

# Fluctuations and the QCD phase diagram

“A theory is something nobody believes, except the person who made it.  
An experiment is something everybody believes, except the person who made it.”

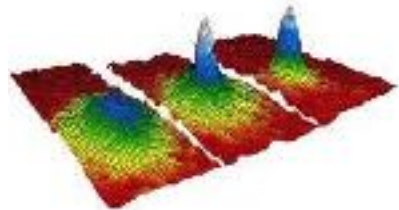
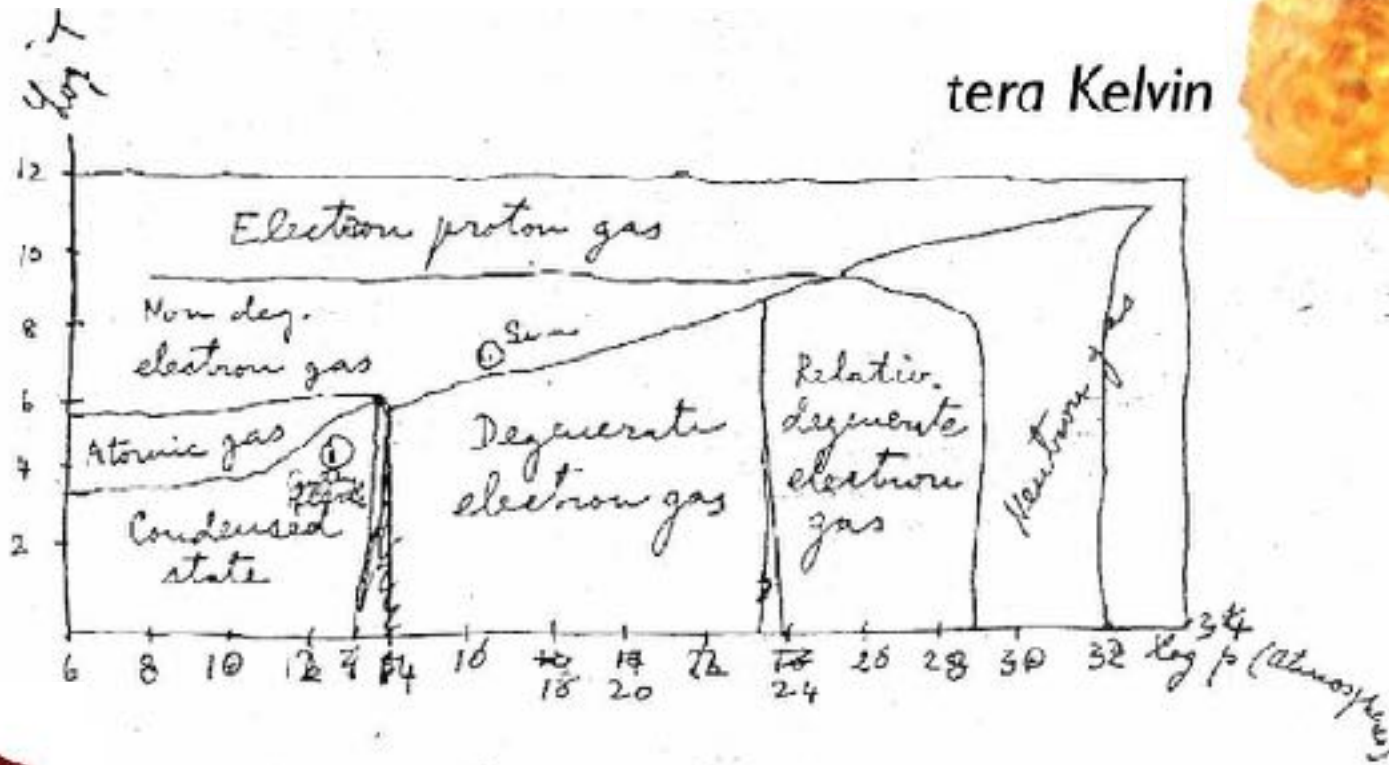
# Lecture 1

- Introduction
- Phase transitions
- Phase diagrams
- Spinodal instability
- Remarks phase diagram
- Towards measurements

# An old question

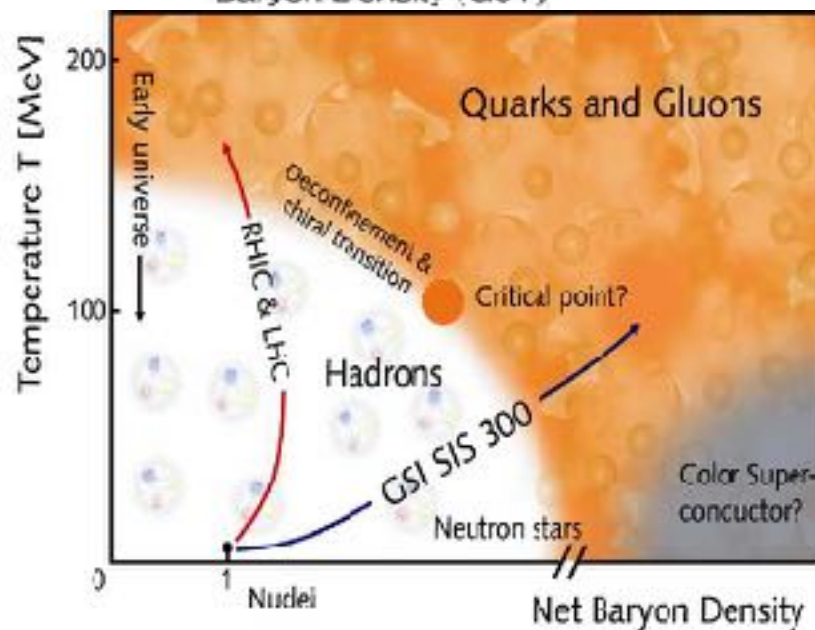
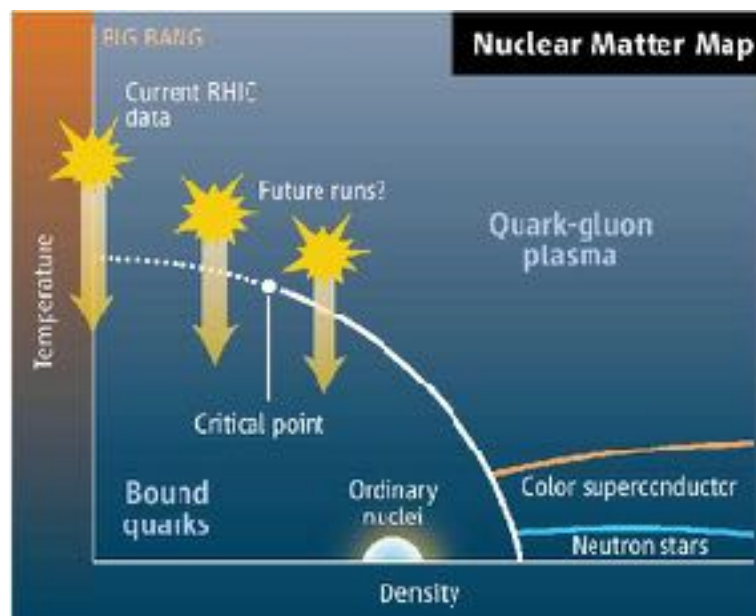
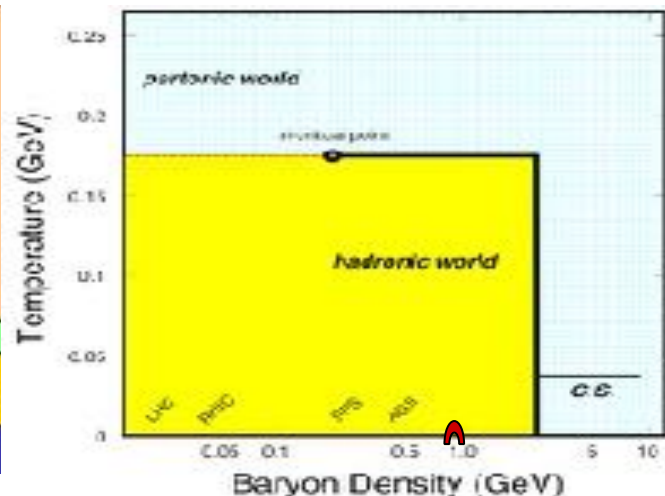
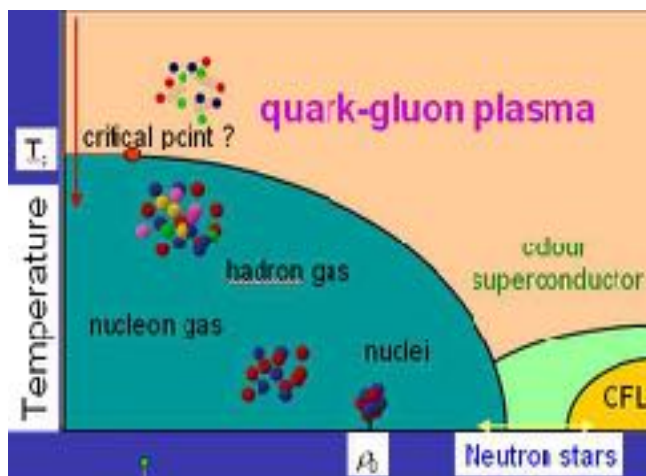


Fermi 1953

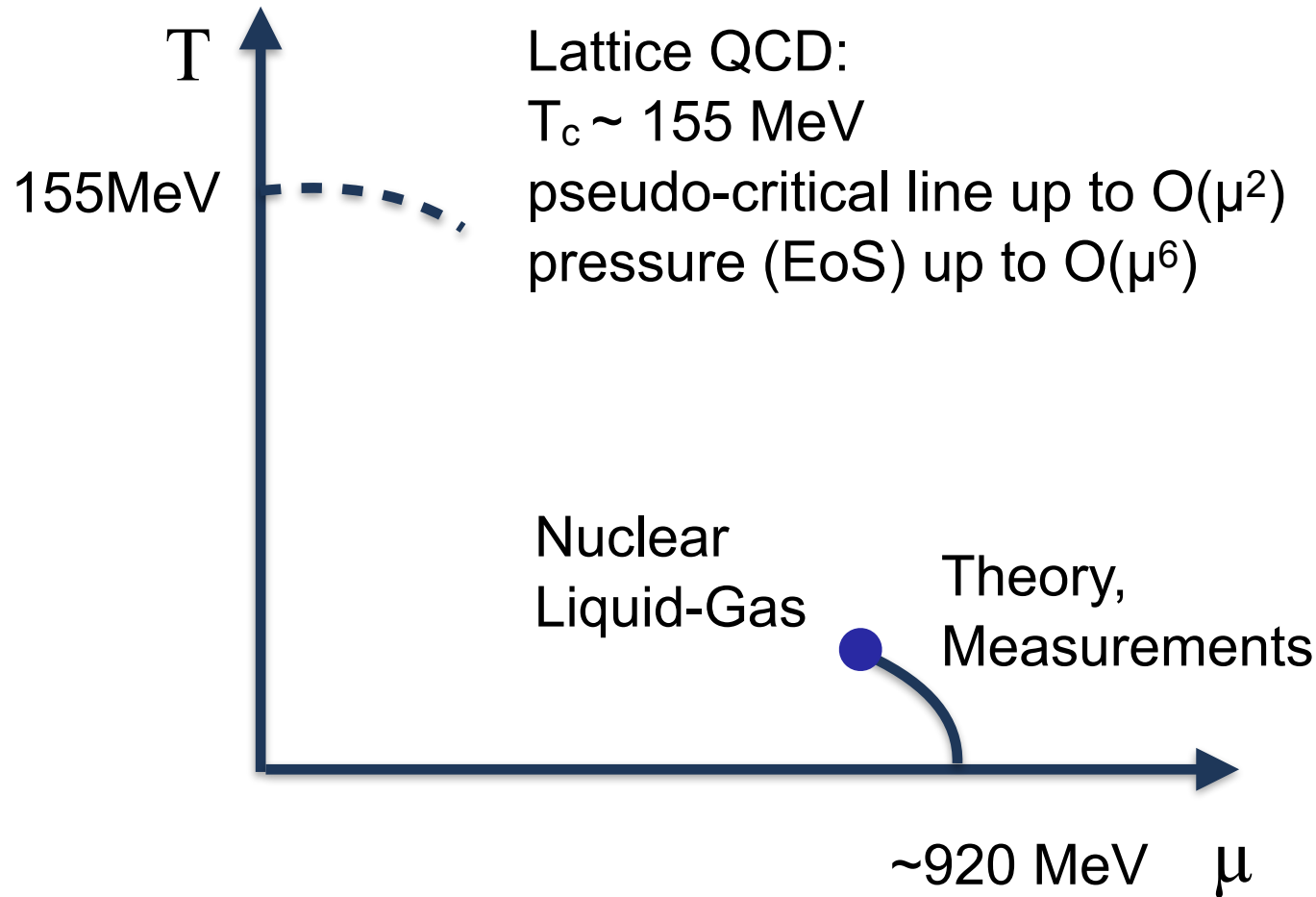


Matter in unusual conditions

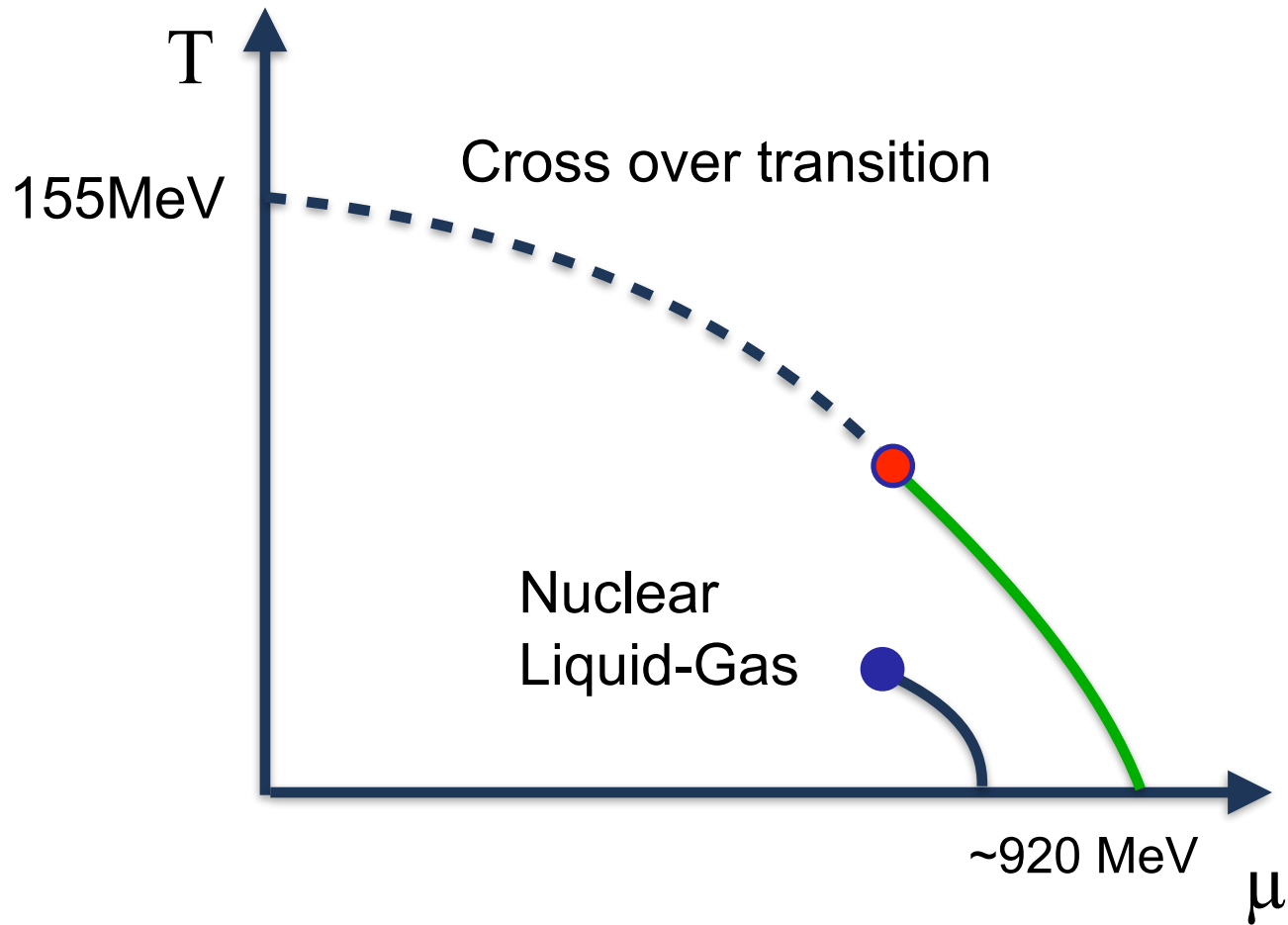
# More modern versions



# What we know about the Phase Diagram



# What we “hope” for

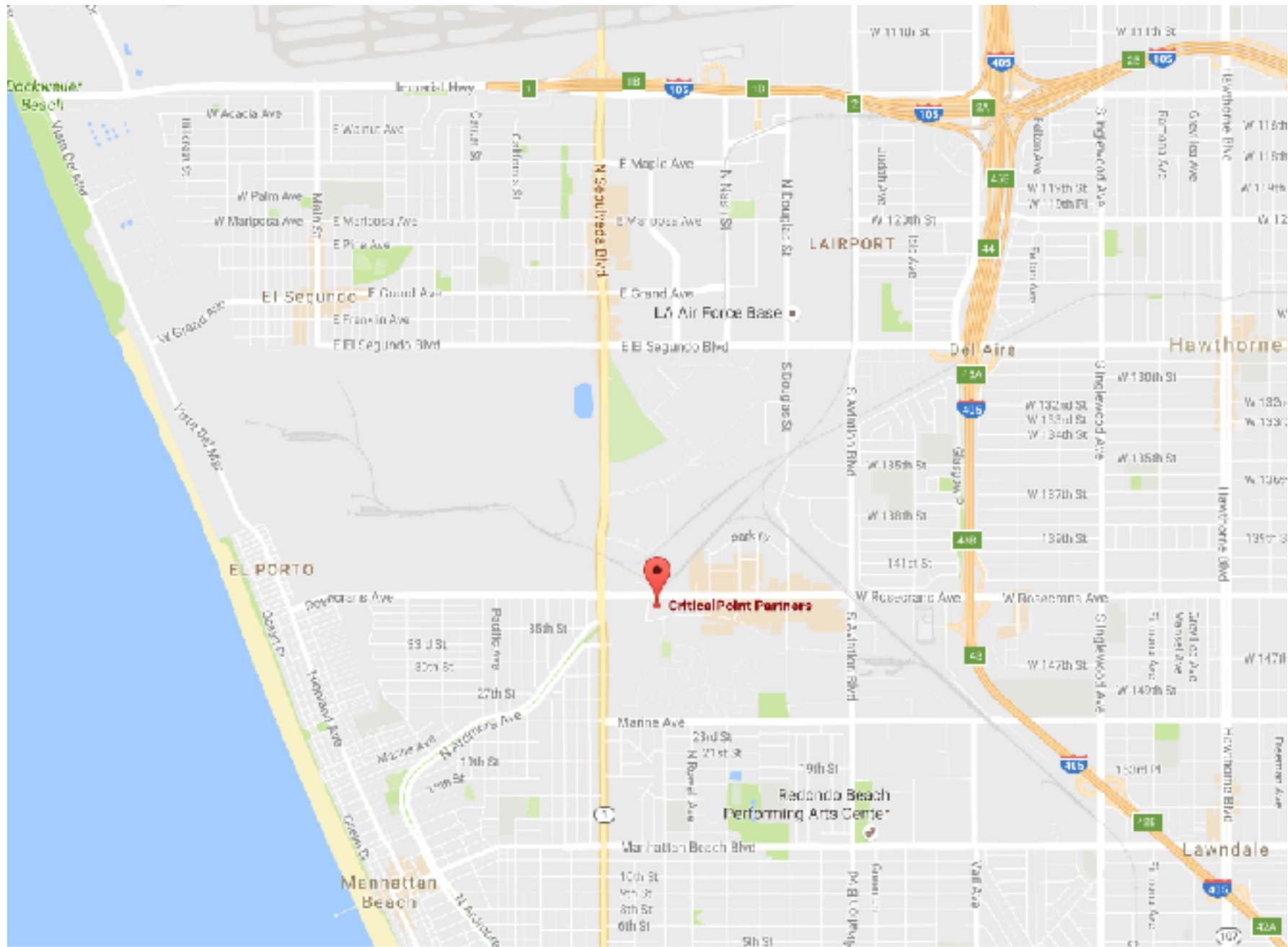


How do explore finite baryon density and why?

NB: critical point of water is at  $T=647\text{K}$  and  $p=22.06$  MPa

How does one find a critical point?

# Google is your "friend"





# Statistical Ensembles

Extensive variables: scale with system size  $E, V, N, (m)$

Intensive variables: independent of system size  $T, p, \mu, (h)$

micro-canonical:  $S(E, N, V)$  experiment ?!

canonical:  $F(T, N, V)$ ; energy exchange with heat bath experiment ?!

grand-canonical:  $\Omega(T, \mu, V)$ , energy and particle exchange with heat bath  
used for lattice QCD, most field theory calculations

conjugate variables:  $E \leftrightarrow T, N \leftrightarrow \mu, V \leftrightarrow p,$

Equivalence of ensembles?

# Phase Transitions

## Examples:

Water - vapor (liquid - gas)

Water - ice

Ferromagnet

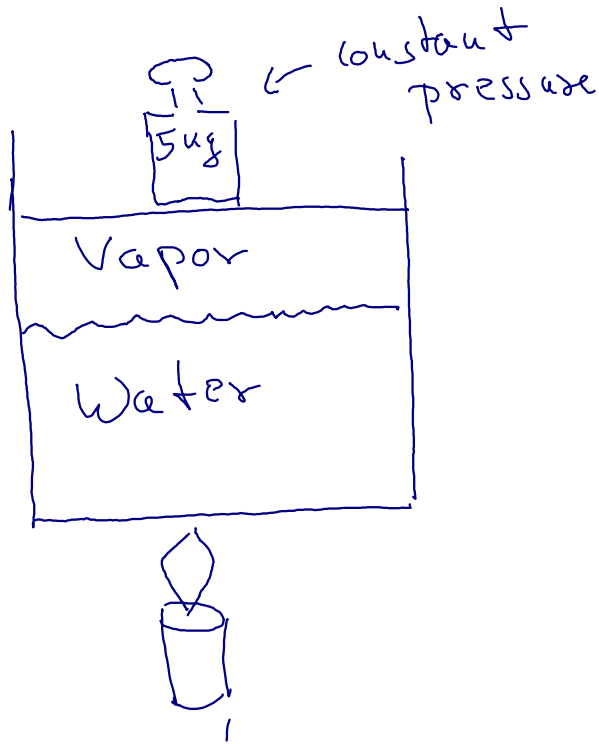
....

**Order parameter:** Tells in which phase the system is  
Examples ?

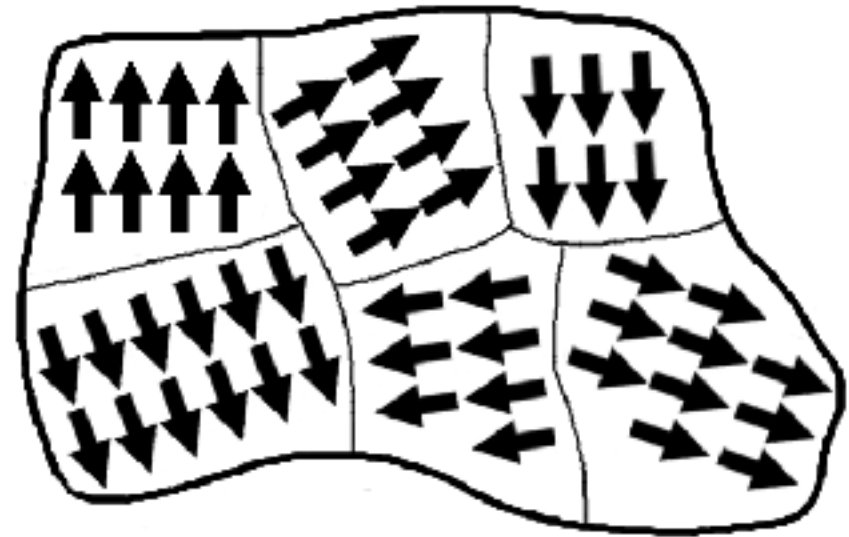
**Control parameter:** Moves system from one phase to another  
Examples ?

**Phase co-existence:** Two or more phases can exist together  
Examples ?

# Phase Co-Existence



Water-vapor co-existence  
a.k.a your water kettle



Ferro-magnet  
Weiss domains

# Phase coexistence

What are the conditions and why?

# Landau Ginzburg 101

Thermodynamic Potential

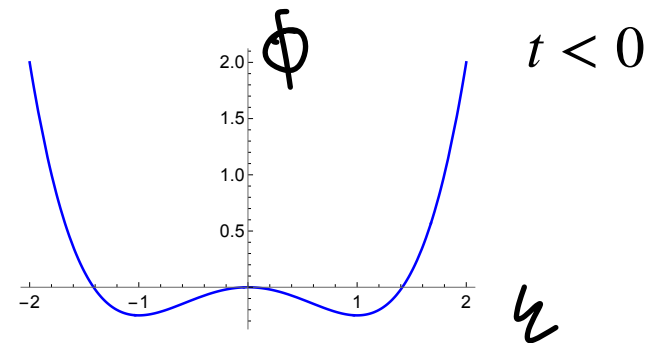
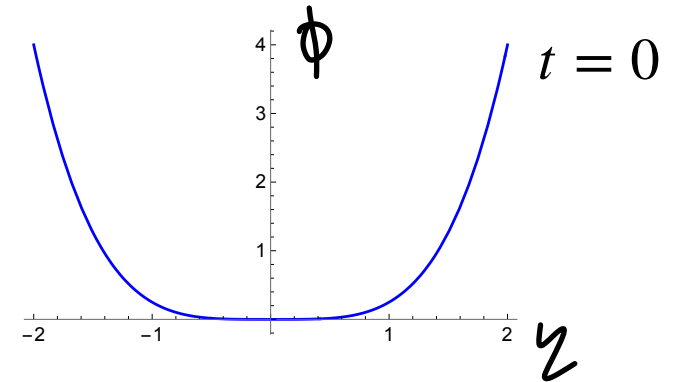
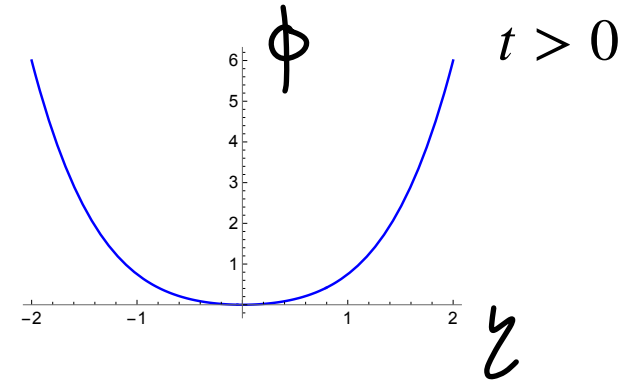
$$\Phi = \Phi_0 + a(t)\eta^2 + b\eta^4$$

$\eta$  = order parameter

$t = T - T_c$  reduced temperature

$b > 0$  stability

minimum at  $\eta = 0 \Rightarrow$  No term  $\sim \eta^3$



# Example: mean field Ising model

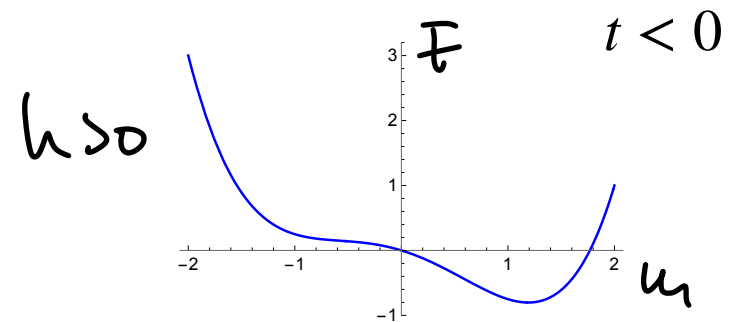
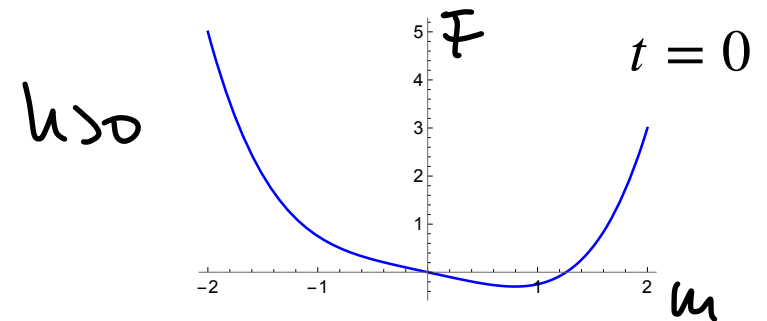
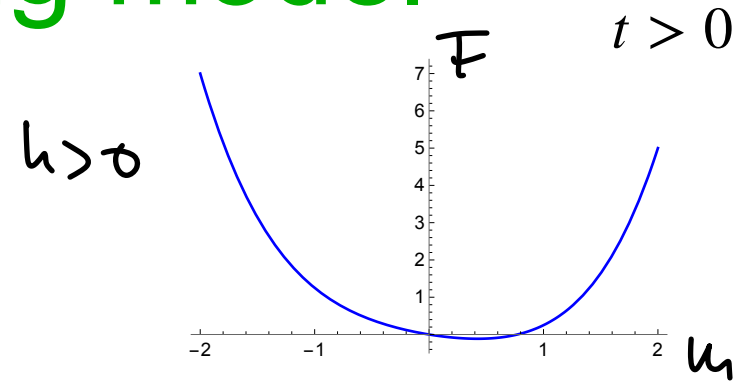
Free Energy

$$F(m, t) = \frac{1}{2}t m^2 + \frac{1}{4}m^4 - h m$$

$m$  = magnetization

$h$  = external magnetic field

$|h| > 0$ : no true phase transition



# Mean field Ising model

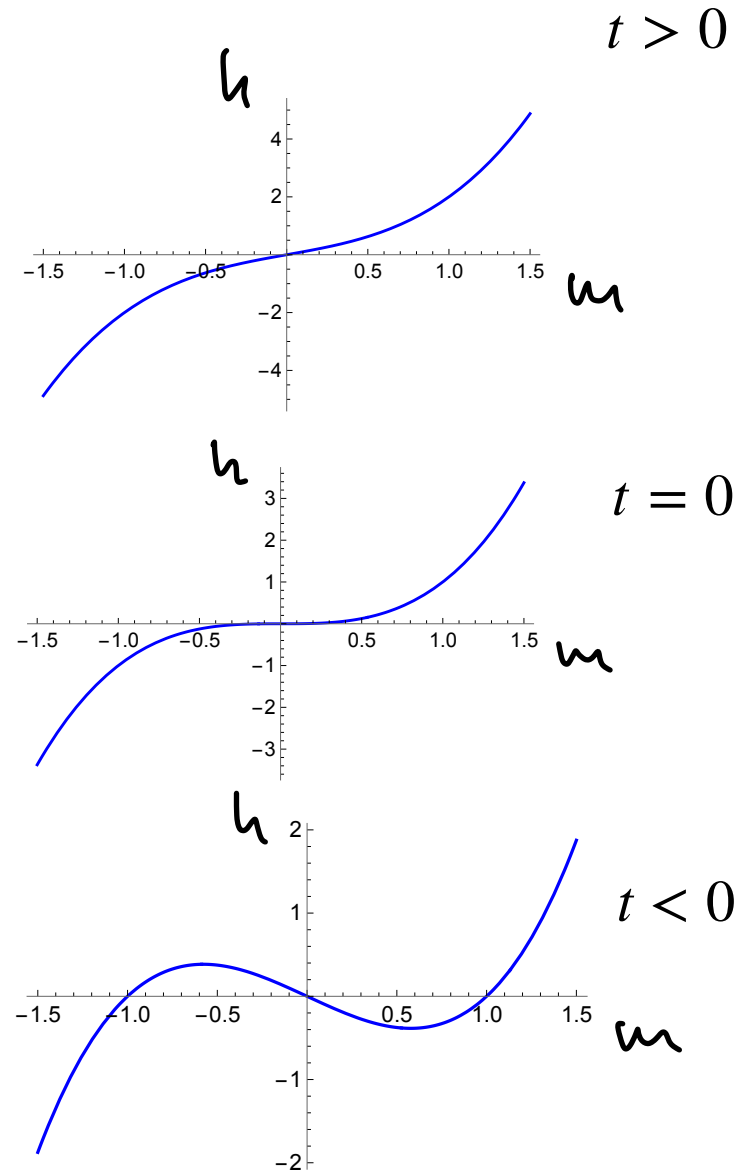
$$F(m, t) = \frac{1}{2}t m^2 + \frac{1}{4}m^4 - h m$$

$$\text{Equilibrium: } \frac{dF}{dm} = 0$$

$$\Rightarrow h = t m + m^3$$

$h(m)$  non-monotonic!

for given  $h$  multiple values of  $m$ !

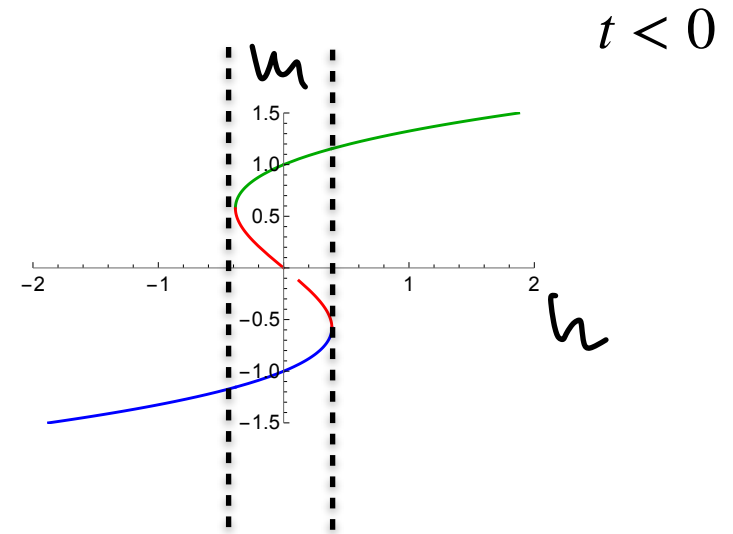
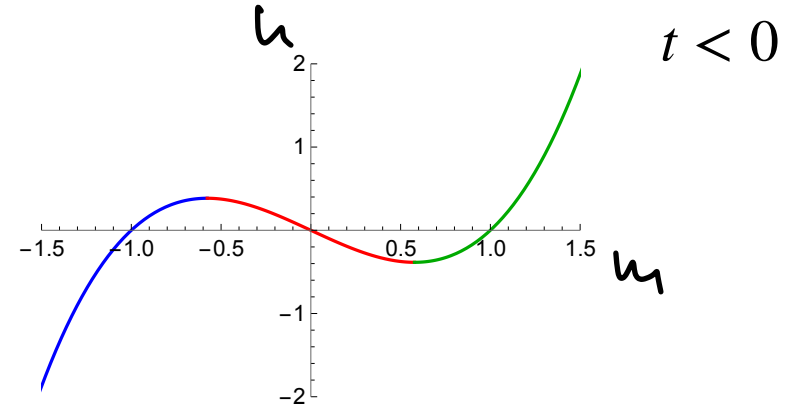


# Mean field Ising model

$$h = t m + m^3$$

$m(h)$  :

for  $t < 0$ : three real solutions (branches)



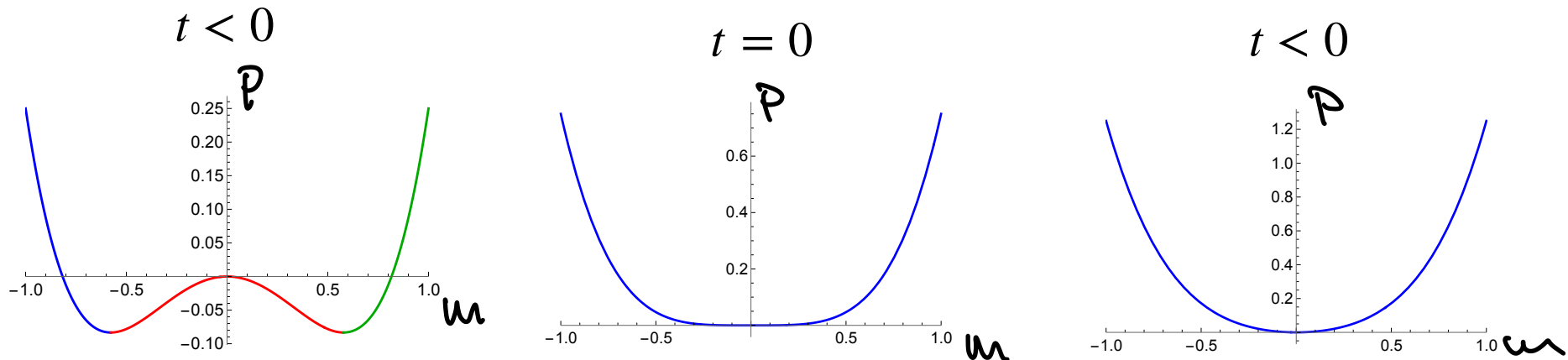


# “Pressure”

Free energy (grand canonical ensemble)

$$\Omega = F - m h = \frac{1}{2} t m^2 + \frac{1}{4} m^4 - m(t m + m^3) = -\frac{1}{4}(3m^4 + 2m^2 t)$$

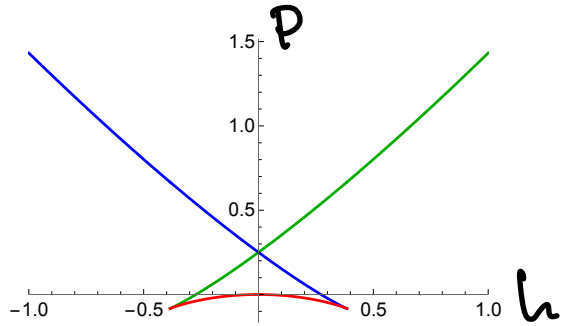
“Pressure”  $P \sim -\Omega$



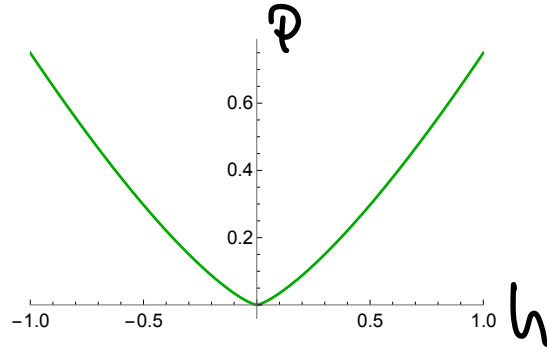
Pressure vs magnetization  $m$

# “Pressure”

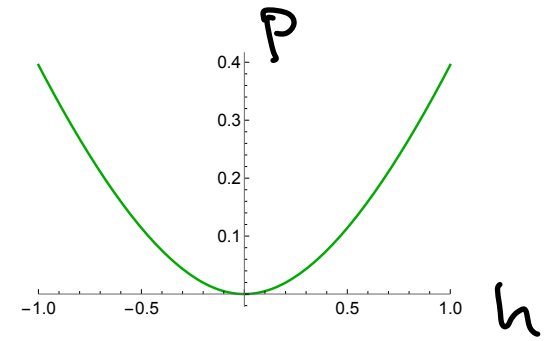
$t < 0; t = -1$



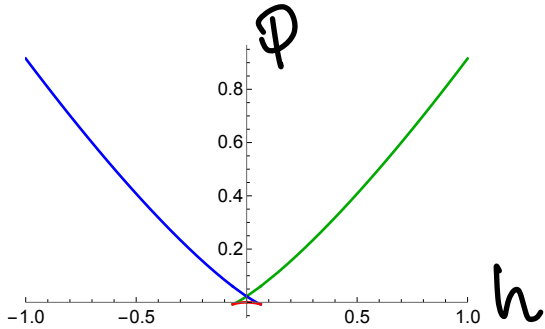
$t = 0$



$t > 0$

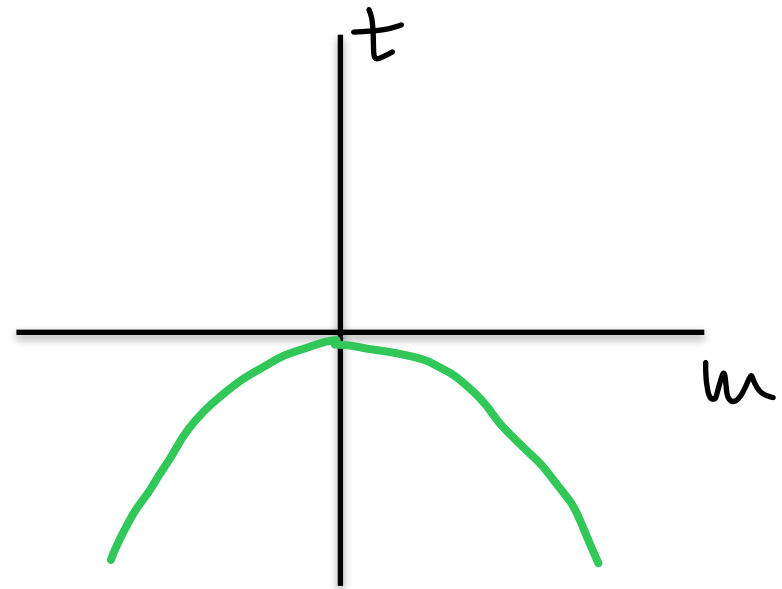
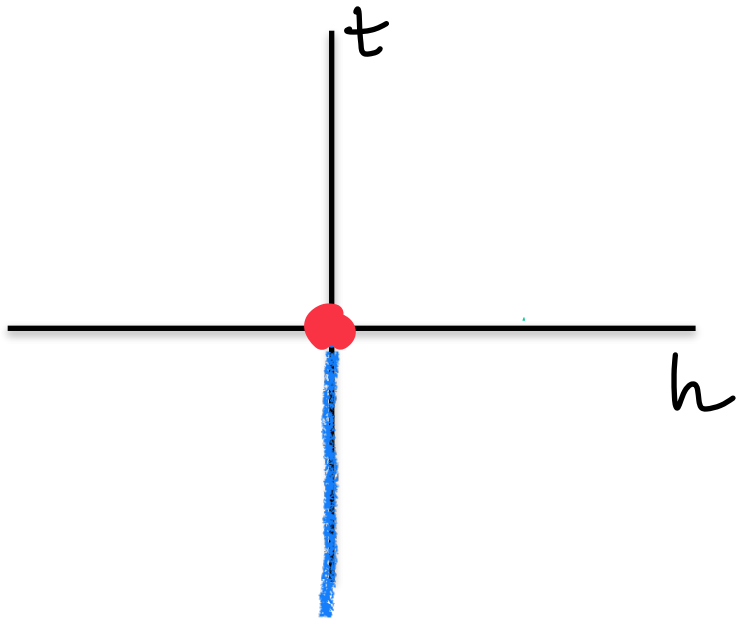


$t < 0; t = -0.3$



Pressure vs magnetic field  $h$

# Phase diagram



# Statistical Ensembles

Extensive variables: scale with system size  $E, V, N, (m)$

Intensive variables: independent of system size  $T, p, \mu, (h)$

micro-canonical:  $S(E, N, V)$       experiment ?!

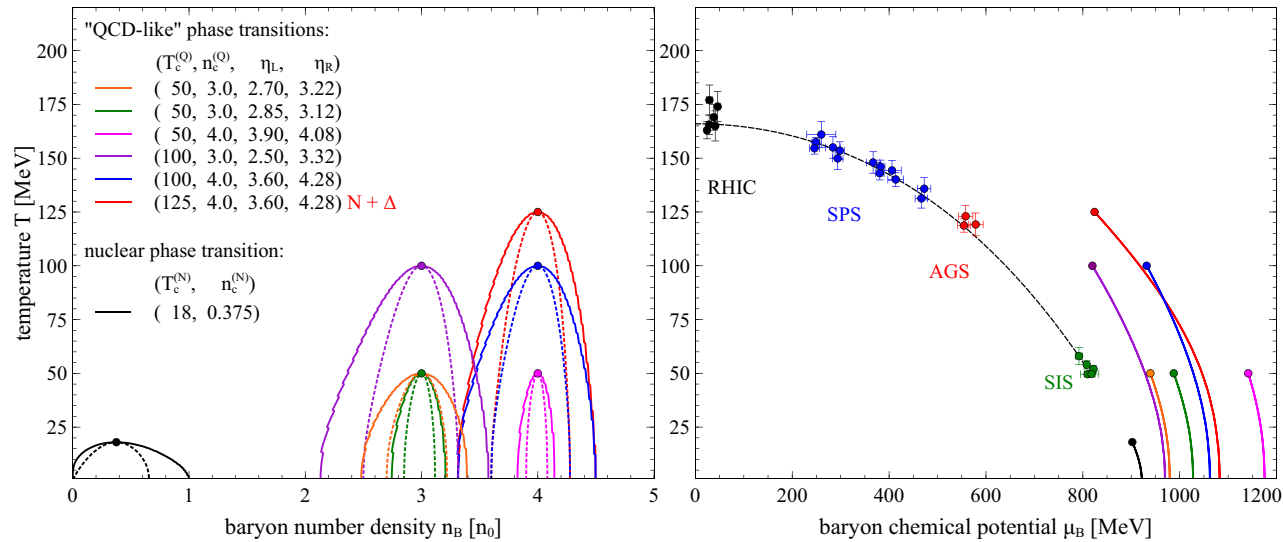
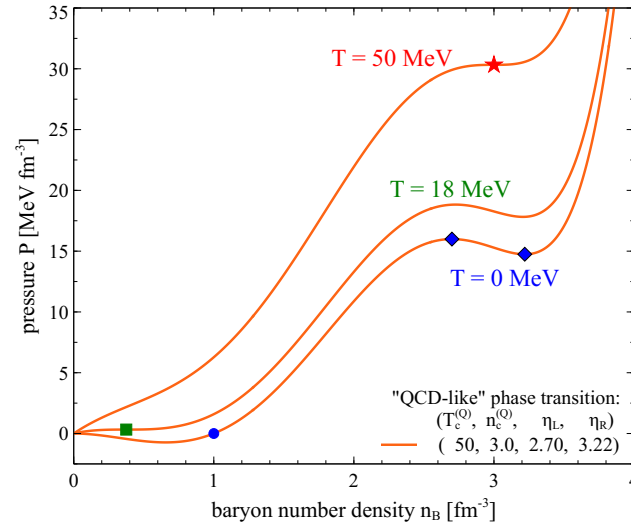
canonical:  $F(T, N, V)$ ; energy exchange with heat bath      experiment ?!

grand-canonical:  $\Omega(T, \mu, V)$ , energy and particle exchange with heat bath  
used for lattice QCD, most field theory calculations

conjugate variables:  $E \leftrightarrow T, N \leftrightarrow \mu, V \leftrightarrow p,$

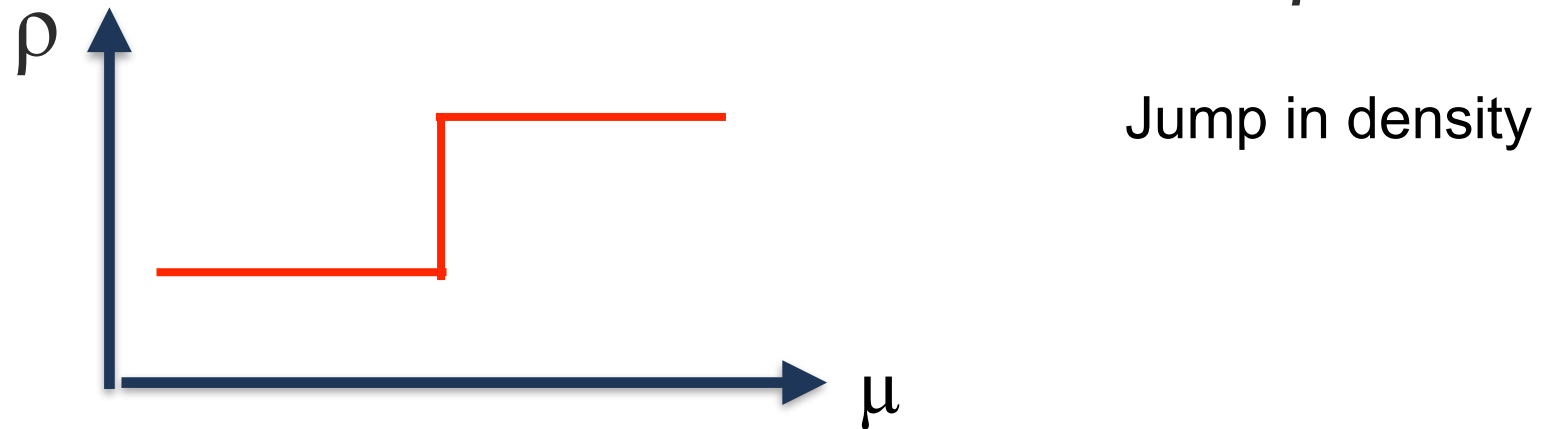
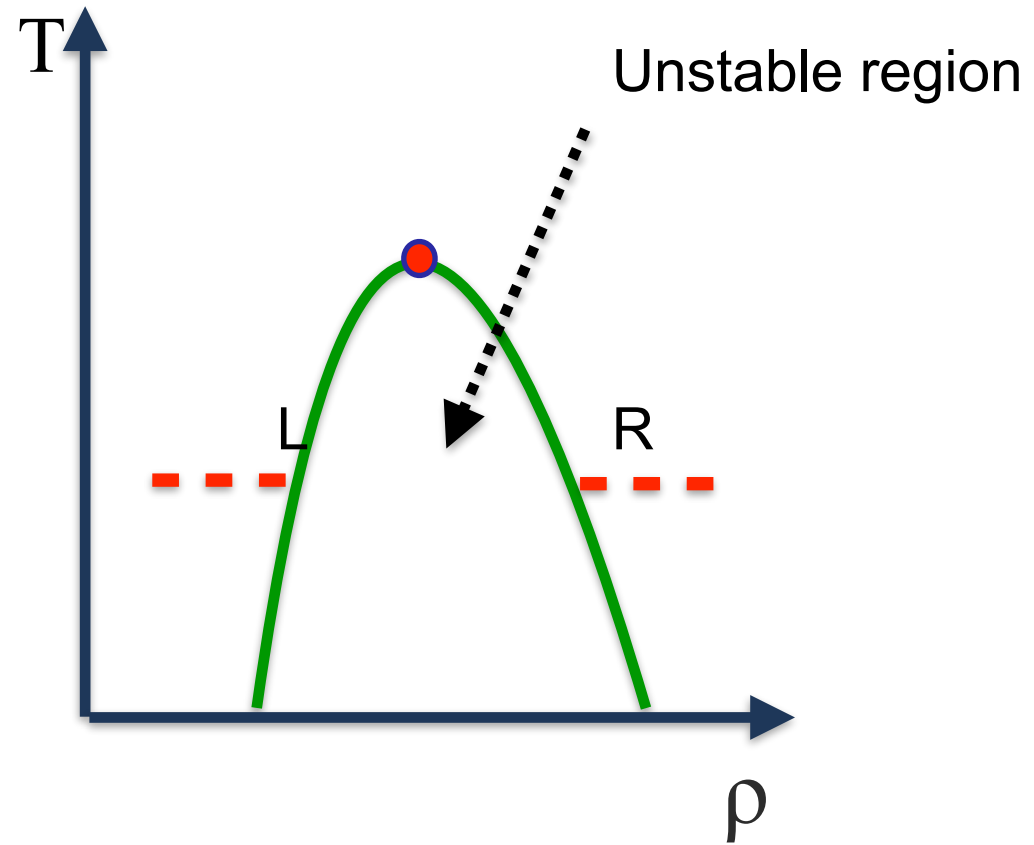
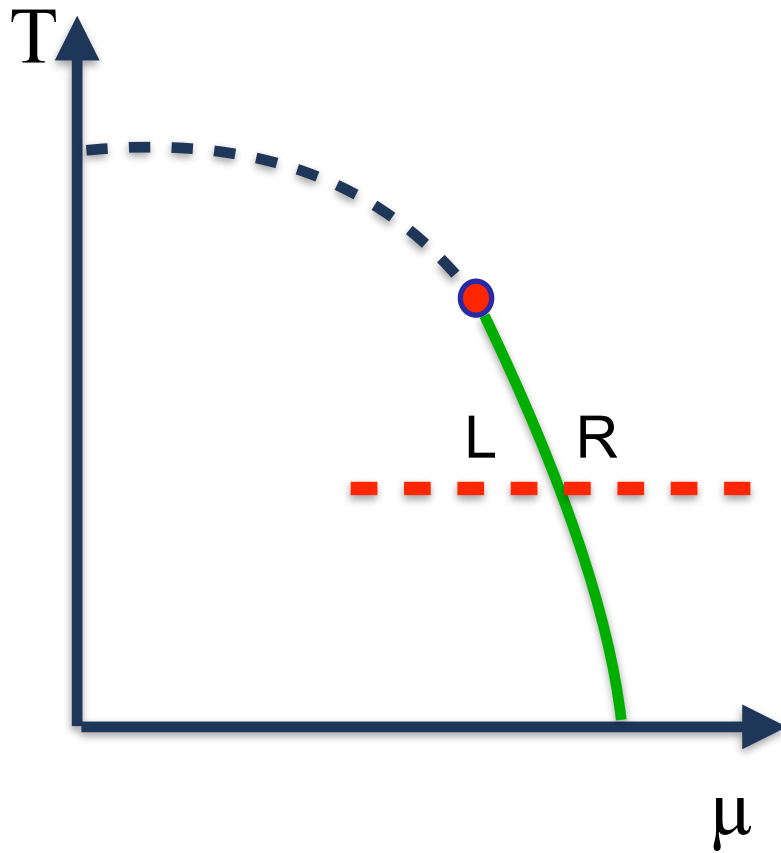
Equivalence of ensembles?

# Simple density functional model

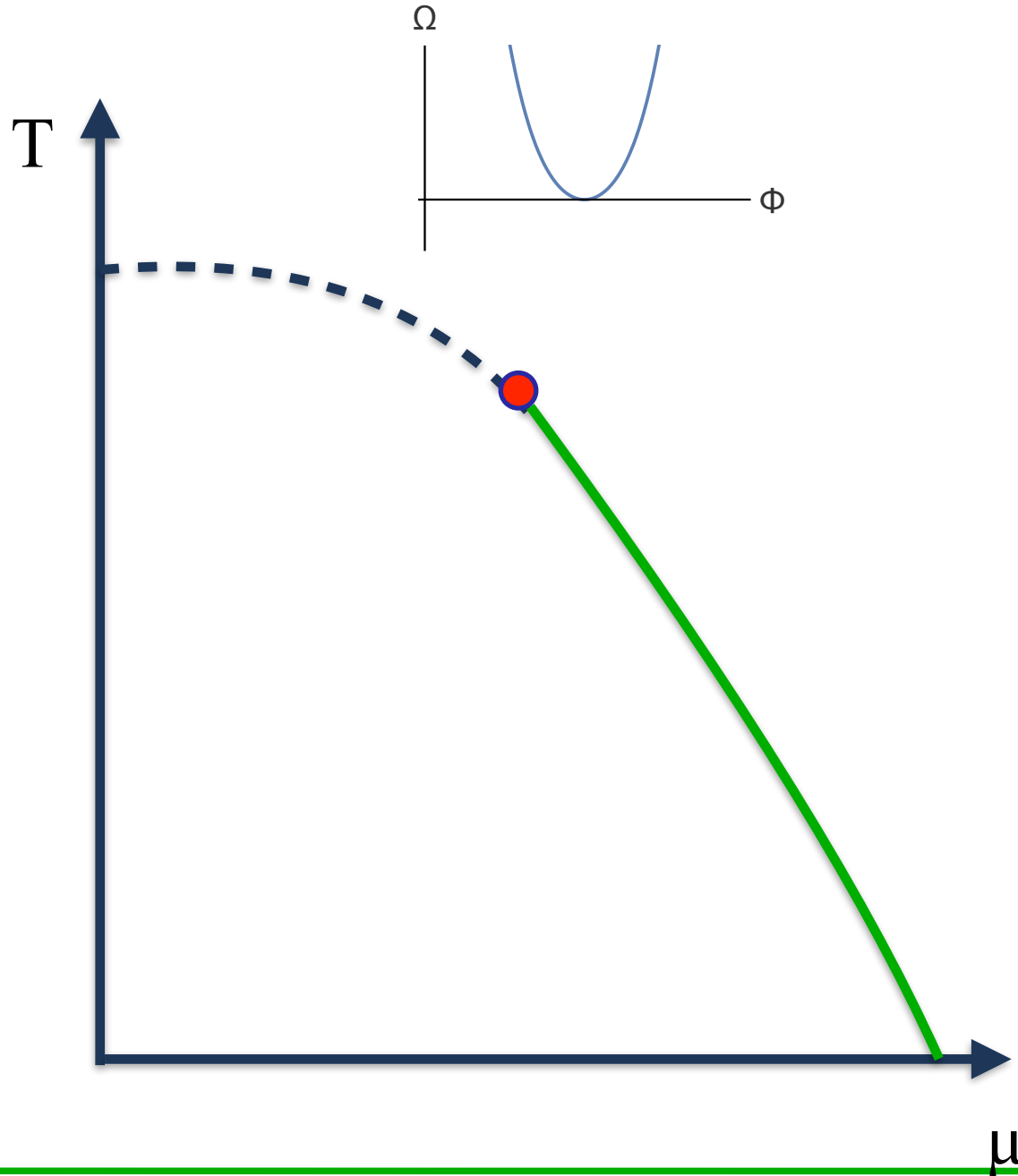


A. Sorensen and VK PRC **104**, 034904 (2021)

# Phase diagrams



# Free Energy



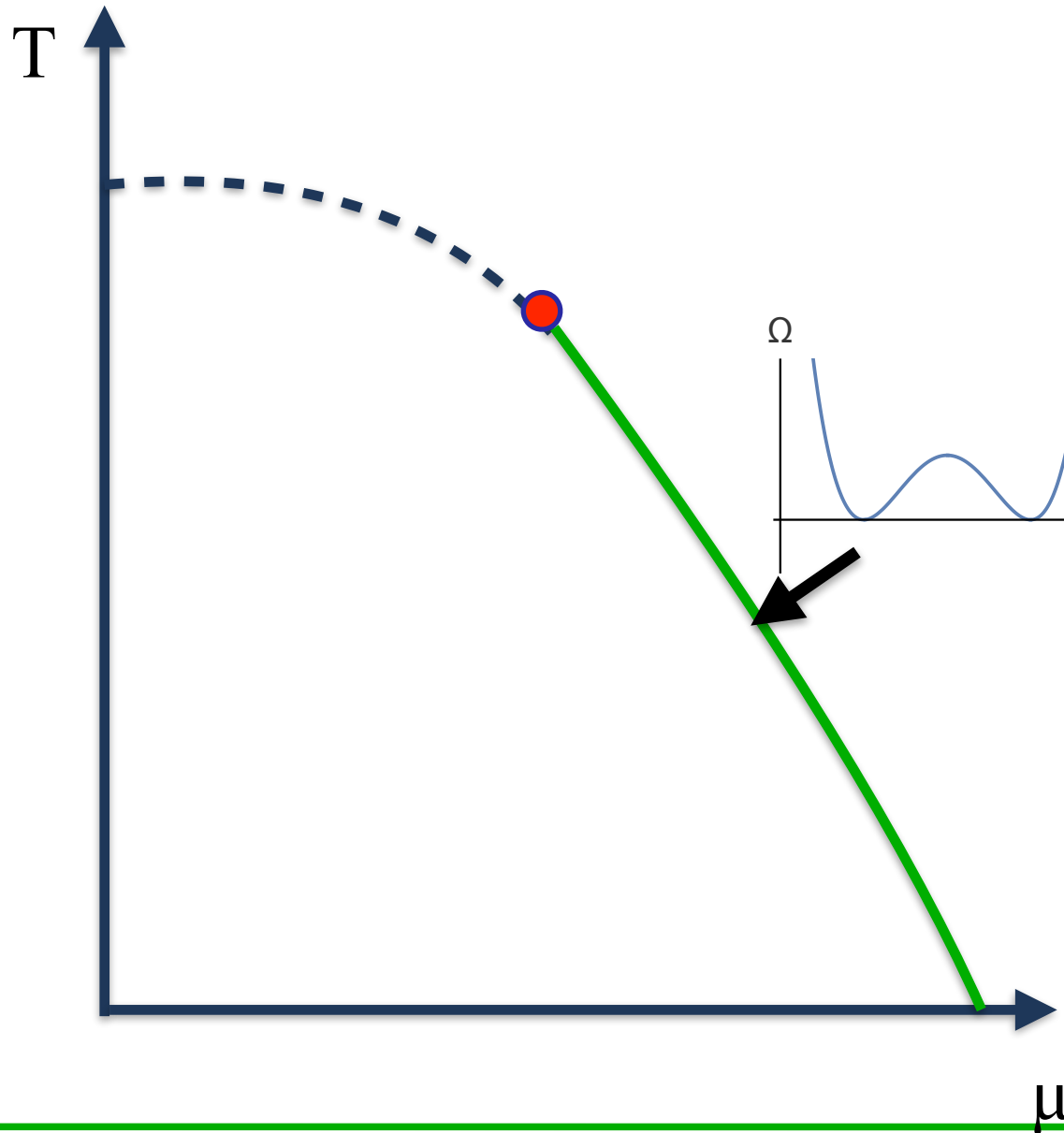
Free Energy:

$$\Omega = \Omega(T, \mu; \Phi)$$

$\Phi$ : Order parameter

What we are used to:  
One minimum

# Free Energy



Free Energy:

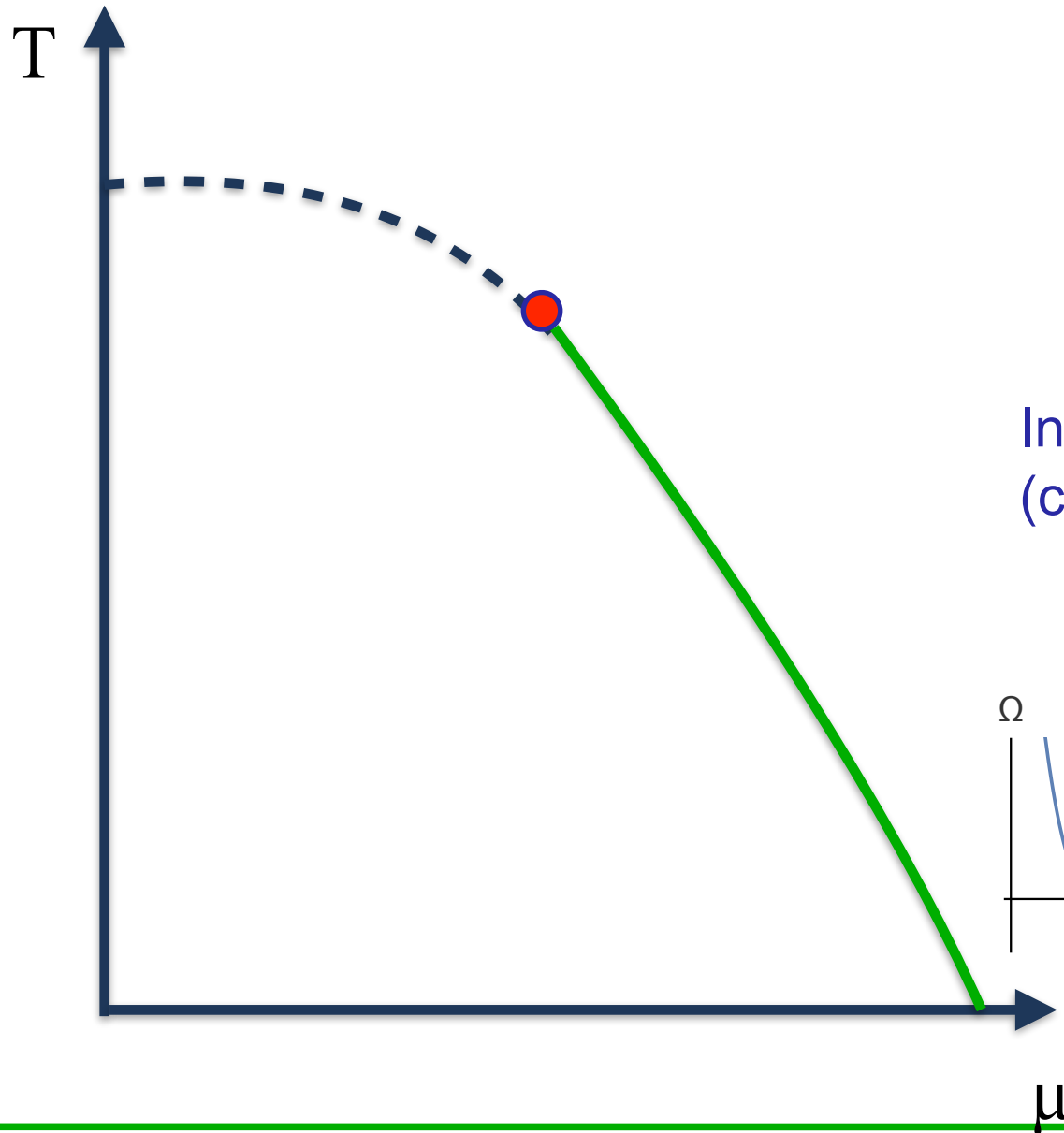
$$\Omega = \Omega(T, \mu; \Phi)$$

$\Phi$ : Order parameter

1<sup>st</sup> order  
phase co-existence



# Free Energy

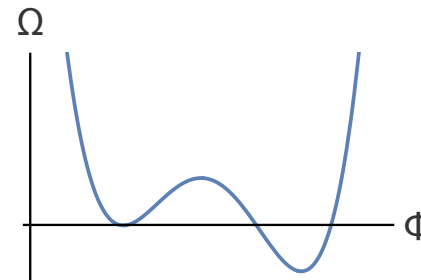


Free Energy:

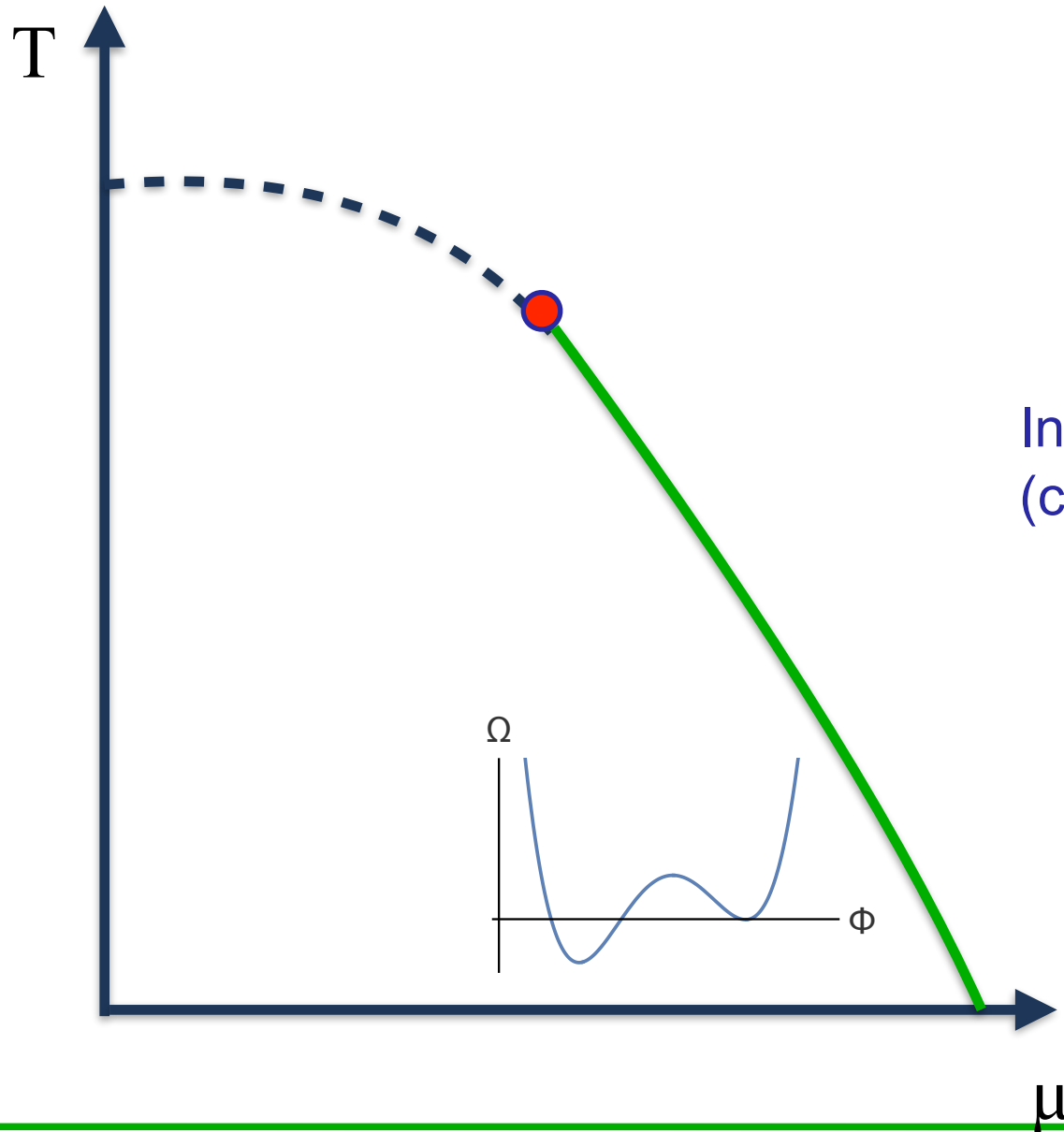
$$\Omega = \Omega(T, \mu; \Phi)$$

$\Phi$ : Order parameter

In “dense” phase  
(close to transition)



# Free Energy



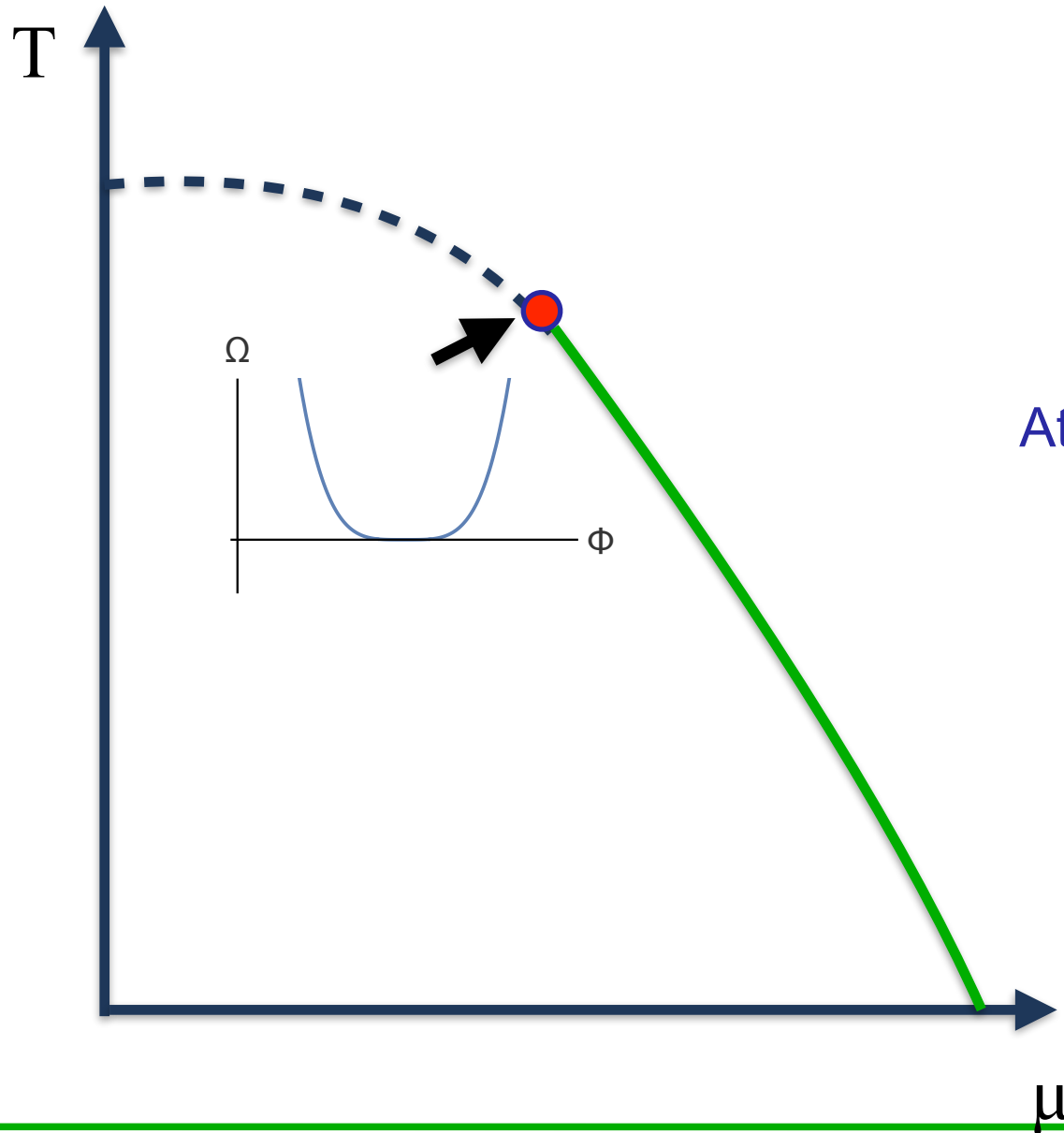
Free Energy:

$$\Omega = \Omega(T, \mu; \Phi)$$

$\Phi$ : Order parameter

In “dilute” phase  
(close to transition)

# Free Energy



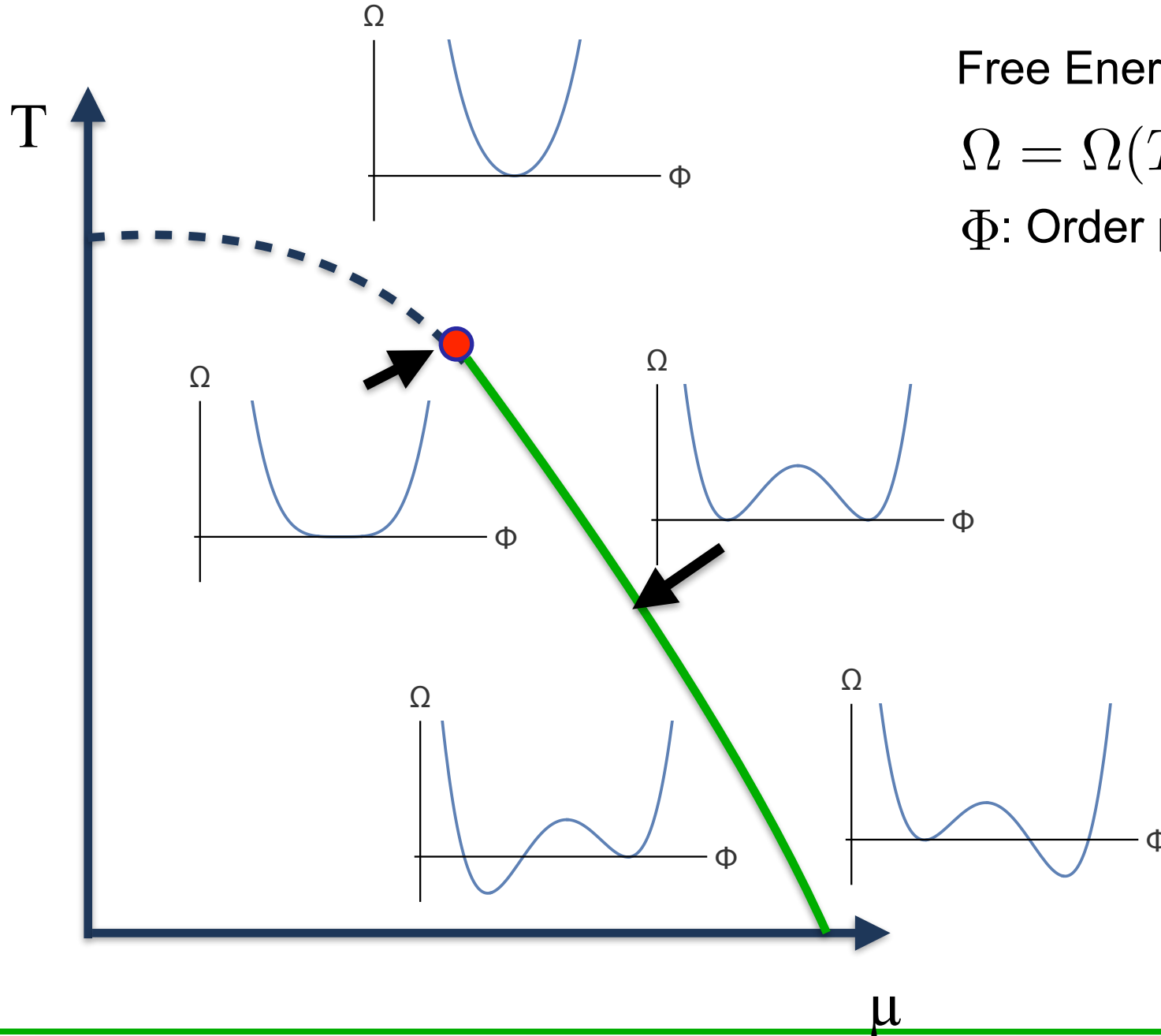
Free Energy:

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$\Phi$ : Order parameter

At the critical point

# Free Energy

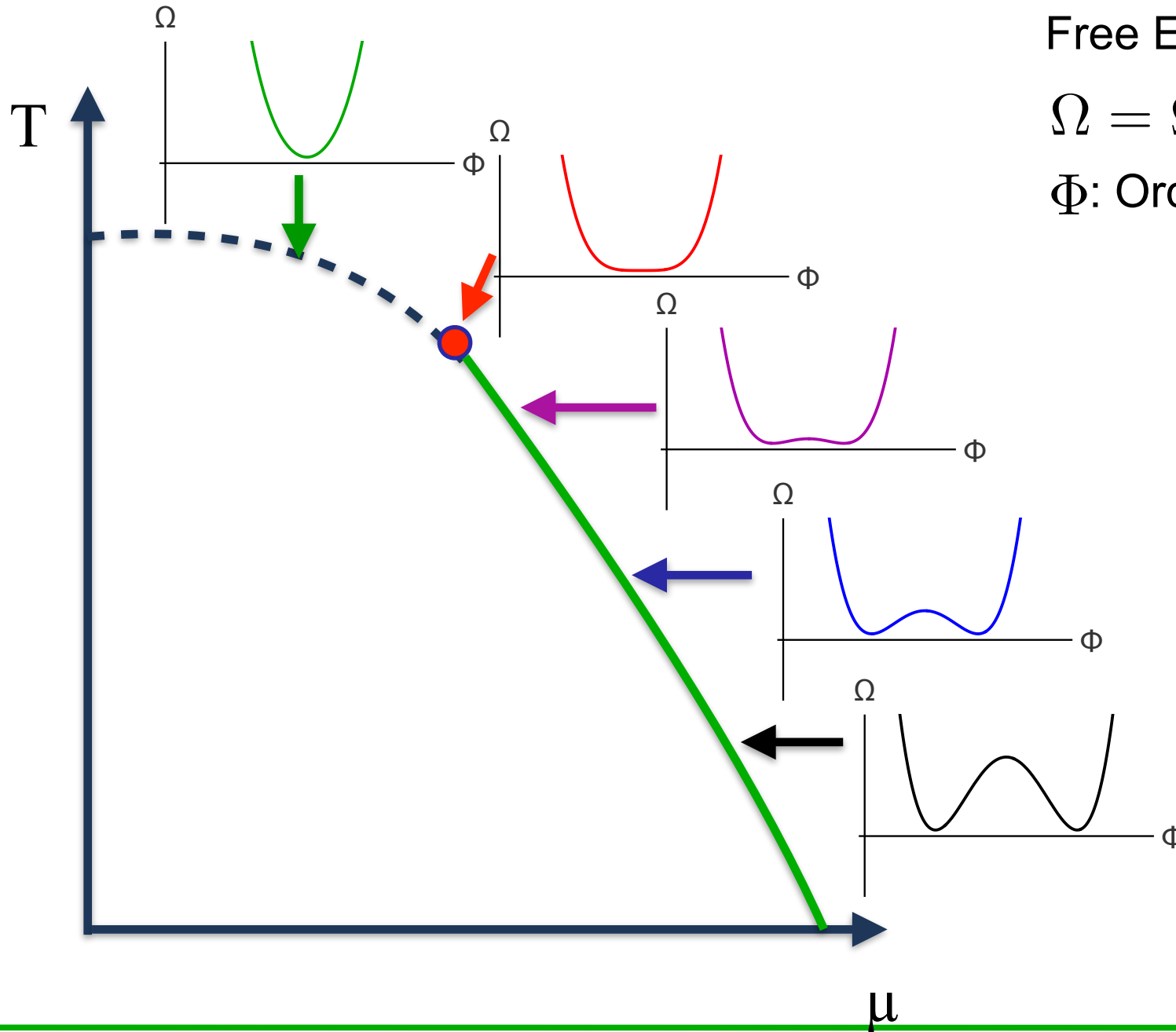


Free Energy:

$$\Omega = \Omega(T, \mu; \Phi)$$

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# Free Energy

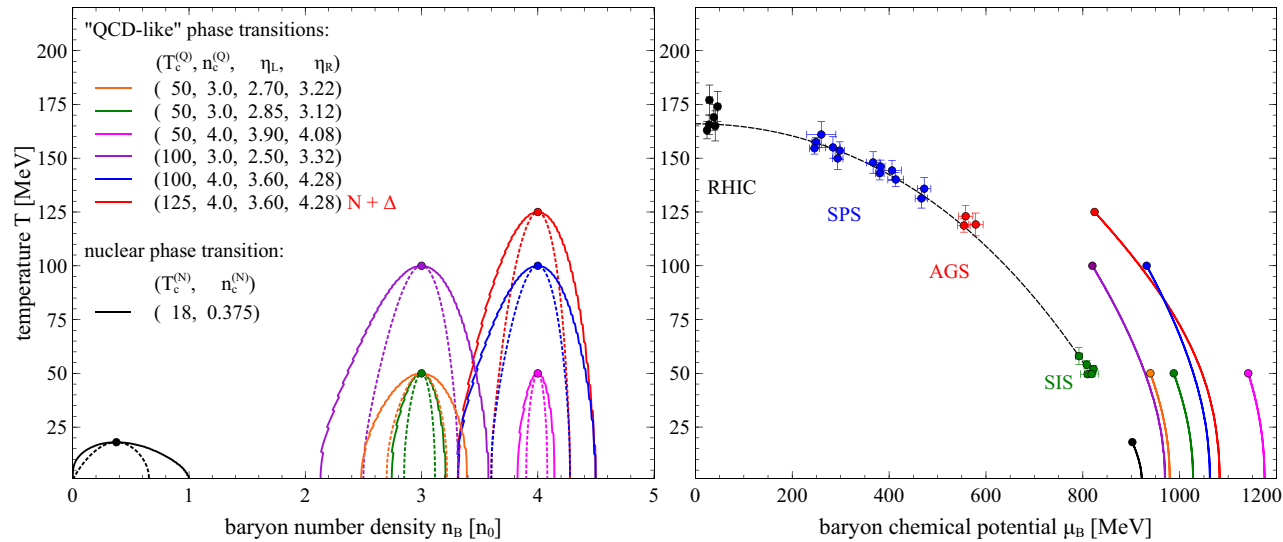
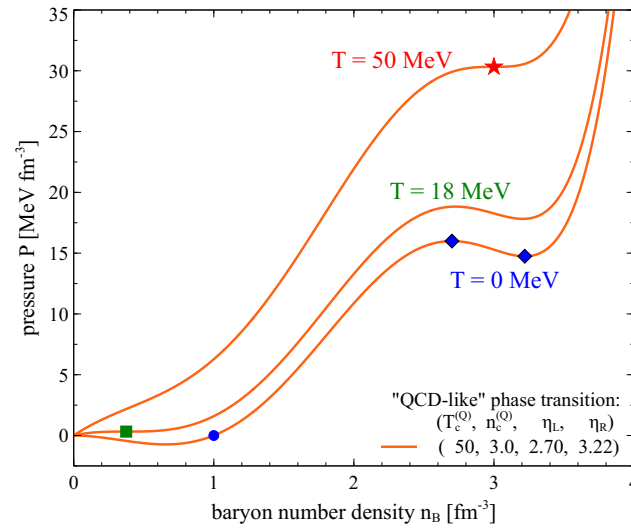


Free Energy:

$$\Omega = \Omega(T, \mu; \Phi)$$

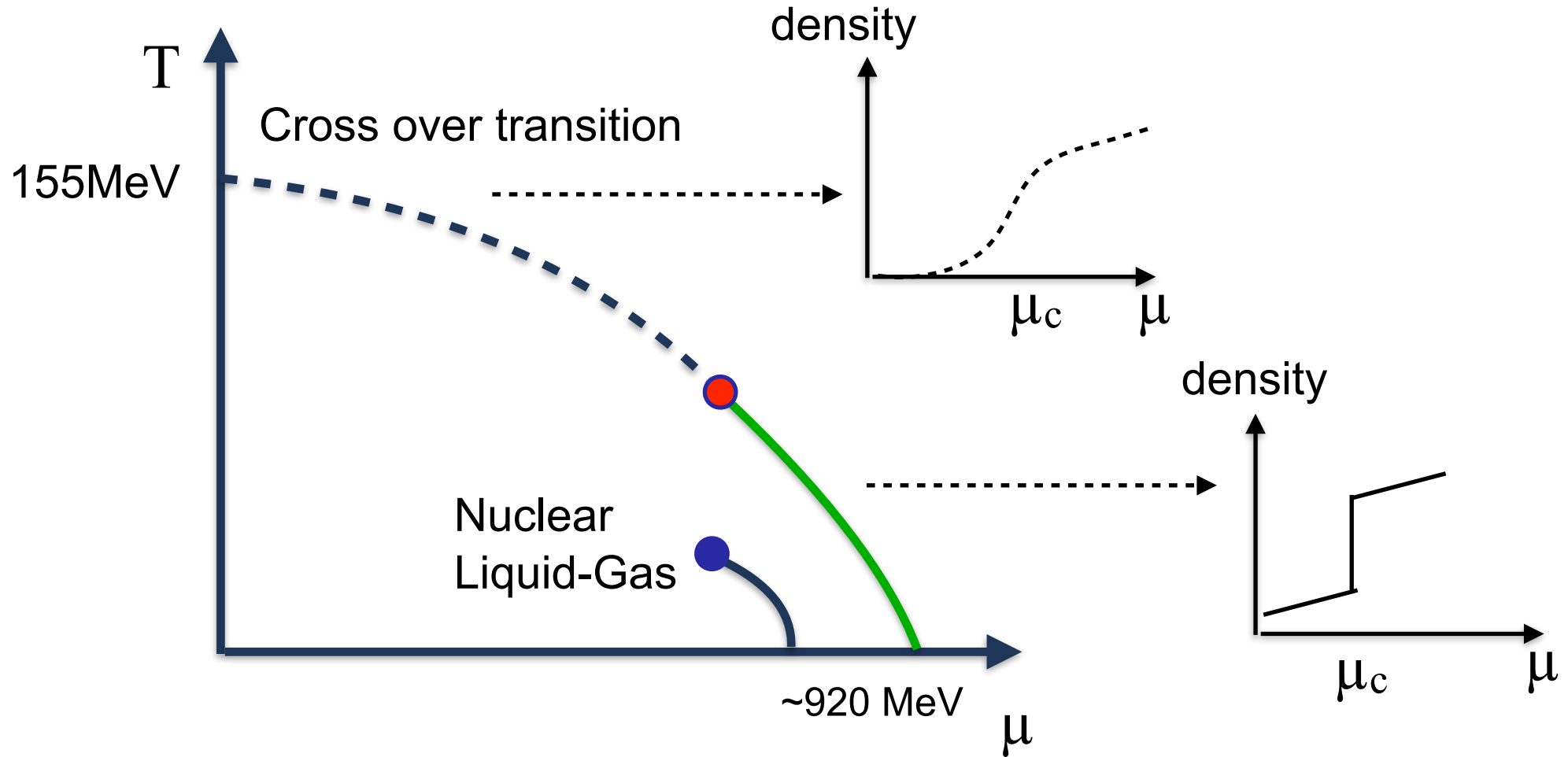
$\Phi$ : Order parameter

# Simple density functional model

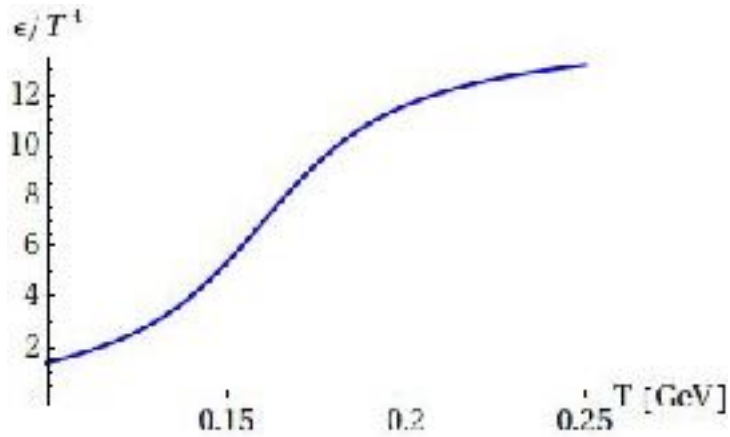


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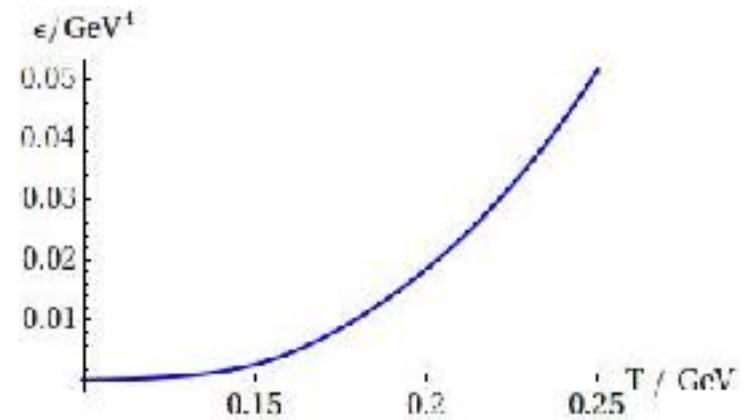
# Looking for signs of a transition



# Cumulants and phase structure



What we always see....

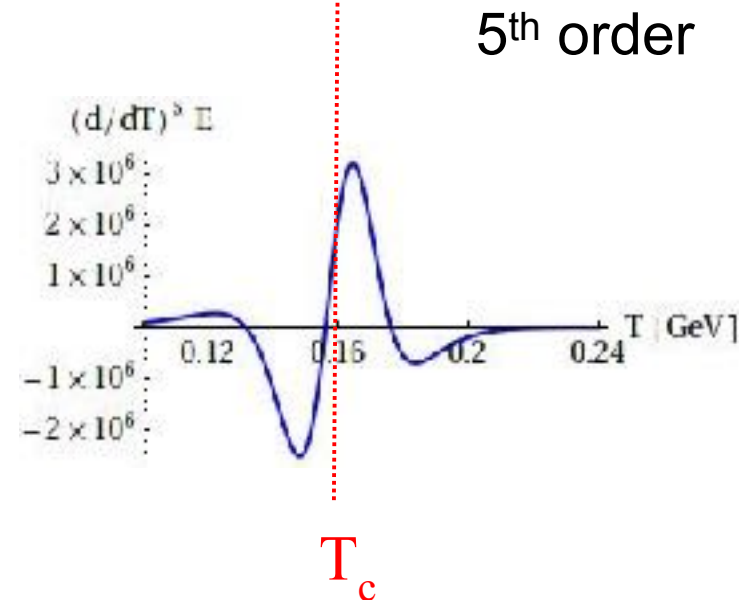
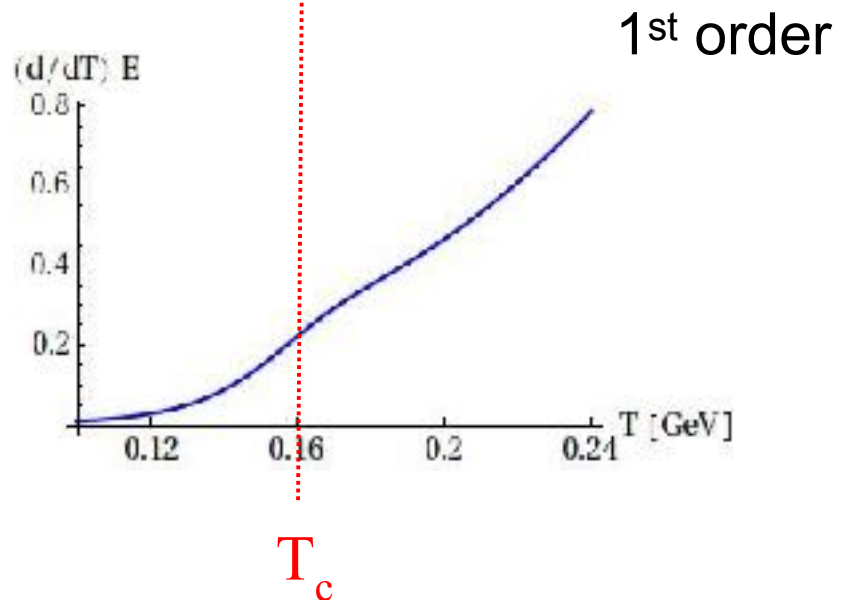
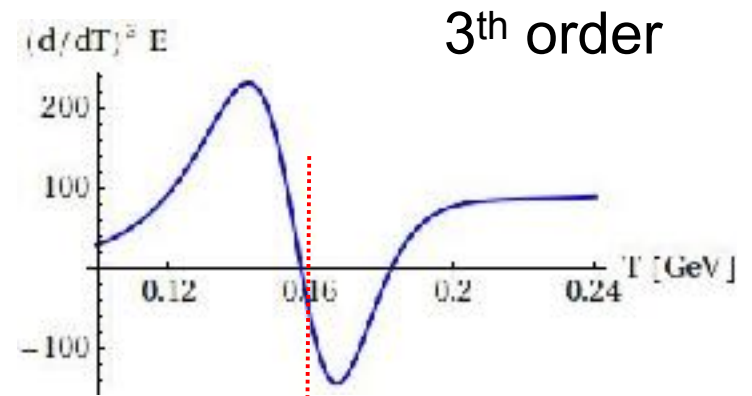
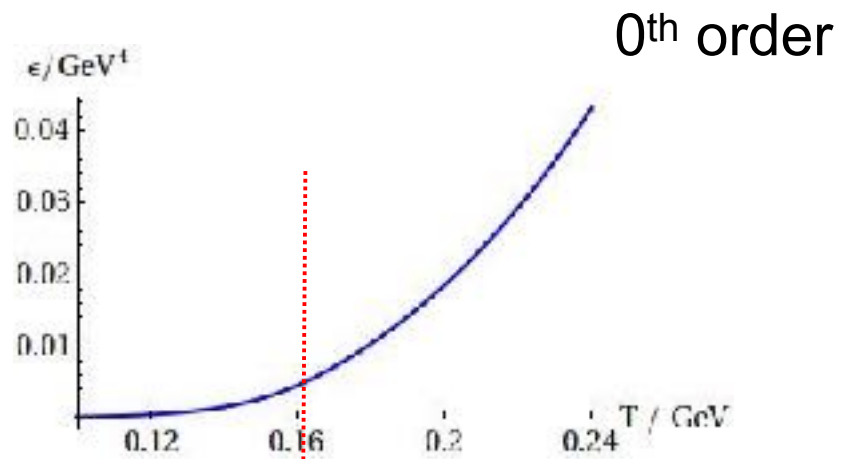


What it really means....

“ $T_c$ ”  $\sim$  160 MeV



# Derivatives



# How to measure derivatives

$$Z = \text{tr} e^{-\hat{E}/T + \mu/T \hat{N}_B}$$

$$\text{At } \mu = 0: \langle E \rangle = \frac{1}{Z} \text{tr} \hat{E} e^{-\hat{E}/T + \mu/T \hat{N}_B} = -\frac{\partial}{\partial 1/T} \ln(Z)$$

$$\langle (\delta E)^2 \rangle = \langle E^2 \rangle - \langle E \rangle^2 = \left( -\frac{\partial}{\partial 1/T} \right)^2 \ln(Z) = \left( -\frac{\partial}{\partial 1/T} \right) \langle E \rangle$$

$$\langle (\delta E)^n \rangle = \left( -\frac{\partial}{\partial 1/T} \right)^{n-1} \langle E \rangle$$

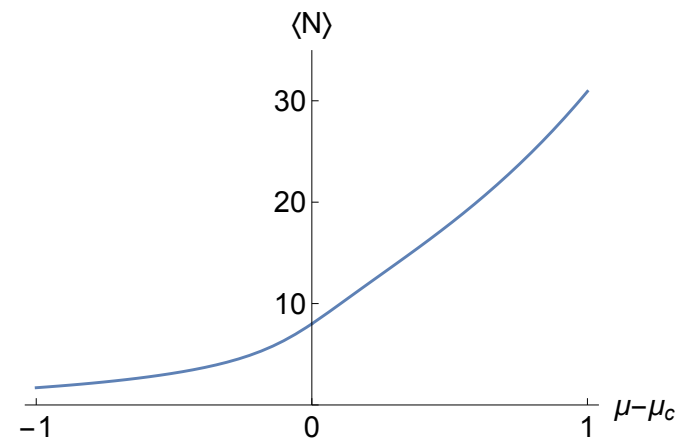
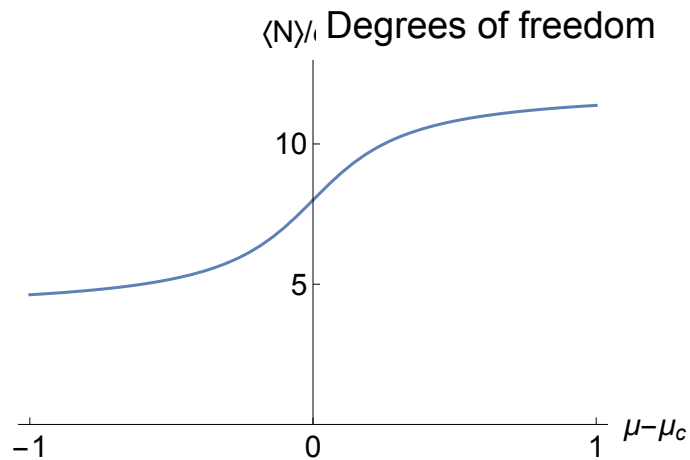
Cumulants of Energy measure the temperature derivatives of the EOS

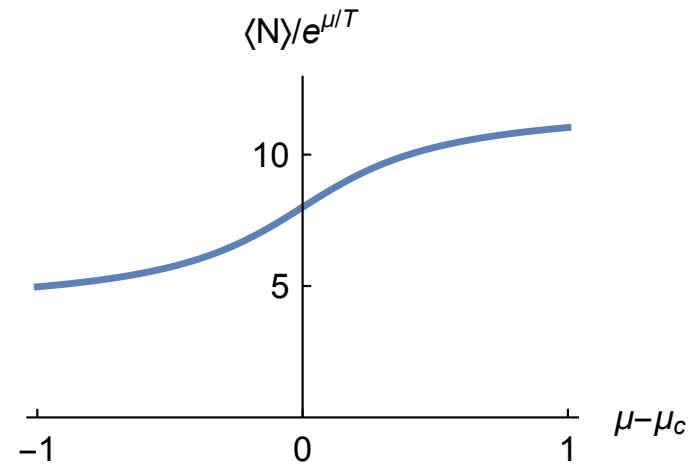
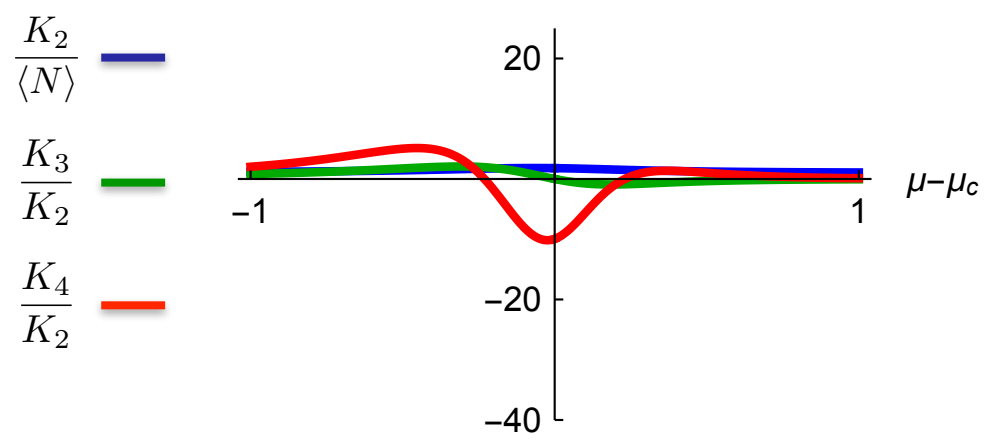
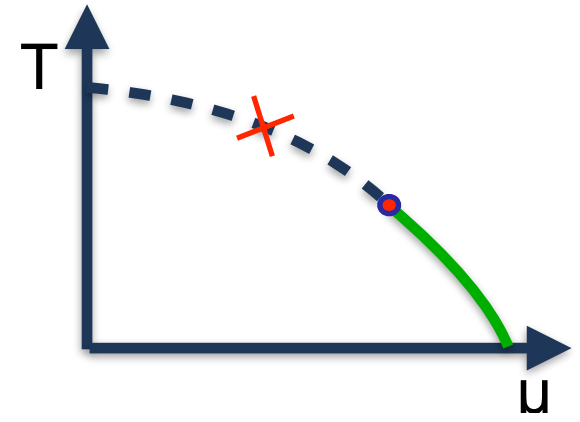
Cumulants of Baryon number measure the chem. pot. derivatives of the EOS

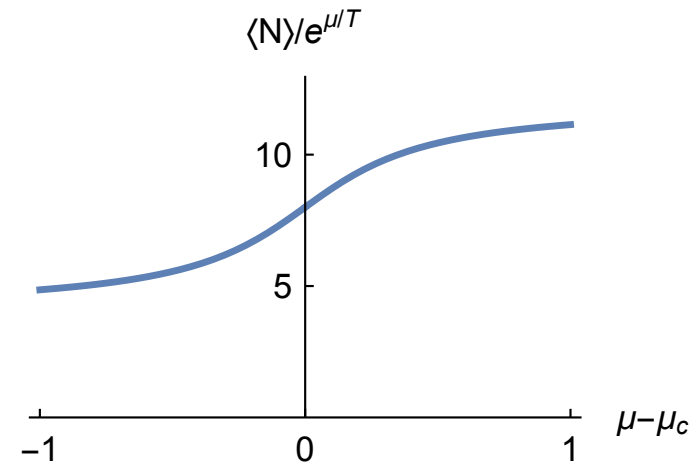
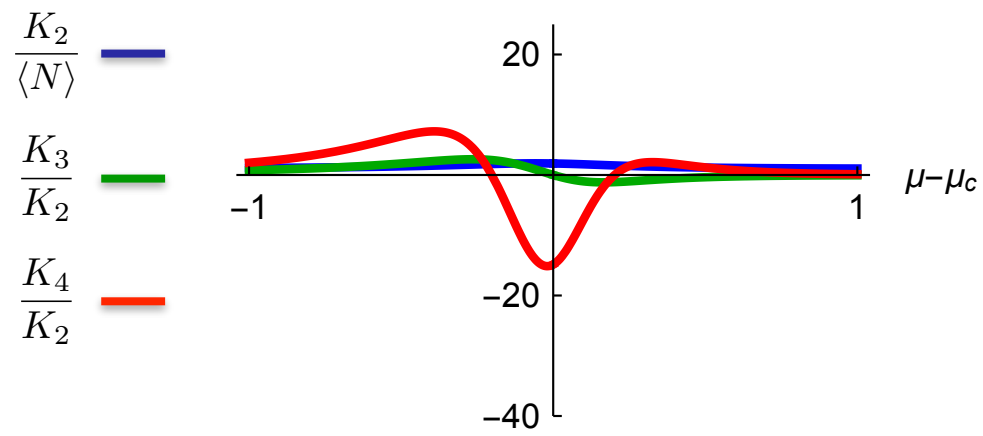
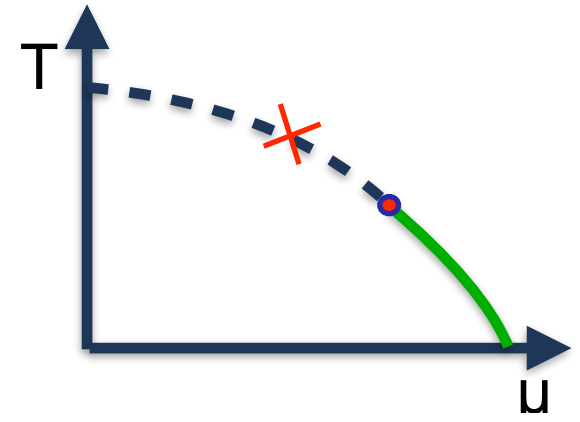
# Simple model

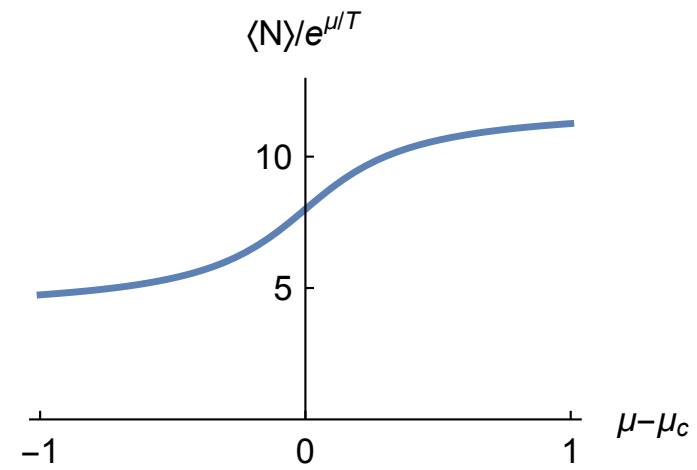
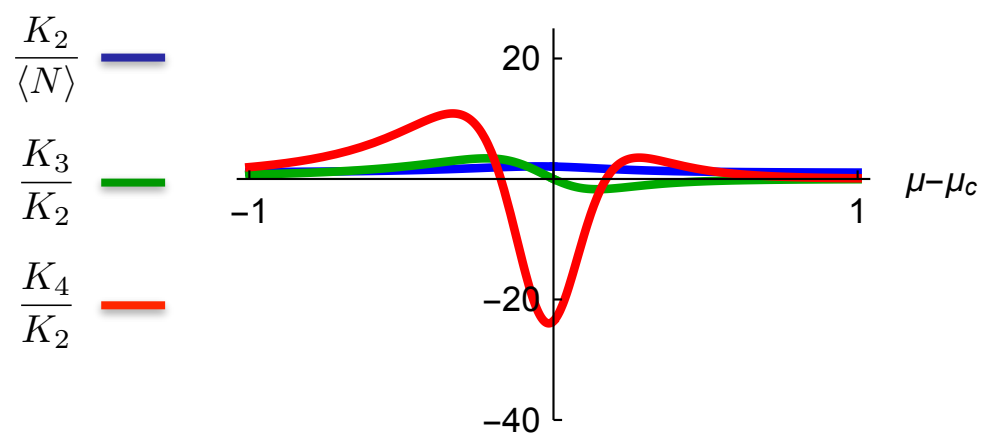
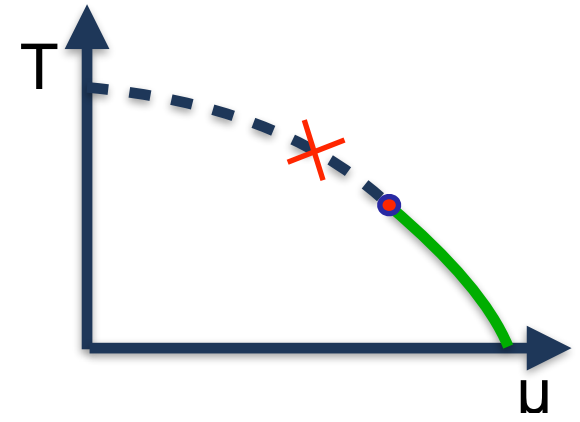
Change degrees of freedom  
at phase transition

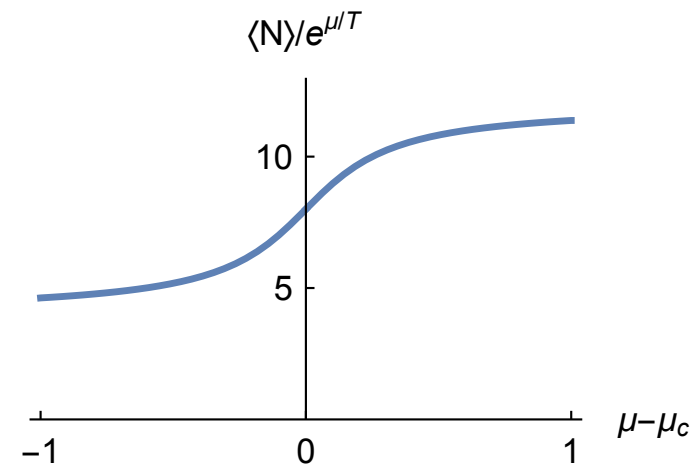
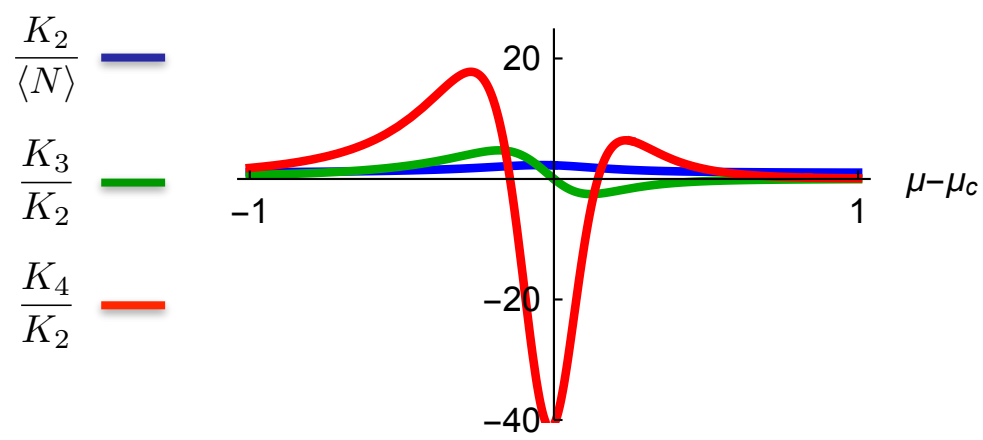
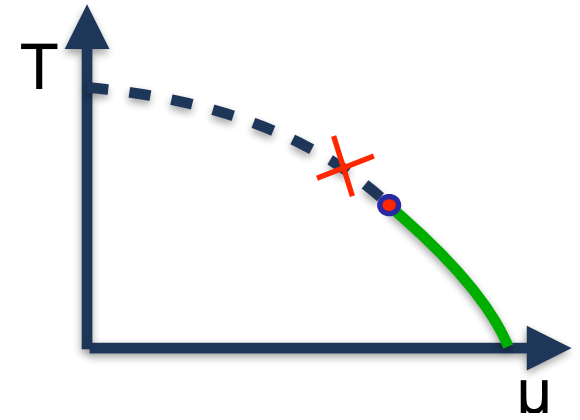
$$\langle N \rangle = \text{dof}(\mu) e^{\mu/T} \int d^3 p e^{-E/T}$$







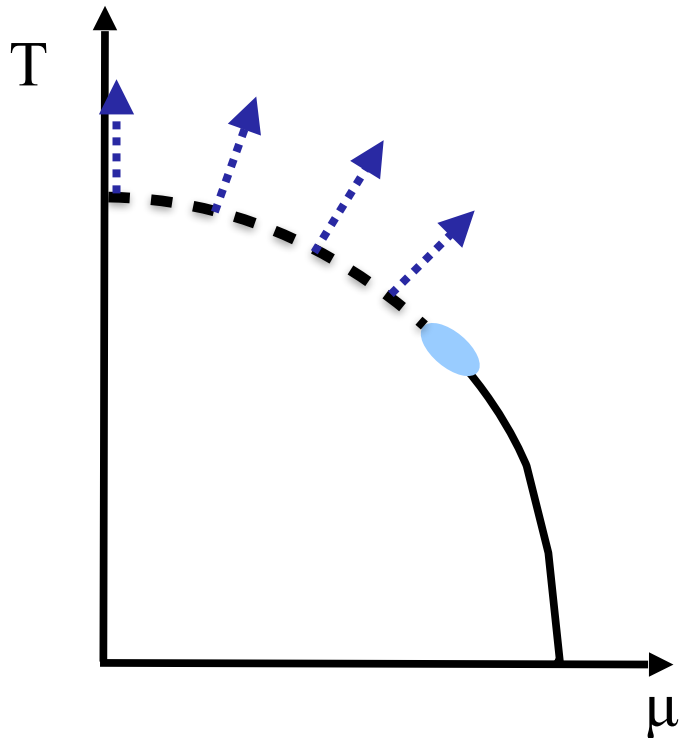




# Close to $\mu=0$

$$F = F(r), \quad r = \sqrt{T^2 + a\mu^2}$$

$a \sim$  curvature of critical line



$$\frac{\partial^2}{\partial \mu^2} F(T, \mu)|_{\mu=0} = \frac{a}{T} \frac{\partial}{\partial T} F(T, \mu=0) \sim \langle E \rangle$$

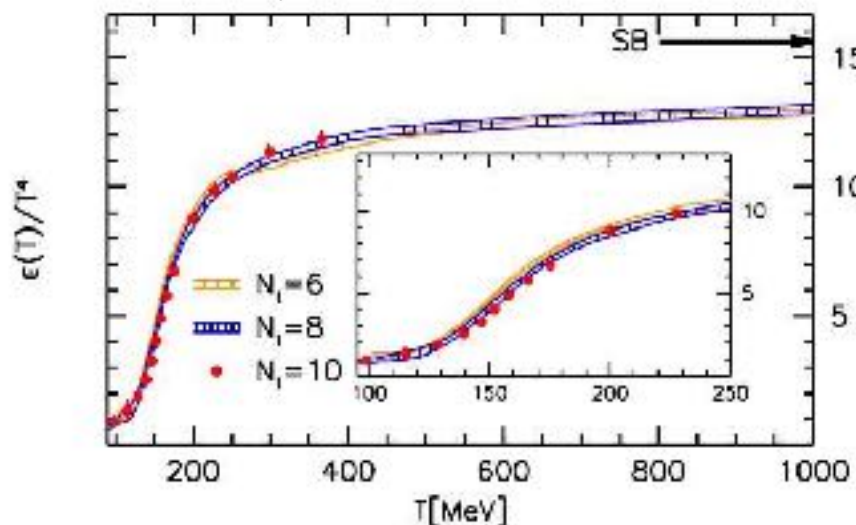
Needs higher order cumulants (derivatives)  
at  $\mu \sim 0$



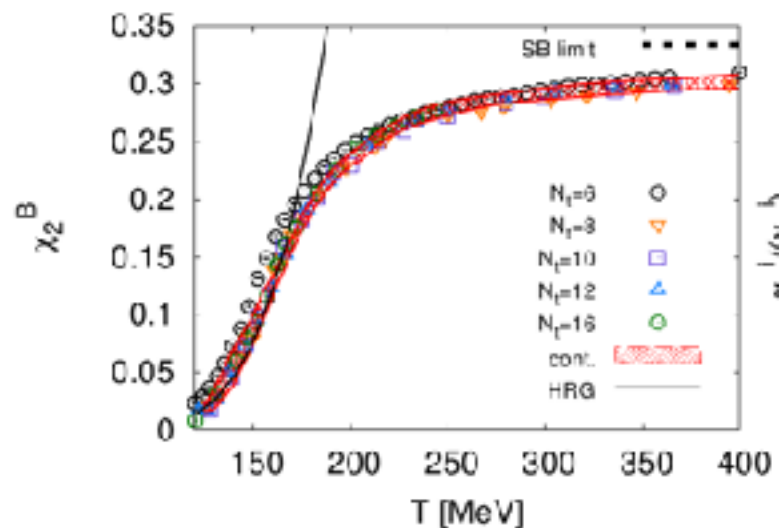
# Lattice at $\mu=0$

Equation of state  
(first derivative w.r.t. T)

S. Borsanyi et al, JHEP 1011 (2010) 077



Second order Cumulant  
(second derivative w.r.t.  $\mu$ )



$$\frac{\partial^2}{\partial \mu^2} F(T, \mu)|_{\mu=0} = \frac{a}{T} \frac{\partial}{\partial T} F(T, \mu=0) \sim \langle E \rangle$$

# Cumulants of (Baryon) Number

$$K_n = \frac{\partial^n}{\partial(\mu/T)^n} \ln Z = \frac{\partial^{n-1}}{\partial(\mu/T)^{n-1}} \langle N \rangle$$

$$K_1 = \langle N \rangle, \quad K_2 = \langle N - \langle N \rangle \rangle^2, \quad K_3 = \langle N - \langle N \rangle \rangle^3$$

Cumulants scale with volume (extensive):  $K_n \sim V$

Volume not well controlled in heavy ion collisions

$$\text{Cumulant Ratios: } \frac{K_2}{\langle N \rangle}, \quad \frac{K_3}{K_2}, \quad \frac{K_4}{K_2}$$

# Measuring cumulants (derivatives)

$$K_2 = \langle N - \langle N \rangle \rangle^2 = \sum_N P(N)(N - \langle N \rangle)^2$$

$$K_3 = \langle N - \langle N \rangle \rangle^3 = \sum_N P(N)(N - \langle N \rangle)^3$$

$$P(N) = \frac{N_{events}(N)}{N_{events}(total)}$$

