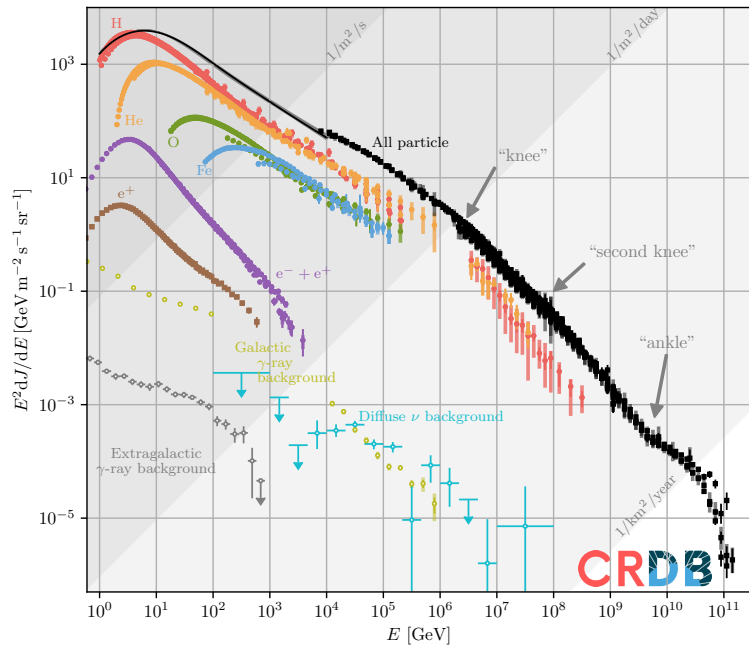


# News on theoretical aspects of cosmic ray physics

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International School of Subnuclear Physics, Erice  
22 June 2024

# The cosmic ray spectrum

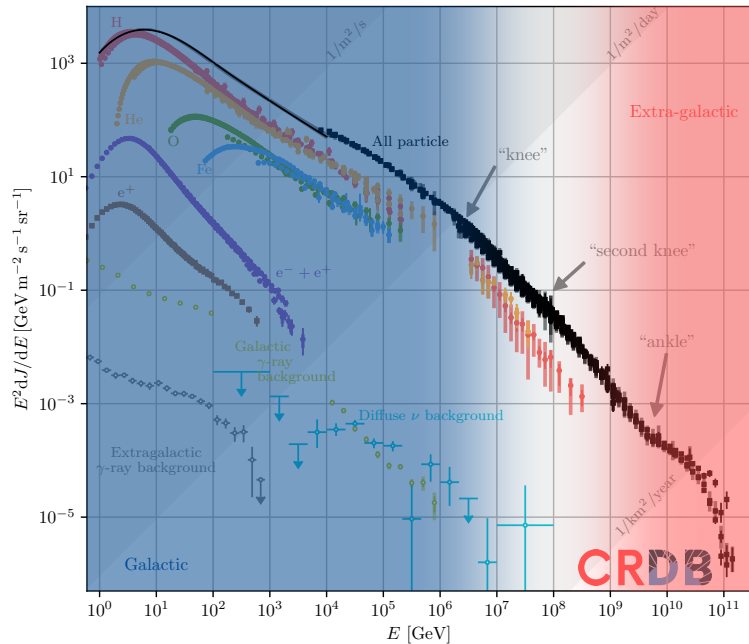


## Intensity $dJ/dE$

$$\frac{dJ}{dE} \equiv \frac{(\# \text{particles})}{\Delta t \Delta A \Delta \Omega \Delta E}$$

- $\sim 12$  orders of magnitude in energy
- $\sim$  power law  $dJ/dE \propto E^{-3}$  with some features

# The cosmic ray spectrum



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# Why are cosmic rays interesting?

## Cosmic ray origin

- What are the sources of cosmic rays?
- Century-old problem!
- Astrophysical interest

## Ingredient

Cosmic rays ...

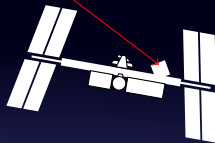
- produce diffuse emission
- ionise and heat
- provide gravitational support
- drive winds
- generate turbulence

## Exotic probe

- Indirect searches of dark matter
- Dark matter cools cosmic rays, cosmic rays scatter dark matter  
*Bringmann et al. (2019), Ng et al. (2019)*
- Primordial anti-matter?



Space experiments: AMS-02, CALET, DAMPE, *Fermi*-LAT

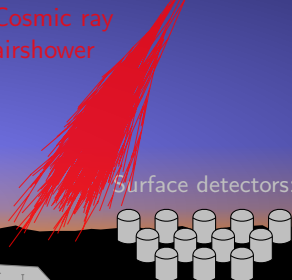


Balloon experiments:



CREAM  
HELIX  
GAPS

Cosmic ray  
airshower



Cherenkov telescopes:  
HESS, VERITAS, MAGIC



Fluorescence detectors:

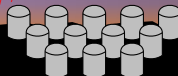
Auger, TA



IceCube

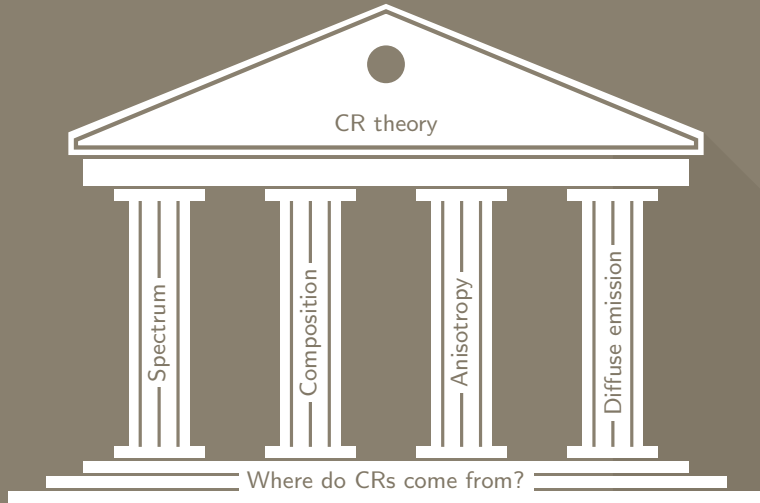


Surface detectors:

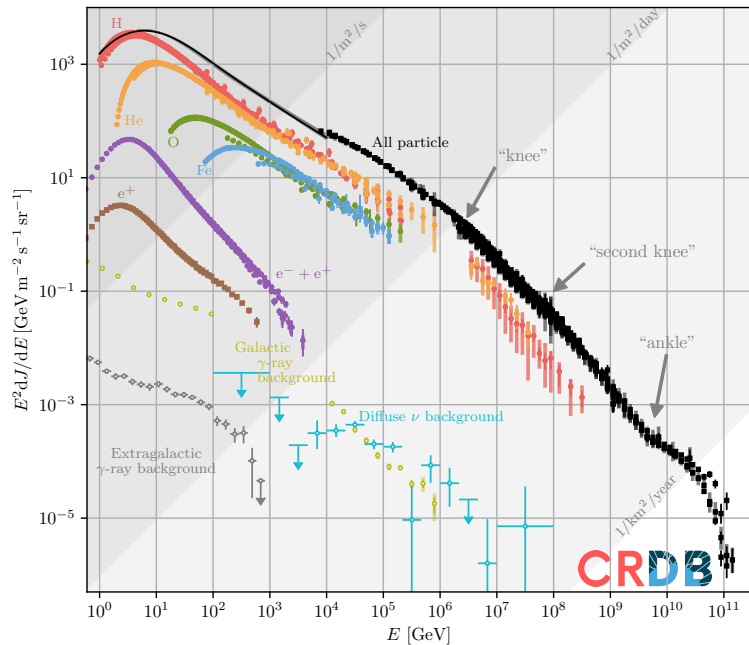


HAWC, IceTop, Auger, TA, LHAASO





# The cosmic ray spectrum



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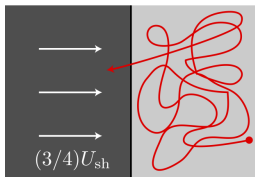
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## A gambling analogy

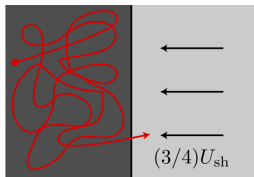
- Amount  $p$ ; probability of not having lost  $N$
- Chance of losing  $q$ :  $N_{i+1} = N_i(1 - q)$
- Fractional gain  $g$ :  $p_{i+1} = p_i(1 + g)$
- Probability of having more than  $p_n$ :  $N(> p_n)$

$$\left. \begin{aligned} \ln N(> p_n)/N_0 &= \ln(1 - q)^n \simeq -nq \\ \ln p_n/p_0 &= \ln(1 + g)^n \simeq ng \end{aligned} \right\} \Rightarrow N(> p_n) = N_0 \left( \frac{p_n}{p_0} \right)^{-q/g} = \int_{p_0}^{p_n} dp \frac{dN}{dp}$$

$$\frac{dN}{dp} \propto \left( \frac{p}{p_0} \right)^{-(1+q/g)}$$



upstream rest frame



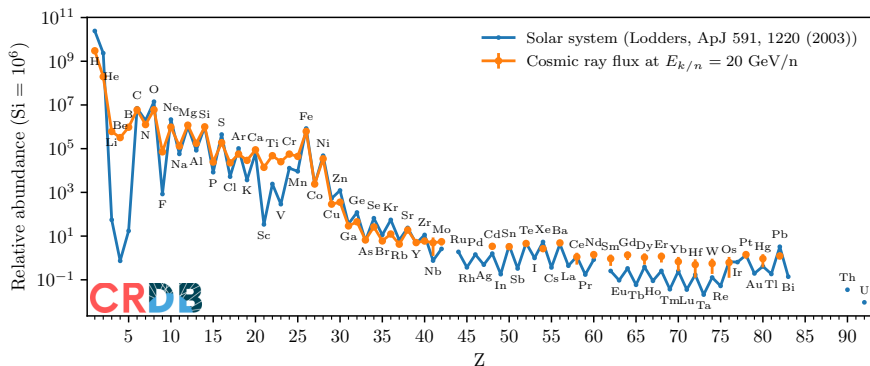
downstream rest frame

### Diffusive shock acceleration

- Prob. of escape:  $q = \frac{U_{sh}}{v}$
- fractional gain:  $g = \frac{\Delta p}{p} = \frac{U_{sh}}{v}$
- spectrum:  $\frac{dN}{dp} \propto p^{-2}$

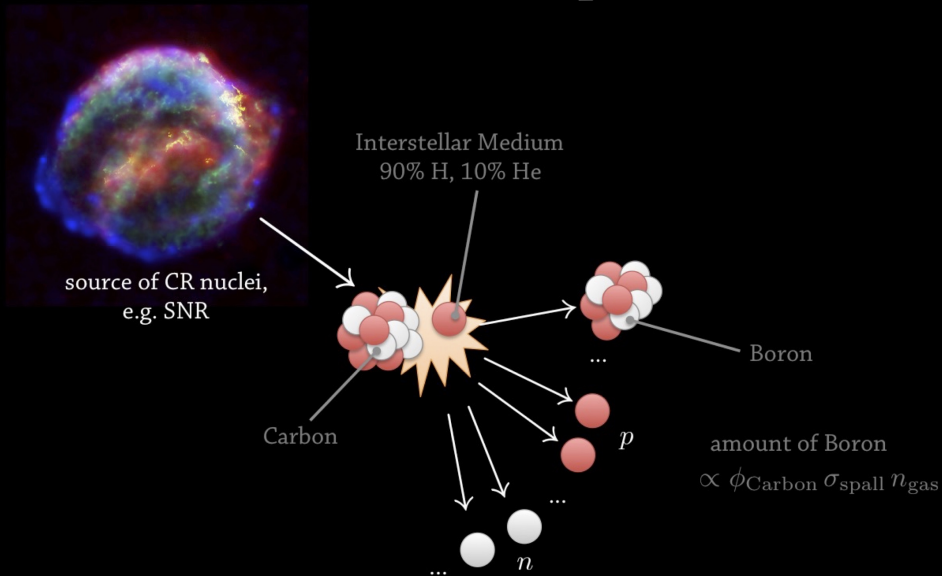
# Composition

- Some species have same abundances in CRs and in solar system → **primaries**
- Other species are overabundant with respect to solar abundances:

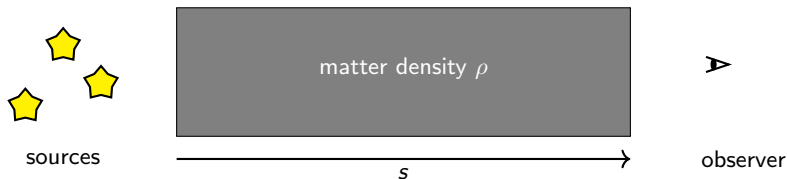


→ Must have been produced during the transport → **secondaries**

# Secondaries from spallation



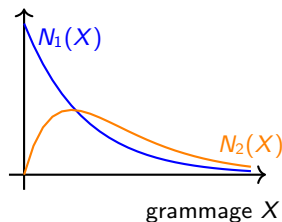
## Slab model



- Define CR grammage:  $X \equiv \int ds' \rho(s') = s\bar{\rho}$
- Consider number of primary and secondary CRs,  $N_1$  and  $N_2$ :

$$\frac{dN_1}{dX} = -\frac{N_1}{\lambda_1}$$

$$\frac{dN_2}{dX} = -\frac{N_2}{\lambda_2} + \text{BR}_{1 \rightarrow 2} \frac{N_1}{\lambda_1}$$



with  $1/\lambda_{1,2} = \sigma_{1,2}/m$  the specific cross-section

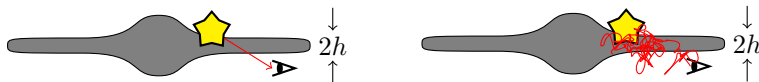
- Observations:  $N_2/N_1 \simeq 0.3 \rightarrow X \simeq 7.2 \text{ g cm}^{-2}$



- Where does the grammage come from?
- If CRs traverse the Galactic disk, every crossing contributes

$$\Delta X \sim h m_N n_{\text{gas}} \simeq (100 \text{ pc})(1.7 \times 10^{-24} \text{ g})(1 \text{ cm}^{-3}) \simeq 5 \times 10^{-4} \text{ g cm}^{-2}$$

- ( $1 \text{ pc} \simeq 3.1 \times 10^{18} \text{ cm}$ )



CRs must cross the disk many times, e.g. through **diffusion**

- Residence time in disk:

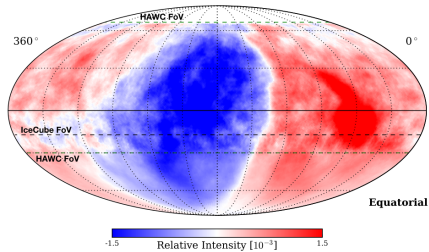
$$t_{\text{esc}} = \frac{s}{v} = \frac{X}{v \bar{\rho}} = \frac{X}{v m_N \bar{n}_{\text{gas}}} \simeq 3 \times 10^6 \text{ yr}$$

for  $n_{\text{gas}} = 1 \text{ cm}^{-3}$

## Anisotropy (I)

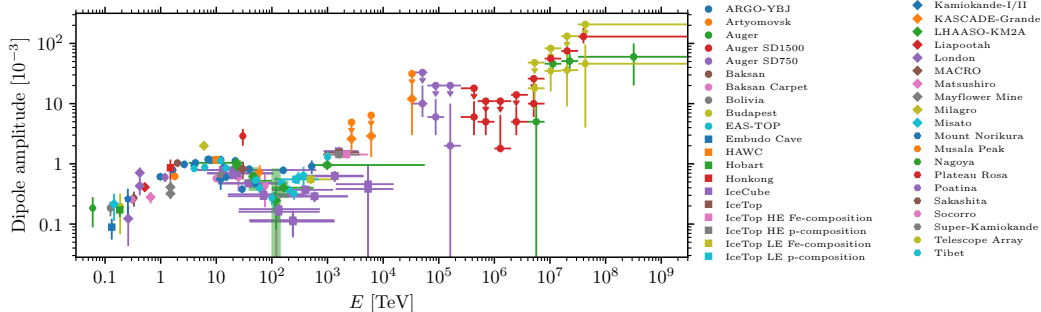
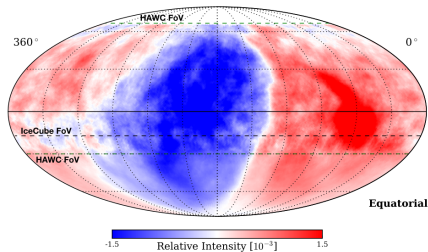
- Angular distribution of CRs is very isotropic

- E.g., the dipole anisotropy  $a \equiv \frac{\phi_{\max} - \phi_{\min}}{\phi_{\max} + \phi_{\min}}$



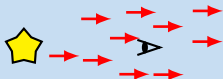
# Anisotropy (I)

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- Between a few GeV and a PeV:  $a = \mathcal{O}(10^{-4} \dots 10^{-3})$



## Anisotropy (II)

Between a few GeV and a PeV:  $a = \mathcal{O}(10^{-4} \dots 10^{-3})$



- Sources are discrete
- If CRs were travelling ballistically, would expect  $\mathcal{O}(1)$  anisotropy
- See, e.g., electro-magnetic radiation

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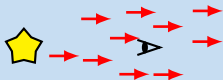
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- But CRs arrive very isotropically
- Need to isotropise CRs
- (Coulomb) collisions with interstellar matter too infrequent

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- Scattering of charged particles with turbulent magnetic field isotropises particle directions
- Particles perform a random walk in space:

$$\langle (\Delta r)^2 \rangle \propto \Delta t$$

- The constant of proportionality is called the **diffusion coefficient**  $\kappa$

## What are the sources of (galactic) CRs?



- Already Baade & Zwicky suggested supernovae (SNe)
  - SN liberates much of gravitational energy of star, typically  $10^{51}$  erg
  - ( $1 \text{ erg} = 10^{-7} \text{ J} \simeq 624 \text{ GeV}$ )
- However, particles accelerated in SN event suffer from adiabatic losses

# The case for supernova remnants

Ginzburg & Syrovatskii

- 1 Presence of strong shocks
- 2 Observation of PeV particles

## 3 Energetics:

$$\text{CR energy density:} \quad \varepsilon = 0.3 \text{ eV cm}^{-3} \simeq 5 \times 10^{-13} \text{ erg cm}^{-3}$$

$$\text{Volume of CR halo:} \quad V = \pi (10 \text{ kpc})^2 (3 \text{ kpc}) \simeq 3 \times 10^{67} \text{ cm}^3$$

$$\text{Total CR energy:} \quad \varepsilon V = 10^{55} \text{ erg}$$

$$\text{Residence time:} \quad t_{\text{res}} = 10^7 \text{ yr}$$

$$\text{Power needed:} \quad \varepsilon V / t_{\text{res}} = 10^{48} \text{ erg yr}^{-1}$$

$$\text{Galactic supernova rate:} \quad R = 0.03 \text{ yr}^{-1}$$

$$\text{Contribution from one supernova:} \quad \varepsilon V / (R t_{\text{res}}) = 3 \times 10^{49} \text{ erg}$$



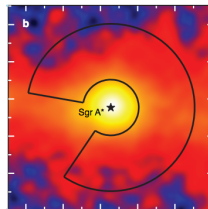
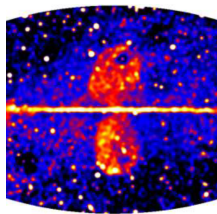
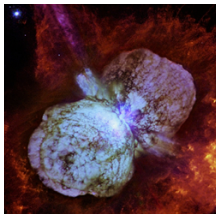
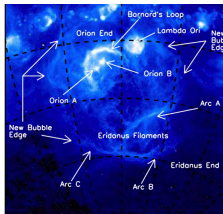
“What is accelerating to  $E_{\text{knee}} \sim 3 \times 10^{15} \text{ eV}$  ?”

## Supernova remnants

- $E_{\text{max}} \lesssim 10^{13...14} \text{ eV}$  for  $B \sim B_{\text{ISM}}$   
Lagage & Cesarsky (1983)
  - Amplify magnetic fields, non-resonant instability  
Bell (2004)
  - Saturation?
- Particle-in-cell simulations

## Other sources

- Superbubbles
- Supernovae before shock breakout
- Colliding wind binaries
- Pulsar wind nebulae
- The Fermi bubbles
- The Galactic centre
- Massive star clusters



# The transport equation

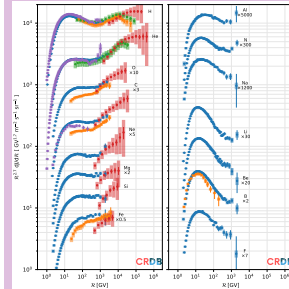
$$\begin{aligned}\frac{\partial \psi_j}{\partial t} = & \nabla \cdot (\kappa \cdot \nabla \psi_j - \mathbf{U} \psi_j) && \text{spatial diffusion and advection} \\ & + \frac{\partial}{\partial p} \left( p^2 D_{pp} \frac{\partial}{\partial p} \frac{1}{p^2} \psi_j \right) && \text{momentum diffusion} \\ & + \frac{\partial}{\partial p} \left( -\frac{dp}{dt} \psi_j + \frac{p}{3} (\nabla \cdot \mathbf{U}) \psi_j \right) && \text{momentum change incl. adiabatic} \\ & - v n_{\text{gas}} \sigma_j \psi_j - \frac{\psi_j}{\tau_j} && \text{spallation and decay} \\ & + v n_{\text{gas}} \sum_{k>j} \sigma_{k \rightarrow j} \psi_k + \sum_{k>j} \frac{\psi_k}{\tau_{k \rightarrow j}} && \text{spallation and decay} \\ & + S_j && \text{primary sources}\end{aligned}$$

# Open questions

## Introduction



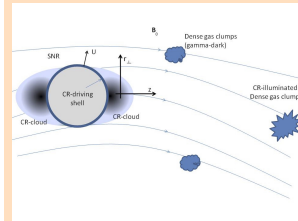
## A tale of breaks



## Anisotropy

$$\langle U_{t,t_0}^A U_{t,t_0}^{B*} \rangle = \left( \begin{array}{c} \text{---} \\ \text{---} \\ \text{---} \\ \text{---} \end{array} \right) + \left( \begin{array}{c} \text{---} \\ \text{---} \\ \text{---} \\ \text{---} \end{array} \right) + \left( \begin{array}{c} \text{---} \\ \text{---} \\ \text{---} \\ \text{---} \end{array} \right) + \left( \begin{array}{c} \text{---} \\ \text{---} \\ \text{---} \\ \text{---} \end{array} \right) + \dots$$

## Self-confinement

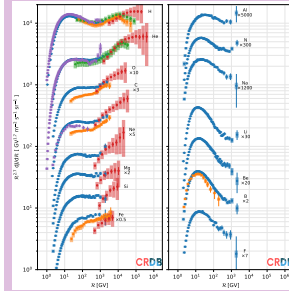


# Open questions

## Introduction



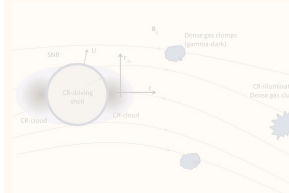
## A tale of breaks



## Anisotropies

$$\begin{aligned}
 (U_{CR}^A U_{CR}^{B+}) &= \left( \begin{array}{c} \text{---} \\ \text{---} \end{array} + \left( \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \\ \text{---} \end{array} \right) \right. \\
 &+ \left( \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \\ \text{---} \end{array} \right) \\
 &+ \left( \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \\ \text{---} \end{array} \right) \\
 &+ \left( \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \\ \text{---} \end{array} \right) + \dots
 \end{aligned}$$

## Self-confinement



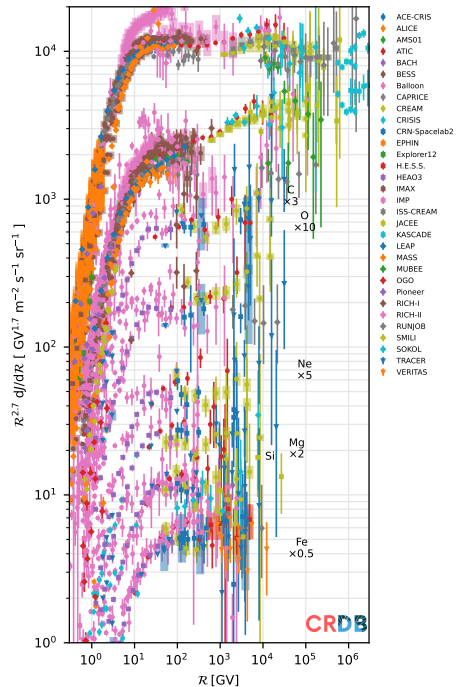
- Charged particles subject to Lorentz force:

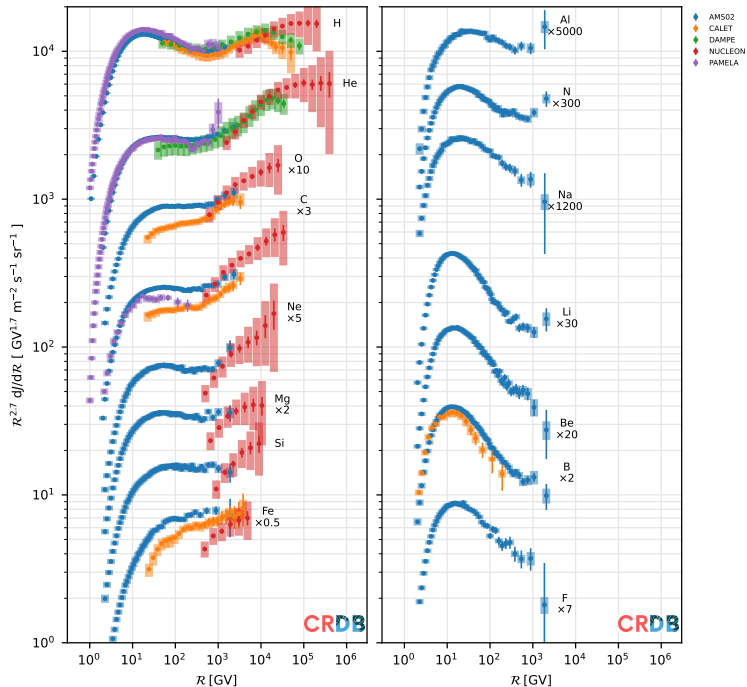
$$\begin{aligned}\frac{d\mathbf{p}}{dt} &= \frac{Ze}{c}(\mathbf{v} \times \mathbf{B}) \\ \Leftrightarrow m\gamma v \frac{d\hat{\mathbf{v}}}{dt} &= \frac{Ze}{c}vB(\hat{\mathbf{v}} \times \hat{\mathbf{B}}) \\ \Leftrightarrow \frac{1}{B} \underbrace{\frac{pc}{Ze}}_{\equiv R} \frac{d\hat{\mathbf{v}}}{ds} &= \hat{\mathbf{v}} \times \hat{\mathbf{B}} \quad \text{with } s = vt\end{aligned}$$

- Here,  $R = \frac{pc}{Ze}$  is called the **rigidity** and  $s = vt$  is the path length
- For relativistic nuclei, rigidity =  $2 \times$  (energy per nucleon):

$$eR = \frac{pc}{Z} \simeq \frac{E}{Z} = \frac{A}{Z} \frac{E}{A} \simeq 2 \frac{E}{A}$$

Particle spectra should look the same in rigidity or energy per nucleon





Spectral universality,  
but  $\sim$  two groups

## Simplified 1D model

- 1D approximation; homogeneous diffusion, advection

$$\frac{\partial \psi_j}{\partial t} - \kappa \frac{\partial^2 \psi_j}{\partial z^2} - U \frac{\partial \psi_j}{\partial z} + \left( v n_{\text{gas}}(z) \sigma_j + \frac{1}{\tau_j} \right) \psi_j = q_j(z) + \sum_{j < k} \left( v n_{\text{gas}}(z) \sigma_{k \rightarrow j} + \frac{1}{\tau_{k \rightarrow j}} \right) \psi_k$$



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- 1D approximation; homogeneous diffusion, advection

$$\frac{\partial \psi_j}{\partial t} - \kappa \frac{\partial^2 \psi_j}{\partial z^2} - U \frac{\partial \psi_j}{\partial z} + \left( \underbrace{v n_{\text{gas}}(z) \sigma_j}_{\text{diffusion}} + \frac{1}{\tau_j} \right) \psi_j = \underbrace{q_j(z)}_{\text{source}} + \sum_{j < k} \left( \underbrace{v n_{\text{gas}}(z) \sigma_{k \rightarrow j}}_{\text{diffusion}} + \frac{1}{\tau_{k \rightarrow j}} \right) \psi_k$$

- Steady-state

- Infinitely thin disk of half-height  $h$

$$-\kappa \frac{\partial^2 \psi_j}{\partial z^2} - U \frac{\partial \psi_j}{\partial z} + \left( 2 \underbrace{h \delta(z) n_{\text{gas}}(0)}_{\text{diffusion}} v \sigma_j + \frac{1}{\tau_j} \right) \psi_j = \underbrace{2 h \delta(z) q_j(0)}_{\text{source}} + \sum_{j < k} \left( 2 \underbrace{h \delta(z) n_{\text{gas}}(0)}_{\text{diffusion}} v \sigma_{k \rightarrow j} + \frac{1}{\tau_{k \rightarrow j}} \right) \psi_k$$

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- Steady-state

• Infinitely thin disk of half-height  $h$

$$-\kappa \frac{\partial^2 \psi_j}{\partial z^2} - U \frac{\partial \psi_j}{\partial z} + \left( 2 \overbrace{h \delta(z) n_{\text{gas}}(0)}^{\text{disk}} v \sigma_j + \frac{1}{\tau_j} \right) \psi_j = \overbrace{2 h \delta(z) q_j(0)}^{\text{source}} + \sum_{j < k} \left( 2 \overbrace{h \delta(z) n_{\text{gas}}(0)}^{\text{disk}} v \sigma_{k \rightarrow j} + \frac{1}{\tau_{k \rightarrow j}} \right) \psi_k$$

Solution (without advection or decay)

$$\psi_j(0, \mathcal{R}) = \frac{h \left( \underbrace{q_j(0, \mathcal{R})}_{\text{source}} + \sum_{k > j} v n_{\text{gas}}(0) \sigma_{k \rightarrow j} \psi_k \right)}{\left( h v n_{\text{gas}}(0) \sigma_j + \frac{\underbrace{\kappa(\mathcal{R})}_{\text{diffusion}}}{z_{\text{max}}} \right)}$$

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- 1D approximation; homogeneous diffusion, advection

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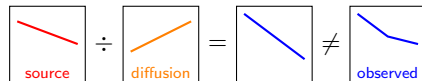
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- Broken power law:  $\kappa(\mathcal{R}) = \kappa_0 \beta \left( \frac{\mathcal{R}}{\mathcal{R}_{12}} \right)^{-\delta_1} \prod_{i=1}^4 \left( 1 + \left( \frac{\mathcal{R}}{\mathcal{R}_{i(i+1)}} \right)^{1/s} \right)^{-s(\delta_{i+1} - \delta_i)}$

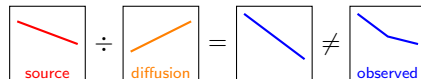
# Discrepant hardening

Standard picture:  $\frac{dJ(p)}{dp} \sim \frac{Q(p)}{\kappa(p)}$



# Discrepant hardening

Standard picture:  $\frac{dJ(p)}{dp} \sim \frac{Q(p)}{\kappa(p)}$



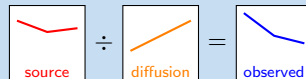
## Source effect

- Break in source spectrum

Stanev, Biermann and Gaisser (1993)

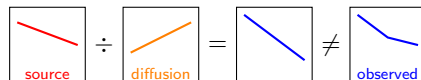
Parizot (2004)

Ptuskin, Zirakashvili and Seo (2013)



# Discrepant hardening

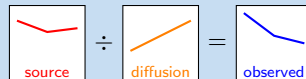
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## Source effect

- Break in source spectrum

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Parizot (2004)  
Ptuskin, Zirakashvili and Seo (2013)



## Transport effect

- Break in diffusion coefficient

Blasi, Amato & Serpico, PRL 109 (2012) 061101  
Tomasetti, ApJL 752 (2012) 13



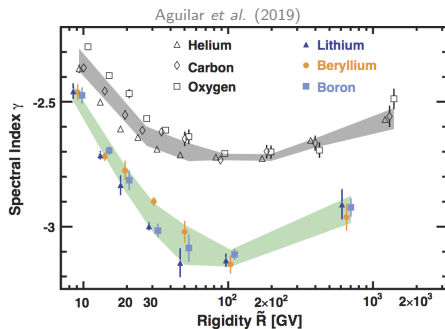
## Source or transport?

- Can be distinguished by secondaries *Vladimirov et al. (2012)*

- break in source spectrum: break in secondaries similar

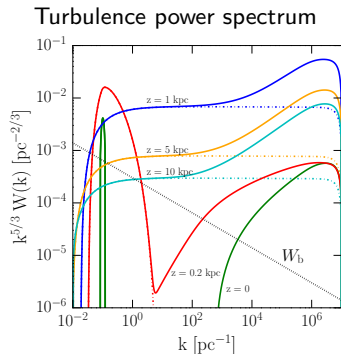


- break in diffusion coefficient: break in secondaries  $\sim 2\times$  as strong

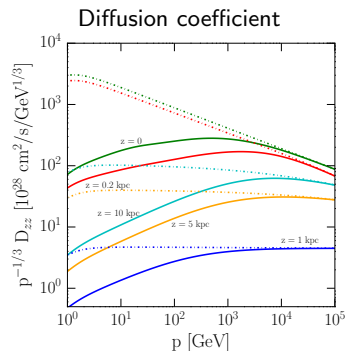


# Streaming instability and large-scale transport

Evoli et al., PRD 99 (2019) 103023



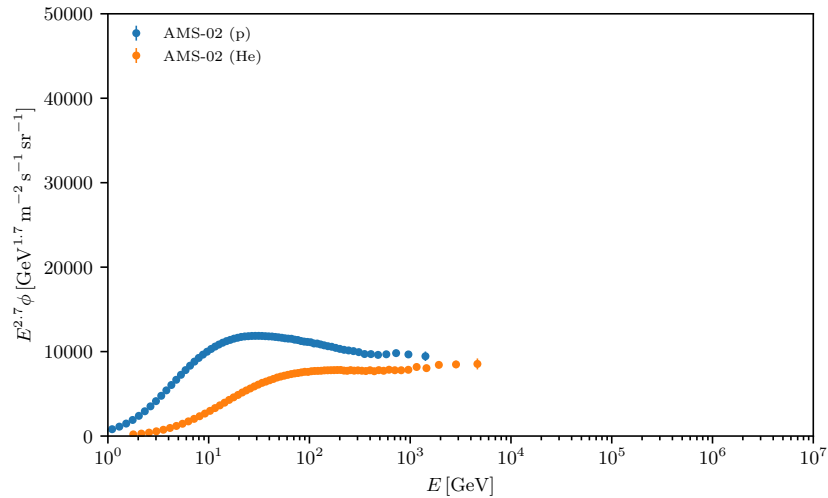
$$\left( \frac{k}{10^6 \text{ pc}^{-1}} \right) \sim \left( \frac{p}{\text{GeV}} \right)^{-1}$$



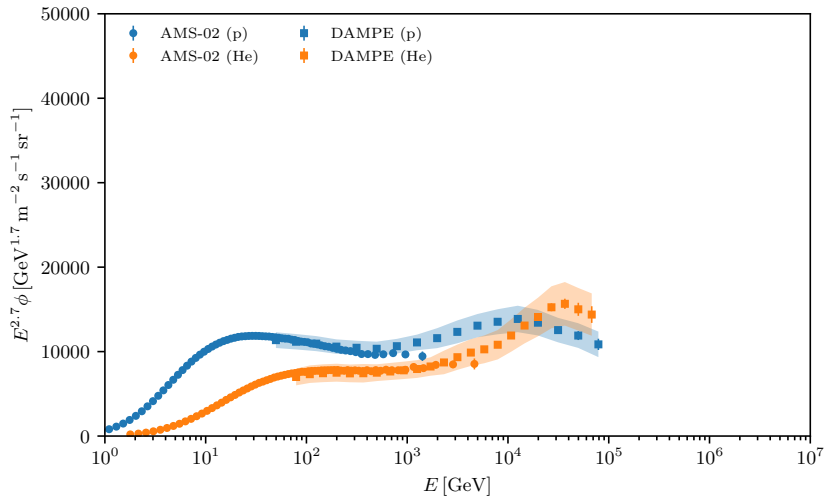
- The power spectrum of magnetised turbulence has a break at  $k_{\text{br}} \simeq 3000 \text{ pc}^{-1}$
- Turbulence generated by  $\begin{cases} \text{supernovae} & \text{for } k \lesssim k_{\text{br}} \\ \text{cosmic rays} & \text{for } k \gtrsim k_{\text{br}} \end{cases}$
- Important consequences for galaxy formation and evolution



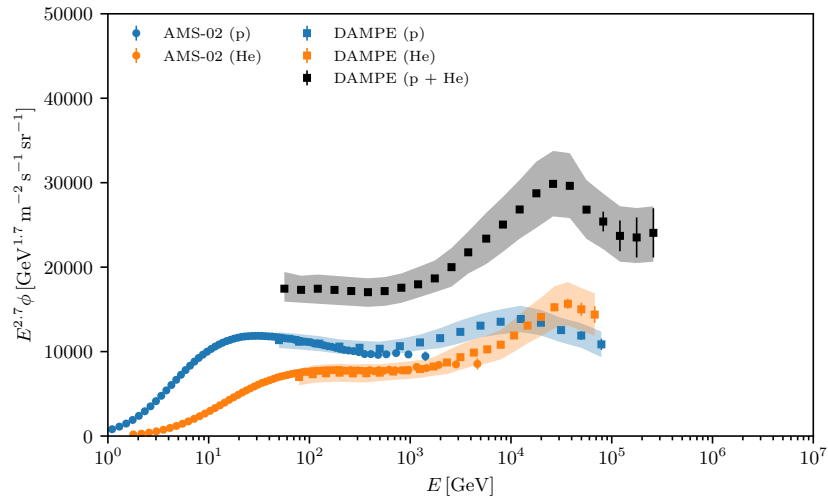
# Nuclear spectra



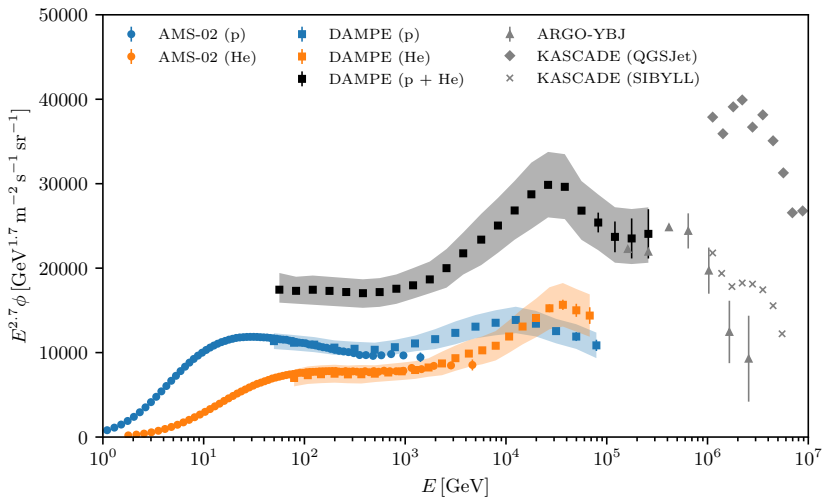
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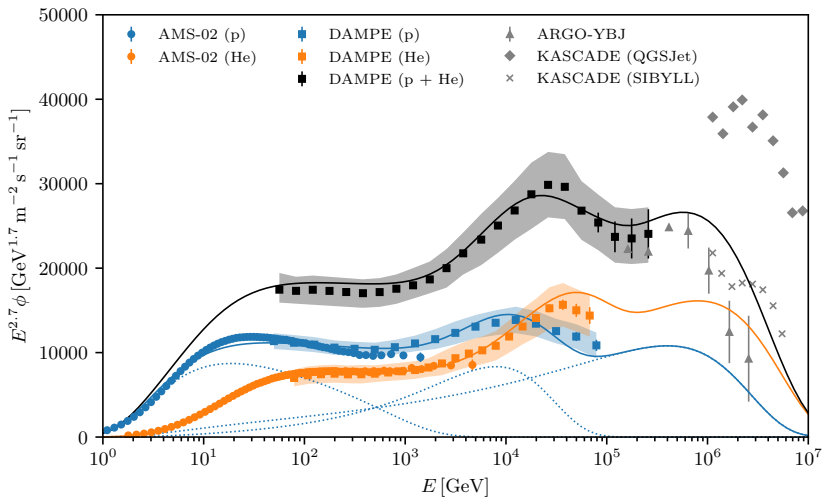
# Nuclear spectra



# Nuclear spectra

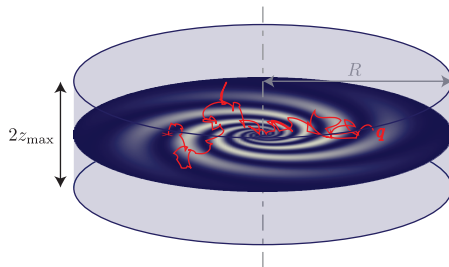


# Nuclear spectra



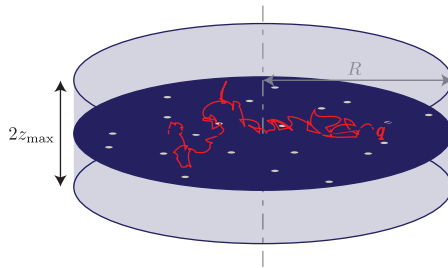
# Spectral features in nuclei

Bernard *et al.* (2012); Wei *et al.* (2014); Savchenko *et al.* (2015); Genolini *et al.* (2017); Bouyahiaoui *et al.* (2018); Evoli *et al.* (2022)



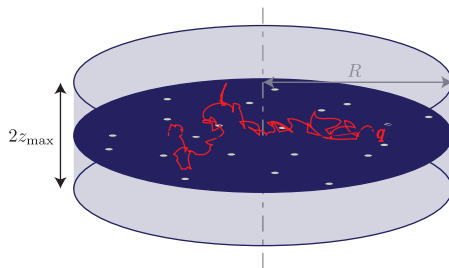
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## Spectral breaks as evidence for nearby sources

- Young source  $\rightarrow$  hard spectrum at Earth
- If the  $\mathcal{R}_{\text{max}}$  is limited, can lead to bump
- Rationale: tune parameters (distance, age, cut-off) to match observations

## Spectral breaks not due to nearby sources

- Individual sources can lead to features
- What is likelihood for such a configuration?
- Rationale: Run MC simulations to quantify this



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- Residence time:  $t_{\text{esc}} = \frac{z_{\text{max}}^2}{2\kappa}$
- Diffusion distance:  $R = \sqrt{2\kappa t_{\text{esc}}} = z_{\text{max}}$
- Source density:  $\sigma = \frac{\mathcal{R}_{\text{SN}} t_{\text{esc}}}{\pi R_{\text{disk}}^2}$
- Source number:  $N_{\text{src}} = \sigma \pi R^2 = \mathcal{R}_{\text{SN}} t_{\text{esc}} \frac{z_{\text{max}}^2}{R_{\text{disk}}^2}$

With typical parameters (for details → [Appendix](#)):

$$\mathcal{R} = 10 \text{ GV}, \quad 10 \text{ TV}, \quad 10 \text{ PV}$$
$$N_{\text{src}} \simeq 2 \times 10^4, \quad 200, \quad 4$$

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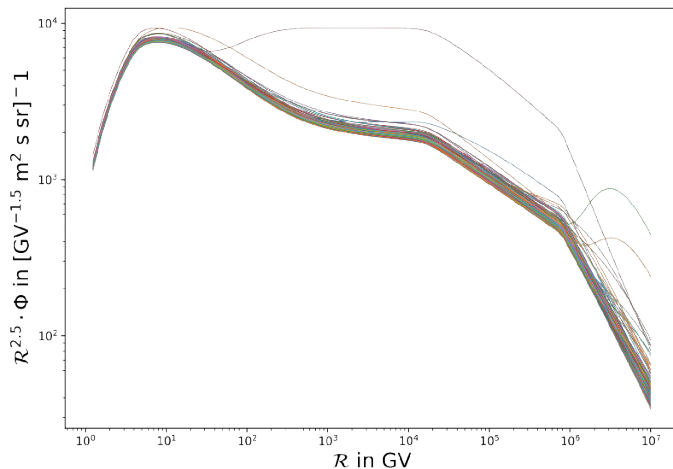
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# A Monte Carlo exercise

Mertsch & Stall, *in prep.*



- 50 realisation of the Galaxy
- Homogeneous distribution of sources in disk
- Canonical SN rate:

$$\mathcal{R}_{\text{SN}} = 3 \times 10^4 \text{ Myr}$$

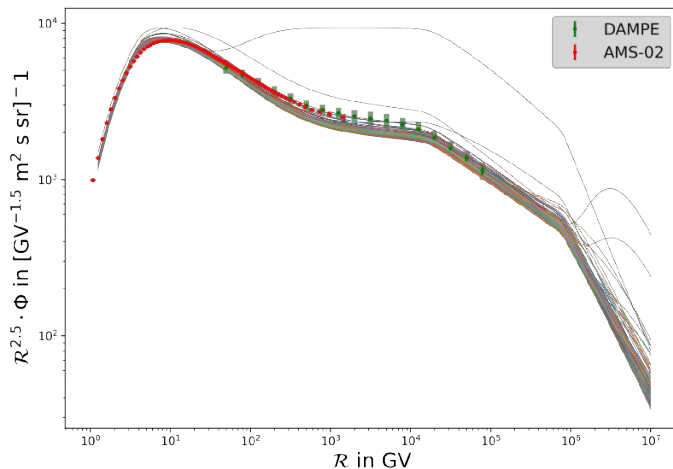
- Acceleration efficiency of  $\sim 10\%$

→ Nearby sources can lead to features

Major features below  $\sim 10^6$  GV  
from diffusion coefficient

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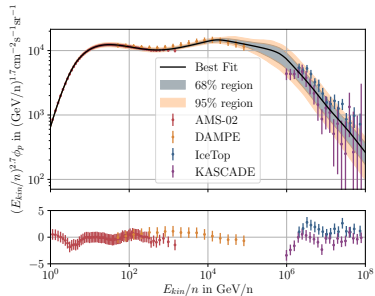
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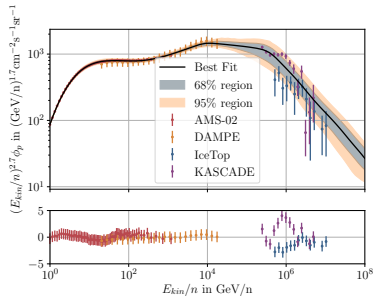
# Anatomy of a diffusion coefficient

Schwefer, Mertsch, Wiebusch, ApJ 949 (2023) 16

Proton



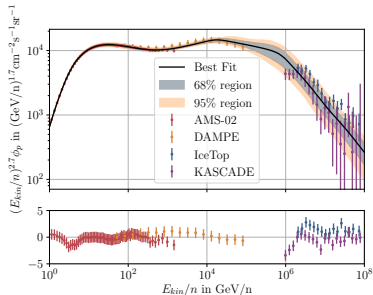
Helium



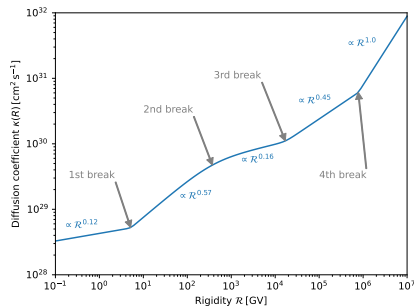
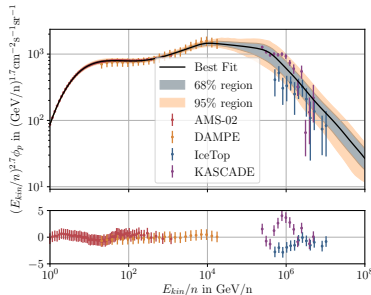
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Schwefer, Mertsch, Wiebusch, ApJ **949** (2023) 16

Proton



Helium



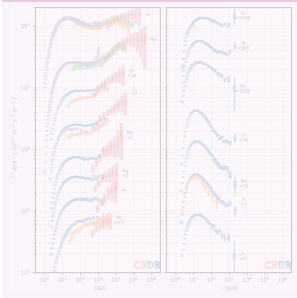
- 1. Break: Hardening of spectra at low energies due to stochasticity effect *Phan et al. PRL 127 (2021) 141101* (for details → [Appendix](#)):
- 2. Break: Transition from self-generated to external turbulence  
*Blasi, Amato, Serpico PRL 109 (2012) 061101*
- 3. Break: ?!
- 4. Break: Transition from resonant to small-angle scattering

# Open questions

## Introduction



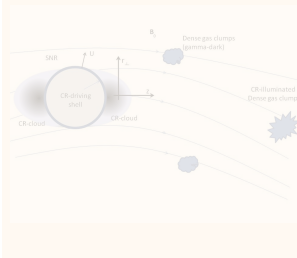
## A tale of breaks



## Anisotropy

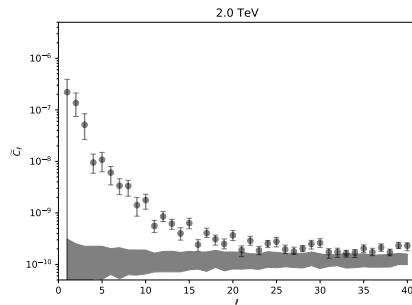
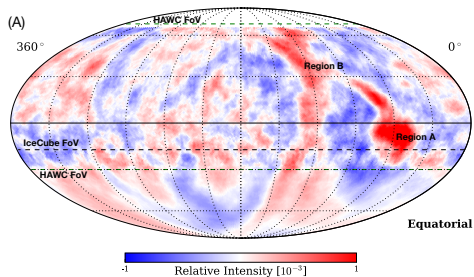
$$\begin{aligned}
 (U_{t_0}^A U_{t_0}^{Bx}) = & \left( \begin{array}{c} \text{---} \end{array} + \begin{array}{c} \text{---} \end{array} + \begin{array}{c} \text{---} \end{array} \right) \\
 & + \left( \begin{array}{c} \text{---} \end{array} + \begin{array}{c} \text{---} \end{array} + \begin{array}{c} \text{---} \end{array} + \begin{array}{c} \text{---} \end{array} \right) \\
 & + \left( \begin{array}{c} \text{---} \end{array} + \begin{array}{c} \text{---} \end{array} + \begin{array}{c} \text{---} \end{array} + \begin{array}{c} \text{---} \end{array} + \begin{array}{c} \text{---} \end{array} \right) \\
 & + \left( \begin{array}{c} \text{---} \end{array} + \begin{array}{c} \text{---} \end{array} + \begin{array}{c} \text{---} \end{array} + \begin{array}{c} \text{---} \end{array} + \begin{array}{c} \text{---} \end{array} + \begin{array}{c} \text{---} \end{array} \right) + \dots
 \end{aligned}$$

## Self-confinement

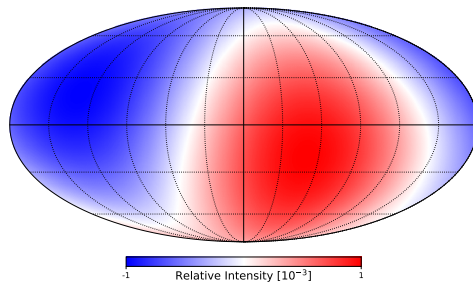


# Small-scale anisotropies

Abeysekara *et al.*, ApJ 796 (2014) 108 Aartsen *et al.*, ApJ 826 (2016) 220; Abeysekara *et al.*, ApJ 865 (2018) 57; Abeysekara *et al.*, ApJ 871 (2019) 96



Diffusion models predict  
only large-scale anisotropy





# Vlasov equation

Frisch (1968), Pelletier (1977)

- Liouville equation:

$$\frac{df}{dt} = \frac{\partial f}{\partial t} + \dot{\mathbf{r}} \cdot \nabla_{\mathbf{r}} f + \dot{\mathbf{p}} \cdot \nabla_{\mathbf{p}} f = 0$$

- Lorentz force:

$$\dot{\mathbf{p}} = \frac{q}{c} \mathbf{v} \times (\langle \mathbf{B} \rangle + \delta \mathbf{B})$$

deterministic  $\gg$  stochastic

- Vlasov equation:

$$\frac{\partial f}{\partial t} + \dot{\mathbf{r}} \cdot \nabla_{\mathbf{r}} f + \frac{q}{c} \mathbf{v} \times (\langle \mathbf{B} \rangle + \delta \mathbf{B}) \cdot \nabla_{\mathbf{p}} f = 0$$

- Ignoring the gradient:

$$\frac{\partial f_{\oplus}}{\partial t} + \underbrace{\left( \frac{q}{c} (\mathbf{v} \times \langle \mathbf{B} \rangle) \cdot \nabla_{\mathbf{p}} \right)}_{\mathcal{L}_0} f_{\oplus} + \underbrace{\left( \frac{q}{c} (\mathbf{v} \times \delta \mathbf{B}) \cdot \nabla_{\mathbf{p}} \right)}_{\delta \mathcal{L}} f_{\oplus} = 0$$

- Liouville's theorem:

$$\partial_t f + \mathcal{L}_0 f(t) = -\delta \mathcal{L}(t) f(t)$$

$$i\hbar \partial_t |\psi(t)\rangle - H_0 |\psi(t)\rangle = -H_1(t) |\psi(t)\rangle$$

- Formally solved as

$$f(\mathbf{r}, \mathbf{p}, t) = U_{t,t_0} f(\mathbf{r}, \mathbf{p}, t_0)$$

$$|\psi(t)\rangle = U(t, t_0) |\psi(t_0)\rangle$$

- With time evolution operator:

$$U_{t,t_0} = \mathcal{T} \exp \left[ - \int_{t_0}^t dt' (\mathcal{L}_0 + \delta \mathcal{L}(t')) \right] = U_{t,t_0}^{(0)} \mathcal{T} \exp \left[ - \int_{t_0}^t dt' \underbrace{\left( U_{t',t_0}^{(0)} \right)^{-1} \delta \mathcal{L}(t') U_{t',t_0}^{(0)}}_{\sim \text{interaction picture Hamiltonian}} \right]$$

and free propagator:

$$U_{t,t_0}^{(0)} = \exp [-\mathcal{L}_0(t - t_0)]$$

$$U^{(0)}(t, t_0) = \exp [-i H_0(t - t_0)/\hbar]$$

# Perturbative expansion

Frisch (1968), Pelletier (1977)

- Series expansion:

$$U_{t,t_0} = U_{t,t_0}^{(0)} + \sum_{n \geq 1} (-1)^n \int_{t_0}^t dt_n \int_{t_0}^{t_n} dt_{n-1} \dots \int_{t_0}^{t_2} dt_1 U_{t,t_n}^{(0)} \delta \mathcal{L}(t_n) U_{t_n,t_{n-1}}^{(0)} \delta \mathcal{L}(t_{n-1}) \dots \delta \mathcal{L}(t_1) U_{t_1,t_0}^{(0)}$$

- But can only make predictions for ensemble-averaged quantities, e.g.  $\langle U_{t,t_0}^{(0)} \rangle$

→ Correlation functions, e.g.  $\langle \delta \mathcal{L}(t_2) \delta \mathcal{L}(t_1) \rangle \rightarrow \langle \delta \mathbf{B}(t_2) \delta \mathbf{B}(t_1) \rangle$

- Diagrammatic representation:

$$\langle U_{t,t_0} \rangle = \text{---} + \text{---} \overset{\text{dotted arc}}{\curvearrowright} \text{---} + \text{---} \overset{\text{dotted arc}}{\curvearrowright} \text{---} \overset{\text{dotted arc}}{\curvearrowright} \text{---} + \text{---} \overset{\text{dotted arc}}{\curvearrowright} \text{---} \overset{\text{dotted arc}}{\curvearrowright} \text{---} \overset{\text{dotted arc}}{\curvearrowright} \text{---} + \text{---} \overset{\text{dotted arc}}{\curvearrowright} \text{---} \overset{\text{dotted arc}}{\curvearrowright} \text{---} \overset{\text{dotted arc}}{\curvearrowright} \text{---} + \dots$$

# Double propagator

Mertsch & Ahlers (2019)

For  $\langle f(\hat{\mathbf{p}}_1)f(\hat{\mathbf{p}}_2) \rangle$  we need correlated evolution of two particles:

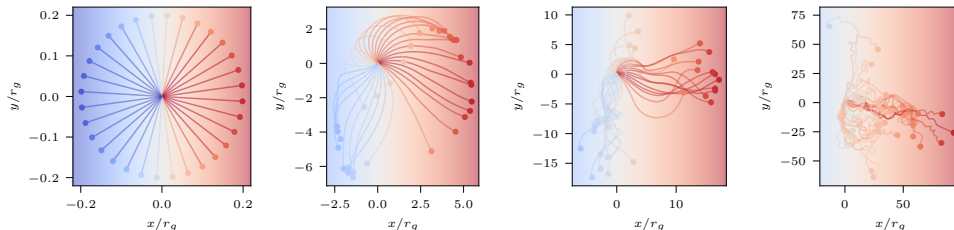
$$\begin{aligned}
 \langle U_{t,t_0}^A U_{t,t_0}^{B*} \rangle &= \text{---} + \left( \text{---} + \text{---} + \text{---} \right) \\
 &+ \left( \text{---} + \text{---} + \text{---} + \text{---} \right) \\
 &+ \text{---} + \text{---} + \text{---} + \text{---} \\
 &+ \left( \text{---} + \text{---} + \text{---} \right) + \dots
 \end{aligned}$$

Formulate differential equation of  $\langle C_\ell(t) \rangle$  and solve for steady-state

# Test particle simulations

Kuhlen, Mertsch, Phan (2022)

- Need to check analytical results with simulations
- Set up turbulent magnetic field on computer
- Solve the equations of motion for  $\mathcal{O}(10^7)$  particles numerically

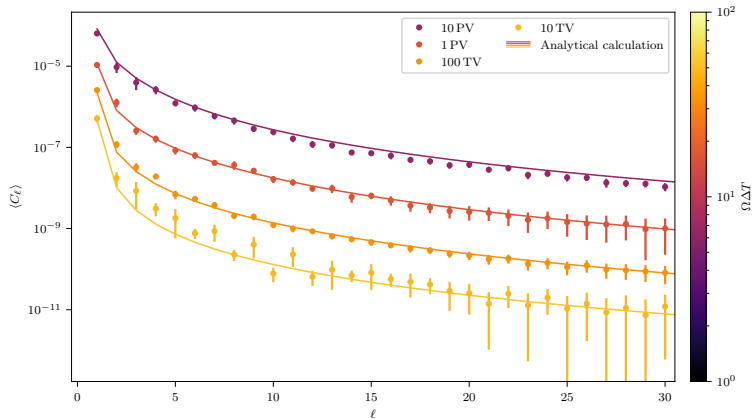


- Rinse and repeat
- Compute diffusion coefficients, angular power spectra, ...

H.264 avi

# Results

Kuhlen, Mertsch, Phan (2022)



When applying to observational data:

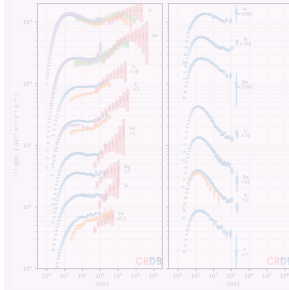
- Independent measurement of scattering time
- Constraints on details of magnetised turbulence

# Open questions

## Introduction



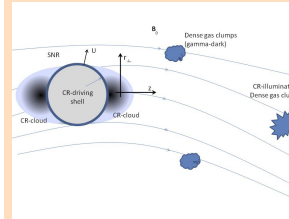
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## Anisotropies

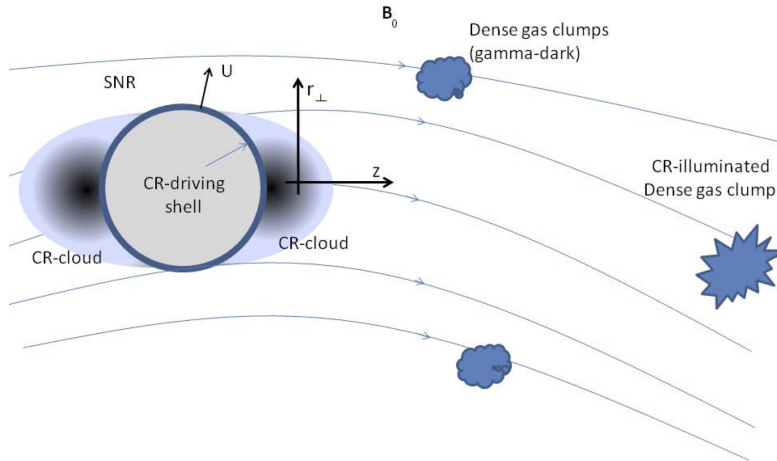
$$(U_{\text{CR}}^A U_{\text{CR}}^B) = \dots + \left( \begin{array}{c} \text{---} \text{---} \text{---} \\ \text{---} \text{---} \end{array} + \begin{array}{c} \text{---} \text{---} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \text{---} \text{---} \\ \text{---} \end{array} \right) + \left( \begin{array}{c} \text{---} \text{---} \text{---} \\ \text{---} \text{---} \end{array} + \begin{array}{c} \text{---} \text{---} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \text{---} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \text{---} \text{---} \\ \text{---} \end{array} \right) + \dots$$

## Self-confinement



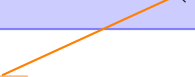
# The cosmic ray cloud

Malkov *et al.* (2013)





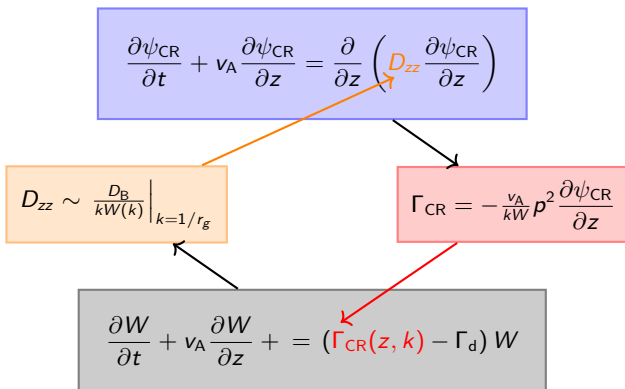
# Non-linear transport

$$\frac{\partial \psi_{\text{CR}}}{\partial t} + v_A \frac{\partial \psi_{\text{CR}}}{\partial z} = \frac{\partial}{\partial z} \left( D_{zz} \frac{\partial \psi_{\text{CR}}}{\partial z} \right)$$


$$D_{zz} \sim \left. \frac{D_B}{kW(k)} \right|_{k=1/r_g}$$

- CR density  $\psi_{\text{CR}}$
- Diffusion coefficient  $D_{zz}$
- Bohm diffusion coefficient  $D_B$
- Magnetic turbulence spectrum  $W(k)$

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$$\Gamma_{\text{CR}} = -\frac{v_A}{kW} p^2 \frac{\partial \psi_{\text{CR}}}{\partial z}$$

$$\frac{\partial W}{\partial t} + v_A \frac{\partial W}{\partial z} + = (\Gamma_{\text{CR}}(z, k) - \Gamma_d) W$$

- CR density  $\psi_{\text{CR}}$
- Diffusion coefficient  $D_{zz}$
- Bohm diffusion coefficient  $D_B$
- Magnetic turbulence spectrum  $W(k)$
- Growth rate  $\Gamma_{\text{CR}}$
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## Around supernova remnants:

Nava & Gabici (2013), D'Angelo *et al.* (2016, 2018),  
Nava *et al.* (2019), Brahimi *et al.* (2020), Brose *et al.* (2021),  
Schroer *et al.* (2021), Recchia *et al.* (2022),  
Jacobs, Mertsch, Phan (2022)

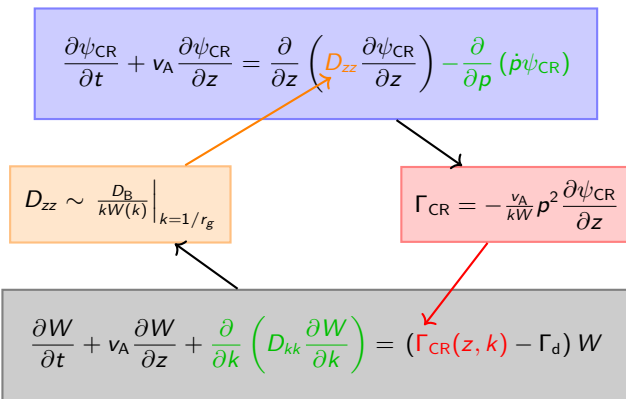
## Around pulsar wind nebulae:

Evoli, Linden, Morlino (2018), Linden & Mukhopadhyay (2022)

## On Galaxy scales:

Amato, Blasi, Serpico (2012), Evoli *et al.* (2019)

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- Bohm diffusion coefficient  $D_B$
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- Damping rate  $\Gamma_d$
- Momentum loss rate  $\dot{p}$
- Momentum diffusion coefficient  $D_{zz}$

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 Nava *et al.* (2019), Brahimi *et al.* (2020), Brose *et al.* (2021),  
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## On Galaxy scales:

Amato, Blasi, Serpico (2012), Evoli *et al.* (2019)

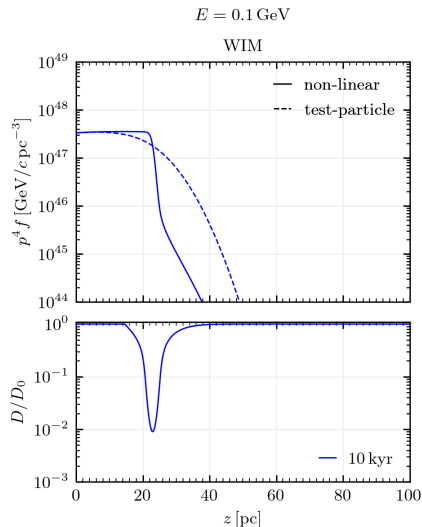
# Spatial dependence

H. Jacobs, P. Mertsch, M. Phan, JCAP 05 (2022) 05, 024 [arXiv:2112.09708]

- At  $t = 0$ : top hat profile
- Flux tube extends to 100 pc

## Results

- Test-particle solution approximately gaussian
- Longer confinement in non-linear simulation:
  - Suppression of diffusion by up to  $\mathcal{O}(100)$
  - Lasts up to 1 Myr



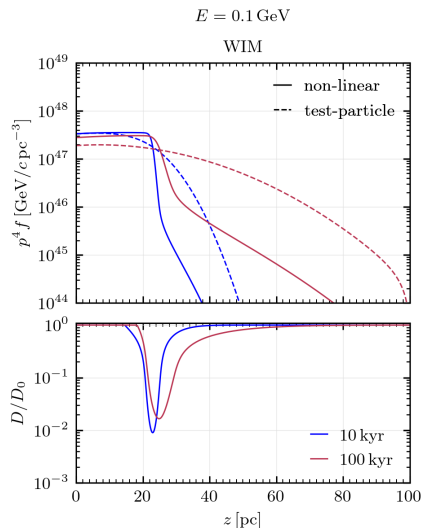
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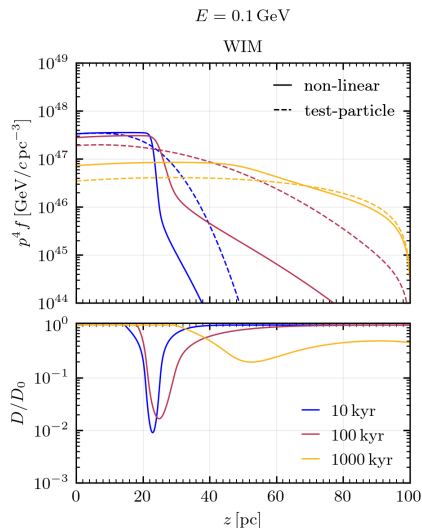
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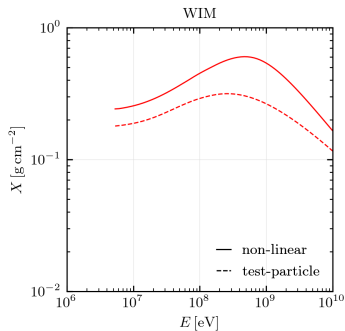
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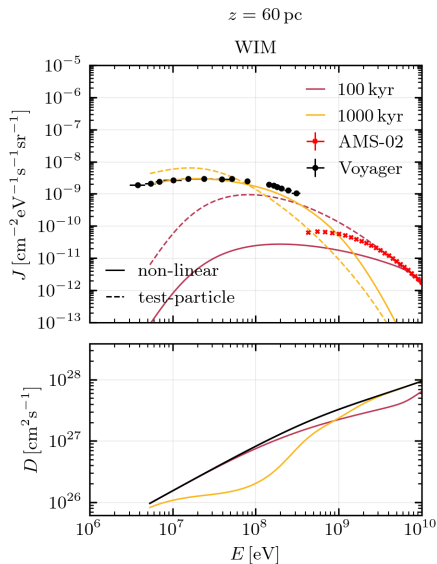


- Reminder grammage:  $X \equiv \int ds \rho(s) = s_{\text{max}} \bar{\rho}$
  - Usually, near-source grammage ignored
  - Increased by factor 2 to 3 due to non-linear transport
- Cannot be ignored anymore



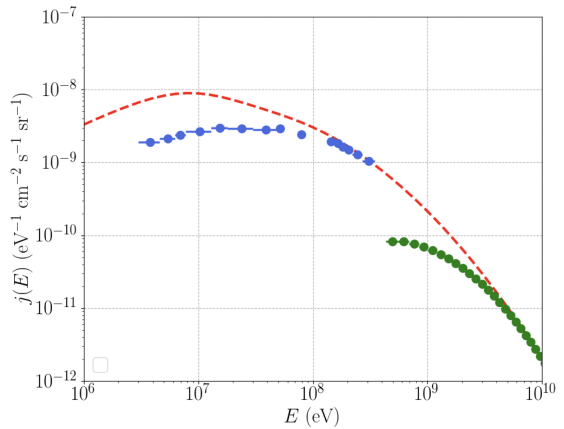
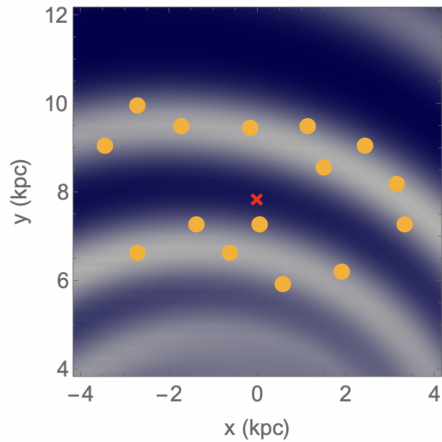
# Spectral dependence

H. Jacobs, P. Mertsch, M. Phan, JCAP 05 (2022) 05, 024 [arXiv:2112.09708]

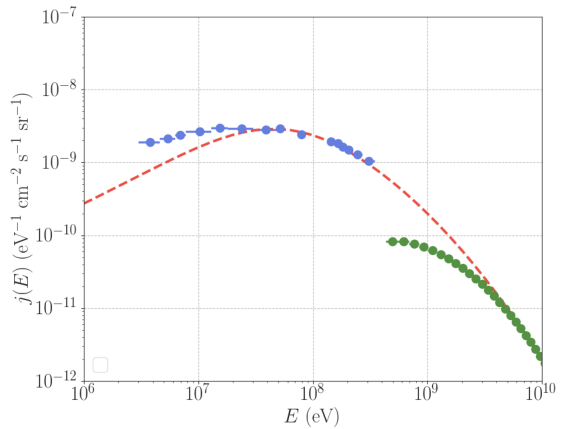
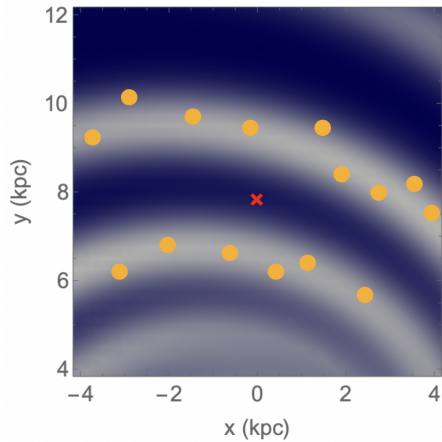


- Self-confinement affects spectral shape
  - Compare with Voyager and AMS-02 data
  - Can *in principle* reproduce data with:
    - one 100 kyr-old source at  $\sim 60$  pc distance
    - one 1000 kyr-old source at  $\sim 60$  pc distance
- Fine-tuning?!

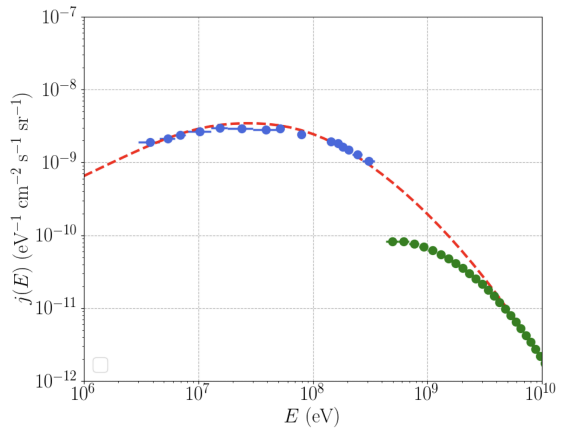
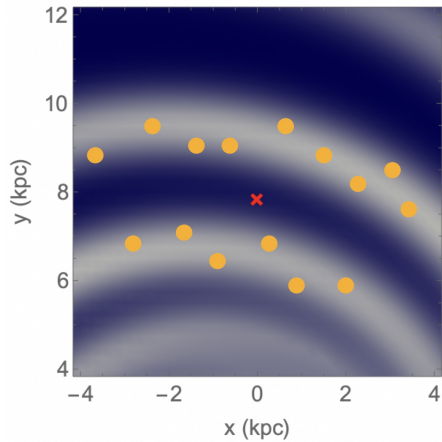
## Importance of nearby sources



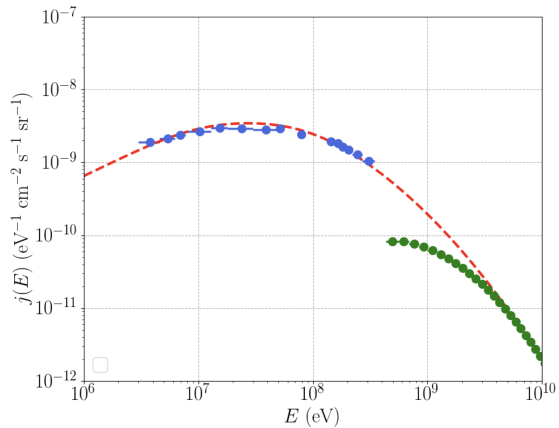
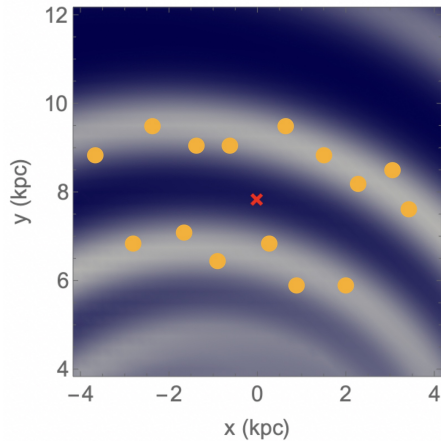
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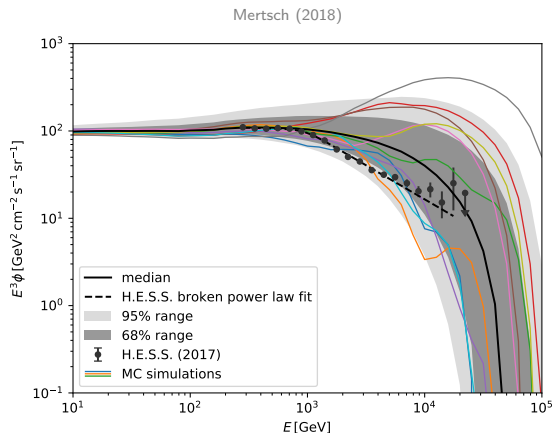
## Importance of nearby sources



Cosmic ray flux is a stochastic quantity

# Electrons and positrons at high energies

- Sensitivity to source distances and ages
- Need to consider when comparing to data
- Great potential for identifying sources



## Monte Carlo study

- 1 Draw random distances  $\{d_i\}$  and ages  $\{t_i\}$
- 2 Add contributions from  $i = 1, \dots, N_{\text{src}}$  sources in *one realisation* of the Galaxy
- 3 Repeat for *different realisations* of the Galaxy

# Density estimation task

N. Frediani, M. Krämer, K. Nippel, P. Mertsch

- Have discrete samples of flux vector  $\{\phi_1, \phi_2, \dots, \phi_N\}$
  - Want multivariate distribution  $p(\phi_1, \phi_2, \dots, \phi_N)$
- Density estimation task

## Sklar's theorem Sklar (1959)

$$p(\phi_1, \phi_2, \dots, \phi_N) = p(\phi_1)p(\phi_2|\phi_1) \dots p(\phi_N|\phi_1, \dots, \phi_{N-1})$$

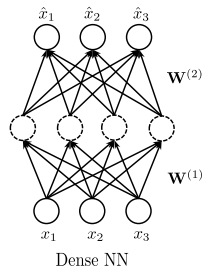
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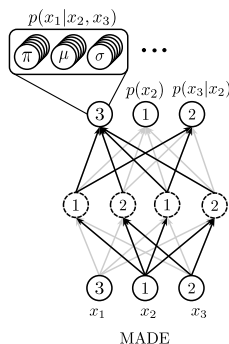
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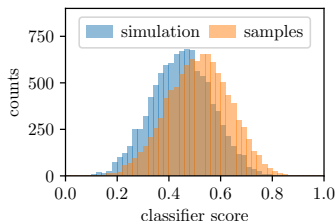
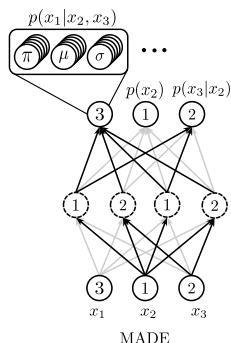
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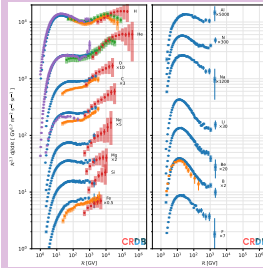
# Summary

## Introduction



Dynamics of cosmic rays described by transport equation

## A tale of breaks



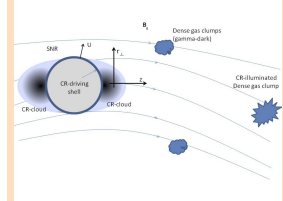
Spectral breaks  
→ properties of magnetised turbulence

## Anisotropies

$$\left( \frac{U}{U_{\text{A}}} \frac{U}{U_{\text{A}}} \right) = \left( \frac{U}{U_{\text{A}}} + \frac{U}{U_{\text{A}}} + \frac{U}{U_{\text{A}}} \right) + \left( \frac{U}{U_{\text{A}}} + \frac{U}{U_{\text{A}}} + \frac{U}{U_{\text{A}}} \right) + \left( \frac{U}{U_{\text{A}}} + \frac{U}{U_{\text{A}}} + \frac{U}{U_{\text{A}}} \right) + \dots$$

Small-scale anisotropies due to local turbulence

## Near-source transport



Non-linear transport around sources

- Improving ingredients for the transport equation
- Progress towards:
  - Origin of cosmic rays
  - Impact in galaxy evolution
  - Exotic physics