Massive black holes: dynamics, spin evolution and gravitational waves

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> Brief introduction to structure formation

> Semianalytic hierarchical model for galaxy and massive black hole (MBH) evolution

> Evolving the MBH spins

> Probing MBH binaries (MBHBs) with gravitational wave observations *eLISA *Pulsar Timing Arrays

Observational facts

1- In all the cases where the inner core of a galaxy has been resolved (i.e. In nearby galaxies), a massive MBH has been found in the center.

2- MBHs are believed to be the central engines of Quasars: the only viable model to explain this cosmological objects is by means of gas accretion onto a MBH.

3- Quasars have been discovered at z~7, their inferred masses are ~10⁹ solar masses!

THERE WERE 10⁹ SOLAR MASS BHs WHEN THE UNIVERSE WAS <1Gyr OLD!!!

Outstanding question in contemporary astrophysics: to understand the MBH formation and evolution



* Stars/Early-type BCG



* Stars/Early-type non-BCG * Stars/Early-type non-BCG * Stars/Late-type 10¹⁰ 10¹⁰ Gas/Early-type BCG Gas/Early-type BCG Gas/Early-type non-BCG Gas/Early-type non-BCG Gas/Late-type A Masers/Early-type A Masers/Late-type 105 10⁵ M M M_{BH} M_{BH} 10⁸ N557 10⁸ N4564 N1023 N2549 N3384 107 107 Circinu: 10 10¹⁰ 1011 10 10¹² 10 60 200 $M_{bulge} \ (M_{\odot})$ σ (km/s)

N4889

* Stars/Early-type BCG

NARRO

400

300

From De Lucia et al 2006

Ferrarese & Merritt 2000, Gebhardt et al. 2000



Volonteri Haardt & Madau 2003

(Gyr)

time

lookback

8

10

From

* Stars/Early-type BCG

Gas/Early-type BCG

* Stars/Early-type non-BCC

Gas/Early-type non-BC0

* Stars/Early-type BCG

Gas/Early-type BCG

Masers/Late-type

Gas/Early-type non-BCG
 Gas/Late-type
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400

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I. 2000

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10

Stars/Early-type non-BCG
 Stars/Late-type

MBHs follow the hierarchy of galaxy formation and evolve their mass and spin through a sequence of gas accretion episodes and mergers with other MBHs

Olonteri Haardt & Madau 2003

.

Too fast for chaotic, to slow for coherent: the missing link between accretion, massive black hole spins and galaxy kinematics

(AS et al. 2014, in collaboration with Enrico Barausse, Massimo Dotti and Elena Rossi)

Why do we care about spins?

Astrophysical BHs are described by two parameters: mass (M) and spin (a)

MBH spin is poorly known, but are very important for a number of reasons:

-regulate the mass-radiation conversion during accretion
-are probably responsible for launching relativistic jets (feedback)
-strong impact on gravitational wave emission and recolis
-may provide stringent tests of GR and the BH solution



Galaxy formation and evolution model



We adapt the model of Barausse (2012)

Semianalytic galaxy formation model including:

-hot-cold gas phase
-star formation
-disk instabilities
-galaxy and MBH
mergers+recoils
-MBH feeding+feedback

Can keep track of the galaxy morphology:

Spirals/ellipticals/irregulars

Model calibration



Bardeen Petterson effect

BH frame dragging exert a torque onto the disk Each disk annulus precess around the BH Annuli at different distance precess at different speed Friction between annuly make them align The BH spin and disk angular momentum align



Alignment or anti-alignment?



If J_{disk} <<S_{bh} then the disk and the BH can actually anti-aling (King et al. 2005)

Condition for anti-alignment

$$\cos\theta < -\frac{J_d}{2J_h}.$$

Two proposed MBH feeding scenarios

- Clumpy environment: -small clouds coming from all directions
- $-J_{disk} << S_{bh}$

50% of the clumps align, 50% of the clumps antialign

Chaotic accretion--->spindown



Massive coherent structure -single circumnuclear disk $J_{disk} >> S_{bh}$

> Single prolonget accretion event Coheren accretion--->spinup



The two simple models were implemented by Berti and Volonteri (2008). Two distinct outcomes:

-Coherent scenario: most of the SMBH are maximally spinning at all redshift -Chaotic scenario: most of ths SMBH have spin <0.1

Results are independent on galaxy morphology



Berti & Volonteri 2008

The spin evolution depend on the relative fraction of clouds that align/anti-align

$$\begin{split} w &= 1 & \text{if } J_{\text{disk}} > 2J_{\text{bh}} \\ w &= F + \frac{J_{\text{disk}}}{2J_{\text{bh}}} (1-F) & \text{if } J_{\text{disk}} < 2J_{\text{bh}} \,. \end{split}$$

This fraction depends on the relative importance of the coherent vs turbolent motion of the clouds in the galaxy:

v=rotational velocity *σ*=velocity dispersion

 $\begin{array}{ll} v/\sigma > 1 & \rightarrow & F = 1 \, ; \\ v/\sigma = 0 & \rightarrow & F = 0.5 \, ; \\ 0 < v/\sigma < 1 & \rightarrow & F = (1 + v/\sigma)/2 \, . \end{array}$

The ratio v/σ determines the equilibrium spin of the MBH



Spin evolution model



Observational determination of v/σ

Large scale dynamics of spiral disks

Stellar dynamcis in ellipticals and spiral bulges and pseudobulges



Law et al. 2009

Different accretion flow-galaxy dynamics connections:

-Disk model: v/σ anchored to the large scale gas dynamics in spirals and to the stellar dynamics in ellipticals

-Bulge model: v/σ anchored to the stellar dynamics in the bulge both in ellipticals and in spirals (no distinction bulge vs pseudobulge)

-Pseudobulge model: v/σ same as Bulge but with distinction bulge vs pseudobulge

-Coherent model: always prograde accretion (no connection with galactic kinematics)

-Chaotic model: random accretion of small clumps (no connection with galactic kinematics)

Spin evolution with redshift



Measuring MBH spins



-Measurement from reflection iron lines

-the flux come mostly from few Schw radii: it is *very sensitive to the spin* -the higher the spin, the smaller is the ISCO and the broader is the line (gravitational redshift)

-Measurements involve complex multi-parameter fitting procedures

Measured spin sample

Object name	Galaxy type	Z	$L_X[\text{erg s}^{-1}]$	$f_{ m Edd}$	$\log(M_{\rm bh}[M_{\odot}])$	spin	adopted PDF
1H0707-495	_	0.0411	3.7×10^{43}	1.0	6.70 ± 0.4	> 0.97	flat [0.97,0.998]
Mrk1018	SO	0.043	$9.0 imes10^{43}$	0.01	8.15	$0.58^{+0.36}_{-0.74}$	flat [0,0.94]
NGC4051	SAB(rs)bc	0.0023	$3.0 imes10^{42}$	0.03	6.28	> 0.99	flat [0.99,0.998]
NGC3783	SB(r)ab	0.0097	$1.8 imes 10^{44}$	0.06	7.47 ± 0.08	> 0.88	flat [0.88,0.998]
1H0419-577	_	0.104	$1.8 imes 10^{44}$	0.04	8.18 ± 0.05	> 0.89	flat [0.85,0.998]
3C120	SO	0.033	$2.0 imes10^{44}$	0.31	$7.74^{+0.20}_{-0.22}$	> 0.95	flat [0.95,0.998]
MCG-6-30-15	E/S0	0.008	$1.0 imes10^{43}$	0.4	6.65 ± 0.17	> 0.98	hGauss [0.998,0.01]
Ark564	SB	0.0247	$1.4 imes 10^{44}$	0.11	< 6.90	$0.96^{+0.01}_{-0.06}$	hGauss [0.96,0.04]
TonS180	-	0.062	$3.0 imes 10^{44}$	2.15	$7.30^{+0.60}_{-0.40}$	$0.91_{-0.09}^{+0.02}$	hGauss [0.94,0.067]
RBS1124	_	0.208	$1.0 imes10^{45}$	0.15	8.26	> 0.97	hGauss [0.998,0.02]
Mrk110	_	0.0355	$1.8 imes 10^{44}$	0.16	7.40 ± 0.09	> 0.89	Gauss [0.945,0.033]
Mrk841	E	0.0365	$8.0 imes10^{43}$	0.44	7.90	> 0.52	Gauss [0.80,0.17]
Fairal19	Sc	0.047	$3.0 imes 10^{44}$	0.05	8.41 ± 0.11	$0.52^{+0.19}_{-0.15}$	Gauss [0.6,0.1]
SWIFTJ2127.4+5654	SB0/a(s)	0.0147	$1.2 imes 10^{43}$	0.18	7.18 ± 0.07	0.6 ± 0.2	Gauss [0.6,0.1]
Mrk79	SBb	0.0022	$4.7 imes10^{43}$	0.05	7.72 ± 0.14	0.7 ± 0.1	Gauss [0.7,0.1]
Mrk335	S0a	0.026	$5.0 imes10^{43}$	0.25	7.15 ± 0.13	$0.83^{+0.09}_{-0.13}$	Gauss [0.81,0.067,< 0.92]
Ark120	Sb/pec	0.0327	$3.0 imes10^{45}$	1.27	8.18 ± 0.12	$0.64_{-0.11}^{+0.19}$	Gauss [0.68,0.093]
Mrk359	pec	0.0174	$6.0 imes 10^{42}$	0.25	6.04	$0.66^{+0.30}_{-0.54}$	Gauss [0.66,0.33,< 0.96]
IRAS13224-3809	_	0.0667	$7.0 imes10^{43}$	0.71	7.00	> 0.987	Gauss [0.989,0.002]
NGC1365	SB(s)b	0.0054	$2.7 imes 10^{42}$	0.06	$6.60^{+1.40}_{-0.30}$	$0.97^{+0.01}_{-0.04}$	Gauss [0.97,0.03,< 0.98]

-Measurement from reflection iron lines -poor statistics: 20 objects at z < 0.1-select luminous ($f_{Edd} > 0.01$) X-ray sources -most of the systems are Syefert galaxies (spirals and lenticular)

Comparison with observations: coherent and chaotic models

We select a subsample compatible with the observed systems: accreting SMBHs in spiral galaxies



Models fail badly when contrasted to observations

Comparison with observations: disk and pseudobulge models

We select a subsample compatible with the observed systems: accreting SMBHs in spiral galaxies



The *pseudobulge* model reproduces the observations fairly well (bulge model gives similar reusits) The *disk* models is only marginally consistent with observations (there are many outliers)

Comparison with observations: statistical analysis

We compare the observed sample to the theoretical distribution by performing a 2D (mass-spin) KS test

	pseudobulge		disk			coherent	chaotic I	chaotic II	
assumptions	Е	S	S acc	Е	S	S acc	S+E acc	S+E acc	S+E acc
$z = 1 / 10 a_{\rm bh} / {\rm Gauss}$	0.0015	0.0247	0.2468	0.0017	0.1237	0.1032	0.0719	1.2×10^{-7}	1.4×10^{-5}
$z=1$ / $20a_{ m bh}$ / Gauss	0.0020	0.0271	0.3614	0.0017	0.1440	0.0081	0.0035	8.7×10^{-8}	2.7×10^{-5}
$z=1$ / $30a_{ m bh}$ / Gauss	0.0015	0.0302	0.3785	0.0017	0.1453	0.0018	0.0007	1.1×10^{-7}	1.1×10^{-5}
$z=0.5$ / $10a_{ m bh}$ / Gauss	0.0019	0.0197	0.2666	0.0021	0.0836	0.0835	0.0869	3.5×10^{-7}	1.3×10^{-5}
$z=1$ / $10a_{ m bh}$ / flat	0.0034	0.0280	0.2336	0.0037	0.1565	0.1030	0.0685	8.3×10^{-8}	2.6×10^{-5}

We compute the likelihood of the data given the models and the odds ratio between different pair of models

(in a 2 model comparison test this tell which models is more likely to generate the data and with what confidence)

	pseudobulge/disk			
assumptions	$\log \Lambda_{pd}$	$p_{\rm pseudobulge}$	$p_{ m disk}$	
$z=1$ / 10 $a_{ m bh}$ / Gauss	2.936	>0.998	1.2×10^{-3}	
$z=1$ / 20 $a_{ m bh}$ / Gauss	4.923	>0.999	$1.2 imes 10^{-5}$	
$z = 1/30 a_{ m bh}$ / Gauss	8.006	>0.999	$9.9 imes10^{-9}$	

Going beyond the local Universe

Lensed quasar at z=0.66a=0.87+0.06-0.15 $M_{bh}=2*10^8$ solar masses Host is a spiral galaxy



Going beyond the local Universe

Lensed quasar at z=0.66a=0.87+0.06-0.15 $M_{bh}=2*10^8$ solar masses Host is a spiral galaxy



Fully consistent with the range predicted by our pseudobulge/bulge model

Gravitational wave astrophysics: the low frequency regime





Gravitational Wave Astronomy in Space



Gravitational waves: a short intro

Consider a small metric perturbation

$$g_{\mu\nu} = \eta_{\mu\nu} + h_{\mu\nu}, \qquad h_{\mu\nu} \ll 1$$

The linearization of the EEs results in a wave equation

$$\Box \overline{h}_{\mu\nu} = -\frac{16\pi G}{c^4} T_{\mu\nu}$$

The solution is a wave travelling At the speed of light: *GRAVITATIONAL WAVES*

$$\overline{h}^{ij}(t,r) = \frac{2G}{c^4} \left[\frac{d^2}{dt^2} q^{ij} \left(t - \frac{r}{c} \right) \right]$$

They are proportional to the Second derivative of the mass quadrupol moment and they carry an energy given by

$$L_{gw} = \frac{G}{5c^5} \left\langle \sum_{ij} \frac{d^3}{dt^3} Q_{ij} \left(t - \frac{x}{c} \right) \frac{d^3}{dt^3} Q^{ij} \left(t - \frac{x}{c} \right) \right\rangle$$

$$g_{\mu\nu} = \begin{pmatrix} -1 & 0 & 0 & 0\\ 0 & 1 & 0 & 0\\ 0 & 0 & 1 + h_+^{TT} & h_\times^{TT}\\ 0 & 0 & h_\times^{TT} & 1 - h_+^{TT} \end{pmatrix}$$



GWs are transversal and have two independent polarizations

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The sol We need very massive systems with varying quadrupole moment: we need astrophysical binaries! possibly BH binaries!

They are proportion Second derivative of the mass quadrupol moment and they carry an energy given by

At

$$L_{gw} = \frac{G}{5c^5} \left\langle \sum_{ij} \frac{d^3}{dt^3} Q_{ij} \left(t - \frac{x}{c} \right) \frac{d^3}{dt^3} Q^{ij} \left(t - \frac{x}{c} \right) \right\rangle$$

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 $_{\rm b}TT$

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* Stars/Early-type non-BCG * Stars/Early-type non-BCG * Stars/Late-type 10¹⁰ 10¹⁰ Gas/Early-type BCG Gas/Early-type BCG Gas/Early-type non-BCG Gas/Early-type non-BCG Gas/Late-type A Masers/Early-type A Masers/Late-type 105 10⁵ M M M_{BH} M_{BH} 10⁸ N557 10⁸ N4564 N1023 N2549 N3384 107 107 Circinu: 10 10¹⁰ 1011 10 10¹² 10 60 200 $M_{bulge} \ (M_{\odot})$ σ (km/s)

N4889

* Stars/Early-type BCG

NARRO

400

300

From De Lucia et al 2006

Ferrarese & Merritt 2000, Gebhardt et al. 2000



Volonteri Haardt & Madau 2003





Heuristic scalings

We want compact accelerating systems Consider a BH binary of mass M, and semimajor axis a

$$h \sim \frac{R_S}{a} \frac{R_S}{r} \sim \frac{(GM)^{5/3} (\pi f)^{2/3}}{c^4 r}$$

In astrophysical scales

$$h \sim 10^{-20} \frac{M}{M_{\odot}} \frac{\rm Mpc}{D}$$

$$f \sim \frac{c}{2\pi R_s} \sim 10^4 \mathrm{Hz} \frac{M_\odot}{M}$$

10 M_o binary at 100 Mpc: $h\sim 10^{-21}$, $f<10^{3}$ 10⁶ M_o binary at 10 Gpc: $h\sim 10^{-18}$, $f<10^{-2}$ 10⁹ M_o binary at 1Gpc: $h\sim 10^{-14}$, $f<10^{-5}$

Coverage of the GW spectrum



eLISA science

The Gravitational Universe

A science theme addressed by the *eLISA* mission observing the entire Universe

The eLISA Consortium, arXiv:1305.5720

eLISA science

THE GRAVITATIONAL UNIVERSE A science theme addressed by the *eLISA* mission observing the entire Universe Selected by ESA for L3 (2034)

The eLISA Consortium, arXiv:1305.5720
Interferometry in space: evolving Laser Interferometer Space Antenna

eLISA is sensitive at mHz frequency, where the evolution of MBH binaries is fast. *eLISA* will detect MBH binary inspirals and mergers.

-same orbit as LISA -1Gm armlength -four laser links -max 6 year lifetime



Baby massive black hole binaries

- When did the first black holes form in pre-galactic halos, and what is their initial mass and spin?
- What is the mechanism of black hole formation in galactic nuclei, and how do black holes evolve over cosmic time due to accretion and mergers?
- What is the role of black hole mergers in galaxy formation?



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(Gyr)

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Baby Black Hole Adoption Certificate	
To:	
From:	

eLISA coverage of the Universe





(Results by N. Cornish, using spinning full IMR waveforms) **Results of the eLISA science case:**

- >Individual sources: -Individual (redshifted) masses to <1% relative accuracy -spin of the primary hole to <0.1 (in many cases to <0.01) -sky location to 10-1000 deg -luminosity distance to <10% in most cases -no emphasis on multimessenger astronomy
- >Population studies:
 - -few detection will enable sensible astrophysical statements about MBH seeds and cosmic growth
 -test made mainly on a discrete set of models

Black hole beasts: PTA



Coverage of the GW spectrum



What is pulsar timing?

Pulsars are neutron stars that emit regular burst of radio radiation

Pulsar timing is the process of measuring the time of arrival (TOA) of each individual pulse and then subtracting off the expected time of arrival given a physical model for the system.

1- Obseve a pulsar and measure the TOA of each pulse





2-Determine the model which best fits the TOA data

$$t_{\rm e}^{\rm psr} = t_{\rm a}^{\rm obs} - \Delta_{\odot} - \Delta_{\rm IS} - \Delta_{\rm B}.$$

The emission time at the pulsar is converted to the observed time at the Earth modelling several time delays due to:

-coordinate transformations

-GR effects (e.g. Shapiro delay, PN binary dynamics)

-Propagation uncertainties (e.g. Atmospheric delay, ISM dispersion)

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3-Calculate the timing residual *R*

R=TOA-TOA_m

If your model is perfect, then *R*=0. *R* contains all the uncertainties related to the signal propagation and detection plus the effect of unmodelled physics, like -possibly- *gravitational waves*

The timing residual R

The GW passage cause a modulation of the MSP frequency

$$\frac{\nu(t) - \nu_0}{\nu_0} = \Delta h_{ab}(t) \equiv h_{ab}(t_{\rm p}, \hat{\Omega}) - h_{ab}(t_{\rm ssb}, \hat{\Omega})$$

The *residual* in the time of arrival of the pulse is the integral of the frequency modulation over time

$$R(t) = \int_0^T \frac{\nu(t) - \nu_0}{\nu_0} dt$$



(Sazhin 1979, Helling & Downs 1983, Jenet et al. 2005, Sesana Vecchio & Volonteri 2009)

$$R\sim h/(2\pi f)$$
 \simeq

$$\frac{\mathcal{M}^{5/3}}{D} [\pi f(t)]^{-1/3}$$

$$25.7 \left(\frac{\mathcal{M}}{10^9 M_{\odot}}\right)^{5/3} \left(\frac{D}{100 \text{ Mpc}}\right)^{-1}$$

$$\times \left(\frac{f}{5 \times 10^{-8} \text{ Hz}}\right)^{-1/3} \text{ ns}$$

Examples of signals

$$\frac{\nu(t) - \nu_0}{\nu_0} = \Delta h_{ab}(t) \equiv h_{ab}(t_{\rm p}, \hat{\Omega}) - h_{ab}(t_{\rm ssb}, \hat{\Omega})$$



Examples of signals

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The cruel reality

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. 11			38.15 µs
2006	2008	2010	

Manchester et al. 2013

of papers found on the ADS containing both "pulsar timinng array" and "gravitational wave" in the title.



Numbers multiply by a factor of 10 if you consider the abstracts

Theory of GW background from SMBHs

Consider a class of sources with differential number density *d*²*n*/*dzdM* emitting an energy spectrum *dE*/*d*In*f*

$$h_c^2(f) = \frac{4G}{\pi c^2 f^2} \int_0^\infty dz \int_0^\infty d\mathcal{M} \, \frac{d^2 n}{dz d\mathcal{M}} \frac{1}{1+z} \, \frac{dE_{\rm gw}}{d\ln f_r}$$

$$h_c^2(f) = \int_0^\infty dz \int_0^\infty d\mathcal{M} \, \frac{d^3N}{dz d\mathcal{M} d\ln f_r} h^2(f_r)$$

For MBHBs *dN/d*Inf ~f -8/3

$$h_c(f) = A\left(\frac{f}{\mathrm{yr}^{-1}}\right)^{-2/3}$$

$$\delta t_{\rm bkg}(f) \approx h_c(f)/(2\pi f)$$

(Phinney 2001, Jaffe & Backer 2003, Wyithe & Loeb 2003, Sesana et al. 2004, Enoki et al. 2004)

Detail of the contributing population



-sensitive to massive (>10⁸ M_{\odot}), cosmologically nearby (z<2) binaries: complementary to the LISA range (AS et al. 2008, 2009).

-if a source can be individually resolved, its sky position can be pinned down to ~1-50deg² accuracy (AS & Vecchio 2010). Promising prospects for multimessenger astronomy (massive+nearby---> bright counterparts)







There are, however, many other sources of red noise in pulsar timing: intrinsic spin noise, DM effects, etc.



This very red signal has a peculiar correlation pattern among different pairs of pulsars, given by the quadrupolar nature of gravitational waves

Other sources of red noise are uncorrelated!

Hellings & Downs 1983



Hellings & Downs 1983



IT IS ESSENTIAL TO CORRELATE THE SIGNAL OF AS MANY PULSARS AS POSSIBLE

The pulsar timing arrays network

EPTA/LEAP (large European array for pulsars)



PPTA (Parkes pulsar timing array)



NanoGrav (north American nHz observatory for gravitational waves)



The pulsar timing arrays network













AS et al. 2008; AS et al. 2009; AS 2013



AS et al. 2008; AS et al. 2009; AS 2013



AS et al. 2008; AS et al. 2009; AS 2013



Babak & AS 2012, Petiteau et al. 2013, Ellis et al. 2012



-We recover the correct number of sources (no false positive) -We can determine the source parameters with high accuracy:

- > SNR within few%
- > sky location within few deg offset
- > frequency at sub-bin level

-Extremely promising, needs test on more realistic situations

ELECTROMAGNETIC COUNTERPARTS

Tanaka et al. 2012, AS et al. 2012

MBHB+circumbinary disk



-Opt/IR dominated by the outer disk. Steady?

-UV generated by the Inner disks. Periodic variability.

-X ray corona. Periodic variability

-Variable broad emission lines (in response to the UV/X ionizing continuum)

-Double fluorescence 6.4keV Kα iron lines

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More at the HE Seminar tomorrow

Credits: C. Roeung
Summary:

Spins:

BHs can align or antialign with their accretion disks

So far, two limiting models (coherent and chaotic accretion) have been employed in the literature (with few exception)

We employ a semianalytic model for MBH and galaxy evolution, together with phenomenological prescriptions that anchor the properties of the accretion flow to the kinematics of the host galaxy

While the coherent and chaotic models fail, our models fully accounts for the measured MBH spins.

Gravitational waves:

Naturally emitted by MBHBs along the cosmic history

eLISA will see them across the Universe

PTA may lead to a *direct detection in the next* 5+ *years*