

The arrow of time in the collapse of collisionless self-gravitating systems

Non-validity of Vlasov-Poisson in violent relaxation

Leandro Beraldo e Silva

Universidade de São Paulo / University of Michigan

Walter Pedra, Laerte Sodré, Leonardo Duarte, Marcos Lima

CIRM – Marseille Oct/Nov 2017

Mechanics

Thermodynamics

Mechanics

- **Microscopic** descr.

Thermodynamics

Mechanics

- **Microscopic** descr.
- Time-reversible eqs.

Thermodynamics

Mechanics

- **Microscopic** descr.
- Time-reversible eqs.
- Newton's Laws

Thermodynamics

Mechanics

- **Microscopic** descr.
- Time-reversible eqs.
- Newton's Laws

Thermodynamics

- **Macroscopic** descr.

Mechanics

- **Microscopic** descr.
- Time-reversible eqs.
- Newton's Laws

Thermodynamics

- **Macroscopic** descr.
- Time-irreversible eqs.

Mechanics

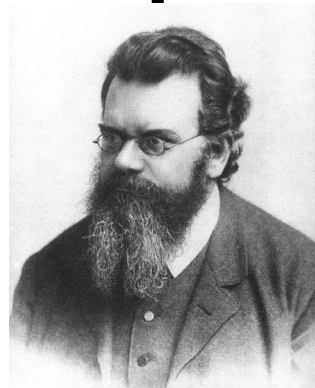
- **Microscopic** descr.
- Time-reversible eqs.
- Newton's Laws

Thermodynamics

- **Macroscopic** descr.
- Time-irreversible eqs.
- 2nd Law of Thermod.
(entropy increase)

Mechanics

- **Microscopic** descr.
- Time-reversible eqs.
- Newton's Laws

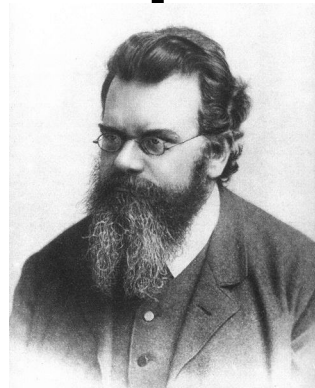


Thermodynamics

- **Macroscopic** descr.
- Time-irreversible eqs.
- 2nd Law of Thermod.
(entropy increase)

Mechanics

- **Microscopic** descr.
- Time-reversible eqs.
- Newton's Laws



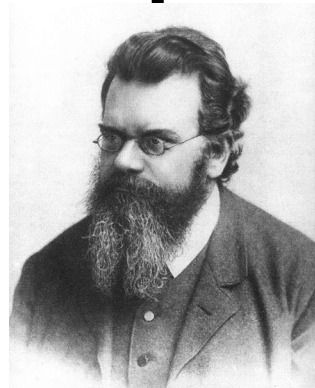
Thermodynamics

- **Macroscopic** descr.
- Time-irreversible eqs.
- 2nd Law of Thermod.
(entropy increase)

- Irreversible eq. referring to one particle: $\frac{df}{dt} = \Gamma[f]$

Mechanics

- **Microscopic** descr.
- Time-reversible eqs.
- Newton's Laws



Thermodynamics

- **Macroscopic** descr.
- Time-irreversible eqs.
- 2nd Law of Thermod.
(entropy increase)

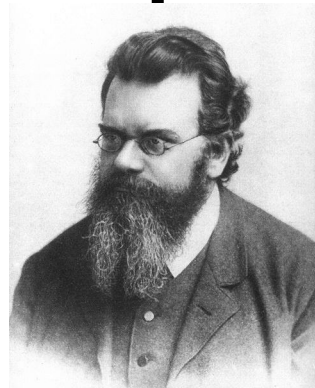
- Irreversible eq. referring to one particle: $\frac{df}{dt} = \Gamma[f]$
- $\Gamma[f]$ introduces “arrow of time” (entropy increase)

Mechanics

- **Microscopic** descr.
- Time-reversible eqs.
- Newton's Laws

Thermodynamics

- **Macroscopic** descr.
- Time-irreversible eqs.
- 2nd Law of Thermod.
(entropy increase)



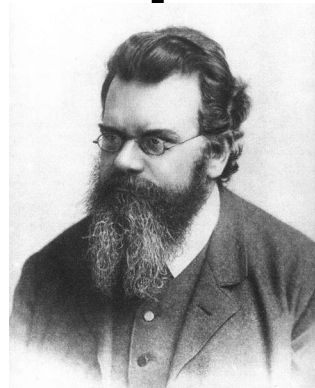
- Irreversible eq. referring to one particle: $\frac{df}{dt} = \Gamma[f]$
- $\Gamma[f]$ introduces “arrow of time” (entropy increase)
- $\Gamma[f]$: collisional term (molecular gas)

Mechanics

- **Microscopic** descr.
- Time-reversible eqs.
- Newton's Laws

Thermodynamics

- **Macroscopic** descr.
- Time-irreversible eqs.
- 2nd Law of Thermod.
(entropy increase)



- Irreversible eq. referring to one particle: $\frac{df}{dt} = \Gamma[f]$
- $\Gamma[f]$ introduces “arrow of time” (entropy increase)
- $\Gamma[f]$: collisional term (molecular gas)
- One particle ~ whole system: Mechanics + Statistics

Self-gravitating systems

Self-gravitating systems



Globular cluster

$N \approx 10^6$ stars

Self-gravitating systems

Credit: [ESA/Hubble & NASA](#)



Globular cluster

$N \approx 10^6$ stars



Elliptical galaxy

$N \approx 10^{11}$ stars

Self-gravitating systems

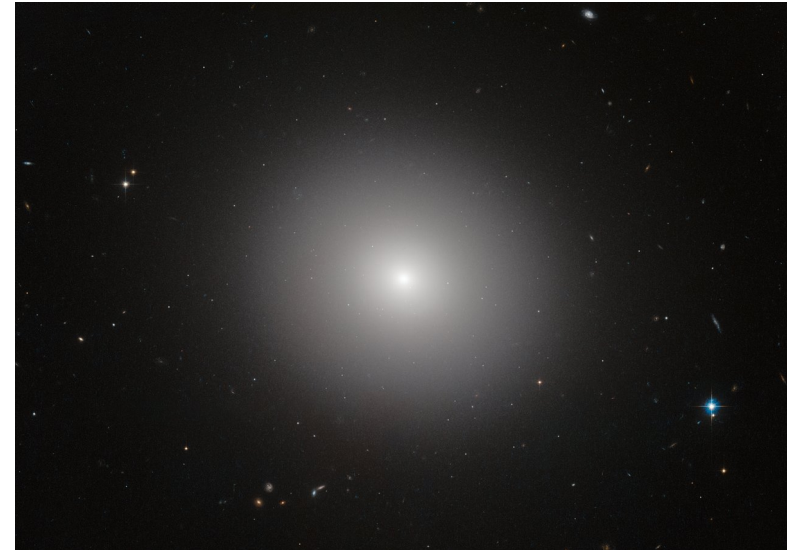
Credit: [ESA/Hubble & NASA](#)



Globular cluster

$N \approx 10^6$ stars

$$\tau_{cr} \approx R / \langle v \rangle$$



Elliptical galaxy

$N \approx 10^{11}$ stars

Self-gravitating systems

Credit: [ESA/Hubble & NASA](#)



Globular cluster

$N \approx 10^6$ stars

$$\tau_{cr} \approx R / \langle v \rangle$$
$$\tau_{col} \approx (N / \ln N) \tau_{cr}$$



Elliptical galaxy

$N \approx 10^{11}$ stars

Self-gravitating systems

Credit: [ESA/Hubble & NASA](#)



Globular cluster

$N \approx 10^6$ stars

$$\tau_{cr} \approx R / \langle v \rangle$$

$$\tau_{col} \approx (N / \ln N) \tau_{cr}$$

$$\text{Age: } \approx 10^{10} \text{ yr}$$

[Binney & Tremaine 2008](#)



Elliptical galaxy

$N \approx 10^{11}$ stars

Self-gravitating systems

Credit: [ESA/Hubble & NASA](#)



Globular cluster

$N \approx 10^6$ stars

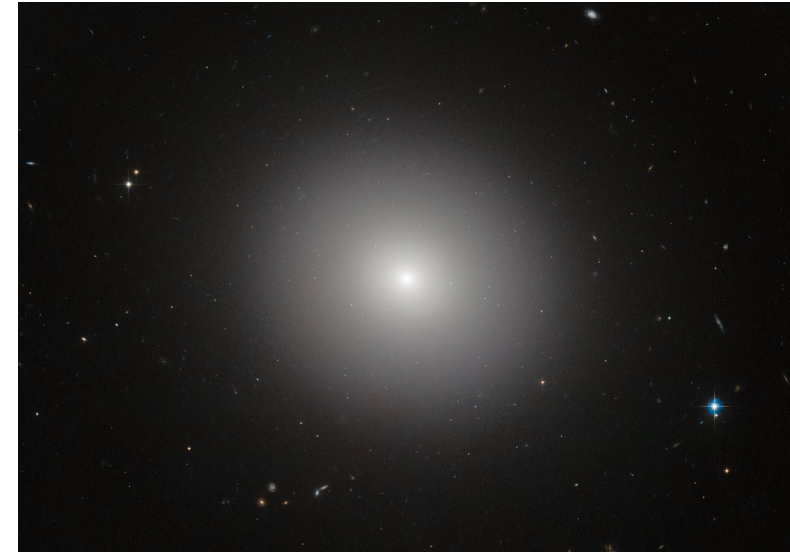
$$\tau_{col} \approx 10^9 \text{ yr}$$

$$\tau_{cr} \approx R / \langle v \rangle$$

$$\tau_{col} \approx (N / \ln N) \tau_{cr}$$

$$\text{Age: } \approx 10^{10} \text{ yr}$$

[Binney & Tremaine 2008](#)



Elliptical galaxy

$N \approx 10^{11}$ stars

Self-gravitating systems

Credit: [ESA/Hubble & NASA](#)



$$\tau_{cr} \approx R / \langle v \rangle$$

$$\tau_{col} \approx (N / \ln N) \tau_{cr}$$

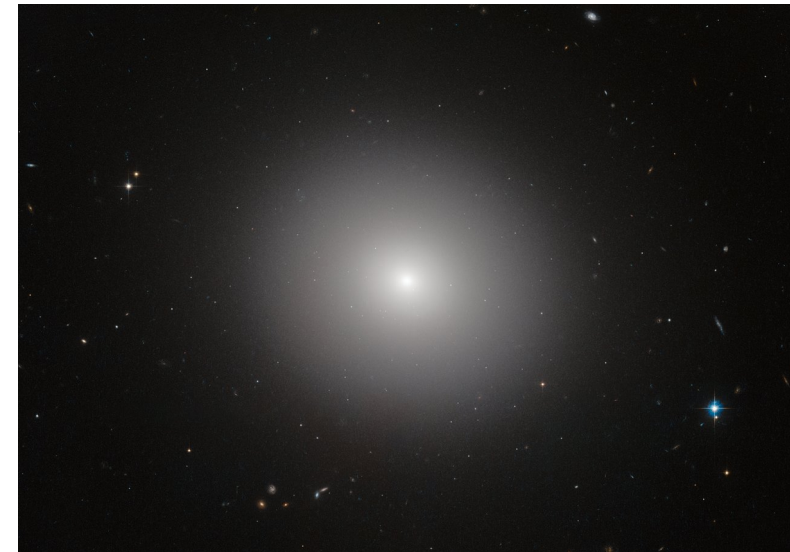
$$\text{Age: } \approx 10^{10} \text{ yr}$$

[Binney & Tremaine 2008](#)

Globular cluster

$$N \approx 10^6 \text{ stars}$$

$$\tau_{col} \approx 10^9 \text{ yr} \rightarrow \text{collisional}$$



Elliptical galaxy

$$N \approx 10^{11} \text{ stars}$$

Self-gravitating systems

Credit: [ESA/Hubble & NASA](#)



$$\tau_{cr} \approx R / \langle v \rangle$$

$$\tau_{col} \approx (N / \ln N) \tau_{cr}$$

$$\text{Age: } \approx 10^{10} \text{ yr}$$

[Binney & Tremaine 2008](#)

Globular cluster

$$N \approx 10^6 \text{ stars}$$

$$\tau_{col} \approx 10^9 \text{ yr} \rightarrow \text{collisional}$$



Elliptical galaxy

$$N \approx 10^{11} \text{ stars}$$

$$\tau_{col} \gtrsim 10^{17} \text{ yr}$$

Self-gravitating systems

Credit: [ESA/Hubble & NASA](#)



$$\tau_{cr} \approx R / \langle v \rangle$$

$$\tau_{col} \approx (N / \ln N) \tau_{cr}$$

$$\text{Age: } \approx 10^{10} \text{ yr}$$

[Binney & Tremaine 2008](#)



Globular cluster

$$N \approx 10^6 \text{ stars}$$

$$\tau_{col} \approx 10^9 \text{ yr} \rightarrow \text{collisional}$$

Elliptical galaxy

$$N \approx 10^{11} \text{ stars}$$

$$\text{collisionless} \rightarrow \tau_{col} \gtrsim 10^{17} \text{ yr}$$

Self-gravitating systems

Credit: ESA/Hubble & NASA

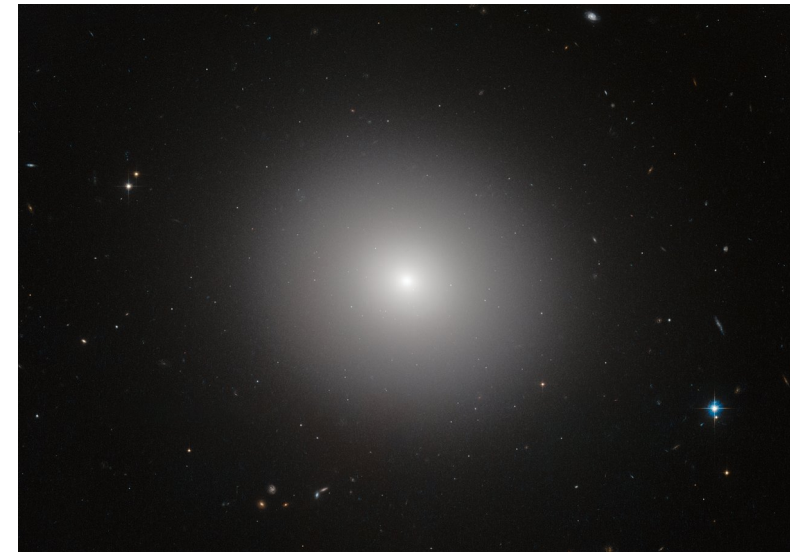


$$\tau_{cr} \approx R / \langle v \rangle$$

$$\tau_{col} \approx (N / \ln N) \tau_{cr}$$

$$\text{Age: } \approx 10^{10} \text{ yr}$$

Binney & Tremaine 2008



Globular cluster

$$N \approx 10^6 \text{ stars}$$

$$\tau_{col} \approx 10^9 \text{ yr} \rightarrow \text{collisional}$$

collisionless

Elliptical galaxy

$$N \approx 10^{11} \text{ stars}$$

$$\tau_{col} \gtrsim 10^{17} \text{ yr}$$

- Collisionless relaxation: typical particle in collective $\phi(r, t)$

Self-gravitating systems

Credit: ESA/Hubble & NASA



$$\tau_{cr} \approx R / \langle v \rangle$$

$$\tau_{col} \approx (N / \ln N) \tau_{cr}$$

$$\text{Age: } \approx 10^{10} \text{ yr}$$

Binney & Tremaine 2008



Globular cluster

$$N \approx 10^6 \text{ stars}$$

$$\tau_{col} \approx 10^9 \text{ yr} \rightarrow \text{collisional}$$

Elliptical galaxy

$$N \approx 10^{11} \text{ stars}$$

$$\tau_{col} \gtrsim 10^{17} \text{ yr}$$

collisionless

- Collisionless relaxation: typical particle in collective $\phi(r, t)$
- Violent relaxation in $\approx \tau_{cr}$ Lynden-Bell 1967; King 1962; Hénon 1964

Violent relaxation

Violent relaxation

- Traditionally assumed: $\frac{df}{dt} = 0$ (Vlasov equation)

Violent relaxation

- Traditionally assumed: $\frac{df}{dt} = 0$ (Vlasov equation)
- Time-reversible (no arrow of time)

Violent relaxation

- Traditionally assumed: $\frac{df}{dt} = 0$ (Vlasov equation)
- Time-reversible (no arrow of time)
- “Fundamental paradox of stellar dynamics” Ogorodnikov
1965

Violent relaxation

- Traditionally assumed: $\frac{df}{dt} = 0$ (Vlasov equation)
- Time-reversible (no arrow of time)
- “Fundamental paradox of stellar dynamics” Ogorodnikov 1965
- Std. solution: coarse-graining (subjective)

Violent relaxation

- Traditionally assumed: $\frac{df}{dt} = 0$ (Vlasov equation)
- Time-reversible (no arrow of time)
- “Fundamental paradox of stellar dynamics” Ogorodnikov 1965
- Std. solution: coarse-graining (subjective)
- Alternative: is Vlasov-Poisson valid?

Violent relaxation

- Traditionally assumed: $\frac{df}{dt} = 0$ (Vlasov equation)
- Time-reversible (no arrow of time)
- “Fundamental paradox of stellar dynamics” Ogorodnikov
1965
- Std. solution: coarse-graining (subjective)
- Alternative: is Vlasov-Poisson valid?
- Define $S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v}$

Violent relaxation

- Traditionally assumed: $\frac{df}{dt} = 0$ (Vlasov equation)
- Time-reversible (no arrow of time)
- “Fundamental paradox of stellar dynamics” Ogorodnikov 1965
- Std. solution: coarse-graining (subjective)
- Alternative: is Vlasov-Poisson valid?
- Define $S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v}$
- If $\frac{df}{dt} = 0$

Violent relaxation

- Traditionally assumed: $\frac{df}{dt} = 0$ (Vlasov equation)
- Time-reversible (no arrow of time)
- “Fundamental paradox of stellar dynamics” Ogorodnikov 1965
- Std. solution: coarse-graining (subjective)
- Alternative: is Vlasov-Poisson valid?
- Define $S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v}$
- If $\frac{df}{dt} = 0 \rightarrow \frac{dS}{dt} = 0$ Tremaine, Hénon, Lynden-Bell 1986

Violent relaxation

- Traditionally assumed: $\frac{df}{dt} = 0$ (Vlasov equation)
- Time-reversible (no arrow of time)
- “Fundamental paradox of stellar dynamics” Ogorodnikov 1965
- Std. solution: coarse-graining (subjective)
- Alternative: is Vlasov-Poisson valid?
- Define $S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v}$
- If $\frac{df}{dt} = 0 \rightarrow \frac{dS}{dt} = 0$ Tremaine, Hénon, Lynden-Bell 1986
- N-body simulation \rightarrow Estimate $S \rightarrow$ Is it conserved?

Testing Vlasov-Poisson

BeS, Siqueira-Pedra, Sodré, Duarte, Lima 2017

Testing Vlasov-Poisson

BeS, Siqueira-Pedra, Sodré, Duarte, Lima 2017

- N-body simulations (Newtonian dynamics):
 - NBODY-6 (direct sum, no softening)

Aarseth 2003

Testing Vlasov-Poisson

BeS, Siqueira-Pedra, Sodré, Duarte, Lima 2017

- N-body simulations (Newtonian dynamics):
 - NBODY-6 (direct sum, no softening)
 - NBODY-2 (direct sum, softening)

Aarseth 2003

$$\phi = \frac{1}{\sqrt{r^2 + \varepsilon^2}}$$

Aarseth 2001

Testing Vlasov-Poisson

BeS, Siqueira-Pedra, Sodré, Duarte, Lima 2017

- N-body simulations (Newtonian dynamics):

- NBODY-6 (direct sum, no softening)

Aarseth 2003

- NBODY-2 (direct sum, softening)

$$\phi = \frac{1}{\sqrt{r^2 + \varepsilon^2}}$$

Aarseth 2001

- GADGET-2 (tree code, softening)

Springel 2005

Testing Vlasov-Poisson

BeS, Siqueira-Pedra, Sodré, Duarte, Lima 2017

- N-body simulations (Newtonian dynamics):
 - NBODY-6 (direct sum, no softening) Aarseth 2003
 - NBODY-2 (direct sum, softening) Aarseth 2001
 - GADGET-2 (tree code, softening) Springel 2005
- ICs: Uniform sphere, Maxwell vels., $Q_0 = T/|W| = 0.5$

$$\phi = \frac{1}{\sqrt{r^2 + \varepsilon^2}}$$

Testing Vlasov-Poisson

BeS, Siqueira-Pedra, Sodré, Duarte, Lima 2017

- N-body simulations (Newtonian dynamics):

- NBODY-6 (direct sum, no softening)

Aarseth 2003

- NBODY-2 (direct sum, softening)

$$\phi = \frac{1}{\sqrt{r^2 + \varepsilon^2}}$$

Aarseth 2001

- GADGET-2 (tree code, softening)

Springel 2005

- ICs: Uniform sphere, Maxwell vels., $Q_0 = T/|W| = 0.5$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v}$$

Testing Vlasov-Poisson

BeS, Siqueira-Pedra, Sodré, Duarte, Lima 2017

- N-body simulations (Newtonian dynamics):

- NBODY-6 (direct sum, no softening)

Aarseth 2003

- NBODY-2 (direct sum, softening)

$$\phi = \frac{1}{\sqrt{r^2 + \varepsilon^2}}$$

Aarseth 2001

- GADGET-2 (tree code, softening)

Springel 2005

- ICs: Uniform sphere, Maxwell vels., $Q_0 = T/|W| = 0.5$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \hat{S} = - \frac{1}{N} \sum_{i=1}^N \ln \hat{f}_i$$

Testing Vlasov-Poisson

BeS, Siqueira-Pedra, Sodré, Duarte, Lima 2017

- N-body simulations (Newtonian dynamics):

- NBODY-6 (direct sum, no softening)

Aarseth 2003

- NBODY-2 (direct sum, softening)

$$\phi = \frac{1}{\sqrt{r^2 + \varepsilon^2}}$$

Aarseth 2001

- GADGET-2 (tree code, softening)

Springel 2005

- ICs: Uniform sphere, Maxwell vels., $Q_0 = T/|W| = 0.5$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \hat{S} = - \frac{1}{N} \sum_{i=1}^N \ln \hat{f}_i$$

where \hat{f}_i :

- Nearest Neighbor
- Variable Kernel
- EnBiD

Sharma & Steinmetz 2006

Ascasibar & Binney 2005

Testing Vlasov-Poisson

BeS, Siqueira-Pedra, Sodré, Duarte, Lima 2017

- N-body simulations (Newtonian dynamics):

- NBODY-6 (direct sum, no softening)

Aarseth 2003

- NBODY-2 (direct sum, softening)

$$\phi = \frac{1}{\sqrt{r^2 + \varepsilon^2}}$$

Aarseth 2001

- GADGET-2 (tree code, softening)

Springel 2005

- ICs: Uniform sphere, Maxwell vels., $Q_0 = T/|W| = 0.5$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \hat{S} = - \frac{1}{N} \sum_{i=1}^N \ln \hat{f}_i$$

where $\hat{f}_i : \left\{ \begin{array}{l} \bullet \text{ Nearest Neighbor} \\ \bullet \text{ Variable Kernel} \\ \bullet \text{ EnBiD} \end{array} \right\}$ Metric-dependent

Sharma & Steinmetz 2006

Ascasibar & Binney 2005

Testing Vlasov-Poisson

BeS, Siqueira-Pedra, Sodré, Duarte, Lima 2017

- N-body simulations (Newtonian dynamics):

- NBODY-6 (direct sum, no softening)

Aarseth 2003

- NBODY-2 (direct sum, softening)

$$\phi = \frac{1}{\sqrt{r^2 + \varepsilon^2}}$$

Aarseth 2001

- GADGET-2 (tree code, softening)

Springel 2005

- ICs: Uniform sphere, Maxwell vels., $Q_0 = T/|W| = 0.5$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \hat{S} = - \frac{1}{N} \sum_{i=1}^N \ln \hat{f}_i$$

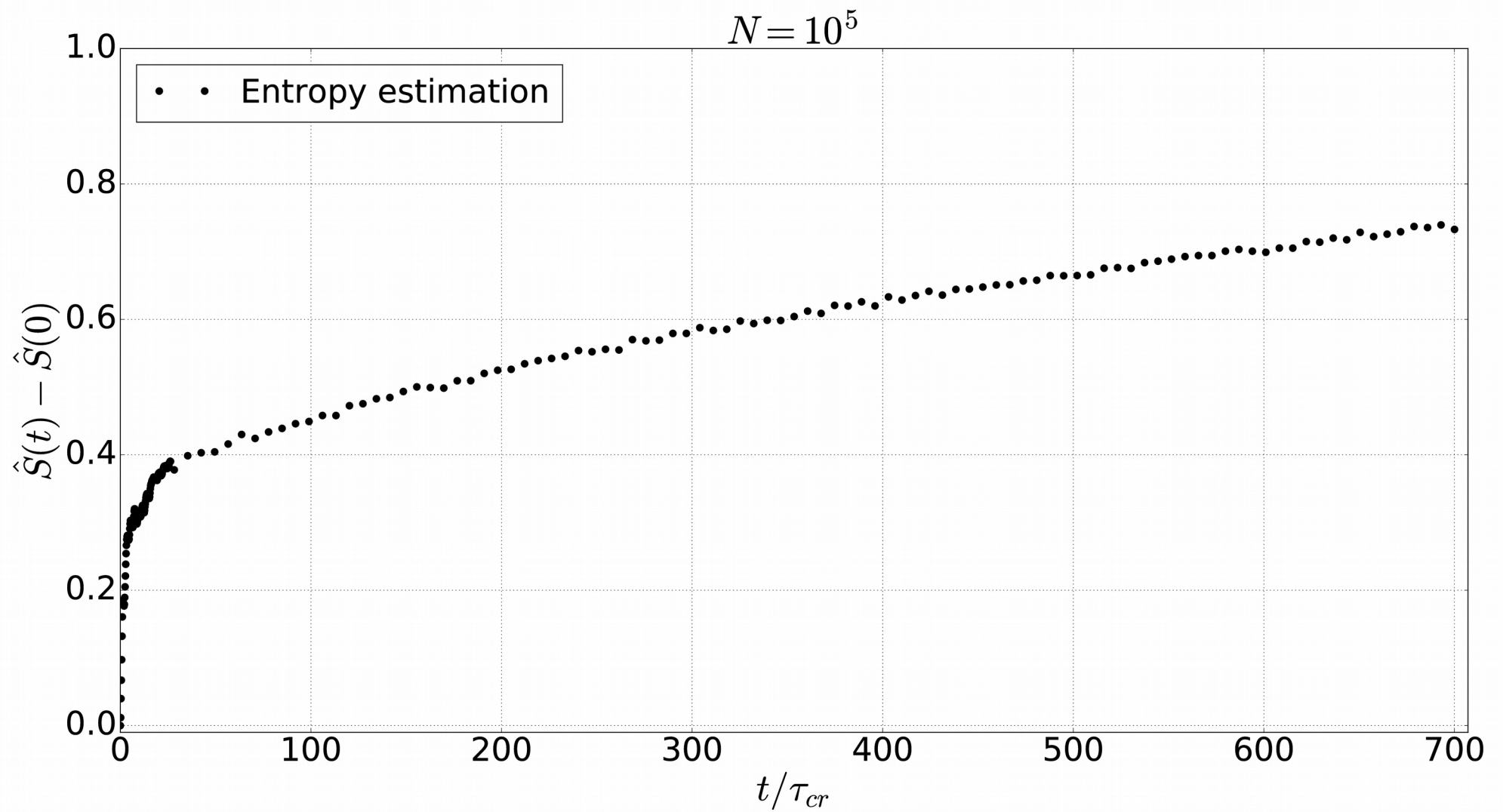
where $\hat{f}_i : \left\{ \begin{array}{l} \bullet \text{ Nearest Neighbor} \\ \bullet \text{ Variable Kernel} \\ \bullet \text{ EnBiD} \end{array} \right\} \quad \hat{S} \xrightarrow[N \rightarrow \infty]{} S$ Metric-dependent

Beirlant et al 1997

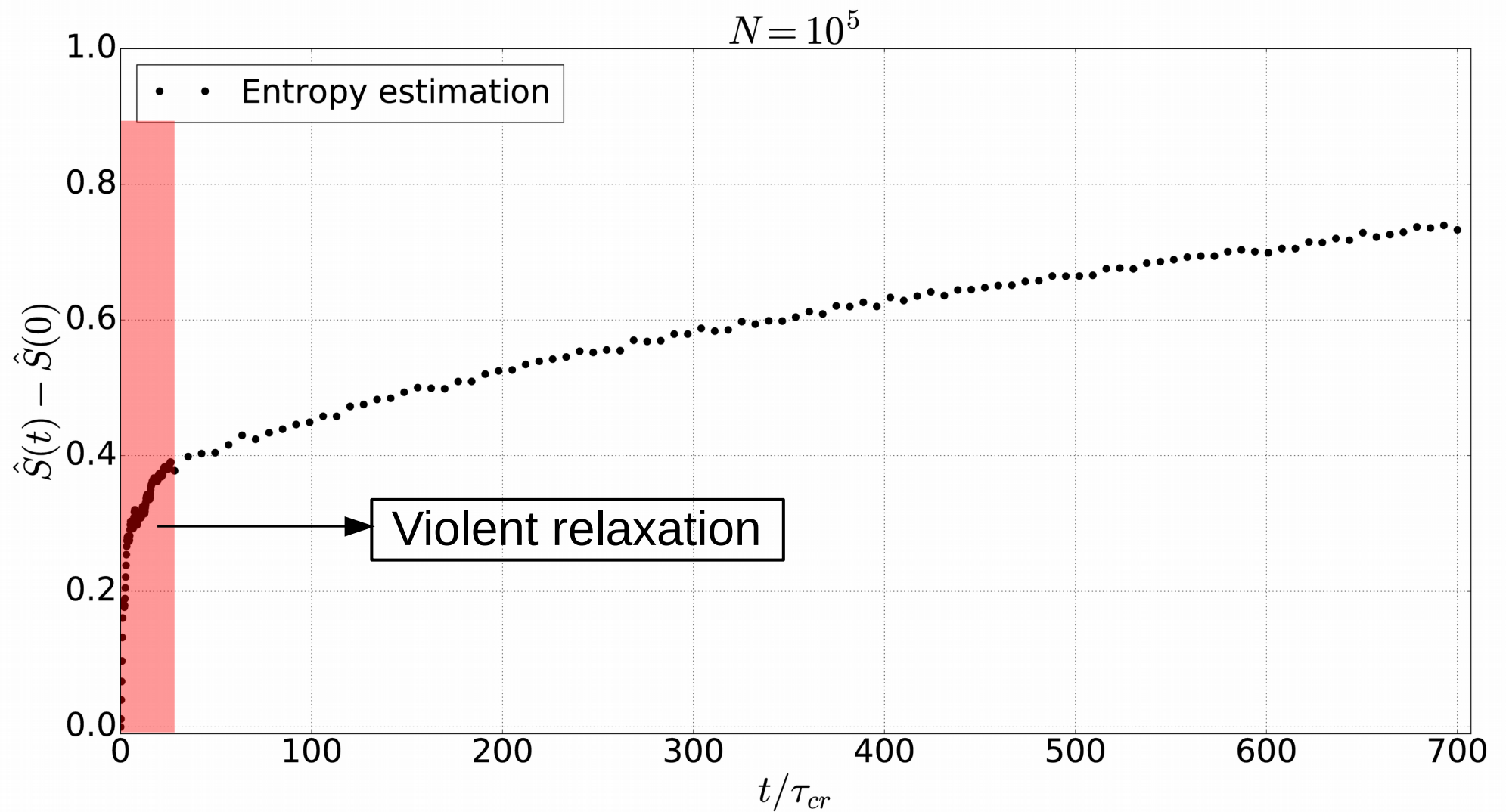
Sharma & Steinmetz 2006

Ascasibar & Binney 2005

Overview

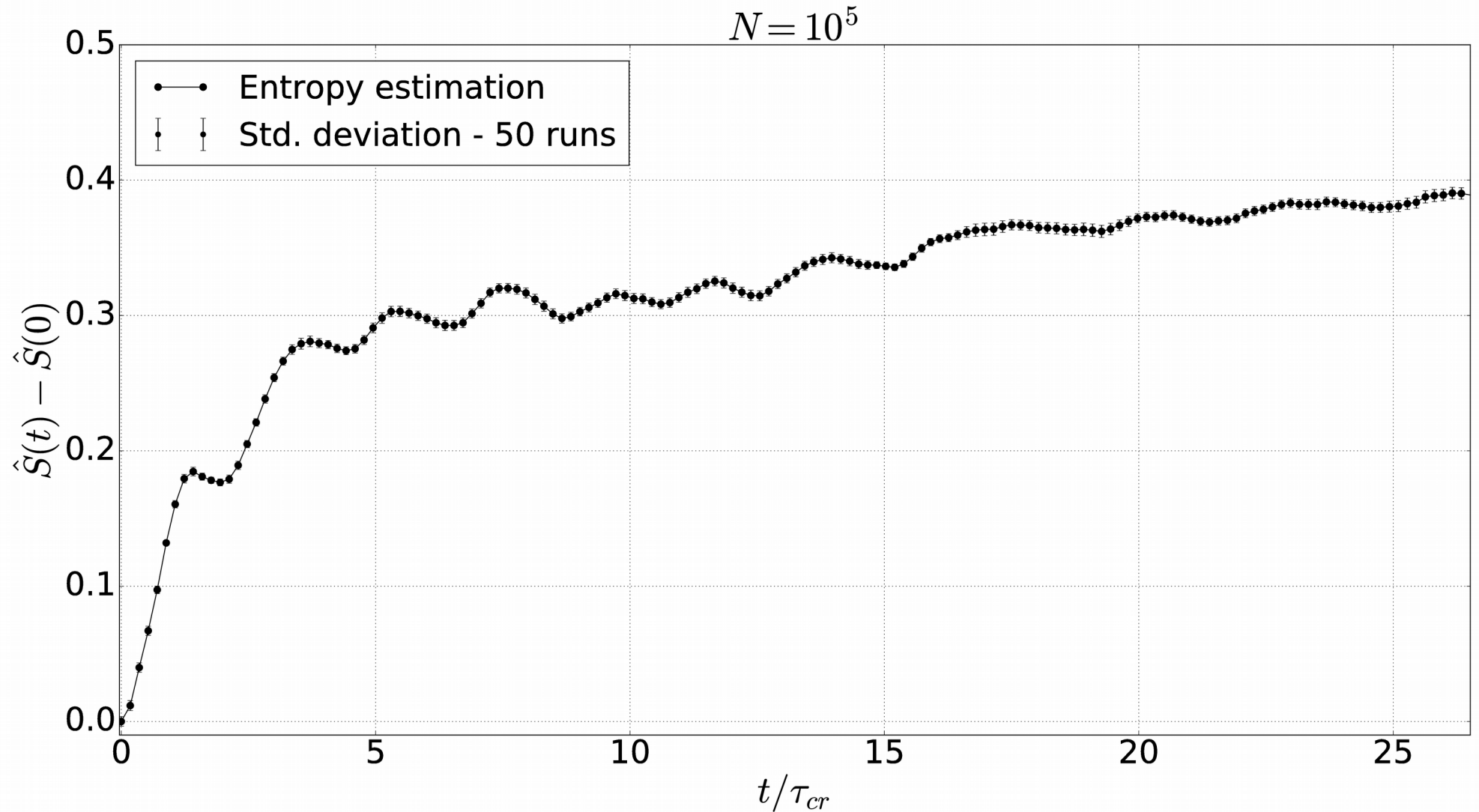


Overview



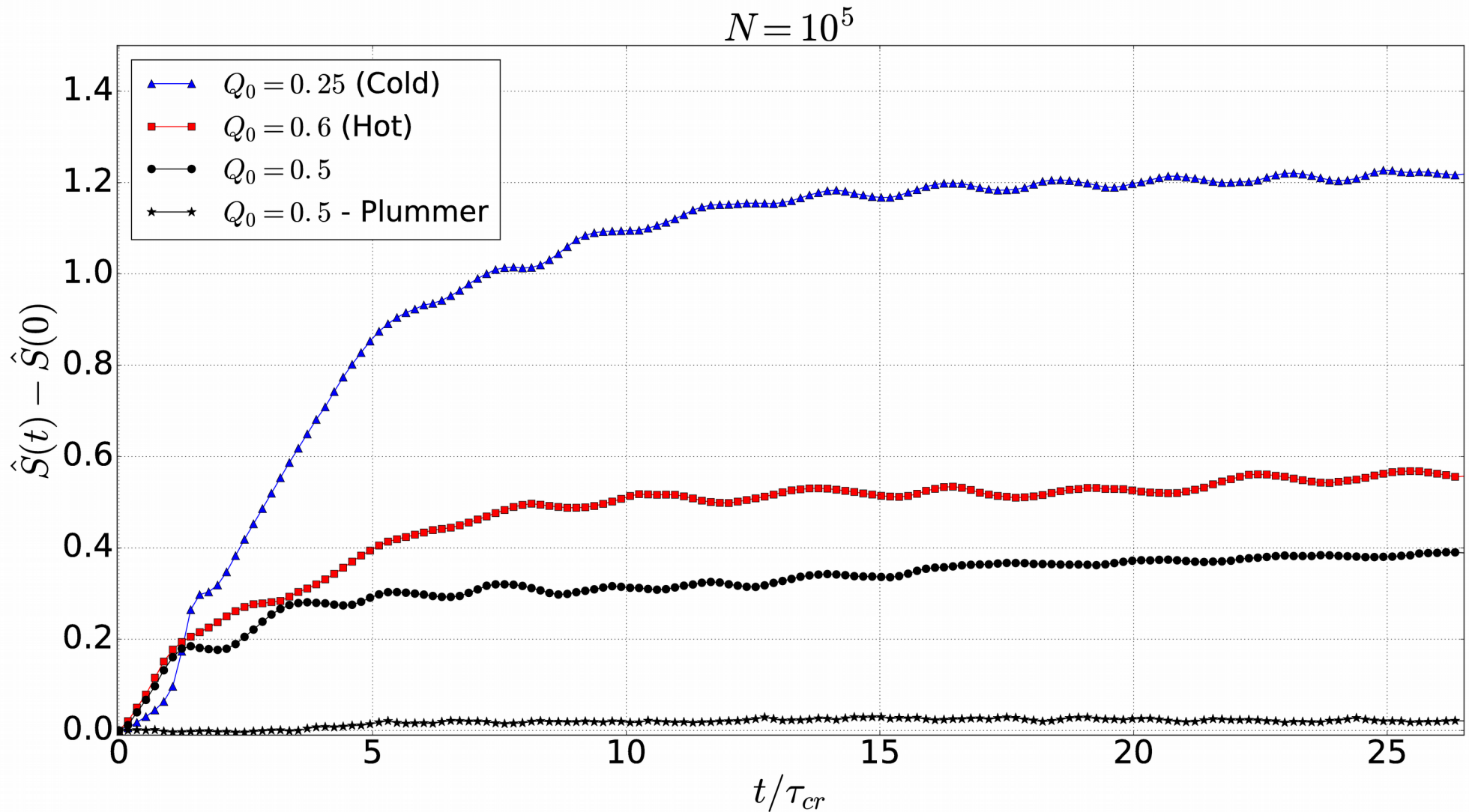
Early evolution

Early evolution



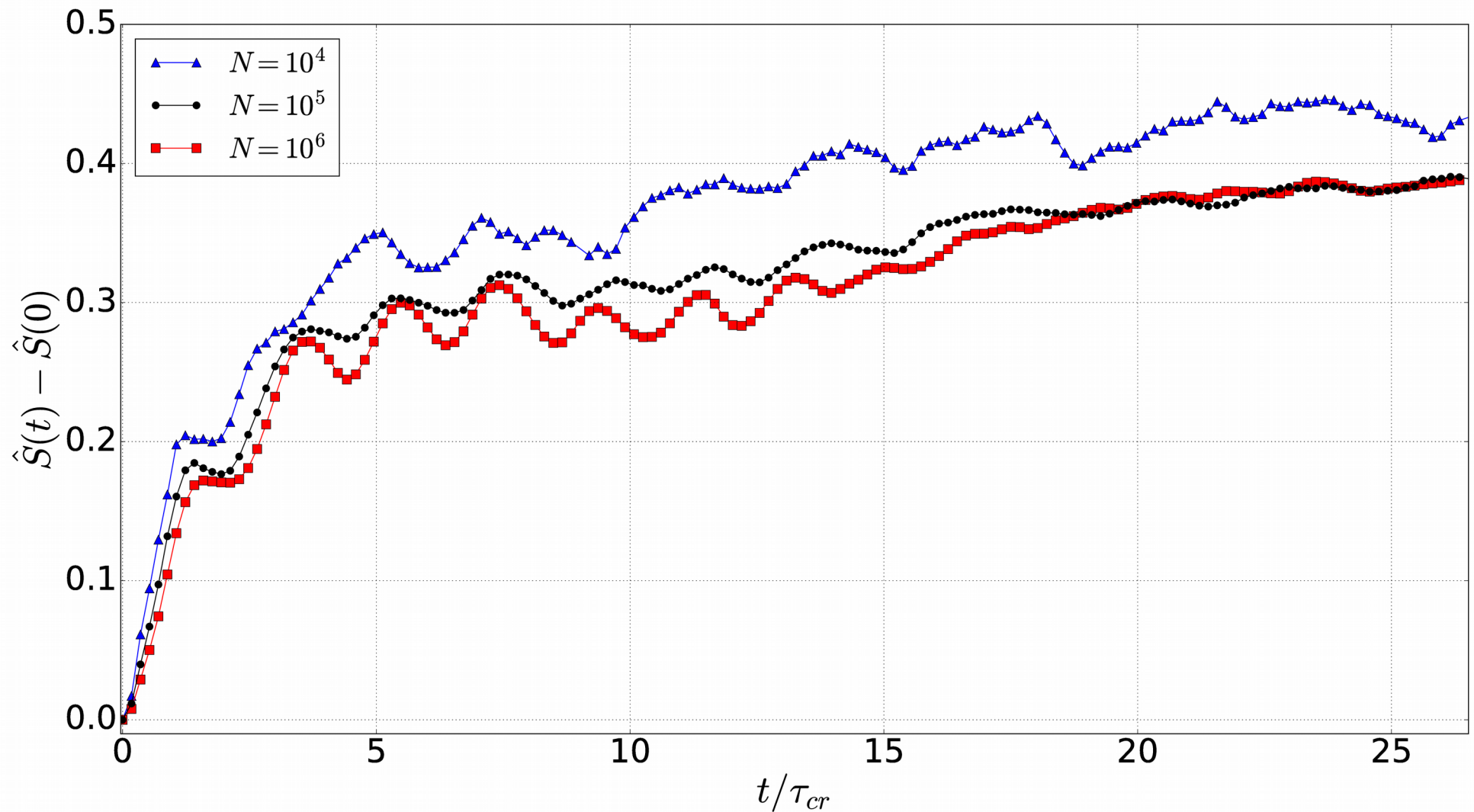
S increases \rightarrow Vlasov not valid in violent relaxation

Varying Initial Conditions



- Farther from equilibrium \rightarrow larger entropy production
- Self-consistent model \rightarrow entropy is conserved

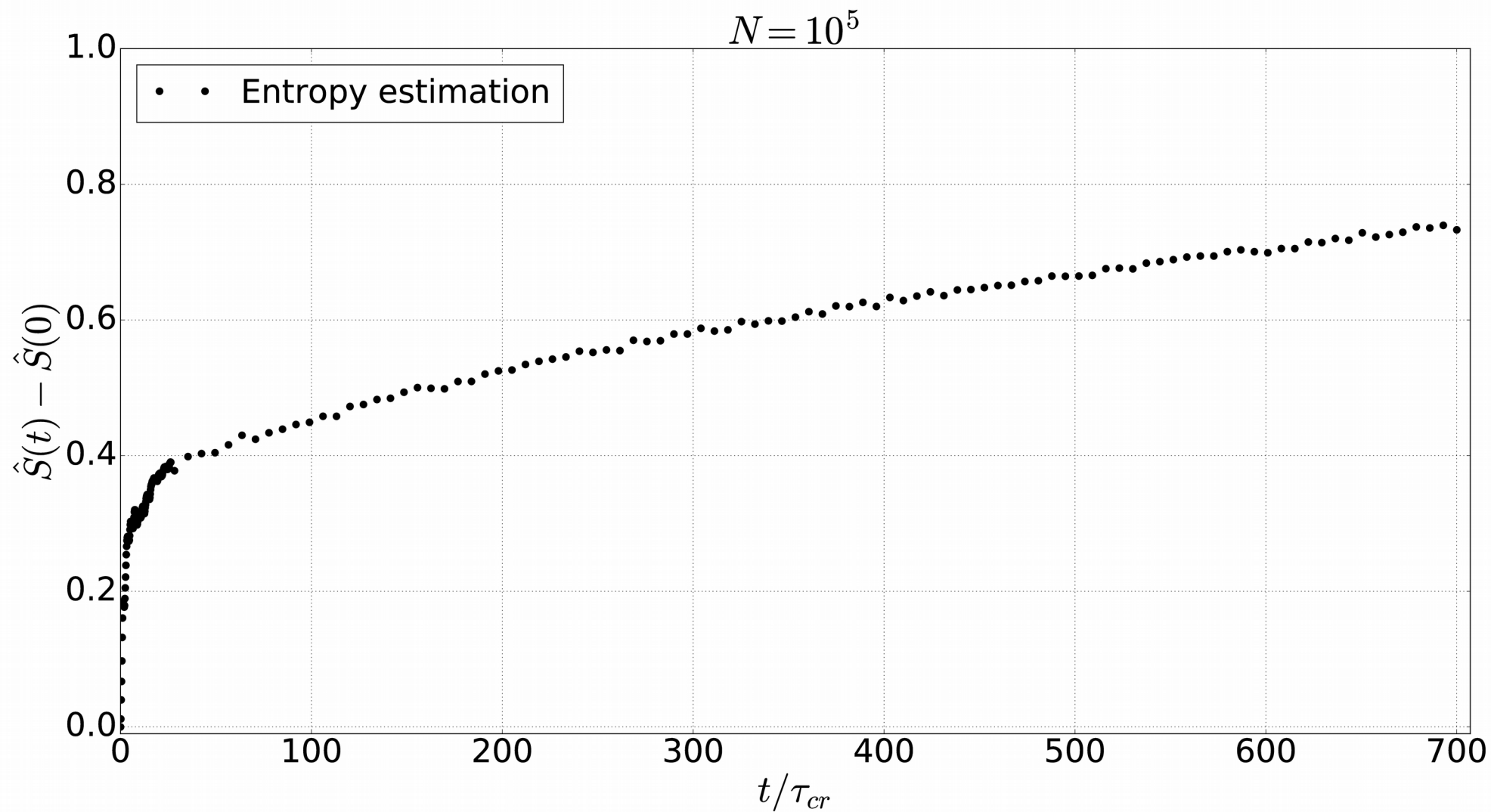
N dependence



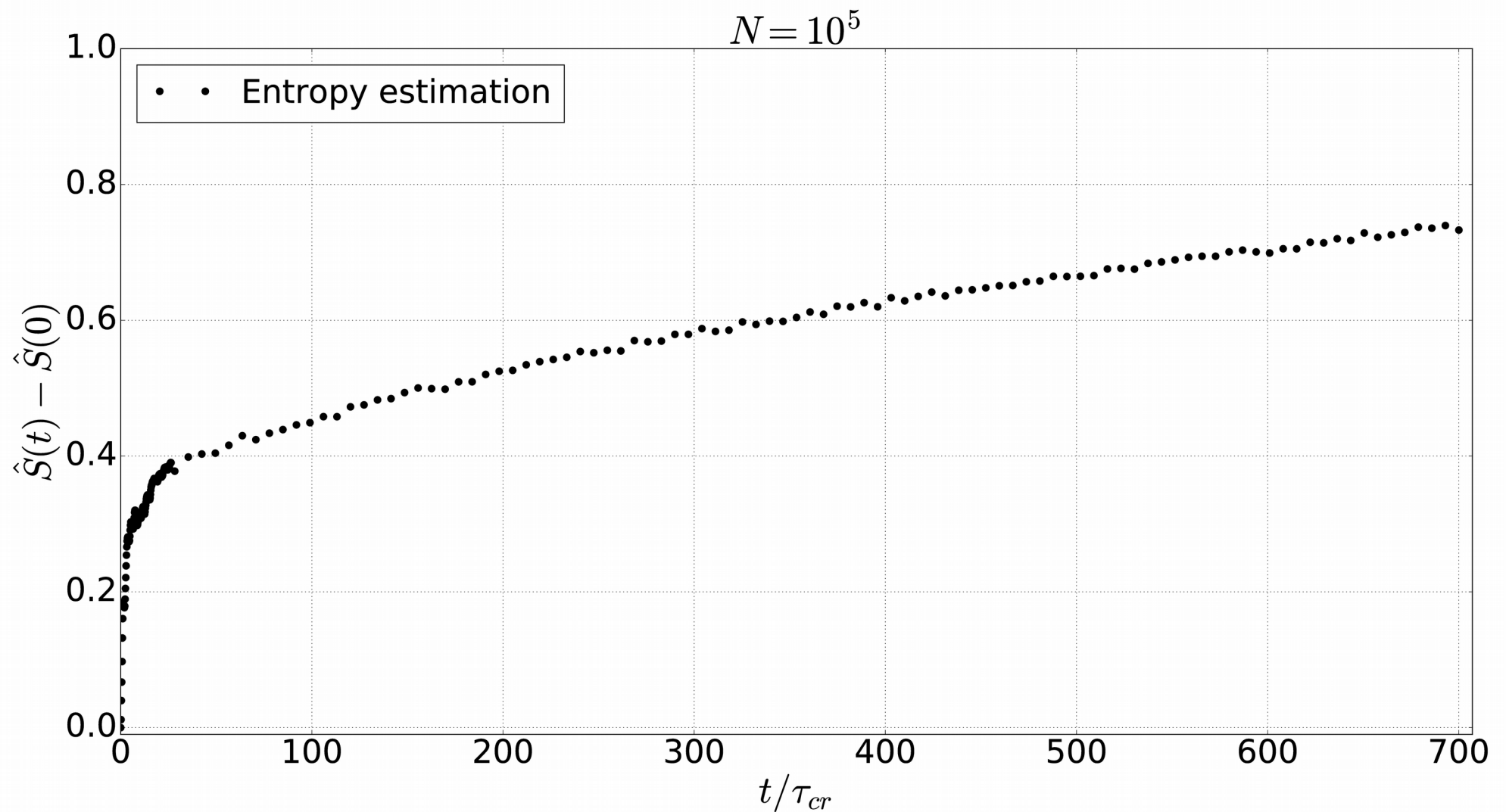
- Hints of convergence
- Not due to collisional relaxation

Long-term evolution

Long-term evolution

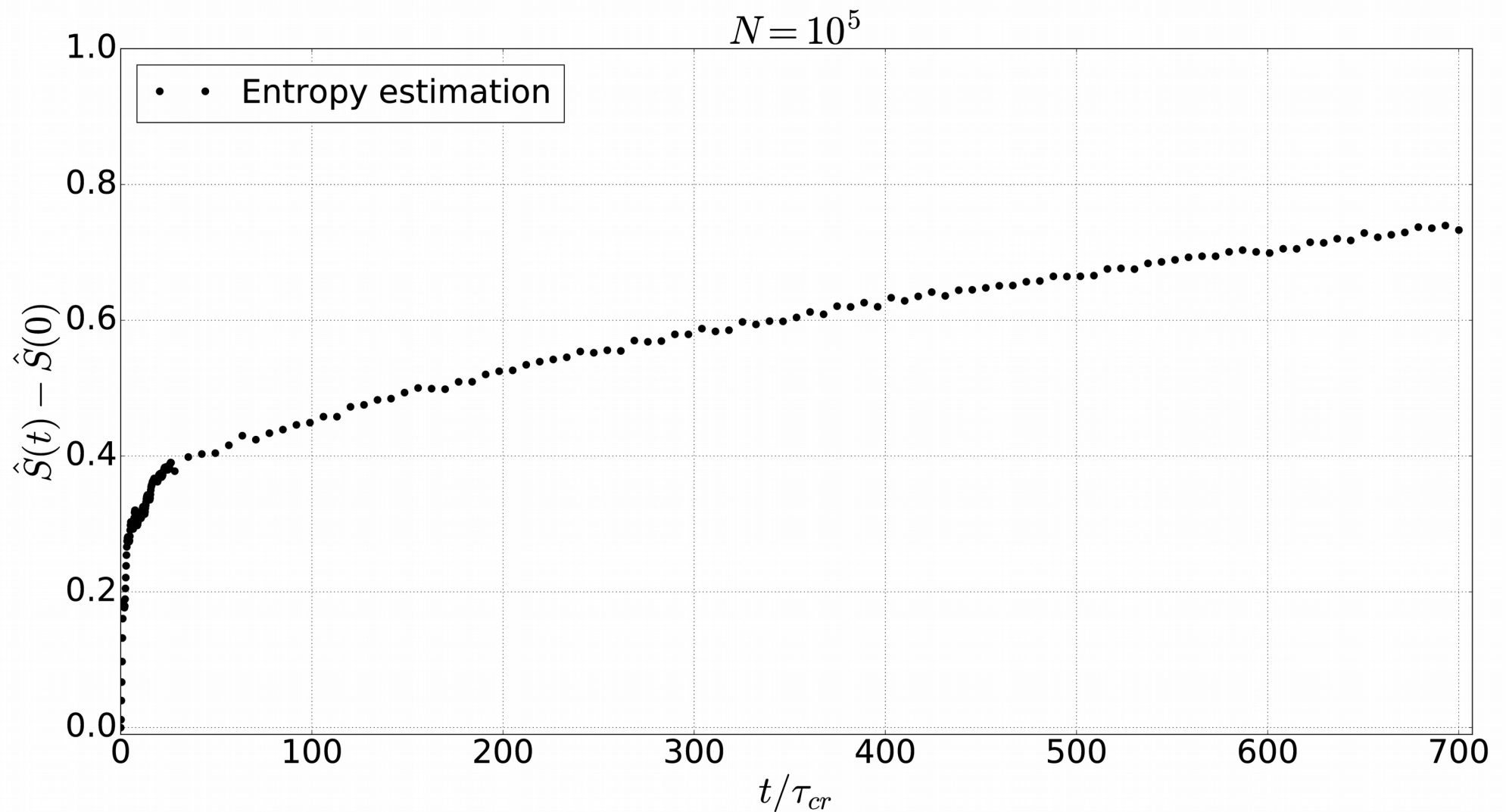


Long-term evolution



– Collisional relaxation?

Long-term evolution



- Collisional relaxation?
- Are these estimators reliable?

Long-term evolution

- Collisional relaxation?

Long-term evolution

- Collisional relaxation?
- (Orbit-averaged) Fokker-Planck: $\frac{df}{dt} = \Gamma_{FP}[f]$

Long-term evolution

- Collisional relaxation?
- (Orbit-averaged) Fokker-Planck: $\frac{df}{dt} = \Gamma_{FP}[f]$
 - Weak encounters ($b \gtrsim b_{90}$), static potential, $f = f(E)$

Long-term evolution

- Collisional relaxation?
- (Orbit-averaged) Fokker-Planck: $\frac{df}{dt} = \Gamma_{FP}[f]$
 - Weak encounters ($b \gtrsim b_{90}$), static potential, $f = f(E)$

$$\Gamma_{FP} \approx -\frac{d}{dE} [f(E) \langle \Delta E \rangle] + \frac{1}{2} \frac{d^2}{dE^2} [f(E) \langle (\Delta E)^2 \rangle]$$

Long-term evolution

- Collisional relaxation?
- (Orbit-averaged) Fokker-Planck: $\frac{df}{dt} = \Gamma_{FP}[f]$
 - Weak encounters ($b \gtrsim b_{90}$), static potential, $f = f(E)$

$$\Gamma_{FP} \approx -\frac{d}{dE} [f(E) \langle \Delta E \rangle] + \frac{1}{2} \frac{d^2}{dE^2} [f(E) \langle (\Delta E)^2 \rangle]$$

$$\left. \begin{aligned} \langle \Delta E \rangle &\propto \ln \Lambda (I_0 - I_{1/2}) \\ \langle (\Delta E)^2 \rangle &\propto \ln \Lambda (I_0 + I_{3/2}) \end{aligned} \right\}$$

Long-term evolution

- Collisional relaxation?
- (Orbit-averaged) Fokker-Planck: $\frac{df}{dt} = \Gamma_{FP}[f]$
 - Weak encounters ($b \gtrsim b_{90}$), static potential, $f = f(E)$

$$\Gamma_{FP} \approx -\frac{d}{dE} [f(E) \langle \Delta E \rangle] + \frac{1}{2} \frac{d^2}{dE^2} [f(E) \langle (\Delta E)^2 \rangle]$$

$$\left. \begin{aligned} \langle \Delta E \rangle &\propto \ln \Lambda (I_0 - I_{1/2}) \\ \langle (\Delta E)^2 \rangle &\propto \ln \Lambda (I_0 + I_{3/2}) \end{aligned} \right\} \begin{array}{l} \text{where } \ln \Lambda = \ln(R/b_{90}) \\ \text{(Coulomb Logarithm)} \end{array}$$

Long-term evolution

- Collisional relaxation?
- (Orbit-averaged) Fokker-Planck: $\frac{df}{dt} = \Gamma_{FP}[f]$
 - Weak encounters ($b \gtrsim b_{90}$), static potential, $f = f(E)$

$$\Gamma_{FP} \approx -\frac{d}{dE} [f(E) \langle \Delta E \rangle] + \frac{1}{2} \frac{d^2}{dE^2} [f(E) \langle (\Delta E)^2 \rangle]$$

$$\left. \begin{aligned} \langle \Delta E \rangle &\propto \ln \Lambda (I_0 - I_{1/2}) \\ \langle (\Delta E)^2 \rangle &\propto \ln \Lambda (I_0 + I_{3/2}) \end{aligned} \right\} \quad \begin{aligned} &\text{where } \ln \Lambda = \ln(R/b_{90}) \approx \ln(0.4N) \\ &\text{(Coulomb Logarithm)} \end{aligned}$$

Long-term evolution

$$\frac{df}{dt} = \Gamma[f]$$

Long-term evolution

$$\frac{df}{dt} = \Gamma[f]$$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v}$$

Long-term evolution

$$\frac{df}{dt} = \Gamma[f]$$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \frac{dS}{dt} = - \int (1 + \ln f) \Gamma[f] d^3 \vec{x} d^3 \vec{v}$$

Long-term evolution

$$\frac{df}{dt} = \Gamma[f]$$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \frac{dS}{dt} = - \int (1 + \ln f) \Gamma[f] d^3 \vec{x} d^3 \vec{v}$$

$$\frac{d\hat{S}}{dt} = - \frac{1}{N} \sum_{i=1}^N \frac{(1 + \ln \hat{f}_i)}{\hat{f}_i} \Gamma[\hat{f}_i]$$

Long-term evolution

$$\frac{df}{dt} = \Gamma[f]$$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \frac{dS}{dt} = - \int (1 + \ln f) \Gamma[f] d^3 \vec{x} d^3 \vec{v}$$

$$\frac{d\hat{S}}{dt} = - \frac{1}{N} \sum_{i=1}^N \frac{(1 + \ln \hat{f}_i)}{\hat{f}_i} \Gamma[\hat{f}_i]$$

$$\hat{S}(t + \Delta t) = \hat{S}(t) + a \cdot \frac{d\hat{S}}{dt}(t) \Delta t$$

Long-term evolution

$$\frac{df}{dt} = \Gamma[f]$$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \frac{dS}{dt} = - \int (1 + \ln f) \Gamma[f] d^3 \vec{x} d^3 \vec{v}$$

$$\frac{d\hat{S}}{dt} = - \frac{1}{N} \sum_{i=1}^N \frac{(1 + \ln \hat{f}_i)}{\hat{f}_i} \Gamma[\hat{f}_i]$$

$$\hat{S}(t + \Delta t) = \hat{S}(t) + a \cdot \frac{d\hat{S}}{dt}(t) \Delta t$$

(Coulomb Logarithm)

$$\boxed{a = \ln \Lambda}$$

Long-term evolution

$$\frac{df}{dt} = \Gamma[f]$$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \frac{dS}{dt} = - \int (1 + \ln f) \Gamma[f] d^3 \vec{x} d^3 \vec{v}$$

$$\frac{d\hat{S}}{dt} = - \frac{1}{N} \sum_{i=1}^N \frac{(1 + \ln \hat{f}_i)}{\hat{f}_i} \Gamma[\hat{f}_i]$$

$$\hat{S}(t + \Delta t) = \hat{S}(t) + a \cdot \frac{d\hat{S}}{dt}(t) \Delta t$$

(Coulomb Logarithm)

$$\boxed{a = \ln \Lambda}$$

Agama: Smooth $\phi(r)$

Vasiliev 2017

Long-term evolution

$$\frac{df}{dt} = \Gamma[f]$$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \frac{dS}{dt} = - \int (1 + \ln f) \Gamma[f] d^3 \vec{x} d^3 \vec{v}$$

$$\frac{d\hat{S}}{dt} = - \frac{1}{N} \sum_{i=1}^N \frac{(1 + \ln \hat{f}_i)}{\hat{f}_i} \Gamma[\hat{f}_i]$$

$$\hat{S}(t + \Delta t) = \hat{S}(t) + a \cdot \frac{d\hat{S}}{dt}(t) \Delta t$$

(Coulomb Logarithm)

$$\boxed{a = \ln \Lambda}$$

Agama: Smooth $\phi(r)$ $f(E)$

Vasiliev 2017

Long-term evolution

$$\frac{df}{dt} = \Gamma[f]$$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \frac{dS}{dt} = - \int (1 + \ln f) \Gamma[f] d^3 \vec{x} d^3 \vec{v}$$

$$\frac{d\hat{S}}{dt} = - \frac{1}{N} \sum_{i=1}^N \frac{(1 + \ln \hat{f}_i)}{\hat{f}_i} \Gamma[\hat{f}_i]$$

$$\hat{S}(t + \Delta t) = \hat{S}(t) + a \cdot \frac{d\hat{S}}{dt}(t) \Delta t$$

(Coulomb Logarithm)

$$\boxed{a = \ln \Lambda}$$

Agama: Smooth $\phi(r)$ $f(E)$ $g(E)$

Long-term evolution

$$\frac{df}{dt} = \Gamma[f]$$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \frac{dS}{dt} = - \int (1 + \ln f) \Gamma[f] d^3 \vec{x} d^3 \vec{v}$$

$$\frac{d\hat{S}}{dt} = - \frac{1}{N} \sum_{i=1}^N \frac{(1 + \ln \hat{f}_i)}{\hat{f}_i} \Gamma[\hat{f}_i]$$

$$\hat{S}(t + \Delta t) = \hat{S}(t) + a \cdot \frac{d\hat{S}}{dt}(t) \Delta t$$

(Coulomb Logarithm)

$a = \ln \Lambda$

Agama: Smooth $\phi(r)$ $f(E)$ $g(E)$ $\frac{df}{dE}$ $\frac{d^2 f}{dE^2}$

Long-term evolution

$$\frac{df}{dt} = \Gamma[f]$$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \frac{dS}{dt} = - \int (1 + \ln f) \Gamma[f] d^3 \vec{x} d^3 \vec{v}$$

$$\frac{d\hat{S}}{dt} = - \frac{1}{N} \sum_{i=1}^N \frac{(1 + \ln \hat{f}_i)}{\hat{f}_i} \Gamma[\hat{f}_i]$$

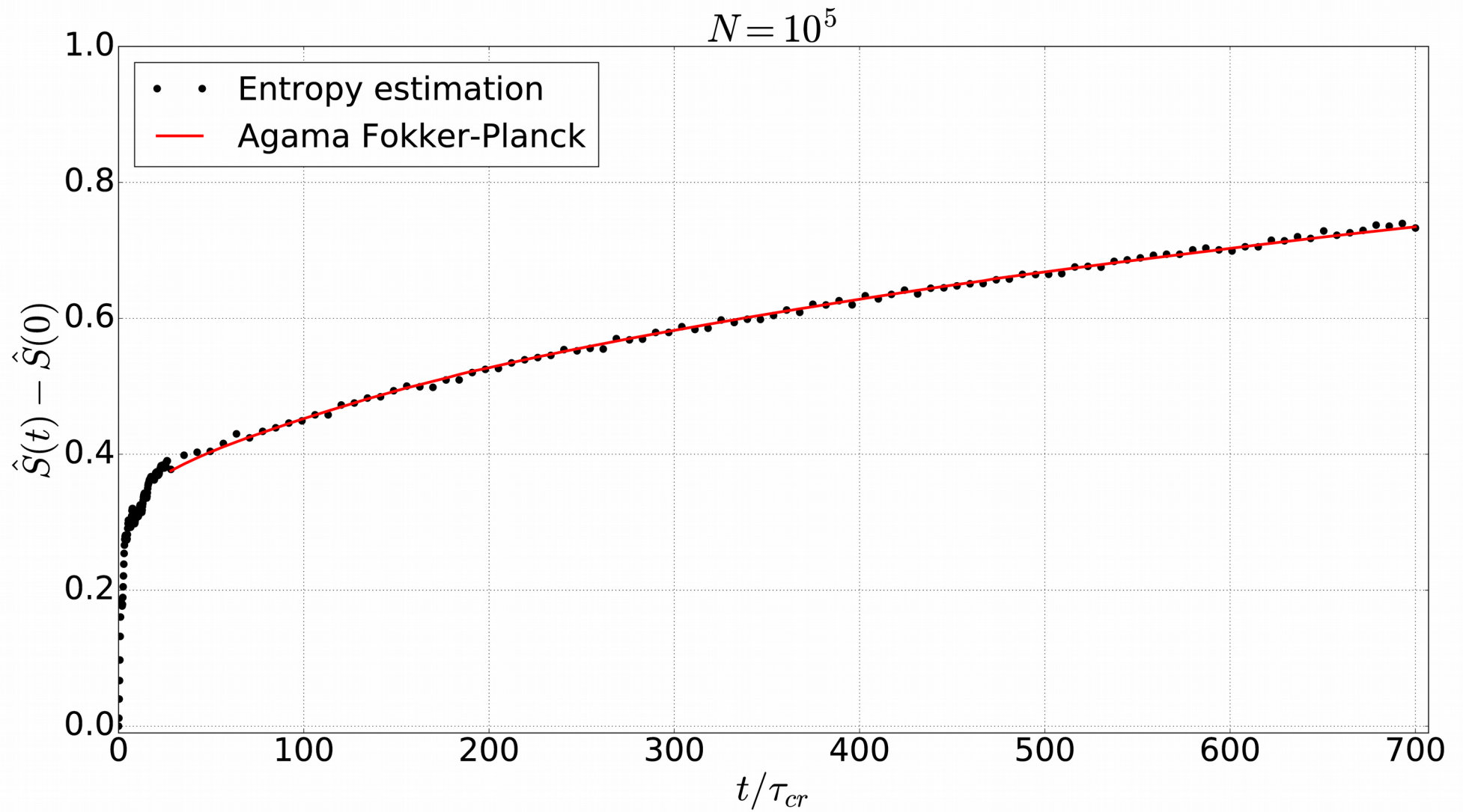
$$\hat{S}(t + \Delta t) = \hat{S}(t) + a \cdot \frac{d\hat{S}}{dt}(t) \Delta t$$

(Coulomb Logarithm)

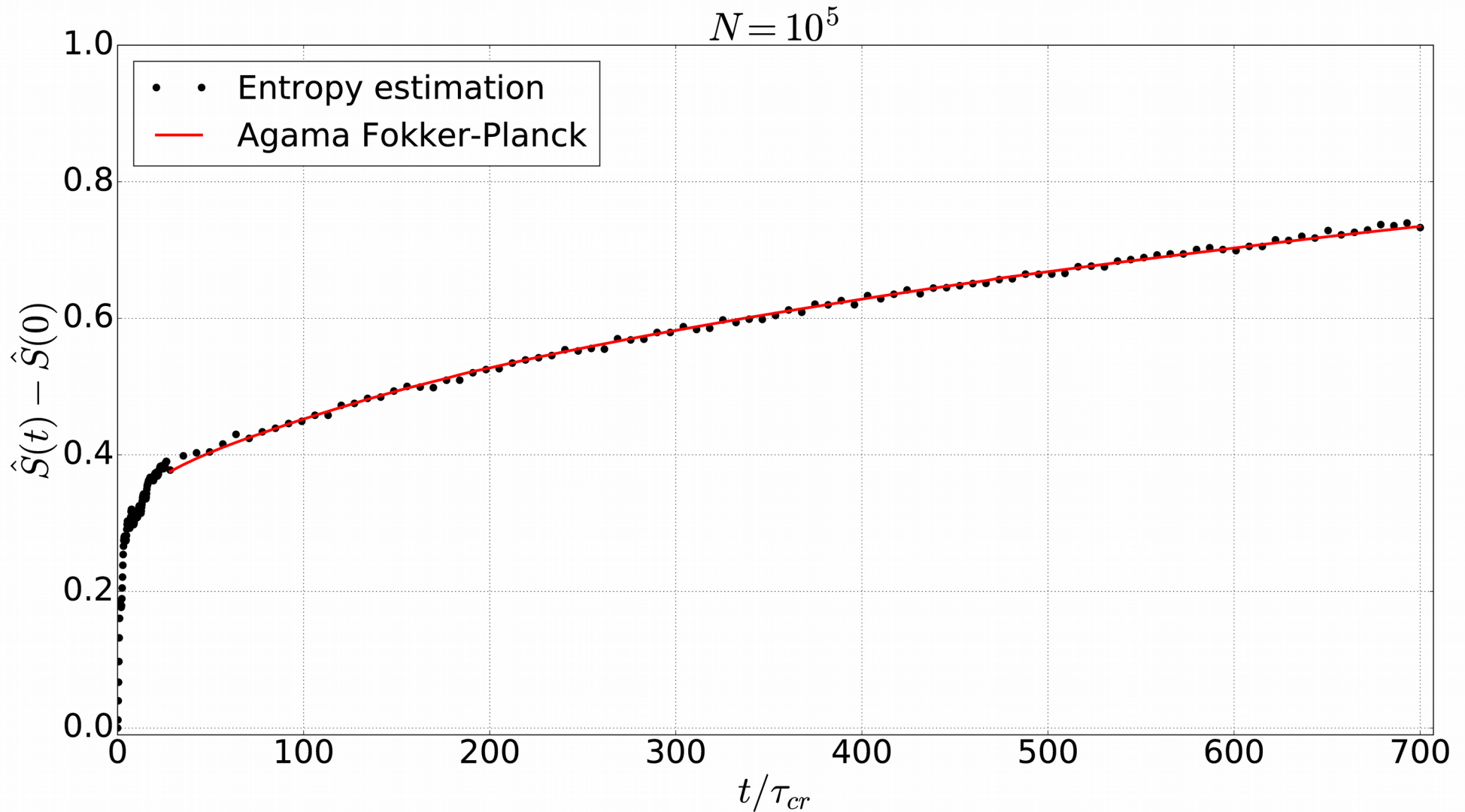
$a = \ln \Lambda$

Agama: Smooth $\phi(r)$ $f(E)$ $g(E)$ $\frac{df}{dE}$ $\frac{d^2 f}{dE^2}$ $\langle \Delta E \rangle$ $\langle (\Delta E)^2 \rangle$

Long-term evolution

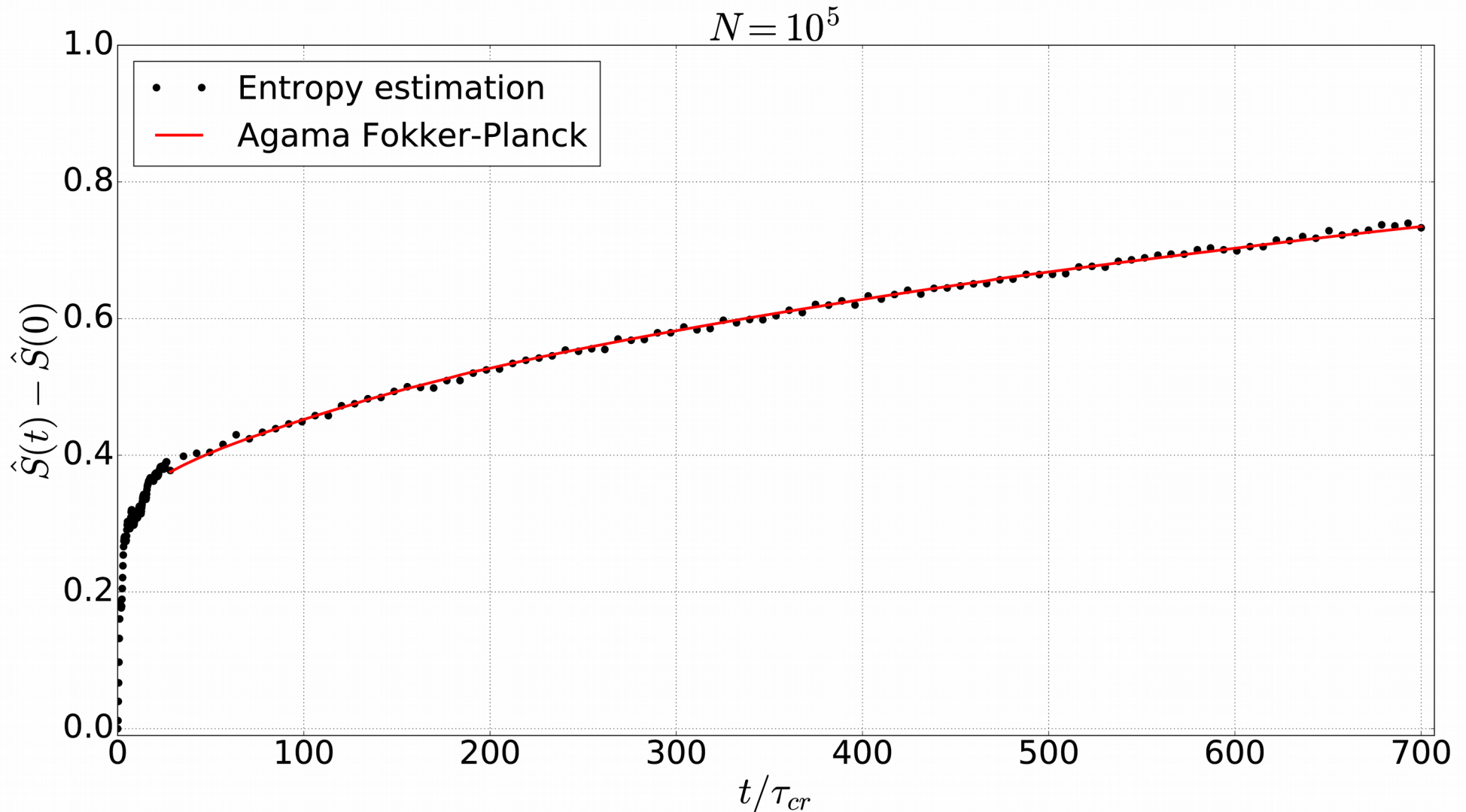


Long-term evolution



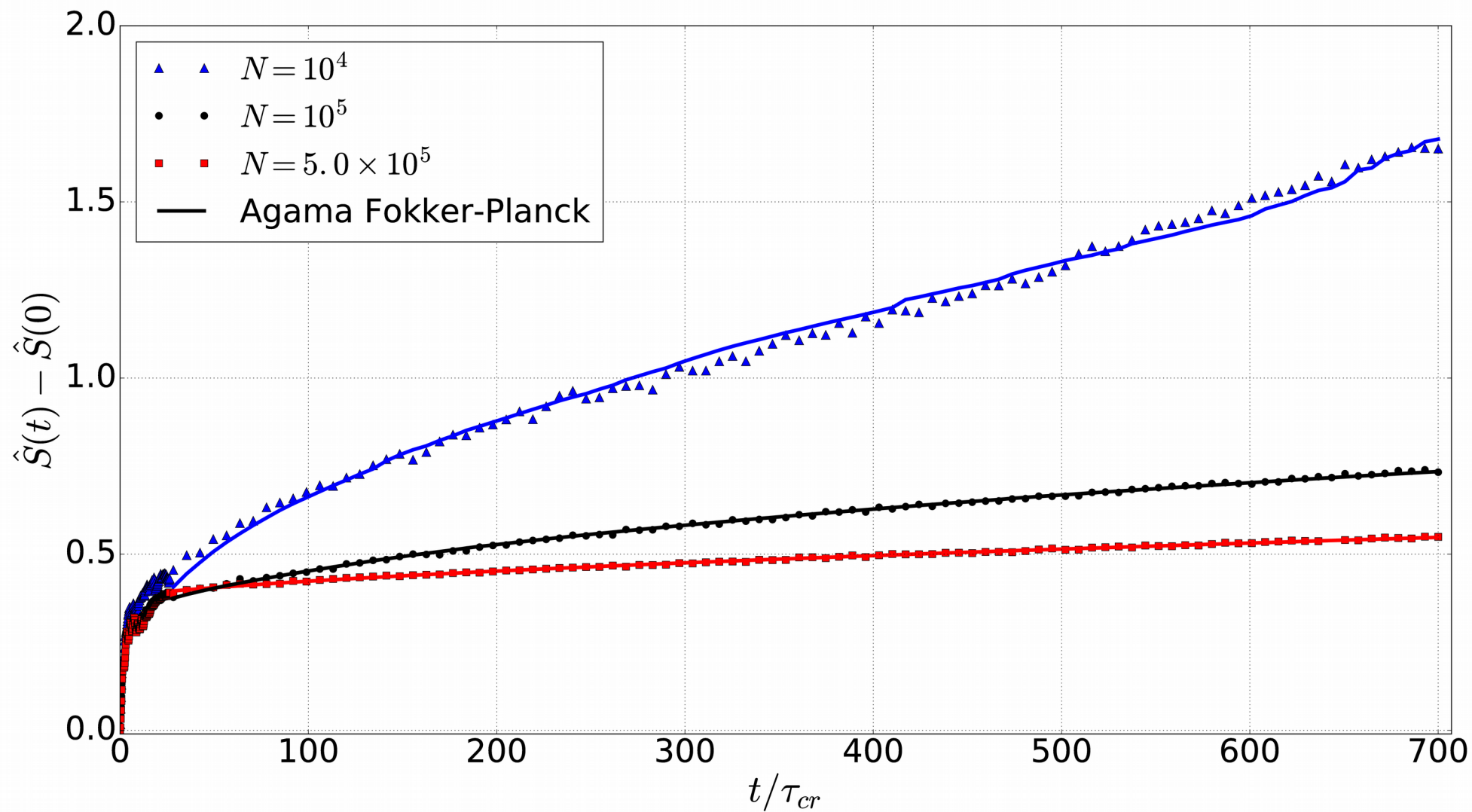
– Collisional relaxation? **Yes**

Long-term evolution



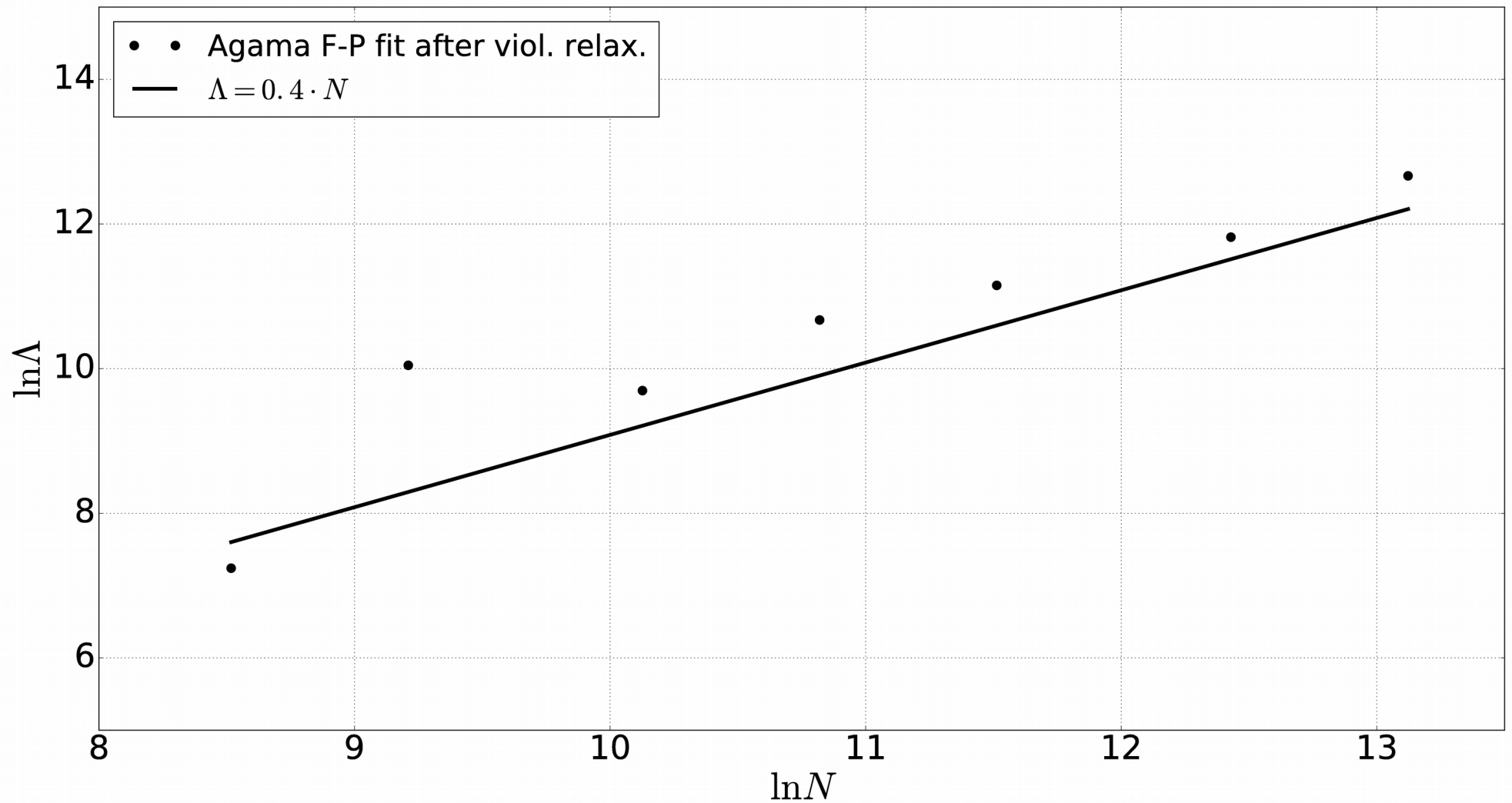
- Collisional relaxation? **Yes**
- Are these estimators reliable? **Yes**

N dependence



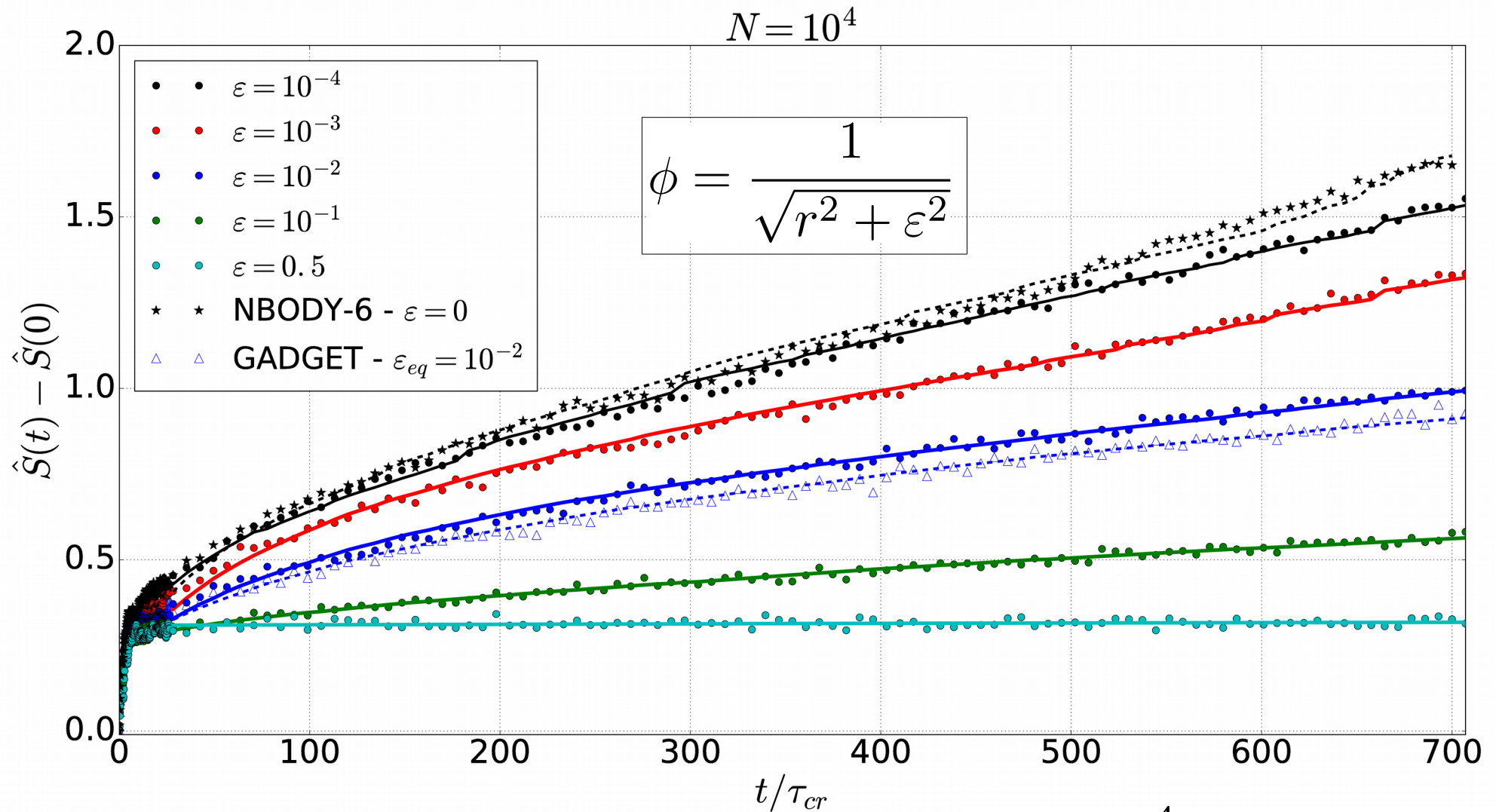
Collisionless for large N

Coulomb logarithm



Agreement with theoretical expectation

Varying softening length



- Collisional relaxation suppression for $\epsilon \gtrsim 10^{-4} \approx R/N \approx b_{90}$
- GADGET-2 as collisional as NBODY-2

Hernquist & Barnes 1990
Sellwood 2015

Constraining the Galactic potential

with Monica Valluri

- Farther from steady-state \rightarrow larger S increase

Constraining the Galactic potential

with Monica Valluri

- Farther from steady-state \rightarrow larger S increase
- Now orbits (not N-body problem)

Constraining the Galactic potential

with Monica Valluri

- Farther from steady-state \rightarrow larger S increase
- Now orbits (not N-body problem)
- Orbits in steady-state in the correct potential

Constraining the Galactic potential

with Monica Valluri

- Farther from steady-state \rightarrow larger S increase
- Now orbits (not N-body problem)
- Orbits in steady-state in the correct potential
- Evolve same ICs in different potentials

Constraining the Galactic potential

with Monica Valluri

- Farther from steady-state \rightarrow larger S increase
- Now orbits (not N-body problem)
- Orbits in steady-state in the correct potential
- Evolve same ICs in different potentials
- Recover potential with minimum S production

Constraining the Galactic potential

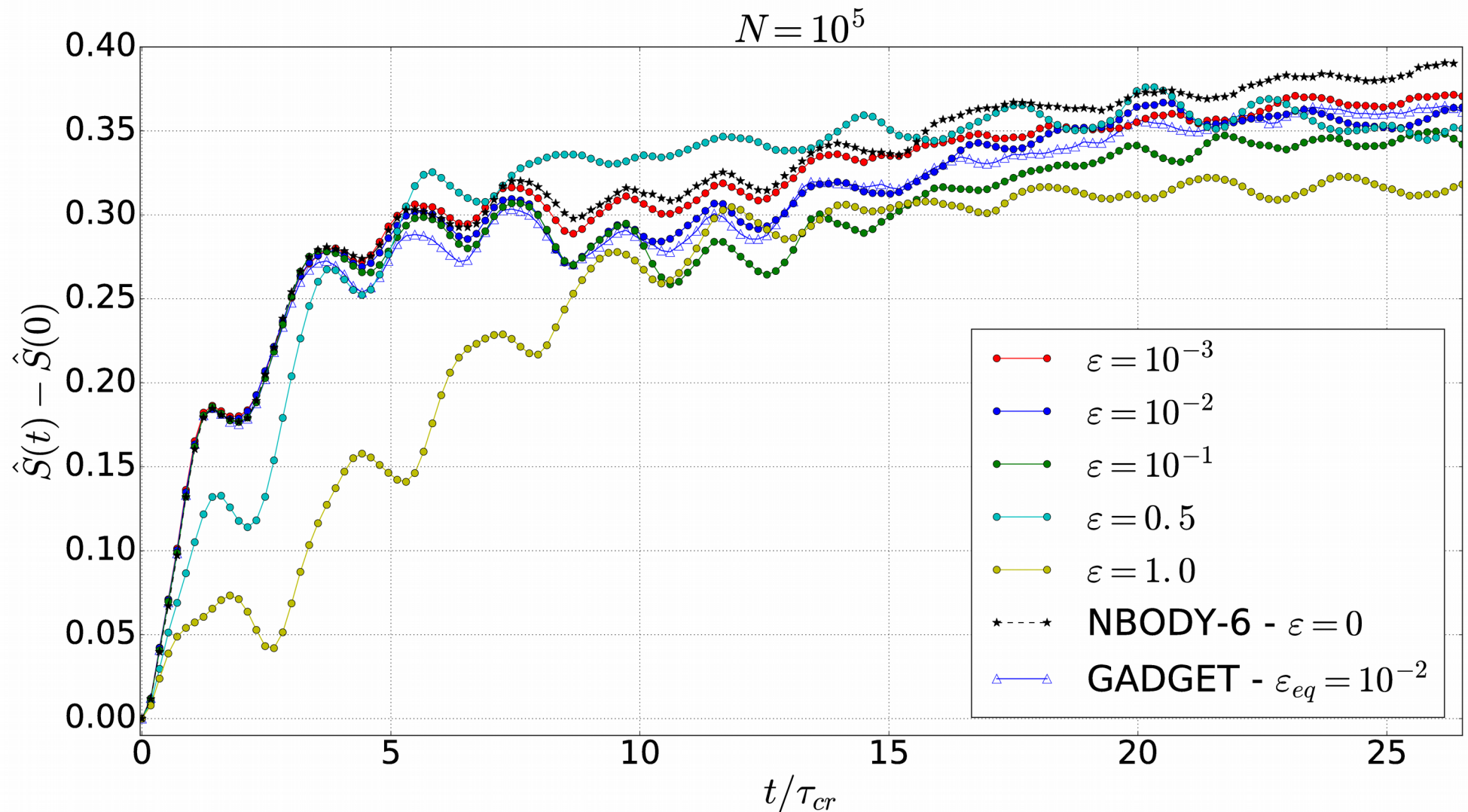
with Monica Valluri

- Farther from steady-state \rightarrow larger S increase
- Now orbits (not N-body problem)
- Orbits in steady-state in the correct potential
- Evolve same ICs in different potentials
- Recover potential with minimum S production
- Possible application to Gaia data

Summary

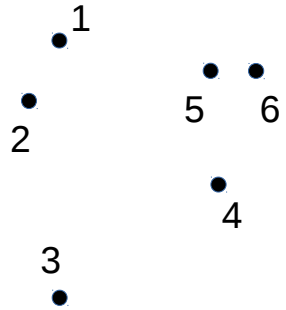
- Violent relaxation:
 - Entropy increase (**macroscopic** irreversibility)
 - → Non-validity of Vlasov-Poisson
 - Theoretical alternative?
- Long-term evolution:
 - Collisional relaxation ($R/N \lesssim b \lesssim R$)
 - Agreement with theory
- Possible applications:
 - Testing other theoretical transport equations
 - Constraining Milky Way potential

Different N-body codes



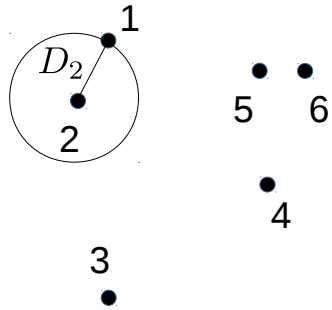
- Same entropy evolution
- Suppression only for $\epsilon > \bar{d} \approx 0.02$

NN estimator



Kernel estimator

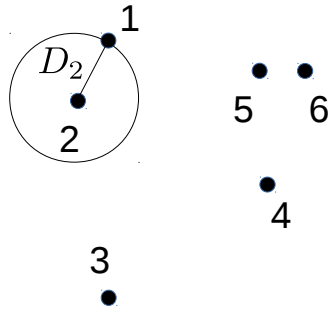
NN estimator



$$D_2 = \sqrt{(\vec{x}_2 - \vec{x}_1)^2 + (\vec{v}_2 - \vec{v}_1)^2}$$

Kernel estimator

NN estimator

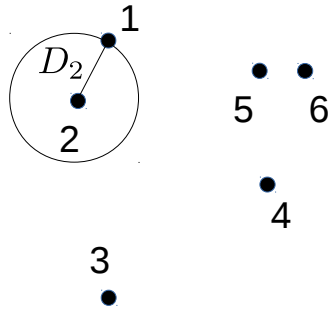


$$D_2 = \sqrt{(\vec{x}_2 - \vec{x}_1)^2 + (\vec{v}_2 - \vec{v}_1)^2}$$

$$\hat{f}_i = \frac{1}{ND_i^6}$$

Kernel estimator

NN estimator



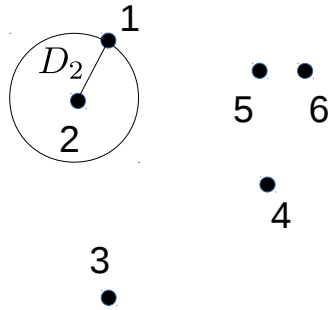
$$D_2 = \sqrt{(\vec{x}_2 - \vec{x}_1)^2 + (\vec{v}_2 - \vec{v}_1)^2}$$

$$\hat{f}_i = \frac{1}{N D_i^6}$$

$$\hat{S} = -\frac{1}{N} \sum_{i=1}^N \ln \hat{f}_i$$

Kernel estimator

NN estimator

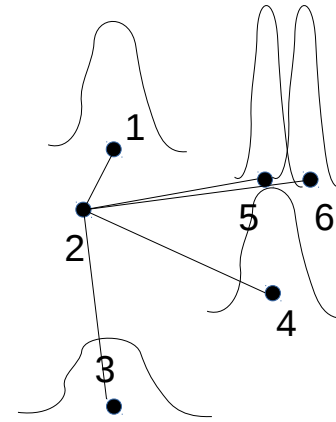


$$D_2 = \sqrt{(\vec{x}_2 - \vec{x}_1)^2 + (\vec{v}_2 - \vec{v}_1)^2}$$

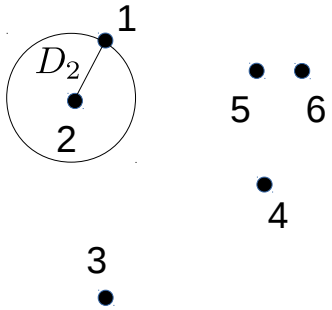
$$\hat{f}_i = \frac{1}{N D_i^6}$$

$$\hat{S} = -\frac{1}{N} \sum_{i=1}^N \ln \hat{f}_i$$

Kernel estimator



NN estimator

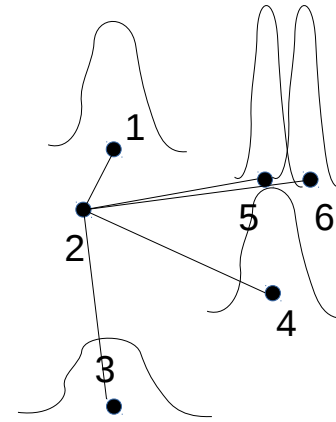


$$D_2 = \sqrt{(\vec{x}_2 - \vec{x}_1)^2 + (\vec{v}_2 - \vec{v}_1)^2}$$

$$\hat{f}_i = \frac{1}{N D_i^6}$$

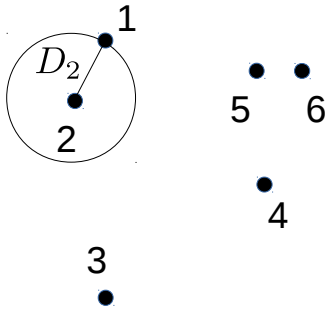
$$\hat{S} = -\frac{1}{N} \sum_{i=1}^N \ln \hat{f}_i$$

Kernel estimator



$$\hat{f}_i = \frac{A}{N} \sum_{j=1}^N \frac{1}{h_j^6} K \left(\frac{D_{ij}}{h_j} \right)$$

NN estimator

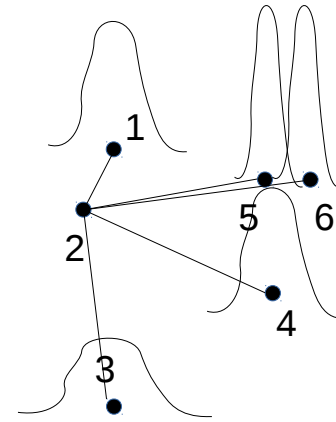


$$D_2 = \sqrt{(\vec{x}_2 - \vec{x}_1)^2 + (\vec{v}_2 - \vec{v}_1)^2}$$

$$\hat{f}_i = \frac{1}{N D_i^6}$$

$$\hat{S} = -\frac{1}{N} \sum_{i=1}^N \ln \hat{f}_i$$

Kernel estimator

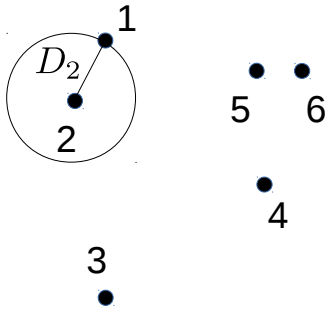


$$\hat{f}_i = \frac{A}{N} \sum_{j=1}^N \frac{1}{h_j^6} K \left(\frac{D_{ij}}{h_j} \right)$$

$$K \left(\frac{D_{ij}}{h_j} \right) = \frac{1}{(D_{ij}/h_j)^8 + 1}$$

Heavy tails; [Hall, Morton \(1993\)](#)

NN estimator

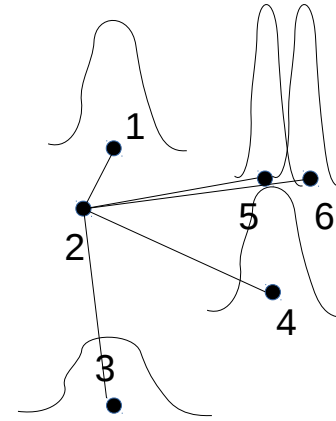


$$D_2 = \sqrt{(\vec{x}_2 - \vec{x}_1)^2 + (\vec{v}_2 - \vec{v}_1)^2}$$

$$\hat{f}_i = \frac{1}{N D_i^6}$$

$$\hat{S} = -\frac{1}{N} \sum_{i=1}^N \ln \hat{f}_i$$

Kernel estimator



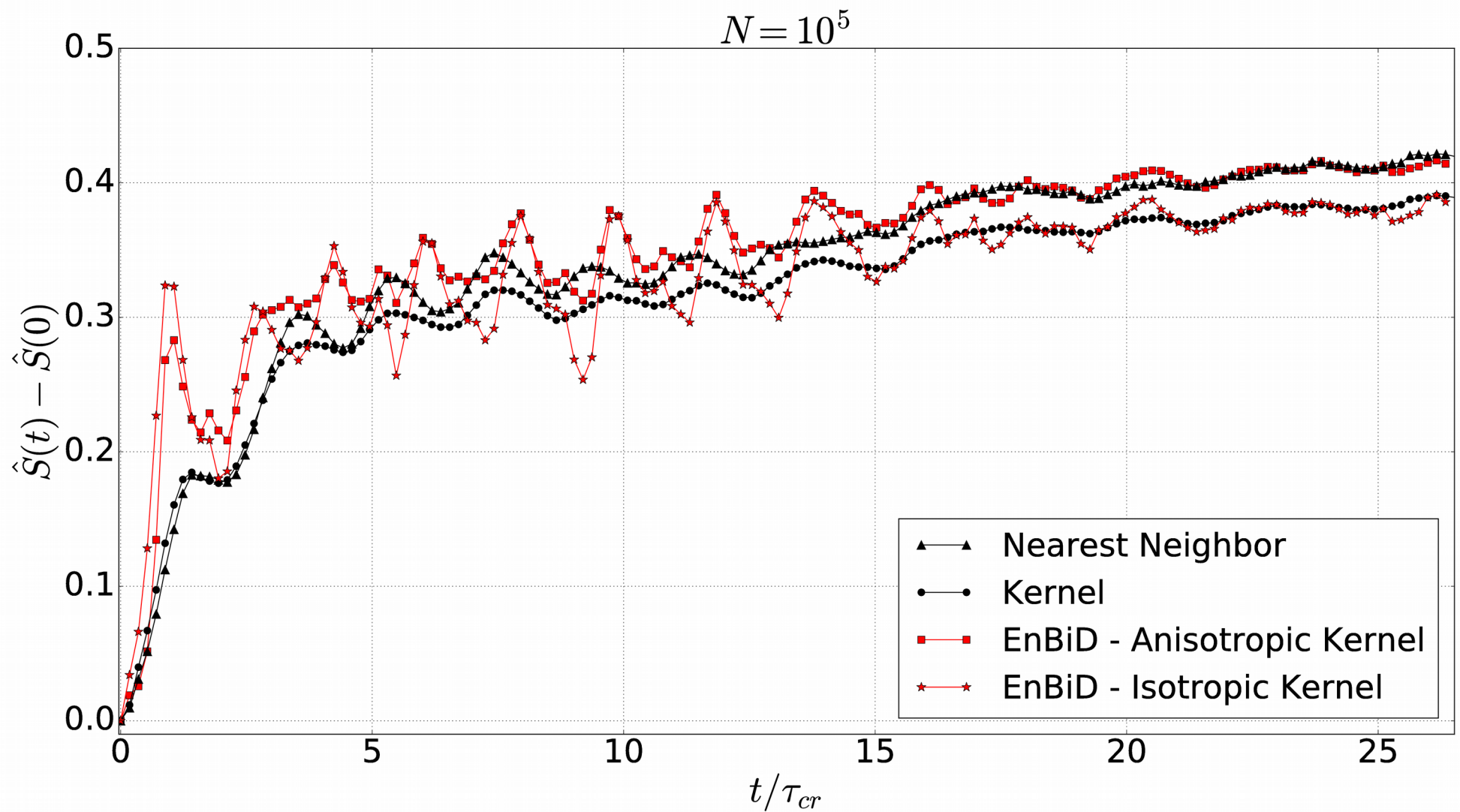
$$\hat{f}_i = \frac{A}{N} \sum_{j=1}^N \frac{1}{h_j^6} K \left(\frac{D_{ij}}{h_j} \right)$$

$$K \left(\frac{D_{ij}}{h_j} \right) = \frac{1}{(D_{ij}/h_j)^8 + 1}$$

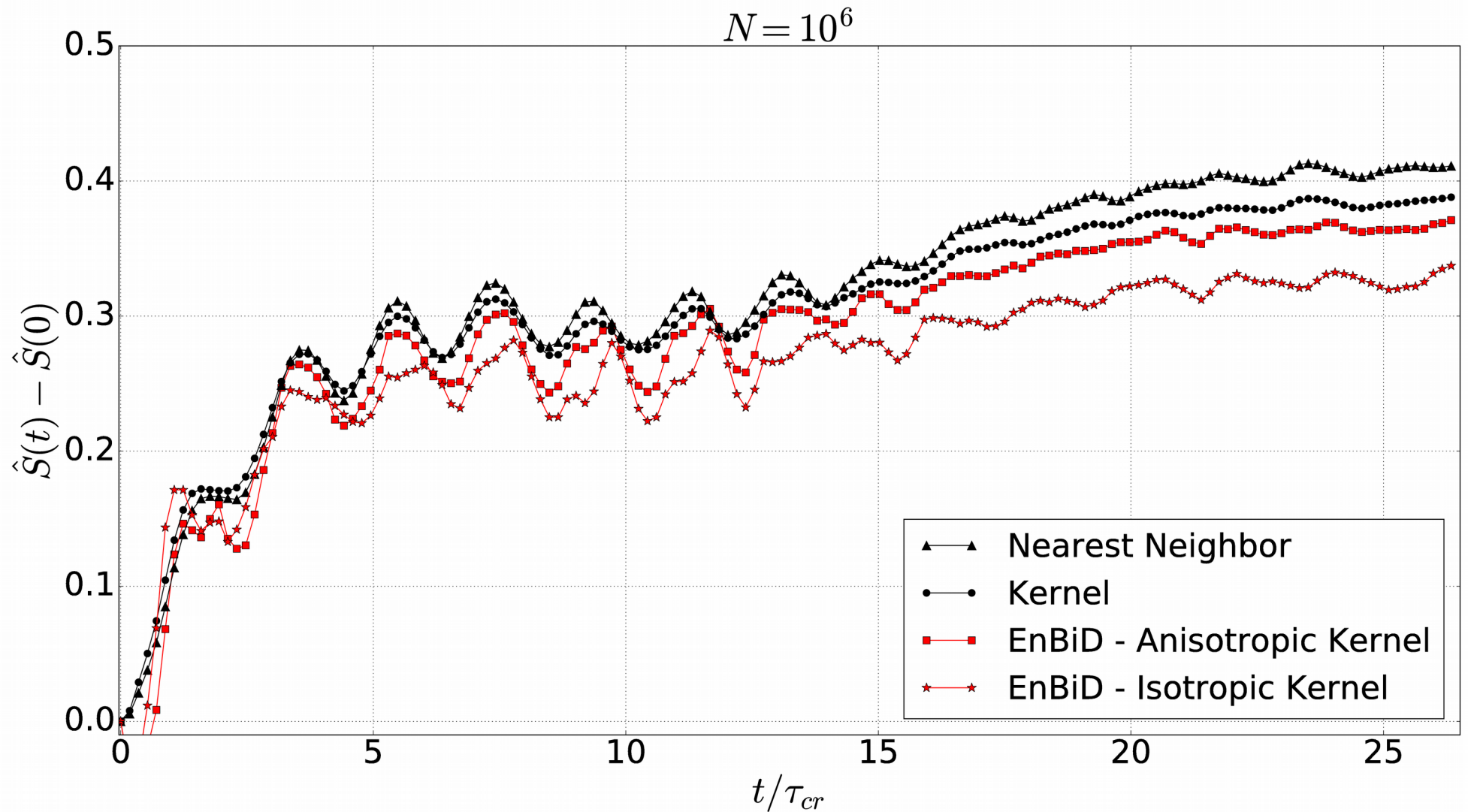
Heavy tails; [Hall, Morton \(1993\)](#)

$$\hat{S} = -\frac{1}{N} \sum_{i=1}^N \ln \hat{f}_i$$

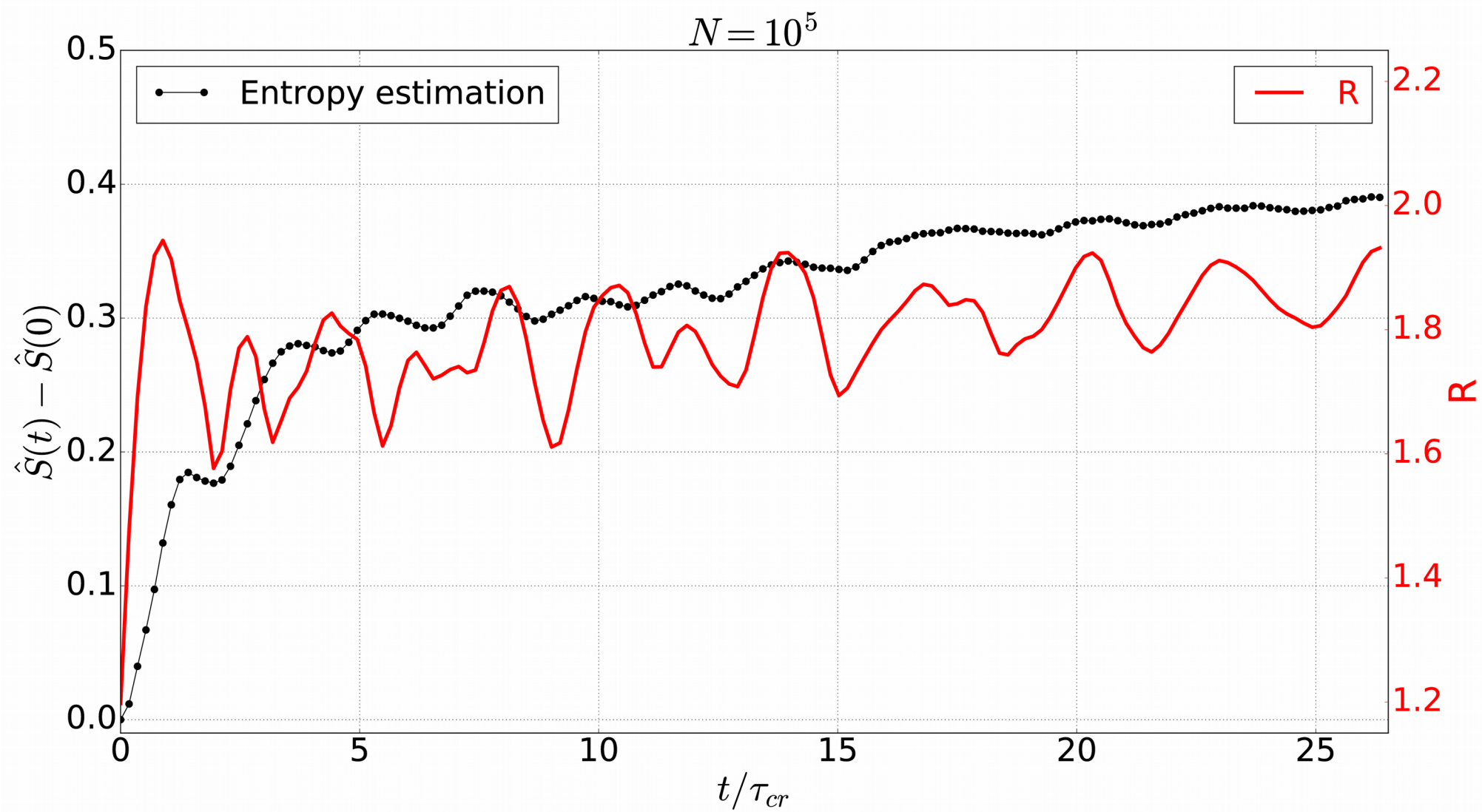
Different estimators

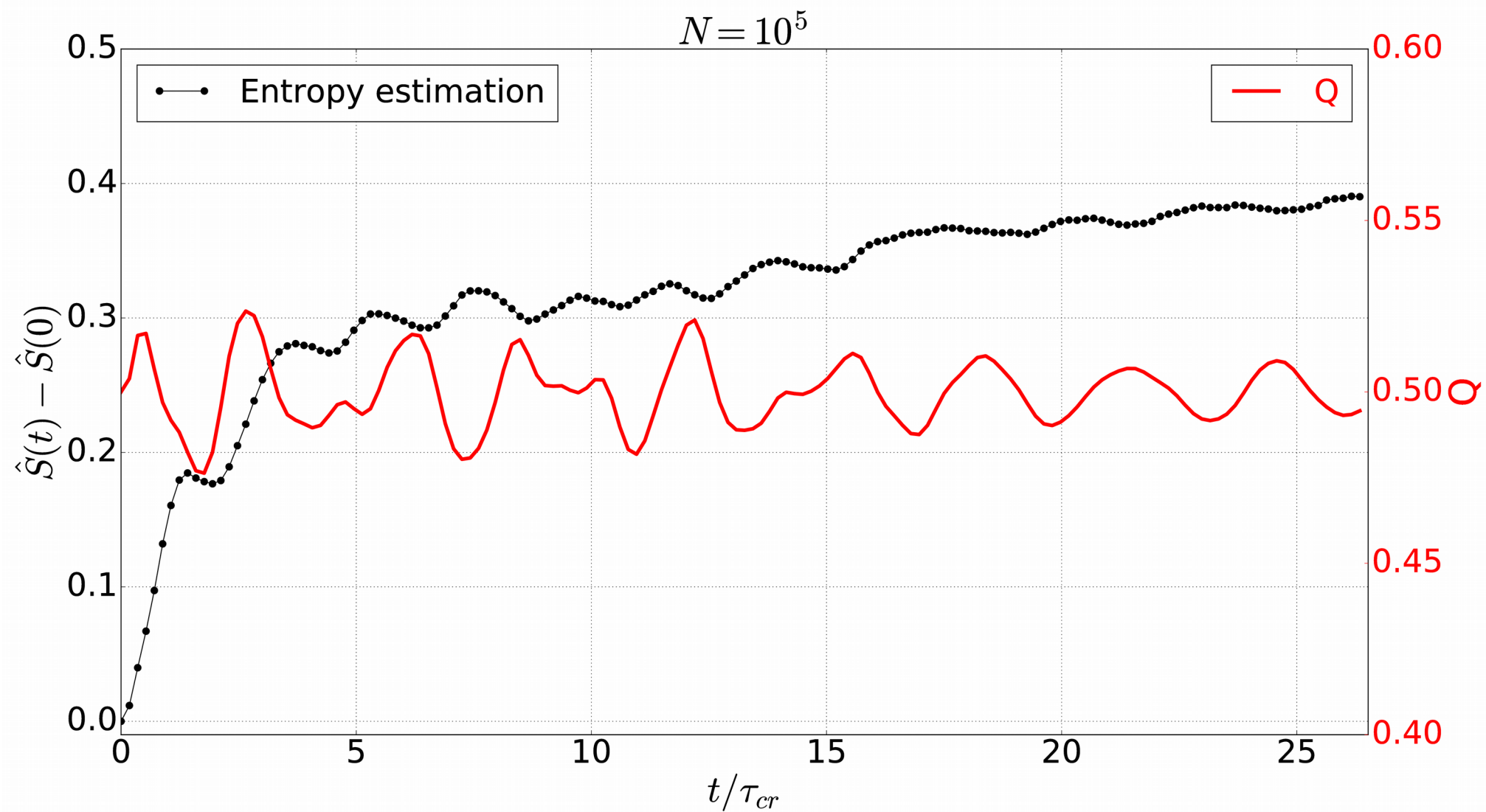


Different estimators



Faster convergence of NN and Kernel





Long-term evolution

- Collisional relaxation?
- Fokker-Planck equation: $\frac{df}{dt} = \Gamma_{FP}[f]$
 - Weak encounters ($b \gtrsim b_{90}$), static potential, $f = f(E)$

$$\Gamma_{FP} \approx -\frac{d}{dE} [f(E) \langle \Delta E \rangle] + \frac{1}{2} \frac{d^2}{dE^2} [f(E) \langle (\Delta E)^2 \rangle]$$

$$\left. \begin{aligned} \langle \Delta E \rangle &\propto \ln \Lambda (I_0 - I_{1/2}) \\ \langle (\Delta E)^2 \rangle &\propto \ln \Lambda (I_0 + I_{3/2}) \end{aligned} \right\} \quad \begin{aligned} &\text{where } \ln \Lambda = \ln(R/b_{90}) \approx \ln(0.4N) \\ &\text{(Coulomb Logarithm)} \end{aligned}$$

$$I_0 = \int_v^\infty f(r, v') v' dv' \qquad I_{n/2} = v \int_0^v \left(\frac{v'}{v} \right)^{n+1} f(r, v') dv'$$

Long-term evolution

- Collisional relaxation?

Long-term evolution

- Collisional relaxation?
- Orbit-averaged Fokker-Planck
 - Weak encounters, static potential, $f = f(E)$

Long-term evolution

- Collisional relaxation?
- Orbit-averaged Fokker-Planck
 - Weak encounters, static potential, $f = f(E)$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v}$$

Long-term evolution

- Collisional relaxation?
- Orbit-averaged Fokker-Planck
 - Weak encounters, static potential, $f = f(E)$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \frac{dS}{dt} = - \int (1 + \ln f) \Gamma[f] d^3 \vec{x} d^3 \vec{v}$$

Long-term evolution

- Collisional relaxation?
- Orbit-averaged Fokker-Planck
 - Weak encounters, static potential, $f = f(E)$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \frac{dS}{dt} = - \int (1 + \ln f) \Gamma[f] d^3 \vec{x} d^3 \vec{v}$$

$$\frac{d\hat{S}}{dt} = - \frac{1}{N} \sum_{i=1}^N \frac{(1 + \ln \hat{f}_i)}{\hat{f}_i} \Gamma[\hat{f}_i]$$

Long-term evolution

- Collisional relaxation?
- Orbit-averaged Fokker-Planck
 - Weak encounters, static potential, $f = f(E)$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \frac{dS}{dt} = - \int (1 + \ln f) \Gamma[f] d^3 \vec{x} d^3 \vec{v}$$

$$\frac{d\hat{S}}{dt} = - \frac{1}{N} \sum_{i=1}^N \frac{(1 + \ln \hat{f}_i)}{\hat{f}_i} \Gamma[\hat{f}_i]$$

$$\hat{S}(t + \Delta t) = \hat{S}(t) + a \cdot \frac{d\hat{S}}{dt}(t) \Delta t \quad \boxed{a = \ln \Lambda}$$

Long-term evolution

- Collisional relaxation?
- Orbit-averaged Fokker-Planck
 - Weak encounters, static potential, $f = f(E)$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \frac{dS}{dt} = - \int (1 + \ln f) \Gamma[f] d^3 \vec{x} d^3 \vec{v}$$

$$\frac{d\hat{S}}{dt} = - \frac{1}{N} \sum_{i=1}^N \frac{(1 + \ln \hat{f}_i)}{\hat{f}_i} \Gamma[\hat{f}_i]$$

$$\hat{S}(t + \Delta t) = \hat{S}(t) + a \cdot \frac{d\hat{S}}{dt}(t) \Delta t \quad \boxed{a = \ln \Lambda}$$

Agama: Smooth $\phi(r)$

Long-term evolution

- Collisional relaxation?
- Orbit-averaged Fokker-Planck
 - Weak encounters, static potential, $f = f(E)$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \frac{dS}{dt} = - \int (1 + \ln f) \Gamma[f] d^3 \vec{x} d^3 \vec{v}$$

$$\frac{d\hat{S}}{dt} = - \frac{1}{N} \sum_{i=1}^N \frac{(1 + \ln \hat{f}_i)}{\hat{f}_i} \Gamma[\hat{f}_i]$$

$$\hat{S}(t + \Delta t) = \hat{S}(t) + a \cdot \frac{d\hat{S}}{dt}(t) \Delta t \quad \boxed{a = \ln \Lambda}$$

Agama: Smooth $\phi(r)$ $g(E)$

Long-term evolution

- Collisional relaxation?
- Orbit-averaged Fokker-Planck
 - Weak encounters, static potential, $f = f(E)$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \frac{dS}{dt} = - \int (1 + \ln f) \Gamma[f] d^3 \vec{x} d^3 \vec{v}$$

$$\frac{d\hat{S}}{dt} = - \frac{1}{N} \sum_{i=1}^N \frac{(1 + \ln \hat{f}_i)}{\hat{f}_i} \Gamma[\hat{f}_i]$$

$$\hat{S}(t + \Delta t) = \hat{S}(t) + a \cdot \frac{d\hat{S}}{dt}(t) \Delta t \quad \boxed{a = \ln \Lambda}$$

Agama: Smooth $\phi(r)$ $g(E)$ $f(E)$

Long-term evolution

- Collisional relaxation?
- Orbit-averaged Fokker-Planck
 - Weak encounters, static potential, $f = f(E)$

$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \frac{dS}{dt} = - \int (1 + \ln f) \Gamma[f] d^3 \vec{x} d^3 \vec{v}$$

$$\frac{d\hat{S}}{dt} = - \frac{1}{N} \sum_{i=1}^N \frac{(1 + \ln \hat{f}_i)}{\hat{f}_i} \Gamma[\hat{f}_i]$$

$$\hat{S}(t + \Delta t) = \hat{S}(t) + a \cdot \frac{d\hat{S}}{dt}(t) \Delta t \quad \boxed{a = \ln \Lambda}$$

Agama: Smooth $\phi(r)$ $g(E)$ $f(E)$ $\frac{df}{dE}$ $\frac{d^2 f}{dE^2}$

Long-term evolution

- Collisional relaxation?
- (Orbit-averaged) Fokker-Planck $\frac{df}{dt} = \Gamma_{FP}[f]$
 - Weak encounters ($b \gtrsim b_{90}$), static potential, $f = f(E)$

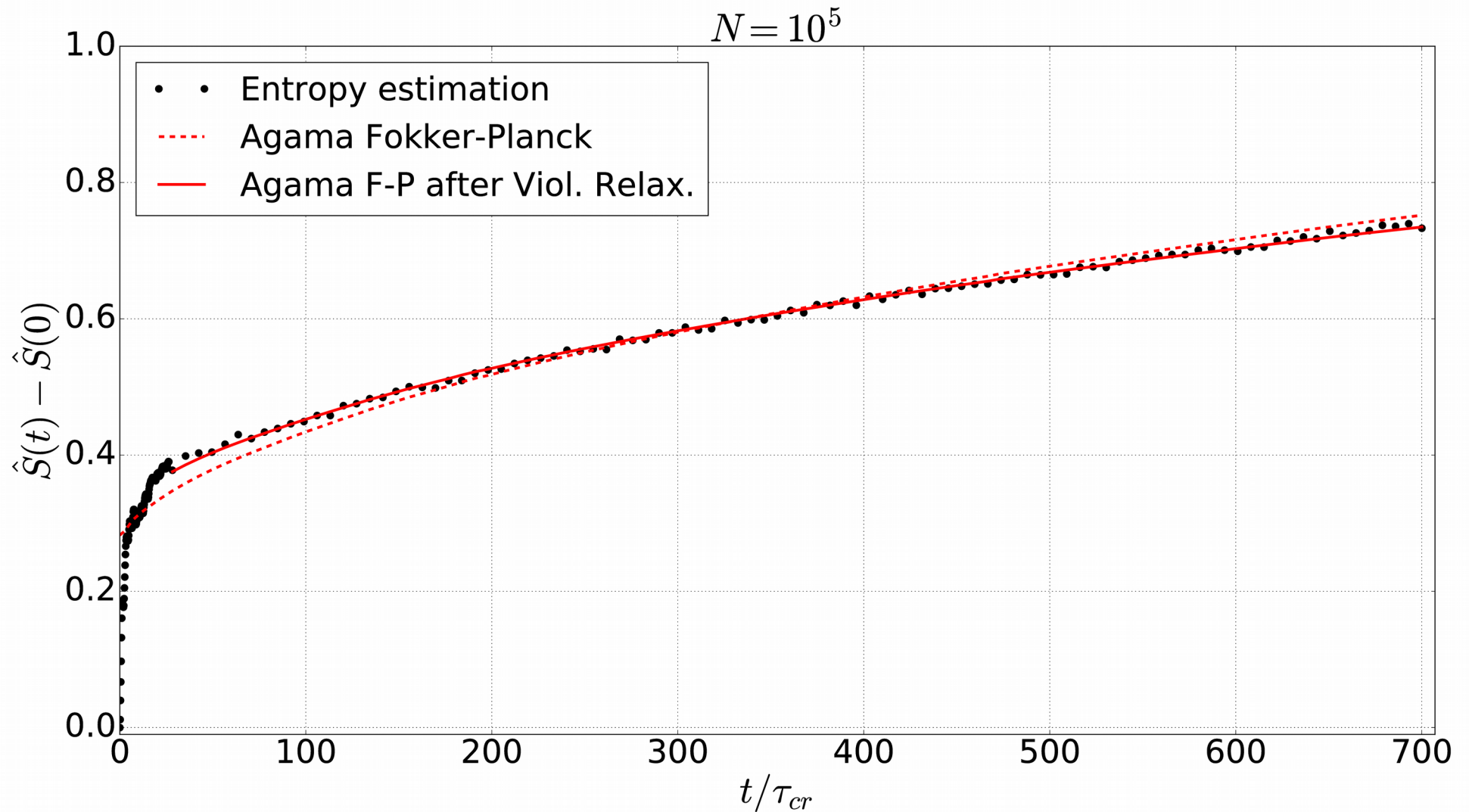
$$S \equiv - \int f \ln f d^3 \vec{x} d^3 \vec{v} \quad \rightarrow \quad \frac{dS}{dt} = - \int (1 + \ln f) \Gamma[f] d^3 \vec{x} d^3 \vec{v}$$

$$\frac{d\hat{S}}{dt} = - \frac{1}{N} \sum_{i=1}^N \frac{(1 + \ln \hat{f}_i)}{\hat{f}_i} \Gamma[\hat{f}_i]$$

$$\hat{S}(t + \Delta t) = \hat{S}(t) + a \cdot \frac{d\hat{S}}{dt}(t) \Delta t \quad \boxed{a = \ln \Lambda}$$

$$\text{Agama: Smooth } \phi(r) \quad g(E) \quad f(E) \quad \frac{df}{dE} \quad \frac{d^2 f}{dE^2} \quad \langle \Delta E \rangle \quad \langle (\Delta E)^2 \rangle$$

Long-term evolution



Collisional relaxation explains long-term evolution