On some Uncertainties in Evolutionary Synthesis Models

M. Cerviño
Max-Planck-Institut für extraterrestrische Physik, Giessenbachstrasse, D-85748 Garching bei München, Germany

D. Valls–Gabaud
UMR CNRS 5572, Observatoire Midi-Pyrénées, 14, avenue Edouard Belin, 31400 Toulouse, France

Abstract. Ranging from track interpolation techniques through model atmospheres to the stochastic nature of the IMF, there are many uncertainties which need to be taken into account when modelling HR diagrams or performing population synthesis, particularly if comparison with actual data is sought. In this paper, we highlight (1) the problem of discontinuities along evolutionary tracks of massive stars (M \textgreater 8 M\odot), showing that inconsistencies appear in the computation of the corresponding isochrones, and (2) the sampling fluctuations produced by the stochastic nature of the IMF, presenting a statistical formalism to estimate the dispersion in any given observable of a stellar population due to sampling effects which bypasses the need of performing Monte Carlo simulations.

1. Introduction and motivation

In the last few years, the increasingly detailed observations of stellar populations in a wide variety of environments have provided a huge amount of high quality data, which have been used to constrain both stellar evolution theory and stellar models among many other variables.

In contrast, the development of increasingly complicated evolutionary synthesis codes has, in general, focused only on the use of updated physical ingredients, but some of their underlying hypotheses (track interpolations and isochrone computation in particular) have remained unchanged. In addition, the study of sampling errors has received comparatively little attention (see however Buzzoni (1989), Lanzon (these proceedings), and Cerviño et al. (2001b) for a more complete review) even though it seems likely that the scatter in the observed properties of systems with a relatively small number of stars can be accounted for by sampling fluctuations from a given (and perhaps universal) stellar initial mass function (IMF). The aim of this contribution is to highlight some oversimplifications used in these evolutionary synthesis models which lead inevitably to larger uncertainties in some integrated quantities. We present a short general overview of how evolutionary synthesis models work (Sec. §2), the problems raised by discontinuities in stellar tracks of different masses for the isochrones...
of massive stars (Sec. §3), and the effects of the stochastic nature of the IMF in integrated quantities (Sec. §4).

2. How evolutionary synthesis models work

Irrespective of the actual technique used to obtain the integrated properties of a stellar cluster as a function of age several steps must be followed. For illustration we focus here on a fixed metallicity and an instantaneous burst of star formation, and we assume that we have a set of stellar tracks discrete both in the number of stellar masses and in the evolutionary phases provided. As an example, we take here the widely used solar metallicity tracks from Schaller et al. (1992). The first step is to interpolate the tracks in order to obtain a set of continuous distributions of stellar tracks that describe the same evolutionary sequence for a denser set of initial stellar masses. The second step is to assign the age for each mass and each evolutionary sequence in the previously computed stellar tracks. At this stage, the isochrone can be derived from interpolations between the computed tracks at a given age. The next step is to populate the isochrone with the number of stars in a given mass interval. The total number can match the number of stars observed in a cluster, but note that the number of stars in each mass interval is given by the Initial Mass Function (IMF) only in the asymptotic limit of an infinite number of stars in the cluster. As an example, we adopt here a power law IMF in the mass range 2–120 M⊙ with a Salpeter slope.

Additional complications related to chemical evolution or star formation history introduce other assumptions that will not be dealt with here. It is important to note that although this study is restricted to a narrow range of possibilities (massive stars and young clusters), entirely similar situations are found in older clusters with low mass stars which undergo the Helium flash.

3. Homology relations and isochrone calculations

3.1. Oversimplifications in the use of homology relations

Over the limited region of parameter space where the opacity, κ₀, and the energy production rate, ε₀, of the star can be represented by power laws, the internal structure of stars can be assumed to be homologous. This is particularly useful to get, for example, the absolute luminosity, L, as a function of the mass of the star:

\[ L(M) \propto \varepsilon_0^{a} \kappa_0^{b} \mu^{c} M^{d} \propto M^{d} \]  

where \( \mu \) is the mean molecular weight. If the variations of \( \varepsilon_0, \kappa_0 \) and \( \mu \) in the tabulated tracks are small enough, interpolations in the log \( L_k - \log M \) plane (where \( k \) represents an evolutionary stage) are valid.

Unfortunately, in the case of massive stars it is not always the case. First of all, the initial mass of the star and the mean molecular weight \( \mu \) are not constant due to the effects of stellar winds. Second, there is obviously a strong discontinuity between the evolution of stars that ultimately become Wolf-Rayet (WR) stars, and which are placed on the left side of the Main Sequence, and stars
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3.2. Isochrone computations

Assume however that this problem can be bypassed, somehow, and let’s go to the next step: a linear interpolation in the $\log M - \log t_k$ plane is used. Such a relation is certainly valid at the Zero Age Main Sequence, but it fails as soon as the stars evolve. This situation is particularly well illustrated by the calculation of the supernovae rate (SNr). If the relation between $M$ and the age where the star becomes a SN, $t_{SN}$, is a power law, and if the IMF is another power law, the evolution of the SNr must be another power law since it is a convolution of two power laws. We show in Fig. 1 the SNr using linear and parabolic interpolations in the $\log M - \log t_{SN}$ plane.

While the SNr using the linear interpolation exhibits discontinuities corresponding to the discreteness of the stellar tracks, the parabolic interpolation scheme presents a much smoother behaviour. However, independently of the interpolation technique, there are some wiggles at the beginning of the evolution of the SNr due to the particular behaviour of the lifetime of WR stars present in the set of tracks used. However, even if the parabolic interpolation seems to produce better results, a correct interpolation technique (based on physical principles) is still lacking, and a more careful study is required on this subject. A more detailed assessment of this problem can be found in Cerviño et al. (2001a).
4. Stochasticity of the IMF

Besides the problems mentioned in the previous Section, let’s turn to the effect of sampling the IMF to evaluate the dispersion due to the discreteness of actual stellar populations. Let us assume that \( N_{\text{tot}} \) stars are observed, with masses distributed between \( M_{\text{low}} \) and \( M_{\text{up}} \). The probability distribution function of the stellar masses is given by the IMF, so that the number of stars \( N_i \) of a given mass \( M_i \) is a random variable with a Poissonian distribution (see Cerviño et al. 2001b for details).

As pointed out by the pioneering study of Buzzoni (1989), the fact that \( N_i \) is a Poisson variable makes it possible to apply a proper statistical formalism. Let us consider for instance the integrated monochromatic luminosity \( L_\lambda \) of a stellar population of \( N_{\text{tot}} \) stars of a given age \( t \). The average value of \( L_\lambda \) is given by the sum of the individual monochromatic luminosities \( l_{\lambda,i} \) of stars of age \( t \) belonging to the \( i^{th} \) mass, each weighted by its number as given by the IMF, \( w_i = N_i/N_{\text{tot}} \):

\[
< L_\lambda > = N_{\text{tot}} \sum_i w_i(t) l_{\lambda,i}(t). \tag{2}
\]

Up to a constant, \( L_\lambda(t) \) will be Poisson distributed, since the sum of Poisson variables is also a Poisson variable, with parameter given by the sum of the individual Poisson parameters. Due to random fluctuations in the number of stars of each mass, the actual luminosity \( L_\lambda \) will fluctuate around this average value with a variance given by

\[
\sigma^2(L_\lambda) = < (L_\lambda - < L_\lambda >)^2 > = N_{\text{tot}} \sum_i w_i l_{\lambda,i}^2 \tag{3}
\]

and thus the dispersion due to the discreteness of the stellar population is obtained for any quantity that is derived from the integrated luminosity, such as colours or the number of ionising photons. Note however that for derived quantities one has to take into account the covariances between the \( w_i \), weighted by their luminosities. This can be illustrated by the correlation coefficient of two quantities \( \rho(x, y) \) which is defined as:

\[
\rho(x, y) = \frac{\text{cov}(x, y)}{\sigma_x \sigma_y}. \tag{4}
\]

It obviously varies between \(-1 \) and \(+1 \), where the sign indicates the sense of the correlation. So \( ||\rho(x, y)|| = 1 \) if the quantities are completely correlated and \( \rho(x, y) = 0 \) if there is no correlation. For a given star, the luminosities in different bands are completely correlated since they are produced by the same star. But the situation changes when several stars are considered simultaneously, such as in a cluster. At some ages, the same stars will contribute to the same bands, and hence the correlation coefficient will be unity for these bands, but at some later stages different masses will contribute differently and the correlation will decrease. As an illustration, Fig. 2 show the evolution of the correlation coefficient for some optical and NIR bands. Neglecting this evolving coefficient may produce an underestimation of the sampling errors. Similarly some bands
may be more affected by the nebular continuum (strongly correlated to the more massive stars) than others, and hence the actual dispersion on a given magnitude or colour will depend on the precise correlation coefficient, as shown on Fig. 2.

Using simple rules of error propagation, and taking into account the covariance terms, we can derive analytically the dispersion in any integrated quantity derived from the luminosity. Fig. 3 shows the interesting case of the $V-K$ colour as an illustration. We have performed Monte Carlo simulations with 1000 clusters with $N_{\text{tot}}=10^3$ stars, 500 clusters with $10^4$ stars and 100 clusters with $10^5$ stars. In each set we have obtained the dispersion $\sigma_{\text{clus}}(V-K)$. The $\sigma_{\text{clus}}$ values have been divided by $N_{\text{tot}}^{0.5}$ to obtain a normalized effective dispersion for each set (see Cerviño et al. 2001b for further details).

The top left panel shows the mean $V-K$ colour index for different simulations and the analytical one (the idealised case of an infinite number of stars). The comparison shows that our analytical estimation performs very well, although there are slight deviations in the $10^3$ stars cluster simulations. The low left panel shows the comparison of the normalized values of $\sigma_{\text{clus}}(V-K)$ with the analytical value. It shows that the analytical computation of the dispersion and the Monte Carlo results are again very similar except for the $10^3$ star clusters. The differences are due to an additional dispersion introduced by the relation between $N_{\text{tot}}$ and the total mass of the cluster. We also show the 90% confidence levels of the different simulations computed from the Monte Carlo simulations (shadowed areas) and analytically (lines). It is important to stress that these confidence level bands are not symmetric with respect to the mean value, as expected for quantities derived from a Poisson distribution. We refer the reader to Cerviño et al. (2001b) for more details.

5. Conclusions

Evolutionary synthesis models clearly have oversimplifications that must be studied in much more detail if reliable predictions are to be made. Some of
them can be solved, at least in part, if evolutionary tracks covering a denser grid in mass are published. The effects of the discreteness of stellar populations in small systems must also be considered before a comparison of model predictions to real data is attempted.

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