



H4-SMR 1012 - 20

## AUTUMN COLLEGE ON PLASMA PHYSICS

13 October - 7 November 1997

### Models of Elliptical Galaxies as Partially Relaxed Stellar Systems

G. BERTIN

Scuola Normale Superiore, Pisa, Italy

### Bibliography

Bertin, G., Stiavelli, M. 1993, Reports on Progress in  
Physics, 56, 493-556

These are lecture notes, intended for distribution to participants.

MODELS OF ELLIPTICAL GALAXIES AS  
PARTIALLY RELAXED STELLAR SYSTEMS

III A

ELLIPTICAL GALAXIES AS HOT STELLAR SYSTEMS

- Homogeneity
- ellipsoidal figures
- Solid body rotation

(2)

S. CHANDRASEKHAR

$\sigma \sim 400 \text{ km/s}$   
 $V_r (?) \sim 50 \text{ km/s}$

$\frac{\sigma^2}{v^2}$

$\Sigma$

DS Chap. 5

(5)

3. Substituting for  $A_1$  in (36), we recover

$1 - e^2$ . (6)

ical with the equation on the basis of Newton's

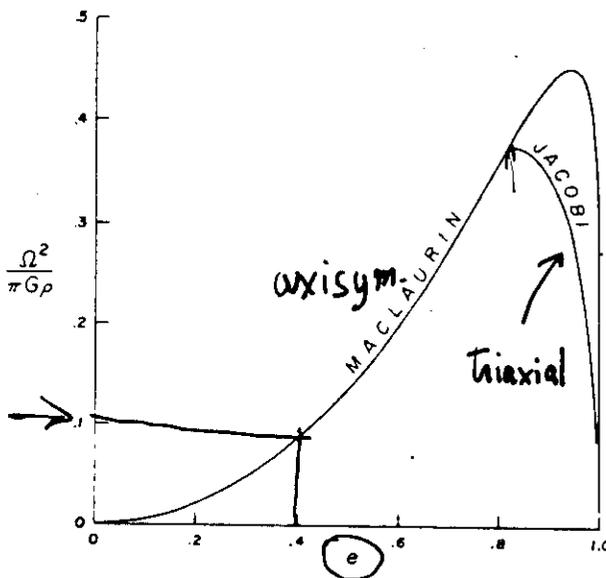


FIG. 5. The square of the angular velocity (in the unit  $\pi G \rho$ ) along the Maclaurin and the Jacobian sequences. The abscissa, in both cases, is the eccentricity of the (1, 3)-section.

$e^2 = 1 - \frac{a_3^2}{a_1^2}$

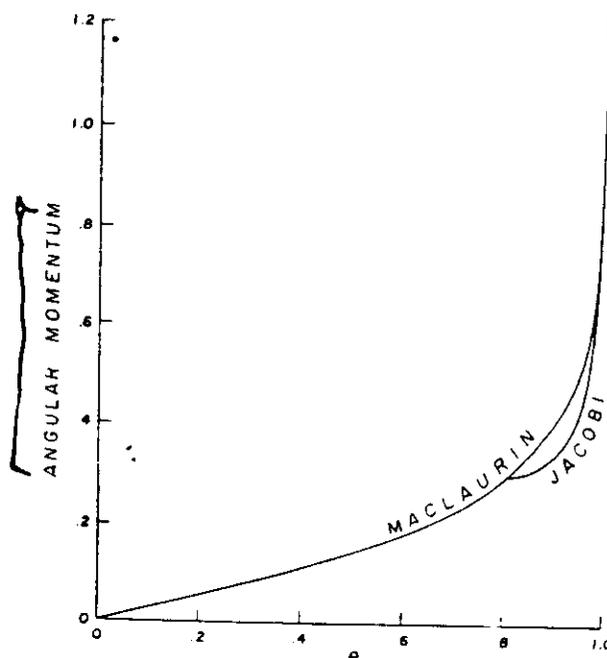


FIG. 6. The angular momentum (in the unit  $(GM^2 a)^{1/2}$ ) along the Maclaurin and the Jacobian sequences. The abscissa in both cases is the eccentricity of the (1, 3)-section.

\* nuclei

## TWO MAIN MESSAGES FROM OBSERVATIONS:

- (1) Ellipticals have a luminosity profile that is well fitted by the empirical  $R^{1/4}$  law proposed by de Vaucouleurs (1948, 1953)

$$\mu = \mu_e + 8.325 \left[ \left( r/r_e \right)^{1/4} - 1 \right]$$

i.e.

$$\log I(r) = \log I_0 - 3.33 \left( r/r_e \right)^{1/4}$$

$r_e$  = half-luminosity radius

10 magnitudes

- (2) In contrast to spirals, ellipticals are mainly "pressure" supported (Bertola & Capaccioli 1975; ..... )

$$W + \underbrace{2K}_{\text{random}} + \cancel{2K}_{\text{ordered}} = 0$$

( little is known on their 3-D structure )

# ELLIPTICALS

## 2) low rotation

Bertola and Capaccioli: (1975)

Illingworth (1977)

$$V/\sigma$$

→ pressure anisotropy

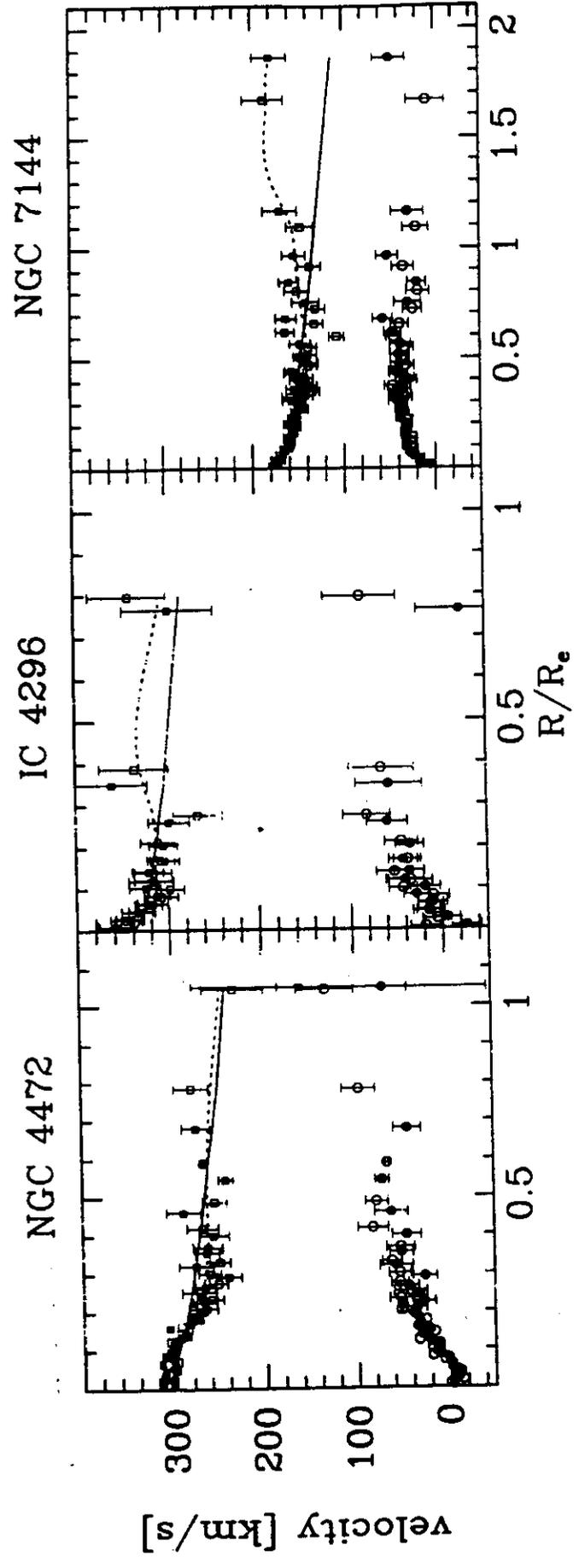
Binney (1978, 1982)

("radial" pressure outside)

van Albada (1982)

Note : most of the available kinematical data on the stars are so far restricted to  $R < R_e$

Saglia et al ApJ 463 (1993) 567



# EQUILIBRIUM

$(f, \Phi)$

$$\begin{cases} \{f, H\} = 0 & \textcircled{1} \\ \nabla^2 \Phi = 4\pi G \int f d^3v & \textcircled{2} \end{cases}$$

$$\Phi = \Phi(\underline{x})$$

$$f = f(\text{Integrals of the motion associated with } \Phi(\underline{x}))$$

Usually, one starts out from a given symmetry<sup>†</sup> for  $\Phi$ . Then, the isolating integrals are identified. A combination of integrals of the motion is taken for  $f$ .  $\textcircled{1} \checkmark$

THE MODEL IS THEN IDENTIFIED BY SOLVING THE NON-LINEAR SELF-CONSISTENCY EQUATION FOR  $\Phi$   $\textcircled{2} \checkmark$

† spatial (e.g. spherical, axial, ...)  
or dynamical (e.g. Staeckel)

## A NOTE OF CAUTION

various attempts at deriving phase space properties directly from observations, i.e. at "measuring" pressure anisotropy

but: data sample projected quantities on a limited radial range with sizable errors

(cf. attempts at "measuring"  $Q$  in disk)

① direct inversion  $g \rightarrow f$  (actually,  $f \rightarrow g$ )

Eddington (1916), Merritt (1985)

- obviously non unique

de Jonghe & de Zeeuw (1987) insist on exact models

- often leads to negative  $f$ !

②  $\Sigma, \sigma$  + hydrodynamics  $\Rightarrow$  pressure anisotropy  
(spherical symmetry)

Binney Mamon (1982) Tonry (1983)

③ linear programming, "maximum entropy", etc

Schwarzschild (1979)

Pfenniger (1984), Newton & Binney (1984), Richstone & Tremaine

de Jonghe (1989)

(1984, 1986)

BUT INVERSION IS UNSTABLE

see application by  
Caldwell, Kiushku,  
Richstone (1986)

AND OFTEN LEADS TO UNREALISTIC

MODELS! (dynamically unstable models)

on N7097

# Inversion ( $\rho \rightarrow f$ )

Take  $\Phi = \Phi(r)$  as given ;  $\rho(r) = \frac{1}{4\pi G} \nabla^2 \Phi$

Can we invert:

$$\rho(r) = \int f(E, J^2) d^3v \quad ?$$

---

## Example

"Abel" inversion for  $f = f(E)$  (isotropy mixed)

$$f(E) = \frac{1}{2\pi^2\sqrt{2}} \left[ \int_0^E \frac{d^2\rho}{d\Phi^2} \frac{d\Phi}{\sqrt{E-\Phi}} + \frac{1}{\sqrt{E}} \left( \frac{d\rho}{d\Phi} \right)_{\Phi=0} \right]$$

(Eddington, 1916)

BUT:

(i) this method is not predictive

(ii) method sometimes fails (e.g.  $f$  derived is not continuous)

(iii) leads to irregularities in phase space, i.e. unrealistic  $f$

**STEARNS THEOREM:**  
 $f = f(E)$  (integrals of the motion)  
 $E$

Triaxial models

(VERY DIFFICULT)

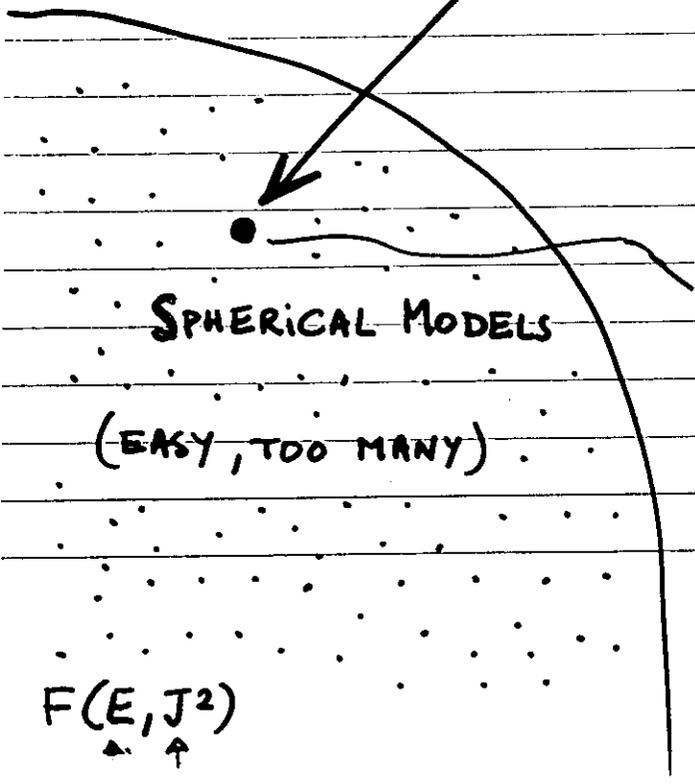
OBLATE MODELS

initialize N-body  
 "lucky" asymptotes

SLIGHTLY  
 OBLATE MODELS  
 ~ T & V A 1982

$(E, J_2, I_3)$

necessary?



SPHERICAL MODELS

(EASY, TOO MANY)

$F(E, J^2)$   
 $\uparrow \quad \uparrow$

Bertin and Stiavelli: 1984

$f = A(-E)^{3/2} \exp[-aE - cJ^2/2]$	$E \leq 0$
$= 0$	$E > 0$

3 parameters:

2 scales

→ 1 PARAMETER EQ. SEQUENCE

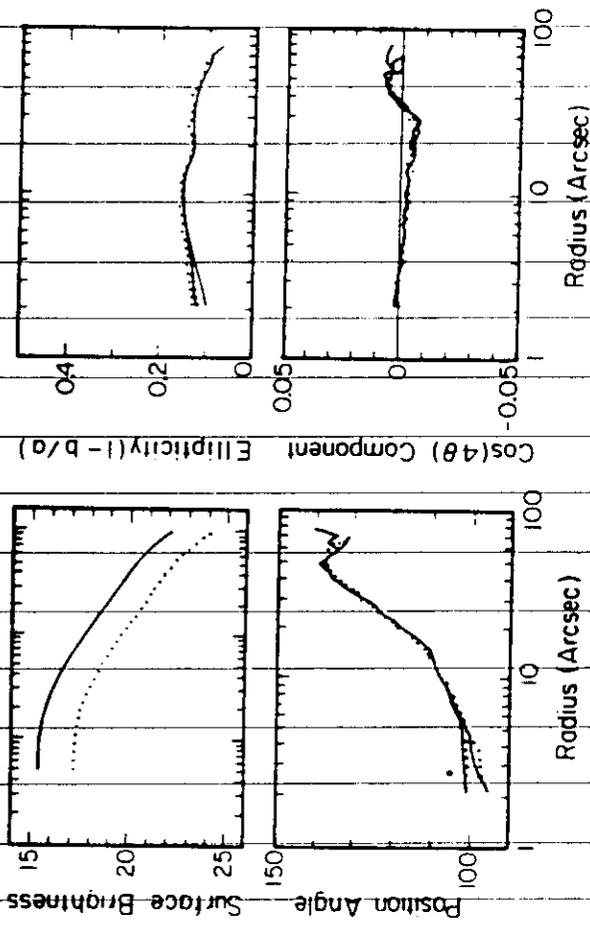
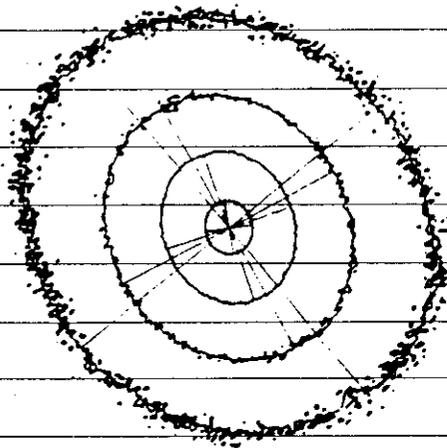


Figure 2. a) Contour map with major and minor axes overlaid and b) surface photometry diagrams for NGC 1549. The solid lines refer to the R band, dotted lines to B.

JEDRZEJEWSKI 1986

MODELS OF ELLIPTICAL GALAXIES AS  
PARTIALLY RELAXED STELLAR SYSTEMS

III B

PARTIAL RELAXATION  
AND THE  $R^{1/4}$  LUMINOSITY LAW

# INTRODUCE $f$ ON A PHYSICAL BASIS

T. van Albada (1982) : collisionless collapse  
of star clouds,  $N \sim \text{a few } 10^3$

$$t=0 \quad K_{\text{ord}} = 0$$

$$K_{\text{random}} \sim 0$$

$t > 0$  collapse

$$t \sim 2-3 \tau_{\text{ff}} \rightarrow 2K_{\text{random}} + W \sim 0$$

collisionless violent relaxation!

partial relaxation!

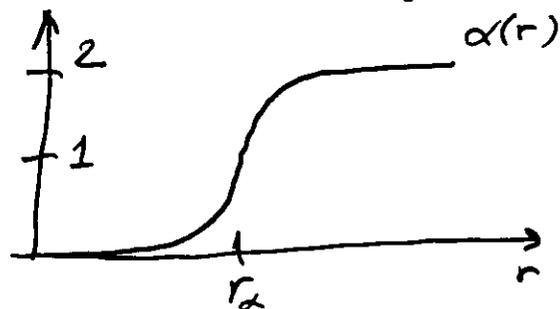
Results:

(i) fairly round, partially relaxed systems

(ii) rather "realistic" density distributions

(iii) pressure tensor: isotropic at  $r < r_m$ ,  
 $\sim$  radial at large radii

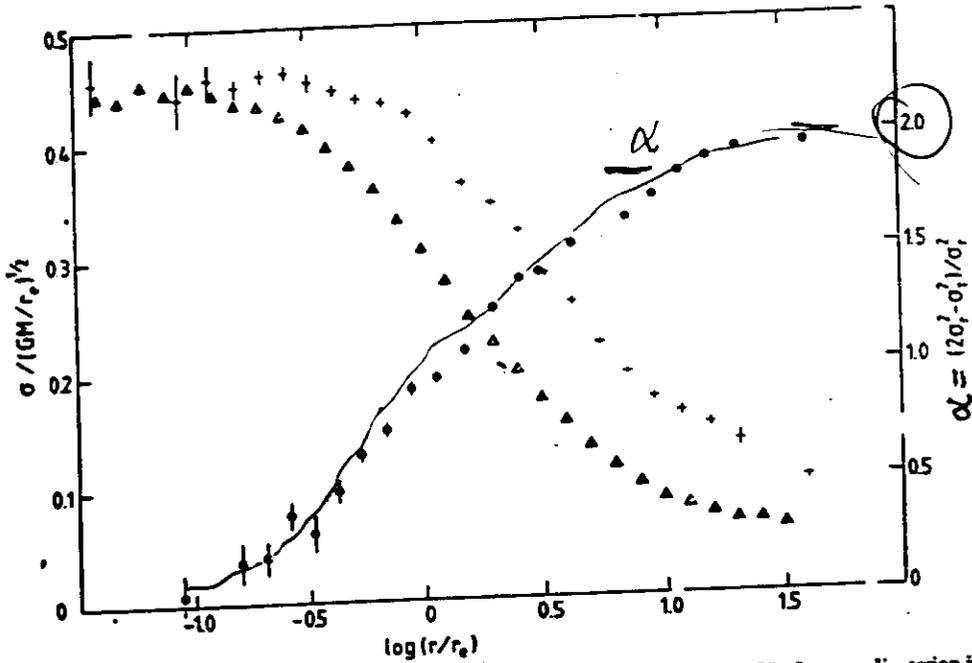
$$\alpha(r) = 2 - \frac{\langle v_\theta^2 \rangle + \langle v_\phi^2 \rangle}{\langle v_r^2 \rangle}$$



$\alpha = 2$

$\langle v_r^2 \rangle$

Galaxy formation and the  $r^{-4}$  law



$\alpha \rightarrow 2$   
MEANS  
"RADIAL"  
PRESSURE  
ONLY

Figure . Velocity dispersion and anisotropy as a function of radius for model C3. Crosses: dispersion in radial component of velocity (averaged over spherical shells). Triangles: velocity dispersion as measured along line of-sight (averaged over circular rings and three perpendicular viewing directions). The vertical scale on the left applies to these two quantities. The velocity anisotropy, indicated by filled circles with error bars, is measured by the vertical scale on the right.

$\alpha = 2$   
main assumption  
of the oblate

First attempt:

can I construct  $f = f(E, J_z^2)$  for an axisymmetric stellar system with  $\alpha = \alpha(r)$  of the type found by van Albada in his simulations?

NO!

$$E = \frac{1}{2} (v_r^2 + v_\theta^2 + v_\phi^2) + \Phi$$

$$J_z^2 = r^2 \sin^2 \theta v_\phi^2$$

$$\Rightarrow \langle v_r^2 \rangle = \langle v_\theta^2 \rangle \Rightarrow$$

$$\alpha(r) = 2 - \frac{\langle v_\theta^2 \rangle + \langle v_\phi^2 \rangle}{\langle v_r^2 \rangle} = 1 - \frac{\langle v_\phi^2 \rangle}{\langle v_r^2 \rangle} < 1$$

$\Rightarrow$  WE NEED A THIRD INTEGRAL!

From what is available in the literature, systems with 3 isolating integrals of the motion (Stäckel) are characterized by  $\rho \sim r^{-4}$  at large radii.....

# EDDINGTON POTENTIAL

( $\rightarrow$  Lynden Bell 1962)

(STÄCKEL)

$$r, \theta, \varphi \rightarrow \lambda, \mu, \varphi$$

coordinates

spherical

spheroidal

$$\lambda, \mu \text{ are solutions of } \frac{(x^2+y^2)}{(r^2-\beta^2)} + \frac{z^2}{r^2} = 1 ; \begin{matrix} \beta \leq \lambda < +\infty \\ -\beta \leq \mu \leq \beta \end{matrix}$$

$$r \gg \beta \rightarrow \begin{cases} \lambda \sim r \\ \mu \sim \beta \cos \theta \end{cases}$$

$$\phi_{\text{EDDINGTON}} = \frac{\zeta(\lambda) - \eta(\mu)}{\lambda^2 - \mu^2} ; \zeta, \eta \text{ arbitrary functions}$$

ISOLATING INTEGRALS:

$E, I_2, I_3$

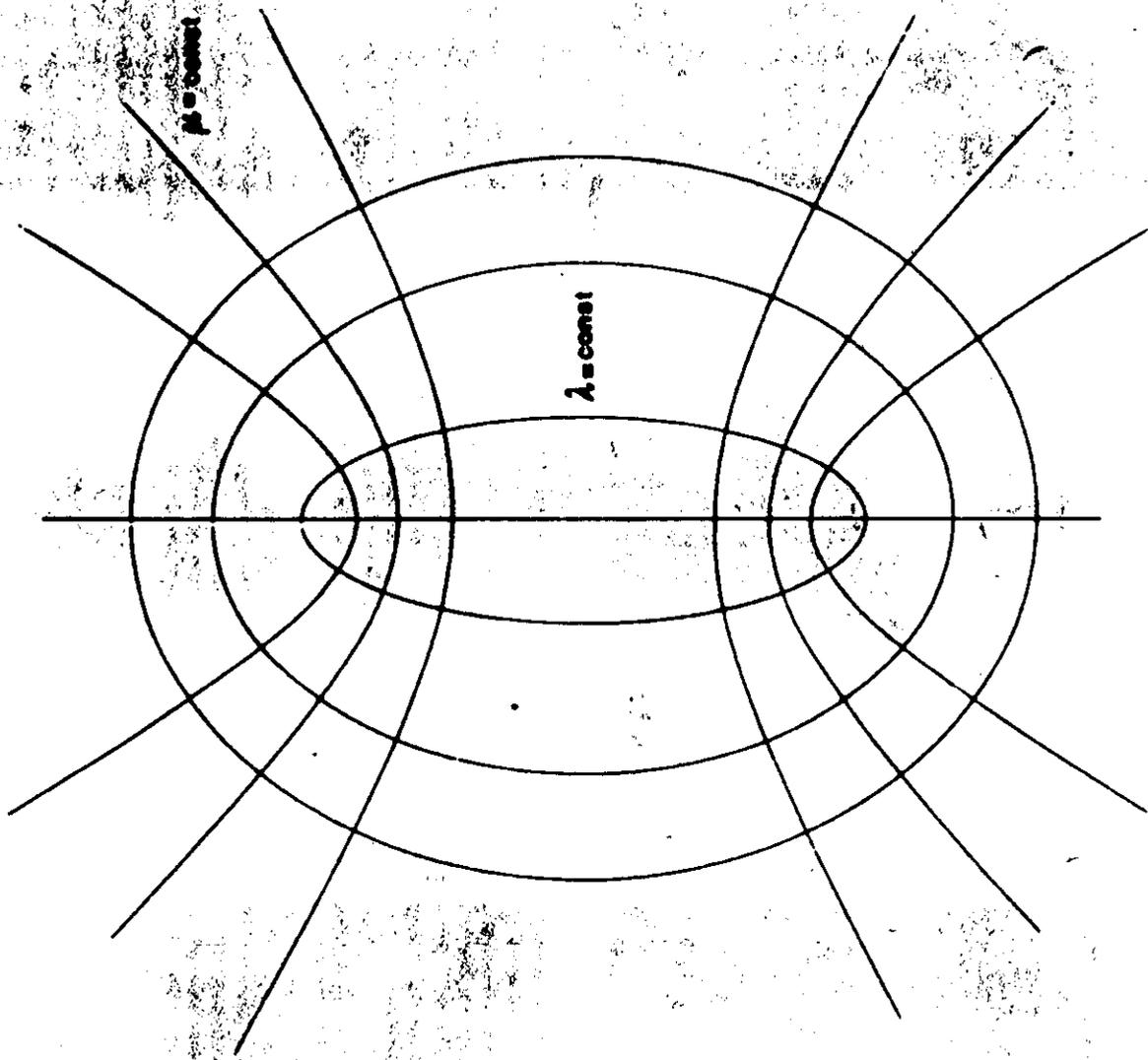
$$I_3 = \frac{1}{2} \left[ (\mu^2 - \beta^2) v_\lambda^2 + (\lambda^2 - \beta^2) v_\mu^2 + (\lambda^2 + \mu^2 - 2\beta^2) v_\varphi^2 + \frac{(\mu^2 - \beta^2)\zeta(\lambda) - (\lambda^2 - \beta^2)\eta(\mu)}{(\lambda^2 - \mu^2)} \right]$$

$$\lambda \gg \beta \Rightarrow \begin{cases} \phi_{\text{EDD}} \sim \frac{\zeta(r) - \eta(\beta \cos \theta)}{r^2} \\ I_3 \sim \frac{I^2}{2} - \eta(\beta \cos \theta) \end{cases}$$

$$\Delta \phi_{\text{EDD}} = 4\pi G \rho_{\text{EDD}}$$

$$\phi_{\text{EDD}} \Rightarrow \rho \sim r^{-4} \text{ at large radii}$$

$$(\phi_{\text{EDD}} \text{ at large radii} \neq 0 \text{ at large radii}) \Rightarrow \rho \sim r^{-4} \text{ at large radii}$$



A distribution function with the desired properties:

Bertin Stiewell: 1984 AA 137, 26

$$f_{\infty} = A (-E)^{3/2} \exp \left[ -aE - b \left( \frac{J_z^2}{2} \right) - c I_3 \right] \quad E \leq 0$$

$$= 0$$

$$E > 0$$

$$E = \frac{1}{2} v^2 + \Phi, \quad J_z^2 = r^2 \sin^2 \theta v_{\varphi}^2$$

$$I_3 \approx \frac{J^2}{2} + \eta (\cos \theta) \quad (\text{at large radii})$$

$$\left[ \nabla^2 \Phi = 4\pi G \int f_{\infty} d^3v \right]$$

## SOME ASYMPTOTIC RELATIONS

for values of  $r$  such that  $(-a\Phi(r)) \left(1 + \frac{cr^2}{a}\right) \gg 1$

(Typically  $r \geq r_d$ ) can be obtained by saddle-point integration over velocity space

$$f \sim \frac{3\sqrt{2}\pi c}{16G\mu} \frac{\exp(-c\eta) \Phi^2}{\sqrt{\left(1 + \frac{cr^2}{a}\right) \left[1 + \frac{cr^2}{a} \left(1 + \frac{b}{c} \sin^2\theta\right)\right]}} I_0(a\Phi)$$

$$I_2(a\Phi) = \frac{8}{3\pi} \int_{-1}^1 dx \exp[-a\Phi(1-x^2)] (1-x^2)^{3/2} x^2$$

$$\bullet \langle v_r^2 \rangle \sim -\frac{1}{3} \Phi \left[ \frac{6I_2(a\Phi)}{I_0(a\Phi)} \right]$$

$$\bullet \langle v_\theta^2 \rangle \sim (a + cr^2)^{-1}$$

$$\bullet \langle v_\phi^2 \rangle \sim (a + cr^2 + br^2 \sin^2\theta)^{-1}$$

$$\bullet e(r) \sim \left| \frac{2b/c}{4-p} \right|^{1/2} \frac{1}{\left| d \ln \rho^{1/2} / d \ln r \right|^{1/2}}$$

$$\bullet \beta^2 = -\frac{a}{c} \left[ \frac{b/c}{4-p} \right] \frac{p}{2\Phi}$$

## Spherical limit

$$f_{\infty} = A (-E)^{3/2} \exp\left[-aE - \frac{cJ^2}{2}\right] \quad E \leq 0$$
$$= 0 \quad E > 0$$

$$\frac{1}{r^2} \frac{d}{dr} \left( r^2 \frac{d\Phi}{dr} \right) = 4\pi G \int f_{\infty} d^3v$$

NON-LINEAR ODE,  
SOL'N GIVES GLOBAL

MODEL. FULL PHASE  
SPACE + INHOMOGENEITIES!

b.c.'s :  $\frac{d\Phi}{dr} = 0$  at  $r = 0$

$$\Phi \sim -\frac{GM}{r} \text{ at } r \rightarrow \infty$$

2 scales , 1 dimensionless parameter

$$\gamma \equiv \frac{ac}{4\pi GA}$$

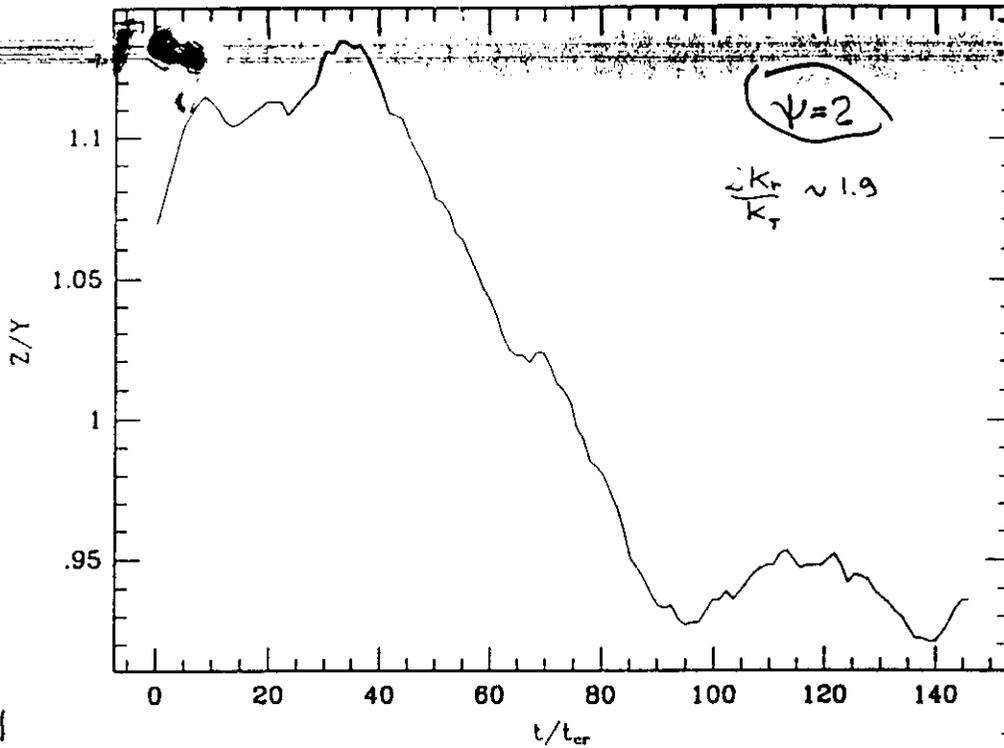
or

$$\psi \equiv -a\Phi(r=0)$$

CONSTANT  $M/L$  ratio

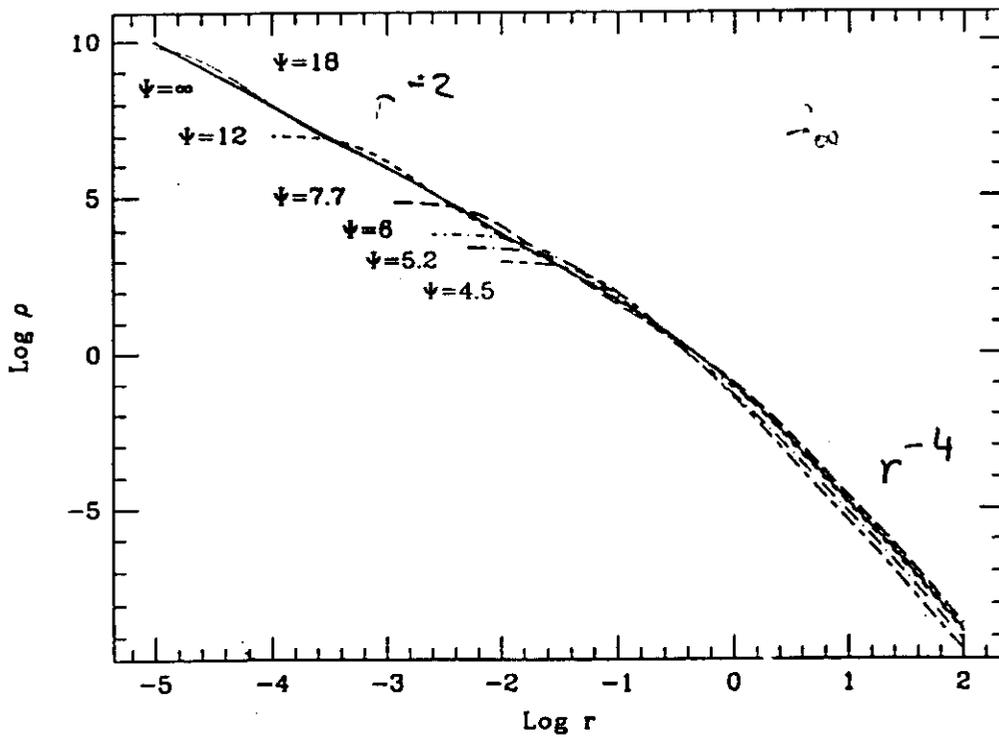
→ luminosity profile  
+ velocity dispersion profile

(i)



$\sum |z_i| / |z| y_i$

Bertin & Sticwelli, *Astrophys. J.* ~~in press~~ 1989



$\psi \geq 5.2$ ,  $\frac{2k_r}{k_r} \approx 1.1$

# SOME LIMITING CASES FOR $f_0$ -MODELS

1) SMALL  $\psi$  ( $\psi < 2$ )

$$\psi \equiv -a \Phi(r=0) \quad (\text{unstable})$$

$$\rho_\infty \sim \rho_p = \frac{1}{(1+r^2)^2}$$

$$\Phi_p = -2\pi G \arctan r/r$$

$$q \equiv r_m |W| / GM^2 \rightarrow 0.35$$

also not far from isochrone model (Hénon 1959)

$$\Phi_I = -\frac{1}{1 + \sqrt{1+r^2}}$$

2) LARGE  $\psi$  ( $\psi > 7$ )

$$\rho_\infty \sim \rho_f = \frac{1}{r^2(1+r)^2}$$

$$\Phi_f = 4\pi G \ln[r/(1+r)]$$

$\psi > 7$ ,  $f_0$ -models change only in the innermost nucleus,

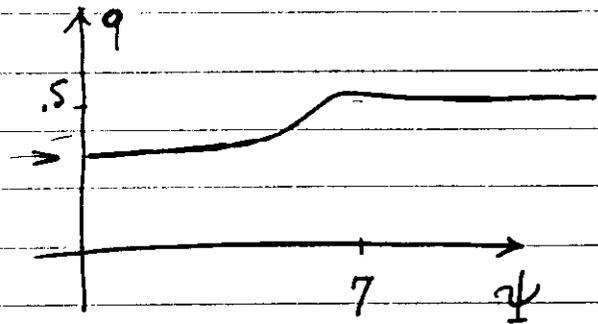
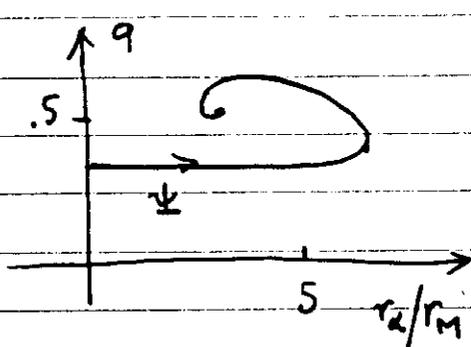
$\Rightarrow R^{1/4}$  law

3) NEGATIVE TEMPERATURE MODELS ( $\psi < 0$ )

argued to be physically interesting by Merritt, Tremaine & Johnstone (1989)  
 ?? unstable !!

$$f = A(-E)^{\gamma/2} \exp\left[-aE - cJ^2/2\right]$$

one parameter eq. of state (two scales)  $\gamma = \frac{aC}{4\pi GA}$



$$\implies \psi \equiv -a\Phi(0)$$

depth of the central potential well

$$q \equiv \frac{|W|/r_M}{GM^2} \quad \text{"form factor"}$$

$$r_\alpha = \text{"anisotropy radius"}$$

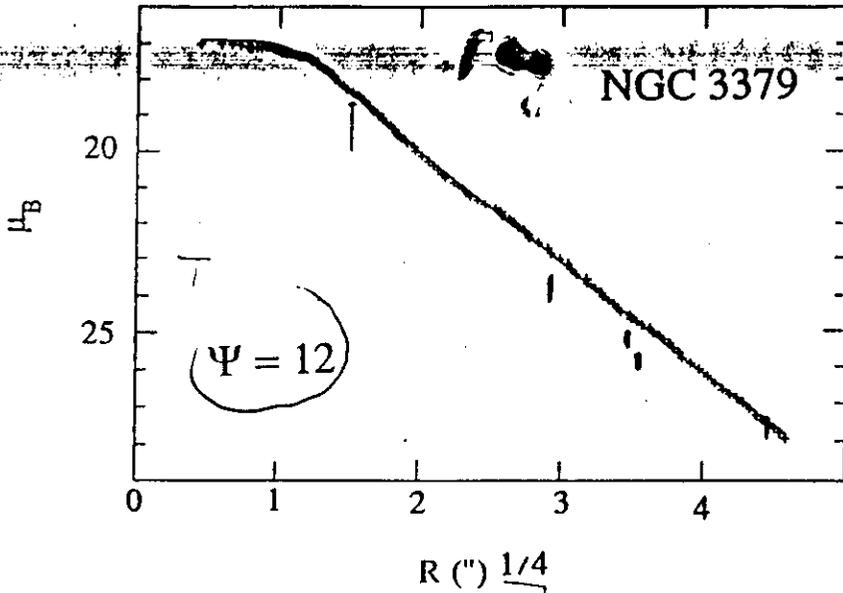
$$r_M = \text{"half-mass radius"}$$

- For  $\psi \gtrsim 7$  models change only innermost "nuclear" structure
- For a given value of  $\psi$  the whole phase space, i.e. all observable profiles are specified
- For  $\psi \gtrsim 7$  essentially nothing changes, except in the nucleus

A "FIT" OVER ELEVEN MAGNITUDES

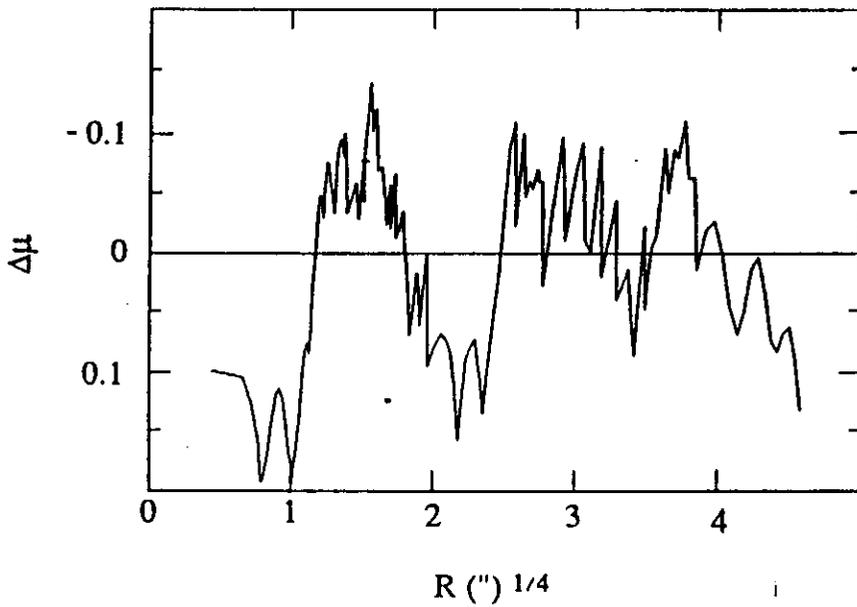
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see Buttin, Saglia, Stavelis: Ap. J. 330 (1988)



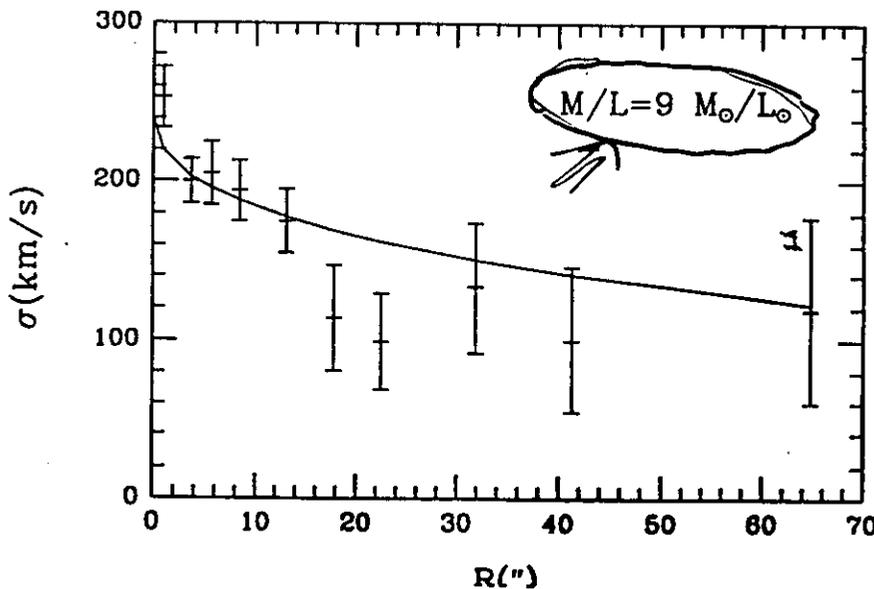
$M_B$  from deVaucouleurs & Capaccioli (1979)

$M/L = \text{const}$



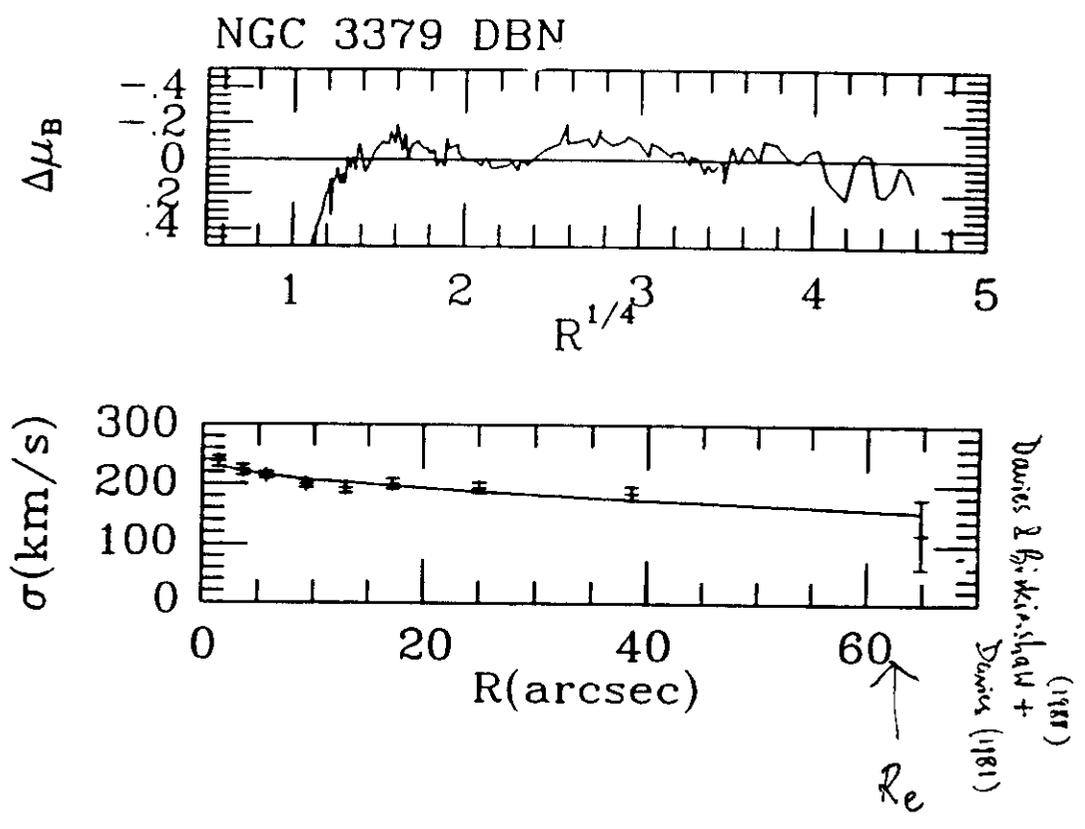
$\Delta\mu = M_B - \mu_{00}$

$\mu_{00}$  from  $f_{\infty} = A(-E)^{3/2} \exp(-aE - cJ^2/2)$



16 Mpc

$\sigma$  from Davies (1981)



$R_e \approx 4.8 \text{ kpc}$

Use  $E, J^2$  partition

Argue

$$S = - \int N(E, J^2) \ln N(E, J^2) dE dJ^2$$

then

$$= - \int f(E, J^2) \ln [f(E, J^2) T_r(E, J^2)] d^3p d^3q + \text{const}$$

extremize  $S$  under conservation of:

$$E_{\text{TOT}} = \frac{2}{3} m \int E f(E, J^2) d^3p d^3q \quad \text{total energy}$$

$$N = \int f(E, J^2) d^3p d^3q \quad \text{total number of stars}$$

$$N_J = 4\pi^2 \int f(E, J^2) T_r(E, J^2) dE \quad \text{for } J^2 > J_0^2$$

detailed angular momentum ("large radii")  
INCOMPLETE / IOLENT RELAXATION

$$\Rightarrow f = A \frac{1}{T_r(E, J^2)} \exp[-aE - c_J]$$

at large radii  $T_r \rightarrow |E|^{-3/2}$  (Keplerian)

by requiring  $N_J$  to match the distribution  $N_J^0$  of an initially uniform Maxwellian distribution\* we get  $c_J = c J^2/2$

$$\rightarrow f = f_\infty = A (-E)^{3/2} \exp[-aE - \frac{cJ^2}{2}]$$

$$N_J = A' \int_{E_{\text{min}}}^0 \exp(-aE) dE \exp(-c_J) \sim \exp(-cJ^2/2) / J^2 \propto N_J^0$$

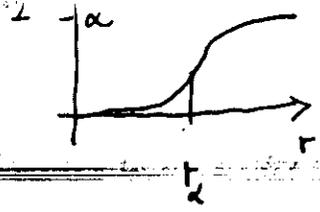
$$E_{\text{min}} \sim -1/J^2$$

III (e) STABILITY OF COLLISIONLESS  
SPHERICAL STELLAR SYSTEMS

$$\frac{2K_r}{K_t} \geq 1.7 \pm 0.25$$

condition for  $l=2$   
"radial orbit instability"

see Polyachenko & Shukhman 1981  
Fridman & Polyachenko 1984



$$\alpha(r) = 2 - \frac{\langle v_\theta^2 \rangle + \langle v_\phi^2 \rangle}{\langle v_r^2 \rangle}$$

$$\alpha(r_2) = 1$$

global measures of radial anisotropy

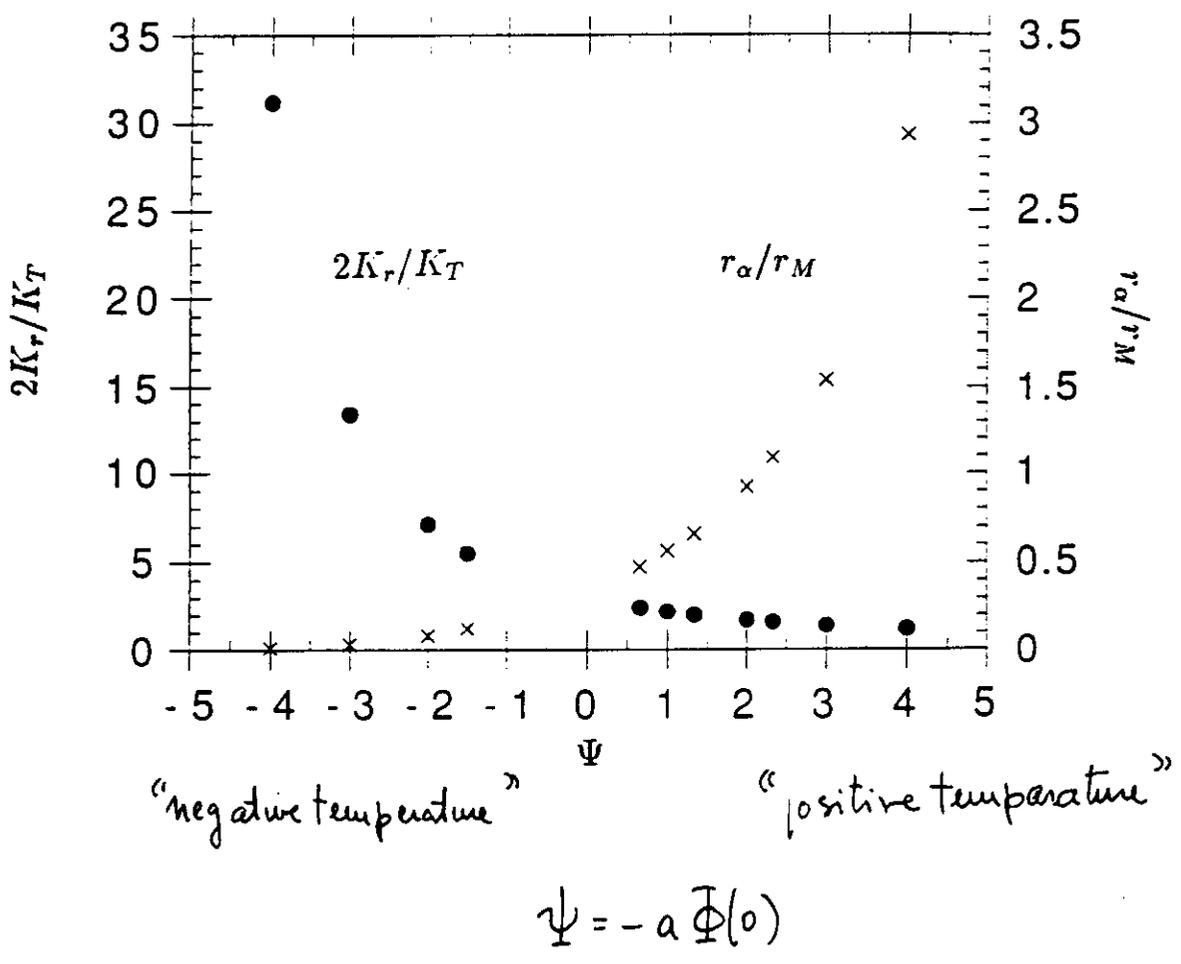


Fig. 3

CLASSIFICATION OF MODES OF A  
SPHERICAL COLLISIONLESS STELLAR SYSTEM

$Y_m^l$  ..... just as solar oscillations?

NOT QUITE!

Phase space is NOT "spherically symmetric"

$$f_0 = f_0(r, v_r, v_\perp)$$

subtle!

$$f_0 = f_0(E, J^2)$$

Frequencies of the basic equilibrium state

$$dE = \Omega_\theta dJ + \Omega_r dJ_r$$

$$J_r = \oint v_r dr = \oint \sqrt{2(E - \Phi_{eff}(J, r))} dr$$

$$\Omega_r = 2\pi / T_r(E, J^2)$$

$$T_r = \oint dr / v_r$$

$$\Omega_\theta = \frac{1}{T_r} \oint \frac{J}{r^2} \frac{dr}{v_r}$$

$$\Omega_r^2 \rightarrow \kappa^2 = 4\Omega^2 \left[ 1 + \frac{1}{2} \frac{d \ln \Omega}{d \ln r} \right]$$

$$\Omega_\theta^2 \rightarrow \Omega^2 = \frac{1}{r} \frac{d\Phi}{dr}$$

for quasi-circular orbits

$$\tilde{\Omega}(E, J, r) = \frac{J^2}{r^2} - \Omega_\theta(E, J)$$

Linear stability analysis

$$h_1 \equiv f_1 - \Phi_1 \frac{\partial f_0}{\partial E} \quad \text{"adiabatic response"}$$

$$\left\{ \omega + i\sigma \left[ 2(E - \Phi_{eff}(J, r)) \right]^{1/2} \frac{\partial}{\partial r} + s \frac{J}{r^2} \right\} h_s^e = \left( -\omega \frac{\partial f_0}{\partial E} + s \frac{\partial f_0}{\partial J} \right) A_s^{(e)} \Phi^e \quad \text{Vlasov}$$

$$h_0^e = \sum_s A_s^{(e)} h_s^c$$

$$A^{(2)} \equiv \frac{1}{4} (-\sqrt{6}, -2, \sqrt{6})$$

$$\left[ \frac{1}{r^2} \frac{d}{dr} \left( r^2 \frac{d}{dr} \right) - \frac{l(l+1)}{r^2} \right] \Phi^l = 4\pi G \int \left( h_0^e + \Phi^l \frac{\partial f_0}{\partial E} \right) d^3v \quad \text{Poisson}$$

non-adiabatic response

adiabatic response

$s: -l, -l+2, \dots, +l$  ;  $l$ : spherical harmonics

$$r \rightarrow 0 \quad \Phi^l \sim r^l$$

$$r \rightarrow \infty \quad \Phi^l \sim r^{-(l+1)}$$

( $l \geq 2$ )