Cosmic Structure:

Lecture 8b

the Zeldovich Formalism understanding the Cosmic Web

Rien van de Weijgaert, Cosmic Structure Formation, Oct. 2018





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Yakov Borisovich Zel'dovich Minsk, 1914- Moscow, 1987





stamp Zeldovich, Russia 2014

monument Zeldovich, Minsk, Belorussia



Zel'dovich & pope John Paul II

Zel'dovich & Andrei Sacharov

PHYSICS OF SHOCK WAVES AND HIGH-TEMPERATURE HYDRODYNAMIC PHENOMENA Zeldovich & Raizer standard book on shock waves ...

Ya. B. Zel'dovich and Yu. P. Raizer

Edited by Wallace D. Hayes and Ronald F. Probstein

Phase-Space Evolution:

Zeldovich & Deformation



 $\vec{x} = \vec{q} + D(\vec{t})\vec{u}(\vec{q})$

 $\vec{u}(\vec{q}) = -\vec{\nabla}\Phi(\vec{q})$

$$\Phi(\vec{q}) = \frac{2}{3Da^2H^2\Omega}\phi_{lin}\left(\vec{q}\right)$$



$$x = q + D(t)u(q)$$
$$\vec{u}(\vec{q}) = -\vec{\nabla}\Phi(\vec{q})$$

$$\Phi(\vec{q}) = \frac{2}{3Da^2 H^2 \Omega} \phi_{lin}\left(\vec{q}\right)$$



$$\vec{x} = \vec{q} + D(t)\vec{u}(\vec{q})$$

$$d_{ij} = -\frac{\partial u_i}{\partial q_j}$$

$$\vec{u}(\vec{q}) = -\vec{\nabla}\Phi(\vec{q})$$

$$\rho(\vec{q},t) = \frac{\rho_u(t)}{(1 - D(t)\lambda_1(\vec{q}))(1 - D(t)\lambda_2(\vec{q}))(1 - D(t)\lambda_3(\vec{q}))}$$

structure of the cosmic web determined by the spatial field of eigenvalues

 $\lambda_1, \lambda_2, \lambda_3$







Zel'dovich Morphology

$$\rho(\vec{q},t) = \frac{\rho_u(t)}{(1 - D(t)\lambda_1(\vec{q}))(1 - D(t)\lambda_2(\vec{q}))(1 - D(t)\lambda_3(\vec{q}))}$$
$$\lambda_1, \lambda_2, \lambda_3 \qquad \lambda_1 > \lambda_2 > \lambda_3$$

Structure of the cosmic web determined by the spatial field of eigenvalues:

Sequence of formation stages:

- λ1 collapse along first axis: formation of walls/sheets/pancakes
- λ2 collapse along 2 axes: formation of elongated filaments
- $\lambda 3$ possibly if $\lambda 3 > 0$ collapse along all three axes, into a fully collapsed clump/node



Zel'dovich Cosmic Web

It is no exaggeration to state that Zeldovich (1970) predicted the existence of the Cosmic Web !

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Zeldovich Dynamics

$$\rho(\vec{q},t) = \frac{\rho_u(t)}{(1 - D(t)\lambda_1(\vec{q}))(1 - D(t)\lambda_2(\vec{q}))(1 - D(t)\lambda_3(\vec{q}))}$$
$$\lambda_1, \lambda_2, \lambda_3 \qquad \lambda_1 > \lambda_2 > \lambda_3$$

By rewriting the Euler equation (in comoving coordinates), we may easily understand dynamical nature of the Zeldovich approximation:

$$\frac{\partial \vec{v}}{\partial t} + \frac{\dot{a}}{a} \vec{v} + \frac{1}{a} \left(\vec{v} \cdot \vec{\nabla} \right) \vec{v} = -\frac{1}{a} \vec{\nabla} \phi$$

Define velocity u, wrt linear growth factor D(t):

$$\vec{i} = \frac{d\vec{x}}{dD} = \frac{\vec{v}}{a\dot{D}}$$

Zeldovich Dynamics

Following some algebraic manipulations, one arrives at the equivalent Euler equation for the normalized velocity u:

$$\frac{\partial \vec{u}}{\partial D} + \left(\vec{u} \cdot \vec{\nabla}\right) \vec{u} = -\vec{\nabla} \left(\frac{3\Omega}{2f^2 D}\phi_v + \frac{\phi}{a^2 \dot{D}^2}\right) = -\vec{\nabla} V$$

With velocity potential ϕ_v :

$$\vec{u} = -\vec{\nabla}\phi$$

and effective potential V:

$$V = \frac{3\Omega}{2f^2D} \left(\phi_v + \theta\right)$$

and scaled gravitational potential θ:

 $\theta = \frac{2\phi}{3\Omega a^2 D H^2}$

Effective & Scaled Potentials

For the Zeldovich approximation we may easily see that the effective potential V=0:

$$V = \frac{3\Omega}{2f^2D} (\phi_v + \theta) = 0$$

For the Zeldovich approximation:

$$\vec{x} = \vec{q} - D(t)\vec{\nabla}\Psi(\vec{q})$$

with:

$$\Psi(\vec{q}) = \frac{2}{3Da^2 H^2 \Omega} \phi(\vec{x}, t)$$

so that the scaled gravitational potential θ :

$$\theta = \frac{2\phi}{3\Omega a^2 D H^2} = \Psi\left(\vec{q}\right)$$

The velocity potential ϕ_v we may infer from the velocity corresponding to the Zeldovich approximation:

$$\vec{v} = \dot{a}\vec{x} = -aDH f(\Omega)\vec{\nabla}\Psi(\vec{q})$$

$$\vec{u} = \vec{\nabla}\phi_{v} = \frac{\vec{v}}{a\dot{D}} = -\frac{aDH}{a\dot{D}}f(\Omega)\vec{\nabla}\Psi(\vec{q}) = -\vec{\nabla}\Psi(\vec{q})$$

V = 0

from which we see that

$$\phi_{v} = -\Psi(\vec{q})$$

Hence, for the Zeldovich approximation: $\phi_v + \theta = 0 \implies 0$

Zel'dovich ++:

Adhesion Formalism

Zeldovich-Adhesion

We saw that dynamically, the Zeldovich approximation corresponds to a force-free propagation, as evidenced by the Euler equation for the normalized velocity u:

$$\frac{\partial \vec{u}}{\partial D} + \left(\vec{u} \cdot \vec{\nabla}\right) \vec{u} = -\vec{\nabla} V = 0$$

The force-free nature of the Zeldovich approximation leads to the ballistic motion, which once a mass element enters a multi-stream nonlinear region ignores the dominant self-gravitational terms, ie. the evolving gravitational potential of high-density structures (such as walls, filaments and clumps).

The adhesion approximation augments this with a (really) artificial term – a non-gravitational term – in terms of a viscosity term (as we know from the Navier-Stokes equation):

$$\frac{\partial \vec{u}}{\partial D} + \left(\vec{u} \cdot \vec{\nabla}\right) \vec{u} = \nu \, \nabla^2 \vec{u}$$

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$$\frac{\partial \vec{u}}{\partial D} + \left(\vec{u} \cdot \vec{\nabla}\right) \vec{u} = \nu \, \nabla^2 \vec{u}$$

This equation, the Navier-Stokes equation for a pressureless medium, goes by the name of

Burger's Equation

after the famous hydrodynamicist. It is one of the few equations that can be fully solved analytically.

The viscosity term here is fully artificial, tries to emulate "selfgravity", and has nothing to do with the physical viscosity we know from hydrodynamics. Basically, it functions as a friction term.

In its cosmological context, you only want to invoke it close to the emerging multistream regions, so that you take the asymptotic "inviscid" limit, $\nu \to 0$

Adhesion Approximation



Adhesion Approximation

Gurbatov, Saichev & Shandarin 1987

Hidding 2012



Velocity & Gravity Potential



 $\vec{u}(\vec{q}) = \vec{\nabla} \Phi(\vec{q})$

Burger's Equation: Hopf Solution

$$\frac{\partial \vec{u}}{\partial t} + \left(\vec{u} \cdot \vec{\nabla}\right) \vec{u} = \nu \, \nabla^2 \vec{u}$$



Burger's Equation: Hopf Solution





Hidding 2012/2014

Convex Hull quadratically lifted potential field

Delaunay tessellation generated by maxima potential field





Eulerian – Lagrangian Voronoi - Delaunay



Eulerian – Lagrangian Voronoi - Delaunay



Multiscale Structure



Hierarachical Evolution



The adhesion formalism is ideal for following the hierarchical buildup of the cosmic web:

- <u>Mathematically</u>: as a result of the evolving parabolic curvature of the (velocity) potential, more features get embedded in singular valleys enclosed between potential and convex hull.
- <u>Physically</u>:
 - Clearly visible is the merging of small filaments into ever larger arteries.
 - at the same time, we see the continuous merging of small voids into larger voids, the evolving soapsud of void hierarchy.

Cosmological Sensitivity

the morphology of the weblike network is highly sensitive to the underlying cosmology

P(k)?k^{-1.5}

Hidding 2012/2014







Zel'dovich ++:

Caustics & Catastrophes

Skeleton (3D) Cosmic Web: A₄ spine - swallowtails




Zel'dovich Formlism: Streaming & Caustics



Illustration of the formation of caustics due to

streaming paths of light through deforming medium

Zel'dovich Approximation

$$\vec{x} = \vec{q} + D(t)\vec{u}(\vec{q})$$

$$\vec{u}(\vec{q}) = -\vec{\nabla}\Phi(\vec{q})$$

$$\Phi(\vec{q}) = \frac{2}{3Da^2 H^2 \Omega} \phi_{lin}\left(\vec{q}\right)$$







Caustic Conditions: A₃ cusps

Folding A₂ⁱ manifold into more complex configurations:

For j \neq i, there is a nonzero tangential vector \vec{T} such that caustic condition

$$\begin{aligned} \alpha_{j} &= \vec{v}_{j}^{*}(q_{s}) \cdot \vec{T} = 0 \qquad j \neq i \\ \vec{T}(\vec{q}) \parallel \vec{v}_{i}(\vec{q}) \implies \vec{v}_{i}(\vec{q}) \perp \vec{n}(\vec{q}) = \vec{\nabla}\mu_{i}(\vec{q}) \implies \mu_{u,i}(\vec{q}) = \vec{n} \cdot \vec{\nabla}\mu_{i} = 0 \\ A_{3}^{i}(t) &= \left\{ q \in L \left| q \in A_{2}^{i}(t) \land 1 + \mu_{ti,i}(q) = 0 \right\} \\ A_{3}^{i} &= \left\{ q \in L \left| q \in A_{2}^{i}(t) \land 1 + \mu_{ti,i}(q) = 0 \right. \right. \qquad for some t \right\} \end{aligned}$$

Feldbrugge, vdW et al. 2017a

Skeleton (3D) Cosmic Web: A₃ surfaces - cusps



Zel'dovich Deformation Field

$$\vec{x} = \vec{q} + D(t)\vec{u}(\vec{q})$$

$$d_{ij} = -\frac{\partial u_i}{\partial q_j}$$

$$\vec{u}(\vec{q}) = -\vec{\nabla}\Phi(\vec{q})$$

structure of the cosmic web determined by the spatial field of eigenvalues

 $\lambda_1, \lambda_2, \lambda_3$



Hidding, Shandarin & vdW 2014





Leaders of Catastrophe





Skeleton (3D) Cosmic Web: A₄ lines - swallowtails



Caustic Skeleton & Cosmic Web

Skeleton (3D) Cosmic Web: catastrophic connections

Singularity	Singularity	Feature in the	Feature in the
class	name	2D cosmic web	3D cosmic web
A_2	fold	collapsed region	collapsed region
A_3	cusp	filament	wall or membrane
A_4	swallowtail	cluster or knot	filament
A_5	butterfly	not stable	cluster or knot
D_4	hyperbolic/elliptic	cluster or knot	filament
D_5	parabolic	not stable	cluster or knot

Feldbrugge, vdW et al. 2017b

Skeleton (2D) Cosmic Web: catastrophic connections



Feldbrugge, vdW et al. 2016

2D Zeldovich density field (log density)

A3	-	cusp	 red sheets 	 filaments
A4	-	swallowtail	- blue lines	- nodes

Skeleton (3D) Cosmic Web:

Wall/Membrane formation:

- A₂ (cusp) membranes (red):
- collapse along 1 direction

Filament formation:

not necessary to collapse along 2 directions !

- A₄ (swallowtail) filaments (blue):
- collapse along 1 direction
- at edges & intersections A₃ sheets

D₄ umbilic filaments (yellow)

- collapse along 2 directions
- higher density filamentary extensions nodes





Feldbrugge, vdW et al. 2018

the Spherical Model

The spherical model (Gunn & Gott 1972) describes the evolution of a spherical mass distribution. It forms THE reference point for all further evaluations of structure formation.

- Because of Birkhoff's theorem we may see the evolution of each individual mass shell as due only to the integrated mass distribution within its radius.
- As long as two mass shells are not crossing e.g. due to the faster infall of an outer shell into an overdensity -- the motion of a shell – with radius r -- is simply that of an individual spherical shell attracted by a point mass M(r), with M(r) the integrated mass within radius r.
- Perhaps not surprisingly, the equations of motion for the mass shells are the same as that of Friedmann-Robertson-Walker universes for an equivalent density parameter 2(r).
- These equations of motion for each mass shell can be solved analytically for any decently behaving mass profile (i.e. the mass profile should be sufficiently centrally concentrated to prevent shell crossing).
- The spherical model is equally valid for overdensities as well as for underdensities.

Contraction/Expansion of a shell with initial (Lagrangian) radius r_i is described by a scale factor $R(t,r_i)$, such that the radius $r(t,r_i)$ at time t is given by:



The motion is fully determined by the average mass density $\Delta(r,t)$ within a radius r,

$$\begin{aligned} \Delta(r,t) &= \frac{3}{r^3} \int_0^r \left[\frac{\rho(y,t)}{\rho_u(t)} - 1 \right] y^2 \, dy & 1 + \Delta_{ci} &= \Omega_i \left[1 + \Delta(t_i, r_i) \right] \\ &= \frac{3}{r^3} \int_0^r \delta(y,t) \, y^2 \, dy \,, & \alpha_i &= \left(\frac{v_i}{H_i r_i} \right)^2 - 1 \,. \end{aligned}$$

and by the the peculiar velocity $v_{pec,i}$ of the shell. For this we usually take the peculiar velocity predicted by linear theory for the growing mode.

$$v_{pec,i} = -\frac{H_i r_i}{3} f(\Omega_i) \Delta(r_i, t_i) ,$$

$$\alpha_i = -\frac{2}{3}f(\Omega_i)\Delta(r_i, t_i) \,.$$

It is convenient to describe the density perturbation with respect to a EdS Universe, in terms of Δ_i and the velocity perturbation with respect to the Hubble expansion in terms of parameter α_i .

The solutions for the scale factor of overdense/underdense shells can be written in the same parameterized form, by means of shell angle Θ , as we know from the solutions for FRW universes,

$$\mathcal{R}(\Theta_r) = \begin{cases} \frac{1}{2} \frac{1 + \Delta_{ci}}{(\alpha_i - \Delta_{ci})} & (\cosh \Theta_r - 1) & \Delta_{ci} < \alpha_i, \\ \\ \frac{1}{2} \frac{1 + \Delta_{ci}}{(\Delta_{ci} - \alpha_i)} & (1 - \cos \Theta_r) & \Delta_{ci} > \alpha_i, \end{cases}$$

with time dependence specified by

$$t(\Theta_r) = \begin{cases} \frac{1}{2} \frac{1 + \Delta_{ci}}{(\alpha_i - \Delta_{ci})^{3/2}} & (\sinh \Theta_r - \Theta_r) & \Delta_{ci} < \alpha_i \\\\ \frac{1}{2} \frac{1 + \Delta_{ci}}{(\Delta_{ci} - \alpha_i)^{3/2}} & (\Theta_r - \sin \Theta_r) & \Delta_{ci} > \alpha_i \end{cases}$$

The corresponding peculiar velocity of the shell

$$v_{pec}(r,t) = v(r,t) - H_u(t)r(t),$$

can be inferred from

$$v_{pec}(r,t) = H_u(t)r(t) \left\{ \frac{g(\Theta_r)}{g(\Theta_u)} - 1 \right\}$$

with

$$g(\Theta) = \begin{cases} \frac{\sinh \Theta (\sinh \Theta - \Theta)}{(\cosh \Theta - 1)^2} & \text{open}, \\ \frac{2}{3} & \text{critical}, \\ \frac{\sin \Theta (\Theta - \sin \Theta)}{(1 - \cos \Theta)^2} & \text{closed} \end{cases}$$

Evolution Spherical Tophat Halo



Figure 7. Spherical Peak 2

Evolution Spherical Tophat Halo



Spherical Void Evolution



Having determined the evolution of the radius and velocity of each spherical shell of the density perturbation, we may then proceed to derive the corresponding evolution of the density profile of the shell. Here we limit ourselves to the integrated density profile Δ (r,t),

$$1 + \Delta(r, t) = \frac{1 + \Delta_i(r_i)}{\mathcal{R}^3} \frac{a(t)^3}{a_i^3},$$

whose solution can be specified in terms of a density function $f(\theta)$,

$$1 + \Delta(r, t) = f(\Theta_r) / f(\Theta_u),$$

whose solution can be specified in terms of a density function $f(\theta)$,

$$f(\Theta) = \begin{cases} \frac{(\sinh \Theta - \Theta)^2}{(\cosh \Theta - 1)^3} & \text{open}, \\\\ \frac{2/9}{(1 - \cos \Theta)^2} & \text{critical}, \end{cases}$$
$$\frac{(\Theta - \sin \Theta)^2}{(1 - \cos \Theta)^3} & \text{closed}, \end{cases}$$

At maximum expansion of an overdense shell, $\Theta=\pi$, defining the turnaround radius of the matter concentration, we thus find that the integrated overdensity of the shell is

$$1 + \Delta(r, t_{ta}) = (3\pi/4)^2 \sim 5.6$$

In the "imaginary" situation in which the overdensity would have continued to evolve linearly, it would have reached an overdensity dictated by the linear growth factor D(t) for the corresponding background Universe. For the situation of an Einstein-de Sitter Universe, with

$D \propto (t/t_0)^{2/3}$

a mass overdensity reaches its turnaround at a linear overdensity

$$\Delta_{lin}(z_{\rm ta}) = \delta_{\rm ta} = (3/5)(3\pi/4)^{2/3} \approx 1.062.$$

The consequences of this finding are truely wonderful: the cosmologist may resort to the primordial density field, search for the peaks in this Gaussian field, and assuming they are spherical (which they are not at all), and identify the ones that reach turnaround at some redshift z. Even more useful is the equivalent case for final collapse.

Collapse, ie. $\Delta = \infty$, happens when the density fluctuation would have reached a linear overdensity of

$$\Delta_{lin}(z_{\rm c}) = \delta_{\rm c} = \left(\frac{3}{5}\right) \left(\frac{3\pi}{2}\right)^{2/3} \approx 1.686$$

The fact that this is a universal value, valid for any (spherical) density peak, makes it into one of the most crucial numbers in the theory of structure formation. We may thus find the collapse redshifts z_{coll} for any primordial density peak,

$$D(z_{\rm coll}) \Delta_{lin,0} = \delta_{\rm c}$$
.

$$1 + z_{coll} = \frac{\Delta_{lin,0}}{1.686}.$$

the Ellipsoidal Model

Homogeneous Ellipsoids



Homogeneous Ellipsoids

 $\Phi^{(tot)}(\mathbf{r}) = \Phi_b(\mathbf{r}) + \Phi^{(int,ell)}(\mathbf{r}) + \Phi^{(ext)}(\mathbf{r})$

Homogeneous Ellipsoids

 $\Phi_b(\mathbf{r}) = \frac{2}{3}\pi G\rho^b \ (r_1^2 + r_2^2 + r_3^2)$
$$\Phi^{(int,ell)}(\mathbf{r}) = \frac{1}{2} \sum_{m,n} \Phi^{(int,ell)}_{mn} r_m r_n$$

= $\frac{2}{3} \pi G(\rho^{ell} - \rho^b) (r_1^2 + r_2^2 + r_3^2) + \frac{1}{2} \sum_{m,n} T^{(int)}_{mn} r_m r_n$

$$T_{mn}^{(int)} \;\equiv\; rac{\partial^2 \Phi^{(int,ell)}}{\partial r_m \partial r_n} - rac{1}{3}
abla^2 \Phi^{(int,ell)} \; \delta_{mn}$$

$$\Phi^{(ext)}(\mathbf{r}) = \frac{1}{2} \sum_{m,n} T_{mn}^{(ext)} r_m r_n \quad \checkmark \qquad T_{mn}^{(ext)}(t) \equiv \frac{\partial^2 \Phi^{(ext)}}{\partial r_m \partial r_n}$$

$$\Phi^{(int,ell)}(\mathbf{r}) = \pi G \left(\rho^{ell} - \rho^{b}\right) \sum_{m} \alpha_{m} r_{m}^{2}$$
$$T_{mn}^{(int)} = 2\pi G (\rho^{ell} - \rho^{b}) \left(\alpha_{m} - \frac{2}{3}\right) \delta_{mn}$$

$$lpha_m = c_1 c_2 c_3 \int_0^\infty (c_m^2 + \lambda)^{-1} \prod_{n=1}^3 rac{1}{\sqrt{c_n^2 + \lambda}} \mathrm{d}\lambda$$

$$rac{d^2 r_m}{dt^2} = -rac{4\pi}{3}G
ho^b r_m(t) \, - \, \sum_n \Phi_{mn}^{(int,ell)} r_n(t) \, - \, \sum_n T_{mn}^{(ext)} r_n(t)$$

$$r_m(t) = \sum_k R_{mk}(t) r_{k,i}$$

$$\frac{d^2 R_{mk}}{dt^2} = -\frac{4\pi}{3}\pi G R_{mk} - \sum_n \Phi_{mn}^{(int,ell)} R_{nk} - \sum_n T_{mn} R_{nk}$$
$$\frac{d^2 R_{mk}}{dt^2} = -2\pi G \left[\alpha_m \rho^{ell} + (\frac{2}{3} - \alpha_m) \rho^b \right] R_{mk} - T_{mm}^{(ext)} R_{mk}$$

 $R_{mn}(t_i) = R_m(t_i)\delta_{mn}$

$$\frac{d^2 R_{mk}}{dt^2} = -2\pi G \left[\alpha_m \rho^{ell} + \left(\frac{2}{3} - \alpha_m\right) \rho^b \right] R_{mk} - T_{mm}^{(ext)} R_{mk}$$

$$\int$$

$$\frac{d^2 R_m}{dt^2} = -2\pi G \left[\alpha_m \rho^{ell} + \left(\frac{2}{3} - \alpha_m\right) \rho^b \right] R_m - T_{mm}^{(ext)} R_m$$

$$v_{pec,m}(t_i) = \frac{2f(\Omega_i)}{3H_i\Omega_i}g_{pec,m}(t_i)$$

$$= -\frac{1}{2}H_if(\Omega_i) \left[\alpha_{m,i}\delta_i + \frac{4T_{mm,o}^{(ext)}}{3\Omega_0H_0^2}D_i\right] r_{m,i}$$

$$\frac{d^2R_m}{dt^2} = -2\pi G \left[\alpha_m\rho^{ell} + (\frac{2}{3} - \alpha_m)\rho^b\right] R_m - T_{mm}^{(ext)}R_m$$

$$\bigcup$$

$$c_m(t) = R_m(t)c_{m,i} \qquad (c_1, c_2, c_3)$$



















