

Equilibria of collisionless systems

2rd part

Outlines

The Jeans theorems

- Symmetry and integrals of motion

Connections between DFs and orbits

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

Equilibria of collisionless systems

Symmetries and DFs

Choices of DFs and relations with the velocity moments

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

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

indeed

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

1. DFs that depend only on \mathcal{H}

Velocity dispersions

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

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 : $\left\{ \begin{aligned} dv_x dv_y dv_z &= v^2 \sin\theta dv d\theta d\phi \\ v_z^2 &= v^2 \cos^2\theta \\ v^2 &= v_x^2 + v_y^2 + v_z^2 \end{aligned} \right.$

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

$$\sigma_{ij}^2 = \begin{pmatrix} 9 & 0 & 0 \\ 0 & 9 & 0 \\ 0 & 0 & 9 \end{pmatrix}$$

isotropic system:
the velocity ellipsoid is a sphere

Note: The term "ergodic" denotes a system that uniformly explores its energy surface in phase space:

\Rightarrow the distribution function is uniform on the energy surface

$$\rho = \rho(E)$$

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

(spherical symmetry)

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

We restrict our study to **symmetric** DFs

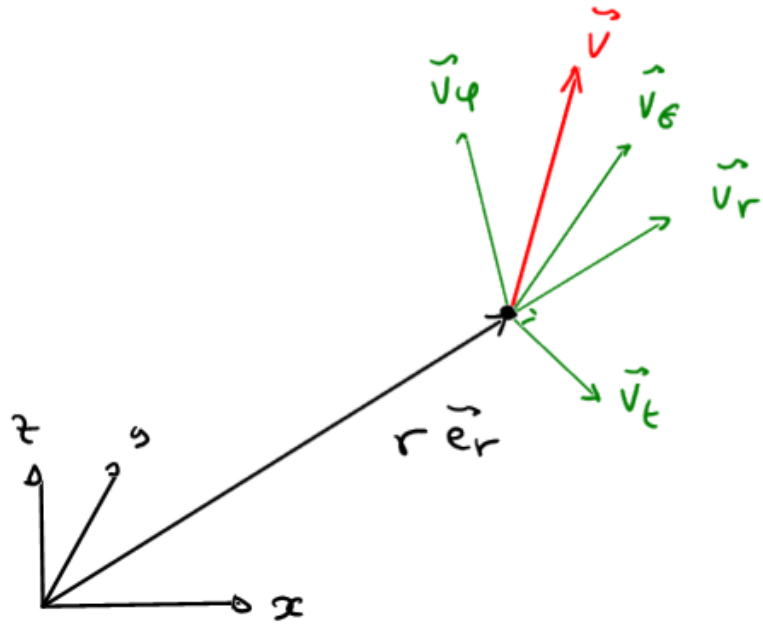
: indep. of any direction

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

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

We consider the system in spherical coordinates

$$r \quad \theta \quad \varphi \quad \vec{v}_r \quad \vec{v}_\theta \quad v_\varphi$$

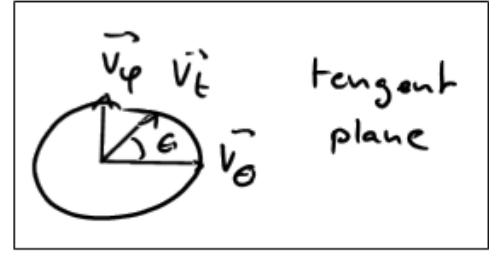


\vec{v}_r : radial velocity

\vec{v}_θ : tangential velocity

$$\vec{v} = \vec{v}_r + \vec{v}_\theta$$

$$= \vec{v}_r + \vec{v}_\theta + \vec{v}_\varphi$$



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

We restrict our study to **symmetric** DFs

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

(spherical symmetry)

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

: indep. of any direction

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

Mean velocities

$$\bar{v}_r = 0$$

$$\bar{v}_t = 0$$

EXERCISE

Velocity dispersions



$$\sigma_r^2 \neq 0$$

$$\sigma_\theta^2 = \sigma_\varphi^2 \neq 0$$

Anisotropic system

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

The velocity ellipsoid is

oblate  or prolate 

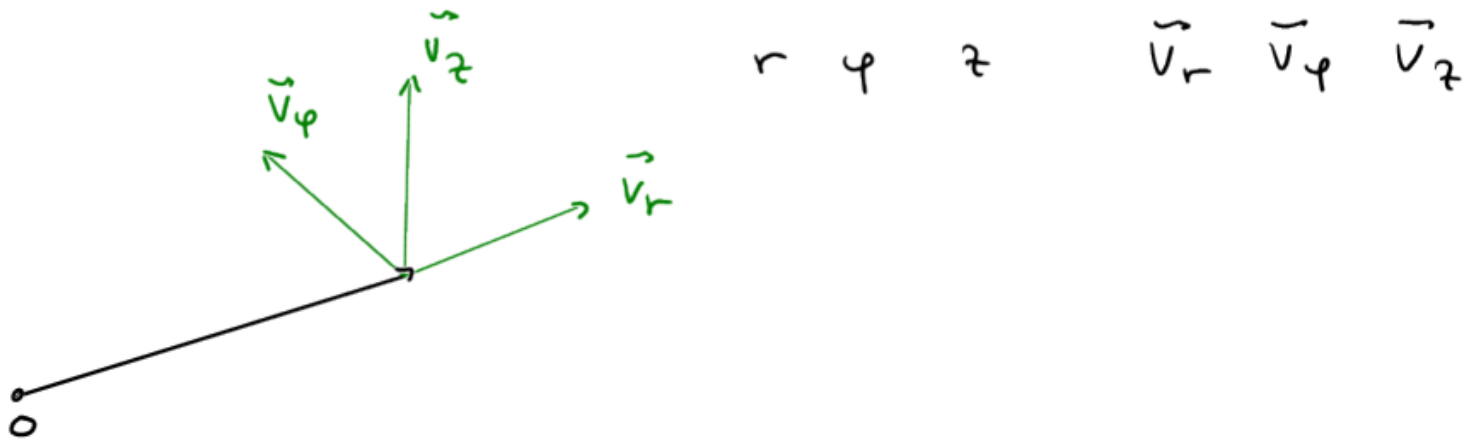
3. DFs that depend on H and L_z

(cylindrical symmetry)

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

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

We consider the system in cylindrical coordinates



3. DFs that depend on H and L_z

(cylindrical symmetry)

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

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

Mean velocities

$$\bar{v}_R = 0 \quad \bar{v}_z = 0 \quad \bar{v}_\varphi \neq 0$$

Velocity dispersions

$$\sigma_\varphi^2 \neq 0$$

$$\sigma_R^2 = \sigma_z^2 \neq 0$$

EXERCISE

Anisotropic system

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

The velocity ellipsoid is

oblate  or prolate 

Equilibria of collisionless systems

**Connections between DFs
and orbits**

Example 1

1-D potential

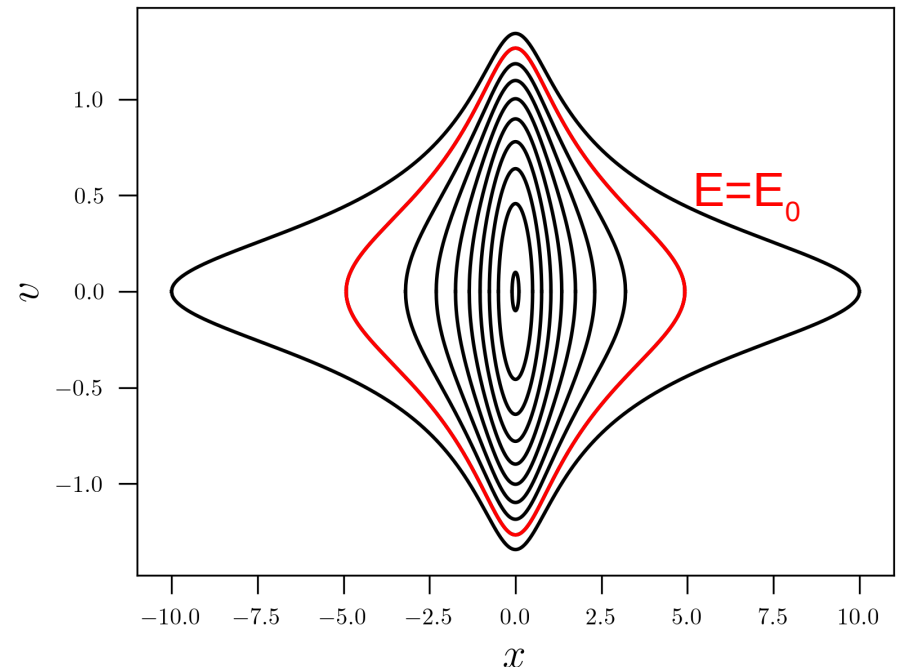
$$\left\{ \begin{array}{l} E = \frac{1}{2} v^2 + \phi(x) \\ v = \pm \sqrt{2(E - \phi(x))} \end{array} \right.$$

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

→ planar orbits described by $E, |\vec{L}|$

a) Ergodic DF : $f(\vec{x}, \vec{v}) = f(E(\vec{x}, \vec{v}))$

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

- model built-out of all orbits of all planes with a weight that depend on their energy

radial and circular orbits have the same weight

b) Non-ergodic DF : $f(\vec{x}, \vec{v}) = f(E(\vec{x}, \vec{v}), |\vec{L}|(\vec{x}, \vec{v}))$

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

- model built-out of all orbits of all planes with a weight that depend only on their energy and angular momentum
- radial and circular orbits are weighted differently

c) Non-ergodic DF: $f(\vec{x}, \vec{v}) = f(E(\vec{x}, \vec{v}), \vec{L}) = f_E(E) f_L(\vec{L})$

! not spherical

$$f_L(\vec{L}) \begin{cases} \neq 0 & \text{if } \vec{L} \parallel \vec{e}_z \\ = 0 & \text{instead} \end{cases}$$

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

- model built-out of orbits in the $z=0$ plane with a weight that depend only on their energy and angular momentum

Questions

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

$$\Phi(r) \quad f(H) \quad \Longrightarrow \quad \begin{pmatrix} \sigma & 0 & 0 \\ 0 & \sigma & 0 \\ 0 & 0 & \sigma \end{pmatrix}$$

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

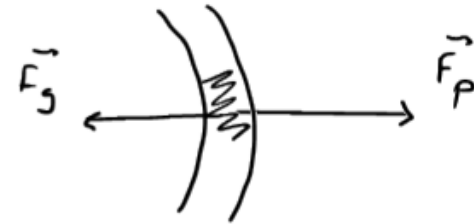
$$\frac{d\vec{v}}{dt} = - \frac{\vec{\nabla} P}{\rho} - \vec{\nabla} \phi$$

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

$$\vec{\nabla}^2 \phi = 4\pi G \rho$$

This constraints the potential $\phi(r)$
or equivalently the density $\rho(r)$

Indeed:

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

+ $\rho(\rho)$ +

$$\vec{\nabla}^2 \phi = 4\pi G \rho$$

\Rightarrow diff. equation for $\phi(r)$ or $\rho(r)$

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 ϕ , we can write:

$$f = f(\phi) \quad \text{and assuming it to be bijective}$$

$$\phi = \phi(f)$$

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:

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

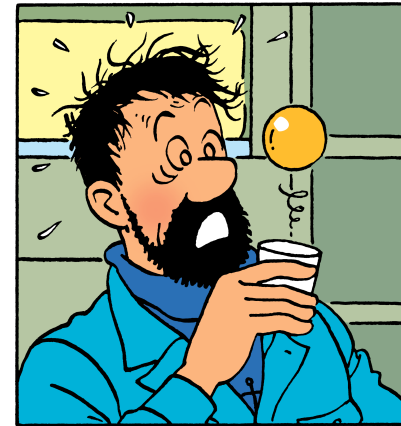
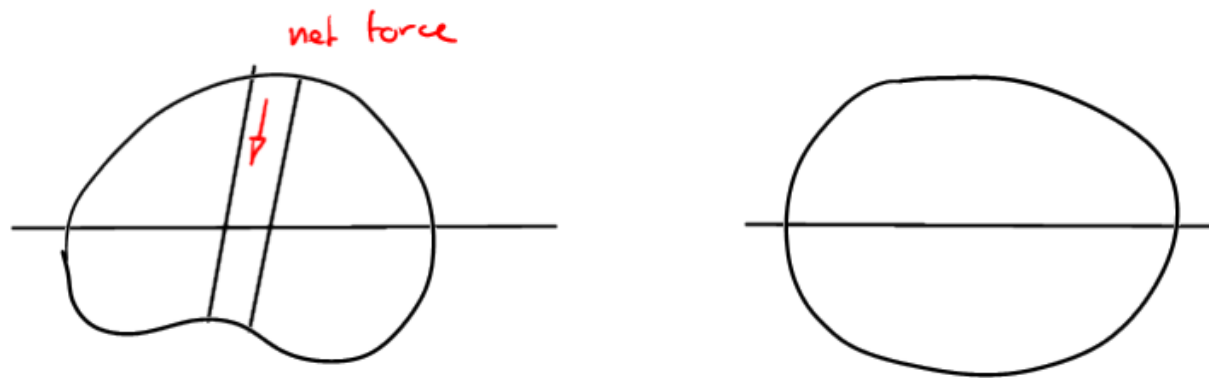
Which is the equation of equilibrium for a barotropic fluid.

Conclusion

- I. An ergodic stellar system is analog to a gaseous barothrope.

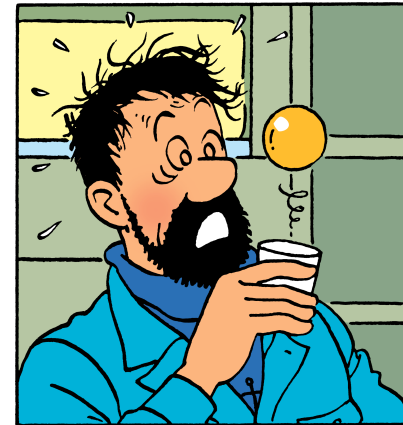
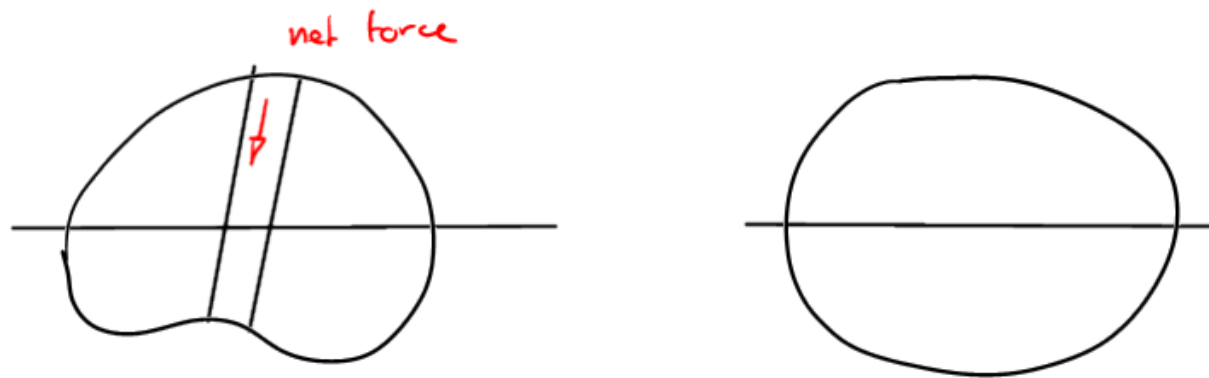
- II. An ergodic isolated stellar system is spherical.

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**

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

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 :
$$\rho(r) = \frac{p(r)}{u_m} = \frac{p(r)}{M}$$

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

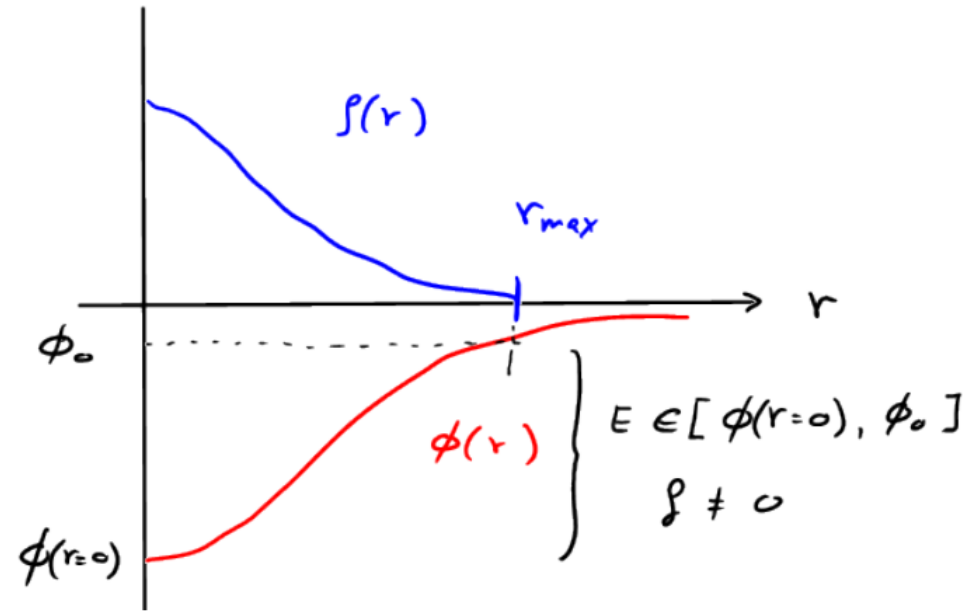
We are thus looking for DFs p that satisfy :

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

Density and potential

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

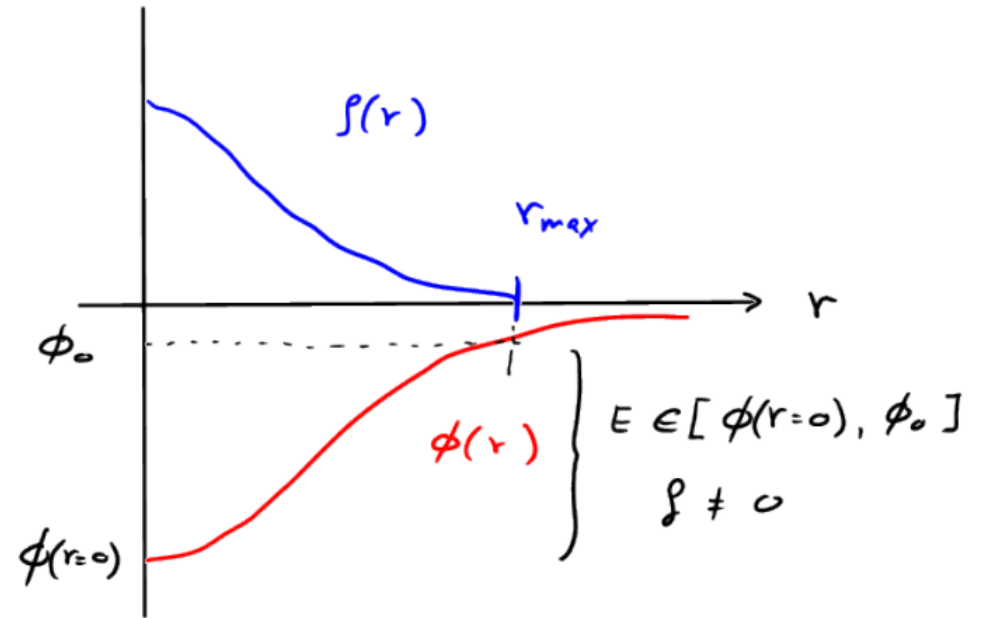
Goal: find $\rho = \rho(E)$ with
 $\rho = 0$ if $r > r_{\max}$



Density and potential

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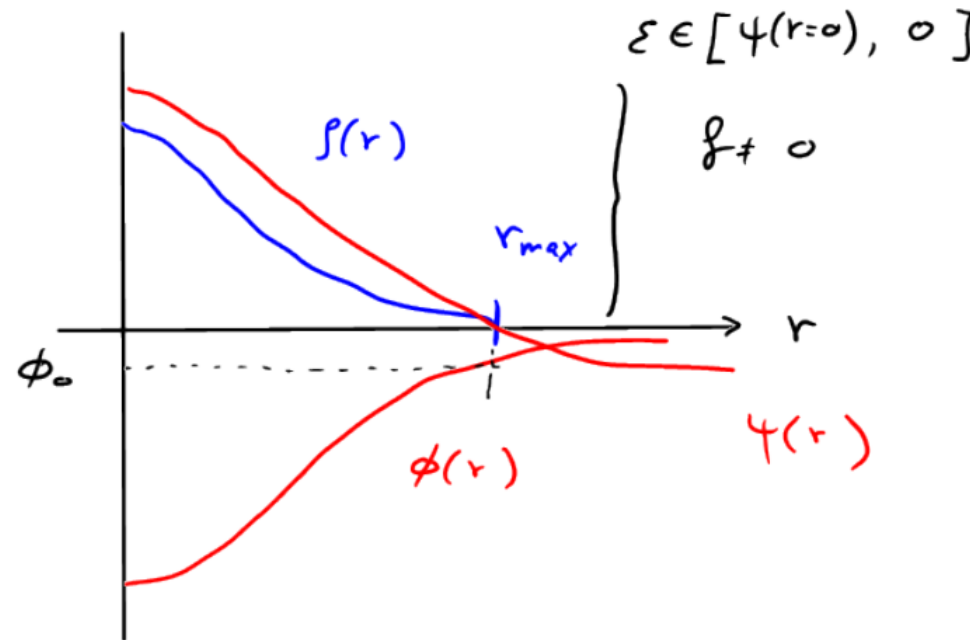
Idea new variables

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 ε , rather than v

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

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

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

becomes

$$v(r) = 4\pi \int_0^{\psi} d\varepsilon \frac{2(\psi - \varepsilon)}{\sqrt{2(\psi - \varepsilon)}} f(\varepsilon)$$

$\begin{matrix} v = \sqrt{2\psi} \\ \varepsilon = 0 \end{matrix}$ (top limit)
 $\begin{matrix} v = 0 \\ \varepsilon = \psi \end{matrix}$ (bottom limit)

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

- if ψ 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 ψ (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 formula

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

or

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

Note : $f(\varepsilon) > 0$ only if $\int_0^\varepsilon \frac{d\psi}{\sqrt{\varepsilon - \psi^2}} \frac{d\nu}{d\psi}$

is an increasing function of ε !

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 $\nu = \nu(\psi)$ if $\psi(r)$ may be inverted

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

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

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 $r = \infty \Rightarrow \rho_0 = 0$

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

- 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

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

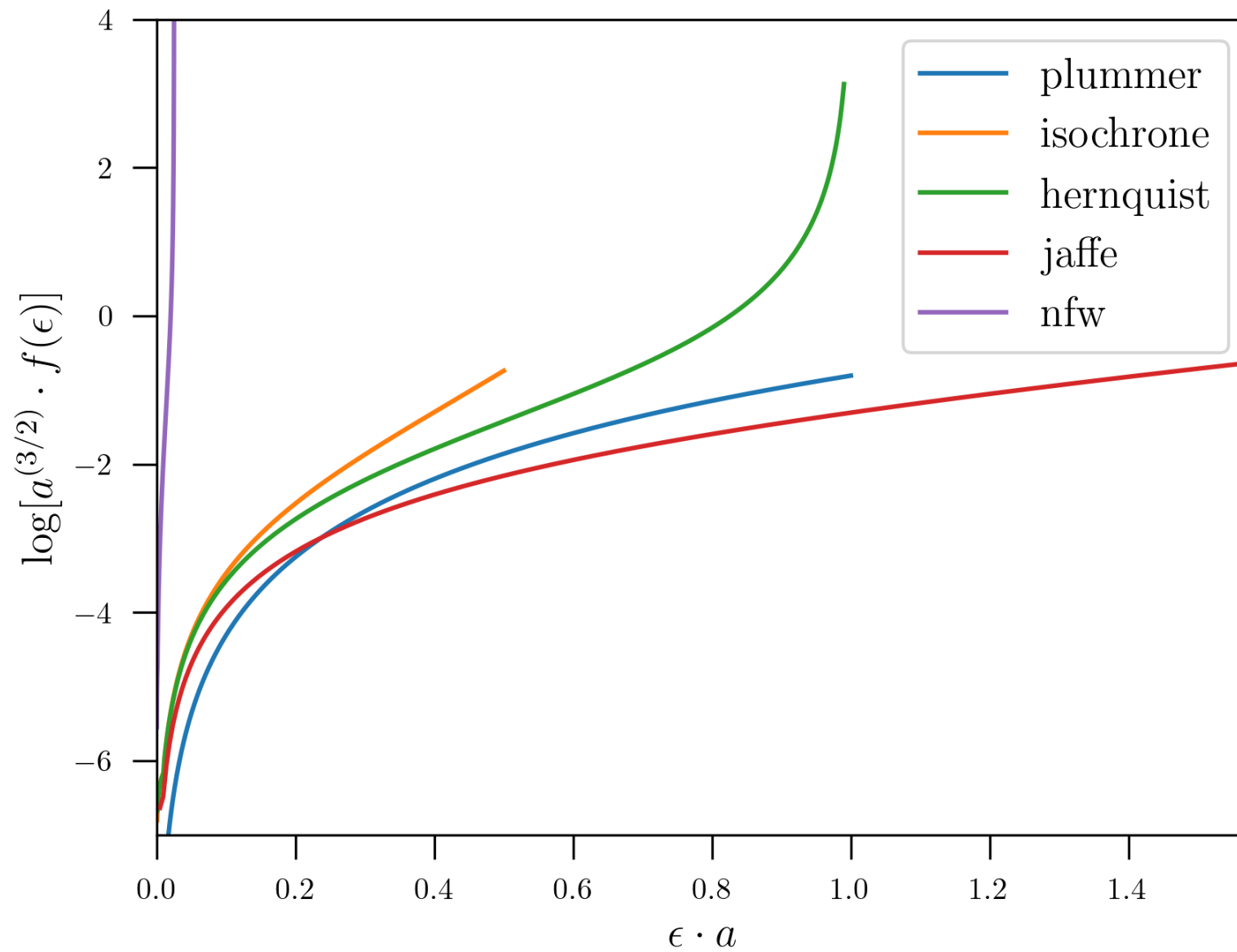
then

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

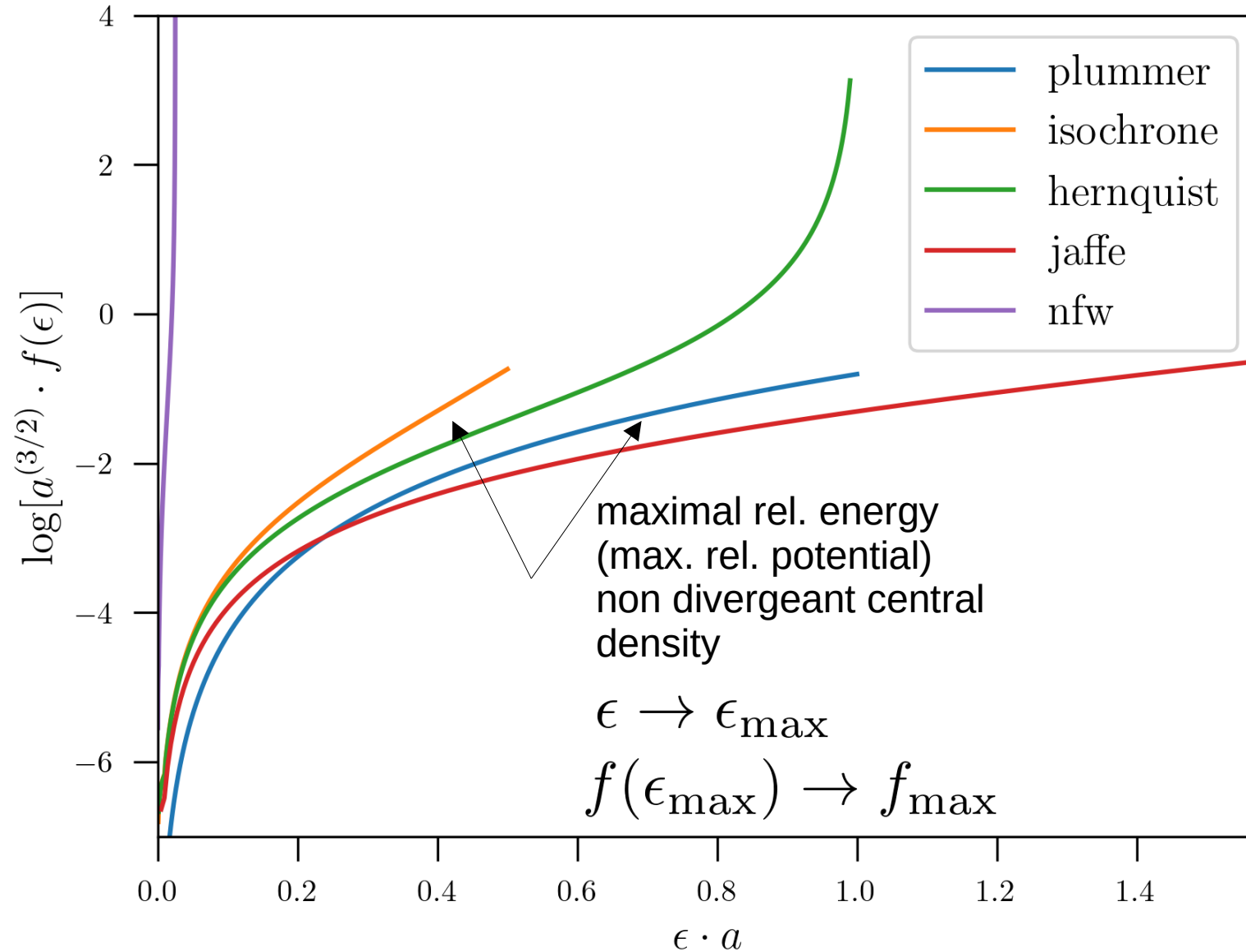
And the DF becomes, using $\tilde{\epsilon} = -\frac{\epsilon a}{GM}$

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

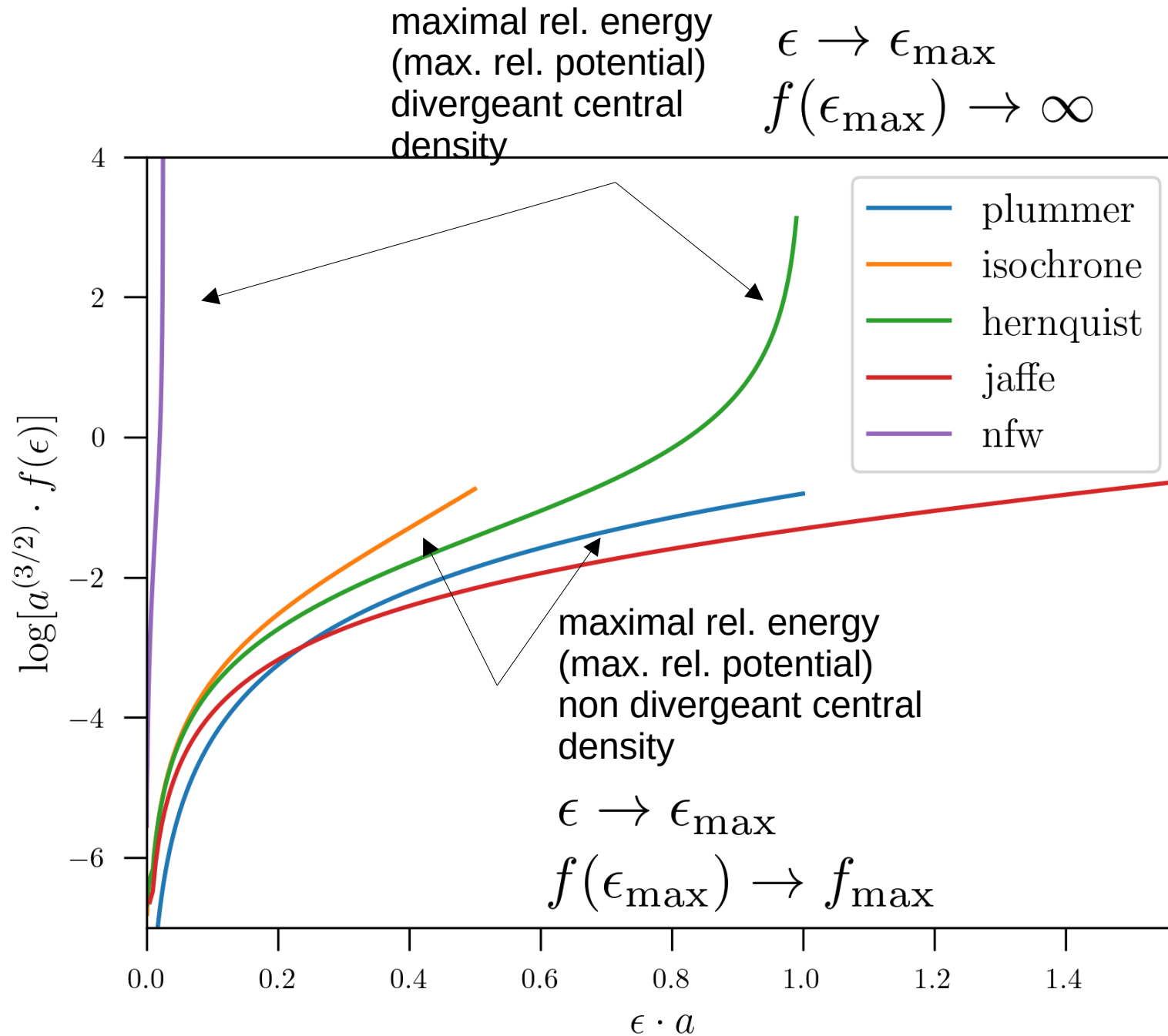
Note: Proceeding similiary, it is possible to compute the DF for others spherical potentials



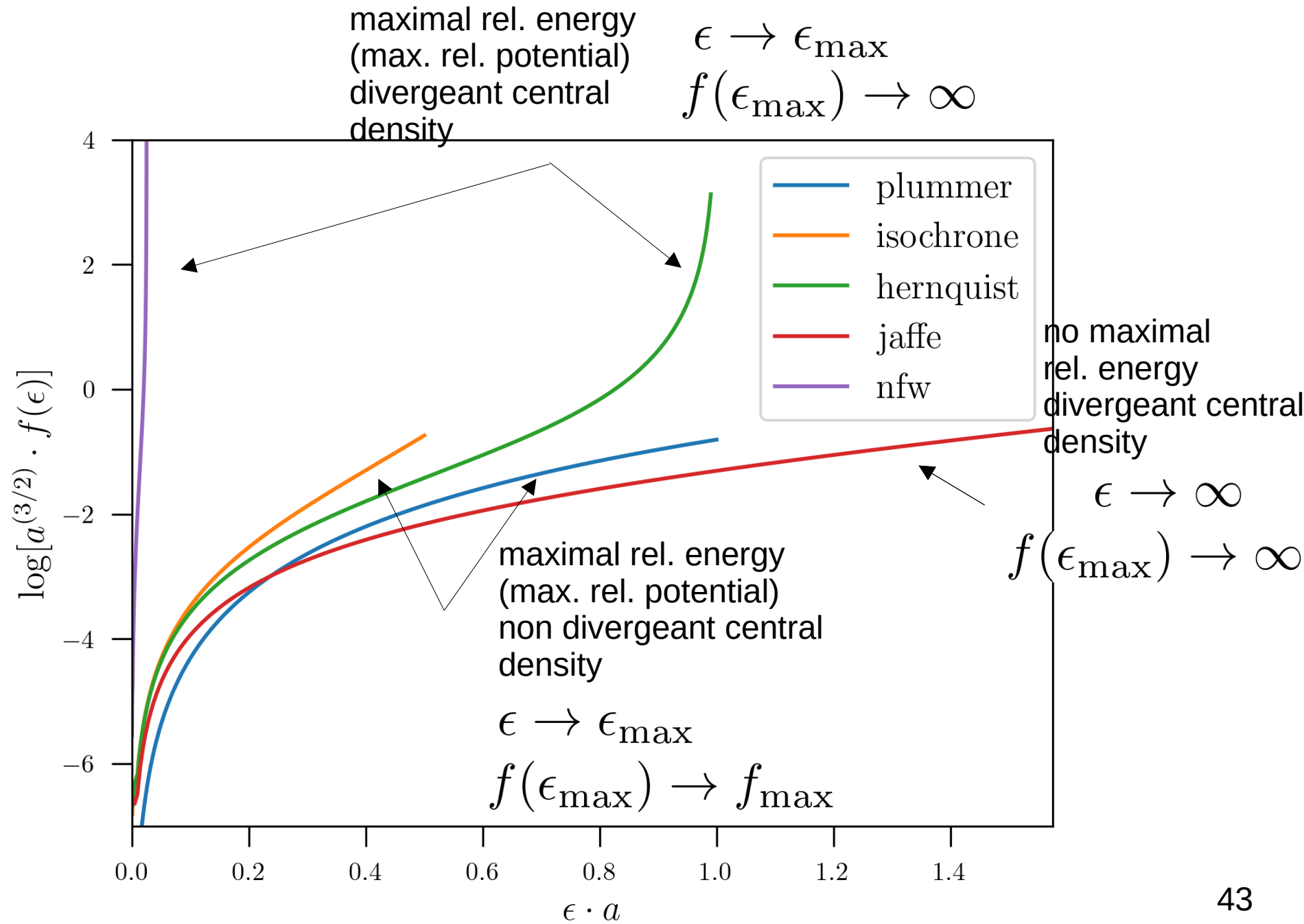
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Plummer model

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

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

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

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

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

$\times N \cdot m$

 $\nu(r) \rightarrow \rho(r)$

Which leads to :

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

(for $\varphi > 0$)

relation between f and ϕ

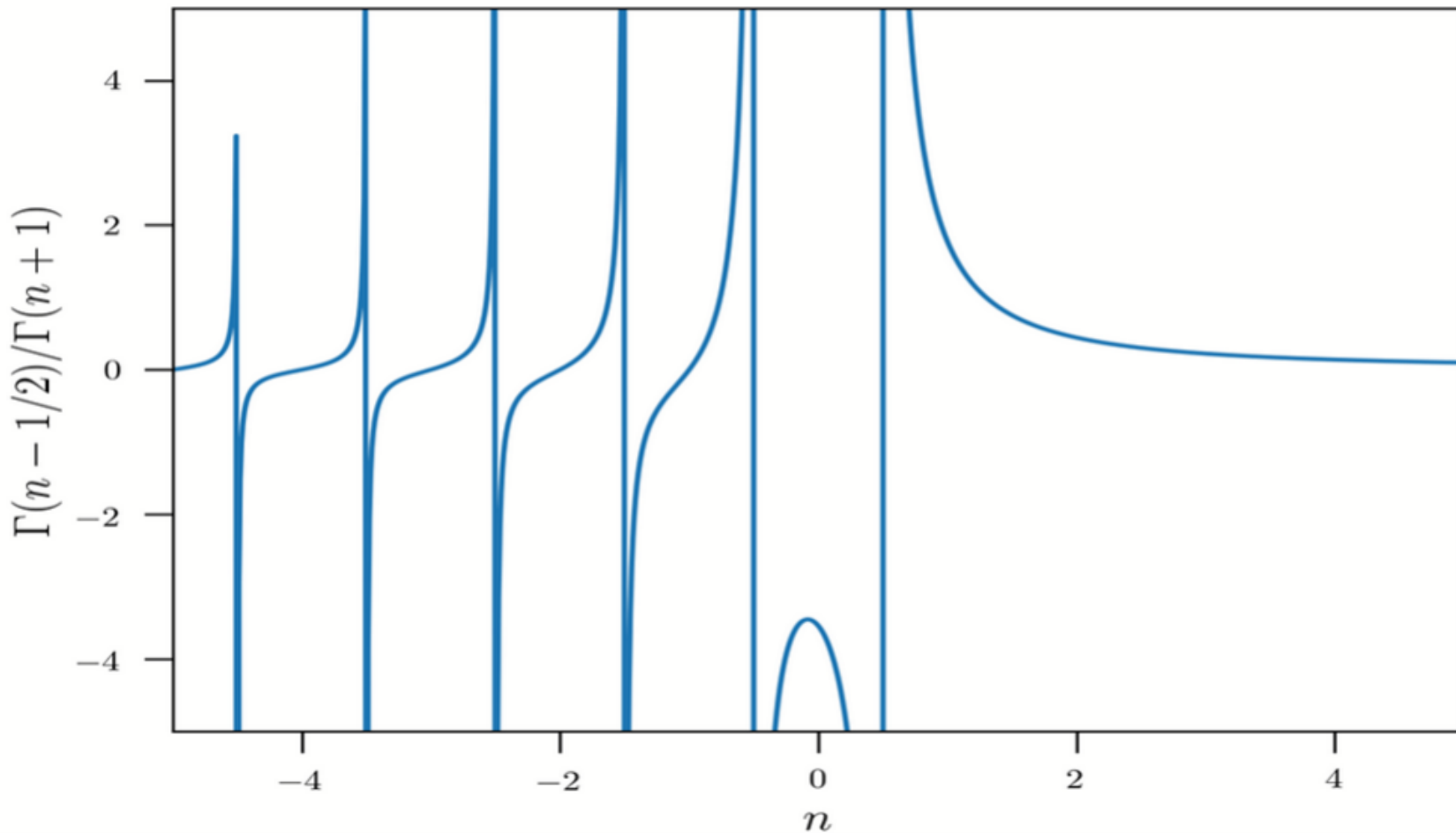
$$C_n = \frac{(2\pi)^{3/2} (n - \frac{3}{2})! F}{n!} = \frac{(2\pi)^{3/2} \Gamma(n - \frac{1}{2}) F}{\Gamma(n+1)}$$

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

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

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

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



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

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

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

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

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

$$\left. \begin{array}{l} v=0 \rightarrow \theta = \frac{\pi}{2} \\ v=\sqrt{24} \rightarrow \theta = 0 \end{array} \right\}$$

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

$$= 8\pi F\sqrt{2} \ 4^n \int_0^{\frac{\pi}{2}} \underbrace{\cos^2 \theta}_{1-\sin^2} \sin^{\theta} \ 2^{2n-2} \ d\theta$$

So, we get

$$f(r) = C_n \ 4(r)^n \quad (\text{for } r > 0)$$

relation between f and ϕ

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

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

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 ψ)

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

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

With $\rho = C_n \psi^n$ $\frac{d\rho}{dr} = C_n n \psi^{n-2} \frac{d\psi}{dr} = C_n n \left(\frac{1}{C_n} \rho \right)^{\frac{n-1}{n}} \frac{d\psi}{dr}$

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 ρ , 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

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

As the potential may not decrease faster

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

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

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

$$n \geq 3$$

B Models with finite potential and density

Define new variables $s = \frac{r}{b}$ $\psi' = \frac{r}{b} \frac{d\psi}{dr}$

where

$$\begin{cases} b = \left(\frac{4}{3} \pi G \psi_0^{n-2} C_n \right)^{1/2} \\ \psi_0 = \psi(0) \end{cases}$$

The Poisson equation becomes

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

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

+ boundary conditions

$$\begin{cases} \bullet \psi'(0) = 1 & \text{normalisation} \\ \bullet \left. \frac{d\psi}{dr} \right|_0 = 0 & \text{no force at the center} \\ & \text{(smooth)} \end{cases}$$

Lane - Emden Equation

(In general, non trivial solutions)

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

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

Two analytical solutions

$n=1, n=5$

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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

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

→ $\psi'(s)$ 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

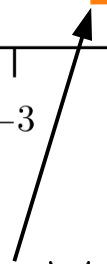
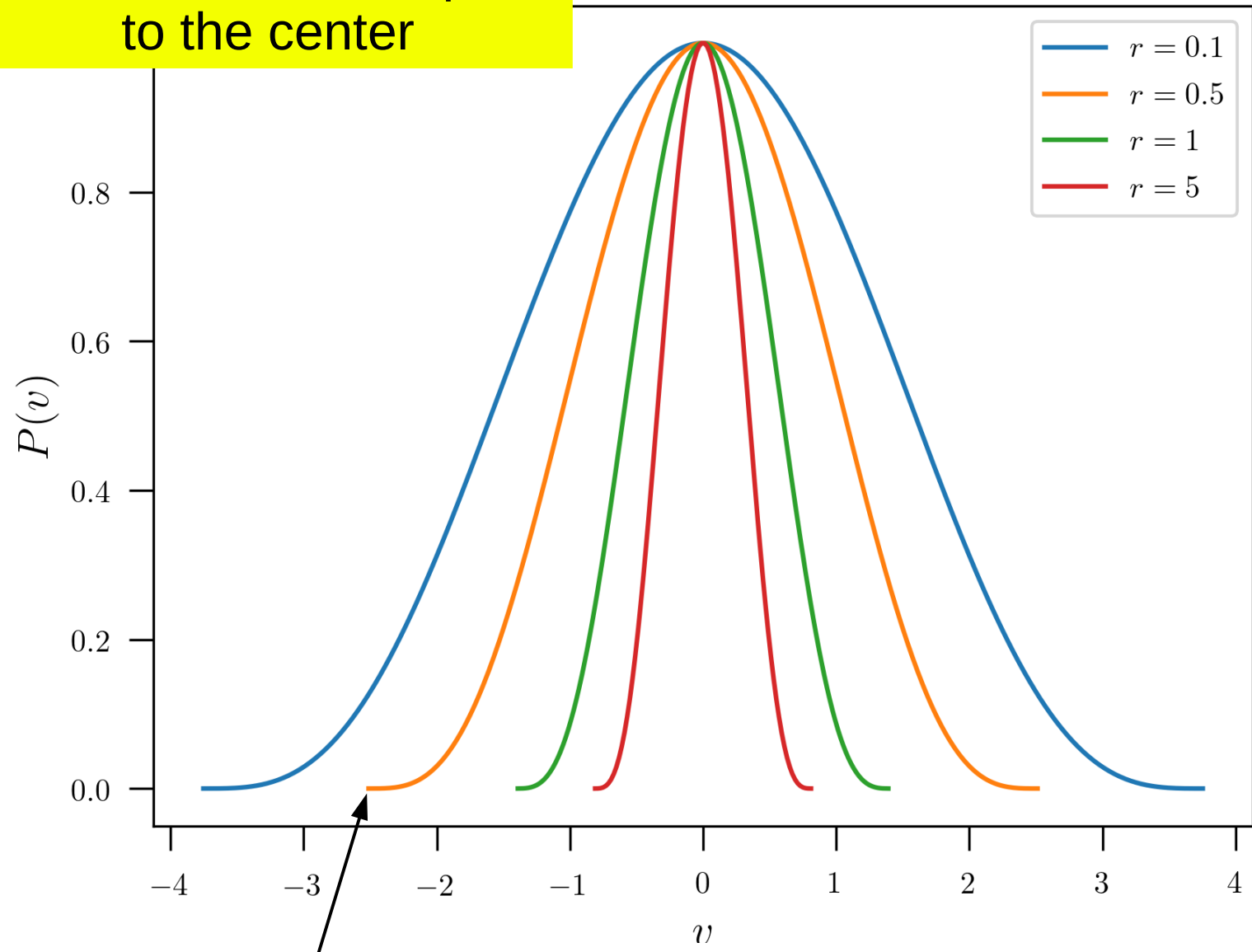
$$P_r(v) = \frac{f(\frac{1}{2}v^2 + \phi(r))}{v(r)} \sim \underbrace{\left(1 + \frac{r^2}{a^2}\right)^{5/2}}_{\frac{1}{f}} \underbrace{\left(\frac{GM}{\sqrt{r^2+a^2}} - \frac{1}{2}v^2\right)^{7/2}}_{\Sigma^{7/2}}$$

② Velocity dispersion

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

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