

Halo occupation numbers and galaxy bias

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ABSTRACT

We propose a heuristic model that displays the main features of realistic theories for galaxy bias. We first show that the low-order clustering statistics of the dark-matter distribution depend almost entirely on the locations and density profiles of dark-matter haloes. The quasi-linear mass correlations are in fact reproduced well by a model of independent randomly-placed haloes.

The distribution of galaxies within the halo density field depends on: (i) the efficiency of galaxy formation, as manifested by the *halo occupation number* – the number of galaxies brighter than some sample limit contained in a halo of a given mass; (ii) the location of these galaxies within their halo. The first factor is constrained by the empirical luminosity function of groups. For the second factor, we assume that one galaxy marks the halo centre, with any remaining galaxies acting as satellites that trace the halo mass. This second assumption is essential if small-scale galaxy correlations are to remain close to a single power law, rather than flattening in the same way as the correlations of the overall density field.

These simple assumptions amount to a recipe for non-local bias, in which the probability of finding a galaxy is not a simple function of its local mass density. We have applied this prescription to some CDM models of current interest, and find that the predictions are close to the observed galaxy correlations for a flat $\Omega = 0.3$ model (Λ CDM), but not for an $\Omega = 1$ model with the same power spectrum (τ CDM). This is an inevitable consequence of cluster normalization for the power spectra: cluster-scale haloes of given mass have smaller core radii for high Ω , and hence display enhanced small-scale clustering. Finally, the pairwise velocity dispersion of galaxies in the Λ CDM model is lower than that of the mass, allowing cluster-normalized models to yield a realistic Mach number for the peculiar velocity field. This is largely due to the strong variation of galaxy-formation efficiency with halo mass that is required in this model.

Key words: galaxies: clusters: general – cosmology: theory – large-scale structure of Universe.

1 INTRODUCTION

The large-scale structure in the distribution of galaxies has long been assumed to arise from primordial inhomogeneities in the cosmological mass distribution. The quantitative study of the evolution of these inhomogeneities is now a mature field, particularly in the case of universes dominated by collisionless cold dark matter (CDM). Large N -body simulations have established the clustering properties of the CDM density field, and shown how they can be understood in terms of simple non-linear scaling arguments (e.g. Jenkins et al. 1998).

The outstanding challenge is of course the connection with the galaxy distribution. The Poisson clustering hypothesis would

propose that galaxies are simply a dilute sampling of the mass field. If this were a correct hypothesis, no CDM universe would be acceptable, since the correlation functions for these models differ from the observed galaxy correlations in a complicated scale-dependent fashion (e.g. Klypin, Primack & Holtzman 1996; Peacock 1997; Jenkins et al. 1998). Allowing the galaxy density to be any local function of the mass density does not remove this problem (Coles 1993; Mann, Peacock & Heavens 1998). It may well be that CDM models are not a good description of reality, but the problems with correlation functions are not a very strong argument in this direction, for the principal reason that the formation of galaxies must be a non-local process to some extent. The modern paradigm was introduced by White & Rees (1978): galaxies form through the cooling of baryonic material in virialized haloes of dark matter. The virial radii of these systems

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are in excess of 0.1 Mpc, so there is the potential for large differences in the correlation properties of galaxies and dark matter on these scales.

A number of studies have indicated that the observed galaxy correlations may indeed be reproduced by CDM models. The most direct approach is a numerical simulation that includes gas, and relevant dissipative processes. This is challenging, but just starting to be feasible with current computing power (Pearce et al. 1999). The alternative is ‘semianalytic’ modelling, in which the merging history of dark-matter haloes is treated via the extended Press–Schechter theory (Bond et al. 1991), and the location of galaxies within haloes is estimated using dynamical-friction arguments (e.g. Kauffmann, White & Guiderdoni 1993, Kauffmann et al. 1999; Cole et al. 1994; Somerville & Primack 1999; van Kampen, Jimenez & Peacock 1999; Benson et al. 2000a,b). Both these approaches have yielded similar conclusions, and shown how CDM models can match the galaxy data: specifically, the low-density flat Λ CDM model that is favoured on other grounds can yield a correlation function that is close to a single power law over $1000 \gtrsim \xi \gtrsim 1$, even though the mass correlations show a marked curvature over this range (Pearce et al. 1999; Benson et al. 2000a).

These results are impressive, yet it is frustrating to have a conclusion of such fundamental importance emerge from a complicated calculational apparatus. The aim of this paper is therefore to isolate the main processes that produce the effect, yielding a simple model for the galaxy distribution that results from a given density field. Such a model is not a substitute for the full physical calculations, but it should have pedagogical value, and also be of practical use in setting up large simulated galaxy surveys, as well as investigating what range of CDM models can be made consistent with observation. We shall argue that the main features of the galaxy density field can be understood in terms of a model where the key feature is the halo occupation number: the number of galaxies found above some luminosity threshold in a virialized halo of a given mass. To some extent, this is a very old idea, going back at least to Neyman, Scott & Shane (1953). More recent manifestations have emphasized that non-linear mass correlations are closely related to the density profiles of virialized dark-matter haloes (Sheth & Jain 1997; Yano & Gouda 1999; Ma & Fry 2000), and that the clustering and dynamical properties of galaxies may be affected by an efficiency of galaxy formation that depends on halo mass (Jing, Mo & Börner 1998; Seljak 2000). The main new features introduced in the present paper are to apply these arguments including significant recent revisions to our ideas about halo density profiles (Moore et al. 1999, hereafter M99), and especially to argue that the required halo occupation numbers can be constrained by other data (principally the group luminosity function). This removes the arbitrary degree of freedom corresponding to the mass-dependence of the efficiency of galaxy formation, and allows relatively robust model predictions.

The structure of the paper is as follows. Section 2 summarizes models for the non-linear density correlations, and shows that these can be understood quantitatively in terms of the density profiles of virialized haloes. Section 3 investigates how the correlations are affected by: (i) the occupation number (the number of galaxies per halo, and how this varies with mass); (ii) the placement of galaxies within haloes. The first factor appears to control the bias on intermediate scales; the second determines the small-scale correlations. We argue that these degrees of freedom are already constrained by empirical data on galaxy groups. Section 4 then looks at detailed numerical properties of the galaxy field in this approximation. The galaxy power spectrum is

reproduced quite robustly in shape and amplitude, independent of the cosmological model, except on the largest scales. It is also possible to understand the long-standing problem of the low Mach number of the observed galaxy distribution. Finally, Section 5 sums up.

2 CORRELATIONS OF INDEPENDENT HALOES

2.1 Correlation functions

One of the earliest suggested models for the galaxy correlation function was to consider a density field composed of randomly-placed independent clumps with some universal density profile (Neyman et al. 1953; Peebles 1974). Since the clumps are placed at random (with number density n), the only excess neighbours to a given mass point arise from points in the same clump, and the correlation function is straightforward to compute in principle; see Appendix A for details. For the case where the clumps have a power-law density profile,

$$\rho = nBr^{-\epsilon}, \quad (1)$$

truncated at $r = R$, the small- r behaviour of the correlation function is $\xi \propto r^{3-2\epsilon}$, provided $3/2 < \epsilon < 3$. For smaller values of ϵ , $\xi(r)$ tends to a constant as $r \rightarrow 0$. In the isothermal $\epsilon = 2$ case, the correlation function for $r \ll R$ is

$$\xi(r) = \frac{\pi^2 B}{4rR} = \frac{\pi N}{16rR^2 n}, \quad (2)$$

where N is the total number of particles per clump (Peebles 1974).

The general result is that the correlation function is less steep at small r than the clump density profile, which is inevitable because an autocorrelation function involves convolving the density field with itself. A long-standing problem for this model is therefore that the predicted correlation function is much flatter than is observed for galaxies: $\xi \propto r^{-1.8}$ is the canonical slope, apparently requiring clumps with very steep density profiles, $\epsilon = 2.4$.

Despite this difficulty, we will argue below that this model is capable of giving a good understanding of the properties of the cosmological density field. Two small alterations are required to the discussion so far, replacing the arbitrary power-law clumps with the realistic density profiles of virialized dark-matter haloes, and allowing for a dispersion in halo masses. The properties of dark-matter haloes have been well studied in N -body simulations, and highly accurate fitting formulae exist, both for the mass function and for the density profiles. These issues are discussed in Appendices B and C. Briefly, we use the mass function of Sheth & Tormen (1999, hereafter ST) and the halo profiles of M99. According to this work, the density profile of a halo interpolates between $r^{-1.5}$ at small r and r^{-3} at large r :

$$\rho/\rho_b = \frac{\Delta_c}{y^{3/2}(1+y^{3/2})}; \quad (r < r_v); \quad y \equiv r/r_c, \quad (3)$$

where ρ_b is the background density, r_c is some core radius, and the parameter Δ_c is a characteristic density contrast. The virial radius, r_v is defined to be the radius within which the mean density is 200 times the background. All these parameters are calculable functions of the halo mass, and hence of its collapse redshift, as described in Appendix C. Using these assumptions, it is possible to perform a realistic updated version of the Neyman et al. calculation: evaluate the correlations of the non-linear density

field, neglecting only the large-scale correlations in halo positions. This is done in the next section.

2.2 Power spectra

An equivalent approach is to calculate the power spectrum for this model, and this is somewhat simpler in practice. Start by distributing point seeds throughout the universe with number density n , in which case the power spectrum of the resulting density field is just shot noise:

$$\Delta^2(k) = \frac{4\pi}{n} \left(\frac{k}{2\pi} \right)^3. \quad (4)$$

Here, we use a dimensionless notation for the power spectrum: Δ^2 is the contribution to the fractional density variance per unit interval of $\ln k$. In the convention of Peebles (1980), this is

$$\Delta^2(k) \equiv \frac{d\sigma^2}{d \ln k} = \frac{V}{(2\pi)^3} 4\pi k^3 |\delta_k|^2 \quad (5)$$

(V being a normalization volume), and the relation to the correlation function is

$$\xi(r) = \int \Delta^2(k) \frac{dk}{k} \frac{\sin kr}{kr}. \quad (6)$$

The density field for a distribution of clumps is produced by convolution of the initial field of delta-functions, so the power spectrum is simply modified by the squared Fourier transform of the clump density profile:

$$\Delta^2(k) = \frac{4\pi}{n} \left(\frac{k}{2\pi} \right)^3 |W_k|^2, \quad (7)$$

where

$$W_k = \frac{\int \rho(r) (\sin kr / kr) 4\pi r^2 dr}{\int \rho(r) 4\pi r^2 dr}. \quad (8)$$

As discussed above and in Appendix C, the realistic density profiles of dark-matter haloes are assumed to obey the M99 density profile, whose shape is characterized by the ‘concentration’ r_v/r_c – the ratio of virial and core radii. The corresponding window functions are plotted in Fig. 1.

For a practical calculation, we should also use the fact that hierarchical models are expected to contain a distribution of masses of clumps, as discussed in Appendix B. If we use the notation $n(M) dM$ to denote the number density of haloes in the mass range dM , the effective number density in the shot noise formula becomes

$$\frac{1}{n_{\text{eff}}} = \frac{\int M^2 n(M) dM}{[\int M n(M) dM]^2}. \quad (9)$$

The window function also depends on mass, so the overall power spectrum is

$$\Delta^2(k) = 4\pi \left(\frac{k}{2\pi} \right)^3 \frac{\int M^2 |W_k(M)|^2 n(M) dM}{[\int M n(M) dM]^2}. \quad (10)$$

The normalization term $\int M n(M) dM$ just gives the total background density, ρ_b , so there is only a single numerical integral to perform.

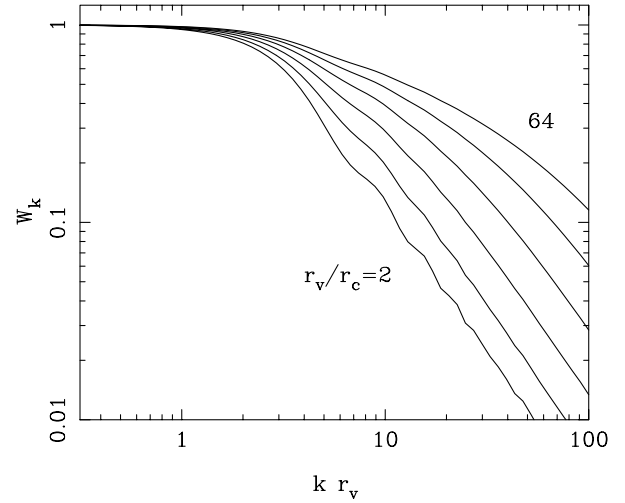


Figure 1. The window function for the halo density profile given by M99. The profile has $\rho \propto r^{-3/2}$ inside a core radius r_c , with $\rho \propto r^{-3}$ at larger radii, truncated at the virial radius, r_v . The shape of the window function is determined by the ratio r_v/r_c ; the plotted lines correspond to $r_v/r_c = 2, 4, 8, 16, 32$ and 64 .

2.3 CDM models

The framework discussed so far should apply to any hierarchical model, but the case of greatest practical interest is the family of CDM models. As is well known, these are characterized by a shape parameter Γ , which is nearly but not quite Ωh when the primordial index is $n = 1$ (see e.g. Peacock & Dodds 1994 for a discussion of different possible definitions for Γ). The normalization is specified via the variance in fractional density contrast averaged over spheres of radius R :

$$\sigma^2(R) = \int \Delta^2(k) \frac{dk}{k} W_k^2, \quad (11)$$

where $W_k = 3(\sin y - y \cos y)/y^3$; $y = kR$. The abundance of rich clusters gives a measurement of the rms in spheres of radius $8 h^{-1} \text{ Mpc}$, on which there is general agreement:

$$\sigma_8 = [0.5 - 0.6] \Omega^{-0.56} \quad (12)$$

(Henry & Arnaud 1991; White et al. 1993; Viana & Liddle 1996; Eke, Cole & Frenk 1996). Although quite a range of these parameters remains open, we shall focus on two commonly discussed cases: ΛCDM ($\Omega_m = 0.3$, $\Omega_v = 0.7$, $\Gamma = 0.21$, $\sigma_8 = 0.9$) and τCDM ($\Omega_m = 1$, $\Omega_v = 0$, $\Gamma = 0.21$, $\sigma_8 = 0.51$). Later, we will compare with detailed simulations of these models by Jenkins et al. (1998).

Fig. 2 shows the power spectra for these models, computed according to the above model of randomly placed haloes. This turns out to agree very well with the exact non-linear result on small and intermediate scales. Only for $k \lesssim 1 h \text{ Mpc}^{-1}$ does the predicted power fall below the exact result. This is only to be expected, since we have ignored any spatial correlations in the halo positions. A simple guess for amending this is to add the linear power spectrum to the power generated by the halo structure:

$$\Delta_{\text{tot}}^2 = \Delta_{\text{random haloes}}^2 + \Delta_{\text{linear}}^2. \quad (13)$$

The justification for this is that the extra small-scale power

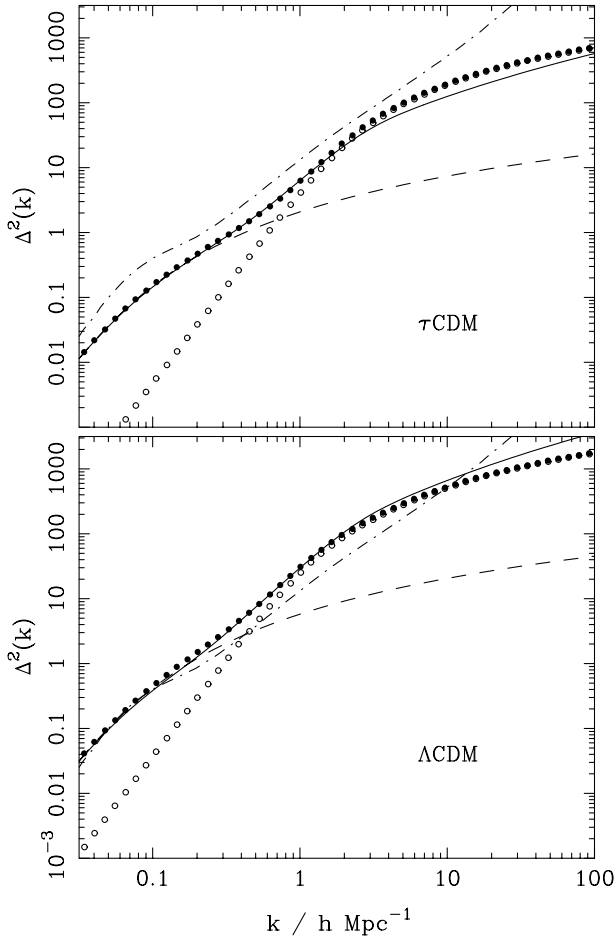


Figure 2. Density power spectrum computed for the τ CDM (top) and Λ CDM (bottom) models. The linear spectrum is shown dashed; the solid line shows the non-linear spectrum, calculated according to the approximation of Peacock & Dodds (1996). The spectrum according to randomly placed haloes is denoted by open circles; if the linear power spectrum is added, the main features of the non-linear spectrum are well reproduced (filled circles). For reference, the dot-dashed line shows the APM power spectrum (Maddox, Efstathiou & Sutherland 1996).

introduced by non-linear evolution is associated with the internal structure of the haloes. In practice, this model works extremely well, giving an almost perfect description of the power spectrum on all scales. This is a novel way of looking at the features in the non-linear spectrum, particularly the steep rise between $k \approx 0.5 h \text{ Mpc}^{-1}$ and $k \approx 5 h \text{ Mpc}^{-1}$, and the flattening on smaller scales. According to the ideas presented here, the flat small-scale spectrum arises because haloes have central density profiles rising as $r^{-1.5}$, but not much faster. The sharp fall in power at smaller k reflects the cut-off at the virial radii of the haloes that dominate the correlation signal.

This interpretation is quite robust and independent of the exact form of the halo density profile used; very similar results are obtained using NFW haloes with central density profiles $\rho \propto r^{-1}$ (see Appendix C), and even adopting the singular isothermal density profile changes the power spectrum only a little. This is reasonable, since a power spectrum is equivalent to an autocorrelation: in this process, the density field is convolved with itself, so the precise degree of cuspsiness of the central parts of the halo becomes smeared out. This objection does not apply when we consider galaxy correlations, however: see Section 4.2.

It might be objected that this model is still not completely realistic, since we have treated haloes as smooth objects and ignored any substructure. At one time, it was generally believed that collisionless evolution would lead to the destruction of galaxy-scale haloes when they are absorbed into the creation of a larger-scale non-linear system such as a group or cluster. However, it turns out that this ‘overmerging problem’ was only an artefact of inadequate resolution (see e.g. van Kampen 2000). When a simulation is carried out with $\sim 10^6$ particles in a rich cluster, the cores of galaxy-scale haloes can still be identified after many crossing times (Ghigna et al. 1998). This substructure must have some effect on the correlations of the density field, and indeed Valageas (1999) has argued that the high-order correlations of the density field seen in N -body simulations are inconsistent with a model where the density field is composed of smooth virialized haloes. Nevertheless, substructure seems to be unimportant at the level of two-point correlations.

The existence of substructure is important for the obvious next step of this work, which is to try to understand galaxy correlations within the current framework. It is clear that the galaxy-scale substructure in large dark-matter haloes defines directly where luminous galaxies will be found, giving hope that the main features of galaxy formation can be understood principally in terms of the dark-matter distribution. Indeed, if catalogues of these ‘sub-haloes’ are created within a cosmological-sized simulation, their correlation function is known to differ from that of the mass, resembling the single power law seen in galaxies (e.g. Klypin et al. 1999; Ma 1999). The model of a density field consisting of smooth haloes may therefore be an excellent description of the galaxy field, even though it fails in detail for the dark matter as a whole. We explore this idea in the following section.

3 BIASED GALAXY POPULATIONS

In relating the distribution of galaxies to that of the mass, there are two distinct ways in which a degree of bias is inevitable.

(1) Halo occupation numbers. For low-mass haloes, the probability of obtaining an L^* galaxy must fall to zero. For haloes with mass above this lower limit, the number of galaxies will in general not scale linearly with halo mass.

(2) Non-locality. Galaxies can orbit within their host haloes, so the probability of forming a galaxy depends on the overall halo properties, not just the density at a point. Also, the galaxies can occupy special places within the haloes: for a halo containing only one galaxy, the galaxy will clearly mark the halo centre. In general, we will *assume* one central galaxy and a number of satellites.

3.1 Bias parameters

The first mechanism leads to large-scale bias, because large-scale halo correlations depend on mass, and are some biased multiple of the mass power spectrum: $\Delta_h^2 = b^2(M)\Delta^2$. The linear bias parameter for a given class of haloes, $b(M)$, depends on the rareness of the fluctuation and the rms of the underlying field:

$$b = 1 + \frac{\nu^2 - 1}{\nu\sigma} = 1 + \frac{\nu^2 - 1}{\delta_c} \quad (14)$$

(Kaiser 1984; Cole & Kaiser 1989; Mo & White 1996), where $\nu = \delta_c/\sigma$, and σ^2 is the fractional mass variance at the redshift of

interest. This formula is not perfectly accurate, but the deviations may be traced to the fact that the Press–Schechter formula for the number density of haloes (which is assumed in deriving the bias) is itself systematically in error; see Sheth & Tormen (1999) (ST), and the discussion in Appendix B.

Note that the bias formula applies to haloes of a given ν , i.e. of a given mass. If we are interested in all haloes *above* a given mass, we have to apply the above formula with a weight w_i for the i th halo:

$$b_{\text{tot}} = \frac{\sum w_i b_i}{\sum w_i}. \quad (15)$$

For a simple ‘censoring’ – i.e. rejecting all low-mass haloes, but retaining all higher-mass haloes with a weight proportional to mass, this would be

$$b_{\text{tot}} = 1 + \frac{1}{F(>\nu)} \int_{\nu}^{\infty} \frac{\nu^2 - 1}{\delta_c} \frac{dF}{d\nu} d\nu, \quad (16)$$

where $F(>\nu)$ is the fraction of the mass in haloes exceeding a given ν ; $dF/d\nu \propto \exp(-\nu^2/2)$ according to Press–Schechter theory. For no censoring, this gives $b = 1$ exactly, as required; in general, $b_{\text{tot}} > 1$.

Censoring also yields a bias even for Poisson-distributed haloes. Small-scale correlations arise purely from the correlated pairs due to the finite extent of the haloes. Haloes of very low mass contribute no correlated pairs except on very small scales. Thus, the omission of the censored haloes is simply equivalent to renormalizing the mean density, and hence scaling the correlation function. If the fraction of particles surviving censoring is $F(>\nu_{\text{min}})$, the small-scale correlations are boosted as follows:

$$\xi \rightarrow \xi / [F(>\nu_{\text{min}})]^2. \quad (17)$$

In both cases, the natural tendency is for the galaxy distribution to be positively biased. The only way to achieve large-scale antibias is to give a greater weight to the haloes with $\nu < 1$ – i.e. the efficiency of galaxy formation has to be lower in high-mass haloes. Small-scale antibias can be achieved via the diluting effects of haloes whose occupation number is $N = 1$. These contribute no correlated pairs, and so simply reduce the overall correlation amplitude. If the fraction of haloes with $N = 1$ exceeds the fraction of mass that is censored, the overall correlations will be lower than those of the mass.

3.2 Constraints from galaxy groups

The number of galaxies that form in a halo of a given mass is a prime quantity that numerical models of galaxy formation aim to calculate. However, for a given assumed background cosmology, the answer may be determined empirically. Galaxy redshift surveys have been analysed via grouping algorithms similar to the ‘friends-of-friends’ method widely employed to find virialized clumps in N -body simulations. With an appropriate correction for the survey limiting magnitude, the observed number of galaxies in a group can be converted to an estimate of the total stellar luminosity in a group. This allows a determination of the All Galaxy Systems (AGS) luminosity function: the distribution of virialized clumps of galaxies as a function of their total luminosity, from small systems like the Local Group to rich Abell clusters.

The AGS function for the CfA survey was investigated by Moore, Frenk & White (1993), who found that the result in blue

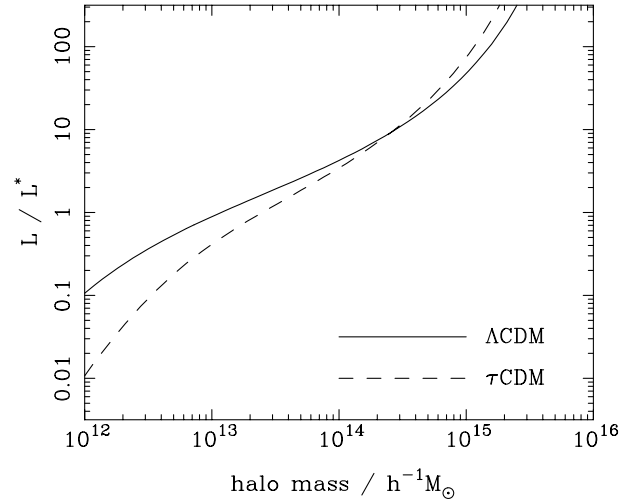


Figure 3. The empirical luminosity–mass relation required to reconcile the observed AGS luminosity function with two variants of CDM. L^* is the characteristic luminosity in the AGS luminosity function (a Zwicky absolute magnitude of -21.42 for $h = 1$). Note the rather flat slope around $M = 10^{13}–10^{14} h^{-1} M_{\odot}$, especially for Λ CDM.

light was well described by

$$d\phi = \phi^* [(L/L^*)^{\beta} + (L/L^*)^{\gamma}]^{-1} dL/L^*, \quad (18)$$

where $\pi^* = 0.00126 h^3 \text{ Mpc}^{-3}$, $\beta = 1.34$, $\gamma = 2.89$; the characteristic luminosity is $M^* = -21.42 + 5 \log_{10} h$ in Zwicky magnitudes. According to Efstathiou, Ellis & Peterson (1988), these are essentially identical to the B_J magnitudes used in the APM survey, and we assume this hereafter (using M_B to denote absolute magnitude in either of these bands). One notable feature of this function is that it is rather flat at low luminosities, in contrast to the mass function of dark-matter haloes (see the discussion in Appendix B). It is therefore clear that any fictitious galaxy catalogue generated by randomly sampling the mass is unlikely to be a good match to observation. The simplest cure for this deficiency is to assume that the stellar luminosity per virialized halo is a monotonic, but non-linear, function of halo mass. The required luminosity–mass relation is then easily deduced by finding the luminosity at which the integrated AGS density $\Phi(>L)$ matches the integrated number density of haloes with mass $>M$. The result is shown in Fig. 3. The striking feature of this plot is that it is highly non-linear: between $M = 10^{13}–10^{14} h^{-1} M_{\odot}$, the halo luminosity rises rather slowly, corresponding to a declining efficiency of galaxy formation over this range. Whether or not this is physically reasonable is of course something that can only be addressed by detailed calculation, but this is what the data require if CDM models are to be viable.

3.3 Discreteness issues

Given a total stellar luminosity for a halo, we now need to deduce the number of galaxies it contains. This is a critical issue, which contains some subtle points. The number of galaxies to be assigned to a halo of given total luminosity can be understood easily enough for a large halo. Suppose that the galaxy luminosity function is of a universal form ϕ_G (a Schechter function, for convenience). If we catalogue all galaxies down to some minimum

luminosity L_{\min} , the number of galaxies found in unit volume is $\int_{L_{\min}}^{\infty} \phi_G dL$, whereas the total stellar luminosity is $\int_0^{\infty} L \phi_G dL$. The number of galaxies is therefore obtained by dividing the total luminosity by an effective luminosity per galaxy:

$$L_{\text{eff}} = \frac{\int_0^{\infty} L \phi_G dL}{\int_{L_{\min}}^{\infty} \phi_G dL}. \quad (19)$$

This effective luminosity is shown as a function of galaxy sample limit in Fig. 4; clearly, from equation (19), it depends only on the shape of the galaxy luminosity function, and not on its normalization.

For large haloes, one would convert M to L_{tot} as above and assign an occupation number $N = L_{\text{tot}}/L_{\text{eff}}$. However, this procedure must fail for small N . If we were to use integer arithmetic, the assigned occupation number would be $N = 0$ for $L_{\text{tot}} < L_{\text{eff}}$. In reality, there must be a non-zero probability of finding at least one galaxy provided $L_{\text{tot}} > L_{\min}$. For the low-mass haloes, the process must inevitably be stochastic, with some haloes having $N = 0$, others $N > 0$.

In order to understand how to treat this situation, we must use the observed universe as a guide. Fig. 5 shows the distribution of galaxy groups, as a function of the number of galaxies they contain, for two catalogues of groups. These are the CfA groups (Ramella, Pisani & Geller 1997) and the ESO Slice Project groups (Ramella et al. 1999). The latter survey is the deeper ($B_J < 19.4$) as opposed to the CfA limit of $B < 15.5$, although the CfA sky coverage is much larger. We have constructed approximately volume-limited subsamples from these catalogues by considering all groups in the radial velocity ranges $8000 < V < 11\,000 \text{ km s}^{-1}$ (CfA) and $20\,000 < V < 40\,000 \text{ km s}^{-1}$ (ESO). Matching number densities of galaxies, these samples correspond to approximate ($h = 1$) limiting galaxy absolute magnitudes of $M_B < -19.4$ (CfA) and $M_B < -18.5$ (ESO). In both cases, groups are found with an algorithm similar to friends-of-friends, so we will assume that these catalogues approximate the distribution of occupation numbers for haloes down to these luminosity limits.

Results are given only for groups with $N \geq 3$, but what is striking is that over this range the number of systems falls very fast as a function of N : approximately

$$\rho(N) \propto N^{-2.7}. \quad (20)$$

This suggests that the mean occupation number must be quite close to unity, and this can be confirmed because the total space density of galaxies to the above survey limits is known. We can extrapolate the above power law to $N = 2$ in order to estimate the fraction of galaxies that exist in groups with $N \geq 2$, and in both cases the answer is almost exactly 0.5: *half of all galaxies are isolated*. This will turn out to be important for understanding small-scale galaxy clustering: such groups contribute no correlated pairs, and merely dilute the overall correlations contributed by larger groups.

Can such a $\rho(N)$ dependence be predicted by the L_{eff} recipe discussed earlier? As expected, simple application of integer arithmetic to the group luminosity function counting luminosity in units of L_{eff} grossly underpredicts the number of groups with $N = 1$ and $N = 2$ (see Fig. 5). A detailed solution to this problem would require a knowledge of what we may term the ‘conditional luminosity function’, $\phi(L|L_G)$, i.e. the luminosity function of those galaxies that reside in groups of total luminosity L_G to $L_G + dL_G$. An observational determination of this function is one of the results to be expected from future generations of redshift

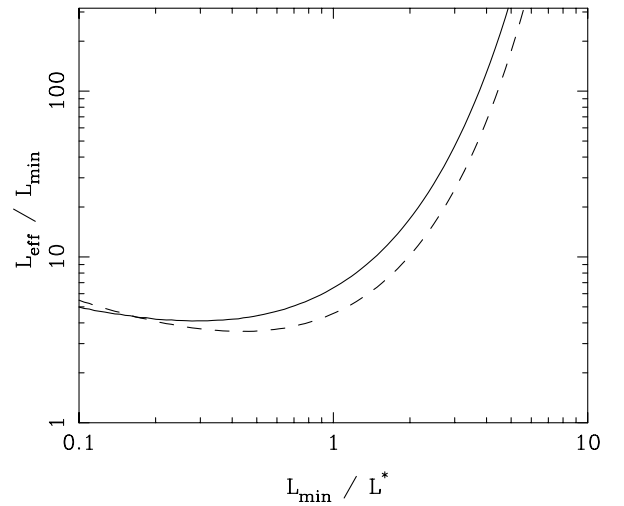


Figure 4. The effective luminosity associated with galaxies of luminosity $> L_{\min}$ (i.e. total luminosity density divided by the number density of galaxies with $L > L_{\min}$). A Schechter function with $\alpha = 1.28$ is assumed, following Folkes et al. (1999); the dashed line shows the effect of $\alpha = 1$. In this plot, L^* is the characteristic luminosity in the galaxy luminosity function, as distinct from the AGS L^* .

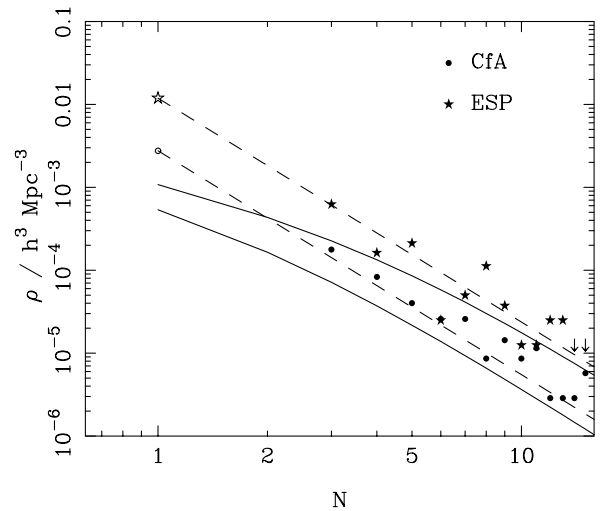


Figure 5. The number density of groups as a function of the number of galaxies they contain, for approximately volume-limited subsamples of the CfA and ESO Slice Project group catalogues. The dashed lines show the relation $\rho(N) \propto N^{-2.7}$. The open points show the estimated number density of ‘isolated’ galaxies, i.e. those that reside in groups with $N = 1$. This was derived from the total galaxy number density, minus those in groups (with an extrapolated contribution for $N = 2$). The solid lines show the prediction of the AGS luminosity function, as discussed in the text.

survey, and it can also in principle be calculated by semianalytic galaxy formation models. In the meantime, we can adopt an empirical approach to the problem, based on assuming that the halo occupation number is a monotonic function of its mass. This must be wrong in detail, but for the present heuristic purpose it will be interesting to stick with the simplest possible scheme. In the end, we are interested in calculating the virial radius of the dark-matter halo in which a given galaxy group resides, and this is not a strongly varying function of mass; it should therefore be reasonable to ignore any scatter in mass.

Given this assumption, we can then assign an effective mass to

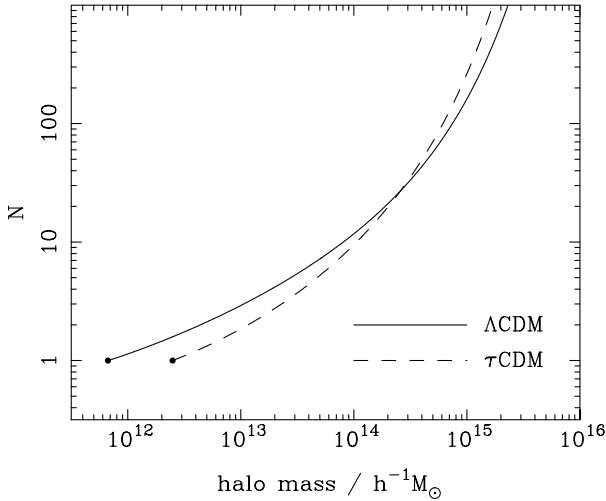


Figure 6. The empirical relation between halo mass and occupation number required in order to satisfy the observed power-law distribution of group richnesses. A limit $M_B = -19$ is assumed.

a group of given N by simply calculating the integrated number density of all groups this size or larger, $\rho(\geq N)$, and equating it to the integrated halo number density, $n(\geq M)$. The results of this exercise are given in Fig. 6: N is plotted as a continuous variable, but integer arithmetic should be applied in practice to obtain the occupation number corresponding to a halo of given mass. To be explicit, the occupation number for a halo of given mass is to be deduced from Fig. 6 by using the curve to deduce $N(M)$ and then taking the integer part. For example, this prescription yields $N = 1$ for a Λ CDM universe for $10^{11.8} < M < 10^{12.6} h^{-1} M_\odot$.

It is interesting to contrast these results with those of Jing et al. (1998), who were able to achieve an approximate match between a Λ CDM model and the APM clustering, by means of a much weaker non-linearity in the relation between N and mass: approximately $N \propto M^{0.92}$. However, the critical difference is that Jing et al. (1998) did not impose a threshold in halo mass; they allowed all simulation particles to be candidate galaxies, even single particles that were not included in any halo above their resolution limit. These low-mass haloes are very weakly clustered, and dilute the correlation signal from the more massive haloes. As a result, Jing et al. (1998) did not need a very strong mass-dependence of the efficiency of galaxy formation in order to achieve a reasonable clustering amplitude. However, the need for a mass threshold seems observationally desirable: if L^* galaxies could form in haloes of mass $\ll 10^{12} M_\odot$, they would be baryon-dominated and would not display flat rotation curves. The concept of a threshold is also particularly important in understanding voids: they must be devoid of galaxies owing to the modification of the halo mass function in regions of low large-scale density. For both these reasons, we believe that our method of predicting occupation numbers is preferable to the prescription used by Jing et al. (1998), although they introduced many of the correct ideas.

The occupation numbers shown in Fig. 6 will not be completely reliable at high masses; we have assumed that the observed power-law distribution of group sizes continues indefinitely, whereas there is no evidence for this for $N \gtrsim 20$. We therefore prefer to use the occupation numbers predicted by the AGS analysis at large N . In practice, the latter occupation numbers are slightly lower for high-mass haloes than the ones given in Fig. 6. A convenient approximation that matches smoothly from one to the other is to

replace N from Fig. 6 by $N^{0.92}$. This gives a recipe that can be used to generate a mock galaxy sample from any model halo population, such that the correct group statistics are obeyed.

4 APPLICATION TO NUMERICAL SIMULATIONS

4.1 Generation of mock galaxy catalogues

The most direct way to implement the ideas in this paper is to work with the distribution of haloes found in an N -body simulation. For this purpose, we have considered the data from the Virgo consortium (Jenkins et al. 1998), concentrating on the simulations of $\Omega = 0.3$ Λ CDM and $\Omega = 1$ τ CDM universes in boxes of side $239.5 h^{-1} \text{Mpc}$. Both have the same shape linear spectrum ($\Gamma = 0.21$), with cluster-based normalizations of $\sigma_8 = 0.9$ and 0.51 , respectively. We have used a friends-of-friends code, with a linking length of 0.2 times the interparticle separation, to generate halo catalogues down to a minimum size of 10 particles. The masses of such systems are such that they both correspond to a group luminosity of approximately $M_B = -19.0$; it should therefore be possible to generate a mock galaxy population down to this luminosity limit, by following the recipe given earlier.

The different stages of this process are illustrated in Fig. 7 for the case of Λ CDM. Panel (a) shows the full mass distribution, whereas panel (b) shows the mass distribution reconstructed from spherically symmetric haloes above the lower mass limit ($10^{11.8} h^{-1} M_\odot$ in this case). We immediately see one of the main effects that contribute to bias: there are no haloes in the voids. This censoring is a purely gravitational effect, and is an inevitable result of the peak-background split, in which the large-scale density modulates the mass function. The voids will not be truly empty, but the halo mass function is shifted to lower masses, and the galaxy luminosity function must therefore shift to lower luminosities. Such an effect now seems to be clearly established observationally (e.g. Grogin & Geller 1999). This censoring alone would yield a positive bias, as discussed above; this can however be offset by the non-linear dependence of occupation number on halo mass, although such an effect is less clear in Fig. 7. The final galaxy catalogue (panel c) seems to the eye quite similar to a sparse sampling of the mass (panel d), but their clustering statistics in fact differ quite markedly, as shown below.

4.2 Galaxy power spectra

Having generated mock galaxy samples, we can now calculate their power spectra, and see how the above simple bias prescription has altered their clustering properties with respect to those of the mass. Again, we shall restrict the analysis to the Λ CDM and τ CDM models. The results are shown in Fig. 8.

We can first compute the effects of censoring – i.e. rejecting low-mass haloes, but otherwise giving each mass particle equal weight. The resulting power spectra are shown in Fig. 8 as open circles, and greatly exceed the power spectrum for all the mass, as expected from the discussion in Section 3.1 (approximately half of the mass is censored). Since the Λ CDM mass correlations already exceed the APM data, this sounds like a fatal blow to that model. However, the predicted galaxy power spectra are very much lower than those of the censored mass, with the Λ CDM model showing the larger shift. This must reflect the non-linear L - M relation of Fig. 3; the non-linearity is more extreme for Λ CDM than for τ CDM, and the relative contribution of high-mass haloes is more

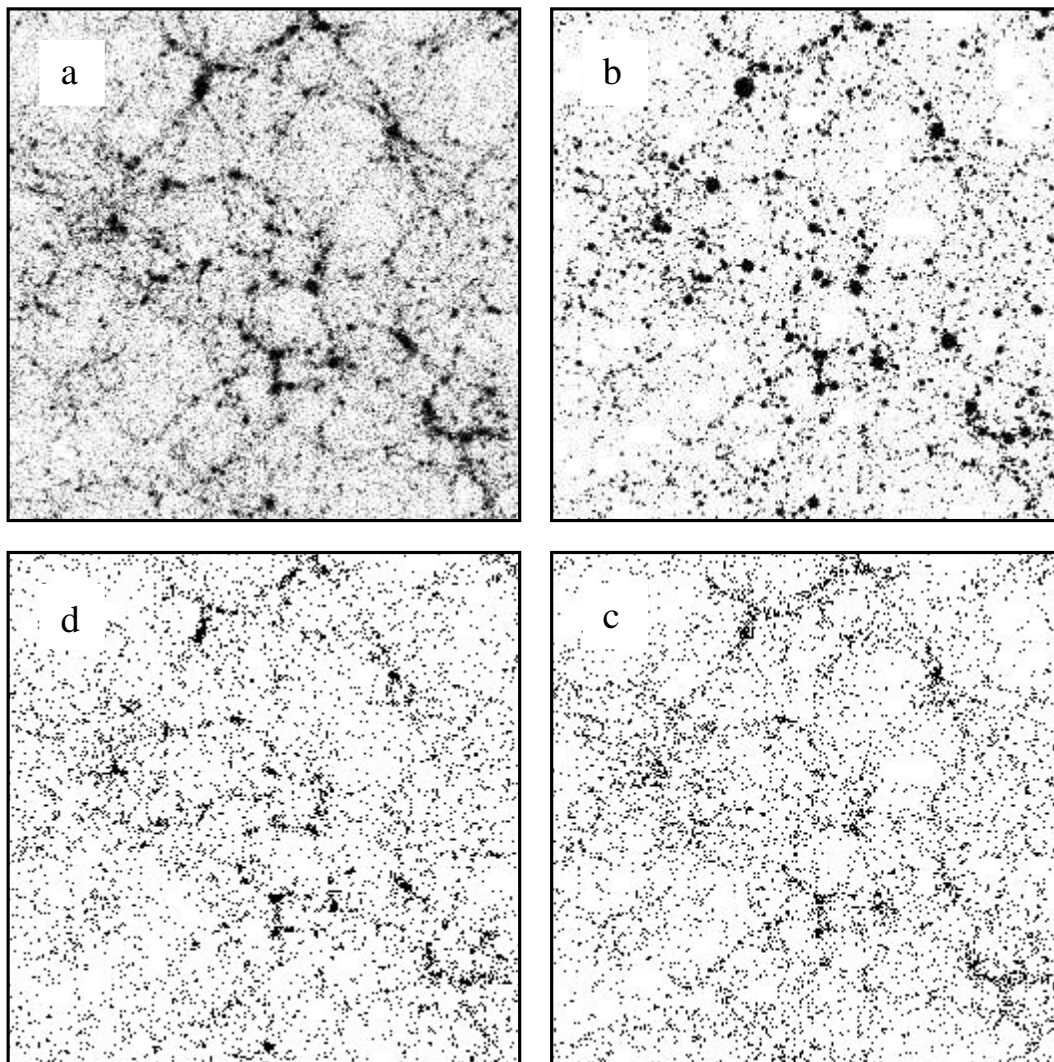


Figure 7. Stages in generating a mock galaxy sample for a Λ CDM universe. The slices are $120 h^{-1}$ Mpc on a side, with a thickness of $1/5$ of the side. Density contrast is log encoded from a value of 0.5 (white) to 10 (black). The panels show, clockwise from top left, (a) the initial mass distribution; (b) the mass distribution reconstructed from spherical M99 haloes, excluding the non-halo particles; (c) the galaxy catalogue; (d) a random sampling of the mass, with the same number density as the galaxies.

strongly suppressed in the former model, yielding a stronger suppression of the clustering signal. The final predicted galaxy clustering for both models is close to that observed in the APM catalogue, with a shape close to a single power law. There is a difference in amplitude, however: the Λ CDM model shows the required large-scale lack of bias, intermediate-scale antibias, and positive bias for $k \gtrsim 10 h \text{ Mpc}^{-1}$, whereas the τ CDM model shows positive bias on all scales, especially on small scales, and exceeds the APM power spectrum by about a factor of 2 for $k \gtrsim 1 h \text{ Mpc}^{-1}$.

These results make qualitative sense in terms of the above discussion. On large scales, the different normalizations of the two models make it inevitable that τ CDM model will have significant bias, since galaxy-scale haloes are larger- ν fluctuations in this model (Kauffmann, Nusser & Steinmetz 1997). The lack of a strong quasi-linear ‘bulge’ at intermediate wavenumbers can be traced to the diluting effect of isolated galaxies (haloes with occupation number $N = 1$). Finally, the positive bias on the smallest scales is a direct result of our assumption that all haloes contain one central galaxy, with others acting as satellites. This

gives a contribution to the pair counts as a function of radius that automatically follows the shape of the halo density profile, so that galaxy correlations are not expected to flatten on small scales. The interesting point is that, for the models shown here, these effects conspire to yield a galaxy power spectrum that is close to the observed power-law over almost three decades of wavenumber.

In contrast to the case of mass correlations, the form of the halo density profile at small r has a critical influence on the predicted small-scale galaxy correlations. If $\rho \propto r^{-\gamma}$ at small r , then a similar scaling is expected for $\xi(r)$, at very small radii where the pair counts are dominated by pairs between the central galaxy and the satellites. The observed small-scale angular correlations suggest $\gamma = 1.6$ – 1.8 , which is not so different from the M99 value of $\gamma = 1.5$. However, if the NFW value $\gamma = 1$ were to turn out to be correct, there would be no way to understand the small-scale galaxy correlations in this model. Inverting the argument, the observed steep small-scale $\xi(r)$ argues in favour of dark-matter haloes with rather cuspy cores. This emphasizes the importance of independent tests of claims that in some cases the dark matter in

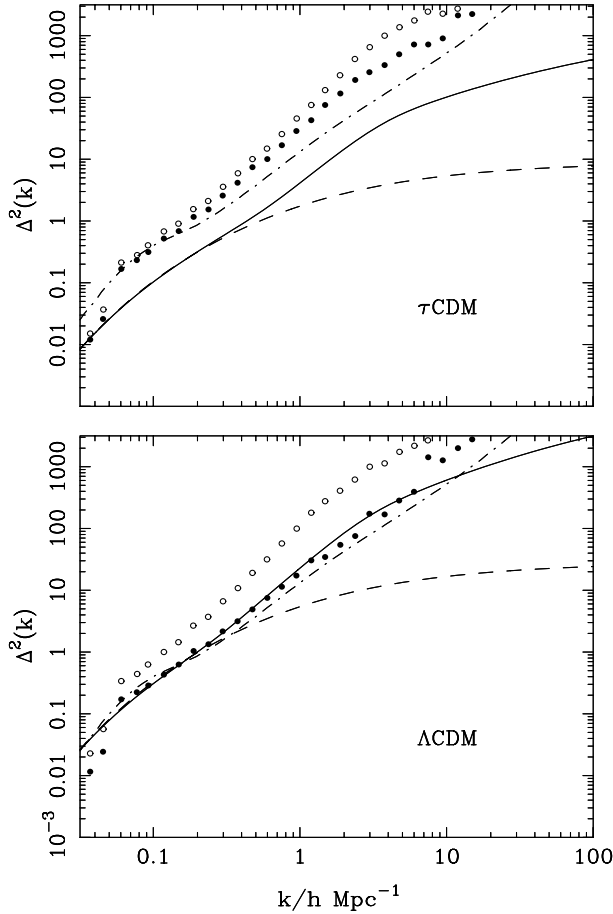


Figure 8. The power spectra for galaxy catalogues constructed from (a) the τ CDM model; (b) the Λ CDM model, using the empirical recipe for the occupation number as a function of mass. The model predictions are shown as filled circles; open circles show only the effects of censoring: the power spectrum of the mass, excluding particles in haloes below the lower mass limit. The linear spectrum is shown dashed; the solid line shows the non-linear spectrum, calculated according to the approximation of Peacock & Dodds (1996). The dot-dashed line shows the APM power spectrum (Maddox, Efstathiou & Sutherland 1996).

clusters has a constant-density core (Tyson, Kochanski & dell’Antonio 1998).

The reason for the different amplitudes predicted for galaxy clustering in the Λ CDM and τ CDM models can probably be traced to the fact that both models are cluster normalized. This means that rich clusters with observed $N \sim 10^2$ are forced to have equal abundances and masses. However, the corresponding virial radius will be smaller in the high-density model: $M \propto r_v^3 \Omega$, so that $r_v \propto \Omega^{-1/3}$ (the core radius also obeys this scaling, even if an Ω -dependent definition of the virial radius is adopted). If we ignore the slight Ω -dependence of the concentration, and assume that the haloes that dominate the correlation signal all obey this scaling, then the quasilinear correlations will inevitably rise with Ω . For example, equation (2) suggests that the power should scale as $\Omega^{2/3}$, which predicts a power ratio of 2.2 between $\Omega = 1$ and $\Omega = 0.3$.

Our conclusions thus agree to some extent with those of Benson et al. (2000a), who found a realistic correlation function for Λ CDM, but not for τ CDM. However, their detailed conclusions regarding τ CDM are completely different, with very low

clustering predicted, especially on small scales. We believe that this is because Benson et al. were only able to match the AGS luminosity function for their Λ CDM model; if the semianalytic assumptions were altered so that the τ CDM model also matched observed group properties, we would then expect the predicted correlation function to be somewhat higher than that for Λ CDM.

In the end, our prediction for galaxy clustering in the Λ CDM model still lies slightly above the APM data. One might wonder if this could be due to the luminosity limit assumed: we have calculated results for galaxies brighter than $M_B = -19$, whereas the APM results apply for a flux limited sample. In principle, the model proposed here can be used to predict how galaxy clustering varies with luminosity; however, for the present purposes it is sufficient to note that, empirically, there is very little dependence in clustering amplitude on luminosity for $M_B < -19$ (Loveday et al. 1995). Fainter galaxies (down to $M_B = -15$) show weaker clustering, but these will receive very small weight in a flux-limited survey. The APM results will be dominated by galaxies around L^* ($M_B \approx -19.7$); this is close to our adopted luminosity limit, and we do not believe that luminosity effects can be the cause of the mismatch in clustering amplitude.

In terms of the above discussion, it is clear how a perfect match could be achieved: the relative contributions of massive haloes need to be reduced still further. We have carried out some experiments, and it appears that N for the most massive haloes $M \sim 10^{15} h^{-1} M_\odot$ would need to fall by a factor of about 2. A shift of this order is arguably allowed by some of the uncertainties in this analysis, since it can hardly be claimed that the M/L ratios for rich clusters are yet known to very high precision. Furthermore, any uncertainty in mass feeds through to the cluster σ_8 normalization of the spectrum, which will affect the predictions. In any case, we would not wish to claim that the Λ CDM model studied here matches the true universe precisely, but there is gathering evidence that it may be reasonably close (e.g. Wang et al. 2000). We therefore consider it important to have achieved some understanding of how the necessary scale-dependent bias can arise.

The results of this section are both good and bad news: it is satisfying to have some understanding of why galaxy correlations behave as they do, but it means that the clustering properties of galaxies on scales where they are easily measured may be of restricted use in testing cosmological models – i.e. the amplitude of the correlations is mainly sensitive to Ω , rather than to the detailed shape of the underlying mass power spectrum. This emphasizes the importance of measurements on scales that are well into the linear regime, so that something close to linear bias can be applied.

4.3 Peculiar velocities

Moving beyond correlation functions, the chief longstanding puzzle concerning the galaxy distribution has concerned the dynamical properties of galaxies, in particular the pairwise peculiar velocity dispersion. This statistic has been the subject of debate, and preferred values have crept up in recent years, to perhaps 500 km s^{-1} at projected separations around 1 Mpc (e.g. Jing et al. 1998). The predicted amplitude of peculiar velocities depends on the normalization of the fluctuation spectrum; if this is set from the abundance of rich clusters, then Jenkins et al. (1998) found that reasonable values were predicted for large-scale streaming velocities, independent of Ω . However, Jenkins et al. also found a robust prediction for the pairwise peculiar velocity

dispersion around 1 Mpc of about 800 km s^{-1} . The observed galaxy velocity field appears to have a higher ‘cosmic Mach number’ than the predicted dark-matter distribution (Ostriker & Suto 1990).

It is clearly of interest to see how this conclusion is affected by the bias model adopted here. The line-of-sight pairwise peculiar velocity dispersion (σ_{12} , defined in equation 16 of Jenkins et al. 1998) is shown in Fig. 9, where it is apparent that there is a substantial difference between the properties of dark matter and galaxies. The main contribution to this effect is the reduced weight given to more massive haloes of higher velocity dispersion (see Fig. 6), although there is also a significant contribution from the assumption that there is one central galaxy, which thus does not gain any peculiar velocity from the velocity dispersion of its parent halo. A degree of ‘velocity bias’ is thus an inevitable result of this model. As with the power spectrum, the final σ_{12} around 1 Mpc is slightly high compared to the figure of around 500 km s^{-1} preferred by Jing et al. (1998), but the main point is that the general effects discussed here are plausibly the cause of the low galaxy Mach number.

Again, the results of the simple model seem to be in general agreement with the results of more detailed semianalytic studies. Benson et al. (2000b) discuss in considerable detail the velocity statistics for their Λ CDM model, which matches well to the observed galaxy correlations and pairwise peculiar velocities. Their results contrast with those of Kauffmann et al. (1999), who performed a semianalytic calculation for the same model, yet found much larger pairwise velocities. Benson et al. argue convincingly that this can be traced to the larger occupation numbers assigned to the more massive haloes by the Kauffmann et al. calculation. In the end, this emphasizes what has often been said: the pairwise velocity dispersion is not a very good statistic to use, since it is rather sensitive to the contribution of the most massive clusters.

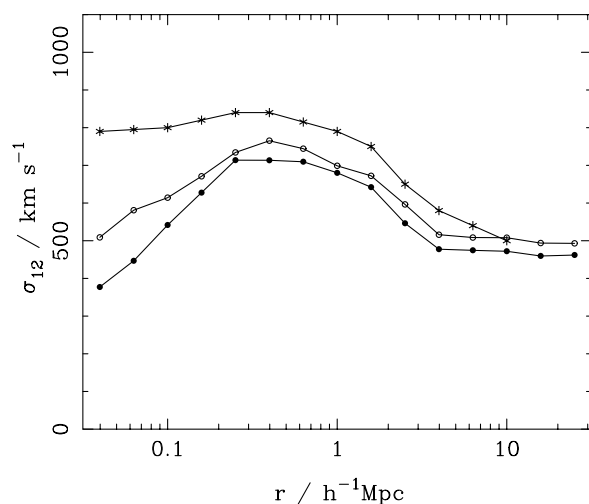


Figure 9. The line-of-sight pairwise velocity dispersion for the Λ CDM model, plotted against projected pair separation. The top curve shows the results for all the mass (stars); the lower pair of curves shows the predicted galaxy results, with (filled circles) and without (open circles) assuming that one galaxy occupies the halo centre. Assuming one central galaxy lowers the dispersion significantly, but the main effect comes from the lower efficiency of galaxy formation in high-mass haloes.

5 SUMMARY AND CONCLUSIONS

The aim of this paper has been to show that, for all the sophistication of modern understanding of gravitational instability, many of the basic features of the cosmological density field can actually be understood via the model introduced nearly half a century ago by Neyman et al. (1953). Their view was of a universe that had fragmented into non-linear haloes, whose internal density structure determined the observed galaxy correlations. Today, we would modify this in three ways: (1) the haloes have a spectrum of masses, and a corresponding variation in density structure; (2) the haloes are clustered, owing to the large-wavelength part of the fluctuation spectrum whose small-scale non-linearities generated the haloes; (3) galaxies do not simply randomly trace the mass density in the haloes.

There has been a marked recent resurgence of interest in this basic density-clump paradigm (e.g. Sheth & Jain 1997; Jing et al. 1998; Valageas 1999; Yano & Gouda 1999; Seljak 2000; Ma & Fry 2000), and some of these papers independently propose elements of the picture suggested in this work. This surge in activity is probably traceable to the detailed N -body work on the structure of haloes in CDM universes, driven by the ability to simulate a large dynamic range in halo masses with large numbers of particles per halo (e.g. Navarro, Frenk & White 1996; M99; Bullock et al. 1999; Subramanian, Cen & Ostriker 1999).

We have shown here that the density-clump paradigm can give a good quantitative understanding of the non-linear correlations of the cosmological mass field. Indeed, to some extent the picture extends our existing understanding. Much recent work on non-linear mass correlations has adopted the ‘scaling ansatz’ (Hamilton et al. 1991; Peacock & Dodds 1996) in which the small-scale correlations are assumed to obey stable clustering. This assumption requires that the small-scale correlations have a slope that depends on the power-law index of the primordial linear spectrum, but this contradicts the predictions of the density-clump model: the halo structure is universal and thus the small-scale correlations should be independent of n . The density-clump model thus suggests that stable clustering should not be followed in practice, and this is exactly what is seen in our recent work on simulations with scale-free initial conditions (Smith et al., in preparation).

Extending this model to deal with the clustering of galaxies requires additional assumptions, but many of these extra ingredients can be constrained empirically. Two things are required: (1) the ‘occupation number’ of a given halo (the number of galaxies it contains above a given luminosity threshold); (2) the location of these galaxies within their halo. We have argued that the mean occupation number as a function of mass can be obtained empirically from the observed properties of groups as a function of the number of galaxies they contain. For the second point, we have adopted the hypothesis that one galaxy always marks the halo centre, with its neighbours acting as satellites that follow the halo density profile. Both these assumptions require modification in more realistic models: there will be some dispersion in occupation number about the mean for haloes of a given mass, and dynamical friction will cause galaxies to sink together within their common halo. These effects are of course included automatically in semianalytic models; the detailed discussion of such models in e.g. Benson et al. (2000b) suggests to us that our simplifying assumptions do not cause much change in the predicted galaxy correlation properties.

In any case, the model proposed here has significant heuristic

value, as it identifies a number of potential key issues in understanding the main features of galaxy clustering.

(1) The galaxy distribution is inevitably biased, because haloes of very low mass cannot house L^* galaxies. Because galaxies may orbit within their haloes out to the virial radius, the bias is inevitably non-local on these scales. This is not non-local bias as envisaged by e.g. Dekel & Rees (1987): there are no propagating non-gravitational effects between galaxies. However, each galaxy is sensitive to the global properties of the halo it inhabits.

(2) The small-scale correlations of galaxies are very sensitive to the distribution of galaxies within haloes. If galaxies trace mass within haloes, their correlations are the autocorrelation of the halo density profile, and are rather flat. Conversely, with the ansatz of one central galaxy plus satellites, the small-scale correlations should follow the form of the halo density profile. According to M99, this is $\rho \propto r^{-1.5}$; this is probably the main explanation for the observed small-scale power-law clustering. The success of this model is an argument against suggestions that clusters of galaxies may not have cuspy cores (Tyson et al. 1998).

(3) The amplitude of this small-scale clustering depends critically on the number of ‘isolated’ galaxies: haloes whose occupation number is unity, and which thus contribute no small-scale correlated pairs. Empirically, most galaxies seem to exist in such a state, so it is possible to achieve an antibiased galaxy population on intermediate scales (although the different small-scale slopes mean that galaxy correlations always exceed those of the mass on sufficiently small scales).

(4) The required occupation numbers as a function of mass are constrained by observations of the abundances of galaxy groups as a function of luminosity. For most popular CDM models, this requires a strongly mass-dependent M/L for haloes in the range 10^{12} – $10^{15} M_{\odot}$. If a detailed galaxy formation model is to yield reasonable clustering properties, it must account for this variation.

(5) Once this empirical constraint is satisfied, most models predict rather similar small-scale clustering, but models with $\Omega \approx 0.3$ match the data better than models with $\Omega = 1$. This will be a general feature of cluster-normalized models, owing to the smaller core radii expected for haloes of a given mass in a high-density model.

(6) The density-clump model also appears to account naturally for the low small-scale pairwise velocity dispersion of galaxies. The main effect is the down-weighting of high-mass haloes required in CDM models in order to achieve the observed galaxy group luminosity function.

We expect that this model will be worth exploring further. There are many statistical properties beyond the two-point level where it will be interesting to understand the differences between the properties of galaxies and of the mass. The model will also serve as a useful tool for rapidly generating mock galaxy catalogues from N -body simulations. As computer technology improves, more ‘exact’ calculations of large-scale galaxy formation will be possible, but these will inevitably require simplified treatment of the star-formation process, and so will never be completely robust. We believe that the issues outlined above will continue to be important in understanding the results from such calculations, and how they relate to the real distribution of galaxies.

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APPENDIX A: HALO CORRELATION FUNCTIONS

The correlations are easily deduced by using statistical isotropy (see Fig. A1): calculate the excess number of pairs separated by a distance r in the z direction (chosen as some arbitrary polar axis in a spherically symmetric clump). Consider a point at radius x in the clump; the second point has radius $\sqrt{x^2 + r^2 + 2xr\mu}$, where $\mu = \cos \theta$ is the cosine of the angle of the first point from the polar axis. The excess number of pairs relative to random is now easily evaluated, and the correlation function is

$$\xi = \frac{1}{n} \int_{-1}^1 \frac{d\mu}{2} \int_0^{x_{\max}} \rho(\sqrt{x^2 + r^2 + 2xr\mu}) \frac{dp}{dx} dx. \quad (\text{A1})$$

Here, n is the mean number density of particles, which is the number density of clumps times the number of particles per clump; ρ is the number density of particles within a clump; dp/dx is the radial probability distribution for a particle in one clump. If the clumps have a maximum radius R , then it can be deduced from

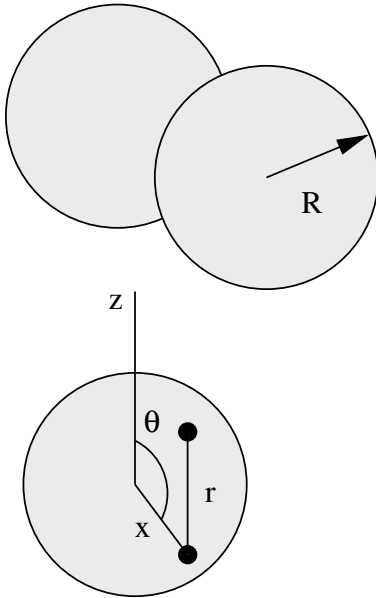


Figure A1. The geometry of correlations from independent haloes. If the haloes are randomly placed (including the possibility that they may overlap), then correlated pairs arise only within a given halo. Consider a given point, at radius x from the centre of a particular halo; we are interested in the mean excess number of neighbours at a radius r from this point. Through isotropy, it will suffice to calculate the excess of neighbours at an offset r in the z direction.

Fig. A1 that, for $r < R$, x is unconstrained if $\mu < -r/R$, otherwise it has the upper limit

$$x_{\max} = \sqrt{R^2 - r^2(1 - \mu^2)} - r\mu. \quad (\text{A2})$$

For power-law clumps, with $\rho = nBr^{-\epsilon}$, truncated at $r = R$, the above expression for ξ becomes the following for $r < R$:

$$\xi(r) = \frac{(3 - \epsilon)B}{r^{2\epsilon-3}R^{3-\epsilon}} \left[\int_{-1}^{-r/2R} \frac{d\mu}{2} \int_0^{R/r} \frac{s^{2-\epsilon} ds}{(1 + s^2 + 2s\mu)^{\epsilon/2}} + \int_{-r/2R}^1 \frac{d\mu}{2} \int_0^{\sqrt{\mu^2 - 1 + R^2/r^2} - \mu} \frac{s^{2-\epsilon} ds}{(1 + s^2 + 2s\mu)^{\epsilon/2}} \right] \quad (\text{A3})$$

(see Peebles 1974). Similar expressions apply for $R < r < 2R$, and the correlation function vanishes for $r > 2R$. In the limit $r \ll R$, this shows that $\xi \propto r^{3-2\epsilon}$, provided $3/2 < \epsilon < 3$, so that the s integral converges at both small and large s . Values $\epsilon > 3$ are unphysical, and require a small-scale cutoff to the profile. There is no such objection to $\epsilon < 3/2$, and the expression for ξ tends to a constant for small r in this case (see Yano & Gouda 1999).

In the isothermal $\epsilon = 2$ case, Peebles (1974) showed that the integral can be evaluated for $r \ll R$, so that the small-scale correlations in this limit become

$$\xi(r) = \frac{\pi^2 B}{4rR} = \frac{\pi N}{16rR^2 n}, \quad (\text{A4})$$

where N is the total number of particles per clump.

APPENDIX B: HALO MASS FUNCTIONS

In recent years, it has been common practice to model the halo mass function via the Press–Schechter (1974; PS) form:

$$f(\nu) = \sqrt{\frac{2}{\pi}} \exp[-\nu^2/2] \quad \nu = \delta_c/\sigma(R) \Rightarrow \quad (\text{B1})$$

$$F(> \nu) = 1 - \text{erf}(\nu/\sqrt{2}).$$

This gives the differential and integral fraction of the mass in the universe that has collapsed into objects with a mass M :

$$\nu \equiv \frac{\delta_c}{\sigma(M)}, \quad (\text{B2})$$

where $\sigma(M)$ is the rms fractional density contrast obtained by filtering the linear-theory density field on the required scale. In practice, this filtering is usually performed with a spherical ‘top hat’ filter of radius R , with a corresponding mass of $4\pi\rho_b R^3/3$, where ρ_b is the background density. The number δ_c is the linear-theory critical overdensity, which for a ‘top-hat’ overdensity undergoing spherical collapse is 1.686 – virtually independent of Ω . The Press–Schechter collapsed fraction can be converted to a differential number density of objects, $n(M)$, using

$$Mn(M) = \rho_b \frac{dF}{dM}. \quad (\text{B3})$$

More recently, evidence has accumulated of deviations from the PS form; ST suggest the following modification:

$$f(\nu) = 0.21617[1 + (\sqrt{2}/\nu^2)^{0.3}] \exp[-\nu^2/(2\sqrt{2})] \Rightarrow \quad (\text{B4})$$

$$F(> \nu) = 0.32218[1 - \text{erf}(\nu/2^{3/4})] + 0.14765\Gamma[0.2, \nu^2/(2\sqrt{2})],$$

where Γ is the incomplete gamma function. A highly accurate approximation for the integral distribution at $\nu < 1$ is

$$F(< \nu) \approx \frac{0.21617\nu + 0.59964\nu^{0.4}}{1 + 0.073\nu^2}. \quad (\text{B5})$$

Note that ST used the symbol ν to have a different meaning from the usual $\nu = \delta_c/\sigma(R)$, adopted here. Their modification partly amounts to reducing δ_c slightly, but their mass function also has a somewhat steeper low-mass tail than the Press–Schechter formula.

APPENDIX C: HALO DENSITY PROFILES

This appendix gives some details of the alternatives that have been used to model the density profiles of virialized haloes. Traditionally, virialized systems have been found by a criterion based on percolation (‘friends-of-friends’), such that the mean density is about 200 times the mean. Sometimes, the criterion is taken as a density of 200 times the critical value. We shall use the former definition:

$$r_v = \left(\frac{3M}{800\pi\rho_b} \right)^{1/3}. \quad (\text{C1})$$

Thus r_v is related to the Lagrangian radius containing the mass via $r_v = R/200^{1/3}$. Of course, the density contrast used to define the boundary of an object is somewhat arbitrary. Fortunately, much of the mass resides at smaller radii, near a ‘core radius’. These core radii are relatively insensitive to the exact definition of virial radius.

The simplest model for the density structure of the virialized system is the singular isothermal sphere: $\rho = \sigma_v^2/(2\pi Gr^2)$, or

$$\rho/\rho_b = \frac{200}{3y^2}; \quad (y < 1); \quad y \equiv r/r_v. \quad (\text{C2})$$

A more realistic alternative is the profile proposed by Navarro et al. (1996, NFW): (Fig. C1):

$$\rho/\rho_b = \frac{\Delta_c}{y(1+y)^2}; \quad (r < r_v); \quad y \equiv r/r_c. \quad (\text{C3})$$

The parameter Δ_c is related to the core radius and the virial radius

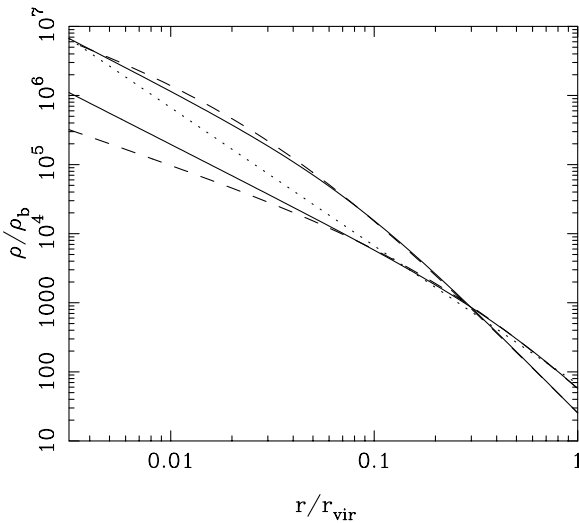


Figure C1. A comparison of various possible density profiles for virialized haloes. The dotted line is a singular isothermal sphere. The solid lines show haloes with formation redshifts of 0 and 5 according to NFW ($\Omega = 1$) and M99.

via

$$\Delta_c = \frac{200c^3/3}{\ln(1+c) - c/(1+c)}; \quad c \equiv r_v/r_c \quad (\text{C4})$$

(we change symbol from NFW’s δ_c to avoid confusion with the linear-theory density threshold for collapse, and also because our definition of density is relative to the mean, rather than the critical density). NFW showed that Δ_c is related to collapse redshift via

$$\Delta_c \approx 3000(1+z_c)^3, \quad (\text{C5})$$

An advantage of the definition of virial radius used here is that Δ_c is independent of Ω (for given z_c), whereas NFW’s δ_c is $\propto \Omega$.

The above equations determine the concentration, $c = r_v/r_c$ implicitly, hence in principle giving r_c in terms of r_v once Δ_c is known. A useful approximate formula for the inversion is

$$c^{-1} \approx 400/(3\Delta_c) + (110/\Delta_c)^{0.387}. \quad (\text{C6})$$

NFW give a procedure for determining z_c . A simplified argument would suggest a typical formation era determined by $D(z_c) = 1/\nu$, where D is the linear-theory growth factor between $z = z_c$ and the present, and ν is the dimensionless fluctuation amplitude corresponding to the system in units of the rms: $\nu \equiv \delta_c/\sigma(M)$, where $\delta_c \approx 1.686$. For very massive systems with $\nu \gg 1$, only rare fluctuations have collapsed by the present, so z_c is close to zero. This suggests the interpolation formula

$$D(z_c) = 1 + 1/\nu, \quad (\text{C7})$$

The NFW formula is actually of this form, except that the $1/\nu$ term is multiplied by a spectrum-dependent coefficient of order unity.

Recently, it has been claimed by M99 that the NFW density profile is in error at small r . M99 proposed the alternative form

$$\rho/\rho_b = \frac{\Delta_c}{y^{3/2}(1+y^{3/2})}; \quad (r < r_v); \quad y \equiv r/r_c. \quad (\text{C8})$$

It is straightforward to use this in place of the NFW profile: we want to use the same mass (and hence the same virial radius), and to arrange for the density profiles to match at large r (i.e. at the virial radius). An accurate approximation that relates the ‘concentration’ parameters ($c = r_v/r_c$) in the two profiles is

$$c[\text{M99}] = (c[\text{NFW}]/1.7)^{0.9}. \quad (\text{C9})$$

The procedure to use is therefore:

- (1) pick a mass, and hence virial radius;
- (2) evaluate $\nu(M)$, and hence z_c ;
- (3) from z_c , get $\Delta_c[\text{NFW}]$ and invert to get $c[\text{NFW}]$;
- (4) convert to $c[\text{M99}]$;
- (5) from the definition of virial radius, get $\Delta_c[\text{M99}]$:

$$\Delta_c[\text{M99}] = \frac{100c^3}{\ln(1+c^{3/2})}. \quad (\text{C10})$$

Lastly, note that the M99 profile has the practical advantage that its integral mass distribution is readily inverted:

$$M(< r) \propto \ln(1+y^{3/2}); \quad y \equiv r/r_c, \quad (\text{C11})$$

so that it is simple to convert between $M(< r)$ and r in either direction; for the NFW profile, this task must be done numerically. It may thus be more convenient to work entirely with the M99 profile, without using NFW as an intermediate step. This requires a relation between $c[\text{M99}]$ and z_c , and the following simple approximation is accurate to a few per cent for $z_c \lesssim 300$:

$$c[\text{M99}] = 1.8 + 2.1z_c. \quad (\text{C12})$$

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