

# PBHs and Primordial non-gaussianity: from their abundance to gravitational waves

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**SAPIENZA**  
UNIVERSITÀ DI ROMA

ZOOMing in on PBH,  
December 4th, 2023

# Primordial Black Holes: outline presentation

REVIEW: A. M. Green and B. J. Kavanagh.— arXiv:2007.10722

## *PART 1) ABUNDANCE of PBH:*

### *The role of NGs*

arXiv:2211.01728 (Published on PRD)

G.Ferrante, G.Franciolini, A.J.I., A.Urbano

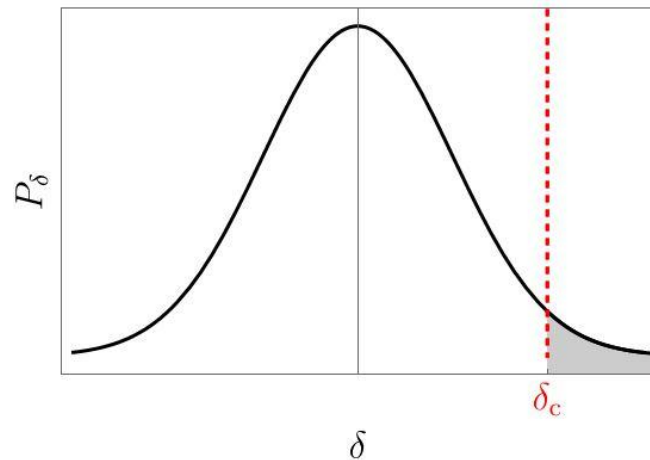
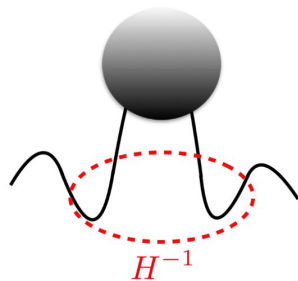
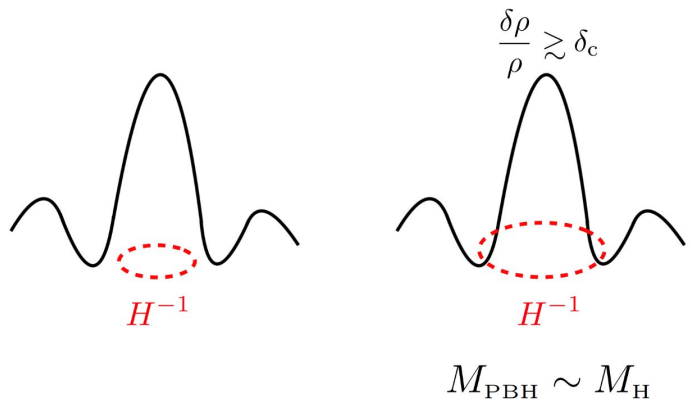
## *PART 2) GRAVITATIONAL WAVES:*

### *PBH as possible explanation of PTA*

arXiv:2306.17149 (Published on PRL)

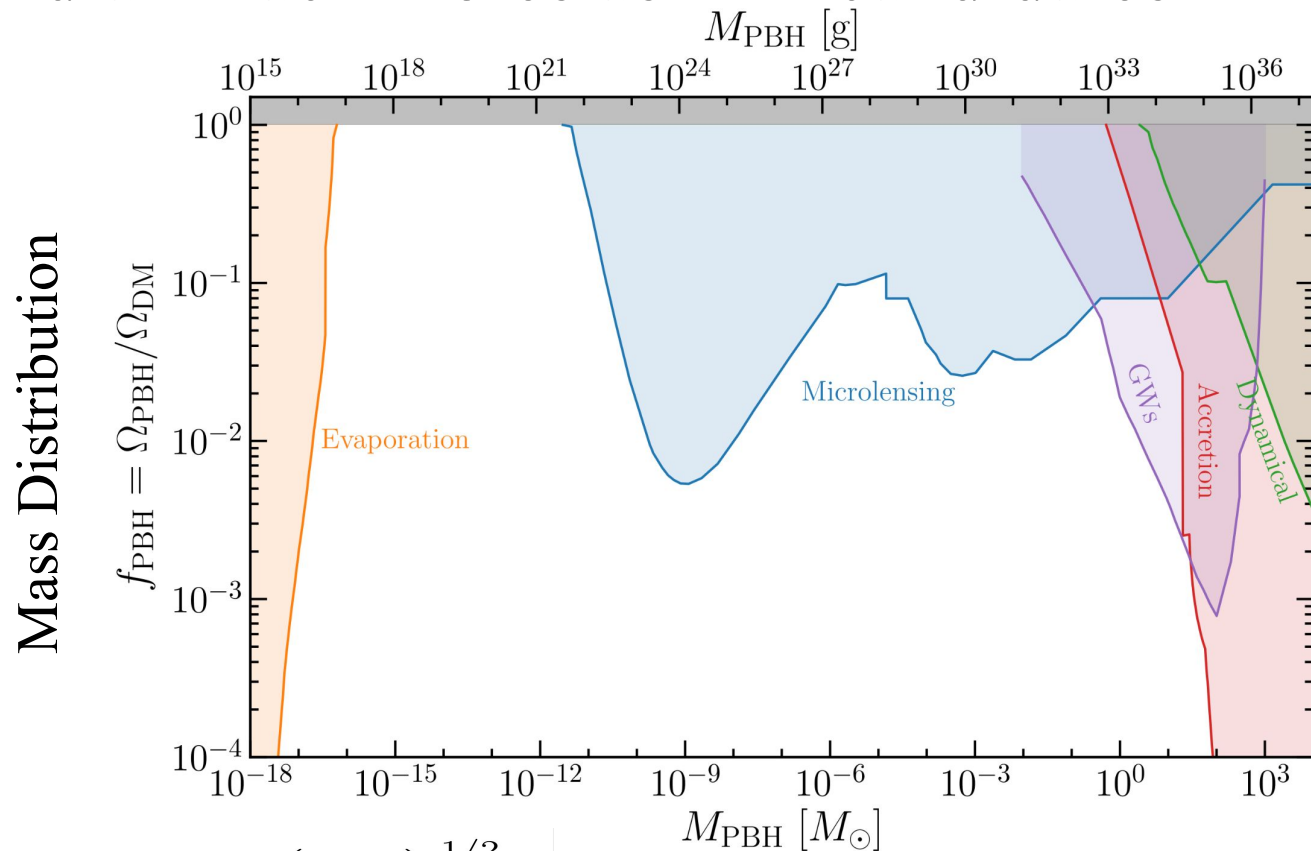
G.Franciolini, A.J.I., H. Veermæe, V. Vaskonen

# Abundance of PBHs



$$\beta = \int_{\delta_c}^{\infty} \mathcal{K}(\delta - \delta_c)^{\gamma} P_{\delta}(\delta) d\delta$$

# Primordial Black Holes as DM candidates



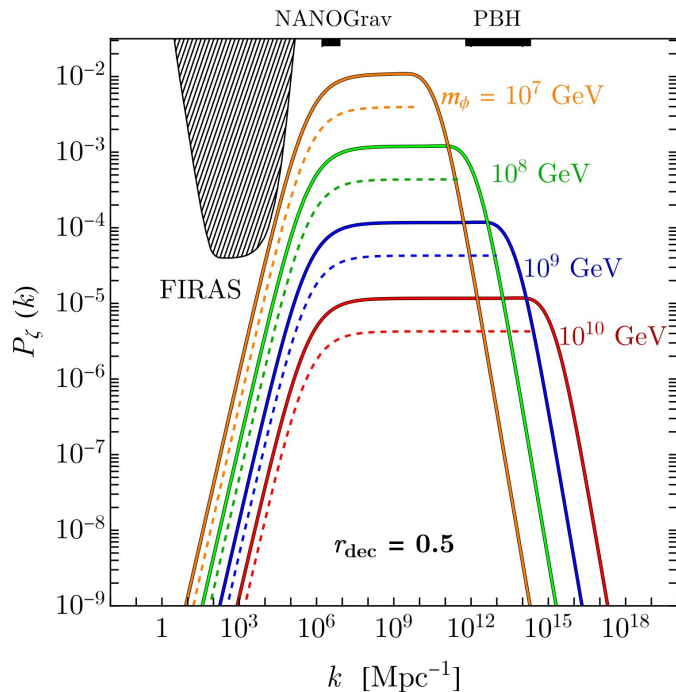
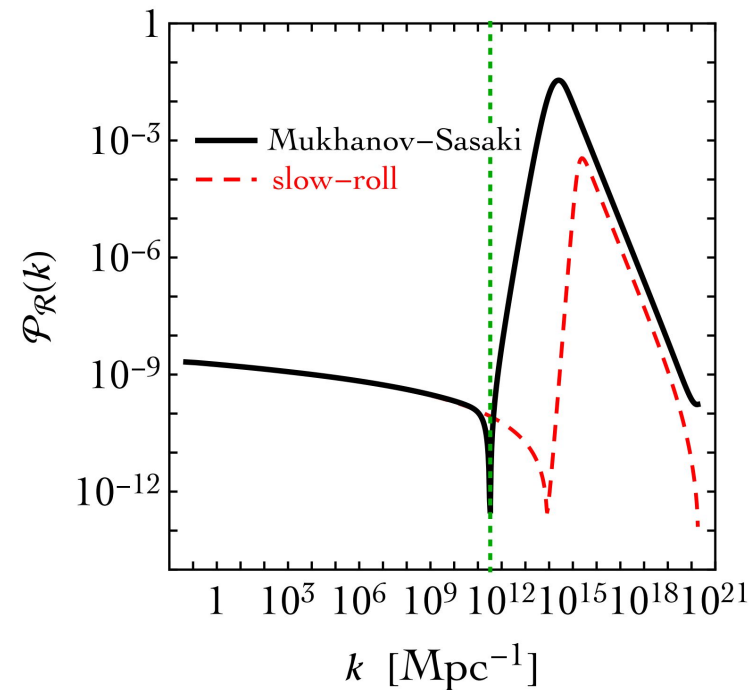
PBH as Dark Matter:

- USR models
- Hybrid inflation
- Curvaton field
- exotic formation mechanisms (bubble collisions and so on)
- And etc etc...

$$\Omega_{\text{PBH}} = \int d \log M_H \left( \frac{M_{\text{eq}}}{M_H} \right)^{1/2} \beta$$

# Primordial Black Holes as DM candidates

What we can compute during inflation is the curvature perturbation field  $\zeta$  (or  $R$ ).



PBH as Dark Matter:

- **USR models**
- **Hybrid inflation**
- **Curvaton field**
- exotic formation mechanisms (bubble collisions and so on)
- And etc etc...

$$M_H \simeq 17 M_\odot \left( \frac{g_\star}{10.75} \right)^{-1/6} \left( \frac{k/\kappa}{10^6 \text{ Mpc}^{-1}} \right)^{-2}$$

# Abundance of PBHs: The role of Non-Gaussianities (NG).

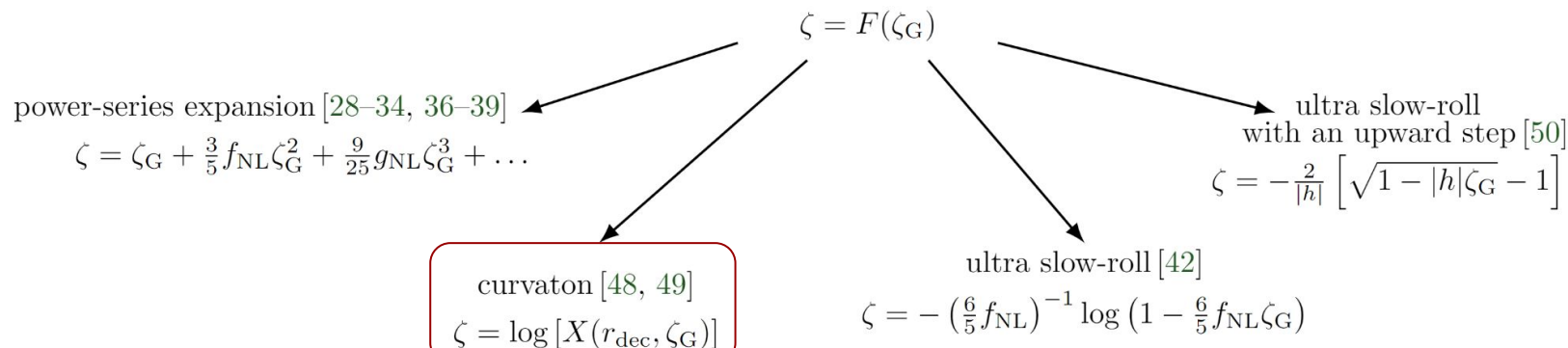
An exact formalism for the computation of PBHs mass fraction abundance NGs in the curvature perturbation field  $\zeta$ :

NON-LINEARITIES (NL)

$$\delta(\vec{x}, t) = -\frac{2}{3}\Phi\left(\frac{1}{aH}\right)^2 e^{-2\zeta(\vec{x})} \left[ \nabla^2 \zeta(\vec{x}) + \frac{1}{2} \partial_i \zeta(\vec{x}) \partial_i \zeta(\vec{x}) \right]$$

T. Harada, C. M. Yoo, T. Nakama and Y. Koga,–  
arXiv:1503.03934

PRIMORDIAL NG IN  $\zeta=F(\zeta_G)$





# Abundance of PBHs: The role of Non-Gaussianities (NG).

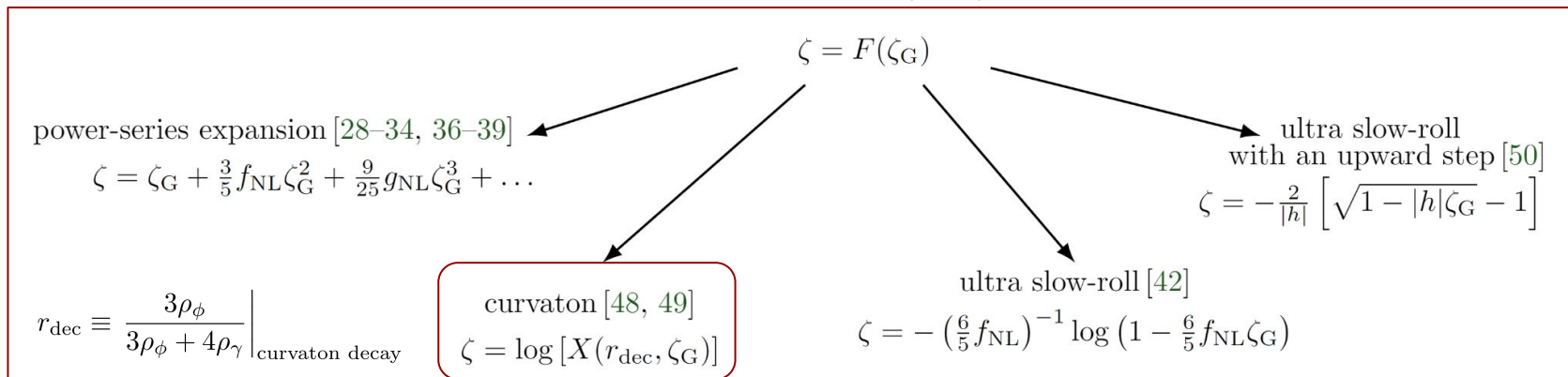
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T. Harada, C. M. Yoo, T. Nakama and Y. Koga,–  
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PRIMORDIAL NG IN  $\zeta=F(\zeta_G)$



# Mathematical formulation

S.Young  
arXiv:2201.13345

By integrating  $\delta$  over the radial coordinate  $r$  we get the compaction function  $\mathcal{C}$

$$\mathcal{C}(r) = -2\Phi r \zeta'(r) \left[ 1 + \frac{r}{2} \zeta'(r) \right] = \mathcal{C}_1(r) - \frac{1}{4\Phi} \mathcal{C}_1(r)^2, \quad \mathcal{C}_1(r) := -2\Phi r \zeta'(r)$$

Later on confirmed  
also by

A.Gow et al  
arXiv:2211.08348

In the presence of NG  $\mathcal{C}_l$  takes the form

$$\mathcal{C}_1(r) = -2\Phi r \zeta'_G(r) \frac{dF}{d\zeta_G} = \mathcal{C}_G(r) \frac{dF}{d\zeta_G}, \quad \text{with} \quad \mathcal{C}_G(r) := -2\Phi r \zeta'_G(r)$$

From the two-dimensional joint PDF of  $\zeta_G$  and  $\mathcal{C}_G$ , called  $P_G$

NG PBH mass fraction adopting threshold statistics on the compaction function

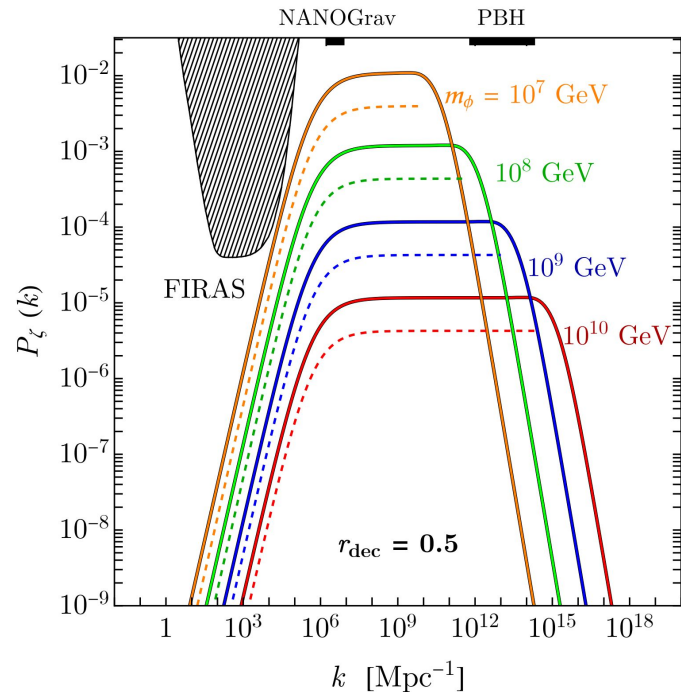
$$\beta_{\text{NG}} = \int_{\mathcal{D}} \mathcal{K}(\mathcal{C} - \mathcal{C}_{\text{th}})^\gamma P_G(\mathcal{C}_G, \zeta_G) d\mathcal{C}_G d\zeta_G, \quad (56)$$

$$P_G(\mathcal{C}_G, \zeta_G) = \frac{1}{(2\pi)\sigma_c\sigma_r\sqrt{1-\gamma_{cr}^2}} \exp\left(-\frac{\zeta_G^2}{2\sigma_r^2}\right) \exp\left[-\frac{1}{2(1-\gamma_{cr}^2)} \left(\frac{\mathcal{C}_G}{\sigma_c} - \frac{\gamma_{cr}\zeta_G}{\sigma_r}\right)^2\right], \quad (57)$$

$$\mathcal{D} = \{\mathcal{C}_G, \zeta_G \in \mathbb{R} : \mathcal{C}(\mathcal{C}_G, \zeta_G) > \mathcal{C}_{\text{th}} \wedge \mathcal{C}_1(\mathcal{C}_G, \zeta_G) < 2\Phi\}, \quad (58)$$



# Mathematical formulation



$$\langle \mathcal{C}_G \mathcal{C}_G \rangle = \sigma_c^2 = \frac{4\Phi^2}{9} \int_0^\infty \frac{dk}{k} (kr_m)^4 W^2(k, r_m) T^2(k, r_m) P_\zeta(k),$$

$$\langle \mathcal{C}_G \zeta_G \rangle = \sigma_{cr}^2 = \frac{2\Phi}{3} \int_0^\infty \frac{dk}{k} (kr_m)^2 W(k, r_m) W_s(k, r_m) T^2(k, r_m) P_\zeta(k),$$

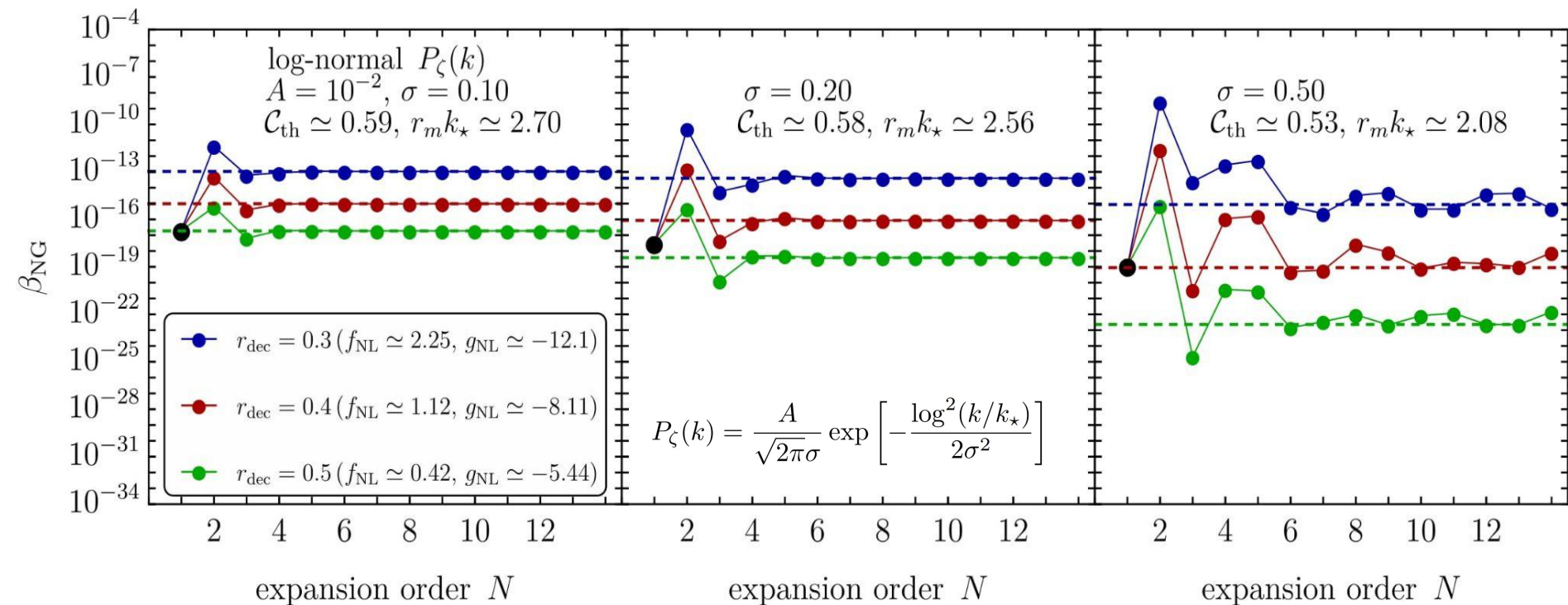
$$\langle \zeta_G \zeta_G \rangle = \sigma_r^2 = \int_0^\infty \frac{dk}{k} W_s^2(k, r_m) T^2(k, r_m) P_\zeta(k),$$

# Application to the curvaton model

Failure of the perturbative approach (Narrow)

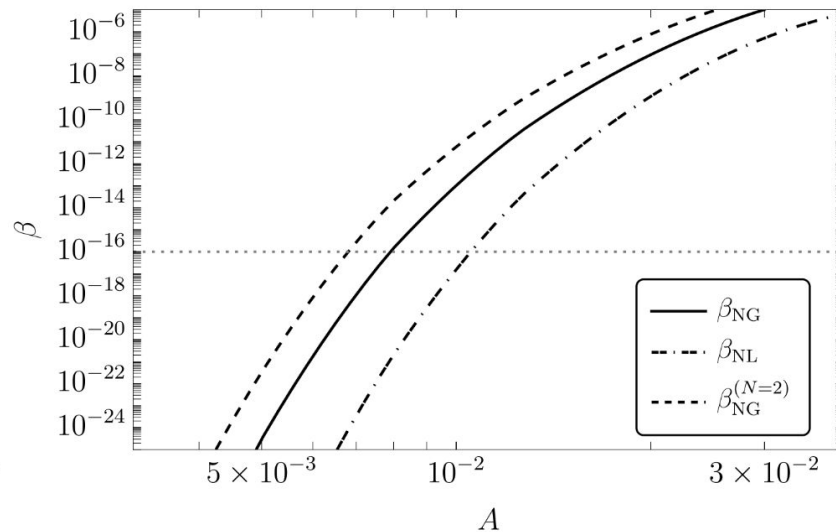
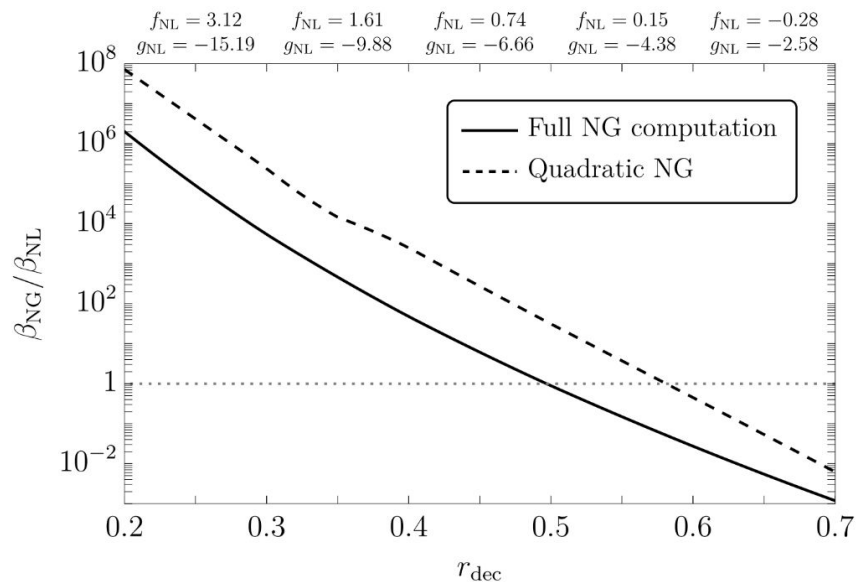
$$- - - \quad \zeta = \log [X(r_{\text{dec}}, \zeta_G)]$$

$$\bullet \quad \zeta_N = \sum_{n=1}^N c_n(r_{\text{dec}}) \zeta_G^n$$



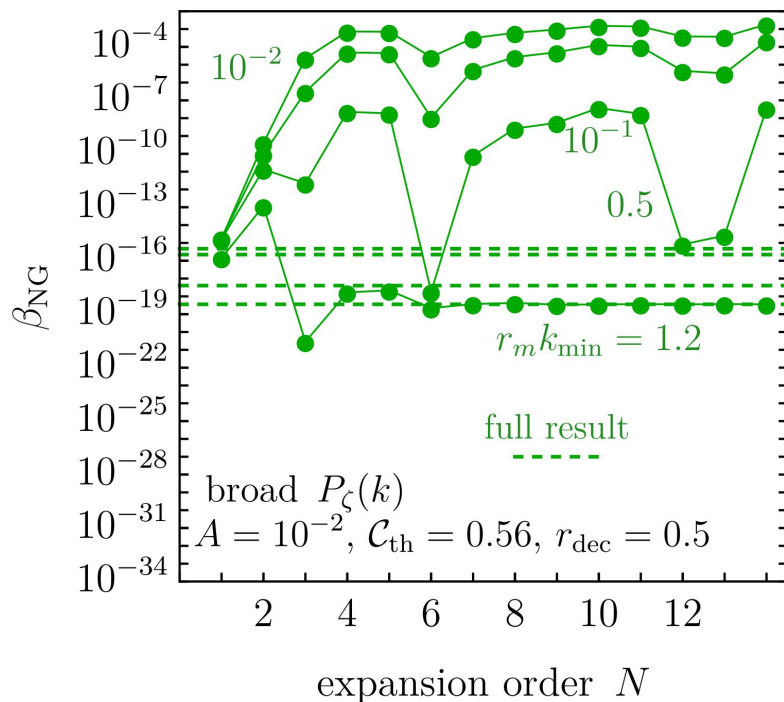
# Application to the curvaton model

Quadratic app. overestimates the abundance



# Application to the curvaton model

## Failure of the perturbative approach (Broad)

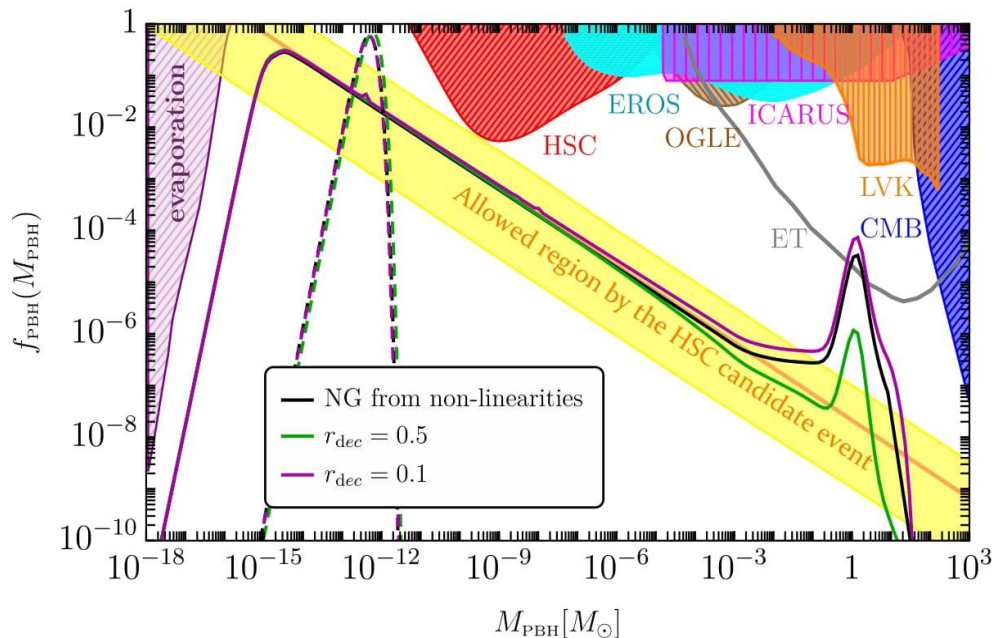
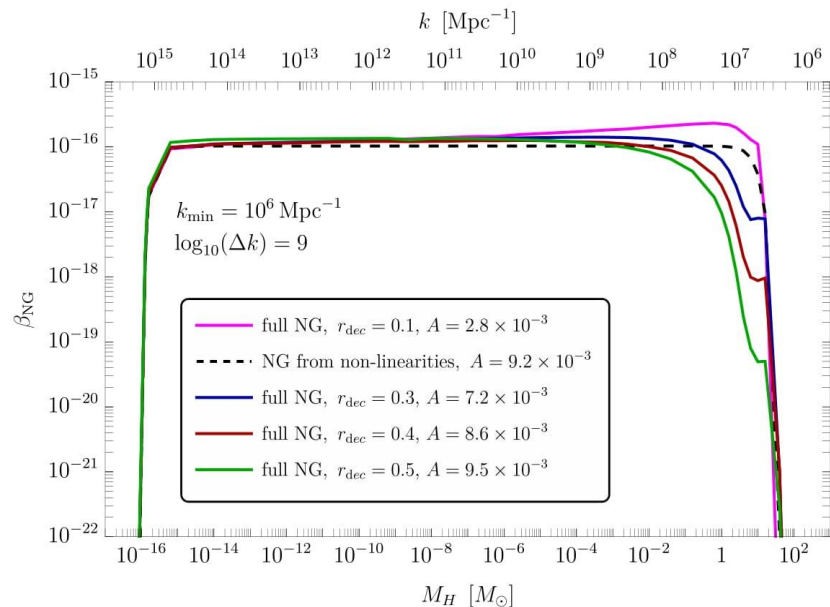


$$P_{\zeta}(k) = A \Theta(k - k_{\min}) \Theta(k_{\max} - k)$$

For a broad Power spectrum the power-series expansion is simply wrong and one is forced to use the full result NG.

# Application to the curvaton model (2)

## Breaking of $M_H$ -Independence



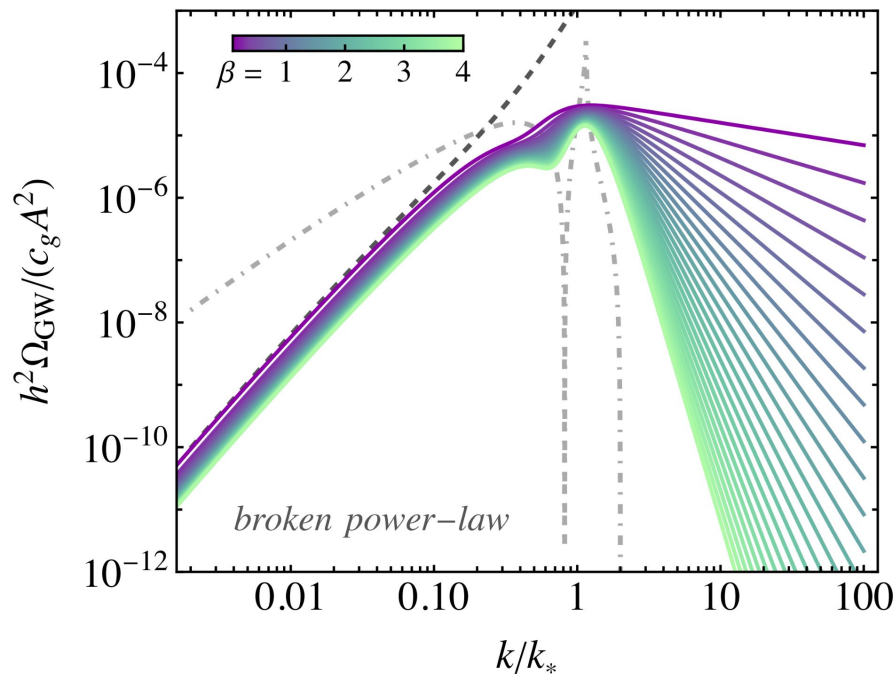
We need another observable: The induced Gravitational waves

# PBH and SGWB

SGWB are produced by a second-order effect when scalar perturbations re-enter the horizon.

$$h^2\Omega_{\text{GW}}(k) = \frac{h^2\Omega_r}{24} \left(\frac{g_*}{g_*^0}\right) \left(\frac{g_{*s}}{g_{*s}^0}\right)^{-\frac{4}{3}} \mathcal{P}_h(k)$$

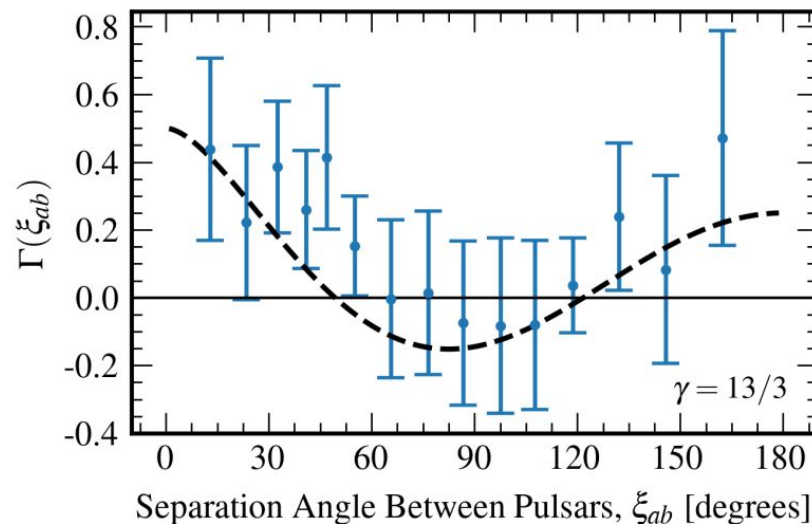
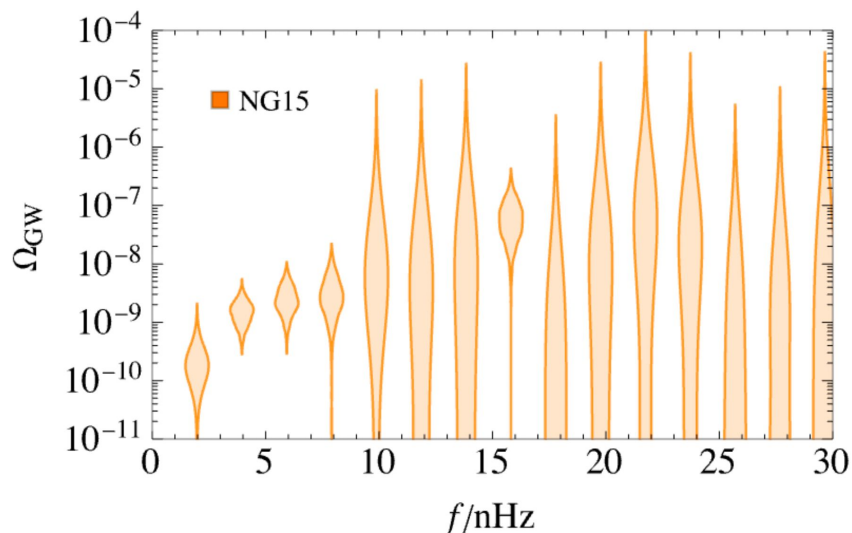
$$\mathcal{P}_h(k) \propto \mathcal{P}_\zeta^2(k)$$



# PBH and SGWB

Several PTA collaborations show that the correlations follow the Hellings–Downs pattern expected for a stochastic gravitational-wave background.

NANOGrav – arXiv:2306.16213  
arXiv:2306.16219





# PBH and SGWB

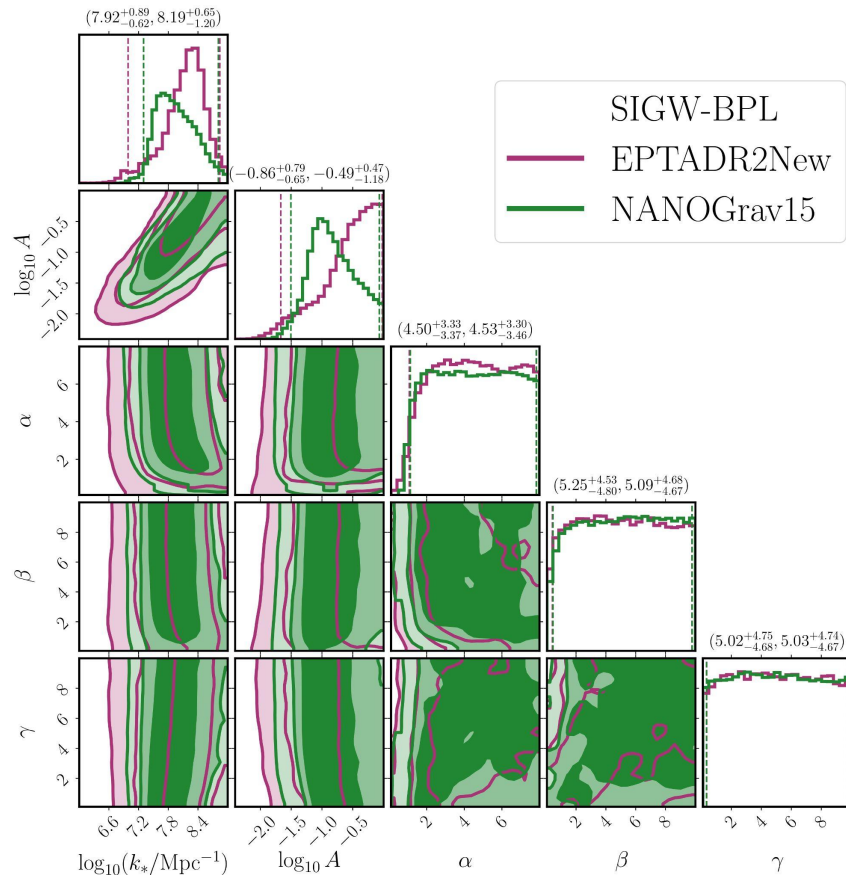
SGWB are produced by a second-order effect when scalar perturbations re-enter the horizon.

## Log-likelihood analysis

Fitting the posterior distributions

$$\mathcal{P}_{\zeta}^{\text{BPL}}(k) = A \frac{(\alpha + \beta)^{\gamma}}{\left( \beta (k/k_*)^{-\alpha/\gamma} + \alpha (k/k_*)^{\beta/\gamma} \right)^{\gamma}}$$

$$\mathcal{P}_{\zeta}^{\text{LN}}(k) = \frac{A}{\sqrt{2\pi}\Delta} \exp \left( -\frac{1}{2\Delta^2} \ln^2(k/k_*) \right)$$



# Improvement respect to NANOGrav analysis.

NANOGrav collaboration  
arXiv:2306.16219

*Power spectrum  $\leftrightarrow$  Abundance  $\leftrightarrow$  GWs*

- Non-Gaussianities in the abundance.
- Dependency of the PBH formation parameters on the PS shape.
- QCD impact on threshold.

# NGs in the abundance: Cases under consideration

NON-LINEARITIES (NL)

$$\delta(\vec{x}, t) = -\frac{2}{3}\Phi\left(\frac{1}{aH}\right)^2 e^{-2\zeta(\vec{x})} \left[ \nabla^2 \zeta(\vec{x}) + \frac{1}{2} \partial_i \zeta(\vec{x}) \partial_i \zeta(\vec{x}) \right]$$

$$\delta(\vec{x}, t) = -\frac{4}{9a^2 H^2} \nabla^2 \zeta(\vec{x})$$

PRIMORDIAL NG IN  $\zeta=F(\zeta_G)$

$$\zeta = \log [X(r_{\text{dec}}, \zeta_G)]$$

$$\zeta = -\frac{2}{\beta} \log \left( 1 - \frac{\beta}{2} \zeta_G \right)$$

$$\zeta = \zeta_G + \frac{3}{5} f_{\text{NL}} \zeta_G^2$$

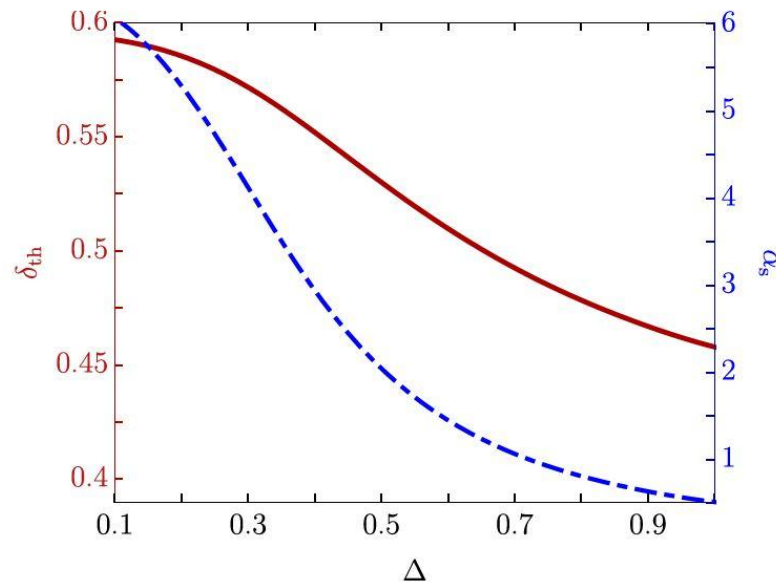
curvaton case

Inflection-point (USR) case

Quadratic approx.

# Abundance of PBHs: Shape dependencies

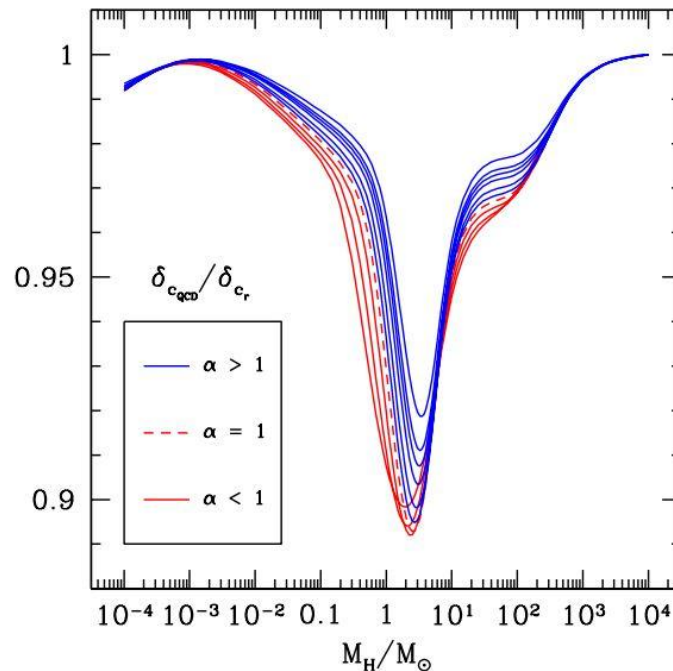
I. Musco, V. De Luca, G. Franciolini, A. Riotto. – arXiv:2011.03014



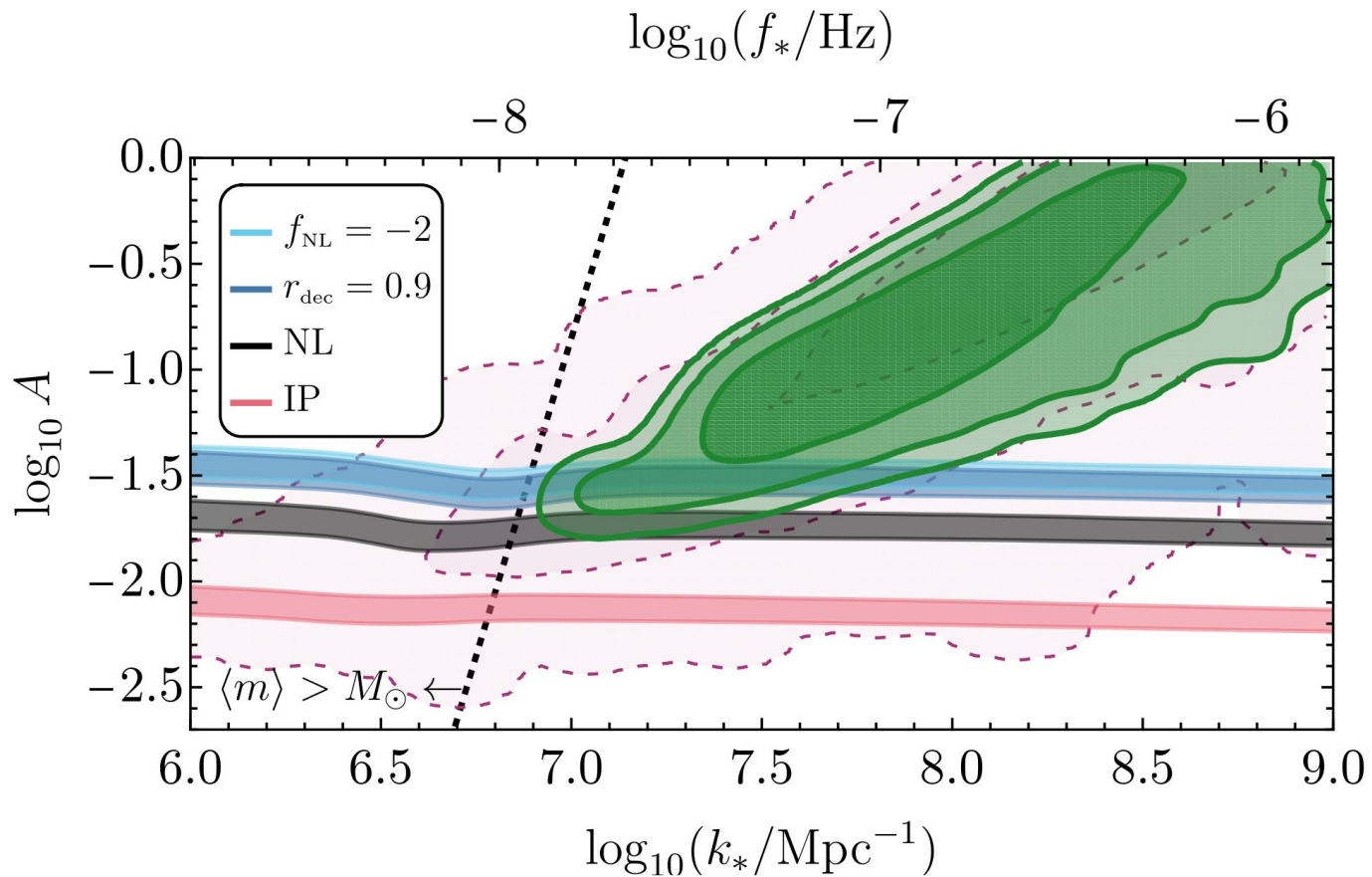
$$\mathcal{P}_{\zeta}^{\text{LN}}(k) = \frac{A}{\sqrt{2\pi}\Delta} \exp\left(-\frac{1}{2\Delta^2} \ln^2(k/k_*)\right)$$

# QCD phase transitions

I. Musco, K. Jedamzik, S. Young. – arXiv:2303.07980

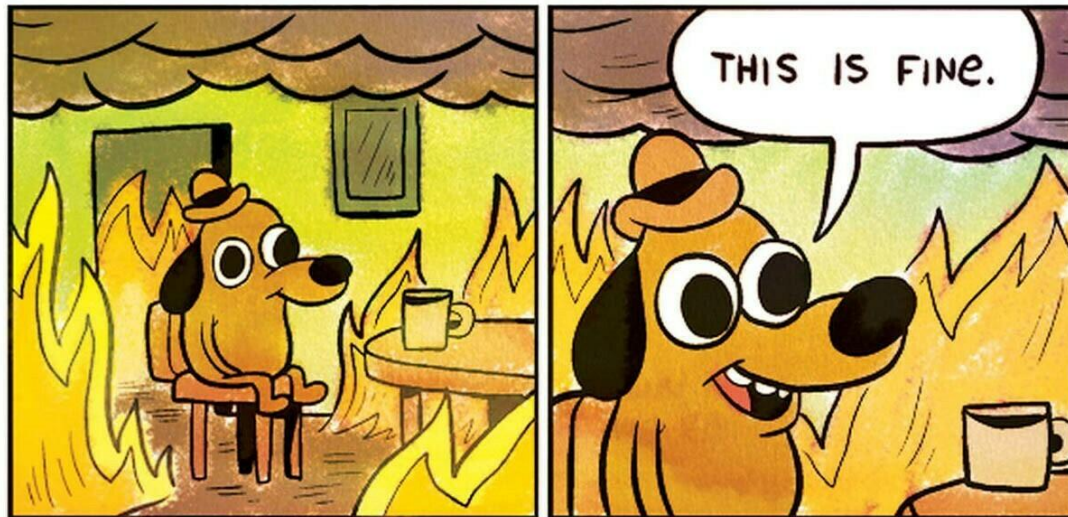


# Tension between NANOGrav and PBHs



# Conclusions

- *Fundamental to take into account both kind of NGs in the computation for the abundance.*
- *Negative NGs to alleviate the tension between PTA and PBH overproduction.*



### *A potential issue*

Threshold values maybe are not correct? Different super-horizon threshold conditions may lead to an overestimation of the abundance, due to non-linear effects not included in the linear transfer function.

$$\mathcal{C}(r) = -2\Phi r \zeta'(r) \left[ 1 + \frac{r}{2} \zeta'(r) \right] = \mathcal{C}_1(r) - \frac{1}{4\Phi} \mathcal{C}_1(r)^2, \quad \mathcal{C}_1(r) := -2\Phi r \zeta'(r)$$

V. De Luca, A. Kehagias, A. Riotto.– arXiv:2307.13633

*Next step: finding a new prescription.*



# Backup Slides

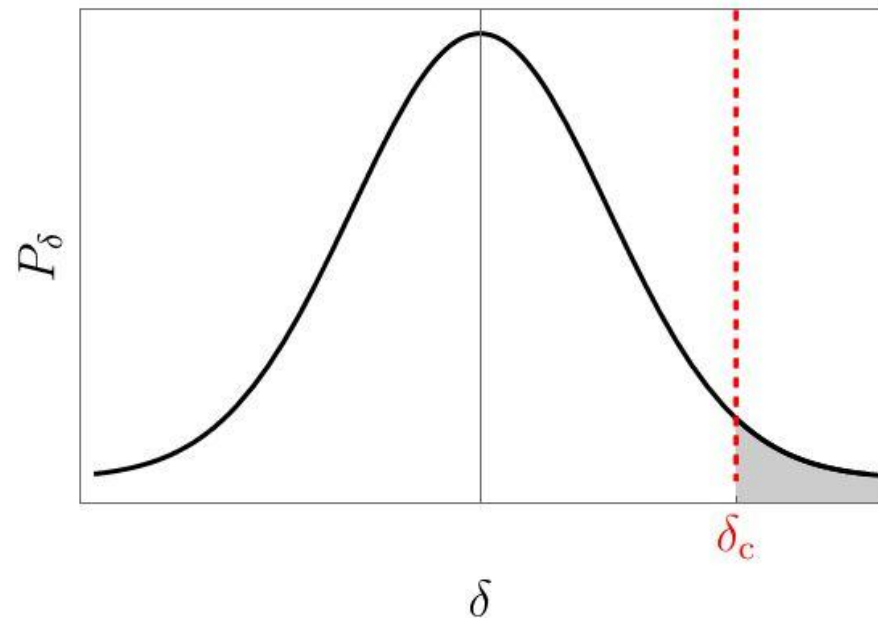
# Abundance of PBHs

*Mass Fraction*

$$\beta = \int_{\delta_c}^{\infty} \mathcal{K}(\delta - \delta_c)^\gamma P_\delta(\delta) d\delta$$

*Mass distribution*

$$f_{\text{PBH}}(M_{\text{PBH}}) \equiv \frac{1}{\Omega_{\text{DM}}} \frac{d\Omega_{\text{PBH}}}{d \log M_{\text{PBH}}},$$



$$\Omega_{\text{PBH}} = \int d \log M_H \left( \frac{M_{\text{eq}}}{M_H} \right)^{1/2} \beta_{\text{NG}}(M_H),$$

# Abundance of PBHs: The role of curvature perturbation $\zeta$ (or $R$ ).

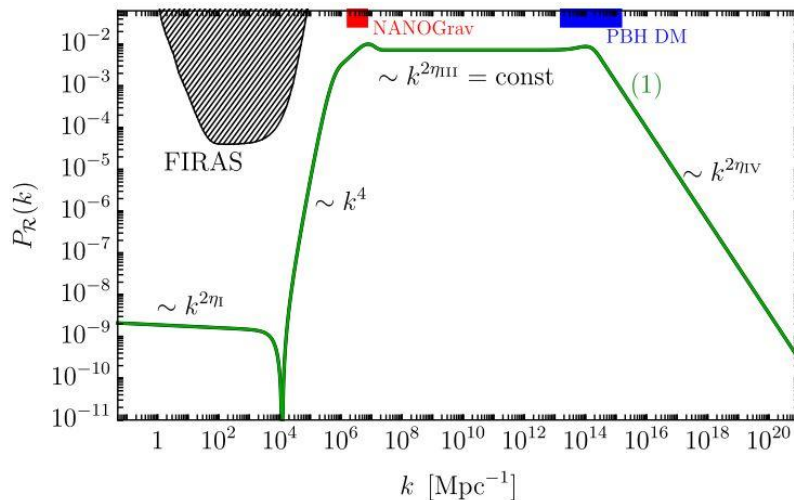
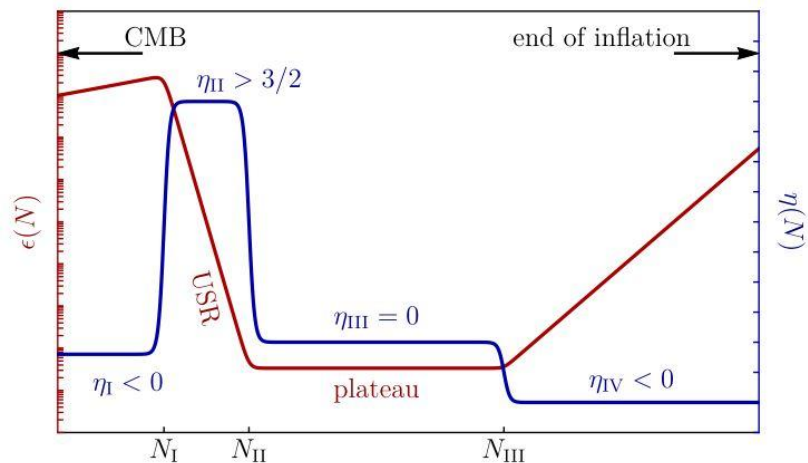
For the moment: •  $\zeta$  is gaussian

$$\bullet \quad \delta(\vec{x}, t) = -\frac{4}{9a^2 H^2} \nabla^2 \zeta(\vec{x}) \quad P_\delta(k, t) = \frac{16}{81} \frac{k^4}{a^4 H^4} P_\zeta(k)$$

In order to get 100 % of DM  $P_\zeta \approx 10^{-2}$

**USR**  $\epsilon \equiv -\frac{\dot{H}}{H^2}, \quad \eta \equiv -\frac{\ddot{H}}{2H\dot{H}} = \epsilon - \frac{1}{2} \frac{d \log \epsilon}{dN}$

G.Franciolini A.Urbano–  
arXiv:2207.10056



# USR models

$$S = \frac{1}{2} \int d^4x \sqrt{-g} [M_{\text{pl}}^2 R - (\partial_\mu \phi)^2 - 2V(\phi)]$$

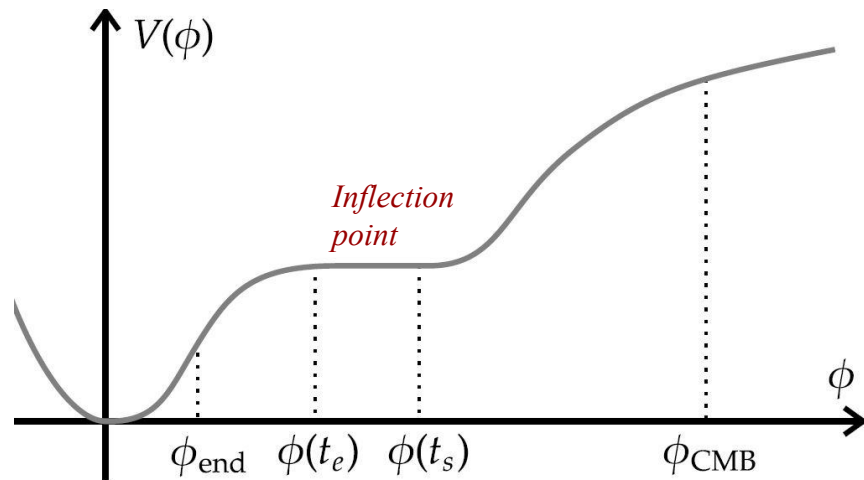
$$\phi(\mathbf{x}, t) = \phi(t) + \delta\phi(\mathbf{x}, t),$$

$$ds^2 = -N^2 dt^2 + \gamma_{ij}(dx^i + N^i dt)(dx^j + N^j dt),$$

We choose comoving gauge condition

$$\delta\phi(\mathbf{x}, t) = 0, \quad \gamma_{ij}(\mathbf{x}, t) = a^2(t)[1 + 2\zeta(\mathbf{x}, t)]\delta_{ij},$$

$$S^{(2)} = M_{\text{pl}}^2 \int dt \, d^3x \, a^3 \epsilon \left[ \dot{\zeta}^2 - \frac{1}{a^2} (\partial_i \zeta)^2 \right]$$



Famous Mukhanov-Sasaki equation

# USR models

SR

$$\zeta_k(\tau) = \left( \frac{iH}{2M_{\text{pl}}\sqrt{\epsilon_{\text{SR}}}} \right)_\star \frac{e^{-ik\tau}}{k^{3/2}} (1 + ik\tau)$$

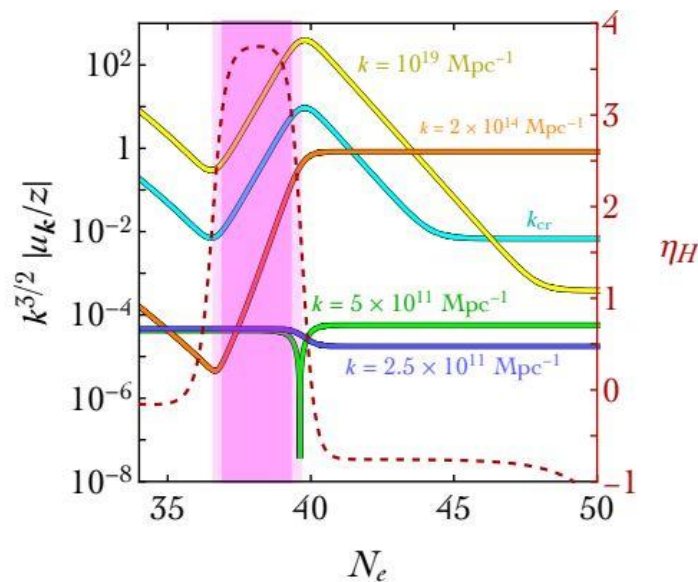
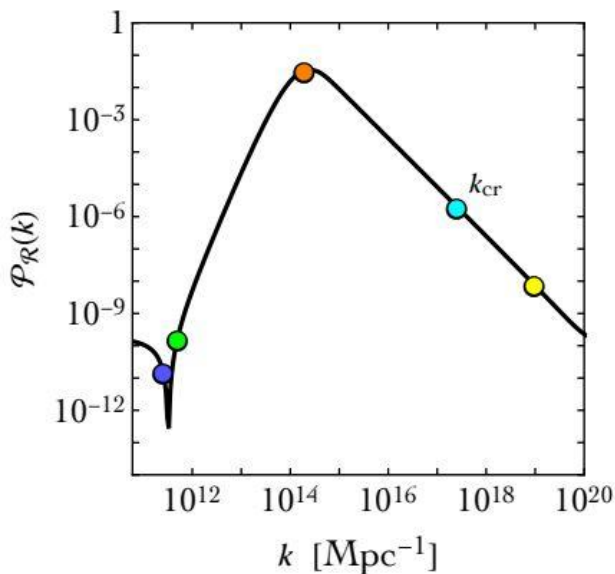
$$P_{\zeta(\text{SR})}(k) = \left( \frac{H^2}{8\pi^2 M_{\text{pl}}^2 \epsilon_{\text{SR}}} \right)_\star$$

USR

$$\zeta_k(\tau) = \left( \frac{iH}{2M_{\text{pl}}\sqrt{\epsilon_{\text{SR}}}} \right)_\star \frac{1}{k^{3/2}} \mathcal{F}_k(\tau)$$

$$P_{\zeta(\text{PBH})} \approx P_{\zeta(\text{SR})}(k_s) \left( \frac{k_e}{k_s} \right)^6$$

G.Ballesteros,  
J. Rey,  
M.Taoso,  
A.Urbano.  
ArXiv:  
2001.08220



# USR models

SR

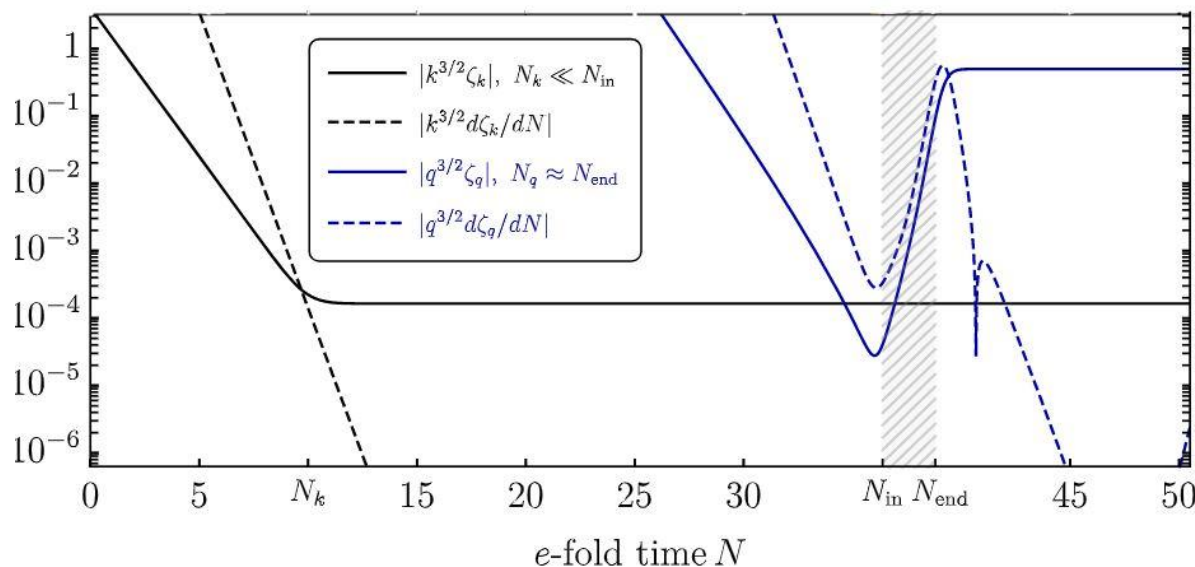
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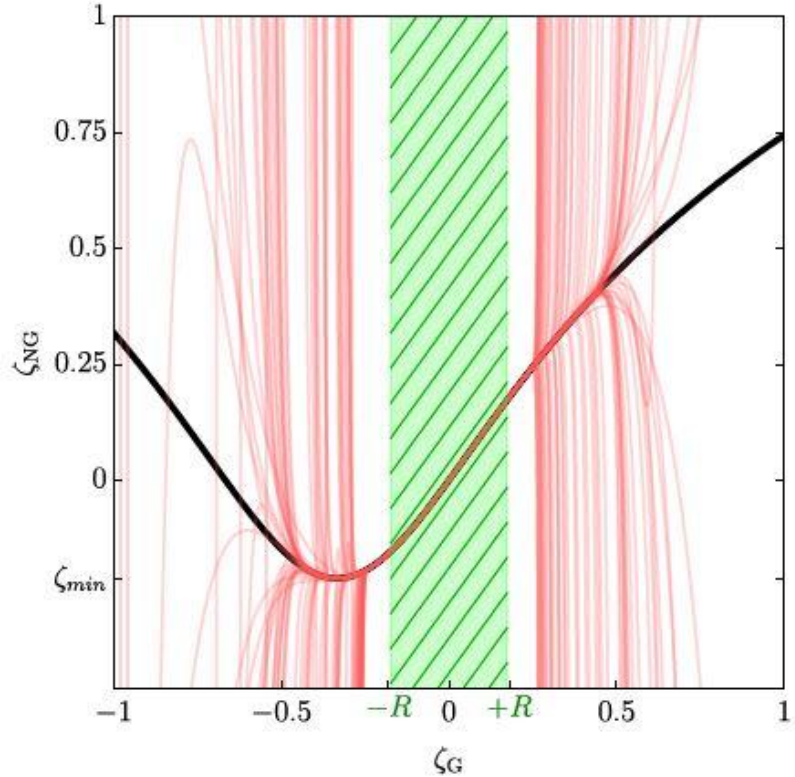


# Failure of perturbative approach

$$\sum_{n=1}^{\infty} c_n(r_{\text{dec}}) \zeta_G^n = \log [X(r_{\text{dec}}, \zeta_G)]$$

$$c_n(1) = \frac{(-1)^{n+1}}{n(2/3)^{n-1}},$$

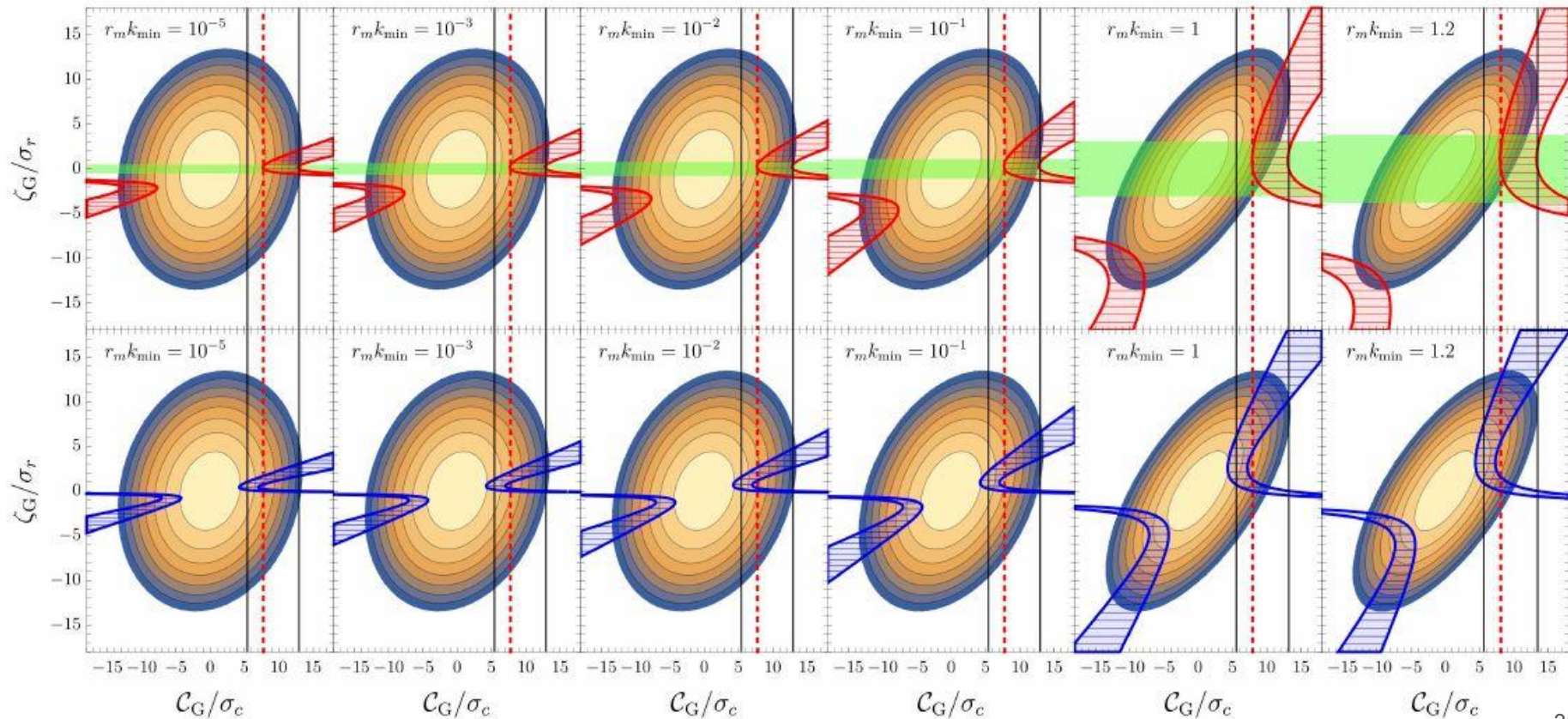
$$R = \lim_{n \rightarrow \infty} \left| \frac{c_n(1)}{c_{n+1}(1)} \right| = \frac{2}{3},$$





$$\frac{4(1 - \sqrt{1 - 3\mathcal{C}_{\text{th}}/2})}{3} < \mathcal{C}_G \frac{dF}{d\zeta_G} < \frac{4}{3}$$

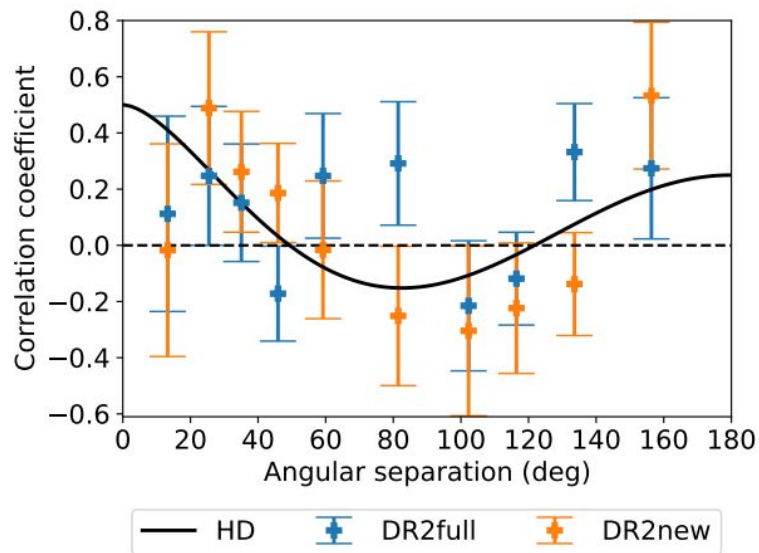
## Breaking of scale invariance



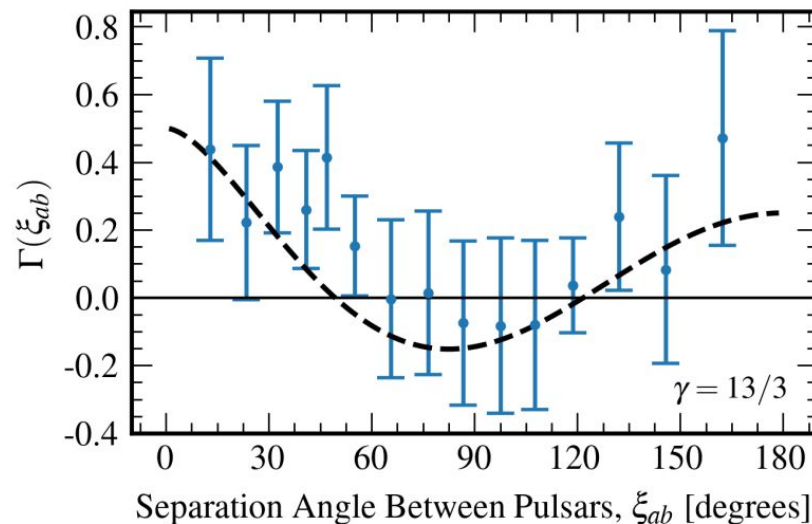
# PBH and SGWB

Several PTA collaborations show that the correlations follow the Hellings–Downs pattern expected for a stochastic gravitational-wave background.

EPTA – arXiv:2306.16214



NANOGrav – arXiv:2306.16213  
arXiv:2306.16219

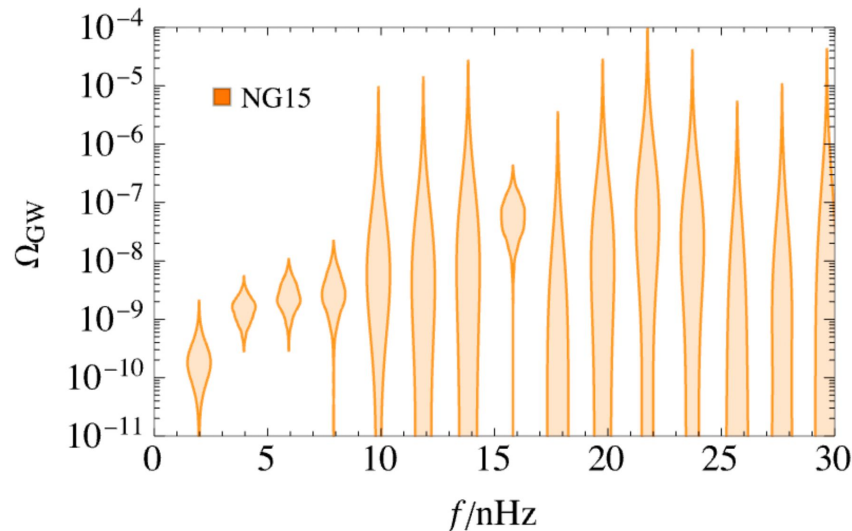
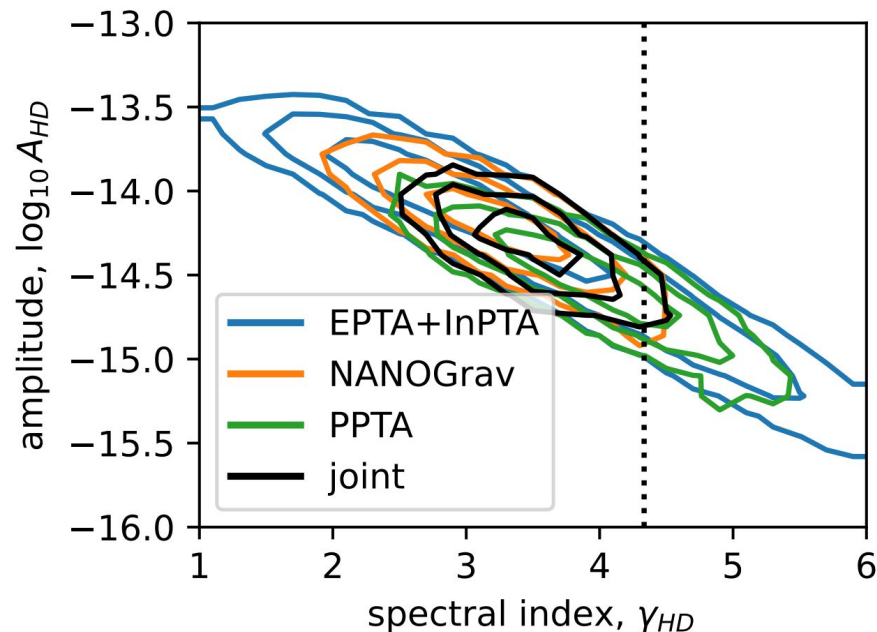


# PBH and SGWB

Several PTA collaborations show that the correlations follow the Hellings–Downs pattern expected for a stochastic gravitational-wave background.

IPTA – arXiv:2309.00693

NANOGrav – arXiv:2306.16213  
arXiv:2306.16219



# PBH and SGWB

SGWB are produced by a second-order effect when scalar perturbations re-enter the horizon.

## Log-likelihood analysis

Fitting the posterior distributions

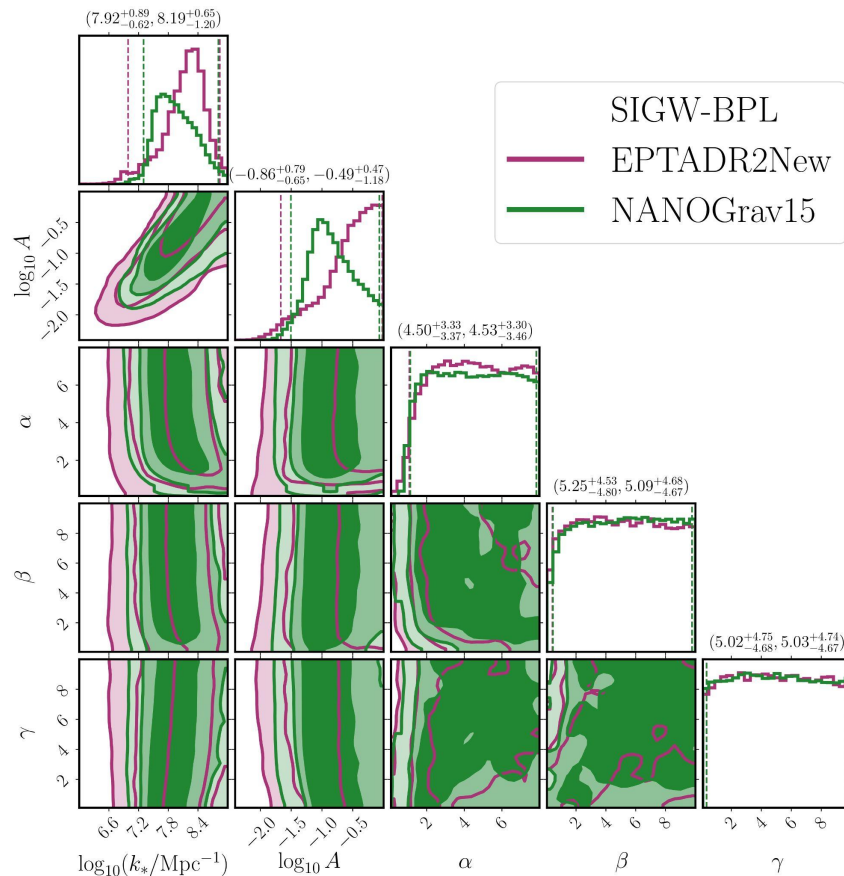
$$\mathcal{P}_{\zeta}^{\text{BPL}}(k) = A \frac{(\alpha + \beta)^{\gamma}}{\left( \beta (k/k_*)^{-\alpha/\gamma} + \alpha (k/k_*)^{\beta/\gamma} \right)^{\gamma}}$$

$$\mathcal{P}_{\zeta}^{\text{LN}}(k) = \frac{A}{\sqrt{2\pi}\Delta} \exp \left( -\frac{1}{2\Delta^2} \ln^2(k/k_*) \right)$$

Results:

The causality tail is not good:

$$\Omega_{\text{GW}}(k \ll k_*) \propto k^3 (1 + \tilde{A} \ln^2(k/\tilde{k}))$$



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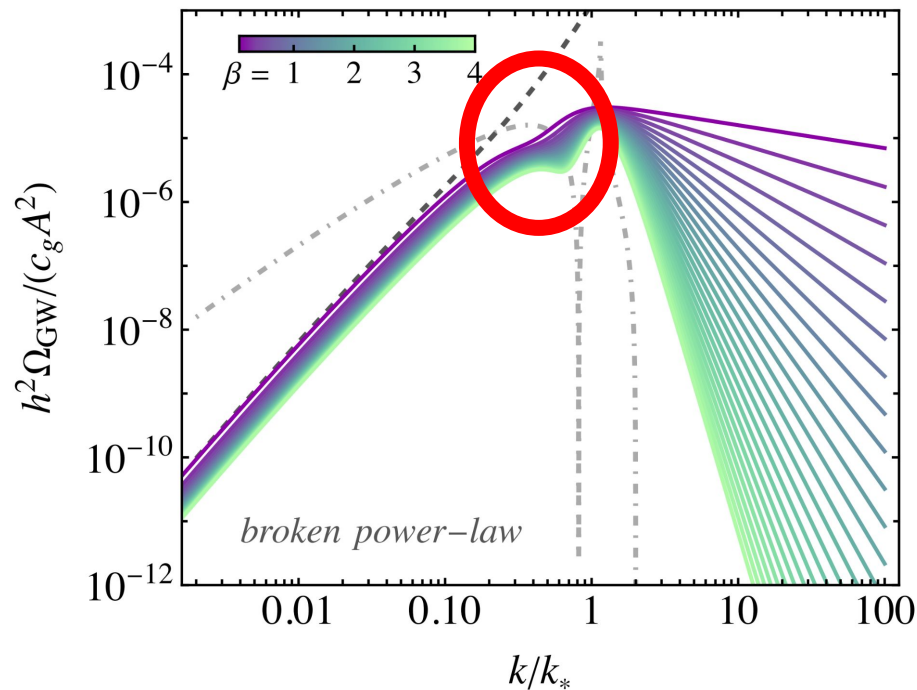
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## Log-likelihood analysis

Fitting the posterior distributions

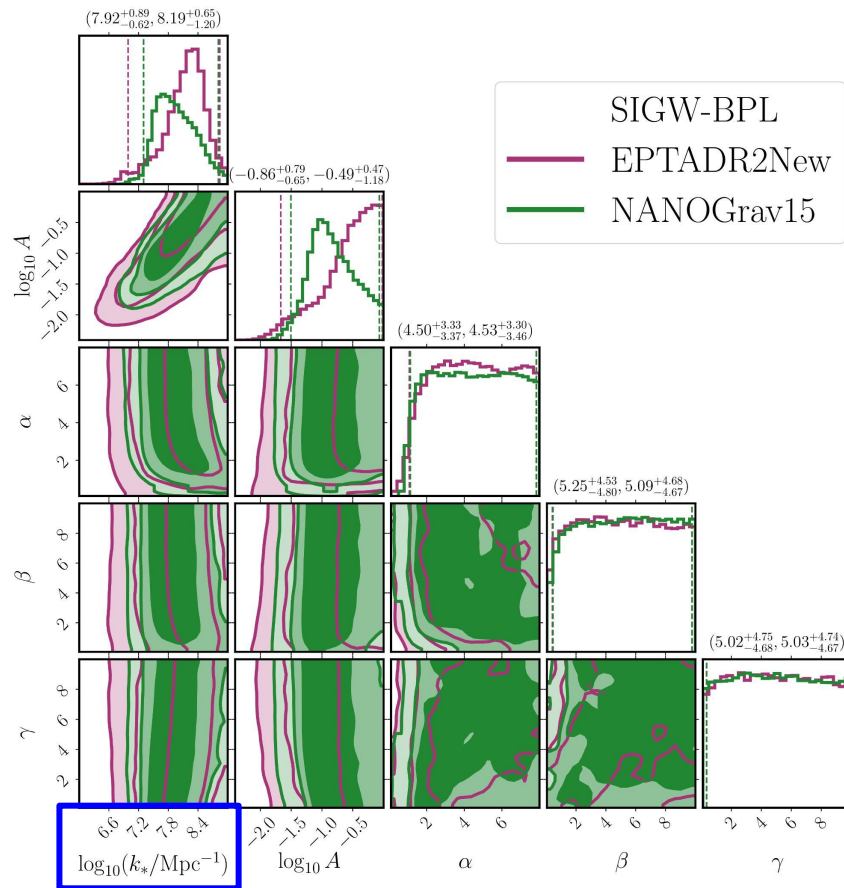
$$\mathcal{P}_{\zeta}^{\text{BPL}}(k) = A \frac{(\alpha + \beta)^{\gamma}}{\left( \beta (k/k_*)^{-\alpha/\gamma} + \alpha (k/k_*)^{\beta/\gamma} \right)^{\gamma}}$$

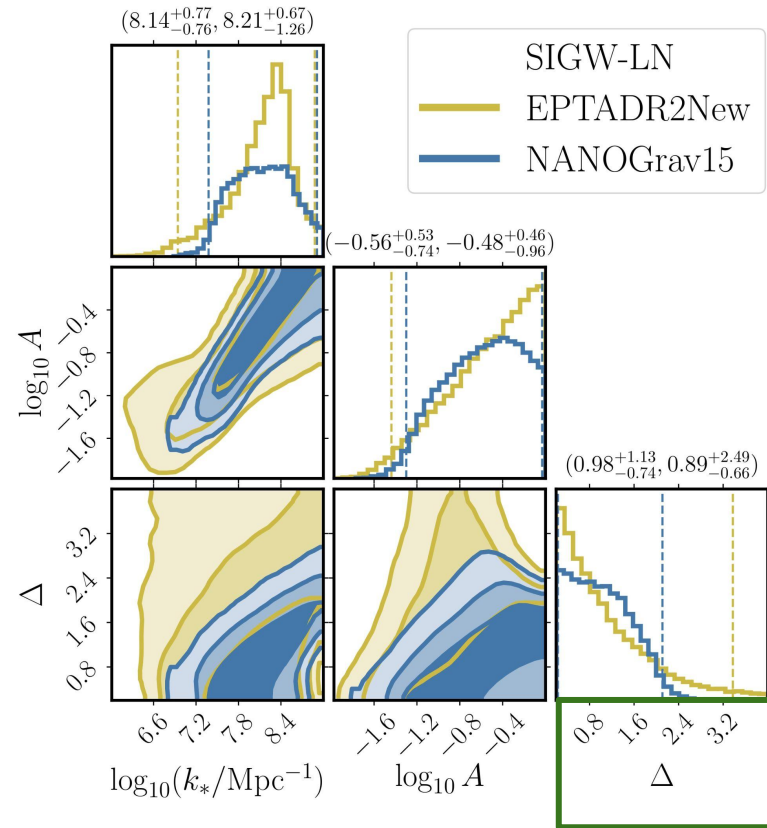
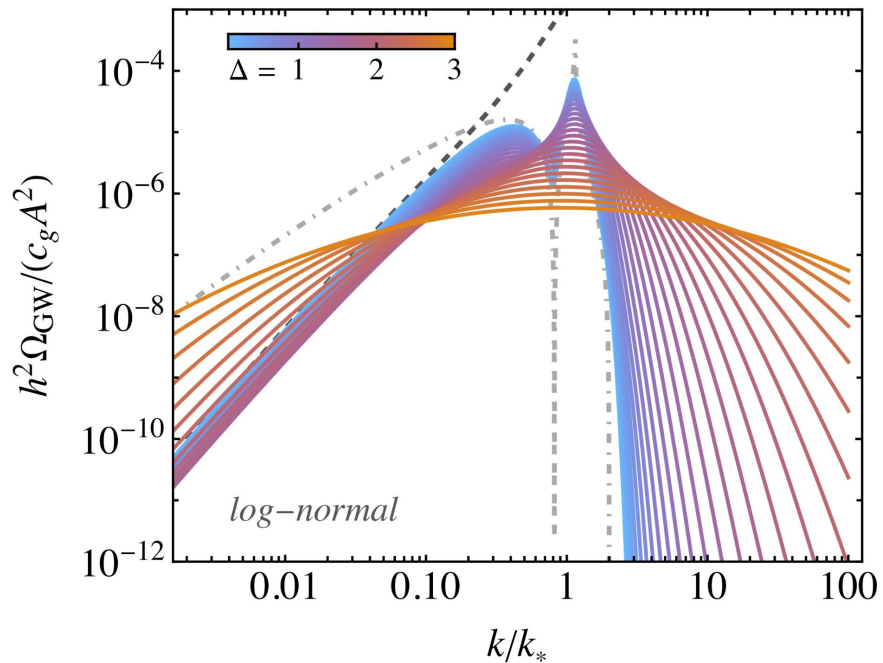
$$\mathcal{P}_{\zeta}^{\text{LN}}(k) = \frac{A}{\sqrt{2\pi}\Delta} \exp \left( -\frac{1}{2\Delta^2} \ln^2(k/k_*) \right)$$

Results:

Position of the peak at higher frequencies.

Broad spectrum does not fit so well.





$$\mathcal{P}_{\zeta}^{\text{LN}}(k) = \frac{A}{\sqrt{2\pi\Delta}} \exp\left(-\frac{1}{2\Delta^2} \ln^2(k/k_*)\right)$$

# Improvement respect to NANOGrav analysis.

NANOGrav collaboration  
arXiv:2306.16219

*Power spectrum  $\leftrightarrow$  Abundance  $\leftrightarrow$  GWs*

- Non-Gaussianities in the abundance.
- Dependency of the PBH formation parameters on the PS shape.
- QCD impact on threshold.



# NGs in the abundance: Cases under consideration

NON-LINEARITIES (NL)

$$\delta(\vec{x}, t) = -\frac{2}{3}\Phi\left(\frac{1}{aH}\right)^2 e^{-2\zeta(\vec{x})} \left[ \nabla^2 \zeta(\vec{x}) + \frac{1}{2} \partial_i \zeta(\vec{x}) \partial_i \zeta(\vec{x}) \right]$$

$$\delta(\vec{x}, t) = -\frac{4}{9a^2 H^2} \nabla^2 \zeta(\vec{x})$$

PRIMORDIAL NG IN  $\zeta=F(\zeta_G)$

$$\zeta = \log [X(r_{\text{dec}}, \zeta_G)]$$

$$\zeta = -\frac{2}{\beta} \log \left( 1 - \frac{\beta}{2} \zeta_G \right)$$

$$\zeta = \zeta_G + \frac{3}{5} f_{\text{NL}} \zeta_G^2$$

curvaton case

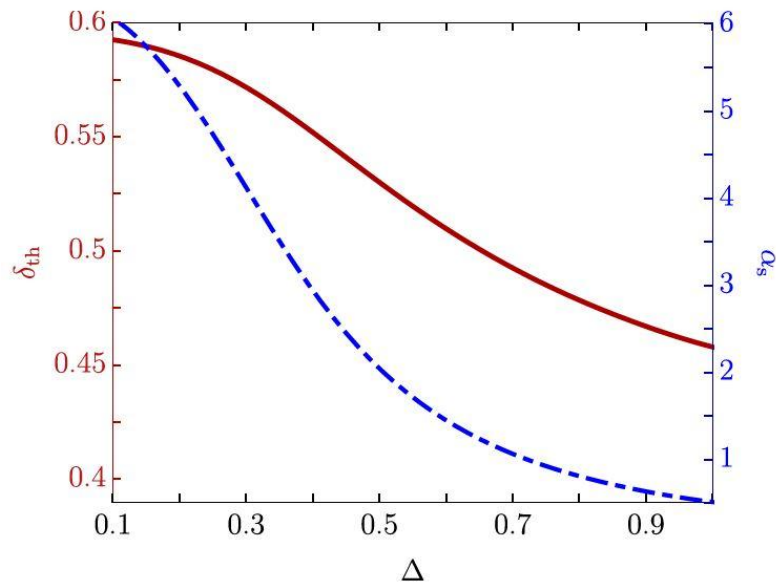
Inflection-point (USR) case

Quadratic approx.

# Abundance of PBHs:

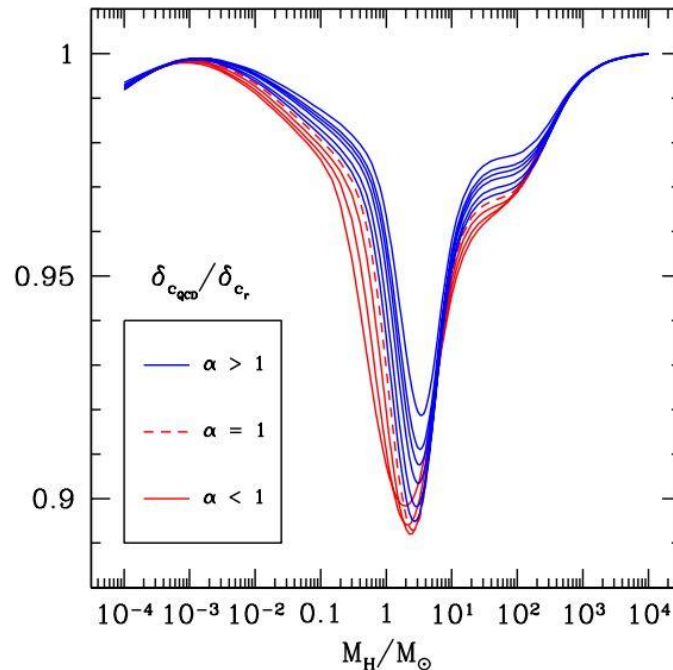
## Shape dependencies

I. Musco, V. De Luca, G. Franciolini, A. Riotto. – arXiv:2011.03014

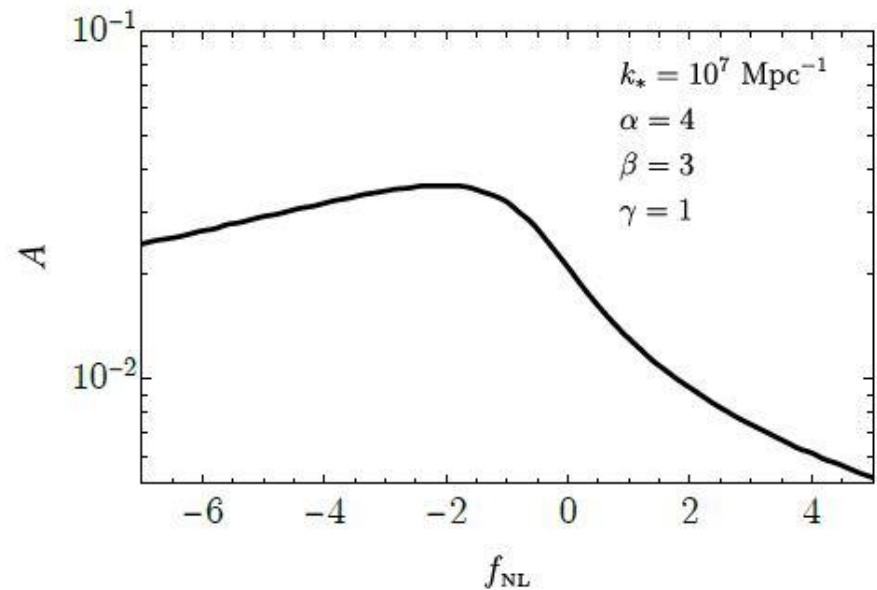
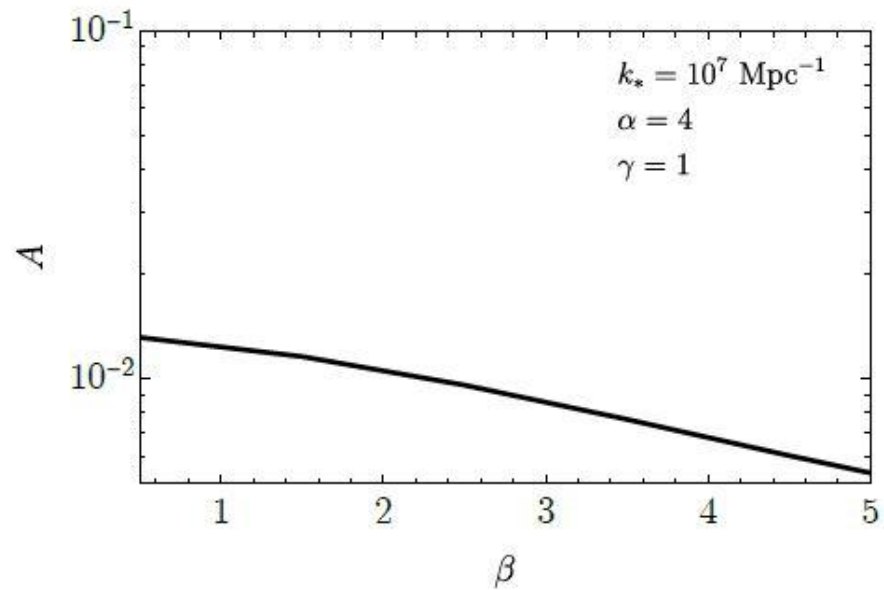


## QCD phase transitions

I. Musco, K. Jedamzik, S. Young. – arXiv:2303.07980



# NG generic features



# NG generic features

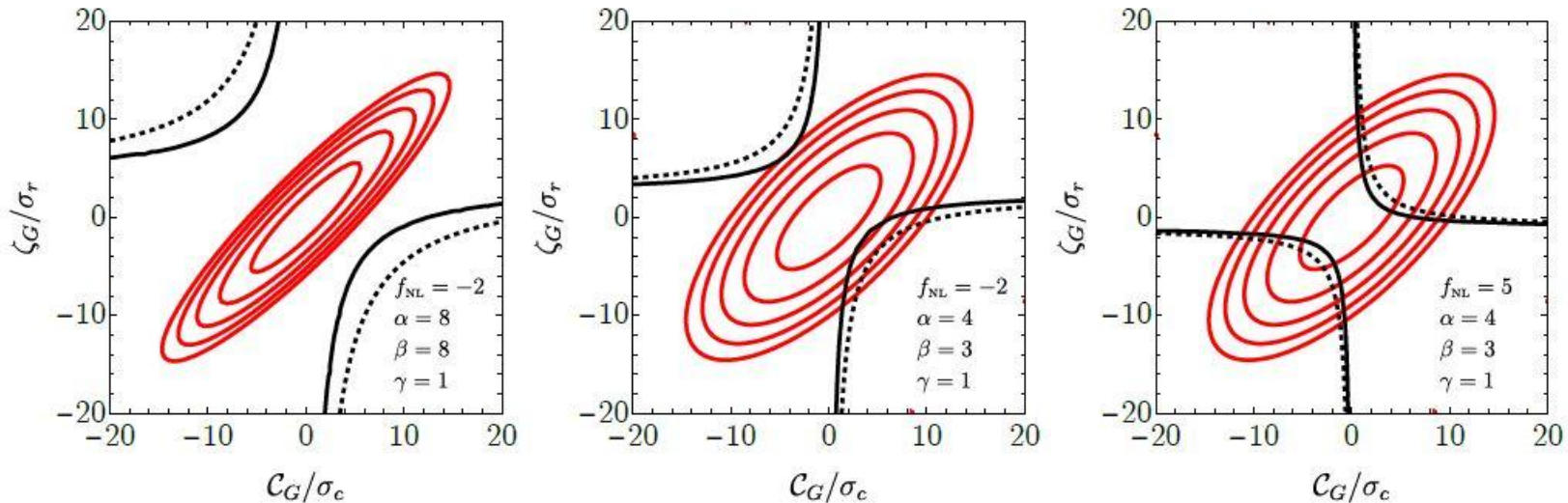


FIG. S4. Two dimensional PDF as a function of  $(C_G, \zeta_G)$  compared to the over-threshold condition  $C > C_{th}$ . In all panels, we considered the BPL power spectrum with an amplitude  $A = 0.05$ . The red lines indicates the contour lines corresponding to  $\log_{10}(P_G) = -45, -35, -25, -15, -5$ . The collapse of type-I PBHs take place between the black solid and dashed lines (see more details in Ref. [195]). *Left panel:* Example of a very narrow power spectrum with  $\alpha = \beta = 8$ . The abundance is suppressed in the presence of negative  $f_{NL}$  by the strong correlation between  $C_G$  and  $\zeta_G$  obtained for narrow spectra. *Center panel:* Example of negative non-Gaussianity and representative BPL spectrum. The PBH formation is sourced by regions of small  $\zeta_G$  and positive  $C_G$  or both negative  $C_G$  and  $\zeta_G$ . *Right panel:* Example with positive  $f_{NL}$ , showing the region producing PBHs populates the correlated quadrants of the plot, at odds with that is found in the other panels.

# Small improvements left

- Compute the threshold including NGs

A. Escrivà, Y. Tada, S. Yokoyama, and C. Yoo.– arXiv:2202.01028

- Variation of speed of sound due to QCD

K.T.Abe, Y. Tada, I.Ueda.– arXiv:2010.06193

- NGs directly in GWs  $\Omega_{\text{GW}}^{\text{NLO}} / \Omega_{\text{GW}} \propto A(3f_{\text{NL}}/5)^2$

R. Cai, S. Pi, and M. Sasaki– arXiv:1810.11000

K. T. Abe, R. Inui, Y. Tada, and S. Yokoyama–arXiv:2209.13891

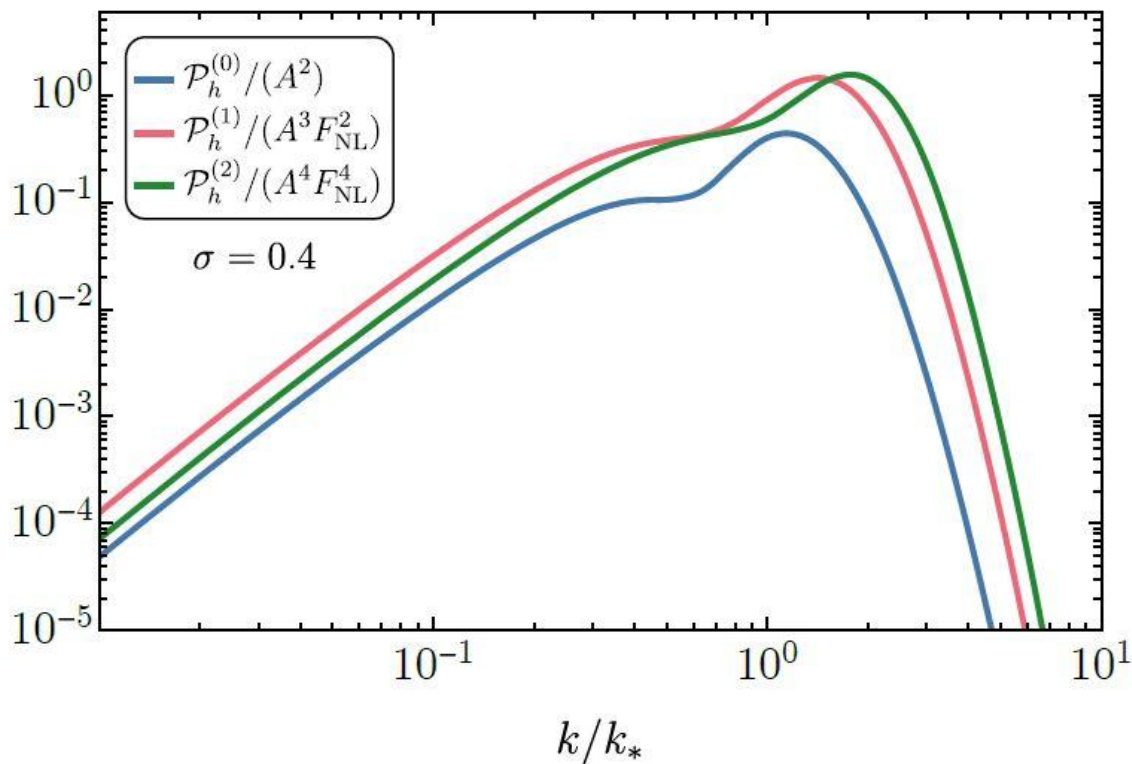
# NGs directly in GWs

arXiv:2308.08546

J. Ellis, M. Fairbairn, A.J.I. et al

PTA prefers “Intermediate region“, so HO corrections do not affect significantly the results showed before.

$$\Omega_{\text{GW}}^{\text{NLO}} / \Omega_{\text{GW}} \propto A(3f_{\text{NL}}/5)^2$$

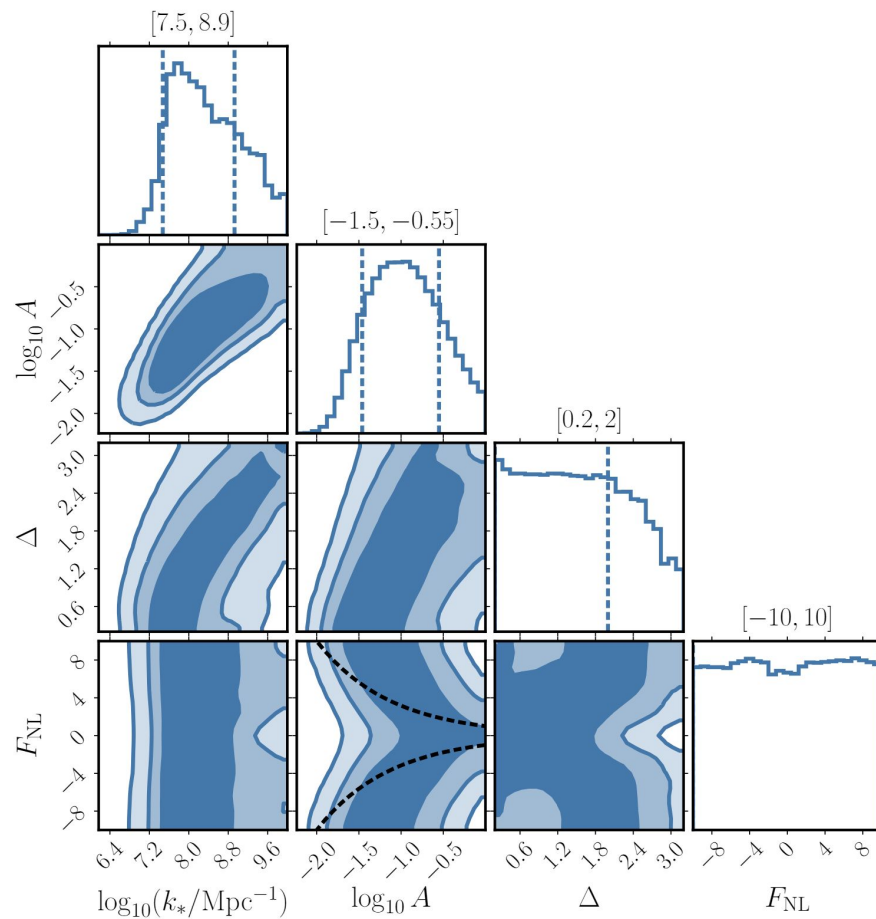


# NGs directly in GWs

We cannot constrain the presence of NGs at PTA scales, because large values of  $F_{\text{NL}}$  remain possible, provided the curvature power spectral amplitude is sufficiently small.

arXiv:2308.08546

J. Ellis, M. Fairbarn, [A.J.I.](#) et al

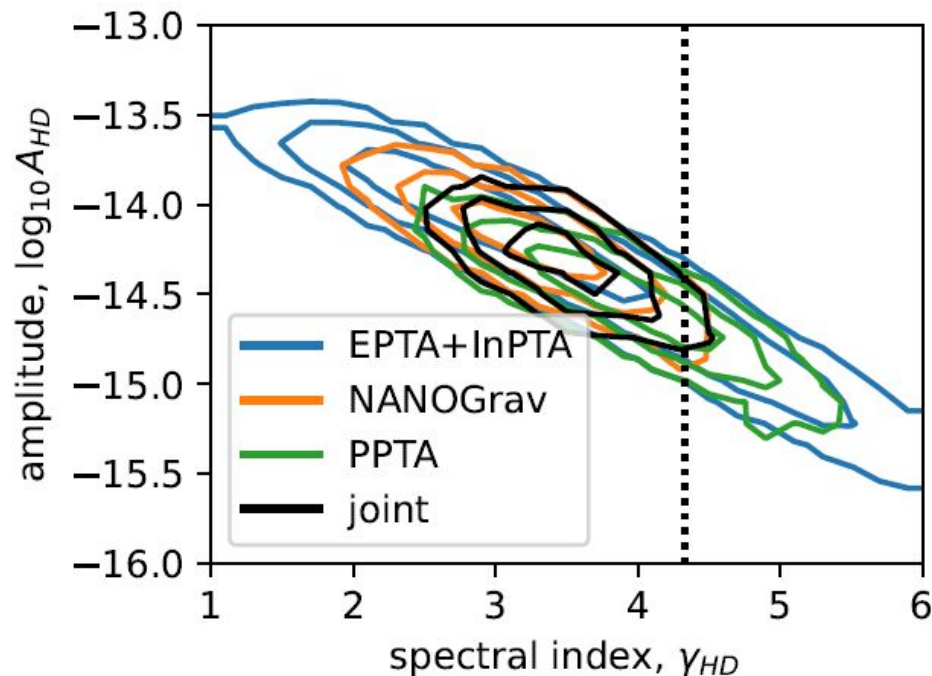
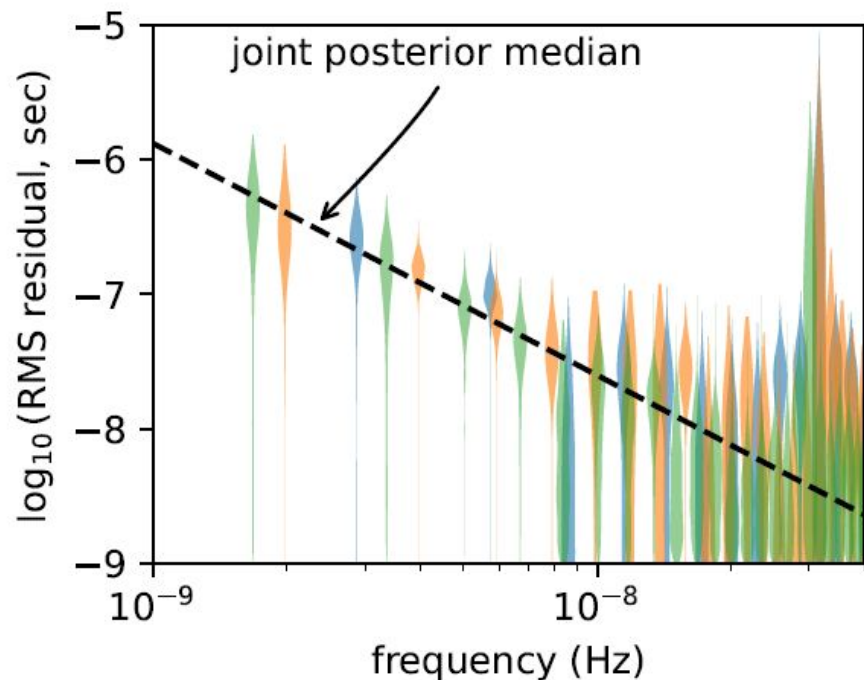




# PBH and SGWB

Several PTA collaborations show that the correlations follow the Hellings–Downs pattern expected for a stochastic gravitational-wave background.

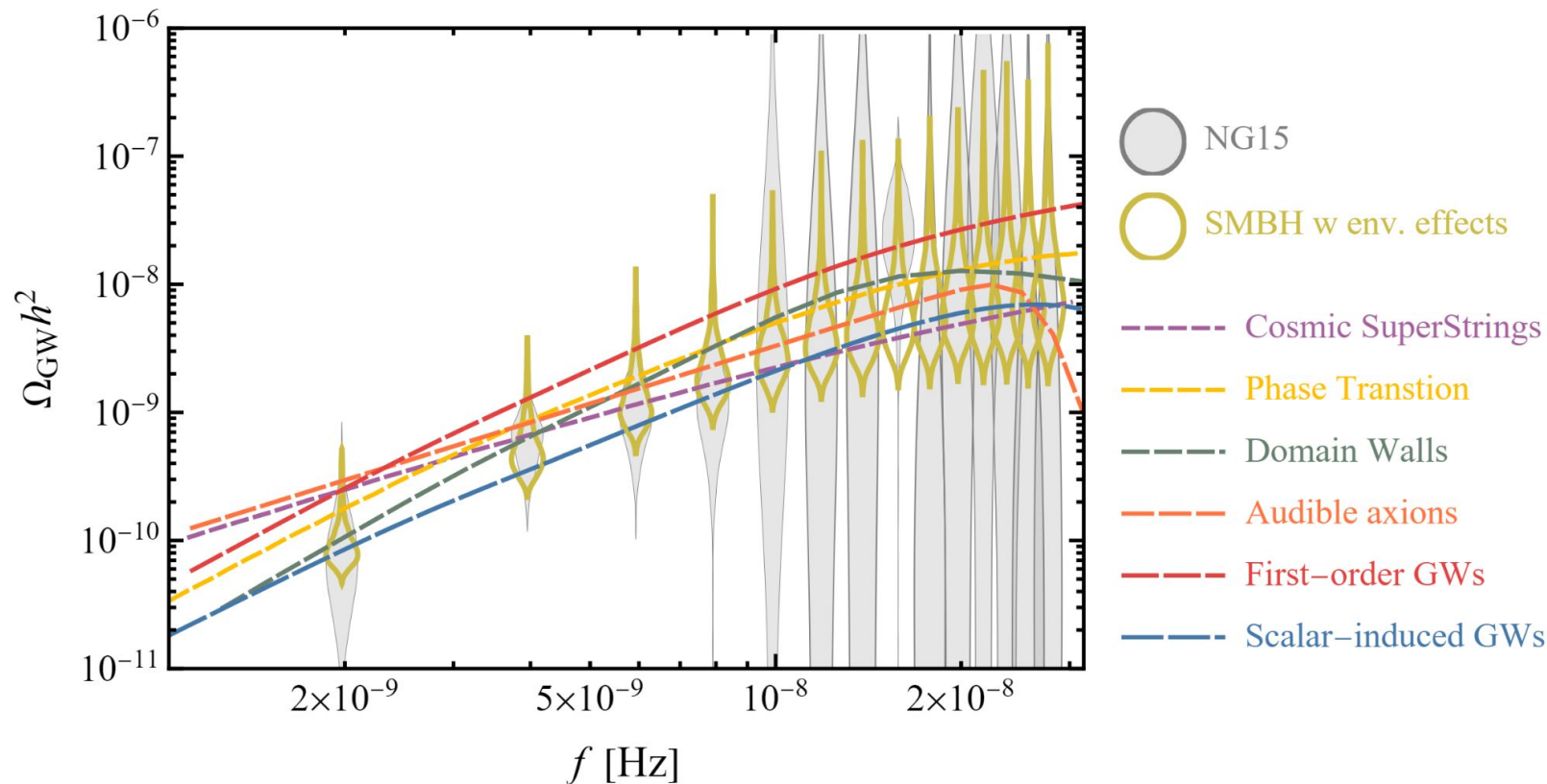
IPTA – arXiv:2309.00693





# Are PBHs the end of the story?

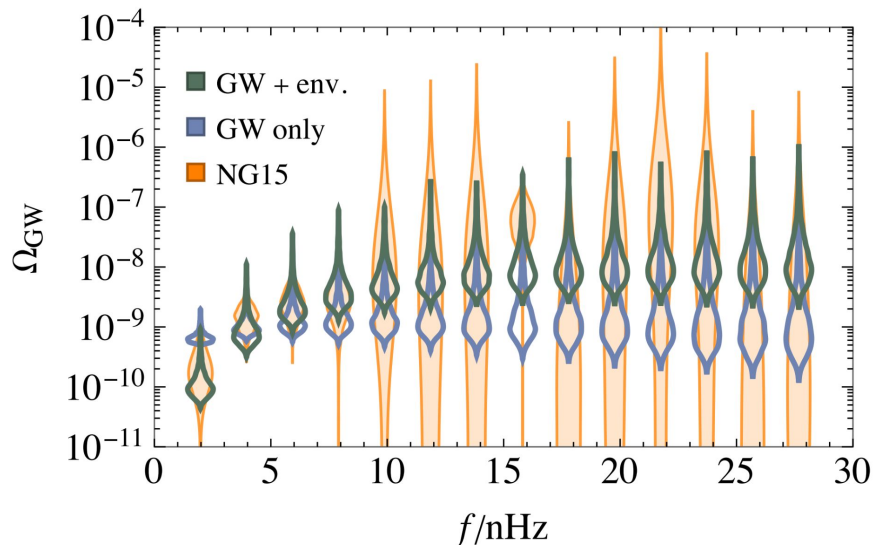
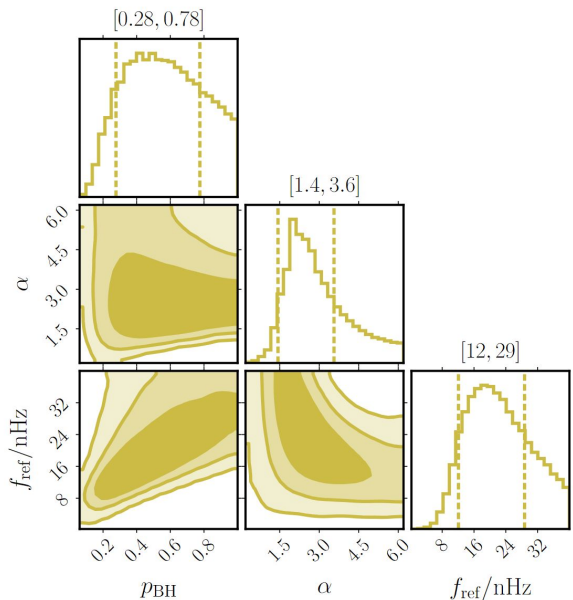
All the PTA possible sources for NANOGrav: Astro vs Cosmo



## SMBH: Extra mechanism to lose energy with a different time scale

$$t_{\text{GW}} \equiv |E|/\dot{E}_{\text{GW}} = 4\tau, \quad t_{\text{env}} \equiv |E|/\dot{E}_{\text{env}}$$

$$\frac{t_{\text{env}}}{t_{\text{GW}}} = \left( \frac{f_r}{f_{\text{GW}}} \right)^\alpha, \quad f_{\text{GW}} = f_{\text{ref}} \left( \frac{\mathcal{M}}{10^9 M_\odot} \right)^{-\beta}$$



The interactions with the environments reduce the period over which the binaries emit GWs.

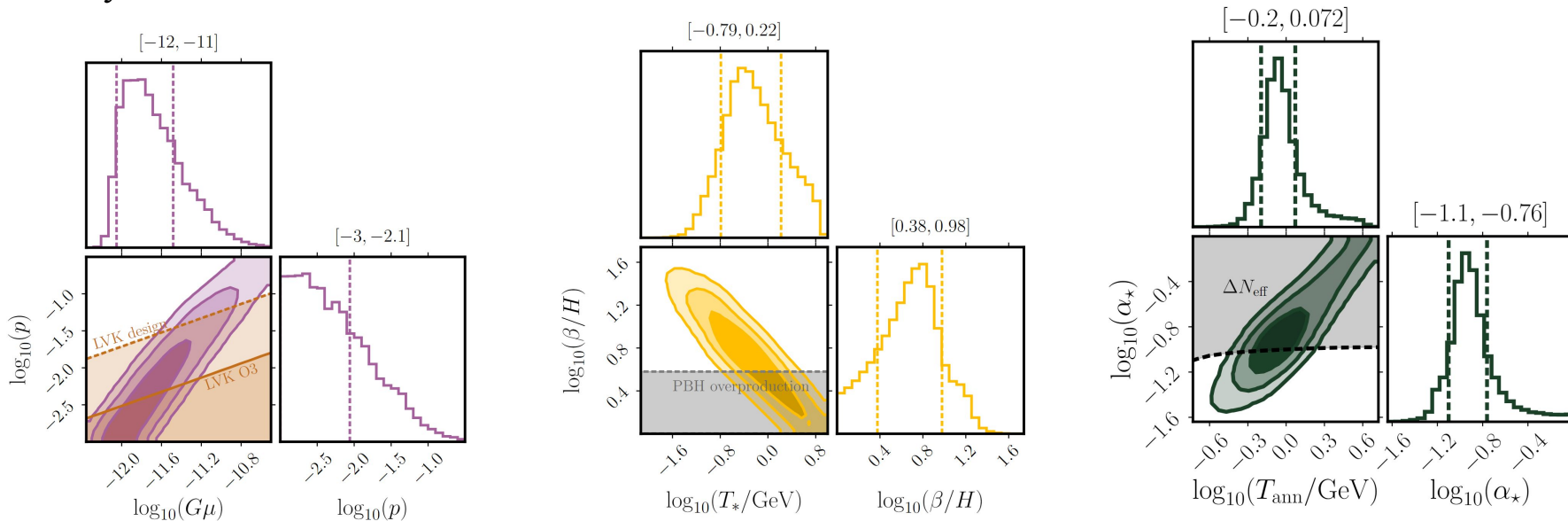
See also [arXiv:2306.17021](https://arxiv.org/abs/2306.17021) J.Ellis, J.Urrutia et al

**Cosmic Superstring:** Evolution of a network of cosmic strings generate a spectrum of GWs whose magnitude and shape are determined by the string tension  $G\mu$  and intercommunication probability  $p$ .

See also arXiv:2306.17147 J.Ellis, M.Lewicki, C.Lin and V.Vaskonen

**Phase Transition:** GWs from bubbles collisions and motion by inhomogeneities in the fluid. Temperature at the end of the transition. If it is slow (small  $\beta$ ) PBH overproduction.

**Domain Walls:** emission of GWs due to DWs annihilation. Temperature of the annihilation and energy density of the domain walls. See also arXiv:2306.17841 Y.Gouttenoire and E. Vitagliano

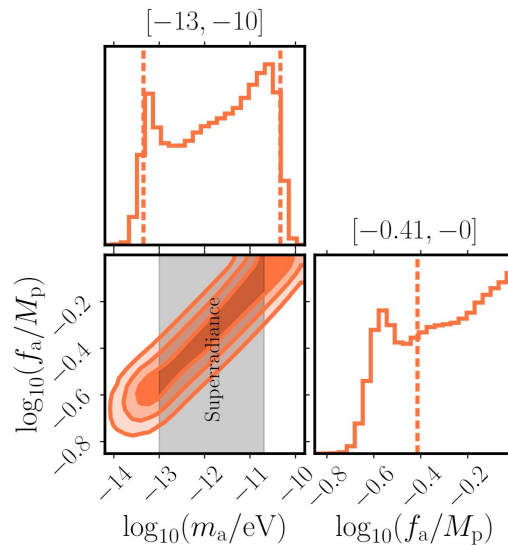
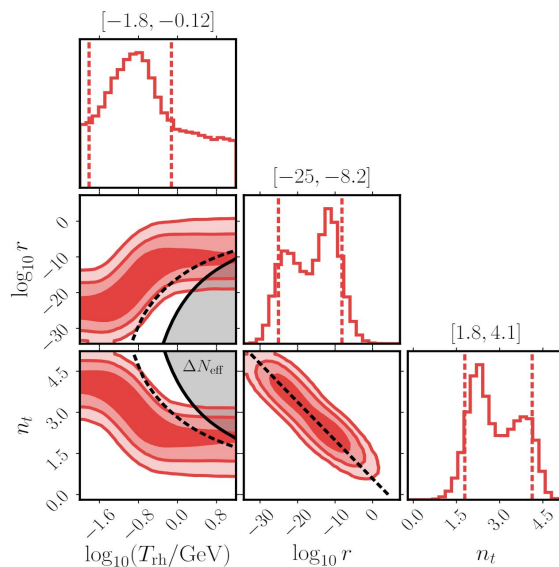
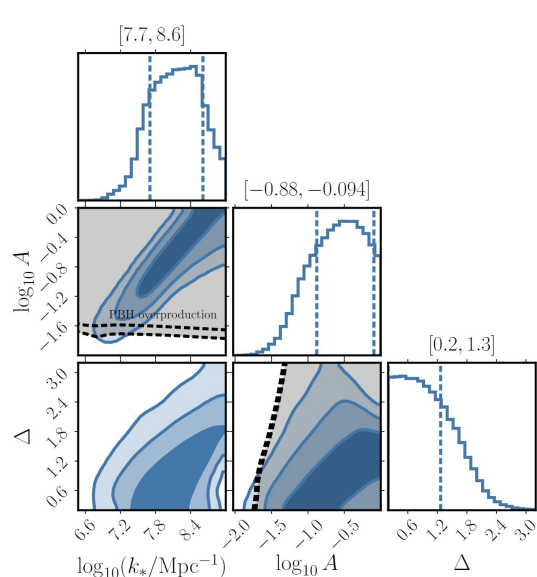


**SIGWs:** Large scalar cosmological perturbations. [See this talk](#)

**FOGWs:** Tensorial perturbations during Inflation. Reheating temperature and tensorial spectral index

See also [arXiv:2306.16912 S. Vagnozzi](#)

**Audible axions:** Coupling to dark photon (DP). While the axion rolls down, tachionic instability for one of the DP helicities, causing vacuum fluctuations to grow. Anisotropic stress in energy-momentum tensor and then GWs.



### Results from Multi-Model Analysis (MMA)

Scenario	Best-fit parameters	$\Delta\text{BIC}$	Signatures
GW-driven SMBH binaries	$p_{\text{BH}} = 0.07$	6.0	FAPS, LISA, mid- $f$ , <del>LVK</del> , <del>ET</del>
GW + environment-driven SMBH binaries	$p_{\text{BH}} = 0.84$ $\alpha = 2.0$ $f_{\text{ref}} = 34 \text{ nHz}$	Baseline (BIC = 53.9)	FAPS, LISA, mid- $f$ , <del>LVK</del> , <del>ET</del>
Cosmic (super)strings (CS)	$G\mu = 2 \times 10^{-12}$ $p = 6.3 \times 10^{-3}$	-1.2 (4.6)	FAPS, LISA, mid- $f$ , LVK, ET
Phase transition (PT)	$T_* = 0.34 \text{ GeV}$ $\beta/H = 6.0$	-4.9 (2.9)	FAPS, LISA, mid- $f$ , LVK, ET
Domain walls (DWs)	$T_{\text{ann}} = 0.85 \text{ GeV}$ $\alpha_* = 0.11$	-5.7 (2.2)	FAPS, LISA?, mid- $f$ , LVK, ET
Scalar-induced GWs (SIGWs)	$k_* = 10^{7.7}/\text{Mpc}$ $A = 0.06$ $\Delta = 0.21$	-2.1 (5.8)	FAPS, LISA, mid- $f$ , LVK, ET
First-order GWs (FOGWs)	$\log_{10} r = -14$ $n_t = 2.6$ $\log_{10} (T_{\text{rh}}/\text{GeV}) = -0.67$	-2.0 (6.0)	FAPS, LISA, mid- $f$ , LVK, ET
“Audible” axions	$m_a = 3.1 \times 10^{-11} \text{ eV}$ $f_a = 0.87 M_{\text{P}}$	-4.2 (3.7)	FAPS, LISA, mid- $f$ , LVK, ET

FAPS  $\equiv$  fluctuations, anisotropies, polarization, sources, mid- $f \equiv$  mid-frequency experiment, e.g., AION [308], AEDGE [310], LVK  $\equiv$  LIGO/Virgo/KAGRA [161–163], ET  $\equiv$  Einstein Telescope [312] (or Cosmic Explorer [313]), ~~signature~~  $\equiv$  not detectable

TABLE I. *The parameters of the different models are defined in the text. For each model, we tabulate their best-fit values, and the Bayesian information criterion  $BIC \equiv -2\ell + k \ln 14$ , where  $k$  denotes the number of parameters, relative to that for the purely SMBH model with environmental effects that we take as the baseline. The quantity in the parentheses in the third column shows the  $\Delta BIC$  for the best-fit combined SMBH+cosmological scenario. The last column summarizes the prospective signatures.*

# Other experiments?

