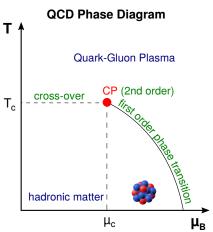


Outline

- 1 QCD Phase Diagram and Critical Phenomena
- Intermittency analysis methodology
- Intermittency analysis results
- 4 Challenges & possible solutions in intermittency analysis
- 6 Critical Monte Carlo Simulations
- 6 Assessing models through PCA
- Conclusions & Outlook

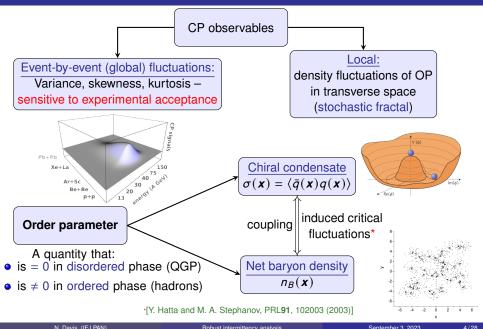
The phase diagram of QCD

- Phase diagram of strongly interacting matter in T and μ_B ⇒
- Phase transitions from hadronic matter to quark-gluon plasma:
 - Low μ_B & high T → cross-over (lattice QCD)
 - High μ_B & low T → 1st order (effective models)
 - \Rightarrow 1st order transition line ends at Critical Point (CP) \rightarrow 2nd order transition
- At the CP: scale-invariance, universality, collective modes ⇒ good physics signatures

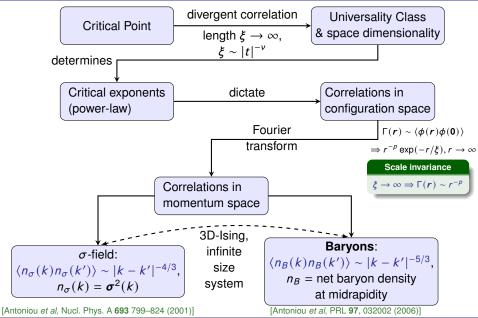


- Detection of the QCD Critical Point (CP): Main goal of many heavy-ion collision experiments (in particular the SPS NA61/SHINE experiment)
- Look for observables tailored for the CP; Scan phase diagram by varying energy and size of collision system.

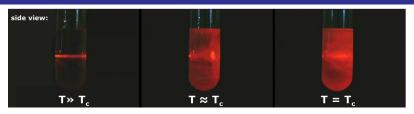
Critical Observables & the Order Parameter (OP)



Self-similar density fluctuations near the CP



Observing power-law fluctuations through intermittency



[Csorgo, Tamas, PoS CPOD2009 (2009) 035]

Experimental observation of local, power-law distributed fluctuations of net baryon density

JI

Intermittency in transverse momentum space at mid-rapidity (Critical opalescence in ion collisions)

[F.K. Diakonos, N.G. Antoniou and G. Mavromanolakis, PoS (CPOD2006) 010, Florence]

 Net proton density carries the same critical fluctuations as the net baryon density, and can be substituted for it.

[Y. Hatta and M. A. Stephanov, PRL91, 102003 (2003)]

 Furthermore, antiprotons can be ignored (their multiplicity is negligible compared to protons), and we can analyze just the proton density.

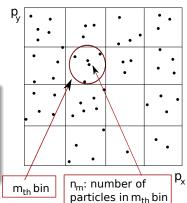
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Observing power-law fluctuations: Factorial moments

- Pioneered by Białas and others, as a method to detect non-trivial dynamical fluctuations in high energy nuclear collisions
- Transverse momentum space is partitioned into M² cells
- Calculate second factorial moments F₂(M)
 as a function of cell size ⇔ number of cells M:

$$F_2(M) \equiv \frac{\left\langle \frac{1}{M^2} \sum_{i=1}^{M^2} n_i (n_i - 1) \right\rangle}{\left\langle \frac{1}{M^2} \sum_{i=1}^{M^2} n_i \right\rangle^2},$$

where $\langle \ldots \rangle$ denotes averaging over events.



- [A. Bialas and R. Peschanski, Nucl. Phys. B 273 (1986) 703-718
 [A. Bialas and R. Peschanski, Nucl. Phys. B 308 (1988) 857-867
- [J. Wosiek, Acta Phys. Polon. B 19 (1988) 863-869]
- [A. Bialas and R. Hwa, *Phys. Lett.* B 253 (1991) 436-438]
- [Z. Burda, K. Zalewski, R. Peschanski, J. Wosiek, Phys. Lett. B 314 (1993) 74-78]

 $p_{x,y}$ range in present analysis: $-1.5 \le p_{x,y} \le 1.5 \text{ GeV/c}$ $M^2 \sim 10000$

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Background subtraction – the correlator $\Delta F_2(M)$

Background of non-critical pairs must be subtracted from experimental data;

Partitioning of pairs into critical/background

$$\langle n(n-1)\rangle = \underbrace{\langle n_c(n_c-1)\rangle}_{\text{critical}} + \underbrace{\langle n_b(n_b-1)\rangle}_{\text{background}} + \underbrace{2\langle n_b n_c\rangle}_{\text{cross term}}$$

$$\underline{\Delta F_2(M)} = \underbrace{F_2^{(d)}(M)}_{\text{data}} - \lambda(M)^2 \cdot \underbrace{F_2^{(b)}(M)}_{\text{background}} - 2 \cdot \underbrace{\lambda(M)}_{\text{ratio}} \cdot (1 - \lambda(M)) f_{bc}$$

 If λ(M) ≤ 1 (dominant background) ⇒ cross term negligible & $F_2^{(b)}(M) \sim F_2^{\text{mix}}(M)$ (Critical Monte Carlo* simulations), then:

$$\Delta F_2(M) \simeq F_2^{\text{data}}(M) - F_2^{\text{mix}}(M)$$

Intermittency restored in $\Delta F_2(M)$:

$$\Delta F_2(M) \sim (M^2)^{\varphi_2}, M \gg 1$$

 φ_2 : intermittency index

Theoretical prediction* for φ_2

$$\varphi_{2,cr}^{(p)} = \frac{5}{6} (0.833...)$$

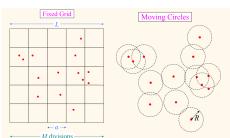
*[Antoniou et al, PRL 97, 032002 (2006)]

The correlation integral C(R) as an aid to intermittency

 A computationally faster alternative to lattice averaging on a fixed grid, the correlation integral is defined as:

$$C(R) = \frac{2}{\langle N_{mul} (N_{mul} - 1) \rangle_{ev}} \left\langle \sum_{\substack{i,j \ i < j}} \Theta \left(|x_i - x_j| \le R \right) \right\rangle_{ev}$$

[P. Grassberger and I. Procaccia (1983). "Measuring the strangeness of strange attractors". Physica. 9D: 189–208] IF. K. Diakonos and A. S. Kapoyannis, Eur. Phys. J. C 82, 200 (2022)]



F₂(M) can be obtained from C(R), or
 vice-versa, by the relations:

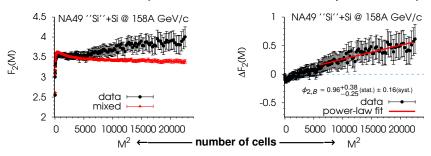
$$C(R_M) = \frac{\langle N_{mul} \rangle_{ev}^2}{\langle N_{mul} \, (N_{mul} - 1) \rangle_{ev}} \frac{F_2(M)}{M^2}$$

$$F_2(M) = \frac{\left\langle N_{mul} \left(N_{mul} - 1 \right) \right\rangle_{ev}}{\left\langle N_{mul} \right\rangle_{ev}^2} M^2 C(R_M),$$

where $\pi R_M^2 = a^2$.

NA49 C+C, Si+Si, Pb+Pb @ $\sqrt{s_{NN}} \simeq 17$ GeV – protons

Factorial moments of proton transverse momenta analyzed at mid-rapidity



[T. Anticic et al., Eur. Phys. J. C 75:587 (2015), arXiv:1208.5292v5]

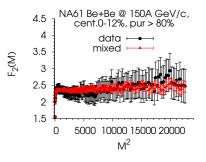
- $F_2(M)$, $\Delta F_2(M)$ errors estimated by the bootstrap method [W.J. Metzger, "Estimating the Uncertainties of Factorial Moments", HEN-455 (2004).]
- Fit with $\Delta F_2^{(e)}(M~;~C,\phi_2) = 10^C \cdot \left(\frac{M^2}{M_2^2}\right)^{\phi_2}$, for $M^2 \ge 6000~(M_0^2 \equiv 10^4)$
- Evidence for intermittency in "Si"+Si but large statistical errors.

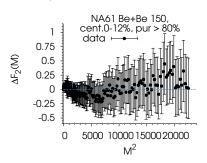
N. Davis (IFJ PAN) Robust intermittency analysis September 3, 2023 10/28

 Intermittency analysis is pursued within the framework of the NA61/SHINE experiment, inspired by the positive, if ambiguous, NA49 Si+Si result.

[T. Anticic et al., Eur. Phys. J. C 75:587 (2015), arXiv:1208.5292v5]

• Two NA61/SHINE systems were initially examined: 7 Be + 9 Be and 40 Ar + 45 Sc @ 150A GeV/c ($\sqrt{s_{NN}} \simeq$ 17 GeV)

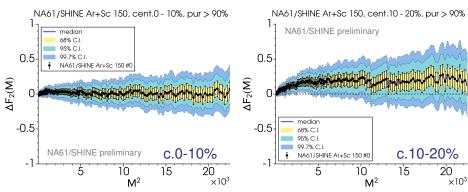




- $F_2(M)$ of data and mixed events overlap \Rightarrow
- Subtracted moments $\Delta F_2(M)$ fluctuate around zero \Rightarrow No intermittency effect is observed in Be+Be.

NA61/SHINE 40 Ar + 45 Sc @ $\sqrt{s_{NN}} \simeq 17$ GeV

- First indication of intermittency in mid-central Ar+Sc 150A GeV/c collisions presented at CPOD2018; In 2019, an extended event statistics set was analysed;
- A scan in centrality was performed (maximum range: 0-20% most central), as centrality may influence the system's freeze-out temperature;
- Event statistics: ~ 400K events per 10% centrality interval;



Some signal indication in c.10-20% ("mid-central"), but inconclusive.

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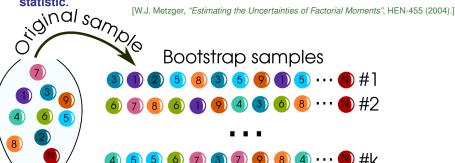
Challenges in proton intermittency analysis

- Particle species, especially protons, cannot be perfectly identified experimentally; candidates will always contain a small percentage of impurities;
- Experimental momentum resolution sets a limit to how small a bin size (large M) we can probe;
- **a** A finite (small) number of usable events is available for analysis; the "infinite statistics" behaviour of $\Delta F_2(M)$ must be extracted from these;
- Proton multiplicity for medium-size systems is low (typically ~ 2 3 protons per event, in the window of analysis) and the demand for high proton purity lowers it still more;
- M-bins are correlated the same events are used to calculate all F₂(M)! This biases fits for the intermittency index φ₂, and makes confidence interval estimation hard.

Intermittency analysis tools: the bootstrap

- Random sampling of events, with replacement, from the original set of events;
- k bootstrap samples (k ~ 1000) of the same number of events as the original sample;
- Each statistic ($\Delta F_2(M)$, ϕ_2) calculated for bootstrap samples as for the original; [B. Efron, *The Annals of Statistics* 7,1 (1979)]
- Variance of bootstrap values estimates standard error of statistic.

 W. L. Motzger, "Estimating the Uncertainties of Easterial Magnetis," HENLASS (200)



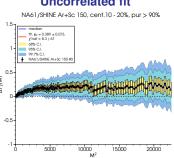


Intermittency analysis tools: correlated fit

• Possible to perform correlated fits for ϕ_2 , with M-correlation matrix estimated via bootstrap;

Correlated fit NA61/SHINE Ar+Sc 150, cent.10 - 20%, pur > 90% NA61/SHINE Ar+Sc 150 #0 ΔF₂(M) -0.5 รกกก 10000 15000 SUUUU

Uncorrelated fit

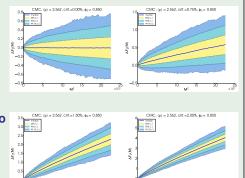


- Replication of events means bootstrap sets are not independent of the original: magnitude of variance and covariance estimates can be trusted. but central values will be **biased** to the original sample;
- Correlated fits for ϕ_2 are known to be unstable; [B. Wosiek, APP B21, 1021 (1990); C. Michael, PRD49, 2616 (1994)]
- The approach of **independent bins decimates** event statistics. [NA61/SHINE Collaboration, arXiv:2305.07557 (2023)]

Intermittency analysis tools: Monte Carlo model scan

Avoid fitting, use model weighting!

- Build Monte Carlo models incorporating background & fluctuations;
- Compare them against experimental moments ΔF₂(M);
- Models are parametrized in critical exponent strenght (φ₂ value), critical component (% of critical to total protons), and possibly other parameters (e.g. detector effects);
- Ideally, a wide scan of model parameters should be performed against the experimental data.



Critical Monte Carlo (CMC) algorithm for baryons

- Simplified version of CMC* code:
 - Only protons produced;
 - One cluster per event, produced by sampling random Lévy walk:

$$d_F^B = 1/3 \Rightarrow \phi_2 = 1 - d_F^B/2 = 5/6$$

- Lower / upper bounds of Lévy walks p_{min,max} plugged in;
- Cluster center adjustable to experimental set mean proton p_T per event;
- Poissonian proton multiplicity distribution.









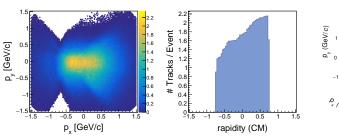
Input parameters (example)

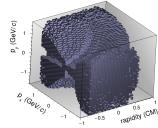
Parameter	$p_{\min}\left(\text{MeV}\right)$	p _{max} (MeV)	$\lambda_{Poisson}$
Value	$0.1 \rightarrow 1$	800 → 1200	$\langle ho angle_{ ext{non-empty}}$

^{*[}Antoniou, Diakonos, Kapoyannis and Kousouris, Phys. Rev. Lett. 97, 032002 (2006).]

CMC – background simulation & detector effects

- Non-critical background simulation: replace critical tracks by uncorrelated (random) tracks, with fixed probability: $\mathcal{P}_{track} = 1 \mathcal{P}_{crit}$, where \mathcal{P}_{crit} is the percentage of critical component;
- ullet p_T distribution of background tracks plugged in to match experimental data;
- y_{CM} rapidity value generated orthogonal to p_T, matching experimental distribution;
- p_T, y_{CM}, quality & acceptance cuts applied, same as in NA61/SHINE data;

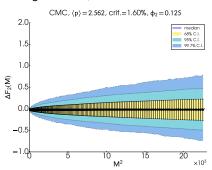


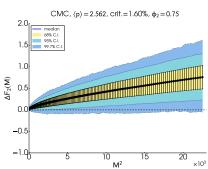


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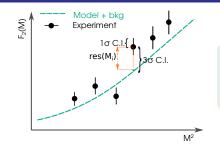
CMC scan $\Delta F_2(M)$ – examples

- Results shown for CMC $\Delta F_2(M)$, with $\langle p \rangle = 2.562$, corresponding to SHINE Ar+Sc @ 150A GeV/c, cent.10-20%;
- 2 settings:
 - $\phi_2 = 0.125$, crit.% = 1.60%;
 - $\phi_2 = 0.750$, crit.% = 1.60%;
- For each setting, ~ 8K independent samples of ~ 400K events are generated; event statistics selected to match SHINE data.





Weighting models: Goodness-of-fit function



 Calculate the residuals for each bin M_i between model & experiment:

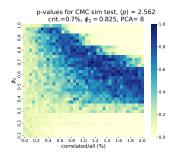
$$res(M_i) \equiv \frac{F_2^{\text{exper.}}(M_i) - F_2^{\text{model}}(M_i)}{1\sigma}$$

 $\sigma \sim$ uncertainties (e.g. by bootstrap);

• Weight models by χ^2 metric:

$$\chi^2 = \sum_i res^2(M_i) \Rightarrow$$

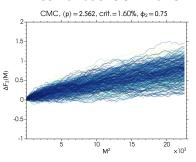
Model Weight $\sim e^{-\frac{\chi^2}{2}}$

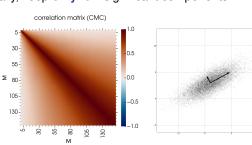


 Scan parameter space, weighting models on a grid.

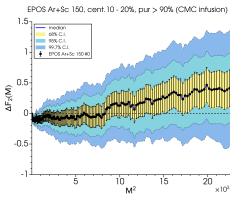
Handling bin correlations through PCA

- While CMC samples (events) are independent, M-bins in a sample are not;
 they are strongly correlated;
- Additionally, there are ~ 150 bins, i.e. dimensions to consider, and we have
 N_s = 8K independent samples too few to probe the joint distribution;
- We need to reduce the effective dimensionality and untangle correlations;
- We can do this via Principal Component Analysis (PCA): center and scale sample points in M-space, then rotate the axes to make independent linear combinations of M-bins. Finally, keep only few significant components.





Performing PCA on CMC & EPOS + CMC infusion data



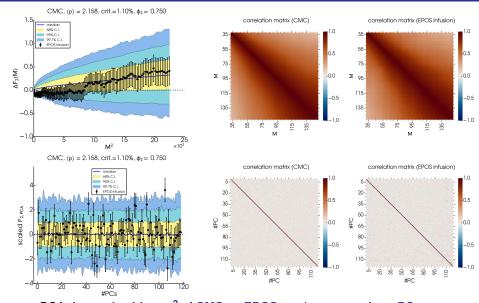
 In order to test the performance of PCA on experimental-like data, we have created a synthetic set based on EPOS Monte Carlo,

[K. Werner, F. Liu, and T. Pierog, Phys. Rev. C 74, 044902 (2006)]

adapted to the SHINE detector;

- We have infused (non-critical)
 EPOS events with critical protons from CMC, at a critical component of 1.5%;
- Then, we perform a "pseudo-ID" of candidate protons in CMC-infused EPOS, and calculate proton $\Delta F_2(M)$.
- Note that this set is to be treated only as an experimental data surrogate for illustrative purposes – no physics conclusions ought to be drawn from it!

Performing PCA on CMC & EPOS + CMC infusion data



• PCA decouples bins; χ^2 of CMC vs EPOS can be summed per PC.

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Creating exclusion plots with CMC

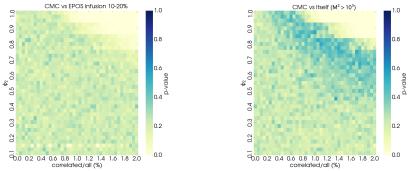
- We use fast CMC moments via C(R) to create an exclusion plot for CMC vs experimental/synthetic data sets:
 - Set mean proton multiplicity, # events to match our data;
 - 3 Simulate $N_{samples} \sim 1 10$ K independent samples per model configuration;
 - Critical component runs from 0% to 2%, in 40+1 steps;
 - ϕ_2 runs from 0.1 to 1.0, in 36+1 steps.
- All in all:

150 bins \times N_s samples \times 41 bkg.levels \times 37 ϕ_2 values

- We calculate CMC $\Delta F_2(M)$ by subtracting the mean $F_2(M)$ s of CMC with 100% bkg. from the $F_2(M)$ with corresponding ϕ_2 value;
- Finally, we **perform PCA** and **compare** χ^2 of experimental to Monte Carlo samples per PC dimension.
- We determine that ~ 35 principal components should be kept, based on the quality of reconstructing the original CMC distribution from the given # PCs.

Scan of models – the exclusion plot

- Plotting the p-values of any given experimental set against a grid of model parameters gives us an exclusion plot – a map of likely & unlikely models;
- As a basic consistency check, we can produce exclusion plots for a CMC-generated set (e.g. with $\phi_2 = 0.825$ & crit. component = 0.7%);



- For EPOS + CMC infusion, only top-right corner is excluded; everything else is ~ equally likely again, this MC is meant only for illustrative purposes;
- CMC vs itself shows a narrow band of "favored" models including our plug-in; but, map is insufficient to uniquely determine a parameter set.

Conclusions & Outlook

- Proton intermittency analysis is a promising tool for detecting the critical point of strongly interacting matter; however, large uncertainties and bin correlations cannot be handled by the conventional analysis method;
- We have developed new techniques able to handle statistical and systematic uncertainties without sacrificing event statistics;
- This is achieved through building Monte Carlo models and weighting them against data via a scan in parameter space; at the same time, rotating from original bins to principal components ensures that bin correlations do not invalidate the analysis;



Conclusions & Outlook

- Detailed exploration of refined models with critical & non-critical components is certainly needed, in order to assess experimental data;
- An analysis of experimental data sets via the presented methodology has already produced significant results; we plan a preliminary release as soon as possible;
- Stay tuned! :-)



Thank You!



Acknowledgements

This work was supported by the National Science Centre, Poland under grant no. 2014/14/E/ST2/00018.

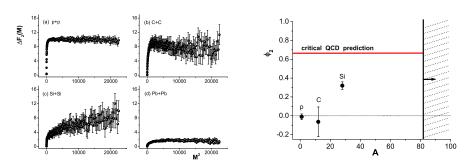
Backup Slides

Backup Slides Outline

- NA49 intermittency results
- NA61/SHINE intermittency results
- Critical Monte Carlo
- 1 Intermittency analysis challenges
- Remedies to intermittency problems
- 3 Selecting the optimal number of PCs

NA49 C+C, Si+Si, Pb+Pb @ $\sqrt{s_{NN}} \simeq 17$ GeV – dipions

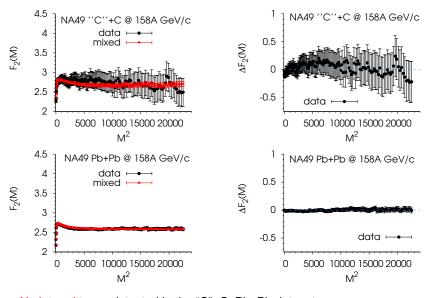
- 3 sets of NA49 collision systems at 158A GeV/c ($\sqrt{s_{NN}} \simeq 17$ GeV) [T. Anticic *et al.*, Phys. Rev. C 81, 064907 (2010); T. Anticic *et al.*, Eur. Phys. J. C 75:587 (2015)]
- Intermittent behaviour ($\phi_2^{(\sigma)} \simeq 0.35$) of dipion pairs (π^+, π^-) in transverse momentum space observed in central Si+Si collisions at 158A GeV.



[T. Anticic et al, Phys. Rev. C 81, 064907 (2010)]

 No such power-law behaviour observed in central C+C and Pb+Pb collisions at the same energy.

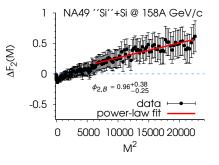
NA49 C+C, Si+Si, Pb+Pb @ $\sqrt{s_{NN}} \simeq 17$ GeV

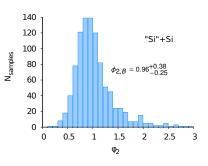


No intermittency detected in the "C"+C, Pb+Pb datasets.

NA49 C+C, Si+Si, Pb+Pb @ $\sqrt{s_{NN}} \simeq 17 \text{ GeV}$

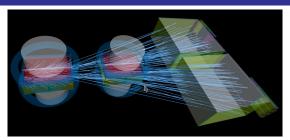
- Evidence for intermittency in "Si"+Si but large statistical errors.
- Distribution of φ_2 values, $P(\varphi_2)$, and confidence intervals for φ_2 obtained by fitting individual bootstrap samples [B. Efron, *The Annals of Statistics* 7,1 (1979)]





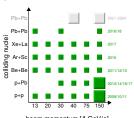
- Bootstrap distribution of ϕ_2 values is highly asymmetric (due to closeness of $F_2^{(d)}(M)$ to $F_2^{(m)}(M)$).
- Uncorrelated fits used, but errors between M are correlated!
- Estimated intermittency index: $\phi_{2,B} = 0.96^{+0.38}_{-0.25} \text{(stat.)} \pm 0.16 \text{(syst.)}$ [T. Anticic *et al.*, Eur. Phys. J. C 75:587 (2015), arXiv:1208.5292v5]

The NA61/SHINE experiment



- Fixed-target, high-energy collision experiment at CERN SPS;
- Reconstruction & identification of emitted protons in an extended regime of rapidity, with precise evaluation of their momentum vector;
- Centrality of the collision measured by a forward Projectile Spectator Detector (PSD);

- Direct continuation of NA49
- Search for Critical Point signatures



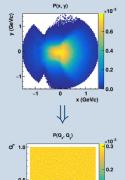
beam momentum [A GeV/c]

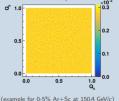
Independent bin analysis with cumulative variables

- M-bin correlations complicate uncertainties estimations for $\Delta F_2(M)$ & ϕ_2 ; one way around this problem is to use independent bins a different subset of events is used to calculate $F_2(M)$ for each M;
- Advantage: correlations are no longer a problem;
 Disadvantage: we break up statistics, and can only calculate F₂(M) for a handful of bins.
- Furthermore, instead of p_x and p_y, one can use cumulative quantities: [Bialas, Gazdzicki, PLB 252 (1990) 483]

$$Q_{x}(x) = \int_{min}^{x} P(x)dx \left| \int_{min}^{max} P(x)dx; \right|$$
$$Q_{y}(x, y) = \int_{vmin}^{y} P(x, y)dy \left| P(x) \right|$$

- transform any distribution into uniform one (0, 1);
- remove the dependence of F₂ on the shape of the single-particle distribution;
- approximately preserves ideal power-law correlation function. [Antoniou, Diakonos, https://indico.cern.ch/event/818624/]

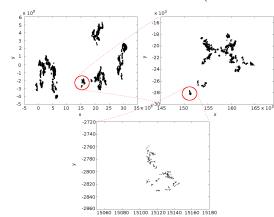


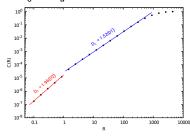


Simulating fractal sets through random Lévy walks

• In D-dimensional space, we can simulate a fractal set of dimension d_F , $D-1 < d_F < D$, through a random walk with step size Δr distribution:

$$Pr(\Delta r > \Delta r_0) = \left\{ \begin{array}{ll} 1, & \text{for } \Delta r_0 < \Delta r_d \\ C \, \Delta {r_0}^{-d_F}, & \text{for } \Delta r_d \leq \Delta r_0 \leq \Delta r_u \\ 0, & \text{for } \Delta r_0 > \Delta r_u \end{array} \right.$$

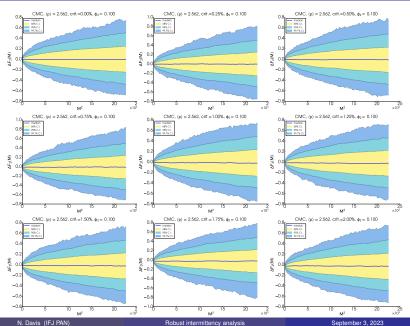


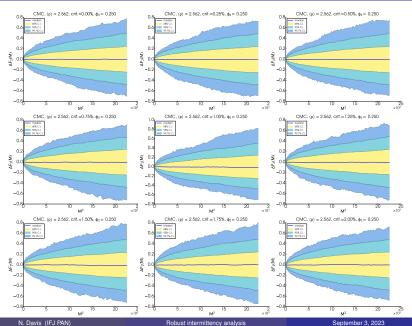


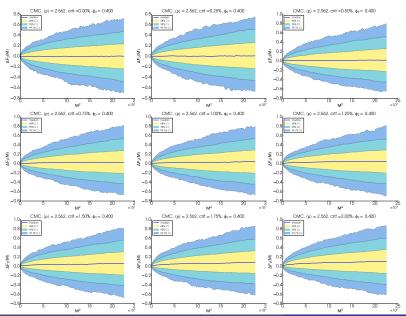
The result is a set of fractal correlation dimension,

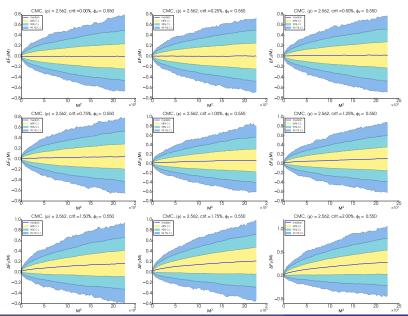
$$\frac{C(R) =}{\sum_{\substack{i,j\\i < i}} \Theta(R - |\mathbf{x}_i - \mathbf{x}_j|)}$$

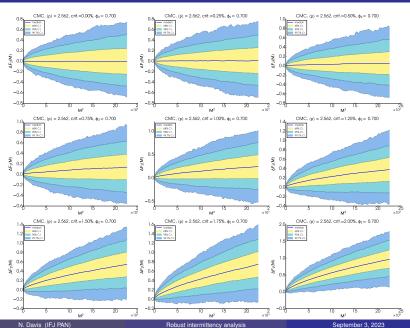
CMC model scan (zoomed)

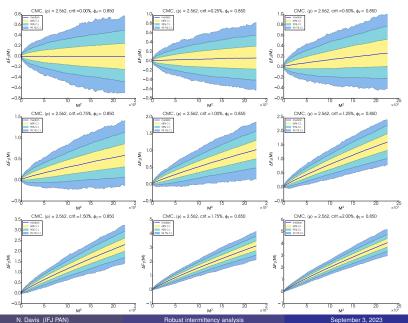


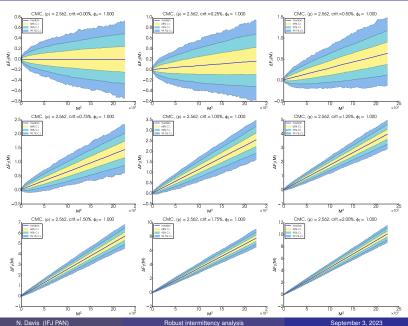


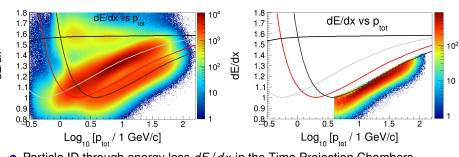






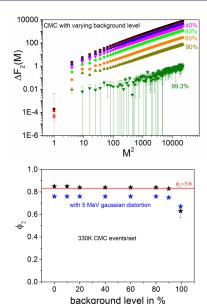


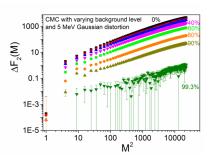




- Particle ID through energy loss dE/dx in the Time Projection Chambers (TPCs);
- Employ p_{tot} region where Bethe-Bloch bands do not overlap (3.98 GeV/c $\leq p_{tot} \leq$ 126 GeV/c);
- Mid-rapidity region ($|y_{CM}| < 0.75$) selected for present analysis.

Momentum resolution: effect on intermittency

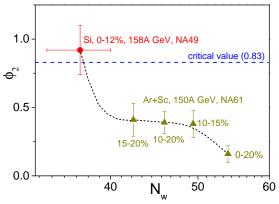




- CMC + background + Gaussian noise (5 MeV radius);
- A 5 MeV Gaussian error in p_x , p_y leads to \sim 10% discrepancy in the value of ϕ_2 .
- For very large backround values (> 99%), momentum resolution matters little to the overall distortion.

AMIAS on NA49 & NA61/SHINE data – ϕ_2 vs N_{wounded}

- ϕ_2 AMIAS confidence intervals calculated for NA49 & NA61/SHINE systems with indications of intermittency
- Corresponding mean number of participating ("wounded") nucleons N_w estimated via geometrical Glauber model simulation



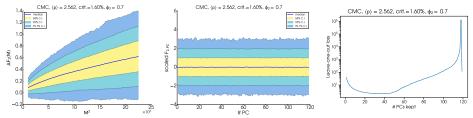
- Peripheral Ar+Sc collisions approach Si + Si criticality
 ⇒ insight of how the critical region looks as a function of baryon density μ_B.
- Check theoretical predictions* for narrow critical scaling region in T & μ_B

*[F. Becattini et. al., arXiv:1405.0710v3 [nucl-th] (2014); N. G. Antoniou, F. K. Diakonos, arXiv:1802.05857v1 [hep-ph] (2018)]

[N. G. Antoniou (N. Davis, A. Rybicki) et. al., Decoding the QCD critical behaviour in A + A collisions, to appear on arXiv tomorrow, to be submitted to NPA]

Selecting an optimal number of PCs

- We must select an optimal # of PCs; too few, and we lose information on the moments distribution; too many, and we retain noise from the particular set of samples;
- One criterion is to pick the # of PCs that minimizes the loss in reconstructing the original distribution from the PCs – but we have to be cautious!



- We use the $\Delta F_2(M)$ values of all but one M-bin to predict the missing value in one sample ("leave-one-out" predictor) using the model; then we aggregate the score over all samples;
- Scores are cross-validated in sub-samples for added confidence;
- About ~ 35 components should be kept by leave-one-out metric.