

# Notes

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## 1 Determination of the local diffusion coefficients

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

$$\begin{aligned}
\langle \Delta v_{||} \rangle(r, v_r, v_t) &= \frac{\langle \Delta v_{||} \rangle_{\delta t}(r, v_r, v_t)}{\delta t}, \\
\langle (\Delta v_{||})^2 \rangle(r, v_r, v_t) &= \frac{\langle (\Delta v_{||})^2 \rangle_{\delta t}(r, v_r, v_t)}{\delta t}, \\
\langle (\Delta v_{\perp})^2 \rangle(r, v_r, v_t) &= \frac{\langle (\Delta v_{\perp})^2 \rangle_{\delta t}(r, v_r, v_t)}{\delta t},
\end{aligned} \tag{1}$$

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)

$$\Delta \mathbf{v} = -\Delta v_{||} \mathbf{e}'_1 + \Delta v_{\perp} (-\mathbf{e}'_2 \cos \phi + \mathbf{e}'_3 \sin \phi), \tag{2}$$

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

$$\begin{aligned}
\Delta v_{\perp} &= \frac{2m_a V_0}{m + m_a} \frac{b/b_{90}}{1 + b^2/b_{90}^2}, \\
\Delta v_{||} &= \frac{2m_a V_0}{m + m_a} \frac{1}{1 + b^2/b_{90}^2},
\end{aligned} \tag{3}$$

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

$$b_{90} = \frac{G(m + m_a)}{V_0^2}. \tag{4}$$

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

$$\begin{aligned}
\langle \Delta v_i \rangle_{\phi} &= -\Delta v_{||} \langle \mathbf{e}_i, \mathbf{e}'_1 \rangle, \\
\langle \Delta v_i \Delta v_j \rangle_{\phi} &= (\Delta v_{||})^2 \langle \mathbf{e}_i, \mathbf{e}'_1 \rangle \langle \mathbf{e}_j, \mathbf{e}'_1 \rangle \\
&\quad + \frac{1}{2} (\Delta v_{\perp})^2 [\langle \mathbf{e}_i, \mathbf{e}'_2 \rangle \langle \mathbf{e}_j, \mathbf{e}'_2 \rangle + \langle \mathbf{e}_i, \mathbf{e}'_3 \rangle \langle \mathbf{e}_j, \mathbf{e}'_3 \rangle]
\end{aligned} \tag{5}$$

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 choice  $v_r \leq 0$  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  $f(r, \mathbf{v}_a) d^3 \mathbf{v}_a$  (remember that  $f(r, \mathbf{v}_a) = f(r, v_{ar}, v_{at})$ ). The number of encounters in a time  $\delta t$  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)  $2\pi b db V_0 \delta t f(r, \mathbf{v}_a) d^3 \mathbf{v}_a$ .

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  $\Lambda$  is large, we do not make any significant additional error by replacing the factor  $V_0$  in  $\Lambda$  by some typical stellar speed  $v_{\text{typ}}$ , that is,

$$\Lambda = \frac{b_{\max} v_{\text{typ}}^2}{G(m + m_a)}. \tag{6}$$

This yields (Binney & Tremaine, eq. L14)

$$\begin{aligned}
\langle \Delta v_i \rangle &= -4\pi \frac{m_a}{m + m_a} \int d^3 \mathbf{v}_a V_0^2 b_{90}^2 f(r, \mathbf{v}_a) \ln \Lambda \langle \mathbf{e}_i, \mathbf{e}'_1 \rangle, \\
\langle \Delta v_i \Delta v_j \rangle &= 4\pi \left( \frac{m_a}{m + m_a} \right)^2 \int d^3 \mathbf{v}_a V_0^3 b_{90}^2 f(r, \mathbf{v}_a) \ln \Lambda [\langle \mathbf{e}_i, \mathbf{e}'_2 \rangle \langle \mathbf{e}_j, \mathbf{e}'_2 \rangle + \langle \mathbf{e}_i, \mathbf{e}'_3 \rangle \langle \mathbf{e}_j, \mathbf{e}'_3 \rangle]
\end{aligned} \tag{7}$$

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

$$\begin{aligned}\langle \Delta v_i \rangle(r, \mathbf{v}) &= 4\pi G^2 m_a (m + m_a) \ln \Lambda \frac{\partial h}{\partial v_i}(r, \mathbf{v}), \\ \langle \Delta v_i \Delta v_j \rangle(r, \mathbf{v}) &= 4\pi G^2 m_a^2 \ln \Lambda \frac{\partial^2 g}{\partial v_i \partial v_j}(r, \mathbf{v})\end{aligned}\tag{8}$$

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

$$\begin{aligned}h(r, \mathbf{v}) &= \int d^3 \mathbf{v}_a \frac{f(r, \mathbf{v}_a)}{|\mathbf{v} - \mathbf{v}_a|}, \\ g(r, \mathbf{v}) &= \int d^3 \mathbf{v}_a f(r, \mathbf{v}_a) |\mathbf{v} - \mathbf{v}_a|\end{aligned}\tag{9}$$

## 1.1 Legendre expansion

Using that the Legendre expansion through its generating function  $1/|\mathbf{v} - \mathbf{v}_a| = 1/\sqrt{v^2 + v_a^2 - 2vv_a \cos(\theta)}$ , we can expand the integration by using  $\mathbf{v}$  as the (Oz) axis as

$$\begin{aligned}h(r, \mathbf{v}) &= \int_0^\infty dv_a v_a^2 \int_0^\pi d\theta \sin \theta \int_0^{2\pi} d\phi \frac{F(E_a, L_a)}{\sqrt{v^2 + v_a^2 - 2vv_a \cos(\theta)}}, \\ &= \sum_{l=0}^\infty \int_0^\infty dv_a v_a^2 \frac{v_{<}^l}{v_{>}^{l+1}} \int_0^\pi d\theta \sin \theta P_l(\cos \theta) \int_0^{2\pi} d\phi F(E_a, L_a),\end{aligned}\tag{10}$$

where  $\theta$  is the angle between  $\mathbf{v}$  and  $\mathbf{v}_a$ ,  $v_{<} = \min\{v, v_a\}$ ,  $v_{>} = \max\{v, v_a\}$ ,  $P_l$  is the  $l$ -th Legendre polynomial and

$$\begin{aligned}E_a(r, v_a, \theta, \phi) &= \psi(r) + \frac{v_a^2}{2}, \\ L_a(r, v_a, \theta, \phi) &= r v_{at}.\end{aligned}\tag{11}$$

Letting (Ox) be the projection of  $\hat{\mathbf{r}}$ , the cartesian coordinates of  $v_a$  and  $\hat{\mathbf{r}}$  are respectively  $(v_a \sin \theta \cos \phi, v_a \sin \theta \sin \phi, v_a \cos \theta)$  and  $(\sin \theta_r, 0, \cos \theta_r) = (v_t/v, 0, v_r/v)$ , and we have

$$\begin{aligned}v_{ar}(r, v_a, \theta, \phi) &= \mathbf{v} \cdot \hat{\mathbf{r}} = \frac{v_t v_a}{v} \sin \theta \cos \phi + \frac{v_r v_a}{v} \cos \theta, \\ v_{at}^2(r, v_a, \theta, \phi) &= v_a^2 \left[ 1 - \left( \frac{v_t}{v} \sin \theta \cos \phi + \frac{v_r}{v} \cos \theta \right)^2 \right],\end{aligned}\tag{12}$$

and therefore

$$L_a(r, v_a, \theta, \phi) = r v_a \sqrt{1 - \left( \frac{v_r}{v} \cos \theta + \frac{v_t}{v} \sin \theta \cos \phi \right)^2}.\tag{13}$$

## 1.2 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

$$\begin{aligned}\langle \Delta v_{||} \rangle(r, \mathbf{v}) &= \langle \Delta v_1 \rangle(r, \mathbf{v}), \\ \langle (\Delta v_{||})^2 \rangle(r, \mathbf{v}) &= \langle (\Delta v_1)^2 \rangle(r, \mathbf{v}) \\ \langle (\Delta v_{\perp})^2 \rangle(r, \mathbf{v}) &= \langle (\Delta v_2)^2 \rangle(r, \mathbf{v}) + \langle (\Delta v_3)^2 \rangle(r, \mathbf{v})\end{aligned}\tag{14}$$

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

and a tedious by straightforward computation see appendix) yields

$$\begin{aligned}
\langle \Delta v_{\parallel} \rangle(r, \mathbf{v}) &= 4\pi G^2 m_a (m + m_a) \ln \Lambda \left( \frac{v_r}{v} \frac{\partial h}{\partial v_r} + \frac{v_t}{v} \frac{\partial h}{\partial v_t} \right), \\
\langle (\Delta v_{\parallel})^2 \rangle(r, \mathbf{v}) &= 4\pi G^2 m_a^2 \ln \Lambda \left( \frac{v_r^2}{v^2} \frac{\partial^2 g}{\partial v_r^2} + \frac{2v_r v_t}{v^2} \frac{\partial^2 g}{\partial v_t \partial v_r} + \left( \frac{v_t}{v} \right)^2 \frac{\partial^2 g}{\partial v_t^2} \right) \\
\langle (\Delta v_{\perp})^2 \rangle(r, \mathbf{v}) &= 4\pi G^2 m_a^2 \ln \Lambda \left( \left( \frac{v_t}{v} \right)^2 \frac{\partial^2 g}{\partial v_r^2} - \frac{2v_r v_t}{v^2} \frac{\partial^2 g}{\partial v_t \partial v_r} + \left( \frac{v_r}{v} \right)^2 \frac{\partial^2 g}{\partial v_t^2} + \frac{1}{v_t} \frac{\partial g}{\partial v_t} \right)
\end{aligned} \tag{15}$$

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

$$\begin{aligned}
h(r, v_r, v_t) &= \int d^3 \mathbf{V}_0 \frac{f(r, \mathbf{v} - \mathbf{V}_0)}{V_0} = \int_0^\infty dV_0 V_0 \int_0^\pi d\theta \sin \theta \int_0^{2\pi} d\phi f(r, \mathbf{v} - \mathbf{V}_0), \\
g(r, v_r, v_t) &= \int d^3 \mathbf{V}_0 f(r, \mathbf{v} - \mathbf{V}_0) V_0 = \int_0^\infty dV_0 V_0^3 \int_0^\pi d\theta \sin \theta \int_0^{2\pi} d\phi f(r, \mathbf{v} - \mathbf{V}_0)
\end{aligned} \tag{16}$$

where

$$f(r, \mathbf{v} - \mathbf{V}_0) = f(r, v_{ar}, v_{at}) = F(E(r, v_{ar}, v_{at}), L(r, v_{ar}, v_{at})) \tag{17}$$

with  $E, L$  given by eq (52).

For a given convention  $+$  or  $-$  of the choice of  $v_r$ , and given  $(E, L)$  the parameters of the test star, obtain the vectors  $\mathbf{v}_+ = (|v_r|, v_t)$  and  $\mathbf{v}_- = (-|v_r|, v_t)$ , 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

$$E_a(r, V_0, \theta, \phi) = \psi(r) + \frac{1}{2} \left[ v^2 + V_0^2 - 2V_0(v_r \cos \theta + v_t \sin \theta \cos \phi) \right] \tag{18}$$

but  $L_a(r, v_{ar}, v_{at})$  does not. When doing the integration, we will evaluate the integrand at both arguments  $(V_0, \theta, \phi)$  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  $f(r, \mathbf{v}_a) = F(E_a, L_a)$  (exchange derivation and integral). Those are (function are evaluated at  $(E_a, L_a)$ )

$$\begin{aligned}
\frac{\partial}{\partial v_r} [f(r, \mathbf{v} - \mathbf{V}_0)] &= (-v_r + V_0 \cos \theta) \frac{\partial F}{\partial E}, \\
\frac{\partial}{\partial v_t} [f(r, \mathbf{v} - \mathbf{V}_0)] &= (-v_t + V_0 \sin \theta \cos \phi) \left( \frac{\partial F}{\partial E} - \frac{r}{L_a} \frac{\partial F}{\partial L} \right), \\
\frac{\partial^2}{\partial v_r^2} [f(r, \mathbf{v} - \mathbf{V}_0)] &= -\frac{\partial F}{\partial E} + (-v_r + V_0 \cos \theta)^2 \frac{\partial^2 F}{\partial E^2}, \\
\frac{\partial^2}{\partial v_t \partial v_r} [f(r, \mathbf{v} - \mathbf{V}_0)] &= (-v_r + V_0 \cos \theta) (-v_t + V_0 \sin \theta \cos \phi) \left( \frac{\partial^2 F}{\partial E^2} - \frac{r}{L_a} \frac{\partial^2 F}{\partial L \partial E} \right), \\
\frac{\partial^2}{\partial v_t^2} [f(r, \mathbf{v} - \mathbf{V}_0)] &= -\frac{\partial F}{\partial E} + \frac{r}{L_a} \frac{\partial F}{\partial L} + (-v_t + V_0 \sin \theta \cos \phi)^2 \\
&\quad \times \left( \frac{\partial^2 F}{\partial E^2} - \frac{2r}{L_a} \frac{\partial^2 F}{\partial L \partial E} - \frac{r^2}{L_a^3} \frac{\partial F}{\partial L} + \frac{r^2}{L_a^2} \frac{\partial^2 F}{\partial L^2} \right).
\end{aligned} \tag{19}$$

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

$$V_{0\pm} = (v_t + v_r) \pm \sqrt{2(v_r v_t - \psi(r))}. \quad (20)$$

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

$$\begin{aligned} h(r, v_r, v_t) &= \int_0^{V_{\max}} dV_0 V_0 \int_0^\pi d\theta \sin \theta \int_0^{2\pi} d\phi f(r, \mathbf{v} - \mathbf{V}_0), \\ g(r, v_r, v_t) &= \int_0^{V_{\max}} dV_0 V_0^3 \int_0^\pi d\theta \sin \theta \int_0^{2\pi} d\phi f(r, \mathbf{v} - \mathbf{V}_0) \end{aligned} \quad (21)$$

and so do its partial derivatives.

### 1.3 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.  $f(r, \mathbf{v}) = f(r, v) = F(E)$ . Then according Binney & Tremaine, eq. (L26),

$$\begin{aligned} \langle \Delta v_{\parallel} \rangle(r, v) &= -\frac{16\pi^2 G^2 m_a (m + m_a) \ln \Lambda}{v^2} K_1(r, v), \\ \langle (\Delta v_{\parallel})^2 \rangle(r, v) &= \frac{32\pi^2 G^2 m_a^2 \ln \Lambda}{3} \left( K_0(r, v) + \frac{1}{v^3} K_3(r, v) \right) \\ \langle (\Delta v_{\perp})^2 \rangle(r, v) &= \frac{32\pi^2 G^2 m_a^2 \ln \Lambda}{3} \left( 2K_0(r, v) + \frac{3}{v} K_1(r, v) - \frac{1}{v^3} K_3(r, v) \right) \end{aligned} \quad (22)$$

where

$$\begin{aligned} K_0(r, v) &= \int_0^E dE_a F(E_a), \\ K_1(r, v) &= \int_E^{\psi(r)} dE_a v_a F(E_a) \\ K_3(r, v) &= \int_E^{\psi(r)} dE_a v_a^3 F(E_a) \end{aligned} \quad (23)$$

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  $g(r, v_r, v_t) = g(r, v)$ .

## 2 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  $(r, \mathbf{v}(r, E, L))$ ) at first order in  $\Delta v/v$

$$\begin{aligned} \langle \Delta E \rangle(r, E, L) &= \frac{1}{2} \langle (\Delta v_{\parallel})^2 \rangle + \frac{1}{2} \langle (\Delta v_{\perp})^2 \rangle + v \langle \Delta v_{\parallel} \rangle, \\ \langle (\Delta E)^2 \rangle(r, E, L) &= v^2 \langle (\Delta v_{\parallel})^2 \rangle \\ \langle \Delta L \rangle(r, E, L) &= \frac{L}{v} \langle \Delta v_{\parallel} \rangle + \frac{r^2}{4L} \langle (\Delta v_{\perp})^2 \rangle, \\ \langle (\Delta L)^2 \rangle(r, E, L) &= \frac{L^2}{v^2} \langle \Delta v_{\parallel} \rangle + \frac{1}{2} \left( r^2 - \frac{L^2}{v^2} \right) \langle (\Delta v_{\perp})^2 \rangle \\ \langle \Delta E \Delta L \rangle(r, E, L) &= L \langle (\Delta v_{\parallel})^2 \rangle \end{aligned} \quad (24)$$

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

### 3 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

$$\begin{aligned} D_X(E, L) &= \langle \Delta X \rangle_{\odot} = \frac{2}{T} \int_{r_{\min}}^{r_{\max}} \langle \Delta X \rangle(r, E, L) \frac{dr}{v_r(r, E, L)}, \\ D_{XY}(E, L) &= \langle \Delta X \Delta Y \rangle_{\odot} = \frac{2}{T} \int_{r_{\min}}^{r_{\max}} \langle \Delta X \Delta Y \rangle(r, E, L) \frac{dr}{v_r(r, E, L)}. \end{aligned} \quad (25)$$

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

$$\psi_{\text{eff}}(r, L) = \psi(r) + \frac{L^2}{2r^2}. \quad (26)$$

#### 3.1 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 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  $E \leq 0$  and  $L \geq 0$ . Then its ascending radial velocity is given by

$$v_r(r) = \sqrt{2(E - \psi_{\text{eff}}(r; L))}, \quad (27)$$

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

$$\frac{T}{2} = \int_{r_{\min}}^{r_{\max}} \frac{dr}{v_r(r)}. \quad (28)$$

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:

- $E \geq 0$ : unbounded orbit,
- $E \in ]E_c(L), 0[$ : bound "rosette-like" orbit,
- $E = E_c(L)$ : circular orbit,
- $E < E_c(L)$ : impossible,

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

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

$$\begin{aligned} \frac{1}{v_r(r_{\max} - \epsilon)} &\sim |2\psi'_{\text{eff}}(r_{\max})|^{-1/2} \frac{1}{\sqrt{\epsilon}}, \\ \frac{1}{v_r(r_{\min} + \epsilon)} &\sim |2\psi'_{\text{eff}}(r_{\min})|^{-1/2} \frac{1}{\sqrt{\epsilon}}. \end{aligned} \quad (29)$$

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

##### 3.1.1 Isochrone model

(TODO)

### 3.1.2 Plummer model

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

$$\int_{r_{\min}}^{r_{\text{cut}}} \frac{dr}{v_r(r)} = \int_0^{\theta_{\text{cut}}} \frac{2 \cos \theta \sin \theta d\theta}{\psi'_{\text{eff}}(r(\theta); L) \sqrt{2 \sin^2 \theta}} = \int_0^{\theta_{\text{cut}}} \frac{\sqrt{2} \cos \theta d\theta}{\psi'_{\text{eff}}(r(\theta); L)}, \quad (30)$$

where  $\theta_{\text{cut}} = \arcsin(\sqrt{E - \psi_{\text{eff}}(r_{\text{cut}}, L)}) > 0$ , 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

$$4X^2 = (1 + X)(L^2 + 2X(E + \sin^2 \theta))^2. \quad (31)$$

(TODO)

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

$$4X^2 = (1 + X)(L^2 + 2EX)^2. \quad (32)$$

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

$$\alpha = 4E^2; \quad \beta = 4(E^2 - 1 + EL^2); \quad \gamma = 4EL^2 + L^4; \quad \delta = L^4. \quad (33)$$

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

$$X = Y - \frac{\beta}{3\alpha}; \quad p = \frac{3\alpha\gamma - \beta^2}{3\alpha^2}; \quad q = \frac{2\beta^3 - 9\alpha\beta\gamma + 27\alpha^2\delta}{27\alpha^3}, \quad (34)$$

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  $\Delta$ .

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

$$Y = \left( -\frac{q}{2} + \sqrt{\frac{q^2}{4} + \frac{p^3}{27}} \right)^{1/3} + \left( -\frac{q}{2} - \sqrt{\frac{q^2}{4} + \frac{p^3}{27}} \right)^{1/3} \quad (35)$$

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

$$Y_k = 2\sqrt{-\frac{p}{3}} \cos \left[ \frac{1}{3} \arccos \left( \frac{3q}{2p} \sqrt{-\frac{3}{p}} \right) - \frac{2\pi k}{3} \right], \quad k \in \{0, 1, 2\}. \quad (36)$$

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

$$Y_0 = 2\sqrt{-\frac{p}{3}}, \quad Y_{1,2} = -\sqrt{-\frac{p}{3}}. \quad (37)$$

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  $r^4/L^2 \geq (1+r^2)^{3/2}$  iff  $r^4/(L^2(1+r^2)^{3/2}) \geq 1$ . Left handside has strictly positive derivative  $r^3(4+r^2)/(L^2(1+r^2)^{5/2})$  for  $r > 0$ . Since LHS evaluates to 0 at  $r = 0$  and to  $+\infty$  at  $r = +\infty$ , it means that there exists a radius  $r > 0$  such that LHS is greater than 1 above it. This shows that  $\psi_{\text{eff}}(r; L)$  is increasing until some point, then decreases. If 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 there 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  $r_{\text{max}}$  and  $r_{\text{min}}$  as the integral of  $1/\sqrt{r - r_m}$ . Furthermore, since  $\psi_{\text{eff}}(r; L)$  must have two positive distincts solutions  $r_{\text{min}}, r_{\text{max}}$ , then the polynomial should also have two distincts positive solutions  $X_{\text{max}} = r_{\text{max}}^2$  and  $X_{\text{min}} = r_{\text{min}}^2$  (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  $\Delta$  and testing if it is positive.

### 3.2 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  $E < 0, L > 0$  such that there exists  $r > 0$  verifying the inequality  $\psi_{\text{eff}}(r; L) \leq E$ . As shown before, for  $L > 0$ , this function is decreasing until a global minimum before increasing towards 0. Raising the value of  $L$  increases this minimum 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.

#### 3.2.1 Isochrone model

(TODO)

#### 3.2.2 Plummer model

(TODO)

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

$$\psi'_{\text{eff}}(L^{2/3}; L) = 1 - \frac{L^{2/3}}{(1 + L^{4/3})^{3/2}} \in [1 - \sqrt{4/27}, 1] \simeq [0.615, 1] \quad (38)$$

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

$$r_{n+1}^L = r_n^L - \frac{\psi'_{\text{eff}}(r_n^L; L)}{\psi''_{\text{eff}}(r_n^L; L)}, \quad (39)$$

where

$$\begin{aligned} \psi'_{\text{eff}}(r; L) &= -\frac{r}{(1 + r^2)^{3/2}} + \frac{L^2}{r^3}, \\ \psi''_{\text{eff}}(r; L) &= -\frac{(1 + r^2)^{3/2} - 3r^2\sqrt{1 + r^2}}{(1 + r^2)^3} - 3\frac{L^2}{r^4}. \end{aligned} \quad (40)$$

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  $\psi'_{\text{eff}}$  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

$$\delta E_c(L) \simeq |\psi_{\text{eff}}(r_*^L; L) - \psi_{\text{eff}}(\tilde{r}_*^L; L)| \simeq \frac{1}{2} \underbrace{|\psi_{\text{eff}}^{(2)}(r_*^L)|}_{<0} \cdot |r_*^L - \tilde{r}_*^L|^2 \simeq |\psi_{\text{eff}}^{(2)}(r_*^L)| \frac{\epsilon^2}{8} \quad (41)$$

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

$$L_c^2(E) = z(r_*^E; E) = \max_{r>0} z(r; E). \quad (42)$$



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

$$\begin{aligned} z'(r; E) &= 4r(\psi(r) - E) + 2r^2\psi'(r), \\ z''(r; E) &= 4(\psi(r) - E) + 8r\psi'(r) + 2r^2\psi''(r). \end{aligned} \quad (43)$$

## 4 Diffusion equation and change of variables

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

$$\frac{\partial P}{\partial t}(E, L, t) = -\frac{\partial}{\partial E} [D_E P] + \frac{1}{2} \frac{\partial^2}{\partial E^2} [D_{EE} P] - \frac{\partial}{\partial L} [D_L P] + \frac{1}{2} \frac{\partial^2}{\partial L^2} [D_{LL} P] + \frac{1}{2} \frac{\partial^2}{\partial E \partial L} [D_{EL} P] \quad (44)$$

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)

$$\begin{aligned} D'_l &= \frac{\partial x'_l}{\partial x_k} D_k + \frac{1}{2} \frac{\partial^2 x'_l}{\partial x_r \partial x_k} D_{rk}, \\ D'_{lm} &= \frac{\partial x'_l}{\partial x_r} \frac{\partial x'_m}{\partial x_k} D_{rk}. \end{aligned} \quad (45)$$

(error on the sign? should be

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

Instead of considering the parameters  $(E, L)$ , we could go to the action parameters  $(J_r, L)$  with  $J_r$  being the radial action. It is defined as

$$J_r(E, L) = \frac{1}{\pi} \int_{r_{\min}(E, L)}^{r_{\max}(E, L)} v_r(r, E, L) dr = \frac{1}{\pi} \int_{r_{\min}(E, L)}^{r_{\max}(E, L)} \sqrt{2(\psi_{\text{eff}}(r, L) - E)} dr. \quad (46)$$

It is the generating function of the radial period  $T$  defined in eq (28) and of the apsidal angle  $\Theta$  defined by  $\Theta(t) = \theta(t + T) - \theta(t)$ , which is constant and given by the formula

$$\Theta(E, L) = \int_{r_{\min}(E, L)}^{r_{\max}(E, L)} \frac{2L dr}{r^2 v_r(r, E, L)} = \int_{r_{\min}(E, L)}^{r_{\max}(E, L)} \frac{2L dr}{r^2 \sqrt{2(\psi_{\text{eff}}(r, L) - E)}}, \quad (47)$$

with  $\theta(t) = p(t) + \Theta t / T$  with  $p(t)$  is  $T$ -periodical. Those quantities are linked by the relations (see appendix)

$$\frac{T}{2\pi} = -\frac{\partial J_r}{\partial E} \quad \text{and} \quad \frac{\Theta}{2\pi} = -\frac{\partial J_r}{\partial L} \quad (48)$$

The transformation  $(E, L) \rightarrow (J_r, L)$  yields (check that the relation is correct?)

## 5 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  $\psi_s$  be defined by

$$\psi_s = \frac{GM}{r_s}, \quad (49)$$

for the central potential

$$\psi(r) = \frac{\psi_s}{\sqrt{1 + r^2}}. \quad (50)$$

Let use fix  $G = 1 r_s^3 M^{-1} \bar{\tau}^{-2}$  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

$$\psi(r) = \frac{1}{\sqrt{1 + r^2}}. \quad (51)$$

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  $\mathbf{v} = v_r \hat{\mathbf{r}} + v_t \hat{\boldsymbol{\phi}}$ ), as

$$\begin{aligned} E(r, v_r, v_t) &= \psi(r) - \frac{1}{2}v_r^2 - \frac{1}{2}v_t^2, \\ L(r, v_r, v_t) &= r \cdot v_t, \end{aligned} \quad (52)$$

whose Jacobian is

$$\text{Jac}_{(r, v_r, v_t) \rightarrow (r, E, L)} = \begin{pmatrix} \frac{\partial E}{\partial v_r} & \frac{\partial E}{\partial v_t} \\ \frac{\partial L}{\partial v_r} & \frac{\partial L}{\partial v_t} \end{pmatrix} = \begin{pmatrix} -v_r & -v_t \\ 0 & r \end{pmatrix} \Rightarrow |\text{Jac}| = r|v_r|. \quad (53)$$

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)

$$\begin{aligned} F_q(E, L) &= f_q(r, v_r(r, E, L), v_t(r, E, L)), \\ f_q(r, v_r, v_t) &= F_q(E(r, v_r, v_t), L(r, v_r, v_t)), \end{aligned} \quad (54)$$

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  $q \neq 0$ ):

$$F_q(E, L) = \frac{3\Gamma(6-q)}{2(2\pi)^{5/2}\Gamma(q/2)} E^{7/2-q} \mathbb{H}\left(0, \frac{q}{2}, \frac{9}{2} - q, 1; \frac{L^2}{2E}\right) \quad (55)$$

where

$$\mathbb{H}(a, b, c, d; x) = \begin{cases} \frac{\Gamma(a+b)}{\Gamma(c-a)\Gamma(a+d)} x^a {}_2F_1(a+b, 1+a-c, a+d; x) & \text{if } x \leq 1, \\ \frac{\Gamma(a+b)}{\Gamma(d-b)\Gamma(b+c)} x^{-b} {}_2F_1(a+b, 1+b-d, b+c; \frac{1}{x}) & \text{if } x \geq 1, \end{cases} \quad (56)$$

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

$$F_0(E) = \frac{3}{7\pi^3} (2E)^{7/2}, \quad (57)$$

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

$$F_2(E) = \begin{cases} \frac{6}{(2\pi)^3} (2E - L)^{3/2} & \text{if } 2E \leq L^2, \\ 0 & \text{if } 2E \geq L^2. \end{cases} \quad (58)$$

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

## 6 Isochronous model

(TODO)

The isochronous model is associated with the gravitationnal potential

$$\psi(r) = -\frac{GM}{b + \sqrt{b^2 + r^2}} = \frac{2E_o}{1 + \sqrt{1 + x^2}} \quad (59)$$

where  $x = r/b$  and  $E_o = -GM/(2b)$ .

We consider the orbital plane of the motion. Within it, we can describe the motion by its hamiltonian  $H$  and its actions  $\mathbf{J} = (J_r, L)$

$$H(\mathbf{J}) = -\frac{(GM)^2}{2\left[J_r + \frac{1}{2}\left(L + \sqrt{L^2 + 4GMb}\right)\right]^2} \quad (60)$$

From this, we can obtain a closed expression for  $J_r$

$$J_r(E, L) = \frac{GM}{\sqrt{-2E}} - \frac{1}{2}\left(L + \sqrt{L^2 + 4GMb}\right) \quad (61)$$

from the generic radial action

$$J_r(E, L) = \frac{1}{\pi} \int_{r_{\min}}^{r_{\max}} v_r(r) dr = \frac{1}{\pi} \int_{r_{\min}}^{r_{\max}} \sqrt{2(E - \psi_{\text{eff}}(r, L))} dr. \quad (62)$$

From the generic definition  $dE = \Omega_1 dJ_r + \Omega_2 dL$ , which yields equivalently  $dJ_r = (1/\Omega_1)dE - (\Omega_2/\Omega_1)dL$ , we obtain

$$\begin{aligned} \frac{2\pi}{\Omega_1} &= \int_{r_{\min}}^{r_{\max}} \frac{dr}{v_r(r)} = T \\ \frac{\Omega_2}{\Omega_1} &= \frac{1}{\pi} \int_{r_{\min}}^{r_{\max}} \frac{L dr}{r^2 v_r(r)} = \frac{\Theta}{2\pi} \end{aligned}$$

where  $T$  is the radial period and  $\Theta$  is the apsidal angle. In particular, for the isochronous potential,

$$\begin{aligned} \Omega_1(E, L) &= \omega(E)\Omega_o \\ \Omega_2(E, L) &= \eta(L)\omega(E)\Omega_o, \end{aligned}$$

where  $\omega(E) = (E/E_o)^{3/2}$ ,  $\Omega_o = \sqrt{GM/b^3}$  and  $\eta(L) = \Omega_2/\Omega_1 = (1/2)(1 + L/\sqrt{L^2 + 4GMb})$ .

The angles associated to the actions are (cf. main.pdf Fouvry eq (A3) : mistake on denominator:  $r$  instead of  $r^2$ )

$$\begin{aligned} \theta_1 &= \int_{r_{\min}}^{r(\theta_r)} \frac{\Omega_1}{v_r(r)} dr \\ \theta_2 - \varphi &= \int_{r_{\min}}^{r(\theta_r)} \frac{\Omega_2 - L/r^2}{v_r(r)} dr, \end{aligned}$$

where  $\varphi$  is the angle from the ascending node to the current location of the particle along the orbital motion.

# 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

$$\begin{aligned} r_1 &= r \cos \theta, \\ r_2 &= r \sin \theta \cos \phi, \\ r_3 &= r \sin \theta \sin \phi. \end{aligned} \quad (63)$$

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

$$\begin{aligned} v_r &= \mathbf{v} \cdot \hat{\mathbf{r}} = v_1 \cos \theta + v_2 \sin \theta \cos \phi + v_3 \sin \theta \sin \phi, \\ v_t^2 &= v^2 - v_r^2 = v^2 - (v_1 \cos \theta + v_2 \sin \theta \cos \phi + v_3 \sin \theta \sin \phi)^2. \end{aligned} \quad (64)$$

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

$$\frac{\partial h}{\partial v_1} = \frac{\partial v_r}{\partial v_1} \frac{\partial h}{\partial v_r} + \frac{\partial v_t}{\partial v_1} \frac{\partial h}{\partial v_t} \quad (65)$$

We have, (at fixed  $\mathbf{r}$ , i.e. fixed  $r, \theta, \phi$ ),

$$\begin{aligned} \frac{\partial v_r}{\partial v_1} &= \cos \theta & ; & & \frac{\partial v_t}{\partial v_1} &= \frac{v_1 - v_r \cos \theta}{v_t}, \\ \frac{\partial v_r}{\partial v_2} &= \sin \theta \cos \phi & ; & & \frac{\partial v_t}{\partial v_2} &= \frac{v_2 - v_r \sin \theta \cos \phi}{v_t}, \\ \frac{\partial v_r}{\partial v_3} &= \sin \theta \sin \phi & ; & & \frac{\partial v_t}{\partial v_3} &= \frac{v_3 - v_r \sin \theta \sin \phi}{v_t}. \end{aligned} \quad (66)$$

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  $\Delta v_1 = \Delta v_{\parallel}$  and  $\Delta v_2^2 + \Delta v_3^2 = \Delta v_{\perp}^2$ , meaning that

$$\begin{aligned} \langle \Delta v_{\parallel} \rangle &= \langle \Delta v_1 \rangle, \\ \langle (\Delta v_{\parallel})^2 \rangle &= \langle (\Delta v_1)^2 \rangle, \\ \langle (\Delta v_{\perp})^2 \rangle &= \langle (\Delta v_2)^2 \rangle + \langle (\Delta v_3)^2 \rangle. \end{aligned} \quad (67)$$

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  $\theta$  is the angle between  $\hat{\mathbf{r}}$  and  $(Oz) = \mathbf{e}_1 = \hat{\mathbf{v}}$ , and  $v_r$  is the orthogonal projection of  $\mathbf{v}$  on  $\hat{\mathbf{r}}$ . For the same reason,  $\sin \theta = v_t / v$ . Therefore, in that special coordinate system:

$$\frac{\partial v_r}{\partial v_1} = \frac{v_r}{v}; \quad \frac{\partial v_t}{\partial v_1} = \frac{v - v_r^2 / v}{v_t} = \frac{v^2 - v_r^2}{v_t v} = \frac{v_t^2}{v_t v} = \frac{v_t}{v} \quad (68)$$

and we have

$$\frac{\partial h}{\partial v_1} = \frac{v_r}{v} \frac{\partial h}{\partial v_r} + \frac{v_t}{v} \frac{\partial h}{\partial v_t} \quad (69)$$

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.

$$\begin{aligned} \frac{\partial^2 g}{\partial v_1^2} &= \frac{\partial}{\partial v_1} \left( \frac{\partial v_r}{\partial v_1} \right) \frac{\partial g}{\partial v_r} + \left( \frac{\partial v_r}{\partial v_1} \right)^2 \frac{\partial^2 g}{\partial v_r^2} + \left( \frac{\partial v_r}{\partial v_1} \frac{\partial v_t}{\partial v_1} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}, \\ &+ \frac{\partial}{\partial v_1} \left( \frac{\partial v_t}{\partial v_1} \right) \frac{\partial g}{\partial v_t} + \left( \frac{\partial v_t}{\partial v_1} \right)^2 \frac{\partial^2 g}{\partial v_t^2} + \left( \frac{\partial v_t}{\partial v_1} \frac{\partial v_r}{\partial v_1} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}. \end{aligned} \quad (70)$$

Its coefficients are

$$\begin{aligned}
\frac{\partial}{\partial v_1} \left( \frac{\partial v_r}{\partial v_1} \right) &= 0, \\
\left( \frac{\partial v_r}{\partial v_1} \right)^2 \frac{\partial^2 g}{\partial v_r^2} &= \cos^2 \theta \frac{\partial^2 g}{\partial v_r^2}, \\
\left( \frac{\partial v_r}{\partial v_1} \frac{\partial v_t}{\partial v_1} \right) \frac{\partial^2 g}{\partial v_t \partial v_r} &= \cos \theta \left( \frac{v_1 - v_r \cos \theta}{v_t} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}, \\
\frac{\partial}{\partial v_1} \left( \frac{\partial v_t}{\partial v_1} \right) \frac{\partial g}{\partial v_t} &= \cos \theta \left( \frac{\sin^2 \theta v_t - (v_1 - v_r \cos \theta) \frac{v_1 - v_r \cos \theta}{v_t}}{v_t^2} \right) \frac{\partial g}{\partial v_t}, \\
\left( \frac{\partial v_t}{\partial v_1} \right)^2 \frac{\partial^2 g}{\partial v_t^2} &= \left( \frac{v_1 - v_r \cos \theta}{v_t} \right)^2 \frac{\partial^2 g}{\partial v_t^2},
\end{aligned} \tag{71}$$

which in the special coordinate system yields

$$\begin{aligned}
\frac{\partial}{\partial v_1} \left( \frac{\partial v_r}{\partial v_1} \right) &= 0, \\
\left( \frac{\partial v_r}{\partial v_1} \right)^2 \frac{\partial^2 g}{\partial v_r^2} &= \left( \frac{v_r}{v} \right)^2 \frac{\partial^2 g}{\partial v_r^2}, \\
\left( \frac{\partial v_r}{\partial v_1} \frac{\partial v_t}{\partial v_1} \right) \frac{\partial^2 g}{\partial v_t \partial v_r} &= \left( \frac{v_r v_t}{v^2} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}, \\
\frac{\partial}{\partial v_1} \left( \frac{\partial v_t}{\partial v_1} \right) \frac{\partial g}{\partial v_t} &= 0, \\
\left( \frac{\partial v_t}{\partial v_1} \right)^2 \frac{\partial^2 g}{\partial v_t^2} &= \left( \frac{v_t}{v} \right)^2 \frac{\partial^2 g}{\partial v_t^2},
\end{aligned} \tag{72}$$

hence

$$\frac{\partial^2 g}{\partial v_1^2} = \left( \frac{v_r}{v} \right)^2 \frac{\partial^2 g}{\partial v_r^2} + \frac{2v_r v_t}{v^2} \frac{\partial^2 g}{\partial v_t \partial v_r} + \left( \frac{v_t}{v} \right)^2 \frac{\partial^2 g}{\partial v_t^2}. \tag{73}$$

For the  $v_2$  partial derivative, we have:

$$\begin{aligned}
\frac{\partial^2 g}{\partial v_2^2} &= \frac{\partial}{\partial v_2} \left( \frac{\partial v_r}{\partial v_2} \right) \frac{\partial g}{\partial v_r} + \left( \frac{\partial v_r}{\partial v_2} \right)^2 \frac{\partial^2 g}{\partial v_r^2} + \left( \frac{\partial v_r}{\partial v_2} \frac{\partial v_t}{\partial v_2} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}, \\
&+ \frac{\partial}{\partial v_2} \left( \frac{\partial v_t}{\partial v_2} \right) \frac{\partial g}{\partial v_t} + \left( \frac{\partial v_t}{\partial v_2} \right)^2 \frac{\partial^2 g}{\partial v_t^2} + \left( \frac{\partial v_t}{\partial v_2} \frac{\partial v_r}{\partial v_2} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}.
\end{aligned} \tag{74}$$

Its coefficients are

$$\begin{aligned}
\frac{\partial}{\partial v_2} \left( \frac{\partial v_r}{\partial v_2} \right) &= 0, \\
\left( \frac{\partial v_r}{\partial v_2} \right)^2 \frac{\partial^2 g}{\partial v_r^2} &= \sin^2 \theta \cos^2 \phi \frac{\partial^2 g}{\partial v_r^2}, \\
\left( \frac{\partial v_r}{\partial v_2} \frac{\partial v_t}{\partial v_2} \right) \frac{\partial^2 g}{\partial v_t \partial v_r} &= \sin \theta \cos \phi \left( \frac{v_2 - v_r \sin \theta \cos \phi}{v_t} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}, \\
\frac{\partial}{\partial v_2} \left( \frac{\partial v_t}{\partial v_2} \right) \frac{\partial g}{\partial v_t} &= \left( \frac{(1 - \sin^2 \theta \cos^2 \phi) v_t - (v_2 - v_r \sin \theta \cos \phi) \frac{v_2 - v_r \sin \theta \cos \phi}{v_t}}{v_t^2} \right) \frac{\partial g}{\partial v_t}, \\
\left( \frac{\partial v_t}{\partial v_2} \right)^2 \frac{\partial^2 g}{\partial v_t^2} &= \left( \frac{v_2 - v_r \sin \theta \cos \phi}{v_t} \right)^2 \frac{\partial^2 g}{\partial v_t^2},
\end{aligned} \tag{75}$$

which in the special coordinate system yields

$$\begin{aligned}
\frac{\partial}{\partial v_2} \left( \frac{\partial v_r}{\partial v_2} \right) &= 0, \\
\left( \frac{\partial v_r}{\partial v_2} \right)^2 \frac{\partial^2 g}{\partial v_r^2} &= \left( \frac{v_t}{v} \right)^2 \frac{\partial^2 g}{\partial v_r^2}, \\
\left( \frac{\partial v_r}{\partial v_2} \frac{\partial v_t}{\partial v_2} \right) \frac{\partial^2 g}{\partial v_t \partial v_r} &= \left( -\frac{v_r v_t}{v^2} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}, \\
\frac{\partial}{\partial v_2} \left( \frac{\partial v_t}{\partial v_2} \right) \frac{\partial g}{\partial v_t} &= 0, \\
\left( \frac{\partial v_t}{\partial v_2} \right)^2 \frac{\partial^2 g}{\partial v_t^2} &= \left( \frac{v_r}{v} \right)^2 \frac{\partial^2 g}{\partial v_t^2},
\end{aligned} \tag{76}$$

hence

$$\frac{\partial^2 g}{\partial v_2^2} = \left( \frac{v_t}{v} \right)^2 \frac{\partial^2 g}{\partial v_r^2} - \frac{2v_r v_t}{v^2} \frac{\partial^2 g}{\partial v_t \partial v_r} + \left( \frac{v_r}{v} \right)^2 \frac{\partial^2 g}{\partial v_t^2}. \tag{77}$$

For the  $v_3$  partial derivative, we have :

$$\begin{aligned}
\frac{\partial^2 g}{\partial v_3^2} &= \frac{\partial}{\partial v_3} \left( \frac{\partial v_r}{\partial v_3} \right) \frac{\partial g}{\partial v_r} + \left( \frac{\partial v_r}{\partial v_3} \right)^2 \frac{\partial^2 g}{\partial v_r^2} + \left( \frac{\partial v_r}{\partial v_3} \frac{\partial v_t}{\partial v_3} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}, \\
&+ \frac{\partial}{\partial v_3} \left( \frac{\partial v_t}{\partial v_3} \right) \frac{\partial g}{\partial v_t} + \left( \frac{\partial v_t}{\partial v_3} \right)^2 \frac{\partial^2 g}{\partial v_t^2} + \left( \frac{\partial v_t}{\partial v_3} \frac{\partial v_r}{\partial v_3} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}.
\end{aligned} \tag{78}$$

Its coefficients are

$$\begin{aligned}
\frac{\partial}{\partial v_3} \left( \frac{\partial v_r}{\partial v_3} \right) &= 0, \\
\left( \frac{\partial v_r}{\partial v_3} \right)^2 \frac{\partial^2 g}{\partial v_r^2} &= \sin^2 \theta \sin^2 \phi \frac{\partial^2 g}{\partial v_r^2}, \\
\left( \frac{\partial v_r}{\partial v_3} \frac{\partial v_t}{\partial v_3} \right) \frac{\partial^2 g}{\partial v_t \partial v_r} &= \sin \theta \sin \phi \left( \frac{v_3 - v_r \sin \theta \sin \phi}{v_t} \right) \frac{\partial^2 g}{\partial v_t \partial v_r}, \\
\frac{\partial}{\partial v_3} \left( \frac{\partial v_t}{\partial v_3} \right) \frac{\partial g}{\partial v_t} &= \left( \frac{(1 - \sin^2 \theta \sin^2 \phi) v_t - (v_3 - v_r \sin \theta \sin \phi) \frac{v_3 - v_r \sin \theta \sin \phi}{v_t}}{v_t^2} \right) \frac{\partial g}{\partial v_t}, \\
\left( \frac{\partial v_t}{\partial v_3} \right)^2 \frac{\partial^2 g}{\partial v_t^2} &= \left( \frac{v_3 - v_r \sin \theta \sin \phi}{v_t} \right)^2 \frac{\partial^2 g}{\partial v_t^2},
\end{aligned} \tag{79}$$

which in the special coordinate system yields

$$\begin{aligned}
\frac{\partial}{\partial v_3} \left( \frac{\partial v_r}{\partial v_3} \right) &= 0, \\
\left( \frac{\partial v_r}{\partial v_3} \right)^2 \frac{\partial^2 g}{\partial v_r^2} &= 0, \\
\left( \frac{\partial v_r}{\partial v_3} \frac{\partial v_t}{\partial v_3} \right) \frac{\partial^2 g}{\partial v_t \partial v_r} &= 0, \\
\frac{\partial}{\partial v_3} \left( \frac{\partial v_t}{\partial v_3} \right) \frac{\partial g}{\partial v_t} &= \left( \frac{1}{v_t} \right) \frac{\partial g}{\partial v_t}, \\
\left( \frac{\partial v_t}{\partial v_3} \right)^2 \frac{\partial^2 g}{\partial v_t^2} &= 0,
\end{aligned} \tag{80}$$

hence

$$\frac{\partial^2 g}{\partial v_3^2} = \frac{1}{v_t} \frac{\partial g}{\partial v_t}. \tag{81}$$

## B From anisotropy to isotropy

From the anisotropic Rosenbluth formulae, we should recover the isotropic formulae. Let  $h(v_r, v_t) = h(v)$  where  $v^2 = v_r^2 + v_t^2$ . Then the  $\langle \Delta v_{\parallel} \rangle$  partial derivatives yield

$$\frac{v_r}{v} \frac{\partial h}{\partial v_r} + \frac{v_t}{v} \frac{\partial h}{\partial v_t} = \frac{v_r}{v} \frac{\partial v}{\partial v_r} h' + \frac{v_t}{v} \frac{\partial v}{\partial v_t} h' = \frac{v_r^2}{v^2} h' + \frac{v_t^2}{v^2} h' = h' \quad (82)$$

The  $\langle (\Delta v_{\parallel})^2 \rangle$  and  $\langle (\Delta v_{\perp})^2 \rangle$  partial derivatives yield

$$\begin{aligned} \frac{\partial^2 g}{\partial v_r^2} &= \frac{\partial}{\partial v_r} \left( \frac{\partial v}{\partial v_r} g'(v) \right) = \frac{\partial}{\partial v_r} \left( \frac{v_r}{v} g'(v) \right) = \frac{v - v_r^2/v}{v^2} g'(v) + \frac{v_r}{v} \frac{\partial v}{\partial v_r} g''(v) \\ &= \frac{v_t^2}{v^3} g'(v) + \frac{v_r^2}{v^2} g''(v) \\ \frac{\partial^2 g}{\partial v_t \partial v_r} &= \frac{\partial}{\partial v_t} \left( \frac{\partial v}{\partial v_r} g' \right) = \frac{\partial}{\partial v_t} \left( \frac{v_r}{v} g' \right) = -\frac{v_r v_t / v}{v^2} g' + \frac{v_r}{v} \frac{\partial v}{\partial v_t} g'' \\ &= -\frac{v_r v_t}{v^3} g' + \frac{v_r v_t}{v^2} g'' \\ \frac{\partial^2 g}{\partial v_t^2} &= \frac{\partial}{\partial v_t} \left( \frac{\partial v}{\partial v_t} g' \right) = \frac{\partial}{\partial v_t} \left( \frac{v_t}{v} g' \right) = \frac{v - v_t^2/v}{v^2} g' + \frac{v_t}{v} \frac{\partial v}{\partial v_t} g'' \\ &= \frac{v_r^2}{v^3} g' + \frac{v_t^2}{v^2} g'' \\ \frac{\partial g}{\partial v_t} &= \frac{\partial v}{\partial v_t} g' = \frac{v_t}{v} g'. \end{aligned} \quad (83)$$

Therefore, after doing the calculations, hence

$$\left( \frac{v_r}{v} \right)^2 \frac{\partial^2 g}{\partial v_r^2} + \frac{2v_r v_t}{v^2} \frac{\partial^2 g}{\partial v_t \partial v_r} + \left( \frac{v_t}{v} \right)^2 \frac{\partial^2 g}{\partial v_t^2} = g'' \quad (84)$$

and

$$\left( \frac{v_t}{v} \right)^2 \frac{\partial^2 g}{\partial v_r^2} - \frac{2v_r v_t}{v^2} \frac{\partial^2 g}{\partial v_t \partial v_r} + \left( \frac{v_r}{v} \right)^2 \frac{\partial^2 g}{\partial v_t^2} + \frac{1}{v_t} \frac{\partial g}{\partial v_t} = \frac{2}{v} g' \quad (85)$$

## C Test star velocity components

We have to do an integration over velocity space to compute the Rosenbluth potential and its derivatives. To that end, we use spherical coordinate by fixing  $(Oz) = \hat{r}$  and letting  $(Ox) \propto v_t$ . Then  $v_x = v_t$ ,  $v_y = 0$  and  $v_z = v_r$ . Since

$$\begin{aligned} V_{0x} &= V_0 \sin \theta \cos \phi, \\ V_{0y} &= V_0 \sin \theta \sin \phi, \\ V_{0z} &= V_0 \cos \theta, \end{aligned} \quad (86)$$

then

$$\begin{aligned} v_{ax} &= v_t - V_0 \sin \theta \cos \phi, \\ v_{ay} &= -V_0 \sin \theta \sin \phi, \\ v_{az} &= v_r - V_0 \cos \theta, \end{aligned} \quad (87)$$

and therefore

$$\begin{aligned} v_{ar} &= v_r - V_0 \cos \theta, \\ v_{at}^2 &= (v_t - V_0 \sin \theta \cos \phi)^2 + (V_0 \sin \theta \sin \phi)^2. \end{aligned} \quad (88)$$

The associated energy and angular momentum are

$$\begin{aligned} E_a &= \psi(r) - \frac{1}{2} \left[ v^2 + V_0^2 - 2V_0 (v_r \cos \theta + v_t \sin \theta \cos \phi) \right], \\ L_a &= r \left( v_t^2 + V_0^2 \sin^2 \theta - 2v_t V_0 \sin \theta \cos \phi \right)^{1/2}. \end{aligned} \quad (89)$$

## D Velocity-derivatives of the DF $F(E, L)$

First, we compute the velocity dependency of the energy and the angular momentum

$$\begin{aligned} \frac{\partial E_a}{\partial v_r} &= -v_r + V_0 \cos \theta & ; & & \frac{\partial E_a}{\partial v_t} &= -v_t + V_0 \sin \theta \cos \phi, \\ \frac{\partial L_a}{\partial v_r} &= 0 & ; & & \frac{\partial L_a}{\partial v_t} &= \frac{r}{L_a} (v_t - V_0 \sin \theta \cos \phi). \end{aligned} \quad (90)$$

Then we just apply the chain rule as many times as we need to to obtain the desire formulae.

## E Partial derivatives of $F_q$

We will need the derivatives of  $\mathbb{H}$ , which are

$$\mathbb{H}'(a, b, c, d; x) = \begin{cases} \frac{\Gamma(a+b)x^{a-1}}{\Gamma(c-a)\Gamma(a+d)} \left[ a {}_2F_1(a+b, 1+a-c, a+d; x) \right. \\ \left. + \frac{(a+b)(1+a-c)}{a+d} x {}_2F_1(a+b+1, a-c+2, a+d+1; x) \right] & \text{if } x \leq 1, \\ \frac{\Gamma(a+b)x^{-b-1}}{\Gamma(d-b)\Gamma(b+c)} \left[ (-b) {}_2F_1(a+b, 1+b-d, b+c; \frac{1}{x}) \right. \\ \left. - \frac{(a+b)(1+b-d)}{b+c} x^{-1} {}_2F_1(a+b+1, b-d+2, b+c+1; \frac{1}{x}) \right] & \text{if } x \geq 1, \end{cases} \quad (91)$$

and

$$\mathbb{H}''(a, b, c, d; x) = \begin{cases} \frac{\Gamma(a+b)x^{a-2}}{\Gamma(c-a)\Gamma(a+d)} \left[ a(a-1) {}_2F_1(a+b, 1+a-c, a+d; x) \right. \\ + \frac{2a(a+b)(1+a-c)}{a+d} x {}_2F_1(a+b+1, a-c+2, a+d+1; x) \\ + \frac{(a+b)(1+a-c)}{a+d} \frac{(a+b+1)(a-c+2)}{a+d+1} x^2 \\ \left. \times {}_2F_1(a+b+2, a-c+3, a+d+2; x) \right] & \text{if } x \leq 1, \\ \frac{\Gamma(a+b)x^{-b-2}}{\Gamma(d-b)\Gamma(b+c)} \left[ b(b+1) {}_2F_1(a+b, 1+b-d, b+c; \frac{1}{x}) \right. \\ + \frac{(2b+2)(a+b)(1+b-d)}{b+c} x^{-1} {}_2F_1(a+b+1, b-d+2, b+c+1; \frac{1}{x}) \\ + \frac{(a+b)(1+b-d)}{b+c} \frac{(a+b+1)(b-d+2)}{b+c+1} x^{-2} \\ \left. \times {}_2F_1(a+b+2, b-d+3, b+c+2; \frac{1}{x}) \right] & \text{if } x \geq 1, \end{cases} \quad (92)$$

Then, for  $q \notin \{0, 2\}$ , we have for first-order

$$\begin{aligned} \frac{\partial F_q}{\partial E}(E, L) &= \frac{3\Gamma(6-q)E^{3/2-q}}{2(2\pi)^{5/2}\Gamma(q/2)} \left[ E \left( \frac{7}{2} - q \right) \mathbb{H}(0, \frac{q}{2}, \frac{9}{2} - q, 1; \frac{L^2}{2E}) - \frac{L^2}{2} \mathbb{H}'(0, \frac{q}{2}, \frac{9}{2} - q, 1; \frac{L^2}{2E}) \right], \\ \frac{\partial F_q}{\partial L}(E, L) &= \frac{3\Gamma(6-q)}{2(2\pi)^{5/2}\Gamma(q/2)} E^{5/2-q} L \mathbb{H}'(0, \frac{q}{2}, \frac{9}{2} - q, 1; \frac{L^2}{2E}). \end{aligned} \quad (93)$$



For second order, we have

$$\begin{aligned}
\frac{\partial^2 F_q}{\partial E^2}(E, L) &= \frac{3\Gamma(6-q)E^{3/2-q}}{2(2\pi)^{5/2}\Gamma(q/2)} \left[ \left(\frac{7}{2}-q\right) \left(\frac{5}{2}-q\right) \mathbb{H}\left(0, \frac{q}{2}, \frac{9}{2}-q, 1; \frac{L^2}{2E}\right) \right. \\
&\quad \left. - (5-2q) \frac{L^2}{2E} \mathbb{H}'\left(0, \frac{q}{2}, \frac{9}{2}-q, 1; \frac{L^2}{2E}\right) + \frac{L^4}{4E^2} \mathbb{H}''\left(0, \frac{q}{2}, \frac{9}{2}-q, 1; \frac{L^2}{2E}\right) \right], \\
\frac{\partial^2 F_q}{\partial E \partial L}(E, L) &= \frac{3\Gamma(6-q)LE^{1/2-q}}{2(2\pi)^{5/2}\Gamma(q/2)} \left[ \left(\frac{5}{2}-q\right) E \mathbb{H}'\left(0, \frac{q}{2}, \frac{9}{2}-q, 1; \frac{L^2}{2E}\right) \right. \\
&\quad \left. - \frac{L^2}{2} \mathbb{H}''\left(0, \frac{q}{2}, \frac{9}{2}-q, 1; \frac{L^2}{2E}\right) \right], \\
\frac{\partial^2 F_q}{\partial L^2}(E, L) &= \frac{3\Gamma(6-q)E^{3/2-q}}{2(2\pi)^{5/2}\Gamma(q/2)} \left[ E \mathbb{H}'\left(0, \frac{q}{2}, \frac{9}{2}-q, 1; \frac{L^2}{2E}\right) + L^2 \mathbb{H}''\left(0, \frac{q}{2}, \frac{9}{2}-q, 1; \frac{L^2}{2E}\right) \right].
\end{aligned} \tag{94}$$

For the isotropic case  $q = 0$ , the derivatives are

$$\begin{aligned}
\frac{\partial F_0}{\partial E}(E) &= \frac{3}{\pi^3} (2E)^{5/2}, \\
\frac{\partial^2 F_0}{\partial E^2}(E) &= \frac{15}{\pi^3} (2E)^{3/2}.
\end{aligned} \tag{95}$$

while in the highly-radially anisotropic case  $q = 2$ , for  $L^2 \leq 2E$  (null if otherwise)

$$\begin{aligned}
\frac{\partial F_2}{\partial E}(E, L) &= \frac{18}{(2\pi)^3} (2E - L^2)^{1/2}, \\
\frac{\partial F_0}{\partial L}(E, L) &= \frac{-18L}{(2\pi)^3} (2E - L^2)^{1/2}, \\
\frac{\partial^2 F_2}{\partial E^2}(E, L) &= \frac{18}{(2\pi)^3} (2E - L^2)^{-1/2}, \\
\frac{\partial^2 F_0}{\partial E \partial L}(E, L) &= \frac{-18L}{(2\pi)^3} (2E - L^2)^{-1/2}, \\
\frac{\partial^2 F_0}{\partial L^2}(E, L) &= -\frac{18}{(2\pi)^3} (2E - L^2)^{1/2} + \frac{18L^2}{(2\pi)^3} (2E - L^2)^{-1/2}.
\end{aligned} \tag{96}$$

## F Generating function $J_r(E, L)$

$J_r(E, L)$  is a function of the form

$$J_r(E, L) = \frac{1}{\pi} \left( G(r_{\max}(E, L), E, L) - G(r_{\min}(E, L), E, L) \right), \tag{97}$$

where  $v_r(r_{\min}, E, L) = v_r(r_{\max}, E, L) = 0$  and

$$G(x, E, L) = \int_0^x v_r(x, E, L) dx. \tag{98}$$

Differentiation by  $E$  using chain rule and  $\partial G / \partial r(x, E, L) = v_r(x, E, L)$ , yields

$$\begin{aligned}
\frac{\partial J_r}{\partial E}(E, L) &= \frac{1}{\pi} \left( \frac{\partial G}{\partial E}(r_{\min}, E, L) - \frac{\partial G}{\partial E}(r_{\max}, E, L) \right) \\
&= \frac{1}{\pi} \int_{r_{\min}(E, L)}^{r_{\max}(E, L)} \frac{\partial v_r}{\partial E}(r, E, L) dr \\
&= -\frac{1}{\pi} \int_{r_{\min}(E, L)}^{r_{\max}(E, L)} \frac{dr}{v_r(r, E, L)} = -\frac{T}{2\pi}.
\end{aligned}$$

By the same method,

$$\begin{aligned}\frac{\partial J_r}{\partial L}(E, L) &= \frac{1}{\pi} \int_{r_{\min}(E, L)}^{r_{\max}(E, L)} \frac{\partial v_r}{\partial L}(r, E, L) dr \\ &= \frac{1}{\pi} \int_{r_{\min}(E, L)}^{r_{\max}(E, L)} \frac{-L dr}{r^2 v_r(r, E, L)} = -\frac{\Theta}{2\pi}\end{aligned}$$