

Learning about simulations in space and time

Martin D. Weinberg
UMass Astronomy
mdw@umass.edu

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1. Learning about simulations in space and time
2. A lopsided instability in dark-matter halos

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Motivation

BFE

SSA

Example

Bar sim

Spiral

Seiche

Review

Weakly damped

Linear theory

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Last words

Two questions:

1. How to compare theoretical dynamical predictions with simulations?
2. How to find dynamics in simulations that you don't know about to start?

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2. How to find dynamics in simulations that you don't know about to start?

A new approach to an answer:

1. Perform N-body simulations with a spectral method in space (expansion method or BFE)
2. Use the time series to perform a spectral analysis in time (mSSA)

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⇒ **Let the simulation speak for itself by identifying its own dynamics!**

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Relevance to us @ Cosmic Web 2023

1. BFE+mSSA is a useful idea in many simulation contexts
2. DM halos couple strongly from the outside in affecting the disk
3. Features excited in the halo persist for a very long time

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- Construct a pair of functions (u_i^{lm}, d_i^{lm}) that satisfy Poisson $\nabla^2 u_i^{lm} = 4\pi G d_i^{lm}$ and are complete with the scalar product

$$-\frac{1}{4\pi G} \int dr r^2 u_i^{lm*}(r) d_j^{lm}(r) = \begin{cases} 1 & \text{if } i = j \\ 0 & \text{otherwise.} \end{cases}$$

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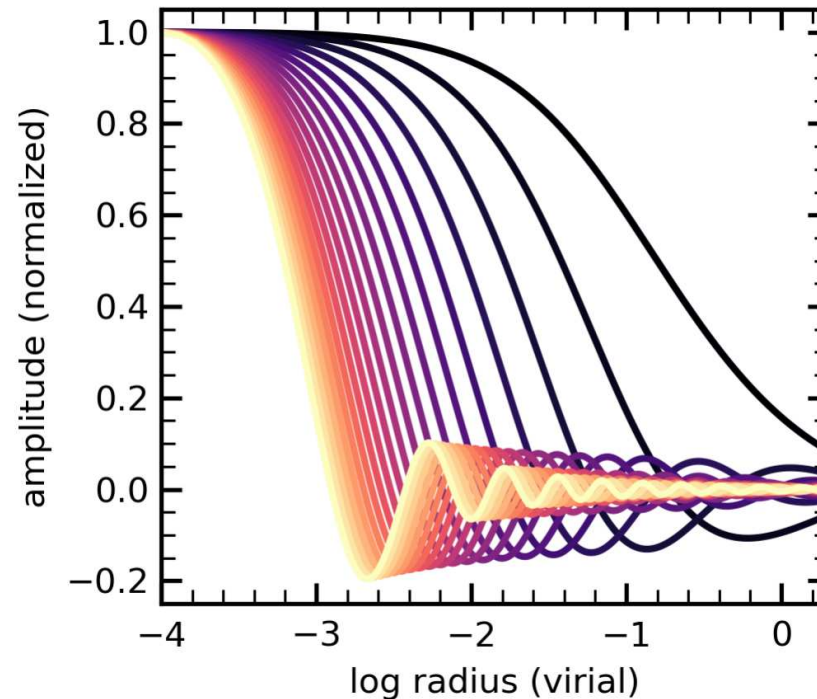
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□ Spherical basis eigenfunctions

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- The expansion coefficients are:

$$a_i^{lm} = -\frac{1}{4\pi G} \int_{\Omega} d\Omega Y_{lm}^*(\Omega) \int dr r^2 u_i^{lm*}(r) \rho(\mathbf{r})$$

- For pure points, the estimator is:

$$\tilde{a}_i^{lm} = -\frac{1}{4\pi G} \sum_{k=1}^N m_k Y_{lm}^*(\theta_k, \phi_k) u_i^{lm*}(r_k)$$

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- Estimates of the total density and potential are:

$$\tilde{\Phi}(\mathbf{r}) = \sum_{lm} Y_{lm}(\theta, \phi) \sum_j \tilde{a}_j^{lm}(t) u_j^{lm}(r), \quad (1)$$

$$\tilde{\rho}(\mathbf{r}) = \sum_{lm} Y_{lm}(\theta, \phi) \sum_j \tilde{a}_j^{lm}(t) d_j^{lm}(r). \quad (2)$$

- An N-body simulation provides time series $\mathbf{a}_j^{lm}(t)$
- Gravitational potential energy is: $W = -\frac{1}{2} \sum_{lmj} |a_j^{lm}|^2$
- Can construct bases which look like any galaxy you want
- Can use any one set to get another via Gram-Schmidt



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- An N-body simulation provides time series $\mathbf{a}_j^{lm}(t)$



[Golyandina & Zhigljavsky 2013]

How & why does this work?...

- Gravitational dynamics is a stochastic process that drives its evolution
- Describe the state of a galaxy using BFE: coefficients
- Karhunen–Loève theorem tells us that the temporal structure in coefficients can be represented by orthogonal functions

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[Golyandina & Zhigljavsky 2013]

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Simulations can be converted orthogonal functions in space and time!

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[Golyandina & Zhigljavsky 2013]

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Simulations can be converted orthogonal functions in space and time!

- Discover unknown dynamics and summarize known dynamics
- Enormous dimensional and data compression
 - 10 TB of phase space \implies 10 MB of functional data!

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How to do it...

We embed the original time series into a sequence of lagged vectors:

$$A_i = (a_i, \dots, a_{i+L-1})^\top, \quad i = 1 \dots, K.$$

The trajectory matrix of the series A_N is

$$\mathbf{T} = [A_1 : \dots : A_K]$$

$$= \begin{pmatrix} a_1 & a_2 & a_3 & \dots & a_K \\ a_2 & a_3 & a_4 & \dots & a_{K+1} \\ a_3 & a_4 & a_5 & \dots & a_{K+2} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_L & a_{L+1} & a_{L+2} & \dots & a_N \end{pmatrix}.$$

The rows and columns of \mathbf{T} are subseries of the original series

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- We can form the lag-covariance matrix:

$$\mathbf{C} = \frac{1}{K} \mathbf{T}^\top \cdot \mathbf{T}. \quad (3)$$

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- We can form the lag-covariance matrix:

$$\mathbf{C} = \frac{1}{K} \mathbf{T}^\top \cdot \mathbf{T}. \quad (3)$$

- The standard singular value decomposition (SVD) gives

$$\mathbf{\Lambda} = \mathbf{E}^\top \cdot \mathbf{C} \cdot \mathbf{E} \quad (4)$$

$$= \frac{1}{K} \left(\mathbf{E}^\top \cdot \mathbf{T} \right) \cdot \left(\mathbf{E}^\top \cdot \mathbf{T} \right)^\top = \frac{1}{K} \mathbf{P} \cdot \mathbf{P}^\top \quad (5)$$

- The columns of \mathbf{P} are known as the principal components (uncorrelated, orthogonal by construction)

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- The columns of \mathbf{P} are known as the principal components (uncorrelated, orthogonal by construction)
- Project the principle components back to the original basis and then diagonally average the result.

$$\tilde{\mathbf{T}}_k = \mathbf{P} \cdot \mathbf{E}^k \rightarrow \{\tilde{a}_j\}$$

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Gaussian function $w = 5, N = 100, L = 20$

Time series is a Gaussian centered at $t = 20$ with width $\Delta t = 5$

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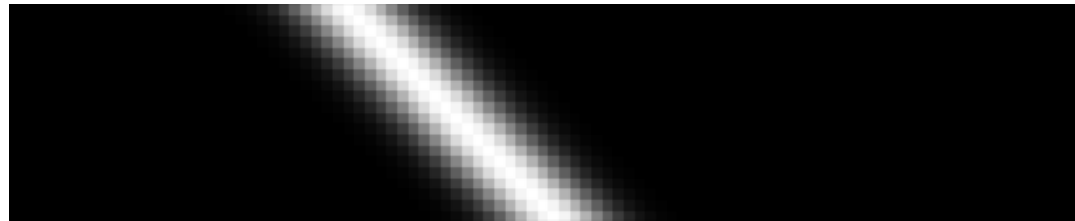
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Gaussian function $w = 5, N = 100, L = 20$

Time series is a Gaussian centered at $t = 20$ with width $\Delta t = 5$ Implications:

- The trajectory matrix is banded



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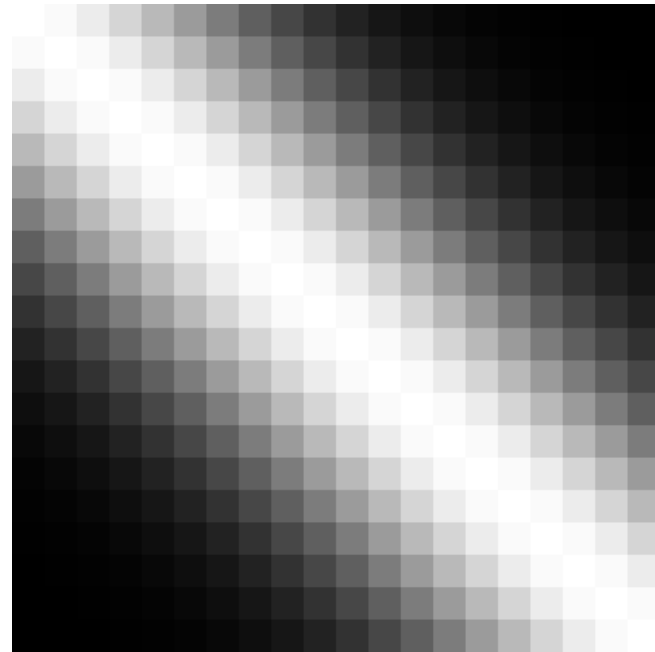
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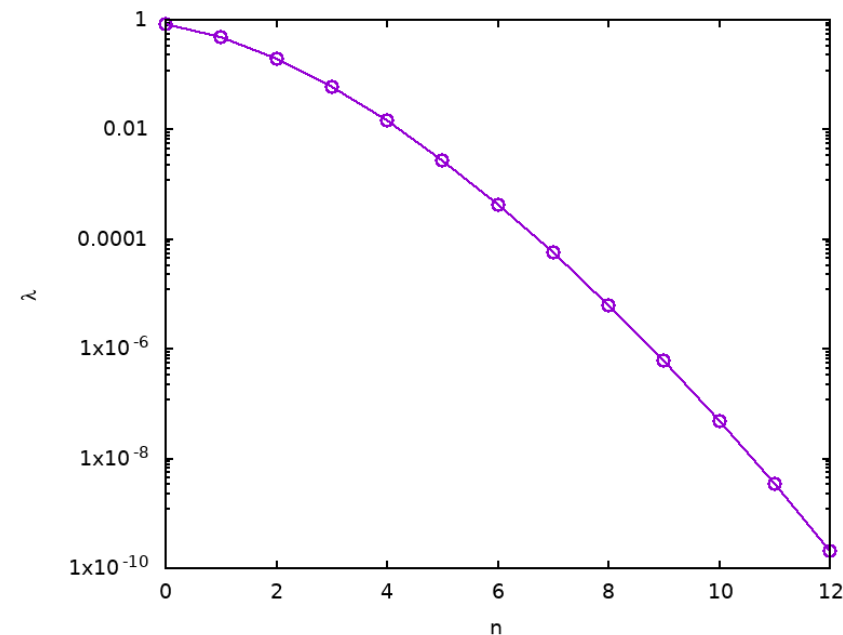
- The trajectory matrix is banded
- The lagged covariance matrix is banded, diagonal



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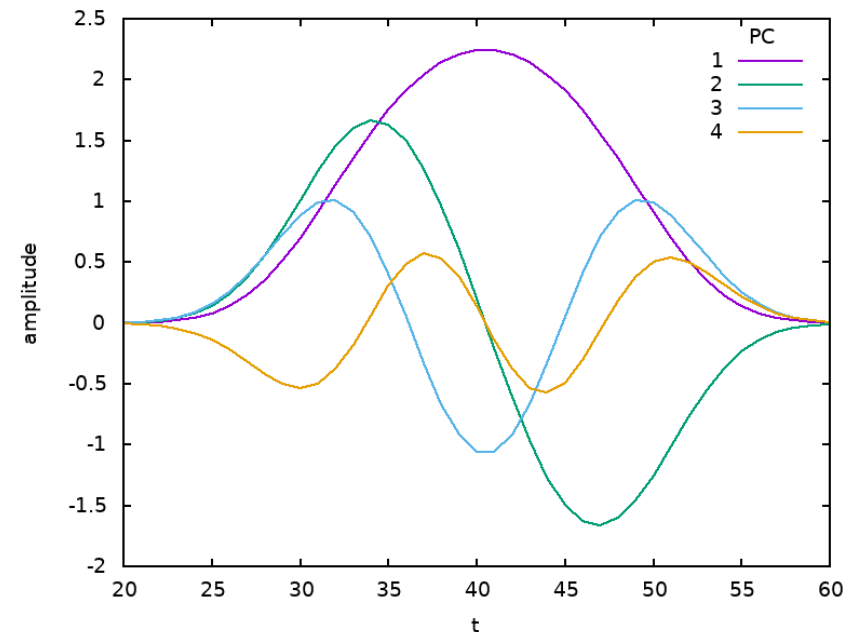
- The trajectory matrix is banded
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- Rapidly decreasing eigenvalues



Gaussian function $w = 5, N = 100, L = 20$

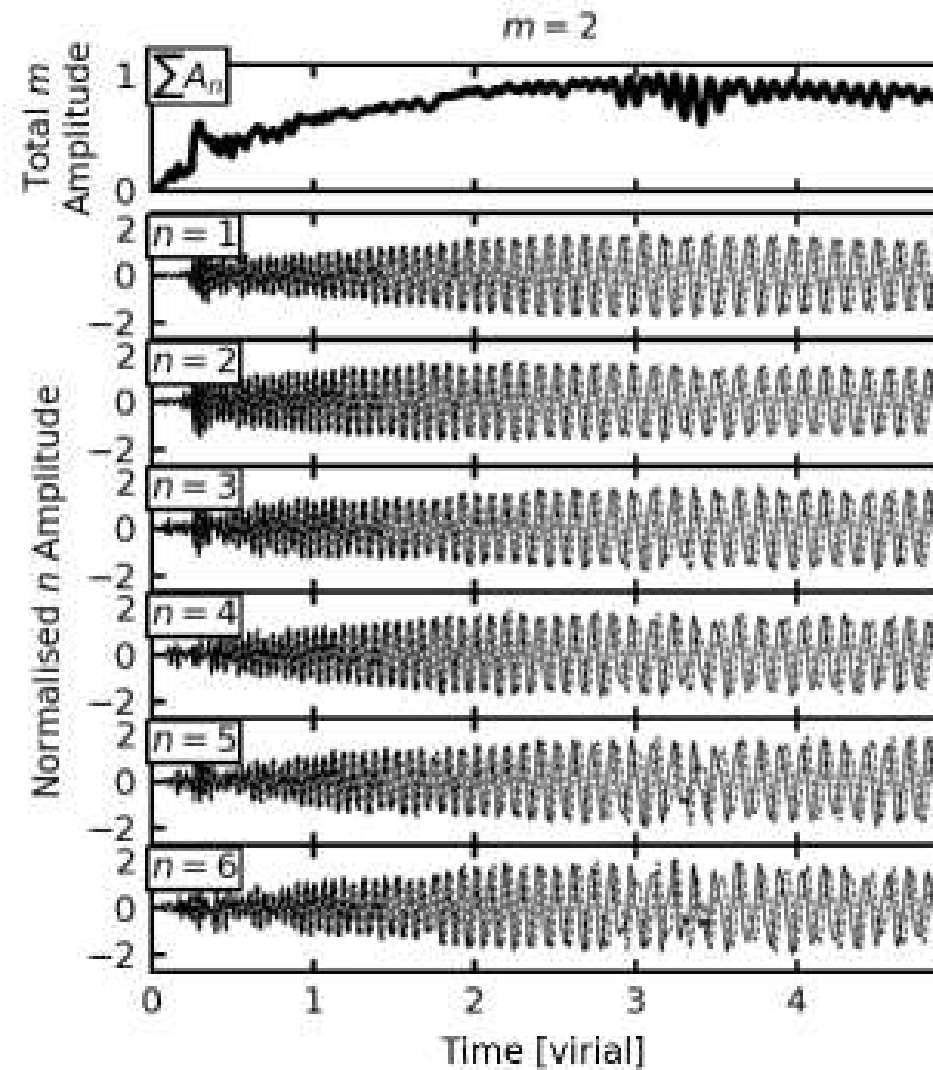
Time series is a Gaussian centered at $t = 20$ with width $\Delta t = 5$ Implications:

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- The lagged covariance matrix is banded, diagonal
- Rapidly decreasing eigenvalues
- PCs



Application of MSSA to simulation with bar

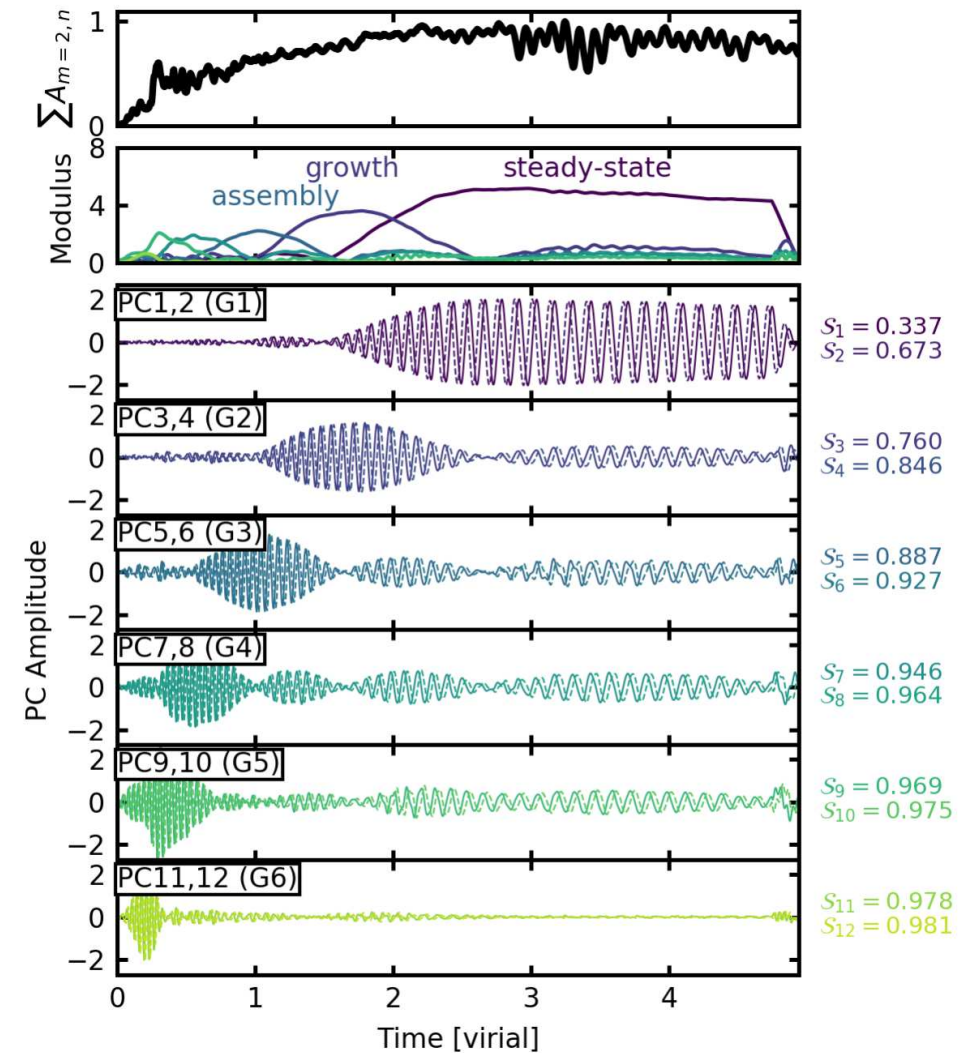
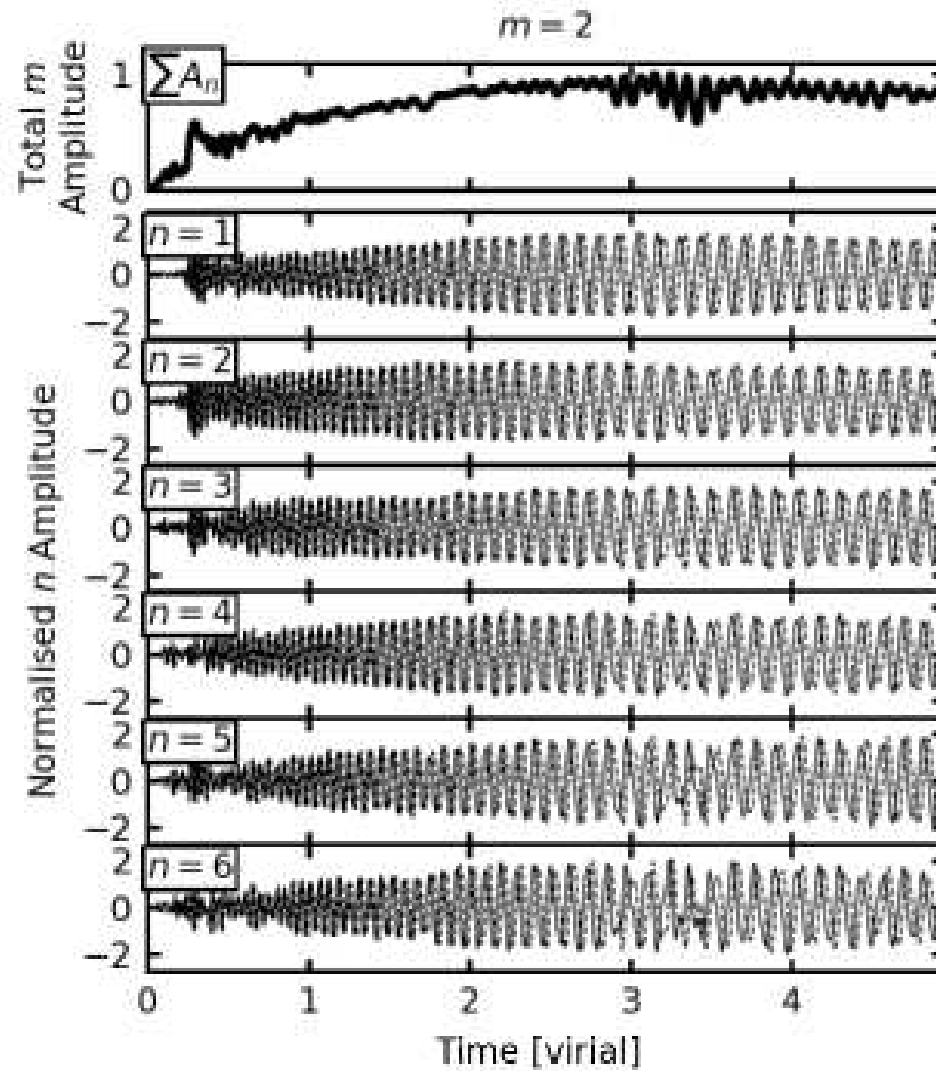
Mike Petersen's thesis simulation



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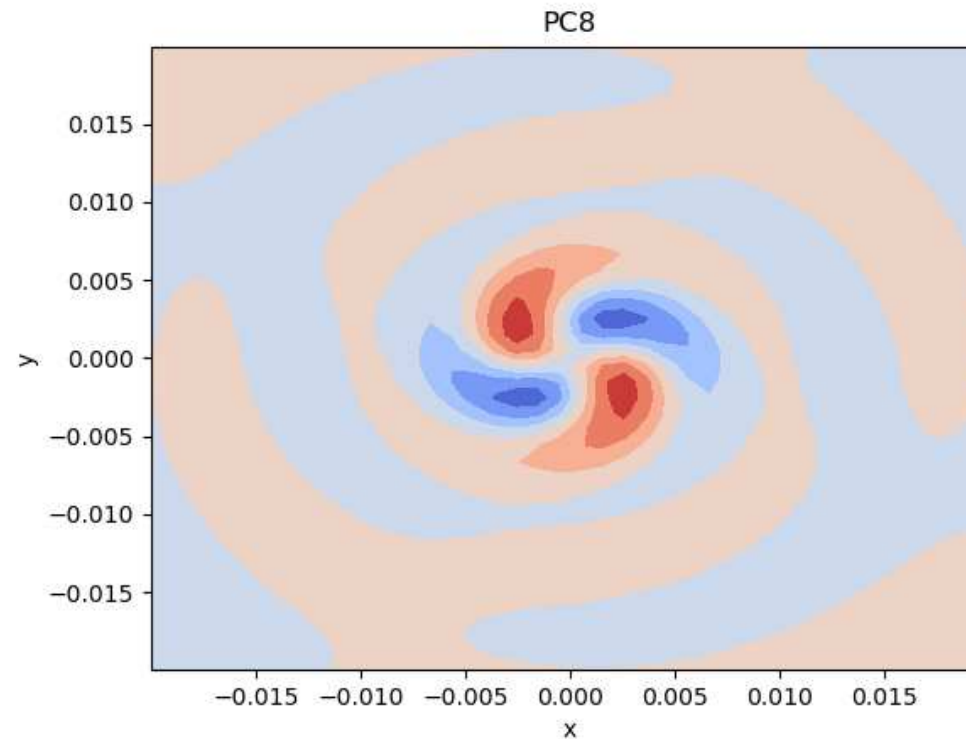
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Mike Petersen's thesis simulation



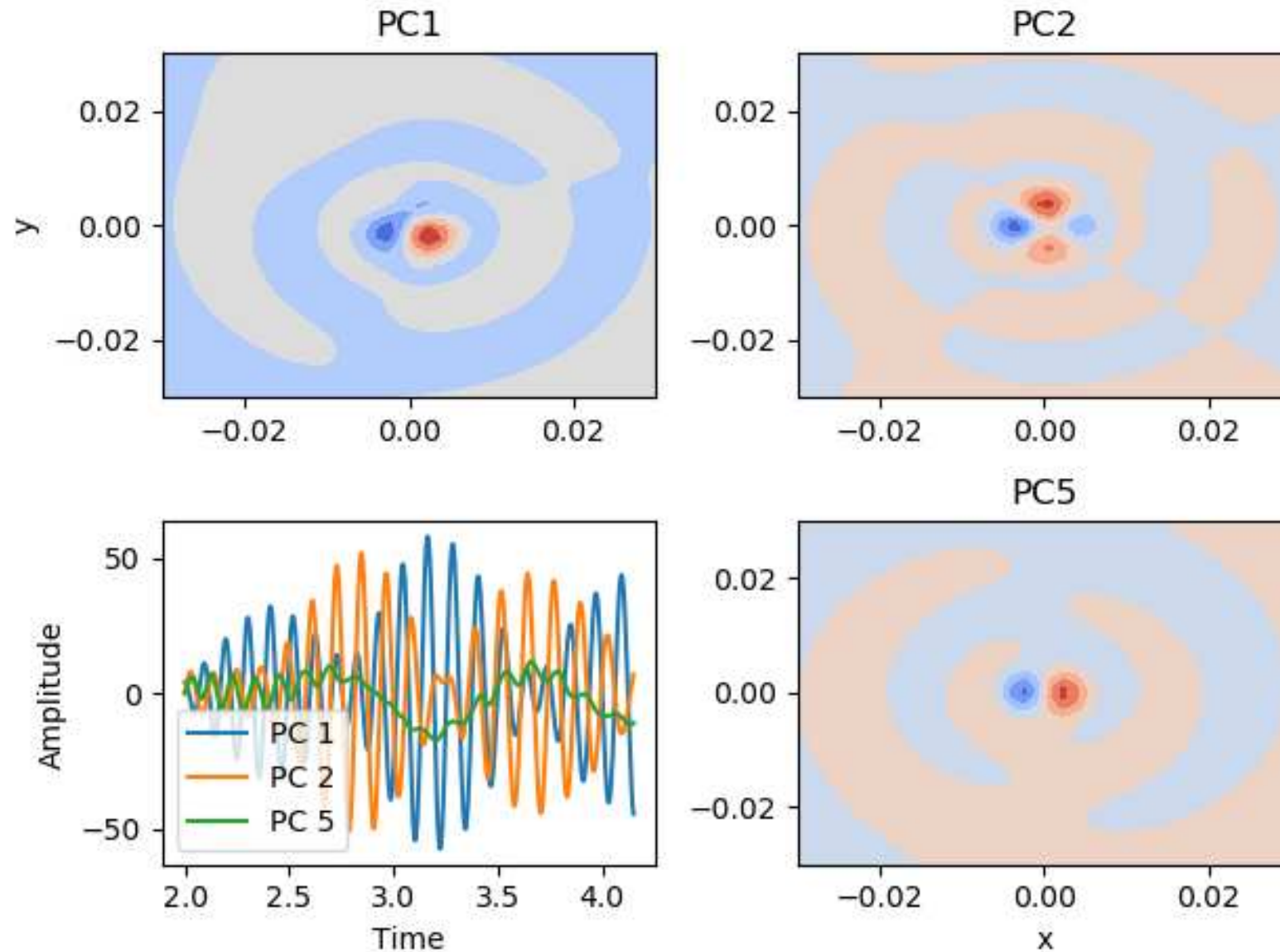
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Mike's thesis simulation



- $\approx 1\%$ of the energy of PC1, $\approx 3\%$ of amplitude
- Dominated by early evolution (shown here at late time, $T=2.5$)
- The pattern speed different than those of the bar
- Non-steady owing to the quasi-periodic excitation and damping

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1. **Global functional:** $f(E)$ only where $\rho(r) = \int d^3v f(E)$

- Stable for $f(E)$, $df(E)/dE < 0$

[Antonov (1962, 1973), Goodman (1988)]

2. **Dispersion relations:** find self-similar collective modes $\propto e^{(i\Omega+\gamma)t}$

- Instabilities $\boxed{\gamma > 0}$ for $f(E, J)$

- Radial orbit instability (ROI)

[Palmer & Papaloizou 1987, Saha 1991, Weinberg 1991, Saha 1992,... see B&T for more]

- Weakly-damped $\boxed{\gamma < 0}$

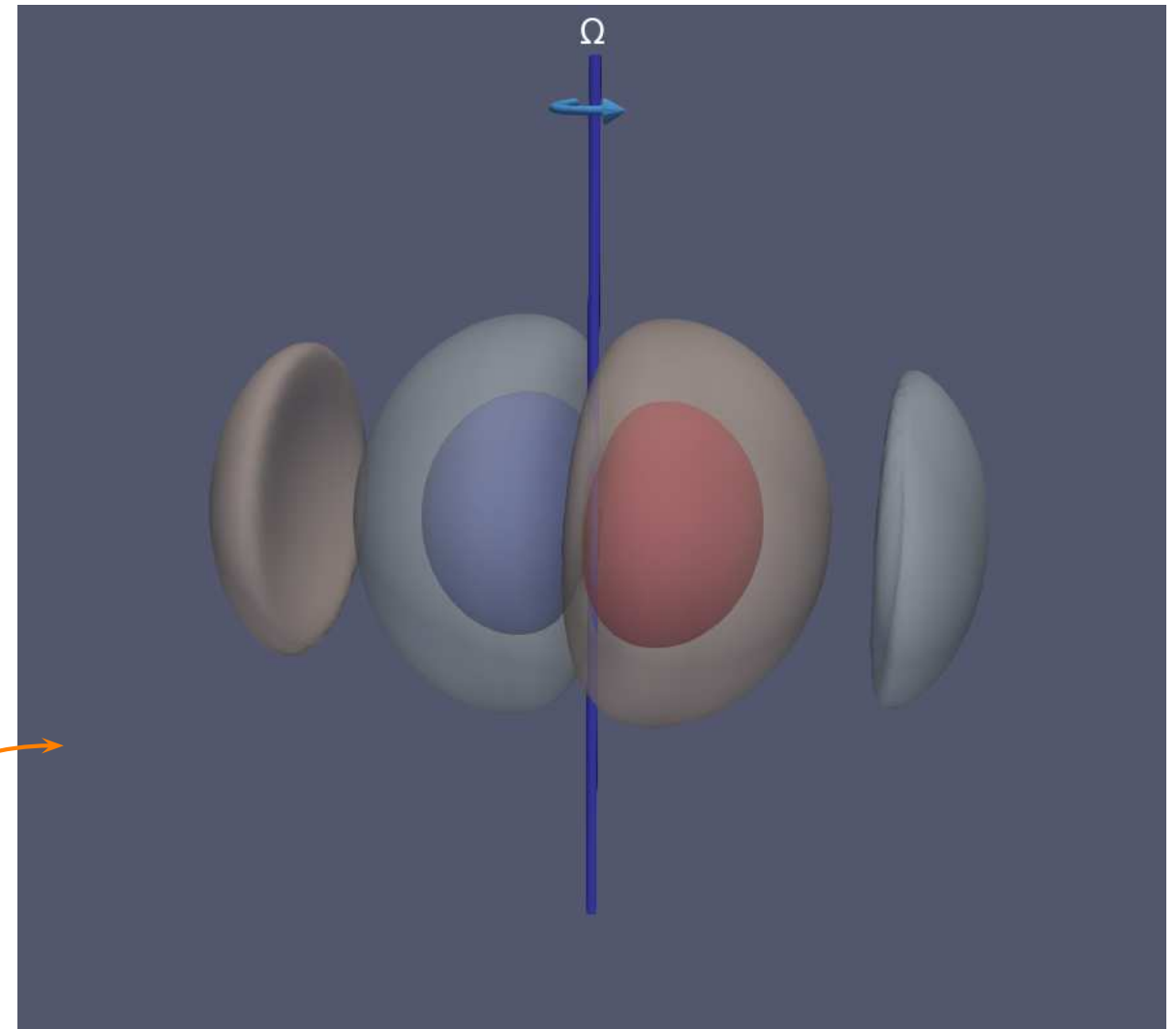
- $l = 1$ seiche mode

[Weinberg 1994, Heggie et al. 2020, Hamilton 2021, Fouvry & Prunet, 2022]

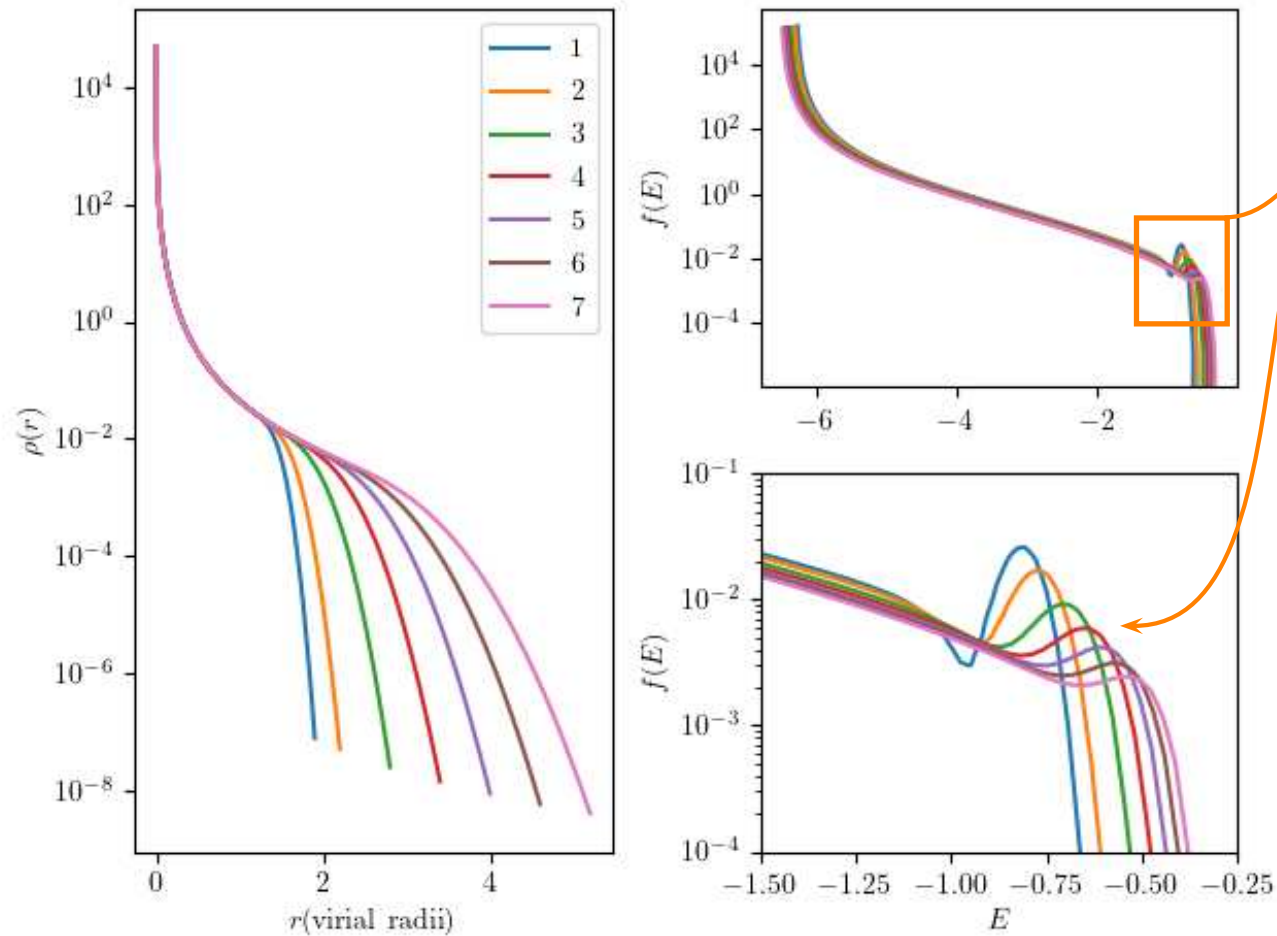
How/why do damped modes work?

- Response correlates apocenter positions
- Pattern speed is very slow: $\Omega \ll \frac{v_c}{r}$
- Couples only to orbits in outskirts
- Damps or grows depending on $\partial f / \partial \mathbf{I}$
- For many finite models: loses angular momentum slowly

Perturbation theory



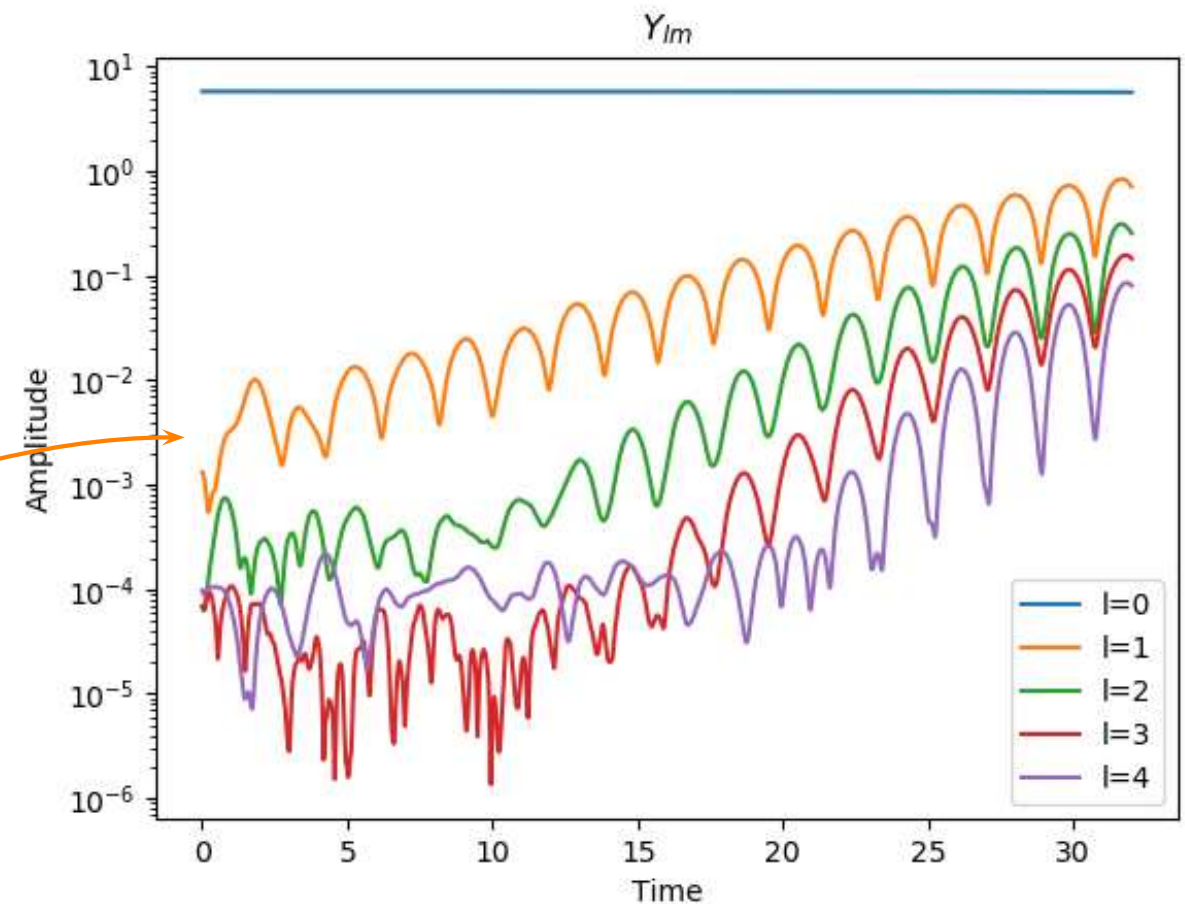
Tweak the NFW profile by smooth truncation



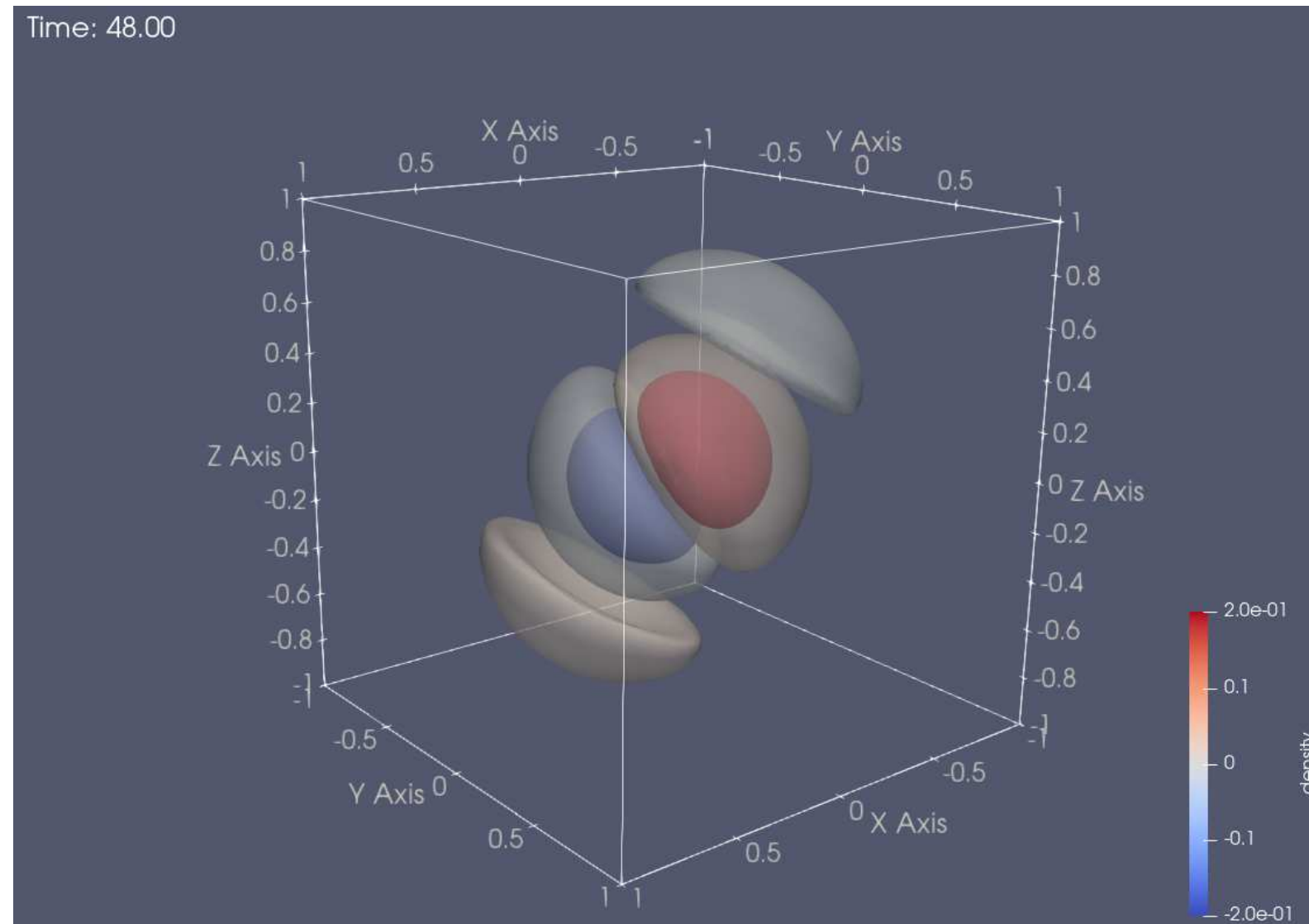
- Causes an inflection in DF
- Dispersion relation: ‘bump on tail’ converts **damped** to **growing** mode
- Mode in Hernquist profile: damps
 - Too little mass in outskirts
- Mode in truncated isothermal: grows
 - Heavy outskirts

N-body simulations for insight

- N-body simulations using EXP, $N = 20,000,000$ [Petersen et al. 2022]
 - Biorthogonal expansion Poisson solver, GPU
 - Public release with Python bindings soon with mSSA
- Spectral analysis of the coefficients time series (M-SSA) [Weinberg & Petersen 2021, Johnson et al. 2023]
- Exponential growth of $l = 1$
- Same behavior with Gadget-2
- Linear instability verified by response theory



■ Mode reconstruction



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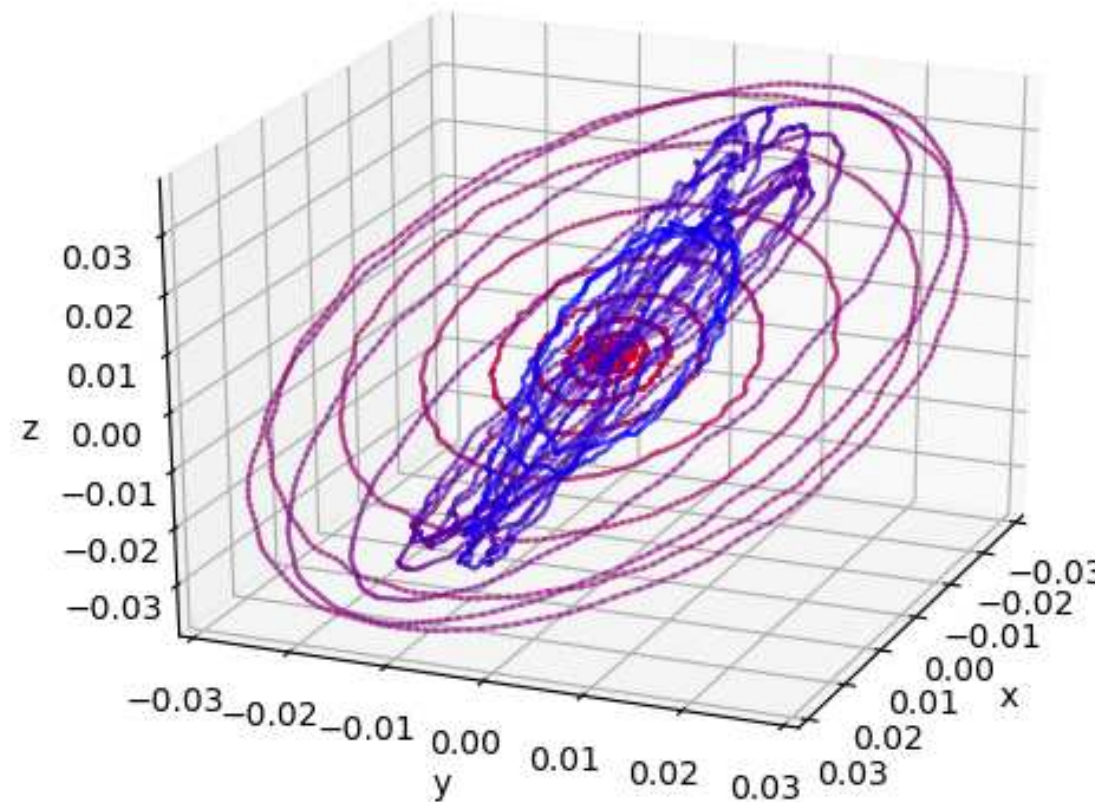
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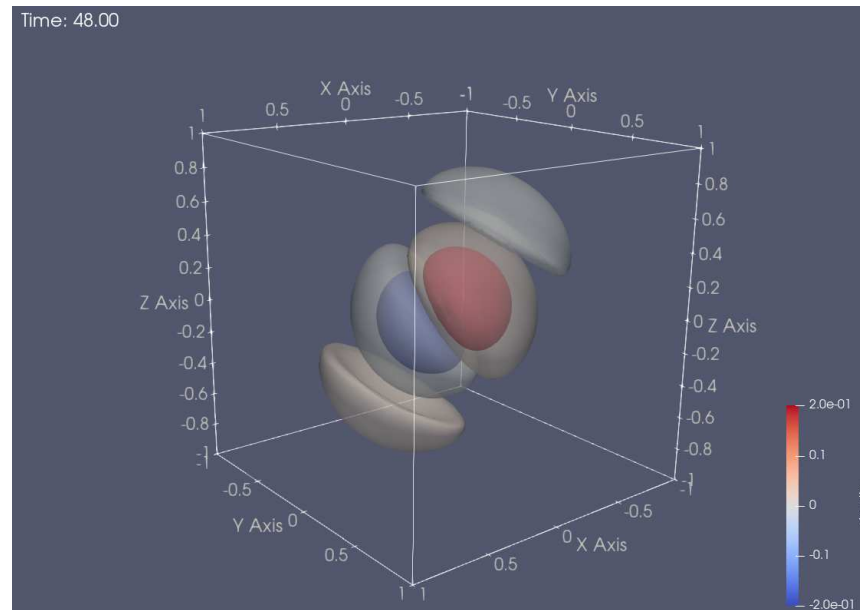
Last words

■ Mode reconstruction

■ Affect on disk?



- Cusp location
- Proxy for disk center



Take-aways

- $l = 1$ analog of radial-orbit instability
- Radial angle becomes bunched
- Eccentric orbits feed the main mode
- 1-orbit fit: low L , 16% of halo mass
- $l = 1$ is important even when damped

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- **DM profiles can have unstable $l = 1$ modes**
 - Outer halo profile matters!
 - Confirmed by linear response theory (arXiv:2209.06846)
- Character of the mode
 - $l = 1$ analog of the radial orbit instability
 - Orbits become bunched in radial phase
- Observational signatures
 - Persistent dipole distortions in DM (seen in photometry!)
 - May be excited by minor mergers, outer halo features, filaments(?)