

How do galaxies populate Dark Matter halos?

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ABSTRACT

For any assumed standard stellar Initial Mass Function, the Sloan Digital Sky Survey (SDSS) gives a precise determination of the abundance of galaxies as a function of their stellar mass over the full stellar mass range $10^8 M_\odot < M_* < 10^{12} M_\odot$. Within the concordance Λ CDM cosmology, the Millennium simulations give precise halo abundances as a function of mass and redshift for all halos within which galaxies can form. Under the plausible hypothesis that the stellar mass of a galaxy is an increasing function of the maximum mass ever attained by its halo, these results combine to give halo mass as a function of stellar mass. The result agrees quite well with observational estimates of mean halo mass as a function of stellar mass from stacking analyses of the gravitational lensing signal and the satellite dynamics of SDSS galaxies. For $M_* \sim 5.5 \times 10^{10} M_\odot$, the stellar mass usually assumed for the Milky Way, the implied halo mass is $\sim 2 \times 10^{12} M_\odot$, consistent with most recent direct estimates and inferences from the MW/M31 Timing Argument. The fraction of the baryons associated with each halo which are present as stars in its central galaxy reaches a maximum of 20% at masses somewhat below that of the Milky Way, and falls rapidly at both higher and lower masses. These conversion efficiencies are lower than in almost all recent high-resolution simulations of galaxy formation, showing that these are not yet viable models for the formation of typical members of the galaxy population. When inserted in the Millennium-II Simulation, our derived relation between stellar mass and halo mass predicts a stellar mass autocorrelation function in excellent agreement with that measured directly in the SDSS. The implied Tully-Fisher relation also appears consistent with observation, suggesting that galaxy luminosity functions and Tully-Fisher relations can be reproduced simultaneously in a Λ CDM cosmology.

Key words: cosmology: theory – cosmology: dark matter mass function – galaxies: luminosity function, stellar mass function – galaxies: haloes – cosmology: large-scale structure of Universe

1 INTRODUCTION

It has long been known that baryons do not dominate the mass in the Universe, and recent observations of microwave background fluctuations have demonstrated that only about 15% of cosmic matter is in the form of baryons. The remaining 85% is apparently made up of some as yet unidentified, weakly interacting, non-baryonic particle, so-called cold dark matter (Komatsu et al. 2009). Together these two matter components account for only a quarter of the current energy density of the Universe; the rest comes from a near-uniform dark energy field which drives the observed acceleration of the cosmic expansion (Astier et al. 2006). Nonlinear structure formation in this concordance Λ CDM cosmology

proceeds through gravitationally driven hierarchical collapse and aggregation. Galaxies form by the cooling and condensation of gas at the centres of an evolving population of dark matter halos, as originally set out in a different context by White & Rees (1978).

The abundance of dark matter halos as a function of their mass can be predicted by the simple theory of Press & Schechter (1974) and its extensions, and is extremely broad. For example, halos with mass exceeding $10^{14} M_\odot$ are predicted to contain roughly 10% of all dark matter in today’s Universe; halos with mass below $10^{-5} M_\odot$ should contain another 10%; and the remaining 80% is distributed over the intervening 19 orders of magnitude, with the median point near $10^{10} M_\odot$ (e.g. Mo & White 2002; Angulo & White 2009). This behaviour has been confirmed by detailed numerical simulations of cosmic evolution

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over the limited mass range accessible to them (currently $> 10^9 M_\odot$; see below). The observed distribution of stars among galaxies is much more confined, however, with 10% of stars in galaxies with stellar mass above $1.3 \times 10^{11} M_\odot$, 10% in galaxies with stellar mass below $5 \times 10^9 M_\odot$ and a median point near $4 \times 10^{10} M_\odot$ (Li & White 2009). This implies that the baryons are converted into stars with very different efficiencies in halos of different mass. Star formation is most efficient at the centres of halos of typical galaxies such as the Milky Way, and is substantially less efficient at the centres of much more massive or much less massive halos (Navarro & Steinmetz 2000). Larson (1974) noted that star formation would likely be inefficient in objects with low escape velocities because of the ease with which winds can expel gas, and White & Rees (1978) invoked this process to explain the relatively small fraction of all stars which end up in low-mass galaxies. The inefficiency of star formation at the centre of massive halos is related to the well known “cooling flow paradox” (e.g. Fabian et al. 2001). Recent work suggests that it may result from feedback from the central radio AGN (Tabor & Binney 1993; Ciotti & Ostriker 2001; Birzan et al. 2004; Croton et al. 2006; Bower et al. 2006).

There are several ways to study how galaxies populate dark matter halos. The most straightforward is direct simulation of galaxy formation in its cosmological context. An N -body treatment of the evolution of the dark matter component is combined with either a hydrodynamical (e.g. Cen & Ostriker 2000; Springel & Hernquist 2003; Kereš et al. 2005; Pfrommer et al. 2006; Sijacki et al. 2007) or a semi-analytic (e.g. Kauffmann et al. 1999; Springel et al. 2001; Hatton et al. 2003; Springel et al. 2005; Kang et al. 2005) treatment of baryonic evolution. The advantage of these methods is that they track galaxy and dark matter halo evolution across cosmic time in a physically consistent way, providing positions, velocities, star formation histories and other physical properties for the galaxy populations of interest. In recent years both techniques have had considerable success in reproducing observations. Hydrodynamical simulations provide a much better description of diffuse gas processes, but are relatively inflexible, typically producing galaxy populations which are at best a rough match to observation. The greater flexibility and speed of semi-analytic methods allows much better reproduction of observational data at the expense of a schematic treatment of diffuse gas physics. Both schemes implement simplified and highly uncertain recipes to treat star and black hole formation and related feedback processes. For both, these entrain considerable uncertainty about whether the physics of galaxy formation is reliably represented.

Even better fits to the observed luminosity, colour and clustering distributions of galaxies can be obtained by giving up on any attempt to represent formation physics, and instead using simple statistical models with adjustable parameters to populate dark matter halos with galaxies. By adjusting model assumptions and their associated parameters, this halo occupation distribution (HOD) approach is able to match observed statistics like galaxy luminosity and correlation functions as a function of luminosity and colour with remarkable accuracy within the concordance Λ CDM cosmology (e.g. Cooray 2002; Berlind & Weinberg 2002; Yang et al. 2003). Their disadvantage is that they use no information about the evolution of a system when pop-

ulating it with galaxies, and this formation history may have significant influence on the properties of the galaxies (e.g. Gao et al. 2005; Croton et al. 2007). Several authors have explored schemes intermediate between direct simulation and HOD modelling in an attempt to retain some of the advantages of each (e.g. Wang et al. 2006, 2007; Conroy & Wechsler 2009).

An alternative is to link galaxies to their halos/subhalos by matching observed galaxy luminosity functions to simulated halo mass functions assuming a unique and monotonic relation between galaxy luminosity and halo mass. This method was proposed by Vale & Ostriker (2004) and then extended by several groups to consider a variety of properties both for the galaxies and for their halos/subhalos (Conroy et al. 2006; Shankar et al. 2006; Conroy et al. 2007; Baldry et al. 2008; Moster et al. 2009). In particular, Moster et al. (2009) show how the method can be extended to allow a scatter in the properties of galaxies associated with halos or subhalos of given mass (see also Wetzel & White 2009).

Here we follow this latter approach. We combine a precise stellar mass function based on the full spectroscopic dataset of the most recent SDSS data release (Li & White 2009) with a precise halo/subhalo mass function obtained from the Millennium Simulation (MS; Springel et al. 2005) and the higher resolution Millennium-II Simulation (MS-II; Boylan-Kolchin et al. 2009). This yields a much more accurate relation between galaxy stellar mass and dark matter halo mass than could be derived from earlier data. We compare this relation with direct observational estimates of the mean mass of halos surrounding galaxies of given stellar mass inferred from gravitational lensing and satellite galaxy dynamics data. We also compare the halo masses predicted for the Milky Way and other Local Group galaxies with estimates derived from dynamical data. As a further consistency test we populate halos/subhalos in the MS and MS-II with galaxies of stellar mass chosen according to our relation, and we compare the stellar mass correlation function of the result with the SDSS measurement of Li & White (2009). We derive the star formation efficiencies implied as a function of halo mass by our relation, and we compare them to the efficiencies in published hydrodynamical simulations of galaxy formation in the Λ CDM cosmology. Finally, we revisit the issue of whether the abundances and circular velocities of galaxies can be fit simultaneously in a Λ CDM cosmology (e.g. Cole et al. 2000).

In the next section we briefly describe the two Millennium simulations, and the definitions of halo mass that we adopt for the rest of this paper. The relation between galaxy stellar mass and dark matter halo mass is derived at the beginning of our results section, Sec. 3, and in later subsections we compare it with direct observational determinations, we give predictions for the halo masses of Local Group galaxies, we compare the implied stellar mass correlation function with that measured in SDSS, and we revisit the problem of simultaneously reproducing the luminosity function and the Tully-Fisher relation in a hierarchical cosmology. Conclusions and a discussion of our results are presented in Sec. 4.

2 DARK MATTER HALOS

Both the *Millennium Simulation* and the *Millennium-II Simulation* adopt the concordance Λ CDM cosmology with parameters chosen to agree with a combined analysis of the 2dFGRS (Colless et al. 2001) and the first-year WMAP data (Spergel et al. 2003). The parameters are $\Omega_m = 0.25$, $\Omega_b = 0.045$, $H_0 = 73 \text{ km s}^{-1} \text{ Mpc}^{-1}$, $\Omega_\Lambda = 0.75$, $n = 1$, and $\sigma_8 = 0.9$. These parameters are only marginally consistent with analysis of the latest WMAP and large-scale structure data (Komatsu et al. 2009) but the differences are too small to significantly affect the analysis of this paper. Both simulations use 2160^3 dark matter particles to trace evolution from $z \sim 127$ to $z \sim 0$. They were carried out in cubic volumes with periodic boundary conditions and sides of length 685 Mpc and 137 Mpc for the MS-I and MS-II, respectively, corresponding to particle masses of $1.2 \times 10^9 M_\odot$ and $9.5 \times 10^6 M_\odot$. The large volume of the MS enables one to study even the cD galaxies of rare and massive clusters with good statistical power, while the excellent mass resolution of the MS-II can resolve the dark matter halos predicted to host even the faintest known dwarf galaxies.

For each of the output dumps, friends-of-friends (FOF) groups are identified in each simulation by linking together particles separated by less than 0.2 of the mean interparticle separation (Davis et al. 1985). The SUBFIND algorithm (Springel et al. 2001) was then applied to each FOF group in order to split it into a set of disjoint, self-bound subhalos, which represent locally overdense and dynamically stable subunits within the larger system. The main subhalo is defined as the most massive self-bound subunit of a FOF group and normally contains most of its mass. Merger trees were then built which link each subhalo present in a given dump to a unique descendent in the following dump. These allow us to track the formation history of every halo/subhalo present at $z = 0$. We refer readers to Springel et al. (2005) and Boylan-Kolchin et al. (2009) for a more detailed descriptions of these simulations and post-processing procedures.

In this work, we assume that both main subhalos and satellite subhalos have galaxies at their centres, and that the stellar masses of these galaxies are directly related to the *maximum* dark matter mass ever attained by the subhalo during its evolution. We denote this mass by M_{halo} . In practice this mass is usually the mass at $z = 0$ for main subhalos, and the mass just prior to accretion for satellite subhalos. Semi-analytic simulations show that for satellite systems this latter mass is much more closely related to the stellar mass of the central galaxy than is the $z = 0$ mass of the subhalo, because the latter has often been very substantially reduced by tidal stripping (Gao et al. 2004; Wang et al. 2006; Font et al. 2008). Vale & Ostriker (2004), Conroy et al. (2006) and Berrier et al. (2006) present general plausibility arguments for such an assumption rather than studying any specific galaxy formation model. We thus need to estimate the abundance of (sub)halos in the Millennium simulations as a function of this M_{halo} .

For each FOF group, we define the centre as the minimum of the gravitational potential well and we define the virial radius, R_{vir} , as the radius that encloses a mean overdensity of 200 times the critical value. The mass within R_{vir} is then defined as the virial mass:

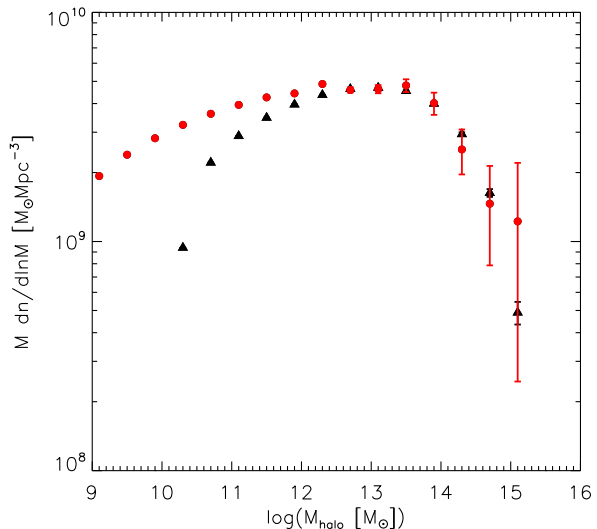


Figure 1. Dark matter halo mass functions at $z = 0$ where “halo” is defined to include both main subhalos and satellite subhalos. Halo mass, M_{halo} , is defined as the current virial mass for main subhalos and as the virial mass immediately prior to accretion for satellite subhalos. In both cases this is normally the maximum mass attained over the subhalo’s history. Black triangles are for the MS and red dots are for the MS-II. Poisson error bars based on halo counts are shown for both simulations.

$$M_{halo} = \frac{100}{G} H^2(z) R_{vir}^3. \quad (1)$$

We define M_{halo} for a main subhalo to be its current virial mass, and for a satellite subhalo to be its virial mass immediately prior to accretion onto a larger system, i.e. its virial mass immediately before it last switches from being a main subhalo to a satellite subhalo. Hereafter, we refer to both main subhalos and satellite subhalos as “halos” and we refer to M_{halo} defined in this way as the “halo mass”.

Fig.1 shows halo mass functions for the two Millennium simulations at $z = 0$. Black triangles refer to the MS and red dots to the MS-II. The two simulations agree well above $10^{12.3} M_\odot$ but below this threshold, the MS lies progressively below the MS-II. This is due to resolution effects, which set in at substantially higher masses than for the FOF halo mass function in Fig. 9 of Boylan-Kolchin et al. (2009) because of the inclusion of satellite subhalos. These can fall below the resolution of the MS at $z = 0$ yet still be relatively massive at the time of infall. In the following, we combine the part of the MS mass function with $M_{halo} > 1.9 \times 10^{12} M_\odot$ with the part from the MS-II with $M_{halo} < 1.9 \times 10^{12} M_\odot$ in order to represent the overall dark halo mass function as well as possible. Based on the deviations between the two simulations visible in Fig.1, we estimate that the resulting function should be accurate to better than about 10% from $10^{10} M_\odot$ up to $10^{15} M_\odot$. This will turn out to cover the full halo mass range of relevance for real galaxies.

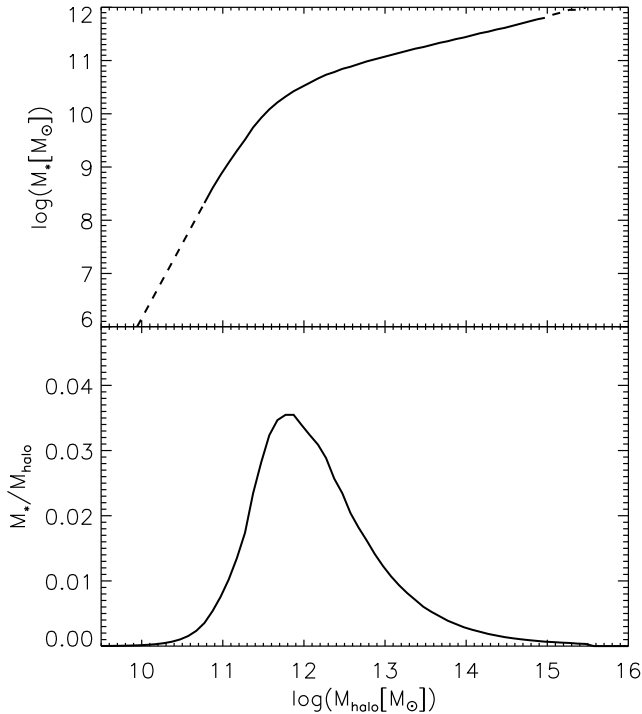


Figure 2. The stellar mass – dark matter halo mass relation. The solid curve is obtained by matching galaxy abundances from SDSS/DR7 to dark matter halo abundances from the combination of the MS and the MS-II (Fig.1). The dashed curve shows an extrapolation of this relation to stellar masses of $10^6 M_{\odot}$ and $10^{12} M_{\odot}$ at the low- and high-mass ends, respectively. The bottom panel shows the ratio of stellar mass to halo mass as a function of halo mass.

3 GALAXY FORMATION EFFICIENCY

3.1 Connecting Galaxies to Dark Matter Halos

We connect dark halo mass M_{halo} to the stellar mass of the central galaxy by assuming a one-to-one and monotonic relationship between the two. In practice, if the number density of dark matter halos with mass exceeding M_{halo} matches the number density of galaxies with stellar mass exceeding M_* ,

$$n(> M_{\text{halo}}) = n(> M_*), \quad (2)$$

then we assume galaxies of stellar mass M_* to reside at the centre of dark matter (sub)halos of mass M_{halo} .

To derive the relation between M_{halo} and M_* we need to combine the halo mass function of Fig. 1 with an equally precise observed stellar mass function for galaxies. We take the recent measurement presented by Li & White (2009). This is based on a complete and uniform sample of almost half a million galaxies from the Sloan Digital Sky Survey data release 7 (SDSS/DR7) (York et al. 2000; Abazajian et al. 2008). This extends over almost four orders of magnitude in stellar mass ($10^8 M_{\odot} - 10^{11.7} M_{\odot}$) with very small statistical errors. The main residual uncertainty comes from possible systematic errors in the determination of stellar masses from the SDSS photometry. Here we convert from masses based on SDSS r -band Petrosian luminosities, as used by Li & White (2009), to masses based on SDSS r -

band “model” luminosities. The latter are generally thought to give a better estimate of the *total* luminosity of galaxies. This conversion is discussed in detail in Appendix A, which also gives a modified version of the fitting formula of Li & White (2009) which represents this “total stellar mass” function. The correction increases stellar masses by about 9% on average. If we leave aside uncertainties in the stellar Initial Mass Function then results in Appendix A and in the appendices of Li & White (2009) suggest that the remaining systematic uncertainty in the stellar mass functions are of order 10% in stellar mass. Purely statistical errors are much smaller than this. Since the abundances matched in Eq. 2 range over almost six orders of magnitude, such uncertainties have only a very small effect on the $M_{\text{halo}} - M_*$ relation.

Our relation between galaxy stellar mass and the dark matter halo mass is shown in the upper panel of Fig. 2. The solid curve uses SDSS/DR7 data over the stellar mass range from $10^{8.3}$ to $10^{11.8} M_{\odot}$, which corresponds to dark matter halo masses between $10^{10.8} M_{\odot}$ and $10^{14.9} M_{\odot}$. We extrapolate this relation to $10^6 M_{\odot}$ at the low-mass end and to $10^{12} M_{\odot}$ at the high-mass end assuming constant slope, as indicated by the dashed extensions. Galaxies with mass around $10^6 M_{\odot}$ are expected to reside in dark matter halos with mass $\sim 10^{10} M_{\odot}$, where we expect errors in our abundance estimates still to be below 10%. At the high-mass end, the stellar mass of the central galaxy becomes very insensitive to its dark matter halo mass, indicating a suppression of star formation in the cores of halos more massive than $\sim 10^{13} M_{\odot}$.

If we adopt the functional form suggested by Yang et al. (2003) and Moster et al. (2009), our derived relation can be approximated to high accuracy by

$$\frac{M_*}{M_{\text{halo}}} = c \times \left[\left(\frac{M_{\text{halo}}}{M_0} \right)^{-\alpha} + \left(\frac{M_{\text{halo}}}{M_0} \right)^{\beta} \right]^{-\gamma} \quad (3)$$

where $c = 0.129$, $M_0 = 10^{11.4} M_{\odot}$, $\alpha = 0.926$, $\beta = 0.261$ and $\gamma = 2.440$. Note that this formula has been fitted to our results over the halo mass range $10^{10.8}$ to $10^{14.9} M_{\odot}$, corresponding to the solid curve in the upper panel of Fig. 2.

In the bottom panel of Fig. 2 we show the ratio of stellar mass to dark matter halo mass as a function of halo mass. This reaches a maximum in halos with $M_{\text{halo}} \sim 10^{11.8} M_{\odot}$, slightly less massive than the halos which host L^* galaxies. The peak value is around 3.5%. The ratio drops very rapidly towards both lower and higher halo masses: $M_*/M_{\text{halo}} < 0.27\%$ in dark matter halos with mass $\sim 10^{10.7} M_{\odot}$ and $M_*/M_{\text{halo}} \sim 0.09\%$ in clusters with $\sim 10^{14.8} M_{\odot}$. (Note that in the latter case the stellar mass refers *only* to the central galaxy.)

Semi-analytic models like that of De Lucia & Blaizot (2007; DLB07) produce curves very similar to those of Fig. 2 but noticeably offset. This offset comes from several sources. As may be seen in Fig.1, the MS does not produce the correct (sub)halo abundance below $M_{\text{halo}} = 10^{12} M_{\odot}$, so that a SAM based on the MS alone (like that of DLB07) is skewed as a result. At the moment, there are no semi-analytic models tuned to work simultaneously on the MS and MS-II simulations, though we intend to produce such models in the future (Guo et al., in preparation). In addition, the DLB07 models do not accurately fit the Li & White (2009) mass

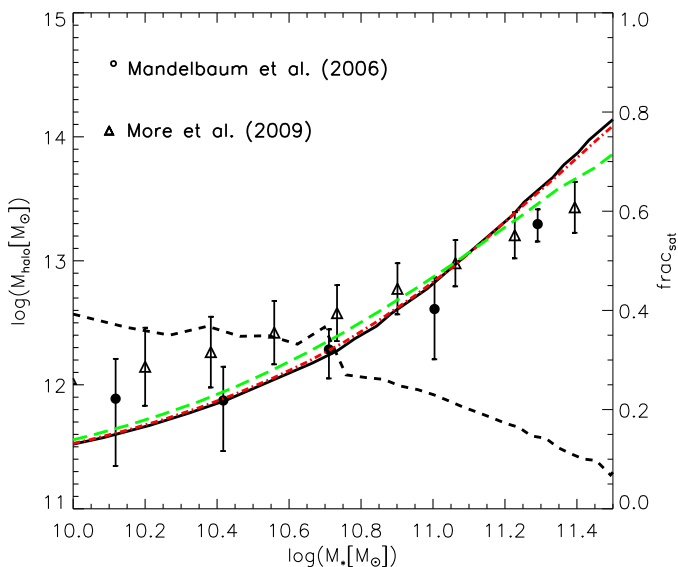


Figure 3. Dark matter halo mass as a function of stellar mass. The thick black curve is the prediction from abundance matching assuming no dispersion in the relation between the two masses. Circles with error bars are weak lensing estimates of the mean halo mass of central galaxies as a function of their stellar mass (Mandelbaum et al. 2006). The error bars show the 95% confidence ranges. Triangles with 1σ error bars show mean halo masses as a function of central galaxy stellar mass derived from the stacked kinematics of satellite galaxies (More et al. 2009). Red and green dashed curves show abundance matching predictions for mean halo mass as a function of galaxy stellar mass assuming dispersions of 0.1 and 0.2, respectively, in $\log M_*$ at given halo mass. The dashed black curve is the satellite fraction as a function of stellar mass, as labelled on the axis at the right-hand side of the plot.

function (see their Fig. B1) so this also introduces an appreciable offset in the $M_* - M_{halo}$ relation. The scatter of this model around its own $M_* - M_{halo}$ relation is, however, quite small and is comparable with the values we test below.

3.2 Comparison to observed $M_{halo} - M_*$ relation

We now focus on galaxies with stellar mass between $10^{10} M_\odot$ and $3 \times 10^{11} M_\odot$ and show halo mass vs. stellar mass in Fig. 3. The solid curve is the prediction of our abundance matching as shown already in Fig. 2. The circles with error bars show mean halo mass as a function of central galaxy stellar mass as obtained from gravitational lensing measurements (Mandelbaum et al. 2006). The data consisted of 351,507 galaxies from SDSS, including both early- and late-type galaxies in the mass range $[0.7 \times 10^{10} M_\odot, 4 \times 10^{11} M_\odot]$. The error bars indicate 95% confidence intervals. The stellar masses used here are based on the photometric properties of SDSS galaxies (see Appendix A), while those in Mandelbaum et al. (2006) were estimated by Kauffmann et al. (2003) based on the SDSS spectroscopy. We have shifted the latter by about 0.1 dex to match the former. This conversion factor was obtained as in Appendix A of Li & White (2009) using a large sample of galaxies for which both stellar mass estimates are available (see also Fig. 17 of Blanton & Roweis (2007)). The lensing and abun-

dance matching results agree well for stellar masses between $10^{10} M_\odot$ and $10^{10.8} M_\odot$. At higher masses, the abundance matching halo masses are somewhat larger than those estimated from lensing.

Triangles with error bars in Fig. 3 show mean halo mass as a function of central stellar mass as derived from the stacked kinematics of the satellites of a large sample of SDSS central galaxies (More et al. 2009). Error bars here denote 1σ uncertainties in the mean. To make a direct comparison with our predictions, we have converted the More et al. (2009) relation between halo mass and galaxy luminosity into a relation between halo mass and central stellar mass by using the SDSS data to estimate mean “model” stellar mass-to-Petrosian light ratio as a function of stellar mass. We have also accounted for our differing definitions of “halo mass” using an NFW profile of appropriate concentration. The resulting $M_{halo} - M_*$ relation is consistent with that found from the lensing measurements, although its slope is slightly flatter. Again, the M_{halo} inferred at high mass is somewhat lower than predicted by our abundance matching.

We have studied whether this discrepancy could be due to a significant dispersion in the central stellar mass of halos of given dark matter mass. Assuming the dispersion in $\log M_*$ to be gaussian and independent of M_{halo} , rms values exceeding about 0.2 are excluded because they are inconsistent with the steep high-mass fall-off of the stellar mass function of Li & White (2009).

In Fig. 3 we plot the mean halo masses predicted for distributions which match both the SDSS/DR7 stellar mass function and the halo mass function of Fig. 1 assuming dispersions in $\log M_*$ at given M_{halo} of 0.1 (red curve) and 0.2 (green curve); our standard relation (the thick black curve) corresponds to a dispersion of zero. Dispersions in the allowed range lead to a flatter slope of the $M_{halo} - M_*$ relation and to the prediction of a lower mean halo mass at high central stellar mass. The effects are quite weak, however.

Fig. 3 also shows the fraction of galaxies at each stellar mass which are satellites according to our standard assumption that M_* is a monotonic function of M_{halo} (the dashed curve which is labelled on the right-hand axis). This fraction maximises at about 40% for the smallest galaxies considered in the plot. Roughly 25% of galaxies of Milky Way mass are satellites, but less than 10% of galaxies with $M_* > 10^{11.5} M_\odot$. (These fractions are consistent with those inferred using quite different arguments by Mandelbaum et al. (2006)). These satellite fractions account for at least partly the dispersion in the $M_{halo} - M_*$ relation.

3.3 Halo masses for galaxies in the Local Group

Within the Local Group a variety of dynamical tracers are available which can provide halo mass estimates for individual galaxies. Clearly, it is of interest to see how these compare with the halo masses we infer from our abundance matching argument. A significant obstacle to carrying through this programme is the difficulty of estimating stellar masses for comparison to the more distant SDSS galaxies. The large angular size of objects like M31, M33 and the Magellanic Clouds makes it difficult to obtain accurate integrated photometry, while our position within the Milky Way makes it particularly difficult to infer our own Galaxy’s total

Name	M_* [M_\odot]	M_{halo} [M_\odot]	80% Confidence Interval [M_\odot]	Ref.
M31	6.98×10^{10}	2.96×10^{12}	$[1.03, 7.32] \times 10^{12}$	(1)
Milky Way	5.5×10^{10}	1.99×10^{12}	$[0.80, 4.74] \times 10^{12}$	(2)
M33	2.84×10^9	1.74×10^{11}	$[1.30, 2.23] \times 10^{11}$	(1)
LMC	1.30×10^9	1.21×10^{11}	$[0.93, 1.56] \times 10^{11}$	(1)
M32	1.24×10^9	1.19×10^{11}	$[0.91, 1.53] \times 10^{11}$	(1)
NGC 205	9.29×10^8	1.05×10^{11}	$[0.81, 1.34] \times 10^{11}$	(1)
SMC	2.63×10^8	6.39×10^{10}	$[5.23, 7.91] \times 10^{10}$	(1)
	5.95×10^8	8.69×10^{10}	$[0.69, 1.10] \times 10^{11}$	(3)

Table 1. Stellar and halo masses for selected luminous Local Group galaxies. Stellar masses are computed from B-V colors and V-band magnitudes using the fit in table 1 of Bell & de Jong for all galaxies except the Milky Way, for which M_* is taken directly from Flynn et al. 2006. The colors and magnitudes are taken from the references in column 5. The halo masses in column 3 come from our abundance matching results (Fig. 2), while the values in column 4 give the 10% and 90% values of M_{halo} assuming $\sigma_{\log M_*} = 0.2$. References: (1) de Vaucouleurs et al. 1991 (RC3); (2) Flynn et al. 2006; (3) Bothun & Thompson 1988.

stellar mass. In Table 1 we list stellar masses for the brighter galaxies of the Local Group, together with the source from which we obtained them. Where possible, we have chosen estimates based on similar techniques and assumptions to those we use for more distant systems.

For given stellar mass, the $M_* - M_{halo}$ relation of Fig. 2 predicts a unique value of M_{halo} . We list this for each galaxy in column 3 of Table 1. If this relation does, in fact, have some dispersion, then a range of halo masses is consistent with any given stellar mass. As noted above, the dispersion in $\log M_*$ at given M_{halo} cannot exceed 0.2 if the high-mass tail of the SDSS/DR7 mass function is to be reproduced. Semi-analytic simulations of galaxy formation within the MS (e.g. DLB07) suggest a dispersion which is indeed roughly independent of M_{halo} , but is somewhat smaller, ~ 0.17 , at least for systems with $M_{halo} > 10^{11} M_\odot$. At very low masses, the models suggest a rather larger dispersion, ~ 0.3 for stellar masses around $10^8 M_\odot$. More et al. (2009) infer a very similar dispersion for the *luminosity* of central galaxies in halos of given mass from their SDSS data on satellite statistics. In column 4 of Table 1 we give the 10% and 90% points of the distribution of halo mass predicted, given the stellar mass of each galaxy, for a model with the maximal allowed dispersion (0.2) in $\log M_*$ at given M_{halo} .

For the Milky Way, the recent stellar mass estimate of Flynn et al. (2006) is quite similar to the old value of $\sim 6 \times 10^{10} M_\odot$ found by 1980’s models of Galactic structure. For their estimated stellar mass of $5.5 \times 10^{10} M_\odot$, we predict the halo mass of the Milky Way to be $2.0 \times 10^{12} M_\odot$. In a model with the maximally allowed dispersion, the upper and lower 10% points of the predicted halo mass distribution are at $4.7 \times 10^{12} M_\odot$ and $0.80 \times 10^{12} M_\odot$. Most independent estimates of the halo mass of the Milky Way have come from escape velocity arguments, or from Jeans modelling of the radial density and velocity dispersion profiles of distant halo tracer populations, e.g. red giants, blue horizontal branch stars, globular clusters, or satellite galaxies. Recent studies have typically come up with halo masses in the range 1 to $2 \times 10^{12} M_\odot$. Estimates, in units of $10^{12} M_\odot$, include $1.9^{+3.6}_{-1.7}$ (Wilkinson & Evans 1999), $2.5^{+0.5}_{-1.0}$ or $1.8^{+0.4}_{-0.7}$ (Sakamoto et al. 2003), depending on whether or not Leo I is included (see also, Li & White 2008, for the former case), $1.42^{+1.14}_{-0.54}$ (Smith & et al. 2007),

$0.5 - 1.5$ (Battaglia et al. 2005; Dehnen et al. 2006), and $1.0^{+0.3}_{-0.2}$ (Xue et al. 2008). These are consistent with the values implied by our abundance-matching, though some are at the lower end of the permitted range even when the $M_* - M_{halo}$ relation is allowed to have maximal scatter.

M31 appears to have a larger stellar mass than the Milky Way, consistent with its larger maximum rotation velocity, and this translates into a larger inferred halo mass $M_{halo} = 3.0 \times 10^{12} M_\odot$. It is interesting that the sum of the halo masses estimated for M31 and the Galaxy from our “zero scatter” abundance matching is close to the best estimate of the same quantity ($M_{halo}(MW) + M_{halo}(M31) = 5.3 \times 10^{12} M_\odot$) which Li & White (2008) obtained from a Λ CDM-calibrated Timing Argument applied to the relative orbit of the two galaxies. Note, however, that if we allow maximal scatter in the $M_* - M_{halo}$ relation, then the Milky Way’s halo mass could be as low as the values found in other recent MW analyses, and the sum $M_{halo}(MW) + M_{halo}(M31)$ would still not violate the 90% confidence range quoted by Li & White (2008). In this case, the Milky Way’s halo would of course, be substantially less massive than those of typical galaxies of similar stellar mass.

The other Local Group Galaxies listed in Table 1 are all predicted to have (maximum past) halo masses at least a factor of 10 smaller than those of the two giants. As a result, they are likely to have caused relatively little perturbation to the orbital dynamics of the main binary system. The brightest of the satellites are nevertheless predicted to have sufficiently massive halos that dynamical friction may have modified their orbits. In addition, all of the galaxies show evidence for tidal truncation (M32), tidal distortion (NGC205, M33), or associated tidal streams (LMC, SMC, M33), so it is likely that their current halo masses are smaller than the maximum values quoted in Table 1.

3.4 Stellar mass autocorrelations

In addition to estimating the stellar mass function of galaxies for SDSS/DR7, Li & White (2009) also studied the clustering of stellar mass using the same galaxy sample. This was quantified by the projected autocorrelation function of stellar mass, $w_p^*(r_p)$. On scales larger than individual galaxies $w_p^*(r_p)$ can be estimated with high accuracy over about

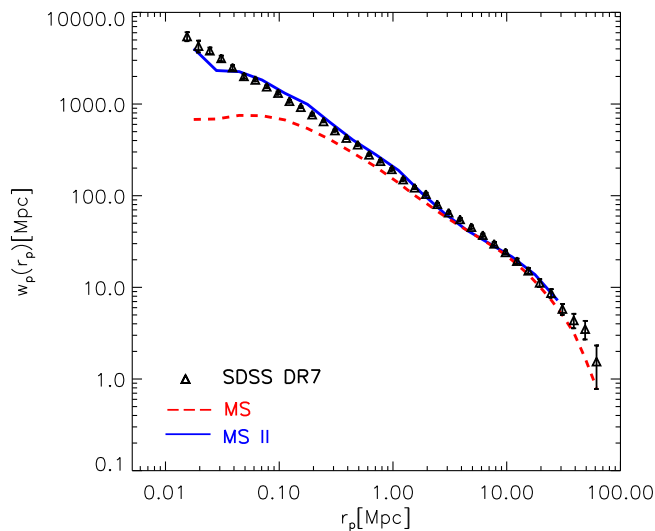


Figure 4. The projected stellar mass autocorrelation function in the SDSS/DR7 as measured by Li & White (2009) is plotted as triangles with error bars and is compared to the result obtained if $z = 0$ (sub)halos in the MS (dashed line) and the MS-II (solid line) are populated with galaxies according to the M_* - M_{halo} relation of Fig. 2.

three orders of magnitude in r_p and is remarkably well described by a single power law. Li & White (2009) showed that this behaviour is approximately, but not perfectly reproduced by existing galaxy formation simulations.

In Figure 4 we show the predictions for $w_p^*(r_p)$ which result if (sub)halos in the MS and MS-II (dashed and solid lines, respectively) are populated with galaxies according to the $M_* - M_{halo}$ relation of Fig. 2. We compare these estimates to the SDSS/DR7 results of Li & White (2009). Over the range $20 \text{ kpc} < r_p < 20 \text{ Mpc}$, the MS-II prediction is in good agreement with the SDSS data. The MS prediction converges to the MS-II on scales larger than $\sim 2 \text{ Mpc}$, but is significantly too low on smaller scales, becoming roughly constant for $r_p < 100 \text{ kpc}$. This reflects the lower resolution of the MS. As noted above, it underpredicts (sub)halo abundances for $M_{halo} < 10^{12} M_\odot$ because many of these correspond to satellite subhalos which have been stripped to masses below the MS resolution limit. The objects missed are primarily in the inner regions of massive halos, so their absence results in a depression of small-scale clustering. In semi-analytic galaxy formation simulations based on the MS, this effect is addressed by explicitly following “orphan” galaxies from the time their subhalos disrupt until the time that the code determines that they should themselves disrupt or merge into the central galaxy (see, e.g. Springel et al. 2005; Croton et al. 2006). This effect is negligible in MS-II since, as noted above, the subhalo samples are essentially complete down to M_{halo} values that are small enough ($\sim 10^{10} M_\odot$) that their galaxies account for almost all stars. Thus the excellent agreement between MS-II and the SDSS data provides a powerful consistency check on the general framework explored in this paper.

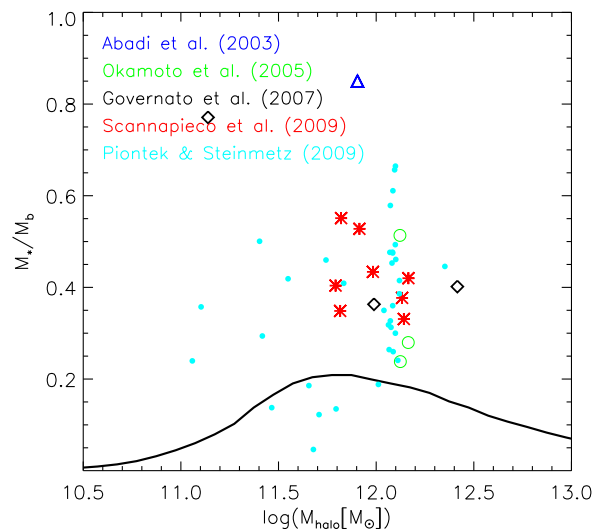


Figure 5. Galaxy formation efficiency as a function of halo mass. The black curve indicates the values required if a Λ CDM universe is to fit the observed SDSS/DR7 stellar mass function. Coloured symbols show the values found for a large number of recent simulations of the formation of individual galaxies from Λ CDM initial conditions. Different colours correspond to simulations by different authors as noted. The simulation results vary widely, but the great majority lock too many baryons into stars to be viable models for the bulk of the real galaxy population.

3.5 Galaxy Formation Efficiency

Given the relation between halo mass and stellar mass, we can define a galaxy formation efficiency as the fraction of all baryons nominally associated with the halo (calculated as the universal baryon fraction times the halo mass) which are locked into stars. Thus,

$$\text{Efficiency} = \frac{M_*}{M_{halo}} \times \frac{\Omega_m}{\Omega_b} = 0.17 \times \frac{M_*}{M_{halo}}. \quad (4)$$

We show this galaxy formation efficiency as a function of dark matter halo mass in Fig. 5. It peaks at around 20% in halos with $M_{halo} \sim 6 \times 10^{11} M_\odot$, somewhat less than the halo mass of the Milky Way. Similar numbers have previously been derived from analogous arguments by Mandelbaum et al. (2006) and Baldry et al. (2008), among others. These low efficiencies must be matched by galaxy formation simulations if these are to provide a realistic description of the formation of real galaxies. In fact, however, as shown by the coloured symbols in Fig. 5, most recent simulations of the formation of galaxies of Milky Way mass convert 25% – 60% of the available baryons into stars (Scannapieco et al. 2009; Governato et al. 2007; Okamoto et al. 2005). The efficiency in Abadi et al. (2003) is even higher, due to these authors’ neglect of SN feedback. Cyan dots show results of a survey of baryonic physics parameter space by Piontek & Steinmetz (2009). Several of their models do show formation efficiencies as low as required to match the SDSS stellar mass function in a Λ CDM universe, but the typical value is around 35%, almost twice as large as required.

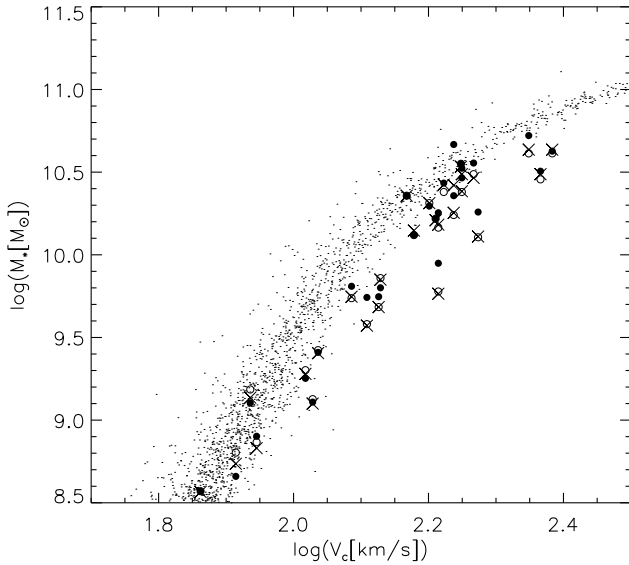


Figure 6. The stellar mass “Tully-Fisher” relation. Small black dots plot the stellar masses predicted for individual MS-II halos by the $M_* - M_{halo}$ relation of Fig. 2 against their current maximum circular velocity. Big symbols are based on estimates of the stellar mass of real galaxies from I band (crosses), K band (filled circles), and B and R band (open circles) photometry and on direct measures of their maximum rotation velocity (Bell & de Jong 2001).

Galaxy formation efficiency drops very rapidly towards both higher and lower mass. In galaxy groups of mass $10^{13} M_\odot$, only 6% of the total baryons can condense to the centre and form stars. This reduction in efficiency may perhaps reflect the effects of feedback from AGN (Croton et al. 2006; Bower et al. 2006). In halos of mass around $4 \times 10^{10} M_\odot$, around 1% of the available baryons have been converted into stars. Here, following the original suggestion of Larson (1974), SN feedback is believed to be responsible for the low efficiency, since it can expel gas effectively from such shallow potential wells. In the smallest systems, reionization may also play a role in suppressing condensation and star formation (Efstathiou 1992; Benson et al. 2002; Sawala et al. 2009).

3.6 The stellar mass “Tully-Fisher” relation

A long standing problem in Λ CDM cosmology has been to reproduce simultaneously the galaxy luminosity function and the zero-point of the Tully-Fisher relation (Kauffmann et al. 1993; Cole et al. 1994; Navarro & Steinmetz 2000; Cole et al. 2000). The abundance matching method used here reproduces the observed stellar mass function automatically. To establish a link between stellar mass and circular velocity, we use the $M_* - M_{halo}$ relation to assign a stellar mass to the central galaxy of each dark matter (sub)halo in the MS-II. The maximum circular velocity of these subhalos is tabulated in the simulation database, and we take this as a proxy for the maximum rotation velocity of the galaxy. The resulting “Tully-Fisher” relation is shown in Fig. 6. Black dots are our predictions for central galaxies. There is a tight relation

between stellar mass and halo maximum circular velocity which can be described approximately by a double power law. The bend corresponds to the turn-over point in the $M_* - M_{halo}$ relation (Fig. 2), and to the point where galaxy formation efficiency reaches its maximum. Large symbols show data for observed spiral galaxies taken from Bell & de Jong (2001) who adopted a scaled-down Salpeter Initial Mass Function (IMF) when deriving their stellar masses. This gives values which are higher by 0.15 dex than those used here, which assume a Chabrier IMF. We shift the observational data downwards by 0.15 dex in order to compensate for this difference.

The Λ CDM model predicts circular velocities which are similar to or lower than those observed over the full stellar mass range. Moderate differences in this sense are expected, since the simulations do not account for the gravity of the baryons (see the discussion in Navarro & Steinmetz (2000)). In the region $2.0 < \log V_c < 2.2$ where spiral galaxies dominate the mass functions, the predicted circular velocity at each stellar mass is lower than in the observations by about 25%. This is plausible, given results from detailed simulations of spiral formation (e.g. Gustafsson et al. 2006; Abadi et al. 2009). These simulations show that galaxy condensation leads to a compression of the inner dark halo which is similar to but somewhat weaker than that predicted by simple adiabatic contraction models (Barnes & White 1984; Blumenthal et al. 1986; Gnedin et al. 2004). The combined effect of the baryonic galaxy and the compressed dark halo is an increase in maximum circular velocity which may be of the order we require. Such an enhancement is already included approximately in many disk galaxy formation models (e.g. Mo et al. 1998; Cole et al. 2000). Recent studies (Gnedin et al. 2007; Dutton et al. 2007) suggest that still larger circular velocity enhancements may be produced, in which case the galaxy luminosity function and Tully-Fisher relation cannot be matched simultaneously, but this depends on the details of galaxy formation and assembly and goes beyond the issues we can discuss here. At higher masses $\log V_c > 2.2$, the difference between prediction and observation is smaller, though the model still predicts a slightly lower circular velocity for a given stellar mass. This again corresponds well to observation since strong gravitational lensing studies suggest that the circular velocity is constant at close to the halo maximum value throughout the central regions of these higher mass galaxy-halo systems (Gavazzi et al. 2007). At the low-mass end, $\log V_c < 2.0$, dark matter dominates the gravity throughout observed galaxies and the model prediction matches observation rather well. In summary, at given stellar mass, circular velocities are expected to be higher than represented by the small dots in Fig. 6 because of the gravitational effects of the baryons. The observed Tully-Fisher relation could nevertheless be reproduced if the increase in circular velocity is typically $\sim 20\%$, a value which is not implausible given current simulation data.

4 CONCLUSIONS

We have related the stellar mass of a galaxy to the dark matter mass of its halo by adopting a Λ CDM cosmology and assuming that the stellar mass of a galaxy is a scatter-free

and monotonic function of the maximum mass ever attained by its halo. By combining the MS and the MS-II we are able to derive accurate halo/subhalo abundances for maximum masses spanning the entire relevant range, $10^{10} M_{\odot}$ up to $10^{15} M_{\odot}$. The SDSS/DR7 provides precise galaxy abundances spanning almost 4 orders of magnitude in stellar mass. By comparing the two we have linked stellar mass to halo mass with high formal accuracy over this full stellar mass range without any further assumptions about galaxy formation physics or halo evolution.

The ratio of stellar mass to halo mass maximises at about 3% for galaxies somewhat fainter than L^* , and decreases rapidly towards both higher and lower mass. Except possibly for the most massive galaxies, halo masses derived from this abundance matching argument agree well with those estimated from weak gravitational lensing of background galaxies and from a stacking analysis of SDSS satellite dynamics. We investigated whether the discrepancy at high mass might reflect a dispersion in the stellar mass of central galaxies at fixed halo mass, and found that the maximal allowed dispersion of 0.2 in $\log M_*$ at given M_{halo} leads to somewhat better agreement between our prediction and observations.

Using our $M_* - M_{halo}$ relation we have predicted halo masses for a number of the more massive Local Group galaxies. For the Milky Way the inferred halo mass is around $2 \times 10^{12} M_{\odot}$, consistent with most recent estimates from the dynamics of halo tracer populations. The inferred halo mass for M31 is larger, around $3 \times 10^{12} M_{\odot}$. The sum of the two is in excellent agreement with the value found when the Timing Argument is applied to the relative motion of the two giants. The halo masses of the brighter Local Group satellites are all inferred to be less than 10% of those of the giants, and so should have only rather minor effects on Local Group dynamics.

Galaxy formation efficiency peaks at $\sim 20\%$ in halos slightly less massive than the hosts of $\sim L^*$ galaxies. It drops rapidly at both higher and lower mass. Similar values have been derived previously by others from weak lensing and abundance matching studies. Comparison with recent hydrodynamic simulations of galaxy formation shows that most simulations have conversion efficiencies which are too high for them to be viable models for the bulk of the real galaxy population.

The stellar mass – halo mass relation which we derived from our abundance matching argument can be used to populate halos in the Millennium and Millennium-II simulations. For the latter, the implied spatial clustering of stellar mass is in remarkably good agreement with a direct and precise measurement based on the full SDSS/DR7 dataset. Clustering is underpredicted on scales below a Mpc in the Millennium Simulation because subhalos corresponding to relatively massive satellite galaxies on tightly bound orbits are often missed at MS resolution. This effect is mitigated in galaxy formation simulations based on the MS by following “orphan” galaxies after their subhalos have disrupted.

The maximum circular velocity of each subhalo in the MS-II can be identified with the maximum rotation velocity of the central galaxy assigned to it by the above procedure. This results in a stellar mass “Tully-Fisher” relation which we studied over the rotation velocity range $1.8 < \log(V_c [km/s]) < 2.5$. For galaxies like the Milky Way,

this model predicts circular velocities which are about 20% lower than observed. This is roughly consistent with the difference expected due to the neglect of the gravitational effects of the stars. At lower masses dark matter dominates throughout the galaxies, and our results match the observations quite well. Thus, the Λ CDM cosmology does seem able to reproduce observed luminosity functions and Tully-Fisher relations simultaneously.

Although the abundance matching scheme is a powerful way to relate galaxies to their dark matter halos, in reality, there must be some scatter in the relation which is likely to depend on other physical properties of the systems. An important source of scatter is the evolution of the stellar mass – halo mass relation. The gas fraction of galaxies is very likely greater at high redshift than in the local universe. More galactic baryons may be in the form of gas than in stars during the early stages of galaxy formation. Fig. 3 shows that the satellite fraction is higher for smaller stellar mass, suggesting there may be more scatter in low-mass galaxies than at high mass. Additional scatter may come from variations in halo assembly history (e.g. Croton et al. 2007; Gao & White 2007). For example, the star formation efficiency is higher in merger-induced bursts than in quiescent phases. We can study such effects by comparing observations to models for galaxy correlations as a function of redshift and of stellar mass and age. Direct and precise measurement of the stellar mass function at high redshift will also help us study the scatter more quantitatively, because the way in which galaxies populate halos at different redshifts is tightly coupled to the evolution of the dark halo distribution, and so to the merger trees we construct for our simulations.

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APPENDIX A

The stellar mass estimates in Li & White (2009) were based entirely on the SDSS Petrosian magnitudes. For each galaxy these are measured for all five bands within the same circular aperture, defined to have radius twice the galaxy’s measured Petrosian radius. This has the advantages that the colours then refer to a specific and well defined stellar population, and that no extrapolation from the direct measurements is involved. On the other hand, some light falls outside this aperture so that the Petrosian magnitudes underestimate the total luminosities of galaxies by amounts which depend on the shapes of their individual surface brightness profiles. For example, the SDSS Petrosian magnitudes recover almost all the flux from objects with exponential profiles, but only about 80% of the flux from objects with de Vaucouleurs profiles. In the procedure of Blanton & Roweis (2007) the Petrosian colours of each galaxy are fit to stellar population

synthesis templates shifted to its known redshift. For an assumed initial mass function (here that of Chabrier (2003)) this gives a stellar mass-to-light ratio for the galaxy. Multiplying by the Petrosian luminosity then gives the stellar mass estimate.

In this paper we are concerned to describe the relation between the total stellar mass of galaxies and their halo mass. In addition to Petrosian magnitudes, the SDSS databases give “model” magnitudes for each galaxy. Exponential and de Vaucouleurs models are convolved with the point-spread-function and fit to the r -band aperture photometry. The total magnitude corresponding to the best fit of the two is then defined as the r -band model magnitude of the object. This clearly involves extrapolation from the measurements, and in individual cases the errors can be significant. Nevertheless, numerous tests suggest that in general this produces unbiased and reasonably robust estimates of total luminosity¹. We use these model magnitudes to correct the “Petrosian masses” used by Li & White (2009) to “total masses” by multiplying the former by the ratio of the fluxes corresponding to the r -band model and Petrosian magnitudes. Note that this procedure ensures that the colours fit to the population synthesis templates do indeed refer to a well defined stellar population which encompasses the bulk of each galaxy’s stars. This would not be the case if we had instead used “model” colours directly.

In fig. A1 we compare the “total” stellar mass function (red) obtained in this way to the “Petrosian” stellar mass function (black) of Li & White (2009). We only plot masses above $10^{10} M_{\odot}$ since the two functions are indistinguishable at lower mass. It is interesting that the differences are largest at the highest masses, reflecting the fact that massive galaxies tend to have de Vaucouleurs rather than exponential profiles. Indeed, the highest mass systems are often cD’s with extended envelopes which rise above a de Vaucouleurs fit to their high surface brightness regions. The stellar masses of such systems will still be systematically underestimated by our “total” masses.

As shown in Fig.A1, except at the highest masses, the difference between the two mass functions is quite well represented by a shift in mass of 0.04 dex. A slightly better representation of the “total” stellar mass function is obtained by modifying the model given in Li & White (2009) to have the parameters listed in Table 2.

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¹ See the discussion at <http://www.sdss.org/dr7/algorithms/photometry.html>

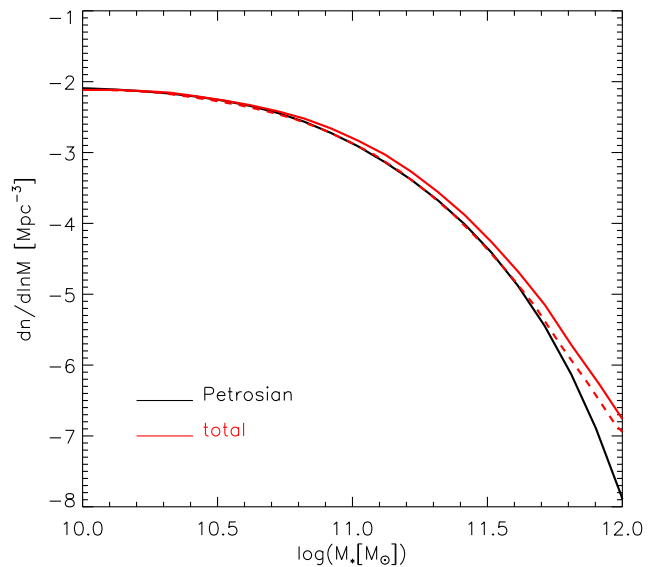


Figure 7. A comparison of the stellar mass function of Li & White (2009), which was based on the SDSS r -band Petrosian magnitudes, to a similarly calculated “total” stellar mass function based on the SDSS r -band model magnitudes. The dashed line shows the latter function shifted to smaller masses by 0.04 dex. Except at the highest masses, this is a good representation of the difference between the two mass functions.

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Table 2. Parameters of a triple Schechter function fit to the “total” stellar mass function.

Mass range [M_{\odot}]	Φ^* [$h^3\text{Mpc}^{-3} \log_{10} M_{\odot}^{-1}$]	α	$\log_{10} M^*$ [M_{\odot}]
$8.27 < \log_{10} M < 9.60$	0.159(5)	-1.11(09)	9.84(21)
$9.60 < \log_{10} M < 10.94$	0.0121(7)	-0.938(035)	10.71(03)
$10.94 < \log_{10} M < 12.27$	0.0032(5)	-2.33(11)	11.09(03)

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