

# Lévy sorfejtések

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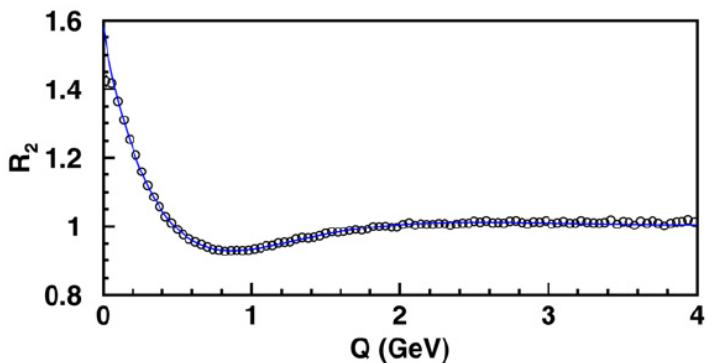


Fig. 1. The Bose-Einstein correlation function  $R_2$  for events generated by PYTHIA. The curve corresponds to a fit of the one-sided Lévy parametrization, Eq. (13).

## Model-independent shape analysis:

- General introduction
- Edgeworth,
- Laguerre,
- Levy expansions

## Summary

# MODEL - INDEPENDENT SHAPE ANALYSIS I.

experimental properties:

- i) The correlation function tends to a constant for large values of the relative momentum  $Q$ .
- ii) The correlation function has a non-trivial structure at a certain value of its argument.

The location of the non-trivial structure in the correlation function is assumed for simplicity to be close to  $Q = 0$ .

**Model-independent but experimentally testable:**

- $w(t)$  measure in an abstract H-space
- approximate form of the correlations
- $t$ : dimensionless scale variable

$$\int dt w(t) h_n(t) h_m(t) = \delta_{n,m},$$
$$f(t) = \sum_{n=0}^{\infty} f_n h_n(t),$$
$$f_n = \int dt w(t) f(t) h_n(t).$$

e.g.  $t = Q_I R_I$

# MODEL - INDEPENDENT SHAPE ANALYSIS II.

$$C_2(\mathbf{k}_1, \mathbf{k}_2) = \frac{N_2(\mathbf{k}_1, \mathbf{k}_2)}{N_1(\mathbf{k}_1) N_1(\mathbf{k}_2)},$$

$$R_2(\mathbf{k}_1, \mathbf{k}_2) = C_2(\mathbf{k}_1, \mathbf{k}_2) - 1.$$

Let us assume, that the function  $g(t) = R_2(t)/w(t)$  is also an element of the Hilbert space  $H$ . This is possible, if

$$\int dt w(t) g^2(t) = \int dt [R_2^2(t)/w(t)] < \infty, \quad (6)$$

Then the function  $g$  can be expanded as

$$g(t) = \sum_{n=0}^{\infty} g_n h_n(t),$$
$$g_n = \int dt R_2(t) h_n(t).$$

From the completeness of the Hilbert space and from the assumption that  $g(t)$  is in the Hilbert space:

$$R_2(t) = w(t) \sum_{n=0}^{\infty} g_n h_n(t).$$

# MODEL - INDEPENDENT SHAPE ANALYSIS III.

$$C_2(\mathbf{k}_1, \mathbf{k}_2) = \frac{N_2(\mathbf{k}_1, \mathbf{k}_2)}{N_1(\mathbf{k}_1) N_1(\mathbf{k}_2)},$$

$$C_2(t) = \mathcal{N} \left\{ 1 + \lambda_w w(t) \sum_{n=0}^{\infty} g_n h_n(t) \right\}$$

**Model-independent AND experimentally testable:**

- method for any approximate shape  $w(t)$
- the core-halo intercept parameter of the CF is
- coefficients by numerical integration (fits to data)
- condition for applicability: experimentally testable

$$\lambda_* = \lambda_w \sum_{n=0}^{\infty} g_n h_n(0)$$

$$g_n = \int dt R_2(t) h_n(t)$$

$$\int dt \left[ R_2^2(t)/w(t) \right] < \infty$$

# EDGEWORTH EXPANSION: ~ GAUSSIAN

$$t = \sqrt{2}QR_E,$$
$$w(t) = \exp(-t^2/2),$$
$$\int_{-\infty}^{\infty} dt \exp(-t^2/2) H_n(t) H_m(t) \propto \delta_{n,m},$$

$$C_2(Q) = \mathcal{N} \left\{ 1 + \lambda_E \exp(-Q^2 R_E^2) \times \left[ 1 + \frac{\kappa_3}{3!} H_3(\sqrt{2}QR_E) + \frac{\kappa_4}{4!} H_4(\sqrt{2}QR_E) + \dots \right] \right\}.$$

$$H_n(t) = \exp(t^2/2) \left( -\frac{d}{dt} \right)^n \exp(-t^2/2).$$

**3d generalization straightforward**

- Applied by NA22, L3, STAR, PHENIX, ALICE, CMS (LHCb?)

$$H_1(t) = t,$$

$$H_2(t) = t^2 - 1,$$

$$H_3(t) = t^3 - 3t,$$

$$H_4(t) = t^4 - 6t^2 + 3, \dots$$

# LAGUERRE EXPANSIONS: ~ EXPONENTIAL

**Model-independent but  
experimentally tested:**

- $w(t)$  exponential
- $t$ : dimensionless
- Laguerre polynomials

$$t = QR_L,$$

$$w(t) = \exp(-t)$$

$$\int_0^\infty dt \exp(-t) L_n(t) L_m(t) \propto \delta_{n,m},$$

$$L_n(t) = \exp(t) \frac{d^n}{dt^n} (-t)^n \exp(-t).$$

$$L_0(t) = 1,$$

$$L_1(t) = t - 1,$$

$$C_2(Q) = \mathcal{N} \left\{ 1 + \lambda_L \exp(-QR_L) \left[ 1 + c_1 L_1(QR_L) + \frac{c_2}{2!} L_2(QR_L) + \dots \right] \right\}$$

## First successful tests

- NA22, UA1 data
- convergence criteria satisfied
- intercept parameter  $\sim 1$

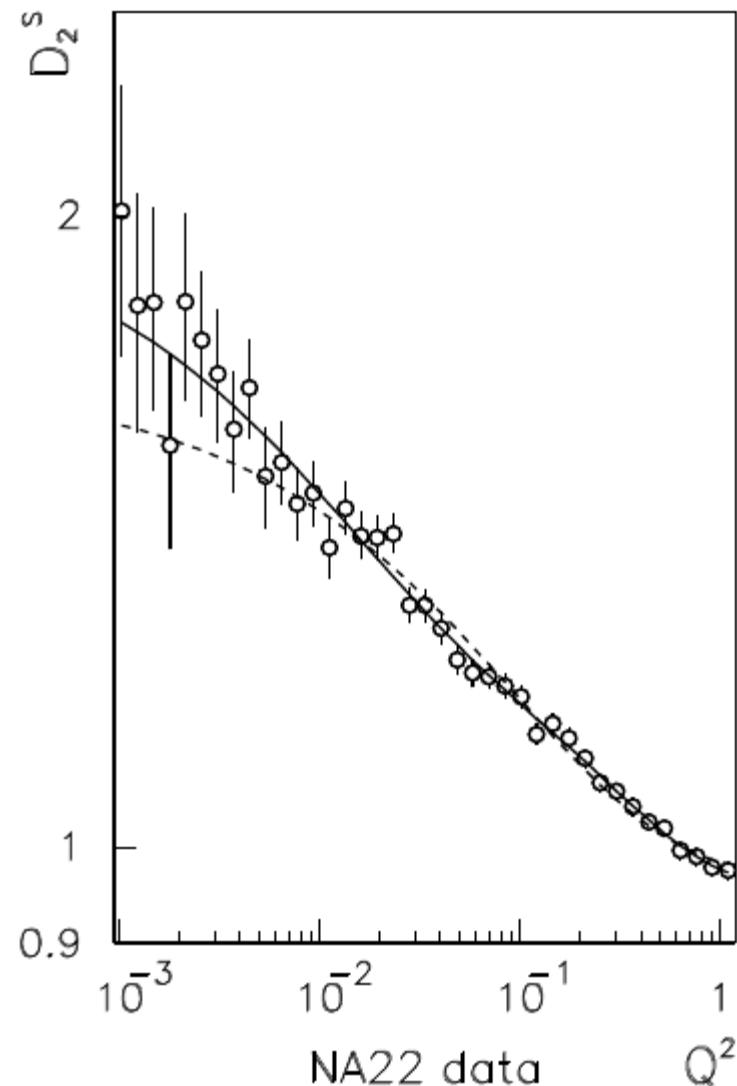
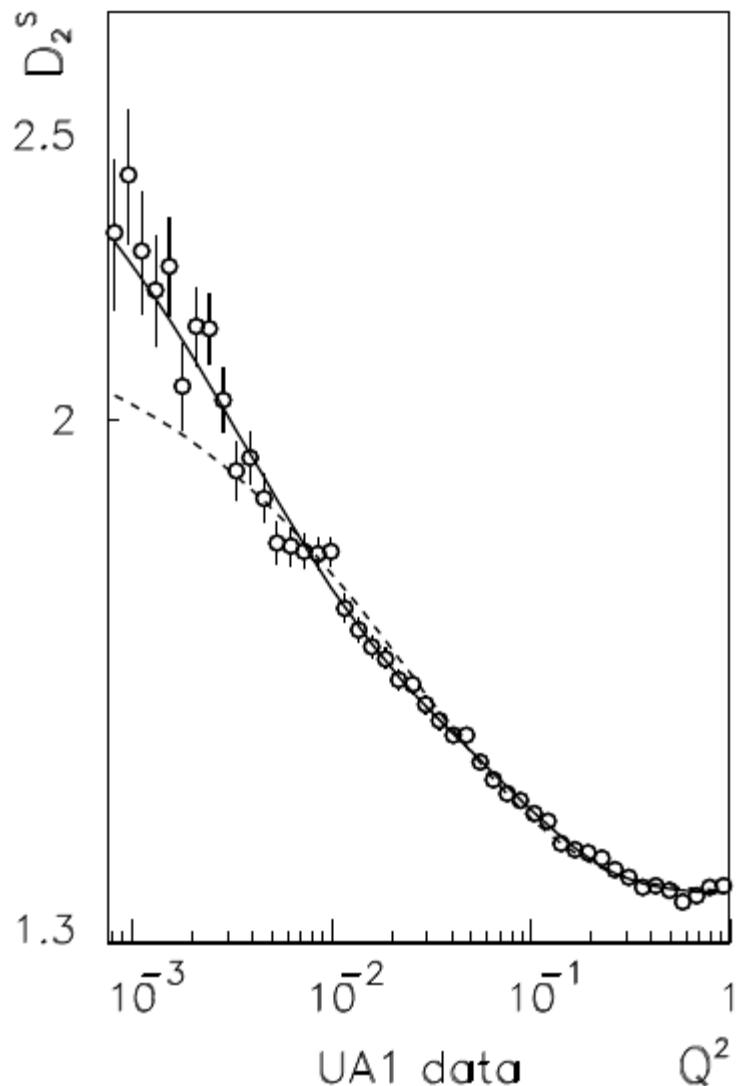
$$\int_0^\infty dt R_2^2(t) \exp(+t) < \infty,$$

$$\lambda_* = \lambda_L [1 - c_1 + c_2 - \dots],$$

$$\delta^2 \lambda_* = \delta^2 \lambda_L [1 + c_1^2 + c_2^2 + \dots] + \lambda_L^2 [\delta^2 c_1 + \delta^2 c_2 + \dots]$$

# LAGUERRE EXPANSIONS: ~ superEXPONENTIAL

Laguerre expansion fit



# LEVY EXPANSIONS: ~ 1d LEVY

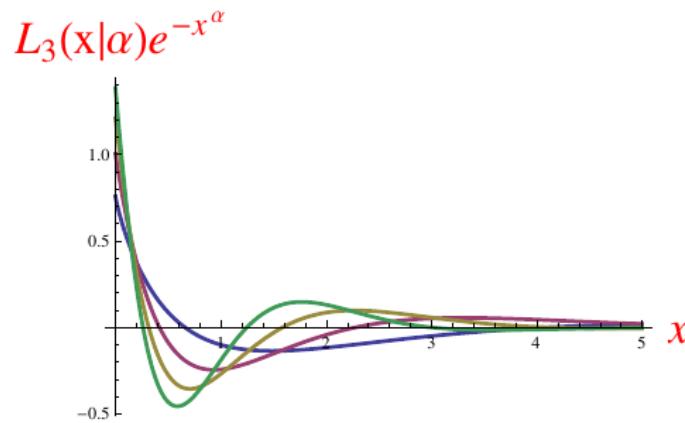
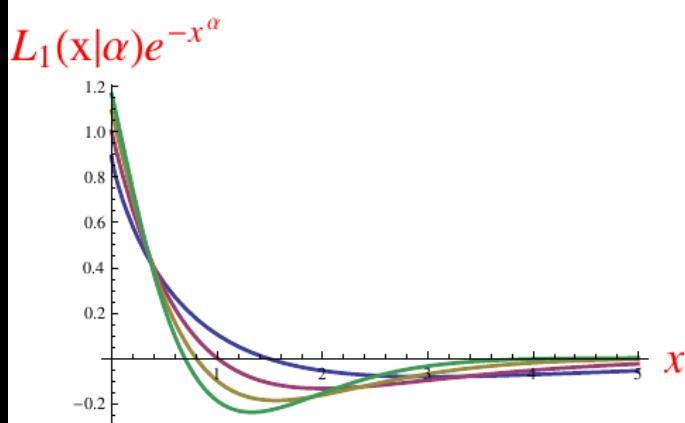
**Model-independent but:**

- Levy generalizes Gaussians and exponentials
- ubiquitous in nature
- How far from a Levy?
- Need new set of polynomials orthonormal to a Levy weight

$$L_1(x | \alpha) = \det \begin{pmatrix} \mu_{0,\alpha} & \mu_{1,\alpha} \\ 1 & x \end{pmatrix}$$

$$L_2(x | \alpha) = \det \begin{pmatrix} \mu_{0,\alpha} & \mu_{1,\alpha} & \mu_{2,\alpha} \\ \mu_{1,\alpha} & \mu_{2,\alpha} & \mu_{3,\alpha} \\ 1 & x & x^2 \end{pmatrix}$$

$$\mu_{r,\alpha} = \int_0^\infty dx \ x^r f(x | \alpha) = \frac{1}{\alpha} \Gamma(\frac{r+1}{\alpha})$$



Lévy polynomials of first and third order times the weight function  $e^{-x^\alpha}$  for  $\alpha = 0.8, 1.0, 1.2, 1.4$ .

1st-order Lévy polynomial  $\gamma \left[ 1 + \lambda e^{-R^\alpha Q^\alpha} [1 + c_1 L_1(Q|\alpha, R)] \right]$

3rd-order Lévy polynomial  $\gamma \left[ 1 + \lambda e^{-R^\alpha Q^\alpha} [1 + c_1 L_1(Q|\alpha, R) + c_3 L_3(Q|\alpha, R)] \right]$

# MINIMAL MODEL ASSUMPTION: LEVY

*experimental conditions:*

- (i) The correlation function tends to a constant for large values of the relative momentum  $Q$ .
- (ii) The correlation function deviates from its asymptotic, large  $Q$  value in a certain domain of its argument.
- (iii) The two-particle correlation function is related to a Fourier transformed space-time distribution of the source.

**Model-independent but:**

- Assumes that Coulomb can be corrected
- No assumptions about analyticity yet
- For simplicity, consider 1d case first
- For simplicity, consider factorizable  $x k$
- Normalizations :
  - density
  - multiplicity
  - single-particle spectra

$$C_2(\mathbf{k}_1, \mathbf{k}_2) = \frac{N_2(\mathbf{k}_1, \mathbf{k}_2)}{N_1(\mathbf{k}_1) N_1(\mathbf{k}_2)}$$

$$S(x, k) = f(x) g(k)$$

$$\int dx f(x) = 1, \quad \int dk g(k) = \langle n \rangle,$$

$$N_1(k) = \int dx S(x, k) = g(k).$$

# MINIMAL MODEL ASSUMPTION: LEVY/GAUSS

$$\begin{aligned}\psi_{k_1, k_2}(x_1, x_2) \\ = \frac{1}{\sqrt{2}} [\exp(\mathrm{i}k_1 x_1 + \mathrm{i}k_2 x_2) + \exp(\mathrm{i}k_1 x_2 + \mathrm{i}k_2 x_1)].\end{aligned}$$

$$\begin{aligned}N_2(k_1, k_2) \\ = \int dx_1 dx_2 S(x_1, k_1) S(x_2, k_2) |\psi_{k_1, k_2}(x_1, x_2)|^2,\end{aligned}$$

**Model-independent but:**

- Assumes plane-wave propagation
- $C_2$  measures a modulus squared Fourier-transform vs relative momentum
- Analyticity assumptions is an extra!
- Resulting correlations Gaussian
- Radius interpreted as variances

$$C_2(k_1, k_2) = 1 + |\tilde{f}(q_{12})|^2,$$

$$\tilde{f}(q_{12}) = \int dx \exp(\mathrm{i}q_{12}x) f(x),$$

$$q_{12} = k_1 - k_2.$$

$$\tilde{f}(q) \approx 1 + \mathrm{i}q\langle x \rangle - q^2\langle x^2 \rangle/2 + \dots,$$

$$C(q) = 1 + |\tilde{f}(q)|^2 \approx 2 - q^2(\langle x^2 \rangle - \langle x \rangle^2) \approx 1 + \exp(-q^2 R^2),$$

$$R = \sqrt{\langle x^2 \rangle - \langle x \rangle^2}.$$

# MINIMAL MODEL ASSUMPTION: LEVY

**Model-independent but:**

- not assumes analyticity
- $C_2$  measures a modulus squared Fourier-transform vs relative momentum
- Levy: Generalized Central Limit Theorems
- Stable for adding one more small random source
- Correlations non-Gaussian
- Radius not a variance
- $0 < \alpha \leq 2$

$$C_2(k_1, k_2) = 1 + |\tilde{f}(q_{12})|^2,$$

$$\tilde{f}(q_{12}) = \int dx \exp(iq_{12}x) f(x),$$

$$x = \sum_{i=1}^n x_i,$$

$$f(x) = \int \prod_{i=1}^n dx_i \prod_{j=1}^n f_j(x_j) \delta(x - \sum_{k=1}^n x_k).$$

$$\begin{aligned} \tilde{f}_i(q) &= \exp(iq\delta_i - |\gamma_i q|^\alpha), & \prod_{i=1}^n \tilde{f}_i(q) &= \exp(iq\delta - |\gamma q|^\alpha), & \tilde{f}(q) &= \prod_{i=1}^n \tilde{f}_i(q) \\ \gamma^\alpha &= \sum_{i=1}^n \gamma_i^\alpha, & \delta &= \sum_{i=1}^n \delta_i. \end{aligned}$$

$$C(q; \alpha) = 1 + \lambda \exp(-|qR|^\alpha).$$

# UNIVARIATE LEVY EXAMPLES

Include some well known cases:

- $\alpha = 2$

- Gaussian source, Gaussian  $C_2$

$$f(x) = \frac{1}{(2\pi R^2)^{1/2}} \exp\left[-\frac{(x - x_0)^2}{2R^2}\right]$$

$$C(q) = 1 + \exp(-q^2 R^2)$$

- $\alpha = 1$

- Lorentzian source, exponential  $C_2$

$$f(x) = \frac{1}{\pi} \frac{R}{R^2 + (x - x_0)^2},$$

$$C(q) = 1 + \exp(-|q R|).$$

- asymmetric Levy:

- asymmetric support
- Streched exponential

- Radius not a variance,
- Variance infinite for Lorentz
  - infinite for any  $\alpha < 2$

$$f(x) = \sqrt{\frac{R}{8\pi}} \frac{1}{(x - x_0)^{3/2}} \exp\left(-\frac{R}{8(x - x_0)}\right)$$

$$x_0 < x < \infty,$$

$$C(q) = 1 + \exp\left(-\sqrt{|q R|}\right).$$

# MULTIVARIATE LEVY DISTRIBUTIONS

The characteristic function is  $f(t) = e^{-t^\alpha}$ , where

$$t = \left( \sum_{i,j=1,3} R_{i,j}^2 q_i q_j \right)^{1/2}$$

$$C_2(k_1, k_2) = 1 + \lambda \exp \left[ - \left( \sum_{i,j=1}^3 R_{ij}^2 q_i q_j \right)^{\alpha/2} \right]$$

**Model-independent but:**

- A new parameter alpha generalizes Gauss
- Solved only for symmetric Levy distributions ( $R_{i,j}^2 = R_{j,i}^2$ )
- Deep open problems in mathematical statistics

# MULTIVARIATE LEVY EXPANSIONS

$$L_1(x|\alpha) = \det \begin{pmatrix} \mu_{0,\alpha} & \mu_{1,\alpha} \\ 1 & x \end{pmatrix}$$

$$L_2(x|\alpha) = \det \begin{pmatrix} \mu_{0,\alpha} & \mu_{1,\alpha} & \mu_{2,\alpha} \\ \mu_{1,\alpha} & \mu_{2,\alpha} & \mu_{3,\alpha} \\ 1 & x & x^2 \end{pmatrix}$$

$$L_1(t|\alpha) = \frac{t}{\alpha} \Gamma\left(\frac{1}{\alpha}\right) - \frac{1}{\alpha} \Gamma\left(\frac{2}{\alpha}\right)$$

$$\mu_{r,\alpha} = \int_0^\infty dx \ x^r f(x|\alpha) = \frac{1}{\alpha} \Gamma\left(\frac{r+1}{\alpha}\right)$$

$$\begin{aligned} L_2(t|\alpha) = & \frac{1}{\alpha} \left[ \Gamma\left(\frac{2}{\alpha}\right) \Gamma\left(\frac{4}{\alpha}\right) - \frac{1}{\alpha} \Gamma^2\left(\frac{3}{\alpha}\right) \right] - \\ & - \frac{t}{\alpha} \left[ \Gamma\left(\frac{1}{\alpha}\right) \Gamma\left(\frac{4}{\alpha}\right) - \Gamma\left(\frac{2}{\alpha}\right) \Gamma\left(\frac{3}{\alpha}\right) \right] + \\ & + \frac{t^2}{\alpha} \left[ \Gamma\left(\frac{1}{\alpha}\right) \Gamma\left(\frac{3}{\alpha}\right) - \frac{1}{\alpha} \Gamma^2\left(\frac{2}{\alpha}\right) \right] \end{aligned}$$

1st-order Levy expansion

$$t = \left( \sum_{i,j=1}^3 R_{i,j}^2 q_i q_j \right)^{1/2}$$

$$C_2(Q) = N \left\{ 1 + \lambda \exp \left( - \left( \sum_{i,j=1}^3 R_{i,j}^2 q_i q_j \right)^{\alpha/2} \right) \left[ 1 + c_1 \frac{\left( \sum_{i,j=1}^3 R_{i,j}^2 q_i q_j \right)^{1/2}}{\alpha} \left( \Gamma\left(\frac{1}{\alpha}\right) - \Gamma\left(\frac{2}{\alpha}\right) \right) \right] \right\}$$

# SUMMARY AND CONCLUSIONS

## Several model-independent methods:

- Based on matching an abstract measure in  $H$  to the approximate shape of data
- Gaussian: Edgeworth expansions
- Exponential: Laguerre expansions
- Levy: Generalized Central Limit Theorems
- Levy expansions  $0 < \alpha \leq 2$
- New directions: multivariate Levy expansions