

# Factorial cumulants from global baryon number conservation

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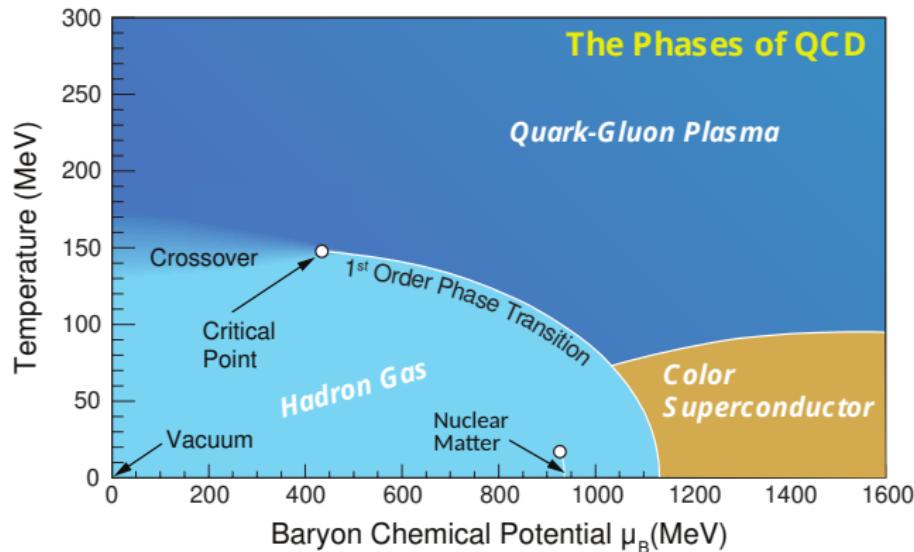
# Outline

- ① Introduction: QCD phase diagram, ALICE results, factorial cumulants
- ② Calculation of proton-antiproton factorial cumulants
- ③ Exact results
- ④ Approximate and numerical results
- ⑤ Summary

# Introduction

# QCD phase diagram

Most of this is only an educated guess based on effective models.



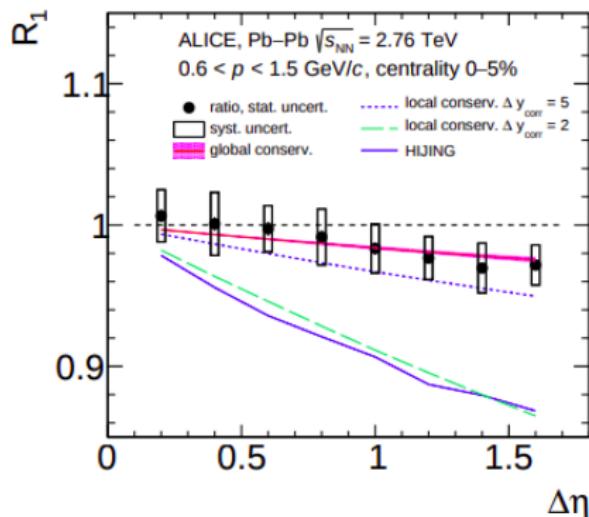
**Figure:** A. Bzdak, S. Esumi, V. Koch, J. Liao, M. Stephanov and N. Xu, Phys. Rept. **853**, 1-87 (2020) [arXiv:1906.00936 [nucl-th]].

## Effects contributing to fluctuations

- Fluctuations may reflect the desired phase transition
- ... but they may be due to other usual effects (kind of background):
  - small fluctuations of the impact parameter (and thus the number of wounded nucleons)
  - **global baryon number conservation**

## ALICE results

- “For the first time, it is shown that event-by-event baryon number conservation leads to subtle long-range correlations arising from very early interactions in the collisions.”
- $R_1 = \kappa_2(n_p - n_{\bar{p}})/\langle n_p + n_{\bar{p}} \rangle$  - normalized cumulant
- S. Acharya *et al.* [ALICE], Phys. Lett. B **807**, 135564 (2020)



## Factorial cumulants

- The interpretation of cumulants may be misleading:
  - they mix correlation functions of different orders
  - they can be dominated by e.g.  $\langle n \rangle$ .
- Factorial cumulants represent multi-particle correlation function.
- $C_2(y_1, y_2) = \varrho_2(y_1, y_2) - \varrho(y_1)\varrho(y_2)$  - two-particle density correlation function
- $\hat{C}_2 = \int dy_1 dy_2 C_2(y_1, y_2)$
- No correlations:  $\hat{C}_k = 0$  ( $k > 1$ )
- Factorial cumulant generating function:

$$G(z) = \ln(\sum_{n=0}^{\infty} P(n)z^n)$$

- Factorial cumulants:  $\hat{C}_k = \left. \frac{d^k G}{dz^k} \right|_{z=1}$

# Calculation

Goal:  
find the contribution of baryon number conservation  
in correlation functions.

MB and A. Bzdak, Phys. Rev. C **102**, no.6, 064908 (2020)

# Probability distribution

- Let:
  - $N_b, \bar{N}_b$  - # baryons and antibaryons
  - $B$  - conserved baryon number
- Probability distribution of observing  $n_p$  protons and  $\bar{n}_p$  antiprotons is:

$$P(n_p, \bar{n}_p) = A \sum_{N_b=n_p}^{\infty} \sum_{\bar{N}_b=\bar{n}_p}^{\infty} \delta_{N_b-\bar{N}_b, B} \left[ \frac{\langle N_b \rangle^{N_b}}{N_b!} e^{-\langle N_b \rangle} \right] \left[ \frac{\langle \bar{N}_b \rangle^{\bar{N}_b}}{\bar{N}_b!} e^{-\langle \bar{N}_b \rangle} \right] \\ \times \left[ \frac{N_b!}{n_p!(N_b-n_p)!} p^{n_p} (1-p)^{N_b-n_p} \right] \left[ \frac{\bar{N}_b!}{\bar{n}_p!(\bar{N}_b-\bar{n}_p)!} \bar{p}^{\bar{n}_p} (1-\bar{p})^{\bar{N}_b-\bar{n}_p} \right], \quad (1)$$

where

$$A = \frac{\left( \frac{\langle \bar{N}_b \rangle}{\langle N_b \rangle} \right)^{\frac{B}{2}} e^{\langle N_b \rangle + \langle \bar{N}_b \rangle}}{I_B \left( 2\sqrt{\langle N_b \rangle \langle \bar{N}_b \rangle} \right)} \text{-normalization constant, } p = \langle n_p \rangle / \langle N_b \rangle, \quad \bar{p} = \langle \bar{n}_p \rangle / \langle \bar{N}_b \rangle,$$

$I_B$  - modified Bessel function

baryon number conservation

baryons, antibaryons number  $\sim$  Poisson (no correlations)

binomial acceptance

# Factorial cumulant generating function

General formula for 2 variables:

$$G(x, \bar{x}) = \ln \left[ \sum_{n_p=0}^{\infty} \sum_{\bar{n}_p=0}^{\infty} x^{n_p} \bar{x}^{\bar{n}_p} P(n_p, \bar{n}_p) \right]. \quad (2)$$

In our case:

$$G(x, \bar{x}) = \ln \left[ \left( \frac{px + 1 - p}{\bar{p}\bar{x} + 1 - \bar{p}} \right)^{\frac{B}{2}} \frac{I_B \left( 2z \sqrt{(px + 1 - p)(\bar{p}\bar{x} + 1 - \bar{p})} \right)}{I_B (2z)} \right], \quad (3)$$

where

- $z = \sqrt{\langle N_b \rangle \langle \bar{N}_b \rangle}$ ,
- $\langle N_b \rangle, \langle \bar{N}_b \rangle$  - mean numbers of baryons and antibaryons *before* baryon number conservation,
- $\langle N_b \rangle_c = z \frac{I_{B-1}(2z)}{I_B(2z)}$ ,  $\langle \bar{N}_b \rangle_c = z \frac{I_{B+1}(2z)}{I_B(2z)}$  - mean numbers of baryons and antibaryons *with* baryon number conservation.

## Factorial cumulants

Having

$$G(x, \bar{x}) = \ln \left[ \left( \frac{px + 1 - p}{\bar{p}\bar{x} + 1 - \bar{p}} \right)^{\frac{B}{2}} \frac{I_B \left( 2z \sqrt{(px + 1 - p)(\bar{p}\bar{x} + 1 - \bar{p})} \right)}{I_B (2z)} \right],$$

we can calculate proton-antiproton factorial cumulants:

$$\hat{C}^{(n,m)} = \frac{\partial^n}{\partial x^n} \frac{\partial^m}{\partial \bar{x}^m} G(x, \bar{x}) \Big|_{x=\bar{x}=1} \quad (4)$$

for  $n$  protons and  $m$  antiprotons.

Note: no correlations:  $\hat{C}^{(n,m)} = 0$  (except  $\hat{C}^{(1,0)}$ ,  $\hat{C}^{(0,1)}$ )

# Exact results

# Results

- order 1:
  - $\hat{C}^{(1,0)} = p\langle N_b \rangle_c$
- order 2:
  - $\hat{C}^{(2,0)} = -p^2 (\langle N_b \rangle_c + \Delta)$
  - $\hat{C}^{(1,1)} = -p\bar{p}\Delta$
- order 3:
  - $\hat{C}^{(3,0)} = p^3 [2! (\langle N_b \rangle_c + \Delta + \frac{1}{2}\gamma)]$
  - $\hat{C}^{(2,1)} = p^2\bar{p}\gamma$
- order 4:
  - $\hat{C}^{(4,0)} = -p^4 [3! (\langle N_b \rangle_c + \Delta + \frac{1}{2}\gamma) + \beta]$
  - $\hat{C}^{(3,1)} = -p^3\bar{p}\beta$
  - $\hat{C}^{(2,2)} = -p^2\bar{p}^2 (\beta - \gamma)$
- Results are  $\neq 0 \Rightarrow$  global baryon number conservation introduces correlations.
- Easy to obtain formulae with  $p \leftrightarrow \bar{p}$

Introduced notation:

- $z_c = \sqrt{\langle N_b \rangle_c \langle \bar{N}_b \rangle_c},$
- $\langle N \rangle_c = \langle N_b \rangle_c + \langle \bar{N}_b \rangle_c,$
- $\Delta = z_c^2 - z^2,$
- $\gamma = z_c^2 + \Delta \langle N \rangle_c,$
- $\beta = \gamma(\langle N \rangle_c + 2) + 2\Delta^2.$
- They all depend on  $B$  and  $z = \sqrt{\langle N_b \rangle \langle \bar{N}_b \rangle}$  only.

# Approximate and numerical results

## B=0 special case

- Observe in results that each  $\hat{C}^{(n,m)} \sim p^n \bar{p}^m$ .
- So let's define:

$$\hat{R}^{(n,m)} = \frac{\hat{C}^{(n,m)}}{p^n \bar{p}^m}, \quad (5)$$

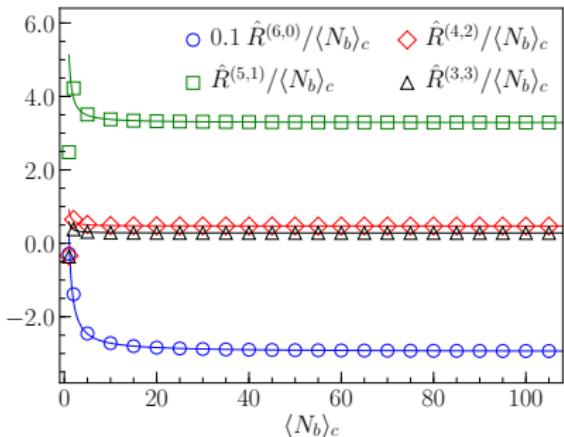
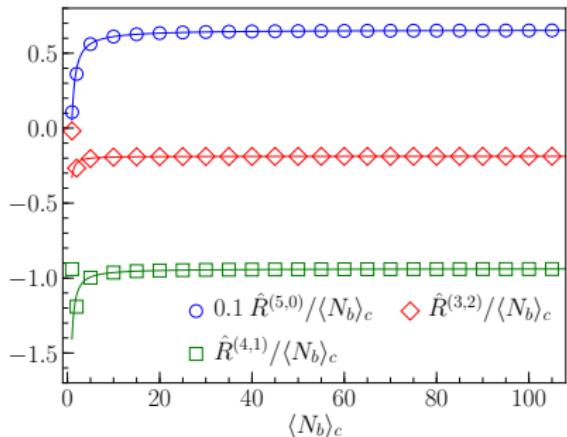
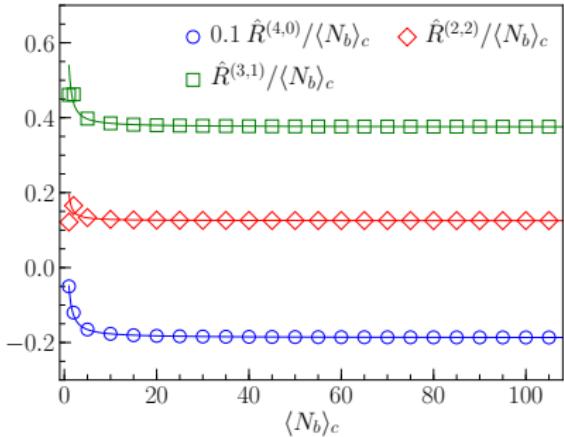
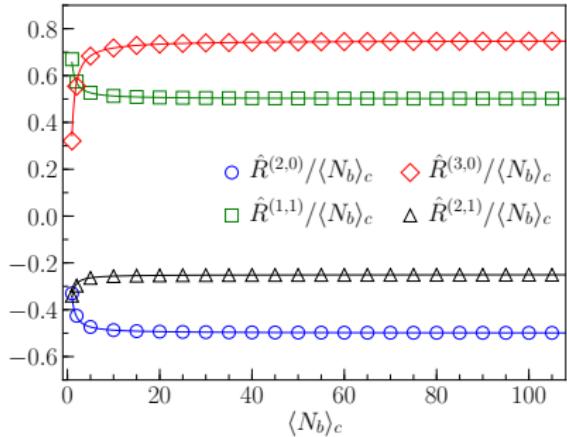
- For  $B = 0$  we have  $z_c = \langle N_b \rangle_c = \langle \bar{N}_b \rangle_c = \langle N \rangle_c / 2$
- Using asymptotic expansion of  $I_B$  one can show that

$$\hat{R}^{(n,m)}(z_c) \sim a_1 z_c + a_0 + a_{-1} z_c^{-1} + \dots, \quad (6)$$

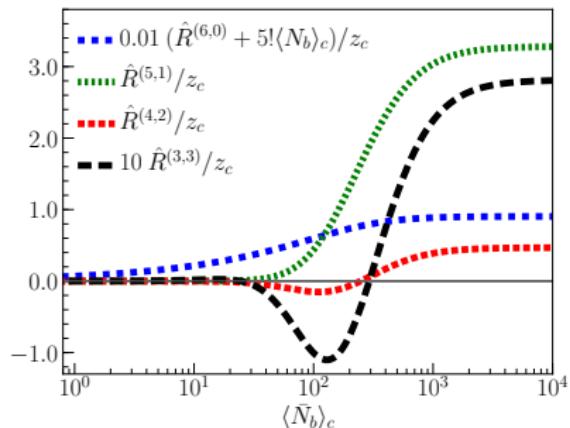
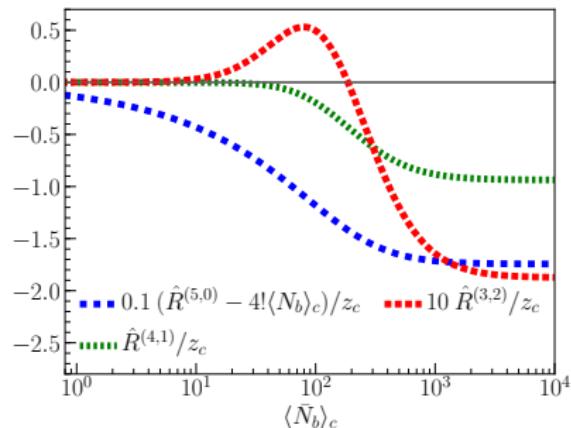
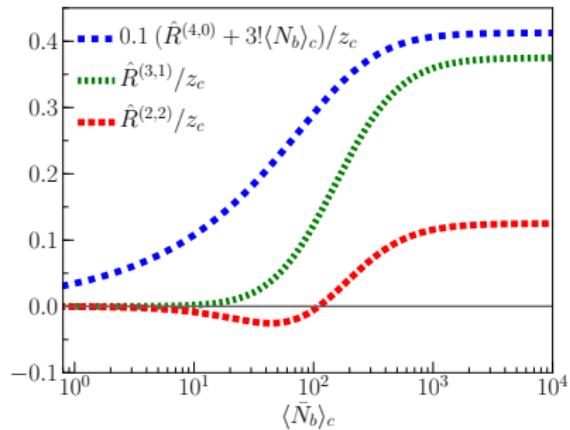
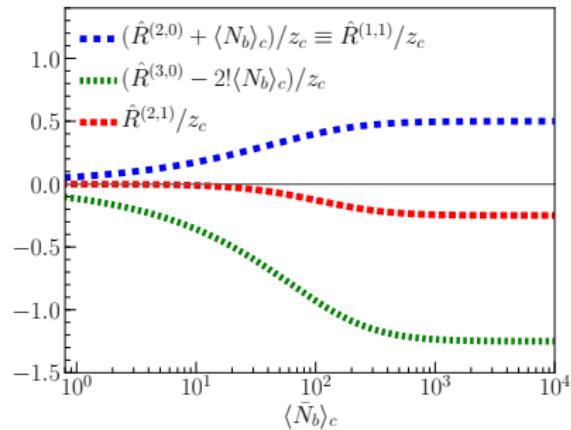
linear term dominates + some corrections for small  $z_c = \langle N_b \rangle_c$ .

- So  $\hat{R}^{(n,m)} / \langle N_b \rangle_c$  should be const. despite small  $\langle N_b \rangle_c$ .

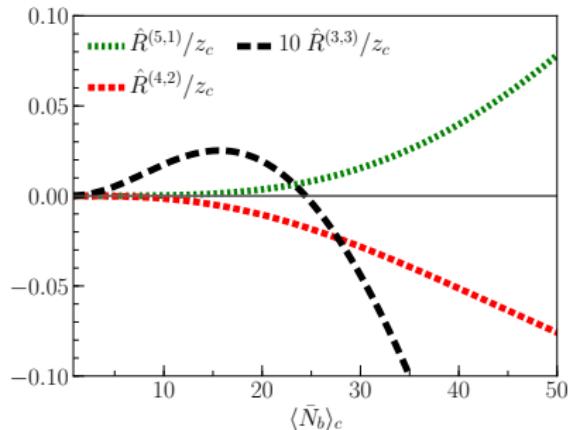
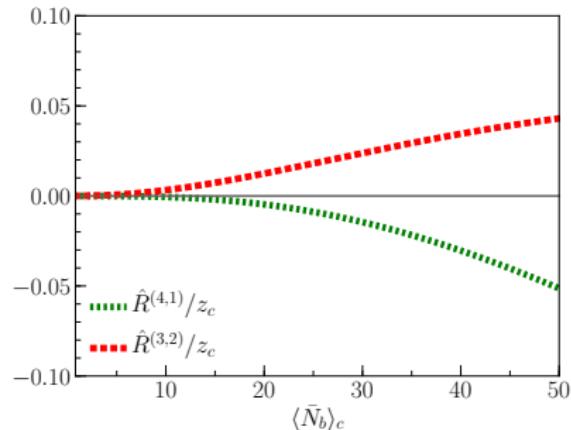
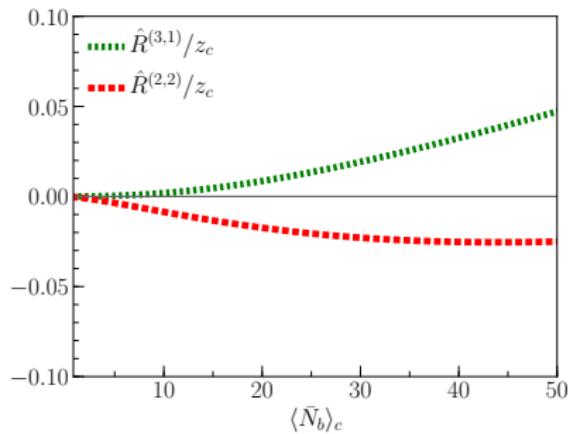
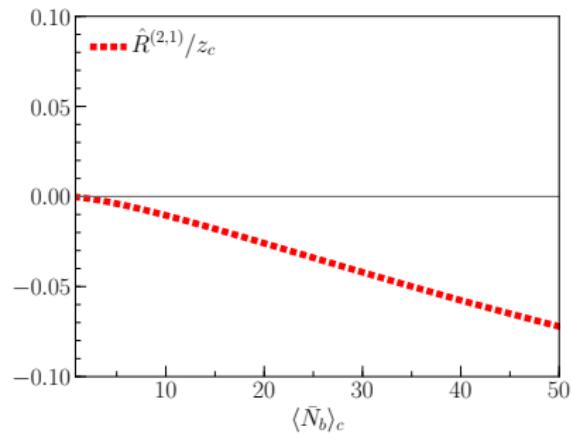
## B=0. Markers - exact, lines - asymptotic



$B=300$ , exact. For  $m=0$  adjusted to be invariant under  $p \leftrightarrow \bar{p}$



# B=300, exact, linear scale



## Summary

- Factorial cumulants are integrated correlation functions.
- Proton, antiproton and mixed proton-antiproton  $\hat{C}^{(n,m)}$  are calculated assuming the global baryon number conservation is the only source of correlations.
- At  $B = 0$  the factorial cumulants  $\hat{C}^{(n,m)}$  are practically proportional to  $p^n \bar{p}^m$  only.
- Factorial cumulants can be measured experimentally.

Thank you :)

# Backup

## Results - protons-antiprotons exchange

- Recall:  $\hat{C}^{(n,m)}$  is factorial cumulant (integrated correlation function) for  $n$  protons and  $m$  antiprotons.
- How does it change for  $m$  protons and  $n$  antiprotons ( $p \leftrightarrow \bar{p}$ )?
- $p \leftrightarrow \bar{p}$ ,  $\langle N_b \rangle_c \leftrightarrow \langle \bar{N}_b \rangle_c$
- Examples:
  - $\hat{C}^{(2,1)} = p^2 \bar{p} \gamma \Rightarrow \hat{C}^{(1,2)} = p \bar{p}^2 \gamma$
  - $\hat{C}^{(1,0)} = p \langle N_b \rangle_c \Rightarrow \hat{C}^{(0,1)} = \bar{p} \langle \bar{N}_b \rangle_c$

## Results - continuation

- Order 5 and 6 become slightly more complex.

- order 5:

- $\hat{C}^{(5,0)} = p^5 [4! (\langle N_b \rangle_c + \Delta + \frac{1}{2}\gamma) + (\langle N \rangle_c + 7)\beta + 6\gamma\Delta]$
- $\hat{C}^{(4,1)} = p^4 \bar{p} [(\langle N \rangle_c + 3)\beta + 6\gamma\Delta]$
- $\hat{C}^{(3,2)} = p^3 \bar{p}^2 [(\langle N \rangle_c + 1)\beta + 6\gamma\Delta]$

- order 6:

- $\hat{C}^{(6,0)} = -p^6 [5! (\langle N_b \rangle_c + \Delta + \frac{1}{2}\gamma) + \{(\langle N \rangle_c + 5)(\langle N \rangle_c + 7) + 12\} \beta + 6\gamma^2 + 16\Delta^3 + 2\gamma\Delta(7\langle N \rangle_c + 35)]$
- $\hat{C}^{(5,1)} = -p^5 \bar{p} [(\langle N \rangle_c + 3)(\langle N \rangle_c + 4)\beta + 6\gamma^2 + 16\Delta^3 + 2\gamma\Delta(7\langle N \rangle_c + 20)]$
- $\hat{C}^{(4,2)} = -p^4 \bar{p}^2 [(\langle N \rangle_c + 1)(\langle N \rangle_c + 3)\beta + 6\gamma^2 + 16\Delta^3 + 2\gamma\Delta(7\langle N \rangle_c + 11)]$
- $\hat{C}^{(3,3)} = -p^3 \bar{p}^3 [(\langle N \rangle_c + 1)(\langle N \rangle_c + 2)\beta + 6\gamma^2 + 16\Delta^3 + 2\gamma\Delta(7\langle N \rangle_c + 8)]$

## Relations

- Observe in results that each  $\hat{C}^{(n,m)} \sim p^n \bar{p}^m$ .
- So let's define:

$$\hat{R}^{(n,m)} = \frac{\hat{C}^{(n,m)}}{p^n \bar{p}^m}, \quad (7)$$

- Such ratios seem to satisfy the relation:

$$\hat{R}^{(n+1,m)} = \hat{R}^{(n,m+1)} - (n-m)\hat{R}^{(n,m)}$$

which have been verified up to  $n + m < 9$

## What is $I_B$ ?

- $I_B$  - modified Bessel function
- Defined by series:

$$I_B(x) = \sum_{m=0}^{\infty} \frac{1}{m!(m+B)!} \left(\frac{x}{2}\right)^{2m+B}, \quad (8)$$

assuming  $B$  - natural.

# Asymptotic expansion of the modified Bessel function

- For large  $x$ :

$$I_\nu(x) \sim \frac{e^x}{\sqrt{2\pi x}} \left( 1 + \sum_{n=1}^{\infty} \frac{(-1)^n \prod_{i=1}^n (4\nu^2 - (2i-1)^2)}{n!(8x)^n} \right).$$

- Asymptotic ratios (for  $B = 0$ ) become as simple as

- $\hat{R}^{(2,0)}(z_c) \sim -\frac{1}{2}z_c + \frac{1}{8} + \frac{1}{32}z_c^{-1} + \dots$
- $\hat{R}^{(1,1)}(z_c) \sim \frac{1}{2}z_c + \frac{1}{8} + \frac{1}{32}z_c^{-1} + \dots$
- $\hat{R}^{(3,0)}(z_c) \sim \frac{3}{4}z_c - \frac{5}{16} - \frac{3}{32}z_c^{-1} + \dots$
- $\hat{R}^{(2,1)}(z_c) \sim -\frac{1}{4}z_c - \frac{1}{16} - \frac{1}{32}z_c^{-1} + \dots$
- $\hat{R}^{(4,0)}(z_c) \sim -\frac{15}{8}z_c + \frac{33}{32} + \frac{45}{128}z_c^{-1} + \dots$
- $\hat{R}^{(3,1)}(z_c) \sim \frac{3}{8}z_c + \frac{3}{32} + \frac{9}{128}z_c^{-1} + \dots$
- $\hat{R}^{(2,2)}(z_c) \sim \frac{1}{8}z_c + \frac{1}{32} + \frac{5}{128}z_c^{-1} + \dots$
- etc.

# Cumulants

- Cumulant generating function for random variable  $n$ :

$$K(t) = \ln \left( \sum_{n=0}^{\infty} P(n) e^{tn} \right)$$

- Cumulants:  $\kappa_i = \frac{d^i K}{dt^i} \Big|_{t=0}$
- $\kappa_1 = \langle n \rangle$  (mean)  
 $\kappa_2 = \mu_2 = \sigma^2$  (variance)  
 $\kappa_3 = \mu_3 = S\sigma^3$  (scaled skewness)  
 $\kappa_4 = \mu_4 - 3\mu_2^2$  (kurtosis and variance),  $\mu_k = \langle (n - \langle n \rangle)^k \rangle$
- Cumulants are broadly studied in heavy ion collisions, e.g.:  
M. A. Stephanov, Phys. Rev. Lett. **102**, 032301 (2009) [0809.3450]  
N. K. Behera [ALICE], Nucl. Phys. A **982**, 851-854 (2019) [1807.06780]  
L. Adamczyk *et al.* [STAR], Phys. Lett. B **785**, 551-560 (2018) [1709.00773]  
A. Adare *et al.* [PHENIX], Phys. Rev. C **93**, no.1, 011901 (2016) [1506.07834]  
P. Braun-Munzinger, A. Rustamov and J. Stachel, Nucl. Phys. A **960**, 114-130 (2017) [1612.00702]