

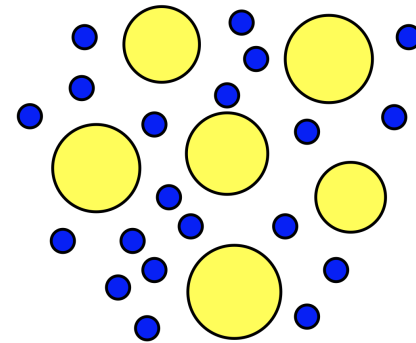
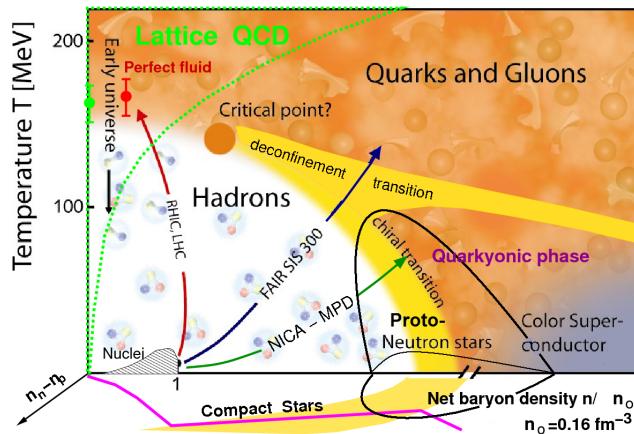
*Dense QCD Phases in Heavy Ion Collisions*  
JINR, Dubna, August 21 – September 4, 2010

# *Phase Transitions & Instabilities*

*Jørgen Randrup (LBNL)*

*Lecture #1: Phase coexistence*

*Lecture #2: Phase separation*



JRandrup: Dubna School, 2010

# *Phase Transitions & Instabilities*

**Static**

Phase coexistence

Illustrative examples

Finite range effects

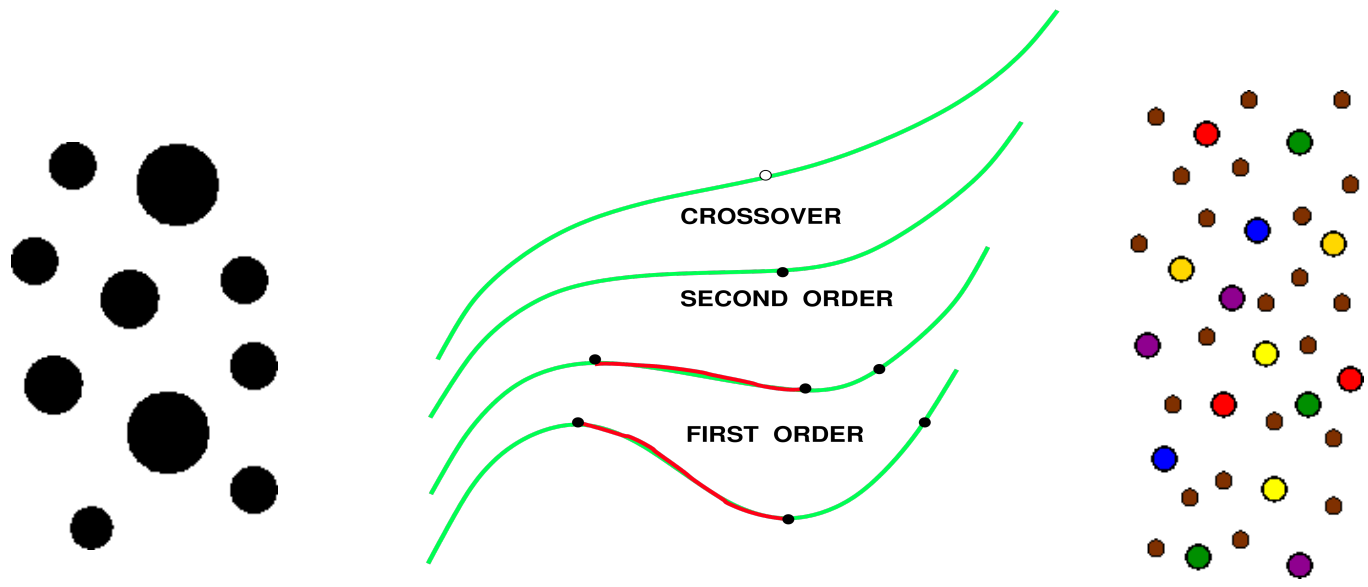
Phase crossing

**Dynamic**

Mean field instabilities

**Instabilities in fluid dynamics**

**Instabilities in chiral dynamics**



# Transport model: Dissipative fluid dynamics

Energy-momentum tensor:

$$T^{00} \approx \varepsilon \quad \& \quad T^{0i} \approx (\varepsilon + p)v^i + q^i \quad \& \quad A \text{ Muronga, PRC 76, 014909 (2007)}$$

$$T^{ij} \approx \delta_{ij}p - \eta[\partial_i v^j + \partial_j v^i - \frac{2}{3}\delta_{ij}\partial^k v^k] - \zeta\delta_{ij}\partial^k v^k \quad |\rho_k| \ll \rho_0 \Rightarrow |v| \ll 1$$

$$\nabla \cdot \mathbf{T} \approx \nabla p - \eta\Delta\mathbf{v} - [\frac{1}{3}\eta + \zeta]\nabla(\nabla \cdot \mathbf{v}) \asymp \partial_x p - [\frac{4}{3}\eta + \zeta]\partial_x^2 v \quad \text{Eckart frame}$$

Equations of motion:

$$\left\{ \begin{array}{l} C : \partial_t \rho \doteq -\rho_0 \nabla \cdot \mathbf{v} \Rightarrow \omega \rho_k \doteq \rho_0 k v_k \quad \text{charge} \\ M : h_0 \partial_t \mathbf{v} \doteq -\nabla[p - \zeta \nabla \cdot \mathbf{v}] - \nabla \cdot \boldsymbol{\pi} - \partial_t \mathbf{q} \quad \text{momentum} \\ E : \partial_t \varepsilon \doteq -h_0 \nabla \cdot \mathbf{v} - \nabla \cdot \mathbf{q} \quad \text{energy} \end{array} \right.$$

Sound equation:

$$\partial_t E - \nabla \cdot \mathbf{M} : h_0 \partial_t^2 \varepsilon \doteq \Delta[p - \zeta \nabla \cdot \mathbf{v}] + \nabla \cdot (\nabla \cdot \boldsymbol{\pi})$$

$$\omega^2 \varepsilon_k \doteq k^2 p_k - i[\frac{4}{3}\eta + \zeta] \frac{\omega}{\rho_0} k^2 \rho_k \quad \xi \equiv \frac{4}{3}\eta + \zeta$$

Heat flow:

$$\mathbf{q} \approx -\kappa[\nabla T + T_0 \partial_t \mathbf{v}] : q_k = -i\kappa[kT_k - \frac{T_0}{\rho_0} \frac{\omega^2}{k} \rho_k] \quad T_k \approx \frac{1}{1 + i\kappa k^2 / \omega c_v} \frac{T_0}{\rho_0} \left( \frac{\partial p}{\partial \varepsilon} \right)_\rho \rho_k$$

Equation of state:

$$p_T(\rho) \Rightarrow p_k = \left( \frac{\partial p}{\partial \varepsilon} \right)_\rho c_v T_k + \frac{h_0}{\rho_0} v_T^2 \rho_k$$

Dispersion equation:

$$\omega^2 \doteq v_T^2 k^2 + C \frac{\rho_0^2}{h_0} k^4 - i\xi \frac{\omega}{h_0} k^2 + \frac{v_s^2 - v_T^2}{1 + i\kappa k^2 / \omega c_v} k^2$$

Heiselberg, Pethick, Ravenhall, Ann. Phys. 233, 37 (1993)

## Ideal fluid dynamics

Energy-momentum tensor:  $T^{\mu\nu} = (\varepsilon + p)u^\mu u^\nu - pg^{\mu\nu}$   $u^\mu = (\gamma, \gamma\mathbf{v})$

$$0 = \partial_\mu T^{\mu\nu} \begin{cases} \nu = 0 : & 0 = \partial_\mu T^{\mu 0} = \partial_t(\varepsilon + pv^2)\gamma^2 + \partial_i(\varepsilon + p)\gamma^2 v^i & \text{E} \\ \nu = i : & 0 = \partial_\mu T^{\mu i} = \partial_t(\varepsilon + p)\gamma^2 v^i + \partial_j(\varepsilon + p)\gamma^2 v^j v^i + \partial^i p & \text{M} \end{cases}$$

Non-relativistic flow ( $v \ll 1$ ):

$$\begin{cases} \nu = 0 : & \partial_t \varepsilon = -\partial_i(\varepsilon + p)v^i & \text{E} \\ \nu = i : & \partial_t(\varepsilon + p)v^i = -\partial^i p & \text{M} \end{cases}$$

$\partial_t E - \partial_i M :$

$$\partial_t^2 \varepsilon(x) = \partial_i \partial^i p(x)$$

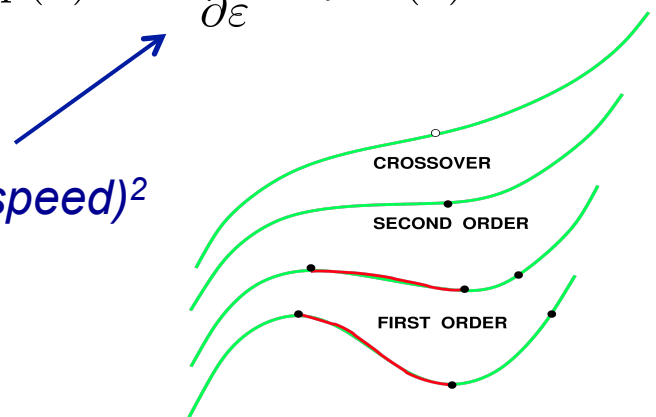
**Sound equation**

Equation of state:  $p_0(\varepsilon)$

$$p(x) = p_0(\varepsilon(x)) \Rightarrow \partial_i \partial^i p(x) = \frac{\partial p_0(\varepsilon)}{\partial \varepsilon} \partial_i \partial^i \varepsilon(x)$$

$$\partial_t^2 \varepsilon = v_s^2 \nabla^2 \varepsilon$$

$$v_s^2 \equiv \partial_\varepsilon p_0 \quad (\text{sound speed})^2$$



## Evolution of small disturbances

$$\Rightarrow v \ll 1$$

Small disturbance in a uniform stationary fluid

$$\varepsilon(x, t) = \varepsilon_0 + \delta\varepsilon(x, t), \quad \delta\varepsilon \ll \varepsilon_0$$

First order in  $\delta\varepsilon$ :

$$\left\{ \begin{array}{l} \partial_t \delta\varepsilon(x, t) \approx (\varepsilon_0 + p_0) \partial_x v_x(x, t) \\ (\varepsilon_0 + p_0) \partial_t v_x(x, t) \approx \partial_x p(x, t) \approx \frac{\partial p_0}{\partial \varepsilon_0} \partial_x \delta\varepsilon(x, t) \end{array} \right.$$

Sound equation:

$$\partial_t^2 \delta\varepsilon(x, t) = \frac{\partial p_0}{\partial \varepsilon_0} \partial_x^2 \delta\varepsilon(x, t) \qquad v_s^2 = \frac{\partial p}{\partial \varepsilon}$$

Harmonic disturbance:

$$\delta\varepsilon_k(x, t) \sim e^{ikx - i\omega_k t}$$

Dispersion relation:

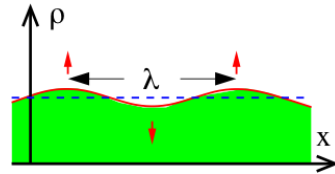
$$\omega_k^2 = v_s^2 k^2$$

$$\left\{ \begin{array}{l} v_s^2 > 0 : \omega_k = \pm v_s k \\ v_s^2 < 0 : \omega_k = \pm i\gamma_k = \pm i|v_s|k \end{array} \right.$$

Diverges for large  $k$ !

# Ideal fluid dynamics with one conserved charge

$\eta, \xi, \kappa = 0$



$$\left. \begin{aligned} \varepsilon(x) &= \varepsilon_0 + \delta\varepsilon(x) \\ \rho(x) &= \rho_0 + \delta\rho(x) \end{aligned} \right\} |v(x)| \ll 1$$

$T^{\mu\nu}(x):$        $T^{00} \approx \varepsilon$        $T^{i0} = T^{0i} \approx (\varepsilon + p)v^i$        $T^{ij} = T^{ji} \approx \delta_{ij}p$

**E**       $0 \doteq \partial_\mu T^{\mu 0} = \partial_t T^{00} + \partial_i T^{i0} = \partial_t \varepsilon + (\varepsilon + p)\partial_i v^i \Rightarrow \omega \varepsilon_k \doteq (\varepsilon_0 + p_0)k v_k$

**M**       $0 \doteq \partial_\mu T^{\mu i} = \partial_t T^{0i} + \partial_j T^{ji} = (\varepsilon + p)\partial_t v^i + \partial_j T^{ji}$

**C**       $\partial_t \rho \doteq -\rho \partial_i v^i \Rightarrow \omega \rho_k \doteq \rho_0 k v_k$       Continuity equation

**E & C =>**       $(\varepsilon_0 + p_0)\rho_k = \rho_0 \varepsilon_k$        $\rho$  tracks  $\varepsilon$  when  $\kappa=0$

$\partial_t E - \partial_i M \Rightarrow \partial_t^2 \varepsilon = \partial_i \partial_j T^{ji} = \partial_i \partial^i p \Rightarrow \omega^2 \varepsilon_k = k^2 p_k$       Sound equation

$p(\varepsilon, \rho) \Rightarrow p_k = \frac{\partial p}{\partial \varepsilon} \varepsilon_k + \frac{\partial p}{\partial \rho} \rho_k = \left[ \frac{\partial p}{\partial \varepsilon} + \frac{\rho_0}{\varepsilon_0 + p_0} \frac{\partial p}{\partial \rho} \right] \varepsilon_k = v_s^2 \varepsilon_k$        $v_s^2 \equiv \frac{\rho}{\varepsilon + p} \left( \frac{\partial p}{\partial \rho} \right)_s$

$\Rightarrow \omega_k^2 = v_s^2 k^2 \Rightarrow \gamma_k = |v_s| k$       Dispersion relation

Diverges for large k!

## Inclusion of gradient correction

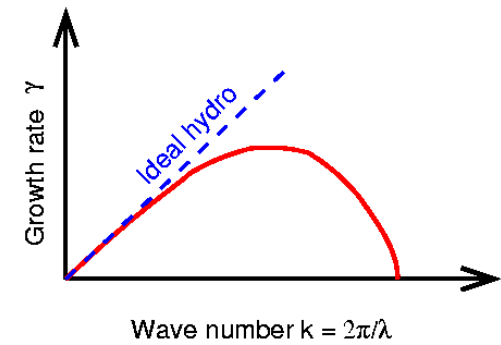
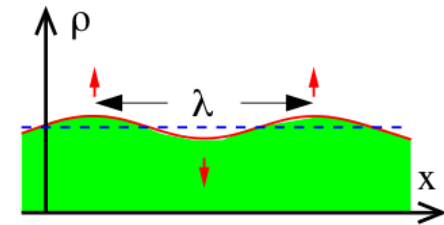
$$p(\mathbf{r}) \approx p_0(\varepsilon(\mathbf{r}), \rho(\mathbf{r})) - C\rho_0\nabla^2\rho(\mathbf{r})$$

$$\rho(r, t) = \rho_0 + \delta\rho(x, t) \doteq \rho_0 + \rho_k e^{ikx - i\omega t}$$

$$\Rightarrow p_k \rightarrow p_k + C\rho_0 k^2 \rho_k$$

$$\Rightarrow \omega_k^2 = v_s^2 k^2 + C \frac{\rho_0^2}{\varepsilon_0 + p_0} k^4$$

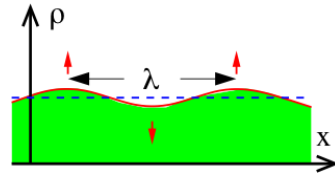
$$\Rightarrow \gamma_k^2 = |v_s^2| k^2 - C \frac{\rho_0^2}{\varepsilon_0 + p_0} k^4$$





# Viscous fluid dynamics with one conserved charge

$\kappa = 0$



$$\left. \begin{aligned} \varepsilon(x) &= \varepsilon_0 + \delta\varepsilon(x) \\ \rho(x) &= \rho_0 + \delta\rho(x) \end{aligned} \right\} |v(x)| \ll 1$$

$$T^{\mu\nu}(x): \quad \left\{ \begin{aligned} T^{00} &\approx \varepsilon & T^{i0} = T^{0i} &\approx (\varepsilon + p)v^i \\ T^{ij} = T^{ji} &\approx \delta_{ij}p - \eta[\partial_i v^j + \partial_j v^i - \frac{2}{3}\delta_{ij}\nabla \cdot \mathbf{v}] - \zeta\delta_{ij}\nabla \cdot \mathbf{v} \end{aligned} \right.$$

$$\Rightarrow \quad \nabla \cdot \mathbf{T} \approx \nabla p - \eta\Delta v - [\frac{1}{3}\eta + \zeta]\nabla(\nabla \cdot \mathbf{v})$$

E  $0 \doteq \partial_\mu T^{\mu 0} = \partial_t T^{00} + \partial_i T^{i0} = \partial_t \varepsilon + (\varepsilon + p)\partial_i v^i \Rightarrow \omega \varepsilon_k \doteq (\varepsilon_0 + p_0)k v_k$

M  $0 \doteq \partial_\mu T^{\mu i} = \partial_t T^{0i} + \partial_j T^{ji} = (\varepsilon + p)\partial_t v^i + \partial_j T^{ji}$

C  $\partial_t \rho \doteq -\rho \partial_i v^i \Rightarrow \omega \rho_k \doteq \rho_0 k v_k$

E & C  $\Rightarrow (\varepsilon_0 + p_0)\rho_k = \rho_0 \varepsilon_k$

*Continuity equation*

*$\rho$  tracks  $\varepsilon$  when  $\kappa=0$*

$\partial_t E - \partial_i M \Rightarrow \partial_t^2 \varepsilon = \partial_i \partial_j T^{ji} = \partial_i \partial^i [p - (\frac{4}{3}\eta + \zeta)\partial_j v^j]$

*Sound equation*

$$\Rightarrow \quad \omega^2 \varepsilon_k = k^2 p_k - i\xi k^3 v_k = v_s^2 k^2 \varepsilon_k - i\xi \frac{\omega}{\varepsilon_0 + p_0} k^2 \varepsilon_k$$

$$\xi \equiv \frac{4}{3}\eta + \zeta$$

$$\Rightarrow \quad \gamma_k^2 = |v_s^2|k^2 - C \frac{\rho_0^2}{\varepsilon_0 + \rho_0} k^4 - \xi \frac{k^2}{\varepsilon_0 + p_0} \gamma_k$$

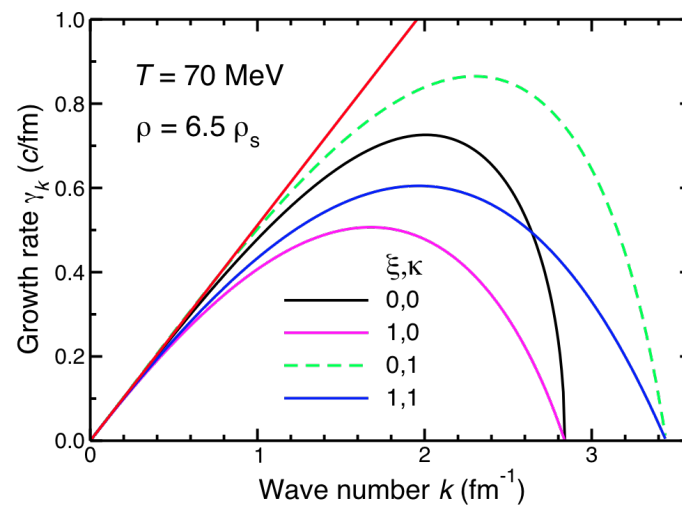
*Dispersion relation*

## Viscous fluid dynamics with one conserved charge

$$\gamma_k^2 = |v_s^2|k^2 - C \frac{\rho_0^2}{\varepsilon_0 + \rho_0} k^4 - \xi \frac{k^2}{\varepsilon_0 + p_0} \gamma_k$$

$$\xi \equiv \frac{4}{3}\eta + \zeta$$

$$\gamma_k \approx \left[ |v_s^2|k^2 - C \frac{\rho_0^2}{\varepsilon_0 + \rho_0} k^4 \right]^{\frac{1}{2}} - \frac{1}{2}\xi \frac{k^2}{\varepsilon_0 + p_0}$$



*Scaling expansions .... on the board!*

# *Phase Transitions & Instabilities*

**Static**

Phase coexistence

Illustrative examples

Finite range effects

Phase crossing

**Dynamic**

Mean field instabilities

Instabilities in fluid dynamics

**Instabilities in chiral dynamics**

## Linear sigma model: Semi-classical treatment

Chiral O(4) field:  $\phi(x) = (\sigma(x), \boldsymbol{\pi}(x))$

$$\phi(x)^2 = \phi(x) \cdot \phi(x) = \phi_\mu(x)\phi^\mu(x) = \sigma(x)^2 + \boldsymbol{\pi}(x) \cdot \boldsymbol{\pi}(x)$$

Lagrangian:  $\mathcal{L}(x) = \frac{1}{2}\partial_\mu\phi(x) \cdot \partial^\mu\phi(x) - \frac{\lambda}{4}[\phi(x)^2 - v^2]^2 + H\sigma(x)$

Hamiltonian:  $\mathcal{H}(x) = \frac{1}{2}\psi(x)^2 + \frac{1}{2}\phi(x)^2 + \frac{\lambda}{4}[\phi(x)^2 - v^2]^2 - H\sigma(x)$   $\psi = \partial_t\phi$

Equation of motion:  $\partial_\mu\partial^\mu\phi(x) + \lambda(\phi^2 - v^2)\phi = H\hat{\sigma}$

## Separation into order parameter and quasi-particles

Periodic  
box

$$\phi(\mathbf{r}, t) = \underline{\phi}(t) + \delta\phi(\mathbf{r}, t)$$

$$\phi(x) = (\sigma(x), \boldsymbol{\pi}(x))$$

$$\rightarrow \underline{\phi}(t) = (\phi_0(t), \mathbf{0})$$

Order parameter:

$$\underline{\phi}(t) = \langle \phi(\mathbf{r}, t) \rangle = \int \frac{d^3\mathbf{r}}{\Omega} \phi(\mathbf{r}, t)$$

Quasi particles:

$$\delta\phi = (\delta\phi_{\parallel}, \delta\phi_{\perp})$$

Field fluctuations:

$$\langle \delta\phi^2 \rangle = \langle \delta\phi_{\parallel}^2 \rangle + 3 \langle \delta\phi_{\perp}^2 \rangle$$

**Equations of motion:**

Order parameter:

$$\partial_t^2 \underline{\phi} + \lambda[\phi_0^2 + \langle \delta\phi^2 \rangle + 2 \langle \delta\phi_{\parallel}^2 \rangle - v^2] \phi = H \hat{\sigma}$$

Quasi particles:

$$\left\{ \begin{array}{l} [\partial_{\mu} \partial^{\mu} + \mu_{\parallel}^2] \delta\phi_{\parallel} = 0 \\ [\partial_{\mu} \partial^{\mu} + \mu_{\perp}^2] \delta\phi_{\perp} = \mathbf{0} \end{array} \right.$$

# Quasi-particle modes

Quasi particles:

$$\begin{cases} [\partial_\mu \partial^\mu + \mu_{\parallel}^2] \delta\phi_{\parallel} = 0 \\ [\partial_\mu \partial^\mu + \mu_{\perp}^2] \delta\phi_{\perp} = 0 \end{cases}$$

$$\underline{\phi} = (\phi_0, \mathbf{0})$$

$$\delta\phi = (\delta\phi_{\parallel}, \delta\phi_{\perp})$$

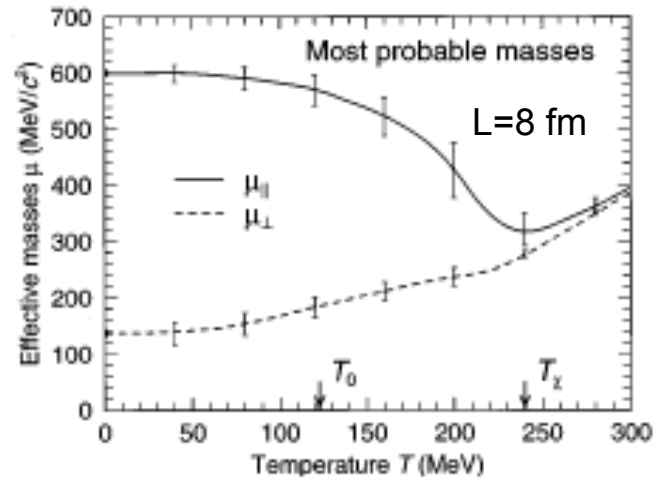
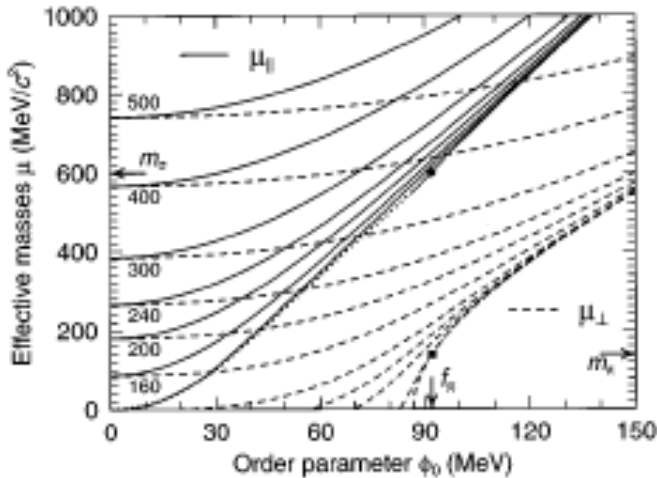
Effective masses are determined by the gap equations:

$$\mu_{\parallel}^2 = \lambda[3\phi_0^2 + \langle \delta\phi^2 \rangle + 2 \langle \delta\phi_{\parallel}^2 \rangle - v^2]$$

$$\mu_{\perp}^2 = \lambda[\phi_0^2 + \langle \delta\phi^2 \rangle + 2 \langle \delta\phi_{\perp}^2 \rangle - v^2]$$

Thermal fluctuations:

$$\langle \delta\phi_i^2 \rangle = \frac{1}{\Omega} \sum_{\mathbf{k}}' \frac{1}{\epsilon_k^{(i)}} \frac{1}{e^{\epsilon_k^{(i)}/T} - 1}$$



## Effective potential for the order parameter

Separation of the total energy:

$$\mathcal{E}(t) = \int d^3\mathbf{r} \mathcal{H}(\mathbf{r}, t) = \Omega \langle \frac{1}{2} \psi^2 + \frac{1}{2} (\nabla \phi)^2 + V \rangle = \Omega (E_0 + E_{\text{qp}} + \delta V)$$

Bare energy:

$$E_0 = \frac{1}{2} \psi_0^2 + \frac{\lambda}{4} (\phi_0^2 - v^2)^2 - H \phi_0 \cos \chi_0 = K_0 + V_0 \quad \psi = \partial_t \phi$$

Quasi particles:

$$E_{\text{qp}} = \sum_{j=0}^3 \frac{1}{2} \langle (\partial_t \delta \phi_j)^2 + (\nabla \phi_j)^2 + \mu_j \delta \phi_j^2 \rangle = \sum_{j=0}^3 \frac{1}{2} \sum_{\mathbf{k}}' (|\psi_{\mathbf{k}}^{(j)}|^2 + (k^2 + \mu_j^2) |\phi_{\mathbf{k}}^{(j)}|^2)$$

Correction:

$$\delta V = \frac{\lambda}{4} \langle \delta \phi^4 \rangle - \frac{\lambda}{2} \langle \delta \phi^4 \rangle_G \approx -\frac{\lambda}{4} \langle \delta \phi^4 \rangle_G$$

$$V_T(\phi_0, \chi_0) = V_0 + \langle E_{\text{qp}} \rangle + \langle \delta V \rangle$$

$$\begin{aligned} \delta V &= \frac{\lambda}{4} \langle \delta \phi^4 \rangle - \frac{\lambda}{2} \langle \delta \phi^4 \rangle_G \approx -\frac{\lambda}{4} \langle \delta \phi^4 \rangle_G \\ &= \langle \delta \phi^2 \rangle^2 + 2 \text{Tr}(\langle \delta \phi \delta \phi \rangle \circ \langle \delta \phi \delta \phi \rangle) \\ &\approx -\frac{3}{4} \lambda [\langle \delta \phi_{\parallel}^2 \rangle^2 + 2 \langle \delta \phi_{\parallel}^2 \rangle \langle \delta \phi_{\perp}^2 \rangle + 5 \langle \delta \phi_{\perp}^2 \rangle^2] \equiv \delta V_T \end{aligned}$$

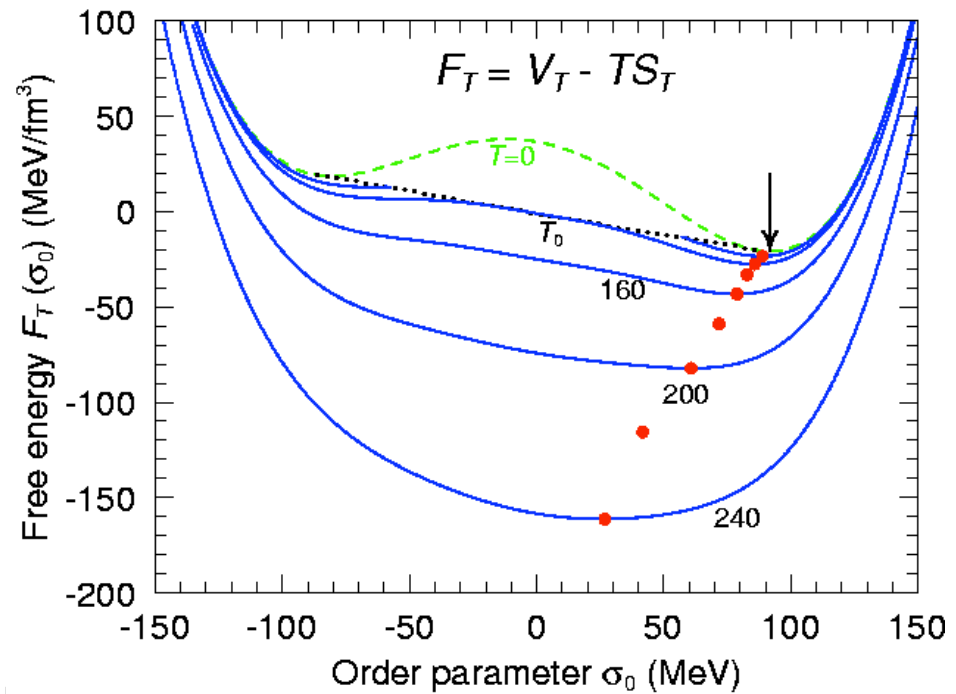
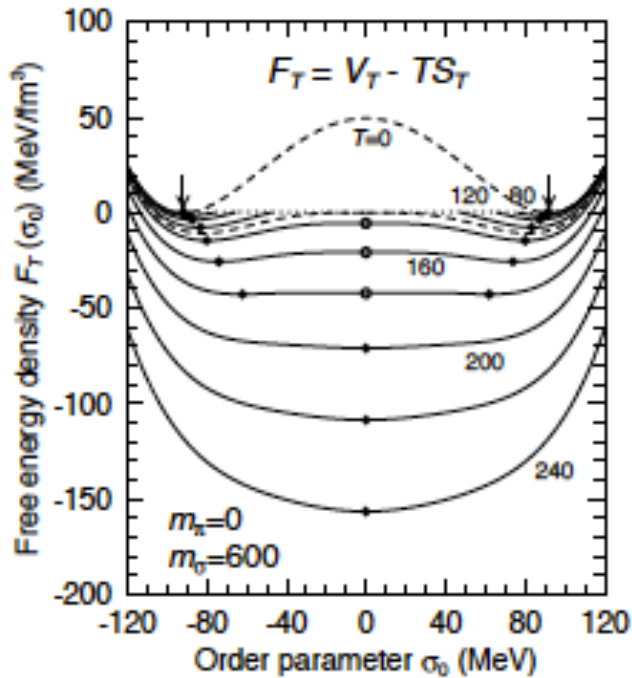
$$E_{\text{qp}} = \frac{1}{2} \langle \delta \psi \circ \delta \psi + \nabla \delta \phi \circ \nabla \delta \phi + \delta \phi \circ M \circ \delta \phi \rangle$$

## Free energy of the order parameter

$$\mathcal{E}(t) = \int d^3\mathbf{r} \mathcal{H}(\mathbf{r}, t) = \Omega \langle \frac{1}{2} \psi^2 + \frac{1}{2} (\nabla \phi)^2 + V \rangle = \Omega (E_0 + E_{\text{qp}} + \delta V) \quad \psi = \partial_t \phi$$

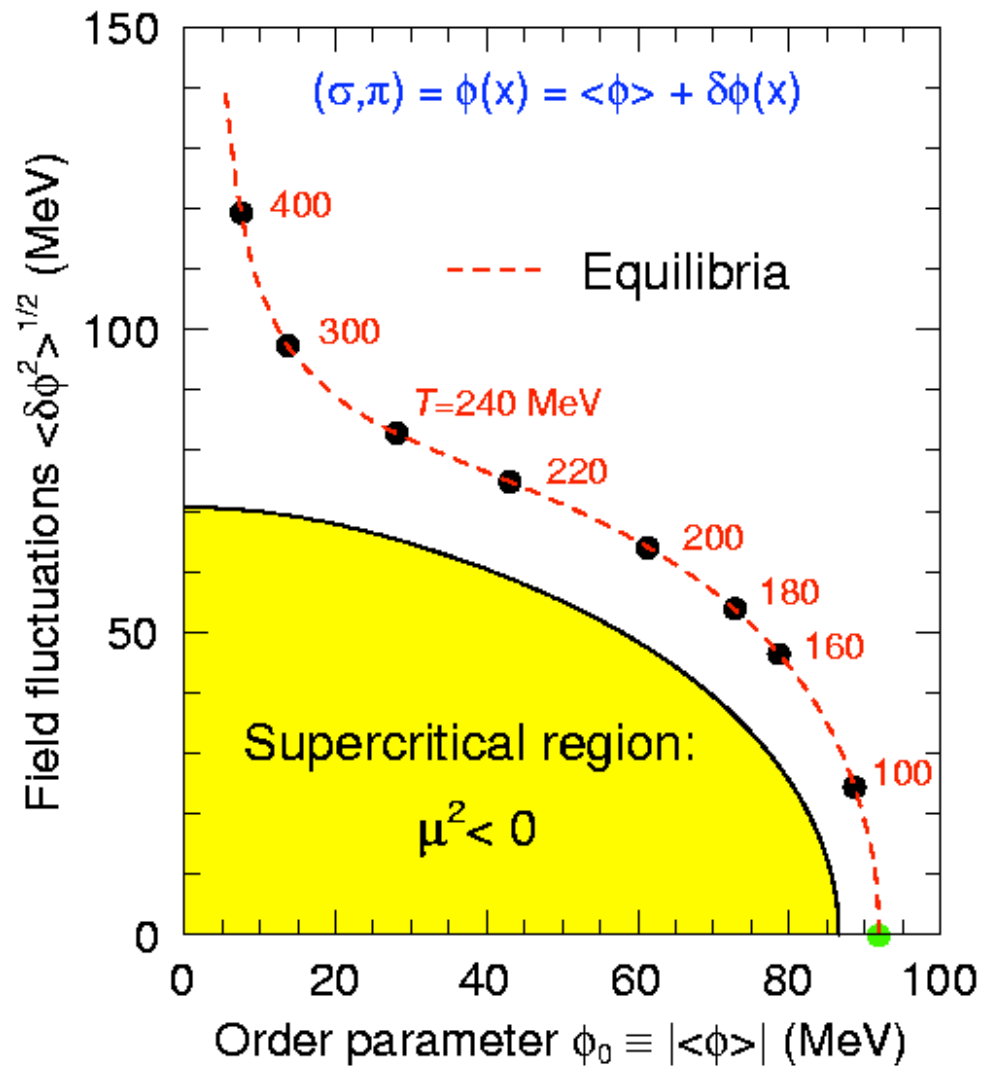
$$F_T = V_T(\phi_0, \chi_0) - TS_T(\phi_0)$$

$$F_T = \frac{1}{4} \lambda (\phi_0^2 - v^2)^2 - H \phi_0 \cos \chi_0 + \frac{T}{\Omega} \sum_{\mathbf{k}}' [\ln(1 - e^{-\epsilon_{\mathbf{k}}^1/T}) + 3 \ln(1 - e^{-\epsilon_{\mathbf{k}}^2/T})] - \frac{3}{4} \lambda [\langle \delta \phi_{\parallel}^2 \rangle^2 + 2 \langle \delta \phi_{\parallel}^2 \rangle \langle \delta \phi_{\perp}^2 \rangle + 5 \langle \delta \phi_{\perp}^2 \rangle^2]$$





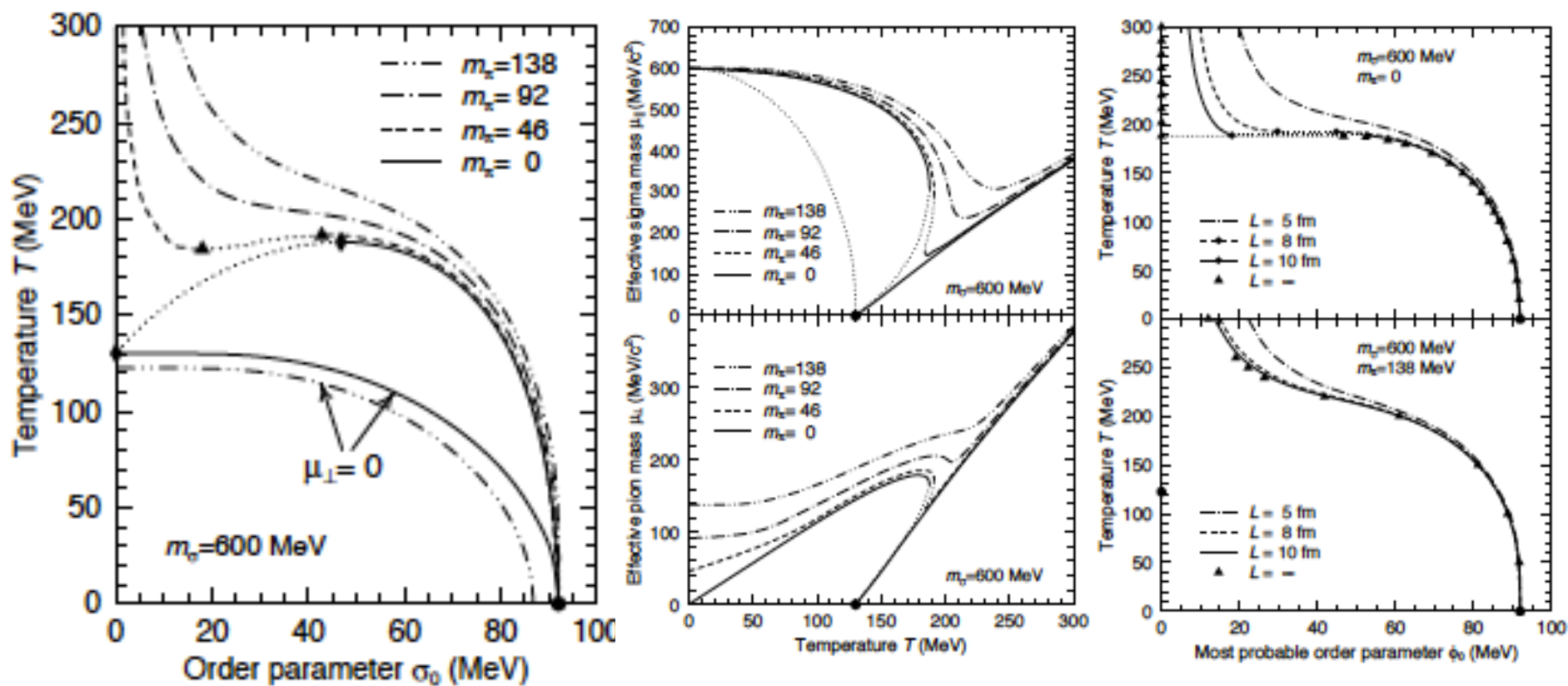
## Chiral phase diagram



## Phase structure for different pion masses

First-order transition emerges below about half the physical mass

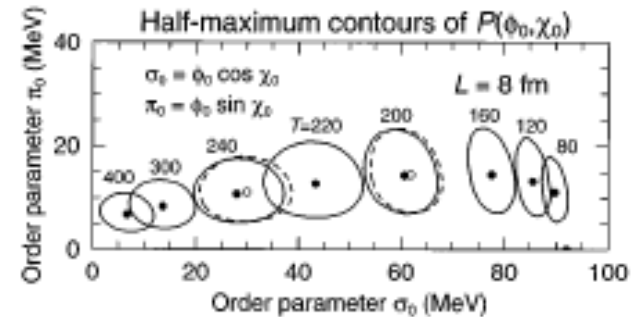
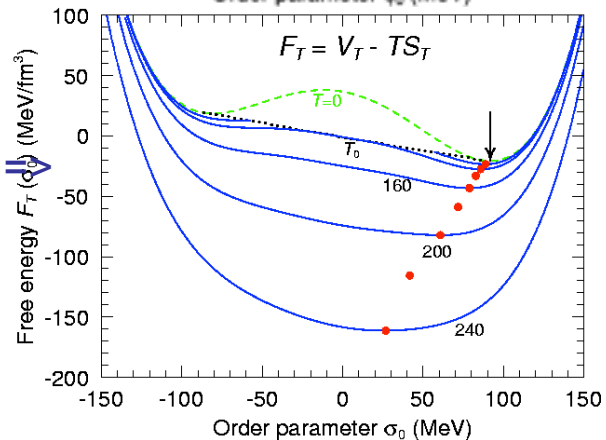
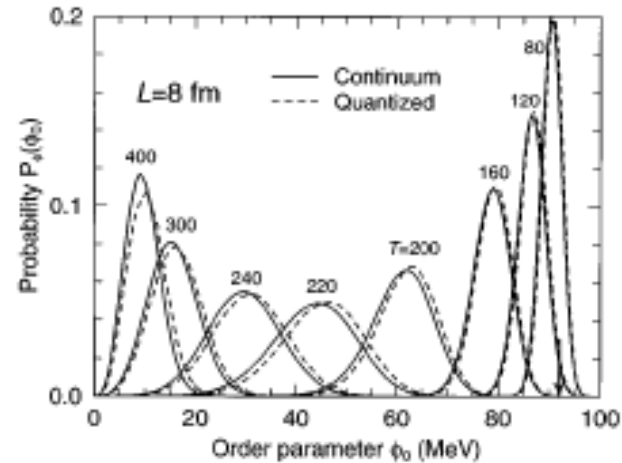
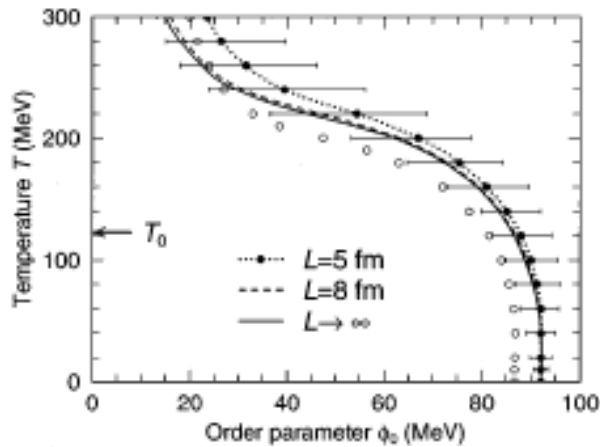
The phase structure washes out when the volume is reduced



## Thermal distribution of the order parameter

$$Z_T = \int \mathcal{D}[\phi(\mathbf{r}), \psi(\mathbf{r})] e^{-\frac{\Omega}{T} E[\phi(\mathbf{r}), \psi(\mathbf{r})]} \Rightarrow Z_T = \int d^4 \underline{\psi} e^{-\frac{\Omega}{T} K_0} \int d^4 \underline{\phi} e^{-\frac{\Omega}{T} (V_0 + \delta V_T)} \int \mathcal{D}[\delta\phi(\mathbf{r}), \delta\psi(\mathbf{r})] e^{-\frac{\Omega}{T} E_\varphi}$$

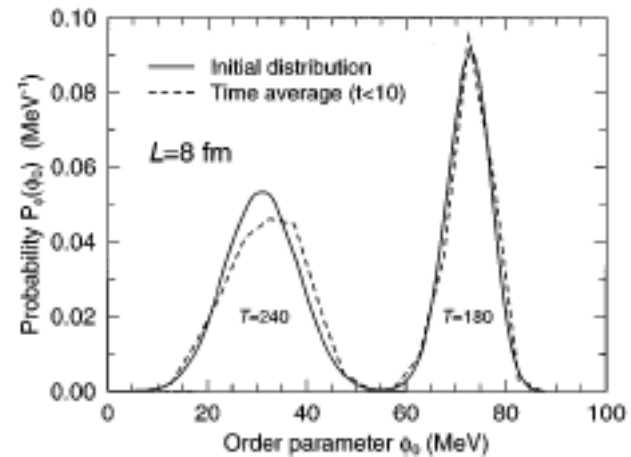
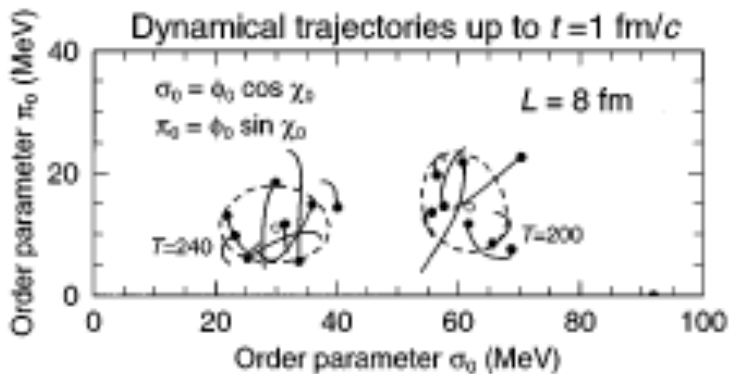
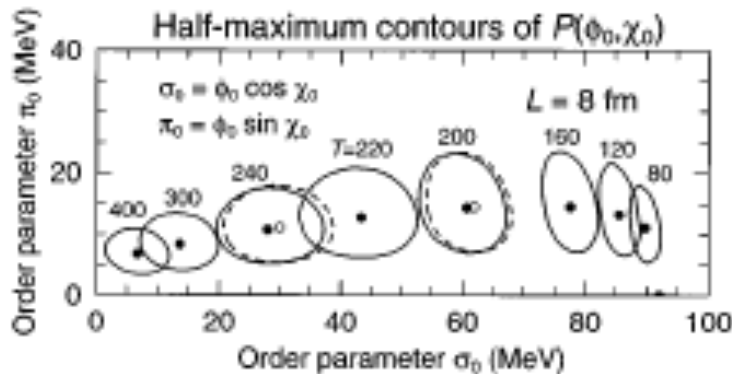
$$Z_T = \int d^4 \underline{\phi} e^{-\Omega F_T(\phi_0, \chi_0)/T}$$



## Is the equilibrium consistent with the dynamics?

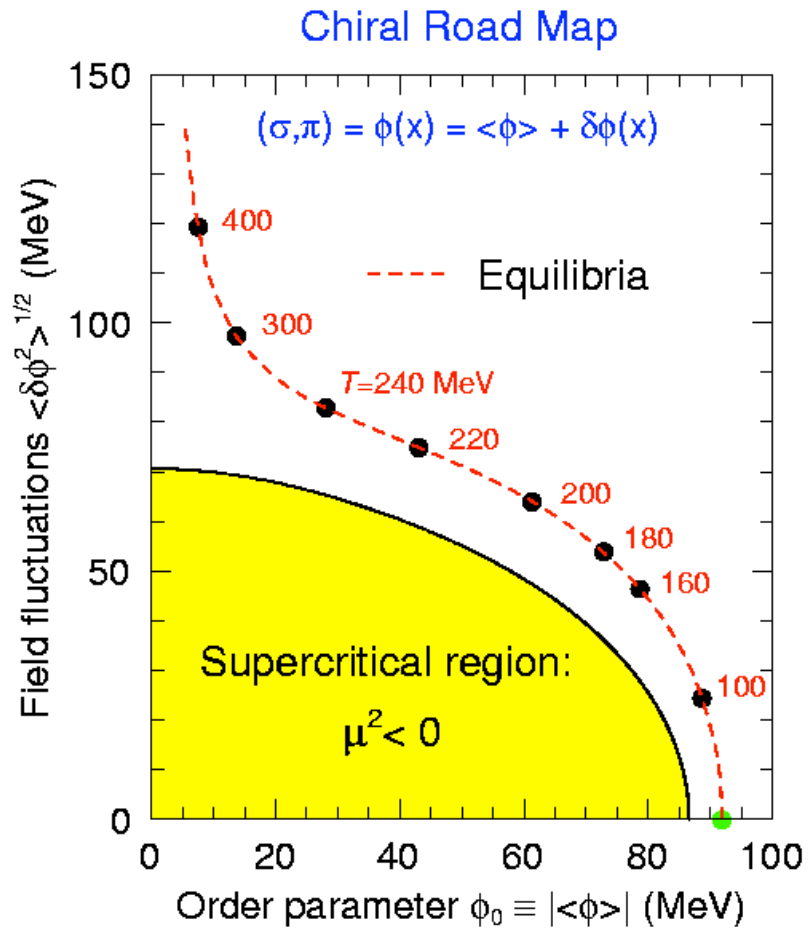
Initialize a sample of fields from the calculated thermal distribution

Then follow their dynamical evolution to check for consistency



The calculated equilibrium distribution is indeed reproduced by the dynamics

# Chiral dynamics



Prepare sample of initial fields

Follow dynamical evolutions

# Pseudo Bjorken expansions in $D$ dimensions

Augment the equation of motion with a dissipative term that emulates the Bjorken expansion:

$$\partial_\mu \partial^\mu \phi(x) + \lambda(\phi^2 - v^2)\phi = H\hat{\sigma} \left( -\frac{D}{t} \partial_t \phi \right)$$

