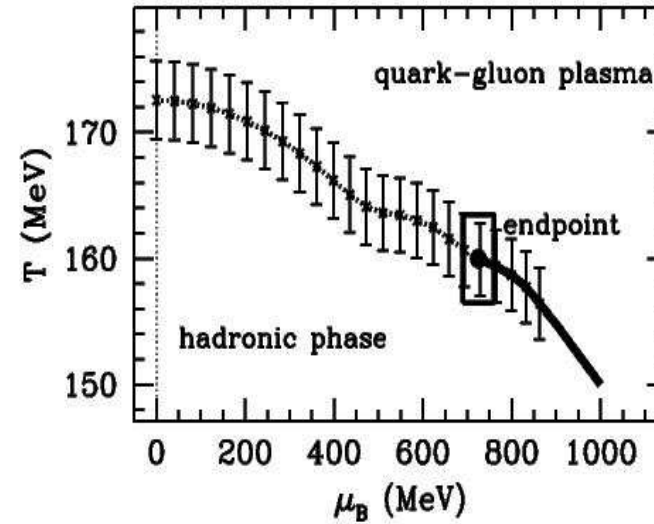
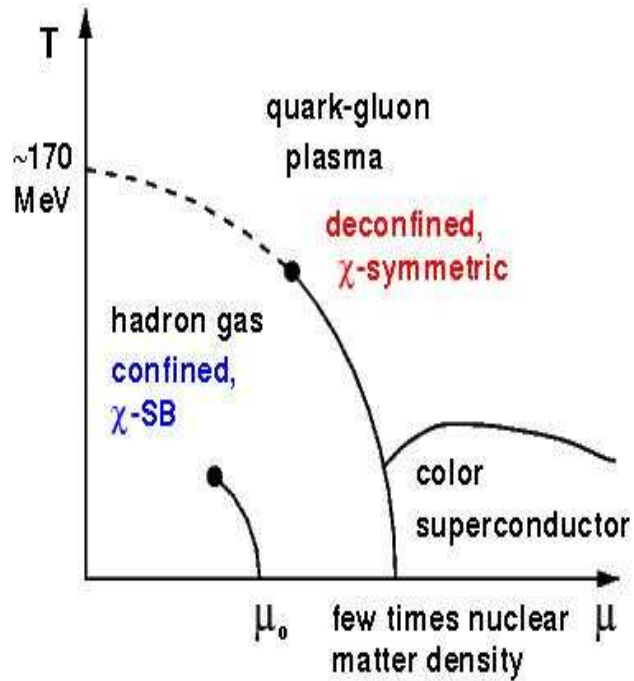


# Event-by-Event Fluctuations

- What are E-by-E fluctuations?
- Fluctuations in a thermal system
- What can be and is being measured?
- Some results and their interpretation

# Phase diagram

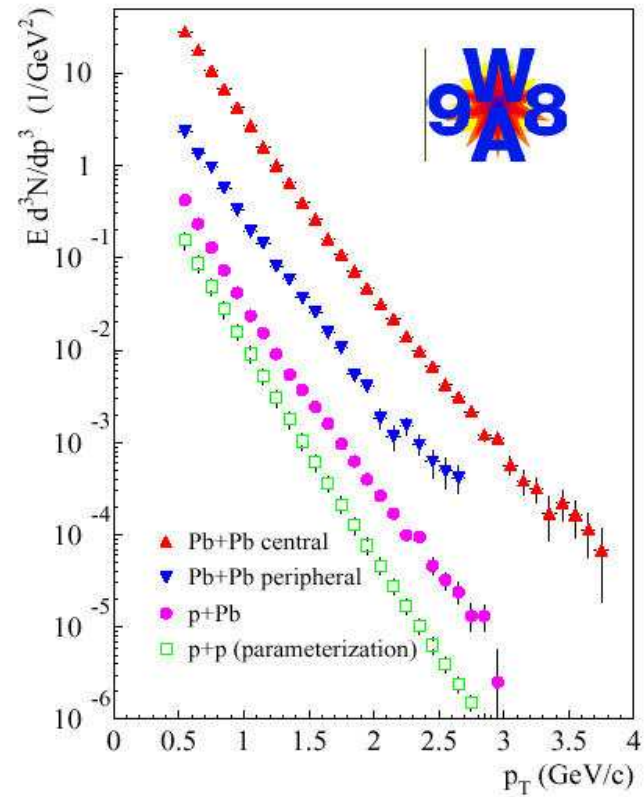


Z. Fodor et al., PLB

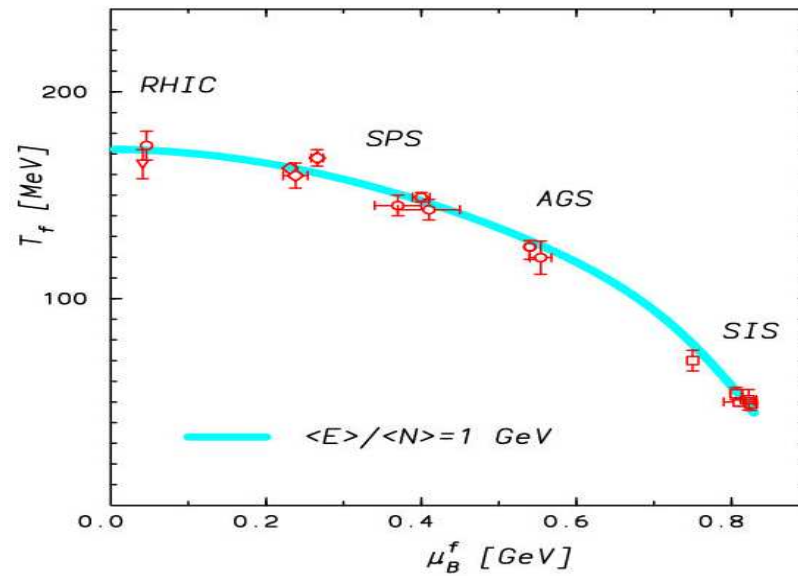
# How to study

- Characterize the system
  - Spectra, collective expansion (QGP)
  - Response functions (fluctuations) (QGP, Matter )
- Probe the system
  - Photons and di-leptons (QGP, chiral)
  - Charmonium (QGP)
  - Jets (QGP)

# Particle Spectra

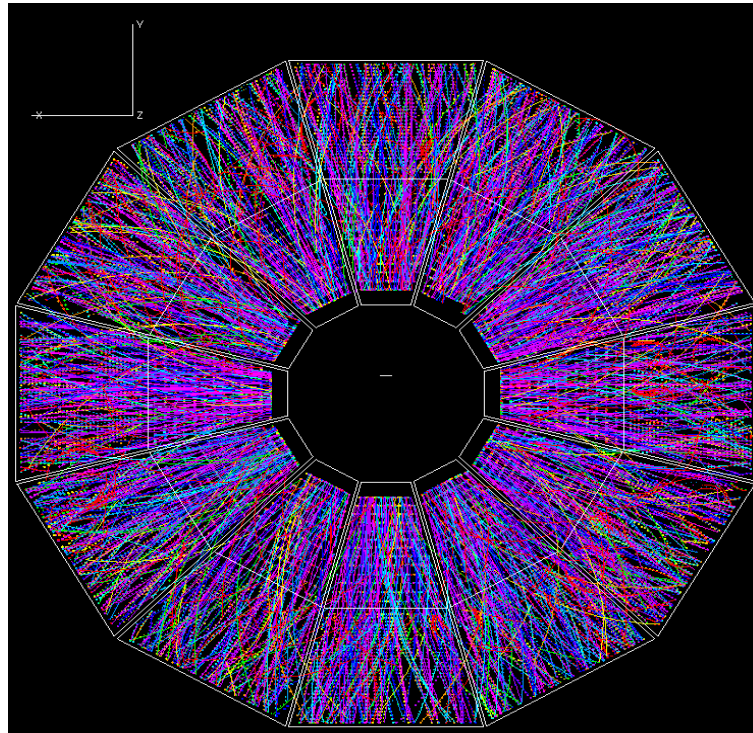


# Particle Ratios (Chemical equilibrium)



K. Redlich et al.

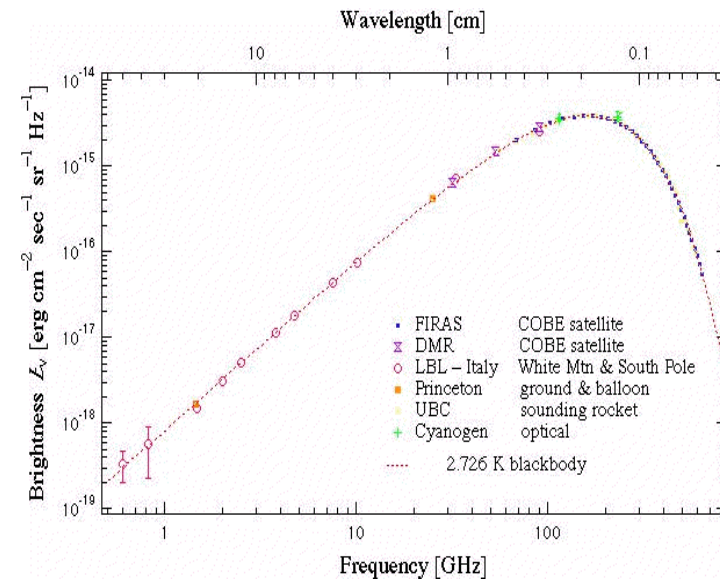
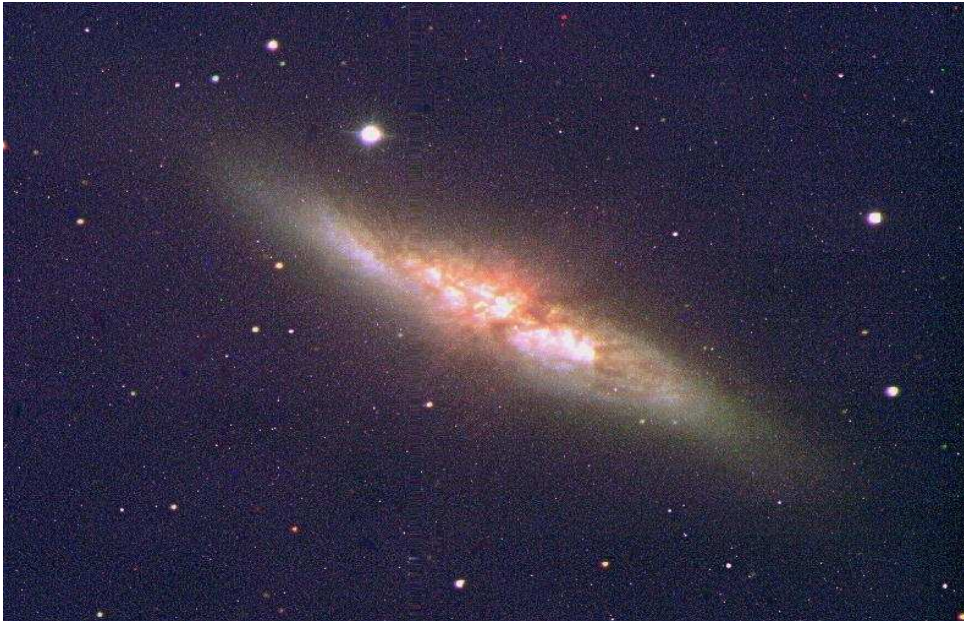
# Statistical approach



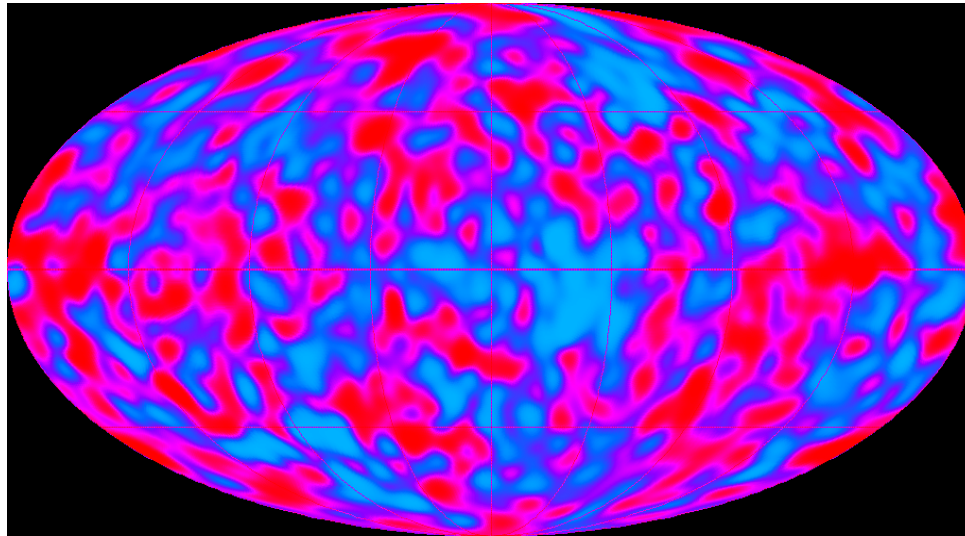
Au+Au

(STAR)

# The mother of all thermal spectra

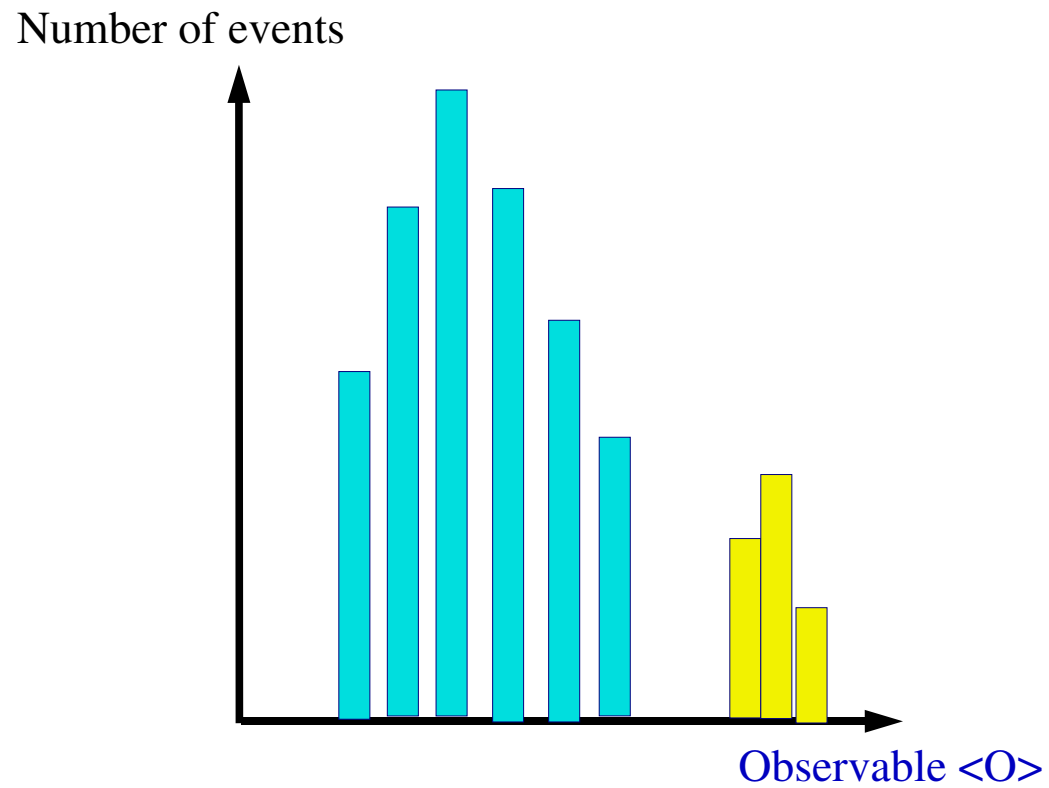


# COBE



Fluctuations at the level of  $10^{-5}$  !!!

# Event-by-Event fluctuations



# Event-by-Event fluctuations



Old idea: distinct event classes



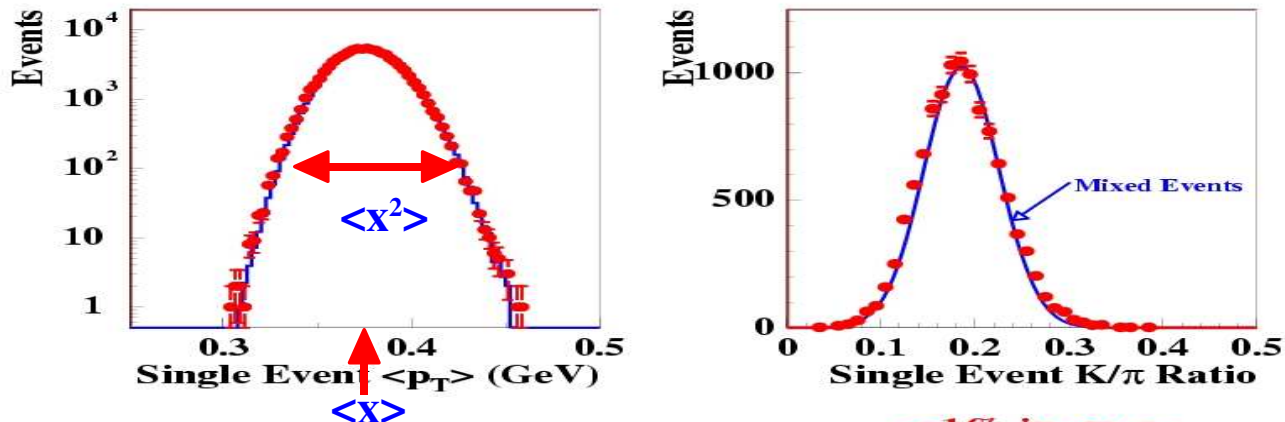
After several experiments (NA49, STAR...)

**GAUSSIANS**

Physics is in the **WIDTH** of the Gaussian!

# Event-by-Event

## NA49 Pb+Pb Event-by-Event Fluctuations



Dynamical Event-by-Event Fluctuations:

$< 1\%$  in  $\langle p_T \rangle$   
 $< 15\%$  in K/ $\pi$

The physics is in the width

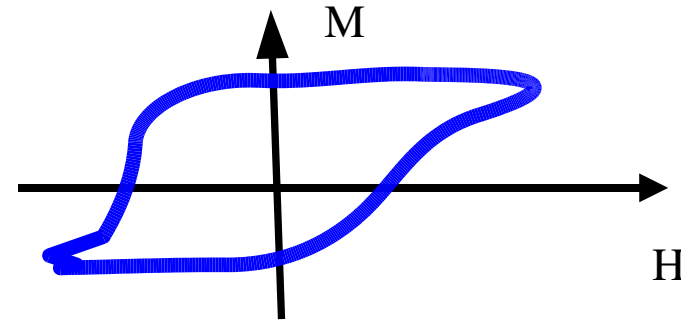
E-by-E measures  
2-particle correlations

# Susceptibilities

$$E = E_0 + m H + \mu Q$$

$$\langle m \rangle = \frac{d F}{d H}$$

$$\langle Q \rangle = \frac{d F}{d \mu}$$



## Susceptibilities

$$\chi_m = \frac{d^2 F}{d H^2}$$

$$\chi_Q = \frac{d^2 F}{d \mu^2}$$

$$\langle \delta m \rangle = \chi_m \delta H$$

$$\langle \delta Q \rangle = \chi_Q \delta \mu$$

**Linear response**

$$\langle (\delta m)^2 \rangle = \chi_m$$

$$\langle (\delta Q)^2 \rangle = \chi_Q$$

**Fluctuations**

# Fluctuations and correlations

(A. Bialas and v.k.)

Event-by-Event averages:

$$S(x) = \sum_{i=1}^N x(p_i) \equiv \sum_{i=1}^N x(i)$$

$$\langle S^k \rangle_{ebe} = \frac{1}{M} \sum_{m=1}^{N_{events}} \sum_{i_1=1}^{N_m} \dots \sum_{i_k=1}^{N_m} x_m(i_1) \dots x_m(i_k)$$

Inclusive averages:

$$\int dp_1 \dots dp_n \rho(p_1, \dots, p_n) [x(p_1)]^{k_1} \dots [x(p_n)]^{k_n} = \frac{1}{M} \sum_{m=1}^{N_{events}} \sum_{i_1=1}^{N_m} \dots \sum_{i_n=1}^{N_m} [x_m(i_1)]^{k_1} \dots [x_m(i_n)]^{k_n}$$

Event-by-Event fluctuations

measure many particle correlations

$$\langle S \rangle_{ebe} = \int dp \rho(p) x(p)$$

$$\langle S^2 \rangle_{ebe} = \int dp_1 dp_2 \rho_2(p_1, p_2) x(p_1) x(p_2) + \int dp \rho(p) [x(p)]^2$$

# Fluctuations in thermal system

example: charge fluctuations

$$Z = \text{Tr} [\exp(-\beta (H - \mu Q))]$$

Mean charge:  $\langle Q \rangle = T \frac{\partial}{\partial \mu} \log(Z) = -\frac{\partial}{\partial \mu} F$

Variance:  $\langle (\delta Q)^2 \rangle = T^2 \frac{\partial^2}{\partial \mu^2} \log(Z) = -T \frac{\partial^2}{\partial \mu^2} F$

Susceptibility:  $\chi_Q = -\frac{1}{V} \frac{\partial^2}{\partial \mu^2} F$

Relation to correlators:  $\chi_Q = -\Pi_{00}(\omega=0, q \rightarrow 0) \quad \Pi_{\mu\nu} = i \int d^4x \exp(-ikx) \langle \langle j_\mu(x) j_\nu(0) \rangle \rangle$

Similar for energy fluctuations:  $\langle (\delta E)^2 \rangle = T^2 C_V$

# Fluctuations of rare particles

Charge conservation needs to be taken into account explicitly: **Canonical** treatment

Consider:  $F_2 \equiv \frac{\langle N(N-1) \rangle}{\langle N \rangle^2}$   $F_2 = 1$  for Poisson statistics

Equilibrium:  $P_{n,eq.} = \frac{\epsilon^n}{I_0(2\sqrt{\epsilon})(n!)^2}$   $\epsilon = \langle N \rangle_{MB}^2$

$$\langle N \rangle_{eq.} = \sqrt{\epsilon} \frac{I_1(2\sqrt{\epsilon})}{I_0(2\sqrt{2\epsilon})} = \epsilon - \frac{\epsilon^2}{2}$$

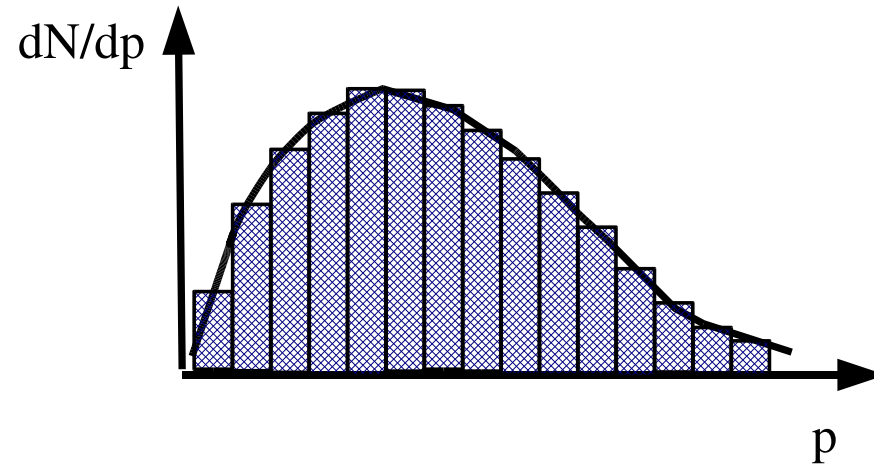
$$\langle N^2 \rangle_{eq.} = \epsilon$$

$$F_2^{eq.} = \frac{1}{2} + \frac{\epsilon}{6} + \dots \approx \frac{1}{2} + \frac{\langle N_{eq.} \rangle}{6} + \dots$$

# Towards real life

Remember ideal gas:

$$N = \sum_p \langle n(p) \rangle$$

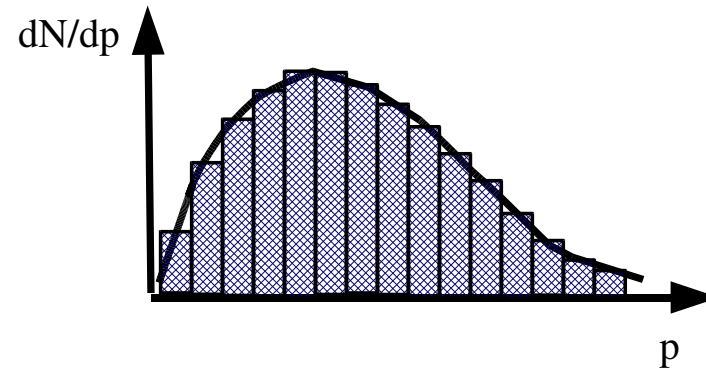


Fluctuations:  $\delta n(p) = n(p) - \langle n(p) \rangle$

Global fluctuations are due to  
“local” fluctuations of the particle  
numbers  
in each momentum bin!

# Towards real life II

Consider observable  $X$ : 
$$X = \sum_p x(p) n(p)$$



Mean: 
$$\langle X \rangle = \sum_p x(p) \langle n(p) \rangle$$

Fluctuations: 
$$\delta X = \sum_p x(p) (\delta n(p))$$
 
$$\langle (\delta X)^2 \rangle = \sum_{p, q} \Delta(p, q) x(p) x(q)$$

Basic correlator: 
$$\Delta_{\alpha, \beta}(p, q) \equiv \langle \delta n_{\alpha}(p) \delta n_{\beta}(q) \rangle$$

# Basic Correlator

Basic correlator:  $\Delta_{\alpha, \beta}(\mathbf{p}, \mathbf{q}) \equiv \langle \delta n_{\alpha}(\mathbf{p}) \delta n_{\beta}(\mathbf{q}) \rangle$

Ideal gas:  $\Delta_{\alpha, \beta}(\mathbf{p}, \mathbf{q}) = \delta_{\mathbf{p}, \mathbf{q}} \delta_{\alpha, \beta} \omega_{\alpha}(\mathbf{p}) \langle n_{\alpha}(\mathbf{p}) \rangle$

$\omega_{\alpha}(\mathbf{p}) = 1$                       classical limit (NO correlations)

$\omega_{\alpha}(\mathbf{p}) = (1 \pm \langle n_{\alpha}(\mathbf{p}) \rangle)$                       quantum gases

Relation to correlation function:

$$\Delta_{\alpha, \beta}(\mathbf{p}, \mathbf{q}) = \rho_{\alpha, \beta}^2(\mathbf{p}, \mathbf{q}) - \rho_{\alpha}(\mathbf{p}) \rho_{\beta}(\mathbf{q}) + \delta_{\mathbf{p}, \mathbf{q}} \delta_{\alpha, \beta} \rho_{\alpha}(\mathbf{p}) = \mathbf{C}_{\alpha, \beta}(\mathbf{p}, \mathbf{q}) + \delta_{\mathbf{p}, \mathbf{q}} \delta_{\alpha, \beta} \rho_{\alpha}(\mathbf{p})$$

# Fluctuations of ratios

Most *intensive* observables are ratios:  $\langle \frac{P_t}{N} \rangle$   $\langle \frac{K}{\pi} \rangle$   $\langle \frac{N_+}{N_-} \rangle$

To order  $1/N$ :  $\langle R_{AB} \rangle = \frac{\langle A \rangle}{\langle B \rangle}$

$$\langle \delta R_{AB}^2 \rangle = \frac{\langle A \rangle^2}{\langle B \rangle^2} \left( \frac{\langle \delta A^2 \rangle}{\langle A \rangle^2} + \frac{\langle \delta B^2 \rangle}{\langle B \rangle^2} - 2 \frac{\langle \delta A \delta B \rangle}{\langle A \rangle \langle B \rangle} \right)$$

With:  $A = \sum_{p, \alpha} a_p^\alpha n_\alpha(p)$   $B = \sum_{p, \alpha} b_p^\alpha n_\alpha(p)$

This gives:  $\langle \delta R_{AB}^2 \rangle = \frac{\langle A \rangle^2}{\langle B \rangle^2} \sum_{p, q} \sum_{\alpha, \beta} \Delta_{\alpha, \beta}(p, q) \left( \frac{\langle a_p^\alpha a_q^\beta \rangle}{\langle A \rangle^2} + \frac{\langle b_p^\alpha b_q^\beta \rangle}{\langle B \rangle^2} - 2 \frac{\langle a_p^\alpha b_q^\beta \rangle}{\langle A \rangle \langle B \rangle} \right)$



**BASIC CORRELATOR**

# Statistical background

Finite number statistics:

subtract/divide/remove... statistical background

Use **un-correlated** basic correlator  $\Delta_{\alpha, \beta}(\mathbf{p}, \mathbf{q}) = \delta_{\mathbf{p}, \mathbf{q}} \delta_{\alpha, \beta} \langle n_{\alpha}(\mathbf{p}) \rangle$

based on **measured inclusive**  
single particle spectrum

$$\langle n_{\alpha}(\mathbf{p}) \rangle = \frac{dN}{d\mathbf{p}}$$



$\Phi, \sigma_{dynamic}, F \dots$

All we need is ....

$$\Delta_{\alpha, \beta}(p, q)$$

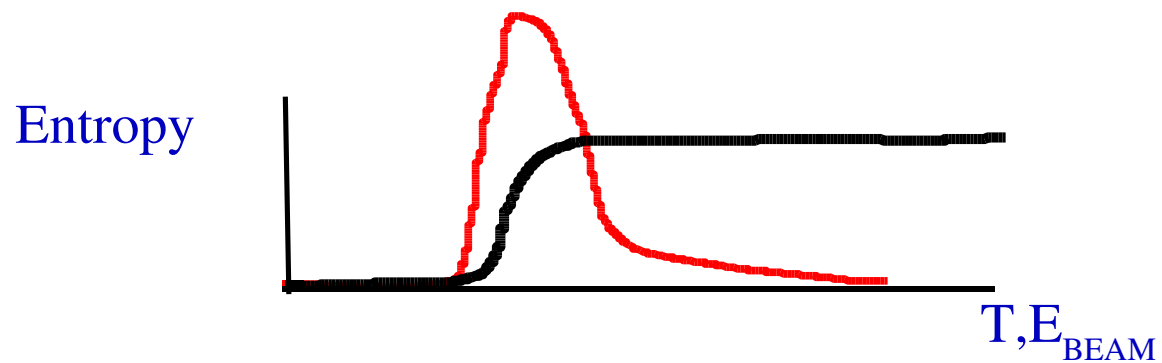
Or: **one**-particle and **two**-particle **inclusive** densities

# $P_t$ - Fluctuations

Related to energy fluctuations:

$$\langle (\Delta E)^2 \rangle = T^2 C_V$$

Landau, Vol. 5:

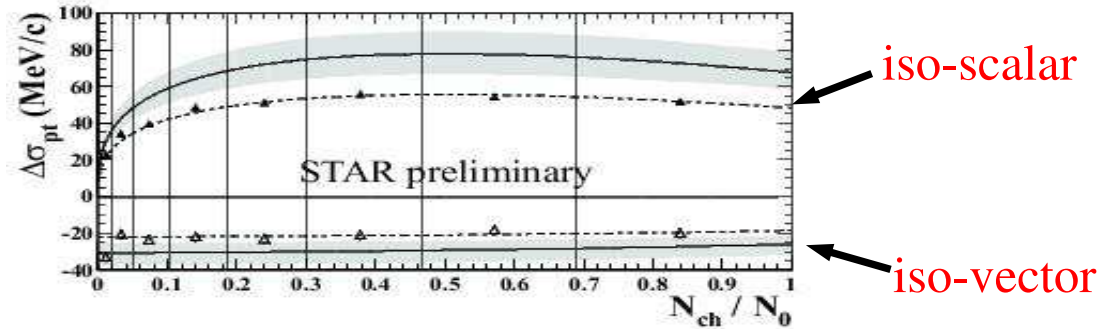
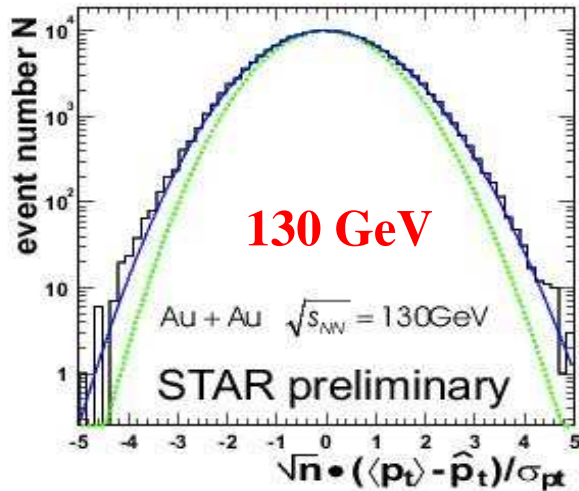
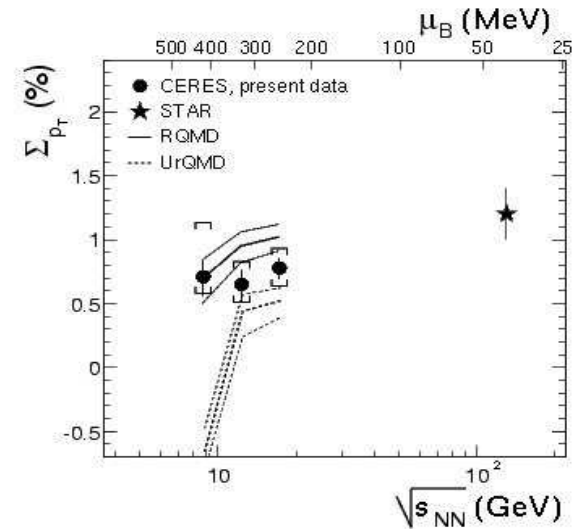
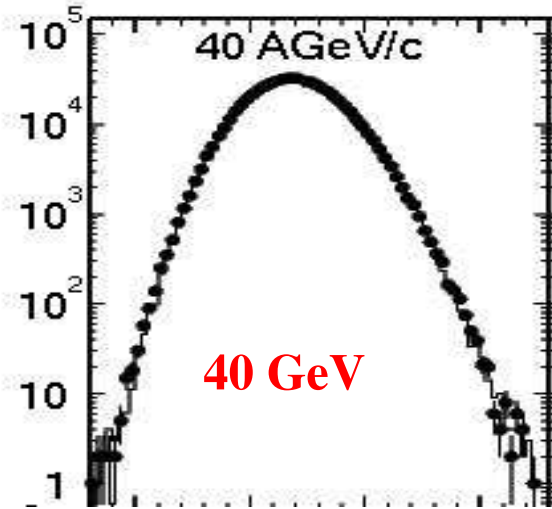


But many other sources as well

**Need excitation function**

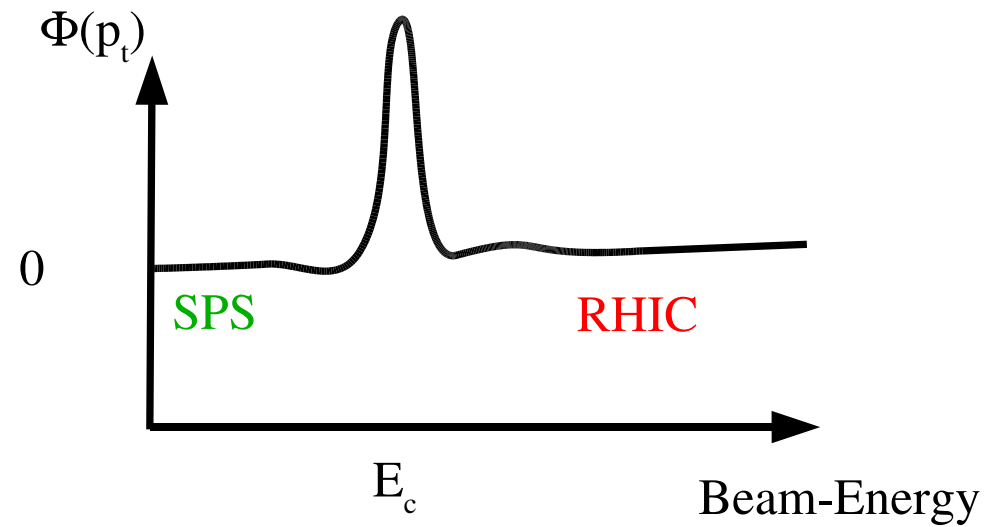
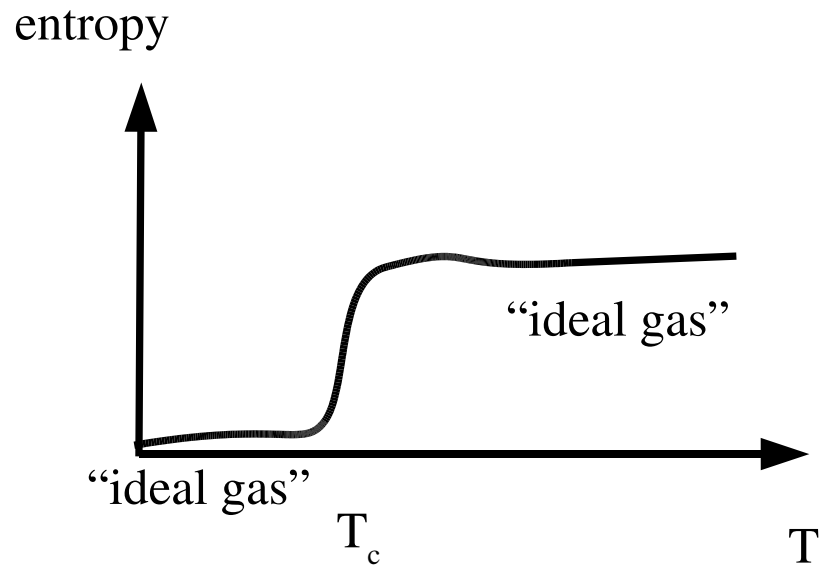
# $P_t$ -fluctuations

CERES, nucl-ex/0305002



# $p_t$ -fluctuations

Are we missing the boat?



# Charge Fluctuations

Poisson (classical ideal gas):  $\langle (\delta N)^2 \rangle \equiv \langle N^2 \rangle - \langle N \rangle^2 = N$

Charge Fluctuations:

$$\langle (\delta Q)^2 \rangle \equiv \langle Q^2 \rangle - \langle Q \rangle^2 = q^2 (\langle N^2 \rangle - \langle N \rangle^2) = q^2 \langle (\delta N)^2 \rangle = q^2 N$$



Square of charge enters!!

**Hadrons:**

$$q = \pm 1; \quad q^2 = 1$$

**Quarks:**

$$q = \pm \frac{1}{3}, \pm \frac{2}{3}; \quad q^2 = \frac{1}{9}, \frac{4}{9}$$

**Fluctuations are sensitive to  
fractional charges  
of quarks!!!!**

# Charge Fluctuations

(Asakawa et al, Jeon et al.)

$$\langle (\delta Q)^2 \rangle \equiv \langle Q^2 \rangle - \langle Q \rangle^2 = q^2 N$$

Need to get rid of particle number (N) dependence to be sensitive to fractional charges

**Divide by entropy!**

$$\frac{\langle (\delta Q)^2 \rangle}{S} \propto q^2$$

# Charge fluctuations, correlators and Balance functions

$$\langle(\delta Q)^2\rangle = \sum_{p,q} \Delta^{++}(p,q) + \Delta^{--}(p,q) - 2\Delta^{+-}(p,q)$$

Balance function:  
(Bass et al.)

$$B(y) = \frac{1}{2} \left[ \frac{\rho_{+-}(y)}{N_+} + \frac{\rho_{-+}(y)}{N_-} - \frac{\rho_{++}(y)}{N_+} - \frac{\rho_{--}(y)}{N_-} \right]$$

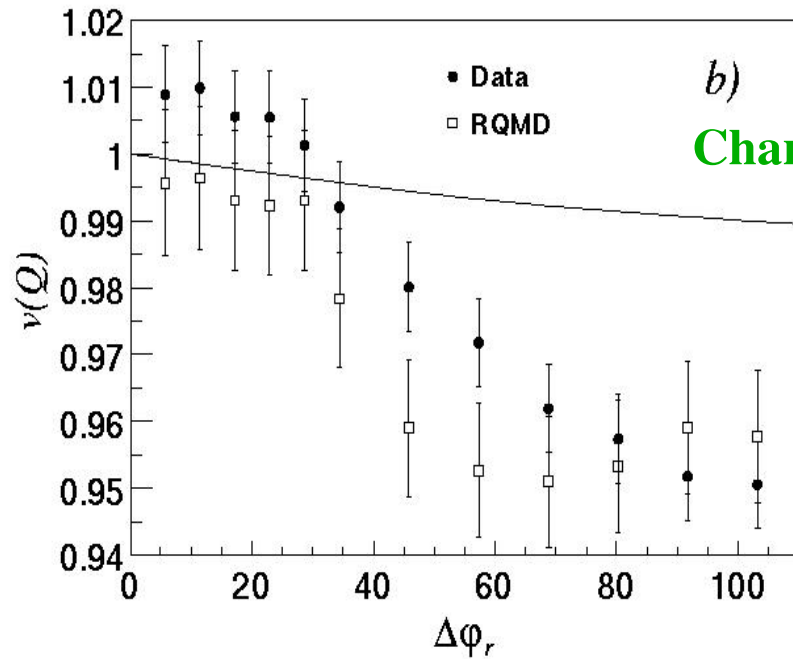
For charge symmetric system  $N_+ = N_-$ :  $B(y) = \frac{1}{2N_+} \left[ 2\Delta_{+-}(y) - \Delta_{++}(y) - \Delta_{--}(y) \right] - 1$

$$\frac{\langle(\delta Q)^2\rangle}{N_{charge}} = 1 - \int dy B(y)$$

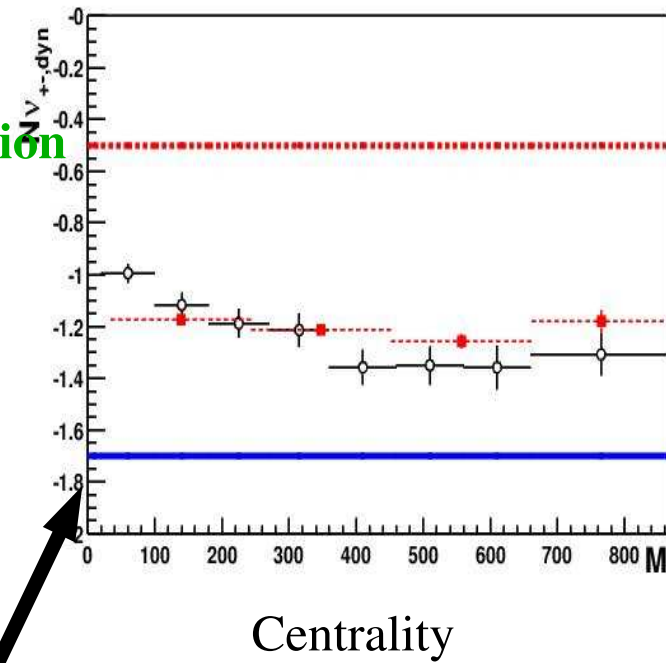
# Charge Fluctuations

Exp. Data

Phenix, PRL



STAR



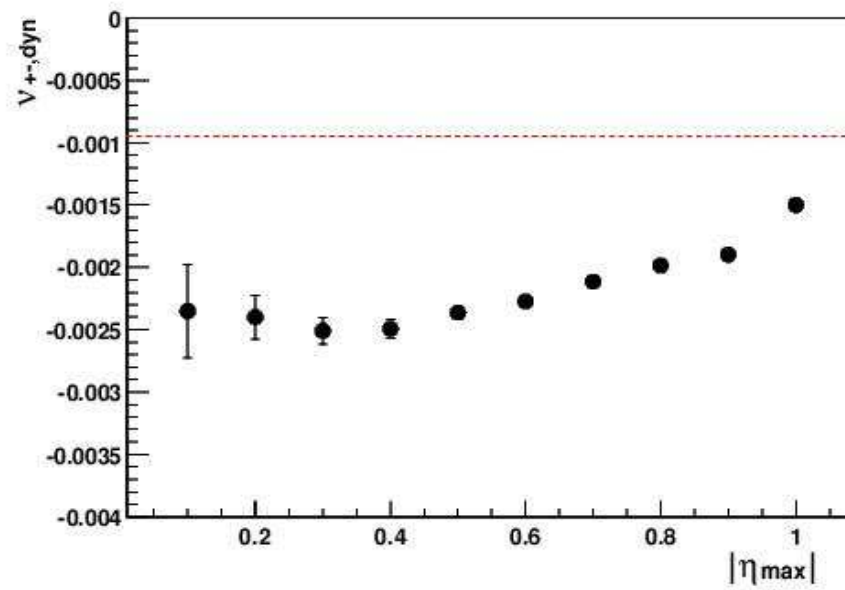
Resonance gas

(is probably somewhat higher, M. Doering)

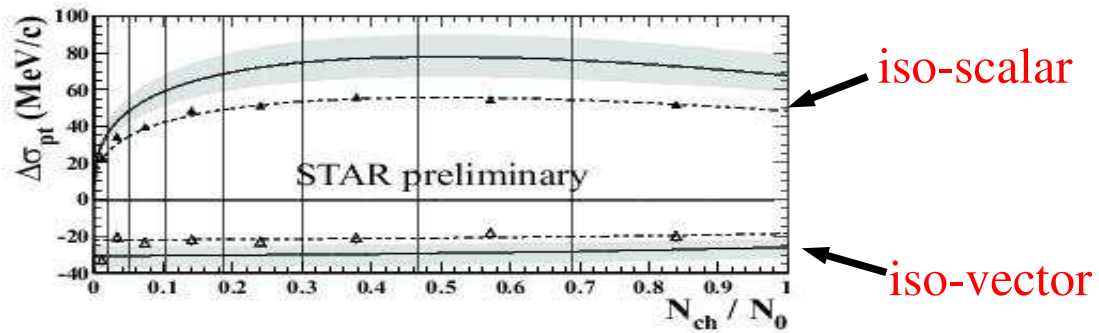
Constituent quarks? (Bialas)

# Charge Fluctuations

STAR



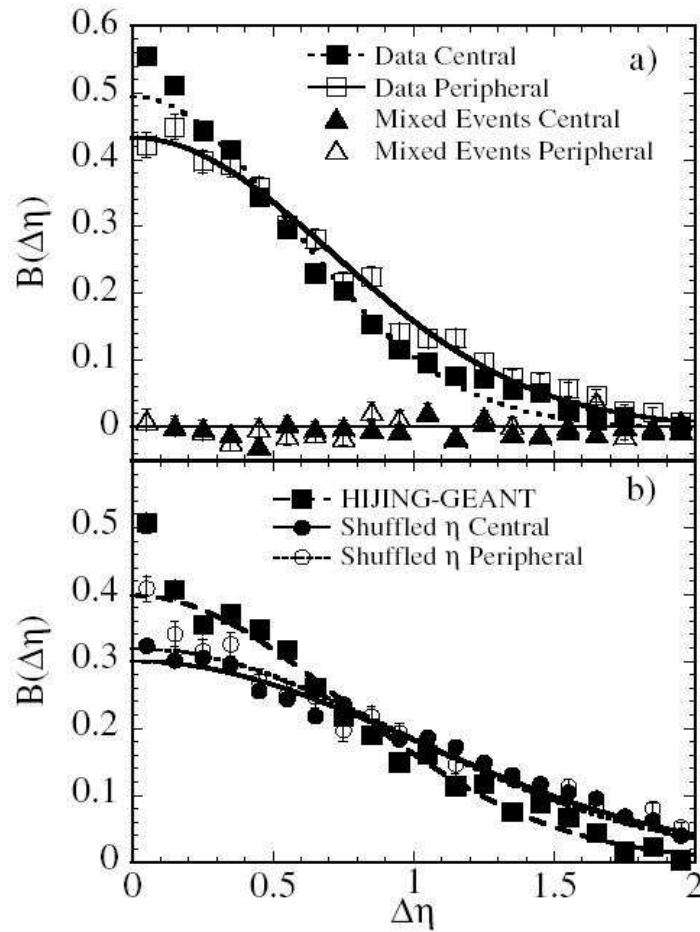
# $P_t$ -fluctuations



Iso-vector  $p_t$  fluctuations are related to charge fluctuations!

# Balance Functions

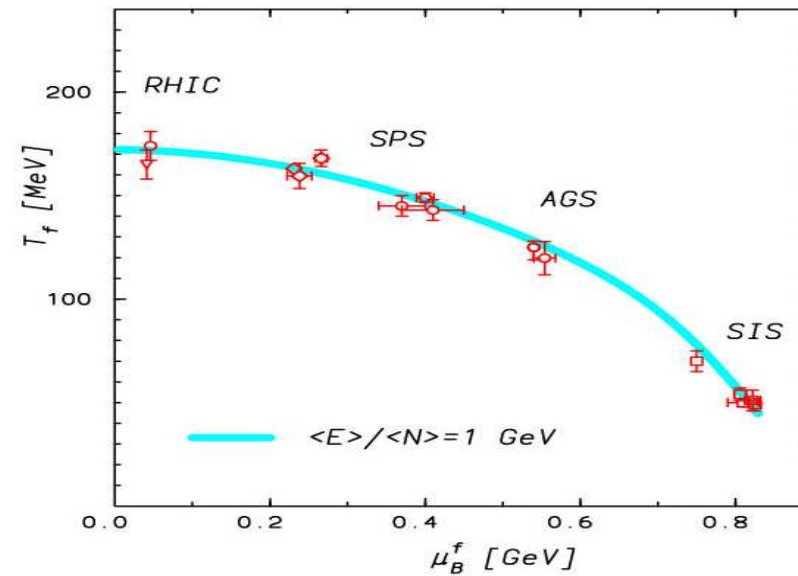
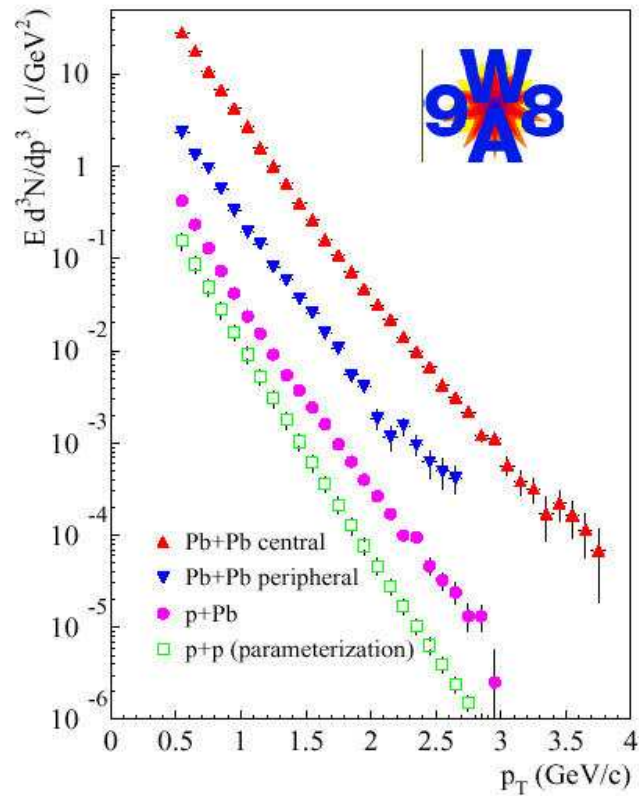
STAR



trend consistent with charge fluctuations

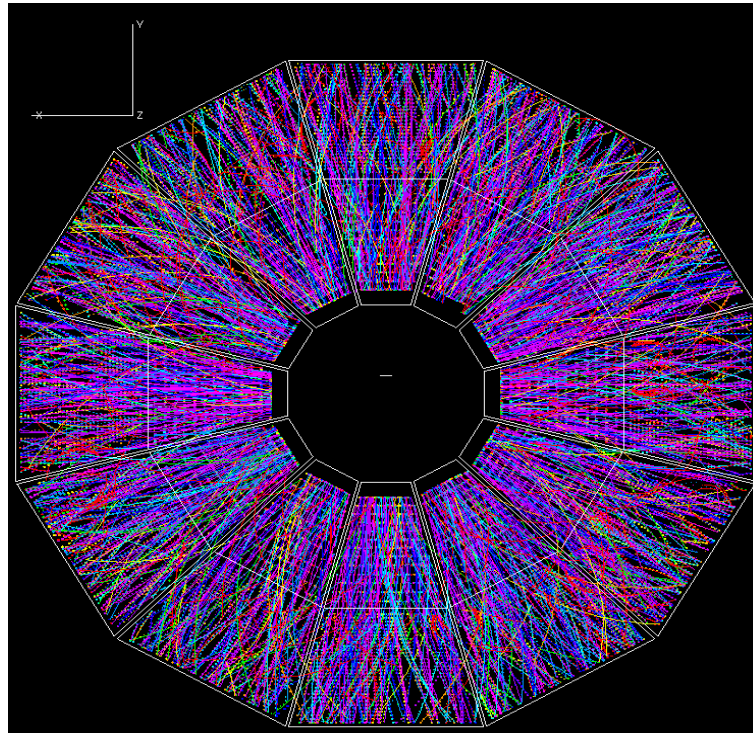
clusters of constituent quarks?  
(Bialas)

# Equilibrium?



K. Redlich et al.

# Statistical approach

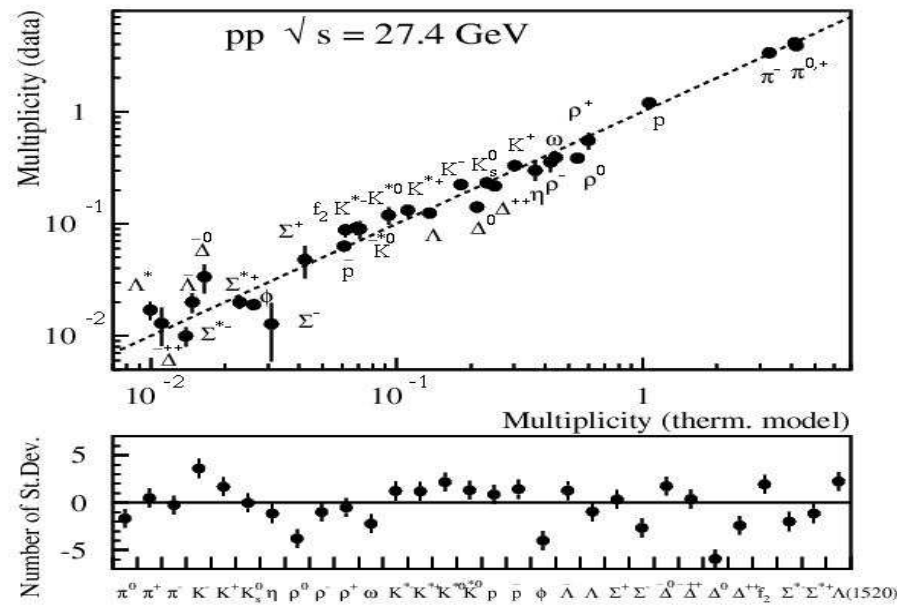


Au+Au

(STAR)

# Who has ordered that??

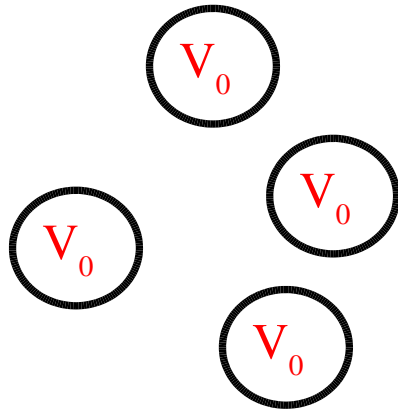
(Becatini et al)



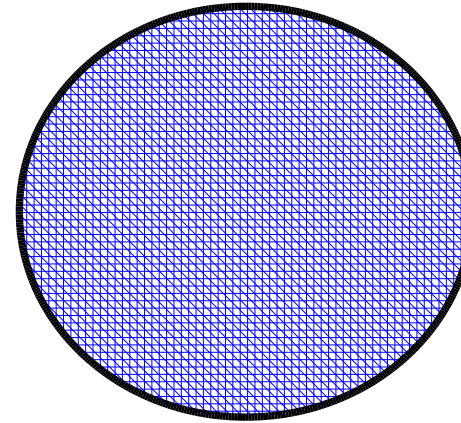
Proton Proton

also:  $e^+e^-$

# Matter or not?



Individual collisions



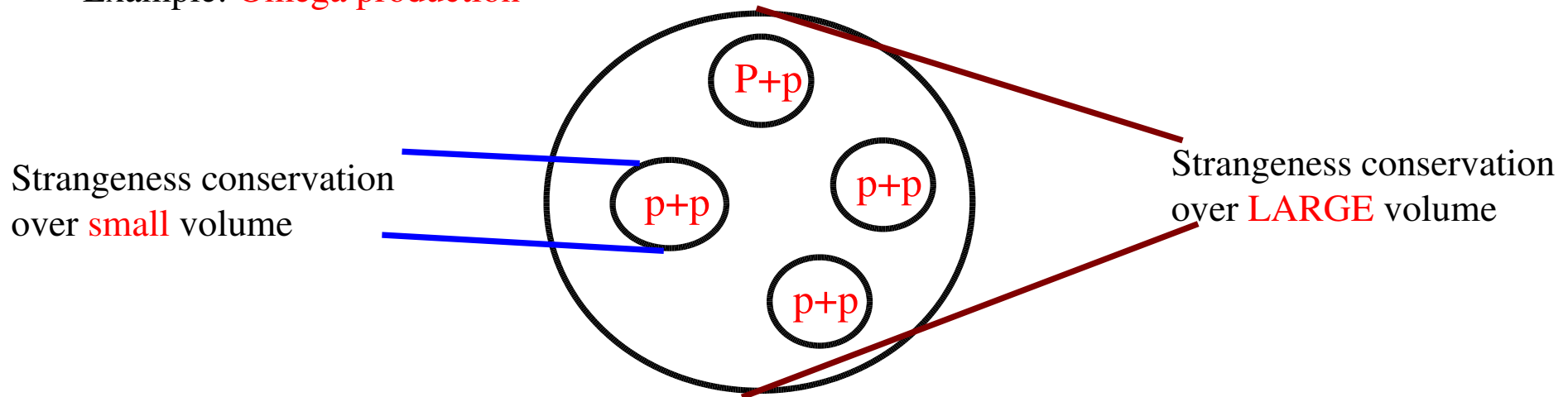
Matter

# Do we have Matter?

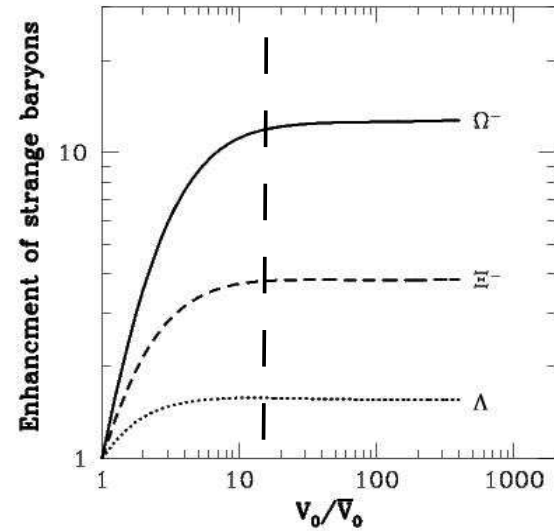
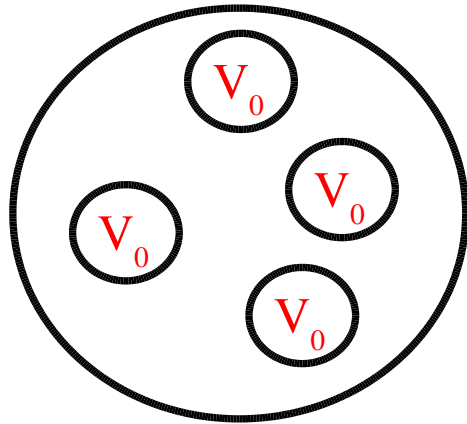
$$\Phi_{A+A} \gg \Phi_{p+p}$$

Look at observables which are phase space suppressed in p+p

Example: **Omega production**

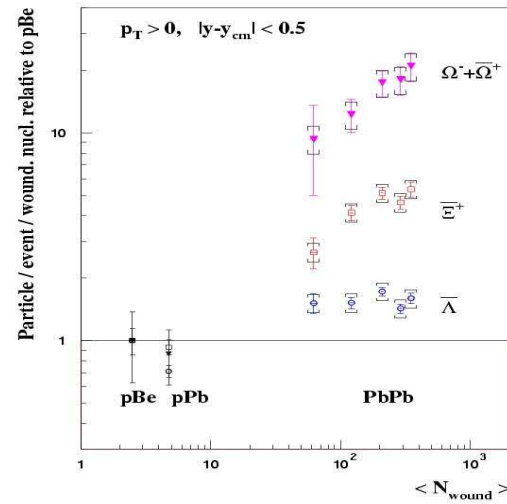
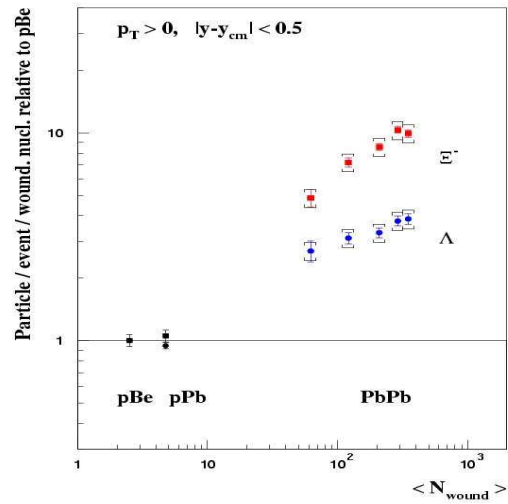


# Strangeness equilibrium at SPS ?



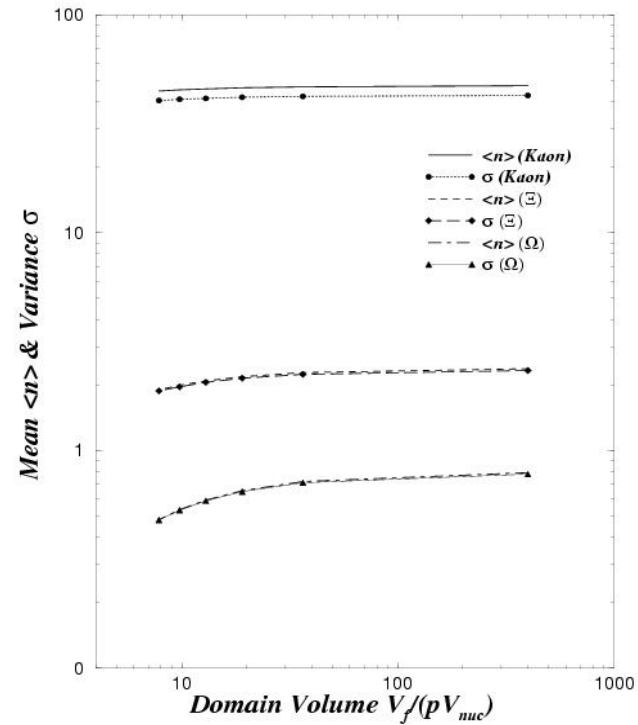
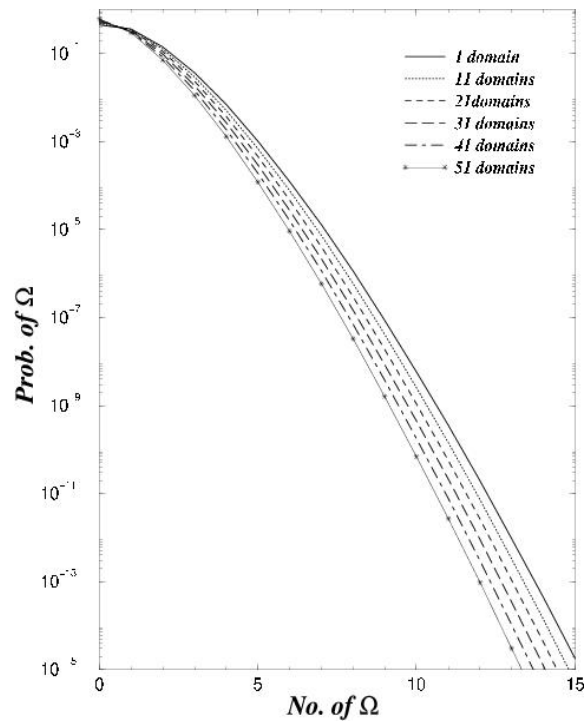
Redlich et al.

NA57



# Strangeness equilibrium at RHIC ?

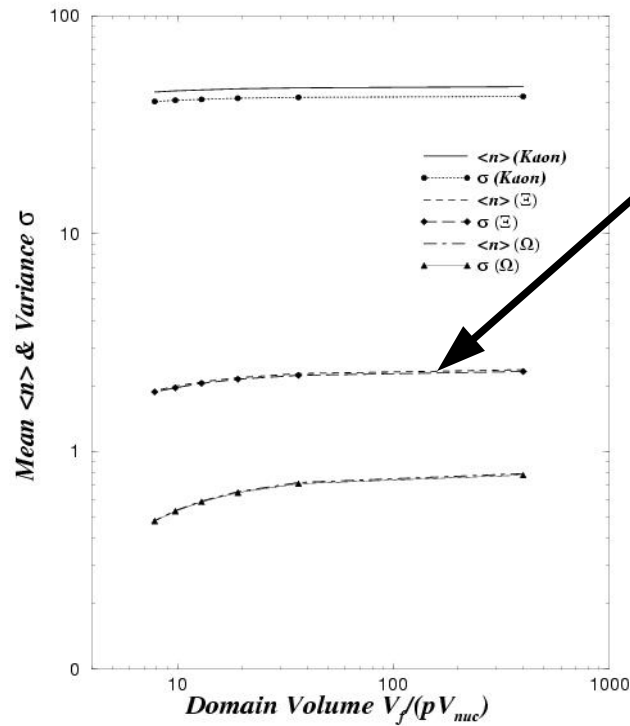
(A. Majumder)



Need to measure 5 OMEGAS per event!!!!

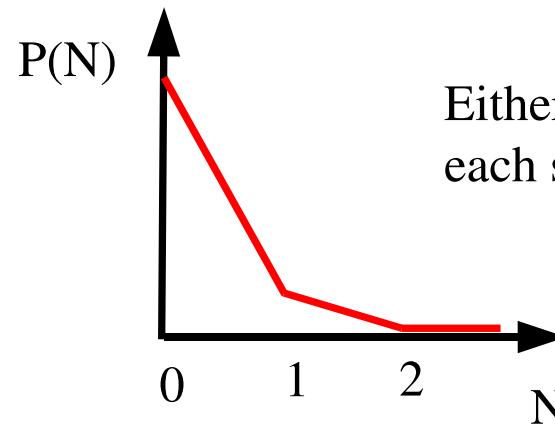
# 2-particle correlations are misleading

(A. Majumder)



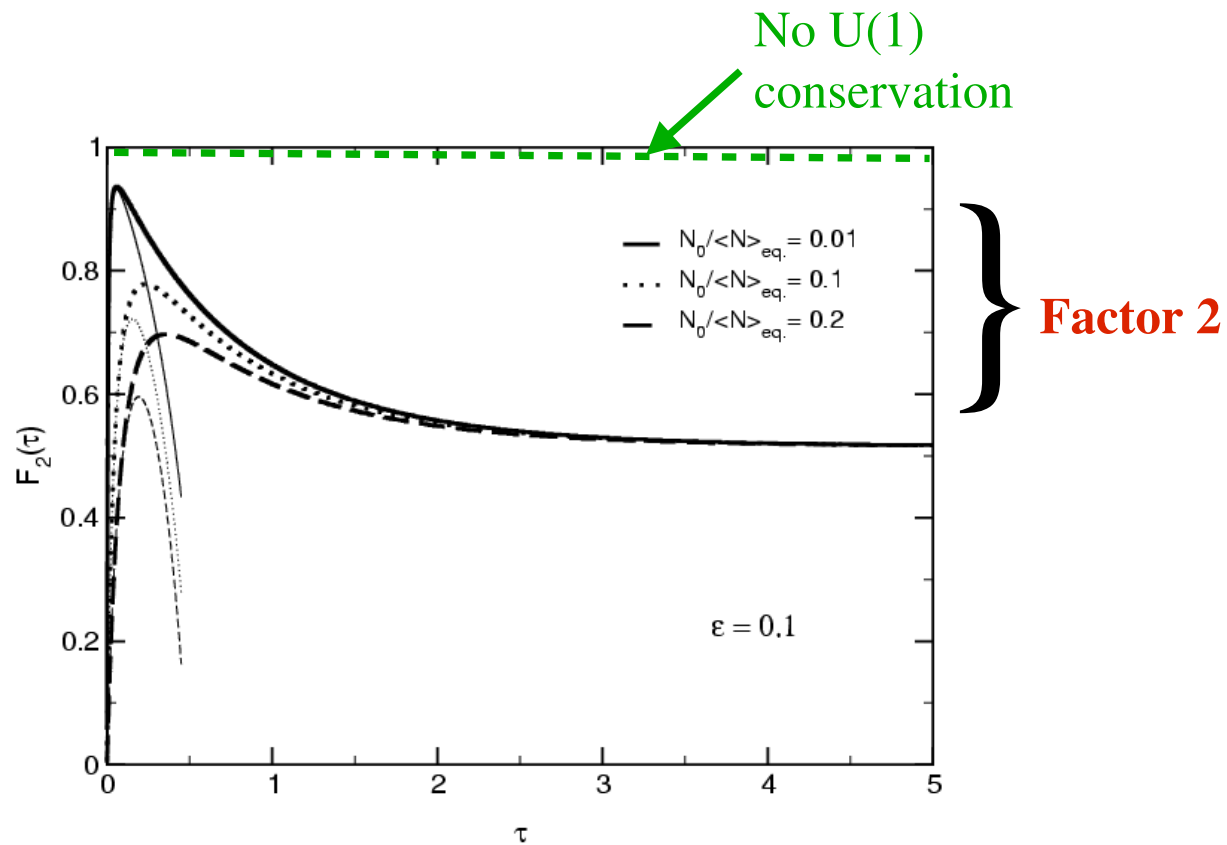
$\langle (\delta N)^2 \rangle = \langle N \rangle$  grand canonical???

NO! many binomials make a Poisson!



Either 0 or 1 Omega from each sub-domain

# Equilibrium at SIS-energies (2 GeV)



# Summary

- Fluctuations measure response of system
- Event-by-event fluctuations simple measure 2 particle correlations
- Fluctuations:
  - Do we see the fractional charges?
  - Understand slight increase of trans. mom. fluctuations
- Equilibrium: Have we generated matter?
- Fluctuations are NEW approach.
- All we need are the 2-particle correlation functions