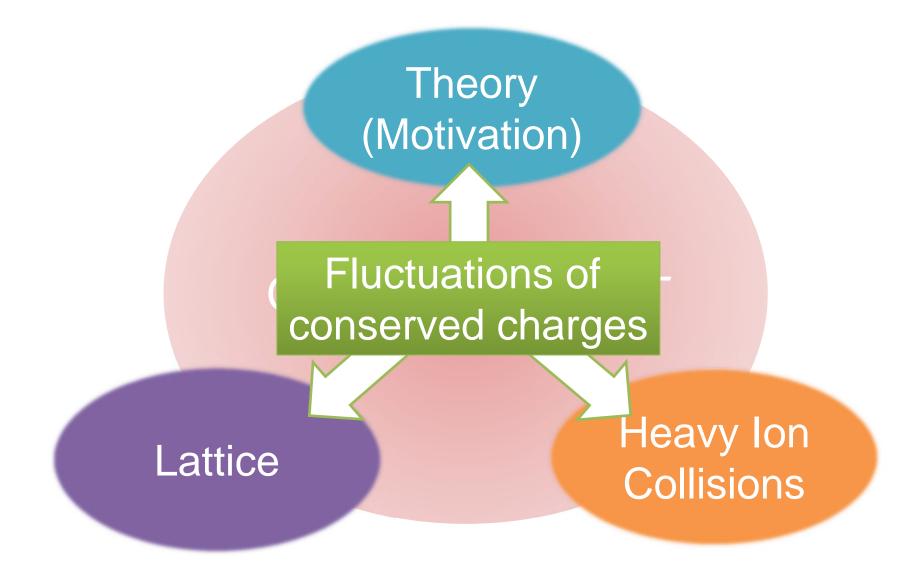
Fluctuations of Conserved Charges

- Theory, Experiment, and Lattice -

Masakiyo Kitazawa (Osaka U.)

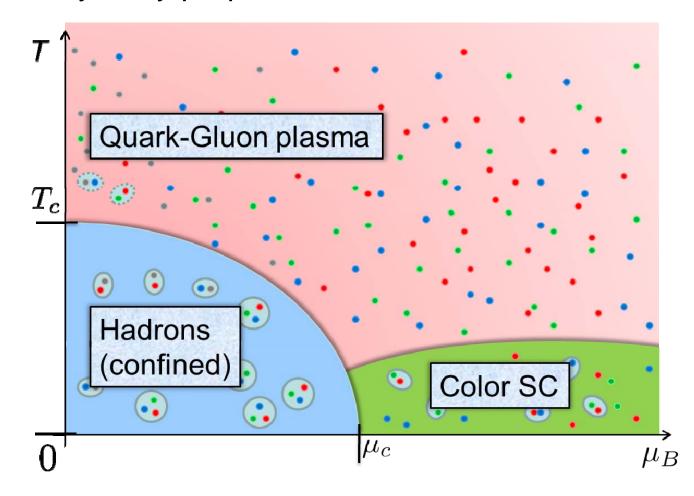
Theory (Motivation) QCD @ nonzero T Heavy Ion Lattice Collisions



Theory (Motivation) QCD @ nonzero T Heavy Ion Lattice Collisions

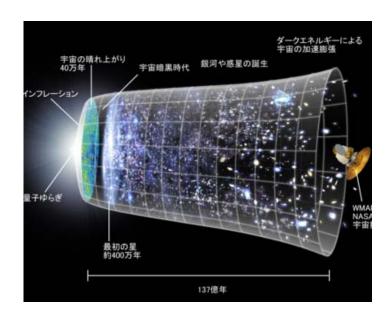
Why QCD @ nonzero T and μ ?

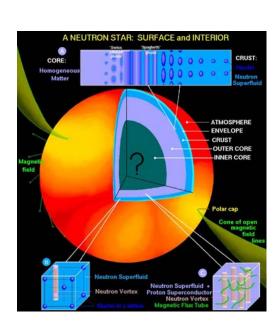
- ☐ Form of the matter under extreme conditions
 - □ QCD Phase diagram
 - New many body properties



Why QCD @ nonzero T and μ ?

- ☐ Form of the matter under extreme conditions
 - □ QCD Phase diagram
 - New many body properties
- ☐ State of the matter realized in
 - **□** Early Universe
 - □ Compact stars

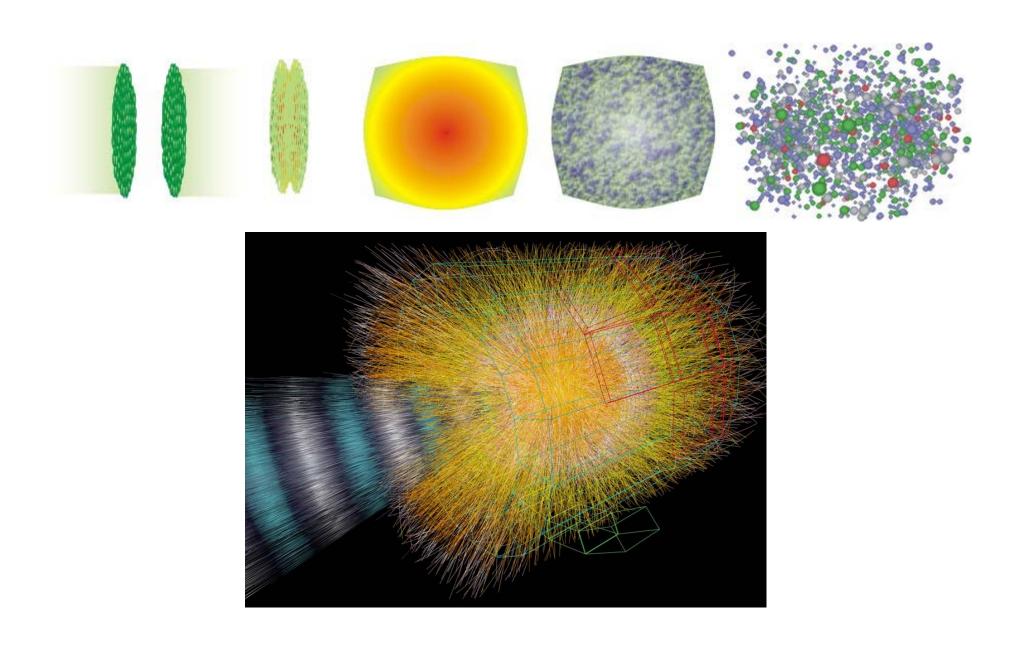




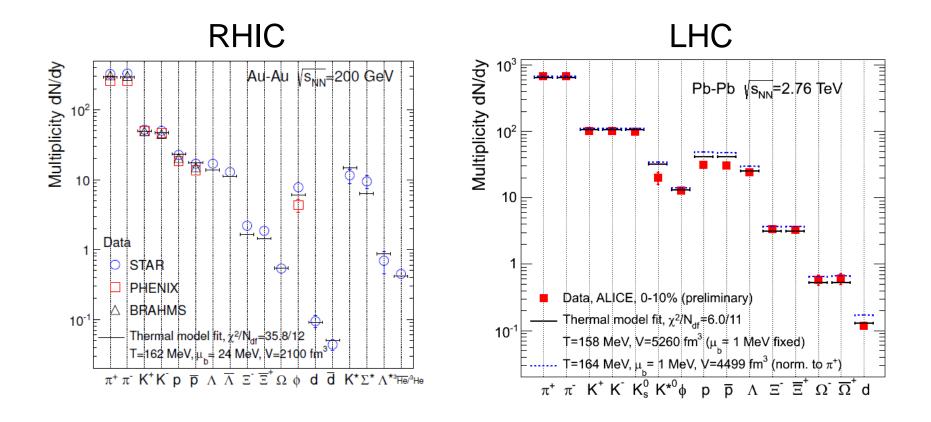
Why QCD @ nonzero T and μ ?

- ☐ Form of the matter under extreme conditions
 - □ QCD Phase diagram
 - New many body properties
- ☐ State of the matter realized in
 - **□** Early Universe
 - □ Compact stars
- Relativistic heavy ion collisions

Relativistic Heavy Ion Collisions



Chemical Freezeout

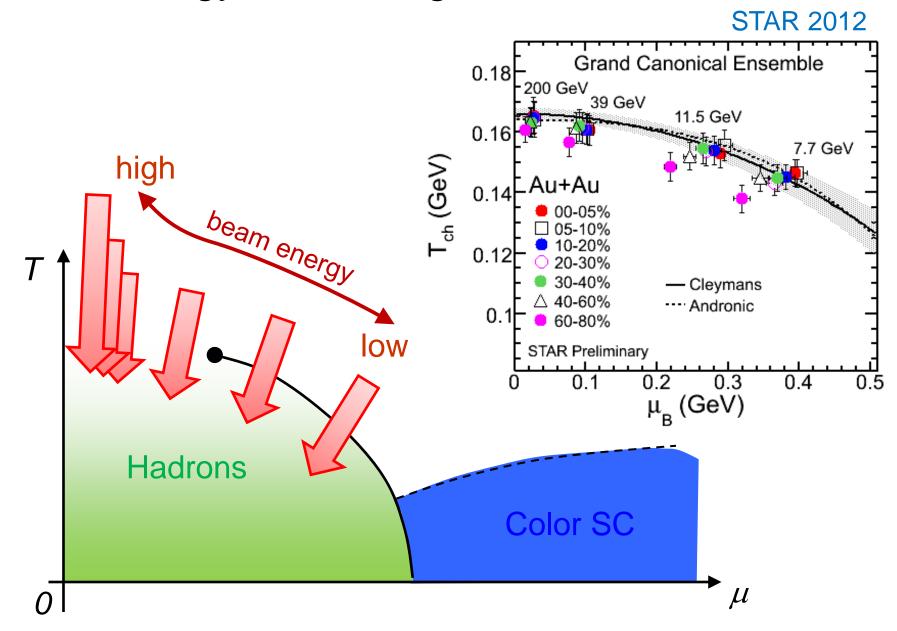


Particle yields can be well described only by T, $\mu_{\rm B}!$

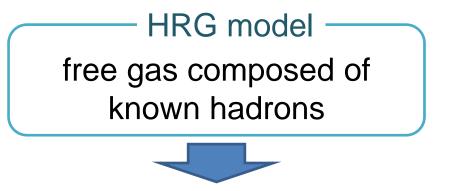


chemical equilibration?

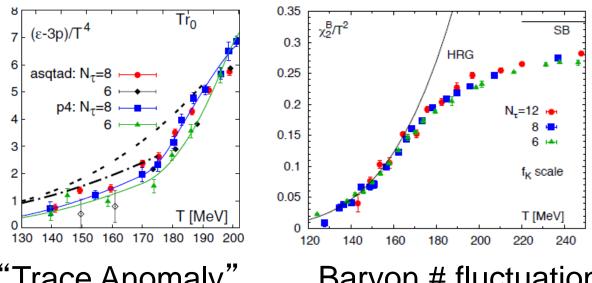
Beam-Energy Scan Program



Hadron Resonance Gas (HRG) Model



The HRG model well describes thermodynamics calculated on the lattice.



"Trace Anomaly"

Baryon # fluctuation

```
• f_0(500)

 ρ(770)

 ω(782)

• \eta'(958)
f<sub>0</sub>(980)

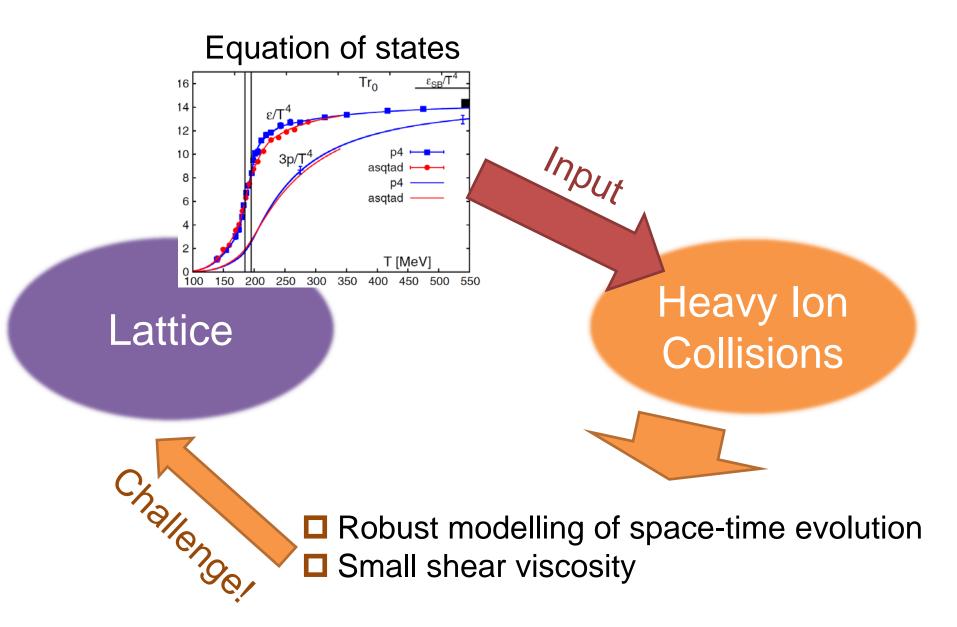
 a<sub>0</sub> (980)

• \phi(1020)

 h<sub>1</sub>(1170)

 b<sub>1</sub> (1235)
```

Lattice and HIC: EoS

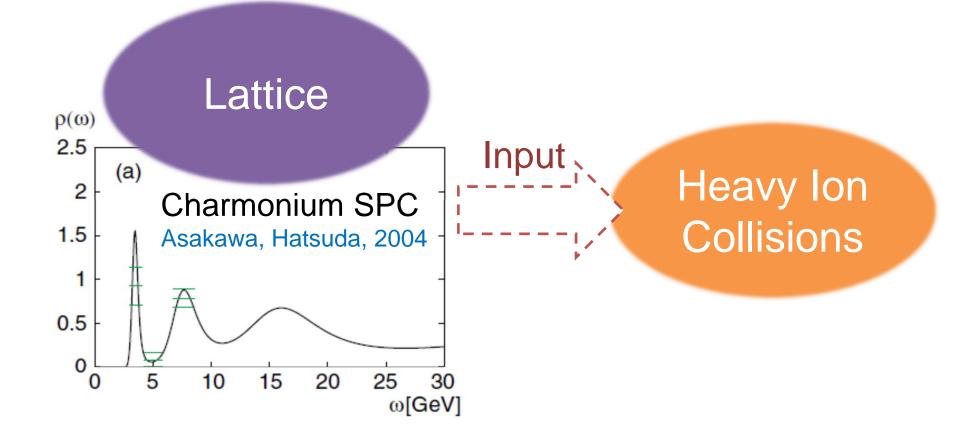


Lattice and HIC: Heavy Quarkonia

Theory (Motivation)

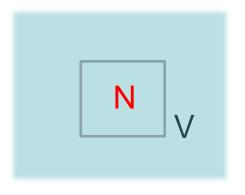
Heavy quarkonia will disappear in QGP

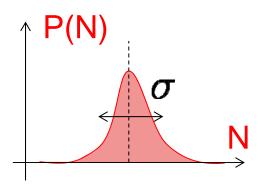
Matsui, Satz, 1986



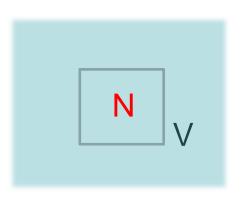
Fluctuations of Conserved Charges

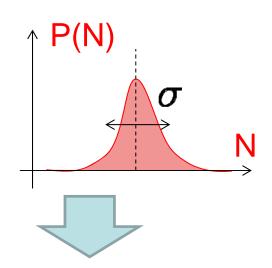
Observables in equilibrium are fluctuating.





Observables in equilibrium are fluctuating.





- $\begin{array}{c} > \text{ Variance: } \langle \delta N^2 \rangle = V \chi_2 = \sigma^2 \\ > \text{ Skewness: } S = \frac{\langle \delta N^3 \rangle}{\sigma^3} \\ > \text{ Kurtosis: } \kappa = \frac{\langle \delta N^4 \rangle 3 \langle \delta N^2 \rangle^2}{\chi_2 \sigma^2} \end{array}$

$$\delta N = N - \langle N \rangle$$

Non-Gaussianity

Conserved Charge Fluctuations

 \square Definite definition of the operator \mathcal{O}

$$\rho = \frac{1}{Z}e^{-\beta H}$$

- as a Noether current
- Expectation value: $\langle \mathcal{O}
 angle = \mathrm{Tr}[
 ho \mathcal{O}] = \int \mathcal{D} U \mathcal{O} e^{-S}$
- Fluctuation: $\langle \delta \mathcal{O}^2 \rangle = \langle \mathcal{O}^2 \rangle \langle \mathcal{O} \rangle^2$

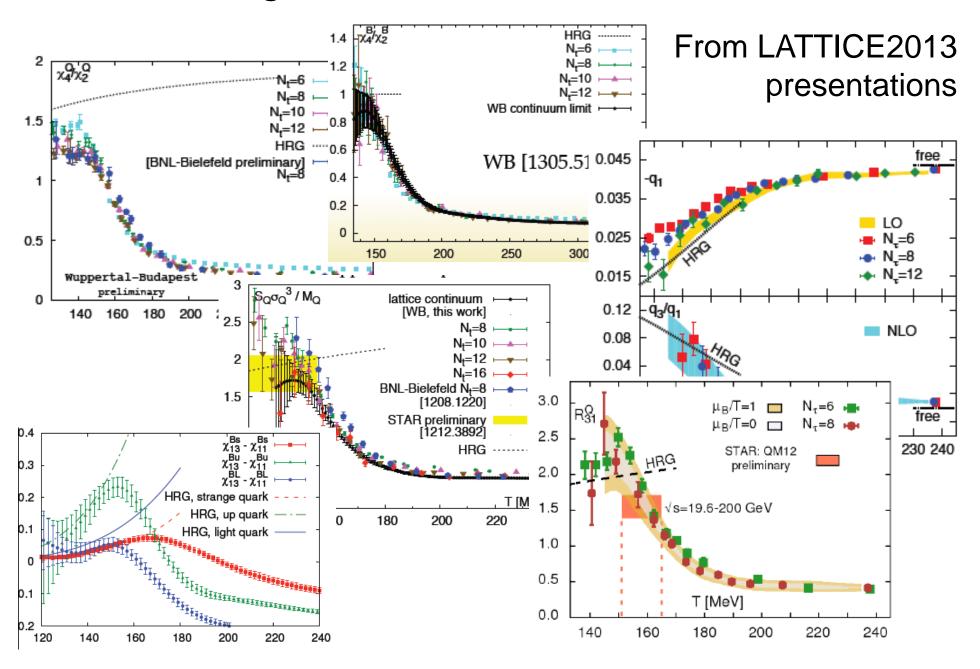
■ Simple thermodynamic relation

$$\langle \delta \mathcal{O}^n \rangle_c = \frac{T^n}{V} \frac{\partial^n}{\partial \mu^n} \ln Z(\mu)$$
 $Z(\mu) = \text{Tr} e^{-\beta(H - \mu \mathcal{O})}$

Taylor Expansion Method & Cumulants

Baryon number cumulants = Taylor expansion coeffs.

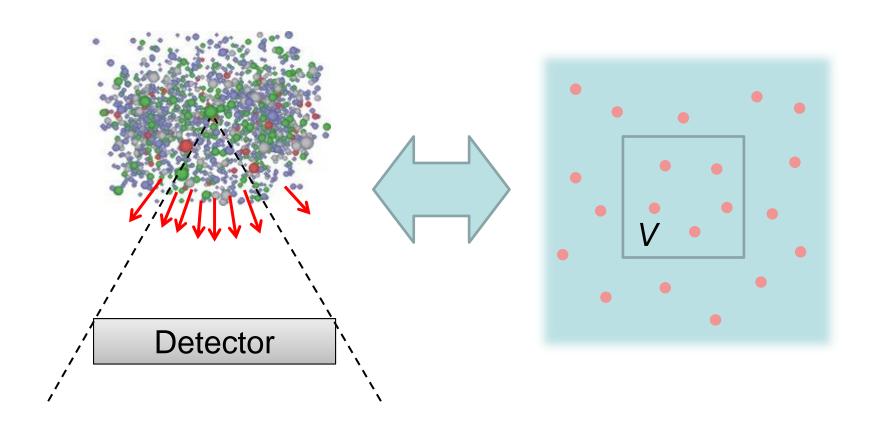
Recent Progress in Lattice Simulations



Theory (Motivation) QCD @ nonzero T Heavy Ion Lattice Collisions

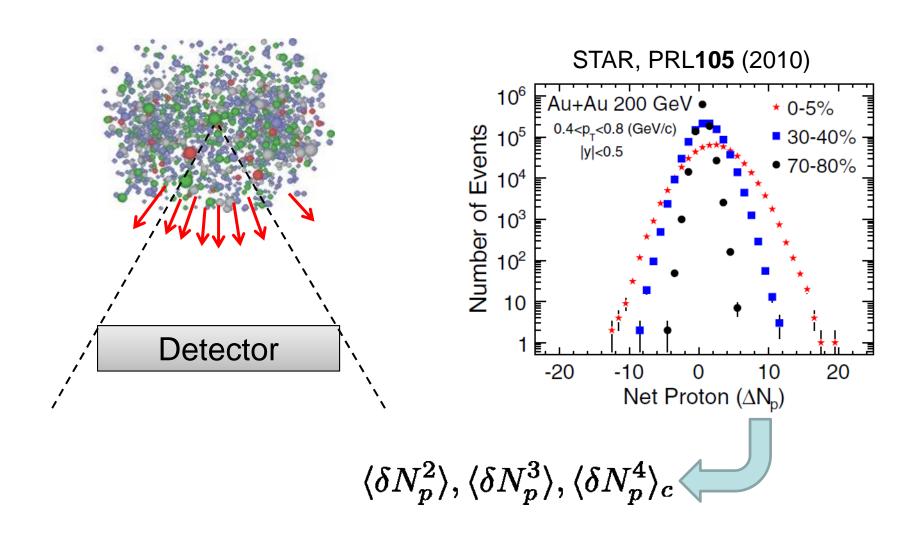
Event-by-Event Analysis @ HIC

Fluctuations can be measured by e-by-e analysis in experiments.

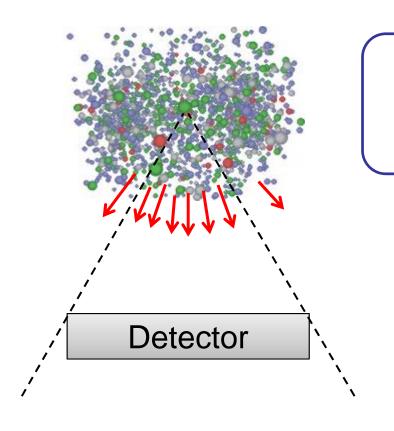


Event-by-Event Analysis @ HIC

Fluctuations can be measured by e-by-e analysis in experiments.



What are Fluctuations observed in HIC?



QUESTION:

When the experimentally-observed fluctuations are formed?

- at chemical freezeout?
- > at kinetic freezeout?
- > or, much earlier?

Theory (Motivation) QCD @ nonzero T Heavy Ion Lattice Collisions

- ☐ Fluctuations reflect properties of matter.
 - ☐ Enhancement near the critical point

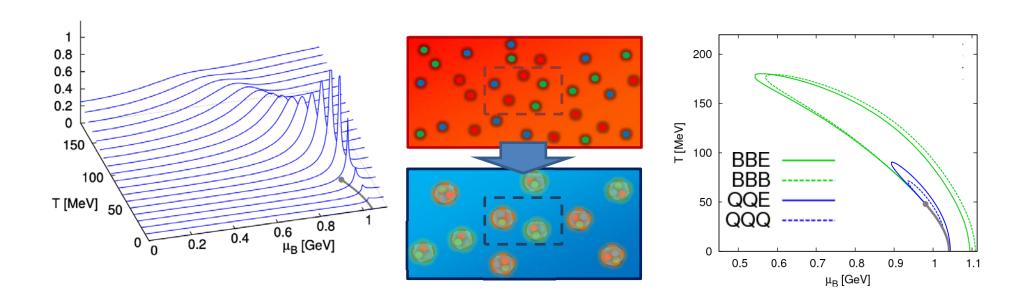
Stephanov, Rajagopal, Shuryak ('98); Hatta, Stephanov ('02); Stephanov ('09);...

■ Ratios between cumulants of conserved charges

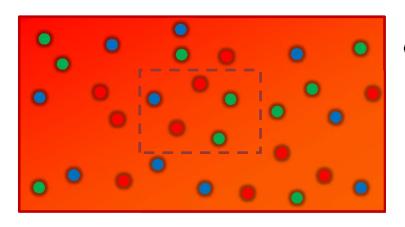
Asakawa, Heintz, Muller ('00); Jeon, Koch ('00); Ejiri, Karsch, Redlich ('06)

☐ Signs of higher order cumulants

Asakawa, Ejiri, MK('09); Friman, et al.('11); Stephanov('11)



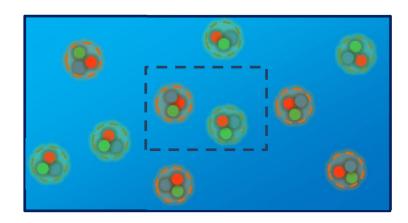
Free Boltzmann \Rightarrow Poisson $\langle \delta N^n \rangle_c = \langle N \rangle$



$$\langle \delta N_q^n \rangle_c = \langle N_q \rangle$$

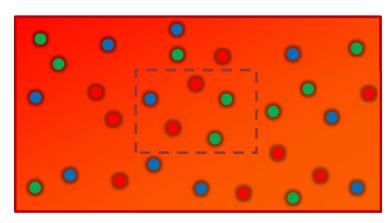
$$\langle \delta N_B^n \rangle_c = rac{1}{3^{n-1}} \langle N_B \rangle_c$$

$$3N_B=N_q$$

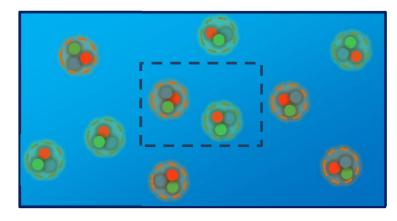


$$\langle \delta N_B^n \rangle_c = \langle N_B \rangle$$

Free Boltzmann \Rightarrow Poisson $\langle \delta N^n \rangle_c = \langle N \rangle$

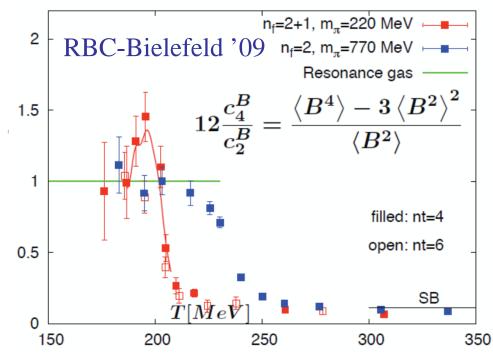


$$3N_B=N_q$$

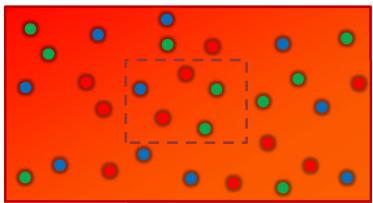


$$\langle \delta N_q^n \rangle_c = \langle N_q \rangle$$

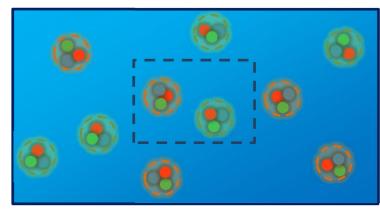
$$ightharpoonup \langle \delta N_B^n
angle_c = rac{1}{3^{n-1}} \langle N_B
angle$$



Free Boltzmann \Rightarrow Poisson $\langle \delta N^n \rangle_c = \langle N \rangle$

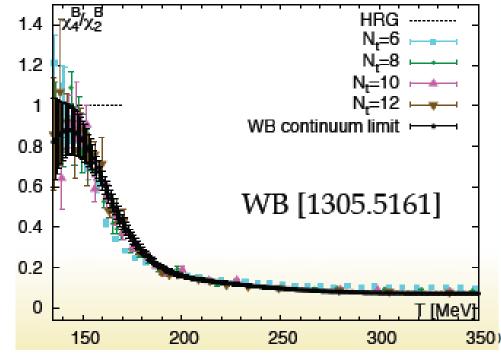


$$3N_B=N_q$$



$$\langle \delta N_q^n \rangle_c = \langle N_q \rangle$$

$$ightharpoonup \langle \delta N_B^n
angle_c = rac{1}{3^{n-1}} \langle N_B
angle$$



Skellam Distribution

Poisson + Poisson = Poisson

$$\langle N_1 \rangle$$
 $\langle N_2 \rangle$ $\langle \delta N^n \rangle_c = \langle N_1 + N_2 \rangle$

□ Poisson — Poisson = **Skellam** distribution

$$\langle N_1
angle \qquad \langle N_2
angle \qquad \langle \delta N^n
angle_c = egin{cases} \langle N_1+N_2
angle \ (n: ext{even}) \ \langle N_1-N_2
angle \ (n: ext{odd}) \end{cases}$$



In the HRG model, (Net-)baryon and electric charge fluctuations are of Skellam distribution.

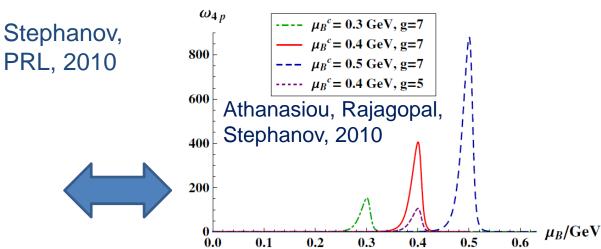
Search of QCD Critical Point

Fluctuations diverge at the QCD critical point. Example: $\langle \delta N_B^2 \rangle$

☐ Higher order cumulants are more sensitive to

correlation length

 $egin{aligned} \left\langle \delta N^2
ight
angle \sim \xi^2 \ \left\langle \delta N^3
ight
angle \sim \xi^{4.5} \ \left\langle \delta N^4
ight
angle_c \sim \xi^7 \end{aligned}$



8.0

μ_B [GeV]

0.6

0.4

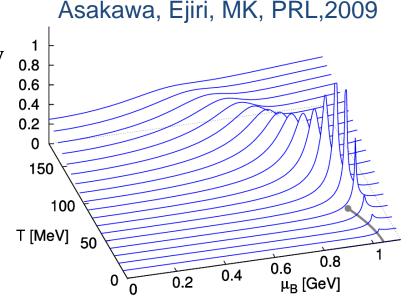
0.2

Sign of Higher Order Cumulants

 \bullet $\chi_{\rm B}$ has an edge along the phase boundary



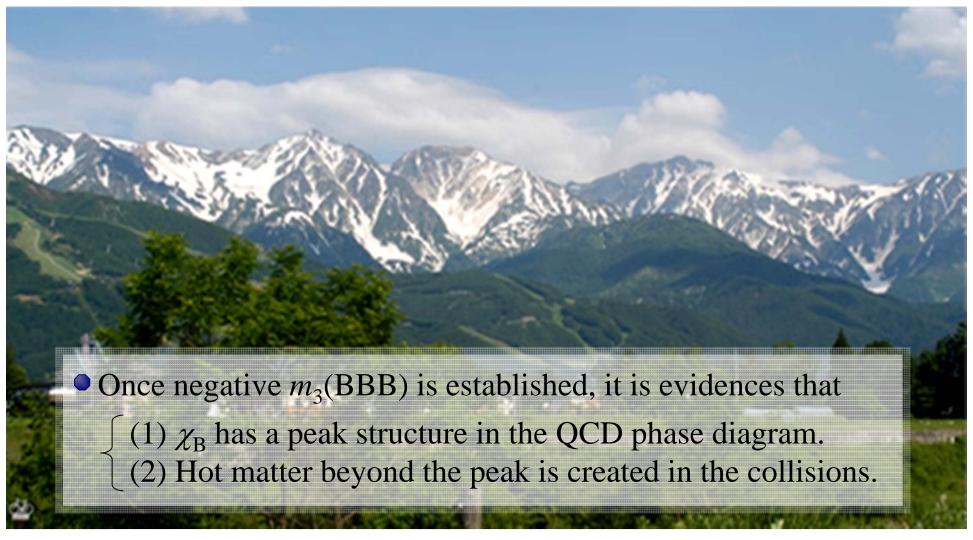
 $\frac{\partial \chi_B}{\partial \mu_B}$ changes the sign at QCD phase boundary!



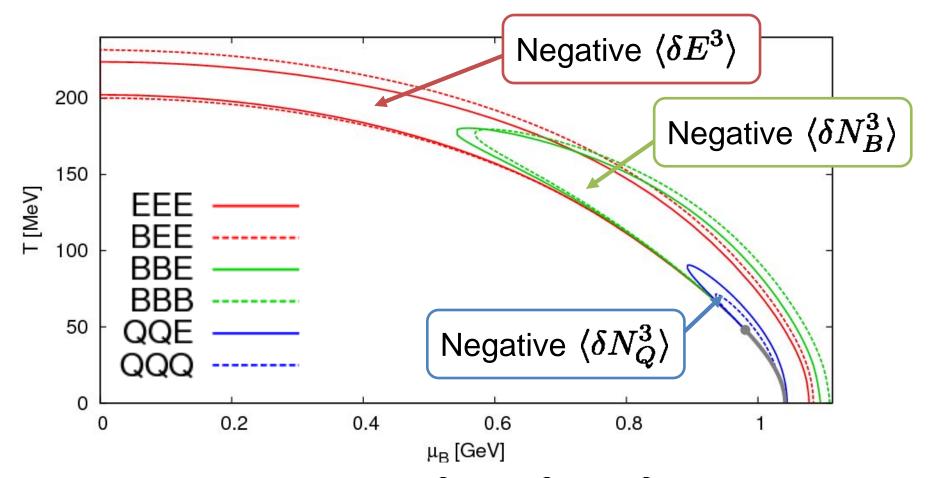
$$\chi_{B} = -\frac{1}{V} \frac{\partial^{2} \Omega}{\partial \mu_{B}^{2}} = \frac{\langle (\delta N_{B})^{2} \rangle}{VT}$$

$$\frac{\partial \chi_{B}}{\partial \mu_{B}} = -\frac{1}{V} \frac{\partial^{3} \Omega}{\partial \mu_{B}^{3}} = \frac{\langle (\delta N_{B})^{2} \rangle}{VT^{2}}$$

Impact of Negative Third Moments



- **No** dependence on any specific models. •Just the sign! **No** normalization (such as by $N_{\rm ch}$).



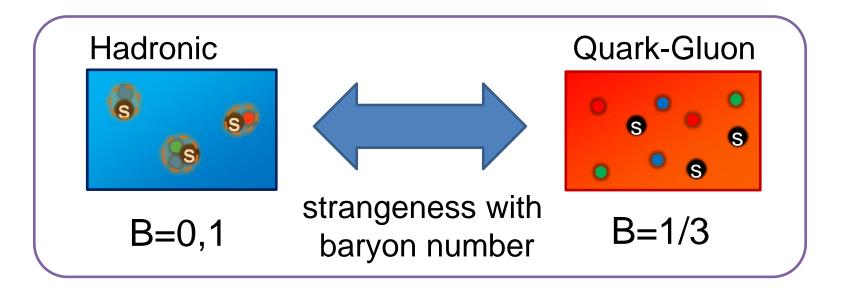
lacktriangle Various third moments, $\langle \delta N_B^3 \rangle$, $\langle \delta N_Q^3 \rangle$, $\langle \delta E^3 \rangle$ become negative near the phase boundary.



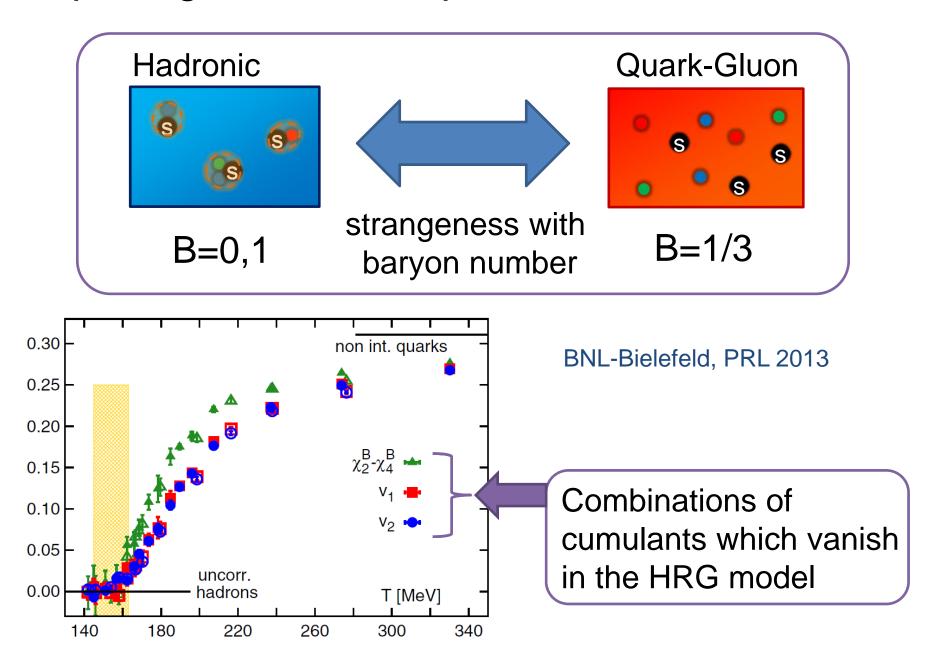
The behaviors can be checked by lattice and HIC!

See also, Friman, et al. ('11); Stephanov ('11)

Exploring Medium Properties

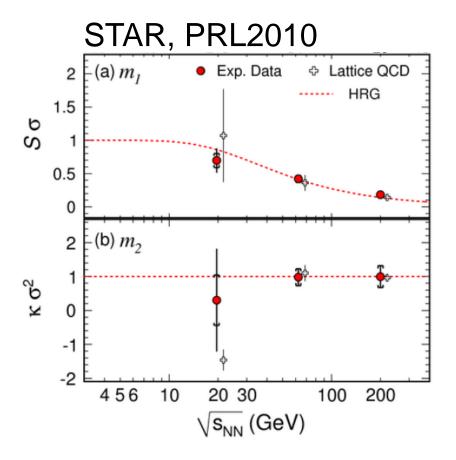


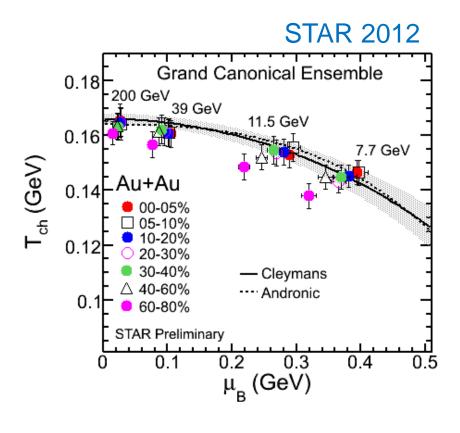
Exploring Medium Properties



Theory (Motivation) QCD @ nonzero T Heavy Ion Lattice Collisions

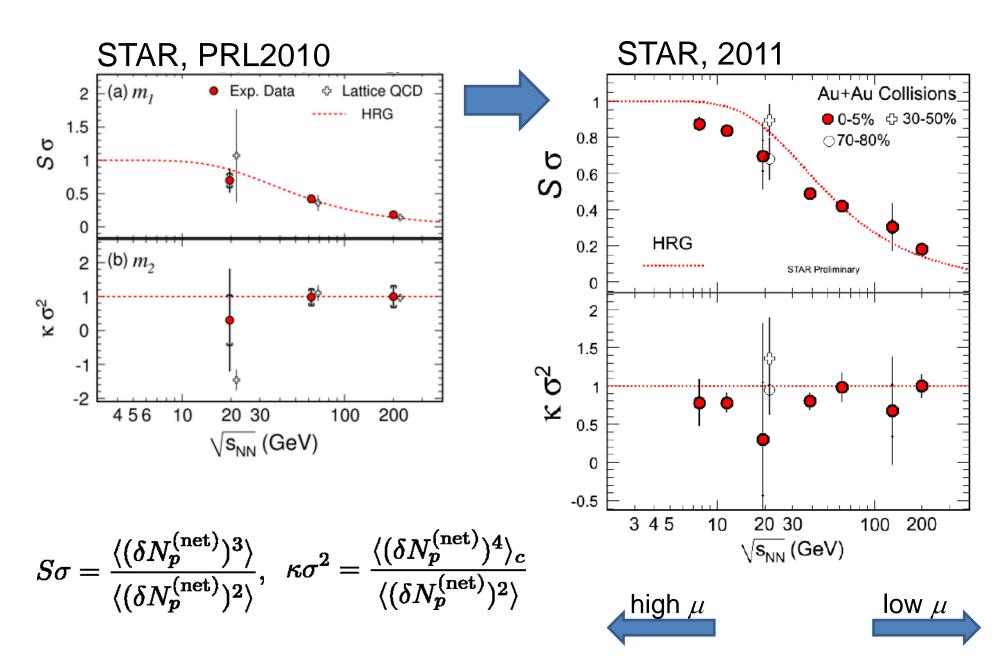
Proton # Fluctuations @ STAR-BES



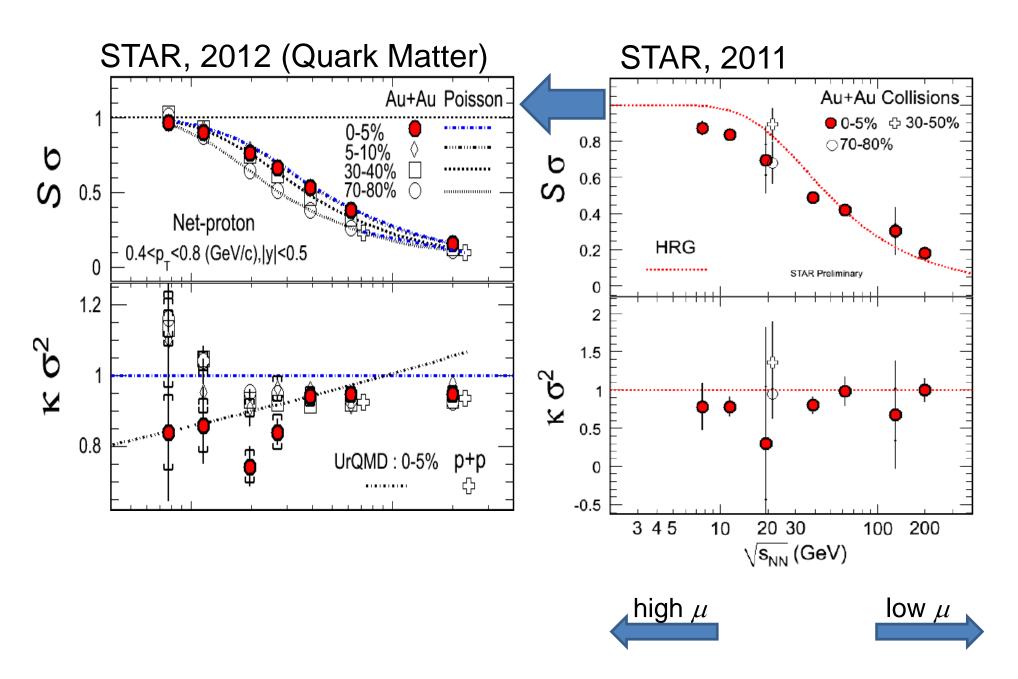


$$S\sigma = rac{\langle (\delta N_p^{
m (net)})^3
angle}{\langle (\delta N_p^{
m (net)})^2
angle}, \;\; \kappa \sigma^2 = rac{\langle (\delta N_p^{
m (net)})^4
angle_c}{\langle (\delta N_p^{
m (net)})^2
angle}$$

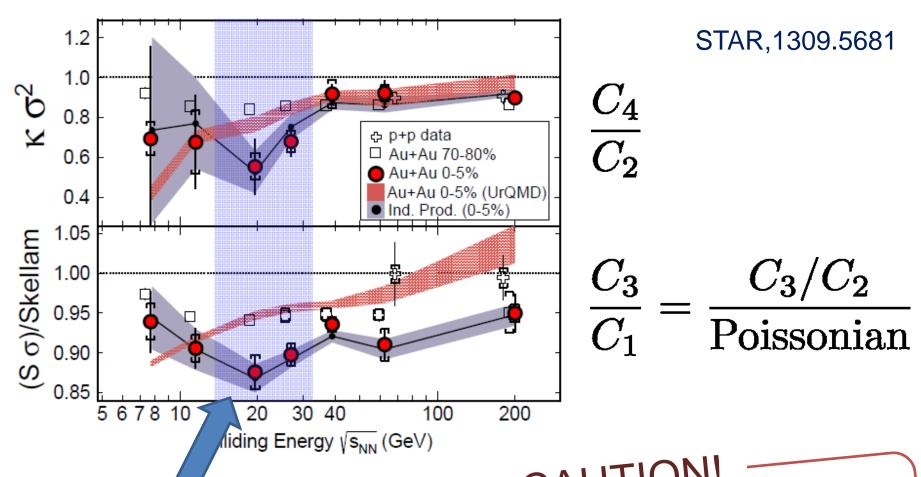
Proton # Fluctuations @ STAR-BES



Proton # Fluctuations @ STAR-BES



Proton # Cumulants @ STAR-BES

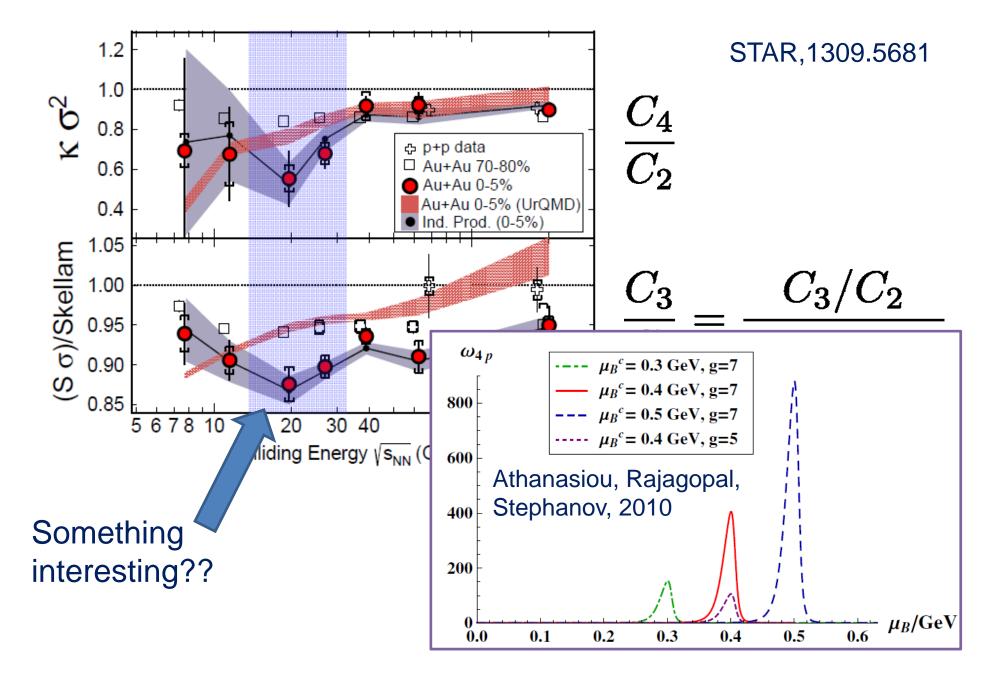


Something interesting??

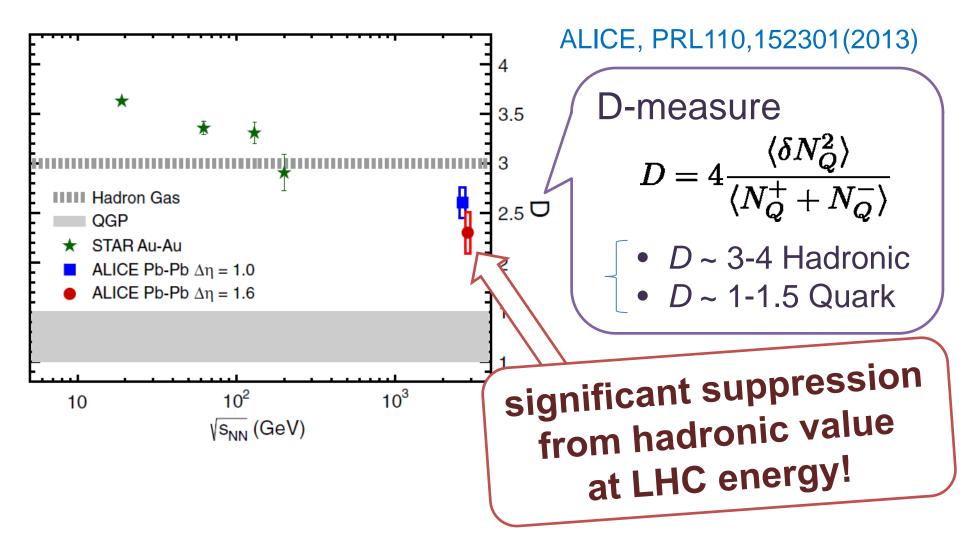
CAUTION!

proton number ≠ baryon number MK, Asakawa, 2011;2012

Proton # Cumulants @ STAR-BES

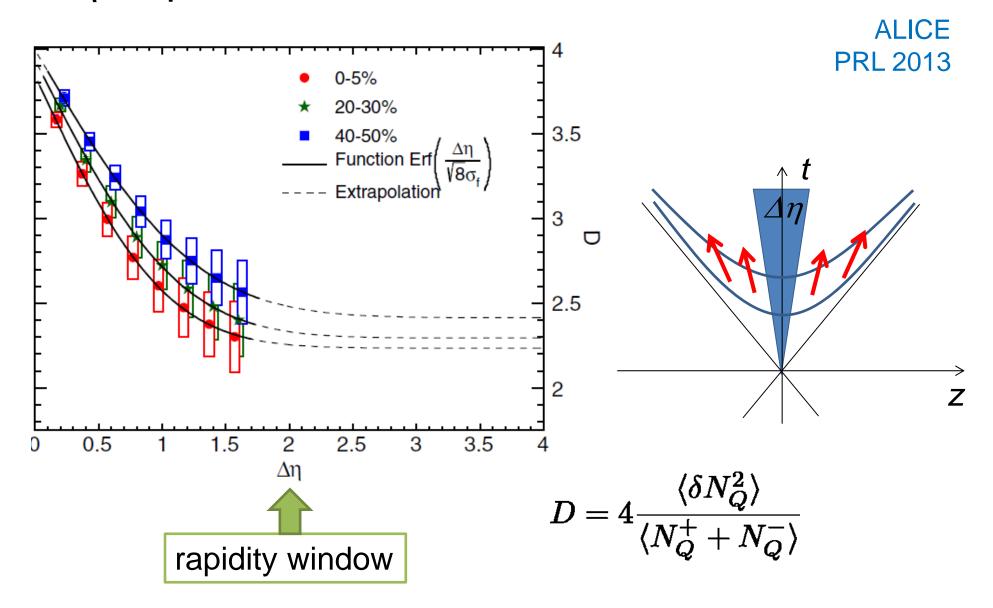


Electric Charge Fluctuation @ LHC

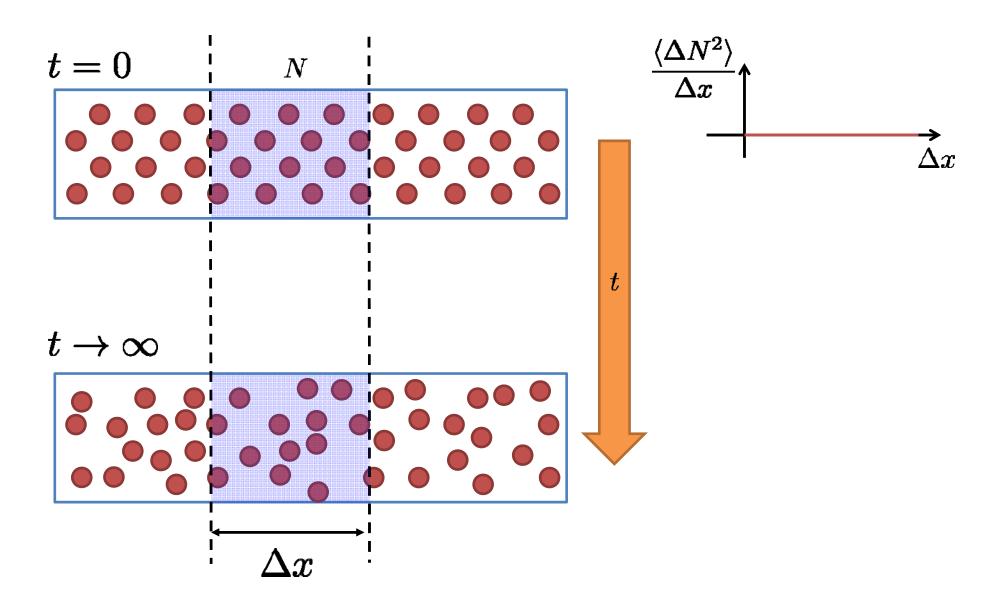


 $\langle \delta N_Q^2 \rangle$ is not equilibrated at freeze-out at LHC energy!

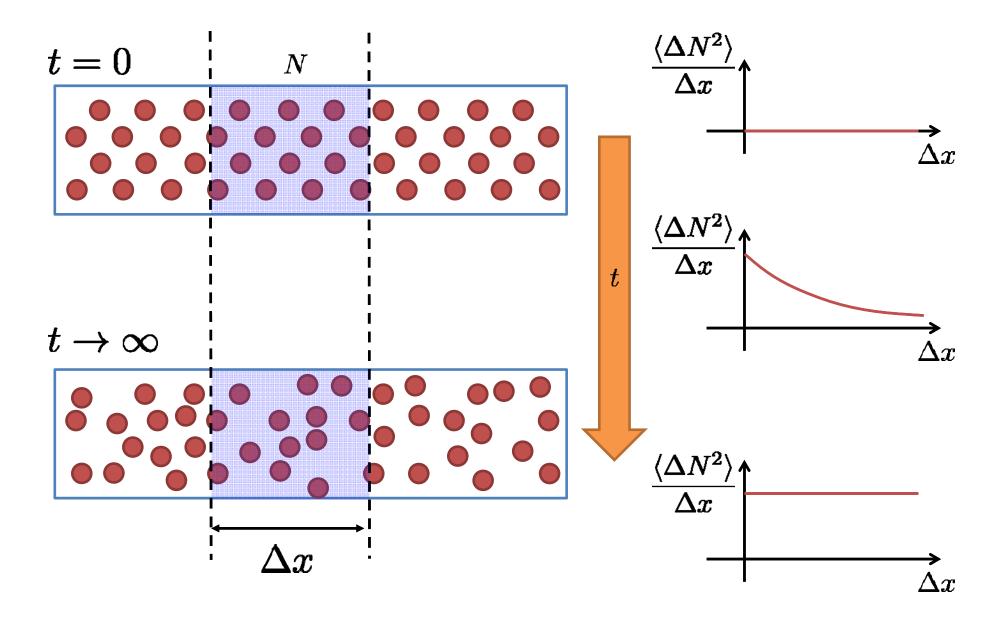
$\Delta\eta$ Dependence @ ALICE

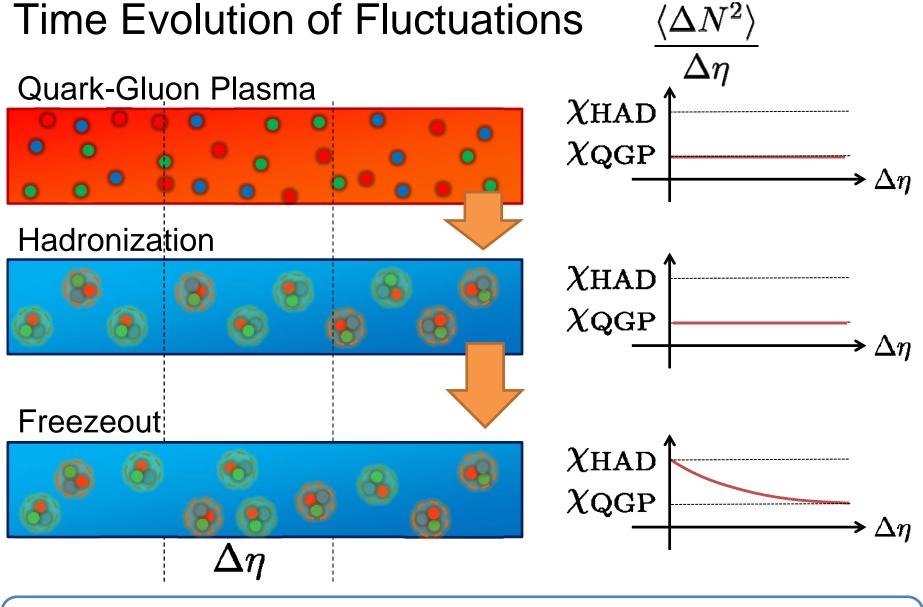


Dissipation of a Conserved Charge



Dissipation of a Conserved Charge



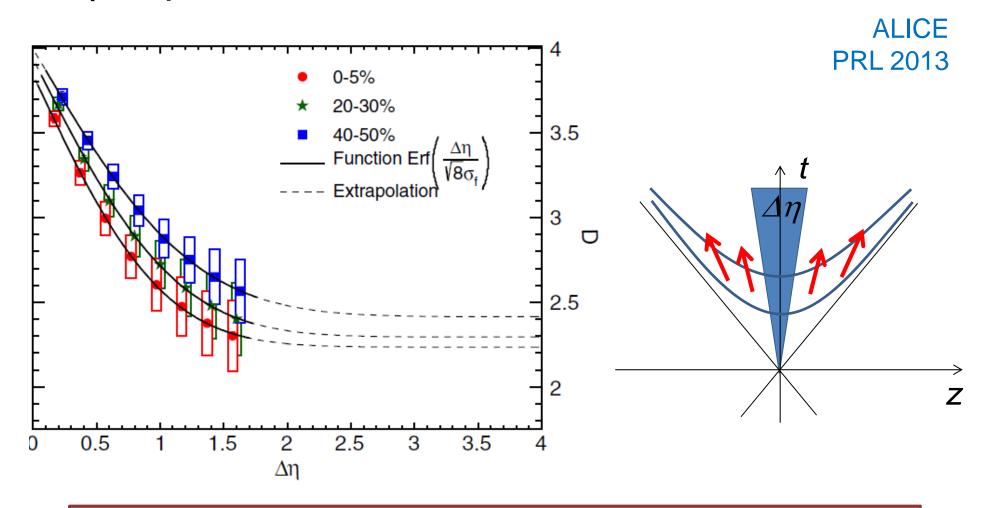


Variation of a conserved charge is achieved only through diffusion.



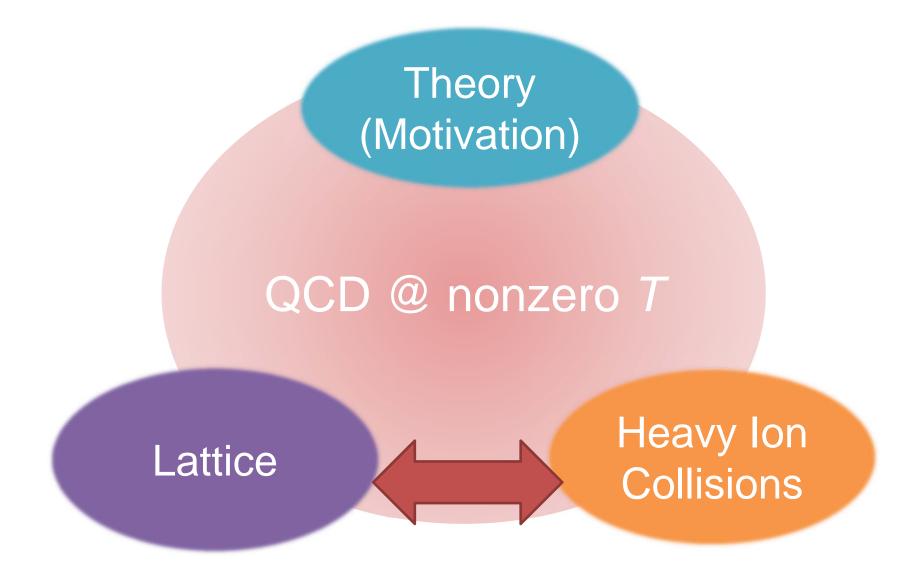
The larger $\Delta \eta$, the slower diffusion

$\Delta\eta$ Dependence @ ALICE

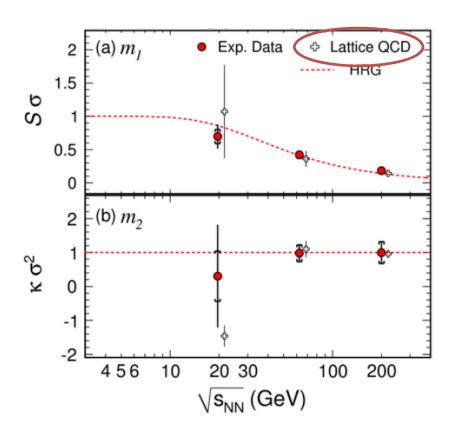


 $\Delta\eta$ dependences of conserved charge fluctuations encode history of dynamical evolution

QCD @ nonzero T



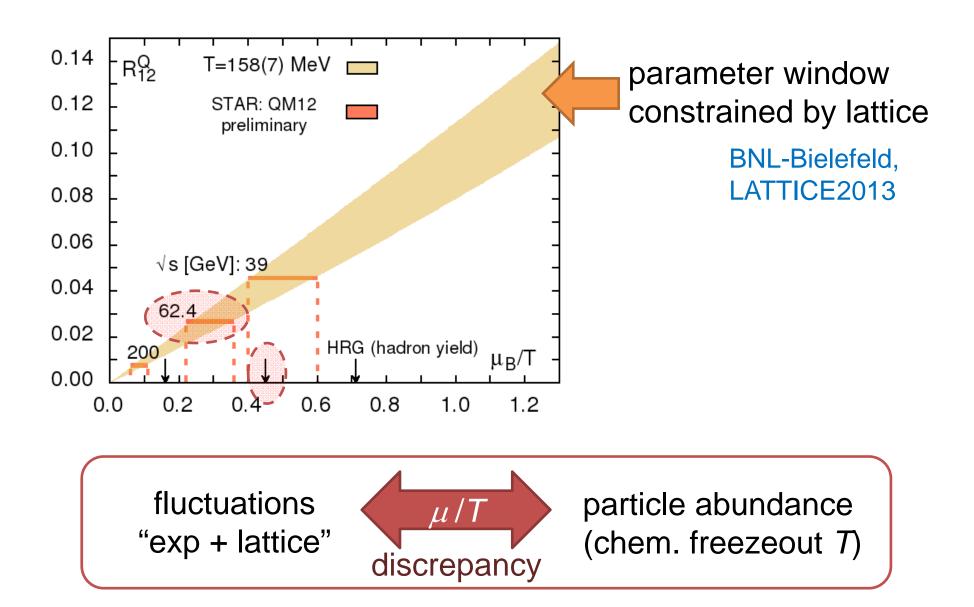
Comparison b/w Lattice & HIC



Gupta, Xu, et al., Science, 2009

- Taylor expansion method
- □ Chemical freezeout T,µ
- Pade approx.

Cumulants: HIC@RHIC vs Lattice



Many Things to Do

- □ Proton vs baryon number cumunants
- Are fluctuations generated with fixed T?
- Experimental environments
 - ☐ Acceptance, efficiency
 - Particle missid
 - ☐ Global charge conservation

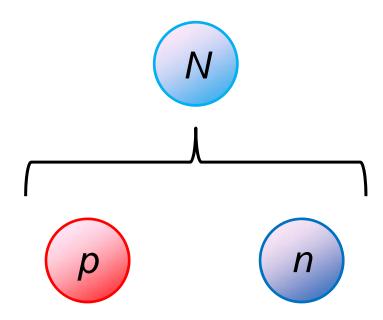
Baryon vs Proton Number Fluctuations

MK, Asakawa, PRC85,021901C(2012); PRC86, 024904(2012)

$$\square \frac{\langle \delta N_B^n \rangle_c}{\langle \delta N_B^m \rangle_c} \neq \frac{\langle \delta N_p^n \rangle_c}{\langle \delta N_p^m \rangle_c}$$

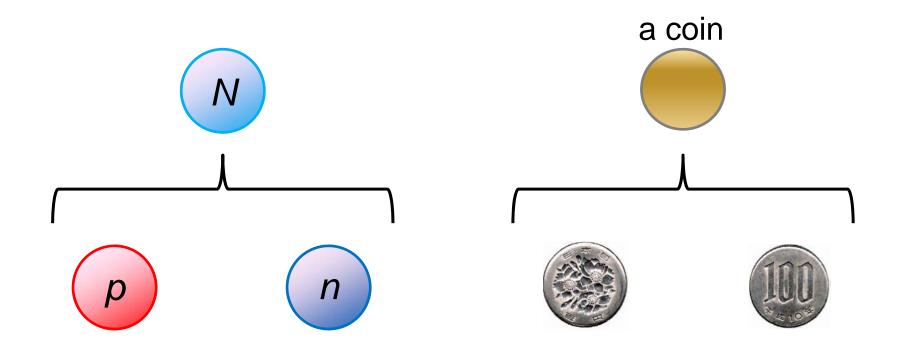
 \square $\langle \delta N_B^n \rangle_c$ are experimentally observable

Nucleon Isospin as Two Sides of a Coin



Nucleons have two isospin states.

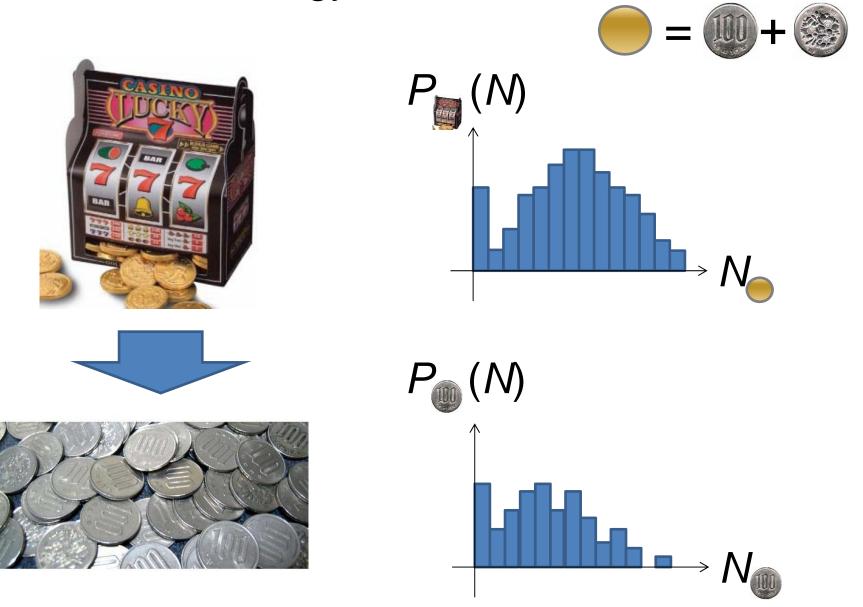
Nucleon Isospin as Two Sides of a Coin



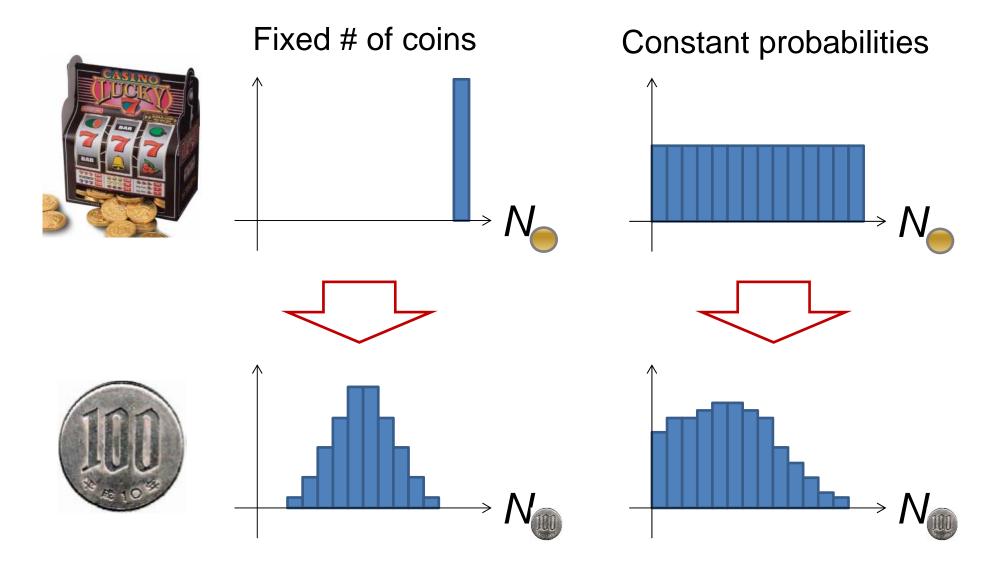
Nucleons have two isospin states.

Coins have two sides.

Slot Machine Analogy

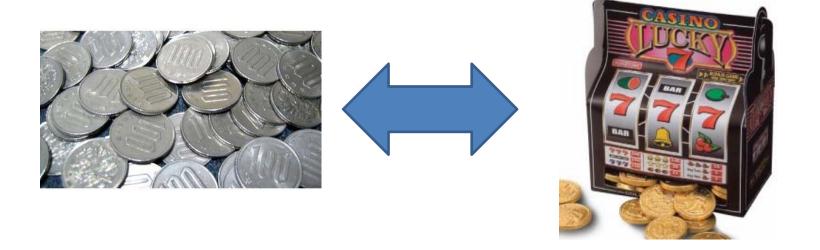


Extreme Examples



Reconstructing Total Coin Number

$$P_{0}(N_{0}) = \sum_{n} P_{0}(N_{n})B_{1/2}(N_{0};N_{0})$$

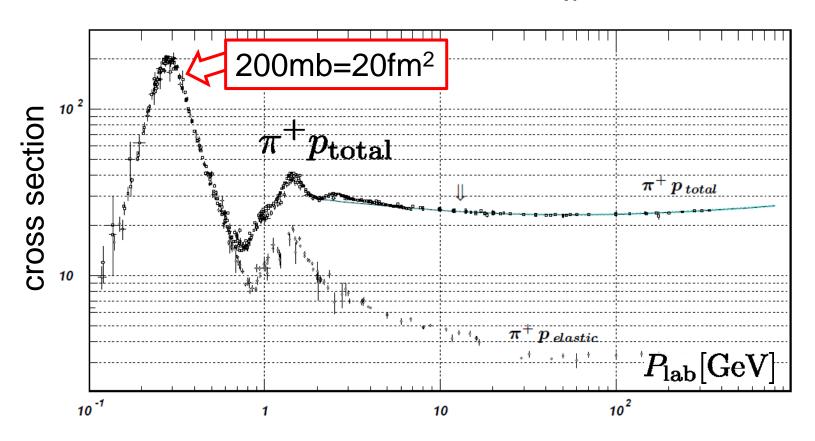


$$B_p(k;N) = p^k (1-p)^{N-k} {}_k C_N$$
 :binomial distr. func.

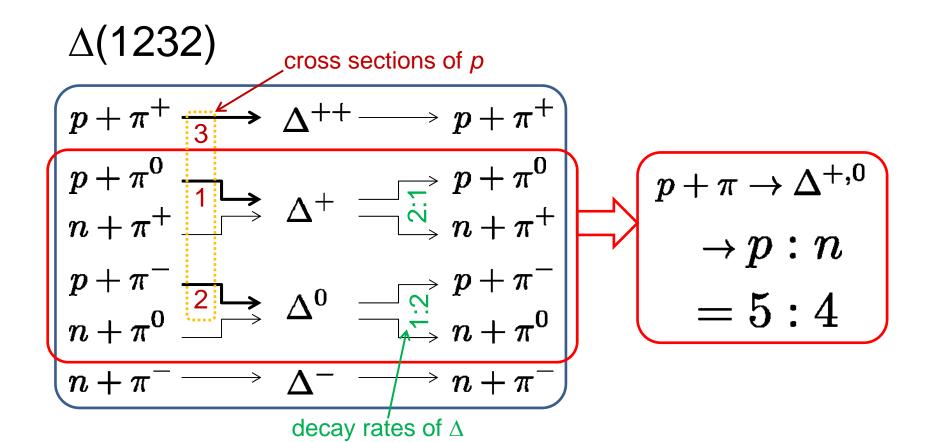
Nucleon Isospin in Hadronic Medium

 \triangleright Isospin of baryons can vary <u>after chemical freezeout</u> via charge exchange reactions mediated by $\Delta(1232)$:

$$p, n$$
 $T = 3/2$ $T \simeq 1.8 \text{ [fm]}$

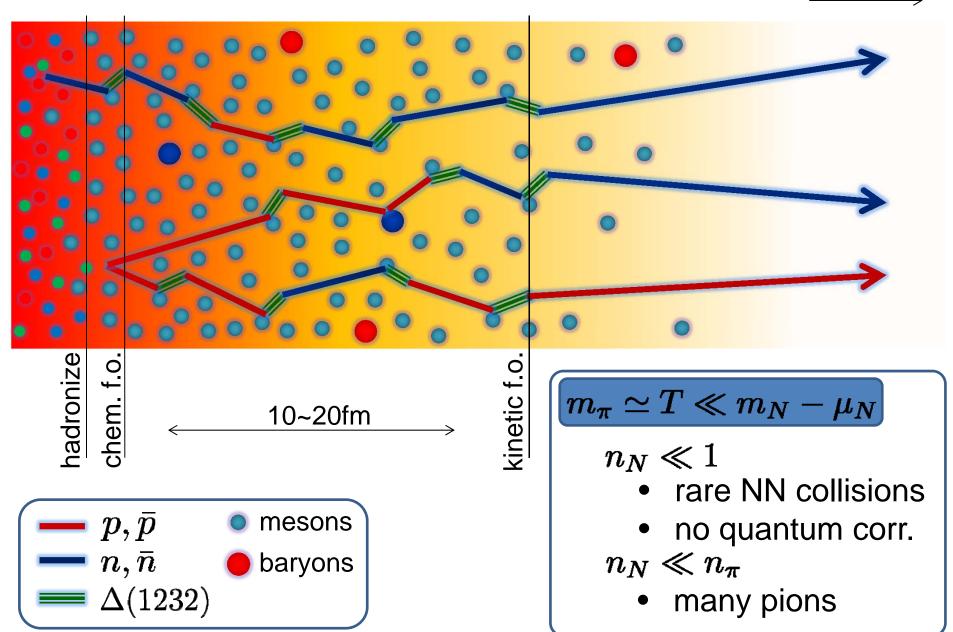


cross sections of p decay rates of Δ

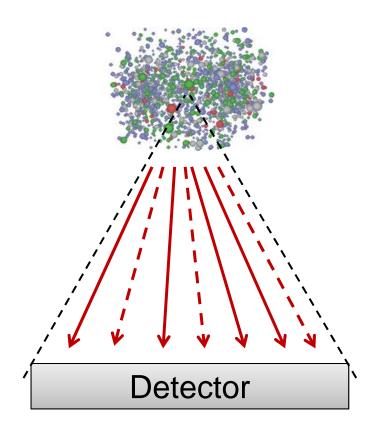


Nucleons in Hadronic Phase

time



Probability Distribution $\mathcal{P}(N_p,N_n,N_{\bar{p}},N_{\bar{n}})$



$$lacksquare N_N egin{cases} N_p & ext{protons} \\ N_n & ext{neutrons} \\ B(N_p; N_N) \end{cases}$$

binomial distribution func.

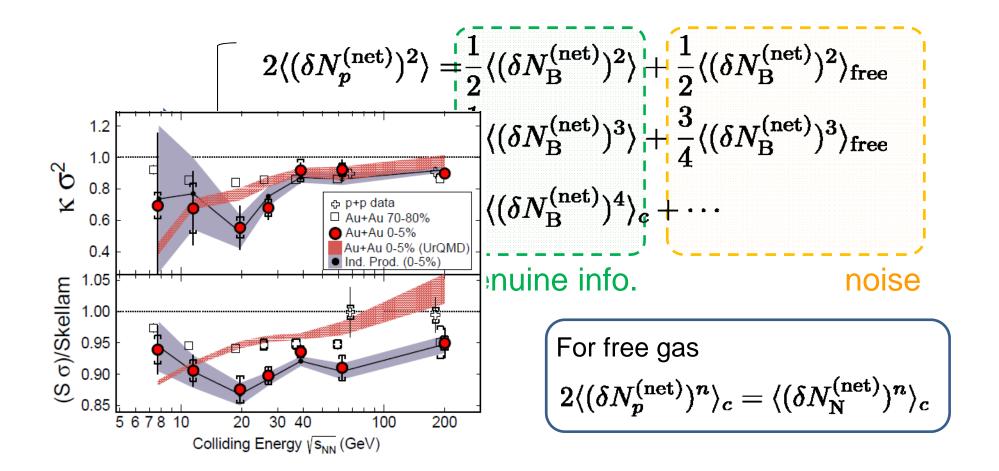
$$\mathcal{P}(N_p, N_n, N_{\bar{p}}, N_{\bar{n}})$$

$$= F(N_N, N_{\bar{N}})B(N_p; N_N)B(N_{\bar{p}}; N_{\bar{N}})$$

for any phase space in the final state.

Difference btw Baryon and Proton Numbers

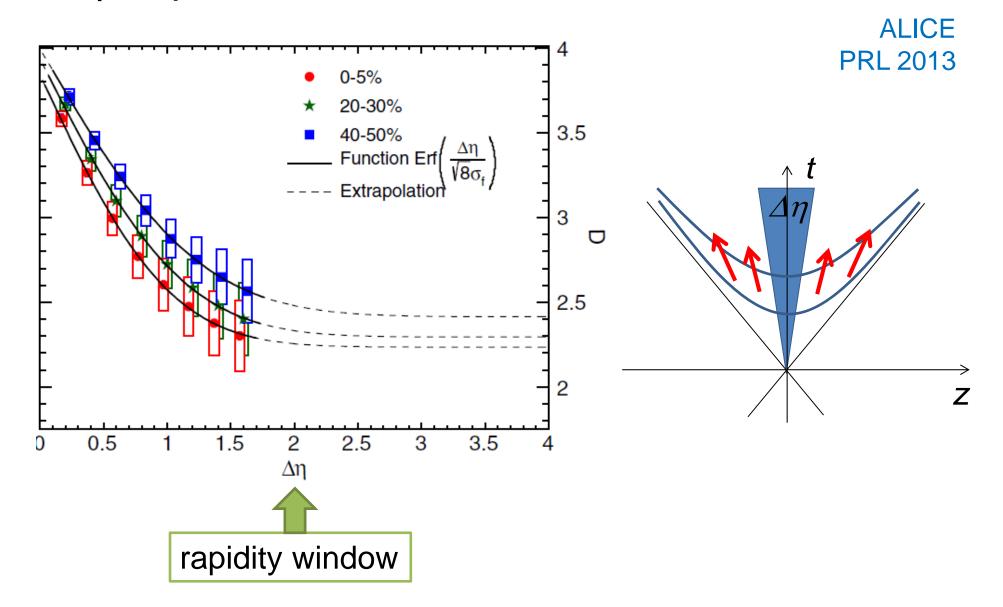
- (1) $N_B^{
 m (net)} = N_B N_{ar B}$ deviates from the equilibrium value.
- (2) Boltzmann (Poisson) distribution for $N_B, N_{\bar{B}}$.



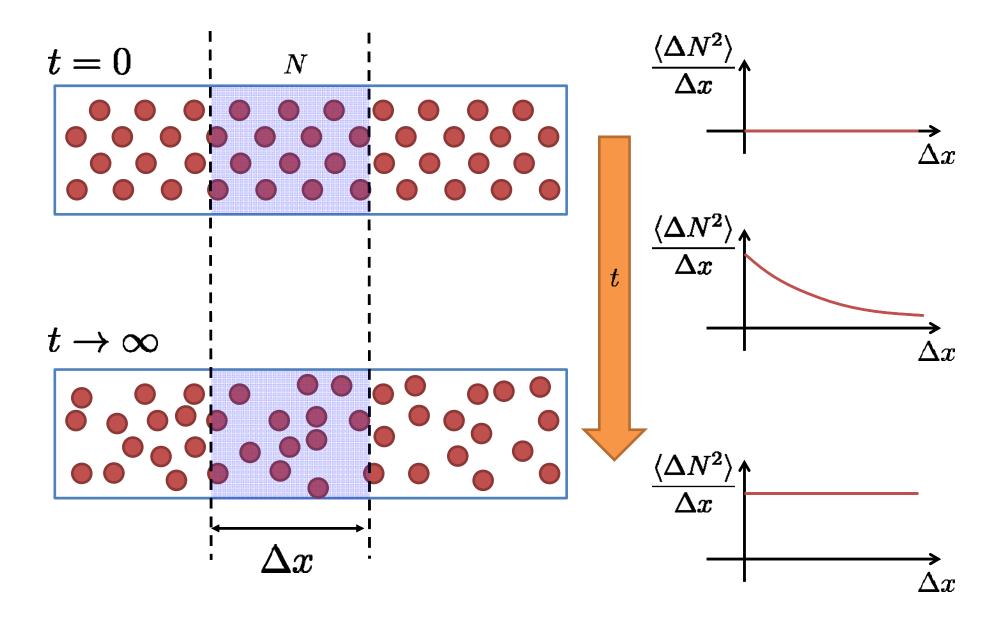
Time Evolution of Higher Order Cumulants

MK, Asakawa, Ono, PLB728, 386, 2014

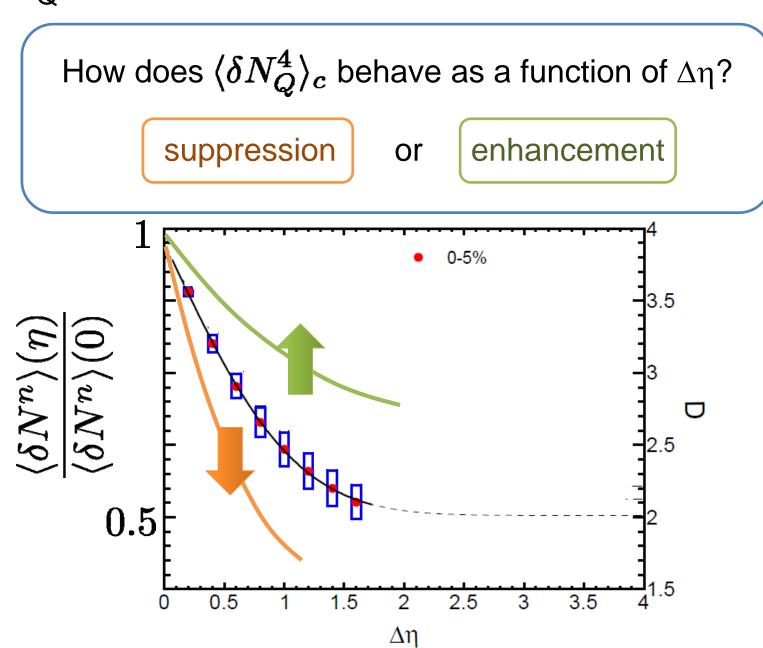
$\Delta\eta$ Dependence @ ALICE



Dissipation of a Conserved Charge



$<\delta N_Q^4>$ @ LHC?



Hydrodynamic Fluctuations

Landau, Lifshitz, Statistical Mechaniqs II Kapusta, Muller, Stephanov, 2012 Stephanov, Shuryak, 2001

Stochastic diffusion equation

$$\partial_{ au} n = D \partial_{oldsymbol{\eta}}^2 n + \partial_{oldsymbol{\eta}} \xi(oldsymbol{\eta}, au)$$



Fluctuation of *n* is Gaussian in equilibrium

Markov (white noise)
+
continuity

Gaussian noise

cf) Gardiner, "Stochastic Methods"

How to Introduce Non-Gaussianity?

Stochastic diffusion equation

$$\partial_{ au} n = D \partial_{m{\eta}}^2 n + \partial_{m{\eta}} \xi(m{\eta}, au)$$

- □ Choices to introduce non-Gaussianity in equil.:
 - \square *n* dependence of diffusion constant D(n)
 - colored noise
 - □ discretization of *n*

How to Introduce Non-Gaussianity?

Stochastic diffusion equation

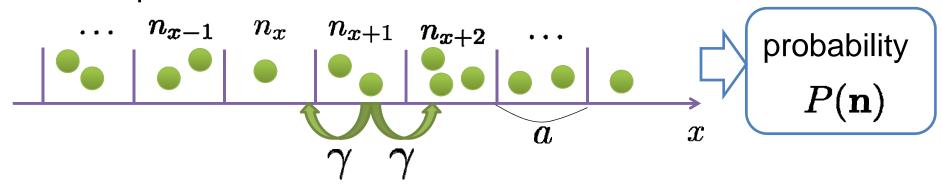
$$\partial_{ au} n = D \partial_{\eta}^2 n + \partial_{\eta} \xi(\eta, au)$$

- □ Choices to introduce non-Gaussianity in equil.:
 - \square *n* dependence of diffusion constant D(n)
 - colored noise
 - discretization of n our choice

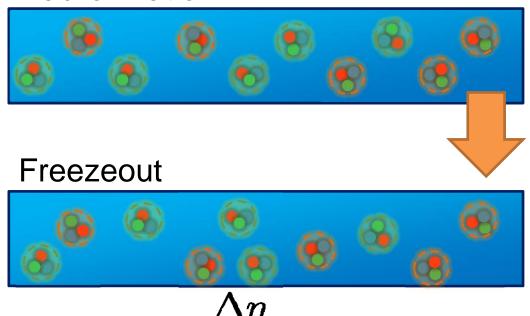
REMARK: Fluctuations measured in HIC are almost Poissonian.

Diffusion Master Equation

Divide spatial coordinate into discrete cells

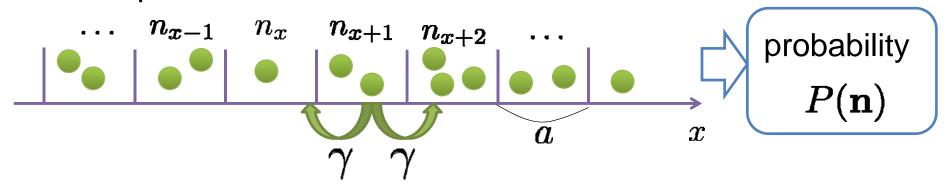


Hadronization



Diffusion Master Equation

Divide spatial coordinate into discrete cells



Master Equation for P(n)

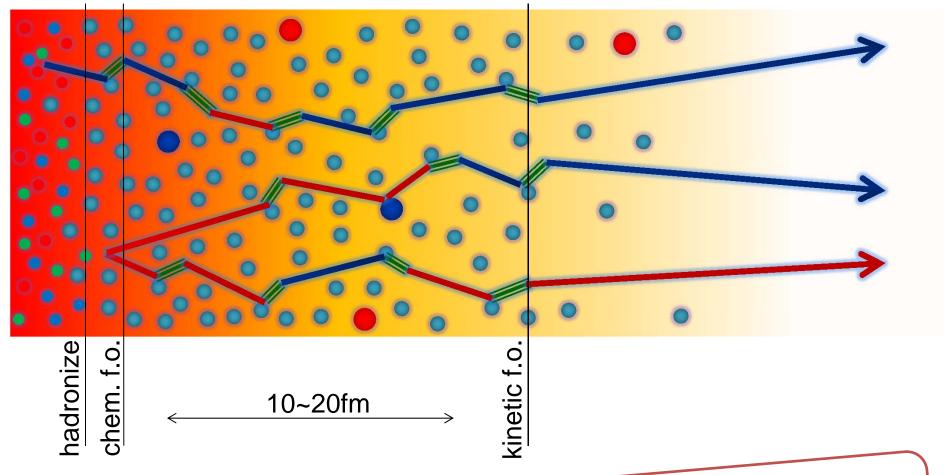
$$rac{\partial}{\partial t}P(\mathbf{n}) = \gamma \sum_{x} [(n_x+1) \left\{ P(\mathbf{n} + \mathbf{e}_x - \mathbf{e}_{x+1}) + P(\mathbf{n} + \mathbf{e}_x - \mathbf{e}_{x-1}) \right\} - 2n_x P(\mathbf{n})]$$

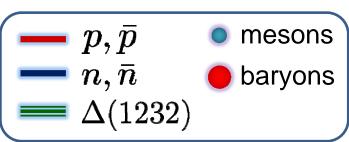
Solve the DME **exactly**, and take $a \rightarrow 0$ limit

No approx., ex. van Kampen's system size expansion

Baryons in Hadronic Phase



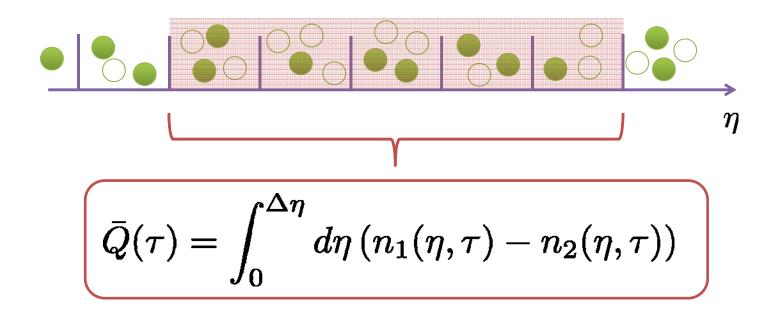




Baryons behave like Brownian pollens in water

Net Charge Number

Prepare 2 species of (non-interacting) particles



Let us investigate

$$\langle ar{Q}^2
angle_c \quad \langle ar{Q}^4
angle_c$$
 at freezeout time t

Solution of DME in a→0 Limit

1st order (deterministic) $\langle n \rangle$

 \square consistent with diffusion equation with $D=\gamma a^2$



Continuum limit with fixed $D=\gamma a^2$

2nd order $\langle \delta n^2 \rangle$

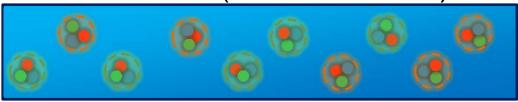
consistent with stochastic diffusion eq.(for sufficiently smooth initial conditions)

Shuryak, Stephanov, 2001

Nontrivial results for non-Gaussian fluctuations

Time Evolution in Hadronic Phase

Hadronization (initial condition)



- Boost invariance / infinitely long system
 - Local equilibration / local correlation

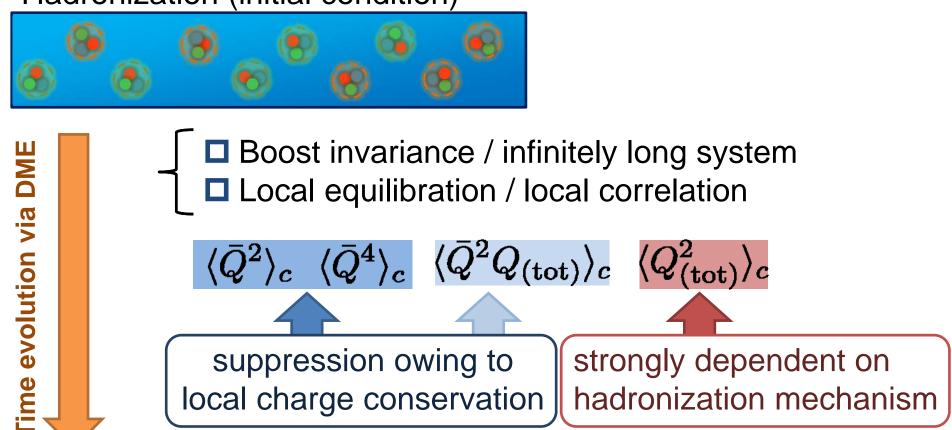
$$\langle \bar{Q}^2 \rangle_c \ \langle \bar{Q}^4 \rangle_c \ \langle \bar{Q}^2 Q_{({
m tot})} \rangle_c \ \langle Q^2_{({
m tot})} \rangle_c$$

suppression owing to local charge conservation

strongly dependent on hadronization mechanism

Time Evolution in Hadronic Phase

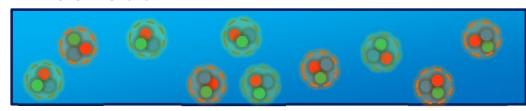
Hadronization (initial condition)



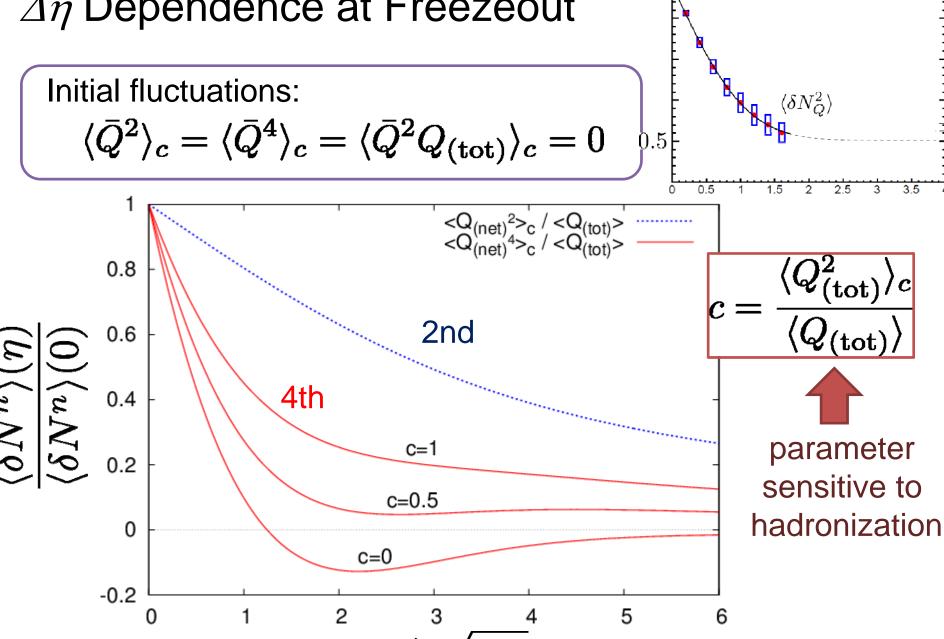
suppression owing to local charge conservation

strongly dependent on hadronization mechanism

Freezeout



Δη Dependence at Freezeout

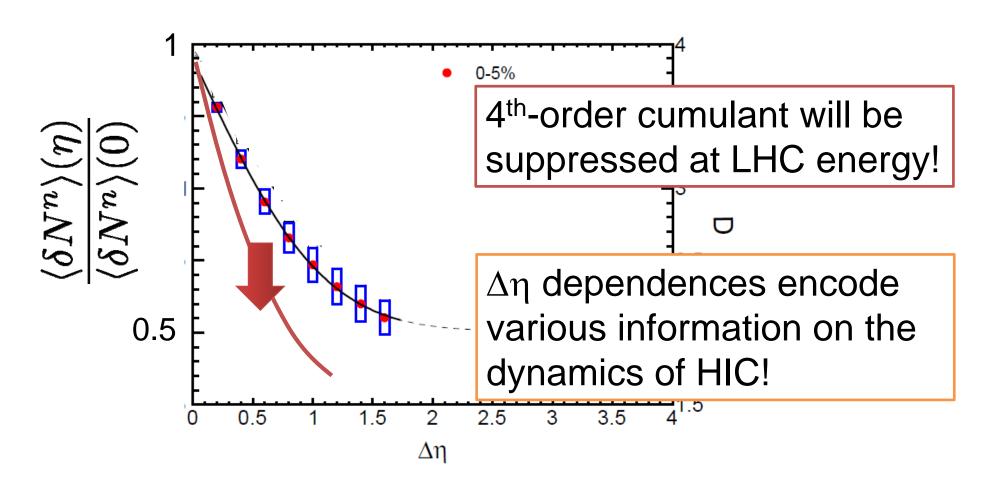


0-5%

$<\delta N_{\rm Q}^4>$ @ LHC

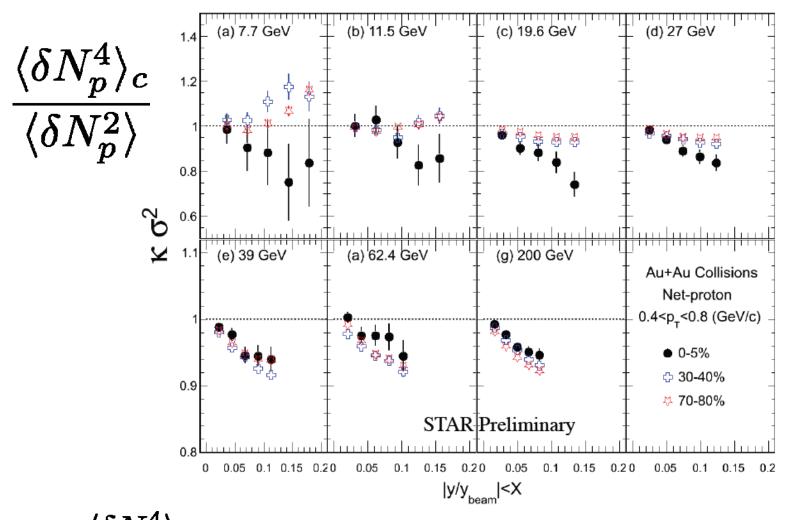
Assumptions -

- boost invariant system
- small fluctuations of CC at hadronization
- short correlation in hadronic stage



$\Delta\eta$ Dependence at STAR

STAR, QM2012



 $\frac{\langle \delta N_p^4 \rangle_c}{\langle \delta N_p^2 \rangle}$ decreases as $\Delta \eta$ becomes larger at RHIC energy.

Many Things to do ...

Theory (Motivation)

- Better understanding on non-thermal nature
- Critical phenomena
- Other ideas?

- $\Delta \eta$ dependence of 4th order cumulant
- Baryon number cumulants
- Acceptance effect, etc.

Lattice

Heavy Ion Collisions

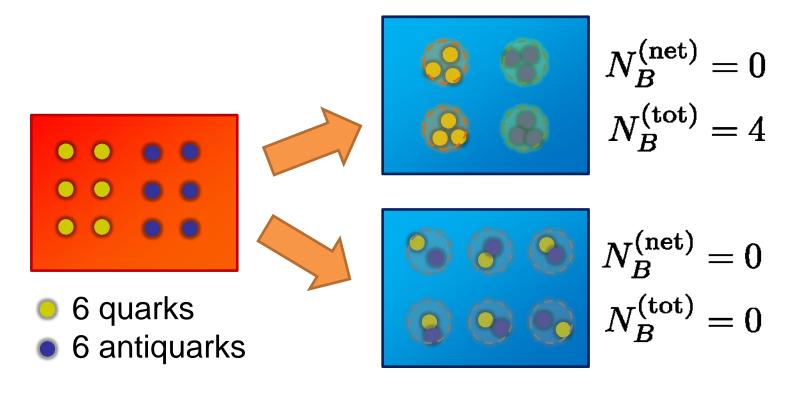
- More accurate data
- Various channels
- Nonzero μ

Summary

- flue Conserved charge fluctuations are observable both in lattice simulations and heavy ion collisions. The comparison of the results in these two "experiments" will provide us many information to understand the QCD at nonzero T/μ .
- ☐ A lot of efforts are required both sides:
 - ☐ Lattice: Higher statistics
 - ☐ HIC: reconstructing baryon #, acceptance, etc.
- Rapidity window dependences of cumulants in HIC are valuable tools to understand the non-thermal nature of fluctuations.

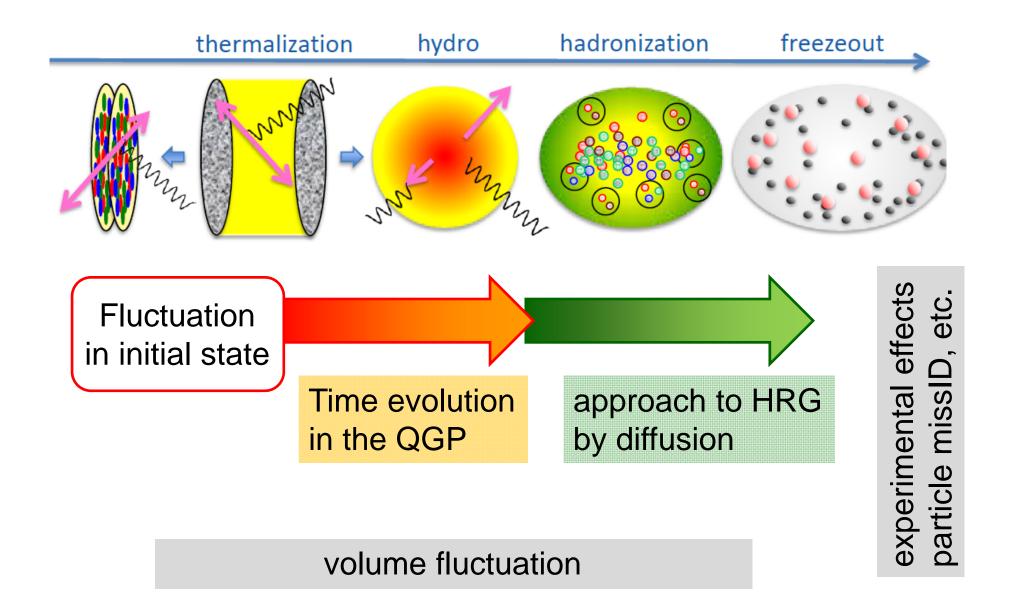
Total Charge Number

In recombination model,

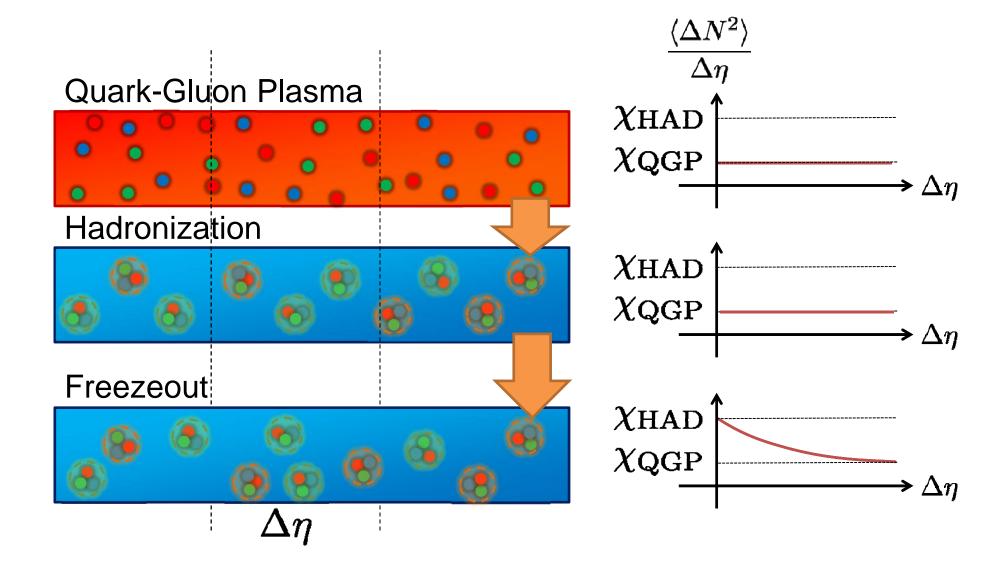


 \square $N_B^{({
m tot})}$ can fluctuate, while $N_B^{({
m net})}$ does not.

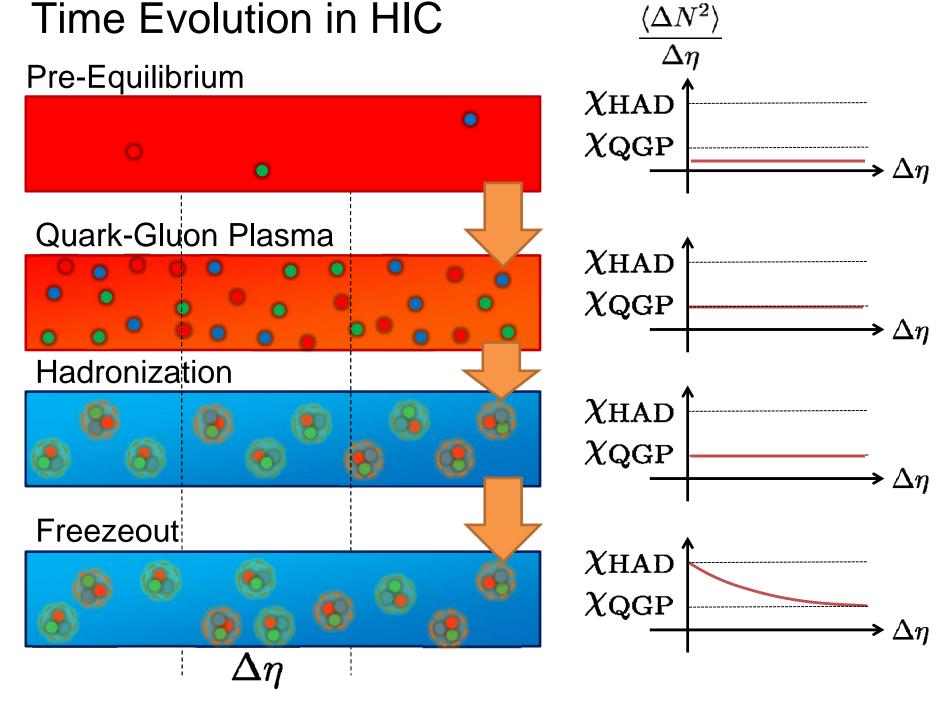
Evolution of Fluctuations



Time Evolution in HIC



Time Evolution in HIC



Time Evolution in HIC

