

Contents

Preface	xiii
1 Introduction	1
1.1 An overview of the observations	5
• Stars 5 • The Galaxy 11 • Other galaxies 19 ▷ Elliptical galaxies 20 ▷ Spiral galaxies 25 ▷ Lenticular galaxies 28	
▷ Irregular galaxies 28 • Open and globular clusters 29 • Groups and clusters of galaxies 30 • Black holes 32	
1.2 Collisionless systems and the relaxation time	33
• The relaxation time 34	
1.3 The cosmological context	37
• Kinematics 38 • Geometry 39 • Dynamics 40 • The Big Bang and inflation 45 • The cosmic microwave background 48	
Problems	52
2 Potential Theory	55
2.1 General results	56
▷ The potential-energy tensor 59	
2.2 Spherical systems	60
• Newton's theorems 60 ▷ Potential energy of spherical systems 63 • Potentials of some simple systems 63 ▷ Point mass 63 ▷ Homogeneous sphere 63 ▷ Plummer model 65	
▷ Isochrone potential 65 ▷ Modified Hubble model 66	
▷ Power-law density model 68 ▷ Two-power density models 70	
2.3 Potential-density pairs for flattened systems	72
• Kuzmin models and generalizations 72 • Logarithmic potentials 74 • Poisson's equation in very flattened systems 77	
2.4 Multipole expansion	78
2.5 The potentials of spheroidal and ellipsoidal systems	83
• Potentials of spheroidal shells 84 • Potentials of spheroidal systems 87 • Potentials of ellipsoidal systems 94 ▷ Ferrers potentials 95 ▷ Potential-energy tensors of ellipsoidal systems 95	

2.6	The potentials of disks	96
	• Disk potentials from homoeoids 96 ▷ The Mestel disk 99 ▷ The exponential disk 100 ▷ Thick disks 102 • Disk potentials from Bessel functions 103 ▷ Application to axisymmetric disks 106 • Disk potentials from logarithmic spirals 107 • Disk potentials from oblate spheroidal coordinates 109	
2.7	The potential of our Galaxy	110
	▷ The bulge 111 ▷ The dark halo 112 ▷ The stellar disk 112 ▷ The interstellar medium 112 ▷ The bulge as a bar 117	
2.8	Potentials from functional expansions	118
	▷ Bi-orthonormal basis functions 120 ▷ Designer basis functions 120	
2.9	Poisson solvers for N-body codes	122
	• Direct summation 123 ▷ Softening 123 • Tree codes 125 ▷ Cartesian multipole expansion 127 • Particle-mesh codes 129 ▷ Periodic boundary conditions 131 ▷ Vacuum boundary conditions 132 ▷ Mesh refinement 135 ▷ P ³ M codes 135 • Spherical-harmonic codes 136 • Simulations of planar systems 137	
	Problems	137
3	The Orbits of Stars	142
3.1	Orbits in static spherical potentials	143
	▷ Spherical harmonic oscillator 147 ▷ Kepler potential 147 ▷ Isochrone potential 149 ▷ Hyperbolic encounters 153 • Constants and integrals of the motion 155	
3.2	Orbits in axisymmetric potentials	159
	• Motion in the meridional plane 159 • Surfaces of section 162 • Nearly circular orbits: epicycles and the velocity ellipsoid 164	
3.3	Orbits in planar non-axisymmetric potentials	171
	• Two-dimensional non-rotating potential 171 • Two-dimensional rotating potential 178 • Weak bars 188 ▷ Lindblad resonances 188 ▷ Orbits trapped at resonance 193	
3.4	Numerical orbit integration	196
	• Symplectic integrators 197 ▷ Modified Euler integrator 197 ▷ Leapfrog integrator 200 • Runge–Kutta and Bulirsch–Stoer integrators 201 • Multistep predictor–corrector integrators 202 • Multivalued integrators 203 • Adaptive timesteps 205 • Individual timesteps 206 • Regularization 208 ▷ Burdet–Heggie regularization 208 ▷ Kustaanheimo–Stiefel (KS) regularization 210	
3.5	Angle-action variables	211
	• Orbital tori 212 ▷ Time-averages theorem 215 ▷ Action space 216 ▷ Hamilton–Jacobi equation 217 • Angle-action variables for spherical potentials 220 • Angle-action variables for flattened axisymmetric potentials 226 ▷ Stäckel potentials 226	

▷ Epicycle approximation 231	• Angle-action variables for a non-rotating bar 234	• Summary 236	
3.6 Slowly varying potentials			237
• Adiabatic invariance of actions 237	• Applications 238		
▷ Harmonic oscillator 238	▷ Eccentric orbits in a disk 240		
▷ Transient perturbations 240	▷ Slow growth of a central black hole 241		
3.7 Perturbations and chaos			243
• Hamiltonian perturbation theory 243	• Trapping by resonances 246	▷ Levitation 250	• From order to chaos 253
▷ Irregular orbits 256	▷ Frequency analysis 258	▷ Liapunov exponents 260	
3.8 Orbits in elliptical galaxies			262
• The perfect ellipsoid 263	• Dynamical effects of cusps 263		
• Dynamical effects of black holes 266			
Problems			268
4 Equilibria of Collisionless Systems			274
4.1 The collisionless Boltzmann equation			275
• Limitations of the collisionless Boltzmann equation 278	▷ Finite stellar lifetimes 278	▷ Correlations between stars 279	• Relation between the DF and observables 280
▷ An example 282			
4.2 Jeans theorems			283
• Choice of f and relations between moments 285	▷ DF depending only on H 285	▷ DF depending on H and L 286	▷ DF depending on H and L_z 286
4.3 DFs for spherical systems			287
• Ergodic DFs for systems 288	▷ Ergodic Hernquist, Jaffe and isochrone models 290	▷ Differential energy distribution 292	
• DFs for anisotropic spherical systems 293	▷ Models with constant anisotropy 294	▷ Osipkov–Merritt models 297	
▷ Other anisotropic models 298	▷ Differential-energy distribution for anisotropic systems 299	• Spherical systems defined by the DF 299	▷ Polytropes and the Plummer model 300
▷ The isothermal sphere 302	▷ Lowered isothermal models 307	▷ Double-power models 311	▷ Michie models 312
4.4 DFs for axisymmetric density distributions			312
• DF for a given axisymmetric system 312	• Axisymmetric systems specified by $f(H, L_z)$ 314	▷ Fully analytic models 314	▷ Rowley models 318
▷ Rotation and flattening in spheroids 320	• The Schwarzschild DF 321		
4.5 DFs for razor-thin disks			329
• Mestel disk 329	• Kalnajs disks 330		
4.6 Using actions as arguments of the DF			333
• Adiabatic compression 335	▷ Cusp around a black hole 336	▷ Adiabatic deformation of dark matter 337	

4.7 Particle-based and orbit-based models	338
• N-body modeling 339 ▷ Softening 341 ▷ Instability and chaos 341 • Schwarzschild models 344	
4.8 The Jeans and virial equations	347
• Jeans equations for spherical systems 349 ▷ Effect of a central black hole on the observed velocity dispersion 350 • Jeans equations for axisymmetric systems 353 ▷ Asymmetric drift 354 ▷ Spheroidal components with isotropic velocity dispersion 356 • Virial equations 358 ▷ Scalar virial theorem 360 ▷ Spherical systems 361 ▷ The tensor virial theorem and observational data 362	
4.9 Stellar kinematics as a mass detector	365
• Detecting black holes 366 • Extended mass distributions of elliptical galaxies 370 • Dynamics of the solar neighborhood 372	
4.10 The choice of equilibrium	376
• The principle of maximum entropy 377 • Phase mixing and violent relaxation 379 ▷ Phase mixing 379 ▷ Violent relaxation 380 • Numerical simulation of the relaxation process 382	
Problems	387
5 Stability of Collisionless Systems	394
5.1 Introduction	394
• Linear response theory 396 • Linearized equations for stellar and fluid systems 398	
5.2 The response of homogeneous systems	401
• Physical basis of the Jeans instability 401 • Homogeneous systems and the Jeans swindle 401 • The response of a homogeneous fluid system 403 • The response of a homogeneous stellar system 406 ▷ Unstable solutions 410 ▷ Neutrally stable solutions 411 ▷ Damped solutions 412 • Discussion 416	
5.3 General theory of the response of stellar systems	417
• The polarization function in angle-action variables 418 • The Kalnajs matrix method 419 • The response matrix 421	
5.4 The energy principle and secular stability	423
• The energy principle for fluid systems 423 • The energy principle for stellar systems 427 • The relation between the stability of fluid and stellar systems 431	
5.5 The response of spherical systems	432
• The stability of spherical systems with ergodic DFs 432 • The stability of anisotropic spherical systems 433 ▷ Physical basis of the radial-orbit instability 434 • Landau damping and resonances in spherical systems 437	
5.6 The stability of uniformly rotating systems	439
• The uniformly rotating sheet 439 • Kalnajs disks 444 • Maclaurin spheroids and disks 449	

Problems	450
6 Disk Dynamics and Spiral Structure	456
6.1 Fundamentals of spiral structure	458
• Images of spiral galaxies 460	
• Spiral arms at other wave-lengths 462	
▷ Dust 464	
▷ Relativistic electrons 465	
▷ Molecular gas 465	
▷ Neutral atomic gas 465	
▷ HII regions 467	
• The geometry of spiral arms 468	
▷ The strength and number of arms 468	
▷ Leading and trailing arms 469	
▷ The pitch angle and the winding problem 471	
▷ The pattern speed 474	
• The anti-spiral theorem 477	
• Angular-momentum transport by spiral-arm torques 478	
6.2 Wave mechanics of differentially rotating disks	481
• Preliminaries 481	
▷ Kinematic density waves 481	
▷ Resonances 484	
• The dispersion relation for tightly wound spiral arms 485	
▷ The tight-winding approximation 485	
▷ Potential of a tightly wound spiral pattern 486	
▷ The dispersion relation for fluid disks 488	
▷ The dispersion relation for stellar disks 492	
• Local stability of differentially rotating disks 494	
• Long and short waves 497	
• Group velocity 499	
• Energy and angular momentum in spiral waves 503	
6.3 Global stability of differentially rotating disks	505
• Numerical work on disk stability 505	
• Swing amplifier and feedback loops 508	
▷ The swing amplifier 508	
▷ Feedback loops 512	
▷ Physical interpretation of the bar instability 513	
• The maximum-disk hypothesis 515	
• Summary 517	
6.4 Damping and excitation of spiral structure	518
• Response of the interstellar gas to a density wave 518	
• Response of a density wave to the interstellar gas 522	
• Excitation of spiral structure 524	
▷ Excitation by companion galaxies 524	
▷ Excitation by bars 525	
▷ Stationary spiral structure 525	
▷ Excitation of intermediate-scale structure 526	
6.5 Bars	528
• Observations 528	
▷ The pattern speed 531	
• Dynamics of bars 533	
▷ Weak bars 534	
▷ Strong bars 535	
▷ The vertical structure of bars 536	
▷ Gas flow in bars 536	
▷ Slow evolution of bars 539	
6.6 Warping and buckling of disks	539
• Warps 539	
▷ Kinematics of warps 540	
▷ Bending waves with self-gravity 542	
▷ The origin of warps 544	
• Buckling instability 548	
Problems	552
7 Kinetic Theory	554
7.1 Relaxation processes	555
▷ Relaxation 555	
▷ Equipartition 556	
▷ Escape 556	
▷ Inelastic	

encounters 557	▷ Binary formation by triple encounters 557	
	▷ Interactions with primordial binaries 558	
7.2	General results	559
	• Virial theorem 559	
	• Liouville's theorem 561	
	• Reduced distribution functions 563	
	• Relation of Liouville's equation to the collisionless Boltzmann equation 565	
7.3	The thermodynamics of self-gravitating systems	567
	• Negative heat capacity 567	
	• The gravothermal catastrophe 568	
7.4	The Fokker–Planck approximation	573
	• The master equation 573	
	• Fokker–Planck equation 574	
	▷ Weak encounters 574	
	▷ Local encounters 576	
	▷ Orbit-averaging 577	
	• Fluctuation-dissipation theorems 578	
	• Diffusion coefficients 580	
	▷ Heating of the Galactic disk by MACHOs 583	
	• Relaxation time 586	
	• Numerical methods 588	
	▷ Fluid models 588	
	▷ Monte Carlo methods 592	
	▷ Numerical solution of the Fokker–Planck equation 593	
	▷ N-body integrations 594	
	▷ Checks and comparisons 595	
7.5	The evolution of spherical stellar systems	596
	• Mass loss from stellar evolution 600	
	• Evaporation and ejection 602	
	▷ The maximum lifetime of a stellar system 605	
	• Core collapse 606	
	• After core collapse 609	
	• Equipartition 612	
	• Tidal shocks and the survival of globular clusters 615	
	• Binary stars 616	
	▷ Soft binaries 618	
	▷ Hard binaries 620	
	▷ Reaction rates 621	
	• Inelastic encounters 625	
	• Stellar systems with a central black hole 629	
	▷ Consumption of stars by the black hole 629	
	▷ The effect of a central black hole on the surrounding stellar system 631	
7.6	Summary	633
	Problems	634
8	Collisions and Encounters of Stellar Systems	639
8.1	Dynamical friction	643
	▷ The validity of Chandrasekhar's formula 646	
	• Applications of dynamical friction 647	
	▷ Decay of black-hole orbits 647	
	▷ Galactic cannibalism 649	
	▷ Orbital decay of the Magellanic Clouds 650	
	▷ Dynamical friction on bars 651	
	▷ Formation and evolution of binary black holes 652	
	▷ Globular clusters 654	
8.2	High-speed encounters	655
	▷ Mass loss 657	
	▷ Return to equilibrium 657	
	▷ Adiabatic invariance 658	
	• The distant-tide approximation 658	
	• Disruption of stellar systems by high-speed encounters 661	
	▷ The catastrophic regime 662	
	▷ The diffusive regime 663	
	▷ Disruption of open clusters 664	
	▷ Disruption of binary stars 665	
	▷ Dynamical constraints on MACHOs 668	
	▷ Disk and bulge shocks 669	
	▷ High-speed interactions in clusters of galaxies 672	

8.3 Tides	674
• The restricted three-body problem 675	
• The sheared-sheet or Hill's approximation 678	
▷ The epicycle approximation and Hill's approximation 679	
▷ The tidal radius in Hill's approximation 680	
• Tidal tails and streamers 681	
8.4 Encounters in stellar disks	685
• Scattering of disk stars by molecular clouds 687	
• Scattering of disk stars by spiral arms 691	
• Summary 695	
8.5 Mergers	695
• Peculiar galaxies 696	
• Grand-design spirals 698	
• Ring galaxies 699	
• Shells and other fine structure 701	
• Starbursts 705	
• The merger rate 708	
Problems	710
9 Galaxy Formation	716
9.1 Linear structure formation	717
• Gaussian random fields 719	
▷ Filtering 720	
▷ The Harrison–Zeldovich power spectrum 721	
• Gravitational instability in the expanding universe 722	
▷ Non-relativistic fluid 722	
▷ Relativistic fluid 726	
9.2 Nonlinear structure formation	733
• Spherical collapse 733	
• The cosmic web 735	
• Press–Schechter theory 739	
▷ The mass function 744	
▷ The merger rate 746	
• Collapse and virialization in the cosmic web 748	
9.3 N-body simulations of clustering	751
• The mass function of halos 752	
• Radial density profiles 753	
• Internal dynamics of halos 756	
▷ The shapes of halos 756	
▷ Rotation of halos 757	
▷ Dynamics of halo substructure 759	
9.4 Star formation and feedback	760
▷ Reionization 760	
▷ Feedback 761	
▷ Mergers, starbursts and quiescent accretion 762	
▷ The role of central black holes 764	
▷ Origin of the galaxy luminosity function 765	
9.5 Conclusions	765
Problems	766
Appendices	
A Useful numbers	770
B Mathematical background	771
• Vectors 771	
• Curvilinear coordinate systems 773	
• Vector calculus 775	
• Fourier series and transforms 778	
• Abel integral equation 780	
• Schwarz's inequality 780	
• Calculus of variations 781	
• Poisson distribution 781	
• Conditional probability and Bayes's theorem 782	
• Central limit theorem 783	

C	Special functions	785
	• Delta function and step function 785 • Factorial or gamma function 786 • Error function, Dawson’s integral, and plasma dispersion function 786 • Elliptic integrals 787 • Legendre functions 788 • Spherical harmonics 789 • Bessel functions 790	
D	Mechanics	792
	• Single particles 792 • Systems of particles 794 • Lagrangian dynamics 797 • Hamiltonian dynamics 797 ▷ Hamilton’s equations 797 ▷ Poincaré invariants 799 ▷ Poisson brackets 800 ▷ Canonical coordinates and transformations 800 ▷ Extended phase space 803 ▷ Generating functions 803	
E	Delaunay variables for Kepler orbits	805
F	Fluid mechanics	807
	• Basic equations 807 ▷ Continuity equation 807 ▷ Euler’s equation 808 ▷ Energy equation 810 ▷ Equation of state 811 • The ideal gas 812 • Sound waves 813 ▷ Energy and momentum in sound waves 814 • Group velocity 817	
G	Discrete Fourier transforms	819
H	The Antonov–Lebovitz theorem	822
I	The Doremus–Feix–Baumann theorem	824
J	Angular-momentum transport in disks	826
	• Transport in fluid and stellar systems 826 • Transport in a disk with stationary spiral structure 827 • Transport in perturbed axisymmetric disks 828 • Transport in the WKB approximation 829	
K	Derivation of the reduction factor	830
L	The diffusion coefficients	834
M	The distribution of binary energies	838
	• The evolution of the energy distribution of binaries 838 • The two-body distribution function in thermal equilibrium 839 • The distribution of binary energies in thermal equilibrium 839 • The principle of detailed balance 841	
	References	842
	Index	857