

# Statistical models of hadron production

simple models for complicated processes

Ludwik Turko

Institute of Theoretical Physics  
University of Wrocław, Poland

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- 1 Statement of the problem
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- 3 Non HEP physics
  - Probability distributions
- 4 Close to the thermodynamic limit
  - The simplest example
  - Mathematics of the thermodynamic limit



# Theoretical description of particle production

$$\mathcal{P}_n(i \rightarrow f) =$$

$$\int d^4 p'_1 \dots d^4 p'_n \delta(p'_1 + \dots + p'_n - P_i) \prod_{j=1}^n \delta(p_j'^2 - m_j^2) |\langle p'_1, \dots, p'_n | \mathcal{S} | i \rangle|^2$$

The dynamical part

$$\langle p'_1, \dots, p'_n | \mathcal{S} | i \rangle$$

The kinematical part

$$\delta(p'_1 + \dots + p'_n - P_i) \prod_{j=1}^n \delta(p_j'^2 - m_j^2)$$



# Place for statistical physics

More particles (degrees of freedom) in the process: kinematics tends to dominate the behavior of the system

- measurable quantities are much less detailed than  $\langle p'_1, \dots, p'_n | \mathcal{S} | i \rangle$
- with the integration over a large region of the phase space the dynamical details are averaged and only a few parameters remains
- restricted knowledge of  $\langle p'_1, \dots, p'_n | \mathcal{S} | i \rangle$  is not needed

$$P_n = \bar{S}_n \mathcal{R}_n$$

$$\mathcal{R}_n = \int d^4 p'_1 \dots d^4 p'_n \delta(p'_1 + \dots + p'_n - P_i) \prod_{j=1}^n \delta(p_j'^2 - m_j^2)$$



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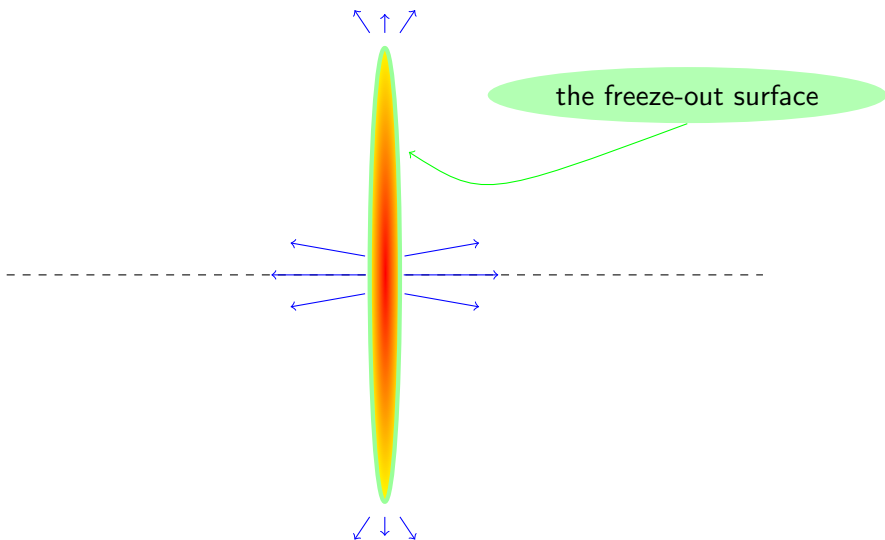
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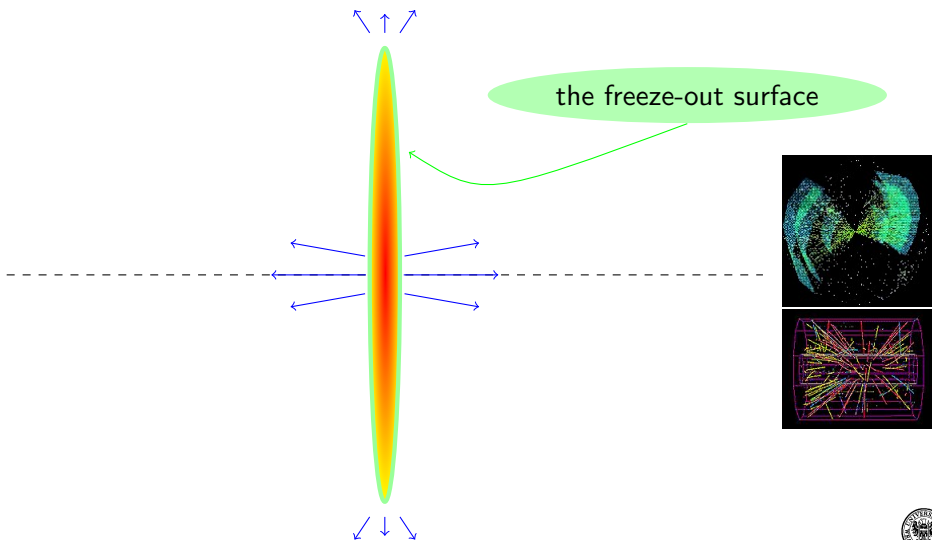
Arguments work if the thermodynamic equilibrium is reached



# HIC collision – graphics



# HIC collision – graphics



# The aim of statistical models

To derive the equilibrium properties of a macroscopic system from the measured yields of the constituent particles

but

Not to describe how a system approaches equilibrium.

The chemical freeze-out

The stage where hadrons have been created and the net numbers of stable particles of each type no longer change in further system evolution.





# Almost reality

The time-space evolution of the system after collision is given by kinetic equations

long distance forces

$$(p_\mu \partial^\mu + F_\mu^{(j)} \partial^\mu(p)) f_j(x, p) = C_j(x, p)$$

interaction with other particles

phase space distribution function

Fewer degrees of freedom: small number of particles or low temperature: dynamics more and more important



# Local thermodynamic equilibrium

In the adiabatic processes

$$\partial_\mu s^\mu = 0$$

and

$$f_j^{eq}(x, p) = \frac{1}{e^{(u^\mu(x)p_\mu - b_j \mu_b(x) - s_j \mu_s(x))/T(x)} \pm 1}$$



# Fireball parameters

The mean free path

$$\lambda_j = \frac{1}{\sum_k \langle \sigma_{jk} \rangle}$$

Between scattering time

$$\tau_{scatt}^{(j)} = \frac{\lambda_j}{\langle v_j \rangle} \sim \frac{1}{\sum_k \langle v_{jk} \sigma_{jk} \rangle}$$

Escape time

$$\tau_{esc}^{(j)} = \frac{R}{\langle v_j \rangle} \sim \frac{R}{c}$$

Expansion time

$$\tau_{exp} = \frac{1}{\partial_\mu u^\mu(x)}$$



Freeze-out condition

$$\tau_{scatt}^{(j)} \gtrsim \min(\tau_{esc}^{(j)}, \tau_{exp})$$

gives

freeze-out hypersurface  $\Sigma_f^{(j)}(x)$



# Statistical model calculations – in principle

$$\epsilon = \frac{1}{2\pi^2} \sum_{j=1} (2S_j + 1) \int_0^{\infty} \frac{dp p^2 E_j}{\exp \left\{ \frac{E_j - \mu_j}{T} \right\} + g_j},$$

$$n_b = \frac{1}{2\pi^2} \sum_{j=1} (2S_j + 1) b_j \int_0^{\infty} \frac{dp p^2}{\exp \left\{ \frac{E_j - \mu_j}{T} \right\} + g_j},$$

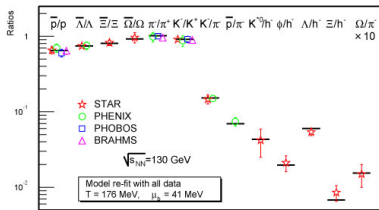
$$n_s = \frac{1}{2\pi^2} \sum_{j=1} (2S_j + 1) s_j \int_0^{\infty} \frac{dp p^2}{\exp \left\{ \frac{E_j - \mu_j}{T} \right\} + g_j},$$

where

$$\mu_j = b_j \mu_b + s_j \mu_s$$



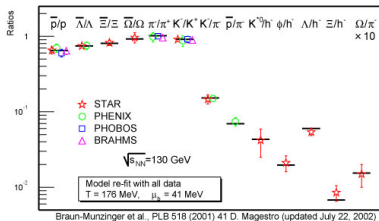
## It works



Braun-Munzinger et al., PLB 518 (2001) 41 D. Magestro (updated July 22, 2002)



## It works



although still there are discussions is this "the real" temperature or "a fake" temperature due to the phase space dominance effect.

## Puzzle

Multiproduction at high energy  $e^+e^-$  and  $pp$  is still well described within statistical model.



# Finite volume effects

- The quark - gluon - hadrons systems are created in a finite volume
- In the thermodynamic limit different statistical ensembles are equivalent,





# Finite volume effects

- The quark - gluon - hadrons systems are created in a finite volume
- In the thermodynamic limit different statistical ensembles are equivalent, **but what does it mean?**
- selection of the appropriate scale parameter

The scale parameter:

$$VT^3; \quad 1 \text{ fm} \cdot 1 \text{ MeV} \approx 200\hbar c$$



## The thermodynamic limit is not sufficient

There are physical quantities which are finite in the thermodynamic limit



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## The scaled variance

$$\omega_N = \frac{\Delta N^2}{\langle N \rangle} = \frac{\langle N^2 \rangle - \langle N \rangle^2}{\langle N \rangle}.$$

has different thermodynamic limits in different statistical ensembles:

$$\omega_N = \begin{cases} 1 & \text{in the grand canonical ensemble at } \langle Q \rangle = 0, \\ \frac{1}{2} & \text{in the canonical ensemble at } Q = 0. \end{cases}$$

See e.g.:

V. V. Begun, M. Gazdzicki, M. I. Gorenstein and O. S. Zozulya, Phys. Rev. C **70**,034901 (2004); V. V. Begun, M. I. Gorenstein, A. P. Kostyuk and O. S. Zozulya, Phys. Rev. C **71**,054904 (2005); V. V. Begun, M. I. Gorenstein and O. S. Zozulya, Phys. Rev. C **72**,014902 (2005); A. Keränen, F. Becattini, V.V. Begun, M.I. Gorenstein, O.S. xZozulya, J. Phys. G **31**, S1095 (2005)



# Semi-intensive quantities

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Finite T-limits, although those limits are governed by NLO (next to leading order) finite volume corrections to probability distributions.



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Look at densities:

$$\langle N^2 \rangle = V^2 \langle n^2 \rangle$$

$$\omega_N = \frac{\Delta N^2}{\langle N \rangle} = \frac{V^2 \Delta n^2}{V \langle n \rangle} \equiv V \omega_n.$$

$\omega_N$  finite in the thermodynamic limit



$$\omega_n = \frac{1}{V} \mathcal{R} + \mathcal{O}(V^{-2}).$$



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## Corollary

Look at  $\mathcal{O}(V^{-1})$  terms.

They are important also in the thermodynamic limit.

## More:

J. Cleymans, K. Redlich and L.T.:  
 Phys. Rev. C **71** 047902 (2005);  
 J. Phys. G **31** 1421 (2005)

# Canonical and grand canonical ensembles

Non-HEP physics

## Number of particles is important

- **The canonical ensemble:** fixed number of particles  $N$ .
- **The grand canonical ensemble:** fixed **average** number of particles  $\langle N \rangle$ .

Statistical ensembles  $\implies$  probabilities

- $\mathcal{P}_N^C(E, V)$  for the canonical distribution,





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$$\mathcal{P}_{\langle N \rangle}^{GC}(N, E, V) = \mathcal{P}_{\langle N \rangle}^{GC}(N, V) \mathcal{P}_N^C(E, V)$$



# The thermodynamic limit

## The thermodynamic limit

The canonical distribution

$$V \rightarrow \infty, N \rightarrow \infty, \frac{N}{V} = n$$

The grand canonical distribution

$$V \rightarrow \infty, \langle N \rangle \rightarrow \infty, \frac{\langle N \rangle}{V} = \langle n \rangle$$

## Probability distributions

The canonical distribution

$$\mathcal{P}_n^{C\infty}(\epsilon) = \lim_{V \rightarrow \infty} V \mathcal{P}_{Vn}^C(V\epsilon, V)$$

The grand canonical distribution

$$\mathcal{P}_{\langle n \rangle}^{GC\infty}(\epsilon) = \lim_{V \rightarrow \infty} V \mathcal{P}_{V\langle n \rangle}^{GC}(V\epsilon, V)$$

## Equivalence

$$\mathcal{P}_{\langle n \rangle}^{GC\infty}(\epsilon) = \mathcal{P}_n^{C\infty}(\epsilon)$$



# The grand canonical distribution

For particle number

$$P_{\langle N \rangle}(N) = \frac{\langle N \rangle^N}{N!} e^{-\langle N \rangle} .$$

For the density

$$\mathbf{P}_{\langle n \rangle}(n) = V P_{V \langle n \rangle}(Vn) = V \frac{(V \langle n \rangle)^{Vn}}{\Gamma(Vn + 1)} e^{-V \langle n \rangle} .$$

T-limit:  $V \rightarrow \infty$

$$\mathbf{P}_{\langle n \rangle}(n) \sim V^{1/2} \frac{1}{\sqrt{2\pi n}} \left( \frac{\langle n \rangle}{n} \right)^{Vn} e^{V(n - \langle n \rangle)} \left\{ 1 - \frac{1}{12Vn} + \mathcal{O}(V^{-2}) \right\}$$



# Generalized function limit

$$\langle G \rangle = \int dn G(n) \mathbf{P}_{\langle n \rangle}(n)$$

+ saddle point method ↓



# Generalized function limit

$$\langle G \rangle = \int dn G(n) \mathbf{P}_{\langle n \rangle}(n)$$

+ saddle point method  $\Downarrow$

$$\langle G \rangle = G(\langle n \rangle) + \frac{\langle n \rangle}{2V} G''(\langle n \rangle) + \mathcal{O}(V^{-2}),$$

$\Downarrow\Downarrow$

$$\mathbf{P}_{\langle n \rangle}(n) \sim \delta(n - \langle n \rangle) + \frac{\langle n \rangle}{2V} \delta''(n - \langle n \rangle) + \mathcal{O}(V^{-2}).$$



# Moments

$$\langle n^2 \rangle = \langle n \rangle^2 + \frac{\langle n \rangle}{V}.$$

$$\Delta n^2 = \frac{\langle n \rangle}{V} \rightarrow 0.$$

Expressed by particle number (**extensive variable**)

$$\langle N^2 \rangle = \langle N \rangle^2 + \langle N \rangle \Rightarrow \frac{\Delta N^2}{\langle N \rangle} = 1.$$

For the canonical ensemble

$$\Delta N^2 = 0$$

by definition.

This does not contradict the GC and C ensemble equivalence because in the T-limit

$$\mathbf{P}_{\langle n \rangle}^{GC}(n) = \delta(n - \langle n \rangle) = \mathbf{P}_n^C(n)$$



## Part II

# High Energy Statistical Physics





- 5 Key ingredients of the last lecture
  - Equivalence of statistical ensembles
  - Nonequivalence of physical quantities
  - Equivalence of statistical ensembles
  - Nonequivalence of physical quantities
  - Choice of variables
  - Semi-intensive variables
- 6 HEP physics
  - Probability distributions
  - Probability distributions for densities
- 7 The thermodynamic limit up to NLO
  - Probability distribution moments
  - The canonical ensemble
  - The grand canonical ensemble
- 8 Density moments up to NLO terms
  - Beyond NLO terms
- 9 Semi-intensive quantities
- 10 Conclusions



# Crucial points

## All people are equal

- any statistical ensemble is connected with the corresponding probability distribution (for densities),
- in finite volume those probability distributions are different for different ensembles,
- statistical ensembles are equivalent in the thermodynamic limit i.e. **corresponding probability distribution have the same T-limit,**



# Crucial points

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- statistical ensembles are equivalent in the thermodynamic limit i.e. **corresponding probability distribution have the same T-limit,**

## But not the same

- semi-intensive variables remain finite in the thermodynamic limit,
- they remain different for different ensembles **even in the thermodynamic limit.**



# Variables

In the thermodynamical limit the relevant probabilities distributions are those related to densities. These distributions are given by moments calculated for densities – not for particles. In the practice, however, **we measure particles – not densities**. By taking corresponding ratios volumes are canceled.

The density variance  $\Delta^2 n$

$$\Delta^2 n = \langle n^2 \rangle - \langle n \rangle^2 = \frac{\langle N^2 \rangle - \langle N \rangle^2}{V^2}.$$

By taking the relative variance

$$\frac{\Delta^2 n}{\langle n \rangle^2} = \frac{\langle N^2 \rangle - \langle N \rangle^2}{\langle N \rangle^2},$$

volume is eliminated

# Variables

A special care should be taken for calculations of ratios of particles momenta. These momenta are extensive variables but **their ratios can be finite in the thermodynamic limit**. A behavior of such quantities depend on higher terms in the saddle point procedure.

## The scaled particle variance

$$\frac{\langle N^2 \rangle - \langle N \rangle^2}{\langle N \rangle} = V \frac{\langle n^2 \rangle - \langle n \rangle^2}{\langle n \rangle}.$$

The term

$$\frac{\langle n^2 \rangle - \langle n \rangle^2}{\langle n \rangle}.$$

tends to zero in the thermodynamic limit. A behavior of the scaled variance depends on the  $\mathcal{O}(V^{-1})$  term in the scaled density variance

To get a proper answer **one should use high  $V$  behavior of momenta  $\langle n^k \rangle_q$**



# Canonical and grand canonical distribution

## High energy physics

### HEP vocabulary

- particle number is not conserved
- charge is conserved
- canonical and grand canonical with respect to the charge

Conserved charges are important

- **Canonical ensemble:** charge  $Q$  is fixed.
- **Grand canonical ensemble:** The **average** charge  $\langle Q \rangle$  is fixed.

Ensembles  $\implies$  probability distributions

- $\mathcal{P}_Q^C(N, V)$  for the canonical distribution,
- $\mathcal{P}_{\langle Q \rangle}^{GC}(N, Q, V), \mathcal{P}_{\langle Q \rangle}^{GC}(N, V)$  for the grand canonical distribution.



# Canonical and grand canonical distribution

High energy physics. The thermodynamic limit

The thermodynamic limit:  $V \rightarrow \infty$

The canonical ensemble

$$Q, N \rightarrow \infty; \frac{Q}{V} = q, \frac{N}{V} = n$$

The grand canonical ensemble

$$\langle Q \rangle, N \rightarrow \infty; \frac{\langle Q \rangle}{V} = \langle q \rangle, \frac{N}{V} = n$$

$N$  means here and it will mean till the end of that lecture: **number of negative charged particles.**



Ideal gas with conserved charge  $Q$

$$\mathcal{P}_Q^C(N, V) = \frac{z^{2N+Q}}{N!(N+Q)!} \frac{1}{I_Q(2z)}.$$

$$\mathcal{P}_{\langle Q \rangle}^{GC}(Q, V) = I_Q(2z) \left[ \frac{\langle Q \rangle + \sqrt{\langle Q \rangle^2 + 4z^2}}{2z} \right]^Q e^{-\sqrt{\langle Q \rangle^2 + 4z^2}}$$

$$\mathcal{P}_{\langle Q \rangle}^{GC}(N, V) = \frac{1}{N!} \left[ \frac{\sqrt{\langle Q \rangle^2 + 4z^2} - \langle Q \rangle}{2} \right]^N \exp \left[ -\frac{\sqrt{\langle Q \rangle^2 + 4z^2} - \langle Q \rangle}{2} \right].$$

$$z(T) = \frac{V}{(2\pi)^3} \sum_i g_i \int d^3p e^{-\beta\sqrt{p^2+m_i^2}} \equiv Vz_0(T),$$





$$\begin{aligned} \mathbf{P}_q^C(n, V) &:= V \mathcal{P}_{Vq}^C(Vn, V), \\ \mathbf{P}_{\langle q \rangle}^{GC}(n, q, V) &:= V^2 \mathcal{P}_{V\langle q \rangle}^{GC}(Vn, Vq, V), \\ \mathbf{P}_{\langle q \rangle}^{GC}(q, V) &:= V \mathcal{P}_{V\langle q \rangle}^{GC}(Vq, V). \end{aligned}$$

In the thermodynamic limit  $V \rightarrow \infty$

$$\mathbf{P}_q^C(n, V) = \mathcal{P}_q^\infty(n) + \frac{1}{V} R_q^C(n) + \mathcal{O}(V^{-2})$$

$$\begin{aligned} \mathbf{P}_{\langle q \rangle}^{GC}(n, q, V) &= \mathcal{P}_{\langle q \rangle}^\infty(n, q) + \frac{1}{V} R_{\langle q \rangle}^{GC}(n, q) + \mathcal{O}(V^{-2}), \\ \mathbf{P}_{\langle q \rangle}^{GC}(q, V) &= \mathcal{P}_{\langle q \rangle}^\infty(q) + \frac{1}{V} S_{\langle q \rangle}^{GC}(q) + \mathcal{O}(V^{-2}). \end{aligned}$$



# Some technique

Grand canonical distribution

$$\mathcal{Z}^{GC}(V, T) = \text{Tr} e^{-\beta(\hat{H} - \mu\hat{Q})} .$$

So GC leads to

$$\begin{aligned} \mathcal{Z}^{GC}(V, T, \mu) &= \sum_{N_+} \sum_{N_-} \langle N_+ | e^{-\beta\hat{H}} | N_+ \rangle e^{\beta\mu N_+} \langle N_- | e^{-\beta\hat{H}} | N_- \rangle e^{-\beta\mu N_-} = \\ &e^{(\lambda_+ + \lambda_-)z} , \end{aligned}$$

where

$$\lambda_{\pm} = e^{\pm\beta\mu} .$$

$\lambda_{\pm}$  can be used later as formal fugacities to calculate average numbers of positive and negative particles in the system.

$$\langle N_{\pm} \rangle = \lambda_{\pm} \frac{\partial}{\partial \lambda_{\pm}} \ln \mathcal{Z}^{GC} = e^{\pm\beta\mu} z .$$



## Some technique

The average charge is given as

$$\langle Q \rangle = T \frac{\partial}{\partial \mu} \ln \mathcal{Z}^{GC}.$$

The charge dispersion is

$$\Delta Q^2 = \langle Q^2 \rangle - \langle Q \rangle^2 = T^2 \frac{\partial^2}{\partial \mu^2} \ln \mathcal{Z}^{GC}.$$

This gives

$$\langle Q \rangle = \left( e^{\beta\mu} - e^{-\beta\mu} \right) z = \langle N_+ \rangle - \langle N_- \rangle,$$

$$\Delta Q^2 = \left( e^{\beta\mu} + e^{-\beta\mu} \right) z = \langle N_+ \rangle + \langle N_- \rangle.$$

The chemical potential is untangled as

$$\frac{\mu}{T} = \frac{1}{2} \ln \frac{\langle N_+ \rangle}{\langle N_- \rangle}.$$



# Some technique

For fugacities

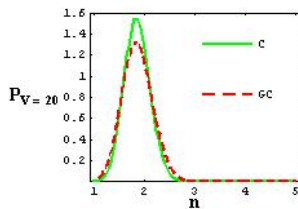
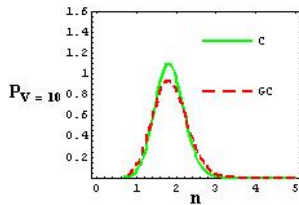
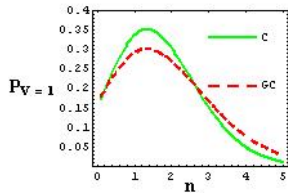
$$\lambda_+ = \frac{\langle Q \rangle + \sqrt{\langle Q \rangle^2 + 4z^2}}{2z}; \quad \lambda_- = \frac{2z}{\langle Q \rangle + \sqrt{\langle Q \rangle^2 + 4z^2}};$$

The probability distribution  $\mathcal{P}_{\langle Q \rangle}^{GC}(N, V)$  to have the charge  $Q$ ,  $N + Q$  positive (and  $N$  negative) particles at the given average charge  $\langle Q \rangle$  has a form

$$\mathcal{P}_{\langle Q \rangle}^{GC}(N, V) = \frac{z^{2N+Q}}{N!(N+Q)!} \left[ \frac{\langle Q \rangle + \sqrt{\langle Q \rangle^2 + 4z^2}}{2z} \right]^Q e^{-\sqrt{\langle Q \rangle^2 + 4z^2}}.$$



# Volume dependence



# Moment with NLO corrections

$$\langle n^k \rangle_q^C \simeq \int dn n^k \mathcal{P}_q^\infty(n) + \frac{1}{V} \int dn n^k R_q^C(n),$$

$$\langle n^k \rangle_{\langle q \rangle}^{GC} \simeq \int dn n^k \int dq \mathcal{P}_{\langle q \rangle}^\infty(n, q) + \frac{1}{V} \int dn n^k \int dq R_{\langle q \rangle}^{GC}(n, q).$$

Average density of charged particles

$$\langle n_{\pm} \rangle_{\infty} = \frac{\sqrt{q^2 + 4z_0^2} \pm q}{2}$$

The same T-limit in the grand canonical and canonical ensemble

$$\mathcal{P}_{\langle q \rangle}^\infty(n, q) = \mathcal{P}_q^\infty(n) \cdot \delta(q - \langle q \rangle).$$



# The canonical ensemble

Probability distribution up to NLO terms

$$\begin{aligned}
 \mathbf{P}_q^C(n; V) \simeq & \delta(n - \langle n \rangle_\infty) + \\
 & + \frac{1}{V} \frac{z_0^2}{q^2 + 4z_0^2} \delta'(n - \langle n \rangle_\infty) + \frac{1}{V} \frac{z_0^2}{2\sqrt{q^2 + 4z_0^2}} \delta''(n - \langle n \rangle_\infty) .
 \end{aligned}$$



# The grand canonical ensemble

Probability distributions up to NLO terms

$$\mathbf{P}_{\langle q \rangle}^{\text{GC}}(q, n; V) \simeq \delta(n - \langle n \rangle_{\infty}) \delta(q - \langle q \rangle) + \frac{\langle n \rangle_{\infty}}{2V} \delta''(n - \langle n \rangle_{\infty}) \delta(q - \langle q \rangle),$$

$$\mathbf{P}_{\langle q \rangle}^{\text{GC}}(q, V) \simeq \delta(q - \langle q \rangle) + \frac{\sqrt{\langle q \rangle^2 + 4z_0^2}}{2V} \delta''(q - \langle q \rangle),$$

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# Moments up to NLO terms

The canonical ensemble

$$\langle n_{\pm}^k \rangle^C \simeq \langle n_{\pm} \rangle_{\infty}^k - \frac{k}{V} \frac{z_0^2}{q^2 + 4z_0^2} \langle n_{\pm} \rangle_{\infty}^{k-1} + \frac{k(k-1)}{2V} \frac{z_0^2}{\sqrt{q^2 + 4z_0^2}} \langle n_{\pm} \rangle_{\infty}^{k-2}.$$

The grand canonical ensemble

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$\frac{q}{z_0}$  is an observable:

$$\frac{q^2}{z_0^2} = \frac{\langle N_+ \rangle_{\infty}}{\langle N_- \rangle_{\infty}} + \frac{\langle N_- \rangle_{\infty}}{\langle N_+ \rangle_{\infty}} - 2$$



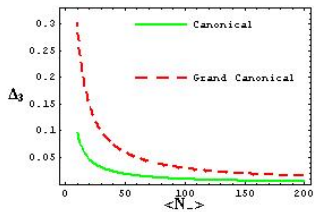
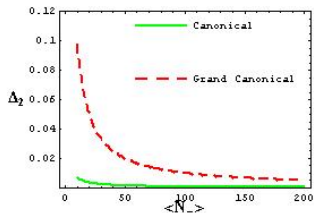
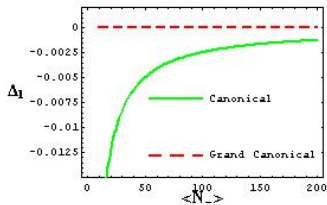
# Approaching the thermodynamic limit

$$\Delta_k = \frac{\langle N^k \rangle - \langle N \rangle_\infty^k}{\langle N \rangle_\infty^k} \approx \frac{\langle N^k \rangle - \langle N \rangle^k}{\langle N \rangle^k}$$



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# N<sup>2</sup>LO terms

From

$$\tilde{\mathbf{P}}_{\langle q \rangle}^{GC}(q, V) \sim V^{1/2} \frac{e^{-V(\sqrt{\langle q \rangle^2 + 4z_0^2} - \sqrt{q^2 + 4z_0^2})}}{\sqrt{2\pi}(q^2 + 4z_0^2)^{1/4}} \left[ \frac{\langle q \rangle + \sqrt{\langle q \rangle^2 + 4z_0^2}}{q + \sqrt{q^2 + 4z_0^2}} \right]^{Vq} \times$$

$$\left\{ 1 + \frac{6z_0^2 - q^2}{12V(q^2 + 4z_0^2)^{3/2}} + \frac{324z_0^4 - 300z_0^2q^2 + q^4}{288V^2(q^2 + 4z_0^2)^3} \right\}.$$

one gets

$$\tilde{\mathbf{P}}_{\langle q \rangle}^{GC}(q, V) = \delta(q - \langle q \rangle) + \frac{\sqrt{\langle q \rangle^2 + 4z_0^2}}{2V} \delta''(q - \langle q \rangle) +$$

$$\frac{1}{V^2} \left( -\frac{\langle q \rangle}{6} \delta^{(3)}(q - \langle q \rangle) + \frac{\langle q \rangle^2 + 4z_0^2}{8} \delta^{(4)}(q - \langle q \rangle) \right) + \mathcal{O}(V^{-3}).$$



# Example 1: Moments

$$S_k = \frac{\langle N_{\pm}^k \rangle - \langle N_{\pm} \rangle^k}{\langle N_{\pm} \rangle^{k-1}}$$

For the canonical distribution

$$\text{T-lim } S_k^C = \frac{k(k-1)}{4} \frac{\sqrt{q^2 + 4z_0^2} \mp q}{\sqrt{q^2 + 4z_0^2}},$$

For the grand canonical distribution

$$\text{T-lim } S_k^{GC} = \frac{k(k-1)}{2}.$$



## Example 2: Susceptibilities

$\kappa_p$ :  $p$ -th order susceptibility

$$\kappa_p = \frac{\partial^p \ln \mathcal{Z}}{\partial \mu^p}$$

$$\mathcal{K}_{p;r} = \frac{\kappa_p}{\kappa_r},$$

is a semi-intensive quantity.



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- In the thermodynamic limit **relevant probabilities are density distributions**.
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- Physical observables in the thermodynamic limit can depend on NLO terms  $\implies$  **Semi-intensive quantities**
- First moments are the same in the canonical and grand canonical ensemble  $\implies$ 
  - **EOS is the same the same in the canonical and grand canonical ensemble**.
- Finite volume effect **more relevant for higher moments**.

