



# The small-scale structure of the Universe

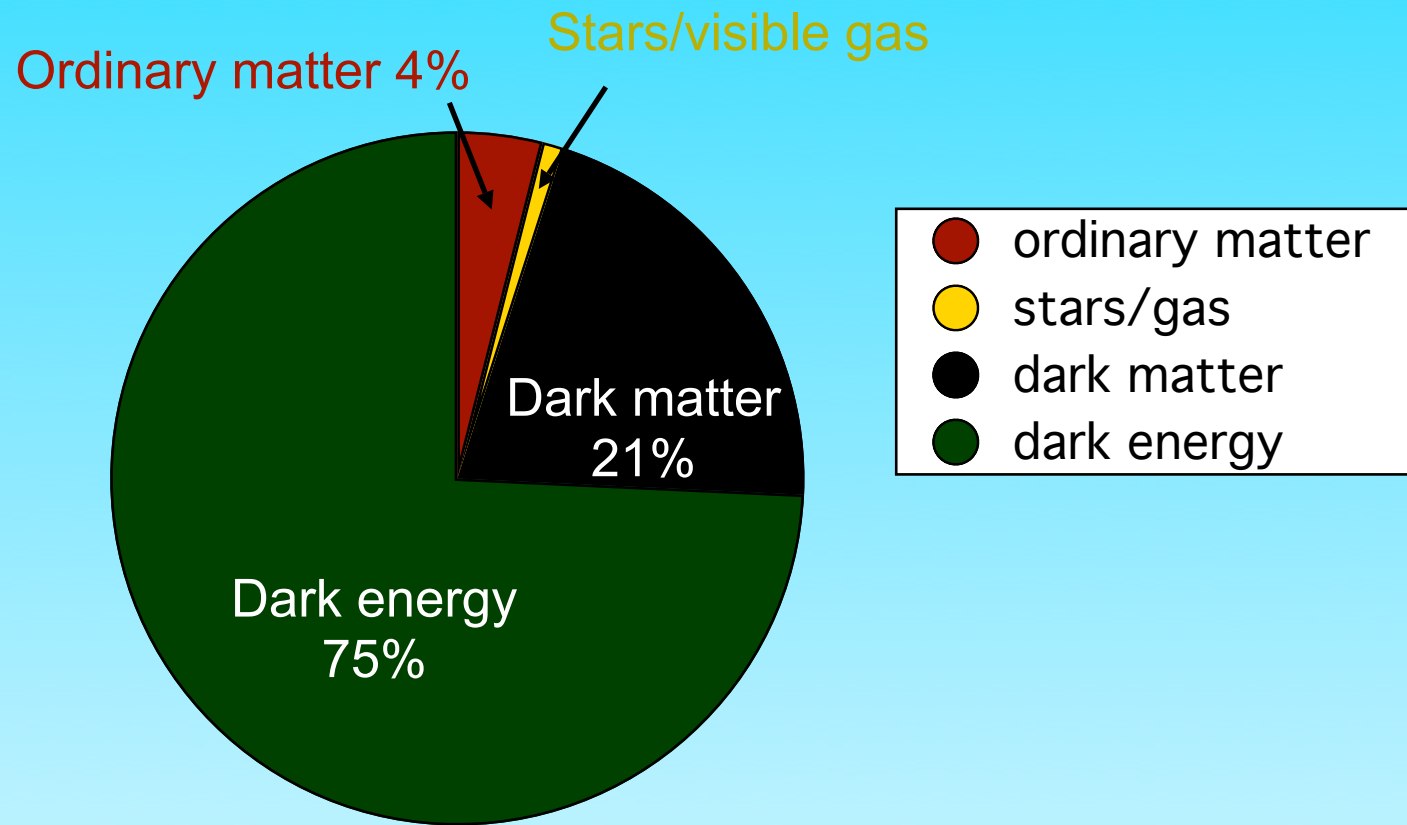
Carlos S. Frenk  
Institute for Computational Cosmology, Durham





# The contents of the Universe

- The contents of our universe:



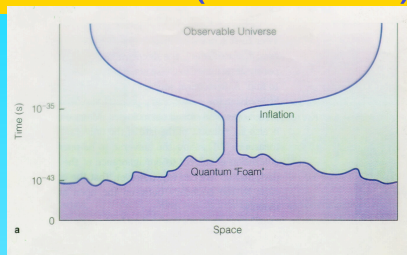


# Non-baryonic dark matter candidates

Type	candidate	mass
hot	neutrino	a few eV
warm	Sterile neutrino	keV-MeV
cold	axion neutralino	$10^{-5}\text{eV} \rightarrow 100\text{ GeV}$

# The origin of cosmic structure

Inflation ( $t \sim 10^{-35}$  s)



→ QUANTUM FLUCTUATIONS:

$$\left\{ \begin{array}{l} |\delta_k|^2 \propto k^n \quad n \approx 1 \\ \text{Gaussian amplitudes} \end{array} \right.$$

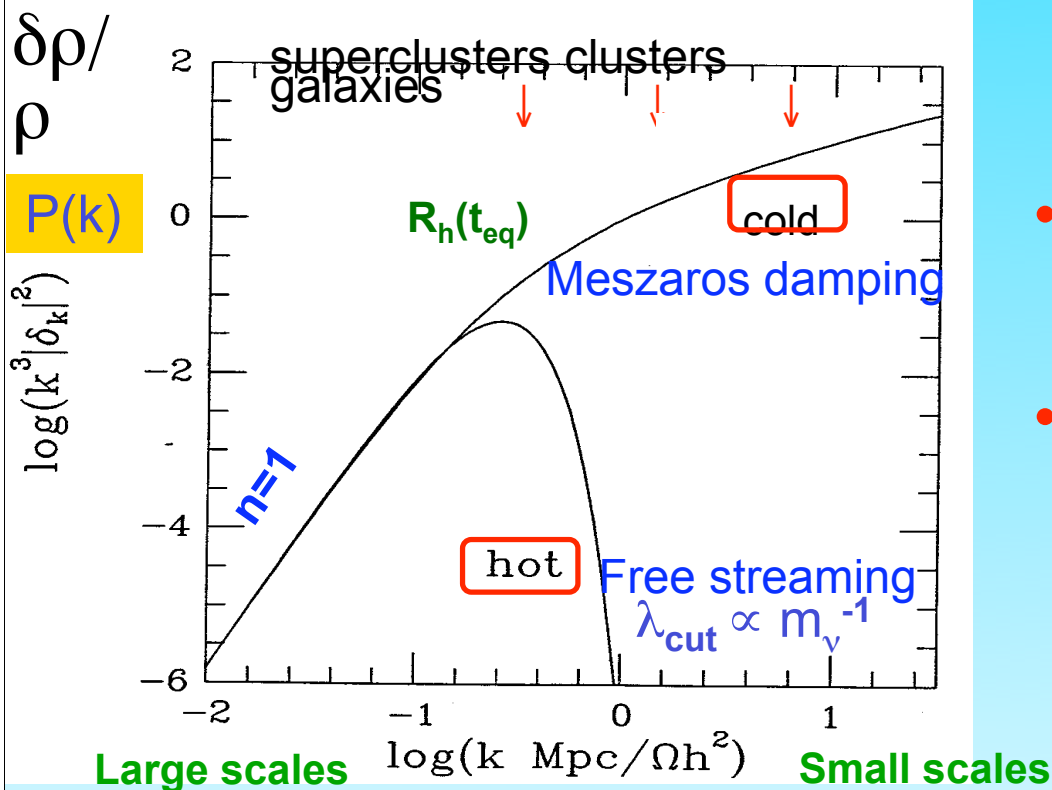
+

Damping (nature of dark matter)

→ FLAT UNIVERSE

$$P(k) = A k^n T^2(k, t)$$

Transfer function

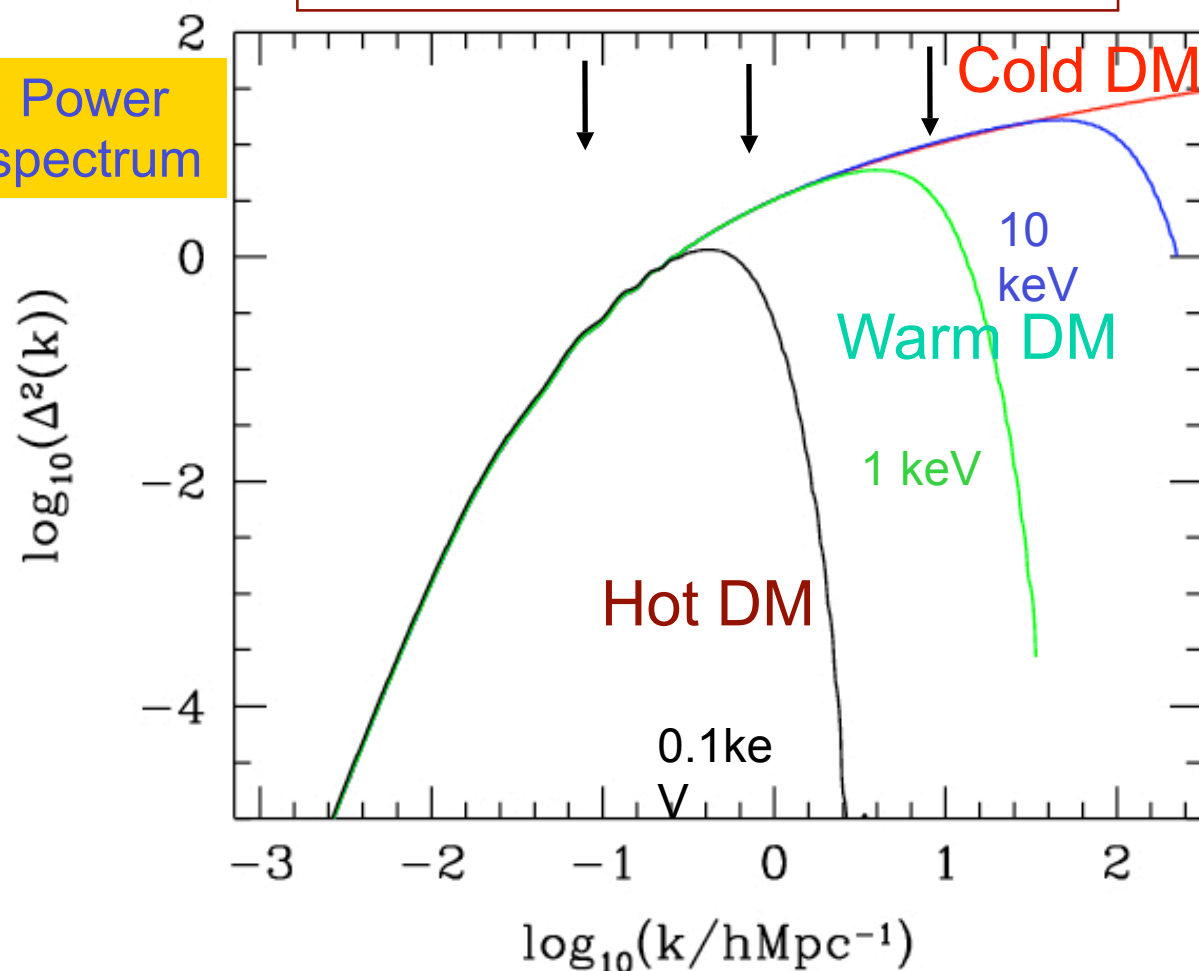


- Hot DM (eg  $\sim 30$  eV neutrino)
  - Top-down formation
- Cold DM (eg  $\sim$  neutralino)
  - Bottom-up (hierarchical)

# Non-baryonic dark matter

Superclusters clusters galaxies

Power spectrum



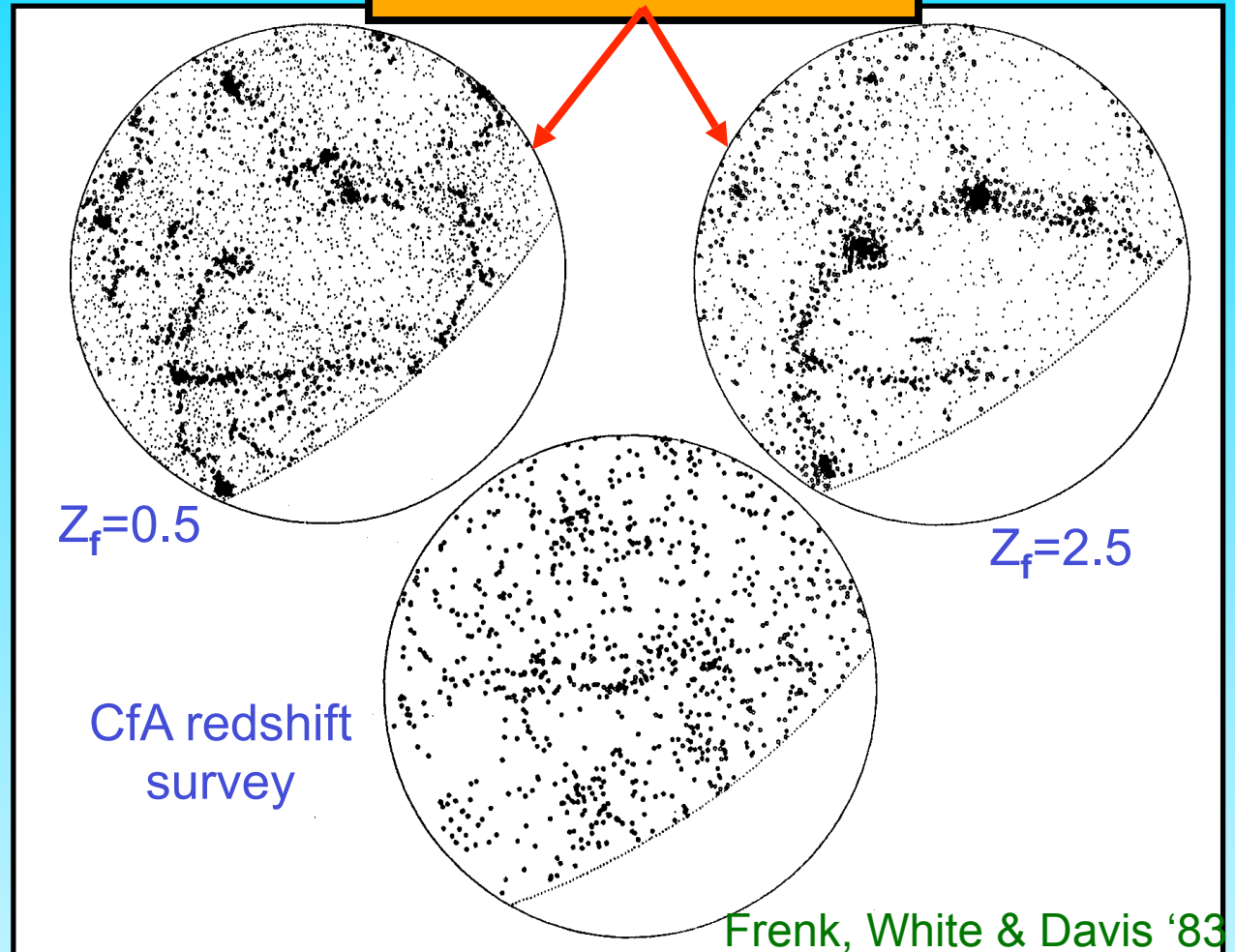
# Neutrino (hot) dark matter

$$\Omega_v=1 \ (m_v = 30 \text{ ev})$$

Free-streaming length so large that superclusters form first and galaxies are too young



Neutrinos cannot make an appreciable contribution to  $\Omega$  and  $m_v \ll 10 \text{ ev}$

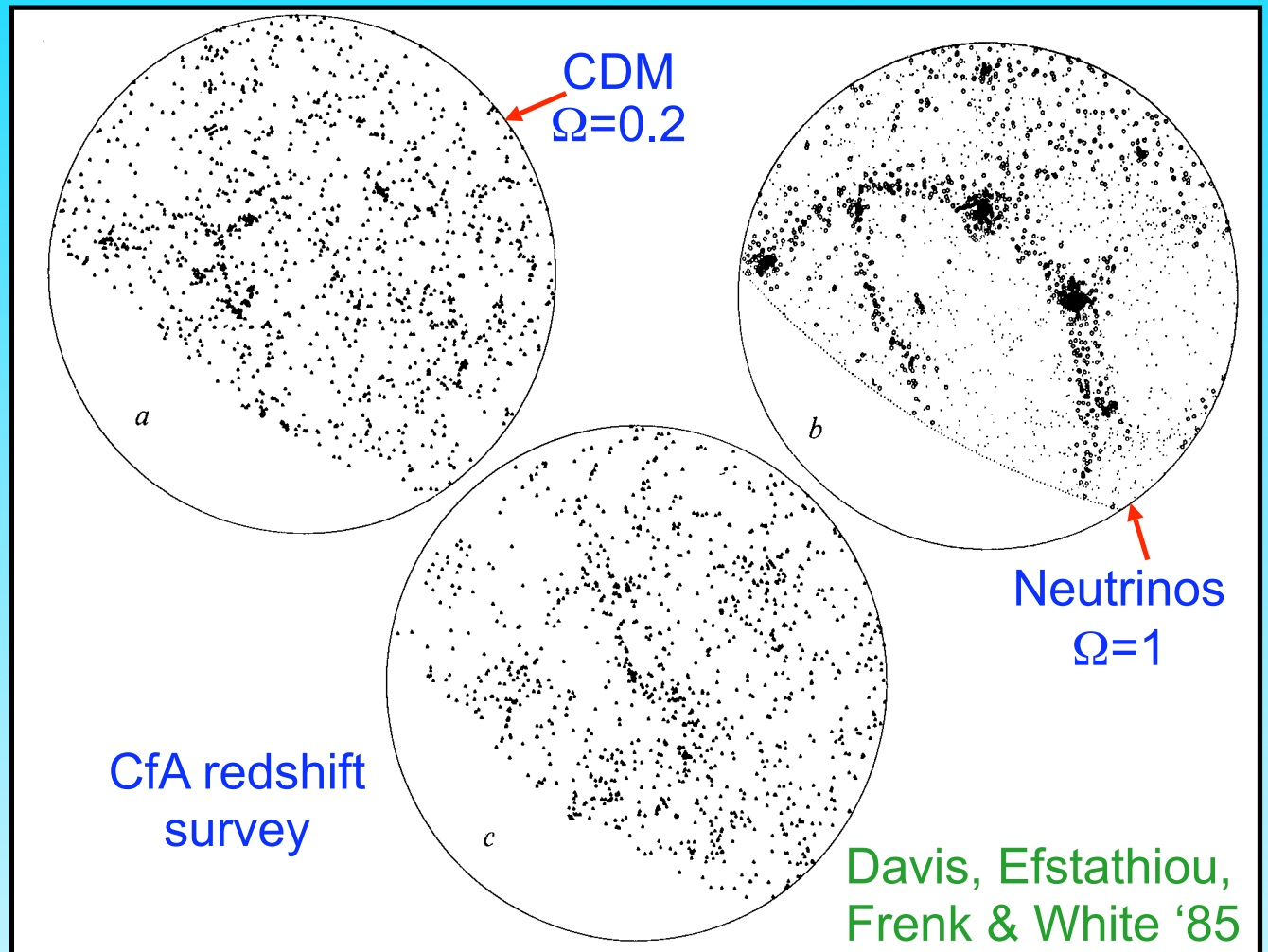


# Non-baryonic dark matter cosmologies

Neutrino dark matter produces unrealistic clustering

Early CDM N-body simulations gave promising results

In CDM structure forms hierarchically



# The cold dark matter cosmogony

THE ASTROPHYSICAL JOURNAL, 263:L1-L5, 1982 December 1  
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Peebles '82

## LARGE-SCALE BACKGROUND TEMPERATURE AND MASS FLUCTUATIONS DUE TO SCALE-INVARIANT PRIMEVAL PERTURBATIONS

P. J. E. PEEBLES

Joseph Henry Laboratories, Physics Department, Princeton University

THE ASTROPHYSICAL JOURNAL, 292:371-394, 1985 May 15  
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Davis, Efstathiou, Frenk & White 1985

## THE EVOLUTION OF LARGE-SCALE STRUCTURE IN A UNIVERSE DOMINATED BY COLD DARK MATTER

MARC DAVIS,<sup>1,2</sup> GEORGE EFSTATHIOU,<sup>1,3</sup> CARLOS S. FRENK,<sup>1,4</sup> AND SIMON D. M. WHITE<sup>1,5</sup>

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THE ASTROPHYSICAL JOURNAL, 304:15-61, 1986 May 1  
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Bardeen, Bond, Kaiser & Szalay 1986

## THE STATISTICS OF PEAKS OF GAUSSIAN RANDOM FIELDS

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Received 1985 July 25; accepted 1985 October 9

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REVIEW ARTICLE

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## Formation of galaxies and large-scale structure with cold dark matter

George R. Blumenthal\* & S. M. Faber\*

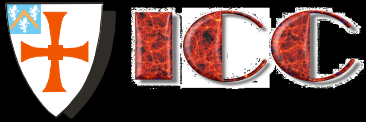
\* Lick Observatory, Board of Studies in Astronomy and Astrophysics, University of California, Santa Cruz, California 95064, USA

Joel R. Primack<sup>†‡</sup> & Martin J. Rees<sup>‡§</sup>

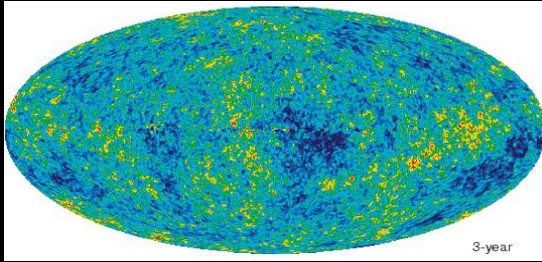
<sup>†</sup> Stanford Linear Accelerator Center, Stanford University, Stanford, California 94305, USA

<sup>‡</sup> Institute of Theoretical Physics, University of California, Santa Barbara, California 93106, USA

Blumenthal, Faber, Primack & Rees 1984



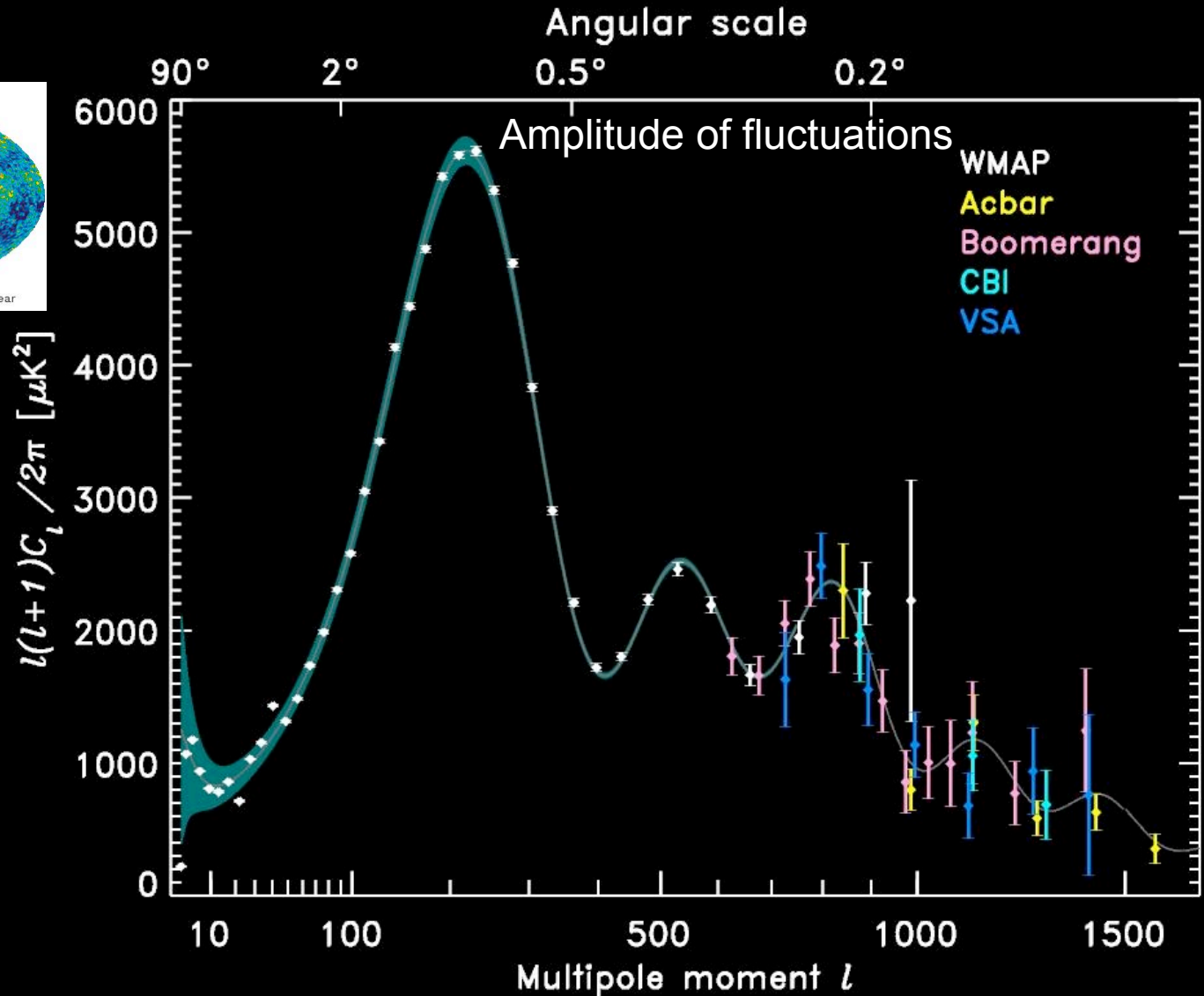
# WMAP temp anisotropies in CMB



The amplitude of the CMB ripples is exactly as predicted by inflationary cold dark matter theory

The position of the first peak

→ FLAT UNIVERSE

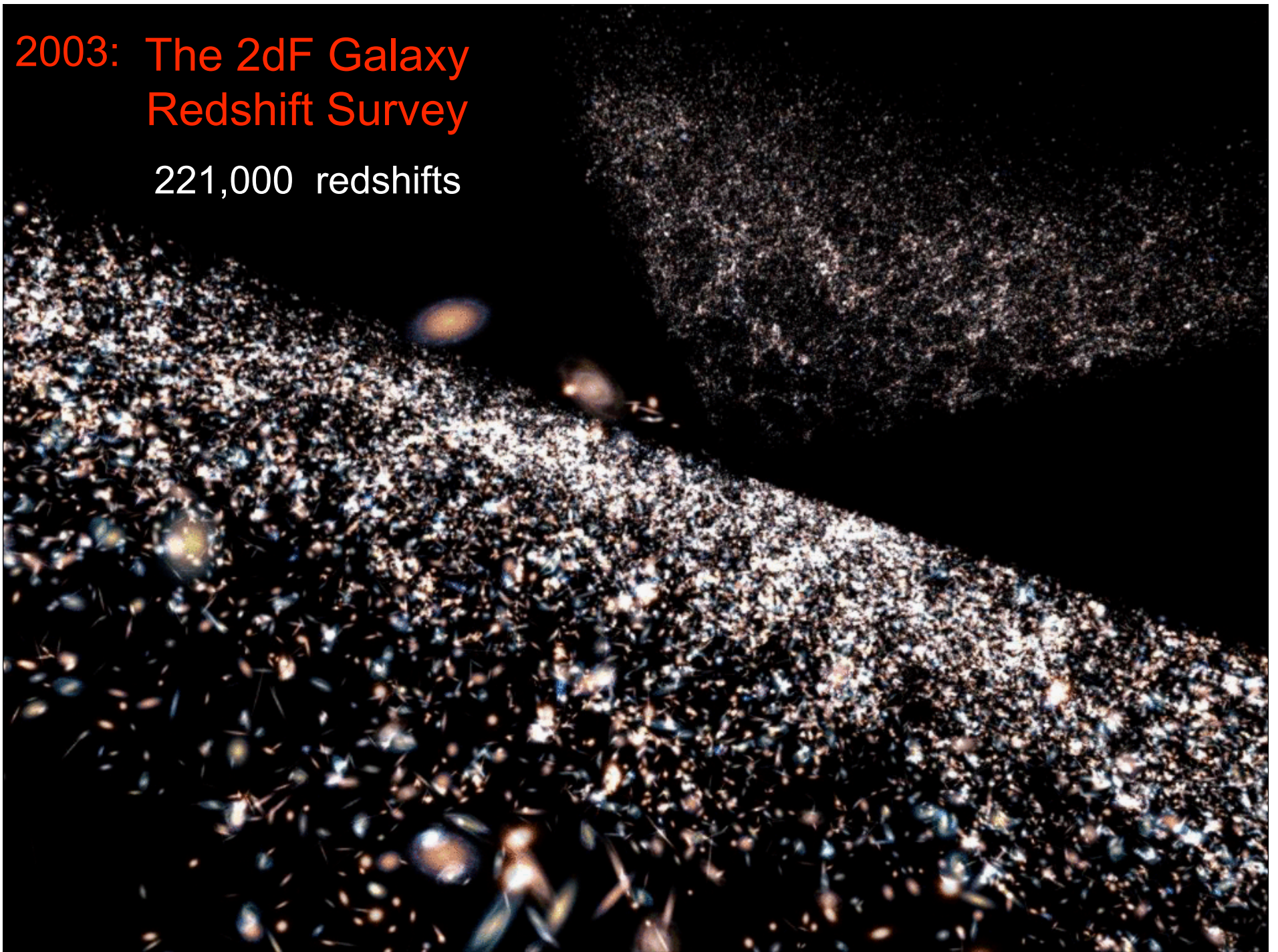


Hinshaw et al '06



2003: The 2dF Galaxy  
Redshift Survey

221,000 redshifts

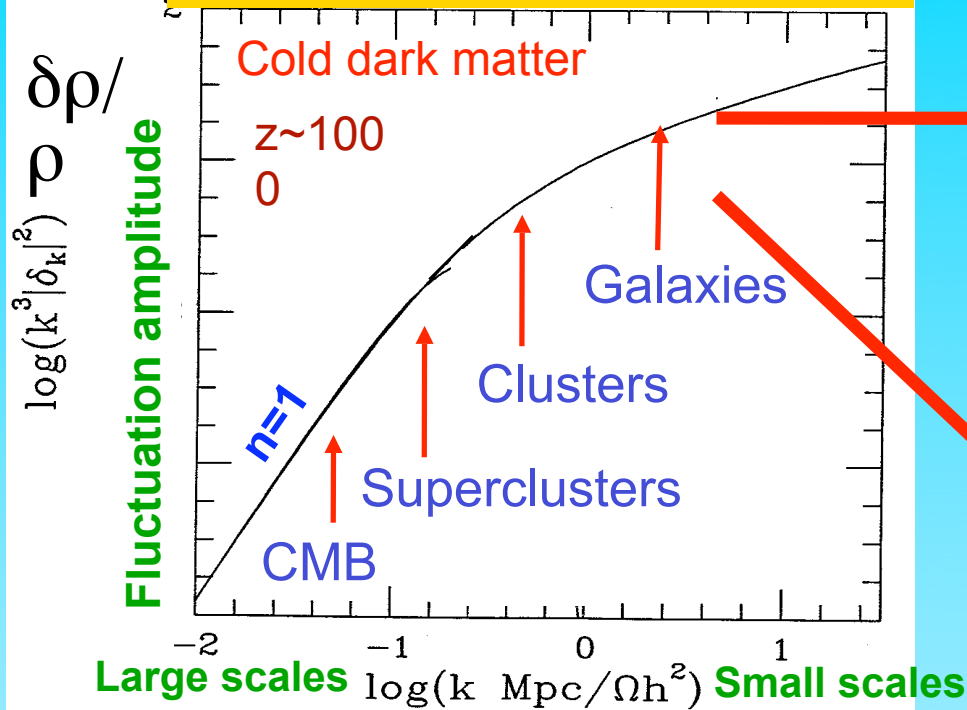




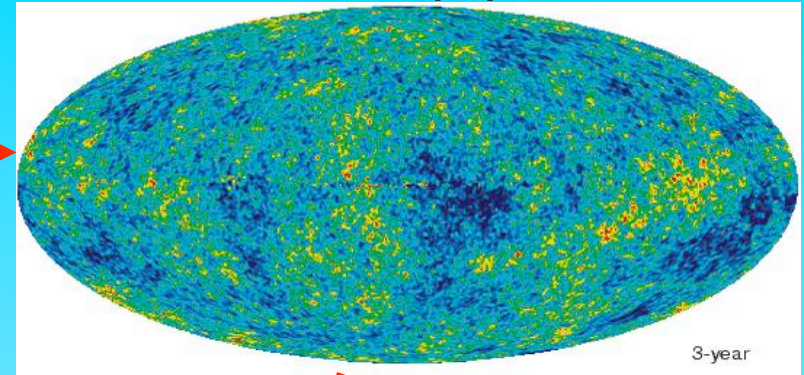


# Testing the CDM paradigm

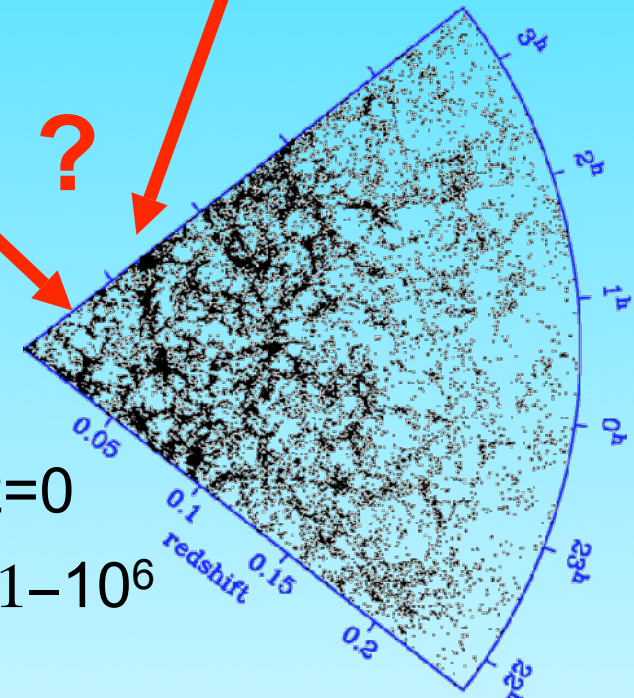
$P(k)$  Initial conditions :  $\Lambda$ CDM



$z=1000$   $\delta\rho/\rho \sim 10^{-5}$

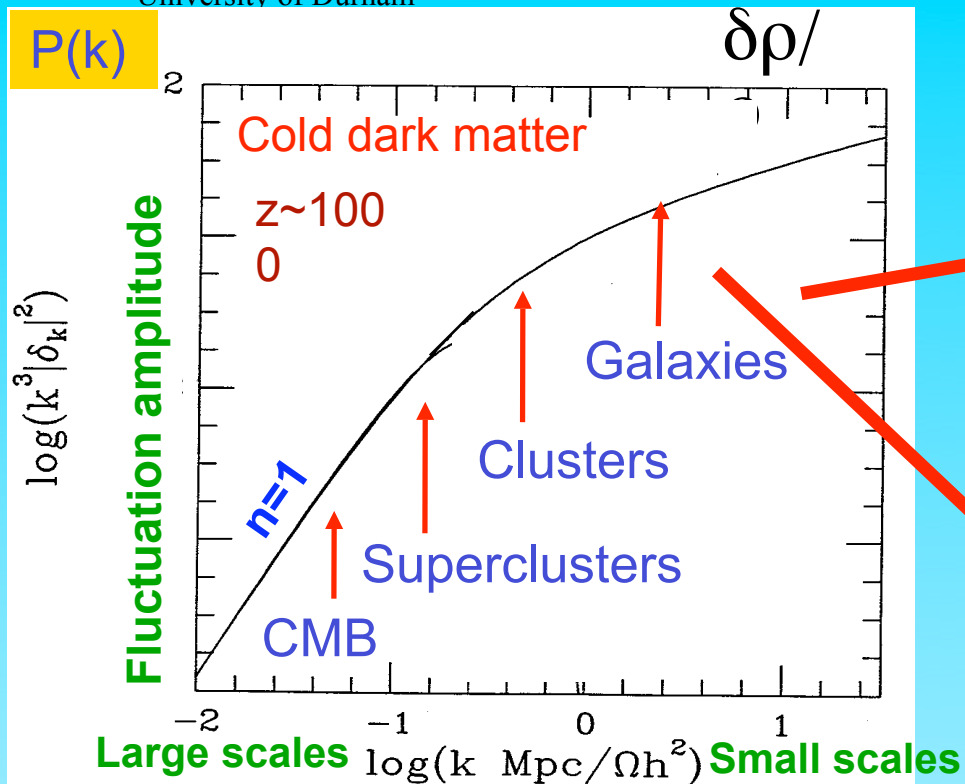


?



The galaxy distribution evolves from by fluctuations seen in CMB by gravitational amplification.

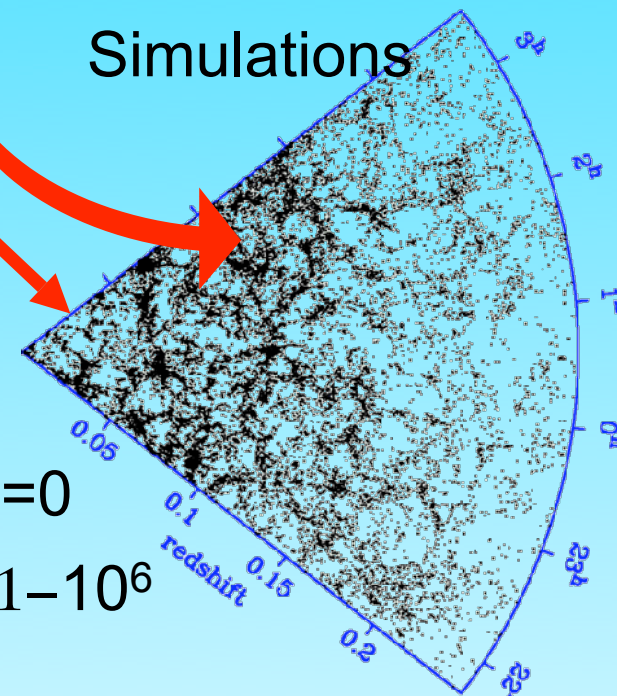
# Testing the CDM paradigm



"Cosmology machine"



Simulations



Initial conditions :  $\Lambda$ CDM

Basic DM physics simple: structure  
grows primarily by gravity

→ N-body simulations

# The Millennium simulation



UK, Germany, Canada, US  
collaboration

Simulation data available at:

<http://www.mpa-garching.mpg.de/Virgo>

Pictures and movies available at:

[www.durham.ac.uk/virgo](http://www.durham.ac.uk/virgo)

Nature, June/05

## Cosmological N-body simulation

- 10 billion particles
- $500 h^{-1}$  Mpc box
- $m_p = 8 \times 10^8 h^{-1} M_\odot$
- $\Omega = 1$ ;  $\Omega_m = 0.25$ ;  $\Omega_b = 0.045$ ;  
 $h = 0.73$ ;  $n = 1$ ;  $\sigma_8 = 0.9$
- $20 \times 10^6$  gals brighter than LMC  
Carried out at Garching using  
L-Gadget by V. Springel  
(27 Tbytes of data)

# The Millennium simulation

QuickTime™ and a  
3ivx D4 4.5.1 decompressor  
are needed to see this picture.

Springel et al Nature June/05



$z = 0$  Dark Matter

Populating the MS with galaxies

125 Mpc/h

Semi-analytic modelling

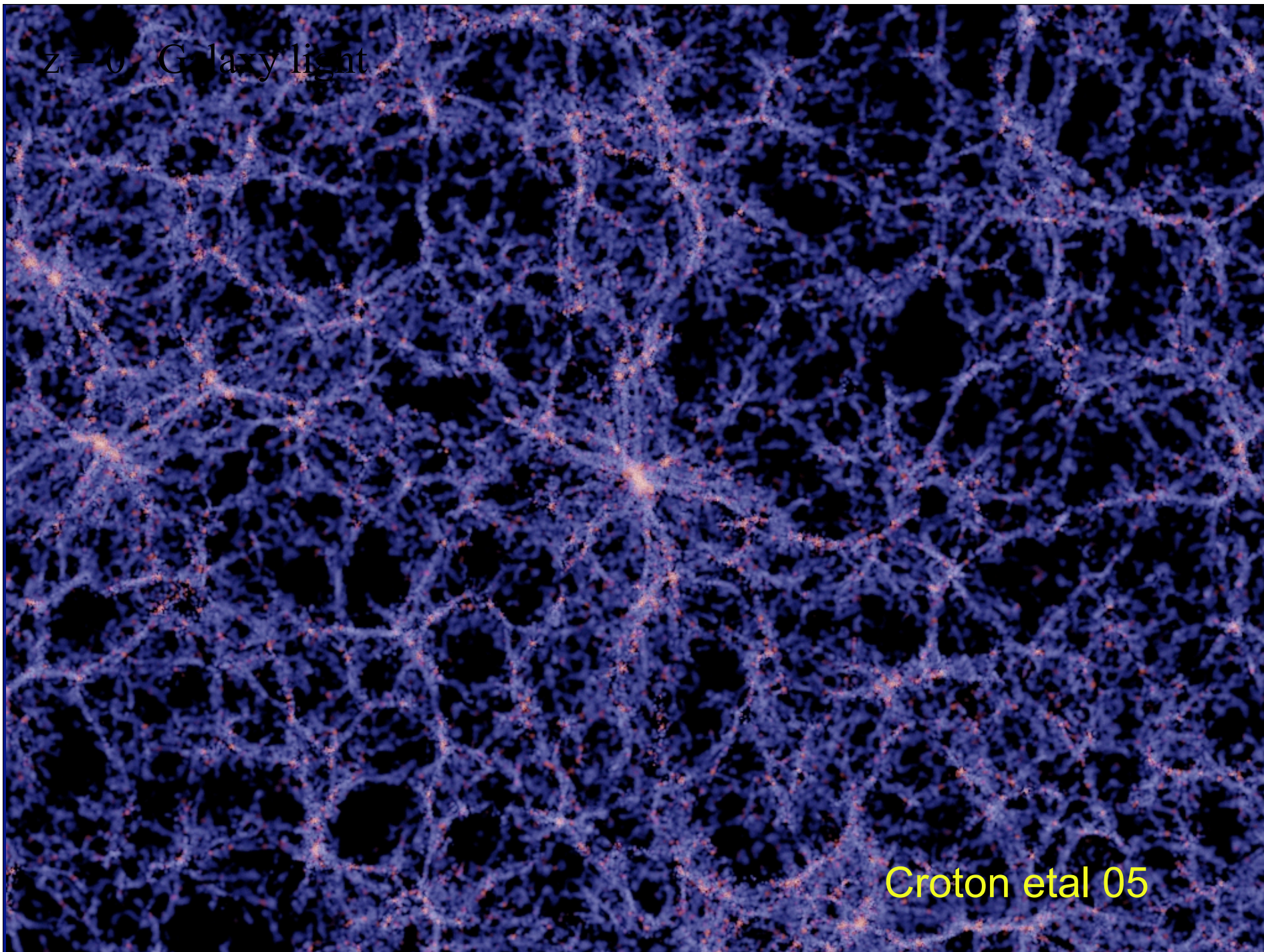
- Find dark matter halos
- Construct halo merger trees
- Apply SA model (gas cooling, star formation, feedback)

Springel et al 05



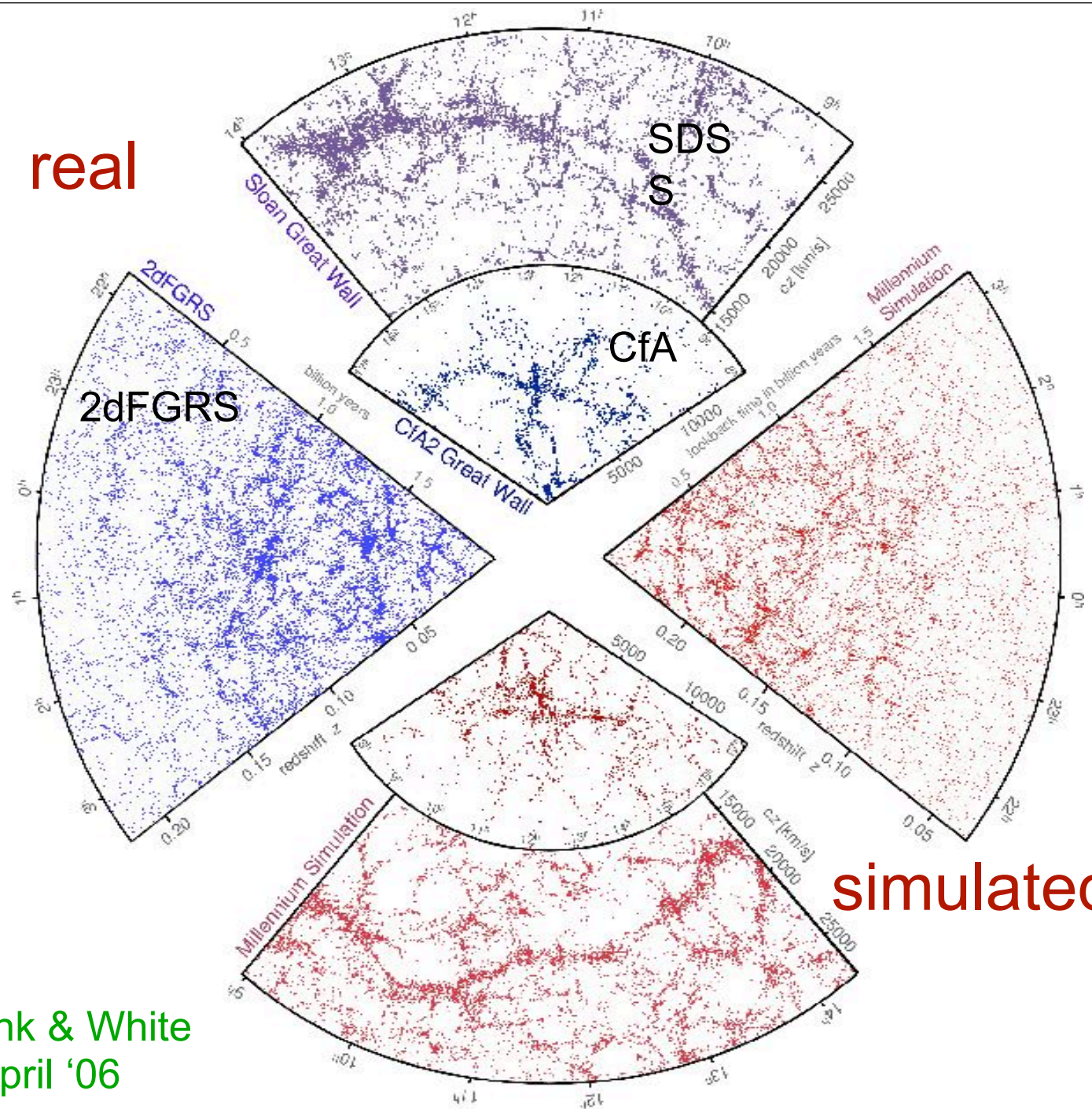
$z=0$  Galaxy light

Croton et al 05





real



simulated

Springel, Frenk & White  
Nature, April '06

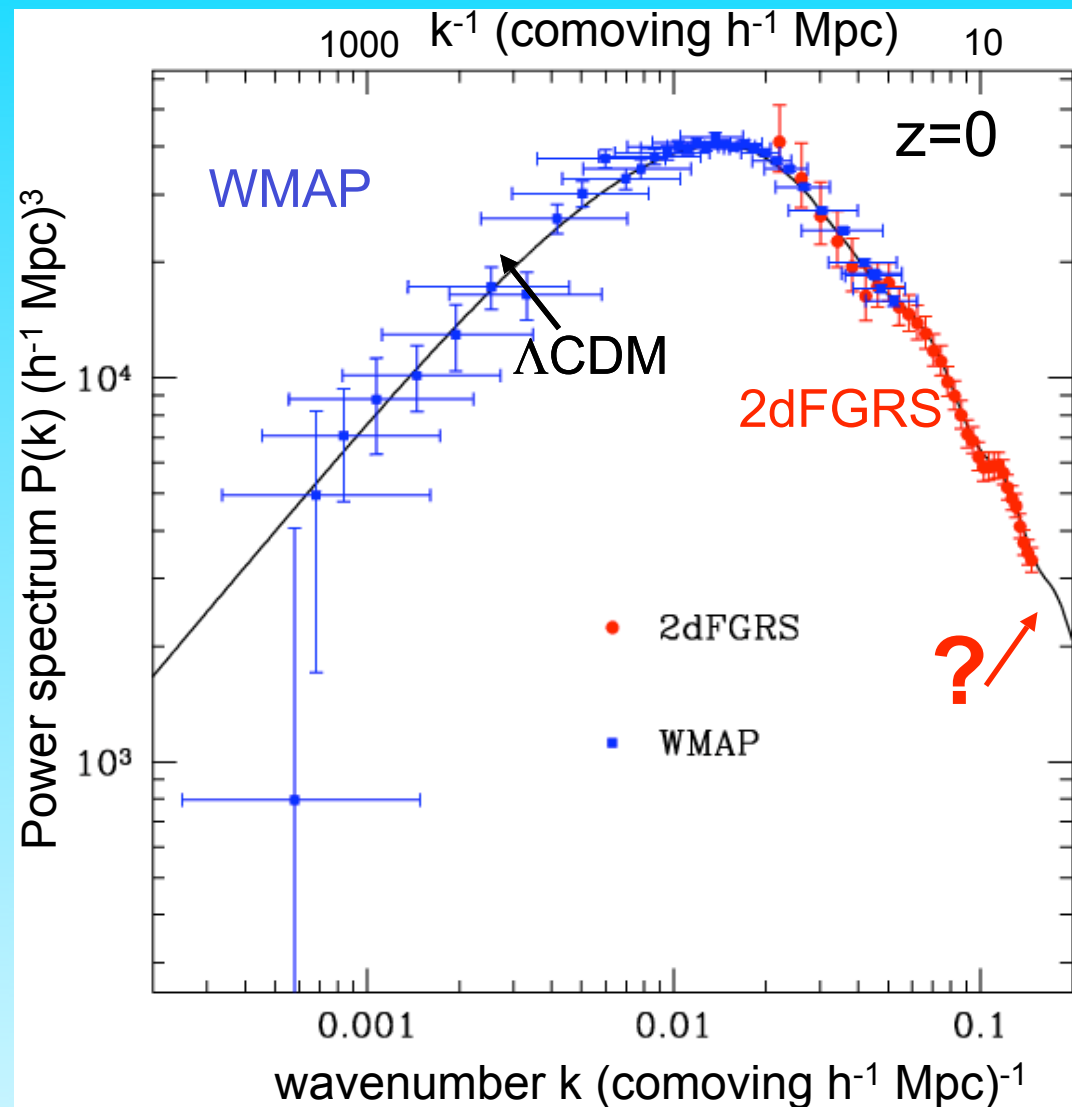
# The cosmic power spectrum: from the CMB to the 2dFGRS

## CMB:

- Convert angular separation to distance (and  $k$ ) assuming flat geometry
- Extrapolate to  $z=0$  using linear theory

⇒  $\Lambda$ CDM provides an excellent description of mass power spectrum from 10-1000 Mpc

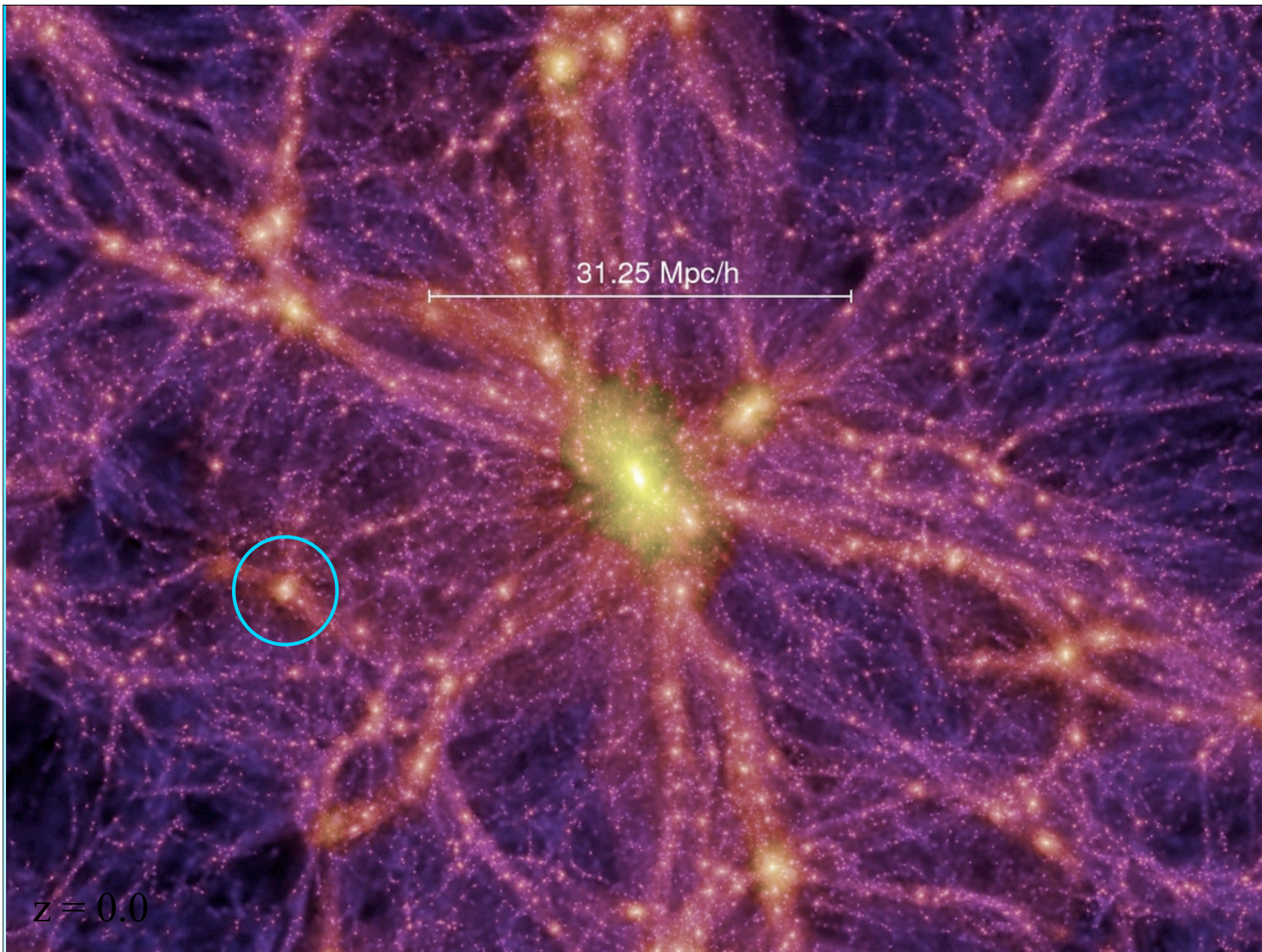
Sanchez et al 06





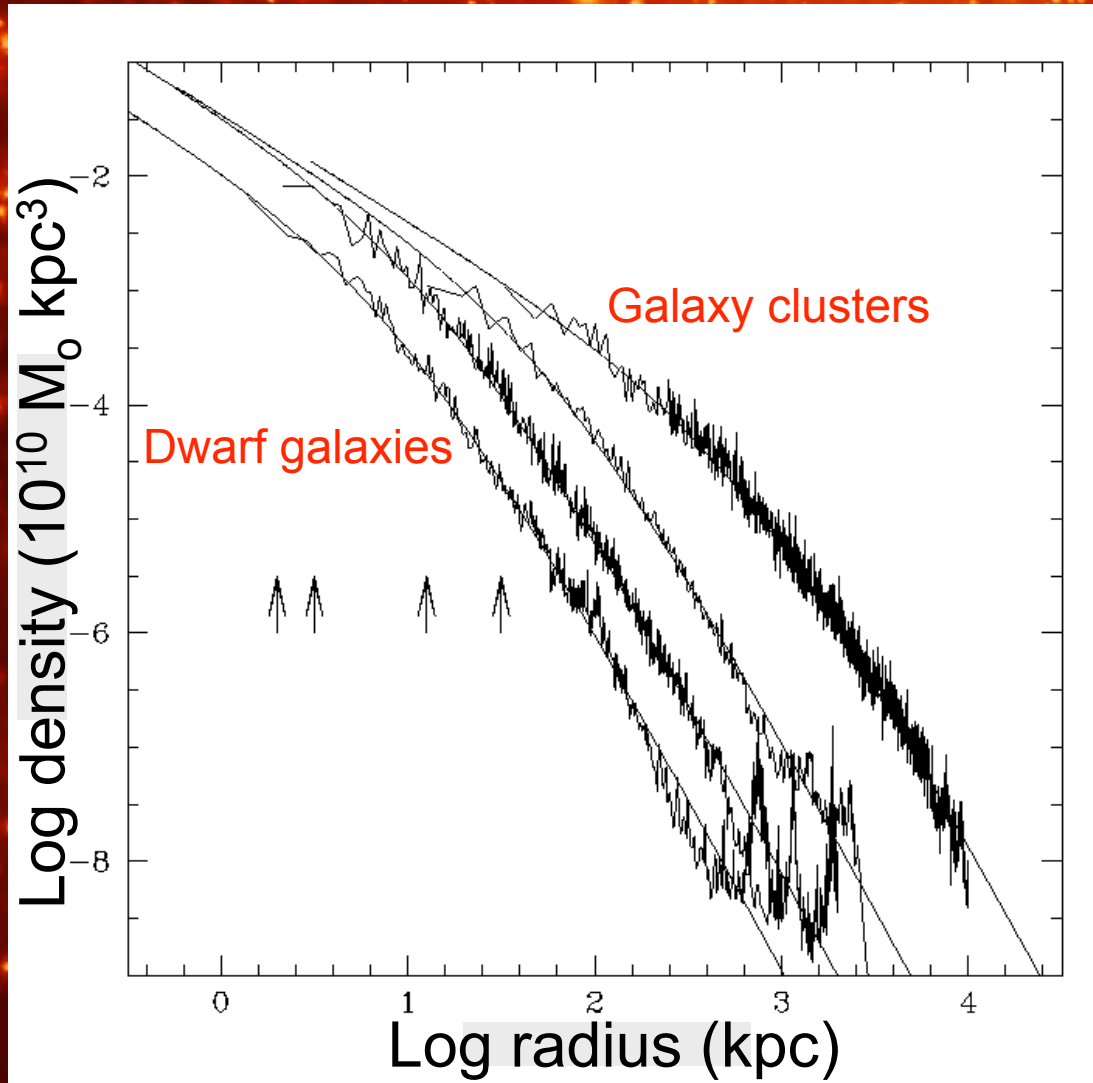


Is  $\Lambda$ CDM consistent with the data  
on small scales?





# The Density Profile of Cold Dark Matter Halos



Halo density profiles are independent of halo mass & cosmological parameters

There is no obvious density plateau or 'core' near the centre.

(Navarro, Frenk & White '97)

$$\frac{\rho(r)}{\rho_{crit}} = \frac{\delta_c}{(r/r_s)(1+r/r_s)^2}$$

More massive halos and halos that form earlier have

higher densities (bigger  $\delta_c$ )

## $\Lambda$ CDM halos (without the galaxies)

- Halos extend to  $\sim 10$  times the 'visible' radius of galaxies and contain  $\sim 10$  times the mass in the visible regions
- Halos are not spherical but approximate triaxial ellipsoids

more prolate than oblate

axial ratios greater than 2 are common

"Cuspy" density profiles with outwardly increasing slopes

$d \ln r / d \ln r = g$  with  $g < -2.5$  at large  $r$

$g > -1.2$  at small  $r$

Substantial numbers of self-bound subhalos contain  $\sim 10\%$   
of the halo's mass

# A cold dark matter universe

N-body simulations show that cold dark matter halos  
(from galaxies to clusters) have:

- “Cuspy” density profiles
- Large number of self-bound substructures (10% of mass)

This has led to two well-publicized “problems”:

- The “halo core” problem
- The “satellite” problem

## Explanations for the core/satellite "crises"

- The dark matter is warm
- The dark matter has a finite self-scattering cross-section
- The primordial density power spectrum has a break (or running spectral index)
- There is no dark matter -- gravity needs modifying
- Astrophysics: baryon effects, black holes, bars
- The comparison of models and data is incorrect



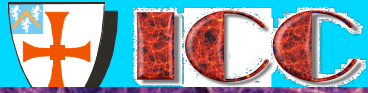
## A cold dark matter universe

- The “halo core” problem
- The “satellite” problem
- A blueprint for the detection of CDM

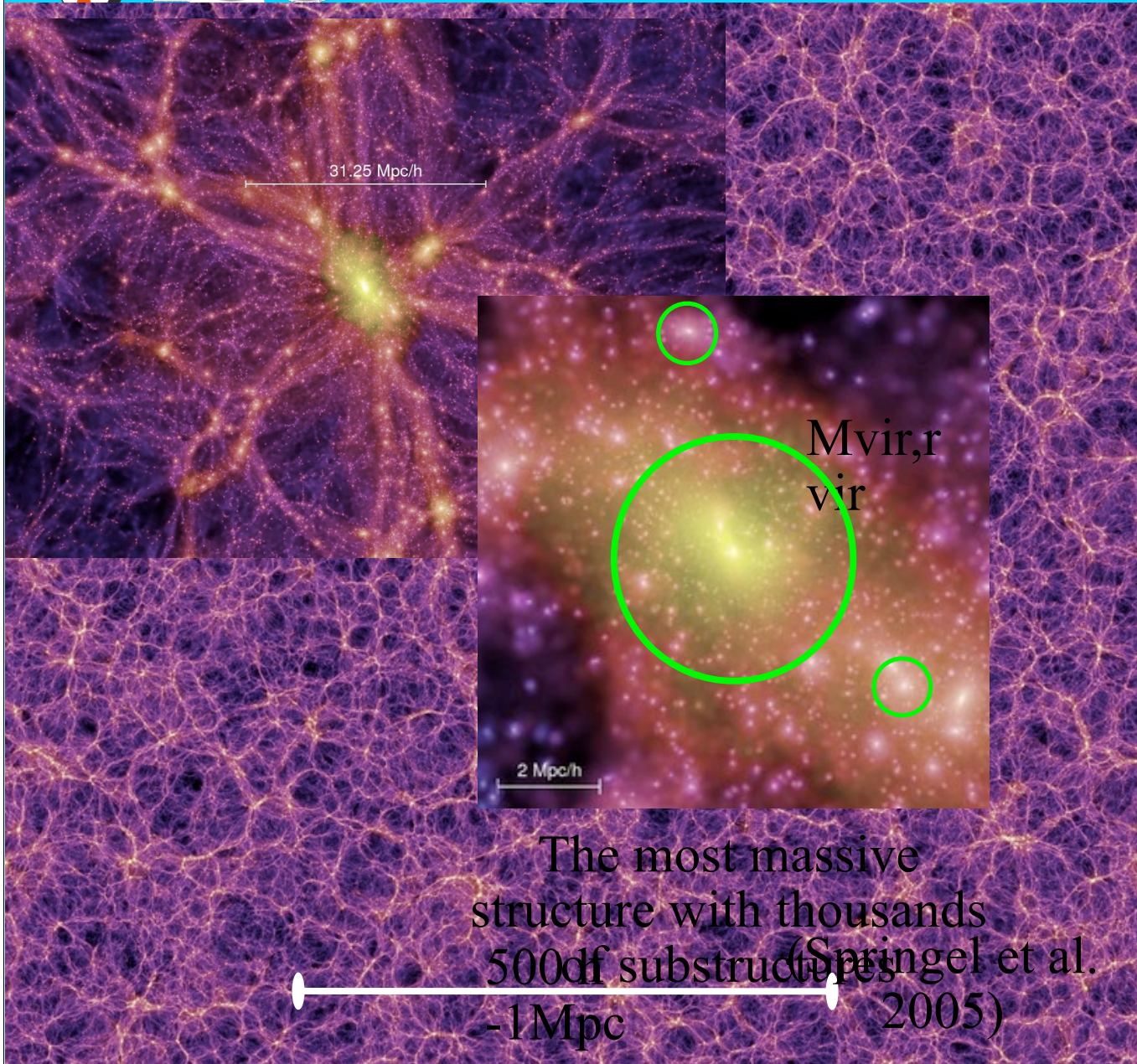


# The “cusp problem”





# Density profile of dark matter halos



Millennium  
Simulation at  $z=0$

$\Lambda$ CDM cosmology  
 $L = 500 \text{ Mpc}/h$   
 $N = 1 \times 10^{10}$

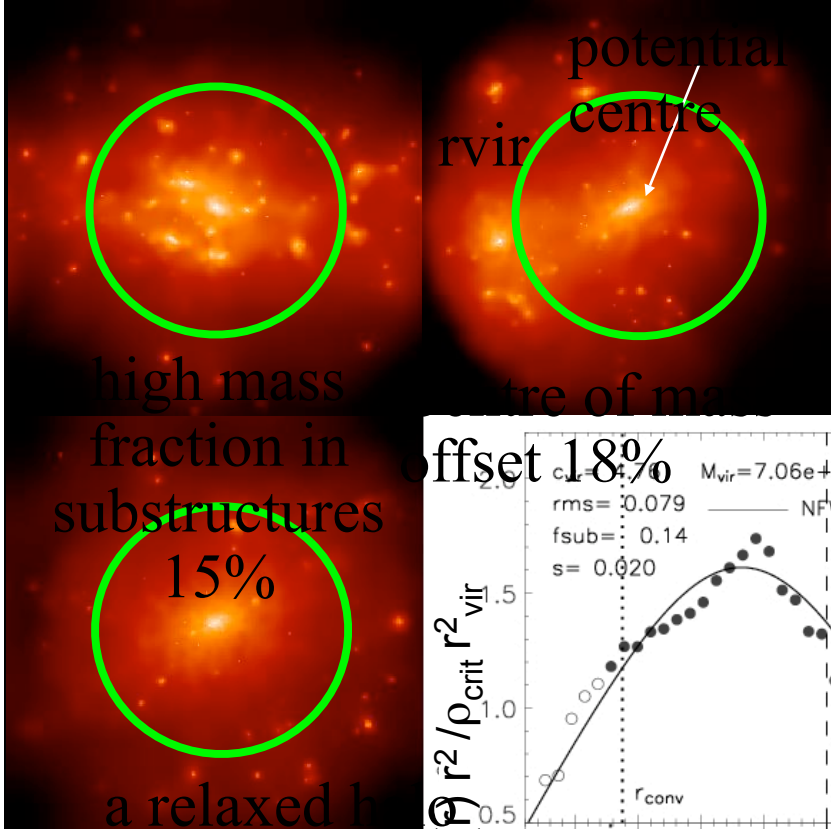
$m = 8.6 \times 10^8$   
 $\sigma_8 = 5 \text{ kpc}/h$

$1.7 \times 10^6$  groups  
and  $1.8 \times 10^7$   
embedded  
substructures

Fausti, Cole,  
Navarro, Frenk,  
White, Springel '07  
 $M > 10^{11.5} h^{-1} M_{\odot}$

Institute for Computational Cosmology

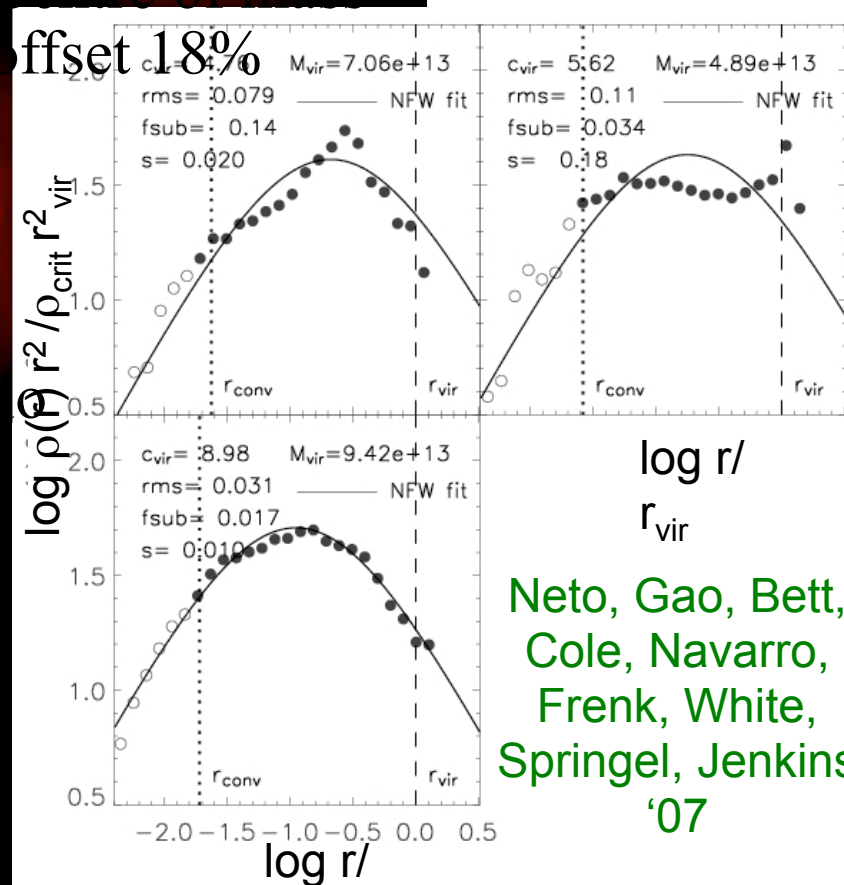
# Density profile of dark matter halos



$$\frac{\rho(r)}{\rho_{crit}} = \frac{\delta_c}{(r/r_s)(1+r/r_s)^2}$$

$$c = \frac{r_{200}}{r_s}$$

concentration



• Fitting unrelaxed halos results in low concentrations;

Unrelaxed halos have unstable density profiles;

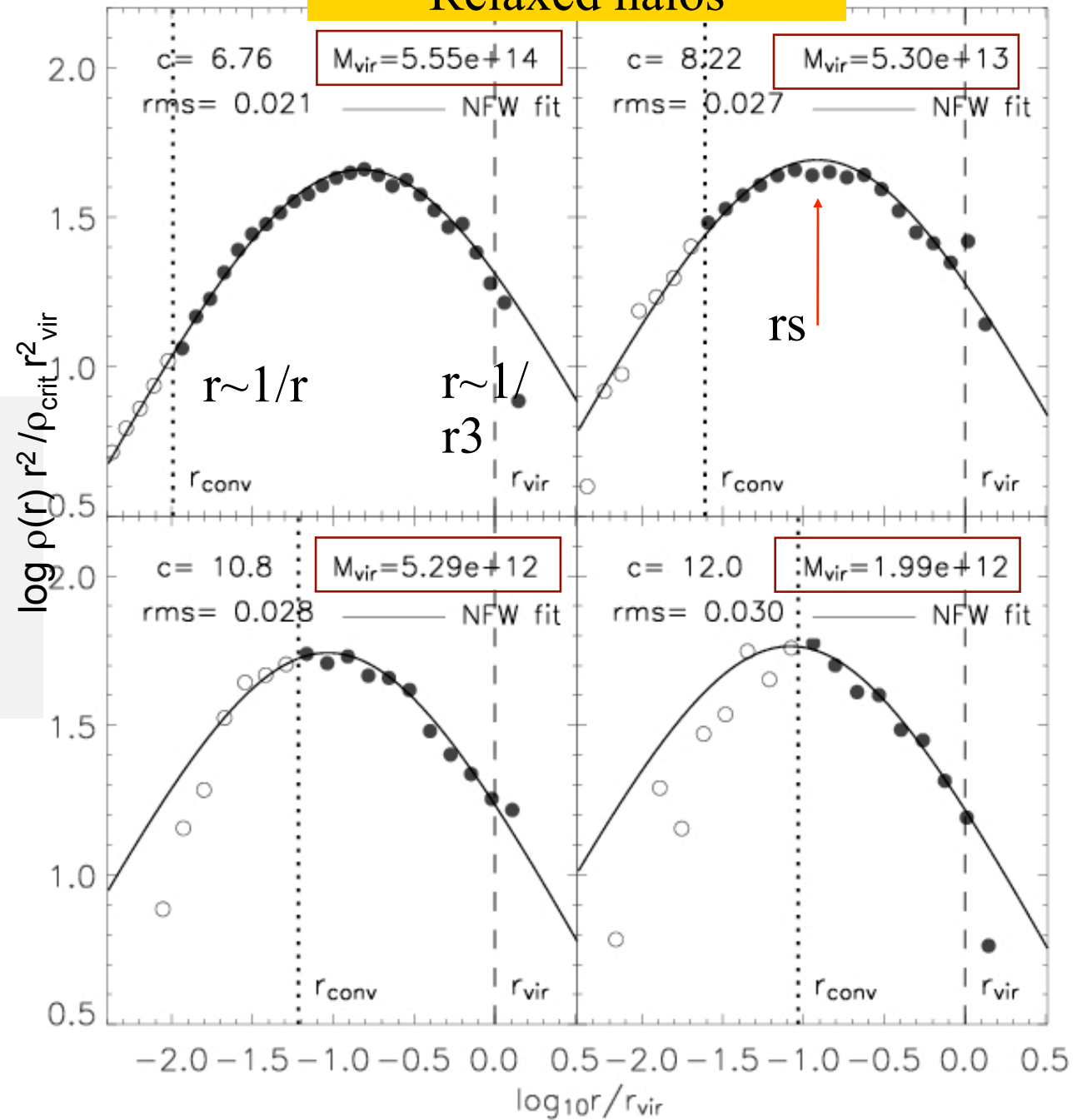
...and for fixed mass, expect large scatter in  $c$



NFW profile  
provides a good  
fit to the density  
profile for halos of  
all masses

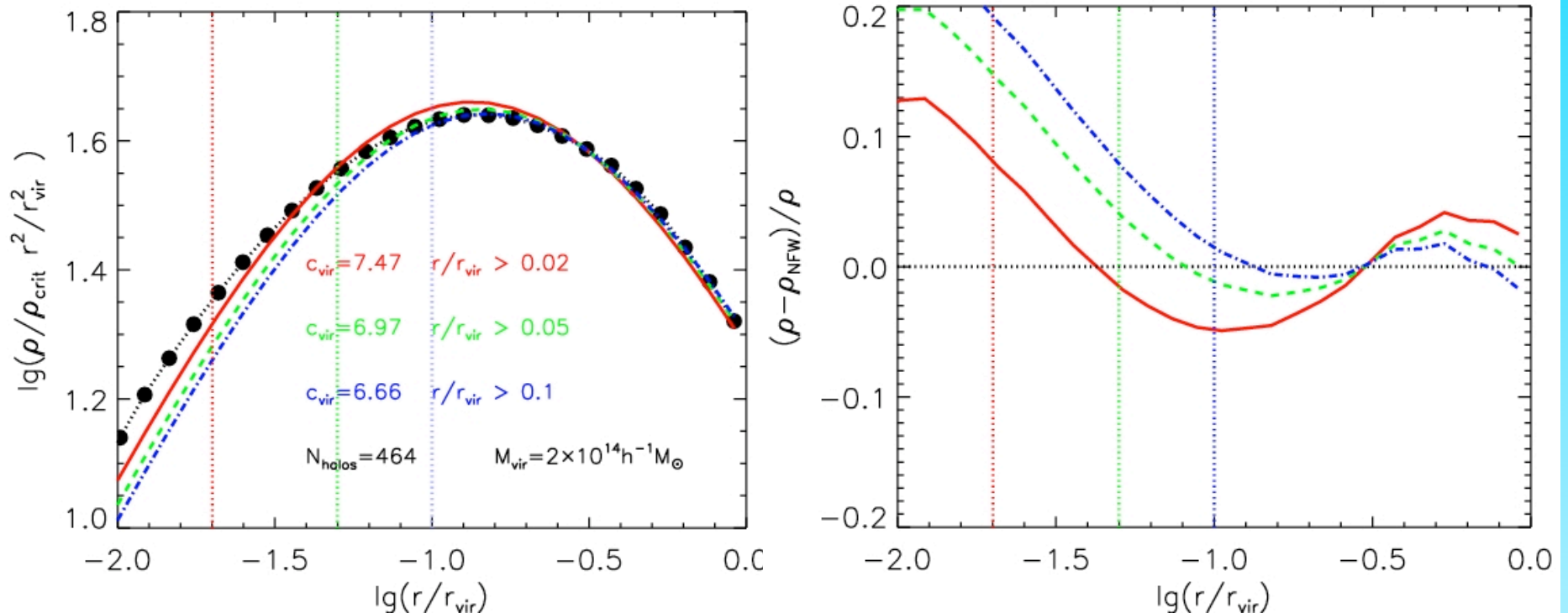
Neto, Gao, Bett,  
Cole, Navarro,  
Frenk, White,  
Springel, Jenkins '07

## Relaxed halos



# Deviations from NFW profile

Stacked halos ( $M \sim 2 \times 10^{14} h^{-1} M_{\odot}$ ) in Millennium

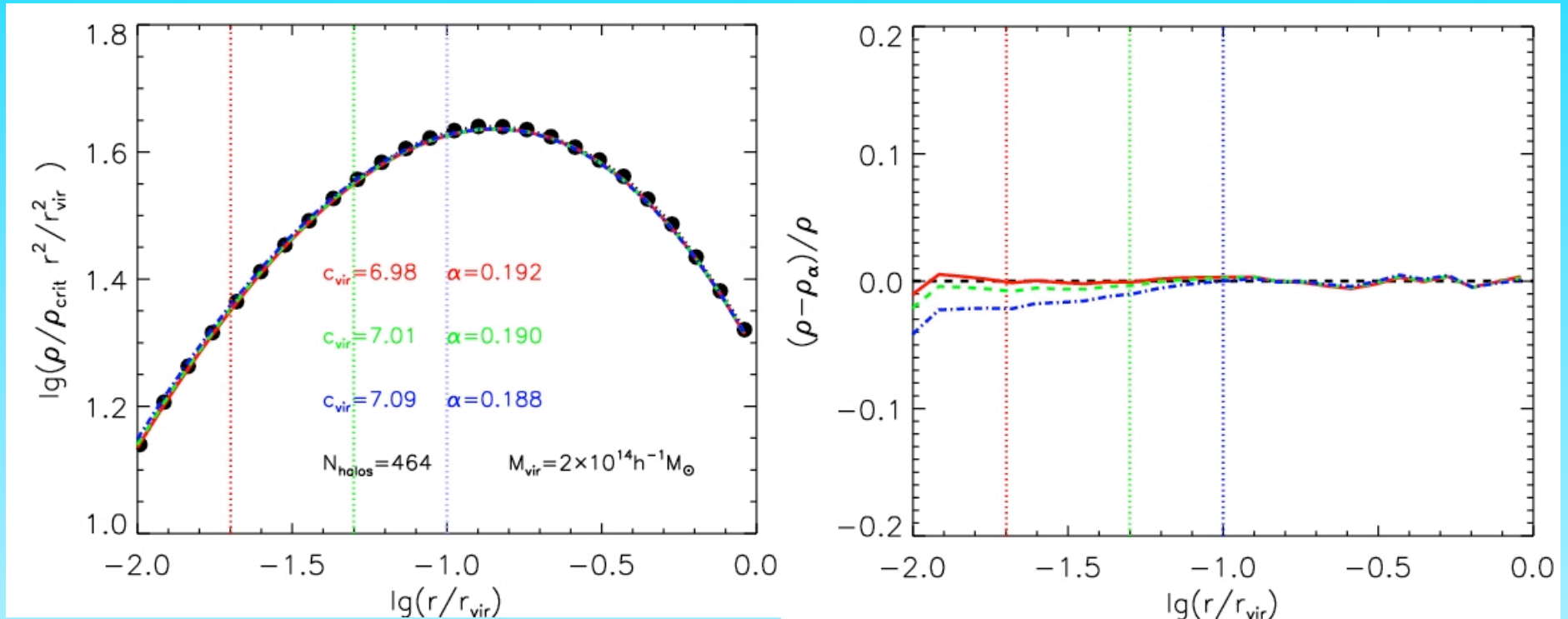


NFW gives good fits, with deviations of  $\lesssim 10\%$

Gao, Navarro, Cole, Frenk, White, Springel,  
Jenkins, Neto '08

# Deviations from NFW profile

Stacked halos ( $M \sim 2 \times 10^{14} h^{-1} M_{\odot}$ ) in Millennium



Einasto profile (Navarro et al '04) [1 extra parameter]

$$\ln(\rho/\rho_{-2}) = -(2/\alpha)[(r/r_{-2})^{\alpha} - 1].$$

Gao et al '08



# The very central cusp

# The Aquarius programme

6 different galaxy size halos simulated at varying resolution, allowing for a proper assessment of numerical convergence and cosmic variance

Numerical resolution	Particle number in halo	# of substructures	mass resolution
4003	5.546.052	1.412	$2.49 \times 10^5 M_\odot/h$
8003	44.049.741	9.490	$1.67 \times 10^5 M_\odot/h$
12003	157.239.052	30.178	$1.00 \times 10^4 M_\odot/h$
24003	1.258.000.000	~450.000	$1.25 \times 10^3 M_\odot/h$ (15 pc/h softening)

NFW '96

10,000

$1 \times 10^8 M_\odot/h$

“Via Lactea I  
Simulation,  
Dierker, Kuhlen & Madau (2007)”

~84.700.000	~10.000	$1.53 \times 10^4 M_\odot/h$
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# Aquarius - the movie



$z = 0.1$

24003

run

# A galactic dark matter halo

1.25 billion particles inside  $r_{\text{vir}}$

Springel, Jenkins, Volgensberger, Wang,  
Helmi, Navarro, Frenk & White '08



**$z=0.0$**

## The 'Via Lactea' simulation

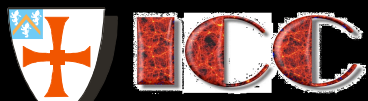
Currently the best resolved published sim of a Milky Way halo

**80 kpc**

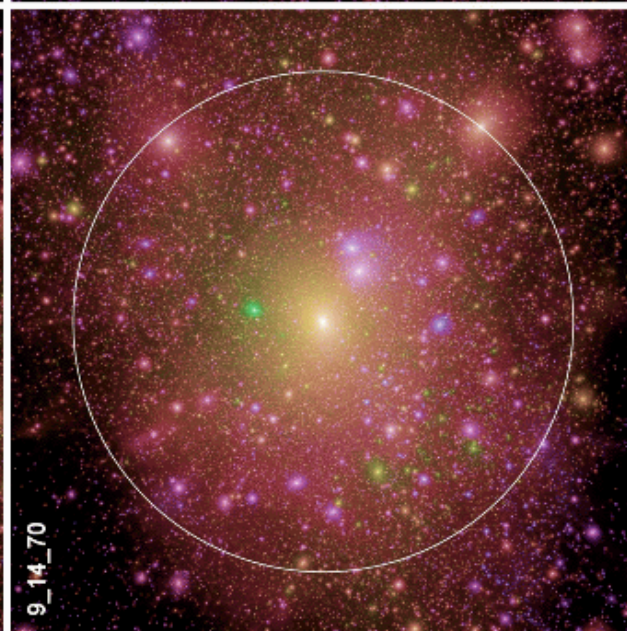
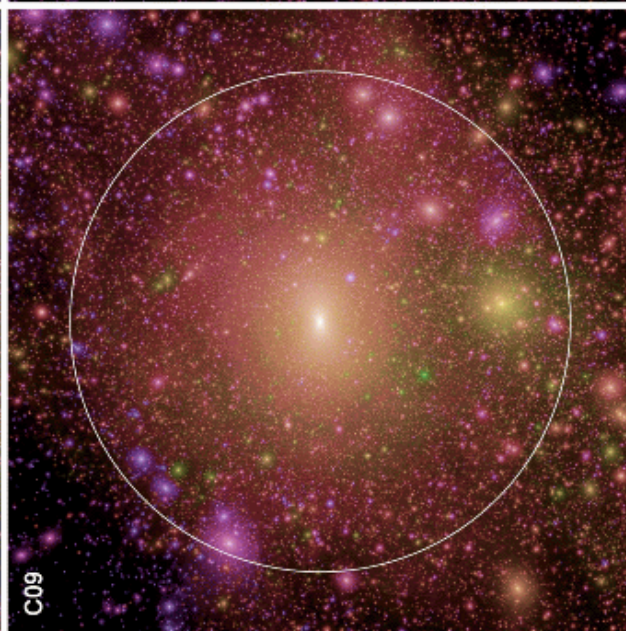
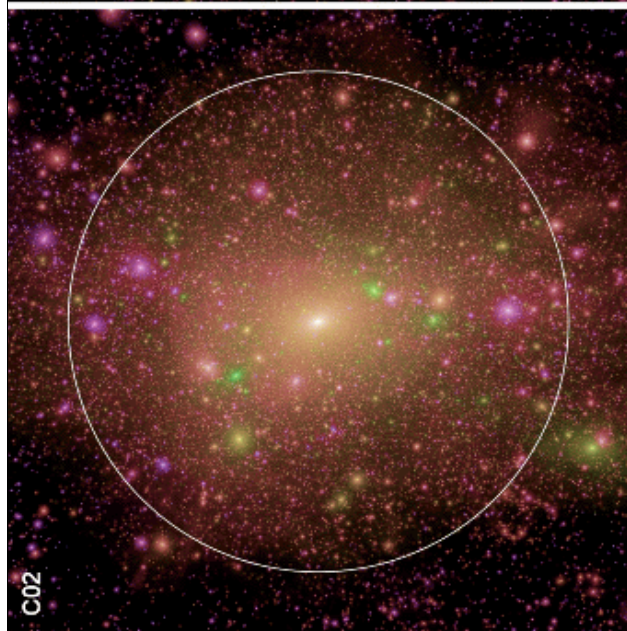
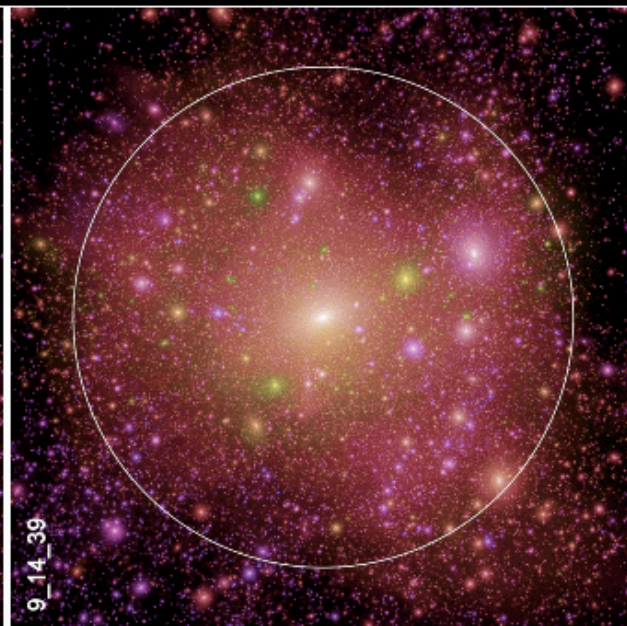
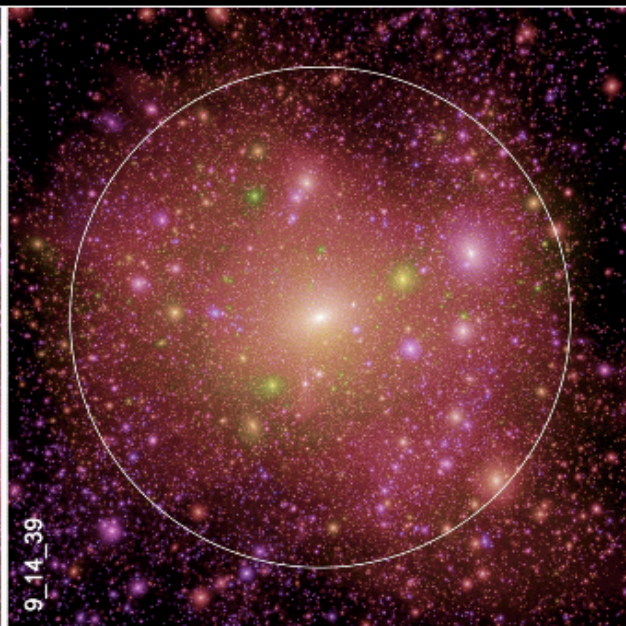
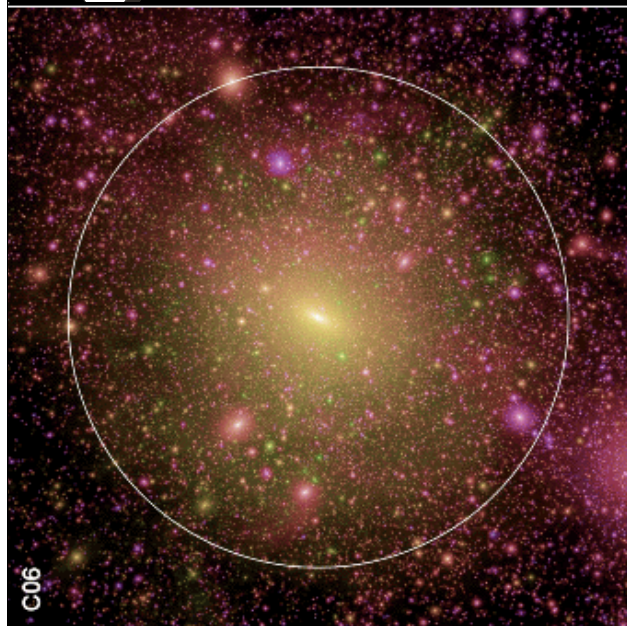


Diemand, Madau & Kuhlen '07





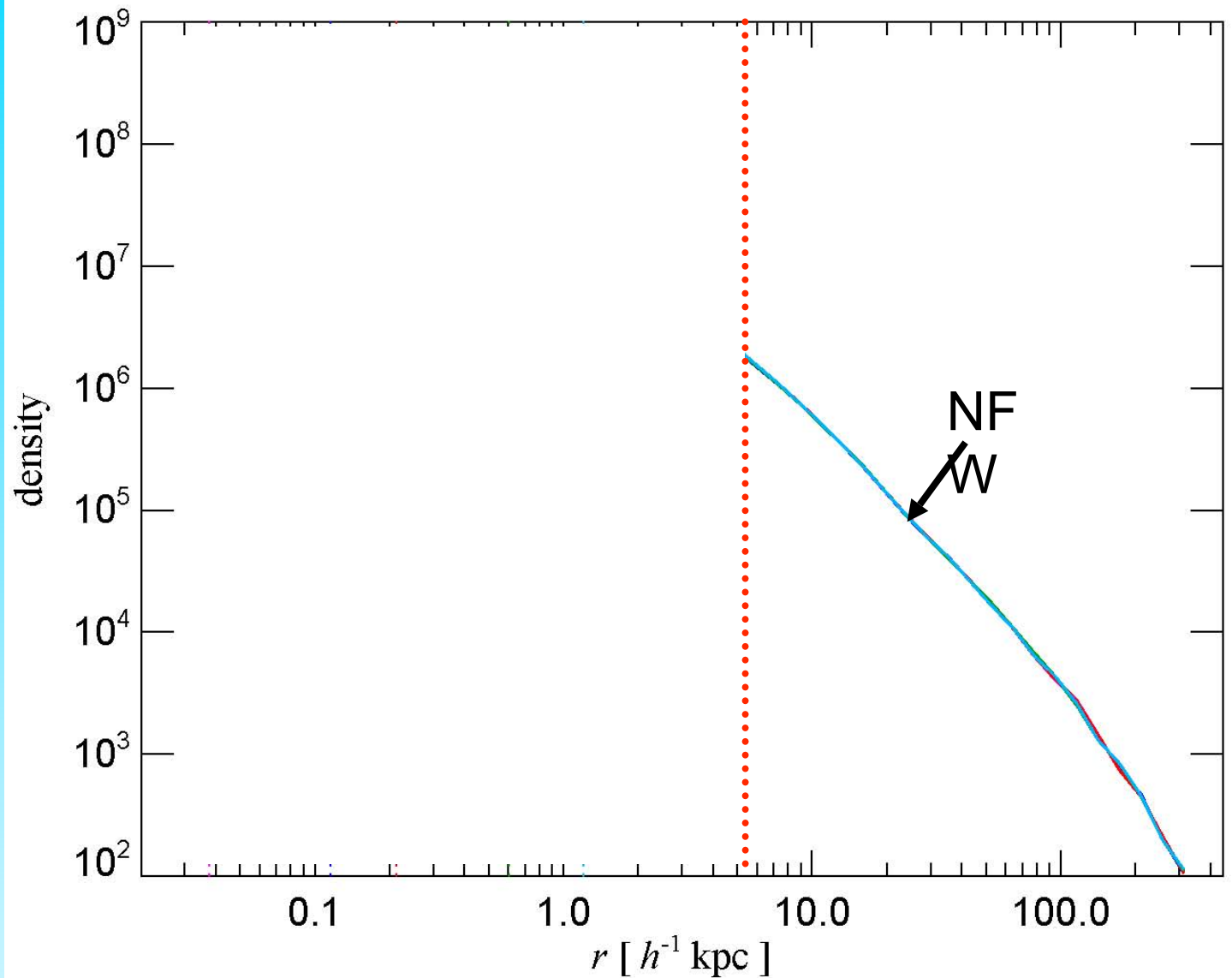
# Images of all Aquarius halos ( $1200^3$ )



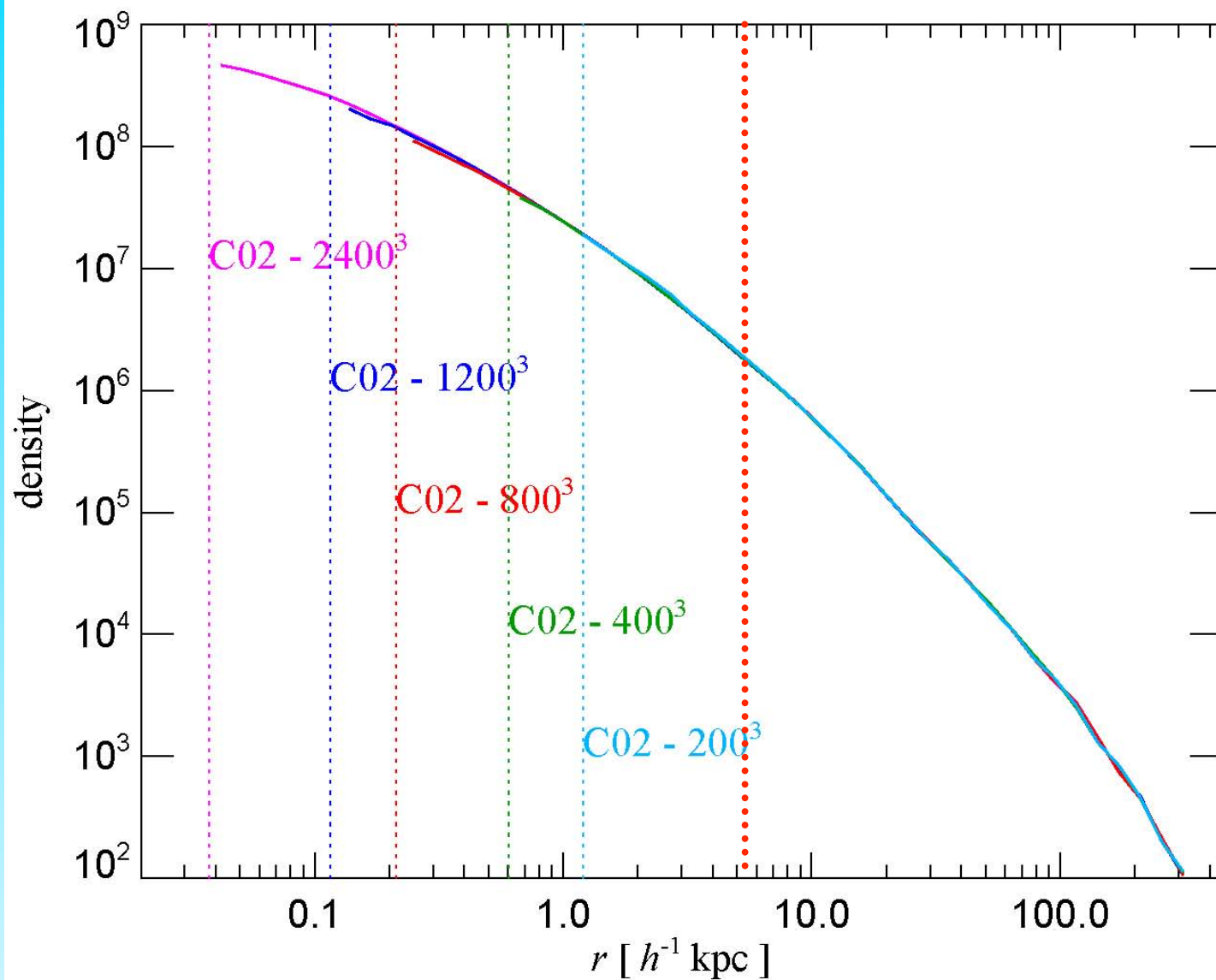


# Density profile $\rho(r)$

Original NFW  
simulations  
resolved down  
to 5% of  $r_{\text{vir}}$



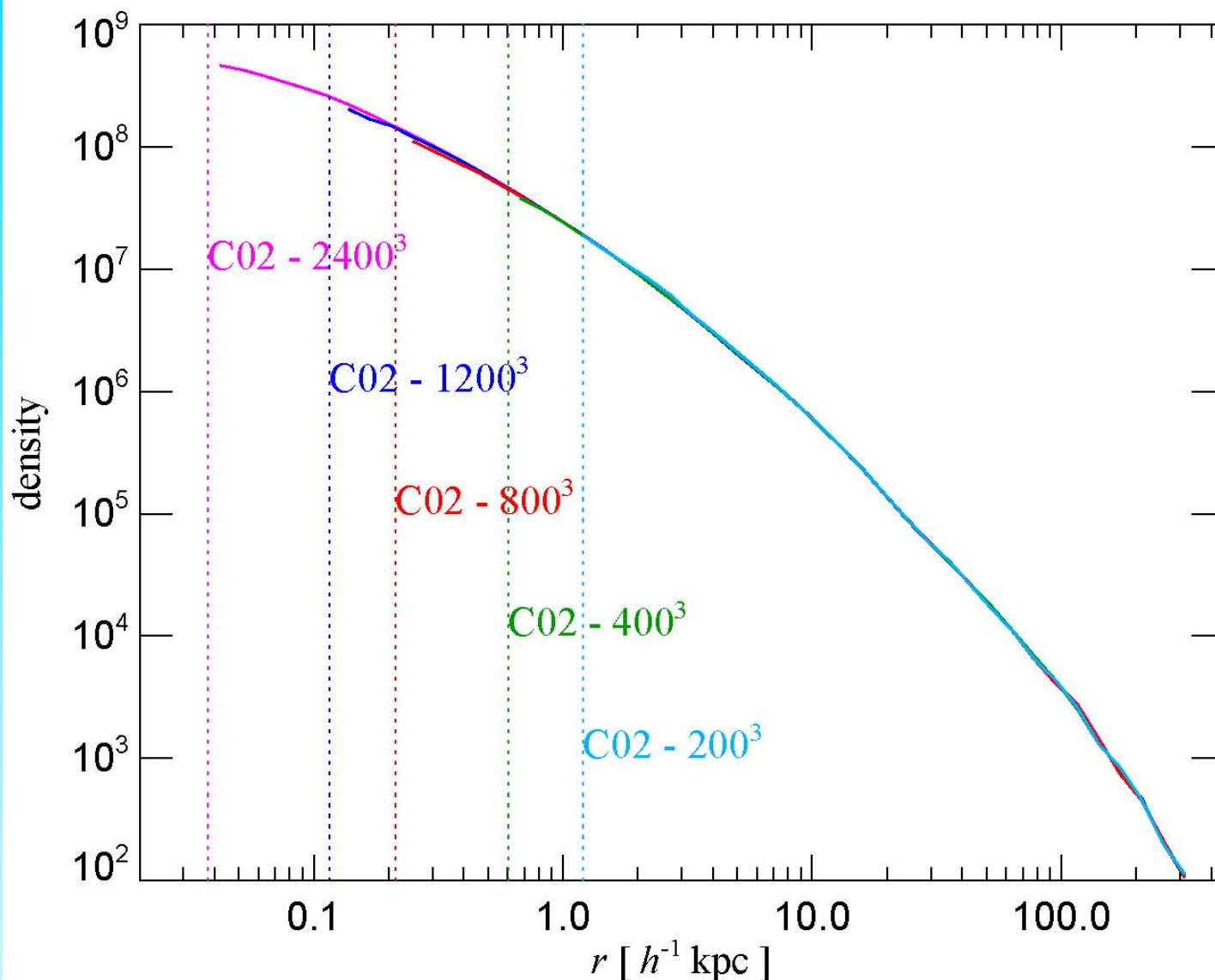
# Density profile $\rho(r)$



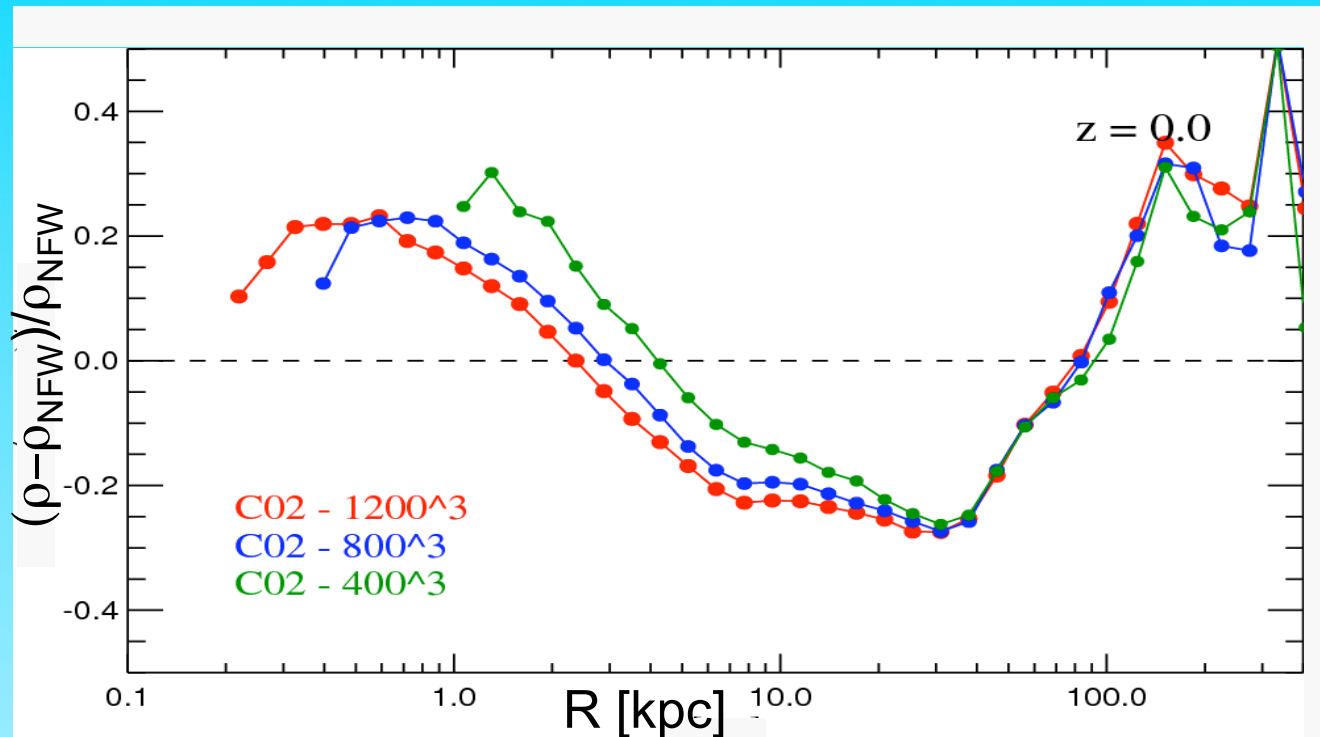


# Density profile $\rho(r)$ : convergence test

The spherically averaged density profiles show very good convergence, and are approximately fit by a NFW profile



# Deviations from NFW

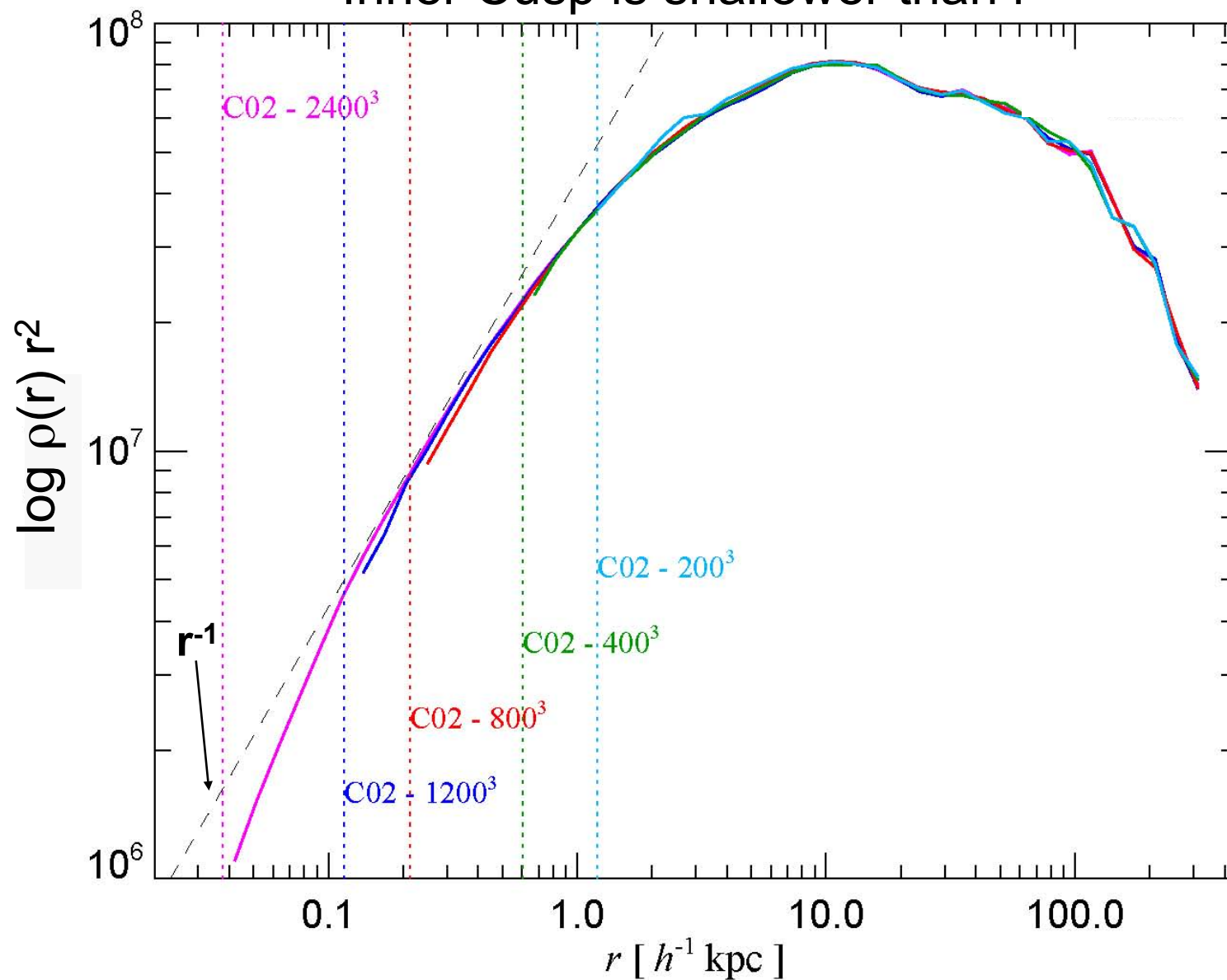


The density profile is fit by the NFW form to  $\sim 10\text{-}20\%$ .  
In detail, the shape of the profile is slightly different.

In

# Density profile $\rho(r)$

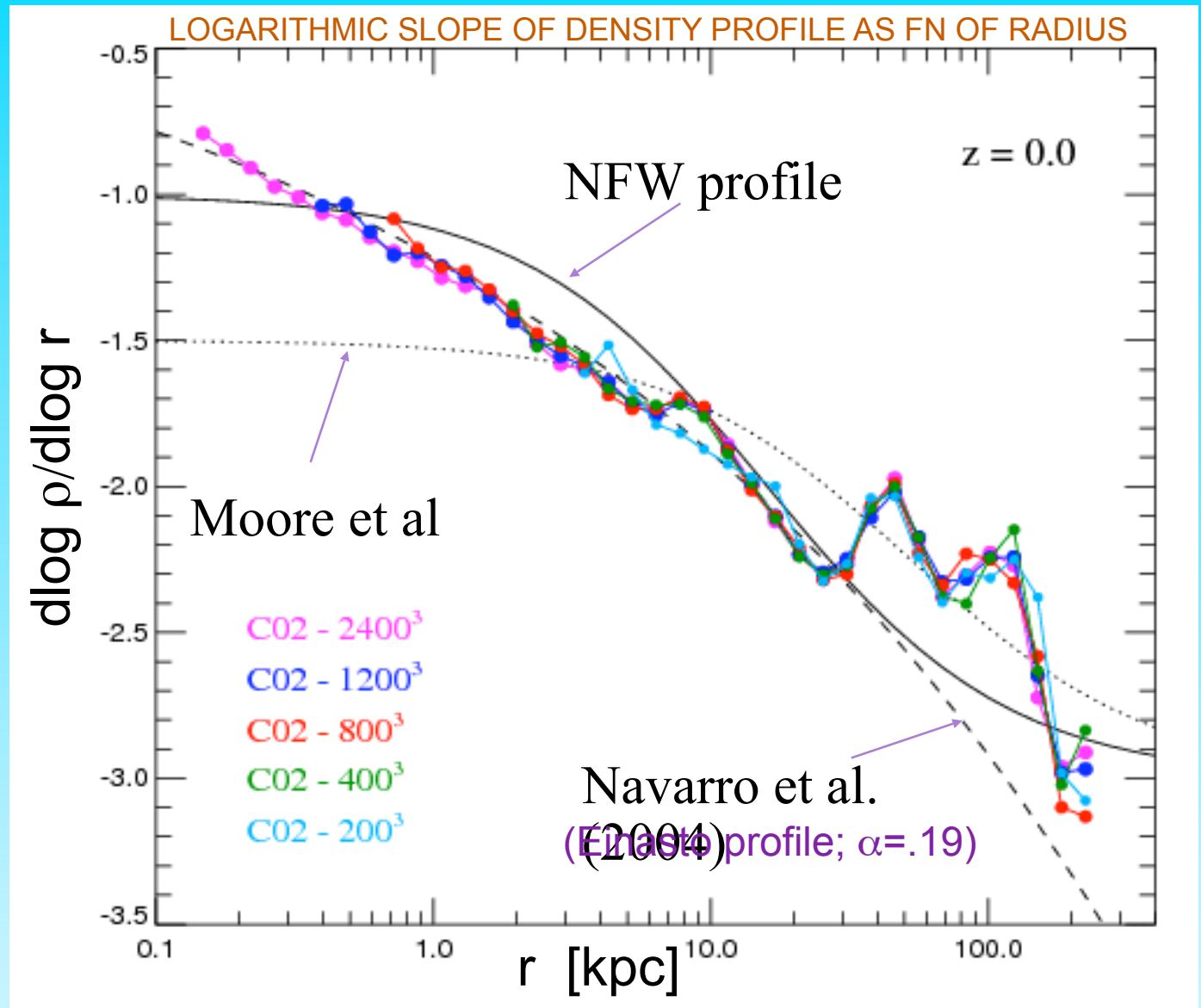
Inner Cusp is shallower than  $r^{-1}$



# Slope of the density profile

Density profile becomes shallower towards the centre

No obvious convergence to a power law profile  
Innermost slope is shallower than -1



# A Cold dark matter universe

N-body simulations show that cold dark matter halos  
(from galaxies to clusters) have:

- “Cuspy” density profiles

Does nature have them?

This has led to the well-publicized

- The “halo core” problem

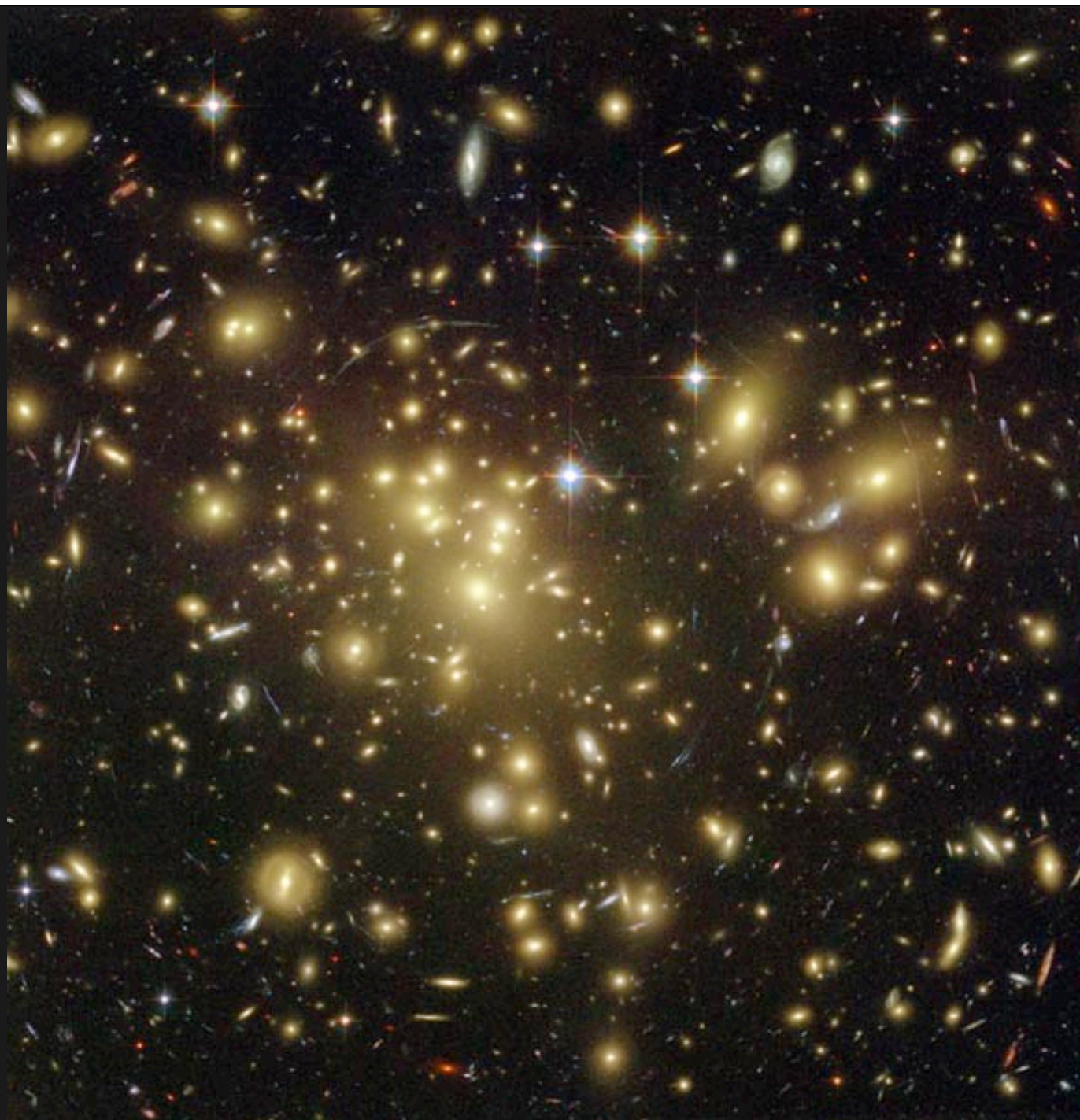


# The density profile of galaxy cluster dark halos

Do real dark halos have the profiles found in the simulations?

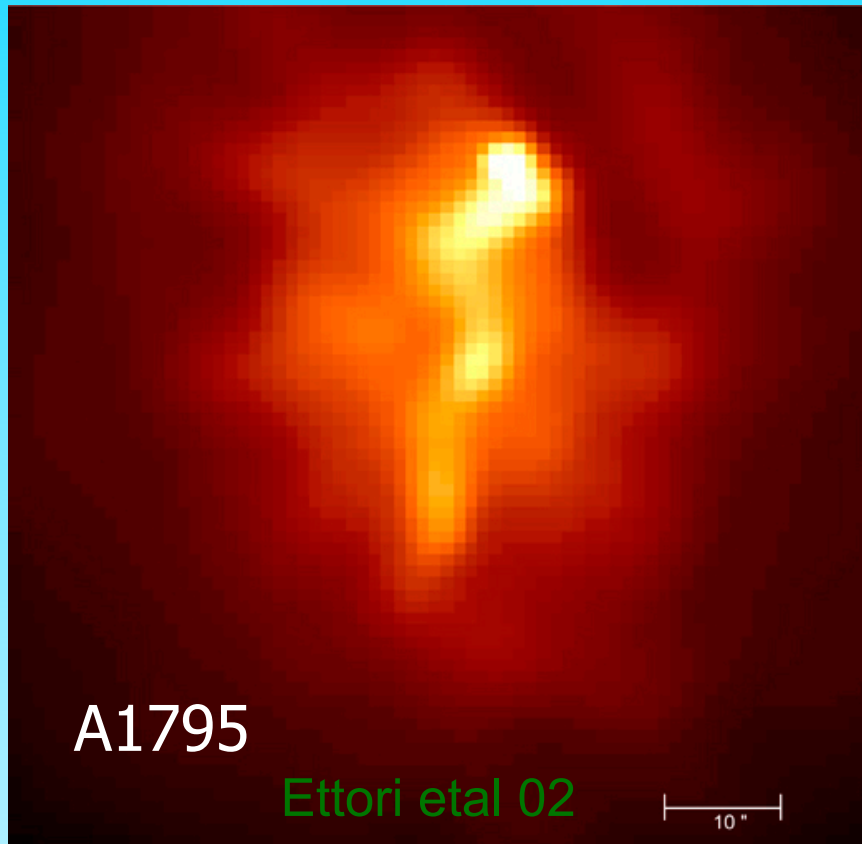
Profiles can be probed by:

- Gravitational lensing and/or X-ray emission in clusters
- Galaxy rotation curves → messy  $\left\{ \begin{array}{l} \text{Galaxy changes } \rho(r) \\ \text{Halos are triaxial} \end{array} \right.$

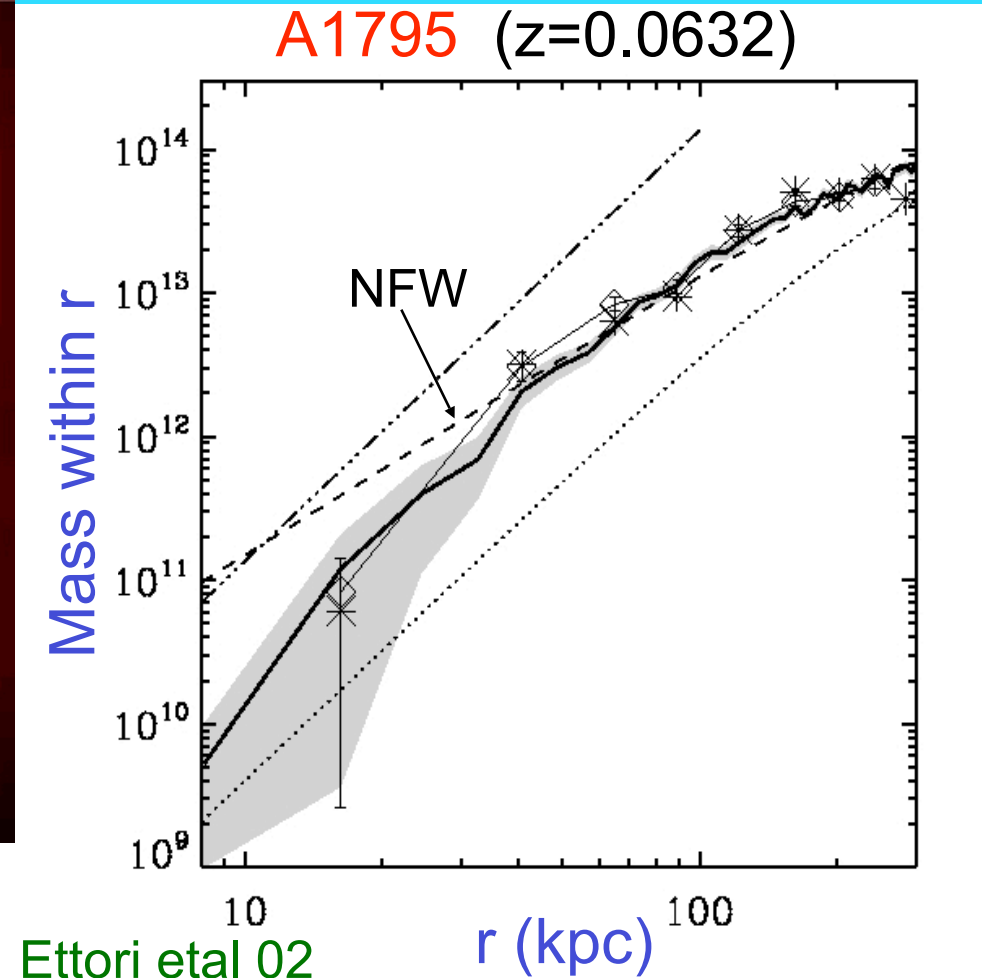


# The central density profile of galaxy cluster dark halos

Inner DM density profile inferred from X-ray data (Chandra)

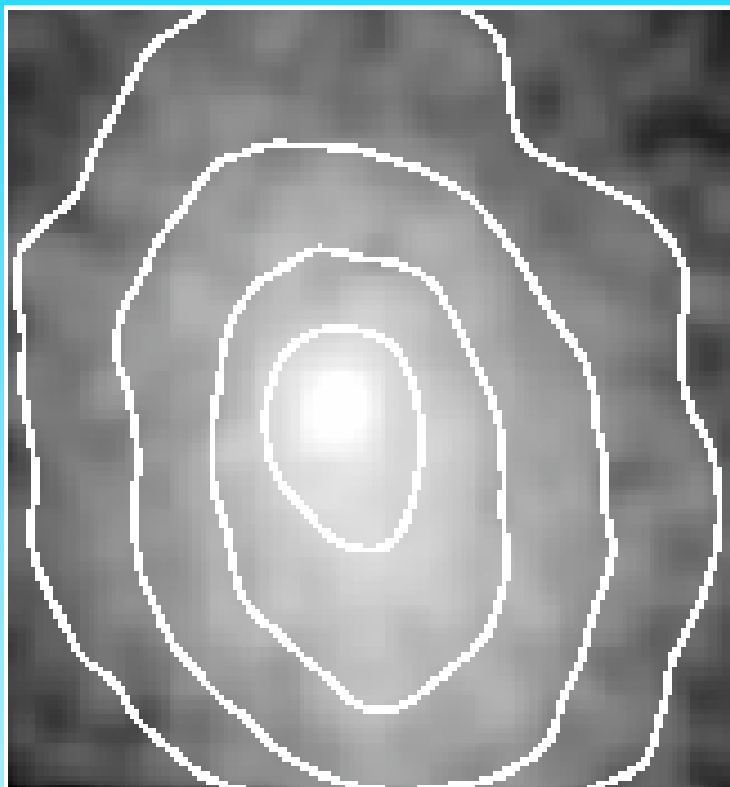


Profile shallower than NFW ( $\beta = 0.59 \pm 0.15$ )



# A2589: another relaxed cluster

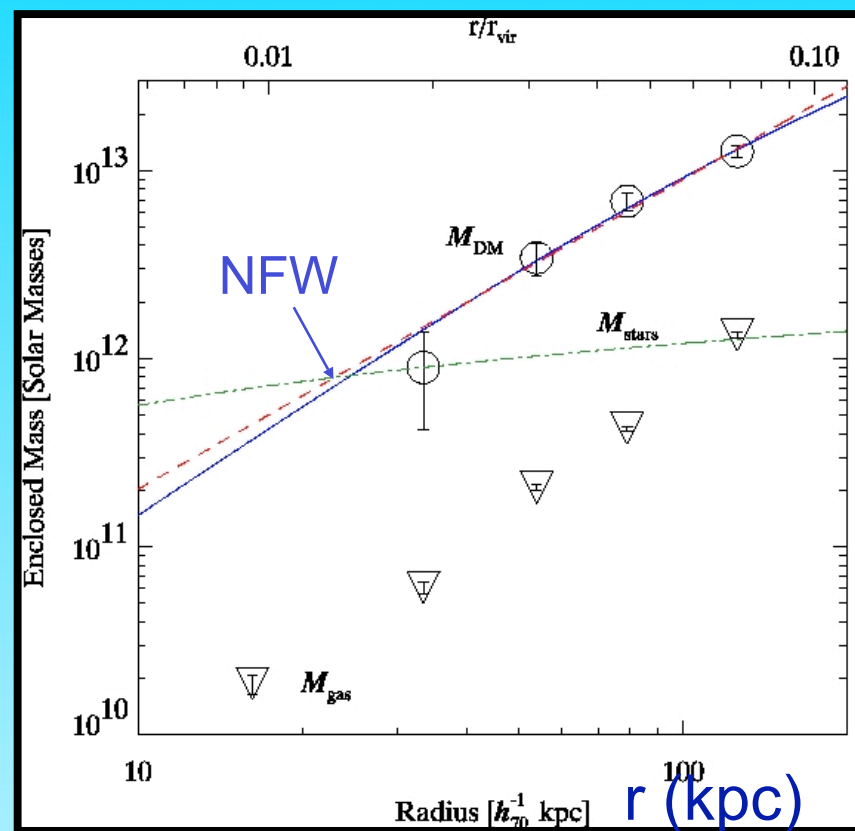
(Buote & Lewis 2004)



( $z=0.0414$ : 1 arcsec = 0.83 kpc)

15 ks Chandra data show no asymmetries from 1 kpc to 1 Mpc

Mass within  $r$



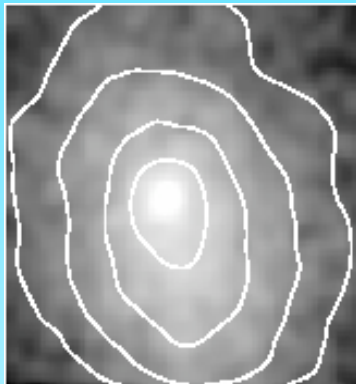
NFW ( $c=4.9 \pm 2.4$ ) is good fit for  $r > 0.02 R_{\text{vir}}$

From David Buote

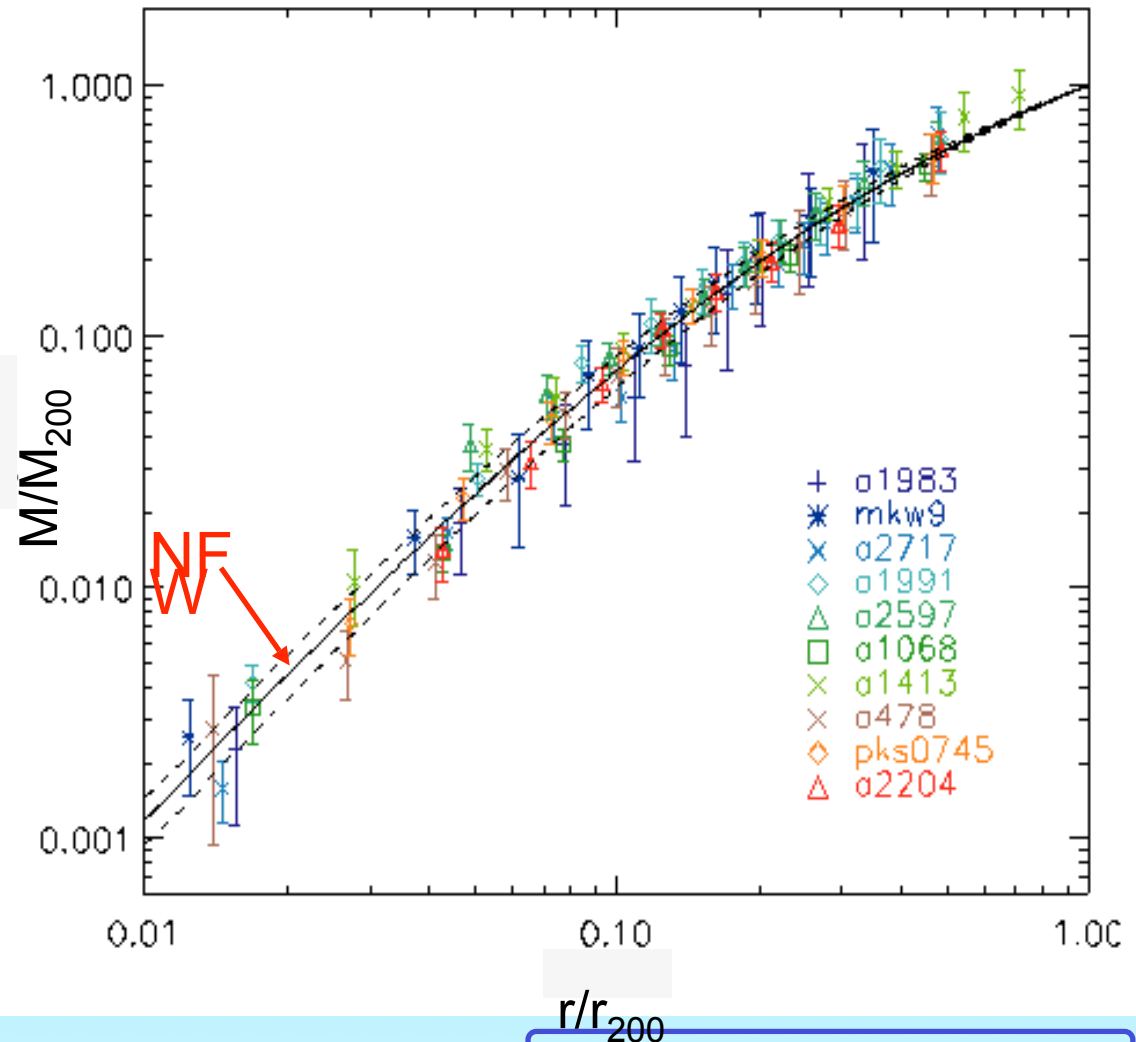
# The central density profile of galaxy cluster dark halos

X-ray data

Mass profile of galaxy clusters, from X-ray data & assumption of hydrostatic equilibrium



Excellent agreement with CDM halo predictions



Pointecouteau et al '05

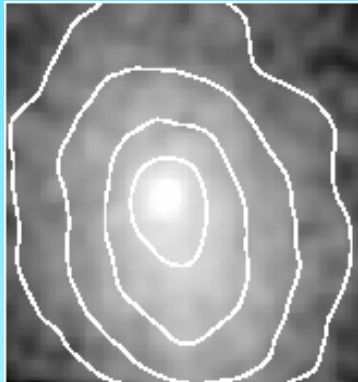
Institute for Computational Cosmology



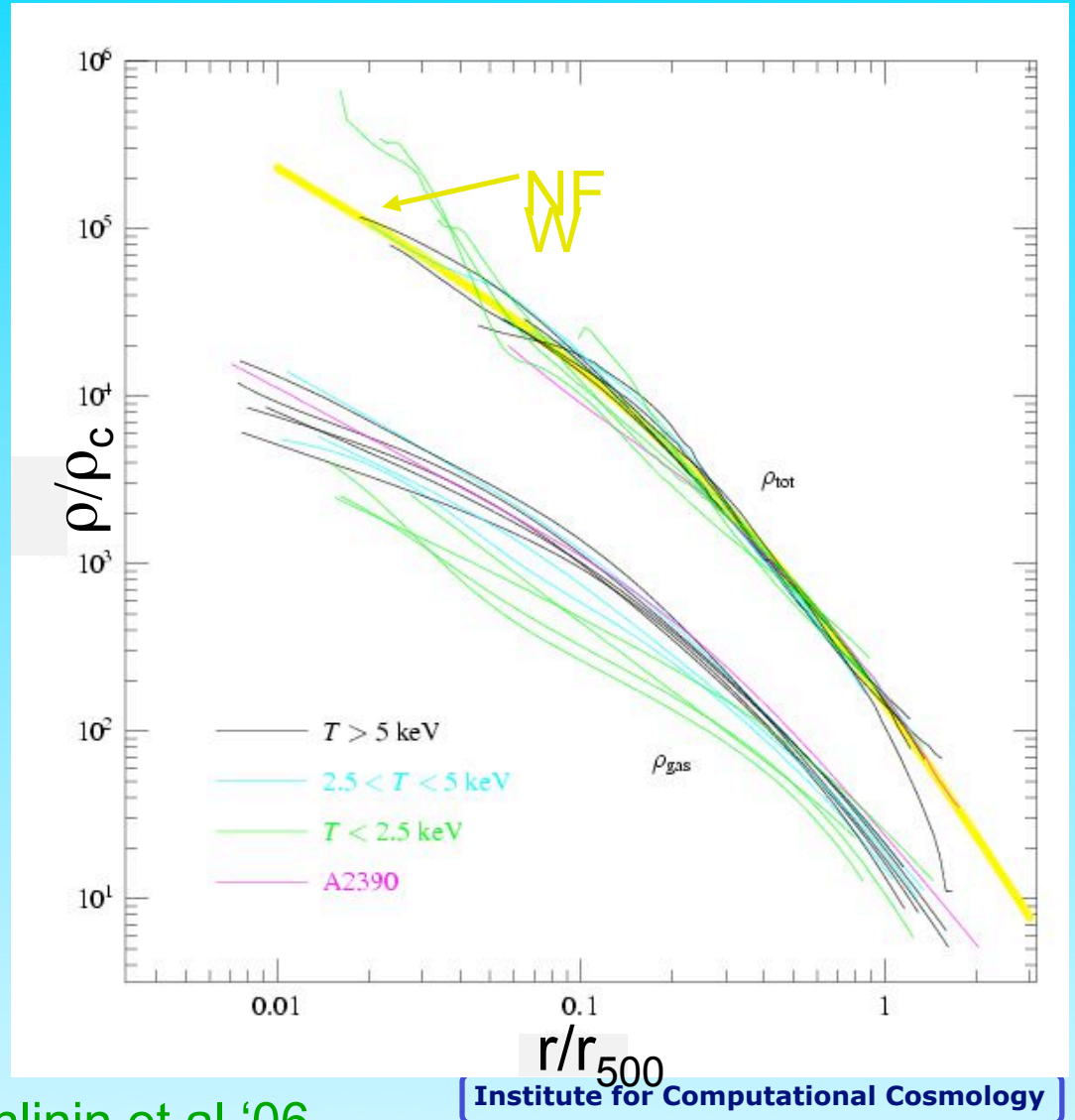
# The central density profile of galaxy cluster dark halos

X-ray data

Mass profile of galaxy clusters, from X-ray data & assumption of hydrostatic equilibrium



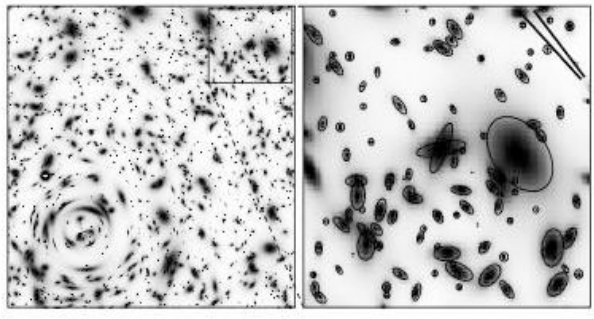
Excellent agreement with CDM halo predictions



Vikhlinin et al '06

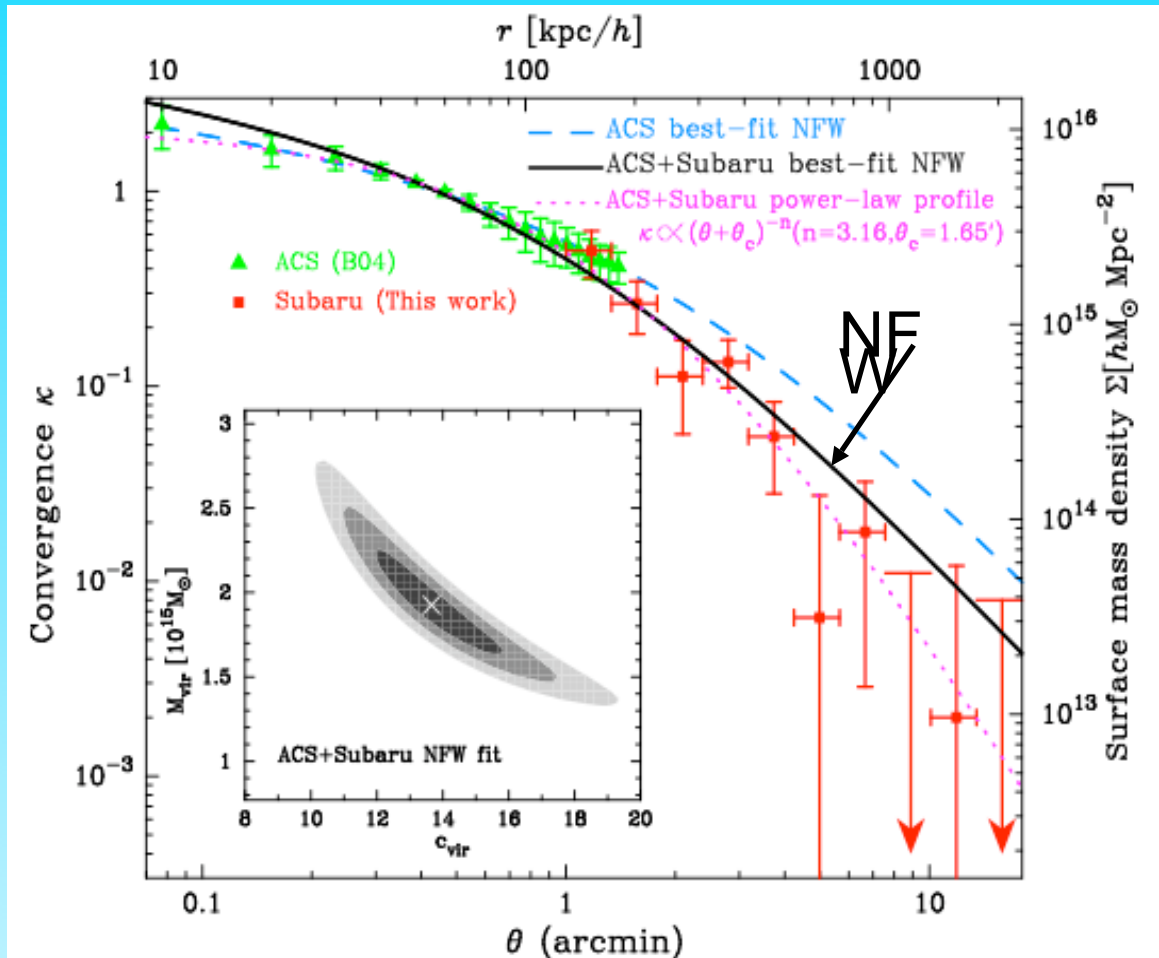
# The central density profile of galaxy cluster dark halos

## Lensing data



Mass distribution  
inferred from **weak**  
& **strong** lensing

Excellent **agreement**  
with **CDM** halo  
predictions



Abell cluster 1689 - Oguri et al 05



## The “halo-core problem” ?

The inner profiles of cluster halos  
seen consistent with the cusps  
predicted in  $\Lambda$ CDM



# The “satellites problem”



$z = 0.1$

24003 run





run 1  
4000 run





$z = 1.5$

12003 run





$4 \pm 1.5$

24003 fm





$z = 0.1$

24003 run





$z = 0.1$

24003 run



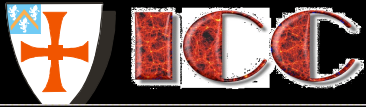


$z = 0.1$

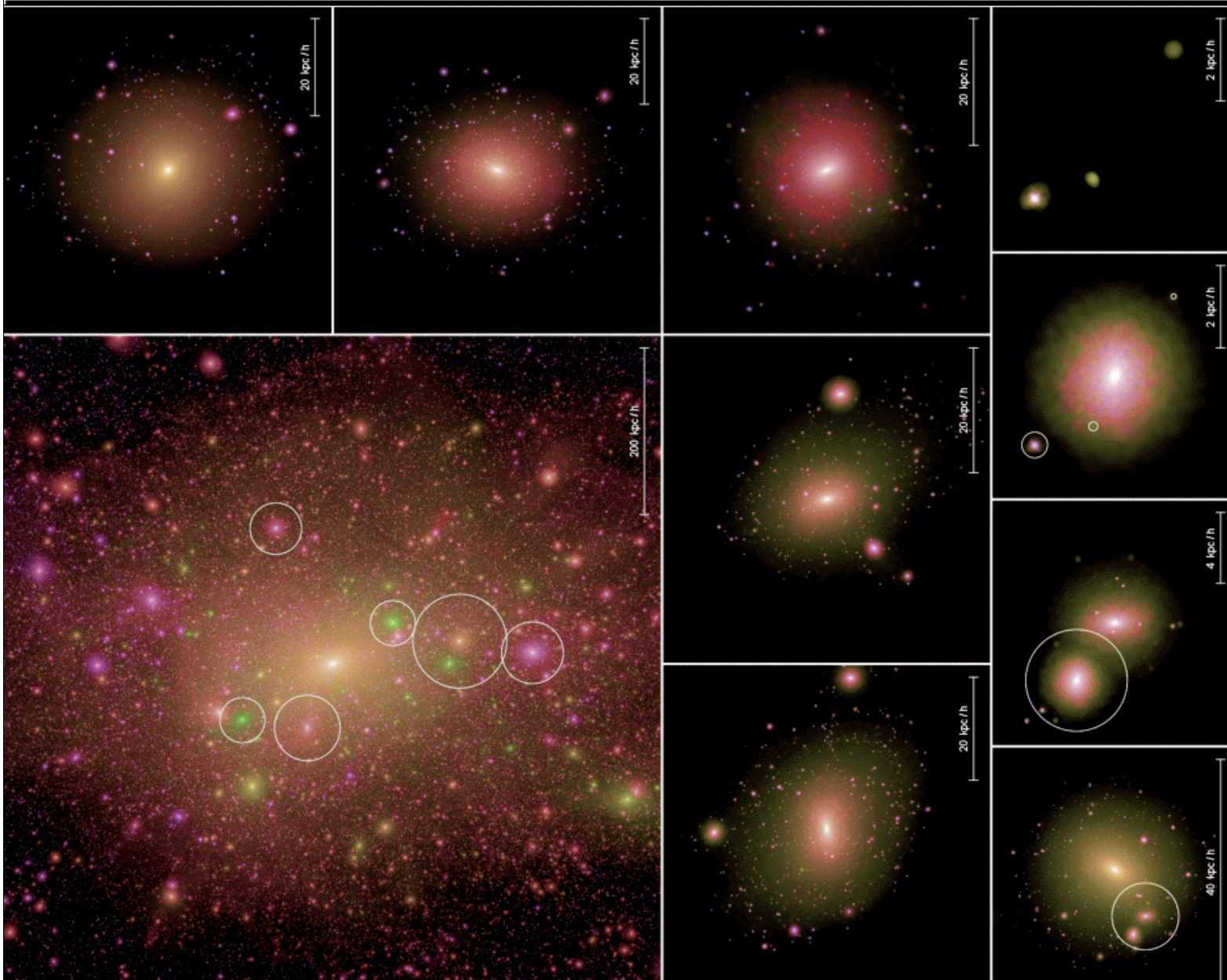
24003 run







# Substructures within substructures



There are substructures embedded within other structures

The hierarchy is clearly NOT self-similar and is heavily dependent on the degree of tidal stripping of the subhalo

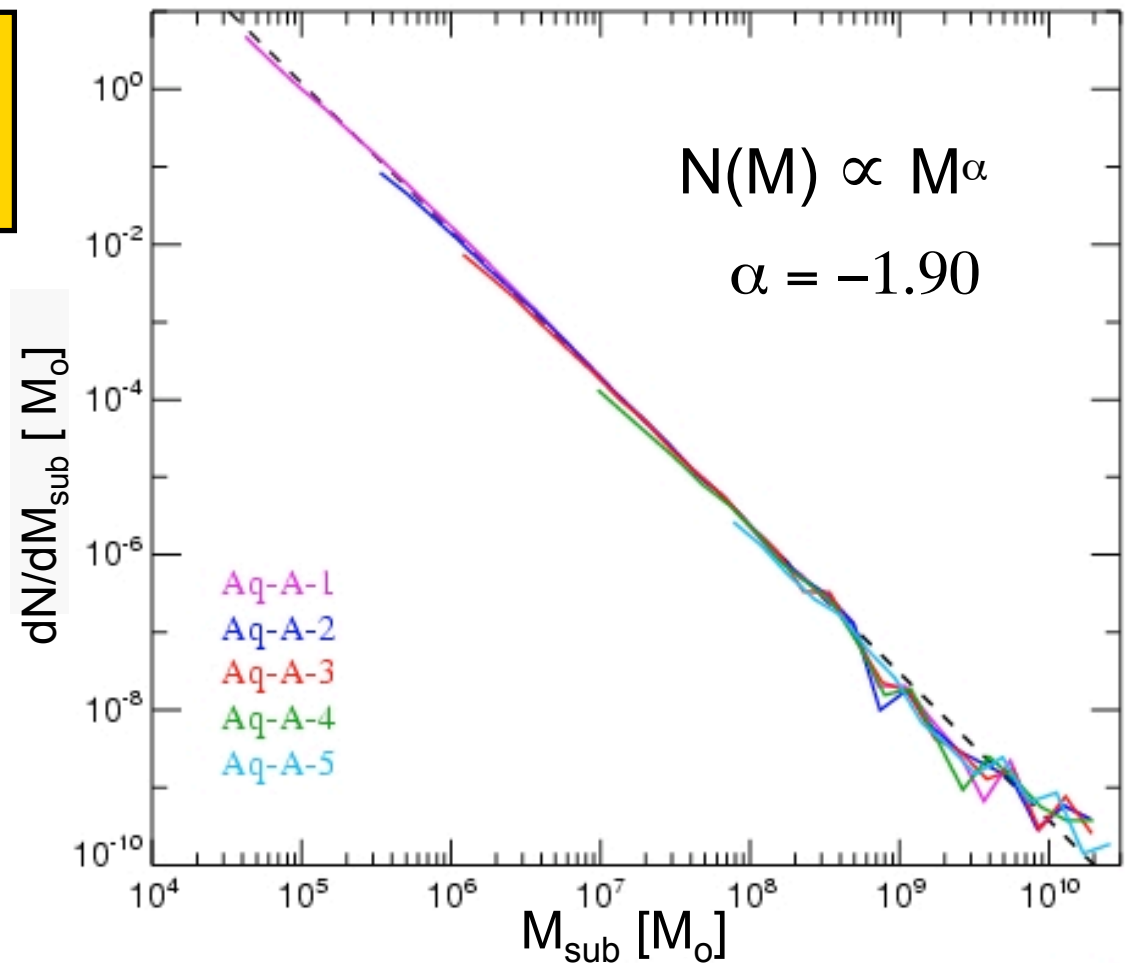


# The mass function of substructures

The subhalo mass function is shallower than M2

- **Most** of the substructure **mass** is in the few **most massive** halos
- The total **mass** in substructures **converges** well even for moderate resolution

Virgo consortium '08

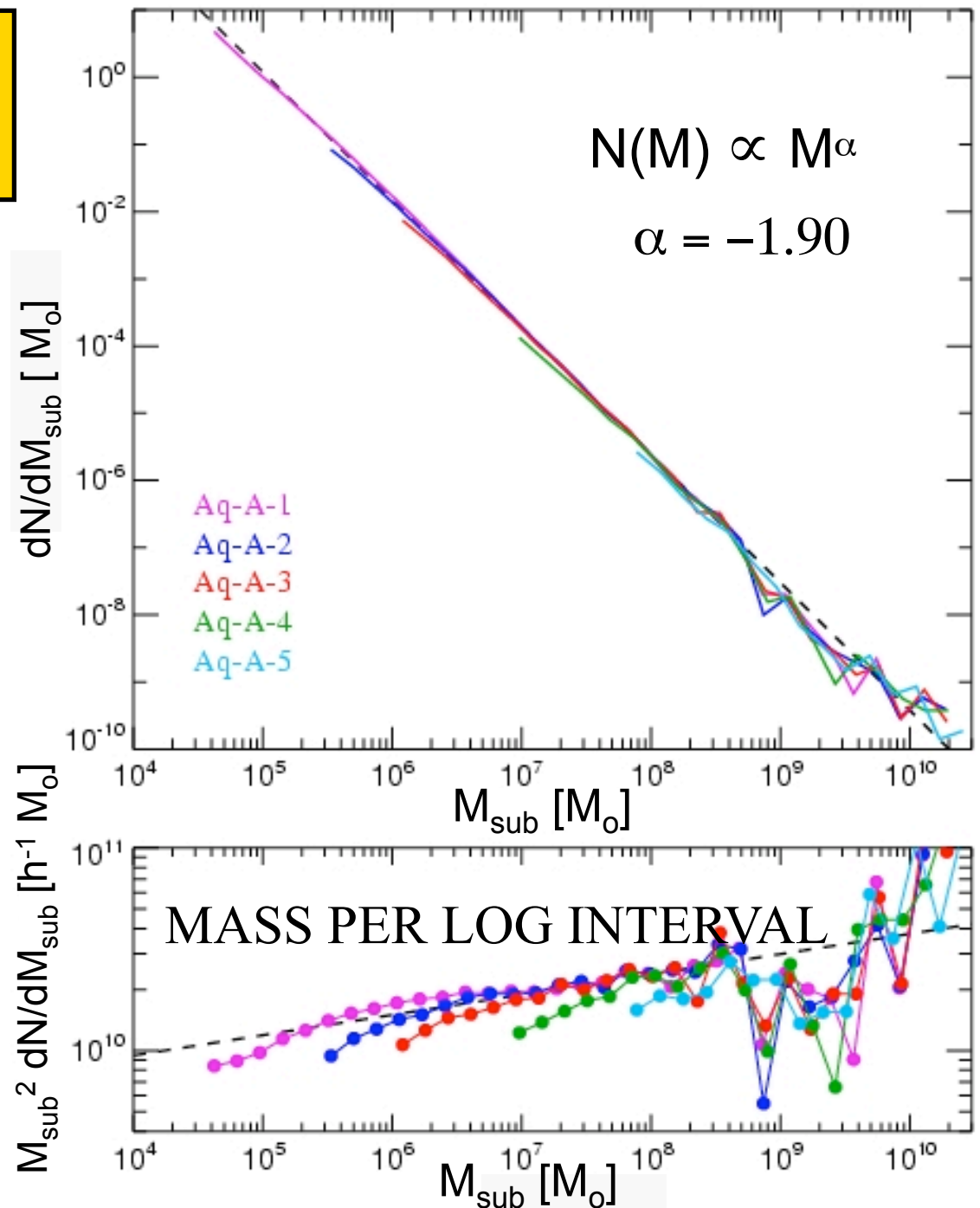


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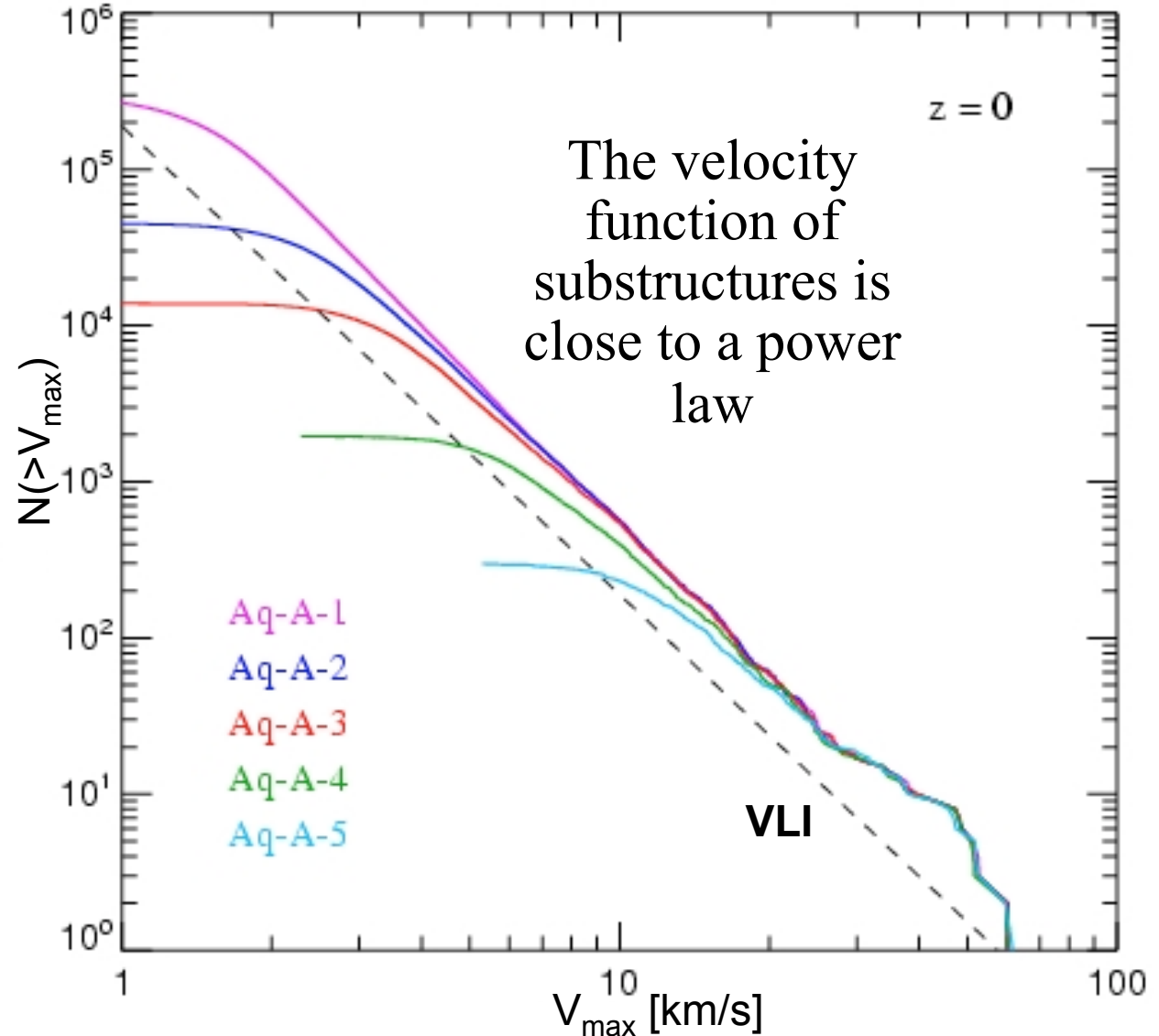
# The substructure circ velocity function

We find *3 times* as many subhalos as Diemand et al find for Via Lactea I

- Cosmic variance? - **No**
- Substructure finding algorithm? - **No**
- Different cosmological parameters? - **No**

Crucial for interpretation of abundance of Milky Way satellites and annihilation signal from substructures

CUMULATIVE NUMBER OF SUBSTRUCTURES AS A FUNCTION OF  $V_{\max}$ ,



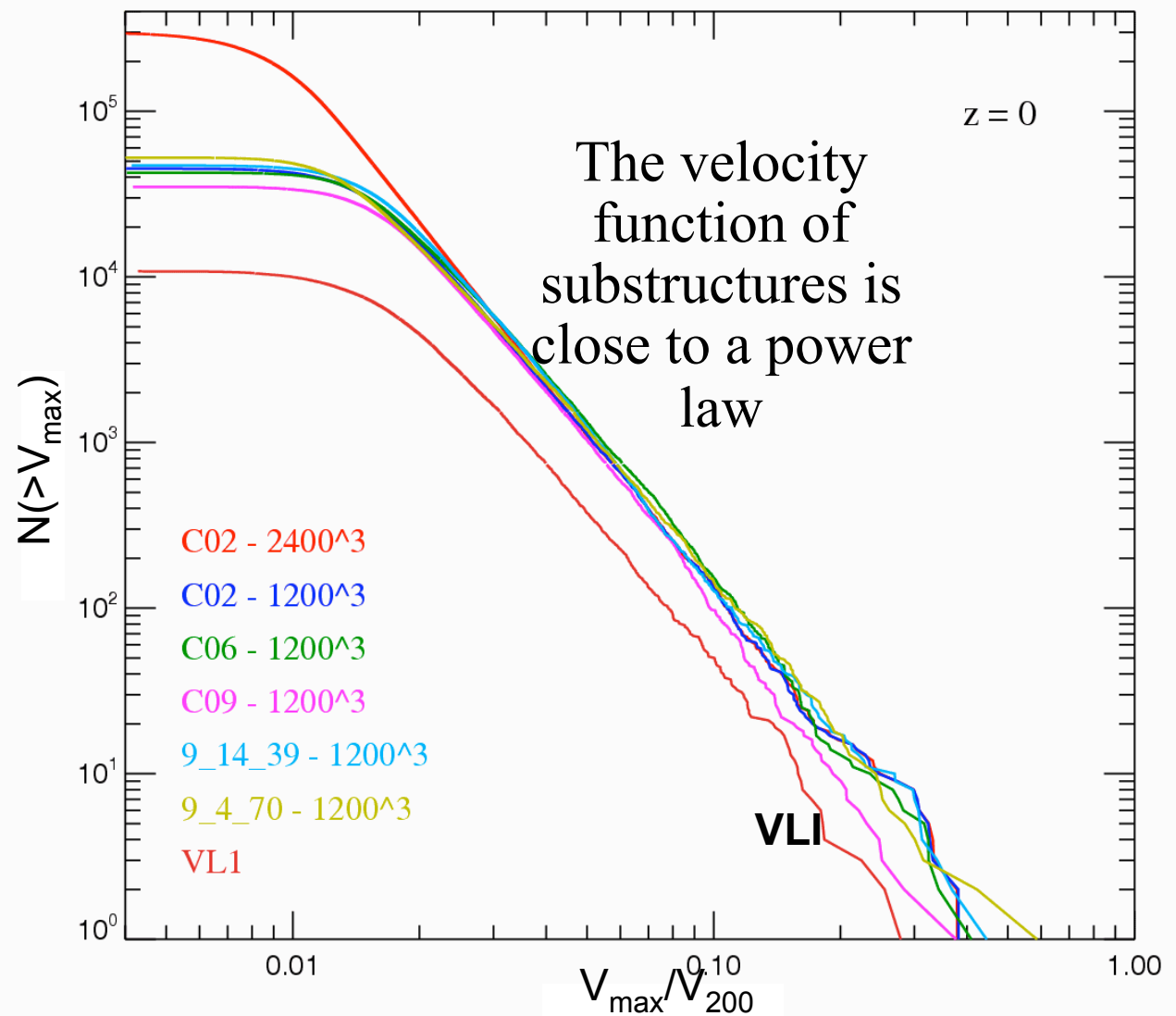
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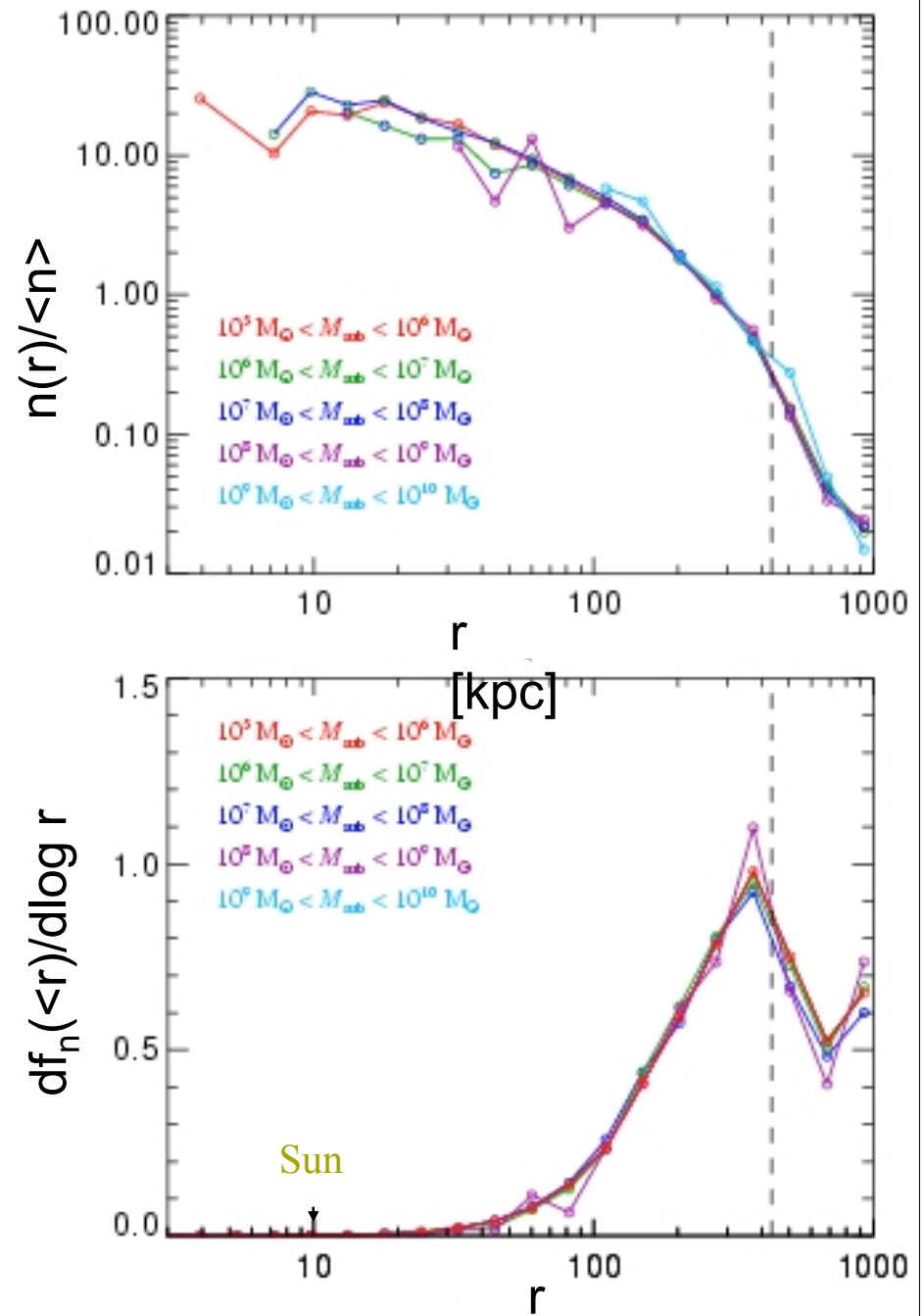
CUMULATIVE NUMBER OF SUBSTRUCTURES AS A FUNCTION OF  $V_{\max}$





# The subhalo number density profile

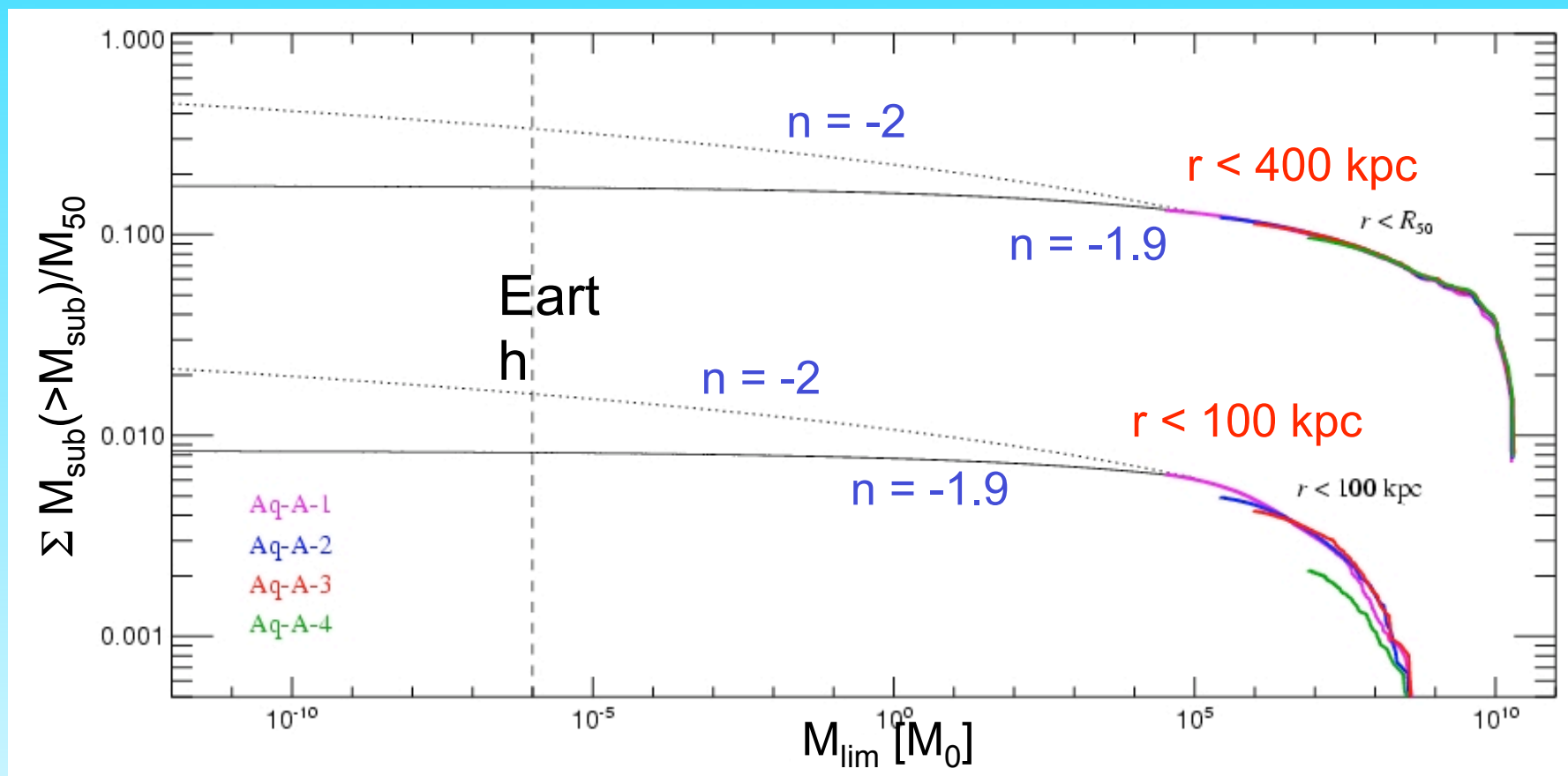
- The spatial distribution of subhalos (except for the few most massive ones) is independent of mass
- Most subhalos are at large radii -- subhalos are more effectively destroyed near the centre
- Most subhalos have completed only a few orbits; dynamical friction unimportant below a subhalo mass threshold
  - Subhalos are far from the Sun



# How lumpy is the MW halo?

Mass fraction in subhalos as a fn of cutoff mass in CDM PS

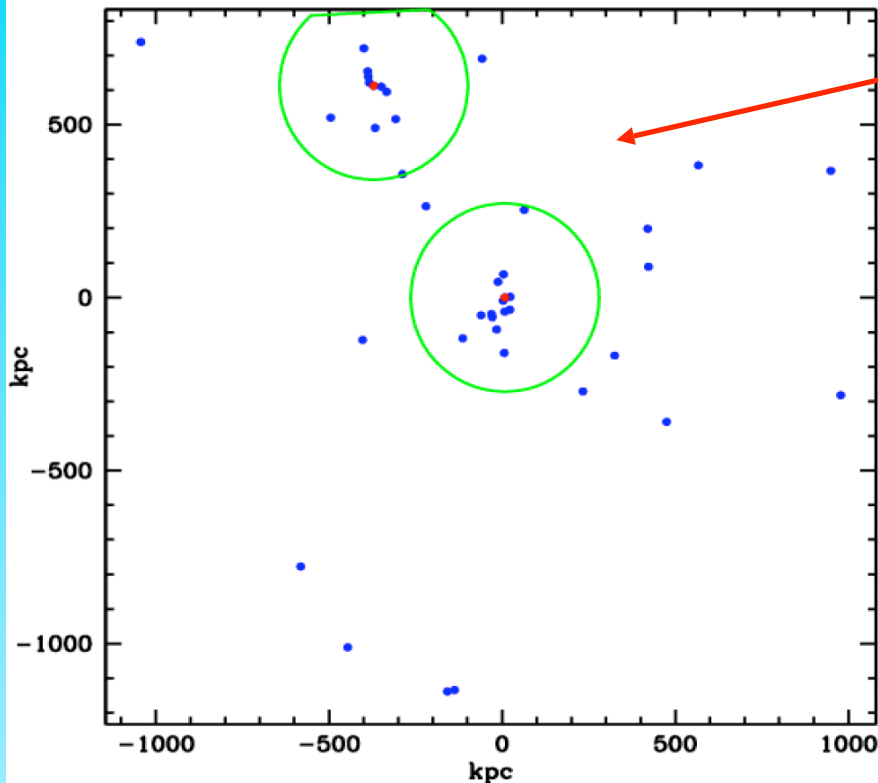
The Milky Way halo is expected to be quite smooth!





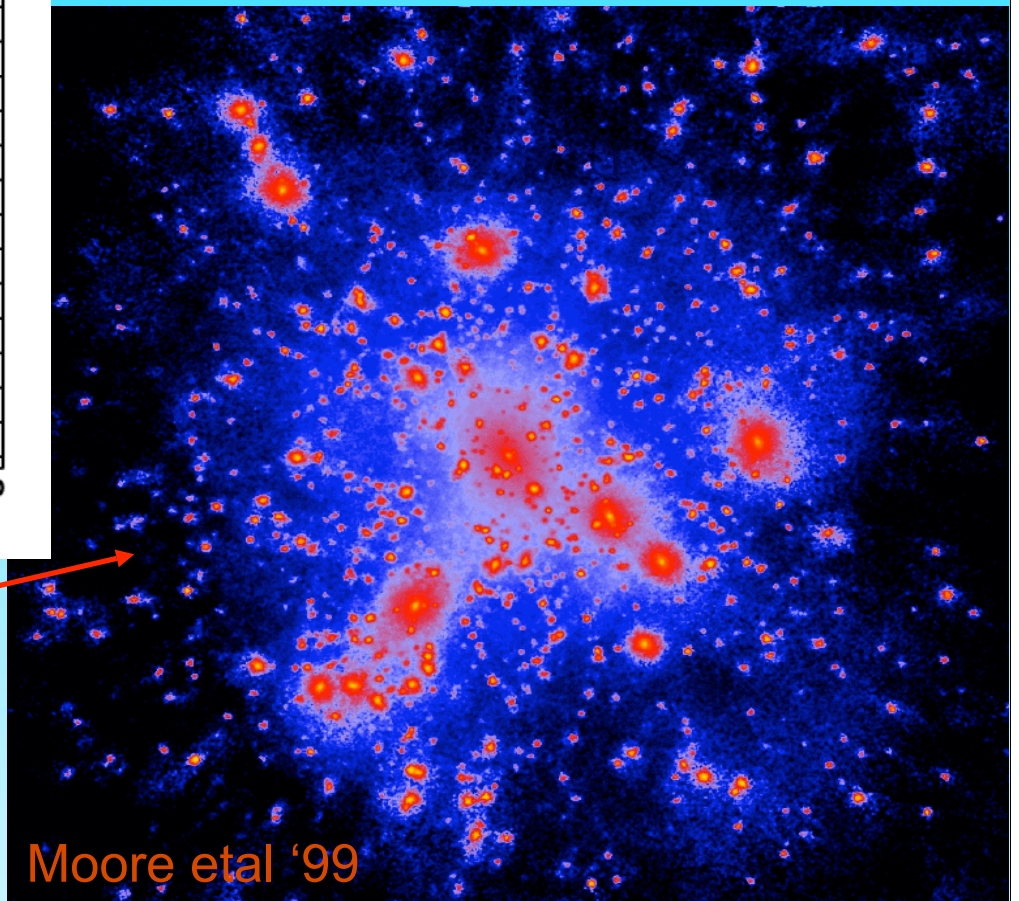
# The “satellite problem”

# The satellites of the Local Group



The Local Group contains only about 40 bright satellites

N-body simulations produce 1000s of small subhalos



Moore et al '99



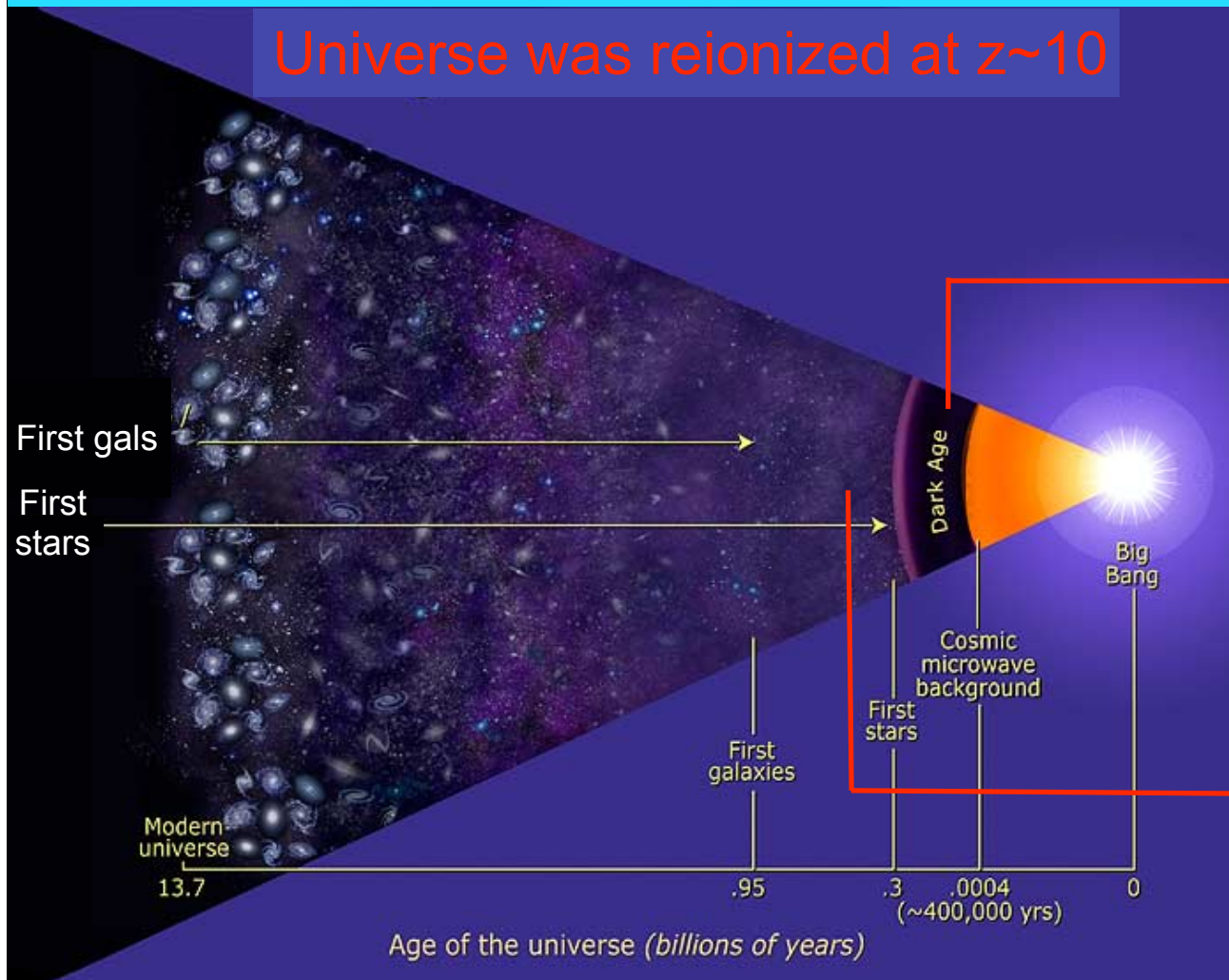
$z = 0.1$

24003 run





# Feedback in galaxy formation



## Effects of reionization

Gas is neutral  $\rightarrow$  cools in small halos

H is reionized at  $z \sim (10^{-6})$

Gas heated  $\sim 10^4 \text{K}$   
 $\rightarrow$  cannot cool in halos with  $V < 40 \text{ km/s}$



A background image of a cosmic simulation showing a dense field of particles. Most particles are small and colored in shades of purple and blue. There are several larger, brighter, yellowish-white clumps scattered throughout, representing the formation of galaxies and galaxy clusters. The overall distribution is non-uniform, with higher concentrations of particles in the central regions of the larger clumps.

$z = 0.1$

24003 run

## Substructure in cold dark matter halos

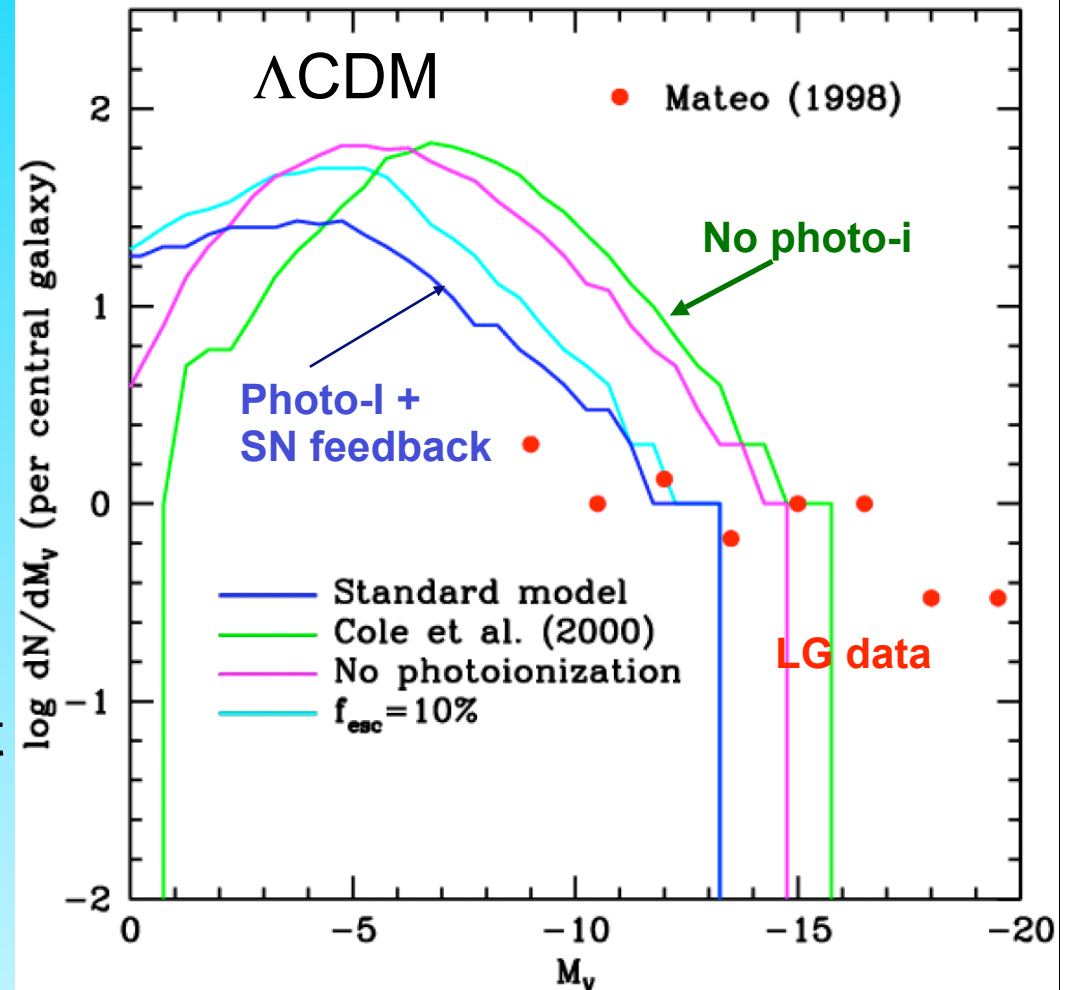
Only the few small subhalos that formed before reionization can cool gas and make a visible galaxy

Springel, Jenkins,  
Vogelsberger, Wang, Helmi,  
Navarro, Frenk & White '07



# Luminosity Function of Local Group Satellites

- **Photoionization** inhibits the formation of satellites
- Abundance of satellites reduced by large factor!
- Median model gives correct abundance of sats brighter than  $M_V = -9$ ,  $V_{\text{cir}} > 12$  km/s
- Model predicts many, as yet undiscovered, faint satellites

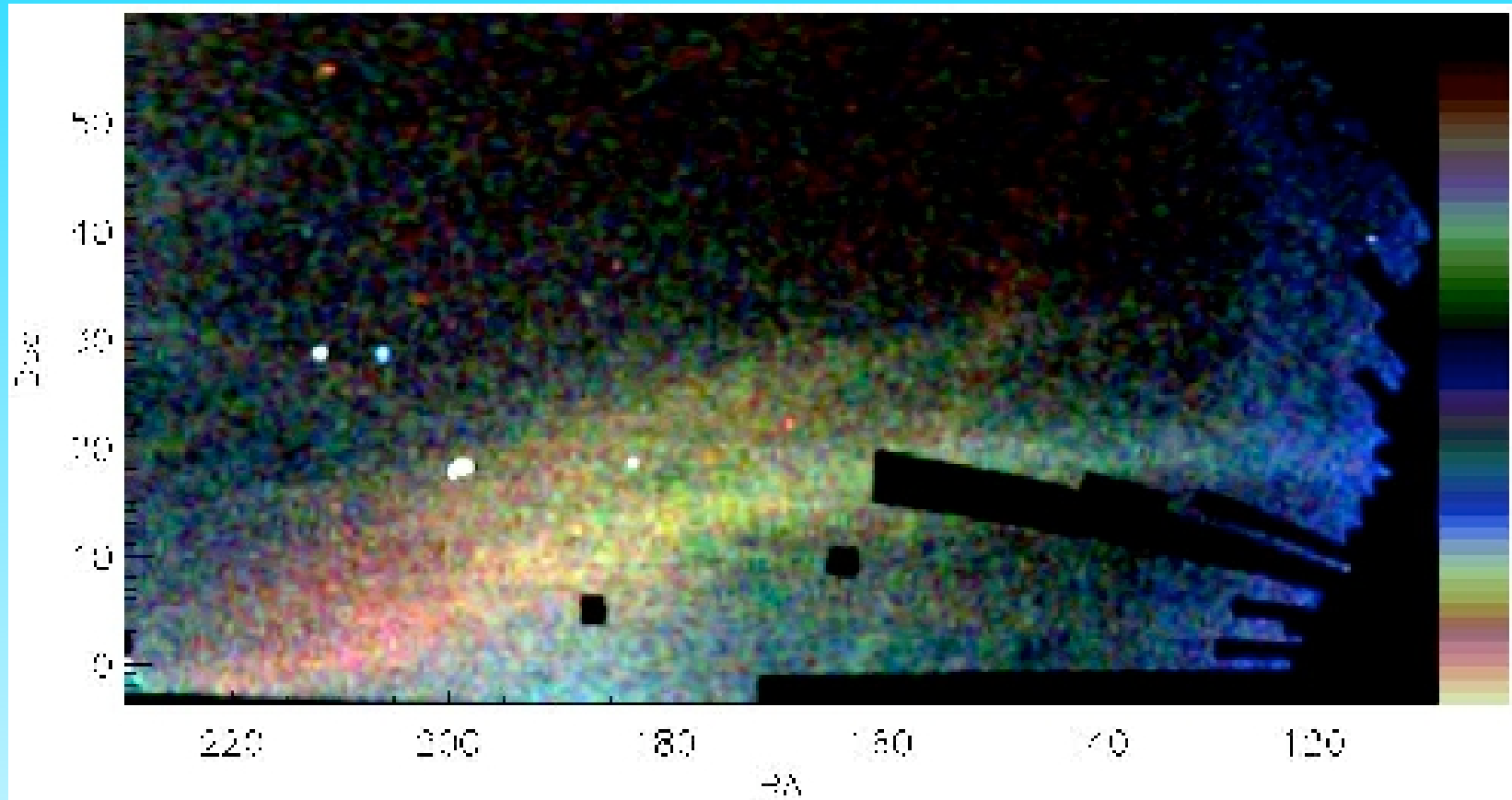


Benson, Frenk, Lacey, Baugh & Cole '02  
(see also Kauffman et al '93, Bullock et al '01)



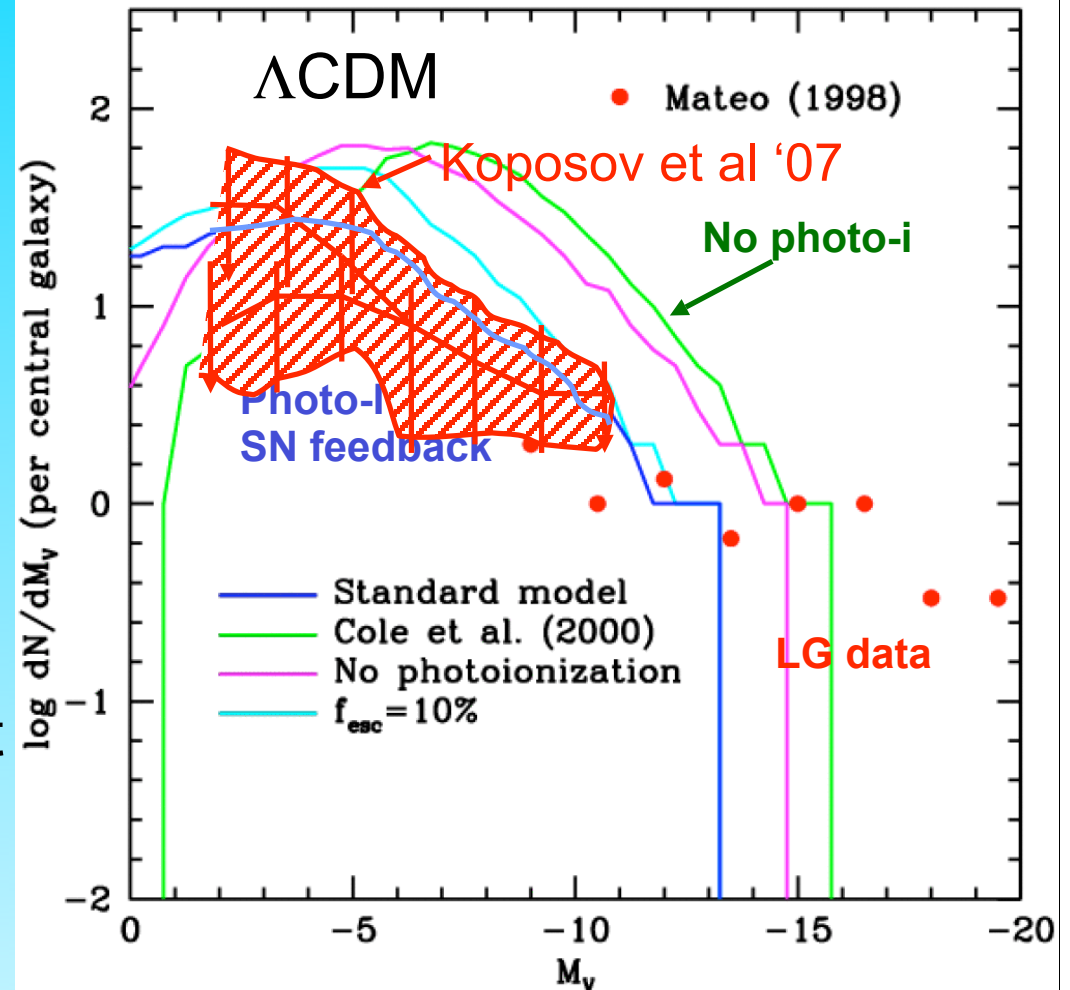
# The field of streams

Belokurov et al '07

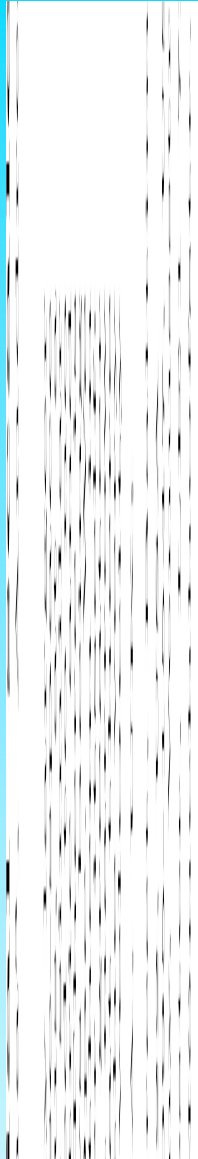


# Luminosity Function of Local Group Satellites

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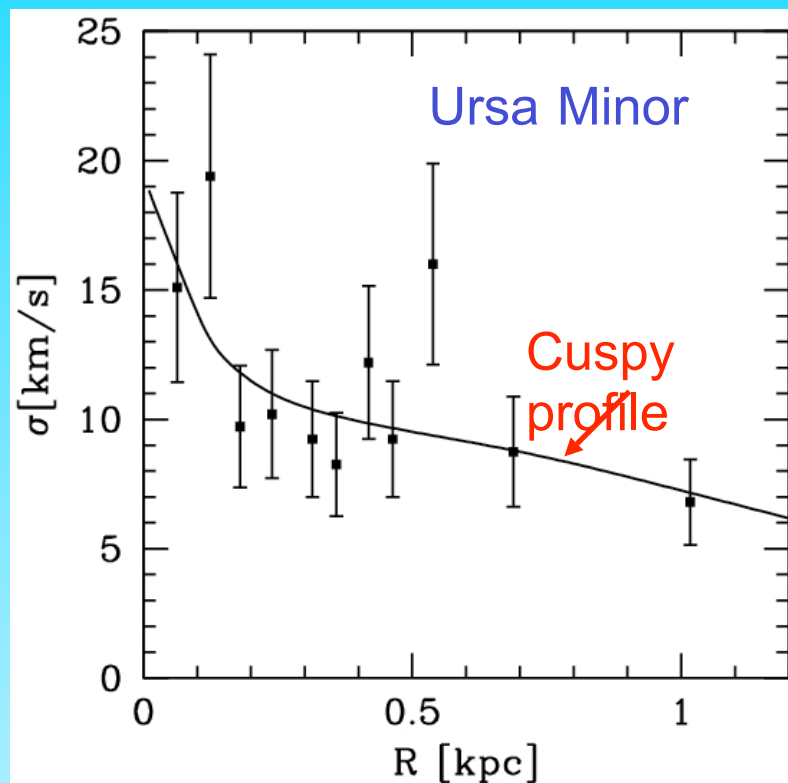


## ABSTRACT

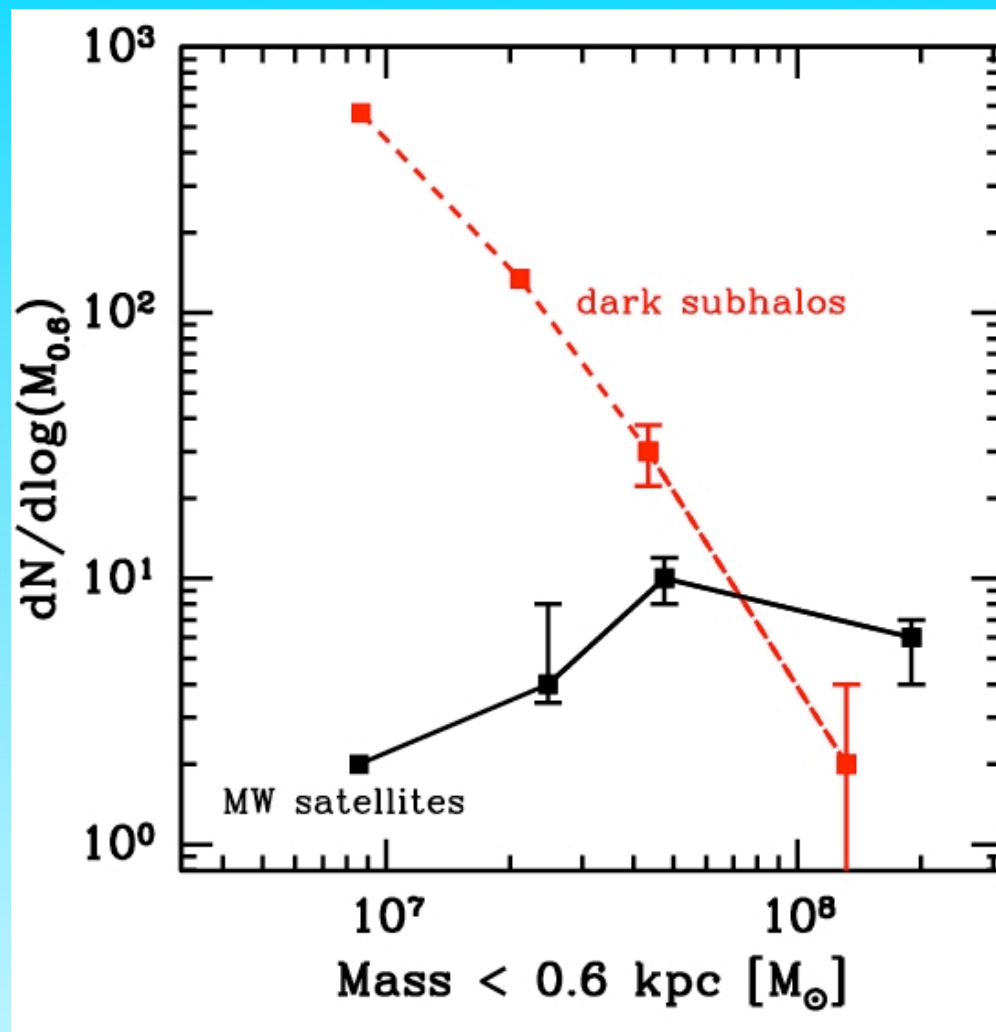
There has long been evidence that low-mass galaxies are systematically larger in radius, of lower central stellar mass density, and of lower central phase-space density, than are star clusters of the same luminosity. The larger radius, at a comparable value of central velocity dispersion, implies a larger mass at similar luminosity, and hence significant dark matter, in dwarf galaxies, compared to no dark matter in star clusters. We present a synthesis of recent photometric and kinematic data for several of the most dark-matter dominated galaxies. There is a bimodal distribution in half-light radii, with stable star clusters always being smaller than  $\sim 30\text{pc}$ , while stable galaxies are always larger than  $\sim 120\text{pc}$ . We extend the previously known observational relationships and interpret them in terms of a more fundamental pair of intrinsic properties of dark matter itself: dark matter forms cored mass distributions, with a core scale length of greater than about  $100\text{pc}$ , and always has a maximum central mass density with a narrow range. The dark matter in dSph galaxies appears to be clustered such that there is a mean volume mass density within the stellar distribution which has the very low value of about  $0.1 M_{\odot} \text{pc}^{-3}$  (about  $5\text{GeV}/c^2 \text{cm}^{-3}$ ). All dSphs have velocity dispersions equivalent to circular velocities at the edge of their light distributions of  $\sim 15\text{kms}^{-1}$ . In two dSphs there is evidence that the density profile is shallow (cored) in the inner regions, and so far none of the dSphs display kinematics which require the presence of an inner cusp. The maximum central dark matter density derived is model dependent, but is likely to have a mean value (averaged over a volume of radius  $10\text{pc}$ ) of  $\sim 0.1 M_{\odot} \text{pc}^{-3}$  (about  $5\text{GeV}/c^2 \text{cm}^{-3}$ ) for our proposed cored dark mass distributions (where it is similar to the mean value), or  $\sim 60 M_{\odot} \text{pc}^{-3}$  (about  $2\text{TeV}/c^2 \text{cm}^{-3}$ ) if the dark matter density distribution is cusped. Galaxies are embedded in dark matter halos with these properties; smaller systems containing dark matter are not observed. These values provide new information into the nature of the dominant form of dark matter.

# Mass function of MW satellites

Strigari et al '07



Estimate mass within 0.6 kpc from velocity dispersion data





**$z=0.0$**

## The 'Via Lactea' simulation

Currently the best resolved published sim of a Milky Way halo

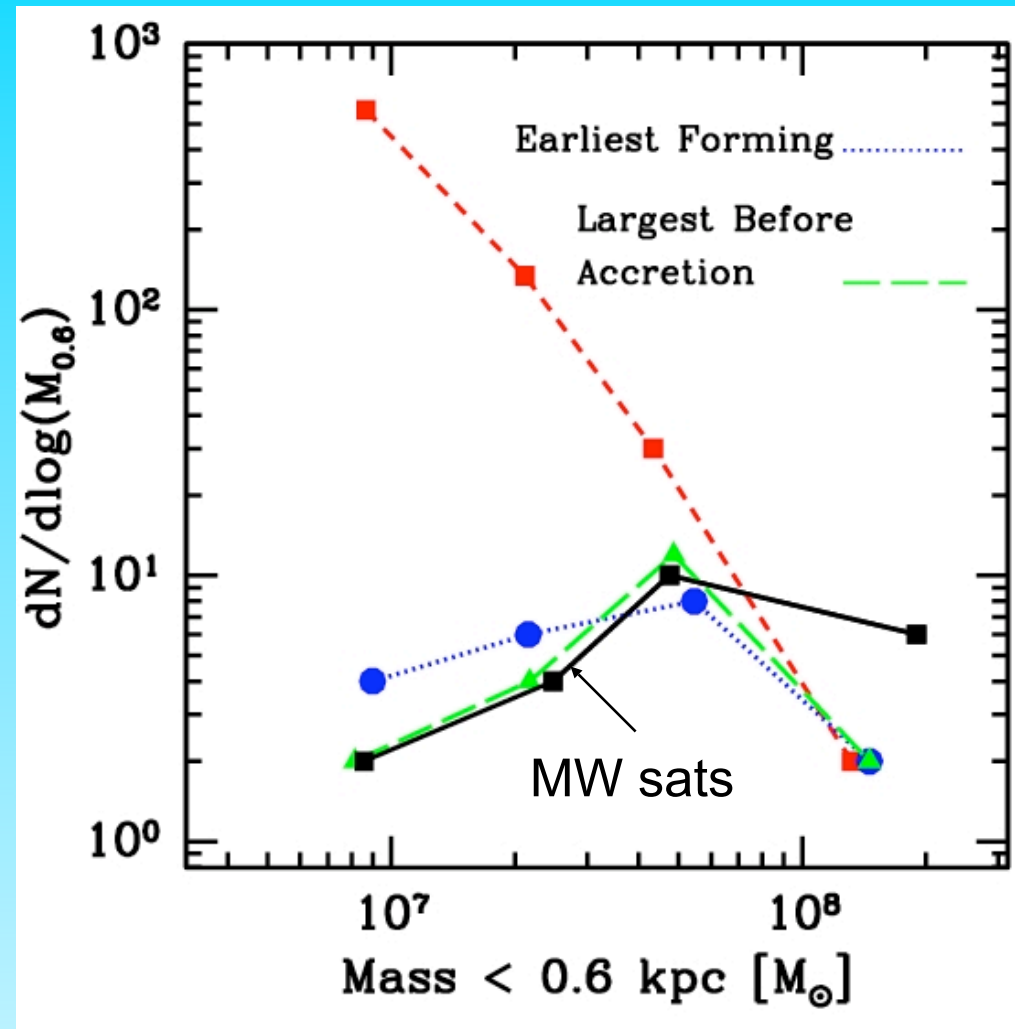
**80 kpc**



Diemand, Madau & Kuhlen '07

# Mass function of MW satellites

MW satellite **mass** function **consistent** with  $\Lambda$ CDM provided most massive satellites are identified with **largest halos before accretion** (c.f. Benson et al '02, Libeskind et al '07)



Strigari et al '07

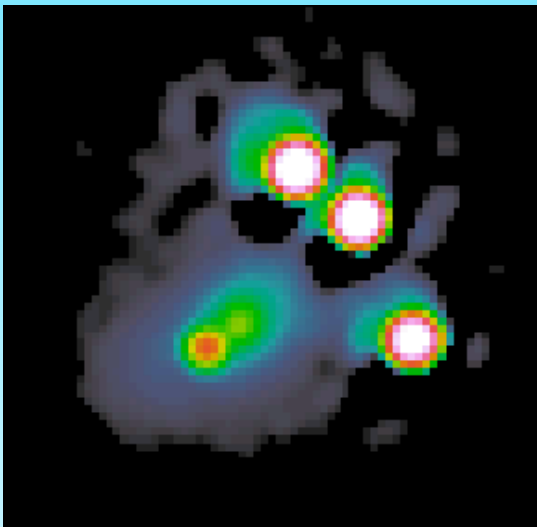
# Substructure in CDM halos

Halos have large number of self-bound substructures containing  $\sim 10\%$  of the mass and with  $dN/dM \sim M^{-1.9}$

→ Substructures may be observable

Gravitational lensing effects

$\gamma$  -ray annihilation emission



Anomalous flux ratios in multiply-imaged quasars  $\Rightarrow$  **Substructure**

Dalal & Kochanek '02, Metcalfe & Zhao '02



# A blueprint for detecting halo CDM

Supersymmetric particles annihilate and if x-section is right, the annihilation radiation may be observable

Intensity of annihilation radiation depends on:

$$\int r^2(x) \langle \sigma v \rangle dV$$

# More on substructure convergence

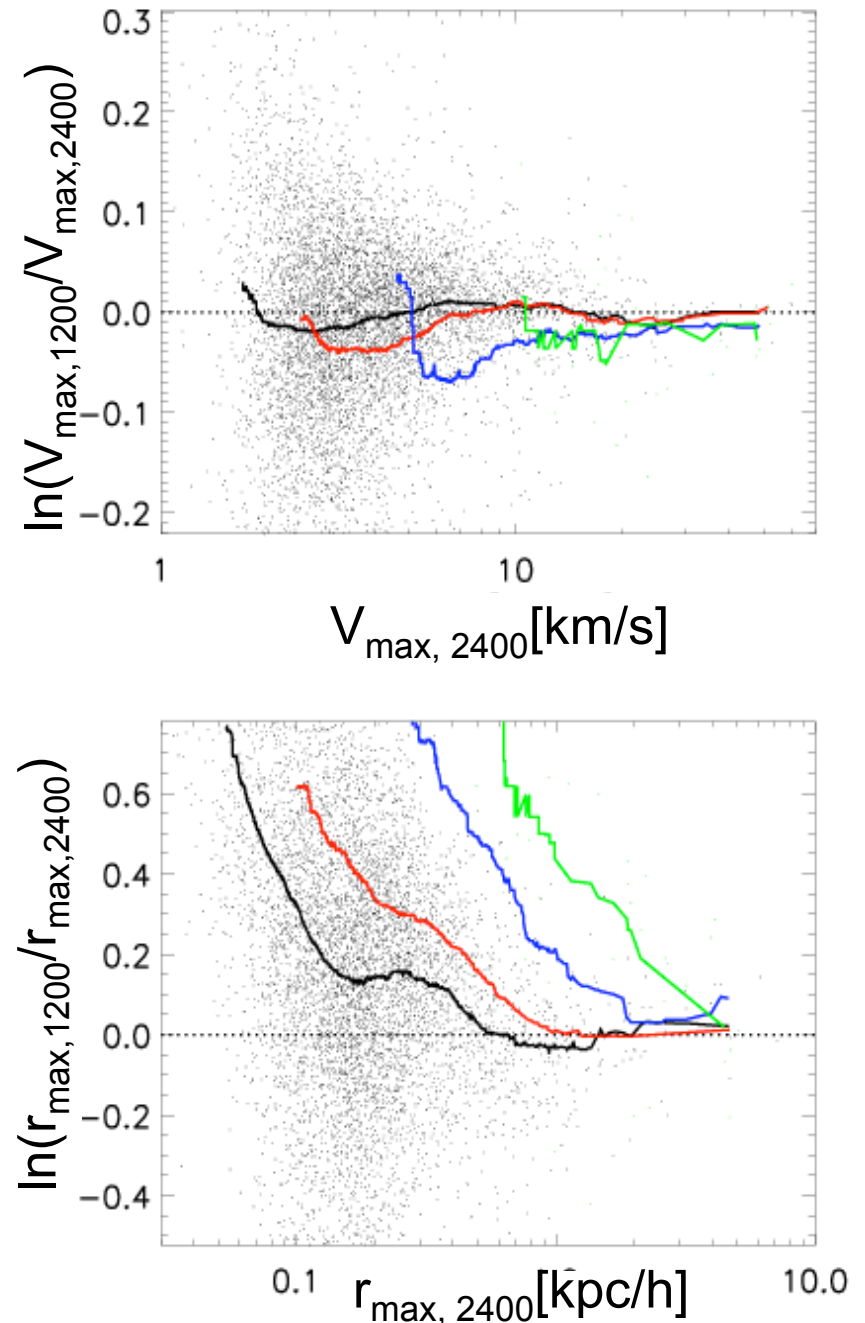
Convergence in the size and maximum circular velocity for individual subhalos cross-matched between simulation pairs.

Biggest simulation gives convergent results for

$$\begin{aligned} V_{\max} &> 1.5 \text{ km/s} \\ r_{\max} &> 165 \text{ pc} \end{aligned}$$

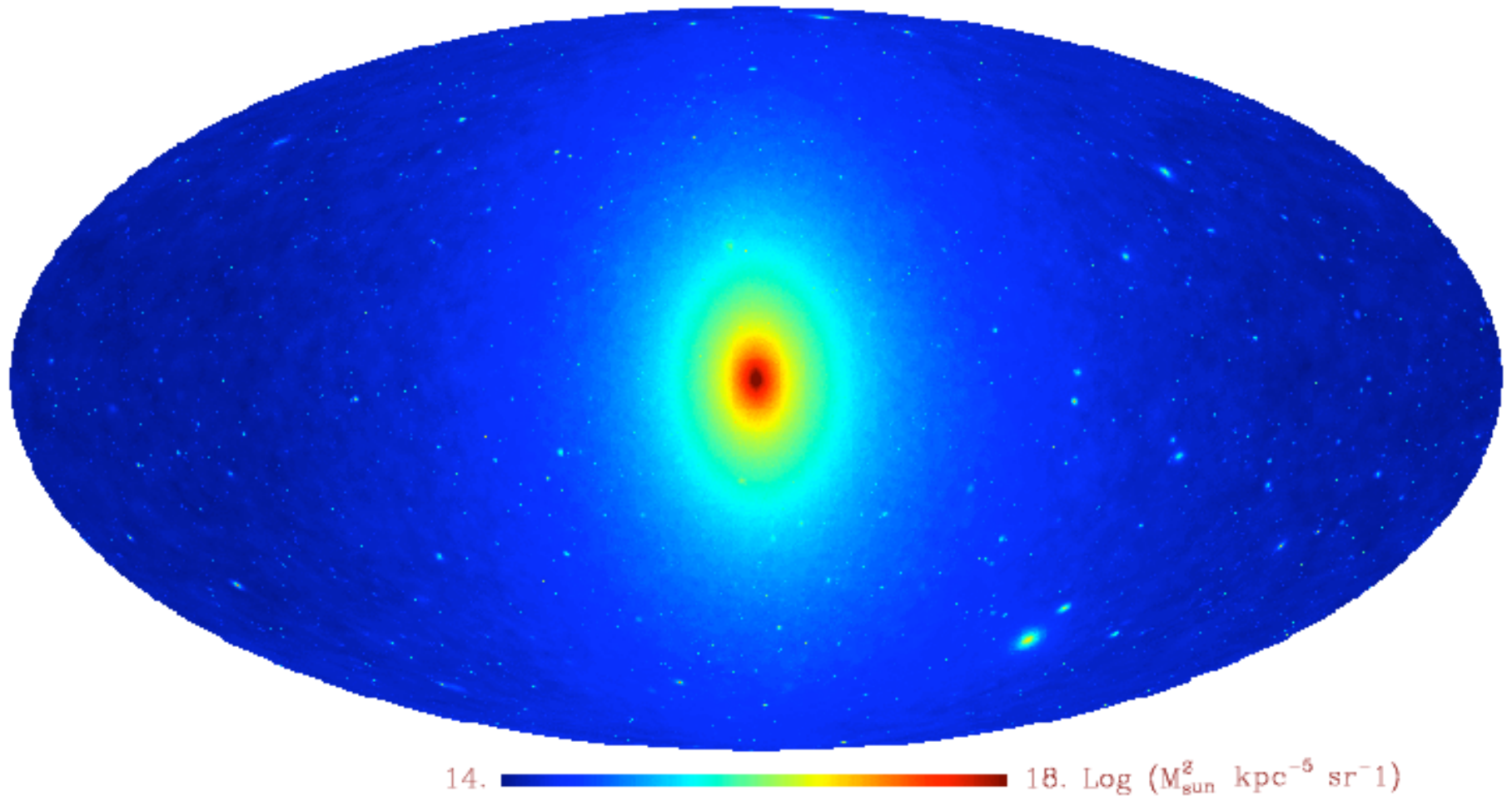
Much smaller than the halos inferred for even the faintest dwarf galaxies

Virgo Consortium



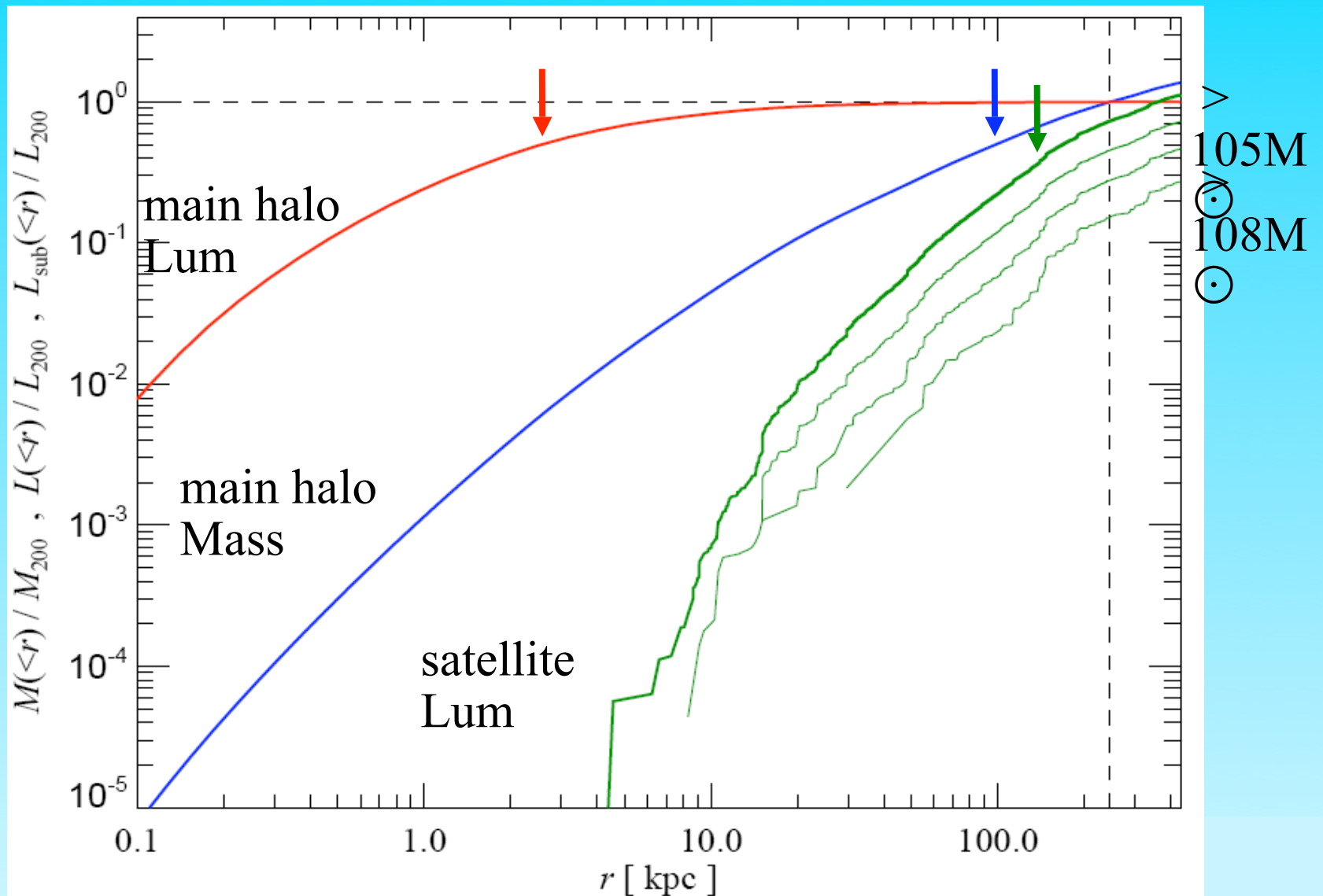
# Milky Way halo seen in DM annihilation radiation

Aquarius simulation:  $N200 = 1.1 \times 10^9$



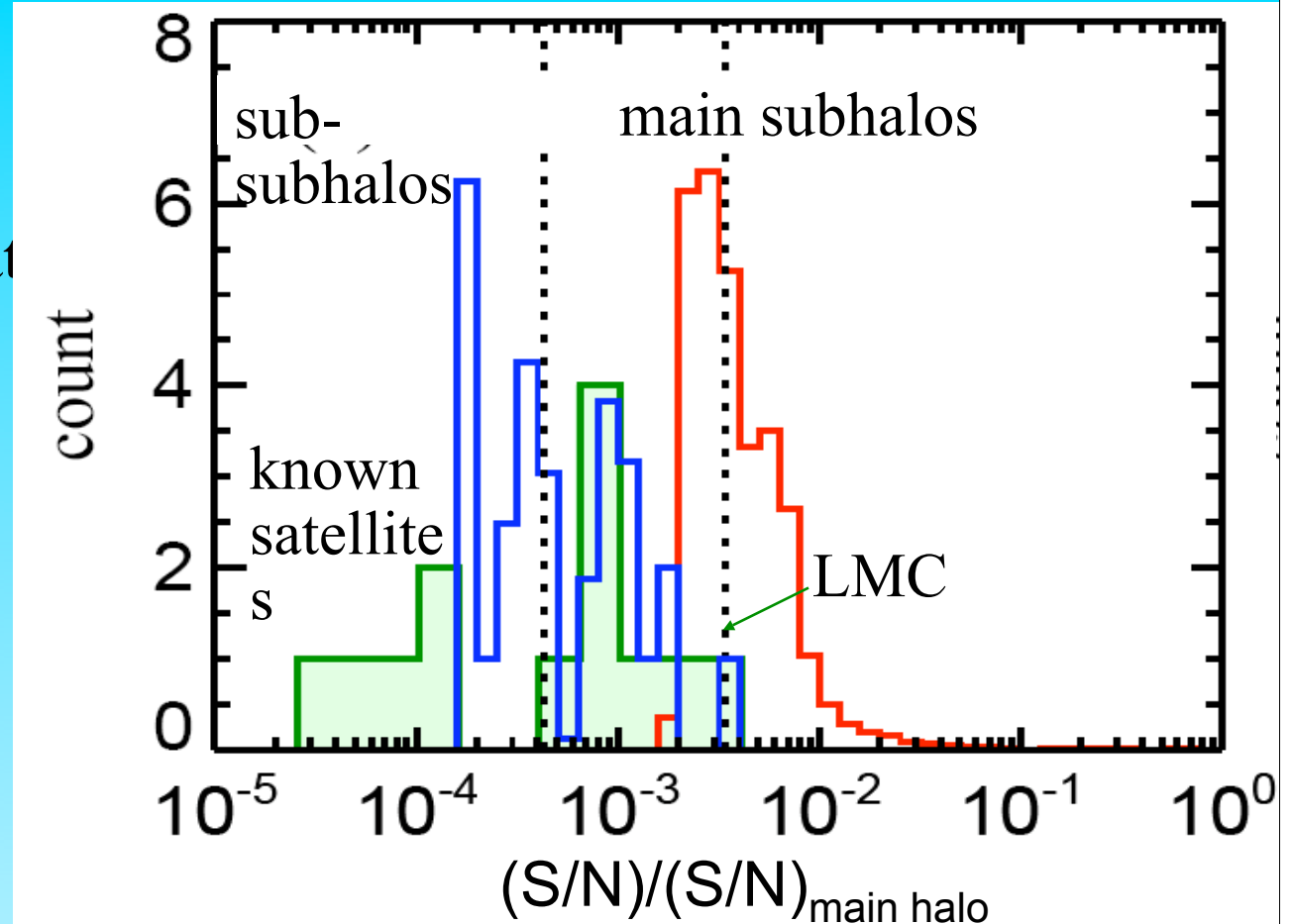


# Mass and annihilation radiation profiles of a MW halo



# A blueprint for detecting halo CDM

S/N for detecting subhalos in units of that for detecting the main halo  
 30 highest S/N objects, assuming use of optimal filters



- Highest S/N subhalos have 1% of S/N of main halo
- Highest S/N subhalos have 10 times S/N of known satellites
- Substructure of subhalos has no influence on detectability

## Conclusions: $\Lambda$ CDM on small scales

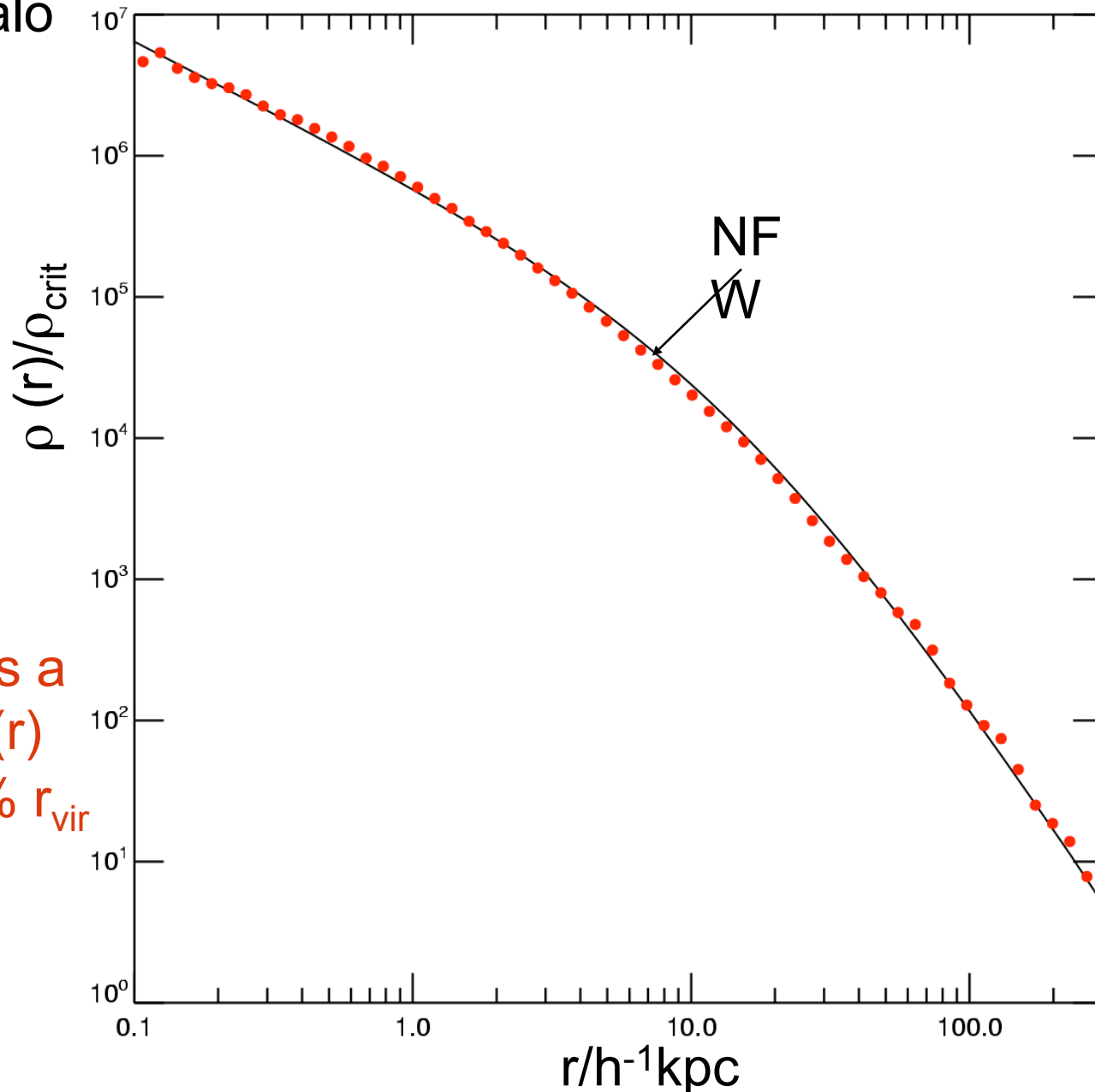
- Predictions from  $\Lambda$ CDM for dark matter are well established
- On large-scales,  $\Lambda$ CDM agrees with staggering amount of data, from CMB to gals
- On small-scales, N-body simulations of  $\Lambda$ CDM predict:
  - cuspy halo profiles, with inner log slope  $\leq -1$
  - many small substructures, with convergent mass fraction
- Evidence for cusps in galaxy cluster halos
- Dwarf galaxy (e.g. sats) and LF “problems” solved by astrophysics
- TEST: substructures should be observable (lensing,  $\gamma$ -rays)
- GLAST may discover DM - near centre of the galaxy



A galactic halo

$N=800^3$

NFW profile is a  
good fit to  $\rho(r)$   
down to  $\sim 0.1\%$   $r_{\text{vir}}$



Springel, Jenkins, Wang, Helmi,  
Navarro, Frenk & White '08