

# Stochastic inflation and applications to primordial black holes

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Black holes which could have formed in the early Universe through a non-stellar way Hawking [1971] : Gravitationally collapsed objects of very low mass Carr & Hawking [1974]: Black holes in the early Universe

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- They could solve several conundrums in astrophysics and cosmology
  - They could be the totality, or a fraction, of the Dark Matter
  - They may explain the existence of progenitors for the merging events observed by LIGO/VIRGO
- They could be the seeds of supermassive black holes in galactic nuclei
- They could generate cosmological structures



 $M_{\rm PBH}$  [g]

## Primordial Black Holes : How?

BHs may be originated from peaks of the density perturbations generated in the early universe



Inflationary epoch

(reheating)



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  - Backreaction can be incorporated in an effective (stochastic) theory



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- Stochastic inflation Splitting fields into UV and IR part: coarse-graining scale  $k_{cg} = \sigma a H$

$$\phi(x) = \phi_{cg} + \int \frac{dk}{(2\pi)^{3/2}} W\left(\frac{k}{\sigma aH}\right) \left[\phi_k(N) e^{-i\vec{k}\cdot\vec{x}} \hat{a}_{\vec{k}} + h\right]$$

Quantum subhorizon fluctuations source the background

A. Starobinsky [1986] Stochastic de Sitter (inflationary) stage in the early universe





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Dynamics at leading order in slow roll:

$$\frac{d}{dN}\phi_{cg} = \left[-\right]$$

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#### $\delta N$ formalism



$$\zeta(t, \mathbf{x}) = N(t, \mathbf{x}) - \overline{N}(t) \equiv \delta N$$

Lifshitz, Khalatnikov [1960] Starobinsky [1983] Wands, Malik, Lyth, Liddle [2000]



## Quantum diffusion during inflation: properties of perturbations



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• Stochastic- $\delta N$  formalism

[Enqvist, Nurmi, Podolsky, Rigopoulos [2008] Vennin, Starobinsky [2015]

Number of *e*-folds is a stochastic variable  $\mathcal{N}$ 

Statistics of  $\zeta$  from the statistics of  $\mathscr{N}$ 

 $\zeta_{cg}(\mathbf{x}) = \mathcal{N}(\mathbf{x}) - \langle \mathcal{N} \rangle$ 







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Distribution function for the duration of inflation (first passage time)

$$\frac{\partial}{\partial \mathcal{N}} P(\mathcal{N}, \phi) = \mathscr{L}_{FP}^{\dagger}(\phi) \cdot P(\mathcal{N}, \phi) \qquad \qquad \frac{1}{M_{Pl}^2} \mathscr{L}_{FP}^{\dagger}(\phi) = -\frac{\nu'(\phi)}{\nu(\phi)} \frac{\partial}{\partial \phi} + \nu(\phi) \frac{\partial^2}{\partial \phi^2} \qquad \qquad \nu = \frac{V}{24\pi^2 M_{Pl}^4}$$









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- Characteristic function (includes all moments)

$$\chi(t,\phi) \equiv \langle e^{it\mathcal{N}} \rangle = \int_{-\infty}^{\infty} e^{it\mathcal{N}} P(\mathcal{N},\phi) \, d\mathcal{N} \qquad \longrightarrow \qquad P(\mathcal{N},\phi) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} e^{-it\mathcal{N}} \chi(t,\phi) \, dt$$



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Ezquiaga, Garcia-Pattison, Vennin, /

$$\chi(t,\phi) = \sum_{n} \frac{a_n(\phi)}{\Lambda_n - it} + g(t,\phi)$$

$$P(\mathcal{N},\phi) = \sum_{n} a_{n}(\phi) e^{-\Lambda_{n} \mathcal{N}} \qquad 0 < \Lambda_{0} < \Lambda_{1} < \cdots \Lambda_{n}$$

[Ezquiaga, Garcia-Bellido, Vennin (2020)]







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This type of non-Gaussianities cannot be captured by perturbative parametrisations (such as the fNL expansion)





#### <u>C.A.</u>, V. Vennin [2022] "Primordial black holes from stochastic tunneling" JCAP 02(2023) 043

local minimum



7

False vacuum state 



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- Local minima naturally appear in various contexts: high energy constructions (supersymmetry, supergravity)

  - etc.



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- 1) Large classical velocity How to escape?



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$$v(\phi) = v_0 \begin{cases} 1 + \alpha \left[ \left( \frac{\phi}{\Delta \phi} - 1 \right)^2 - 1 \right] & \text{if} \quad 0 \le \phi \le \Delta \phi \\ 1 - \alpha \left[ \left( \frac{\phi}{\Delta \phi} + 1 \right)^2 - 1 \right] & \text{if} \quad -\Delta \phi \le \phi \le 0 \end{cases}$$





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$$\mu^2 = \frac{(2\Delta\phi)^2}{v_0 M_{Pl}^2} \propto \frac{M_{Pl}^2 \Delta\phi^2}{V}$$
$$a = \frac{\alpha}{v_0} \propto \frac{M_{Pl}^4 \Delta V}{V^2}$$





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Quantum diffusion in highlighted regions, potential gradient  

$$a = \frac{\alpha}{v_{0}} \propto \frac{M_{Pl}^{4}\Delta V}{V^{2}}$$
Slow roll preserved:  $\epsilon = \frac{M_{Pl}^{2}}{2} \left(\frac{v'}{v}\right)^{2} \ll 1, |\eta| = \left|M_{Pl}^{2}\frac{v''}{v}\right| \ll 1$ 
 $\langle \mathcal{N} \rangle$  smaller than  $\sim 50$ :  $\Delta v = v(-\Delta\phi) - v(\Delta\phi) \ll v_{0}$ 



t elsewhere





#### shallow-well limit

$$\Lambda_n^{shallow} = \frac{1}{\mu^2} \left[ \pi^2 \left( n + \frac{1}{2} \right)^2 - 2a + \mathcal{O}(a^2) \right]$$

$$P^{shallow}(\mathcal{N}, \phi = \Delta \phi) \simeq \frac{\pi}{\mu^2} (1 - a) e^{-\left(\frac{\pi^2}{4} - 2a\right)\frac{\mathcal{N}}{\mu^2}}$$

$$\sim e^{2a\mathcal{N}/\mu^2} \simeq e^{a\mathcal{N}/\langle \mathcal{N} \rangle} \text{ enhancement on the talarge for } \mathcal{N} \sim 1/a \sigma \text{-away from the mean}$$

ment on the tail:



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deep-well limit

$$\begin{split} \Lambda_{0}^{deep} &= \frac{4 \, a^{2} e^{-2a}}{\mu^{2}} \left[ 1 + 2 \, (2a-1) e^{-2a} + \mathcal{O}(e^{-4a}) \right] \\ \Lambda_{n+1}^{deep} &= \frac{a^{2}}{\mu^{2}} + \frac{\pi^{2}}{\mu^{2}} (n+1)^{2} \left[ 1 + \frac{2}{a} + \mathcal{O}\left(\frac{1}{a^{2}}\right) \right] \\ P^{deep}(\mathcal{N}, \phi = \Delta \phi) &\simeq 4 \frac{a^{2}}{\mu^{2}} e^{-2a} e^{-\frac{4a^{2}}{\mu^{2}} e^{-2a} \mathcal{N}} \end{split}$$
"super-exponential" dependence on *a*

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"super-exponential" dependence on *a*




#### False vacuum: quadratic model

#### shallow-well limit

$$\Lambda_{n}^{shallow} = \frac{\pi^{2}}{\mu^{2}} \left[ \left( n + \frac{1}{2} \right)^{2} + \frac{4 a^{2}}{3\pi^{2}} - (-1)^{n} \frac{8a}{\pi^{3} (2n+1)} \right] + e^{-\frac{\pi^{2}}{2}} P^{shallow}(\mathcal{N}, \phi = \Delta \phi) \simeq \frac{\pi}{\mu^{2}} (1-a) e^{-\left(\frac{\pi^{2}}{4} - \frac{8}{\pi}a\right)\frac{\mathcal{N}}{\mu^{2}}}$$





Typical abundance: Press-Schechter estimate

$$\beta \sim \int_{\zeta_c}^{\infty} P(\zeta) \ d\zeta \quad \longrightarrow \quad \beta \sim \int_{\langle \mathcal{N} \rangle + \zeta_c}^{\infty} P(\mathcal{N}, \phi = \Delta \phi) \ d\mathcal{N}$$



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$$\beta = \sum_{n} \frac{a_{n}(\Delta \phi)}{\Lambda_{n}} e^{-\Lambda_{n} \left[\zeta_{c} + \langle \mathcal{N} \rangle (\Delta \phi)\right]}$$
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$$\beta^{lin,shallow} \simeq \frac{4}{\pi} \left[ 1 + \left( \frac{8}{\pi^2} - \frac{\pi^2}{12} \right) a \right] e^{-\frac{\pi^2}{8} - \left( \frac{\pi^4}{4} - 2a \right) \frac{\zeta_c}{\mu^2}}$$

$$\beta^{quad,shallow} \simeq \frac{4}{\pi} \left[ 1 + \left( \frac{32}{\pi^3} + \frac{4}{\pi} - \frac{5\pi^2}{48} - 1 \right) a \right] e^{-\frac{\pi^2}{8} - \left( \frac{\pi^4}{4} - \frac{\pi^2}{48} - \frac{\pi^2}{48} - 1 \right)}$$

What the slow-roll assumption implies?

quadratic model:  $\mu \gg \sqrt{a} \longrightarrow$  exponential factor negligible  $\longrightarrow$  flat-well limit applies where slow roll satisfied linear model:  $\mu \gg a \sqrt{v_0}$   $\longrightarrow$  exponential factor large even at small *a* values



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#### Quadratic model



#### Quadratic false vacuum







#### Linear model





Additional regimes:

If  $\mu^2 \ll a \ll 1$  (  $\mu$  small ): large deviations from flat-well, still shallow-well domain; non-trivial imprint of the false-vacuum profile

If  $a \sim \mathcal{O}(1)$ : large PBH production





<u>C.A.</u>, V. Vennin In preparation



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$$\mathscr{B}_{\mathbf{x}_0}(R;\rho_{\mathrm{f}}) = \{\mathbf{x} \mid r_{\mathrm{ph}}(\mathbf{x},\mathbf{x}_0;\rho_{\mathrm{f}}) \le R\}$$

$$\zeta_{R}(\mathbf{x}_{0}) = \frac{1}{V[\mathscr{B}_{\mathbf{x}_{0}}(R;\rho_{\mathrm{f}})]} \int_{\rho=\rho_{\mathrm{f}}} \mathrm{d}\mathbf{x}\,\zeta(\mathbf{x})\,W\left[\frac{r_{\mathrm{ph}}(\mathbf{x},\mathbf{x}_{0};\rho_{\mathrm{f}})}{R}\right]$$

$$\frac{4}{3}\pi R^3 = \frac{1}{\sigma^3 H^3(\mathbf{\Phi}_*)} \int_{\mathscr{B}} e^{3\mathscr{N}(\mathbf{x})} \,\mathrm{d}\mathbf{x}$$

over a scale determined by M (which roughly corresponds to the Hubble scale at the time when the Hubble mass equals M). Y.Tada, V. Vennin

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Coarse graining in stochastic inflation  $\frac{4}{3}\pi R^{3} = \frac{1}{\sigma^{3}H^{3}(\mathbf{\Phi}_{*})} \int_{\mathscr{B}} e^{3\mathscr{N}(\mathbf{x})} d\mathbf{x}$ 

• Approximating the emerging volume:  $R \gg (\sigma H_{end})^{-1}$ 

$$e^{3\mathcal{N}(\mathbf{x})} \to \langle e^{3\mathcal{N}} \rangle (\mathbf{\Phi}_*) = \int P_{\mathrm{FPT},\mathbf{\Phi}_*}(\mathcal{N}) e^{3\mathcal{N}} \mathrm{d}\mathcal{N}$$

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Coarse graining in stochastic inflation  $\frac{4}{3}\pi R^{3} = \frac{1}{\sigma^{3}H^{3}(\mathbf{\Phi}_{*})} \int_{\mathscr{B}} e^{3\mathscr{N}(\mathbf{x})} d\mathbf{x}$ 

• Approximating the emerging volume:  $R \gg (\sigma H_{end})^{-1}$ 

$$e^{3\mathcal{N}(\mathbf{x})} \to \langle e^{3\mathcal{N}} \rangle(\mathbf{\Phi}_*) = \int P_{\mathrm{FPT},\mathbf{\Phi}_*}(\mathcal{N})e^{3\mathcal{N}}\mathrm{d}\mathcal{N}$$

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$$P(\zeta_R) = \int \mathrm{d} \mathbf{\Phi}_* P(\mathbf{\Phi}_*) P_{\mathrm{FPT}, \mathbf{\Phi}_0 \to \mathbf{\Phi}_*} \left[ \zeta_R + \langle \mathcal{N} \rangle (\mathbf{\Phi}_0) - \langle \mathcal{N} \rangle (\mathbf{\Phi}_*) \right]$$





<u>C.A.</u>, V. Vennin In preparation



Information on the relative distance of patches encoded in the time they become statistically independent 

#### <u>C.A.</u>, V. Vennin In preparation



- Information on the relative distance of patches encoded in the time they become statistically independent
- Stochastic inflation formalism also allows to describe the spatial correlation between durations of inflation at different points

K.Ando, V. Vennin JCAP 04 (2021) 057



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 $= \rho_{\rm f}$ 

# physical scale

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$$\begin{aligned} \zeta_{R_1} &= \mathcal{N}_{\mathbf{\Phi}_0 \to \mathbf{\Phi}_*} + \mathcal{N}_{\mathbf{\Phi}_* \to \mathbf{\Phi}_1} - \langle \mathcal{N} \rangle (\mathbf{\Phi}_0) + \langle \mathcal{N} \rangle (\mathbf{\Phi}_1) \\ \zeta_{R_2} &= \mathcal{N}_{\mathbf{\Phi}_0 \to \mathbf{\Phi}_*} + \mathcal{N}_{\mathbf{\Phi}_* \to \mathbf{\Phi}_2} - \langle \mathcal{N} \rangle (\mathbf{\Phi}_0) + \langle \mathcal{N} \rangle (\mathbf{\Phi}_2) \end{aligned}$$

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$$P(\zeta_{R_1}, \zeta_{R_2}) = \int d\Phi_* d\Phi_1 d\Phi_2 d\mathcal{N}_{\Phi_0 \to \Phi_*} P(\Phi_*) P(\Phi_1 | \Phi_*) P(\Phi_2 | \Phi_2 | \Phi_2)$$

$$\times P_{\text{FPT}, \Phi_0 \to \Phi_*} (\mathcal{N}_{\Phi_0 \to \Phi_*})$$

$$\times P_{\text{FPT}, \Phi_* \to \Phi_1} \left[ \zeta_{R_1} - \mathcal{N}_{\Phi_0 \to \Phi_*} + \langle \mathcal{N} \rangle (\Phi_0) - \langle \mathcal{N} \rangle (\Phi_0) \right]$$

$$\times P_{\text{FPT}, \Phi_* \to \Phi_2} \left[ \zeta_{R_2} - \mathcal{N}_{\Phi_0 \to \Phi_*} + \langle \mathcal{N} \rangle (\Phi_0) - \langle \mathcal{N} \rangle (\Phi_0) \right]$$

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# physical scale

• Values of fields at the parent patches are deterministic quantities:  $P(\Phi_*), P(\Phi_1 | \Phi_*), P(\Phi_2 | \Phi_*)$  are Dirac distributions



Scale-field values relation:

$$R^{3} = \frac{1}{\sigma^{3} H^{3}(\mathbf{\Phi}_{*})} \langle e^{3\mathcal{N}} \rangle (\mathbf{\Phi}_{*})$$

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$$P(\zeta_{R_1}, \zeta_{R_2}) = \int d\mathcal{N}_{\mathbf{\Phi}_0 \to \mathbf{\Phi}_*} P_{\text{FPT}, \mathbf{\Phi}_0 \to \mathbf{\Phi}_*} (\mathcal{N}_{\mathbf{\Phi}_0 \to \mathbf{\Phi}_*}) P_{\text{FPT}, \mathbf{\Phi}_* \to \mathbf{\Phi}_1} \left[ \zeta_{R_1} - \mathcal{N}_{\mathbf{\Phi}_0 \to \mathbf{\Phi}_*} + \langle \mathcal{N} \rangle (\mathbf{\Phi}_0) - \langle \mathcal{N} \rangle (\mathbf{\Phi}_1) \right] \\ \times P_{\text{FPT}, \mathbf{\Phi}_* \to \mathbf{\Phi}_2} \left[ \zeta_{R_2} - \mathcal{N}_{\mathbf{\Phi}_0 \to \mathbf{\Phi}_*} + \langle \mathcal{N} \rangle (\mathbf{\Phi}_0) - \langle \mathcal{N} \rangle (\mathbf{\Phi}_2) \right]$$

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$$\frac{1}{(-x_*)^2} \vartheta_2' \left[ \frac{\pi}{2}, e^{-\frac{\pi^2}{\mu^2(1-x_*)^2} \left[ \zeta_R + \frac{\mu^2}{2} (1-x_*)^2 \right]} \right] \qquad x_* = \phi_* / \Delta \phi = \phi_*$$

$$\frac{\pi^{3}}{6(1-x_{*})^{2}(1-x_{1})^{2}(1-x_{2})^{2}} \int d\mathcal{N}_{x_{0}\to x_{*}} \vartheta_{2}' \left[\frac{\pi}{2}, e^{-\frac{\pi^{2}}{\mu^{2}(1-x_{*})^{2}}\mathcal{N}_{x_{0}\to x_{*}}}\right]$$

$$\frac{2}{2^{-x_{1}}} \left[\zeta_{R_{1}} - \mathcal{N}_{x_{0}\to x_{*}} + \frac{\mu^{2}}{2}(1-x_{1})^{2}\right] \vartheta_{2}' \left[\frac{\pi}{2}x_{*}, e^{-\frac{\pi^{2}}{\mu^{2}(1-x_{2})^{2}}} \left[\zeta_{R_{2}} - \mathcal{N}_{x_{0}\to x_{*}} + \frac{\mu^{2}}{2}(1-x_{2})^{2}\right]\right]$$





Linear potential positive slope





 $P\left(\zeta_{R_1},\zeta_{R_2}
ight)$ 





 $-10^{-1}$ 

 $-10^{-2}$ 

 $L_{10^{-3}}$ 



Two-point correlation function of overdensities

$$1 + \xi(r) = \frac{p\left(\zeta(0) > \zeta_c, \zeta(r) > \zeta_c\right)}{p^2\left(\zeta(0) > \zeta_c\right)} \equiv \frac{P_2}{P_1^2}$$

 $\xi(r) \equiv \xi_{\text{PBH}}(r) \equiv \xi_{\text{red}}(r)$  for  $r \gtrsim CR$ 



clustered vs non-clustered spatial distribution

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T. Suyama, S. Yokoyama [2019], PTEP, 103E02

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- Non perturbative non gaussianities?

$$P_1 = \int_{\zeta_c} d\zeta P(\zeta) \qquad P_2 = \int_{\zeta_c} d\zeta_1 d\zeta_2 P(\zeta_1, \zeta_2)$$



clustered vs non-clustered spatial distribution

T. Suyama, S. Yokoyama [2019], PTEP, 103E02

<u>C.A.</u>, V. Vennin In preparation



#### In summary

PBHs are a useful probe of inflation beyond tested regimes 

- PBHs may be produced by large fluctuations during inflation: quantum diffusion cannot be neglected; it can be incorporated by the stochastic  $\delta N$  formalism: non gaussian tails
- Do non-perturbative non gaussianities also affect the spatial distribution of PBHs?

We can extend the stochastic delta N formalism to arbitrary coarse graining scales, and to multiple point statistics



# Many thanks for the attention!







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## Inflation
High energy phase of accelerated expansion of spacetime

$$ds^{2} = g_{\mu\nu}dx^{\mu}dx^{\nu} = -dt^{2} + a^{2}(t)d\vec{x}^{2} \qquad \dot{a}, \ddot{a} > 0$$

 $(10~{\rm MeV})^4 < \rho < (10^{16}\,{\rm GeV})^4$ 

High energy phase of accelerated expansion of spacetime



e 
$$ds^2 = g_{\mu\nu} dx^{\mu} dx^{\nu} = -dt^2 + a^2(t) d\vec{x}^2$$
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High energy phase of accelerated expansion of spacetime



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Simplest realisation: slow-roll inflation

scalar field  $\phi$  (inflaton) slowly rolling towards the minimum of its potential

$$S_{\phi} = \int d^4x \sqrt{-g} \left( \frac{1}{2} g^{\mu\nu} \partial_{\mu} \phi \partial_{\nu} \phi - V(\phi) \right)$$

$$\epsilon = -\frac{\dot{H}}{H^2} = \frac{1}{16 \pi G} \left(\frac{V_{,\phi}}{V}\right)^2$$
$$\eta = \frac{\dot{\epsilon}}{H\epsilon} = \frac{1}{8 \pi G} \left(\frac{V_{\phi\phi}}{V}\right)$$
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 $V_{,\phi}$ 

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Black holes which could have formed in the early Universe through a non-stellar way

Hawking [1971] : Gravitationally collapsed objects of very low mass Carr & Hawking [1974]: Black holes in the early Universe

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LIGO SCIENTIFIC, VIRGO collaboration [2016]: Observation of gravitational waves from a binary black hole merger

S. Bird, I. Cholis, J.B. Muñoz, Y. Ali-Haïmoud, M. Kamionkowski, E. D. Kovetz, A. Raccanelli, A. G. Riess [2016]: Did LIGO detect dark matter?



#### Primordial black holes: observational constraints

Depends on the mass at which PBHs form

 $10^{9}g < M_{PBH} < 10^{16}g \longrightarrow \text{from } \beta < 10^{-24} \text{ to } \beta < 10^{-17}$  $10^{16}g < M_{PBH} < 10^{50}g \longrightarrow \text{from } \beta < 10^{-11} \text{ to } \beta < 10^{-5}$ 

 $M_{PBH} < 10^9 g$  Evaporate before BBN: no direct imprint no constraints

B. Carr, K. Kohri, Y. Sendouda, J. Yokoyama [2021] *Constraints on Primordial Black Holes*  17 PBH Hawking evaporation on Big Bang Nucleosynthesis and on the extragalactic photon background

Gravitational and astrophysical effects



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# False vacuum: preserving slow roll Slow roll requires: $|\ddot{\phi}| \ll 3H|\dot{\phi}|, |V_{,\phi}|$

$$\ddot{\phi} + 3 H(\phi, \dot{\phi}) \dot{\phi} + V_{,\phi} = 0 \qquad H^2(\phi, \dot{\phi}) = \frac{1}{3M_{Pl}^2} \left( V(\phi) + \frac{\dot{\phi}^2}{2} \right)$$

Linearised Klein-Gordon equation

$$\begin{split} \dot{\phi} &= A \exp\left[-\frac{3}{2}\left(1 + \sqrt{1 - \frac{4m^2}{9H_0^2}}\right)H_0t\right] + B \exp\left[-\frac{3}{2}\left(-1 - \sqrt{1 - \frac{4m^2}{9H_0^2}}\right)H_0t\right] \end{split}$$

 $m \gg 3H_0/2$  : damped oscillations, friction term  $3H\dot{\phi}$  subdominant: far from slow-roll regime

$$m \ll 3H_0/2 \qquad \phi \simeq A \exp\left(-3H_0t\right) + B \exp\left(-\frac{1}{3}\frac{m^2}{H_0^2}H_0t\right) \simeq B \exp\left(-\frac{m^2t}{3H_0}\right)$$

$$3H\dot{\phi} \simeq -m^2\phi = -V_{,\phi}(\phi) \qquad \qquad \ddot{\phi} \simeq \frac{m^4}{9H_0^2}\phi = \frac{m^2}{9H_0^2}V_{,\phi} \ll V_{,\phi}(\phi)$$

What happens if  $|V_{,\phi}| = 0$ ?



 $(\phi)$ 

slow-roll regime: acceleration term subdominant ( $m^2/H_0^2$  - suppressed)

- $\langle \mathcal{N} \rangle$  features quadratic dependence on  $\mu$  and exponential dependence on a
- $\mu$  constrained from below by slow-roll conditions

*a* not much larger than 1



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## $\delta N$ formalism

FLRW metric:  $ds^2 = -dt^2 + a^2(t) \delta_{ij} dx^i dx^j$ 

deviations from homogeneity and isotropy:  $ds^2 =$ 

local scale factor:  $\tilde{a}(t, \vec{x}) = a(t) e^{\zeta(t, \vec{x})}$ 

expansion from flat slice at time  $t_{in}$  to a slice of uniform energy density:

$$N(t, \vec{x}) = \log\left[\frac{\tilde{a}(t, \vec{x})}{a(t_{in})}\right] \qquad \qquad \zeta(t, \vec{x}) = N(t, \vec{x}) - N_0(t) \equiv \delta N \qquad \qquad N_0(t) = \log\left[\frac{a(t)}{a(t_{in})}\right]$$

$$= -dt^{2} + a^{2}(t) e^{2\zeta(t, \vec{x})} \gamma_{ij} \qquad t-\text{slices of uniform energy de} x-worldlines comoving}$$





#### Stochastic- $\delta N$ formalism

Phase space field vector: 
$$\Phi = (\phi_1, \pi_1, \dots \phi_n, \pi_n)$$
  

$$\Phi_{cg} = \frac{1}{(2\pi)^{3/2}} \int_{k < k_\sigma} d^3 k \Phi_k e^{-ik\vec{x}}$$

$$\frac{d\Phi_{cg}}{dN} = F(\Phi_{cg}) + G(\Phi_{cg}) \cdot \xi \qquad \langle \xi_i(\vec{x}_i, N_i) \, \xi_i(\vec{x}_j, N_j) \rangle = \delta_{ij} \, \delta(N_i - N_j) \qquad (G^2)_{ij} = \frac{d\log k_\sigma}{dN} \mathscr{P}_{\Phi_i, \Phi_j} \left[ k_\sigma(N), N \right]$$

$$\delta N_{cg}(\vec{x}) = \mathcal{N}(\vec{x}) - \langle \mathcal{N} \rangle = \zeta_{cg}(\vec{x}) = \frac{1}{(2\pi)^{3/2}} \int_{k_{in}}^{k_{end}} d\vec{k} \,\zeta_{\vec{k}} \,e^{i\vec{k}}$$

Curvature perturbation coarse grained between: the scale that crosses the Hubble radius at initial time ( $k_{in}$ ) and the scale that crosses the Hubble radius at final time  $k_{end}$ 

 $\vec{x} \cdot \vec{x}$ 



First passage time distribution

$$\mathscr{L}_{FP}^{\dagger}(\Phi) = F_{i}(\Phi)\frac{\partial}{\partial\Phi_{i}} + \alpha G_{il}(\Phi)\frac{\partial G_{lj}(\Phi)}{\partial\Phi_{l}}\frac{\partial}{\partial\Phi_{i}} + \frac{1}{2}G_{il}(\Phi)G_{jl}(\Phi)\frac{\partial}{\partial\Phi_{l}}\frac{\partial}{\partial\Phi_{i}} + \frac{1}{2}G_{il}(\Phi)G_{jl}(\Phi)\frac{\partial}{\partial\Phi_{i}}\frac{\partial}{$$

$$d\Phi f_1(\Phi) \Big[ \mathscr{L}_{FP}(\Phi) \cdot f_2(\Phi) \Big] = \int d\Phi \Big[ \mathscr{L}_{FP}^{\dagger}(\Phi) \cdot f_1(\Phi) \Big] f_2(\Phi)$$

Boundary conditions  $\partial \Omega = \partial \Omega_{-} \cup \partial \Omega_{+}$ 

 $\partial \Omega_{-}$ : all moments of the FPT vanish on  $\partial \Omega_{-}$  (absorbing boundary)

Sometimes additional conditions required on  $\partial \Omega_+$ : absorbing or reflective boundary (gradients of moments projected onto the orthogonal direction to the tangent surface of  $\partial \Omega_+$  vanish)

hierarchy of coupled differential equations:  $\mathscr{D}$ 



 $\mathscr{L}_{FP}^{\dagger}(\Phi^{in}) \cdot \langle \mathscr{N}^n \rangle(\Phi^{in}) = -n \langle \mathscr{N}^{n-1} \rangle(\Phi^{in})$ 

## Fokker-Planck equation

Evolution given by the Langevin equation:  $\Phi(N + \delta N)$ 

Where to evaluate *F* and *G*? At  $\Phi(N)$  or at  $\Phi(N + \delta N)$ ?

$$\Phi_{\alpha}(N) = (1 - \alpha)\Phi(N) + \alpha\Phi(N + \delta N) \qquad 0 \le \alpha$$

$$\Phi(N+\delta N) = \Phi(N) + F[\Phi_{\alpha}(N)]\delta N + G[\Phi_{\alpha}(N)] \cdot \int_{N}^{N+\delta N} d\tilde{N}$$

Fokker-Planck equation: 
$$\frac{\partial}{\partial N} P(\Phi, N | \Phi^{in}, N_{in}) = \mathscr{L}_{FP}(\Phi) P(\Phi, N | \Phi^{in}, N_{in})$$
$$\mathscr{L}_{FP}(\Phi) = -\frac{\partial}{\partial \Phi_i} \left[ F_i(\Phi) + \alpha G_{lj}(\Phi) \frac{\partial G_{ij}(\Phi)}{\partial \Phi_l} \right] + \frac{1}{2} \frac{\partial^2}{\partial \Phi_i \Phi_j} G_{il}(\Phi) G_{jl}(\Phi)$$

$$\mathbf{N} = \Phi(N) + F(\Phi)\delta N + G(\Phi) \cdot \int_{N}^{N+\delta N} d\tilde{N}\,\xi(\tilde{N})$$

