

Primordial Black Holes and Stochastic Inflation beyond slow roll

State of the Universe (SOTU) Seminar @ TIFR, Mumbai

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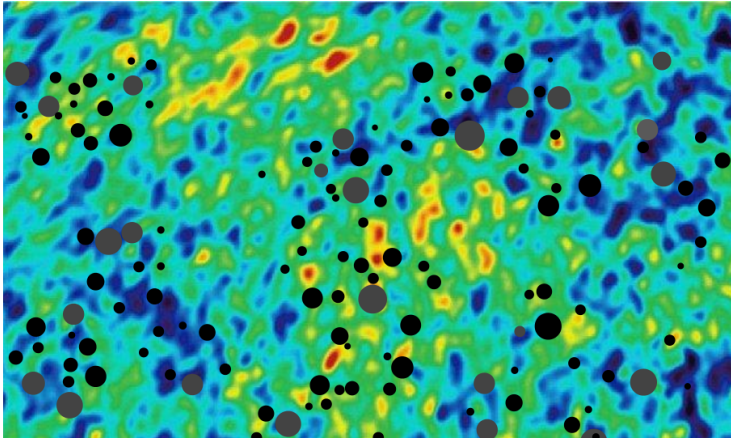
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Primordial Black Holes (PBHs)

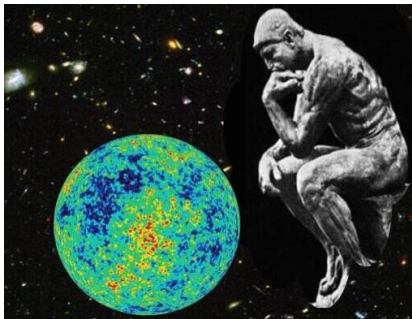


Candidates for Dark Matter, Hawking Radiation,
Baryogenesis, Reheating, seeds of SMBHs etc.

Extremely interesting rich phenomenology!

Inflation, Quantum fluctuations and PBHs

CMB \longrightarrow LSS



- Adiabatic $\zeta(\vec{x})$
- Almost scale-invariant

$$\mathcal{P}_\zeta = A_S \left(\frac{k}{k_*} \right)^{n_S}$$

$$A_S \simeq 2 \times 10^{-9}, \quad n_S \simeq -0.035$$

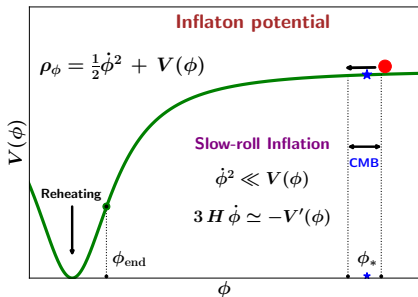
- Nearly **Gaussian**

$$P[\zeta] = \mathcal{B} \exp \left[\frac{-\zeta^2}{2\sigma^2} (1 + \mathbf{f}_{\text{NL}} \zeta + \dots) \right]$$

\rightarrow LSS, CMB \Rightarrow Large-scale tiny quantum fluctuations

\rightarrow PBHs, $\text{GW}^{(2)}_s \Rightarrow$ Small-scale larger fluctuations ?

Source of Inflation: A Scalar Field



Density $\rho_\phi = \frac{1}{2}\dot{\phi}^2 + V(\phi)$

Pressure $p_\phi = \frac{1}{2}\dot{\phi}^2 - V(\phi)$

$\dot{\phi}^2 \ll V(\phi) \Rightarrow$ **Nearly Exponential expansion** $a \sim e^{Ht}$ at the background level.

And Einstein's equations imply

$$H^2 = \left(\frac{\dot{a}}{a}\right)^2 = \left(\frac{8\pi G}{3}\right) \rho_\phi,$$

$$\frac{\ddot{a}}{a} = -\left(\frac{4\pi G}{3}\right) (\rho_\phi + 3p_\phi)$$

Condition for Inflation

$$\dot{\phi}^2 < V(\phi)$$

Motion of the scalar field is governed by

$$\ddot{\phi} + 3H\dot{\phi} + V'(\phi) = 0$$

Full System during Inflation

System = Gravity ($g_{\mu\nu}$) + Scalar Field (ϕ)

$$S[g_{\mu\nu}, \phi] = \int d^4x \sqrt{-g} \left(\frac{m_p^2}{2} R - \frac{1}{2} \partial_\mu \phi \partial_\nu \phi g^{\mu\nu} - V(\phi) + \dots \right)$$

During Inflation, the metric takes the form

$$ds^2 = -dt^2 + a^2(t) \left[\left(e^{2\Psi(t, \vec{x})} \delta_{ij} + h_{ij}(t, \vec{x}) \right) dx^i dx^j \right]$$

In particular, **two light fields** are guaranteed to exist –

① Comoving Curvature Perturbation

$$-\zeta(t, \vec{x}) = \Psi + \frac{1}{\sqrt{2} \epsilon_H} \frac{\delta\phi}{m_p}$$

(Later becomes **density and temperature fluctuations**)

② Tensor Perturbation (Transverse, traceless $h_{ij}(t, \vec{x})$ – relic Gravitational Waves)

Power-spectra: Linear Perturbation Theory

During slow-roll (**SR**) inflation, $\epsilon_H, |\eta_H| \ll 1$

where
$$\epsilon_H = -\frac{\dot{H}}{H^2}, \quad \eta_H = \epsilon_H - \frac{1}{2} \frac{d \ln \epsilon_H}{dN}$$

Primordial Scalar power-spectrum at least at **large scales** –

From CMB observations,

$$\mathcal{P}_\zeta = \frac{1}{8\pi^2} \left(\frac{H}{m_p} \right)^2 \frac{1}{\epsilon_H} = A_S \left(\frac{k}{k_*} \right)^{n_S}$$

$$A_S = 2.1 \times 10^{-9}$$

Physical wavelength $\lambda_p = \frac{a}{k}$

Scalar spectral index

CMB pivot scale $k_* = 0.05 \text{ Mpc}^{-1}$

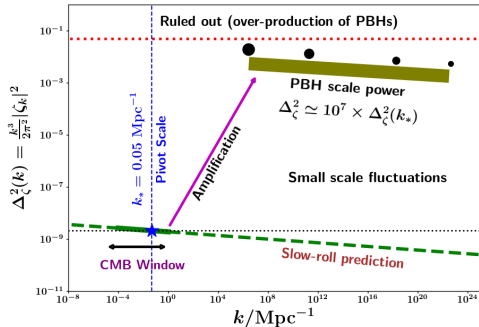
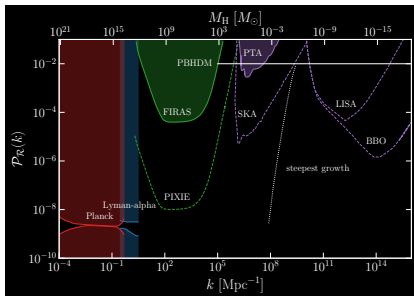
$$n_S \simeq -0.035 \quad \text{Small red tilt}$$

\Rightarrow **Tiny fluctuations** that are **nearly scale-invariant**

What we know from Observations

CMB probes scales $k \in [0.0005, 0.5] \text{ Mpc}^{-1} \Rightarrow \Delta N \simeq 7$

Small-scale power spectrum is not constrained!

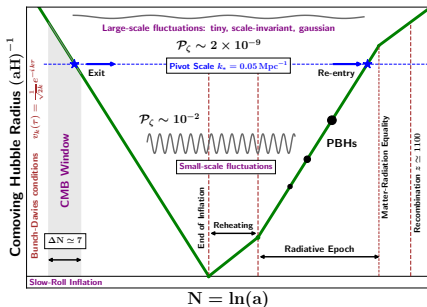
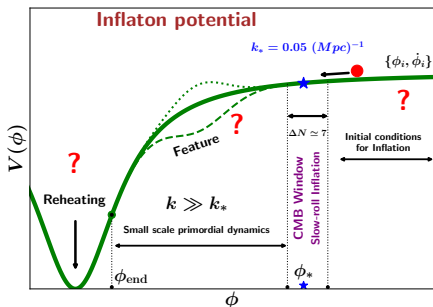


Possibility of enhancement of small-scale fluctuations!

**Green and Kavanagh, J. Phys. G 48 (2021) 4, 043001

Single-field Inflation beyond the CMB Window

⇒ Scope for non-trivial small-scale dynamics



CMB scales : $P_\zeta \sim k^{-0.035}$ (Slightly red – tilted); $\eta_H \simeq -0.018$

Small-scale growth : $P_\zeta \sim k^{n_s} (\leq 4)$ (Blue – tilted); $\eta_H \geq 3/2$

**Byrnes et. al JCAP 06(2019) 028

Large Quantum Fluctuations

1 Breakdown of scale-invariance at small-scales

$$\epsilon_H = -\frac{d\ln H}{dN}, \quad \eta_H = \epsilon_H - \frac{1}{2} \frac{d\ln \epsilon_H}{dN} \quad ; \quad N = \ln(a)$$

2 Breakdown of Gaussian nature of primordial fluctuations

For $\zeta \gg 1$

$$P[\zeta] \neq \mathcal{B} \exp \left[\frac{-\zeta^2}{2 \int_{k_1}^{k_2} d\ln k \mathcal{P}_\zeta(k)} (1 + f_{\text{NL}} \zeta + g_{\text{NL}} \zeta^2 + \dots) \right]$$

**Celoria et. al JCAP 06 (2021) 051

Breakdown of Scale-invariance via feature

A feature: **an inflection point** or a **local bump/dip** at **low scales** slows down the inflaton

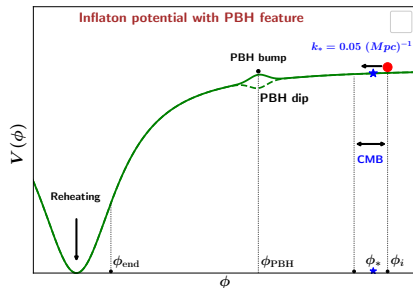
⇒ **Breaking of scale invariance!!**

At small scales $\epsilon_H \ll 1, \eta_H \gtrsim 3$

Violation of slow-roll

Criteria for PBH from single field Inflation–

- 1 Large scales satisfying with CMB constraints.
- 2 Intermediate scale feature to enhance power for PBH formation.
- 3 Successful Reheating mechanism.



**Motohashi, Hu PRD 96(2017) 6, Cole et. al arXiv:2304.01997

Computing Power spectrum

$$\mathcal{P}_\zeta(k) = \frac{k^3}{2\pi^2} |\zeta_k|^2 \quad k \ll aH$$

Mukhanov-Sasaki variable $v_k = z \times \zeta_k$; $z = am_p \sqrt{2\epsilon_H}$
satisfies the MS equation:

$$\frac{d^2 v_k}{dN^2} + (1 - \epsilon_H) \frac{dv_k}{dN} + \left[\left(\frac{k}{aH} \right)^2 + M_{\text{eff}}^2(N) \right] v_k = 0$$

where the **effective mass term** is

$$M_{\text{eff}}^2 = -(aH)^2 \left[2 + 2\epsilon_H + 2\epsilon_H^2 - 3\eta_H + \eta_H^2 - 3\epsilon_H\eta_H - \frac{d\eta_H}{dN} \right]$$

Background dynamics dependent and complicated!

Typical Inflationary Dynamics

SR-I (CMB scale) \rightarrow USR \rightarrow CR \rightarrow SR-II

η_H : $\eta_1 \rightarrow \eta_2 \rightarrow \eta_3 \rightarrow \eta_4$ Wands Duality

Background

Reason for duality

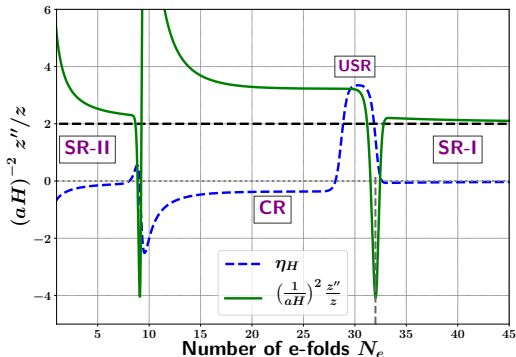
For $\epsilon_H \ll 1$,

$$\frac{M_{\text{eff}}^2}{(aH)^2} \simeq 2 - 3\eta_H + \eta_H^2 - \frac{d\eta_H}{dN}$$

Assuming

$$\eta_H = \frac{3}{2} + C \tanh \left[C \left(N_e - \tilde{N}_e \right) \right]$$

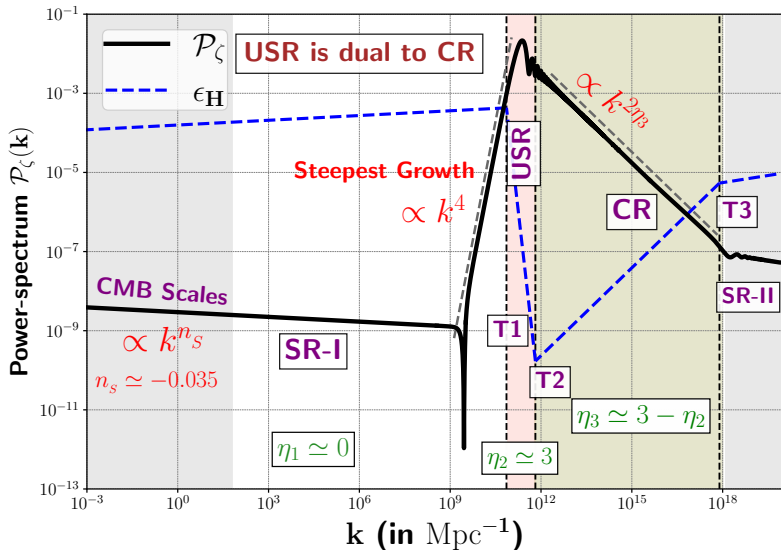
$$\nu^2 \equiv \frac{M_{\text{eff}}^2}{(aH)^2} + \frac{1}{4} \simeq \text{const.}$$



**SSM, Sahni JCAP 04(2020) 007,

**Karam et. al JCAP 03(2023) 013

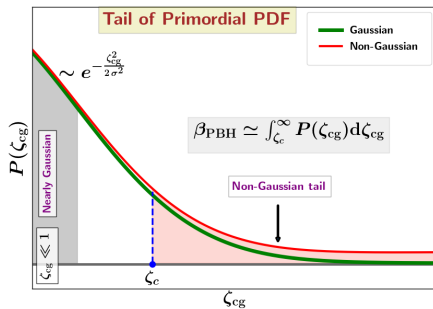
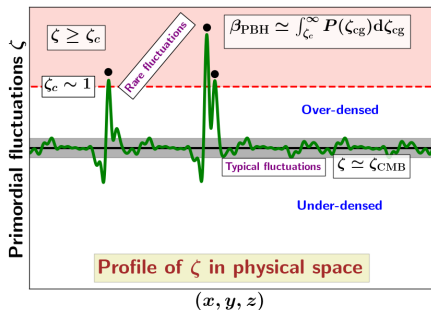
Typical Power-spectrum



Statistics of Primordial Fluctuations

Is the Primordial PDF $P[\zeta]$ **Gaussian** or **Non-Gaussian**?

Non-Gaussian for $\zeta \gg 1$ in general



PBHs from Rare Peaks: Sensitive to the tail of PDF

Non-Perturbative Methods for full PDF

Approach - I

Classical Non-linear δN formalism

Approach - II

Semi-classical Approximation

Approach - III

Stochastic Inflation

Stochastic Inflation: Effective IR description

Coarse-grained description

$$\phi = \Phi + \varphi, \quad \pi_\phi = \Pi + \pi$$

Langevin Equations (**Non-linear**)

$$\frac{d\Phi}{dN} = D_\Phi + \xi_\phi; \quad \frac{d\Pi}{dN} = D_\Pi + \xi_\pi$$

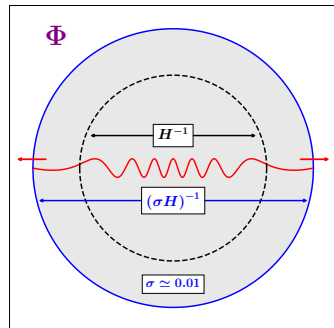
$$\frac{dF_{\text{cg}}}{dN} = \text{Drift}_{\text{cl}} + \text{Diffusion}_Q$$

Gaussian White noise statistics

$$\langle \xi_i(N) \xi_j(N') \rangle = \Sigma_{ij}(N) \delta_D(N - N')$$

Noise Matrix elements

$$\Sigma_{ij}(N) = (1 - \epsilon_H) \frac{k^3}{2\pi^2} \phi_{i_k}(N) \phi_{j_k}^*(N) \Big|_{k=\sigma aH}$$



Coarse-graining scale

$$k = \sigma aH, \quad \sigma \ll 1$$

**A. A. Starobinsky (1986)

PDF from first-passage time analysis

$$\frac{d\Phi}{dN} = D_{\Phi} + \xi_{\phi}; \quad \frac{d\Pi}{dN} = D_{\Pi} + \xi_{\pi}$$

First-passage no. of e-folds \mathcal{N}

and PDF $P(\mathcal{N})$

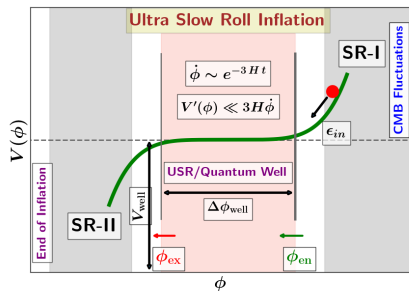
Subject to boundary conditions

- 1 Reflecting boundary at $\Phi = \phi_{\text{en}}$:

$$\left. \frac{\partial}{\partial \Phi} P(\mathcal{N}) \right|_{\Phi=\phi_{\text{en}}} = 0$$

- 2 Absorbing boundary at $\Phi = \phi_{\text{ex}}$:

$$\left. P(\mathcal{N}) \right|_{\Phi=\phi_{\text{ex}}} = \delta_D(\mathcal{N})$$



- Numerical Simulations
- **Fokker-Planck Equation** (for analytical treatment)

Langevin \longrightarrow Fokker-Planck Equation

PDF of first-passage number of e-foldings \mathcal{N} : **Adjoint FPE**

$$\frac{\partial P}{\partial \mathcal{N}} = \left[D_{\Phi} \frac{\partial}{\partial \Phi} + D_{\Pi} \frac{\partial}{\partial \Pi} + \frac{1}{2} \Sigma_{\phi\phi} \frac{\partial^2}{\partial \Phi^2} + \Sigma_{\phi\pi} \frac{\partial^2}{\partial \Phi \partial \Pi} + \frac{1}{2} \Sigma_{\pi\pi} \frac{\partial^2}{\partial \Pi^2} \right] P(\mathcal{N})$$

$$P(\mathcal{N}) \equiv P_{\Phi, \Pi}(\mathcal{N})$$

Stochastic $\delta\mathcal{N}$ Formalism

Statistics of $\mathcal{N} \rightarrow$ Statistics of ζ_{cg} : $P[\mathcal{N}] \longrightarrow P[\zeta_{\text{cg}}]$

$$\boxed{\zeta_{\text{cg}} \equiv \zeta(\Phi) = \mathcal{N} - \langle \mathcal{N}(\Phi) \rangle}; \quad \langle \mathcal{N}(\Phi) \rangle = \int_0^{\infty} \mathcal{N} P(\mathcal{N}) d\mathcal{N}$$

Abundance of PBHs

$$\boxed{\beta \sim \int_{\zeta_c}^{\infty} P(\zeta_{\text{cg}}) d\zeta_{\text{cg}}}$$

**Pattison et. al JCAP 04 (2021) 080

Quasi de Sitter approximation

Mode functions $\{\phi_k, \pi_k\} \longrightarrow$ dS

$$\Sigma_{\phi\phi} \simeq \left(\frac{H}{2\pi}\right)^2, \quad \Sigma_{\phi\pi}, \Sigma_{\pi\pi} \ll \Sigma_{\phi\phi}$$

The Langevin equations become

$$\frac{d\Phi}{dN} = D_{\Phi} + \frac{H}{2\pi} \xi; \quad \frac{d\Pi}{dN} = D_{\Pi}$$

with single **Gaussian white noise** ξ satisfying

$$\langle \xi(N) \rangle = 0, \quad \text{and} \quad \langle \xi(N)\xi(N') \rangle = \delta_D(N - N')$$

Adj. Fokker-Planck Equation becomes

$$\frac{\partial P(\mathcal{N})}{\partial \mathcal{N}} = \left[\frac{H^2}{8\pi^2} \frac{\partial^2}{\partial \Phi^2} + D_{\Phi} \frac{\partial}{\partial \Phi} + D_{\Pi} \frac{\partial}{\partial \Pi} \right] P(\mathcal{N})$$

PDF for flat Quantum Well: Pure diffusion

$$V(\Phi) = V_0, \quad H^2 \simeq \frac{V_0}{3m_p^2}$$

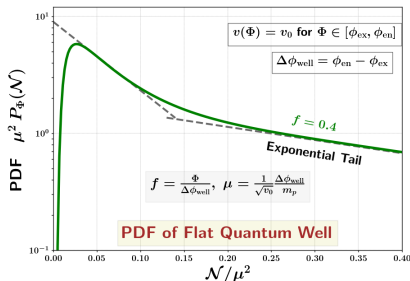
Leading to

PDF
$$P(\mathcal{N}) = \sum_{n=0}^{\infty} A_n(\Phi) e^{-\Lambda_n \mathcal{N}}$$

with
$$\Lambda_n = (2n + 1)^2 \frac{\pi^2}{4} \frac{1}{\mu^2}$$

$$A_n = (2n + 1) \frac{\pi}{\mu^2} \sin \left[(2n + 1) \frac{\pi}{2} \left(\frac{\Phi}{\Delta\Phi} \right) \right]$$

Control Parameter :
$$\mu = 2\sqrt{2}\pi \frac{\Delta\phi_{\text{well}}}{H}$$



Exponential Tail

Highly Non-Gaussian!!

**Pattison et. al JCAP 10(2017) 046; Ezquiaga et. al. JCAP 03(2020) 029

Additional Complications

- General form of the feature

$$V(\phi) = V_0 \pm \frac{1}{2} m^2 \phi^2 \pm \frac{\mu}{2} \phi^3 + \frac{\lambda}{4} \phi^4 \pm \dots$$

- When inflaton **drift** is included

$$\frac{\partial}{\partial \mathcal{N}} P(\mathcal{N}) = \left[\frac{\Sigma_{\phi\phi}}{2} \frac{\partial^2}{\partial \Phi^2} + \left(D_{\Phi} \frac{\partial}{\partial \Phi} + D_{\Pi} \frac{\partial}{\partial \Pi} \right) \right] P(\mathcal{N})$$

- **Beyond the de Sitter mode functions for noise**

$$\frac{\partial P}{\partial \mathcal{N}} = \left[D_{\Phi} \frac{\partial}{\partial \Phi} + D_{\Pi} \frac{\partial}{\partial \Pi} + \frac{\Sigma_{\phi\phi}}{2} \frac{\partial^2}{\partial \Phi^2} + \Sigma_{\phi\pi} \frac{\partial^2}{\partial \Phi \partial \Pi} + \frac{\Sigma_{\pi\pi}}{2} \frac{\partial^2}{\partial \Pi^2} \right] P(\mathcal{N})$$

SSM, Edmund J. Copeland and Anne M. Green,

“Primordial black holes and stochastic inflation beyond slow roll: I - Noise Matrix Elements”

[\[arXiv:2303:17375\]](https://arxiv.org/abs/2303.17375)

Computing Noise Matrix Elements

$$\Sigma_{ij}(N) = (1 - \epsilon_H) \frac{k^3}{2\pi^2} \phi_{i_k}^*(N) \phi_{j_k}(N) \Big|_{k=\sigma aH} ; \quad \phi_{i_k} \equiv \{\phi_k, \pi_k\}$$

$$\phi_k(N) = \frac{v_k(N)}{a}, \quad \pi_k(N) = \frac{d\phi_k}{dN}$$

Mukhanov-Sasaki variable v_k in spatially-flat gauge

$$\frac{d^2 v_k}{dN^2} + (1 - \epsilon_H) \frac{dv_k}{dN} + \left[\left(\frac{k}{aH} \right)^2 + M_{\text{eff}}^2 \right] v_k = 0$$

where the **effective mass term** is

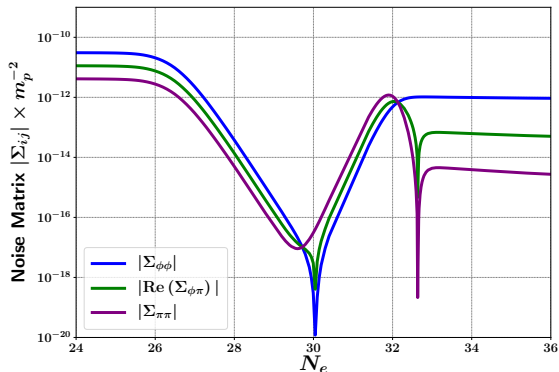
$$M_{\text{eff}}^2 (aH)^{-2} = 2 + 2\epsilon_H + 2\epsilon_H^2 - 3\eta_H + \eta_H^2 - 3\epsilon_H \eta_H - \frac{d\eta_H}{dN}$$

Background dynamics dependent and complicated

Numerical Noise Matrix Elements

Potential with a **tiny Gaussian bump/dip** feature

$$V(\phi) = V_0 \frac{\phi^2}{\phi^2 + M^2} \left[1 \pm A \exp\left(-\frac{1}{2} \left(\frac{\phi - \phi_0}{\Delta\phi}\right)^2\right) \right]$$



Σ_{ij} evolves and swaps hierarchy!

**Mishra et. al JCAP 04(2020) 007

Analytical approx: Sharp transitions

Assume $|\epsilon_H| \ll |\eta_H|$ and $\epsilon_H \ll 1$ (**qdS** approx.)

$$\Rightarrow -M_{\text{eff}}^2 (aH)^{-2} \simeq 2 - 3\eta_H + \eta_H - \frac{1}{aH} \eta_H$$

And $\eta_H \rightarrow$ combination of **Step functions**

$$\eta_H(\tau) = \eta_1 + (\eta_2 - \eta_1) \Theta(\tau - \tau_1)$$

For which

$$-M_{\text{eff}}^2 (aH)^{-2} \simeq \mathcal{A} \tau \delta_D(\tau - \tau_1) + \left(\nu_1^2 - \frac{1}{4} \right) + (\nu_2^2 - \nu_1^2) \Theta(\tau - \tau_1)$$

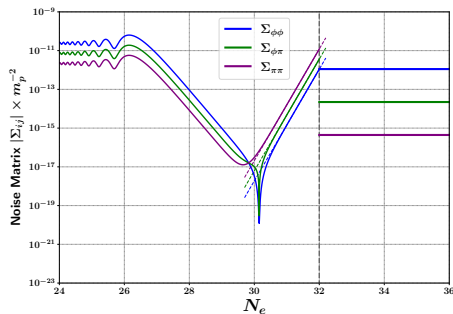
Where the **strength of transition** is $\mathcal{A} = \eta_2 - \eta_1$ and

$$\text{Order of Hankel } \nu_{1,2}^2 = \left(\frac{3}{2} - \eta_{1,2} \right)^2$$

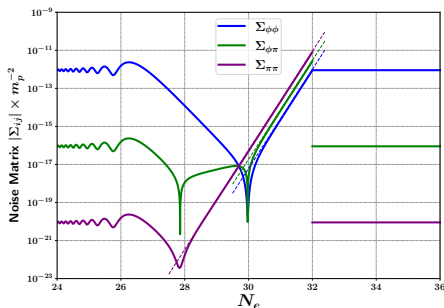
Results from Analytical Techniques

$$\eta_{\mathbf{H}}(\tau) = \eta_1 + (\eta_2 - \eta_1) \Theta(\tau - \tau_1), \quad \text{Conformal time } \tau = \frac{-1}{aH}$$

$$\eta_1 \simeq -0.02; \quad \eta_2 \simeq 3.3$$



Reproduces numerical results



dS approximation

Primary Conclusions

- ① During **SR-I** phase, $\Sigma_{\phi\phi}^{\text{SR}} \simeq \left(\frac{H}{2\pi}\right)^2$

$$\Sigma_{\phi\phi} : |\Sigma_{\phi\pi}| : \Sigma_{\pi\pi} \simeq 1 : \left|\nu_1 - \frac{3}{2}\right| : \left(\nu_1 - \frac{3}{2}\right)^2$$

- ② Immediately after the transition, $\Sigma_{ij} \propto e^{-2AN}$, and

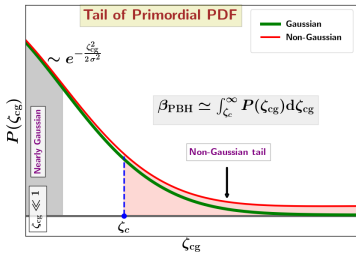
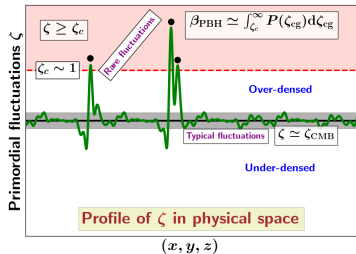
$$\Sigma_{\phi\phi} : |\Sigma_{\phi\pi}| : \Sigma_{\pi\pi} \simeq 1 : \mathcal{A} : \mathcal{A}^2$$

- ③ During **CR** phase, $\Sigma_{\phi\phi}^{\text{CR}} \simeq 2^{2(\nu_2 - \nu_1)} \left[\frac{\Gamma(\nu_2)}{\Gamma(\nu_1)}\right]^2 \sigma^{2(\nu_1 - \nu_2)} \Sigma_{\phi\phi}^{\text{SR}}$

$$\Sigma_{\phi\phi} : |\Sigma_{\phi\pi}| : \Sigma_{\pi\pi} \simeq 1 : \left|\nu_2 - \frac{3}{2}\right| : \left(\nu_2 - \frac{3}{2}\right)^2$$

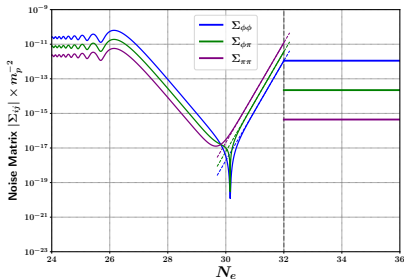
\Rightarrow Strongest diffusion during Constant-Roll epoch!

What is the nature of PDF $P[\zeta]$? Work in Progress



PBHs \rightarrow Large QFs

\Rightarrow Sensitive to the tail



Stochastic Inflation formalism

(Fokker-Planck Equation)

Noise-Matrix Elements

$$\frac{\partial P}{\partial \mathcal{N}} = \left[D_{\Phi} \frac{\partial}{\partial \Phi} + D_{\Pi} \frac{\partial}{\partial \Pi} + \frac{1}{2} \Sigma_{\phi\phi} \frac{\partial^2}{\partial \Phi^2} + \Sigma_{\phi\pi} \frac{\partial^2}{\partial \Phi \partial \Pi} + \frac{1}{2} \Sigma_{\pi\pi} \frac{\partial^2}{\partial \Pi^2} \right] P(\mathcal{N})$$

Caveats

- 1 Mode functions evolved in a fixed (deterministic background). **Figueroa *et. al* 2021
- 2 Computed in spatially-flat gauge. **Pattison *et. al* 2019
- 3 Only a single transition was considered analytically (duality).
- 4 Both Φ and Π were treated stochastically. **Tomberg 2022
- 5 β_{PBH} in terms of ζ rather than δ . **Tada, Vennin 2020

Questions & Comments are most welcome.

This is my second SOTU talk! Looking forward to visiting TIFR in-person in the near future..