

Heavy tailed distributions in high energy physics

Nemzetközi Tudományos Napok

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Outline

- Stable distributions and their representations
- Application in HBT measurements
- Application in multiplicity measurements
- Summary

Stable distributions

- Let X to be a random variable and X_1, X_2 its independent copies
- If

$$aX_1 + bX_2 = cX + d$$

- holds for $a, b, c, d > \mathbb{R}^+$ then X is stable in the *broad sense*
- If $d = 0$ then in the *strict sense*
- X is symmetric stable if it is symmetrically distributed around 0.
- Examples: Gaussian, Cauchy, Levy

Examples

- Gaussian: $X \sim N(\mu, \sigma^2)$

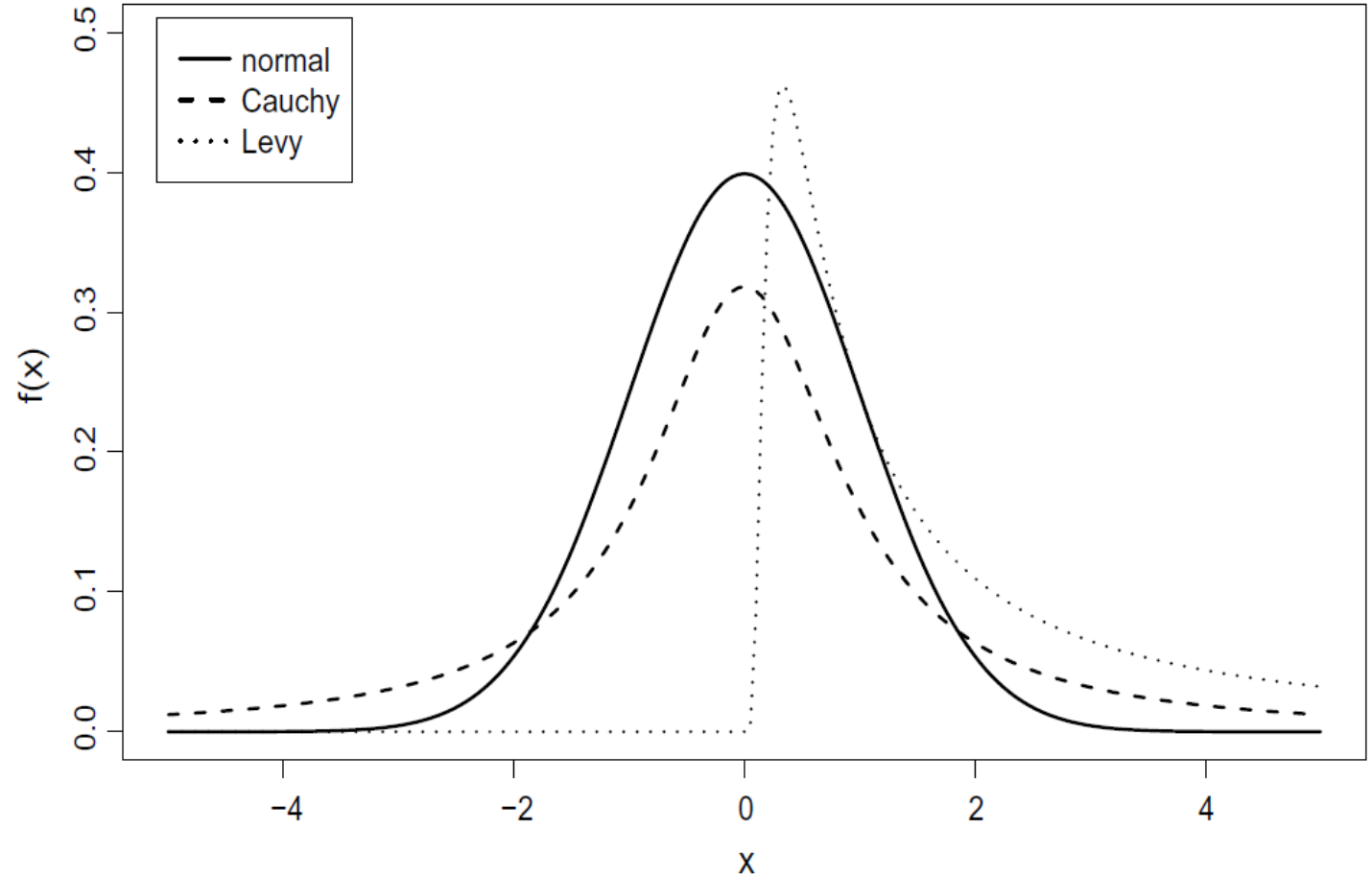
$$f(x) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{(x - \mu)^2}{2\sigma^2}\right)$$

- Cauchy: $X \sim Cauchy(\gamma, \delta)$

$$f(x) = \frac{\frac{\gamma}{\pi}}{\gamma^2 + (x - \delta)^2}$$

- Levy: $X \sim Levy(\gamma, \delta)$

$$f(x) = \sqrt{\frac{\gamma}{2\pi}} \frac{1}{(x - \delta)^{3/2}} \exp\left(-\frac{\gamma}{2(x - \delta)}\right)$$



Parametrizations – 1

- No unique but general formula is known for stable distributions
- The most concrete way is through the characteristic function

$$\phi(u) = \begin{cases} \exp\left(-\gamma^\alpha |u|^\alpha \left[1 - i\beta \tan\left(\frac{\pi\alpha}{2}\right) (\text{sign}(u))\right] + i\delta u\right) & \text{if } \alpha \neq 1 \\ \exp(-\gamma |u| [1 + i\beta (\text{sign}(u)) \log(u)] + i\delta u) & \text{if } \alpha = 1 \end{cases}$$

- where $0 < \alpha \leq 2$, $-1 \leq \beta \leq 1$, $\gamma \geq 0$, $\delta \in \mathbb{R}$
- Usual high energy physics application $\beta = 0, \delta = 0$, i. e.

$$\phi(u) = \exp(-\gamma^\alpha |u|^\alpha) \Rightarrow S(\alpha, 0, \gamma, 0; x) = \int e^{iux} \phi(u)$$

Parametrizations – 2

- Utilization of Fox's H-function (generalized hyperbolic functions)

$$H_{p,q}^{m,n} \left(z \left| \begin{matrix} (a_1, A_1), \dots, (a_p, A_p) \\ (b_1, B_1), \dots, (b_p, B_p) \end{matrix} \right. \right) = \frac{1}{2\pi i} \int_{\mathcal{L}} \frac{z^{-s} \left(\left(\prod_{j=1}^m \Gamma(b_j + B_j s) \right) \left(\prod_{j=1}^n \Gamma(1 - a_j - A_j s) \right) \right)}{\left(\prod_{j=m+1}^q \Gamma(1 - b_j - B_j s) \right) \left(\prod_{j=n+1}^p \Gamma(a_j + A_j s) \right)} ds$$

- Symmetric ($\beta = 0$) and centralized ($\delta = 0$) stable distributions

$$\begin{aligned} S(\alpha, 0, \gamma, 0; x) &= \frac{1}{\alpha\gamma} H_{2,2}^{1,1} \left(-\frac{x}{\gamma} \left| \begin{matrix} \left(1 - \frac{1}{\alpha}, \frac{1}{\alpha}\right), \left(\frac{1}{2}, \frac{1}{2}\right) \\ (0, 1), \left(\frac{1}{2}, \frac{1}{2}\right) \end{matrix} \right. \right) = \dots \\ &= \frac{1}{\alpha\gamma\pi} \sum_{\nu=0}^{\infty} \frac{(-1)^\nu}{\nu!} \left(-\frac{x}{\gamma} \right)^\nu \Gamma\left(\frac{1}{\alpha}(1 + \nu)\right) \cos\left(\frac{\pi\nu}{2}\right) = \dots = \int_0^{\infty} e^{-\gamma^\alpha w^\alpha} \cos(xw) dw \end{aligned}$$

Levy parametrization of the C_2

- Generalized Gaussian – Levy distribution

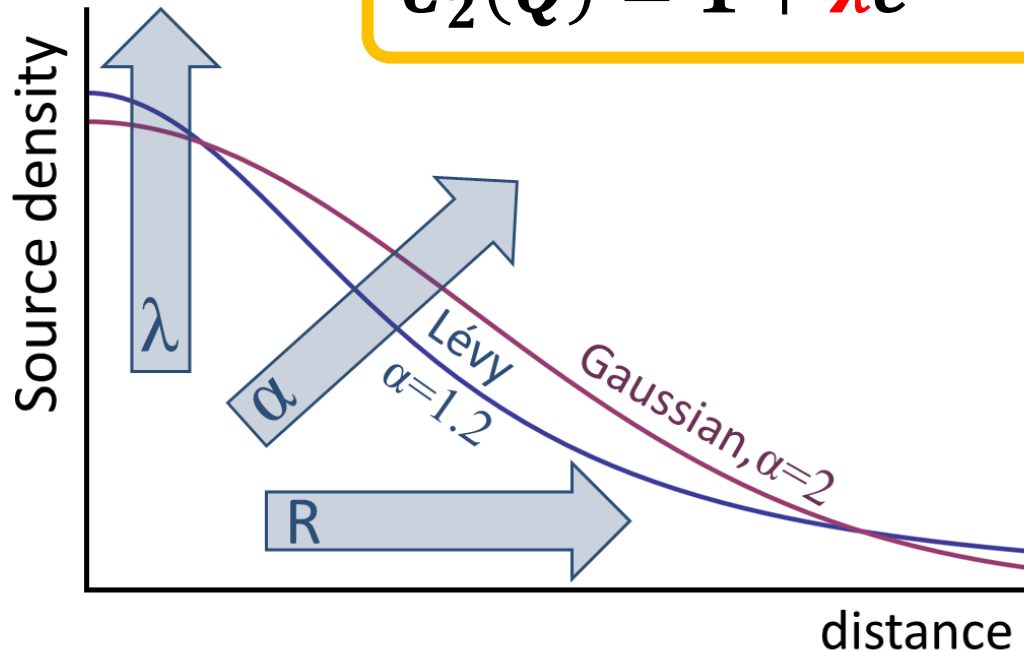
$$\mathcal{L}(\alpha, R, r) = \frac{1}{(2\pi)^3} \int d^3q e^{iqr} e^{-\frac{1}{2}|qR|^\alpha}$$

- $\alpha = 2$: Gaussian, $\alpha = 1$: Cauchy, $0 < \alpha \leq 2$: Levy

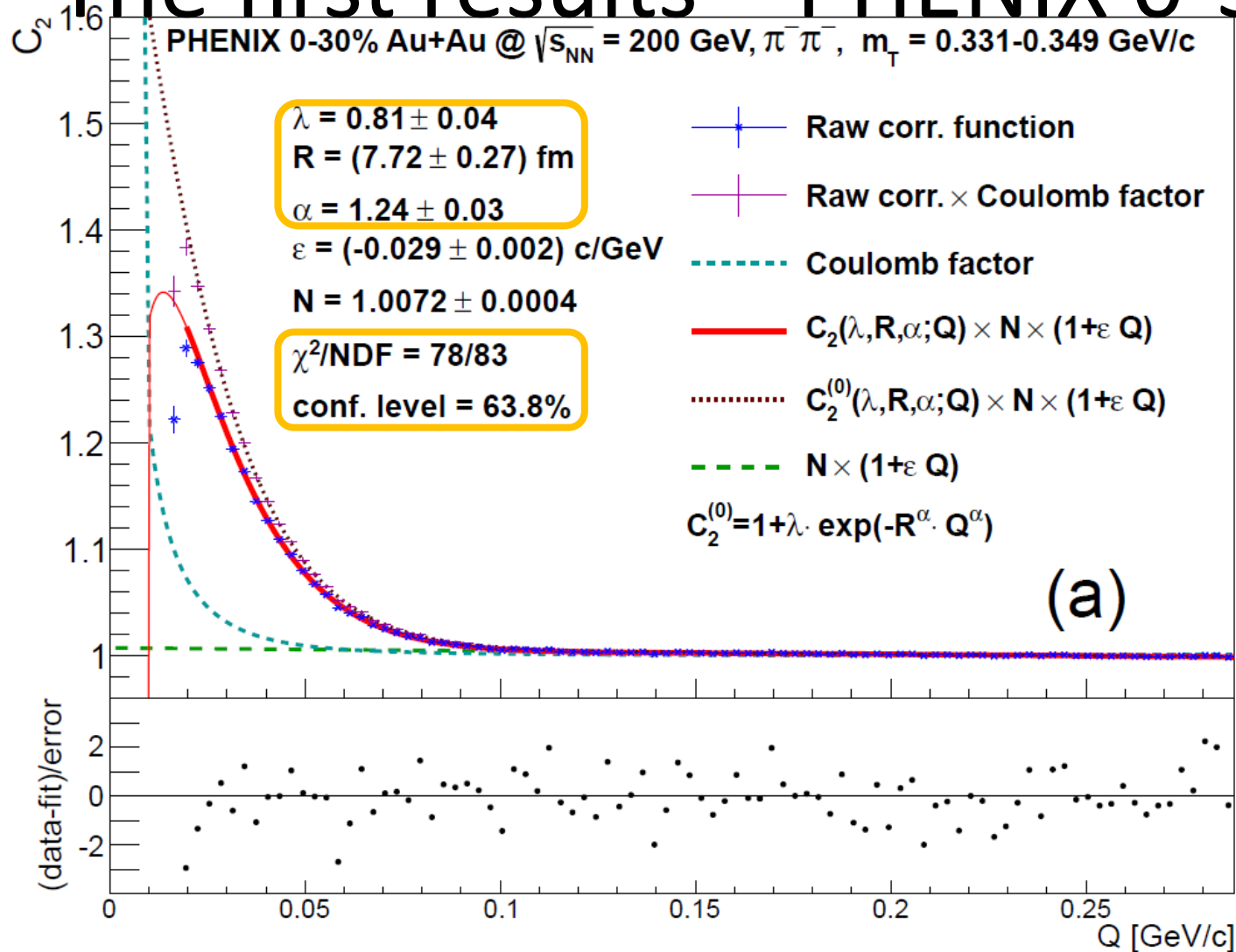
- Assume the source to be Levy!

- $\lambda(K)$: core-halo parameter
- $R(K)$: Levy-scale parameter
- $\alpha(K)$: Levy index of stability

$$C_2(Q) = 1 + \lambda e^{(RQ)^\alpha}$$

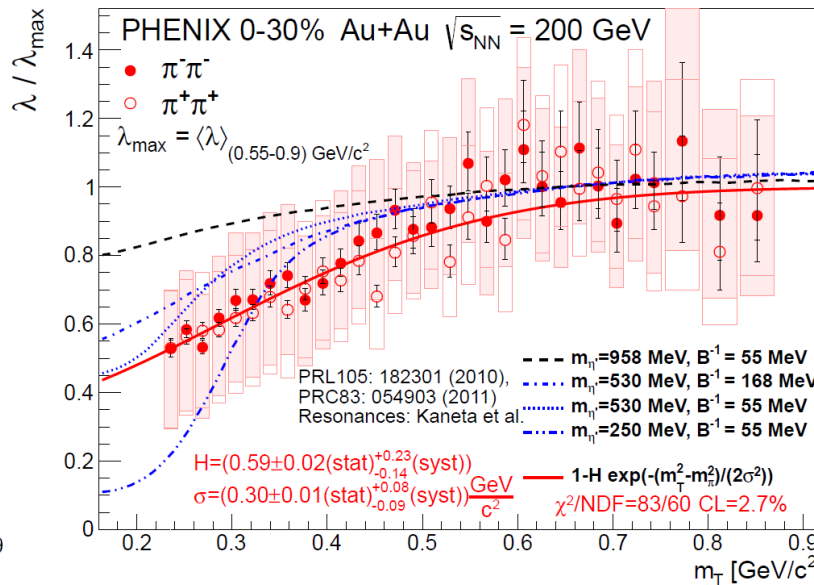
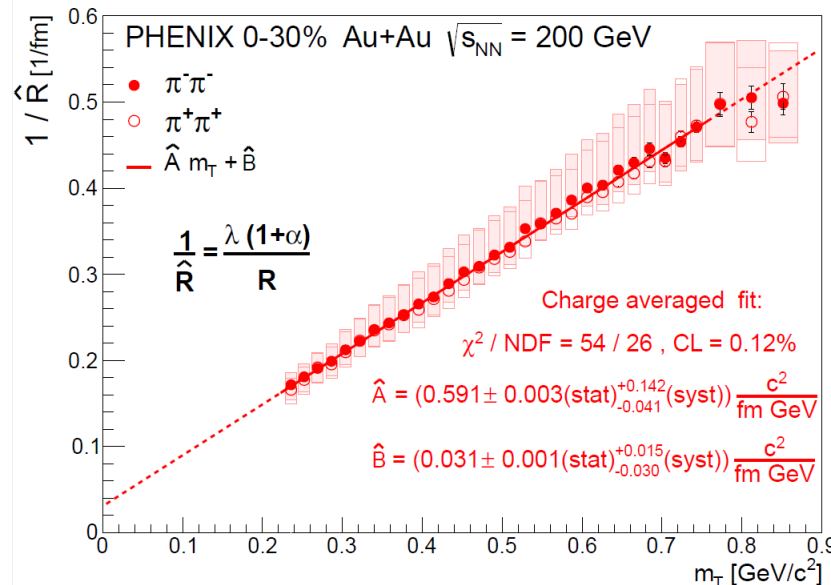
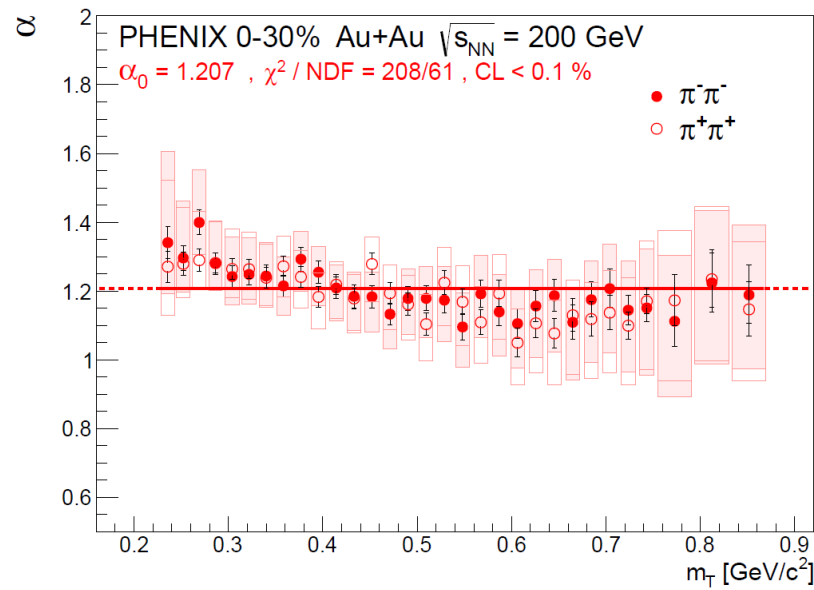
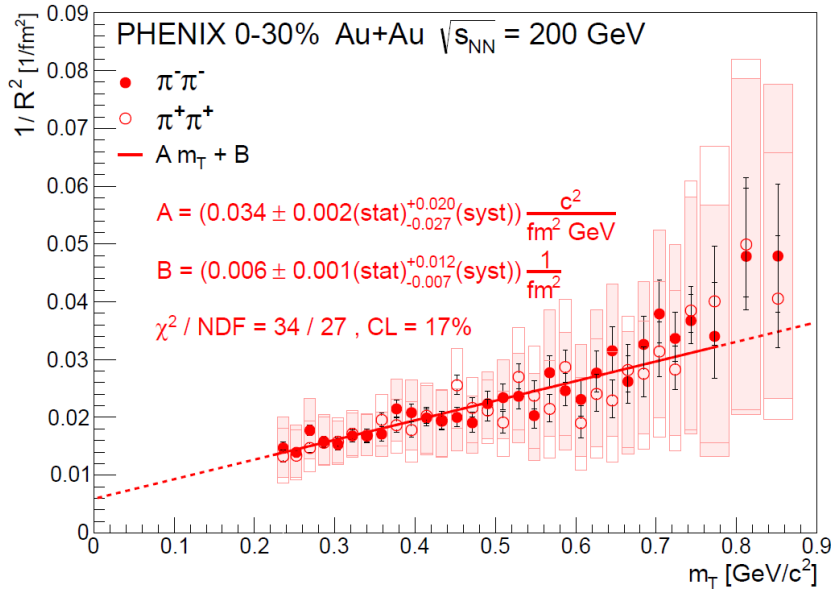


The first results – PHENIX 0-30% Au+Au



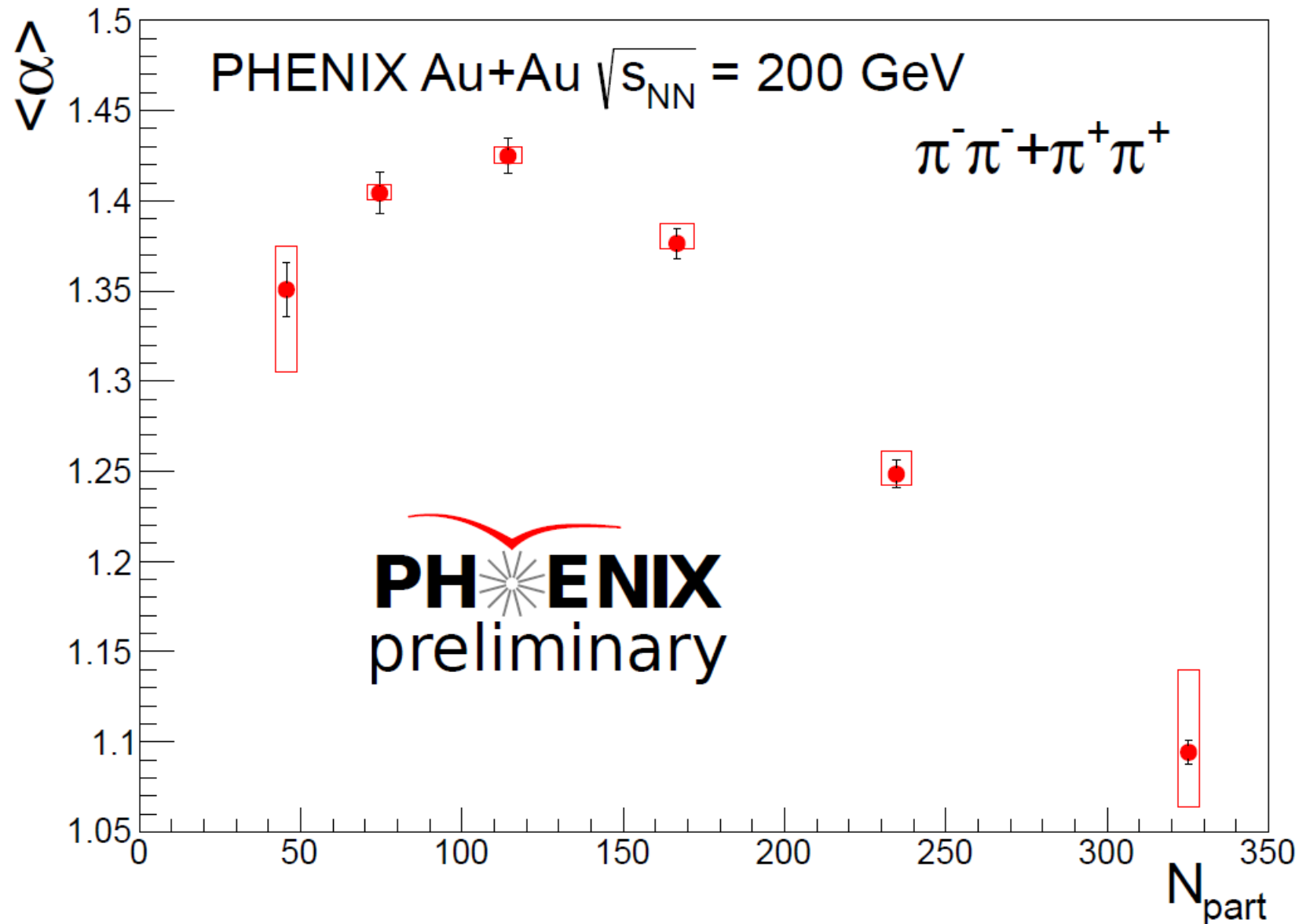
- Measured correlation function in 31 m_T bin with 0-30% cent.
- Coulomb correction incorporated into the fit function
- $\alpha \neq 2$ nor $\alpha \neq 1$
- The fits are acceptable in terms of confidence level and χ^2/NDF
- Gaussian parametrization cannot describe the data

The first results – PHENIX 0-30%, Au+Au



- R exhibits hydro scaling
- $1 < \alpha < 2, \langle \alpha \rangle \approx 1.2$
- $\lambda(m_T)$ suppressed which compatible with modified η' mass in the medium (compared with a resonance model)
- New scaling parameter
 - Interpretation?
- Interpretation of α ?
- Let's see the N_{part} and $\sqrt{s_{NN}}$ dependence

N_{part} dependence – PHENIX Au+Au



- R exhibits hydro scaling
- $1 < \langle \alpha \rangle < 2$
- $\langle \alpha \rangle$ depends on N_{part}
- $\lambda(m_T)$ suppressed
- The suppression doesn't depend on centrality
- Models can be ruled out

- Preliminary results!
- Improved, final results very soon

Application in multiplicity measurement

- Charged particle multiplicity
 - One of the simplest observable (dealing with positive integers)
- Monte Carlo models having hard time to reproduce them
- Particle creation and the structure of the QCD → KNO scaling

$$P_n = \frac{1}{\langle n \rangle} \Psi \left(\frac{n}{\langle n \rangle} \right)$$

- Functional form of Ψ can be constrained from P_n measurement
- If $\Psi(z) = \frac{\lambda^k}{\Gamma(k)} z^{k-1} e^{-\lambda z}$ then $P_n = \frac{\Gamma(n+k)}{\Gamma(n+1)\Gamma(k)} \left(\frac{k}{k+\langle n \rangle} \right)^k \left(\frac{\langle n \rangle}{k+\langle n \rangle} \right)^n$ NBD
- A generalization from S. Hegyi

Generalized NBD

- Let's calculate P_n as a Poisson transform

$$P_n = \int_0^{\infty} \Psi(z) \frac{(\langle n \rangle z)^n}{n!} e^{-\langle n \rangle z} dz$$

- and let $\Psi(z)$ be the generalized gamma distribution

$$\Psi(z) = \frac{\mu}{\Gamma(k)} \lambda^{\mu k} z^{\mu k - 1} \exp(-[\lambda z]^{\mu})$$

- $\mu = 1$ restore the gamma distribution
- It can be shown that the above integral can be expressed as Fox's H function

Generalized NBD – Fox's H function

$$\Psi(z) = \frac{\lambda}{\Gamma(k)} H_{0,1}^{1,0} \left(\lambda z \left| \left(k - \frac{1}{\mu}, \frac{1}{\mu} \right) \right. \right)$$

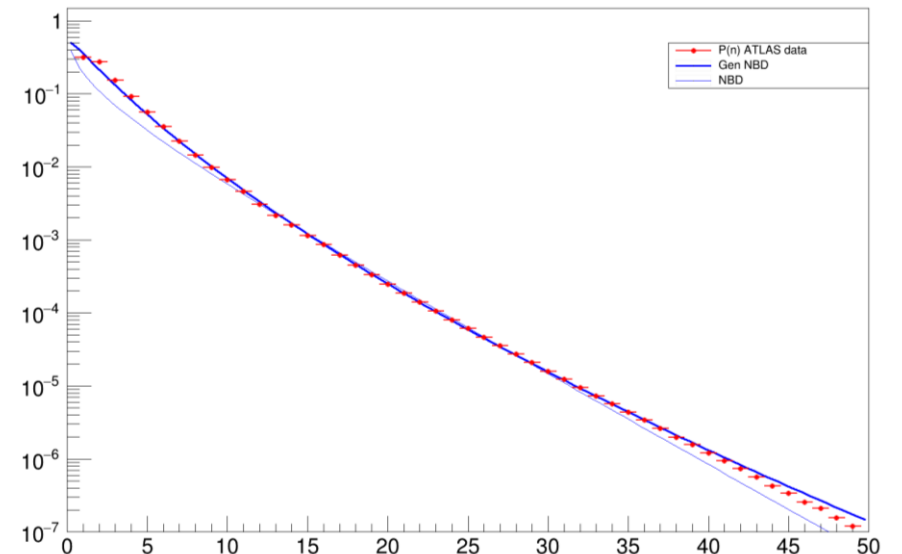
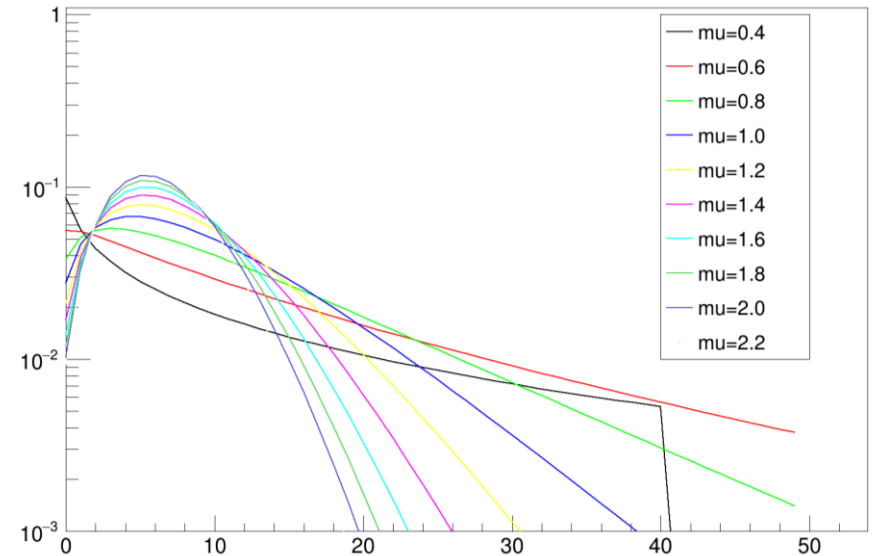
$$P_n = \frac{1}{n! \Gamma(k)} H_{1,1}^{1,1} \left(\frac{\lambda}{\langle n \rangle} \left| \begin{matrix} (1-n, 1) \\ (k, \frac{1}{\mu}) \end{matrix} \right. \right) \quad \text{if } 0 < \mu < 1$$

$$P_n = \frac{1}{n! \Gamma(k)} H_{1,1}^{1,1} \left(\frac{\lambda}{\langle n \rangle} \left| \begin{matrix} (1-k, \frac{1}{\mu}) \\ (n, 1) \end{matrix} \right. \right) \quad \text{if } \mu > 1$$

$$P_n = \frac{1}{n! \Gamma(k)} \left(\frac{\langle n \rangle}{\lambda} \right)^n \int_0^\infty t^{k + \frac{n}{\mu} - 1} e^{-t - \left(\frac{\langle n \rangle}{\lambda} \right) t^{\frac{1}{\mu}}} dt$$

Details and more applications:

[\[1\]](#), [\[2\]](#), [\[3\]](#), [\[4\]](#), [\[5\]](#)



Summary

- More precise measurements → heavy tailed distributions
- Mathematically more involved but worth it
- Can give insight to real physics or quantify deviation from expectations
- Learn it now while everybody sticks with Gauss 😊

Thank you for your attention!