

Notes

Kerwann

January 16, 2021

Contents

1	Plummer model	1
2	Determination of the local diffusion coefficients	2
2.1	Anisotropic case	4
2.2	Isotropic case	5
3	Local orbital parameter changes	6
4	Orbit of a test star in a globular cluster	6
4.1	Study of an orbit	6
4.2	Circular orbit	8
5	Diffusion equation and change of variables	9
	Appendices	9
A	Local diffusion coefficients	9

1 Plummer model

Consider a Plummer model (Dejonghe, H.1987, MNRAS 224, 13) with potential with units r_s the Plummer scale radius (which sets the size of the cluster core), M the total mass of the cluster and $\bar{\tau}$ some unit time. Let ψ_s be defined by

$$\psi_s = \frac{GM}{r_s}, \quad (1)$$

for the central potential

$$\psi(r) = \frac{\psi_s}{\sqrt{1+r^2}}. \quad (2)$$

Let use fix $G = 1 r_s^3 \cdot M^{-1} \cdot \bar{\tau}^{-2}$ in the new units so that $\psi_s = 1 r_s^2 \cdot \bar{\tau}^{-2}$. This fixes the time unit $\bar{\tau}$, as we have the relation. Therefore, in those units the potential (per unit mass) is given by

$$\psi(r) = \frac{1}{\sqrt{1+r^2}}. \quad (3)$$

Define, given a radius r , the angular momentum $L(r, v_r, v_t)$ and binding energy per unit mass $E(r, v_r, v_t)$, functions of the radial velocity v_r and the tangential velocity $v_t \geq 0$ (defined as $\mathbf{v} = v_r \hat{\mathbf{r}} + \mathbf{v}_t$), as

$$\begin{aligned} E(r, v_r, v_t) &= \psi(r) - \frac{1}{2}v_r^2 - \frac{1}{2}v_t^2, \\ L(r, v_r, v_t) &= r \cdot v_t, \end{aligned} \quad (4)$$

whose Jacobian is

$$\text{Jac}_{(r, v_r, v_t) \rightarrow (r, E, L)} = \begin{pmatrix} \frac{\partial E}{\partial v_r} & \frac{\partial E}{\partial v_t} \\ \frac{\partial L}{\partial v_r} & \frac{\partial L}{\partial v_t} \end{pmatrix} = \begin{pmatrix} -v_r & -v_t \\ 0 & r \end{pmatrix} \Rightarrow |\text{Jac}| = r|v_r|. \quad (5)$$

To obtain a bijective transformation, we must choose whether to choose $v_r \geq 0$ or $v_r \leq 0$. A priori, this choice might have an impact on the result, but we will show that the local and orbit-averaged diffusion coefficients are not that. The coordinate system is spherical, its origin being at the center of the globular cluster. Finally, we consider the corresponding anisotropic distribution functions of the field stars $F_q(r, E, L) = F_q(E, L)$ in (E, L) -space. Since (E, L) and (v_r, v_t) are linked, we can make use of the following equalities (for the moment, v_r is defined modulo the sign)

$$\begin{aligned} F_q(E, L) &= f_q(r, v_r(r, E, L), v_t(r, E, L)), \\ f_q(r, v_r, v_t) &= F_q(E(r, v_r, v_t), L(r, v_r, v_t)), \end{aligned} \quad (6)$$

where f_q is the distribution function (DF) in the (v_r, v_t) space and where q is an anisotropy parameter:

- $q \in]0, 2]$: radially anisotropic
- $q = 0$: isotropic
- $q \in]-\infty, 0[$: tangentially anisotropic.

Note that the DF has spherical symmetry in position. Its expression for $E \geq 0, L \geq 0$ is (for $q \neq 0$):

$$F_q(E, L) = \frac{3\Gamma(6-q)}{2(2\pi)^{5/2}\Gamma(q/2)} E^{7/2-q} \mathbb{H}(0, \frac{q}{2}, \frac{9}{2} - q, 1; \frac{L^2}{2E}) \quad (7)$$

where

$$\mathbb{H}(a, b, c, d; x) = \begin{cases} \frac{\Gamma(a+b)}{\Gamma(c-a)\Gamma(a+d)} x^a {}_2F_1(a+b, 1+a-c, a+d; x) & \text{if } x \leq 1, \\ \frac{\Gamma(a+b)}{\Gamma(d-b)\Gamma(b+c)} x^{-b} {}_2F_1(a+b, 1+b-d, b+c; \frac{1}{x}) & \text{if } x \geq 1, \end{cases} \quad (8)$$

which reduces in the isotropic case ($q = 0$) to

$$F_0(E) = \frac{3}{7\pi^3} (2E)^{7/2}, \quad (9)$$

and in the extreme radially anisotropic ($q = 2$) to

$$F_2(E) = \begin{cases} \frac{6}{(2\pi)^3} (2E - L)^{3/2} & \text{if } 2E \leq L^2, \\ 0 & \text{if } 2E \geq L^2. \end{cases} \quad (10)$$

When $E \leq 0$ or $L \leq 0$ then $F_q(E, L) = 0$.

2 Determination of the local diffusion coefficients

The local diffusion coefficients are the average velocity changes per unit time. We are interested in computing

$$\begin{aligned} \langle \Delta v_{||} \rangle(r, v_r, v_t) &= \frac{\langle \Delta v_{||} \rangle_{\delta t}(r, v_r, v_t)}{\delta t}, \\ \langle (\Delta v_{||})^2 \rangle(r, v_r, v_t) &= \frac{\langle (\Delta v_{||})^2 \rangle_{\delta t}(r, v_r, v_t)}{\delta t}, \\ \langle (\Delta v_{\perp})^2 \rangle(r, v_r, v_t) &= \frac{\langle (\Delta v_{\perp})^2 \rangle_{\delta t}(r, v_r, v_t)}{\delta t}, \end{aligned} \quad (11)$$

where the subscript are relative to the relative velocity of test star (in the referential where the deflecting field star is still). Consider a test star at position r , mass m and initial velocity \mathbf{v} which interacts with a field star with impact parameter b , mass m_a and velocity \mathbf{v}_a , Binney et Tremaine (2008, eq. (L.7) page 834) gives , with the convention (here, parallel and perpendicular to relative velocity)

$$\Delta \mathbf{v} = -\Delta v_{\parallel} \mathbf{e}'_1 + \Delta v_{\perp} (-\mathbf{e}'_2 \cos \phi + \mathbf{e}'_3 \sin \phi), \quad (12)$$

where $\mathbf{e}'_1 \parallel \mathbf{V}_0$ and ϕ is the angle between the plane of the relative orbit and \mathbf{e}'_2 ,

$$\begin{aligned} \Delta v_{\perp} &= \frac{2m_a V_0}{m + m_a} \frac{b/b_{90}}{1 + b^2/b_{90}^2}, \\ \Delta v_{\parallel} &= \frac{2m_a V_0}{m + m_a} \frac{1}{1 + b^2/b_{90}^2}, \end{aligned} \quad (13)$$

where $\mathbf{V}_0 = \mathbf{v} - \mathbf{v}_a$ and b_{90} is the 90° deflection radius, given by eq (L.8)

$$b_{90} = \frac{G(m + m_a)}{V_0^2}. \quad (14)$$

Furthermore, after averaging over the equiprobable angles ϕ (test star can be on either “side” of the field star), we obtain

$$\begin{aligned} \langle \Delta v_i \rangle_{\phi} &= -\Delta v_{\parallel} \langle \mathbf{e}_i, \mathbf{e}'_1 \rangle, \\ \langle \Delta v_i \Delta v_j \rangle_{\phi} &= (\Delta v_{\parallel})^2 \langle \mathbf{e}_i, \mathbf{e}'_1 \rangle \langle \mathbf{e}_j, \mathbf{e}'_1 \rangle \\ &\quad + \frac{1}{2} (\Delta v_{\perp})^2 [\langle \mathbf{e}_i, \mathbf{e}'_2 \rangle \langle \mathbf{e}_j, \mathbf{e}'_2 \rangle + \langle \mathbf{e}_i, \mathbf{e}'_3 \rangle \langle \mathbf{e}_j, \mathbf{e}'_3 \rangle] \end{aligned} \quad (15)$$

where $(\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3)$ is an fixed, arbitrary coordonnate system. Here, note that when considering a test star with energy and angular momentum (per unit mass) (E, L) , using the choise $v_r \geq 0$ or the choise $v_r \leq 0$ has an impact on the local change of velocity through V_0 .

We sum the effects of all the encounter up. Number density of field stars (at position r) within velocity space volume $d^3 \mathbf{v}_a$ is $f_q(r, \mathbf{v}_a) d^3 \mathbf{v}_a$ (remember that $f_q(r, \mathbf{v}_a) = f_q(r, v_{ar}, v_{at})$). The number of encounters in a time δt with impact parameters between b and $b + db$ is just this density times the volume of an annulus with inner radius b , outer radius $b + db$, and length $V_0 \delta t$, that is (eq. L9) $2\pi b db V_0 \delta t f_a(r, \mathbf{v}_a) d^3 \mathbf{v}_a$.

We sum up over the velocities and the impact parameters. For the latter, we consider impact parameters between 0 and a cut-off b_{\max} , traditionally given approximately by the radius of the subject star orbit.

Recall that $\mathbf{V}_0 = \mathbf{v} - \mathbf{v}_a$. Since we assume that Λ is large, we do not make any significant additional error by replacing the factor V_0 in Λ by some typical stellar speed v_{typ} , that is,

$$\Lambda = \frac{b_{\max} v_{\text{typ}}^2}{G(m + m_a)}. \quad (16)$$

This yields (Binney & Tremaine, eq. L14)

$$\begin{aligned} \langle \Delta v_i \rangle &= -4\pi \frac{m_a}{m + m_a} \int d^3 \mathbf{v}_a V_0^2 b_{90}^2 f_q(r, \mathbf{v}_a) \ln \Lambda \langle \mathbf{e}_i, \mathbf{e}'_1 \rangle, \\ \langle \Delta v_i \Delta v_j \rangle &= 4\pi \left(\frac{m_a}{m + m_a} \right)^2 \int d^3 \mathbf{v}_a V_0^3 b_{90}^2 f_a(r, \mathbf{v}_a) \ln \Lambda [\langle \mathbf{e}_i, \mathbf{e}'_2 \rangle \langle \mathbf{e}_j, \mathbf{e}'_2 \rangle + \langle \mathbf{e}_i, \mathbf{e}'_3 \rangle \langle \mathbf{e}_j, \mathbf{e}'_3 \rangle] \end{aligned} \quad (17)$$

where we defined the Coulomb parameter $\Lambda = b_{\max}/b_{90}$. Remark that the scalar products depend on \mathbf{v}_a . Take $\Lambda = \lambda N$ (Binney et Tremaine, page 581) with $N \sim 10^5$ and $\lambda = 0.059$ (Hamilton et al. (2018), eq. (B37)) for a globular cluster.

Using (Binney & Tremaine, eq. L17 and L18), we obtain

$$\begin{aligned} \langle \Delta v_i \rangle(r, \mathbf{v}) &= 4\pi G^2 m_a (m + m_a) \ln \Lambda \frac{\partial h}{\partial v_i}(r, \mathbf{v}), \\ \langle \Delta v_i \Delta v_j \rangle(r, \mathbf{v}) &= 4\pi G^2 m_a^2 \ln \Lambda \frac{\partial^2 g}{\partial v_i \partial v_j}(r, \mathbf{v}) \end{aligned} \quad (18)$$

where the Rosenbluth potentials are defined as (Binney & Tremaine, eq. L19)

$$\begin{aligned} h(r, \mathbf{v}) &= \int d^3 \mathbf{v}_a \frac{f_q(r, \mathbf{v}_a)}{|\mathbf{v} - \mathbf{v}_a|}, \\ g(r, \mathbf{v}) &= \int d^3 \mathbf{v}_a f_q(r, \mathbf{v}_a) |\mathbf{v} - \mathbf{v}_a| \end{aligned} \quad (19)$$

2.1 Anisotropic case

Since this result is valid for any arbitrary coordinate system, we can fix it to the one where $\mathbf{e}_1 = \hat{\mathbf{v}}$ and \mathbf{e}_2 is the projection of $\hat{\mathbf{r}}$ onto the equatorial plane orthogonal to \mathbf{e}_1 . Then we'll have the relations

$$\begin{aligned} \langle \Delta v_{||} \rangle(r, \mathbf{v}) &= \langle \Delta v_1 \rangle(r, \mathbf{v}), \\ \langle (\Delta v_{||})^2 \rangle(r, \mathbf{v}) &= \langle (\Delta v_1)^2 \rangle(r, \mathbf{v}) \\ \langle (\Delta v_{\perp})^2 \rangle(r, \mathbf{v}) &= \langle (\Delta v_2)^2 \rangle(r, \mathbf{v}) + \langle (\Delta v_3)^2 \rangle(r, \mathbf{v}) \end{aligned} \quad (20)$$

where the subscripts are relative to the velocity of the test star.

and a tedious but straightforward computation (see appendix) yields

$$\begin{aligned} \langle \Delta v_{||} \rangle(r, \mathbf{v}) &= 4\pi G^2 m_a (m + m_a) \ln \Lambda \left(\frac{v_r}{v} \frac{\partial h}{\partial v_r} + \frac{v_t}{v} \frac{\partial h}{\partial v_t} \right), \\ \langle (\Delta v_{||})^2 \rangle(r, \mathbf{v}) &= 4\pi G^2 m_a^2 \ln \Lambda \left(\frac{v_r^2}{v^2} \frac{\partial^2 g}{\partial v_r^2} + \frac{2v_r v_t}{v^2} \frac{\partial^2 g}{\partial v_t \partial v_r} + \left(\frac{v_t}{v} \right)^2 \frac{\partial^2 g}{\partial v_t^2} \right) \\ \langle (\Delta v_{\perp})^2 \rangle(r, \mathbf{v}) &= 4\pi G^2 m_a^2 \ln \Lambda \left(\left(\frac{v_t}{v} \right)^2 \frac{\partial^2 g}{\partial v_r^2} - \frac{2v_r v_t}{v^2} \frac{\partial^2 g}{\partial v_t \partial v_r} + \left(\frac{v_r}{v} \right)^2 \frac{\partial^2 g}{\partial v_t^2} + \frac{1}{v_t} \frac{\partial g}{\partial v_t} \right) \end{aligned} \quad (21)$$

where $h(r, \mathbf{v}_a) = h(r, v_r, v_t)$ and $g(r, \mathbf{v}) = g(r, v_r, v_t)$.

Applying the change of variable $\mathbf{V}_0 = \mathbf{v} - \mathbf{v}_a$ and using spherical coordinates with axis $(Oz) = \hat{\mathbf{r}}$ the unit radius vector (parallel or antiparallel to the radial component of \mathbf{v} by definition) yields

$$\begin{aligned} h(r, v_r, v_t) &= \int d^3 \mathbf{V}_0 \frac{f_q(r, \mathbf{v} - \mathbf{V}_0)}{V_0} = \int_0^\infty dV_0 V_0 \int_0^\pi d\theta \sin \theta \int_0^{2\pi} d\phi f_q(r, \mathbf{v} - \mathbf{V}_0), \\ g(r, v_r, v_t) &= \int d^3 \mathbf{V}_0 f_q(r, \mathbf{v} - \mathbf{V}_0) V_0 = \int_0^\infty dV_0 V_0^3 \int_0^\pi d\theta \sin \theta \int_0^{2\pi} d\phi f_q(r, \mathbf{v} - \mathbf{V}_0) \end{aligned} \quad (22)$$

where

$$f_q(r, \mathbf{v} - \mathbf{V}_0) = f_q(r, v_{ar}, v_{at}) = F_q(E(r, v_{ar}, v_{at}), L(r, v_{ar}, v_{at})) \quad (23)$$

with E, L given by eq (4).

For a given convention $+$ or $-$ of the choice of v_r , and given (E, L) the parameters of the test star, obtain the vectors $\mathbf{v}_+ = (|v_r|, \mathbf{v}_t)$ and $\mathbf{v}_- = (-|v_r|, \mathbf{v}_t)$, which are symmetric with respect to the tangent plane where \mathbf{v}_t lives. In terms of spherical coordinates, we have that $\mathbf{v}_+ = (v, \theta_0, 0)$ and $\mathbf{v}_- = (v, \pi - \theta_0, 0)$. Remember that the integration over the velocities $\mathbf{V}_0 = \mathbf{v} - \mathbf{v}_a$ of the field stars cover the whole \mathbf{V}_0 -space. Given a velocity \mathbf{V}_0 corresponds bijectively a field star velocity \mathbf{v}_a . The overall integration will in fact not depend on the convention we used. The $E(r, v_{ar}, v_{at})$ component depends on the sign of v_r since

$$E_a(r, V_0, \theta, \phi) = \psi(r) - \frac{1}{2} \left[v^2 + V_0^2 - 2V_0(v_r \cos \theta + v_t \sin \theta \cos \phi) \right] \quad (24)$$

but $L_a(r, v_{ar}, v_{at})$ does not. When doing the integration, we will evaluate the integrand at both arguments (V_0, θ, ϕ) and $(V_0, \pi - \theta, \phi)$, and their summed contribution doesn't depend on the convention choice. In the following, we decide to use $v_r \geq 0$.

For an actual computation, we also need to compute the various velocity-partial derivatives of those integrals, meaning that we need to compute the velocity-partial derivatives of $f_q(r, \mathbf{v}_a) = F_q(E_a, L_a)$ (exchange derivation and integral). The calculation is done in the appendix, and the results are (function are evaluated at (E_a, L_a))

$$\begin{aligned}
\frac{\partial}{\partial v_r} [f_q(r, \mathbf{v} - \mathbf{V}_0)] &= (-v_r + V_0 \cos \theta) \frac{\partial F}{\partial E}, \\
\frac{\partial}{\partial v_t} [f_q(r, \mathbf{v} - \mathbf{V}_0)] &= (-v_t + V_0 \sin \theta \cos \phi) \left(\frac{\partial F}{\partial E} - \frac{r}{L_a} \frac{\partial F}{\partial L} \right), \\
\frac{\partial^2}{\partial v_r^2} [f_q(r, \mathbf{v} - \mathbf{V}_0)] &= -\frac{\partial F}{\partial E} + (-v_r + V_0 \cos \theta)^2 \frac{\partial^2 F}{\partial E^2}, \\
\frac{\partial^2}{\partial v_t \partial v_r} [f_q(r, \mathbf{v} - \mathbf{V}_0)] &= (-v_r + V_0 \cos \theta) (-v_t + V_0 \sin \theta \cos \phi) \left(\frac{\partial^2 F}{\partial E^2} - \frac{r}{L_a} \frac{\partial^2 F}{\partial L \partial E} \right), \\
\frac{\partial^2}{\partial v_t^2} [f_q(r, \mathbf{v} - \mathbf{V}_0)] &= -\frac{\partial F}{\partial E} + \frac{r}{L_a} \frac{\partial F}{\partial L} + (-v_t + V_0 \sin \theta \cos \phi)^2 \\
&\quad \times \left(\frac{\partial^2 F}{\partial E^2} - \frac{2r}{L_a} \frac{\partial^2 F}{\partial L \partial E} - \frac{r^2}{L_a^3} \frac{\partial F}{\partial L} + \frac{r^2}{L_a^2} \frac{\partial^2 F}{\partial L^2} \right).
\end{aligned} \tag{25}$$

The DF and its derivative vanish when $E_a < 0$. Obviously, $v_a(r, V_0, \theta, \phi)$ is minored by the polynomial in V_0 given by $v^2 + V_0^2 - 2V_0(v_r + v_t)$. We have $E_a < 0$ when $v_a > \psi(r)$, which happens outside of the roots of $v^2 + V_0^2 - 2V_0(v_r + v_t) - 2\psi(r)$. Those roots are

$$V_{0\pm} = (v_t + v_r) \pm \sqrt{2(v_r v_t + \psi(r))}. \tag{26}$$

For $E > 0$, the inferior root is always negative whereas the superior root is always positive. Let's call it V_{\max} . In the end, the Rosenbluth potentials can be computed over compact domains

$$\begin{aligned}
h(r, v_r, v_t) &= \int_0^{V_{\max}} dV_0 V_0 \int_0^\pi d\theta \sin \theta \int_0^{2\pi} d\phi f_q(r, \mathbf{v} - \mathbf{V}_0), \\
g(r, v_r, v_t) &= \int_0^{V_{\max}} dV_0 V_0^3 \int_0^\pi d\theta \sin \theta \int_0^{2\pi} d\phi f_q(r, \mathbf{v} - \mathbf{V}_0)
\end{aligned} \tag{27}$$

and so do its partial derivatives.

2.2 Isotropic case

We may want to check that the integrals yield the correct result. To that end, it can be of interest to consider the simple case $q = 0$, where $f(E, L) = f(E)$, i.e. $f(r, \mathbf{v}) = f(r, v) = F_q(E)$. Then according Binney & Tremaine, eq. (L26),

$$\begin{aligned}
\langle \Delta v_{\parallel} \rangle(r, v) &= -\frac{16\pi^2 G^2 m_a (m + m_a) \ln \Lambda}{v^2} K_1(r, v), \\
\langle (\Delta v_{\parallel})^2 \rangle(r, v) &= \frac{32\pi^2 G^2 m_a^2 \ln \Lambda}{3} \left(K_0(r, v) + \frac{1}{v^3} K_3(r, v) \right) \\
\langle (\Delta v_{\perp})^2 \rangle(r, v) &= \frac{32\pi^2 G^2 m_a^2 \ln \Lambda}{3} \left(2K_0(r, v) + \frac{3}{v} K_1(r, v) - \frac{1}{v^3} K_3(r, v) \right)
\end{aligned} \tag{28}$$

where

$$\begin{aligned}
K_0(r, v) &= \frac{1}{21\pi^3} (2E)^{9/2}, \\
K_1(r, v) &= \int_E^{\psi(r)} dE_a v_a F_0(E_a) \\
K_3(r, v) &= \int_E^{\psi(r)} dE_a v_a^3 F_0(E_a)
\end{aligned} \tag{29}$$

and the correspondance $E = \psi(r) - v^2/2$

In the appendix, we recompute the formulae of the isotropic case from the arbitrary anisotropic case, with $v^2 = v_r^2 + v_t^2$, $h(r, v_r, v_t) = h(r, v)$ and $g(r, v_r, v_t) = g(r, v)$.

3 Local orbital parameter changes

Now, switch to (E, L) space and using eq. (C15) to (C19) of Bar-Or & Alexander (2016), which doesn't rely on an isotropy assumption, we obtain (evaluate at $(r, v(r, E, L))$) at first order in $\Delta v/v$

$$\begin{aligned}\langle \Delta E \rangle(r, E, L) &= -\frac{1}{2} \langle (\Delta v_{\parallel})^2 \rangle - \frac{1}{2} \langle (\Delta v_{\perp})^2 \rangle - v \langle \Delta v_{\parallel} \rangle, \\ \langle (\Delta E)^2 \rangle(r, E, L) &= v^2 \langle (\Delta v_{\parallel})^2 \rangle \\ \langle \Delta L \rangle(r, E, L) &= \frac{L}{v} \langle \Delta v_{\parallel} \rangle + \frac{r^2}{4L} \langle (\Delta v_{\perp})^2 \rangle, \\ \langle (\Delta L)^2 \rangle(r, E, L) &= \frac{L^2}{v^2} \langle \Delta v_{\parallel} \rangle + \frac{1}{2} \left(r^2 - \frac{L^2}{v^2} \right) \langle (\Delta v_{\perp})^2 \rangle \\ \langle \Delta E \Delta L \rangle(r, E, L) &= -L \langle (\Delta v_{\parallel})^2 \rangle\end{aligned}\tag{30}$$

Due to our analysis, those quantities are well defined and we can use the bijective transformation $(r, E, L) \leftrightarrow (r, v_r, v_t)$

4 Orbit of a test star in a globular cluster

We can now compute the local diffusion coefficients $\langle \Delta E \rangle$, $\langle (\Delta E)^2 \rangle$, $\langle \Delta L \rangle$, $\langle (\Delta L)^2 \rangle$ and $\langle \Delta E \Delta L \rangle$. Since we are interested in the secular evolution of the system, we can average over the dynamical time and smear out the star along its orbit. This leads us to consider the orbit-average diffusion coefficients

$$\begin{aligned}D_X(E, L) &= \langle \Delta X \rangle_{\odot} = \frac{2}{T} \int_{r_{\min}}^{r_{\max}} \langle \Delta X \rangle(r, E, L) \frac{dr}{v_r(r, E, L)}, \\ D_{XY}(E, L) &= \langle \Delta X \Delta Y \rangle_{\odot} = \frac{2}{T} \int_{r_{\min}}^{r_{\max}} \langle \Delta X \Delta Y \rangle(r, E, L) \frac{dr}{v_r(r, E, L)}.\end{aligned}\tag{31}$$

where $v_r(r)$ is the radial velocity of the orbiting star at r . It is of interest to define the effective potential

$$\psi_{\text{eff}}(r, L) = \psi(r) - \frac{L^2}{2r^2}.\tag{32}$$

4.1 Study of an orbit

See Kurth (1955), *Astronomische Nachrichten*, volume 282, Issue 6, p.241.

Consider a test star described by its position vector \mathbf{r} , its binding energy (opposite of its energy) $E(t)$ and its angular momentum vector $\mathbf{L}(t)$, per unit mass. Then by Newton's law, those two quantities are conserved along an orbit, allowing us to drop the t parameter.

Consider a bound orbit with $E \geq 0$ and $L \geq 0$. Then its ascending radial velocity is given by

$$v_r(r) = \sqrt{2(\psi_{\text{eff}}(r; L) - E)},\tag{33}$$

its bounds r_{\min} and r_{\max} are given by the solution of the equation $v_r(r) = 0$, which has two solutions, and its orbital period T is defined by

$$\frac{T}{2} = \int_{r_{\min}}^{r_{\max}} \frac{dr}{v_r(r)}.\tag{34}$$

The "type" of an orbit is determined by E and L . Graphically, r_{\max} and r_{\min} are given by the intersection points of $\psi_{\text{eff}}(r, L)$ and E . There are a few different cases:

- $E \leq 0$: unbounded orbit,
- $E \in]0, E_c(L)[$: bound "rosette-like" orbit,

- $E = E_c(L)$: circular orbit,
- $E > E_c(L)$: impossible,

where $E_c(L) = \max_{r>0} \psi_{\text{eff}}(r, L)$.

All the integral are finite, since they are integrable at the endpoints

$$\begin{aligned} \frac{1}{v_r(r_{\max} - \epsilon)} &\sim |2\psi'_{\text{eff}}(r_{\max})|^{-1/2} \frac{1}{\sqrt{\epsilon}}, \\ \frac{1}{v_r(r_{\min} + \epsilon)} &\sim |2\psi'_{\text{eff}}(r_{\min})|^{-1/2} \frac{1}{\sqrt{\epsilon}}. \end{aligned} \quad (35)$$

with strictly positive prefactor for bounded, non-circular orbits.

For actual computation, it is useful to use the bijective change of variable $\sin^2(\theta) = \psi_{\text{eff}}(r; L) - E$. Then

$$\int_{r_{\min}}^{r_{\text{cut}}} \frac{dr}{v_r(r)} = \int_0^{\theta_{\text{cut}}} \frac{2 \cos \theta \sin \theta d\theta}{\psi'_{\text{eff}}(r(\theta); L) \sqrt{2 \sin^2 \theta}} = \int_0^{\theta_{\text{cut}}} \frac{\sqrt{2} \cos \theta d\theta}{\psi'_{\text{eff}}(r(\theta); L)}, \quad (36)$$

where $\theta_{\text{cut}} = \arcsin(\sqrt{\psi_{\text{eff}}(r_{\min}, L) - E}) > 0$, and do the same around r_{\max} . We can solve this bijection analytically by solving the degree-3 polynomial in $X = r^2$ given by

$$4X^2 = (1 + X)(L^2 + 2X(E + \sin^2 \theta))^2. \quad (37)$$

Now, to find what r_{\max} and r_{\min} are, we need to solve $v_r(r) = 0$, i.e. $\psi(r) - E - \frac{L^2}{2r^2} = 0$. Using the same method as before, and letting $X = r^2$, the bounds are roots of the degree-3 polynomial equation

$$4X^2 = (1 + X)(L^2 + 2X(E + \sin^2 \theta))^2. \quad (38)$$

It has 3 real roots iff its discriminant Δ is strictly positive (two real roots, one of which is double, if $\Delta = 0$). Let

$$\alpha = 4E^2; \quad \beta = 4(E^2 - 1 + EL^2); \quad \gamma = 4EL^2 + L^4; \quad \delta = L^4. \quad (39)$$

Then the polynomial has the form $\alpha X^3 + \beta X^2 + \gamma X + \delta$. Suppose $E > 0$. Setting

$$X = Y - \frac{\beta}{3\alpha}; \quad p = \frac{3\alpha\gamma - \beta^2}{3\alpha^2}; \quad q = \frac{2\beta^3 - 9\alpha\beta\gamma + 27\alpha^2\delta}{27\alpha^3}, \quad (40)$$

we have that $\alpha X^3 + \beta X^2 + \gamma X + \delta = 0$ iff $Y^3 + pY + q = 0$ where the roots of the two polynomials are linked by the formula $X_i = Y_i - \frac{\beta}{3\alpha}$. As for the discriminant of the Y polynomial, it is $\Delta = -(4p^3 + 27q^2)$. Since only its sign matter on looking for the behavior of the solutions, we may only compute Δ .

If $\Delta < 0$, i.e. $4p^3 + 27q^2 > 0$, then the polynomial has only one real root given by

$$Y = \left(-\frac{q}{2} + \sqrt{\frac{q^2}{4} + \frac{p^3}{27}} \right)^{1/3} + \left(-\frac{q}{2} - \sqrt{\frac{q^2}{4} + \frac{p^3}{27}} \right)^{1/3} \quad (41)$$

If $\Delta \geq 0$, then there are three real roots given by

$$Y_k = 2\sqrt{-\frac{p}{3}} \cos \left[\frac{1}{3} \arccos \left(\frac{3q}{2p} \sqrt{-\frac{3}{p}} \right) - \frac{2\pi k}{3} \right], \quad k \in \{0, 1, 2\}. \quad (42)$$

Note that when $\Delta = 0$, this reduces to the two roots

$$Y_0 = 2\sqrt{-\frac{p}{3}}, \quad Y_{1,2} = -\sqrt{-\frac{p}{3}}. \quad (43)$$

Recall $\dot{r}^2/2 = \psi_{\text{eff}}(r; L) - E (\geq 0 \text{ on the orbit})$. $\psi_{\text{eff}}(r; L)$ has derivative is $\psi'_{\text{eff}}(r; L) = \frac{L^2}{r^3} - \frac{r}{(1+r^2)^{3/2}}$ with $\psi'_{\text{eff}}(r; L) \leq 0$ iff $r^4/L^2 \geq (1+r^2)^{3/2}$. Left term grows more quickly ($\sim r^4$) that the second term ($\sim r^3$)

but starts at 0 whereas second term starts at $1/2 > 0$. Therefore the two curves cross at a unique point, and this inequality is satisfied after this point. This shows that $\psi_{\text{eff}}(r; L)$ is increasing until some point, then decreases. In this maximum is strictly below E , then there are no solution. If the maximum is exactly E , then there is only one solution and the orbit is circular. If the maximum is strictly above E , then they are two solutions which are r_{\min} and r_{\max} . The latter is because $\lim_{r \rightarrow \infty} \psi_{\text{eff}}(r; L) = 0 < E$.

If we are in the case of no solution, then $v_r(r) = 2(\psi_{\text{eff}}(r; L) - E) < 0$, which is impossible on an orbit.

If we are in the case with two solutions, then the solution are not the maximum of $\psi_{\text{eff}}(r; L)$, meaning that the derivative evaluated at the solutions are non-zero. This completes the proof that $1/v_r(r)$ is integrable at r_{\max} and r_{\min} as the integral of $1/\sqrt{r - r_m}$. Furthermore, since $\psi_{\text{eff}}(r; L)$ must have two positive distincts solutions r_{\min}, r_{\max} , then the polynomial should also have two distincts positive solutions $X_{\max} = r_{\max}^2$ and $X_{\min} = r_{\min}^2$ (and the third one being negative).

One should check whether a given couple (E, L) allows for bound orbits. That that end, we should find if there exists at least one r that that $\psi_{\text{eff}}(r; L) \geq E$, i.e. if there are solution to the polynomial. Equivalently, this reduces to computing the discriminant Δ and testing if it is positive.

4.2 Circular orbit

We have now access to the NR, orbit-averaged diffusion coefficients in (E, L) -space for the allowed bound orbits: D_E, D_{EE}, D_L, D_{LL} and D_{EL} , functions of (E, L) . The allowed region in (E, L) space is composed of the $E, L \geq 0$ such that there exists $r > 0$ verifying the inequality $\psi_{\text{eff}}(r; L) \geq E$. As shown before, for $L > 0$, this function is increasing until a global maximum before decreasing towards 0. Raising the value of L lowers this maximum value, meaning that there exists a value $L_c(E)$ such that $\psi_{\text{eff}}(r; L_c(E)) = E$. Then, the forbidden angular momenta (for a given E) are the $L > L_c(E)$. Due to the discussion in the previous section, this couple $(E, L_c(E))$ determines a circular orbit.

It is given by $E_c(L) = \max_{r>0} \psi_{\text{eff}}(r; L) = \psi_{\text{eff}}(r_*^L; L)$. To approximate this r_*^L , we may look for it using Newton's method applied to ψ'_{eff} , since $\psi'_{\text{eff}}(r_*^L; L) = 0$. Start at $r_0^L = L^{2/3}$, where the evaluation yields

$$\psi'_{\text{eff}}(L^{2/3}; L) = 1 - \frac{L^{2/3}}{(1 + L^{4/3})^{3/2}} \in [1 - \sqrt{4/27}, 1] \simeq [0.615, 1] \quad (44)$$

in order not to be too far away from $\psi'_{\text{eff}}(r_*^L; L) = 0$, and apply the recursion

$$r_{n+1}^L = r_n^L - \frac{\psi'_{\text{eff}}(r_n^L; L)}{\psi''_{\text{eff}}(r_n^L; L)}, \quad (45)$$

where

$$\begin{aligned} \psi'_{\text{eff}}(r; L) &= -\frac{r}{(1 + r^2)^{3/2}} + \frac{L^2}{r^3}, \\ \psi''_{\text{eff}}(r; L) &= -\frac{(1 + r^2)^{3/2} - 3r^2\sqrt{1 + r^2}}{(1 + r^2)^3} - 3\frac{L^2}{r^4}. \end{aligned} \quad (46)$$

Then $r_n^L \rightarrow r_*^L$. We can show that (r_n^L) is increasing since $\psi'_{\text{eff}}(r_n^L; L) > 0$ and $\psi''_{\text{eff}}(r_n^L; L) < 0$ (and convexity of ψ'_{eff} where it matters). Therefore a good stopping condition is to get the lowest N such that $\psi'_{\text{eff}}(r_N^L + \epsilon) < 0$ for some precision $\epsilon > 0$. Then, taking $\tilde{r}_*^L = (r_N^L + r_N^L + \epsilon)/2 = r_N^L + \epsilon/2$ we will have $E_c(L) \simeq \psi_{\text{eff}}(\tilde{r}_*^L; L)$, with precision

$$\delta E_c(L) \simeq |\psi_{\text{eff}}(r_*^L; L) - \psi_{\text{eff}}(\tilde{r}_*^L; L)| \simeq \underbrace{\frac{1}{2} |\psi_{\text{eff}}^{(2)}(r_*^L)|}_{<0} \cdot |r_*^L - \tilde{r}_*^L|^2 \simeq |\psi_{\text{eff}}^{(2)}(r_*^L)| \frac{\epsilon^2}{8} \quad (47)$$

We can adapt the pevious method to compute the angular momentum of a circular orbit using the equation

$$L_c^2(E) = z(r_*^E; E) = \max_{r>0} z(r; E). \quad (48)$$

where we defined $z(r; E) \doteq L^2 r^2 (\psi(r) - E)$. Its derivatives are

$$\begin{aligned} z'(r; E) &= 4r(\psi(r) - E) + 2r^2 \psi'(r), \\ z''(r; E) &= 4(\psi(r) - E) + 8r\psi'(r) + 2r^2 \psi''(r). \end{aligned} \quad (49)$$

5 Diffusion equation and change of variables

All in all, those coefficients appear in the Fokker-Planck diffusion equation

$$\frac{\partial P}{\partial t}(E, L, t) = -\frac{\partial}{\partial E} [D_E P] + \frac{1}{2} \frac{\partial^2}{\partial E^2} [D_{EE} P] - \frac{\partial}{\partial L} [D_L P] + \frac{1}{2} \frac{\partial^2}{\partial L^2} [D_{LL} P] + \frac{1}{2} \frac{\partial^2}{\partial E \partial L} [D_{EL} P] \quad (50)$$

If we want to change coordinates $\mathbf{x} \rightarrow \mathbf{x}'(\mathbf{x})$, we may use the formulae (C.52) and (C.53) p.25 from Bar-Or & Alexander (2016)

$$\begin{aligned} D'_l &= \frac{\partial x'_l}{\partial x_k} D_k + \frac{1}{2} \frac{\partial^2 x'_l}{\partial x_r \partial x_k} D_{rk}, \\ D'_{lm} &= \frac{\partial x'_l}{\partial x_r} \frac{\partial x'_m}{\partial x_k} D_{rk}. \end{aligned} \quad (51)$$

(error on the sign? should be

$$D'_l = \frac{\partial x'_l}{\partial x_k} D_k - \frac{1}{2} \frac{\partial^2 x'_l}{\partial x_r \partial x_k} D_{rk} \quad ?)$$

Appendices

A Local diffusion coefficients

Consider a fixed, arbitrary coordinate system when we let \mathbf{e}_1 be the z-axis and let \mathbf{e}_2 and \mathbf{e}_3 be arbitrary basis vector in the orthogonal plane. Let $\mathbf{r} = (r, \theta, \phi)$ such that

$$\begin{aligned} r_1 &= r \cos \theta, \\ r_2 &= r \sin \theta \cos \phi, \\ r_3 &= r \sin \theta \sin \phi. \end{aligned} \quad (52)$$

and letting $\mathbf{v} = (v_1, v_2, v_3)$ be the velocity cartesian coordinates. Then

$$\begin{aligned} v_r &= \mathbf{v} \cdot \hat{\mathbf{r}} = v_1 \cos \theta + v_2 \sin \theta \cos \phi + v_3 \sin \theta \sin \phi, \\ v_t^2 &= v^2 - v_r^2 = v^2 - (v_1 \cos \theta + v_2 \sin \theta \cos \phi + v_3 \sin \theta \sin \phi)^2. \end{aligned} \quad (53)$$

Let $h(\mathbf{r}, \mathbf{v}) = h(r, v_r, v_t)$. Note that $\partial r / \partial v_i = 0$. Thus

$$\frac{\partial h}{\partial v_1} = \frac{\partial v_r}{\partial v_1} \frac{\partial h}{\partial v_r} + \frac{\partial v_t}{\partial v_1} \frac{\partial h}{\partial v_t} \quad (54)$$

We have, (at fixed \mathbf{r} , i.e. fixed r, θ, ϕ),

$$\begin{aligned} \frac{\partial v_r}{\partial v_1} &= \cos \theta & ; & & \frac{\partial v_t}{\partial v_1} &= \frac{v_1 - v_r \cos \theta}{v_t}, \\ \frac{\partial v_r}{\partial v_2} &= \sin \theta \cos \phi & ; & & \frac{\partial v_t}{\partial v_2} &= \frac{v_2 - v_r \sin \theta \cos \phi}{v_t}, \\ \frac{\partial v_r}{\partial v_3} &= \sin \theta \sin \phi & ; & & \frac{\partial v_t}{\partial v_3} &= \frac{v_3 - v_r \sin \theta \sin \phi}{v_t}. \end{aligned} \quad (55)$$

In the special coordinate system where $\mathbf{e}_1 = \hat{\mathbf{v}}$ and \mathbf{e}_2 is the projection of $\hat{\mathbf{r}}$ on the equatorial plane ($\phi = 0$), we have that $\Delta v_1 = \Delta v_{||}$ and $\Delta v_2^2 + \Delta v_3^2 = \Delta v_{\perp}^2$, meaning that

$$\begin{aligned}
\langle \Delta v_{\parallel} \rangle &= \langle \Delta v_1 \rangle, \\
\langle (\Delta v_{\parallel})^2 \rangle &= \langle (\Delta v_1)^2 \rangle, \\
\langle (\Delta v_{\perp})^2 \rangle &= \langle (\Delta v_2)^2 \rangle + \langle (\Delta v_3)^2 \rangle.
\end{aligned} \tag{56}$$

In that system, we have that $v_1 = v$, $v_2 = v_3 = 0$ and $\phi = 0$. We also have that $\cos \theta = v_r/v$ because θ is the angle between \hat{r} and $(Oz) = \mathbf{e}_1 = \hat{v}$, and v_r is the orthogonal projection of \mathbf{v} on \hat{r} . For the same reason, $\sin \theta = v_t/v$. Therefore, in that special coordinate system:

$$\frac{\partial v_r}{\partial v_1} = \frac{v_r}{v}; \quad \frac{\partial v_t}{\partial v_1} = \frac{v - v_r^2/v}{v_t} = \frac{v^2 - v_r^2}{v_t v} = \frac{v_t^2}{v_t v} = \frac{v_t}{v} \tag{57}$$

and we have

$$\frac{\partial h}{\partial v_1} = \frac{v_r}{v} \frac{\partial h}{\partial v_r} + \frac{v_t}{v} \frac{\partial h}{\partial v_t} \tag{58}$$

As for second order derivatives, we must compute $\partial^2 g / \partial v_1^2$, $\partial^2 g / \partial v_2^2$ and $\partial^2 g / \partial v_3^2$. Let us compute those in an arbitrary coordinate system.

$$\begin{aligned}
\frac{\partial^2 g}{\partial v_1^2} &= \frac{\partial}{\partial v_1} \left(\frac{\partial v_r}{\partial v_1} \right) \frac{\partial g}{\partial v_r} + \left(\frac{\partial v_r}{\partial v_1} \right)^2 \frac{\partial^2 g}{\partial v_r^2} + \left(\frac{\partial v_r}{\partial v_1} \frac{\partial v_t}{\partial v_1} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}, \\
&+ \frac{\partial}{\partial v_1} \left(\frac{\partial v_t}{\partial v_1} \right) \frac{\partial g}{\partial v_t} + \left(\frac{\partial v_t}{\partial v_1} \right)^2 \frac{\partial^2 g}{\partial v_t^2} + \left(\frac{\partial v_t}{\partial v_1} \frac{\partial v_r}{\partial v_1} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}.
\end{aligned} \tag{59}$$

Its coefficients are

$$\begin{aligned}
\frac{\partial}{\partial v_1} \left(\frac{\partial v_r}{\partial v_1} \right) &= 0, \\
\left(\frac{\partial v_r}{\partial v_1} \right)^2 \frac{\partial^2 g}{\partial v_r^2} &= \cos^2 \theta \frac{\partial^2 g}{\partial v_r^2}, \\
\left(\frac{\partial v_r}{\partial v_1} \frac{\partial v_t}{\partial v_1} \right) \frac{\partial^2 g}{\partial v_t \partial v_r} &= \cos \theta \left(\frac{v_1 - v_r \cos \theta}{v_t} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}, \\
\frac{\partial}{\partial v_1} \left(\frac{\partial v_t}{\partial v_1} \right) \frac{\partial g}{\partial v_t} &= \cos \theta \left(\frac{\sin^2 \theta v_t - (v_1 - v_r \cos \theta) \frac{v_1 - v_r \cos \theta}{v_t}}{v_t^2} \right) \frac{\partial g}{\partial v_t}, \\
\left(\frac{\partial v_t}{\partial v_1} \right)^2 \frac{\partial^2 g}{\partial v_t^2} &= \left(\frac{v_1 - v_r \cos \theta}{v_t} \right)^2 \frac{\partial^2 g}{\partial v_t^2},
\end{aligned} \tag{60}$$

which in the special coordinate system yields

$$\begin{aligned}
\frac{\partial}{\partial v_1} \left(\frac{\partial v_r}{\partial v_1} \right) &= 0, \\
\left(\frac{\partial v_r}{\partial v_1} \right)^2 \frac{\partial^2 g}{\partial v_r^2} &= \left(\frac{v_r}{v} \right)^2 \frac{\partial^2 g}{\partial v_r^2}, \\
\left(\frac{\partial v_r}{\partial v_1} \frac{\partial v_t}{\partial v_1} \right) \frac{\partial^2 g}{\partial v_t \partial v_r} &= \left(\frac{v_r v_t}{v^2} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}, \\
\frac{\partial}{\partial v_1} \left(\frac{\partial v_t}{\partial v_1} \right) \frac{\partial g}{\partial v_t} &= 0, \\
\left(\frac{\partial v_t}{\partial v_1} \right)^2 \frac{\partial^2 g}{\partial v_t^2} &= \left(\frac{v_t}{v} \right)^2 \frac{\partial^2 g}{\partial v_t^2},
\end{aligned} \tag{61}$$

hence

$$\frac{\partial^2 g}{\partial v_1^2} = \left(\frac{v_r}{v} \right)^2 \frac{\partial^2 g}{\partial v_r^2} + \frac{2v_r v_t}{v^2} \frac{\partial^2 g}{\partial v_t \partial v_r} + \left(\frac{v_t}{v} \right)^2 \frac{\partial^2 g}{\partial v_t^2}. \tag{62}$$

For the v_2 partial derivative, we have:

$$\begin{aligned}
\frac{\partial^2 g}{\partial v_2^2} &= \frac{\partial}{\partial v_2} \left(\frac{\partial v_r}{\partial v_2} \right) \frac{\partial g}{\partial v_r} + \left(\frac{\partial v_r}{\partial v_2} \right)^2 \frac{\partial^2 g}{\partial v_r^2} + \left(\frac{\partial v_r}{\partial v_2} \frac{\partial v_t}{\partial v_2} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}, \\
&+ \frac{\partial}{\partial v_2} \left(\frac{\partial v_t}{\partial v_2} \right) \frac{\partial g}{\partial v_t} + \left(\frac{\partial v_t}{\partial v_2} \right)^2 \frac{\partial^2 g}{\partial v_t^2} + \left(\frac{\partial v_t}{\partial v_2} \frac{\partial v_r}{\partial v_2} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}.
\end{aligned} \tag{63}$$

Its coefficients are

$$\begin{aligned}
\frac{\partial}{\partial v_2} \left(\frac{\partial v_r}{\partial v_2} \right) &= 0, \\
\left(\frac{\partial v_r}{\partial v_2} \right)^2 \frac{\partial^2 g}{\partial v_r^2} &= \sin^2 \theta \cos^2 \phi \frac{\partial^2 g}{\partial v_r^2}, \\
\left(\frac{\partial v_r}{\partial v_2} \frac{\partial v_t}{\partial v_2} \right) \frac{\partial^2 g}{\partial v_t \partial v_r} &= \sin \theta \cos \phi \left(\frac{v_2 - v_r \sin \theta \cos \phi}{v_t} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}, \\
\frac{\partial}{\partial v_2} \left(\frac{\partial v_t}{\partial v_2} \right) \frac{\partial g}{\partial v_t} &= \left(\frac{(1 - \sin^2 \theta \cos^2 \phi) v_t - (v_2 - v_r \sin \theta \cos \phi) \frac{v_2 - v_r \sin \theta \cos \phi}{v_t}}{v_t^2} \right) \frac{\partial g}{\partial v_t}, \\
\left(\frac{\partial v_t}{\partial v_2} \right)^2 \frac{\partial^2 g}{\partial v_t^2} &= \left(\frac{v_2 - v_r \sin \theta \cos \phi}{v_t} \right)^2 \frac{\partial^2 g}{\partial v_t^2},
\end{aligned} \tag{64}$$

which in the special coordinate system yields

$$\begin{aligned}
\frac{\partial}{\partial v_2} \left(\frac{\partial v_r}{\partial v_2} \right) &= 0, \\
\left(\frac{\partial v_r}{\partial v_2} \right)^2 \frac{\partial^2 g}{\partial v_r^2} &= \left(\frac{v_t}{v} \right)^2 \frac{\partial^2 g}{\partial v_r^2}, \\
\left(\frac{\partial v_r}{\partial v_2} \frac{\partial v_t}{\partial v_2} \right) \frac{\partial^2 g}{\partial v_t \partial v_r} &= \left(-\frac{v_r v_t}{v^2} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}, \\
\frac{\partial}{\partial v_2} \left(\frac{\partial v_t}{\partial v_2} \right) \frac{\partial g}{\partial v_t} &= 0, \\
\left(\frac{\partial v_t}{\partial v_2} \right)^2 \frac{\partial^2 g}{\partial v_t^2} &= \left(\frac{v_r}{v} \right)^2 \frac{\partial^2 g}{\partial v_t^2},
\end{aligned} \tag{65}$$

hence

$$\frac{\partial^2 g}{\partial v_2^2} = \left(\frac{v_t}{v} \right)^2 \frac{\partial^2 g}{\partial v_r^2} - \frac{2v_r v_t}{v^2} \frac{\partial^2 g}{\partial v_t \partial v_r} + \left(\frac{v_r}{v} \right)^2 \frac{\partial^2 g}{\partial v_t^2}. \tag{66}$$

For the v_3 partial derivative, we have :