

CONSORTIUM

The massive black hole binary path to coalescence

Matteo Bonetti - Università degli Studi di Milano-Bicocca

With: Elisa Bortolas, Alessia Franchini, Massimo Dotti, Francesco Haardt, Alberto Sesana, Enrico Barausse, Monica Colpi

GRASP23 25/10/23

Massive black holes

● Observed in the nuclei of several galaxies

Massive black holes

● Observed in the nuclei of several galaxies

● Following galaxy mergers, massive black hole binaries (MBHB) can form

MBHB path to coalescence - Multiscale studies

A journey covering almost 10 order of magnitude in separation!

Historically, three main evolutionary phases were identified

(Begelman, Blandford & Rees 1980)

MBHB path to coalescence - Multiscale studies

A journey covering almost 10 order of magnitude in separation!

At each scale different approaches and techniques are needed

MBHB path to coalescence - Multiscale studies

A journey covering almost 10 order of magnitude in separation!

At each scale different approaches and techniques are needed

Fully numerical Semi-analytical

More accurate, but expensive

Much faster, but make approximations

Dynamical friction:

Drag force arising from the cumulative effect of large number of hyperbolic encounters (Chandrasekhar 1943)

Generally considered the main driver of large scale evolution, but systematically analysed in idealised systems

Galaxies show a range of different morphologies, non-smoothness and a certain degree of rotation

Full N-body is the best you can do

A systematic study through N-body sims is not feasible

Development of a **semi-analytical framework** to study the effect of **galactic morphology** on **MBH sinking timescale**

Ingredients:

- efficient evaluation of conservative acceleration from generic galactic profiles of any shape
- recipe for dynamical friction, also in rotationally supported structures
- Tidal stripping, if MBH surrounded by stars

Galaxy is considered a fixed background

$$
\phi(\mathbf{x}) = \phi_{\text{halo}} + \phi_{\text{disc}} + \phi_{\text{bulge}} + \dots
$$

Dissipative force (though not really dissipative in nature)

$$
\mathbf{a}_{\text{df}} = -2\pi G^2 \ln(1+\Lambda^2) m_p \rho \left(\text{erf}(X) - \frac{2X \text{e}^{-X^2}}{\sqrt{\pi}} \right) \frac{\mathbf{v}_p}{|\mathbf{v}_p|^3},
$$

Crucial test:

Validation against full N-body simulations

Development of a **semi-analytical semi-analytical semi-analytical semi-analytical semi-analytical semi-analytical semi-analytical semi-analytical semi-analytical c framework** to study the effect of **galactic morphology** on **MBH sinking timescale**

Ingredients:

- efficient evaluation of conservative acceleration from generic galactic profiles of any shape √
- recipe for dynamical friction, also in rotationally supported structures ✓
- Tidal stripping, if MBH surrounded by stars

Evolution in barred galaxies

Stochasticity becomes relevant

an inspiralling MBH can undergo either a rapid sinking or erratic dynamics

MBHB path to coalescence - Semi-analytical

MBH evolution in semi-analytical barred galaxies

Goal:

Take advantage of the computational efficiency to largely explore the parameter space of initial orbital configurations

MBHB path to coalescence - Orbits in the rotating frame

Effective potential:

Jacobi energy:

$$
E_{\rm J} = v_p^2/2 + \Phi_{\rm eff}
$$

MBHB path to coalescence - Orbits in the rotating frame

MBHB path to coalescence - Semi-analytical

MBH evolution in semi-analytical barred galaxies

Goal:

Take advantage of the computational efficiency to largely explore the parameter space of initial orbital configurations

Stochastic interaction between the bar and the infalling MBH can affect the evolution increasing the number of successful inspirals (especially at low mass), but in some cases hindering radial decay

Bottom line: large scale inspiral of MBHs could be quite complex due to the complex nature of galaxies!

Last kpc problem?

Study of MBHB formation in gas-poor environments and associated evolutionary timescale

MBHBs eject stars in complex three-body interactions

Orbital elements evolve secularly

$$
\dot{a} = -a^2 \frac{G\rho H}{\sigma},
$$

$$
\dot{e} = a \frac{G\rho HK}{\sigma}.
$$

The loss-cone has to be refilled somehow!

Varisco+21, Bortolas+18, Khan+18, Vasiliev+15, Sesana+15, Sesana+06, Quinlan 96

Study of MBHB formation in gas-poor environments and associated evolutionary timescale

MBHBs eject stars in complex three-body interactions

Orbital elements evolve secularly

$$
\dot{a} = -a^2 \frac{G\rho H}{\sigma},
$$

$$
\dot{e} = a \frac{G\rho HK}{\sigma}.
$$

The loss-cone has to be refilled somehow!

Spherical systems: 2-body relaxation

Non-spherical systems: Existence of centrophillic orbits

Varisco+21, Bortolas+18, Khan+18, Vasiliev+15, Sesana+15, Sesana+06, Quinlan 96

Deviations from spherical symmetry provide centrophillic orbits

 $\dot{a} = -a^2 \frac{G \rho H}{\sigma}$
 $\dot{a} = a \frac{G \rho H K}{\sigma}$ MBHB path to coalescence - Medium scale: stars

 ∞

 \boldsymbol{x}

 $\dot{e}=c$

Study of MBHB formation in gas-poor environments and associated evolutionary timescale

What's missing:

- Assessment of eccentricity evolution (see Gualandris+22)
- MBHB CoM wandering
- **•** effects due to galactic rotation

Techniques:

- Full N-body simulations
- scattering experiments

Gas can plays an influential role in driving MBHB evolution

(and when accreted by a MBH allows us to observe it!)

Techniques:

● Full hydrodynamical simulations

Numerically solve Euler equations coupled with gravity

Gas can plays an influential role in driving MBHB evolution

(and when accreted by a MBH allows us to observe it!)

Yet no general consensus on the impact on binary properties

Techniques:

● Full hydrodynamical simulations

Numerically solve Euler equations coupled with gravity (very expensive!)

Gas can plays an influential role in driving MBHB evolution

Yet no general consensus on the impact on binary properties

Some claims point towards an expansion phase of MBHBs in gaseous media (e.g. Munoz+19, Duffell+20, D'Orazio+21)

Generally speaking, low-q and/or eccentric binaries seem to shrink

Different codes get different outcomes

What should we expect if binaries actually expand?

We study the competition with other evolutionary processes

We assume the worst case scenario

Gas always expands binaries up to self-gravitating radius

• Stellar driven hardening

Binary shrinking

$$
\dot{a}_{\star} = -\frac{HG\rho}{\sigma}a^2
$$

• Gas-driven evolution

$$
\boxed{\dot{a}_{\text{gas}} = 2.68 \frac{\dot{m}}{m} a}
$$

Munoz+20

Shrinking or **expansion**?

$$
\frac{da_{\text{gas}}}{dt} \propto +a
$$

• Gravitational wave emission

Efficient small scale shrinking $m³$

$$
\frac{da_{\rm GW}}{dt} \propto -a^{-3}
$$

What should we expect if binaries actually expand?

We assume that expansion cannot proceed above the self-gravitating radius

We found that highly accreting binaries can undergo expansion, BUT as the mass grows GW emission gets stronger!

Binaries always reach coalescence!

With long binary lifetimes, triplets/multiplets of MBH can form within the same galaxy

This triggers a complex and rich dynamics possibly leading to MBHB coalescence

Techniques:

● Post-Newtonian 3-body simulations embedded in galactic potential

> + effect of dynamical friction and stellar hardening

Newtonian $\left| \begin{array}{cc} H_0 = \frac{1}{2} \sum_\alpha \frac{|\vec{p}_\alpha|^2}{m_\alpha} - \frac{G}{2} \sum_\alpha \sum_{\beta \neq \alpha} \frac{m_\alpha m_\beta}{r_{\alpha \beta}} \end{array} \right|$

$$
\begin{aligned} &\textbf{1PN} \\ &H_1 = -\frac{1}{8}\sum_{\alpha}m_{\alpha}\left(\frac{|\vec{p}_{\alpha}|^2}{m_{\alpha}^2}\right)^2 \\ &\quad - \frac{G}{4}\sum_{\alpha}\sum_{\beta\neq\alpha}\frac{1}{r_{\alpha\beta}}\bigg[6\frac{m_{\beta}}{m_{\alpha}}|\vec{p}_{\alpha}|^2 - 7\vec{p}_{\alpha}\cdot\vec{p}_{\beta} - (\vec{n}_{\alpha\beta}\cdot\vec{p}_{\alpha})(\vec{n}_{\alpha\beta}\cdot\vec{p}_{\beta})\bigg] \\ &\quad + \frac{G^2}{2}\sum_{\alpha}\sum_{\beta\neq\alpha}\sum_{\gamma\neq\alpha}\frac{m_{\alpha}m_{\beta}m_{\gamma}}{r_{\alpha\beta}r_{\alpha\gamma}} \end{aligned}
$$

2.5PN

$$
H_{2.5}=\frac{G}{45}\dot{\chi}_{(4)ij}(\vec{x}_{\alpha^\prime},\vec{p}_{\alpha^\prime};t)\chi_{(4)ij}(\vec{x}_\alpha,\vec{p}_\alpha)
$$

$$
\begin{split} H_{2} &= \frac{1}{16}\sum_{\alpha}m_{\alpha}\left(\frac{|\vec{p}_{\alpha}|^{2}}{m_{\alpha}^{2}}\right)^{3} + \frac{G}{16}\sum_{\alpha}\sum_{\beta \neq \alpha}\frac{(m_{\alpha}m_{\beta})^{-1}}{r_{\alpha \beta}}\Big[10\left(\frac{m_{\beta}}{m_{\alpha}}|\vec{p}_{\alpha}|^{2}\right)^{2} - 11|\vec{p}_{\alpha}|^{2}|\vec{p}_{\beta}|^{2} - 2(\vec{p}_{\alpha}\cdot\vec{p}_{\beta})^{2} \\ &+ 10|\vec{p}_{\alpha}|^{2}(\vec{n}_{\alpha\beta}\cdot\vec{p}_{\beta})^{2} - 12(\vec{p}_{\alpha}\cdot\vec{p}_{\beta})(\vec{n}_{\alpha\beta}\cdot\vec{p}_{\alpha})(\vec{n}_{\alpha\beta}\cdot\vec{p}_{\beta}) - 3(\vec{n}_{\alpha\beta}\cdot\vec{p}_{\alpha})^{2}(\vec{n}_{\alpha\beta}\cdot\vec{p}_{\beta})^{2} \\ &+ \frac{G^{2}}{8}\sum_{\alpha}\sum_{\beta \neq \alpha}\sum_{\gamma \neq \beta}\frac{1}{r_{\alpha\beta}r_{\alpha\gamma}}\Big[\text{Is}\frac{m_{\beta}m_{\gamma}}{m_{\alpha}}|\vec{p}_{\alpha}|^{2} + 14\frac{m_{\alpha}m_{\gamma}}{m_{\beta}}|\vec{p}_{\beta}|^{2} - 2\frac{m_{\alpha}m_{\gamma}}{m_{\beta}}(\vec{n}_{\alpha\beta}\cdot\vec{p}_{\beta})^{2} \\ &- 50m_{\gamma}(\vec{p}_{\alpha}\cdot\vec{p}_{\beta}) + 17m_{\alpha}(\vec{p}_{\beta}\cdot\vec{p}_{\gamma}) - 14m_{\gamma}(\vec{n}_{\alpha\beta}\cdot\vec{p}_{\alpha})(\vec{n}_{\alpha\beta}\cdot\vec{p}_{\beta}) \\ &+ 14m_{\alpha}(\vec{n}_{\alpha\beta}\cdot\vec{p}_{\beta})(\vec{n}_{\alpha\beta}\cdot\vec{p}_{\gamma}) + m_{\alpha}(\vec{n}_{\alpha\beta}\cdot\vec{n}_{\alpha\gamma})(\vec{n}_{\alpha\beta}\cdot\vec{p}_{\beta})(\vec{n}_{\alpha\gamma}\cdot\vec{p}_{\gamma}) \Big]\\ &+ \frac{G^{2}}{8}\sum_{\alpha}\sum_{\beta \neq \alpha}\sum_{\gamma \neq \beta}\frac{1}{r_{\alpha\beta}^{2
$$

Two-phase evolution: hierarchical and chaotic

We found that around 20-30% of otherwise stalled binaries actually undergo a merger. Main driver is the high eccentricity.

MBHB path to coalescence - Small scale

MBHB path to coalescence - Small scale

PTA and LISA cover the relevant GW low frequency domain in which MBHBs are expected to shine

Theoretical modelling is instrumental to assess the merger rate and detection prospects

What GW experiments need:

- Generation of catalogues from cosmo simulations or SAMs
- GW signal data analysis and parameter estimation
- Envisage possible EM counterparts

MBHB path to coalescence - Small scale

Star | Gas | Triplets maal
N Model delayed | Model stalled LS | HS | LS | LS | HS

SAM of Barausse (2012) and later expansions

Built on top of dark matter cosmological merger tree

Simplified recipes to describe baryonic physics and BH formation

BH evolution implemented through the introduction of **time delays**

Pro: computationally efficient, large statistical sample of merging **MBHBs**

Con: make approximations

4 Universe realisation

PTA is a "galactic scale" GW detector

- GW background from BH of mass in range 10⁷-10¹⁰ Msun
- Constant monitoring of several milliseconds pulsars
- Evidence of GW background found by PTA collaborations!!

PTA is a "galactic scale" GW detector

- GW background from BH of mass in range 10⁷-10¹⁰ Msun
- **•** Constant monitoring of several milliseconds pulsars
- Evidence of GW background found by PTA collaborations!!

PTA is a "galactic scale" GW detector

- GW background from BH of mass in range 10⁷-10¹⁰ Msun \n• GW background from BH of mass in range 10⁷-10¹⁰ Msun\n• Constant monitoring of several milliseconds pulsars\n• Evidence of GW background found by PTA collaborations^{II}\n
- **•** Constant monitoring of several milliseconds pulsars
- PTA collaborations!!

Interferometer in space made of a constellation of 3 satellites

- \bullet Mass range 10⁴-10⁷ Msun
- Detection of merging MBHB
- GW waveform is expected to encode precious astrophysical information
- Proper data analysis techniques are crucial
- Synergies with EM observatories (like LSST and Athena) and ground-based GW experiments (LIGO-Virgo, ET, CE)

SAM of Barausse (2012) and later expansions

The eccentricity in the LISA band (i.e. when $S/N = 8$) can be quite high for MBHB within a triplet

Average number of mergers in 4 yr

Possible "smoking gun" highlighting dynamically induced mergers

Interesting possibilities for multimessenger astrophysics (see many theoretical works about em signatures Bogdanovic+08, Dotti+12, Capelo+15, Volonteri+15, Capelo+17,...)

Synergies with EM observatories (e.g. LSST and Athena)

GW detection can (in some cases!) inform EM facilities about the sky position of the GW source

On the fly parameter estimation through Fisher matrix formalism Mangiagli+20

Conclusions

● MBHB path to coalescence is not always an obvious outcome of galaxy mergers. Several different processes drive MBHB evolution

● Meaningful assessment of MBH evolutionary timescale needs for an extensive parameter space exploration

• Hints of the followed path might be present in the GW signals. PTA evidence is finally opening the nano Hz sky

● Synergies between GW and EM observatories will be crucial to get the highest scientific reward achievable by upcoming missions

Gas can plays an influential role in driving MBHB evolution

Yet no general consensus on the impact on binary properties

NON SELF-GRAVITATING REGIME!

i.e. disk mass within MBH orbits is negligible

What should we expect if binaries actually expand?

We study the competition with other evolutionary processes

We assume the worst case scenario

Gas always expands binaries up to self-gravitating radius

$$
R_{\mathrm{sg}}^{}\!\varpropto f_{\mathrm{Edd}}^{^{+22/45}\!~m^{-7/45}
$$

 $R_\mathrm{sg}^{}\!\!\sim\!\!10^{.2}\,\mathrm{pc}$ for a 10^6 solar mass binary accreting at Eddington

Here the disk is self gravitating down to the scales at which GW always dominate

An extremely quick chirping MBHB

Tick-Tock: The Imminent Merger of a Supermassive Black **Hole Binary**

Ning Jiang^{1,2}; Huan Yang^{3,4}; Tinggui Wang^{1,2}, Jiazheng Zhu^{1,2}, Zhenwei Lyu^{3,4}, Liming Dou⁵, Yibo Wang^{1,2}, Jianguo Wang⁶, Zhen Pan³, Hui Liu^{1,2}, Xinwen Shu⁷, Zhenya Zheng⁸

¹CAS Key Laboratory for Research in Galaxies and Cosmology, Department of Astronomy, University of Science and Technology of China, Hefei, Anhui 230026, China ² School of Astronomy and Space Science, University of Science and Technology of China, Hefei 230026, China

³ Perimeter Institute for Theoretical Physics, Waterloo, ON N2L2Y5, Canada ⁴ University of Guelph, Department of Physics, Guelph, ON N1G2W1, Canada ⁵Department of Astronomy, Guangzhou University, Guangzhou 510006, China ⁶ Yunnan Observatories, Chinese Academy of Sciences, Kunming 650011, China ⁷ Department of Physics, Anhui Normal University, Wuhu, Anhui, 241002, China ⁸ Shanghai Astronomical Observatory, 80 Nandan Road, Shanghai 200030, China

Supermassive black hole binaries (SMBHs) are a fascinating byproduct of galaxy mergers in the hierarchical universe \overline{u} . In the last stage of their orbital evolution, gravitational wave radiation drives the binary inspiral and produces the loudest siren^[244] awaiting to be detected by gravitational wave observatories. Periodically varying emission from active galactic nuclei has been proposed as a powerful approach to probe such systems^{[5]-92}, although none of the identified candidates are close to their final coalescence such that the observed periods stay constant in time. In this work, we report on the first system with rapid decaying periods revealed by its optical and X-ray light curves, which has decreased from about one year to one month in three years. Together with its optical hydrogen line spectroscopy, we propose that the system is an uneven mass-ratio, highly eccentric SMBH binary which will merge within three years, as predicted by the trajectory evolution model. If the interpretation is true, coordinated, multi-band electromagnetic campaign should be planned for this first binary SMBH merger event observed in human history, together with possible neutrino measurements. Gravitational wave memory from this event may also be detectable by Pulsar Timing Array with additional five-to-ten vear observation.

An extremely quick chirping MBHB

Tick-Tock: The Imminent Merger of a Supermassive Black **Hole Binary**

Ning Jiang^{1,2}; Huan Yang^{3,4}; Tinggui Wang^{1,2}, Jiazheng Zhu^{1,2}, Zhenwei Lyu^{3,4}, Liming Dou⁵, Yibo Wang^{1,2}, Jianguo Wang⁶, Zhen Pan³, Hui Liu^{1,2}, Xinwen Shu⁷, Zhenya Zheng⁸

