1 Numerical Recipes:

1.1 Standard BVP problem

Desire a solution to set of N coupled 1st order ODES satisfying n_1 boundary conditions at starting point x_1 and a remaining set of $n_2 = N - n_1$ conditions at final point x_2 . (Recall all DEs of order higher than 1 can be written as coupled sets of 1st order)

Equations are:

$$\frac{dy_i(x)}{dx} = g_i(x, y_1, y_2, \dots, y_n) \quad i = 1, 2, \dots, N$$
 (1)

For a free boundary problem: Only one boundary abcissa x_1 is specified, while other boundary x_2 is TBD so system has a solution satisfying total of N+1 conditions. Add an extra constant dependent variable:

$$y_{N+1} \equiv x_2 - x_1 \tag{2}$$

And another equation:

$$\frac{dy_{n+1}}{dx} = 0\tag{3}$$

And also define new independent variable t:

$$t_{y_{N+1}} \equiv x - x_1, \quad 0 \le t \le 1$$
 (4)

This is now a system of N+1 differential equations for dy_i/dt in standard form with t varying between known limits 0 and 1.

$$\frac{dy_i}{dt} = g_i(t, x, y_1, y_2, \dots, y_n), \quad i = 1, 2, \dots, N + 1$$
 (5)

1.2 How does this apply to our problem?

We do not know what the radius ξ_2 of the star is, only that θ must go to 0 at some point. We therefore have a free-boundary problem with an unknown ξ_2 and a known condition at that point. Our original differential equation, rearranged into homogenous form:

$$\frac{d^2\theta(\xi)}{d\xi^2} + \frac{2}{\xi} \frac{d\theta(\xi)}{d\xi} + \theta^n(\xi) = 0 \tag{6}$$

Rearranged into a system of 1st-order equations:

$$\begin{cases} \frac{d\theta}{d\xi} = z \\ \frac{dz}{d\xi} = -\frac{2}{\xi}z - \theta^n \end{cases}$$
 (7)

So I guess we add this new differential equation in?

$$\begin{cases} x = \xi \\ y_1 = \theta \\ y_2 = z \\ y_3 = x_2 - x_1 \\ t = x - x_1 \end{cases}$$

$$\begin{cases} \frac{dy_1}{dt} = y_2 \frac{dx}{dt} \\ \frac{dy_2}{dt} = -2xy_2 \frac{dx}{dt} - ? \\ \frac{dy_3}{dt} = 0 \end{cases}$$

$$(8)$$

2 Sheffield online lecture notes

2.1 Boundary values

Lane-Emden in form:

$$\left(\frac{1}{\xi^2}\right)\frac{d}{d\xi}\left(\xi^2\frac{d\theta}{d\xi}\right) = -\theta^n\tag{9}$$

To solve, need 2 boundary conditions. At center $(\xi=0)$, $\rho=\rho_c$ and hence $\theta=1$. 2nd condition follows from equation of hydrostatic support in which $\frac{M}{r^2}\to 0$ as $r\to 0$. This means $\frac{dP}{dr}=0$ at r=0, and from the polytropic equation of state, $\frac{d\theta}{d\xi}=0$ at $\xi=0$.

2.2 How to solve with these conditions?

This looks like Euler's method, not the most accurate, but we can probably easily extend this to RK4. Express Lane-Emden in form

$$\frac{d^2\theta}{d\xi^2} = -\left(\frac{2}{\xi}\frac{d\theta}{d\xi}\right) - \theta^n \tag{10}$$

Step outward from radius from the center and evaluate density at each radius. Value of the density θ_{i+1} given by value of density at the previous radius θ_i plus the change in density at each step.

$$\theta_{i+1} = \theta_i + \Delta \xi \left(\frac{d\theta}{d\xi}\right)_{i+1} \tag{11}$$

The rate of change of density with radius $\frac{d\theta}{d\xi}$ is an unknown in the above equation. To determine its value, use the same technique:

$$\left(\frac{d\theta}{d\xi}\right)_{i+1} = \left(\frac{d\theta}{d\xi}\right)_i + \Delta\xi \frac{d^2\theta}{d\xi^2} \tag{12}$$

The $\frac{d^2\theta}{d\xi^2}$ term is given by eq. 10:

$$\left(\frac{d\theta}{d\xi}\right)_{i+1} = \left(\frac{d\theta}{d\xi}\right)_i - \left(\frac{2}{\xi_i}\left(\frac{d\theta}{d\xi}\right)_i + \theta_i^n\right) \Delta\xi \tag{13}$$

Numerical integration for a particular polytropic index n can proceed as follows:

Starting at the center, at which values of ξ , $\frac{d\theta}{d\xi}$, and θ are known because of the boundary conditions given above, determine $\left(\frac{d\theta}{d\xi}\right)_{i+1}$. This value is used to determine θ_{i+1} . The radius is incremented by adding $\Delta\xi$ to ξ and the process repeated until the surface is reached (when θ becomes negative).

In the online notes $\Delta \xi = 0.001$ and $\xi_0 = 10 \times 10^{-5}$ to avoid singularity at origin.

3 Mass-Radius Relation

$$M_* = \int_0^{R_*} 4\pi r^2 \rho(r) dr$$
$$= 4\pi \alpha^3 \rho_c \int_0^{\xi_0} \xi^2 \theta^n(\xi) d\xi$$

We'll need to know α and ρ_c . We'll also need to use a numerical integrator for this part as well, since we only have a numerical solution.

Theorem 1. Simpson's rule:

Uses quadratic interpolation to numerically integrate over a region

$$\int_{a}^{b} f(x)dx \approx \frac{b-a}{6} \left[f(a) + 4f\left(\frac{a+b}{2}\right) + f(b) \right]$$
$$\alpha^{2} = \frac{(n+1)P_{c}}{4\pi G\rho_{c}^{2}}$$
$$P_{c} = K\rho_{c}^{\frac{n+1}{n}}$$

Does this mean we need to know K as well?