

### **Deriving the Scaling Relations**

Start with the Virial Theorem:

$$\frac{GM}{\langle R\rangle} = k_E \frac{\langle V^2 \rangle}{2}$$

Now relate the observable values of R, V (or  $\sigma$ ), L, etc., to their "true" mean 3-dim. values by simple scalings:

$$R = k_R \langle R \rangle \qquad V^2 = k_V \langle V^2 \rangle \qquad L = k_L I R^2$$

One can then derive the "virial"  $R = K_{SR}V^2I^{-1}(M/L)^{-1}$  versions of the FP and the TFR:

Where the "structure" coefficients are:

$$K_{SR} = \frac{k_E}{2Gk_Rk_Lk_V}$$
  
$$K_{SL} = \frac{k_E^2}{4G^2k_R^2k_Lk_V^2}$$

 $L = K_{SL}V^4 I^{-1} (M/L)^{-2}$ 

Deviations of the observed relations from these scalings must indicate that either some k's and/or the (M/L) are changing

### **Galaxy Scaling Laws**

- When correlated, global properties of galaxies tend to do so as power-laws; thus "scaling laws"
- They provide a quantitative means of examining physical properties of galaxies and their systematics
- They reflect the internal physics of galaxies, and are a product of the formative and evolutionary histories
  - Thus, they could be (and are) different for different galaxy families
  - We can use them as a fossil evidence of galaxy formation
- When expressed as correlations between distance-dependent and distance-independent quantities, they can be used to measure relative distances of galaxies and peculiar velocities: thus, it is really important to understand their intrinsic limitations of accuracy, e.g., environmental dependences
- Their origins are generally not yet well understood

### **The Tully-Fisher Relation (TFR)**

• A well-defined luminosity vs. rotational speed (often measured as a H I 21 cm line width) relation for spirals:

 $L \sim V_{rot}^{\gamma}, \gamma \approx 4$ , varies with wavelength

Or:  $M = b \log (W) + c$ , where:

- -M is the absolute magnitude
- W is the Doppler broadened line width, typically measured using the HI 21cm line, corrected for inclination  $W_{\text{true}} = W_{\text{obs}}/sin(i)$
- Both the slope *b* and the zero-point *c* can be measured from a set of nearby spiral galaxies with well-known distances
- The slope b can be also measured from any set of galaxies with roughly the same distance - e.g., galaxies in a cluster even if that distance is not known
- Scatter is  $\sim 10\text{--}20\%$  at best, better in the redder bands



### **Tully-Fisher Relation in Diferent Bands**



### Why is the TFR So Remarkable?

- Because it connects a property of the dark halo the maximum circular speed with the product of the net integrated star formation history, i.e., the luminosity of the disk
- Halo-regulated galaxy formation/evolution?
- The scatter is remarkably low even though the conditions for this to happen are known not to be satisfied
- There is some important feedback mechanism involved, which we do not understand yet
- Thus, the TFR offers some important insights into the physics of disk galaxy formation

## **Deriving the Tully-Fisher Relation**

In part, Tully-Fisher relation reflects dynamics of a disk galaxy. Estimate the luminosity and maximum circular velocity of an exponential disk of stars:

Empirically, disk galaxies have an		$I(\mathbf{R})$ -	$I(0) e^{-R/h_R}$
exponential surface brightne	ss profil	le: $I(K)$ =	I(0) C
Integrate this across annuli to get the total luminosity:	$L \propto \int$	$\int 2\pi RI(0)e$	$^{-R/h_R}dR$
to get the total fulfillionty.	C	)	$L \propto I(0)h_{R}^{2}$

If the mass of the exponential disk dominates the rotation curve, then the enclosed mass within radius R will be proportional to the enclosed luminosity: R

$$M(R) \propto L(R) \propto \int_{0}^{R} 2\pi R' I(0) e^{-R'/h_{R}} dR'$$







Recall the TFR formula:

 $L = K_{SL} V^4 I^{-1} (M/L)^{-2}$ 

So, each of the ingredients forming the proportionality coefficient (surface brightness, scale length, (M/L), spinup parameter) shows a huge spread, and they do not correlate ...

#### ... and yet, a nearly scatterless TFR results!

#### **The Kormendy Relation**



#### **The Faber-Jackson Relation**

Analog of the Tully-Fisher relation for spirals, but instead of the peak rotation speed  $V_{max}$ , measure the velocity dispersion. This is correlated with the total luminosity:



# Can We Learn Something About the Formation of Ellipticals From the Kormendy Relation?

From the Virial Theorem,  $m\sigma^2 \sim GmM/R$ Thus, the dynamical mass scales as  $M \sim R\sigma^2$ Luminosity  $L \sim I R^2$ , where *I* is the mean surface brightness Assuming  $(M/L) = const., M \sim I R^2 \sim R\sigma^2$  and  $I R \sim \sigma^2$ 

Now, if ellipticals form via dissipationless merging, the kinetic energy per unit mass ~  $\sigma^2 \sim const.$ , and thus we would predict the scaling to be  $R \sim I^{-1}$ 

If, on the other hand, ellipticals form via dissipative collapse, then M = const., surface brightness  $I \sim M R^{-2}$ , and thus we would predict the scaling to be  $R \sim I^{-0.5}$ 

The observed scaling is  $R \sim I^{-0.8}$ . Thus, *both* dissipative collapse and dissipationless merging probably play a role

#### **Metallicity-Luminosity Relation** also known as the Color-Magnitude Relation

There is a relation between the color (a metallicity indicator) and the total luminosity or velocity dispersion for E galaxies:



Brighter and dynamically hotter galaxies are redder. This could be explained if small E galaxies were younger or more metal-poor than the large ones. More massive galaxies could be more effective in retaining and recycling their supernova ejecta.

### **Towards the Discovery of the FP**

There were two motivational streams:

- 1. How many statistically significant properties describe elliptical galaxies, and how are they related? Or: what is the "manifold of elliptical galaxies"?
  - The pioneering work by Brosche (1973), Brosche & Lentes (1982)
- 2. What is the "2nd parameter" in the F-J relation, so that it can be improved as a distance indicator for early-type galaxies?
  - The Davis-Djorgovski-Kent mini-survey (1982/3) [6 parameters?]
  - The Fall & Efstathiou paper (1984) [L- $\sigma$ -Mg plane]
  - Lauer's study of E-galaxy cores (1986) [almost!]

The actual discovery/realization:

Dressler et al. (1987) [the "7 Samurai"]: the  $D_n$ - $\sigma$  relation Djorgovski & Davis (1987): a plane in the *L*-*R*- $\sigma$ - $\mu$  space



### **Fundamental Plane Relations**

• A set of bivariate scaling relations for elliptical galaxies, including relations between distance dependent quantities such as radius or luminosity, and a combination of two distanceindependent ones, such as velocity dispersion or surface

 $\frac{1}{2}$ 

ь

brightness

- In a set of  $\sim 10$ independently measured global parameters, there are only 2 statistically independent ones
- Scatter  $\sim 10\%$ , but it could be lower?





#### **Different Views of the FP**



Commonly expressed as a bivariate scaling relation  $R \sim \sigma^{1.4} I^{-0.8}$ Where R is the radius, I the mean surf. brightness,  $\sigma$  the velocity disp.

### **Different Views of the FP**



### **FP** in the K-Band (~ nearly bolometric)





**Stellar Population Variables Also** 

This implies that the chemical enrichment (and star formation?) histories of ellipticals are regulated by their global dynamical and structural parameters

... And so are their central SMBHs (many authors...)

#### **Fundamental Plane and M/L Ratios**

Write the FP scaling relation as:  $R \sim \sigma^A I^B$ 

Where the observed values are  $A \sim 1.4$ ,  $B \sim -0.8$ , uncertain by about 10%, and depending on the bandpass

Recall from Virial Theorem:  $\langle R \rangle \sim \langle V^2 \rangle \langle I \rangle^{-1} (M/L)^{-1}$ 

Then 
$$k_V^{-1} k_I k_R (M/L) \sim \sigma^{A-2} I^{-B-1}$$

If all ellipticals have the same structure, i.e., they are just scaled versions of each other (a homologous family), then all  $k_x = const.$  and all change must be in (M/L). Approximately,

 $(M/L) \sim L^{\alpha}$ , where  $\alpha \sim 0.2$  (visible) or  $\sim 0.1$  (IR)

But we know that E's are not a homologous family, so the tilt of the FP must have complex reasons

#### **The SMBH - Host Galaxy Correlations**



#### From Virial Theorem to FP



- Galaxies must be on a "Virial Theorem Plane" in the space of mass, mean density, and kinetic temperature
- If galaxies represent a homologous family of structures and had (M/L) = const., then they should follow the VTP:  $R \sim \sigma^2 I^{-1}$
- Since they don't, and the observed FP scaling is:  $R \sim \sigma^{1.4} I^{-0.8}$ , either one or both of these assumptions must be broken



### **Breaking the Homology: Density Profiles**



### **Fundamental Plane and M/L Ratios**

If we *assume* homology and attribute all of the FP tilt to the changes in (M/L),  $(M/L) \sim L^{\alpha}$ ,  $\alpha \sim 0.2$  (vis) or  $\sim 0.1$  (IR)

Possible causes: systematic changes in  $M_{visible}/M_{dark}$ , or in their relative concentrations; or in the stellar IMF



## **Mass-Based Fundamental Plane**

The use of lensing galaxies allows for the determination of their *mass-based* structural parameters (*Bolton et al. 2007*)



Traditional FP fit gives  $R \sim \sigma^{1.4} I^{-0.8}$ , consistent with other work. *Replacing* the surface brightness I with the *projected mass density*   $\Sigma$  gives a "mass plane" scaling:  $R \sim \sigma^{1.8 \pm 0.2} \Sigma^{-1 \pm 0.2}$ , consistent with the Virial Theorem, and with a smaller scatter!

This implies a homology of mass (if not light) structures of E's

### **Environmental Dependence** (?)

- FP intercepts (zero-points) are operationally interchangeable with peculiar velocities; zero-point variations would cause spurious  $V_{pec}$ 's
  - A highly controversial subject...
- Numerous spectroscopic studies find systematic differences between E's in different density environments
- However, *no convincing evidence* for cluster-to-cluster variations has been found by a number of studies
- Even if we assume that *all* FP-based  $V_{pec}$ 's are entirely spurious, due to environmental variations, that would imply the zero-point differences of at most  $\sim 10\%$ ; and clearly that is an overestimate
- Thus, we conclude that for the present-day (cluster) E's, the intercepts of the FP are universal to better than 10% (and could be 0%)

#### The Remarkably Small Scatter of the FP

Residuals from the FP fit in each of the 3 observable quantities 20 (Djorgovski et al. 1995, 10 and Z consistent with other 0 studies) 0 .3 -.2 .2 -.3 -1 0 1 0 ∆ log r<sub>e</sub>  $\Delta < \mu >_{e}$  $\Delta \log \sigma$ Total r.m.s. 0.085 0.23 0.054 Est. intrinsic < 0.055 < 0.15 < 0.035

Thus, the intrinsic thickness of the FP is at most a few % (and could be zero) - despite the observed broad variety of kinematical and density profiles, projection effects, etc. etc.

#### **Environmental Dependence**

Numerous spectroscopic studies indicate that E's in denser environments are systematically redder, older, more metal-rich, *dimmer* - but it is not clear if coeval E-galaxy populations would have different 0.05 < z < 0.07

FP zero points



For any elliptical galaxy today, big or small, Just Two Numbers determine to within a few percent or less:

- Mass, luminosity (in any OIR band),
- Any consistently defined radius
- Surface brightness or projected mass density
- Derived 3-d luminosity, mass, or phase-space density
- Central projected radial velocity dispersion
- OIR colors, line strengths, and metallicity
- Mass of the central black hole
- ... and maybe other things as well

And they do so regardless of the:

Star formation and merging formative/evolutionary history Large-scale environment

Details of the internal structure and dynamics (including S0's) Projection effects (direction we are looking from)

### **How Can This Be?**

- The implication is that elliptical galaxies occupy only a small, naturally selected, subset of all dynamical structures which are in principle open to them
  - Maximum entropy states? But gravothermal entropy is notoriously difficult to define, and the mechanism to achieve this is completely unknown
    Stellar Mass
     z=0
     orientations, z=0
- Numerical sim's can *reproduce* the observed structures of E's, and the FP, but they *do not explain* them
  Understanding of the origin of <sup>1</sup>/<sub>2</sub>
- Understanding of the origin of the small scatter of the FP (or, equivalently, the narrow range of their dynamical structures) is *an outstanding problem*



## **Dwarf Galaxies**

- Dwarf ellipticals (dE) and dwarf spheroidals (dSph) are a completely different family of objects from normal ellipticals they are not just small E's
  - In fact, there may be more than one family of gas-poor dwarf galaxies ...
- Dwarfs follow completely different correlations from giant galaxies, suggestive of *different formative mechanisms* 
  - E.g., merging could be less important, but galactic winds more important for dwarfs
- They are generally dark matter (DM) dominated, especially at the faint end of the sequence
- One possible scenario is that SN winds can remove baryons from these low-mass systems, while leaving the DM
- This would naturally lead to a single-parameter family of objects

### **Fundamental Plane Summary**

- The FP correlations are a set of bivariate scaling laws, connecting a number of fundamental properties of early-type galaxies
- They provide unique observational constraints on the structure, formation, and evolution of early-type galaxies
- Their formative processes tightly couple the dynamical structure, chemical enrichment (star formation) history, and growth of their central black holes, in a remarkably robust manner, with just two parameters accounting for many fundamental properties
- The small scatter of the FP implies that ellipticals cover only a very limited, standardized range of dynamical structures; the mechanism of this natural selection is not yet understood
- FP correlations are the sharpest tool in our observational arsenal to study the evolution of early-type galaxies



### **Parameter Correlations**



### **Dwarfs: A Single-Parameter Family?**



Confirmed by the more modern data and analysis, e.g., Woo et al. (2008)

### **Mass to Light Ratios**



#### **The Dark Halos**

- Many of galaxy scaling relations may be driven by the properties of their dark halos
- It is possible to infer their properties from detailed dynamical profiles of galaxies and some modeling
- Numerical simulations suggest a universal form of the dark halo density profile (NFW = Navarro, Frenk & White):

$$\frac{\rho(r)}{\rho_{crit}} = \frac{\delta_c}{\left(r/r_s\right)\left(1 + r/r_s\right)^2}$$

(but one can also fit another formula, e.g., with a core radius and a finite central density)





### **The Galaxy Parameter Space**



#### A more general picture

Galaxies of different families form 2-dim. sequences in a 3+ dimensional parameter space of physical properties, much like stars form 1-dim. sequences in a 2-dim. parameter space of  $\{L,T\}$  - this is an equivalent of the H-R diagram, but for galaxies

### **Comments on the Scaling Relations**

- Probably the most challenging thing to understand about these galaxy scaling relations is their *thinness*: we can understand their slopes, but not why they are so sharply defined: intrinsic spread in many coefficients and/or (M/L) should thicken them considerably
  but for some reason it does not. This is still a great mystery.
- Other stellar systems, from globular clusters to clusters of galaxies have fundamental scaling relations of their own
- We use these relations as distance indicators, assuming that they are universal; but small systematic variations in their slopes or intercepts, e.g., in different environments, would introduce systematic distance errors and spurious peculiar velocities

- There is some evidence for that...

### **Galaxy Scaling Relations and the Standard Galaxian Structures**

- In order to achieve the observed small scatter of the scaling relations, it is necessary that galaxies occupy only a narrow range of dynamical structures at any given point in these correlations
- It is also necessary that there is an orderly change of these structure along the galaxian sequences, and the deviations from homology drive the slopes of the scaling relations
- Somehow, this has to be achieved during the processes of galaxy formation an evolution, and this is a real puzzle:
  - Processes of galaxy assembly are messy and diverse
  - It is easy to think of the ways of spoiling the correlations (if they were built in at the start), adding the scatter

... and yet...

### **Galaxy Formation**

- Repeated, random, hierarchical merging is a key process of galaxy assembly
- It involves varying amounts of dissipation
- There are gas inflows into, and outflows from galaxies, driven by star formation
- Supermassive black holes are ubiquitous in normal galaxies; their feedback processes probably play a significant role
- All this is a strong function of the large scale environment

#### ... and vet ...

#### Galaxies come in a fairly narrow range of standard dynamical structures



### **Standardized Structures of Galaxies**

16 μ

For ellipticals and bulges of spirals, projected density or surface brightness is well described by the empirical

Sersic formula:

$$I(r) = I_0 \operatorname{dex} \left( -r^{1/n} \right)$$

Typical values of the shape index  $n \approx 4$ 

Locally behaves like a power law, typical slopes around -2°

**Disks of spirals** are well approximated by the n = 1 case, exponential density distributions, both in radius and perpendicularly to the principal plane:  $I(R) = I(0) e^{-R/h_R}$ 

22 ∟ 0.01 0.1 radius

# **Many Paths Towards Building of an Elliptical Galaxy**





### **Galaxy Structures as Attractors?**

Axes represent schematically appropriate structural and dynamical parametrizarions of galaxian forms Initial Conditions 1 Initial Conditions 2 Initial Conditions 3 Initial Conditions 4

### **Understanding The Galaxian Philogeny**

What is the physical mechanism behind the natural selection of galaxian forms?

#### • Dynamical stability of galaxies

- Many dynamical structures are possible (follow the conservation laws, etc.), internally consistent, but may not be stable
- States of maximum entropy
  - Not yet well defined for stellar dynamics, i.e., collisionless systems dominated by a purely attractive force (gravity)
  - The role of dissipation is hard to fold in
  - Recall that galaxies are open systems

# **Convergent Evolution of Galaxies?**



Aside from the major dichotomies (dwarfs/giants, disks/ spheroids), whose origins we think we understand,

Galaxies evolve into a narrow range of dynamical structures, regardless of the details of their formative histories, and are the same everywhere

What drives this natural selection of galaxian forms?

### How Stable Are Galaxies?

There is an infinite number of possible, internally consistent dynamical models for stellar systems, but not all of them are stable.

For example, self-gravitating systems have a negative specific heat, and thus are instable to core collapse (gravothermal catastrophe); this is actually known to occur in globular clusters and protostars.

In some situations, quasi-periodic gravothermal oscillations set in:



16.5

17

(Breeden et al. 1994)

### **An Example: Henon Instability**

Radii of shells containing 10%, ... 90% of the total mass



# A Simple Toy Example



### **Entropy and Galaxian Structures**

Could stable galaxian forms be states of *maximum entropy*? The problem is that the classical Boltzmann entropy,

$$S_{\rm B} = -\int f \log f \, dx \, dv$$

*does not have a maximum* for collisionless, self-gravitating stellar systems: it can be made arbitrarily large by making an extreme core-halo system, with a tightly bound core and a weakly bound halo of a large radius.

But for collisionless systems like galaxies, one could define other forms of entropy, e.g.,  $S = -\int C(f) dx dv$  where C(f) is a convex function.

Some additional constraints are needed, but there is no compelling solution yet

# **Constrained Max. Entropy Solution**

Recall that this is a constrained solution: it requires a finite size and density core, and a power-law envelope





### **Compact Nuclei in Dwarf Ellipticals**



### Summary

- Galaxies universally show a limited range of structural and dynamical forms, despite a broad range of very messy evolutionary histories and processes
  - A convergent evolution / natural selection
- This is demonstrated dramatically in the existence of nontrivial, small-scatter scaling relations such as FP and TFR
  - A narrow range of dynamical structures is necessary for that
- The origin of these regularities is not yet understood
  - Why these structures, and not others?
- Dissipation, feedback, stability and entropy all play roles, but a complete theory is still missing
- Similar puzzles are posed by the scaling relations for galaxy clusters, star clusters, and even stars themselves (HRD)