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PLASMAS IN THE LABORATORY
AND IN THE UNIVERSE



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Interactions, Patterns, and Turbulence

Como, Italy

1 - 4 December 2009

EDITORS

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CONTENTS

Preface	ix
Organization	xi
Constraints on the Photon Mass from the Galactic Magnetic Field	
Structure	1
D. D. Ryutov	
Plasma Regimes in the Surroundings of Black Holes, Composite Plasma	
Disk Structures and Relevant Accretion Processes	10
B. Coppi	
What Physics Does Affect the MRI Threshold	22
V. I. Ilgisonis, I. V. Khalzov, V. P. Lakhin, and A. I. Smolyakov	
X-Ray Plasma Diagnostics for Accreting Black Hole Systems	30
P. S. Coppi	
The Jet/Disk Connection in Blazars	42
G. Ghisellini	
Turbulence in Solar Wind and Laboratory Plasmas	54
V. Carbone	
Interdisciplinary Research with Complex Plasmas	66
G. E. Morfill, A. V. Ivlev, P. Brandt, and H. Löwen	
3D Dust Clouds (Yukawa Balls) in Strongly Coupled Dusty Plasmas	79
A. Melzer, M. Paßvogel, T. Miksch, V. R. Ikkurthi, R. Schneider, D. Block, and A. Piel	
Instability Interplay in a Magnetized Streaming Plasma	88
F. Pegoraro, F. Califano, M. Faganello, and A. Tenerani	
Effect of the Levitating Microparticle Cloud on Radiofrequency Argon	
Plasma	100
S. Mitic, M. Y. Pustyl'nik, B. A. Klumov, and G. E. Morfill	
Dust Removal in Radio-Frequency Plasmas by a Traveling Potential	
Modulation	108
Y.-F. Li, K. Jiang, H. M. Thomas, and G. E. Morfill	
Dynamical Friction from Field Particles with a Mass Spectrum	116
L. Ciotti	
Insights into Spiral Structure in Galaxies from SINGS Infrared Imaging	128
C. Clarke, S. Kendall, and R. Kennicutt	
Density Waves in the Outer Disk of Spiral Galaxies	140
G. Bertin and N. C. Amorisco	
Self-Consistent Models of Quasi-Relaxed Rotating Stellar Systems	147
A. L. Varri and G. Bertin	
Laboratory Simulations of Astrophysical Jets and Solar Coronal Loops:	
New Results	155
P. M. Bellan, D. Kumar, E. V. Stenson, S. K. P. Tripathi, G. S. Yun, and A. L. Moser	
Nonlinear Mirror Structures in a Plasma with Thermal Pressure	
Anisotropy	163
E. A. Kuznetsov, T. Passot, P. L. Sulem, and P. Hellinger	
Transport Induced by Symmetry Breaking in a Non-Neutral Plasma	174
M. Romé and I. Kotelnikov	

Non-Resonant Dynamic Stabilization of the $m=1$ Diocotron Mode	182
G. Maero, B. Paroli, R. Pozzoli, and M. Romé	
2.5D Numerical Simulation of Excitation of Coherent Chain of Electron Wake-Field Bubbles by Optimal Non-Resonant Chain of Dense Relativistic Electron Bunches	190
V. I. Maslov, K. V. Lotov, I. N. Onishchenko, and O. M. Svistun	
Weakly Compressible Turbulence in Local Interstellar Medium. Three-Dimensional Modeling Using Large Eddy Simulation Method	196
A. A. Chernyshov, K. V. Karelsky, and A. S. Petrosyan	
Magnetic Fields and Radiative Feedback in the Star Formation Process	204
D. J. Price and M. R. Bate	
MHD Turbulence in Star-Forming Clouds	218
P. Padoan, A. G. Kritsuk, T. Lunttila, M. Juvela, A. Nordlund, M. L. Norman, and S. D. Ustyugov	
The Role of Magnetic Fields in the Protostellar Accretion Phase	230
D. Galli, F. H. Shu, S. Lizano, and M. J. Cai	
Gravitational Instabilities in Protostellar Discs and the Formation of Planetesimals	242
G. Lodato, P. Cossins, C. Clarke, and L. Testi	
Conical Winds and Axial Jets from the Disk-Magnetosphere Boundary	254
R. V. E. Lovelace, M. M. Romanova, G. V. Ustyugova, and A. V. Koldoba	
Magnetically Driven Supersonic Plasma Jets in High Energy Density Experiments	265
F. Suzuki-Vidal, S. V. Lebedev, A. Ciardi, S. N. Bland, J. P. Chittenden, G. N. Hall, A. Harvey-Thomson, A. Marocchino, A. Frank, E. G. Blackman, C. Stehle, and M. Camenzind	
Large Scale Magnetic Fields in Discs: Advection and Jet Launching	275
J. Ferreira, G. Murphy, and C. Zanni	
Self-Consistent Non-Spherical Isothermal Halos Embedding Zero-Thickness Disks	287
N. C. Amorisco and G. Bertin	
Pore Surface Energy Corrected $P-\alpha$ like Models and the Anomalous Behaviour of Porous Materials	293
S. E. Arena and R. Speith	
On the Global Density Slope-Anisotropy Inequality	299
L. Ciotti and L. Morganti	
Proper Orthogonal Decomposition of Two-Dimensional Turbulence in a Pure Electron Plasma	305
F. Lepreti, M. Romé, R. Pozzoli, A. Vecchio, V. Carbone, G. Maero, B. Paroli, and F. Valentini	
Oblique Interactions of Dust Density Waves	311
Y.-F. Li, Z. Wang, L. Hou, K. Jiang, D.-J. Wu, H. M. Thomas, and G. E. Morfill	
Simulations on Resistive Cooling of Trapped Highly-Charged Particles	317
G. Maero, F. Herfurth, O. Kester, H.-J. Kluge, S. Koszudowski, W. Quint, and S. Schwarz	

Role of Current and Magnetic Field Structure at Directed Extreme Ultraviolet Generation in Plasma Discharge for Nano-Lithography	323
V. I. Maslov, N. A. Azarenkov, A. Hassanein, D. V. Riabchikov, O. M. Svistun, and A. F. Tselujko	
Stabilization of Double Layer of Radial Electrical Potential, Strongly Damping Turbulence, by Poloidal Chain of Narrow Magnetic Islands	330
V. I. Maslov and F. Porcelli	
Role of Plasma Electron Vortex Formation at Laser Interaction with Foil for Ion Acceleration	335
V. I. Maslov, A. M. Egorov, and I. N. Onishchenko	
Radio Frequency Generation of an Electron Plasma in a Malmberg-Penning Trap	342
B. Paroli, F. De Luca, G. Maero, R. Pozzoli, and M. Romé	
Longitudinal Space Charge Effects in Bunched Electron Beams Travelling through a Malmberg-Penning Trap	348
M. Romé, F. Cavaliere, M. Cavenago, F. De Luca, G. Maero, B. Paroli, and R. Pozzoli	
Instability of a Nonuniform Compressible Gas with Self-Gravity	354
V. N. Snytnikov and O. A. Stadnichenko	
Author Index	363

PREFACE

The body of results in plasma physics, both in the laboratory and in astrophysics, is growing rapidly. This progress derives from the development of new experiments, of more powerful telescopes and instrumentation operating from the ground and from space, and increasingly more efficient computer facilities. The science communities behind these results often work separately, within more and more specialized contexts. Major laboratories and observatories are often fully devoted to one set of objectives, and scientists may easily lose track of the overall perspective. In turn, several hot topics, at the frontier of current research, demonstrate that the different communities and the different objectives actually have deep roots in common. In fact, these can be traced back to the pioneering work carried out by scientists such as J. Jeans, E. Fermi, L. Landau, B. Rossi, H. Alfven, S. Chandrasekhar, L. Spitzer, V. Ginzburg and Ya. B. Zeldovich. Therefore, it is important that the communities involved properly interact with one another on the progress made. This was the basic motivation that prompted us in 2003 to convene in Como the Symposium “Plasmas in the Laboratory and in the Universe: new insights and new challenges”, with the ambitious approach of addressing an unusually broad spectrum of topics.

At the end of this decade, we find it timely to test the most recent developments of ideas and results in this context. To the purpose, we decided to focus on a number of selected topics that exhibit an interdisciplinary character: turbulence, magnetic fields, and star formation; the disk-jet connection; mechanisms for angular momentum transport in accretion disks; complex and non-neutral plasmas; turbulence in laboratory and space plasmas; coherent and self-organized structures; plasma-wave interactions; high energy plasmas.

The International Symposium “Plasmas in the Laboratory and in the Universe: interactions, patterns, and turbulence”, at the basis of these Proceedings, was held at the Società del Casino, on Lake Como, about 50 km North of Milano, from Tuesday December 1st to Friday December 4th 2009. It thus followed a long tradition of conferences and schools in plasma physics, many devoted to astrophysical plasmas, which characterizes the Como area (in particular through the beautiful sites of Villa Monastero in Varenna and Villa Olmo in Como).

The Symposium was co-organized by the Department of Physics of the Università degli Studi di Milano and by the Centro di Cultura Scientifica “Alessandro Volta” Villa Olmo (Como), under the patronage of Regione Lombardia.

The sequence of papers in the volume closely follows the structure of the seven oral sessions and the poster session of the Symposium. About fifty scientists attended and most of them participated actively by presenting a paper. We thank all participants for generating an unusually lively meeting.

Giuseppe Bertin, Franca De Luca, Giuseppe Lodato, Roberto Pozzoli, Massimiliano Romé.

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Dynamical Friction from field particles with a mass spectrum

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The analytical generalization of the classical dynamical friction formula (derived under the assumption that all the field particles have the same mass) to the case in which the masses of the field particles are distributed with a mass spectrum is presented. Two extreme cases are considered: in the first, energy equipartition is assumed, in the second all the field particles have the same (Maxwellian) velocity distribution. Three different mass spectra are studied in detail, namely the exponential, discrete (two components), and power-law cases. It is found that the dynamical friction deceleration can be significantly stronger than in the equivalent classical case, with the largest differences (up to a factor of 10 or more in extreme cases) arising for test particle velocities comparable to the mass-averaged velocity dispersion of the field particles. The present results are relevant to our understanding of the dynamical evolution of globular clusters, in particular in the modelization of mass segregation and sedimentation of Blue Straggler stars and Neutron stars, and for the study of binary black holes in galactic nuclei.

INTRODUCTION

Dynamical Friction is a very interesting physical phenomenon, with important applications in Astrophysics (and in Plasma Physics). At the simplest level, it can be described as the slowing-down of a test particle moving in a sea of field particles, due to the cumulative effect of long-range interactions (no geometrical collisions are considered). Several approaches have been devised to understand the underlying physics (which is intriguing, as the final result is an irreversible process produced by a time-reversible dynamics). Here I recall the kinetic approach pioneered among others by Chandrasekhar, Spitzer and von Neumann (e.g., see [1]-[3]; for a more readable mathematical account see also [4]-[7]). More sophisticated approaches, based on a different physical description of the phenomenon (e.g., taking also in account the mutual interactions of the field particles, and more realistic inhomogeneous systems), have been also developed and applied to the case of spherical systems (e.g., see [8] and references therein). A very large body of literature has been dedicated to the study of the astrophysical consequences of dynamical friction in astronomical systems, ranging from the sinking of globular clusters within their host galaxy, to the formation of cD galaxies, to the dynamical evolution of binary black holes in galactic nuclei (e.g., see [9]-[16]). Differences have been found between dynamical friction in Newtonian gravity with Dark Matter and in equivalent MOND systems ([17, 18]); dynamical friction has been also considered when the gravitational drag is produced by a gaseous (instead of discrete) *wake* behind the test object (e.g. [19], and references therein). An extension of the theory to systems anisotropic in the velocity space has been also developed ([20]).

In the classical approach to dynamical friction all the field particles have the same mass, their distribution is uniform in configuration space, and isotropic in the velocity space. Curiously, in the enormous literature on the subject, the case of a *mass spectrum* of the field particles has not attracted much attention. Presumably, the reason behind is the expectation that a very massive test object, several orders of magnitude heavier than the field masses (as often is the case in astrophysical application), should experience the same drag force in a mass spectrum as in the classical case, provided the total mass density of field particles is the same in the two cases.

However, as we will see, *there are* astrophysical situations in which a mass spectrum can have relevant effects, namely when the test particle (even though very massive) travels with a velocity comparable to the velocity dispersion of field particles, or when its mass is of the same order of magnitude of the average mass of the field masses. When the two features are present, the dynamical friction evaluated in the classical case can be underestimated up to a factor of 10 or more, with important consequences for dynamical friction times. A specific example is represented by the population of Blue Straggler stars (BSS) in globular clusters (e.g., see [21]). In fact, BSS are believed to be originated by merging or mass accretion on otherwise normal stars, so that their mass is at most a factor of few larger than the average mass of the stars in the parent cluster, and their mean velocities are similar to those of the normal field stars; in addition, the stars of the globular clusters are characterized by a mass spectrum, and finally, globular clusters are collisional systems, with relaxation and dynamical friction times comparable to their age. Observations also reveal that the radial distribution of BSS in globular clusters can be bimodal. In order to understand the possible origin of such distribution a more accurate description of dynamical friction is needed. Other cases of test particles (with much larger masses) moving with a velocity similar to that of field particles is represented by binary black holes in galactic nuclei. These examples seem to indicate that a study of dynamical friction in a field particle distribution with a mass spectrum is important.

THE CLASSICAL CASE

In order to set the stage for calculations to be performed in the mass spectrum case, we begin with a short review of the most important logical steps used in the derivation of dynamical friction in the classical case. The dynamical friction deceleration on a test mass M moving with velocity \mathbf{v}_t in a homogeneous and isotropic distribution (both in the configuration and in the velocity space) of identical field particles of mass m and number density n , is

$$\frac{d\mathbf{v}_t}{dt} = -4\pi G^2 nm(M+m) \ln \bar{\Lambda} \frac{\Xi(v_t)}{v_t^3} \mathbf{v}_t, \quad v_t \equiv \|\mathbf{v}_t\|, \quad (1)$$

where $\ln \bar{\Lambda}$ is the velocity-averaged Coulomb logarithm, the phase-space density distribution of field masses is given by

$$DF = n g(v_f), \quad v_f \equiv \|\mathbf{v}_f\|, \quad (2)$$

and g is a positive function dependent on the modulus of the velocity of field particles, \mathbf{v}_f . Finally, the fractional velocity volume function is

$$\Xi(v_t) = 4\pi \int_0^{v_t} g(v_f) v_f^2 dv_f, \quad (3)$$

with the normalization condition $\Xi(\infty) = 1$.

In the traditional approach, eq. (1) can be obtained as follows. The basic idea is to add (vectorially) the orbital deflections of the test particle in n hypothetically independent two-body encounters with each of the field particles. As is well known, the total velocity change along a given unbound orbit in a generic (escaping) force field, obeying the Newton Third Law of Dynamics, is rigorously given by

$$\Delta \mathbf{v}_t = \frac{\mu}{M} \Delta \mathbf{V}, \quad \mu = \frac{mM}{M+m}, \quad (4)$$

where $\mathbf{V} = \mathbf{v}_t - \mathbf{v}_f$ is the pair relative velocity. In each encounter under the action of the r^{-2} force, the vectorial change $\Delta \mathbf{V}$ of the relative velocity is obtained by using the solution of the hyperbolic two-body problem.

Here, however, we obtain the change $\Delta \mathbf{V}_{\parallel}$ in the direction parallel to the initial relative velocity by using the impulsive approximation combined with energy conservation along the relative orbit. For each pair it can be proved that the change of the relative velocity *perpendicular* to the initial relative velocity \mathbf{V} (of modulus $V = \|\mathbf{V}\|$) is

$$\mu \|\Delta \mathbf{V}_{\perp}\| \sim \frac{2GMm}{bV}. \quad (5)$$

The formula above is asymptotically exact in the limit of large impact parameter b or large initial relative velocity V . In this case energy conservation along each relative orbit, $V^2 = \|\mathbf{V} + \Delta \mathbf{V}_{\parallel} + \Delta \mathbf{V}_{\perp}\|^2$, shows that to the first order (consistent with the adopted impulsive approximation)

$$\Delta \mathbf{v}_{t\parallel} = \frac{\mu \Delta \mathbf{V}_{\parallel}}{M} \sim -\frac{\mu}{M} \frac{\|\Delta \mathbf{V}_{\perp}\|^2}{2V^2} \mathbf{V} = -\frac{2G^2 m(M+m)}{b^2 V^4} \mathbf{V}. \quad (6)$$

Note that the dependence of $\|\Delta \mathbf{v}_{t\parallel}\|$ as the inverse of the cube of the initial relative velocity is asymptotically correct only in the impulsive approximation: for slow or grazing orbits the functional dependence of $\|\Delta \mathbf{v}_{t\parallel}\|$ on V is different. However, as in gravitational plasmas there is no screening effect, it can be proved that the main contribution to dynamical friction comes mainly from distant interactions (e.g. [3]) so that the above term is the leading term. In any case, it is worth to recall that a calculation with the full solution of the two-body problem is straightforward.

We have now to sum over all the encounters. Simple geometry shows that their number in the time interval Δt , impact parameter between b and $b + db$, and with field particles in the differential velocity volume $d^3 \mathbf{v}_f$ is

$$\Delta n_{\text{enc}} = 2\pi b db \|\mathbf{v}_t - \mathbf{v}_f\| \Delta t n g(v_f) d^3 \mathbf{v}_f. \quad (7)$$

Therefore, the differential change of the test particle velocity parallel to the initial relative velocity is

$$\frac{\Delta \mathbf{v}_{t\parallel}}{\Delta t} = -\frac{4\pi G^2 nm(M+m)g(v_f)\mathbf{V}}{bV^3} db d^3 \mathbf{v}_f. \quad (8)$$

Integration over the impact parameter is a delicate step. In fact, in the impulsive approximation an artificial divergence appears for $b = 0$. From the full solution of the two body problem it is easy to show that such divergence disappears (but the divergence for $b \rightarrow \infty$ cannot be eliminated in an infinite system). The final result after integration over the impact parameter can be expressed by introducing the *Coulomb logarithm* $\ln \Lambda$, where the quantity Λ depends¹ on M, m, V . Equation (8) becomes

$$\frac{d\mathbf{v}_{t\parallel}}{dt} = -4\pi G^2 nm(M+m) \ln \Lambda \frac{g(v_f)(\mathbf{v}_t - \mathbf{v}_f)}{\|\mathbf{v}_t - \mathbf{v}_f\|^3} d^3 \mathbf{v}_f. \quad (9)$$

We now integrate over the velocity space. Following Chandrasekhar ([2]), we introduce the *velocity weighted Coulomb logarithm* $\ln \bar{\Lambda}$, and therefore the Newton theorem on spherical shells (here applied to velocity space given the assumed isotropy of the velocity distribution of field particles), leads to the identity

$$\int \ln \Lambda \frac{g(v_f)(\mathbf{v}_t - \mathbf{v}_f)}{\|\mathbf{v}_t - \mathbf{v}_f\|^3} d^3 \mathbf{v}_f = \ln \bar{\Lambda} \frac{\Xi(v_t)}{v_t^3} \mathbf{v}_t, \quad (10)$$

which proves eq. (1). The cumulative effect of the encounters is to slow-down the test particle in the direction of the test particle velocity itself. This is not trivial, as according to eq. (6) the deceleration in each single encounter is parallel to the *relative* velocity, and not to \mathbf{v}_t . However, when summing over all the encounters, the average value of the field velocity component vanishes by assumption of isotropy.

We conclude this preparatory Section by recalling that in the commonly considered case of a Maxwellian velocity distribution for the field particles, the function g in eq. (2) and the velocity volume function in eq. (3) are

$$g(v_f) = \frac{e^{-v_f^2/(2\sigma_0^2)}}{(2\pi)^{3/2}\sigma_0^3}, \quad \Xi(v_t) = \text{Erf}(\tilde{v}_t) - \frac{2\tilde{v}_t e^{-\tilde{v}_t^2}}{\sqrt{\pi}}, \quad (11)$$

where $\tilde{v}_t \equiv v_t/(\sqrt{2}\sigma_0)$ is the normalized test particle velocity, and

$$\text{Erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt \quad (12)$$

is the standard Error Function. A final comment, of central importance in the following discussion, is in order here. According to eqs. (1) and (3) only field particles *slower*

¹ Actually, the exact integration over the impact parameter based on hyperbolic orbits leads to the expression $0.5 \ln(1 + \Lambda^2) \simeq \ln \Lambda$, where $\Lambda = b_{\max}/[G(M+m)]$ and b_{\max} is a fiducial maximum impact parameter (e.g., see [7]).

than the test particle contribute to its deceleration. This sharp “cut” in velocity space results from the different assumptions, namely 1) that the velocity distribution of field particles is isotropic, 2) that we can take the Coulomb logarithm outside the integral in eq. (10), and finally 3) that the velocity change in each encounter is exactly proportional to V^{-2} (as in the first order impulsive approximation adopted here). A more general analysis can be done, in which the (small) correcting terms can be explicitly evaluated (e.g., see [22]). In any case, in the presence of a mass spectrum of field particles at equipartition, the resulting “drag” force is determined by the combined effect of the mass function (in astrophysical applications usually peaked at low masses) *and* the fact that the more massive particles, responsible for large decelerations, move slower; therefore, in principle there is an interesting compensating effect between number density, mass of field particles relative to the test particle, and number density in velocity space.

MASS SPECTRUM: THE GENERAL CASE

With the previous preparatory work, it is now easy to generalize the classical dynamical friction formula (1) to the case of a mass spectrum of field particles. A generic mass spectrum with isotropic velocity distribution is described in phase-space, by extension of the classical treatment, with a function

$$DF = \Psi(m) g(v_f, m), \quad (13)$$

where the associated total number density of field particles and the average mass of the spectrum $\Psi(m)$ are

$$n = \int_0^\infty \Psi(m) dm, \quad \langle m \rangle = \int_0^\infty m \Psi(m) dm, \quad (14)$$

so that the normalization of the velocity distribution for each mass component leads to the condition

$$\Xi(v_t, m) = 4\pi \int_0^{v_t} g(v_f, m) v_f^2 dv_f, \quad \Xi(\infty, m) = 1 \quad \forall m. \quad (15)$$

In order to compare the dynamical friction in presence of a mass spectrum with the classical case, we must carefully define the concept of the *equivalent* classical system. We will say that a classical system is equivalent to a mass spectrum case if 1) the number density in the classical case is the same as the *total* number density in the mass spectrum case; 2) the field mass m in the classical case is the same as the *average* field mass $\langle m \rangle$; 3) the velocity dispersion of the Maxwellian velocity distribution in the classical case is the same as the *equipartition* velocity dispersion of the mass spectrum case. We can summarize the above conditions by saying that the comparison is between two systems with the same number, mass, and kinetic energy density of the field particles. Similar comments, but different answers, apply when instead of equipartition among the different species, all the field particles with a mass spectrum share the same velocity distributions (for example as expected in a collisionless system made of stars and dark matter).

In the equipartition case, we use as 1–dimensional equipartition velocity dispersion the one relative to the average mass, i.e., we assume

$$m\sigma_m^2 = \langle m \rangle \sigma_0^2, \quad g(v_f, m) = \frac{e^{-v_f^2/(2\sigma_m^2)}}{(2\pi)^{3/2}\sigma_m^3} = \frac{e^{-rv_f^2/(2\sigma_0^2)}r^{3/2}}{(2\pi)^{3/2}\sigma_0^3}, \quad r \equiv \frac{m}{\langle m \rangle}, \quad (16)$$

so that from eq. (15)

$$\Xi(v_t, m) = \text{Erf}(\tilde{v}_t\sqrt{r}) - \frac{2\tilde{v}_t\sqrt{r}e^{-\tilde{v}_t^2 r}}{\sqrt{\pi}}, \quad (17)$$

where again $\tilde{v}_t = v_t/(\sqrt{2}\sigma_0)$. In the present case the differential number of encounters suffered by the test particle is

$$\Delta n_{\text{enc}} = 2\pi b db \|\mathbf{v}_t - \mathbf{v}_f\| \Delta t \Psi(m) g(v_f, m) dmd^3 \mathbf{v}_f. \quad (18)$$

Therefore, by summing the formula obtained in the classical treatment over all the species, the deceleration in the mass spectrum case is given by

$$\begin{aligned} \frac{d\mathbf{v}_{t\parallel}}{dt} &= -4\pi G^2 \langle \ln \bar{\Lambda} \rangle \frac{\mathbf{v}_t}{v_t^3} \int_0^\infty \Psi(m) m(M+m) \Xi(v_t, m) dm \\ &= -4\pi G^2 n \langle m \rangle (M + \langle m \rangle) \langle \ln \bar{\Lambda} \rangle \frac{\Xi^*(v_t)}{v_t^3} \mathbf{v}_t, \end{aligned} \quad (19)$$

where now $\langle \ln \bar{\Lambda} \rangle$ is the mass-averaged Coulomb logarithm. The second of the above equations is just the definition of the new velocity coefficient Ξ^* . In practice, from the knowledge of this last function one can derive the dynamical friction deceleration in case of a mass spectrum by using the same formalism of the classical case, where m is replaced by $\langle m \rangle$. In all the following computations we will assume that $\langle \ln \bar{\Lambda} \rangle \simeq \ln \bar{\Lambda}$.

It is important to note that, for *large* velocities of the test particle the velocity volume factor $\Xi(v_t, m)$ tends to unity, and therefore, *the values of the dynamical friction deceleration in the high–velocity limit can be also interpreted as the scaling factor between the classical and mass spectrum case when all the species in the mass spectrum have the same velocity dispersion*. This case is of astrophysical importance, for instance for dark matter halos in galaxies, where dark matter particles and stars likely are *not* at the equipartition. We now study a few explicit cases of mass spectrum amenable to analytic solutions, so that the differences with the equivalent classical cases can be quantified.

EXPONENTIAL SPECTRUM

In this case the mass spectrum is given by

$$\Psi(m) = \frac{ne^{-m/\langle m \rangle}}{\langle m \rangle}. \quad (20)$$

The integral over masses in eq. (19) can be performed analytically by inverting the order of integration between m and v_t . The result is

$$\int_0^\infty \Psi(m)m(M+m)\Xi(v_t, m)dm = n \langle m \rangle^2 [\mathcal{R}H_1(\tilde{v}_t) + H_2(\tilde{v}_t)], \quad \mathcal{R} \equiv \frac{M}{\langle m \rangle}. \quad (21)$$

In practice, the mass ratio \mathcal{R} measures the mass of the test particle in units of the average mass of the field particles. From eqs. (19) and (21) it follows that the associated velocity factor can be written as

$$\Xi^*(v_t) = \frac{\mathcal{R}H_1(\tilde{v}_t) + H_2(\tilde{v}_t)}{\mathcal{R} + 1}, \quad (22)$$

with the surprisingly simple result

$$H_1(\tilde{v}_t) = \frac{\tilde{v}_t^3(5 + 2\tilde{v}_t^2)}{2(1 + \tilde{v}_t^2)^{5/2}}, \quad H_2(\tilde{v}_t) = \frac{\tilde{v}_t^3(35 + 28\tilde{v}_t^2 + 8\tilde{v}_t^4)}{4(1 + \tilde{v}_t^2)^{7/2}}. \quad (23)$$

As expected, eqs. (22) and (23) prove that the result coincides asymptotically with the classical case for fast ($H_1 \sim 1$ and $H_2 \sim 2$) and massive ($\mathcal{R} \gg 1$) test particles. In general, as can be seen from Fig. 1, the velocity factor in the case of exponential mass spectrum with equipartition is larger than in the corresponding classical case (heavy line): for massive test particles the maximum drag (corresponding to $v_t \simeq 0.81\sigma_0$) is a factor ≈ 2 higher than in the equivalent classical case. The dynamical friction time is correspondingly shorter, with significant discrepancies for test particles moving with velocities comparable to the equipartition velocity dispersion of the field particles. Finally, the leading term of eq. (22) for $v_t \rightarrow \infty$ shows that in the non equipartition case the correcting factor to be adopted when using the classical formula is $(2 + \mathcal{R})/(1 + \mathcal{R})$, so that for \mathcal{R} of order of unity the classical formula underestimates the dynamical friction deceleration by a factor ≈ 1.5 .

DISCRETE SPECTRUM

For the case of a system made of two species of field particles the mass spectrum is

$$\Psi(m) = n_1 \delta(m - m_1) + n_2 \delta(m - m_2). \quad (24)$$

With the convenient introduction of the dimensionless parameters $x \equiv n_2/n_1$ and $y \equiv m_2/m_1$, it follows that

$$n = (1+x)n_1, \quad \langle m \rangle = \frac{n_1 m_1 + n_2 m_2}{n_1 + n_2} = \frac{1+xy}{1+x} m_1; \quad (25)$$

the limit $y = 1$ recovers the classical case. The generalization to an arbitrary number of different field components presents no difficulties. The mass integration in eq. (19) is immediate, the result is formally identical to eqs. (21) and (22), while from eqs. (24) and (17) we now have

$$H_1 = \frac{\Xi(v_t, m_1) + xy\Xi(v_t, m_2)}{1+xy}, \quad H_2 = \frac{(1+x)[\Xi(v_t, m_1) + xy^2\Xi(v_t, m_2)]}{(1+xy)^2}. \quad (26)$$

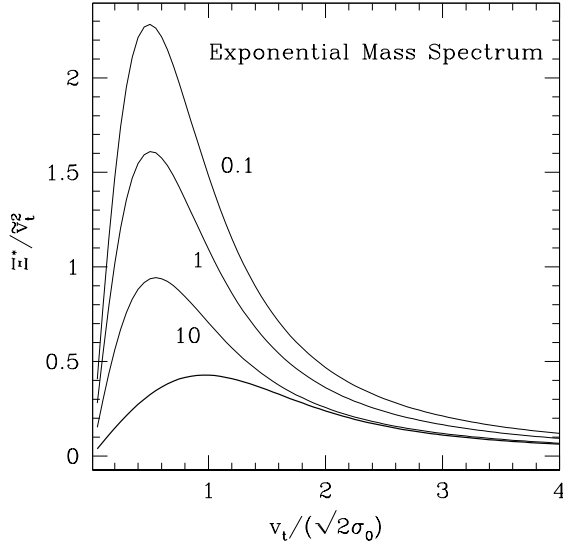


FIGURE 1. The velocity coefficient Ξ^*/\bar{v}_t^2 in eq. (19) for the Exponential Mass Spectrum case with equipartition; $\bar{v}_t = v_t/(\sqrt{2}\sigma_0)$. The curves (from top to bottom) correspond to a test particle with mass 0.1, 1, and 10 times the average mass of the spectrum, respectively. Mass ratios larger than ~ 10 produce curves almost identical to the $\mathcal{R} = 10$ case. The heavy solid line represents the velocity coefficient of the equivalent classical case, i.e. when the field masses are all identical, and their number density, average mass, and kinetic energy density are the same as in the mass spectrum case.

For low velocities of the test particle one finds the asymptotic trends

$$H_1 \sim \frac{4v_t^3(1+x)^{3/2}(1+xy^{5/2})}{3\sqrt{\pi}(1+xy)^{5/2}}, \quad H_2 \sim \frac{4v_t^3(1+x)^{5/2}(1+xy^{7/2})}{3\sqrt{\pi}(1+xy)^{7/2}}. \quad (27)$$

In turn, for large velocities of the test particle the leading terms are

$$H_1 \sim 1, \quad H_2 \sim \frac{(1+x)(1+xy^2)}{(1+xy)^2}. \quad (28)$$

Therefore, for fast and massive test particles, the dynamical friction force in the presence of equipartition is the same as in the equivalent classical case. In the non equipartition case, the correcting factor for the classical dynamical friction formula is obtained by evaluating eq. (22) with the expansions given in eq. (28).

We now study the case of arbitrary mass ratios and velocities. For simplicity we restrict the following analysis to the special case of a system in which the densities of the

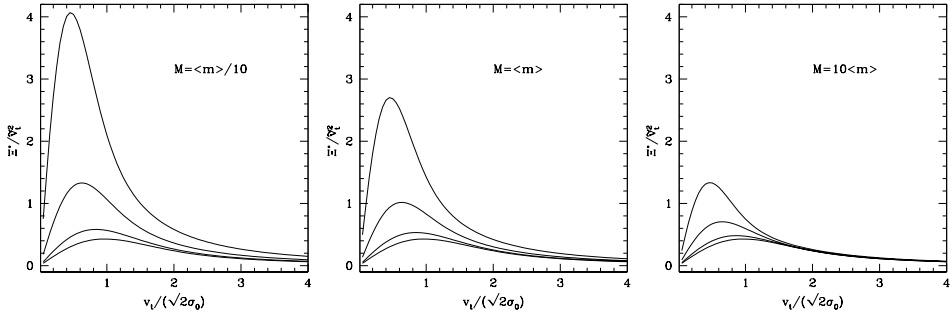


FIGURE 2. The velocity coefficient Ξ^*/\tilde{v}_t^2 in eq. (19) for the Discrete Mass Spectrum case with two species in equipartition and with the same mass density, i.e. $n_1 m_1 = n_2 m_2$. The panels (from left to right) correspond to mass ratios $\mathcal{R} = 0.1, 1, 10$, while the curves in each panel (in decreasing order) correspond to number ratios $n_2/n_1 = x = 8, 4, 2$, respectively. For increasing mass ratio \mathcal{R} and large velocities of the test particle the deceleration tends to the value obtained in the equivalent classical case.

species 1 and 2 are the same, i.e., $n_1 m_1 = n_2 m_2$. From the definitions in eq. (25) it follows that $xy = 1$. Therefore, for $x > 1$ the masses m_2 are lighter and more numerous than the species 1; it is easy to recognize that the cases $x > 1$ and $x < 1$ (with reciprocal values) are coincide. In Fig. 2 the situation is illustrated for three different mass ratios \mathcal{R} and different number ratios of the two field species. The qualitative trend is the same as in the exponential case: the equivalent classical case always underestimates the true value of dynamical friction, with largest deviations (at fixed \mathcal{R}) for test particle velocities comparable to the field equipartition velocity dispersion. The discrepancies can be as large as a factor 6 - 10 for masses of the test particle of the same order of magnitude of the average mass of the spectrum. Similar calculations can be done on the other relevant case of identical *number* density of the two species, $n_1 = n_2$ (i.e., $x = 1$), and again the results for the mass spectrum case shows that the frictional force is stronger than in the equivalent classical case.

POWER-LAW SPECTRUM

As commonly done in many cases of astrophysical interest, we finally assume a power-law spectrum peaked at low masses, with a minimum mass m_i , a finite average mass $\langle m \rangle$, and exponent $a > 1$, i.e.

$$\Psi(m) = \frac{nam_i}{m^{1+a}}, \quad \langle m \rangle = \frac{am_i}{a-1}, \quad m \geq m_i. \quad (29)$$

As in the two previous cases, mass integration in eq. (19) can be done analytically. Equations (21) and (22) remain unchanged, while now

$$H_1(\tilde{v}_t) = \text{Erf}(\tilde{v}_t \sqrt{c}) - \frac{(2a-3)\sqrt{c}\tilde{v}_t E_{a-1/2}(c\tilde{v}_t^2)}{\sqrt{\pi}}, \quad (30)$$

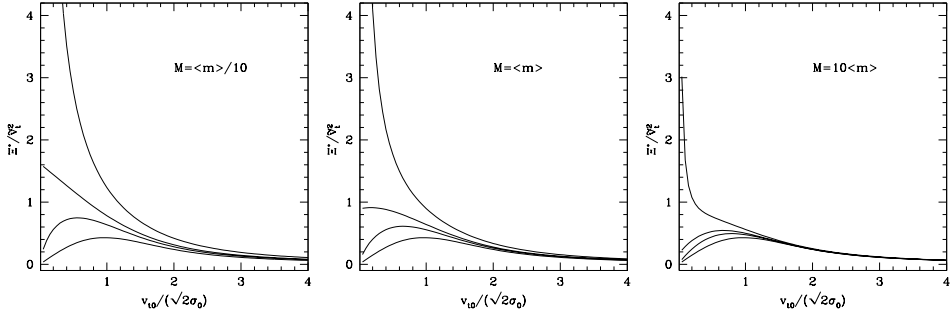


FIGURE 3. The velocity coefficient Ξ^*/\tilde{v}_t^2 in eq. (19) for the Power-Law Mass Spectrum case in equipartition. The panels (from left to right) correspond to mass ratios $\mathcal{R} = 0.1, 1, 10$, while the curves in each panel (in decreasing order) correspond to exponent $a = 2.5, 3, 3.5$, respectively. As in the previous cases, for increasing mass ratio \mathcal{R} and large velocities of the test particle the deceleration converges to the value obtained in the corresponding classical case.

$$H_2(\tilde{v}_t) = \frac{(a-1)^2}{a(a-2)} \left[\text{Erf}(\tilde{v}_t \sqrt{c}) - \frac{(2a-5)\sqrt{c}\tilde{v}_t E_{a-3/2}(c\tilde{v}_t^2)}{\sqrt{\pi}} \right]. \quad (31)$$

The convergence of the H_2 function in integral (21) requires $a > 2$. This condition may be relaxed if a cut-off on large masses is applied to the mass spectrum. The transcendent function appearing in the two expressions above is the Exponential Integral, which is related to the left incomplete Euler Gamma Function as

$$E_k(z) \equiv \int_1^\infty t^{-k} e^{-tz} dt = z^{k-1} \Gamma(1-k, z). \quad (32)$$

It is easy to show that, for large velocity of the test mass, asymptotically

$$H_1 \sim 1, \quad H_2 \sim \frac{(a-1)^2}{a(a-2)}. \quad (33)$$

Therefore, this demonstrates again that for high velocity and large mass of the test particle the classical result is recovered. The expansion for vanishingly small v_t requires that different cases must be distinguished. In general, when $a > 7/2$ both the H_1 and H_2 functions both vanish as \tilde{v}_t^3 , while $H_1 = \mathcal{O}(\tilde{v}_t^{2a-2})$ for $a < 5/2$ and $H_2 = \mathcal{O}(\tilde{v}_t^{2a-4})$ for $a < 7/2$. In the critical cases the functions H_1 and H_2 vanish as $\mathcal{O}(-\tilde{v}_t^3 \ln \tilde{v}_t)$. Note that the function Ξ^*/\tilde{v}_t^2 diverges for $\tilde{v}_t \rightarrow 0$ when $a < 3$ as a consequence of the H_2 behavior, while it reaches a finite value when $a = 3$. In Fig. 3 some representative case is illustrated, for different values of \mathcal{R} and of the power-law index a . The corrective factor for the classical formula when the field particles are not at the equipartition, but are characterized by the same Maxwell distribution independently of their mass, is obtained by inserting the functions in eq. (33) in eq. (22).

CONCLUSIONS

In this paper I presented a generalization of the standard dynamical friction formula to the case of a test particle moving in a homogeneous distribution of field particles characterized by a mass spectrum. Surprisingly, the mass spectrum problem has not received much attention in the astrophysical literature. In the present investigation the velocity distribution of each species of the field particles is Maxwellian, and equipartition among the species is assumed. It has been also shown how the situation in which all the field particles have the same velocity distribution can be easily recovered as a limit case of the equipartition analysis.

The comparison with the classical case is done by considering an equivalent classical system in which 1) the field particles have the same mass as the average mass of the mass spectrum case, 2) the number density is equal to the total number density in the mass spectrum case, and finally 3) the velocity dispersion of the classical case equals the equipartition velocity dispersion in the mass spectrum case. In practice, the classical and the mass spectrum cases have the same number density, mass density, and kinetic energy content of the field masses. Three specific cases of mass spectrum (i.e., an exponential mass spectrum, a two-component discrete spectrum, and a power-law spectrum) have been considered, and the associated analytical formulae derived.

A few common trends are noted. First, for *fast* and *massive* test particles the results in the classical and in mass spectrum cases are asymptotically identical, because for high velocities the velocity volume factor tends to unity, and for large test masses the specific form of the mass spectrum becomes irrelevant, as all the field particles can be considered vanishingly small, and only the mass density of field particles appears in the relevant expressions of the friction coefficient.

Second, in *all* the cases considered, the dynamical friction force in the mass spectrum case is larger than in the corresponding classical case. The largest differences are found for test particle masses comparable to the average mass of the spectrum, and test particle velocities close to the equipartition velocity dispersion. The differences can be as high as a factor of 10 or more. The dynamical friction times are correspondingly reduced.

Third, for very large velocities of the test particle, but for a test mass particle comparable to the average mass of the spectrum (say $\mathcal{R} < 10$), there are differences between the mass spectrum case and the classical case. From the astrophysical point of view this last result also applies to the case in which the mass spectrum particles are *not* at the equipartition, but the species are characterized by the same velocity dispersion (for example, stars and dark matter particles in the common potential well).

It follows that the classical dynamical friction formula for a very massive object (such as a globular cluster or a mini dark matter halo) sinking into a larger system, made of stars and dark matter, should provide correct values for the dynamical friction force (as far as the sinking velocity is large). However, there are astronomical systems where the present investigation is relevant, i.e., the case of Blue Straggler stars in globular clusters. In fact, 1) BSS stars have a mass slightly larger than the average mass of the field stars in the host system; 2) the velocity of BSS is close to the local velocity dispersion of the field stars, just because they are orbiting in the parent globular cluster; 3) the field stars in a globular cluster are characterized by a mass spectrum, and the assumption of equipartition is reasonable, because of the quasi-relaxed state of globular

clusters. If the three points above apply, then it follows that the adoption of the classical dynamical friction formula to study the evolution of the spatial distribution of BSS (or neutron stars) in globular clusters may be inaccurate, with prediction of excessive sinking times. It would be very interesting to study whether the formulae derived in this paper succeeds in explaining the observed radially bimodal distribution of BSS in some well studied globular cluster; an important issue here is how the initial mass function of the field stars is modified at each radius by dynamical evaporation of low mass stars, with the obvious consequence of a reduction of the spanned mass interval. Another case of possible interest is represented by the initial stages of the dynamical evolution of binary black holes in galactic nuclei. Finally, from a theoretical point of view, it would also be interesting to extend the present treatment to the evaluation of the two-body relaxation time in the presence of a mass spectrum.

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On the global density slope–anisotropy inequality

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Starting from the central density slope–anisotropy theorem of An & Evans [1], recent investigations have shown that the involved density slope–anisotropy inequality holds not only at the center, but at all radii (i.e. globally) in a very large class of spherical systems with positive phase–space distribution function. Here we present some additional analytical cases that further extend the validity of the global density slope–anisotropy inequality. These new results, several numerical evidences, and the absence of known counter–examples, lead us to conjecture that the global density slope–anisotropy inequality could actually be a universal property of spherical systems with positive distribution function.

INTRODUCTION

In the study of stellar systems based on the “ ρ –to– f ” approach (where ρ is the material density and f is the associated phase–space distribution function, hereafter DF), ρ is given, and specific assumptions on the internal dynamics of the model are made (e.g. see [2], [3]). In some special cases inversion formulae exist and the DF can be obtained in integral form or as series expansion (see, e.g., [4]–[12]). Once the DF of the system is derived, a non–negativity check should be performed, and in case of failure the model must be discarded as unphysical, even if it provides a satisfactory description of data. Indeed, a minimal but essential requirement to be met by the DF (of each component) of a stellar dynamical model is positivity over the accessible phase–space. This requirement (also known as phase–space consistency) is much weaker than the model stability, but it is stronger than the fact that the Jeans equations have a physically acceptable solution. However, the difficulties inherent in the operation of recovering analytically the DF prevent in general a simple consistency analysis.

Fortunately, in special circumstances phase–space consistency can be investigated without an explicit recovery of the DF. For example, analytical necessary and sufficient conditions for consistency of spherically symmetric multi–component systems with Osipkov–Merritt (hereafter OM) anisotropy ([6], [7]) were derived in [13] (see also [14]) and applied in several investigations (e.g., [15]–[19]). Moreover, in [20] we derived analytical consistency criteria for the family of spherically symmetric, multi–component generalized Cuddeford [10] systems, which contains as very special cases constant anisotropy and OM systems.

Another necessary condition for consistency of spherical systems is given by the “central cusp–anisotropy theorem” by An & Evans [1], an inequality relating the values of the *central* logarithmic density slope γ and of the anisotropy parameter β of *any* consistent spherical system:

Theorem In every consistent system with constant anisotropy $\beta(r) = \beta$ necessarily

$$\gamma(r) \equiv -\frac{d \ln \rho(r)}{d \ln r} \geq 2\beta \quad \forall r, \quad \text{where} \quad \beta(r) \equiv 1 - \frac{\sigma_t^2(r)}{2\sigma_r^2(r)}. \quad (1)$$

Moreover the same inequality holds asymptotically at the center of every consistent spherical system with generic anisotropy profile.

In the following we call $\gamma(r) \geq 2\beta(r) \forall r$ the *global density slope–anisotropy inequality*: therefore the An & Evans theorem states that constant anisotropy systems obey to the global density slope–anisotropy inequality. However, constant anisotropy systems are quite special, and so it was a surprise when we found ([18]) that the necessary condition for model consistency derived in [13] for OM anisotropic systems can be rewritten as the global density slope–anisotropy inequality. In other words, the global inequality holds not only for constant anisotropy systems, but also for each component of multi–component OM systems. Prompted by this result, in [20] we introduced the family of multi–component generalized Cuddeford systems, a class of models containing as very special cases both the multi–component OM models and the constant anisotropy systems. We studied their phase–space consistency, obtaining analytical necessary and sufficient conditions for it, and we finally proved that the global density slope–anisotropy inequality is again a necessary condition for model consistency!

The results of [18] and [20], here summarized, revealed the unexpected generality of the global density slope–anisotropy inequality. In absence of counter–examples (see in particular the Discussions in [20]) it is natural to ask whether the global inequality is just a consequence of some special characteristics of the DF of generalized Cuddeford systems, or it is even more general, i.e. it is necessarily obeyed by all spherically symmetric two–integrals systems with positive DF. Here we report on two new interesting analytical cases of models, not belonging to the generalized Cuddeford family, supporting the latter point of view. We also present an alternative formulation of the global density–slope anisotropy inequality. Therefore, even if a proof of the general validity of the global density slope–anisotropy inequality is still missing, some relevant advance has been made, and we now have the proof that entire new families of models do obey the global inequality (see [21] for a full discussion).

THE DENSITY SLOPE–ANISOTROPY INEQUALITY

Multi–component Osipkov–Merritt systems

The OM prescription to obtain radially anisotropic spherical systems assumes that the associated DF depends on the energy and on the angular momentum modulus of stellar orbits as

$$f(\mathcal{E}, J) = f(Q), \quad Q = \mathcal{E} - \frac{J^2}{2r_a^2}, \quad (2)$$

where r_a is the so–called anisotropy radius (e.g. see [3]). In the formula above $\mathcal{E} = \Psi_T - v^2/2$ is the relative energy per unit mass, $\Psi_T = -\Phi_T$ is the relative (total) potential, and $f(Q) = 0$ for $Q \leq 0$. A multi–component OM system is defined as the superposition

of density components, each of them characterized by a DF of the family (2), but in general with different r_a . Therefore, unless all the r_a are identical, a multi-component OM model is not an OM system. It is easy to prove that the radial dependence of the anisotropy parameter associated to such models is

$$\beta(r) = \frac{r^2}{r^2 + r_a^2}, \quad (3)$$

i.e. systems are isotropic at the center and increasingly radially anisotropic with radius.

Consistency criteria for multi-component OM models have been derived in [13], while in [18] it was shown that a necessary condition for phase-space consistency of each density component can be rewritten as the global density slope-anisotropy inequality

$$\gamma(r) \geq 2\beta(r) \quad \forall r, \quad (4)$$

i.e. not only constant anisotropy systems but also multi-component OM models follow the global inequality.

Multi-component generalized Cuddeford systems

An interesting generalization of OM and constant anisotropy systems was proposed by Cuddeford ([10]; see also [22]), and is obtained by assuming

$$f(\mathcal{E}, J) = J^{2\alpha} h(Q), \quad (5)$$

where $\alpha > -1$ is a real number and Q is defined as in equation (2). Therefore, both the OM models ($\alpha = 0$), and the constant anisotropy models ($r_a \rightarrow \infty$), belong to the family (5). In particular, it is easy to show that from equation (5)

$$\beta(r) = \frac{r^2 - \alpha r_a^2}{r^2 + r_a^2}. \quad (6)$$

Remarkably, also for these models a simple inversion formula links the DF to the density profile ([10]). Such inversion formula still holds for multi-component, generalized Cuddeford systems, that we have introduced in [20]. *Each* density component of a generalized Cuddeford model has a DF given by the sum of an arbitrary number of Cuddeford DFs with arbitrary positive weights w_i and possibly different anisotropy radii r_{ai} (but same h function and angular momentum exponent), i.e.

$$f = J^{2\alpha} \sum_i w_i h(Q_i), \quad Q_i = \mathcal{E} - \frac{J^2}{2r_{ai}^2}. \quad (7)$$

Of course, the orbital anisotropy distribution characteristic of DF (7) is *not* a Cuddeford one, and quite general anisotropy profiles can be obtained by specific choices of the weights w_i , the anisotropy radii r_{ai} , and the exponent α . However, near the center

$\beta(r) \sim -\alpha$, and $\beta(r) \sim 1$ for $r \rightarrow \infty$, independently of the specific values of w_i and r_{ai} .

In [20], we have found necessary and sufficient conditions for the consistency of multi-component generalized Cuddeford systems. At variance with the simpler case of OM models, the new models admit a *family* of necessary conditions, that can be written as simple inequalities involving repeated differentiations of the augmented density expressed as a function of the total potential. *Surprisingly, we also showed that the first of the necessary conditions for phase-space consistency can be reformulated as the global density slope–anisotropy inequality (4)*, which therefore holds at all radii for each density component of multi-component generalized Cuddeford models.

HOW GENERAL IS THE DENSITY SLOPE–ANISOTROPY INEQUALITY?

The natural question posed by the analysis above is whether the global density slope–anisotropy inequality is a peculiarity of multi-component generalized Cuddeford models: after all, only models in this (very large) family have been proved to obey the global inequality. We now continue our study by showing, by direct computation, that two well-known anisotropic models, whose analytical DF is available and not belonging to the generalized Cuddeford family, indeed obey to the global density slope–anisotropy inequality. A full discussion of the following cases, and their place in a broader context, will be presented in [21].

The Dejonghe (1987) anisotropic Plummer model

Dejonghe [9], by using the augmented density approach, studied a family of (one-component) anisotropic Plummer models, with normalized density–potential pair

$$\rho = \frac{3}{4\pi} \frac{\Psi^{5-q}}{(1+r^2)^{q/2}}, \quad \Psi = \frac{1}{\sqrt{1+r^2}}. \quad (8)$$

Both the radial trend of orbital anisotropy and the model DF were recovered analytically:

$$\beta(r) = \frac{q}{2} \frac{r^2}{1+r^2}; \quad f = \mathcal{E}^{7/2-q} g\left(\frac{J^2}{2\mathcal{E}}\right), \quad (9)$$

where g belongs to the family of hypergeometric functions. In [9] it is shown that the consistency requirement $f \geq 0$ imposes the limitation $q \leq 2$. Well, a direct computation of the logarithmic density slope of the Plummer model (8), together with equation (9), proves that these models obey to the global density slope–anisotropy inequality when $q \leq 2$.

The Baes & Dejonghe (2002) anisotropic Hernquist model

Baes & Dejonghe [23] considered a family of one–component anisotropic Hernquist models whose normalized density–potential pair is

$$\rho = \frac{(1+r^2)^{2(\beta_0-\beta_\infty)}}{2\pi r^{2\beta_0}} \frac{\Psi^{4-2\beta_0}}{(1-\Psi)^{1-2\beta_0}}, \quad \Psi = \frac{1}{1+r}, \quad (10)$$

with $\beta_\infty \leq \beta_0$. The corresponding anisotropy parameter and DF are

$$\beta(r) = \frac{\beta_0 + \beta_\infty r}{1+r}; \quad f = \mathcal{E}^{5/2-2\beta_\infty+\beta_0} J^{-2\beta_0} \sum_k \left(\frac{J^2}{2\mathcal{E}} \right)^k g_k(\mathcal{E}), \quad (11)$$

so that β_0 and β_∞ are the anisotropy values at the center and at large radii of the system, respectively; note that in this family of models the orbital anisotropy decreases moving away from the center. In equation (11) g_k are hypergeometric functions and, in accordance with the “cusp slope–central anisotropy theorem”, the request of non–negativity imposes $\beta_0 \leq 1/2$ (see [23]). Note that, as in the previous case, the DF is not of the generalized Cuddeford family. Again a comparison of the logarithmic density slope of Hernquist profile (10) with equation (11) shows that, when $\beta_\infty \leq \beta_0$ and $\beta_0 \leq 1/2$ also these models obey the global inequality (4)!

Alternative formulation of the density slope–anisotropy inequality

While we refer the reader to [21] for a full discussion of the new results, and for how these find place in a more general context, here we show that the density slope–anisotropy inequality can also be expressed as a condition on the radial velocity dispersion. In fact, the relevant Jeans equation in spherical symmetry reads

$$\frac{d\rho\sigma_r^2}{dr} + \frac{2\beta\rho\sigma_r^2}{r} = \rho \frac{d\Psi_T}{dr} \quad (12)$$

(e.g., [3]). Introducing the logarithmic density slope and rearranging the terms, one finds

$$\gamma(r) - 2\beta(r) = r \left(\frac{d\sigma_r^2}{dr} - \frac{d\Psi_T}{dr} \right) \geq 0 \quad (13)$$

as an equivalent, alternative formulation of the density slope–anisotropy inequality. Of course, the proof that a given family of self–consistent models obeys inequality (13) is not easier than the proof that would be obtained by working on phase–space.

CONCLUSIONS

We have shown analytically that two more models, in addition to the whole family of multi–component generalized Cuddeford systems, satisfy the global density slope–anisotropy inequality as a necessary condition for phase–space consistency. This reinforces the conjecture that the global slope–anisotropy relation (4) could be a universal

necessary condition for consistent spherical systems. We recall that additional evidences supporting such idea exist: for example Michele Trenti kindly provided us with a large set of numerically computed f_v models [24], and all of them, without exception, satisfy the inequality $\gamma(r) \geq 2\beta(r)$ at all radii. Additional numerical findings are mentioned in [20].

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AUTHOR INDEX

- A**
- Amorisco, N. C., 141, 288
Arena, S. E., 294
Azarenkov, N. A., 324
- B**
- Bate, M. R., 205
Bellan, P. M., 156
Bertin, G., 141, 148, 288
Blackman, E. G., 266
Bland, S. N., 266
Block, D., 80
Brandt, P., 67
- C**
- Cai, M. J., 231
Califano, F., 89
Camenzind, M., 266
Carbone, V., 55, 306
Cavaliere, F., 349
Cavenago, M., 349
Chernyshov, A. A., 197
Chittenden, J. P., 266
Ciardi, A., 266
Ciotti, L., 117, 300
Clarke, C., 129, 243
Coppi, B., 11
Coppi, P. S., 31
Cossins, P., 243
- D**
- De Luca, F., 343, 349
- E**
- Egorov, A. M., 336
- F**
- Faganello, M., 89
Ferreira, J., 276
Frank, A., 266
- G**
- Galli, D., 231
Ghisellini, G., 43
- H**
- Hall, G. N., 266
Harvey-Thomson, A., 266
Hassanein, A., 324
Hellinger, P., 164
Herfurth, F., 318
Hou, L., 312
- I**
- Ikkurthi, V. R., 80
Ilgisonis, V. I., 23
Ivlev, A. V., 67
- J**
- Jiang, K., 109, 312
Juvela, M., 219
- K**
- Karelsky, K. V., 197
Kendall, S., 129
Kennicutt, R., 129
Kester, O., 318
Khalzov, I. V., 23
Kluge, H.-J., 318
Klumov, B. A., 101
Koldoba, A. V., 255
Koszudowski, S., 318

Kotelnikov, I., 175
Kritsuk, A. G., 219
Kumar, D., 156
Kuznetsov, E. A., 164

L

Lakhin, V. P., 23
Lebedev, S. V., 266
Lepreti, F., 306
Li, Y.-F., 109, 312
Lizano, S., 231
Lodato, G., 243
Löwen, H., 67
Lotov, K. V., 191
Lovelace, R. V. E., 255
Lunttila, T., 219

M

Maero, G., 183, 306, 318, 343, 349
Marocchino, A., 266
Maslov, V. I., 191, 324, 331, 336
Melzer, A., 80
Mijsch, T., 80
Mitic, S., 101
Morfill, G. E., 67, 101, 109, 312
Morganti, L., 300
Moser, A. L., 156
Murphy, G., 276

N

Nordlund, A., 219
Norman, M. L., 219

O

Onishchenko, I. N., 191, 336

P

Paßvogel, M., 80
Padoan, P., 219
Paroli, B., 183, 306, 343, 349

Passot, T., 164
Pegoraro, F., 89
Petrosyan, A. S., 197
Piel, A., 80
Porcelli, F., 331
Pozzoli, R., 183, 306, 343, 349
Price, D. J., 205
Pustylnik, M. Y., 101

Q

Quint, W., 318

R

Riabchikov, D. V., 324
Romé, M., 175, 183, 306, 343, 349
Romanova, M. M., 255
Ryutov, D. D., 1

S

Schneider, R., 80
Schwarz, S., 318
Shu, F. H., 231
Smolyakov, A. I., 23
Snytnikov, V. N., 355
Speith, R., 294
Stadnichenko, O. A., 355
Stehle, C., 266
Stenson, E. V., 156
Sulem, P. L., 164
Suzuki-Vidal, F., 266
Svistun, O. M., 191, 324

T

Tenerani, A., 89
Testi, L., 243
Thomas, H. M., 109, 312
Tripathi, S. K. P., 156
Tselujko, A. F., 324

U

Ustyugov, S. D., 219
Ustyugova, G. V., 255

V

Valentini, F., 306
Varri, A. L., 148
Vecchio, A., 306

W

Wang, Z., 312
Wu, D.-J., 312

Y

Yun, G. S., 156

Z

Zanni, C., 276