

Fluctuations of conserved charges from the lattice

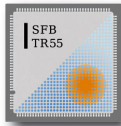
Szabolcs Borsanyi

Wuppertal-Budapest collaboration.

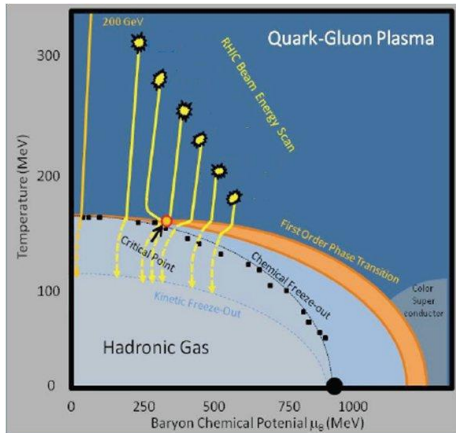
R. Bellwied, Z. Fodor, J. Günther, S. D. Katz, A. Pasztor, C. Ratti,

Bergische Universität Wuppertal

Feb 3, 2017



Beam energy scan and freeze-out curve



Chiral crossover region from lattice:

$T_c = 147 \dots 157$

Wuppertal-Budapest:

[[hep-lat/0611014](https://arxiv.org/abs/hep-lat/0611014), [hep-lat/0609068](https://arxiv.org/abs/hep-lat/0609068), [0903.4155](https://arxiv.org/abs/0903.4155), [1005.3508](https://arxiv.org/abs/1005.3508)]

HotQCD: [[1111.1710](https://arxiv.org/abs/1111.1710)]

At RHIC a broad energy range $\sqrt{s_{NN}} = 7.7 \dots 200$ has been scanned with heavy ion collisions.

Last inelastic scattering:

chemical freeze-out.

For each energy the chemical freeze-out is described as a grand canonical ensemble with one temperature and chemical potential.

Traditional method:

Hadron Resonance Gas (HRG)-based statistical fit of pion, kaon, proton, etc yields.

Fit result at $\sqrt{s_{NN}} = 130\text{GeV}$

$\mu_B = 38(12)\text{ MeV}$ and

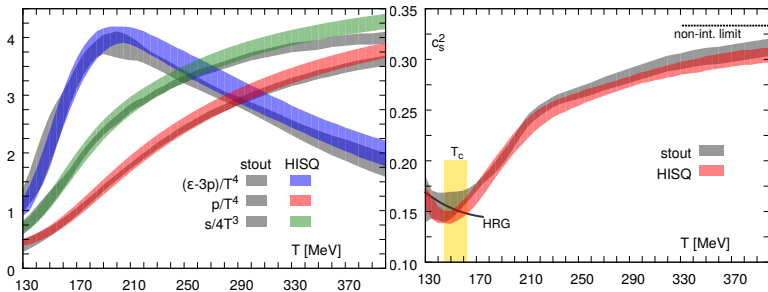
$T_{ch} = 165(5)\text{ MeV}$.

[Andronic et al [nucl-th/0511071](https://arxiv.org/abs/nucl-th/0511071)]

Equation of state with up,down and strange quarks

stout result: Wuppertal-Budapest group [\[1309.5258\]](#)

HISQ result: Bielefeld-Brookhaven group [\[1407.6397\]](#)



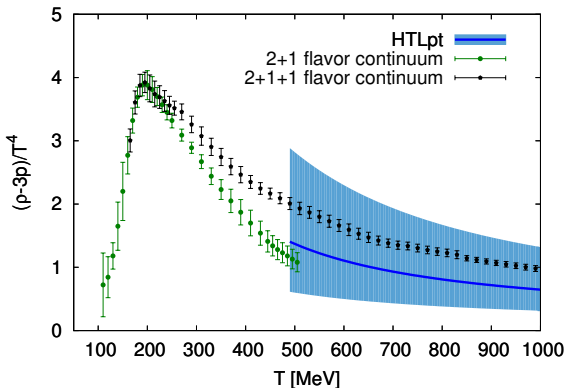
Around the transition temperature $(\epsilon - 3p)/T^4$ has a steepest point, the speed-of-sound has a minimum

Equation of state at high temperatures

The Wuppertal-Budapest equation of state has recently been updated:

[1606.07494].

2+1+1 flavor simulations (with the charm quark), the effect of the bottom quark is estimated.



The ratio of the two results can be described by a tree-level threshold function.

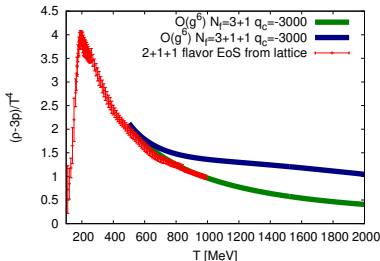
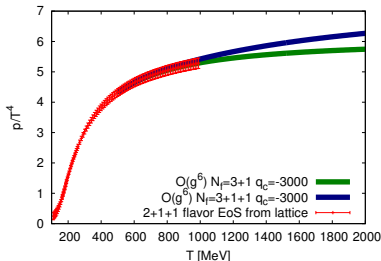
Perturbative parametrization at high temperatures

- Applying the tree-level charm threshold to the perturbative pressure

$$\frac{P}{T^4} = \# + \#g^2 + \#g^3 + \#g^4 + \#g^4 \log(g) + \#g^5 + \#g^6 \log(g) + ?g^6$$

[Kajantie 2002]

- The g^6 term is fitted to lattice ($-3200 < q_c < -2700$).
- The fit describes the pressure **and** trace anomaly from 500 MeV.
- Next we can introduce the bottom quark threshold keeping q_c fixed.



Fluctuations in a grand canonical ensemble

The expectation value of a conserved charge is a derivative with respect to the chemical potential.

$$\langle N_q \rangle = T \frac{\partial \log Z(T, V, \{\mu_q\})}{\partial \mu_q}$$

The response of the system to the thermodynamic force μ_q is proportional to the fluctuation of the conserved charge:

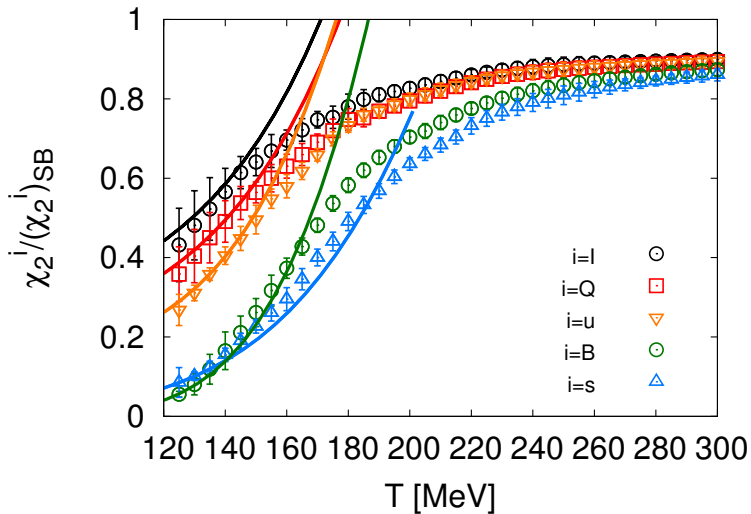
$$\frac{\partial \langle N_i \rangle}{\partial \mu_j} = T \frac{\partial^2 \log Z(T, V, \{\mu_q\})}{\partial \mu_j \partial \mu_i} = \frac{1}{T} (\langle N_i N_j \rangle - \langle N_i \rangle \langle N_j \rangle)$$

The higher derivatives are the generalized quark number susceptibilities:

$$\chi_{i,j,k,l}^{u,d,s,c} = \frac{\partial^{i+j+k+l} (p/T^4)}{(\partial \hat{\mu}_u)^i (\partial \hat{\mu}_d)^j (\partial \hat{\mu}_s)^k (\partial \hat{\mu}_c)^l}$$

with $\hat{\mu}_q = \mu_q/T$.

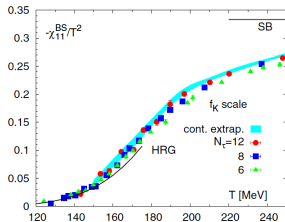
All diagonal fluctuations



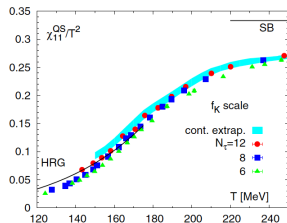
This result: [\[Wuppertal-Budapest 1112.4416\]](#) see also [\[HotQCD 1203.0784\]](#)

Off-diagonal susceptibilities

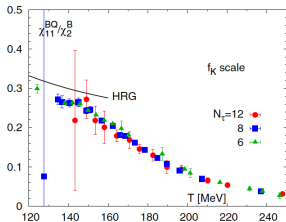
$$-\chi_{11}^{BS} \quad [\text{HotQCD 1203.0784}]$$



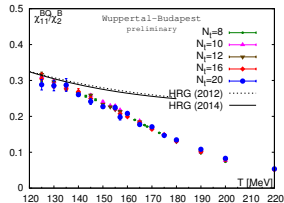
$$\chi_{11}^{QS} \quad [\text{HotQCD 1203.0784}]$$



$$\chi_{11}^{BQ} / \chi_2^B \quad [\text{HotQCD 1203.0784}]$$



$$\chi_{11}^{BQ} / \chi_2^B \quad [\text{WB preliminary}]$$



Fluctuations on the lattice

The partition function of the lattice gauge theory with staggered fermions is

$$Z = \int \mathcal{D}U e^{-S_g} (\det M_u(\mu_u))^{1/4} (\det M_d(\mu_d))^{1/4} (\det M_s(\mu_s))^{1/4} = \int \mathcal{D}U e^{-S_{\text{eff}}}$$

where S_g is the gauge action. For $\mu > 0$ the determinant becomes complex.

Derivatives, however, are still accessible using $\mu = 0$ simulations.

First derivative of the free energy density:

$$\partial_i \log Z = \frac{1}{Z} \int \mathcal{D}U \partial_i e^{-S_{\text{eff}}} = \langle A_i \rangle, \quad A_i = \frac{1}{4} \frac{d \log \det M_i(\mu_i)}{d\mu_i} = \frac{1}{4} \text{Tr} M' M^{-1}$$

The 2nd derivative reads

$$\partial_i \partial_j \log Z = \langle A_i A_j \rangle - \langle A_i \rangle \langle A_j \rangle + \delta_{ij} \langle dA_i / d\mu \rangle$$

In terms of physical derivatives

$$\frac{d}{d\mu_B} = \frac{1}{3} \partial_u + \frac{1}{3} \partial_d + \frac{1}{3} \partial_s,$$

$$\frac{d}{d\mu_Q} = \frac{2}{3} \partial_u - \frac{1}{3} \partial_d - \frac{1}{3} \partial_s,$$

$$\frac{d}{d\mu_S} = -\partial_s$$

The sign problem

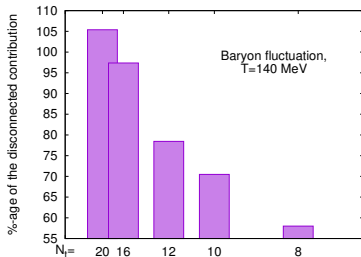
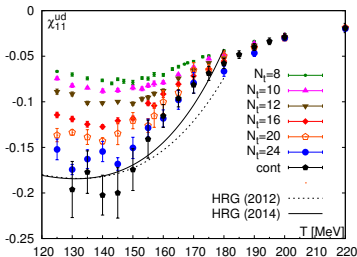
The fermion determinant $\det M = |\det M|e^{i\theta}$ has a fluctuating phase at $\mu > 0$: [Allton hep-lat/02040130]

$$\theta = \frac{1}{4} N_f \text{Im} \left[\mu \frac{\partial \ln \det M}{\partial \mu} + \frac{\mu^3}{3!} \frac{\partial^3 \ln \det M}{\partial \mu^3} + \dots \right]$$

The fluctuation of $A = \partial \ln \det M / \partial \mu$ gives at LO for the phase:

$$\langle \theta^2 \rangle = -\frac{1}{9} \mu_B^2 L^3 T N_f^2 \chi_{11}^{ud}$$

(~ 1 at $\mu_B \approx 100$ MeV, with $T = T_c$ and $LT = 3$.)



Equation of state at finite density

Taylor approach: $\frac{p(\mu_B)}{T^4} = \frac{p(0)}{T^4} + \chi_2^B \frac{\mu_B^2}{2!T^2} + \chi_4^B \frac{\mu_B^4}{4!T^4} + \chi_6^B \frac{\mu_B^6}{6!T^6} + \dots$

$$\chi_n^B = \frac{\partial^n \log Z}{[\partial(\mu_B/T)]^n}$$

MILC and BNL-Bielefeld: $N_t = 6$ 3rd order [1003.5682, hep-lat/0512040]

In *heavy ion phenomenology* at RHIC $\mu_B > 0$ but the strangeness vanishes.

$$M_S = 0, \quad M_Q = M_B \frac{Z}{A}, \quad r = \frac{Z}{A} = \frac{79}{197} \approx 0.4 \quad \text{gold}$$

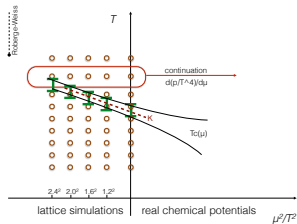
This turns χ_B into complicated mixed derivatives [BNL-Bielefeld 1208.1220].

1. Taylor method

μ_B derivatives at $\mu_B = 0$
simulations;
more statistics are required

2. Analytical continuation

$\mu_B^2 \leq 0$ simulations;
careful analysis of systematics is
required

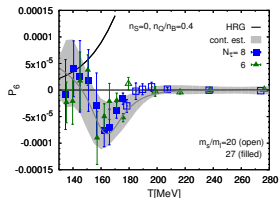
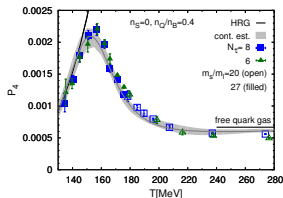
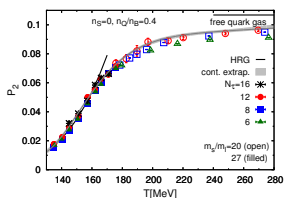


Roberge-Weiss temperature:

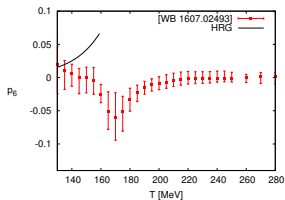
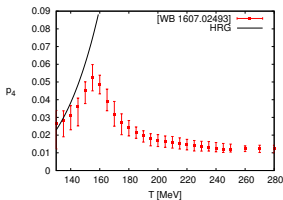
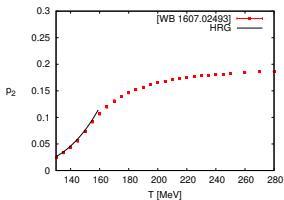
$$T_{RW}^{2+1f} = 208(5) \text{ MeV} \quad [\text{Bonati et al. 1602.01426}]$$

Pressure coefficients

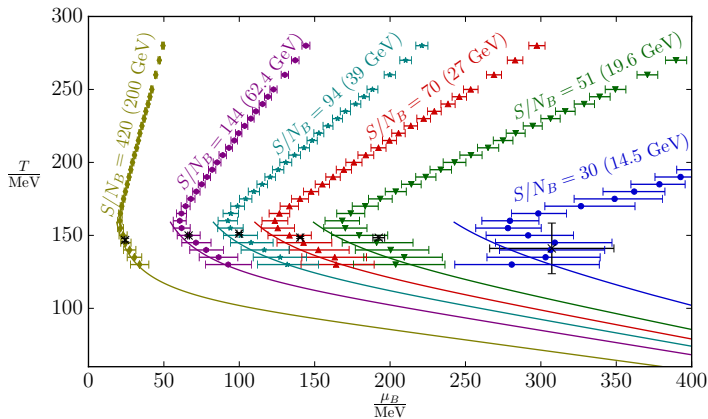
Taylor method: *mostly $N_t = 8$, $\mathcal{O}(10^5)$ configurations point*, [HotQCD: 18.00]



Analytical method: *continuum, $\mathcal{O}(10^4)$ configurations/point, errors include systematics* [Wuppertal-Budapest 1607.02493]



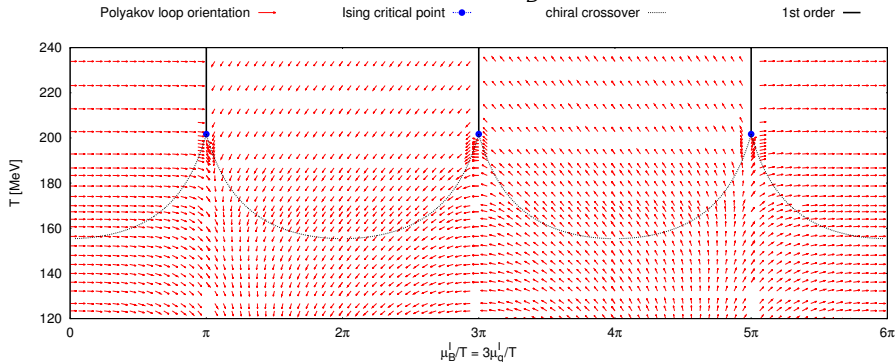
Adiabatic trajectories in the phase diagram



Physics at imaginary μ_B

Well studied phase diagram: [Fodor &Katz hep-lat/0104001] [de Forcrand & Philipsen hep-lat/0205016] [Philipsen 0708.1293, Philipsen 1402.0838] [Cea et al hep-lat/0612018,0905.1292,1202.5700] [Bonati et al 1410.5758,1507.03571,1602.01426]

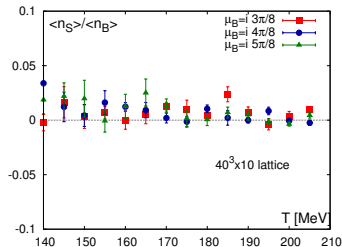
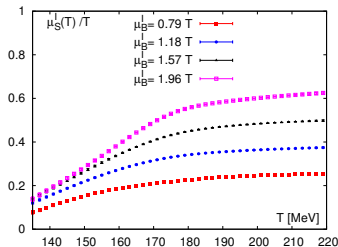
At imaginary μ_B there is no sign problem. The observables, including the crossover line, are analytical functions of μ_B^2 .



The phase diagram is periodic $\mu_B \rightarrow \mu_B + i2\pi T$, with simultaneous rotation between the $Z(3)$ sectors.

Tuning to strangeness neutrality: $\langle n_S \rangle = 0$

We simulate each ensemble with an imaginary μ_B, μ_S pair such that $\langle n_S \rangle = 0$. This requires a non-trivial fine-tuning.



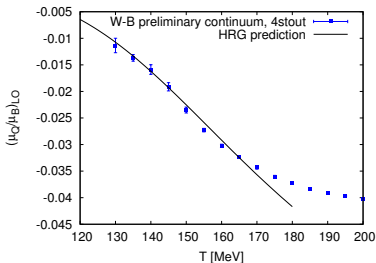
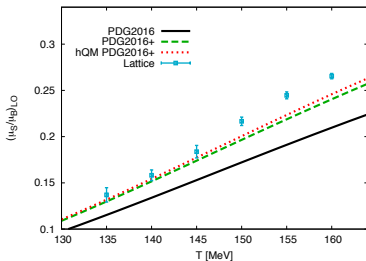
To compensate the remaining slight inaccuracies of the tuning and to achieve $\langle n_Q \rangle = 0.4 \langle n_B \rangle$ we correct all generalized quark number susceptibilities using higher order μ_Q and μ_S derivatives for each simulation point.

Strangeness and electric charge chemical potential

We have to calculate $\mu_Q(\mu_B)$ and $\mu_S(\mu_B)$ that are defined by the constraints of the experimental setup:

$$\langle S \rangle = 0 \quad \langle Q \rangle / \langle B \rangle = Z^{Au} / A^{Au} \approx 0.4$$

Our latest continuum extrapolations with up to $N_\tau = 24$:



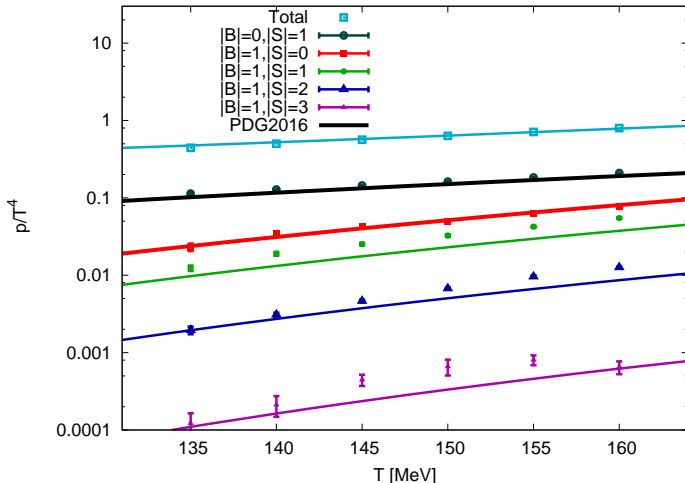
See also:

HotQCD: [\[1208.1220,1404.6511\]](#)

Wuppertal-Budapest: [\[1305.5161\]](#)

Strangeness sectors from the lattice

Lattice can calculate the partial pressure sector by sector.



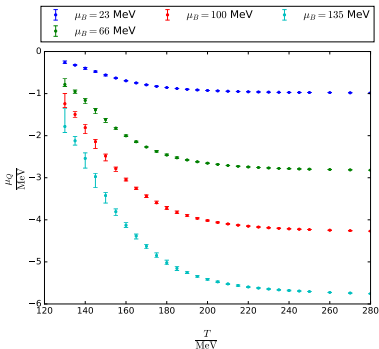
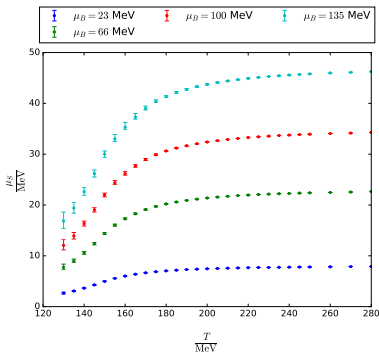
Discrepancy to HRG: *indication for undiscovered resonances?*
poster by Paolo Parotto

Strangeness and electric charge chemical potential

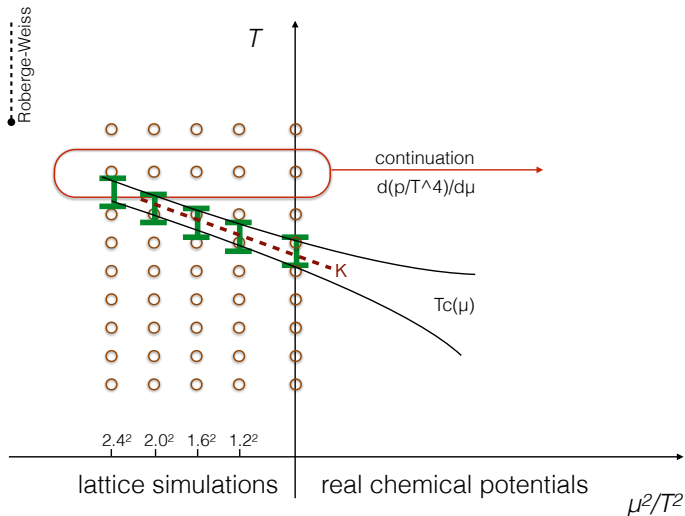
We have to calculate $\mu_Q(\mu_B)$ and $\mu_S(\mu_B)$ that are defined by the constraints of the experimental setup:

$$\langle S \rangle = 0 \quad \langle Q \rangle / \langle B \rangle = Z^{Au} / A^{Au} \approx 0.4$$

In the continuum limit, extrapolated to finite μ_B beyond leading order:



Analytic continuation



Many exploratory studies: [de Forcrand & Philipsen hep-lat/0205016]

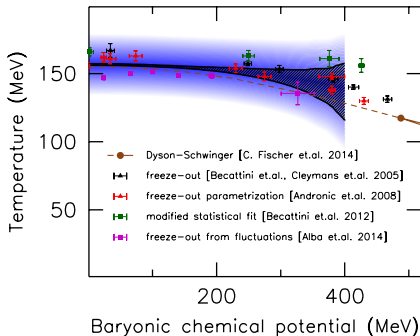
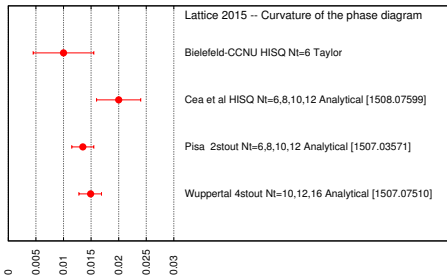
[Philipsen 0708.1293] [Philipsen 1402.0838] [Cea et al hep-lat/0612018,0905.1292,1202.5700]

Curvature of the phase diagram

The $T_c(\mu_B)$ can be expanded around $\mu_B = 0$ (Taylor method) or found through analytical continuation with $\text{Im } \mu_B > 0$.

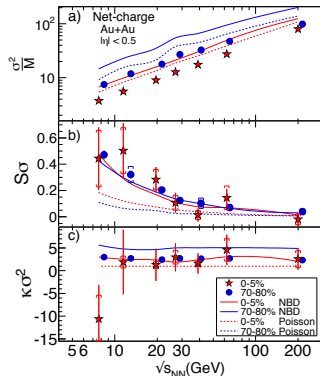
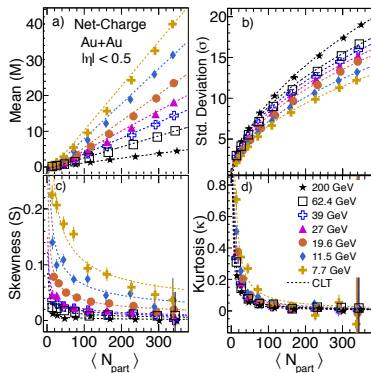
$$\frac{T_c(\mu_B)}{T_c} = 1 - \kappa \left(\frac{\mu_B}{T_c(\mu)} \right)^2 + \dots$$

Lattice 2015, Kobe:



Fluctuations from experiment

At RHIC **STAR** has measured the mean, variance, skewness and kurtosis of the event-by-event **net charge** distribution at various energies and centralities.



[STAR: 1402.1558]

We have to calculate $\mu_Q(\mu_B)$ and $\mu_S(\mu_B)$ that are defined by the constraints of the experimental setup:

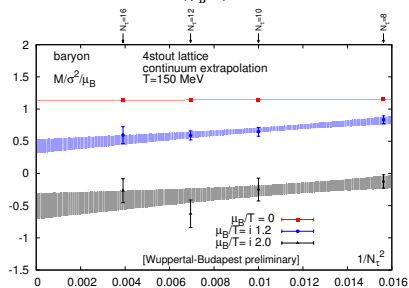
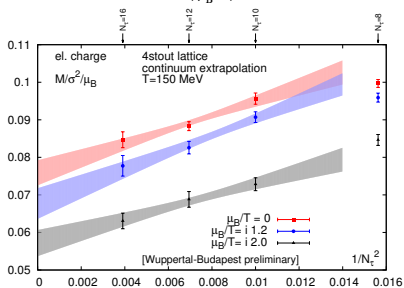
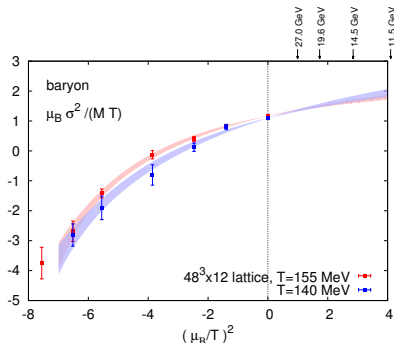
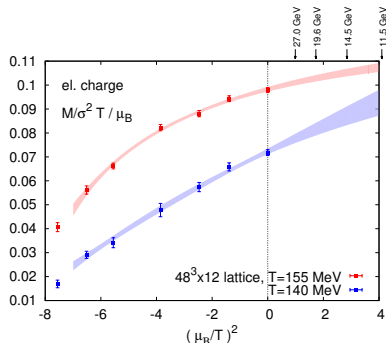
$$\langle S \rangle = 0 \quad \langle Q \rangle / \langle B \rangle = Z^{Au} / A^{Au} \approx 0.4$$

$$\begin{aligned} M_Q &= V \chi_1^Q(\mu_B) = V \mu_B \left[\chi_{11}^{BQ} + \chi_{11}^{QS} \frac{d\mu_S}{d\mu_B} + \chi_2^Q \frac{d\mu_Q}{d\mu_B} \right] + \mathcal{O}(V \mu_B^3) \\ \sigma_Q^2 &= V \chi_2^Q(\mu_B) = V \chi_B^Q + \mathcal{O}(V \mu_B^2) \\ S_Q \sigma_Q^3 &= V \chi_3^Q(\mu_B) = V \mu_B \left[\chi_{13}^{BQ} + \chi_{31}^{QS} \frac{d\mu_S}{d\mu_B} + \chi_4^Q \frac{d\mu_Q}{d\mu_B} \right] + \mathcal{O}(V \mu_B^3) \\ \kappa \sigma_Q^4 &= V \chi_4^Q(\mu_B) = V \chi_B^Q + \mathcal{O}(V \mu_B^2) \end{aligned}$$

To leading order, at infinitesimal μ_B :

$$\frac{M_Q}{\mu_B \sigma_Q^2} = \frac{\chi_{11}^{BQ} + \chi_{11}^{QS} \frac{d\mu_S}{d\mu_B} + \chi_2^Q \frac{d\mu_Q}{d\mu_B}}{\chi_2^Q}; \quad \frac{S_Q \sigma_Q^3}{M_Q} = \frac{\chi_{13}^{BQ} + \chi_{31}^{QS} \frac{d\mu_S}{d\mu_B} + \chi_4^Q \frac{d\mu_Q}{d\mu_B}}{\chi_{11}^{BQ} + \chi_{11}^{QS} \frac{d\mu_S}{d\mu_B} + \chi_2^Q \frac{d\mu_Q}{d\mu_B}}$$

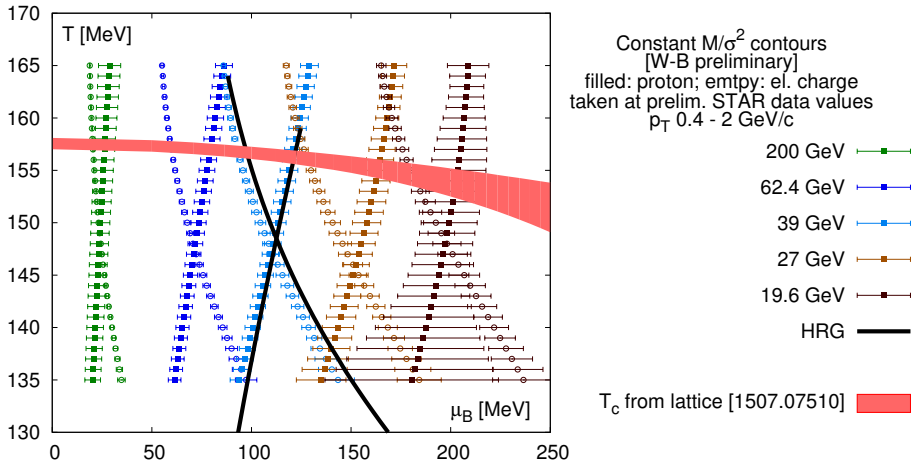
Extending to imaginary μ_B



Contours of constant fluctuations on the phase diagram

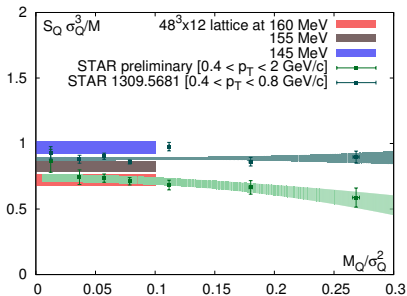
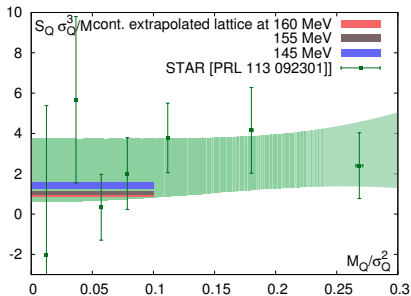
As a realistic example we take the preliminary STAR proton and electric charge fluctuation data [1309.5681,1402.1558].

$\sqrt{s_{NN}}$ [GeV]	200	62.4	39	27	19.6
σ_p^2/M_p	7.10(1)(138)	2.46(0)(11)	1.70(0)(5)	1.31(0)(2)	1.12(0)(1)
σ_Q^2/M_Q	80.2(2)(1)	27.32(7)(3)	17.46(3)(1)	12.71(3)(1)	8.95(3)(1)



Higher order fluctuations vs experiment

Lattice can calculate the baryon and electric charge skewness at small chemical potentials. Here we show the preliminary Wuppertal-Budapest results together with STAR data.

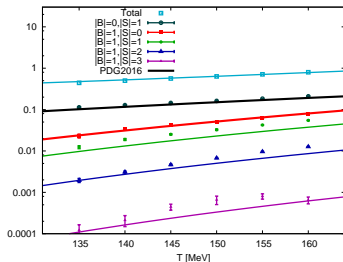


STAR's new preliminary proton skewness is not compatible with the low temperatures from the M/σ^2 analysis.

Summary and outlook

- Lattice QCD is making good progress in exploring thermodynamics (T_c , equation of state) at small and intermediate chemical potentials ($\mu_B/T < 2$). *Sufficient range for most RHIC energies*
- Low order fluctuations are well established, even at small μ_B , higher order fluctuations are subject of current research.
- Higher order fluctuations can be explored with large statistics $\mu_B = 0$ simulations (BNL-Bielefeld way) or with studying the response to imaginary chemical potential (Wuppertal-Budapest strategy).
- Imaginary chemical potentials are also useful for precision tests of the HRG model and various spectra.

Here: The pressure contribution of $|S|=0,1,2,3$ mesons and baryons.

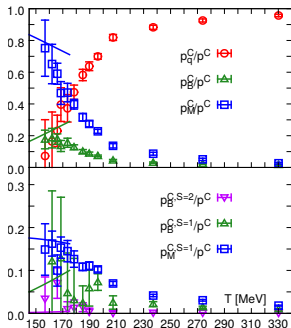


Other uses of fluctuations

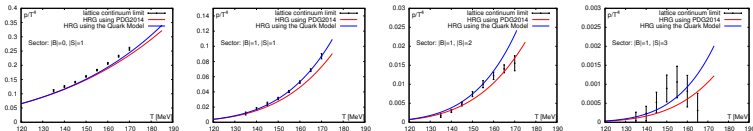
Search for open charm bound states above T_c

$$p^C(T, \mu_C, \mu_B) = p_q^C(T) \cosh(\hat{\mu}_C + \hat{\mu}_B/3) + p_B^C(T) \cosh(\hat{\mu}_C + \hat{\mu}_B) + p_M^C(T) \cosh(\hat{\mu}_C),$$

[Mukherjee et al 1509.08887]



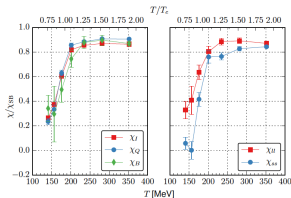
Search for resonances not covered by the Particle Data Book below T_c



[BNL-Bielefeld 1404.4043, 1404.6511; Wuppertal-Budapest prelin (S.B. Lattice16)]

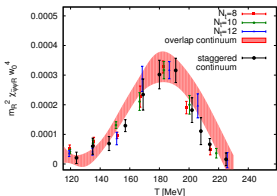
Non-staggered finite temperature results

Quark number susceptibilities
anisotropic wilson $m_\pi = 392$ MeV



[FASTSUM 1309.6253,1412.6411]

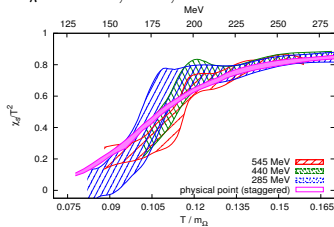
Chiral susceptibility



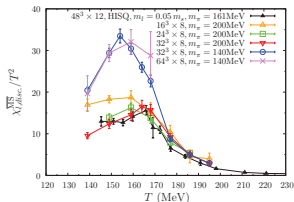
Overlap fermions ($m_\pi = 350$ MeV)

[WB 1204.0089].

isotropic wilson in continuum
 $m_\pi = 545, 440, 285$ MeV.



[WB 1205.0440,1504.03676]



Domain wall ($m_\pi = 135$ MeV)

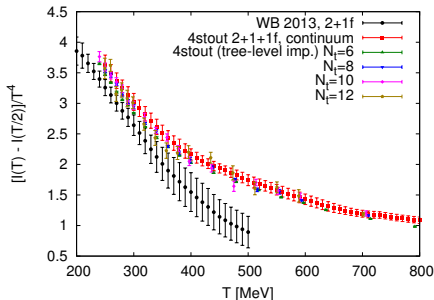
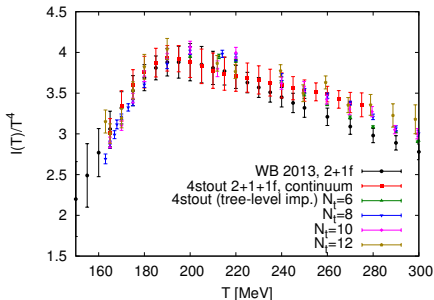
[HotQCD 1402.5175]

- *Effects due to volume variation because of finite centrality bin width*
Experimentally corrected by centrality-bin-width correction method
- *Finite reconstruction efficiency*
Experimentally corrected based on binomial distribution
[A. Bzdak, V. Koch, PRC (2012)]
- *Spallation protons*
Experimentally removed with proper cuts in p_T
- *Canonical vs Grand Canonical ensemble*
Experimental cuts in the kinematics and acceptance
[V. Koch, S. Jeon, PRL (2000)]
- *Proton multiplicity distributions vs baryon number fluctuations*
Numerically very similar once protons are properly treated
[M. Asakawa and M. Kitazawa], [PRC (2012), M. Nahrgang et al., 1402.1238]
- *Final-state interactions in the hadronic phase* [J.Steinheimer et al., PRL (2013)]
Consistency between different charges = fundamental test

2 + 1 + 1 flavor equation of state – lattice data

For low temperatures $I(T)/T^4$ is calculated using vacuum subtraction.

For higher temperatures $[I(T) - I(T/2)]/T^4$ is calculated and continuum extrapolated.



The final trace anomaly is calculated from the continuum extrapolated terms using the formula

$$\frac{I(T)}{T^4} = \sum_{k=0}^{n-1} 2^{-4k} \frac{I(T/2^k) - I(T/2^{k+1})}{(T/2^k)^4} + 2^{-4n} \frac{I(T/2^n)}{(T/2^n)^4}$$