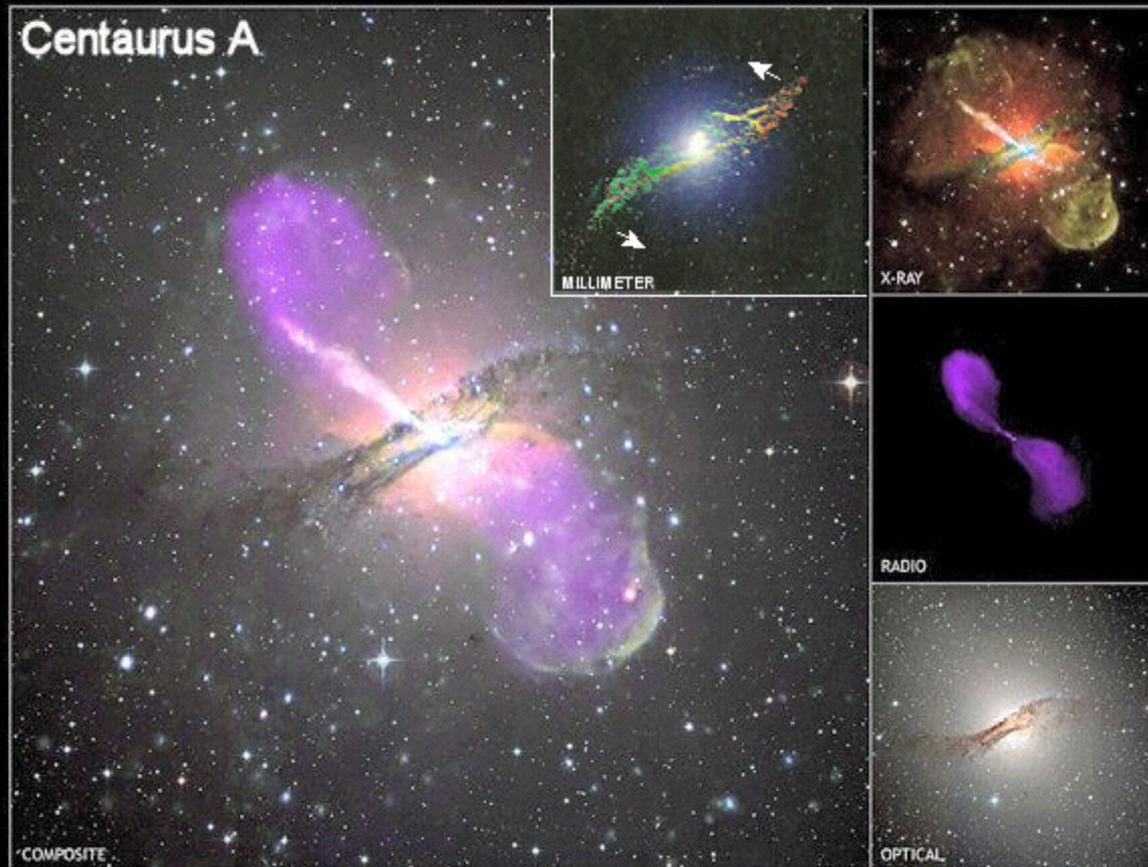


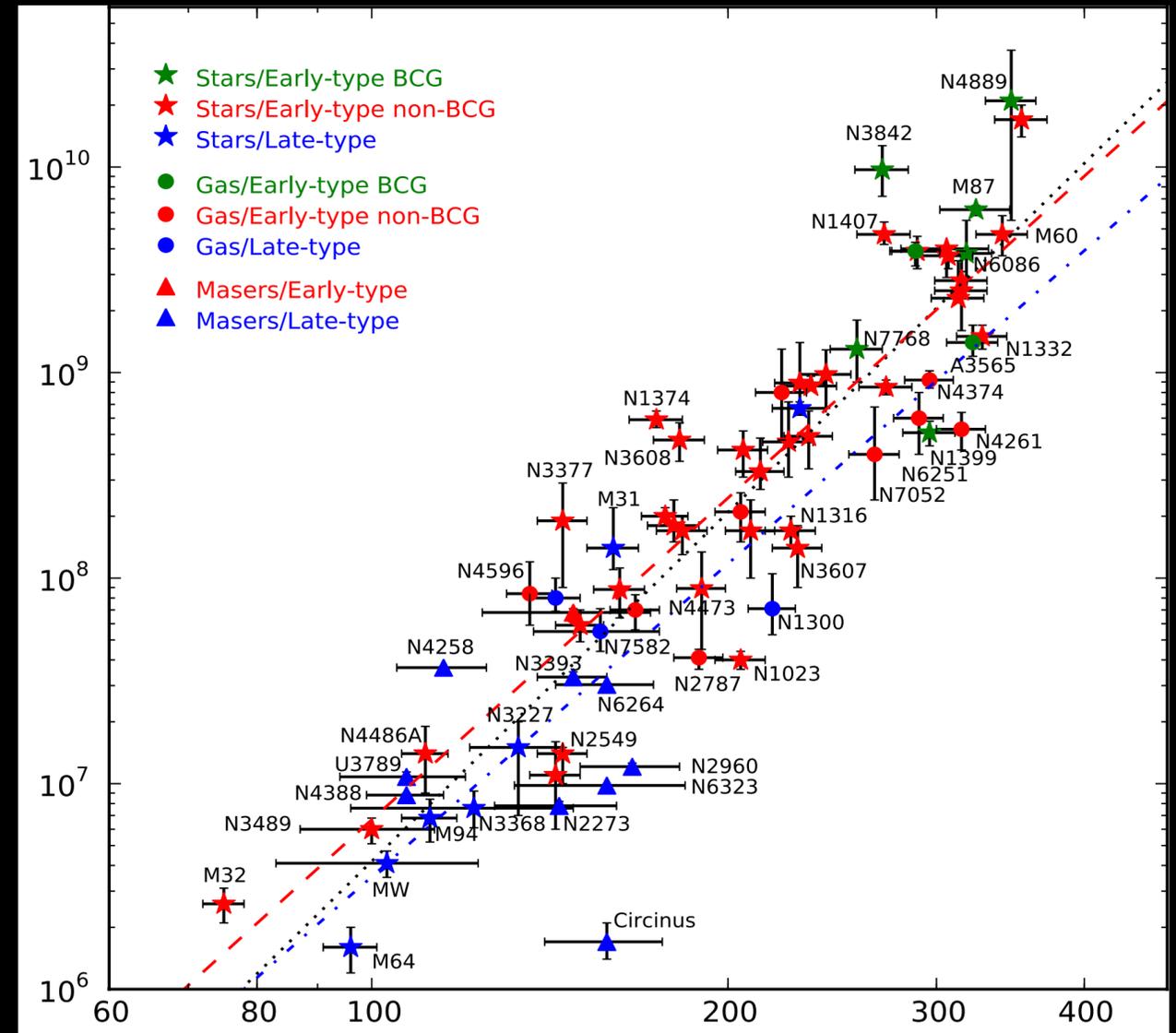
- ( ) Accreting Supermassive Black Holes (SMBHs) explain energetics of Active Galactic Nuclei (AGNs) and QSOs
- ( ) “Dormant” SMBHs from dynamical evidence: best example is Galactic Center

$M_{BH-\sigma}$ ;  $M_{BH-Mbulge}$ ;  $M_{BH-L}$  (Magorrian et al. 1998; Ferrarese et al. 2000;2006; Gebhardt et al. 2000 ; Lauer et al. 2006;2007; Tremaine et al. 2002; Gültekin et al. 2009)

Black holes masses from tracers of dynamics in galactic nuclei (gas and/or stars at large radii, broad-line region for accreting BHs)



SMBH mass ( $M_{sol}$ )



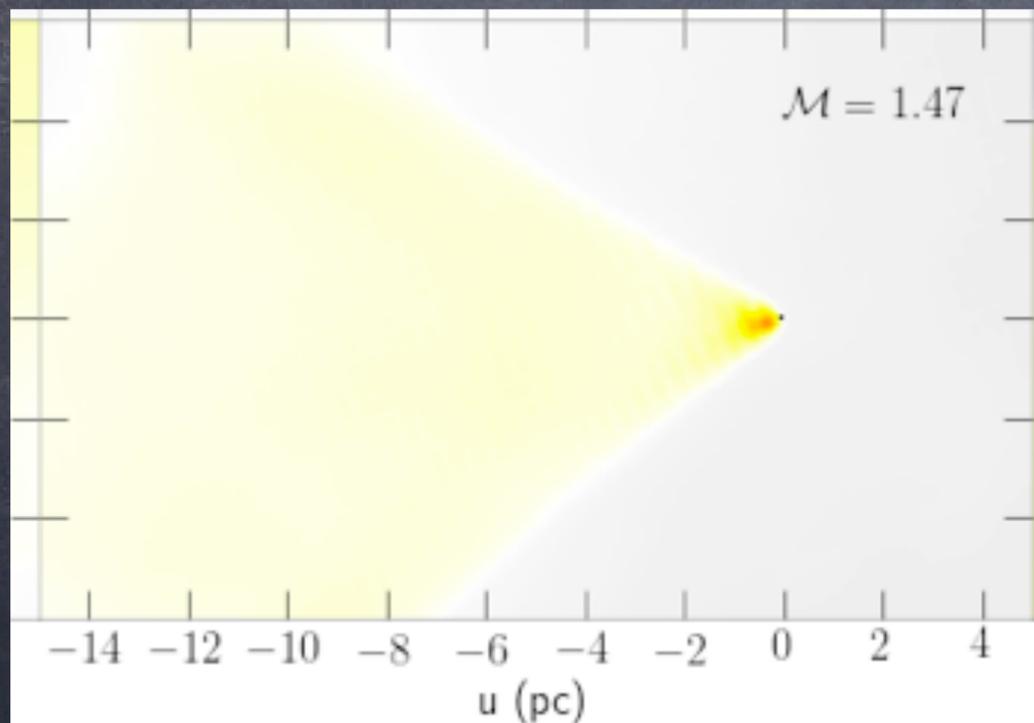
McConnell & Ma (2013)

Stellar Velocity dispersion (km/s)

**Stage 2:** The two SMBHs (SMBH pair) end up in the nucleus of the new galaxy arising from the merger and will continue to reduce their separation via dynamical friction (DF) against background (gas, stars, DM) until they form a bound **BINARY**. Chandrasekhar's formula (1943) can be used for DF in both **collisionless (stars, DM)** and **gaseous** background (has extra dependence on *Mach number* =  $V_{BH}/\text{thermal sound speed}$ )

$$\mathbf{F}_{DF}^{\text{gas}} = -4\pi \ln \left[ \frac{b_{\text{max}} (\mathcal{M}^2 - 1)^{1/2}}{b_{\text{min}} \mathcal{M}} \right] G^2 M_{\text{BH}}^2 \rho_{\text{gas}} \frac{\mathbf{V}}{V^3}, \quad \text{for } \mathcal{M} > 1$$

Ostriker 1999; Colpi & Dotti 2011;  
Chapon, Mayer & Teyssier 2013



Dynamical Friction for target body (eg MBH) moving supersonically with velocity  $V$  on a straight line in infinite homogeneous gaseous medium with density  $\rho$  (impact parameter " $b_{\text{max}}$ " and " $b_{\text{min}}$ " yield empirical truncation on interaction length for finite size system).

## Stage 3 - Hardening Phase

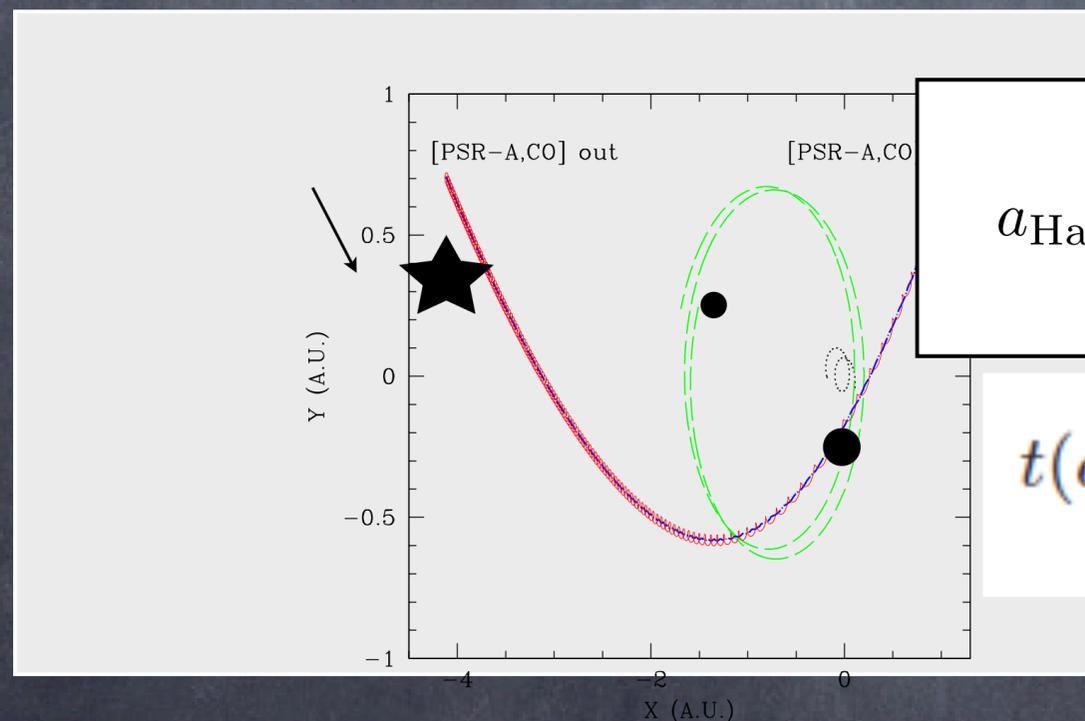
At separations  $a_{\text{Hard}}$  such that the sum of the BH masses becomes larger than the gas/stars mass enclosed by their orbit dynamical friction is suppressed.

At this point energy loss in gravitational 3-body encounters between binary BHs and individual stars can take over the orbital decay process (Milosavljevic & Merritt 2001;2006; Berczik et al. 2006; Khan et al. 2013)

BUT THIS PROCESS EFFICIENT ONLY IF “LOSS CONE” REMAINS FILLED

IN IDEALIZED SPHERICAL ISOTROPIC GALAXIES (NO GAS) LOSS CONE EMPTIES QUICKLY --->

LAST PARSEC PROBLEM (Milosavljevic & Merritt 2001)



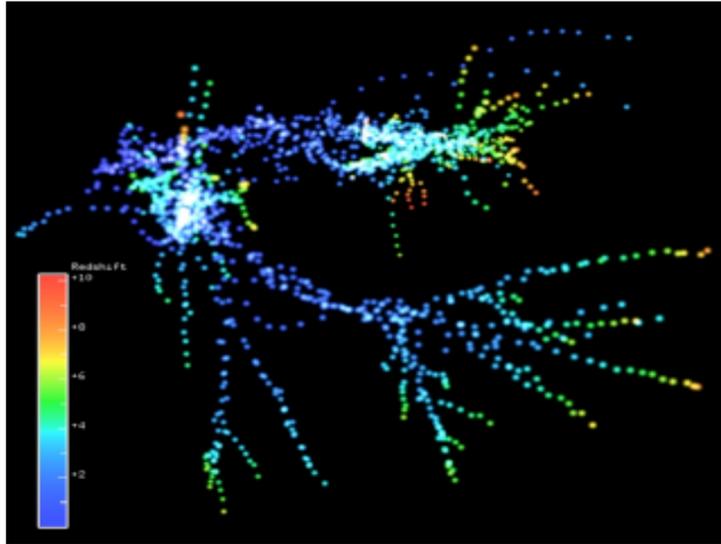
$$a_{\text{Hard}} \sim \frac{G\mu_{\text{BH}}}{3\sigma^2} \sim 3 \frac{q_{\text{BH}}}{(1+q_{\text{BH}})^2} \frac{M_{\text{BH,T}}}{10^8 M_{\odot}} \left( \frac{200 \text{ km s}^{-1}}{\sigma} \right)^2 \text{ pc}$$

$$t(a_{*}/\text{gw}) = \frac{\sigma_{\text{inf}}}{GH \rho_{\text{inf}} a_{*}/\text{gw}}$$

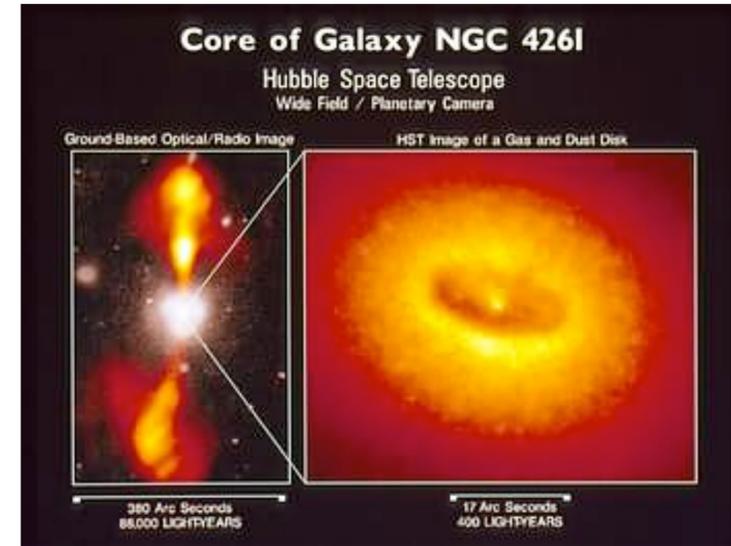
Hardening timescale for separation at which energy loss by 3-body scattering = energy loss by GW (Sesana & Khan 2015)

Proposal: in triaxial stellar systems centrophilic chaotic orbits refill loss cone and make hardening possible, GW-dominated regime reached in < a few Gyr (eg Berczik et al. 2006; Khan et al. 2012;2013), but see Vasiliev et al. (2014)

# DUAL MASSIVE BLACK HOLES ( $M_{BH} > 10^5 M_{\odot}$ ) OBSERVED IN GALAXIES AS DUAL AGNs

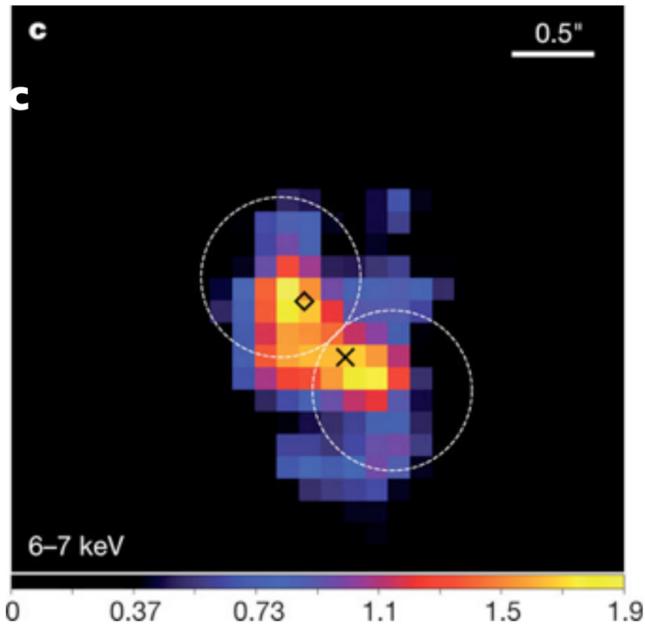


HIERARCHICAL ASSEMBLY OF GALAXIES IN STANDARD COSMOLOGY ( $\Lambda$ CDM)



SMBH IN GALAXIES TO POWER X-RAY/UV EMISSION FROM GALACTIC NUCLEI

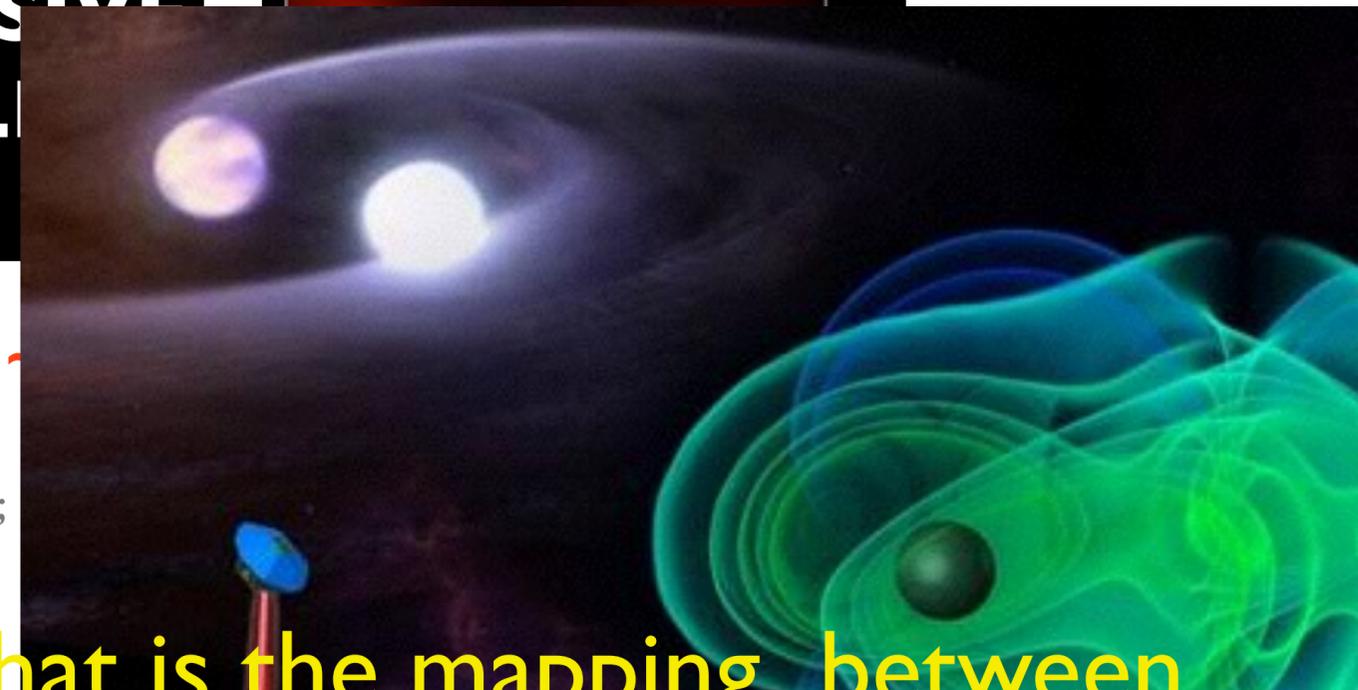
DUAL AND BINARY MASSIVE BLACK HOLES (MBHs)



NGC 3393, Fabbiano et al. (2011)

Separations between and  $\sim 10$  kpc

Begelman et al. (1980);  
Dotti & Colpi (2009);  
Mayer (2013)



What is the mapping between

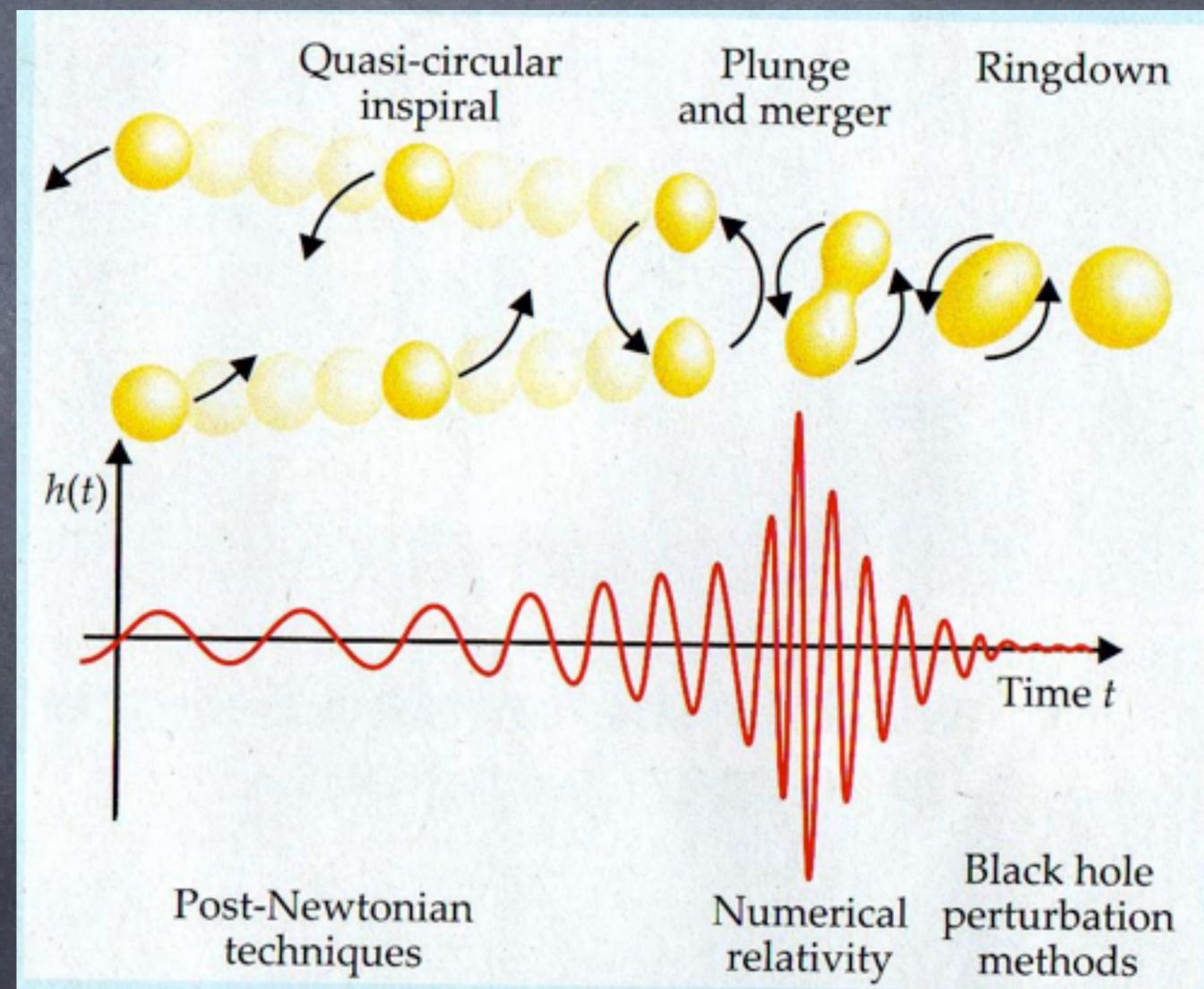
**Stage 4** - when separation decreases further eventually the energy loss of the binary by gravitational wave radiation becomes stronger than the energy loss via 3-body scattering

BHs will coalesce on a timescale set by rate of energy loss via GWs

$t_{\text{GW}} \ll \sim 10^8 \text{ yr} \ll T_{\text{Hubble}}$   
for SMBHs with separation  $a \sim 10^{-2} \text{ pc}$  and  $M_{\text{BH}} \sim 10^7 M_{\odot}$ , zero eccentricity  
-->  $t_{\text{GW}}$  comfortably smaller than lookback time at  $z \sim 2-6$ , where eLISA has high sensitivity (high eccentricity would reduce timescale significantly)

*Can we shrink a SMBHs binary to separation  $\sim 10^{-2} \text{ pc}$  in  $\ll \sim 10^8 \text{ yr}$  after the galaxies have merged?*

$$t_{\text{GW}} \propto (1 - e^2)^{7/2} \frac{a^4}{M_{\text{BH},T}^3}$$



*We will now explore critically and at great depth the conditions and physical processes relevant to the various stages.*

From now on this talk will:

(a) provide evidence that SMBH should merge in realistic environments (i.e. no last parsec problem!)

(b) provide evidence that in certain conditions orbital decay can be fast, namely SMBHs reach GW emission stage in  $< \sim 10^8$  yr after galaxies have merged

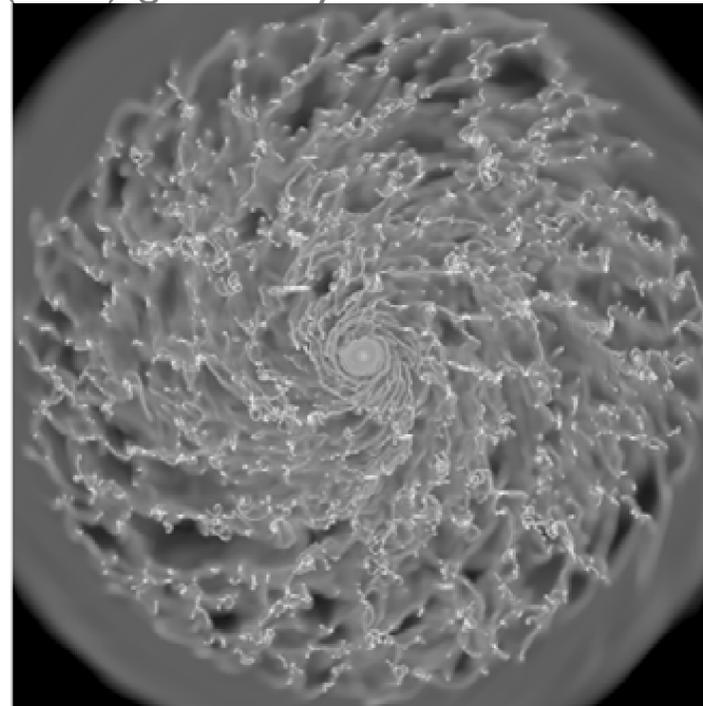
(c) show that coalescence not necessarily faster in gaseous environments as opposed to stellar environments

# DYNAMICS OF SMBH PAIRS IN A CLUMPY INTERSTELLAR MEDIUM

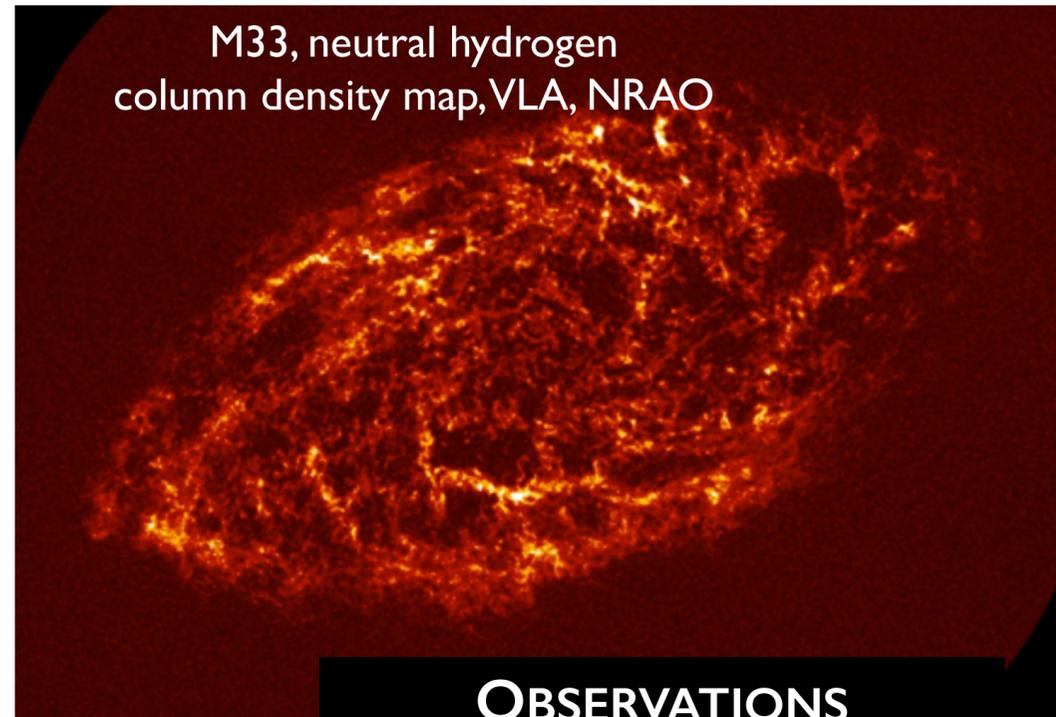
INTERSTELLAR GAS IN GALAXIES IS CLUMPY AND MULTI-PHASE

----> NOTION OF DYNAMICAL FRICTION/TORQUES IN SMOOTH BACKGROUND INADEQUATE!

Tasker & Tan (2009): gas density in disk simulation



THEORY

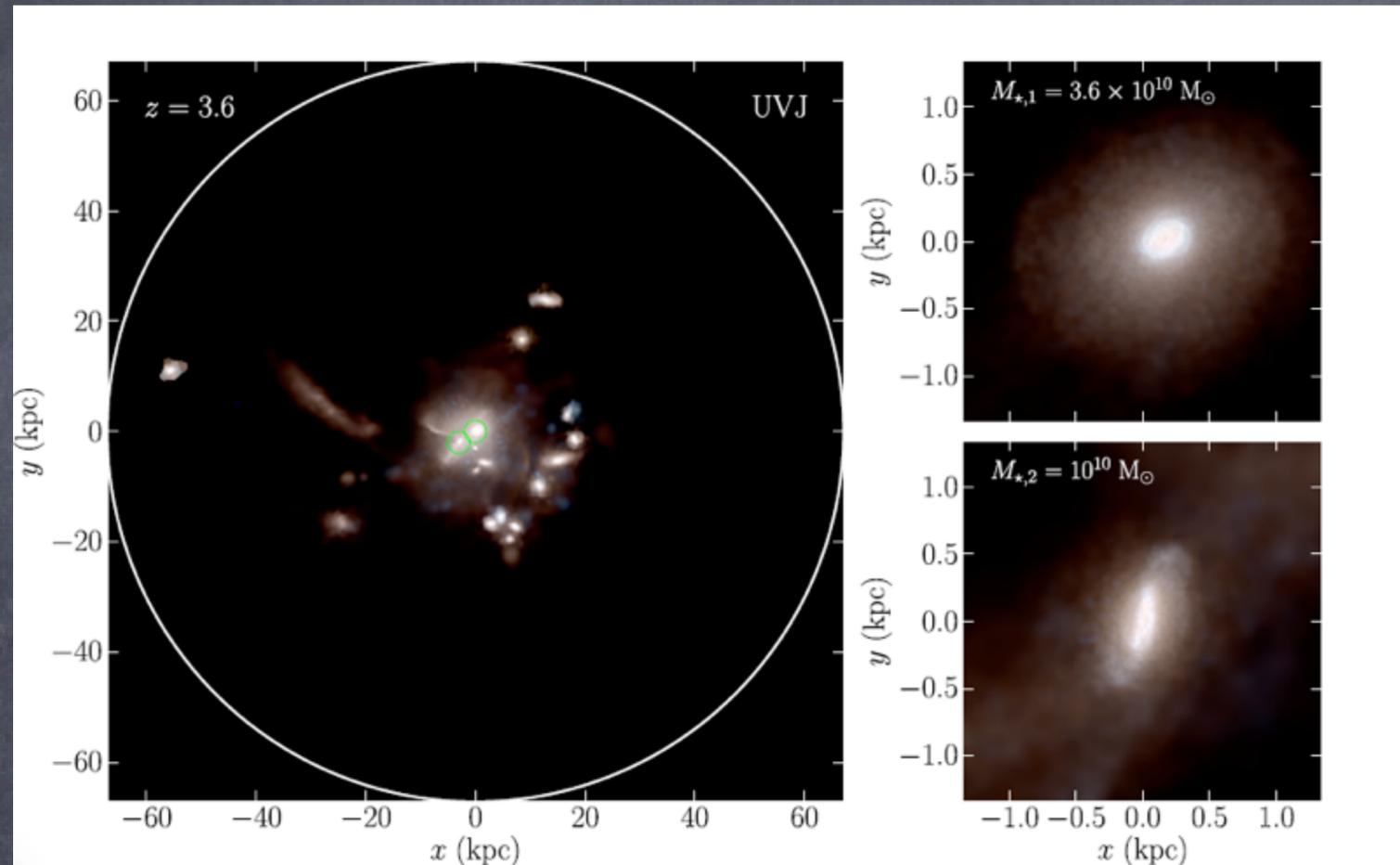


OBSERVATIONS

(GIANT) MOLECULAR CLOUDS ( $\sim 10^4 - 10^6 M_{\odot}$ ,  $\sim 5 - 100$  PC) SEEDED BY GRAVITATIONAL INSTABILITY + “GIANT CLUMPS” IN HI REDSHIFT GALAXIES ( $\sim 10^8 M_{\odot}$ , 500 PC - 1 KPC, EG GENZEL ET AL. 2006; TACCONI ET AL. 2012)

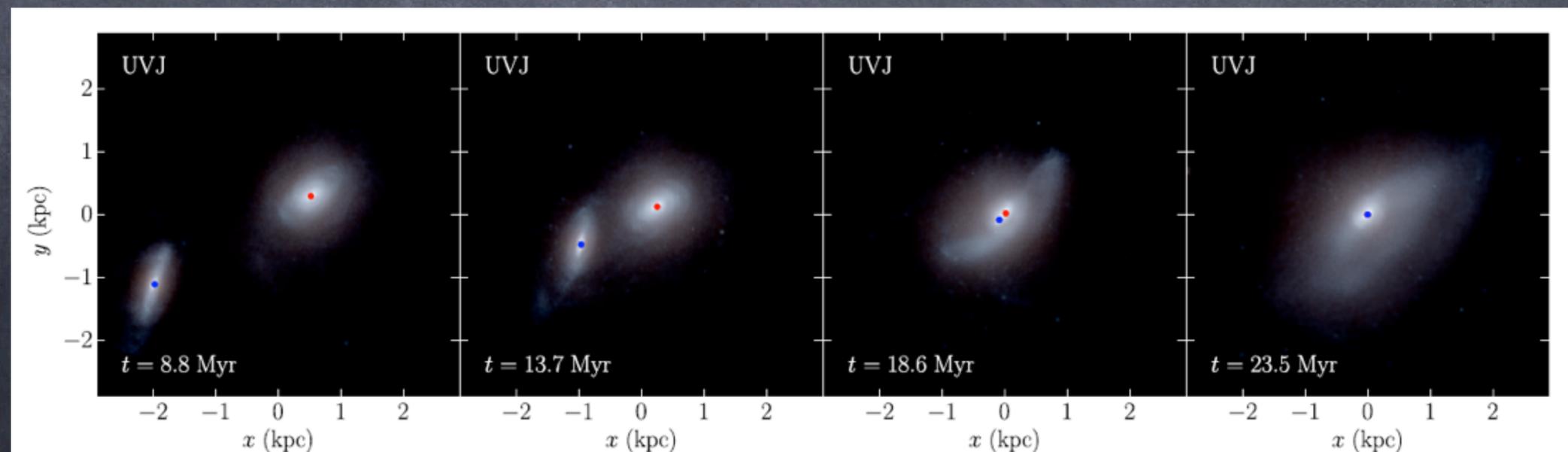
INFLUENCE ON CLUMPINESS ON DUAL MBH DYNAMICS?

1. Start from a merger of two “typical” massive star forming galaxies in the fully hydrodynamical hi-res cosmological simulations ARGO (Feldmann & Mayer 2015) at  $z \sim 3.5$ .



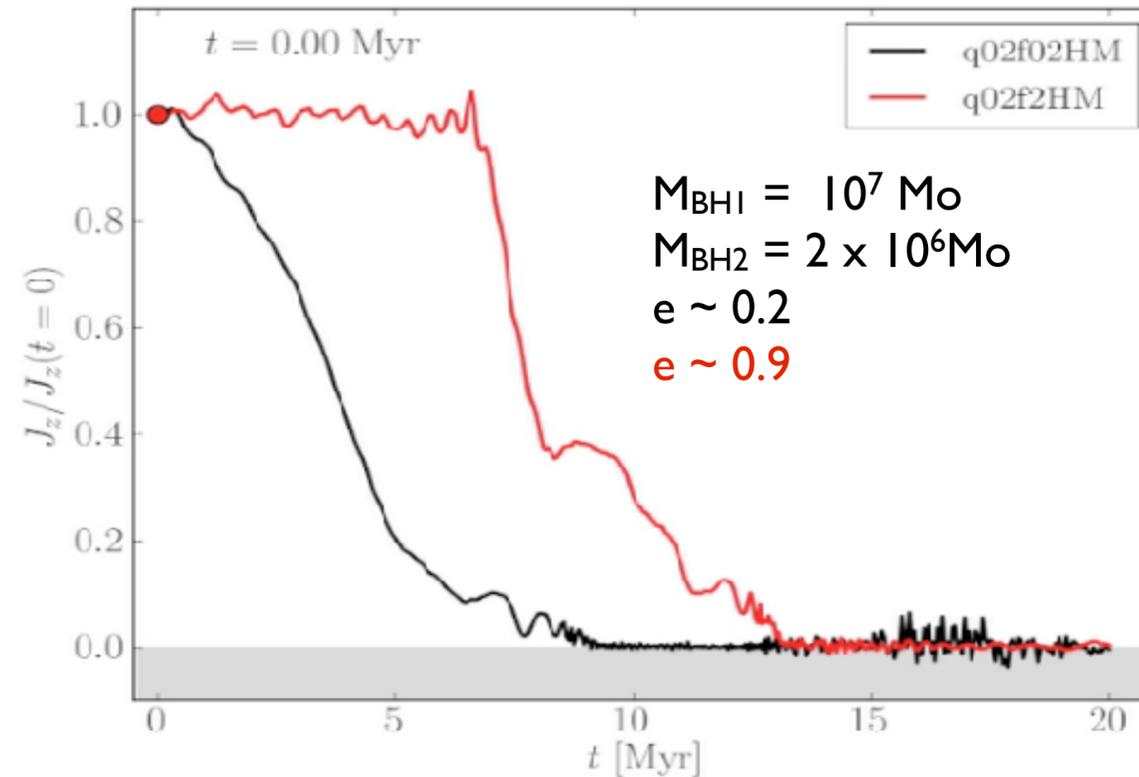
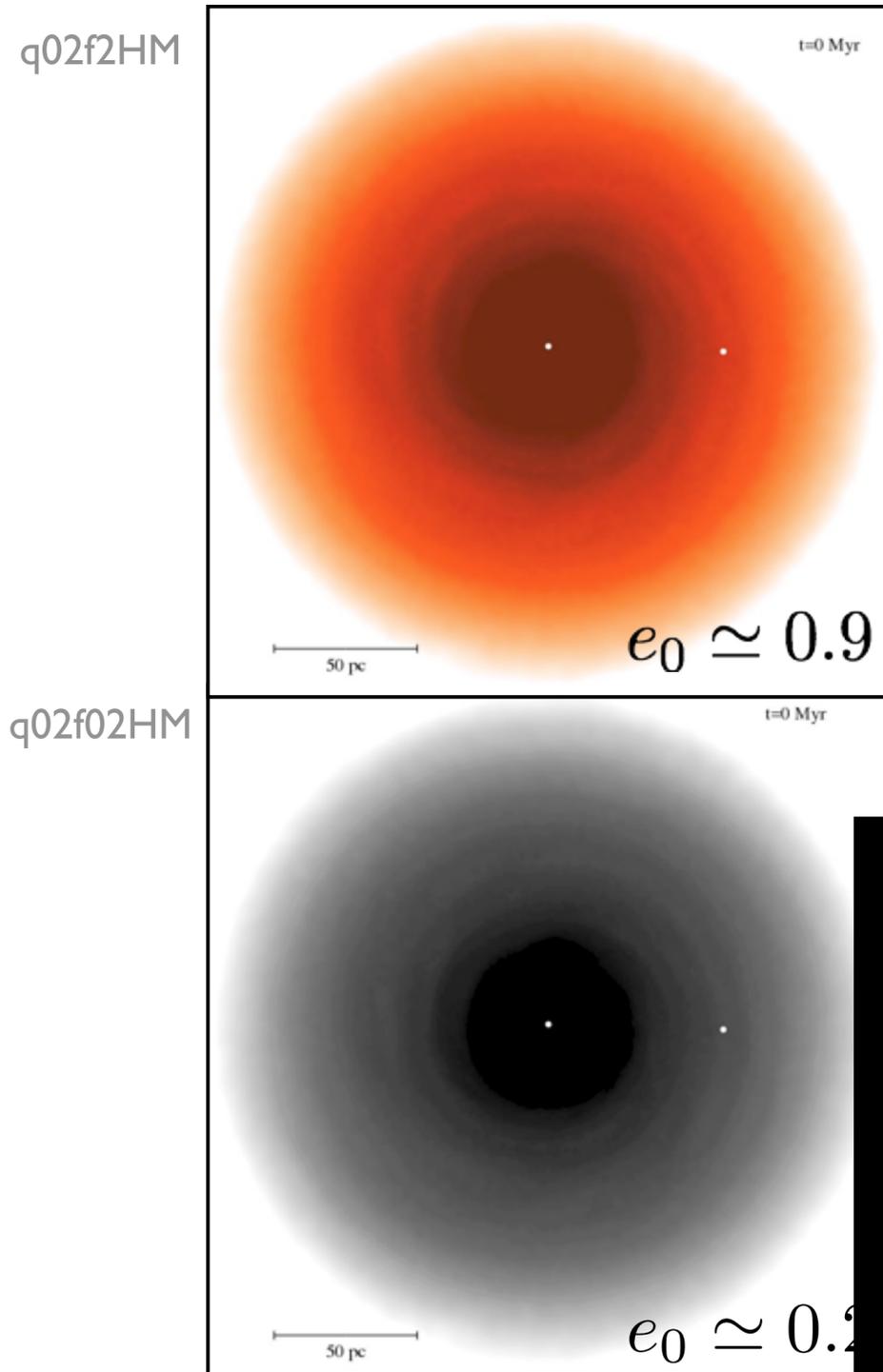
Initial Resolution = 150 pc.  
Before galaxies merge SPH particle splitting applied to reach 5 pc resolution (see also Roskar et al. 2015)

Two SMBHs are “implanted” at the center with mass  $\sim 10^8 M_{\odot}$  consistent with  $M_{BH}-\sigma$ ,



# HARDENING OF BH PAIRS IN CNDs

## SMOOTH DISK CASE ( $T_{\text{COOL}} > T_{\text{ORB}}$ ): OVERVIEW



**PHASE I - SLOW DECAY BY DYNAMICAL FRICTION + ORBIT CIRCULARIZATION**

**PHASE 2- FAST HARDENING DUE TO SPIRAL WAVE-INDUCED TORQUES (ANALOGOUS TO TYPE-III PLANET MIGRATION) ~5-15 MYR TO ~0.1 PC SEPARATION**

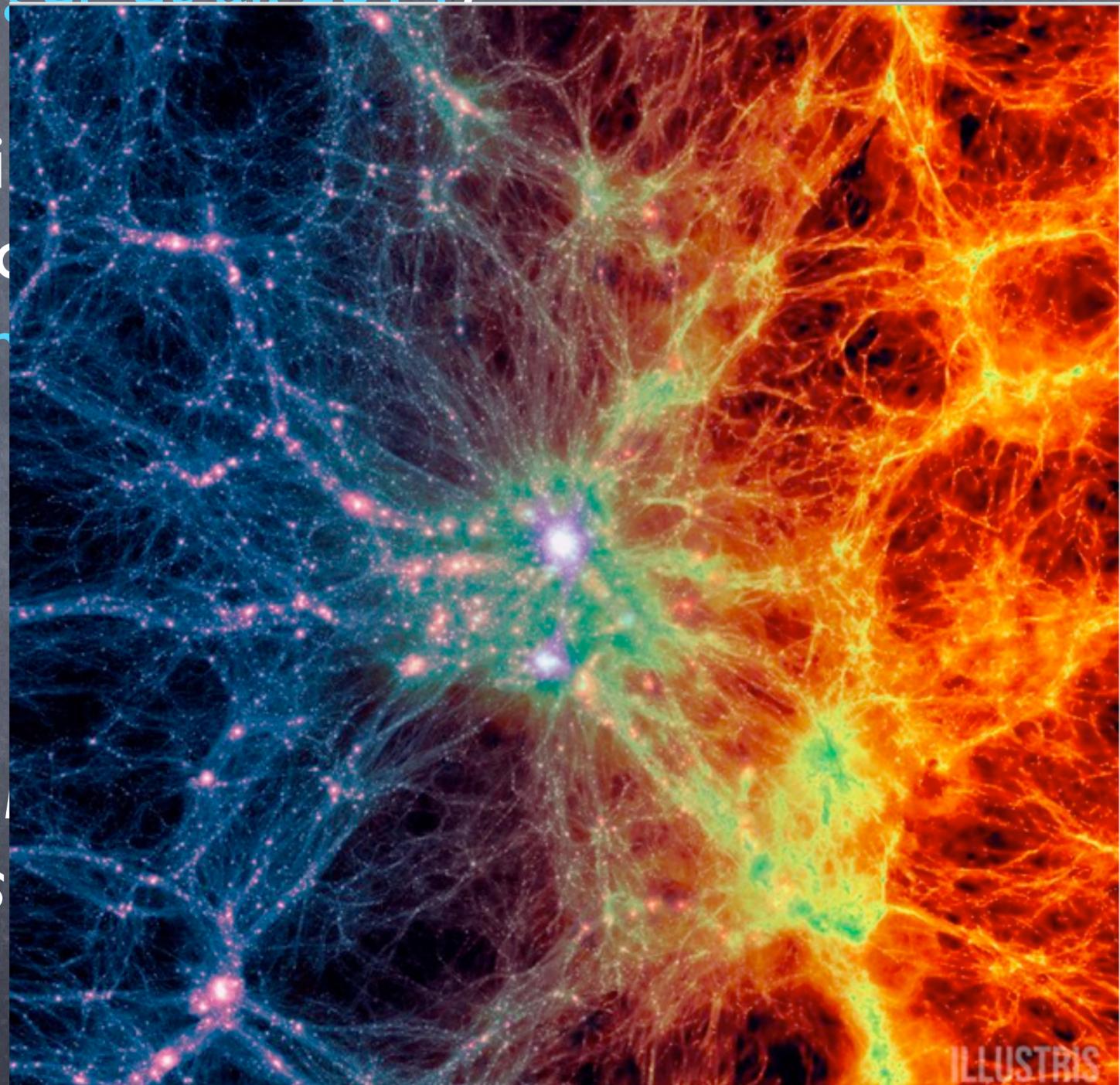
**IF NO SUBSEQUENT GAP OPENING  $\ll 10^8$  YR TO GW EMISSION PHASE**

Cosmological simulations simply assume that pairs of SMBHs in merging galaxies merge *instantaneously* when their separation reaches the resolution limit, which is 100 pc - 1 kpc pc (recent example is ILLUSTRIS simulation, [Vogelsberger et al. 2014](#))

This implies automatically merging  
merger rate of dark matter halos  
Semi-analytical models (eg [Sesar](#))  
small-scale astrophysics but still

*Are current models sensible at all?*

*Addressing timescales is crucial to  
wave experiments, e.g. for eLISA as  
as for Pulsar Timing Arrays (PTAs)*



al

## Take-home message delivered by this talk:

SMBH mergers and their relevant timescales *before gravitational waves (GWs) take over* are a highly complex problem which cannot be addressed without a deep understanding of the galactic and sub-galactic environments in which they take place, and without differentiating low redshift and high redshift environments.

*But Direct Multi-Scale Simulations are now computationally feasible on Supercomputers ( $> 10^5$  cores) and can address the problem...*

But impact parameter of galaxy merger is orders of magnitude larger ,  $> 1$  kpc ( $10^3$  pc)!

So how can the orbit shrink from kpc to milliparsec SMBH separation?



Typical Galaxy Merger  
Timescale 1-2 Gyr

Merger movie: Rok Roskar (w/  
GASOLINE and PINBODY codes)

From Roskar, Fiacconi, Mayer et al. 2015

Astrophysics of SMBHs orbital decay *before* gravitational wave emission phase:  
a complex, multi-stage process (Begelman, Blandford & Rees 1980; Mayer 2013)

# Massive Black Hole Mergers And Their Timescales: Connecting Galaxy Formation with Gravitational Wave Sources

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and Cosmology  
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*with:*

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**Rafael Souza-Lima (UZH)**

**Valentina Tamburello (UZH)**

**Pedro Capelo (UZH)**

**Rok Roskar (ETH Zurich)**

**Fazeel Khan (Islamabad Space Science Institute  
and Heidelberg University)**

**Peter Berczik (Chinese Academy of Sciences and Heidelberg  
University)**

**Andreas Just (ARI and Heidelberg University))**

**Jillian Bellovary (American Museum of Natural  
History and Columbia University)**

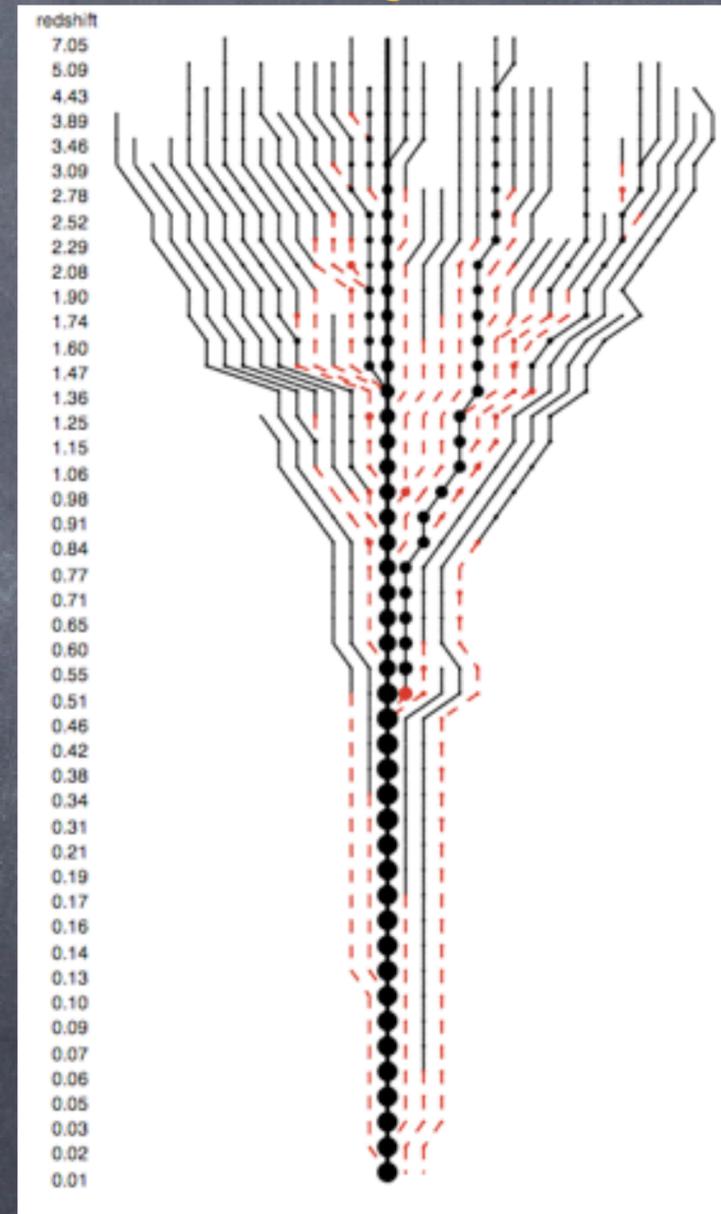
# Structure Formation: the LambdaColdDarkMatter Model

Cosmic structures, such as galaxies and galaxy clusters, form via hierarchical merging of smaller condensations of dark matter and baryons

## Formation of a galaxy group

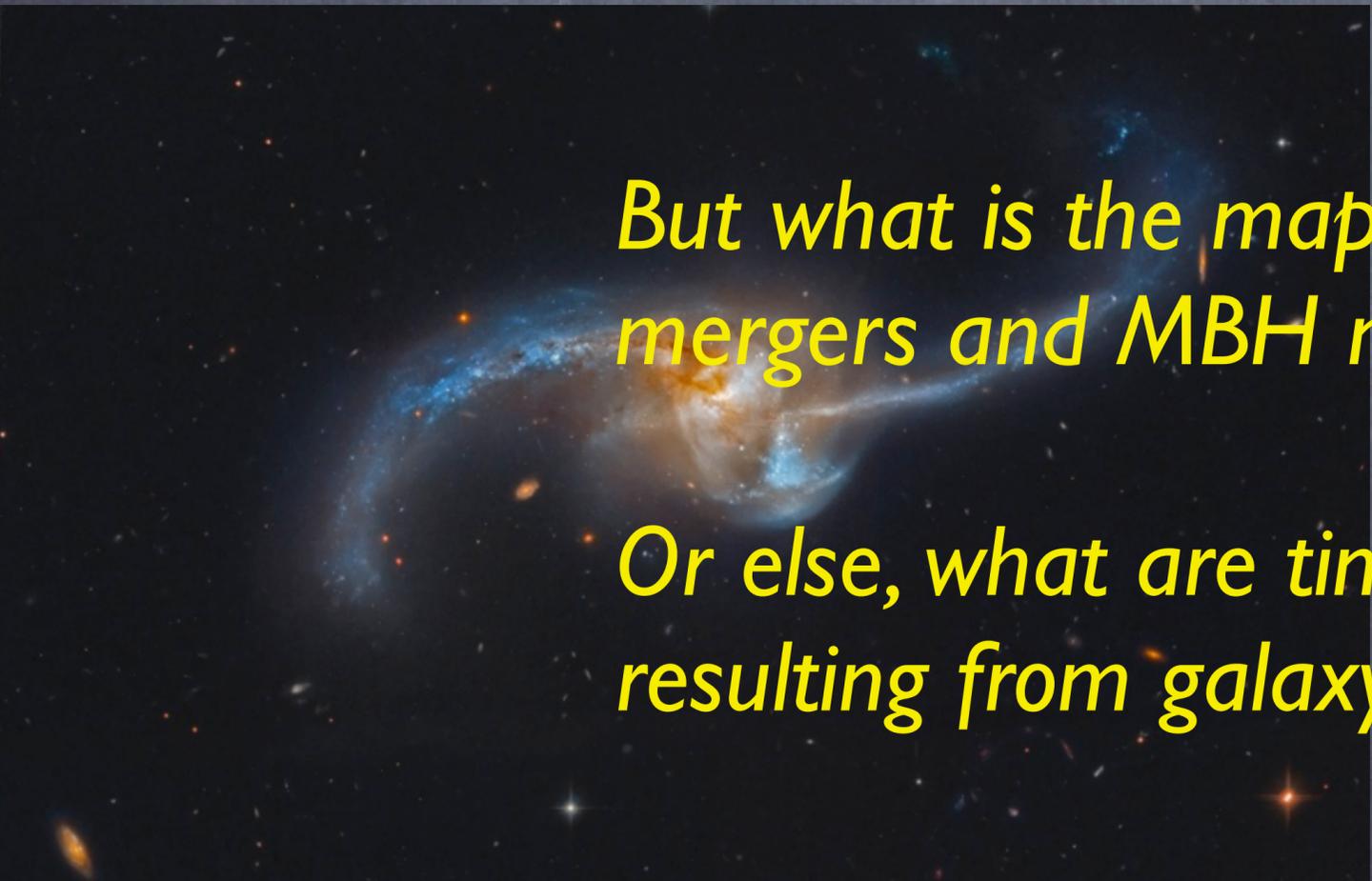
- virial mass at  $z=0$ :  $10^{13} M_{\odot}$
- $m_{\text{DM}}=8 \times 10^5 M_{\odot}$ ,  $h_{\text{DM}}=250 \text{ pc}$
- $m_{\text{SPH}}=2 \times 10^4 M_{\odot}$ ,  $h_{\text{SPH}}=120 \text{ pc}$
- $n_{\text{SF}}=5 \text{ cm}^{-3}$

## Galaxy merger tree



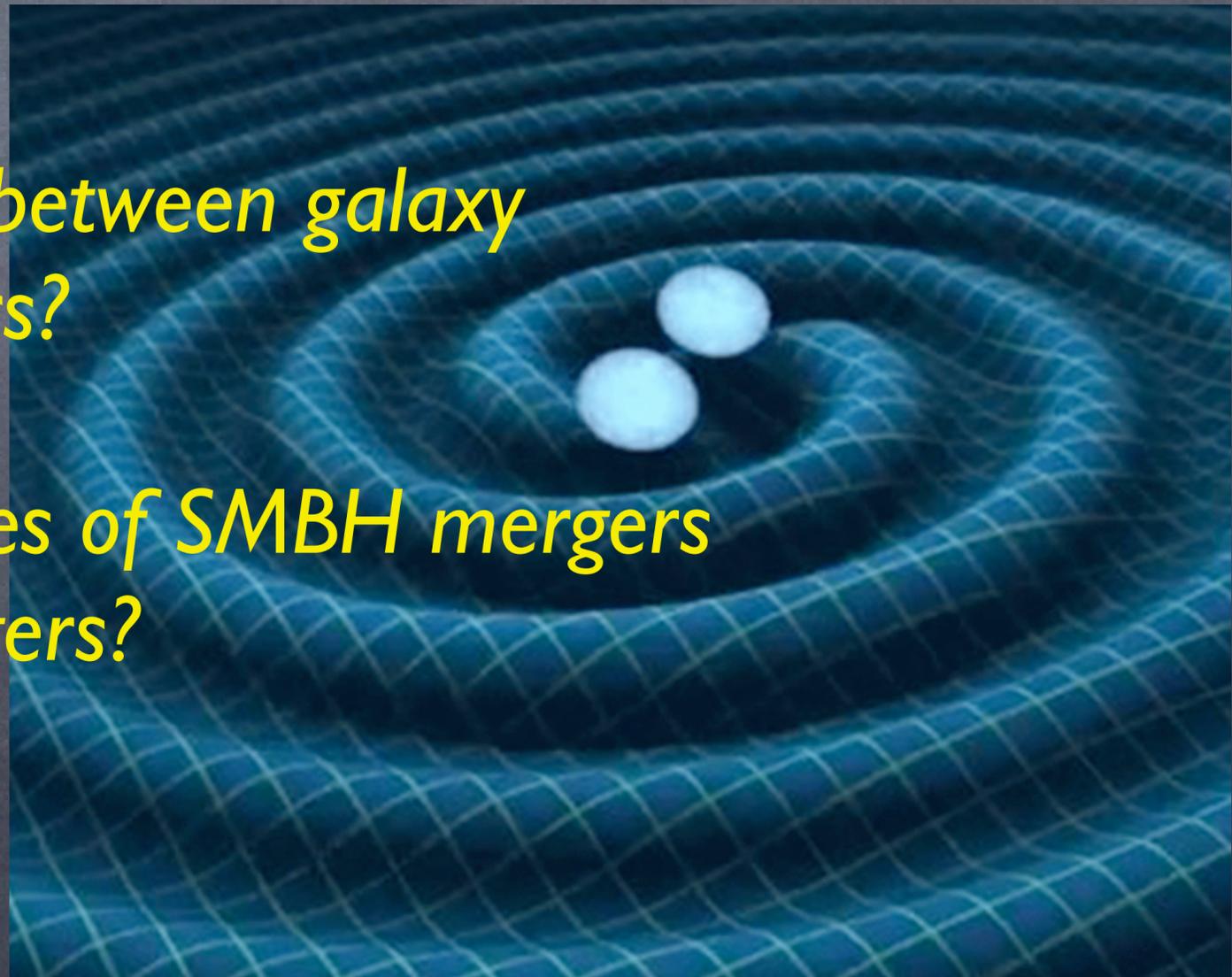
# Supermassive Black Holes (SMBHs - $M_{\text{BH}} > 10^5 M_{\odot}$ ) in the landscape of the $\Lambda$ ColdDarkMatter Cosmology:

If, as it seems, most galaxies host a SMBH at their center then each galaxy merger could produce a powerful GW source



*But what is the mapping between galaxy mergers and MBH mergers?*

*Or else, what are timescales of SMBH mergers resulting from galaxy mergers?*



Astrophysics of SMBHs orbital decay *before* gravitational wave emission phase:  
multi-stage process (Begelman, Blandford & Rees 1980; Colpi & Dotti 2009; Mayer 2013)

Galaxy merging time (major merger)

$$\tau_{\text{mg}} \sim 1 \text{ Gyr} \ll \tau_{\text{Hubble}}$$

Several Gyr for minor mergers

(for mass ratio of galaxies  $> 5:1$ )

Depends on redshift (see Bertschinger 1985; Mo, Mao & White 1998)

$\tau_{\text{mg}}$  of order orbital time of halos:

$$\tau_{\text{orb}} \sim R_{\text{vir}}/V_{\text{circ}} \sim 1/H(z) \sim 1/(1+z)^{3/2}$$

( $\Omega_0=1, \Omega_\Lambda=0$ )

$V_{\text{circ}}$  virial velocity (eg 200 Km/s Milky Way)

*Galaxies smaller and denser as redshift increases in Cold Dark Matter Universe*

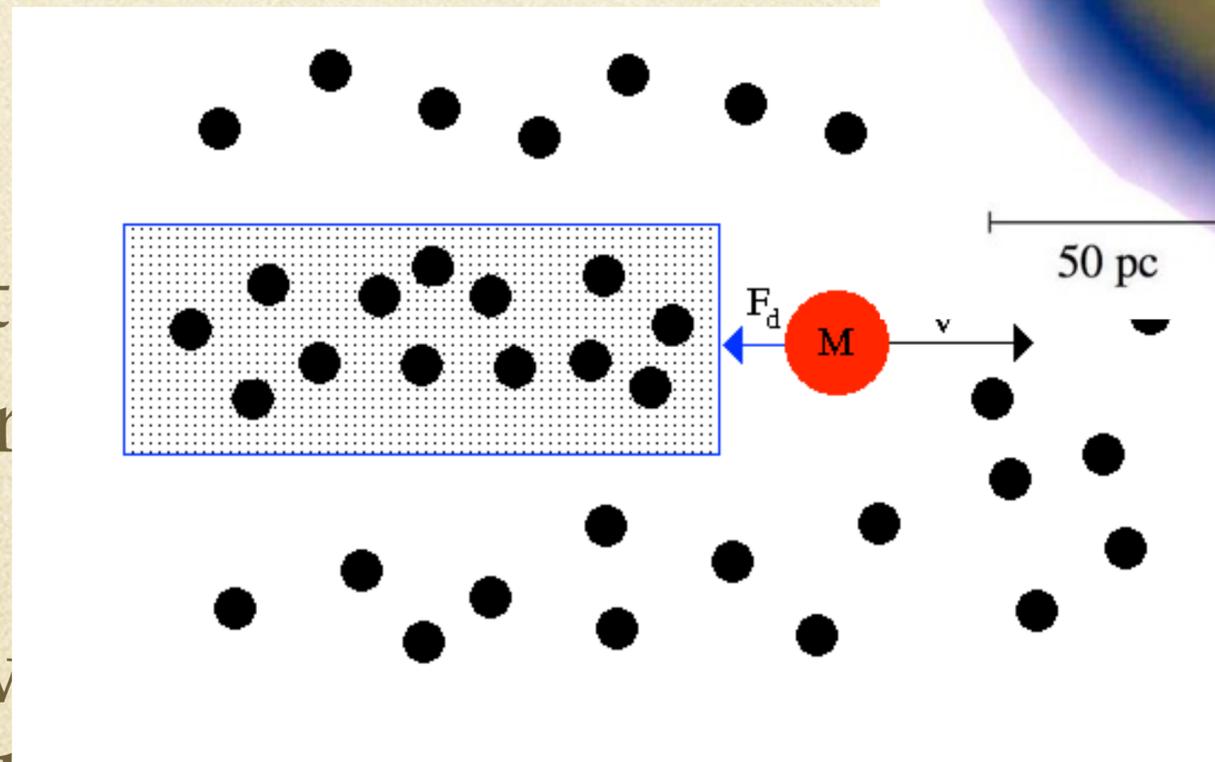
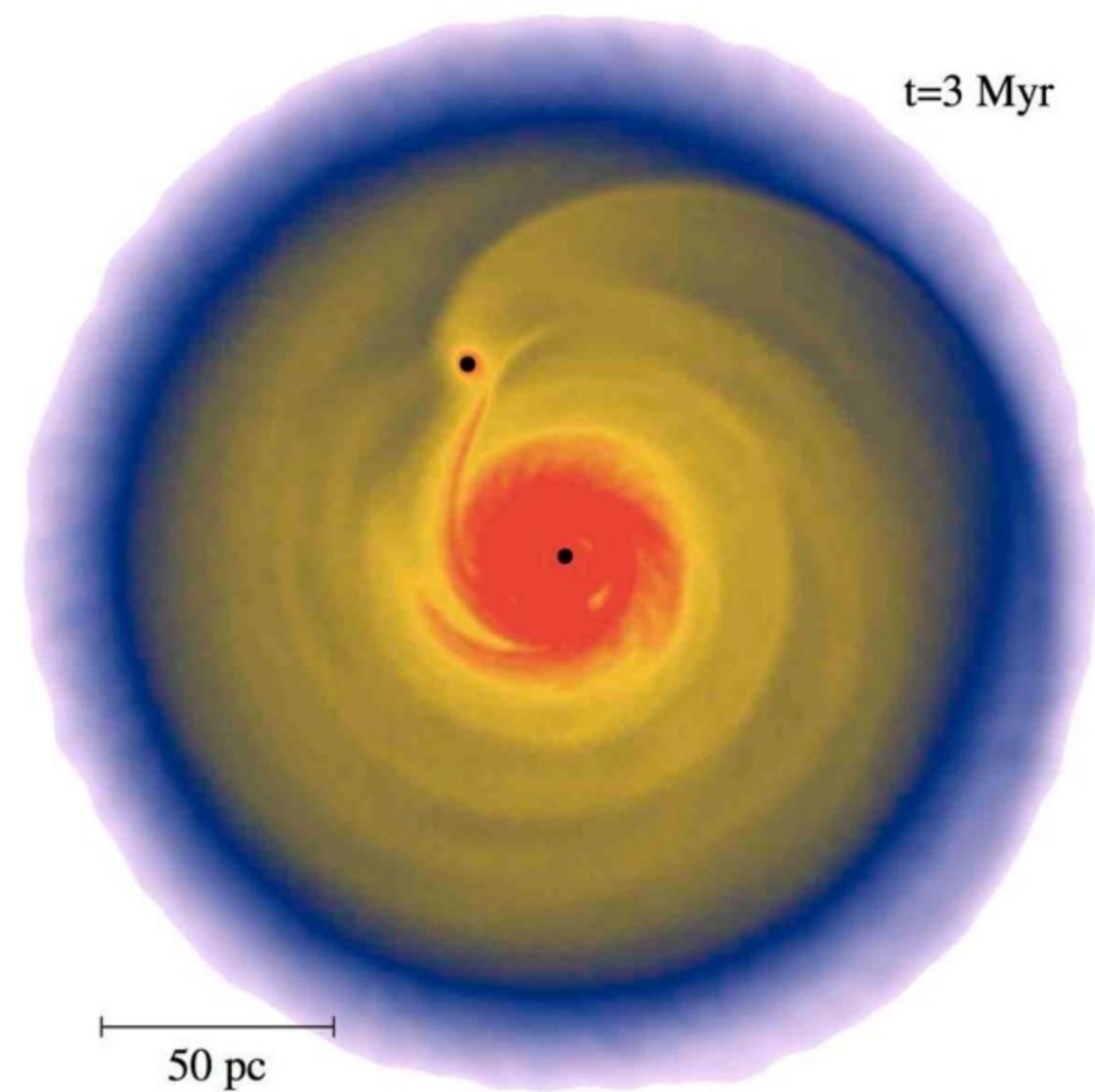
There are at least three processes that can shrink the orbit when once it is in the merger remnant but it is not clear which one dominates. They all are means to extract orbital energy and angular momentum from the binary.

- *dynamical friction* from the background matter in the merger remnant (from stars, gas and dark matter) (dominates for the binary)

- if the merger remnant has a significant amount of gas, *gas migration* can arise from spiral structure

- *3-body encounters* between the SMBHs and stars

Can dominate orbital shrinking when SMBHs have separations of  $< \sim 100$  pc (*hard binary*), provided that there is a high density of stars always available (*full loss cone*)

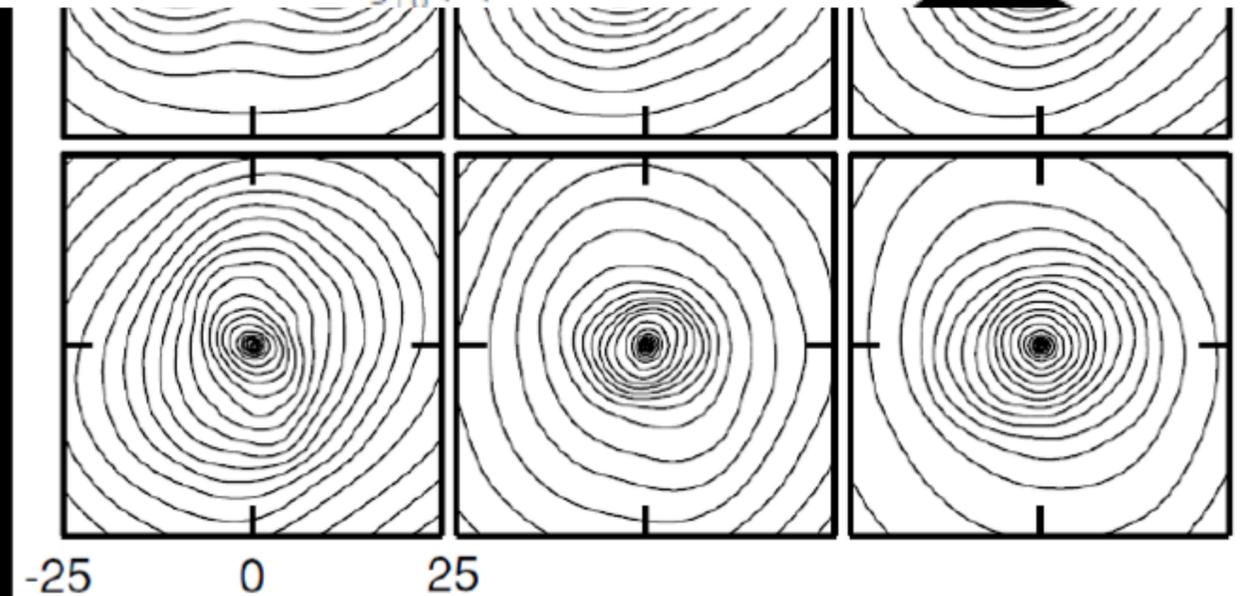
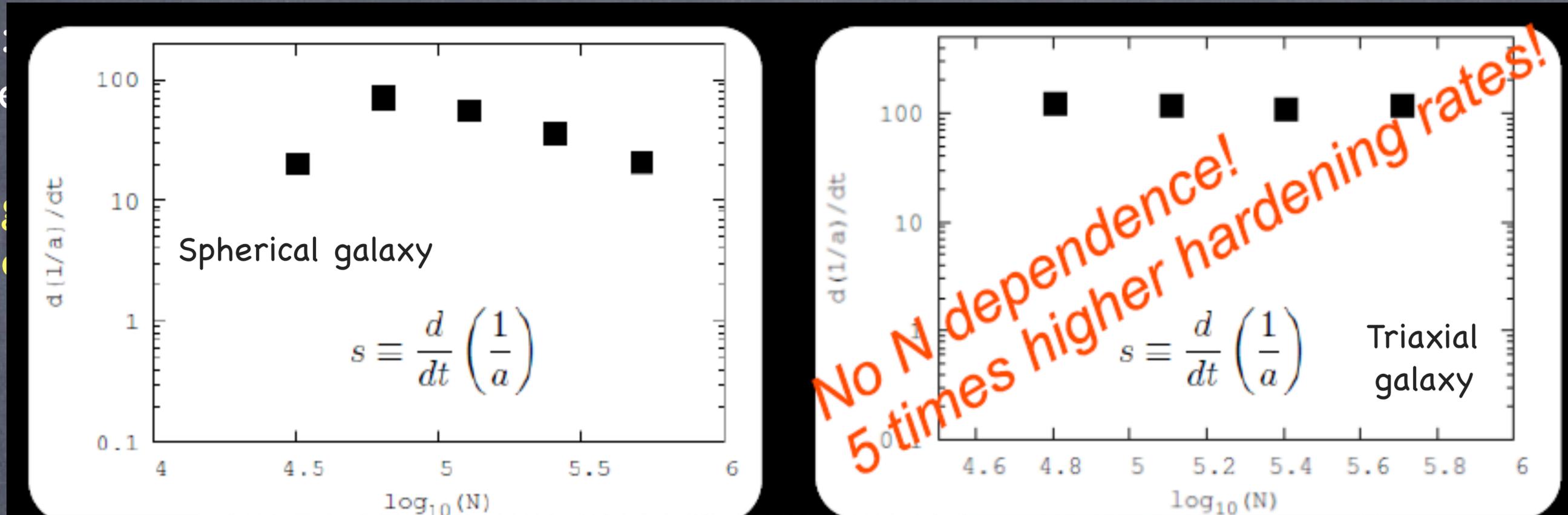


(dominates for the binary, *gas migration*)

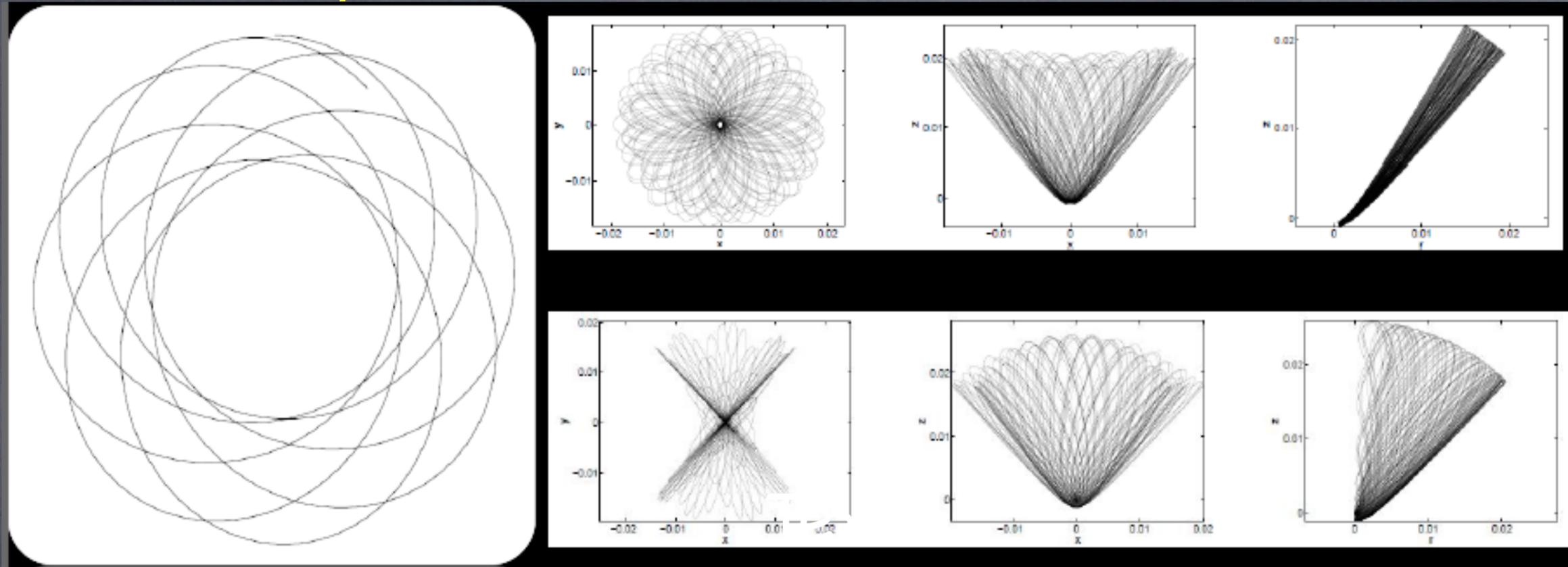
H.

# N-body models of idealized, gas-free galaxy mergers: dynamical friction by stars only, hardening via 3-body encounters (e.g. Berczik et al. 2006; Khan et al. 2011; Khan et al. 2012; 2013)

Typical setup:  
(e.g. stellar de  
-> Results in  
-> Hardening  
(no N depend



In triaxial systems loss cone kept almost full owing to various families of centrophilic orbits (Berczik et al. 2006; Khan et al. 2013)



$$H = d/dt(l/a) * \sigma/G\rho$$

dimensionless hardening rate

( $a$ =semi-major axis  $\sigma$ ,  $\rho$  stellar velocity dispersion and density)

Model	$\gamma_i$	$q$	$r_i$	$a_0$	$H_{Nb}$	$H_{3b}$
A0	1.0	1	0.16	0.113	14.53	17.4
A3	1.0	1/3	0.13	0.066	14.29	16.4
B0	1.5	1	0.10	0.066	11.43	16.5
B3	1.5	1/3	0.084	0.039	12.46	17.7

Sesana & Khan 2015: comparison of N-body simulations and scattering experiments with full loss cone case shows differences is only  $\sim 30\%$

But predicted SMBH merging timescales very long,  
as shown by eg [Khan et al. 2012](#) (see table below)

(timescales extrapolated to GW emission phase using Peters 1964, not directly calculated in simulations)

A, B, C, D = power law cusps with slopes 0.5 (~core), 1.0 (Hernquist), 1.5 (~MW), 1.75

1, 2, 3, 4 = mass ratio of merging bulges (also SMBHs) 0.1, 0.25, 0.5, 1.0

Table 8.5: Time to Gravitational Wave Coalescence

Run	$a_{\text{final}}$	$s_{\text{final}}$	$e_0$	$a_0$ (pc)	$t_0$ (Gyr)	$t_0/t_{\text{GW}}$	$t_{\text{coal}}$ (Gyr)
$10^9 M_{\odot}$	A1	$6.4 \times 10^{-4}$	9.10	$3.5 \times 10^{-1}$	1.30	2.1	1.89
	A2	$5.5 \times 10^{-4}$	10.8	$3.9 \times 10^0$	0.12	1.1	0.23
	A3	$5.9 \times 10^{-4}$	10.3	$6.9 \times 10^{-1}$	0.63	1.2	1.15
	A4	$9.7 \times 10^{-4}$	9.60	$1.6 \times 10^5$	0.30	1.1	0.57
$10^8 M_{\odot}$	B1	$2.9 \times 10^{-4}$	23.3	$7.4 \times 10^{-3}$	2.10	1.3	3.70
	B2	$3.0 \times 10^{-4}$	21.9	$7.1 \times 10^{-2}$	0.24	0.5	0.77
	B3	$4.0 \times 10^{-4}$	20.4	$4.5 \times 10^{-2}$	0.39	1.4	0.66
	B4	$3.9 \times 10^{-4}$	22.2	$6.3 \times 10^{-2}$	0.27	0.7	0.64
$10^6 M_{\odot}$	D1	$9.2 \times 10^{-5}$	75.7	$2.1 \times 10^{-3}$	0.48	1.0	0.98
	D2	$7.1 \times 10^{-5}$	69.8	$2.4 \times 10^{-3}$	0.43	1.0	0.82
	D3	$7.6 \times 10^{-5}$	69.5	$2.6 \times 10^{-3}$	0.41	1.4	0.70
	D4	$7.5 \times 10^{-5}$	59.9	$3.3 \times 10^{-3}$	0.38	1.3	0.67

Coalescence Timescale in Table defined as hardening + GW phase (i.e. starting from binary formation)

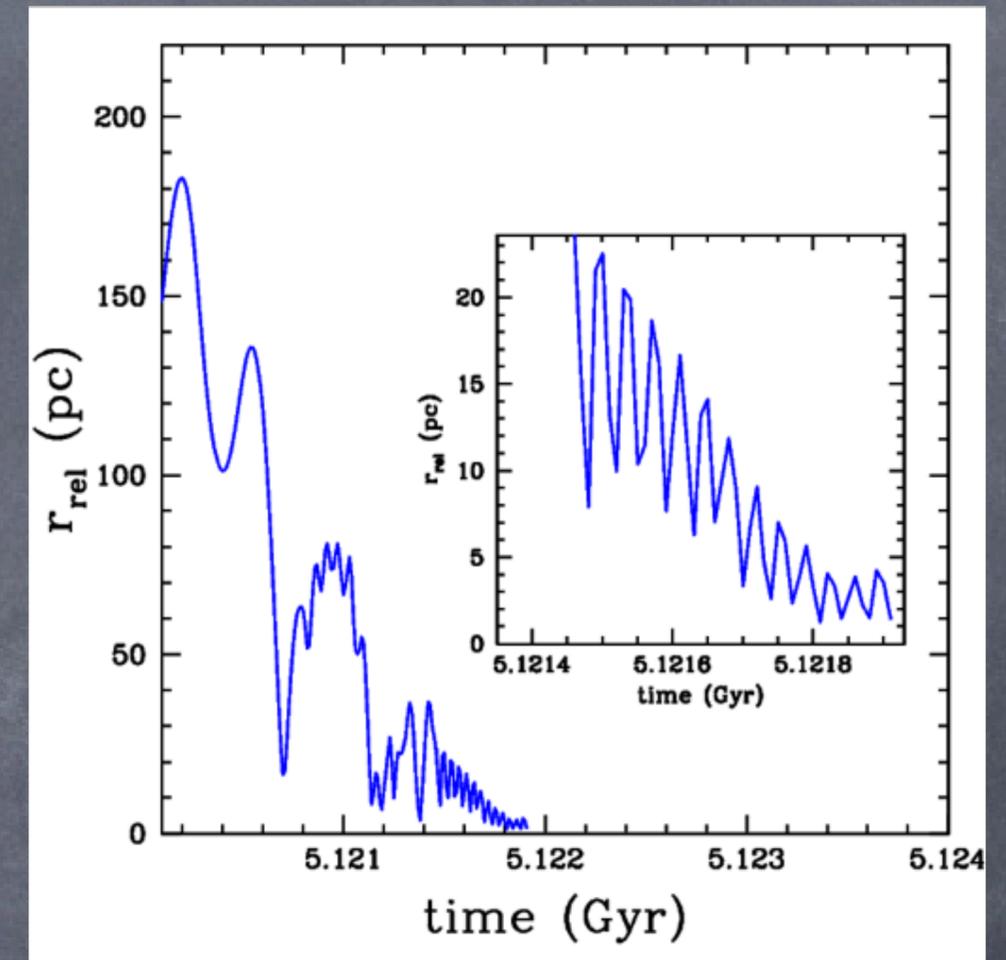
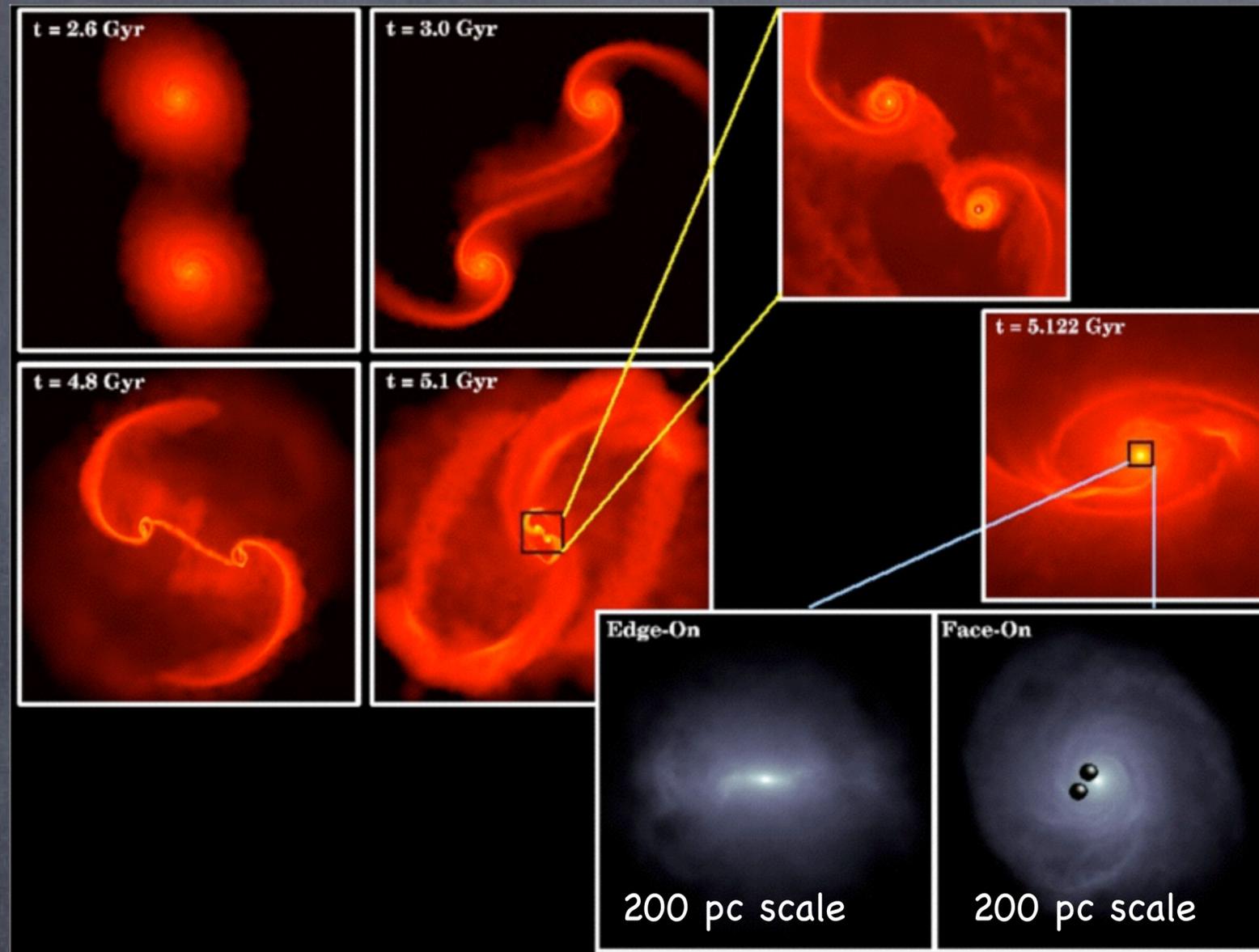
TOTAL Merging timescales of  $\sim 2$  Gyr (includes  $\sim 1$  Gyr merging timescale of galaxies).

Potentially problematic for LISA since lookback time just 3 Gyr at  $z \sim 2$ !

Only exception Ultramassive SMBHs (mass of SMBH  $> \sim 10\%$  mass of host galaxy) which nearly skip 3-body encounter phase due to their overly short dynamical friction times ([Khan et al. 2015](#))

# THE ROLE OF GAS IN SMBH DECAY: MAJOR GALAXY MERGERS

## Rapid SMBH binary formation (parsec separations)

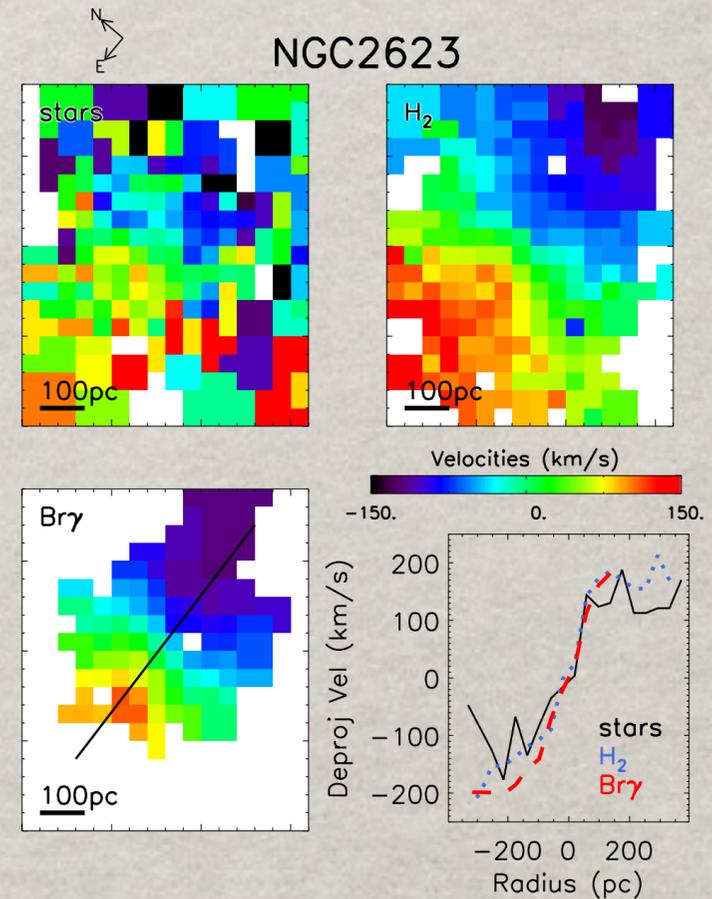
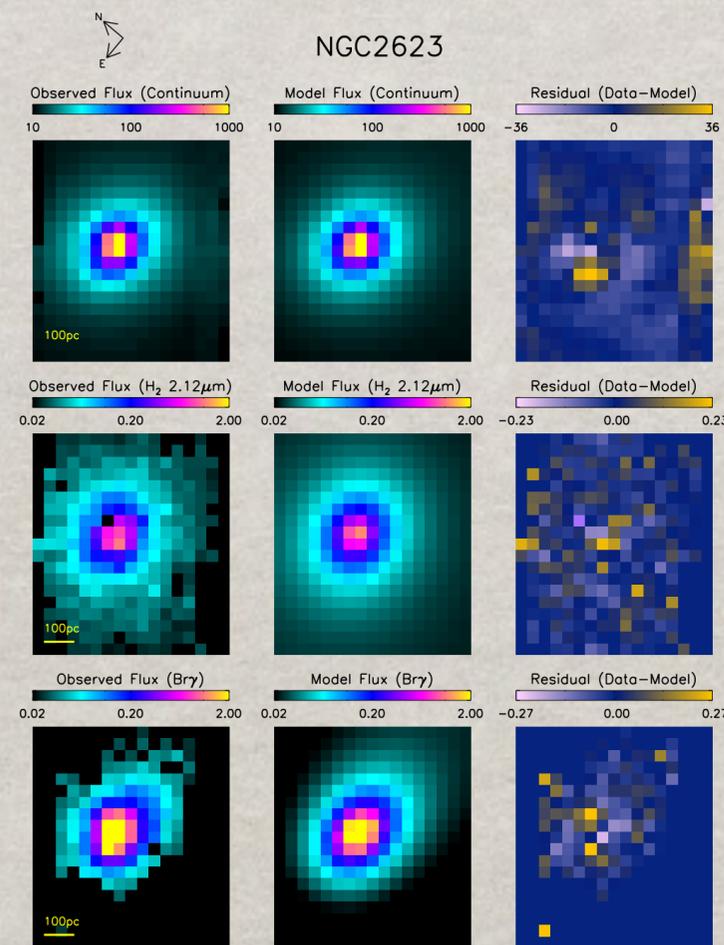
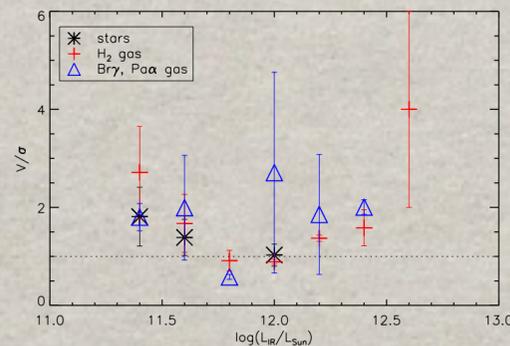


Mayer et al. 2007, Science

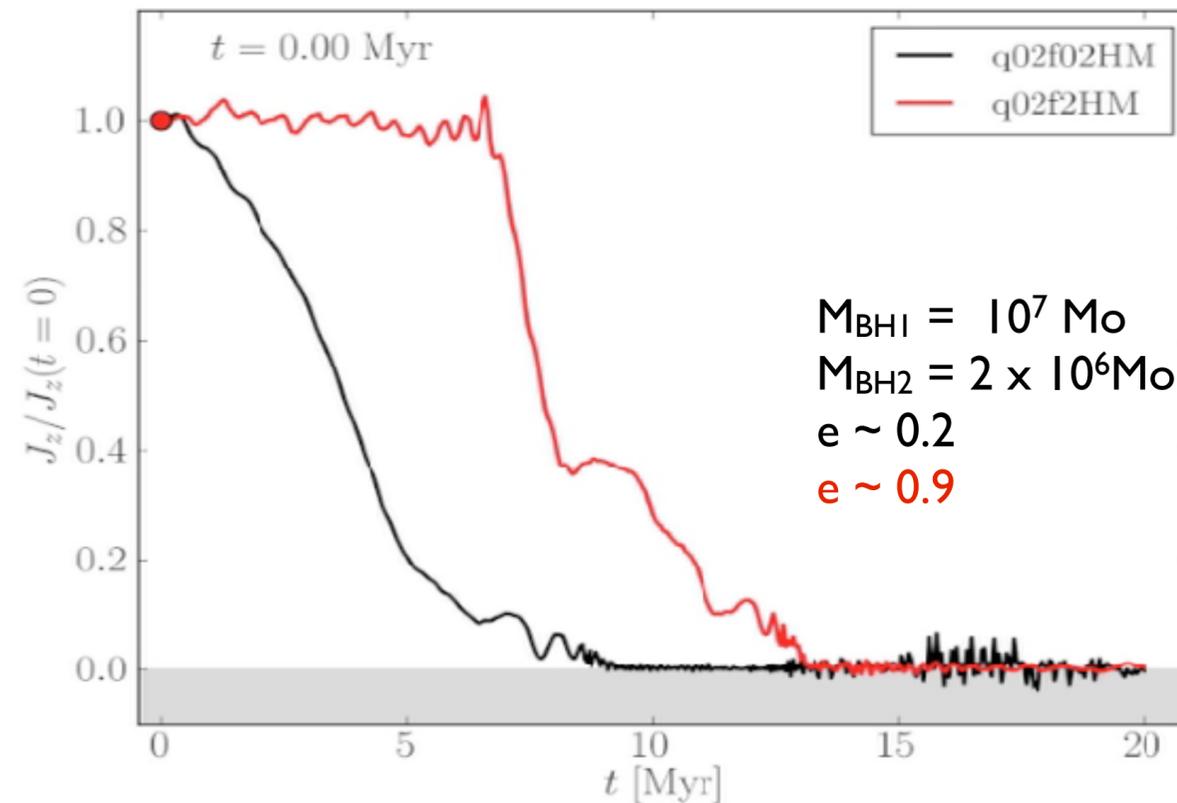
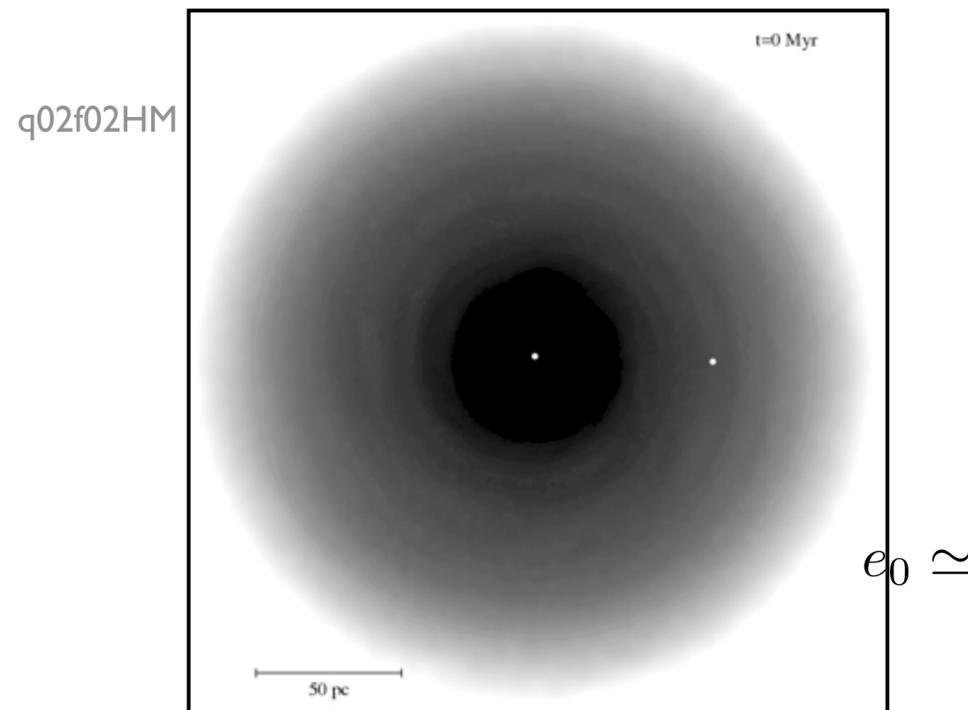
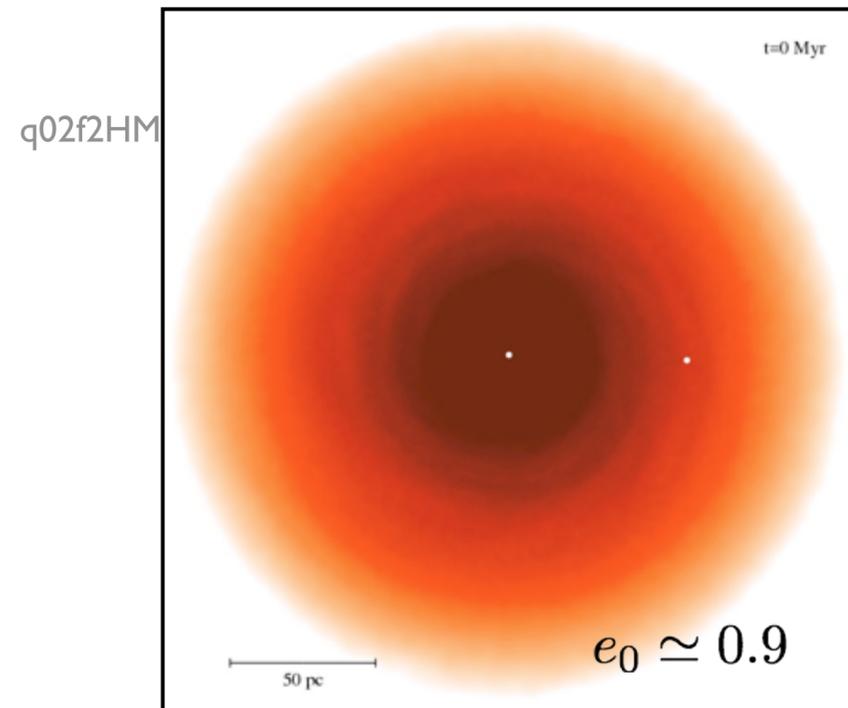
- ( ) SMBH binary binds in a few Myr in DENSE CIRCUMNUCLEAR GAS DISK (CND) forming after merger, friction by gas  $\times 10$  stronger than by stars and dark matter
- ( ) Simulations adding star formation confirm result even when a substantial fraction of the CND mass is converted into stars (Dotti et al. 2007) --> key point is high density in CND gives strong drag
- ( ) Gas thermodynamics plays crucial role in drag (idealized, with effective equation of state)

# Observational Evidence for CNDs

- Circumnuclear disks of gas and stars (100-500 pc in size) ubiquitous in photometric + spectroscopic observations of interacting galaxies/mergers ([Downes & Solomon 1998](#))
- Circumnuclear disks found in Seyfert galaxies (gas-rich spirals as typical hosts), with much higher incidence relative to non-active gas-rich spirals ([Hicks et al. 2013](#))
- Recent observations (photometry and spectroscopy) have high enough resolution (~tens of pc) to characterize a circumnuclear disks at least in the low z Universe ([Medling et al. 2014](#) - OSIRIS IFU spectroscopy at Keck II aided by Laser Guide Stars, LIRGs and ULIRGs from GOALS sample)



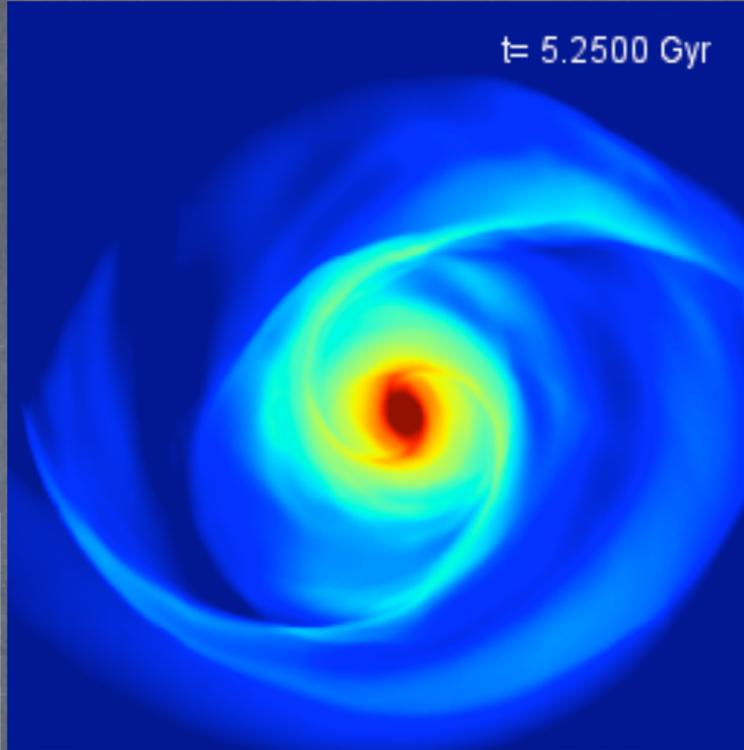
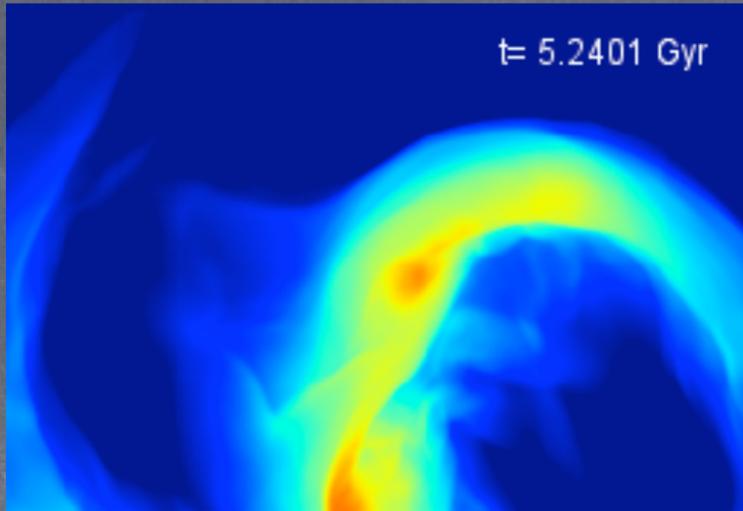
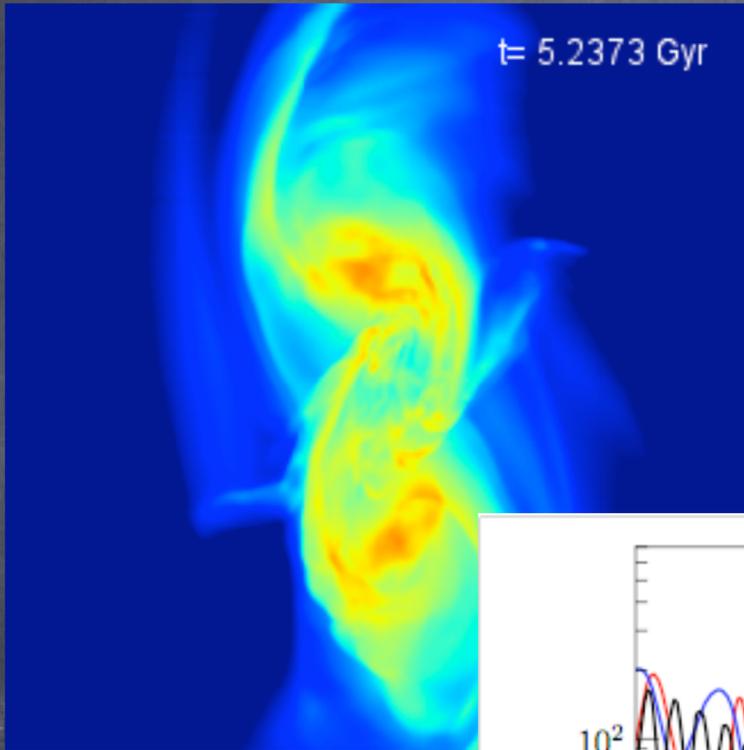
# (FURTHER) ORBITAL DECAY OF BH PAIRS IN GALACTIC NUCLEAR DISKS WITH RADIATIVE COOLING ( $\sim 0.1$ PC RESOLUTION)



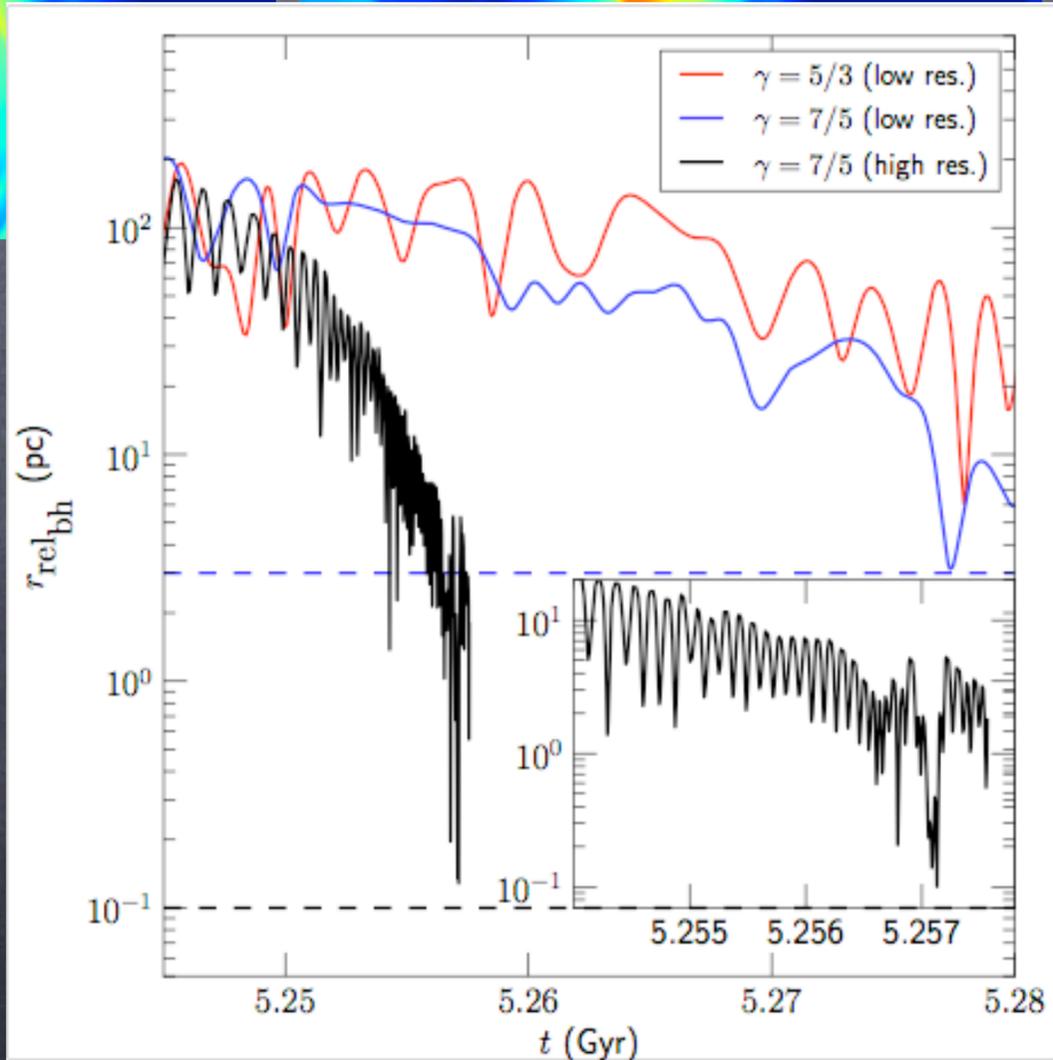
**PHASE 1 - SLOW DECAY BY DYNAMICAL FRICTION + ORBIT CIRCULARIZATION**  
**PHASE 2- FAST HARDENING DUE TO SPIRAL WAVE-INDUCED TORQUES**

**DECAY TIMESCALES TO 0.1 PC SEPARATION  $\ll 10^7$  YR,  
BELOW THIS SCALE UNCLEAR, DEPENDS ON GAP OPENING, VISCOUS  
AND TIDAL TORQUES IF CIRCUMBINARY DISK ARISES**

One more step: gas-rich mergers at 0.1 pc resolution (w/effective EOS as in Mayer et al. 2007 Chapon, Mayer & Teyssier (2013) confirm binary formation/decay to  $\sim$  pc scale in  $< 10^7$  yr, but then binary stalls, no evidence of effective disk torques...



200 pc  
scale  
frames



Note sinking stalls at resolution well above resolution limit of 0.1 pc.  
Two options: (a) resolution effect or (b) limitations of equation of state which gives hot uniform density core for CND, a condition in which dynamical friction shuts off and no disk torques arise

*In real galaxies drag at  $< \text{pc}$  scales should come from both gas dynamical friction/torques and 3-body encounters with stars.*

*How do we put all physical processes together in a single calculation, and down to the beginning of the inspiral phase at milliparsec scales?*

*Khan, Fiacconi, Mayer, Berczik & Just et al. 2016*

*(predecessor with idealized binary galaxy merger in Khan et al. 2013).*

**A challenging calculation:** ab-initio cosmological hydro simulation with galaxy mergers attached to direct N-Body calculation of nuclear dynamics with post-newtonian corrections (from Mpc scales to milliparsec scales,  $> 1$  yr supercomputing time)

# The ARGO Cosmological Galaxy Formation Simulation (Feldmann & Mayer 2015; Fiacconi, Feldmann & Mayer 2015)

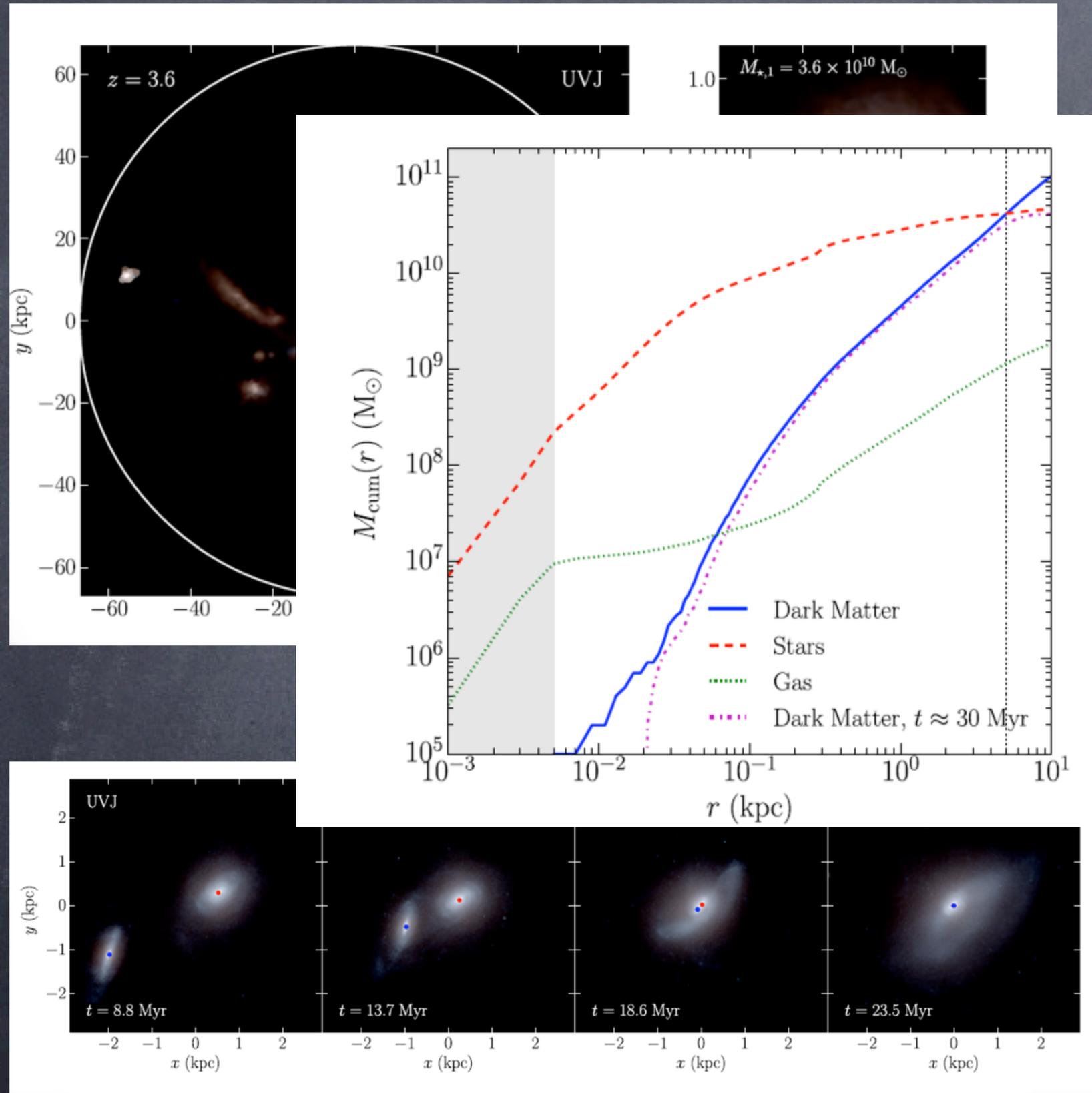
$z=6.5$



Highest resolution  
simulation to date  
that models the formation  
of a GALAXY GROUP

Run on PizDaint  
Supercomputer  
at the Swiss National  
Supercomputing  
Center

I. Start from a merger of two “typical” massive star forming galaxies in the ARGO cosmological simulation (Khan, Fiacconi, Mayer et al. 2016)



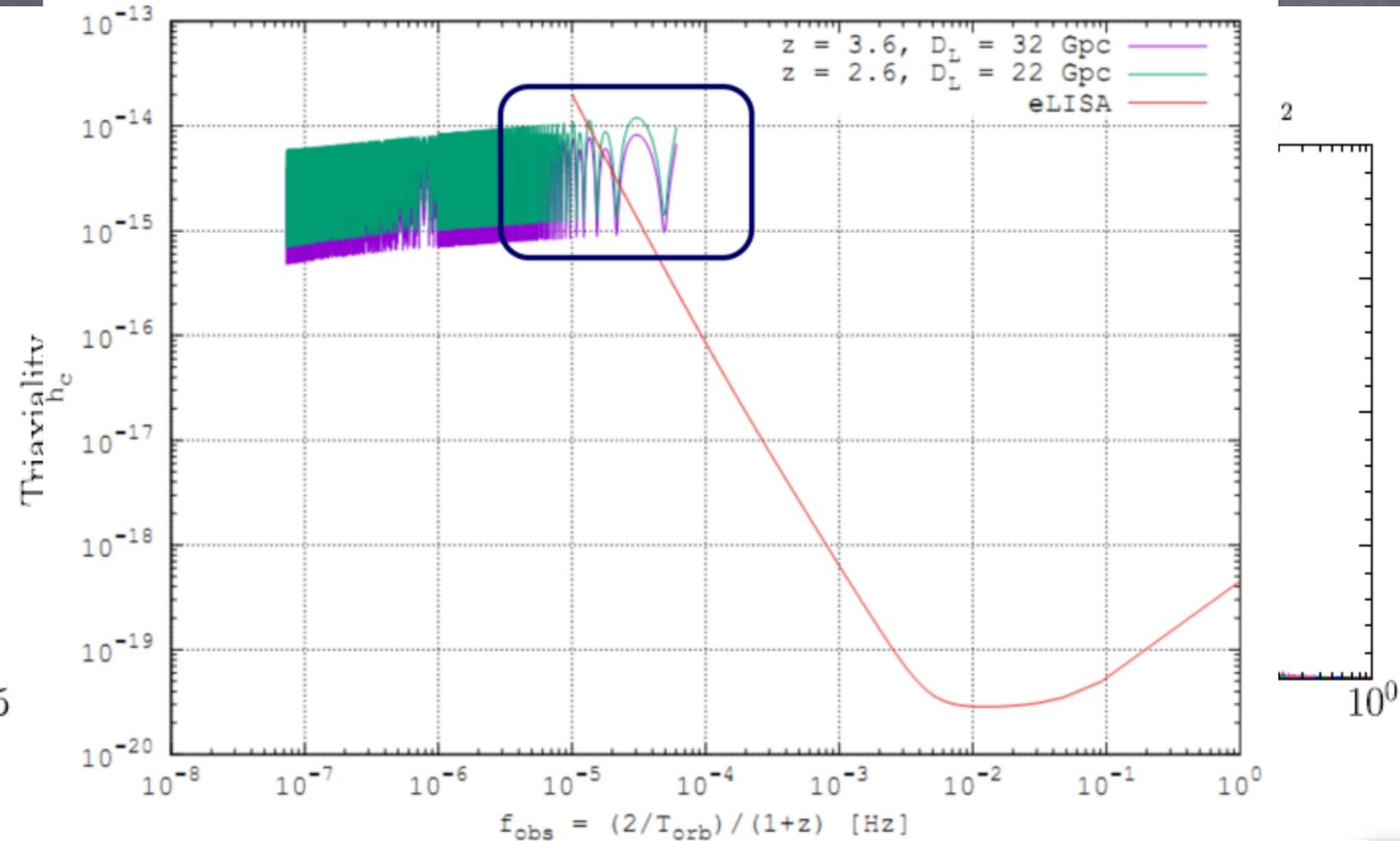
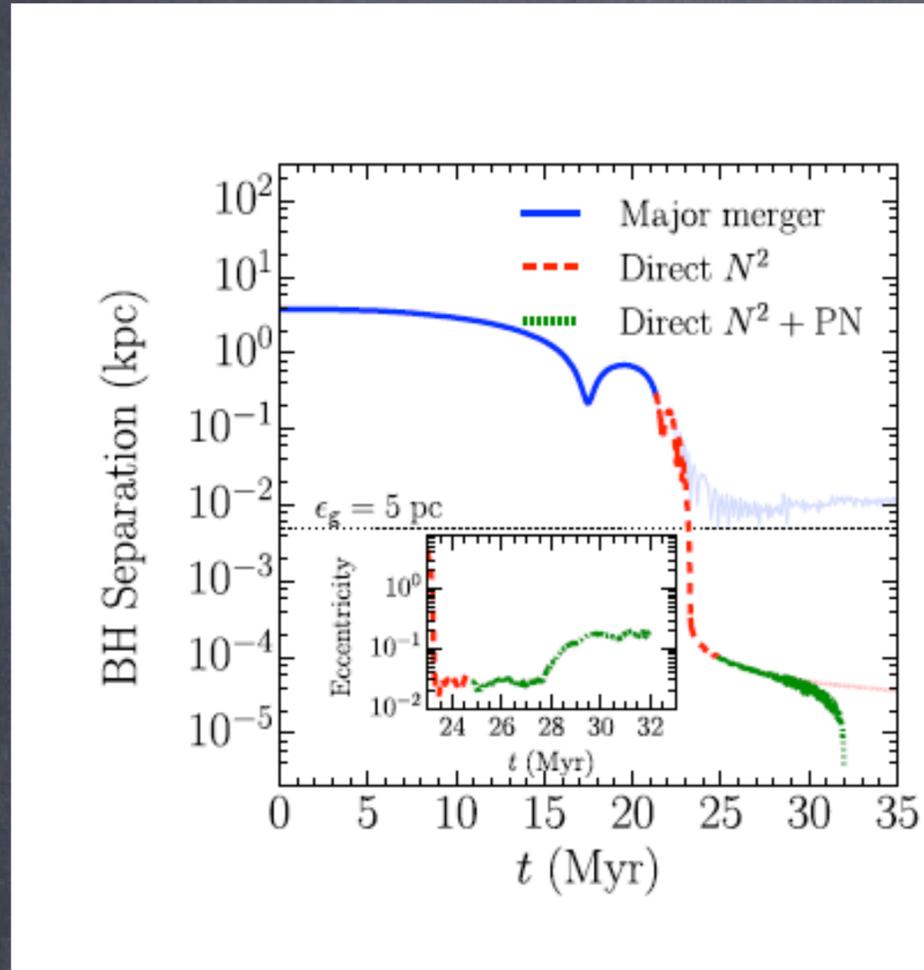
II. Before galaxies merge increase resolution to 5 pc (particle splitting) Two SMBHs are “implanted” at the center with mass  $\sim 10^8 M_{\odot}$

III. After merger most of the gas consumed into stars inside 1 kpc. Simulation continued with purely gravitational code (direct N-Body on Graphic Processing Units (GPUs) with 0.001 pc force resolution

IV. Include post-newtonian corrections (up to 3.5 order) to capture relativistic effects up to beginning of inspiral

Fast coalescence in  $\lesssim 10$  Myr after the two galaxy cores merge owing to repeated encounters with stars (loss cone almost full all the time)

Stars interacting with SMBH binary come from as far as 10-100 pc



Short timescales due to high background density, natural for galaxy formation in CDM model at early epochs (matter density higher + gas cools faster) and confirmed by observations of galaxies at  $z \sim 2-3$  (eg Szomoru et al. 2012; Papovich et al. 2015)

Important implications for LISA event rates from SMBH mergers (work in progress with Khan, Barausse and Sesana)

# The importance of galaxy host structure as a function of redshift for SMBH merger timescales

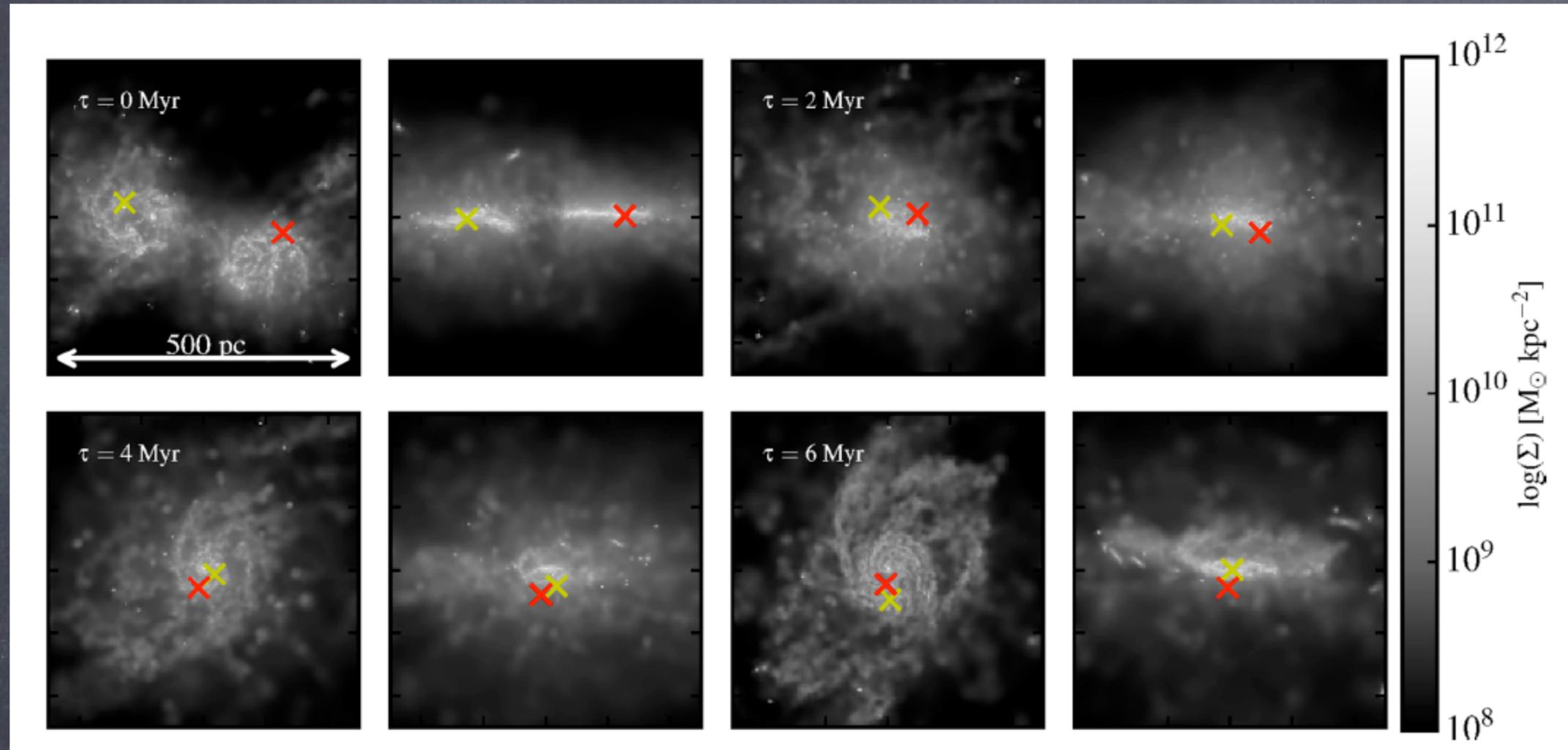
**Matching old and new timescales:** rescale N-Body models of Khan et al. (2012) to the density of our cosmological merger remnant and recompute hardening phase (assuming same SMBH mass and same central velocity dispersion)

Following Sesana & Khan (2015) and using  $t(a_{*/\text{gw}}) = \frac{\sigma_{\text{inf}}}{GH\rho_{\text{inf}}a_{*/\text{gw}}}$ , hardening timescale becomes  $\sim 10\text{-}30$  Myr (instead of 1 Gyr!), consistent with results in Khan et al. (2015)

Characteristic density is thus key parameter despite more complex structure of galaxies in cosmological simulations vs. idealized N-Body models!  
Furthermore, *to first order scaling of density with redshift is consistent with the natural  $(1+z)^3$  scaling of cosmological density with redshift*

# Back to gas-rich Major Mergers:

with more realistic radiative physics, star formation and stellar/SN feedback  
*gas in circumnuclear disks multi-phase and clumpy rather than smooth!*



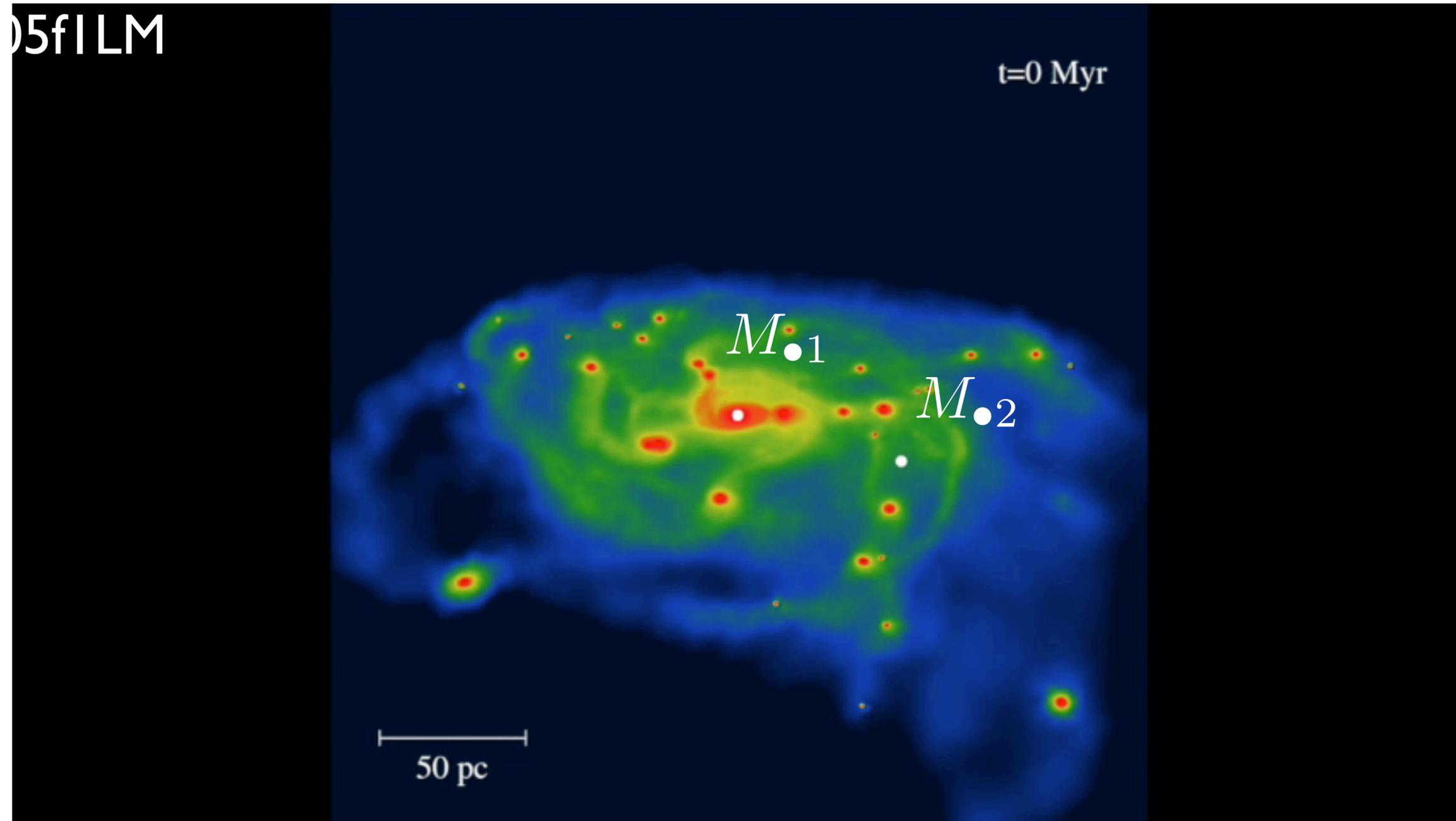
Roskar, Fiacconi,  
Mayer et al. 2015

() Complex dynamics of last phase of galaxy merger -- Supernovae-driven kpc-wide outflows when the galaxy cores collide and undergo starburst, dense CND forms afterwards

() SMBHs fluctuate around midplane of remnant, then enter in CND gradually assembled by fall-back of gas outflows. *But CND has a highly clumpy ISM*

# SMBH PAIRS IN CLUMPY CNDs

**CLUMPINESS ARISES NATURALLY WHEN GAS COOLS RAPIDLY VIA RADIATIVE EMISSION ( $T_{\text{cool}} \ll T_{\text{orb}}$ ), SATISFIED IN NUCLEAR GAS DISKS DUE TO ATOMIC AND MOLECULAR LINE COOLING**



# SMBH PAIRS IN CLUMPY CNDS

## NEW REGIME: STOCHASTIC ORBITAL DECAY

Adding SN explosions and SMBH accretion + feedback  
(Lima, Mayer et al. 2016)

Ejection of  $> 10\%$  of gas of CND, rapid potential change sends BH on wide orbit

200 pc

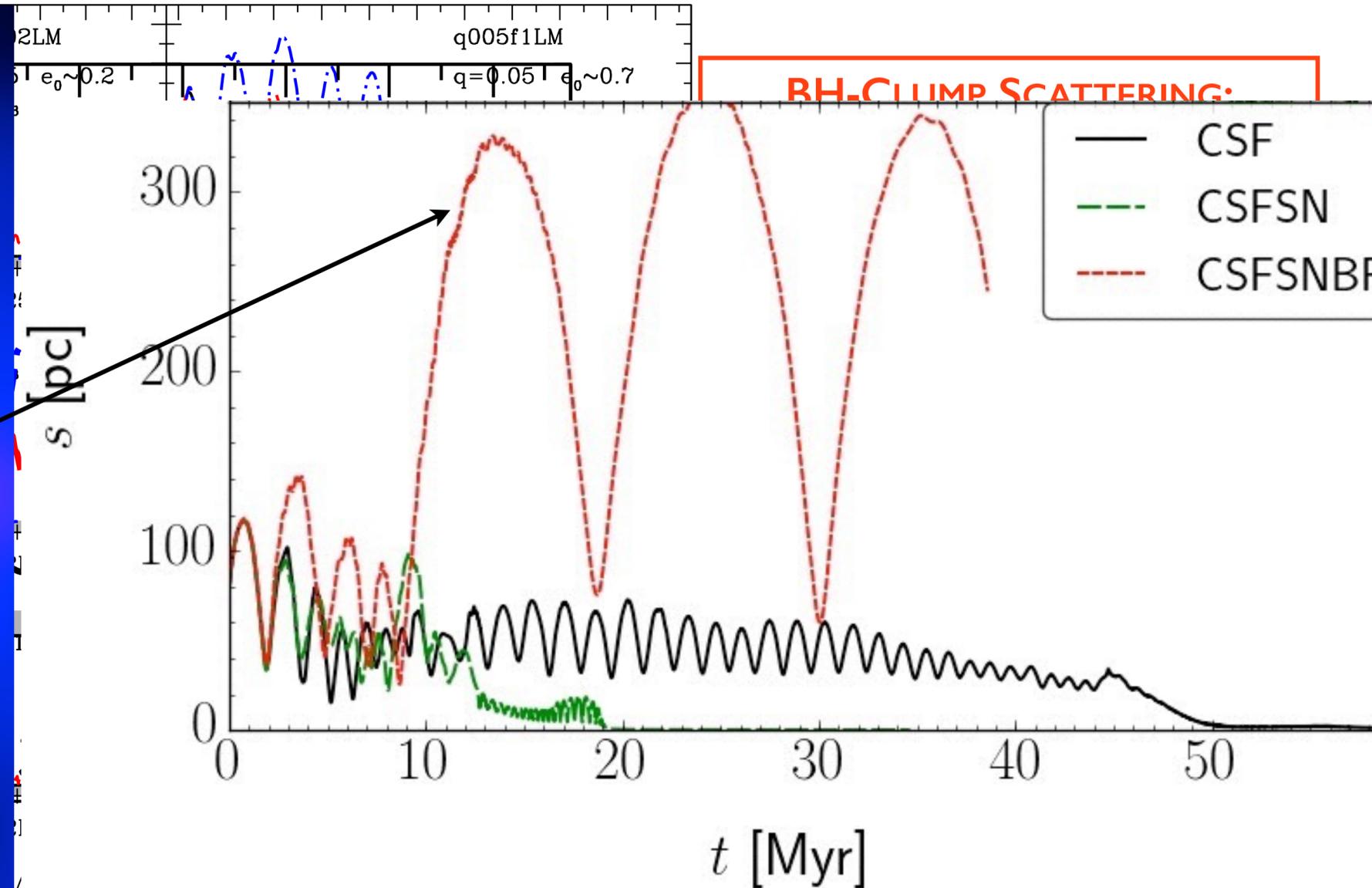
-1  
Fiacconi et al. (2013)

$\log_{10}(M_{cl}/pc^2)$

BINARY

SCATTERING

BH  
EJECTION

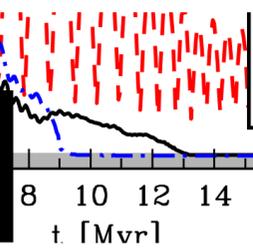


BH-CLUMP SCATTERING:

- CSF
- - - CSFSN
- - - CSFSNBF

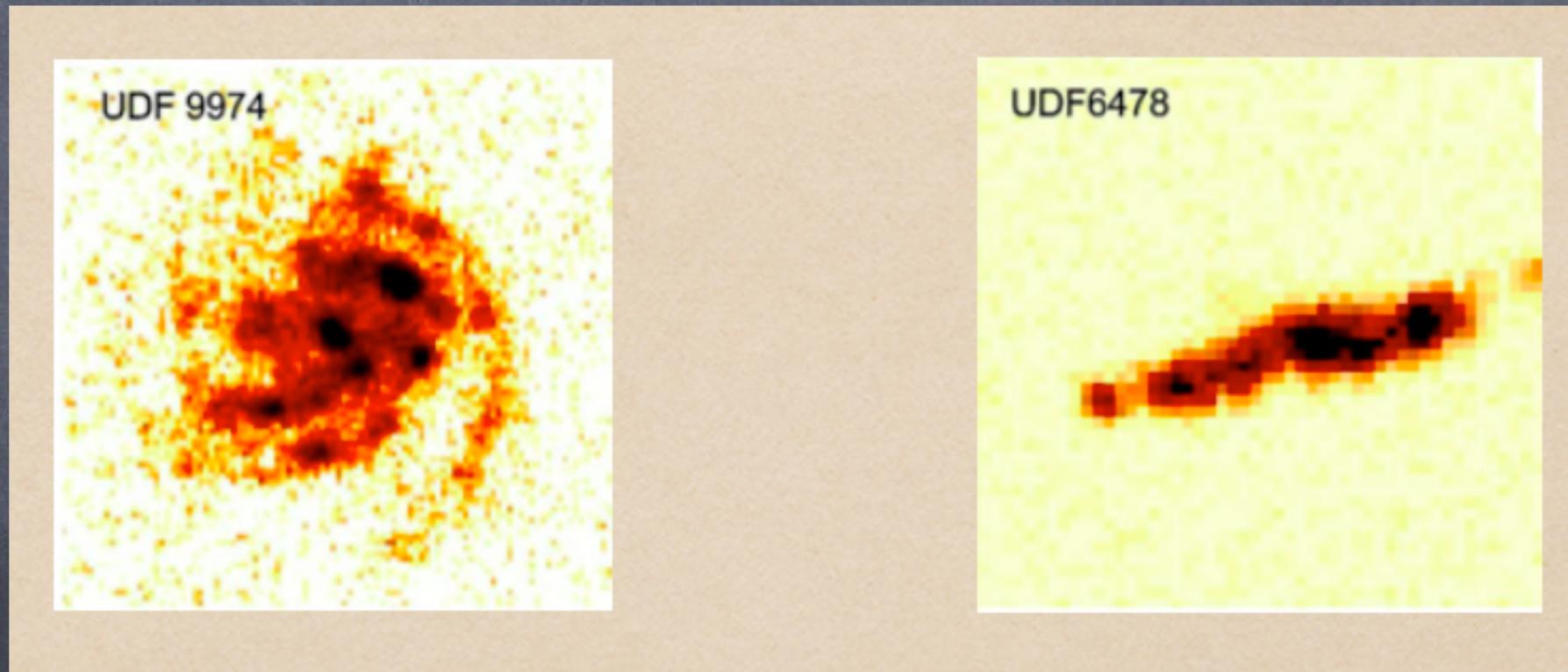
$M_{cl} \sim$

For significant effect on SMBH orbit



# Effect of clumpy ISM in high-redshift massive gas-rich *galactic* disks ( $>\sim$ kpc scales)

At  $z > 1$  most bright, star forming galaxies have gas-rich disks that are clumpy on scales  $>\sim 10$  larger than a low  $z$ , as if star forming clouds are  $>\sim 10$  larger and more massive than Giant Molecular Clouds ( $>\sim 100$  pc,  $10^7$ - $10^8$   $M_{\odot}$ ) (100 pc-1 kpc rather than 10-100 pc). Observations mostly optical/UV, now new ALMA observations.



Cores of smaller companion galaxies (=minor mergers) and/or produced by fragmentation of massive gas disk due to gravitational instability (eg Ceverino & Dekel 2010; Bournaud et al. 2013; Mandelker et al. 2015; Mayer et al. 2015).

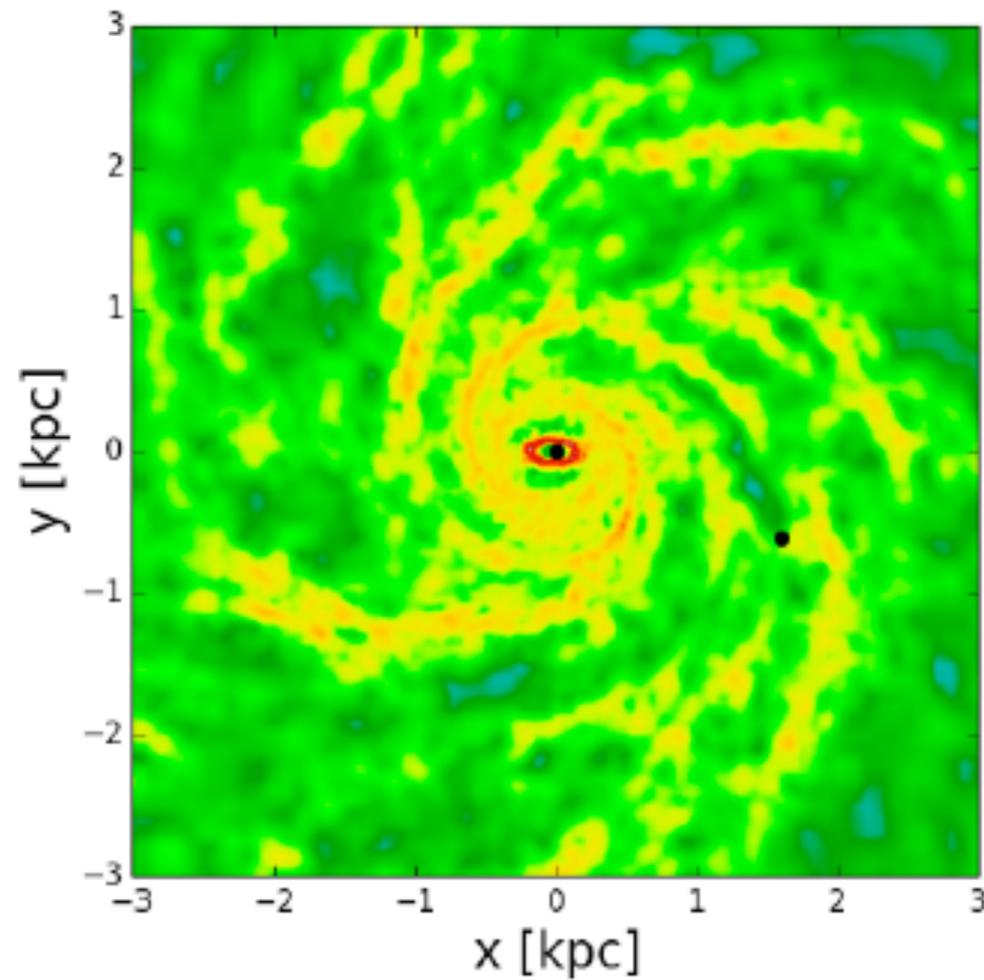
Tamburello, Capelo, Mayer & Bellovary (2016): suite of hydro simulations with pair of SMBHs embedded in clumpy galactic disks, start at kpc separation.

( $M_{\text{BH}} \sim 5 \times 10^7 - 5 \times 10^8 \text{ Mo}$ , 1:5 mass ratio).

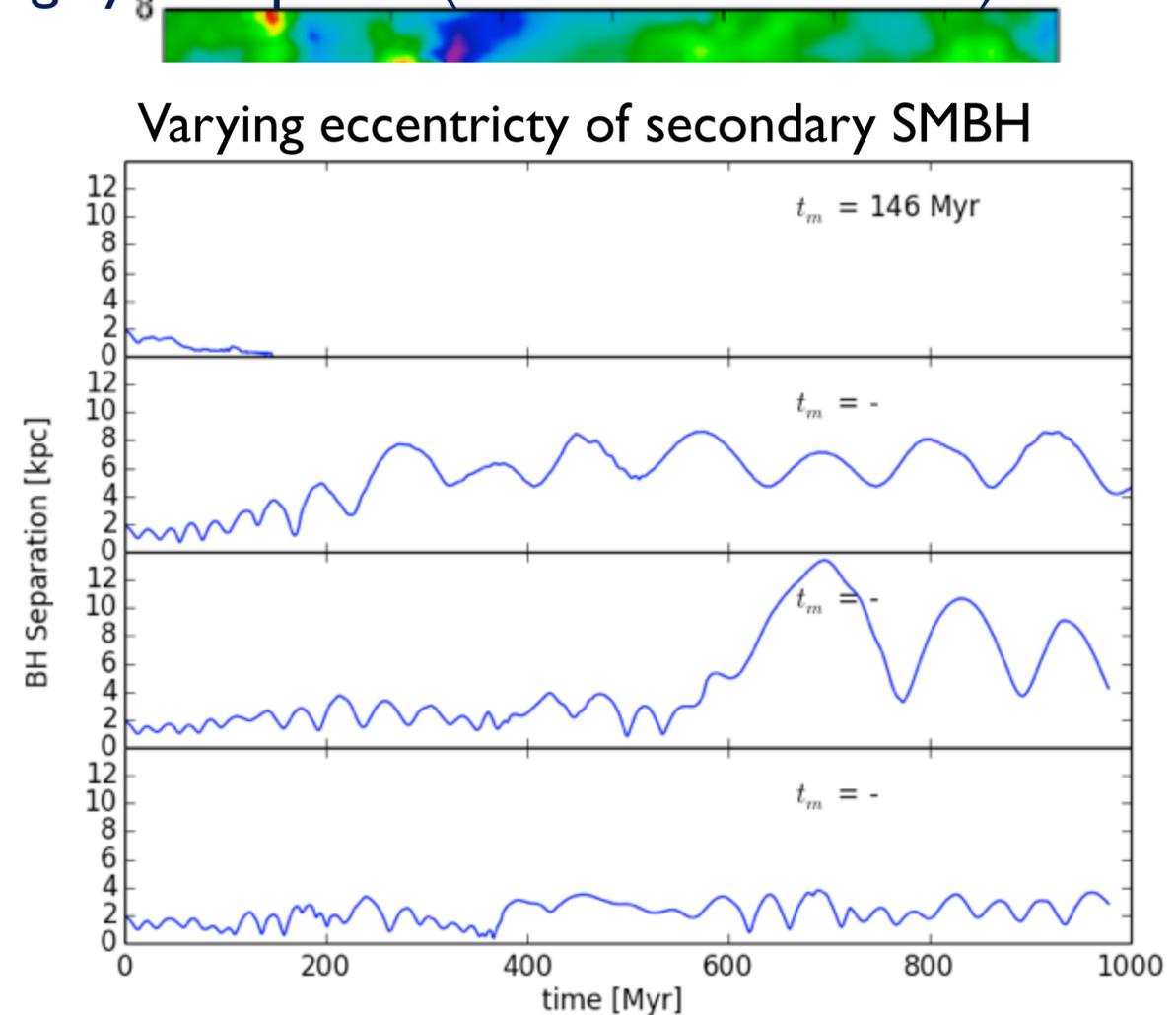
Same effect as in clumpy CND simulations of Fiacconi et al. (2013) but with longer timescales because SMBHs still at kpc separations

---> *stochastic orbital decay, SMBH mergers delays up to  $> \sim 1 \text{ Gyr}$*

Mildly clump disk ( $M_{\text{disk}} \sim 2 \times 10^{10} \text{ Mo}$ )



Highly clump disk ( $M_{\text{disk}} \sim 2 \times 10^{10} \text{ Mo}$ )



# CONCLUSIONS

**() THE PROCESS OF MBH BINARY FORMATION AND HARDENING IS TIGHTLY CONNECTED WITH THE PROPERTIES OF THE HOST GALAXY AT ALL SCALES**

*MUST BE STUDIED IN THE FULL GALAXY FORMATION CONTEXT AND IT IS HIGHLY DEPENDENT ON REDSHIFT BECAUSE GALAXY PROPERTIES ARE. THIS IS THE ONLY WAY TO MAKE LISA CAPABLE OF PROBING STRUCTURE FORMATION WITH SMBH MERGERS (AND VICEVERSA TO PREDICT EVENT RATES AS A FUNCTION OF REDSHIFT)*

**() GAS-RICH AND GAS-POOR MERGERS BEHAVE VERY DIFFERENTLY (“TWO MODES” OF SMBH MERGERS)**

*IN GAS-RICH MERGERS A VARIETY OF PROCESSES CAN DELAY OR SPEED-UP THE ORBITAL DECAY OF SMBHs (DECAY TIME TO 0.1 PC SEPARATIONS FROM A FEW MYR TO > 1 GYR)*

*ISM CLUMPINESS CRUCIAL AT ALL SCALES, REGIME OF STOCHASTIC DECAY, TO BE MODELED STATISTICALLY.*

**() HARDENING OF SMBHs IN STELLAR DOMINATED NUCLEI EMERGING FROM GAS DISSIPATION VERY FAST AT HIGH Z ( $< \sim 10^7$  YR) DUE TO HIGH ENVIRONMENTAL DENSITY AND TRIAXIALITY**

*AT LOW REDSHIFT TIMESCALES OF  $> \sim$  GYR BECAUSE NUCLEAR DENSITY LOWER*

- High baryonic density crucial for *short SMBH decay timescales* in both dynamical friction-dominated phase and hardening phase dominated by 3-body collisions

- Neglecting possible residual gas-driven torques at in hardening phase implies our timescales  $\sim$  upper limit

*Overall short coalescence time natural product of compact nature of galaxies at high-z plus effect of gas dissipation and star formation, also boosted at high-z*

*What about galaxy+SMBH mergers at lower-z?*

*But recall* : for massive  $z > 2$  galaxies in which gas is dominating the dynamics of an SMBH binary different scenario as disk merger remnant should be clumpy at both galactic and sub-galactic scales ([Tamburello et al. 2015](#) + [Roskar et al. 2015](#))

-----> *binary formation alone will take  $\sim 10^9$  yr* (hardening unexplored in these conditions, but likely  $< 10^9$  yr from *CND simulations*)

## Emerging (Qualitative) Scenario

I - Massive Gas Poor Galaxies (hosts of large SMBHs,  $M_{\text{BH}} > 10^7 M_{\odot}$ )

(a) High- $z$  ( $z > 2$ ) SMBH mergers FAST:

Galaxy Merger  $\sim$  a few  $10^8$  yr

SMBH binary formation + hardening  $\sim 10^7$  yr

(b) Low- $z$  ( $z < 1$ ) SMBH mergers SLOW:

Galaxy Merger  $\sim$  a few  $10^9$  yr

SMBH binary formation + hardening  $\sim 10^9$  yr

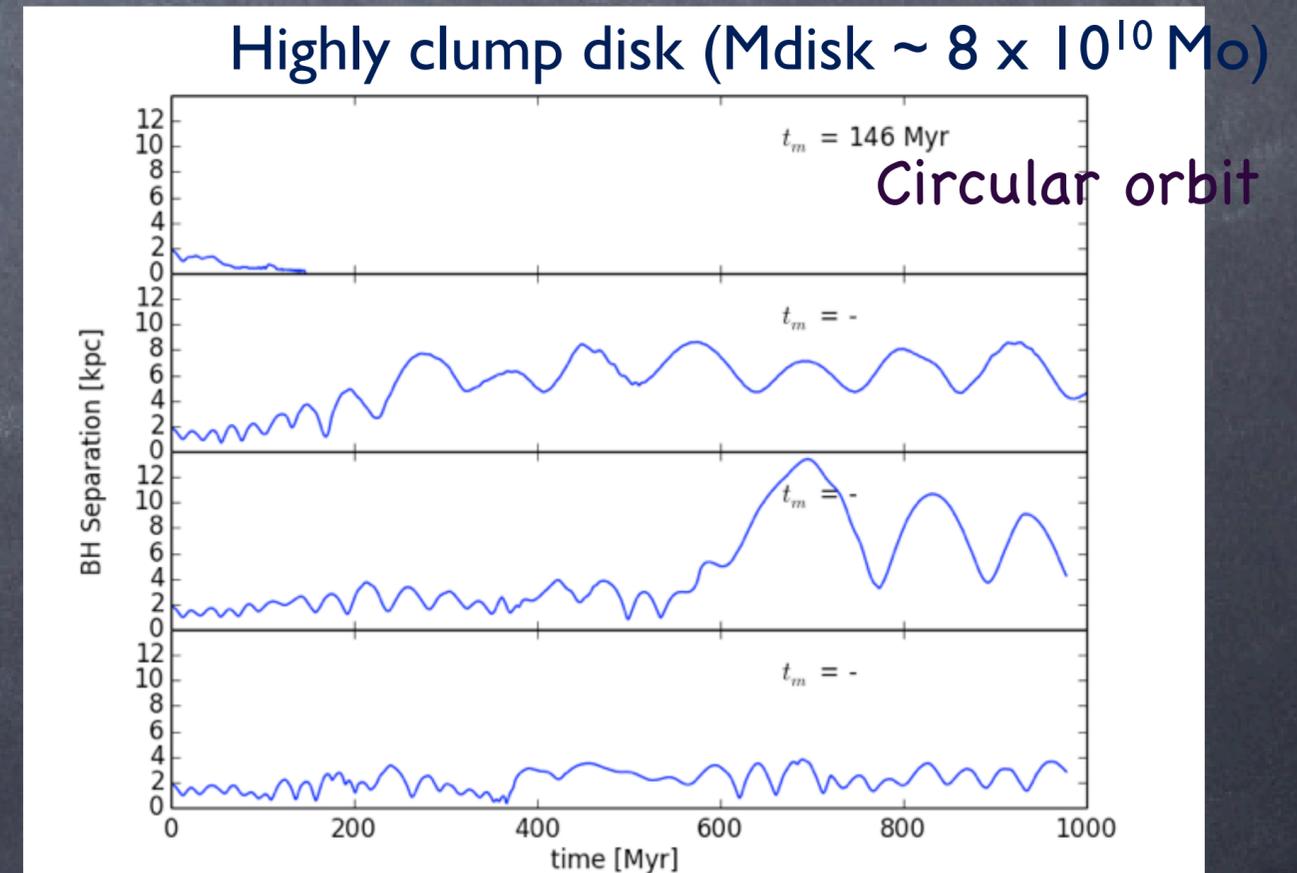
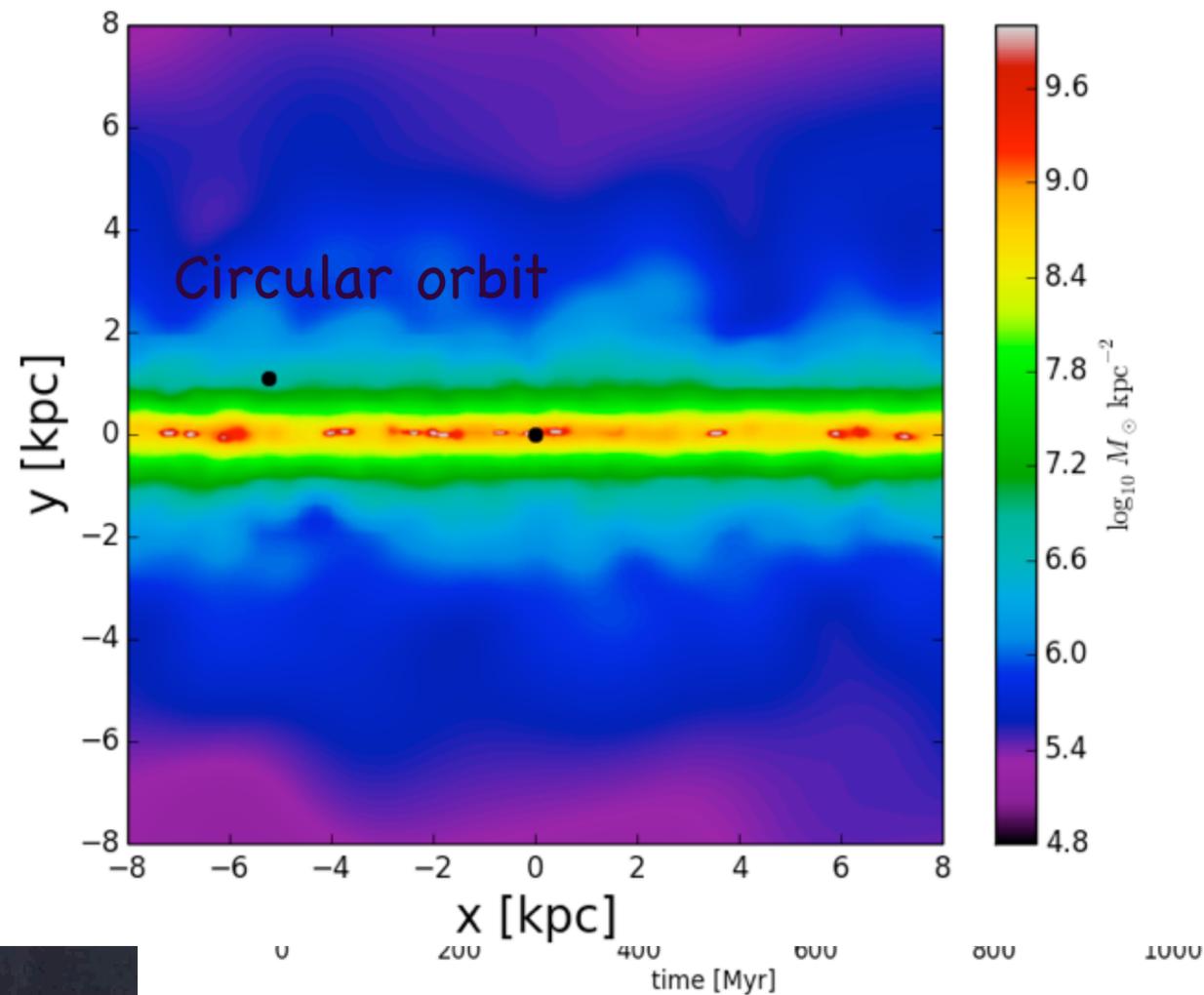
( ) Highly stochastic SMBH decay from kpc to  $< \sim 100$  pc (loose SMBH binary) due to perturbations by massive clumps and non-axisymmetric structures (eg spirals), plus heating by AGN feedback reducing density of gaseous and stellar background (lower drag).

*Effects stronger with higher eccentricity orbits for SMBHs*

( ) SMBH binary formation timescale from  $\sim 10^8$  to  $\sim 10^9$  yr

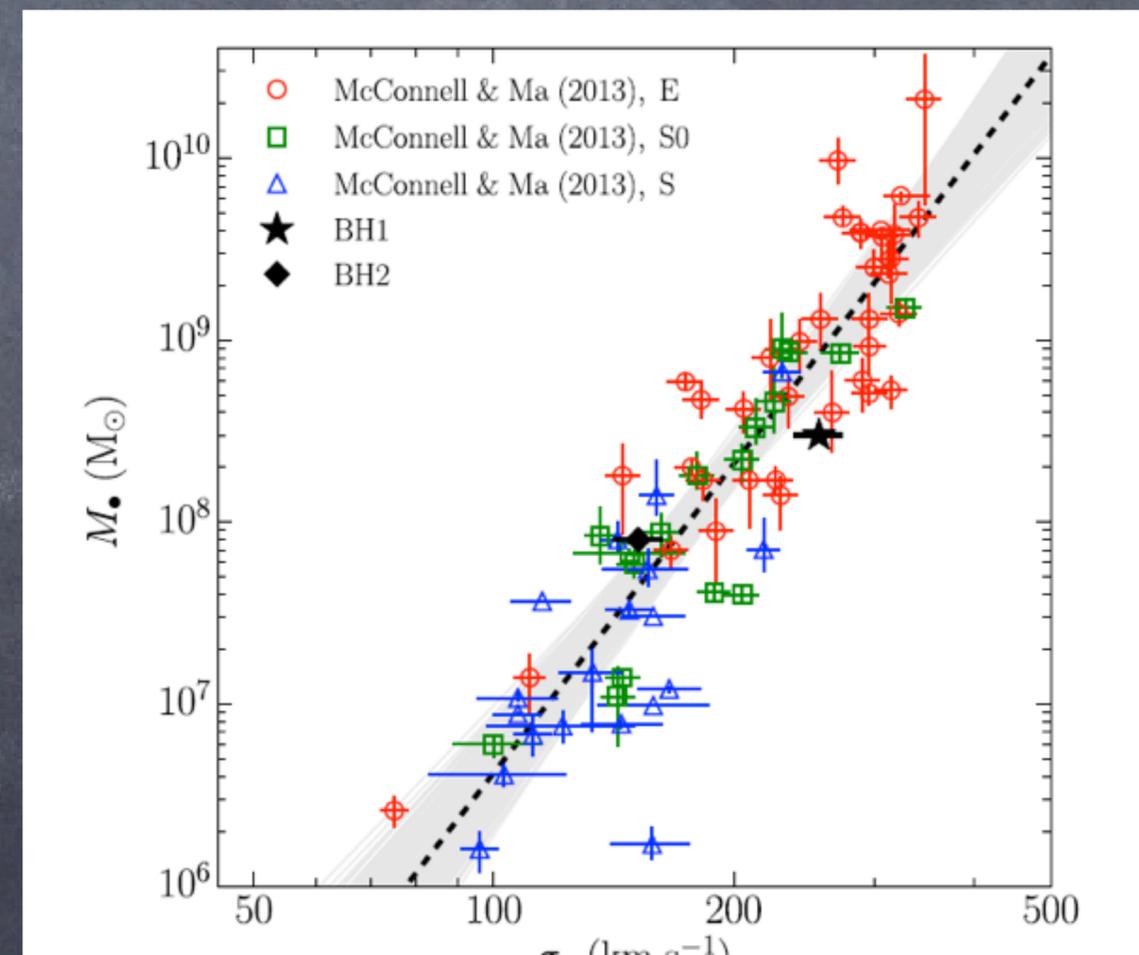
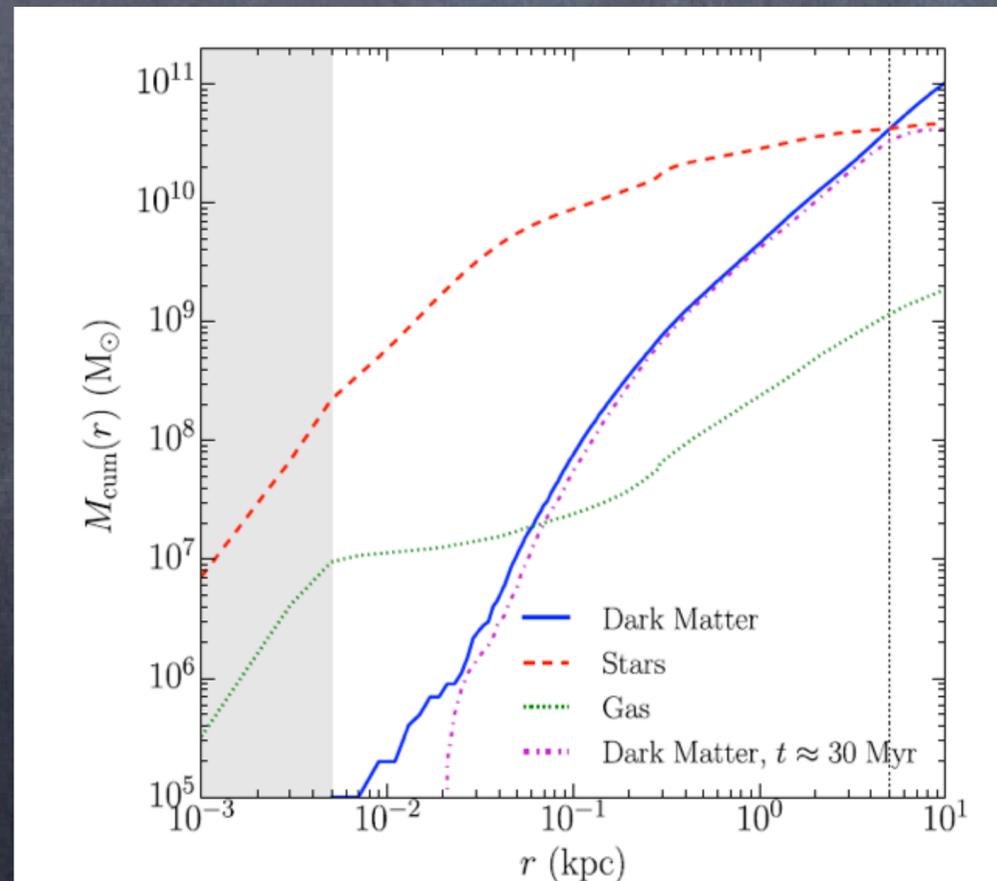
At  $z \sim 2-3$  lookback time  $\sim$  a few Gyr so “SMBH binary stalling” possible in some cases.

*Longest timescales for higher eccentricity SMBHs*



Merger remnant is (1) gas poor as a result of gas consumption by star formation and truncation of cosmological gas accretion (Feldmann & Mayer 2015; Feldmann, Hopkins et al. 2016) and (2) has central velocity dispersion and effective radius (projected half-mass radius of stellar light) consistent with massive early-type galaxy at  $z \sim 2-3$  (Szomoru et al. 2012) ---> *realistic characteristic density*

After SMBHs form a binary at  $> \sim 5 \text{ pc}$  separation resolution is gradually increased by factor of  $> 100$  (to  $\sim 0.01 \text{ pc}$ ) and new stage run with phiGPU fast parallel direct N-Body code with post-newtonian terms up to 3.5 (small gas residual converted into stars)



**II - Massive Gas-Rich (Clumpy) Galaxies** (hosts of large SMBHs,  $M_{\text{BH}} > 10^7 M_{\odot}$ ) -- only present at  $z > 1$ !

**SMBH mergers SLOW:**

Galaxy Merger  $\sim$  a few  $10^8$  yr

SMBH binary formation + hardening  $> \sim 10^9$  yr

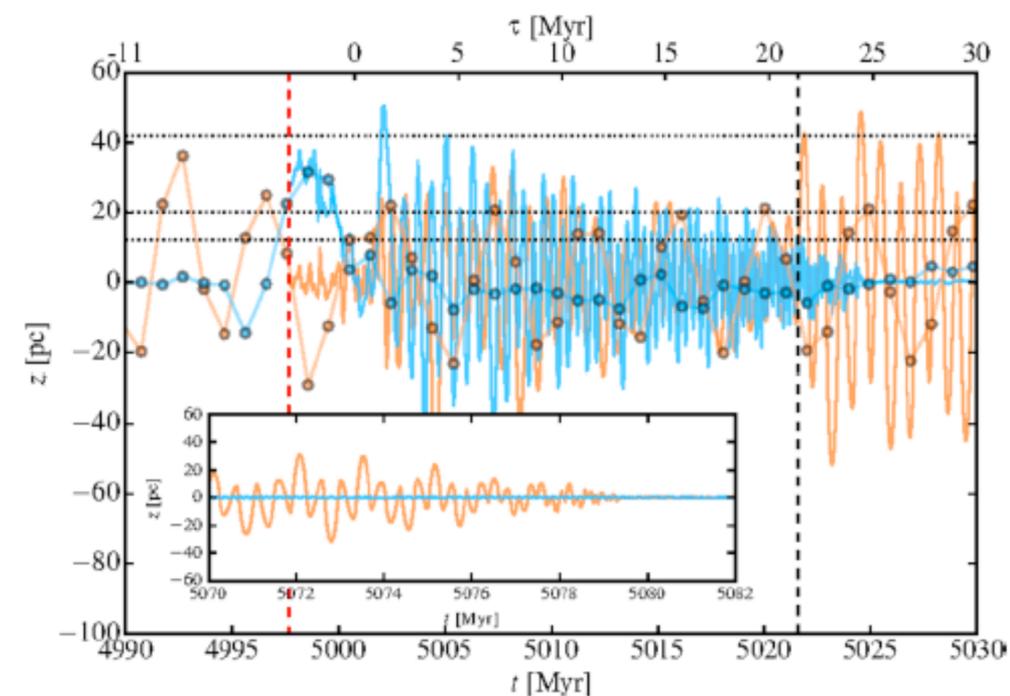
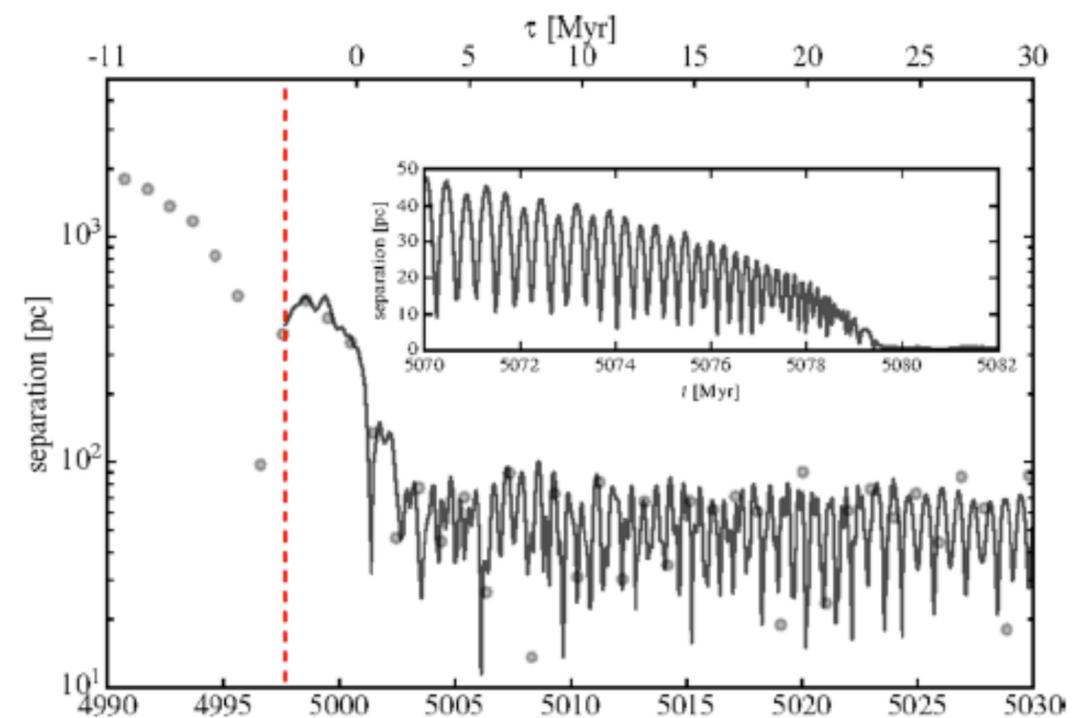
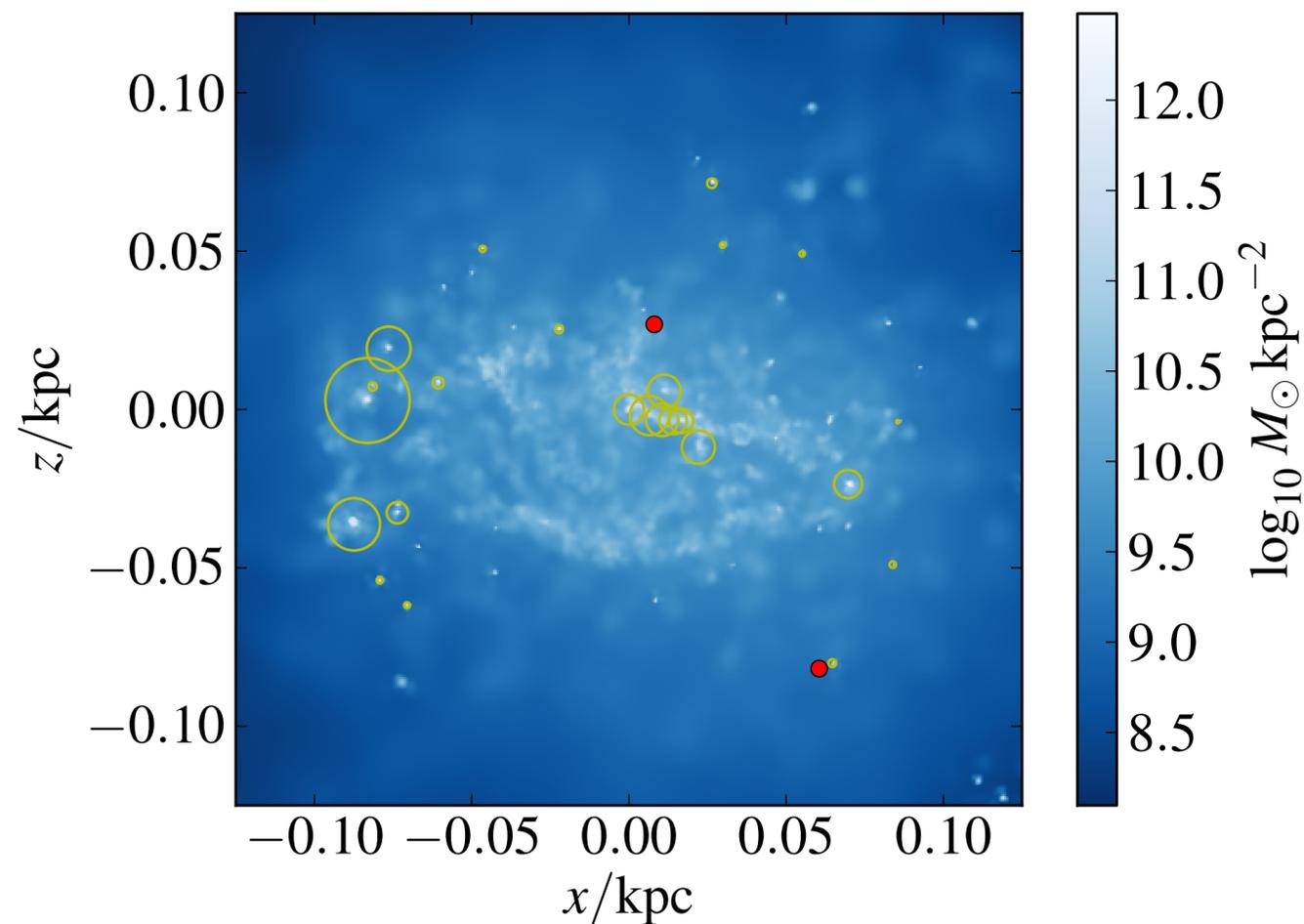
**I - Low-Mass Gas-Rich (Smooth) Galaxies** (hosts of “small” SMBHs,  $M_{\text{BH}} < 10^7 M_{\odot}$  -- relevant for eLISA!):

**SMBH mergers MODERATELY FAST:**

Galaxy Merger  $\sim$  a few  $10^8$  yr (high- $z$ ) to a few Gyr (low  $z$ )

SMBH binary formation + hardening  $< \sim 10^8$  yr (but late hardening phase in circumbinary disk not explored enough)

# DELAYED FORMATION OF HARD BINARY CONFIRMED



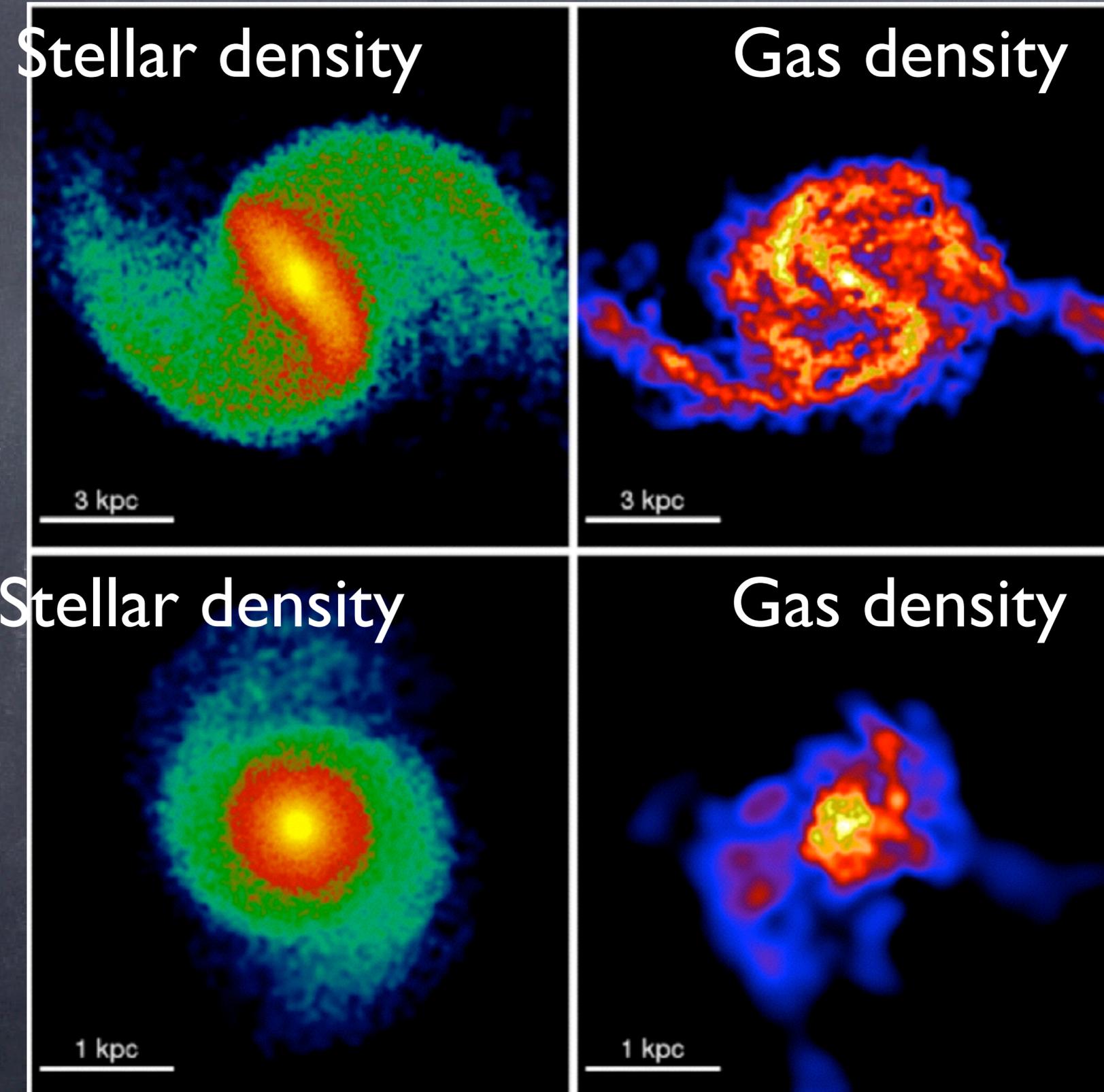
**SMBH EJECTION OUT  
OF DISK PLANE &  
TEMPORARY STALL**

$$\tau_{\text{decay}} \sim 100 \text{ Myr}$$

to reach pc-scale separation

--> **SLOW MBH binary formation**

# A higher complexity is minor mergers: competition between gas inflows and stripping

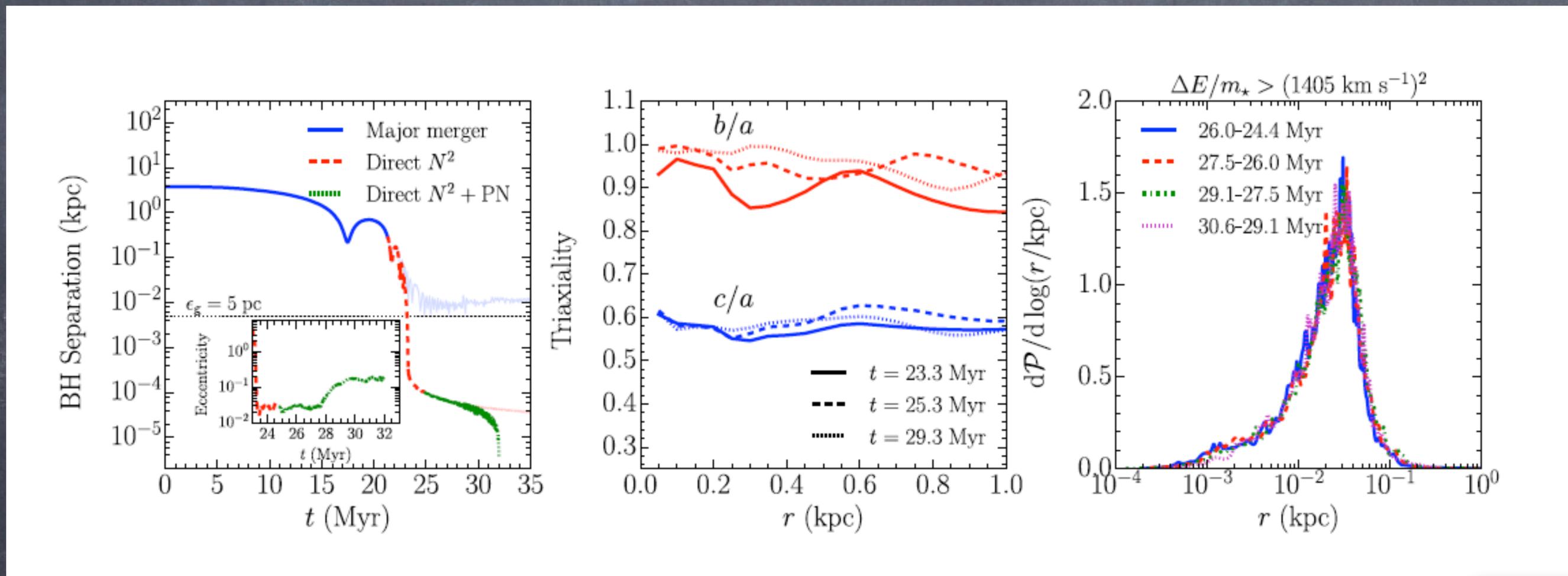


The secondary galaxy in a 1:4 merger at last pericenter (primary is a Milky-Way sized galaxy at  $z \sim 3$ )  
Tides of the primary trigger a bar-like mode that drives gas to the center forming a compact CND

The secondary galaxy in a 1:10 merger at last pericenter:  
gas is stripped more efficiently by ram pressure through disk of primary, no dense compact CND

Fast coalescence in  $\sim 10$  Myr after the two galaxy cores merge (only a few Myr after SMBH binary formation at few pc separation) owing to refilling of loss cone in triaxial potential.

*Stars interacting with SMBH binary mostly from 10-100 pc distances from the center (distribution of orbital radii, right panel)  $\rightarrow$  centrophilic orbits*

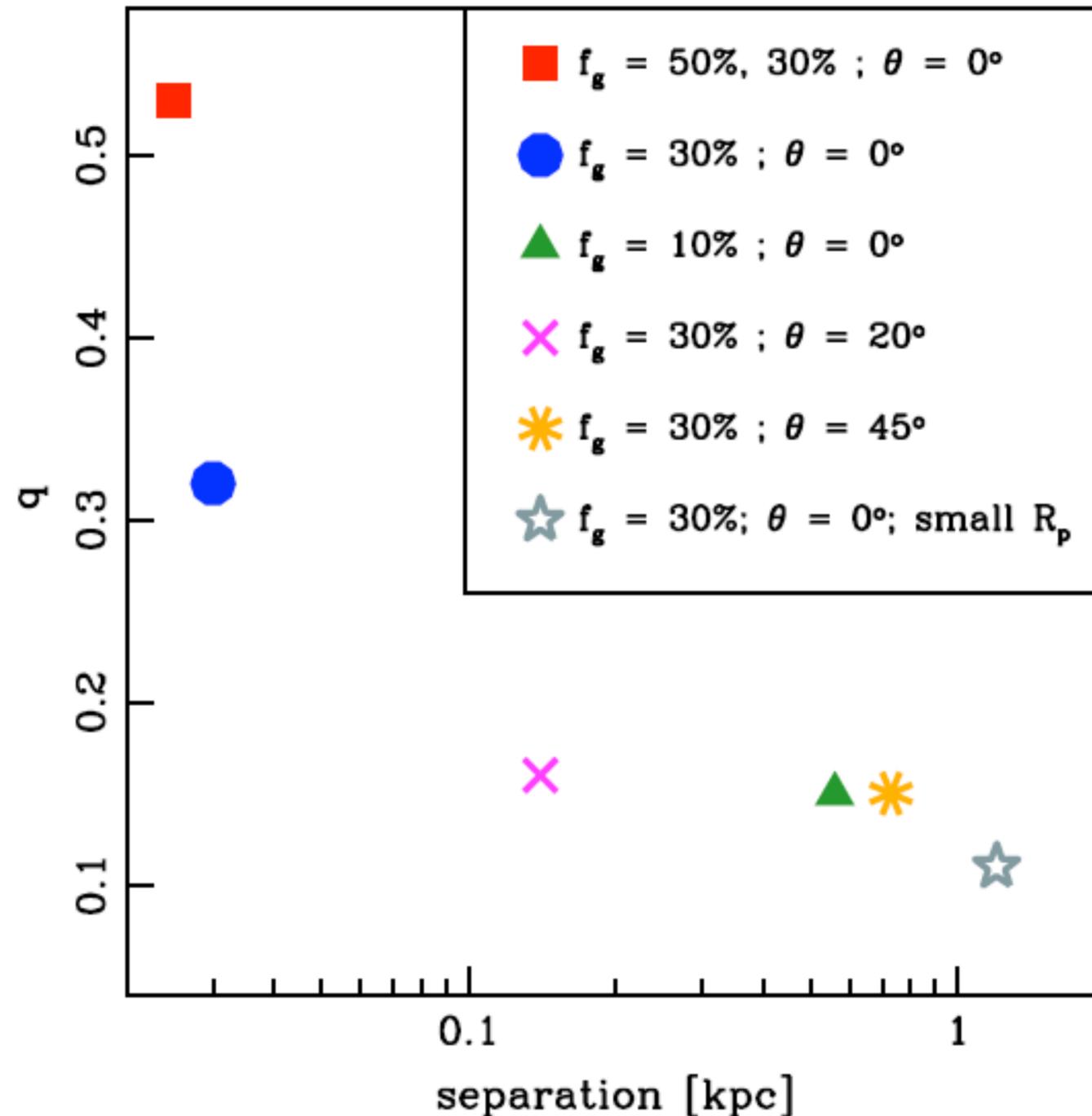


(a) Triaxiality natural from dissipative cosmological merger, and (b) short timescales due to high background density, also natural result of structure formation at high-z plus high dissipation

# Stochasticity in SMBH binary formation

## minor galaxy mergers (1:4 - 1:10)

Callegari, Mayer et al. (2009)  
 Callegari et al. (2011),  
 van Wassenhoeve et al. (2014)



$M_{\text{BH}} \sim 10^5 - 10^7 \text{ Mo}$  (relevant to eLISA band)

$\tau_{\text{decay}}$  (to pc separations)  $\sim 10^8 - 10^9 \text{ yr}$ , depends on multiple parameters (orbits, gas fraction, central density)

In some cases MBH pairs stall at 100 pc - 1 kpc scales  
 Lose gaseous envelope by ram pressure stripping, then “naked” MBH yields  $T_{\text{df}} > \sim T_{\text{Hubble}}$  (see also Van Wassenhoeve et al. 2014).

*Should be modeled using a probability distribution in semi-analytical models to get GW event rates*

*So far:*

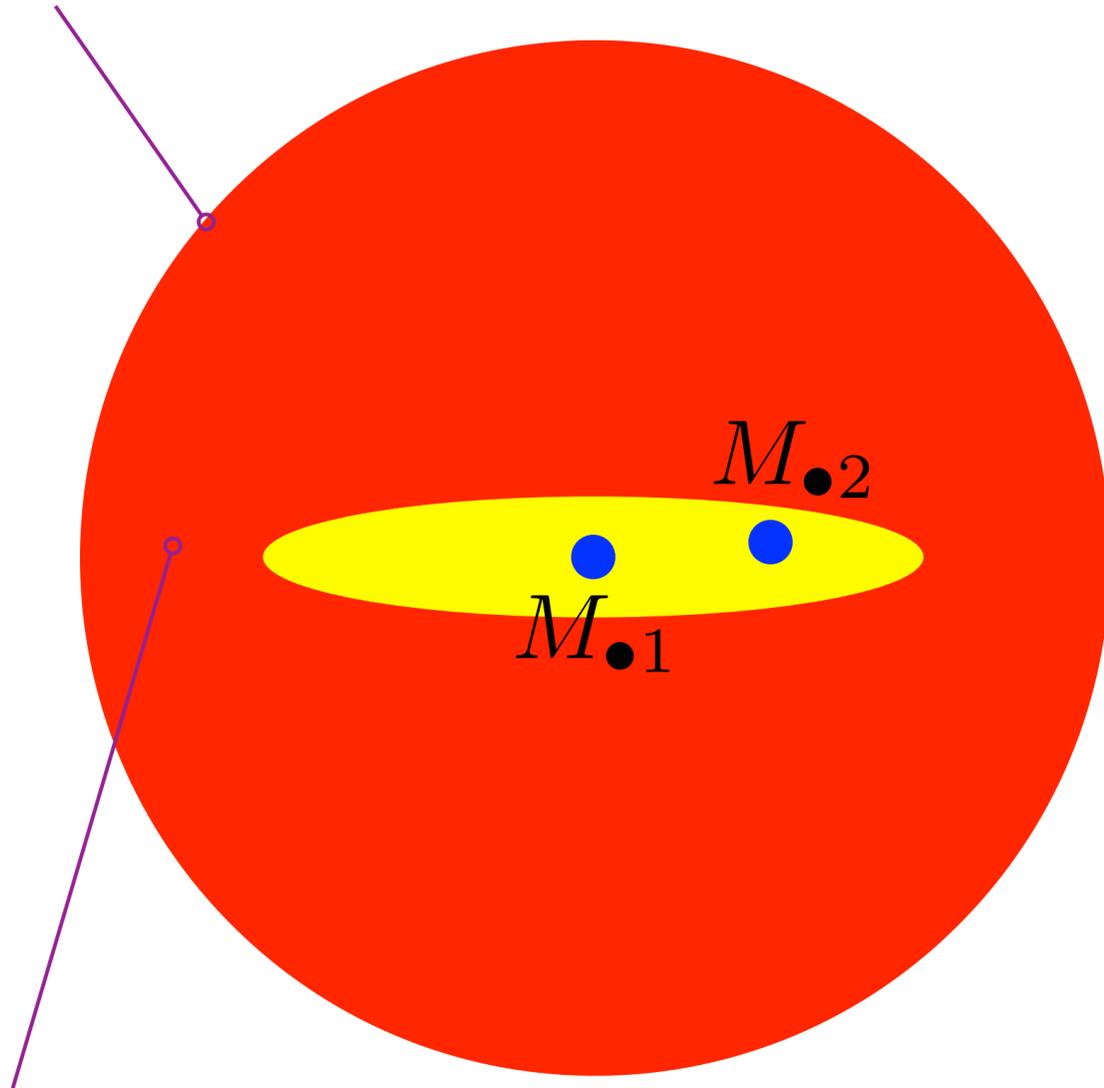
SMBH binary formation timescales  $\sim 10^6$ - $10^7$  yr in MAJOR mergers,  $10^8$ - $10^9$  yr in MINOR mergers (final separations  $>\sim 10$  pc)

...Let's now look at Stage (3), namely the hardening phase, in stellar environments first and gaseous environments second

# HARDENING OF MBH PAIRS IN CNDs

## SIMULATION SET-UP

STELLAR BULGE ( $\approx 500$  PC)



GASEOUS CIRCUMNUCLEAR DISK  
(CND,  $\sim 100$  PC SIZE)  
RESOLUTION 0.1 PC

**SIMPLE RADIATIVE COOLING  
PRESCRIPTION**

*Fiacconi et al. (2013), ApJL*

- ▶ SPH SIMULATION WITH GADGET2
- ▶ PLUMMER STELLAR SPHEROID
- ▶ SELF-GRAVITATING MESTEL CIRCUMNUCLEAR GASEOUS DISK

$$M_{\star}/M_d = 5$$

LIST OF PERFORMED SIMULATIONS AND OF THEIR PARAMETERS.

Label	$M_d$ [ $M_{\odot}$ ]	$q^a$	$f$	$e_0^b$	$t_{\text{cool}}$ [Myr]
q005f02LM	$10^8$	0.05	0.2	0.2	1.0
q005f1LM	$10^8$	0.05	1.0	0.7	1.0
q02f025LM	$10^8$	0.2	0.25	0.25	1.0
q02f2LM	$10^8$	0.2	2.0	0.9	1.0
q01f02HM	$5 \times 10^8$	0.1	0.2	0.2	0.5
q01f2HM	$5 \times 10^8$	0.1	2.0	0.9	0.5
q02f02HM	$5 \times 10^8$	0.2	0.2	0.2	0.5
q02f2HM	$5 \times 10^8$	0.2	2.0	0.9	0.5

<sup>a</sup>  $q = M_{\bullet 2}/M_{\bullet 1}$ ,  $M_{\bullet 1} = 10^7 M_{\odot}$ .

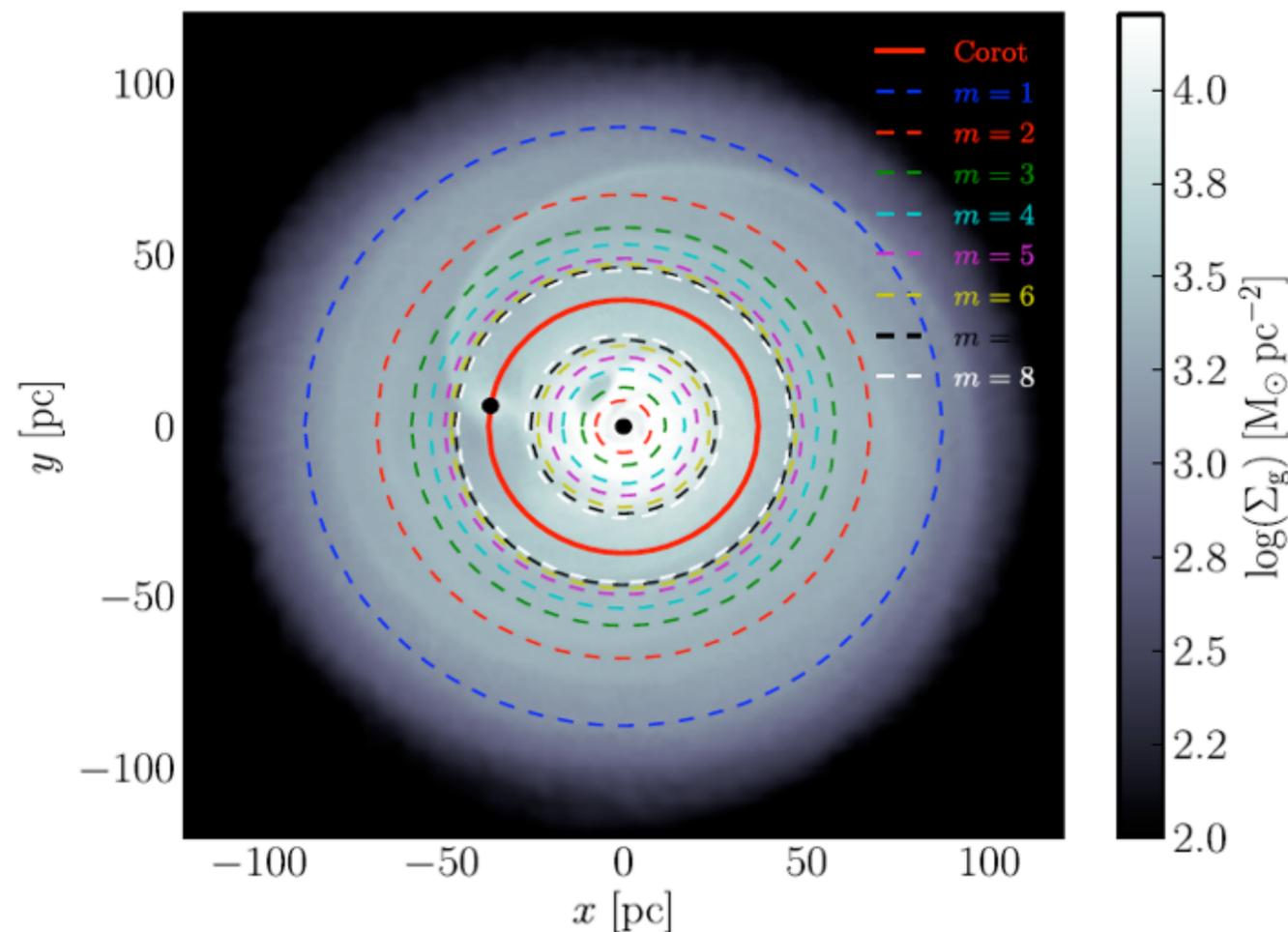
<sup>b</sup>  $e_0 \sim \sqrt{1 - 1/(1 + f^2)}$ .

$$\Lambda_{\text{cool}} = -\frac{u}{t_{\text{cool}}}$$

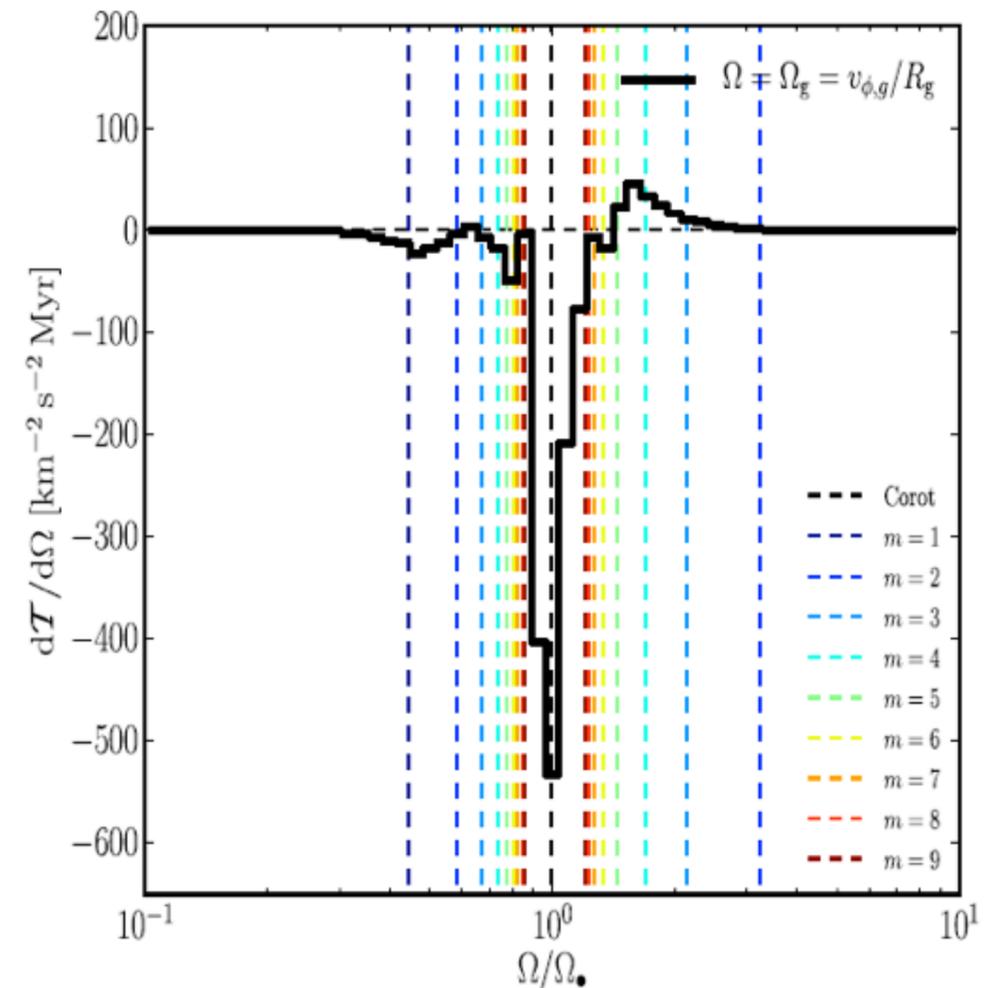
$$n_{\text{th}} = 5 \times 10^5 \text{ H cm}^{-3}$$

Short hardening timescale ( $< 10^7$  yr) well explained by linear torque theory which assumes main negative torque at outer Lindblad resonance  
(Type I migration - e.g. [Nelson et al. 2007](#))

However torque behaviour shows peak at corotation, more like Type-III planer migration, which is fastest migration mode studied also in nonlinear conditions ([Masset et al. 2003](#); [Malik et al. 2015](#))



[Mayer \(CQG, 2013\)](#)



$M_{\text{BH1}} = 10^7 M_{\odot}$   $M_{\text{BH2}} = 5 \times 10^5 M_{\odot}$

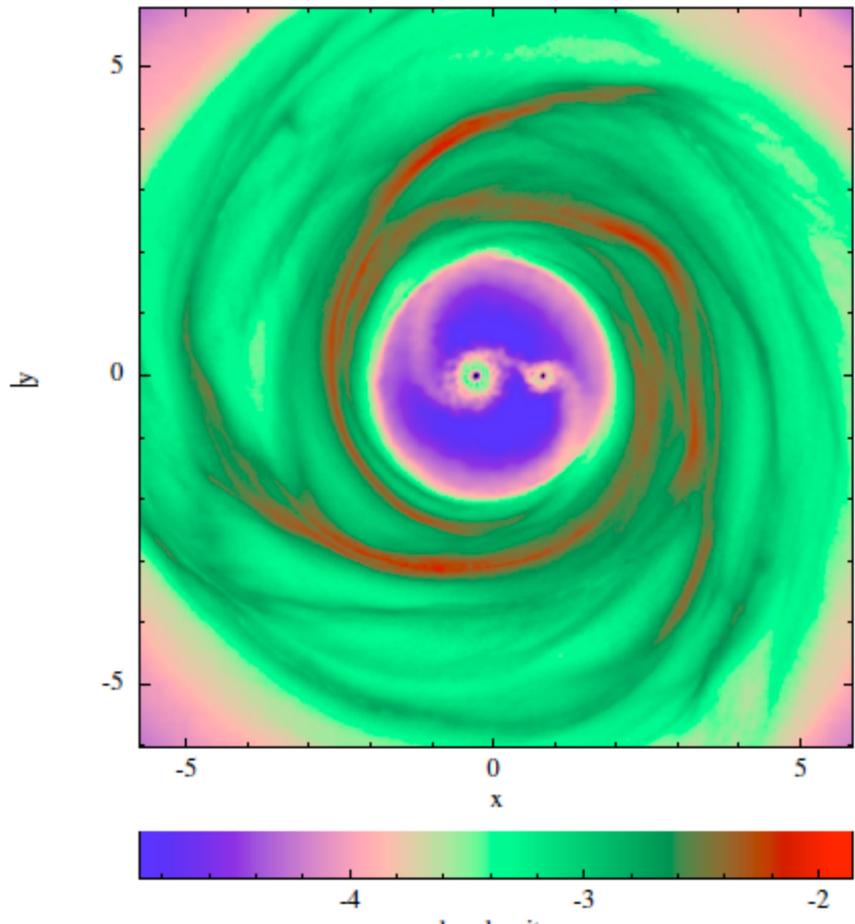
Below 0.1 pc the binary could be hard enough to open a gap if the following condition is satisfied (but see [Malik et al. 2015](#) on the difficulty of gap opening in non-laminar, self-gravitating disk flows), valid for highly viscous disks:

$$M_{\text{BH}} \geq (h/\text{pc})^2 \times 7.2 \times 10^5 M_{\odot}$$

Typical  $h \sim 10\text{-}30$  pc  
for observed CNDs



### Formation of circumbinary disk



In non self-gravitating circumbinary disk viscous accretion disk then orbital decay to GW emission phase would occur on the diffusion timescale  $T_{\text{visc}} \sim 10^7$  yr for standard viscosity by MHD phenomena ([Armitage & Natarajan 2005](#)).

In self-gravitating disks gap is partially filled by gas flow due to gravitoturbulence and the torque is tidal due to the asymmetries in the surrounding gas distribution ([Roedig et al. 2012](#)) Hardening timescales not well determined as simulations have limited coverage  $T_{\text{hard}} > \sim 10^8$  yr  $\longrightarrow$

# MAJOR MERGERS WITH CLUMPY ISM

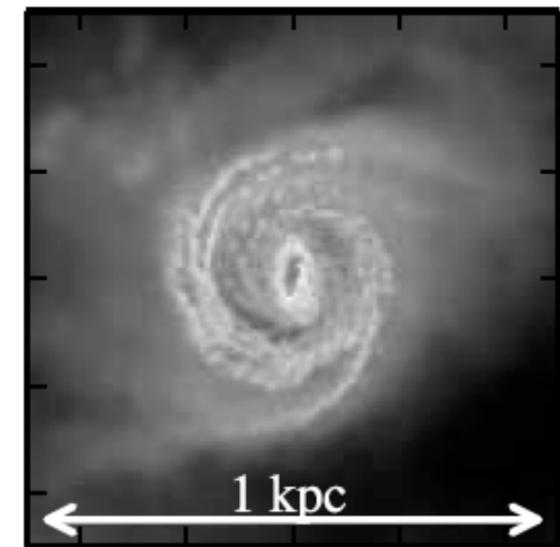
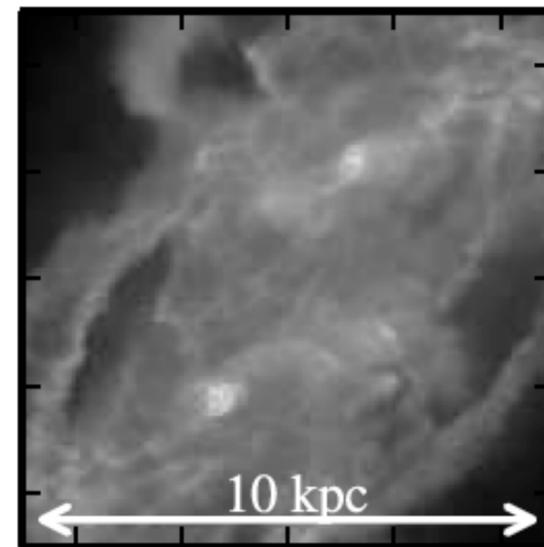
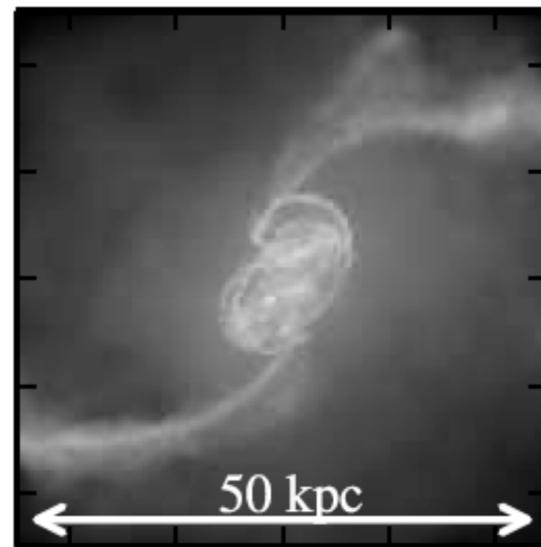
**1:1 MAJOR MERGER OF GAS-RICH GALAXIES WITH MULTI-PHASE ISM  
AND 0.1 PC RESOLUTION**

**(OPTICALLY-THIN RADIATIVE COOLING WITH METAL LINES + THERMAL BALANCE MODEL  
FOR OPTICALLY THICK GAS CALIBRATED WITH RADIATIVE TRANSFER CODE, STAR  
FORMATION + SN FEEDBACK)**

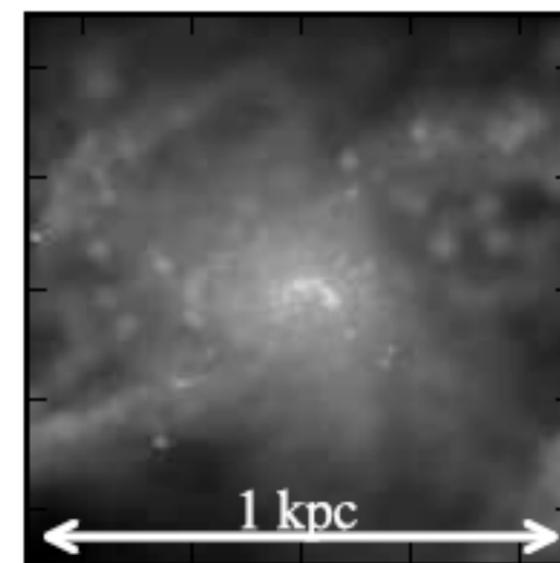
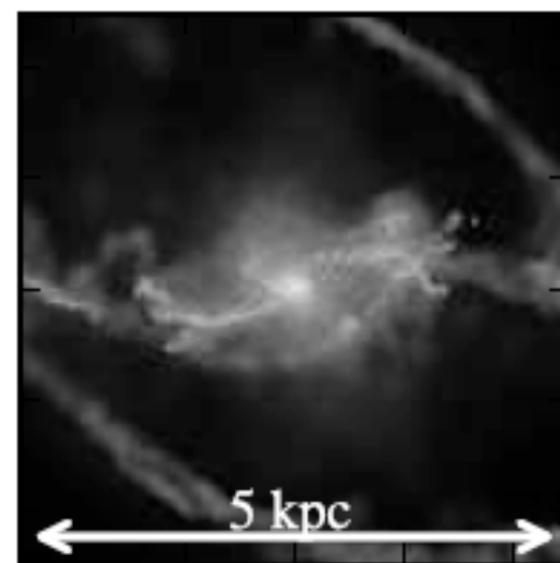
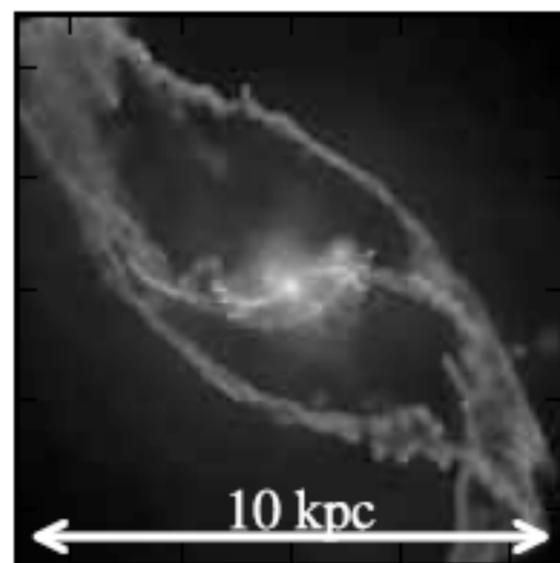
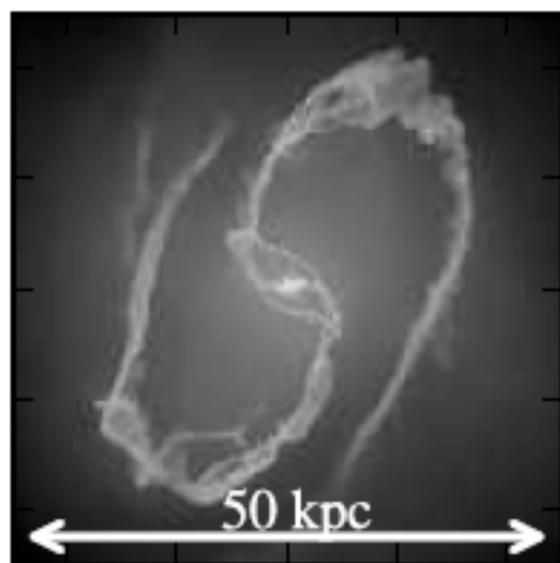
Roškar, Fiacconi, Mayer

et al. 2015

before galaxy  
merger

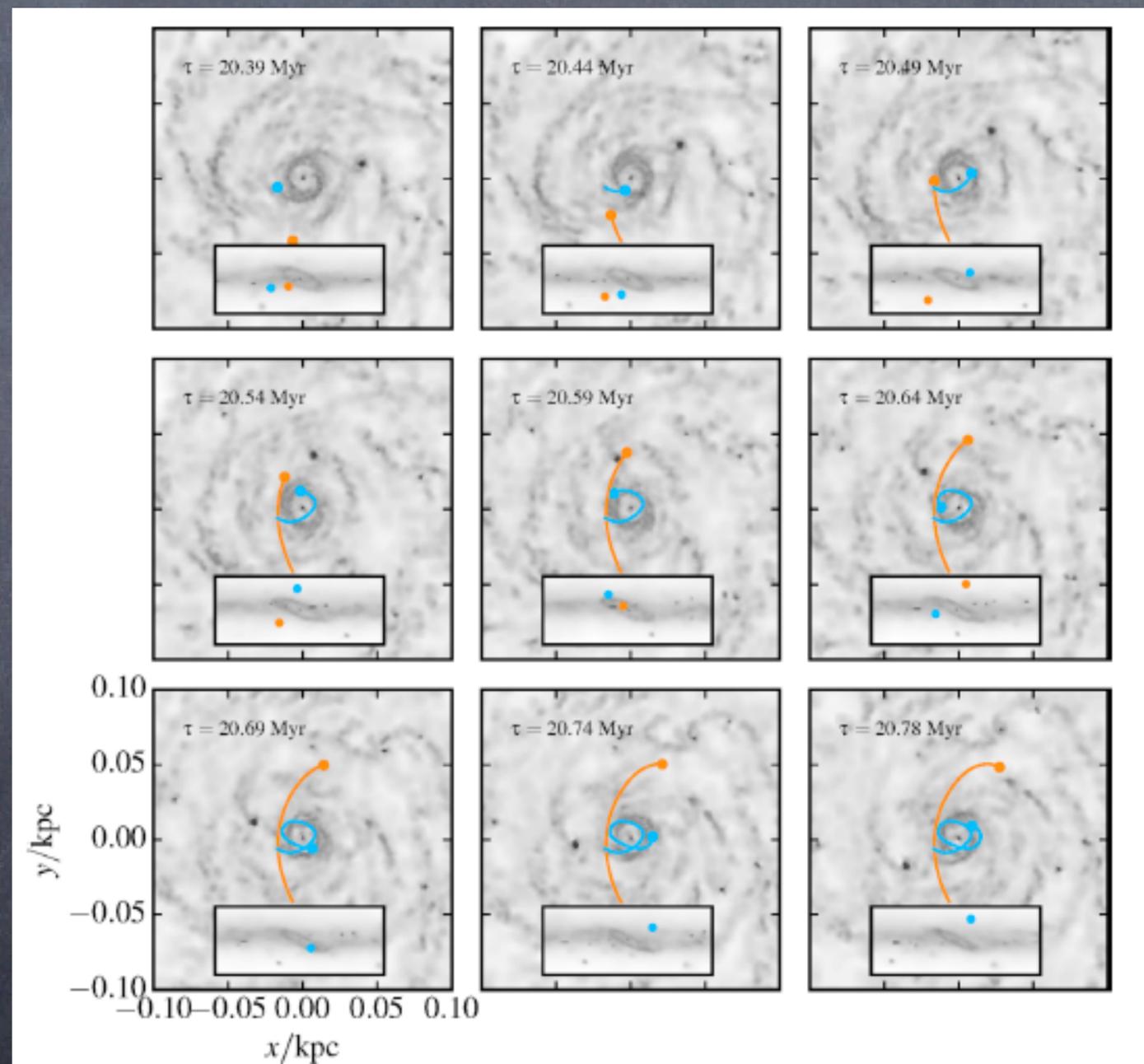


after galaxy merger



SMBH orbits are perturbed by both close and distant encounters with GMC-scale clumps as well as torques by spiral arms and warps (sign of torque stochastic, one SMBH even becomes retrograde from prograde).

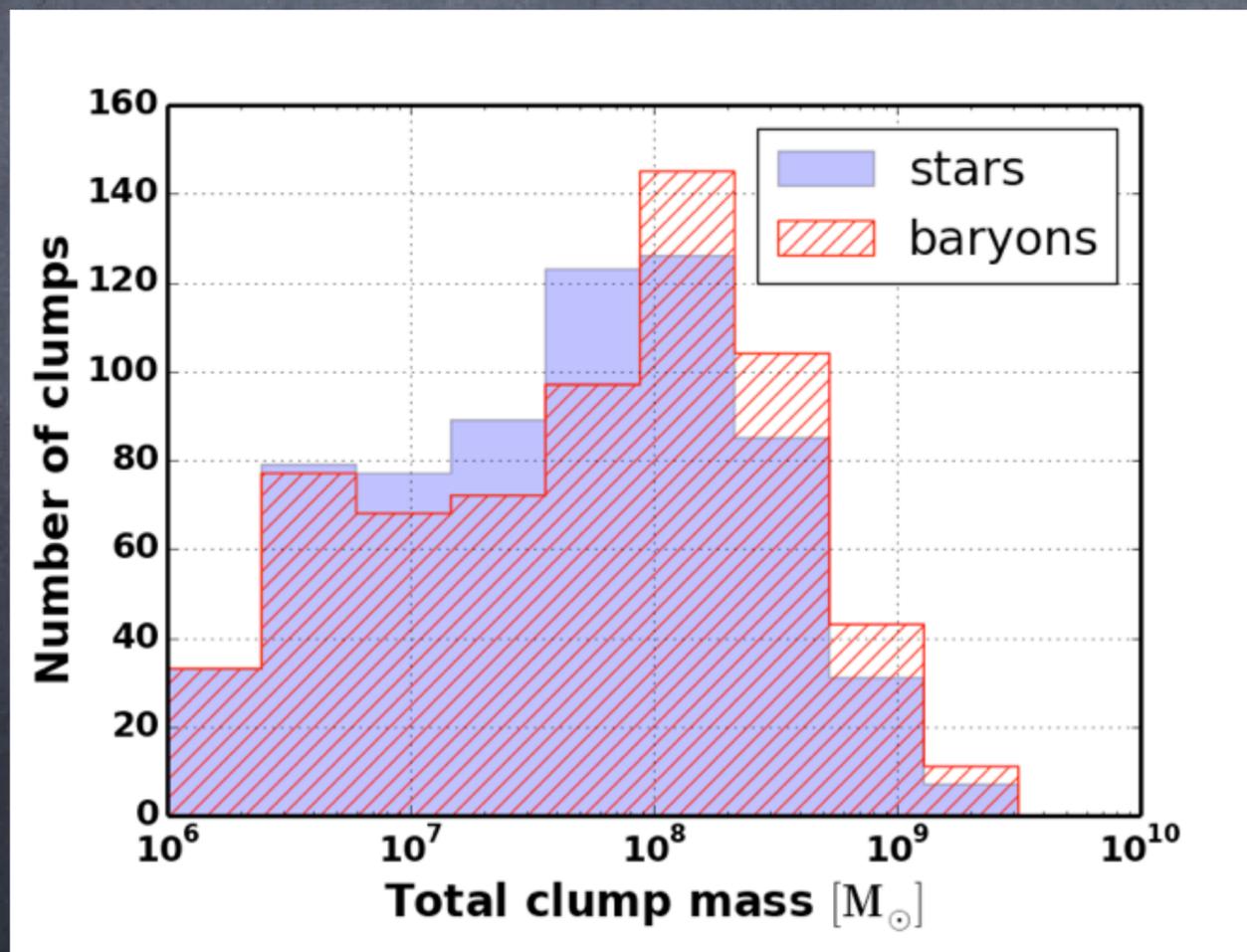
Stronger deviation from orbital plane of one SMBH caused by single close encounter with very massive GMC ( $\sim 10^7 M_{\odot}$ )



On the left the two SMBHs and their trajectories in orange and blue

In [Tamburello, Mayer et al. \(2015\)](#) we have reassessed fragmentation of high- $z$  disks using more realistic heating by stellar and SN feedback which matches stellar mass - halo mass relation of deduced from various observational constraints (eg abundance matching).

We have revised down the mass of clumps, in the range  $10^7$ - $10^8$   $M_{\odot}$  for galaxies with stellar masses  $10^{10}$ - $10^{11}$   $M_{\odot}$  at  $z \sim 2$  (see also [Mandelker et al. 2015](#)) which should host SMBHs with  $M_{\text{BH}} > 10^7$   $M_{\odot}$  (likely progenitors of present-day ellipticals). Still clumps much larger than present-day GMCs, and of order mass of sizable SMBHs



Result from large suite of simulations with varying galaxy masses, gas fraction, feedback strength, gas cooling physics etc.