

Fluctuations: in our lives and in physics

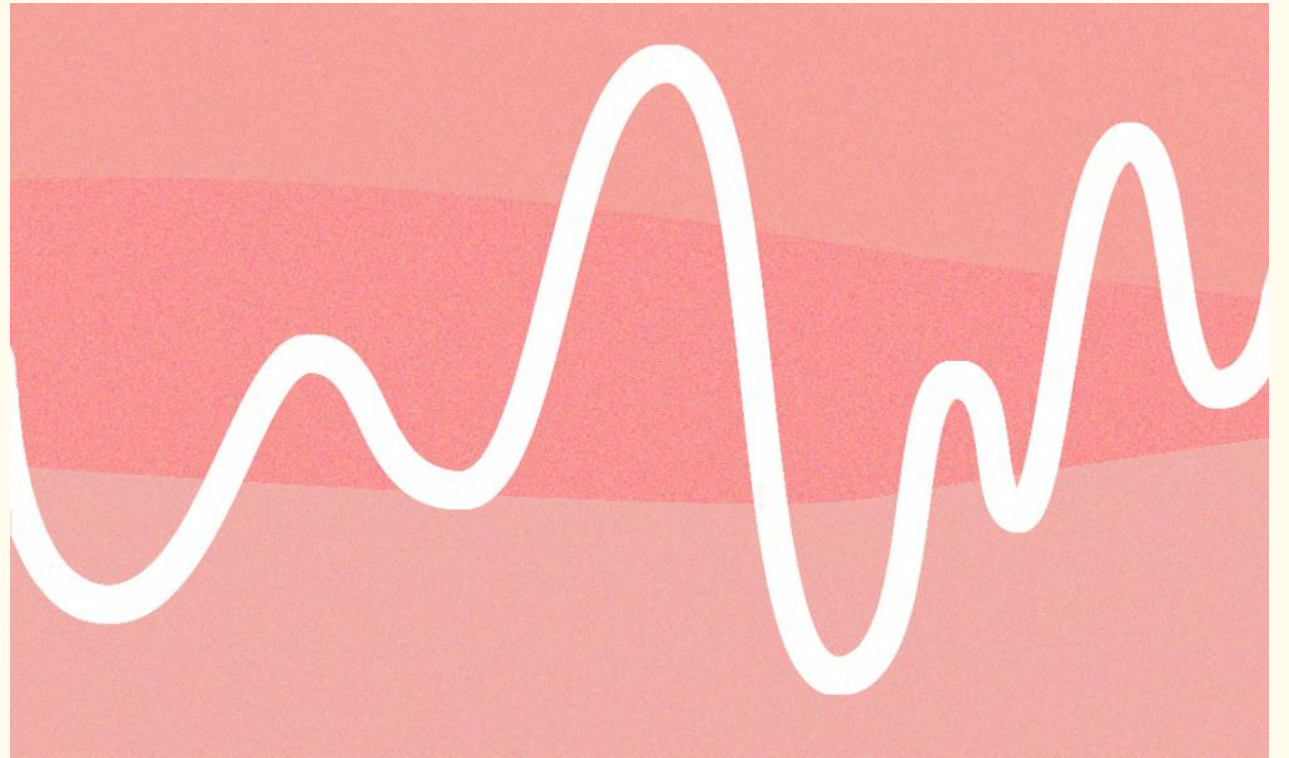
Tapan Nayak
NISER & CERN

19 November 2020

Fluctuations: in our lives and in physics

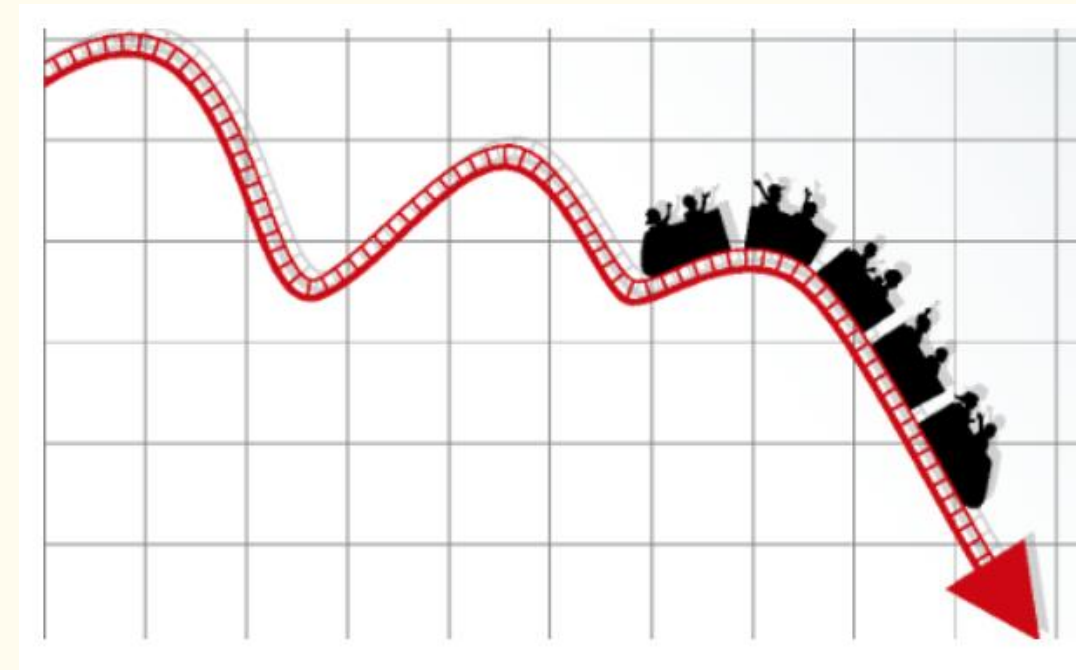
- Fluctuations in Life
- Fluctuations in thoughts
- Fluctuations in feelings
- Fluctuations in our moods
- Fluctuations in our daily activities
- Fluctuations in performance
- Fluctuations in our consciousness
- Population dynamics
- Heartbeat patterns
- Fluctuations in Financial markets
- Fluctuations in climate
- Fluctuations in the time of covid
-
- Statistical fluctuations: thermal fluctuations in a thermodynamic variable
- Condensed matter physics
- Quantum fluctuations
- Vacuum fluctuation in space
- Phase transitions,
- Cosmic Microwave background radiation
- Quark-gluon plasma: Event-by-event fluctuations

Fluctuations: mood swings



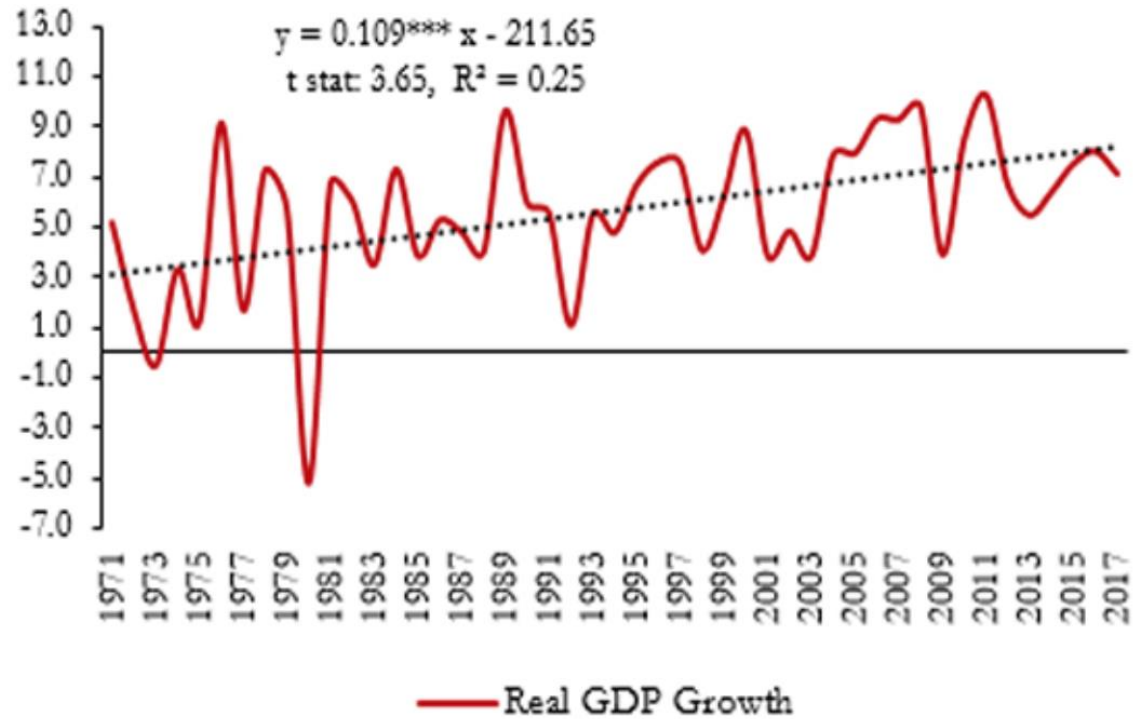
Fluctuations: in Economics

- Economic fluctuations are irregular and unpredictable
- Economic activity fluctuates from time to time: day to day, year to year
- Short term fluctuations vs long term fluctuations
- Short term fluctuations are viewed as deviations from the continuing long term trends.
- In short term, increase in the prices of commodities may increase/decrease the availability.
- A decrease in the level of prices tends to decrease the quantity of goods and services.
- Shift in economic terms from labour issues, capital, natural resources, calamities, pandemics, advancement in technology
- Forex Market Fluctuations



Fluctuations: in Economics

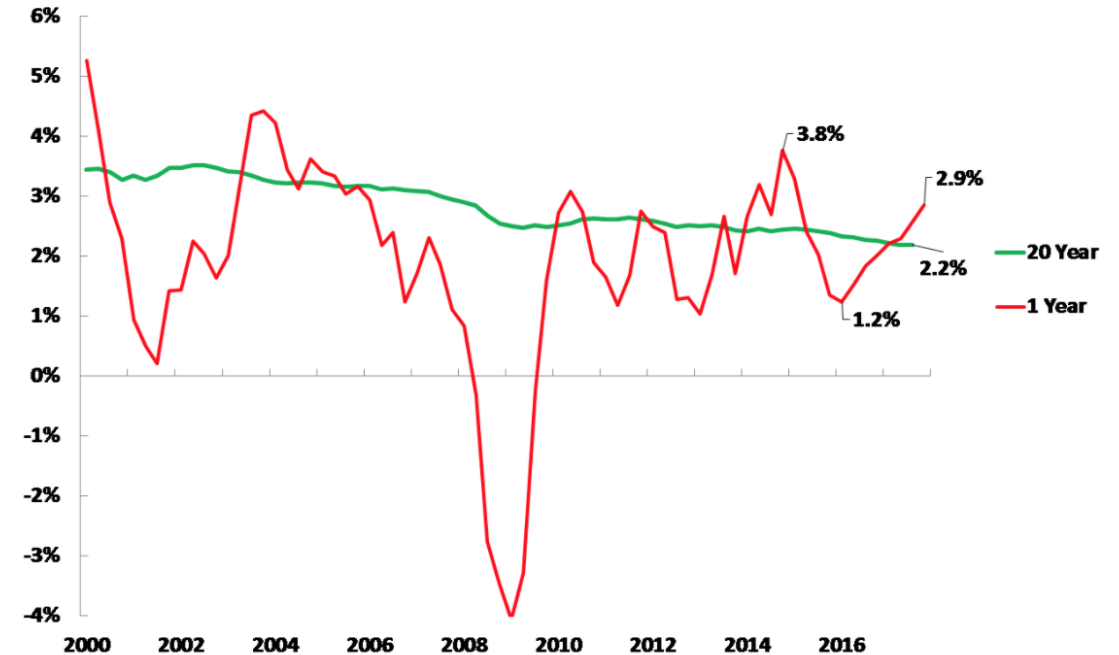
India



- India's long-term economic growth has steadily accelerated over a fifty-year period, without any prolonged reversals.
- India's rate of growth has become more stable.

Annual US GDP Growth

Moving Averages



Source: Calculated from Bureau of Economic Analysis NIPA Table 1.1.3

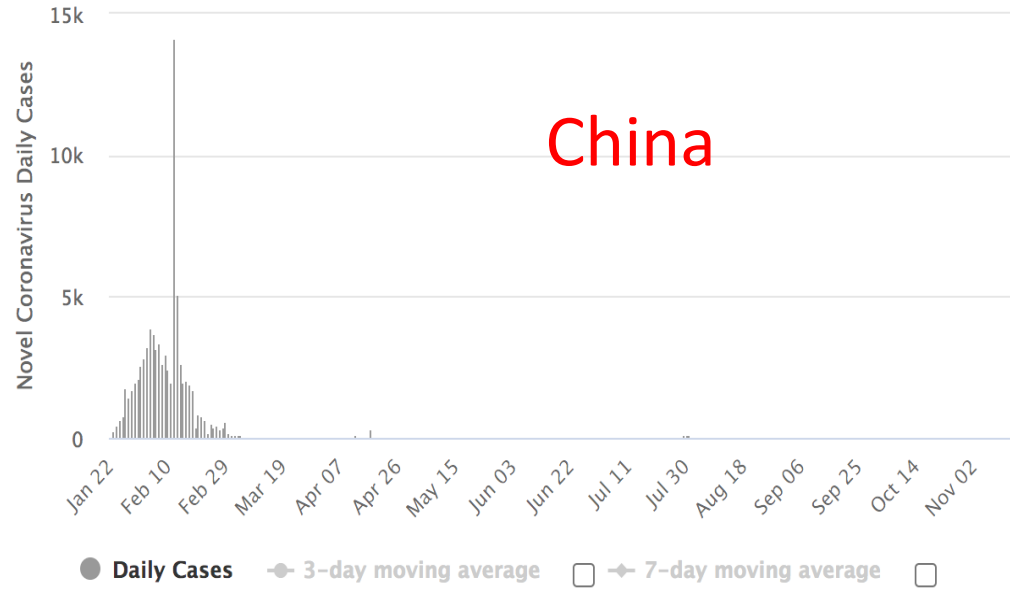
- The U.S. GDP data shows the U.S. economy proceeding on a very predictable track of slow average growth.
- using a moving average to eliminate purely short-term fluctuations, the three-year moving annual average of U.S. GDP growth is 2.1 percent,

Covid cases

Daily New Cases

Cases per Day
Data as of 0:00 GMT+0

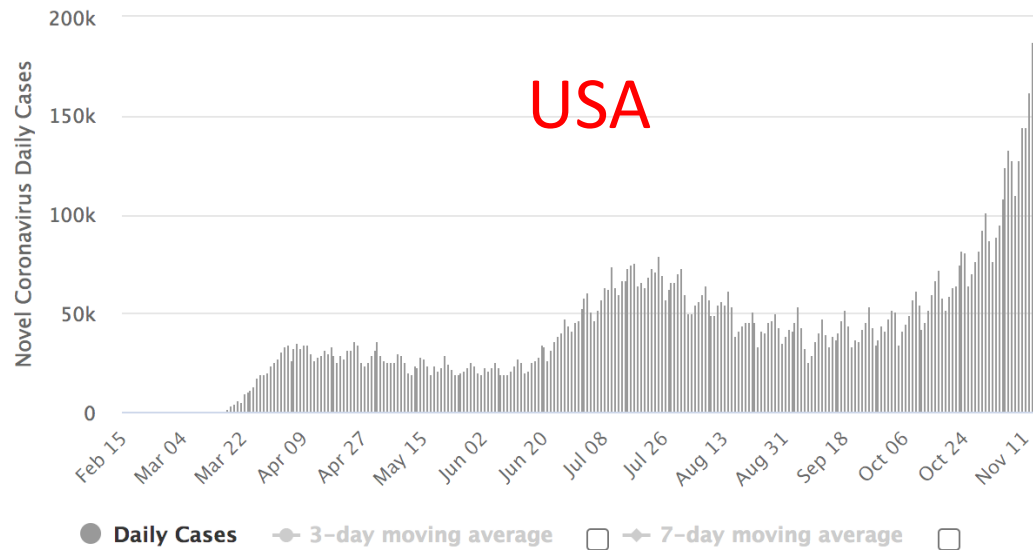
China



Daily New Cases

Cases per Day
Data as of 0:00 GMT+0

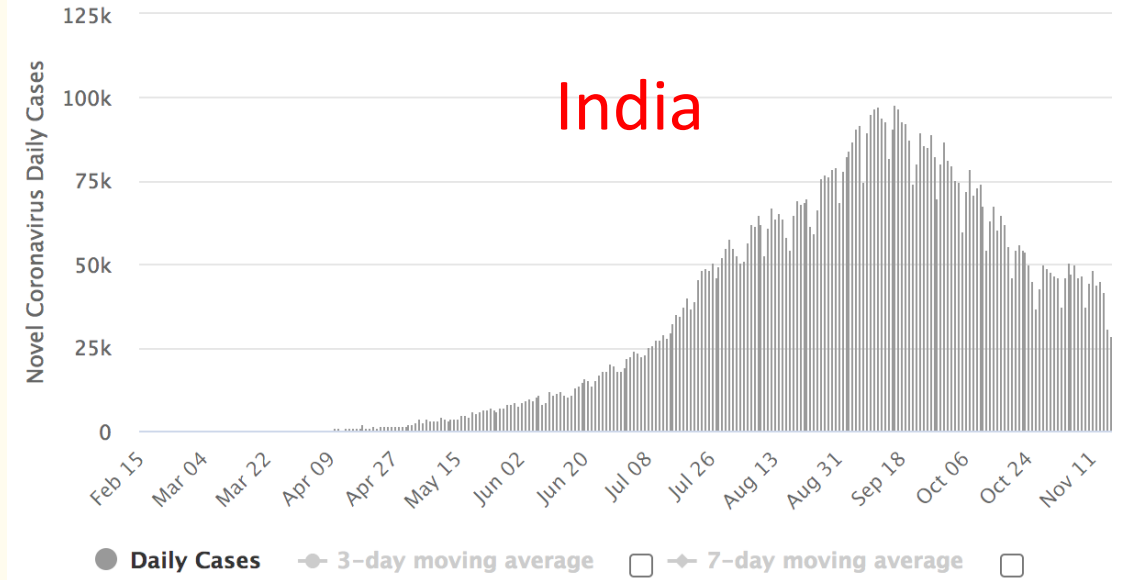
USA



Daily New Cases

Cases per Day
Data as of 0:00 GMT+0

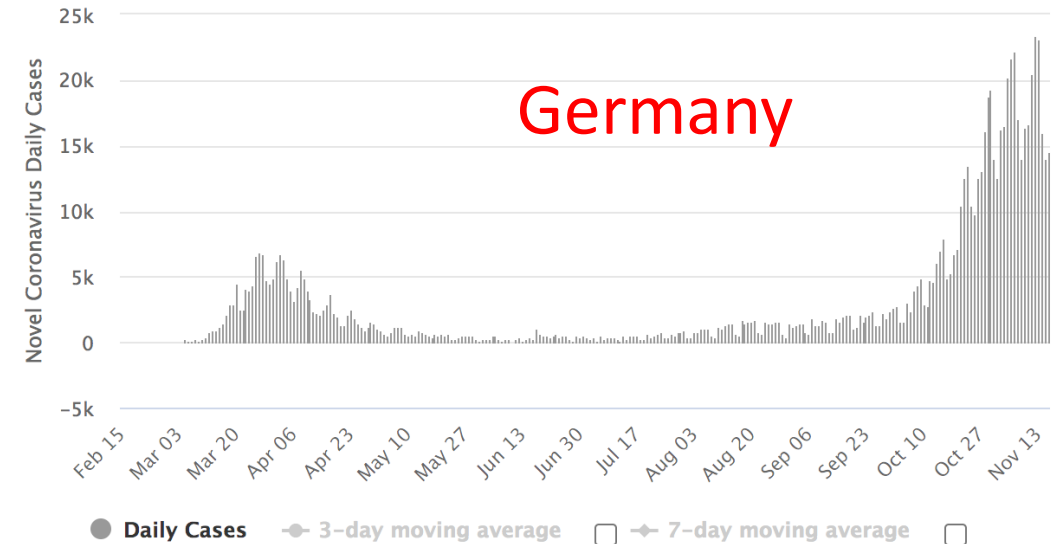
India



Daily New Cases

Cases per Day
Data as of 0:00 GMT+0

Germany

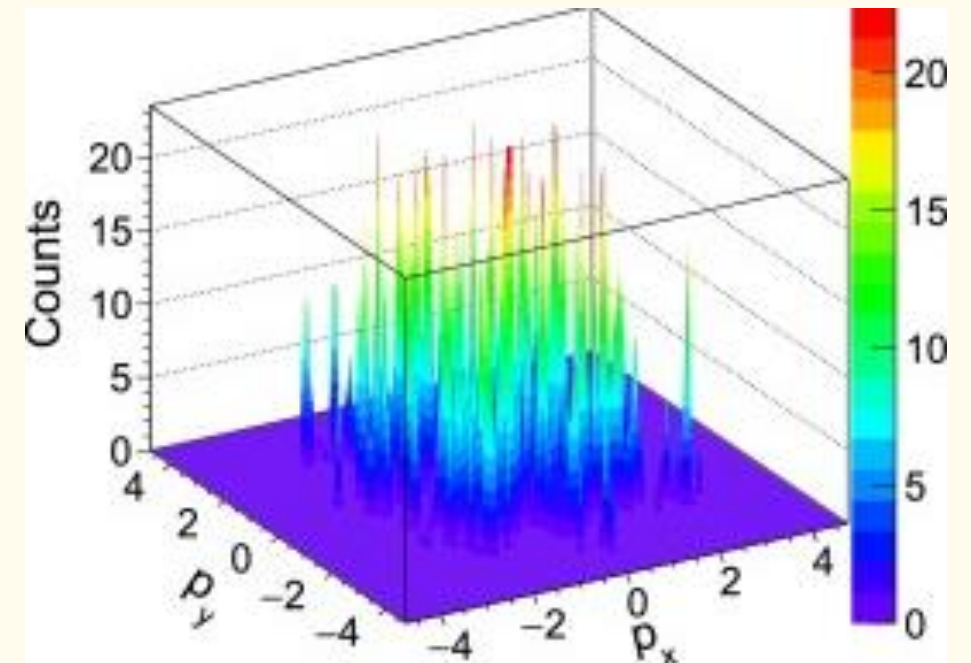


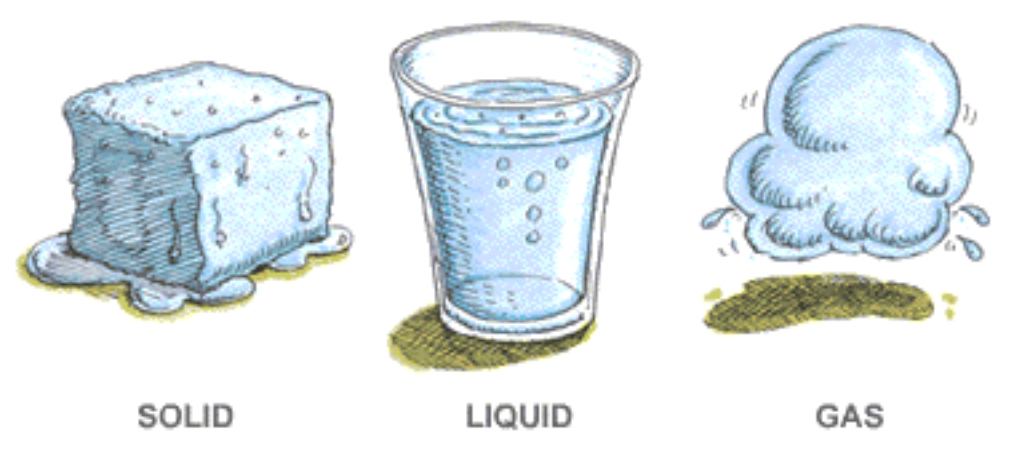
Fluctuations: intermittency, fractals, chaos, complexity

A fractal is a fragmented geometrical object that can be subdivided in parts, each of which is a reduced-size copy of the whole. Fractals are generally self-similar and independent of scale (fractal dimension).



Intermittency: In dynamical systems theory: occurrence of a signal that alternates randomly between long periods of regular behavior and relatively short irregular bursts. In other words, motion in intermittent dynamical system is nearly periodic with occasional irregular bursts.



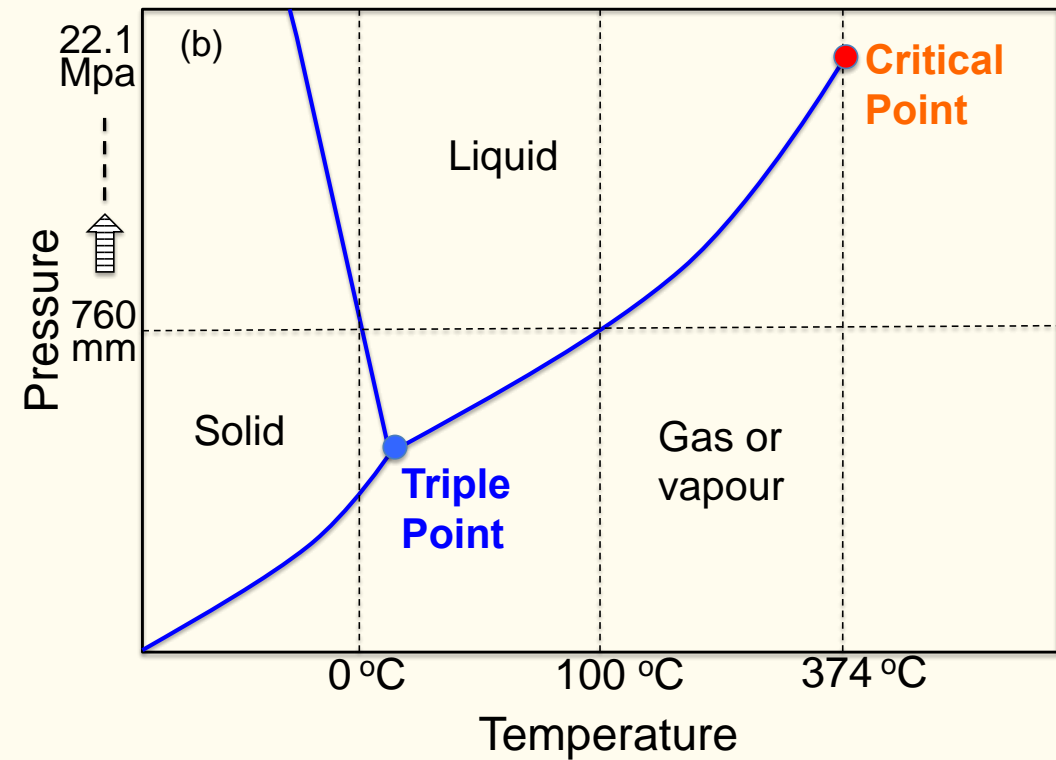
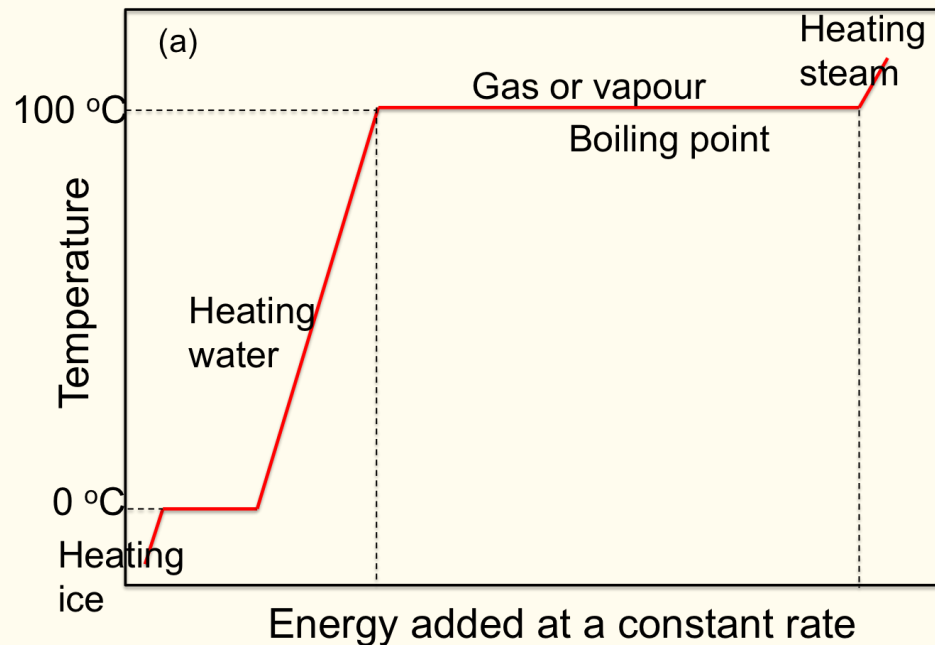


Understanding phase transition

Phase diagram of water:

Two characteristic points: Triple point & Critical point

Phase change of water with additional energy to the system at atmospheric pressure



The triple point is at 0.01°C and 4.58 mm (611.2Pa) and the critical point occurs at 373.946°C and 22.064 Mpa (217.75 atm)

Discrete distributions: binomial

■ Biased coin toss

- N trials
- probability of success p
- probability of failure $(1-p)$
- $0 \leq p \leq 1$

$$f(n; N, p) = \frac{N!}{n!(N-n)!} p^n (1-p)^{N-n}$$

\swarrow random variable \nwarrow parameters
(n is number of experiments)

- A binomial distribution is simply the probability of a SUCCESS or FAILURE outcome in an experiment that is repeated multiple times. It has two possible outcomes: For example, a coin toss has only two possible outcomes: heads or tails and taking a test: pass or fail.
- In real life: A new drug is introduced for covid. Is there a success or failure?

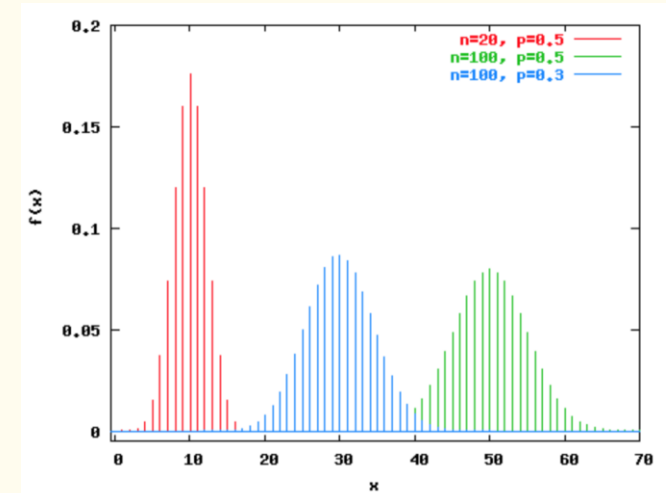
mean

$$E[n] = \sum_{n=0}^N n f(n; N, p) = Np$$

variance

$$V[n] = E[n^2] - (E[n])^2 = Np(1-p)$$

- A binomial distribution is discrete, that means there is no data point between two points.
- This is different from a normal distribution which has continuous data points.
- For large sample size, the distribution may look like normal distribution.



Discrete distributions: Poisson

- Limiting case of binomial distribution

- Limit for $p \rightarrow 0$
- Mean successes $Np \rightarrow \mu$
- $n \geq 0$

$$f(n; \mu) = \frac{\mu^n}{n!} e^{-\mu}$$

random variable

parameter

mean

$$E[n] = \sum_{n=0}^{\infty} n \frac{\mu^n}{n!} e^{-\mu} = \mu$$

variance

$$V[n] = E[n^2] - (E[n])^2 = \mu$$

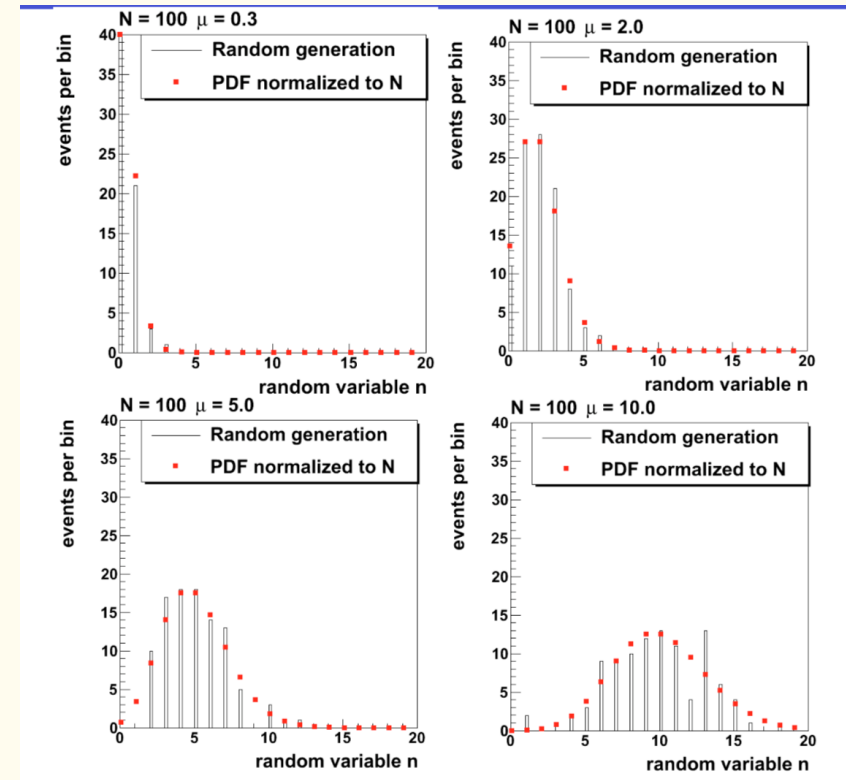
$$\sigma = \sqrt{\mu}$$

$$\sigma/\mu = 1/\sqrt{\mu}$$

- Events are independent of each other
- The occurrence of one event does not affect/depend on another event
- Two events do not occur at the same time.

The Poisson is used as an approximation of the Binomial if n is large and p is small.

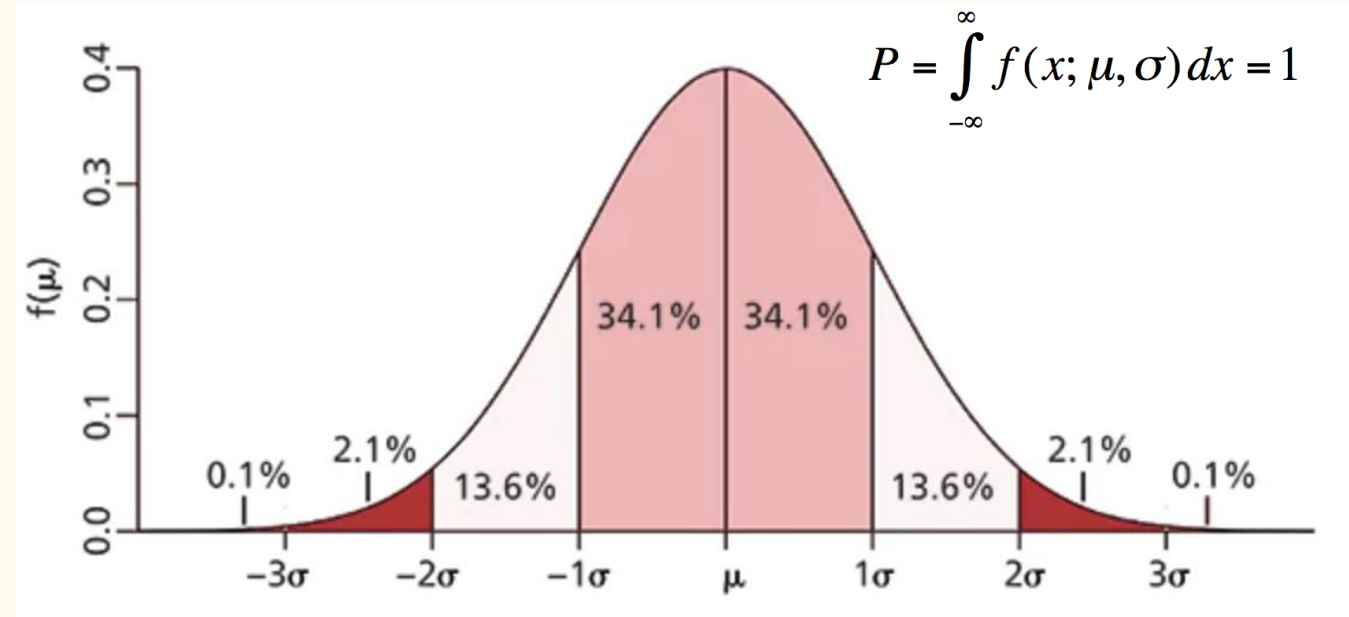
The distribution approaches Gaussian for values of large mean values (like $\mu \geq 10$) ...



Gaussian distribution

$$f(x; \mu, \sigma) = \frac{1}{\sqrt{2\pi} \sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

$\mu=0$ and $\sigma=1$ Normal distribution



Expectation value of x

$$E[x] = a_1 = \int_{-\infty}^{\infty} x f(x) dx$$

n^{th} moment of a random variable x

$$\alpha_n = E[x^n] = \int_{-\infty}^{\infty} x^n f(x) dx$$

n^{th} central moment of a random variable x

$$m_n = E[(x - \alpha_1)^n]$$

mean $\mu \equiv \alpha_1$

variance $\sigma^2 \equiv V[x] \equiv m_2 = \alpha_2 - \mu^2$

root-mean-square $\sigma \equiv \sqrt{V[x]}$

Traditionally, the Gaussian probability distribution is used for a broad quantification of the data set variability in terms of the sample mean and variance.

Higher moments: measure of non-Gaussian fluctuations

Mean

$$\bar{x} = \frac{1}{N} \sum_{j=1}^N x_j$$

Variance

$$\text{Var}(x_1 \dots x_N) = \frac{1}{N-1} \sum_{j=1}^N (x_j - \bar{x})^2$$

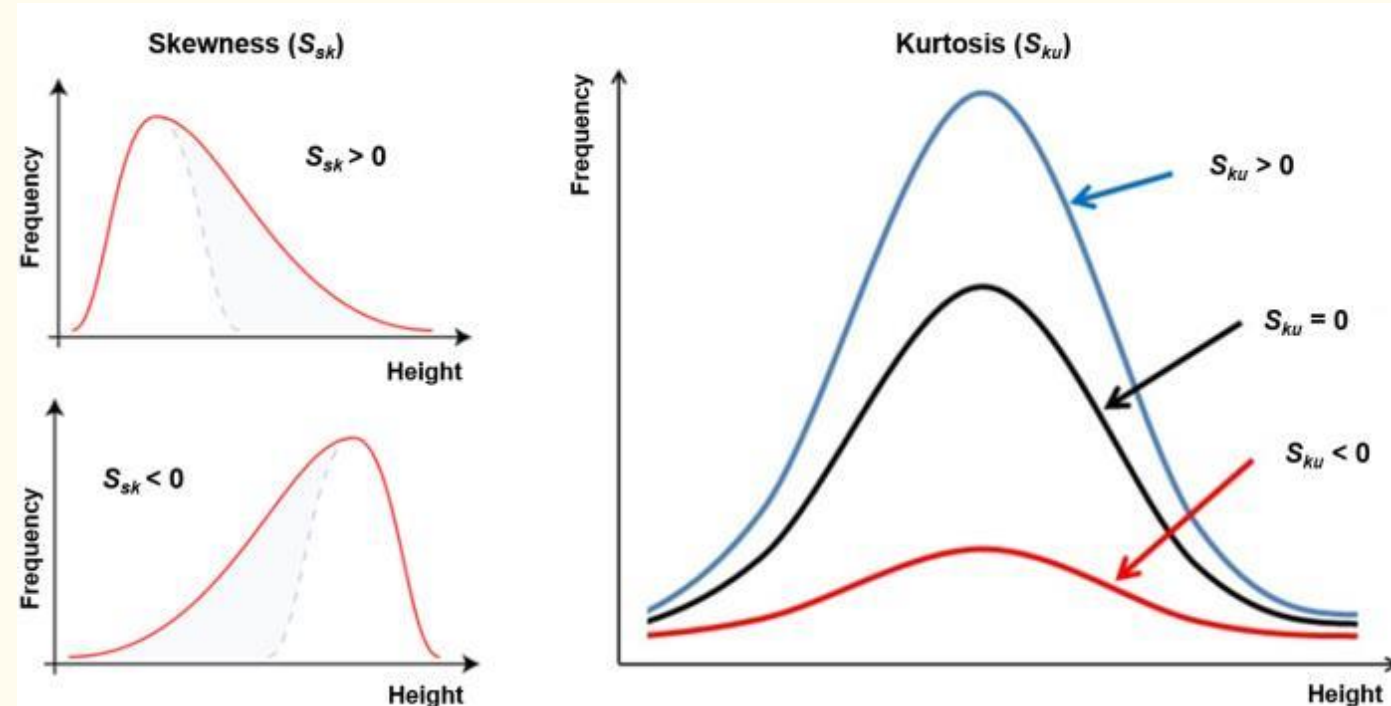
Skewness

$$\text{Skew}(x_1 \dots x_N) = \frac{1}{N} \sum_{j=1}^N \left[\frac{x_j - \bar{x}}{\sigma} \right]^3$$

Kurtosis

$$\text{Kurt}(x_1 \dots x_N) = \left\{ \frac{1}{N} \sum_{j=1}^N \left[\frac{x_j - \bar{x}}{\sigma} \right]^4 \right\} - 3$$

The kurtosis of the normal distribution is equal to 3. So to normalize the kurtosis with respect to normal or Gaussian distribution, 3 is subtracted and final expression for the kurtosis.



The positive and negative values of the skewness qualitatively show the distribution of the random variable X skewed towards right and left side of the mean of the distribution

The kurtosis represents the peakedness and tailed-ness of the distribution

Astronomical probes of our Universe

Probes 380,000 years after the Big Bang



The Nobel Prize in Physics 2006

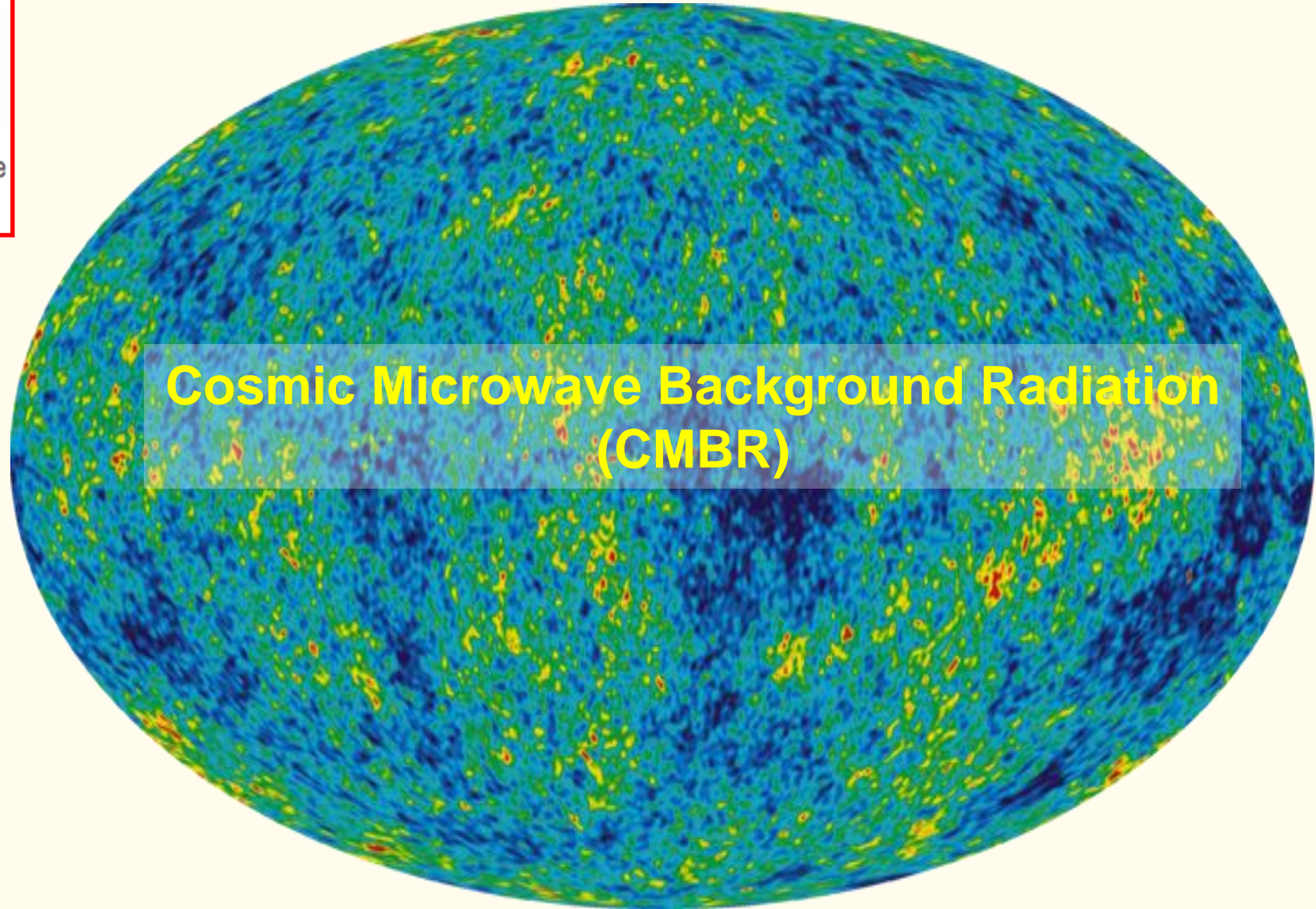
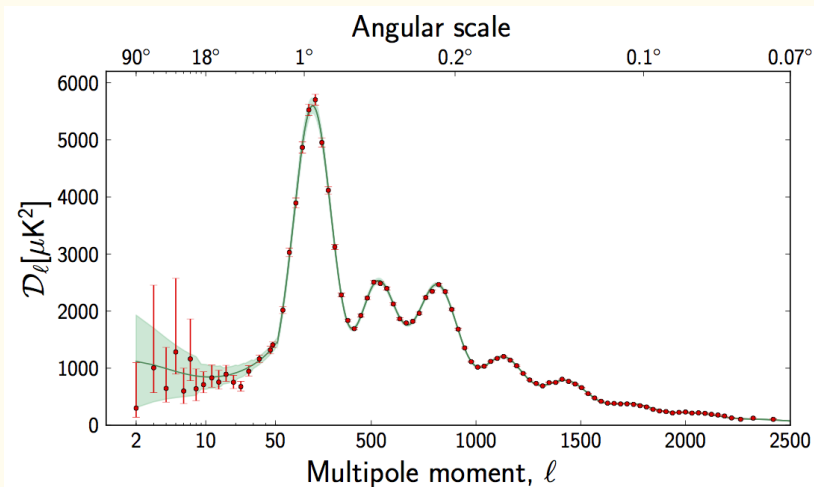
George Smoot & John Mather

"for their discovery of the blackbody form and anisotropy of the cosmic microwave background radiation"

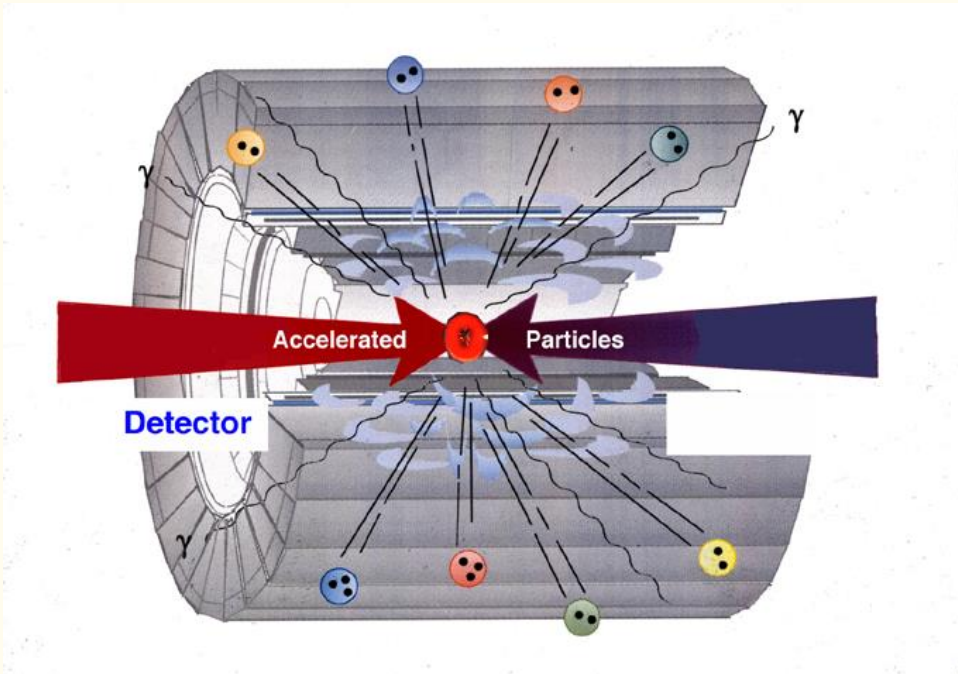
WMAP: Wilkinson

Microwave Anisotropy Probe

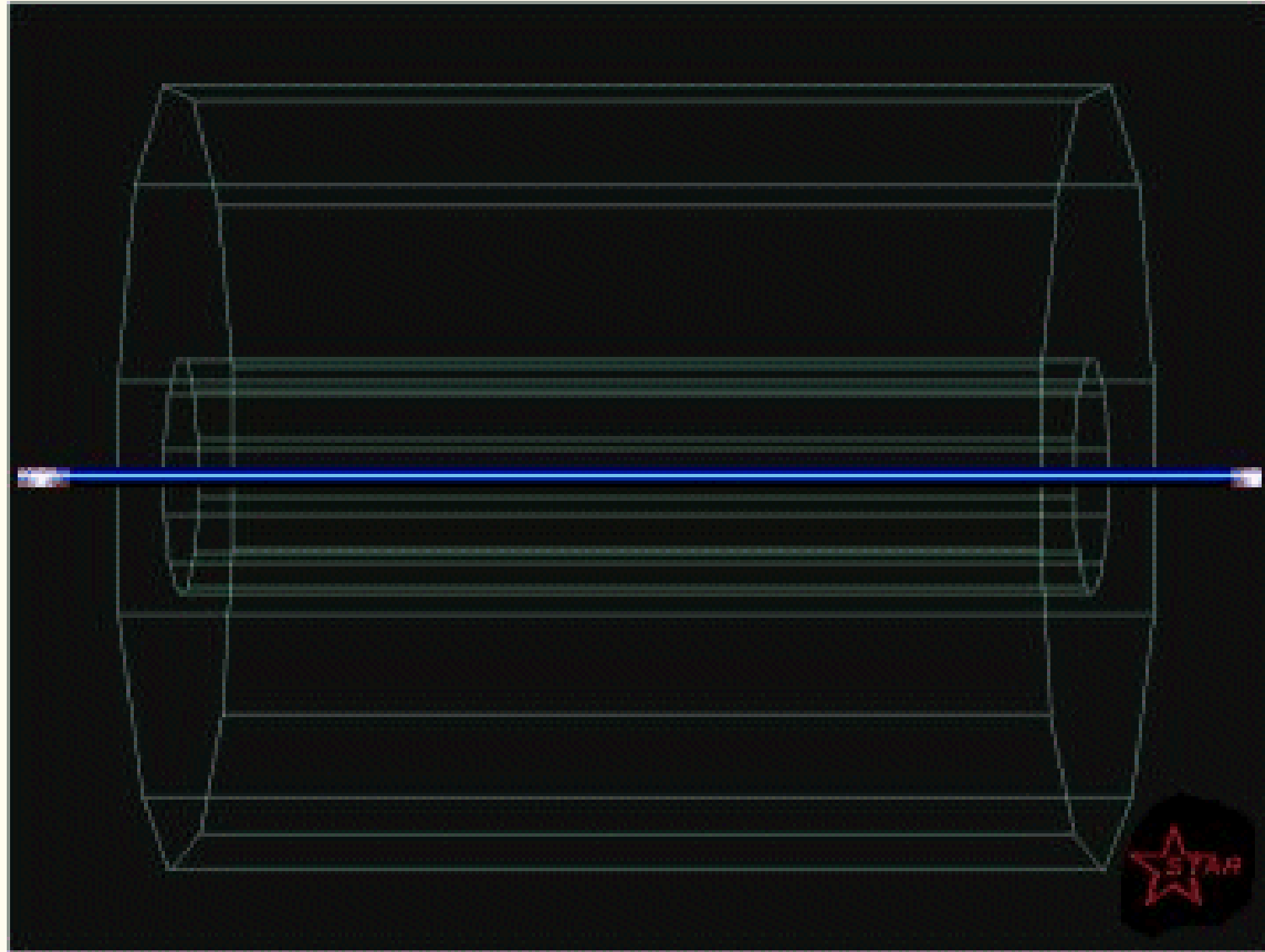
Temperature Fluctuation Spectrum



Relativistic heavy-ion collisions

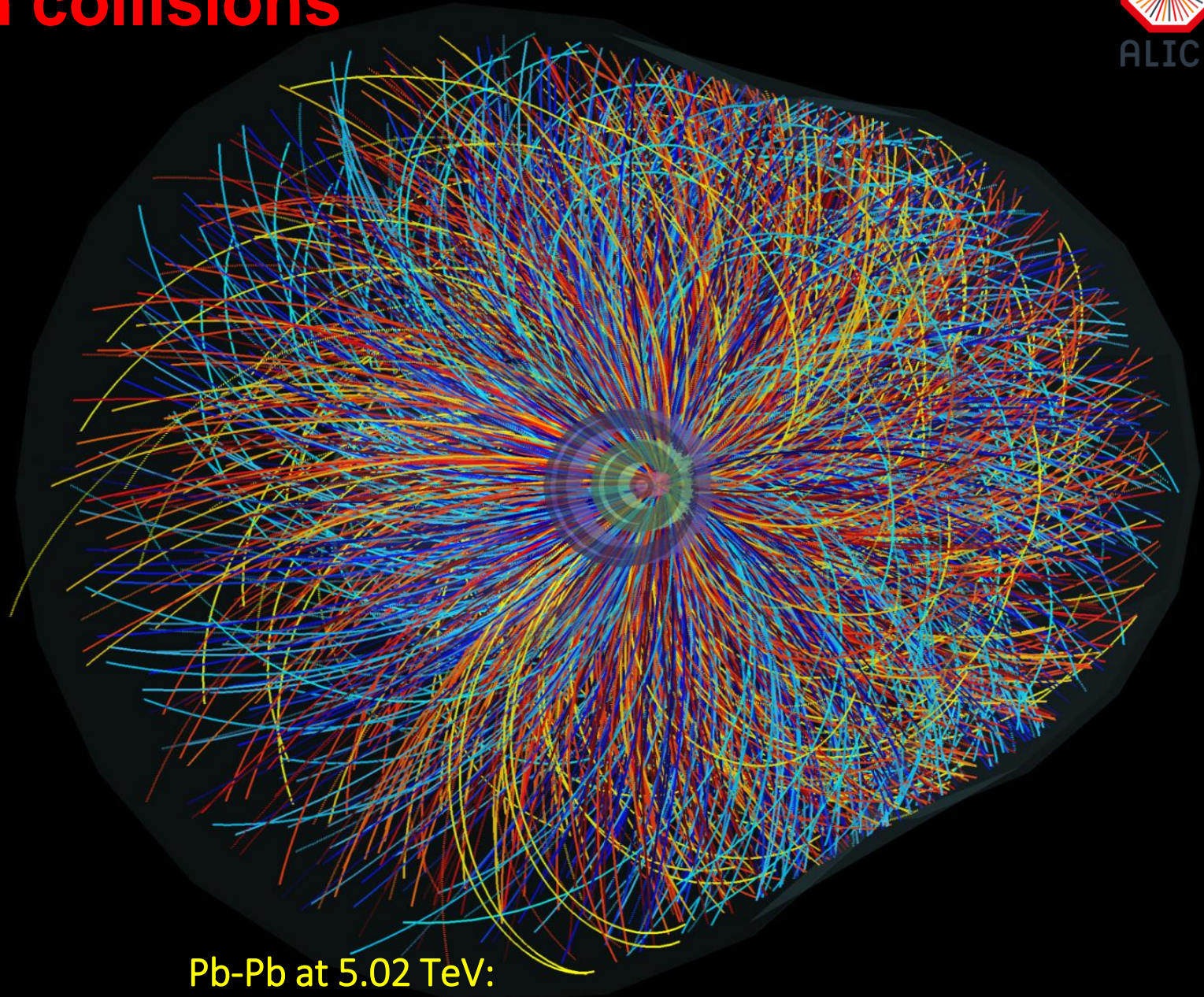


$$E = mc^2$$



Relativistic heavy-ion collisions

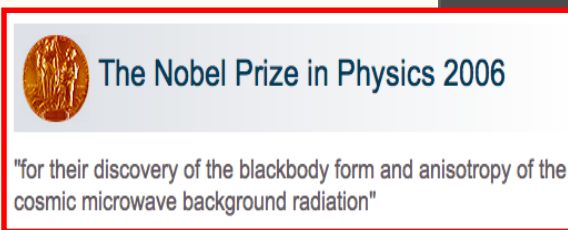
<https://home.cern/news/series/lhc-physics-ten/recreating-big-bang-matter-earth>



Pb-Pb at 5.02 TeV:
One PeV Collision

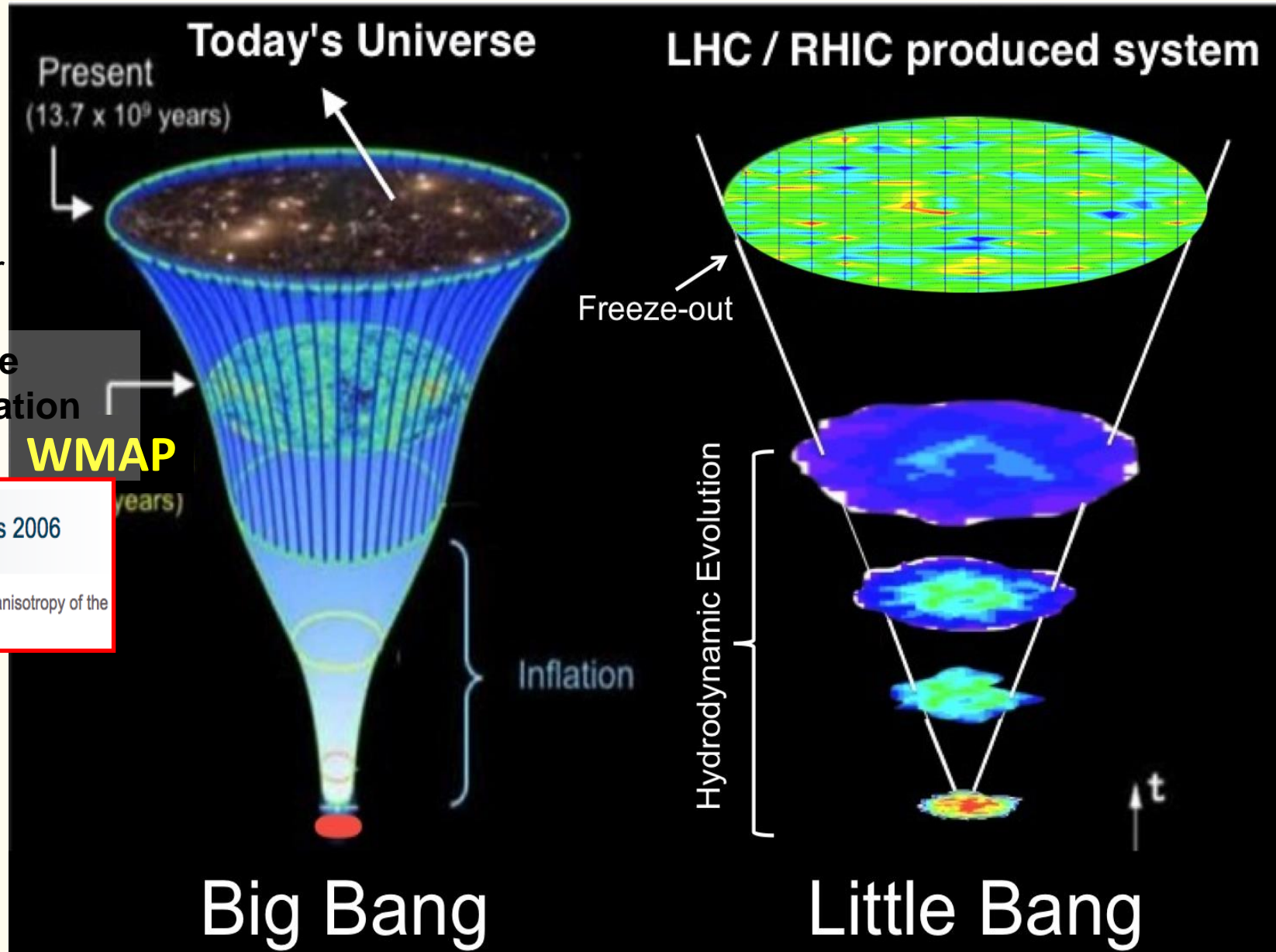
The Big Bang and Little Bangs

380,000 years after the Big Bang:
Cosmic Microwave Background Radiation (CMBR)



Temperature
Fluctuation

**One HUGE
Event**

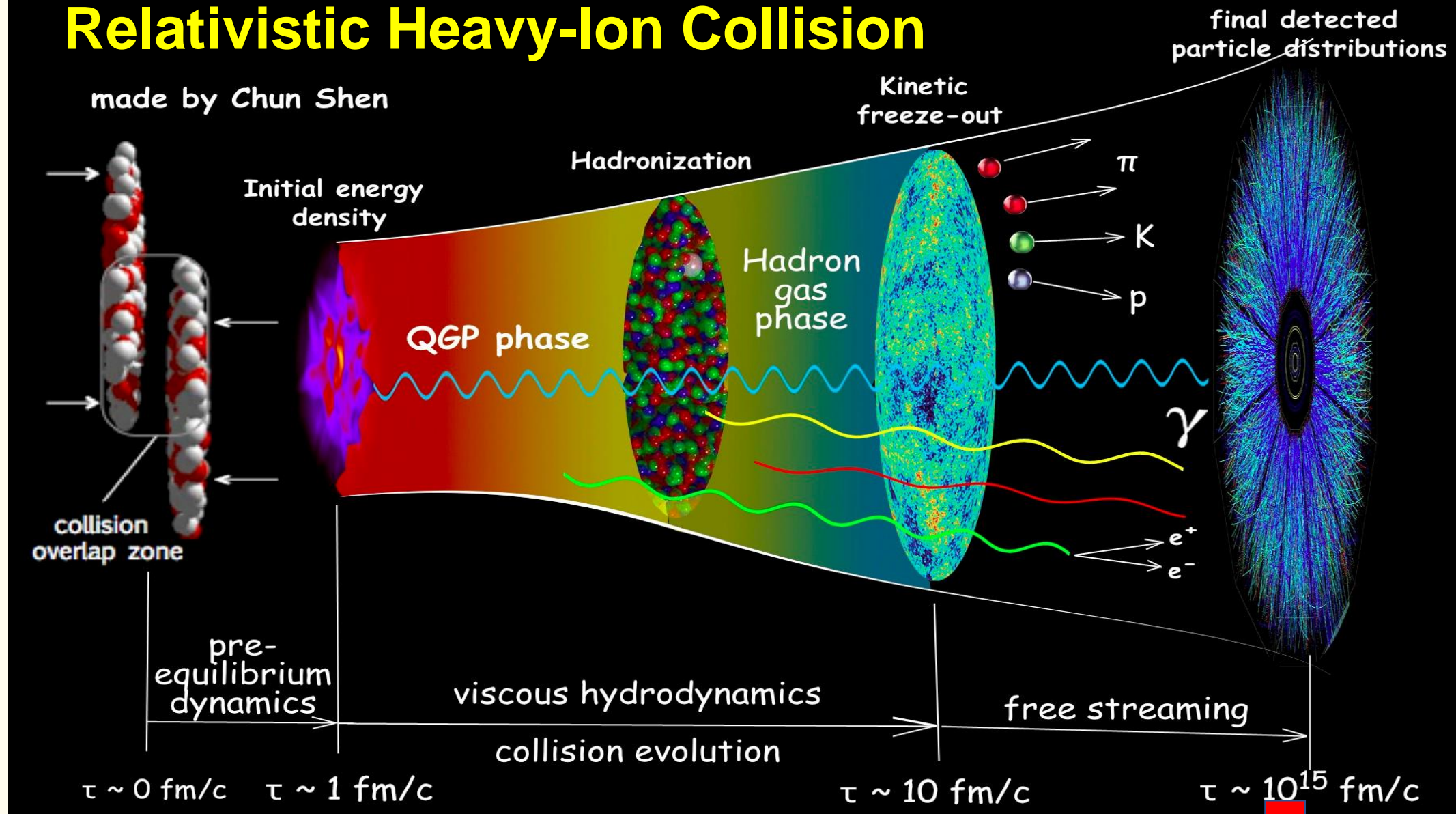


**Heavy-ion
Collisions:
Billions of
Events (Little
Bangs)**

=>

**Event-by-
Event
physics:
Fluctuations**

Relativistic Heavy-Ion Collision



Initial State Fluctuations

Thermal Fluctuations

Hadronization

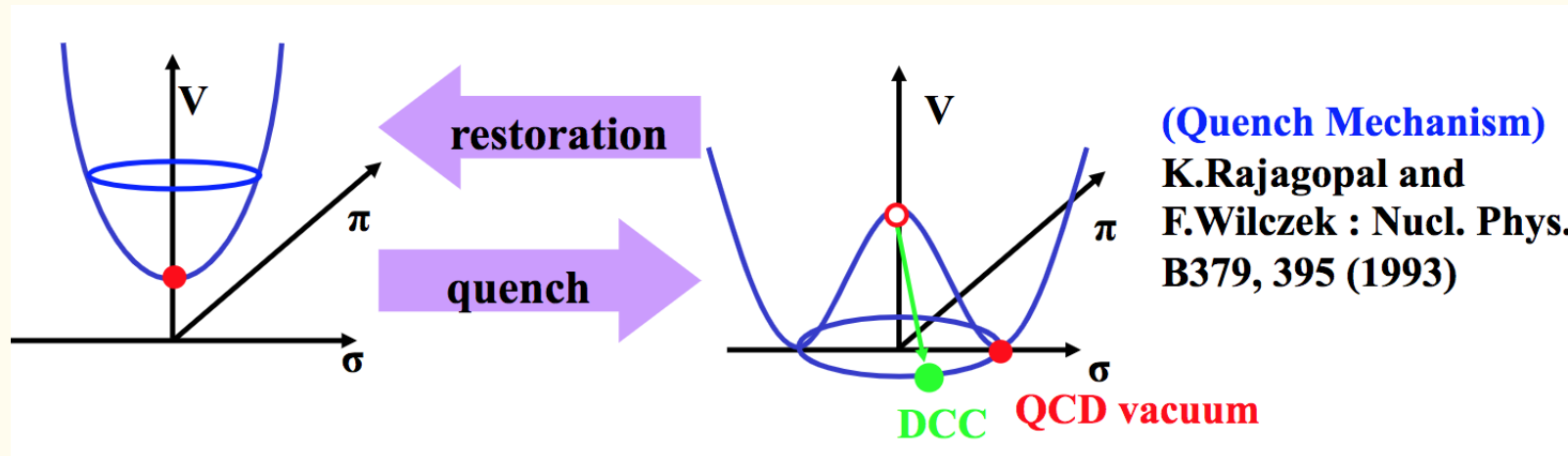
Measurement
(Fluctuation-Correlation) 17

DCC: Disoriented Chiral Condensates

Cosmic ray Centauro events:
Baked Alaska: Bjorken, Kowalski and Taylor
arXiv:hep=ph/9309235

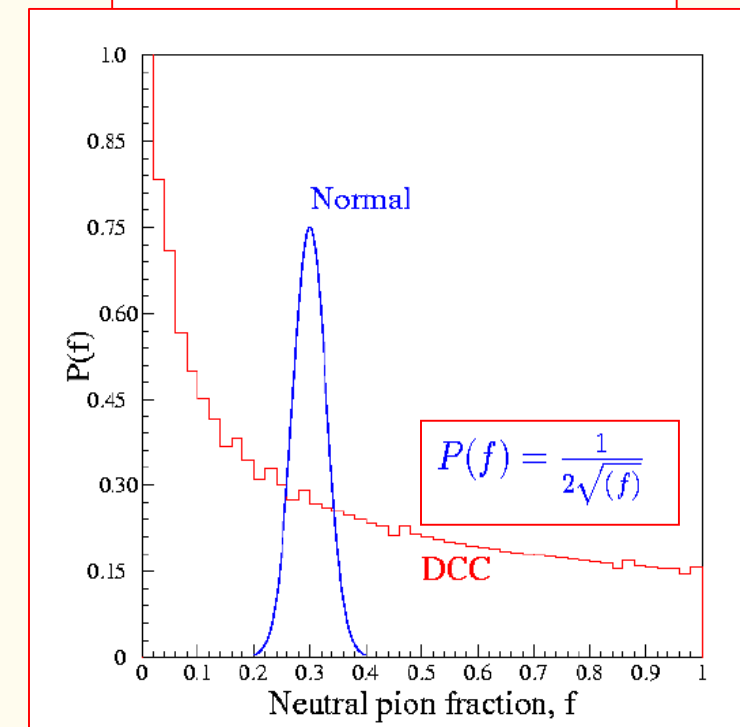
1993

(Chiral symmetry is the fundamental symmetry of QCD for massless quarks, tells about how mass is generated in the ground state when the symmetry is broken)



- One of the consequences is the **formation of DCC domains**
- **Fluctuation in the number of charged particles to photons**

$$f = \frac{N_{\pi^0}}{N_{\pi^0} + N_{\pi^+} + N_{\pi^-}}$$



WA98 Experiment at CERN

(data taking: 1993 – 1996)



PMD

Charged to Neutral Fluctuations

Multiplicity Fluctuations: 2000

Discrete wavelet technique

- ϕ segmented

$$f = \frac{N_{\gamma\text{-like}}}{N_{\gamma\text{-like}} + N_{ch}}$$

- Obtain FFC of function f

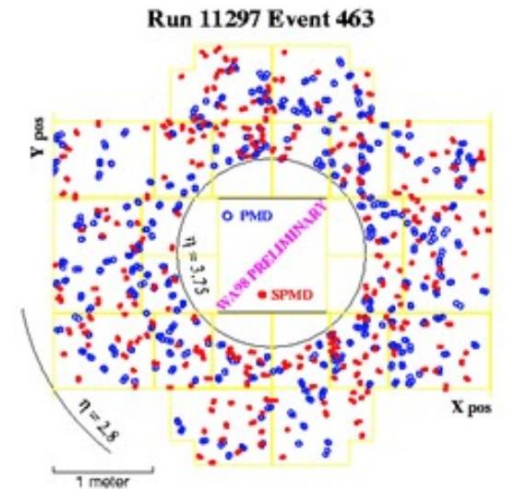
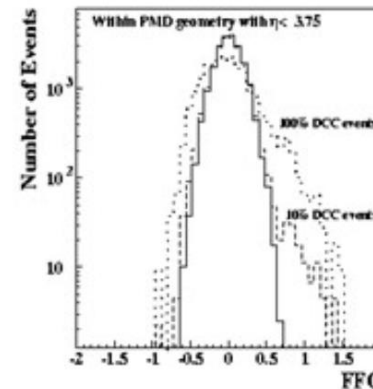


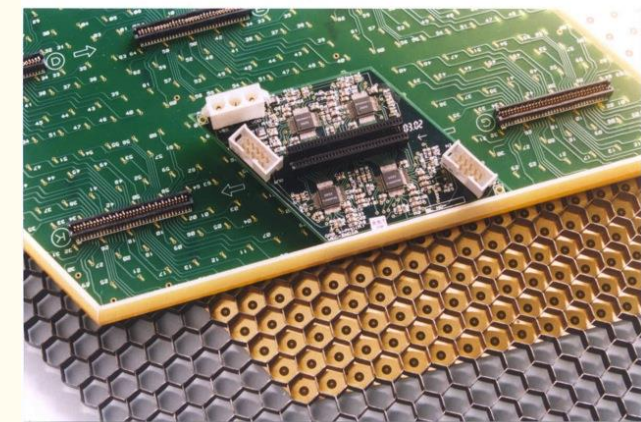
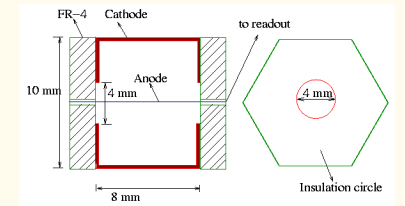
Figure 3. $x - y$ phase space distribution of a normal event from the WA98 experiment on Pb+Pb reactions at 158-A GeV/c.

Basanta Nandi
Bedanga Mohanty

STAR experiment at RHIC, BNL

2000
Year 2001

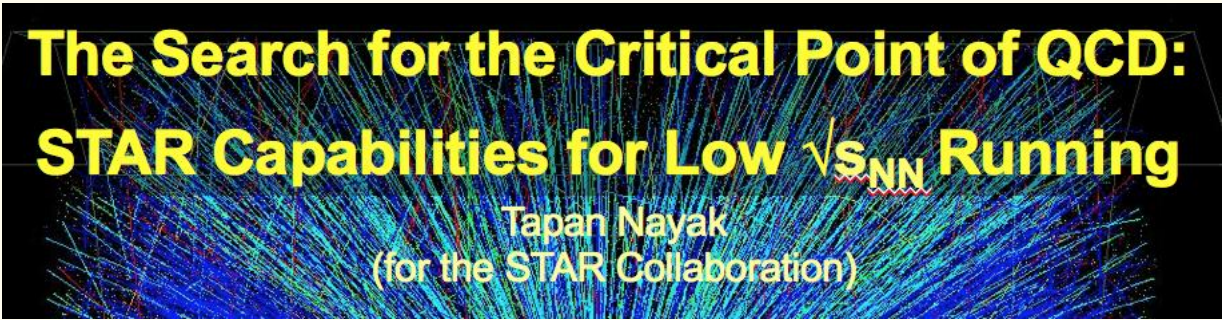
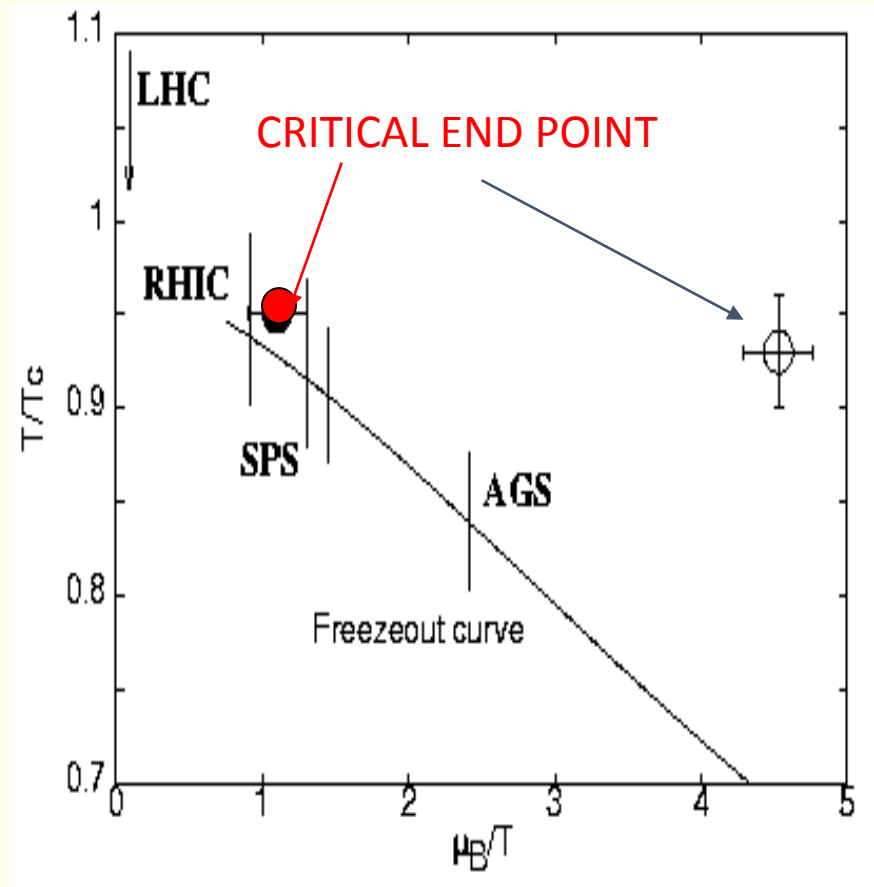
Photon Multiplicity Detector (PMD)



85000 gas cells
4 sq.m. area

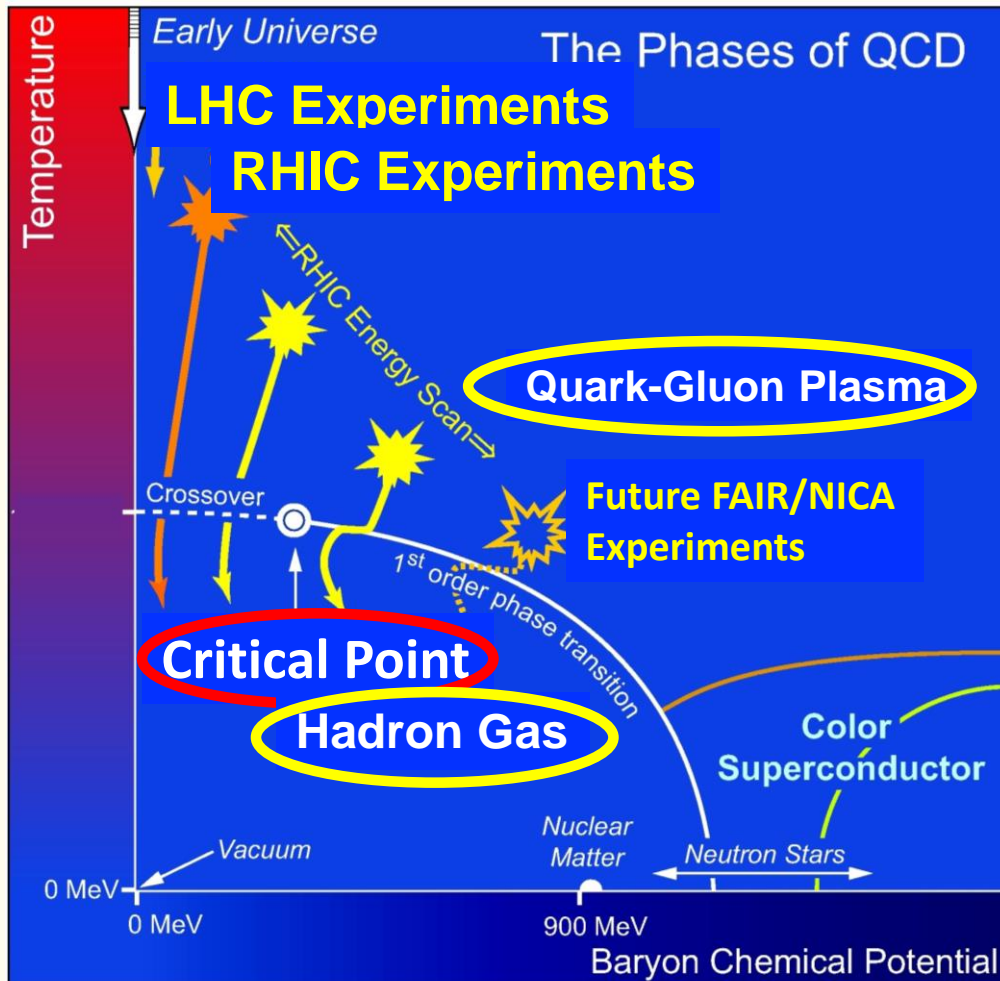
RHIC Beam Energy Scan: a bit of history

2004 STAR-India Regional Meeting
2006 Workshop



First Estimations (2006)

Probing the QCD phase structure using event-by-event fluctuations



Probing the QCD critical point

- **Fluctuations of conserved quantities**
 - Onset of QGP phase transition
 - Probing the QCD Critical Point
 - Access to Freeze-out conditions
- **Accessing equation of state**
 - Isothermal compressibility (k_T)
 - Specific heat (c_V)
- **Maps of the Little Bang**

Fluctuations Higher moments ... starting from 2007

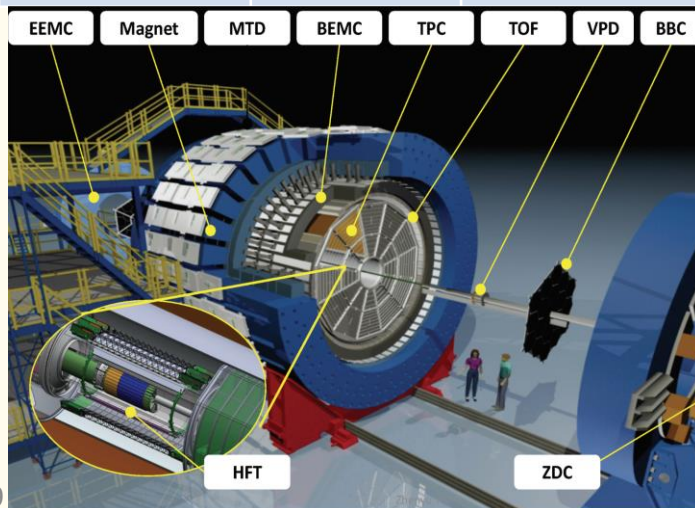
RHIC Beam Energy Scan

BES – I (2010 – 2017)

\sqrt{s}_{NN} (GeV)	m_B (MeV)	Events
200	25	350 M
62.4	73	67 M
54.4		1300 M
39	112	39 M
27	156	70 M
19.6	206	36 M
14.5		20 M
11.5	316	12 M
7.7	422	4 M

BES – II : ongoing

	\sqrt{s}_{NN} (GeV)	m_B (MeV)
Collider	19.6	205
Collider	14.6	260
Collider	16.7	2235
Collider	11.5	315
Collider	9.1	370
Collider	7.7	420
FXT	7.7	420
FXT	4.5	589
FXT	3.9	633
FXT	6.2	487
FXT	5.2	541
FXT	3.5	666
FXT	3.2	699
FXT	3.0	721



Feb 2020: Fixed Target (FXT) data taking complete: 100M each

LHC: ALICE at Point-2



System	Years	\sqrt{s}_{NN} (TeV)	L_{int}
Pb-Pb	2010, 2011	2.76	$\sim 75 \text{ mb}^{-1}$
Pb-Pb	2015, 2018	5.02	$\sim 1 \text{ nb}^{-1}$
Xe-Xe	2017	5.44	$\sim 0.3 \text{ mb}^{-1}$
p-Pb	2013, 2016	5.02, 8.16	$\sim 18 \text{ nb}^{-1}$, $\sim 25 \text{ nb}^{-1}$
pp	2009-2013, 2015-2018	0.9, 2.76, 7, 8, 5.02, 13	$> 25 \text{ pb}^{-1}$

Bridge between Theory and Experiment

Thermodynamic
Susceptibility



Moments of the conserved
charge distributions

Q: net-charge

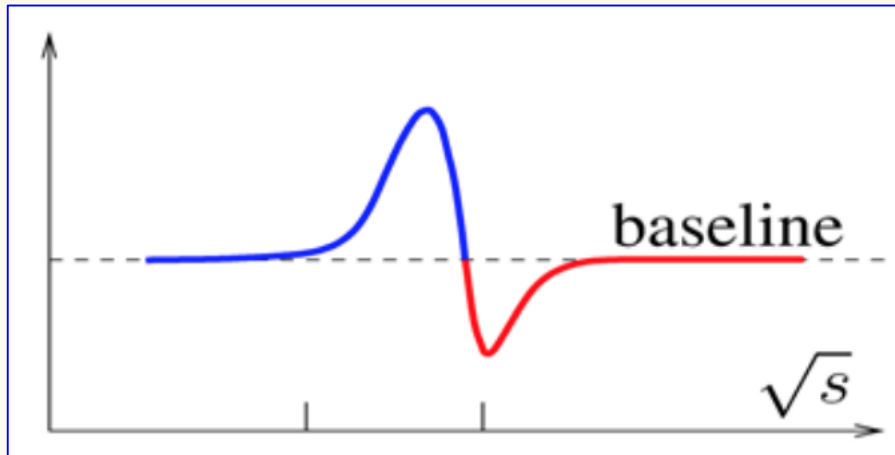
B: net-baryon

S: net-strangeness

$$VT^3\chi_2^Q = \langle (\delta N_Q)^2 \rangle$$

$$VT^3\chi_3^Q = \langle (\delta N_Q)^3 \rangle$$

$$VT^3\chi_4^Q = \langle (\delta N_Q)^4 \rangle - 3 \langle (\delta N_Q)^2 \rangle^2$$



Non-monotonic behavior as a
function of collision energy

(1) Understanding the phase structure of
QCD phase diagram

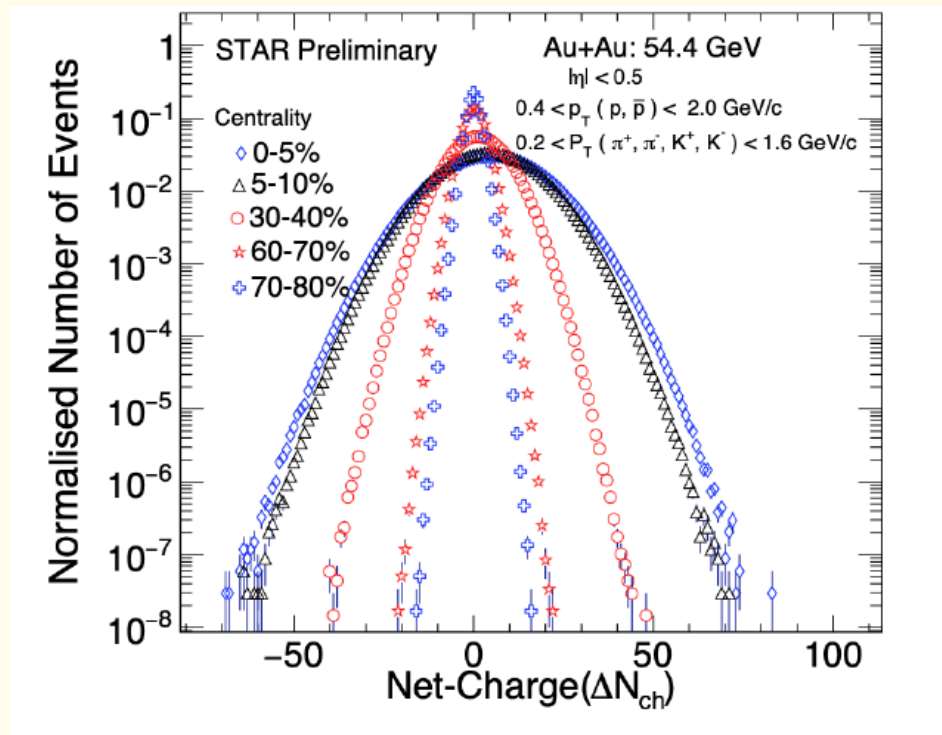
(2) Search for QCD Critical Point

(3) Critical fluctuations at $\mu_B \approx 0$

Next: Let's see what we get from
moments of Q,B,S

Q, B, S distributions: Experiment

Lattice calculations: Theory



Stephanov, PRL 107 (2011)

2nd Order Cumulant:

$$\langle (\delta N)^2 \rangle \approx \xi^2$$

3rd Order Cumulant:

$$\langle (\delta N)^3 \rangle \approx \xi^{4.5}$$

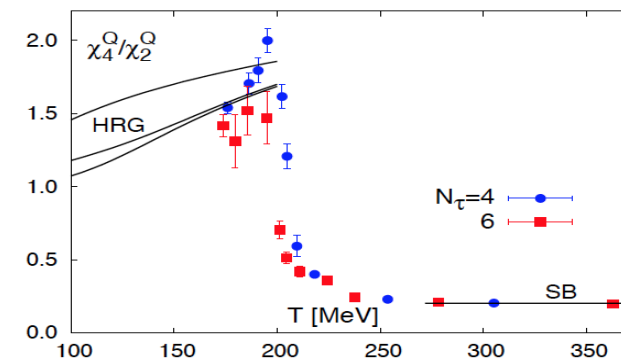
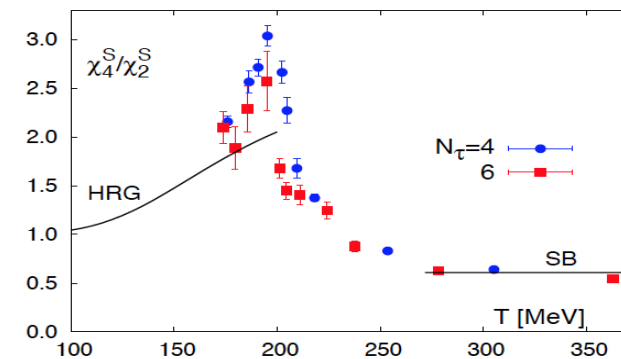
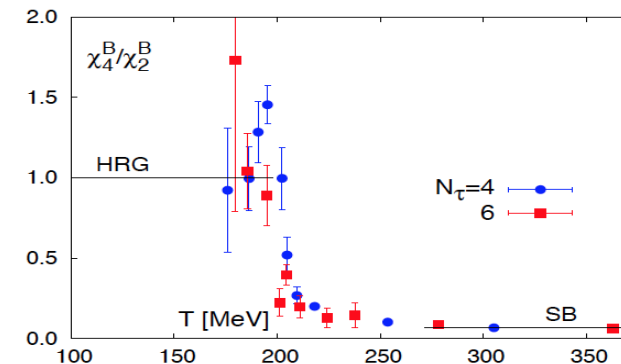
4th Order Cumulant:

$$\langle (\delta N)^4 \rangle - 3 \langle (\delta N)^2 \rangle^2 \approx \xi^7$$

- 1st • Mean (M) = $C_1 = \langle N \rangle$
 - 2nd • Standard Deviation (σ) = $C_2 = \langle (N - \langle N \rangle)^2 \rangle^{1/2}$
 - 3rd • Skewness (S) = $\frac{C_3}{C_2^{3/2}} = \frac{\langle (N - \langle N \rangle)^3 \rangle}{S^3}$
 - 4th • Kurtosis (k) = $\frac{C_4}{C_2^2} = \frac{\langle (N - \langle N \rangle)^4 \rangle}{S^4} - 3$
- + higher orders

Higher moments of conserved quantities are sensitive to Critical Point induced fluctuations (to correlation length).

M. Cheng et al. arXiv:0811.1006v2



Off-diagonal cumulants of Q,B,S

Diagonal

Off-diagonal /
Cross correlations

$$\begin{bmatrix} \sigma_Q^2 & \sigma_{QB} & \sigma_{QS} \\ \sigma_{BQ} & \sigma_B^2 & \sigma_{BS} \\ \sigma_{SQ} & \sigma_{SB} & \sigma_S^2 \end{bmatrix}$$

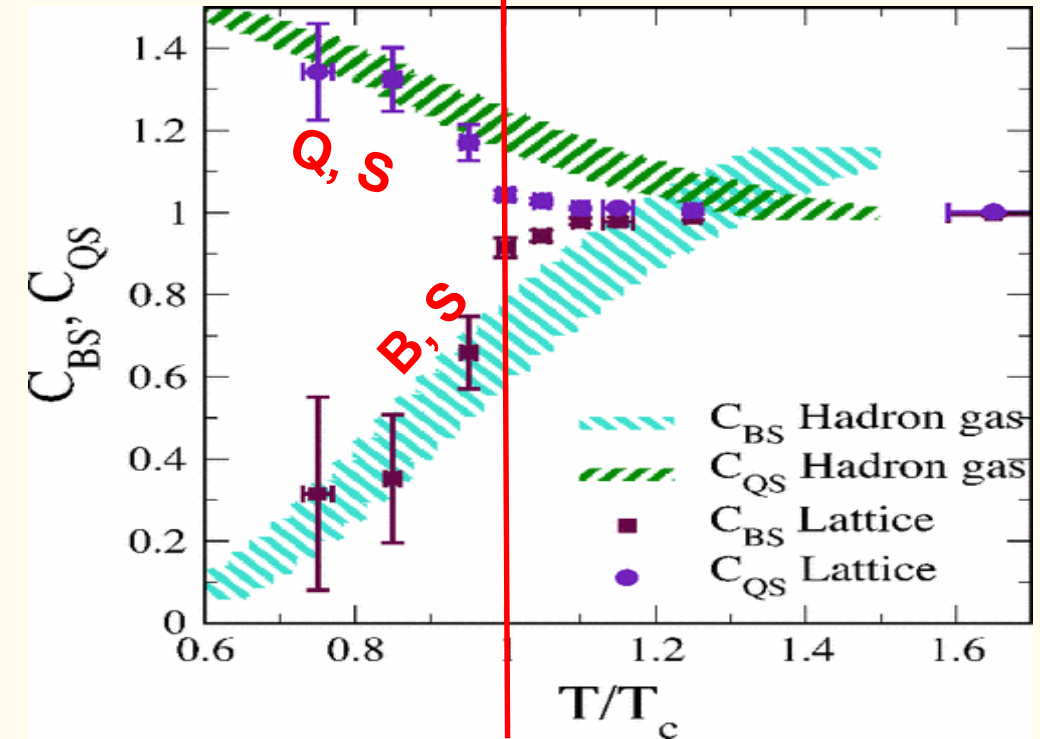
- **Diagonal:** measures of the **shape**.

- Diagonal Susceptibilities: $\chi_X^2 = \frac{1}{VT} \sigma_X^2$
- Variance $c_2 = \sigma^2 = \langle (\delta X)^2 \rangle$

- **Off-diagonal:** measures “**correlation**”

- Off-diagonal Susceptibilities: $\chi_{XY}^2 = \frac{1}{VT} \sigma_{XY}$
- Co-variance: $c_{1,1} = \sigma^{1,1} = \langle (\delta X)(\delta Y) \rangle$

LATTICE CALCULATIONS



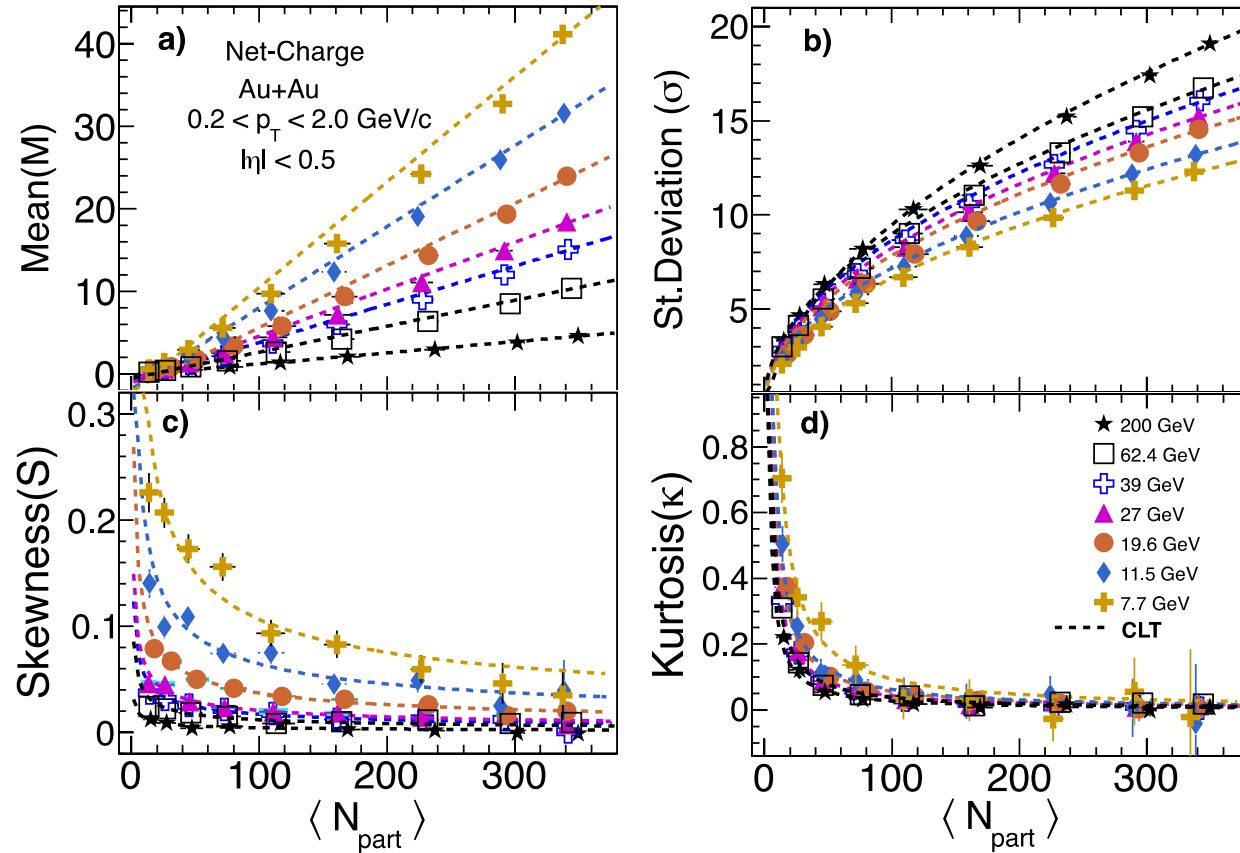
- **Correlated production of hadrons**
- **Onset of phase transition**
- **Estimation of Freeze-out temperature**

Koch, Majumdar, Randrup PRL 95 (2005), Majumdar, Muller PRC 74 (2006)
Gavai, Gupta PRD 73 (2006), F. Karsch and K. Redlich, PLB 695 (2011)

A. Chatterjee, N. Sahoo, Sandeep C., TN et al., J. Phys G 43 (2016)
R. Bellwied et al., Phys. Rev. D **101** (2020)

Moments of the net-charge (Q) distributions

As a function of centrality for 7.7 GeV to 200 GeV

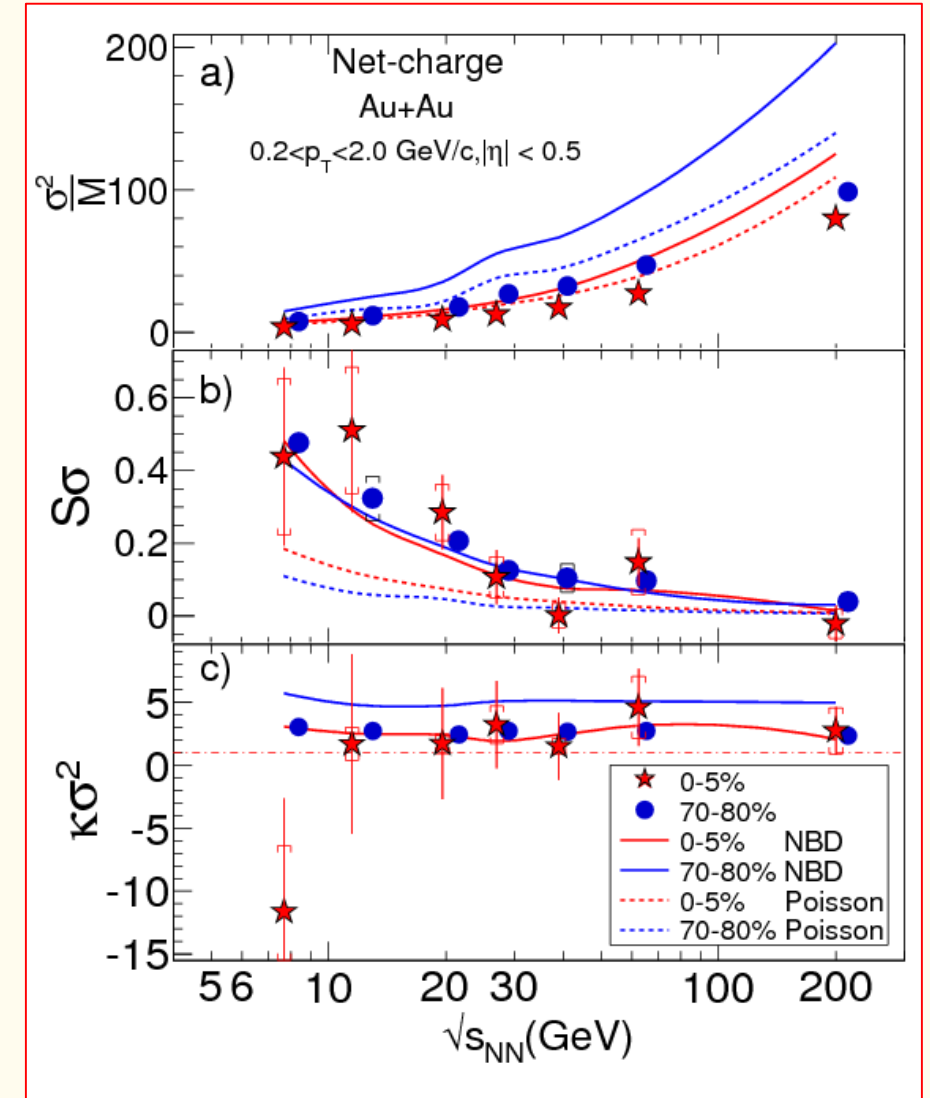


$$\sigma^2 = \langle (N - \langle N \rangle)^2 \rangle$$

$$S = \langle (N - \langle N \rangle)^3 \rangle / \sigma^3$$

$$\kappa = \langle (N - \langle N \rangle)^4 \rangle / \sigma^4 - 3$$

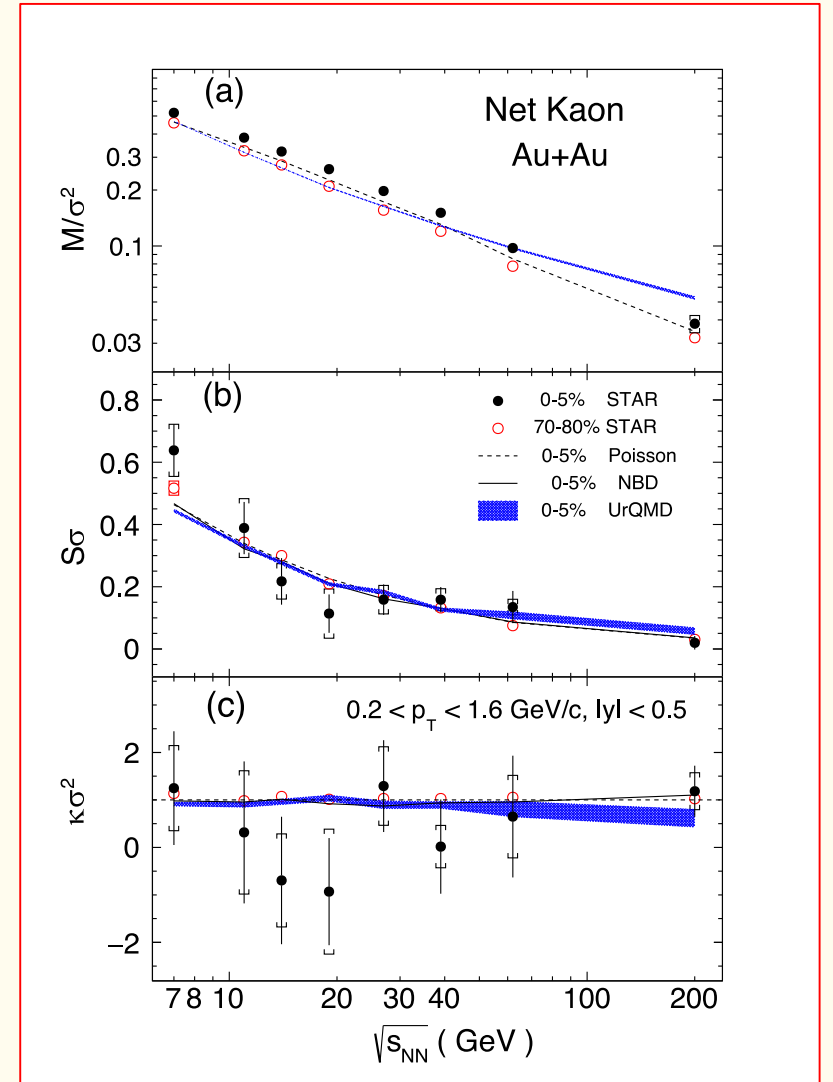
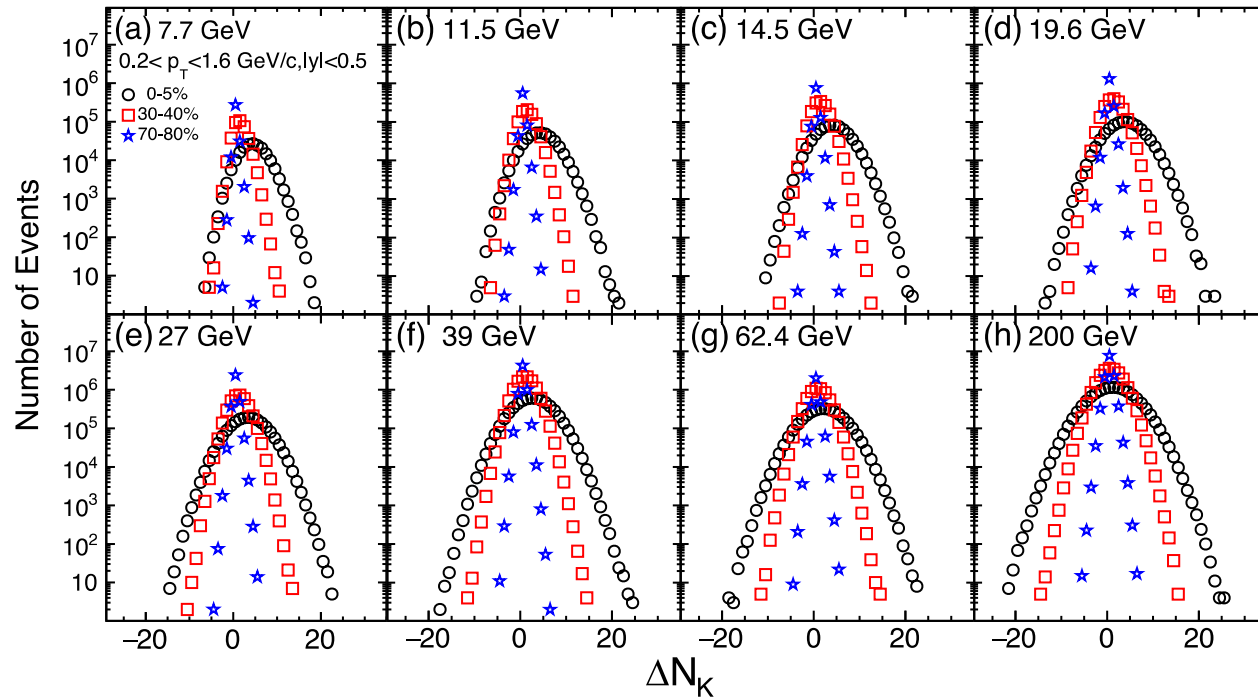
STAR Collaboration PRL 113 (2014)
 Nihar R. Sahoo, TN



Within the present uncertainties, **no non-monotonic** behavior has been observed.

Moments of the net-kaon (S) distributions

STAR Collaboration Phys.Lett. B785 (2018) 551-560
A. Sarkar et al.



$$\sigma^2 = \langle (N - \langle N \rangle)^2 \rangle$$

$$S = \langle (N - \langle N \rangle)^3 \rangle / \sigma^3$$

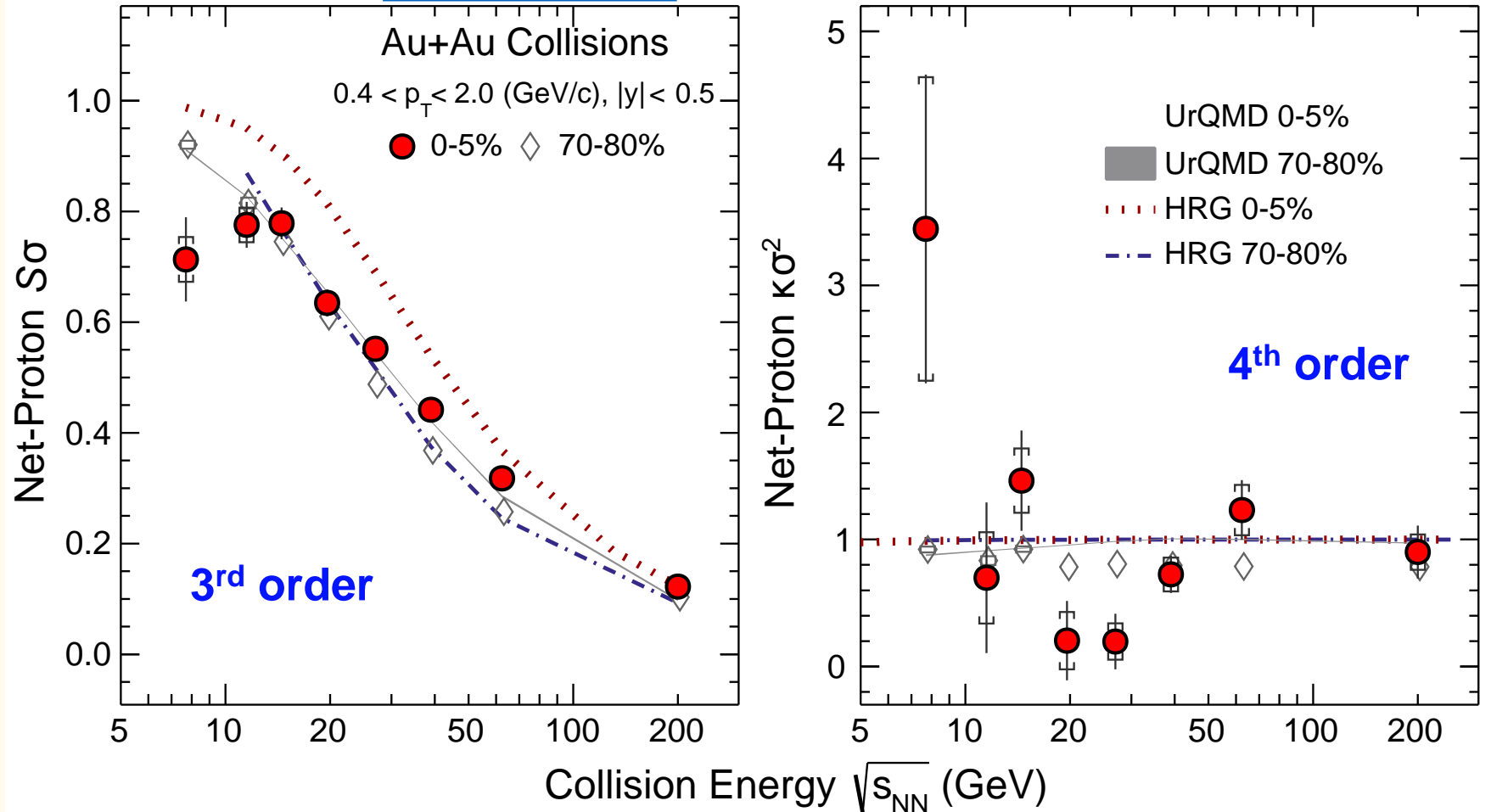
$$\kappa = \langle (N - \langle N \rangle)^4 \rangle / \sigma^4 - 3$$

Amol Sarkar

Uncertainties are very large, so difficult to conclude:
no non-monotonic behavior has been observed.

Moments of the net-proton (B) distributions

STAR Collaboration [arXiv:2001.02852](https://arxiv.org/abs/2001.02852)



$\kappa\sigma^2$ values go below unity (statistical baseline) and then rise to values above unity with decrease in beam energy. Significance: 3σ

B. Mohanty
TN

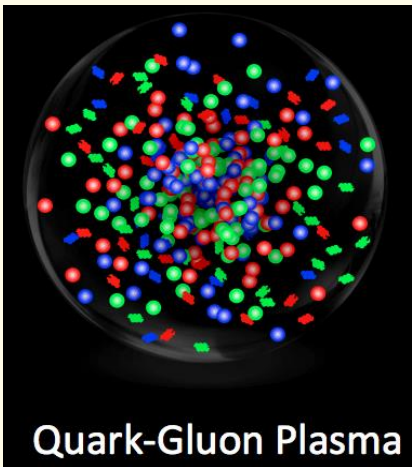
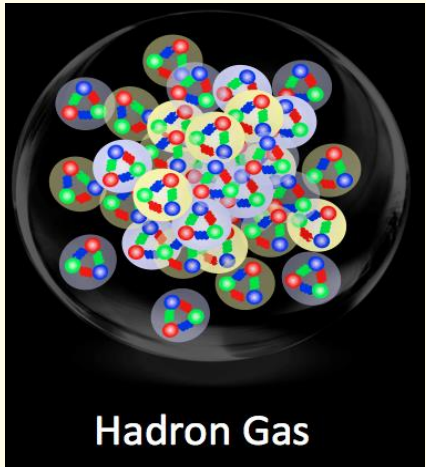
Observation of non-monotonic behavior in central collisions
 \Rightarrow hint of the location of the Critical Point?
 \Rightarrow need to go to higher order moments

Jeon, Koch. PRL 85 (2000)
 Asakawa, Heinz, Müller, PRL 85 (2000)

Net-charge Fluctuations

Net Charge: $Q = N_+ - N_-$

ALICE PRL 110 (2013) 152301
 Basanta Nandi, Satyajit Jena, TN ...



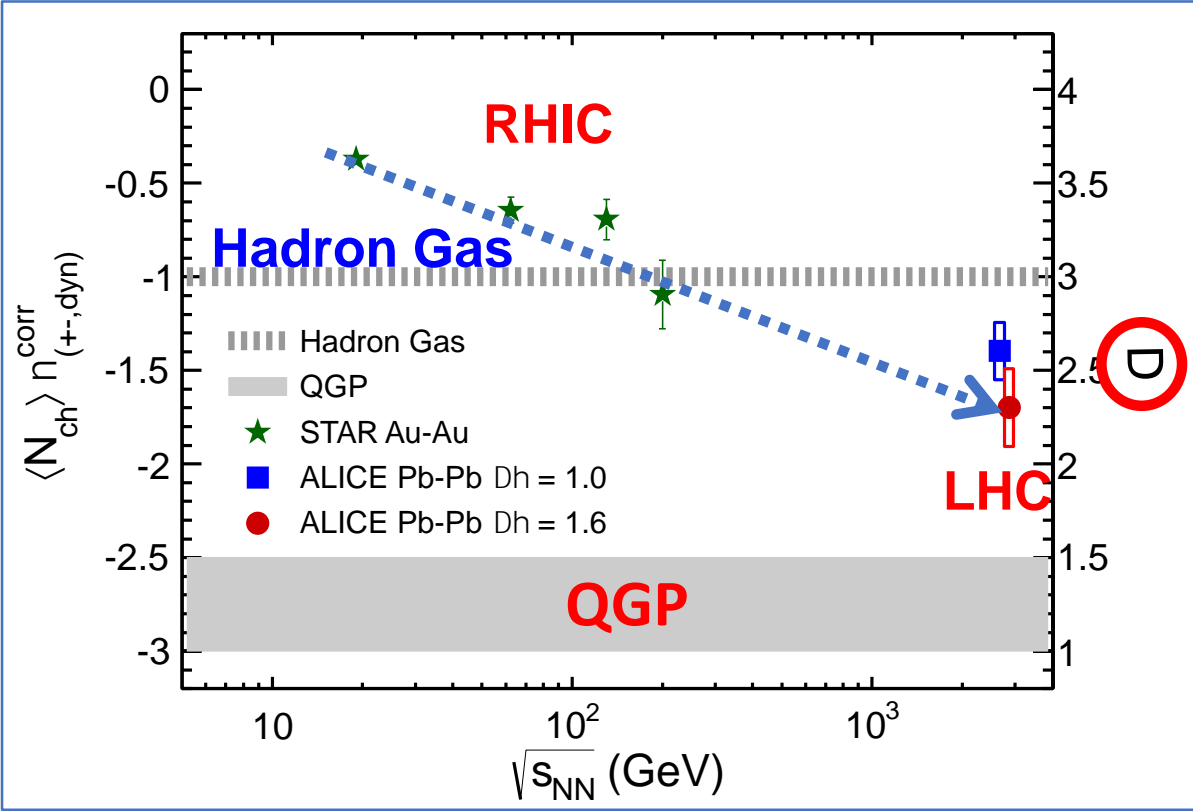
**Confined: a few
degrees-of-freedom**

**Deconfined: many
degrees-of-freedom**

$$n_{(+-,dyn)} = \frac{\langle N_+ (N_+ - 1) \rangle}{\langle N_+ \rangle^2} + \frac{\langle N_- (N_- - 1) \rangle}{\langle N_- \rangle^2} - 2 \frac{\langle N_+ N_- \rangle}{\langle N_+ \rangle \langle N_- \rangle}$$

$$D = 4 \frac{\langle (dQ)^2 \rangle}{N_{ch}} \gg \langle N_{ch} \rangle \langle n_{dyn} \rangle + 4$$

$D \approx 3 - 4$ for HG and $1 - 1.5$ for QGP



Fluctuations are observed below the hadron gas limit!

- Interplay of QGP and hadron phase
- Role of diffusion ????

**Can we access the Equation of State
from experimental observables?**

Isothermal compressibility

Isothermal compressibility expresses how a system's volume responds to a change in the applied pressure.

$$k_T = - \frac{1}{V} \left(\frac{\partial V}{\partial P} \right)_T$$

Expected behavior of k_T at the critical point (T_c):

$$k_T \propto \frac{(T - T_c)^{-\gamma}}{T_c} \propto e^{-\gamma}$$

Critical behavior

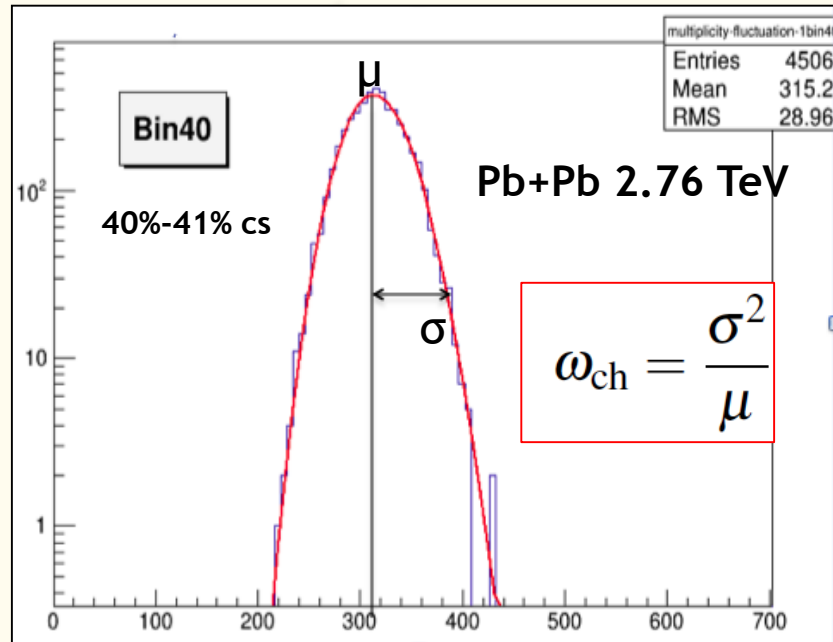
- power law scaling of k_T
- increase by an order of magnitude close to the QCD critical point (CP).

Can be measured by experimental observables =>



Isothermal compressibility: Beam Energy Dependence

Multiplicity distributions



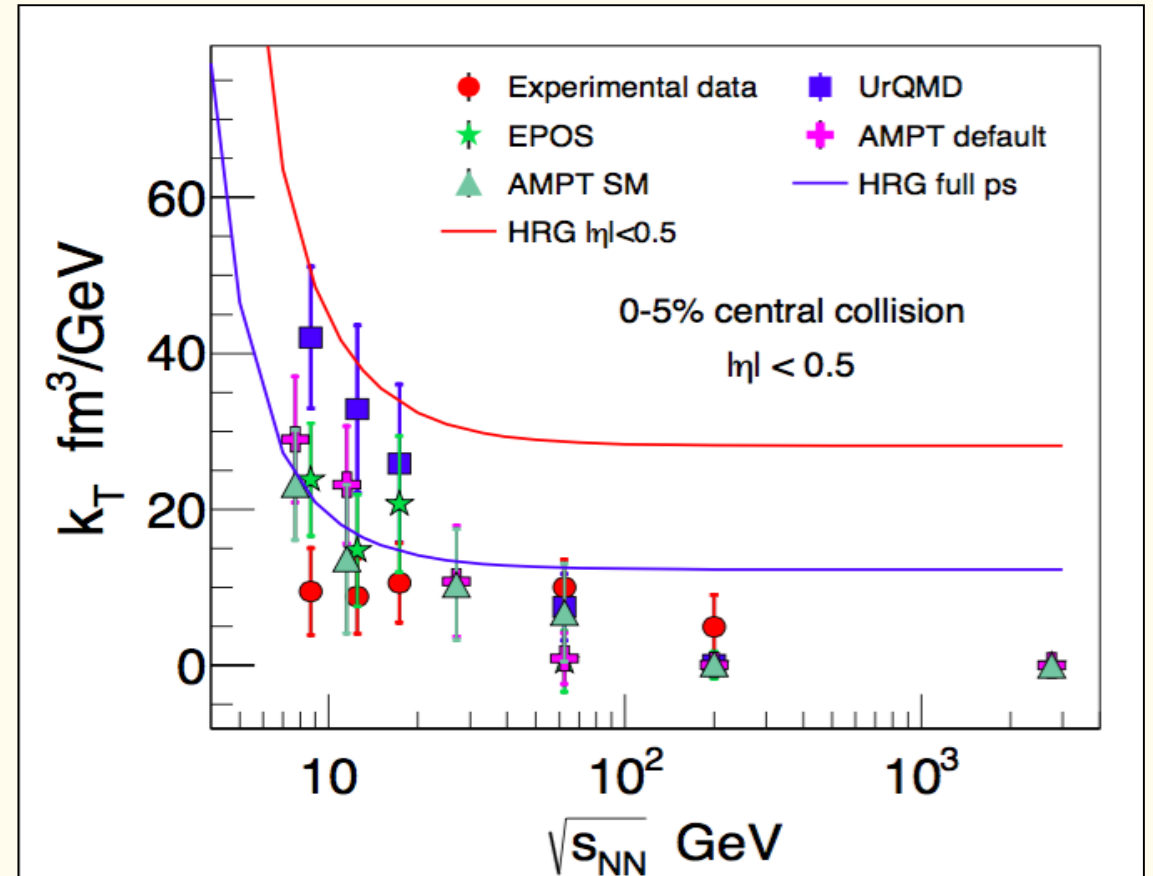
Within GCE, k_T is related to the multiplicity fluctuations:

$$\omega_{ch} = \frac{k_B T \mu}{V} k_T$$

Challenge: to separate statistical fluctuations from Dynamic fluctuations.

Phys.Lett. B784 (2018) 1-5

Mukherjee, Basu, Chatterjee, Chatterjee, Adhya, Thakur, TN



Highly compressed matter at lower energies!
=> Corresponds to RHIC BES, NICA & FAIR energies

Heat capacity

Heat capacity is a response function which expresses how much a system's temperature changes when heat is transferred to it, or equivalently how much δE is needed to obtain a given δT .



Landau and Lifschitz L. Stodolsky, PRL 75 (1995)

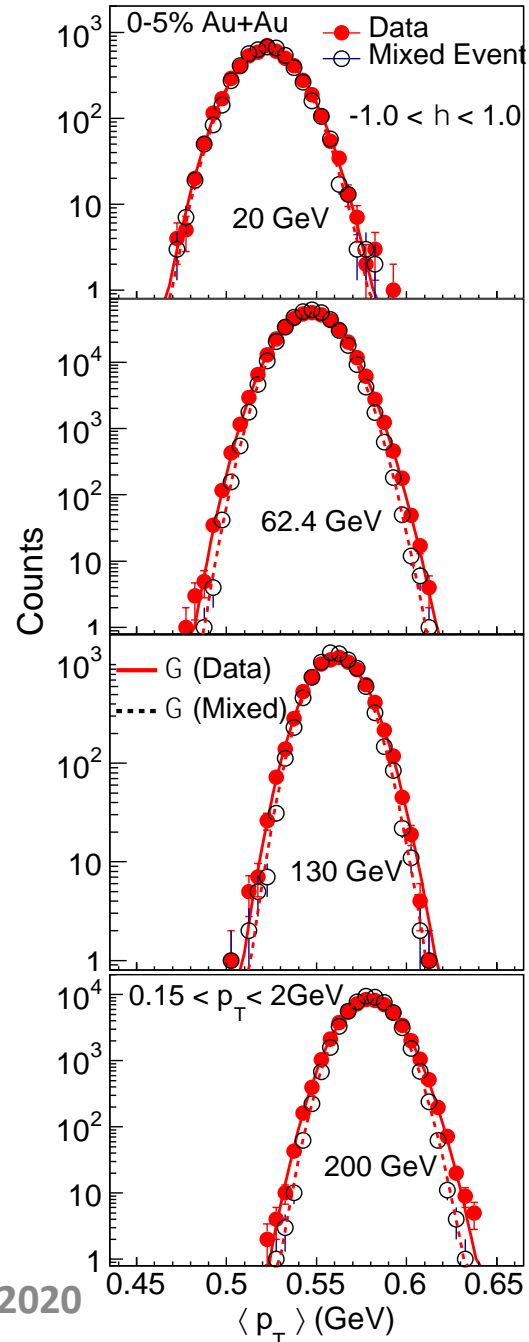
Phys.Rev. C94 (2016) no.4, 044901

▪ **Heat capacity:**

$$C = \frac{\partial \langle E \rangle}{\partial T}$$

$$C_v = \frac{(\langle E^2 \rangle - \langle E \rangle^2)}{\langle T \rangle^2} \quad \text{Fluctuation in Energy}$$

$$\frac{1}{C_v} = \frac{(\langle T^2 \rangle - \langle T \rangle^2)}{\langle T \rangle^2} \quad \text{Fluctuation in Temperature}$$



RHIC (STAR) data:

Mean $p_T \longrightarrow T_{\text{eff}}$

Fluctuation in Temperature

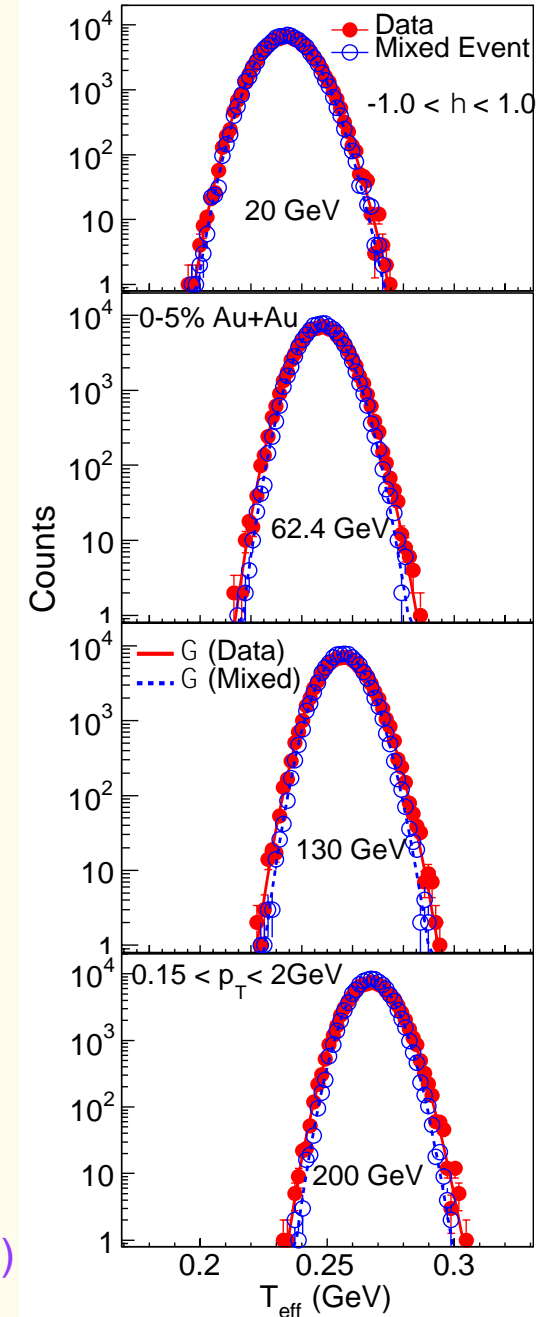
$$(\Delta T_{\text{eff}})^2 = (\Delta T_{\text{eff}}^{\text{dyn}})^2 + (\Delta T_{\text{eff}}^{\text{stat}})^2$$

Total fluctuation: Dynamical + statistical
data and mixed events

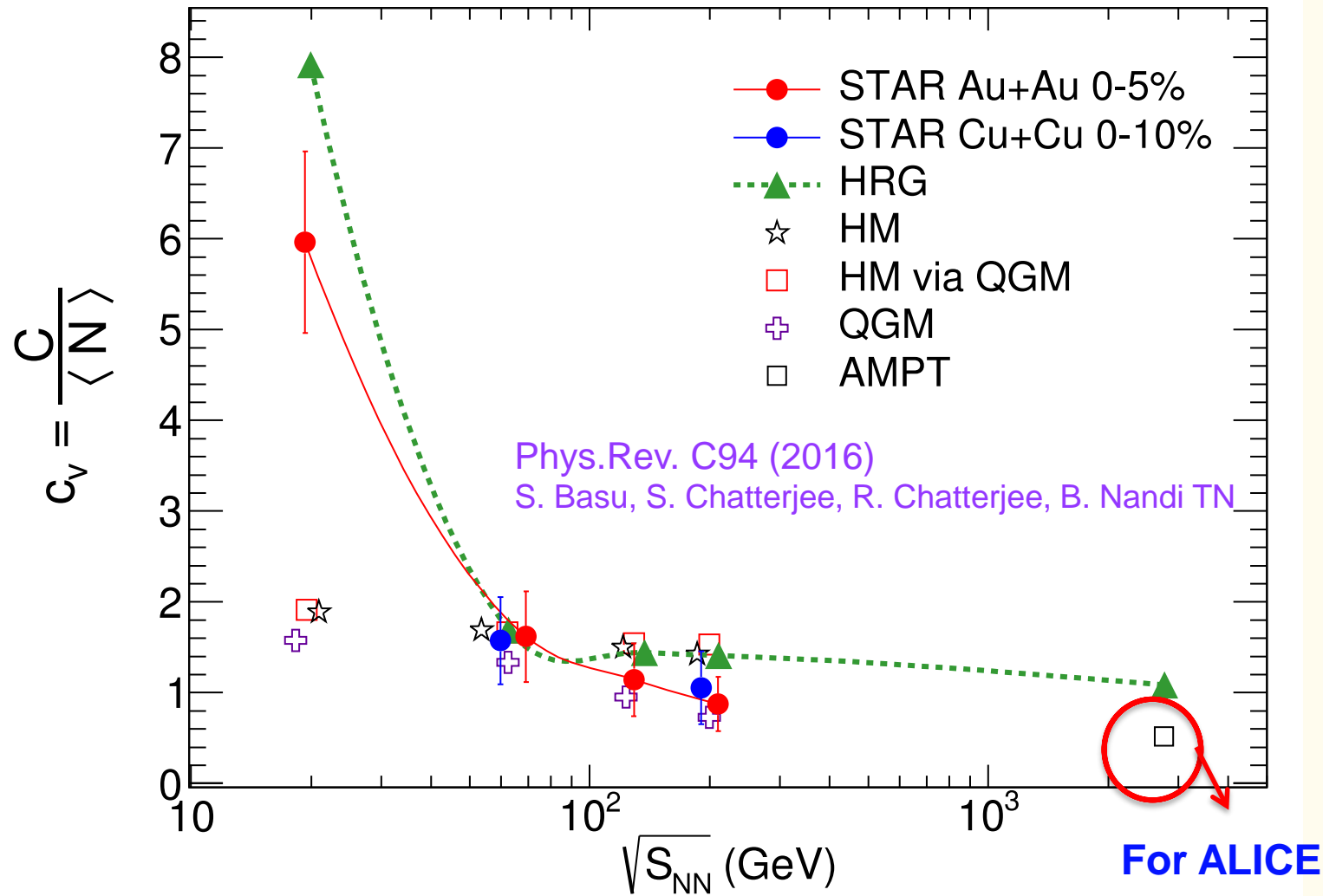
Specific
heat:

$$C_v = \frac{C}{\langle N \rangle} = \frac{C}{VT^3}$$

Phys.Rev. C94 (2016)
Sumit Basu, TN et al



Specific heat (c_v): Beam Energy Dependence



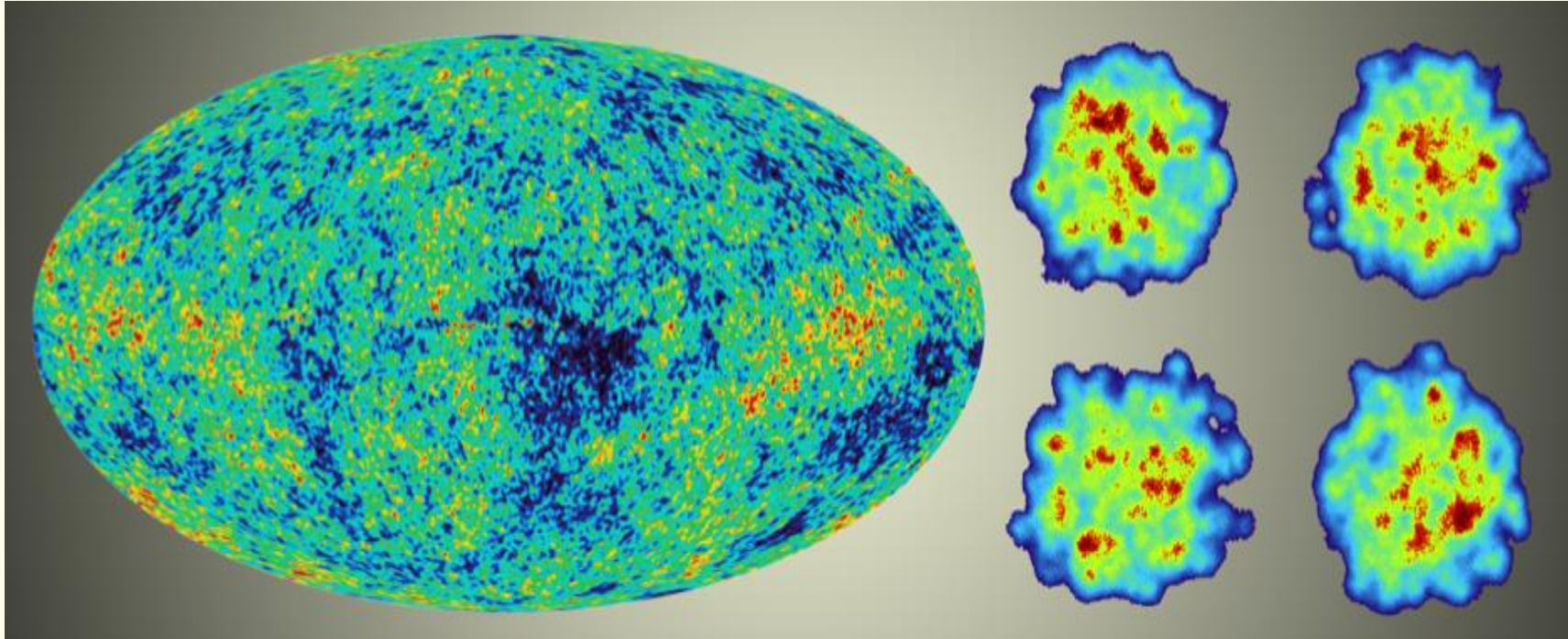
- STAR data: central Au+Au and Cu+Cu collisions
- Hadron Resonance Gas (HRG)
- AMPT
- Three different quark gluon models

⇒ Sudden change at low energies
⇒ Corresponds to RHIC BES, NICA & FAIR energies

Next: can we use Temperature fluctuation to map the Little Bang?

Fluctuations in the Little Bang

Uli Heinz, arXiv:1304.3634v1 [nucl-th] 11 Apr 2013



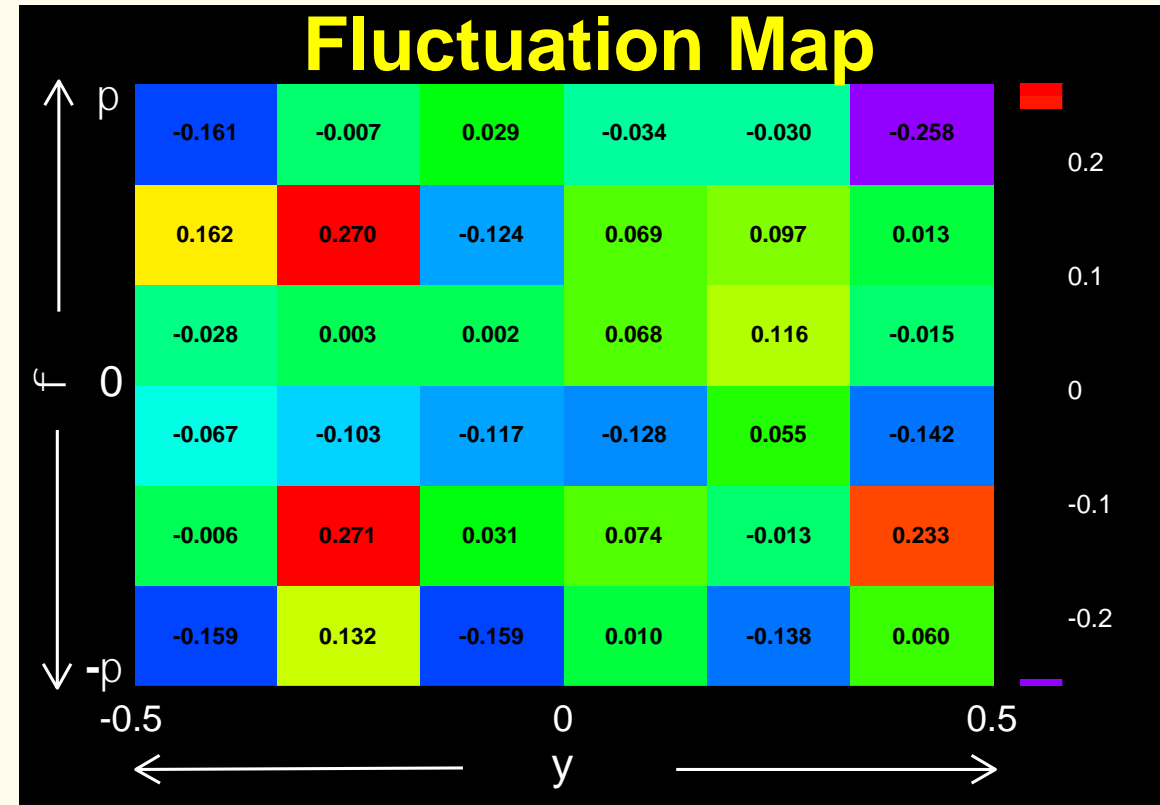
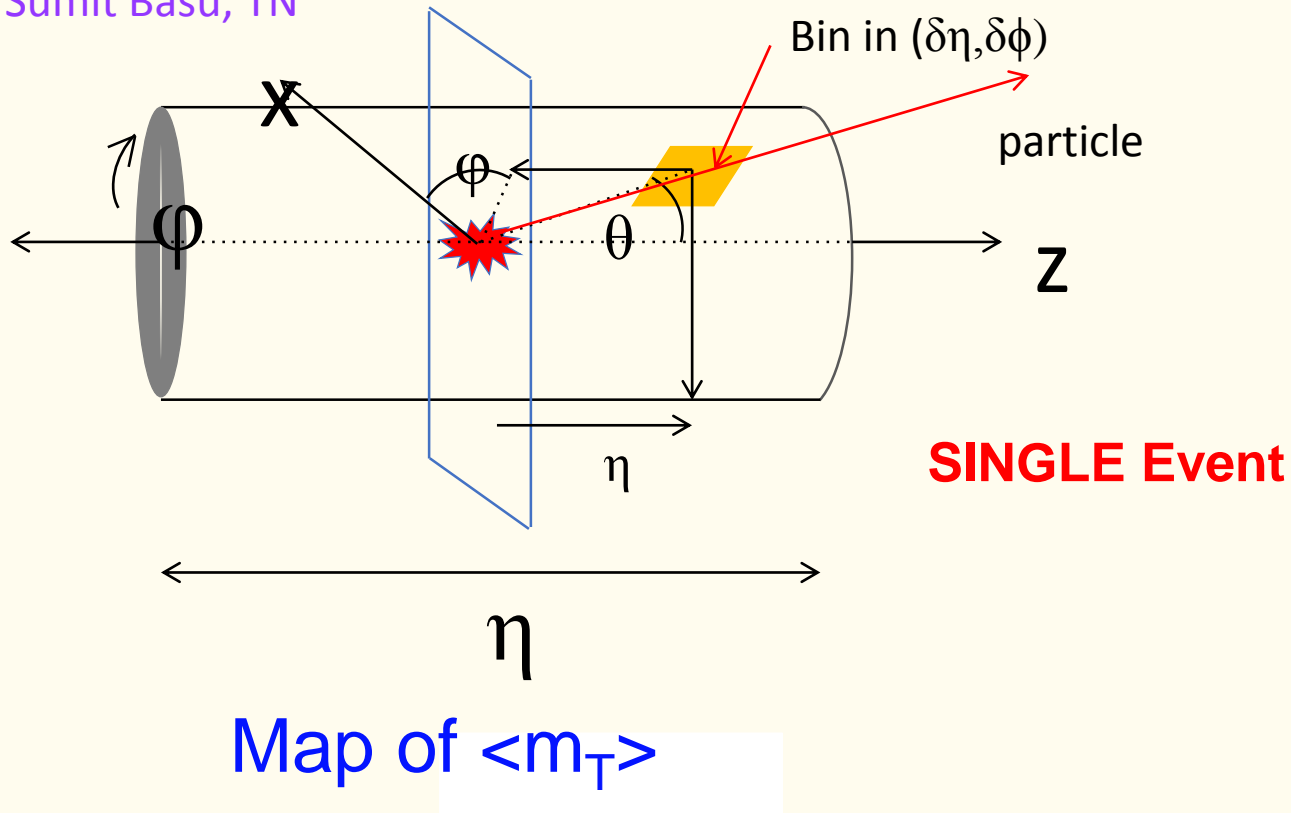
WMAP

Heavy-ion Collisions

- Hadrons detected by the experiment are mostly emitted at the freeze-out
- Similar to the CMBR which carry information at the surface of last scattering in the Universe, these hadrons may provide information about the earlier stages (hadronization) of the reaction in heavy-ion collision =>

Local Fluctuation

Sumit Basu, TN

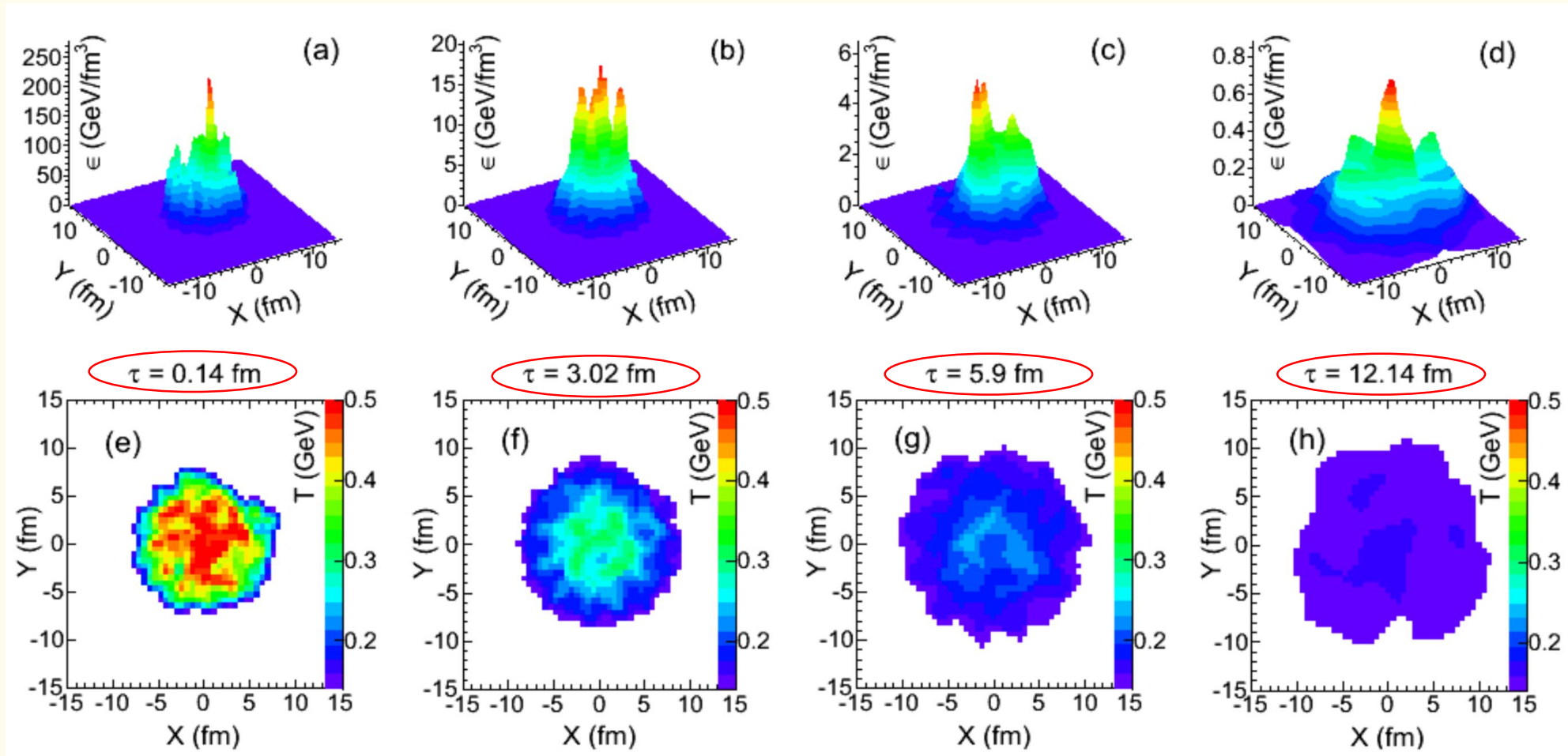


- Need large acceptance detectors
- Novel method to MAP the Heavy-ion collisions
- Need a connection to theory for early stage fluctuations:

Evolution of Energy Density and temperature

- Local fluctuations in energy density arise because of the internal structures of the colliding nuclei.
- The initial fluctuations manifest into local temperature fluctuations of the fireball at different stages of the collision.

Hydrodynamic simulation of central Pb-Pb events at 2.76 TeV (LHC)

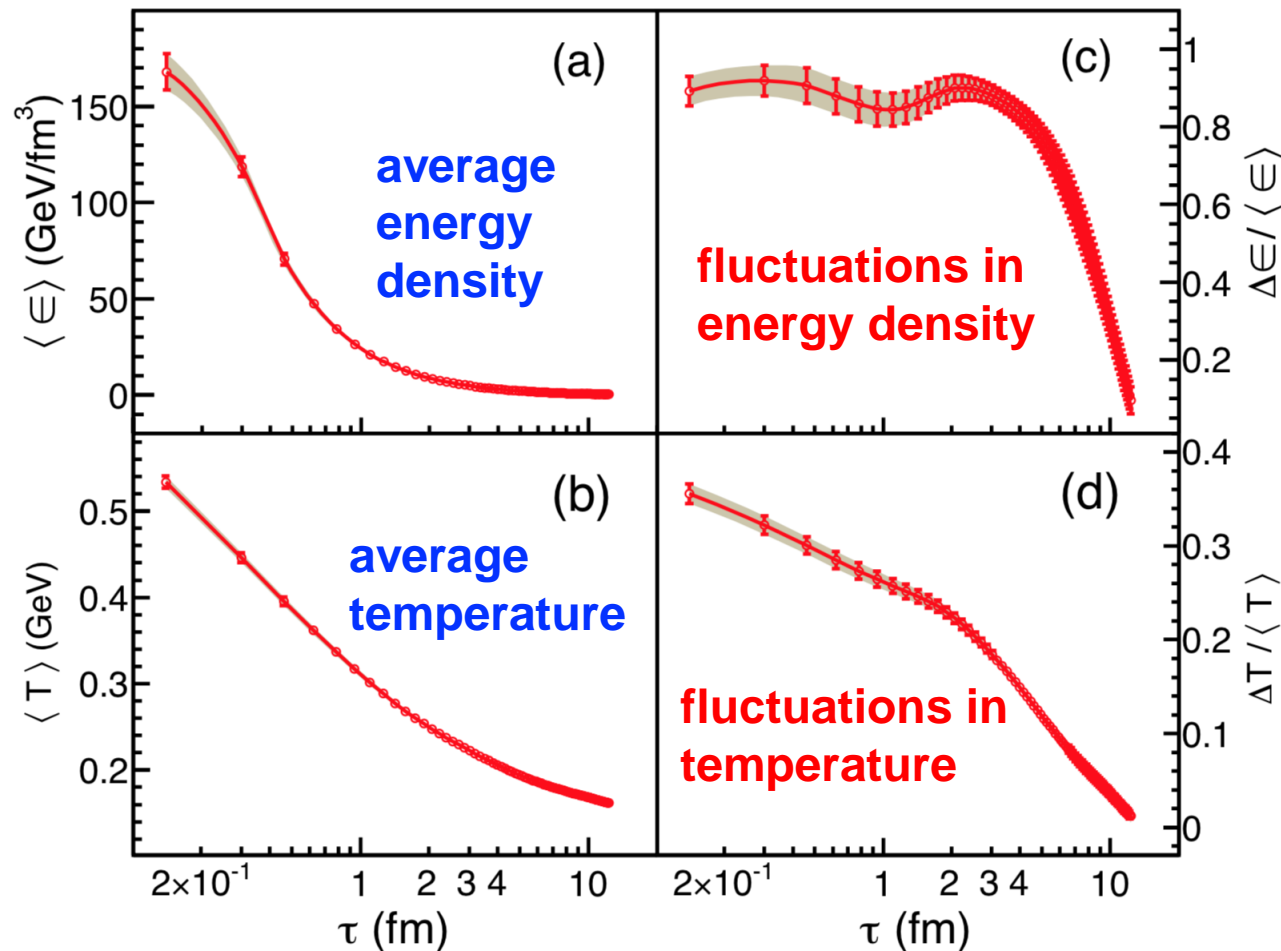


arXiv:1504.04502 [nucl-ex]

19 Nov 2020 S. Basu, R. Chatterjee, B Nandi, TN

Let's look at the fluctuations in energy density and temperature: 39

Fluctuations in Energy density and Temperature



Average is taken over the X-Y bins in every event. The shaded regions represent the extent of event-by-event variations for a large number of events

What can we learn by combining measurements with hydro.. calculations?

Need theory support and hydrodynamic calculations

To recap:

- **Fluctuations play a major role in our lives:**
 - Understanding fluctuations help to deal with the issues at present and take proactive action for future.
 - Understanding fluctuations => understanding the nature
- **Fluctuations play a major role in our physics:**
 - Fluctuations/correlations tools are important for accessing critical phenomena of QCD, probing the critical point and detailed understanding the QCD phase transition. With the availability of low energy beams at RHIC, FAIR and NICA and with new ALICE: looking forward to a brighter future

