

# A non-equilibrium statistical basis for the relativistic diffusion model

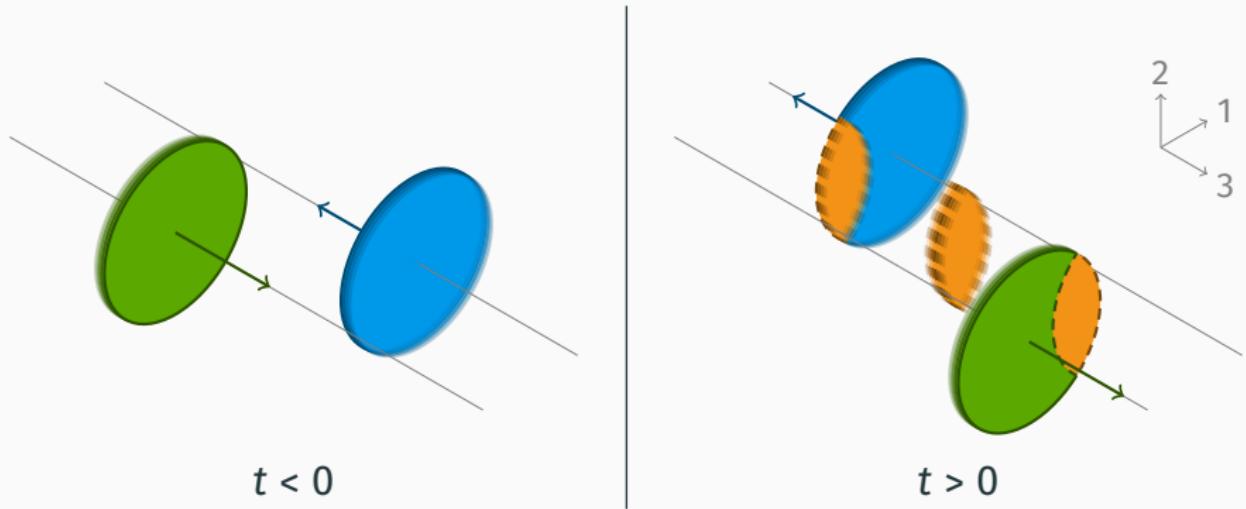
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# Motivation



Idea: model dynamics of **produced particles** via diffusion

- heat bath = light partonic d.o.f.
- Brownian particles = charged hadrons, net-protons, ...

# Outline

- 1 The relativistic diffusion model
- 2 Stochastic treatment of diffusion processes
- 3 Relativistic diffusion processes in phase-space
- 4 Fluctuation-dissipation relation
- 5 Conclusion & Outlook

## The relativistic diffusion model

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## Recap: Transverse mass & rapidity

transverse plane       $m_{\perp}(p^1, p^2) = \sqrt{m^2 + (p^1)^2 + (p^2)^2}$

$(p^1, p^2, p^3)$        $\mapsto$        $(m_{\perp}, \cancel{x}_{\perp}, y)$

beam direction       $y(p^1, p^2, p^3) = \frac{1}{2} \ln \left[ \frac{E(p^1, p^2, p^3) + p^3}{E(p^1, p^2, p^3) - p^3} \right]$

longitudinal momentum

$$\underline{p_{\parallel}(m_{\perp}, y)} = m_{\perp} \sinh(y)$$
$$\equiv p^3(m_{\perp}, y)$$

single particle energy

$$E(m_{\perp}, y) = m_{\perp} \cosh(y)$$

central collisions  $\Rightarrow$  neglect anisotropy in transverse plane

## Ingredient 1: Three sources of particle production

$$\frac{dN}{dy}(t; y) = \sum_{k \in \{f1, f2, gg\}} N_k \psi_k(t; y)$$

rapidity spectrum

number of particles  
in source

two fragmentation sources &  
one central (gluon-gluon) source

probability  
densities in  
rapidity space

## Ingredient 2: Time-evolution via Fokker–Planck equation

$$\underbrace{\partial_t R_k}_{\text{time evolution}} = -\underbrace{\partial_y [J_k R_k]}_{\text{drift}} + \underbrace{\partial_y^2 [D_k R_k]}_{\text{diffusion}}$$

with

$$\psi_k(t; y) =: \int dm_\perp m_\perp E(m_\perp, y) R_k(t; m_\perp, y) \quad \text{"reduced" distribution}$$

$$J_k(m_\perp, y) = -A_k(m_\perp) \sinh(y) \quad \text{drift coefficient}$$

$$D_k(m_\perp) = A_k(m_\perp) / (\beta m_\perp) \quad \text{diffusion coefficient}$$

# Issues regarding the current RDM

removal of superfluous  
d.o.f. from FPE?

conceptual

validity of FPE for  
“reduced” distribution  $R$ ?

relation between  
drift  $\leftrightarrow$  diffusion?

physical

underlying  
microscopic processes?



# **Stochastic treatment of diffusion processes**

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# Stochastic processes & Markov chains

Stochastic process = sequence of  $N + 1$  random variables

$$\{W_t\}_{t \in T} = \{W_{t_0} \rightarrow W_{t_1} \rightarrow W_{t_2} \rightarrow \dots \rightarrow W_{t_N}\}$$

where each  $W_{t_i}$  **randomly** takes some realization  $w_i \in \Omega$

⚠ randomly  $\not\Rightarrow$  independently

Special case: **Markov chain**

$\mathbb{P}\{W_{t_{n+1}} = w_{n+1}\}$  depends **solely** on  $w_n$  (i.e. not on  $w_0, \dots, w_{n-1}$ )

# Wiener process

## 1-dimensional simple symmetric random walk

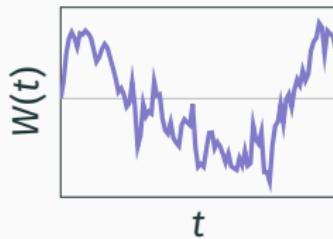
$$W_{t_{n+1}} = W_{t_n} \pm \Delta w$$

with equal probability  $p = 1/2$  for going left/right

Special choice:

$$t_n = \frac{n}{N} \text{ and } \Delta w = \frac{1}{\sqrt{N}}$$

$\xrightarrow{N \rightarrow \infty}$   
Wiener process



Behavior of  $dW(t) := W(t + dt) - W(t)$  for (arbitrary) timestep  $dt$ :

$$\langle dW(t) \rangle = 0, \quad \langle dW(t) dW(s) \rangle = \begin{cases} dt & \text{for } t = s \\ 0 & \text{otherwise} \end{cases}$$

$$\mathbb{P}\{dW(t) \in [w, w + dw]\} = (2\pi dt)^{-1/2} \exp\left[-\frac{w^2}{2dt}\right] dw \quad \text{incompatible with SRT!}$$

# Non-relativistic diffusion in one-dimensional Euclidean space

## Brownian motion in 1 dimension

$$dX(t) = \sigma dW(t)$$

↓ define probability density  $\rho$

$$\rho(t; x) dx := \mathbb{P}\{X(t) \in [x, x + dx]\}$$

↓ expand  $\langle h[X(t + dt)] \rangle$  for test function  $h$

## 1-dimensional diffusion equation

$$\partial_t \rho(t; x) = \frac{1}{2} \sigma^2 \partial_x^2 \rho(t; x)$$

# Non-relativistic diffusion in multi-dimensional Euclidean space

## Brownian motion in $d$ dimensions

$$d\vec{X}(t) = \vec{\sigma} \cdot d\vec{W}(t)$$

↓ define probability density  $\rho$

$$\rho(t; \vec{x}) d^d x := \mathbb{P}\{X_i(t) \in [x_i, x_i + dx_i] \forall i = 1, \dots, d\}$$

↓ expand  $\langle h[\vec{X}(t + dt)] \rangle$  for test function  $h$

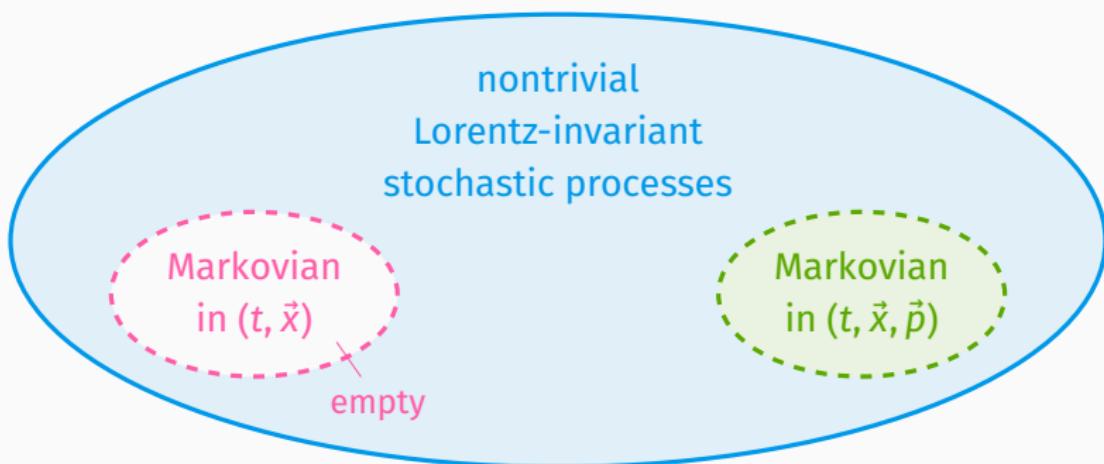
## $d$ -dimensional diffusion equation

$$\partial_t \rho(t; \vec{x}) = \frac{1}{2} (\vec{\sigma}^\top \cdot \vec{\nabla}_x)^2 \rho(t; \vec{x})$$

# Relativistic diffusion in Minkowski spacetime?

**Theorem (Dudley, Hakim, Łopuszański)**

Nontrivial Lorentz-invariant Markov processes cannot exist in Minkowski spacetime  $(t, \vec{x})$ !



# **Relativistic diffusion processes in phase-space**

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# Langevin-dynamical ansatz (I)

## Premises

- reference frame = rest frame of background (medium)
- evolution parameter  $t \equiv X^0$
- on-shell particles:  $E(\vec{P}) = \sqrt{M^2 + \vec{P}^2} \equiv P^0$
- particle-particle interactions negligible

## Equations of motion:

$$d\vec{X} = \frac{\vec{P}}{E(\vec{P})} dt, \quad d\vec{P} = \underbrace{\vec{\mu}(\vec{P}) dt}_{\text{drift}} + \underbrace{\vec{\sigma}(\vec{P}) \cdot d\vec{W}}_{\text{diffusion}}$$

Too general for our purposes!

## Langevin-dynamical ansatz (II)

$$P_{\parallel} = M_{\perp} \sinh(Y)$$
$$E = M_{\perp} \cosh(Y)$$

Simplification steps:

1. exploit symmetry  $\Rightarrow$  switch to  $(m_{\perp}, y) \Rightarrow$  2D problem

$$dX_{\perp} = \frac{\sqrt{M_{\perp}^2 - M^2}}{M_{\perp} \cosh(Y)} dt, \quad dX_{\parallel} = \tanh(Y) dt$$

2. assume negligible interdependence of  $dM_{\perp}$  &  $dY$

$$dM_{\perp} = \mu_{\perp}(M_{\perp}) dt + \sigma_{\perp}(M_{\perp}) dW_{\perp}$$

$$dY = \mu_{\parallel}(Y) dt + \sigma_{\parallel}(Y) dW_{\parallel}$$

3. optional: assume constant diffusion coefficients

# Time-evolution of the distribution function (I)

## Phase-space distribution function

$$\Psi(t; \mathbf{x}_\perp, \mathbf{x}_\parallel, m_\perp, y) dx_\perp dx_\parallel dm_\perp dy := \mathbb{P}\{X_\perp(t) \in [x_\perp, x_\perp + dx_\perp] \wedge X_\parallel(t) \in [x_\parallel, x_\parallel + dx_\parallel] \wedge M_\perp(t) \in [m_\perp, m_\perp + dm_\perp] \wedge Y(t) \in [y, y + dy]\}$$

probability to  
find a particle at time  $t$  in  
configuration  $(x_\perp, x_\parallel, m_\perp, y)$

## Evolution equation:

$$\begin{aligned} \partial_t \Psi = & - \frac{\sqrt{m_\perp^2 - M^2}}{m_\perp \cosh(y)} \partial_{x_\perp} \Psi \\ & - \tanh(y) \partial_{x_\parallel} \Psi \\ & - \partial_{m_\perp} [\mu_\perp(m_\perp) \Psi] + \frac{1}{2} \sigma_\perp^2 \partial_{m_\perp}^2 \Psi \\ & - \partial_y [\mu_\parallel(y) \Psi] + \frac{1}{2} \sigma_\parallel^2 \partial_y^2 \Psi \end{aligned}$$

still too much information



integrate out spatial &  
transverse d.o.f.

# Time-evolution of the distribution function (II)

## Marginalized (longitudinal) distribution function

$$\psi(t; y) = \int dx_{\perp} dx_{\parallel} dm_{\perp} \psi(t; x_{\perp}, x_{\parallel}, m_{\perp}, y)$$

## Integrated evolution equation:

$$\partial_t \psi(t; y) = \underbrace{-\partial_y [\mu_{\parallel}(y) \psi(t; y)]}_{\text{time evolution}} + \underbrace{\frac{1}{2} \sigma_{\parallel}^2 \partial_y^2 \psi(t; y)}_{\text{drift}} + \underbrace{\text{diffusion}}$$

- ⇒ FPE for “proper” distribution  $\psi$   
⇒ only one remaining d.o.f.
- } conceptual issues ✓

## Fluctuation–dissipation relation

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# Asymptotic equilibration of the system

**Observation:** system approaches stationary equilibrium state

- momentum space: isotropic asymptote expected

$$\lim_{t \rightarrow \infty} \phi(t; \vec{p}) =: \phi_\infty(\vec{p}) = C_3^{-1} \exp[-\beta E(\vec{p})] \quad \text{Maxwell-Jüttner distribution}$$

- rapidity space: transform  $\phi_\infty$  to  $(m_\perp, \varphi_\perp, y) \Rightarrow$  integrate out

$$\begin{aligned} \psi_\infty(y) &:= \int_M^\infty dm_\perp \int_0^{2\pi} d\varphi_\perp \underbrace{m_\perp^2 \cosh(y)}_{\text{Jacobian}} \phi[t; \vec{p}(m_\perp, \varphi_\perp, y)] \\ &= C_3^{-1} F(y) \exp[-\beta M \cosh(y)] \end{aligned}$$

with

$$F(y) := \frac{2\pi M^2}{\beta} \left\{ \frac{2}{[\beta M \cosh(y)]^2} + \frac{2}{\beta M \cosh(y)} + 1 \right\}$$

# Connection of drift & diffusion

Consistency:  $\psi_\infty$  must be a solution of the evolution equation

$$\underbrace{\partial_t \psi_\infty}_{=0} = \partial_y \left[ -\mu_{||} \psi_\infty + \frac{1}{2} \sigma_{||}^2 \partial_y \psi_\infty \right] \Rightarrow \psi_\infty(y) \propto \exp \left[ \int_*^y dy \tilde{y} \frac{\mu_{||}(\tilde{y})}{\sigma_{||}^2 / 2} \right]$$

$\Updownarrow$

## Fluctuation-dissipation relation

$$\mu_{||}(y) = \frac{1}{2} \sigma_{||}^2 \partial_y \ln [\psi_\infty(y)] = \frac{1}{2} \sigma_{||}^2 \left\{ -\beta M \sinh(y) + \frac{F'(y)}{F(y)} \right\}$$

equivalent to RDM      new term!

## Conclusion & Outlook

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# Revisiting the issues ...

conceptual

FPE contains  
only one d.o.f.!



FPE for “proper”  
probability density  $\psi$ !

physical

revised FDR  
more suitable?



determine  $\sigma_{\parallel}$  via  
mean relaxation?

**Thank you!**

## Further reading

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# Backup

# Evolution in phase-space

## Phase-space distribution function

$$f(t; x^1, \dots, x^d, p^1, \dots, p^d) d^d x d^d p \\ := \mathbb{P}\{(X^i(t), P^i(t)) \in [x^i, x^i + dx^i] \times [p^i, p^i + dp^i] \text{ for } i = 1, \dots, d\}$$

$$\left( \partial_t + \frac{p^i}{E} \partial_{x^i} \right) f = \partial_{p^i} \left[ -\mu_{\bullet}^i f + \frac{1}{2} \partial_{p_j} (\sigma_k^i \sigma_j^k f) \right] \quad \text{Itô}$$

$$= \partial_{p^i} \left[ -\mu_{\bullet}^i f + \frac{1}{2} \sigma_k^i \partial_{p_j} (\sigma_j^k f) \right] \quad \text{Stratonovich}$$

$$= \partial_{p^i} \left[ -\mu_{\bullet}^i f + \frac{1}{2} \sigma_k^i \sigma_j^k \partial_{p_j} f \right] \quad \text{Klimontovich}$$

## Counter terms in drift coefficient function

$$\mu_{\odot}^i = \mu_{\bullet}^i - \frac{1}{4} \lambda_{\odot} \partial_{p_j} (\sigma_k^i \sigma_j^k) \quad \begin{array}{l} \lambda_{\bullet} = -1 \\ \lambda_{\bullet} = \pm 0 \\ \lambda_{\bullet} = +1 \end{array}$$