

# Collective phenomena and critical transitions

from plasma to complex socio-ecological systems

Guillaume Falmagne

High Meadows Environmental Institute, Princeton University

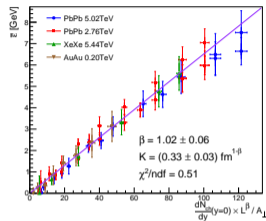
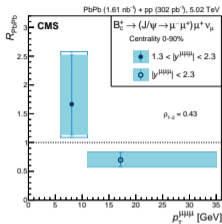


High Meadows  
Environmental  
Institute

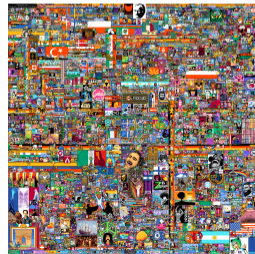
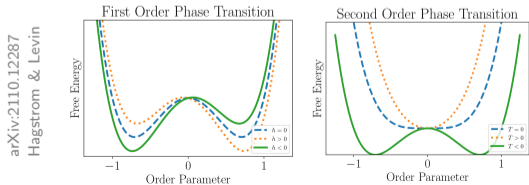


GdR QCD General Assembly  
September 27th, 2023

# Between physics and ecology

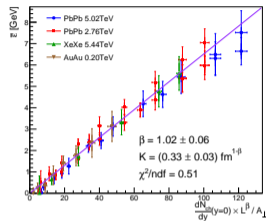
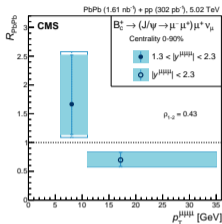


- PhD on **QGP**:  $B_c$  meson in PbPb, high- $p_T$  radiative energy loss
- Postdoc: critical transitions in **socio-ecological complex systems**





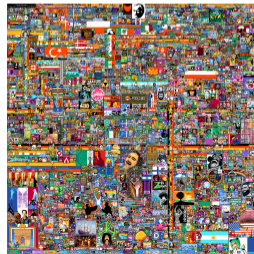
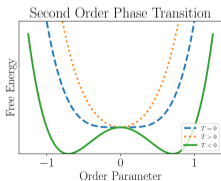
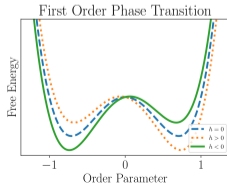
# Between physics and ecology



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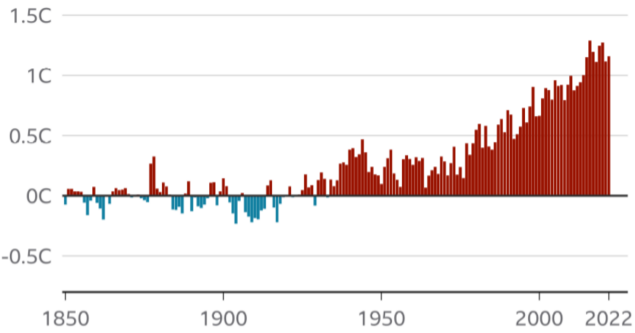
## ???

arXiv:2110.12287  
Hagstrom & Levin

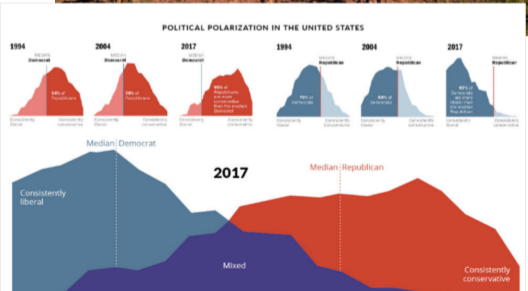
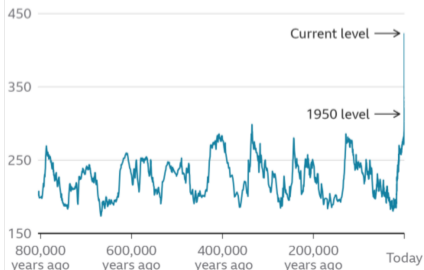




Change in annual average global temperature from pre-industrial levels (1850-1900) in degrees C



Atmospheric CO2 concentrations, parts per million



# Elementary brick or many-agents system?


- QGP links:
  - The world of particle physics:  
why? → more **elementary components**
  - and that of statistical physics:  
why? → system perspective, **many agents**

## More Is Different

- *More is different*,  
Phil Anderson, 1972

Broken symmetry and the nature of  
the hierarchical structure of science.

X	Y
solid state or many-body physics	elementary particle physics
chemistry	many-body physics
molecular biology	chemistry
cell biology	molecular biology
⋮	⋮
⋮	⋮
psychology	physiology
social sciences	psychology

But **this hierarchy does not imply**  
**that science X is “just applied Y.”** 

- **Emergent phenomena**: interactions between many simple agents (*i.e.* **complex systems**)  
lead to original system properties, far from those of a single agent.  
Example: **phase transitions!**

# Plasma and collectivity

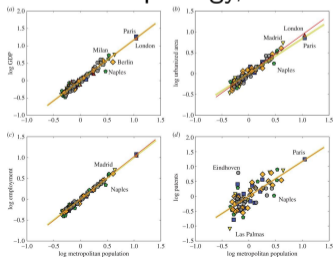
- QGP = a “*state of matter*”, a “*medium*” ... as can be ensembles of living beings
- **Continuity of approaches** from “*elementary*” particles (*first principles*) to their **collective behaviour**:
  - agent-based models
  - spin models
  - statistical physics
  - dynamical models (diff. equations)
  - scaling laws
  - networks
  - evolutionary game theory
- Historically:
  - thermodynamics *then* particle physics
  - bird biology *then* flocks



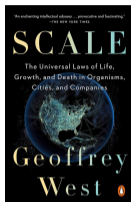
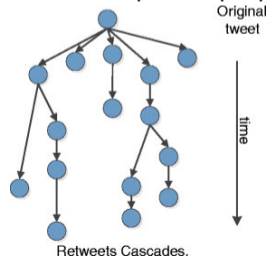
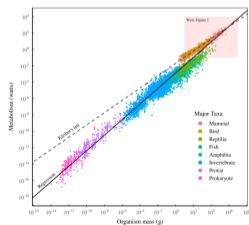
# Sociophysics, scaling laws, networks

- **Sociophysics** = humans as particles? 🧐
- **Interdisciplinarity** = *complementary* approach, not replacement
- Example success stories with complex systems (including from Santa Fe Institute):

**Scaling laws** / allometry (urbanization, animal morphology, businesses ...)

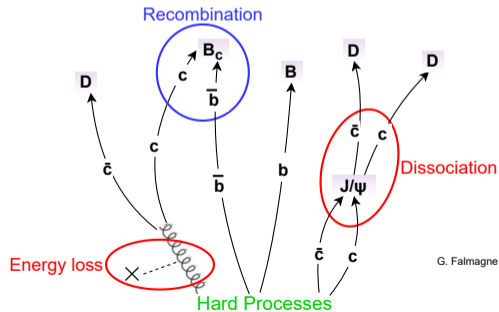


**Networks**: influence of structure on dynamics (Internet, disease and opinion propagation ...)



# Effects of the QGP on $B_c$ mesons

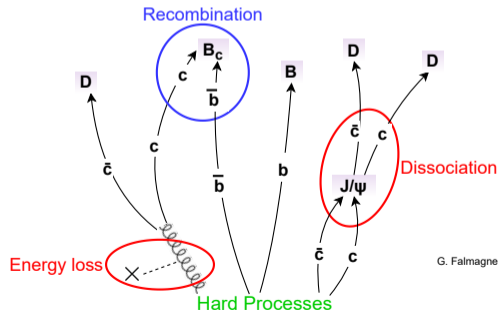
- **Dissociation**: screening of heavy-quark potential  
 $B_c$ : binding energy between  $J/\psi$  and  $\Upsilon(1S)$



G. Falmagne

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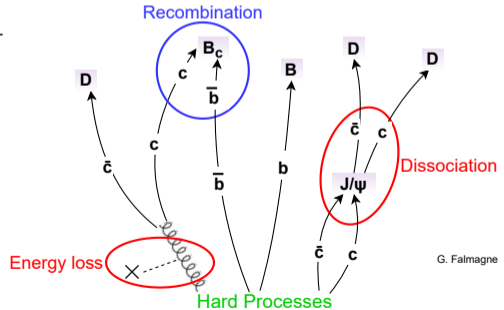
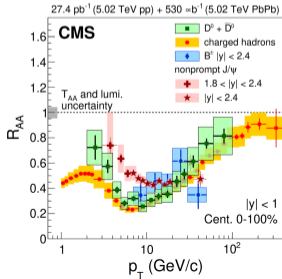
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- **Recombination**: many  $c\bar{c}$  produced in PbPb + small  $\sigma(B_c)$  in pp  
 → **large enhancement** at  $p_T \lesssim m_{B_c}$ ?





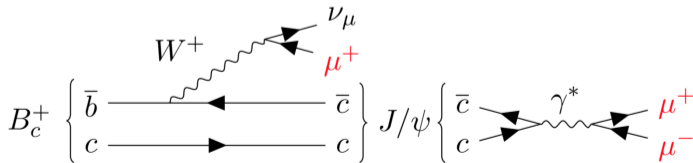
# Effects of the QGP on $B_c$ mesons

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 → **large enhancement** at  $p_T \lesssim m_{B_c}$ ?
- **Energy loss**: universal at high  $p_T$ ,  
 mass and color charge dependence at low-mid  $p_T$



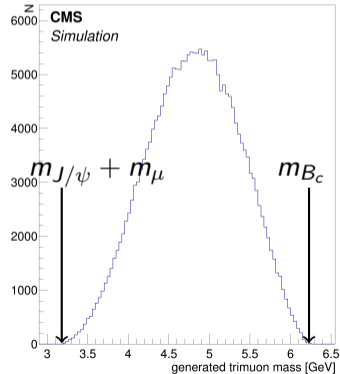
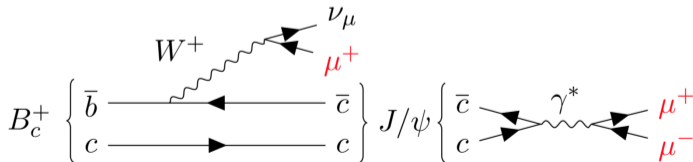
# Challenges for first observation of $B_c$ in heavy ions

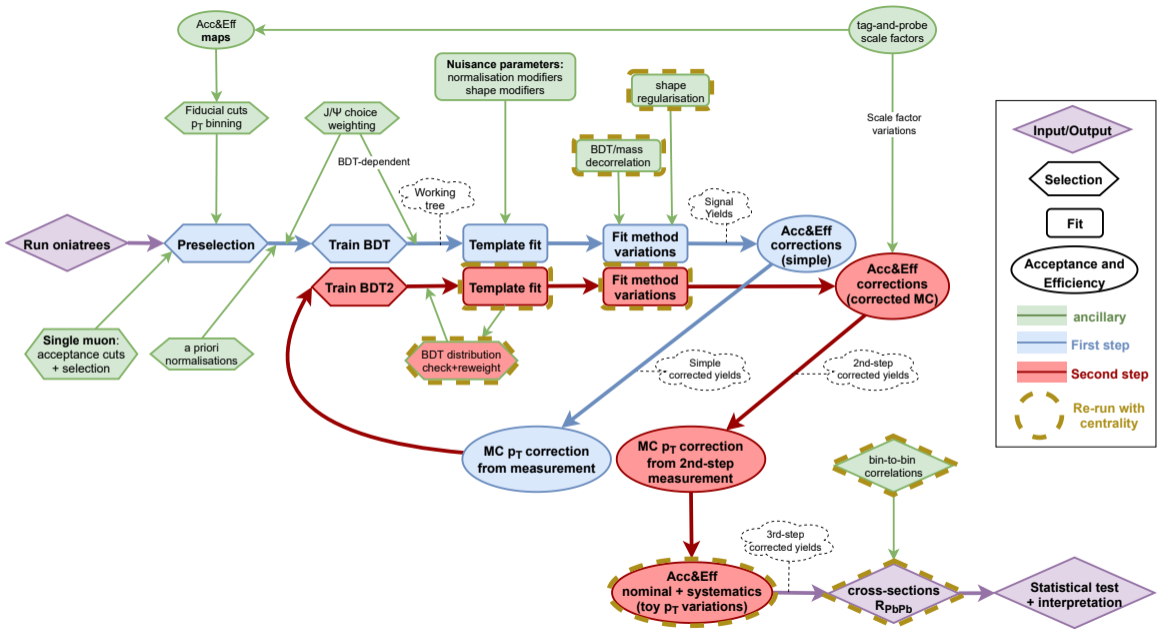
- Semi-leptonic channel  $B_c^+ \rightarrow (J/\psi \rightarrow \mu\mu) \mu^+ \nu_\mu$ 
  - Signal = a slightly displaced vertex of three muons, with an opposite-sign pair in the  $J/\psi$  mass peak region



# Challenges for first observation of B<sub>c</sub> in heavy ions

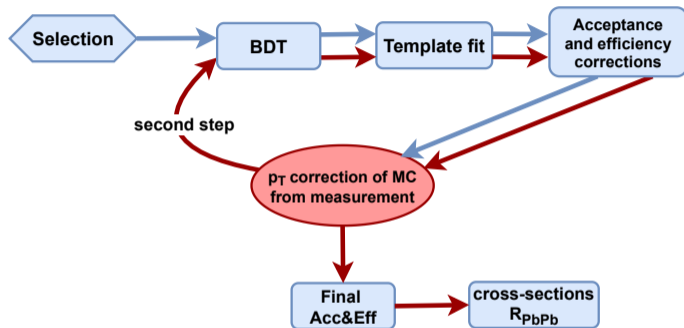
- Semi-leptonic channel  $B_c^+ \rightarrow (J/\psi \rightarrow \mu\mu) \mu^+ \nu_\mu$ 
  - Signal = a slightly displaced vertex of three muons, with an opposite-sign pair in the  $J/\psi$  mass peak region
  - Partially reconstructed
    - use visible trimuon kinematics and trimuon mass  $\in [3.2, 6.3]$  GeV
    - Need good understanding of backgrounds





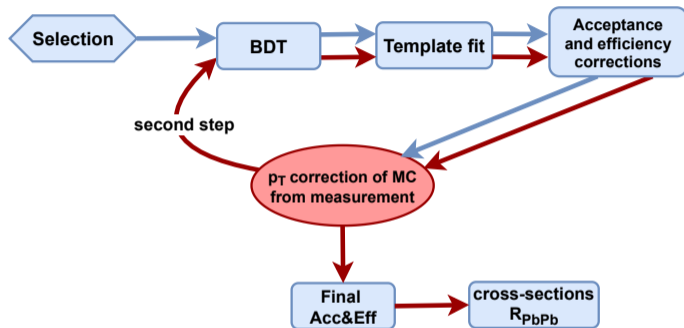
# Analysis strategy

- Selection + BDT training



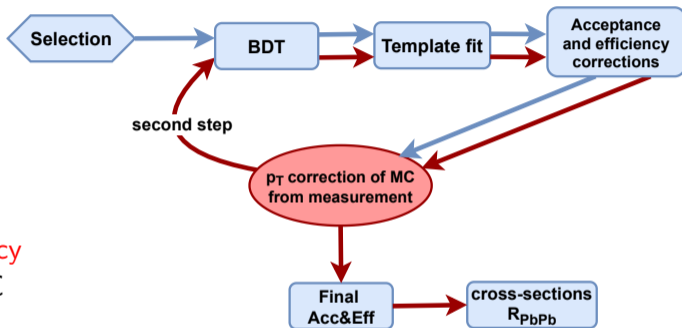
# Analysis strategy

- Selection + BDT training
- Trimuon mass templates for background and signal
- Template fit of trimuon mass



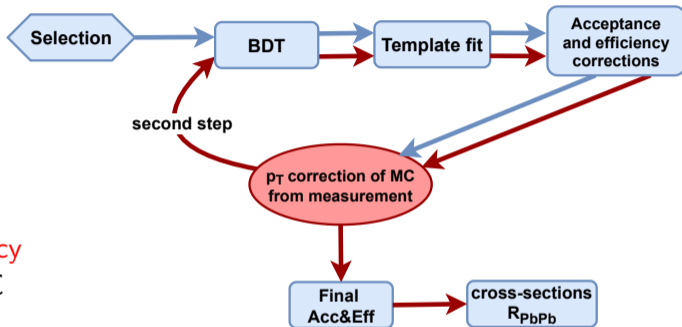
# Analysis strategy

- Selection + BDT training
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- Template fit of trimuon mass
- Correct for acceptance and efficiency  
→  $p_T$  spectrum correction of MC
- Second step of analysis, using corrected MC



# Analysis strategy

- Selection + BDT training
- Trimuon mass templates for background and signal
- Template fit of trimuon mass
- Correct for acceptance and efficiency  
→  $p_T$  spectrum correction of MC
- Second step of analysis, using corrected MC
- Result:  $R_{PbPb}(B_c)$  in two  $p_T$  or centrality bins

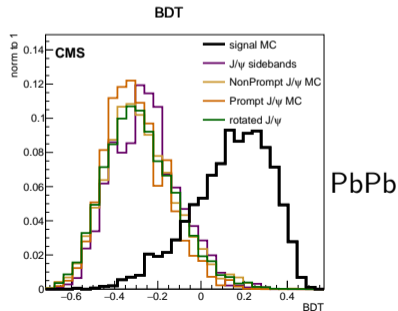
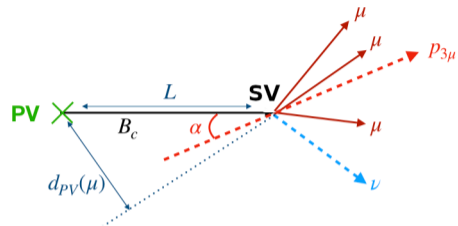


Note: Blinding 3/4 of PbPb data signal region until a late stage, to limit analyser bias.

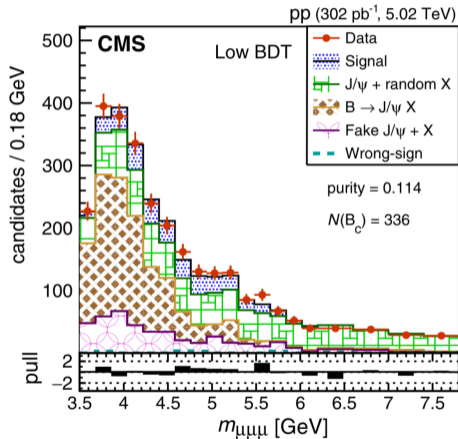


# Selection and BDT

- CMS data from 2018 pp and PbPb, **dimuon trigger** (fired by  $\geq 2$  muons)
- Weighting strategy for the 1 or 2 dimuons in the  **$m_{\mu\mu}$  signal or sidebands regions**
- Selection variables: vertexing, displacement, angle topology,  $p_T$  imbalance, ...
- BDT trained on 8 variables.  
*Not used for selection: fit in 3 BDT ranges.*  
Separate training for 2 analysis bins.

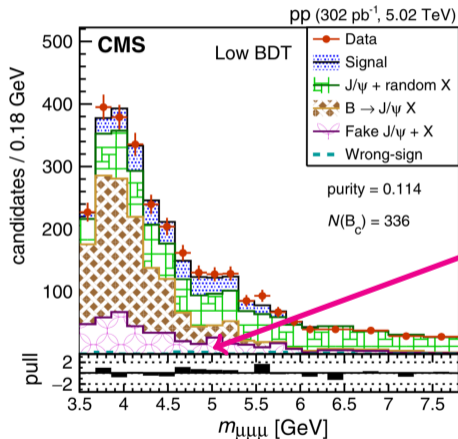


# Background shapes



pp  $p_T$ -integrated fit (background-enriched BDT bin)

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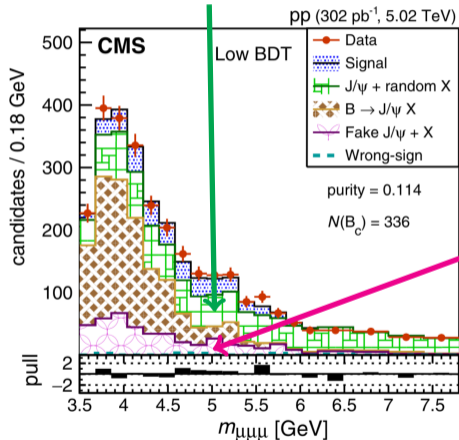


- Fake  $J/\psi$ 
  - dimuon mass sidebands
  - data-derived normalisation

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# Background shapes

- $J/\psi - \mu$  from  $\neq$  vertices  $\rightarrow$  use rotated  $J/\psi$  sample (data-driven)

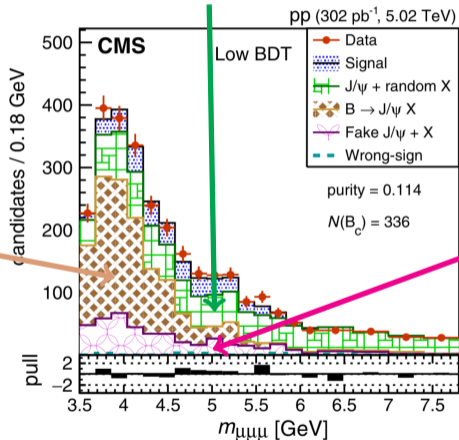


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# Background shapes

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- $J/\psi$  and (mostly fake) muon from same  $B$  decay: from MC  
 $\rightarrow$   $\sim$  the only free bkg normalisation in the fit

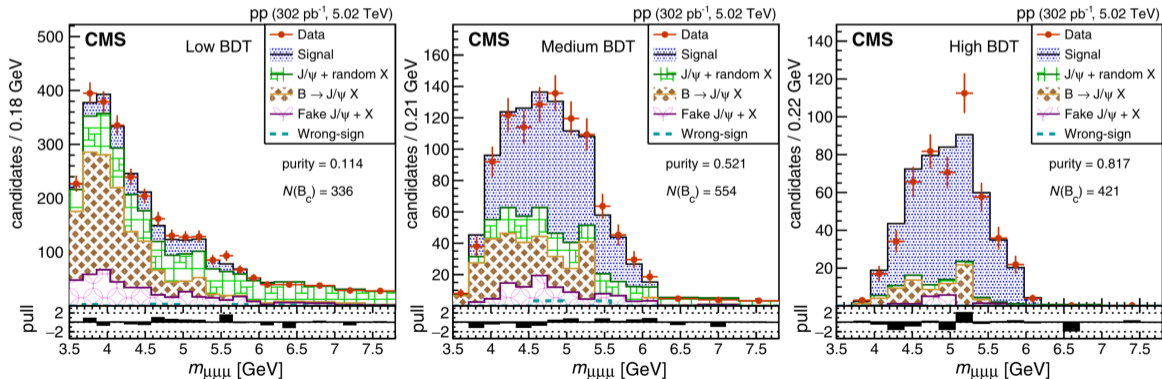
- Fake  $J/\psi$   
 $\rightarrow$  dimuon mass sidebands  
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# Template fit (pp, $p_T$ -integrated)

- Likelihood fit, simultaneous over 3 BDT bins + 2  $p_T$  or centrality bins
- Nuisance parameters to account for background uncertainties

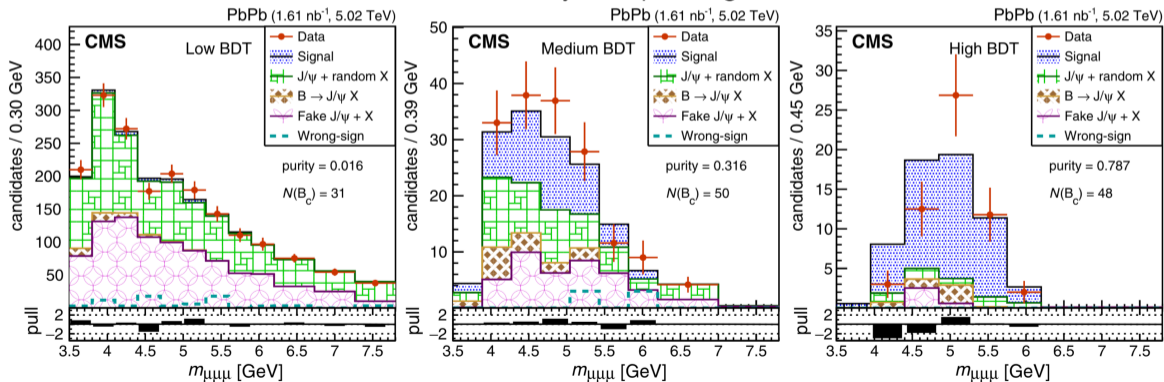
pp, centrality- and  $p_T$ -integrated



# Template fit (PbPb, $p_T$ -integrated)

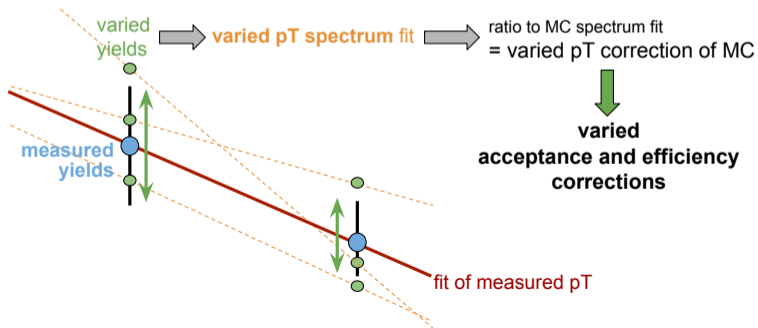
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## PbPb, centrality- and $p_T$ -integrated



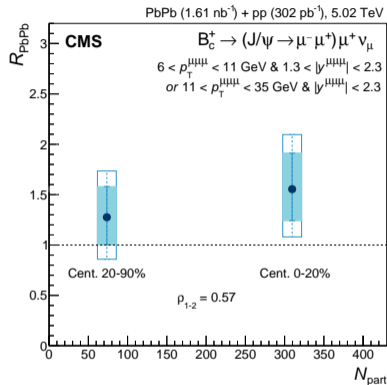
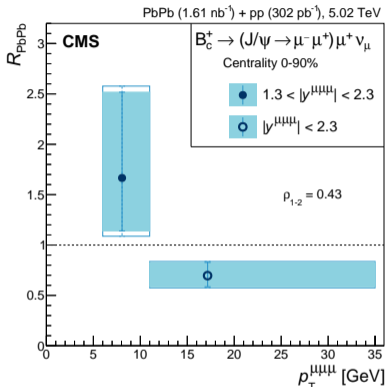
# Acceptance and efficiency: iterative procedure

- Wide bins  $\rightarrow \alpha \times \varepsilon$  is sensitive to the assumed  $p_T$  spectrum shape
- *Correct with our measurement the  $p_T$  spectrum of MC*
- *Re-run the whole analysis with corrected MC*
- Uncertainty:





# First $R_{\text{PbPb}}(B_c)$ !

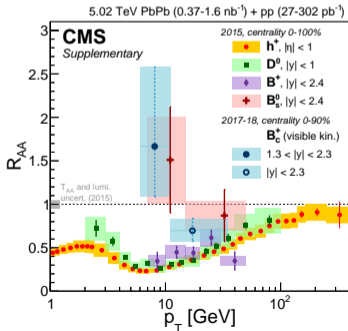


- Observation in PbPb: **6.8 $\sigma$  significance**
- Difference between two  $p_T$  bins:  
Consistent with **softening of  $p_T$  spectrum**  
Consistent with large enhancement of integrated production due to **recombination**

# Comparison with heavy flavour at CMS

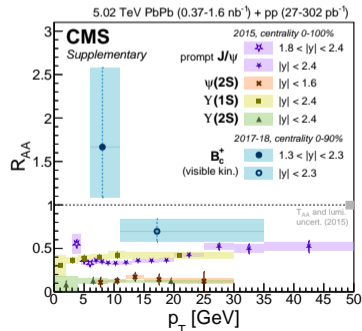
## Open HF

- **Less suppression** than light  $h^\pm$ ,  $B$  and  $D$
- Low/mid- $p_T$ : mass and color charge dependence + recombination effects?
- High  $p_T$ : universal radiative energy loss



## Hidden HF

- $B_c$  **less suppressed than quarkonia**  
 →  $\neq$  mechanisms at play than in hidden HF, despite similar quark content?
- Pointing to **more recombination than in  $J/\psi$**

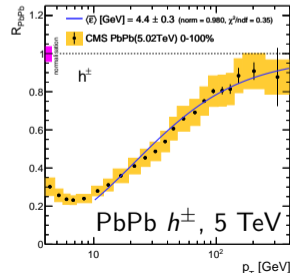
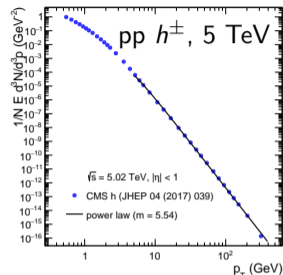


# Hadron suppression from radiative energy loss

- Start from model of **BDMPS radiative energy loss only** (Arleo PRL119, 2017)
- Extract mean hadron energy loss  $\bar{\varepsilon} = \langle z \rangle \langle \varepsilon \rangle$  from **high- $p_T$   $R_{AA}$  data**
- **Universal shape** of  $R_{AA}(\frac{p_T}{n\bar{\varepsilon}})$  at high  $p_T$ :

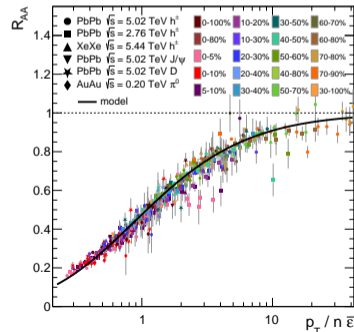
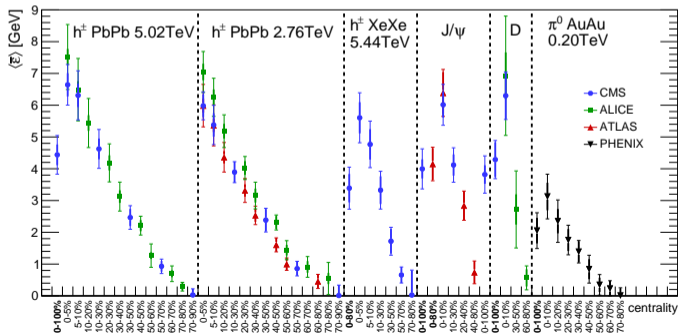
$$R_{AA}(p_T, \bar{\varepsilon}, n) = \int_0^{\infty} dx \frac{\bar{P}(x)}{\left(1 + x \frac{\bar{\varepsilon}}{p_T}\right)^n} \simeq f\left(u = \frac{p_T}{n\bar{\varepsilon}}\right)$$

- Fraction  $\langle z \rangle$  of parton momentum carried away by the hadron
- pp spectrum is  $\sim$  power law at high  $p_T$
- Rescaled quenching weight  $\bar{P}(x = \frac{\varepsilon}{n\bar{\varepsilon}}) = \bar{\varepsilon} P(\varepsilon)$



# $R_{AA}$ fits to obtain $\bar{\epsilon}$

- $p_T > 8$  to 13 GeV depending on system. Distinguish bin-to-bin (un)correlated errors
- Correct for peripheral **bias from Loizides and Morsch (PLB 773, 2017)** (affects centralities  $> 50\%$ )
- **62 fits (3 particles, 4 energies, 4 experiments, many centralities)**, all consistent with model



# Energy loss vs medium geometry and density

- Salgado and Wiedemann (PRL89, 2003) model the **decreasing medium density** with

$$\hat{q} = \hat{q}_0 \left( \frac{\tau_0}{\tau} \right)^\alpha$$

→ equivalent transport coefficient in static medium:

$$\langle \hat{q} \rangle \simeq \frac{2}{2-\alpha} \hat{q}_0 \left( \frac{\tau_0}{L} \right)^\alpha \quad (\tau_0 \ll L \text{ is the QGP formation time})$$

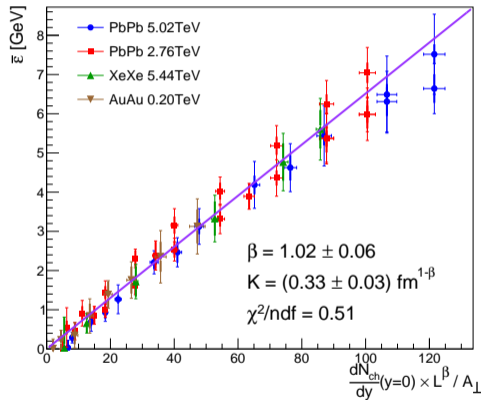
- We use a Bjorken initial density → parametric energy loss:

$$\hat{q}_0 \propto n \propto \frac{dN_{ch}}{dy} / A_\perp \tau_0 \rightarrow \varepsilon \propto \langle \hat{q} \rangle L^2 \propto \frac{dN_{ch}}{dy} \frac{L^{2-\alpha}}{A_\perp} \propto L^{\beta \neq 2}$$

- $\varepsilon$  from  $R_{AA}$  fits
- Multiplicity  $\left. \frac{dN_{ch}}{dy} \right|_{y=0}$  from measurements
- Path length  $L$  and  $A_\perp$  from **4 different Glauber models**:
  - MC Glauber from Loizides et al., PRC97 (2018)
  - Pure hard spheres, constant density, fully analytic
  - 2 **custom optical Glauber's**: hard spheres or Woods Saxons

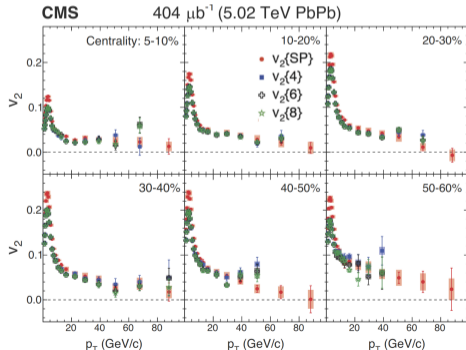
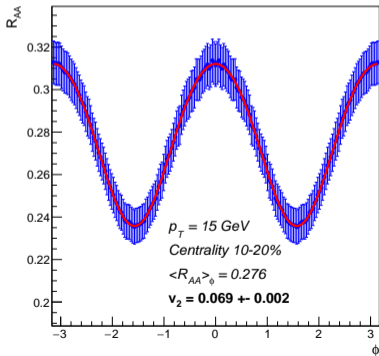
# Energy loss scales with medium geometry and density

- Multiple **systems scale!**
- $\beta = 2 - \alpha = 1.02^{+0.09}_{-0.06}$   
with fit and Glauber uncertainties  
→ compatible with **longitudinal expansion** ( $\alpha = 1$ )
- Knowing  $\frac{dN_{ch}}{dy}$ , can predict  $R_{AA}(h^\pm)$  at high  $p_T$  in any system!  
Did so for **oxygen-oxygen** at 7 TeV:  
 $R_{AA}^{MB}(p_T = 15 \text{ GeV}) \simeq 0.8$
- No significant change using a **2-flavor** (gluon and quark) model instead of single parton flavor



# $R_{AA}(\phi)$ gives us $v_2$ ...

- The custom Glauber model provides  $\langle L \rangle(\phi) \rightarrow \bar{e}(\phi) \rightarrow R_{AA}(\phi) \rightarrow v_2$  at high  $p_T$ !
- We will assume  $L(\phi) = L(1 - e \cos(2\phi))$  with eccentricity  $e$  and use the scaling  $R_{AA}(u, \phi) = f(u \times (\frac{L}{L(\phi)})^\beta)$  with  $u = p_T/\bar{e}$



# And a scaling of $v_2/e$ !

- Approximating  $v_2$  as:

$$2v_2 \approx \frac{R_{AA}(\phi = 0) - R_{AA}(\phi = \pi/2)}{R_{AA}(0) + R_{AA}(\pi/2)}$$

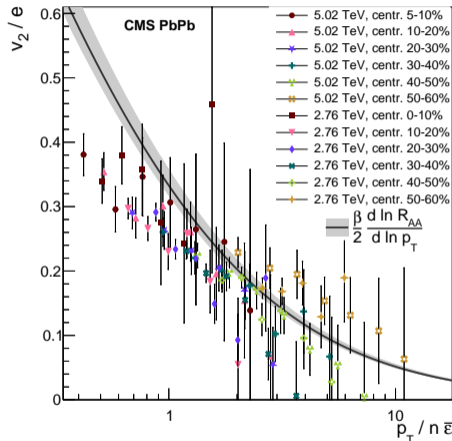
gives

$$\frac{v_2}{e} \simeq \frac{\beta}{2} \frac{\partial \ln f(u)}{\partial \ln u} \simeq \frac{\beta}{2} \frac{p_T}{R_{AA}} \frac{dR_{AA}}{dp_T}$$

(with an expansion in  $e$ )

→ Scaling  $\frac{v_2}{e}(p_T, \bar{\epsilon}, n) = g(p_T/n\bar{\epsilon})$   
with same variable than  $R_{AA}$ !

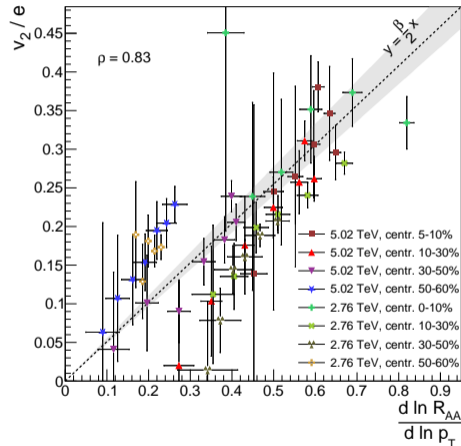
- Consistent with CMS data at high  $p_T$
- Simultaneous universal understanding of  $R_{AA}$  and  $v_2$  at high  $p_T$





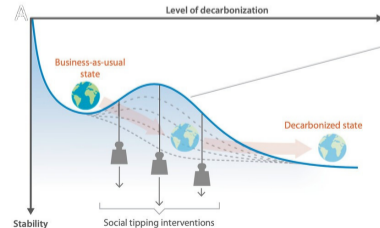
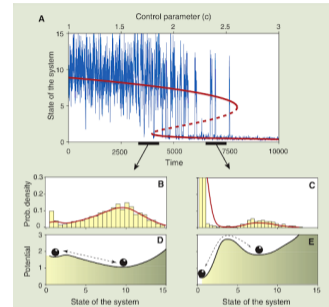
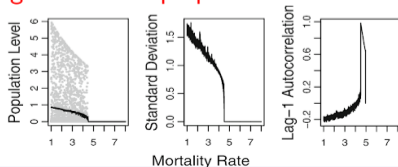
# $v_2$ only from $R_{AA}$ data

- Can check that  $\frac{v_2}{e} \simeq \frac{\beta}{2} \frac{\partial \ln R_{AA}(p_T)}{\partial \ln p_T}$  with only an **agnostic fit of  $R_{AA}$**
- Consistent with data (large uncertainties) and  $\varepsilon$  scaling
- Very precise measurements of  $R_{AA}$  and  $v_2$  of  $h^\pm$  could give an **independent measurement of  $\beta$** ... (Run 3?)



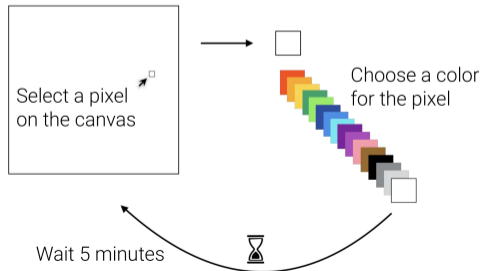
# Critical transitions, social tipping points, EWS

- Critical transitions / tipping points / regime shifts / bifurcations:
  - **Brutal change of state** with a minor perturbation
  - (Sometimes) linked to phase transitions, criticality, hysteresis
  - Need to avoid them in ecology and climate... and trigger them for **social transformations** to cooperation
- How and when do they occur? → **early warning signals (EWS)**
  - Some **standard EWS** in ecological systems (critical slowing down)
  - Here: use large-scale **collaborative game** (with humans) to find **generalizable properties of EWS**



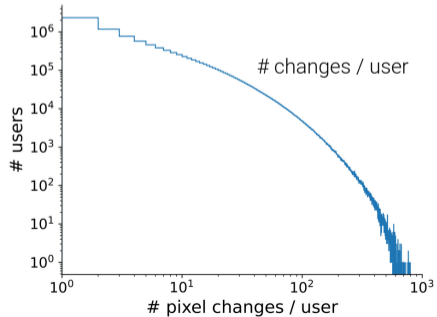
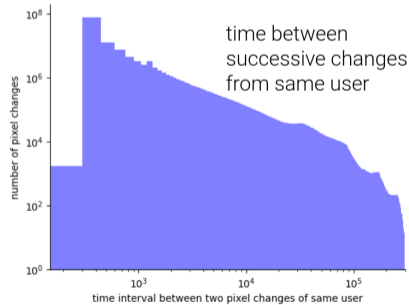
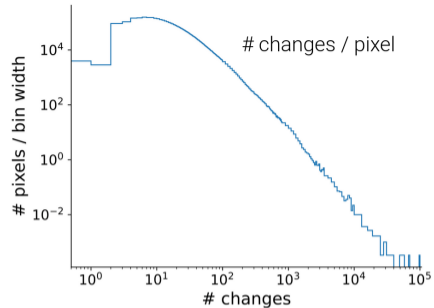
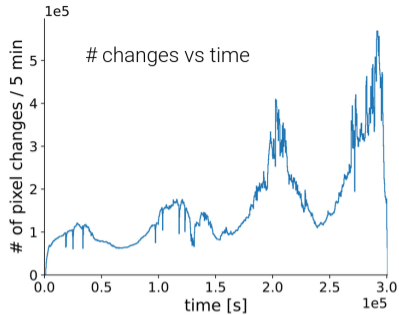
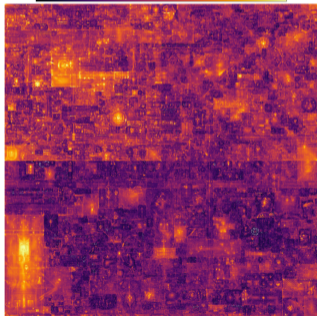
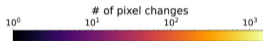
# Gamification and r/place

- Real-life and experimental **ecosystems are costly to monitor, measure**, and control
- **“Gamified” experiments** with human players can provide large amounts of data and diverse experimental settings!
- What if a game gave us **10,000 complex subsystems** with homogeneous data to study **EWS and how cooperation emerges?**
- **r/place** on reddit in 2022:
  - **160 million pixel changes**
  - 3.5 days
  - 10.6 million users, changing pixels at **maximum 1 pixel / 5 minutes / user**  
 → collaboration is essential!



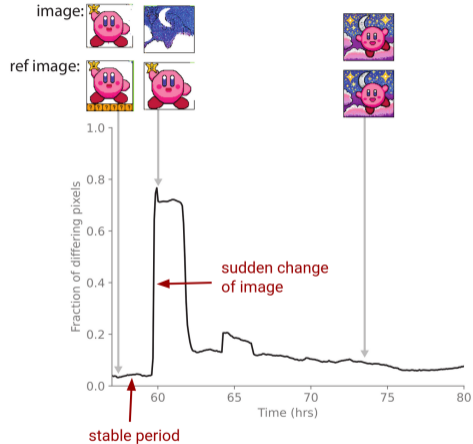
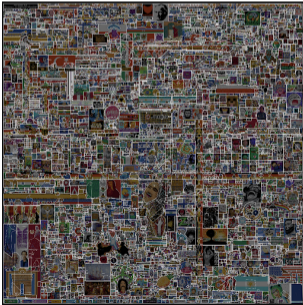
# Some dynamics

## Heat map



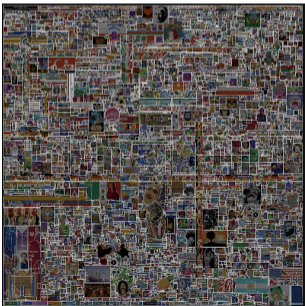
# 10000 subsystems with transitions

- Atlas of  $> 10k$  “compositions” annotated by reddit users
- Many transitions between drawings... identified with a threshold on  $\#$  pixels differing from a sliding-window-averaged image (+ a preceding stable period)

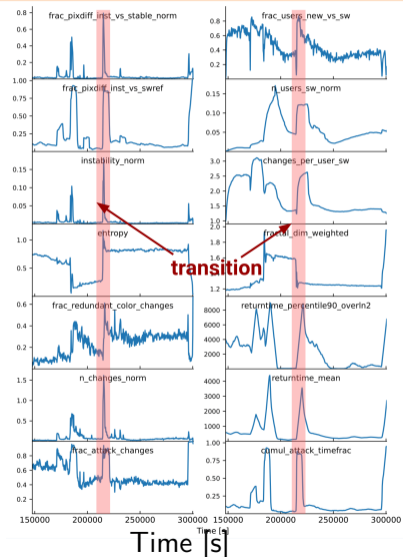


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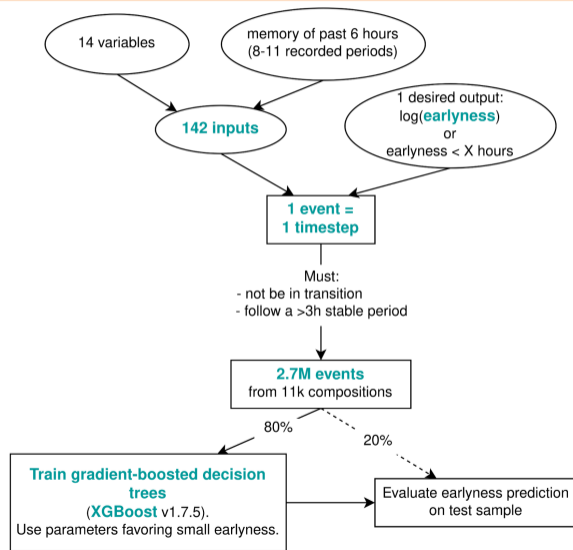


- 14 time-dependent variables describing a composition



# Warning signals with XGBoost

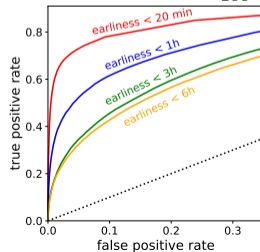
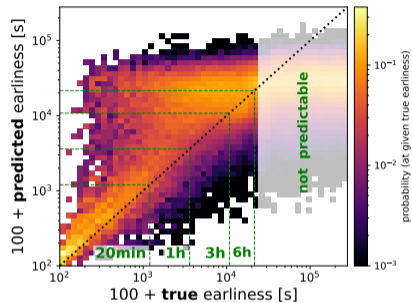
- At **each time point**, we intend to:
  - Use **only past 6 hours** on all 14 variables ...
  - ... to predict **how close a future transition** might be – named “**earliness**”
- Use XGBoost: **gradient-boosted decision trees**
  - ➔ 142 input features
  - 1 output (earliness or ‘earliness < X’)
  - 2.7M time points



# Learning early warning signals

- We obtain **predictive power for coming transitions**, up to a **few hours before they arrive!**
- Predict **half** of “earliness < 20 minutes” events with only **0.5% background efficiency!**
- Can use SHAPley additive values to determine what variables bring the most predictive power

earliness condition	true positive rate	false positive rate
< 20 min	<b>50%</b>	<b>0.48%</b>
< 1 hour	<b>50%</b>	<b>4.2%</b>
< 6 hours	<b>50%</b>	<b>15%</b>



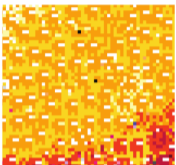


# Related project: structure and emergence of cooperation



Observed organizational structure to build compositions:

- **Twitch streamer** with an "army" of followers
- More horizontal through **subreddit/discord forums**
- **Bottom-up** only through **indirect interactions** on the canvas?
- **"Democratic"** with emerging hierarchy on forums? Or mix?



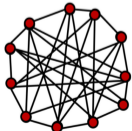
⇒ What shape of **organizational networks** are best to promote **cooperation / solve the prisoner's dilemma**?



Top-down/hierarchical

*Ideas:*

- Polycentric** governance
- Multi-layered** networks
- Spatial **homogeneity** (breaking echo chambers)
- Self-organization** vs top-down policies



Bottom-up/distributed

*Possible methods:*

- Spread of **simple drawings**
- Network of users** in external communication
- Use **NLP** on subreddits
- Currently circulating a **survey** to players

	Cooperate	Defect
Cooperate	<b>Social Optimum</b> 2, 2	0, 3
Defect	3, 0	<b>Nash equilibrium</b> 1, 1

## Thank you!

