

INAF



ISTITUTO NAZIONALE DI ASTROFISICA
NATIONAL INSTITUTE FOR ASTROPHYSICS



Observational evidences and demography of Black Holes

Alessandro Marconi

INAF-Osservatorio Astrofisico di Arcetri

Scuola Nazionale di Astrofisica

VIII CICLO (2005 -2006): III CORSO

Dinamica delle galassie – Nuclei galattici attivi

Centro Residenziale Universitario di Bertinoro (FC), 7-12 maggio 2006



Outline of Lectures

- Lecture 1
 - Observational evidences for supermassive black holes and mass measurements.
- Lecture 2
 - Relations with the host galaxy and demography of local black holes.
- Lecture 3
 - Local supermassive black holes and Active Galactic Nuclei.
 - Future developments: VLT interferometry (?)



From previous lectures...

- Observational evidence for supermassive BHs (10^6 - $10^{10} M_{\odot}$) in ~ 40 nearby galaxies.
- BH mass and structural parameters of the host spheroid (M , L , σ) are tightly correlated.
- Most (maybe all) galaxies should host a supermassive BH in their nuclei.

- Are local Black Holes consistent with expected remnants from AGNs?

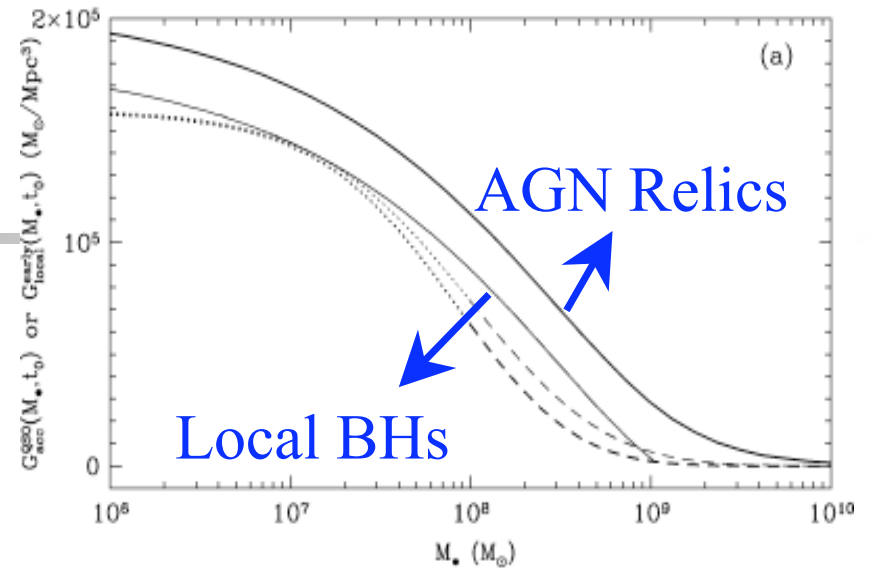


Local BHs vs AGN relics

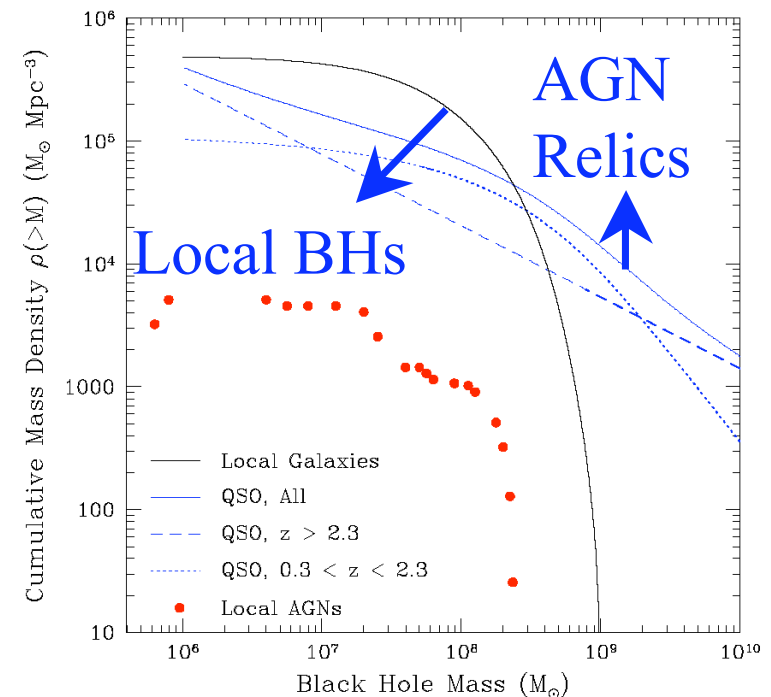
- Compare the mass density of local BHs with that of AGN relics (e.g. Soltan 1982, Fabian & Iwasawa 1999, Elvis, Risaliti & Zamorani 2002)
 - Previous lecture: $\rho(\text{local BHs}) \sim \rho(\text{AGN relics})$
- Compare the local BH Mass Function with the mass function of relic BHs (e.g. Yu & Tremaine 2002, Ferrarese 2002, Marconi et al. 2004, Merloni 2004, Shankar et al. 2004)

Are BHs rapidly spinning?

- Yu & Tremaine 2002 and Ferrarese 2002 found that there are inconsistencies at large masses ($M_{\text{BH}} > 10^8 M_{\odot}$): expected AGN relics are more numerous than local BHs.
- This result derive from assuming standard accretion efficiency $\eta = 0.1$ ($L = \eta \dot{M}/dt c^2$)
- The discrepancy can be solved if $\eta > 0.2$ at high masses (\Rightarrow less relic mass)
- Large η imply rapidly spinning BHs!



Yu & Tremaine 2002



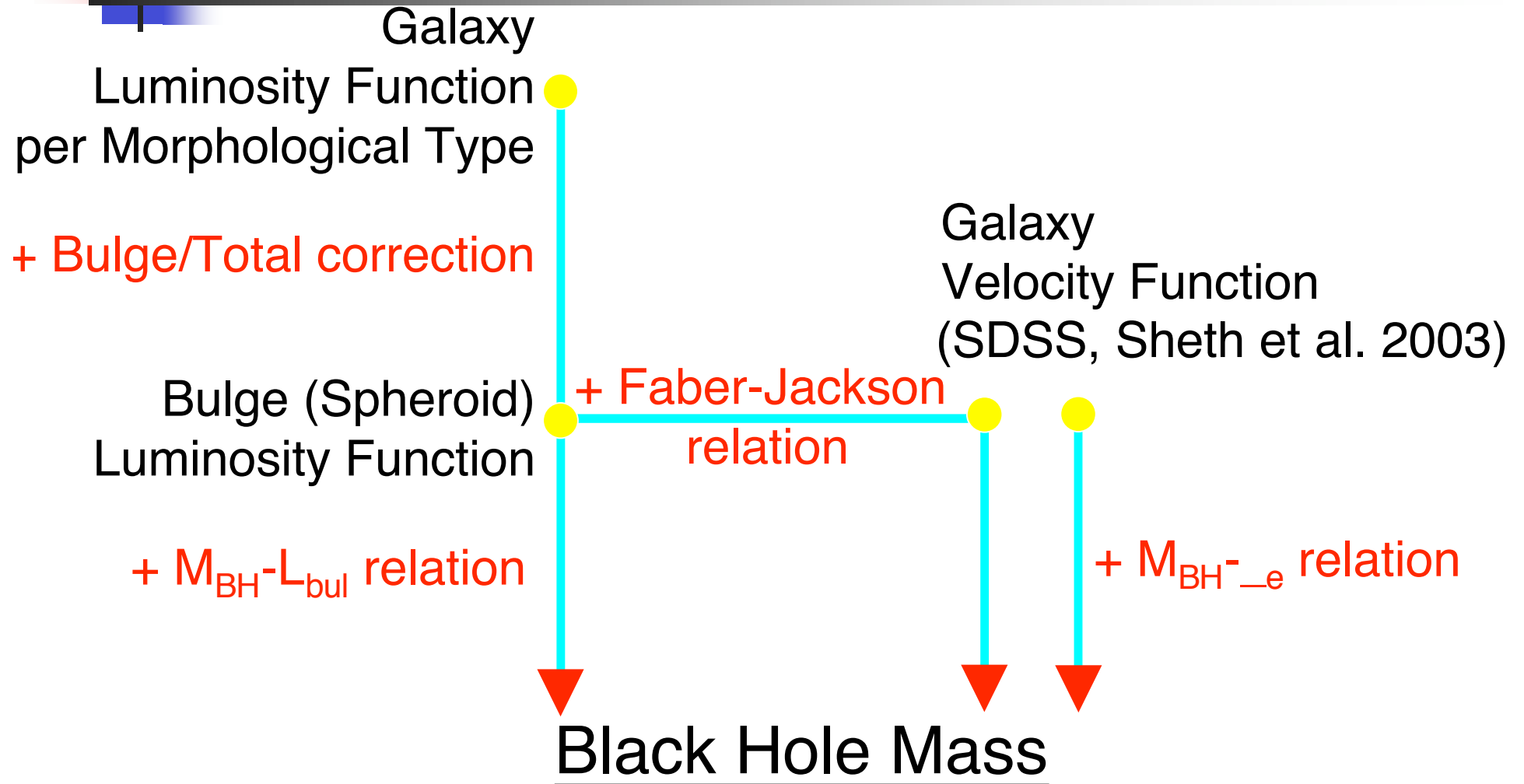
Ferrarese 2002



The Local BH Mass Function

- It can be derived combining galaxy L_{λ} functions with the known M_{BH} -galaxy relations.
- Critical points:
 - Correlations are not with galaxy but with spheroid structural parameters.
 - Zero point of the correlations 'a' which affect the normalization of the BHMF
[$\log M_{\text{BH}} = a + b \log(X/X_0)$, $X = L_{\lambda}/M$]
 - Intrinsic dispersion of the correlations (i.e. the intrinsic dispersion in M_{BH} at given L_{λ}/M)

The Local BHMF from $M_{\text{BH}} - L_{\text{bulge}}/_{-e}$



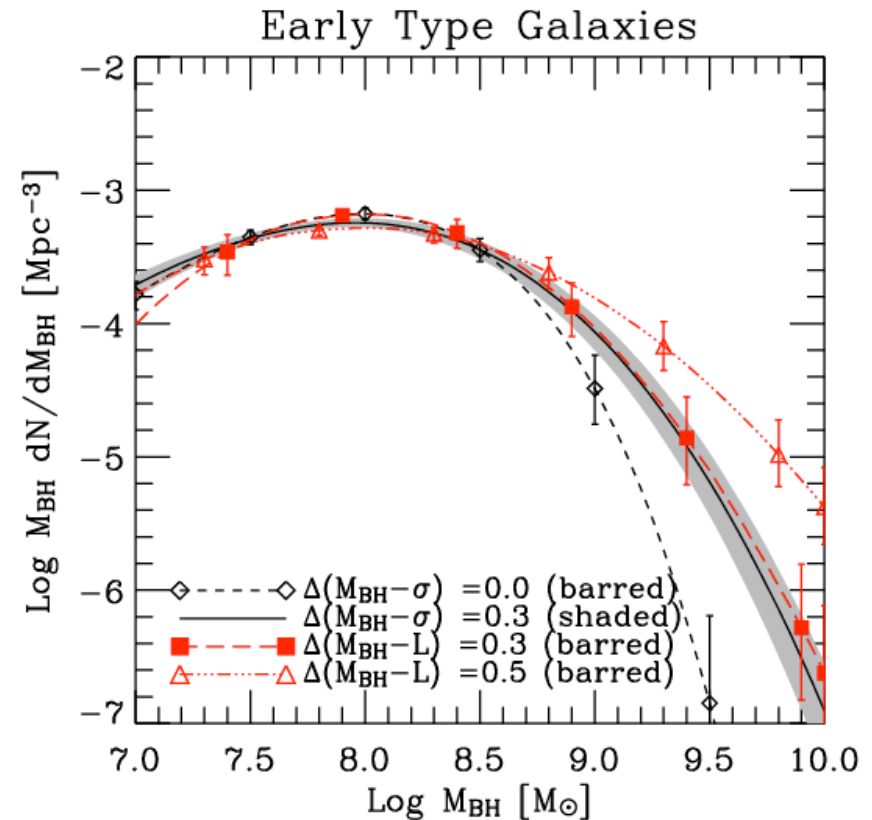
e.g. Salucci et al. 1998, Marconi & Salvati

e.g. Ferrarese 2002, Aller & Richstone 2002

e.g. Yu & Tremaine 2002.

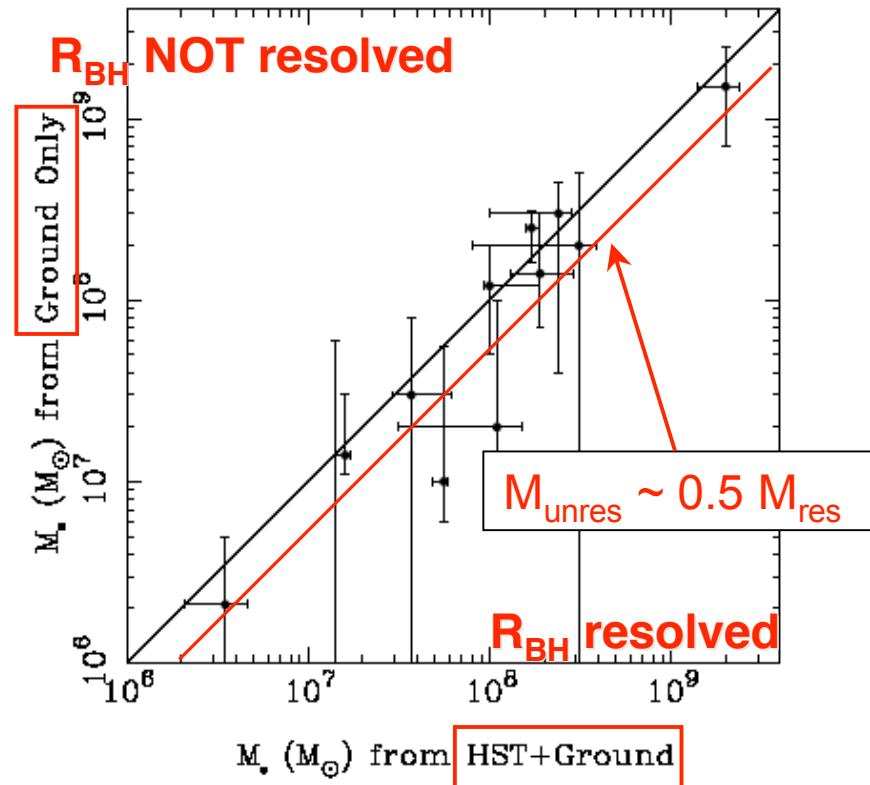
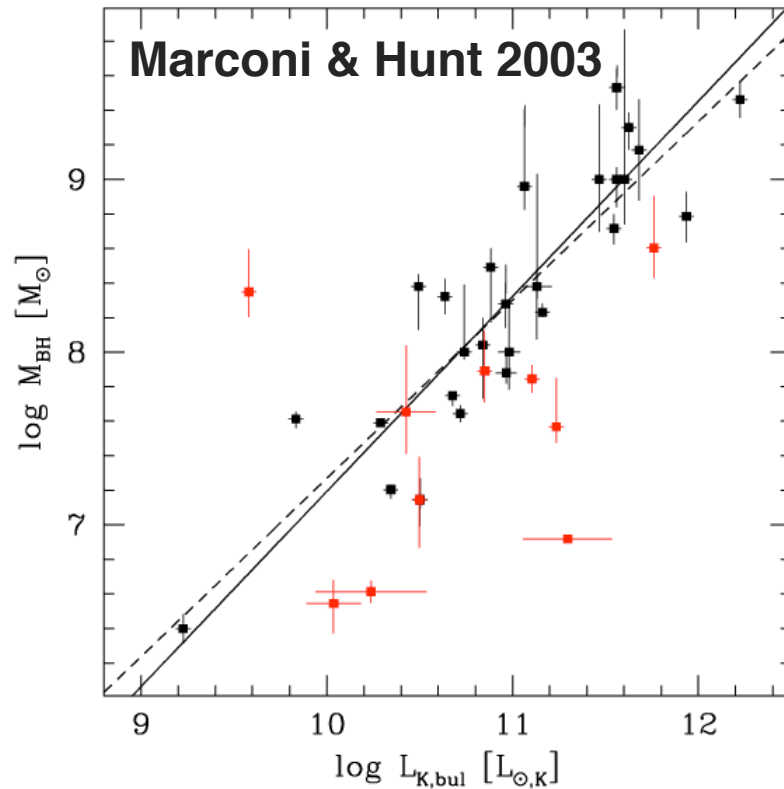
Consistency of $M_{\text{BH}}-L_{\text{bul}}$ and $M_{\text{BH}}-e$

- $M_{\text{BH}}-L_{\text{bul}}$ and $M_{\text{BH}}-e$ provide the same BHMf?
- Check BHMf obtained with e and L from the *same* sample [9000 E/S0 from SDSS; Bernardi et al, Sheth et al 2003]
- Take into account intrinsic dispersion of correlations:
 - $M_{\text{BH}}-e$ has $rms \leq 0.3$ (Tremaine et al. 2002).
 - $M_{\text{BH}}-e$ and $M_{\text{BH}}-L_{\text{bul}}$ have similar dispersion, $rms \sim 0.3$ (Marconi & Hunt 2003).
 - Also the zero points of correlations are a factor 1.5 larger when considering only galaxies with SECURE BH detections.



The relative shapes of e and L require that $M_{\text{BH}}-L_{\text{bul}}$ and $M_{\text{BH}}-e$ have the same dispersion!

BH Mass vs Host Galaxy Properties

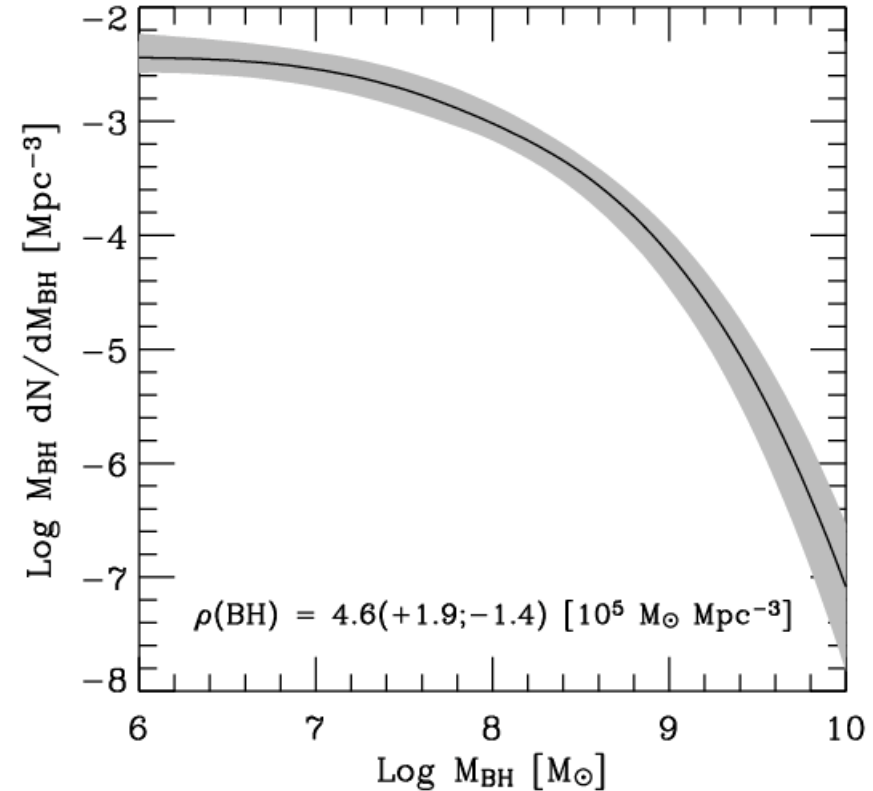
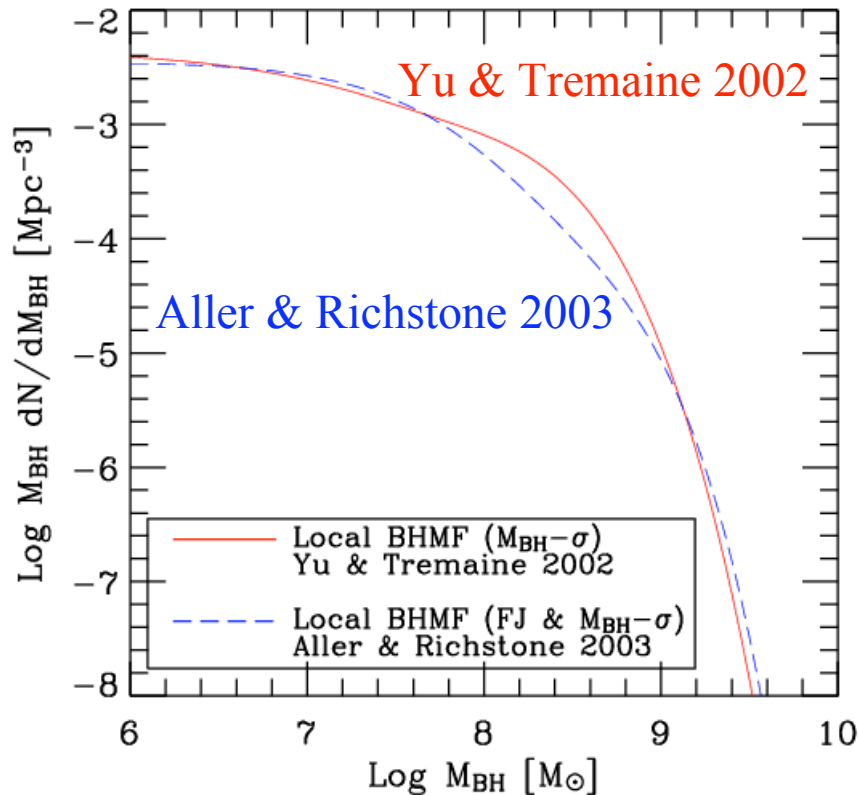


$M_{\text{BH}}-L_{\text{K,bul}}$ (*rms* 0.3 in $\log M_{\text{BH}}$)

Gebhardt et al. 2003

- When considering only BHs with secure mass determination (i.e. where the BH sphere of influence R_{BH} is spatially resolved from observations) the zero points of the correlations increase by a factor ~ 1.5 .
- Why galaxies where R_{BH} is not resolved have lower BH masses? See Gebhardt et al. 2003 ...

The local Black Hole Mass Function



- Assuming PERFECT M_{BH} -galaxy correlations $\rho_{\text{BH}} = 2.5 \pm 0.4 \times 10^5 M_{\odot} \text{Mpc}^{-3}$ (Yu & Tremaine 2002, Aller & Richstone 2003)
- $\rho_{\text{BH}} = 4.6^{+1.9}_{-1.4} \times 10^5 M_{\odot} \text{Mpc}^{-3}$ (cf. Merritt & Ferrarese 2001, Ferrarese 2002, Shankar et al. 2004)
- In summary: $3-5 \times 10^5 M_{\odot} \text{Mpc}^{-3}$ (see Ferrarese & Ford 2005 review)



The AGN BH Mass Function

- Assume accretion onto BH as powering mechanism of AGN to link L_{AGN} with M_{BH}
- Use the continuity equation (Cavaliere et al. 1971) to derive the BH Mass function $N(M_{\text{BH}})$ from the AGN Luminosity function $\xi(L)$
- Critical issues:
 - $\xi(L)$ is the luminosity function of ALL AGNs (observations provide ξ only for a subset of AGNs)
 - L is the TOTAL accretion luminosity

The Relic BHMF: Continuity equation

- We write the continuity equation (e.g. Cavaliere et al. 1971, Small & Blandford 1992) for the BH mass function $N(M,t)$ as

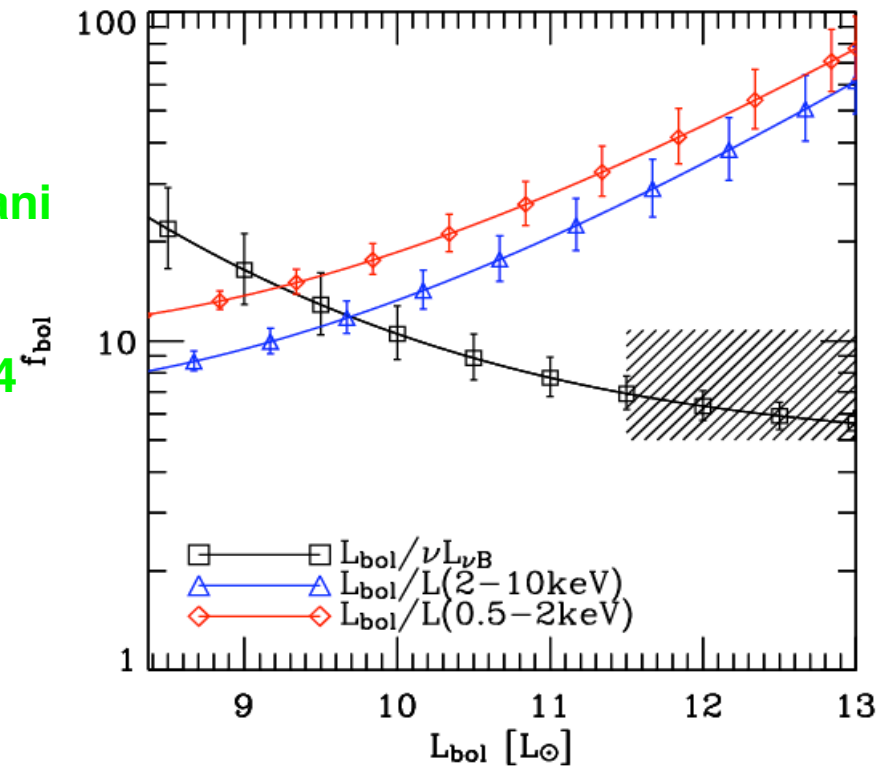
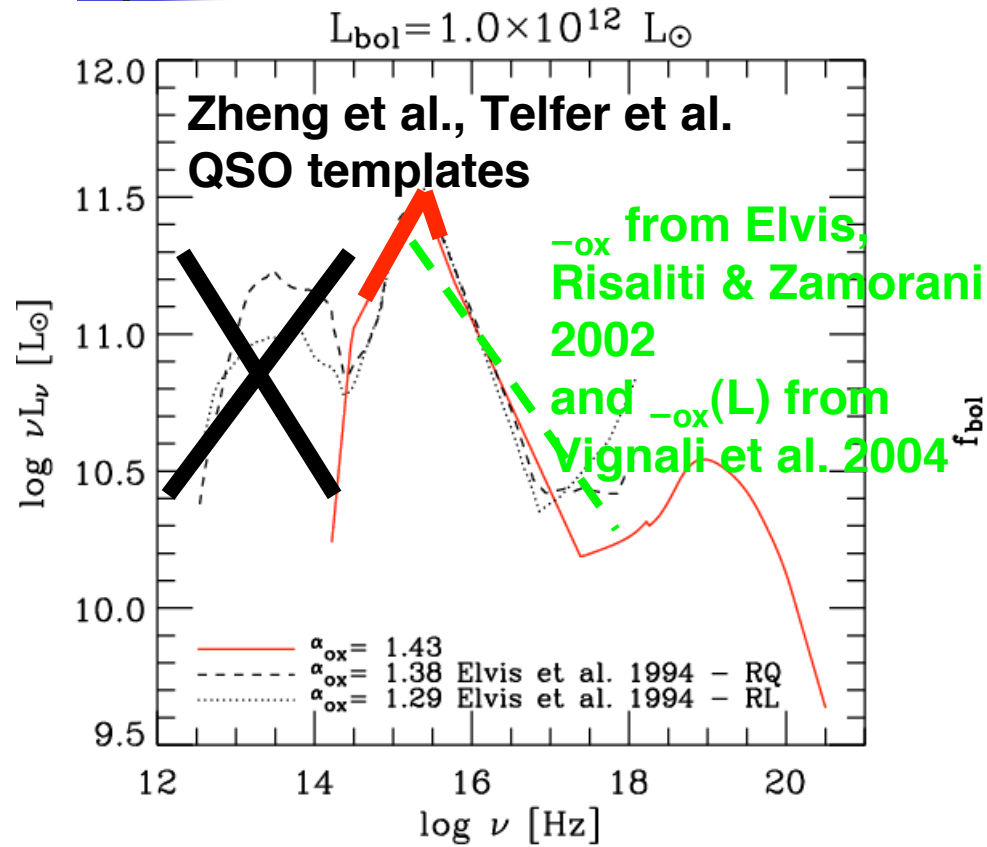
$$\frac{\partial N(M,t)}{\partial t} + \frac{\partial}{\partial M} \left[N(M,t) \langle \dot{M}(M,t) \rangle \right] = 0$$

- Note that no source term is present, i.e. no merging of BHs.
- Assume that a BH with mass M at time t accretes with efficiency ϵ at a fraction λ of the Eddington rate ($L = \lambda \dot{M} c^2$) thus

$$\text{BHMF} \quad \frac{\partial N(M,t)}{\partial t} + \frac{(1-\epsilon)\lambda^2 c^2}{\epsilon t_E^2} \left(\frac{\partial \phi(L,t)}{\partial L} \right)_{L=\lambda \frac{Mc^2}{t_E}} \text{AGN LF} = 0$$

- where $\phi(L,t)$ is the AGN bolometric luminosity function.
- ϵ and λ are assumed constant. Start integrating at $z=3$.

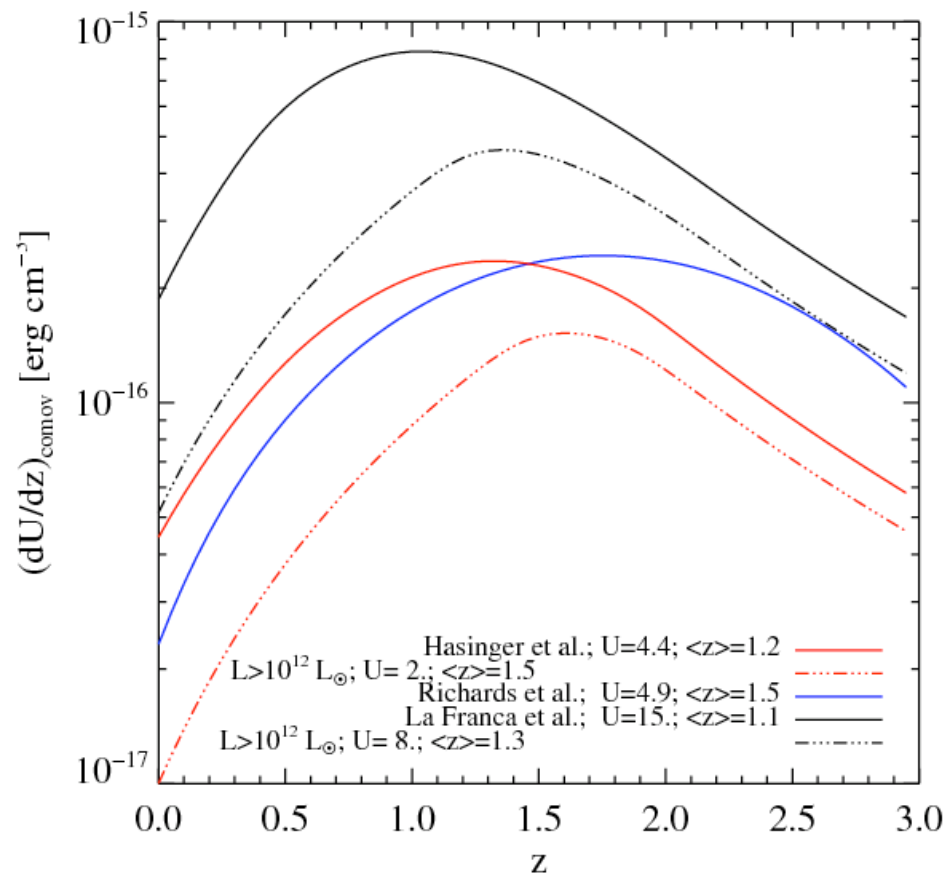
Bolometric Corrections



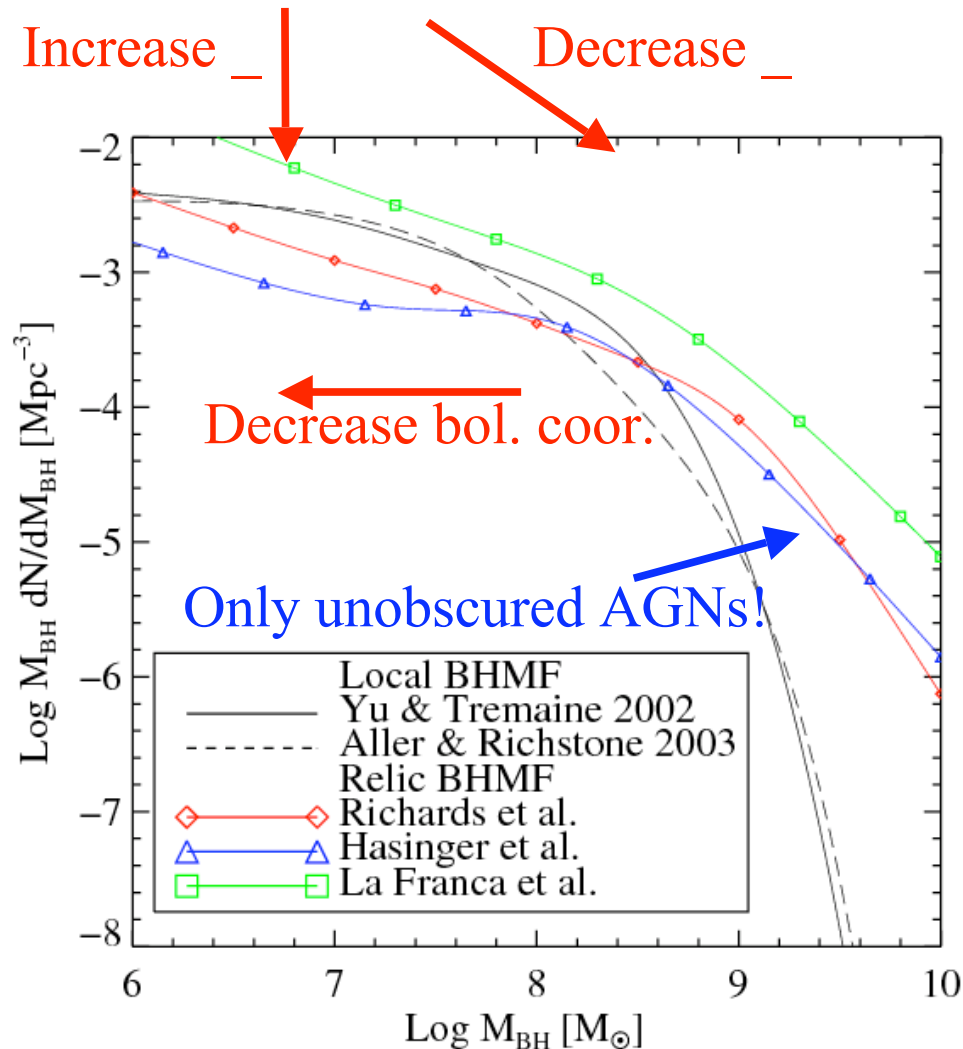
- We build spectral templates and estimate bolometric corrections.
- Our bolometric corrections are $\sim 2/3$ of commonly adopted ones (Elvis et al. 1994) because we do not consider IR radiation (reprocessed).

Luminosity Functions

- ↪ LF of optically selected quasars (Boyle et al. 2000, Richards et al. 2005)
- ↪ LF of soft X-ray selected AGNs mostly unabsorbed type 1 (Miyaji et al. 2000, Hasinger et al. 2005)
- ↪ LF of hard X-ray selected AGNs Compton-thin AGNs (Ueda et al. 2003; La Franca et al. 2005)
- ↪ New result is the different z evolution of low and high L AGNs (see also Fiore et al. 2004)
- ↪ Apply bolometric corrections from B, 0.5-2 keV and 2-10 keV to get the *bolometric* LF $_{(L,t)}$ of that class of AGNs.

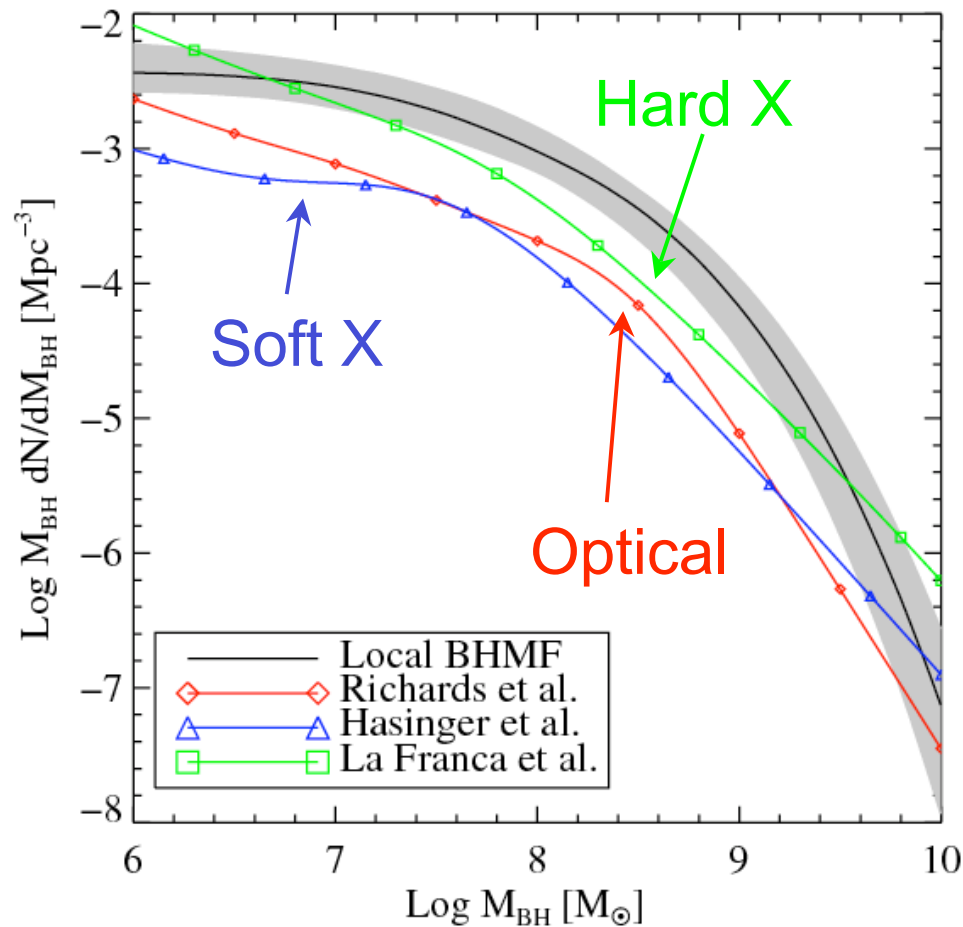


Local vs Relic BHMF



- Local BHMF with no intrinsic spread of correlations and lower zero points.
- AGN LF's from Richards et al. 2005, Hasinger et al. 2005, La Franca et al. 2005 with "standard" Bolometric Corrections.
- The relic BHMF has an excess at large masses!
- Is efficiency ($_ = 0.1$) higher?
- Yu & Tremaine (2002) conclude that high mass BHs must be rapidly rotating ($_ = 0.2-0.3$).

Local BHMF vs Relic BHMF

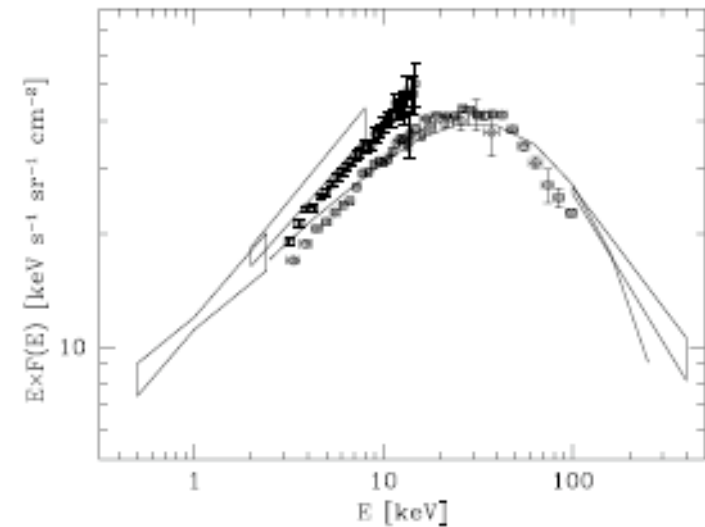
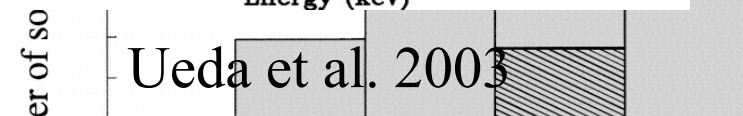
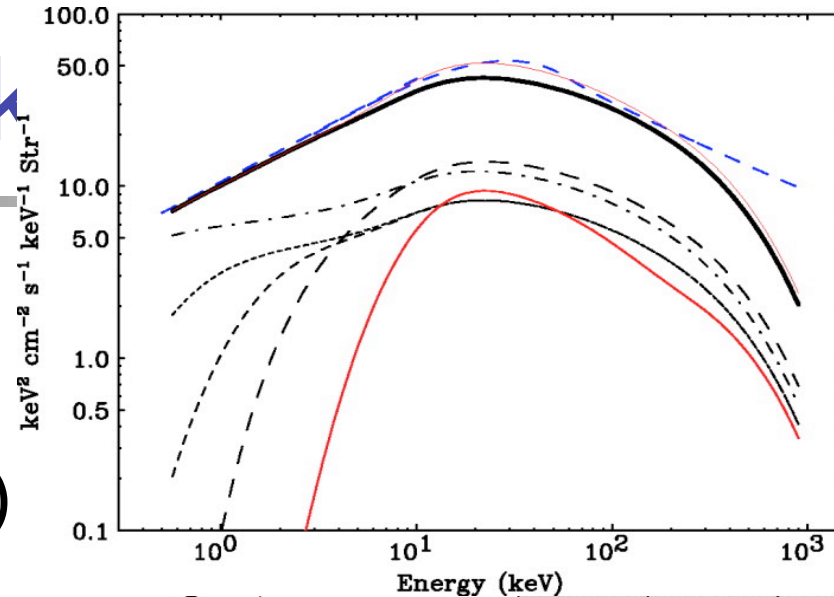


- We find **no disagreement at high masses** because of
 - bolometric corrections;
 - take into account intrinsic dispersion in $M_{\text{BH}}-L_{\text{AGN}}$;
 - larger zero points.
- The relic BHMF is only from AGN seen in the surveys (not obscured).
- **How to obtain the fraction of obscured sources (Compton-thick)?**
- From the X-ray background spectrum!

X-ray Back

nts

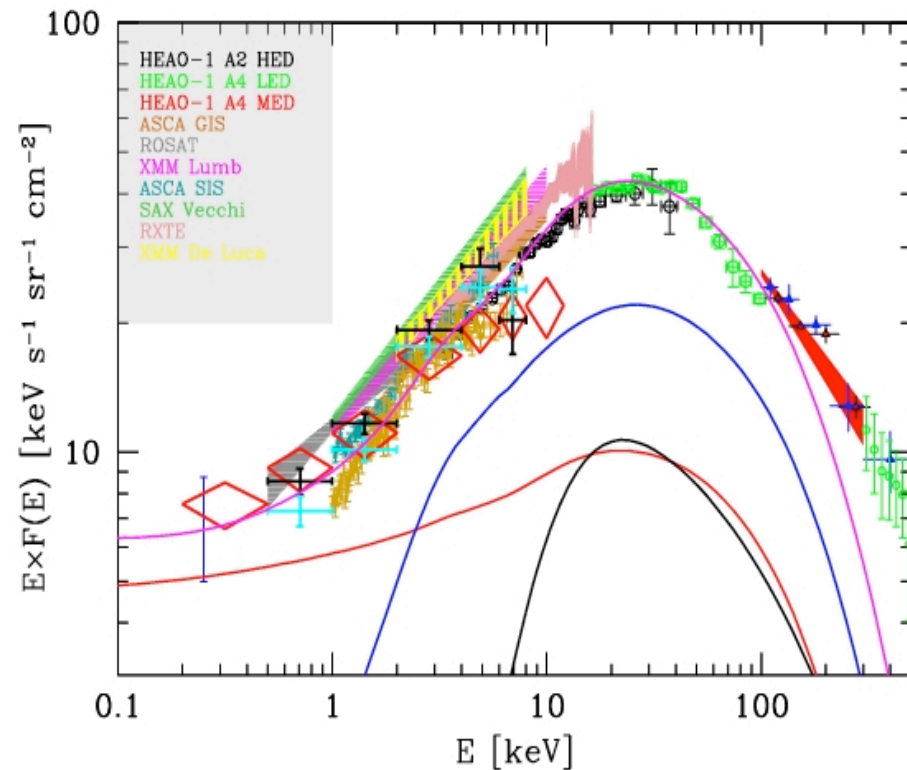
- LFs from Ueda et al. 2003 and La Franca et al. 2005 (2-10 keV) are for Compton-thin AGNs.
- They extrapolate the number of Compton-thick AGNs from N_H distributions (e.g. Risaliti et al. 1999) ...
- and are able to fit XRB spectrum.



La Franca et al. 2003

X-ray Background constraints

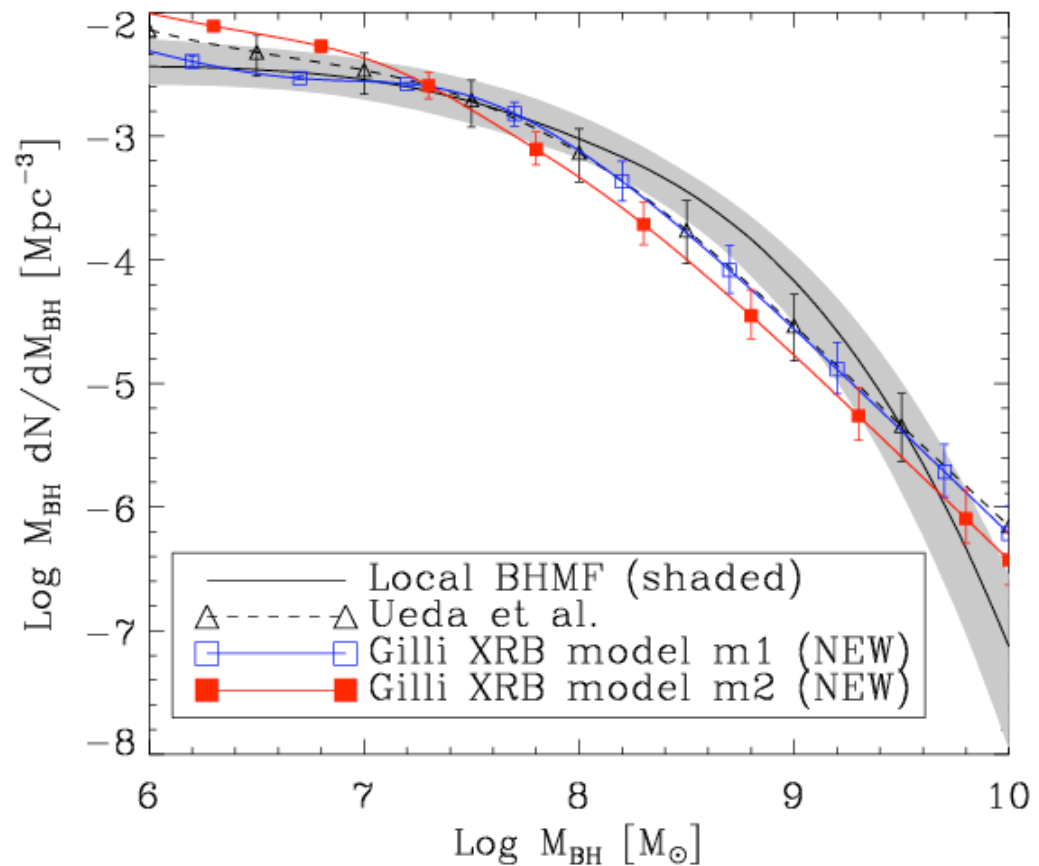
- XRB models provide the total numbers of Compton-thin + Compton-thick AGN
- Two options explored:
 - M1: $R =$ obscured/unobscured AGN ratio = constant
 - M2: R decreasing with luminosity



Gilli, Comastri, Hasinger 2006 in prep.

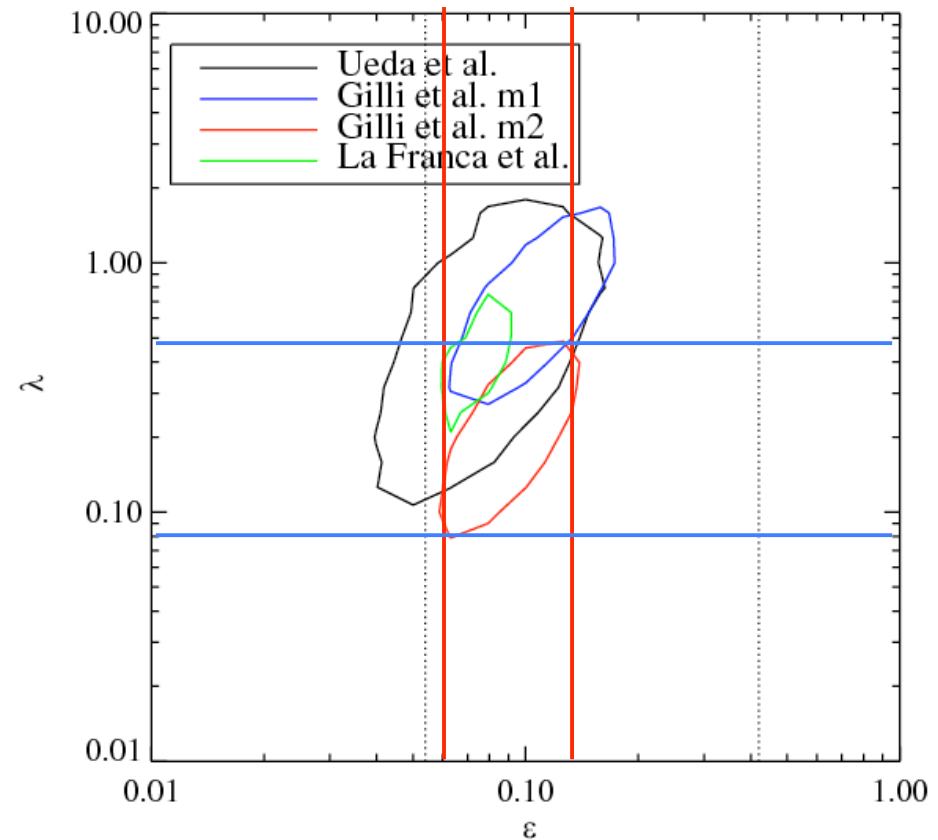
Local BHMF vs Relic BHMF

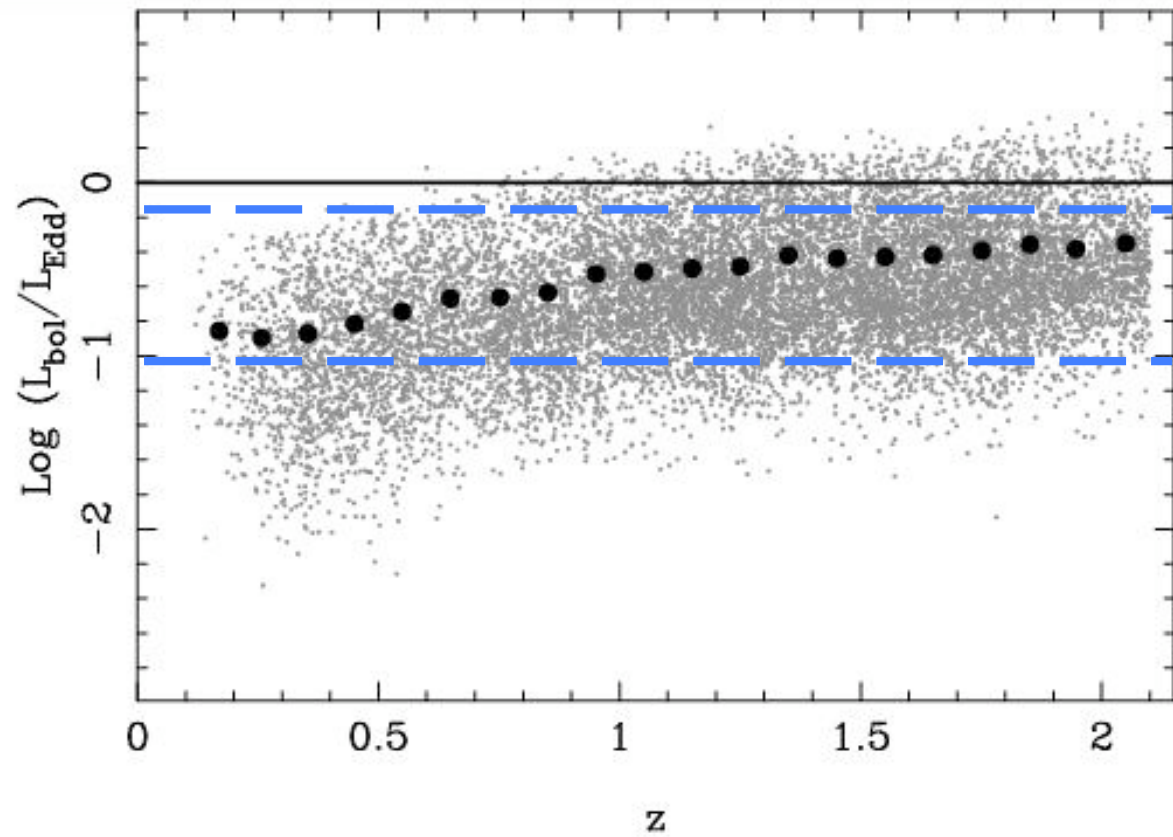
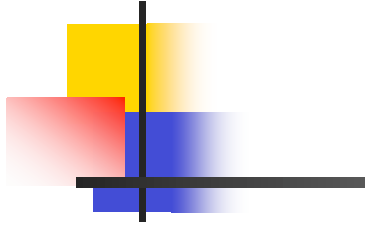
- Correction for Compton-Thick sources from XRB models \Rightarrow whole AGN population is considered
- The only free parameters are the accretion efficiency and Eddington ratio
- Assume:
 - $\eta = 0.1$ ($L = \eta \dot{M}/dt c^2$)
 - $\lambda = 1$ ($L = \lambda L_{\text{Edd}}$)



Radiative Efficiency and Fraction of Eddington luminosity

- Efficiency and fraction of Eddington luminosity are the only free parameters!
- Determine locus in λ - ϵ plane where there is the best match between local and relic BHMF!
- $\lambda = 0.06-0.15$ $\epsilon = 0.08-0.5$ which are consistent with common 'beliefs' on AGNs

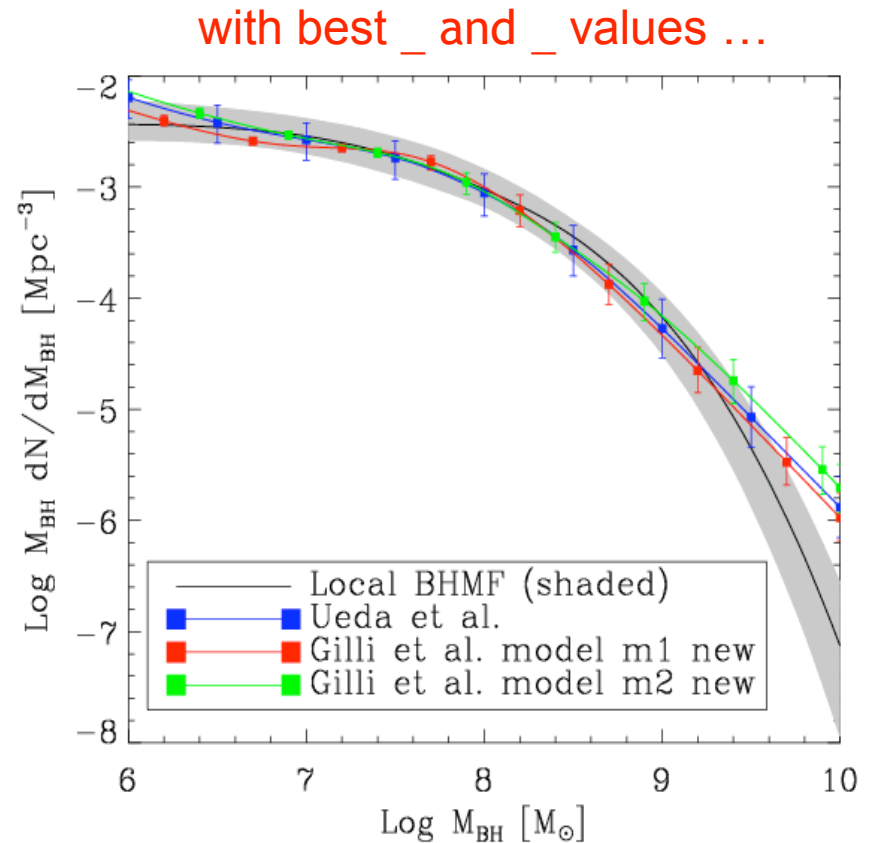




$L_{\text{bol}}/L_{\text{Edd}}$ from the sample of SDSS quasars
(Mc Lure & Dunlop 2004)

Local BHMF vs Relic BHMF

- Local and Relic BHMFs are in agreement without considering merging.
- Either merging of BHs is negligible for $z < 3$ or it does not modify *significantly* the BHMF (e.g. Granato et al. 2004, Menci et al. 2004, Haiman, Ciotti & Ostriker 2004).



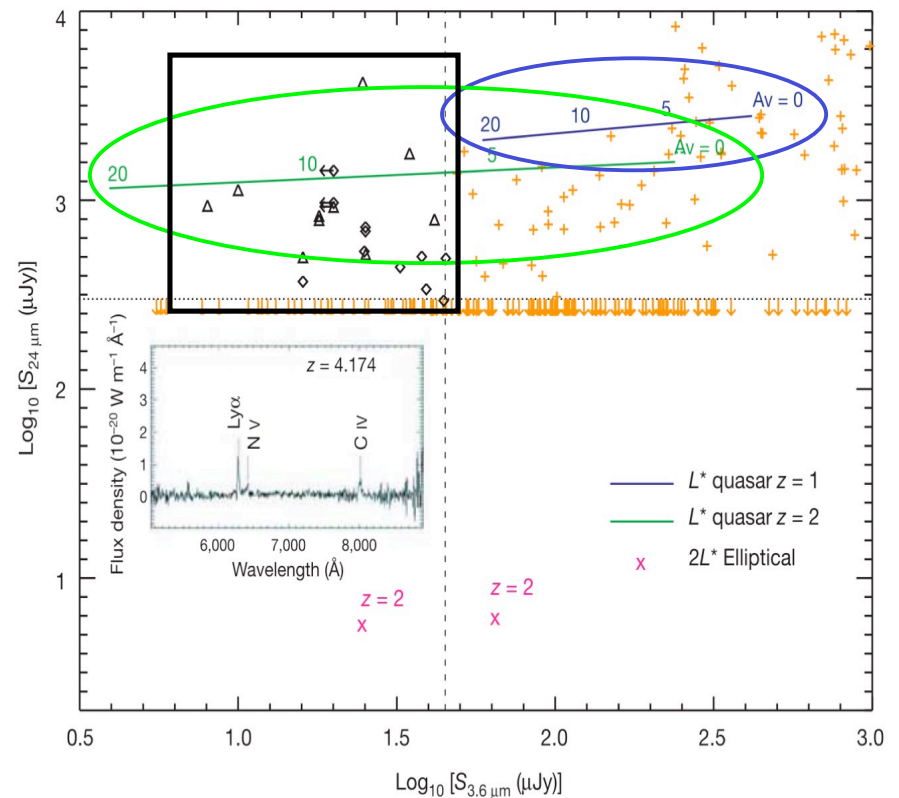
Missing AGNs: help from mid-IR?

- The correction for the “missing” Compton-thick AGNs is critical.
 - One would like to quantify observationally the fraction of Compton-thick sources.
- A possibility is provided by mid-infrared observations (Spitzer).
- Martinez-Sansigre et al. (2005, 2006) used Spitzer survey data to select AGNs with QSO-like mid-IR emission but faint in near-IR. Radio flux criterion to exclude submm galaxies and radio loud AGNs.
- Half of the candidates are QSO2s. They estimate that $\sim 50\%$ of high luminosity QSOs are highly obscured and have been missed so far.
- However, X-ray observations are needed to establish if these are really the Compton-thick sources we are looking for.

L^* quasar at $z=1$ ($A_V \uparrow$)

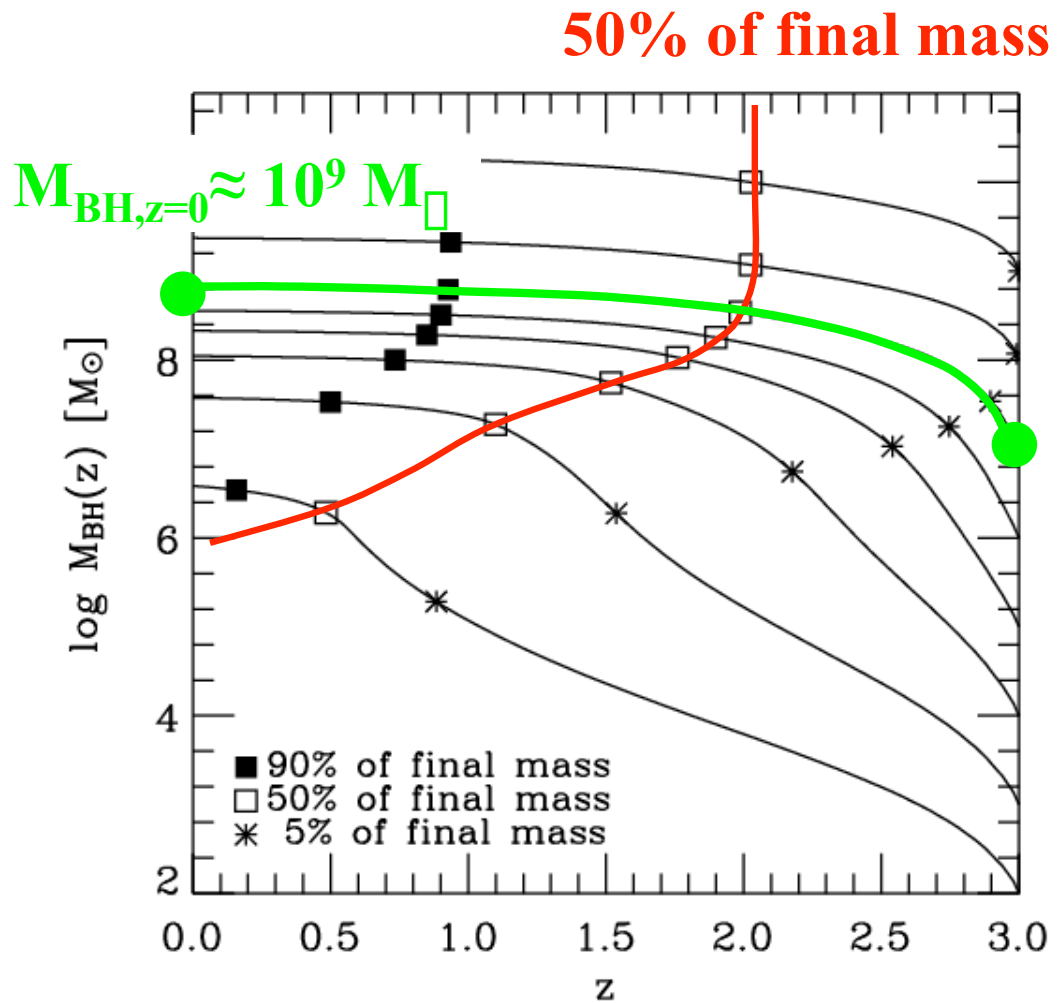
L^* quasar at $z=2$ ($A_V \uparrow$)

Type 2 candidates



Martinez-Sansigre et al. 2005

Anti-Hierarchical BH growth



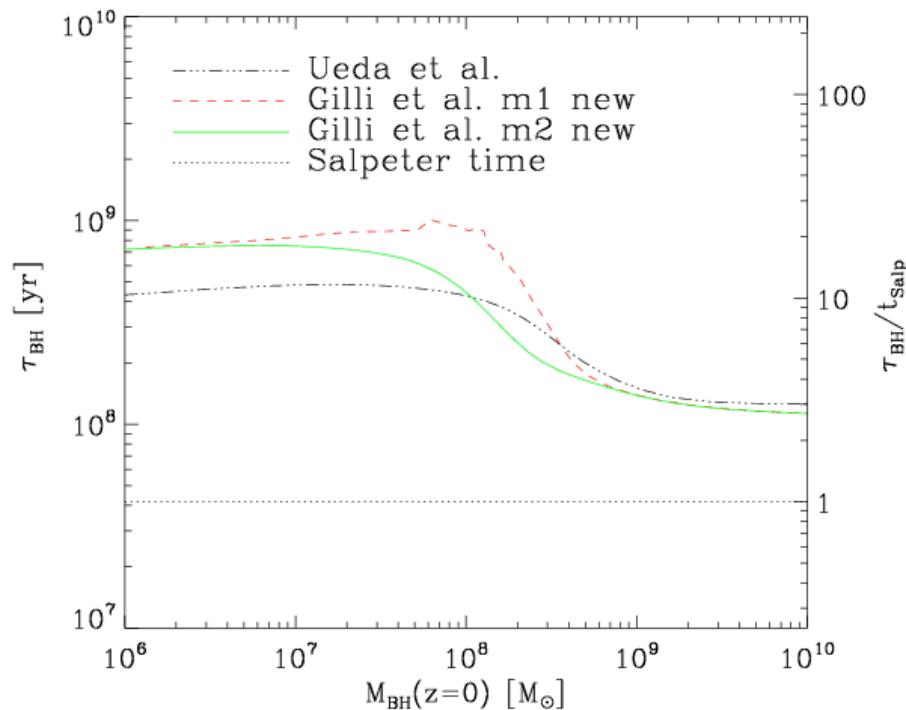
- This is *qualitatively* consistent with models of galaxy formation (e.g. Menci et al. 2003, Granato et al. 2003)

- Big BHs form in deeper potential wells \Rightarrow they

- Smaller BHs form in shallower potential wells and are more subjected to feedback effects (star form., AGN), \Rightarrow they form later and take more time to grow.

- See also Merloni 2004.

Total Lifetime of active BHs



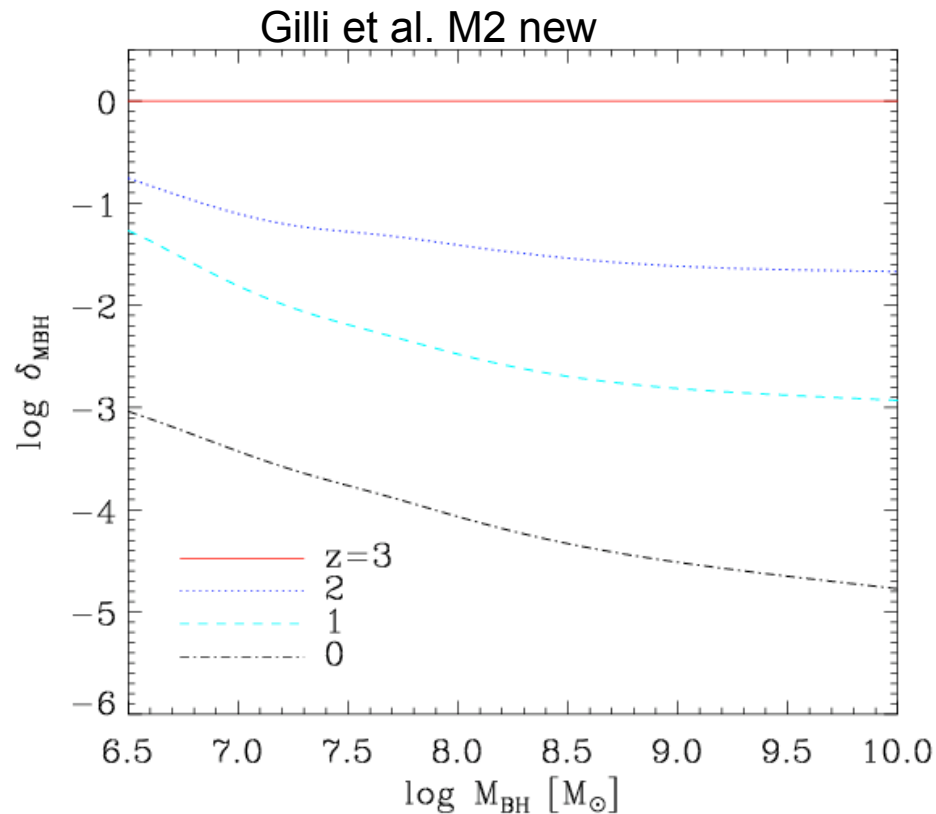
$\tau_{\text{BH}} \sim 2 \times 10^8 \text{ yr } (> 10^9 M_{\odot})$
 $\tau_{\text{BH}} \sim 7 \times 10^8 \text{ yr } (< 10^8 M_{\odot})$

- M_{BH} e-fold time (Salpeter's):

$$t_{\text{Salp}} = \frac{\varepsilon t_E}{(1-\varepsilon)\lambda} = 4.2 \times 10^7 \text{ yr} \left[\frac{(1-\varepsilon)}{9\varepsilon} \right]^{-1} \lambda^{-1}$$

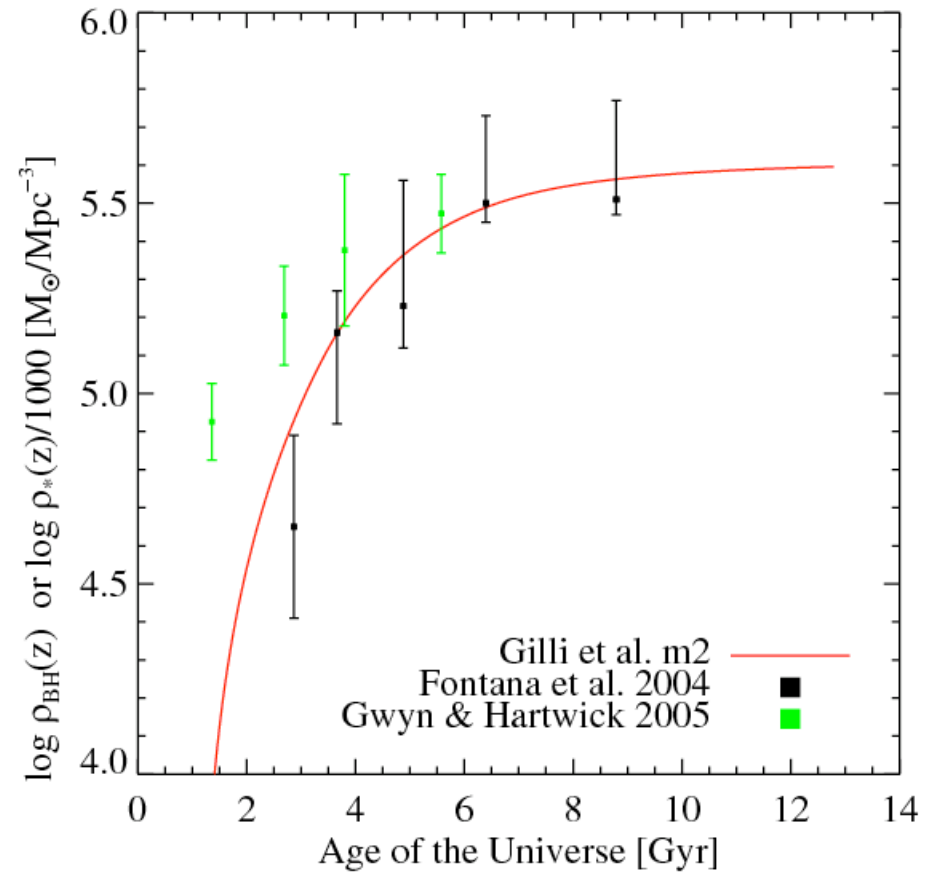
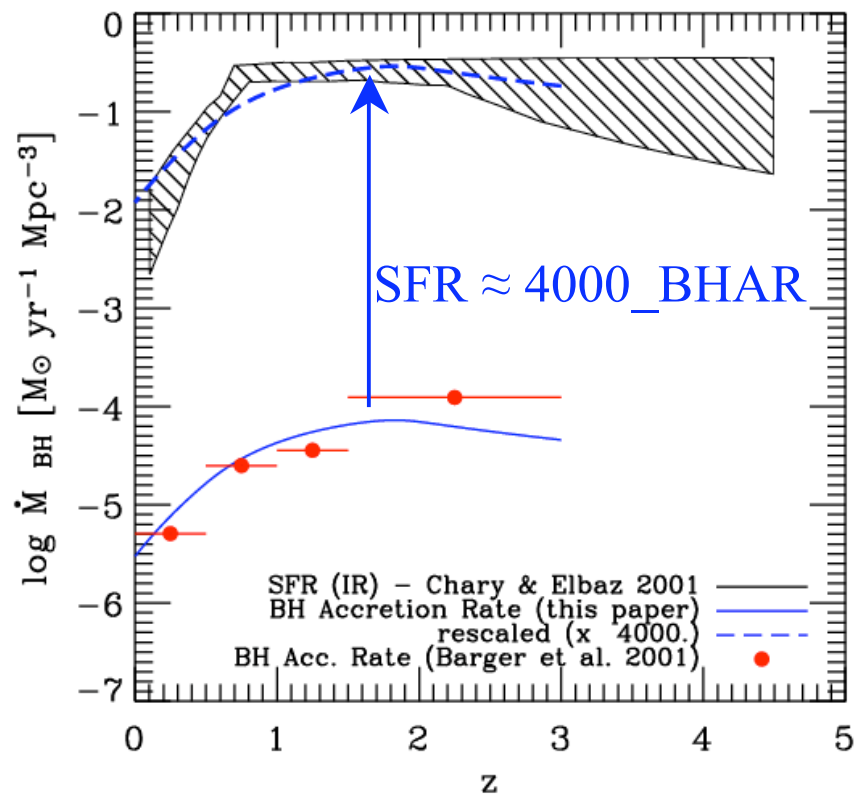
- To grow a BH SEVERAL t_{Salp} needed: $7 _ t_{\text{Salp}} 10^3 \Rightarrow 10^6 M_{\odot}$
 $14 _ t_{\text{Salp}} 10^3 \Rightarrow 10^9 M_{\odot}$
- t_{Salp} independent of M_{BH} , longer τ_{BH} at lower M_{BH} indicates a more difficult growth of smaller BHs (AGN feedback!).
- Estimated AGN lifetimes range from 10^6 to 10^8 yr (AGNs from SDSS imply lifetimes $> 10^8$ yr; Miller et al. 2003).

Duty cycle of active BHs



- δ is the fraction of Active BHs
- $\delta = \delta(L, t) / N(M_{\text{BH}}, t)$
- $\delta = 1$ @ $z=3$ is the initial condition (negligible effect on BH Mass Function at $z=0$)

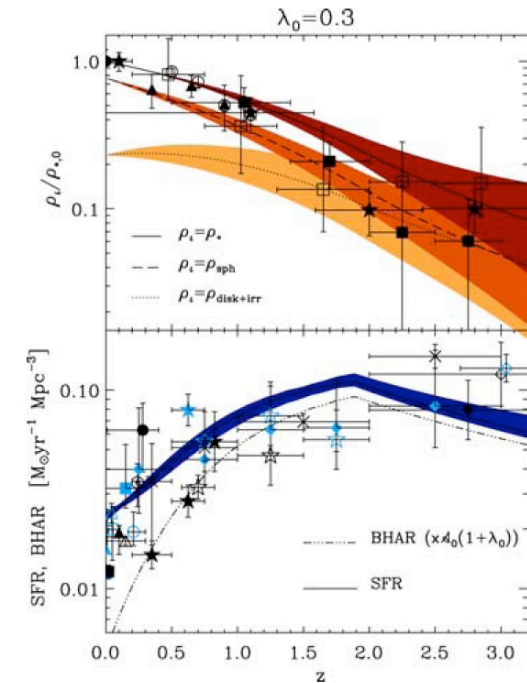
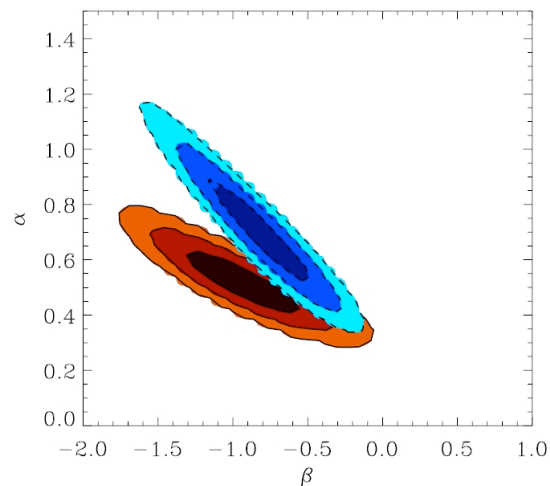
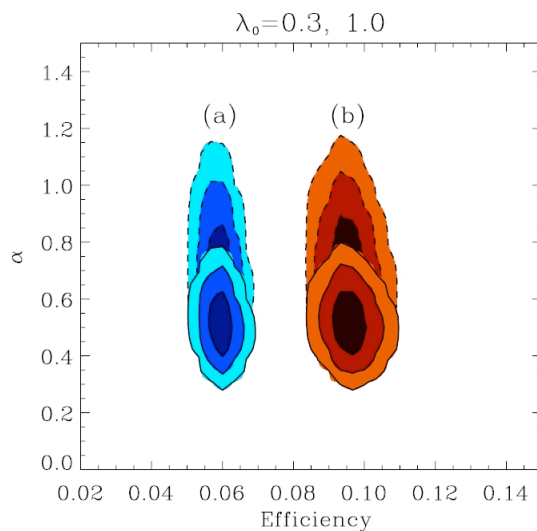
Evolution of BH and stellar mass density



see also Merloni, Rudnick & Di Matteo 2004

Evolution of BH and stellar mass density

- Merloni, Rudnick & Di Matteo 2004:
 - Stellar Mass Density/BH mass density $(1+z)^{-1}$
 - Stellar Mass Disks+Irregulars/Spheroids $(1+z)^{-1}$
 - Compare BH mass density and accretion rate vs stellar mass density and SFR





Future Developments

- There are still “few” BH detections in nearby galaxies, many of them are at the very limit of reliability.
- It is clearly important to establish secure and accurate M_{BH} -galaxy scaling relations (see, e.g. consequences for galaxy evolutionary models).
- Need more BH mass measurements: high spatial resolution is the key point.
- Need to estimate BH masses beyond the local universe: assess reliability of virial BH mass estimates.



Future Developments

- A currently available possibility is adaptive optics near-ir assisted spectroscopy:
 - SINFONI/VLT is an integral field spectrograph now equipped with a laser guide star (extend the sky coverage up to $\sim 50\%$)
- NIRSPEC/JWST will be an important instrument (> 2013)
- A possibility in the future (1-2 years) is provided by interferometry in the near-infrared.

Quick Intro on Interferometry

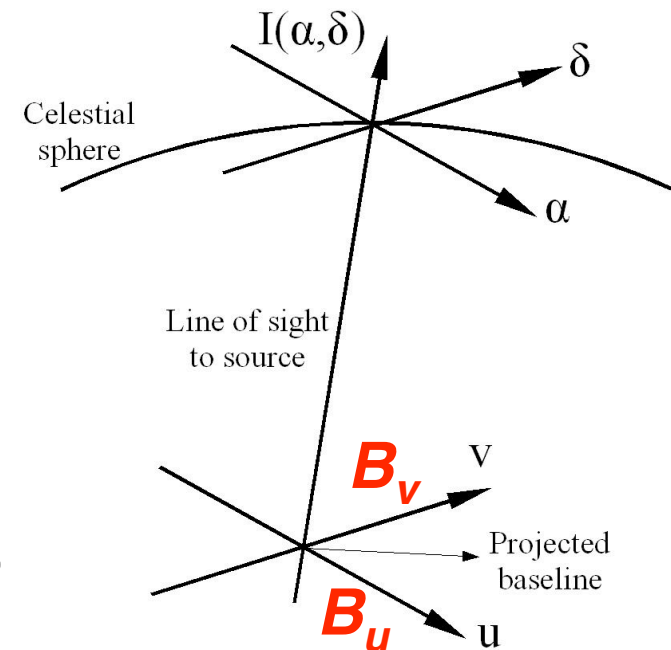
- Conventional telescope \Rightarrow image of the source

$$I_{\lambda,obs}(\alpha,\delta) = \iint P_{\lambda}(\alpha - \alpha', \delta - \delta') I_{\lambda,true}(\alpha', \delta') d\alpha' d\delta'$$

- 2-telescopes interferometer \Rightarrow complex visibility

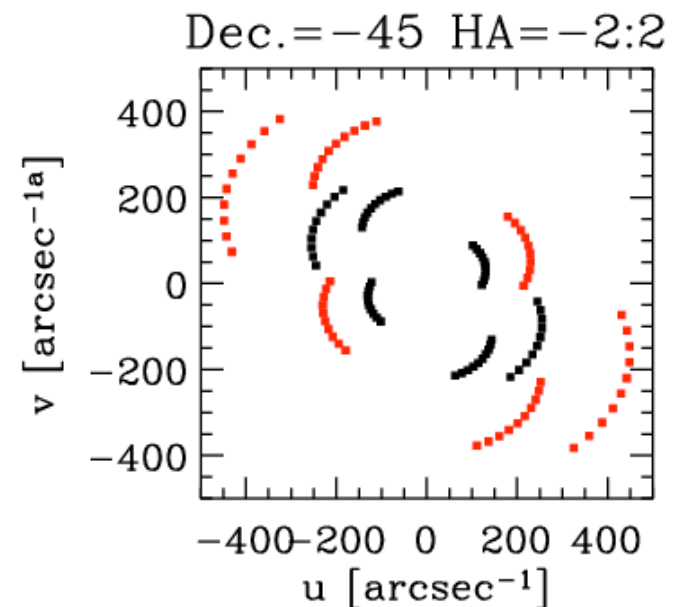
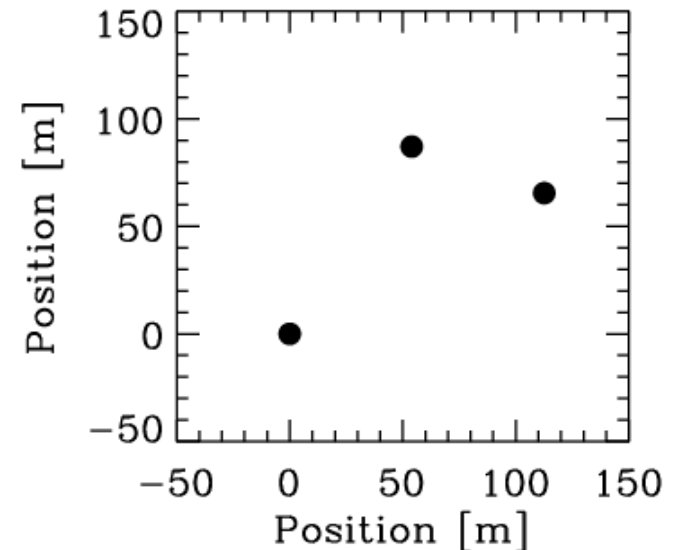
$$v_{\lambda}(u,v) = \iint I_{\lambda,true}(\alpha,\delta) e^{-i2\pi(\alpha u + \delta v)} d\alpha d\delta = |v_{\lambda}(u,v)| e^{i\phi_{\lambda}(u,v)}$$

- $u = B_u/\lambda$, $v = B_v/\lambda$ spatial frequencies
- $|v_{\lambda}(u,v)|$ is the correlated flux;
 $|v_{\lambda}(0,0)|$ is the image total flux
- Often one uses the normalized visibility $V = |v_{\lambda}(u,v)| / |v_{\lambda}(0,0)|$;
 $V=0/1$ source is resolved/unresolved
- $\phi_{\lambda}(u,v)$, the phase, is VERY difficult to measure



Sampling the u, v plane

- 2-telescope interferometer
= 1 independent baseline \Rightarrow 1 indep. point in the u, v plane.
- N-telescopes interferometer
= $N(N-1)/2$ independent baselines.
- Due to Earth rotation the projected baseline varies with time.
- Different wavelengths sample different points in u, v plane.
- Resolution of interferometer $\sim \lambda/B$
(B max projected baseline).





VLT Interferometer

- 4 UT (8m) telescopes
 - max baseline 130m
 - max res 2-3 mas (J-K)

In most of cases it will not be possible to obtain a direct image of the source.

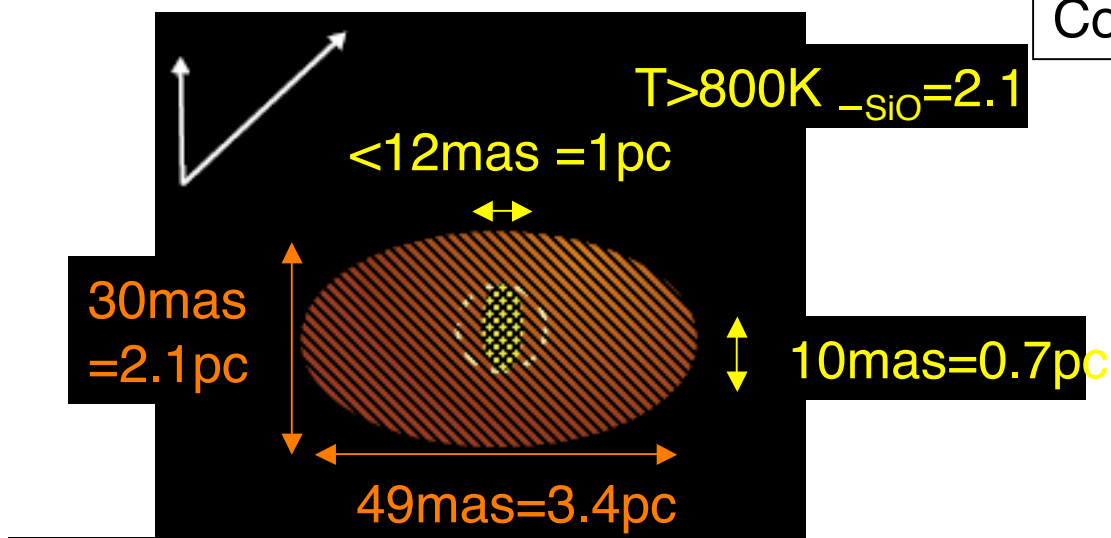
The observer will have to fit the measured visibility points with the FT of simple models of the source surface

brightness as in the

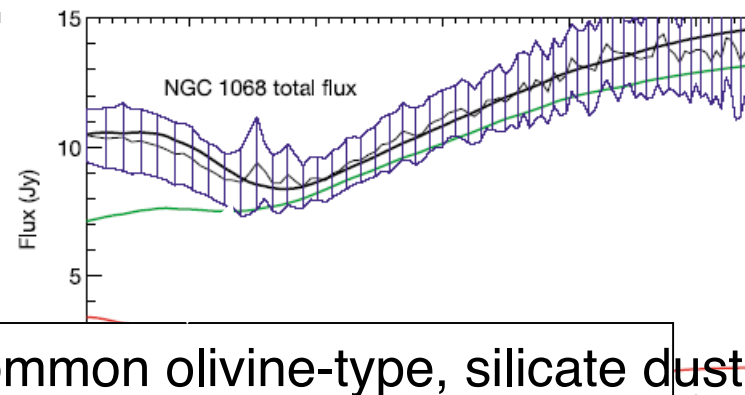
- 3 AT (2m) telescopes which can be placed in 30 different stations
 - baselines 8-200m
 - max res 1-2 mas (J-K)
- **MIDI**
 - 8-13.5 μ m, 2 beams, low spectral resolution (12/2002)
- **AMBER**
 - 1-2.5 μ m, 3 beams, 3 spectral resolutions (100, 1000, 10000)

The Obscuring Torus in AGNs

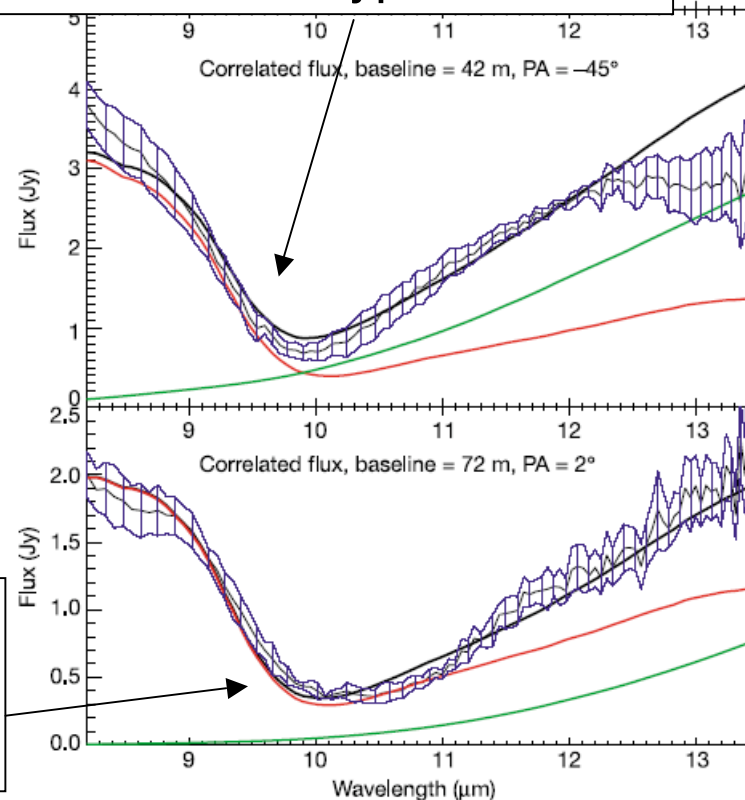
- MIDI observations of NGC1068 with 2 baselines; fit with 2 gaussian comp. (Jaffe et al. 2004)



Calcium aluminum silicate (non olivine type) high T dust species found in some supergiant stars



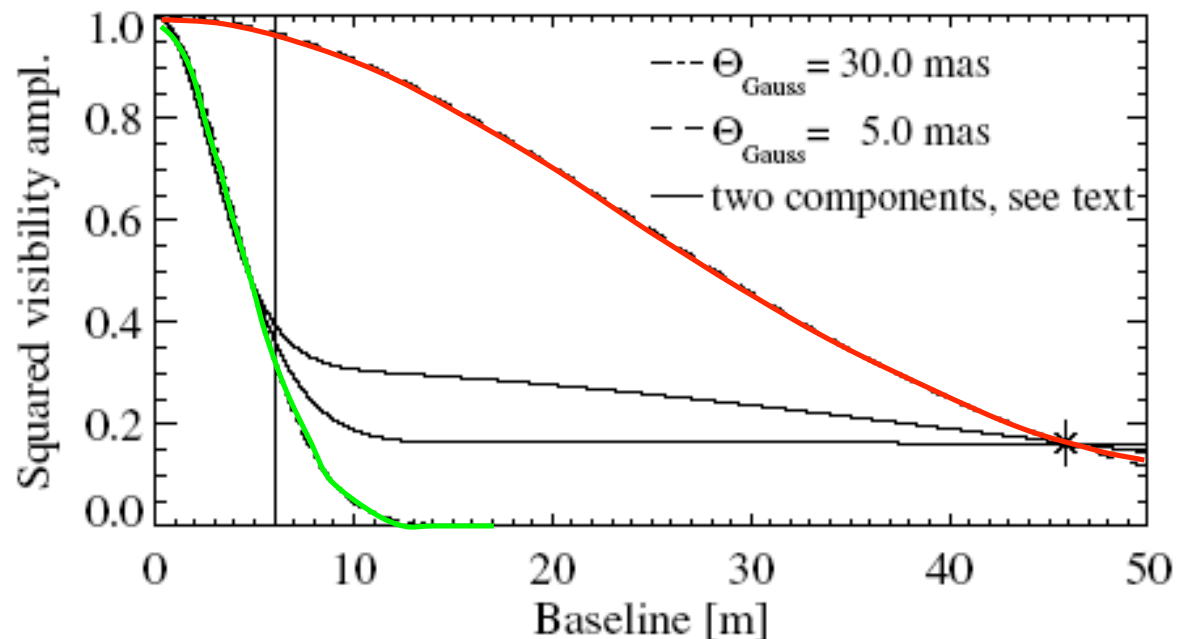
Common olivine-type, silicate dust



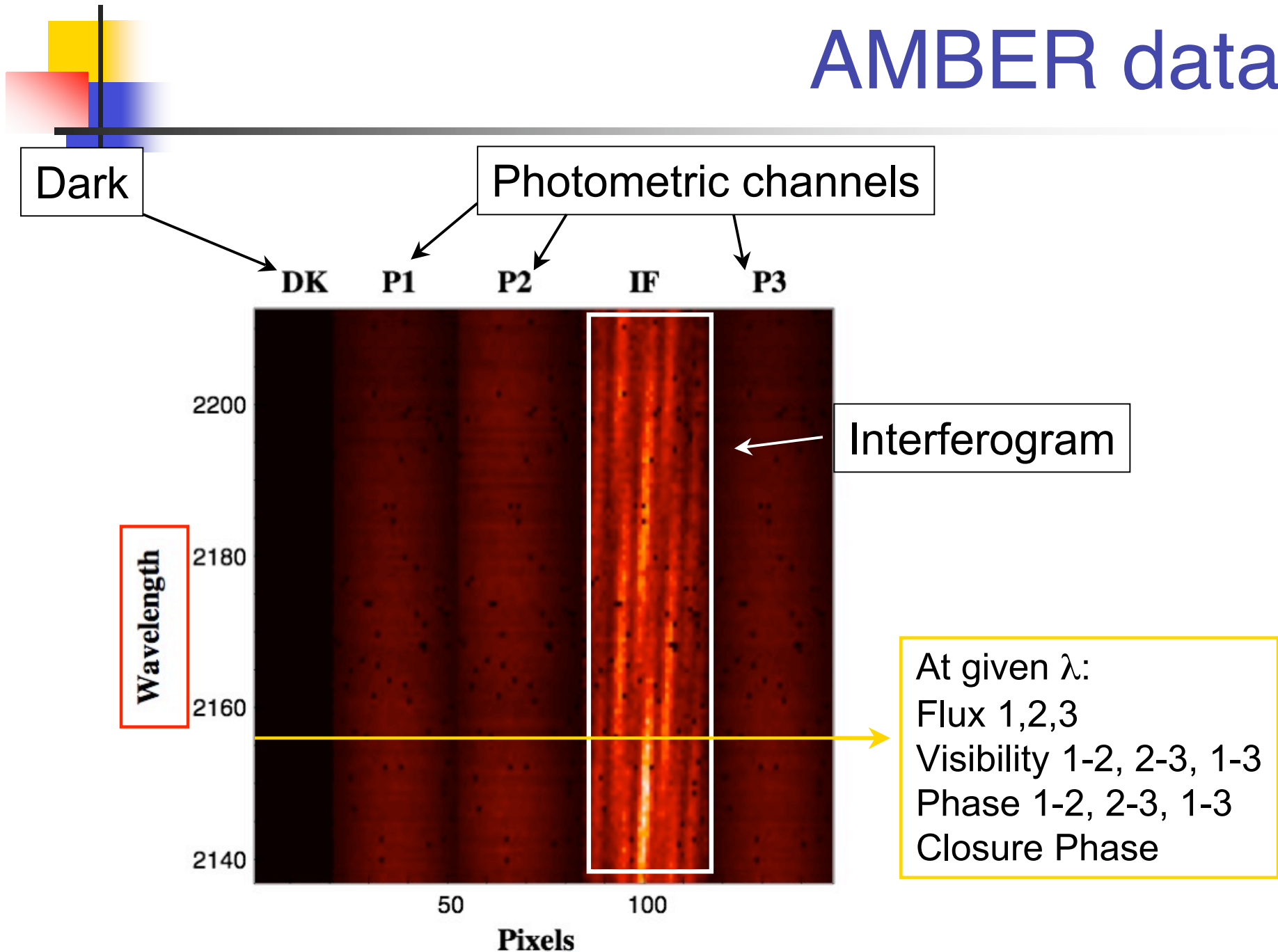
The Obscuring Torus in AGNs

- VINCI observations of NGC1068 (Wittkowski et al. 2004)
- The single visibility point can be matched with **5mas** FWHM gaussian component
- Combining VINCI ($B=46\text{m}$) with bi-speckle interferometric data from the literature ($B=6\text{-}10\text{m}$), 2 components are required:

- **<5mas (0.35pc)**
- **30mas (2.1pc)**



AMBER data



Atmospheric disturbance

AMBER first fringes on Sirius

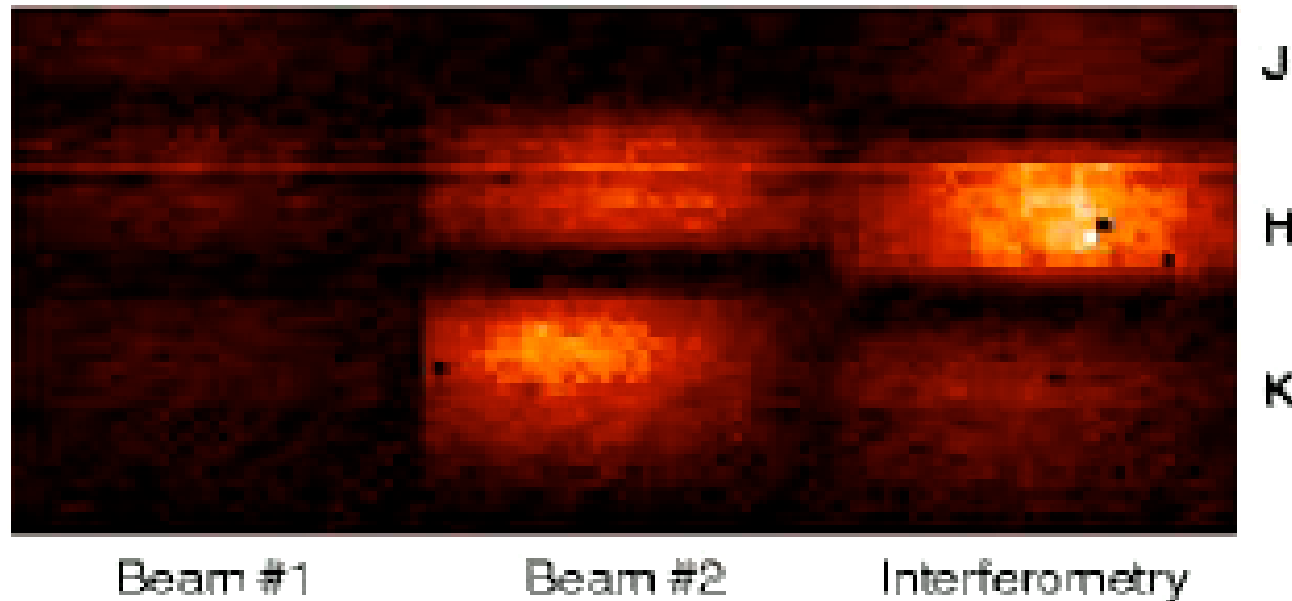


Image: 100/1000 (VLT siderostats, March 2004)

Atmospheric variations change the paths of the two beams and the fringes move on the detector. The instrument **FINITO** (fringe tracker) allows to integrate for long times by compensating in real time path variations.



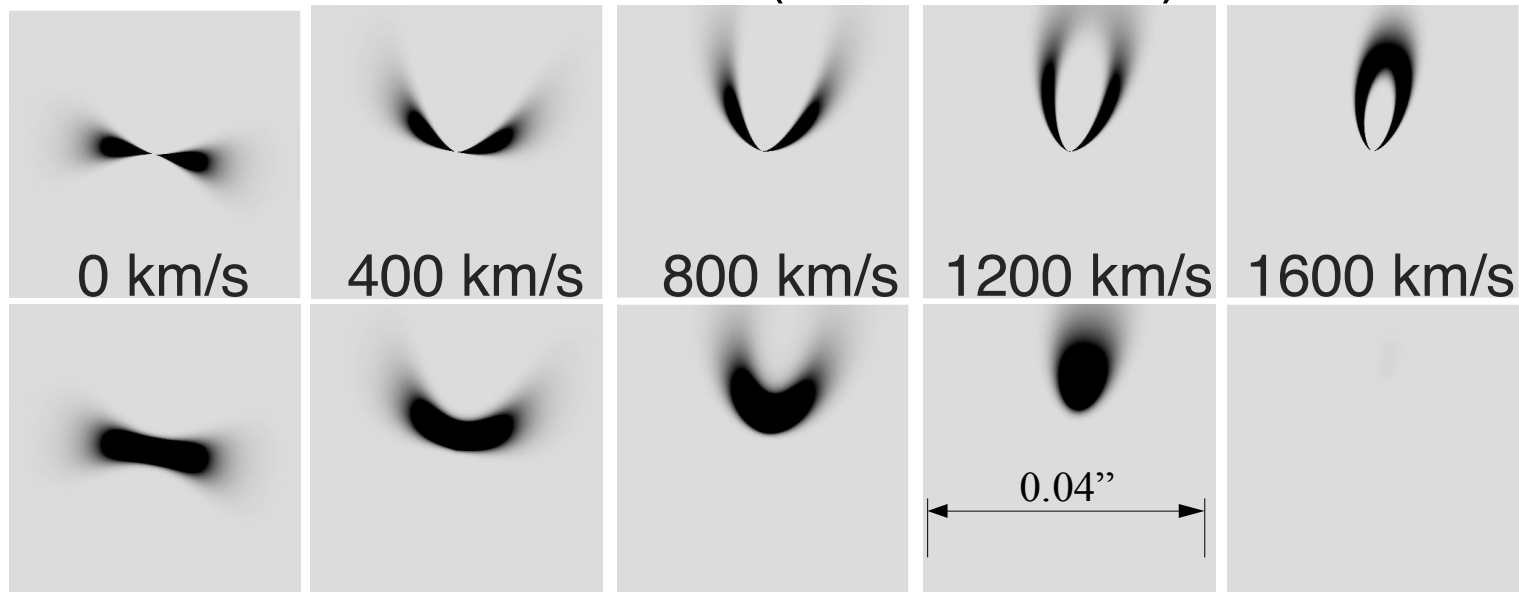
Possible AMBER observations of AGNs/BHs

- The dusty torus in AGNs.
- Constrain spatial distribution of MDOs (*Massive Dark Objects* – alternatives to BHs).
 - Centaurus A can become the second best case for a BH after the Milky Way, better than NGC 4258.
- Size and Kinematics of the Broad Line Region in Seyfert 1 and Quasars.
 - Measure BH masses.
 - Study the $R_{\text{BLR}}-L_{\text{cont}}$ relation (used in virial BH mass estimates).

Are MDO Black Holes?

- For example, Cen A has $M_{\text{MDO}} \sim 2 \times 10^8 M_{\odot}$ (within $r < 0.04'' \sim 5\text{pc}$) $\Rightarrow \rho \sim 10^8 M_{\odot} \text{pc}^{-3}$ compatible with a cluster of dark objects (neutron stars, stellar mass BHs, etc.)
- Constraining the size of the dark matter distribution within AT LEAST **10 mas** (2 mas sp. res.) will give $\rho \sim 10^{10} M_{\odot} \text{pc}^{-3}$, as good as NGC4258!
- This can be achieved using interferometric spectral information obtained with $\mathfrak{R}=750$ ($\rho_V=400 \text{ km/s}$).

Point-like





Unresolved source

- Unresolved source:

$$v_{\lambda}(u, v) = \iint I_{\lambda, true}(\alpha, \delta) e^{-i2\pi(\alpha u + \delta v)} d\alpha d\delta = |v_{\lambda}(u, v)| e^{i\phi_{\lambda}(u, v)}$$

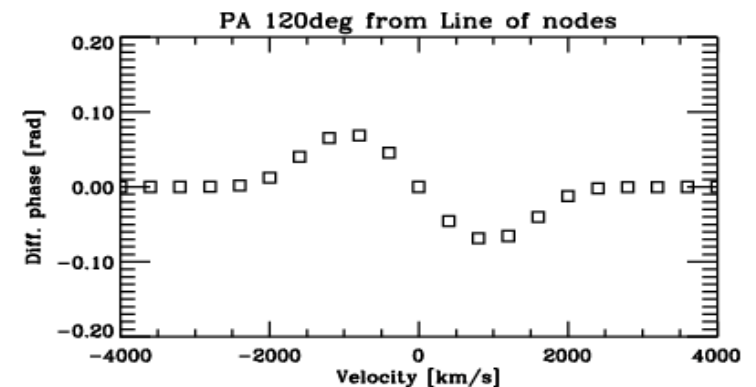
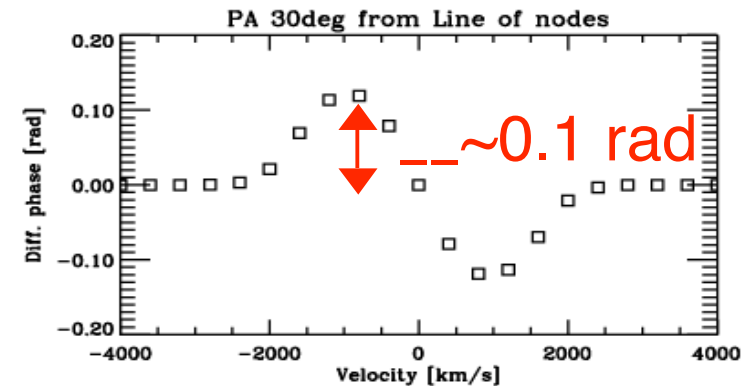
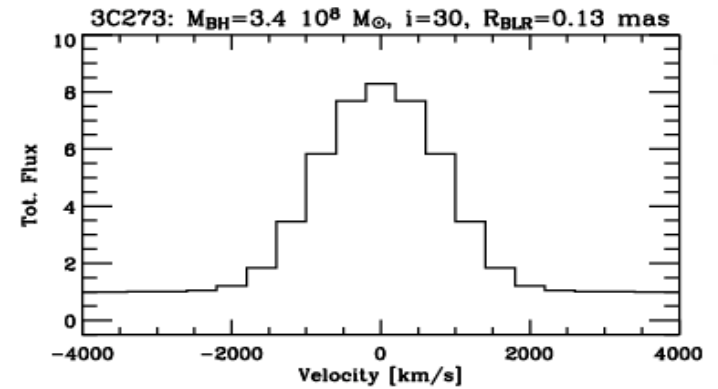
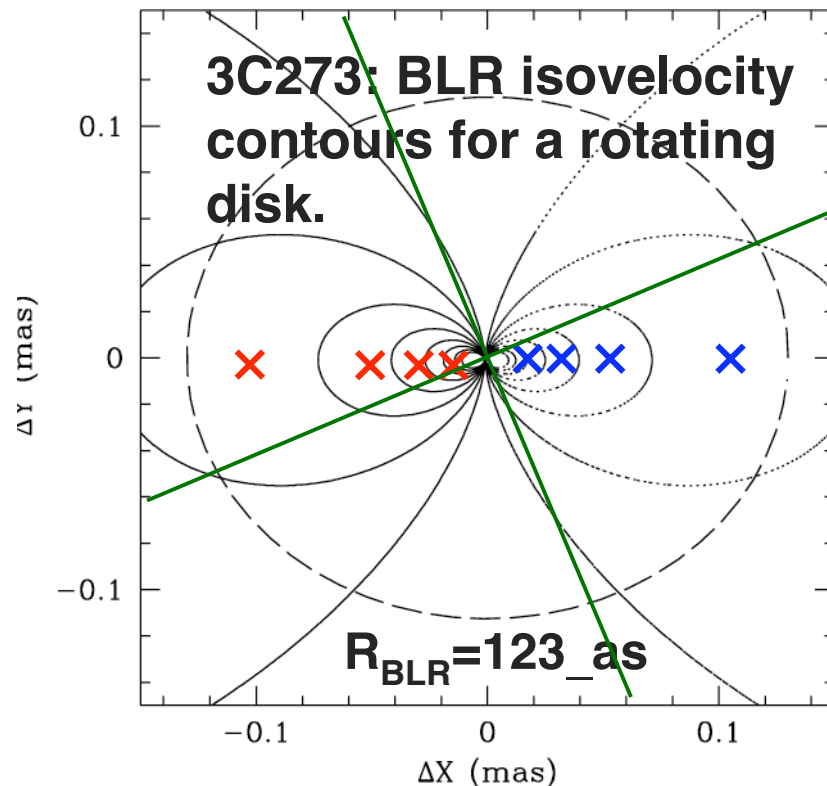
$$I_{\lambda, true}(\alpha, \delta) = \delta(\alpha - \alpha_0, \delta - \delta_0)$$

- Visibility (| amplitude |² of FT) is 1
- But phase depends on the position of the source on the sky plane.
- Can use phase information to measure positions at an accuracy much larger than spatial resolution.

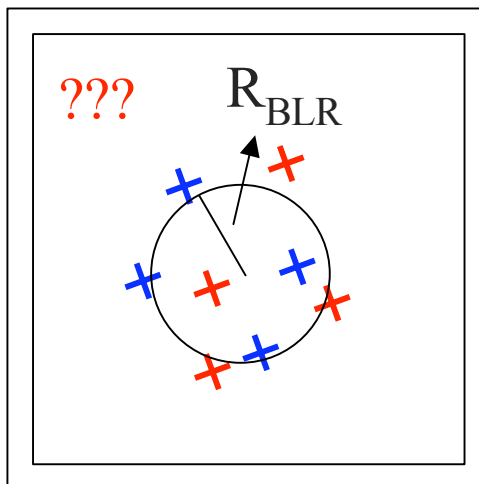
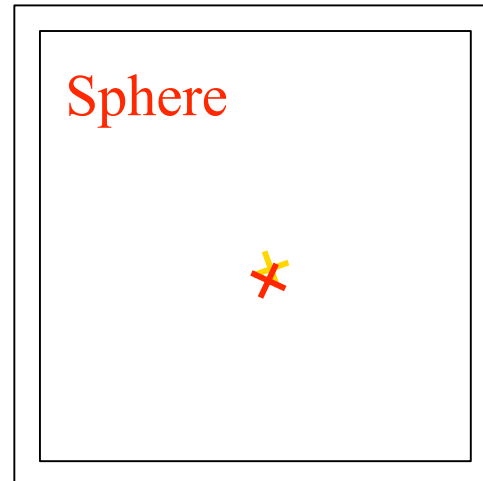
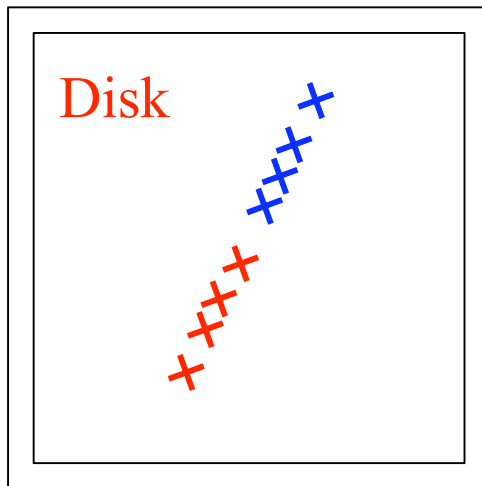
The Broad Line Region

- BLR size from reverberation mapping: from ~ 1 μas to ~ 200 μas , **unresolvable** with VLT.
- The **differential phase** measures the position of the **photocenter** along a 2-tel. baseline with a **few μas accuracy!**

3C 273 ($M_{\text{BH}} = 2.4 \cdot 10^8 M_{\odot}$)



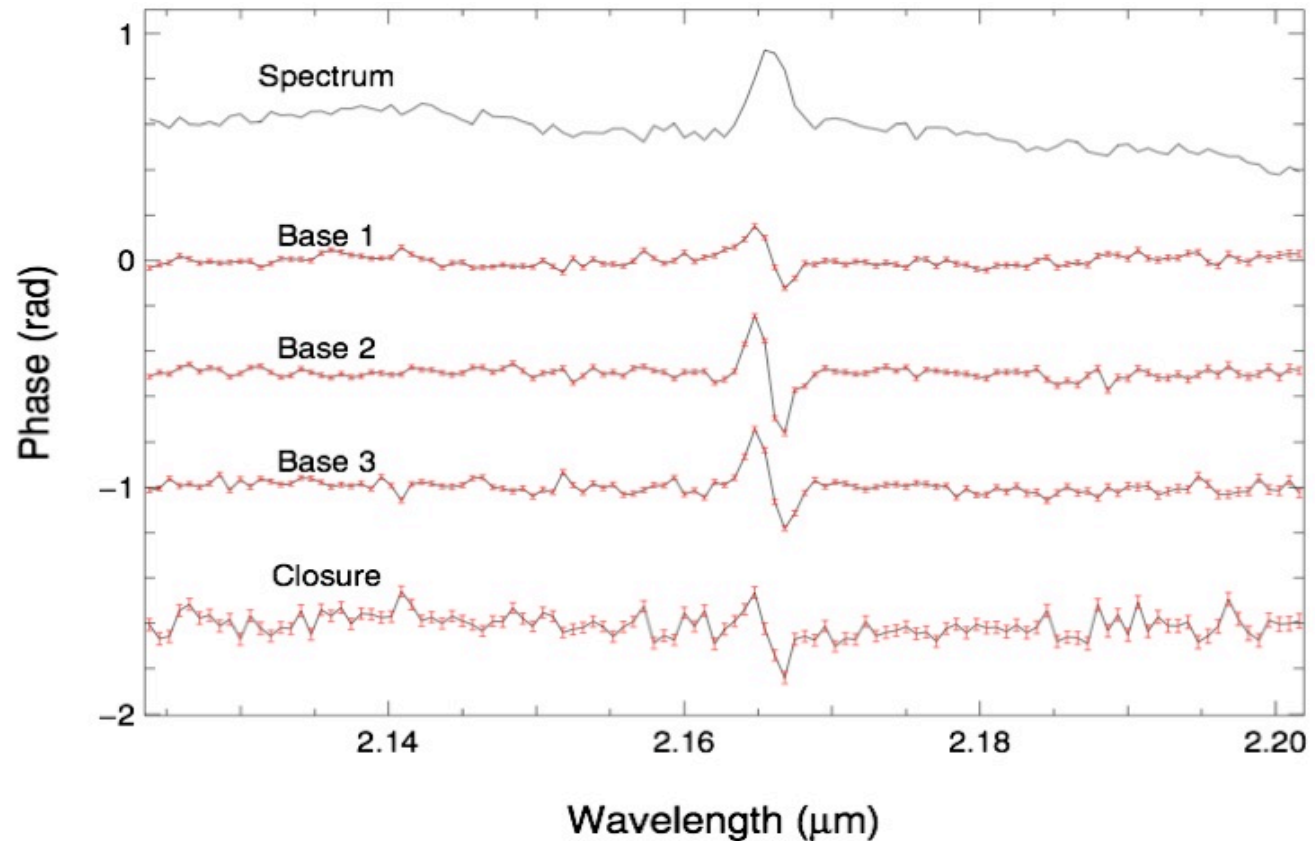
BLR geometry and kinematics



- With Differential Phase one can constrain BLR geometry and Kinematics.
- Estimate R_{BLR} .
- If BLR in a rotating disk estimate BH Mass!
- Study R_{BLR} -L relation (reliability of virial estimates of BH mass – only way to estimate MBH at high redshifts)
- Compare BLR sizes with rev. mapping we can then determine cosmological parameters, e.g. H_0 (see Elvis & Karowska 2002).

Example of differential phase

- Br γ emission line in Be star α Arae (Meilland et al. 2006)





Observational Requirements (UT)

- Reference Source for **AO correction** with MACAO
 - size $<2.5''$
 - $V < 15.5$
 - up to 1' off axis
 - seeing $<1''$ in V (median seeing VLT $0.65''$)
- Reference for **Fringe Tracking** with FINITO
 - point source
 - $H < 11$
 - up to $2''$ off axis ($20''$ with PRIMA)
- AGNs are ideal because the target itself can be used for AO and Fringe Tracking.
- Many quasars from 2MASS are good targets!



AMBER expected performances (3UT)

- No fringe tracking, median seeing (0.65")

Resolution	J	H	K
R=35	8.8	10.5	11.6

- Fringe tracking (ref. sou. <2", H<11), med. seeing

Resolution	J	H	K
R=35	18.5	20.2	19.8
R=1000	14.4	16.6	17.4
R=10000	11.9	14.1	15.1



General Conclusions

- Supermassive BHs (10^6 - $10^{10} M_{\odot}$) are detected in nearby galaxies
 - although, except for the Milky Way, they could be massive dark clusters...
- M_{BH} correlates tightly with the structural parameters of the host spheroid
 - this relation is probably the consequence of AGN (=accreting BH) feedback on the host galaxy
 - this relation could be much worse than we think (or could even be an upper envelope).
- Local supermassive BHs are consistent with being remnants of AGNs.
 - accretion efficiency is about $\epsilon \sim 0.1$
- Exciting possibilities in the next few years are offered by near-IR interferometry (BLR size ...).