_{ij}^2 = \frac{1}{\nu(\bar{x})} \int \underbrace{(v_i - \bar{v}_i)(v_j - \bar{v}_j)}_{=0 \quad =0} f\left(\frac{1}{2} \bar{v}^2 + \phi(\bar{x})\right) d^3\bar{v}$$

odd, except if  $i=j$  ( $\sigma_{xx} = \sigma_{yy} = \sigma_{zz}$ )

$$\sigma^2 = \frac{1}{\nu(\bar{x})} \int_{-\infty}^{\infty} v_z^2 dv_x \int_{-\infty}^{\infty} dv_y \int_{-\infty}^{\infty} dv_z f\left(\frac{1}{2} \bar{v}^2 + \phi(\bar{x})\right)$$

using spherical coord in velocity space :  $\left\{ \begin{array}{l} dv_x dv_y dv_z = v^2 \sin\theta dv d\theta d\phi \\ v_z^2 = v^2 \cos^2\theta \\ v^2 = v_x^2 + v_y^2 + v_z^2 \end{array} \right.$

$$\sigma^2 = \frac{4}{3} \pi \frac{1}{\nu(\bar{x})} \int_0^{\infty} v^4 f\left(\frac{1}{2} v^2 + \phi(\bar{x})\right) dv$$

$$\sigma_{ij} = \begin{pmatrix} \sigma & 0 & 0 \\ 0 & \sigma & 0 \\ 0 & 0 & \sigma \end{pmatrix}$$

isotropic system:  
the velocity ellipsoid is a sphere

## 2. DFs that depend on $\mathcal{H}$ and $\vec{L}$

(spherical symmetry)

$$\phi = \phi(r)$$

: indep. of any direction

$$\vec{L} \rightarrow |\vec{L}| = L$$

We restrict our study to symmetric DFs

$$f(\vec{x}, \vec{v}) = f(\mathcal{H}, L)$$

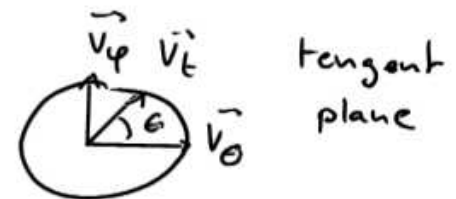
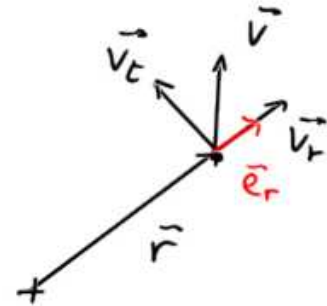
we consider

$$v_r = \vec{v} \cdot \vec{e}_r$$

radial velocity:  $\vec{v}_r = v_r \vec{e}_r$

tangential velocity:  $\vec{v}_t = \vec{v} - v_r \vec{e}_r$

$$v_t^2 = v_e^2 + v_\varphi^2$$



$$v_\theta = v_t \cos \theta \quad v_\varphi = v_t \sin \theta$$

$$dv_\theta dv_\varphi = v_t dv_t d\theta$$

$$(\equiv dx dy = r dr d\theta)$$

$$\left\{ \begin{aligned} L &= r^2 \dot{\theta} = r v_t = r \sqrt{v_\theta^2 + v_\varphi^2} \\ \mathcal{H} &= \frac{1}{2} \underbrace{(v_r^2 + v_t^2)}_{v_r^2 + v_\theta^2 + v_\varphi^2} + \phi(r) \end{aligned} \right.$$

## 2. DFs that depend on $H$ and $\vec{L}$

Mean velocity

$$\bar{v}_r = \frac{1}{\Psi(r)} \int v_r f\left(\frac{1}{2}(v_r^2 + v_t^2) + \phi(r), r v_t\right) d^3v$$

$$= \frac{1}{\Psi(r)} \int_{-\infty}^{\infty} \underbrace{v_r}_{\text{odd in } v_r} dv_r \int \underbrace{d^2\vec{v}_t}_{\text{even in } v_r} f\left(\frac{1}{2}(v_r^2 + v_t^2) + \phi(r), r v_t\right) = 0$$

$$\bar{v}_t = \frac{1}{\Psi(r)} \int \underbrace{\vec{v}_t}_{\text{odd in } v_t} d^2\vec{v}_t \int_{-\infty}^{\infty} \underbrace{dv_r}_{\text{even in } v_t} f\left(\frac{1}{2}(v_r^2 + v_t^2) + \phi(r), r v_t\right) = 0$$

Note  $v_t \in [0, \infty]$

2. DFs that depend on  $H$  and  $\vec{L}$

Velocity dispersions

veloc. in c.g.f. coord  
 $dV_e dV_\varphi \rightarrow v_t dv_t d\theta$

$$\begin{aligned} \sigma_r^2 &= \frac{1}{V(\infty)} \int_{-\infty}^{\infty} v_r^2 dv_r \int_{-\infty}^{\infty} dV_e \int_{-\infty}^{\infty} dV_\varphi f\left(\frac{1}{2}(v_r^2 + v_e^2 + v_\varphi^2) + \phi(r), r v_t\right) \\ &= \frac{2\pi}{V(\infty)} \int_{-\infty}^{\infty} v_r^2 dv_r \int_0^\infty dv_t v_t f\left(\frac{1}{2}(v_r^2 + v_t^2) + \phi(r), r v_t\right) \neq 0 \end{aligned}$$

$$\begin{aligned} \sigma_e^2 &= \frac{1}{V(\infty)} \int_{-\infty}^{\infty} v_e^2 dv_e \int_{-\infty}^{\infty} dV_\varphi \int_{-\infty}^{\infty} dv_r f\left(\frac{1}{2}(v_r^2 + v_e^2 + v_\varphi^2) + \phi(r), r v_t\right) \\ &= \frac{1}{V(\infty)} \int_{-\infty}^{\infty} \int_0^\infty v_e^2 v_t dv_t dv_r f\left(\frac{1}{2}(v_r^2 + v_t^2) + \phi(r), r v_t\right) \\ &= \frac{\pi}{V(\infty)} \int_0^\infty dv_t v_t^3 \int_{-\infty}^{\infty} dv_r f\left(\frac{1}{2}(v_r^2 + v_t^2) + \phi(r), r v_t\right) \neq 0 \end{aligned}$$

$v_e^2 v_t dv_e = v_t^2 \cos^2\theta v_t dv_t \rightarrow \pi v_t^3 dv_t$

integral of  $v_e$  only

## 2. DFs that depend on $H$ and $\vec{L}$

### Velocity dispersions

$$\begin{aligned}
 \sigma_{\varphi}^2 &= \frac{1}{V(x)} \int_{-\infty}^{\infty} v_{\varphi}^2 dv_{\varphi} \int_{-\infty}^{\infty} dv_e \int_{-\infty}^{\infty} dv_r \mathcal{F}\left(\frac{1}{2}(v_r^2 + v_e^2 + v_{\varphi}^2) + \phi(r), r v_t\right) \\
 &= \frac{1}{V(x)} \int_{-\infty}^{\infty} \int_0^{\infty} v_{\varphi}^2 v_t dv_t dv_r \mathcal{F}\left(\frac{1}{2}(v_r^2 + v_t^2) + \phi(r), r v_t\right) \\
 &= \frac{\pi}{V(x)} \int_0^{\infty} dv_t v_t^3 \int_{-\infty}^{\infty} dv_r \mathcal{F}\left(\frac{1}{2}(v_r^2 + v_t^2) + \phi(r), r v_t\right) \neq 0
 \end{aligned}$$

$dv_e dv_{\varphi} \rightarrow v_t dv_t d\theta$   
 $v_{\varphi}^2 = v_t^2 \sin^2 \theta \rightarrow \pi v_t^3 dv_t$   
 integral of  $v_t$  only

$$\sigma_{\varphi}^2 = \sigma_e^2$$


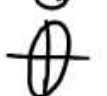
oh, spherical symmetry

$$\sigma_{ij} = 0 \quad \text{if } i \neq j$$

Anisotropic system

$$\sigma_r^2 \neq \sigma_e^2 = \sigma_{\varphi}^2$$

The velocity ellipsoid is

oblate  or prolate 

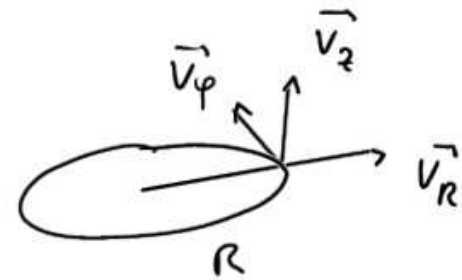
3. DFs that depend on  $H$  and  $L_z$

(cylindrical symmetry)

$$\phi = \phi(R, |z|)$$

$$f(\vec{x}, \vec{v}) = f(H, L_z)$$

$$\begin{cases} H = \frac{1}{2} (v_r^2 + v_\varphi^2 + v_z^2) + \phi(R, z) \\ L_z = R^2 \dot{\varphi} = R v_\varphi \quad (v_\varphi = R \dot{\varphi}) \end{cases}$$



Mean velocity

$$\bar{v}_r = \int dv_r v_r \int dv_z dv_\varphi f\left(\frac{1}{2} (v_r^2 + v_\varphi^2 + v_z^2) + \phi(R, z), R v_\varphi\right) = 0$$

odd in  $v_r$

$$\bar{v}_z = \int dv_z v_z \int dv_r dv_\varphi f\left(\frac{1}{2} (v_r^2 + v_\varphi^2 + v_z^2) + \phi(R, z), R v_\varphi\right) = 0$$

odd in  $v_z$

$$\bar{v}_\varphi = \int dv_\varphi v_\varphi \int dv_r dv_z f\left(\frac{1}{2} (v_r^2 + v_\varphi^2 + v_z^2) + \phi(R, z), R v_\varphi\right)$$

$\neq 0$  in general (net rotation)

$= 0$  only if  $f$  is an even function of  $L_z = R v_\varphi$

### 3. DFs that depend on $\mathcal{H}$ and $L_z$

#### Velocity dispersions

$$\sigma_R^2 = \frac{1}{V(\infty)} \int dV_R V_R^2 \int dV_z \int dV_\varphi \rho \left( \frac{1}{2} (V_R^2 + V_\varphi^2 + V_z^2) + \phi(R, z), R V_\varphi \right)$$

$$\sigma_z^2 = \sigma_R^2 \neq 0 \quad (\text{both variables } V_R \text{ and } V_z \text{ can be exchanged})$$

$$\sigma_\varphi^2 = \frac{1}{V(z)} \int dV_\varphi (V_\varphi - \bar{V}_\varphi)^2 \int dV_z dV_R \rho \left( \frac{1}{2} (V_R^2 + V_\varphi^2 + V_z^2) + \phi(R, z), R V_\varphi \right)$$

$\neq 0$



$\sigma$  is isotropic in the meridional plane



Anisotropic system

$$\sigma_\varphi^2 \neq \sigma_R^2 = \sigma_z^2$$

The velocity ellipsoid is

oblate  or prolate 



# Interpretation : relation between the DF and the orbits

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Example 1

1-D potential

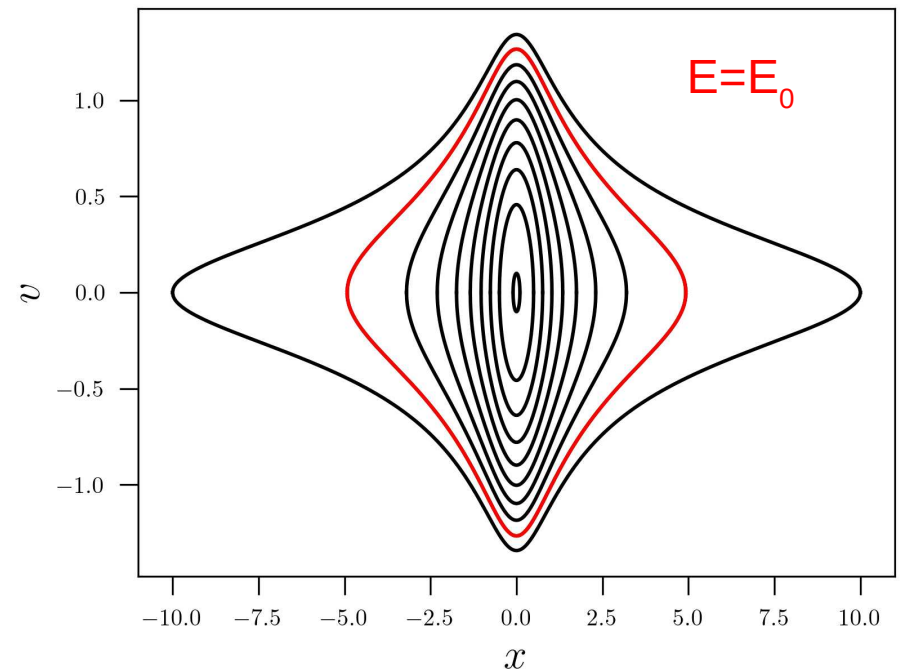
$$\left\{ \begin{array}{l} E = \frac{1}{2} v^2 + \phi(x) \\ v = \pm \sqrt{2(E - \phi(x))} \end{array} \right.$$

a)  $f(x, v) = f(E) = \delta(E - E_0)$

$$\left\{ \begin{array}{ll} \infty & v = \pm \sqrt{2(E_0 - \phi(x))} \\ 0 & \text{instead} \end{array} \right.$$

b)  $f(x, v) = f(E)$

↳  
give a weight to  
orbits depending on  
their energy



## Example 2

3D - spherical potential

- orbits described in planes, characterized by  $(E, L)$

a) Ergodic DF :

$$g(\vec{x}, \vec{v}) = g(E)$$

$$\begin{pmatrix} \sigma & 0 & 0 \\ 0 & \sigma & 0 \\ 0 & 0 & \sigma \end{pmatrix}$$

- model built-out of all orbits of all planes with a weight that depends on the energy  
(radial and circular orbits are weighted the same way) invariant under rotation (isotropic)

b) non Ergodic DF :

$$g(\vec{x}, \vec{v}) = g(E, L)$$

$$\sigma_r^2 \neq \sigma_\theta^2 = \sigma_\varphi^2$$

- model built-out of all orbits of all planes with a weight that depends on  $E$  and  $L$   
(radial and circular orbits are weighted differently)

c) non Ergodic DF :

$$g(\vec{x}, \vec{v}) = g(E, \vec{L}) = g_E(E) g_L(\vec{L})$$

$$\text{with } g_L(\vec{L}) = 0 \text{ if } \vec{L} \cdot \vec{e}_z \neq |\vec{L}|$$

$$\sigma_\varphi^2 \neq \sigma_r^2 = \sigma_z^2$$

- model built-out of orbits lying in the  $z=0$  plane with a weight that depends on  $E$  and  $L_z$

no longer spherical...

## Questions

Why an ergodic DF with a priori no constraint on the symmetry of the potential leads to an isotropic velocity dispersion tensor ?

$$\Phi(x, y, z) \quad f(H) \quad \Longrightarrow \quad \begin{pmatrix} \sigma & 0 & 0 \\ 0 & \sigma & 0 \\ 0 & 0 & \sigma \end{pmatrix}$$

# **Equilibria of collisionless systems**

## **Connections between barotropic fluids and ergodic stellar systems**

# Connections between fluids and stellar systems

In fluid dynamics, the properties of a fluid at rest in a potential is obtained through the Euler equation

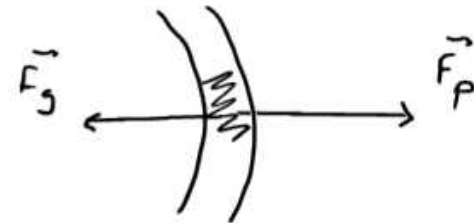
$$\frac{d\vec{v}}{dt} = - \frac{\vec{\nabla} P}{\rho} - \vec{\nabla} \phi$$

pressure force      gravity

At rest

$$\frac{d\vec{v}}{dt} = 0$$

$$\frac{\vec{\nabla} P}{\rho} = - \vec{\nabla} \phi$$



In 1-D (isotropic case)

$$\frac{1}{\rho} \frac{\partial P}{\partial r} = - \frac{\partial \phi}{\partial r}$$

Equation of state (EOS)

$$P = P(\rho, T)$$

$$P = P(\rho) \quad : \quad \text{barotropic} \quad (\text{depends only on the density})$$

$$P = K \rho^\gamma \quad : \quad \text{polytropic}$$

$$P = \frac{k_B T}{m} \rho \quad : \quad \text{isotherm} \quad (T = \text{cte})$$

Together with the hydrostatic equation,

$$\frac{1}{\rho} \frac{\partial P}{\partial r} = - \frac{\partial \phi}{\partial r}$$

This relates  $\rho(r)$  with  $\phi(r)$ .

## Self - gravity

The Poisson equation

$$\nabla^2 \phi = 4\pi G \rho$$

This constraints the potential  $\phi(r)$

or equivalently the density  $\rho(r)$

Note An ergodic DF is such that the velocity dispersion is isotropic

$$(\sigma_{\sigma\sigma}) \equiv \text{similar to a gaseous system}$$

Idea : define a function  $P(\rho)$  (an equivalent of the pressure) which is such that :

$$\frac{\vec{\nabla} P}{\rho} = - \vec{\nabla} \phi$$

$$\frac{1}{\rho} \frac{\partial P}{\partial r} = - \frac{\partial \phi}{\partial r}$$

if spherical

If we find  $P(\rho)$  for our stellar system, its density will be the same than the one of a gaseous system as the "pressure" will be equivalent.



Ergodic DF

$$f(\tilde{x}, \tilde{v}) = f\left(\frac{1}{2} \tilde{v}^2 + \phi(\tilde{x})\right)$$

Density

$$\begin{aligned} f(\tilde{x}) &= \int d^3v f(\tilde{x}, \tilde{v}) \\ &= \int d^3v f\left(\frac{1}{2} \tilde{v}^2 + \phi(\tilde{x})\right) \end{aligned}$$

as  $f$  depends on  $\tilde{x}$  only through  $\phi$ , we can write:

$f = f(\phi)$  and assuming it to be bijective

$$\boxed{\phi = \phi(f)}$$

we can then compute  $\frac{\partial \phi}{\partial f}$

Lets define the function  $p(\rho)$

$$p(\rho) = - \int_0^\rho d\rho' \rho' \frac{\partial \phi}{\partial \rho}(\rho')$$

Differentiating gives

$$\frac{\partial p}{\partial \rho}(\rho) = -\rho \frac{\partial \phi}{\partial \rho}(\rho)$$

with  $\rho = \rho(\vec{x})$   $\frac{\partial p}{\partial \rho} = \vec{\nabla} p \cdot \frac{\partial \vec{x}}{\partial \rho}$ ,  $\frac{\partial \phi}{\partial \rho} = \vec{\nabla} \phi \cdot \frac{\partial \vec{x}}{\partial \rho}$

it becomes:

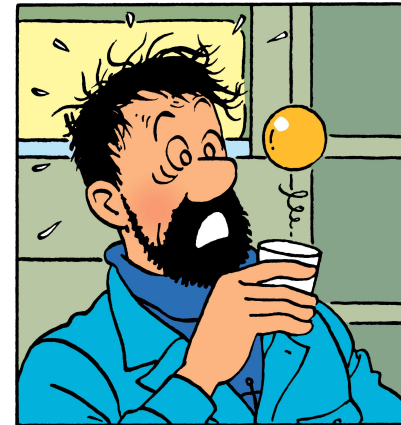
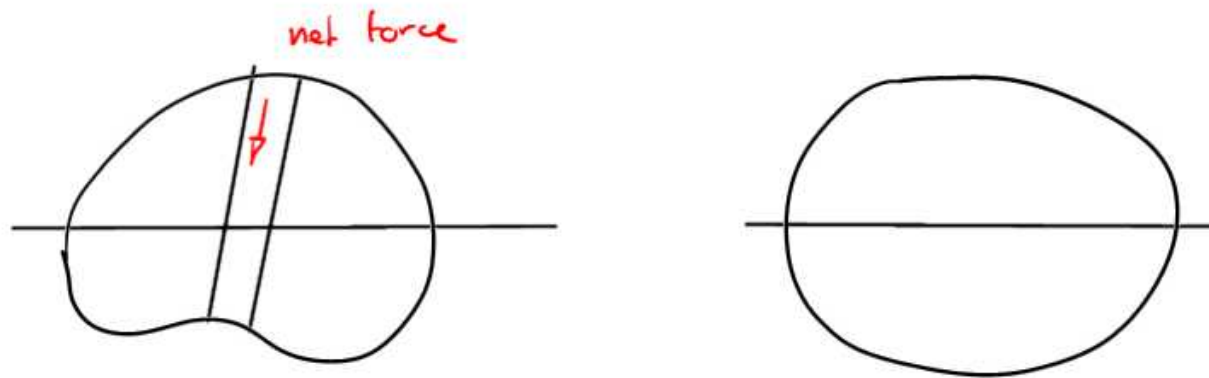
$$\frac{\vec{\nabla} p}{\rho} = -\vec{\nabla} \phi$$

Which is the equation of equilibrium for a barotropic fluid.

## Conclusions

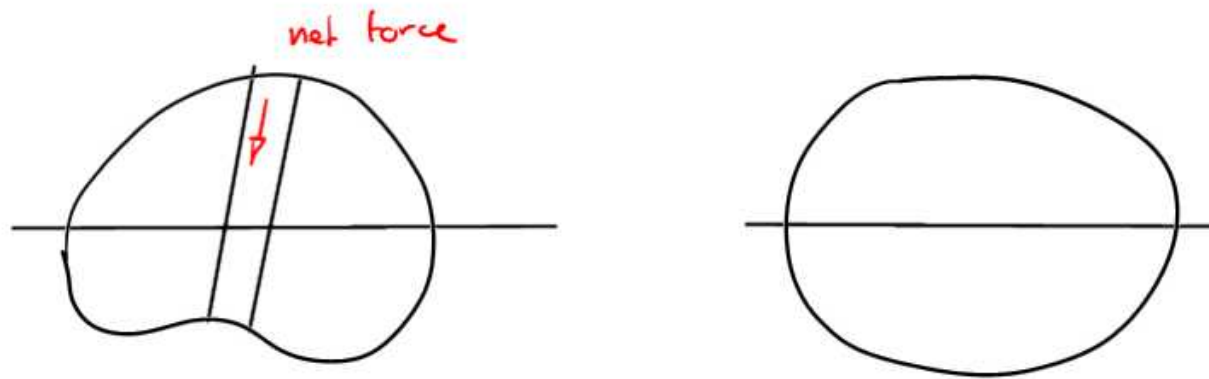
- ① To demonstrate the analogy between an ergodic stellar system and a gaseous system, it is sufficient to show that the DF leads to the same pressure form  $P(\rho)$
  
- ② An ergodic isolated stellar system is spherical

As an isolated finite, static, self-gravitating barotropic fluid must be spherical. (Lichtenstein's theorem)



As a stellar system with an ergodic DF satisfies the same equations, it must be spherical

As an isolated finite, static, self-gravitating barotropic fluid must be spherical. (Lichtenstein's theorem)



## Theorem

Any isolated, finite, stellar system with an ergodic distribution function must be spherical.

**Equilibria of collisionless systems**

**Self-consistent spherical  
models with ergodic DFs**

# Distribution function for spherical systems

(Ergodic DFs)

isotropic velocity field

Goal provide a self-consistent model for a spherical stellar system

- ex:
- elliptical galaxy
  - galaxy cluster
  - globular cluster

self-consistent = the density obtained from the DF is the one that generates the potential  
i.e. is a solution of the **Poisson equation**

$$\rho(\vec{x}) = Nm \int \underbrace{d^3v f(\vec{x}, \vec{v})}_{\nu(\vec{x})} \equiv \frac{1}{4\pi G} \nabla^2 \phi$$

assumptions : only one type of stars (one stellar population)  
i.e. all stars are modeled through the same DF.

## Distribution function for spherical systems

### • Method ①

• from  $f(r)$   $\phi(r)$   $\rightarrow$  set  $f(\epsilon) = f\left(\frac{1}{2}v^2 + \phi(r)\right)$

### • Method ②

• assume  $f(\epsilon)$   $\rightarrow$  set  $f(r)$

Spherical systems defined by DFs



# **Equilibria of collisionless systems**

## **DFs from mass distribution**

## Determination of the DF from the mass distribution

- We assume that  $\rho(r)$  and  $\phi(r)$  are known functions related together by the Poisson equation :  $\nabla^2 \phi = 4\pi G \rho$

- The density is related to the DF :  $\rho(r) = \frac{\rho(r)}{M} = \frac{\rho(r)}{M}$

$$\begin{aligned} \rho(r) &= M \nu(r) = \int \rho(E) d^3\vec{v} & E &= \frac{1}{2}\dot{x}^2 + \frac{1}{2}\dot{y}^2 + \frac{1}{2}\dot{z}^2 + \phi(r) \\ & & &= \frac{1}{2}v^2 + \phi(r) \\ & & & \text{(isotropic in the velocity space)} \\ &= \int_0^\infty dV 4\pi v^2 \rho\left(\frac{1}{2}v^2 + \phi(r)\right) \end{aligned}$$

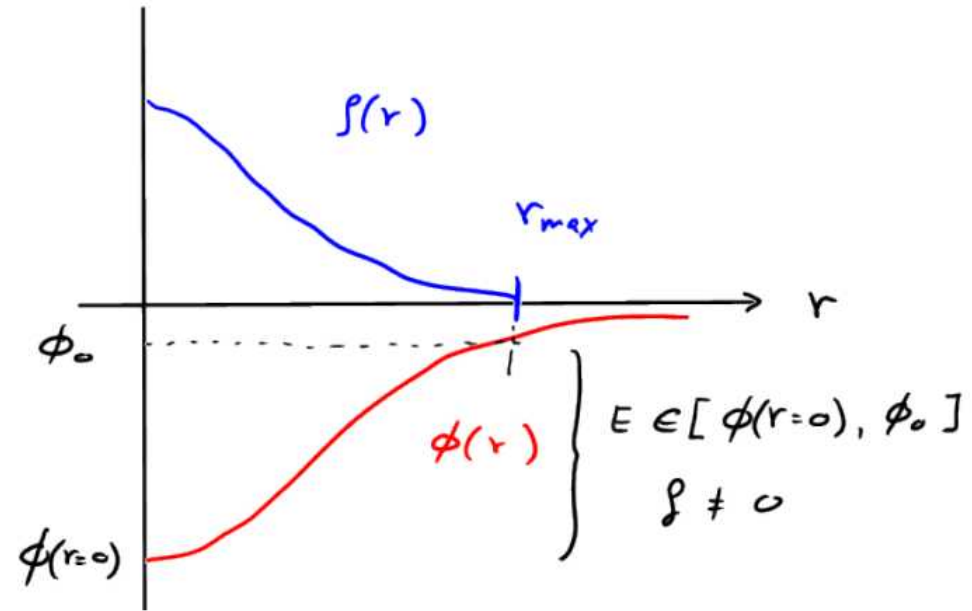
We are thus looking for DFs  $\rho$  that satisfy :

$$\rho(r) = 4\pi \int_0^\infty dV v^2 \rho\left(\frac{1}{2}v^2 + \phi(r)\right)$$

## Density and potential

- $\rho(r)$        $\rho(r > r_{\max}) = 0$
- $\phi(r)$       no limit

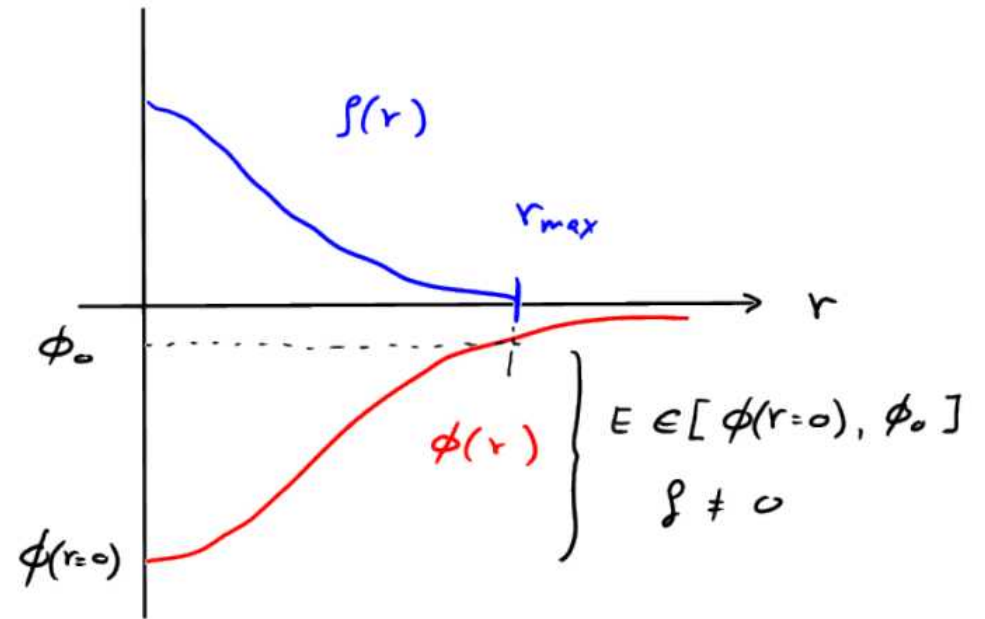
Goal: find  $\rho = \rho(E)$  with  
 $\rho = 0$  if  $r > r_{\max}$



## Density and potential

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## Idea new variables

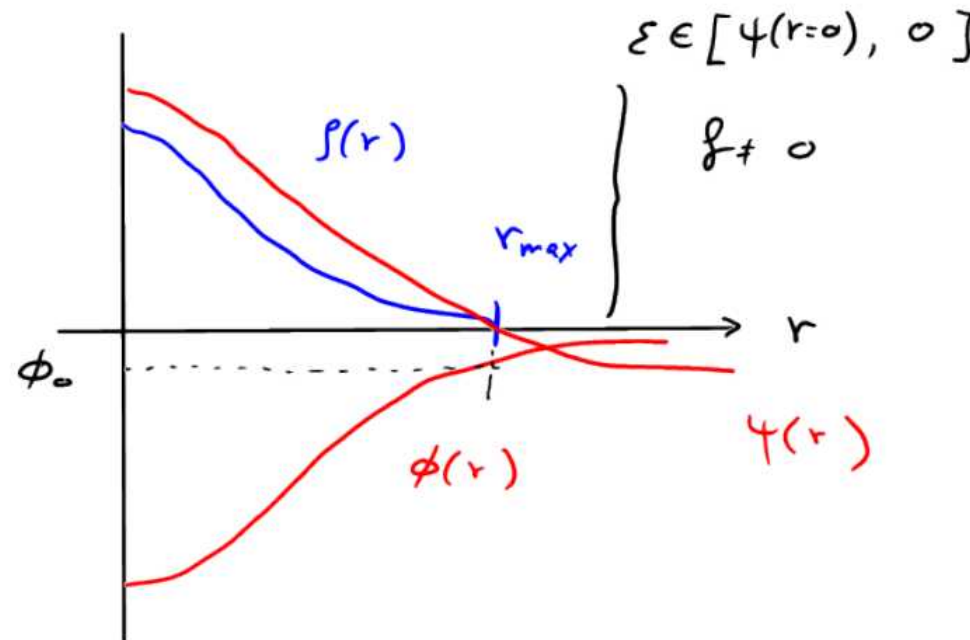
relative potential

$$\left\{ \begin{array}{l} \psi = -(\phi - \phi_0) = -\phi + \phi_0 \\ \varepsilon = -(H - \phi_0) = -H + \phi_0 \end{array} \right.$$

relative energy

$$= \psi - \frac{1}{2}v^2$$

$$\rho \rightarrow \rho(\varepsilon) \quad \left\{ \begin{array}{l} \varepsilon > 0 \quad \rho > 0 \\ \varepsilon \leq 0 \quad \rho = 0 \end{array} \right.$$



Back to the density

$$\nu(r) = 4\pi \int_0^{\infty} dV v^2 f\left(\frac{1}{2}v^2 + \phi(r)\right)$$

$$f(\epsilon) \equiv f\left(4 - \frac{1}{2}v^2\right)$$

But  $f(\epsilon) = 0$  if  $\epsilon \leq 0$  i.e.  $4 - \frac{1}{2}v^2 < 0$   
i.e.  $v > \sqrt{24}$

So, we can limit  
the integral to:

$$[0, \sqrt{24}]$$

$$\nu(r) = 4\pi \int_0^{\sqrt{24}} dV v^2 f\left(4 - \frac{1}{2}v^2\right)$$

Now, let's integrate over  $\epsilon$ , rather than  $v$

$$\text{as } \epsilon = \psi - \frac{1}{2} v^2$$

$$v = \sqrt{2(\psi - \epsilon)} \quad \text{and} \quad dv = \frac{-1}{\sqrt{2(\psi - \epsilon)}} d\epsilon$$

$$v(r) = 4\pi \int_0^{\sqrt{2\psi}} dv v^2 f\left(\psi - \frac{1}{2} v^2\right)$$

becomes

$$v(r) = 4\pi \int_{\psi}^0 d\epsilon \frac{2(\psi - \epsilon) f(\epsilon)}{\sqrt{2(\psi - \epsilon)}}$$

$\begin{matrix} 0 & (v = \sqrt{2\psi} \\ & (\epsilon = 0) \end{matrix}$   
 $\begin{matrix} \psi & (v = 0 \\ & (\epsilon = \psi) \end{matrix}$

$$= 4\pi \int_0^{\psi} d\epsilon \sqrt{2(\psi - \epsilon)} f(\epsilon)$$

- if  $\psi$  is a monotonic function of  $V$  (typical potential)

$$\psi(r) \rightarrow r(\psi) \quad \Rightarrow \quad v(r) = v(r(\psi)) = v(\psi)$$

and thus

$$\frac{1}{\sqrt{8\pi}} v(\psi) = \int_0^\psi d\varepsilon \sqrt{\psi - \varepsilon} f(\varepsilon)$$

Derivating with respect to  $\psi$  (not trivial), we get

$$\frac{1}{\sqrt{8\pi}} \frac{dv(\psi)}{d\psi} = \int_0^\psi d\varepsilon \frac{f(\varepsilon)}{\sqrt{\psi - \varepsilon}}$$

Abel integral

Solution : Eddington's formula

$$f(\varepsilon) = \frac{1}{\sqrt{8}\pi^2} \frac{d}{d\varepsilon} \left[ \int_0^\varepsilon \frac{d\psi}{\sqrt{\varepsilon - \psi}} \frac{d\nu}{d\psi} \right]$$

or

$$f(\varepsilon) = \frac{1}{\sqrt{8}\pi^2} \left[ \int_0^\varepsilon \frac{d\psi}{\sqrt{\varepsilon - \psi}} \frac{d^2\nu}{d\psi^2} + \frac{1}{\sqrt{\varepsilon}} \left( \frac{d\nu}{d\psi} \right)_{\psi=0} \right]$$

Note :  $f(\varepsilon) > 0$  only if  $\int_0^\varepsilon \frac{d\psi}{\sqrt{\varepsilon - \psi}} \frac{d\nu}{d\psi}$

is an increasing function of  $\varepsilon$  !



How using this formula ?

$$f(\varepsilon) = \frac{1}{\sqrt{8\pi^2}} \frac{d}{d\varepsilon} \left[ \int_0^\varepsilon \frac{d\psi}{\sqrt{\varepsilon - \psi}} \frac{d\nu}{d\psi} \right]$$

• We start from a given  $f(r)$ ,  $\phi(r)$

① get  $r_{\max}$  and compute  $\phi_0 = \phi(r_{\max})$

② a) get  $v(r) = f(r)/M$

$$\psi(r) = -\phi(r) + \phi_0$$

b) and  $v = v(\psi)$  if  $\psi(r)$  may be inverted

③ if  $\frac{\partial v}{\partial \psi}$  is analytical, compute  $f(\varepsilon)$  (Eddington's formula)

$$\textcircled{4} \quad f(x, v) = f(\varepsilon) = f(\phi_0 - \varepsilon) = f\left(\frac{1}{2}v^2 + \phi\right)$$

Note  $\textcircled{2a}$  and  $\textcircled{3}$  may be performed numerically

Example: Hernquist model

- $\rho(r) = \frac{\rho_0}{(r/a)(1+r/a)}$

$$M(r) = 2\pi\rho_0 a^3 \frac{(r/a)^2}{(1+r/a)^2}$$

- $\phi(r) = -2\pi G\rho_0 \frac{a^2}{(1+r/a)}$

$$M = M(\infty) = 2\pi\rho_0 a^3$$

The density is non-zero

at  $r=0 \Rightarrow \rho_0 = 0$

$$\psi(r) = -\phi(r)$$

- inverting  $\phi(r)$ , we have

$$r/a = \frac{2\pi G\rho_0 a^2}{\psi} - 1 = \frac{GM}{\psi a} - 1 = \frac{1}{\tilde{\psi}} - 1$$

$$M = 2\pi\rho_0 a^3$$

$$\tilde{\psi} := \frac{\psi}{GM} a$$

we can now express  $v$  as  $v(\psi)$ , eliminating  $r/a$

$$v(\psi) = \frac{\rho}{M} = \frac{1}{2\pi a^3} \frac{\tilde{\psi}^4}{1 - \tilde{\psi}^4}$$

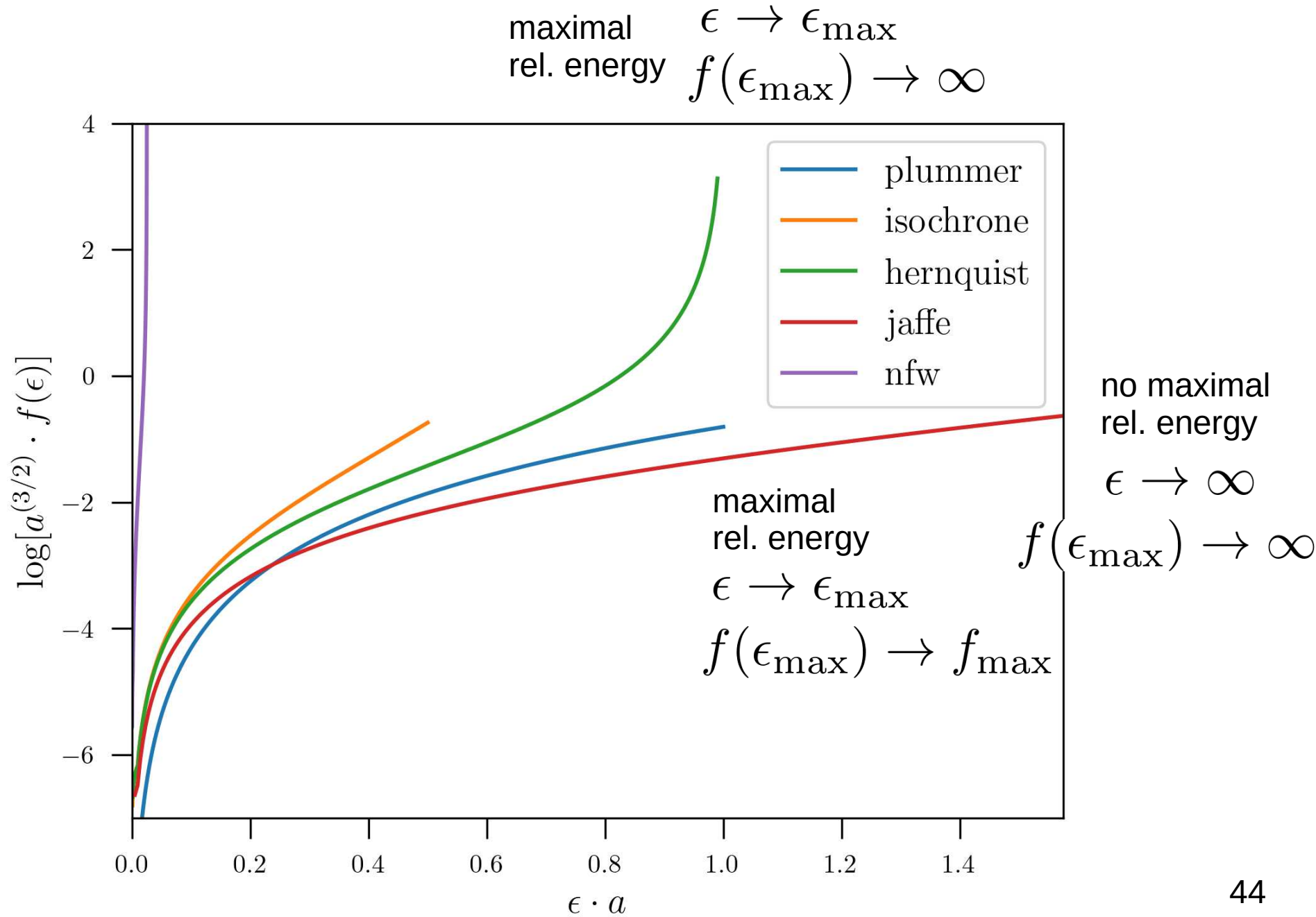
Then

$$\frac{\partial v(\psi)}{\partial \psi} = \frac{1}{2\pi a^2 GM} \frac{\tilde{\psi}^3(4 - 3\tilde{\psi})}{(1 - \tilde{\psi})^2}$$

And the DF becomes, using  $\tilde{\epsilon} = -\frac{\epsilon a}{GM}$

$$\begin{aligned} f(\epsilon) &= \frac{\sqrt{2}}{(2\pi)^3 (GM)^2 a} \int_0^{\tilde{\epsilon}} \frac{d\psi}{\sqrt{\tilde{\epsilon} - \psi}} \frac{2\tilde{\psi}^2(6 - 8\tilde{\psi} + 3\tilde{\psi}^2)}{(1 - \tilde{\psi})^3} \\ &= \frac{1}{\sqrt{2} (2\pi)^3 (GM a)^{3/2}} \frac{\sqrt{\tilde{\epsilon}}}{(1 - \tilde{\epsilon})^2} \left[ (1 - 2\tilde{\epsilon})(8\tilde{\epsilon}^2 - 8\tilde{\epsilon} - 3) + \frac{3 \arcsin(\sqrt{\tilde{\epsilon}})}{\sqrt{\tilde{\epsilon}(1 - \tilde{\epsilon})}} \right] \end{aligned}$$

Note: Proceeding similary, it is possible to compute the DF for others spherical potentials



Plummer model

$$\Phi(r) = -\frac{GM}{\sqrt{r^2 + b^2}}$$

$$\rho(r) = \frac{3M}{4\pi b^3} \left(1 + \frac{r^2}{b^2}\right)^{-5/2}$$

Isochrone model

$$\Phi(r) = -\frac{GM}{b + \sqrt{r^2 + b^2}}$$

$$\rho(r) = M \frac{3(b + \sqrt{b^2 + r^2})(b^2 + r^2) - r^2(b + 3\sqrt{b^2 + r^2})}{4\pi(b + \sqrt{b^2 + r^2})^3(b^2 + r^2)^{3/2}}$$

Jaffe model

$$\Phi(r) = -4\pi G\rho_0 a^2 \ln(1 + a/r)$$

$$\rho(r) = \frac{\rho_0}{(r/a)^2(1 + r/a)^2}$$

Hernquist model

$$\Phi(r) = -4\pi G\rho_0 a^2 \frac{1}{2(1 + r/a)}$$

$$\rho(r) = \frac{\rho_0}{(r/a)(1 + r/a)^3}$$

**Equilibria of collisionless systems**

**Models defined from DFs**

## Distribution function for spherical systems

- Method ①

- from  $f(r)$   $\phi(r)$   $\rightarrow$  get  $f(\epsilon) = f\left(\frac{1}{2}v^2 + \phi(r)\right)$

- Method ②

- assume  $f(\epsilon)$   $\rightarrow$  get  $f(r)$

Spherical systems defined by DFs

**Equilibria of collisionless systems**

**Models defined from DFs:  
Polytropes**



## Polytropes and Plummer models

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


$F$ , a constant

$$f = 0 \text{ if } \epsilon > 0 \\ f = 0$$

## Corresponding density

$$\nu(r) = 4\pi \int_0^{\sqrt{2\psi}} dV v^2 f\left(\psi - \frac{1}{2}v^2\right)$$

$$\rho(r) = 4\pi F \int_0^{\sqrt{2\psi}} dV v^2 \left(\psi - \frac{1}{2}v^2\right)^{n-3/2}$$

$\times N \cdot m$   
  $\nu(r) \rightarrow \rho(r)$

Which leads to :

$$f(r) = C_n \psi(r)^n$$

(for  $\psi > 0$ )

relation between  $f$  and  $\psi$

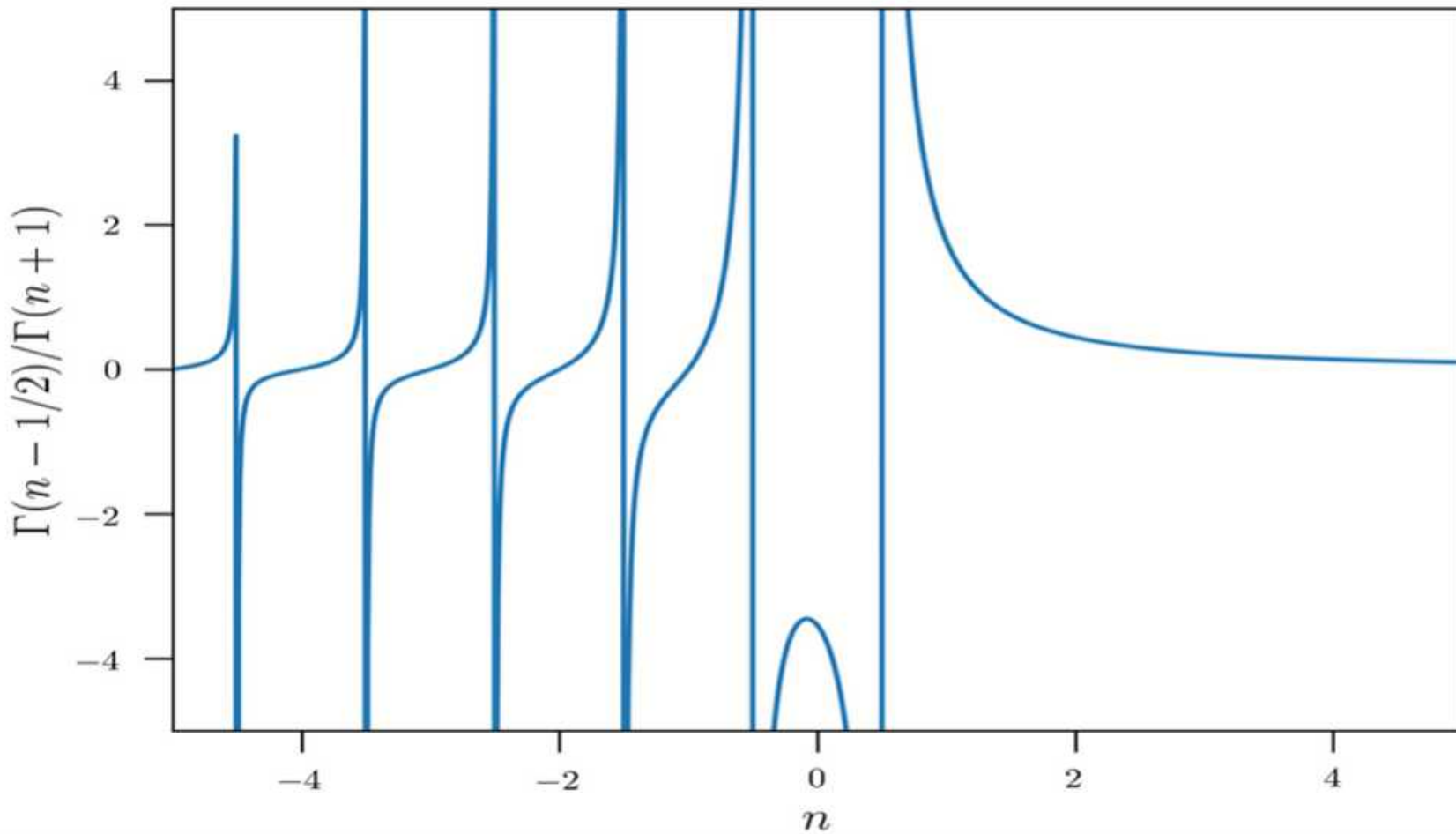
$$C_n = \frac{(2\pi)^{3/2} (n - \frac{3}{2})! F}{n!} = \frac{(2\pi)^{3/2} \Gamma(n - \frac{1}{2}) F}{\Gamma(n+1)}$$

$$n! = \Gamma(n+1) = \int_0^{\infty} dt t^n e^{-t}$$

$$c_n \sim \frac{(n - \frac{3}{2})!}{n!} = \frac{\Gamma(n - \frac{1}{2})}{\Gamma(n+1)}$$

$n = \frac{1}{2}$

$n > \frac{1}{2}, c_n > 0, f > 0$



Demonstration

$$f(r) = 4\pi F \int_0^{\sqrt{24}} dv v^2 \left(4(r) - \frac{1}{2}v^2\right)^{n-3/2}$$

smart substitution: introduce the variable  $\theta(v)$  such that

$$v^2 = 24 \cos^2 \theta, \quad \theta = \arccos\left(\frac{v}{\sqrt{24}}\right)$$

$$2v dv = -44 \cos \theta \sin \theta d\theta$$

$$\Rightarrow dv = -\frac{24 \cos \theta \sin \theta d\theta}{\sqrt{24} \cos \theta} = -\sqrt{24} \sin \theta d\theta$$

$$\begin{cases} v=0 \rightarrow \theta = \pi/2 \\ v=\sqrt{24} \rightarrow \theta = 0 \end{cases}$$

$$4 - \frac{1}{2}v^2 = 4 - 4 \cos^2 \theta = 4 \sin^2 \theta$$

$$\begin{aligned} f(r) &= 4\pi F \int_0^{\pi/2} (\sqrt{24} \sin \theta d\theta) \cdot (24 \cos^2 \theta) \cdot (4 \sin^2 \theta)^{n-3/2} \\ &= 4\pi F \int_0^{\pi/2} 2 \cdot 2^{1/2} 4^{1/2} 4 \cdot 4^{n-3/2} \cdot \cos^2 \theta \sin \theta^{2n-2} d\theta \end{aligned}$$

$$= 8\pi F\sqrt{2} \psi^n \int_0^{\frac{\pi}{2}} \underbrace{\cos^2 \theta}_{1-\sin^2 \theta} \sin^{\theta} \theta^{2n-2} d\theta$$

So, we get

$$f(r) = C_n \psi(r)^n \quad (\text{for } \psi > 0)$$

relation between  $f$  and  $\phi$

$$C_n = \frac{(2\pi)^{3/2} (n - \frac{3}{2})! F}{n!} = \frac{(2\pi)^{3/2} \Gamma(n - \frac{1}{2}) F}{\Gamma(n+1)}$$

## Corresponding "Pressure"

$$P(\rho) = - \int_0^\rho dp' \rho' \frac{\partial \phi}{\partial \rho}(\rho')$$

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

$$\psi = \frac{1}{C_n^{1/n}} \rho^{1/n}$$

$$\frac{\partial \psi}{\partial \rho} = \frac{1}{C_n^{1/n}} \frac{1}{n} \rho^{\frac{1}{n}-2}$$

$$\frac{\partial \phi}{\partial \rho} = - \frac{1}{C_n^{1/n}} \frac{1}{n} \rho^{\frac{1}{n}-2}$$

$$P(\rho) = \frac{1}{C_n^{1/n}} \frac{1}{n} \int_0^\rho dp' \rho'^{\frac{1}{n}} = \frac{1}{C_n^{1/n}} \frac{1}{n+1} \rho^{\frac{1}{n}+1}$$

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

**≡ Polytropic EoS**

$$\left\{ \begin{array}{l} \gamma = \frac{1}{n} + 1 \\ K = \frac{1}{C_n^{1/n}} \frac{1}{n+1} \end{array} \right.$$

$$\begin{aligned} n &= \frac{1}{\gamma-1} \\ C_n &= \left( \frac{\gamma-1}{K \gamma} \right)^{\frac{1}{\gamma-1}} \end{aligned}$$

## Conclusion

The density of a stellar system described by an ergodic DF

$$f(\epsilon) \sim \epsilon^{n-3/2}$$


Is the same as a polytropic gas sphere in hydrostatic equilibrium,  
with:

$$P(\rho) \sim \rho^\gamma$$

This is why these DFs are called polytropes.

Note: from  $f(r) = C_n \psi(r)^n$

if  $\rho = \text{cte}$   $\Rightarrow n = 0$

But from  $C_n = \frac{(2\pi)^{3/2} \Gamma(n - \frac{1}{2}) F}{\Gamma(n + 1)}$   $\Rightarrow C_n < 0$   $f < 0$  

① No finite ergodic stellar system is homogeneous.

② No self-gravitating homogeneous system equivalent to a self-gravitating sphere of incompressible fluid exists.

Indeed: the hydrostatic solution of an incompressible fluid of constant density requires

$$\frac{dP}{dr} = -\rho_0 \frac{d\phi}{dr} = -\frac{4}{3} \pi G \rho_0^2 r$$

not a polytropic EOS  $\leftarrow$

$$P = P_0 - \frac{2}{3} \pi G \rho_0^2 r^2$$



# Self-gravity !

$$\vec{\nabla}^2(\Phi) = 4\pi G\rho$$

The Poisson equation for spherical systems (with  $\psi$ )

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

$$\rho = C_n \psi^n$$
$$\rho^{\frac{n-1}{n}} = C_n^{\frac{n-1}{n}} \psi^{n-1}$$

With  $\rho = C_n \psi^n$        $\frac{d\rho}{dr} = C_n n \psi^{n-1} \frac{d\psi}{dr} = C_n n \left( \frac{1}{C_n} \rho \right)^{\frac{n-1}{n}} \frac{d\psi}{dr}$

thus       $\frac{d\psi}{dr} = \frac{1}{C_n^{\frac{1}{n}} n} \rho^{\frac{1}{n}} \frac{d\rho}{dr}$

$$\frac{1}{r^2} \frac{d}{dr} \left( r^2 \frac{1}{n C_n^{\frac{1}{n}}} \rho^{\frac{1}{n}} \right) + 4\pi G \rho = 0$$

or eliminating  $\rho$ , using  $\rho(r) = C_n \psi(r)^n$

$$\frac{1}{r^2} \frac{d}{dr} \left( r^2 \frac{d\psi}{dr} \right) + 4\pi G C_n \psi^n = 0$$

## Solutions

$$\frac{1}{r^2} \frac{d}{dr} \left( r^2 \frac{d\psi}{dr} \right) + 4\pi G C_n \psi^n = 0$$

### A. Power laws

$$\left\{ \begin{array}{l} \rho(r) \sim r^{-\alpha} \\ \psi(r) \sim r^{-\frac{\alpha}{n}} \end{array} \right. \quad \rightarrow \quad \rho \sim \psi^n$$

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

Poisson

$$\underbrace{\frac{1}{r^2} \frac{d}{dr} \left( r^2 \frac{d\psi}{dr} \right)}_{r^{-\frac{\alpha}{n} - 2}} + \underbrace{4\pi G \rho(r)}_{r^{-\alpha}} = 0 \quad \quad \quad -\frac{\alpha}{n} - 2 \sim -\alpha$$

$\rightarrow$

$$\alpha = \frac{2n}{n-2}$$

As the potential may not decrease faster

than the Kepler potential  $\frac{1}{r}$

$$\left( \psi \sim r^{-\frac{\alpha}{n}} \right)$$

$$\frac{\alpha}{n} \leq 1 \quad \Rightarrow$$

$$n \geq 3$$



Two analytical solutions

---

$n=1, n=5$

$$n=1$$

$$\frac{1}{s^2} \frac{d}{ds} \left( s^2 \frac{d\psi'}{ds} \right) = -3\psi'$$

linear Helmholtz Equation

$$\psi'(s) = \begin{cases} \frac{\sin(\sqrt{3}s)}{\sqrt{3}s} & s < \frac{\pi}{\sqrt{3}} \\ \frac{\pi}{\sqrt{3}s} - 1 & s \geq \frac{\pi}{\sqrt{3}} \end{cases}$$

**UNPHYSICAL SOLUTION**



$$n=1 < 3$$

non physical solution

$$n = 5$$

$$\frac{1}{s^2} \frac{d}{ds} \left( s^2 \frac{d\psi'}{ds} \right) = -3\psi'^5$$

consider  $\psi'(s) = \frac{1}{\sqrt{1+s^2}}$

The Poisson Equation becomes

$$\frac{1}{s^2} \frac{d}{ds} \left( s^2 \frac{d\psi'}{ds} \right) = -\frac{1}{s^2} \frac{d}{ds} \left( \frac{s^3}{(1+s^2)^{3/2}} \right) = -\frac{s}{(1+s^2)^{3/2}} = -3\psi'^5$$

$\Rightarrow \psi'(s)$  is a solution!

$$n = 5$$

$$\frac{1}{s^2} \frac{d}{ds} \left( s^2 \frac{d\psi'}{ds} \right) = -3\psi'^5$$

consider  $\psi'(s) = \frac{1}{\sqrt{1+s^2}}$

The Poisson Equation becomes

$$\frac{1}{s^2} \frac{d}{ds} \left( s^2 \frac{d\psi'}{ds} \right) = -\frac{1}{s^2} \frac{d}{ds} \left( \frac{s^3}{(1+s^2)^{3/2}} \right) = -\frac{s}{(1+s^2)^{5/2}} = -3\psi'^5$$

→  $\psi'(s)$  is a solution!

and corresponds to the Plummer model

$$\phi(r) = -\frac{GM}{\sqrt{r^2+a^2}}$$

$$\rho(r) = \frac{3M}{4\pi a^3} \left( 1 + \frac{r^2}{a^2} \right)^{-5/2}$$

Then : what do we learn concerning the Plummer model ?

---

We have access to its DF:

$$f(\mathcal{E}) \begin{cases} \sim \Sigma^{n-3/2} \sim \left( \frac{GM}{\sqrt{r^2+a^2}} - \frac{1}{2} V^2 \right)^{7/2} \\ = 0 \quad \text{if} \quad \frac{GM}{\sqrt{r^2+a^2}} - \frac{1}{2} V^2 < 0 \end{cases}$$

We have access to the kinematics structure :

① Velocity distribution function

$$P_r(v) = \frac{f(\frac{1}{2}v^2 + \phi(r))}{\chi(r)} \sim \underbrace{\left(1 + \frac{r^2}{a^2}\right)^{5/2}}_{\frac{1}{f}} \underbrace{\left(\frac{GM}{\sqrt{r^2+a^2}} - \frac{1}{2}v^2\right)^{7/2}}_{\Sigma^{7/2}}$$

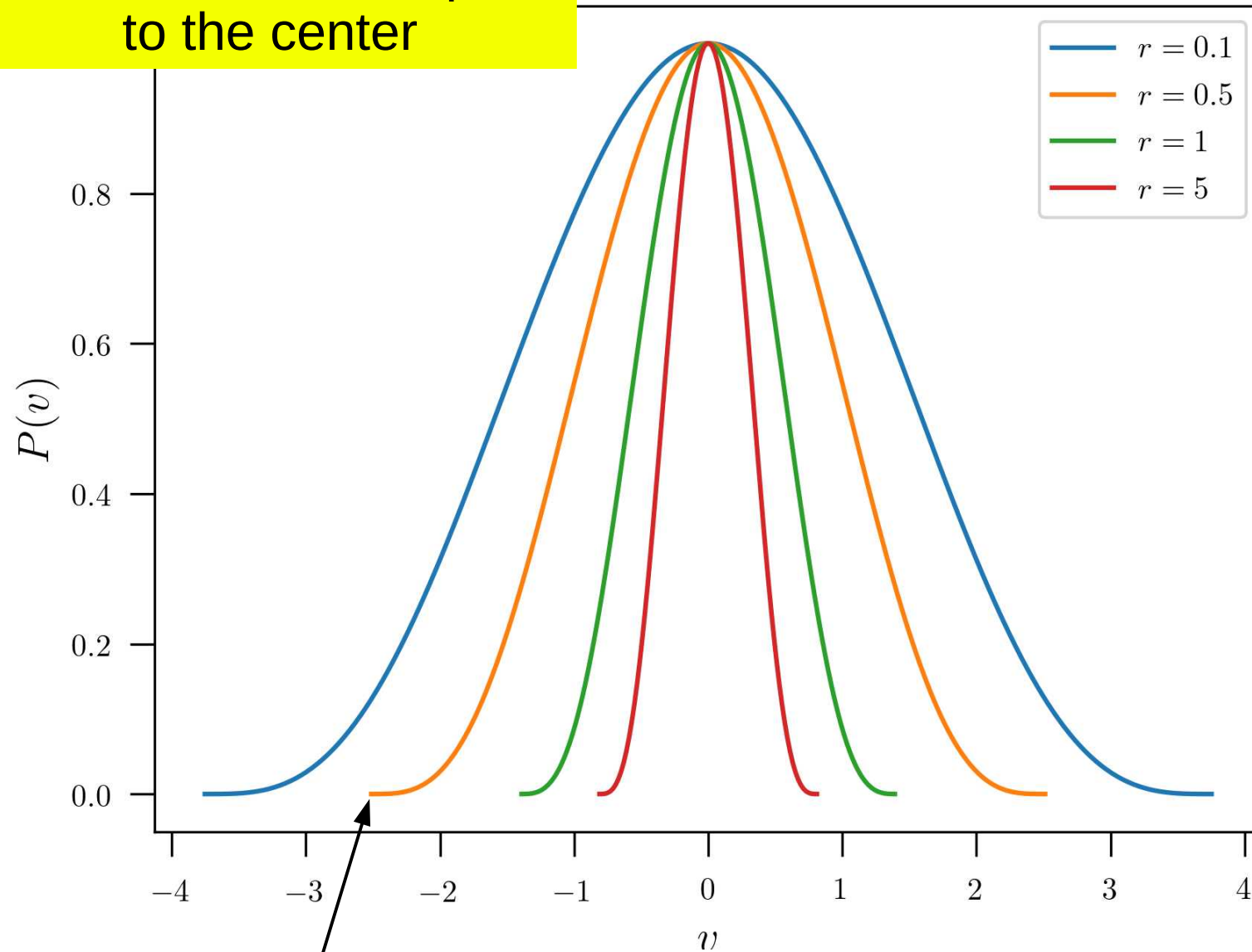
② Velocity dispersion

$$\begin{aligned} \sigma^2 &= 4\pi \frac{1}{\chi(r)} \int_0^{v_{\max} = \sqrt{2\psi}} v^4 f\left(\frac{1}{2}v^2 + \phi(\vec{r})\right) dv \\ &= 4\pi \frac{1}{\chi(r)} \int_0^{v_{\max}} v^4 \left(\frac{1}{2}v^2 - \frac{GM}{\sqrt{r^2+a^2}}\right)^{7/2} dv \end{aligned}$$



# The Plummer velocity distribution function

Normalized with respect to the center



$\forall r, \exists v_{\max}$  such that  $\epsilon > 0 \Rightarrow f = 0$

**The End**