<span id="page-0-0"></span>



## Small-scale clustering of Primordial Black Holes [arxiv:2402.00600] (PRD)

#### Pierre Auclair, Baptiste Blachier

Théorie, Univers, Gravitation (TUG) LAPTh, November 6th 2024

Cosmology, Universe and Relativity at Louvain (CURL) Institute of Mathematics and Physics Louvain University, Louvain-la-Neuve, Belgium

ournal of Cosmology and Astroparticle Physics An IOP and SISSA journal

## Primordial black holes from metric preheating: mass fraction in the excursion-set approach

#### **Pierre Auclair and Vincent Vennin**

Laboratoire Astroparticule et Cosmologie, CNRS Université de Paris, 75013 Paris, France

E-mail: pierre.auclair@apc.in2p3.fr, vincent.vennin@apc.univ-paris7.fr

Received November 16, 2020

## Thank you TUG



### Primordial black holes from metric preheating: mass fraction in the excursion-set approach

#### **Pierre Auclair and Vincent Vennin**

Laboratoire Astroparticule et Cosmologie, CNRS Université de Paris, 75013 Paris, France

E-mail: pierre.auclair@apc.in2p3.fr, vincent.vennin@apc.univ-paris7.fr

Received November 16, 2020

#### Chiara Animali at TUG 2023



F. Two-noint correlation function of overdensities

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





clustered vs non-clustered spatial distribution

- E If Z is a gaussian field: Poissonian distribution X Ali-Hamoud (2018), PRL 121.081304
- Small perturbative non gaussianities: generation of little amount of clustering at formation
- Non perturbative non gaussianities?

 $P_1 = \int_z \,\mathrm{d}\zeta\, P(\zeta) \quad \ \ P_2 = \left[ \begin{array}{c} \,\mathrm{d}\zeta_1\mathrm{d}\zeta_2\, P(\zeta_1,\zeta_2) \end{array} \right.$ 

C.A., V. Vennin In preparation

 $\sim$ 

## **Thank you TUG**



### Primordial black holes from metric preheating: mass fraction in the excursion-set approach

#### Pierre Auclair and Vincent Vennin

Laboratoire Astroparticule et Cosmologie, CNRS Université de Paris. 75013 Paris, France

E-mail: pierre.auclair@apc.in2p3.fr, vincent.vennin@apc.univ-paris7.fr

Received November 16, 2020

#### PHYSICAL REVIEW D

overing particles, fields, gravitation, and cosmology

Recent Accontad Collections Authors **About Editorial Team** 

Small-scale clustering of primordial black holes: Cloud-in-cloud and exclusion effects

Pierre Auclair and Baptiste Blachier Phys. Rev. D 109, 123538 - Published 24 June 2024

#### Chiara Animali at TUG 2023



Two-point correlation function of overlensities

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

$$
\xi(r) \equiv \xi_{\text{res}}(r) \equiv \xi_{\text{res}}(r)
$$
 for  $r \geq CR$ 



- clustered vs non-clustered spatial distribution
- E If Z is a gaussian field: Poissonian distribution X Ali-Hamoud (2018), PRL 121.081304
- Small perturbative non gaussianities: generation of little amount of clustering at formation
- Non perturbative non gaussianities?  $P_1 = \left[ \begin{array}{cc} \mathrm{d} \zeta \, P(\zeta) & P_2 = \left[ \begin{array}{c} \mathrm{d} \zeta_1 \mathrm{d} \zeta_2 \, P(\zeta_1, \zeta_2) \end{array} \right. \end{array} \right.$

C.A., V. Vennir In preparation

#### Journal of Cosmology and Astroparticle Physics

#### **PAPER**

Clustering of primordial black holes from quantum diffusion during inflation

Chiara Animali<sup>1</sup> and Vincent Vennin<sup>1</sup> <sup>a</sup> Published 23 August 2024 · © 2024 IOP Publishing Ltd and Sissa Medialab Journal of Cosmology and Astroparticle Physics, Volume 2024, August 2024 Citation Chiara Animali and Vincent Vennin ICAP08(2024)026

#### Motivations for PBHs

- May constitute part of Dark Matter
- May seed the formation of SMBHs
- May lead to some of the mergers seen by LVK

#### **Constraints**

- Microlensing
- Cosmic Microwave Background
- Limits to their merger rates (GW)

#### Motivations for PBHs

- May constitute part of Dark Matter
- May seed the formation of SMBHs
- May lead to some of the mergers seen by LVK

### Motivations to study clustering

Sizeable clustering may:

- change past and present merger rate of PBH binaries
- modify the formation of cosmological structures
- relax bounds set by CMB and microlensing

#### **Constraints**

- Microlensing
- Cosmic Microwave Background
- Limits to their merger rates (GW)

#### Motivations for PBHs

- May constitute part of Dark Matter
- May seed the formation of SMBHs
- May lead to some of the mergers seen by LVK

#### Motivations to study clustering

Sizeable clustering may:

- change past and present merger rate of PBH binaries
- modify the formation of cosmological structures
- relax bounds set by CMB and microlensing

Evolution of PBH clustering involves complicated non-linear dynamics, the initial amount of clustering can produce drastic effects on the subsequent evolution.

#### **Constraints**

- Microlensing
- Cosmic Microwave Background
- Limits to their merger rates (GW)

Most approaches used in the literature rely on large-scale structure formalism applied in the context of galaxy and halo formation. We are mostly interested in the two-point correlation function.

- Poisson model and bias theory
- Press-Schechter formalism
- Excursion-set formalism
- Peak theory

Most approaches used in the literature rely on large-scale structure formalism applied in the context of galaxy and halo formation. We are mostly interested in the two-point correlation function.

- Poisson model and bias theory
- Press-Schechter formalism
- Excursion-set formalism
- Peak theory

#### Purpose of the presentation:

- Explicit some of the key differences between the different approaches above.
- Derive explicit expressions for the initial two-point statistics of PBHs...
- using the excursion-set formalism...
- in order to account for "cloud-in-cloud"...
- and exclusion effects at short separation scales

One postulates the existence of a field  $\rho_{\rm PBH}(\vec{x})$ :

- Probability to form a PBH is  $\rho_{\rm PBH}\delta V$
- Average density of PBHs is  $n = \langle \rho_{\rm PBH} \rangle$



One postulates the existence of a field  $\rho_{\rm PBH}(\vec{x})$ :

- Probability to form a PBH is  $\rho_{\rm PBH}\delta V$
- Average density of PBHs is  $n = \langle \rho_{\rm PBH} \rangle$



One postulates the existence of a field  $\rho_{\rm PBH}(\vec{x})$ :

- Probability to form a PBH is  $\rho_{\rm PBH}\delta V$
- Average density of PBHs is  $n = \langle \rho_{\rm PBH} \rangle$
- Joint probability to form PBHs

 $\delta P = \rho_{\rm PBH}(\vec{x}_1) \delta V_1 \rho_{\rm PBH}(\vec{x}_2) \delta V_2$ 



One postulates the existence of a field  $\rho_{\rm PBH}(\vec{x})$ :

- Probability to form a PBH is  $\rho_{\rm PBH} \delta V$
- Average density of PBHs is  $n = \langle \rho_{\rm PBH} \rangle$
- Joint probability to form PBHs

 $\delta P = \rho_{\rm PBH}(\vec{x}_1) \delta V_1 \rho_{\rm PBH}(\vec{x}_2) \delta V_2$ 

• Auto-correlation function

$$
\xi_{\rm PBH}(r) = \left\langle \frac{\left[\rho_{\rm PBH}(\vec{x} + \vec{r}) - n\right] \left[\rho_{\rm PBH}(\vec{x}) - n\right]}{n^2} \right\rangle
$$

• Average joint probability to form PBHs

 $\delta P(r) = n^2[1 + \xi_{\rm PBH}(r)]\delta V_1 \delta V_2$ 



One postulates the existence of a field  $\rho_{\rm PBH}(\vec{x})$ :

- Probability to form a PBH is  $\rho_{\rm PBH} \delta V$
- Average density of PBHs is  $n = \langle \rho_{\rm PBH} \rangle$
- Joint probability to form PBHs

 $\delta P = \rho_{\rm PBH}(\vec{x}_1) \delta V_1 \rho_{\rm PBH}(\vec{x}_2) \delta V_2$ 

• Auto-correlation function

$$
\xi_{\rm PBH}(r) = \left\langle \frac{\left[\rho_{\rm PBH}(\vec{x} + \vec{r}) - n\right] \left[\rho_{\rm PBH}(\vec{x}) - n\right]}{n^2} \right\rangle
$$

• Average joint probability to form PBHs

 $\delta P(r) = n^2[1 + \xi_{\rm PBH}(r)]\delta V_1 \delta V_2$ 

#### Technical challenges

- A perturbation theory for the (over-)density fields  $\delta$  after inflation
- A bias b to relate  $\rho_{\rm PBH}$  with  $\delta$

#### Limitations

- "Cloud-in-cloud"
- Small-scale exclusion effects
- Estimating the bias is difficult

• Critical density threshold  $\delta_c$ 



 ${}^a \delta(\vec{x})$  Gaussian field

- Critical density threshold  $\delta_c$
- Probability to form a PBH around  $\vec{x}_1{}^3$

$$
P_1 = \int_{\delta_c}^{\infty} \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{\delta^2}{2\sigma^2}\right) d\delta = \frac{1}{2} \operatorname{erfc}\left(\frac{\delta_c}{\sqrt{2}\sigma}\right)
$$



- Critical density threshold  $\delta_c$
- Probability to form a PBH around  $\vec{x}_1{}^3$

$$
P_1 = \int_{\delta_c}^{\infty} \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{\delta^2}{2\sigma^2}\right) d\delta = \frac{1}{2} \operatorname{erfc}\left(\frac{\delta_c}{\sqrt{2}\sigma}\right)
$$

• Probability to form a pair of PBHs

$$
P_2(r) = \iint_{\delta_c}^{\infty} \frac{1}{2\pi \det(\Sigma)} \exp\left(-\frac{1}{2}\vec{\delta}^T \Sigma^{-1} \vec{\delta}\right) d^2 \delta
$$

$$
\Sigma = \begin{pmatrix} \sigma^2 & S_r \\ S_r & \sigma^2 \end{pmatrix}
$$



- Critical density threshold  $\delta_c$
- Probability to form a PBH around  $\vec{x}_1{}^a$

$$
P_1 = \int_{\delta_c}^{\infty} \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{\delta^2}{2\sigma^2}\right) d\delta = \frac{1}{2} \operatorname{erfc}\left(\frac{\delta_c}{\sqrt{2}\sigma}\right)
$$

• Probability to form a pair of PBHs

$$
P_2(r) = \iint_{\delta_c}^{\infty} \frac{1}{2\pi \det(\Sigma)} \exp\left(-\frac{1}{2}\vec{\delta}^T \Sigma^{-1} \vec{\delta}\right) d^2 \delta
$$

$$
\Sigma = \begin{pmatrix} \sigma^2 & S_r \\ S_r & \sigma^2 \end{pmatrix}
$$

• Auto-correlation function

$$
1+\xi_{\rm PBH}(r) = \frac{P_2(r)}{P_1^2}
$$



 ${}^a \delta(\vec{x})$  Gaussian field

- Critical density threshold  $\delta_c$
- Probability to form a PBH around  $\vec{x}_1{}^3$

$$
P_1 = \int_{\delta_c}^{\infty} \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{\delta^2}{2\sigma^2}\right) d\delta = \frac{1}{2} \operatorname{erfc}\left(\frac{\delta_c}{\sqrt{2}\sigma}\right)
$$

• Probability to form a pair of PBHs

$$
P_2(r) = \iint_{\delta_c}^{\infty} \frac{1}{2\pi \det(\Sigma)} \exp\left(-\frac{1}{2}\vec{\delta}^T \Sigma^{-1} \vec{\delta}\right) d^2 \delta
$$

$$
\Sigma = \begin{pmatrix} \sigma^2 & S_r \\ S_r & \sigma^2 \end{pmatrix}
$$

• Auto-correlation function

$$
1 + \xi_{\rm PBH}(r) = \frac{P_2(r)}{P_1^2}
$$

#### Technical challenges

- A perturbation theory for the (over-)density fields  $\delta$  after inflation
- Estimation of the density threshold  $\delta_c$ based on numerical relativity

#### Limitations

- "Cloud-in-cloud"
- Cannot account for small-scale exclusion effects

#### Baseline to evaluate our work

 ${}^a \delta(\vec{x})$  Gaussian field

























#### Excursion-set formalism Bond et al. [1991](#page-0-0)

- Multi-scale analysis  $\Leftrightarrow$  Langevin trajectories  $\delta_R$
- Gravitationally bound  $\Leftrightarrow$  Barrier crossing  $\delta_c(R)$
- PBHs  $\Leftrightarrow$  first passage time problem  $P_{\rm FPT}$



## Joint probability to form pairs of PBHs

- Take a realization of  $\delta \rho / \rho$  and two points
- On scales  $\gg r$ , they see  $\approx$  same perturbations
- On scales  $\ll r$ , they see independent perturbations



## Joint probability to form pairs of PBHs

- Take a realization of  $\delta \rho / \rho$  and two points
- On scales  $\gg r$ , they see  $\approx$  same perturbations
- On scales  $\ll r$ , they see independent perturbations
- Translation to Langevin trajectories



## Joint probability to form pairs of PBHs

## Setup

- Take a realization of  $\delta \rho / \rho$  and two points
- On scales  $\gg r$ , they see  $\approx$  same perturbations
- On scales  $\ll r$ , they see independent perturbations
- Translation to Langevin trajectories

Joint probability to form a pair of PBHs with masses  $S_1, S_2$ 

$$
P_2(S_1, S_2; r) = \int_{-\infty}^{\delta_c(S_r)} d\delta_r P(\delta_r, S_r) P_{\text{FFT}}(S_1 | \delta_r, S_r) P_{\text{FFT}}(S_2 | \delta_r, S_r)
$$



$$
P_1 = \text{erfc}\left(\frac{\delta_c}{\sqrt{2}\sigma}\right)
$$

## Auto-correlation function (scale-invariant threshold  $\delta_c$ )

• Probability to form one PBH

$$
P_1 = \text{erfc}\left(\frac{\delta_c}{\sqrt{2}\sigma}\right)
$$

• Marginalized joint probability

$$
P_2(r) = \iint_{S_r}^{\sigma^2} P_2(S_1, S_2; r) \, dS_1 \, dS_2
$$

$$
P_1 = \text{erfc}\left(\frac{\delta_c}{\sqrt{2}\sigma}\right)
$$

• Marginalized joint probability

$$
P_2(r) = \iint_{S_r}^{\sigma^2} P_2(S_1, S_2; r) \, dS_1 \, dS_2
$$

• Two-point correlation function

$$
1 + \xi_{\rm PBH}(r) = \frac{P_2(r)}{P_1^2}
$$

 $\bullet$   $\omega$  measures separations

$$
\omega \equiv \frac{S_r}{\sigma^2} \approx \begin{cases} 0 & r \to \infty \\ 1 & r \to 0 \end{cases}
$$

Two-point correlation function for  $\delta_c = 2\sigma$ 



$$
P_1 = \text{erfc}\left(\frac{\delta_c}{\sqrt{2}\sigma}\right)
$$

• Marginalized joint probability

$$
P_2(r) = \iint_{S_r}^{\sigma^2} P_2(S_1, S_2; r) \, dS_1 \, dS_2
$$

• Two-point correlation function

$$
1 + \xi_{\rm PBH}(r) = \frac{P_2(r)}{P_1^2}
$$

 $\bullet$   $\omega$  measures separations

$$
\omega \equiv \frac{S_r}{\sigma^2} \approx \begin{cases} 0 & r \to \infty \\ 1 & r \to 0 \end{cases}
$$

Two-point correlation function for  $\delta_c = 5\sigma$ 



$$
P_1 = \text{erfc}\left(\frac{\delta_c}{\sqrt{2}\sigma}\right)
$$

• Marginalized joint probability

$$
P_2(r) = \iint_{S_r}^{\sigma^2} P_2(S_1, S_2; r) \, dS_1 \, dS_2
$$

• Two-point correlation function

$$
1 + \xi_{\rm PBH}(r) = \frac{P_2(r)}{P_1^2}
$$

 $\bullet$   $\omega$  measures separations

$$
\omega \equiv \frac{S_r}{\sigma^2} \approx \begin{cases} 0 & r \to \infty \\ 1 & r \to 0 \end{cases}
$$

Two-point correlation function for  $\delta_c = 10\sigma$ 



$$
P_2(S_1, S_2; r) = \int_{-\infty}^{\delta_c(S_r)} d\delta_r P(\delta_r, S_r) P_{\text{FPT}}(S_1 | \delta_r, S_r) P_{\text{FPT}}(S_2 | \delta_r, S_r)
$$

#### Setup

- Take two PBHs with masses  $M_1, M_2$
- Excess probability to find them at distance  $r$

$$
1 + \xi_{S_1, S_2}(r) = \frac{P_2(S_1, S_2; r)}{P_1(S_1)P_1(S_2)}
$$

•  $w_i = S_i/S_r$ 

$$
P_2(S_1, S_2; r) = \int_{-\infty}^{\delta_c(S_r)} d\delta_r P(\delta_r, S_r) P_{\text{FFT}}(S_1 | \delta_r, S_r) P_{\text{FFT}}(S_2 | \delta_r, S_r)
$$

$$
\delta_c / \sqrt{2S_r} = 1
$$

- Take two PBHs with masses  $M_1, M_2$
- Excess probability to find them at distance  $r$

$$
1 + \xi_{S_1, S_2}(r) = \frac{P_2(S_1, S_2; r)}{P_1(S_1)P_1(S_2)}
$$

$$
\bullet \ w_i = S_i/S_r
$$



$$
P_2(S_1, S_2; r) = \int_{-\infty}^{\delta_c(S_r)} d\delta_r P(\delta_r, S_r) P_{\text{FFT}}(S_1 | \delta_r, S_r) P_{\text{FFT}}(S_2 | \delta_r, S_r)
$$

$$
\delta_c / \sqrt{2S_r} = 2
$$

- Take two PBHs with masses  $M_1, M_2$
- Excess probability to find them at distance  $r$

$$
1 + \xi_{S_1, S_2}(r) = \frac{P_2(S_1, S_2; r)}{P_1(S_1)P_1(S_2)}
$$

$$
\bullet \ w_i = S_i/S_r
$$



$$
P_2(S_1, S_2; r) = \int_{-\infty}^{\delta_c(S_r)} d\delta_r P(\delta_r, S_r) P_{\text{FFT}}(S_1 | \delta_r, S_r) P_{\text{FFT}}(S_2 | \delta_r, S_r)
$$

$$
\delta_c / \sqrt{2S_r} = 5
$$

- Take two PBHs with masses  $M_1, M_2$
- Excess probability to find them at distance  $r$

$$
1 + \xi_{S_1, S_2}(r) = \frac{P_2(S_1, S_2; r)}{P_1(S_1)P_1(S_2)}
$$

$$
\bullet \ w_i = S_i/S_r
$$



$$
P_2(S_1, S_2; r) = \int_{-\infty}^{\delta_c(S_r)} d\delta_r P(\delta_r, S_r) P_{\text{FFT}}(S_1 | \delta_r, S_r) P_{\text{FFT}}(S_2 | \delta_r, S_r)
$$

$$
\delta_c/\sqrt{2S_r} = 10
$$

- Take two PBHs with masses  $M_1, M_2$
- Excess probability to find them at distance  $r$

$$
1 + \xi_{S_1, S_2}(r) = \frac{P_2(S_1, S_2; r)}{P_1(S_1)P_1(S_2)}
$$

$$
\bullet \ w_i = S_i/S_r
$$



#### Summary

- PBH collapse  $\implies$  first-passage time of a Langevin trajectory
- Clustering  $\implies$  joint first-passage times of two trajectories with common past
- Effective exclusion effects on small scales  $\xi_{\rm PBH} \rightarrow -1$ , and cloud-in-cloud
- Access to the probability distribution of the mass-ratio

### Ongoing and future works

- From "abstract"  $\rightarrow$  actual physical scenarii
- From "initial clustering"  $\rightarrow$  merger rate with B. Blachier
- Beyond Gaussian initial conditions (Stochastic inflation) with C. Animali, B. Blachier, V. Vennin

Mean number density

$$
n = P_1 \equiv \int_0^{\sigma^2} P_{\rm FPT}(s) ds = \text{erfc}\left(\frac{\nu}{\sqrt{2}}\right) , \quad \nu \equiv \frac{\delta_{\rm c}}{\sigma}
$$

For a fixed threshold  $\delta_c$ , the two integrals over  $S_1$  and  $S_2$  in  $P_2$  can be computed analytically.

$$
P_2 = \frac{\sqrt{2} e^{-\frac{\nu^2}{2w}}}{\sqrt{\pi w}} \int_0^\infty \sinh\left(\frac{\nu}{w}x\right) \text{erfc}^2 \left[\frac{x}{\sqrt{2(1-w)}}\right] e^{-\frac{x^2}{2w}} dx.
$$

## Using

$$
\int_0^\infty dx \, x^2 e^{-\beta x^2} \sinh(\gamma x) = \frac{\sqrt{\pi} (2\beta + \gamma^2)}{8\beta^2 \sqrt{\beta}} e^{\frac{\gamma^2}{4\beta}} \operatorname{erf}\left(\frac{\gamma}{2\sqrt{\beta}}\right) + \frac{\gamma}{4\beta^2},
$$

#### the cross-correlation writes

$$
1 + \xi_{S_1, S_2}(r) = \frac{e^{\lambda^2 (w_1 + w_2 - 1)}}{\sqrt{\pi \lambda}} \frac{\sqrt{(1 - w_1)(1 - w_2)}}{(1 - w_1 w_2)^2} \left\{ 1 + \sqrt{\pi} \lambda \sqrt{\frac{(1 - w_1)(1 - w_2)}{1 - w_1 w_2}} \right. \\
\left. \times \left[ \frac{1}{2\lambda^2} \frac{1 - w_1 w_2}{(1 - w_1)(1 - w_2)} + 1 \right] e^{\lambda^2 \frac{(1 - w_1)(1 - w_2)}{1 - w_1 w_2}} \text{erf}\left[ \lambda \sqrt{\frac{(1 - w_1)(1 - w_2)}{1 - w_1 w_2}} \right] \right\}.
$$