Tracing the Dark Matter Sheet in Phase-Space

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ABSTRACT
The primordial velocity dispersion of dark matter is small compared to the velocities attained during structure formation. The initial density distribution is close to uniform and it occupies an initial sheet in phase-space that is single valued in velocity space. Because of gravitational forces, this three dimensional manifold evolves in phase-space without ever tearing, conserving phase-space volume and preserving the connectivity of nearby points. N–body simulations already follow the motion of this sheet in phase-space. This fact can be used to extract full fine-grained phase-space structure information from existing cosmological N–body simulations. Particles are considered as the vertices of an unstructured three dimensional mesh moving in six dimensional phase-space. On this mesh, mass density and momentum are uniquely defined. We show how to obtain the space density of the fluid, detect caustics, and count the number of streams as well as their individual contributions to any point in configuration-space. We calculate the bulk velocity, local velocity dispersions, and densities from the sheet – all without averaging over control volumes. This gives a wealth of new information about dark matter fluid flow which had previously been thought of as inaccessible to N–body simulations. We outline how this mapping may be used to create new accurate collisionless fluid simulation codes that may be able to overcome the sparse sampling and unphysical two-body effects that plague current N–body techniques.

Key words: cosmology: theory, dark matter, large-scale structure of Universe – galaxies: formation – methods: numerical

1 MOTIVATION
For the past 40 years, N–body simulations have allowed to numerically study the evolution of the distribution of matter in the expanding Universe (cf. Peebles 1971; Bertschinger 1998; Springel et al. 2005). A significant number of simulation codes have been developed for this purpose (e.g. Efstathiou et al. 1985; Couchman 1991; Bryan & Norman 1997; Stadel 2001; Springel et al. 2001; Teyssier 2002; Wadsley et al. 2004 to name just a few). All such approaches to structure formation model the collisionless fluid of dark matter by a set of massive particles (typically of equal mass) and differ in how the gravitational forces are calculated at the positions of the particles. The forces are applied to update the velocities which in turn are used to update the positions. The system is then evolved forward in time. From such simulations much has been learned about the formation and evolution of cosmological structures and they have become a standard tool in physical cosmology. While three dimensional calculations have difficulty in sampling the six dimensional phase-space well (see e.g. Buchert & Bartelmann 1991) they have found a very large range of applications and have driven much of the progress that has been made in the past decades of understanding structure formation. In quite a range of these applications the space density of the dark matter fluid is required and in many others the phase-space density is of great importance.

Some open questions that require detailed information about the dark matter density and its velocity distribution are related to dark matter detection. For the indirect detection techniques, the predictions of the dark matter annihilation luminosity depend sensitively on the density of the dark matter streams and the distribution and the relative velocities of the particles. Assuming well mixed phase-space and assuming a shape of the velocity distribution function, this annihilation rate would scale with the square of the space density, ρ. In current work, these estimates are typically carried out by fitting spherical profiles to the main dark matter halo and its subhaloes and then assign annihilation luminosities by scaling the square of the smoothed halo and subhalo profiles appropriately. This smooths the dark matter fluid sufficiently to avoid noisy estimates of the annihilation signal (Diemand et al. 2008; Springel et al. 2008). However, in general the annihilation rates depend on the relative velocity of the dark matter particles interacting. Here one can distinguish between dark matter annihilation within individual streams of dark matter as well the contribution from stream-stream interactions which
differ strongly in the relative velocities (see e.g. [Hogan 2001] [Afshordi et al. 2009]). This fine grained dark matter phase-space structure is equally important for considerations of dark matter direct detection experiments where one applies velocity cuts in the experimental analysis in order to reject certain backgrounds. The annular modulation of the relative velocity and the main dark matter streams in the solar neighborhood provided by the earths motion around the sun allows one to potentially map the fine grained phase-space structure should the experiments be able to detect dark matter.

The best current approaches to probe phase-space structures were surveyed by [Maciejewski et al. 2009]. These typically start with some tessellation of phase-space such as a Delaunay triangulation or a Voronoi tessellation [Bernardeau & van de Weygaert 1996], or cartesian trees [Sharma & Steinmetz 2006] [Ascasibar 2010]. The mass of the particles found within the cells give the local densities. When only the space density is required, adaptive kernel smoothing is often employed. In fact, most images of dark matter simulations shown are projections of kernel smoothed particle distributions. Configuration space density estimators also play a particularly important role when studying the topology and character of the cosmic web (e.g. Schaap & van de Weygaert 2000; Pelupessy et al. 2003; Aragon-Calvo et al. 2007; Colberg et al. 2008; Neyrinck 2008). However, in all cases, control volumes are defined such that they contain sufficient numbers of particles to reduce sampling noise. Unfortunately, this will average over large regions of configuration and phase-space and consequently effectively degrade the spatial resolution of the calculation.

In any case, there is ample motivation to study the distribution, evolution and current state of dark matter in the Universe further by observations as well as simulations. In this contribution, we introduce a novel way to analyze N-body simulations. Our approach naturally arises from considering how the collisionless fluid of dark matter is expected to evolve in phase-space.

As is well known, (e.g. Shandarin & Zeldovich 1980), at early enough times, i.e. before shell crossing, the motion of the dark matter fluid is well described by the Zel’dovich approximation [Zel’dovich 1970] as a potential flow

\[ x_t = q + \dot{q} \nabla \phi(q), \]

\[ v_t = \dot{\nabla} \phi(q). \]

Here \( \phi \) is a potential field that is proportional to the initial gravitational potential field of perturbations, \( q \) are the initial particle positions and \( g(t) \) is the growth factor of linear perturbations. At early times, i.e. for \( t \to 0 \), also \( g \to 0 \). These particles occupy a three dimensional submanifold \( S \) of the entire six dimensional phase-space with the time-dependent mapping:

\[ q \to (q + g_t \nabla \phi(q), \dot{g} \nabla \phi(q)), \]

where for \( t \to 0 \)

\[ q \to (q, g_t \nabla \phi(q)), \]

the three-dimensional structure (\( q \in \mathbb{R}^3 \)) can be easily seen. The map between \( x_t \) and \( q \) is bijective until shell crossing occurs, i.e when more than one stream of dark matter exists at one spatial location. We will refer to this three dimensional submanifold as the dark matter sheet (even when discussing it in one or two spatial dimensions). The volume of the sheet continues to grow as structure forms and evolves [Shandarin & Zeldovich 1980] [Vogelsberger et al. 2008].

At the same time, current N-body simulations of structure formation do already follow individual dark matter particles through phase-space (e.g. [Bertschinger 1998]). The N-body technique thus corresponds to sampling the sheet at a finite number of points \( q \) with the entire mass concentrated at their positions.

[Vogelsberger et al. 2008] [White & Vogelsberger 2009] and [Vogelsberger & White 2011] developed a powerful approach to augment cosmological simulations to record more knowledge about the evolution of this dark matter sheet. They derive an equation of motion for the distortion tensor around every particle to linear order and then evolve it with every particle during the simulation. They refer to this as the geodesic deviation equation (GDE). This gives access to information about the evolution of the stream density along every particle trajectory and allows to track the number of caustics an infinitesimal fluid element surrounding a dark matter particle will experience. This technique goes a long way in obtaining more information about the fine grained phase-space structure in dark matter haloes [Vogelsberger & White 2011].

More restricted calculations in this context have been carried out in fixed potentials [Stiff et al. 2001] or one dimensions for Newtonian gravity [Alard & Colomba 2005] and General Relativity [Rasio et al. 1989]. Also in the context of stellar dynamics there is a large body of literature which explores details of the phase-space structure of stellar system. From a numerical point of view the work of [Superman et al. 1974] is particularly remarkable. Some 40 years ago these authors realized that in one dimension one can follow the phase-space boundary of a collisionless fluid and they give a beautiful implementation and calculations treating the phase-space fluid as a continuum. Studying the connection of their formalism to the N-body technique is revealing and what follows here is in some ways the extension to three dimensions with the exception of our approach to velocity dimensions and the way the Poisson equation is solved.

We suggest that the three-dimensional manifold can be decomposed by a space-filling grid that connects a finite number of vertices \( q \). The simplest version is to decompose the volume into three-dimensional simplices, i.e. tetrahedra, which have the nice topological property of being either convex or degenerate. For any choice of a regular lattice of vertices \( q \), such a tetrahedral decomposition can be achieved by a Delaunay triangulation. In contrast to the particle discretization, we can now think of the dark matter mass being spread out over the corresponding volume elements.

This mesh traces the dark matter sheet as it subsequently evolves in phase-space. The motion of the mesh vertices are evolved using the Vlasov-Poisson equation of motion leading to complex foldings of the submanifold (e.g. [Arnold et al. 1982] [Tremaine 1999]). Any such folding is coincidental with a volume inversion of a simplex. This volume inversion occurs when the simplex topologically evolves through a degenerate state (where the tetrahedron is planar because one vertex moves through the plane defined by the remaining three) which is equivalent to the emergence of a caustic. Note how this corresponds exactly to the sign changes of the distortion tensors [Vogelsberger et al. 2008] (their eq. 24).

The motion of the vertices does not change the connectivity of the mesh so that at all times the simplex structure can be constructed from knowledge of the \( q \). For cosmological N-body simulations, there exists a unique mapping between a particle ID and \( q \), so that the phase-space structure of the
dark matter sheet can be reconstructed at all times. Projecting the sheet onto configuration space gives then a volume filling density field of the dark matter fluid that we propose to use as the density field that should be used to solve Poisson’s equation in future solvers for collisionless fluids. Current N-body solvers do not evolve the vertices consistently with a density field construed in the proposed way.

As a first step towards this goal, we analyze the results of standard cosmological N-body simulations using this new definition of the dark matter sheet. The plan of the paper is as follows. First we will explain one and two dimensional analogues to introduce the relevant concepts. We then describe the details of our implementation before we apply the method to analyze cosmological large-scale structure as well as the phase-space properties of a single galaxy cluster halo.

2 EVOLUTION OF THREE-DIMENSIONAL SHEETS IN PHASE-SPACE

The distribution function \( f(x, p; t) \) describes the density of a fluid in phase-space. It evolves via

\[
\frac{\partial f}{\partial t} = \frac{p}{m} \cdot \nabla_x f - \nabla_x \phi \cdot \nabla_p f,
\]

where \( \phi \) is the gravitational potential and \( m \) is the dark matter particle mass. Fluid elements get stretched or compressed in coordinate space by advection \( \frac{p}{m} \cdot \nabla_x f \) and in the momentum coordinates by the gravitational forces \( \frac{\partial \phi}{\partial x} \). Note that in a Lagrangian frame, the first term on the right hand side is zero. Furthermore, the second term describes how the fluid is stretched in momentum space and does not affect the space density of the fluid parcel. This just states Liouville’s theorem (Gibbs 1902) that the volume in phase-space is conserved. Hence, any fluid volume \( \Delta x \Delta v \) will remain constant. We are interested here in the space density of the fluid, the projection of \( f \) into coordinate space, i.e. the integral \( \rho(x) = \int f(x, v) dv \). The contribution to the space density of any stream of dark matter is only affected by the volume it occupies in the space coordinates, i.e. \( \Delta x \). Consequently, all that is necessary to follow the evolution of the dark matter density is to follow the Lagrangian evolution of fluid elements. The mass inside a volume element is conserved and its contribution to the space density of dark matter is described by the volume it occupies. Conversely, for a given WIMP model one knows the initial velocity dispersion at any point in space (e.g. Hogan 2001; Vogelsberger et al. 2008). Therefore, if one knows the spatial part of the phase-space density one has information about the density in velocity space. For a given shape of the initial distribution function in the velocity directions (e.g. a Maxwellian) one has a reliable measure of the intrinsic velocity density at all times.

Using the Vlasov equation to describe DM is justified for most particle physics inspired models of dark matter. For a WIMP scenario with a 100 GeV particle e.g. there would be \( 10^{67} \) such particles in the Milky Way alone. So an element in phase space that contains a million such WIMPS, giving a well defined phase space density, would have a spatial extent at mean density equivalent to a cube 500 meters on a side. Such a volume would only be a few meters on a side at the DM density expected in the solar neighbourhood. Clearly we are interested in scales much larger than this and the approximation of using a density in phase space is justified to a high degree of confidence.

It is instructive to first describe a straightforward and well known one–dimensional example of the evolution of a collisionless fluid from which a number of lessons can be learned which apply equally well in higher dimensions.

2.1 The Zel’dovich pancake

The phase-space diagram and the evolved density in a Zel’dovich plane wave collapse is shown in Figure 1. The initial sheet at very early times would be coincident with the \( x \)-axis as the initial velocity perturbation is small and the initial state models a nearly homogeneous Universe. Sampling this initial state with particles of equal mass results in a grid of uniformly placed particles. Their configuration space volume is now simply related to their distances in the \( x \)-direction.

Figure 1. The one–dimensional plane wave collapse of Zel’dovich [Zel’dovich 1970, Binney 2004]. The top panel gives the phase-space diagram showing the velocities of the particles at their locations. The bottom panel gives the density of the dark matter inside the stream, one computed with a seven point stencil (red squares), and the other computed from the volume between two neighboring points (solid line). Knowing the spatial volume between particles along one stream is sufficient to obtain accurate density estimates at and between the points.
smoothing and density extrema are clipped. The central high configuration space densities are reached for two reasons. The primordial stream densities along the sheet become larger and many streams overlap adding their densities. The number of streams in space is always an odd number at any location in space. Only at the caustics may one measure even numbers.

The particle locations trace the sheet in phase-space. Any unstructured space-filling grid that connects adjacent fluid elements may be used to trace the dark matter sheet as it evolves in phase-space. In fact, there is significant ambiguity here as illustrated in Figure 2. The two-dimensional analog shown there has is based on triangles (the 2D simplex). The smallest possible elements one may thus choose to follow would be the Delaunay triangulation of the points. However, these would give two resolution elements per square initial cell (case c).

It would seem unreasonable that the mass of the fluid would be conserved exactly in each element, given that we only have information at the vertices. This could only be true if the mesh points were not distorted very much and the gradients of the flow, both in configuration and momentum space had length scales much larger than the sides of the triangle. However, cases a) depicted in the figure would likely be a better choice as a fundamental resolution element as its eight nodes on the surface would be able to more accurately describe the deformations caused by the flow pattern. The mass inside that boundary would be conserved to a better degree than choices for a fundamental resolution element with smaller area. Note, however, that we still can use triangles to calculate the volume (area in 2D) of the sheet.

After considering some preliminaries in one and two dimensions, let us proceed to the three-dimensional case.

2.2 An Unstructured Grid to trace the Dark Matter Sheet in phase-space

The simplex in three dimensions is the tetrahedron. We will use it to calculate volumes and tessellate our chosen fundamental volume element. This is exactly equivalent to choosing line elements in one and triangles in two dimensions as the elements which are summed in volume calculations. Figure 3 shows one of the choices we have employed to tessellate a cubic fundamental cell. The figure also gives a numbering of vertices of the six tetrahedra which make up the cell. The connectivity of vertices is chosen such that in a regular uniform grid all tetrahedron volumes are positive. For much of the calculation we keep the sign, because, as we will see, it can be a useful diagnostic of the flow. If we shift a tetrahedron such that one vertex coincides with the origin, the volume is simply given by the determinant or, equivalently, from a scalar and a cross product involving its other three vertices, \( V_{\text{tet}} = \det [a, b, c]/6 = a \cdot (b \times c)/6 \). This implies that the volume can be negative if the tetrahedron has been turned inside out. This sign inversion occurs when one vertex moves through the plane defined by the other three vertices of the tetrahedron and is an efficient way to find caustics. Within an N-body calculation, tracking the number of volume inversions could be used to trace the number of caustics crossed by a fluid element. This volume can now be used straightforwardly to estimate the local stream density of the fluid element described by the tetrahedron. In our case, one tetrahedron contains one sixth of the mass of an N-body particle spread over its volume so that

\[
\rho_s = \frac{m_p/6}{V_{\text{tet}}} = \frac{m_p}{|a \cdot (b \times c)|}. \tag{6}
\]

Alternatively one may choose a cubical region rather than a single tetrahedron as the fundamental volume element to consider. This can be achieved e.g. by using the 24 \((2 \times 6 + 6 \times 2)\), see Figure 3 tetrahedra around each point which abut to a given vertex. Their volumes are then thought of containing four times the mass of one particle. This effectively averages the density field on a kernel of the same size as four cubical volumes.

In a simple implementation, the vertices of the tesselation correspond to the particles of a standard N-body simulation. This implies that the vertices are moving in a Lagrangian way so that the spatial sampling is degrading over time in low-density regions and improving in high-density regions. One implication of the Lagrangian motion of the mesh vertices is...
The next step in calculating a configuration space density estimate, as well as in evaluating other stream properties is an integration through velocity space. This is achieved by finding all intersections of tetrahedra with the point $y$ at which the density or other properties are to be determined. We refer to all these intersections, which are not part of the primordial (or fundamental) stream, as the “secondary” streams. Because we start from a complete tessellation of the sheet, the number of tetrahedra enclosing any spatial point is the number of streams contributing at this point.

At the heart of a fast algorithm is thus a way to speed up this search for point-tetrahedron-collisions. To find the phase space properties e.g. at the locations of all the simulation particles one at first sight expects to require $6 \times N^2$ searches. I.e. for each of the $N$-points check all $6N$ tetrahedra whether they overlap that location. This indeed would be very numerically inefficient. Fortunately, this can be radically improved using a chaining mesh that organizes tetrahedra contained in mesh cells or use tree structures which group tetrahedra into regions of space they occupy. One could use six trees, e.g., to organize bounding boxes containing tetrahedra which is advantageous as they are generally smaller than the circumsphere of tetrahedra which would require less storage. We, however, implemented two other versions. One with a chaining mesh and another that employs three bounding-box oct-trees offset from each other containing disjoint sets of tetrahedra so that tetrahedra cutting along tree node boundaries only do so typically for one of the trees. We then parallelized the search with OpenMP and arrived at a very practical tool to carry out the tessellation and measure the quantities we were interested in.

For the most straightforward case where the stream density is given by equation (6) the total density at a given location is now just the sum of these $\rho_s$ for all the intersecting tetrahedra. This simple approach is what we used for the renderings in the following section.

Since $y$ will typically lie inside a tetrahedron, we can also interpolate the primordial stream density to $y$ if we defined them by averaging over a cubical volume at the vertices of this tetrahedron as described above. A one-over-distance-squared weighting (Shepard’s method) works well. Also in this case, the total configuration space density is simply obtained by finding all tetrahedra that contain the point under consideration and summing over all their stream densities interpolated to this location. When evaluating velocities, we interpolate the velocity field inside of a tetrahedron from the velocities of the four particles that constitute its vertices. Again, this is achieved by Shepard’s method and no further averaging is needed.

To be more explicit, let us emphasize here that all of what follows below is obtained solely by post-processing existing simulations. No line of code has to be changed in the readers’ favourite cosmology code. As long as the code writes out the particle IDs at every snapshot of the simulation, and the connectivity of the initial particle distribution is known or can be constructed, one can post-process simulations that already exist and measure, visualise and analyse it in new ways.

With these definitions and implementation details in hand, we now proceed to apply the method to a number of N-body simulations of large scale structure formation.
Table 1. The specifics of the suite of $N$-body simulations used in this paper. All simulations are of a $40\, h^{-1}\text{Mpc}$ cosmological volume, $m_p$ is the particle mass, $\epsilon$ the force softening.

| number particles | $m_p/h^{-1}M_\odot$ | $\epsilon/h^{-1}\text{kpc}$ |
|------------------|----------------------|-----------------------------|
| $32^3$           | $1.50 \times 10^{11}$| 100                         |
| $64^3$           | $1.87 \times 10^{10}$| 50                          |
| $128^3$          | $2.34 \times 10^9$   | 25                          |
| $256^3$          | $2.92 \times 10^8$   | 10                          |

3 APPLICATIONS

For our first applications, we chose to test the method on simulations of the same physical volume, differing only in numerical resolution.

3.1 $N$-body Simulations

We have carried out cosmological $N$-body simulations of a volume of $40\, h^{-1}\text{Mpc}$ length, run with the tree-PM code GADGET-2 (Springel 2005). The initial conditions for these single-mass-resolution simulations were generated with the MUSIC code (Hahn & Abel 2011) keeping large-scale phases identical with changing mass and spatial resolution. We assume a concordance $\Lambda$CDM cosmological model with density parameters $\Omega_m = 0.276$, $\Omega_\Lambda = 0.724$, power spectrum normalization $\sigma_8 = 0.811$, Hubble constant $H_0 = 100\, h\, \text{km}\, \text{s}^{-1}\, \text{Mpc}^{-1}$ with $h = 0.703$ and a spectral index $n_s = 0.961$. The particle numbers, masses and force softenings of these simulations are summarized in Table 1. Very clearly, this box is much too small for a careful statistical analysis of the cosmic web. However, we chose it here to give us the opportunity to study how our method converges at different mass resolution both in the collapsed objects as well as in the cosmic web. A number of the quantities we measure should hence not be understood as final numbers/answers. Similarly, the highest resolution simulation we discuss here takes very little computational resources. However, as we shall see, these simulations will suffice to demonstrate the advantages of the new approach.

3.2 Large Scale Structure & Streams

Our method allows to separate physically distinct structures. The number of streams at a given location can only ever be an odd number as any fold will add two more streams to an existing one (e.g. Arnold et al. 1982; Shandarin & Zeldovich 1989). The notable exception is at the location of caustics where points may sit such as to only measure an odd number of additional streams. For the number of streams defined at the particle positions, we can use this fact to select the structures that are constituting the first caustic. We illustrate the meaning of the local number of streams in Figure 5. The particles that record that they are part of only their primordial stream clearly define the voids at the mass scale that is resolved in the calculations. Particles that count two streams surround the sheets formed between voids. When they undergo their first caustic, they have already crossed through the sheet and are turning around on the side opposite to from where they fell in from. The particles which measure three or more streams are also shown and they trace the location of the collapsed objects well. We still consider all particles which count two streams or more as part of collapsed objects. This is the same decomposition that can be made in the GDE approach of Vogelsberger et al. (2008) as shown for the environment of Aquarius haloes in Vera-Ciro et al. (2011) (their Figure B1) and Vogelsberger & White (2011) (their Figure 4).

We can see the distributions of the mass fractions as a function of the number of streams in Figure 6. We plot them for particles recording odd and even counts separately. One
may have expected that the fraction of particles that are on caustics vs particles that have odd numbers of streams to decrease, as the caustics are better resolved for the high resolution runs. Instead, the offset between odd and even numbered mass fractions is approximately constant. This is just a feature of cold dark matter simulations that with increasing resolution also more smaller objects can be resolved. This is illustrated directly in the bottom panel of that Figure. The cumulative distribution of mass above a given number of streams clearly does not converge. This just reflects that there are many small scale density fluctuations that collapse even earlier when the simulations can resolve them. It is quite plausible that the total fraction of collapsed mass will ultimately approach the very high value of 99 per cent that has been estimated analytically by Shen et al. (2006) from the ellipsoidal collapse model.

For the volume averaged fraction as a function of streams and the corresponding cumulative distribution in Figure 7, we observe a similar lack of convergence. Smaller and smaller pancakes are resolved as the resolution increases, making more and more volume have had shell crossing in the past.

It is clear from these results that questions about the shell-crossed mass and volume fractions in cold dark matter simulations are intimately tied to a scale. Only when introducing such a scale, e.g. through filtering of density perturbations or a constant force softening across resolutions, we could hope to obtain a meaningful measure of these quantities.

This is compatible with previous results on mass and volume fractions in the various parts of the cosmic web e.g. by Hahn et al. (2007) using a fixed scale, or by Aragón-Calvo et al. (2010) using adaptive filtering. In both cases the filter-
Figure 7. The volume fraction distribution in streams; a resolution study. For our most resolved simulations about 85% of the volume is in voids, around 7 (14) per cent is in collapsed structures ($N_{\text{stream}}$ larger or equal to three) for the $128^3$ (256$^3$) run. As expected in CDM, the fraction of volume occupied by collapsed objects does not converge.

3.3 Visualization

The method presented here is also an ideal tool to visualize the data from current N-body simulations and thus to further help extracting physical insights from the calculations. Figure 8 gives an example that we have obtained with a custom-written OpenGL based renderer of the tetrahedral mesh. The primordial stream densities are averaged over abutting tetrahedra as described in the implementation section above. Then tetrahedra are projected, taking advantage of the OpenGL primitives designed specifically for polygonal meshes. Details of this algorithm and variations as well as efficient implementations of current graphics hardware will be given in a forthcoming publication (Kaehler, Hahn and Abel, in prep.).

We compare this to the visual impression one obtains by plotting individual points of a calculation vs. our new density definition in Figure 9. One can clearly see how filaments and sheets in and surrounding voids can be distinguished easily now. The visual impression is commensurate with the statistics we present next.

3.4 Dark Matter Densities

Figure 10 gives the relation of the density in the primordial stream to the total density evaluated at the locations of all the particles, i.e. a mass-weighted histogram. At low densities these are identical as this material is traced by the original sheet and no folding has occurred. There is an enormous scatter at higher densities which we can quantify further. Figure 11 gives the mass-weighted density distribution for all the simulations we have analyzed. The top panel summarizes the individual contributions for the $256^3$ simulation. The primordial stream density distribution peaks slightly below mean density while the total mass weighted density distribution is at much higher densities. The reason is that all the streams not inside the primordial stream contributing to the density at the location of the particle contribute much more to the total density at high densities. That distribution is given by the green line in the top panel labelled as “secondary”. There is an apparent power law part in the primordial stream densities visible. We will discuss this further when considering volume-weighted distributions. These are given in Figure 12 where we show the volume-weighted dark matter density. The total densities we estimate with our method are labelled as “Sheet”. We also indicate the resolution of the dark matter simulation used to compute it. The median of the stream density is 1.2 but its average is 26 times the mean. We also do not expect these numbers to converge as one continues to increase the resolution.

We also compared our new density estimates with the corresponding results from another density estimator, which finds...
Figure 8. A rendering of the projected dark matter density in the $256^3$ run using our density estimator and our custom GPU based renderer.

Figure 9. Comparison of the visual appearance of renderings of the dark matter density in the $256^3$ run using our new density estimator with a simpler density estimate based on the log of the number of dark matter particles falling within given image pixels. While many of the well sampled regions are clearly apparent in both, the detailed structure of filaments, sheets and how they connect to voids becomes only apparent in our new approach shown on the right.
Figure 11. Mass-weighted density distributions. The top left panel shows the histogram for four different densities defined at the particle locations for the $256^3$ run. The density estimated from a zeroth-order estimate of the Voronoi tessellation, the total sheet dark matter density, the primordial stream density and the secondary stream density. The results of the resolution study is given in the other three panels. The total space density is given in the top right panel. The bottom left is the mass-weighted density pdf of sheet density in the primordial stream. The bottom right panel gives the density contributed by material that is not in the primordial stream.

Figure 12. Volume-weighted density distributions. The top panel shows the histograms for the $256^3$ run, the lower those for the $32^3$ run. The zeroth-order density estimated from a Voronoi tessellation is shown with a dashed line, the total sheet dark matter density with a solid line. At both resolutions, both the Voronoi and the stream density approach a $\rho^{-1}$ power-law at high densities. Also, the two methods produce different estimates at intermediate densities of $\rho/\bar{\rho} \sim 10$. The bottom panel also shows in grey the density histograms from our method for all simulations to aid the comparison.

Quite strikingly, at low and high densities our density estimate is very similar to the zeroth-order Voronoi volume based density estimator (Figure 13). Both methods do not converge at the very low density tail when varying resolution. This is the unique Voronoi cells around each particle. The density in that volume is then simply defined as the mass of the enclosed particle divided by that volume element. Following van de Weygaert & Schaap (2009), we refer to this as the zeroth-order Voronoi density. Although, this is clearly more noisy than the DTFE density estimator developed by Schaap & van de Weygaert (2000) and Pelupessy et al. (2003) since the density is defined for the smallest region. DTFE is more advanced and employs averaging over nearby tetrahedral cells. These authors give comparisons of that estimator to the smooth kernel estimates obtained with the otherwise popular Smoothed-Particle Hydrodynamics estimator. Like DTFE, the simple zeroth-order Voronoi estimator we use tessellates the entire volume and has no parameters and as such is a well suited benchmark for comparison.
We will now apply our method to measuring a number of well studied quantities in dark matter haloes. Physically, it is conceivable that volume elements around filaments and sheets.

Next, we will now apply our method to measuring a number of well studied quantities in dark matter haloes.

3.5 Radial profiles of haloes

Navarro et al. (1996) have discovered a universal radial profile of the dark matter density in virialized haloes. This is one of the key findings of cosmological N-body simulations and a large body of literature has largely confirmed the finding. We will give these profiles next. To get the best possible estimate, we chose 100,000 test positions and bin these in 50 radii, spaced logarithmically in radius. Figure 14 summarizes our findings. The density profiles computed from the dark matter sheet are somewhat shallower and have about 50% larger central densities at all resolutions for the single halo we have analyzed. Physically, it is conceivable that volume elements formed by particles on radial orbits oscillate such that the bounding regions have a higher probability to be found at large radii while still contributing to the density interior to small radii. Similarly, one can picture particles of the sheet orbiting the center at larger radii such that the volume element they span can contribute to the center. Our method has a well defined density at all radii and it is bound to be a constant at the lowest of radii where one averages always over the same tetrahedra. At large radii, the new density estimate and the Voronoi estimates all agree extraordinarily well. This is true even in the infall region. The Voronoi estimates at all radii are perfectly consistent with a simpler estimate based on the particle mass binned in shells divided by the shell volume (not shown).

The masses included within a radius do converge also quite well with our estimate being consistently slightly higher at all radii. This is understandable as mass from particles outside a given radius can contribute if they span a volume element that has nodes inside the radius.

The number of streams that contribute to the profile are given in the lower panel of Figure 14. Not surprisingly, these increase with increasing resolution. If one scales them by factors of eight between increasing resolutions, some closer convergence is observed. Between the $128^3$ and $256^3$ simulations, there remains a difference of about 30% which is likely just due to streams contributing from larger radii to the regions inside the particles spanning the volume element.

It certainly would be interesting that the dark matter density profile in the central parts of haloes could be different than one estimates by measuring dark matter particles inside a given radius. It is also suggestive how well our density profiles converge from $128^3$ to $256^3$ particles. However, if the mass profile were indeed different, also the forces contributing to the particle motions would be changed. So even if our density estimator were more accurate, one could not prove that the result shown in Figure 14 is the correct physical one until one has evolved the dark matter sheet consistently, i.e. using accelerations created by the density distribution of the actual sheet elements. We discuss some potential approaches to carry out such simulations in the discussion section.

3.6 Velocity dispersions and the dark matter “entropy”

While our method gives access to the full fine-grained phase-space structure, we chose to only show moments to serve as an example of what the method is good for, and to be able to compare to work done on this previously. While the collisionless fluid does not experience microphysical collisions, the scattering provided by the time-varying gravitational potential leads to mixing in phase-space. The velocity dispersion of the particles is a measure of the effective pressure of the dark matter, which is of relevance for understanding the dynamical structure of orbits, i.e. e.g. the expectations of how observable stars move in the DM potential. Figure 15 summarizes the radial profiles of the velocity dispersion for the same halo we have analyzed above for density profiles. We again draw
particles at random positions in spherical shells for which we measure the stream-density-weighted bulk velocity, subtract it from the stream-density-weighted local velocity dispersion, before we finally average it to obtain the velocity dispersion in radial shells.

These velocity dispersions differ quite significantly from the similarly termed quantities presented previously (e.g. Navarro et al. 2010 and references therein). While this may seem surprising, one has to keep in mind that we measure the dispersion at a single point, i.e. we do not carry out any averaging over volume. Dispersions quoted in the past measured a combination of a bulk and local dispersion. This will not only have large sampling error but also confuse turbulent bulk motions with actual microphysical velocity distributions. Indeed, we can see that our measured velocity dispersion does not converge at scales of about one half the virial radius, as only about one thousand streams contribute there for our highest resolution results. The distribution functions at this location will be quite anisotropic and a single temperature will be a bad fit (see below). The halo is remarkably cold in the center – having less than half the velocity dispersion expected from the virial velocity. In the same figure, we also show the pseudo phase-space density of Taylor & Navarro (2001) which has been found to be a perfect power-law entirely independent of resolution (Navarro et al. 2010). When we measure the average of only the fine-grained quantities, as shown in Figure 15, this perfect power-law disappears. This may suggest that much of the measure is dominated by large-scale bulk flows. It is worthwhile to explore this further with higher resolution simulations, where one can more confidently separate thermal motions from the bulk velocity dispersion.

It is though just as interesting to check the actual distribution function of dark matter velocities at a given point. The seminal work of Lynden-Bell (1967) discussed this in the context of stellar systems. The global distribution has been measured from simulations many times (see e.g. Hoeft et al. 2004; Wise & Abel 2007; Navarro et al. 2010; Vogelsberger et al. 2009) but, to the best of our knowledge, this was never done at individual points in the simulations. Figure 16 summarizes the distributions found at three different points in the most massive halo. We show it at the center where a relatively hot component overlays a colder one. At the center, the distributions of the individual velocity components have peaks that almost coincide and widths which are quite similar as well. They are not too far from an isotropic Maxwell-Boltzmann distribution in their cores. As we step out in radius, the situation changes rapidly and the microphysical flow structure clearly shows more and more anisotropy. Interestingly, a quite hot component is seen along the y direction. At the same the velocity distribution in the y direction is the coldest at all radii. These distributions are consistent with the visual impression given by infinitesimal slices as shown in Figure 17 which also shows that some of the hottest DM fluid elements are found just inside the virial radius.

It is remarkable how much physics can be learned from even these low resolution simulations analyzed here. For the halo we just discussed, there are not even 600,000 dark matter particles inside the virial radius of 1.4h^{-1}Mpc. At the same time, there are already enough streams to compute meaningful measures of the structure of phase-space. We are certainly looking forward to carrying out a more detailed analysis on higher resolution simulations. This point is born out by the visual impression given by infinitesimal slices as shown in Figure 17 which we will describe next.

3.7 Slices of Density and Dark Matter “Entropy”

To aid in the interpretation of the profiles we have just presented, we also give two dimensional slices through the dark matter density and “entropy”, which we define analogously to the adiabats used when studying e.g. galaxy clusters hydrodynamically simply as $$S_{DM} = \sigma^2/(\rho/\rho)^{2/3}$$, which then has units of the square of a velocity. Also, the average number of streams contributing to every point on the slice is given.
Material from the voids falls in perfectly cold. We can think of the velocity dispersion as a measure of the temperature of the fluid. It is ill defined in the single stream regions falling from the voids. However, these carry very little mass. Then we see a region that extends to about two Mpc from the center which hosts multi-stream material of the order of about ten streams. The virial radius, which is approximately at one Mpc, shows a marked increase in the velocity dispersion and a much smoother density structure. Even on this scale, we can see the cold central isothermal part of the object, both in the velocity dispersion and in the entropy. Substructure is easily seen as cold low entropy material embedded in the hot halo. Many of the structures seen here are very reminiscent of adiabatic hydrodynamical simulations of galaxy clusters (e.g. Frenk et al. 1999) and even first star formation (Abel et al. 2002) where gas enters haloes predominantly through filaments and shock heats, resulting in a halo with rising entropy profiles with radius.
3.8 General interpolation to any point in space

There are large advantages to have well-defined grids which allows one to interpolate to any point in space. This is a very obvious observation of course, it is, however, a large step forward in understanding dark matter simulations. This has led to a number of approaches being devised that allow such interpolation, such as the methods discussed in the introduction. Here we discuss but a few approaches on how to use the tessellated dark matter sheet for interpolation.

When probing the sheet at the particle locations, we find the primordial stream densities, total space densities, number of streams, velocities etc.. Hence, we have sampled the full volume and have a non-uniform distribution of the fields we aim to interpolate. One may choose to achieve further interpolation by using a distance-weighted estimate from the nearest particle locations. An efficient way to find two dimensional slices is to take all tetrahedron edges and compute their intersections with the plane to be interpolated to. Along every edge one can now linearly interpolate the values of the vertices to the plane. The resulting scattered data on the plane is then triangulated again and interpolated with linear interpolation between nodes. As an example the slice of the total sheet density is shown in Figure 18 which also gives a visual clue to how cloud in cell interpolation would sample the density field.

Similarly, this allows us to extract one dimensional skewers at arbitrary resolution from N-body simulations. As an example, Figure 19 compares the velocity along a random line through the volume for different resolutions. The large scale modes are all consistent by design. It is interesting to see that convergence is quite slow and suggests to extend this analysis rigorously to much higher resolutions.

4 DISCUSSION

Vogelsberger et al. (2008), White & Vogelsberger (2009) and Vogelsberger & White (2011) developed the GDE formalism to allow a calculation of the primordial stream density. Their approach modifies the simulation code to integrate an evolution equation of the tidal tensor along with every particle trajectory. In principle, this can be much more accurate since the local stretching of the dark matter sheet is calculated at...
every time step of the calculation. It will be of great interest to compare our approach to theirs in detail. This will require to carry out the calculations with both methods on an identical simulation to facilitate a particle by particle comparison. This should be particularly interesting given that our method can, in addition to the primordial stream density, also provide the total space density and number of streams at every location. Since our approach also gives full fine-grained phase-space information, it seems plausible one could combine both approaches to a hybrid which inherits the advantages of both.

More generally, both the GDE and our approach suggest a number of possible approaches to improve the accuracy of N-body calculations. Almost all current cosmological N-body solvers employ the particle mesh method at least for the largest scales in the calculation. The cloud in cell approximation is used to interpolate the dark matter particles to a grid on which the gravitational potential will be evaluated before differencing it to obtain the gravitational forces on the particles. Since one integrates twice to get the potential from the density field and only differentiates once, this method gives reasonably smooth gravitational forces. However, it inherently models a very noisy inaccurate density distribution obtained from CIC which will have the largest relative errors in poorly sampled regions such as voids, pancakes and filaments (see Figure 18).

We have shown that our density estimator would have significantly more fidelity and reliability for these large regions. It is in principle quite straightforward to modify an existing particle mesh code to make use of our density estimator and then derive more accurate potentials and forces from it. It only involves the interpolation step to the grid. When interpolating the contribution back to the particle positions one could make use of the known analytical solutions to the Newtonian potential of homogeneous polyhedra [Waldvogel 1979]. Similarly, these analytic formulae could be applied in direct summation and tree-based codes. A priori it may seem difficult to imagine how to construct trees efficiently when considering that the tetrahedra may become exceedingly distorted and elongated and would cover many nodes of the tree. However, any new code would most likely ever only be employed using local mesh refinement given that the tessellation we suggest gives many opportunities to discover the regions of the flow which may be prone to errors. The local curvature of the flow compared to the tetrahedra edges is one measure but also the axis ratio of individual tetrahedra provides an estimate where the flow would benefit from refinement. The key to any such new method will have to be to fully consider the dark matter as a fluid so that spurious particle-particle interactions may be avoided and multi-mass resolution becomes feasible. Given a locally refined mesh, tree structures will remain useful in rapidly finding neighbours and retain $n \log n$ scaling.

There are a number of improvements possible that will help to develop our GPU assisted volume rendering further. Using vertex values and some form of Shepard’s method to carry out distance dependent weighting should still likely be very fast on current GPUs even when drawing billions of tetrahedra.

Higher order interpolation in fact could be another avenue to improve on the method suggested here. We have only implemented the very simplest of ideas. Namely that volume elements in phase-space are uniformly filled with the dark matter fluid. This is similar in spirit to donor cell methods implemented the very simplest of ideas. Namely that volume elements in phase-space are uniformly filled with the dark matter fluid. This is similar in spirit to donor cell methods used decades ago for hydrodynamical flows. We believe that it will be possible to improve on our approach significantly. Upwinded schemes with linear reconstruction were a large gain in accuracy in numerical fluid dynamics and similar improvements are certainly possible here.

Given that one now has a natural grid that can be used to interpolate any state variables as well as the full fine-grained phase-space structure, one can also define differentials on it.

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Figure 18. The logarithm of the density in an infinitesimally thin slice in units of the mean density for the $128^3$ simulation. The white dots show the location of the particles which would contribute to a cloud in cell interpolation on a grid with cells as large as the mean particle spacing. The squares at the top left show the area to which these individual particles would contribute to at their locations.

Figure 19. The velocity field along a one dimensional line extracted using tetrahedron edges to interpolate to a slice plane. The differences in resolution are understandably quite large given the large range of mass resolution of the simulations. The large scale features remain recognizable even at the lowest of resolutions. The “N-shaped” infall regions are seen for many structures.
Consequently, it becomes possible to study vorticity, divergences as well as carry out the Cauchy-Stokes decomposition of the dark matter velocity fields. This way one can separate bulk, shear and rotational components of the velocity fields which undoubtedly will make it possible to track down the physical origin of dark matter density profiles as well as to better understand the internal structure of haloes and the cosmic web.

There is a remarkably large number of applications where we think our method can aid to gain new insights. Whether it is gravitational lensing to find more accurate lensing potentials to studying the origin of the angular momentum profiles (see e.g. Fig. (12) in Bullock et al. 2001). Obviously the connection between dark matter and the baryons they host can be explored much more fully now as well.

As we were preparing this manuscript, Shandarin et al. (2011) posted a paper on the electronic preprint server which explores the same basic idea as the one we present here. The concept of tessellating phase-space and tracking the dark matter sheet is identical to ours. Details of the implementation and what to think of as fundamental parts of the approach are not the same. Their choice of tessellation is quite different. They pick the minimal combination of tetrahedra of the unit cube possible which has five elements where one of them is twice the volume of the other four and itself does not tessellate the space uniformly. Consequently they alternately rotate adjacent cubes such that the edges of tetrahedra never cross. This is effective albeit likely more cumbersome for a practical implementation. The power-law $f_r(N_{\text{stream}})$ gives for the volume fraction as a function of the number of streams ($f_r(N_{\text{stream}}) = 0.93 N_{\text{stream}}^{-2.82 \pm 0.05}$) is to be compared with our Figure 1 (b). Their power-law fits approximately our $32^3$ and likely just reflects the fact that the single simulation they had approximately two times worse mass resolution than our $32^3$ run with an effective gravitational softening length about five times larger than ours. So both approaches do agree. We at this time would not attach a special meaning to this power-law as it clearly is strongly resolution dependent with our highest resolution run giving something close to $N_{\text{stream}}^{-2}$. Our description also discusses the fine-grained structure in the velocity directions of phase space, discusses halo properties and profiles and gives visualizations of the dark matter density not given by Shandarin et al. (2011).

5 SUMMARY

We presented a novel approach to better understand the dynamics of cold collisionless fluids. We apply it by post-processing cosmological N-body simulations and document the significant improvement it represents over previous attempts to quantify the macroscopic and microscopic aspects of the dark matter fluid flow. In particular, we show new results for density estimates, a dark matter “entropy”, bulk velocities, velocity distribution functions – many of which are computed here for the first time. We are confident that our approach to tracing the dark matter sheet in phase-space gives important physical insights which were inaccessible with previous approaches.

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