

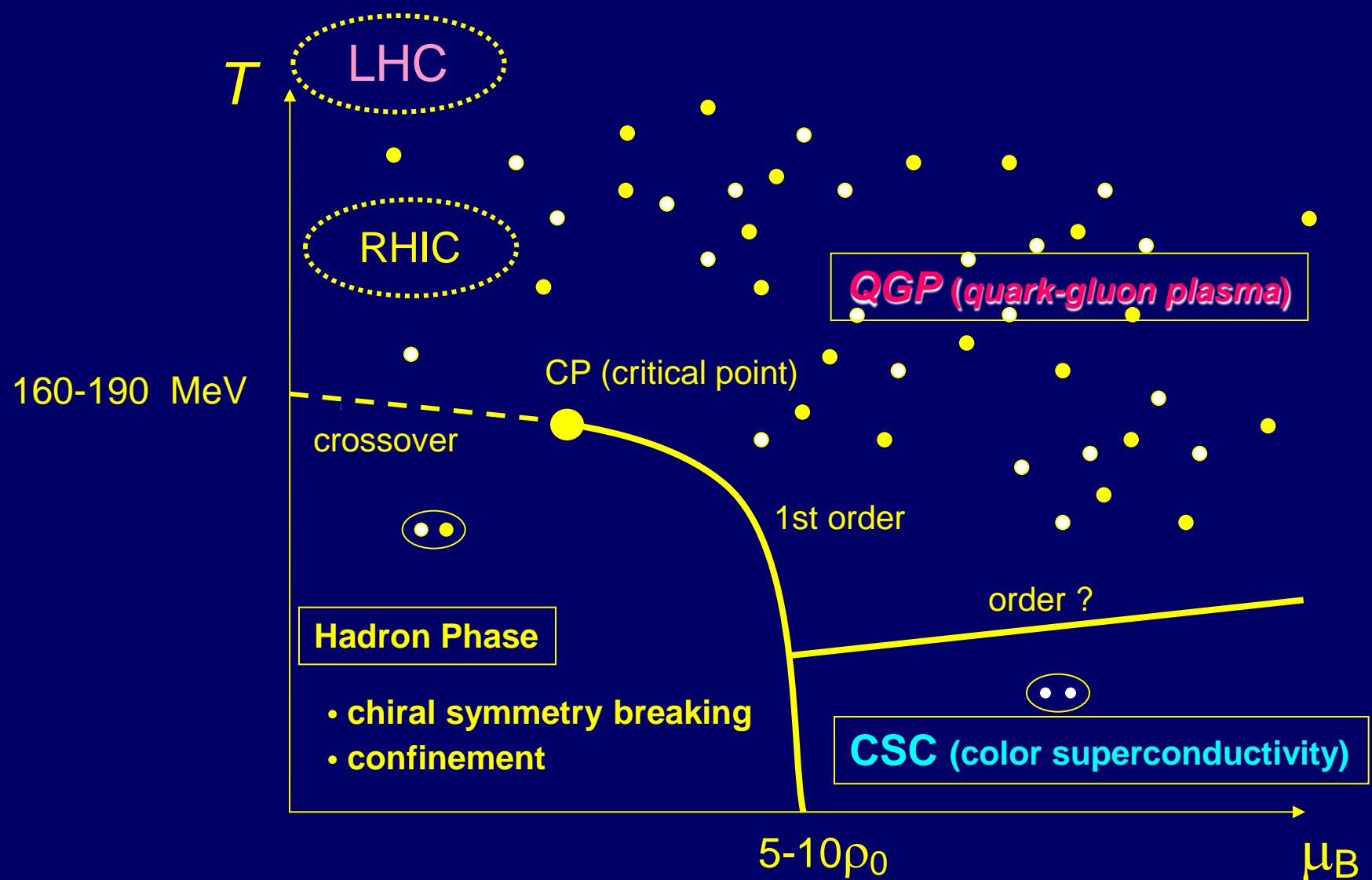
# *Conserved Charge Fluctuations: Myths and Facts*

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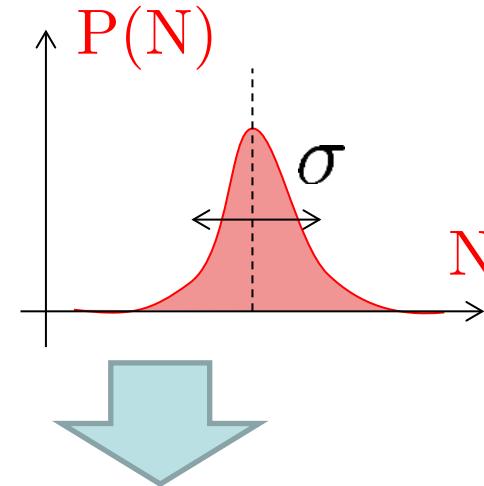
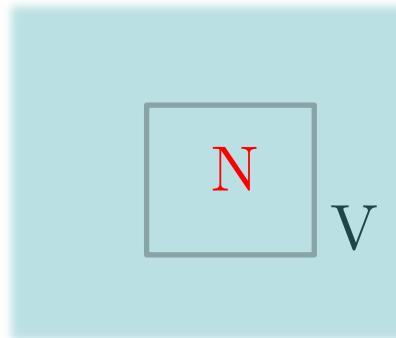
With M. Kitazawa, H. Ono, and M. Sakaida

# QCD Phase Diagram



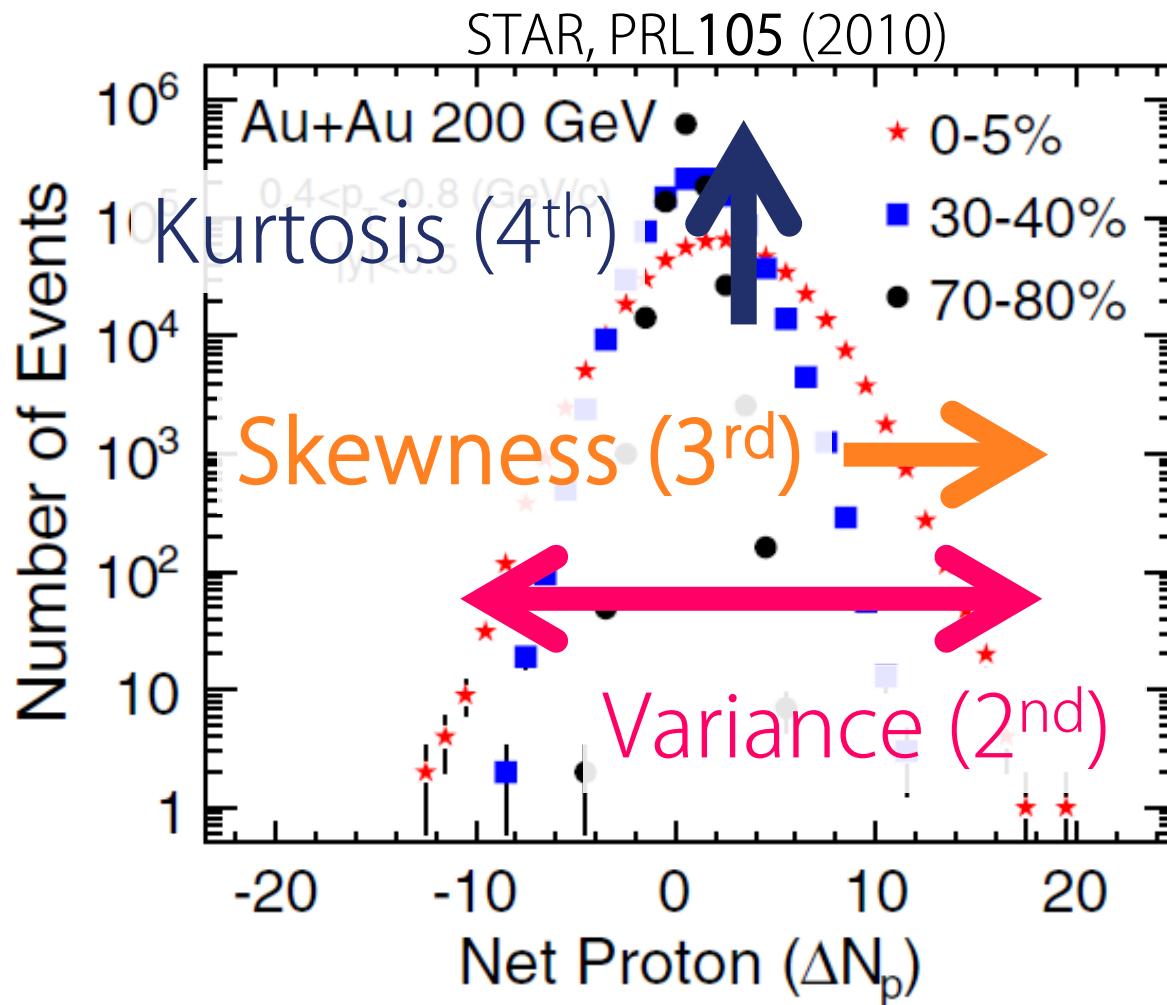
# Fluctuations, or Cumulants $\langle \delta N^n \rangle_c$

Observables in equilibrium are fluctuating.



- Variance:  $\langle \delta N^2 \rangle = V\chi_2 = \sigma^2$        $\delta N = N - \langle N \rangle$
- Skewness:  $S = \frac{\langle \delta N^3 \rangle}{\sigma^3}$       Non-Gaussianity
- Kurtosis:  $\kappa = \frac{\langle \delta N^4 \rangle - 3\langle \delta N^2 \rangle^2}{\chi_2 \sigma^2}$

# 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

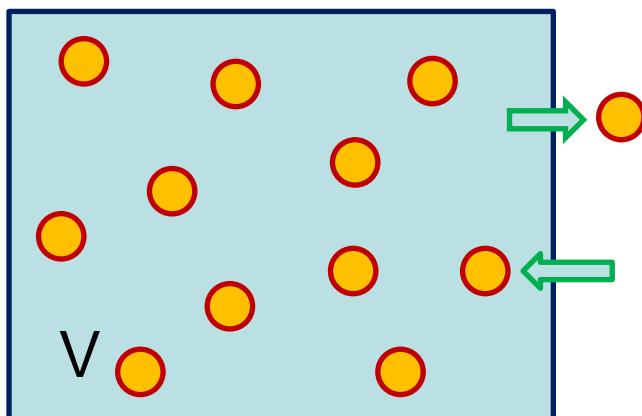
- Charge Fluctuation and Baryon Number Fluctuations are well-defined quantities, and can be measured on the lattice
- Lattice results and Effective Model results (equilibrium thermodynamics) are often compared with experimental results

Does this make sense?

# Conserved and Non-Conserved Charge Fluc.

Necessary to consider dynamical evolution of fluctuation!

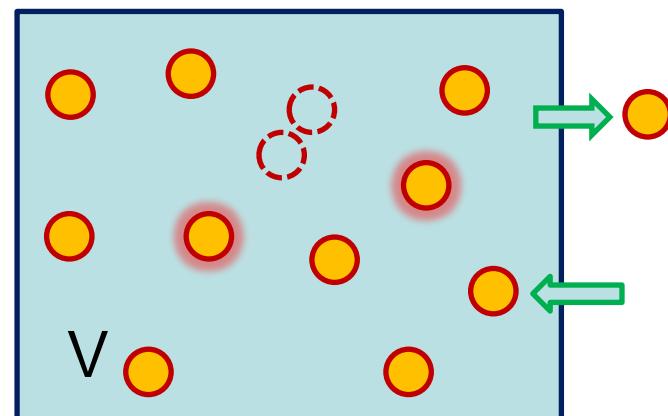
Conserved Charge



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

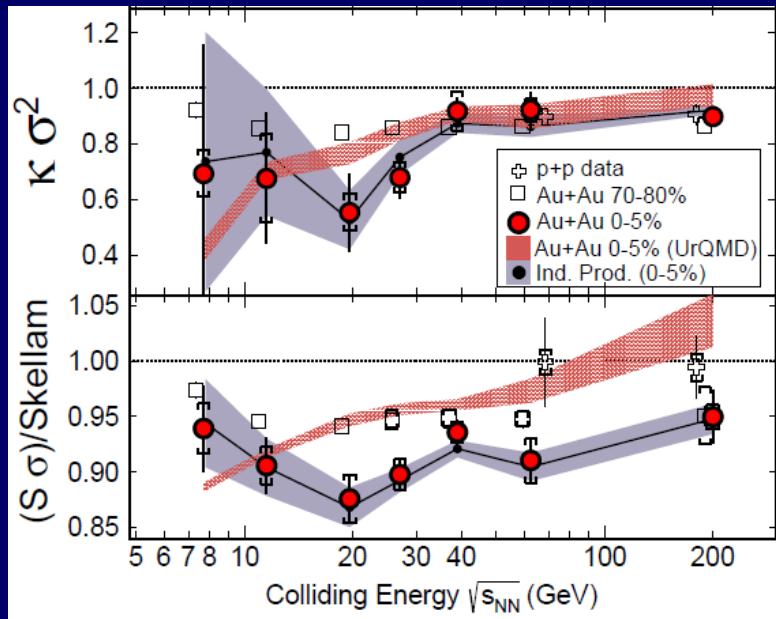
$\tau \rightarrow \text{const.}$   
for  $V \rightarrow \infty$

# *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)



$$\chi_B^{(n)}\left(\frac{T}{T_c}, \frac{\mu_B}{T}\right) = \frac{1}{T^n} \frac{\partial^n}{\partial (\mu_B/T)^n} P\left(\frac{T}{T_c}, \frac{\mu_B}{T}\right) \Big|_{T=T_c}$$
$$S\sigma = \frac{T\chi_B^{(3)}}{\chi_B^{(2)}}$$
$$\kappa\sigma^2 = \frac{T^2\chi_B^{(4)}}{\chi_B^{(2)}}$$

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:

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



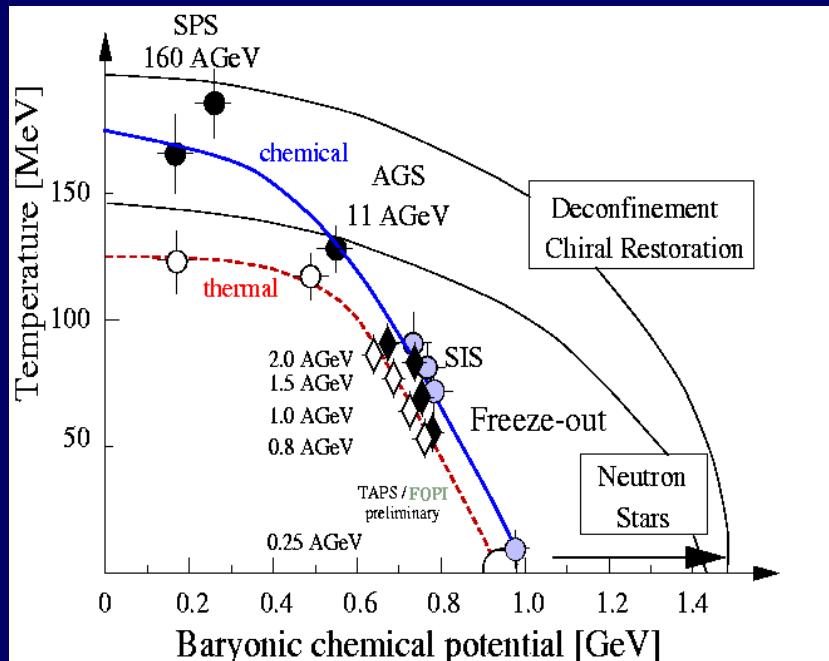
In free nucleon gas in equilibrium,

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

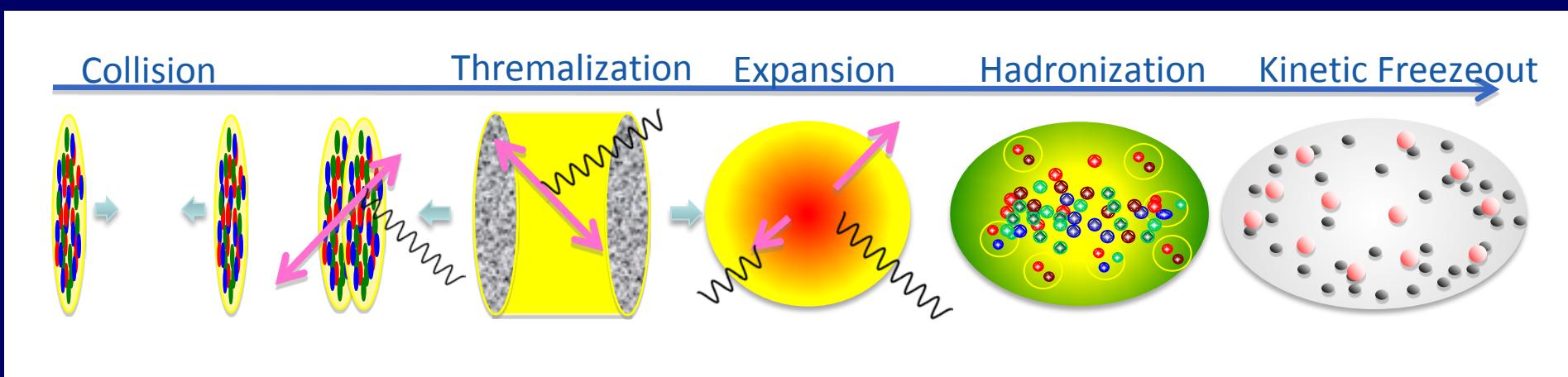
Otherwise, in general,

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

# Freezeouts

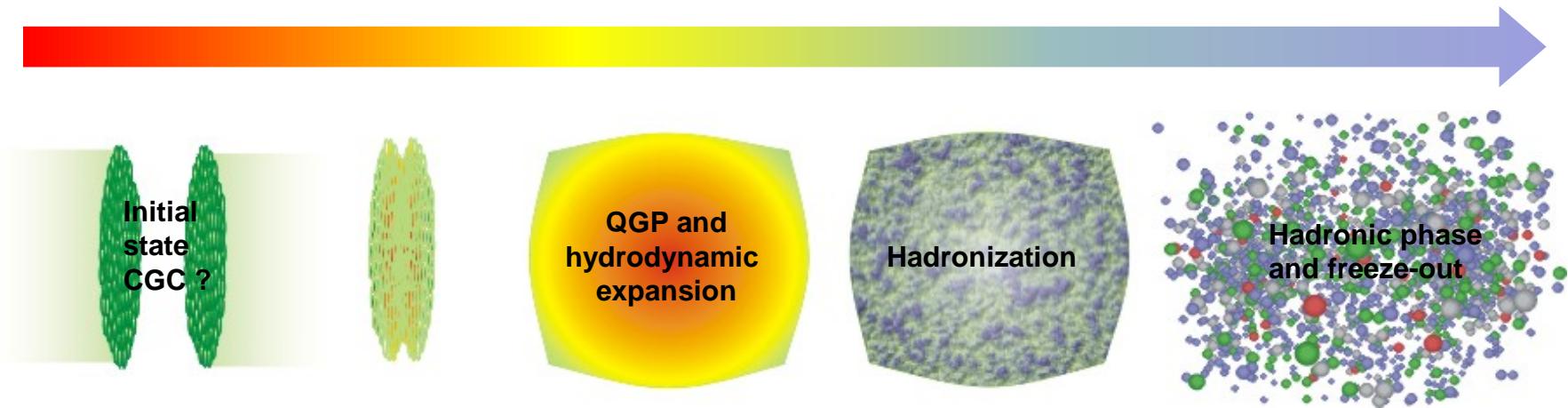


- Net proton number may be considered as a proxy of net baryon number
- Chemical freezeout is close to the crossover, and (anti)proton number is expected to be fixed early (?)
  - But Not all particle numbers and fluctuations are fixed at chemical freezeout



# Heavy Ion Physics 101

Time



- Electromagnetic probes ( $\gamma$ '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

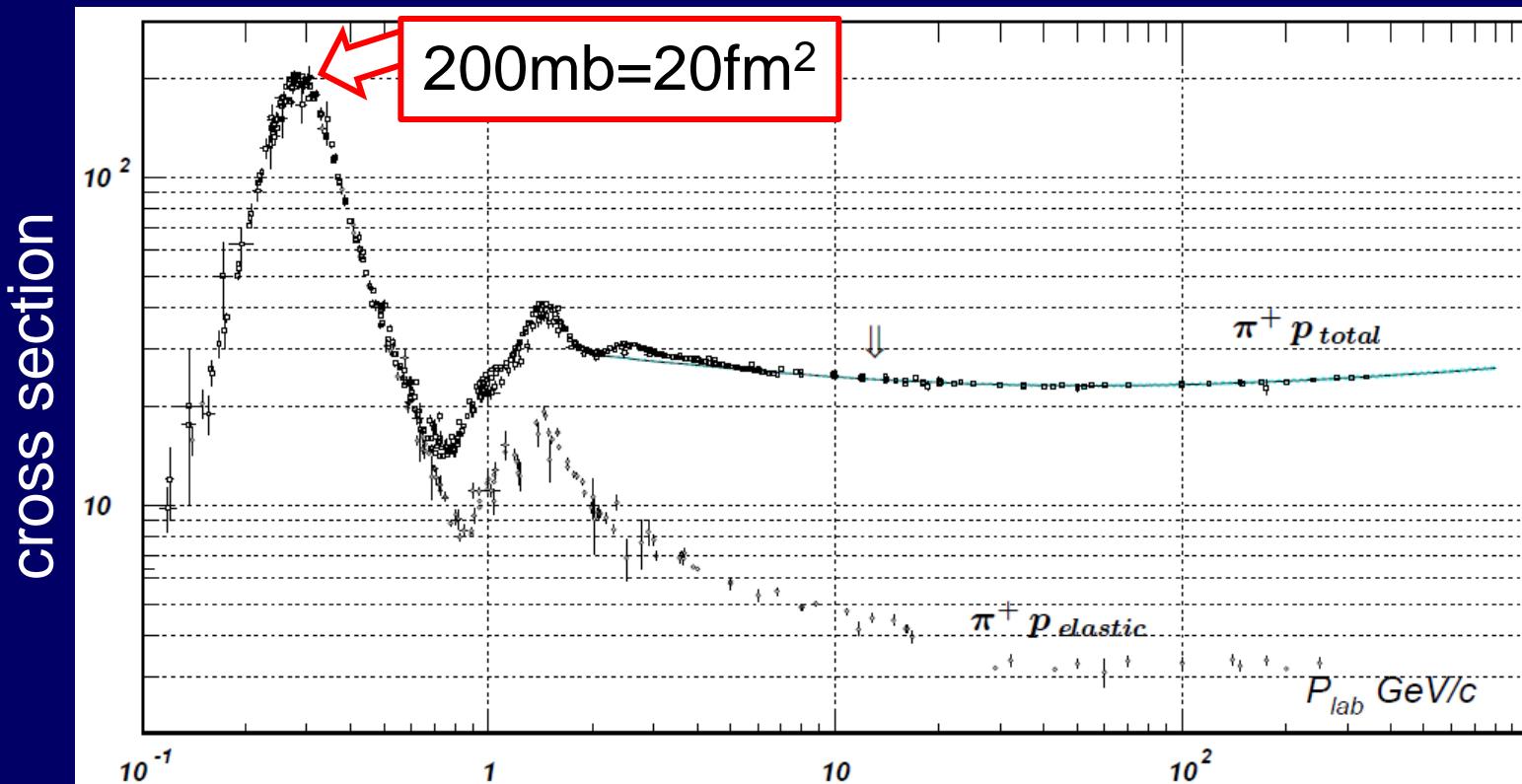
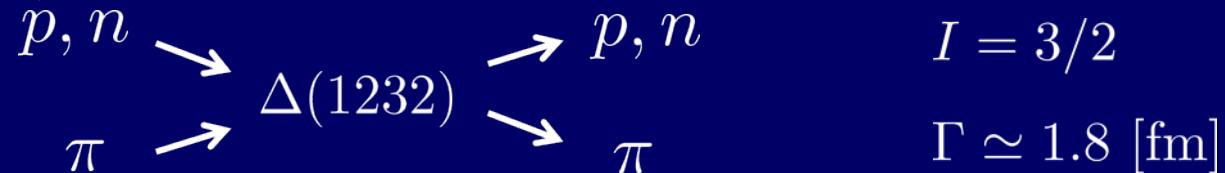
These are (phenomenological) results of dynamics

Some exceptions may exist → need to understand physics

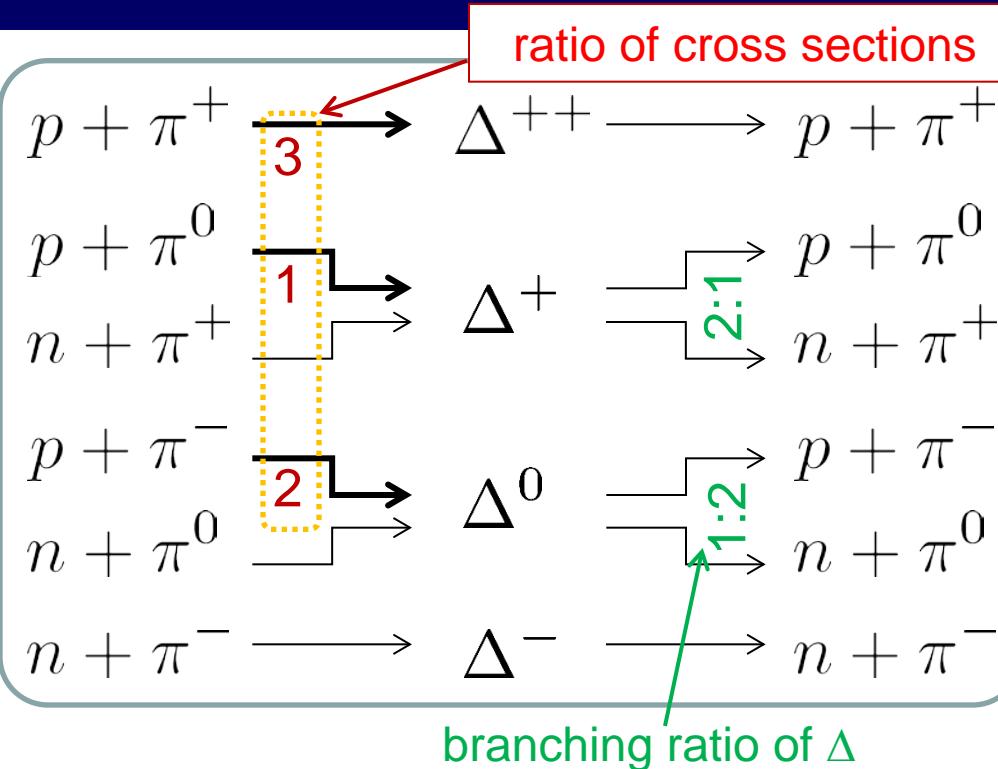
# Exception

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

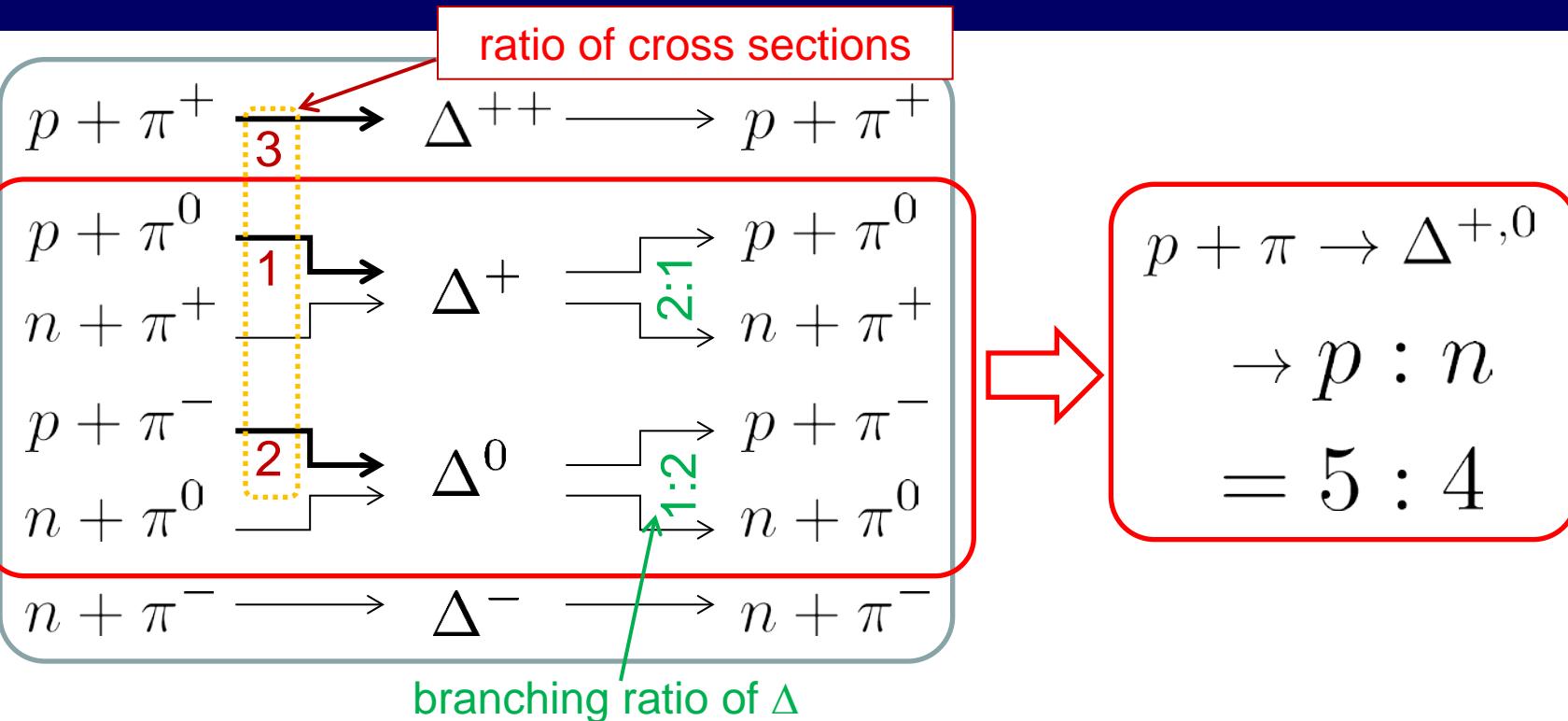
In our case at hand,  $\Delta$  resonances



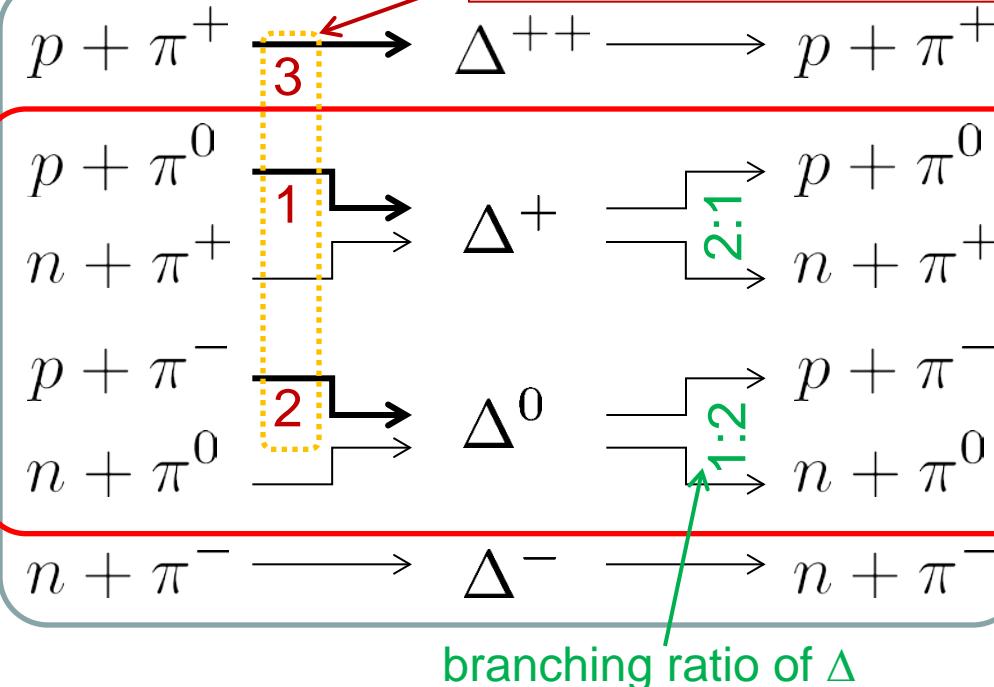
# Effect of $\Delta$



# Effect of $\Delta$



# How long is the mean free time?

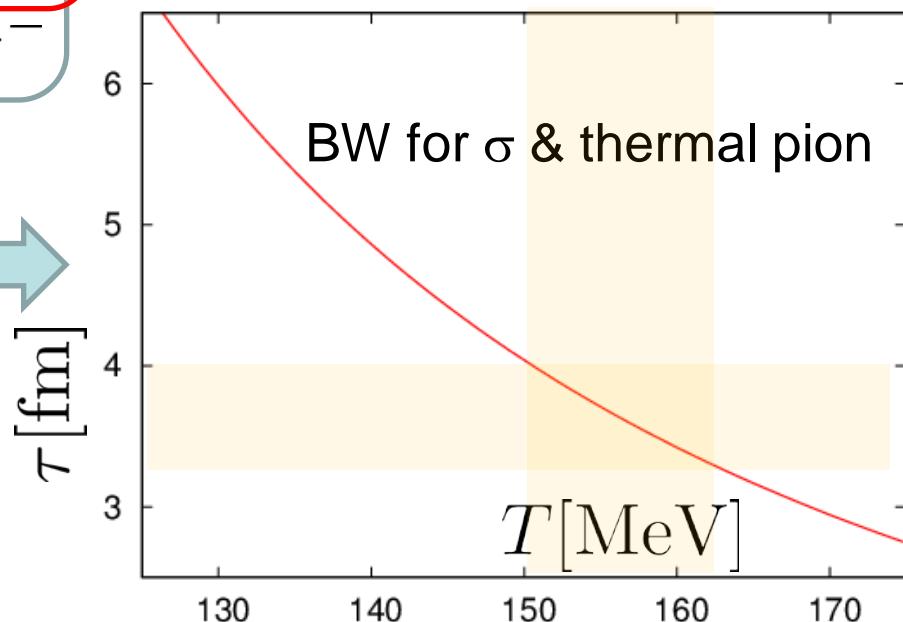


$$\begin{aligned}
 p + \pi \rightarrow \Delta^{+,0} \\
 \rightarrow p : n \\
 = 5 : 4
 \end{aligned}$$

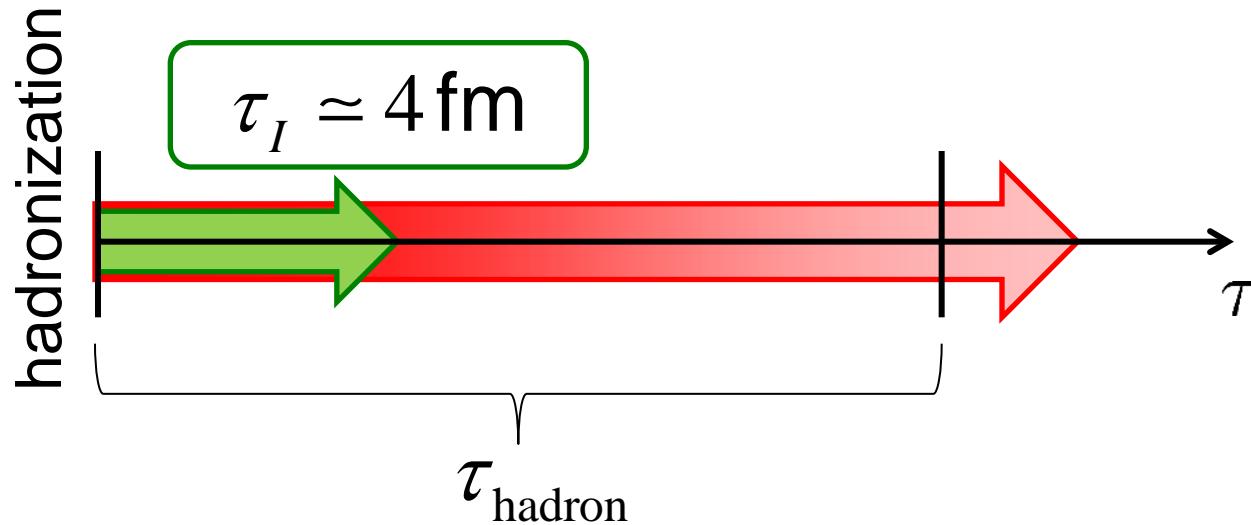
Meantime to create  $\Delta^+$  or  $\Delta^0$

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

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



# Time Scales



- $\tau_I$ : time scale to realize isospin randomization
- $\tau_{\text{hadron}}$ : time scale of hadron phase duration

$\tau_{\text{hadron}}$  result of state-of-art hydro + cascade calculation

# Result of Hydro+Cascade Calculation

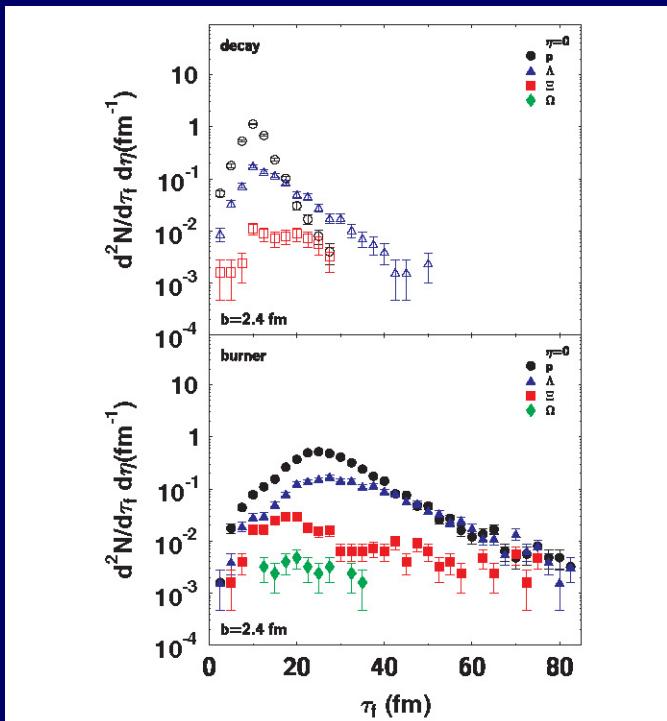


FIG. 22. (Color online) Freeze-out time distribution of baryons for hydro+decay (open symbols, above) and hydro+UrQMD (solid symbols, below) at midrapidity.

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

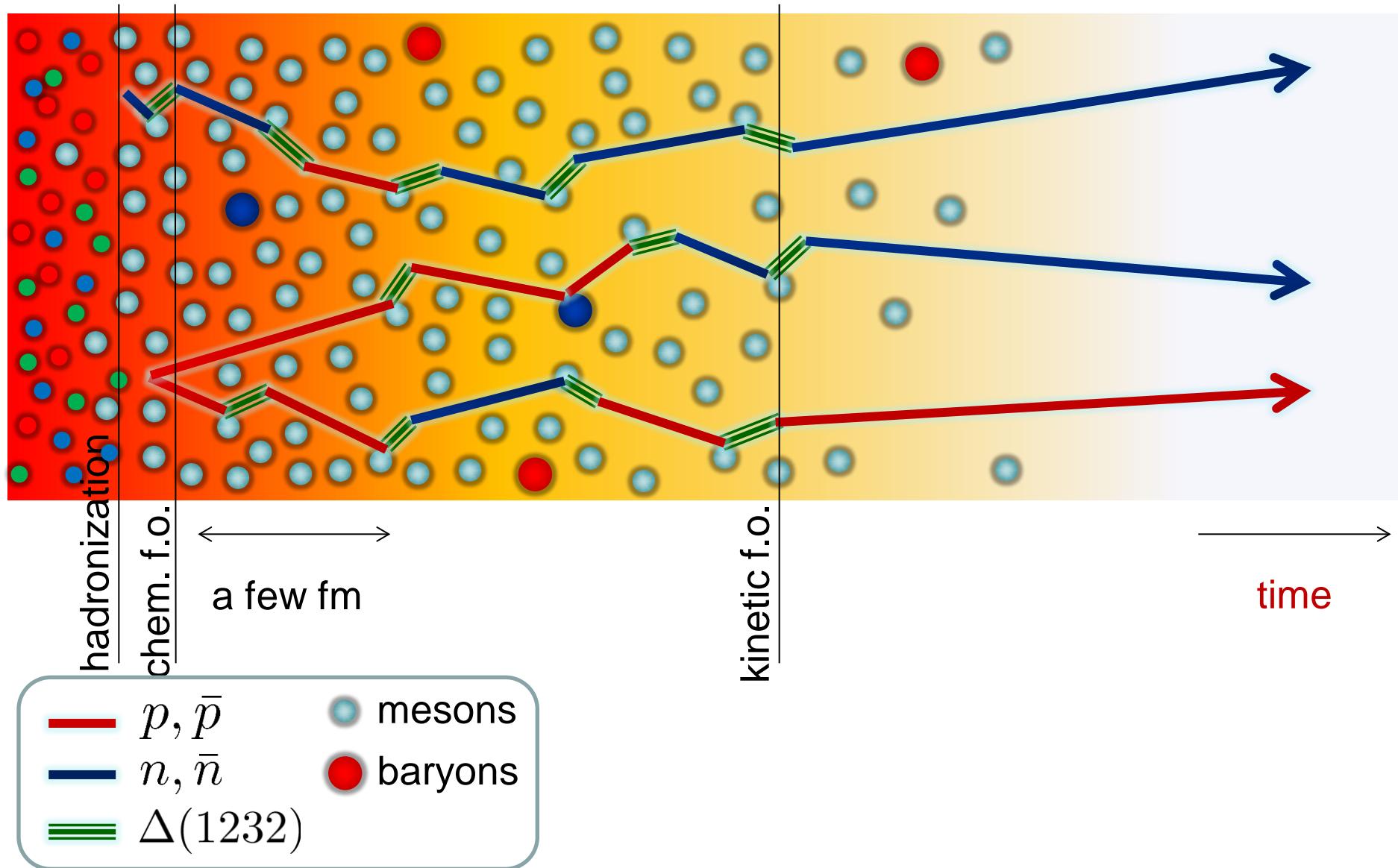
Freezeout time distribution

← without after-burner

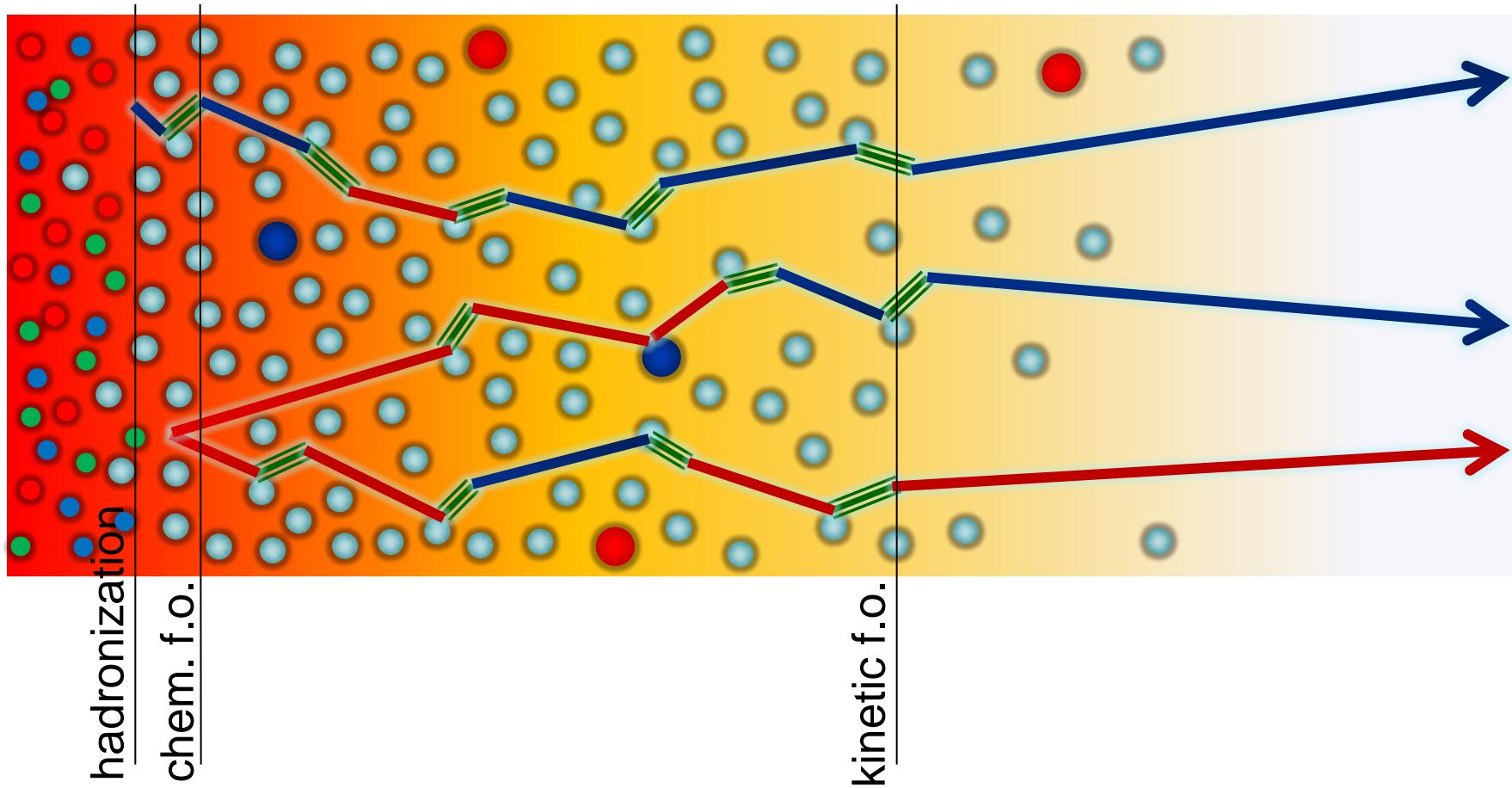
← with after-burner

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

# Nucleon Isospin Randomization in Pion Gas



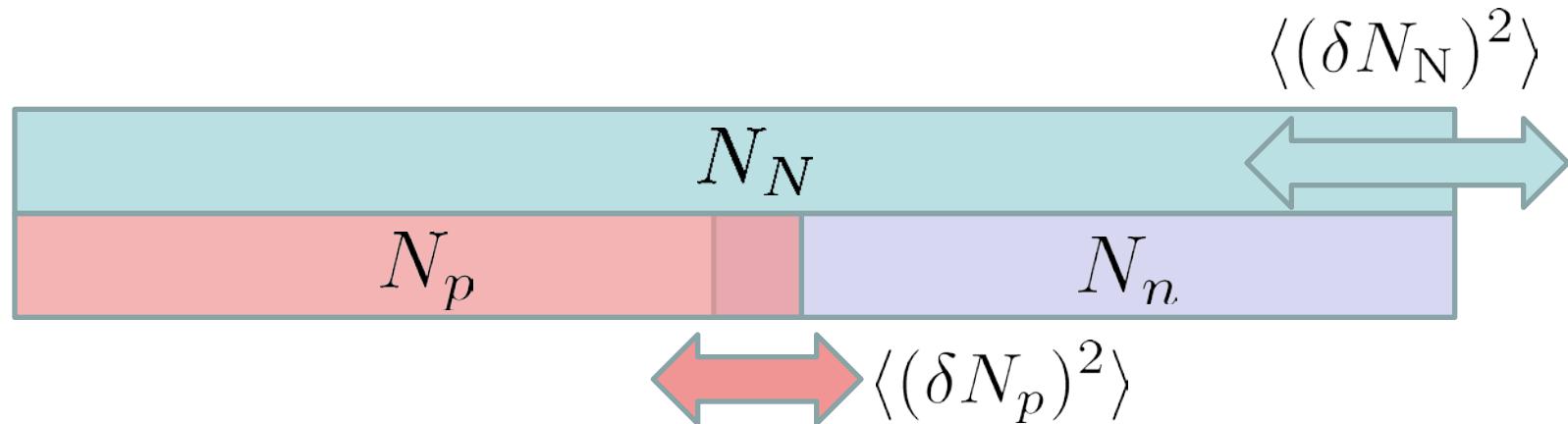
# Probability Distribution



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

# Production of Additional Fluctuation

## 1. Original

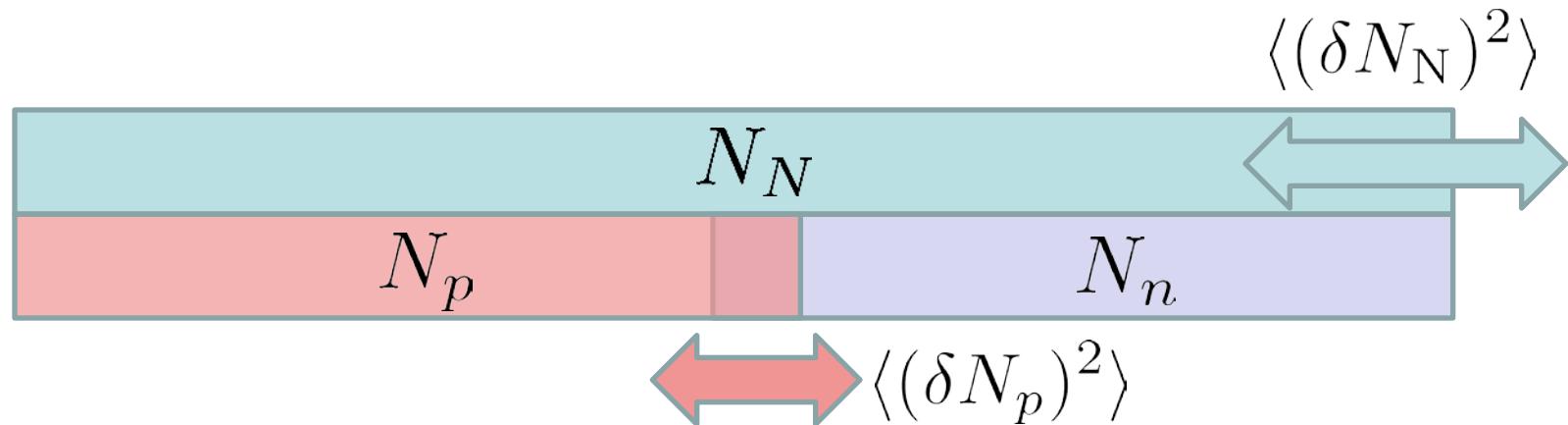


## 2. Additional (from $\pi N \rightarrow \Delta \rightarrow \pi N$ )

- 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,

$$N_N \rightarrow N_p$$

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

$$N_p \rightarrow N_N$$

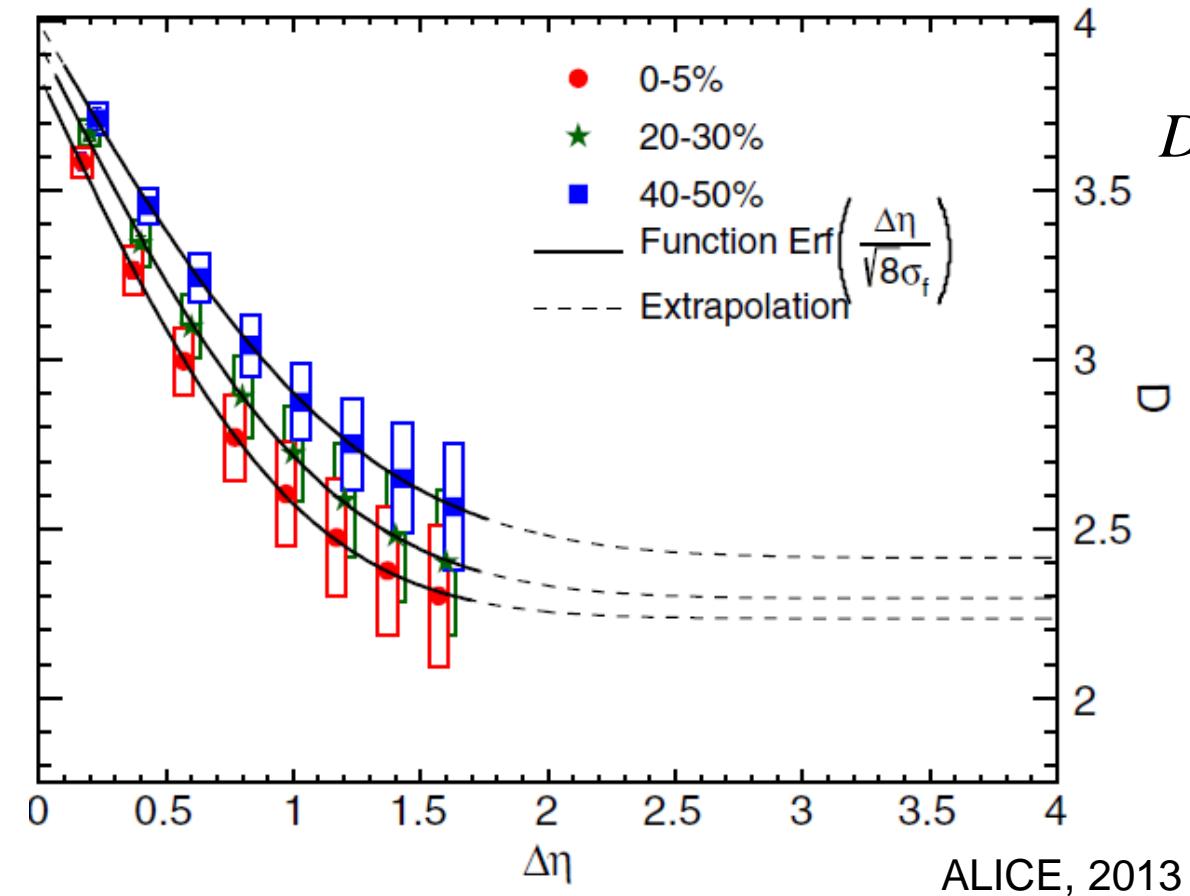
$$\left\{ \begin{aligned} \left\langle (\delta N_N^{(\text{net})})^3 \right\rangle &= 8 \left\langle (\delta N_p^{(\text{net})})^3 \right\rangle - 12 \left\langle \delta N_p^{(\text{net})} \delta N_p^{(\text{tot})} \right\rangle + 6 \left\langle N_p^{(\text{net})} \right\rangle \\ \left\langle (\delta N_N^{(\text{net})})^4 \right\rangle_c &= 16 \left\langle (\delta N_p^{(\text{net})})^4 \right\rangle_c - 48 \left\langle (\delta N_p^{(\text{net})})^2 \delta N_p^{(\text{tot})} \right\rangle + 48 \left\langle (\delta N_p^{(\text{net})})^2 \right\rangle + 12 \left\langle (\delta N_p^{(\text{tot})})^2 \right\rangle - 26 \left\langle N_p^{(\text{tot})} \right\rangle \end{aligned} \right.$$

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

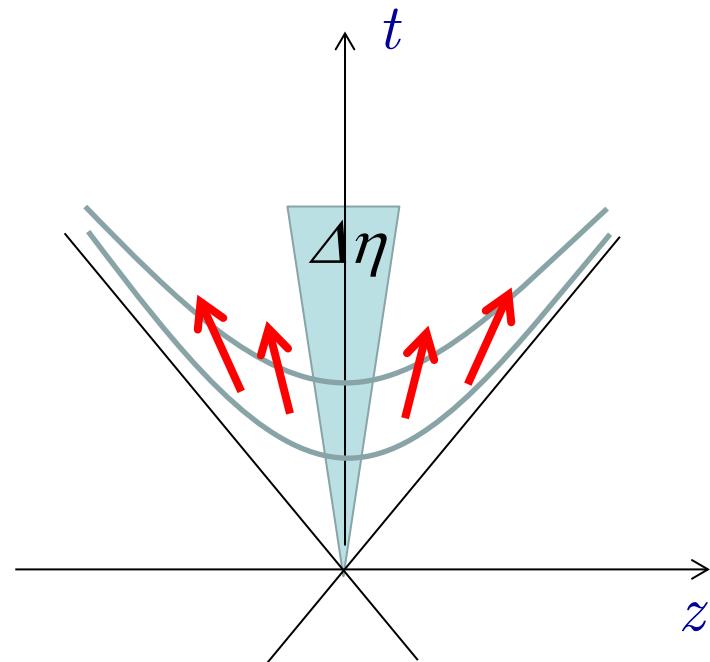
# Conclusion 1

- *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  $\tau_{\text{hadron}}$  is not large,  
*proton number could be a proxy of baryon number approximately*

# $\Delta\eta$ Dependence @ ALICE



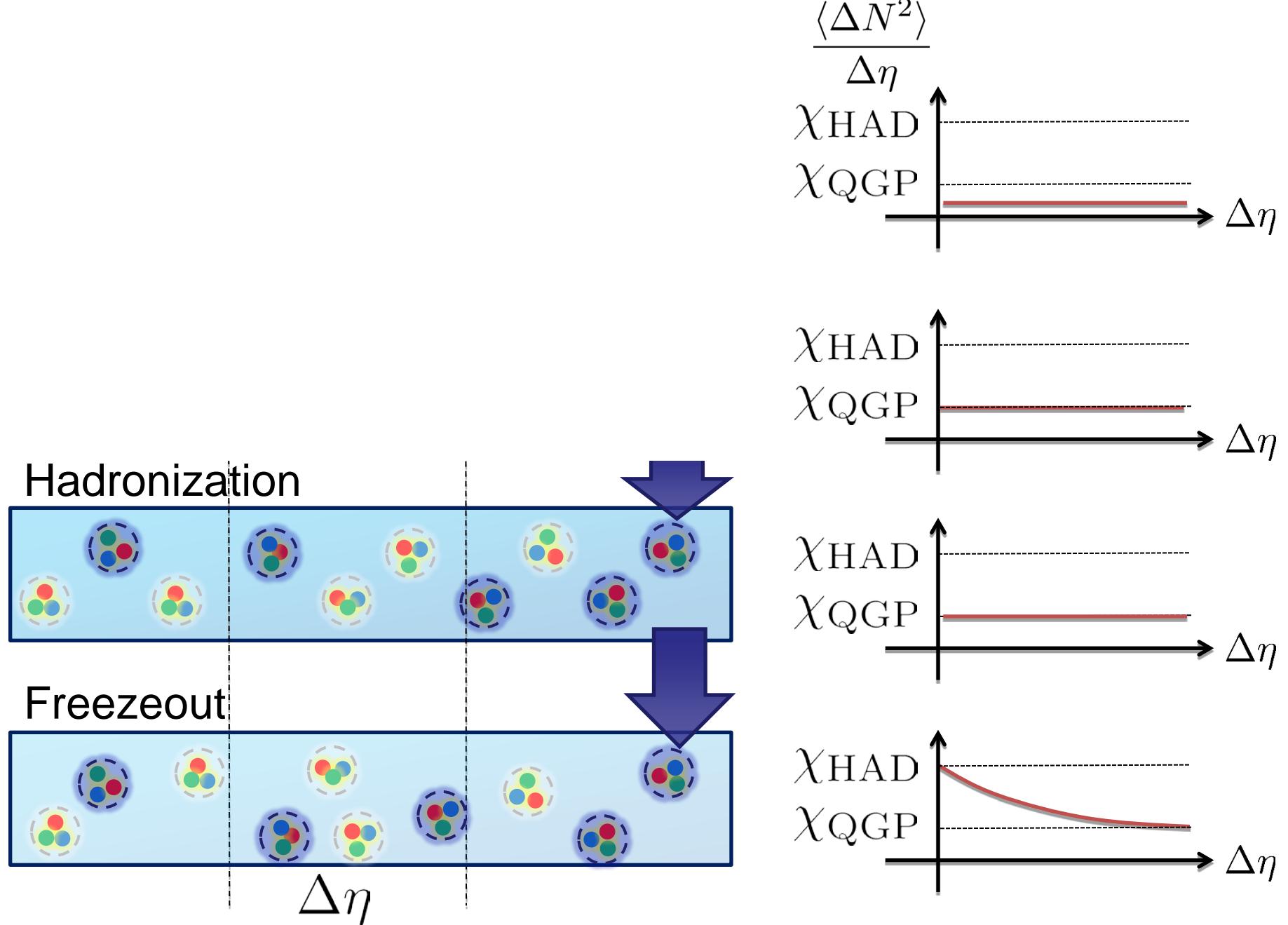
$$D = 4 \frac{\langle \delta N_Q^2 \rangle}{N_{\text{ch}}}$$



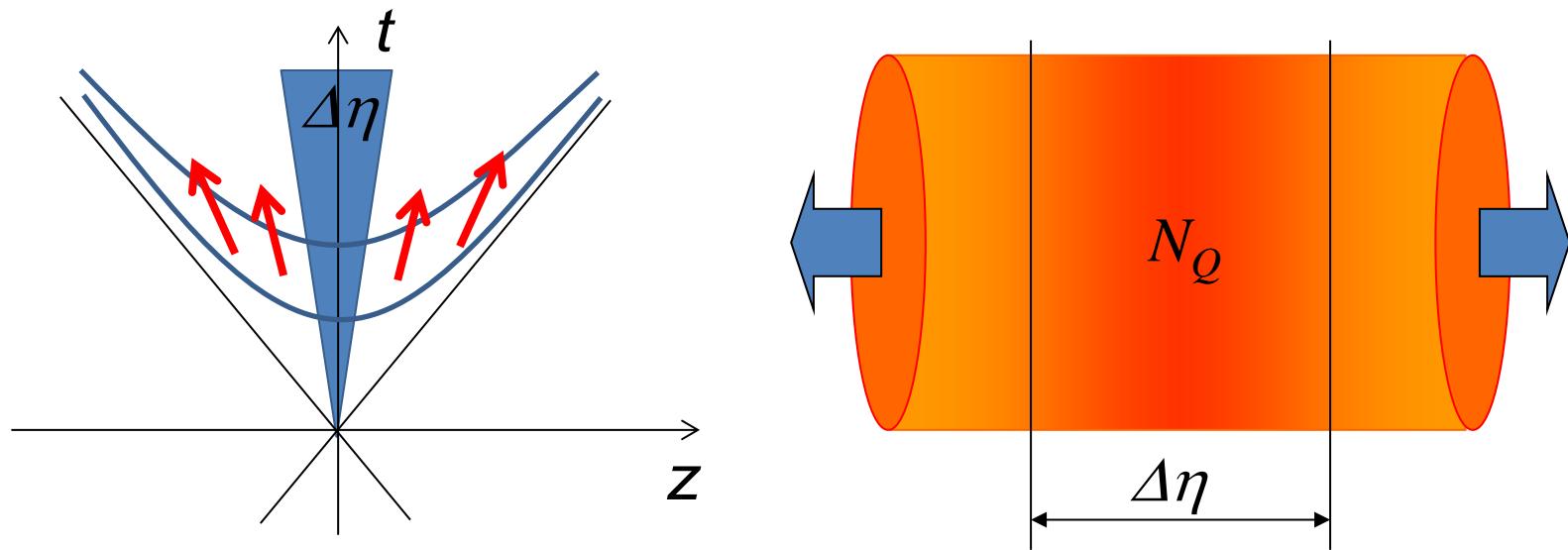
- *Freeze-out parameters: lattice meets experiment*

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

# Schematic Evolution of C.C. Fluctuation



# Time Evolution of Conserved Charge



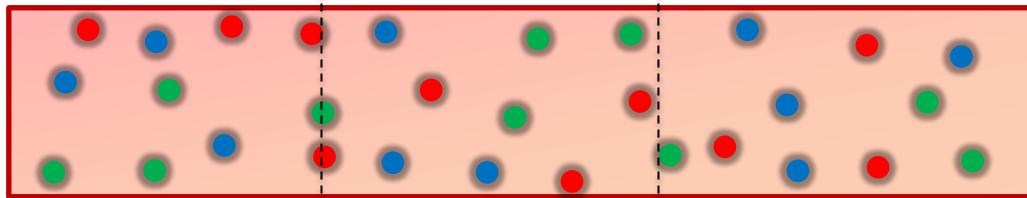
Variation of a conserved charge in  $\Delta\eta$  is achieved only through diffusion



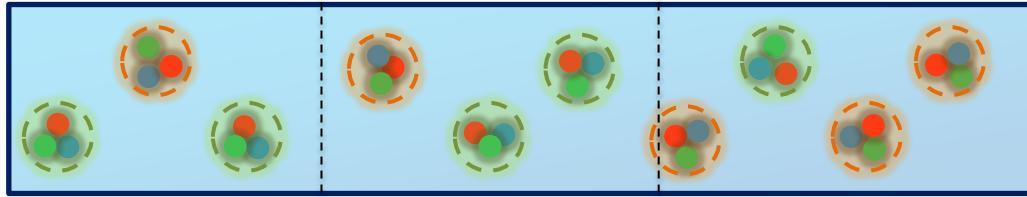
The larger  $\Delta\eta$ , the slower diffusion

# Time Evolution of C.C. fluctuation

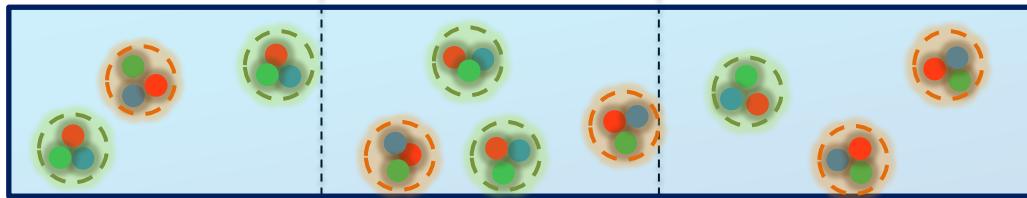
Quark-Gluon Plasma



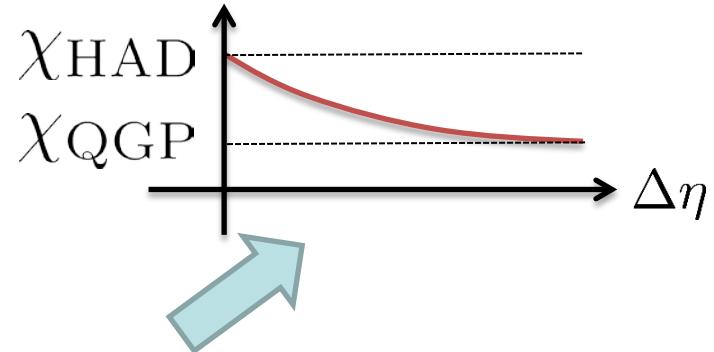
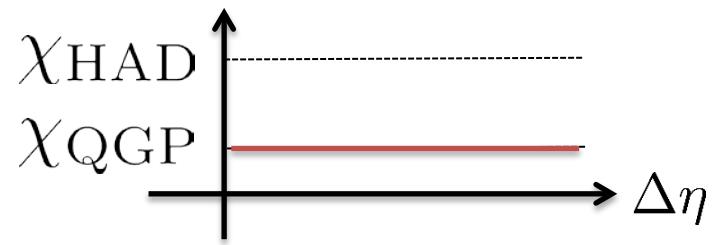
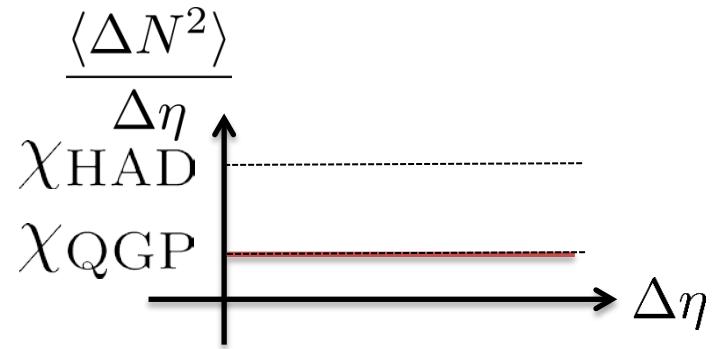
Hadronization



Freezeout



$\Delta\eta$



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

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

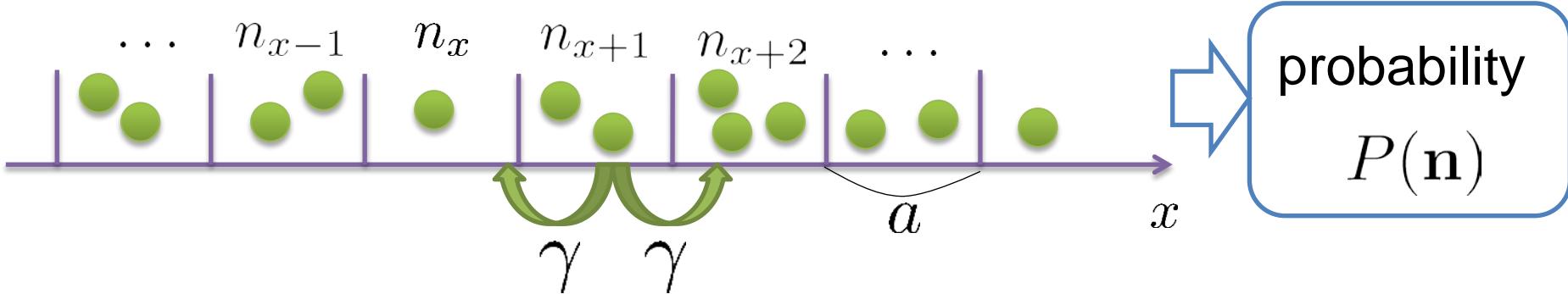
But it is known *stochastic forces for*  
*“Markov process for continuum variable(s)” are Gaussian*



We will use a discrete formulation

# Diffusion Master Equation (DME)

Divide spatial coordinate into discrete cells



Master Equation for  $P(n)$

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

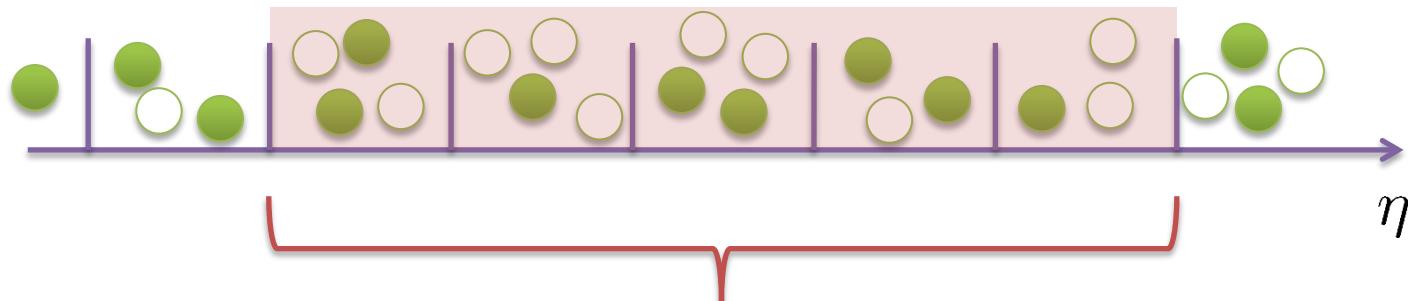
Solve the DME **exactly**, and take  $a \rightarrow 0$  limit

No approximation is needed

Ono, Kitazawa, M.A., PLB 2014

# 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

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



{

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

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

suppression owing to  
local charge conservation

sensitive to  
hadronization mechanism

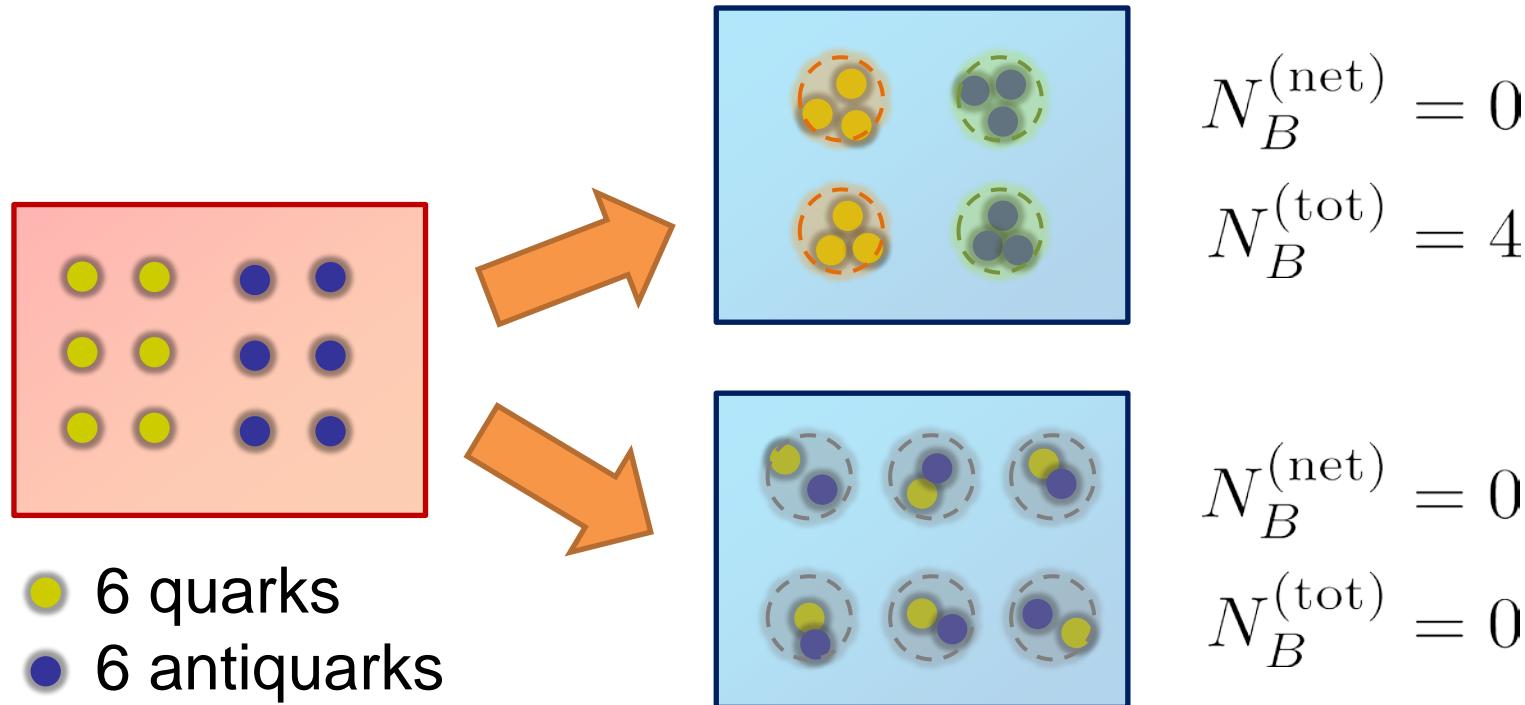
Time evolution via DME

## Freezeout



# Why Hadronization Mechanism Matters

For example, even *within* the recombination model,



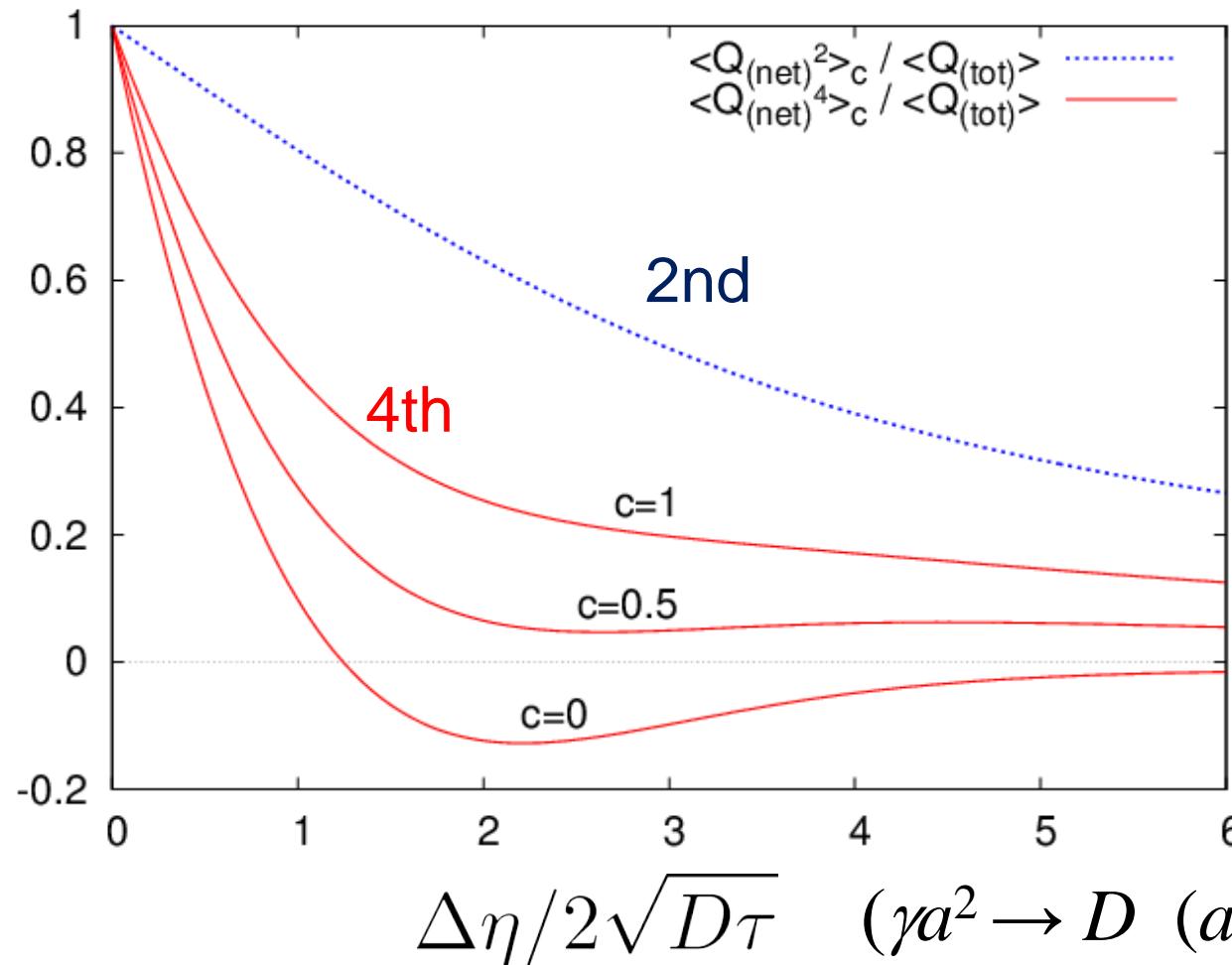
In other scenarios,  $N_B^{(\text{tot})}$  may differ, but  $N_B^{(\text{net})}$  does not

# $\Delta\eta$ Dependence at Kinetic Freezeout

Initial fluctuations:

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

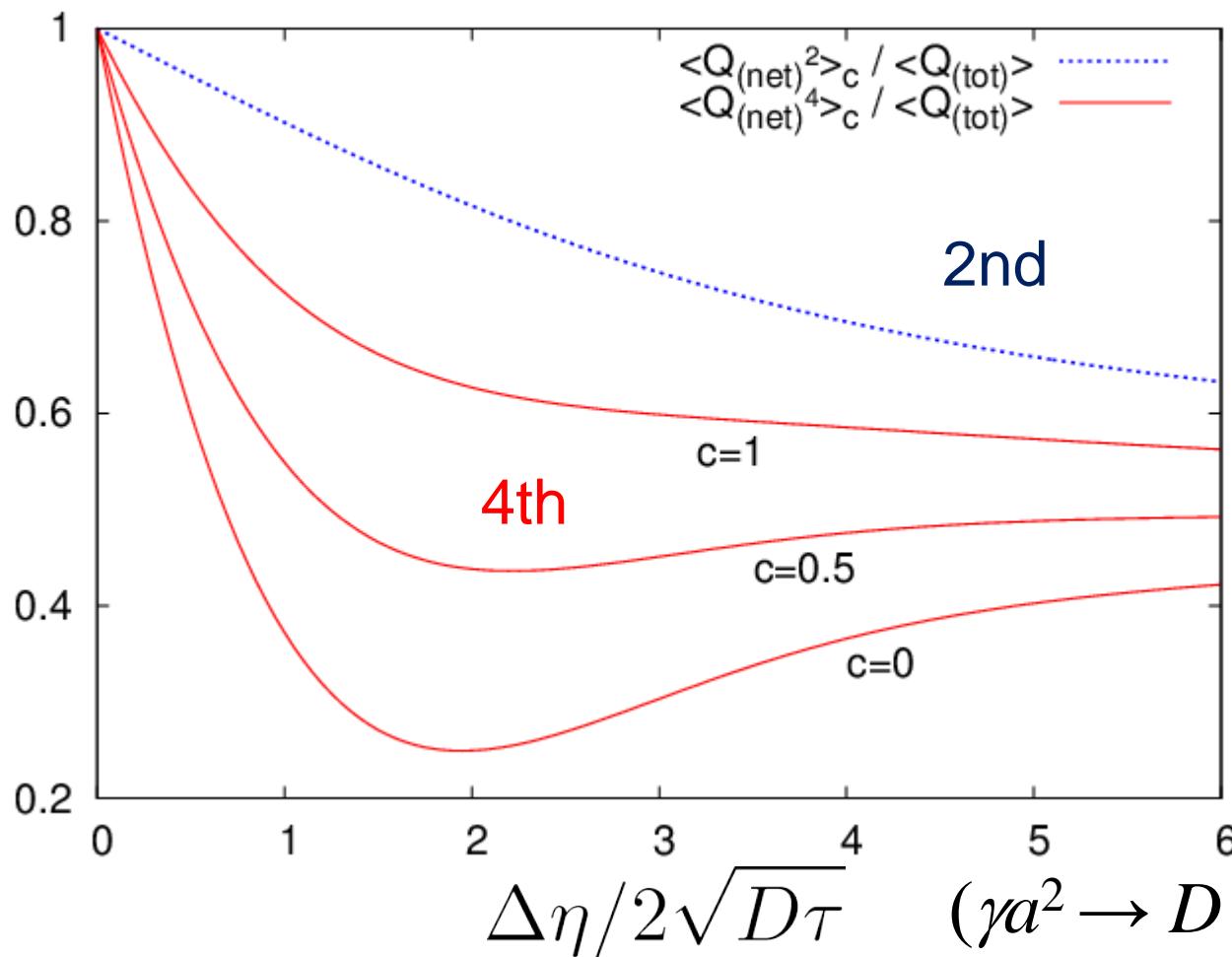
$$c = \frac{\langle Q_{(\text{tot})}^2 \rangle_c}{\langle Q_{(\text{tot})} \rangle}$$



# $\Delta\eta$ Dependence at Kinetic Freezeout

Initial fluctuations:

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



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



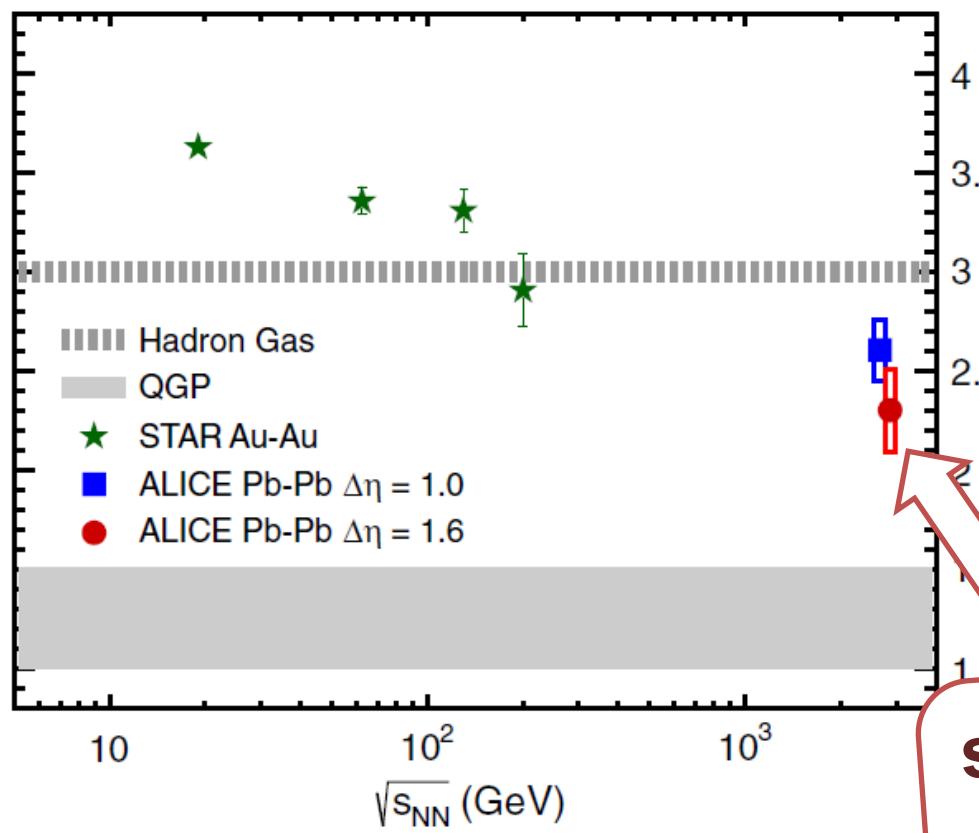
parameter  
sensitive to  
hadronization

# 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

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

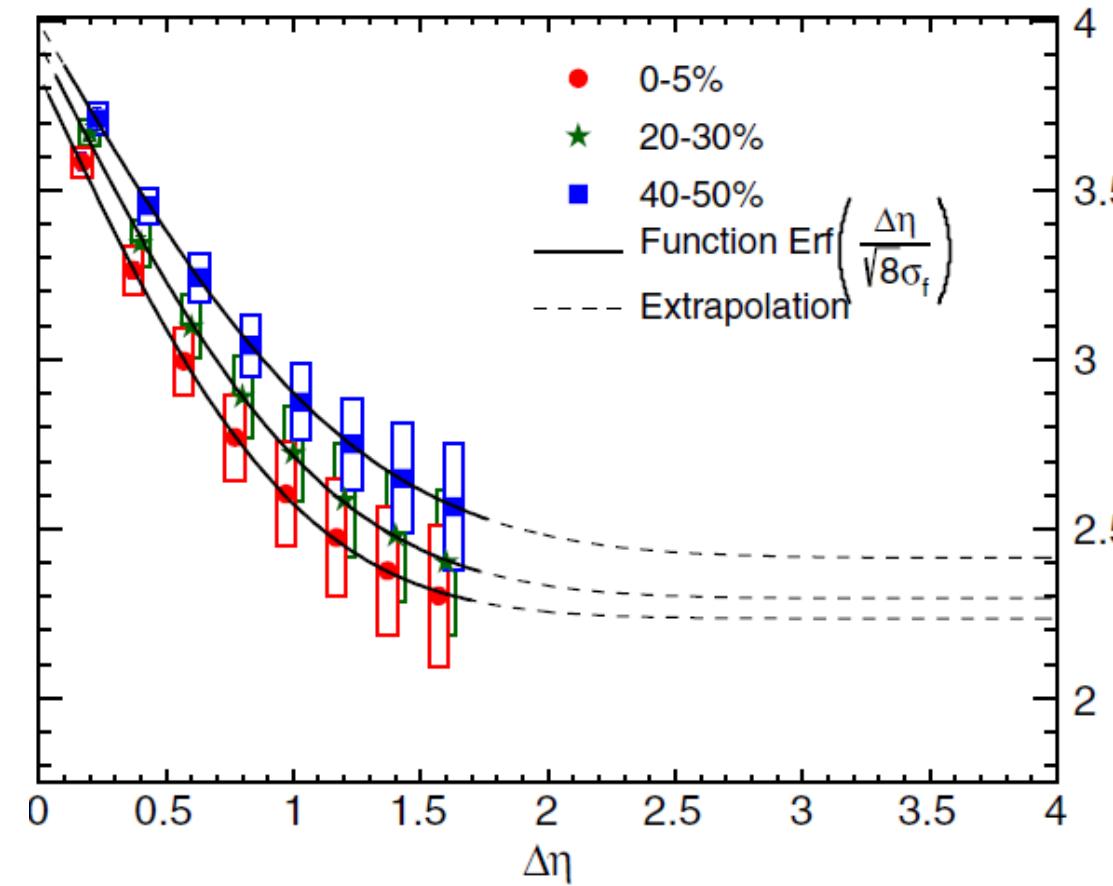
- $D \sim 3-4$  Hadronic
- $D \sim 1$  Quark

significant suppression  
from hadronic value  
at LHC energy!

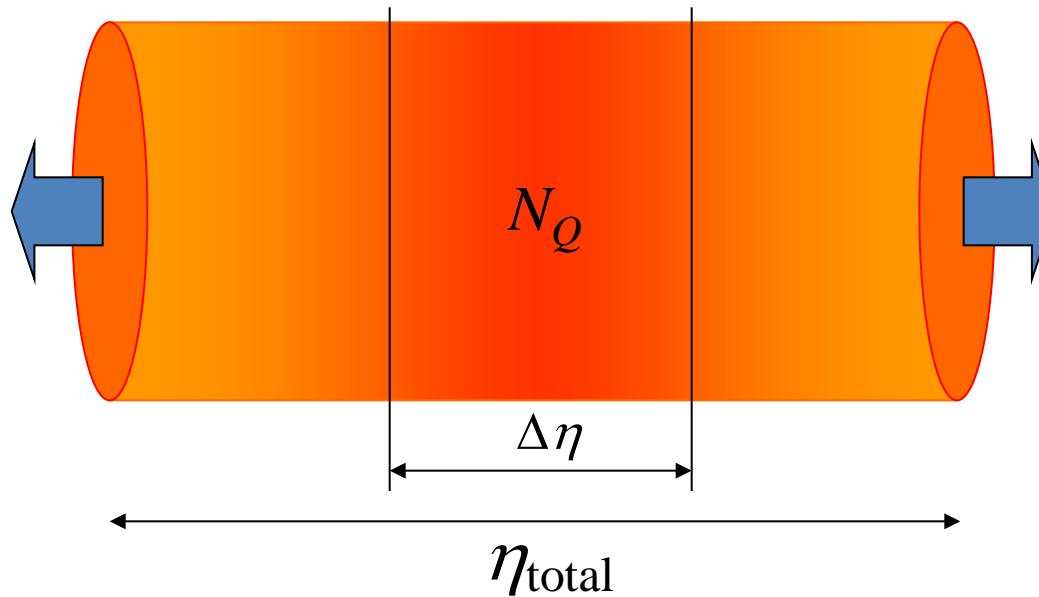
$\langle \delta N_Q^2 \rangle$  is not equilibrated at freeze-out at LHC energy!

# Closer Look: $\Delta\eta$ dependence

ALICE  
PRL 2013



# Finite Size Effect (Global Charge Conservation)?



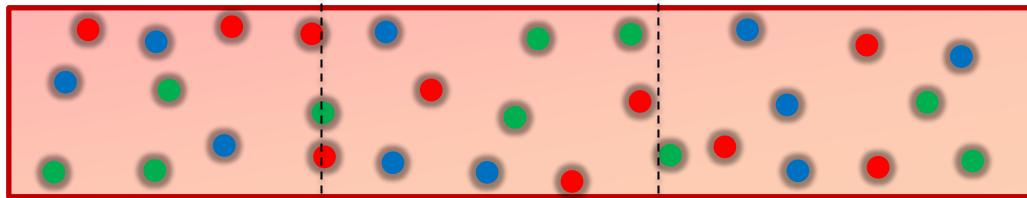
C. C. Fluctuation: 0 if the whole system is observed

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

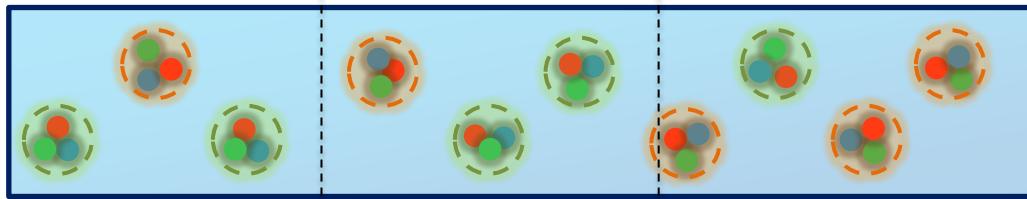
if *the whole system is thermalized* (Bleicher, Jeon, Koch)

# Time Evolution of C.C. fluctuation

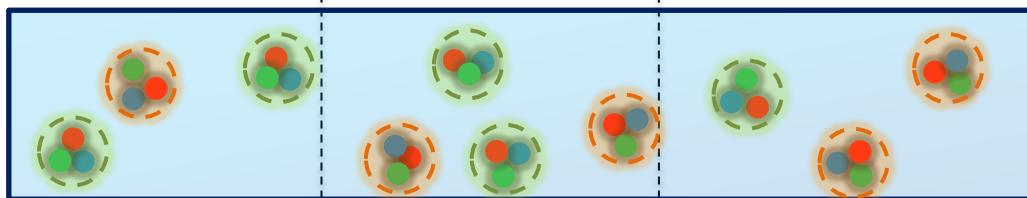
Quark-Gluon Plasma



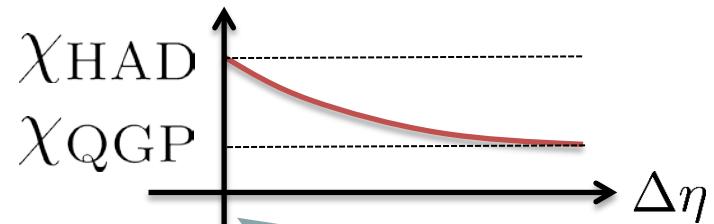
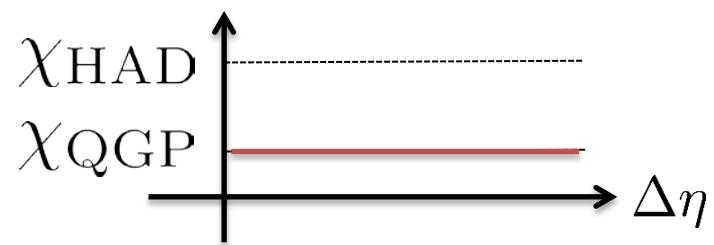
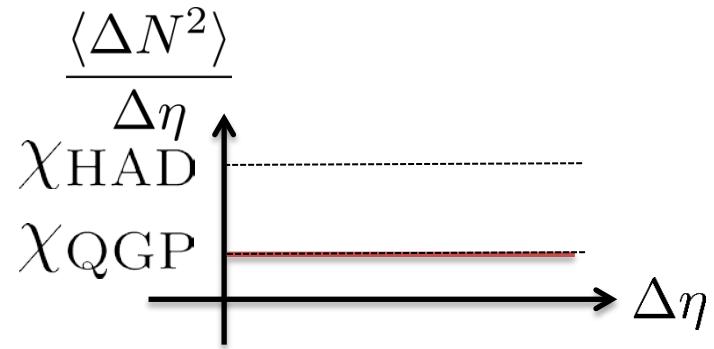
Hadronization



Freezeout



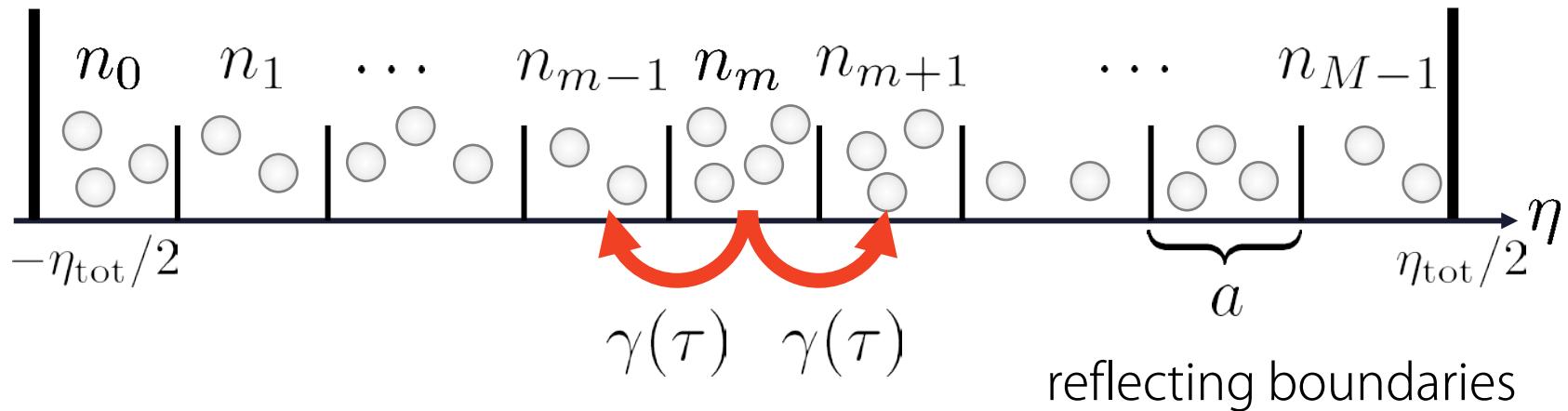
$\Delta\eta$



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.

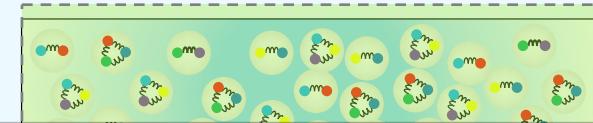
→

- \* 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

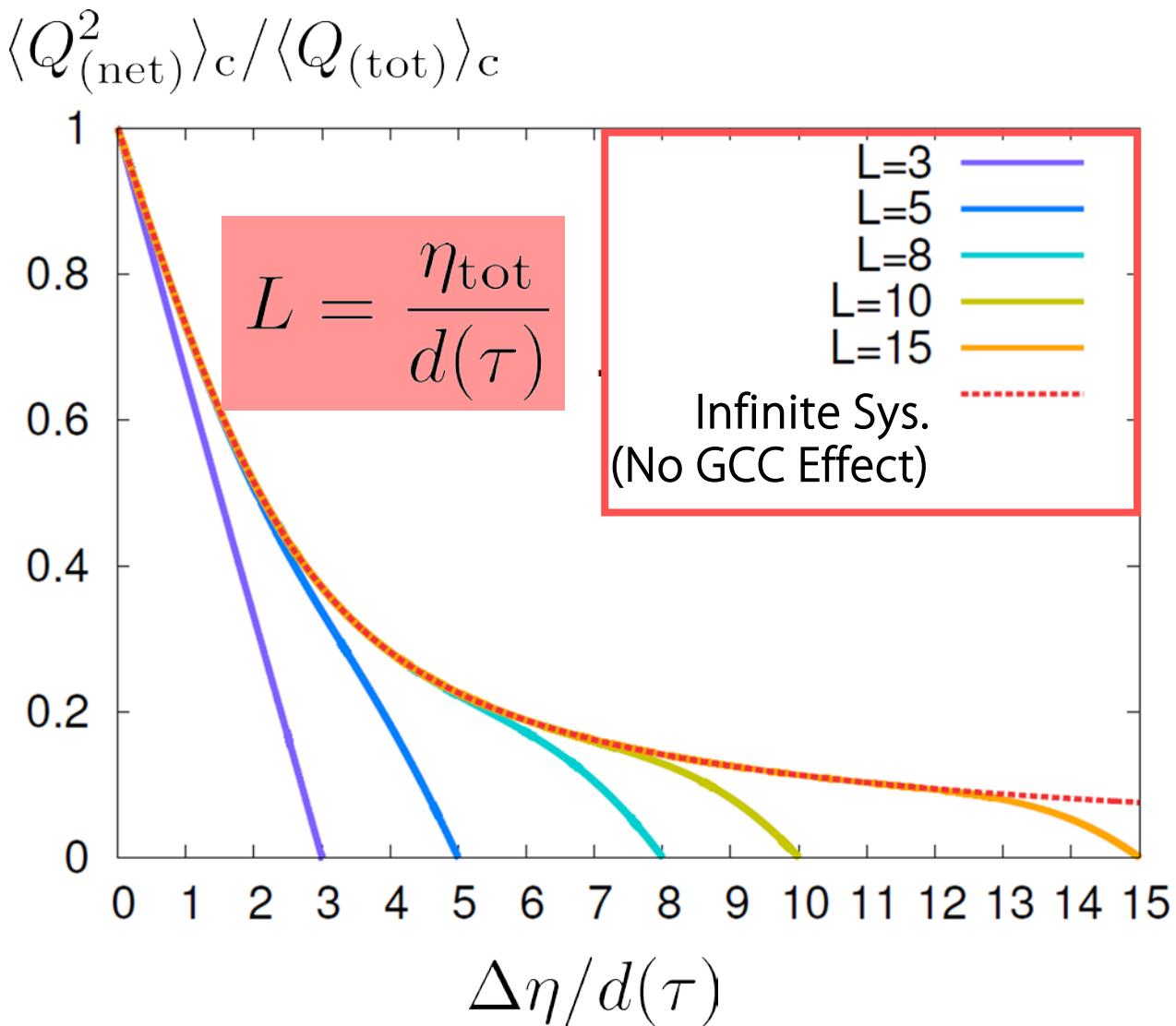
If one looks at the Total System,  
#Conserved Charge



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



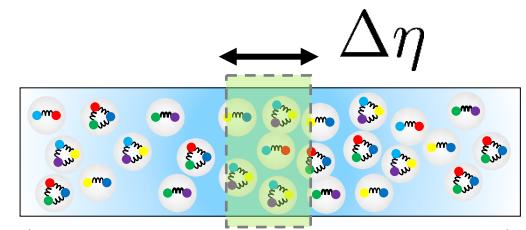
# Boundary Effect



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

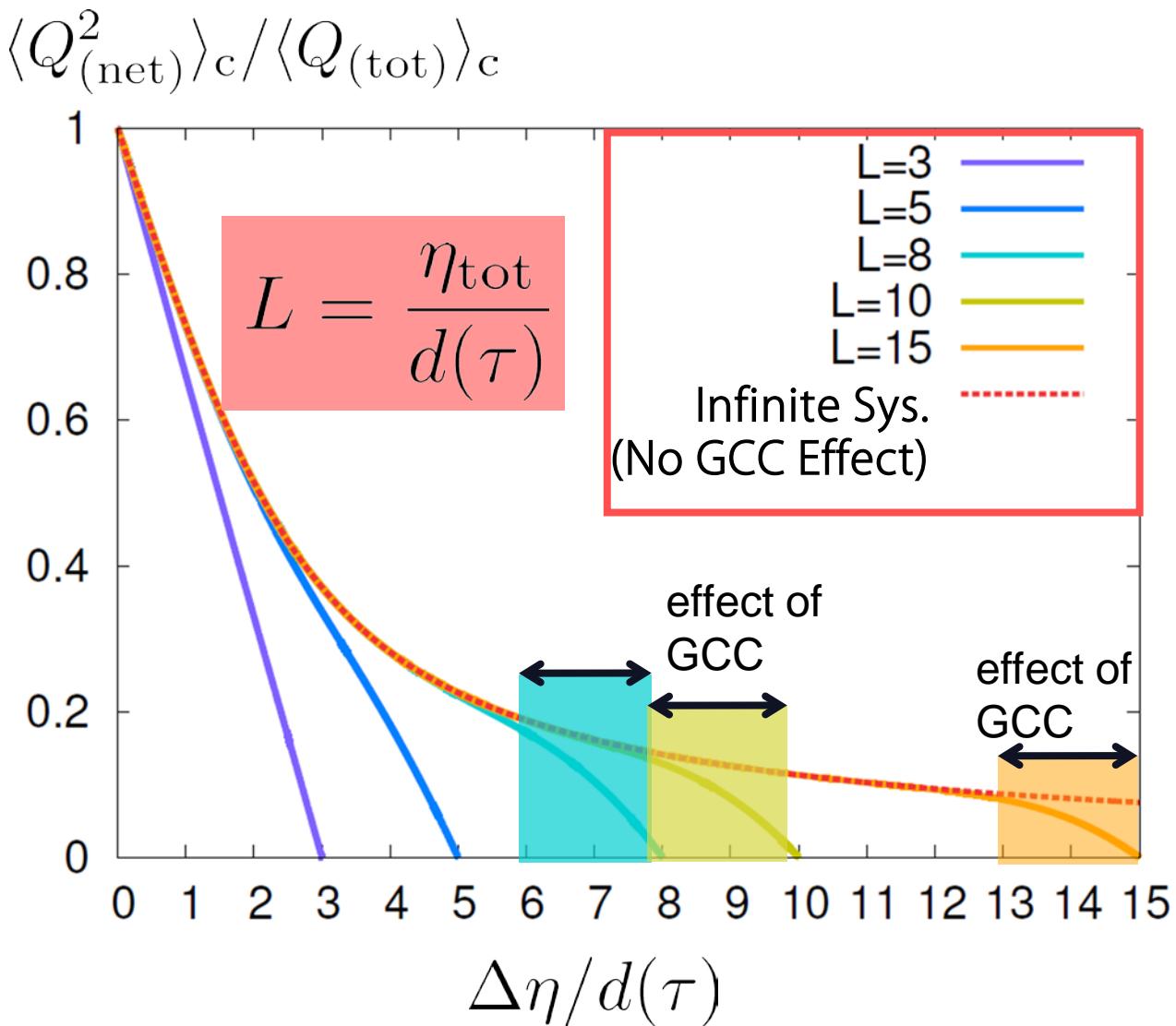
: Average Diffusion Length

$D(\tau)$  : Diffusion Coefficient



: Total Rapidity Length

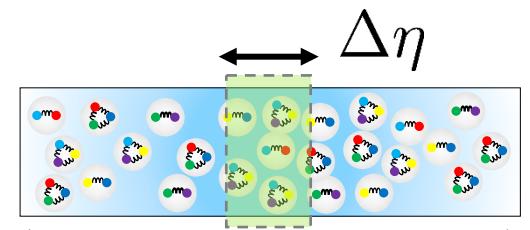
# Boundary Effect



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

: Average  
Diffusion Length

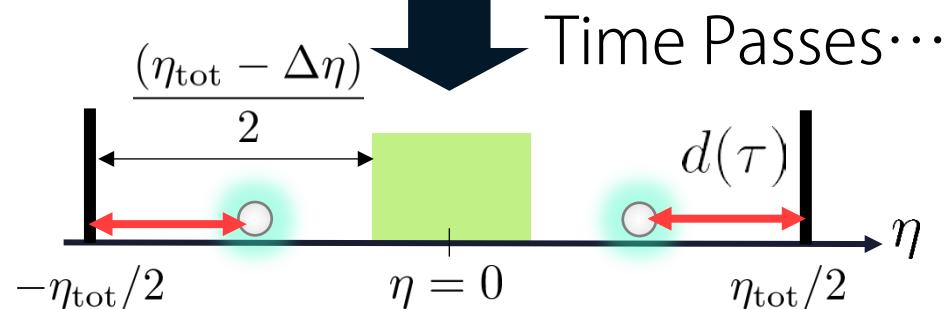
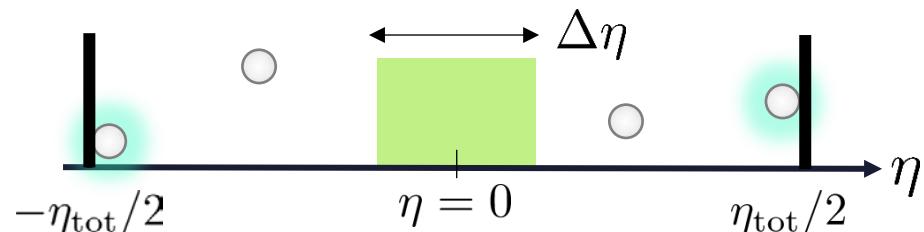
$D(\tau)$  : Diffusion  
Coefficient



$\eta_{\text{tot}}$  : Total Rapidity  
Length

# Physical Interpretation

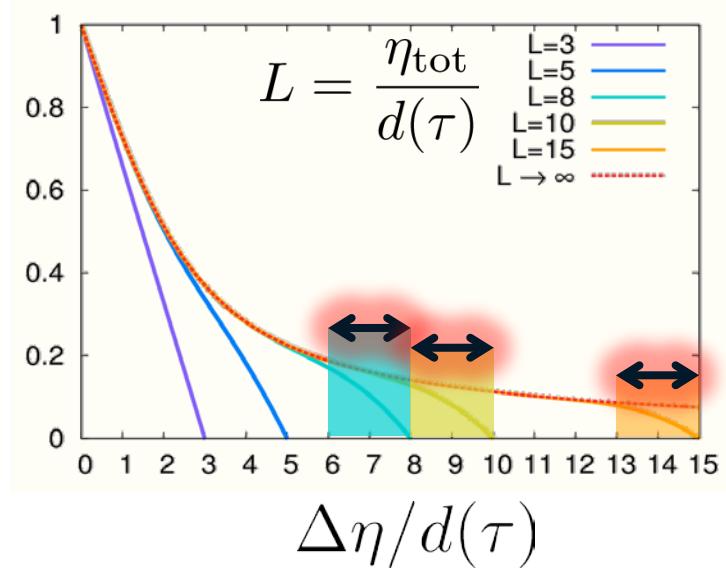
$$\tau = \tau_0$$



$d(\tau)$  : Average Diffusion Distance  
 $D(\tau)$  : Diffusion Coefficient  
 $\eta_{\text{tot}}$  : Total Length of Matter

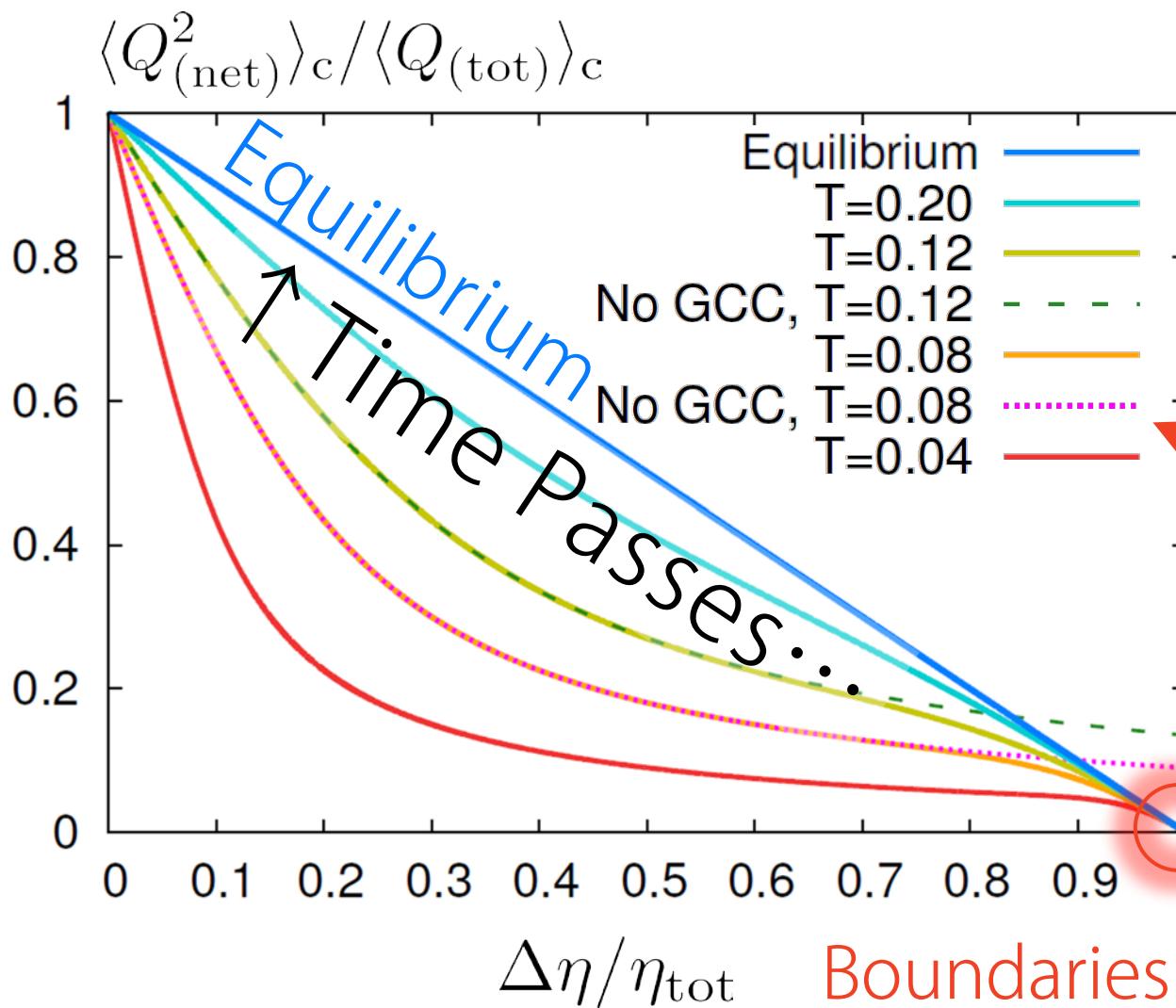
Condition for effects of the GCC

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



Effects of the GCC appear only near the boundaries.

# Another View: Time Evolution

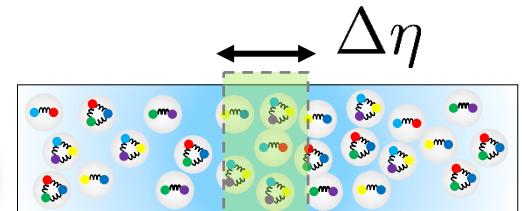


$$d(\tau) = \sqrt{2 \int_{\tau_0}^{\tau} D(\tau') d\tau'}$$

: Average  
Diffusion Distance

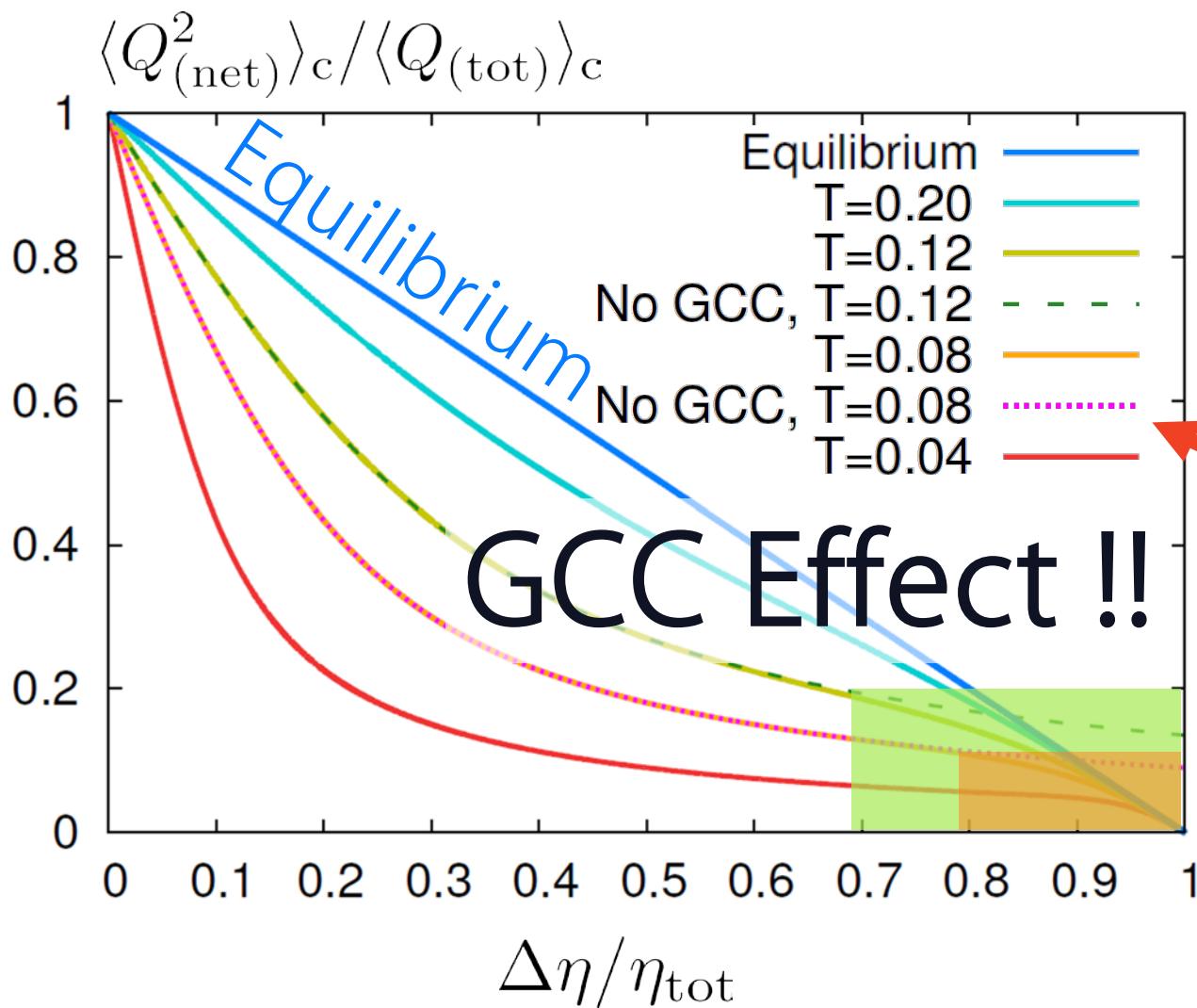
$D(\tau)$  : Diffusion  
Coefficient

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



$\eta_{\text{tot}}$  : Total Rapidity  
Length

# Another View: Time Evolution

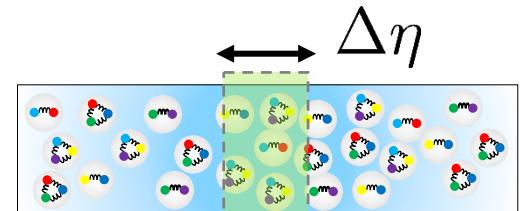


$$d(\tau) = \sqrt{2 \int_{\tau_0}^{\tau} D(\tau') d\tau'}$$

: Average  
Diffusion Distance

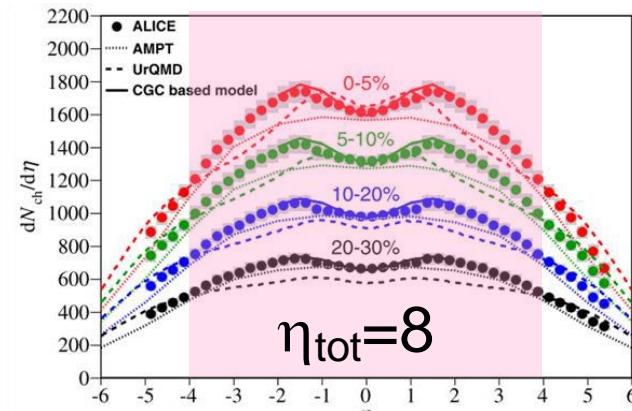
$D(\tau)$  : Diffusion  
Coefficient

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



$\eta_{\text{tot}}$  : Total Rapidity Length

# Comparison with ALICE Data

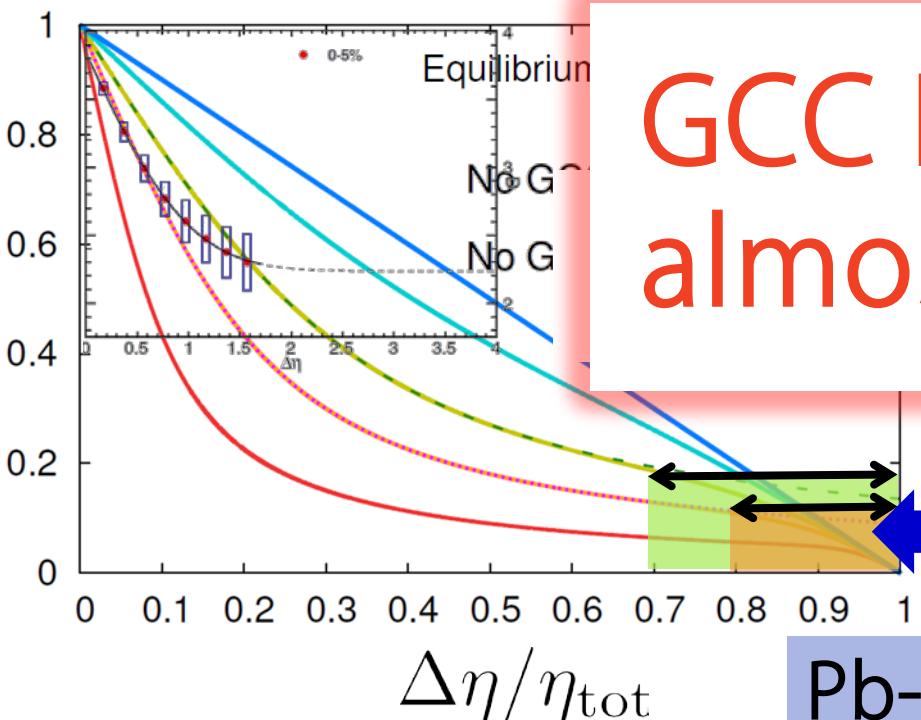


$$\langle Q_{(\text{net})}^2 \rangle_c / \langle Q_{(\text{tot})} \rangle_c$$

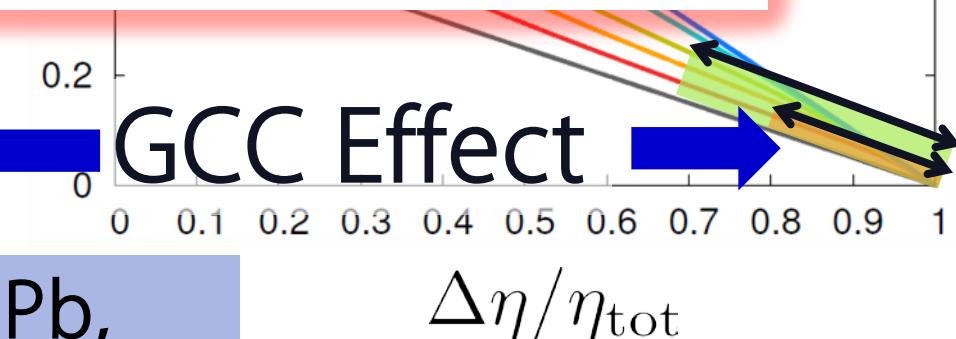
without initial fluc.

with initial fluc.

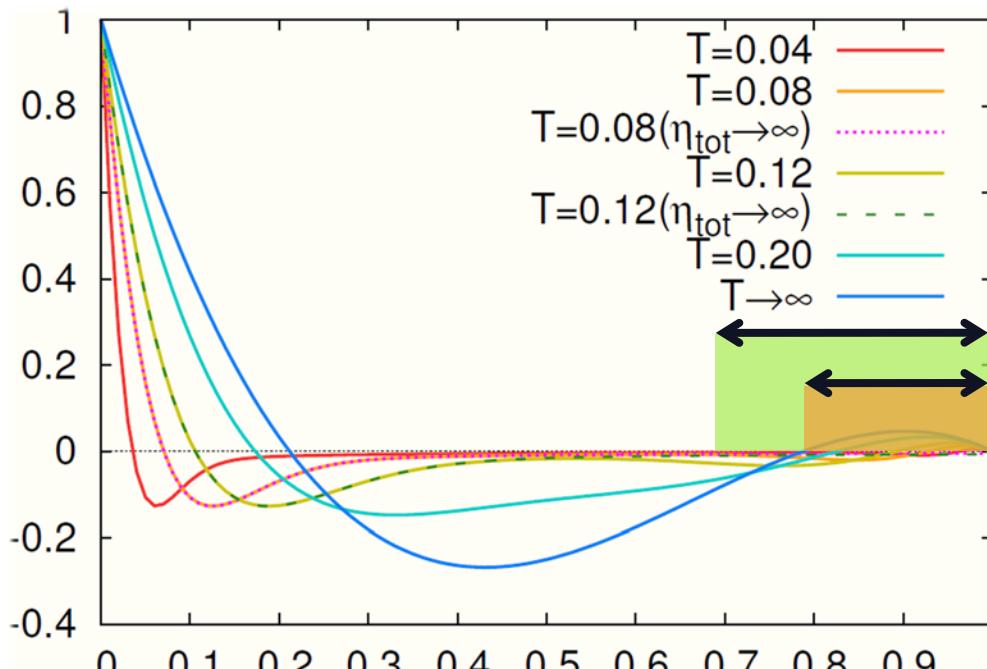
GCC Effect is  
almost negligible !



Pb-Pb,  
2.76TeV

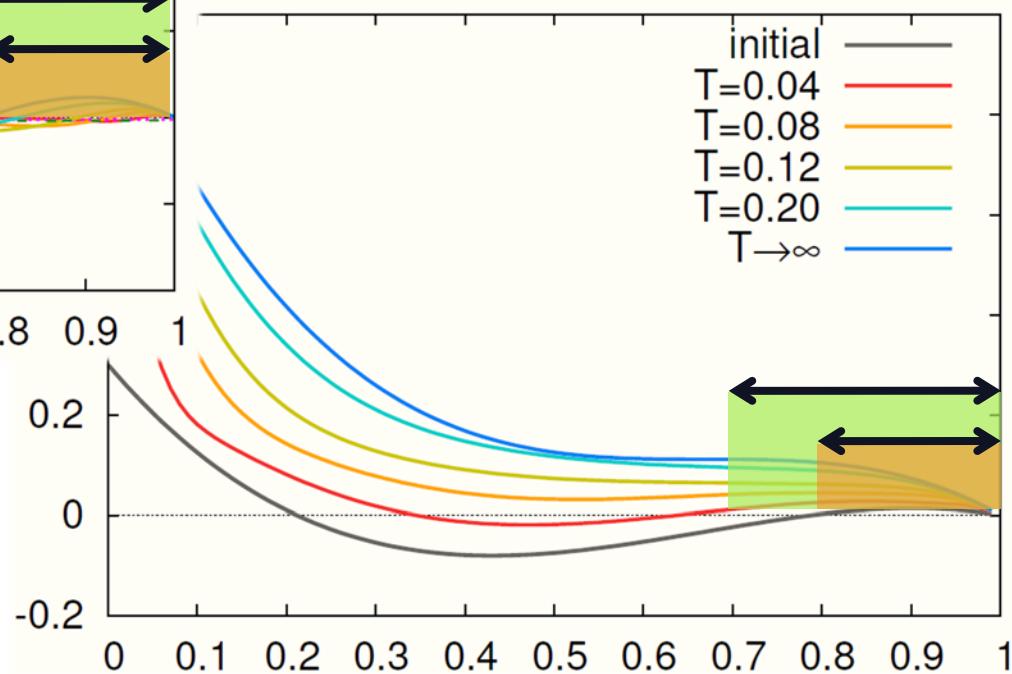


# Kurtosis



No Initial Fluctuation

$$\left\langle Q_{(\text{net})}^4 \right\rangle_c / \left\langle Q_{(\text{tot})} \right\rangle_c + \text{Initial Fluctuation}$$



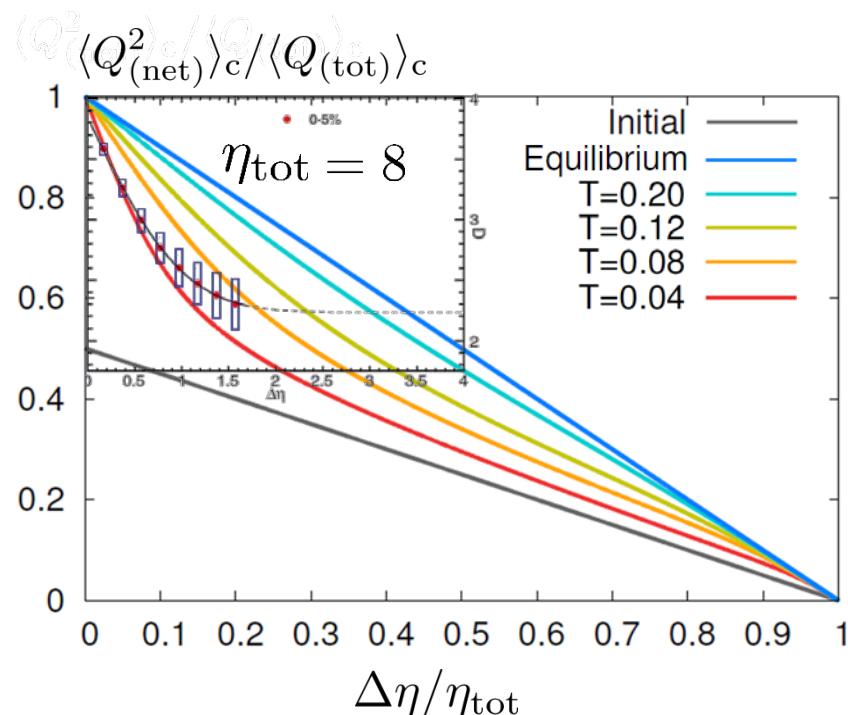
Again, GCC Effect appears ONLY near Boundaries !

# Conclusion 3

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

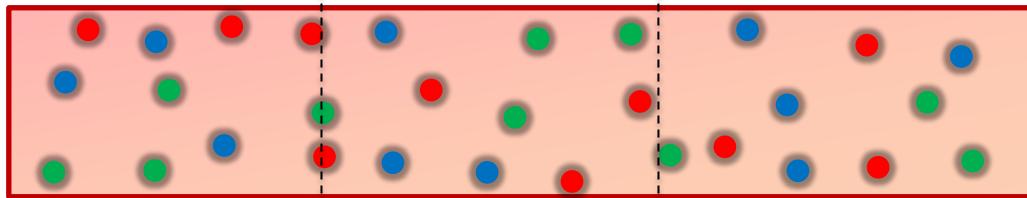
Suppression of Charge Fluctuation observed @ALICE  
→ ~~Global Charge Conservation~~

**Fluctuations are NOT Equilibrated!!**

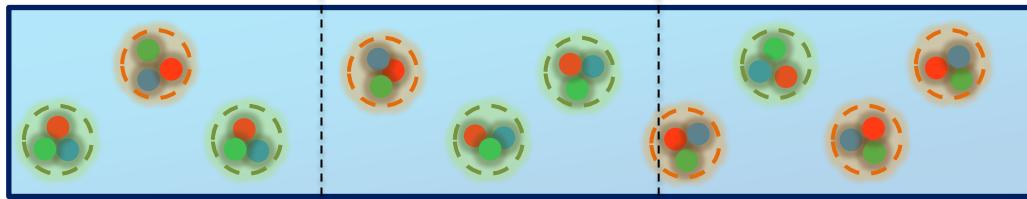


# Time Evolution of C.C. fluctuation

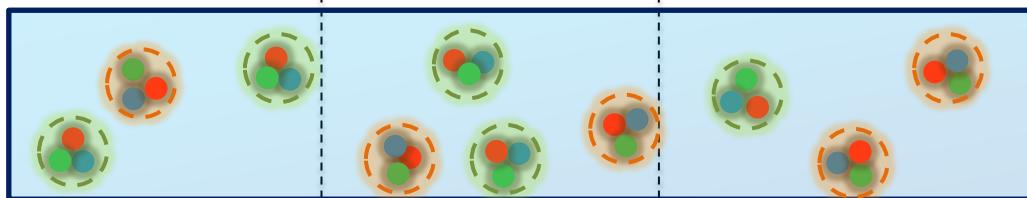
Quark-Gluon Plasma



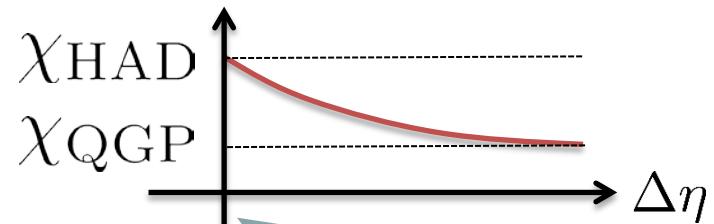
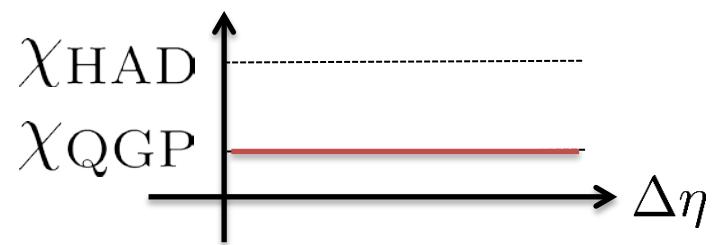
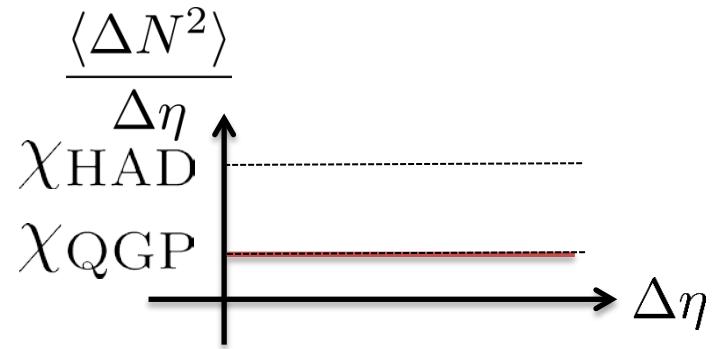
Hadronization



Freezeout



$\Delta\eta$



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)