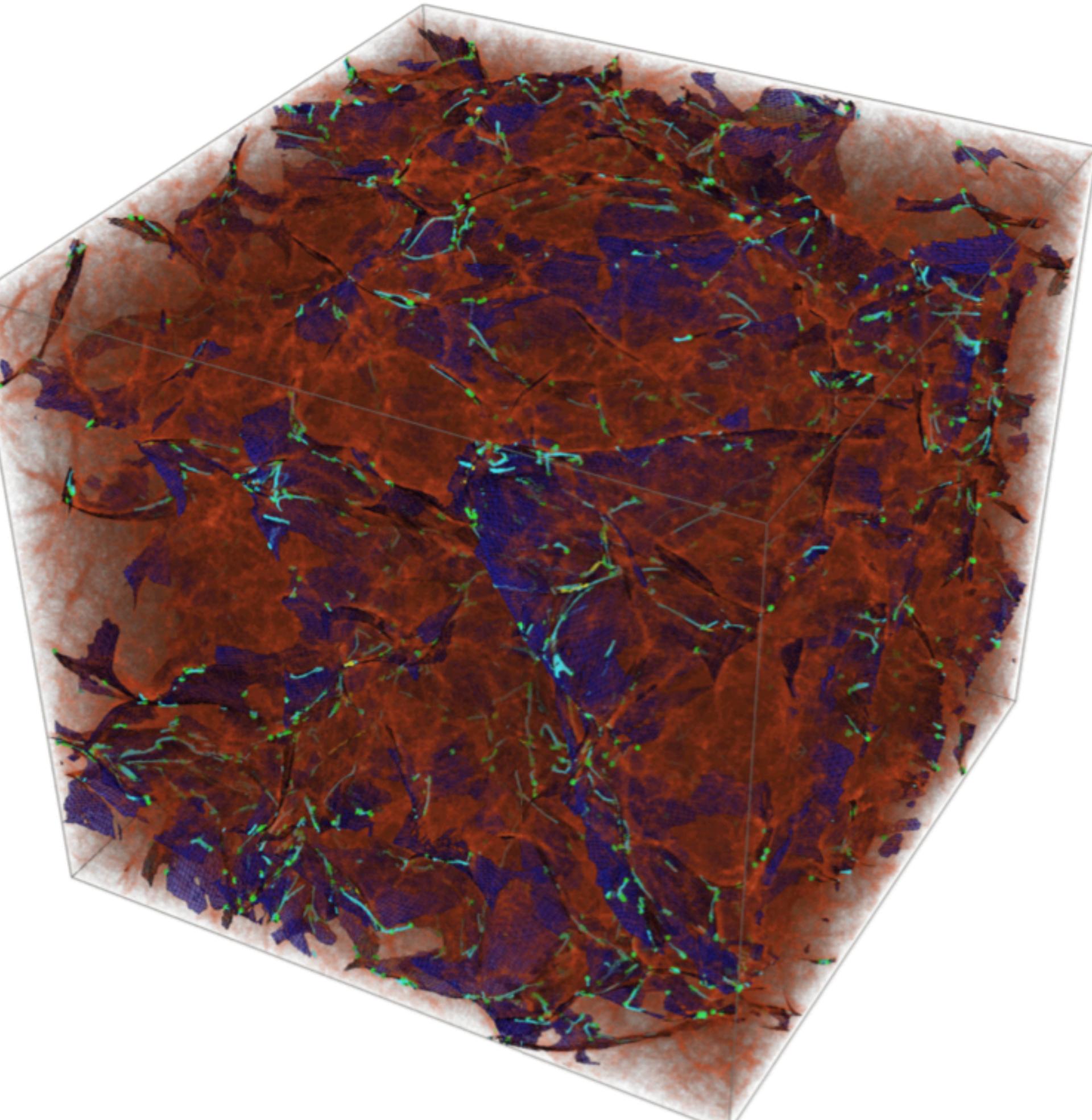


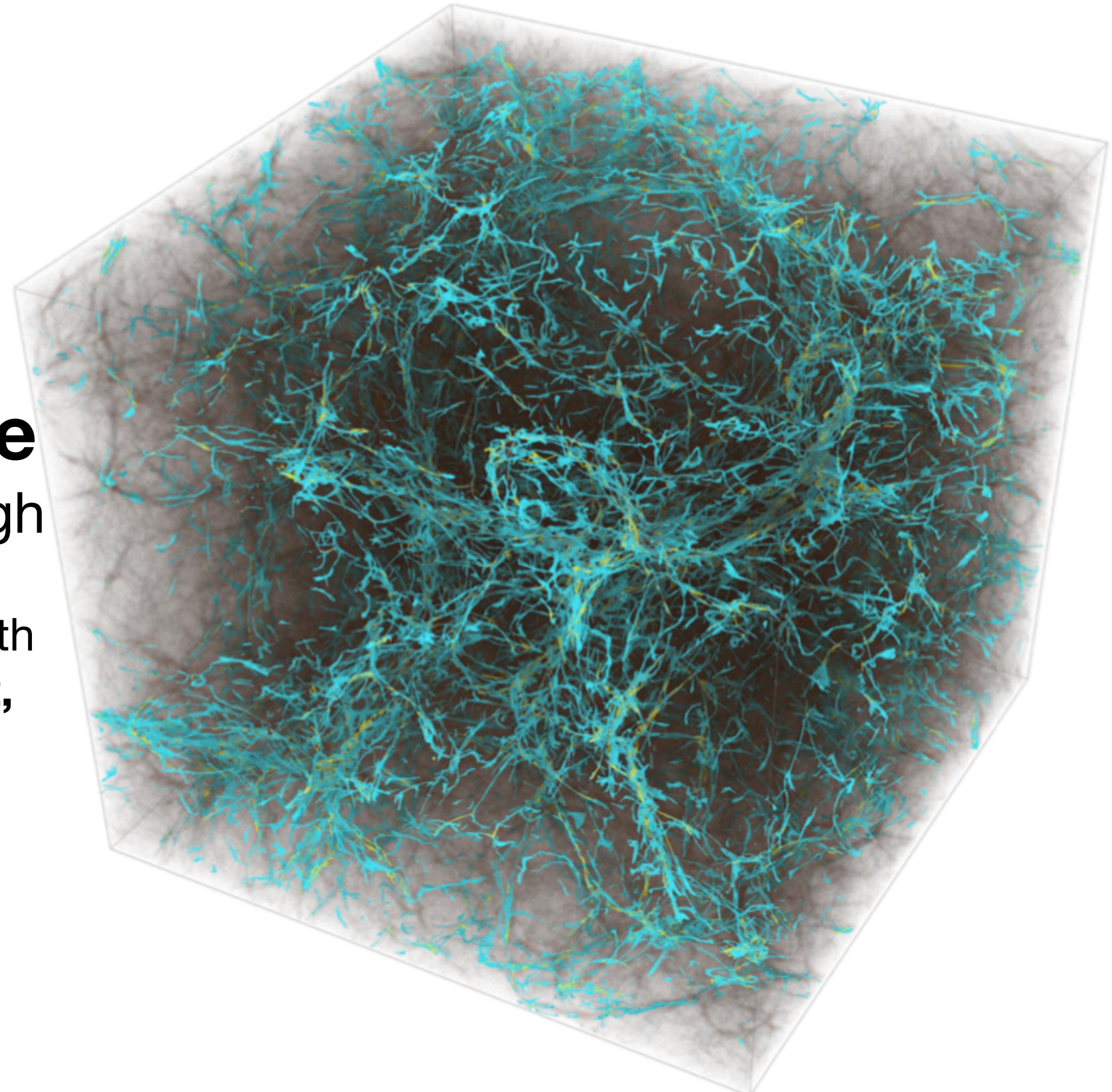
# What makes a wall/filament?



**Job Feldbrugge**  
University of Edinburgh

Work in collaboration with  
**Rien van de Weygaert,**  
**Benjamin Hertzsch,**  
**Maé Rodriguez**

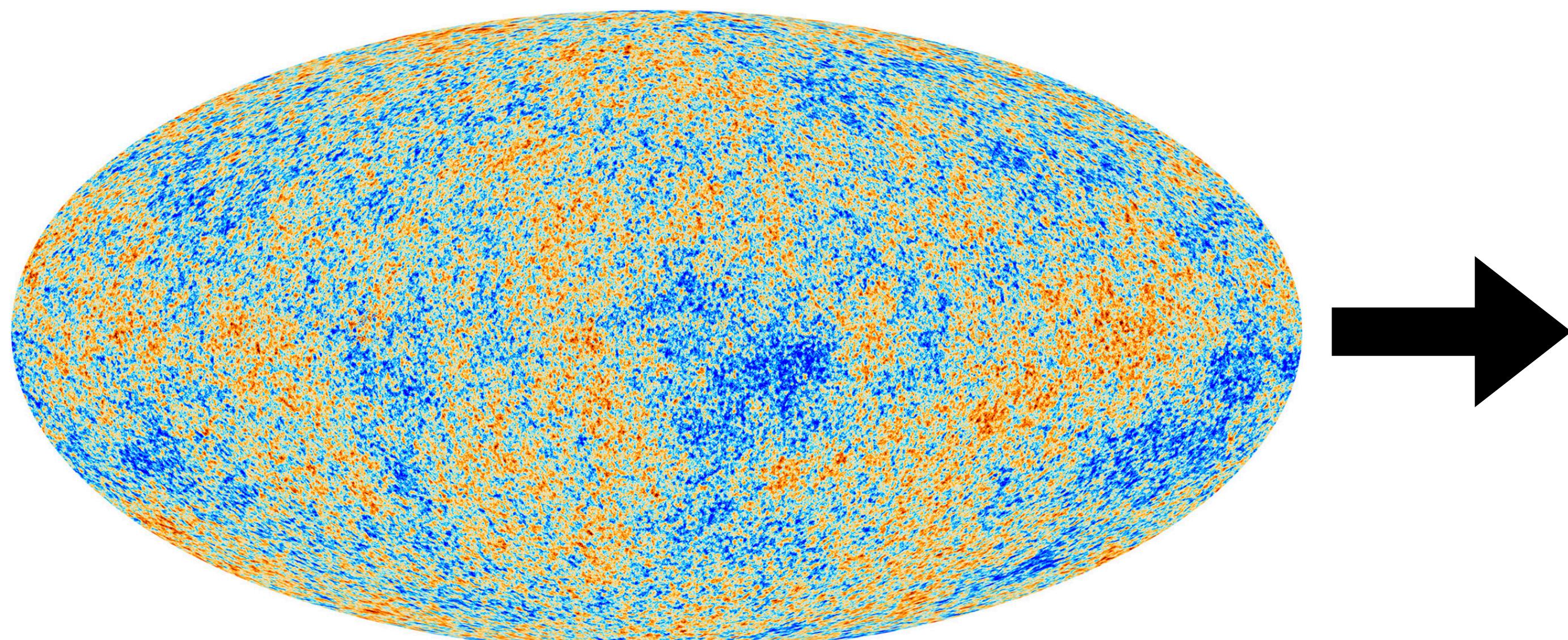
12nd of July 2024



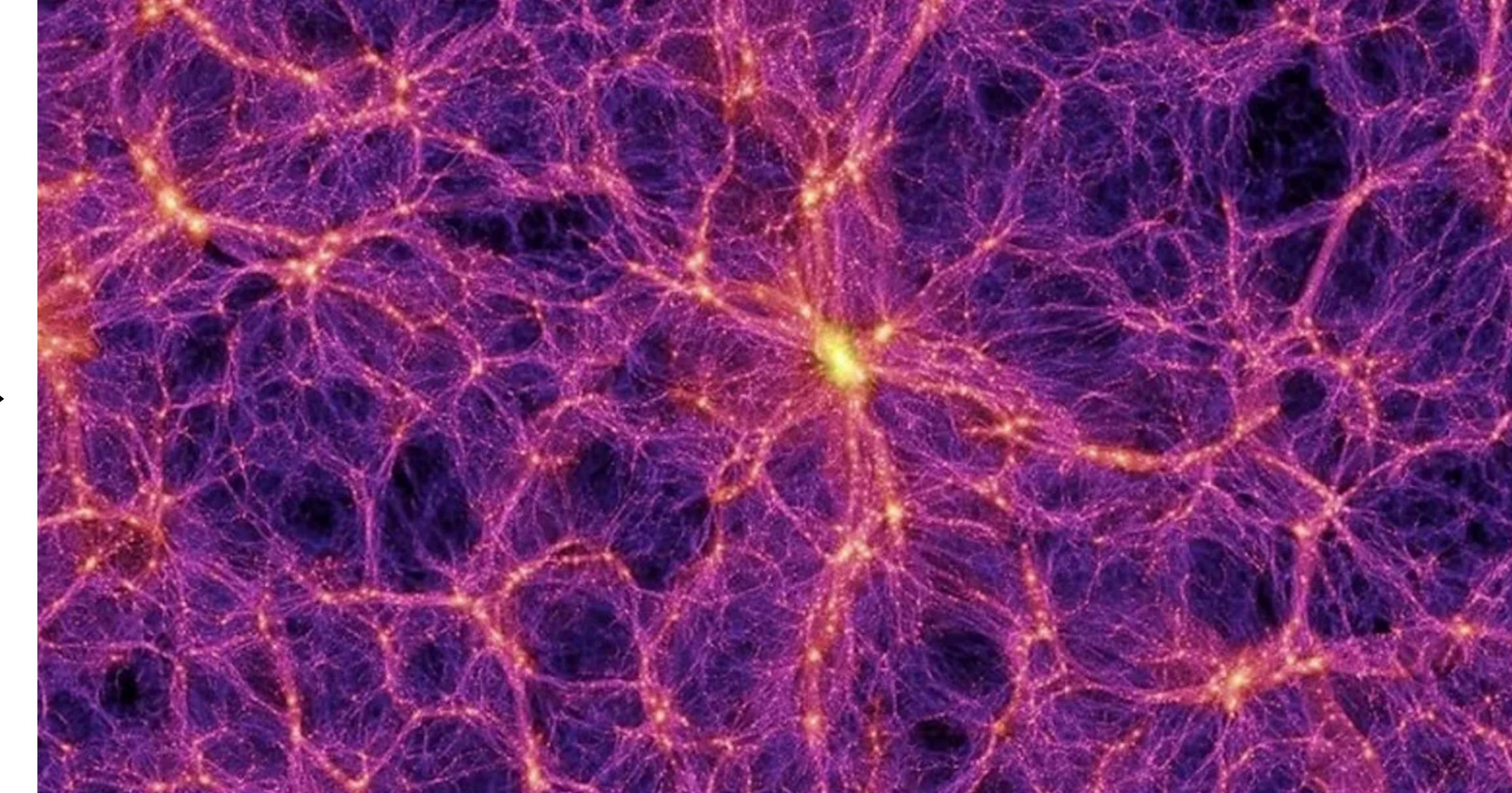
# The cosmic web

The simple initial fluctuations are close to Gaussian.

This collapses into an intricate cosmic web with **voids**, **walls**, **filaments**, and **clusters**, inheriting this information



Planck Satellite



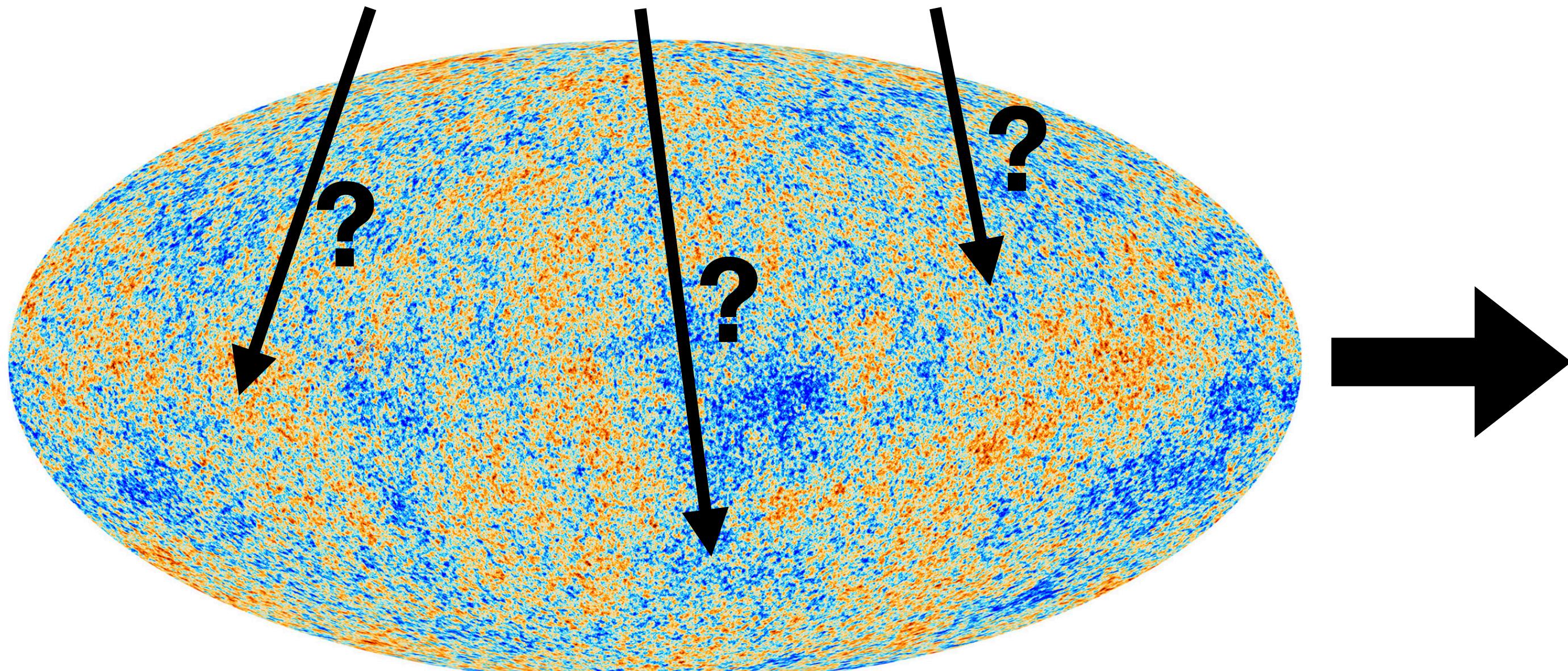
Millenium simulation

# The cosmic web

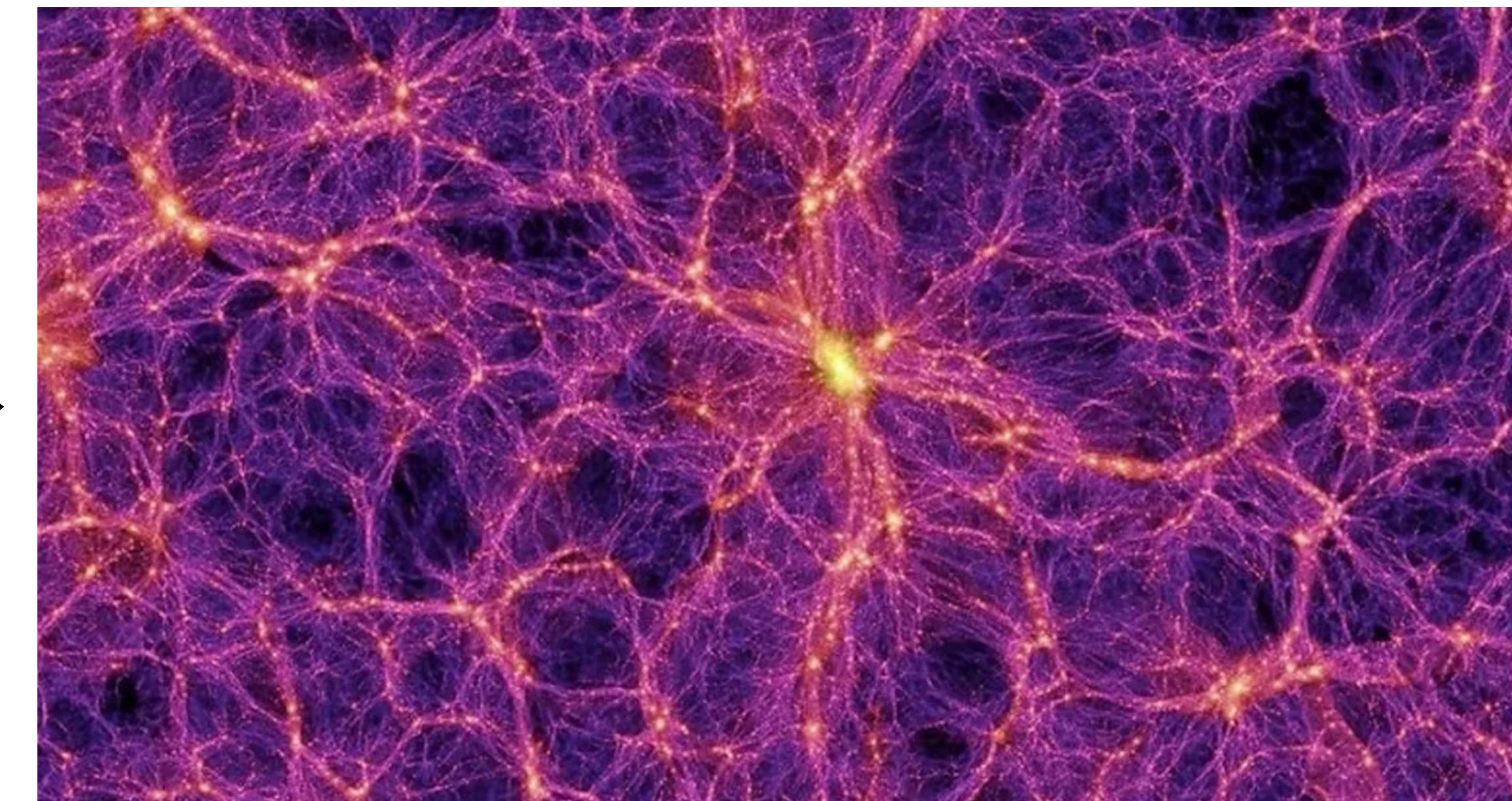
The simple initial fluctuations are close to Gaussian.

This collapses into an intricate cosmic web with **voids**, **walls**, **filaments**, and **clusters**, inheriting this information

What makes a patch in Lagrangian space from into a wall or filament?



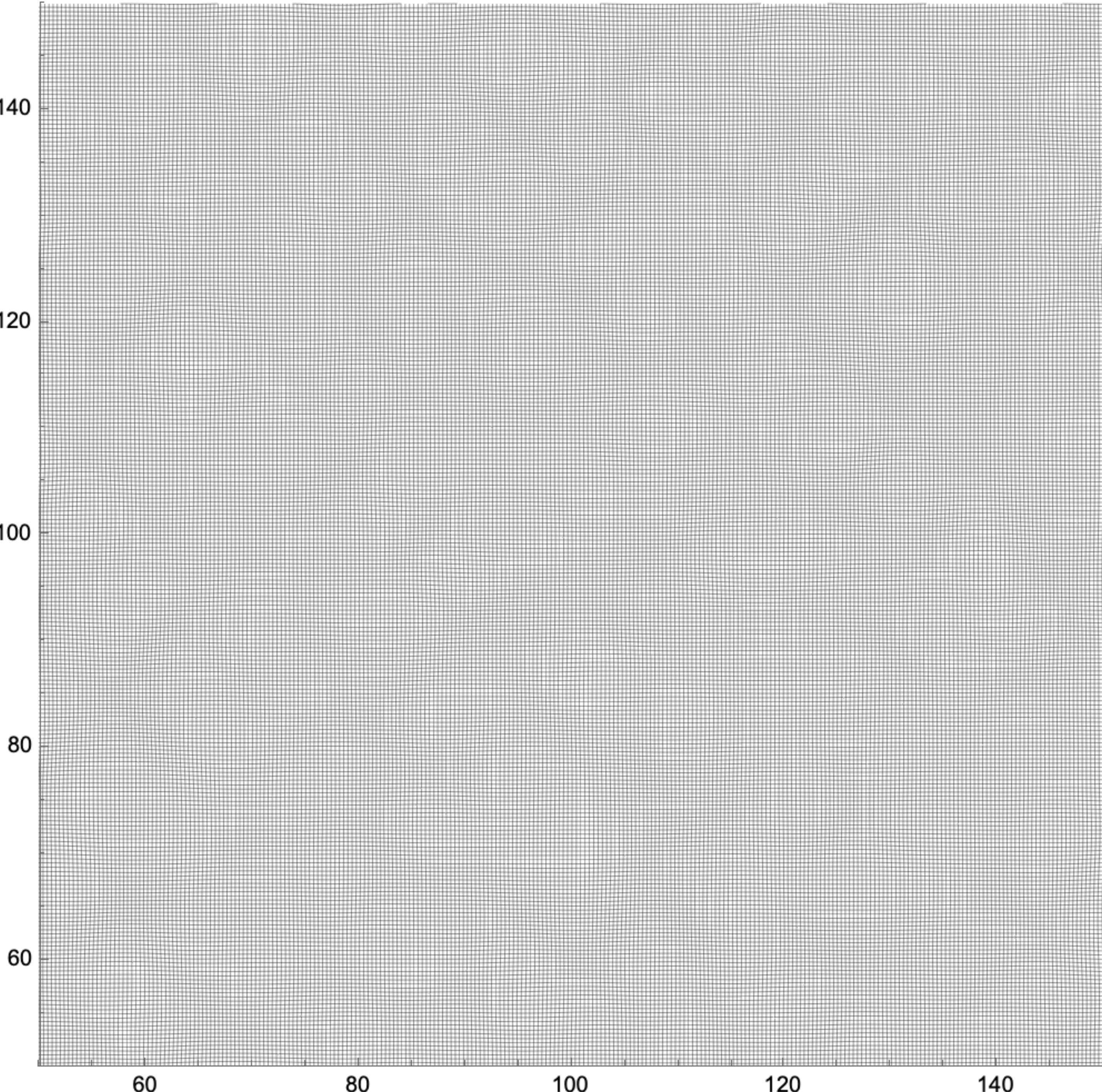
Planck Satellite



Millenium simulation

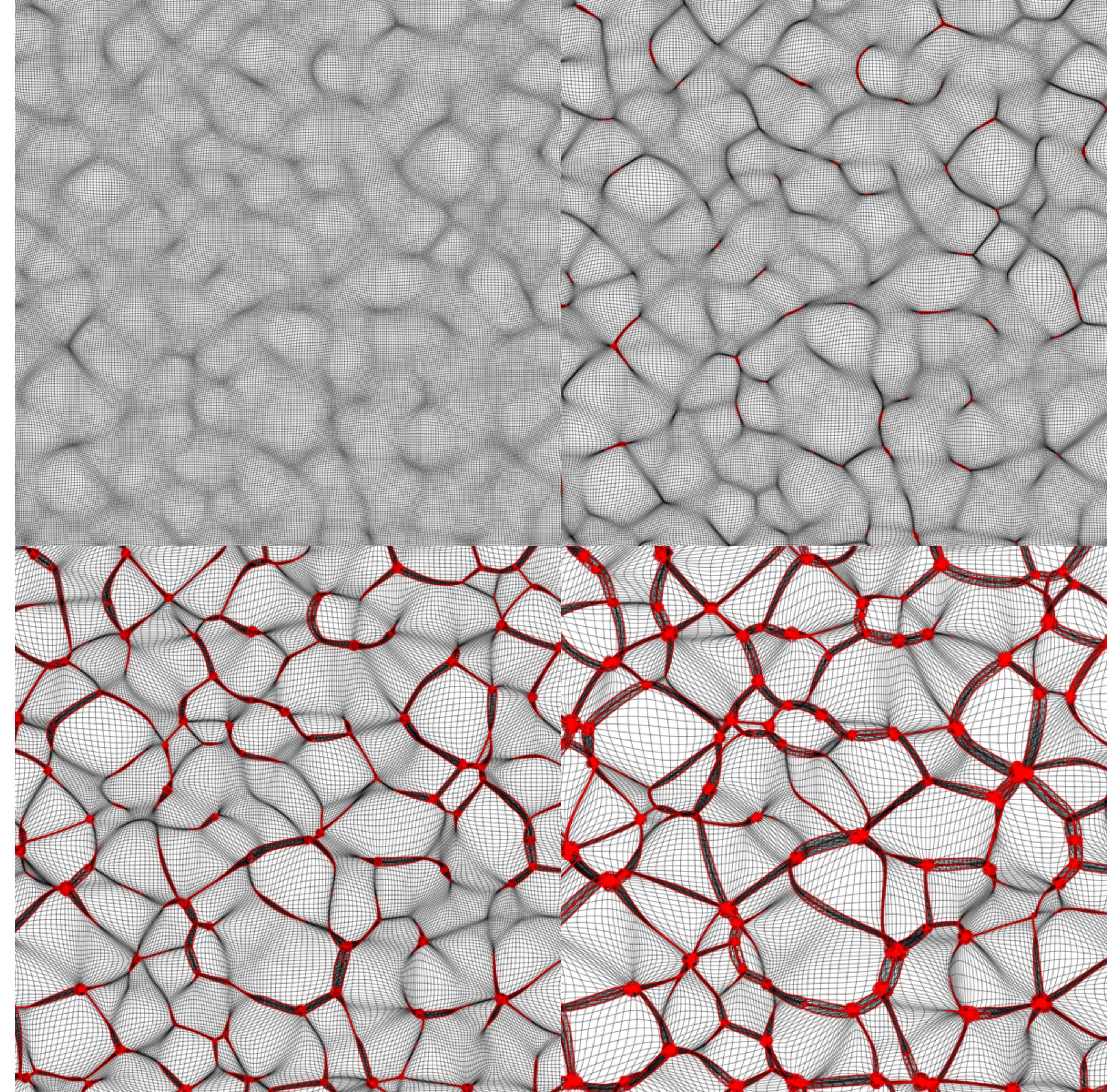
# Caustics

**In non-linear gravitational collapse the geometric structure follows the geometry of the multi-stream regions**



# Caustics

- Dark matter forms the geometric structure of the cosmic web through formation of multi-stream regions
- The caustics bound the multi-stream regions



# Caustics

- *Vladimir Arnol'd* extended *René Thom's* classification of stable degenerate critical points to **Lagrangian catastrophe theory**
- The **classification of caustics** was applied to *large-scale structure formation* to predict the geometric structure of the *cosmic web*

1972      NORMAL FORMS FOR FUNCTIONS NEAR DEGENERATE CRITICAL POINTS, THE WEYL GROUPS OF  $A_k$ ,  $D_k$ ,  $E_k$  AND LAGRANGIAN SINGULARITIES  
V. I. Arnol'd

1980      EVOLUTION OF SINGULARITIES OF POTENTIAL FLOWS IN COLLISION-FREE MEDIA AND THE METAMORPHOSIS OF CAUSTICS IN THREE-DIMENSIONAL SPACE  
V. I. Arnol'd

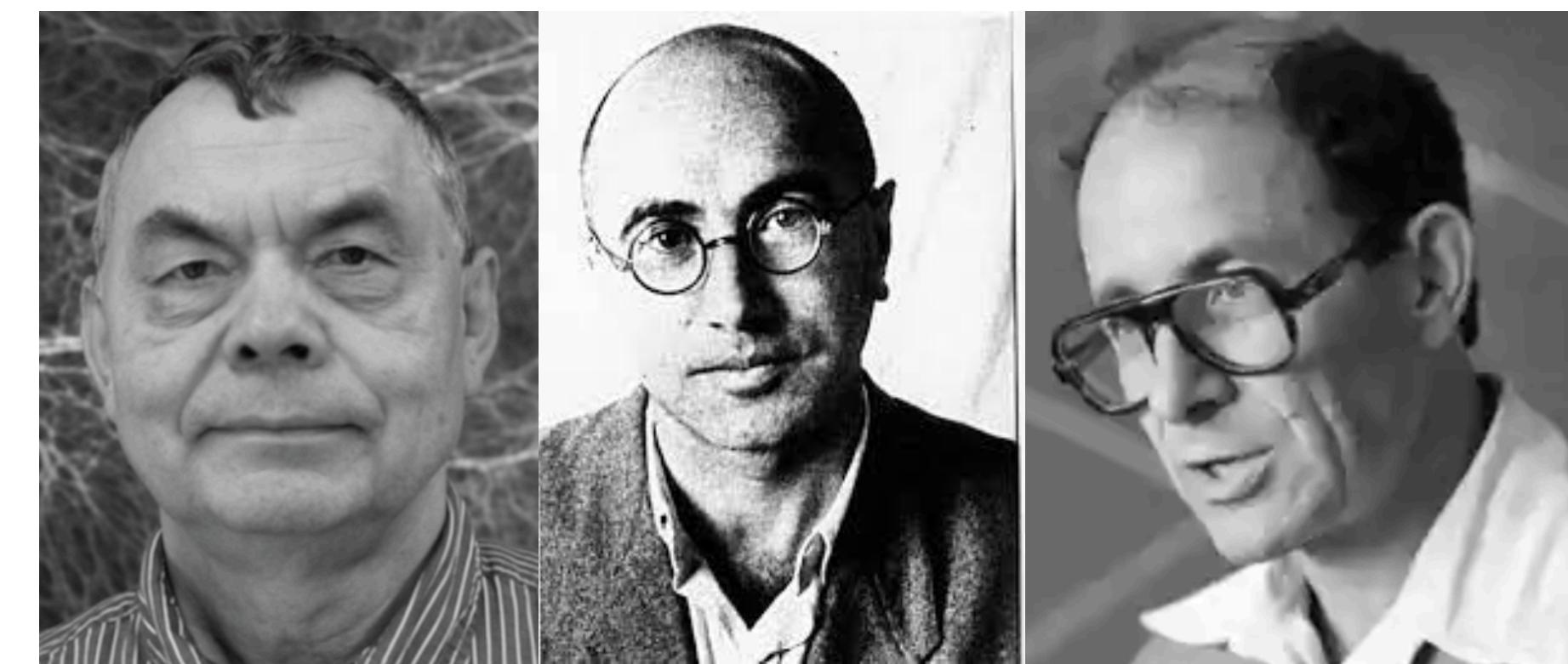
1982      The Large Scale Structure of the Universe I. General Properties. One- and Two-Dimensional Models

V. I. ARNOLD  
*Moscow State University, U.S.S.R.*

and

S. F. SHANDARIN and YA. B. ZELDOVICH  
*Institute of Applied Mathematics, Moscow, U.S.S.R.*

(Received August 11, 1981)



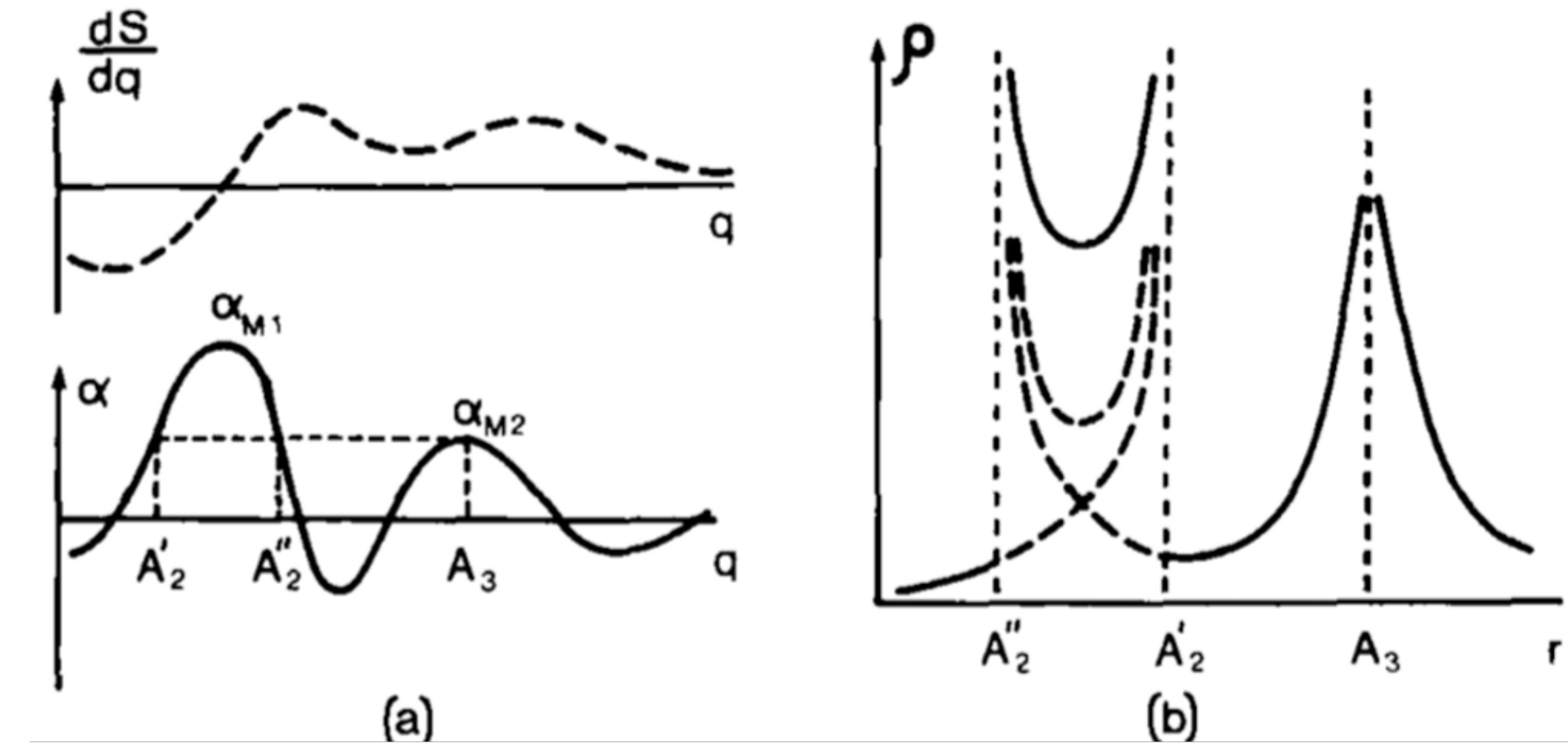
# Caustics

Arnol'd, Shandarin, Zel'dovich (1982)

Lagrangian fluid dynamics

$$\mathbf{x}_t(\mathbf{q}) = \mathbf{q} + \mathbf{s}_t(\mathbf{q})$$

where the displacement map solves the Euler equation and the Poisson equation while implementing the conservation of mass. The density follows as the reciprocal of the Jacobian



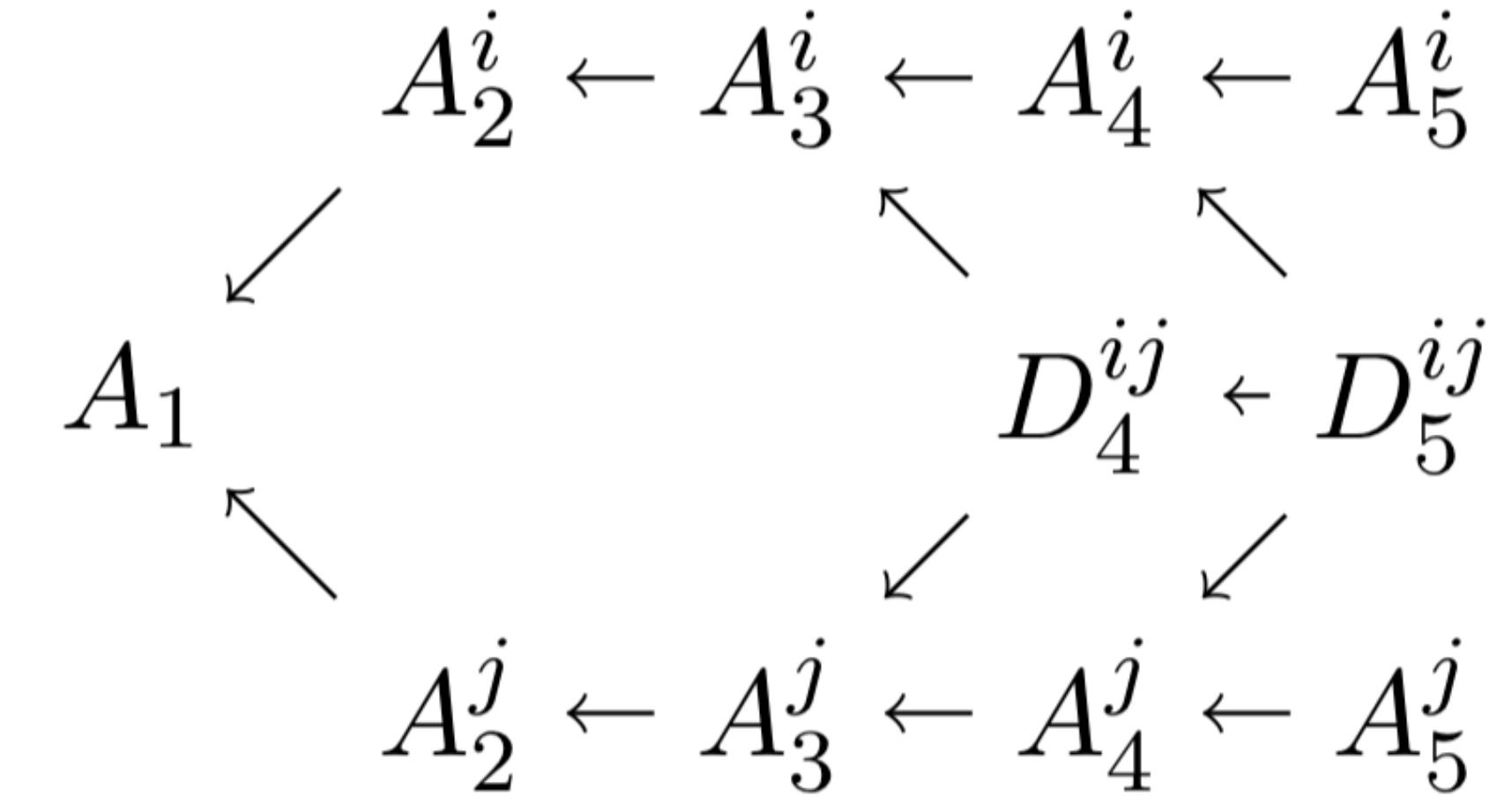
$$\rho_t(\mathbf{x}') = \sum_{\mathbf{q} \in \mathbf{x}_t^{-1}(\mathbf{x}')} \frac{\bar{\rho}}{|\det \nabla \mathbf{x}_t(\mathbf{q})|} = \sum_{\mathbf{q} \in \mathbf{x}_t^{-1}(\mathbf{x}')} \frac{\bar{\rho}}{|1 + \mu_1(\mathbf{q})||1 + \mu_2(\mathbf{q})||1 + \mu_3(\mathbf{q})|}$$

with the eigenvalues of the deformation tensor  $\nabla \mathbf{s}_t(\mathbf{q}) \mathbf{v}_i(\mathbf{q}) = \mu_i(\mathbf{q}) \mathbf{v}_i(\mathbf{q})$

# Caustic conditions

Iterative application of the shell-crossing condition

$$(1 + \mu_{it}(q_s))v_{it}^*(q_s) \cdot T = 0$$



leads to the caustic conditions on both the eigenvalue and eigenvector fields:

- |              |  |
|--------------|--|
| Fold:        | $A_2^i(t) = \{\mathbf{q} \in L \mid 1 + \mu_{it}(\mathbf{q}) = 0\}$  |
| Cusp:        | $A_3^i(t) = \{\mathbf{q} \in L \mid \mathbf{q} \in A_2^i(t), \mathbf{v}_i \cdot \nabla \mu_{it} = 0\}$   |
| Swallowtail: | $A_4^i(t) = \{\mathbf{q} \in L \mid \mathbf{q} \in A_3^i(t), \mathbf{v}_i \cdot \nabla(\mathbf{v}_i \cdot \nabla \mu_{it}) = 0\}$                            |
| Butterfly:   | $A_5^i(t) = \{\mathbf{q} \in L \mid \mathbf{q} \in A_4^i(t), \mathbf{v}_i \cdot \nabla(\mathbf{v}_i \cdot \nabla(\mathbf{v}_i \cdot \nabla \mu_{it})) = 0\}$ |
| Umbilic:     | $D_4^{ij}(t) = \{\mathbf{q} \in L \mid 1 + \mu_{it}(\mathbf{q}) = 1 + \mu_{jt}(\mathbf{q}) = 0\}$  |
| Parabolic:   | $D_5^{ij}(t) = \{\mathbf{q} \in L \mid q \in D_4^{ij}(t), \mathbf{v}_i \cdot \nabla \mu_i = \mathbf{v}_j \cdot \nabla \mu_j = 0\}$                           |

Morse-Smale theory of full deformation tensor field. No free parameters!

# Caustic conditions

Singularity class	Singularity name	Feature in the 2D cosmic web	Feature in the 3D cosmic web
$A_2$	fold	collapsed region	collapsed region
$A_3$	cusp	filament	wall or membrane
$A_4$	swallowtail	cluster or knot	filament
$A_5$	butterfly	not stable	cluster or knot
$D_4$	hyperbolic/elliptic	cluster or knot	filament
$D_5$	parabolic	not stable	cluster or knot

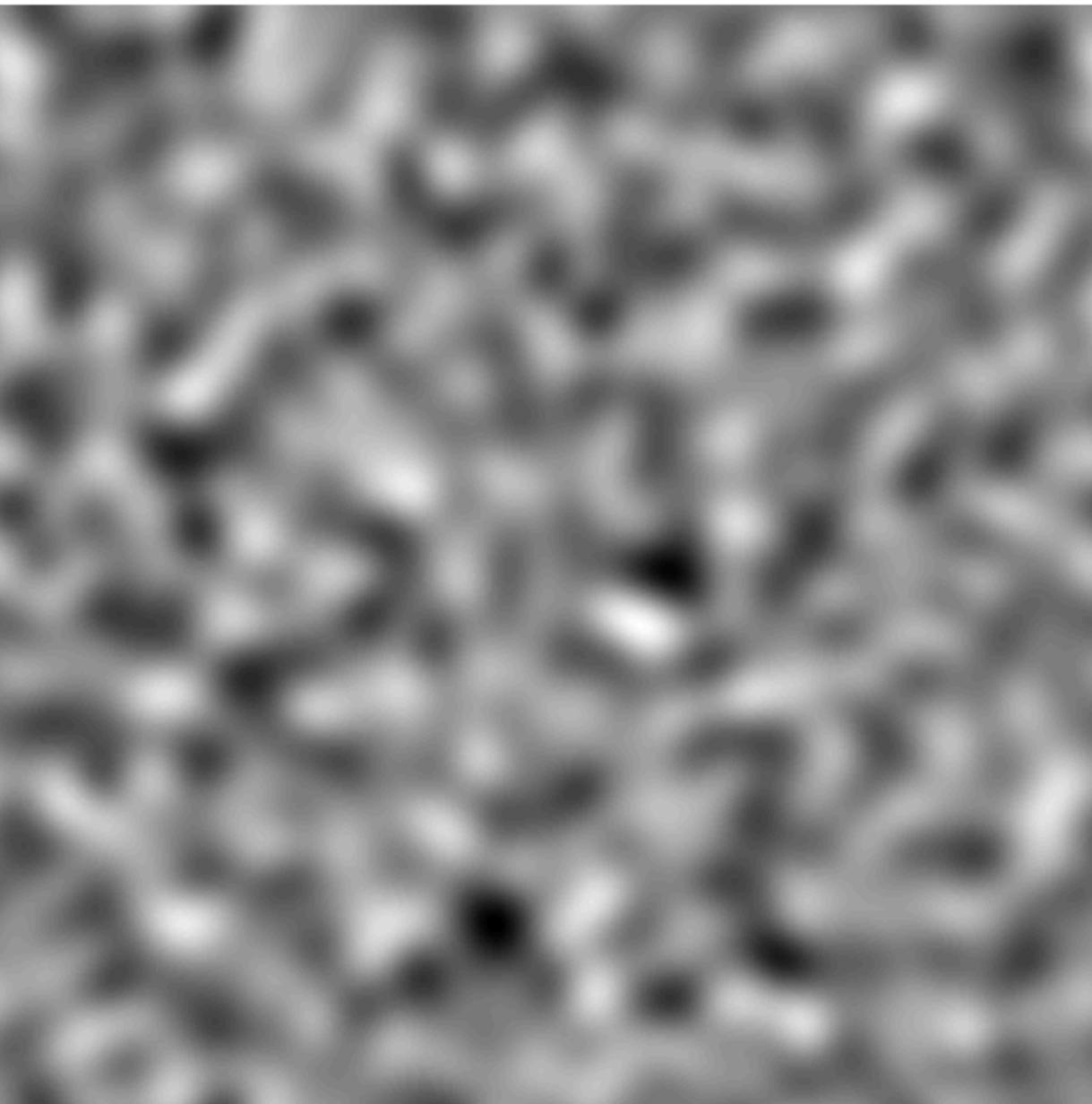
The identification of the different caustics in the 2- and 3-dimensional cosmic web

# The geometry of the cosmic web

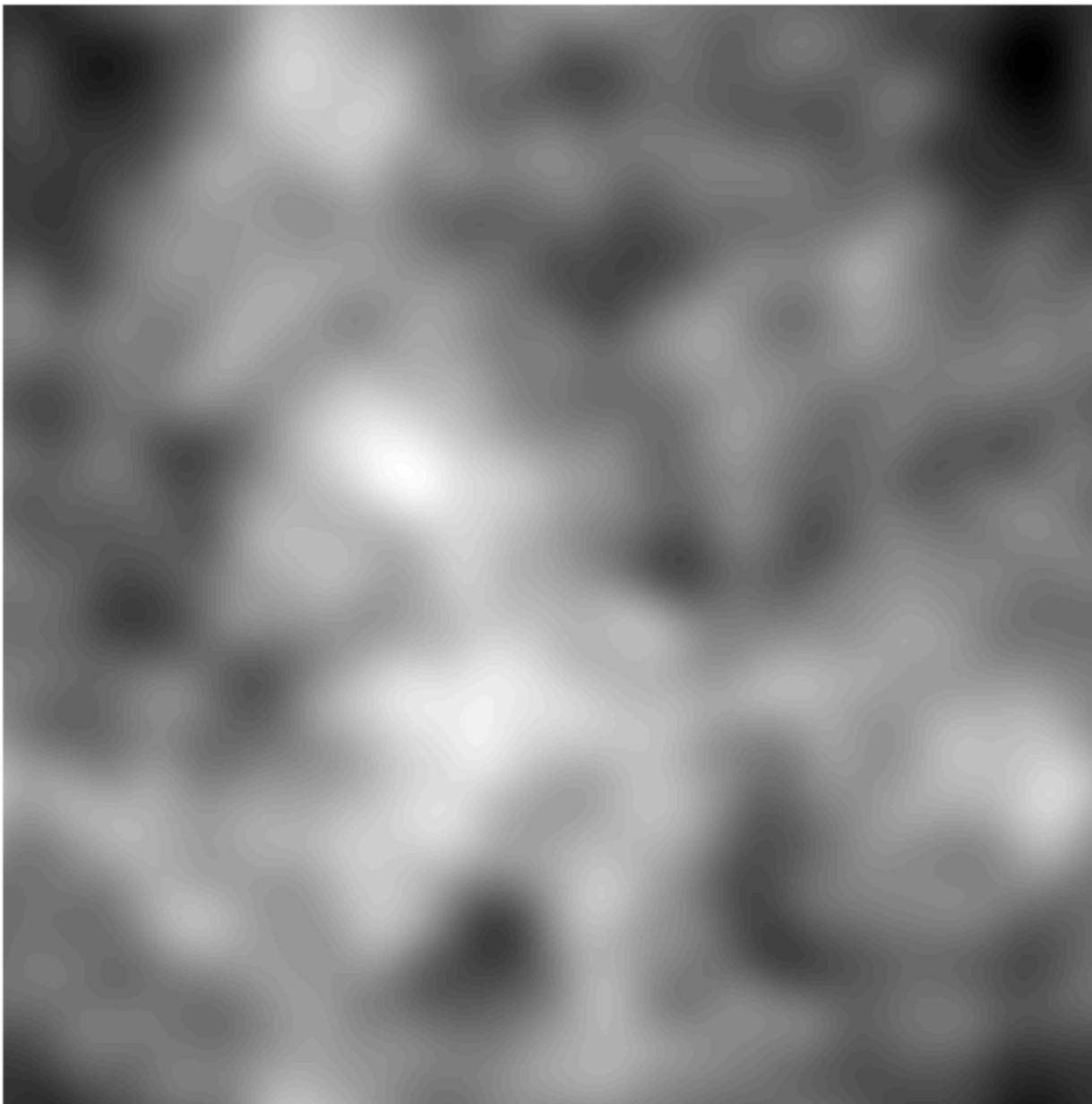
# Caustic conditions

Note that:

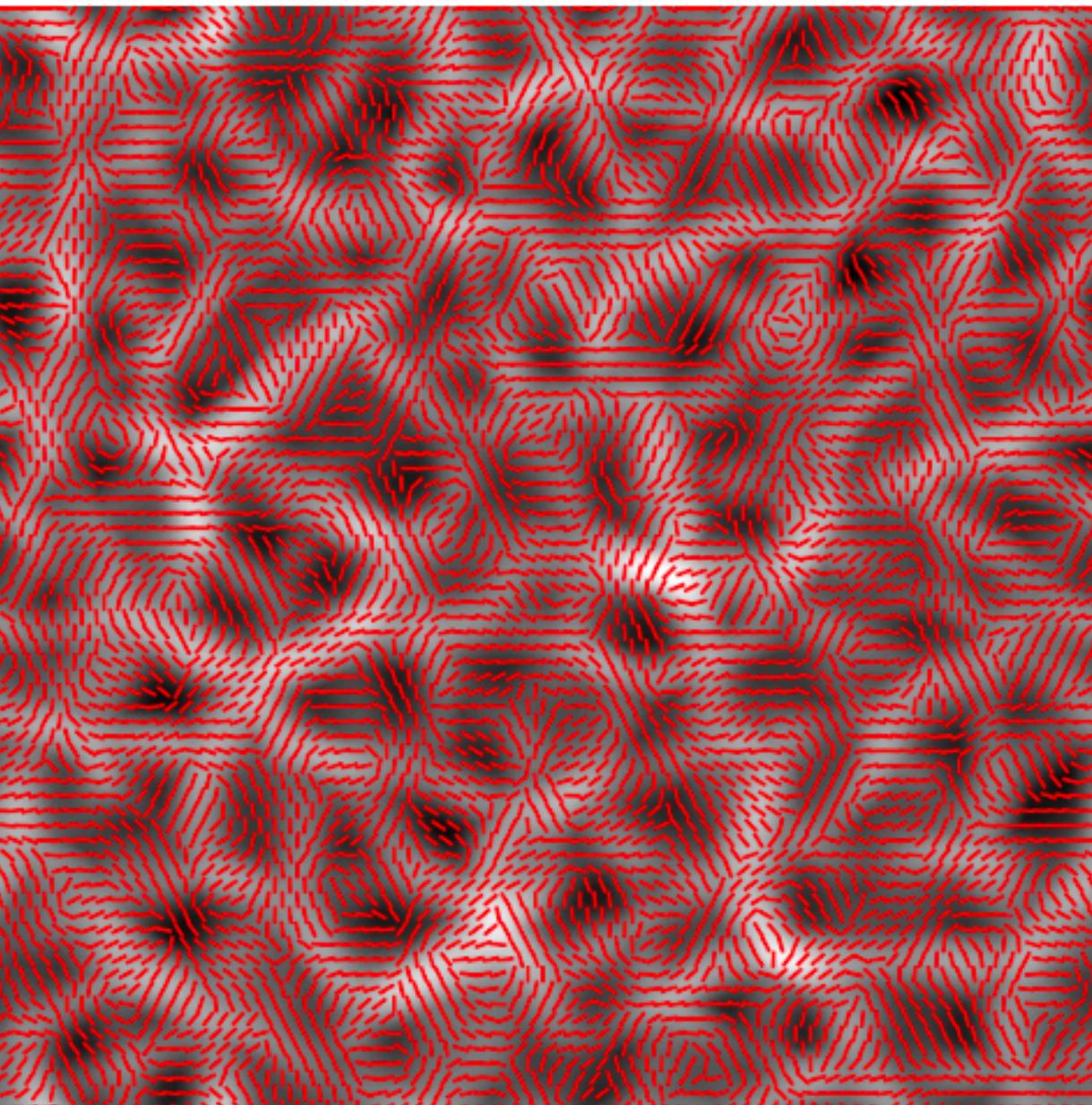
- The **eigenvalue and eigenvector fields** are **non-linear transformations of the density perturbations**
- The web-like nature is embedded in the distribution of the **eigenvalue and eigenvector fields**



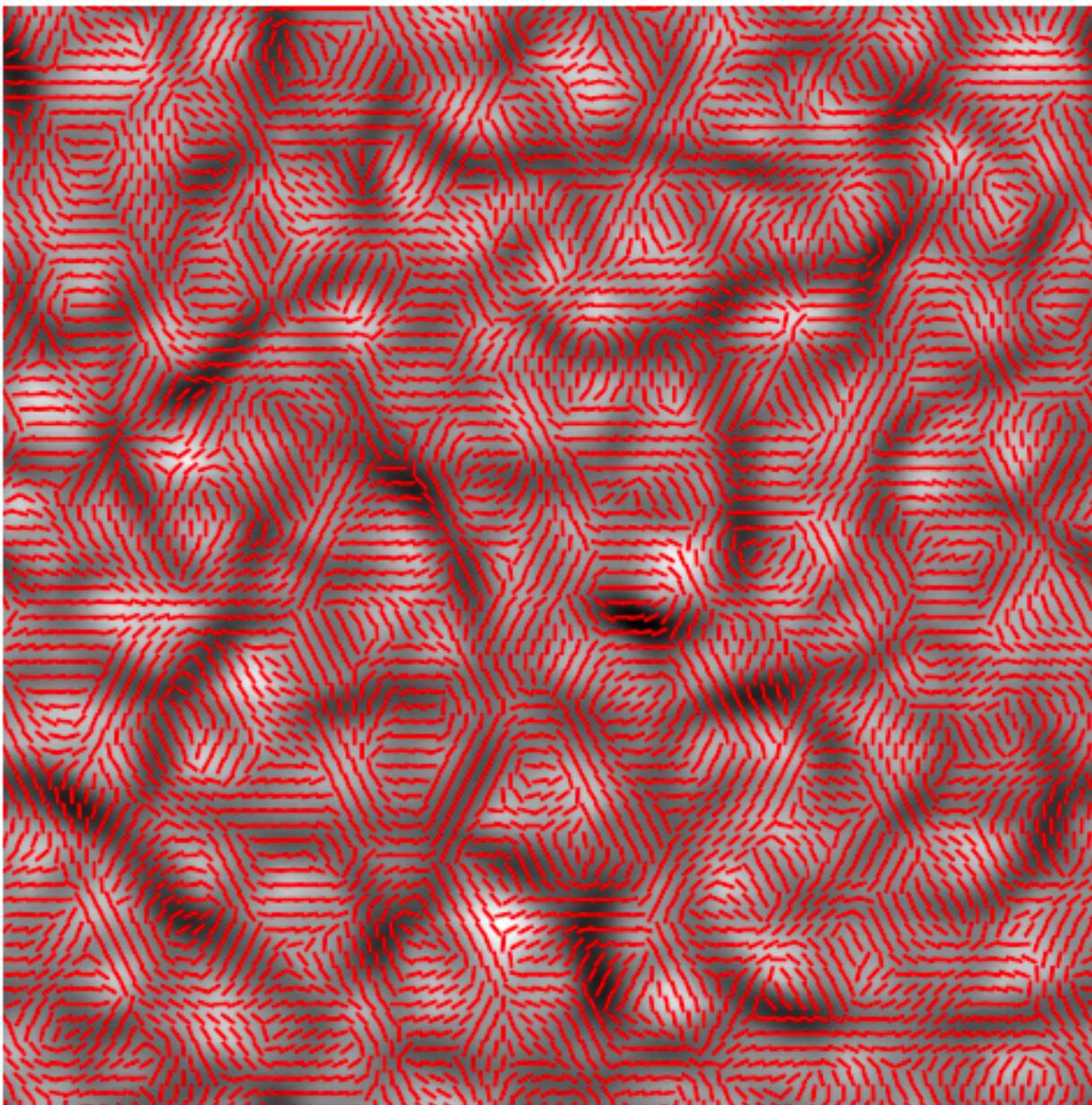
(a) The density perturbation  $\delta$



(b) The displacement potential  $\Psi$



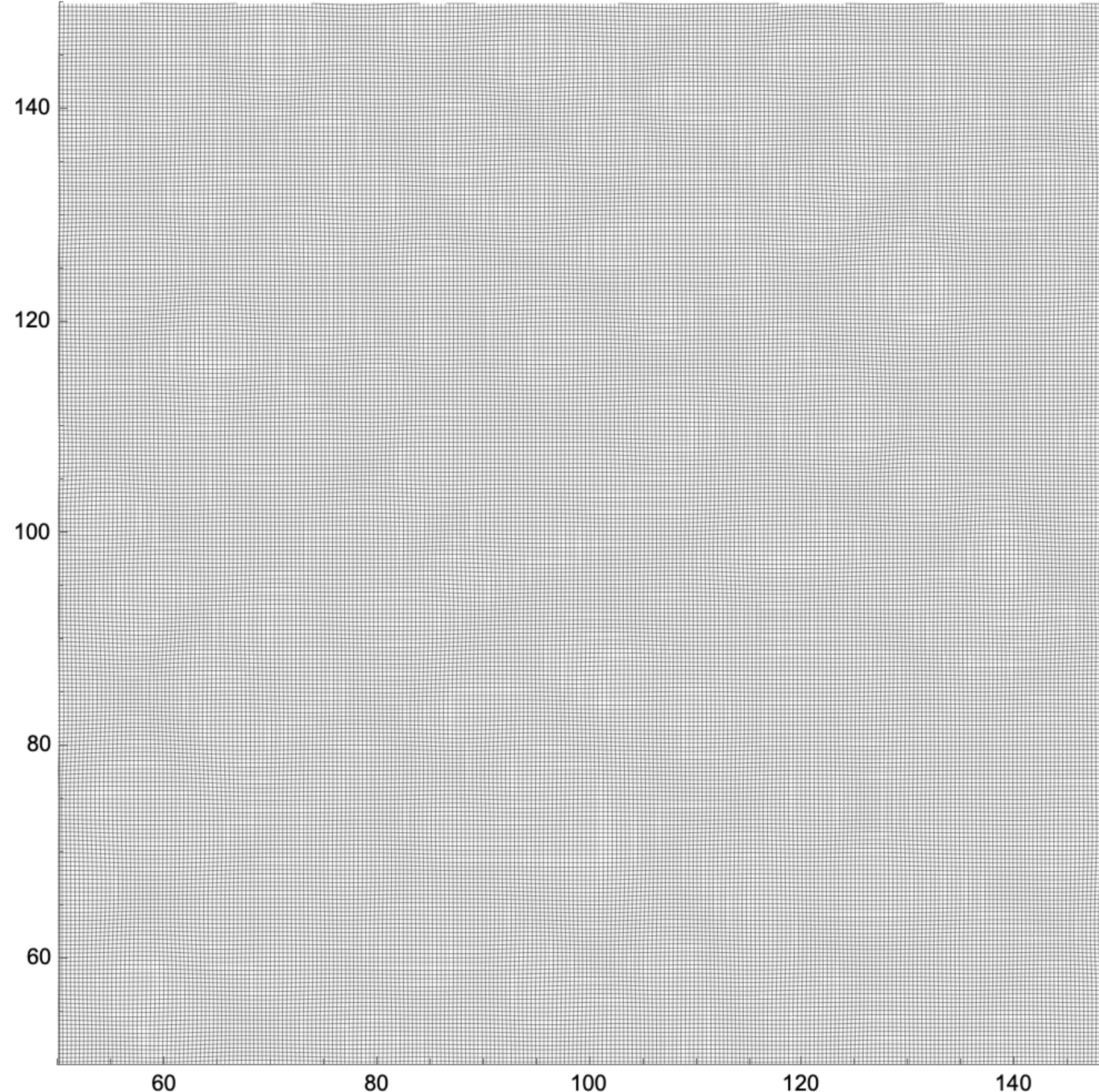
(c) The first eigenvalue and eigenvector fields  $\lambda_1$ , and  $v_1$



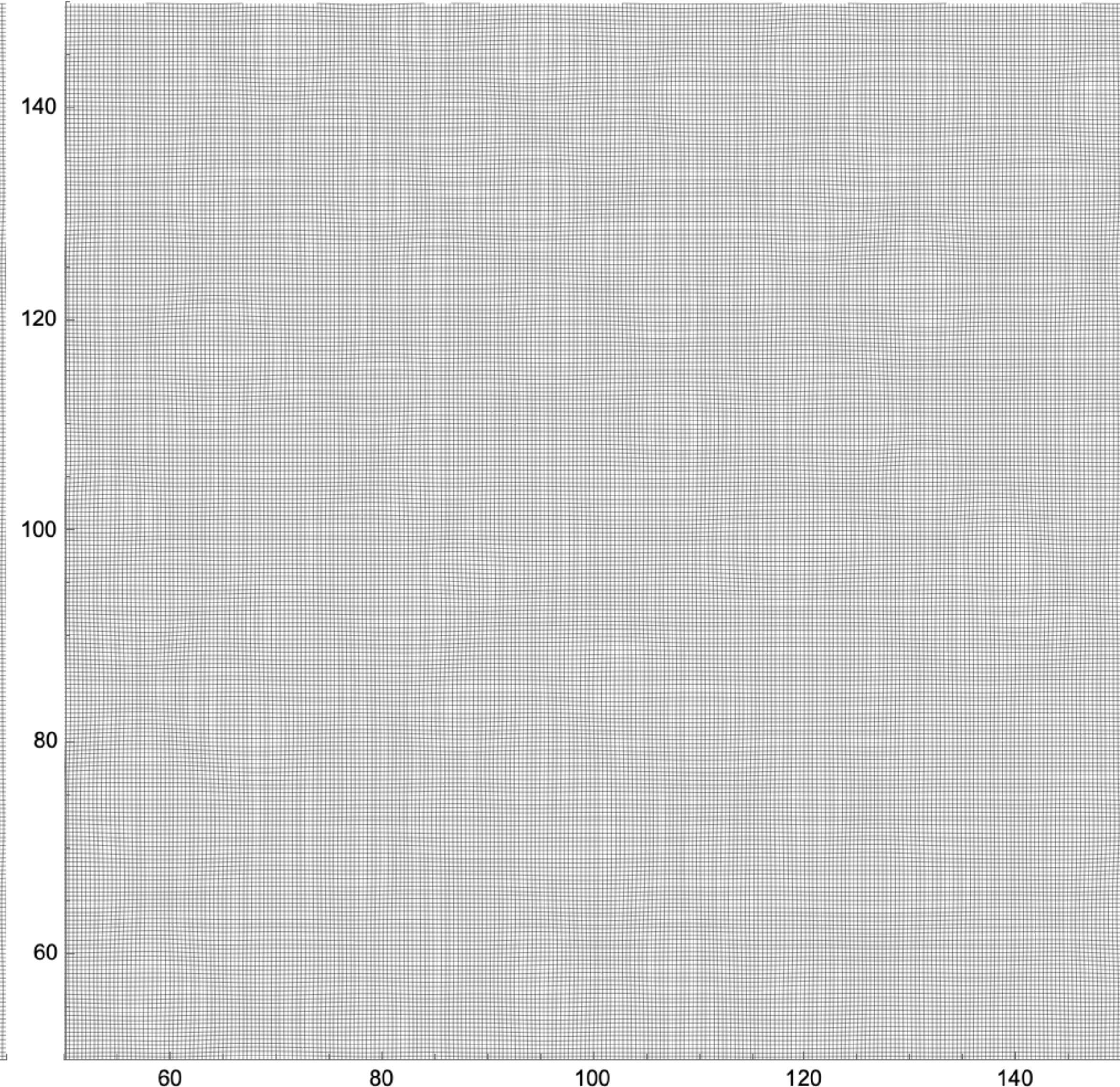
(d) The second eigenvalue and eigenvector fields  $\lambda_2$ , and  $v_2$

# Caustic conditions

$$\mathbf{x}_t(\mathbf{q}) = \mathbf{q} - b_+(t) \nabla \Psi(\mathbf{q})$$

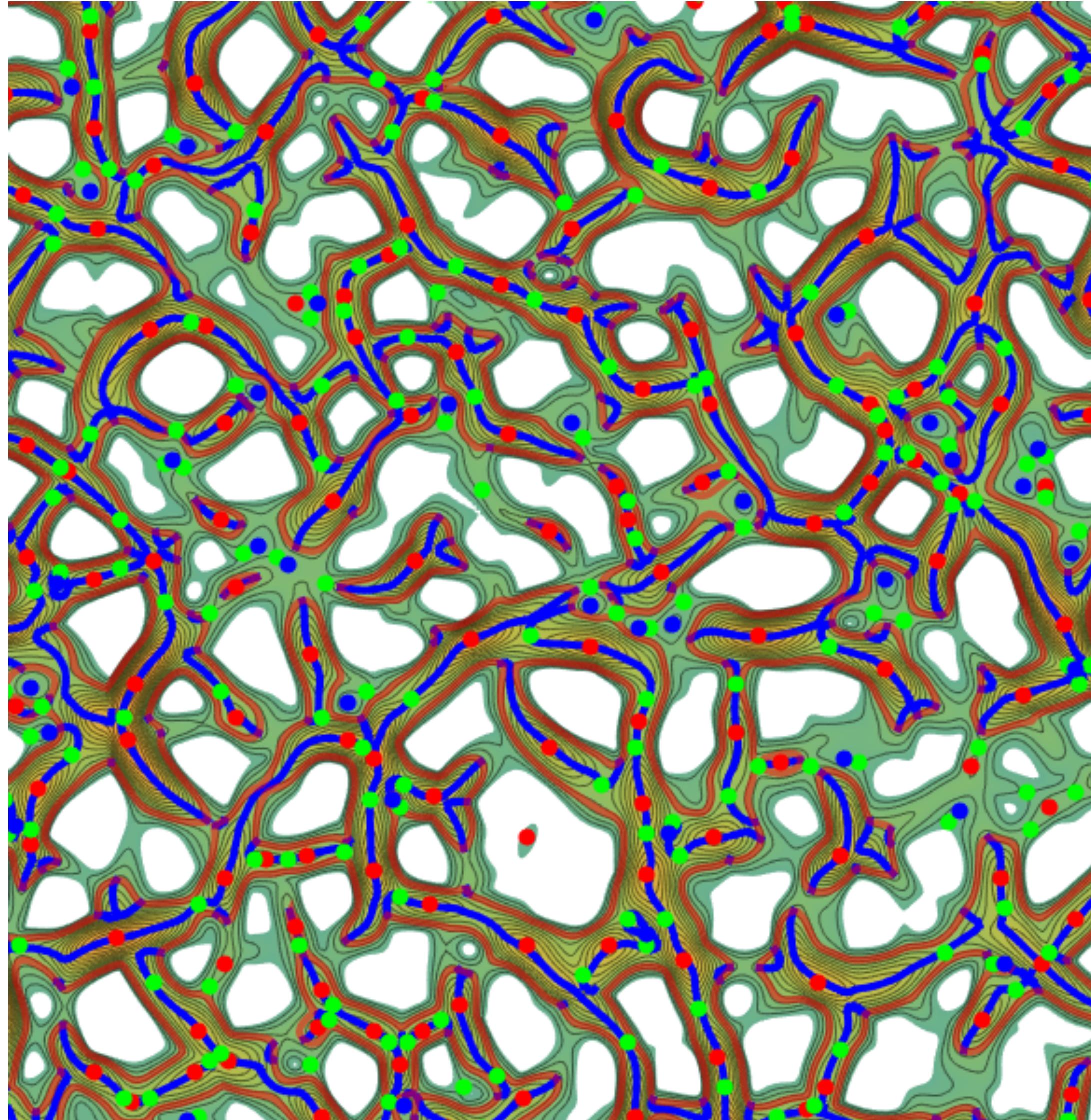


$$\mathbf{x}_t(\mathbf{q}) = \mathbf{q} + \mathbf{s}_t(\mathbf{q})$$

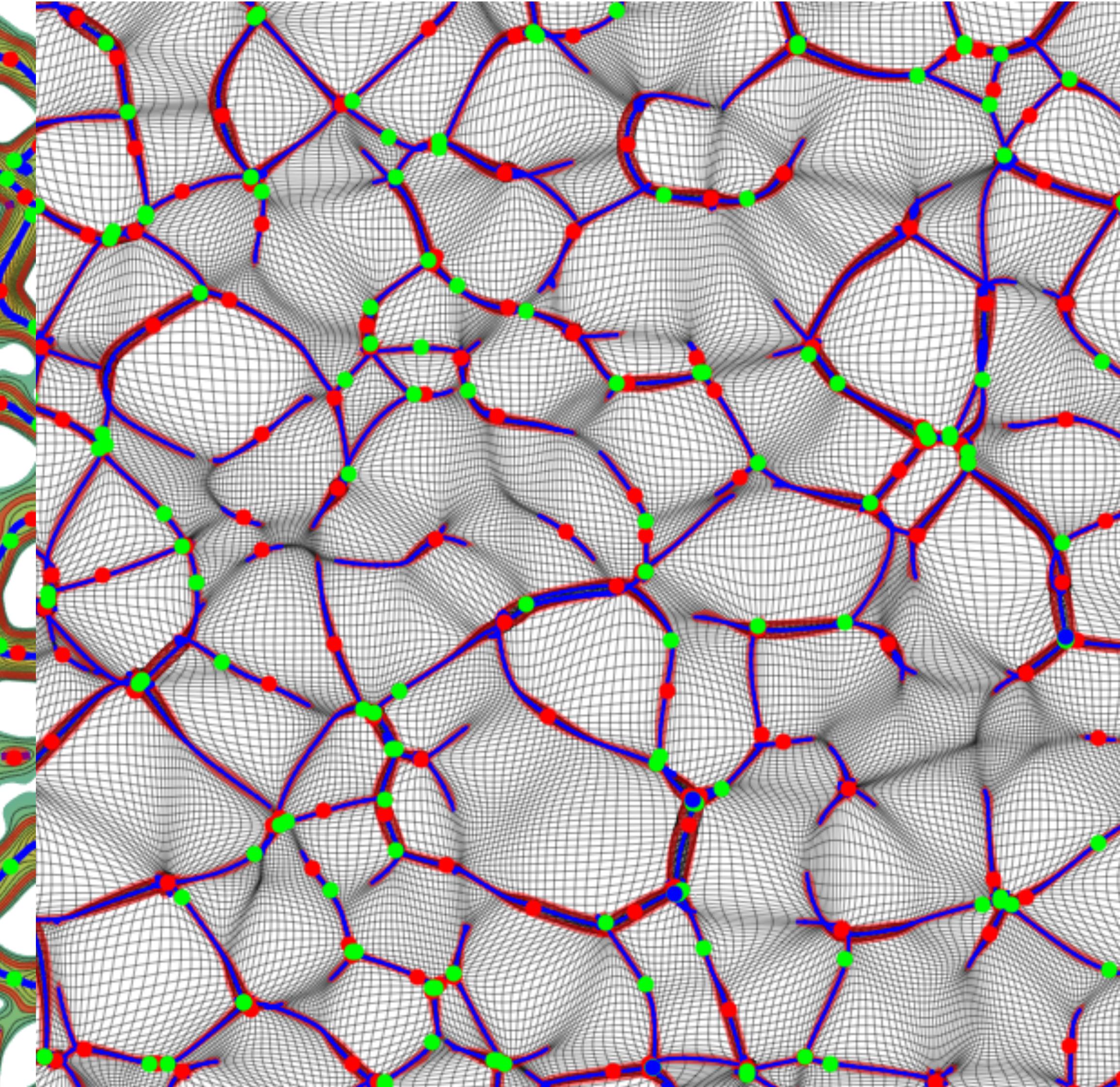


# Caustic conditions

$$\mathbf{x}_t(\mathbf{q}) = \mathbf{q} - b_+(t) \nabla \Psi(\mathbf{q})$$



$$\mathbf{x}_t(\mathbf{q}) = \mathbf{q} + \mathbf{s}_t(\mathbf{q})$$



# **What makes a filament in 2D?**

# Cusp filament (2D)

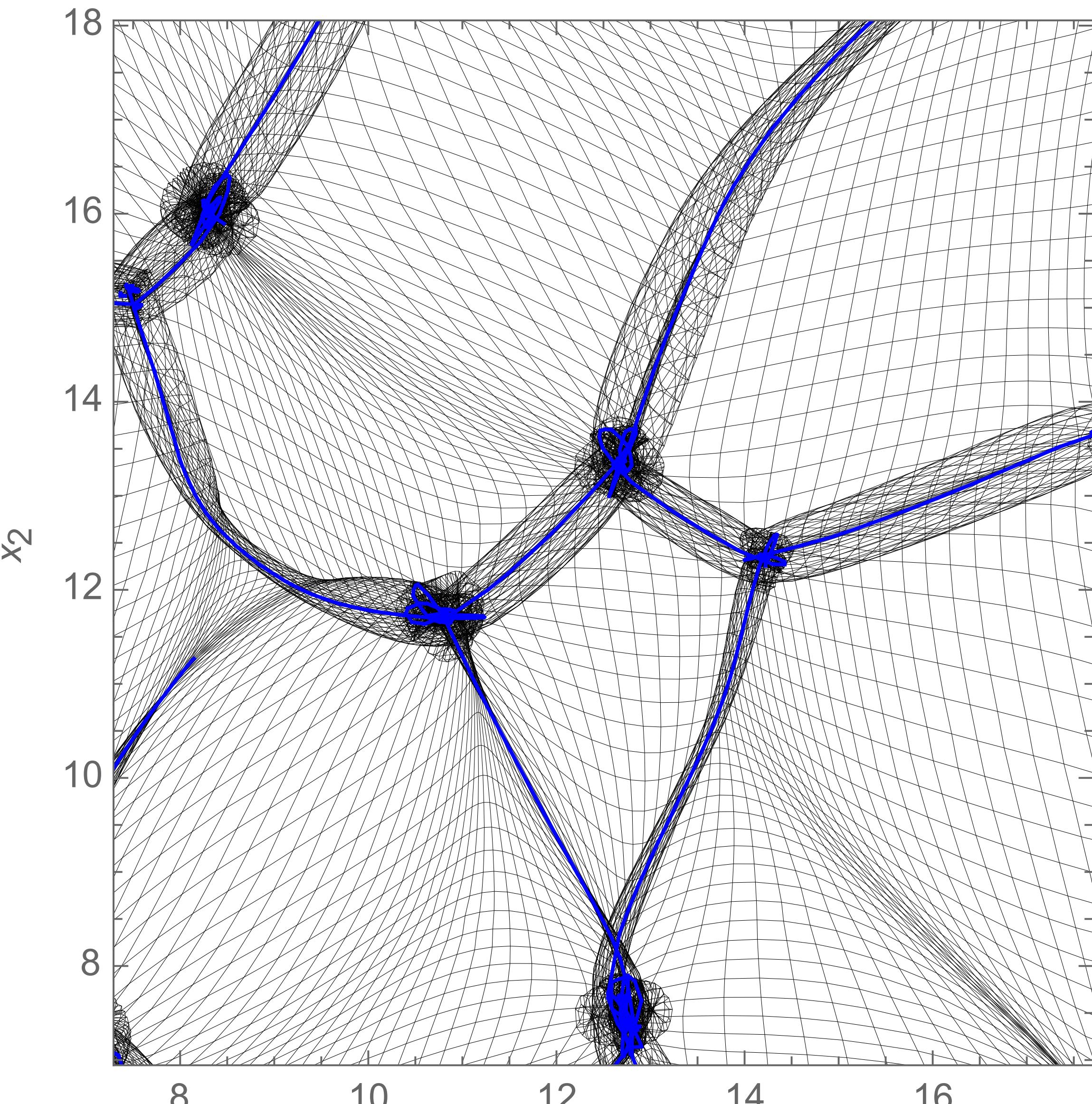
Candidate condition:

$$\lambda_1 = 1/b_+(t_c) \quad \mathbf{v}_1 \cdot \nabla \lambda_1 = 0$$

$$\mathbf{n} = \nabla(\mathbf{v}_1 \cdot \nabla \lambda_1)$$

Unsatisfactory as:

1. Points in Eulerian space **biased towards clusters**
2. Zel'dovich approximation **invalid in clusters**



# Cusp filament (2D)

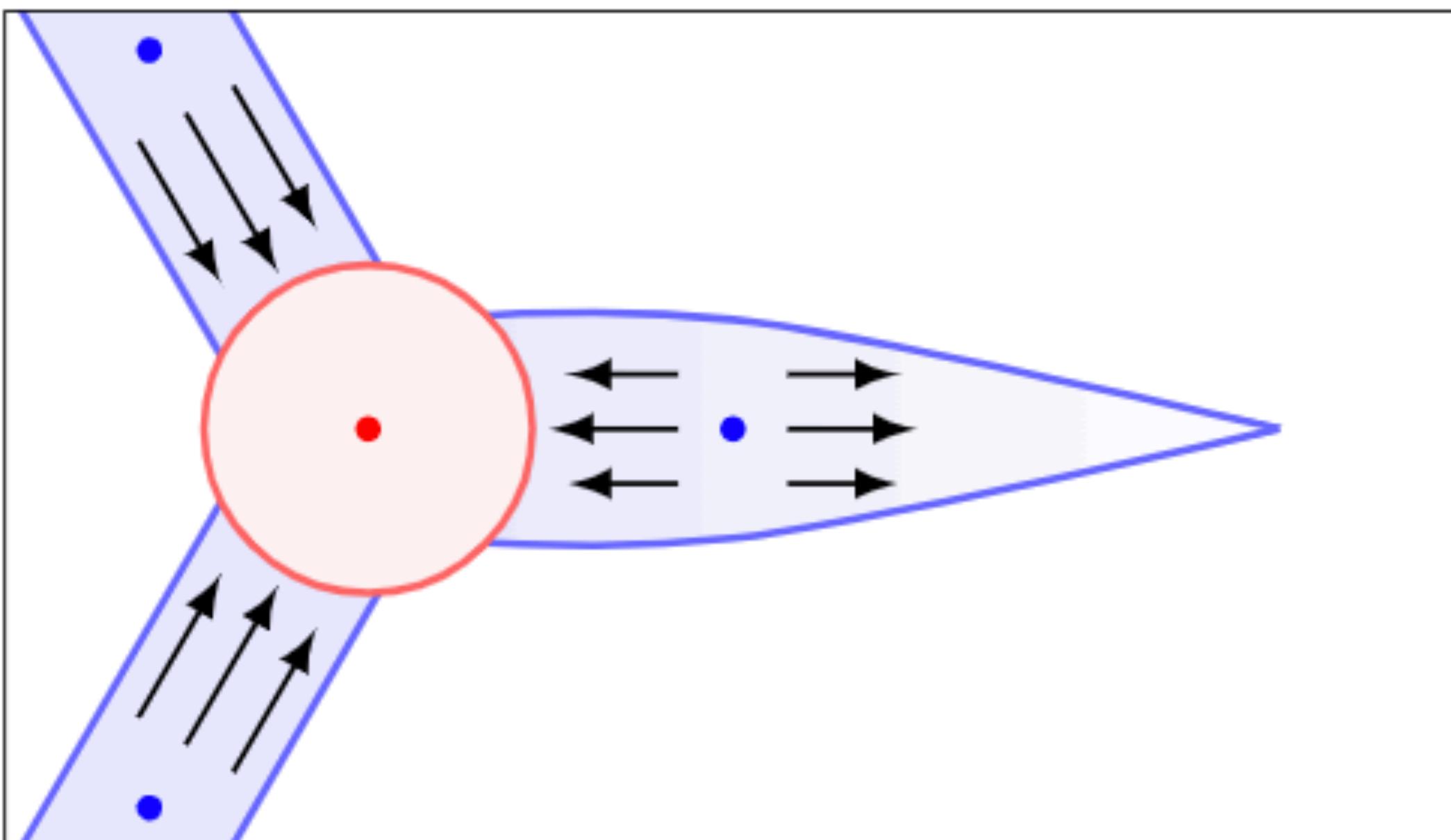
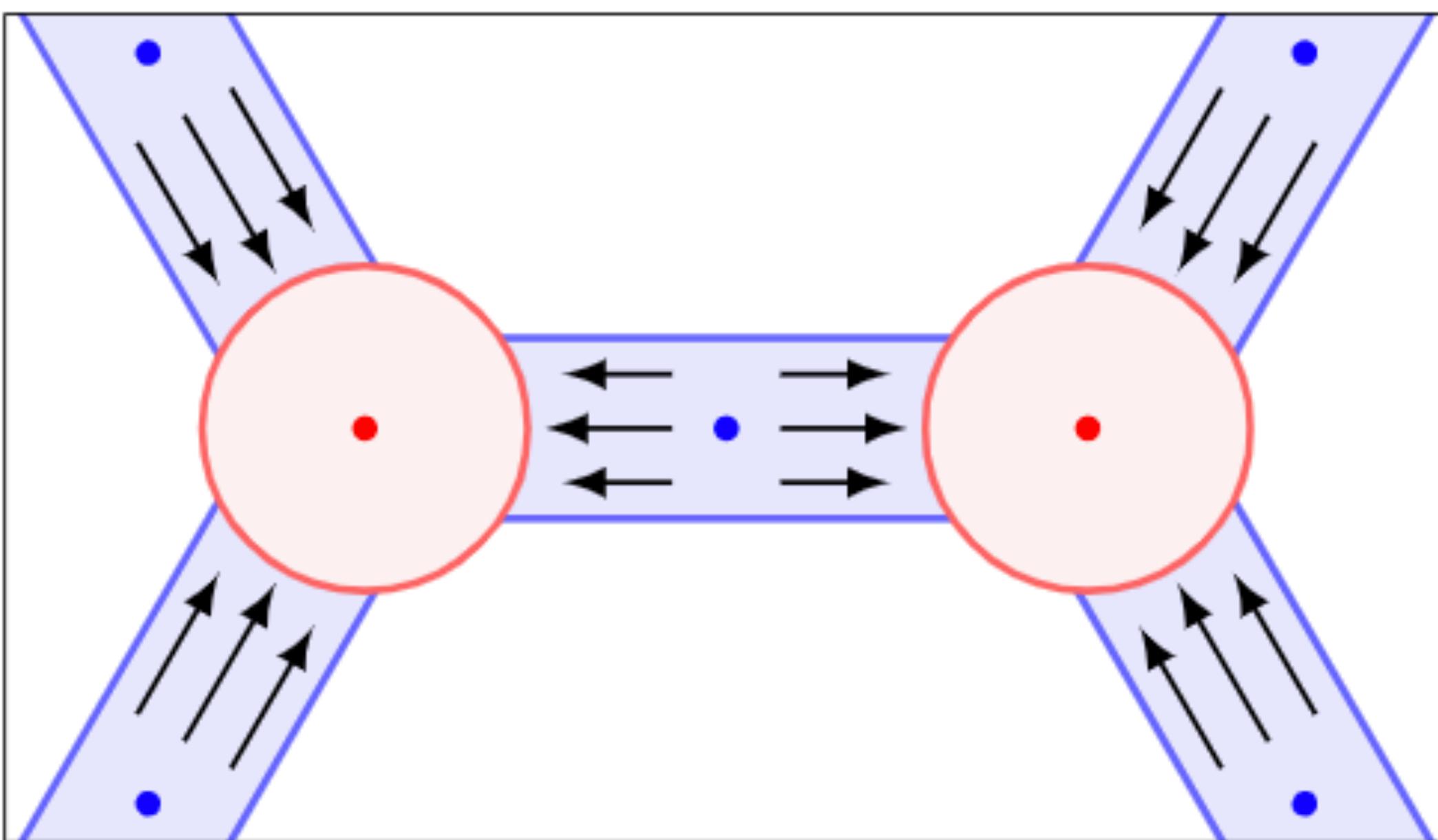
Require that the cusp line is **maximally expanding along the direction of the filament**

$$\lambda_1 = 1/b_+(t_c) \quad \lambda_2 < 0$$

$$\mathbf{v}_1 \cdot \nabla \lambda_1 = 0 \quad \mathbf{v}_2 \cdot \nabla \lambda_2 = 0$$

$$\mathbf{n} = \nabla(\mathbf{v}_1 \cdot \nabla \lambda_1) \quad \mathbf{v}_2 [\mathcal{H} \lambda_2] \mathbf{v}_2 > 0$$

Note the **symmetry** between the first and second eigenvalue fields!

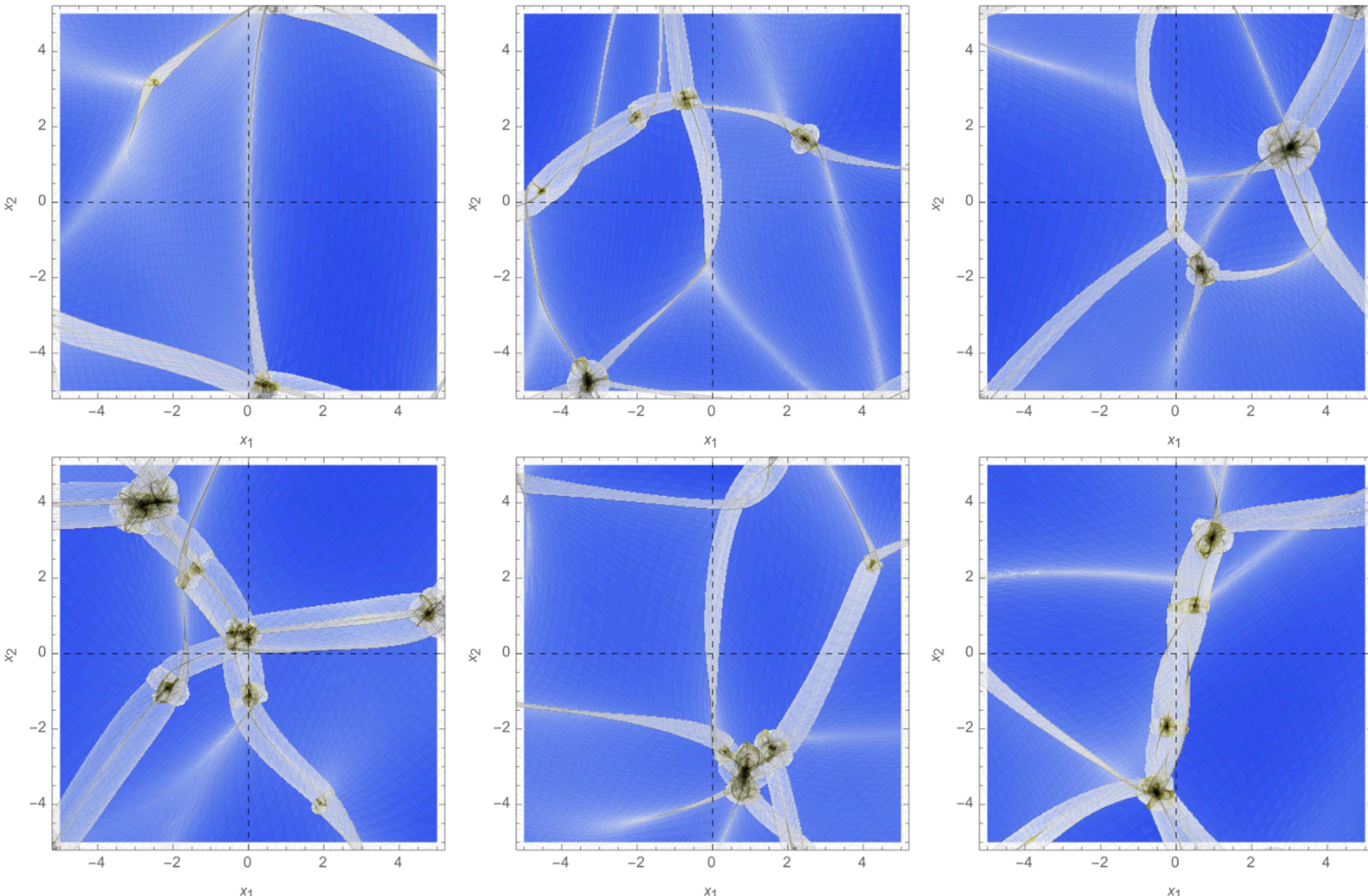


# Cusp filament realizations

Specifying:

- **formation time,**
- **length scale,**
- **and orientation**

Dark matter  
512 x 512 N-body  
simulations



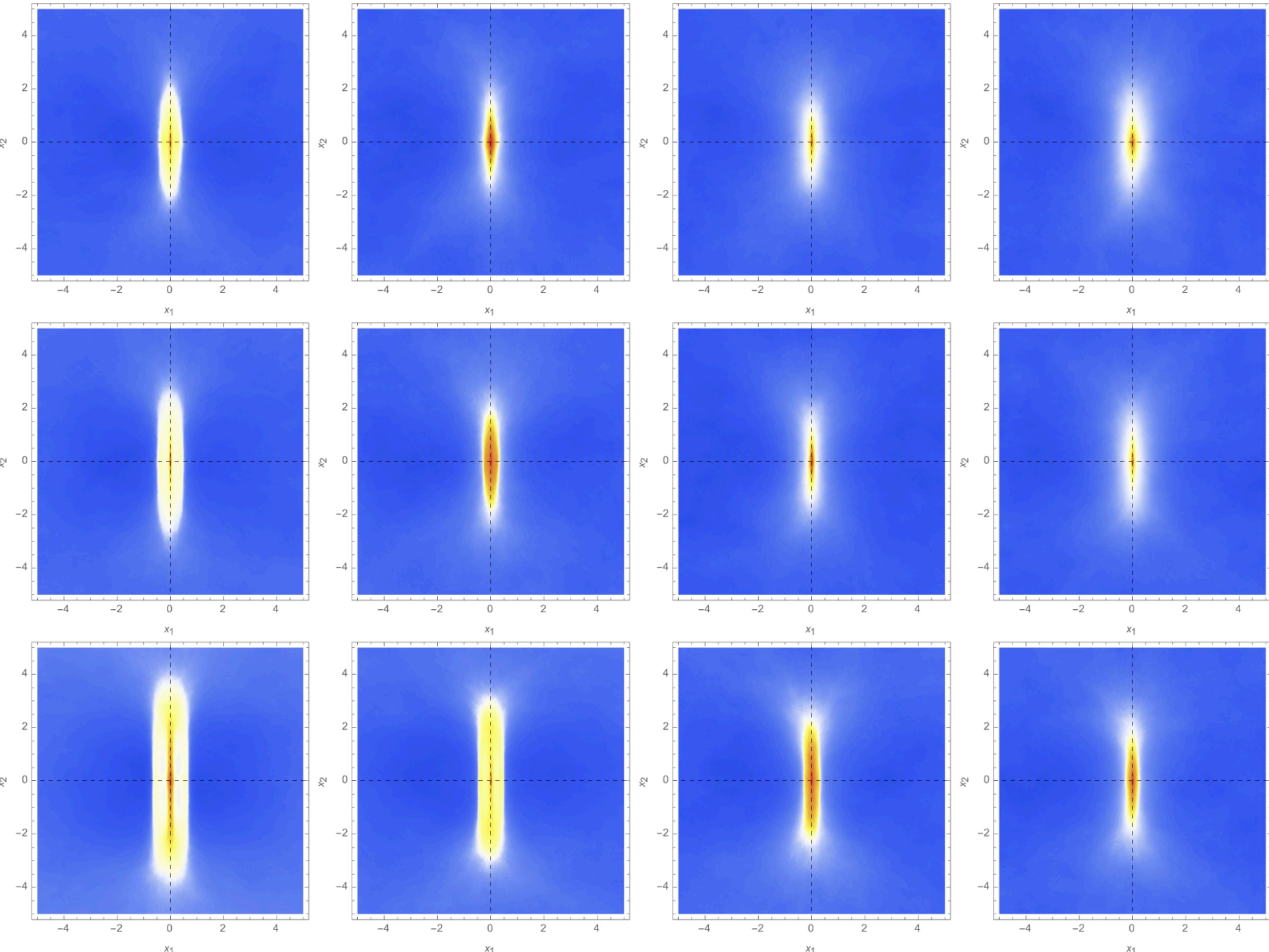
# Median field

Cusp filaments

We run 1000 dark matter  $512 \times 512$  N-body simulations, evaluate the density field and compute the median for every pixel

Length scale

Formation time

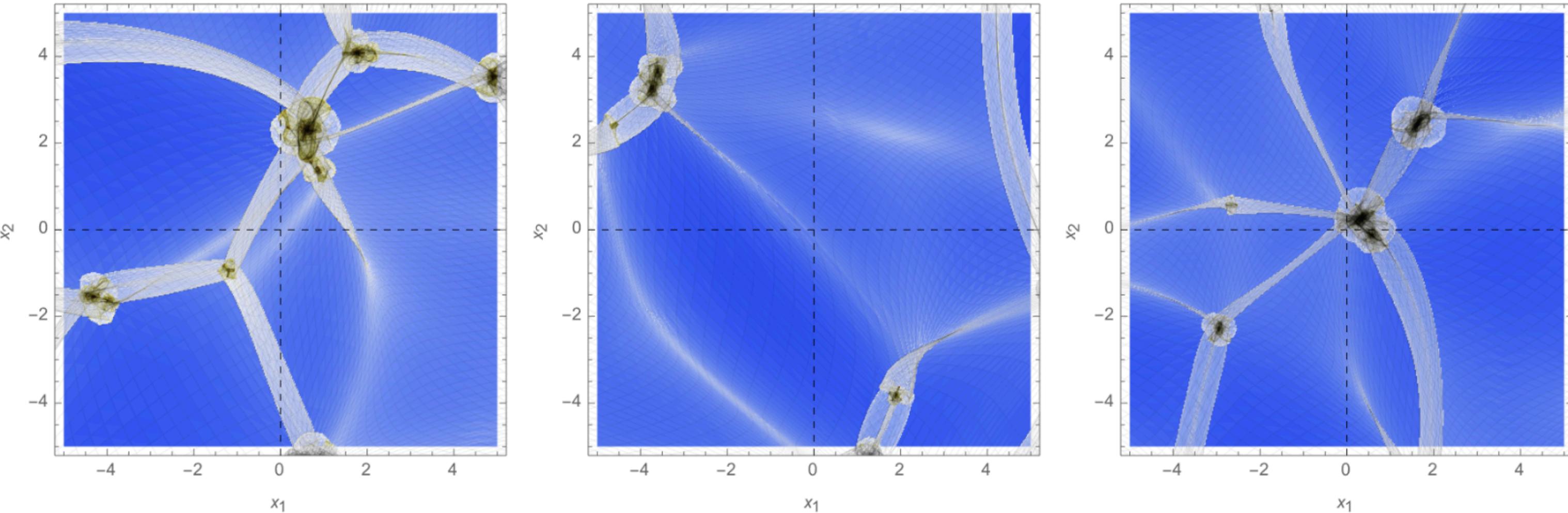


# Saddle point in primordial fields

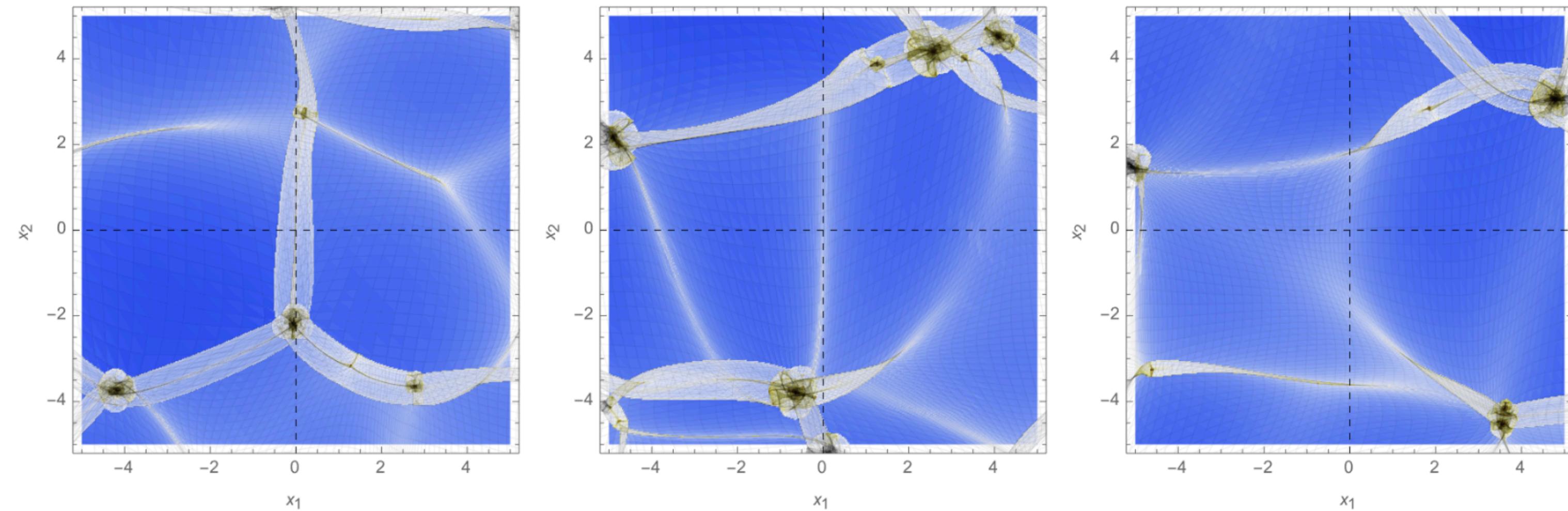
Saddle points in the primordial density and gravitational field specifying:

- **length scale,**
- and orientation

Dark matter  
512 x 512 N-body simulations



**Figure 11.** Realizations of saddle points in the smoothed primordial density perturbation at the scale  $\sigma = 0.5$ . We plot the  $N$ -body particles and the initial mesh on the corresponding density field  $\log(\rho + 1)$ .



**Figure 14.** Realizations of saddle points in the smoothed primordial gravitational potential at the scale  $\sigma = 0.5$ . We plot the  $N$ -body particles and the initial mesh on the corresponding density field  $\log(\rho + 1)$ .

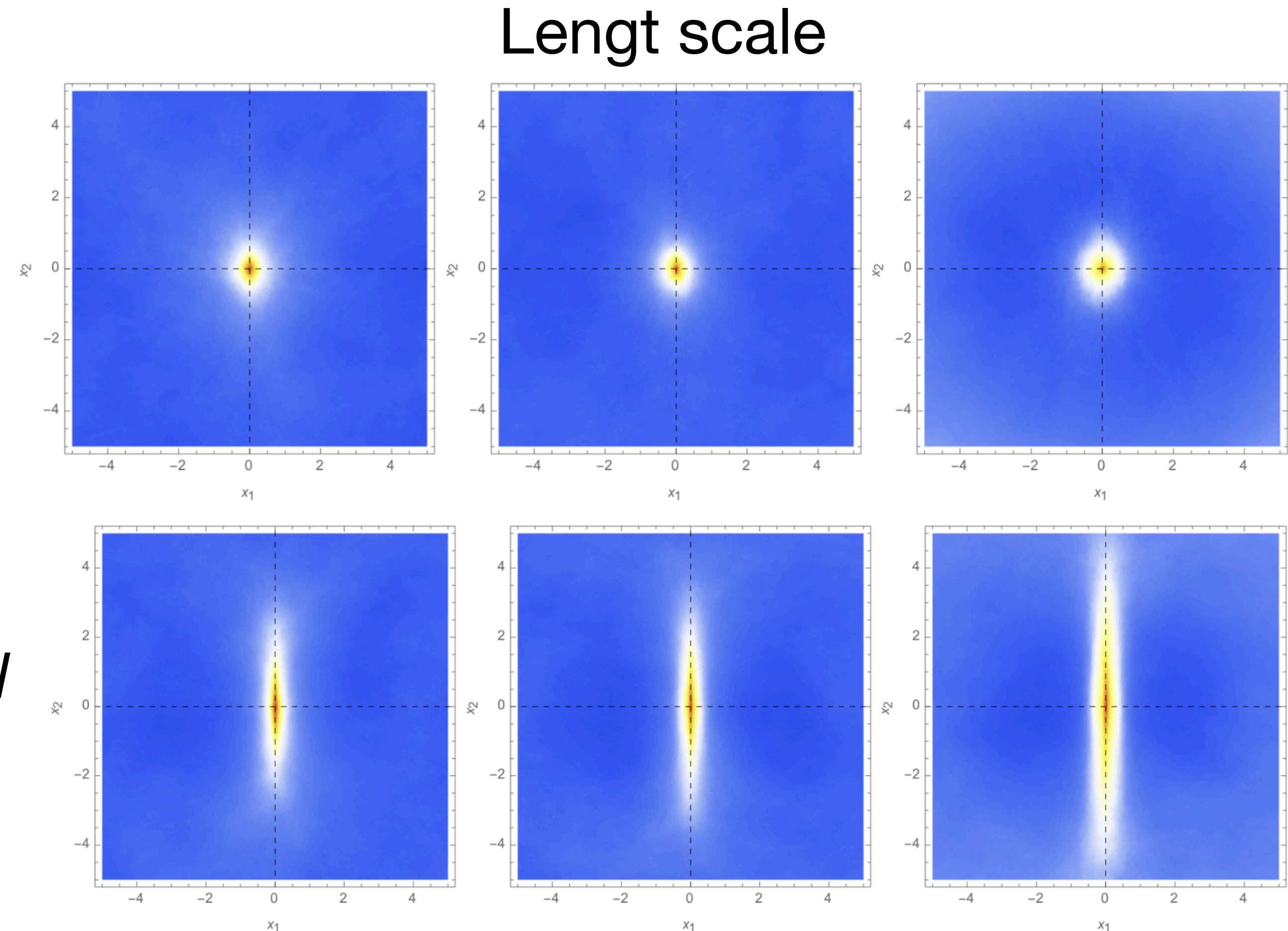
# Median field

Saddle point filaments

We run 1000 dark matter  $512 \times 512$  N-body simulations, evaluate the density field and compute the median for every pixel

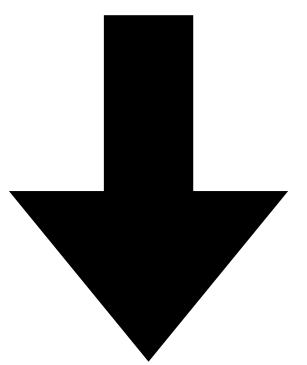
*Density perturbation*

*Gravitational potential*



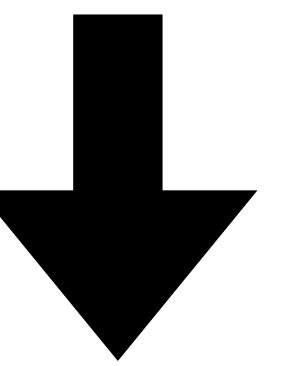
# Swallowtail (2D)

$$\lambda_1 = 1/b_+, \nu_1 \cdot \nabla \lambda_1 = 0, \nu_1 \cdot \nabla (\nu_1 \cdot \nabla \lambda_1) = 0$$

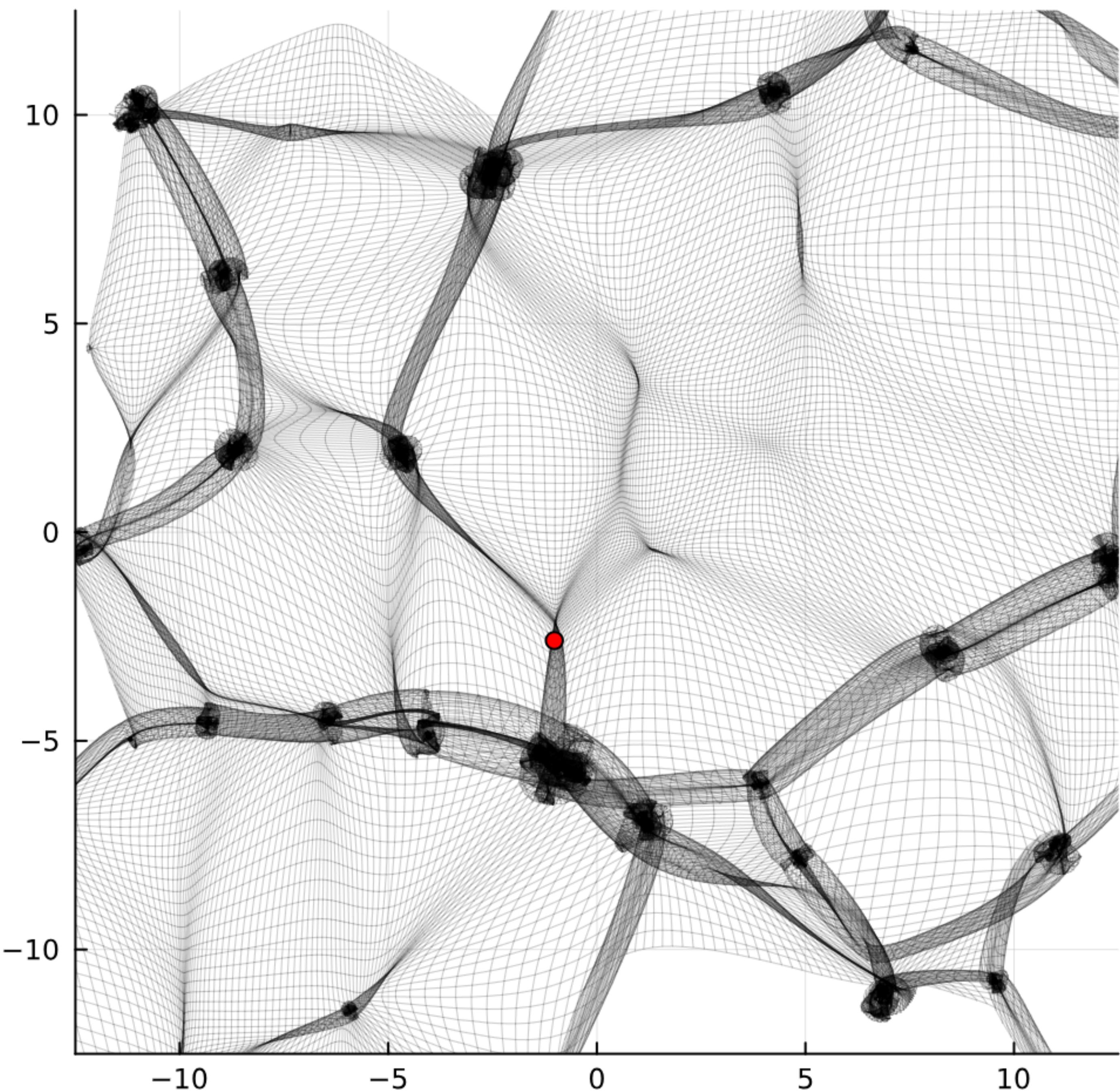


$$T_{11} = 1/b_+, T_{12} = 0, T_{22} < 1/b_+,$$

$$T_{111} = 0, T_{1111} + \frac{3T_{112}^2}{T_{11} - T_{22}} = 0$$



$$U(Y) = \frac{1}{2} Y^T M^{-1} Y - \ln(T_{11} - T_{22})$$



**What makes a wall/filament in  
3D?**

# Cosmic web in 3D

## Cusp Wall

$$\lambda_1 = 1/b_+(t_c)$$

$$\nu_1 \cdot \nabla \lambda_1 = 0$$

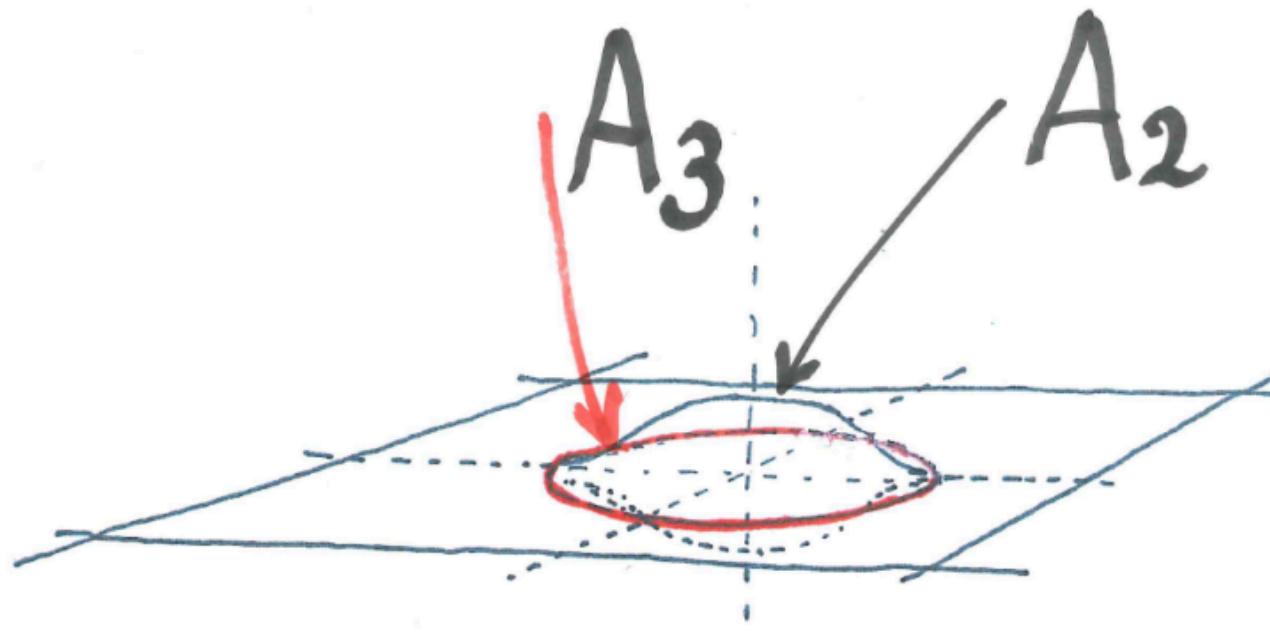
and

$$0 > \lambda_2 > \lambda_3$$

$$\nu_2 \cdot \nabla(\lambda_2 + \lambda_3) = 0$$

$$\nu_3 \cdot \nabla(\lambda_2 + \lambda_3) = 0$$

$\mathcal{H}(\lambda_2 + \lambda_3)$  positive definite



## Swallowtail Filament

$$\lambda_1 = 1/b_+(t_c)$$

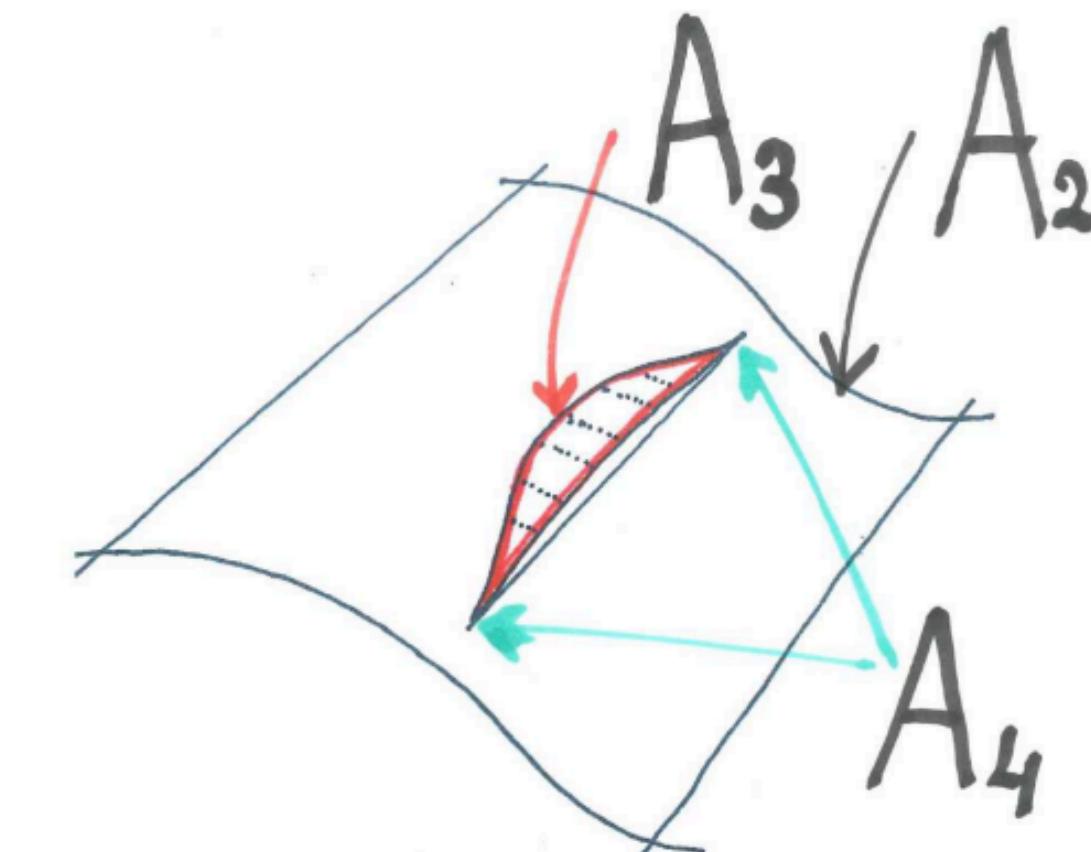
$$\nu_1 \cdot \nabla \lambda_1 = 0$$

$$\nu_1 \cdot \nabla(\nu_1 \cdot \nabla \lambda_1) = 0$$

and

$$\frac{\lambda_2(\mathbf{v}_3 \cdot \nabla(\mathbf{v}_1 \cdot \nabla \lambda_1))^2 + \lambda_3(\mathbf{v}_2 \cdot \nabla(\mathbf{v}_1 \cdot \nabla \lambda_1))^2}{(\mathbf{v}_2 \cdot \nabla(\mathbf{v}_1 \cdot \nabla \lambda_1))^2 + (\mathbf{v}_3 \cdot \nabla(\mathbf{v}_1 \cdot \nabla \lambda_1))^2} < 0$$

$$0 = ((\mathbf{v}_3 \cdot \mathbf{n}_c)\mathbf{v}_2 - (\mathbf{v}_2 \cdot \mathbf{n}_c)\mathbf{v}_3) \cdot \nabla [\lambda_2(\mathbf{v}_3 \cdot \mathbf{n}_c)^2 + \lambda_3(\mathbf{v}_2 \cdot \mathbf{n}_c)^2]$$



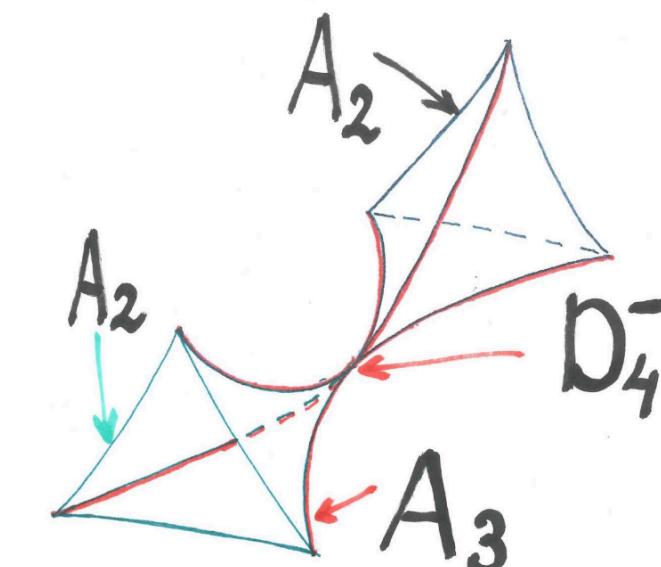
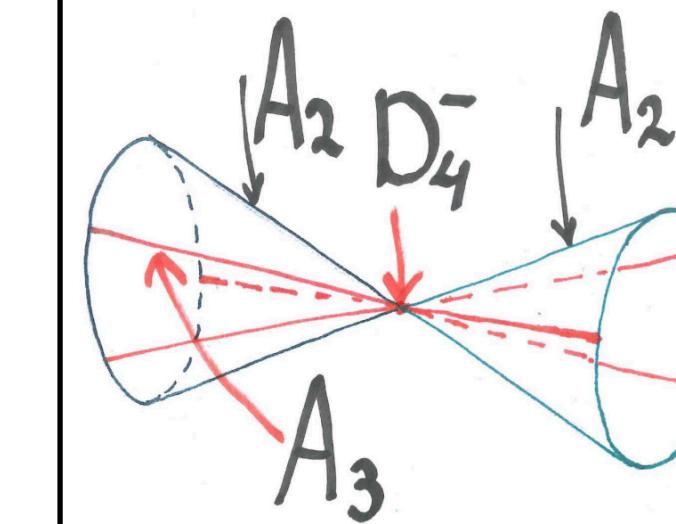
## Umbilic Filament

$$\lambda_1 = \lambda_2 = 1/b_+(t_c)$$

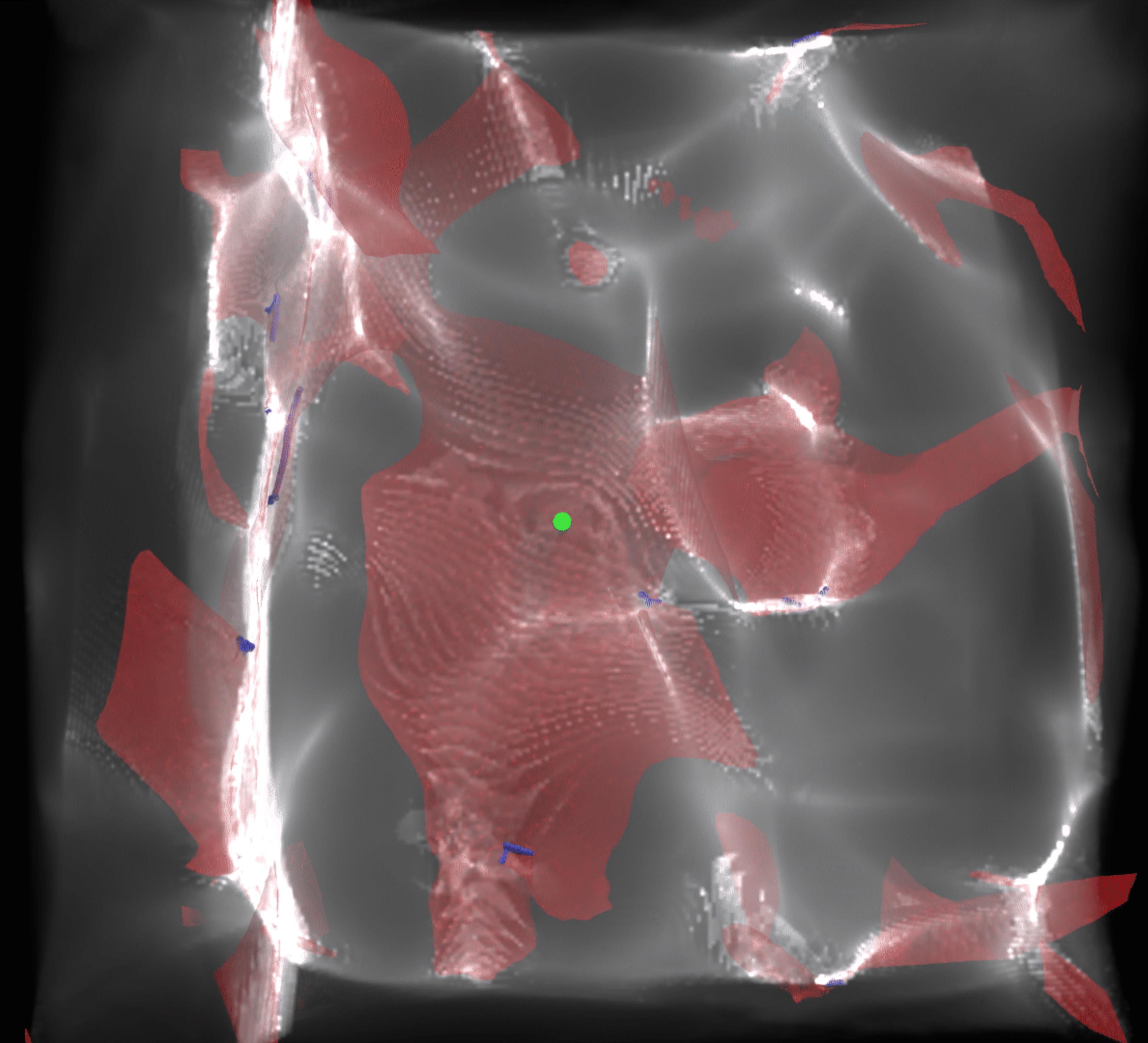
and

$$\lambda_3 < 0$$

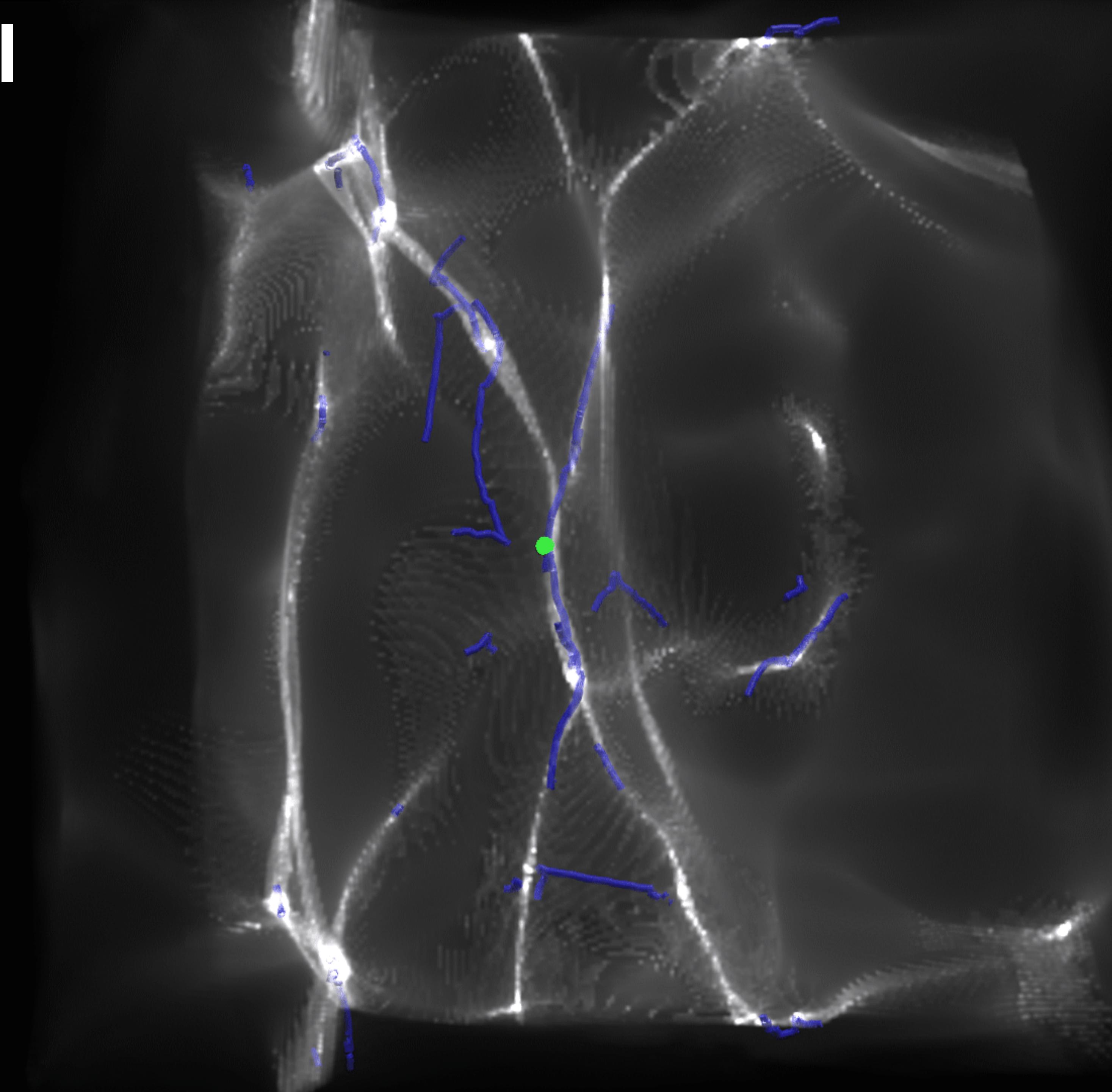
$$\nu_3 \cdot \nabla \lambda_3 = 0$$



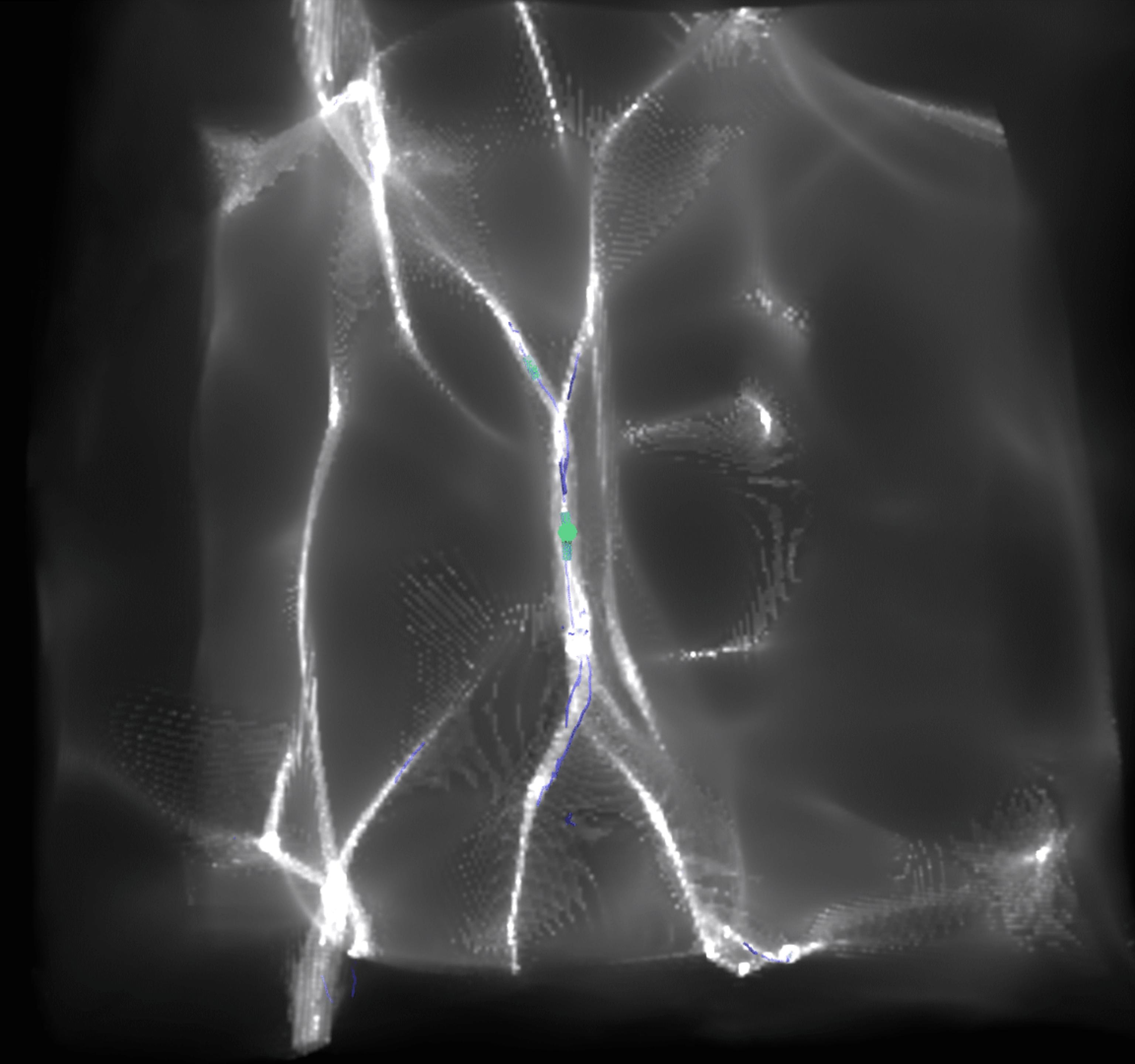
# Cusp



# Swallowtail



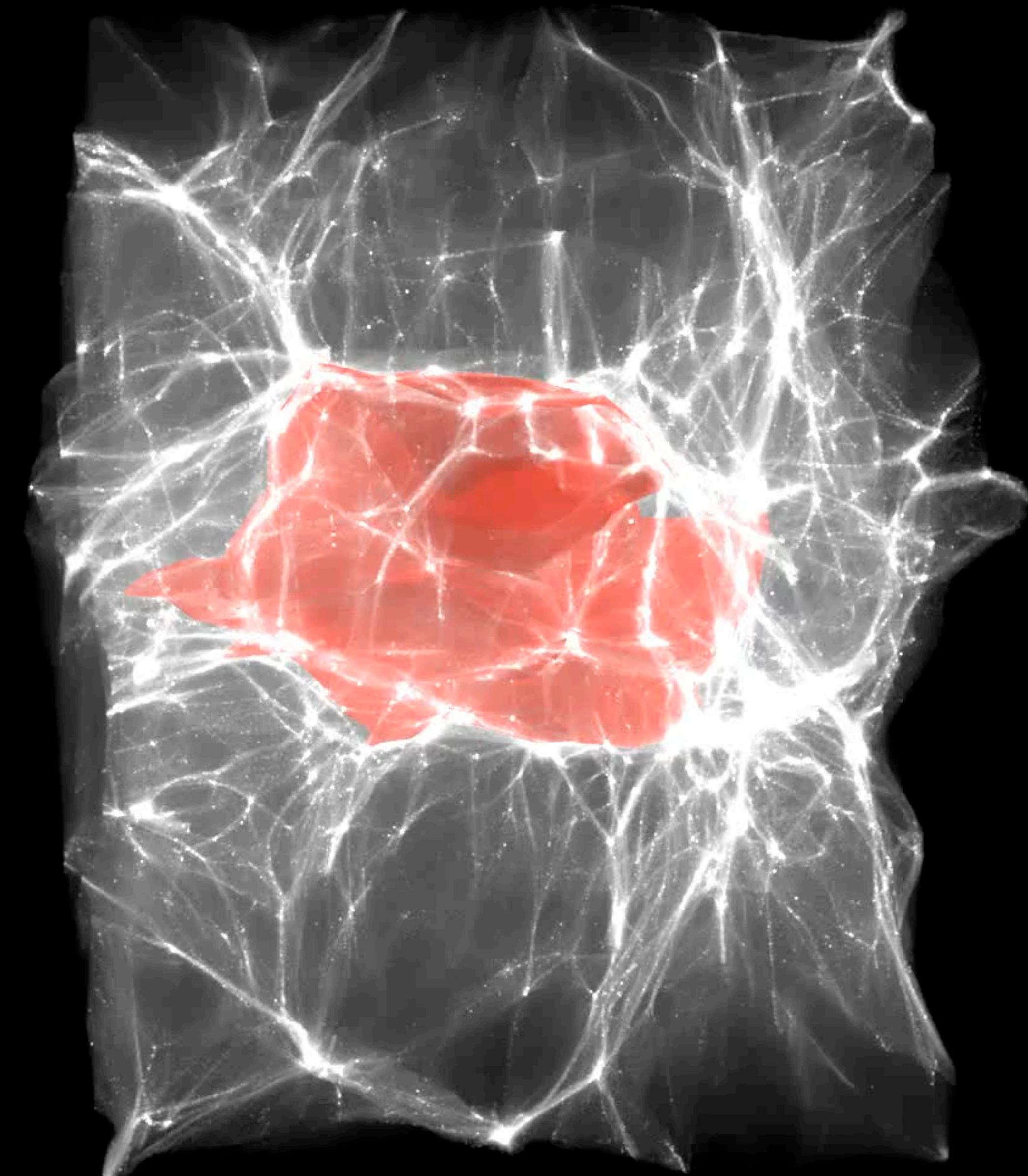
# Umbilic



# Constrained Gaussian Random field theory

By generating customized initial conditions, using non-linear constrained Gaussian random field theory, we can systematically study the different elements of the cosmic web

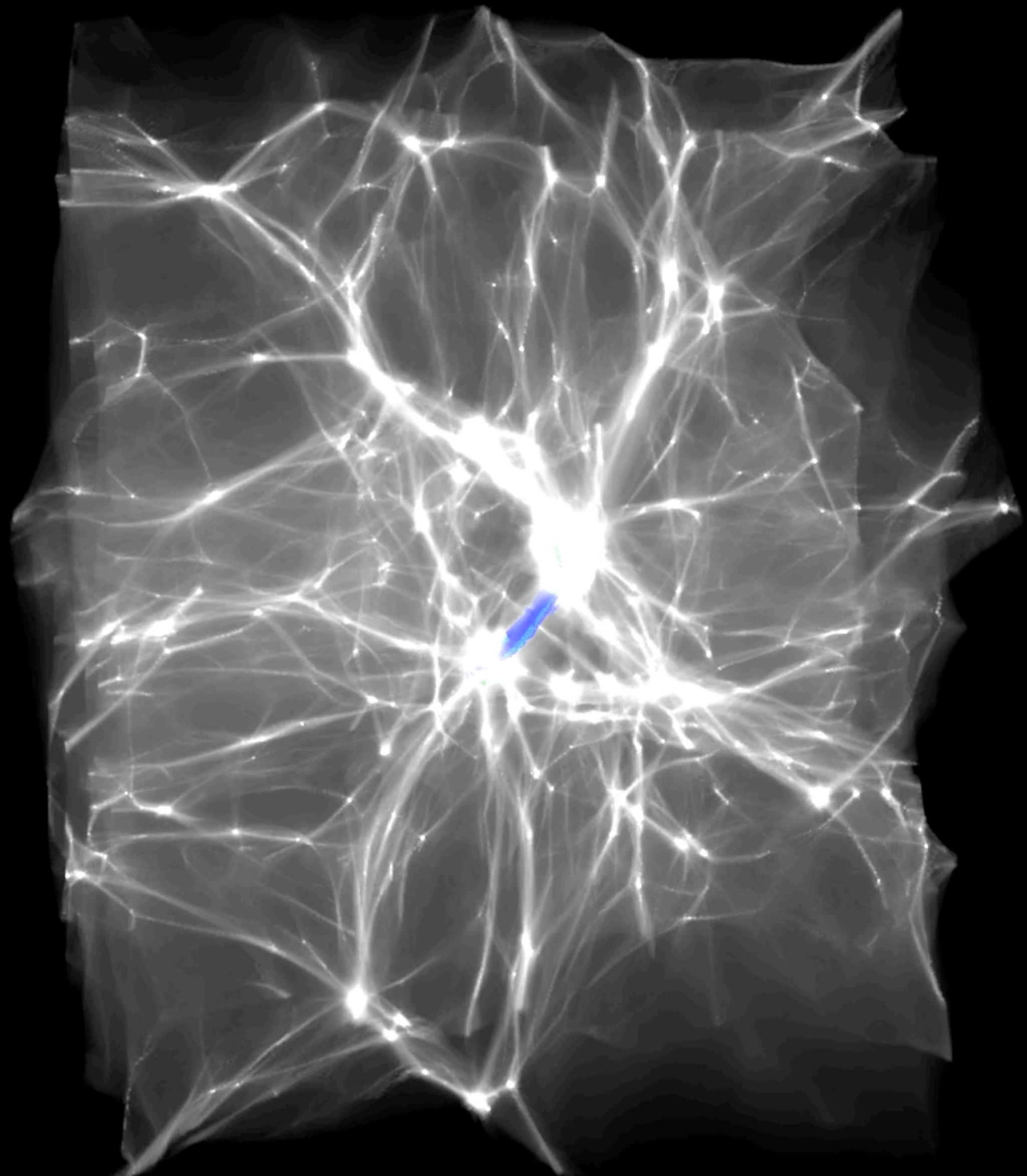
$$A_3^i(t) = \{\mathbf{q} \in L \mid \mathbf{q} \in A_2^i(t), \mathbf{v}_i \cdot \nabla \mu_{it} = 0\}$$



# Constrained Gaussian Random field theory

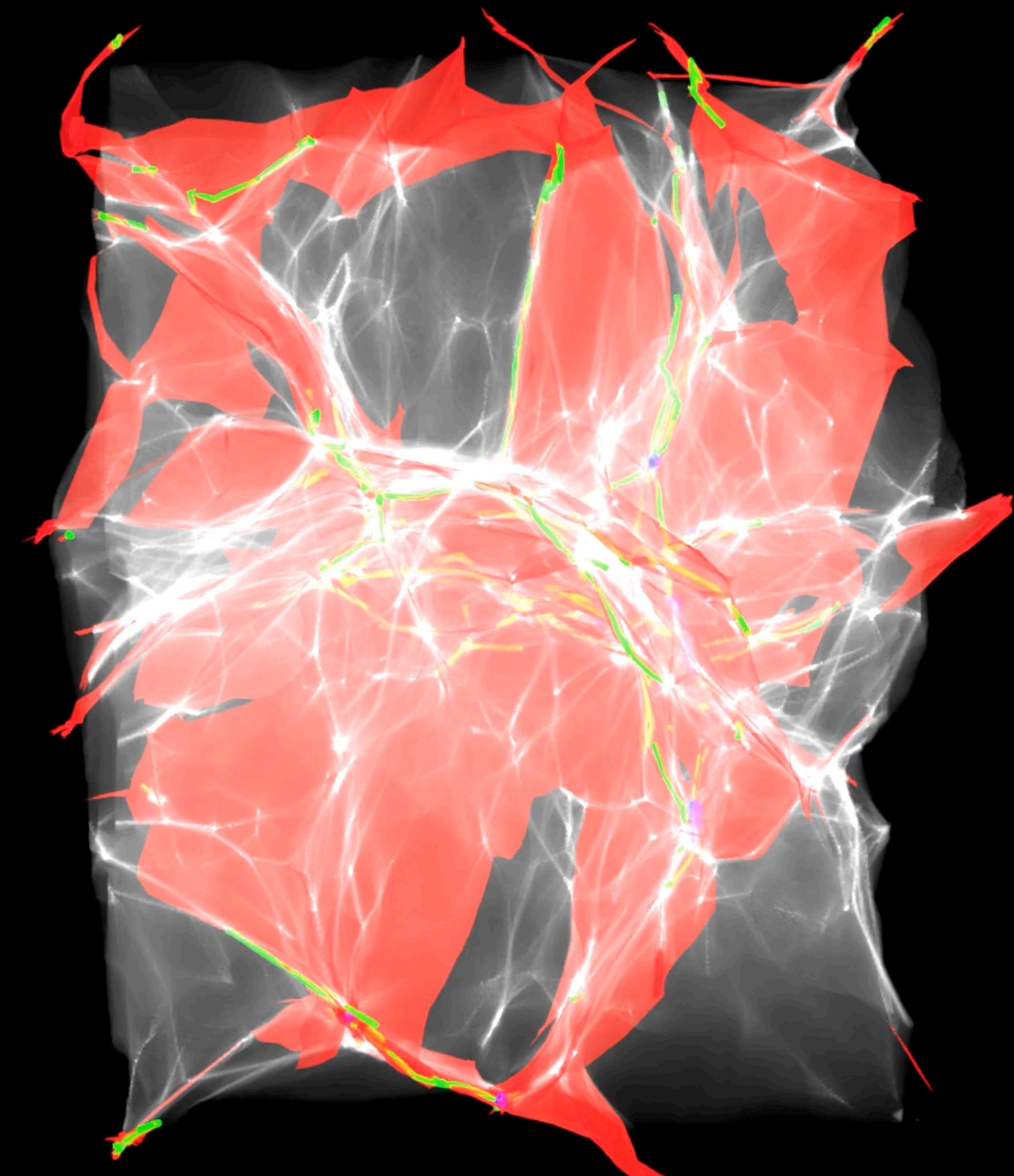
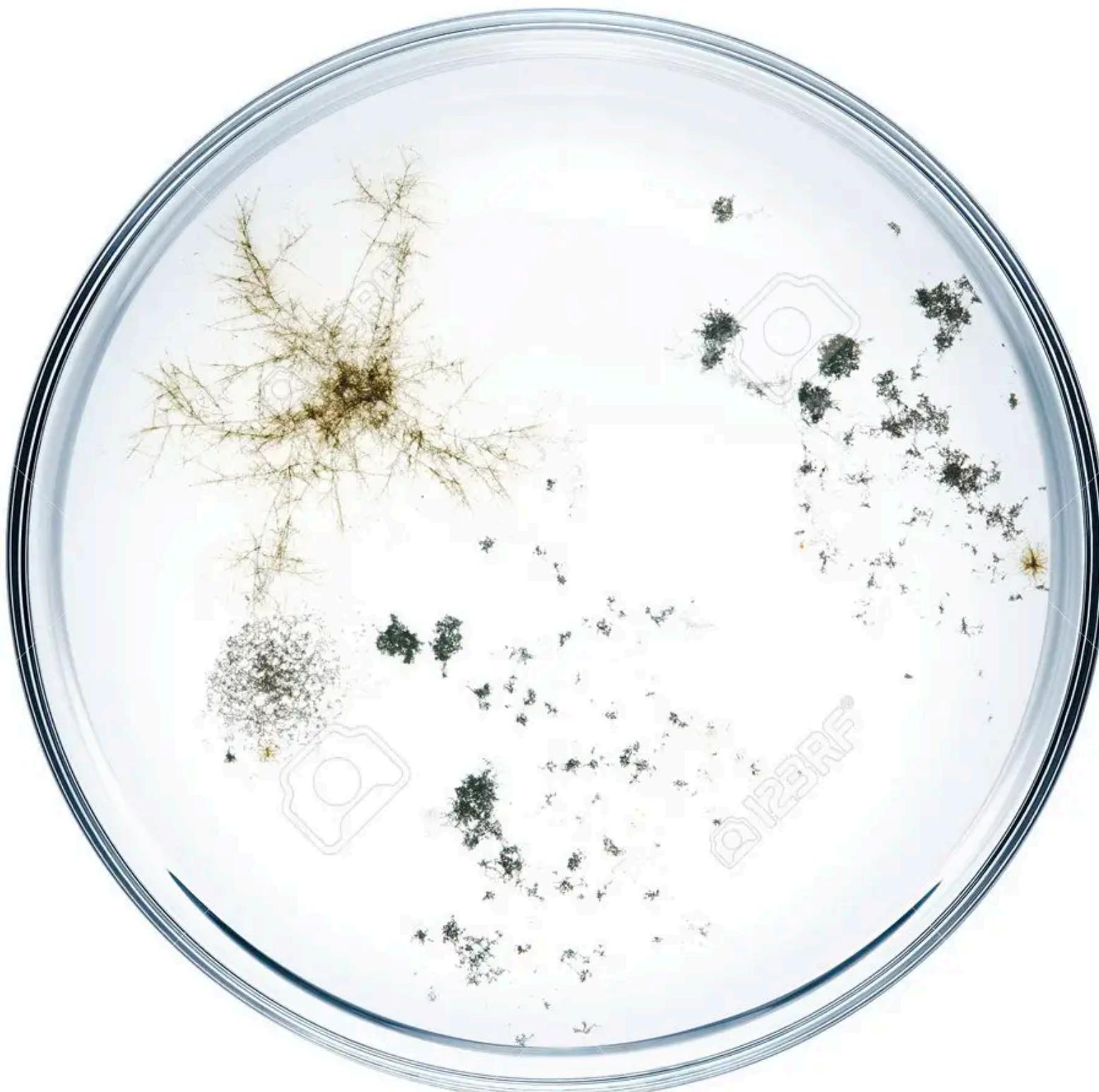
By generating customized initial conditions, using non-linear constrained Gaussian random field theory, we can systematically study the different elements of the cosmic web

$$D_4^{ij}(t) = \{\mathbf{q} \in L \mid 1 + \mu_{it}(\mathbf{q}) = 1 + \mu_{jt}(\mathbf{q}) = 0\}$$

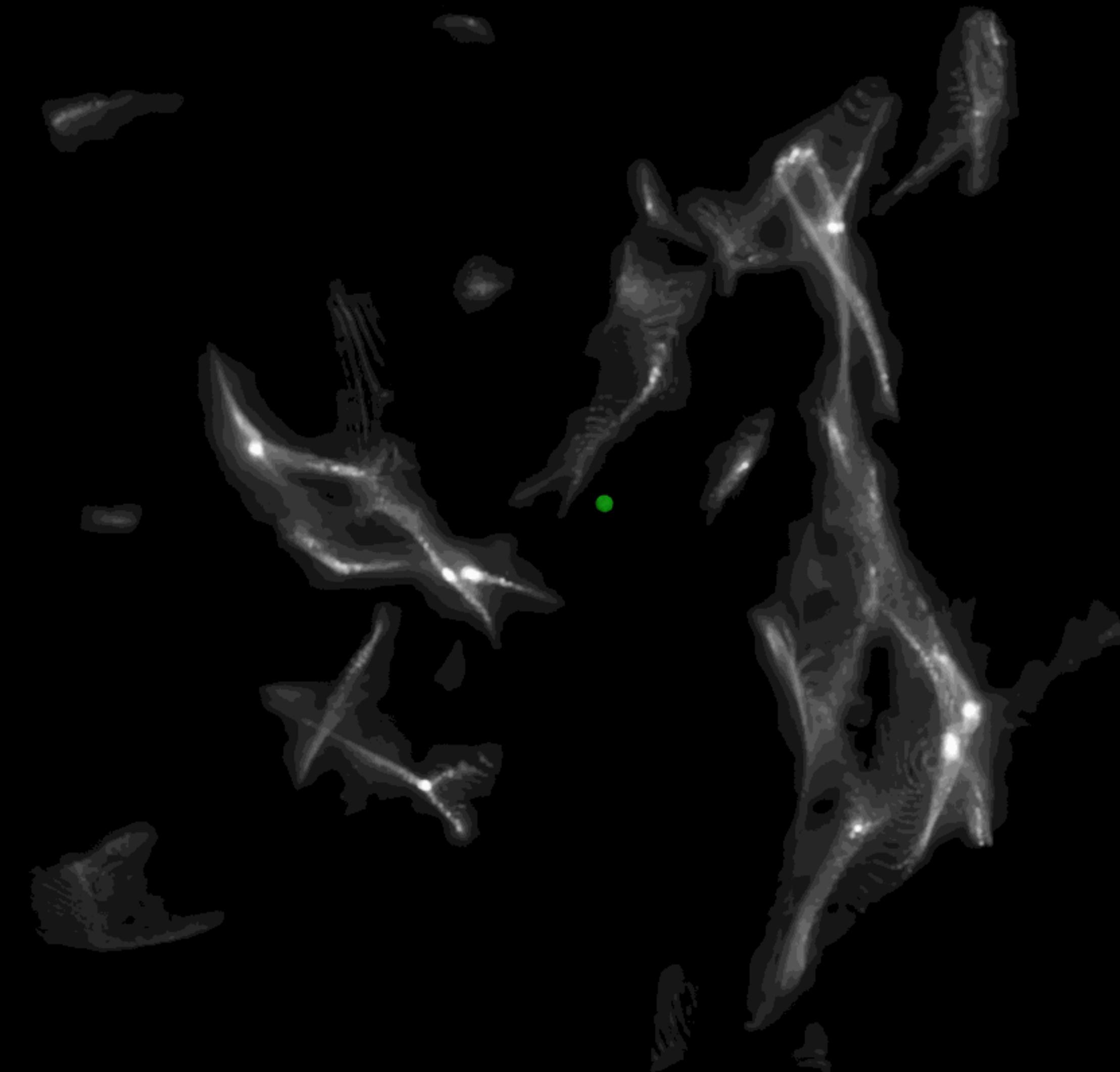


# Constrained Gaussian Random field theory

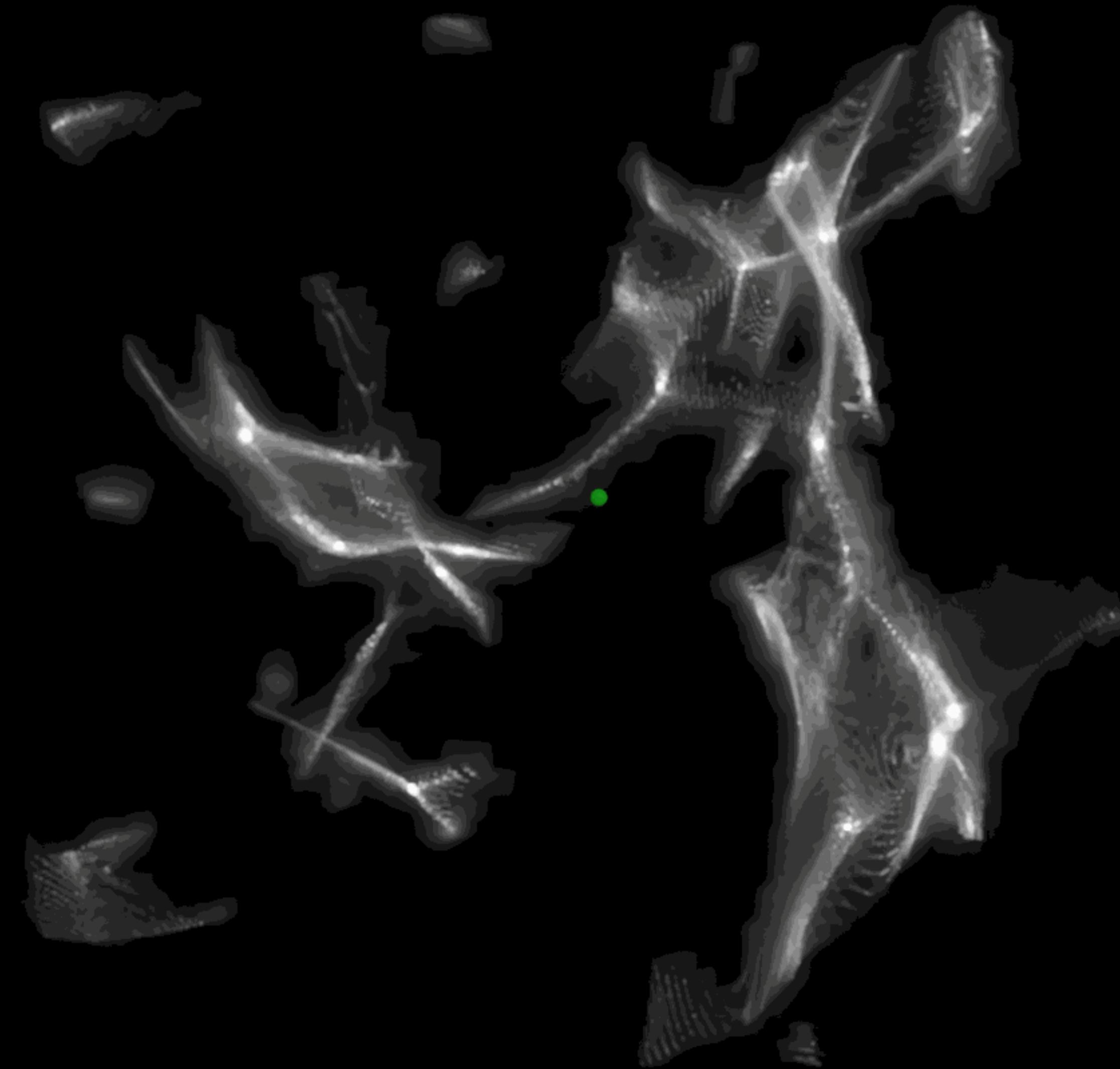
By generating customized initial conditions, using non-linear constrained Gaussian random field theory, we can systematically study the different elements of the cosmic web



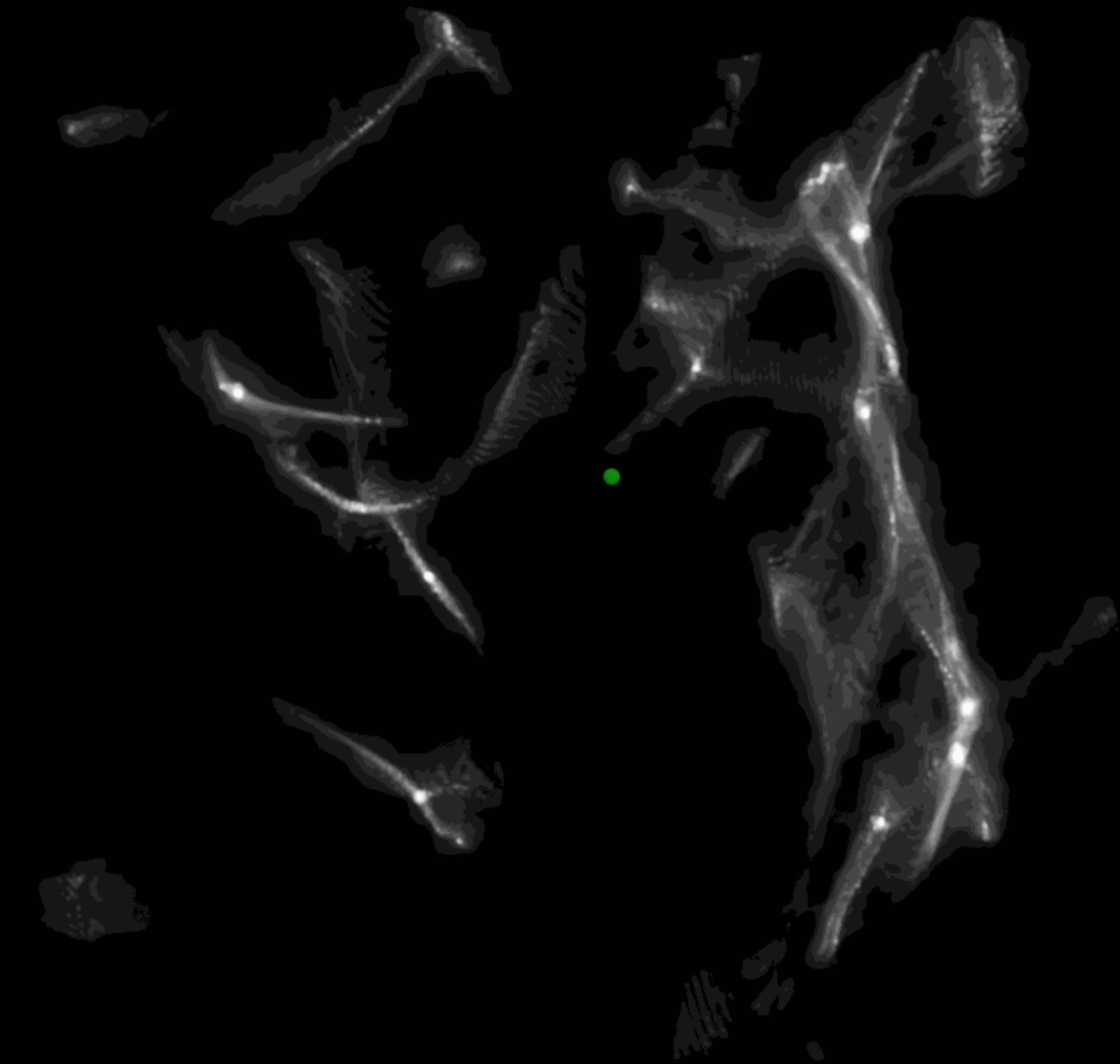
# Wall: saddle point of the density



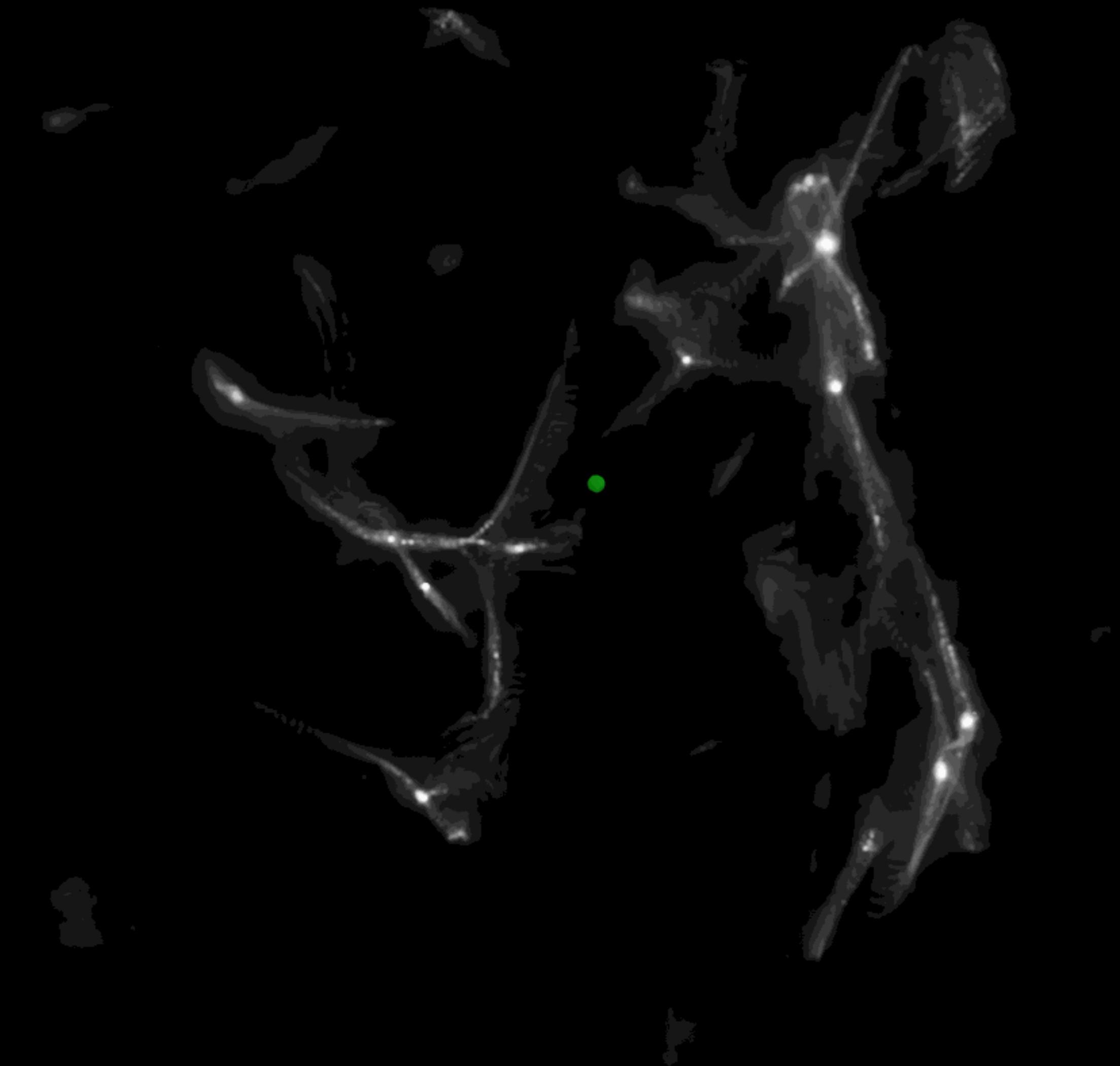
# Filament: saddle point of the density



# Wall: saddle point of the gravitational potential

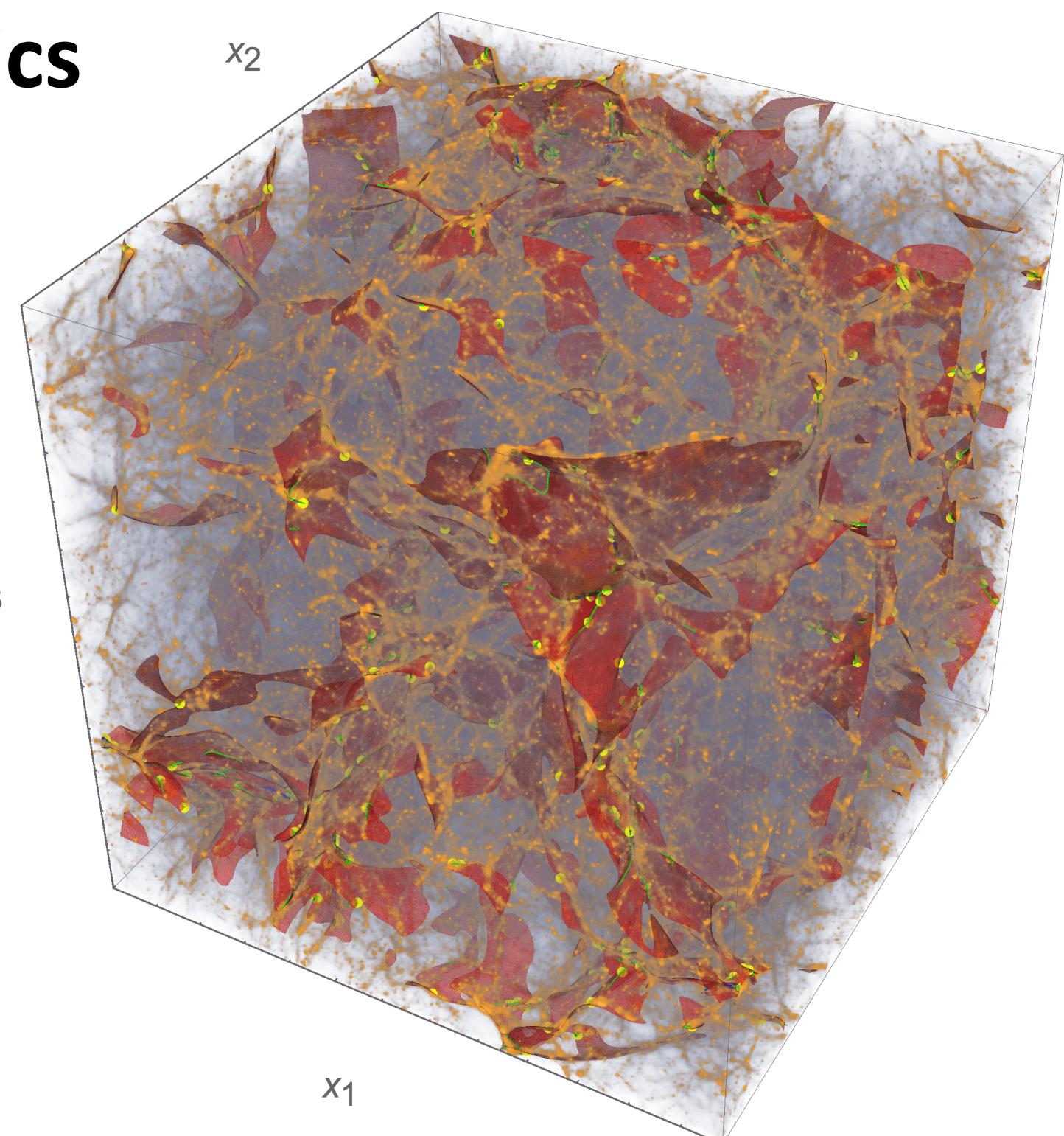
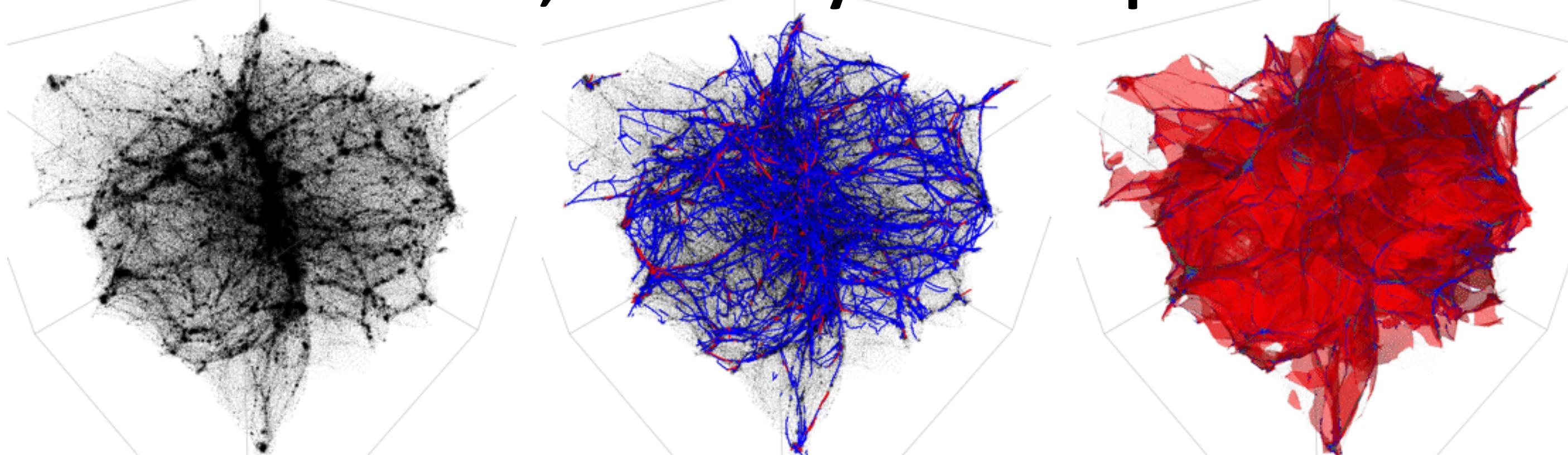


# Filament: saddle point of the gravitational potential



# Conclusion

- The caustic skeleton of the cosmic web depends on the **eigenvalue and eigenvector fields**
- We construct a classification of the cosmic web based on the **formation history** rather than the **morphology** of the cosmic web
- We generate constrained **initial conditions** tied to the **dynamics of structure formation**
- **New condition** to identify **proto-walls** and **filaments**
- I am hopeful that this will improve our understanding of for example **galaxy alignments**
- **In the near future, this will yield new probes for cosmology**



# Phase-Space DTFE

- Phase-Space generalisation of Delaunay Tessellation Field Estimator
- **Python** and **Julia** code is publicly available at [github.com/jfeldbrugge/PS-DTDE](https://github.com/jfeldbrugge/PS-DTDE)

