Vlasov-Poisson Simulation of Self-Gravitating Systems and

Its Application to Cosmological Neutrinos in the Large-Scale Structure in the Universe

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"Collisionless Boltzmann (Vlasov) Equation and Modeling of Self-Gravitating Systems and Plasmas" October 30 - November 3, 2017, CIRM, Marseille, France

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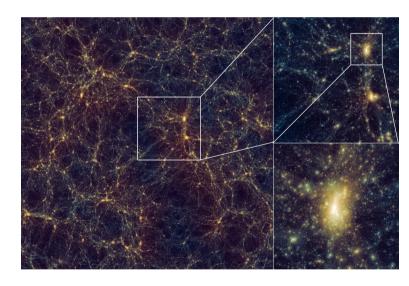
- a standard method for simulations of selfgravitating systems (galaxies, clusters of galaxies, the LSS) for more than 40 years.
- the mass distribution is sampled by particles in the 6D phase-space volume (x, p) in a Monte-Carlo manner.



$$\frac{\mathrm{d}\boldsymbol{v}_i}{\mathrm{d}t} = \sum_j \frac{m_j(\boldsymbol{r}_j - \boldsymbol{r}_i)}{|\boldsymbol{r}_j - \boldsymbol{r}_i|^3}$$

sophisticated algorithms to treat large number of particles such as Tree and TreePM methods developed





Ishiyama

Particle-In-Cell (PIC) Simulation

Particle-based approach to solve collisionless (astrophysical) plasma

$$\frac{\mathrm{d}\boldsymbol{v}_i}{\mathrm{d}t} = \frac{q_i}{m_i} \left(\boldsymbol{E} + \frac{\boldsymbol{v}_i \times \boldsymbol{B}}{c} \right)$$

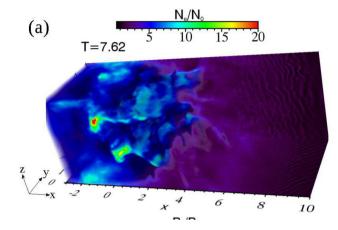
E- and B-field are computed in the finite difference manner

$$egin{aligned} & m{x}_i, m{v}_i \implies m{J} \ & rac{\partial m{E}}{\partial t} = c
abla imes m{B} - 4 \pi m{J} \ & rac{\partial m{B}}{\partial t} = -c
abla imes m{E} \end{aligned}$$

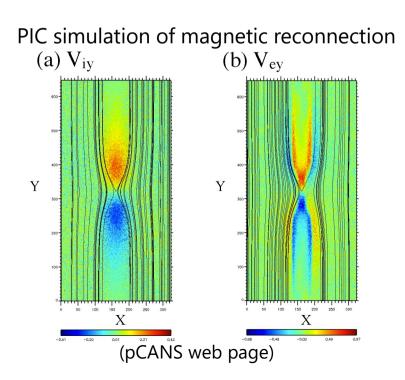
particle acceleration in collisionless shock

magnetic reconnection

3D PIC simulation of collisionless shock



Matsumoto et al. (2017)



Drawbacks of Particle Simulations

intrinsic contamination of shot noise in physical quantities

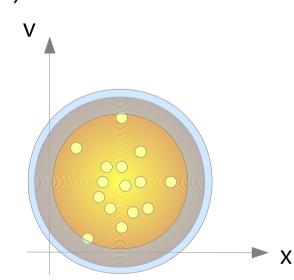
 "sheet in phase space" approach can reduce such noise in the cold limit. (Shandarin et al. 2012, Abel et al. 2012, Oliver et al. 2013)

not good at simulating kinetic physical processes in which the tail of the distribution function plays important roles

- matter in the tail is not fairly sampled in particle simulations
- collisionless damping, two-stream instability
- magneto-rotational instability starting from high-beta plasmas

The grid spacing of PIC simulation should be less than the Debye length.

• difficult to simulate phenomena in the macroscopic MHD scale



Vlasov Simulations

Directly solving the Vlasov equation

$$\frac{\partial f}{\partial t} + \frac{\mathrm{d}\boldsymbol{x}}{\mathrm{d}t} \cdot \frac{\partial f}{\partial \boldsymbol{x}} + \frac{\mathrm{d}\boldsymbol{p}}{\mathrm{d}t} \cdot \frac{\partial f}{\partial \boldsymbol{p}} = 0$$

Vlasov-Poisson simulation

- self-gravitating system
- electro-static plasma

$$\frac{\partial f}{\partial t} + \boldsymbol{v} \cdot \frac{\partial f}{\partial \boldsymbol{x}} - \nabla \phi \cdot \frac{\partial f}{\partial \boldsymbol{p}} = 0$$

$$\nabla^2 \phi = 4\pi G \rho = 4\pi G \int f \mathrm{d}^3 \boldsymbol{v}$$

Vlasov-Maxwell simulation magnetized plasma $\frac{\partial f_{\rm s}}{\partial t} + \boldsymbol{v} \cdot \frac{\partial f_{\rm s}}{\partial \boldsymbol{x}} + \frac{q_{\rm s}}{m_{\rm s}} \left(\boldsymbol{E} + \frac{\boldsymbol{v} \times \boldsymbol{B}}{c} \right) \cdot \frac{\partial f_{\rm s}}{\partial \boldsymbol{v}} = 0$ $\frac{\partial \boldsymbol{E}}{\partial t} = c\nabla \times \boldsymbol{B} - 4\pi \boldsymbol{J}$ $\frac{\partial \boldsymbol{B}}{\partial t} = -c\nabla \times \boldsymbol{E}$ $oldsymbol{J} = \sum \int q_{
m s} oldsymbol{v} f_{
m s} {
m d}^3 oldsymbol{v}$

Vlasov-Poisson Simuation in 6D phase space

Yoshikawa, Yoshida, Umemura (2013)

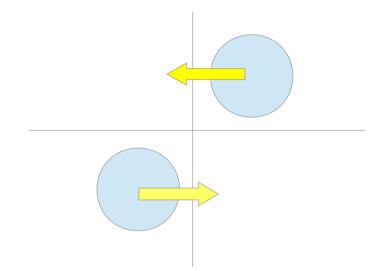
directional splitting method

$$\frac{\partial f}{\partial t} + \vec{v} \cdot \frac{\partial f}{\partial \vec{x}} - \nabla \phi \cdot \frac{\partial f}{\partial \vec{v}} = 0 \quad \Longrightarrow \quad \left\{ \begin{array}{c} \frac{\partial f}{\partial t} + v_i \frac{\partial f}{\partial x_i} = 0 \quad (i = 1, 2, 3) \\ \frac{\partial f}{\partial t} - \frac{\partial \phi}{\partial x_i} \frac{\partial f}{\partial v_i} = 0 \quad (i = 1, 2, 3) \end{array} \right.$$

 $f(\vec{x}, \vec{v}, t^{n+1}) = T_{v_x}(\Delta t/2)T_{v_y}(\Delta t/2)T_{v_z}(\Delta t/2)$ $T_x(\Delta t)T_y(\Delta t)T_z(\Delta t)$ $T_{v_x}(\Delta t/2)T_{v_y}(\Delta t/2)T_{v_z}(\Delta t/2) \quad f(\vec{x}, \vec{v}, t^n)$ $T_\ell(\Delta t) : \text{advection along } \ell\text{-direction}$

numerical scheme for a one-dimensional advection equation
Positive and Flux Conservative (PFC) scheme
Filbet, Sonnendrücker, Bertrand (2001)

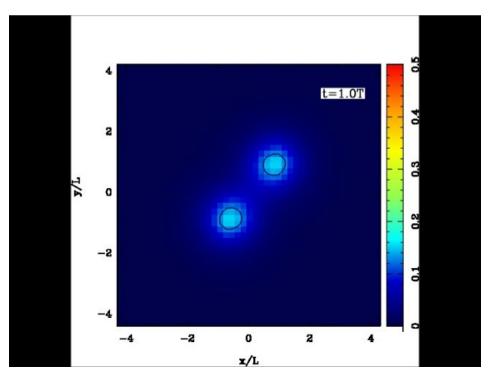
Merging of Two King Spheres



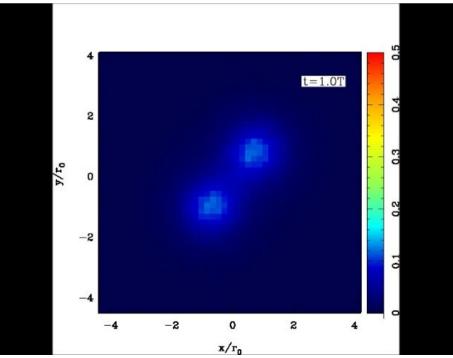
offset merging of two king spheres

comparison with a equivalent N-body simulations, in which each King sphere is represented with a million particles

Vlasov simulation



N-body simulation



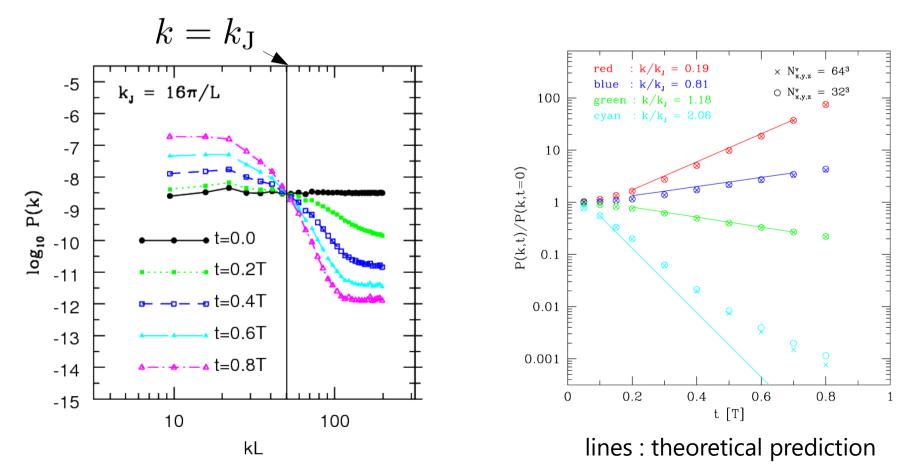
Grav. Instablity and Collisionless Damping

Initial condition

$$f(\vec{x}, \vec{v}, t = 0) = \frac{\bar{\rho}(1 + \delta(x))}{(2\pi\sigma^2)^{3/2}} \exp\left(-\frac{|\vec{v}|}{2\sigma^2}\right) \qquad k < k_{\rm J} \quad : \text{gravitational instability}$$

$$\rho(x, t = 0) = \bar{\rho}(1 + \delta(x)) \qquad k > k_{\rm J} \quad : \text{collisionless damping}$$

• The density fluctuation $\delta(x)$ is given so that it has a white noise power spectrum.



New High-Order Scheme for Vlasov Simulation

Higher-Order Advection Schemes

curse of dimensionality in Vlasov simulations

huge memory consumption due to high dimensionality of phase space

size of numerical simulation is limited by the amount of available memory

how to overcome

- adaptive mesh refinement (Deriaz et al 2015)
- higher-order scheme for advection equation

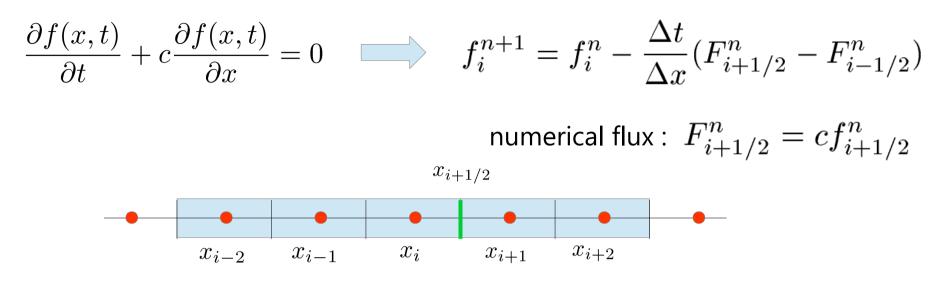
$$\frac{\partial f(x,t)}{\partial t} + c \frac{\partial f(x,t)}{\partial x} = 0$$

spatially fifth- and seventh-order schemes with monotonicity- and positivity-preserving features.

(c.f. The PFC scheme has a spatially third-order accuracy.)

- mathematical and physical requirement
 - monotonicity
 - positivity
 - maximum principle

Monotonicity and Positivity



5th-order interpolation of the boundary value

 $f_{i+1/2}^{\text{int}} = (2f_{i-2} - 13f_{i-1} + 47f_i + 27f_{i+1} - 3f_{i+2})/60$

Higher-order interpolation usually violates the monotonicity after Godunov's theorem

constraints to preserve the mononicity of numerical solutions

$$f_{i+1/2}^{MP} = MP(f_{i+1/2}^{int}, f_{i-2}, f_{i-1}, f_i, f_{i+1}, f_{i+2})$$

MP for monotonicity preservation

Positivity Preserving Limiter

positivity of numerical solutions

$$\forall i \quad f_i^n \ge 0 \Longrightarrow f_i^{n+1} \ge 0$$

monotonicity does not assure positivity

positivity preserving boundary values can be computed in a flux limiter manner

$$\hat{f}_{i+1/2} = \theta_{i+1/2} f_{i+1/2}^{\text{MP}} + (1 - \theta_{i+1/2}) f_{i+1/2}^{\text{UP}}$$

monotonocity preserving boundary value

boundary value for the first-order upwind scheme

By setting a parameter $\theta_{i+1/2}(f_i, f_{i+1})$ properly, we can construct the boundary value for the monotonicity- and positivity-preserving (MPP) scheme

$$\hat{f}_{i+1/2} = PP(f_{i+1/2}^{MP}, f_i, f_{i+1})$$

TVD Runge-Kutta Time Integration

Accuracy of Time Integration

- A spatially higher-order scheme needs higher-order time integration schemes
- Spatially fifth-order MPP5 scheme needs temporaly third-order scheme
 - <u>3-stage 3rd-order TVD-Runge-Kutta scheme</u>

$$\begin{cases} f_i^{(1)} = f_i^n - \nu L_i(f^n) \\ f_i^{(2)} = \frac{3}{4} f_i^n + \frac{1}{4} \left(f_i^{(1)} - \nu L_i(f^{(1)}) \right) & \longrightarrow & \text{RK-MPP5 scheme} \\ f_i^{n+1} = \frac{1}{3} f_i^n + \frac{2}{3} \left(f_i^{(2)} - \nu L_i(f^{(2)}) \right) & \longrightarrow & \text{RK-MPP5 scheme} \end{cases}$$

 Spatially higher-order scheme (e.g. MPP7 or MPP9) needs temporaly even higher-order scheme.

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4-stage 4th-order TVD-RK scheme for MPP7
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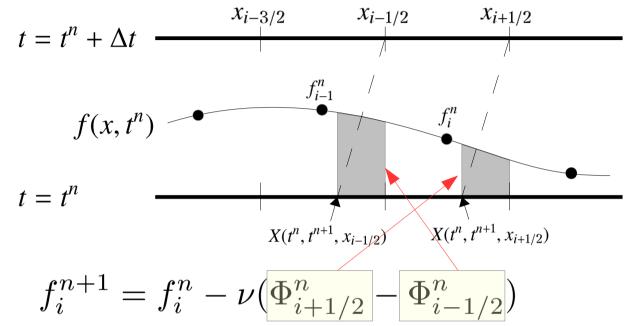
```
6-stage 6th-order TVD-RK scheme for MPP9
```

computationally too expensive!!

Semi-Lagrange Time Integration

Conservative Semi-Lagrange scheme

Q



boundary values of spatially fifth-order conservative SL scheme

$$\Phi_{i-1/2}^{n} = \sum_{j=0}^{4} C_{j} \zeta^{j} \qquad \zeta = \frac{c\Delta t}{\Delta x} \qquad \begin{array}{l} C_{0} = \frac{f_{i-3}^{n}}{30} - \frac{13}{60} f_{i-2}^{n} + \frac{47}{60} f_{i-1}^{n} + \frac{9}{20} f_{i}^{n} - \frac{f_{i+1}^{n}}{20} \\ C_{1} = -\frac{f_{i-2}^{n}}{24} + \frac{5}{8} f_{i-1}^{n} - \frac{5}{8} f_{i}^{n} + \frac{f_{i+1}^{n}}{24} \\ C_{2} = -\frac{f_{i-3}^{n}}{24} + \frac{f_{i-2}^{n}}{4} - \frac{f_{i-1}^{n}}{3} + \frac{f_{i}^{n}}{12} + \frac{f_{i+1}^{n}}{24} \\ C_{3} = \frac{f_{i-2}^{n}}{24} - \frac{f_{i-3}^{n}}{8} + \frac{f_{i}^{n}}{8} - \frac{f_{i+1}^{n}}{24} \\ \end{array}$$
iu, J.-M., Christlieb, A., 2010, JCP, 229, 1130-11 49 = $\frac{f_{i-3}^{n}}{120} - \frac{f_{i-2}^{n}}{30} + \frac{f_{i-1}^{n}}{20} - \frac{f_{i+1}^{n}}{20} - \frac{f_{i+1}^{n}}{30} + \frac{f_{i+1}^{n}}{120} \\ \end{array}$

Semi-Lagrange Schemes

boundary values with conservative SL schemes do not preserve the monotonicity and the positivity of numerical solutions.

b monotonicity-preserving schemes by applying MP constraints to $\Phi_{_{i+1/2}}$

$$\Phi_{i+1/2}^{\mathrm{MP},n} = \mathrm{MP}(\Phi_{i+1/2}^n, f_{i-2}^n, f_{i-1}^n, f_i^n, f_{i+1}^n, f_{i+2}^n)$$

SL-MP5 / SL-MP7 scheme :
$$f_i^{n+1} = f_i^n -
u(\Phi^{ ext{MP},n}_{i+1/2} - \Phi^{ ext{MP},n}_{i-1/2})$$

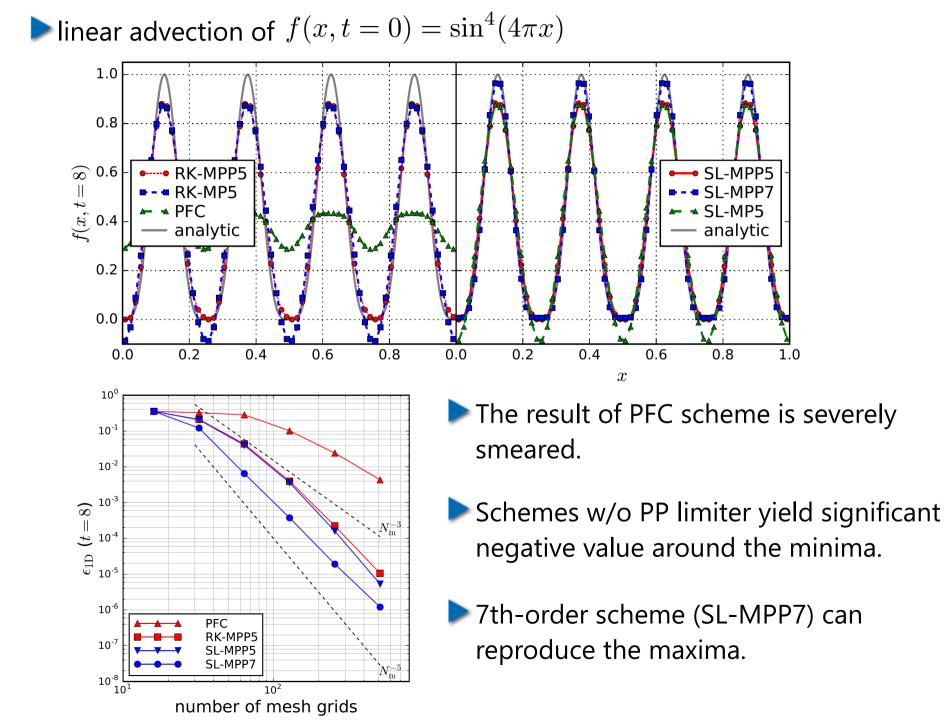
monotonicity- and positivity-preserving schemes by futher applying PP limiter

$$\hat{\Phi}_{i+1/2}^n = \text{PP}(\Phi_{i+1/2}^{\text{MP},n}, f_i^n, f_{i+1}^n)$$

SL-MPP5 / SL-MPP7 scheme :
$$f_i^{n+1}=f_i^n-
u(\hat{\Phi}_{i+1/2}^n-\hat{\Phi}_{i-1/2}^n)$$

These schemes perform single-stage time integration irrespetive of the spatial order of accuracy

Linear Advection



1D Self-Gravitating System

one-dimensional space with periodic boundary condition

initial condition

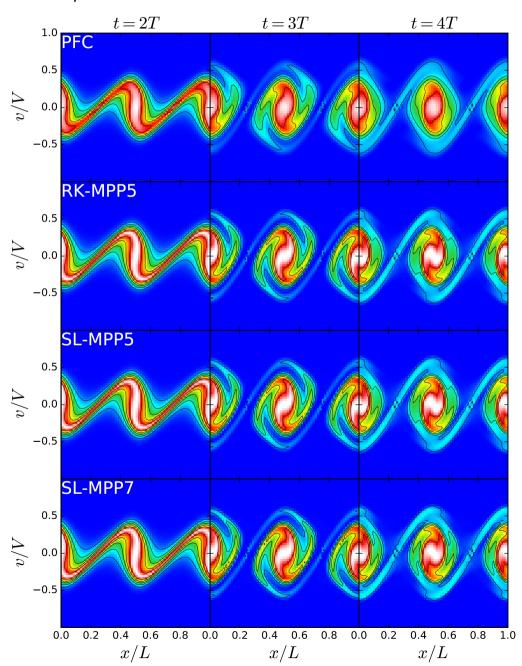
$$f(x, v, t = 0) = \frac{\bar{\rho}[1 + A\cos(kx)]}{(2\pi\sigma^2)^{1/2}} \exp\left(-\frac{v^2}{2\sigma^2}\right)$$
$$\rho(x, t = 0) = \bar{\rho}[1 + A\cos(kx)]$$

critical Jeans wave number

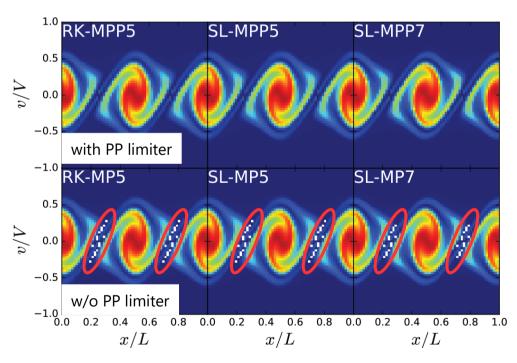
$$k_{\rm J} = \left(\frac{4\pi G\bar{\rho}}{\sigma^2}\right)^{1/2}$$

1D Self-Gravitating System

 $k/k_{\rm J} = 0.5$ A = 0.01 $N_x = N_y = 64$



As time proceeds, numerical diffusion takes place and smear small structures in the lower-order schemes.



Negative regions in the lower panels disappear in the results with positivity preserving limiter.

Application To Cosmological Neutrinos

Cosmological Relic Neutrinos

massive neutrinos in the universe

- lots of neutrinos in our universe decoupled at early stage of the universe when they are relativistic.
- Discovery of neutrino oscillation $\sum m_{\nu} > 0.05 \,\, {\rm eV}$

dynamical effect of massive neutrinos free streaming (collisionless damping)

Iarge velocity dispersion of neutrinos

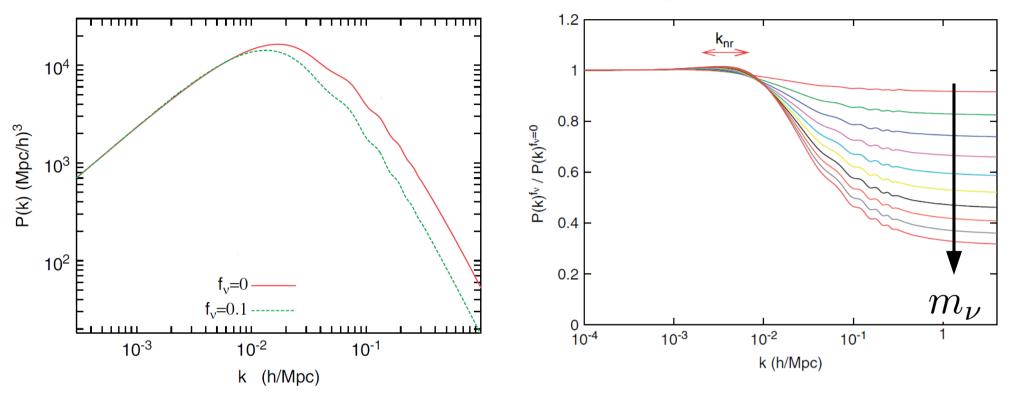
- currently non-relativistic and gravitationally interacting with cold dark matter (CDM)
- absolute mass of neutrinos and its hierarchy are still unknown

$$\sigma \sim 150(1+z) \left(\frac{m_{\nu}}{1 \text{eV}}\right)^{-1} \text{km/s}$$

growth of density fluctuation suppressed beyond the damping scale

$$k_{\rm FS} = \left(\frac{4\pi G\rho}{\sigma^2}\right)^{1/2} \longrightarrow \lambda_{\rm FS} \sim 640 \left(\frac{\Omega_{\rm m}}{0.3}\right)^{-1/2} \left(\frac{m_{\nu}}{1 \,{\rm eV}}\right)^{-1/2} h^{-1} \,{\rm Mpc}$$

Collisionless Damping on LSS



density fluctuation suppressed at scales smaller than the damping scale.

the amount of suppression depends on the mass of neutrinos

the mass (and its hierarchy) of neutrinos can be estimated with such damping feature.

non-linear features should be investigated with numerical simulations.

Hybrid of N-body and Vlasov Simulation

Two-component (CDM and neutrino) simulation of the large-scale structure formation

N-body method for CDM since it is "cold".

Equation of motion in the cosmological comoving coordinate

$$\frac{d^2 \vec{x_i}}{dt^2} + 2H \frac{d \vec{x_i}}{dt} = -\frac{1}{a^2} \nabla \phi$$

Vlasov simulation for neutrinos to follow its kinetic behavior and collisionless damping

Vlasov equation in the comoving coordinate

$$\frac{\partial f}{\partial t} + \frac{\vec{v}}{a} \cdot \frac{\partial f}{\partial \vec{x}} - \left[H\vec{v} + \frac{\nabla\phi}{a}\right] \cdot \frac{\partial f}{\partial \vec{v}} = 0$$

Poisson equation computes the gravitational potential contributed by both of CDM and nuetrinos.

$$\nabla^2 \phi = 4\pi G \bar{\rho} a^2 (f_{\rm cdm} \delta_{\rm cdm} + f_\nu \delta_\nu)$$

Initial Condition

cosmological parameters

PLANCK 2015 results : $\Omega_{\rm m} = 0.308$, $\Omega_{\Lambda} = 0.692$, $\Omega_{\rm b} = 0.0484$, h = 0.678curvature fluctuation : $A_{\rm s} = 2.3723 \times 10^{-9}$ (pivot scale : k = 0.002 Mpc⁻¹)

total neutrino mass

$$\sum_{i} m_{i} = 0.4 \text{ eV} \ (\Omega_{\nu} = 0.0043h^{-2})$$

b initial condition created at redshift of $z_i = 10$

b computational domain: $L_{hox} = 20000h^{-1}$ Mpc, $2000h^{-1}$ Mpc, $200h^{-1}$ Mpc

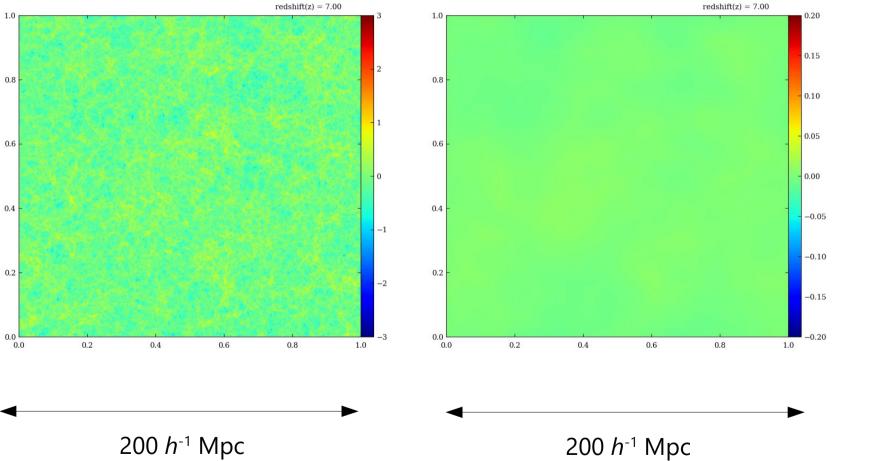
N-body simulation : $N_{\rm p} = 1024^3$

Vlasov simulation : $N_{\rm x}=128^3, N_{\rm v}=32^3$

CDM and neutrino distribution

CDM

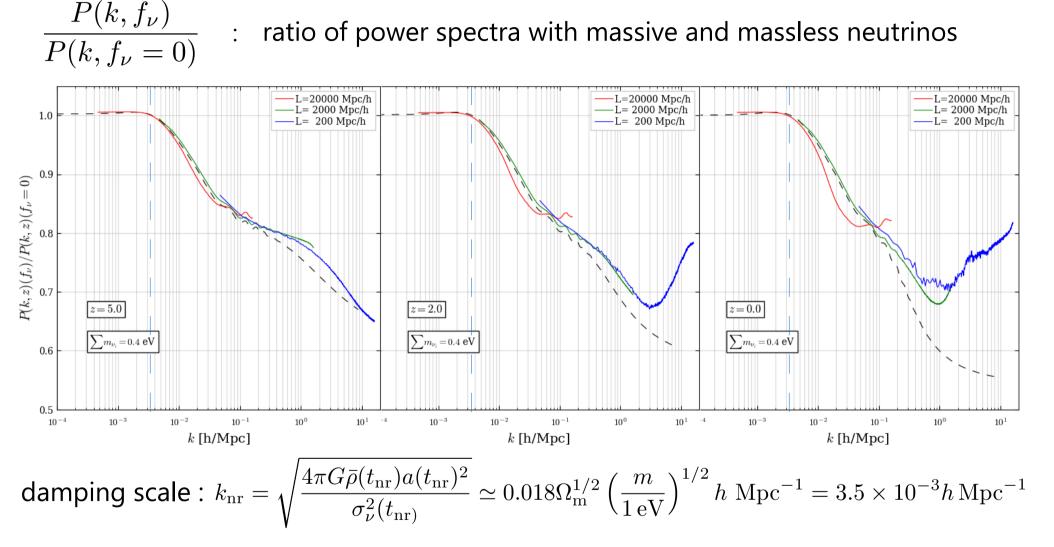
neutrino



 $\log_{10}(1+\delta)$

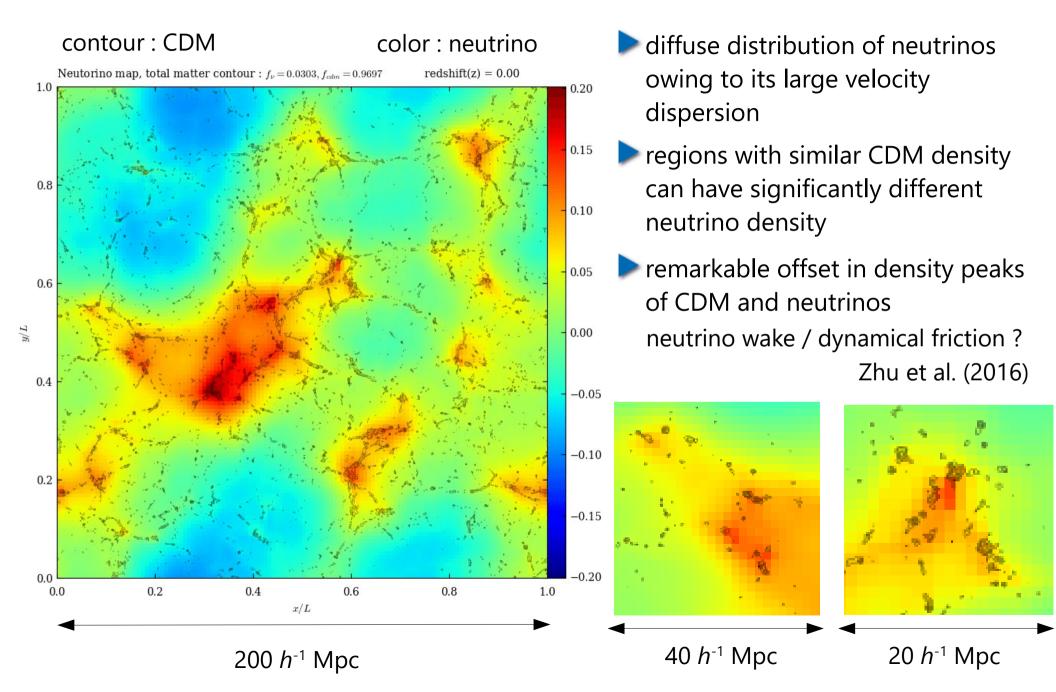
Power Spectrum

ratio of power spectra with massive and massless neutrinos



lensity fluctuation with $k > 3 \times 10^{-2} h/Mpc$ damps owing to collisionless damping consistent with the perturbation theory (e.g. Saito et al. 2009) in the early stages location by CDM with the set of the term of t

CDM and neutrino distribution



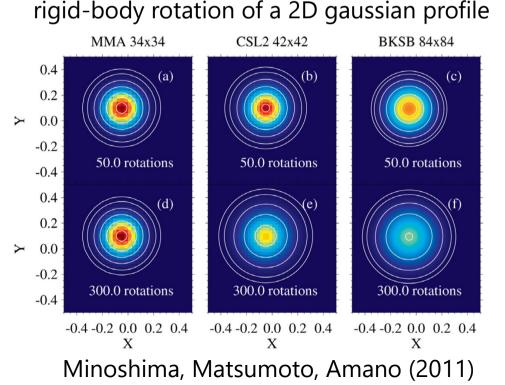
Vlasov-Maxwell Simulation

Vlasov-Maxwell Simulation

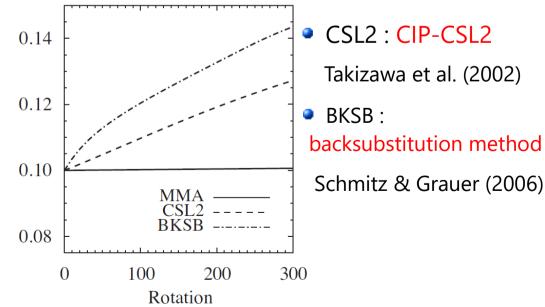
$$\frac{\partial f_{s}}{\partial t} + \boldsymbol{v} \cdot \frac{\partial f_{s}}{\partial \boldsymbol{x}} + \frac{q_{s}}{m_{s}} \left(\boldsymbol{E} + \frac{\boldsymbol{v} \times \boldsymbol{B}}{c} \right) \cdot \frac{\partial f_{s}}{\partial \boldsymbol{v}} = 0$$
$$\frac{\partial \boldsymbol{E}}{\partial t} = c \nabla \times \boldsymbol{B} - 4\pi \boldsymbol{J} \qquad \boldsymbol{J} = \sum_{s} \int q_{s} \boldsymbol{v} f_{s} d^{3} \boldsymbol{v}$$
$$\frac{\partial \boldsymbol{B}}{\partial t} = -c \nabla \times \boldsymbol{E}$$

- solve the distribution functions for both of ions and electrons
- difficulty to solve gyro-motion in the velocity space corrrectly correctly in the long term

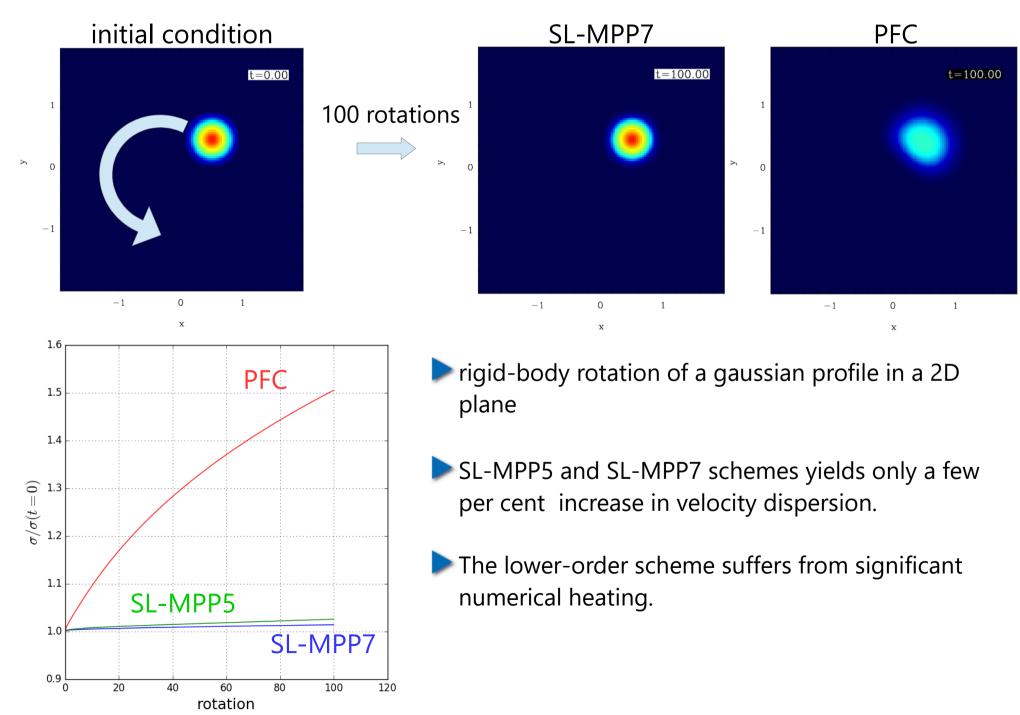
rigid-body rotation problem $\frac{\partial f}{\partial t} + (\boldsymbol{r} \times \boldsymbol{\omega}) \cdot \frac{\partial f}{\partial \boldsymbol{r}} = 0$



temporal variation of dispersion



Rigid-Body Rotation with Our Scheme



Magnetic Reconnection

Vlasov-Maxwell simulation in 5D phase space

- N_x=432, N_y = 216
- $N_{vx} = N_{vy} = N_{vz} = 32$

 $oldsymbol{J} \cdot \left(oldsymbol{E} + rac{oldsymbol{v} imes oldsymbol{B}}{c}
ight)$

-0.2

10

Y/di

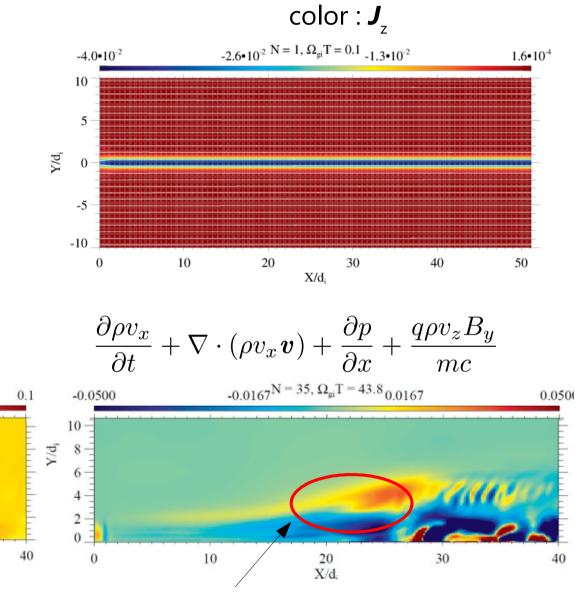
Hall effect to trigger the fast reconnection

-0.1 N = 35, $\Omega_{gi}T = 43.8$ 0.0

20

X/d:

30



dissipation of magnetic field

10

momentum transport to upstream region

Magnetic Reconnection

Vlasov-Maxwell simulation in 5D phase space

- N_x=432, N_y = 216
- $N_{vx} = N_{vy} = N_{vz} = 32$

 $oldsymbol{J} \cdot \left(oldsymbol{E} + rac{oldsymbol{v} imes oldsymbol{B}}{c}
ight)$

-0.2

10

₽ 0

Y/d

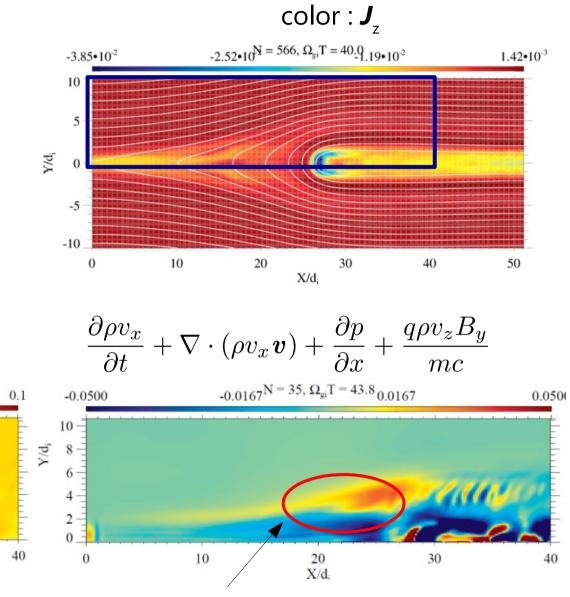
Hall effect to trigger the fast reconnection

-0.1 N = 35, $\Omega_{gi}T = 43.8$ 0.0

20

X/d:

30



dissipation of magnetic field

10

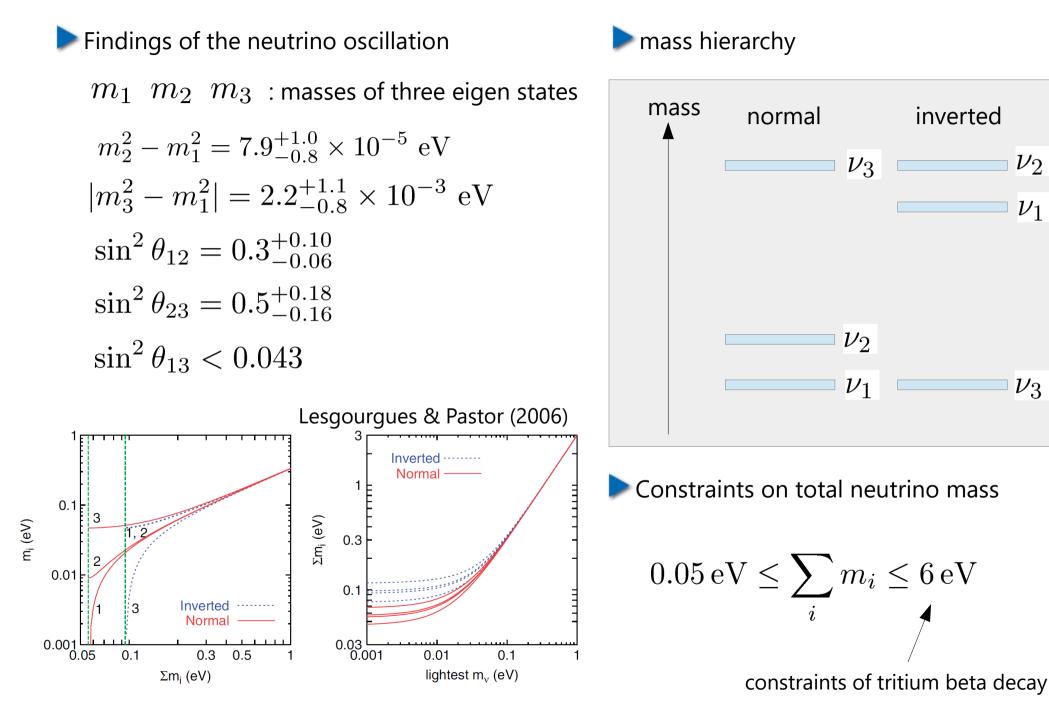
momentum transport to upstream region

Summary

Vlasov simulations in 6-dimensional phase space are now practical.

- A new high-order advection scheme with monotonicity- and positivity-preservation and with single-stage time integration
- Vlasov-Poisson simulation of cosmic neutrinos in the large-scale structure in the universe

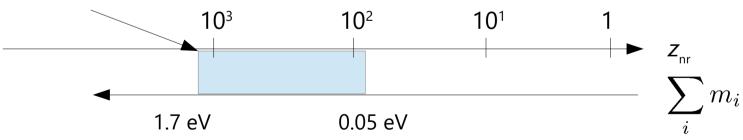
Neutrino Mass



Cosmological Relic Neutrino

Thermal history of cosmological neutrinos $T_{\nu} = \left(\frac{11}{4}\right)^{1/3} T_{\nu}$ The epoch when neutrinos become non-relativistic $T_{\gamma} = \left(\frac{11}{4}\right)^{1/3} T_{\nu}$ The epoch when neutrinos become non-relativistic $T_{\gamma} = a(t)$

cosmic recombination



upper bound of total neutrino mass based on the Plack result 2015

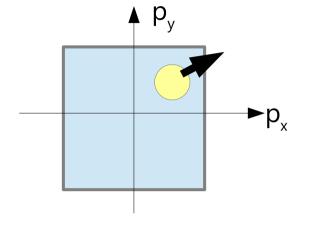
Planck collaboration 2015

Parameter	TT	TT+lensing	TT+lensing+ext	TT, TE, EE	TT, TE, EE+lensing	TT, TE, EE+lensing+ext
$\Sigma m_{\nu} [eV] \ldots \ldots$	< 0.715	< 0.675	< 0.234	< 0.492	< 0.589	< 0.194

Cosmological Formulation of Vlasov-Poisson Equations

Vlasov-Poisson equation in canonical variables

$$\frac{\partial f}{\partial t} + \frac{\vec{p}}{a^2} \cdot \frac{\partial f}{\partial \vec{x}} - \nabla \phi \cdot \frac{\partial f}{\partial \vec{p}} = 0 \qquad \vec{p} = a^2 \dot{\vec{x}}$$
$$\nabla^2 \phi = 4\pi G a^2 \bar{\rho} \delta = 4\pi G a^2 \bar{\rho} \left[\int f d^3 \vec{p} - 1 \right]$$



 Velocity extent exceeds the computational velocity domain as the universe expands

Formulation suitable to Vlasov-Poisson simulations in cosmological coordinate.

$$\frac{\partial f}{\partial t} + \frac{\vec{v}}{a} \cdot \frac{\partial f}{\partial \vec{x}} - \left[H\vec{v} + \frac{\nabla\phi}{a}\right] \cdot \frac{\partial f}{\partial \vec{v}} = 0$$

• peculiar velocity $v = a\dot{x}$ instead of canonical momentum.

 advection "velocity" in the velocity space depends on the "position" in the velocity space

Vlasov-Poisson Simulation of the Large-Scale Structure Formation