

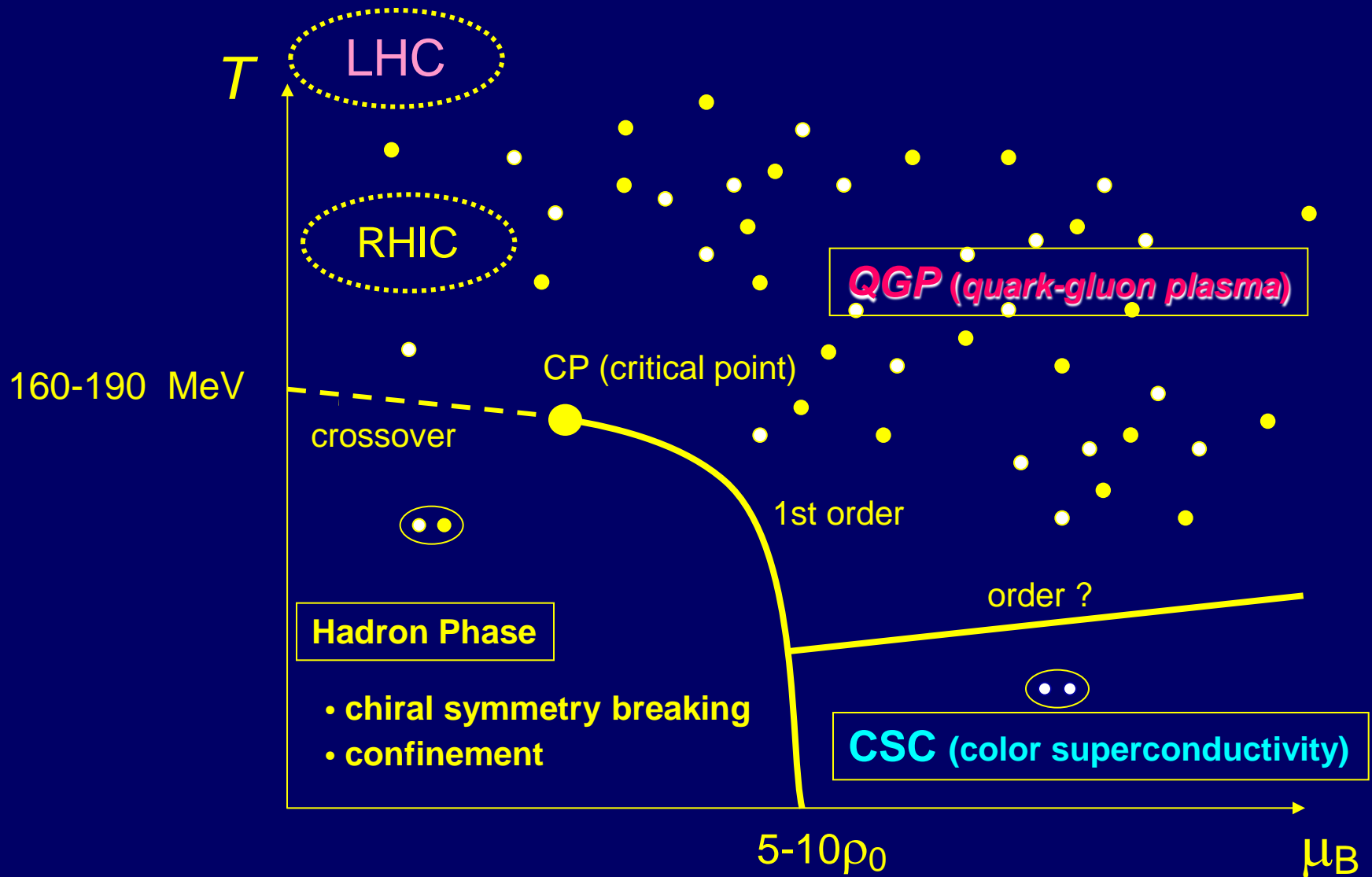
Conserved Charge Fluctuations: Myths and Facts

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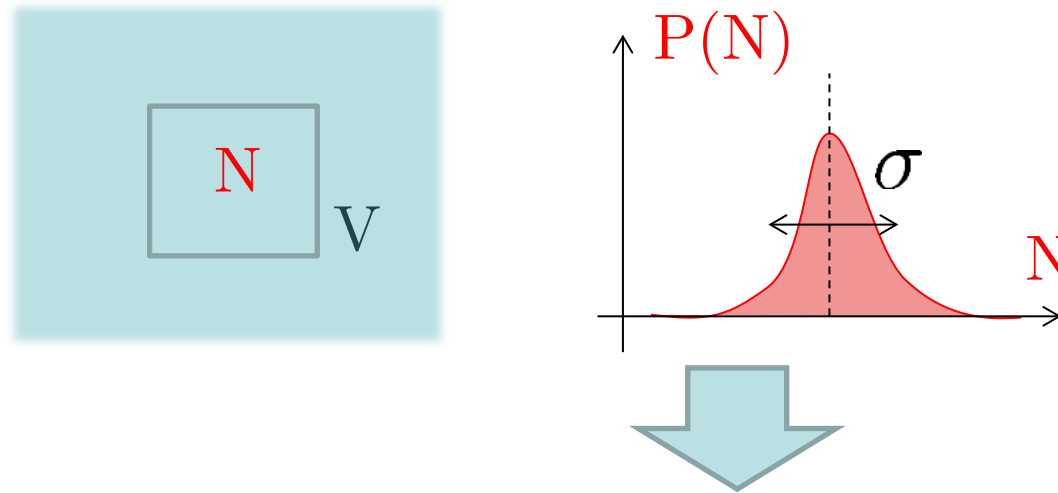
With M. Kitazawa, H. Ono, and M. Sakaida

QCD Phase Diagram



Fluctuations, or Cumulants $\langle \delta N^n \rangle_c$

Observables in equilibrium are fluctuating.



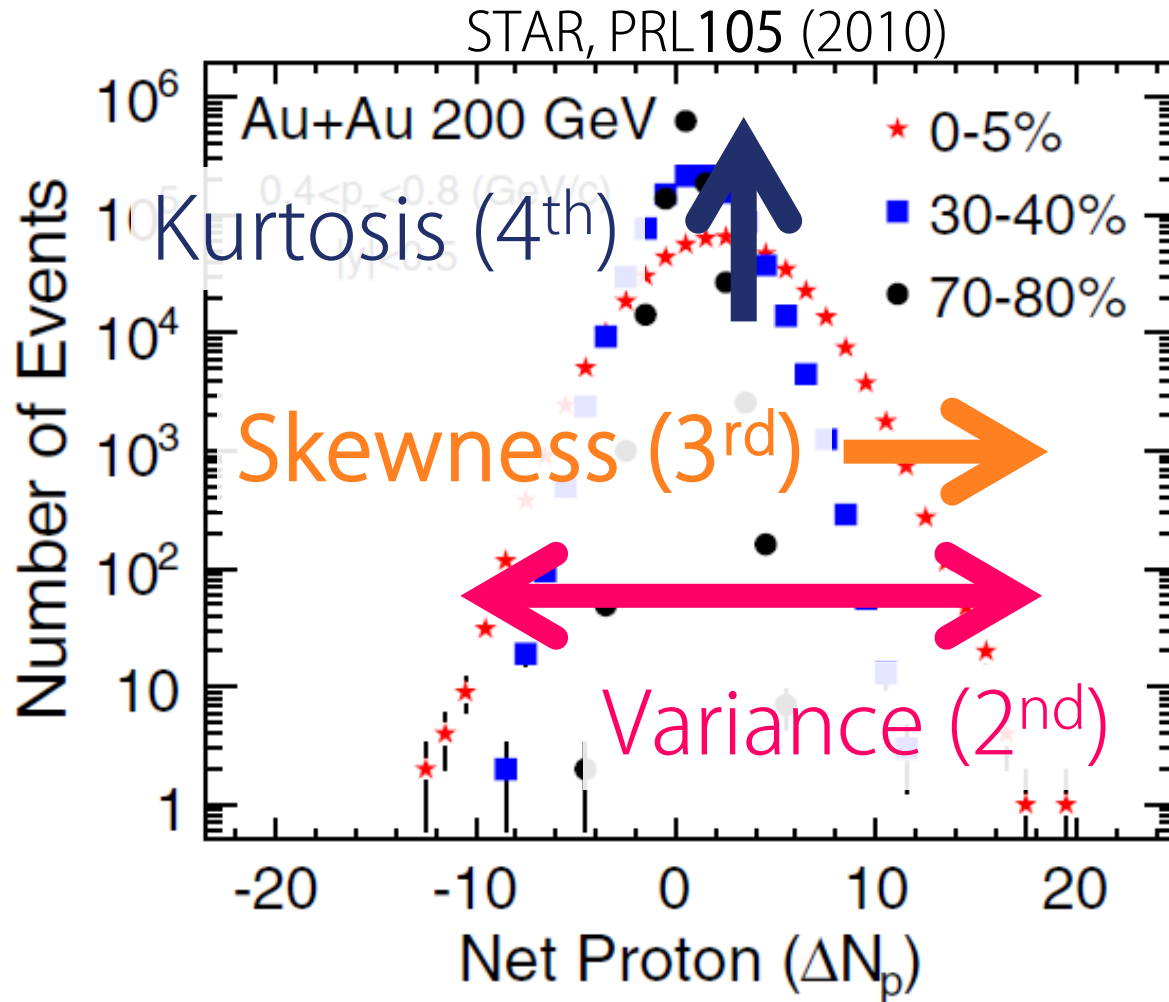
➤ Variance: $\langle \delta N^2 \rangle = V \chi_2 = \sigma^2$ $\delta N = N - \langle N \rangle$

➤ Skewness: $S = \frac{\langle \delta N^3 \rangle}{\sigma^3}$

➤ Kurtosis: $\kappa = \frac{\langle \delta N^4 \rangle - 3\langle \delta N^2 \rangle^2}{\chi_2 \sigma^2}$

Non-Gaussianity

Variance, Skewness, and Kurtosis



Why Conserved Charge Fluctuations ?

- Their values do not change during the phase transition
- Their values in QGP and Hadron Phase are different
- They change in Hadron Phase only by diffusion

D measure for electromagnetic charge fluctuation

Heinz, Müller, M.A., Jeon, Koch, 2000

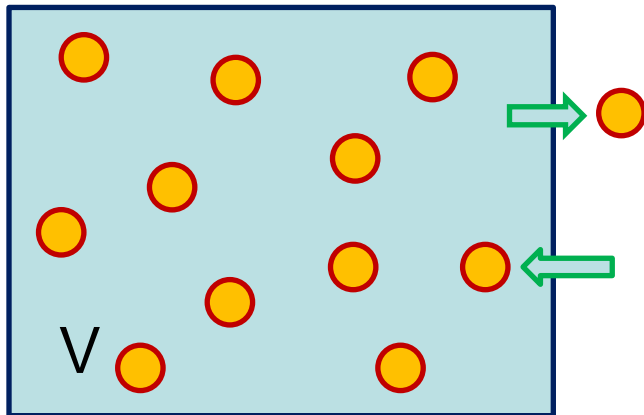
- Charge Fluctuation and Baryon Number Fluctuations are well-defined quantities, and can be measured on the lattice
- Lattice results and Effective Model results (equilibrium thermodynamics) are often compared with experimental results

Does this make sense?

Conserved and Non-Conserved Charge Fluc.

Necessary to consider dynamical evolution of fluctuation!

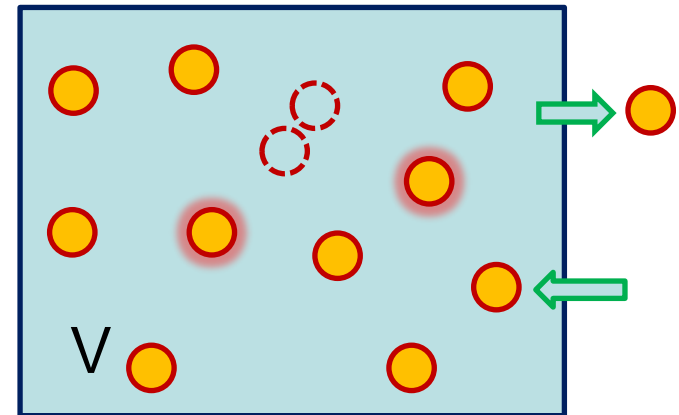
Conserved Charge



Only diffusion changes
the number of charge

relaxation time $\tau \rightarrow \infty$
for $V \rightarrow \infty$

Non-Conserved Charge



Charge can change
anywhere in the volume

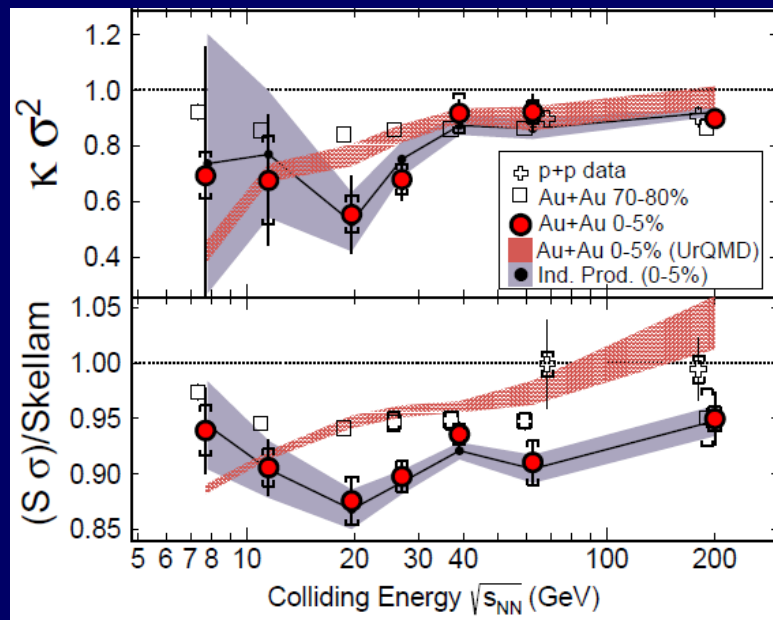
$\tau \rightarrow \text{const.}$
for $V \rightarrow \infty$

Three Myths for Fluctuations

- *Proton number is a proxy of baryon number*
- *Freeze-out parameters: lattice meets experiment*
- *Global Charge Conservation is important even at LHC*

Proton Number Cumulants

- Proton Number Fluctuation has been attracting a lot of interest because it can be observed experimentally
- Proton Number Fluctuation diverges at CP Hatta and Stephanov, 2003
- Comparisons of experimental results and lattice predictions have been made (e.g. Gupta et al., Science 2011)



$$\chi_B^{(n)}\left(\frac{T}{T_c}, \frac{\mu_B}{T}\right) = \frac{1}{T^n} \frac{\partial^n}{\partial (\mu_B/T)^n} P\left(\frac{T}{T_c}, \frac{\mu_B}{T}\right) \Bigg|_{T/T_c}$$

$$S\sigma = \frac{T\chi_B^{(3)}}{\chi_B^{(2)}}$$

$$\kappa\sigma^2 = \frac{T^2\chi_B^{(4)}}{\chi_B^{(2)}}$$

STAR, PRL 2014

Experiment: Net Proton
Theory: Net Baryon

Is this harmless?

Protons and Baryons

The question here is how these are related to each other:

$$\left\langle \left(\delta N_p \right)^n \right\rangle_c \longleftrightarrow \left\langle \left(\delta N_B \right)^n \right\rangle_c$$

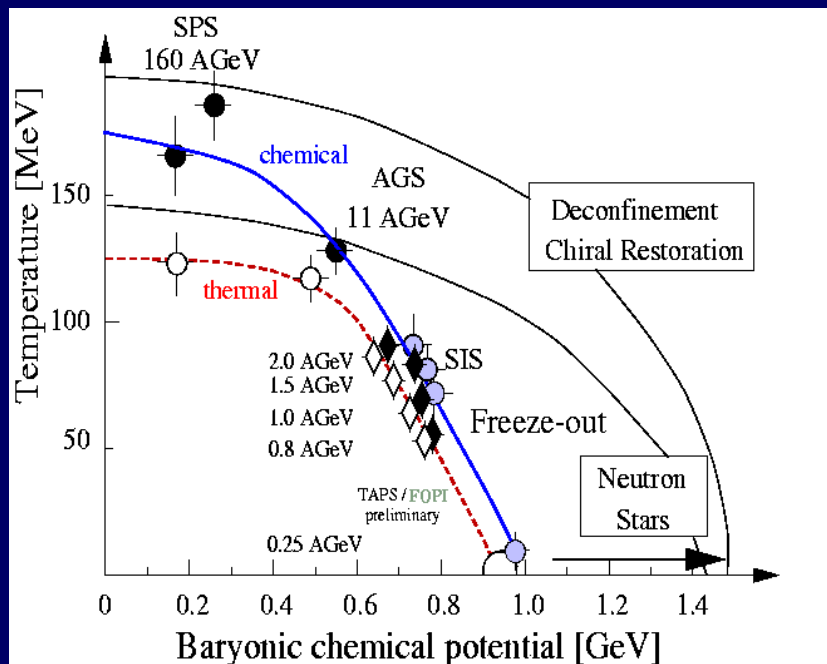
In free nucleon gas in equilibrium,

$$\left\langle \left(\delta N_B \right)^n \right\rangle_c = 2 \left\langle \left(\delta N_p \right)^n \right\rangle_c$$

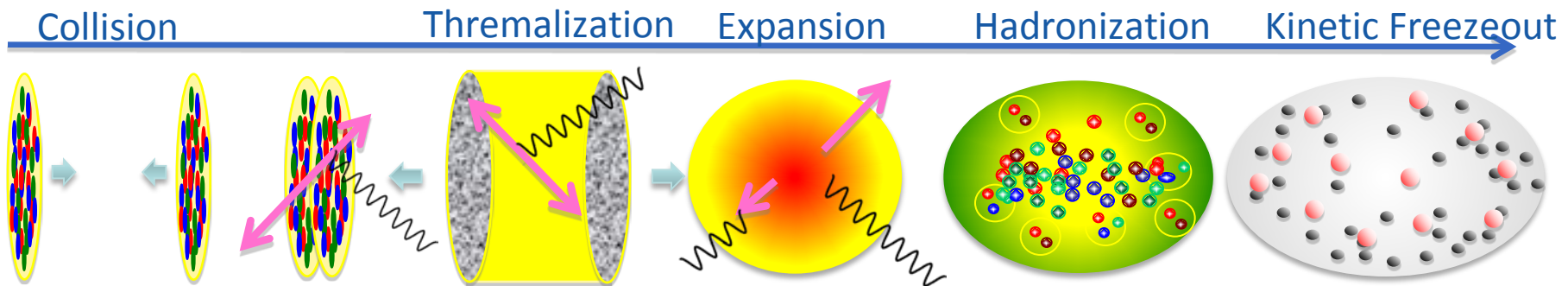
Otherwise, in general,

$$\left\langle \left(\delta N_B \right)^n \right\rangle_c \neq 2 \left\langle \left(\delta N_p \right)^n \right\rangle_c$$

Freezeouts

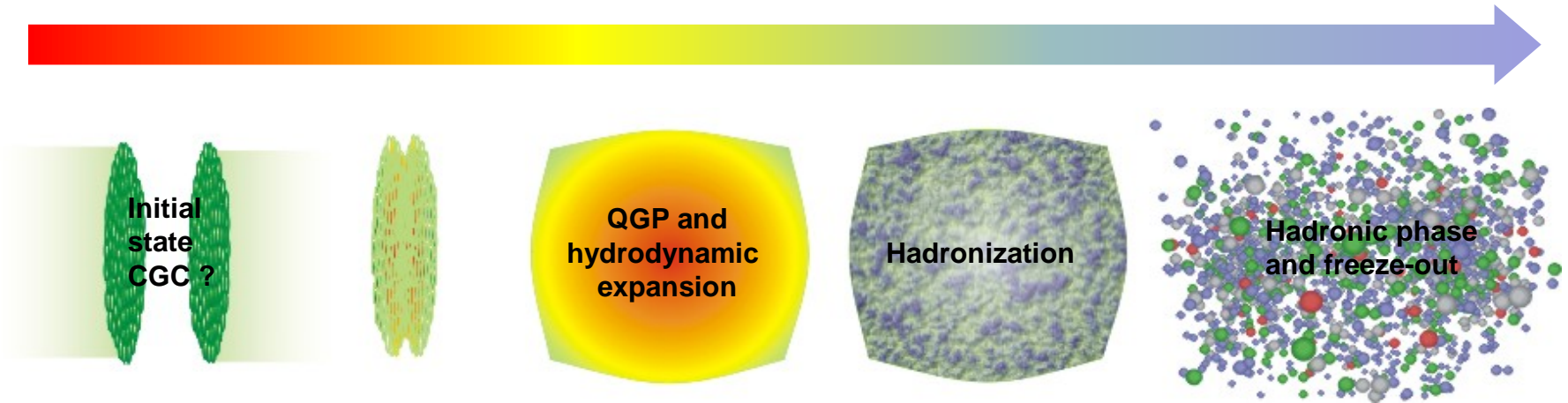


- Net proton number may be considered as a proxy of net baryon number
- Chemical freezeout is close to the crossover, and (anti)proton number is expected to be fixed early (?)
 - But Not all particle numbers and fluctuations are fixed at chemical freezeout



Heavy Ion Physics 101

Time



- Electromagnetic probes (γ 's, dileptons) leave QGP without interaction
no exceptions
- On the other hand, hadrons keep on interacting with each other until freezeouts
- There are two freeze-outs, chemical and thermal

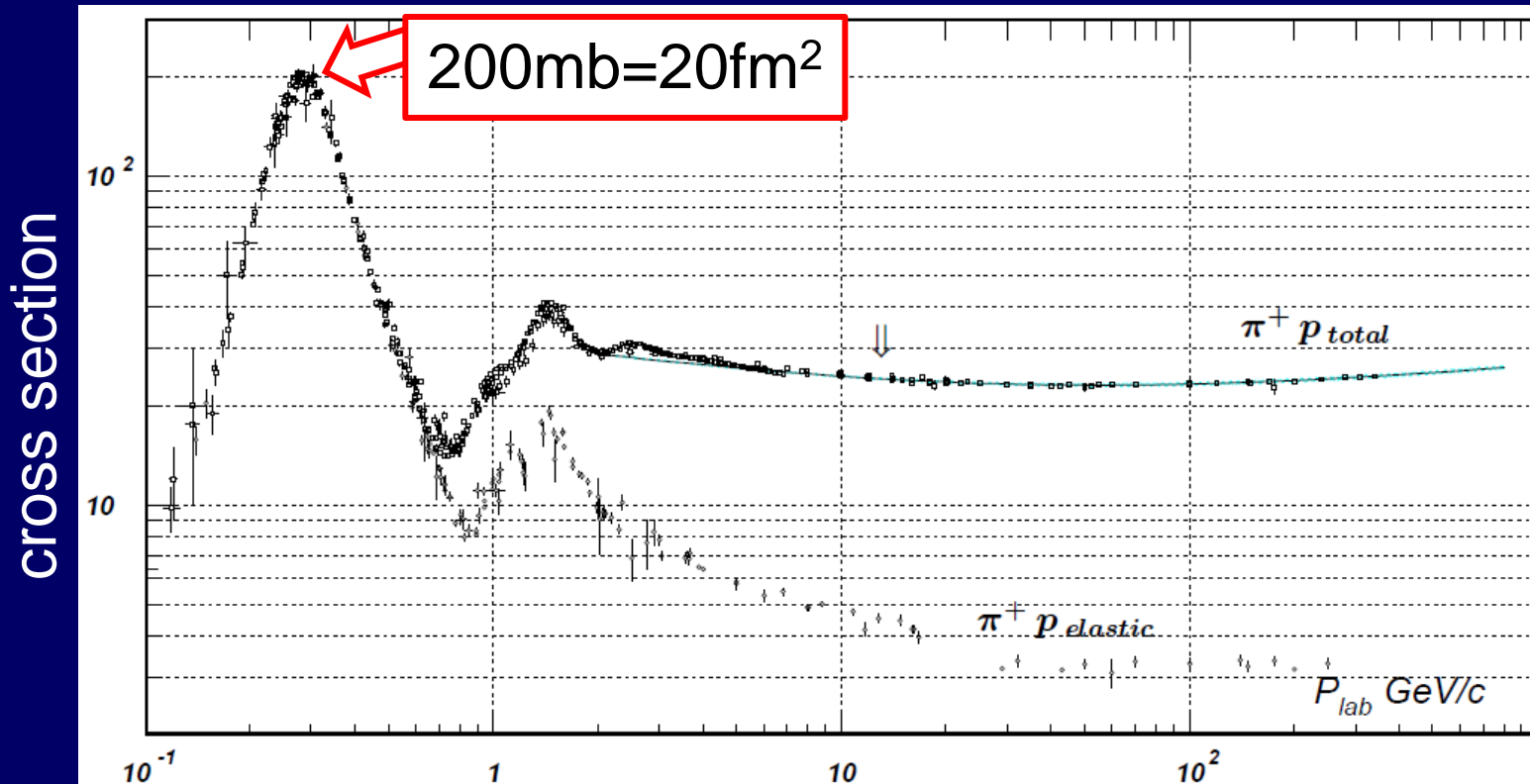
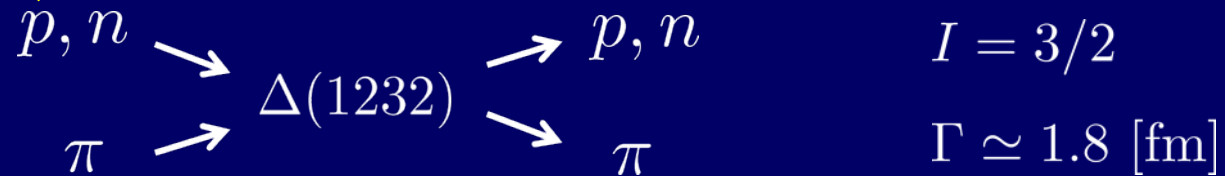
These are (phenomenological) results of dynamics

Some exceptions may exist ➡ need to understand physics

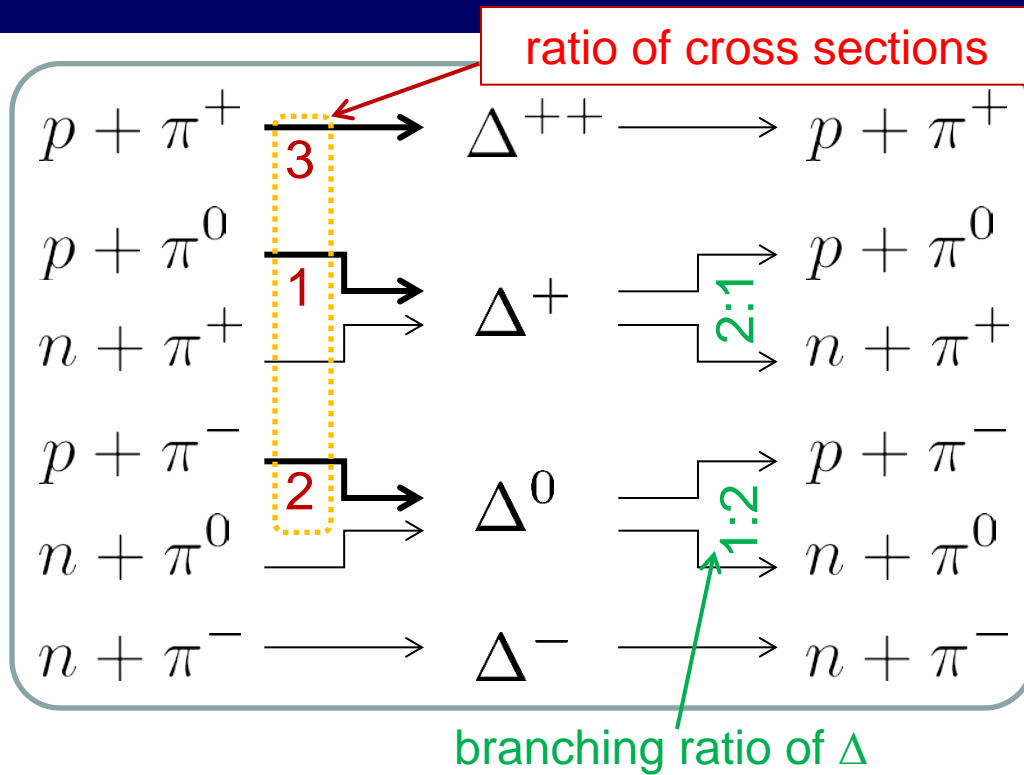
Exception

If there are low mass resonances with large cross sections, this exception happens

In our case at hand, Δ resonances

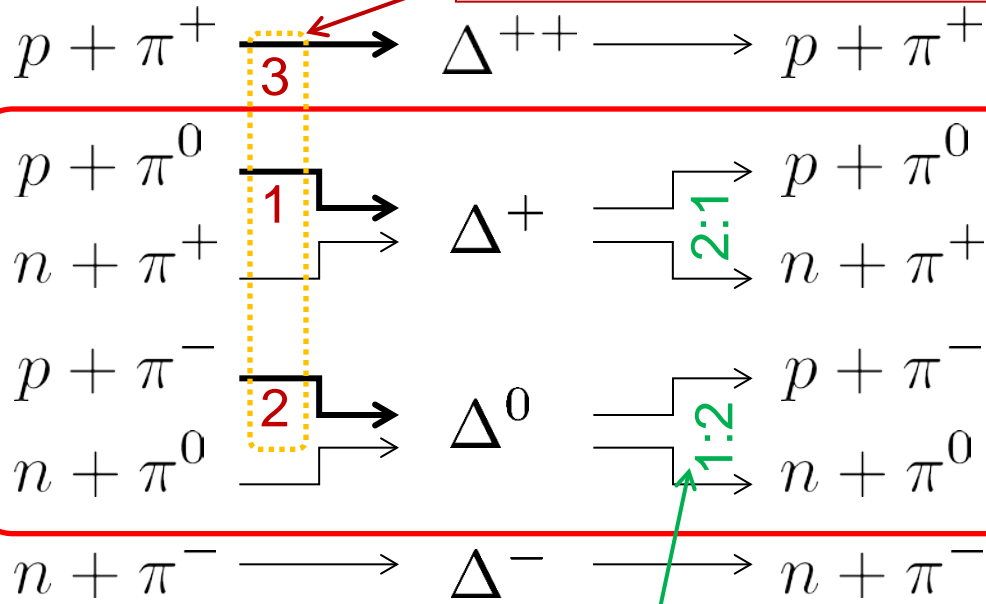


Effect of Δ



Effect of Δ

ratio of cross sections

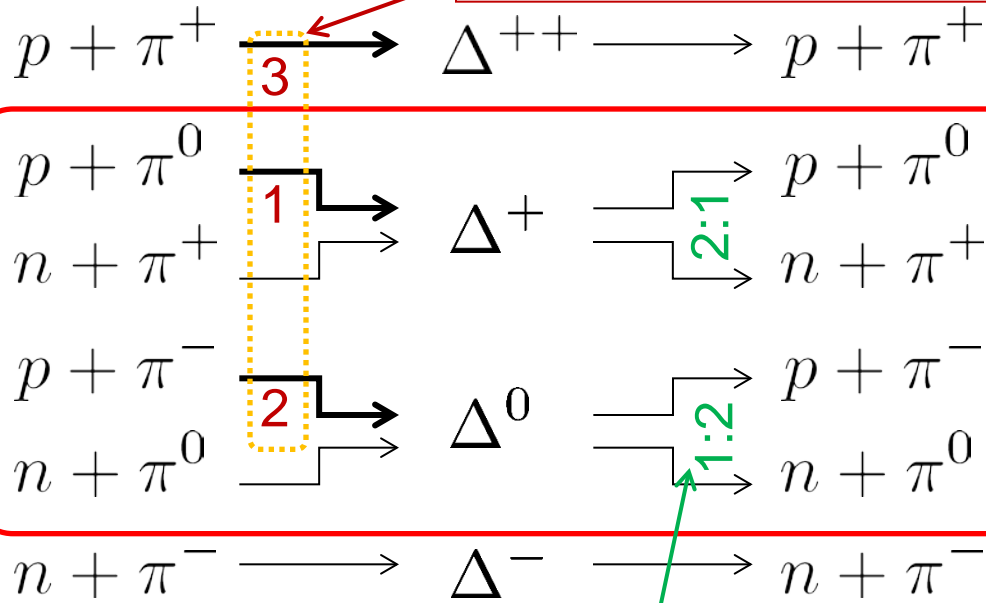


branching ratio of Δ

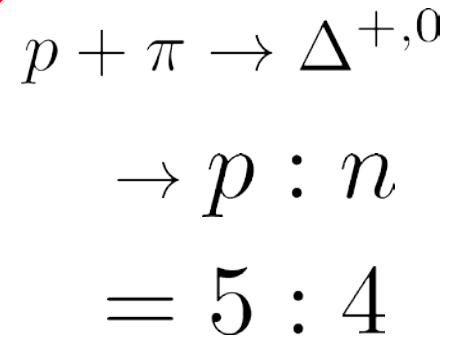
$$\begin{aligned}
 p + \pi &\rightarrow \Delta^{+,0} \\
 &\rightarrow p : n \\
 &= 5 : 4
 \end{aligned}$$

How long is the mean free time?

ratio of cross sections



branching ratio of Δ

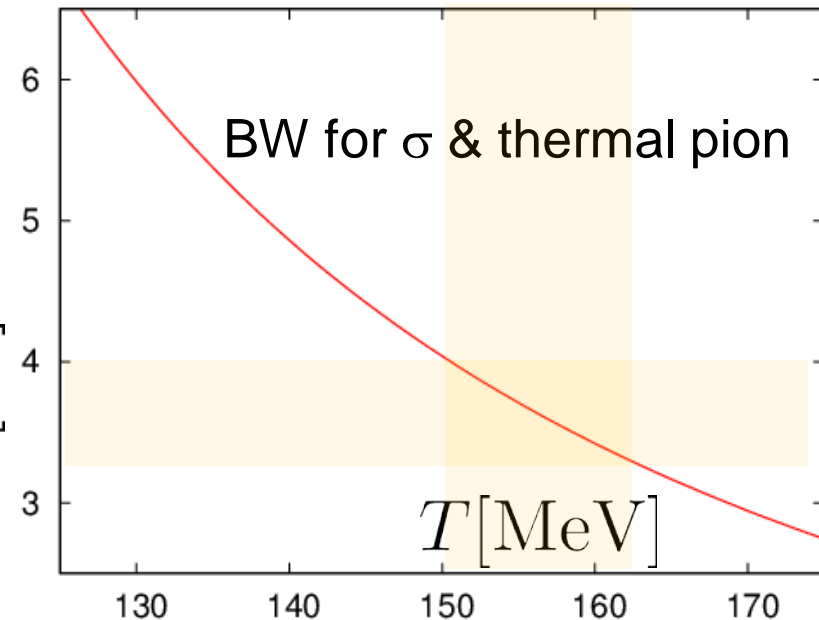


Meantime to create Δ^+ or Δ^0

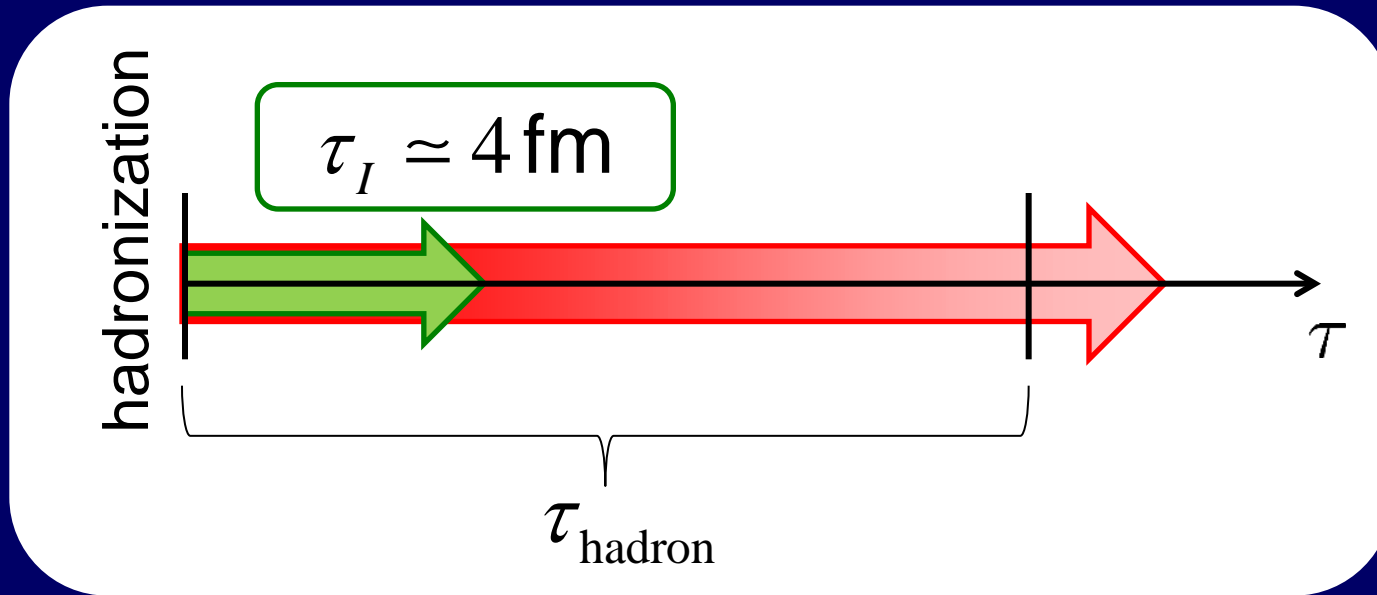
$$\tau^{-1} = \int \frac{d^3 k_\pi}{(2\pi)^3} \sigma(E_{\text{cm}}) v_\pi n(E_\pi)$$

$\tau \leq \text{a few fm}$


$\tau [\text{fm}]$



Time Scales



$\left\{ \begin{array}{l} \tau_I : \text{time scale to realize isospin randomization} \\ \tau_{\text{hadron}} : \text{time scale of hadron phase duration} \end{array} \right.$

τ_{hadron}  result of state-of-art hydro + cascade calculation

Result of Hydro+Cascade Calculation

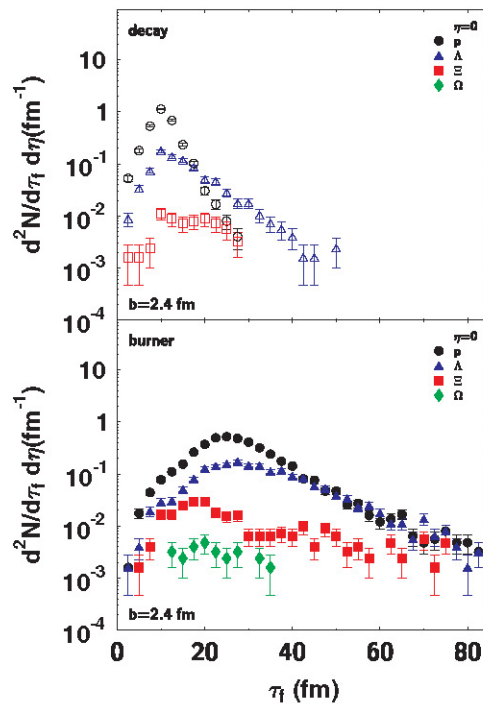


FIG. 22. (Color online) Freeze-out time distribution of baryons for hydro+decay (open symbols, above) and hydro+UrQMD (solid symbols, below) at midrapidity.

providing us with an estimate on the lifetime of the hadronic phase around 10–20 fm/c. Note that this estimate is subject to the same systematic uncertainties discussed previously in the context of the overall lifetime of the system.

Freezeout time distribution

← without after-burner

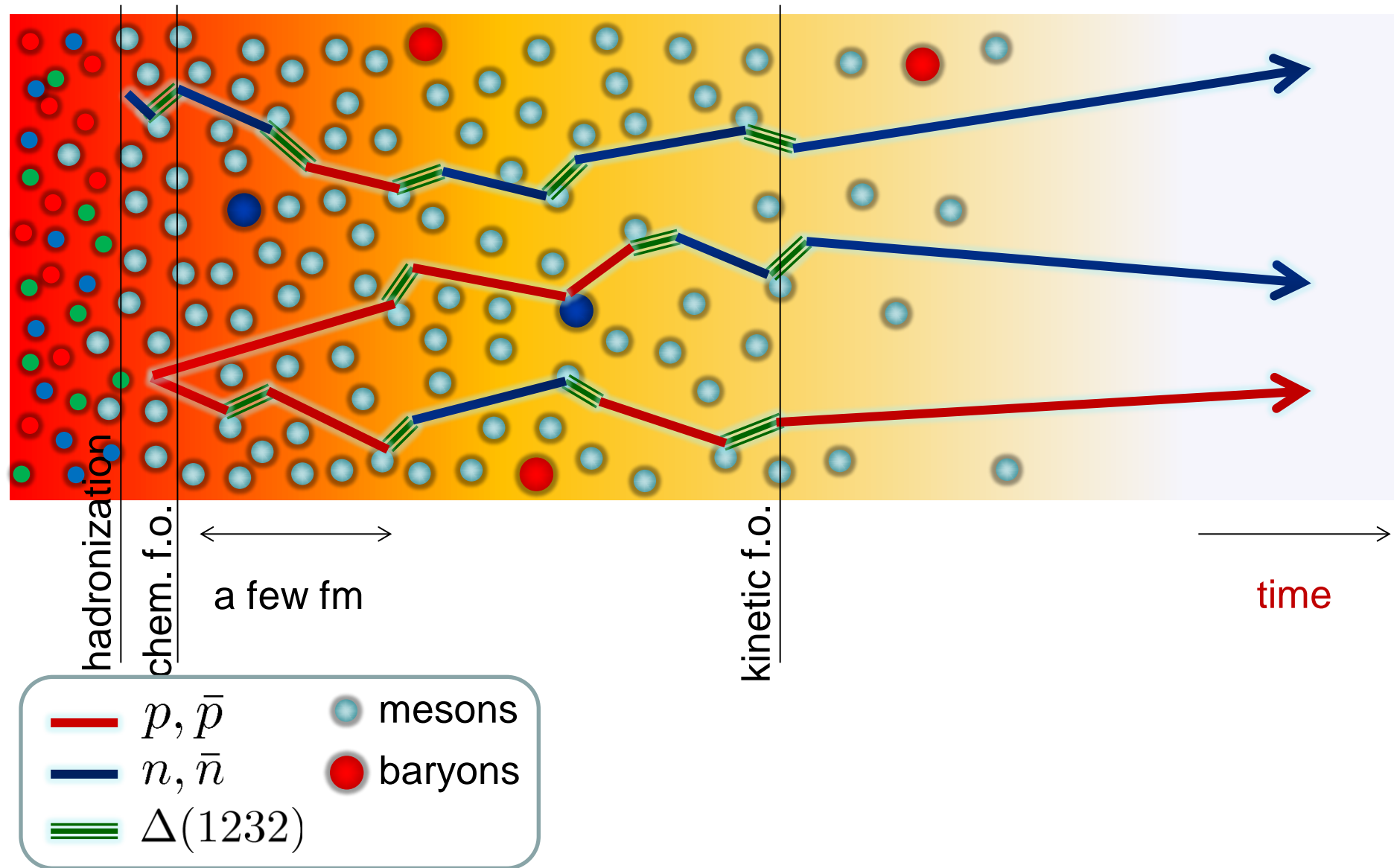
← with after-burner

→ $\tau_{\text{hadron}} : 10 \sim 20 \text{ fm}$

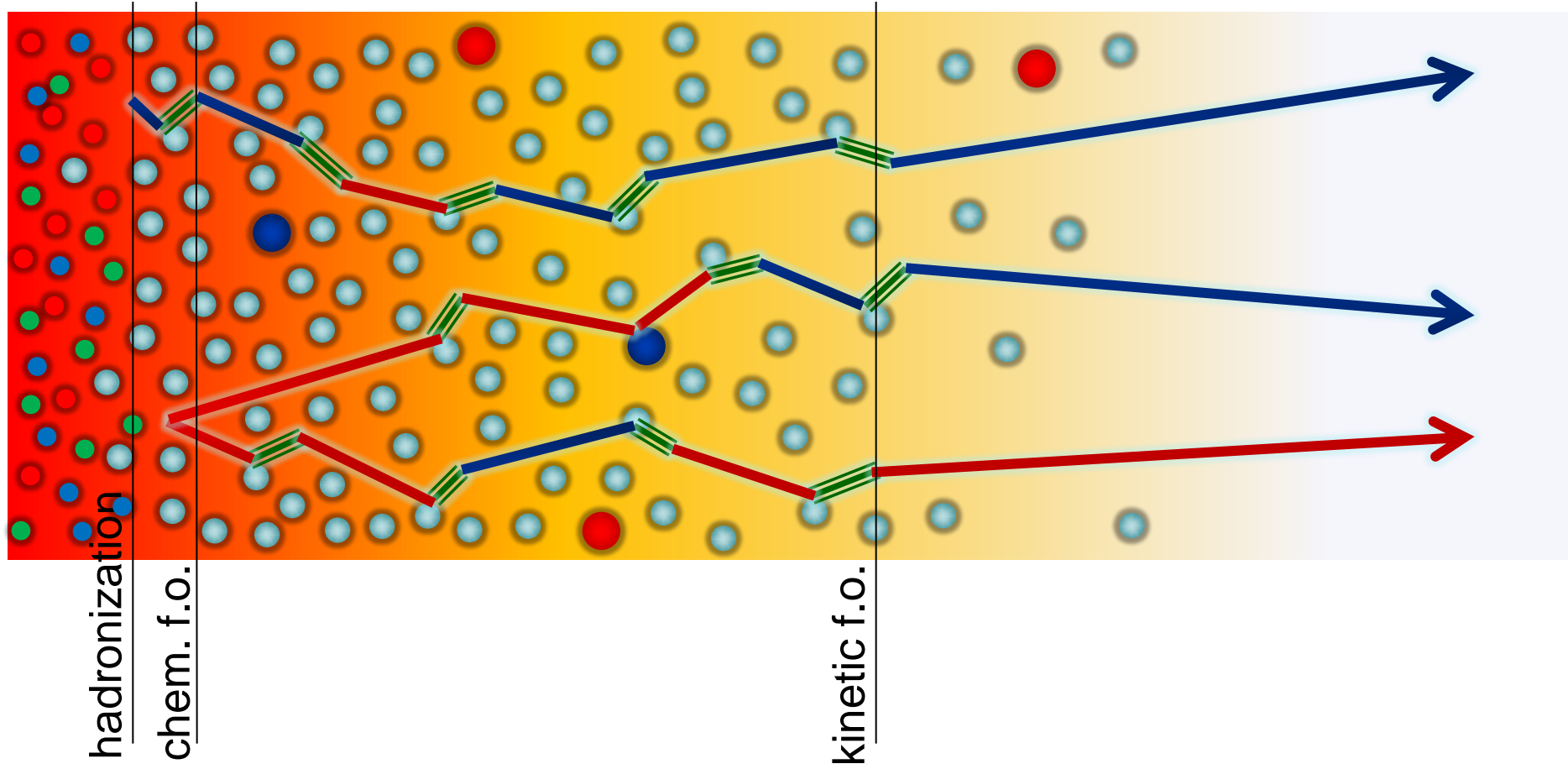
Nonaka and Bass, PRC 2007

$\tau_I \ll \tau_{\text{hadron}}$ isospin: randomized

Nucleon Isospin Randomization in Pion Gas



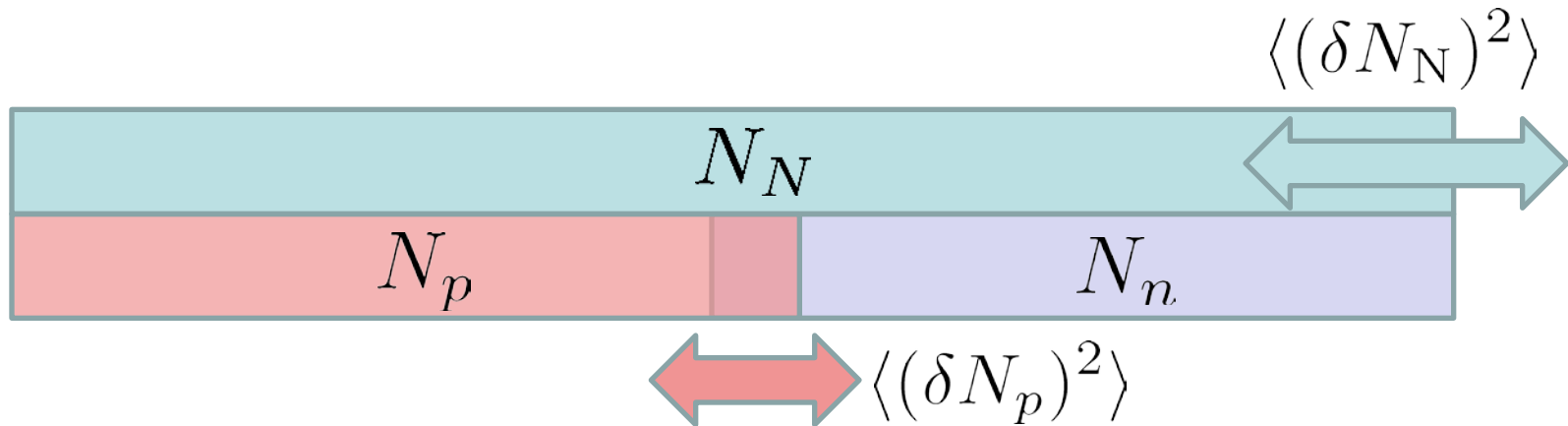
Probability Distribution



$$P_i(N_p, N_n, N_{\bar{p}}, N_{\bar{n}}) \longrightarrow P_f(N_p, N_n, N_{\bar{p}}, N_{\bar{n}})$$

Production of Additional Fluctuation

1. Original

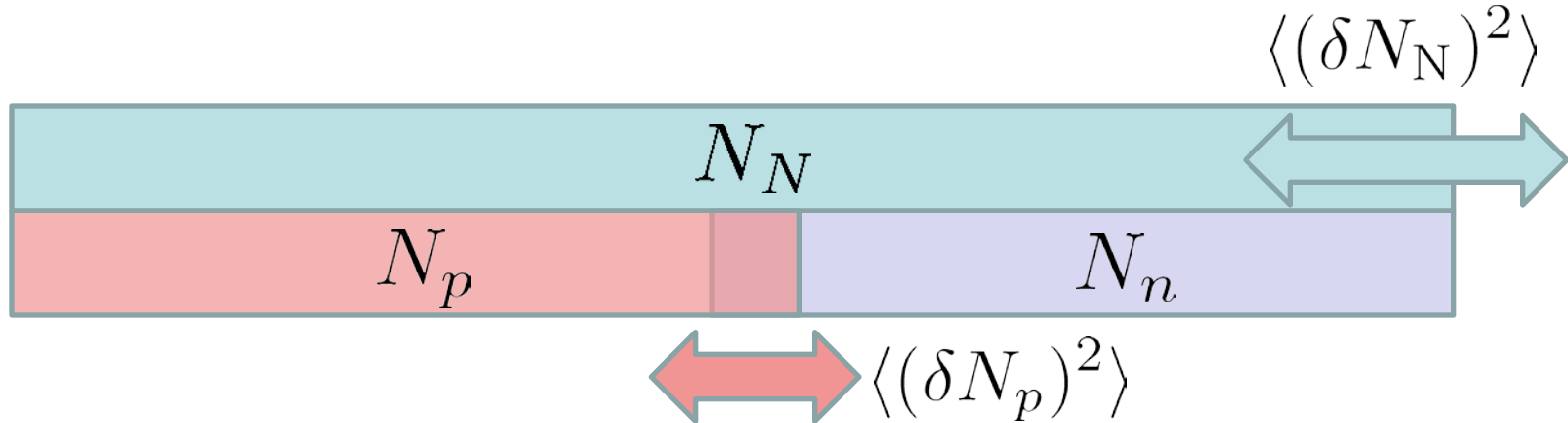


2. Additional (from $\pi N \rightarrow \Delta \rightarrow \pi N$)

- In, general, fluctuations of N_N and N_p are different
- Additional N_p fluctuations are created by (thermal) pions

Proton and Nucleon Moments

1. Original



2. Additional (from $\pi N \rightarrow \Delta \rightarrow \pi N$)

$$\langle (\delta N_p^{(\text{net})})^2 \rangle = \frac{1}{4} \langle (\delta N_N^{(\text{net})})^2 \rangle + \frac{1}{4} \langle N_N^{(\text{tot})} \rangle$$

$$\langle (\delta N_N^{(\text{net})})^2 \rangle = 4 \langle (\delta N_p^{(\text{net})})^2 \rangle - 2 \langle N_p^{(\text{tot})} \rangle$$

- For free nucleon gas

for isospin symmetric matter

$$\langle (\delta N_p^{(\text{net})})^2 \rangle = \frac{1}{2} \langle (\delta N_N^{(\text{net})})^2 \rangle$$

Proton and Nucleon Moments

Similarly,

$$N_N \rightarrow N_p$$

$$\left\langle \left(\delta N_p^{(\text{net})} \right)^3 \right\rangle = \frac{1}{8} \left\langle \left(\delta N_N^{(\text{net})} \right)^3 \right\rangle + \frac{3}{8} \left\langle \delta N_N^{(\text{net})} \delta N_N^{(\text{tot})} \right\rangle$$

$$\left\langle \left(\delta N_p^{(\text{net})} \right)^4 \right\rangle_c = \frac{1}{16} \left\langle \left(\delta N_N^{(\text{net})} \right)^4 \right\rangle_c + \frac{3}{8} \left\langle \left(\delta N_N^{(\text{net})} \right)^2 \delta N_N^{(\text{tot})} \right\rangle + \frac{3}{16} \left\langle \left(\delta N_N^{(\text{net})} \right)^2 \right\rangle - \frac{1}{8} \left\langle N_N^{(\text{tot})} \right\rangle$$

$$N_p \rightarrow N_N$$

$$\left\langle \left(\delta N_N^{(\text{net})} \right)^3 \right\rangle = 8 \left\langle \left(\delta N_p^{(\text{net})} \right)^3 \right\rangle - 12 \left\langle \delta N_p^{(\text{net})} \delta N_p^{(\text{tot})} \right\rangle + 6 \left\langle N_p^{(\text{net})} \right\rangle$$

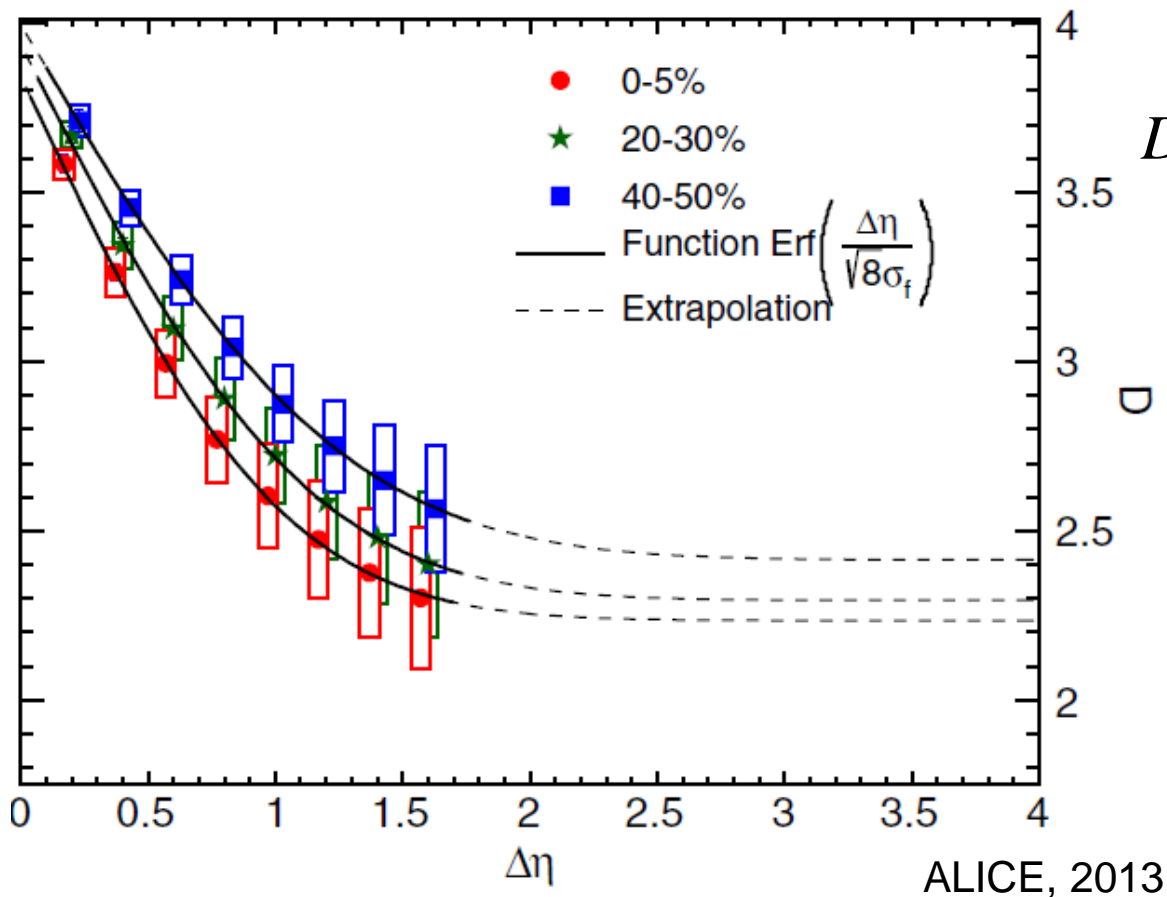
$$\left\langle \left(\delta N_N^{(\text{net})} \right)^4 \right\rangle_c = 16 \left\langle \left(\delta N_p^{(\text{net})} \right)^4 \right\rangle_c - 48 \left\langle \left(\delta N_p^{(\text{net})} \right)^2 \delta N_p^{(\text{tot})} \right\rangle + 48 \left\langle \left(\delta N_p^{(\text{net})} \right)^2 \right\rangle + 12 \left\langle \left(\delta N_p^{(\text{tot})} \right)^2 \right\rangle - 26 \left\langle N_p^{(\text{tot})} \right\rangle$$

$$\left\langle \delta N^4 \right\rangle_c = \left\langle (\delta N)^4 \right\rangle - 3 \left\langle (\delta N)^2 \right\rangle^2$$

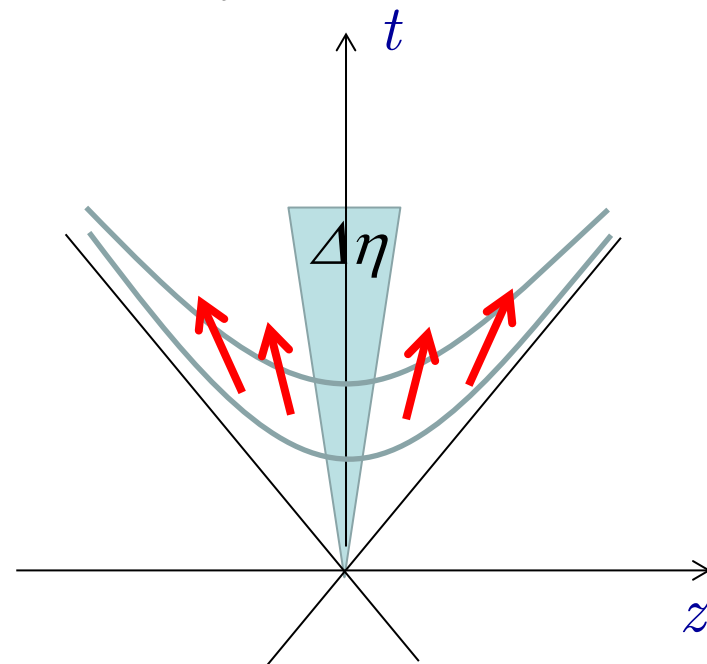
Conclusion 1

- *Proton number is NOT a proxy of baryon number*
 - This statement is true at least at RHIC and LHC
 - At BES energies,
where pion density is small and τ_{hadron} is not large,
proton number could be a proxy of baryon number approximately

$\Delta\eta$ Dependence @ ALICE



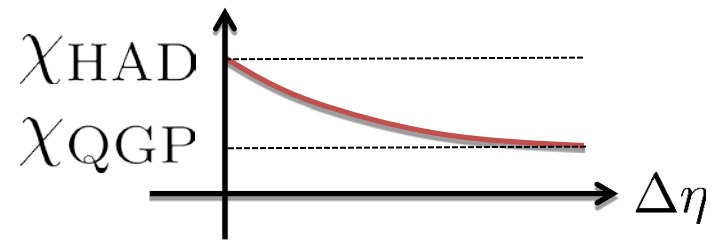
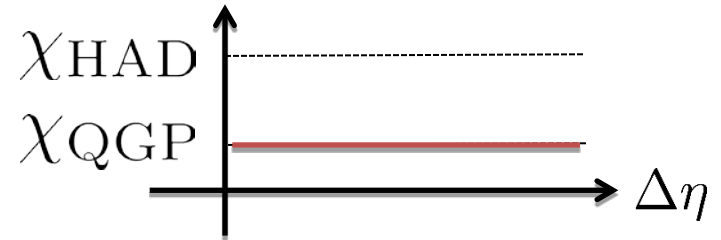
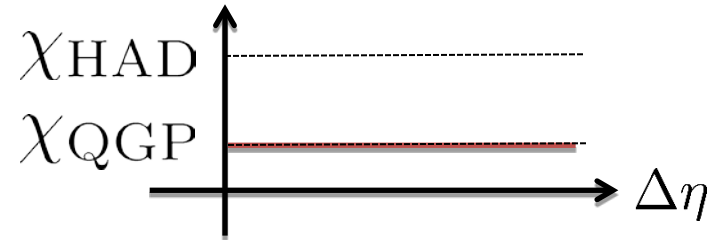
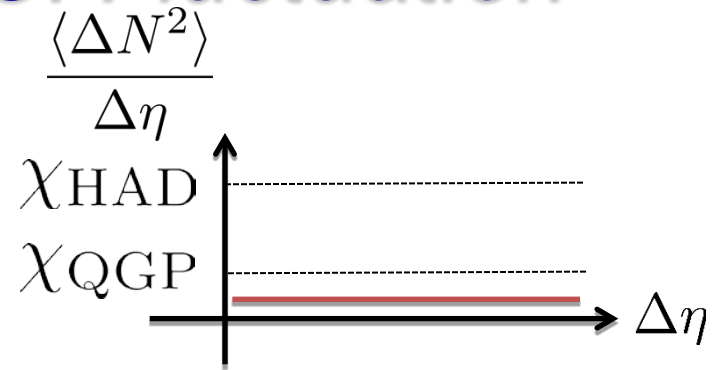
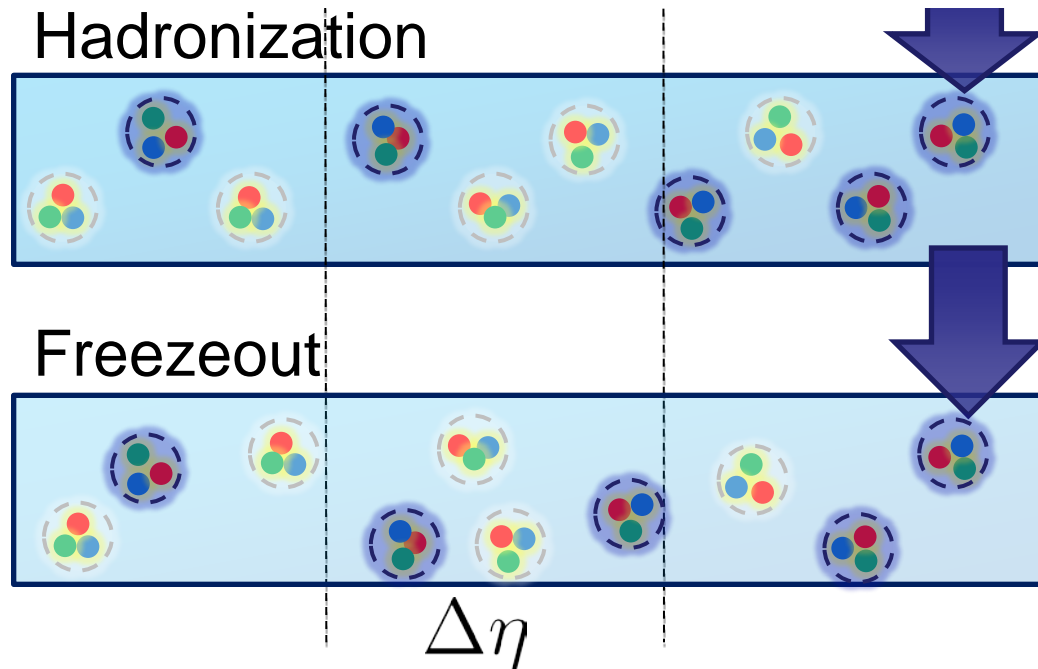
$$D = 4 \frac{\langle \delta N_{\phi}^2 \rangle}{N_{\text{ch}}}$$



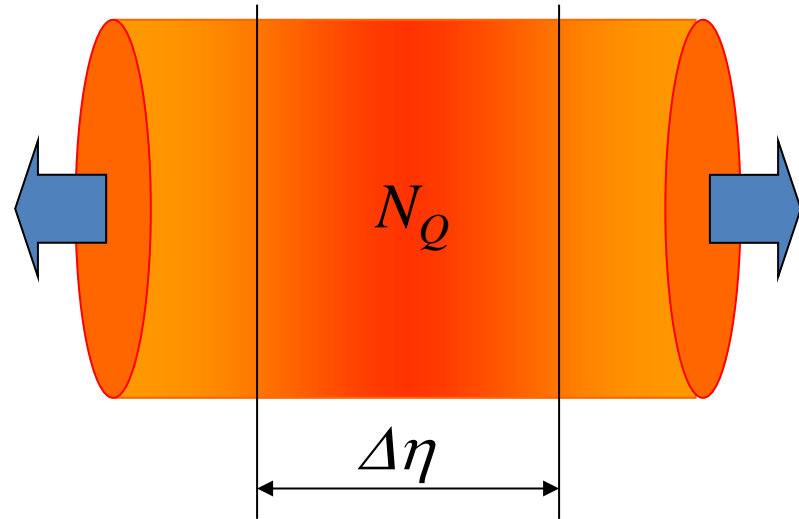
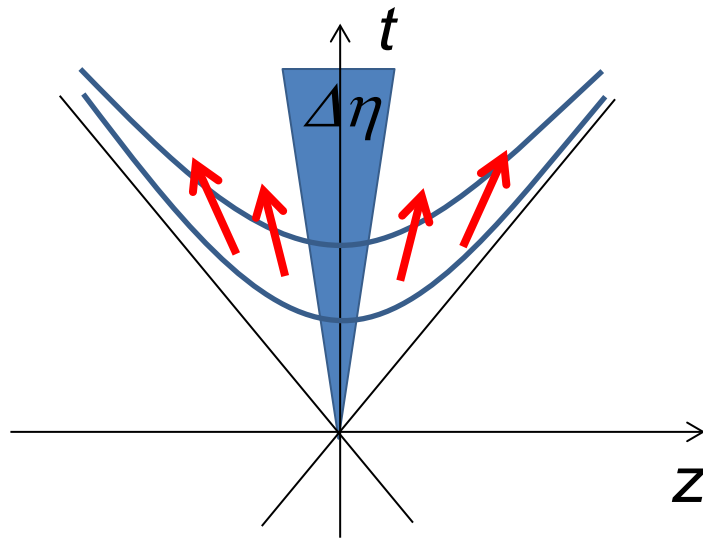
• *Freeze-out parameters: lattice meets experiment*

In this argument, no rapidity window dependence is taken into account

Schematic Evolution of C.C. Fluctuation



Time Evolution of Conserved Charge



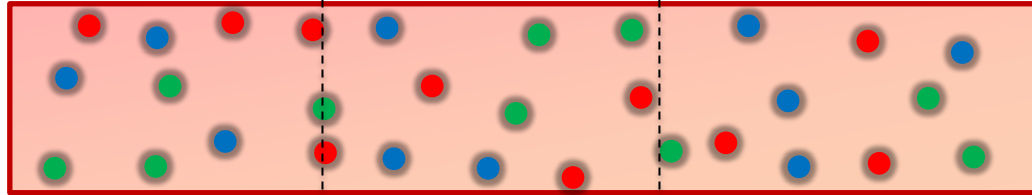
Variation of a conserved charge in $\Delta\eta$ is achieved only through diffusion



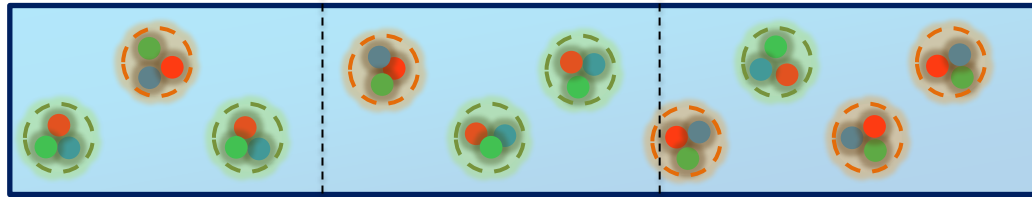
The larger $\Delta\eta$, the slower diffusion

Time Evolution of C.C. fluctuation

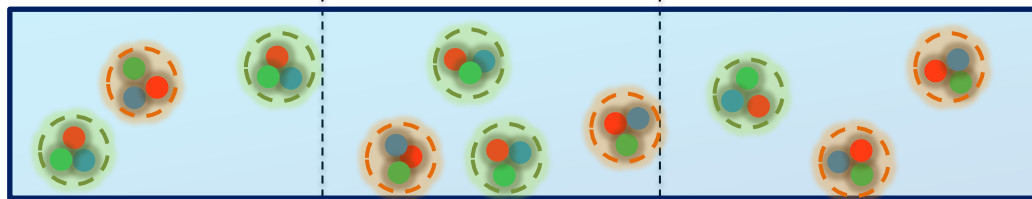
Quark-Gluon Plasma



Hadronization

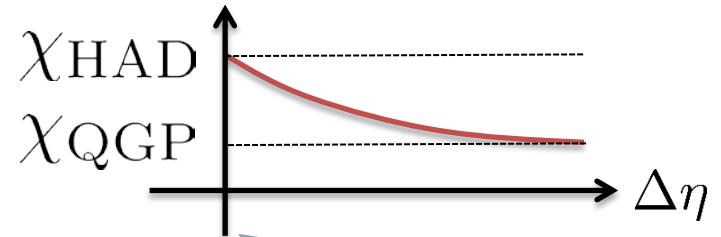
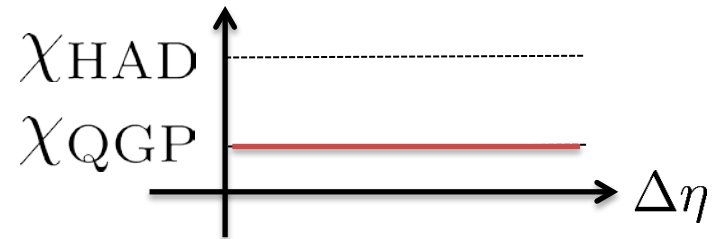
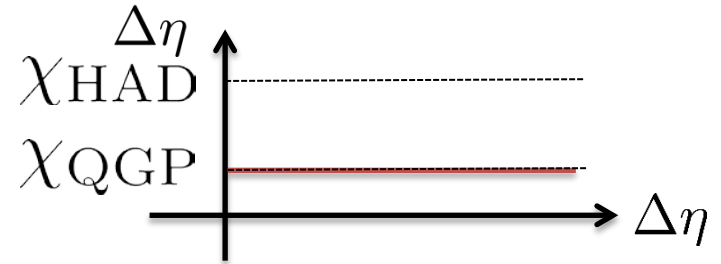


Freezeout



$\Delta\eta$

$$\frac{\langle \Delta N^2 \rangle}{\Delta\eta}$$



In the $\Delta\eta$ dependence of C.C. Fluctuation, history of system is encoded

Conservation Charge Transport in Hadron Phase

Naively,

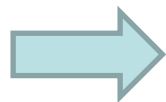
Diffusion Equation,

$$\partial_\tau n = D \partial_\eta^2 n$$

Plus Fluctuation

$$\partial_\tau n = D \partial_\eta^2 n + \partial_\eta \xi(\eta, \tau)$$

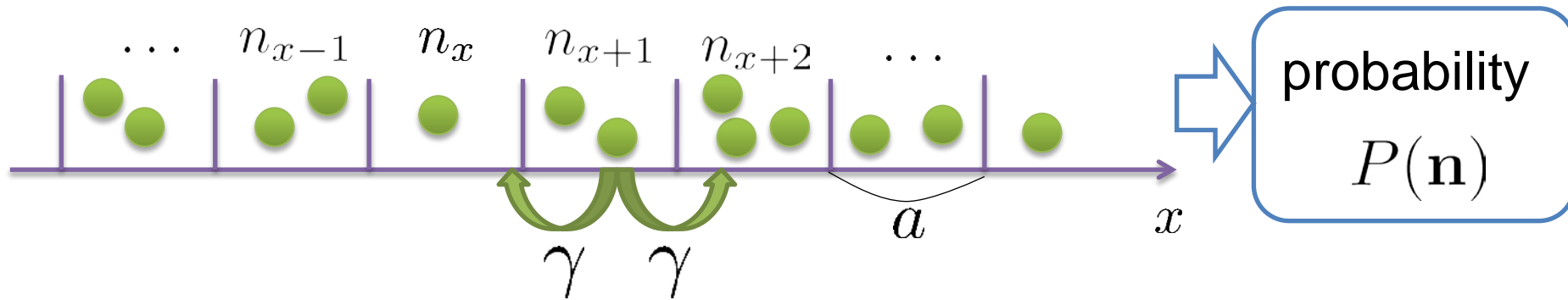
But it is known *stochastic forces for*
“Markov process for continuum variable(s)” are Gaussian



We will use a discrete formulation

Diffusion Master Equation (DME)

Divide spatial coordinate into discrete cells



Master Equation for $P(n)$

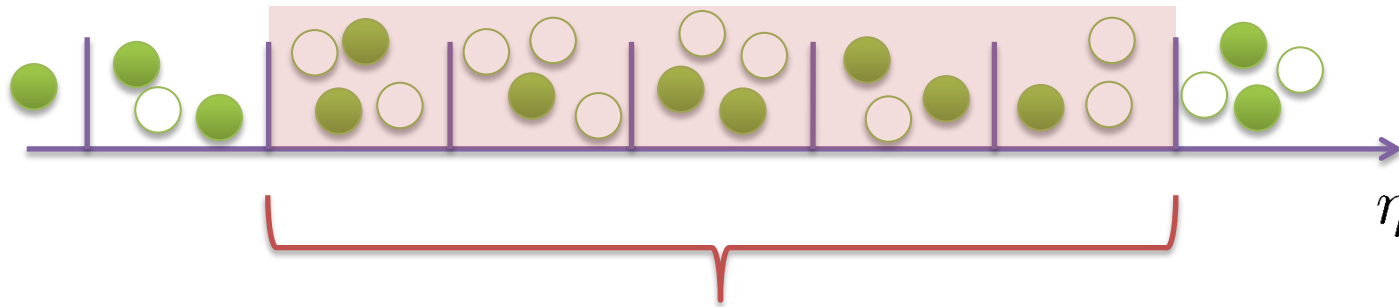
$$\frac{\partial}{\partial t} P(\mathbf{n}) = \gamma \sum_x [(n_x + 1) \{P(\mathbf{n} + \mathbf{e}_x - \mathbf{e}_{x+1}) + P(\mathbf{n} + \mathbf{e}_x - \mathbf{e}_{x-1})\} - 2n_x P(\mathbf{n})]$$

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

No approximation is needed

Net Charge Number

Prepare 2 species of (non-interacting) particles



$$\bar{Q}(\tau, \Delta\eta) = \int_0^{\Delta\eta} (n_1(\tau, \eta) - n_2(\tau, \eta)) d\eta$$

Let us investigate

$$\langle \bar{Q}^2 \rangle_c \quad \langle \bar{Q}^4 \rangle_c \quad \text{at freezeout time } t$$

Net and Total Charge Numbers

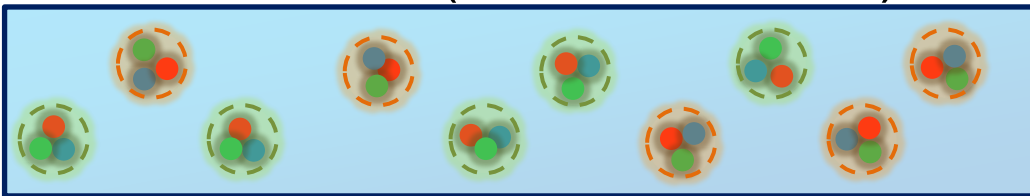
In the following, it is important to distinguish
“net” and “total” charges

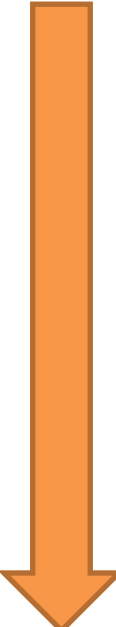
$$Q_{(\text{net})}(\tau, \Delta\eta) = \bar{Q}(\tau, \Delta\eta) = \int_{-\Delta\eta/2}^{\Delta\eta/2} (n(\tau, \eta) - \bar{n}(\tau, \eta)) d\eta \quad \text{conserved}$$

$$Q_{(\text{tot})}(\tau, \Delta\eta) = \int_{-\Delta\eta/2}^{\Delta\eta/2} (n(\tau, \eta) + \bar{n}(\tau, \eta)) d\eta \quad \text{non-conserved}$$

Evolution of C.C. Fluctuation in Hadron Phase

Hadronization (initial condition)



- Time evolution via DME
- 
- Boost invariance / infinitely long system
 - Local equilibration / local correlation

$$\langle \bar{Q}^2 \rangle_c \quad \langle \bar{Q}^4 \rangle_c$$

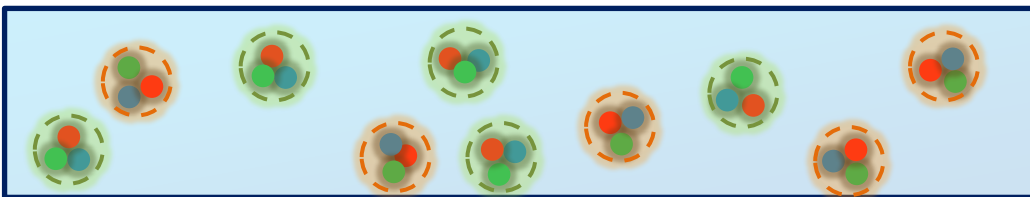
$$\langle \bar{Q}^2 Q_{(\text{tot})} \rangle_c$$

$$\langle Q_{(\text{tot})}^2 \rangle_c$$

suppression owing to
local charge conservation

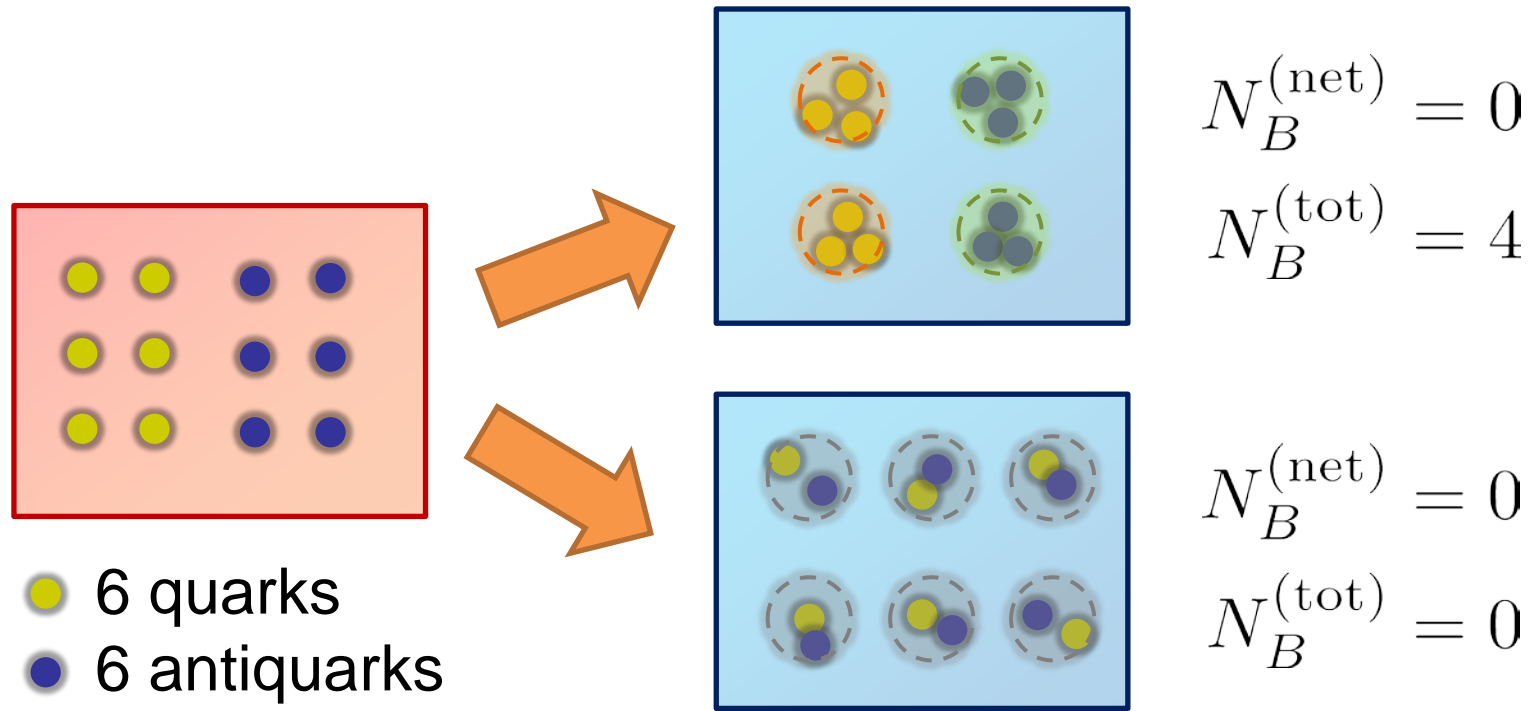
sensitive to
hadronization mechanism

Freezeout



Why Hadronization Mechanism Matters

For example, *even within* the recombination model,



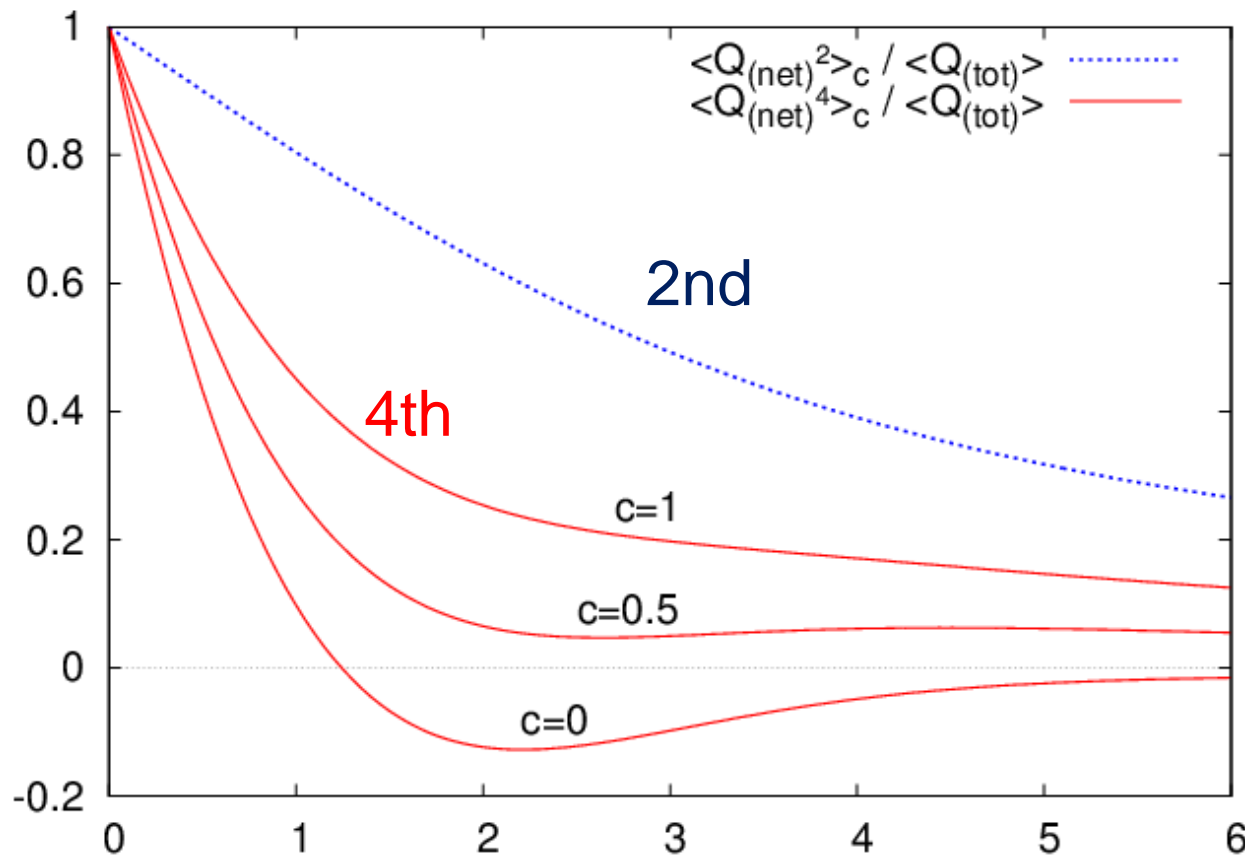
In other scenarios, $N_B^{(\text{tot})}$ may differ, but $N_B^{(\text{net})}$ does not

$\Delta\eta$ Dependence at Kinetic Freezeout

Initial fluctuations:

$$\langle \bar{Q}^2 \rangle_c = \langle \bar{Q}^4 \rangle_c = \langle \bar{Q}^2 Q_{(\text{tot})} \rangle_c = 0$$

$$c = \frac{\langle Q_{(\text{tot})}^2 \rangle_c}{\langle Q_{(\text{tot})} \rangle}$$



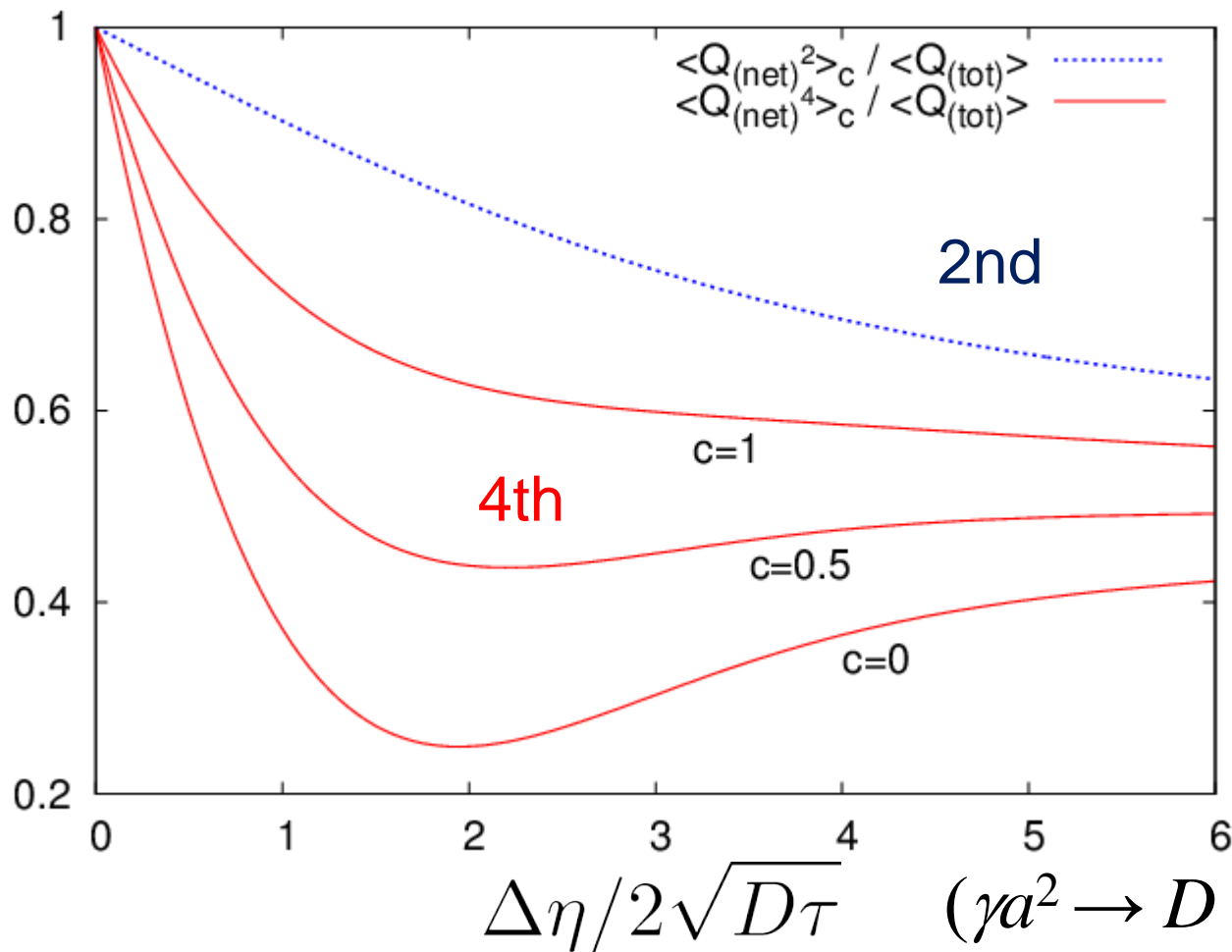
↑
parameter
sensitive to
hadronization

$$\Delta\eta/2\sqrt{D\tau} \quad (\gamma a^2 \rightarrow D \quad (a \rightarrow 0))$$

$\Delta\eta$ Dependence at Kinetic Freezeout

Initial fluctuations:

$$\langle \bar{Q}^2 \rangle_c = \langle \bar{Q}^4 \rangle_c = \langle \bar{Q}^2 Q_{(\text{tot})} \rangle_c = 0.5 \langle Q_{(\text{tot})} \rangle$$



$$c = \frac{\langle Q_{(\text{tot})}^2 \rangle_c}{\langle Q_{(\text{tot})} \rangle}$$



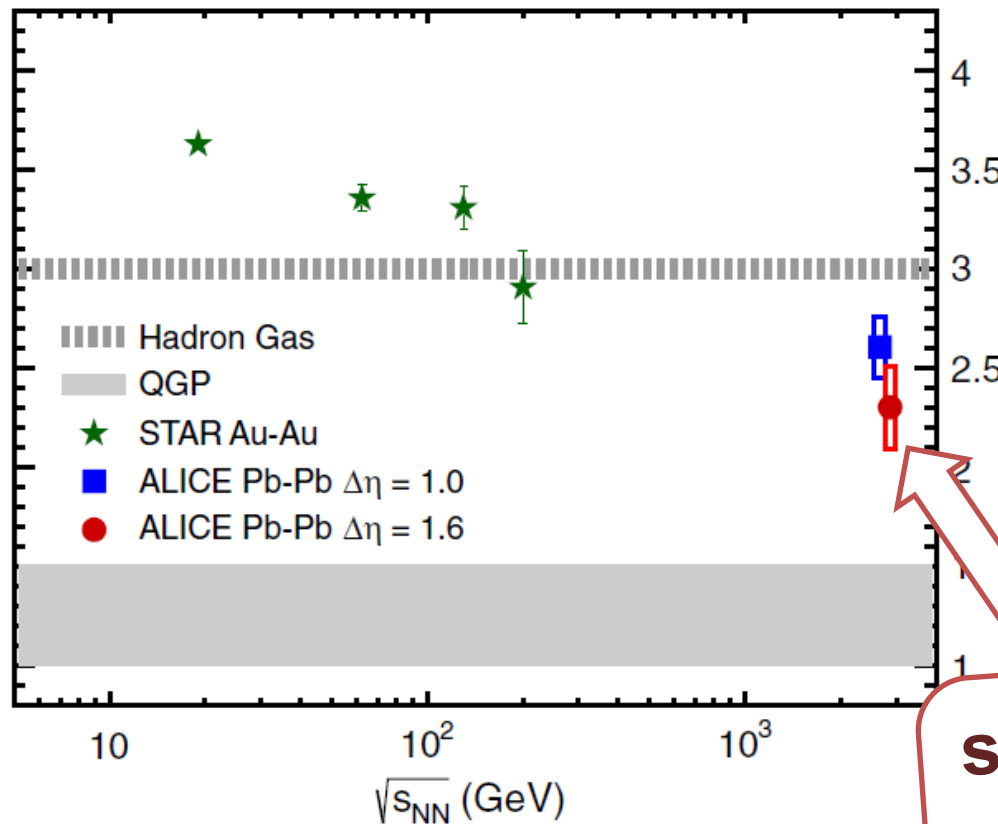
parameter
sensitive to
hadronization

Conclusion 2

- *Freeze-out parameters: lattice meets experiment*
 - Diffusion effect in the hadron phase is important (observed fluctuations do not reflect their values at chemical freezeout)
 - Necessary to measure $\Delta\eta$ dependence of cumulants
 - 4th order cumulant includes information of hadronization mechanism

Charge Fluctuation @LHC

ALICE, PRL110,152301(2013)



D-measure

$$D = 4 \frac{\langle \delta N_Q^2 \rangle}{\langle N_Q^+ + N_Q^- \rangle}$$

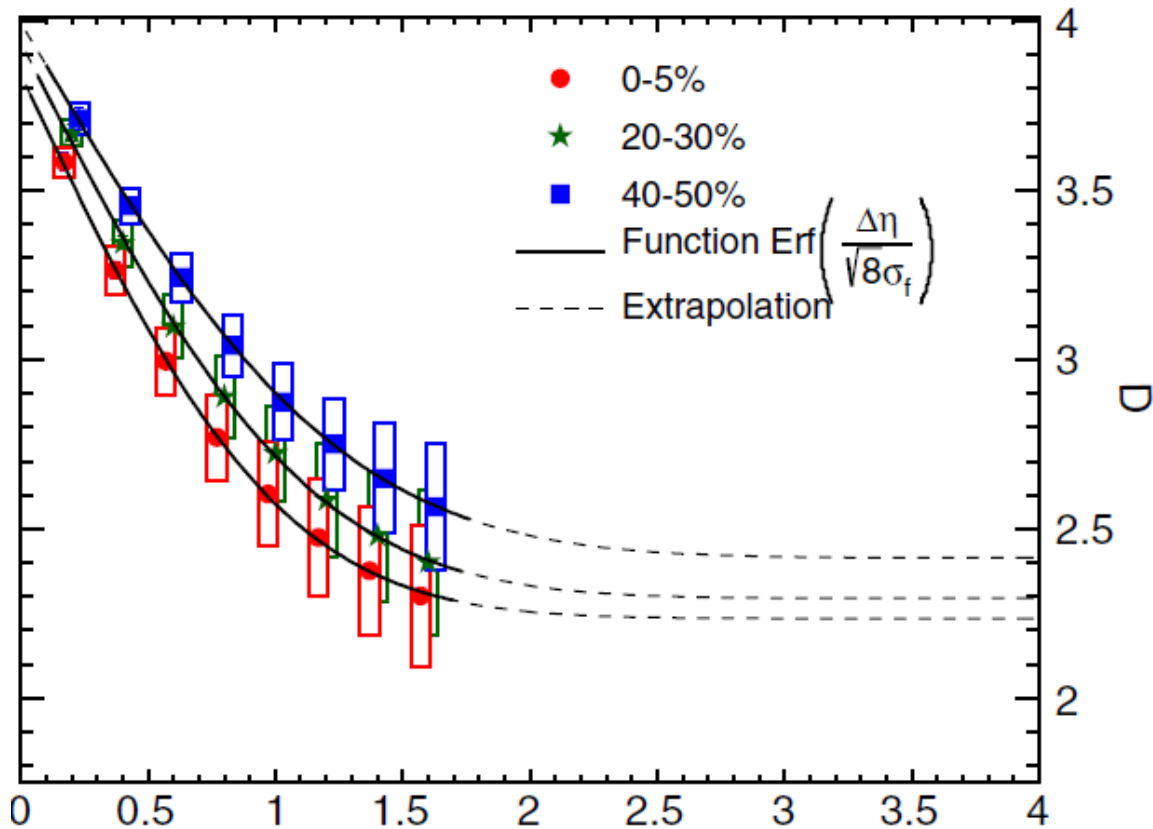
- $D \sim 3-4$ Hadronic
- $D \sim 1$ Quark

**significant suppression
from hadronic value
at LHC energy!**

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

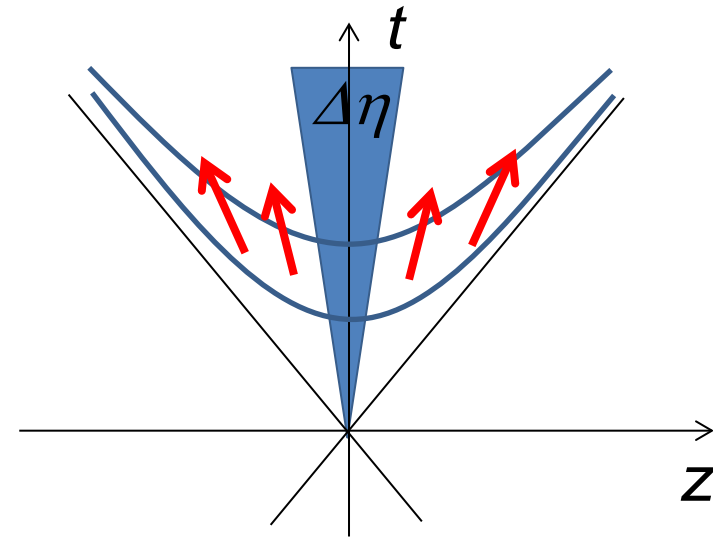
Closer Look: $\Delta\eta$ dependence

ALICE
PRL 2013

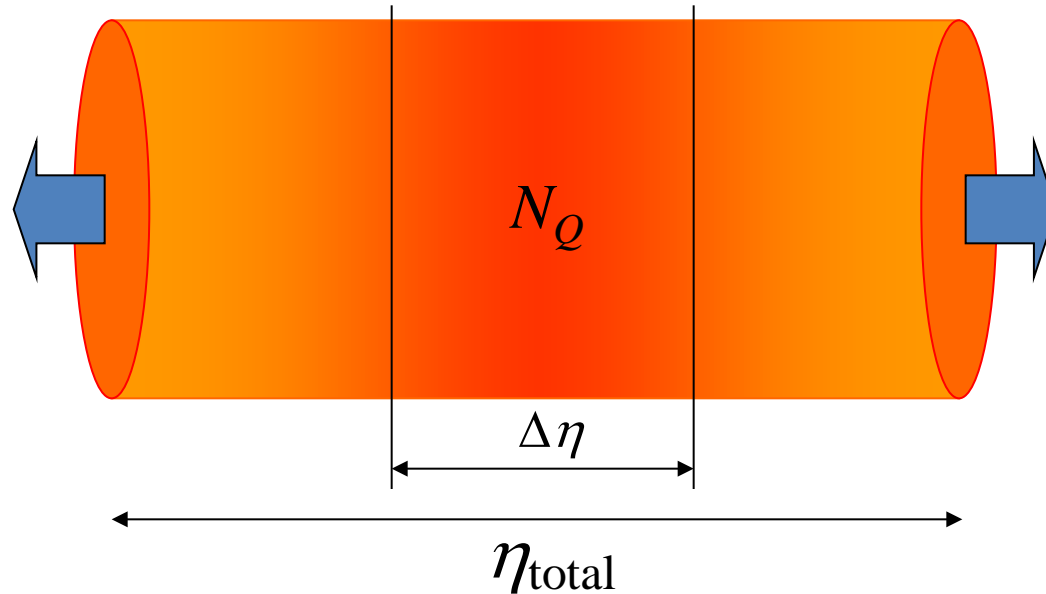


$\Delta\eta$

rapidity window



Finite Size Effect (Global Charge Conservation)?



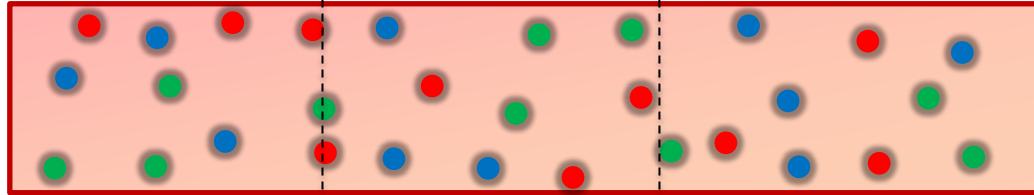
C. C. Fluctuation: 0 if the whole system is observed

$$\rightarrow \langle \delta Q^2 \rangle_{\text{obs}} = \langle \delta Q^2 \rangle_{\text{equil}} \times \left(1 - \frac{\Delta\eta}{\eta_{\text{total}}} \right) \quad ?$$

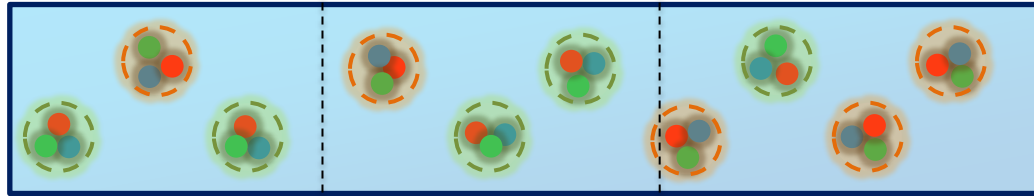
if *the whole system is thermalized* (Bleicher, Jeon, Koch)

Time Evolution of C.C. fluctuation

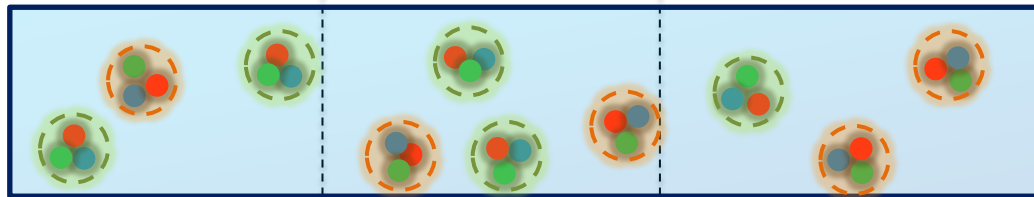
Quark-Gluon Plasma



Hadronization

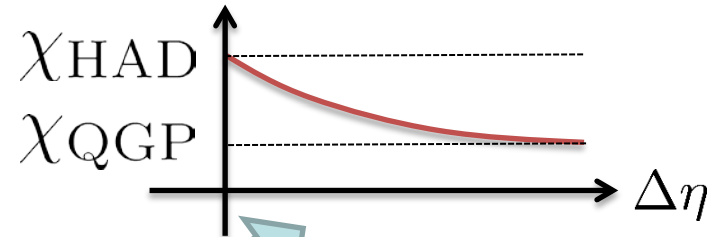
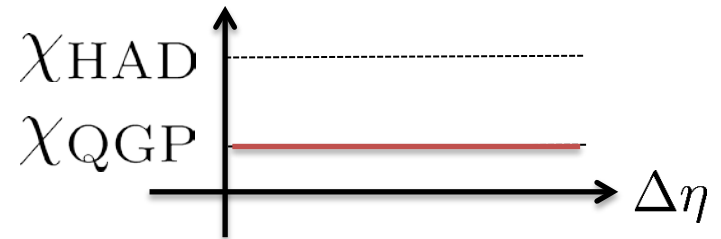
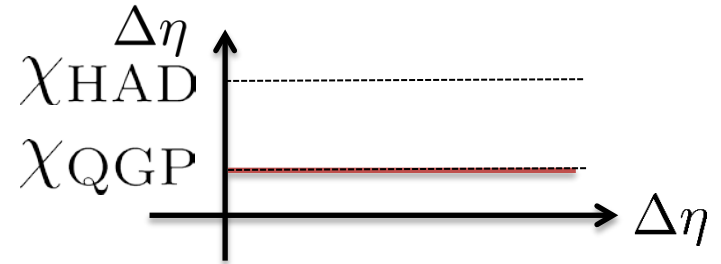


Freezeout



$\Delta\eta$

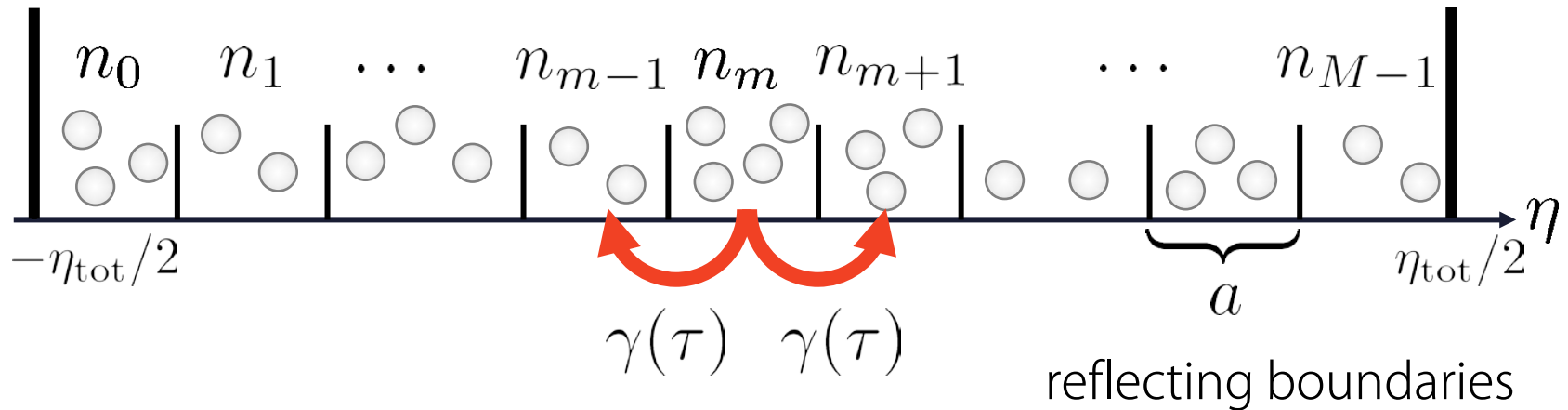
$$\frac{\langle \Delta N^2 \rangle}{\Delta\eta}$$



Through diffusion

DME with Reflecting Boundaries

Sakaida, Kitazawa, M.A., PRC 2014



Diffusion Master
Equation

+

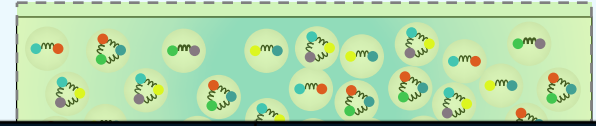
Boundary Condition(GCC Effect)
Particles do NOT flow in/out.

- ↓
- * Diffusion from Hadronization to Thermal Freeze-out
 - * Initial Condition : No Fluctuations
or Fluctuations in Thermal QGP

Rapidity Window Dependence of Charge Fluctuations

Diffusion + Global Charge Conservation

If one looks at the Total System,
~~#Conserved Charge~~



Previous Study	Global Charge Conservation	Time Evolution	Higher Fluctuations
Bleicher, Jeon, Koch (2000)	○	×	×
Shuryak, Stephanov (2001)	×	○	×
Kitazawa, Asakawa, Ono (2013)	×	○	○

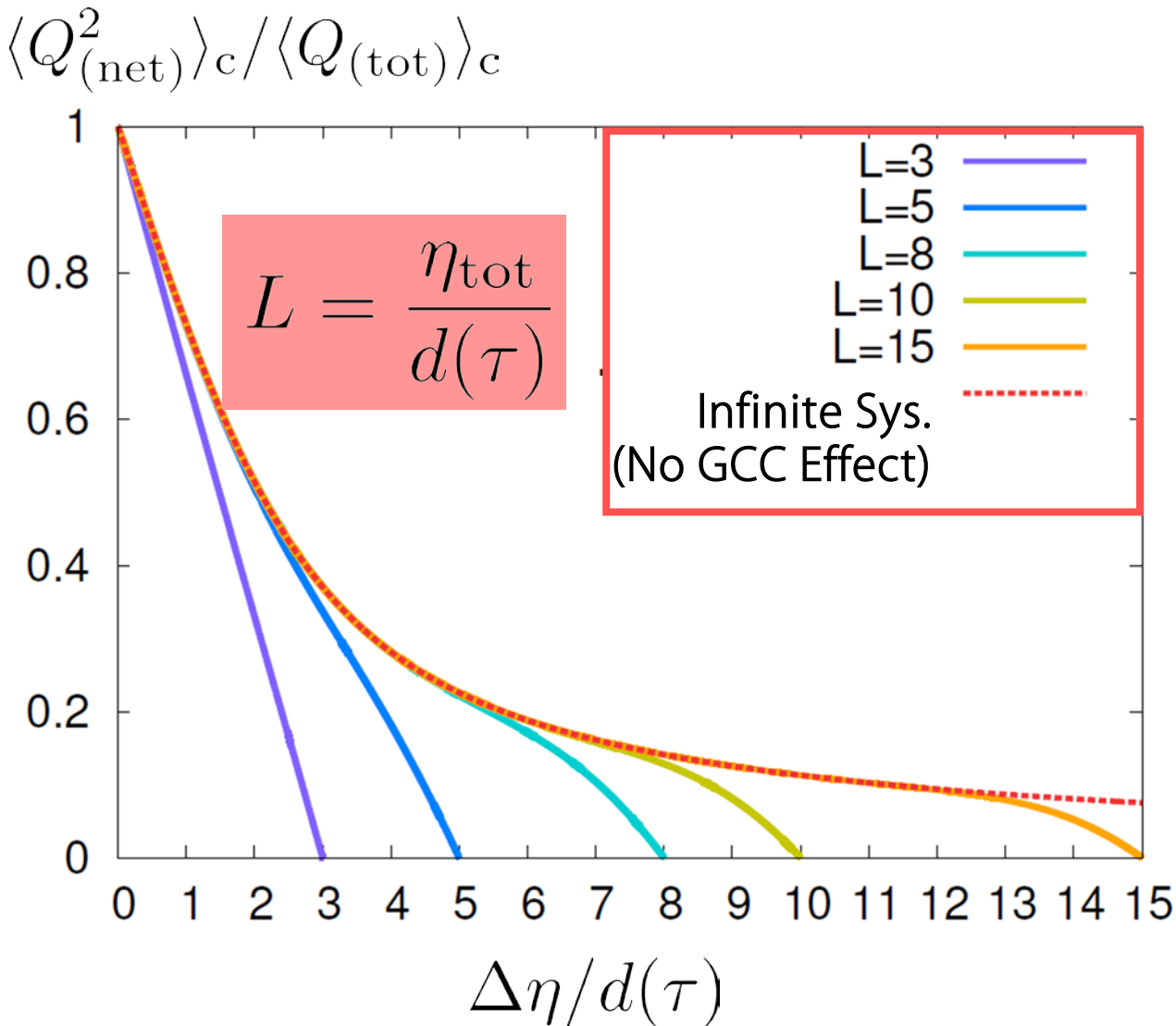
INDIVIDUAL ESTIMATE OF GEE EFFECT

Our Study

η_{tot} $\Delta\eta$: Rap. Win. Bleicher, Jeon, Koch (2000)

(Δn)

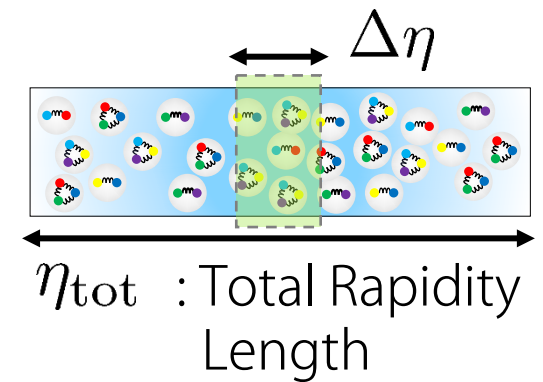
Boundary Effect



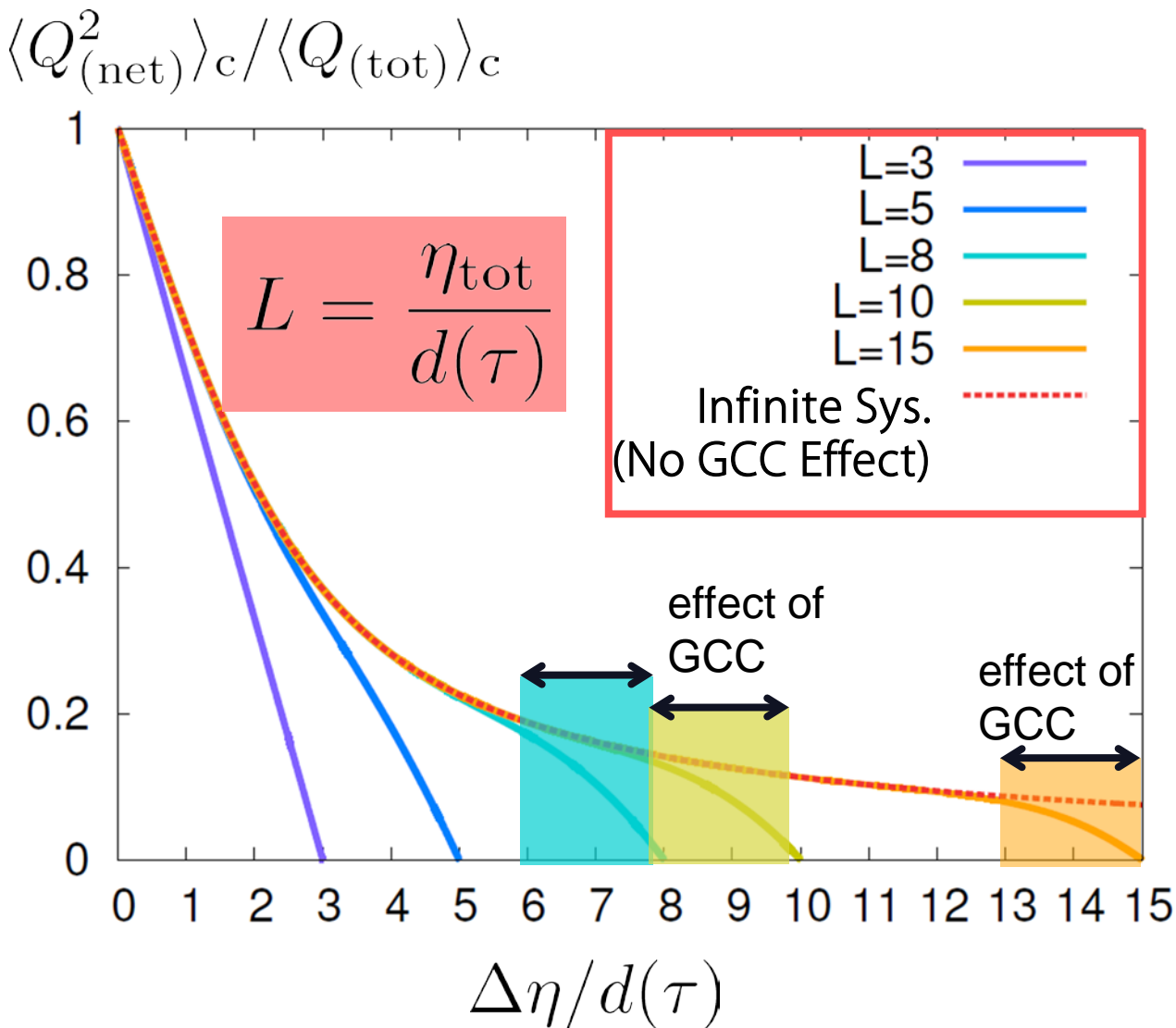
$$d(\tau) = \sqrt{2 \int_{\tau_0}^{\tau} D(\tau') d\tau'}$$

: Average
Diffusion Length

$D(\tau)$: Diffusion
Coefficient



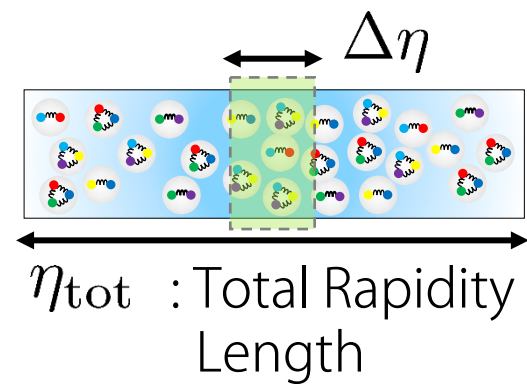
Boundary Effect



$$d(\tau) = \sqrt{2 \int_{\tau_0}^{\tau} D(\tau') d\tau'}$$

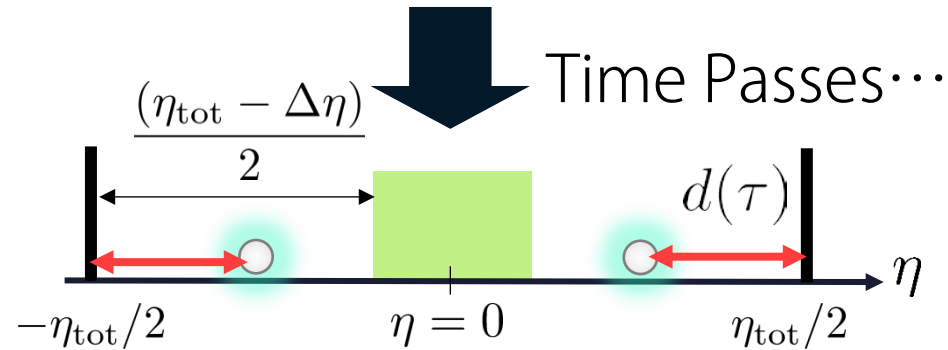
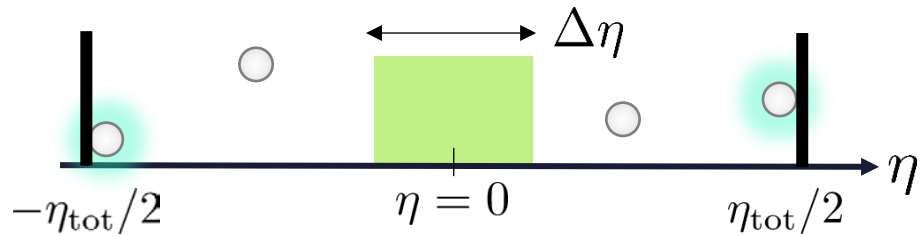
: Average
Diffusion Length

$D(\tau)$: Diffusion
Coefficient



Physical Interpretation

$$\tau = \tau_0$$



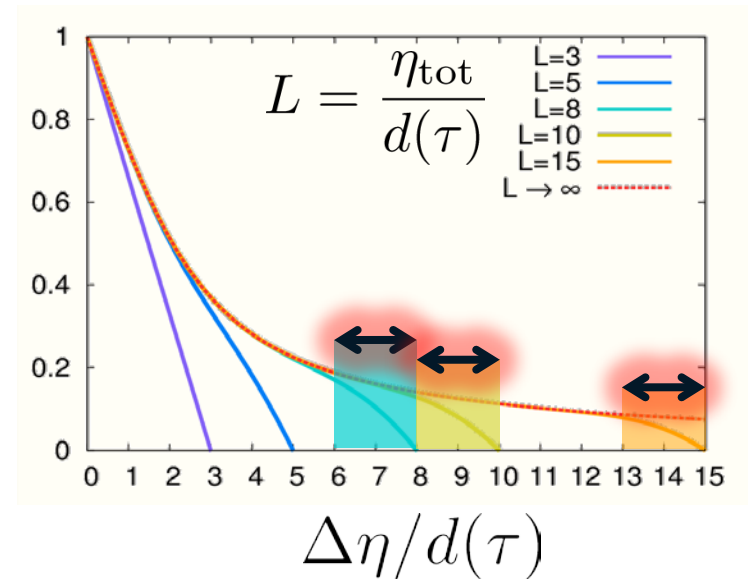
$d(\tau)$: Average Diffusion Distance

$D(\tau)$: Diffusion Coefficient

η_{tot} : Total Length of Matter

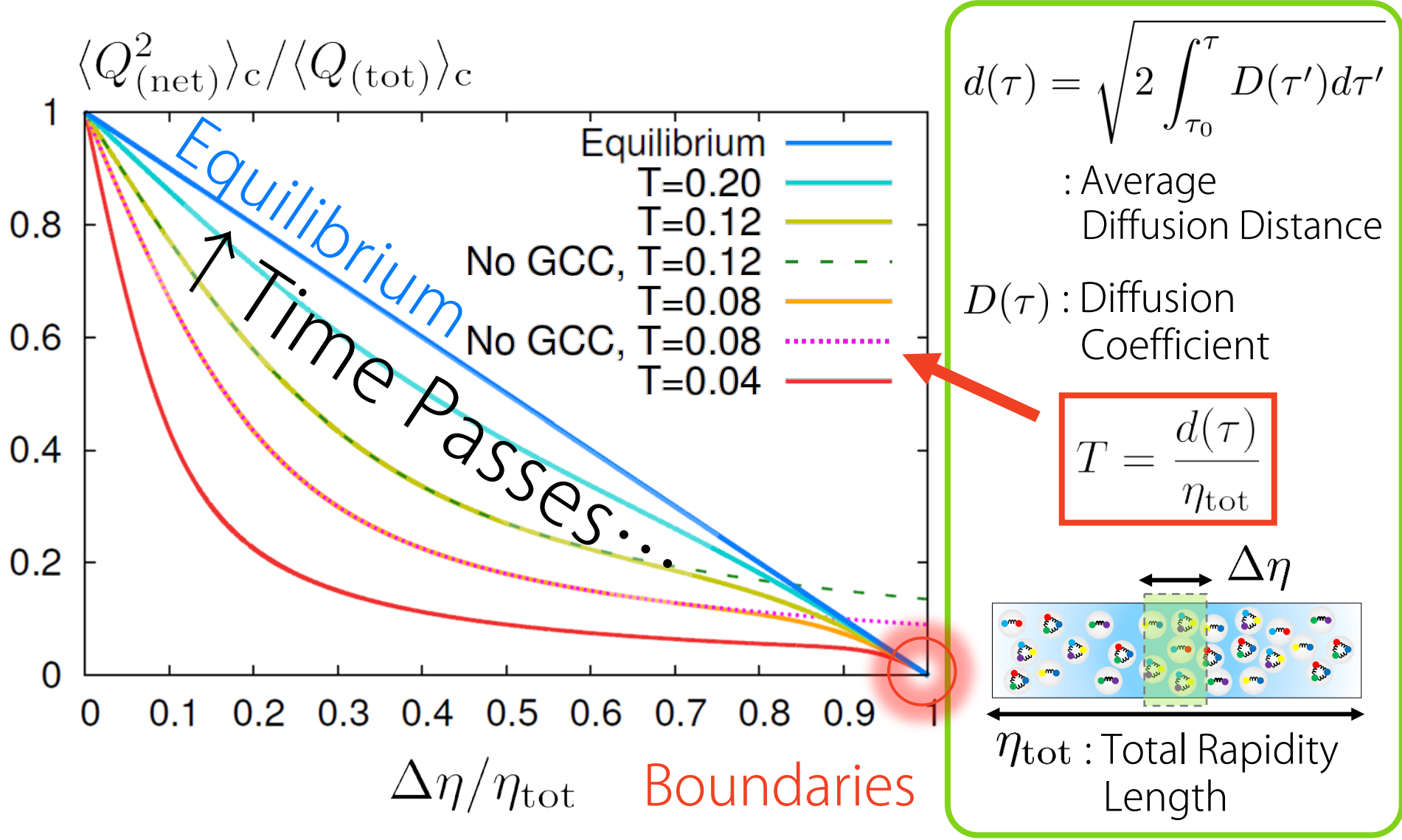
Condition for effects of the GCC

$$\eta_{\text{tot}} - \Delta\eta \leq 2d(\tau) \Leftrightarrow L - 2 \leq \frac{\Delta\eta}{d(\tau)}, L = \frac{\eta_{\text{tot}}}{d(\tau)}$$

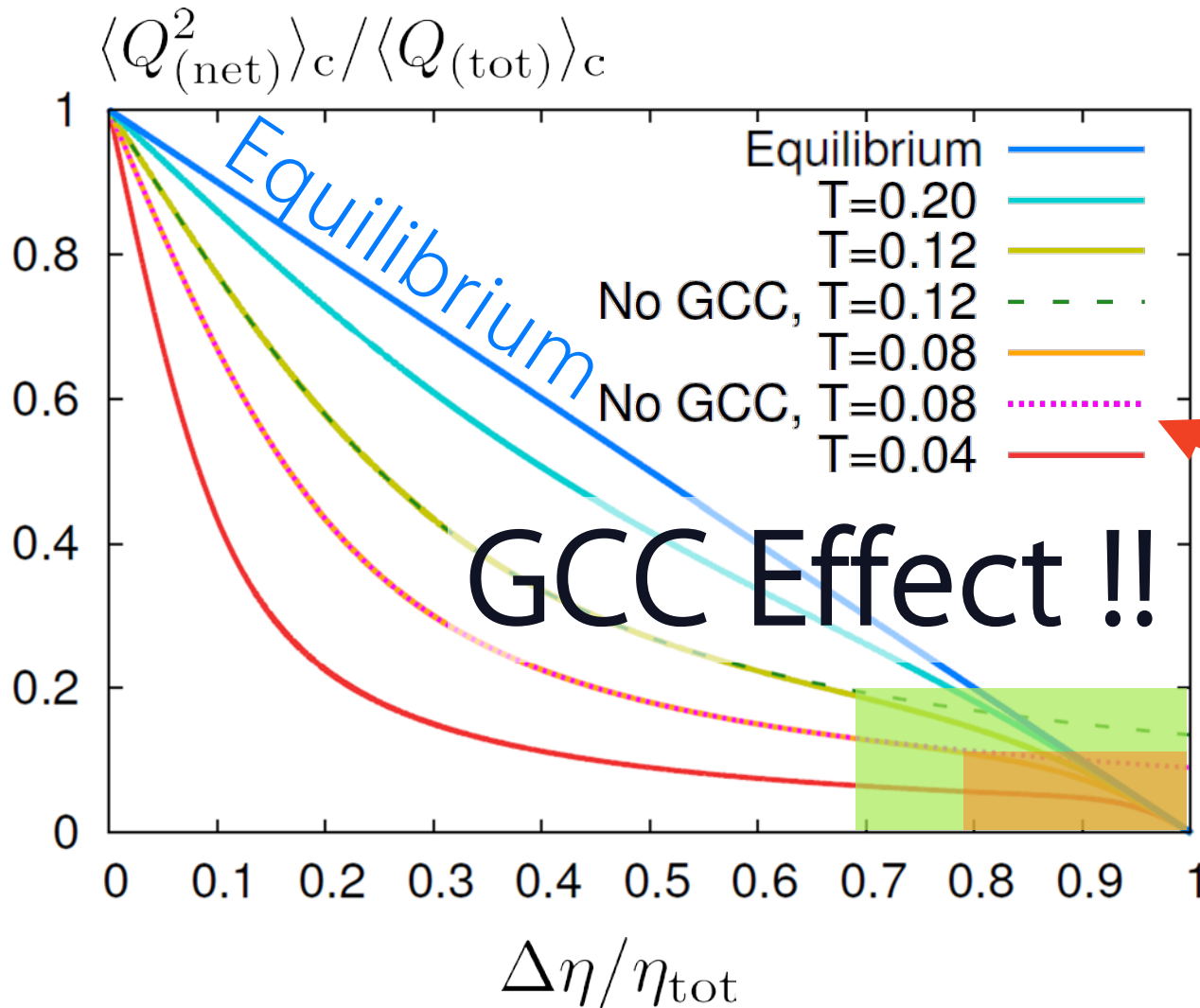


Effects of the GCC appear only near the boundaries.

Another View: Time Evolution



Another View: Time Evolution

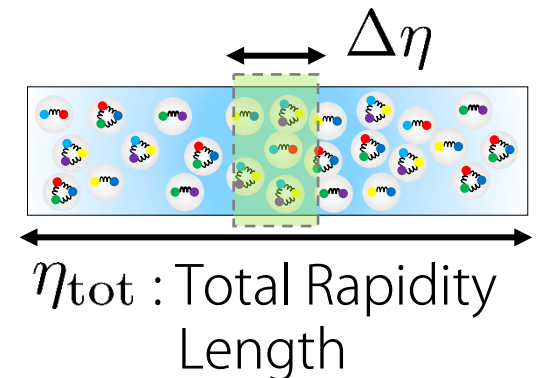


$$d(\tau) = \sqrt{2 \int_{\tau_0}^{\tau} D(\tau') d\tau'}$$

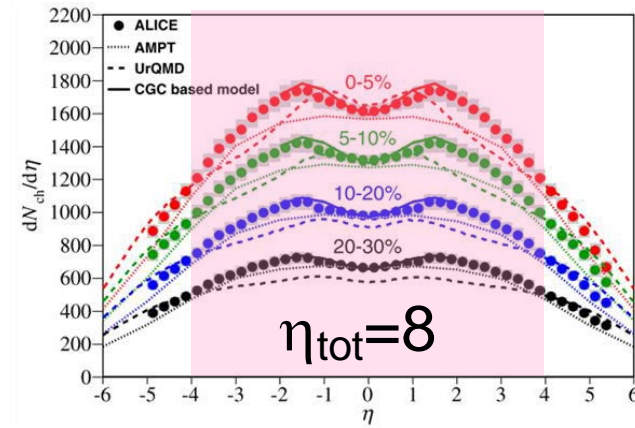
: Average
Diffusion Distance

$D(\tau)$: Diffusion
Coefficient

$$T = \frac{d(\tau)}{\eta_{\text{tot}}}$$



Comparison with ALICE Data

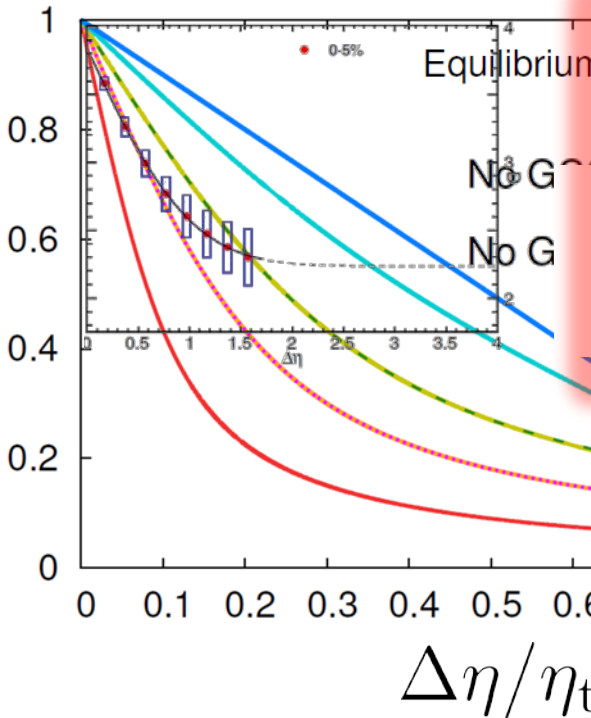


$$\langle Q_{(net)}^2 \rangle_c / \langle Q_{(tot)} \rangle_c$$

without initial fluc.

with initial fluc.

GCC Effect is almost negligible !

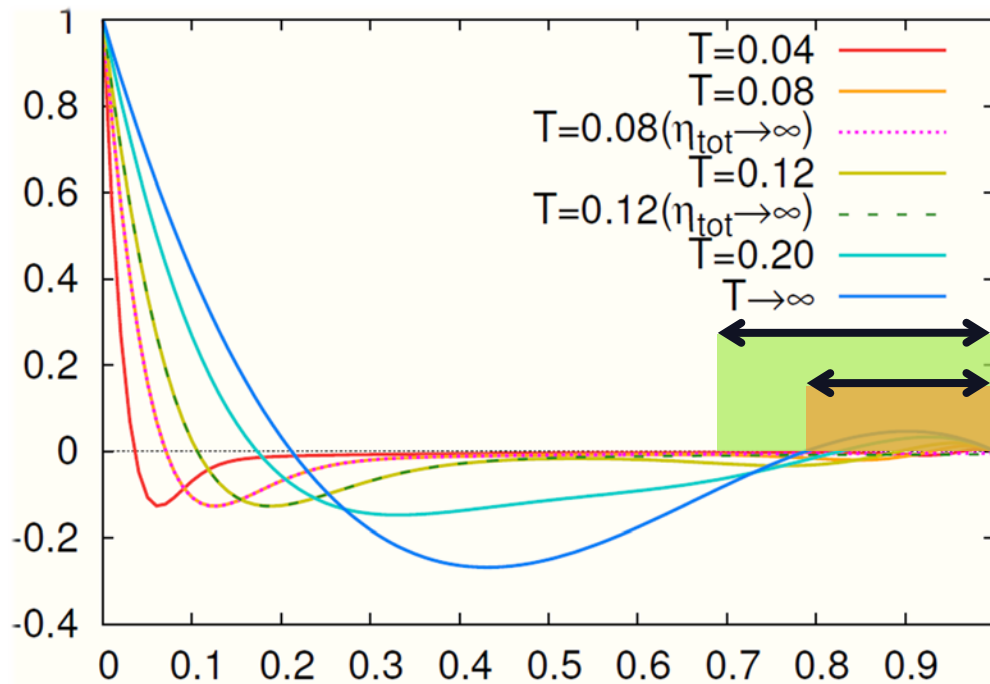


GCC Effect

Pb-Pb,
2.76TeV

$\Delta\eta/\eta_{tot}$

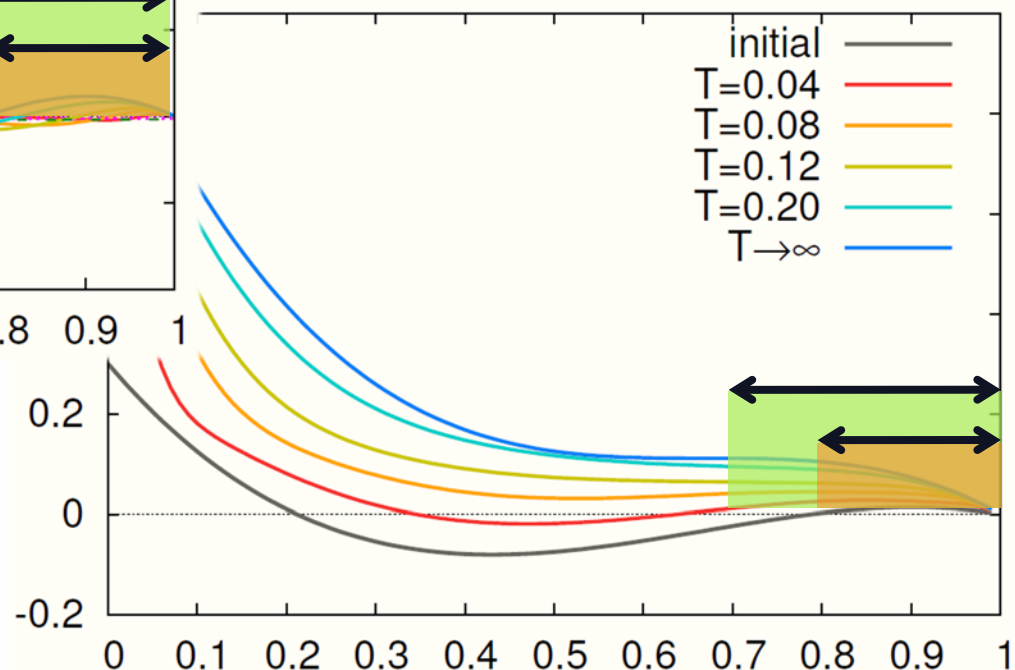
Kurtosis



No Initial Fluctuation

$$\frac{\langle Q_{(\text{net})}^4 \rangle_c}{\langle Q_{(\text{tot})} \rangle_c}$$

+ Initial Fluctuation



Again, GCC Effect appears ONLY near Boundaries !

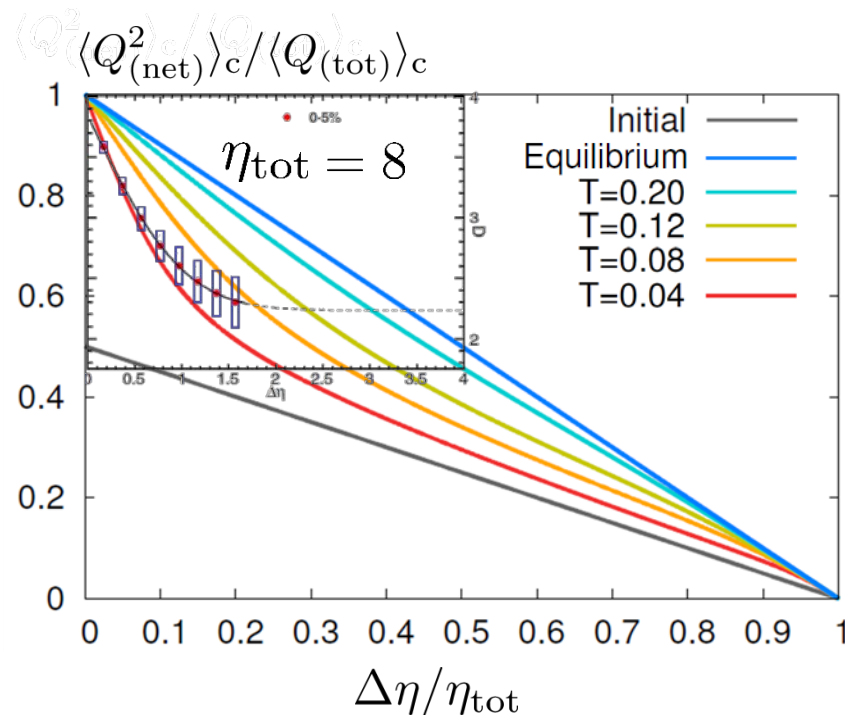
Conclusion 3

- ~~Global Charge Conservation is important even at LHC~~

Suppression of Charge Fluctuation observed @ALICE

→ ~~Global Charge Conservation~~

Fluctuations are NOT Equilibrated!!



Information on



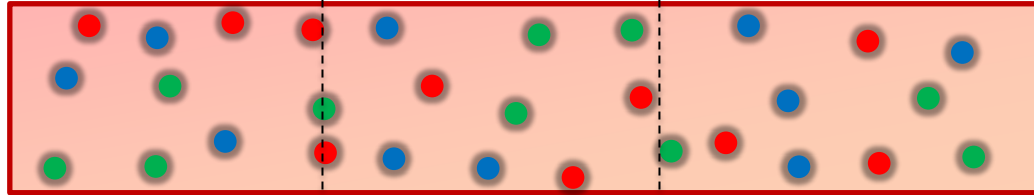
- * Fluctuation in QGP
- * Time Evolution
- * Diffusion Coefficient

...etc.

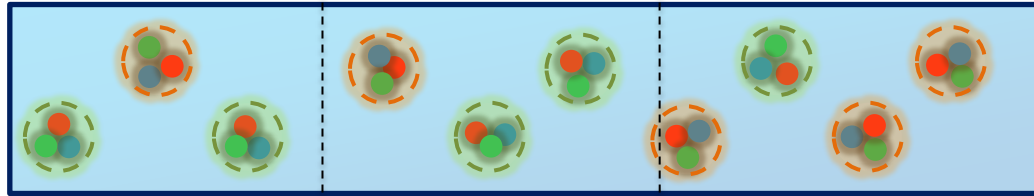
are encoded

Time Evolution of C.C. fluctuation

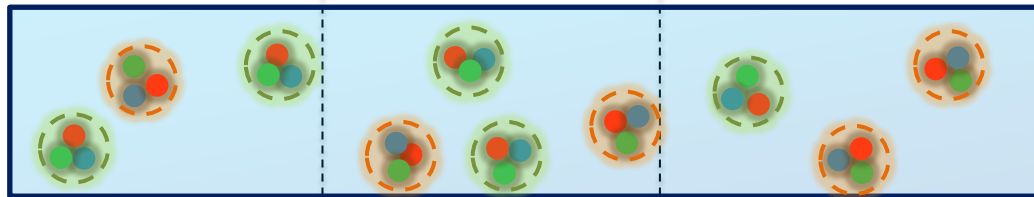
Quark-Gluon Plasma



Hadronization

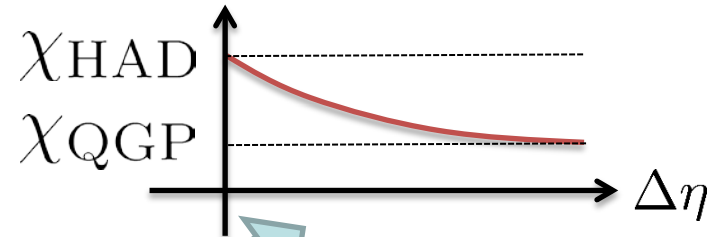
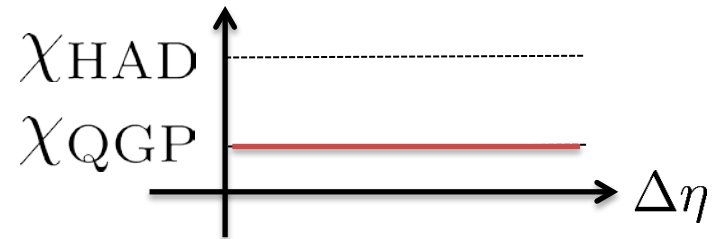
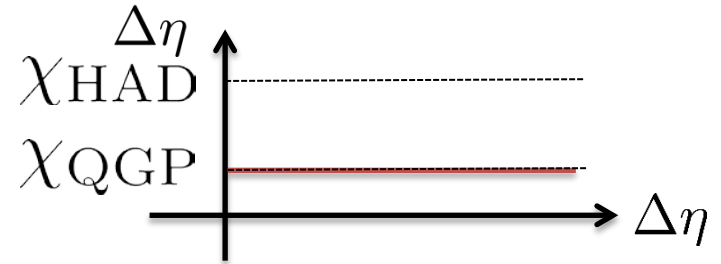


Freezeout



$\Delta\eta$

$$\frac{\langle \Delta N^2 \rangle}{\Delta\eta}$$



Through diffusion

In Summary

- *Proton number is a proxy of baryon number*
- *Freeze-out parameters: lattice meets experiment*
- *Global Charge Conservation is important even at LHC*

 Each of these needs to be reconsidered again

At low energies (e.g., BES energies)

- ☐ Larger effect of global charge conservation
(smaller system size)
- ☐ Violation of Bjorken scaling
(lost correspondence
between spacetime rapidity and rapidity)