

Analytical Transport of Ultra High Energy Protons and their Secondary Products

Alessandro Cermenati

Gran Sasso Science Institute,
Viale Francesco Crispi 7, 67100, L'Aquila, Italy

INFN/Laboratori Nazionali del Gran Sasso
Via G. Acitelli 22, 67100, Assergi (AQ), Italy

SimProp Jamboree, 13 - 6 - 2024

Table of Contents

① Cosmological transport equation

② Protons

③ Neutrinos and Gamma-rays

Transport equation

Cosmological transport equation:

$$\frac{\partial n(E, t)}{\partial t} + 3H(t)n(E, t) - \frac{\partial}{\partial E} [n(E, t)b(E, t)] = \frac{\tilde{Q}(E, t)}{a^3(t)}$$

- $b(E, t) = -\frac{dE}{dt}$: energy losses equation (adiabatic + interactions).
- $\tilde{Q} \propto \mathcal{L} \times q(E)$: injection term per unit comoving volume from astrophysical CR accelerators.
- $\tilde{Q} \propto \tilde{n}_p \times R_{p\gamma_t}$: injection term for secondary products of proton interactions with background target photons

From protons to secondary products

$$\tilde{Q}_{\text{proton}}^{\text{astro}}(E_p, z) \rightarrow \tilde{n}_p(E_p, z) \rightarrow \begin{cases} \tilde{Q}_{\gamma\text{-rays}}(E_\gamma^{\text{VHE}}, z) \rightarrow \phi_\gamma^{\text{diff}}(E_\gamma) & E_\gamma \approx 0.1\text{-}100 \text{ GeV} \\ \tilde{Q}_\nu(E_\nu(1+z), z) \rightarrow \phi_\nu(E_\nu) & E_\nu \gtrsim 100 \text{ TeV} \end{cases}$$

Solution

- The equation can be rewritten as:

$$\frac{dn(E, z)}{dz} + \left| \frac{dt}{dz} \right| \left[3H(z) - \frac{\partial b(E', z)}{\partial E'} \Big|_{E' = E_g(E, z)} \right] n(E, z) = \left| \frac{dt}{dz} \right| (1+z)^3 \tilde{Q}(E_g(E, z), z)$$

- With solution:

$$\frac{n(E, z)}{(1+z)^3} = \int_z^{z_m} dz_g \left| \frac{dt}{dz_g} \right| \tilde{Q}(E_g(E, z, z_g), z_g) \text{EXP} \left(\int_z^{z_g} ds \left| \frac{dt}{ds} \right| \frac{\partial b(E', s)}{\partial E'} \Big|_{E' = E_g(E, z, s)} \right) = \tilde{n}(E, z)$$

- Energy losses: adiabatic + interactions

$$b(E, z) = \frac{dE}{dz} = \left[\frac{1}{1+z} + \left| \frac{dt}{dz} \right| b_\gamma(E, z) \right]$$

- $E_g(E, z, z_g)$: solution of the energy losses equation with the observed energy as initial data.
- Sterile particles suffer only adiabatic losses: $E_g(E, z, z_g) = \frac{1+z_g}{1+z} E$.
- Injection term: $\tilde{Q}(E, z) = \frac{\tilde{c}}{E_0^2} (\gamma - 2)(1+z)^m \left(\frac{E}{E_0} \right)^{-\gamma} \times \begin{cases} 1 & E \leq E_{\max} \\ \text{EXP} \left(1 - \frac{E}{E_{\max}} \right) & E > E_{\max} \end{cases}$

Table of Contents

① Cosmological transport equation

② Protons

③ Neutrinos and Gamma-rays

Proton interactions

$$\beta(E, z) = \frac{1}{E} \frac{dE}{dt} = \int d\epsilon' \epsilon' \eta(\epsilon') \sigma(\epsilon') \int d\epsilon \frac{n_\gamma(\epsilon, z)}{\epsilon^2}$$

Pair production:

$$E_{\text{th}} = \frac{M_e}{2E_\gamma} (M_p + M_e) \approx 2 \cdot 10^{18} \text{ eV}$$

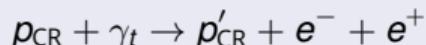
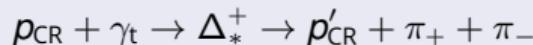
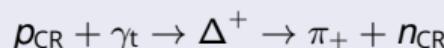


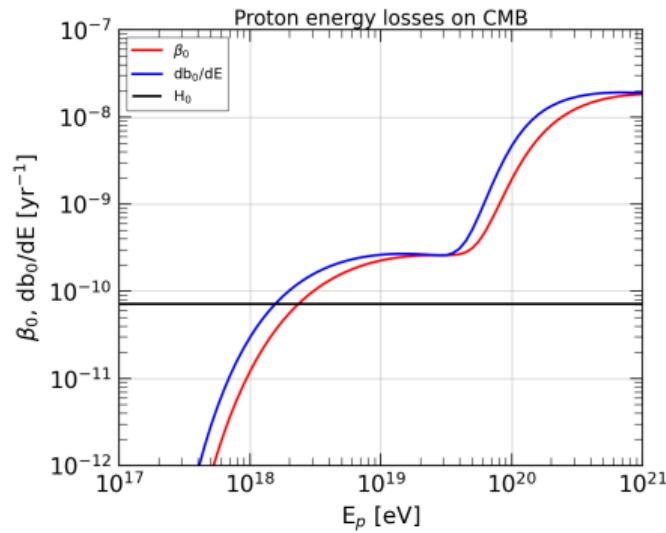
Photo-pion production:

$$E_{\text{th}} = \frac{M_\Delta^2 - M_p^2}{2E_\gamma(1-\cos\theta)} \approx 2 \cdot 10^{20} \text{ eV on CMB}$$



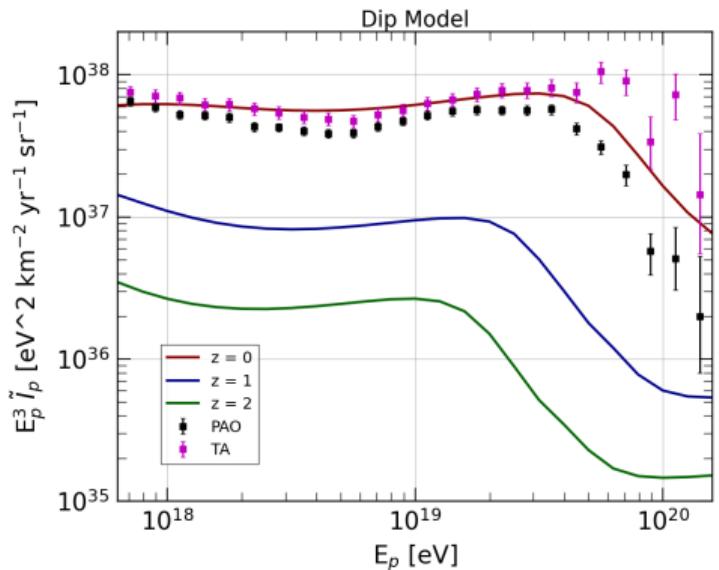
ONLY CMB APPROXIMATION (V. Berezinsky,
PRD, 2006):

- $\beta(E, z) = (1+z)^3 \beta(E(1+z), z=0)$
- $b(E, z) = (1+z)^2 b(E(1+z), z=0)$
- $\frac{db(E, z)}{dE} = (1+z)^3 \frac{db(E(1+z), z=0)}{dE}$

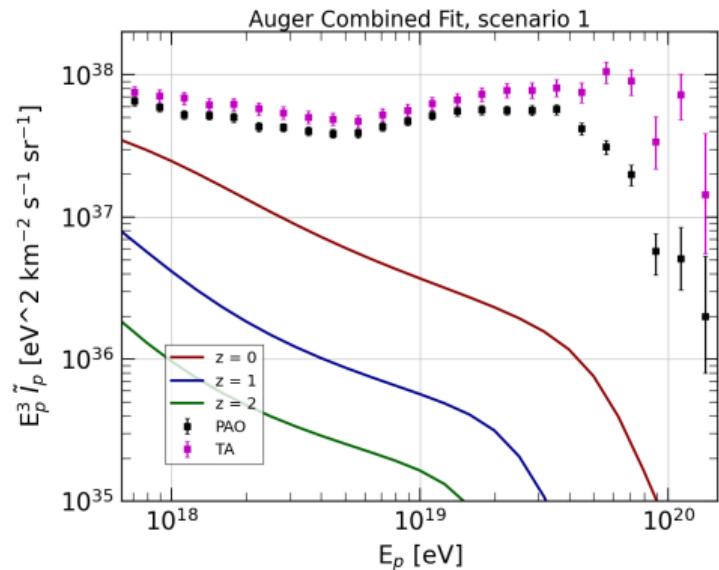


Diffuse proton spectrum

- $m = 0, z_{\max} = 6$
- $E_0 = 10^{17} \text{ eV}, E_{\max} = 10^{22} \text{ eV}$
- $\mathcal{L} \approx 2 \cdot 10^{45} \text{ erg Mpc}^{-3} \text{ yr}^{-1}, \gamma = 2.6$



- $m = 0, z_{\max} = 6$
- $E_0 = 10^{17.8} \text{ eV}, E_{\max} = 10^{22} \text{ eV}$
- $\mathcal{L} \approx 3 \cdot 10^{44} \text{ erg Mpc}^{-3} \text{ yr}^{-1}, \gamma = 3.34$



Data from: Maurin et al., A&A 569, A32 (2014); Maurin et al., Univ. 6, 102 (2020).

Table of Contents

① Cosmological transport equation

② Protons

③ Neutrinos and Gamma-rays

Production of secondary particles

$$p_{\text{CR}} + \gamma_t \rightarrow \Delta^+ \rightarrow \pi_0 + p'_{\text{CR}} \Rightarrow \pi_0 \rightarrow \gamma + \gamma$$

$$p_{\text{CR}} + \gamma_t \rightarrow \Delta^+ \rightarrow \pi_+ + n_{\text{CR}} \Rightarrow \begin{cases} n_{\text{CR}} \rightarrow p'_{\text{CR}} + e^- + \bar{\nu}_e \\ \pi_+ \rightarrow \mu^+ + \nu_\mu \Rightarrow \mu^+ \rightarrow e^+ + \bar{\nu}_\mu + \nu_e \end{cases}$$

$$p_{\text{CR}} + \gamma_t \rightarrow \Delta_*^+ \rightarrow p'_{\text{CR}} + \pi_+ + \pi_- \Rightarrow \begin{cases} \pi_+ \rightarrow \mu^+ + \nu_\mu \Rightarrow \mu^+ \rightarrow e^+ + \bar{\nu}_\mu + \nu_e \\ \pi_- \rightarrow \mu^- + \bar{\nu}_\mu \Rightarrow \mu^- \rightarrow e^- + \bar{\nu}_e + \nu_\mu \end{cases}$$

$$p_{\text{CR}} + \gamma_t \rightarrow p'_{\text{CR}} + e^- + e^+$$

- VHE neutrinos and γ -rays are produced through pions decay.
- Electron / Positron pair are produced mainly through the pair production, but also from the charged pions decay.
- Leptons and γ -rays produce EM cascades through multiple pair production & Inverse Compton interactions on CMB and EBL target photons → Calorimetric estimate of the total energy injected in EM cascade with universal shape fixed by the target fields.
- Neutrinos suffer only adiabatic energy losses (at least for $z \lesssim 10$)

Photopion Cross Section modeling

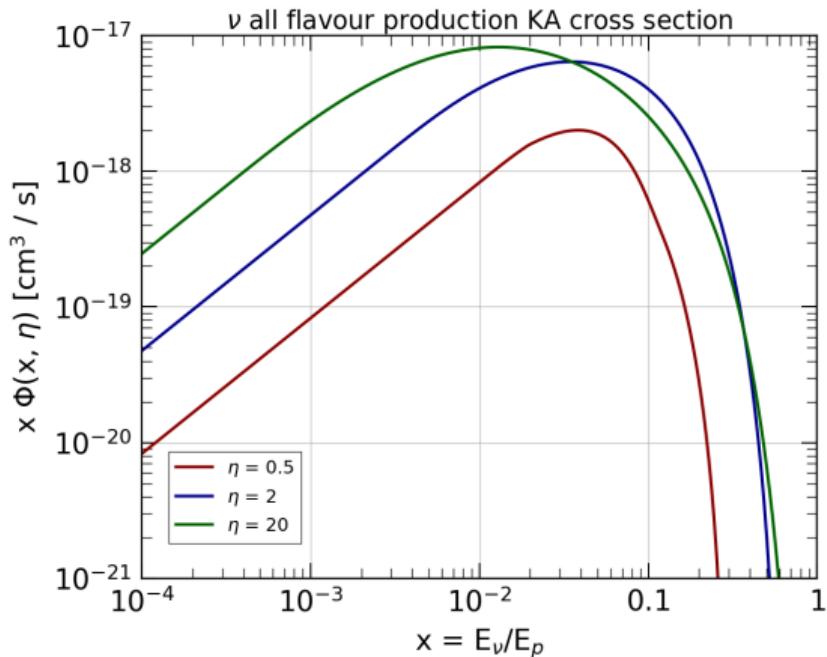
Distribution of final products:

- We rely on parametrized function Φ_i fitted from Monte Carlo simulation of proton - photon interaction performed by SOPHIA (Mücke, CPC, 02/2000).
- Describe the energy distribution of the secondary products (S. R. Kelner, PRD 78, 034013 (2008))

$$\frac{dN}{dE_i} = \int d\epsilon \frac{dE_p}{E_p} n_p(E_p) n_\gamma(\epsilon) \Phi_i(\eta, x)$$

$$\Phi_i(\eta, x) = c \frac{d\sigma(\eta, x)}{dx}, \quad x = \frac{E_i}{E_p}, \quad \eta = \frac{4\epsilon E_p}{m_p^2 c^4}$$

- Parameters are given as a function of the ratio $\rho = \frac{\eta(\epsilon)}{\eta(\epsilon_{\text{th}})}$



Diffuse neutrino spectrum

Solution of the transport equation:

$$\phi_\nu(E_\nu) = \frac{c}{4\pi} \int_0^{z_{max}} dz_g \left| \frac{dt}{dz_g} \right| (1+z_g) \tilde{Q}(E_\nu(1+z_g), z_g)$$

$$E_{g,\nu}(E_\nu, z, z_g) = E_\nu \frac{(1+z_g)}{(1+z)}$$

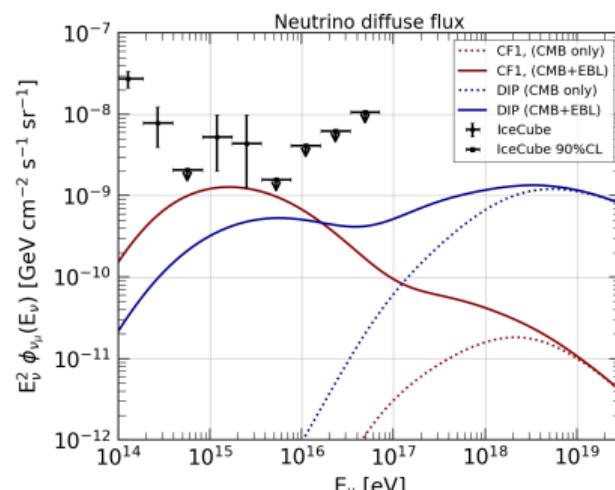
With injection term:

$$\tilde{Q}(E_\nu, z) = \int_{E_\nu}^{+\infty} \frac{dE_p}{E_p} \tilde{n}_p(E_p, z) \times R_\nu(E_\nu, E_p, z)$$

$$R_\nu(E_\nu, E_p, z) = \int_{\epsilon_{th}(E_p)} d\epsilon n_\gamma(\epsilon, z) \Sigma_{\nu_i} \Phi_i(E_p, E_\nu, \epsilon)$$

Neutrino Mixing:

$$\phi_{\nu\mu} \approx \frac{1}{3} \phi_{\nu^-} \text{ all flav.}$$



Data from: C. Kopper, PoS ICRC2017, 981 (2017).

Gamma-ray cascade

Propagation of the cascades

PP: $\gamma + \gamma_{\text{EBL}} \rightarrow e^+ + e^-$, $E_{\gamma,th}^{\text{EBL}} < E_{\gamma,th}^{\text{CMB}}$

IC: $e + \gamma_{\text{CMB}} \rightarrow \gamma_{\text{HE}} + e$, $n_{\text{CMB}} \gg n_{\text{EBL}}$

Dichromatic model

$$\epsilon_{\text{CMB}}(z) = (1+z) \cdot 6.3 \cdot 10^{-4} \text{ eV}, \epsilon_{\text{EBL}}(z) \approx 1 \text{ eV.}$$

Cascade development

- $\tilde{\omega}_{\gamma\text{-rays}}(z)$: total EM emissivity from protons at a given epoch.
- $\epsilon_{\text{EBL}}^{\text{PP}}(z) = \frac{m_e^2}{\epsilon_{\text{EBL}}(z)}$: PP threshold on EBL.
- $\epsilon_X(z) = \frac{\epsilon_{\text{EBL}}^{\text{PP}}(z)}{3} \frac{\epsilon_{\text{CMB}}(z)}{\epsilon_{\text{EBL}}(z)}$: energy of CMB photons upscattered through IC by an e^-/e^+ produced at the minimum energy by PP.

Universal shape of the cascade, $\tau_{\text{casc}}(E_s, z_s) \sim (\sigma(E_s) \cdot c \cdot n_\gamma^0(z_s))^{-1} \ll H^{-1}(z_s)$

$$\tilde{Q}_{\gamma\text{-rays}}(E, z) = \frac{\tilde{\omega}_{\gamma\text{-rays}}(z)}{\epsilon_X^2(z) \left[2 + \ln \frac{\epsilon_{\text{EBL}}^{\text{PP}}(z)}{\epsilon_X(z)} \right]} \times \begin{cases} \left(\frac{E_\gamma}{\epsilon_X(z)} \right)^{-3/2} & \text{if: } E_\gamma \leq \epsilon_X(z) \\ \left(\frac{E_\gamma}{\epsilon_X(z)} \right)^{-2} & \text{if: } \epsilon_X(z) < E_\gamma \leq \epsilon_{\text{EBL}}^{\text{PP}}(z) \\ 0 & \text{if: } E_\gamma > \epsilon_{\text{EBL}}^{\text{PP}}(z) \end{cases} \quad (1)$$

Gamma-ray cascade

Cascade development

- Stage I: **leading particles** with $E_\gamma > E_{t, \text{CMB}}^{PP}$ lose small fraction of energy in each collision $f \approx [1 / \log 2E\epsilon/m_e]$.
- Stage II: **multiplication regime** with VHE γ -rays producing pairs on EBL, that upscatter CMB photons.
- Stage III: **low energy regime** with no more γ -rays with enough energy to produce pairs on EBL; the cascade only proceed through the IC of remnant electrons and positrons on the CMB.

Universal shape:

- Kinematic of the Inverse Compton Scattering: $E'_\gamma = \frac{4}{3} \Gamma_e^2 \epsilon_{\text{CMB}} \propto E_e^2$
- Number of photons in the cascade: $dn_\gamma(E_\gamma) = q_e(E_e) \frac{dE_e}{E_\gamma}$
- Conservation of the total energy in the multiplication regime:
 $E_i = Eq(E) = E(q_e(E) + q_\gamma(E)) \Rightarrow q_e(E_e) \approx \frac{2}{3} \frac{E_i}{E_e}$
- Pairs are not produced in the low-energy regime: $q_e(E_e) = \text{const.}$
- $\epsilon_{t, \text{EBL}}^{PP} = \frac{m_e^2}{\epsilon_{\text{EBL}}} \approx 4 \cdot 10^{11} \text{ eV} \Rightarrow E_e = \frac{\epsilon_{t, \text{EBL}}^{PP}}{2} \approx 2 \cdot 10^{11} \text{ eV} \Rightarrow E_\gamma = \frac{4}{3} \frac{E_e^2}{m_e^2} \epsilon_{\text{CMB}} = \frac{m_e^2}{\epsilon_{\text{EBL}}^2} \frac{\epsilon_{\text{CMB}}}{3} \approx 100 \text{ MeV}$

Diffuse Gamma-rays background

Solution of the transport equation:

$$\phi_\gamma(E_\gamma) = \frac{c}{4\pi} \int_0^{z_{max}} dz_g \left| \frac{dt}{dz_g} \right| (1+z_g) \tilde{Q}_{\gamma\text{-rays}}(E_\gamma(1+z_g), z_g)$$

$$E_{g,\gamma}(E_\gamma, z, z_g) = E_\gamma \frac{(1+z_g)}{(1+z)}$$

Injection from photo-pion

$$\tilde{Q}(E_\gamma, z) = [\tilde{\omega}_\pi(z) + \tilde{\omega}_{ee}(z)] \times f(E_\gamma, z)$$

$$\tilde{\omega}_\pi(z) = \int dE E \left[\tilde{Q}_{e^-}(E, z) + \tilde{Q}_{e^+}(E, z) + \tilde{Q}_\gamma(E, z) \right]$$

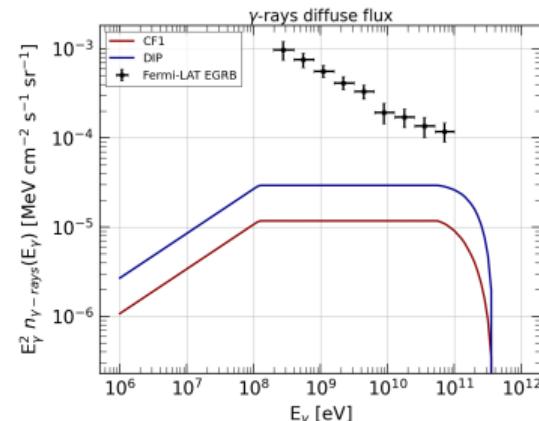
$$\tilde{Q}(E, z) = \int_E^{+\infty} \frac{dE_p}{E_p} \tilde{n}_p(E_p, z) \times R_i(E, E_p, z)$$

$$R_i(E, E_p, z) = \int_{\epsilon_{th}(E_p)} d\epsilon n_\gamma(\epsilon, z) \Phi_i(E_p, E, \epsilon)$$

Injection from pair production

All the energy goes into pairs:

$$\tilde{\omega}_{ee}(z) = \int dE_p \tilde{n}_p(E_p, z) E_p \beta_{ee}(E_p, z)$$



Data from: A.A. Abdo, Physical Review Letters 104.10 (2010).

Gamma-ray cascade

Reference values

$$\epsilon_{CMB}^{PP} = \frac{m_e^2}{\epsilon_{CMB}} \approx 400 \text{ TeV}, \quad \epsilon_{EBL}^{PP} = \frac{m_e^2}{\epsilon_{EBL}} \approx 200 \text{ GeV}, \quad \epsilon_X(z) = \frac{\epsilon_{EBL}^{PP}(z)}{3} \frac{\epsilon_{CMB}(z)}{\epsilon_{EBL}(z)} \approx 100 \text{ MeV}$$

Timescale

- Adiabatic: $H_0 \approx 7 \cdot 10^{-11} \text{ yr}^{-1}$
- IC Scattering on CMB ($\epsilon_{CMB} \approx 6 \cdot 10^{-4} \text{ eV}$, $n_{CMB} \approx 400 \text{ cm}^{-3}$):

$$\tau_{IC}^{-1} = c\sigma_T n_{CMB} \approx 3 \cdot 10^{-4} \text{ yr}^{-1} \text{ Thompson regime: } E_e \lesssim \frac{m_e^2}{\epsilon_{CMB}} \approx 400 \text{ TeV}, \quad E_\gamma' \approx 3 \text{ GeV } E_{e,TeV}^2$$

$$\tau_{IC}^{-1} \approx \frac{3}{8} \frac{\sigma_T}{\Gamma_e} \frac{m_e}{\epsilon_{CMB}} c n_{CMB} \approx 1 \cdot 10^{-4} \text{ yr}^{-1} \left(\frac{E_e}{E_{KN}} \right)^{-1} \text{ KN regime: } E_e \gtrsim \frac{m_e^2}{\epsilon_{CMB}} \approx 400 \text{ TeV}, \quad E_\gamma' \approx E_e$$

- Pair Production on EBL ($\epsilon_{EBL} \approx 10^{-2} - 1 \text{ eV}$, $n_{EBL} \approx 1 - 10^{-2} \text{ cm}^{-3}$):

$$\tau_{PP}^{-1} \approx c\sigma_{PP} n_{EBL} \approx 2 \cdot 10^{-9} - 10^{-7} \text{ yr}^{-1} \text{ at the } \sigma\text{-peak: } E_\gamma \approx 100 - 1 \text{ TeV}, \quad \sigma_{PP} = \frac{\sigma_T}{4} \quad (E_\gamma \epsilon_t = 4m_e^2)$$

- Path-length: $\langle I_{IC} \rangle \approx \text{kpc}$, $\langle I_{PP,EBL} \rangle \approx 1 - 100 \text{ Mpc}$, $\langle I_{PP,CMB} \rangle \approx 10 \text{ kpc } E_{PeV}$

End of the ~~calculations~~

presentation

Cosmology

UHECR travels cosmological distances → Cosmological model of the expansion of the Universe

Metric in an expanding Universe

$$g_{\mu\nu} dx^\mu dx^\nu = ds^2 = c^2 dt^2 - a^2(t) d\vec{x}^2$$

Λ -CDM model

- FLRW metric.
- Cosmological constant Λ associated with **dark energy**.
- Cold - Non Baryonic **Dark matter**
- Cosmological **Equation of State**: $\frac{P}{\rho} = w$.

FLRW metric

- Solving **General Relativity** equation:
- $$G_{\mu\nu} + \Lambda g_{\mu\nu} = \frac{8\pi G}{c^4} T_{\mu\nu}$$
- **Isotropic** stress-energy tensor $T_{\mu\nu}$ and metric.

$$a^{-1}(t) = 1 + z; \quad -\frac{dt}{dz} = \frac{1}{(1+z)H(z)}; \quad H(z) = H_0 \sqrt{(1+z)^3 \Omega_M + \Omega_\Lambda};$$

$$\left\{ \begin{array}{l} H_0 \approx 70 \text{ km Mpc}^{-3} \text{ s}^{-1} \\ \Omega_M \approx 0.3 \text{ (Dark+Baryonic)} \\ \Omega_\Lambda \approx 0.7 \end{array} \right.$$

Continuity equation

Noether Theorem: continuity equation \rightarrow energy losses to be added "by hand"

$$\frac{1}{\sqrt{g}} g^{\mu\nu} \partial_\mu (\sqrt{g} J_\nu) = Q$$

Time component, $J_0 = n$

$$\frac{1}{a^3(t)} \frac{\partial}{\partial t} (a^3(t) n(E, t)) = \frac{\partial n(E, t)}{\partial t} + 3H(t)n(E, t)$$

Spatial component

- For a source at a given location, exists a preferential direction \hat{e} :

$$J_i = -a(t)\hat{e}cn(E, t) \Rightarrow \frac{-a^2(t)}{a^3(t)} (-a^4(t)c\hat{e}) \cdot \left(\frac{\partial n(E, x)}{\partial x_1} + \frac{\partial n(E, x)}{\partial x_2} + \frac{\partial n(E, x)}{\partial x_3} \right) = a^{-1}(t)c\hat{e} \cdot \nabla_x n(E, x, t)$$

- For **identical, uniformly distributed sources** the net current $J_i = 0$ everywhere.

Boltzmann equation

Boltzmann equation in General Relativity:

Relativistic gas in gravitational field: $p^\mu \frac{\partial f}{\partial x^\mu} - \Gamma_{\mu\nu}^i p^\mu p^\nu \frac{\partial f}{\partial p^i} = (C(f, p))_{\text{coll}} + Q_s$

FLRW metric: $\Rightarrow \frac{\partial f}{\partial t} - 2 \frac{\dot{a}(t)}{a(t)} p^i \frac{\partial f}{\partial p^i} = (C(f, p))_{\text{coll}} + Q_s$

First-order Momentum average: $\Rightarrow \frac{\partial n}{\partial t} + 3H(t)n - \frac{\partial}{\partial E} [EH(t)n] = \langle (C(f, p))_{\text{coll}} \rangle_p + \langle Q_s \rangle_p$

Collisional term:

- Collision with a distribution of target: $C = \int dp_* (f'_* f' - f_* f) c(1 - \beta \cos\theta) \sigma d\Omega$
- The target distribution is not modified: $f'_* = f_*$ $\Rightarrow \int dp_* f_* = n_\gamma(\epsilon) d\epsilon$
- Energy loss: $\int (f' - f) c(1 - \beta \cos\theta) \sigma d\Omega n_\gamma(\epsilon) d\epsilon = \frac{\partial}{\partial E} (f \int c(1 - \beta \cos\theta) \sigma d\Omega n_\gamma(\epsilon) d\epsilon dE)$
- Taking the momentum average: $\Rightarrow \frac{\partial}{\partial E} (n(E)b(E));$
- with $b(E) = \int c(1 - \beta \cos\theta) \sigma(E, \epsilon) n_\gamma(\epsilon) d\epsilon dEd\Omega$

Formal solution

- I'll show the methodology to obtain the formal solution of the transport equation for the **physical density** in the **comoving** coordinates; the equation reads:

$$\frac{\partial n(E, t)}{\partial t} + 3H(t)n(E, t) - \frac{\partial}{\partial E} [n(E, t)b(E, t)] = \frac{\tilde{Q}(E, t)}{a^3(t)}$$

- Exploiting the derivative wrt. to the energy:

$$-\frac{\partial}{\partial E} [n(E, t)b(E, t)] = -\frac{\partial n(E, t)}{\partial E} b(E, t) - \frac{\partial b(E, t)}{\partial E} n(E, t) = \frac{\partial n(E, t)}{\partial E} \frac{dE}{dt} - \frac{\partial b(E, t)}{\partial E} n(E, t)$$

- The total derivative wrt. time can be collected along the "energy-path" $E_g(E, t, t')$ described by the solution of the energy losses equation $dE/dt = b(E, t)$:

$$\frac{dn(E, t)}{dt} = \frac{\partial n(E, t)}{\partial t} + \frac{\partial n(E, t)}{\partial E} \frac{dE}{dt}$$

- Finally, we move the equation into redshift multiplying by the Jacobian $|dt/dz|$

$$\frac{dn(E, z)}{dz} + \left| \frac{dt}{dz} \right| \left[3H(z) - \frac{\partial b(E', z)}{\partial E'} \Big|_{E' = E_g(E, z)} \right] n(E, z) = \left| \frac{dt}{dz} \right| (1+z)^3 \tilde{Q}(E_g(E, z), z)$$

Formal solution

- The Green function of the associated homogeneous equation:

$$\begin{aligned} G(E, z, z') &= \text{EXP} \left(- \int_z^{z'} ds \left| \frac{dt}{ds} \right| \left[3H(s) - \frac{\partial b(E', s)}{\partial E'} \Big|_{E' = E_g(E, z, s)} \right] \right) \\ &= \frac{(1+z)^3}{(1+z')^3} \text{EXP} \left(\int_z^{z'} ds \left| \frac{dt}{ds} \right| \frac{\partial b(E', s)}{\partial E'} \Big|_{E' = E_g(E, z, s)} \right) \end{aligned}$$

- From the homogeneous equation one can also obtain the derivative of the Green function:

$$\frac{dG}{dz} = - \left| \frac{dt}{dz} \right| \left[3H(z) - \frac{\partial b(E', z)}{\partial E'} \Big|_{E' = E_g(E, z)} \right] G$$

- The solution of the homogeneous equation:

$$n^{\text{homo}}(E, z, z_s) = A(z_s) G(E, z, z_s) = A(z_s) \frac{(1+z)^3}{(1+z_s)^3} \text{EXP} \left(\int_z^{z_s} ds \left| \frac{dt}{ds} \right| \frac{\partial b(E', s)}{\partial E'} \Big|_{E' = E_g(E, z, s)} \right)$$

- This solution represents a density present at redshift z_s that propagates to redshift $z < z_s$

Formal solution

- Our equation is a **first degree, ordinary, complete differential equation with variable coefficients**
- A common solving method for this class of ODEs, given their Green function, is to make the ansatz:

$$n(E, z, z_s) = A(z, z_s)G(E, z, z_s) \quad \Rightarrow \quad \frac{dn}{dz} = \frac{dA}{dz}G + A\frac{dG}{dz}$$

- Substituting into the original equation a particular solution is obtained:

$$\begin{aligned}\frac{dA(z, z_s)}{dz} &= \left| \frac{dt}{dz} \right| (1+z)^3 \tilde{Q}(E_g(E, z), z) G^{-1}(E, z, z_s) \Rightarrow \\ A(z, z_s) &= \int_z^{z_s} dz_g \left| \frac{dt}{dz_g} \right| (1+z_g)^3 \tilde{Q}(E_g(E, z, z_g), z_g) G^{-1}(E, z_g, z_s) \Rightarrow \\ n(E, z, z_s) &= \int_z^{z_s} dz_g \left| \frac{dt}{dz_g} \right| (1+z_g)^3 \tilde{Q}(E_g(E, z, z_g), z_g) \frac{G(E, z, z_s)}{G(E, z_g, z_s)}\end{aligned}$$

- It is easy to see that $G(E, z, z_s)G^{-1}(E, z_g, z_s) = G(E, z, z_g)$

Formal solution

- The full solution is given by the sum of the homogeneous and particular ones:

$$n(E, z) = A(z_{max})G(E, z, z_{max}) + \int_z^{z_{max}} dz_g \left| \frac{dt}{dz_g} \right| (1 + z_g)^3 \tilde{Q}(E_g(E, z, z_g), z_g) G(E, z, z_g)$$

- Imposing as **initial data** that the **density is zero at $z = z_{max}$** : $G(E, z_{max}, z_{max}) = 1 \Rightarrow A(z_{max}) = 0 \Rightarrow$

$$n(E, z) = \int_z^{z_{max}} dz_g \left| \frac{dt}{dz_g} \right| \cancel{(1+z_g)^3} \tilde{Q}(E_g(E, z, z_g), z_g) \frac{(1+z)^3}{\cancel{(1+z_g)^3}} \text{EXP} \left(\int_z^{z_g} ds \left| \frac{dt}{ds} \right| \frac{\partial b(E', s)}{\partial E'} \Big|_{E'=E_g(E, z, s)} \right)$$

- The term $(1 + z_g)^3$ comes from the **physical injection term**.
- The term $(1 + z)^3 / (1 + z_g)^3$ comes from $3H(t)$ (**expanding volume element**).
- Solving the equation for the comoving density with the same methodology:

$$\tilde{n}(E, z) = \int_z^{z_{max}} dz_g \left| \frac{dt}{dz_g} \right| \tilde{Q}(E_g(E, z, z_g), z_g) \text{EXP} \left(\int_z^{z_g} ds \left| \frac{dt}{ds} \right| \frac{\partial b(E', s)}{\partial E'} \Big|_{E'=E_g(E, z, s)} \right) = \frac{n(E, z)}{(1 + z)^3}$$

- Injection term: $\tilde{Q}(E, z) = \frac{\tilde{L}}{E_0^2} (\gamma - 2)(1 + z)^m \left(\frac{E}{E_0} \right)^{-\gamma} \times \begin{cases} 1 & E \leq E_{\max} \\ \text{EXP} \left(1 - \frac{E}{E_{\max}} \right) & E > E_{\max} \end{cases}$

Point source:

Transport equation:

$$\frac{\partial n(E, \bar{x}, t)}{\partial t} + \left[\frac{c\hat{e}}{a(t)} \cdot \nabla_{\bar{x}} + 3H(t) \right] n(E, \bar{x}, t) - \frac{\partial}{\partial E} (n(E, \bar{x}, t)b(E, t)) = \frac{Q(E, t)}{a^3(t)} \delta^3(\bar{x} - \bar{x}_s)$$

$$\frac{\partial n(E, \bar{r}, t)}{\partial t} + [(\mathbf{c}\hat{e} + H(t)\bar{r}) \cdot \nabla_{\bar{r}} + 3H(t)] n(E, \bar{r}, t) - \frac{\partial}{\partial E} (n(E, \bar{r}, t)b(E, t)) = Q(E, t) \delta^3(\bar{r} - \bar{r}_s)$$

- The solution is found with the same methodology, but in Fourier space to deal with the δ -function.
- The solution depends on the source location $\bar{x}_s \rightarrow z_s$.

$$n^{PS}(E) = \frac{(1+z_s)Q(E_g(E, z_s))}{4\pi c d_L^2} \frac{dE_g}{dE}(E, z_s) \quad d_L = (1+z)^2 d_A$$

Integrating over a uniform sources distribution:

$$\Rightarrow n(E) = \int dV n_s(z) n^{PS}(E) = \int_0^{z_{max}} dz \left| \frac{dt}{dz} \right| \tilde{n}_s(z) Q(E_g(E, z)) \frac{dE_g}{dE}(E, z)$$

$$\begin{aligned} \frac{dV}{dz} &= \left| \frac{dt}{dz} \right| 4\pi c d_A^2 (1+z)^3 \\ &= \left| \frac{dt}{dz} \right| 4\pi c d_L^2 (1+z)^{-1} \end{aligned}$$

Diffusive regime and magnetic horizon

Transport equation:

$$J_\mu = D(E) \nabla_{\bar{x}} n(E) \Rightarrow \frac{\partial n(E)}{\partial t} + \left[\frac{D(E)}{a^2(t)} \cdot \nabla_{\bar{x}}^2 + 3H(t) \right] n(E) - \frac{\partial}{\partial E} (n(E)b(E)) = \frac{Q(E)}{a^3(t)} \delta^3(\bar{x} - \bar{x}_s)$$

$$n_{\text{Diff}}^{\text{PS}}(E) = \int_0^z dz \left| \frac{dt}{dz} \right| Q(E_g(E, z)) \frac{dE_g}{dE}(E, z) \frac{\text{EXP}\left(-\frac{d_L^2}{(1+z)^2 4 \lambda(E_g, z)}\right)}{\sqrt{4\pi \lambda(E_g, z)}}, \quad \lambda(E_g, z) = \int_0^z ds \left| \frac{dt}{ds} \right| (1+s)^2 D(E_g(E, s))$$

Integrating over the source's distribution:

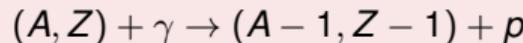
$$n(E) = \int dx_g 4\pi x_g^2 \tilde{n}_s(z) n_{\text{Diff}}^{\text{PS}}(E, z) \propto \int dx_g \frac{4\pi x_g^2}{(4\pi \lambda)^{3/2}} \text{EXP}\left(-\frac{x_g^2}{4\lambda}\right) = 1$$

Magnetic Horizon:

- The spectrum for a uniform source's distribution is **universal**.
- In the diffusive case, this is valid as long as the diffusive length is larger than the mean separation between sources: $l_{\text{Diff}} \approx \frac{D(E)}{c} \gtrsim \langle d_s \rangle$

Solution for nuclei

Does NOT CONSERVE the nucleus type



threshold: $\epsilon' \approx 5 \text{ MeV} \Rightarrow E_{\text{th}} \approx \frac{Am_p}{2} \frac{5 \text{ MeV}}{\epsilon_t} \Rightarrow E_{\text{th}} \approx 3 \cdot A \cdot 10^{18} \text{ eV}$ on CMB

- Photodisintegration conserves the energy/nucleon → write the transport in terms of Lorentz factor.
- It can be treated as a *decay* in the transport equation, with characteristic timescale:

$$\frac{1}{E} \frac{dE}{dt} = \frac{1}{A} \frac{dA}{dt} = \frac{1}{\tau_A(\Gamma, z)} = \frac{c}{2\Gamma^2} \int d\epsilon' \epsilon' \sigma_A^{\text{phdis}}(\epsilon') \int d\epsilon \frac{n_\gamma(\epsilon, z)}{\epsilon^2}$$

- The transport equation becomes:

$$\frac{dn_A(\Gamma, z)}{dz} + \left[3H(z) + \frac{1}{\tau_A(\Gamma, z)} - \frac{\partial b_{A\gamma}(\Gamma, z)}{\partial \Gamma} \right] \left| \frac{dt}{dz} \right| n_A(\Gamma, z) = (1+z)^3 \left| \frac{dt}{dz} \right| \tilde{Q}(\Gamma, z)$$

- With solution:

$$n_A(\Gamma) = \int_0^{z_{\text{max}}} dz_g \left| \frac{dt}{dz_g} \right| (1+z)^3 \tilde{Q}(\Gamma_g(\Gamma, z_g), z_g) \frac{d\Gamma_g}{d\Gamma}(\Gamma, s) e^{-\eta(\Gamma, A, z_g)}$$

Photodisintegration

Photo-hadronic model

- PSB model: empirically determined cross sections for single nucleon (GDR) and multi nucleon emissions.
- TALYS: Computational tool which simulates nuclear reaction, including α -particle emission

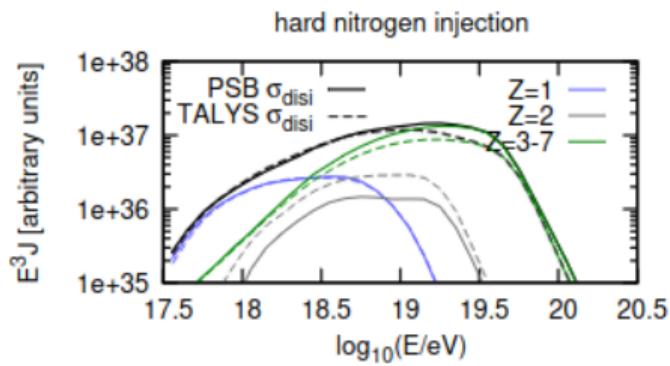
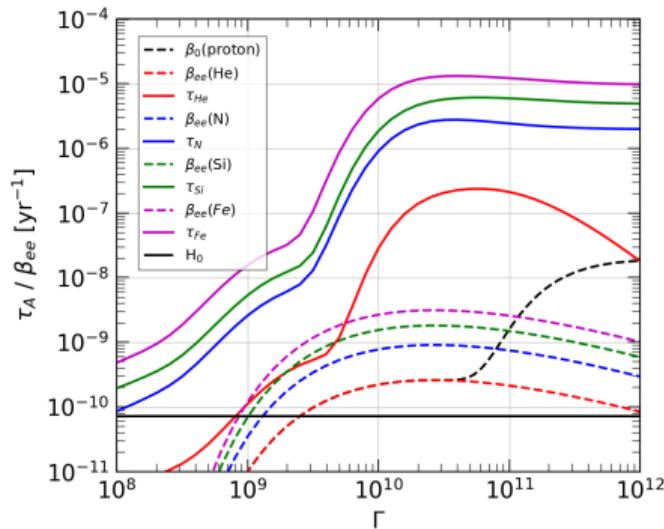


Figure: R. Alves Batista, JCAP, 10/2015

$$\eta(\Gamma, A, z, z_g) = \int_z^{z_g} ds \left| \frac{dt}{dz} \right| \frac{1}{\tau_A(\Gamma_g(\Gamma, z, s), s)}$$



Chain of differential equations

- Transport equation for secondary nuclei:

$$\frac{\partial n_A(\Gamma, z)}{\partial z} + \left[3H(z) + \frac{1}{\tau_A(\Gamma, z)} - \frac{\partial b_{A\gamma}(\Gamma, z)}{\partial \Gamma} \right] \left| \frac{dt}{dz} \right| n_A(\Gamma, z) = (1+z)^3 \left| \frac{dt}{dz} \right| \frac{\tilde{n}_{A+1}(\Gamma, z)}{\tau_{A+1}(\Gamma, z)}$$

- Transport equation for secondary protons:

$$\frac{\partial n(\Gamma, z)}{\partial z} + \left[3H(z) - \frac{\partial b_\gamma(\Gamma, z)}{\partial \Gamma} \right] \left| \frac{dt}{dz} \right| n(\Gamma, z) = (1+z)^3 \left| \frac{dt}{dz} \right| \Sigma_A \frac{\tilde{n}_A(\Gamma, z)}{\tau_A(\Gamma, z)}$$

- For secondary nuclei, the injection term is: $\tilde{Q}_A(\Gamma_g) = -\frac{d}{dt} \tilde{n}_{A+1}(\Gamma_g)$.
- For secondary protons, the injections term depends on all the other species.
- To take care of all the nuclear species, a chain of ODE should be solved:
 - Protons and primary nuclei ODE's should contain the injection from both the sources and the other species.
 - Secondary nuclei has only the injection term from photodisintegration.