Joint Cosmological Formation of QSOs and Bulge-dominated Galaxies

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ABSTRACT
Older and more recent pieces of observational evidence suggest a strong connection between QSOs and galaxies; in particular, the recently discovered correlation between black hole and galactic bulge masses suggests that QSO activity is directly connected to the formation of galactic bulges. The cosmological problem of QSO formation is analyzed in the framework of an analytical model for galaxy formation; for the first time a joint comparison with galaxy and QSO observables is performed. In this model it is assumed that the same physical variable which determines galaxy morphology is able to modulate the mass of the black hole responsible for QSO activity. Both halo spin and the occurrence of a major merger are considered as candidates to this role. The predictions of the model are compared to available data for the type-dependent galaxy mass functions, the star-formation history of elliptical galaxies, the QSO luminosity function and its evolution (including the obscured objects contributing to the hard-X-ray background), the mass function of dormant black holes and the distribution of black-hole – bulge mass ratios. A good agreement with observations is obtained if the halo spin modulates the efficiency of black-hole formation, and if the galactic halos at $z = 0$ have shone in an inverted order with respect to the hierarchical one (i.e., stars and black holes in bigger galactic halos have formed before those in smaller ones). This inversion of hierarchical order for galaxy formation, which reconciles galaxy formation with QSO evolution, is consistent with many pieces of observational evidence.

Key words: cosmology: theory – galaxies: formation – quasars: general – dark matter – large-scale structure of Universe

1 INTRODUCTION

High-redshift quasi-stellar objects (QSOs) have been for a long time the only probe to the high-redshift Universe at $1 \lesssim z \lesssim 4$. However, their potential power in constraining cosmological models has always been hampered by their complexity as a physical phenomenon: they are thought to be powered by huge black holes (BHs), of mass $\sim 10^6 - 10^{10} M_\odot$, hosted at the center of proto-galactic halos, so that their activity couples very different scales, from fractions of pc to Mpc. The problem is then unsuitable for numerical studies, and the modeling of QSOs in a cosmological framework must rely on analytical approximations, typically based on uncertain hypotheses or poorly constrained parameters.

The QSO population is thought to be made of many generations of short-lived events, with lifetimes ranging from a few $10^7$ to $10^8$ yr, as longer lifetimes would imply few very large dormant BHs, with masses $\sim 10^{12} M_\odot$, which is contrary to the observational evidence (see, e.g., Cavaliere & Padovani 1988). This fact has two implications, which reveal the deep connection between QSOs and galaxies: firstly, the number density of expected dormant objects matches that of bright galaxies; secondly, to evolve on cosmological time scales as observed, the various generations of QSOs must be coordinated by a process (great coordinator), which is likely to be that of galaxy formation.

In fact, while QSOs have always been addressed as a separate field in cosmology, both theoretically and observationally, their connection with galaxies and galaxy formation is receiving ever growing evidence from low and high redshift observations. There is no evidence of QSO activity outside galaxies, and the direct observation of high-redshift galaxies has revealed that large spheroidal galaxies are the most common hosts for bright QSOs (see, e.g., Hall & Green 1998; McLure et al. 1998). Massive dark objects, interpretable as large dormant BHs, are routinely found in nearby spheroids (Kormendy & Richstone 1995; Ford et al. 1997; Magorrian et al. 1998; van der Marel 1998; Ho 1998; Wandel 1998). The estimates of their masses are still affected by many systemat-
ics, but two resulting evidences seem robust: (i) the mass of the massive dark object is correlated to the mass of the bulge component, (ii) this correlation has a scatter of about one order of magnitude. Finally, the light history of QSOs has an interesting resemblance with the star-formation history of galaxies (Boyle & Terlevich 1998; Cavaliere & Vittorini 1998).

The presence of these large dormant BHs in the cores of the bulges of nearby galaxies is a key quantity for testing the BH paradigm of QSOs (Soltan 1982). A previous paper (Salucci et al. 1998a; hereafter paper I) has been dedicated to finding the mass function of dormant BHs, using up-to-date observations and including the contribution of a population of heavily obscured objects (type II AGN) which are revealed by their contribution to the hard-X-ray background (see also Iwasawa & Fabian 1998). The mass function of dormant BHs in nearby galaxies has been estimated using two methods. The first exploits the recently discovered correlation of BH and bulge masses, and consists in convolving the mass function of the galactic bulges with a BH-bulge relation inferred from observation. The second method relies on the correlation between radio power and BH mass (see also Franceschini, Vercellone & Fabian 1998). These two estimates agree with the mass function of the accreted matter inferred from the QSO emission (including obscured objects), giving direct support to the QSO galaxy connection. The local mass density in BHs turns out to be \( \sim 5 \times 10^5 M_\odot \) Mpc\(^{-3}\) for \( H_0 = 70 \) km/s/Mpc

The results found in paper I reveal a dichotomy between large BHs (\( M > 10^8 M_\odot \)) and small BHs. The former are hosted in elliptical galaxies, shine only once near to the Eddington rate, and tend to be not obscured, while the latter are found in the bulges of spiral galaxies, shine with a lower efficiency, can be reactivated by interactions and are frequently obscured. In Salucci et al. (1998b) the mass function of BHs in spirals has been constrained through the use of several hundred rotation curves of spirals; no BH is detected, and the upper limits thus obtained constrain the numerous late spirals to host a negligible amount of mass in BHs.

Within the framework of hierarchical cosmological models, it is possible to make prediction on the number and properties of dark-matter (DM) halos. Besides, to predict the statistical properties of QSOs it is necessary to make assumptions on the probability that a BH forms inside a DM halo, and the efficiency with which such a BH radiates energy. Arguments in favor of BH formation in normal galactic halos are given, for instance, in Rees (1984) and Haehnelt & Rees (1993). Efstathiou & Rees (1988) made the assumption of constant ratio between halo and BH mass and of radiation at the Eddington limit, to conclude that the standard cold dark matter (CDM) model could reproduce the QSO luminosity function. A similar but more refined procedure was used by Haehnelt & Rees (1993): they assumed that BHs form with an efficiency which increases with central halo density and halo virial velocity, so that the QSO activity reaches a maximum at \( z \sim 3 \) as observed. Haehnelt, Natarajan & Rees (1997) considered the case in which most mass is accreted during the quiescent phase, while Cattaneo, Haehnelt & Rees (1999) analyzed the implications of the BH-bulge correlation, especially on galaxy mergings. A related approach was used by Katz et al. (1994), who used N-body simulations to check whether the CDM model could give a sufficient number of suitable halos to justify QSOs at \( z \gtrsim 3 \) (see Haiman & Menou 1998) and Percival & Miller (1996). Eisenstein & Loeb (1995a,b) followed in some detail the dissipation of angular momentum of gas infalling inside a DM halo, modeling the collapsing halos as homogeneous ellipsoids and seeking for suitable conditions for a BH to form; they concluded that seed BHs (with mass \( \sim 10^5 M_\odot \)) can form at rather large redshifts (\( z > 5 \)), giving rise to QSO activity when included in a protogalaxy (see also Loeb 1993). Cavaliere & Vittorini (1998) argued that QSOs at \( z \gtrsim 3 \) are connected to the formation of new galactic halos, while the already-formed BHs are reactivated by galaxy interactions in newly-formed groups, a mechanism which is effective at \( z \lesssim 3 \) (see, e.g., Monaco et al. 1994, and references therein).

This paper aims to construct, for the first time, an analytical model for joint QSO and galaxy formation, which reproduces the main observables relative to both populations. Mergers and/or halo spin are proposed as possible physical variables responsible for both galactic morphology and BH formation. The analytical model is designed to reproduce the mass function of galactic halos for different broad morphological classes, the star formation history of ellipticals, the QSO luminosity function and its redshift evolution, the mass function of dormant BHs and the BH-bulge relation. The plan of the paper is as follows: Section 2 presents the analytical model for galaxy formation, based on the joint distribution of halo mass, spin or last merger, and formation time. In Section 3 the model is shown to reproduce the estimated halo mass function of galaxies, divided into broad morphological classes, and the star-formation history of ellipticals. In Section 4 the model is compared to the observed QSO luminosity function. Section 5 addresses the dormant BH masses and their relation to bulge masses. Section 6 contains a summary and some final remarks.

A Hubble constant of \( H_0 = 50 \text{ km s}^{-1} \text{ Mpc}^{-1} \), will be used when discussing Einstein-de Sitter (EdS) models, while a value of 70 will be used for the open model or the model with cosmological constant.

2 AN ANALYTICAL MODEL FOR GALAXY AND QSO FORMATION

Galaxy formation in hierarchical models is usually addressed by means of semi-analytical techniques, in which the abundance of DM halos and their merging histories are inferred either from N-body simulations or from the extended PS formalism (Bond et al. 1991; Bower 1991; Lacey & Cole 1993), and the history of gas in halos is described through a set of simplified rules for gas cooling, star formation, feedback processes, galaxy mergings etc. (see, e.g., White 1993; Cole et al. 1994). Noteworthy, the main qualitative conclusions of these semi-analytic models can be reached by means of simple analytic arguments based on the PS mass function (White & Rees 1978; White & Frenk 1991). It is then reasonable, at this stage, to construct a simple analytical model for joint
galaxy and QSO formation, leaving detailed calculations to further analysis.

The power spectra considered in the present paper are the CDM-like ones described by the parameterization of Efstathiou, Bond & White (1993), with the shape parameter defined as $\Gamma = \Omega h$, where $\Omega$ is the cosmological density parameter and $h = H_0/(100 \text{ km/s/Mpc})$. Three models have been analyzed, namely an EdS model with $\Omega = 1$ and $h = 0.5$ (so that $\Gamma = 0.5$), a flat low-density model with $\Omega = 0.3$ and cosmological constant ($h = 0.7$ and $\Gamma = 0.21$), and an open model with $\Omega = 0.3$ and $h = 0.7$ ($\Gamma = 0.21$). Following Eke et al. (1998), the normalization has been fixed so that the standard deviation of the initial density (linearly extrapolated to $z = 0$) on a 8 $h^{-1}$ Mpc sphere, $\sigma_8$, is 0.7 for the EdS model, and 1 in the other cases. For the sake of brevity, the results of the open model, which are similar to the cosmological constant case (hereafter called Lambda model), are not shown.

2.1 Dark-matter halos in hierarchical Universes

The mass function of DM halos at a given redshift is reproduced by the well-known PS formula (see Monaco 1998 for a recent review on the mass function):

$$n_{PS}(M_H; z) dM_H = \frac{\rho_0}{M_H} \frac{1}{\sqrt{2\pi}\Lambda^3} \exp\left(-\frac{\delta^2(b(z))^2}{2\Lambda}\right) \left|\frac{d\Lambda}{dM_H}\right| dM_H,$$

where $M_H$ is the halo mass, $\rho_0$ is the background density, $\Lambda(M_H) \equiv (\delta_c^2)$ is the mass variance at the scale corresponding to $M_H$ (it is usually denoted as $\sigma^2$), and $\delta_c$ is a threshold parameter. Following Monaco (1998, 1999) and Governato et al. (1998), the $\delta_c$ parameter is set to 1.5 if the cosmological density is $\Omega = 1$, and 1.69 if $\Omega < 1$ (with or without cosmological constant). The time-dependent function $b(z)$ is the linear growing mode, normalized as $b(z = 0) = 1$. This quantity is related to the scale factor $a(z) = 1/(1 + z)$ as follows: $b(z) \propto a(z)$ at high redshift, and $b(z) = a(z)$ in the $\Omega = 1$ cosmology. The expressions for $b(z)$ for cosmologies different from EdS are given, for instance, in Monaco (1998).

The critical mass $M_c(z)$ at a given redshift is defined as the mass at which the variance (linearly extrapolated to $z = 0$) is equal to $\Lambda(M_c(z)) = (\delta_c/b(z))^2$.

Galaxies do not form in every DM halo: large halos have large cooling times, which can become larger than the dynamical time, in which case baryons cannot gather into a single entity. Following White & Rees (1978) and White (1993), the virial temperature $T_H$ of a halo of mass $M_H$ and density $\rho_H$ is assumed to scale as $T_H \propto M_H^{2/3} \rho_H^{1/3}$, while the cooling time depends on the efficiency of cooling $\Lambda_{cooling}(T_H)$ in the following way: $t_{cool} \propto T_H^{\alpha_c} \Lambda_{cooling}(T_H)^{-1}$. In the relevant range of temperature, from $\sim 10^4$ to $\sim 10^5$ K, the cooling efficiency scales roughly as $\Lambda_{cooling}(T_H) \propto T_H^{-1/2}$; then the cooling time scales as $t_{cool} \propto M_H^{1/2} T_H^{-1/2}$. Finally, the dynamical time of the halo scales as $t_{dyn} \propto T_H^{-1/2}$. Then, a condition $t_{cool} < t_{dyn}$ translates into a redshift-independent cutoff of the mass function.

The largest halo mass in which gas can effectively cool down is called $M_{cool}$, and left as a free parameter. Assuming that galaxies obey a relation $M_H \propto \lambda^\beta$, with $\beta \sim 0.5 - 1$ (see Section 3.1; $\beta$ depends on the morphological type, we use the value relative to elliptical galaxies), we model the astrophysical cutoff so as to reproduce the observed cutoff in the galaxy luminosity function:

$$C_{cool}(M_H) = \exp(- (M_H/M_{cool})^{1/\beta}).$$

This astrophysical cutoff is not the only feature that distinguishes the assembly of galaxies from that of DM: the merging of baryonic matter is regulated both by cooling and feedback, when gaseous clumps merge, and by non-dissipative merging of clumps made of stars. To address the formation of a galaxy, it is necessary to distinguish between early-forming halos, whose density is high enough for subclumps to merge into a single galaxy, and late-forming halos, which host small groups of galaxies (see Section 2.4). We consider also a further parameter $p$, responsible for morphology. The number density $n_H$ of halos with mass $M_H$, morphological parameter $p$ and formation redshift $z_f$ can be expressed with great generality as follows:

$$n_H(M_H, p, z_f) dM_H dp dz_f = n_{PS}(M_H | z_f) \times C_{cool}(M_H) dM_H \times P_f(p | M_H, z_f) dp \times P_f(z_f | M_H) dz_f.$$

The following subsections are dedicated to finding suitable approximations for the distributions $P_f(p | M_H, z_f)$, with $p$ equal to the halo spin $\lambda$ or merging fraction $f$, and $P_f(z_f | M_H)$.

2.2 The joint mass-spin function

Spin is acquired by a halo during the mildly non linear regime, when the tidal coupling between the (proto-)halo and the external mass distribution is effective. After decoupling, the halo inertia moment becomes negligible, and spin stops growing, at least as long as the structure remains isolated. It is then possible to give analytical estimates of halo spins (Peebles 1969, White 1984, Heavens & Peacock 1988, Eisenstein & Loeb 1995a, Catelan & Theuns 1996). The spin distribution of halos is also determined by means of N-body simulations (Barnes & Efstathiou 1988; Zurek, Quinn & Salmon 1988; Warren et al. 1992; Ueda et al. 1994; Lemson & Kauffmann 1998). The comparison of analytical and numerical estimates leads to the following conclusions: (i) the spin distributions given by different authors and with different methods are approximately consistent with each other; (ii) the functional dependences of spin on other halo parameters, predicted by means of analytical arguments, are consistent with N-body results; (iii) the spin distribution is wide, and nearly lognormal in shape.

The dimensionless spin parameter $\lambda$ is defined as:

$$\lambda = LE^{1/2} G^{-1} M_H^{-5/2},$$

where $L$ is the final angular momentum of the halo, $E$ is its total energy, $G$ is the gravitational constant and $M_H$ is the halo mass. The spin parameter $\lambda$ is nearly independent of everything, except a weak dependence of its mean value $\langle \lambda \rangle \equiv \langle \log \lambda \rangle$ on halo mass:

$$\langle \lambda(M_H | M_c(z)) \rangle = \tilde{\lambda}_0 - \alpha_\lambda \log(M_H/M_c(z)).$$

With $\tilde{\lambda}_0 = \log(0.04)$, the average value of the spin parameter, for a set of halos with mass not much smaller than $M_c$,
is about 0.05, the value given by N-body simulations. The exponent $\alpha_3$ is in the range 0.1 – 0.2; the value 0.15 will be used in the following. This trend is theoretically explained by a dependence of angular momentum on the initial height of the peak from which the structure comes from (Catelan & Theuns 1996), and has been revealed in the N-body simulations of Ueda et al. (1994) and Cole & Lacey (1996). The minus sign implies that rare, massive halos (relative to $M_*(z)$) tend to have a lower spin.

The PDF of the $\lambda$ parameter, as given by Barnes & Efstathiou (1988), Warren et al. (1992), Ueda et al. (1994), Eisenstein & Loeb (1995), Catelan & Theuns (1996) and Lemson & Kauffman (1997), is well approximated by the following lognormal distribution:

$$P_{\lambda}(\lambda|M_H, z)d\lambda = \frac{1}{\sqrt{2\pi}\sigma_\lambda} \exp\left(-\frac{(\log \lambda - \bar{\lambda})^2}{2\sigma_\lambda^2}\right) d\log \lambda, \quad (6)$$

where $\sigma_\lambda = 0.3$ and $\bar{\lambda}$ is given by Eq. 3. Note that some authors, as Mo, Mao & White (1998), use for $\sigma_\lambda$ a value of 0.21, which is 30% smaller than the best-fit one used here.

### 2.3 The joint mass-merging function

Merging histories of DM halos are correctly reproduced by means of an extension of the PS approach to the mass function problem (Bond et al. 1991; Bower 1991; Lacey & Cole 1993). The probability that a halo of mass $M_1$ (corresponding to a variance $\Lambda_1$) is included into a halo of mass $M_2$ (corresponding to a variance $\Lambda_2$) after a time interval $\Delta \log b$, where the growing mode $b(z)$ is used as time variable, is:

$$P(M_1 \rightarrow M_2; z) dM_1 \Delta \log b = \frac{1}{\sqrt{2\pi} b(z)} (\Lambda_1 - \Lambda_2)^{-3/2} \times$$

$$\exp\left[-\left(\frac{b(z)}{\delta_c}\right)^2 \frac{(\Delta \log b)^2}{2(\Lambda_1 - \Lambda_2)}\right] d\Lambda_1 \Delta \log b. \quad (7)$$

Denoting the merging fraction $f$ as the ratio between the masses of the merging and the final clumps, $f = M_1/M_2$, it is straightforward from Eq. 3 to obtain the probability $P_f(f; M_H, z)$ that a halo (with final mass $M_H = M_2$) at redshift $z$ has experienced a merging, within a time interval $\Delta \log b$, with another halo of mass $M_2 = M_1$. In the following, $M_1$ will denote the major progenitor of the halo, so that $M_1 \geq M_2/2$ and $1/2 \geq f \geq 1$. The timescale $\Delta \log b$ is left as a free parameter.

The function $P_f(f; M_H, z)$ is straightforward to obtain, but its expression is cumbersome; it is shown in Fig. 1 in the case $M_H = M_*$ and $\Delta \log b = 0.1$. For $f \rightarrow 0.5$ the probability does not vanish but saturates to a finite value, with a very flat shape, which is not unexpected as the merging of two comparable masses is not a rare event. In Section 2.6 it will be shown that this is a problem for using the merging fraction as a variable which modulates the efficiency of BH formation.

In the simple case of power-law power spectra, $P(k) \propto k^\alpha$, the probability of having had a major merging, $f < f_c$ (where $f_c$ is a threshold) depends on $M_H/M_*(z)$ in the following way:

$$\text{Figure 1. The } P_f(f) \text{ distribution derived from Eq. 3, for } M_H = M_*, \text{ and } \Delta \log b = 0.1. \text{ The merging fraction } f \text{ is the ratio between the masses of the two merging clumps (larger over smaller).}$$

$$P(f < f_c; M_H, z) \propto \left(\frac{M_H}{M_*(z)}\right)^{(n+3)/6} \times$$

$$\exp\left[-\text{const} \times \left(\frac{M_H}{M_*(z)}\right)^{(n+3)/3} \times \Delta \log b\right]. \quad (8)$$

Eq. 8 shows that the probability of having experienced a major merging event grows with mass, in a way similar to that of the spin parameter: the exponent is small again, of order 0.3 if the spectral index $n$ is about $-2$. At variance with the spin case, this trend is not univocal: very large halos, with masses $M_H \gg M_*$ do not experience major mergings (they are just rare!); this fact does not have a great importance, as these very rare objects turn out to be mostly irrelevant.

### 2.4 The redshift of halo formation and shining

The assembly of baryonic structures like galaxies does not follow the assembly of DM halos: a DM halo can host more than one galaxy, and galaxies inside DM halos can subsequently merge. At the present time, most galaxies are not isolated structures, but are contained in larger halos, such as groups and clusters. As a consequence, most present-day galactic halos are not related to the isolated halos described by the PS mass function; those halos have formed, and were present “in the PS sense” at high redshift, and have subsequently gathered into larger structures. The cores of such halos have retained their identity as they had much higher densities than the groups in which they have fallen.

In order to describe the formation of such galactic halos, it is necessary to have some information on their dynamical history. This information is not contained in the simple PS mass function, but can be obtained in the extended PS formalism, for instance with the semi-analytical
merging tree technique (Lacey & Cole 1993), in which the merging histories of a sample of halos are given. A simpler, analytical procedure was recently proposed by Percival & Miller (1999), who tested its validity against large N-body simulations. The extended PS theory gives the probability $P(M_H|z)$ that a halo of mass $M_H$ is present at a given redshift $z$; it is possible to invert such probability to obtain the probability $P(z_f|M_H)$ that a halo of mass $M_H$ forms at the redshift $z_f$:

$$P(f(z_f|M_H)dz_f = \frac{\delta^2}{\Lambda b^2} \exp\left(-\frac{\delta^2}{2/M_b^2}\right) \frac{1}{b} \frac{df}{dz} dz_f. \quad (9)$$

As in Section 2.3, the variance $\Lambda(M_H/M_\star(z))$ yields a dependence on the halo mass in units of the critical mass $M_\star(z)$. As the curve is peaked on $\Lambda \sim 1$, objects form preferentially when their mass is not very different from $M_\star$, and then larger masses form at larger times. Another characteristic of Eq. (9) is that a large number of halos of mass $\sim 10^{12}M_\odot$ are predicted to form at small redshift, $z_f < 1$. Such objects can be either galaxies or small groups, depending on whether the baryonic substructures manage to merge into a single entity. The cross section for dissipationless merging is proportional to the square of the halo density, which scales as the cosmological density. As a consequence, the probability that a halo is going to host a single galaxy (at $z=0$) is suppressed at lower redshift as $(1+z_f)^6$. Then, in order to pick up the galactic halos, the Percival & Miller (1999) probability of formation redshift is multiplied by:

$$C_{\text{dens}} = \left(1 + \frac{(1+z_f)}{(1+z_0)^6}\right)^{-1}. \quad (10)$$

The reference redshift $z_0$ is left as a free parameter. It is useful to stress that this condition, related to dissipationless merging, is a complement to the cooling condition given in Eq. (1).

The formation of stars in spheroids and the bright phase of QSOs are assumed to be close in time. The high metallicities inferred from QSO spectra suggest that significant star formation in the host galaxies has already taken place before the bright QSO phase (Hamann & Ferland 1993). Besides, QSO activity cannot easily have place much later than the formation of bulge stars, when cold gas is almost absent and the feeding of BHs is difficult.

QSO activity does not take place immediately at the dynamical formation time of a generic (galactic) DM halo. We assume that the “shining phase” of the halo, i.e. when QSO activity takes place and star formation is already turned on, is delayed by a time $t_{\text{delay}}$ with respect to the dynamical formation of the halo. This delay is assumed to be longer for smaller halos, such as to invert the hierarchical order for halo shining. In this case, the brighter QSOs can shine before the fainter ones, as observed. An alternative scenario able to reproduce the QSO luminosity evolution requires lower efficiency of BH formation with increasing time and, as a consequence, in larger halos (Haehnelt & Rees 1993). This would induce an anti-correlation between bulge and BH mass, contrary to the observational evidence.

As mentioned above, metallicity studies of the QSO environments show that significant star formation in the host galaxies has occurred before the QSO shining phase. Thus we can infer that star formation in larger early-type galaxies is turned on more rapidly. In other words, the QSO evolution marks the history of the star formation rate in early type galaxies (Silva et al. 1999). Shorter time scales for star formation in massive ellipticals have been suggested by Matteucci (1994) and Bressan, Chiosi & Tantalo (1996), on the basis of the chemical evolution of star populations.

The shorter delay of the QSO shining phase for larger BHs may be ascribed to several mechanisms. For instance, more powerful objects can be able to remove earlier, and from a larger solid angle, the dust surrounding the circumnuclear regions. The gas in larger galaxies may gather more easily in the core of the host halo, because of lower angular momentum, and cool down, thus accreting on a seed BH. Smaller halos may accrete gas later in secondary infall events. An additional possibility is that large halos are endowed of dense peaks which may merge rapidly to produce supermassive BHs.

Since the details of processes involving baryons are not fully understood, we presently explore the mass-dependent delay hypothesis as a heuristic (and parametric) guess, which helps to reconcile the ‘anti-hierarchical’ evolution of QSOs with the bulge-BH relation, and is consistent with evidences coming from the study of stellar populations in ellipticals.

If $t_f = t(z_f)$ is the dynamical formation time, the “shining” time of the halo is $t_{sh} = t_f + t_{\text{delay}}$, and its “shining” redshift $z_{sh} = z(t_{sh})$. The halo mass $M_H$ will denote in the following the mass of the halo at the shining time $t_{sh}$; the number density of halos will be calculated at the shining redshift. We have found it convenient to parameterize the dependence of the delay time on the halo mass as follows:

$$t_{\text{delay}}(M_H) = \log\left(10^{t_f - \alpha_f (\log M_H - \log M_H^*_{QSO}) + 10^{t_f}}\right). \quad (11)$$

Here $t_f$ is the delay of a galaxy of halo mass larger than $M_H^*$, corresponding to an $L_\star$ elliptical (see Section 3.1). The parameterization is such that while large halos are delayed by $t_f$, smaller ones are delayed proportionally to $\log(M_H/M_H^*)$. Eq. (11) multiplied by the cutoff given by Eq. (10) is evaluated at the shining redshift $z_{sh} = z(t_{sh})$; in other words, the curve is shifted in time by an amount $t_{\text{delay}}$.

Notably, the final number of objects is calculated by integrating the contributions at various redshifts. This is not strictly correct, as small halos at a time can be part of larger halos at a following time; this introduces an uncertainty in the normalization of the number of halos. However, the effect is likely to be modest, especially if large halos shine before smaller ones. The use of semi-analytical techniques, based on the merging trees, would solve this problem, and would allow a more detailed description of the delay time. Moreover, it would allow to relax the assumption, implicit in this approach, that the merging of the halos of already-formed spheroids is negligible. As mentioned at the beginning of this Section, this analytical approach is supposed to catch the most important dependences, while further refinements are left to future work.

To quantify and visualize the inversion of hierarchical
Figure 2. Left panels: redshift of halo shining $z_{sh}$ for elliptical galaxies, as a function of the halo mass. The lookback time in Gyr is given on the right axis. The thick continuous line gives the redshift at which 50% of halos have shone; the thick dashed lines are what is obtained if there is no delay. The dot-dashed, dashed and dotted lines give the redshift interval within which 68%, 95% and 99% of halos shine. The shaded areas highlight those galactic halos whose abundance is very small (their mass is larger than 3 times the halo mass corresponding to an $L_*$ elliptical). Right panels: delay time $t_{\text{delay}}$ as a function of halo mass $M_H$. The EdS (upper panels) and Lambda (lower panels) models are shown.

In order, it is useful to consider how the abundance of galactic halos of fixed mass grows in time. This is not the same as plotting Eq. [2], which does not take into account the different abundance of halos of given mass at different times. The abundance of galactic halos is presented below (Eq. [12]). The left panels in Fig. 2 show the distribution of shining redshifts $z_{sh}$ for halos of fixed mass which host ellipticals (with spin threshold) at $z = 0$, for the EdS and Lambda cosmologies. The thick line shows the redshift at which half of the $z = 0$ halos have shined, the other lines show the redshift intervals within which 68%, 95% and 99% of halos shine. The right panels show the delay time $t_{\text{delay}}(M_H)$ used. The best-fit parameters have been used, see Table 2 and Section 2.7. For comparison, the thick dashed line shows the 50% line obtained by assuming no delay. The inversion of hierarchical order is visible in the change of slope of the “iso-shining” lines at moderate and small halo masses.

Fig. 2 predicts that many big ellipticals form at high redshift; because of bias, these will preferentially end up in clusters. This is consistent with the observational evidence,
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2.5 Predictions on galaxies

Given the number of galactic halos \( n_H(M_H, p, z_{sh}) \) (Eq. 11), calculated at the shining time \( z_{sh} \), the total number of galaxies at redshift \( z = 0 \) with morphological type defined by \( p_1 \leq p \leq p_2 \) (the limits can depend on \( M_H \)) is readily calculated by integrating the number density of halos in \( p \) and \( z_{sh} \):

\[
n_{gal}(M_H) \, dM_H = \left( \int_0^{p_2} \int_{p_1}^{p_2} dM_H \, n_H(M_H, p, z_{sh}) \right) \, dM_H. \tag{12}
\]

It is supposed that the halo spin or the merging fraction are responsible for galaxy morphology. Both mechanisms are likely to have a role in determining whether a galaxy is going to be bulge-dominated: galaxy mergers give rise to “hot” galaxies, and the profiles of big ellipticals are consistent with the merging origin (see, e.g., Faber et al. 1997). On the other hand, low-spin systems can lead to large bulge-disc ratios, as suggested, e.g., by Mo, Mao & White (1997).

Elliptical galaxies are assumed to be hosted either in low-spin (\( \lambda \leq \lambda_E \)) halos or in halos which have suffered a major merger (\( 1/2 \leq f \leq f_E \)). In both cases, the probability for a halo to host an elliptical increases with \( M_H/M_* \). As a consequence of the inversion of hierarchical order for galaxy formation, described in the previous subsection, small galactic halos shine later, when they are small with respect to \( M_* \), at their shining time. Then, the fraction of elliptical galaxies is not fixed but increases with mass; this leads to a flattening of the elliptical mass function with respect to the mass function of all the other halos.

With a fixed \( p \)-threshold and a suitable tuning of the free parameters involved (see Section 2.7 for full details), it is possible to obtain a satisfactory prediction for the halo mass function of ellipticals, which is the main concern of the present paper. However, in Section 3.1 we will also test the predictions for the mass function of spiral halos, so as to give further support to the galaxy formation model presented here.

The mass function of non-elliptical halos is steeper than that of spirals. This is in line with the general behaviour of galaxy formation models, which tend to predict a steep luminosity function (see, e.g., White 1993; Cole et al. 1994). This problem is usually solved by assuming a low efficiency of star formation for small halos. If spin is supposed to determine the galaxy type, it is possible to subtract small-mass, high-spin halos by assuming that they are not going to host bright galaxies but large low surface brightness (LSB) discs. Following Dalcanton, Spargels & Summers (1997) and Jimenez et al. (1997), the spin threshold \( \lambda_S \) for the formation of non-bright galaxies is assumed to depend on mass: small-mass halos are more likely to host a non-bright galaxy. The spin threshold is parameterized as follows:

\[
\log \lambda_S(M_H) = \alpha_S \log (M_H/10^{12} M_\odot) + \log \lambda_S^0, \tag{13}
\]

Then, a spiral halo is selected if \( \lambda < \lambda_S(M_H) \). Consistency with observations is obtained for \( \alpha_S = 0.4 \) (see Table 2), in rough agreement with Jimenez et al. (1997) who find \( \lambda_S \propto M_H^{0.4} \), and Dalcanton et al. (1997) who report \( \lambda_S \propto M_H^{1.6} \).

The predicted redshift evolution of the formation of bulge-dominated galaxies can be tested through the star formation history of elliptical galaxies given by Franceschini et al. (1998). It is possible to get a rough prediction of the contribution of ellipticals to the star formation rate of the universe by assuming that they form all their stars at the shining time of the halo, as defined in Section 2.4. Assuming that the visible mass of an elliptical, \( M_{bul} \), is connected to its light through the relation \( M_{bul}/L = (M/L)_0 (L/L_\ast)^{\beta_{bul} - 1} \) (where \( L_\ast \) is the Schechter parameter for the E luminosity function), the bulge mass is related to the halo mass as:

\[
M_{bul} = \left( \frac{M}{L} \right)_0 L_\ast \left( \frac{M_{H_\ast}}{M_{H_\ast}} \right)^{\beta_{bul}/\beta_E}. \tag{14}
\]

The parameter \( \beta_E \) is the exponent of the \( M_{H} - L \) relation for ellipticals, and is defined in Section 3.1. Eq. 11 of its assumed value is 0.75 (see also Table 1). Following paper I, the parameter \( \beta_{bul} \) is set to 1.25, while \( (M/L)_0 \) is set to 6.9h (luminosities are in the B band). The star-formation rate is then calculated as:

\[
SFR(z) \, dt = \left( \int_{p \rightarrow E} dp \int_0^{\infty} dM_H M_{bul}(M_H) \, n_H(M_H, p, z) \right) \left( \frac{dz}{dt} \right) dt. \tag{15}
\]

\(^\dagger\) Galaxy morphology has probably a more complex origin: for instance, many lenticulars could come from spirals infalling into cluster; see, e.g., Ellis 1998 and references therein.

\(^\ddagger\) According to Jimenez et al. (1997), high-spin halos do not even host LSB’s, but remain dark.
Here the integral in \( p \) is performed over the interval which defines the elliptical morphology.

Eq. [3] is only valid under the rather artificial hypothesis that all stars in an elliptical form in a very short time. This is a good assumption only at low redshift, when the age of the Universe is much larger than the typical duration of the starburst. A better estimate of the star-formation rate of ellipticals can be obtained by convolving Eq. [3] with a curve describing an average star-formation history, given for instance by a truncated exponential with timescale \( \tau \):

\[
\text{SFR}'(z)dt = \int_{t+\tau}^{\infty} \text{SFR}(t_{\text{sh}}) \frac{1}{\tau} \exp \left( -\frac{t - t_{\text{sh}} + \tau}{\tau} \right) dt_{\text{sh}}
\]  

(16)

In this case, the shining time is identified with the first e-fold time, as the stabilization of the halo is supposed to be a result of the massive star formation, and then cannot precede it. In the following we will use for \( \tau \) a value of 1 Gyr, which is of order of the delay time of a 10^12 M⊙ halo. Note that this is probably larger than the star-formation timescale for giant ellipticals, which is likely to be smaller than 0.3 Gyr (Matteucci 1994). Of course, the star-formation timescale is physically related to the delay time \( t_{\text{delay}} \), and is likely to depend on halo mass. However, an accurate modeling of such a timescale is beyond the scope of the present paper. Then, the convolved star-formation history should be considered just as an indication of what can happen when relaxing the hypothesis of very fast burst. It is also noteworthy that, as expected, the convolution does not change appreciably the low-redshift cutoff of the star-formation history.

### 2.6 Predictions on QSOs

As mentioned in the Introduction, BHs strongly prefer elliptical morphologies, as their masses correlate with the mass of the host bulge. This correlation presents a significant scatter of 0.3–0.5 in decimal logarithm (see paper I). This scatter reveals the need of a “hidden variable”, able to modulate the efficiency of BH formation in halos, thus giving the wanted breadth in the BH-bulge relation. On the other hand, the mechanism responsible for galaxy morphology has an indirect influence on BH formation. As a reasonable working hypothesis, we assume that both efficiency of BH formation and galactic morphology are influenced by the same physical variable, spin or merging.

The PDF of the morphological parameter must be such to reproduce, under a reasonable transformation, the high luminosity tail of the QSO luminosity function. Although merging is a physically motivated cause for stimulating the accretion onto a BH (it creates non-axisymmetric perturbations which help the gas to fall toward the center of the potential well), from the statistical point of view the merging fraction \( f \) results unsuitable to this purpose: as shown in Fig. 1, the \( f \)-distribution is very flat around the value 0.5, which corresponds to the merging of clumps of nearly equal mass, an event which is not asymptotically rare. Then, to shape this function into a steep power-law, so as to fit the QSO luminosity function, it is necessary to assume an extremely steep dependence of the efficiency of BH formation on \( f \). This is unphysical, as the fate of gas is not expected to be sensitive to infinitesimal variation of the ratio of merging clumps. However, the merging fraction is not the only important physical quantity involved in a merging process. Other quantities, like the relative orientation of the spins of the merging clumps, or their impact parameter, are likely to be important in determining the final galactic morphology. Then, a more detailed modeling of the merging process is required to make it suitable for modulating BH formation, but this is beyond the scope of the present paper.

The spin of the halo does not suffer from the problem discussed above, as low-spin halos are asymptotically rare. Halo spin has already been proposed as an important variable by Eisenstein & Loeb (1995b). On the other hand, what is physically relevant for the formation of a BH is the quantity of angular momentum that the gas is able to lose (see also Cavaliere & Vittorini 1998), and the internal distribution of this angular momentum in the very center of the halo. Moreover, with a spin profile compatible with actual elliptical galaxies, it is very difficult to have the formation of a huge BH (De Felice, Yu & Zhou 1992). Then, the relevance of the global spin of the DM halo for BH formation is not obvious. But the BH-bulge relation shows that the final mass of the BH is related to some global property of the halo; then, it is not unreasonable to assume it to be related to another global property, as the total spin. The physical cause of this relation could be a dynamical feedback of the BH to the halo: a strong central mass influences through chaotic mixing the orbits which pass near the center, making them more axisymmetric (Merritt 1998). This could limit the mass of the BH, making it to depend on the total spin, which is relevant for axisymmetric systems. Alternatively, the BH-bulge relation could be due to the competition with star formation (Wang & Biermann 1998) or to the mechanical feedback of the BH on the protogalaxy (Silk & Rees 1998); the latter mechanism can give a steep dependence of the BH mass both on the bulge mass \( M_b \propto M_{\text{bul}}^{3/5} \) and on the halo spin \( M_h \propto \lambda^{-5} \) (Haehnelt, Natarajan & Rees 1998). In any case, a dependence of the BH mass on the total spin is expected if this quantity influences the profile of the halo, and then its central density. Finally, as the halo spin is acquired from tidal torques given by the large-scale structure, a direct influence of it on the BH formation would explain the observational evidence of alignment between radio loud AGNs, host elliptical galaxies and large-scale structure (West 1994).

The mass of the BH changes rapidly in time during the bright QSO phase. However, as shown in paper I, the most important period, the longest and the brightest, is that in which the BH has acquired most of its final mass. It is then reasonable to consider only the final mass of the BH, \( M_* \), which is the result of the accretion onto the seed BH of the matter available in the reservoir. In the following, the instant at which the BH acquires its final mass will be called BH formation. Further accretion of mass in a non-bright or reactivated phase is assumed negligible.

To construct a prediction for the QSO luminosity function it is necessary to specify the efficiency of BH formation in DM halos:

\[
\varepsilon_H = \frac{M_*}{M_{\ast}},
\]

(17)

i.e. the amount of matter which ends up into the BH in units of the halo mass. This is assumed to depend on spin in the following way:

\[
\varepsilon_H = \varepsilon_{H0} \left( \frac{\lambda}{\lambda_0} \right)^{-\alpha_{\varepsilon}}
\]

(18)
The number of BHs formed at redshift $z$ is:

$$n_*(M_*, z) dM_* dz = \left( \int_0^\infty dM_H n_H(M_H, \lambda(M_*, M_H), z) \right) \frac{dM_* dz}{\alpha_4 \ln 10}. \quad (19)$$

To obtain a QSO luminosity from a BH mass, it is assumed that the BHs accrete mass at a fixed ratio of the Eddington rate, $f_{\text{ED}} \equiv L/L_{\text{ED}}$, where the Eddington luminosity is defined as $L_{\text{ED}} = 4\pi G m_\odot c M_*/\sigma_\gamma \sim 3.4 \times 10^8 (M_*/M_\odot) L_\odot$ ($m_\odot$ is the proton mass, $\sigma_\gamma$ the Thompson cross section). Then, the BH mass grows to its final value during a timescale, or duty cycle time:

$$t_{\text{duty}} = \varepsilon t_{\text{ED}} / f_{\text{ED}}, \quad (20)$$

where the Eddington time is defined as $t_{\text{E}} = M_* c^2 / L_{\text{ED}} \sim 4 \times 10^8$ yr and $\varepsilon$ is the efficiency of radiation of the QSO in units of $M_\odot c^2$, where $M_*$ is the accreted mass. The luminosity of the QSO in a given e.m. band is related to the BH mass through:

$$L_{\text{QSO}}(M_*) = f_{\text{ED}} L_{\text{ED}}(M_*) / C_B. \quad (21)$$

Here $C_B$ is the bolometric correction appropriate for the e.m. band used. Observational evidence (see, e.g., Padovani 1989; Wandel 1998) suggests that the efficiency of accretion is a function of the QSO luminosity, going from $\sim 0.05$ to $0.1$ for small AGNs to $\sim 1$ for bright QSOs. Following paper I, it is assumed that:

$$f_{\text{ED}} = \left( \frac{L_{\text{bol}}}{10^{42} \text{erg/s}} \right)^{\alpha_{\text{ED}}}, \quad (22)$$

with the exponent $\alpha_{\text{ED}}$ set to 0.2.

The luminosity function of QSOs is then:

$$n_{\text{QSO}}(L_{\text{QSO}}; z) dL = \frac{n_*(M_*(L_{\text{QSO}}), z) M_*/L_{\text{QSO}} (1 - \alpha_{\text{ED}}) t_{\text{duty}}}{dL_{\text{QSO}}} \left| \frac{dz}{dt} \right| dL_{\text{QSO}}. \quad (23)$$

It is noteworthy that with the inversion of the hierarchical order for galaxy formation, the “inverted” evolution of QSOs is naturally obtained.

The predicted mass function of dormant BHs at $z = 0$ is obtained simply by integrating in redshift the number density of BHs given in Eq. (19).

The bivariate number density of BHs hosted in bulges of a given mass is obtained from Eq. (3) by transforming the halo mass and the spin into bulge (Eq. (4) and BH (Eq. (18)) masses, and by integrating the resulting distribution in redshift:

$$n_{\text{bul}}(M_*, M_{\text{bul}}) dM_* dM_{\text{bul}} = \left( \int_0^\infty dH n_H(M_H(M_{\text{bul}}), \lambda(M_*, M_H), z) \right) \frac{\beta_E}{\beta_{\text{bul}} \alpha_4 \ln 10} M_H(M_{\text{bul}}) dM_* M_{\text{bul}}. \quad (24)$$

This equation is valid only for halos which host elliptical galaxies.

Finally, while it is reasonable to assume that the global properties of the galactic DM halo determine the amount of mass available to the BH for accretion, the actual amount of mass accreted could depend on some unpredictable details of the accretion process. This could influence the value of $f_{\text{ED}}$, which would then become a random variable (Siemiginowska and Elvis 1997; however, this would influence the conclusions of paper I), or it could only influence the value of $\varepsilon_{\text{HO}}$, which would then be modulated by a completely random process. These possibilities will be addressed elsewhere.

### 2.7 Assumptions and parameters

It is useful at this stage to list all the assumptions made in this Section:

- The number of dark-matter halos dynamically formed at a given redshift, with a given mass and a given spin or merging fraction, is given by a set of “numerical recipes”, mainly based on the extended PS formalism, which are known to fit N-body simulations.
- Galactic halos are distinguished from those corresponding to galaxy groups and clusters according to a cooling criterion (which suppresses galaxy formation in large halos) and a dissipationless merging criterion (which suppresses galaxy formation at lower redshift).
- Because of feedback, galaxy formation (or, in other words, the shining of the halo) is delayed with respect to the dynamical formation of the halo. The delay is larger for smaller halos.
- The merging of galactic halos which have already shone is neglected.
- Elliptical galaxies are hosted either in low-spin halos or in halos which have experienced a major merger.
- High-spin halos do not host a bright galaxy.
- The efficiency of BH formation in galactic DM halos is modulated by the same physical variable which is responsible for the galactic morphology.
- The QSO activity is close in time to the main burst of star formation for bulge stars.
- QSOs shine only once, and acquire most of their mass in their bright phase.
- The efficiency of accretion of the BHs, expressed in Eddington units, is a function of the BH mass; this is given in paper I.

The free parameters of the model are listed in Table 2, together with the cosmological parameters which define the background cosmologies used. In the following Sections the parameters will be constrained by comparing the predictions of the model to many distributions inferred from observations: the mass function of galactic halos at low redshift, divided in broad morphological classes, the star-formation history of elliptical galaxies, the luminosity function of (optical and obscured) QSOs and its evolution in redshift, the mass function of dormant BHs in nearby galaxies, and the scatter in the BH-bulge relation. For each cosmology, it is possible to find a set of acceptable parameters.

The best fit parameters are obtained by means of a qualitative comparison of the predicted and observed quantities. This is possible because each parameter influences mainly
some particular prediction, so that they can be fixed separately. In particular:

- the $\alpha_I$ parameter (Eq. 11), which determines the inversion of the hierarchical order for galaxy formation, is fixed by reproducing the correct slopes of the galaxy mass functions;
- the normalization time $t_f$ (Eq. 11) is fixed by reproducing the high-redshift evolution of the QSO luminosity function;
- the cutoff redshift $z_0$ (for Eq. 10) is fixed by reproducing the cutoff of the star-formation history of elliptical galaxies;
- $M_{\text{cool}}$ (Eq. 2) is fixed by fitting the cutoffs of the galaxy mass functions;
- $\lambda_E$ and $f_E$ (limits of the $p$-integral in Eq. 2) are fixed by reproducing the normalization for the mass function of ellipticals;
- $\lambda_S^0$ (Eq. 13) is fixed by reproducing the normalization for the mass function of spirals;
- $\alpha_S$ (Eq. 13) is fixed by reproducing the slope of the spiral mass function;
- the mass function of ellipticals in the merging case is sensitive to the value of the timescale $\Delta \log b$ (Eq. 5), which is set to 0.1, different values lead to unsatisfactory mass functions;
- $\alpha_q$ (Eq. 13) is fixed by reproducing a good shape for the QSO luminosity function;
- $\varepsilon_{H0}$ (Eq. 18) is obtained by fitting the mass function of dormant BHs;
- $\varepsilon$ (Eq. 20) is obtained by reproducing the normalization of the QSO luminosity function once $\varepsilon_{H0}$ is fixed.

### 3 GALAXIES

#### 3.1 The halo mass function of galaxies

Galaxies are embedded in DM halos, the mass of which is not directly observable; the statistical quantity which can be observed is the luminosity function. However, at fixed morphological type galactic halos are known to follow some kind of universal profile (Salucci & Persic 1998a).

This is theoretically confirmed by the existence of a universal profile for DM halos (Navarro, Frenk & White 1995; Moore et al. 1998), even though observational and theoretical halos differ in some details. This fact implies that halo masses and galaxy luminosities are strictly related through a morphology-dependent $M_H/L$ relation, which is in general a function of luminosity. Once this relation is known, it is possible to determine the mass function of objects from their luminosity function, and to compare them to the predictions of the galaxy formation model of Section 2.

We divide the morphological types for bright galaxies into two broad categories, one of early types (E and S0, briefly E), and one of late types (Sa to I, briefly S). The luminosity functions are parametrized by means of the usual Schechter formula:

$$\phi_i(L)dL = \phi_0(L/L_{\star i})^{-\alpha_i} \exp(-L/L_{\star i})dL/L_{\star i},$$

where the index $i$ is E or S. Type-dependent luminosity functions for E and S galaxies are given for instance by Efstathiou, Ellis & Peterson (1988), Loveday et al. (1992; Stromlo/APM survey), Marzke et al. (1994; CfA1+2 survey), Heyl et al. (1997; the AUTOFIB survey), Marzke et al. (1998; the SSRS2 survey), Marinoni et al. (1998, NOG sample). There is a broad agreement on the values of the various parameters, but different authors disagree in some important details. In particular, the E luminosity function may be flatter than the S one, as suggested for instance by the early work of Efstathiou, Ellis & Peterson (1988), or by the AUTOFIB survey, but not confirmed by the CfA1+2 or SSRS2 surveys. A recent reinvestigation based on a large local sample of galaxies (Marinoni et al. 1998) has confirmed that the slope of the luminosity function steepens gradually from E to Sm/I galaxies, with the exception of S0 galaxies, whose luminosity function is as steep as that of Sc-Sd galaxies. It is then apparent that the true slope depends sensitively on the definition of the sample used.

In this work, values of 1 and 1.2 will be used for the slopes of the E and S luminosity functions; these values are consistent with most determinations. Table 1 shows the values adopted for the parameters of the E and S luminosity functions, which are roughly consistent with all the luminosity functions listed above.

Following Salucci & Persic (1998a), the mass-luminosity relations are assumed to be of the kind:

$$M_H = M_{H,*}(L/L_{\star i})^{\beta_i},$$

where again $i$ is E or S. Spiral galaxies have a $\beta_S$ parameter of 0.56 and an $M_{H,*} = 2.4 \times 10^{12} M_{\odot} h^{-1} (\Omega_{\text{cold}}/\Omega_m)^{-1/3} (1 + \varepsilon_{sh})^{-1}$ (Persic, Salucci & Stel, 1996), where $\varepsilon_{sh}$ is the average shining redshift of the halo. We take values 2.3, 2.5 and 3.0 for the EdS, Lambda and open models; the results, reported in table 1, do not depend much on the exact value of this parameter. The $\beta_E$ and $M_{H,*}^{E}$ parameters, relative to early-type galaxies, are much harder to obtain, as the evidence of DM is detected only in the outer regions (see, e.g., Danziger 1998). The limited evidence available suggests a $\beta_E$ parameter not so different from $\beta_S$, and most likely smaller than one (Salucci & Persic 1998a). The value 0.75 will then be used in the following. The $M_{H,*}^{E}$ parameter is set equal to $M_{H,*}^{S}$.

Fig. 3 shows the comparison of the predicted to the “observed” mass functions in the cases of EdS and Lambda Universes (the open case is very similar to the Lambda one, and is not shown). Table 2 gives the best-fit values of the parameters used, for the different cosmological models. Although ellipticals are the main concern of the present paper, we show also the results for spirals in order to give further support to our model and to our criterion for identifying the morphological type.

### Table 1. Parameters for the galaxy luminosity functions and $M_H/L$ relations ($h = 1$ unless otherwise stated).

| Parameter | E | S |
|-----------|---|---|
| $\phi_0(M_{\odot} h^{-3} \text{Mpc}^3)$ | $3.8 \times 10^{-3}$ | $1.1 \times 10^{-2}$ |
| $\alpha$ | 1.0 | 1.2 |
| $M_{H,*}(\text{mag} - 5 \log h)$ | -19.8 | -19.8 |
| $M_{H,*}(M_{\odot})$, EdS, $h = 0.5$ | $1.45 \times 10^{12}$ | $1.45 \times 10^{12}$ |
| $M_{H,*}(M_{\odot})$, Lambda, $h = 0.7$ | $0.67 \times 10^{12}$ | $0.67 \times 10^{12}$ |
| $M_{H,*}(M_{\odot})$, open, $h = 0.7$ | $0.67 \times 10^{12}$ | $0.67 \times 10^{12}$ |
| $\beta$ | 0.75 | 0.56 |
Figure 3. Mass functions of galactic halos at $z = 0$.

roughly the correct slope and normalization. The elliptical mass function obtained with the merging fraction is steeper than the spin one. The exponential cutoffs are not perfectly reproduced, and in the spin case ellipticals do not manage to outnumber spirals at large mass; this is due to the fact that no inversion of hierarchical order is present at large masses (Fig. 2). We have chosen to tune $M_{\text{cool}}$, so as to best reproduce the mass function of ellipticals.

In the Lambda case, the overall normalization is slightly underestimated. However, the discrepancy is within the error in the normalization of the observational mass functions, which is influenced by the uncertainty in the model-dependent quantity $M^E_{\text{vir}}$, and by the Hubble constant. The predicted slopes for the mass functions tend to be slightly steeper than in the EdS case, as the fraction $M_H/M_*(z)$ varies more slowly in a non-critical Universe; this is corrected by increasing the parameter $\alpha_f$ to 2.6. Again, as ellipticals are more relevant in this context, we have chosen to tune the $\lambda_E$ and $f_c$ parameters so as to reproduce at best the correct number of ellipticals, at the expenses of spirals.

The mass function of spiral halos (in the spin case) depends on the subtraction of LSB halos, as explained in Section 2.5. We have verified that the predicted mass function for LSB is consistent with the luminosity function given by Sprayberry et al. (1997) and the $M/L$ ratio suggested by Salucci & Persic (1998b). These aspects of galaxy formation will be discussed elsewhere.

It appears that both spin and merging give mass func-
worth recalling that this curve is considered as just indica-
tions which are roughly consistent with the ones inferred
from observations. This implies that at this stage we do not
need to choose between the two mechanisms. This conclu-
sion will change in Section 4.

3.2 The star-formation history of elliptical
galaxies

Fig. 4 shows for the EdS case the cosmological star for-
mation rate of ellipticals as inferred by the analytical model,
assuming that bulge stars form with a truncated exponential
history with timescale 1 Gyr (Eq. 16; see Section 2.5). It is
worth recalling that this curve is considered as just indica-
tive of what happens when the hypothesis of very fast burst
is relaxed. The prediction is compared to the estimate of
Franceschini et al. (1998), relative to ellipticals in the Hub-
cle case, and 1

\[ \text{log } M_{\text{cool}} (M_{\odot}) = 12.3, 12.1, 12.1 \]

Fig. 4. Star formation history of elliptical galaxies, with an
assumed timescale \( \tau \) of 1 Gyr (Eq. 16), compared to the result of 
Franceschini et al. (1998) (shaded region), and, for reference, 
to the data of Madau (1997) (squares; corrected for dust extinc-
tion as described in the reference) and Steidel et al. (1998) (stars).

On the other hand, the star-formation history of all
stars at \( 0 < z < 1 \) is not reproduced; star formation is
dominated at low redshift by stars in spiral discs and in dwarf
galaxies, i.e. objects which are not related to the QSO phe-
nomenon. Note that this conclusion is at variance with Boyle 
& Terlevich (1998).

3.3 Relationship with \( z \sim 3 \) galaxies

In the last years, an increasingly large sample of galaxies at
\( z \sim 3 \) has been observed; such galaxies are actively star-
forming galaxies, found as “UV dropouts” in deep fields 
(see, e.g., Steidel et al. 1998). These are often referred to 
as Lyman break galaxies (hereafter LBG). The clustering
properties of such galaxies are consistent with a scenario 
in which each galaxy is associated with a single halo of
\( \sim 10^{12} M_{\odot} \) (Adelberger et al. 1998); direct dynamical es-
timates of halo masses seem to indicate smaller values, but
the results are still too uncertain to draw firm conclusions 
(Pettini et al. 1998). It is interesting to note that the clus-
tering of QSOs, which evolves slowly with redshift, is more
similar to that of LBGs than to that of general galaxies 
(La Franca, Andreani & Cristiani 1998; Magliocchetti et al.
1998). The abundance of LBGs is \( 6.4 \times 10^{-3} h^3 \text{Mpc}^{-3} \) for
the EdS case, and \( 1.7 \times 10^{-3} h^3 \text{Mpc}^{-3} \) for an open model 
(Steidel et al. 1998). Such galaxies have been interpreted as 
ancestors of big ellipticals (Governato et al. 1998).

According to Fig. 2, LBGs would correspond to galaxies

Table 2. Values of the free parameters for the cosmological mod-
els considered.

| EdS | Lambda | open |
|-----|--------|------|
| \( h \) | 0.5 | 0.7 | 0.7 |
| \( \Omega \) | 1 | 0.3 | 0.3 |
| \( \Omega_A \) | 0 | 0.7 | 0 |
| \( \Gamma \) | 0.5 | 0.21 | 0.21 |
| \( \sigma_s \) | 0.7 | 1.0 | 1.0 |

\[
\begin{align*}
\text{Model parameters: general} & \\
\alpha_{f} & = 2.2, 2.6, 2.0 \\
t/(Gyr) & = 0.2, 0.5, 0.6 \\
z_0 & = 1.0, 0.7, 0.7 \\
\text{log } M_{\text{cool}} (M_{\odot}) & = 12.3, 12.1, 12.1 \\
\end{align*}
\]

\[
\begin{align*}
\text{Model parameters: spin} & \\
\alpha_{s} & = -1.7, -1.6, -1.5 \\
\log \lambda_{s}^0 & = -0.8, -0.6, -0.6 \\
\alpha_{q} & = 0.4, 0.4, 0.4 \\
\log \xi_{H0} & = 1.8, 1.3, 1.7 \\
\log \xi & = -3.2, -2.9, -3 \\
\end{align*}
\]

\[
\begin{align*}
\text{Model parameters: merging} & \\
\Delta \log b & = 0.1, 0.1, 0.1 \\
f_E & = 0.7, 0.85, 0.85 \\
\end{align*}
\]
forming in halos of $\gtrsim 10^{12} M_\odot$, in broad agreement with the estimate given above. As a substantial fraction of $L_*$ galaxies are forming at that redshift, the predicted abundance of such halos is of the order of $\Phi_*$ for ellipticals; if it is assumed that only bulge-dominated galaxies are actively forming stars at those redshifts, then the abundance of halos able to host LBGs is broadly compatible with the values given above (see table 1). This implies that LBGs do not sample the whole population of DM halos, but only those whose characteristics (spin or merging in this context) are such to cause strong star formation, while a majority of halos will host protospirals which are not visible at that redshift.

In the present context, as long as each LBG is associated to a single halo, these objects are going to survive to the present epoch as big ellipticals; further mergings should be negligible in terms of mass and star formation. Then, the scenario presented here is not in complete agreement with Governato et al. (1998), Kauffmann, Nusser & Steinmetz (1997) and Baugh et al. (1998), who predict that Lyman break galaxies are just pieces of big ellipticals, which must merge subsequently. The disagreement is weakened if the one-to-one correspondence of halos and galaxies is relaxed; in this case the merging of LBGs contained in a single halo does not imply any halo merging. An interesting example is given by the observation of the distant radio galaxy 1138–262 (Pentericci et al. 1997, 1998): while optical observations reveal a large amount of substructure, corresponding to many (about ten) Lyman-break objects, observations in the (rest frame) NIR and Lyman-α emission show a much more coherent structure, with a velocity dispersion of $\sim 300$ km/s. This is consistent with a young giant elliptical, with some knots of star formation visible in the optical as separated entities. Multi-band observations of many elliptical galaxies are needed to assess the dynamical state of high-redshift galaxies.

4 QSOS

4.1 Observational properties

The optical luminosity function of QSOs is well known (see, e.g., Boyle, Shanks & Peterson 1988). The typical luminosity of QSOs evolves rapidly with redshift: at smaller redshift, $z \lesssim 3$, the evolution is similar to a pure luminosity evolution with $L_\ast(z) \propto (1 + z)^{3.2}$ for $z < 2$, and $L_\ast(z) \simeq$ const at $2 < z < 3$, while at $z > 3$ QSOs start to decrease in number (see, e.g., Osmer 1998, Shaver et al. 1998). At smaller redshift, $z \leq 1$, the evolution is not purely in luminosity, as the luminosity function tends to flatten (La Franca & Cristiani 1997).

To describe the shape and evolution of the QSO luminosity function, the parameterization proposed by Pei (1995) has been used (for a spectral index $\alpha = -0.5$). Luminosities are given in the $B$ band; following paper I and Elvis et al. (1994), the bolometric correction has been set to 13.

We assume the existence of a whole population of obscured AGNs, which contribute to the cosmological background in the hard X-rays (Settl & Wolter 1999; Celotti et al. 1995; Comastri et al. 1995). Following Comastri et al. (1995), the abundance of such objects is estimated starting from the soft-X-ray luminosity functions of QSOs (Boyle et al. 1993). It is assumed that for each observed soft-X-ray QSOs there are 5.4 ones which are heavily obscured. The applied bolometric correction is 25 (see again paper I and Elvis et al. 1994). It results that obscured QSOs dominate the mass function of dormant BHs at small masses, $M_\bullet < 10^8 M_\odot$, but do not contribute at larger masses.

Figs. 5 and 6 show (for the EdS and Lambda models) the optical luminosity function, the estimated contribution of obscured objects and their sum; both are given in terms of the bolometric luminosity. Although the calculations have been performed using the analytical parametrizations, the data points from Pei (1995) and Boyle et al. (1993) are shown in the figure. At $z = 4.4$, the newer data points of Kennefick, Djorgovski and Meylan (1996) are reported in place of the Pei data at $z = 4$. Obscured objects contribute significantly only in the low-luminosity end, while bright QSOs are almost unobscured. The contribution of obscured QSOs is not considered at $z > 3$, as the X-ray luminosity function is not measured there. It is interesting to see that the composite luminosity function appears almost featureless and quite steep at all luminosities. In this case, the knee of the optical luminosity function would be interpreted as an effect of the onset of obscuration. It must be noted that both luminosity functions are still uncertain, which makes the complete luminosity function still speculative. Nonetheless, the qualitative trends of the dominance of obscured objects only at small luminosities and the steepening of the complete luminosity function should be robust.

The evolution of the luminosity function is quantified, following Pei (1995), through the index $\langle L_{\ast,0}^2 \rangle$ as a function of redshift. The exponent 2 is such to give more weight to the objects near the knee of the luminosity function, which is most robust; in this way the evolution index is not sensitive to errors at both ends of the luminosity function. This index is not sensitive to the contribution of obscured objects, which is then neglected. The evolution index $\langle L_{\ast,0}^2 \rangle$ is shown in Fig. 7.

4.2 Comparison of predictions with observations

Figs. 5, 6 and 7 show the comparison of the predicted and observed QSO luminosity functions and evolution index $\langle L_{\ast,0}^2 \rangle$, for the EdS and Lambda models. The free parameters involved are $\epsilon, \alpha_\epsilon$ and $\epsilon_{\text{H}_0}$ (Section 2.6), together with $t_f$ and $\alpha_f$ (Section 2.4); the best-fit values are again given in Table 2. The parameters have been chosen so as to fit the complete luminosity function; as the predicted curve is almost featureless (it is approximately a rescaling of the low-spin tail of the lognormal spin PDF), it is much easier to fit satisfactorily the complete luminosity function rather than the optical one only; anyway, a moderately good fit of the optical curve can be obtained by increasing the value of the $\alpha_\epsilon$ parameter.

The agreement between model and data is overall very good. At smaller redshift, $z < 1$, the number of QSOs is slightly underestimated, especially at small luminosities. This modest disagreement may imply that recurrence of AGN activity is present at small redshift. At high redshift the model predicts a luminosity function which is flatter than the one extrapolated from lower redshift, while lower-luminosity activity is severely suppressed. This is consistent with the currently available upper limits of Kennefick et al.
Figure 5. QSO luminosity functions at different redshift. EdS case. The optical luminosity function is taken from Pei (1995), the contribution of obscured objects is based on the X-ray luminosity function of Boyle et al. (1993). The curve named “ALL” gives the total contribution of optical and obscured objects, and is based on the parametrizations of the optical and X-ray luminosity functions given by the already mentioned authors. At $z = 4.4$ the newer data points of Kennefick et al. (1996) (denoted by stars) are reported.

(1996), although the EdS prediction tends to overpredict the high-luminosity tail. The open model, not shown for brevity, tends to predict a larger number of high redshift QSOs, unless the delay time $t_f$ is more than 0.6 Gyr.

The parameter $\alpha_q$ is set to 1.8, 1.3 and 1.7 in the EdS, Lambda and open cases, confirming that spin should play a major role in BH formation, but it cannot be as large as 5, the value suggested by Haehnelt et al. (1997). The efficiency of radiation turns out to be equal to the canonical value 0.1; this is a good consistency test for the model.

5 DORMANT BLACK HOLES

5.1 The mass function of dormant BHs

The determination of the mass function of dormant BHs in ordinary galaxies at $z = 0$ has been addressed in full detail in paper I, and briefly described in the Introduction. Here we present a comparison of the mass functions as obtained from the QSO luminosity function and the radio luminosity function of elliptical cores. The mass function of dormant BH masses is obtained from the QSO luminosity function (it is called AMF, as in paper I) under the same assumptions...
described in Section 2.6, i.e. of accretion at $f_{\text{ED}}$ (Eq. 22) times the Eddington limit for a time $t_{\text{duty}}$ (Eq. 20):

$$n_\bullet(M_\bullet)dM_\bullet = \frac{\ln 10}{(1 - \alpha_{\text{ED}}) t_{\text{duty}}} \frac{L}{(1 - \alpha_{\text{ED}}) t_{\text{duty}}} \left( \int_0^\infty dz \frac{dz}{dz} - n_{\text{QSO}}(L_{\text{QSO}}(M_\bullet); z) \right) d\log M_\bullet. \quad (27)$$

Obscured QSOs have been included by using the complete luminosity function for $n_{\text{QSO}}(L; z)$.

The radio-based mass function (called RMF) was obtained, as in paper I, by transforming the radio core luminosity function of ellipticals (by Sadler et al. 1988, corrected to subtract non-core emission as in paper I). The mass function obtained in paper I (OMF in that paper) from the bulge mass function is not shown, as it is trivially satisfied when both the mass function of elliptical galaxies and the efficiency of BH formation (Section 5.2) are correctly reproduced.

Fig. 8 shows the comparison between the predicted BH mass function and the AMF and RMF. Again, the EdS and Lambda models are shown. The agreement is again very good. This result is trivial once the QSO luminosity function is correctly reproduced at any redshift, and once the consistency of the AMF and RMF has been assessed in paper I.

However, fitting the AMF and RMF allows one to determine the parameter $\varepsilon H_0$ separately from $\varepsilon$, as this quantity does not depend on the light actually emitted by the QSO.

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Figure 7. Evolution index $\langle L_{\text{bol}}^2 \rangle$ for the QSO population. Data are taken from Pei (1995). Left: EdS case; right: Lambda case.

Figure 8. Mass functions of dormant BHs. The distribution $n(M_{\bullet})$ is in $d \log M_{\bullet}$. Fig. 8 shows also the predicted contribution to the BH mass function of elliptical galaxies alone (defined through the spin threshold), which is the quantity to be compared to the RMF; the contributions with and without ellipticals differ where the RMF is not defined. As in paper I (see their Fig. 5), ellipticals give the dominant contribution to the mass function for $M_{\bullet} \gtrsim 10^8 M_{\odot}$, while spirals dominate at smaller BH masses. This gives further support to the threshold criterion used to separate ellipticals from spirals.

5.2 The $M_{\bullet}/M_{\text{bul}}$ ratio.

A more interesting test would rely on the prediction of the joint number density of BH and bulge masses, given by Eq. 24. This bivariate distribution gives full information on the correlation between BH and bulge masses, and could be compared to direct estimates of BH masses in nearby early-type galaxies. However, the available samples of galaxies with known BH masses are just compilations of galaxies for which suitable observations were obtainable, and the dynamical measures of BH masses are still affected by systematic uncertainties connected to the kinematical models.
used (Magorrian et al. 1998; van der Marel 1998; Ho 1998). As a consequence, it is not possible at present to obtain a reliable observational estimate of the bivariate $M_\bullet - M_{\text{bul}}$ distribution.

A more robust test relies on predicting the PDF of the quantity:

$$R \equiv M_\bullet / M_{\text{bul}}.$$  

The ratio $R$ is computed from the joint number density of BH and bulge masses (Eq. 14) by integrating it over one variable. The PDF of $R$ has been estimated by Magorrian et al. (1998), on the basis of their sample of BH masses; they fit their PDF with many functions, among which a truncated decreasing power-law and a lognormal turn out to be acceptable. Paper I gives a different estimate of this PDF: assuming a lognormal shape, the distribution must be such to obtain a good BH mass function from the mass function of galaxy bulges (the OMF), consistent with the AMF and RMF. The obtained values for the width and mean of the lognormal are $0.3$ (in decimal logarithm) and $10^{-2.6}$; the width is slightly smaller than the one recovered by Magorrian et al. (1998) ($0.5$ in decimal logarithm), implying that random errors in the estimates of BH masses are not a main source of the scatter in the $M_\bullet - M_{\text{bul}}$ relation. As already mentioned in the Introduction, the average obtained in paper I is smaller than the Magorrian et al.’s value by a factor of $\sim 2$, in agreement with van der Marel (1998) and Ho (1998), and this is commented in full detail in paper I.

The BH mass has been supposed to scale with the halo mass, which implies a BH–bulge relation with slope $\beta_E/\beta_{\text{bul}} \sim 0.6$. As a consequence, the $R$ PDF depends much on the range of bulge masses over which it is averaged. The estimate of the $R$ PDF given in paper I is sensitive only to the large-mass part of the mass function, as it is designed to spread the sharp cutoff of the bulge mass function into the milder cutoff of the BH mass function. Besides, the BH–bulge correlation is best tested for big ellipticals, while at lower bulge masses the measures are very uncertain and spiral bulges come into play. Then, the predicted $R$ PDF is calculated only for ellipticals corresponding to luminosities larger than $L_\ast$. Fig. 9 shows the comparison of the predicted $R$ PDF and the one estimated in paper I. In both the EdS and the Lambda cases, the peak is reproduced at the correct position, while the distribution is skewed toward large $R$ values and truncated at low $R$ values by the spin threshold. In case of poor and noisy data, this distribution would be easily fit by the lognormal given in paper I. Notably, at large $R$ values the slope of the PDF is consistent with that of the truncated power-law of Magorrian et al. (1998), which is also shown in Fig. 9. It must be stressed that at this stage the $R$ PDF is reproduced without tuning any parameter. The parameter which mostly influences the shape of this curve is $\alpha_q$, which is already constrained by the QSO luminosity function. In other words, a connection is established between the shape of the QSO luminosity function and the shape of the $R$ PDF.

As mentioned above, the mass of formed BHs has been supposed to scale linearly with the halo mass, and this implies a BH–bulge relation with slope $\sim 0.6$. On the other hand, the data of Magorrian et al. (1998) seem to suggest a linear or steeper relation between BH and bulge mass, while van der Marel (1998) suggests that the relation could be shallower than linear, in line with our prediction. To force a linear BH–bulge relation, one can simply assume that the efficiency of BH formation scales with the bulge mass. This is implemented by multiplying the right-hand-side of Eq. 14 by a term $(M_\bullet/(10^{12} M_\odot))^{\gamma H_{\ast}}$, so that BH masses scale as $M_\bullet^{\gamma H_{\ast}}$, then setting $\alpha_H = \beta_{\text{bul}}/\beta_E$. With this hypothesis, it is possible to reproduce satisfactorily the QSO luminosity function and dormant BH mass function; in the EdS model this is done by lowering the $\alpha_q$ parameter to 1 and the $\epsilon_{\text{H0}}$ parameter to $10^{-5.5}$. However, the $\alpha_q$ parameter being lowered, the resulting $R$ PDF is significantly narrower than those shown in Fig. 9, and then not compatible with the observational evidence.

Then, in the present framework a linear scaling of $M_\bullet$ with $M_{\text{bul}}$ is not consistent with the data, unless a significant part of the scatter in the $M_\bullet - M_{\text{bul}}$ correlation is due to observational errors, or unless a further mechanism is able to increase the scatter in the BH-bulge relation, without changing the QSO luminosity function; dissipation-less galaxy mergers which take place after the QSO phase could provide such a mechanism. An even steeper relation, $M_\bullet \propto M_{\text{bul}}^{5/2}$, is suggested by Silk & Rees (1998); such a steep dependence would be hard to reconcile with the framework presented here.

6 SUMMARY AND CONCLUSIONS

This paper describes an analytical model which addresses for the first time the joint formation of galaxies and QSOs. The model is able to predict the halo mass function of galaxies of different broad morphological types, the star-formation history of elliptical galaxies, the QSO luminosity function and evolution, the mass function of dormant BHs in nearby galaxies, and the correlation of these with the mass of host...
bulges. The model has been successfully compared to available observational data, so as to constrain its free parameters (listed in Table 2). An acceptable fit is found for each of the cosmological models considered (EdS, Lambda, open).

The following conclusions can be drawn:

- Consistency with observation is obtained if the hierarchical order is inverted when considering the shining epoch of galactic halos: large galactic halos experience massive star formation and QSO activity before smaller ones. This is achieved by delaying the shining of small objects. The inversion of hierarchical order is consistent both with the evolution of QSOs and with evidences based on stellar populations of elliptical galaxies.
- There is a clear need of a “new variable”, which modulates the efficiency of BH formation for halos of a given mass. As QSOs prefer early-type morphologies, it is assumed that the “new variable” is the same as the one responsible for galaxy morphology.
- The spin of DM halos is a good candidate as “new variable”. The merging fraction appears a good candidate for determining galaxy morphology, but not for modulating the efficiency of BH formation, as the merging of halos of similar size is not asymptotically rare as bright QSOs are. A more detailed description of mergers could solve this problem.
- The inversion of the hierarchical order of galaxy formation, together with a threshold criterion for predicting morphological types (based either on spin or merging) produces mass functions for galactic halos which have the correct morphology-dependent slopes.
- A connection is established between the slope of the QSO luminosity function and the distribution of the ratio $M/M_{\text{Edd}}$.

A caveat on the role of spin is necessary: as only the statistical properties of spin have been used in the model, the results presented here do not give direct evidence that spin is in play in determining the luminosity of QSOs, but reveal results presented here do not give direct evidence that spin is in play in determining the luminosity of QSOs, but reveal quantities, while they are likely to have both a role in shaping galaxies and triggering BH formation. The reactivation of existing QSOs, important to reproduce the low-level activity at low redshift, is neglected. Nonetheless, the analytical model is supposed to catch the most important elements in the process, and its agreement with many different pieces of observational evidence is encouraging.

Our analysis shows that a delay of the “shining phase” of halos, when star formation and QSO activity occur, makes it possible to explain the main statistical features of the joint QSO-galaxy formation. This delay leads to an inversion of the hierarchical order for galaxy formation. This highlights the potential impact that QSOs can have in galaxy formation. Their importance relies on the ever growing evidence that QSO activity is intimately related to galaxy formation; the BH-bulge relation is a striking demonstration of such a relationship. The inversion of hierarchical order is not in contradiction with standard hierarchical CDM models, as it is related not to the dynamical formation but to the shining phase of DM halos, and it is supposed to be caused by feedback mechanisms. The inversion of hierarchical order leads to the prediction that smaller galaxies are made up of younger stars. This prediction can be tested by observations which are able to break the well-known age-metallicity degeneracy which affects old stellar populations; the evidence already available is consistent with it (Matteucci 1994; Bressan, Chiosi & Tantalo 1996; Franceschini et al. 1998; Caldwell & Rose 1998; Ferreras, Charlot & Silk 1998; Pahre, Djorgovski & de Carvalho 1998).

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