# QCD critical point, fluctuations and hydrodynamics

M. Stephanov



Cagniard de la Tour (1822): discovered continuos transition from liquid to vapour by heating alcohol, water, etc. in a gun barrel, glass tubes.



Faraday (1844) - liquefying gases:

"Cagniard de la Tour made an experiment some years ago which gave me occasion to want a new word."

Mendeleev (1860) – measured vanishing of liquid-vapour surface tension: "Absolute boiling temperature".

Andrews (1869) – systematic studies of many substances established continuity of vapour-liquid phases. Coined the name "critical point".

van der Waals (1879) – in "On the continuity of the gas and liquid state" (PhD thesis) wrote e.o.s. with a critical point.



Smoluchowski, Einstein (1908,1910) - explained critical opalescence.

Landau – classical theory of critical phenomena

Fisher, Kadanoff, Wilson – scaling, full fluctuation theory based on RG.

### Critical opalescence



Substance <sup>[13][14]</sup> ¢	Critical temperature +	Critical pressure (absolute) \$
Argon	-122.4 °C (150.8 K)	48.1 atm (4,870 kPa)
Ammonia <sup>[15]</sup>	132.4 °C (405.5 K)	111.3 atm (11,280 kPa)
Bromine	310.8 °C (584.0 K)	102 atm (10,300 kPa)
Caesium	1,664.85 °C (1,938.00 K)	94 atm (9,500 kPa)
Chlorine	143.8 °C (416.9 K)	76.0 atm (7,700 kPa)
Ethanol	241 °C (514 K)	62.18 atm (6,300 kPa)
Fluorine	-128.85 °C (144.30 K)	51.5 atm (5,220 kPa)
Helium	-267.96 °C (5.19 K)	2.24 atm (227 kPa)
Hydrogen	-239.95 °C (33.20 K)	12.8 atm (1,300 kPa)
Krypton	-63.8 °C (209.3 K)	54.3 atm (5,500 kPa)
CH <sub>4</sub> (methane)	-82.3 °C (190.8 K)	45.79 atm (4,640 kPa)
Neon	-228.75 °C (44.40 K)	27.2 atm (2,760 kPa)
Nitrogen	-146.9 °C (126.2 K)	33.5 atm (3,390 kPa)
Oxygen	-118.6 °C (154.6 K)	49.8 atm (5,050 kPa)
CO <sub>2</sub>	31.04 °C (304.19 K)	72.8 atm (7,380 kPa)
N <sub>2</sub> O	36.4 °C (309.5 K)	71.5 atm (7,240 kPa)
H <sub>2</sub> SO <sub>4</sub>	654 °C (927 K)	45.4 atm (4,600 kPa)
Xenon	16.6 °C (289.8 K)	57.6 atm (5,840 kPa)
Lithium	2,950 °C (3,220 K)	652 atm (66,100 kPa)
Mercury	1,476.9 °C (1,750.1 K)	1,720 atm (174,000 kPa)
Sulfur	1,040.85 °C (1,314.00 K)	207 atm (21,000 kPa)
Iron	8,227 °C (8,500 K)	
Gold	6,977 °C (7,250 K)	5,000 atm (510,000 kPa)
Water[2][16]	373.946 °C (647.096 K)	217.7 atm (22.06 MPa)

# Critical point is a ubiquitous phenomenon

Critical point between the QGP and hadron gas phases? QCD is a relativistic theory of a fundamental force. CP is a singularity of EOS, anchors the 1st order transition.



Critical point between the QGP and hadron gas phases? QCD is a relativistic theory of a fundamental force. CP is a singularity of EOS, anchors the 1st order transition.



Lattice QCD at  $\mu_B \lesssim 2T$  – a crossover.

C.P. is ubiquitous in models (NJL, RM, Holog., Strong coupl. LQCD, ...)

Lattice simulations.

The *sign problem* restricts reliable lattice calculations to  $\mu_B = 0$ .

Under different assumptions one can estimate the position of the critical point, assuming it exists, by extrapolation from  $\mu = 0$ .



Heavy-ion collisions.

Lattice simulations.

The *sign problem* restricts reliable lattice calculations to  $\mu_B = 0$ .

Under different assumptions one can estimate the position of the critical point, assuming it exists, by extrapolation from  $\mu = 0$ .





Lattice simulations.

The *sign problem* restricts reliable lattice calculations to  $\mu_B = 0$ .

Under different assumptions one can estimate the position of the critical point, assuming it exists, by extrapolation from  $\mu = 0$ .





Lattice simulations.

The *sign problem* restricts reliable lattice calculations to  $\mu_B = 0$ .

Under different assumptions one can estimate the position of the critical point, assuming it exists, by extrapolation from  $\mu = 0$ .





### Outline

- Equilibrium
- Non-equilibrium

#### The key equation:

 $P(\sigma) \sim e^{S(\sigma)}$  (Einstein 1910)

The key equation:

$$P(\sigma) \sim e^{S(\sigma)}$$
 (Einstein 1910)



The key equation:

$$P(\sigma) \sim e^{S(\sigma)}$$
 (Einstein 1910)



■ At the critical point  $S(\sigma)$  "flattens". And  $\chi \equiv \langle \sigma^2 \rangle / V \rightarrow \infty$ .



CLT?

The key equation:

$$P(\sigma) \sim e^{S(\sigma)}$$
 (Einstein 1910)



• At the critical point  $S(\sigma)$  "flattens". And  $\chi \equiv \langle \sigma^2 \rangle / V \to \infty$ .



CLT?  $\sigma$  is not a sum of  $\infty$  many *uncorrelated* contributions:  $\xi \to \infty$ 

# Fluctuations of order parameter and $\xi$

Fluctuations at CP − conformal field theory.
 Parameter-free → universality. Only one scale  $\xi = m_{\sigma}^{-1} < \infty$ ,

$$\Omega = \int d^3x \left[ \frac{1}{2} (\boldsymbol{\nabla} \sigma)^2 + \frac{m_\sigma^2}{2} \sigma^2 + \frac{\lambda_3}{3} \sigma^3 + \frac{\lambda_4}{4} \sigma^4 + \dots \right] \,.$$

 $P[\sigma] \sim \exp\{-\Omega[\sigma]/T\}$ .

■ Width/shape of  $P(\sigma_0 \equiv \int_x \sigma)$  best expressed via cumulants:

• Higher cumulants (shape of  $P(\sigma_0)$ ) depend stronger on  $\xi$ . Universal:  $\langle \sigma_0^k \rangle_c \sim V \xi^p$ ,  $p = k(3 - [\sigma]) - 3$ ,  $[\sigma] = \beta/\nu \approx 1/2$ .

E.g.,  $p \approx 2$  for k = 2, but  $p \approx 7$  for k = 4.



• Higher moments also depend on which side of the CP we are

 $\kappa_3[\sigma] = 2VT^{3/2}\,\tilde{\lambda}_3\,\xi^{4.5}\,;\quad \kappa_4[\sigma] = 6VT^2\,[\,2(\tilde{\lambda}_3)^2 - \tilde{\lambda}_4\,]\,\xi^7\,.$ 

This dependence is also universal.

• 2 relevant directions/parameters. Using Ising model variables:



#### Experiments do not measure $\sigma$ .

### Mapping to QCD and experimental observables

Observed fluctuations are not the same as  $\sigma$ , but related:

Think of a collective mode described by field  $\sigma$  such that  $m = m(\sigma)$ :

$$\delta n_{\boldsymbol{p}} = \delta n_{\boldsymbol{p}}^{\text{free}} + \frac{\partial \langle n_{\boldsymbol{p}} \rangle}{\partial \sigma} \times \boldsymbol{\delta \sigma}$$

The cumulants of multiplicity  $M \equiv \int_{p} n_{p}$ :

• 
$$\kappa_4[M] = \underbrace{\langle M \rangle}_{\text{baseline}} + \underbrace{\kappa_4[\sigma] \times g^4}_{\sim M^4} \underbrace{\left( \bigoplus_{\sim M^4} \right)^4}_{\sim M^4} + \dots,$$



g – coupling of the critical mode (  $g=dm/d\sigma$  ).

### Mapping to QCD and experimental observables

Observed fluctuations are not the same as  $\sigma$ , but related:

Think of a collective mode described by field  $\sigma$  such that  $m = m(\sigma)$ :

$$\delta n_{\boldsymbol{p}} = \delta n_{\boldsymbol{p}}^{\text{free}} + \frac{\partial \langle n_{\boldsymbol{p}} \rangle}{\partial \sigma} \times \boldsymbol{\delta \sigma}$$

The cumulants of multiplicity  $M \equiv \int_{p} n_{p}$ :

• 
$$\kappa_4[M] = \underbrace{\langle M \rangle}_{\text{baseline}} + \underbrace{\kappa_4[\sigma] \times g^4}_{\sim M^4} \underbrace{\left( \bigoplus_{\sim M^4} \right)^4}_{\sim M^4} + \dots,$$



g – coupling of the critical mode ( $g = dm/d\sigma$ ).

### Mapping to QCD and experimental observables

Observed fluctuations are not the same as  $\sigma$ , but related:

Think of a collective mode described by field  $\sigma$  such that  $m = m(\sigma)$ :

$$\delta n_{\boldsymbol{p}} = \delta n_{\boldsymbol{p}}^{\text{free}} + \frac{\partial \langle n_{\boldsymbol{p}} \rangle}{\partial \sigma} \times \boldsymbol{\delta \sigma}$$

The cumulants of multiplicity  $M \equiv \int_{p} n_{p}$ :

• 
$$\kappa_4[M] = \underbrace{\langle M \rangle}_{\text{baseline}} + \underbrace{\kappa_4[\sigma]}_{\sim M^4} \times g^4 \underbrace{\left( \underbrace{\bullet}_{\sim M^4} \right)^4}_{\sim M^4} + \dots,$$



g – coupling of the critical mode (  $g=dm/d\sigma$  ).

У  $κ_4[σ] < 0$  means  $κ_4[M] <$  baseline

● NB: Sensitivity to  $M_{\text{accepted}}$ :  $(\kappa_4)_{\sigma} \sim M^4$  (number of 4-tets).

# Mapping Ising to QCD phase diagram

 $T \operatorname{vs} \mu_B$ :



# Mapping Ising to QCD phase diagram

 $T \operatorname{vs} \mu_B$ :



**●** In QCD 
$$(t, H) \rightarrow (\mu - \mu_{\rm CP}, T - T_{\rm CP})$$

# Mapping Ising to QCD phase diagram

 $T \operatorname{vs} \mu_B$ :



■ In QCD 
$$(t, H) \rightarrow (\mu - \mu_{\rm CP}, T - T_{\rm CP})$$

$$\, \bullet \, \kappa_n(N) = N + \mathcal{O}(\kappa_n(\sigma))$$











# QM2017 update: another intriguing hint

#### Preliminary, but very interesting:

#### Δφ "Ridge"



- Non-monotonous √s dependence with max near 19 GeV.
- Charge/isospin blind.
- $\Delta \phi$  (in)dependence is as expected from critical correlations.
- Width Δη suggests soft thermal pions – but p<sub>T</sub> dependence need to be checked.
- But: no signal in  $R_2$  for *K* or *p*.

#### Non-equilibrium physics is essential near the critical point.



# Why $\xi$ is finite

System expands and is out of equilibrium

Kibble-Zurek mechanism:

Critical slowing down means  $\tau_{\text{relax}} \sim \xi^z$ . Given  $\tau_{\text{relax}} \lesssim \tau$  (expansion time scale):  $\xi \lesssim \tau^{1/z}$ ,  $z \approx 3$  (universal).

# Why $\xi$ is finite

System expands and is out of equilibrium

Kibble-Zurek mechanism:

Critical slowing down means  $\tau_{\text{relax}} \sim \xi^z$ . Given  $\tau_{\text{relax}} \lesssim \tau$  (expansion time scale):  $\xi \lesssim \tau^{1/z}$ ,  $z \approx 3$  (universal).



QCD critical point, fluctuations and hydro

#### $\kappa_n \sim \xi^p$ and $\xi_{\max} \sim \tau^{1/z}$

Therefore, the magnitude of fluctuation signals is determined by non-equilibrium physics.

#### $\kappa_n \sim \xi^p$ and $\xi_{\max} \sim \tau^{1/z}$

- Therefore, the magnitude of fluctuation signals is determined by non-equilibrium physics.
- Logic so far:

Equilibrium fluctuations + a non-equilibrium effect (finite  $\xi$ )

 $\longrightarrow$  Observable critical fluctuations

#### $\kappa_n \sim \xi^p$ and $\xi_{\max} \sim au^{1/z}$

- Therefore, the magnitude of fluctuation signals is determined by non-equilibrium physics.
- Logic so far:

Equilibrium fluctuations + a non-equilibrium effect (finite  $\xi$ )

→ Observable critical fluctuations

San we get critical fluctuations from hydrodynamics directly?

Mukherjee-Venugopalan-Yin

#### Relaxation to equilibrium

$$\frac{dP(\sigma_0)}{d\tau} = \mathcal{F}[P(\sigma_0)]$$

$$\downarrow$$

$$\frac{d\kappa_n}{d\tau} = L[\kappa_n, \kappa_{n-1}, \ldots]$$

#### Mukherjee-Venugopalan-Yin

#### Relaxation to equilibrium

$$\frac{dP(\sigma_0)}{d\tau} = \mathcal{F}[P(\sigma_0)]$$

$$\downarrow$$

$$\frac{d\kappa_n}{d\tau} = L[\kappa_n, \kappa_{n-1}, \ldots]$$



Signs of cumulants also depend on off-equilibrium dynamics.

M. Stephanov

QCD critical point, fluctuations and hydro

#### Mukherjee-Venugopalan-Yin

#### Relaxation to equilibrium



Signs of cumulants also depend on off-equilibrium dynamics.

#### Mukherjee-Venugopalan-Yin

#### Relaxation to equilibrium





Signs of cumulants also depend on off-equilibrium dynamics.

#### Hydrodynamics breaks down at CP

$$T^{\mu\nu} = \epsilon u^{\mu} u^{\nu} + p \Delta^{\mu\nu} + \tilde{T}^{\mu\nu}_{\text{visc}}$$

### Hydrodynamics breaks down at CP

$$T^{\mu\nu} = \epsilon u^{\mu} u^{\nu} + p \Delta^{\mu\nu} + \tilde{T}^{\mu\nu}_{\text{visc}}$$

$$\tilde{T}^{\mu\nu}_{\rm visc} = -\zeta \Delta^{\mu\nu} (\nabla \cdot u) + \dots$$

Near CP gradient terms are dominated by  $\zeta \sim \xi^3 \rightarrow \infty$   $(z - \alpha/\nu \approx 3)$ .

### Hydrodynamics breaks down at CP

$$T^{\mu\nu} = \epsilon u^{\mu} u^{\nu} + p \Delta^{\mu\nu} + \tilde{T}^{\mu\nu}_{\text{visc}}$$

$$\tilde{T}^{\mu\nu}_{\rm visc} = -\zeta \Delta^{\mu\nu} (\nabla \cdot u) + \dots$$

Near CP gradient terms are dominated by  $\zeta \sim \xi^3 \rightarrow \infty$   $(z - \alpha/\nu \approx 3)$ .

When  $k \sim \xi^{-3}$  hydrodynamics breaks down, i.e., while  $k \ll \xi^{-1}$  still.

(For simplicity, measure dim-ful quantities in units of T, i.e.,  $k \sim T(T\xi)^{-3}$ .)

Why does hydro break at so small *k*?

### Critical slowing down and bulk viscosity

Bulk viscosity is the effect of system taking time to adjust to local equilibrium (Khalatnikov-Landau).

$$p_{
m hydro} = p_{
m equilibrium} - \zeta \, oldsymbol{
abla} \cdot oldsymbol{v}$$

#### $\nabla \cdot v$ – expansion rate

$$\zeta \sim \tau_{\rm relaxation} \sim \xi^3$$

# Critical slowing down and bulk viscosity

Bulk viscosity is the effect of system taking time to adjust to local equilibrium (Khalatnikov-Landau).

$$p_{
m hydro} = p_{
m equilibrium} - \zeta \, oldsymbol{
abla} \cdot oldsymbol{v}$$

 $\nabla \cdot v$  – expansion rate

 $\zeta \sim \tau_{\rm relaxation} \sim \xi^3$ 

Hydrodynamics breaks down because of large relaxation time (critical slowing down).

Similar to breakdown of an effective theory due to a low-energy mode which should not have been integrated out.

**9** There is a critically slow mode  $\phi$  with relaxation time  $\tau_{\phi} \sim \xi^3$ .

- Interval a critically slow mode  $\phi$  with relaxation time  $\tau_{\phi} \sim \xi^3$ .
- To extend the range of hydro extend hydro by the slow mode.

(MS-Yin 1704.07396, in preparation)

- Interval a critically slow mode  $\phi$  with relaxation time  $\tau_{\phi} \sim \xi^3$ .
- To extend the range of hydro extend hydro by the slow mode.

(MS-Yin 1704.07396, in preparation)

• "Hydro+" has two competing limits,  $k \to 0$  and  $\xi \to \infty$ ;

or competing rates  $\Gamma_{\phi} \sim \xi^{-3} \rightarrow 0$  and  $\Gamma_{\text{hydro}} \sim k \rightarrow 0$ .

- Interval a critically slow mode  $\phi$  with relaxation time  $\tau_{\phi} \sim \xi^3$ .
- To extend the range of hydro extend hydro by the slow mode.

(MS-Yin 1704.07396, in preparation)

• "Hydro+" has two competing limits,  $k \to 0$  and  $\xi \to \infty$ ;

or competing rates  $\Gamma_{\phi} \sim \xi^{-3} \rightarrow 0$  and  $\Gamma_{hydro} \sim k \rightarrow 0$ .

■ Regime I:  $\Gamma_{\phi} \gg \Gamma_{\text{hydro}}$  – ordinary hydro ( $\zeta \sim \xi^3 \rightarrow \infty$  at CP).

- Interval the second second
- To extend the range of hydro extend hydro by the slow mode.

(MS-Yin 1704.07396, in preparation)

• "Hydro+" has two competing limits,  $k \to 0$  and  $\xi \to \infty$ ;

or competing rates  $\Gamma_{\phi} \sim \xi^{-3} \rightarrow 0$  and  $\Gamma_{hydro} \sim k \rightarrow 0$ .

■ Regime I:  $\Gamma_{\phi} \gg \Gamma_{hydro}$  – ordinary hydro ( $\zeta \sim \xi^3 \rightarrow \infty$  at CP).

Crossover occurs when  $\Gamma_{\rm hydro} \sim \Gamma_{\phi}$ , or  $k \sim \xi^{-3}$ .

**Solution** Regime II:  $k > \xi^{-3}$  – "Hydro+" regime.

# Advantages/motivation of Hydro+

Extends the range of validity of "vanilla" hydro near CP to length/time scales shorter than O(ξ<sup>3</sup>).

- Extends the range of validity of "vanilla" hydro near CP to length/time scales shorter than O(ξ<sup>3</sup>).
- No kinetic coefficients diverging as ξ<sup>3</sup>.
   (Since noise ~ ζ, also the noise is not large.)

### Ingredients of "Hydro+"

Nonequilibrium entropy, or quasistatic EOS:

 $s^*(\varepsilon, n, \phi)$ 

Equilibrium entropy is the maximum of  $s^*$ :

$$s(\varepsilon, n) = \max_{\phi} s^*(\varepsilon, n, \phi)$$

### Ingredients of "Hydro+"

Nonequilibrium entropy, or quasistatic EOS:

 $s^*(\varepsilon, n, \phi)$ 

Equilibrium entropy is the maximum of  $s^*$ :

$$s(\varepsilon, n) = \max_{\phi} s^*(\varepsilon, n, \phi)$$

The 6th equation (constrained by 2nd law):

$$(u \cdot \partial)\phi = -\gamma_{\phi}\pi - G_{\phi}(\partial \cdot u), \quad \text{where } \pi = \frac{\partial s^*}{\partial \phi}$$

Another example: relaxation of axial charge.

Linearized Hydro+ has 4 longitudinal modes (sound×2 + density +  $\phi$ ). In addition to the usual  $c_s$ , D, etc. Hydro+ has two more parameters

$$\Delta c^2 = c_*^2 - c_s^2$$
 and  $\Gamma = \Gamma_{\phi}$ .

The sound velocities are different in Regime I ( $c_s k \ll \Gamma$ ) and II:

$$c_s^2 = \left(\frac{\partial p}{\partial \varepsilon}\right)_{s/n,\pi=0}$$
 and  $c_*^2 = \left(\frac{\partial p^*}{\partial \varepsilon}\right)_{s/n,\phi}$ 

The bulk viscosity receives large contribution from the slow mode given by Landau-Khalatnikov formula

$$\Delta \zeta = w \Delta c^2 / \Gamma$$

#### Modes



#### Modes



#### Modes



Understanding the microscopic origin of the slow mode:

The fluctuations around equilibrium are controlled by the entropy functional  $P \sim e^S$ .

Near the critical point convenient to "rotate" the basis of variables to "Ising"-like critical variables  $\mathcal{E}$  and  $\mathcal{M}$ .  $\mathcal{M} \sim s/n - (s/n)_{\rm CP}$ .

$$\delta \mathcal{S}[\delta \mathcal{E}, \delta \mathcal{M}] = \left[\frac{1}{2} a_{\mathcal{M}} (\delta \mathcal{M})^2 + \frac{1}{2} a_{\mathcal{E}} (\delta \mathcal{E})^2 + b \, \delta \mathcal{E} \, \delta \mathcal{M}^2 + \ldots\right] \,.$$

Since  $a_{\mathcal{M}} \ll a_{\mathcal{E}}$  fluctuations of  $\mathcal{M}$  are large and are slow to equilibrate.

Their magnitude is related to the slow relaxation mode  $\phi$ .

Separate "hard"  $k > \xi^{-1}$  and "soft"  $k \ll \xi^{-1}$  modes.

The new variable, "mode distribution function":

$$\phi(t, \boldsymbol{x}, \boldsymbol{Q}) = \int_{\boldsymbol{y}} \left\langle \, \delta \mathcal{M}(t, \boldsymbol{x} + \boldsymbol{y}/2) \, \delta \mathcal{M}(t, \boldsymbol{x} - \boldsymbol{y}/2) \, \right\rangle \, e^{-i\boldsymbol{Q}\cdot\boldsymbol{y}}$$

The additional mode distribution function relaxation equation:

$$(u \cdot \partial)\phi(t, \boldsymbol{x}, \boldsymbol{Q}) = 2\Gamma_{\mathcal{M}}(\boldsymbol{Q}) \left[a_{\mathcal{M}}^{-1} - \phi(t, \boldsymbol{x}, \boldsymbol{Q})\right]$$

where  $\Gamma_{\mathcal{M}}(\boldsymbol{Q})$  is known from model H (Kawasaki).

#### Relaxation of slow mode(s).



A fundamental question for Heavy-Ion collision experiments: Is there a critical point on the boundary between QGP and hadron gas phases?

Theoretical framework is needed – the goal for CLLABORATION .

- Large (non-gaussian) fluctuations universal signature of a critical point.
- In H.I.C., the magnitude of the signatures is controlled by dynamical non-equilibrium effects. The physics of the interplay of critical and dynamical phenomena can be captured by hydrodynamics with a critically slow mode(s) – Hydro+.