HHIQCD, YITP, Kyoto, March 4 2015

Canonical partition functions and Lee-Yang zeros in QCD

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collaboration with

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KN, S. Motoki, Y. Nakagawa, A. Nakamura, T. Saito [PTEP01A103(2012)] A. Nakamura, KN [arXiv:1305.0760] KN, K. Kashiwa, A. Nakamura, S. M. Nishigaki arXiv:1410.0783

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A grand canonical partition function => n-particle state with a probability P(n)



A grand canonical partition function => n-particle state with a probability P(n) What is the shape of this probability in QCD ?

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Introduction

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Today, I would like to focus on



BES experiments

Investigate phase diagram using HIC with different beam energy

- Number of hadrons measured in heavy ion collision
 - success of thermal statistical models [e.g.Andronic, et., al, (2005)]
 - provide information at freeze out point (μ_B and T)





BES experiments

Grand canonical ?

- Due to the experimental setup, hadrons can be observed for a limited region
 - seeing a part of fireball
 - analogous to grand canonical system



Agaarwal et.al. PRL105, 022302('10), arXiv:1004.4959.

Canonical approach

a method to study the probability distribution

$$Z(\mu) = \operatorname{tr} e^{-\beta(\hat{H} - \mu\hat{N})}$$
$$= \sum_{n=-N}^{N} Z_n e^{n\mu/T}$$

= probability for an n-particle state

 $Z_n = \langle n | e^{-\beta \hat{H}} | n \rangle$

(references for canonical approach)

Barbour, Davies, Sabeur, PLB215, 567(1988) 2⁴, Barbour, Bell NPB372, 385(1992)., Barbour et. al., arXiv:hep-lat/9705042

A. Hasenfratz, D. Toussaint, NPB371, 539('92) 2⁴

de Forcrand, Kratochvila NPB Proc. Suppl. 153, 62 (2006), Kratochvila, de Forcrand, 0509143, PoS Lat2005.

Ejiri, PRD78, 074507(2008) 16^3x4

Li, Meng, Alexandru, Liu, 0810.2349, PoS Lat(2008) , Li, 1002.4459, PoS, Lat(2009) , Li, Alexandru, Liu, Meng 1005.4158, Phys.Rev. D82 (2010) 054502 , Li, Alexandru, Liu, PRD84, 071503, arXiv: 1103.3045

Canonical approach

It can be applied to both theory and experiment.

$$Z(\mu) = \operatorname{tr} e^{-\beta(\hat{H} - \mu\hat{N})}$$
$$= \sum_{n=-N}^{N} Z_n e^{n\mu/T}$$
$$Z_n = \langle n | e^{-\beta\hat{H}} | n \rangle$$

probability to observe nparticle state

calculable in LQCD at µ=0

- There may be an opportunity to compare theory with exp.
- Practically, there are controversy
 - difficulty to measure neutron
 - non-equlibrium

Shape of the distribution ~ signal for CEP

 Higher order moments of the distribution of conserved charges are sensitive to the correlation length

$$\sigma^{2} = \langle (\delta N)^{2} \rangle, S = \langle (\delta N)^{3} \rangle / \sigma^{3}, \kappa = \langle (\delta N)^{4} \rangle / \sigma^{4} - 3$$

- S: skewness (asymmetry)
- kappa : kurtosis : sharpeness

Hatta, Stephanov, PRL91, 102003(2003), Stephanov, PRL102, 032301(2009), Asakawa, Ejiri, Kitazawa, PRL103, 262301 (2009), Stephanov PRL 107, 052301 (2011), etc

What we can learn from the distribution

First order phase transition from Maxwell construction

Chemical potential ~ an energy to add one particle

 $\mu \equiv F(n+1) - F(n), \quad (Z_n = e^{-F(n)/T}) \\ = -T(\ln Z_{n+1} - \ln Z_n)$



(Left) A.Li, PoS Lat09, (Right) de Forcrand & Kratochvila, NPB Proc. Suppl. 153, 62 (2006),

What we can learn from the distribution

Canonical approach extends data at a given µ to wide range.

Accessible values of μ are limited both in theory and experiments

- lattice QCD(Monte Carlo) is possible at µ=0
- HIC data are obtained at chem. freeze-out

 $Z(\mu) = \sum Z_n e^{n\mu/T}$



$Z(\mu)$ for any μ



What can we learn from the distribution

Canonical approach extends data at a given µ to wide range.

 $P_n \propto Z_n e^{n\mu/T}$

Application to experimental data of proton number distribution [Nakamura, Nagata(2013)]



Extraction of Zn and μ/T



• μ/T from the CP invariance vs thermal statistical



- Higher order moments can be a signal
- However, it is unclear if freeze out points in experiments hit CEP
- The data would contain information of finite density QCD even if the CEP is achieved.

It is important to study the shape of the distribution theoretically.

- find properties sensitive to the shape
- clarify its physical meaning

Lattice QCD simulations

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Lattice simulations

How do we obtain Zn ? : reduction formula + reweighing

$$Z(\mu) = \int \mathcal{D}U(\det \Delta(\mu))^{N_f} e^{-S_g}$$

 $= C_0 \sum_{n=-N_{\rm red}/2}^{N_{\rm red}/2} c_n \xi^n$

Reduction formula

det
$$\Delta = \xi^{-N_{\text{red}}/2} C_0(\{U\}) \prod (\xi + \lambda_n(\{U\})), \ \xi = e^{-\mu/T},$$

[Gibbs ('86). Hasenfratz, Toussaint('92). Adams('03, '04), Borici('04). KN&AN('10), Alexandru &Wenger('10)]

We use a reweighing in μ

[Barbour, et. al. ('91).]

$$Z(\mu) = \sum Z_n e^{n\mu/T}, \quad Z_n \propto \left\langle \frac{C_0^{N_f} d_n}{(\det \Delta(0))^{N_f}} \right\rangle$$

Lattice simulations

- gauge configurations are generated at µ = 0 and use reweighing
- volume : 8^3x4, 10^3x4
- mass : mps/mv~0.8
- action : clover-improved Wilson fermion +renormalization improved gauge
- # # of statistics : 400 (20 trajectory-intervals, 3000 therm.)

Result - Zn



Lines :

Gaussian for T/Tpc = 1.35 and 1, exp(- a|n|) for T/Tpc = 0.93.

[KN, S. Motoki, Y. Nakagawa, A. Nakamura. T. saito. PTEP(2012). 1

- volume: 8^3x4, 10^3x4, mass : mps/mv~0.8
- gauge configurations are generated at $\mu = 0$ and use reweighing
- action : clover-improved Wilson fermion +renormalization improved gauge
- # # of statistics : 400 (20 trajectory-intervals, 3000 therm.)

Result - Zn exp(µ/T) at high T

If Zn is the Gaussian, then the baryon number distribution is also Gaussian.



 $P_n \propto Z_n e^{n\mu/T}$

Result - Zn exp(\mu/T) at low T

Increasing µ at low T, a non-trivial shape change has been observed



Baryon number distribution & fluctuations



Lee-Yang zeros : from CPF to Phase transition

Lee-Yang zero Theorem :

zeros of the partition function control the analyticity of the free energy [Lee & Yang 1952]

 $Z(\mu) = \sum Z_n e^{n\mu/T}$ $\propto \prod (1 - \xi/\xi_i)$

Result-Lee-Yang zeros

[Nakamura, Nagata(2013)]







Result-Lee-Yang zeros

[Nakamura, Nagata(2013)]









Result-Lee-Yang zeros

[Nakamura, Nagata(2013)]





Lee-Yang zero distribution catches the difference between Tc and TRW





Result - 2

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Questions and Subtleties in the calculation

- Lee-Yang zeros are sensitive to Zn; We need careful analysis
- There remains some questions
 - error bars in Zn : statistical stability
 - truncation of the polynomial : convergence



We focus on high T region, and perform

- analytic calculation
- reanalysis of lattice data

Analytic calculation of Zn of high T QCD

Properties of high T QCD leads to Gaussian Zn

Zn can be obtained from the F.T.

$$Z_n = \int Z(\theta) e^{in\theta} d\theta, \quad \mu/T = i\theta, (\theta \in \mathbb{R})$$

Use properties of high T QCD

$$-\frac{f}{T^4} = c_0 + c_2(\mu/T)^2 + c_4(\mu/T)^2$$

$$Z\left(\frac{\mu_I}{T}\right) = Z\left(\frac{\mu_I}{T} + \frac{2\pi}{N_c}\right).$$



Nagata, Nakamura, JHEP(2012)

■ also use the saddle point approximation $Z_n = Ce^{-n^2/(4T^3Vc_2)}, \quad (n \equiv 0 \mod 3)$

Analytical calculation of LY zeros of high T QCD

Gaussian Zn + RW periodicity leads to Lee-Yang zeros as

$$\frac{\mu}{T} = \frac{(2l+1)\pi i}{3} - \frac{3(2k+1)}{4VT^3c_2}$$

Analytical calculation of LY zeros of high T QCD

Gaussian Zn + RW periodicity leads to Lee-Yang zeros as

$$\frac{\mu}{T} = \frac{(2l+1)\pi i}{3} - \frac{3(2k+1)}{4VT^3c_2}$$

High T QCD

$$Z_n = C e^{-n^2/(4T^3 V c_2)}, \quad (n \equiv 0 \mod 3)$$
$$Z(\mu) = C \sum_{n_B = -\infty}^{\infty} e^{-9n_B^2/(4T^3 V c_2) + 3n_B \mu/T}$$

Theta function

$$\vartheta(z,\tau) = \sum_{n=-\infty}^{\infty} e^{-\pi i n^2 \tau + 2\pi i n z}$$

$$i\pi\tau = 9/(4T^3Vc_2),$$

$$2\pi iz = 3\mu/T$$

$$\vartheta(z,\tau) = 0 \leftrightarrow z = l + k\tau + \frac{1}{2} + \frac{\tau}{2}, (k,l \in \mathbb{Z})$$

Cancellation of two types of free energy allows Z=0

• Cancellation of free energies [Biskup et al('01)]

$$Z = e^{-Vf_I/T} + e^{-Vf_{II}/T}$$

$$\begin{cases} \operatorname{Re}[f_{\mathrm{I}} - f_{\mathrm{II}}] = 0\\ \frac{V}{T} \operatorname{Im}[f_{\mathrm{I}} - f_{\mathrm{II}}] = (2k - 1)\pi, (k \in \mathbb{Z}) \end{cases}$$

■ Approximate solution for c₂>>c₄

$$(\mu_R, \mu_I) = \left(\frac{3(2k-1)}{4VT^3c_2}, -\pi/3\right)$$

- **•** It is also possible to solve it in the presence of c4
- f₁ and f₁₁₁, and f₁₁ and f₁₁₁.

Analytical calculation of LY zeros of high T QCD

$$\frac{\mu}{T} = \frac{(2l+1)\pi i}{3} - \frac{3(2k+1)}{4VT^3c_2}$$
angular radial

$$\xi = \exp(-\mu/T)$$

Analytical calculation of LY zeros of high T QCD


Analytical calculation of LY zeros of high T QCD



Lee-Yang zeros : Ising vs free fermion gas



Reanalysis of Lattice data & analytic result

- We reanalyze previous lattice data.
 - errors of Zn : bootstrap analysis (1000 BS samples.)
 - estimate the convergence
 - finite size scaling

$$|\operatorname{Re}[\xi]|^{VT^3} = \exp(-(3k+1)/(4c_2))$$



a) Ns=10 n0=37
b) Ns=8 n0=32
c) Ns=8 n0=19

Reanalysis of Lee-Yang zeros for high T QCD

Analytic and lattice calculation are consistent !



Solid Line: $|\operatorname{Re}[\xi]|^{VT^3} = \exp(-(3k+1)/(4c_2))$

- Lee-Yang zeros near the unit circle are statistically stable
- b)-c) : convergence ok
- a)-c) : volume scaling consistent with the analytic one.
- underestimation : saddle point approximation

implication



Completion of deconfinement

Gaussian behavior

Roberge-Weiss phase transition

Summary





Joint Institute for Computational Fundamental Science

Summary

- Canonical approach
 - provides a way to extend data obtained at a certain µ/T to other values of µ/T.
 - can be applied not only to lattice QCD but also to experimental data.
- We showed that the net baryon number follows
 - Gaussian distribution at high temperatures
 - Gaussian shape is an indication of RW phase transition(high T)
- Lee-Yang zeros are sensitive to a shape of the canonical partition functions.



Applications to Beam energy scan experiment

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Heavy ion collisions

arXiv:1201.4264



Number of hadrons

fixed at a time when inelastic process ceases
 chemical freeze-out

 Number of hadrons provide information at the freezeout time

Hadron yields and thermal statistical model



Hadron yields and thermal statistical model



Energy dependence of freeze-out parameters



Cleymans et. al.

Energy dependence of freeze-out parameters



Cleymans et. al.

Fluctuation



Probability distribution for some hadrons are obtained. This is used to obtain event-by-event fluctuation at a freeze-out point. Extension of data to wide range of µ

The probability distribution of net baryon number

(here we use the proton number as an approximation)

 $P_n \propto Z_n e^{n\mu/T}$

μ /T is determined from CP invariance : Z(n)= Z(-n)



Extension of data to wide range of μ



 µ/T obtained from CP invariance agree with those obtained from thermal statistical model for wide range of collision energies.









RHIC Data

Buck up slides

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How to achieve LY zeros ?

Calculation of Zn : truncation is inevitable

 $Z(\mu) = \sum_{n=1}^{\infty} Z_n e^{n\mu/T}$ $n = -\infty$ $\rightarrow \sum_{n=1}^{n_0} Z_n e^{n\mu/T}$ n = -n



Calculation of Lee-Yang zeros

Lee-Yang零点を2通りの方法で計算します。

Zeros of the fugacity polynomial

$$Z(\mu) = \sum_{n} Z_n e^{n\mu/T}$$

Cancellation of the free energy

$$Z = e^{-Vf_{I}/T} + e^{-Vf_{II}/T}$$

Free energy is different in different RW phases

- **RW** phases are distinguished by the argument of Pol.
- **The arg(Pol) is translated into A4.**

$$\mathcal{L}_4 = \bar{\psi}(\gamma_4(igA_4 + \mu))\psi$$
$$\mu \to \mu + igA_4 = \mu + i\omega T$$

• This modifies the free energy as

$$f_{\rm I} = -T^4 (c_0 + c_2 (\mu/T)^2 + c_4 (\mu/T)^4),$$

$$f_{\rm II} = -T^4 (c_0 + c_2 (\mu'/T)^2 + c_4 (\mu'/T)^4), \mu' = \mu + i\omega T$$

$$\mu, \mu' \in C$$

1. Cancellation of free-energy

Cancellation of two types of free energy allows Z=0

Cancellation of free energies [Biskup et al('01)]

$$Z = e^{-Vf_{I}/T} + e^{-Vf_{II}/T}$$

$$\begin{cases} \operatorname{Re}[f_{\mathrm{I}} - f_{\mathrm{II}}] = 0\\ \frac{V}{T} \operatorname{Im}[f_{\mathrm{I}} - f_{\mathrm{II}}] = (2k - 1)\pi, (k \in \mathbb{Z}) \end{cases}$$

■ Approximate solution for c₂>>c₄

$$(\mu_R, \mu_I) = \left(\frac{3(2k-1)}{4VT^3c_2}, -\pi/3\right)$$

- Possible to solve it with c4
- f₁ and f₁₁₁, and f₁₁ and f₁₁₁.

2. Zeros of the fugacity polynomial

We show that the fugacity polynomial of high T QCD is well approximated by a well-known polynomial.

$$Z(\mu) = \sum_{n=-N}^{N} Z_n e^{n\mu/T}$$

- We need Zn. : Fourier integral with the free energy as input (analytic)
- (We use the fugacity expansion in lattice simulation.)

First, we derive Zn using the Fourier transformation.

$$Z(\mu) = \sum_{n=-N}^{N} Z_n e^{n\mu/T}$$

Zn from the Fourier transformation

$$Z_n = \int Z(\theta) e^{in\theta} d\theta, \quad \mu/T = i\theta, (\theta \in \mathbb{R})$$
$$f = -\frac{T}{V} \ln Z(\mu)$$

- We use the quartic form of $f(\mu)$ as input.
- f(μ) is obtained for real μ. On the other hand, the Fourier integral requires complex μ.

Next, we use the RW *periodicity*

$$Z_n = \int Z(\theta) e^{in\theta} d\theta, \quad \mu/T = i\theta, (\theta \in \mathbb{R})$$

We decompose the integral into three domains.

$$Z_{n} = \int_{-\pi/3}^{\pi/3} e^{-Vf(\theta)/T} e^{in\theta} \frac{d\theta}{2\pi} + \int_{\pi/3}^{\pi} e^{-Vf(\theta - 2\pi/3)/T} e^{in\theta} \frac{d\theta}{2\pi} + \int_{\pi}^{5\pi/3} e^{-Vf(\theta - 4\pi/3)/T} e^{in\theta} \frac{d\theta}{2\pi},$$

Shift of θ leads to

$$Z_{n} = \frac{3}{2\pi} \int_{-\pi/3}^{\pi/3} e^{-Vf(\theta)/T} e^{in\theta} d\theta, \ n \equiv 0 \mod 3$$

(This relation holds for any temperature, regardless of the RW phase transition)

Now, we use the quartic expression of f(µ) and SPA $Z_n = \frac{3}{2\pi} \int_{-\pi/3}^{\pi/3} e^{VT^3(c_0 - c_2\theta^2 + c_4\theta^4)} e^{in\theta} d\theta, \quad n \equiv 0 \mod 3$

At T/Tc > $1.1 \sim 1.2$, c2/c4 ~ 10. We use the saddle point approximation.

 $Z_n = C e^{-n^2/(4T^3Vc_2)}, \ (n \equiv 0 \mod 3)$

- We assume the Gaussian Zn is valid for large n.
- SPA is valid for small Re[µ]



If Zn is Gaussian, then $Z(\mu)$ is a Jacobi-theta function.

$$Z(\mu) = C \sum_{n_B = -\infty}^{\infty} e^{-9n_B^2/(4T^3Vc_2) + 3n_B\mu/T}$$

Theta function

$$\vartheta(z,\tau) = \sum_{n=-\infty}^{\infty} e^{-\pi i n^2 \tau + 2\pi i n z}$$

$$i\pi\tau = 9/(4T^3Vc_2),$$
$$2\pi iz = 3\mu/T$$

Zeros of theta function

$$\vartheta(z,\tau) = 0 \leftrightarrow z = l + k\tau + \frac{1}{2} + \frac{\tau}{2}, (k,l \in \mathbb{Z})$$

$$\frac{\mu}{T} = \frac{(2l+1)\pi i}{3} - \frac{3(2k+1)}{4VT^3c_2}$$

$$(\mu_R, \mu_I) = \left(\frac{3(2k-1)}{4VT^3c_2}, -\pi/3\right)$$

Method1

Lee-Yang zero distribution of theta function

$$\frac{\mu}{T} = \frac{(2l+1)\pi i}{3} - \frac{3(2k+1)}{4VT^3c_2}$$



Zeros approaches to the RW transition point as 1/V. Spacing of zeros is a prediction

How to achieve LY zeros ?

Calculation of Zn : truncation is inevitable





 Cauchy integral + recursive division + multi-precision arithmetic





Validity of SPA

 $Z(\mu) = C \sum e^{-9n^2/(4VT^3c_2) + 3n\mu/T}$ $=C\vartheta(z,\tau)$



Lee-Yang zeros - 20 years



RW periodicity&phase transition



Taylor coefficients of free energy




Lee-Yang zeros : from CPF to Phase transition

Lee-Yang zeros [Lee & Yang 1952]

$$Z(\mu) = \sum Z_n e^{n\mu/T}$$
$$\propto \prod (1 - \xi/\xi_i)$$

• $Z(\mu) = 0$ is an origin of a thermodynamic non-analyticity





Convergence on the negative real axis

Infinite sum of higher order terms is bounded on the negative real axis.



• c.f. Leibnitz's test for an alternating series $1/2 - 1/3 + 1/4 - 1/5 + 1/6 + \cdots < 1/2$