Gravitational Wave Probes of Beyond-WIMP Dark Matter

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OUTLINE

- Introduction: Dark Matter & Production Mechanisms
- Gravitational Waves From Early Universe
- Cosmological Phase Transition
- Connection to Dark Matter
- Conclusion

DARK MATTER: EVIDENCES















Credits: HST, Chandra, DE Survey, WMAP, Planck

DARK MATTER: 10 POINT TEST

- Does it match the appropriate relic abundance?
- Is it cold?
- Is it electromagnetic and color neutral?
- Is it consistent with Big Bang Nucleosynthesis?
- Does it leave stellar evolution unchanged?
- Is it compatible with constraints on self-interactions?
- Is it consistent with direct dark matter searches?
- Is it compatible with gamma-ray searches?
- Is it compatible with other astrophysical bounds?

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Taoso, Bertone & Masiero JCAP 2008

• Can it be probed experimentally?

No known particles can satisfy these criteria!

DARK MATTER: WIMP MIRACLE

The abundance of DM which was in thermal equilibrium in the early Universe can be calculated by solving the Boltzmann equation.

In terms of comoving density

$$Y \equiv \frac{n}{T^3} \sim \frac{n}{s} \qquad \qquad x = \frac{m}{T}.$$

A particle having mass and interactions around the electroweak scale, can satisfy the correct relic criteria: WIMP Miracle!

$$rac{dY}{dx} = -rac{\lambda}{x^2} \left(Y^2 - Y_{
m EQ}^2
ight), \qquad \lambda = rac{m^3 \langle \sigma v
angle}{H(m)}.$$

$$H(T)^2 = rac{8\pi}{3} G
ho(T)$$

 $ho_R(T) = rac{\pi^2}{30} g_* T^4,$

$$s = \frac{2\pi^2}{45}g_{*s}T^3.$$

DARK MATTER: WIMP MIRACLE



DIRECT DETECTION!

 Typical WIMP type models predict observable direct detection cross section: not seen yet.

This motivates to explore beyond simple WIMP possibilities.



• Nature Physics 13 (2017) 212. arXiv:1709.00688

FIMP MIRACLE!

- If DM coupling to the visible sector is very small, its thermal abundance in the early Universe is negligible.
- However, it can start populating the Universe later from decay and scattering of visible sector particles: Freeze-in (L. J. Hall et al, arXiv:0911.1120).
- If same type of couplings are involved in both scattering and decay, then the latter's contribution dominates.
- Freeze-in typically requires fine tuned couplings, seeking some explanations for their dynamical origin.



Review: arXiv:1706.07442

FREEZE-IN DARK MATTER

The Boltzmann equation for a typical FIMP DM can be written as $\frac{dn}{dm} = \frac{K_1(m_2/T)}{K_1(m_2/T)}$

$$rac{\mathrm{d}n_{\chi}}{\mathrm{d}t} + 3Hn_{\chi} = 2\Gamma_{\sigma o \chi \chi} rac{K_1(m_{\sigma}/T)}{K_2(m_{\sigma}/T)} n_{\sigma}^{\mathrm{ec}}$$

Using Maxwell-Boltzmann distribution for the mother particle, the co-moving form of the above equation is

$$rac{x}{Y_{\sigma}^{
m eq}}rac{{
m d}Y}{{
m d}x}=2\,rac{\Gamma_{\sigma
ightarrow\chi\chi}}{H}rac{K_1(x)}{K_2(x)}$$
 $x\equiv m_{\sigma}/T$

with approximate solution

$$\Omega_{\chi} h^2 \simeq 4.48 \times 10^8 \frac{g_{\sigma}}{g_{*s} \sqrt{g_*}} \frac{m_{\chi}}{\text{GeV}} \frac{M_{\text{P}} \, \Gamma_{\sigma \to \chi \chi}}{m_{\sigma}^2}$$

which, in order to agree with Planck 2018 bound, requires $(\Omega_{\chi}h^2)^{1/2} (q_{\chi})^{3/4} (m_{\sigma})^{1/2}$

$$y \simeq 10^{-12} \left(\frac{\Omega_{\chi} h^2}{0.12}\right)^{1/2} \left(\frac{g_*}{100}\right)^{3/4} \left(\frac{m_{\sigma}}{m_{\chi}}\right)^{1/2}$$

FREEZE-IN VS FREEZE-OUT

- Freeze-in (-out) yield increases (decreases) with interaction rate.
- Freeze-in (-out) does (not) depend upon initial conditions.
- Freeze-in (-out) yield gets dominated by x=m/T =2-5 (10-30).





FREEZE-OUT VS FREEZE-IN PROS & CONS

- DM in Freeze-out formalism e.g., WIMP has generic order one couplings, GeV-TeV scale masses and very good detection prospects.
- However, no such convincing WIMP signal so far. Need for a paradigm shift?
- DM in Freeze-in formalism e.g., FIMP has very feeble coupling (unnatural fine-tuning?) making it difficult to have any realistic detection prospects (except some specific indirect detection signatures).
- Non-thermal DM like FIMP may not be just another alternative, but can have deep connections to other phenomena like neutrino mass, cosmic inflation.

NEW WINDOWS TO PROBE DM

- Since WIMPs have not shown up and FIMPs are hard to probe at particle physics based experiments, some alternative ways of probing such scenarios may be useful.
- Stochastic gravitational wave (GW) backgrounds can offer such a possibility.
- If primordial black holes constitute DM, their mergers can also give rise to GW signals of the types LIGO-VIRGO have already observed (arxiv:1603.00464).

GW FROM EARLY UNIVERSE





SOURCES OF PRIMORDIAL GW

- Inflation: a very rapid phase of expanding universe.
 Fluctuations in that inflationary phase can generate GW.
- First Order Phase Transitions (FOPT). Such transitions can be associated with certain symmetry breaking phenomena. Similar to liquid-gas transition, such transition can lead to formation of bubbles as well as turbulence, leading to GW formation.
- Topological defects like cosmic strings, domain walls etc. Such defects can arise after symmetry breaking in the early Universe.

The Gravitational Wave Spectrum



Regime of our interest 16

GW Sensitivity



COSMOLOGICAL FIRST ORDER PHASE TRANSITION



- Phase transition is a change of physical state of a system due to change in external conditions like temperature, pressure etc. For example, liquid-gas transition, paramagnetic to ferromagnetic transition.
- Phase transitions are described by order parameters. In cosmology, this is the vacuum expectation value of scalar fields.

COSMOLOGICAL FIRST ORDER PHASE TRANSITION

After the discovery of the Higgs boson, we know that we live in the ground (broken symmetric) state of the potential given by

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$$V_0(\phi) = \frac{\lambda}{4} \left(\phi^2 - v_{\rm EW}^2\right)^2$$

 At non-zero temperature, the above potential will receive thermal corrections

$$V_T(\phi) = rac{D}{2} \left(T^2 - T_0^2
ight) \phi^2 - rac{A}{3} T \phi^3 + rac{\lambda_T}{4!} \phi^4 + \dots$$

 Depending on model parameters, the transition from symmetric to broken symmetric phase can be either 1st or 2nd order.



arXiv: 2008.09136

Let the effective potential be

$$V_{\text{eff}}(\phi, T) \approx \frac{\mu^2 + cT^2}{2} \phi^2 - (ET + A)\phi^3 + \frac{\lambda}{4}\phi^4$$

- The cubic term is crucial to form a barrier between two minima.
- The barrier disappears at

$$T_o^2 = -\frac{\mu^2}{c} = \frac{\lambda - 3A/v}{c}v^2$$

The critical T is

$$T_c = \frac{2}{\lambda c - 2E^2} \left[AE + \frac{\sqrt{\lambda c (2A^2 + (\lambda c - 2E^2)T_o^2)}}{2} \right]$$

$$\frac{\phi_c}{T_c} = \frac{2(E + A/T_c)}{\lambda}$$

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Larger the order parameter, stronger the FOPT is.

COSMOLOGICAL FIRST ORDER PHASE TRANSITION

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If the universe undergoes a FOPT, bubbles will form (similar to boiling of water). Initially the bubbles collide and merge, producing GW.

At later stages, after the bubbles collide and merge, the sound waves and turbulence in the plasma can source additional GW production.



COSMOLOGICAL FIRST ORDER PHASE TRANSITION





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arXiv:1705.01783

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FOPT WITH DM: TWO PATHWAYS

While the electroweak phase transition (EWPT) in the SM is a second order phase transition, presence of additional particles like scalar singlet or scalar multiplet DM can lead to a first order EWPT. See, for example, arxiv:1204.4722, 2003.02276 etc. where scalar doublet DM was studied.

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- While it is possible to get first order EWPT, due to various constraints on sub-TeV DM and other scalars, the GW amplitude remains very weak!
- This is because the cubic term in effective potential does not arise naturally but depends upon Higgs coupling to other fields.

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Image courtesy: Michael J Ramsey-Musolf





Arxiv: 2003.02276

FOPT WITH DM: TWO PATHWAYS

- The second pathway is to decouple EWPT from FOPT: Dark sector phase transition (arxiv:1504.07263).
- Due to the freedom in choosing couplings/masses evading electroweak constraints, such FOPT can

(i) be very strong (like a supercooled one)

(ii) occur even below the electroweak scale

 We explore this possibility in the context of recent NANOGrav results.

PULSAR TIMING ARRAYS



IPTA TELESCOPES



HUNTING GRAVITATIONAL WAVES USING PULSARS

Pulsar

Gravitational waves from supermassive black-hole mergers in distant galaxies subtly shift the position of Earth.

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NEW MILLISECOND PULSARS An all-sky map as seen by the Fermi Gamma-ray Space Telescope in its first year

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2 Telescopes on Earth measure tiny differences in the arrival times of the radio bursts caused by the jostling.

> 3 Measuring the effect on an array of pulsars enhances the chance of detecting the gravitational waves.

NANOGRAV RESULTS

- North American Nanohertz Observatory for Gravitational Waves (NANOGrav) search for GW background in 12.5 yr data finds "Strong evidence of a stochastic process, modeled as a powerlaw, with common amplitude and spectral slope across pulsars." (ApJ Letters 905, 2 (2020))
- They analysed 45 millisecond pulsars in search of a stochastic process. However, more data are required to confirm it to be of GW origin.
- At low frequencies, the shape of the characteristic strain spectrum matches well to a power-law, with amplitude and slope consistent with supermassive black hole binaries (SMBHB).

NANOGRAV RESULTS

- A subsequent analysis by NANOGrav collaboration also found that their data can be explained in terms of a strong FOPT taking place at sub-electroweak scale temperatures T < 100 GeV (PRL 127, 25 (2021)).
- More recently, the Parkes Pulsar Timing Array (PPTA) data also found evidence for such common spectrum process, compatible with NANOGrav findings (arXiv:2107.12112).
- PPTA also found their data to be consistent with a cosmological first order phase transition at T ≈ 1-100 MeV (arXiv:2110.03096).
- If one takes such evidence for a stochastic process seriously, what could be the possible origins?

POSSIBLE EXPLANATIONS

- Supermassive black hole binaries (arXiv:1811.08826).
- Cosmic Strings (arXiv:2009.06555, 2009.06607).
- Primordial origin: inflation (arXiv:2009.13432).
- During formation of primordial black holes from large curvature perturbations (arXiv:2009.07832, 2009.08268).
- Cosmological first order phase transition (arXiv:2104.13930)

DARK FIRST ORDER PHASE TRANSITION

- A FOPT is possible in the standard model only for Higgs mass < 70 GeV. For 125 GeV Higgs mass, measured by the LHC, the electroweak phase transition is of second order (smooth crossover).
- A cosmological FOPT, therefore, requires new physics beyond the standard model.
- A sub-EW scale FOPT can be realized by suitable extension of the standard model (SM) where such low scale symmetry breaking occurs.
- Since new physics below the EW scale is tightly constrained from laboratory experiments, it is better not to couple SM degrees of freedom directly: Dark sector

Gravitational waves from a dark $U(1)_D$ phase transition in light of NANOGrav 12.5 yr data

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Debasish Borah, Arnab Dasgupta, and Sin Kyu Kang Phys. Rev. D **104**, 063501 – Published 1 September 2021

- We consider an Abelian gauge symmetry with a singlet scalar and a Dirac fermion Dark Matter.
- The singlet scalar breaks the gauge symmetry leading to dark phase transition.
- The Dirac fermion charged under the symmetry can be a stable Dark Matter candidate whose relic is generated nonthermally.

$$V_{\rm tot} = V_{\rm tree} + V_{\rm CW} + V_{\rm th}$$

$$V_{\text{tree}} = \lambda_H (H^{\dagger} H)^2 + \lambda (\Phi^{\dagger} \Phi)^2 - \lambda' (\Phi^{\dagger} \Phi) (H^{\dagger} H)$$

$$V_{\rm CW} = \frac{1}{64\pi^2} \sum_{i} (2s_i + 1) m_i^4(\phi) \left[\ln\left(\frac{m_i^4(\phi)}{\mu^2}\right) - C_i \right]$$

$$V_{\rm th} = \sum_{i} \left(\frac{n_{\rm B_i}}{2\pi^2} T^4 J_B \left[\frac{m_{\rm B_i}}{T} \right] - \frac{n_{\rm F_i}}{2\pi^2} J_F \left[\frac{m_{\rm F_i}}{T} \right] \right)$$

$$J_B(x) = \int_0^\infty dz z^2 \log \left[1 - e^{-\sqrt{z^2 + x^2}} \right]$$
$$J_F(x) = \int_0^\infty dz z^2 \log \left[1 + e^{-\sqrt{z^2 + x^2}} \right]$$

The FOPT proceeds via tunnelling, and the corresponding spherical symmetric field configurations called bubbles are nucleated followed by expansion and coalescence.

The FOPT completes via percolation of growing bubbles. The corresponding percolation temperature is calculated when more than one third of the commoving volume is occupied by the true vacuum.



Phase transition evolution process



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Arxiv: 2003.08892

GRAVITATIONAL WAVES

 A GW is a propagating mode of the transverse and traceless part of the metric perturbation, satisfying the equation

$$\ddot{h}_{ij} - \nabla^2 h_{ij} = 16\pi G T_{ij}^{\rm TT}$$

GW can itself be a source of energy-momentum defined by

$$T^{\rm gw}_{\mu\nu} = \frac{1}{32\pi G} \langle \partial_{\mu} h_{ij} \partial_{\nu} h_{ij} \rangle$$

The fractional energy density in GW can be found as

$$\Omega_{\rm gw} = \frac{\rho_{\rm gw}}{\rho_{\rm tot}} \qquad \rho_{\rm gw} = \frac{1}{32\pi G} \langle \dot{h}_{ij}^2 \rangle$$

GW spectrum is defined as

$$\frac{\mathrm{d}\Omega_{\mathrm{gw}}}{\mathrm{d}\ln f} = \frac{1}{\rho_{\mathrm{tot}}} \frac{\mathrm{d}\rho_{\mathrm{gw}}}{\mathrm{d}\ln f} = \frac{2\pi^2}{3H^2} f^3 S_h(f)$$

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arXiv:1801.04268

GRAVITATIONAL WAVES

• FOPT can lead to production of stochastic GW from three different sources: bubble collision, sound wave and turbulence.

$$\Omega_{\rm GW}(f) = \Omega_{\phi}(f) + \Omega_{\rm sw}(f) + \Omega_{\rm turb}(f)$$
 arXiv:1512.06239

Each contribution can be parametrised as

$$h^{2}\Omega(f) = \mathcal{R} \Delta(v_{w}) \left(\frac{\kappa \alpha_{*}}{1 + \alpha_{*}}\right)^{p} \left(\frac{H_{*}}{\beta}\right)^{q} \mathcal{S}\left(f/f_{*}^{0}\right)$$
Redshift Normalisation Spectral shape
Strength of PT: $\alpha_{*} = \frac{\epsilon_{*}}{\rho_{rad}}$ $\epsilon_{*} = \left[\Delta V_{tot} - \frac{T}{4} \frac{\partial \Delta V_{tot}}{\partial T}\right]|_{T=T_{*}}$

$$\Delta V_{tot} \equiv V_{tot}(\phi_{false}, T) - V_{tot}(\phi_{true}, T)$$
Equivalent to the Latent heat!

GRAVITATIONAL WAVES

		Bubbles	Sound waves
Duration of the PT $1/\beta$	$\Delta(v_w)$	$\frac{0.48 v_w^3}{1+5.3 v_w^2+5 v_w^4}$	$0.513 v_w$
Peak frequency f_*^0	κ	κ_{ϕ}	$\kappa_{ m sw}$
Thumb rule : Fast (slow) PT at High (low) T → high (low) frequency	p	2	2
	q	2	1
GWs from FOPT at electroweak scale	$\mathcal{S}(x)$	$\frac{(a+b)^c}{\left[bx^{-a/c}+ax^{b/c}\right]^c}$	$x^3 \left(\frac{7}{4+3x^2}\right)^{7/2}$
	f_*/eta	$\frac{0.35}{1+0.07v_w+0.69v_w^4}$	$\frac{0.536}{v_w}$
T ~ 100 MeV in PTA (nHz) band		$\mathcal{R}\simeq 7.69 imes 10$	$^{-5}g_*^{-1/3}$
$f_*^0\simeq 1.13 imes 10^{-10}{ m F}$	$\operatorname{Iz}\left(rac{f_*}{eta} ight)$	$\left(rac{eta}{\mathbf{H}_{*}} ight)\left(rac{T_{*}}{\mathrm{MeV}} ight)\left(rac{g}{1} ight)$	$\left(\frac{1}{6}\right)^{1/6}$ arXiv:2104.13930

TYPICAL GW SPECTRUM FROM FOPT





DB, A Dasgupta, S K Kang, arXiv:2105.01007 40



CONNECTION TO DARK MATTER

- Production of DM can happen either thermally or non-thermally.
- In our setup, we consider non-thermal production of Dirac fermion DM.
- The feeble interaction between visible and dark sector occurs due to tiny kinetic mixing between dark U(1) with the SM counterpart.



DB, A Dasgupta, S K Kang, arXiv:2105.01007 42 A first order dark $SU(2)_D$ phase transition with vector dark matter in the light of NANOGrav 12.5 yr data

Debasish Borah (Indian Inst. Tech., Guwahati), Arnab Dasgupta (Pittsburgh U. and Seoul, Nat. U. Technol.), Sin Kyu Kang (Seoul, Nat. U. Technol.) (Sep 23, 2021)

Published in: JCAP 12 (2021) 12, 039 • e-Print: 2109.11558 [hep-ph]

- We also consider a non-Abelian dark gauge symmetry breaking as • a source of FOPT in the early universe.
- The massive vector boson, a consequence of the phase transition, • can act as a dark matter candidate by itself.

 $V_{\text{tree}} = \lambda_1 (H^{\dagger} H)^2 + \lambda_2 (\Phi^{\dagger} \Phi) (H^{\dagger} H) + \lambda_3 (\Phi^{\dagger} \Phi)^2$

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$$\mathcal{L}_{\mathrm{kin}} \supset (D_{\mu}\Phi)^{\dagger}(D^{\mu}\Phi) - \frac{1}{4}(F_D)_{\mu\nu}(F_D)^{\mu\nu}$$

$$\Phi = \frac{1}{\sqrt{2}} \begin{pmatrix} G_2 + iG_3 \\ M + \phi + iG_1 \end{pmatrix}$$

#2

We show that the model can explain NANOGrav data while being within the sensitivities of other experiments.

Future data should be able to confirm or rule out these possibilities.

Similar to the earlier work, DM can be generated non-thermally via Higgs portal interactions.



α_*	$(\beta/\mathrm{H_*})$	T_*	v_w	T_p	$rac{1}{\mathcal{V}_{ ext{false}}}rac{d\mathcal{V}_{ ext{false}}}{dx}$
0.45	143	1.8 MeV	0.887	$8.23 \ \mathrm{MeV}$	$-1.3\times10^{-19}~{\rm GeV}$
0.36	151	$190 \ \mathrm{keV}$	0.872	817 keV	$-6.88\times10^{-18}~{\rm GeV}$

DB, A Dasgupta, S K Kang, arXiv:2109.11558 44

PROBING DM WITH GW FROM COSMIC STRINGS

- We consider a scenario where DM is of WIMP type but has weaker interaction rates with the visible sector than a typical WIMP.
- This can be naturally realized if DM interacts with the SM via a heavy mediator: say a superheavy U(1) vector boson.
- Spontaneous breaking of U(1) can produce cosmic strings (arxiv: 1909.00819) which can emit GW with a characteristic spectrum.
- There have been some recent proposals to probe Superheavy DM which acquire mass from a high scale U(1) symmetry breaking using GW spectrum emitted from cosmic strings (see, for example, arxiv: 2107.13112).
- However, the characteristic GW spectrum from cosmic strings can arise without DM too: need some stronger connection!

 We consider a gauged B-L model with three right handed neutrinos (RHN) required for anomaly cancellation and one Dirac fermion as DM candidate.

 $\mathcal{L}_{\rm DM} = i \overline{\chi} D (q_{\chi}) \chi - m_{\chi} \overline{\chi} \chi.$

$$D(q_{\chi}) \chi = \gamma^{\mu} \left(\partial_{\mu} + ig_{BL} q_{\chi} Z_{BL\mu} \right) \chi$$

- For superheavy B-L gauge boson, DM can not annihilate much via B-L mediated processes and hence gets overproduced. One of the RHN can release entropy via late decay into leptons, bringing the DM abundance within observed limit (Scherrer & Turner 1985).
- Such late entropy release can cause distortions in GW spectral shapes generated by cosmic strings.
- Decay of heavier RHN can generate baryon asymmetry via leptogenesis and also non-zero neutrino masses.

 Need to solve coupled Boltzmann equations for DM relic:

$$\begin{aligned} \frac{dE_{\chi}}{da} &= \frac{\langle \sigma v \rangle_{\chi}}{Ha^4} \left((E_{\chi}^{\text{eq}})^2 - E_{\chi}^2 \right) \,, \\ \frac{dE_{N_1}}{da} &= \frac{\langle \sigma v \rangle_{N_1}}{Ha^4} \left((E_{N_1}^{\text{eq}})^2 - E_{N_1}^2 \right) - \frac{\Gamma_{N_1}}{Ha} E_{N_1} \,, \\ \frac{dT}{da} &= \left(1 + \frac{T}{3g_{*s}} \frac{dg_{*s}}{dT} \right)^{-1} \left[-\frac{T}{a} + \frac{\Gamma_{N_1} M_{N_1}}{3H \ s \ a^4} E_{N_1} \right] \end{aligned}$$

 Naturally leads to nonstandard cosmological history with early matter domination due to long-lived diluter.



CHARACTERISTIC GW SPECTRUM

$$\Omega_{GW}^{(k=1)}(f) = \frac{128\pi G\mu}{9\zeta(\delta)} \frac{A_r}{\epsilon_r} \Omega_r \left[(1+\epsilon_r)^{3/2} - 1 \right]$$



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Arxiv: 1808.08968

GW SPECTRUM WITH DM



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$$f_{\Delta} = \sqrt{\frac{8}{\alpha \Gamma G \mu}} t_{\Delta}^{-1/2} t_0^{-2/3} t_{\rm eq}^{1/6}$$

Arxiv: 2202.xxxxx



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Arxiv: 2202.xxxxx

SUMMARY

- Dark Matter scenarios beyond the thermal WIMP paradigm have limited detection aspects at direct search experiments: GW can offer complementary probes.
- Light DM in low scale dark sector models can be responsible for sub-EW scale first order phase transition. GW produced from such phase transition can be probed at PTA based experiments like NANOGrav, PPTA etc.
- DM of a wide mass range having interaction rate below typical WIMPs can also be probed via GW spectral shapes if DM interacts with SM via superheavy U(1) gauge bosons.
- Many more exciting possibilities to be explored in this direction!

Thank you

