Stochasticity in Halo Bias

Rigoberto Casas-Miranda$^{1}$, Houjun Mo$^{1}$, Ravi K. Sheth$^{2}$ and Gerhard Börner$^{1}$

1. Max-Planck-Institut für Astrophysik, Karl-Schwarzschildstr. 1, 85741, Garching, Germany
2. NASA/Fermilab Astrophysics Group, MS 209, Batavia, IL 60510-5960

Email: casas@mpa-garching.mpg.de, hsm@mpa-garching.mpg.de, sheth@fnal.gov, grb@mpa-garching.mpg.de

Submitted to MNRAS 2001 May 1

ABSTRACT
The stochasticity in the distribution of dark haloes in the cosmic density field is reflected in the distribution function $P_V(N|\delta_m)$ which gives the probability of finding $N$ haloes in a volume $V$ with mass density contrast $\delta_m$. We study the properties of this function using high-resolution $N$-body simulations, and find that $P_V(N|\delta_m)$ is significantly non-Poisson. The ratio between the variance and the mean goes from $\sim 1$ (Poisson) at $1 + \delta_m < 1$ to $< 1$ (sub-Poisson) at $1 + \delta_m > 1$ (super-Poisson) at $1 + \delta_m > 1$. The mean relation bias is found to be well described by halo bias models based on the Press-Schechter formalism. The sub-Poisson variance can be explained as a result of halo-exclusion while the super-Poisson variance at high $\delta_m$ may be explained as a result of halo clustering. A simple phenomenological model is proposed to describe the behavior of the variance as a function of $\delta_m$. Galaxy distribution in the cosmic density field predicted by semi-analytic models of galaxy formation shows similar stochasticity. We discuss the implications of the stochasticity in halo bias to the modelling of high-order moments of dark haloes and of galaxies that form within them.

Key words: Galaxies: formation -- galaxies: clustering -- cosmology: theory -- dark matter.

1 INTRODUCTION

In the current scenario of galaxy formation, galaxies are assumed to form by the cooling and condensation of gas within dark matter haloes (e.g. White & Rees 1978, White & Frenk 1991). The problem of galaxy clustering in space can therefore be approached by understanding the spatial distribution of dark haloes and the formation of galaxies in individual dark haloes. This approach to the problem of galaxy spatial clustering is very useful because the formation and clustering properties of dark haloes can be modelled relatively reliably due to the simplicity of the models involved (gravity only) and because realistic models of galaxy formation in dark haloes can now be constructed using semi-analytic models (e.g. Kauffmann et al. 1999; Cole et al. 2000; Somerville et al. 1999). Indeed, there are quite a few recent investigations attempting to model galaxy clustering based on the halo scenario (e.g. Jing et al. 1998, Mo & Fry 2000, Sommario et al. 2000; Peacock & Smith 2000; Peacock et al. 2000).

Based on the Press-Schechter formalism (Press & Schechter 1974) and its extensions (Lacey & Cole 1993; Mo & White 1996) (hereafter MW) developed a model for the mean bias relation for dark haloes. Their model and its extension based on ellipsoidal collapse (Sheth et al. 2001) have been extensively tested by $N$-body simulations (e.g. MW; Mo et al. 1996; Jing et al. 1998; Sheth & Tormen 1999; Governato et al. 1999; Colberg et al. 2000). High-order moments of the halo distribution have also been modeled by MW (1997) based on a deterministic bias relation. These authors showed that the model works on large scales in comparison with $N$-body simulations. Nevertheless, the effect of stochasticity may be important in these high-order statistics as well as in the full distribution function of haloes. In fact, the stochastic nature of the bias relation is already emphasized in the original paper of MW; in particular, MW pointed out that halo-exclusion can cause sub-Poisson variance. Sheth & Lemson (1999) showed how the effects of stochasticity could be incorporated easily and efficiently into the analysis of the higher order moments.

Recently Somerville et al. (2001) used $N$-body simulations to study the stochasticity and non-linearity of the bias relation based on the formalism developed by Dekel & Lahav (1999). They analyzed the bias relation for haloes with masses larger than $1.0 \times 10^{12} h^{-1} M_\odot$ in spherical volumes of radius $8 h^{-1}$ Mpc. Our present work is quite closely related to theirs but contains several distinct aspects. First of all, our analysis is focused on the distribution function $P_V(N|\delta_m)$ which gives the probability of finding $N$ haloes in a volume $V$ with mass density contrast $\delta_m$ $[\delta_m \equiv \delta - 1]$. A
where \( \rho \) is the mass density and \( \bar{\rho} \) is the mean mass density. As we will show later, this function completely specifies the relation between the spatial distribution of haloes and that of the mass in a statistical sense. Second, our analysis covers a wider range of halo masses and a larger range of volumes for the counts-in-cells. Finally, we attempt to develop a theoretical model to describe the stochasticity of the bias relation. This theoretical model is based on the mean bias relation given in MW and on the variance model given in Sheth & Lemson (1999). As we will see below, the Sheth & Lemson model fails in high mass density regions where gravitational clustering becomes important. One of the main purposes of this paper is to show that a simple modification of the Sheth & Lemson formulae for the variance allows one to make accurate predictions even in dense regions. Furlanetto & Suto (2000) have proposed a model for the stochasticity in halo bias relation based on the formation epoch distribution of dark haloes. An approach very different from ours.

The paper is organized as follows. In Section 2, we introduce the bias relation based on the conditional probability and present a phenomenological model to describe the behavior of the variance as a function of the local density contrast. In Section 3, we present the numerical data used and study the mean and variance of the bias relation. We discuss and summarize our results in Section 4.

2 THE HALO-MASS BIAS RELATION

2.1 The conditional probability

Dark matter haloes are formed in the cosmological density field due to nonlinear gravitational collapse. In general, the halo density field is expected to be correlated with the underlying mass density field. Thus, if we denote by \( \delta_m \), the matter density fluctuations field and by \( N \) the field of halo number (where both fields are smoothed in regions of some given volume), \( N \) and \( \delta_m \) are related. We refer to this relation as the halo bias relation because it describes how the halo distribution is biased with respect to the underlying mass distribution. Since in general the halo number in a volume depends not only on the mean mass density but also on other properties (such as the clumpiness) of the mass distribution, the relation between \( N \) and \( \delta_m \) is not expected to be deterministic. It must be stochastic. The stochasticity of the bias relation can be described by the conditional distribution function \( P_N(N|\delta_m) \), which gives the probability of finding \( N \) haloes in a volume \( V \) with mass density contrast \( \delta_m \). This conditional probability completely specifies the relation between the halo and mass density fields in a statistical sense. Indeed, since \( P_N(N|\delta_m) \) is known, the full count-in-cell function \( P_N(N) \) for haloes can be obtained from the mass distribution function \( P_V(N) \) through

\[
P_V(N) = \int_{-\infty}^{\infty} P_N(N|\delta_m) P_V(\delta_m) d\delta_m.
\]

The form of \( P_N(N|\delta_m) \) depends on how dark haloes form in the cosmological density field and is not known a priori. The simplest assumption is that it is Poissonian. This assumption is in fact used in almost all interpretations of the moments of galaxy counts in cells (e.g. Peebles 1980) where terms of Poisson shot noise are subtracted to obtain the correlation strength of the underlying density field. However, this assumption is not solidly based and so it is important to examine if other assumptions on the form of \( P_V(N|\delta_m) \) actually work better for dark haloes. In this paper, we test other three models of \( P_V(N|\delta_m) \) together with the Poisson model. These are the Gaussian model, the Lognormal model, and the thermodynamical model. The last model was developed by Press & Wilcox (1978) for the distribution of galaxies.

2.2 A Model for the Halo-Mass Bias Relation

To second order, the probability distribution function \( P_V(N|\delta_m) \) is described by the mean bias relation \( N = N(\delta_m) \) and the variance \( \sigma^2 \equiv \langle N^2 | \delta_m \rangle \). MW developed a model for the mean bias relation of haloes based on the spherical collapse model. Their model works well for massive haloes and an extension of it by Sheth et al. (2001) based on ellipsoidal collapse may work better for low mass haloes.

Sheth & Lemson (1999) have presented a model for the variance of the bias relation which accounts for the halo exclusion due to the finite size of haloes (i.e. two different haloes cannot occupy the same volume). They showed that their model was able to describe the first and second moments of the halo distribution from scale-free N-body simulations. Nevertheless, the model is expected to fail when the underlying clustering makes a significant contribution to the variance. As an amendment, we introduce an additional term accounting for the clustering of haloes in high density regions. We use this phenomenological model for the variance of the halo bias relation.

Briefly, the mean of the bias relation from the MW model and our phenomenological modification of the Sheth & Lemson (1999) formula for the variance are given by

\[
\langle N \rangle = \int dm \, N(m, \delta_1 | M, \delta_0)
\]

and

\[
\sigma^2 = \langle N(N-1) \rangle + \langle N \rangle - \langle N \rangle^2,
\]

where:

\[
\langle N(N-1) \rangle = \int dm_1 dm_2 \, N(m_1, \delta_1 | M, \delta_0) N(m_2, \delta_1 | M-m_1, \delta') (1 + A \xi_c),
\]

\( N(m, \delta_1 | M, \delta_0) \) denotes the average number of haloes of mass \( m \) identified at a given epoch \( z_i \) with a critical overdensity for collapse \( \delta_1 = \delta_c (1 + z_i) \) in an uncollapsed spherical region of comoving volume \( V \) with mass \( M \) and overdensity \( \delta_0 \). \( \Gamma \) and \( \delta' \) is the mass density contrast of the fraction of the volume not occupied by the \( m \) haloes. The additional term \( (1 + A \xi_c) \) in the expression for the variance accounts for the contribution from mass clustering and has been constructed as the simplest function of the variance of the mass distribution with the property of having

1 We only use the spherical model here because a consistent implementation of the ellipsoidal model into the phenomenological model for the variance is not straightforward.
high values in overdense regions and of being unity in homogeneous regions. As we will show below, a good fit to the simulation data can be achieved by choosing \( \xi_z \) to be the second order moment of the mass distribution on the scale in consideration. In this case we can write the term \( A \xi^2_z = A^2 \xi^2(z) \approx A D^2(z) \xi(z) \), where \( D(z) \) is the linear growth factor normalized to one at \( z = 0 \). The constant \( A \) is to be calibrated by simulations.

3 TEST BY N-BODY SIMULATIONS

3.1 Numerical Data

For this study we use the spatial distribution of dark matter particles as well as of dark halos from the \( \Lambda \)CDM version of the high resolution GIF N-body simulations (for details see Kauffmann et al. 1999). These simulations have \( 256^3 \) particles in a grid of \( 512^3 \) cells with a gravitational softening length of 20 \( h^{-1} \) kpc. In the \( \Lambda \)CDM case the simulation assumes \( \Omega = 0.3 \hbar \Omega = 0.7 \) and \( h = 0.7 \). The initial power spectrum has a shape parameter \( \Gamma = 0.21 \) and is normalized so that the rms of the linear mass density in a sphere of radius 8 \( h^{-1} \) Mpc is \( \sigma_8 = 0.9 \). The simulation box has a side length \( L = 141 h^{-1} \) Mpc and the mass of each particle is \( M_p = 1.4 \times 10^{10} h^{-2} M_\odot \).

The halo catalogues have been created by the GIF project (Kauffmann et al. 1999) using a friends-of-friends group-finder algorithm to locate virialized clumps of dark matter particles in the simulations outputs. They used a linking length of 0.2 times the mean interparticle separation and the minimum allowed mass of a halo is 10 particles. In what follows the mass of a halo is represented by the number of particles it contains.

We also use the galaxy catalogues constructed from the same simulations. The catalogues are limited to model galaxies with stellar masses greater than \( \sim 1 \times 10^{10} h^{-1} M_\odot \). For further details about these catalogues and the galaxy formation models used in their construction see Kauffmann et al. (1999).

The conditional probability \( P_V(N | \delta_m) \) has been estimated for various samples and a number of sampling volumes \( V \). For the presentation we only use samples of halos selected at redshifts \( z = 3 \) and 0. Two kinds of analyses are performed. In the first case, halo counts-in-cells are estimated at the same time as when the halos are identified while in the second case counts-in-cells are estimated at a given time for the central particles of the halos identified at an earlier time. As a convention we use \( z_0 \) to denote the redshift at which halos are identified while using \( z_1 \) to denote the redshift at which the counts in cells are estimated. For example a case with \( z_0 = 0 \) and \( z_1 = 3 \) means that halos are identified at redshift 3 while the counts-in-cells are estimated for their central particles at redshift 0. The computations of the counts in cells are performed for volumes of cubical cells with side lengths \( 1321/2 \) Mpc and \( 1/4 \) times the side length of the simulation box corresponding to \( 4.4 \times 10^9 \) Mpc in comoving units. The algorithm proposed by Szapudi et al. (1999) which allows an accurate determination of the probability function in a relatively short time is applied to estimate the counts-in-cells on a grid of \( 256^3 \) cells. The conditional probability

\[
P_V(N | \delta_m) = \frac{P(N | \delta_m) \Delta \delta_m}{P(\delta_m) \Delta \delta_m},
\]

where \( P_V(N | \delta_m) \) is the joint probability for finding \( N \) halos and a mass overdensity between \( \delta_m \) and \( \delta_m + \Delta \delta_m \) in a cell of volume \( V \). The \( P_V(\delta_m) \) is the distribution function for the underlying mass density field.

3.2 The Conditional Probability

Figure 2 shows the conditional probability \( P_V(N | \delta_m) \) obtained from the simulations at several representative values of \( \delta_m \). The results are compared with the fits to Gaussian and Poisson functions. Since the Lognormal and the thermodynamical models were found to give poorer description of the conditional probability function than the Gaussian model the corresponding fits are not shown. The halo sample used in this case contains all present-day halos with masses greater than 10 particles. As one can see the Poisson model is in general a poor description of the conditional probability measured from the simulations but Gaussian model is overall a quite good assumption. This is true for all the halo samples and for all the sampling volumes we have analyzed.

3.3 The Mean and Variance of Halo Bias

Given that the Gaussian model is a reasonable fit to the conditional probability function we now concentrate on the mean and variance of this function which are the two quantities needed to specify a Gaussian distribution. In order to show deviations from the Poisson distribution we consider the mean and the ratio between the variance and the mean:

\[
1 + \delta_b \equiv \frac{\langle N\delta_m \rangle}{\bar{V}}, \quad \frac{\text{variance}}{\text{mean}} \equiv \frac{\sigma^2}{\langle N/\delta_m \rangle},
\]

where \( \delta_b \equiv \frac{N}{\bar{V}} - 1 \) is the number density contrast of halos and \( \bar{V} \) is their mean number density.

Figures 3 and 4 show the results given by the simulations. Results are shown for samples in four representative mass ranges: a) a sample of low mass halos b) a sample containing both low and high mass halos c) a sample of intermediate mass halos and d) a sample of high mass halos. The corresponding halo masses are shown in Table 1.

One sees that the ratio variance/mean shows a Poisson-like behavior (i.e. \( \sim 1 \)) for low values of \( \delta_m \). This ratio becomes sub-Poisson (i.e. \( < 1 \)) at intermediate values of \( \delta_m \) and super-Poisson (i.e. \( > 1 \)) for high values of \( \delta_m \).

The exact change of the variance/mean ratio with \( \delta_m \) depends on halo mass: the sub-Poisson variance extends to higher values of \( \delta_m \) for samples with higher halo masses. The volume-exclusion effect is reduced for the descendants of halos identified at an earlier epoch and the variance/mean ratio approaches the Poisson value for the descendants of halos selected at early times (see Figure 6).

The curves in Figures 3 and 4 show model predictions. The mean bias relations given by the simulations are well described by the model of MWI confirming earlier results. The behavior of the variance/mean ratio is also reasonably well.
Figure 1. Comparison between the conditional probability measured from the simulations (squares) for present epoch haloes with masses greater than 10 particles and the Poisson (dashed line) and Gaussian (solid line) distribution functions. The rows correspond, from top to bottom, to the sampling scales $4.4, 8.8, 17.6, 35.2 \, Mpc/h$, respectively. For each sampling scale there are four plots corresponding to the local mass overdensity as indicated in the labels.

reproduced when the constant $A$ in equation (3) is chosen to be 0.05 (as given by the fit to the bias relation for present-day haloes in the simulation). Thus the sub-Poisson variance can be caused by halo exclusion while the super-Poisson variance at high $\delta_m$ may be explained by the clustering of mass at the time of halo identification. The model for the variance begins to fail at very high values of $\delta_m$. But since cells with such high densities are only a tiny fraction of all cells this failure is not important.

3.4 Bias Relation for Model Galaxies

We have also estimated the mean and variance of the bias relation between model galaxies from the GIF simulations with stellar masses greater than $2 \times 10^{10} h^{-1} M_\odot$ and the underlying mass density with the results shown in Figure 5. Interestingly, the variance/mean ratio in the galaxy-mass bias relation also exhibits significant sub-Poissonian behavior implying that the effect of volume exclusion is also important for the spatial distribution of galaxies. One possible
4 DISCUSSION AND SUMMARY

In this paper we have outlined in detail the conditional probability function \( P_V(N|\delta_m) \) to understand the stochastic nature of halo bias. We have found that in high-resolution N-body simulations this function is well represented by a Gaussian model and a Poisson model is generally a poor approximation. We have shown that a simple phenomenological model can be constructed for \( P_V(N|\delta_m) \). This allows one to construct a theoretical model for the full count-in-cell function for dark halos. The halo distribution in the cosmic density field predicted by semi-analytic models of galaxy formation shows similar stochasticity to that of the haloes implying that galaxy distribution is not a Poisson sampling of the underlying density field.

These results have important implications in the interpretations of galaxy clustering in terms of the underlying density field. For example, the quantity conventionally used to characterize the second moment of counts-in-cells is defined (here for dark halo) as

\[
\kappa_2(R) = \frac{\langle (N - \bar{N})^2 \rangle}{\langle N \rangle^2} - 1, \tag{7}
\]

where the second term on the right-hand side is to subtract Poisson shot noise (e.g. Peebles 1980). With the use of equation (4) it is easy to show that

\[
\kappa_2(R) = \frac{1}{\langle N \rangle^2} \int \langle N | \delta_m \rangle^2 P_V(\delta_m) d\delta_m + \frac{1}{\langle N \rangle^2} \int \left[ \sigma^2 - \langle N | \delta_m \rangle \right] P_V(\delta_m) d\delta_m - 1. \tag{8}
\]

Thus, even if haloes trace mass on average i.e. \( \langle N | \delta_m \rangle \propto \delta_m \), this quantity is not equal to the second moment for the mass function because the second term on the right-hand side is generally non-zero. Thus, in order to infer the properties of the mass distribution in the Universe from statistical measures of the galaxy distribution it is necessary to understand the stochastic nature of galaxy biasing.

As discussed in Dekel & Lahav (1999) the stochasticity in galaxy biasing not only affects the interpretation of second-order moments but also affects the interpretations of other statistical measures of galaxy clustering such as high-order moments of counts-in-cells and redshift distortions. The cosmic virial theorem and the cosmic energy equation. With the results obtained in the present paper one can model many of these effects quantitatively.
ACKNOWLEDGMENTS

We are grateful to Guinevere Kauffmann for a careful reading of the manuscript. We thank the GIF group and the VIRGO consortium for the public release of their N-body simulation data (www.mpa-garching.mpg.de/Virgo/data_download.html).

R. Casas-Miranda acknowledges financial support from the "Francisco José de Caldas Institute for the Development of Science and Technology (COLCIENCIAS)" under its scholarships program. RKS is supported by the DOE and NASA grant NAG 5-7092 at Fermilab. He also thanks the Max-Planck-Institut für Astrophysik for hospitality at the initial stages of this work.

Figure 2: Theoretical predictions from the MW model for the mean and from our proposed phenomenological modification of the (Sheth & Lemson 1999) model for the variance of the bias relation (lines) compared with the corresponding quantities obtained from the GIF LCDM simulations (symbols). The columns correspond, from left to right, to the cell sizes \( l = 4.4, 8.8 \) and \( 17.6 \) Mpc/h. The two upper panels show the mean of the bias relation (upper row in panel) and the ratio between the variance and the mean of the bias relation (lower row in panel) for the ranges of halo masses indicated in the respective labels. The dashed and solid lines show the theoretical predictions corresponding to the numerical data represented by the open and filled circles, respectively. The mass probability function at the respective scales is shown in the lowest panel. The sample corresponds to haloes identified and analyzed at the present epoch.
Stochasticity in Halo Bias

Figure 3. Same results as shown in Figure 2 but for haloes identified and analyzed at redshift $z = 1$.

REFERENCES

Peebles P. J. E., 1980, The Large-Scale Structure of the Universe.
Figure 4. The same as in figure (a) but for the present epoch descendants of haloes already formed at $z=3$. 
Figure 5. Mean bias relation and ratio between the variance and the mean of the bias relation of galaxies obtained from the simulations using semi-analytical models of galaxy formation. We show model galaxies at the present epoch (upper panel) and at redshift 1 (lower panel). The mean and ratio between the variance and the mean of the bias relation are shown in the top and bottom rows in each panel, respectively. At each epoch the cubical cells of side length, from left to right, $l = 4.4, 8.8, 17.6 \, h^{-1} \, Mpc$ are shown.

Figure 6. Halo count-in-cell functions for a sample of present day haloes with masses greater than 10 particles. The circles correspond to the probability function obtained from the simulations and the lines to the semi-analytically reconstructed count-in-cell function using spherical collapse approach. The solid and dashed lines show the reconstructed functions using a Gaussian and a Poissonian form for the conditional probability function, respectively. The filled circles correspond to the simulated mass count-in-cell functions obtained from the mass and conditional probability functions truncated at high values of the mass density contrast. The boxes correspond, from top to bottom, to the scales $l = 4.4, 8.8, 17.6 \, h^{-1} \, Mpc$.