

Diffusive dynamics of net-baryon fluctuations near the QCD critical point

Marcus Bluhm Marlene Nahrgang Thomas Schäfer Steffen Bass

Constraining the QCD Phase Boundary with Data from Heavy Ion Collisions – GSI Darmstadt,
Germany – February 13, 2018



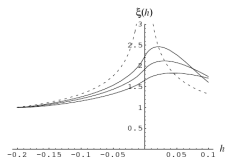
The work of M.B. is funded by the European Union's Horizon 2020 research and innovation programme under the Marie Skłodowska Curie grant agreement No 665778 via the National Science Centre, Poland, under grant Polonez UMO-2016/21/P/ST2/04035.

Dynamical effects are very important...

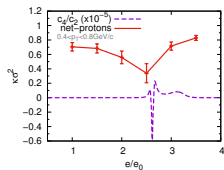
- **At the critical point:** $\xi \rightarrow \infty \Rightarrow$ fluctuations of the critical mode diverge!
- Higher moments more sensitive to ξ :

$$\langle \Delta\sigma^2 \rangle \propto \xi^2, \quad \langle \Delta\sigma^3 \rangle \propto \xi^{9/2}, \quad \langle \Delta\sigma^4 \rangle_c \propto \xi^7.$$

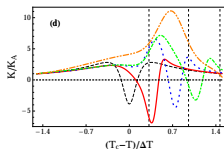
- Relaxation time $\tau_{\text{rel}} \propto \xi^z$ diverges \Rightarrow critical slowing down!



B. Berdnikov, K. Rajagopal PRD61 (2000)



C. Herold, MN, Y. Yan and C. Kobdaj PRC93 (2016) no.2



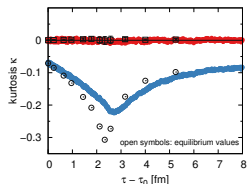
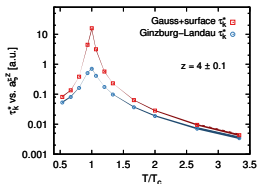
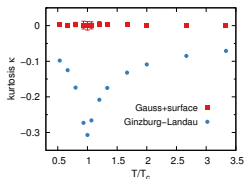
S. Mukherjee, R. Venugopalan, Y. Yin PRC92 (2015)

\Rightarrow Study fluctuations within diffusive dynamics of net-baryon number!

Goal of this talk

Present a numerical implementation of the diffusive dynamics of net-baryon density fluctuations near the QCD critical point:

- thoroughly tested against equilibrium expectations
- discuss effects of resolution, system-size and net-baryon charge conservation



⇒ generation of non-Gaussian fluctuations from Gaussian white noise!

⇒ dynamical critical scaling of model B! [Hohenberg, Halperin, Rev.Mod.Phys.49 \(1977\)](#)

⇒ nonequilibrium and memory effects in the dynamics!

Diffusive dynamics of the net-baryon density

$$\partial_\mu N_B^\mu = 0 \quad \text{net-baryon charge conservation}$$

The diffusive dynamics follows the minimized free energy \mathcal{F} :

$$\partial_t n_B(t, \mathbf{x}) = \kappa \nabla^2 \left(\frac{\delta \mathcal{F}[n_B]}{\delta n_B} \right)$$

Diffusive dynamics of the net-baryon density

$$\partial_\mu N_B^\mu = 0 \quad \text{net-baryon charge conservation}$$

The diffusive dynamics follows the minimized free energy \mathcal{F} :

$$\partial_t n_B(t, \mathbf{x}) = \kappa \nabla^2 \left(\frac{\delta \mathcal{F}[n_B]}{\delta n_B} \right) + \nabla \mathbf{J}(t, \mathbf{x})$$

To study intrinsic fluctuations include a stochastic current:

$$\mathbf{J}(t, \mathbf{x}) = \sqrt{2T\kappa} \zeta(t, \mathbf{x})$$

Diffusive dynamics of the net-baryon density

$$\partial_\mu N_B^\mu = 0 \quad \text{net-baryon charge conservation}$$

The diffusive dynamics follows the minimized free energy \mathcal{F} :

$$\partial_t n_B(t, \mathbf{x}) = \kappa \nabla^2 \left(\frac{\delta \mathcal{F}[n_B]}{\delta n_B} \right) + \nabla \mathbf{J}(t, \mathbf{x})$$

To study intrinsic fluctuations include a stochastic current:

$$\mathbf{J}(t, \mathbf{x}) = \sqrt{2T\kappa} \zeta(t, \mathbf{x})$$

→ $\zeta(t, \mathbf{x})$ is Gaussian and uncorrelated (white noise):

$$\langle \zeta(\mathbf{x}, t) \zeta(\mathbf{0}, 0) \rangle = \delta(\mathbf{x}) \delta(t)$$

Diffusive dynamics of the net-baryon density

$$\partial_\mu N_B^\mu = 0 \quad \text{net-baryon charge conservation}$$

The diffusive dynamics follows the minimized free energy \mathcal{F} :

$$\partial_t n_B(t, \mathbf{x}) = \kappa \nabla^2 \left(\frac{\delta \mathcal{F}[n_B]}{\delta n_B} \right) + \nabla \mathbf{J}(t, \mathbf{x})$$

To study intrinsic fluctuations include a stochastic current:

$$\mathbf{J}(t, \mathbf{x}) = \sqrt{2T\kappa} \zeta(t, \mathbf{x})$$

→ $\zeta(t, \mathbf{x})$ is Gaussian and uncorrelated (white noise):

$$\langle \zeta(\mathbf{x}, t) \zeta(\mathbf{0}, 0) \rangle = \delta(\mathbf{x}) \delta(t)$$

⇒ respects the fluctuation-dissipation theorem:

$$P_{\text{eq}}[n_B] = \frac{1}{\mathcal{Z}} \exp(-\mathcal{F}[n_B]/T)$$

Couplings motivated by 3-dimensional Ising model

$$\mathcal{F}[n_B] = T \int d^3r \left(\frac{m^2}{2n_c^2} \Delta n_B^2 + \frac{K}{2n_c^2} (\nabla \Delta n_B)^2 + \frac{\lambda_3}{3n_c^3} \Delta n_B^3 + \frac{\lambda_4}{4n_c^4} \Delta n_B^4 + \frac{\lambda_6}{6n_c^6} \Delta n_B^6 \right)$$

The couplings depend on temperature via the correlation length $\xi(T)$:

$$m^2 = 1/(\xi_0 \xi^2)$$

$$K = \tilde{K}/\xi_0$$

$$\lambda_3 = n_c \tilde{\lambda}_3 (\xi/\xi_0)^{-3/2}$$

$$\lambda_4 = n_c \tilde{\lambda}_4 (\xi/\xi_0)^{-1}$$

$$\lambda_6 = n_c \tilde{\lambda}_6$$

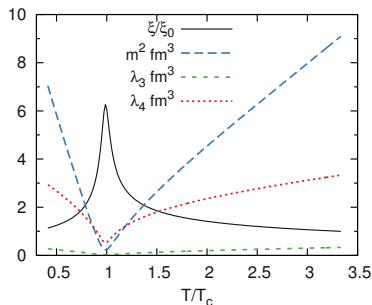
M. Tsypin PRL73 (1994); PRB55 (1997)

parameter choice: $\Delta n_B = n_B - n_c$

$\xi_0 \sim 0.5 \text{ fm}$, $T_c = 0.15 \text{ GeV}$, $n_c = 1/3 \text{ fm}^{-3}$

$K = 1/\xi_0$ (surface tension)

$\tilde{\lambda}_3, \tilde{\lambda}_4, \tilde{\lambda}_6$ (universal, but mapping to QCD)



in this Fig.: $\tilde{\lambda}_3 = 1$, $\tilde{\lambda}_4 = 10$

Different physical scenarios

The diffusion equation:

$$\partial_t n_B = \frac{D}{n_c} \left(m^2 - K \nabla^2 \right) \nabla^2 n_B \\ + D \nabla^2 \left(\frac{\lambda_3}{n_c^2} \Delta n_B^2 + \frac{\lambda_4}{n_c^3} \Delta n_B^3 + \frac{\lambda_6}{n_c^5} \Delta n_B^5 \right) + \sqrt{2 D n_c} \nabla \zeta$$

Different physical scenarios

The diffusion equation:

$$\partial_t n_B = \frac{D}{n_c} \left(m^2 - K \nabla^2 \right) \nabla^2 n_B \quad \text{Gauss+surface}$$
$$+ D \nabla^2 \left(\frac{\lambda_3}{n_c^2} \Delta n_B^2 + \frac{\lambda_4}{n_c^3} \Delta n_B^3 + \frac{\lambda_6}{n_c^5} \Delta n_B^5 \right) \quad \text{Ginzburg-Landau}$$
$$+ \sqrt{2 D n_c} \nabla \zeta \quad \text{noise}$$

- consider 3 + 1d system with propagation in 1 spatial dimension
- diffusion coefficient $D = \kappa T / n_c$
 - ▶ for equilibrium calculations $D = 1$ fm
 - ▶ for dynamical calculations T -dependent
- equilibrium: let system equilibrate for long times
- dynamics: equilibrate first at high T , then evolve
- $\langle N_B \rangle$ perfectly conserved in the numerics!

Different physical scenarios

The diffusion equation:

$$\partial_t n_B = \frac{D}{n_c} \left(m^2 - K \nabla^2 \right) \nabla^2 n_B \quad \text{advection} \quad -\vec{v} \cdot \nabla n_B$$

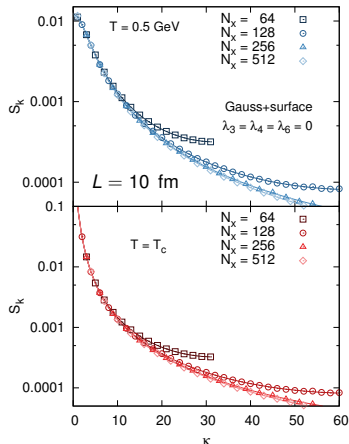
Ginzburg-Landau

$$+ D \nabla^2 \left(\frac{\lambda_3}{n_c^2} \Delta n_B^2 + \frac{\lambda_4}{n_c^3} \Delta n_B^3 + \frac{\lambda_6}{n_c^5} \Delta n_B^5 \right) + \sqrt{2 D n_c} \nabla \zeta \quad \text{noise}$$

- consider 3 + 1d system with propagation in 1 spatial dimension
- diffusion coefficient $D = \kappa T / n_c$
 - ▶ for equilibrium calculations $D = 1 \text{ fm}$
 - ▶ for dynamical calculations T -dependent
- equilibrium: let system equilibrate for long times
- dynamics: equilibrate first at high T , then evolve
- $\langle N_B \rangle$ perfectly conserved in the numerics!
- (including advection does not change results qualitatively)

Equilibrium fluctuations

Gaussian model in equilibrium - structure factor



static structure factor in continuum
 $(\zeta^2 = K/m^2)$:

$$S(k) = \frac{n_c^2}{m^2} \frac{1}{1 + \zeta^2 k^2}$$

discretized form ($k = 2\pi\kappa/L$):

(semi-implicit predictor-corrector scheme)

$$S_k = \frac{n_c^2}{m^2} \frac{1}{1 + \frac{2K}{m^2 \Delta x^2} (1 - \cos(k\Delta x))}$$

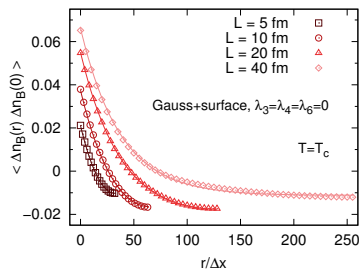
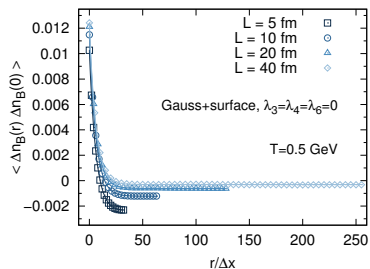
\Rightarrow perfectly reproduced!

$\rightarrow S(k)$ for $\Delta x = L/N_x \rightarrow 0!$

non-zero surface tension suppresses short-wavelength fluctuations!
 (in contrast to purely Gaussian model)

Gaussian model in equilibrium - correlation function

- for $K = 0$: fluctuations are delta-correlated!
- for $K \neq 0$: numerical correlation length $\xi > \Delta x$, where spatial correlations broaden near T_c !

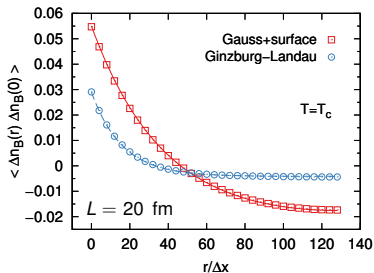
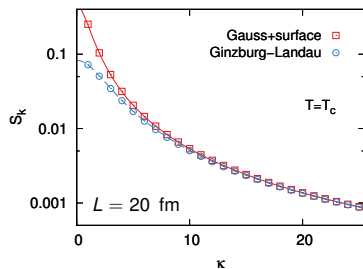


impact of exact $\langle N_B \rangle$ -conservation: local n_B -fluctuations need to be balanced within L

$\int_L dr \langle \Delta n_B(r) \Delta n_B(0) \rangle = 0 \rightarrow$ negative correction term expected
 \Rightarrow perfectly reproduced by the numerics!

Note: with increasing L larger equilibration times needed!

Ginzburg-Landau model in equilibrium

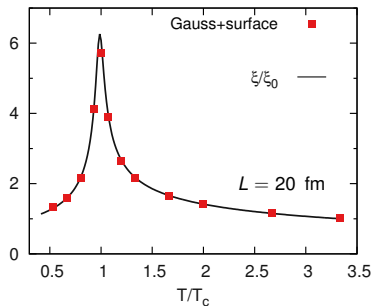
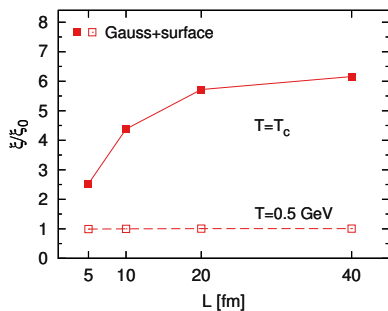


- nonlinear interactions reduce S_k for long-wavelength fluctuations!
- spatial correlations are significantly smaller!

⇒ at the level of 2-point correlations, results of Ginzburg-Landau model can be described by a **renormalized** Gauss+surface model (with m^2 modified, K essentially unaffected)!

Correlation length and finite-size effects

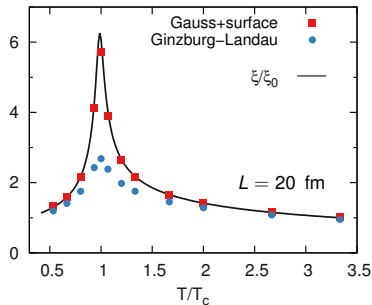
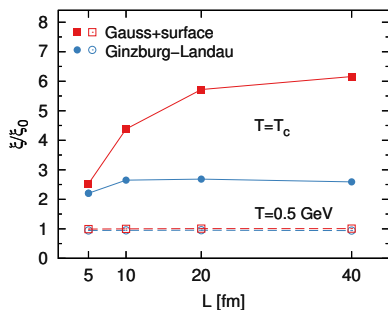
For finite size L , the numerical correlation length is strongly limited due to $\langle N_B \rangle$ -conservation.



- very good realization of the input $\tilde{\zeta}(T)$! (only achievable with $K \neq 0$!)

Correlation length and finite-size effects

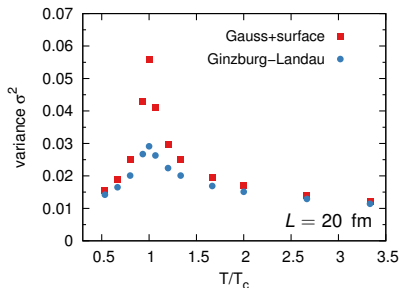
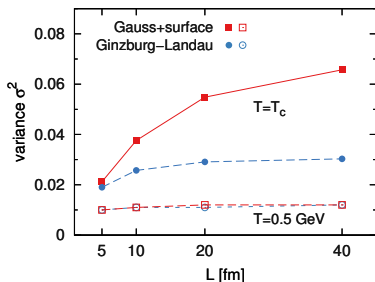
For finite size L , the numerical correlation length is strongly limited due to $\langle N_B \rangle$ -conservation.



- very good realization of the input $\xi(T)$! (only achievable with $K \neq 0$!)
- reduction of the numerically realized correlation length for Ginzburg-Landau model in accordance with the renormalized m^2 !

T-dependence of Gaussian fluctuations

In finite systems: variance is reduced compared to TD expectations.

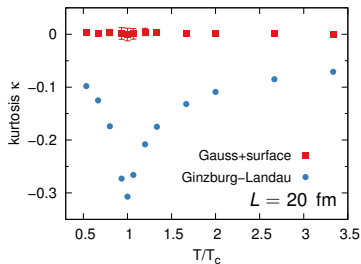
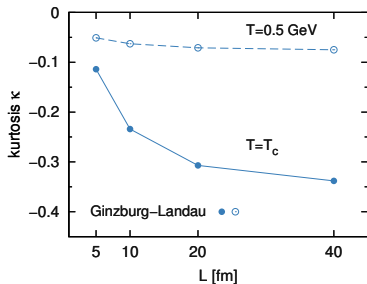


- nonlinear couplings in the Ginzburg-Landau model reduce the variance!

⇒ Could explain why no sign of criticality is observed in second-order moments at NA49 and RHIC BES phase I.

T -dependence of non-Gaussian fluctuations

Kurtosis vanishes in the absence of nonlinear interactions!



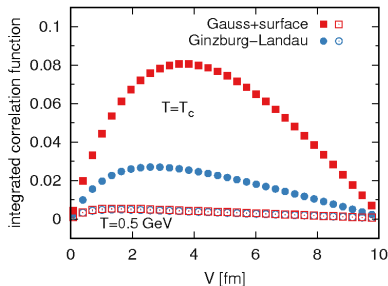
- negative kurtosis observed for Ginzburg-Landau model with a pronounced signal near T_c !

Note: we choose $L = 20$ fm ($N_x = 256$) for the following studies!

Integrated fluctuation measures

- so far local fluctuations considered, i.e. taken over $V = \Delta x$
 $\Rightarrow \sigma^2 \propto \xi!$
- integrated variance: $\sigma_V^2 = \frac{1}{V^2} \int dx \int dy \langle \Delta n_B(x) \Delta n_B(y) \rangle \propto \xi^2$

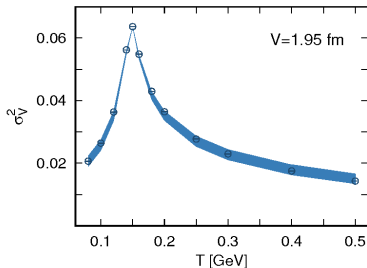
M. Stephanov et al. PRL81 (1998); PRD60 (1999); PRL102 (2009)



Integrated fluctuation measures

- so far local fluctuations considered, i.e. taken over $V = \Delta x$
 $\Rightarrow \sigma^2 \propto \xi!$
- integrated variance: $\sigma_V^2 = \frac{1}{V^2} \int dx \int dy \langle \Delta n_B(x) \Delta n_B(y) \rangle \propto \xi^2$

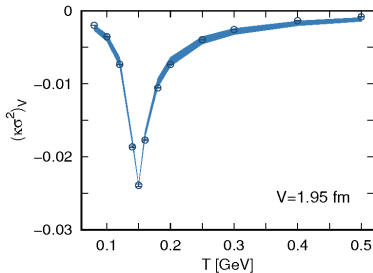
M. Stephanov et al. PRL81 (1998); PRD60 (1999); PRL102 (2009)



- including finite-size and $\langle N_B \rangle$ -conservation we find for $V \simeq 2$ fm:
 $\sigma_V^2 \propto \xi^n$ with $n \simeq 1.4 \pm 0.1!$

Integrated fluctuation measures

- integrated kurtosis:



- including finite-size and $\langle N_B \rangle$ -conservation we find for $V \simeq 2$ fm:

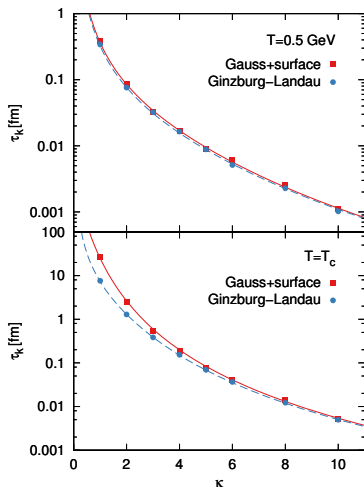
$$(\kappa\sigma^2)_V \propto \zeta^n \text{ with } n \simeq 2.9 \pm 0.2!$$

Dynamics of fluctuations

Dynamics: relaxation time

dynamic structure factor for Gaussian model in continuum:

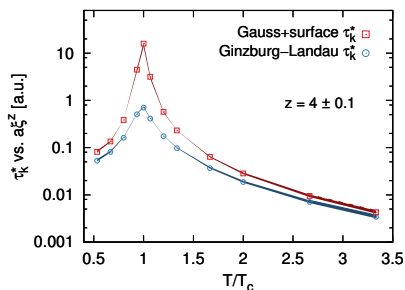
$$S(k, t) = S(k) \exp(-t/\tau_k) \quad \text{with} \quad \tau_k^{-1} = \frac{Dm^2}{n_c} \left(1 + \frac{K}{m^2} k^2\right) k^2$$



- analytic results reproduced by numerics!
- long-wavelength modes relax slowly!
- τ_k significantly enhanced near T_c !
- nonlinear interactions reduce τ_k for modes with small k !
(described by renormalized Gauss+surface model)

Dynamics: dynamical critical scaling

analyze ξ -dependence of relaxation time for modes with $k^* = 1/\xi$:



- for both models: $\tau_k^* = a \xi^z$
- best fit gives:

$$z = 4 \pm 0.1$$

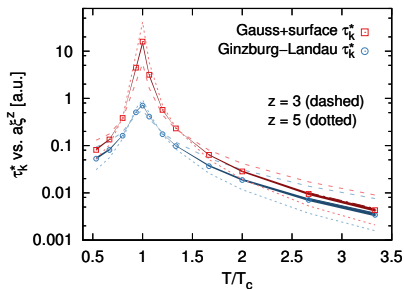
$$a = \frac{n_c \xi_0}{D(1 + \tilde{K})}$$

⇒ Simulations reproduce scaling of model B!

Hohenberg, Halperin, *Rev.Mod.Phys.*49 (1977)

Dynamics: dynamical critical scaling

analyze ξ -dependence of relaxation time for modes with $k^* = 1/\xi$:



- for both models: $\tau_k^* = a \xi^z$
- best fit gives:

$$z = 4 \pm 0.1$$

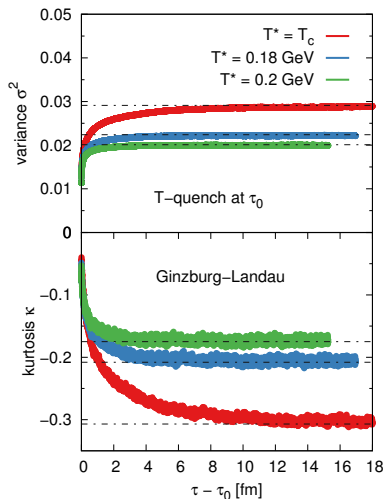
$$a = \frac{n_c \xi_0}{D(1 + \tilde{K})}$$

- $z = 3, 5$ ruled out! (nice accuracy!)

⇒ Simulations reproduce scaling of model B!

Hohenberg, Halperin, *Rev.Mod.Phys.*49 (1977)

Dynamics: temperature quench and equilibration



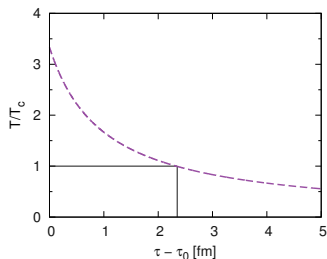
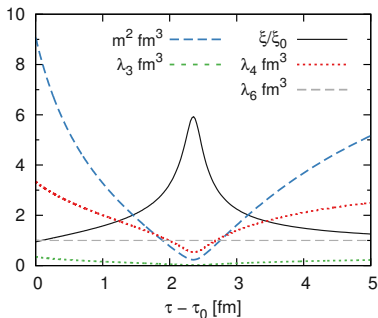
- temperature quench: at τ_0 temperature drops from $T_0 = 0.5$ GeV to T^*
- fast initial relaxation
- variance approaches equilibrium value faster than kurtosis
- long relaxation times near T_c

B. Berdnikov, K. Rajagopal PRD61 (2000)

Dynamics: time-dependent couplings

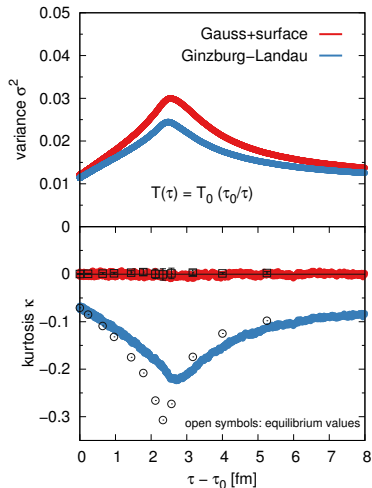
time-dependent temperature:

$$T(\tau) = T_0 \left(\frac{\tau_0}{\tau} \right) dc_s^2$$



- choose $c_s^2 = 1/3$
(should be $c_s^2 = c_s^2(T)$)
- initialize system at $T_0 = 0.5$ GeV, $D(T_0) = 1$ fm
- T_c reached at $\tau - \tau_0 = 2.33$ fm

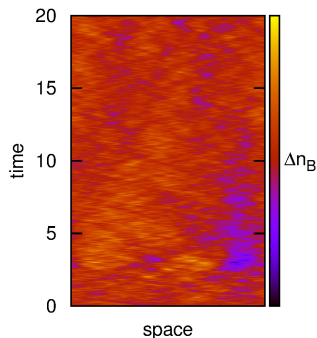
Dynamics: critical (non-)Gaussian fluctuations



- shift of extrema for variance and kurtosis (memory effects)
B. Berdnikov, K. Rajagopal PRD61 (2000), S. Mukherjee et al., PRC92(3) (2015)
- |extremal values| in dynamical simulations below equilibrium values (nonequilibrium effects)
- no dynamical effects on non-Gaussianity in Gauss+surface model
- expected behavior with varying D and c_s^2 (expansion rate)

Conclusions

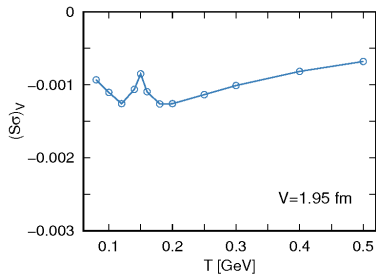
- successful test of numerical implementation vs. analytic expectations!
- significant effect of net-baryon charge conservation!
- in presence of nonlinear interactions:
 - variance is reduced (consistent with experimental data)!
 - generation of non-Gaussian fluctuations (from purely Gaussian white noise)!
- dynamics: critical scaling of model B, nonequilibrium and memory effects!



Thanks to:



What about the integrated skewness?



Fluid dynamical fluctuations in heavy-ion collisions

The average particle spectra are successfully described using conventional fluid dynamics. → **What about fluctuations?**

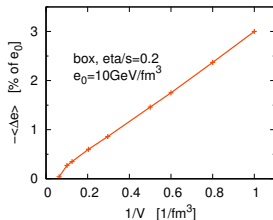
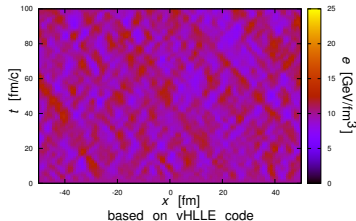
$$\partial_\mu T^{\mu\nu} = \partial_\mu \left(T_{\text{eq}}^{\mu\nu} + \Delta T_{\text{visc}}^{\mu\nu} + \Xi^{\mu\nu} \right) = 0$$

$$\partial_\mu N^\mu = \partial_\mu \left(N_{\text{eq}}^\mu + \Delta N_{\text{visc}}^\mu + I^\mu \right) = 0$$

- important consequence: nonlinearities cause cutoff dependent corrections to EoS, η ... (e.g. $\langle \Delta e \rangle \sim -\Lambda^3$)

P. Kovtun et al., JHEP1407 (2014)

box, $\Delta x = 1$ fm, $e_0 = 10$ GeV/fm³, $\eta/s = 0.2$



⇒ Implementing fluid dynamical fluctuations is important, but requires a sustained and systematic effort!

M. Nahrgang et al., CPOD2016

I. Karpenko et al., Comput.Phys.Commun.185 (2014)