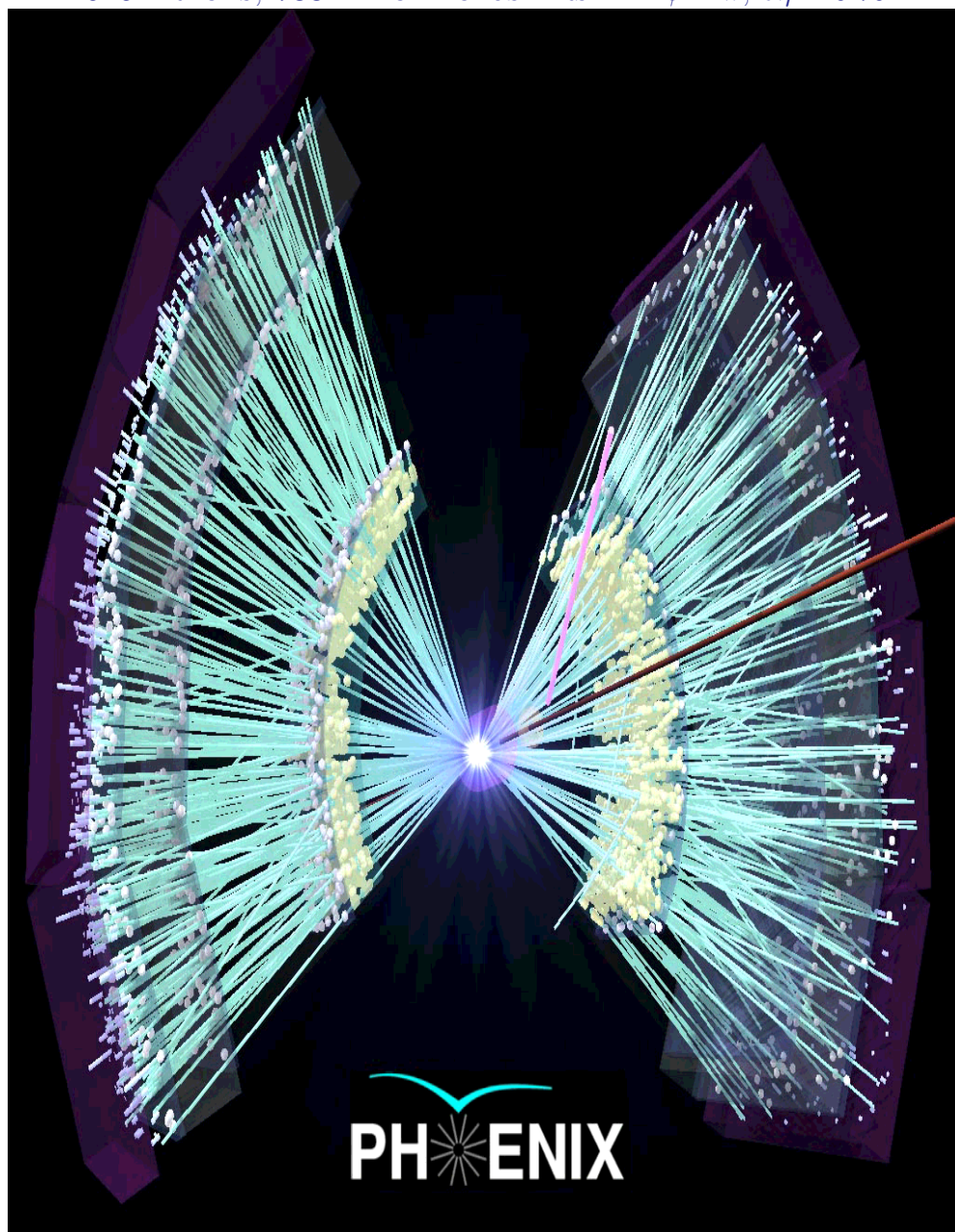


# Event-by-Event Averages In Heavy Ion Collisions

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625 TRACKS, 733 EMCAL CLUSTERS IN  $\Delta\phi = \pi$ ,  $\delta\eta = 0.70$



## Some Favorite Statistics

• In the theory of probability and statistics, a statistic is a quantity computed entirely from the sample, i.e. a statistic is any function of the observed sample values.

• Two of the most popular statistics are the sum and the average:

$$S_n \equiv \sum_{i=1}^n x_i \quad (1)$$

$$\bar{x}_{(n)} \equiv \frac{1}{n} \sum_{i=1}^n x_i = \frac{1}{n} S_n \quad (2)$$

where the  $x_i$  are  $n$  samples from a the same population or probability density function,  $f(x)$ .

• From the theory of mathematical statistics, the probability distribution of a random variable  $S_n$ , which is itself the sum of  $n$  independent random variables with a common distribution  $f(x)$ :

$$S_n = x_1 + x_2 + \cdots + x_n \quad (3)$$

is given by  $f_n(x)$ , the  $n$ -fold convolution of the distribution  $f(x)$ :

$$f_n(x) = \int_0^x dy f(y) f_{n-1}(x-y) \quad . \quad (4)$$

The mean,  $\mu_n = \langle S_n \rangle$ , and standard deviation,  $\sigma_n$ , of the  $n$ -fold convolution obey the familiar rule

$$\mu_n = n\mu \quad \sigma_n = \sigma\sqrt{n} \quad , \quad (5)$$

where  $\mu$  and  $\sigma$  are the mean and standard deviation of the distribution  $f(x)$ .

• A complementary case is that of a random variable  $Z_n$ , which is the sum of  $n$  random variables with a common distribution  $f(x)$ —which are themselves 100% correlated—for example:

$$Z_n = x + x + \cdots + x = nx \quad . \quad (6)$$

This is just a scale transformation. The behavior of the mean and the standard deviation for a scale transformation is  $\mu \rightarrow n\mu$ ,  $\sigma \rightarrow n\sigma$ , which is quite different than the behavior of the standard deviation under convolution (Eq. 5).

## Some Favorite Functions

**The Gamma distribution** is an example of a probability density function (pdf) which has particularly simple properties under convolutions and scale transformations. The Gamma distribution is a function of a continuous variable  $x$  and has parameters  $p$  and  $b$

$$f(x) = f_{\Gamma}(x, p, b) = \frac{b}{\Gamma(p)} (bx)^{p-1} e^{-bx} \quad (7)$$

where

$$p > 0, \quad b > 0, \quad 0 \leq x \leq \infty$$

$\Gamma(p) = (p-1)!$  if  $p$  is an integer, and  $f(x)$  is normalized,  $\int_0^{\infty} f(x) dx = 1$ . The mean and standard deviation of the distribution are

$$\mu \equiv \langle x \rangle = \frac{p}{b} \quad \sigma \equiv \sqrt{\langle x^2 \rangle - \langle x \rangle^2} = \frac{\sqrt{p}}{b} \quad \frac{\sigma^2}{\mu^2} = \frac{1}{p} \quad . \quad (8)$$

The  $n$ -fold convolution of the Gamma distribution (Eq. 7) is simply given by the function

$$f_n(x) = \frac{b}{\Gamma(np)} (bx)^{np-1} e^{-bx} = f_{\Gamma}(x, np, b) \quad (9)$$

i.e.  $p \rightarrow np$  and  $b$  remains unchanged. Note that the mean and standard deviation of Eq. 9

$$\mu_n = \frac{np}{b} \quad \sigma_n = \frac{\sqrt{np}}{b} \quad \frac{\sigma_n}{\mu_n} = \frac{1}{\sqrt{np}} \quad (10)$$

when compared to Eq. 8 explicitly obey Eq. 5. The result of a scale transformation  $x \rightarrow nx$  for a Gamma distribution (Eq. 7) is simply  $b \rightarrow b/n$ , with  $p$  remaining unchanged. **To summarize, the  $n$ -th convolution of the Gamma distribution  $f_{\Gamma}(x, p, b)$  is  $f_{\Gamma}(x, np, b)$ ; the scale transformation  $x \rightarrow nx$  of  $f_{\Gamma}(x, p, b)$  is  $f_{\Gamma}(x, p, b/n)$ .**

## The $p_T$ distribution is a Gamma Distribution

The principal advantage of the Gamma distribution for the present problem is that it is one of the standard representations of the inclusive single particle  $p_T$  distribution:

$$\frac{d\sigma}{p_T dp_T} = b^2 e^{-bp_T} \quad (11)$$

$$\frac{d\sigma}{dp_T} = b^2 p_T e^{-bp_T} \quad . \quad (12)$$

Clearly, Eq.s 11, 12 represent a Gamma distribution with  $p = 2$ ,  $\langle p_T \rangle = 2/b$ , where typically  $b = 6 \text{ (GeV/c)}^{-1}$  for p-p collisions. The ‘inverse slope parameter’  $1/b$  is sometimes referred to as the ‘Temperature parameter’.

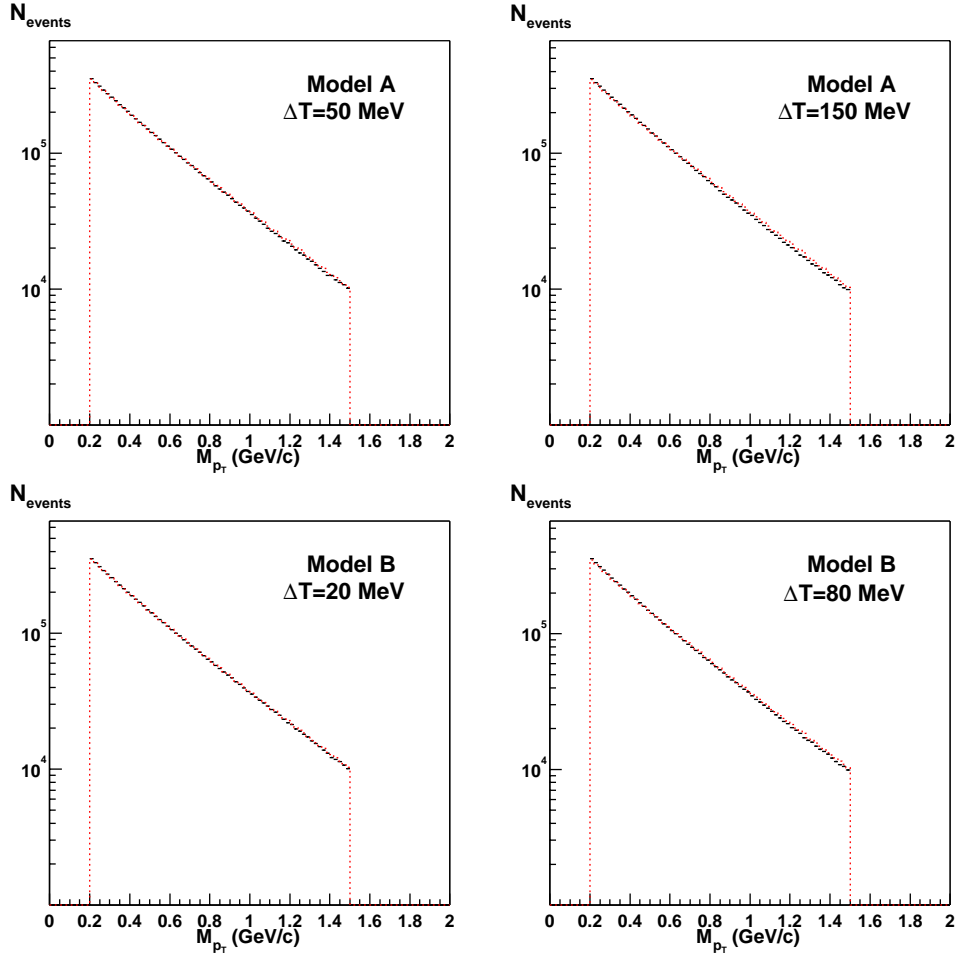


Figure 1: PHENIX inclusive  $p_T$  **Not**  $M_{p_T}$  distribution for 5% most central collisions(black). **Red** are 2-component models to be discussed later. Note the limited range of  $p_T$  used.

## Event by Event Distribution It's a Gamma Distribution not a Gaussian

$$M_{p_T} = \overline{p_T(n)} = \frac{1}{n} \sum_{i=1}^n p_{T_i} = \frac{1}{n} E_{Tc}$$

$$E_{Tc} = \sum_{i=1}^n p_{T_i}$$

### Analytical formula for statistically independent emission

For statistical independent emission an analytical formula for the distribution in  $M_{p_T}$  can be obtained. It depends on the 4 semi-inclusive parameters  $\langle n \rangle$ ,  $1/k$ ,  $b$  and  $p$  which are derived from the quoted means and standard deviations of the semi-inclusive  $p_T$  and multiplicity distributions. The result is in excellent agreement with the NA49 Pb+Pb-central measurement.

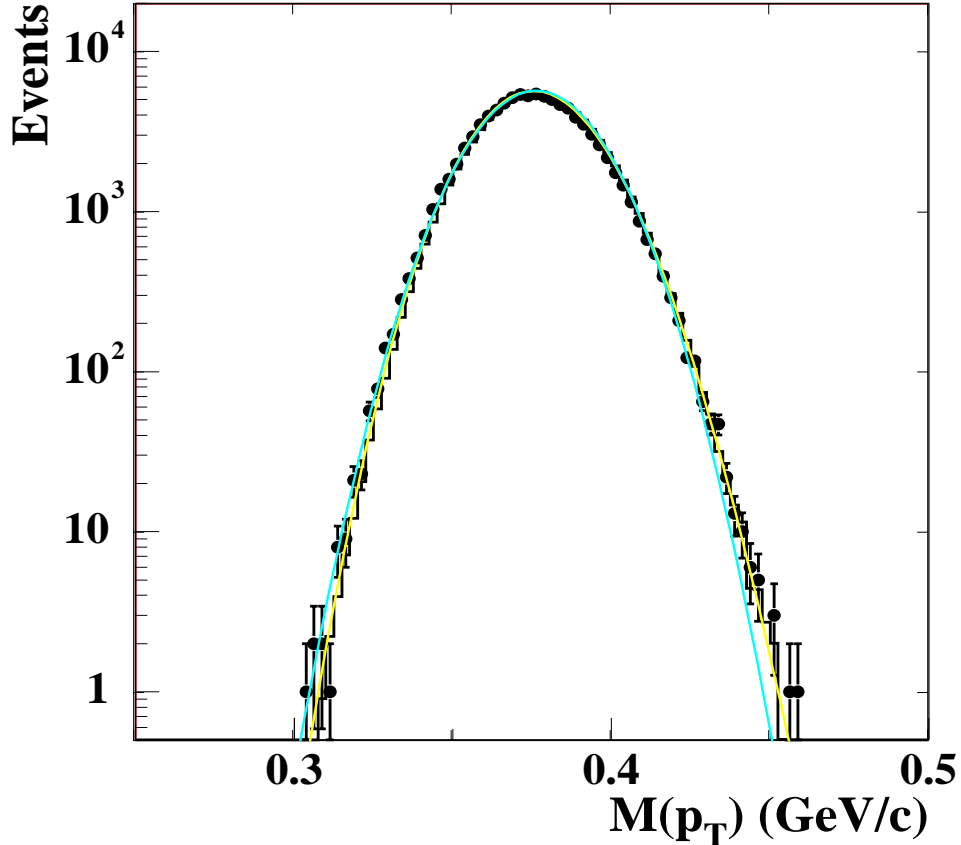


Figure 2: Gamma Distribution for  $M_{p_T}$  (yellow) compared Gaussian with same  $\mu$  and  $\sigma$  (light blue) for NA49 measurement (filled points) and mixed event distribution (histogram).

see M. J. Tannenbaum, Phys. Lett. B498, 29 (2001)

## Gamma Distribution for PHENIX central $M_{p_T}$

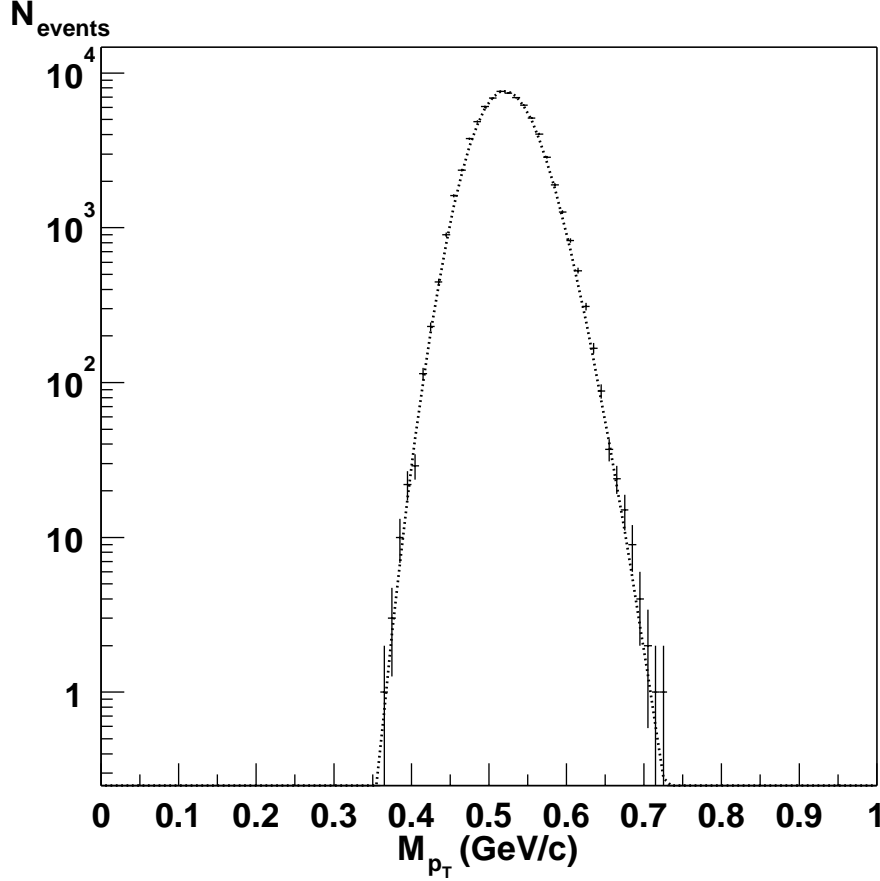


Figure 3: PHENIX  $M_{p_T}$  data for Au+Au central 5% at  $\sqrt{s_{NN}} = 130$  GeV compared to Gamma Distribution calculation from semi inclusive parameters.

$$f(y) = \sum_{n=n_{\min}}^{n_{\max}} f_{\text{NBD}}(n, 1/k, \langle n \rangle) f_{\Gamma}(y, np, nb) \quad . \quad (13)$$

This is the analytical formula for  $M_{p_T}$  assuming NBD distributed event-by-event multiplicity, with Gamma distributed semi-inclusive  $p_T$  spectrum, assuming statistically independent emission of particles on each event. It depends on the 4 semi-inclusive parameters  $\langle n \rangle$ ,  $\sigma_n$ ,  $\langle p_T \rangle$ ,  $\sigma_{p_T}$ , where

$$\frac{1}{k} = \frac{\sigma_n^2}{\langle n \rangle^2} - \frac{1}{\langle n \rangle}$$

$$p = \frac{\langle p_T \rangle^2}{\sigma_{p_T}^2} \quad b = \frac{\langle p_T \rangle}{\sigma_{p_T}^2}$$

## PHENIX $M_{pT}$ vs. Centrality

### Now Gamma Distribution Shape is Obvious

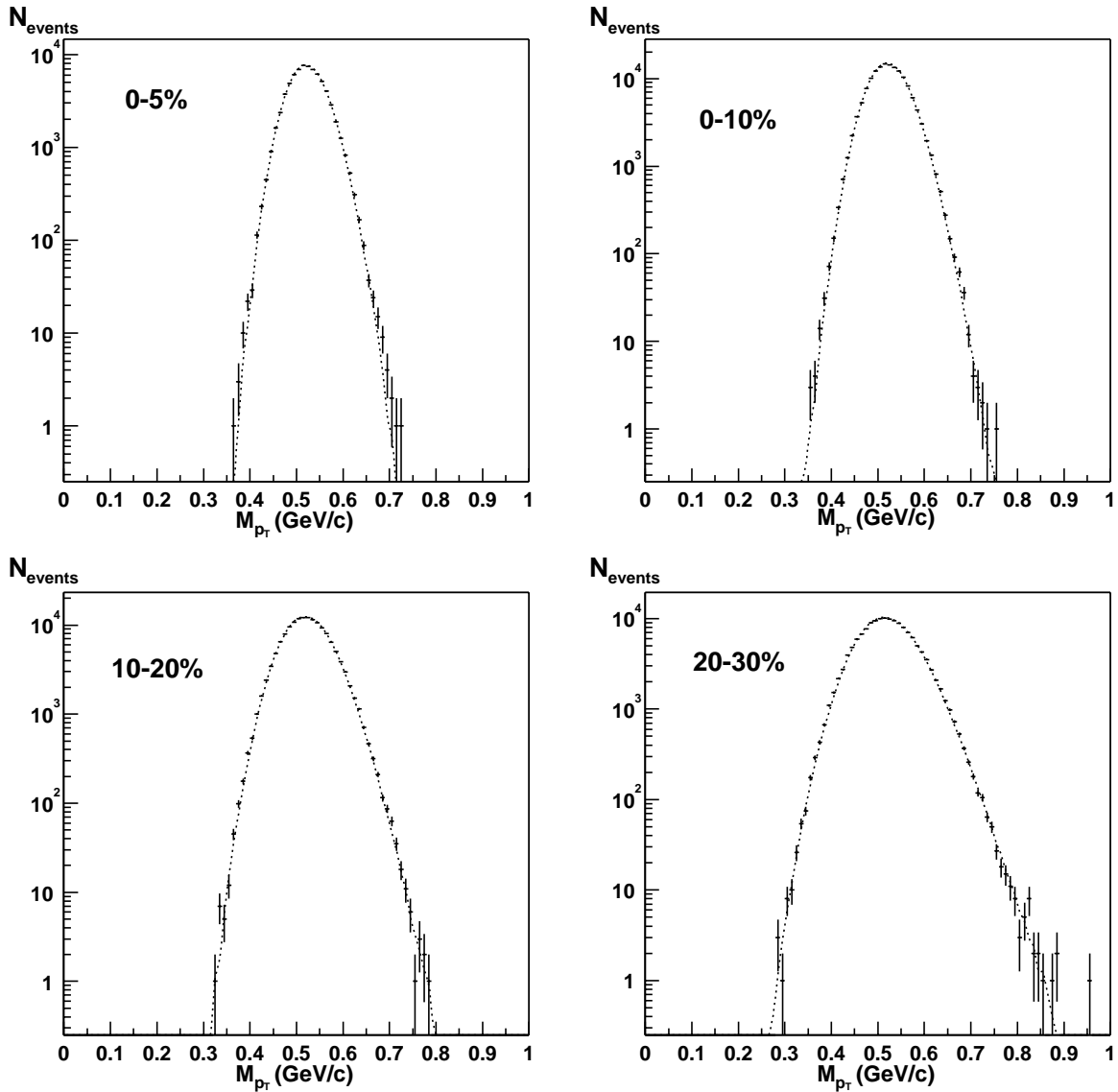


Figure 4: PHENIX  $M_{pT}$  data for Au+Au at  $\sqrt{s_{NN}} = 130$  GeV vs centrality. The dotted curves are mixed event distributions used as the random baseline.

- Use Mixed Events as a random baseline reference since analytical formula doesn't work in general.
- For Mixed Events **must use exactly the same  $n$  distribution as the data and match the inclusive  $\langle p_T \rangle$  to high precision.**
- Data indicate very small, if any, non random effect **How to Quantify?**

## Most Groups Use Moments (fortunately just $\mu$ and $\sigma$ )

$$\bar{x} = \frac{1}{n} \sum_{i=1}^n x_i$$

$$\langle \bar{x} \rangle = \langle x \rangle \equiv \mu$$

$$\sigma_x^2 = \langle x^2 \rangle - \langle x \rangle^2$$

$$\sigma_{\bar{x}}^2 = \langle \bar{x}^2 \rangle - \langle \bar{x} \rangle^2$$

### •For Statistically Independent Emission

$$\sigma_{\bar{x}}^2 = \left\langle \frac{\sigma_x^2}{n} \right\rangle$$

## Typical Measures of Sensitivity

$$\frac{\text{Measured - Random}}{\text{Random}}$$

$$\left( \frac{\sigma_{\bar{x}}^2}{\mu^2} - \frac{1}{n} \frac{\sigma_x^2}{\mu^2} \right) / \frac{1}{n} \frac{\sigma_x^2}{\mu^2}$$

$$\left( \frac{\sigma_{\bar{x}}}{\mu} - \frac{1}{\sqrt{n}} \frac{\sigma_x}{\mu} \right) / \frac{1}{\sqrt{n}} \frac{\sigma_x}{\mu} = F$$

### •For small effects these measures are equivalent

$$\frac{\Delta \sigma^2}{\sigma^2} = 2 \frac{\Delta \sigma}{\sigma} = 2F$$



## What the e-by-e average tells you that you can't learn from the INCLUSIVE average

♡ e-by-e average separates two or several classes of events with different  $\mu$  and  $\sigma$

♡ e.g. Two-Component Models

Consider a compound distribution with 2 components, of which only one component appears on any given event. Represent the distributions as Gamma distributions, for convenience:

$$f_c(p_T) = q\Gamma(p_T, p_1, b_1) + (1 - q)\Gamma(p_T, p_2, b_2), \quad (14)$$

where  $q$  and  $1 - q$  are the probabilities for an event to have either component distribution. Consider 2 simple cases:

A) Same  $\mu$  different  $\sigma$ .  $\Delta T = 1/b_2 - 1/b_1$

B) Different  $\mu$  same  $\sigma$ .

A third case related to B has a distribution represented by  $T = 1/b$  which varies continuously from event to event.

**B') Continuously varying  $T$**  From a recent paper [ R. Korus, *et al.* Phys. Rev. C**64**, 054908 (2001) ]  $T$  varies with a mean  $\langle T \rangle$  and standard deviation  $\sigma_T$ .

**Note that in all cases the mean and standard deviation of the compound distribution must equal the measured inclusive values**(recall Fig. 1).

♡ For B and B' the e-by-e effect is seen at the level of the moments

$$\frac{\sigma_{\bar{x}_T}^2}{\mu_T^2} = \frac{1}{n} \frac{\sigma_{x_T}^2}{\mu_T^2} + \left(1 - \frac{1}{n}\right) \frac{\sigma_T^2}{\langle T \rangle^2} \quad . \quad (15)$$

If you divide by random, you get an additional factor of  $n$ :

$$F = \frac{p}{2} (\langle n \rangle - 1) \frac{\sigma_T^2}{\langle T \rangle^2} \quad , \quad (16)$$

where  $p$  is the parameter of the inclusive  $\Gamma$  distribution.

♥ **For A the e-by-e effect cannot be seen at the level of the moments.** The standard deviation  $\sigma_{\bar{x}_c}$ , of the compound distribution scales as  $1/n$ , exactly like the simple distribution, so that the e-by-e effect can not be seen from the variance.

$$\frac{\sigma_{\bar{x}_c}^2}{\mu^2} = \frac{1}{n} \frac{\sigma_{x_c}^2}{\mu^2}$$

However the detailed shape of the e-by-e distributions are different for the simple and compound cases.

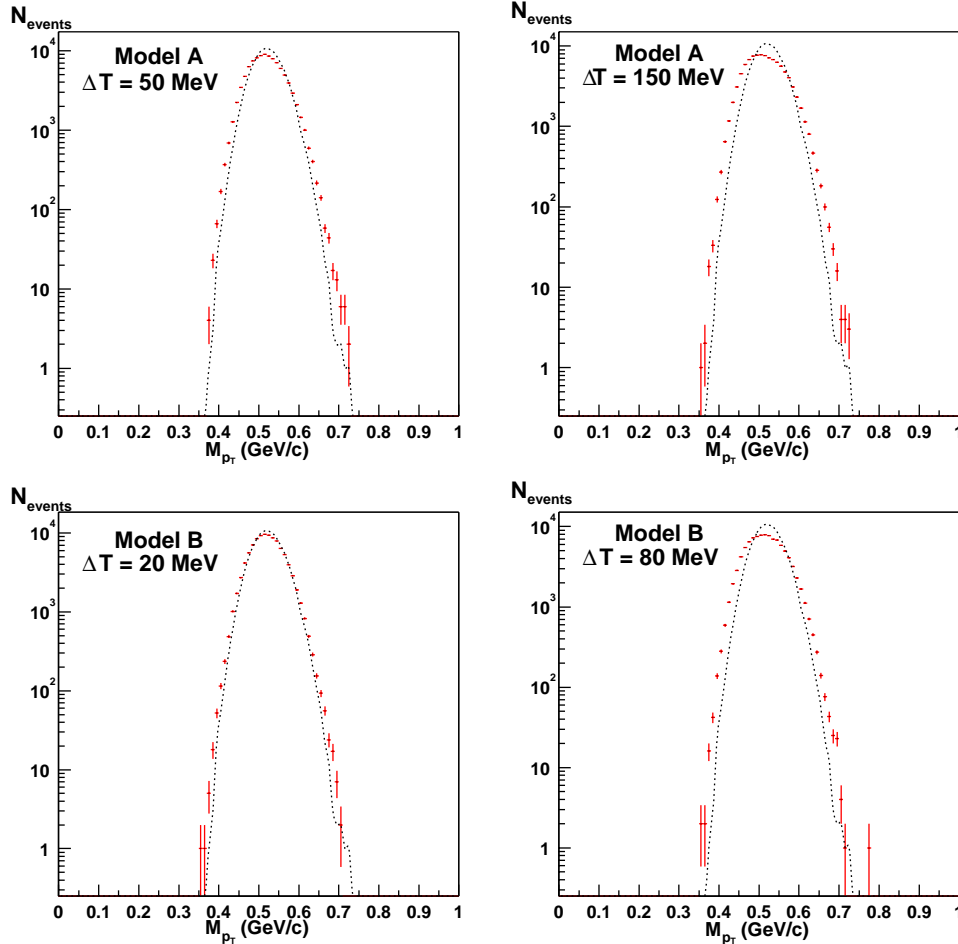


Figure 5: Comparison of the PHENIX baseline mixed event distribution for 5% centrality (Fig. 4) to the 2-component models (red points). Semi-inclusive  $p_T$  distribution for data and models shown in Fig. 1.

## PHENIX limits on $\Delta T$ for 2 models

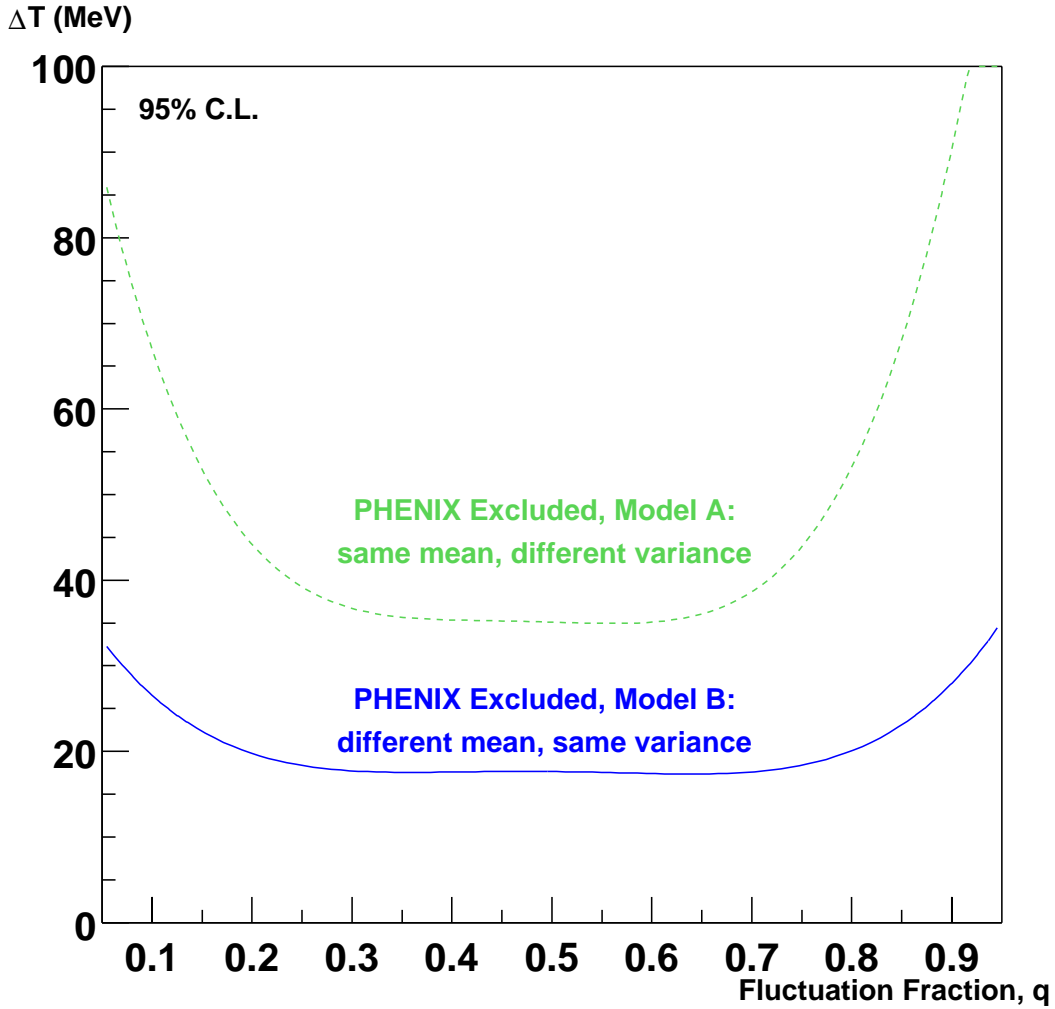


Figure 6: PHENIX 95% confidence limits excluding  $\Delta T$  for 2-component distributions in cases A and B. The curves represent the lower boundaries of the excluded regions.

Centrality class	$\langle n \rangle$	$\sigma_n$	$\sigma_{p_T}$ (MeV/c)	$\sigma_{M_{p_T}}$ (MeV/c)	$F$ (%)	$\phi_{p_T}$ (MeV/c)
0 - 5 %	59.6	10.8	290	38.6	$1.9 \pm 2.1$	$5.65 \pm 6.02$
0 - 10 %	53.9	12.2	290	41.1	$2.0 \pm 2.5$	$6.03 \pm 7.28$
10 - 20 %	36.6	10.2	290	49.8	$2.1 \pm 2.2$	$6.11 \pm 6.63$
20 - 30 %	25.2	7.8	289	61.1	$1.8 \pm 3.0$	$5.47 \pm 9.16$

Numerical Values of PHENIX results.

## Φ—The variable I love to hate.

From NA49 and Gazdzicki and Mrowczynski Z. Phys. C**54**, 127 (1992):

$$\Phi_{p_T} = F \times \sigma_{p_T}$$

In words,  $\Phi_{p_T}$  multiplies the fractional difference between the e-by-e  $\sigma_{M_{p_T}}$  and the random baseline by the INCLUSIVE  $\sigma_{p_T}$ .

Suppose the e-by-e  $\sigma$  is  $\sim 1\%$  of the inclusive  $\sigma$  and you find a 1% difference in the e-by-e  $\sigma$  from random, why would you claim that this is equivalent to  $\Phi = 1\%$  of the inclusive  $\sigma$ , which in this example equals the ENTIRE e-by-e  $\sigma$  ???

## BUT

The PHENIX result illustrates exactly what  $\Phi$  is supposed to be good for: It is supposed to correct out the centrality dependence. PHENIX data show  $F = \text{constant}$ , independent of centrality, which is non-intuitive to me but gives  $\Phi$  independent of centrality?

Interestingly STAR sees the same effect.

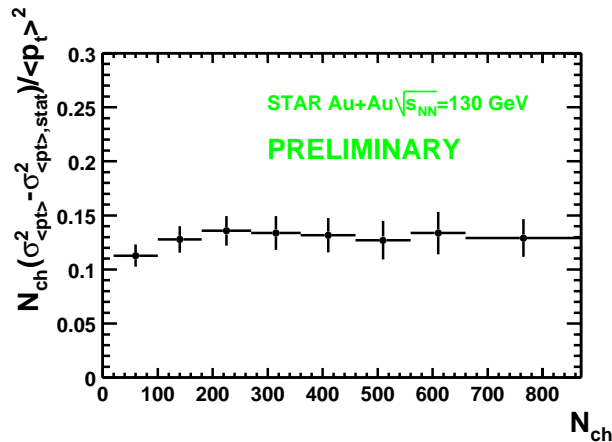


Figure 7: Star results for  $F$  vs  $n$  [nucl-ex/0109006], where I have assumed that  $\sigma^2_{\langle p_T \rangle, stat} / \mu^2 = 1/(np) = 1/2n$ , in which case the label on the  $y$  axis is equal to  $F$

• But, I think Star result for  $F$  is 6 times larger than PHENIX'!  
**Clearly, much left to be understood.**

## Conclusions.

- PHENIX data indicate very small, if any, non-random effect. Similar to NA49 at mid-rapidity at SPS.
- Both PHENIX and NA49 central  $M_{p_T}$  distributions agree with Gamma distributions calculated assuming statistically independent particle emission from the semi-inclusive  $p_T$  distribution.
- PHENIX and STAR limits/measurements for non-random fraction of  $\sigma_{M_{p_T}}$  are both independent of centrality

## BUT

♠ Appear to disagree by a factor of 6 where they overlap.

- Continue looking for smaller fluctuations— Especially the known Bose-Einstein correlation/fluctuation, to prove the sensitivity, and hopefully to discover something.