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## A SIMPLE MODEL FOR QUASAR DEMOGRAPHICS

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### ABSTRACT

We present a simple model for the relationship between quasars, galaxies, and dark matter halos from  $0.5 < z < 6$ . In the model, black hole (BH) mass is linearly related to galaxy mass, and galaxies are connected to dark matter halos via empirically constrained relations. A simple “scattered” light bulb model for quasars is adopted, wherein BHs shine at a fixed fraction of the Eddington luminosity during accretion episodes, and Eddington ratios are drawn from a lognormal distribution that is redshift-independent. This model has two free, physically meaningful parameters at each redshift: the normalization of the  $M_{\text{BH}}-M_{\text{gal}}$  relation and the quasar duty cycle; these parameters are fit to the observed quasar luminosity function (LF) over the interval  $0.5 < z < 6$ . This simple model provides an excellent fit to the LF at all epochs, and also successfully predicts the observed projected two-point correlation of quasars from  $0.5 < z < 2.5$ . It is significant that a *single* quasar duty cycle at each redshift is capable of reproducing the extant observations. The data are therefore consistent with a scenario wherein quasars are equally likely to exist in galaxies, and therefore dark matter halos, over a wide range in masses. The knee in the quasar LF is a reflection of the knee in the stellar mass-halo mass relation. Future constraints on the quasar LF and quasar clustering at high redshift will provide strong constraints on the model. In the model, the autocorrelation function of quasars becomes a strong function of luminosity only at the very highest luminosities, and will be difficult to observe because such quasars are so rare. Cross-correlation techniques may provide useful constraints on the bias of such rare objects. The simplicity of the model allows for rapid generation of quasar mock catalogs from N-body simulations that match the observed luminosity function and clustering to high redshift.

*Subject headings:* quasars: general — galaxies: evolution — galaxies: high-redshift

### 1. INTRODUCTION

Quasars are among the most luminous astrophysical objects, and are believed to be powered by accretion onto supermassive black holes (e.g. Salpeter 1964; Lynden-Bell 1969). They have become a key element in our current paradigm of galaxy evolution (e.g., Springel et al. 2005; Croton et al. 2006; Hopkins et al. 2008), and essentially all spheroidal systems at present harbor massive black holes (Kormendy & Richstone 1995), the masses of which are correlated with many properties of their host systems. Despite their importance, and intense theoretical activity, a full theory of the coevolution of galaxies and quasar eludes us.

The current paradigm assumes that every galaxy initially forms in a gas-rich, rotationally-supported system. Once the dark matter halo grows to a critical scale some event, most likely a major merger (Carlberg 1990; Haiman & Loeb 1998; Cattaneo, Haehnelt & Rees 1999; Kauffmann & Haehnelt 2000; Springel et al. 2005; Hopkins et al. 2006, 2008) or instability in a cold-stream fed disk (Di Matteo et al. 2012), triggers a period of rapid, obscured star formation, the generation of a stellar bulge and a growing black hole (BH). Eventually the accreting BH becomes visible as a quasar, and soon after the star formation is quenched on a short timescale, perhaps via radiative or mechanical feedback from the BH (e.g. Silk & Rees 1998; King 2003; Wyithe & Loeb 2003; Shankar 2009; Natarajan 2012; Alexander & Hickox 2012). Understanding the details of this picture remains an active area of research.

Phenomenological models for quasar demographics often adopt power-law relations between quasars, galaxies, and

dark matter halos (e.g., Efsthathiou & Rees 1988; Carlberg 1990; Wyithe & Loeb 2002, 2003; Haiman, Ciotti & Ostriker 2004; Marulli et al. 2006; Lidz et al. 2006; Croton 2009; Shen 2009; Booth & Schaye 2010). In these models, the duty cycle of quasars is tuned to match the observations, and a generic conclusion is that the duty cycle is a strong function of halo mass or quasar luminosity, peaking at a halo mass of  $10^{12-13} M_{\odot}$ . However, these previous models do not incorporate constraints provided by the galaxy stellar mass function over the interval  $0 < z < 6$ . And yet, a variety of lines of evidence suggest that the relation between halos and galaxies is highly non-linear, with a characteristic peak in galaxy formation efficiency at a halo mass of  $\sim 10^{12} M_{\odot}$  (van den Bosch et al. 2003; Vale & Ostriker 2004; Mandelbaum et al. 2006; Conroy & Wechsler 2009; Moster et al. 2010; Trujillo-Gomez et al. 2011; Behroozi, Wechsler & Conroy 2012). The aim of this paper is to incorporate empirically constrained relations between galaxies and halos into a simple model for quasar demographics. We will demonstrate that a model constructed to match the observed galaxy stellar mass function implies a quasar duty cycle that is independent of galaxy and halo mass at each redshift. This has important implications for physical models aimed at understanding the triggering of quasars and their connection to the evolution of galaxies.

The outline of the paper is as follows. In §2 we describe the model, in §3 the model is compared to data, and a discussion is presented in §4. We conclude in §5. Where necessary we adopt a  $\Lambda$ CDM cosmological model with  $\Omega_m = 0.28$ ,  $\Omega_{\Lambda} = 0.72$  and  $\sigma_8 = 0.8$ . Unless the  $h$  dependence is explic-

itly specified or parametrized, we assume  $h = 0.7$ . Dark matter halo masses are quoted as  $M_{\text{vir}}$  (Bryan & Norman 1998). Luminosities are quoted in Watts and magnitudes in the AB system, and stellar masses assume a Chabrier (2003) stellar initial mass function.

## 2. THE MODEL

Our goal is to construct a simple model that relates galaxies, quasars, and dark matter halos over the redshift interval  $0 < z < 6$ . A small number of free parameters will characterize the model, and these parameters will be constrained against observations.

The most constraining observation will be the quasar luminosity function, and to predict that in our model we could begin with the observed stellar mass function. However it will be useful later to have information on how quasars occupy dark matter halos, and for this reason we begin by specifying a dark matter halo mass function and its evolution to  $z = 6$ . We adopt the fitting functions of Tinker et al. (2008, 2010) for the halo mass function and large-scale bias, which represent the latest fits to these parameters from cosmological  $N$ -body simulations<sup>1</sup>. Note that here and throughout we consider only parent halos; satellite halos, also known as subhalos, are not included in the present study. This is a reasonable approximation at high redshift, as quasars inhabit highly biased halos on the steeply falling tail of the mass function and any satellite galaxies of the same mass would live in even more massive halos which are exponentially rare. This assumption will break down at lower luminosities, where the satellite fraction can be expected to rise. This assumption will also fail to account for the small-scale clustering of quasars, in particular the clustering within the halo scale of  $\lesssim 1$  Mpc. When we compare to clustering measurements in §3.2 we will therefore restrict our comparison to  $R > 1$  Mpc, which is where most of the data lie. Extending the model to satellites is in principle straightforward, but requires an assumption about the joint occupation of quasars in central and satellite galaxies of the same halo.

We adopt empirically constrained relations between galaxy stellar mass and dark matter halo mass over the interval  $0 < z < 6$  from Behroozi, Wechsler & Conroy (2012). Briefly, these relations were constrained by populating dark matter halo merger trees with galaxies via redshift-dependent  $M_h - M_{\text{gal}}$  relations. Model galaxy stellar mass functions were then computed by taking into account observational uncertainties in the stellar mass estimates and galaxy star formation rates were computed by following the growth of galaxies through the merger trees. The model stellar mass functions and star formation rate functions were compared to a comprehensive compilation of observations. The underlying  $M_h - M_{\text{gal}}$  relations were varied until a good match to the data was achieved. The resulting relations agree with results obtained from other techniques, including abundance matching, halo occupation models, satellite kinematics, and gravitational lensing (see Behroozi, Wechsler & Conroy 2012). We also adopt an amount of scatter between galaxy mass and halo mass as a function of redshift implied by the model of Behroozi, Wechsler & Conroy (2012). This scatter increases from  $\approx 0.2$  dex at  $z = 0.5$  to  $\approx 0.5$  dex at  $z = 6$ , although some of this ‘scatter’ reflects observational uncertainty.

<sup>1</sup> The fits are only calibrated to  $z = 2$ , but we checked the mass function fit agrees with our  $N$ -body simulation to better than a factor of 2 up to  $z = 6$ .

Galaxies are assigned BHs via the following equation:

$$\frac{M_{\text{BH}}}{10^{10} M_{\odot}} = 10^{\alpha} (1+z)^2 \left( \frac{M_{\text{gal}}}{10^{10} M_{\odot}} \right)^{\beta}, \quad (1)$$

where  $M_{\text{gal}}$  and  $M_{\text{BH}}$  are the stellar mass of the galaxy and mass of the BH, respectively. The available data at  $z \sim 0$  is consistent with a linear relation between  $M_{\text{gal}}$  and  $M_{\text{BH}}$ , (i.e.  $\beta = 1$ ) which is what we adopt herein, with a normalization constant of  $\alpha \approx -3.1$  (Haring & Rix 2004). The scaling with redshift is motivated by observations (McLure et al. 2006; Targett, et al. 2012), but since we fit for  $\alpha$  at each redshift, any deviation from  $(1+z)^2$  will be absorbed in the redshift-dependence of the parameter  $\alpha$ . In our fiducial model we adopt a scatter in this relation of 0.3 dex, independent of mass, consistent with the observed scatter in the local  $M_{\text{BH}} - \sigma$  relation (Tremaine et al. 2002).

We have chosen to relate  $M_{\text{BH}}$  to the total stellar mass of the galaxy, rather than specifically to the bulge component. Obviously for bulge-dominated galaxies the distinction is irrelevant, but the differences can grow as we include galaxies with a large disk component. Assuming that bulge properties are the dominant factor in determining  $M_{\text{BH}}$ , a more refined model would include the evolution and mass-dependence of the bulge-to-total ratio. However for now we neglect this distinction. We do find that our results are relatively robust to modest changes in the slope of the  $M_{\text{BH}} - M_{\text{gal}}$  relation (see §3) — and any overall normalization change can be absorbed into our parameter  $\alpha$  — so there are reasons to believe a more complex<sup>2</sup> model would achieve a similar level of success in fitting the observations.

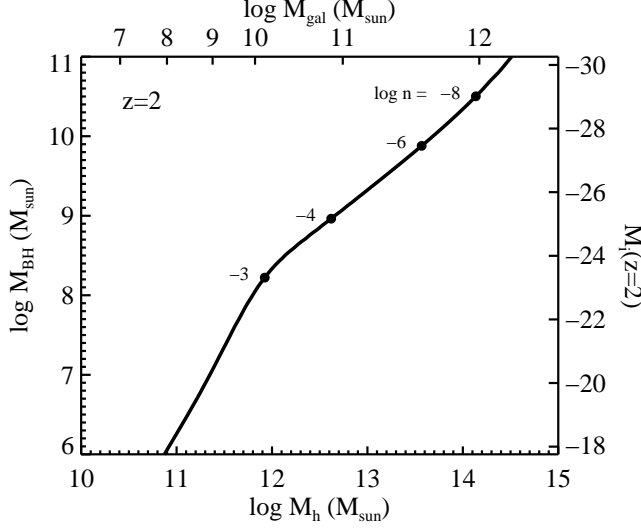
In addition to the strong observed correlation between  $M_{\text{gal}}$  and  $M_{\text{BH}}$ , there are well-known correlations between  $M_{\text{BH}}$  and other parameters of the galaxy including the velocity dispersion,  $\sigma$ , and galaxy size,  $R_e$ . In fact, Hopkins et al. (2007b) argued for the existence of a BH fundamental plane (relating  $M_{\text{BH}}$ ,  $\sigma$ , and  $R_e$ ) that has smaller scatter than any other relationship between  $M_{\text{BH}}$  and a single galaxy property. Another option would therefore have been to connect BHs to galaxies via  $\sigma$ , as for example done by Croton (2009), or via the BH fundamental plane. We choose to use  $M_{\text{gal}}$  herein because this quantity is readily available for galaxies to  $z = 6$ , and because the redshift-dependent connection between galaxies and halos is presently available for galaxy stellar masses, but not for galaxy velocity dispersions.

The BH mass is converted to a bolometric quasar luminosity through the Eddington ratio,  $L/L_{\text{Edd}} \equiv \eta$ ,

$$L_Q = 3.3 \times 10^4 \eta \frac{M_{\text{BH}}}{M_{\odot}} L_{\odot}. \quad (2)$$

In our fiducial model  $\eta$  is independent of redshift. We draw  $\eta$  from a lognormal distribution with mean of  $\eta = 0.1$  and a dispersion of 0.3 dex, in agreement with observations (Kollmeier et al. 2006; Shen et al. 2008). In our model the value of the Eddington ratio is degenerate with the normalization of the  $M_{\text{BH}} - M_{\text{gal}}$  relation and any intrinsic width in the Eddington ratio distribution is degenerate with scatter in the  $M_{\text{BH}} - M_{\text{gal}}$  relation. In order to explore this degeneracy we consider a second model where  $\eta$  is 0.1 at low redshift,

<sup>2</sup> Such a model might couple  $M_{\text{BH}}$  to  $M_{\text{gal}} \simeq M_{\text{bulge}}$  at high- $z$  but allow low- $z$  galaxies to (re)grow disks leading to evolution in  $M_{\text{BH}} - M_{\text{gal}}$  but not  $M_{\text{BH}} - M_{\text{bulge}}$ , see e.g. Jahnke et al. (2009); Cisternas et al. (2011); Kormendy & Bender (2011); Kormendy, Bender & Cornell (2011).



**Figure 1.** Summary of the model relations at  $z = 2$ . The quasar LF determines the abundance (see the points on the curve, which label space densities in units of  $\log \text{Mpc}^{-3}$ ) of quasars at a given luminosity (right vertical axis) or BH mass (left vertical axis). For an assumed lifetime,  $t_Q$ , this maps to an abundance of galaxies and the stellar mass function provides the appropriate galaxy stellar mass (upper horizontal axis). The empirically constrained  $M_{\text{gal}} - M_h$  relations from Behroozi, Wechsler & Conroy (2012) allow us to map this into a halo mass (lower horizontal axis). The curve shown is at  $z = 2$ , though the general behavior is similar at other redshifts with a steep low-mass slope and a shallower high mass slope (see Figure 9). Note the lower horizontal axis determines the clustering amplitude at fixed redshift while the left vertical axis determines the quasar luminosity.

increases linearly between  $0.5 < z < 3.5$  to a value of 1.0, and at higher redshifts  $\eta = 1.0$  (see e.g., Willott et al. 2010; Shen & Kelly 2012). These two models will serve to indicate a reasonable range in possible evolution in the Eddington ratio.

In order to compare to observations, we must translate  $L_Q$  into magnitudes in a given filter. We adopt the relation between bolometric luminosity and  $i$ -band magnitude (k-corrected to  $z = 2$ ) using the relation from Shen et al. (2009):

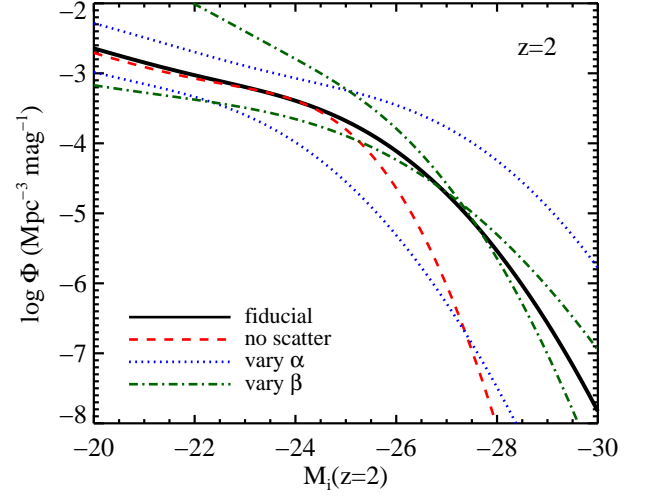
$$M_i(z=2) = 72.5 - 2.5 \log L_Q \quad (3)$$

$$= -5.26 - 2.5 \log(\eta M_{\text{BH}}) \quad (4)$$

$$= -30.3 - 2.5 (\log \eta + \alpha) - 5 \log(1+z) - 2.5\beta \log(M_{\text{gal}}/10^{10} M_\odot), \quad (5)$$

where  $L_Q$  is in Watts and  $M_{\text{BH}}$  is in solar masses. The last two relations follow directly from Equations 1 and 2; we include them here to make explicit the connection between  $M_{\text{gal}}$  and observed quasar magnitude, and also to emphasize the fact that  $\eta$  and  $\alpha$  are perfectly degenerate in our model. There is scatter in  $L_Q$  at fixed  $M_{\text{gal}}$  which arises from a combination of scatter in  $M_{\text{BH}} - M_{\text{gal}}$  and  $L_Q - M_{\text{BH}}$ . In our model we adopt a scatter of 0.3 dex between each of these relations, resulting in a total scatter between  $M_{\text{gal}}$  and  $L_Q$  of 0.42 dex.

There are two free parameters in this model at each redshift: the normalization of the  $M_{\text{BH}} - M_{\text{gal}}$  relation, specified by  $\alpha$ , and the quasar duty cycle,  $f_{\text{on}}$ . These two parameters are fit to the observed quasar LF via  $\chi^2$  minimization. An important, and novel feature of this model is that we adopt a constant duty cycle, independent of luminosity,  $M_{\text{BH}}$  or  $M_h$ . Sometimes the duty cycle is recast into a “lifetime” using the Hubble time:  $t_Q \equiv f_{\text{on}} t_H$ . As we will demonstrate in the following

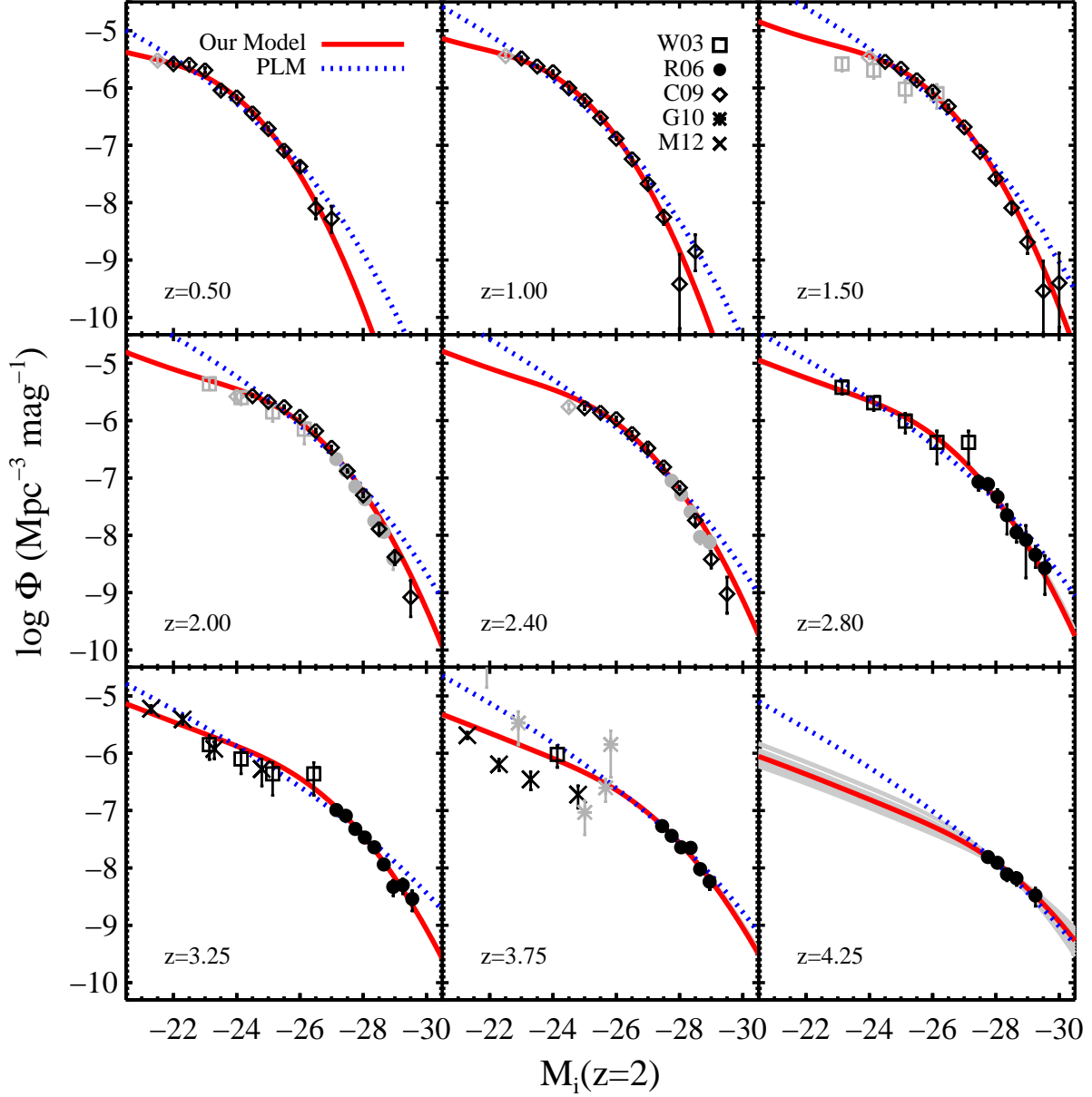


**Figure 2.** Variation in the predicted luminosity function of quasars at  $z = 2$  as a function of the parameters in our model. The dashed (red) line shows how the inclusion of scatter in the  $M_{\text{BH}} - M_{\text{gal}}$  relation is important at the high mass end, with models including more scatter predicting more luminous quasars. Variations due to changes in the normalization of the  $M_{\text{BH}} - M_{\text{gal}}$  relation ( $-3.4 < \alpha < -2.8$ ; Equation 1) are shown by the dotted (blue) lines, and we see this parameter changes both the normalization and shape of the LF since the galaxy stellar mass function has a particular shape. Finally the dot-dashed (green) line shows variation in the logarithmic slope of the  $M_{\text{BH}} - M_{\text{gal}}$  relation ( $0.5 < \beta < 1.5$ ; Equation 1).

section, both of these parameters are highly constrained by the observed quasar LF.

The resulting relations between galaxies, halos, and quasars are illustrated in Figure 1. These relations represent the best-fit model constrained by the quasar LF at  $z = 2$  (see §3.1). The quasar LF allows us to relate luminosity to number density. For an assumed duty cycle we then have the abundance of BHs of that mass. Similarly the stellar mass function maps galaxy mass to abundance. Thus at fixed duty cycle we obtain a tight constraint on  $M_{\text{BH}} - M_{\text{gal}}$ . As the stellar mass function and quasar LF contain significant curvature only one combination of normalization and duty-cycle provides a good fit to the data for a range of luminosities (unless we allow significant variation in the lifetime as a function of luminosity).

Figure 2 shows how the predicted quasar luminosity function at  $z = 2$  depends upon several parameters in the model. The amount of scatter in the  $L_Q - M_{\text{gal}}$  relation is important for the shape at high luminosity, and indeed the abundance of luminous quasars provides a lower limit on the scatter for any model which places quasars in halos on the exponentially falling part of the mass function. We see that a model with no scatter in the  $L_Q - M_{\text{gal}}$  relation predicts drastically fewer bright quasars and a steeper bright-end slope than a model including scatter (see also White, Martini & Cohn 2008; Shankar, Weinberg & Shen 2010; De Graf et al. 2011; Trainor & Steidel 2012, for related discussion). Variations in the BH mass at fixed galaxy mass ( $\alpha$ ) change both the normalization and shape of the luminosity function while variation in the slope of the relation ( $\beta$ ) has a large effect on the shape of the LF both at low and high luminosity.



**Figure 3.** The quasar luminosity function predicted by our model at different redshifts, as compared to the observations and a simple model in which quasar luminosity is tied to halo, not galaxy, mass (denoted PLM for power-law model). The data are from Wolf et al. (2003, COMBO-17; open squares), Richards et al. (2006, SDSS; solid circles), Croom et al. (2009, 2SLAQ+SDSS; open diamonds), Glikman et al. (2010, NDWFS+DLS; stars), and Masters et al. (2012, COSMOS; crosses). The lifetime,  $t_Q$ , and the  $M_{\text{BH}} - M_{\text{gal}}$  normalization,  $\alpha$ , are fit in each panel and the grey region illustrates the  $1\sigma$  uncertainty in the model prediction. Only black symbols are included in the fits; the grey symbols generally represent data of lower quality and are included for comparison purposes only.

### 3. COMPARISON WITH OBSERVATIONAL DATA

#### 3.1. The Quasar Luminosity Function

Figure 3 shows the predictions of our model compared to a compilation of observational data from Wolf et al. (2003, COMBO-17; open squares), Richards et al. (2006, SDSS; solid circles), Croom et al. (2009, 2SLAQ+SDSS; open diamonds), Glikman et al. (2010, NDWFS+DLS; stars), and Masters et al. (2012, COSMOS; crosses). We have adopted the following transformation between filters (Wolf et al. 2003; Richards et al. 2006; Croom et al. 2009):

$$M_i(z=2) = M_g(z=2) - 0.25 \quad (6)$$

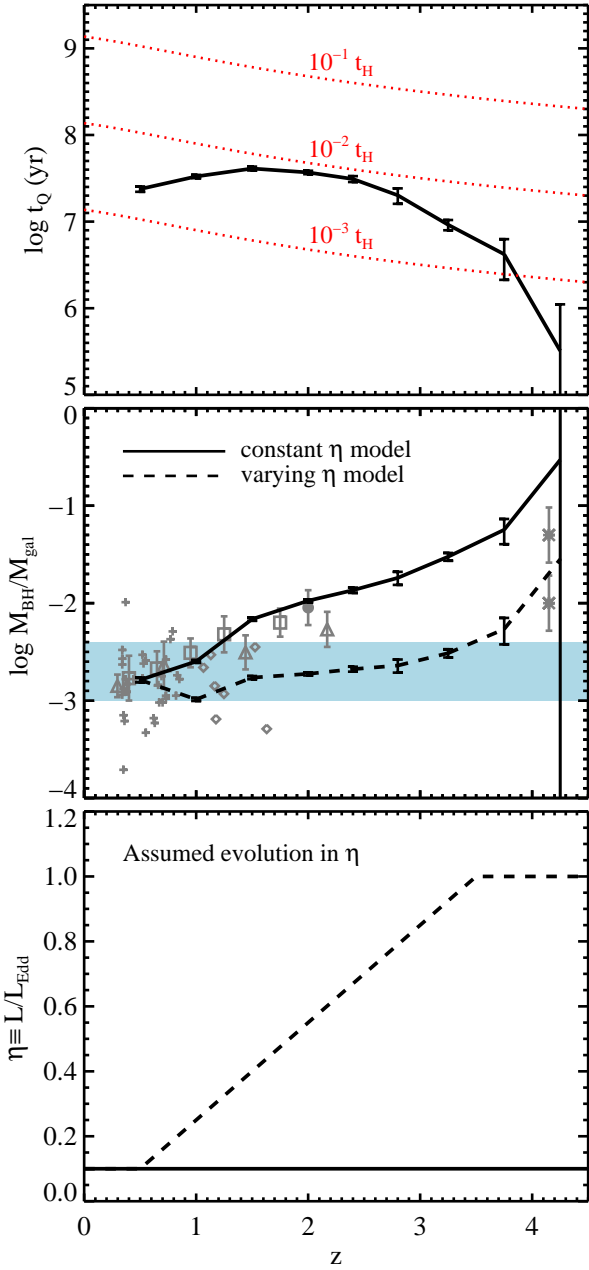
$$= M_{1450} - 0.29 \quad (7)$$

$$= M_{b_j} - 0.71 \quad (8)$$

in order to convert all of the measurements to the  $M_i(z=2)$  system for comparison.

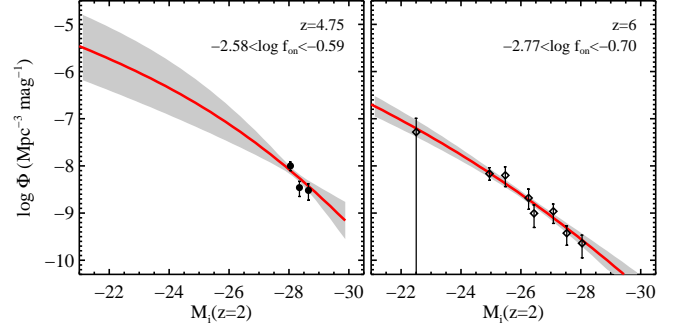
The lifetime,  $t_Q$ , normalization of the  $M_{\text{BH}} - M_{\text{gal}}$  relation ( $\alpha$  in Equation 1) and scatter have been fit to the data at each redshift. The grey shaded regions mark the  $1\sigma$  range of allowed models. In most panels the formal errors are so small that the grey band is buried behind the best-fit relation. The constraints on the parameters are so strong because the data at  $z < 4$  samples luminosities both above and below the knee in the LF and because the formal errors on the LF are small.

For comparison we also show the luminosity function that results from assuming a power-law relation between quasar



**Figure 4.** Upper Panel: The duty-cycle, or quasar lifetime, as a function of redshift. We define  $t_Q = f_{on} t_H$  where  $t_H$  is the Hubble time at redshift  $z$  and  $f_{on}$  is the probability that a BH is a luminous quasar (which is independent of luminosity in our model). Also shown are lines of constant  $f_{on} = 10^{-1}$ ,  $10^{-2}$  and  $10^{-3}$ . Middle Panel: Evolution of the normalization of the  $M_{BH}-M_{gal}$  relation in our model (for two choices of evolution in  $\eta$ ; solid and dashed lines) compared to results from the literature. The solid band is the normalization at  $z=0$  (Haring & Rix 2004). Plus symbols and diamonds are individual measurements from Cisternas et al. (2011) and Jahnke et al. (2009), respectively. Triangles are binned estimates from Decarli et al. (2010), squares are binned estimates from McLure et al. (2006), the solid circle is a binned measurement from Peng et al. (2006), and stars are the average of two quasars from Targett et al. (2012) for two choices for estimating galaxy masses. Lower Panel: Assumed evolution in the Eddington ratio,  $\eta$ , for the two models shown in the middle panel.

luminosity and halo mass, as has been assumed in many early works (e.g. Efsthathiou & Rees 1988; Carlberg 1990;



**Figure 5.** The quasar luminosity function at high redshift. At  $z=4.75$  the data are from Richards et al. (2006) and at  $z=6$  the data are from Willott et al. (2010). The best-fit model (solid line) and  $1\sigma$  uncertainty (shaded band) includes variation in the duty cycle, normalization in the  $M_{BH}-M_{gal}$  relation and scatter in the relation between  $M_{gal}$  and  $L_Q$ . This in contrast to the lower redshift fits, where the scatter was held fixed at 0.42 dex. At high redshift the best-fit scatter exceeds 1 dex. The  $1\sigma$  range of allowed duty cycles ( $f_{on}$ ) is included in the legend in each panel.

Wyithe & Loeb 2002, 2003; Haiman, Ciotti & Ostriker 2004; Marulli et al. 2006; Lidz et al. 2006; Croton 2009; Shen 2009; Booth & Schaye 2010). This model is characterized by two free parameters, the duty cycle and the normalization of the (power-law) relation between quasar luminosity and halo mass<sup>3</sup>. The fundamental difference between our model's predictions and these power-law models is that we explicitly take into account the efficiency of galaxy formation as a function of mass and redshift (see Figure 1). The two models differ less significantly at higher redshifts for reasons to be discussed below.

In Figure 4 we show the quasar lifetime,  $t_Q$  (or, equivalently, the duty cycle), the normalization of the  $M_{BH}-M_{gal}$  relation,  $\alpha$ , and our two model choices for evolution in  $\eta$ . In the top panel of Figure 4 we include lines of constant duty cycles of  $10^{-1}$ ,  $10^{-2}$  and  $10^{-3}$ . For reference, the Salpeter time is the e-folding time for a BH growing at a fraction  $\eta$  of the Eddington luminosity with a radiative efficiency of  $\epsilon$  and is defined as  $t_{Salp} = 4 \times 10^8 (\epsilon/\eta)$  yr. It is striking how little  $t_Q$  varies from  $0.5 < z < 3$ . The evidence for a decrease in  $t_Q$  at  $z > 3$  should be regarded as tentative, as the data used to constrain these parameters becomes rather uncertain, is compiled from heterogeneous sources, and, at  $z=4.25$ , probes a very limited dynamic range. Moreover, at all redshifts the formal errors are almost certainly underestimates because the errors on the observed quasar LFs are only the Poisson uncertainties, which are vanishingly small for many luminosity bins. Our estimates of  $t_Q$  are in good agreement with quasar lifetimes inferred by other methods, as summarized in Martini (2004).

In the middle panel of Figure 4 we show the evolution of the normalization of the  $M_{BH}-M_{gal}$  relation as inferred from our model, assuming either a constant or evolving Eddington ratio. In this panel we also include the normalization measured at  $z \sim 0$  (Haring & Rix 2004), and estimates of its evolution in samples of massive galaxies to  $z \sim 4$ . The two models produce very different evolution in normalization of the  $M_{BH}-M_{gal}$  relation, as expected from Equation 5. The model with constant  $\eta$  produces marginally better agreement with the data at  $z < 2.5$  although given the likely large system-

<sup>3</sup> The particular model we consider is  $L_Q = \gamma M_h^{1.4}$ , where  $\gamma$  is the free normalization and the index, 1.4, was chosen from the power-law model of Croton (2009).



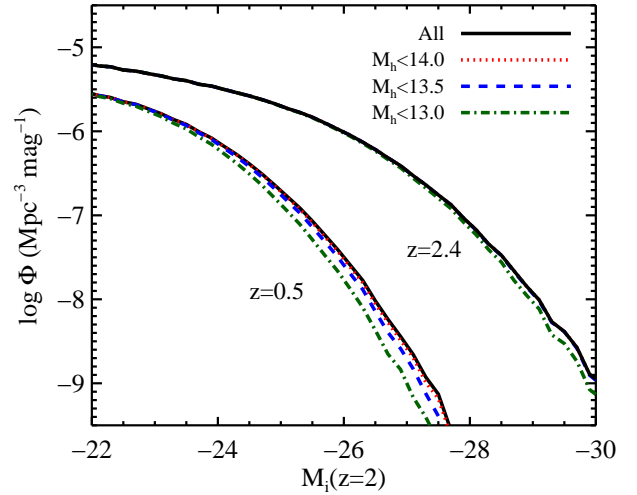
atic uncertainties in the measurements, it is difficult to draw strong conclusions. In particular, scatter in the relation between  $M_{\text{gal}}$  and  $L_Q$  can result in significant biases when inferring mean properties in flux limited samples (Lauer et al. 2007a,b). Among recent models, the models of Hopkins et al. (2007a) and Croton et al. (2006) predict roughly an order of magnitude increase in  $M_{\text{BH}}$  at  $M_{\text{gal}} \sim 10^{10}$  between  $z = 0$  and  $z = 3$ . In contrast, the simulations of Sijacki et al. (2007) and the semi-analytic model of Fanidakis et al. (2012) predict almost no evolution at the massive end.

Model fits to the highest redshift quasar LFs are shown separately in Figure 5. In this case we have included the scatter between  $M_{\text{BH}}$  and  $L_Q$  as an additional free parameter. This was necessary because the fiducial model, with a scatter of 0.42 dex, failed to match the high redshift data without extremely small  $f_{\text{on}}$  and  $\alpha^4$ . For  $z = 4.75$  and  $z = 6$  the best-fit scatter is 1.2 and 1.4 dex, respectively. The  $1\sigma$  range of plausible duty cycles,  $f_{\text{on}}$ , spans 2 dex at these redshifts ( $-2.6 < \log f_{\text{on}} < -0.6$  at  $z = 4.75$  and  $-2.8 < \log f_{\text{on}} < -0.7$  at  $z = 6$ ).

Even though the model is not well constrained at high redshift, it is worth considering these data in some detail. In particular, if we focus on  $z = 6$  we see that the duty cycle is still less than unity and the scatter in  $L_Q - M_{\text{gal}}$  large. Our model prefers this solution because the optically observed quasars are extremely rare ( $\Phi \sim 10^{-9} \text{ Mpc}^{-3} \text{ mag}^{-1}$ ) and yet the luminosity function is not falling exponentially. If quasars inhabited very high mass halos and the luminosity was tightly correlated with halo mass then we would expect an exponential decline at the bright-end of the luminosity function. Future constraints on the quasar LF at high redshift would be very valuable for constraining the duty cycle at these epochs. Since rapid accretion rates with long duty cycles seems to be necessary to produce massive BHs within the first Gyr of cosmic time, this would provide information on the visibility of this growth in the resframe ultraviolet and optical.

Returning to lower redshifts, Figure 6 shows the model LFs at  $z = 0.5$  and  $z = 2.4$ . Here we consider the contribution to the total LF from quasars in halos of different masses. Specifically, we construct model LFs by selecting quasars residing in halos less massive than  $\log(M_h/M_\odot) < 13.0, 13.5$ , and  $14.0$ . The purpose of this figure is to demonstrate that massive halos contribute very little to the total LF. In fact, the model is almost entirely insensitive to what happens in halos more massive than  $\log(M_h/M_\odot) < 13.5$ , owing to their rarity relative to lower mass halos. This has important consequences for any model that is tuned to match the quasar LF, as we discuss in §4.

In Figure 3 we adopted our fiducial values for the slope of the  $M_{\text{BH}} - M_{\text{gal}}$  relation. We found that we can find equally good fits if we modify the slope of the  $M_{\text{BH}} - M_{\text{gal}}$  relation to  $\beta = 4/3$  or  $5/3$ , or even if we change the overall normalization in the  $M_{\text{gal}} - M_h$  relation. These changes result in different best-fit values for  $t_Q$  and  $\alpha$ . Future constraints on the  $M_{\text{BH}} - M_{\text{gal}}$  relation as a function of redshift will, in the context of our model, provide strong constraints on the evolution of the scatter and the mean Eddington ratio. Within the parameter space allowed by the data there are several degeneracies. For example, an increase in  $t_Q$  can compensate an increase in



**Figure 6.** Contribution to the quasar LF from quasars in different halo masses. The curves represent the model LF computed including halos less massive than the values shown in the legend (in units of  $\log M_\odot$ ). The quasar LF is almost entirely insensitive to the presence or absence of quasars in halos more massive than  $10^{13.5} M_\odot$ .

scatter in the  $L_Q - M_h$  relation. Increased scatter can also be compensated by decreasing  $\alpha$ . Finally, increasing  $\alpha$  can be compensated by decreasing  $t_Q$ .

### 3.2. Quasar Clustering

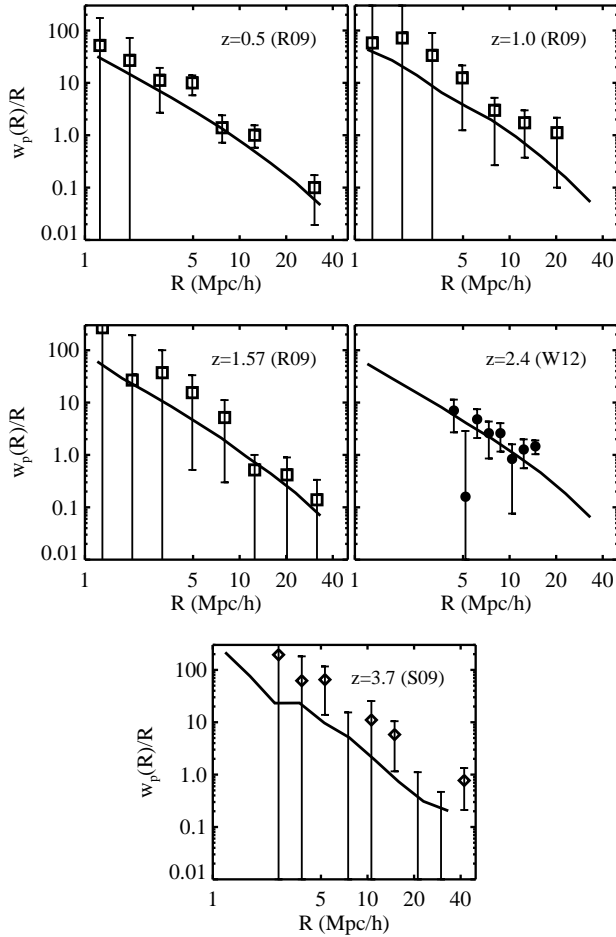
With the model parameters constrained by the quasar LF, we are now able to make predictions for the clustering of quasars as a function of luminosity and redshift. Recall that our model is characterized by two parameters, the quasar lifetime,  $t_Q$  and the normalization of the  $M_{\text{BH}} - M_{\text{gal}}$  relation,  $\alpha$ . In the model, we assume that quasars are a random sample of the BHs in halos, and therefore  $t_Q$  has no effect on the clustering of quasars. The clustering is quite weakly dependent on the scatter over the luminosity range probed by current and future planned surveys. The clustering is therefore only sensitive to  $\alpha$ , and this parameter is well-constrained at  $z < 4$  (see Figure 4). Moreover,  $\alpha$  has an increasingly minor effect on the predicted clustering at higher redshifts.

Figure 7 shows a comparison of our model and the data on the projected autocorrelation function,  $w_p(R)$ , as a function of projected (comoving) distance,  $R$ , for a variety of redshifts chosen to illustrate the current constraints. We have computed the model correlation function by populating the halos drawn from an N-body simulation<sup>5</sup> with BHs using the best-fitting relations derived above, and then calculating the clustering of BHs within the luminosity range of each observational sample. This allows us to take into account the scale-dependent bias and non-linearities, which are important on Mpc scales.

The majority of models assume that quasar activity occurs due to the major merger of two gas-rich galaxies, since this

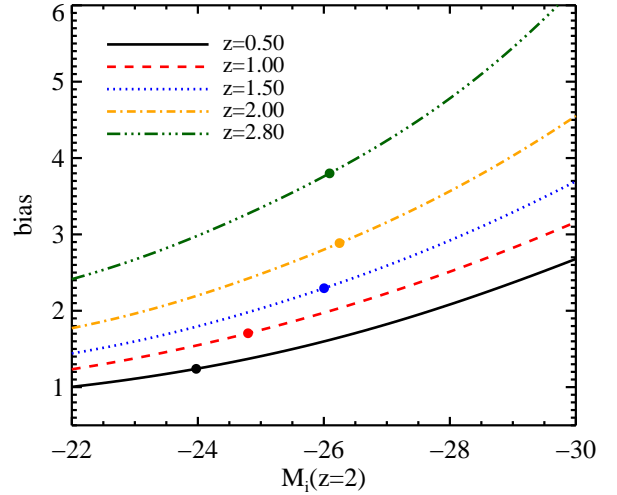
<sup>4</sup> We have gone back and re-fit the lower-redshift data allowing the scatter to be an additional free parameter and found a best-fit scatter that agrees to within  $\approx 0.1$  dex of our fiducial value. Thus, for simplicity, we decided to keep the scatter fixed at 0.42 dex at lower redshifts.

<sup>5</sup> The simulation employed 2048<sup>3</sup> particles in a cubic box of side length 1 Gpc with a force softening of 14 kpc (comoving) and was run with the TreePM code of White (2002). Halos were found with a friends-of-friends algorithm (Davis et al. 1985) with a linking length of 0.168 times the mean inter-particle spacing. Spherical over-density masses were computed for each halo (including a correction for finite resolution). For the range of halo masses and redshifts of interest, masses defined via  $180\times$  the background density are almost identical to the ‘virial’ definition employed by Behroozi, Wechsler & Conroy (2012).



**Figure 7.** The projected correlation function,  $w_p(R)$ , vs. projected distance,  $R$ , at 5 redshifts chosen to be representative of the data. We include results from Ross et al. (2009, R09), White et al. (2012, W12), and Shen et al. (2009, S09), all of which are based on data from the Sloan Digital Sky Survey. At the highest redshift there is some tension between the model and data, but the error bars are large and the simulation box is too small to provide model predictions at the largest scales. Future measurements of the clustering of both low and high redshift quasars will provide powerful constraints on the model.

scenario provides the rapid and violent event needed to funnel fuel to the center of the galaxy (e.g. via the bars-within-bars instability; Shlosman et al. 1989) and feed the central engine while at the same time providing a connection between BH fueling and the growth of a spheroidal stellar component (e.g., Hopkins et al. 2008). In computing the clustering of quasars we have populated the halos in the simulation at random, neglecting any properties of the halos apart from their mass (e.g., whether they have had a recent major merger). However, the probability that a halo will undergo a major merger in a short redshift interval is only weakly dependent on the mass of the halo (Lacey & Cole 1993; Percival et al. 2003; Cohn & White 2005; Wetzel, Cohn & White 2009; Fakhouri & Ma 2009; Hopkins et al. 2010b), i.e., the mass function of such halos is almost proportional to the mass function of the parent population. Moreover, the clustering properties of recently merged halos are similar to a random sample of the popu-



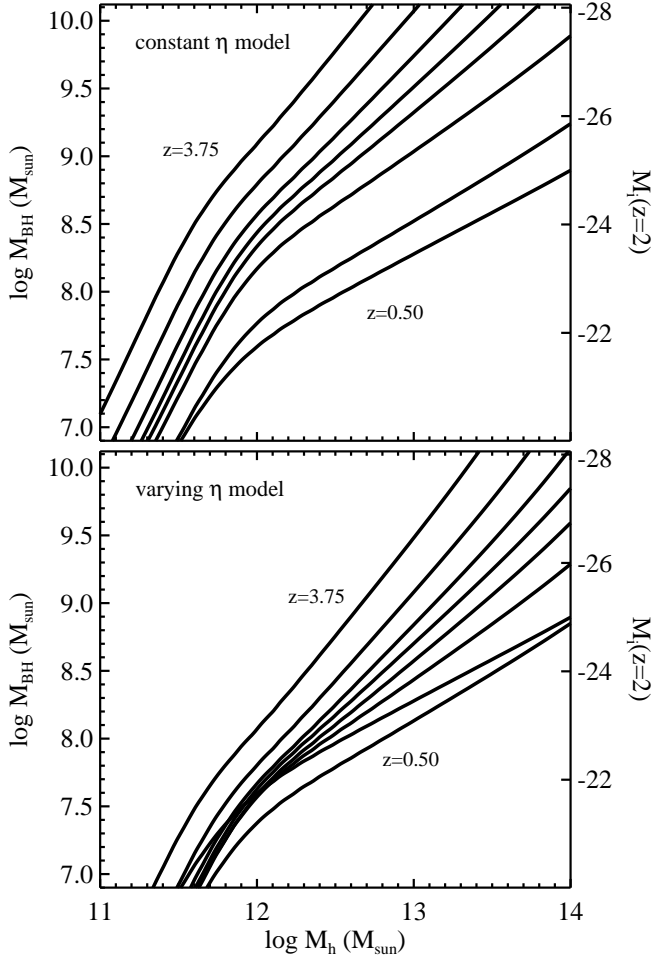
**Figure 8.** The large-scale bias predicted by our model as a function of luminosity for a number of redshifts. The relation is shallow at low luminosity due to the steepness of the  $M_{\text{BH}} - M_h$  relation at low mass (see Figure 9). The steepness of the relation at high luminosity depends on the scatter in the model, being less steep for more scatter. We have marked on the curves where the quasar number density is  $5 \times 10^{-7} \text{Mpc}^{-3}$ , which corresponds to of order 100 quasar pairs within 20 Mpc in a survey volume of  $10^{10} \text{Mpc}^3$ . To accurately measure the bias of objects at lower space densities (and brighter luminosities) one would need to resort to cross-correlations.

lation with the same mass distribution (Percival et al. 2003; Wetzel, Cohn & White 2009). Thus, our procedure for randomly selecting halos is consistent with (though not a strong argument in favor of) the major merger scenario for quasar triggering.

The agreement between the data and the model is excellent at  $z < 3$ , especially considering that the model was only tuned to the quasar LF. The inclusion of satellite quasars would slightly increase the model prediction in the lowest redshift bin ( $z \simeq 0.5$ ), but any satellite contribution is quite small for the higher redshifts. The model under-predicts the observed clustering at  $z \sim 3.7$ , although the errors on the data are large. This model prediction is quite robust: the  $M_{\text{BH}} - M_h$  relation at high redshift becomes very steep (see Figure 9, discussed below), and so even a significant change in  $\alpha$  or  $\eta$  changes the clustering only modestly. Similarly, changes in the assumed  $L_Q - M_{\text{BH}}$  scatter within the range 0.3–0.6 dex do not significantly alter the predicted clustering. This occurs because a change in scatter induces a change in  $\alpha$  that happens to leave the clustering essentially unchanged. Future constraints on the clustering of high-redshift quasars will place strong constraints on this model, as discussed further in §4.1, and may indicate that some of our model assumptions break down as we approach an era of rapid BH growth at high  $z$ .

Observationally, it has proven very difficult to measure a dependence of clustering strength on quasar luminosity (see e.g., Shen et al. 2009, for a recent example), in part because the significant scatter between quasar luminosity and halo mass will dilute any intrinsic relation between clustering strength and luminosity. We address this issue in Figure 8, where we plot the large-scale bias as a function of luminosity and redshift. Here the model bias was computed via the relation between bias, halo mass, and cosmology from Tinker et al. (2010).





**Figure 9.** The typical black hole mass in the central galaxy of a halo of mass  $M_h$ , vs.  $M_h$ , for a number of redshifts (corresponding to the redshifts shown in Figure 3), for a model with a constant Eddington ratio,  $\eta$  (top panel), and a model with a varying  $\eta$  (bottom panel). The typical BH mass corresponding to a fixed  $M_h$  increases with  $z$ , as expected. Note the significant curvature in the relation, which arises due to our assumption that galaxy properties regulate the size of black holes and the well-known inefficiencies of galaxy formation in high and low halo masses.

We find a very shallow relation between bias and quasar luminosity below  $M_i(z=2) \sim -26$ . In our model this occurs for three reasons: (1) the intrinsic relation between bias and halo mass is very shallow below the characteristic halo mass, which at  $z \sim 0$  is  $\sim 10^{13} M_\odot$ ; (2) the  $M_{\text{BH}} - M_h$  relation becomes very steep at low mass, implying that a large range in quasar luminosities maps into a small range in halo masses; (3) scatter in the  $M_{\text{gal}} - M_h$ ,  $M_{\text{BH}} - M_{\text{gal}}$ , and  $L_Q - M_{\text{BH}}$  relations dilutes the strong clustering in high mass halos. The degree of luminosity dependence (as well as the absolute value of the bias) is sensitive to the scatter in the  $L_Q - M_h$  relation, with more scatter leading to less  $L$ -dependence. This weak luminosity-dependent clustering is also predicted in the models of Hopkins et al. (2008), Croton (2009) and Shen (2009).

Figure 8 demonstrates that we expect significant luminosity dependent quasar bias only for very luminous quasars. However, measuring the autocorrelation function of such luminous

quasars is made difficult by their low space densities, which can be illustrated as follows. The error on the bias in the high- $L$  regime is dominated by counting statistics. The number of pairs within e.g., 20 Mpc is  $(1/2)\bar{n}_Q^2 [1 + \bar{\xi}_{20}] V_{\text{survey}} V_{20}$  where  $V_{20} = (4\pi/3)(20 \text{ Mpc})^3$ ,  $V_{\text{survey}}$  is the survey volume,  $\bar{n}_Q$  is the quasar space density, and  $\bar{\xi}$  is the volume average correlation function. For  $\xi(r) = (r_0/r)^2$  we have  $\bar{\xi} = 3\xi$ , and  $r_0 \sim 10 - 20 h^{-1} \text{ Mpc}$  so we expect  $\bar{\xi} \sim \mathcal{O}(1)$ . One hundred pairs within 20 Mpc would return an error on the bias of  $\sim 10\%$ , and for a fiducial survey volume of  $10^{10} \text{ Mpc}^3$ , this corresponds to a quasar number density of  $\approx 5 \times 10^{-7} \text{ Mpc}^{-3}$ . The luminosity corresponding to this number density at each redshift is marked by a solid symbol along the  $b(L)$  relation in Figure 8. In order to probe the bias for quasars at higher luminosities it will be necessary to resort to cross-correlation techniques, which allow estimates of the bias of objects with extremely low space density. An appealing method would be to cross-correlate existing spectroscopic samples of quasars with samples of galaxies or lower luminosity quasars selected from deeper photometry in upcoming surveys such as DES, Pan-STARRS, SUMIRE and LSST.

## 4. DISCUSSION

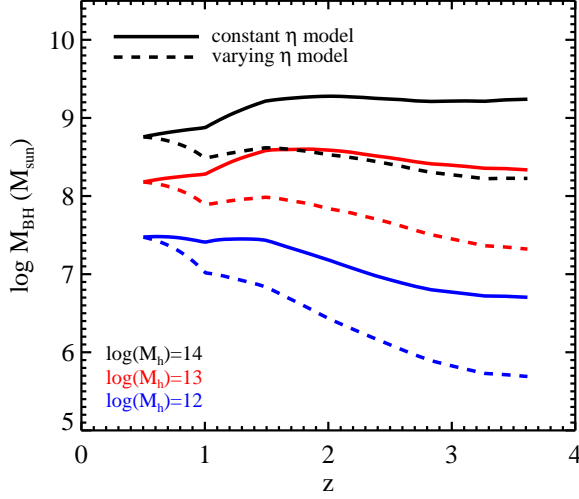
### 4.1. Implications

The success of our model in reproducing the basic demographics of quasars allows us to consider several implications that follow naturally within our framework.

In Figure 9 we show the best-fit model  $M_h - M_{\text{BH}}$  relations from  $z = 0.5$  to  $z = 3.75$  (the relations above  $z = 3.75$  are highly under-constrained and so are not plotted). As discussed above, the quasar LF places very weak constraints on the model relations at  $\log(M_h/M_\odot) > 13.5$ , and so one should interpret the model relations in Figure 9 with this in mind. It is also worth pointing out that while the model formally allows for the existence of extremely massive BHs with  $M_{\text{BH}} > 10^{10} M_\odot$  residing within moderately massive halos, at high redshift such halos are very rare. For example, at  $z = 4.75$  one expects only of order one halo with  $\log(M_h/M_\odot) > 13$  per  $10^9 \text{ Mpc}^3$ .

With average mass accretion histories for halos, we can evolve halos and hence their black holes through the relations shown in Figure 9. To do this we employ mass accretion histories presented in Behroozi, Wechsler & Conroy (2012), which provide excellent fits to the results of  $N$ -body simulations. The resulting evolution in BH mass is shown in Figure 10 for three representative halo masses, and for both model choices for the evolution in the Eddington ratio. In the model lower mass black holes are growing to lower redshift faster than higher mass black holes (this is sometimes referred to as BH downsizing). In the model with a constant  $\eta$ , the BHs in the most massive halos lose mass below  $z \approx 1.5$ , while in the varying  $\eta$  model all BHs grow, if only modestly, at all epochs. This suggests that a model with evolving Eddington ratios may be necessary to ensure self-consistent evolution. Models that enforce self-consistent growth of BHs should shed further light on this problem (e.g., Merloni 2004; Merloni & Heinz 2008; Shankar 2009).

Figure 11 shows the evolution of the halo mass for quasars of fixed luminosity. The trend of lower  $M_h$  at higher  $z$  was already apparent in Figure 9. Figure 11 also emphasizes how the range of halo masses for a fixed luminosity range narrows towards higher  $z$ . This effect is in the opposite sense to models

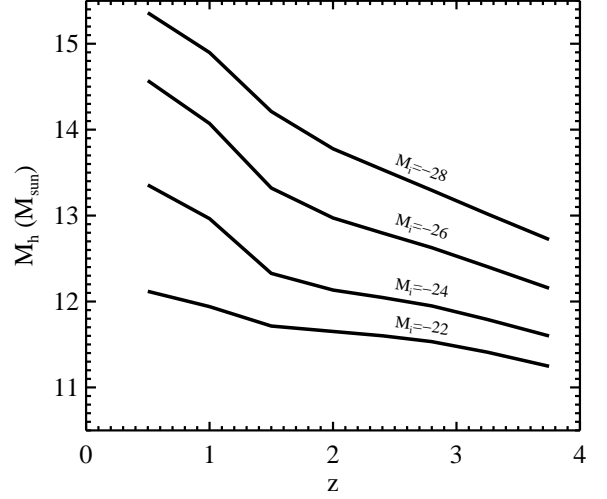


**Figure 10.** BH growth in the best-fit model from  $z = 3.75$  to  $z = 0.5$ . Results are shown for two choices for the evolution in  $\eta$  (see the lower panel of Figure 4). Notice that the constant  $\eta$  model produces massive BHs that lose mass at  $z < 1.5$ , suggesting that one or more of the assumptions of this model are breaking down at low redshift. In contrast, the varying  $\eta$  model produces realistic BH growth at all epochs. In both models lower mass BHs grow more at late times compared to higher mass BHs, a phenomenon sometimes referred to as BH downsizing.

which tie the luminosity of quasars directly to halo properties (e.g. Croton 2009). Our model is able to reproduce the observed  $L$ -independent clustering at low  $z$  because the run of bias with halo mass also becomes shallower at low  $z$  for the halo masses of interest.

The evolution of the LF shown in Figure 3 is driven by evolution in the  $M_{\text{BH}} - M_{\text{gal}}$  and  $M_{\text{gal}} - M_h$  relations and the evolution of the halo mass function (evolution in the  $L_Q - M_{\text{BH}}$  relation is governed by evolution in  $\eta$ ). The break in the model quasar LF arises primarily due to the shape of the  $M_{\text{gal}} - M_h$  relation, and thus  $L_*$  quasars live in halos near the peak of that relation,  $M_h \sim 10^{12} M_\odot$ . The peak of the  $M_{\text{gal}} - M_h$  relation changes very little with redshift (Behroozi, Wechsler & Conroy 2012, e.g.), so that at fixed  $M_h$  there is little change of  $M_{\text{gal}}$  with  $z$ . However the luminosity of the break can evolve due to a combination of evolution in the  $M_{\text{BH}} - M_{\text{gal}}$  relation or the Eddington ratio. In our fiducial model  $\eta$  is constant and  $M_{\text{BH}} \propto (1+z)^2$  at fixed  $M_{\text{gal}}$  and so the break in the luminosity function scales as  $(1+z)^2$ . The faint-end slope of the model LF does not vary significantly, in good agreement with the data, and the overall normalization changes only modestly. The major departure from pure luminosity evolution is the change in the slope of the bright end. The bright-end slope appears shallower at higher  $z$  both because the data are probing closer to the (brighter) break of the LF and because the  $M_{\text{BH}} - M_h$  relation becomes steeper at higher mass and redshift. We also note that the bright end of the model LF is strongly suppressed at  $z < 1.5$ , and it is this suppression that is responsible for much of the drop in the quasar number density to lower redshift. The drop is a consequence of evolving Eddington ratios and the shallowing of the  $M_{\text{BH}} - M_h$  relation at high mass, which is in turn driven by the very slow growth of massive galaxies at low redshift.

In fact, the model naturally reproduces the global rise and fall of the quasar number density over the interval  $0.5 < z <$



**Figure 11.** Relation between halo mass and redshift for quasars of a fixed luminosity. At low redshift the range of halo masses hosting quasars is very broad, but the distribution narrows substantially at high redshift. This is simply a recasting of the relations shown in Figure 9.

4.75. This follows simply from the evolution in the  $M_{\text{gal}} - M_h$  and  $L_Q - M_{\text{gal}}$  relations and the halo mass function; it does not require strong evolution in  $t_Q$  at low  $z$ . Specifically we do not invoke a decline in the cold gas fraction nor a decline in the major merger rate at  $z < 2$  in order to reproduce the observed decline in the abundance of quasars. While these physical processes may ultimately be responsible for shaping the evolving relations between  $L_Q$ ,  $M_{\text{BH}}$ ,  $M_{\text{gal}}$  and  $M_h$ , they do not appear explicitly in the model.

Our model favors a different picture of how quasars inhabit massive halos compared to previous work. Rather than having a preferred halo mass scale (around  $10^{12} M_\odot$ ) for quasar activity, the present model allows for actively accreting black holes in a broad range of galaxy and halo masses. The apparent preference for quasars to live in halos of  $10^{12} M_\odot$  arises from the shape of the  $M_{\text{gal}} - M_h$  relation, which reflects the well known fact that galaxy formation is most efficient in halos near  $10^{12} M_\odot$ , along with the shape of the halo mass function. Specifically, above the knee in the  $M_{\text{gal}} - M_h$  relation halos become exponentially rare, while below the knee a large range in  $M_{\text{gal}}$  maps into a small range in  $M_h$ . Thus, the *average* halo mass of quasars will be close to the knee, despite the fact that quasars occupy a broad distribution of halo masses.

Due to its simplicity the model predicts the clustering of any population of quasars once the model parameters are fixed (e.g., by the observed LF). Variation in the  $L_Q - M_h$  scatter or  $M_{\text{BH}} - M_{\text{gal}}$  slope do not strongly affect the predicted clustering, meaning that our model makes an essentially parameter-free prediction of the clustering of quasars as a function of luminosity and redshift. Overall the agreement between the predicted clustering and the observations is good, though there is a tendency for the model to slightly underpredict the observations and there is some tension at the highest redshifts. This tension has been noted before – the very high amplitude of clustering measured at  $z \sim 4$ , in combination with the abundance, requires quasars to have a duty cycle approaching unity and almost no scatter in  $L_Q$  at fixed  $M_h$  (White, Martini & Cohn 2008;

Shankar, Weinberg & Shen 2010). This is at odds with the very low number densities but power-law decline seen in the luminosity function at high  $z$ . If the clustering measurements can be strengthened, possibly by cross-correlation of existing spectroscopic quasar samples with deeper photometric quasar or galaxy samples, then it will indicate that one of our assumptions is breaking down as we approach the era of rapid black hole growth in the early Universe.

We make no assumption about what triggers quasar activity, whether it be a major merger of two gas rich galaxies, a secular instability in a disk, or a critical halo mass. In general it is quite difficult to translate abundance and clustering measurements into constraints on the underlying mechanisms that trigger quasar activity. We can gain some insight by the fact that our duty cycle, or quasar lifetime, is relatively independent of redshift with a tendency to fall towards higher redshifts rather than rise. If quasars are visible for a fixed, but short, time and are triggered by mergers then we expect  $t_Q$  to scale with the merger rate (c.f. Carlberg 1990). The merger rate for halos, per halo, per unit redshift is relatively flat (Lacey & Cole 1993; Percival et al. 2003; Cohn & White 2005; Wetzel, Cohn & White 2009; Fakhouri & Ma 2009; Hopkins et al. 2010b), so if we can naively translate halo mergers into galaxy mergers we expect a rate (per unit time) scaling as  $(1+z)H(z) \propto (1+z)^{5/2}$  for  $z \gg 1$ . If quasars are visible for a constant interval after each merger then  $t_Q \propto 1+z$ , which is not in good agreement with our best-fit relation. Of course, galaxy merger rates can differ from halo merger rates. A recent analysis by Hopkins et al. (2010a) suggests a rate per unit time scaling as  $(1+z)^{1.5-2.0}$ , which would lead to slower evolution in  $t_Q$ , as we observe. Such agreement is not conclusive however, and we cannot rule out secular processes or a time-varying combination of multiple triggers.

#### 4.2. Comparison to Previous Work

The success of our model in explaining the basic demographics of quasars with relatively few, smoothly varying inputs goes a long way to explaining the manner in which forward modeling of the quasar population can succeed with relatively little fine tuning. Both semi-analytic models (e.g., Cattaneo, Haehnelt & Rees 1999; Kauffmann & Haehnelt 2000, 2002; Volonteri, Haardt & Madau 2003; Bromley, Somerville & Fabian 2004; Granato et al. 2004; Croton et al. 2006; Monaco, Fontanot & Taffoni 2007; Malbon et al. 2007; Bonoli et al. 2009; Fanidakis et al. 2012; Hirschmann et al. 2012) and hydrodynamic simulations (e.g., Sijacki et al. 2007; De Graf et al. 2011) adjust their subgrid models to ensure a reasonable match to the  $M_{\text{gal}} - M_h$  relation over a broad redshift range, thus ensuring that galaxies populate halos in approximately the correct manner. All of the models introduce a  $M_{\text{BH}} - M_{\text{gal}}$  relation through either or a combination of common feeding mechanisms and feedback-limited BH growth. As we have shown, with these two ingredients even simple lightcurve models are sufficient to match the basic demographics of quasars over a broad range of luminosity and redshift. A good match to the data can be found for a wide range of scatter in  $M_{\text{BH}} - M_{\text{gal}}$ , or evolution in the scatter. Conversely, if a model has difficulties reproducing the stellar mass function and its evolution then it will need to incorporate mass-dependent quasar physics that counteracts this deficiency in order to match the observed quasar properties.

By contrast, models that tie black hole properties directly

to the underlying halo population need to introduce more complexity in order to reproduce the observed properties of quasars. Recent examples include Lidz et al. (2006), Croton (2009), and Shen (2009), who all need to include mass- and redshift-dependent duty cycles to explain the shape and evolution of the quasar luminosity function. While our model and theirs can produce qualitatively similar fits to the basic data, the explanations for the observed behaviors differ. One of the most basic differences is the range of halos that host active quasars, and its evolution (discussed above). This in turn affects how each model explains the evolution of the quasar LF and the luminosity-independence of quasar clustering.

Conventional wisdom is that the quasar duty cycle is required by the data to be a (strong) function of luminosity (e.g. Adelberger & Steidel 2005; Hopkins et al. 2005; Lidz et al. 2006; Croton 2009; Shen 2009). In our model this is not the case. There are two major reasons for this. The first is that we obtain a flattening of the  $b(L)$  relation from the steepness of the  $L_Q - M_h$  relation at low  $L_Q$  and the second is the intrinsic scatter<sup>6</sup> in that relation. Thus our model is not a “light bulb” model in the sense of Hopkins et al. (2005) and Lidz et al. (2006), who reserve that term for a model in which there is no scatter in  $L_Q - M_h$ . However scatter in the  $L_Q - M_h$  relation is *expected*, due to the observed scatter in  $M_{\text{BH}} - M_{\text{gal}}$  and variation in Eddington ratios if from no other source; for this reason we refer to our model as a “scattered” light bulb model. This expected level of scatter is enough to make  $b(L)$  flat until extremely high  $L$  or correspondingly low  $\bar{n}_Q$  (a similar behavior is seen in the model of Croton 2009, which is also not strictly a light bulb model in the above sense). For this reason we are able to obtain a model in which both the quasar lifetime and the quasar clustering are independent of  $L$ .

Aird et al. (2012) studied X-ray selected active galactic nuclei (AGN) as a function of galaxy mass at  $z \sim 0.6$  and found no preference for AGN to be found in galaxies of a particular mass at fixed Eddington ratio, even for ratios as high as  $\eta \gtrsim 0.1$ . Their results suggest a duty cycle that does not depend strongly on galaxy mass, in excellent agreement with our results.

Finally, the apparent preference for quasars to live in halos of  $10^{12} M_\odot$ , which has been noted by many authors, arises in our model from the shape of the  $M_{\text{gal}} - M_h$  relation, which reflects the well-known fact that galaxy formation is most efficient in halos of  $10^{12} M_\odot$ , in combination with the halo mass function. Within the context of our model this cannot be taken as evidence for a merger driven origin to quasar activity, despite the fact that it is close to the small group scale where mergers may be more efficient, because it is not believed that the knee of the  $M_{\text{gal}} - M_h$  relation is related to mergers.

#### 4.3. Mock Catalogs

While our intent has been to understand the quasar phenomenon, the model can also be used for the creation of mock catalogs from N-body simulations. The simplicity of the model makes it easy to rapidly generate redshift-dependent quasar populations that have the correct luminosity function and clustering, given halo catalogs at the redshifts of interest. The steps for creating such a catalog are straightforward:

<sup>6</sup> This scatter may arise due to time-dependent processes, i.e. a high  $L_Q$  object at the time of observation is not required to have always been or continue to be high  $L_Q$ .

1. Adopt the redshift-dependent  $M_{\text{gal}} - M_h$  relation from Behroozi, Wechsler & Conroy (2012), including scatter in  $M_{\text{gal}}$  at fixed  $M_h$ .
2. Use the  $M_{\text{gal}} - M_{\text{BH}}$  relation from Equation 1 to assign BHs to galaxies, including 0.3 dex of scatter in  $M_{\text{BH}}$  at fixed  $M_{\text{gal}}$ . Fix the normalization of this relation to the local value, with no redshift evolution (because we advocate using the varying  $\eta$  model; see below).
3. Randomly turn a fraction,  $f_{\text{on}}$ , of the BHs into active quasars. As evident from Figure 4, the quasar lifetime is approximately constant at  $3 \times 10^7$  yr at  $z < 3$ ; we therefore advocate fixing  $t_Q$  to this value. One then determines the duty cycle via  $f_{\text{on}}(z) = t_Q/t_H(z)$ .
4. For the active BHs, convert  $M_{\text{BH}}$  into  $L_Q$  using Equation 2, with an additional 0.3 dex of scatter in  $L_Q$  at fixed  $M_{\text{BH}}$ . Use the redshift-dependent Eddington ratio,  $\eta$ , shown in the bottom panel of Figure 4. We advocate using the varying  $\eta$  model because this model produces self-consistent BH growth at all redshifts (see Figure 9).

When simulations are populated with quasars in this way, the mock quasar LF and clustering will agree with all existing LF and clustering data at  $z < 3$ . In order to produce mock catalogs at higher redshifts one will need to include a drop in  $t_Q$  as shown in Figure 4. Such mock catalogs should prove useful in the context of ongoing and future planned surveys such as BOSS, bigBOSS, DES, Pan-STARRS, SUMIRE and LSST.

## 5. SUMMARY

We have presented a simple model for quasars with the aim of understanding to what extent their demographics arise naturally from what is known about the evolution of galaxies, along with plausible assumptions about how black holes inhabit them. The key feature of the model is that the properties of black holes are set by those of their host galaxies rather than their host halos (see also White et al. 2012). In the model, BH mass is linearly related to galaxy mass and BHs shine at a fixed fraction of the Eddington luminosity during accretion episodes. Galaxies are related to dark matter halos via empirically constrained relations (Behroozi, Wechsler & Conroy 2012). The model has only two free parameters at each redshift, the normalization of the  $M_{\text{BH}} - M_{\text{gal}}$  relation and the duty cycle, both of which are tightly constrained by observations of the quasar LF. We have explored two possibilities for the evolution of the Eddington ratio with redshift, finding physically self-consistent BH growth for a model in which the Eddington ratio increases with increasing redshift. The model provides an excellent fit to the LF data for  $0.5 < z < 6$  and reproduces the observed clustering at intermediate redshifts with no additional adjustable parameters.

The best-fit model parameters imply a quasar lifetime of approximately  $3 \times 10^7$  yr at  $z < 3$ . This may be expected if the growth of the galaxy during a quasar event only allows  $\sim 1$  e-folding of black hole growth before feedback halts quasar activity.

There are several implications of our model, which we now summarize:

- Actively accreting BHs are equally likely to exist in galaxies, and dark matter halos, over a wide range in masses. The BHs in halos more massive than  $10^{13.5} M_\odot$

contribute very little to the observed quasar LF at any redshift due to their rarity. The quasar LF therefore places weak constraints on the quasar duty cycle in massive halos.

- The break in the quasar LF is a reflection of the break in the  $M_{\text{gal}} - M_h$  relation at  $M_h \sim 10^{12} M_\odot$  and the observed evolution of the LF primarily reflects the  $(1+z)^2$  scaling of  $L_Q/M_{\text{gal}}$  and the change in shape of the  $M_{\text{gal}} - M_h$  relation. The bright-end slope of the quasar LF appears shallower at high  $z$  both because the data are probing closer to the (brighter) break in the LF and because the  $M_{\text{BH}} - M_h$  relation becomes steeper at higher mass and redshift.
- Our model naturally reproduces the global rise and fall of the quasar number density over the interval  $0.5 < z < 6$ . This follows simply from the evolution in the  $L_Q - M_h$  relation and does not require strong evolution in the quasar lifetime at  $z < 3$ . The bright end of the model quasar LF is strongly suppressed at  $z < 1.5$ , due to the slow growth of massive galaxies, and this is responsible for much of the drop in quasar number density to low redshift.
- The apparent preference for quasars to live in halos of  $10^{12} M_\odot$  arises from the shape of the  $M_{\text{gal}} - M_h$  relation, which reflects the well-known fact that galaxy formation is most efficient near  $10^{12} M_\odot$ , in conjunction with the steepness of the halo mass function at high mass.
- There is some tension between our model and the amplitude of clustering observed at  $z \sim 4$ ; the latter, taken at face value, suggests that quasars have a duty cycle approaching unity and almost no scatter in  $L_Q - M_h$  while the power-law fall-off of the bright end of the luminosity function suggests otherwise. Future clustering measurements in this redshift range will be crucial tests of the model.
- The nearly constant inferred quasar lifetimes as a function of luminosity and redshift (at  $z < 3$ ) should provide valuable constraints on the triggering mechanisms for quasars.

Measurements of quasar demographics at higher redshifts and lower luminosities will help to further constrain and test our model. In particular, stronger constraints on the quasar LF at  $z > 4$ , on quasar clustering as a function of luminosity and redshift, and on the  $M_{\text{BH}} - M_{\text{gal}}$  relation as a function of redshift, will provide very strong constraints on the model parameters. Moreover, with such observational constraints in hand, we will be able to directly constrain the mean Eddington ratio as a function of redshift and the scatter as a function of redshift, providing further insight into the link between quasars, black holes, galaxies, and dark matter halos.

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