



Stochastic trees for stochastic inflation and primordial black hole formation

Chiara Animali

4th December 2025

41st IAP symposium “Inflation 2025”

Inflationary potential and primordial black holes

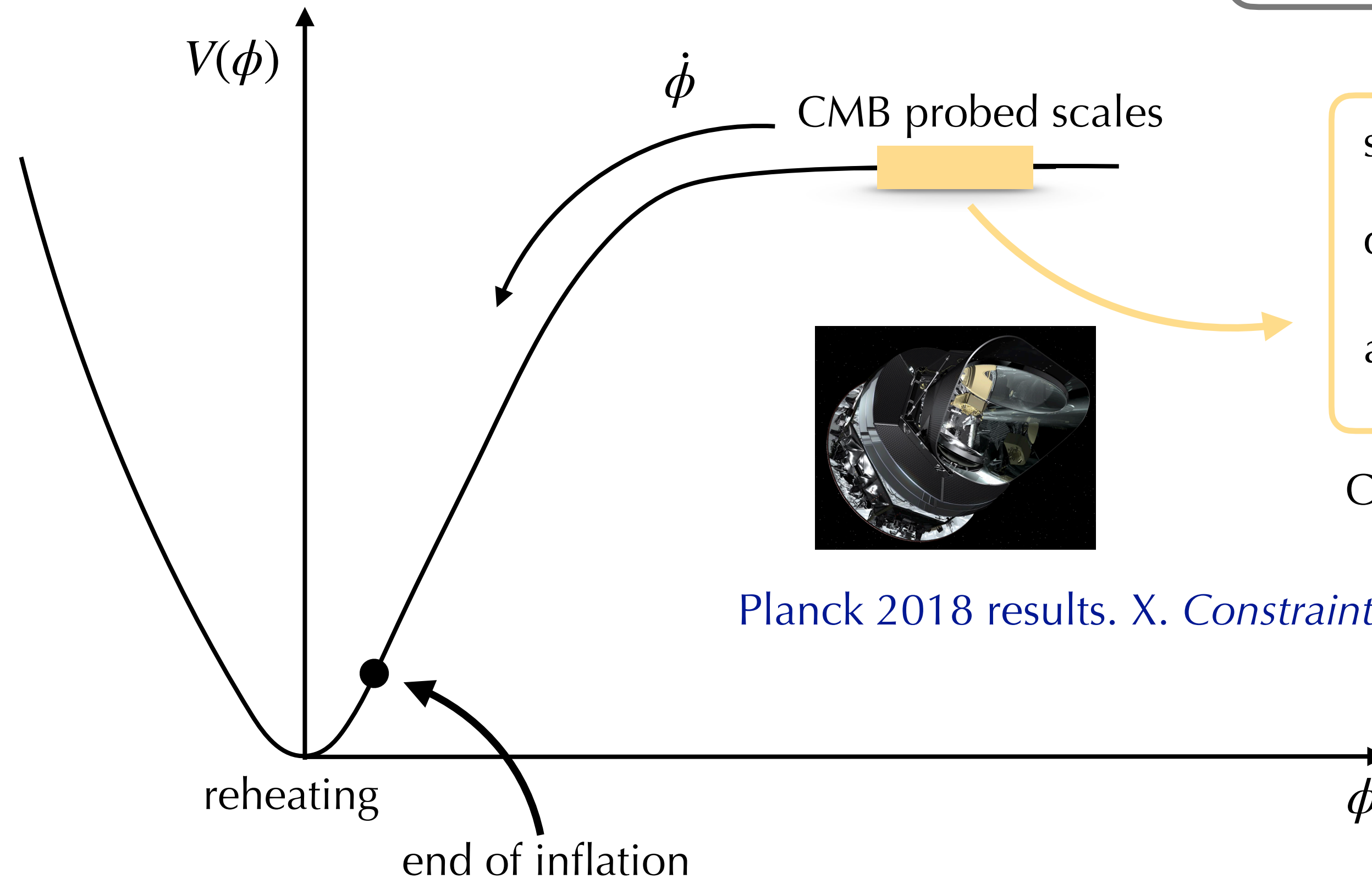
Simplest realisation of inflation: single field, slow roll.

$$S_\phi = \int d^4x \sqrt{-g} \left(\frac{1}{2} g^{\mu\nu} \partial_\mu \phi \partial_\nu \phi - V(\phi) \right)$$

$$\epsilon = -\frac{\dot{H}}{H^2} = \frac{1}{16\pi G} \left(\frac{V_{,\phi}}{V} \right)^2$$

$$\eta = \frac{\dot{\epsilon}}{H\epsilon} = \frac{1}{8\pi G} \left(\frac{V_{\phi\phi}}{V} \right)$$

$$\{\epsilon, |\eta|\} \ll 1$$



small perturbations $\zeta \simeq 10^{-5}$
 quasi-Gaussian
 almost scale invariant

Constrained window ~ 7 e-folds

Planck 2018 results. X. Constraints on inflation

Inflationary potential and primordial black holes

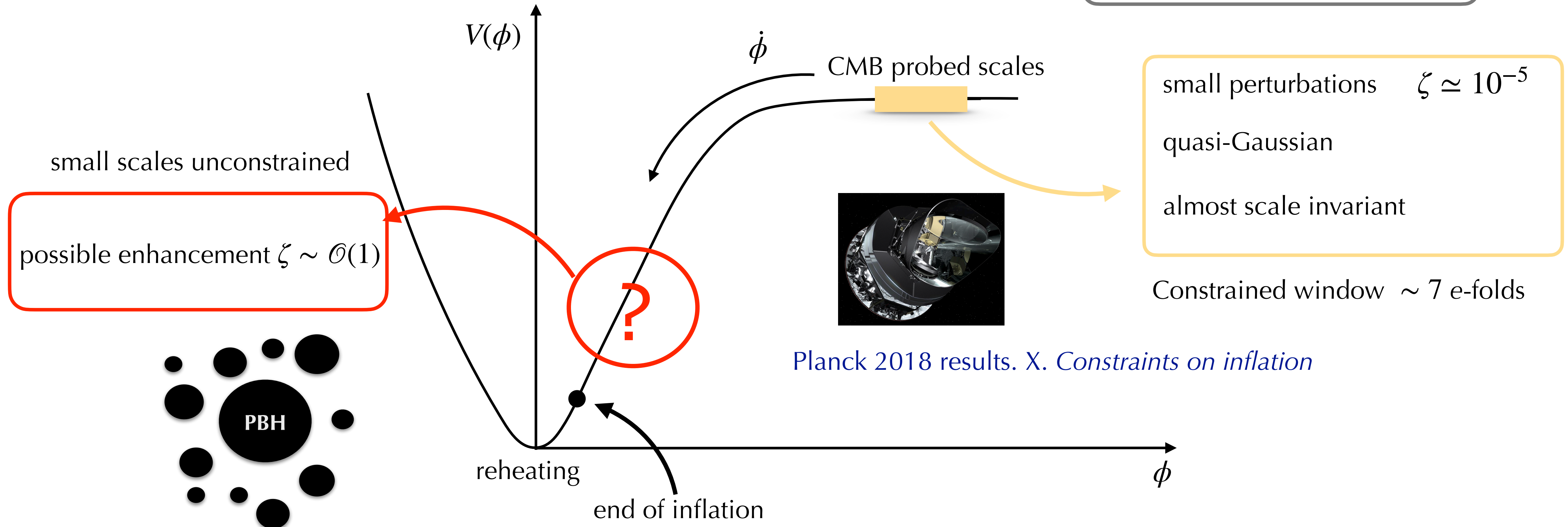
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Primordial black holes

Black holes which could have formed in the early Universe through a non-stellar way.

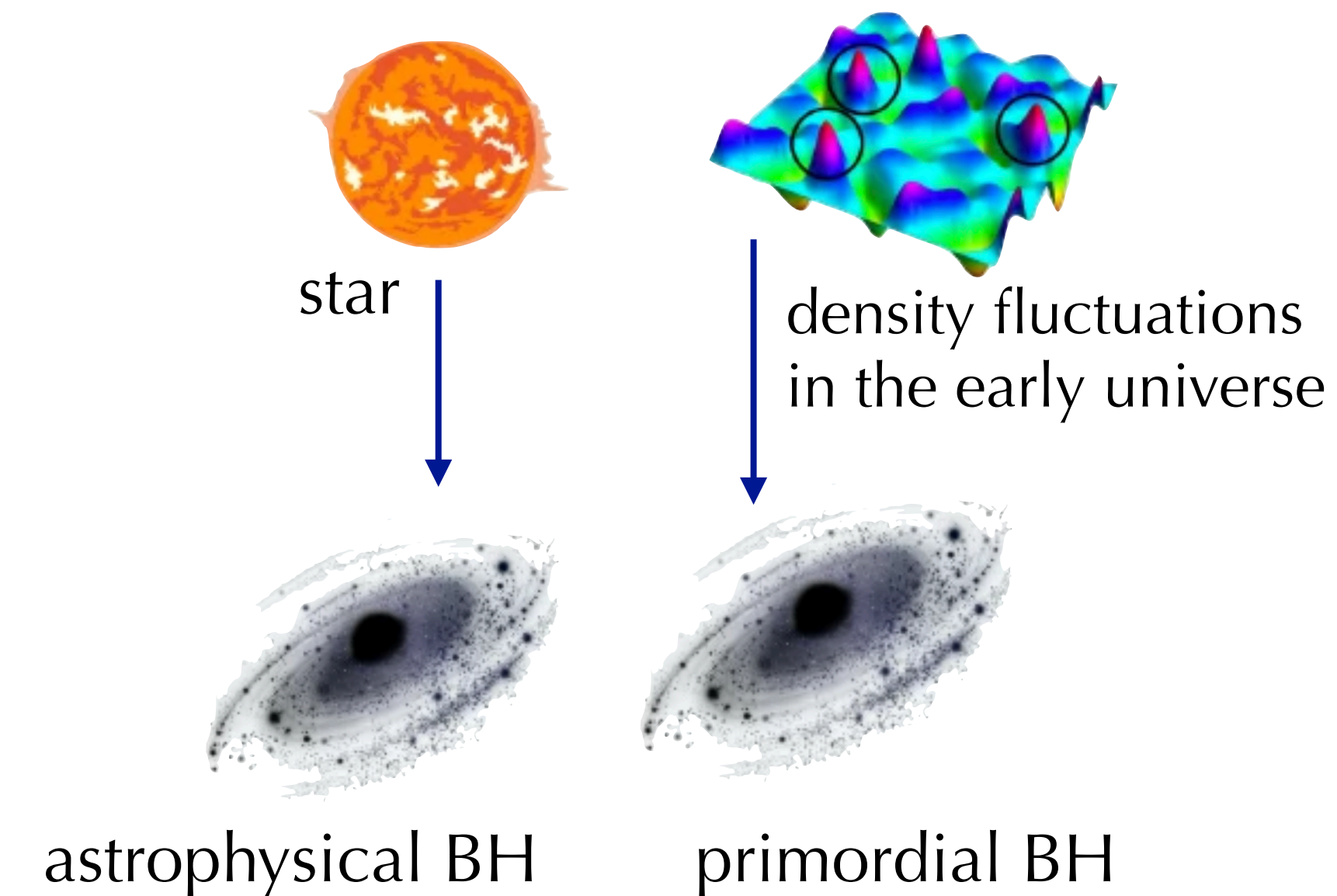
Zel'dovich & Novikov [1967]

Hawking [1971]

Carr & Hawking [1974]

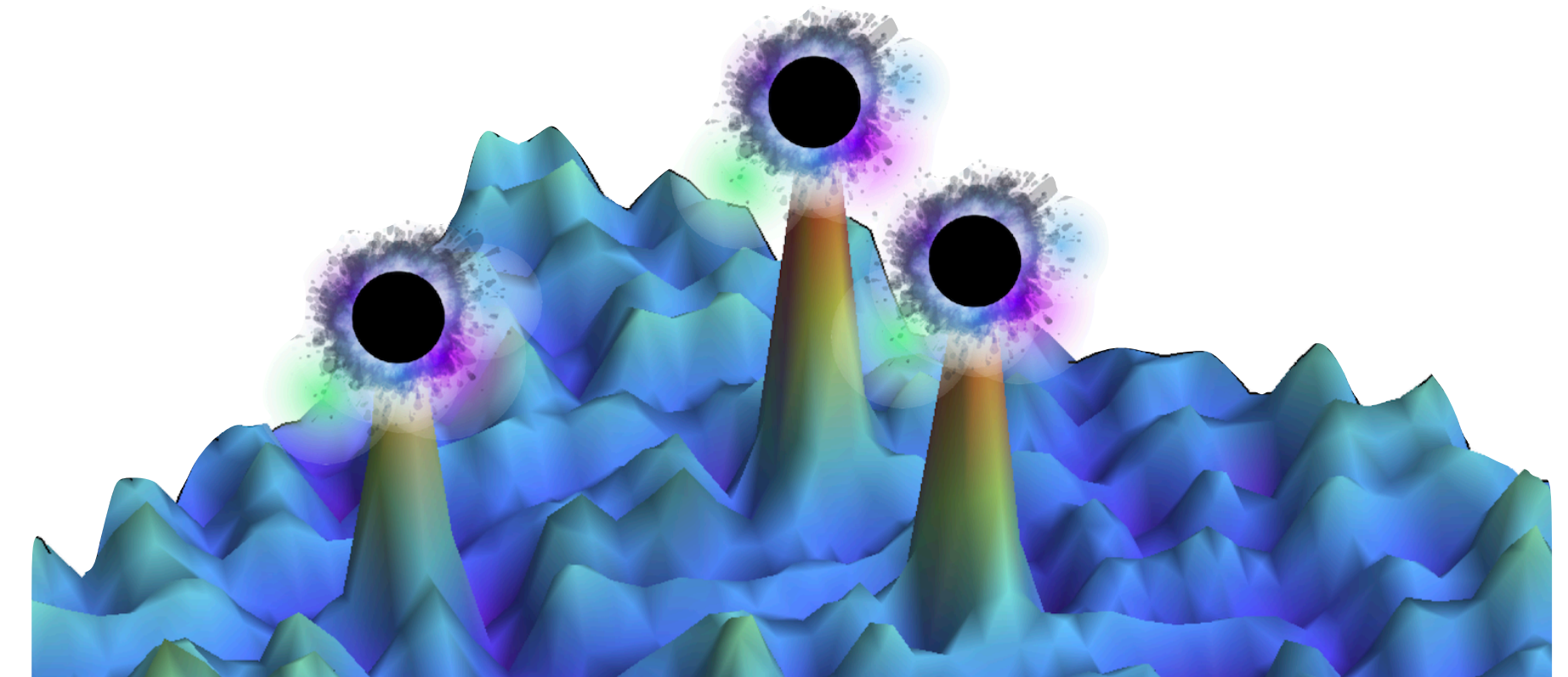
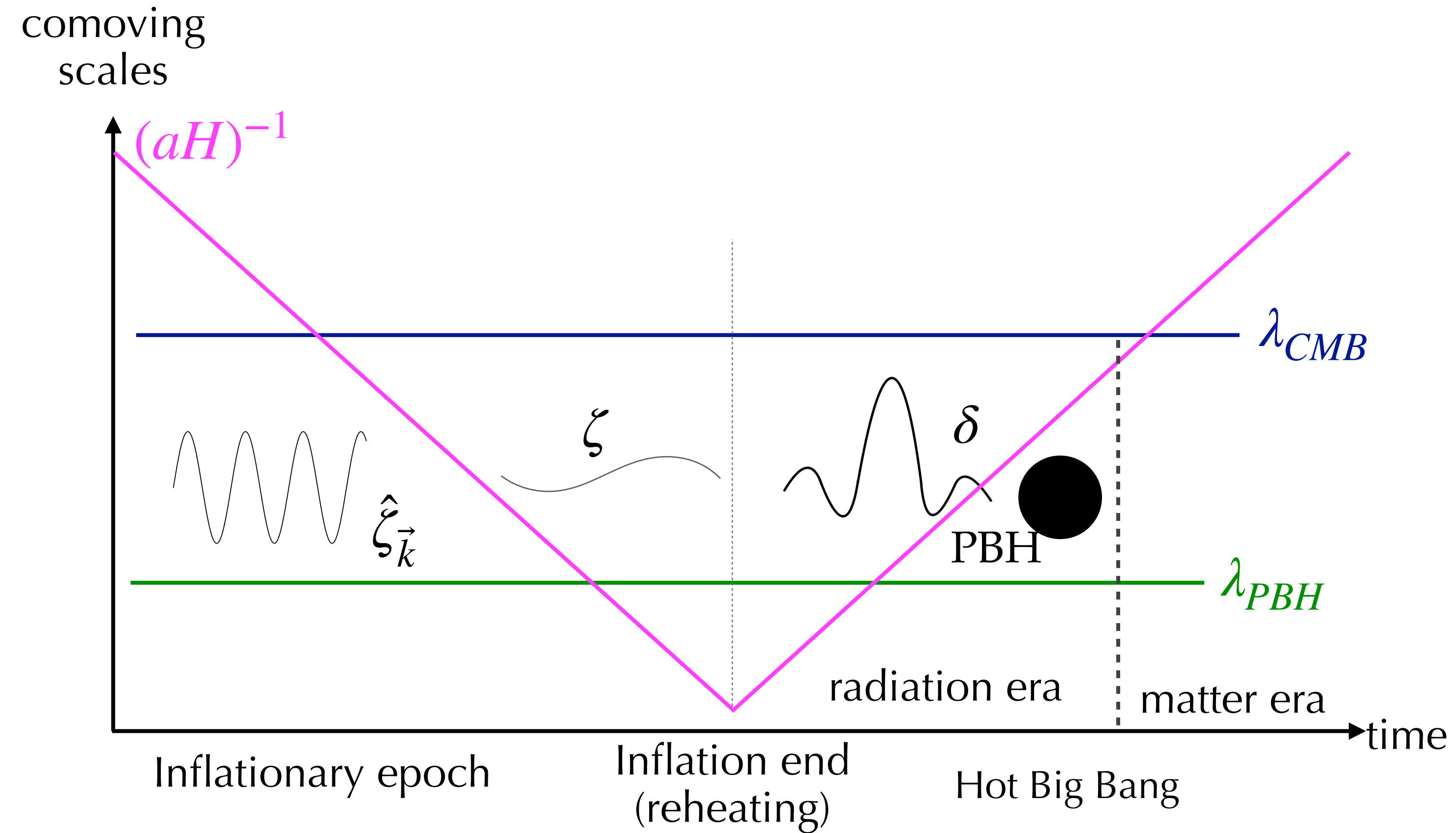
They may have important astrophysical and cosmological roles :

- They could be a fraction, or the totality, of the Dark Matter ($M = 10^{17} - 10^{22} \text{ g}$).
- They may explain the existence of progenitors for the merging events observed by LIGO/VIRGO.
- They could be the seeds of supermassive black holes in galactic nuclei.
- They could generate cosmological structures.



Primordial black holes

PBHs may originate from peaks of the density perturbations generated in the early universe.



$$\delta \sim \left. \frac{\delta\rho}{\rho} \right|_{k=aH} \sim \zeta > \zeta_c \sim \mathcal{O}(1)$$

Cosmological perturbation theory

homogeneous background part

$$g_{\mu\nu}(\vec{x}, t) = g_{\mu\nu}(t) + \hat{\delta}g_{\mu\nu}(\vec{x}, t)$$

$$\phi(\vec{x}, t) = \phi(t) + \hat{\delta}\phi(\vec{x}, t)$$

small quantised fluctuations

Quantum field theory in curved spacetime: observational predictions

$$\mathcal{P}_\zeta(k) = \frac{H^2}{8\pi^2\epsilon_* M_{Pl}^2} \left[1 - 2(C+1)\epsilon_* - 2C(2\epsilon_* - \eta_*) - 2(3\epsilon_* - \eta_*)\log\left(\frac{k}{k_*}\right) \right]$$

$$\mathcal{P}_h(k) = \frac{2H_*^2}{\pi^2 M_{Pl}^2} \left[1 - 2(C+1)\epsilon_* - 2\epsilon_*\log\left(\frac{k}{k_*}\right) \right]$$

$$C = \log 2 + \gamma_E - 2 \simeq -0.7296$$

$$n_T \equiv \frac{d \log \mathcal{P}_h}{d \log k} = -2\epsilon \quad n_s \equiv 1 + \frac{d \log \mathcal{P}_\zeta}{d \log k} = 1 - 6\epsilon + 2\eta$$

$$r \equiv \frac{\mathcal{P}_h(k_*)}{\mathcal{P}_\zeta(k_*)} \simeq 16\epsilon$$

- ✓ CMB scales: density fluctuations are small.
- ✗ Small (PBHs) scales: density fluctuations are large.

observational constraints

$$\zeta \propto \frac{\delta T}{T} \Big|_{CMB}$$

$$\mathcal{P}_\zeta(k_*) \simeq 2.1 \times 10^{-9}$$

$$n_s = 0.9649 \pm 0.0042$$

$$r < 0.056$$

Planck 2018 results. X. Constraints on inflation

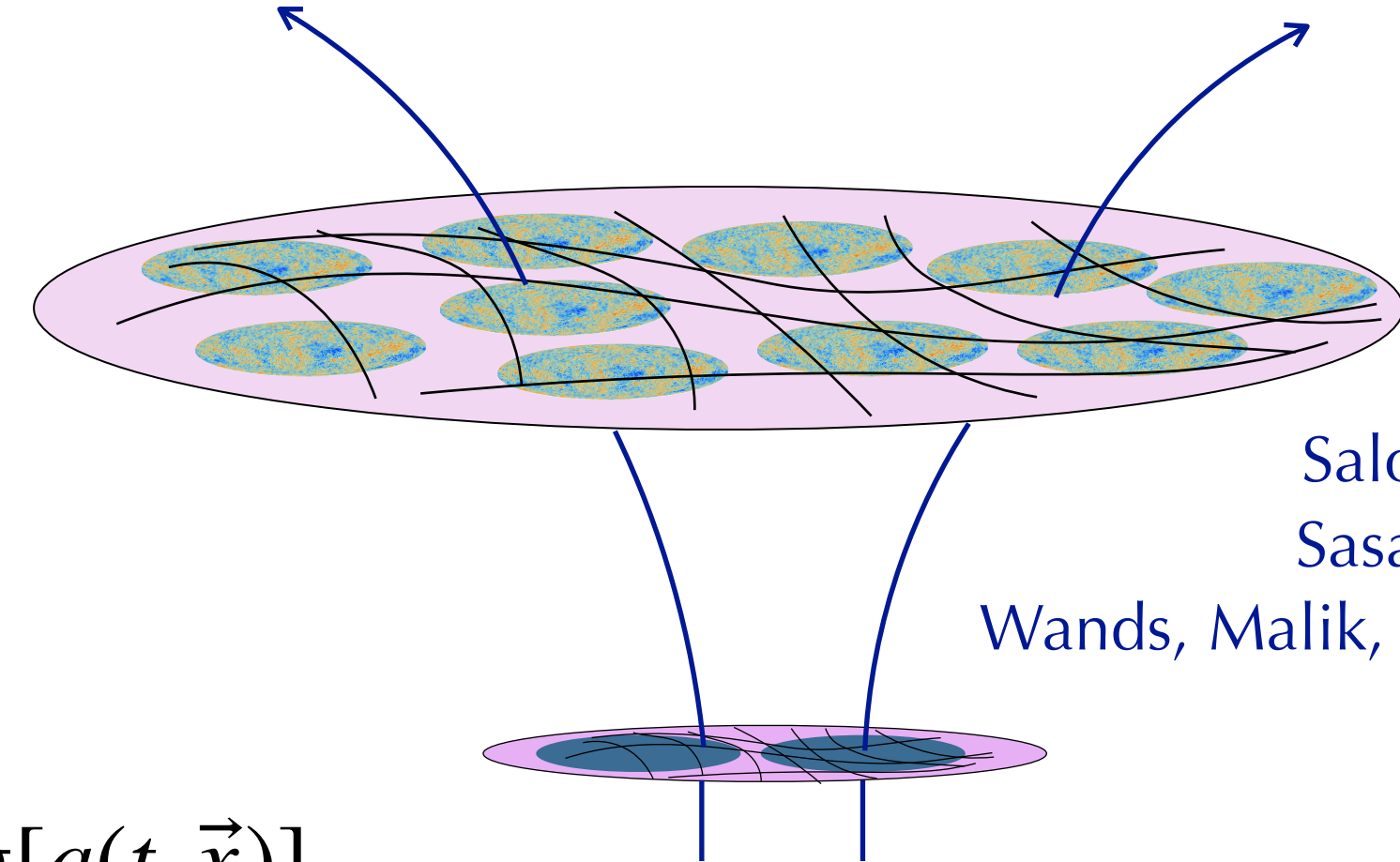
Large perturbations from inflation: non-perturbative framework

Separate universe approach

At large scales the Universe is an ensemble of independent, locally homogenous and isotropic Hubble-sized patches.

Curvature perturbation ζ is the local amount of expansion:

$$\zeta(t, \vec{x}) = N(t, \vec{x}) - \bar{N}(t) \equiv \delta N \quad \delta N \text{ formalism} \quad N(t, \vec{x}) = \log[a(t, \vec{x})]$$



Salopek, Bond [1990]

Sasaki, Stewart [1996]

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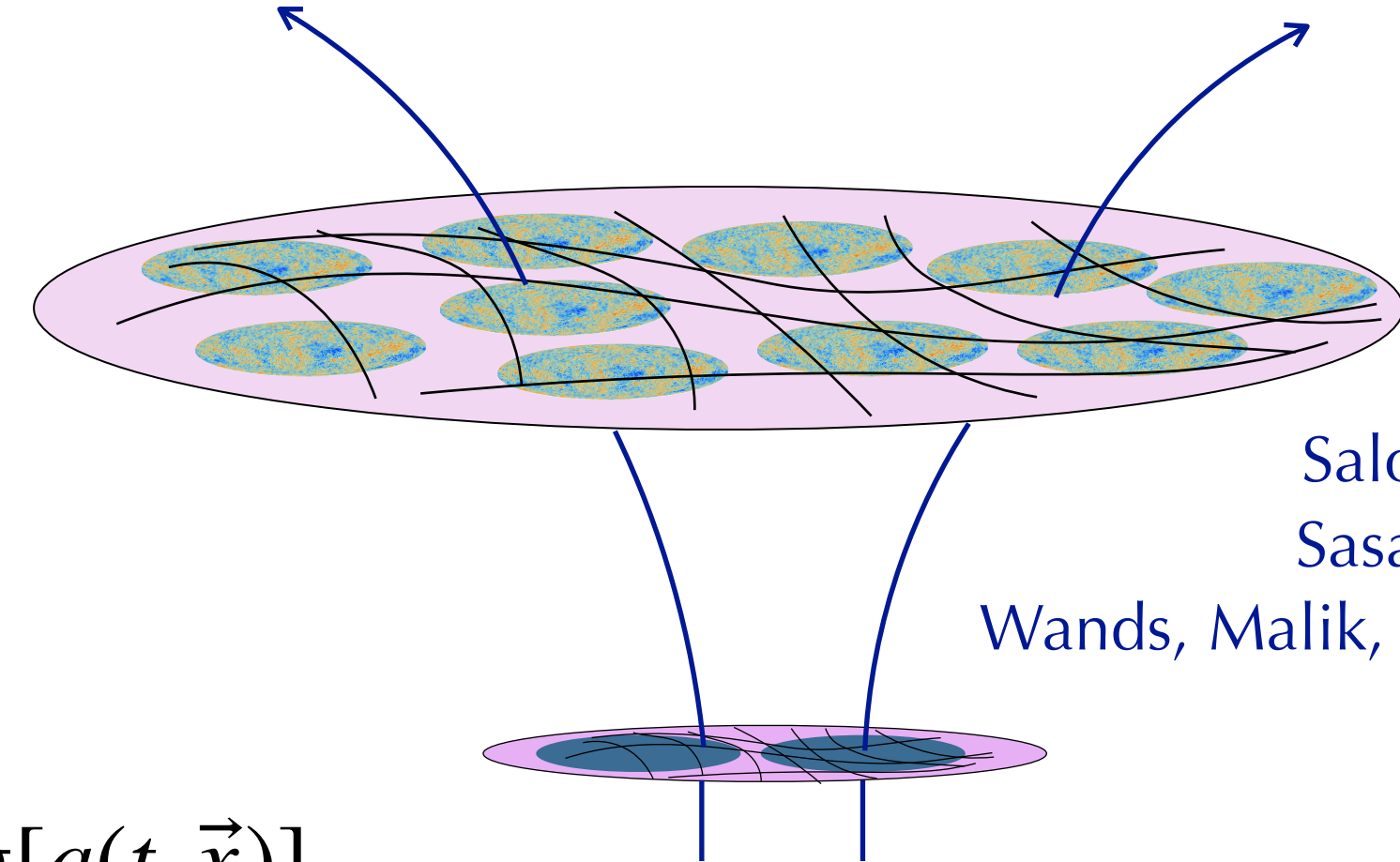
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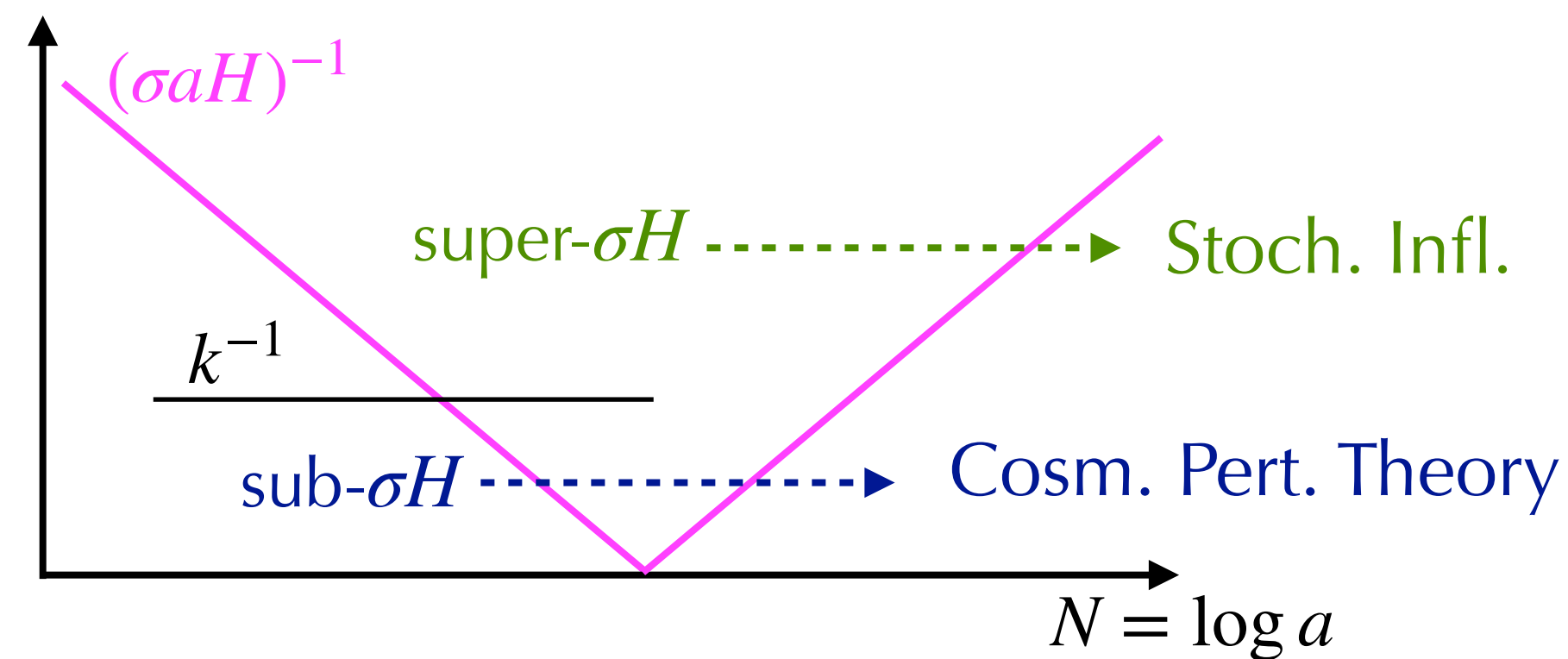


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Stochastic inflation A. Starobinsky [1986]



$$\hat{\phi}(x)_{\text{cg}}(N, \vec{x}) = \int d\vec{k} \widetilde{W} \left(\frac{k}{\sigma a(N)H} \right) \left[\phi_{\vec{k}}(N) e^{-i\vec{k} \cdot \vec{x}} \hat{a}_{\vec{k}} + \text{h.c.} \right]$$

Stochastic classical theory for ϕ_{cg} :

$$\frac{d\phi_{\text{cg}}}{dN} = - \underbrace{\frac{V'(\phi)}{3H^2}}_{\text{classical drift}} + \underbrace{\frac{H}{2\pi} \xi(N)}_{\text{quantum diffusion}}$$

$V(\phi)$: Inflationary potential

$\xi(N)$: White Gaussian noise

$$\langle \xi(N) \rangle = 0, \quad \langle \xi(N) \xi(N') \rangle = \delta(N - N')$$

Stochastic- δN formalism

Duration of inflation becomes a stochastic variable: \mathcal{N}

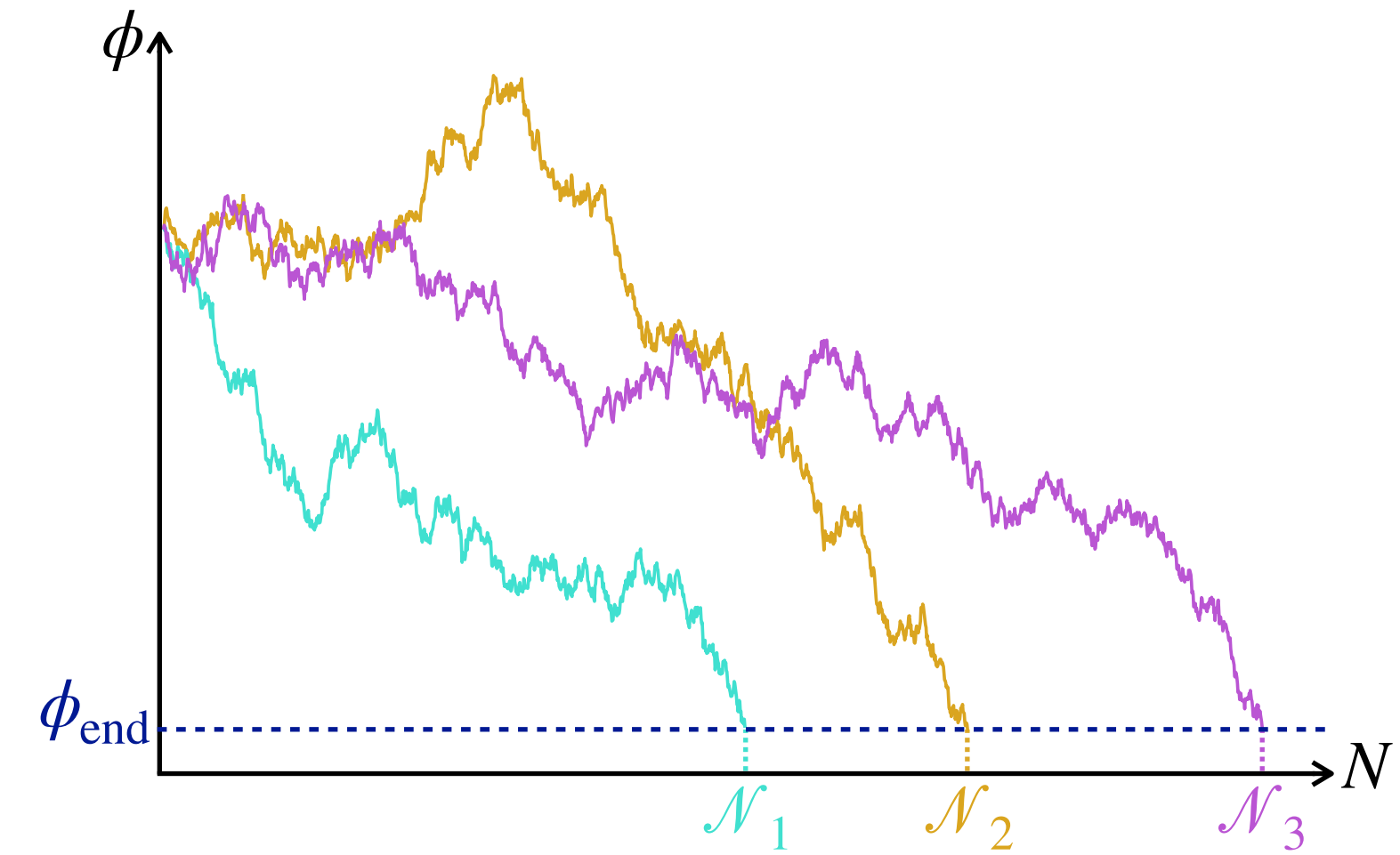
Distribution function for the duration of inflation (*first-passage time*):

$$\frac{\partial}{\partial \mathcal{N}} P_{\text{FPT}}(\mathcal{N}, \phi) = -\frac{V'}{3H^2} \frac{\partial}{\partial \phi} P_{\text{FPT}}(\mathcal{N}, \phi) + \frac{H^2}{8\pi^2} \frac{\partial^2}{\partial \phi^2} P_{\text{FPT}}(\mathcal{N}, \phi)$$

Statistics of ζ from the statistics of \mathcal{N} : $\zeta_{cg}(\vec{x}) = \mathcal{N}(\vec{x}) - \langle \mathcal{N} \rangle$

$$P_{\text{FPT}}(\mathcal{N}, \Phi) = \sum_n a_n(\Phi) e^{-\Lambda_n \mathcal{N}}, \quad 0 < \Lambda_0 < \Lambda_1 < \dots \Lambda_n \xrightarrow{\text{for large values of } \mathcal{N}} P_{\text{FPT}}(\mathcal{N}, \phi) \simeq a_0(\phi) e^{-\Lambda_0 \mathcal{N}}$$

Cannot be captured by perturbative
parametrisations (f_{NL} , g_{NL} , ... expansion).



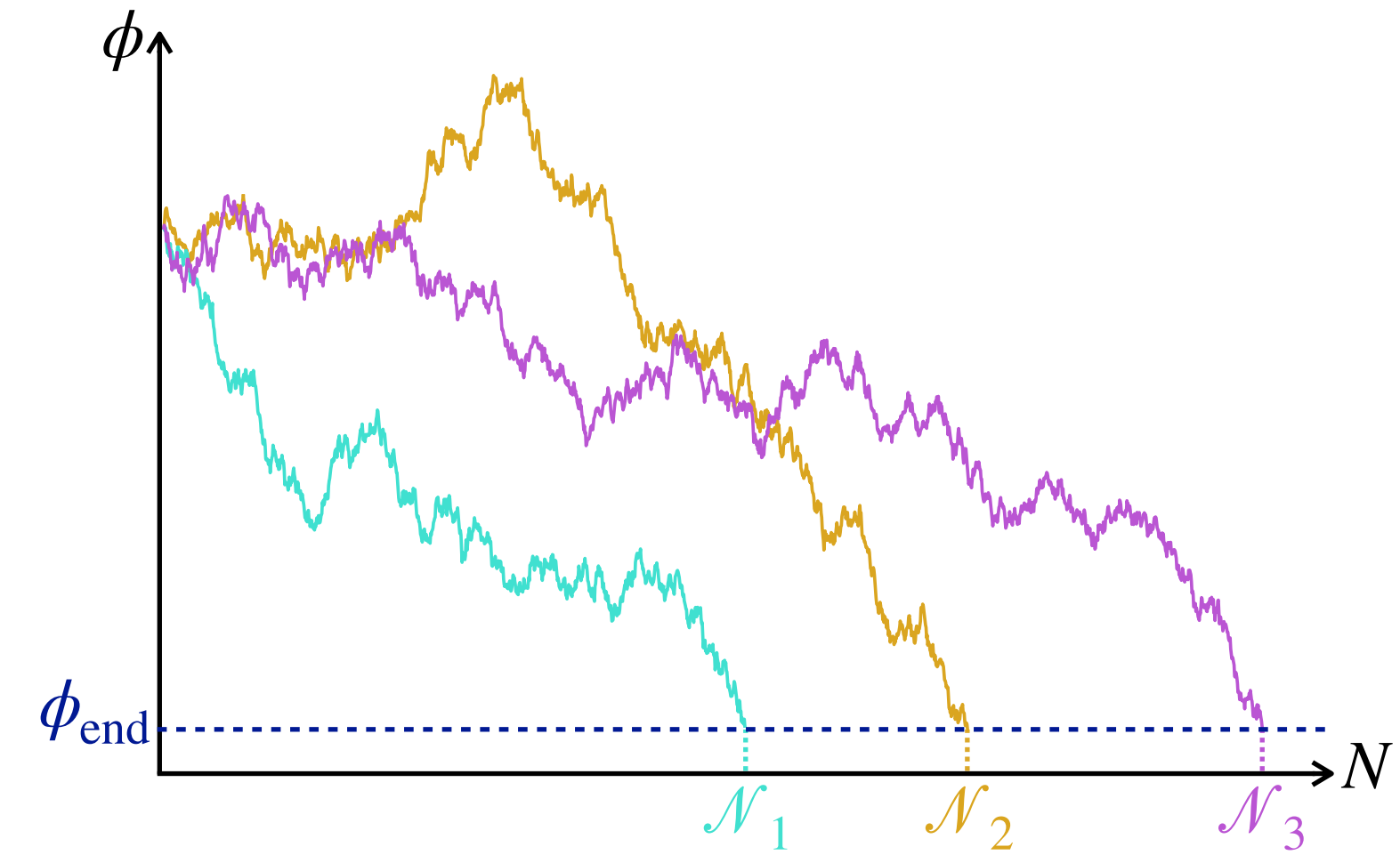
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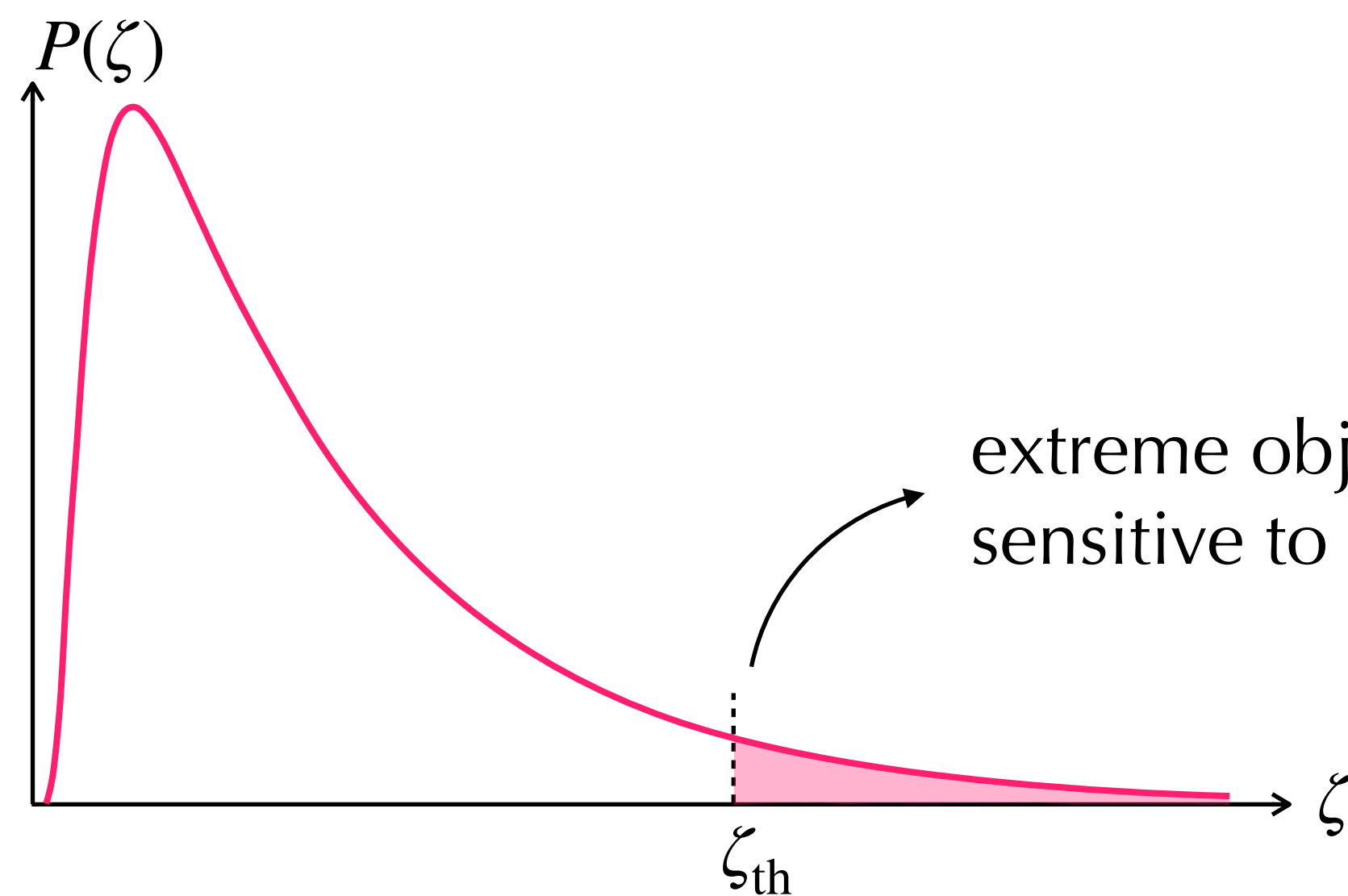


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extreme objects (as primordial black holes)
sensitive to tails

PBH abundance: $\beta \simeq \int_{\zeta_c}^{\infty} P(\zeta) d\zeta$

Going beyond: challenges in the stochastic- δN formalism

When we take a single Langevin realisation, we follow one worldline to its final patch.

Repeating this many times lets us reconstruct the statistics of ζ .

Is the information about the spatial arrangement of patches lost? How to describe spatial correlations?

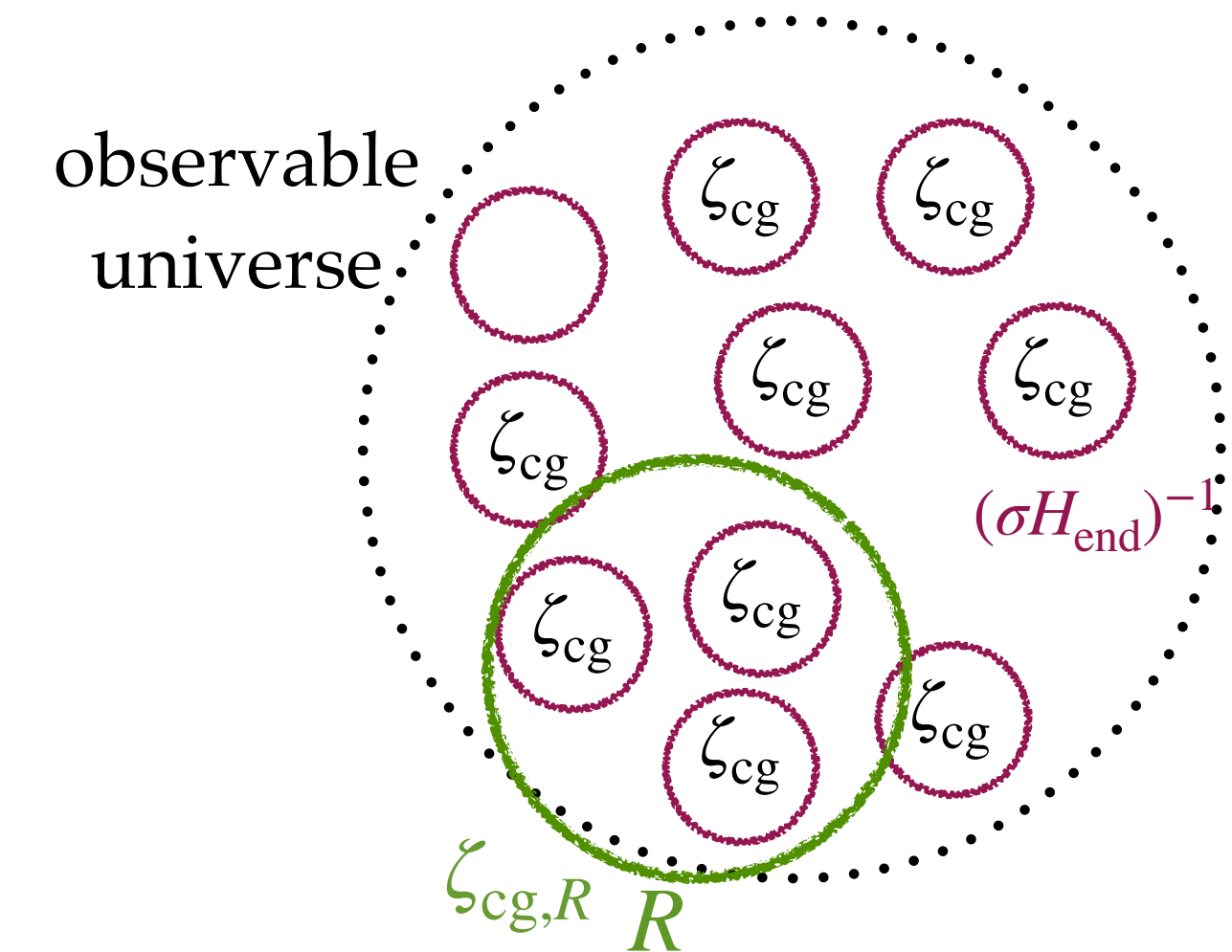
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→ **Coarse-graining at arbitrary scale R**
(PBHs mass functions, statistics of density contrast, compaction function,...).



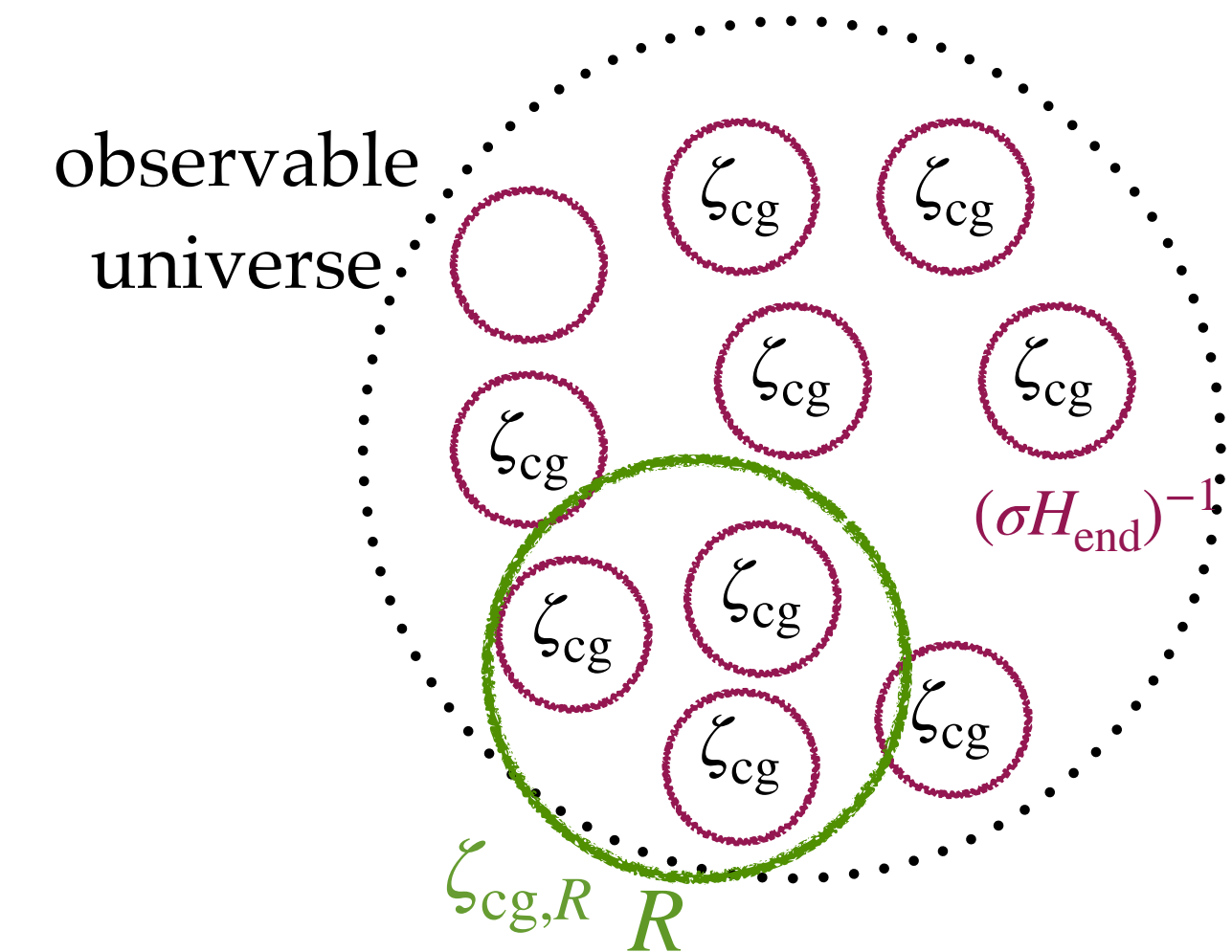
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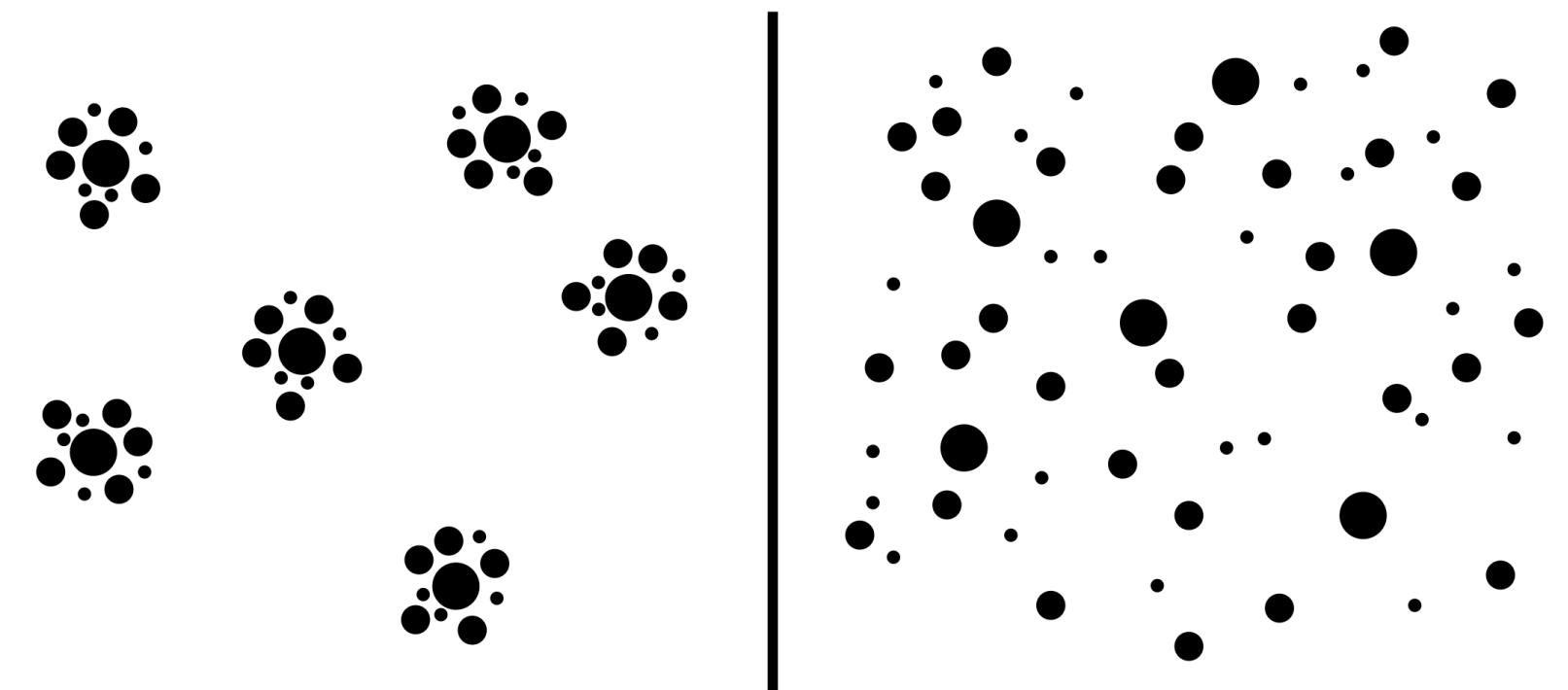
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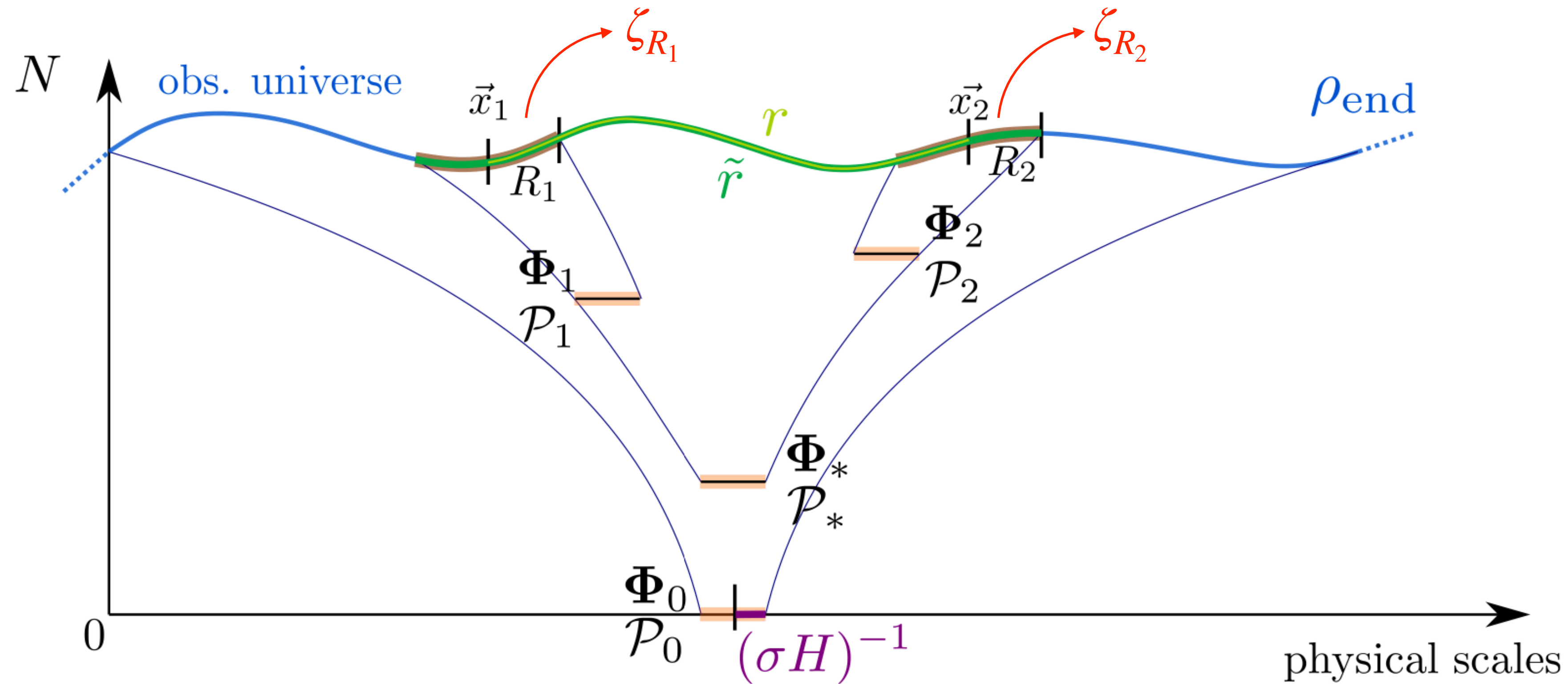
→ **Clustering** properties of PBHs in presence of non-perturbative non Gaussianities (quantum diffusion).



clustered vs non-clustered spatial distribution

Spatial reconstruction: beyond one-point distributions

In the separate-universe framework, distance between two final Hubble patches encoded in the time at which their worldlines became stochastically independent.



Vennin, Ando [2021]
Tada, Vennin [2021]
Animali, Vennin [2024]

$$\zeta_{\text{cg},R_i}(\vec{x}_i) \equiv \zeta_{R_i}(\vec{x}_i) = \mathbb{E}_{\mathcal{P}_i}^V[\mathcal{N}_{\mathcal{P}_0}(\vec{x})] - \mathbb{E}_{\mathcal{P}_0}^V[\mathcal{N}_{\mathcal{P}_0}(\vec{x})]$$

$$\mathcal{N}_{\mathcal{P}_0}(\vec{x}_i) = \mathcal{N}_{\mathcal{P}_0 \rightarrow \mathcal{P}_*}(\vec{x}) + \mathcal{N}_{\mathcal{P}_* \rightarrow \mathcal{P}_i}(\vec{x}_i) + \mathcal{N}_{\mathcal{P}_i}(\vec{x}_i)$$

Shared history

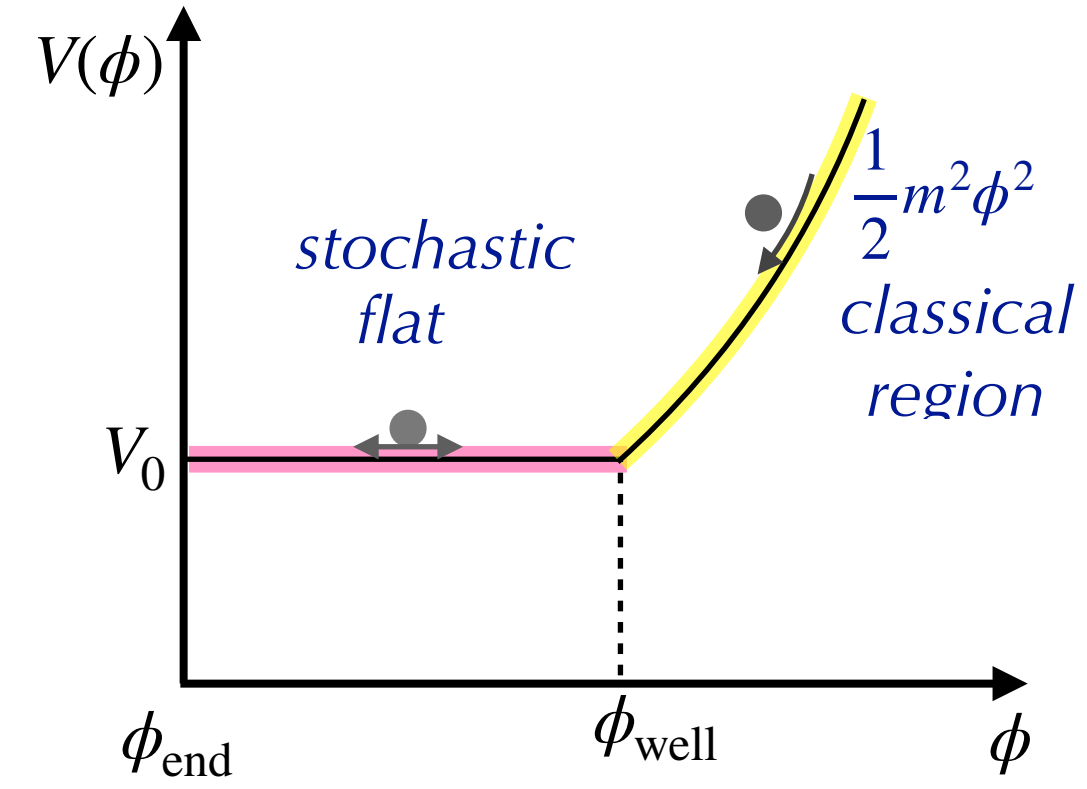
Backward-approximation approach

Vennin, Ando [2021]

Vennin, Tada [2022]

Field value at the splitting patch is the field value at a fixed backward number of e-folds N_{bw} .

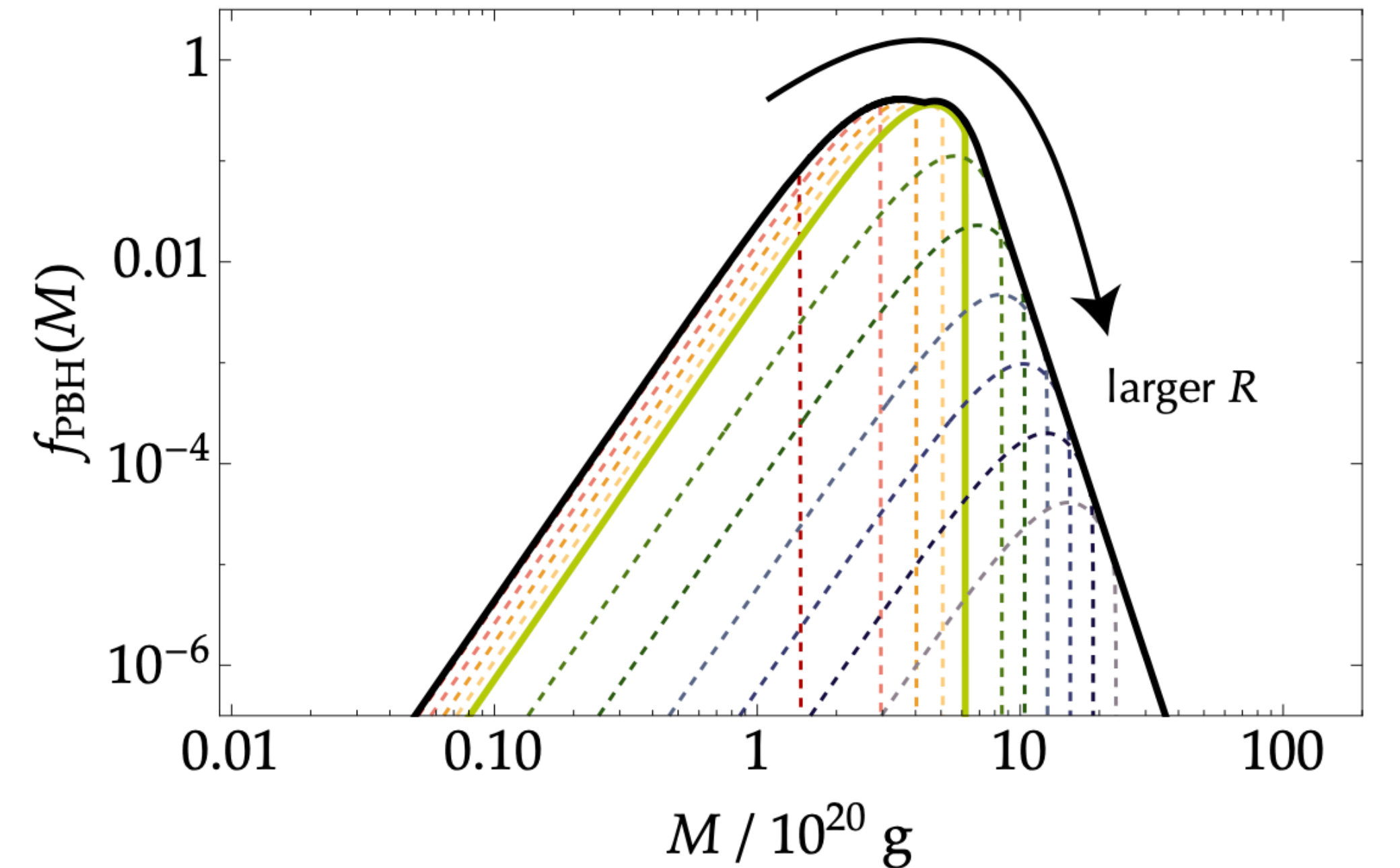
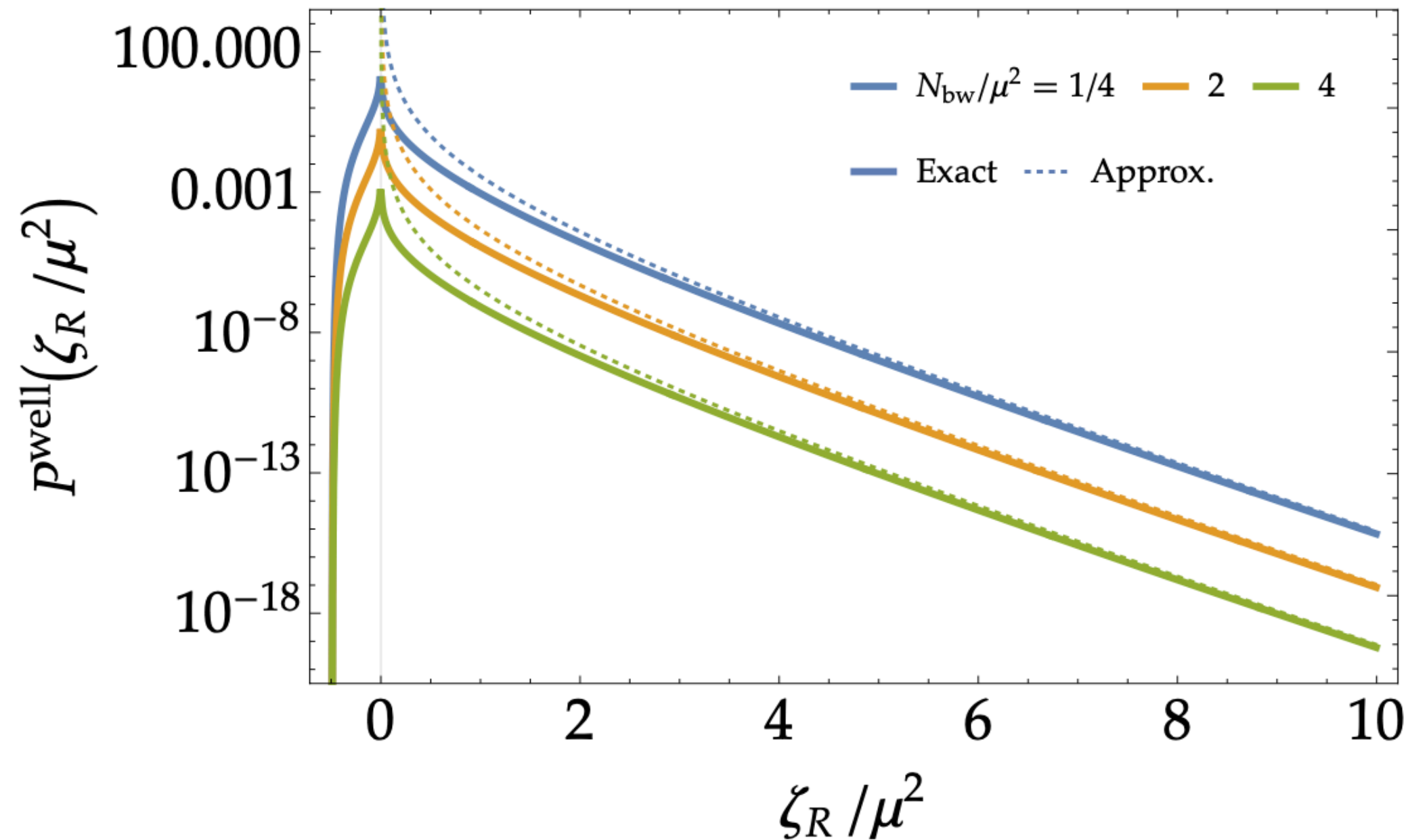
$$P_{\text{bw}}(\Phi_*, N_{\text{bw}}) = P_{\text{FPT}}(N_{\text{bw}}, \Phi_*) \frac{\int_0^\infty dN P(\Phi_*, N | \Phi_0, 0)}{\int_{N_{\text{bw}}}^\infty dN_{\text{tot}} P_{\text{FPT}}(N_{\text{tot}}, \Phi_0)}$$



Statistics of coarse-grained fields:

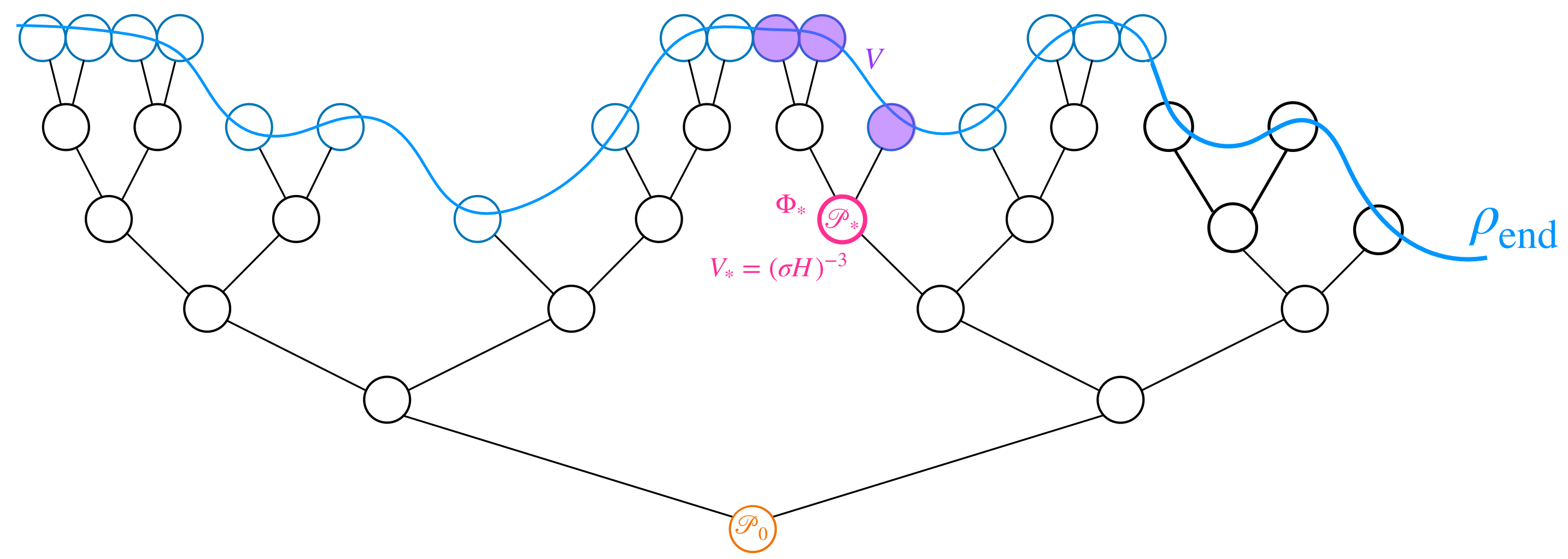
$$P(\zeta_R) = \int_{\Omega} d\Phi_* P_{\text{bw}}[\Phi_* | N_{\text{bw}}(R)] P_{\text{FPT}, \Phi_0 \rightarrow \Phi_*} [\zeta_R - \langle \mathcal{N}(\Phi_*) \rangle + \langle \mathcal{N}(\Phi_0) \rangle]$$

$$\mu = \frac{1}{\sqrt{6}}$$



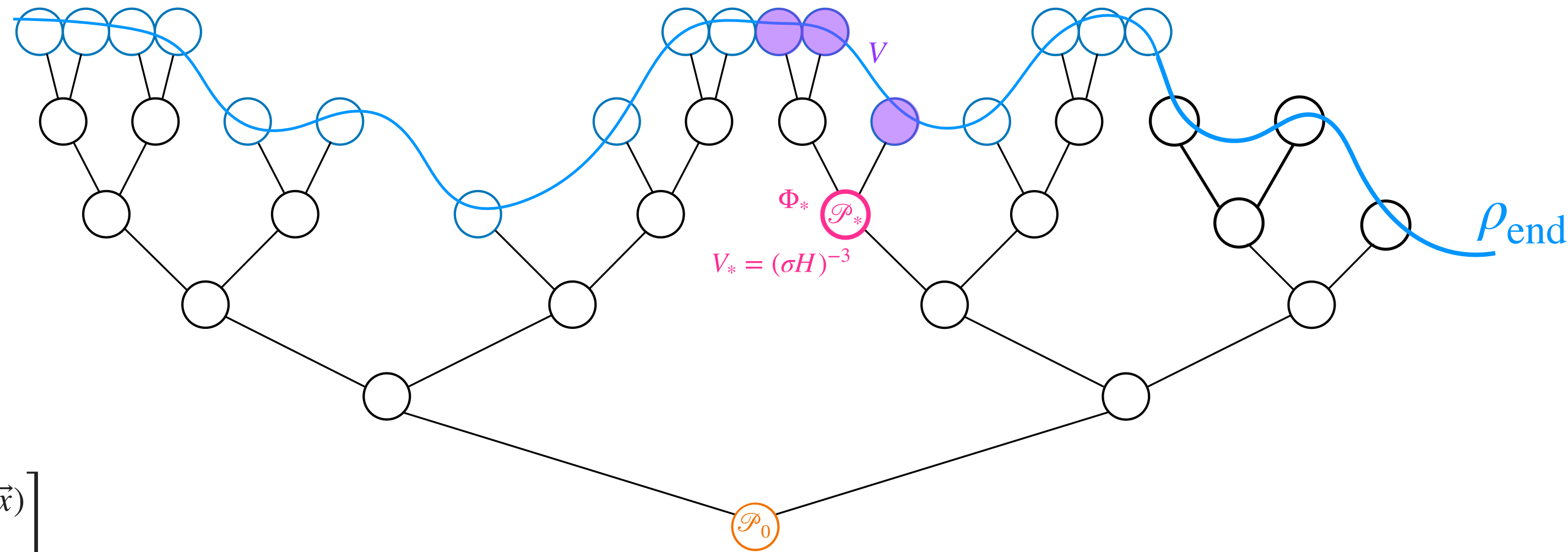
Forward and backward statistics

Relation between field values and physical distances encoded in the separate-universe structure of a universe which inflates stochastically.



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Relation between field values and physical distances encoded in the separate-universe structure of a universe which inflates stochastically.



$$V = \int_{\mathcal{P}_*} d\vec{x} e^{3\mathcal{N}_{\mathcal{P}_*}(\vec{x})} = \mathbb{E}_{\mathcal{P}_*} \left[e^{3\mathcal{N}_{\mathcal{P}_*}(\vec{x})} \right]$$

$$P(\Phi_* | V, \Phi_0) = \frac{P(V | \Phi_*) P(\Phi_* | \Phi_0)}{P(V)} = \frac{P(V | \Phi_*) P(\Phi_* | \Phi_0)}{\int d\Phi_* P(V | \Phi_*) P(\Phi_* | \Phi_0)}$$

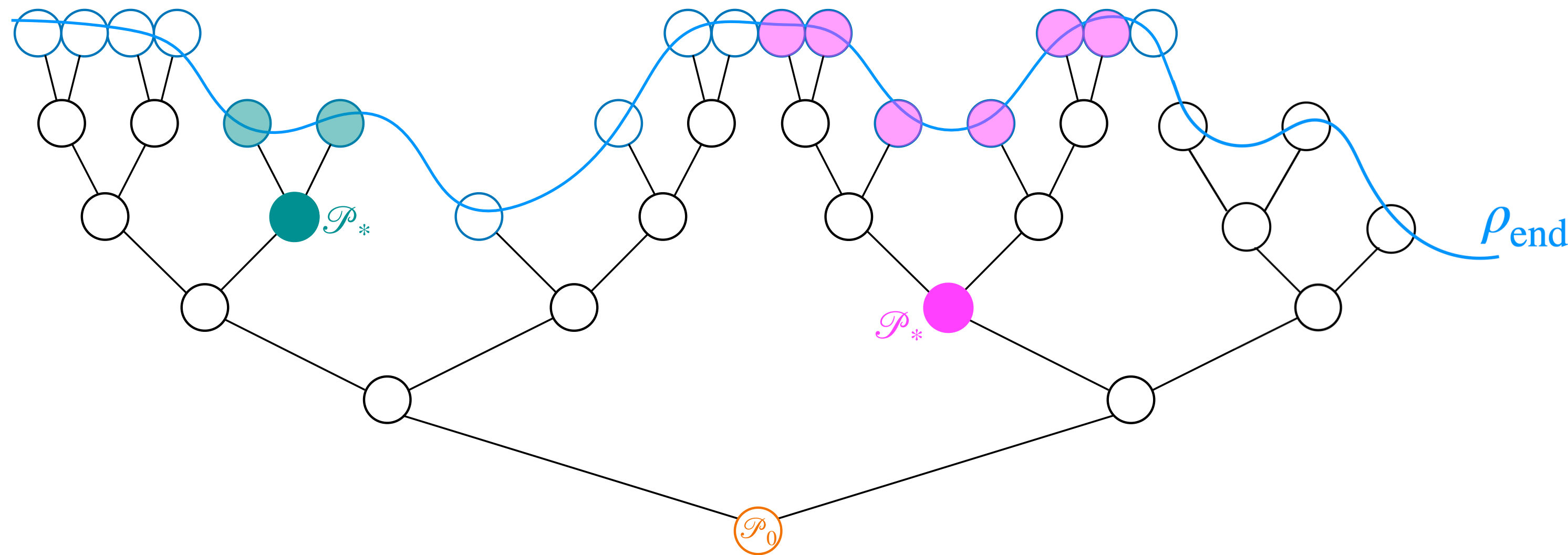
$$W \equiv \mathbb{E}_{\mathcal{P}_*}^V [\mathcal{N}_{\mathcal{P}_*}(\vec{x})] = V^{-1} \int_{\mathcal{P}_*} e^{3\mathcal{N}_{\mathcal{P}_*}(\vec{x})} \mathcal{N}_{\mathcal{P}_*}(\vec{x}) d\vec{x} = V^{-1} \mathbb{E}_{\mathcal{P}_*} \left[e^{3\mathcal{N}_{\mathcal{P}_*}(\vec{x})} \mathcal{N}_{\mathcal{P}_*}(\vec{x}) \right] \quad \zeta_{\text{cg}} = \mathbb{E}_{\mathcal{P}_*}^V (\mathcal{N}_{\mathcal{P}_0}) - \mathbb{E}_{\mathcal{P}_0}^V (\mathcal{N}_{\mathcal{P}_0}) = \mathcal{N}_{\mathcal{P}_0 \rightarrow \mathcal{P}_*} + W - \mathbb{E}_{\mathcal{P}_0}^V (\mathcal{N}_{\mathcal{P}_0})$$

Solutions of Fokker-Planck, adjoint Fokker Planck equations

$$P(\zeta_R) \propto P(\mathcal{N}_{\mathcal{P}_0 \rightarrow \mathcal{P}_*}, W | V, \Phi_0) = \int d\Phi_* P^V(\mathcal{N}_{\mathcal{P}_0 \rightarrow \mathcal{P}_*}) P_{\text{FP}}(\Phi_*, \mathcal{N}_{\mathcal{P}_0 \rightarrow \mathcal{P}_*} | \Phi_0) \frac{P(V, W | \Phi_*)}{P(V)} \longrightarrow \text{Not straightforward to compute analytically}$$

Volume weighting

Different regions of the universe inflate by different amounts \mathcal{N} :
they contribute differently to ensemble averages computed by local observers on the end-of-inflation hypersurface.



Distributions with respect to which observable quantities are defined should be **volume weighted**.

$$P_{\text{FPT}, \Phi_0}^V(\mathcal{N}) = \frac{P_{\text{FPT}, \Phi_0}(\mathcal{N}) e^{3\mathcal{N}}}{\int_0^\infty d\mathcal{N} P_{\text{FPT}, \Phi_0}(\mathcal{N}) e^{3\mathcal{N}}}$$

$$\zeta_{\text{cg}}(\vec{x}) = \mathcal{N}_{\mathcal{P}_0}(\vec{x}) - \mathbb{E}_{\mathcal{P}_0}^V(\mathcal{N}_{\mathcal{P}_0})$$

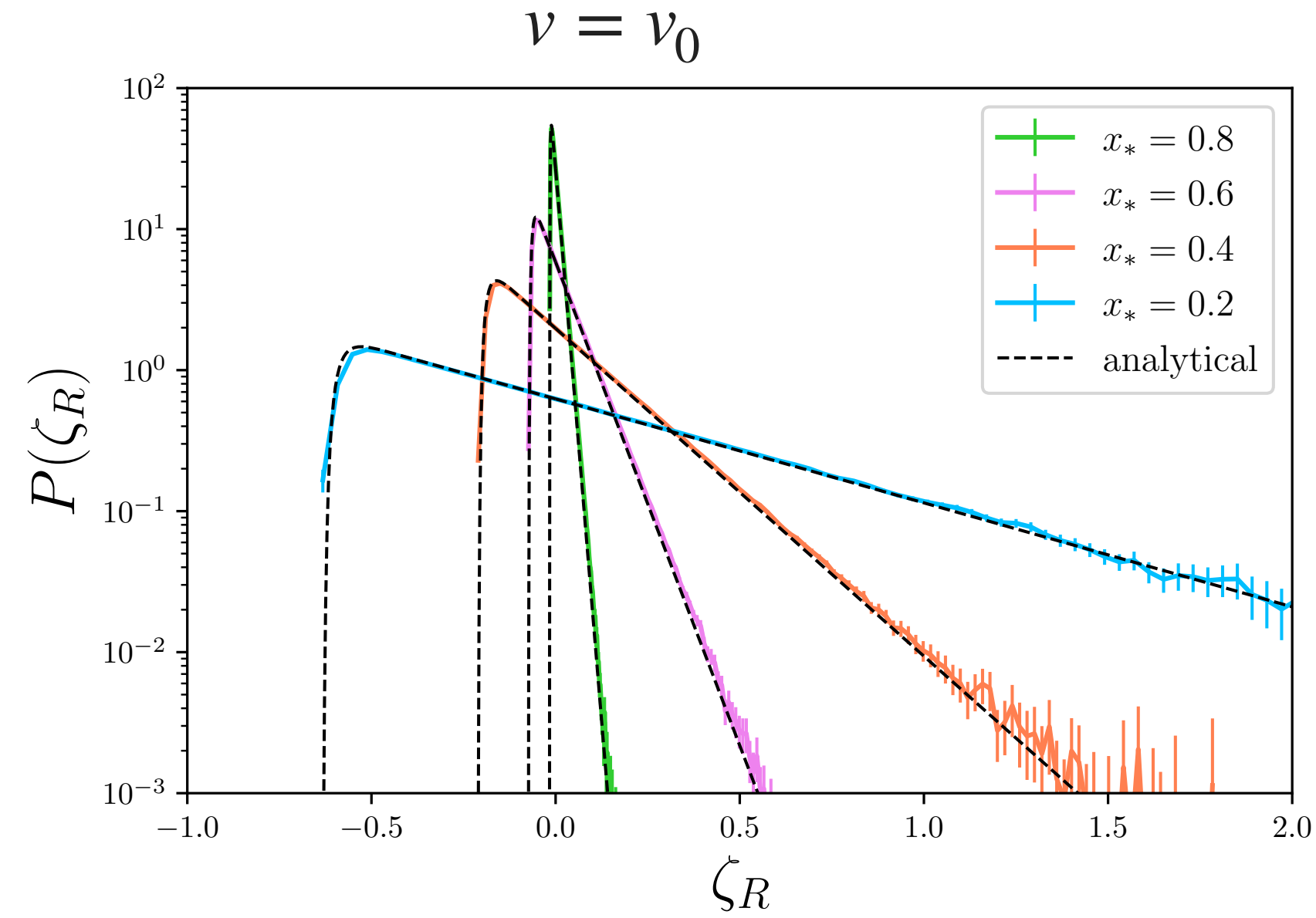
$$P(\zeta_{\text{cg}} | \Phi_0) = P_{\text{FPT}, \Phi_0}^V(\zeta_{\text{cg}} + \mathbb{E}_{\mathcal{P}_0}^V(\mathcal{N}_{\mathcal{P}_0}))$$

For $P_{\text{FPT}, \Phi_0}(\mathcal{N}) \propto e^{-\Lambda \mathcal{N}}$ and $\Lambda \leq 3$ the volume-weighted distribution is not well-defined.

“eternal inflation”

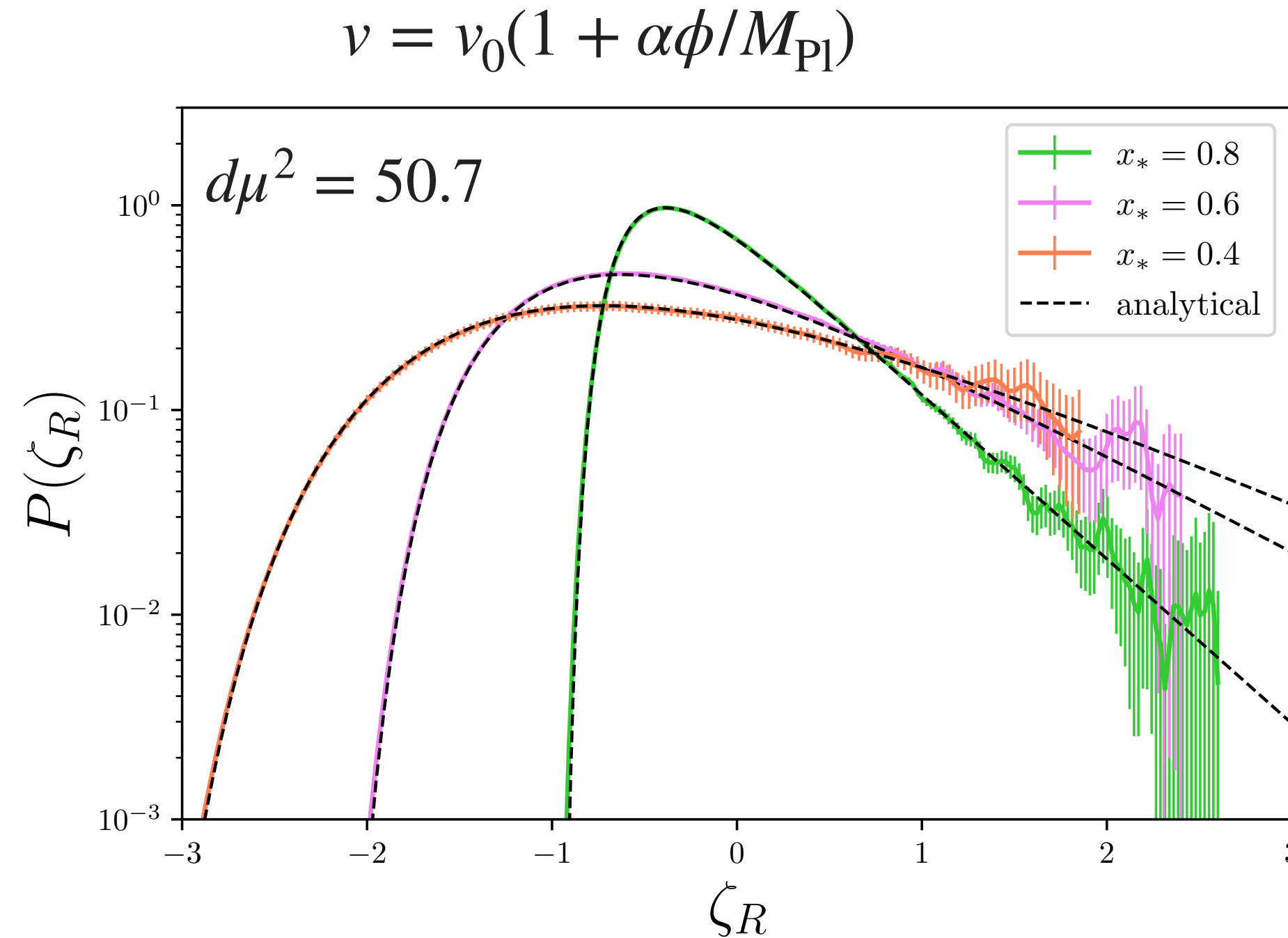
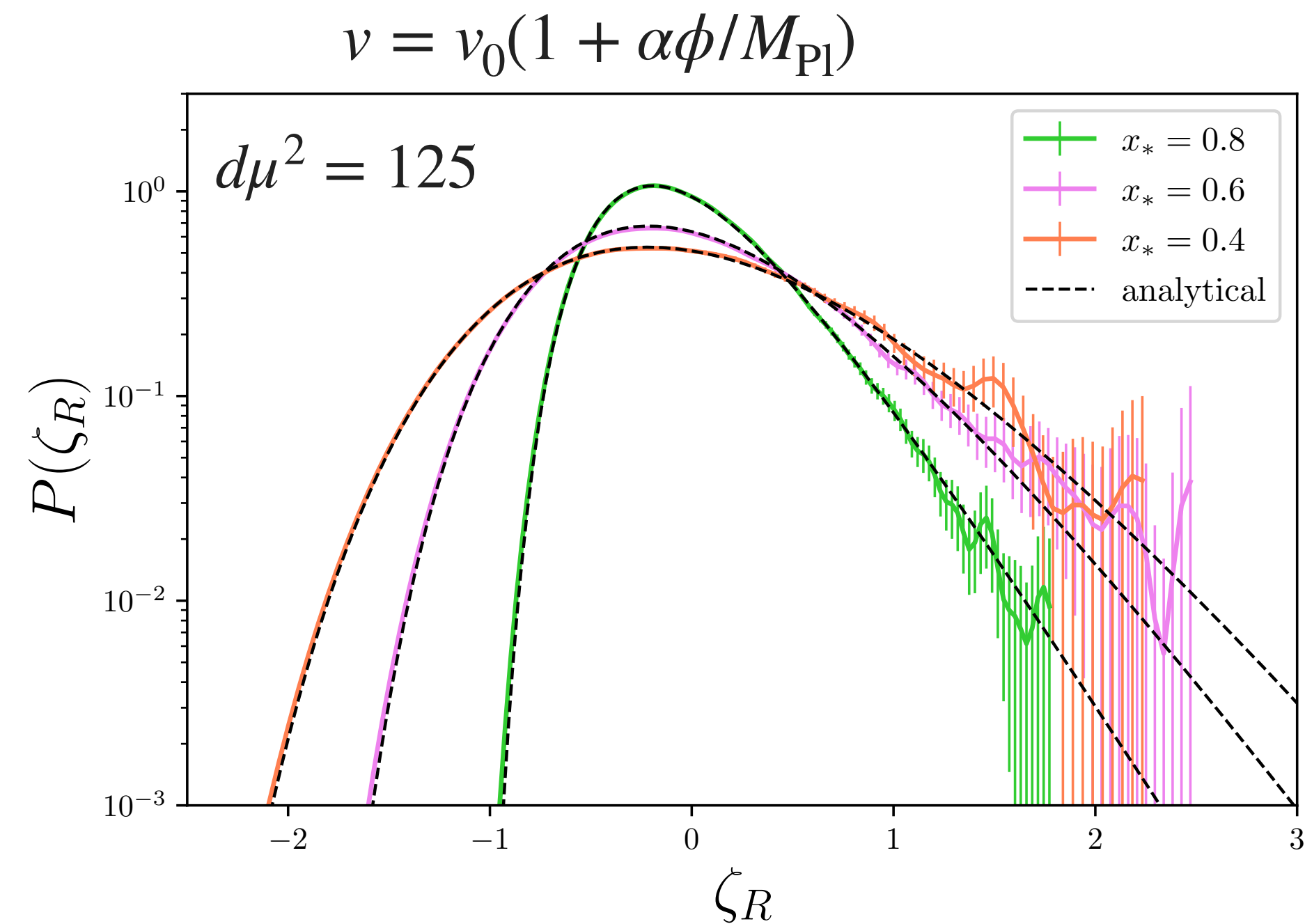
Large-volume approximation: one-point distributions

Animali, Vennin [2024]



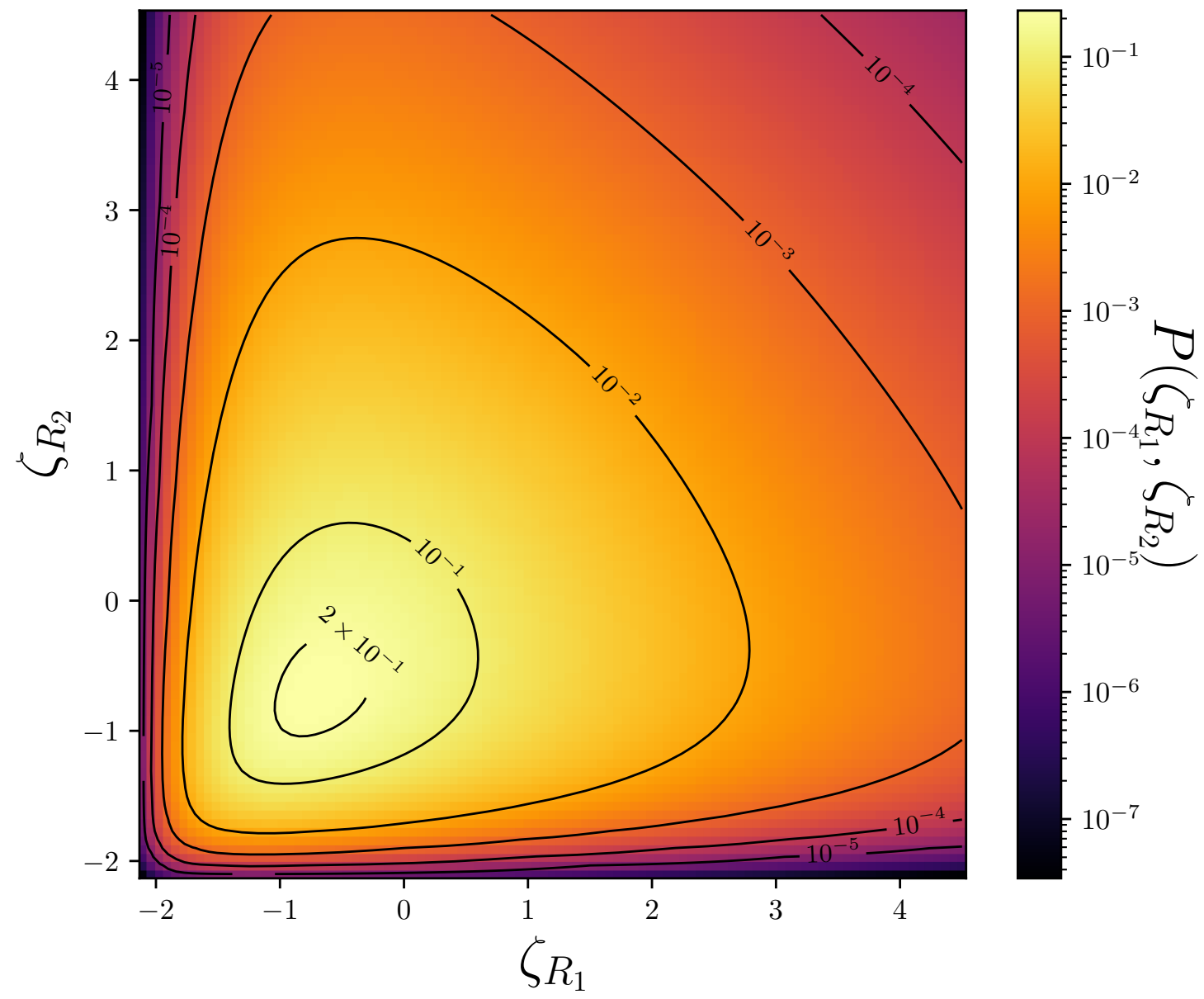
Tail behaviour:
$$P(\zeta_R) \simeq \frac{\pi \cos \left[\sqrt{3}(1 - x_*) \mu \right]}{(1 - x_*)^2 \mu^2} e^{\left[3 - \frac{\pi^2}{4(1 - x_*)^2 \mu^2} \right] \left\{ \zeta_R + \frac{\mu}{2\sqrt{3}}(1 - x_*) \tan \left[\sqrt{3} \mu (1 - x_*) \right] \right\}}$$

exponential-tail profile

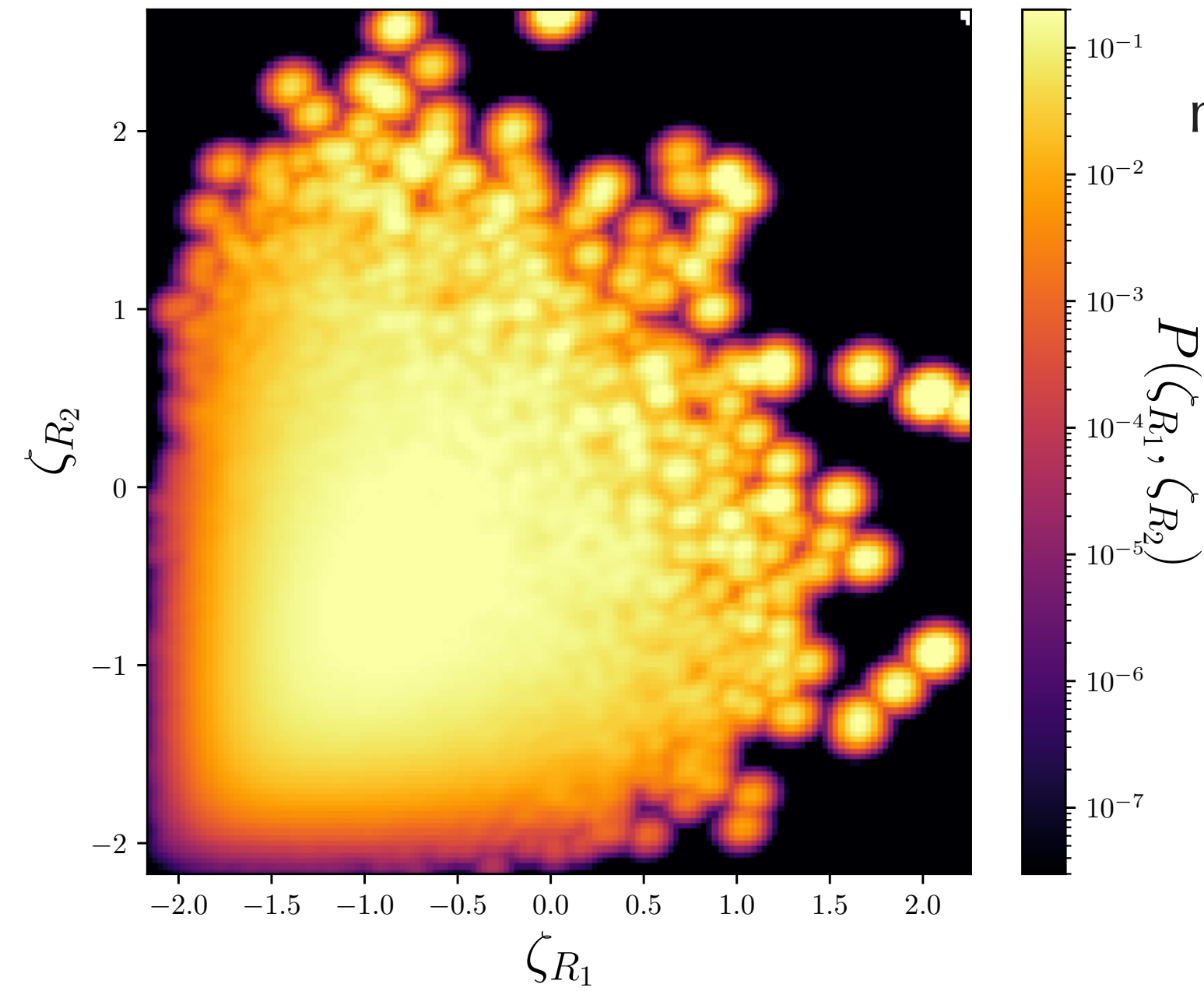


$\alpha\Delta\phi_{\text{well}}/(v_0 M_{\text{Pl}}) \equiv d\mu^2 \rightarrow \infty :$
classical limit

Large-volume approximation: two-point distributions



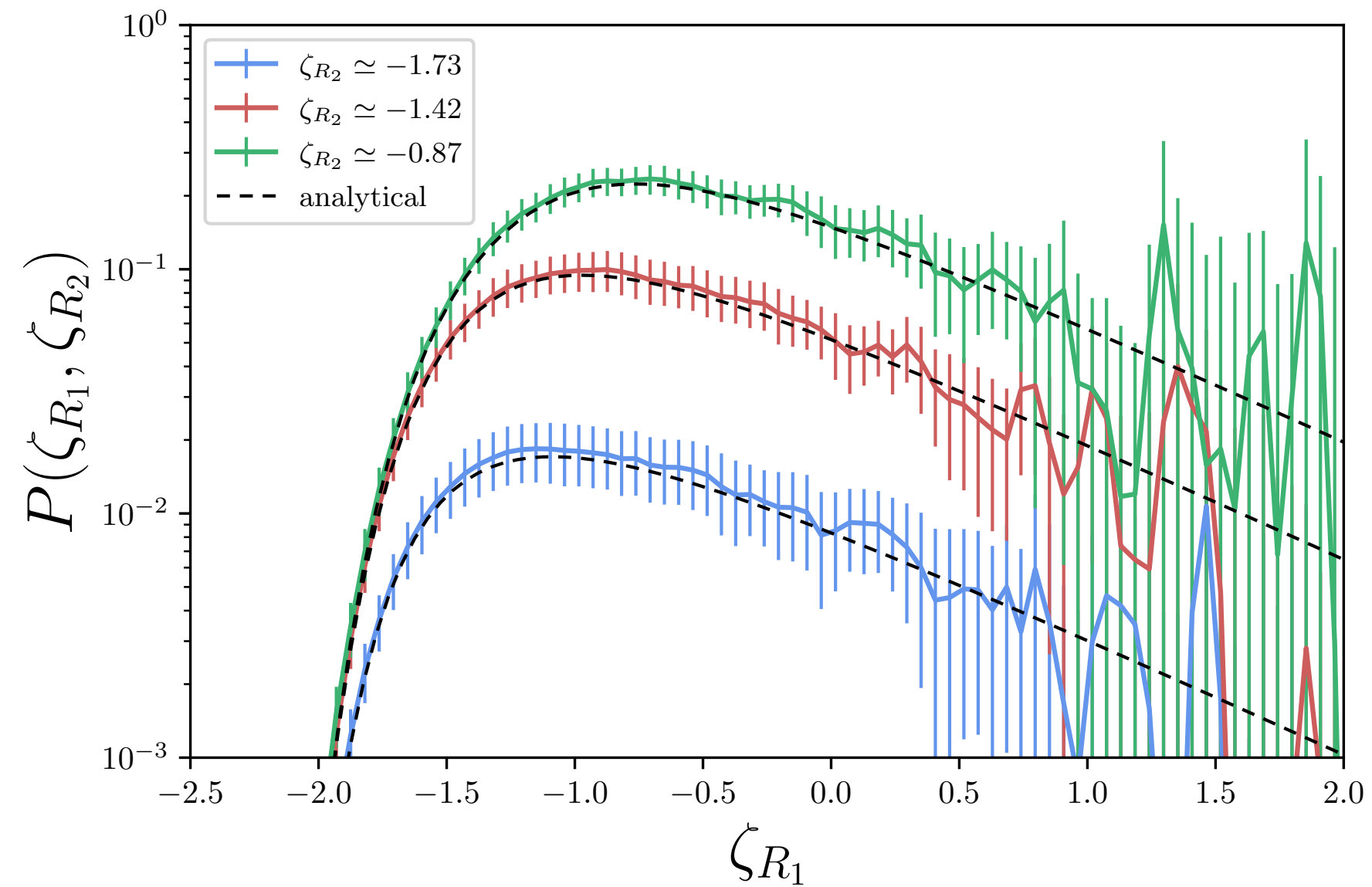
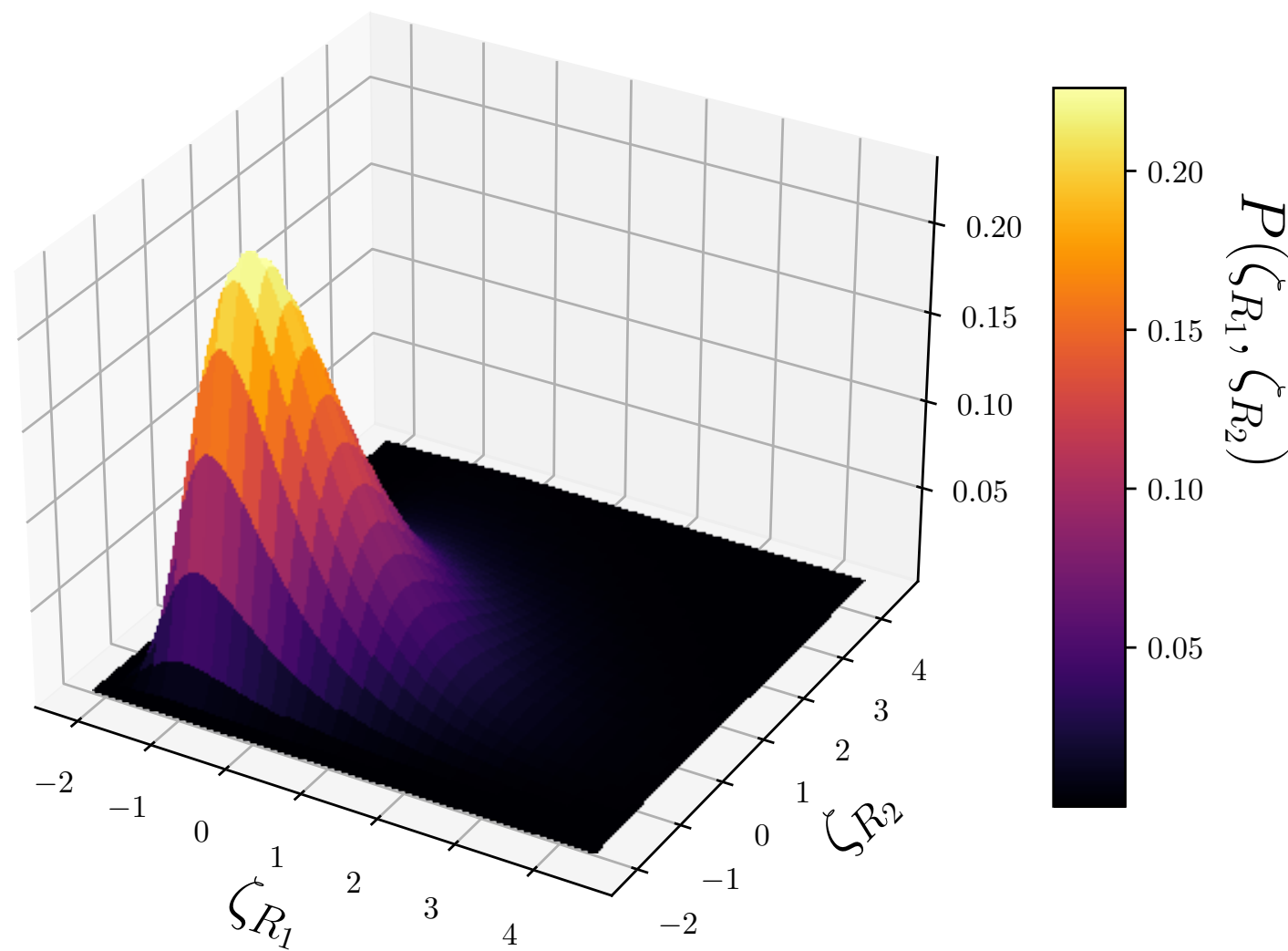
analytical approx.
results



numerical simulations

$$v = v_0(1 + \alpha\phi/M_{\text{Pl}})$$

$$d\mu^2 = 50.7$$

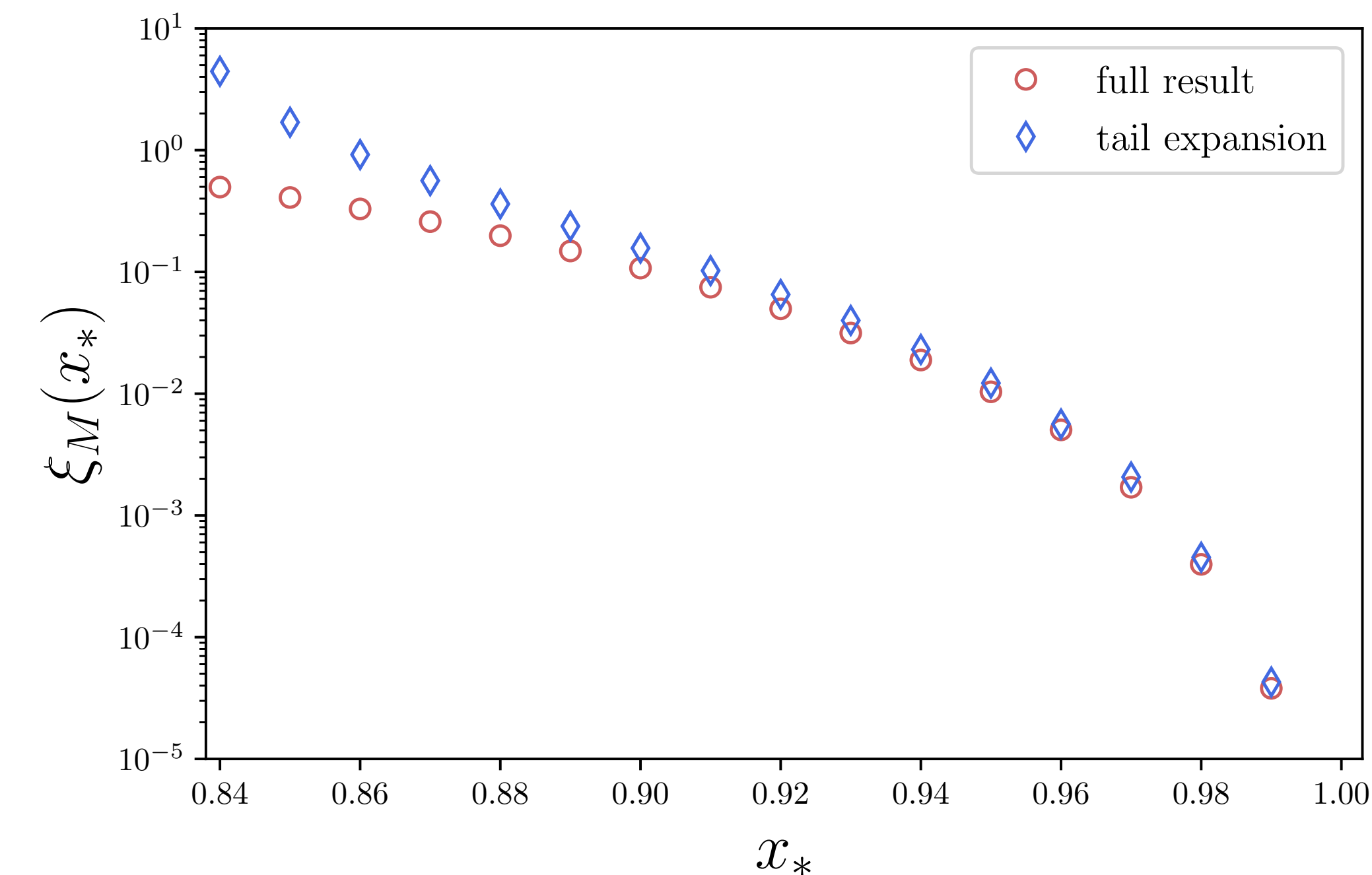


Clustering from quantum diffusion

Reduced correlation: $\xi_{M_1, M_2}(r) = \frac{p(M_1, \vec{x}; M_2, \vec{x} + \vec{r})}{p_{M_1} p_{M_2}} - 1$

$$P(\zeta_{R_1}, \zeta_{R_2}) = P(\zeta_{R_1}) P(\zeta_{R_2}) \frac{a_V(x_*, x_1) a_V(x_*, x_2)}{a_V(x_0, x_1) a_V(x_0, x_2)} \int d\mathcal{N} P_{\text{FPT}, x_0 \rightarrow x_*}^V(\mathcal{N}_{x_0 \rightarrow x_*}) e^{\left[\frac{\mu^2 d^2}{2} + \frac{\pi^2}{\mu^2(1-x_1)^2} + \frac{\pi^2}{\mu^2(1-x_2)^2} - 6 \right] \mathcal{N}_{x_0 \rightarrow x_*}}$$

Reduced correlation: large-distance behaviour



Peculiar structure of the two-point distribution on the tail:

$$P(\zeta_{R_1}, \zeta_{R_2}) \simeq F(R_1, R_2, r) P(\zeta_{R_1}) P(\zeta_{R_2}) \longrightarrow \xi = F(R_1, R_2, r) - 1$$

Reduced correlation does not depend on the formation threshold.

→ Universal clustering behaviour for all tail-born structures.

→ In the large-threshold limit, Gaussian clustering is suppressed by the ratio between the squared threshold and the field variance: clustering is always larger when quantum diffusion is included.

Alternative way:
implement stochastic inflation on stochastic trees,
modelling inflationary expansion as a branching process

Stochastic trees for inflation

Stochastic trees for inflation

Reference: single-field slow-roll model

$$\frac{d\phi}{dN} = -\frac{V'(\phi)}{3H^2} + \frac{H}{2\pi}\xi(N)$$

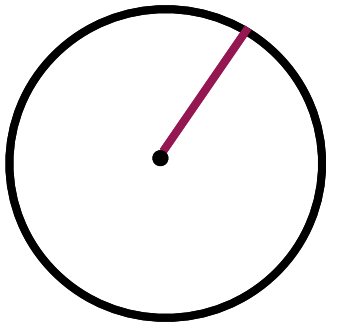
Langevin equation

$$\langle \xi(N) \rangle = 0$$

$$\langle \xi(N)\xi(N') \rangle = \delta(N - N')$$

White Gaussian noise

$$R_\sigma = (\sigma H)^{-1}$$



Hubble patch

Stochastic trees for inflation

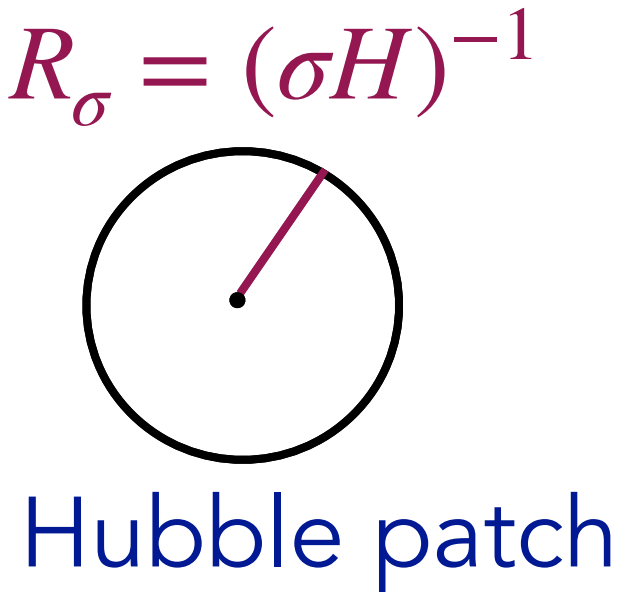
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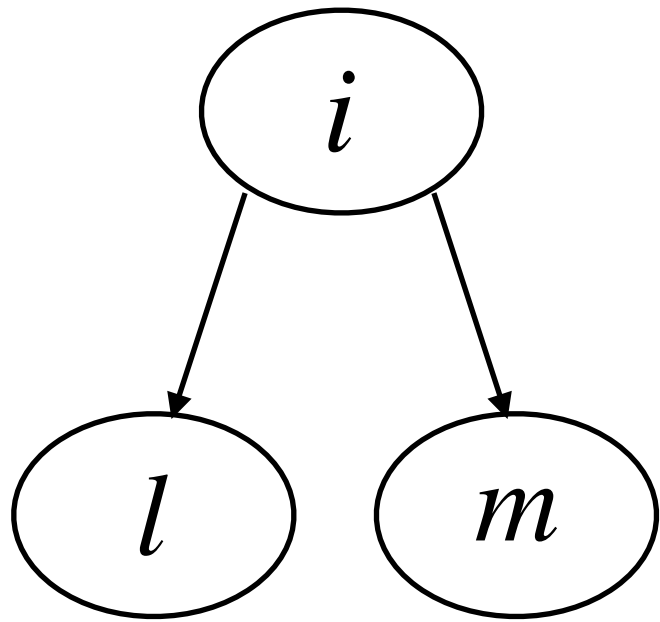
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White Gaussian noise



$N = 0$



$N = \log(2)/3$

elementary vertex

Children patches have no future causal contact:
separate universe implemented.

Stochastic trees for inflation

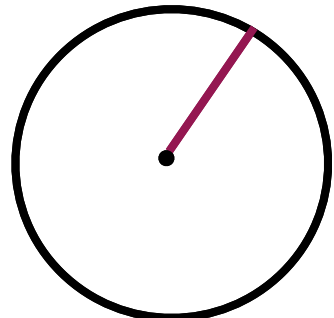
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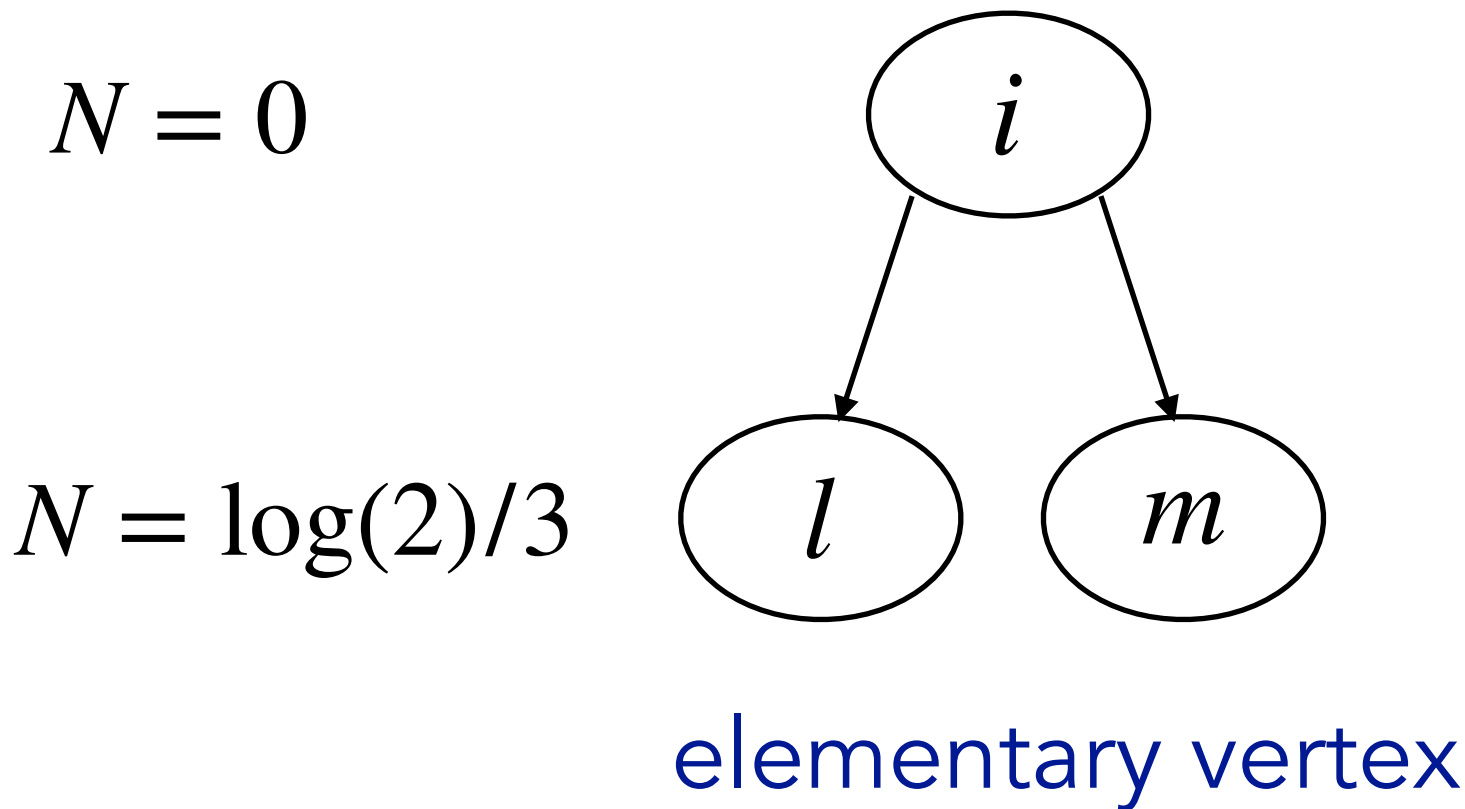
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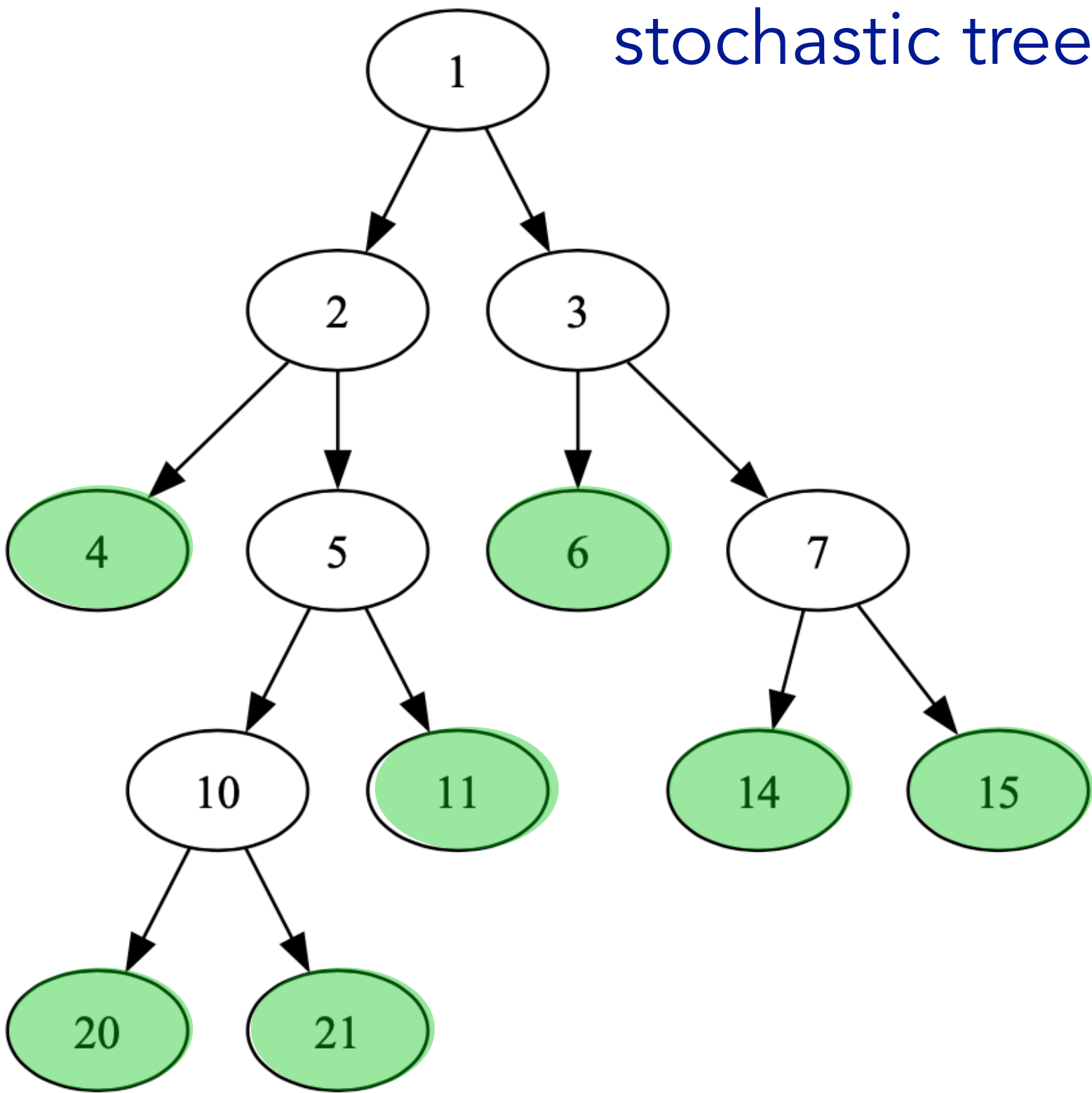
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$$R_\sigma = (\sigma H)^{-1}$$


Hubble patch

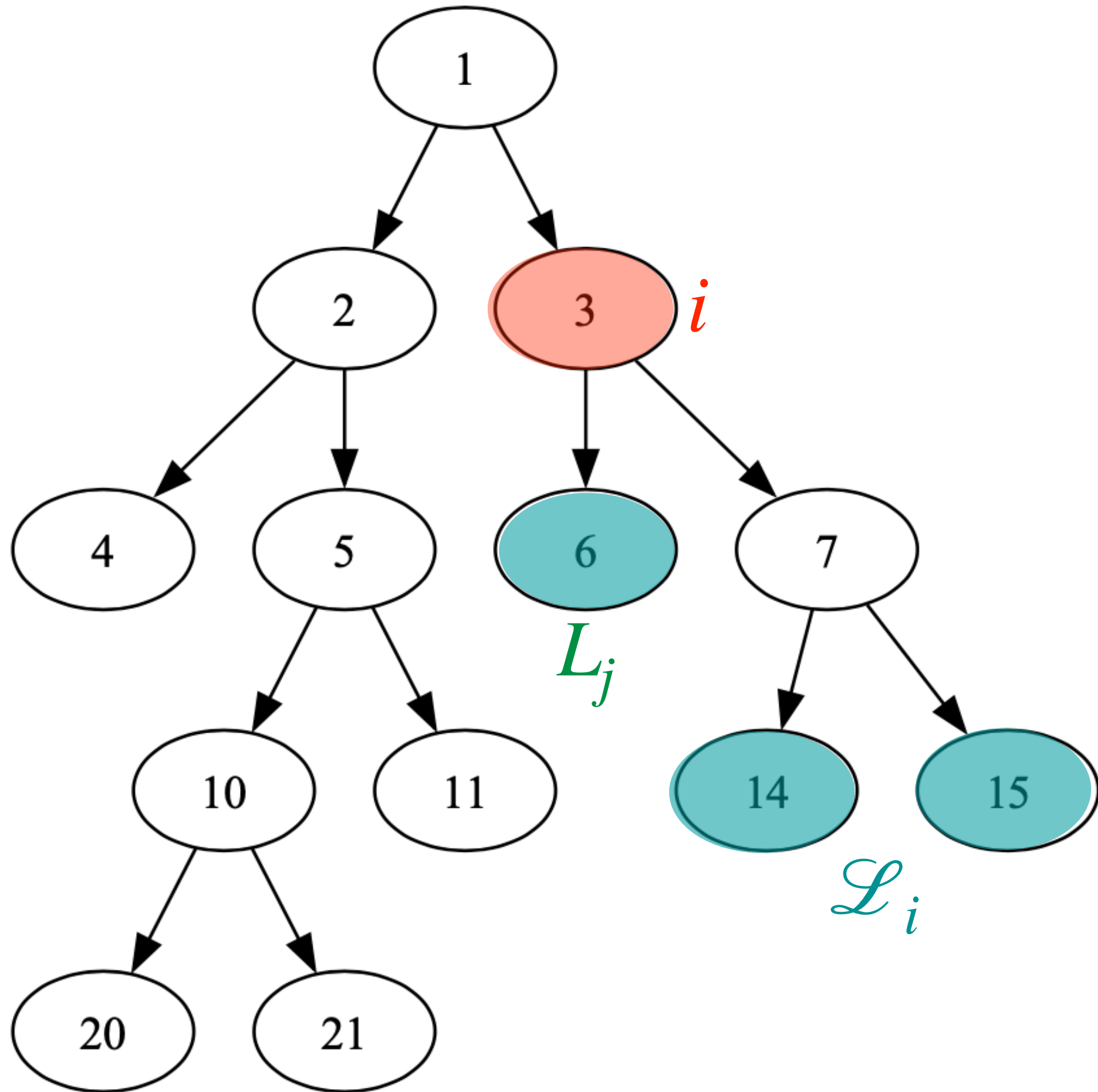


recursive iteration



Children patches have no future causal contact:
separate universe implemented.

Stochastic trees: curvature perturbation at the end of inflation



Physical volume emerging from node i : $V_i = \sum_{j \in \mathcal{L}_i} V(L_j)$

$V(L_j) \propto e^{3(\mathcal{N}_{i \rightarrow j} - \Delta N)}$

Expansion from node i ,
volume-averaged over the child leaves \mathcal{L}_i : $W_i = \frac{1}{V_i} \sum_{j \in \mathcal{L}_i} V(L_j) \mathcal{N}_{i \rightarrow j}$

Curvature perturbation coarse-grained over a single leaf:

$$\zeta_{V_j}(\vec{x}_j) = \mathcal{N}_{1 \rightarrow j} - W_1$$

Curvature perturbation coarse-grained over set of leaves
descending from a branching node:

$$\zeta_i \equiv \zeta_{V_i}(\vec{x}_i) = \frac{1}{V_i} \sum_{j \in \mathcal{L}_i} V_j (\mathcal{N}_{1 \rightarrow i} + \mathcal{N}_{i \rightarrow j} - W_1) = \mathcal{N}_{1 \rightarrow i} + W_i - W_1$$

Harvesting primordial black holes

PBH formation takes place in region of high curvature.

Curvature perturbation ζ is not a local quantity: $\zeta_{V_j}(\vec{x}_i) = N_{1 \rightarrow j} - W_1$

Other cosmological fields are more suitable:

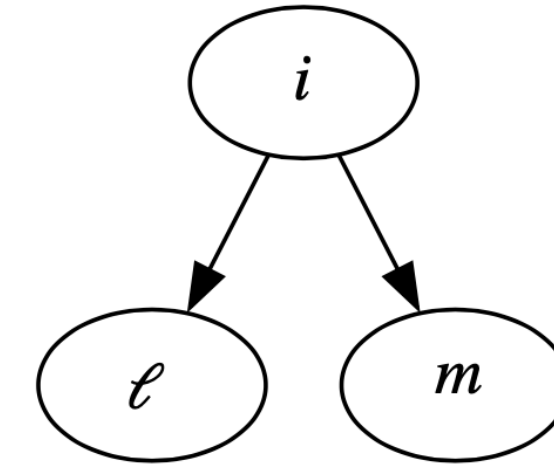
$$\delta(\vec{x}) \simeq -\frac{2(1+w)}{5+3w} \frac{1}{a^2 H^2} \nabla^2 \zeta(\vec{x}) \quad (\text{linear) density contrast}$$

$$\mathcal{C}(r) = \frac{3(1+w)}{5+3w} \left\{ 1 - [1 + r\zeta'(r)]^2 \right\} \quad \text{compaction function}$$

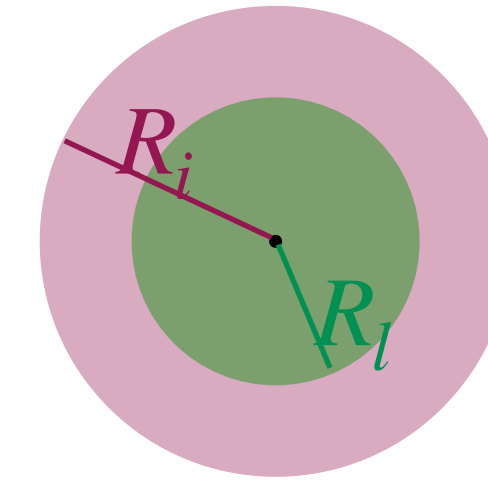
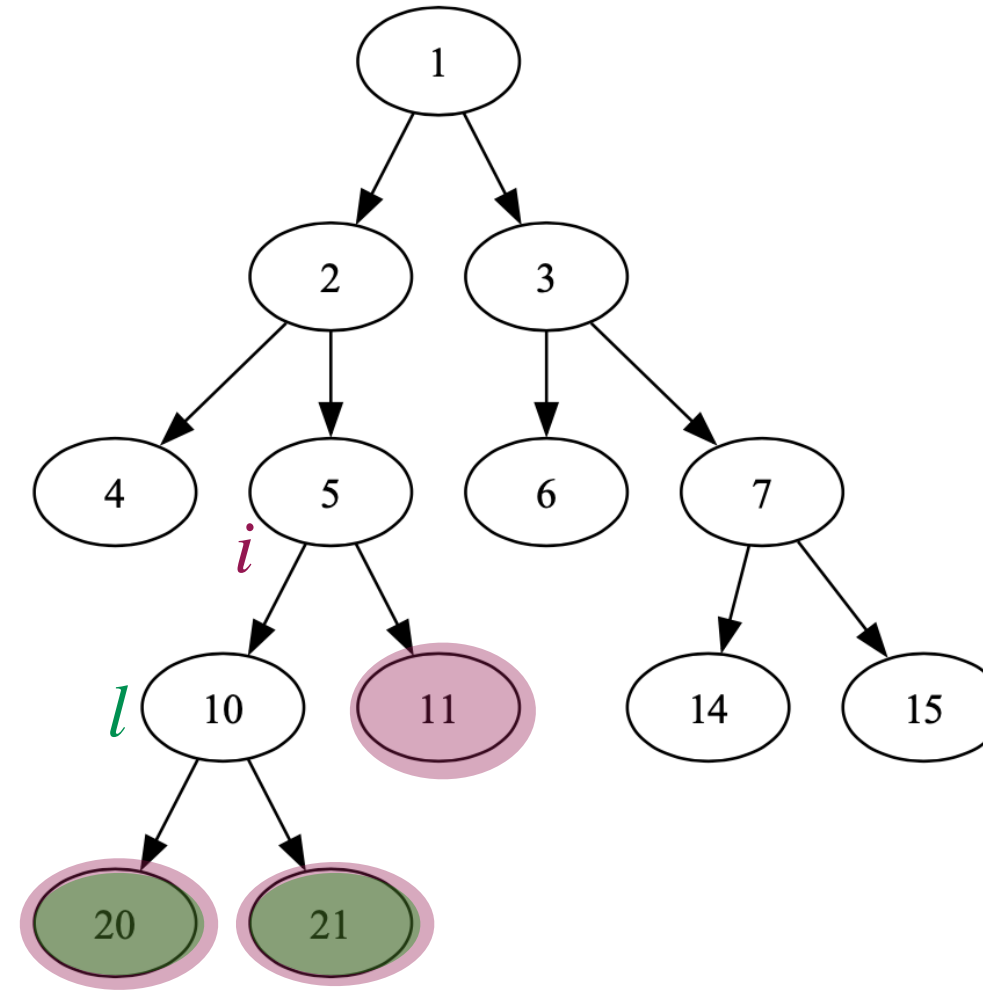
“Coarse-shelled” curvature perturbation proxy: $\Delta\zeta(\vec{x}) = \zeta_{R_1}(\vec{x}) - \zeta_{R_2}(\vec{x})$ [Tada, Vennin \[2021\]](#)

Coarse-shelled curvature perturbation

$\zeta_{li} = \zeta_l - \zeta_i$ curvature perturbation in node l relative to its local background i .



Concentric spheres approximation:



$$V_l = 4/3\pi R_l^3$$

$$V_i = 4/3\pi R_i^3$$

Nodes for which $\zeta_{li} > \zeta_{li,c}$ collapse into PBHs:

$$\zeta_{li,c} = 3 \log \left(\frac{R_i}{R_l} \right) \left[1 - \sqrt{1 - \left(\frac{5 + 3w}{3 + 3w} \right) \mathcal{C}_c} \right] = \frac{1}{2} \log \left(\frac{V_i}{V_l} \right) \quad \text{for } w = 1/3 \text{ and } \mathcal{C}_c = 0.5.$$

$$\zeta_{li}/\zeta_{li,c} = \frac{2}{\log(V_i/V_l)} \frac{V_m}{V_i} (W_l - W_m)$$

$\nearrow = 0 \quad \text{if } W_l = W_m \text{ balanced tree}$
 $\searrow \simeq 2(W_l - W_m) \quad \text{if } V_l \gg V_m$

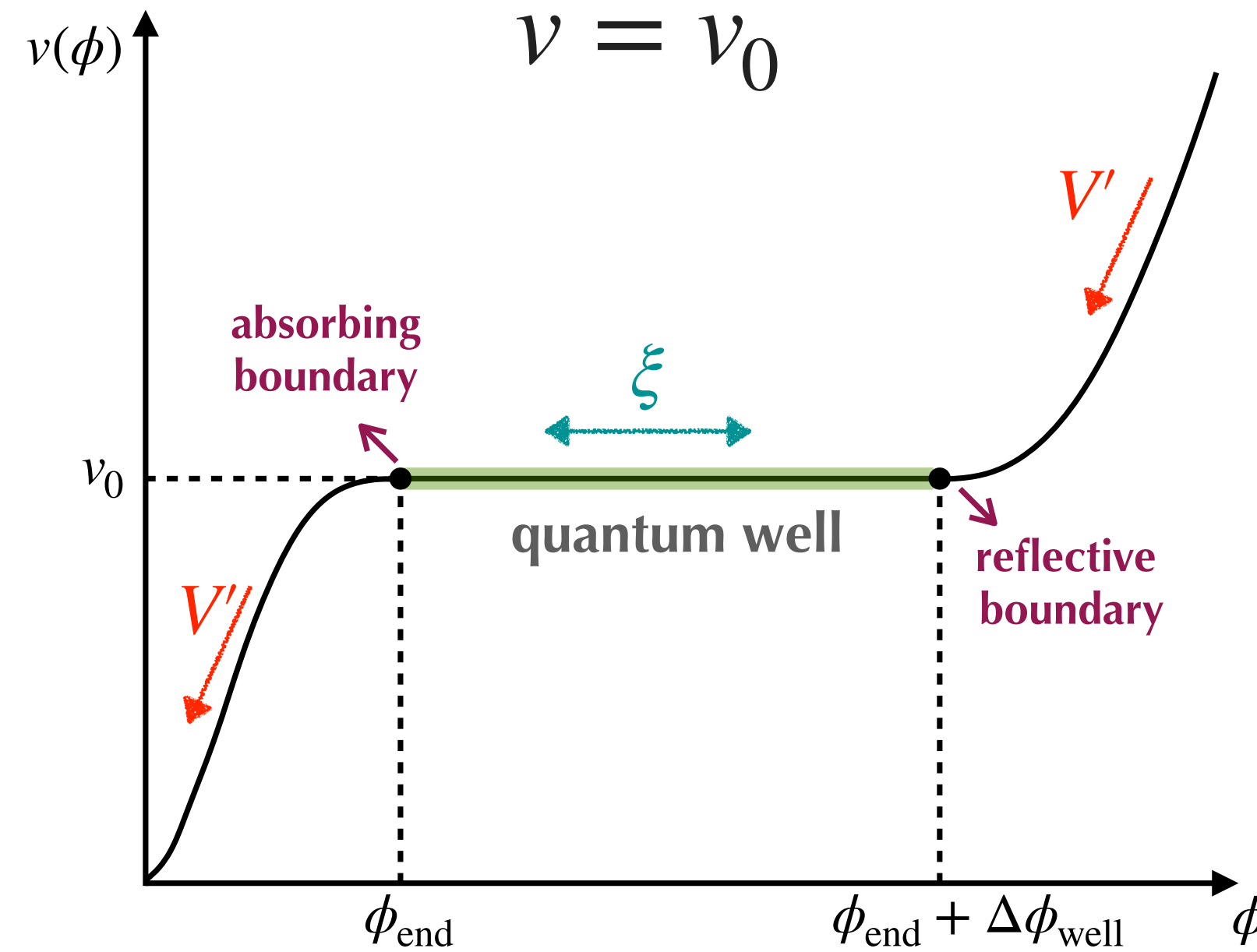
Collapse happens at **asymmetric nodes**.

Application: flat-well toy model

Pattison, Vennin, Assadullahi, Wands [2017]

Ezquiaga, Garcia-Bellido, Vennin [2020]

Animali, Vennin [2024]



$$x = (\phi - \phi_{\text{end}})/\Delta\phi_{\text{well}} \in [0,1]$$

$$\mu^2 = \frac{\Delta\phi_{\text{well}}^2}{v_0 M_{\text{Pl}}^2}$$

$$\chi_{\mathcal{N}}(t, \phi) = \frac{\cos[\sqrt{it} \mu (x - 1)]}{\cos[\sqrt{it} \mu]}$$

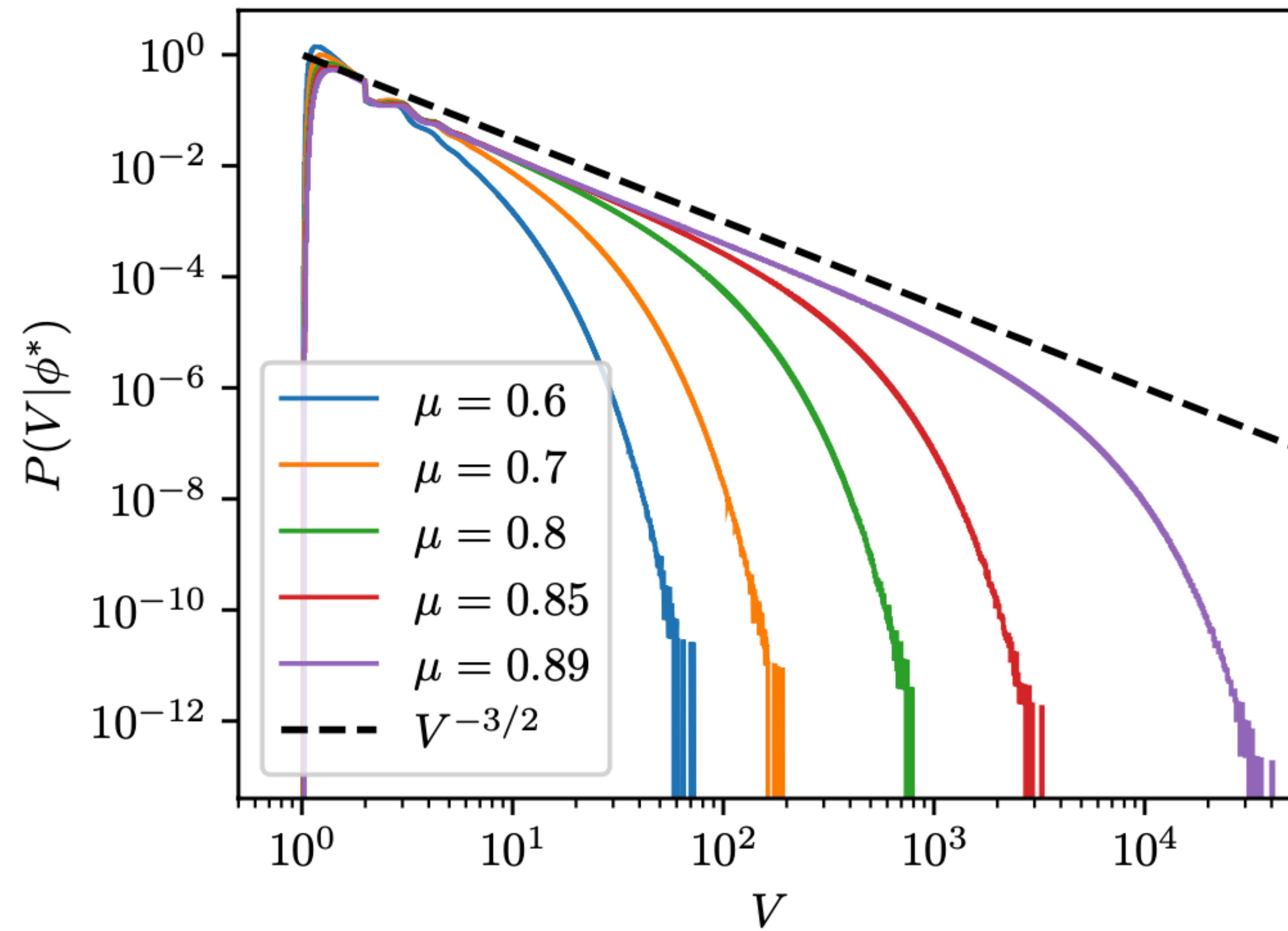
$$P_{\text{FPT},\phi}(\mathcal{N}) = -\frac{\pi}{2\mu^2} \vartheta'_2 \left(\frac{\pi}{2} x, e^{-\frac{\pi^2}{\mu^2} \mathcal{N}} \right)$$

$$\langle V \rangle = \langle e^{3\mathcal{N}} \rangle = \frac{\cos[\sqrt{3}\mu(1-x)]}{\cos(\sqrt{3}\mu)}$$

$$\mu \geq \mu_c = \frac{\pi}{2\sqrt{3}} \quad \text{eternal inflation}$$

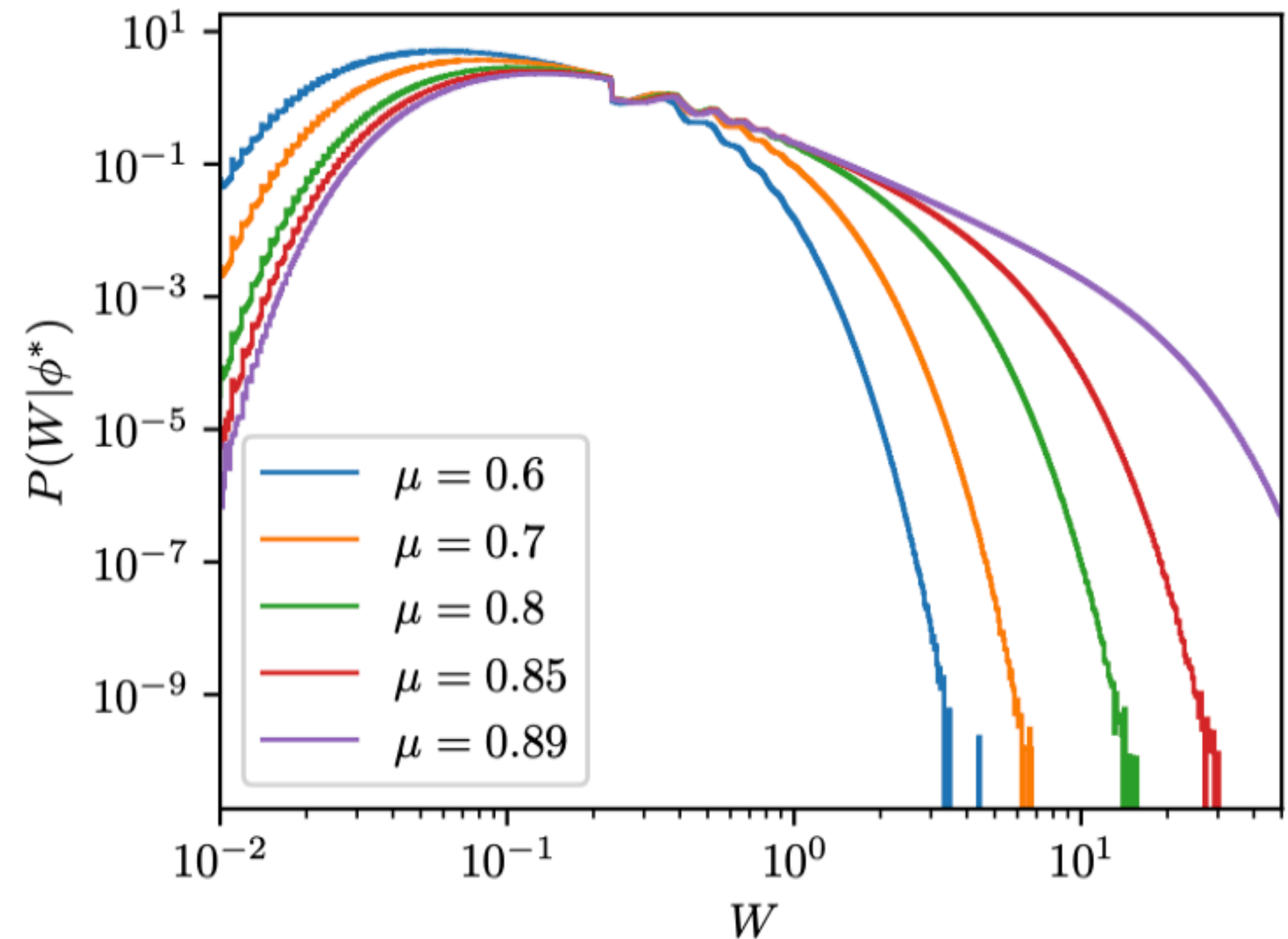
Probability distributions over the trees

Forward statistics of the volume V and of the volume-averaged expansion W :



$$P(V|\phi_*) \propto e^{z_* V} V^{-3/2}.$$

$$\text{For } \mu \rightarrow \mu_c \quad P(V) \propto V^{-3/2}.$$

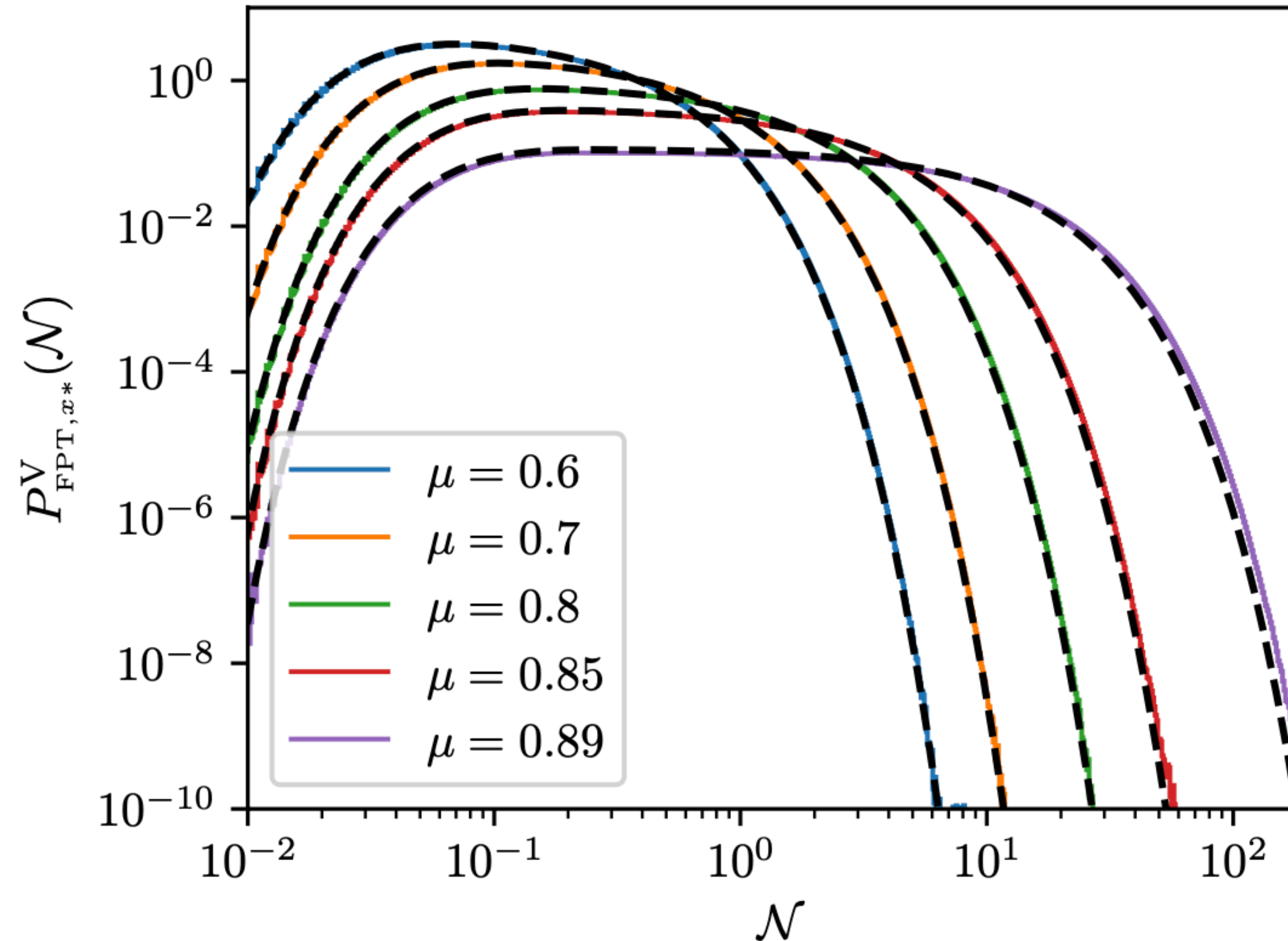


Expected from “bacteria models” (Galton-Watson processes):

Bacteria non extinction \longrightarrow eternal inflation

Probability distributions over the leaves

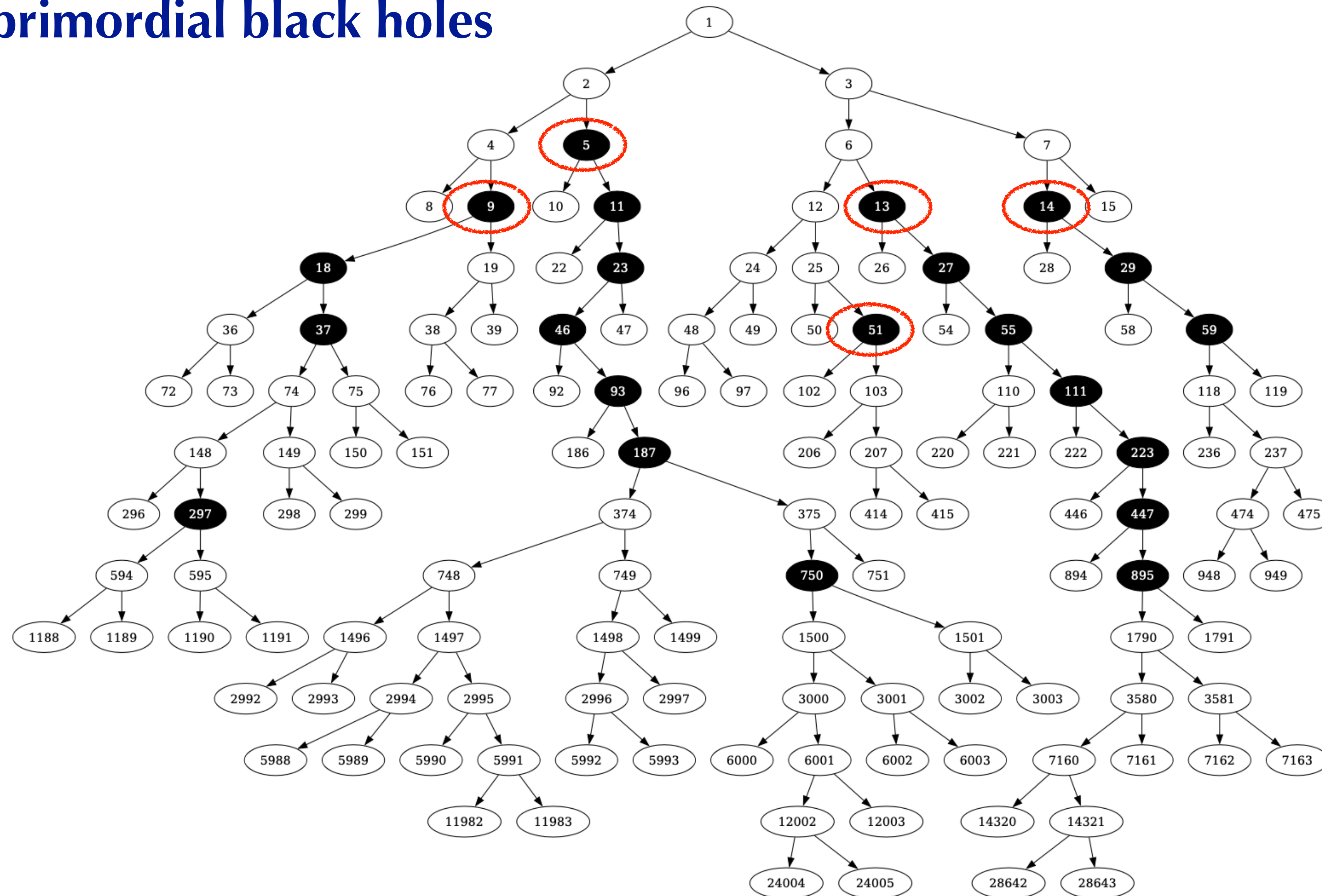
Volume-weighted first-passage-time distribution through the end-of-inflation hypersurface.



$$P_{\text{FPT},x_*}^V(\mathcal{N}) = \frac{P_{\text{FPT},x_*}(\mathcal{N}) e^{3\mathcal{N}}}{\int_0^\infty d\mathcal{N} P_{\text{FPT},x_*}(\mathcal{N}) e^{3\mathcal{N}}}$$

$$P_{\text{FPT},x_*}(\mathcal{N}) = -\pi/(2\mu^2) \vartheta_2'(\pi/2 x_*, e^{-\pi^2/\mu^2 \mathcal{N}})$$

Harvesting primordial black holes

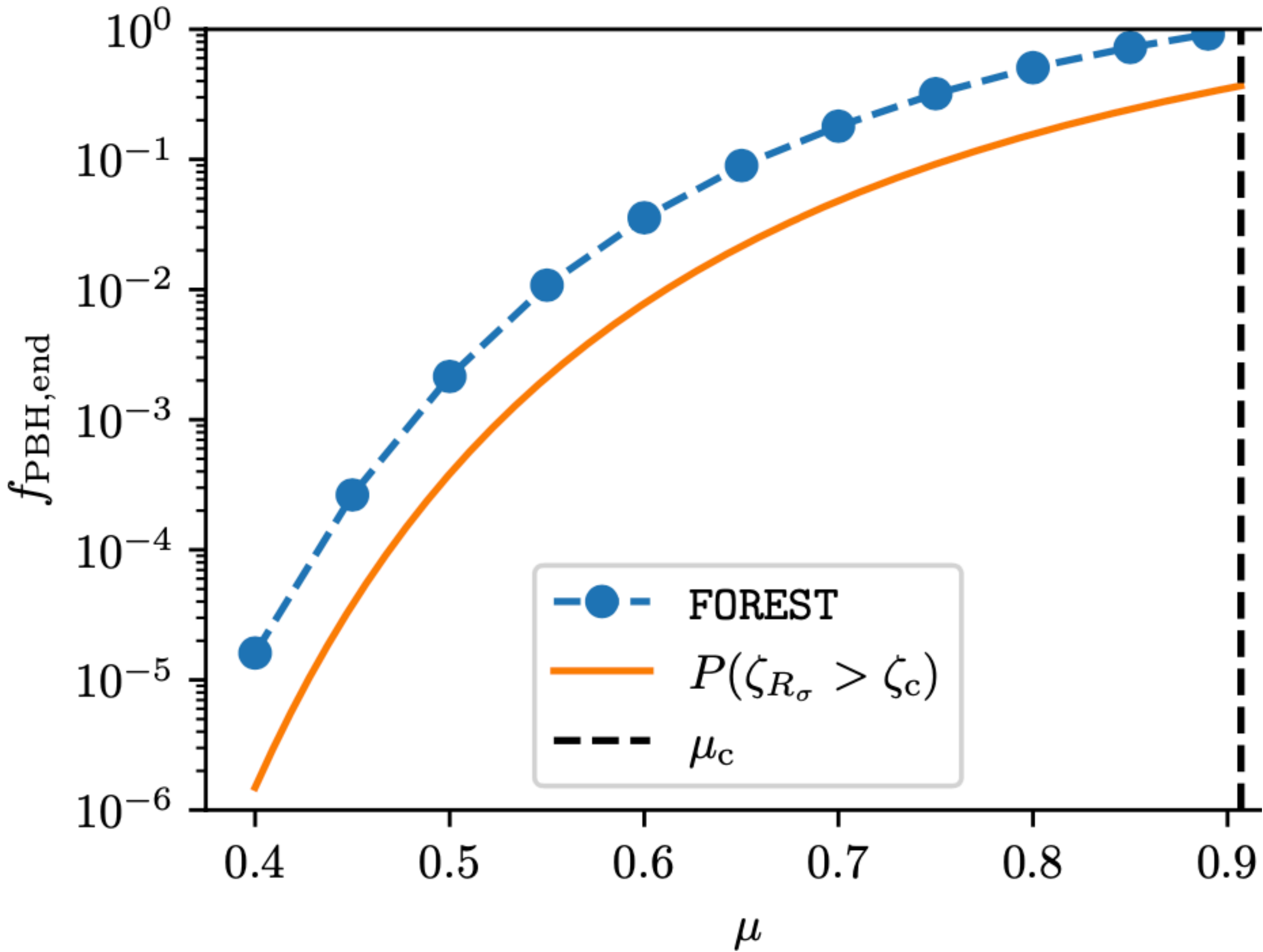


Nested PBH formation along a branch analogous to the **cloud-in cloud** problem.

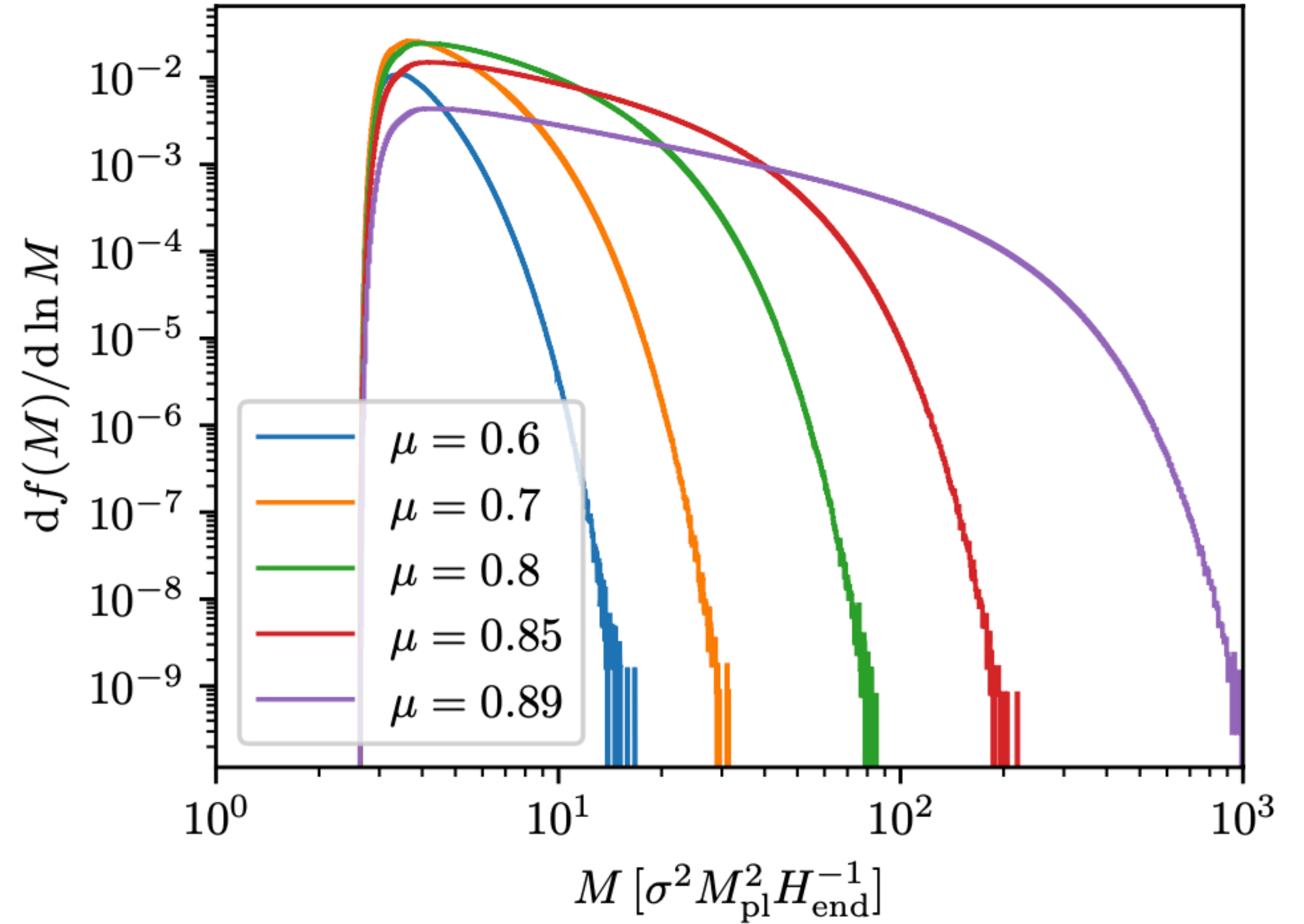
Only the highest (“oldest”) nodes are kept in the PBH inventory. Cloud-in-cloud effects naturally accounted for.

Distribution of primordial black holes

Fraction of the universe at the end of inflation that will eventually collapse into PBHs.



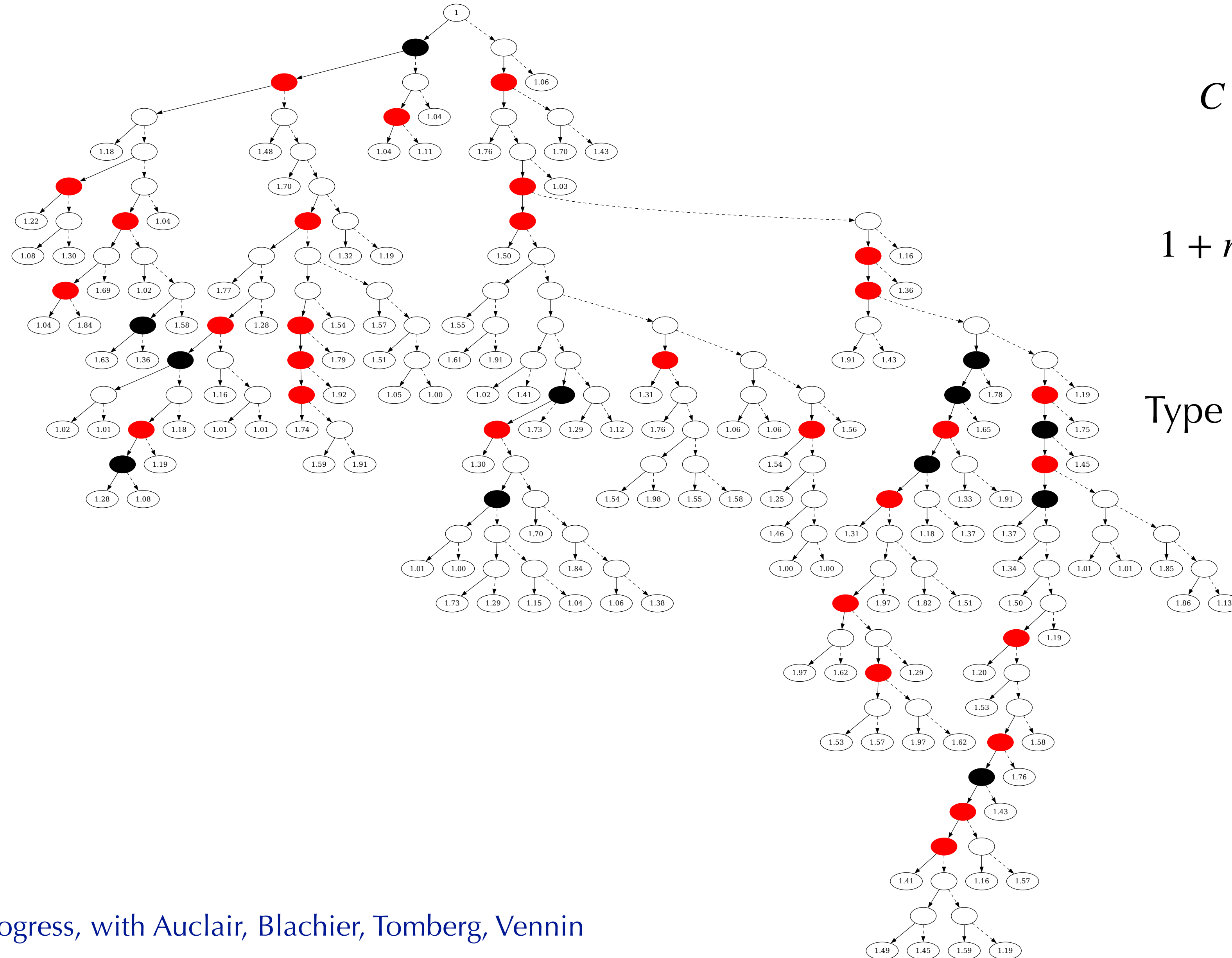
Mass distribution: $M_H(R_i) \simeq M_{\text{Pl}}^2 R_i^2 H_{\text{end}}$



$$df/d \log M \propto M^{-\alpha}, \alpha \approx 2/3$$

Compaction function and type I/type II perturbations from stochastic trees

The compaction function can be reconstructed by considering three-node hierarchies (three generations):



$$C = \frac{3(1+w)}{5+3w} \{1 - [1 + r\zeta'(r)]\}$$

$$1 + r\zeta'(r) = \frac{1}{3} \left(\frac{dV}{d \log r} \right)^{-1} \frac{d^2 V}{d(\log r)^2}$$

Type I-II perturbations can be distinguished.

Conclusions

- Large perturbations from inflation should be described with **non-perturbative** methods, as the stochastic- δN formalism.
- A characteristic signature is the presence of non-Gaussian, **exponential-type tails**. Relevant for rare event (PBHs).
- The stochastic δN formalism can be extended beyond one-point statistics.
- In the stochastic framework, approximations are required to relate physical distances at the end of inflation to the field-space configuration when those scales emerged from a Hubble patch during inflation.
- Stochastic inflation can be efficiently implemented on **stochastic trees**, modeling the inflationary expansion as a **branching process**.
- Statistical properties of curvature perturbations and other cosmological fields **embedded in the tree structure**.
- Stochastic trees are ideal tools to “harvest” **primordial black holes**, directly addressing the **cloud-in-cloud** problem.
- **Power-law** behaviour followed by **exponential tails** characterises forward statistics over the trees and over the leaves, and also the mass function of primordial black holes, in simple toy models.

Open challenges

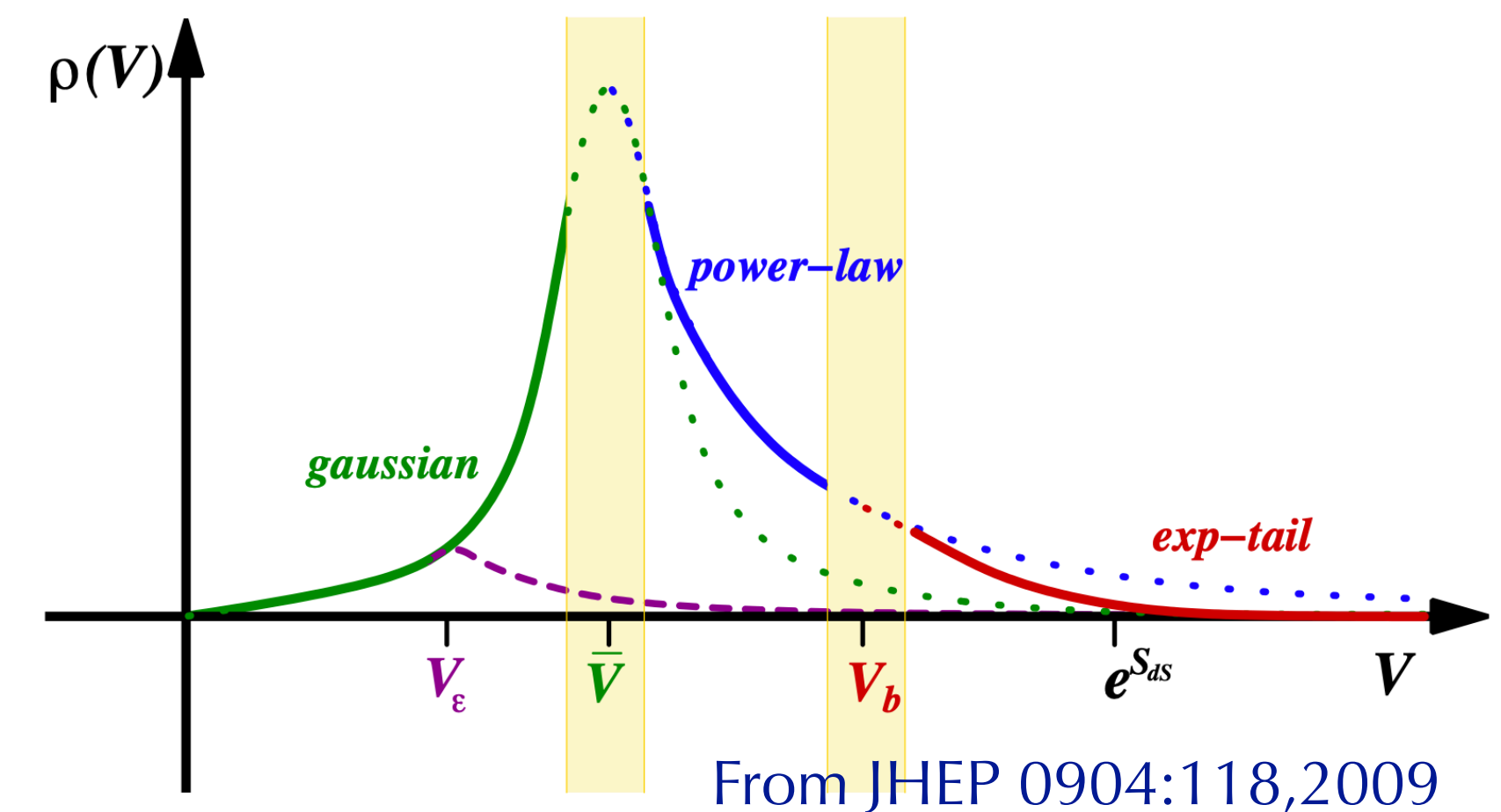
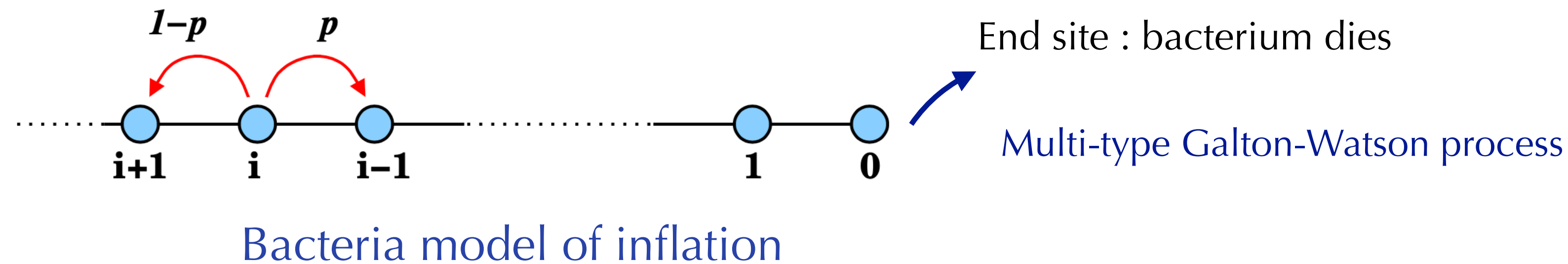
- Volume weighting leads to eternal inflation:

local observers only have access to a finite region around them, in which inflation has ended.
Can a formalism expressed solely in terms of backward quantities avoid eternal inflation?

Time-reversed stochastic inflation [Blachier, Ringeval 2025]

- How to go beyond analytically ($P(V)$, $P(W)$)?

Creminelli, Dubovsky, Nicholas, Senatore, Zaldarriaga [2008]
Dubovsky, Senatore, Villadoro [2009]



- Ultra-slow roll, clustering, power spectrum... from stochastic trees.

Open challenges

Thanks!

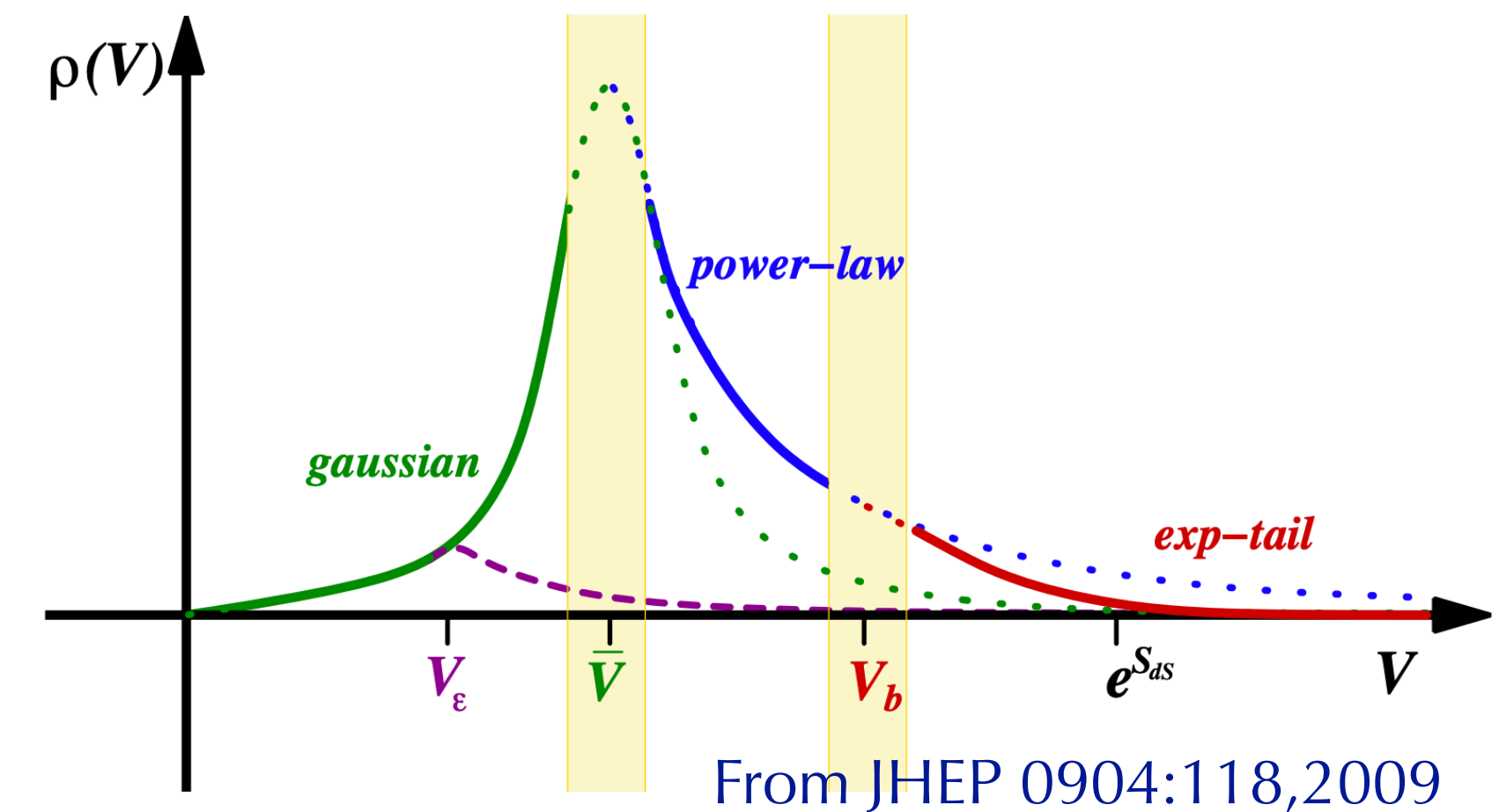
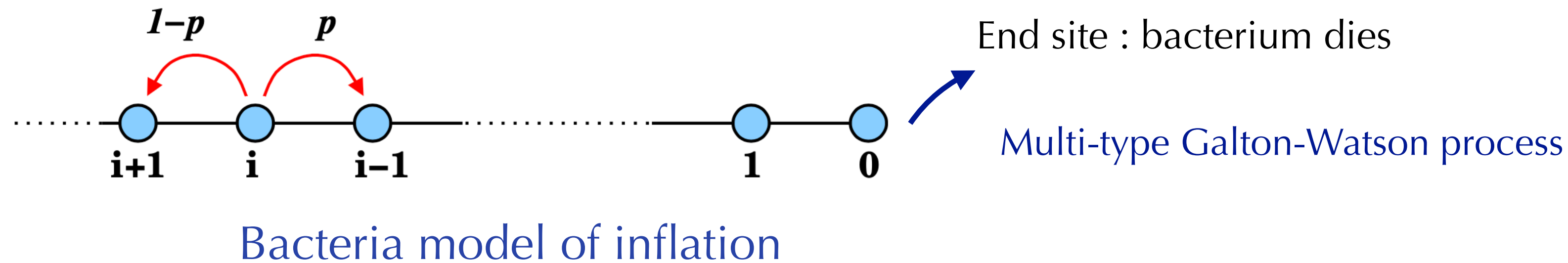
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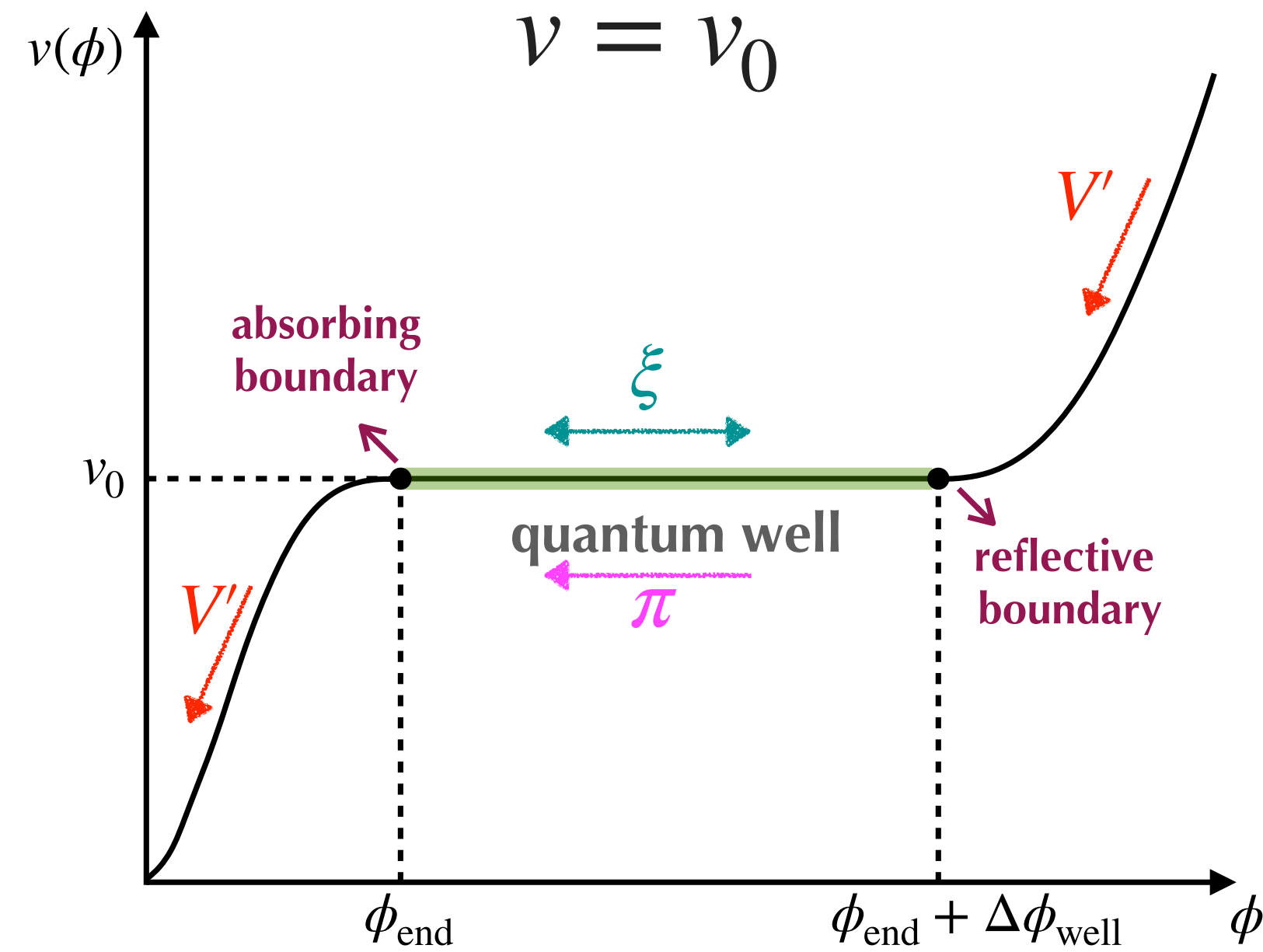
Creminelli, Dubovsky, Nicholas, Senatore, Zaldarriaga [2008]
Dubovsky, Senatore, Villadoro [2009]



- Ultra-slow roll, clustering, power spectrum... from stochastic trees.

Backup slides

Ultra slow-roll model



$$x = (\phi - \phi_{\text{end}}) / \Delta\phi_{\text{well}} \in [0, 1]$$

$$\mu^2 = \frac{\Delta\phi_{\text{well}}^2}{v_0 M_{\text{Pl}}^2}$$

Initial field velocity

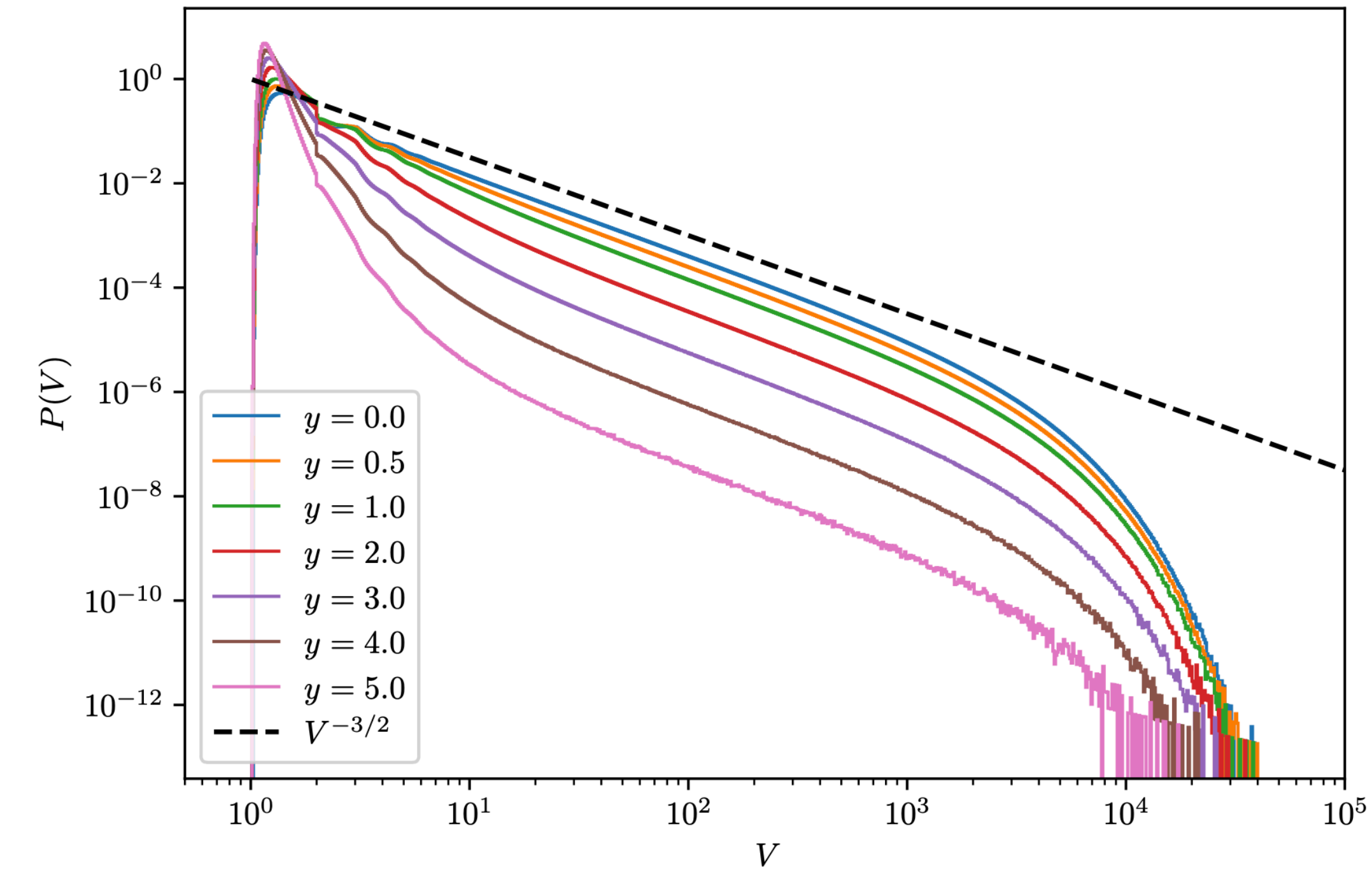
$$y = \frac{\pi}{\pi_{\text{crit}}}, \quad \pi_{\text{crit}} = -3\Delta\phi_{\text{well}} \quad \pi = \frac{d\phi}{dN}$$

$$\begin{cases} \frac{dx}{dN} = -3y + \frac{\sqrt{2}}{\mu} \xi(N) \\ \frac{dy}{dN} = -3y \end{cases}$$

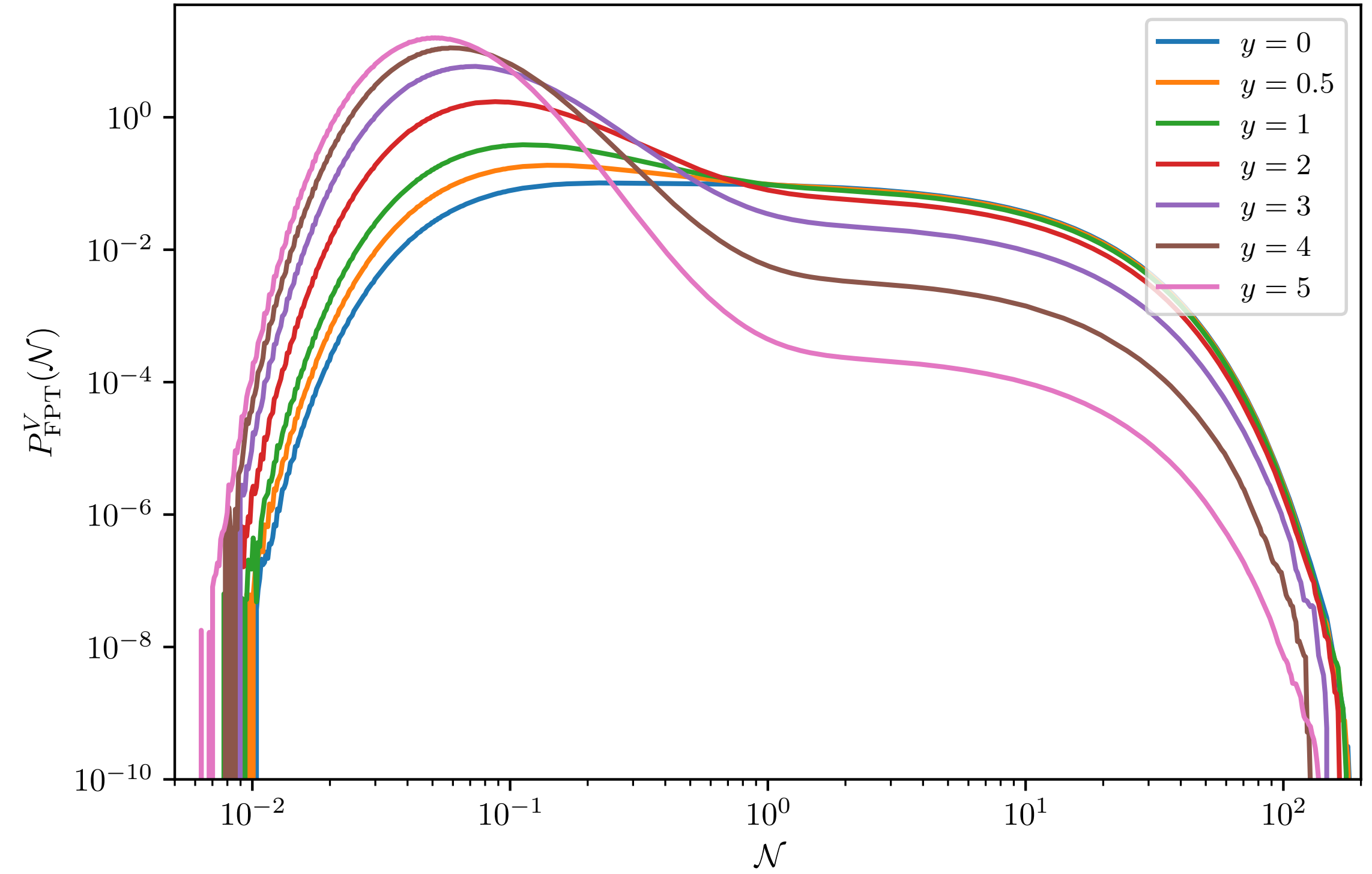
$y \ll 1$ stochastic limit
 $y \gg 1$ classical limit

Ultra slow-roll model

Volume distribution



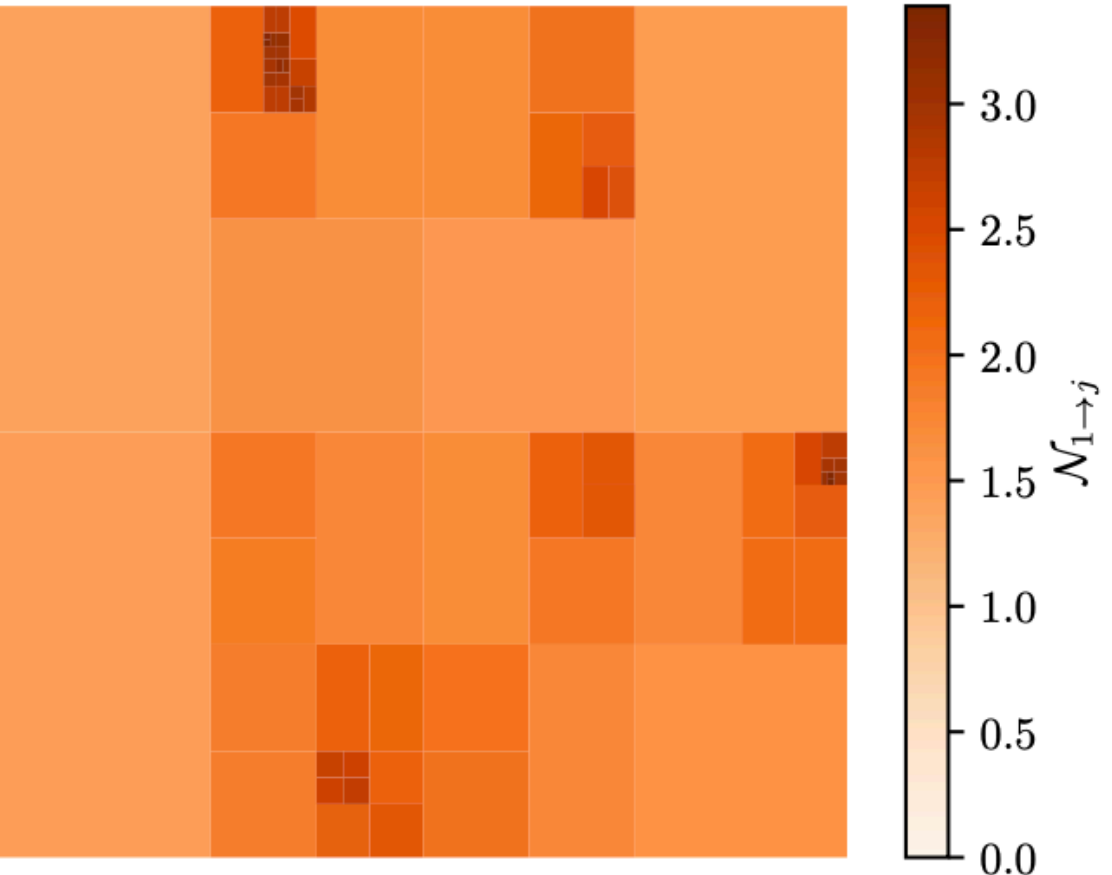
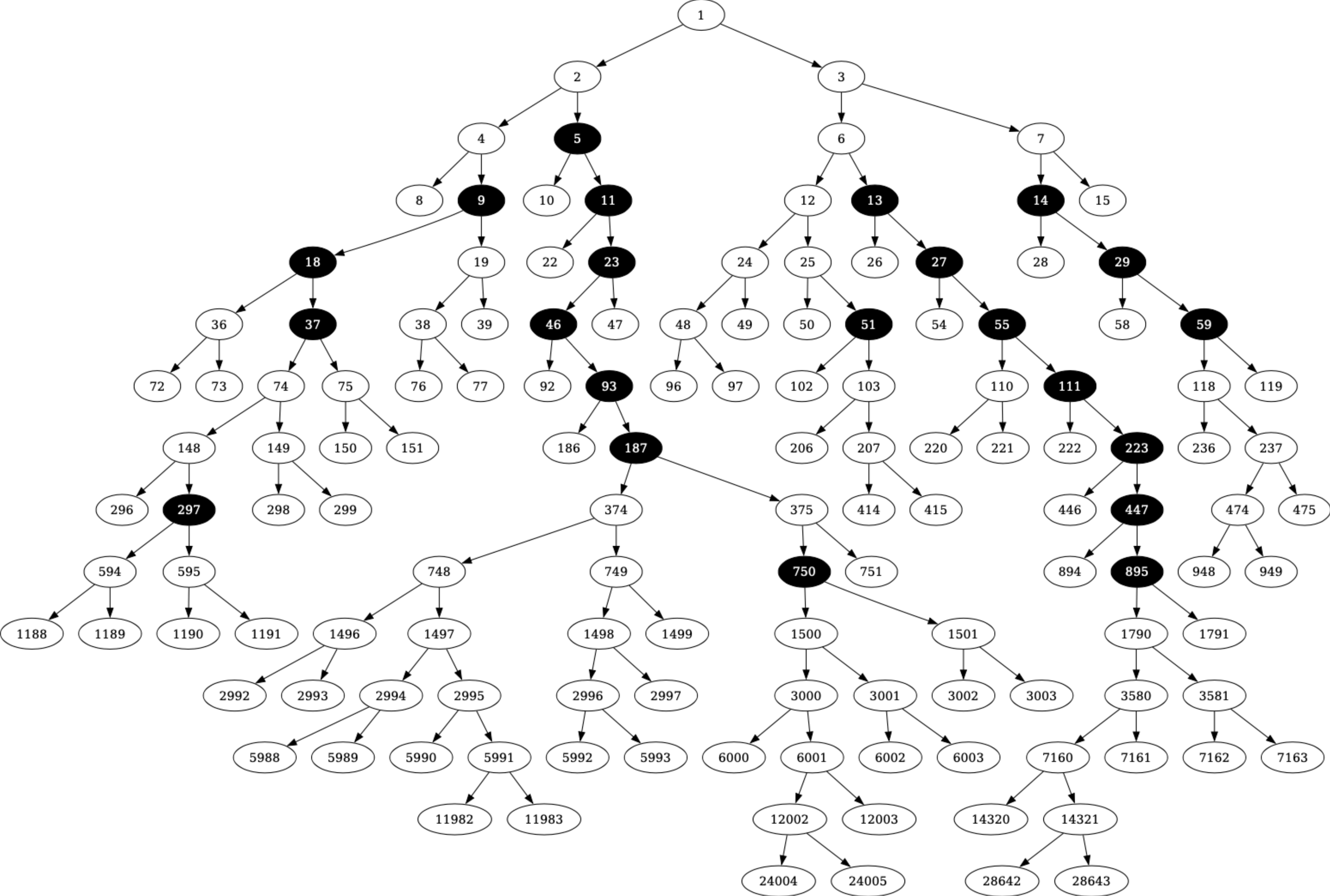
Volume-weighted FPT distribution



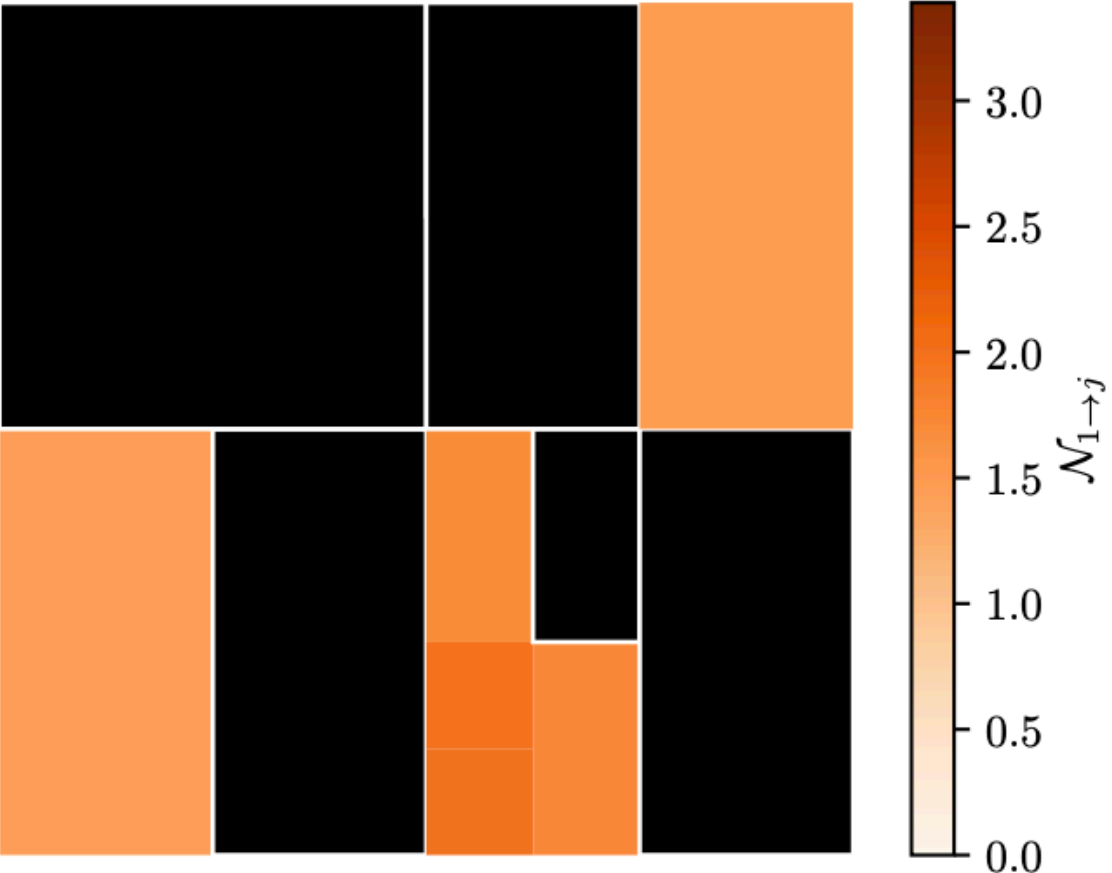
Power-law behaviour $P(V) \propto V^{-3/2}$ followed by exponential tails even for velocity $y > 1$.

Classical regime characterised by non-Gaussian tails where PBHs form.

Harvesting primordial black holes



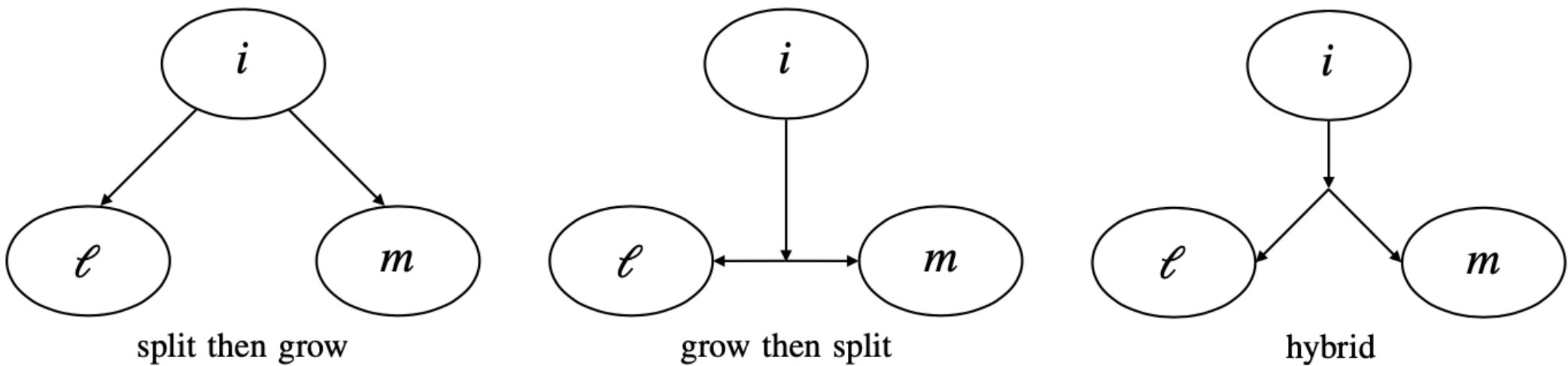
(a) Without PBHs.



(b) With PBHs.

Discretisation artefacts: branching times

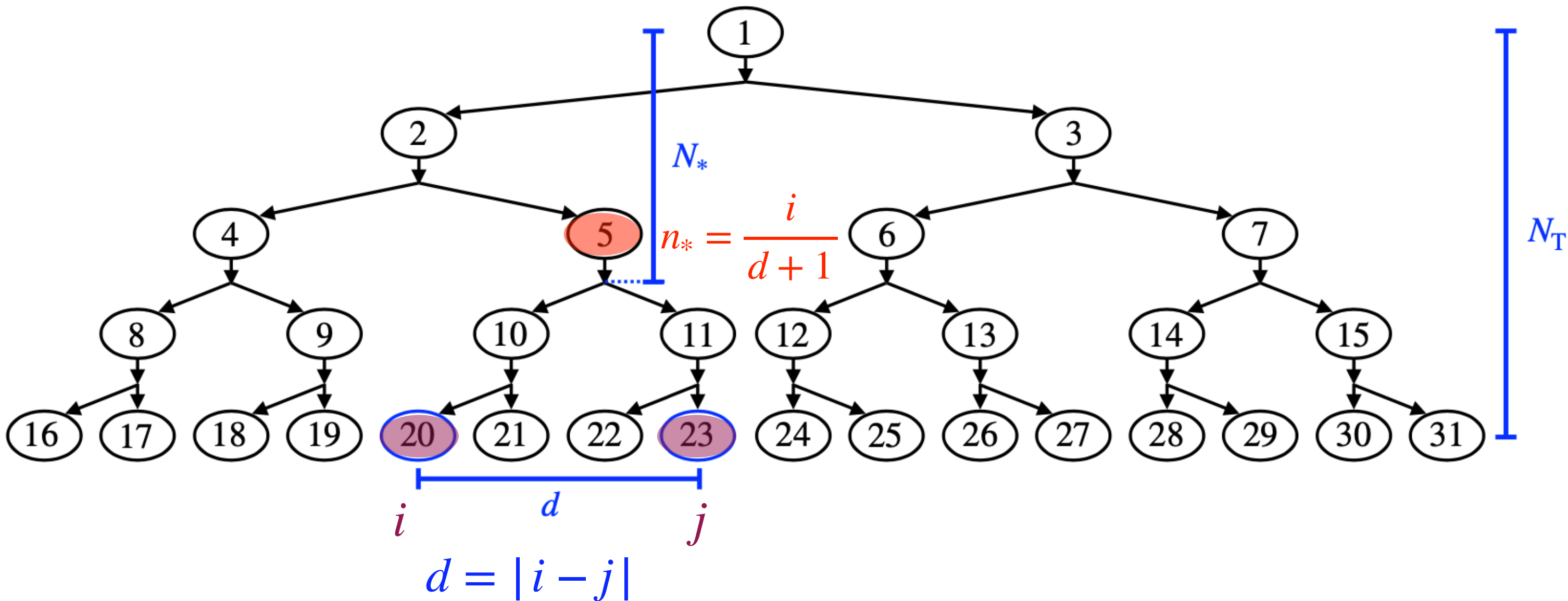
Different branching prescriptions:



Node i grows up to a time $\alpha\Delta N$, then splits, and the child branches are evolved independently for $(1 - \alpha)\Delta N$ with $0 \leq \alpha \leq 1$.

Large scale properties do not depend on the choice of α

Light test scalar field in a fixed binary tree



$$N_* = N_T - \Delta N_* = N_T - \left[\frac{\log(d+1)}{\log(2)} - \alpha \right] \Delta N$$

$$(d+1)V_\sigma = \frac{4}{3}\pi(d_p/2)^3 \Rightarrow d+1 = \left(\frac{d_p\sigma H}{2} \right)^3$$

$$\Delta N_* = \log(Hd_p) + \log(2^{-1-\alpha/3}\sigma)$$

$$P(\phi_i, \phi_j) = \int d\phi_* P(\phi_* | \phi_1, N_*) P(\phi_i | \phi_*, \Delta N_*) P(\phi_j | \phi_*, \Delta N_*)$$

depends on α only through ΔN_*
 (α dependence reabsorbed in σ)

Discretisation artefacts: branching times

Explicit example: light test field with $V(\phi) = \frac{1}{2}m^2\phi^2$ in de-Sitter universe

Gaussian solution for the stochastic problem: [Starobinsky & Yokoyama \[1994\]](#)

$$P(\phi | \phi_{\text{in}}, N) = \frac{e^{-\frac{[\phi - \bar{\phi}(N, \phi_{\text{in}})]^2}{2s^2(N)}}}{\sqrt{2\pi s^2(N)}}$$

$$\bar{\phi}(N, \phi_{\text{in}}) = \phi_{\text{in}} e^{-\frac{m^2}{3H^2}N}$$

$$s^2(N) = \frac{3H^4}{8\pi^2 m^2} \left(1 - e^{-\frac{2m^2}{3H^2}N} \right)$$

$$P(\phi_i, \phi_j) = \frac{1}{\sqrt{(2\pi)^2 \det \Sigma}} e^{-\frac{1}{2}(\Delta\phi_i, \Delta\phi_j) \cdot \Sigma^{-1} \cdot \begin{pmatrix} \Delta\phi_i \\ \Delta\phi_j \end{pmatrix}}$$

$$\Delta\phi_i = \phi_i - \bar{\phi}(N_T, \phi_1)$$

$$\Sigma_{ii} = \langle \Delta\phi_i^2 \rangle = \Sigma_{jj} = \langle \Delta\phi_j^2 \rangle = s^2(N_T)$$

$$\Sigma_{ij} = \langle \Delta\phi_i \Delta\phi_j \rangle = s^2(N_*) e^{-\frac{2m^2}{3H^2} \Delta N_*}$$

From computation in QFT + renormalisation, late-time limit:

[N. A. Chernikov and E. A. Tagirov \[1968\]](#)

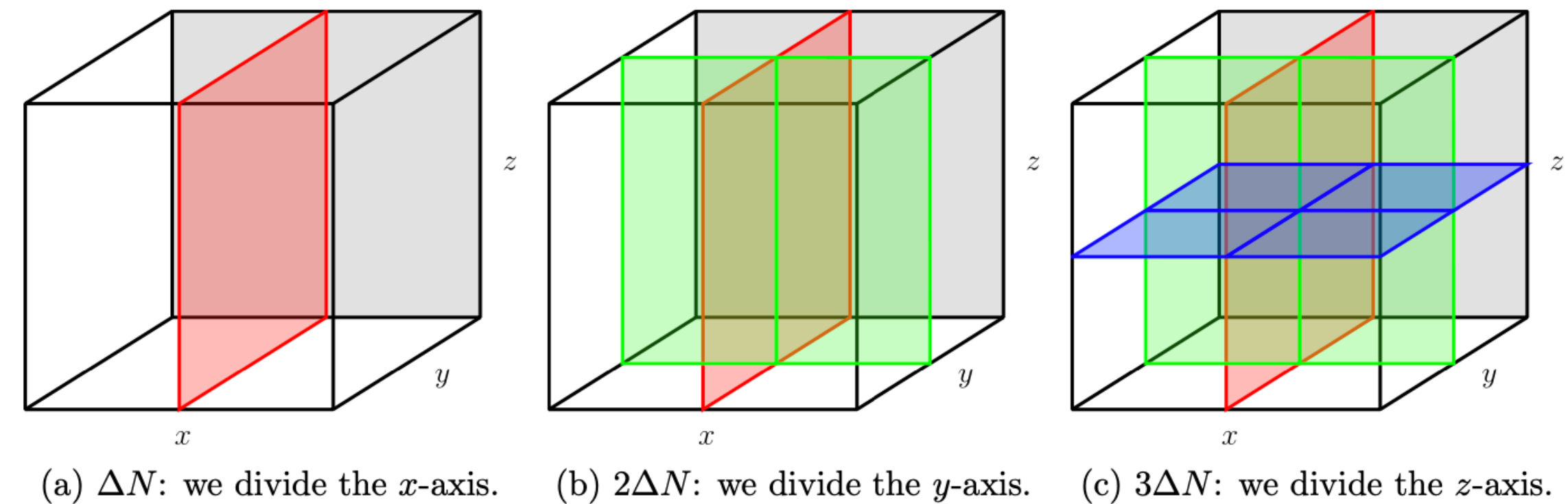
[E. A. Tagirov \[1973\]](#)

[T. S. Bunch and P. C.W. Davies \[1978\]](#)

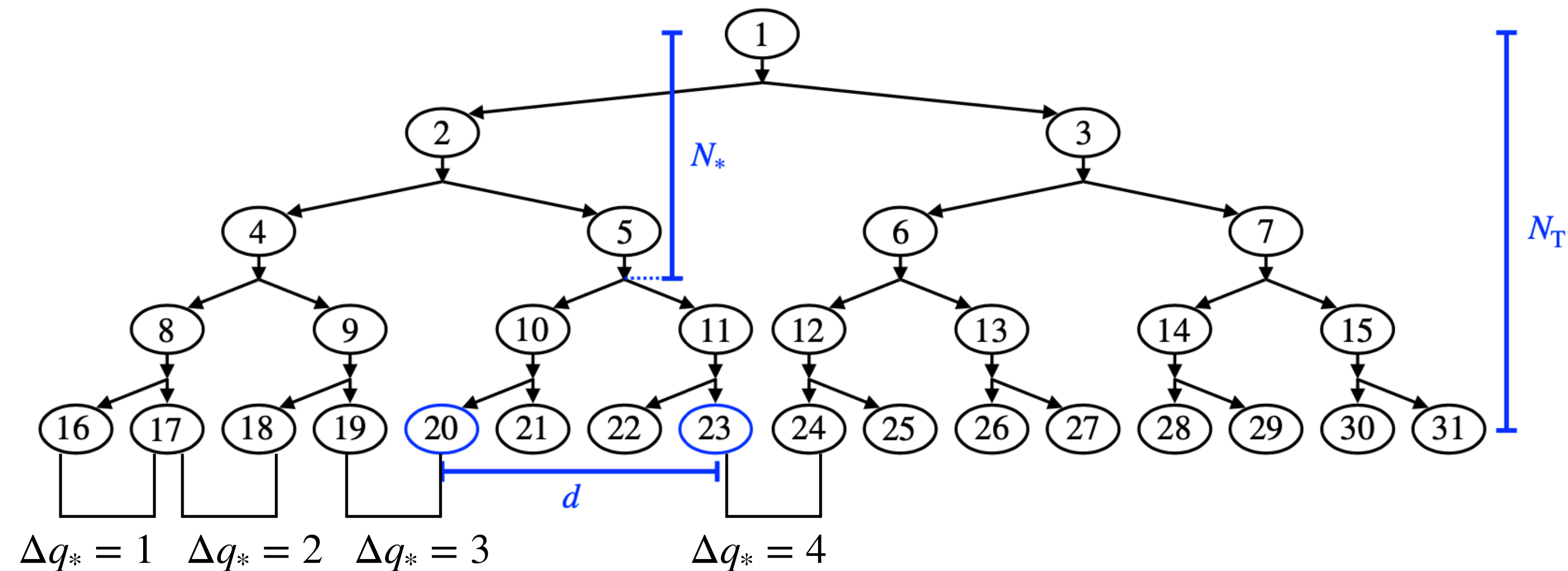
$$\Sigma_{ii} = \frac{3H^4}{8\pi^2 m^2} \quad \Sigma_{ij} \propto (Hd_p)^{-\frac{2m^2}{3H^2}}$$

in agreement with the above result

Discretisation artefacts: branching surfaces



Branching surfaces breaks the homogeneity of FLRW spacetime.



Topological distance Δq_* not directly mapped to the geometrical distance d at the end of inflation.

$\Delta N_*(i, j)$ hence $P(\phi_i, \phi_j)$ not just a function of $|i - j|$: breaking of space-translation invariance.

Discretisation artefacts: branching surfaces

Two-point correlation at physical distance d_{p} should be defined by averaging over all pairs of two leaves

distant by d on the end-of-inflation hyper surface $\Sigma(d_{\text{p}}) = \frac{1}{2^{q_{\text{T}}} - d} \sum_{i=2^{q_{\text{T}}}}^{2^{q_{\text{T}}+1}-d-1} \Sigma_{i,i+d} .$

Counting function for the number of pairs: $\beta(d, q) = \begin{cases} 2^q d & \text{if } d \leq 2^{q_{\text{T}}-q-1} \\ 2^{q_{\text{T}}} - 2^q d & \text{if } 2^{q_{\text{T}}-q-1} \leq d \leq 2^{q_{\text{T}}-q} . \\ 0 & \text{if } d \geq 2^{q_{\text{T}}-q} \end{cases}$

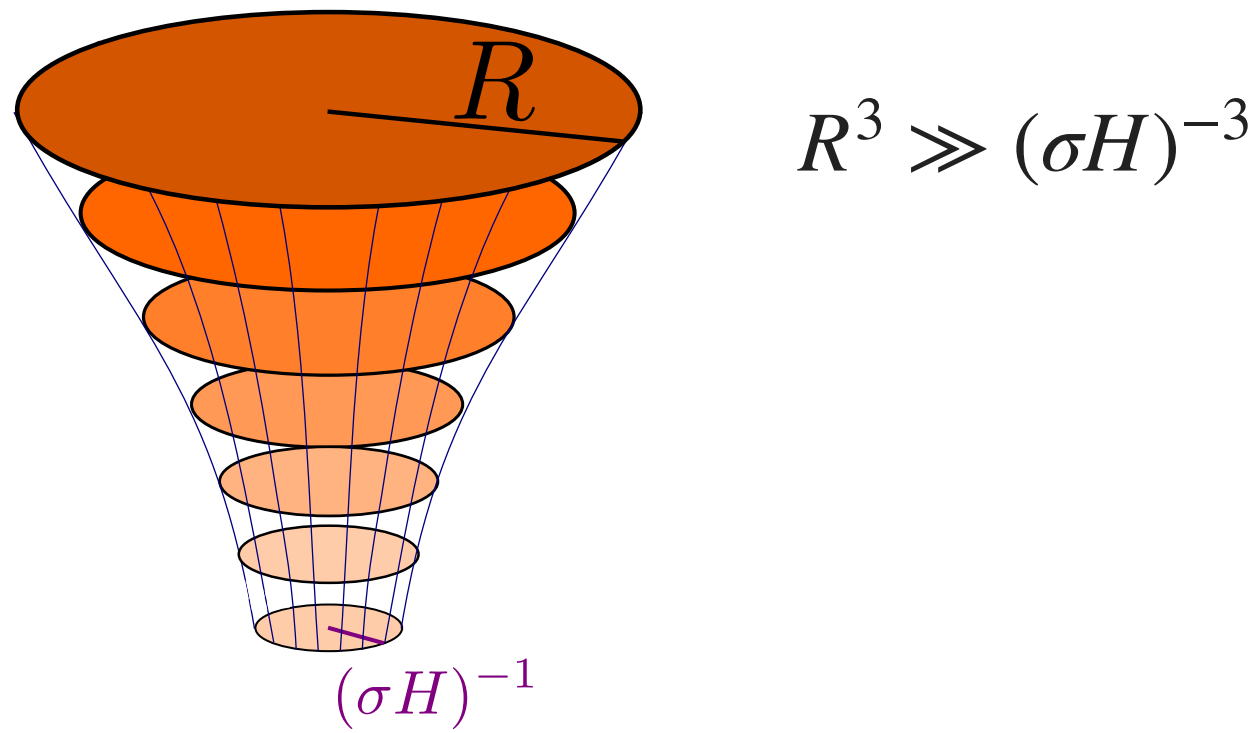
$$\Sigma \left(d_{\text{p}} \right) = \frac{1}{2^{q_{\text{T}}} - d} \sum_{q=0}^{q_{\text{T}}-1} \beta(d, q) \Sigma \left[\left(q_{\text{T}} - q \right) \Delta N \right] = \frac{3H^4}{8\pi^2 m^2} \frac{e^{-a q_{\text{T}}}}{2^{q_{\text{T}}} - d} \left[2^{q_{\text{T}}} \left(e^{a q_*} - 1 \right) - \frac{2 \left(e^a - 1 \right) d \left(2^{q_*} e^{a q_*} - 1 \right)}{2e^a - 1} \right]$$

$q_* = \lfloor q_{\text{T}} - \ln(d)/\ln(2) \rfloor$
 $a = 2m^2 \Delta N / (3H^2)$

At large distances ($1 \ll d \ll D \Rightarrow q_* \gg 1$): $\Sigma \left(d_{\text{p}} \right) \simeq \frac{3H^4}{8\pi^2 m^2} \left[\frac{e^{3a}}{2e^a - 1} - e^{3a-aq_*} \right] \underbrace{\left(\sigma H d_{\text{p}} \right)^{-\frac{2m^2}{3H^2}}}_{a \ll 1 \text{ (slow roll)}} \simeq \frac{3H^4}{8\pi^2 m^2} \left[1 - e^{-\frac{2m^2}{3H^2} N_*} \right] \left(\sigma H d_{\text{p}} \right)^{-\frac{2m^2}{3H^2}}$

consistent with previous result
and with QFT computation

Large-volume approximation



Ensemble average over the set of final leaves \longrightarrow Stochastic average of a single element within the ensemble

$$V \rightarrow \langle V \rangle \quad P(V | \Phi_*) \simeq \delta_D(V - V_* \langle e^{3\mathcal{N}_{\Phi_*}} \rangle) \quad \langle e^{3\mathcal{N}_{\Phi_*}} \rangle = \int_0^\infty P_{\text{FPT}, \Phi_*}(\mathcal{N}) e^{3\mathcal{N}} d\mathcal{N}$$

$$W \rightarrow \langle W \rangle \quad W \simeq \langle \mathcal{N}_{\Phi_*} \rangle_V = \frac{\langle \mathcal{N}_{\Phi_*} e^{3\mathcal{N}_{\Phi_*}} \rangle}{\langle e^{3\mathcal{N}_{\Phi_*}} \rangle}$$

$$\zeta_R(\vec{x}_0) = \mathcal{N}_{\mathcal{P}_0 \rightarrow \mathcal{P}_*}(\vec{x}_0) + W(\mathcal{P}_*) - \mathbb{E}_{\mathcal{P}_0}^V[\mathcal{N}_{\mathcal{P}_0}(\vec{x})] \quad \longrightarrow \quad \zeta_R \simeq \mathcal{N}_{\mathcal{P}_0 \rightarrow \mathcal{S}_*} + \langle \mathcal{N}_{\Phi_*} \rangle_V - \langle \mathcal{N}_{\Phi_0} \rangle_V$$

$$P(\zeta_R | \Phi_0) = \int_{\mathcal{S}_*} d\Phi_* P_{\text{FPTL}, \Phi_0 \rightarrow \mathcal{S}_*}^V(\mathcal{N}_{\mathcal{P}_0 \rightarrow \mathcal{S}_*} = \zeta_R - \langle \mathcal{N}_{\Phi_*} \rangle_V + \langle \mathcal{N}_{\Phi_0} \rangle_V, \Phi_* | \Phi_0)$$

\nwarrow first-passage time and location distribution

$\nearrow \mathcal{S}_* : \text{hypersurface of constant mean forward volume}$
 $\langle e^{3\mathcal{N}_{\Phi_*}} \rangle = R^3$

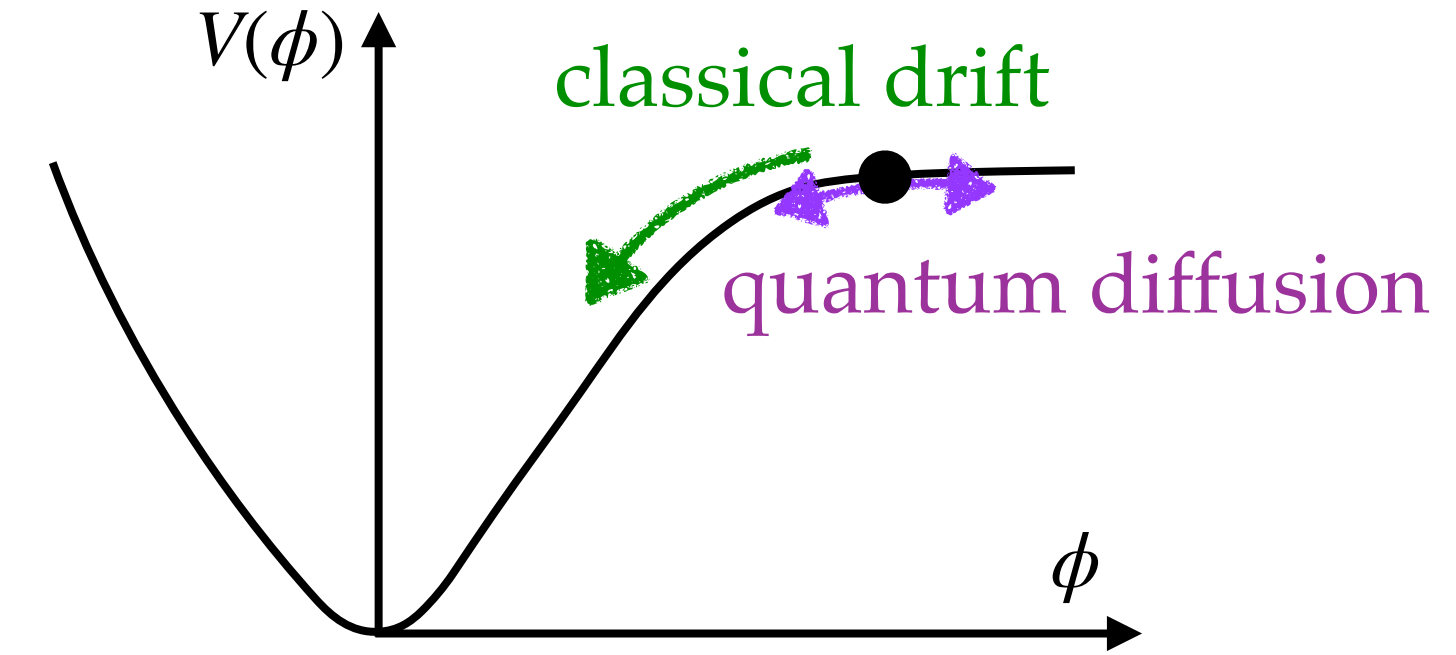
$$P_{\text{FPTL}, \Phi_0 \rightarrow \mathcal{S}_*}^V(\mathcal{N}_{\Phi_0 \rightarrow \mathcal{S}_*}, \Phi_* | \Phi_0) = P_{\text{FPT}, \Phi_0 \rightarrow \mathcal{S}_*}^V(\mathcal{N}_{\Phi_0 \rightarrow \mathcal{S}_*}) P(\Phi_* | \mathcal{N}_{\Phi_0 \rightarrow \mathcal{S}_*})$$

Single-clock models

$\Phi \rightarrow \phi$: single-field models of inflation along a dynamical attractor (slow roll).

Hypersurfaces \mathcal{S}_* of fixed mean final volume reduce to **single points**.

Backward fields become **deterministic** quantities.



$$P(\zeta_R) = P_{\text{FPT}, \phi_0 \rightarrow \phi_*}^V \left(\zeta_R - \langle \mathcal{N}_{\phi_*} \rangle_V + \langle \mathcal{N}_{\phi_0} \rangle_V \right)$$

$$P(\zeta_{R_1}, \zeta_{R_2}) = \int d\mathcal{N}_{\phi_0 \rightarrow \phi_*}(\mathcal{N}_{\phi_0 \rightarrow \phi_*}) P_{\text{FPT}, \phi_* \rightarrow \phi_1}^V \left(\zeta_{R_1} - \mathcal{N}_{\phi_0 \rightarrow \phi_*} + \langle \mathcal{N}_{\phi_0} \rangle_V - \langle \mathcal{N}_{\phi_1} \rangle_V \right) P_{\text{FPT}, \phi_* \rightarrow \phi_2}^V \left(\zeta_{R_2} - \mathcal{N}_{\phi_0 \rightarrow \phi_*} + \langle \mathcal{N}_{\phi_0} \rangle_V - \langle \mathcal{N}_{\phi_2} \rangle_V \right)$$

Power spectrum from the two-point statistics

Two-point correlation function of coarse-grained fields:

$$\langle \zeta_{R_1} \zeta_{R_2} \rangle = \int d\zeta_{R_1} \int d\zeta_{R_2} P(\zeta_{R_1}, \zeta_{R_2}) \zeta_{R_1} \zeta_{R_2} = \langle \mathcal{N}_{\phi_0 \rightarrow \phi_*}^2 \rangle_V - \langle \mathcal{N}_{\phi_0 \rightarrow \phi_*} \rangle_V^2 \equiv \langle \delta \mathcal{N}_{\phi_0 \rightarrow \phi_*}^2 \rangle_V = \langle \delta \mathcal{N}_{\phi_0}^2 \rangle_V - \langle \delta \mathcal{N}_{\phi_*}^2 \rangle_V$$

no dependence on the coarse-graining scales R_1, R_2 .

In Fourier space: $\zeta_{R_i}(\vec{x}_i) = \int \frac{d\vec{k}}{(2\pi)^{3/2}} \zeta_{\vec{k}} e^{i\vec{k} \cdot \vec{x}_i} \widetilde{W}\left(\frac{kR_i}{a}\right)$

$$\langle \zeta_{R_1} \zeta_{R_2} \rangle = \int_0^\infty d\ln k \mathcal{P}_\zeta(k) \widetilde{W}\left(\frac{kR_1}{a}\right) \widetilde{W}\left(\frac{kR_2}{a}\right) \quad r > R_1, R_2 \quad \longrightarrow \quad \langle \zeta_{R_1} \zeta_{R_2} \rangle = \int_0^\infty d\ln k \mathcal{P}_\zeta(k) \widetilde{W}\left(\frac{kr}{a}\right)$$

Differentiation w.r.t. r :

$$\mathcal{P}_\zeta(k) = - \frac{\partial}{\partial \ln r} \langle \zeta_{R_1} \zeta_{R_2} \rangle \Big|_{r=a_{\text{end}}/k} = \frac{\partial}{\partial \ln r} \langle \delta \mathcal{N}_{\phi_*}^2 \rangle \Big|_{r=a_{\text{end}}/k}$$

$$\tilde{r} = r + R_1 + R_2$$

$$r \gg R_1, R_2 \rightarrow \frac{r}{\tilde{r}} \simeq 1$$

$$\partial \ln N / \partial \phi \simeq \sqrt{\epsilon_1/2} / M_{\text{Pl}}$$

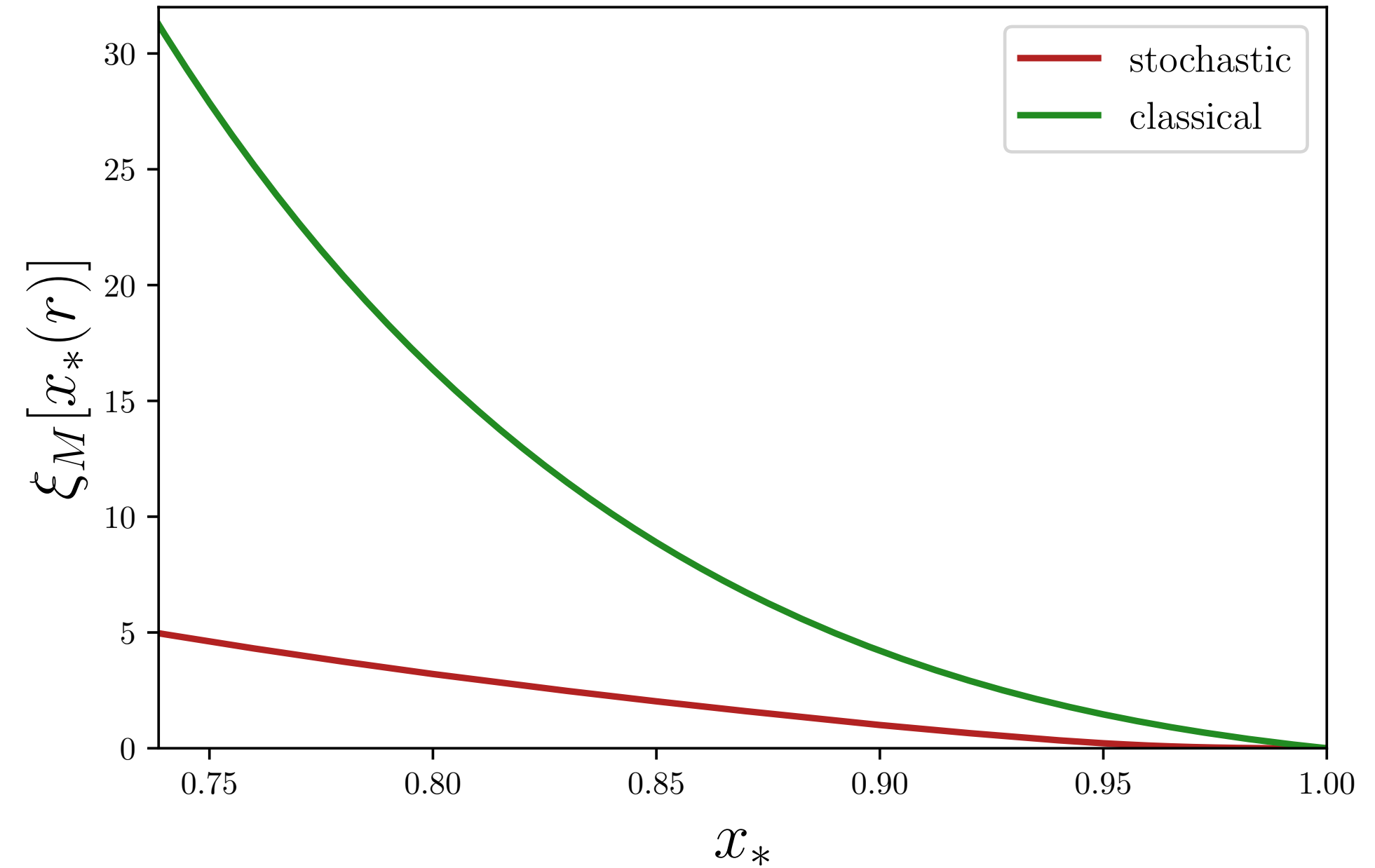
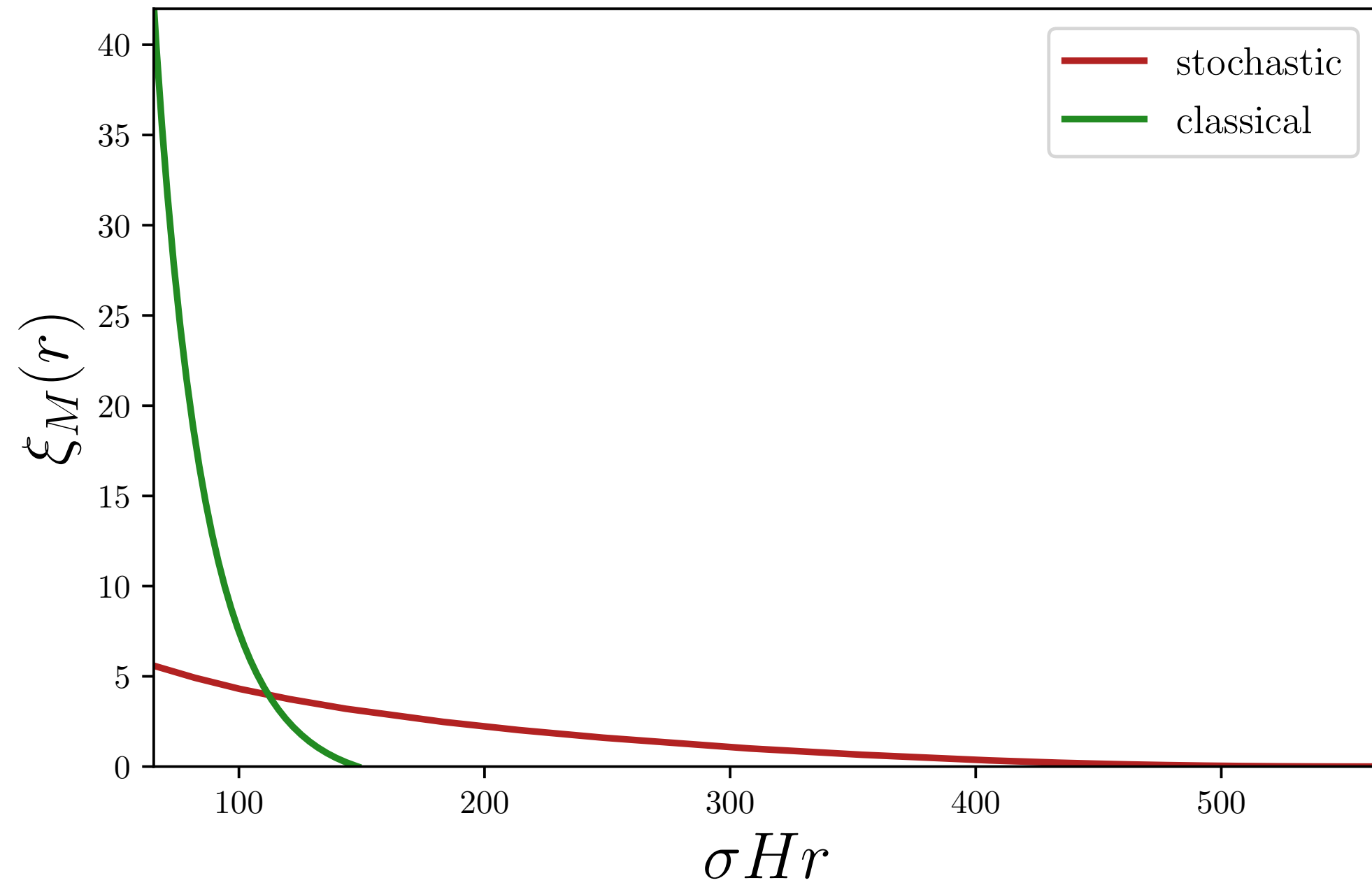
$$\mathcal{P}_\zeta(k) = \frac{r}{\tilde{r}} \left[\frac{1}{3} \frac{\partial}{\partial \phi_*} \ln \langle e^{3\mathcal{N}_{\phi_*}} \rangle - \frac{\partial}{\partial \phi_*} \ln H(\phi_*) \right]^{-1} \frac{\partial}{\partial \phi_*} \langle \delta \mathcal{N}_{\phi_*}^2 \rangle_V \Big|_{\langle e^{3\mathcal{N}_{\phi_*}} \rangle^{1/3} = \frac{1}{2} \frac{r}{\tilde{r}} \frac{a_{\text{end}} \sigma H(\phi_*)}{k}}$$

c.f.r. [V. Vennin and A. A. Starobinsky \[2015\]](#)
[T. Fujita, M. Kawasaki, Y. Tada and T. Takesako \[2013\]](#)

Same expression at l.o. in slow roll neglecting volume weighting and defining ϕ_* via $\langle \mathcal{N} \rangle$ and not via $\langle e^{3\mathcal{N}} \rangle$.

Comparison with the classical limit

Reduced correlation



larger distances r are covered in the stochastic calculation than in its classical counterpart

different relation between scales and field values: $r_{\max}^{\text{class}} = e^{1/d}$ versus $\tilde{r}_{\max}^{\text{stoch}} = 2\langle e^{3\mathcal{N}} \rangle_{x=1}^{1/3}$

PBHs are correlated over longer distances once quantum diffusion is taken into account.

If $\xi(x_*, x_1, x_2)$ functions are compared rather than $\xi(r, R_1, R_2)$ the clustering profiles are similar:
field-scale distortion main reason for the large difference.

Stochastic- δN formalism: exponential tails

Full PDF of the first passage time

Characteristic function (includes all moments):

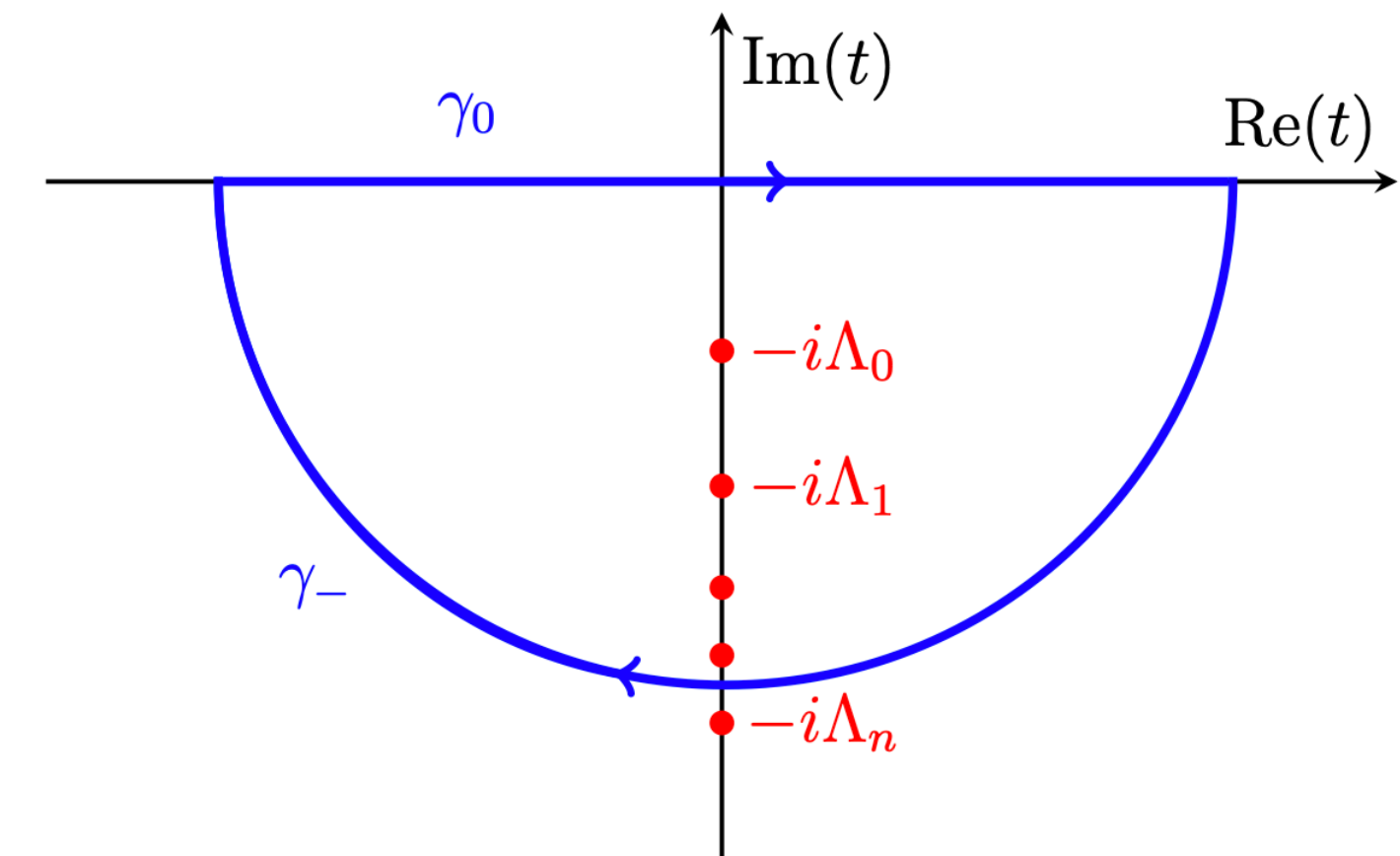
$$\chi(t, \Phi) \equiv \langle e^{it\mathcal{N}} \rangle = \int_{-\infty}^{\infty} e^{it\mathcal{N}} P(\mathcal{N}, \Phi) d\mathcal{N} \longrightarrow \mathcal{L}_{FP}^{\dagger} \cdot \chi(t, \Phi) = -i t \chi(t, \Phi) \longrightarrow P(\mathcal{N}, \Phi) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} e^{-it\mathcal{N}} \chi(t, \Phi) dt$$

Useful trick: pole expansion

Ezquiaga, Garcia-Bellido, Vennin (2020)

$$\chi(t, \Phi) = \sum_n \frac{a_n(\Phi)}{\Lambda_n - i t} + g(t, \Phi)$$

$$P(\mathcal{N}, \Phi) = \sum_n a_n(\Phi) e^{-\Lambda_n \mathcal{N}} \quad 0 < \Lambda_0 < \Lambda_1 < \dots \Lambda_n$$



Tail of the PDF of \mathcal{N} (hence ζ) has an exponential fall-off behaviour.

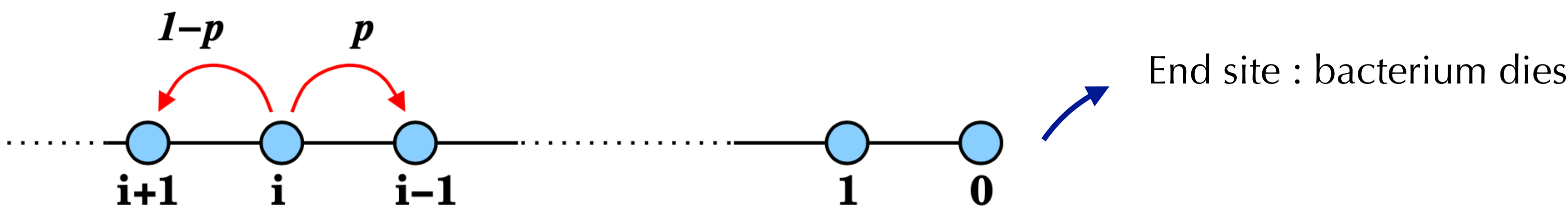
This type of non-Gaussianities cannot be captured by perturbative parametrisations (such as the f_{NL} , g_{NL} expansion).

Going beyond

Is it possible to go beyond the large volume approximation?

Creminelli, Dubovsky, Nicholas, Senatore, Zaldarriaga [2008]
Dubovsky, Senatore, Villadoro [2009]

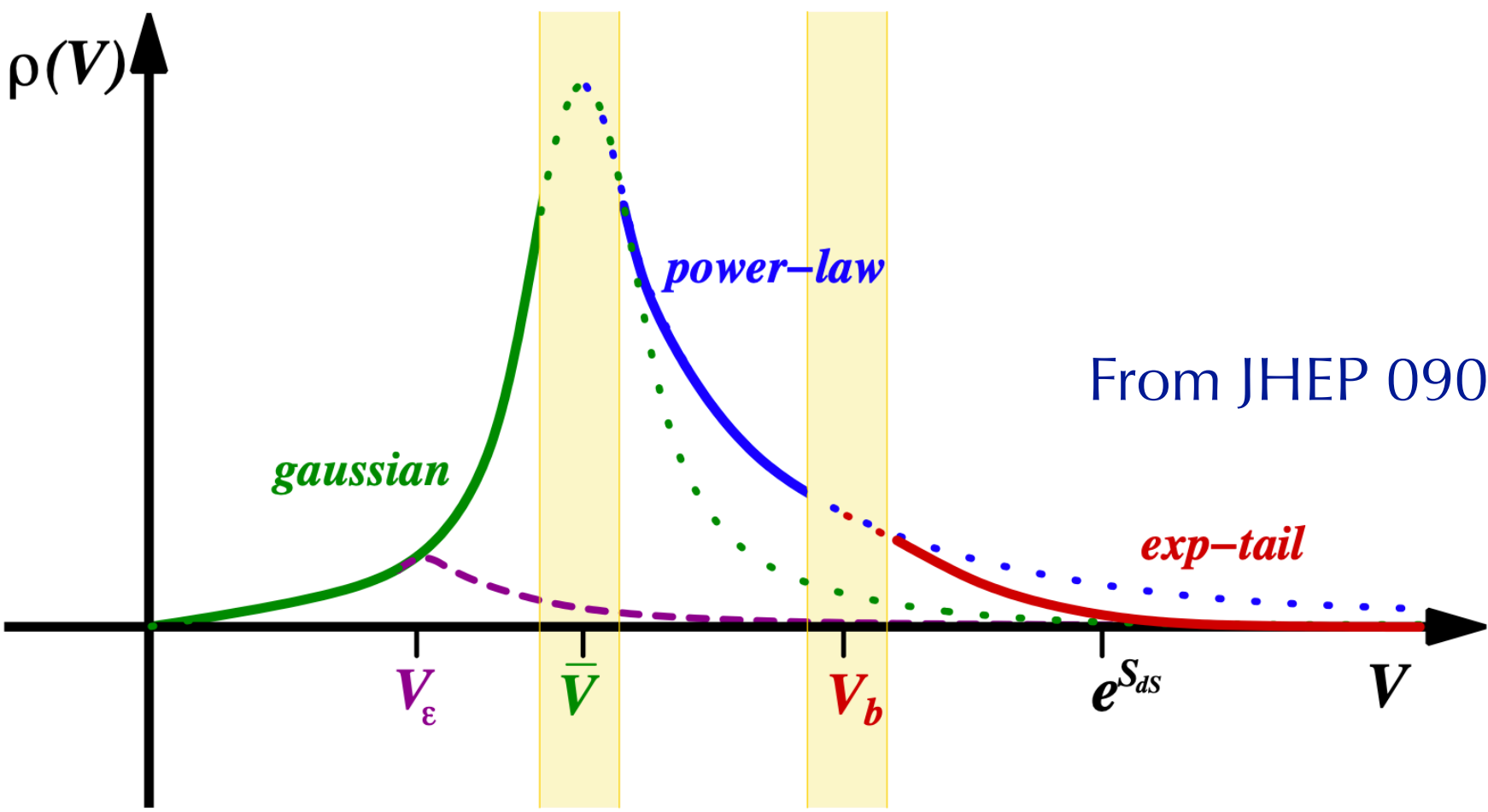
Bacteria model of inflation



Multi-type Galton-Watson process

Bacteria live on discrete set of positions along a line, replicating into N copies at each time step.

- Bacteria \longrightarrow Hubble patches
- Sites \longrightarrow Inflaton values
- Random hopping \longrightarrow Quantum diffusion
- Difference in $(1 - p)$ and p \longrightarrow Drift
- Number of dead bacteria \longrightarrow Final volume

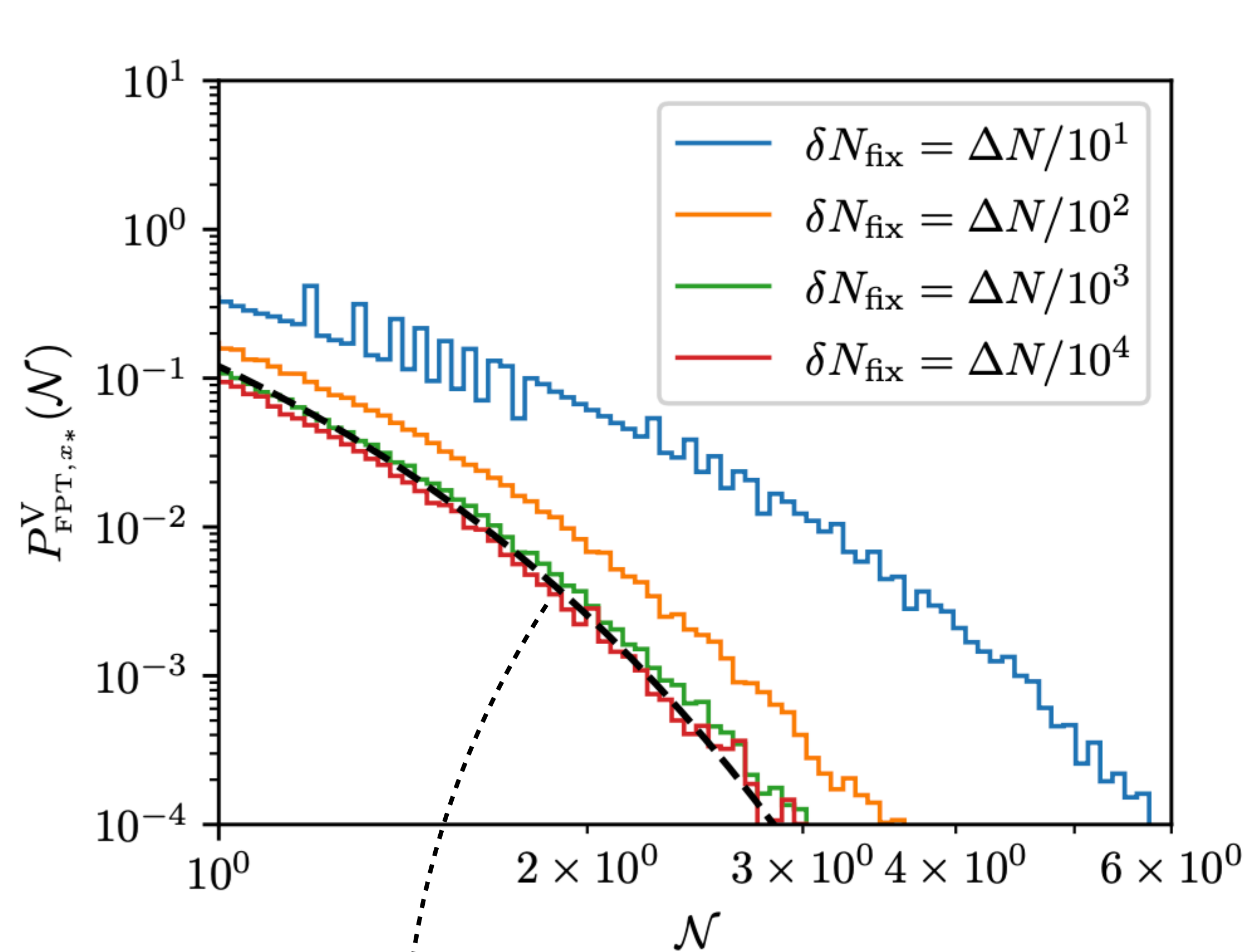


From JHEP 0904:118,2009

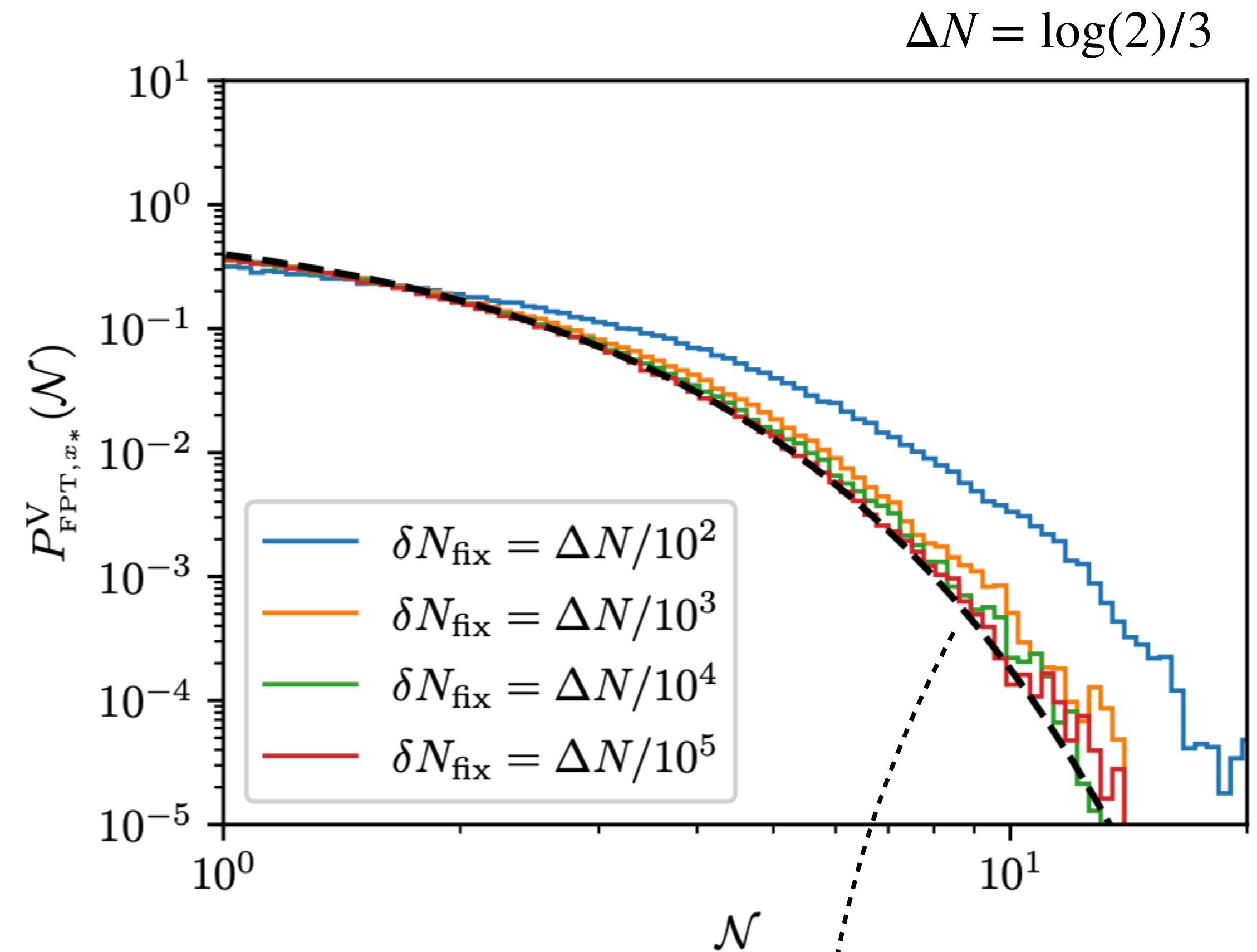
Forest: convergence test

Euler-Maruyama method with varying step δN used to solve Langevin equations.

Using a too large δN_{fix} overestimates the FPT.



exact analytical result in the flat well

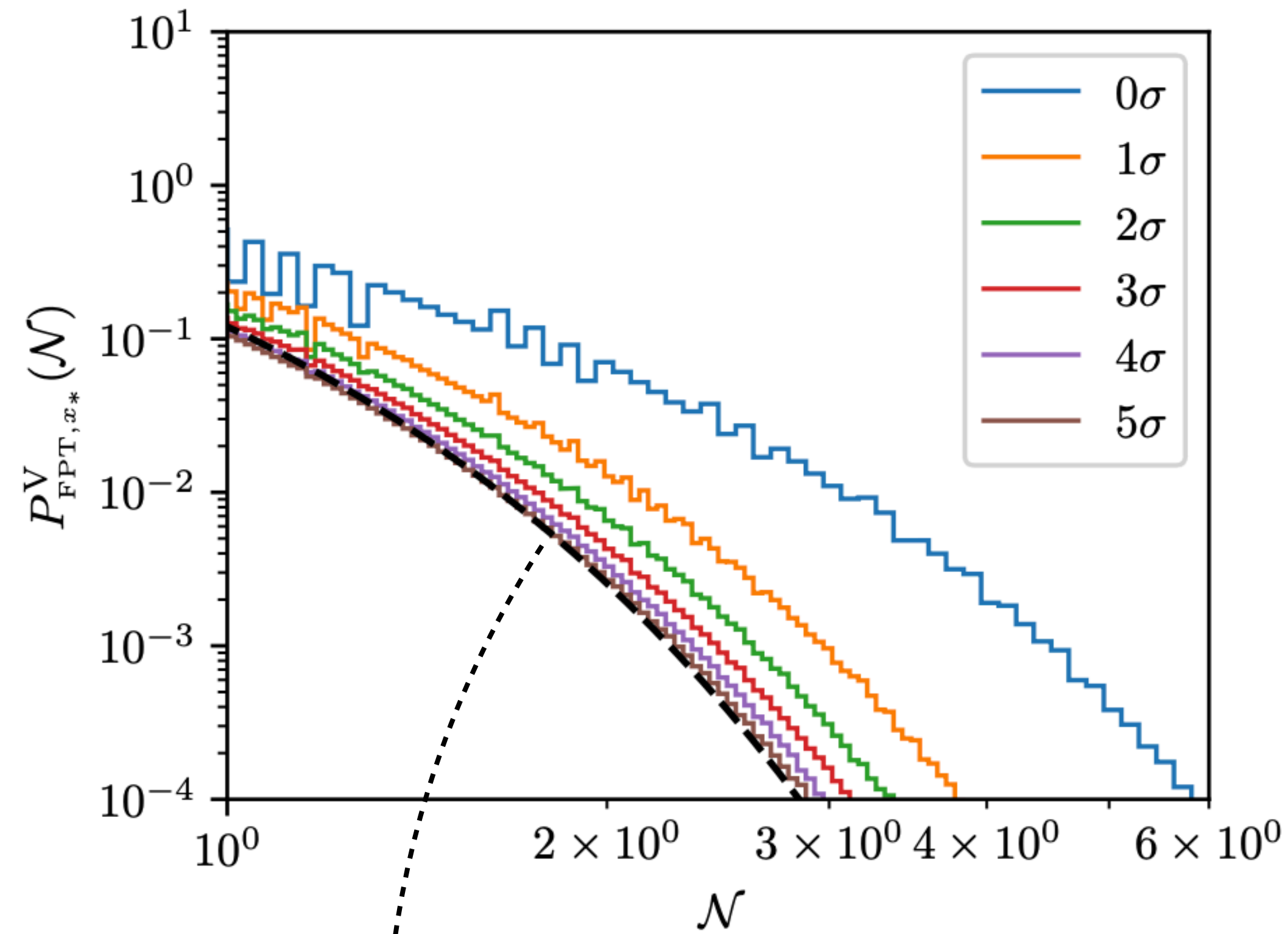


exact analytical result in the flat well

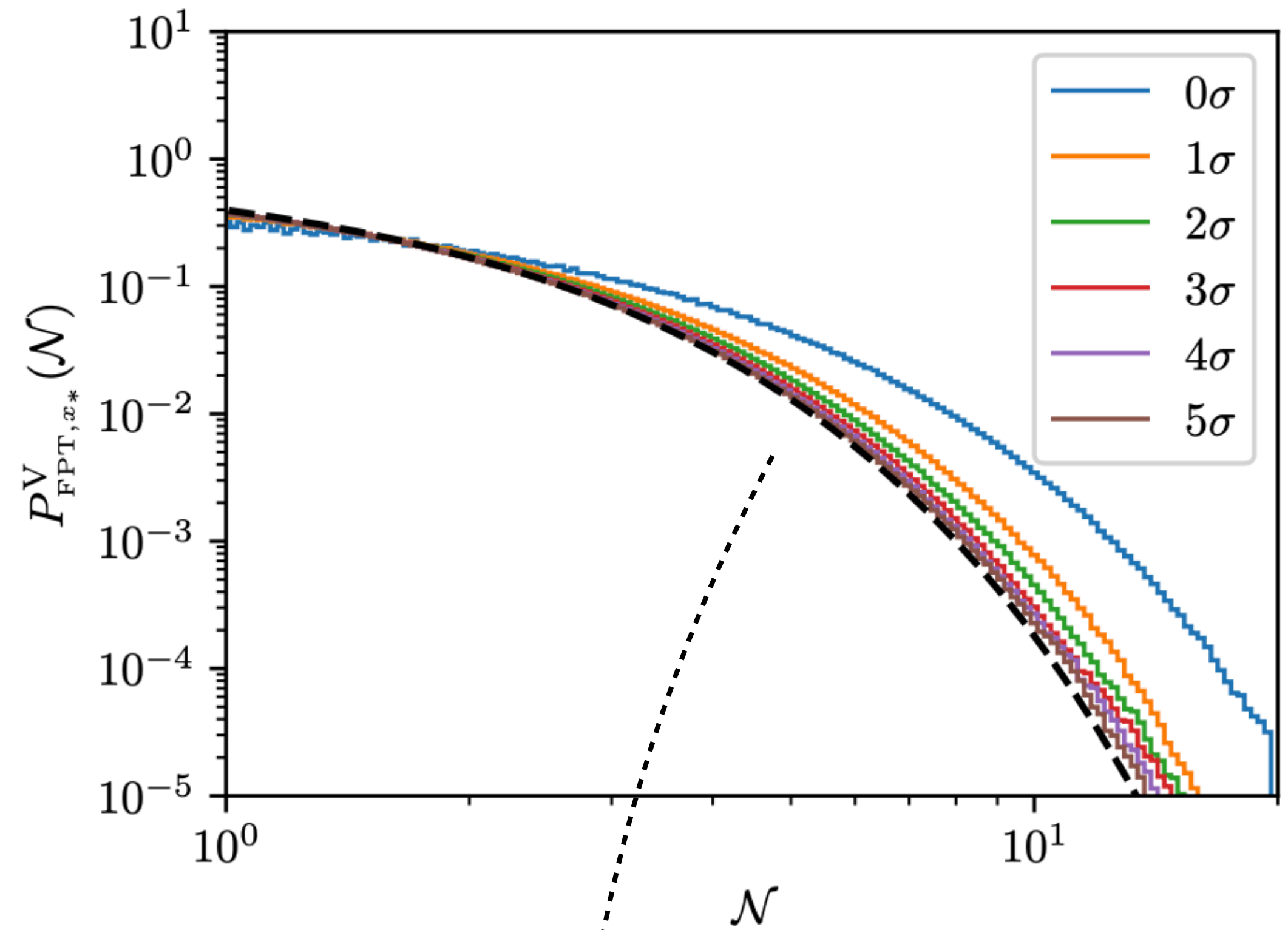
Forest: convergence test

Varying step δN to limit probability of barrier crossing to 5σ and to avoid double crossing that spoil FPT estimation:

$$\delta N = \min \left\{ \delta N_{\text{fix}}, \frac{3[2\pi M_{\text{Pl}}(\phi - \phi_{\text{end}})]^2}{\kappa V(\phi)} \right\} \quad \kappa = 5$$



exact analytical result in the flat well



exact analytical result in the flat well