

SMoment 1.0 Analysis Toolkit Manual

Prithwish Tribedy



Download link : <https://github.com/ptribedy/SMoment>

For any issues write to : prithwish2005@gmail.com, ptribedy@bnl.gov

SMoment 1.0 : Objectives

Major challenges in multiplicity fluctuation analysis are :

- Methods of efficiency correction becomes complicated
- Algebra of higher moments is cumbersome
- Error estimation in analytic approaches is very involved

Goal of SMoment is to **standardize** and **automate** such operations

Different higher moment observables

Higher moments :

The popular ones

$$\begin{aligned} \text{Mean } (\mu_1) &= \kappa_1 & \text{Skewness (S)} &= \frac{\kappa_3}{\kappa_2^{3/2}} & \text{Kurtosis (k)} &= \frac{\kappa_4}{\kappa_2^2} \\ \text{Variance } (\sigma^2) &= \kappa_2 \end{aligned}$$

Cross correlations : $C_{XY\dots}^{i,j,\dots} = \langle (X - \langle X \rangle)^i (Y - \langle Y \rangle)^j \dots \rangle$ Koch *et al* nucl-th/0505052

Ratio fluctuations : $\nu_{dyn}^i = \sum_r (-1)^r \binom{i}{r} \frac{f_{ir}}{f_{10}^i f_{01}^r}$ Christiansen *et al* 0902.4788
Sangaline 1505.00261

Strongly intensive cumulants: $E_{i,0} = \frac{1}{\mu_{0,1}} \left(\mu_{i,0} - \sum_{r=0}^{i-1} \binom{i-1}{r-1} \mu_{i-r,1} E_r \right)$

.....And many more

You can design & implement your own

Ladrem *et al* 1509.00954

The fundamental ones

$N \longrightarrow$ The quantity measured in every event

Any complicated observable can be expressed in terms of :

Moments

$$\mu_i = \langle N^i \rangle$$

$$\mu_{i,j,\dots} = \langle N_1^i N_2^j \dots \rangle$$

Central Moments

$$C_i = \langle (N_1 - \langle N_1 \rangle)^i \rangle$$

$$C_{i,j,\dots} = \langle (N_1 - \langle N_1 \rangle)^i (N_2 - \langle N_2 \rangle)^j \dots \rangle$$

Cumulants

$$\kappa_i = C_i - \mathcal{F}(C_{i-1}, C_{i-2}, \dots) \quad \mathcal{F} \longrightarrow \text{function of lower cumulants}$$

Factorial moments

$$f_i = \langle N(N-1)\dots(N-i+1) \rangle$$

$$f_{i,j,\dots} = \left\langle \frac{N_1!}{(N_1-i)!} \frac{N_2!}{(N_2-j)!} \dots \right\rangle$$

Introduction to SMoment 1.0

Iterative algorithms that allow for a number of observables :

- Moment conversion up to **any order**
- Efficiency correction for **any number of bins**
- Error estimation using **delta theorem**
- **Includes** Binwidth other analysis related corrections

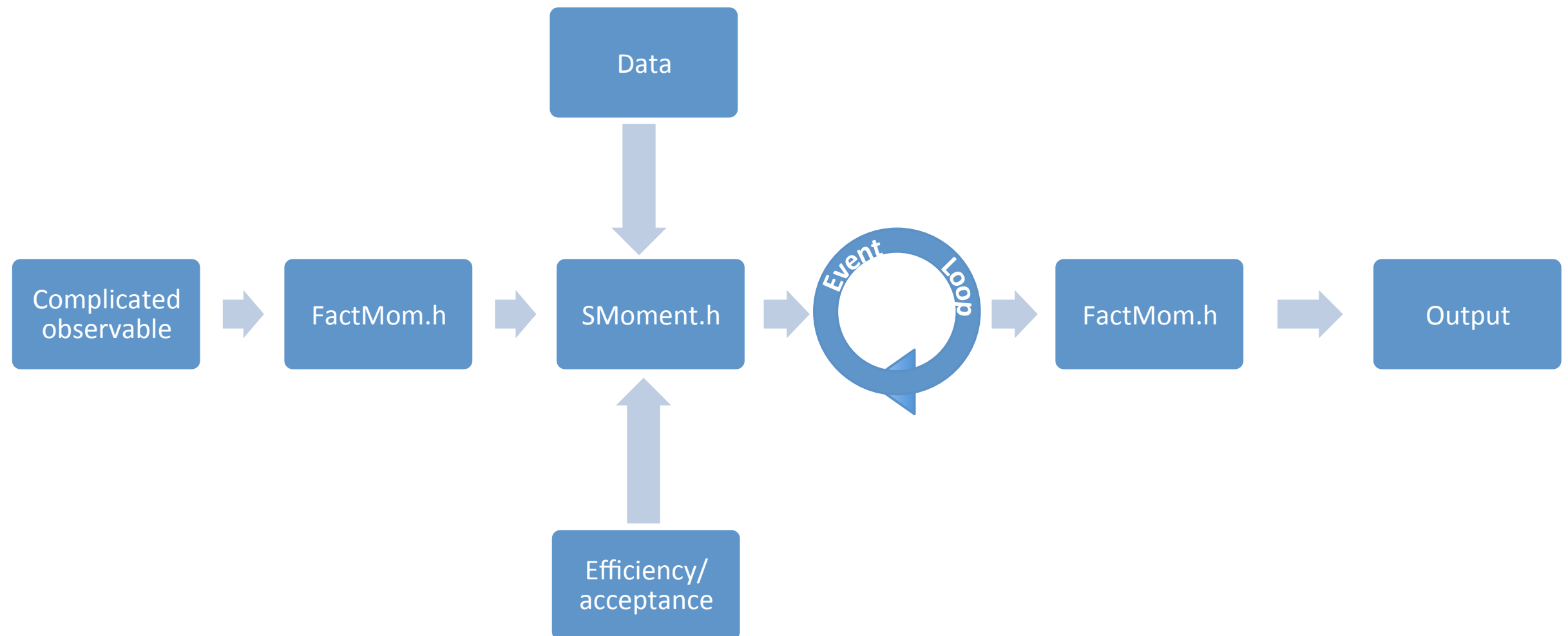
Two headers :

- I. **FactMom.h** : contains different classes that performs **algebra**
- II. **Smoment.h** : contains single class that performs **analysis**

SMoment can be downloaded from : <https://github.com/ptribedy/SMoment>

Let me know : prithwish2005@gmail.com for any issues

SMoment : Flowchart



SMoment : Classes

For algebra

- CentVecN : —→ Central Moments (N-order, N-variate)
- MomVecN : —→ Moments (N-order, N-variate)
- FactMomN : —→ Factorial Moments (N-order, N-variate)
- CumulantVec : —→ Cumulants (N-order, bi-variate)
- CumulantRatio : —→ Cumulant Ratios (N-order, bi-variate)
- SICumulantVec : —→ Strong. Int. Cumulants (N-order, bi-variate)
- NudynVecN : —→ v-dynamic (N-order, bi-variate)



For analysis

- SMomentN : —→ E-by-E analysis (error, efficiency, bin-width)

SMoment : example of moment conversion

Convert $\mu_{42} = \langle N^4 \bar{N}^2 \rangle$ into factorial moments

Incase you want to use this code:

```
#include "SMoment.h"
{
    MomVecN mnt_; //Class to handle multi-variate moments

    vector<int> mth; //specify orders of different variates
    mth.push_back(4); //order of first variate
    mth.push_back(2); //order of second variate

    mnt_.Mom2FactN(mth); //convert to factorial moment
}
```

Output :

```
Func to convert moments  $\mu_m = \langle N^m \rangle$  to factorial moments  $f_m = \langle N(N-1) \dots (N-m+1) \rangle$   

 $\mu_{42} = f_{11} + f_{12} + 7 f_{21} + 7 f_{22} + 6 f_{31} + 6 f_{32} + f_{41} + f_{42}$ 
```


SMoment : example of error estimation

Find expression for variance of $\kappa_6(\Delta N)$ using delta theorem

```
#include "SMoment.h"
{
    const int mth =6; //Order of cumulant of ΔN

    CumulantVec  clt__; //Class to handle bi-variate cumulants

    clt__.CalcVariance(mth); //Find variance in terms of central moments
}
```

Output :

```
Var(K_6)= ( C_12, - C_6^2 - 12 C_7 C_5 + 36 C_5^2 C_2 ) + 2 ( - 15 C_4 + 90 C_2^2 ) ( C_8 - C_6 C_2 - 6 C_5 C_3 ) + 2 ( - 15 C_2 ) ( C_10, - C_6 C_4 - 6 C_5^2 - 4 C_7 C_3 + 24 C_5 C_3 C_2 ) + 2 ( - 20 C_3 ) ( C_9 - C_6 C_3 - 6 C_5 C_4 - 3 C_7 C_2 + 18 C_5 C_2^2 ) + ( - 15 C_4 + 90 C_2^2 )^2 ( C_4 - C_2^2 ) + 2 ( - 15 C_2 ) ( - 15 C_4 + 90 C_2^2 ) ( C_6 - C_4 C_2 - 4 C_3^2 ) + 2 ( - 20 C_3 ) ( - 15 C_4 + 90 C_2^2 ) ( C_5 - 4 C_3 C_2 ) + ( - 15 C_2 )^2 ( C_8 - C_4^2 - 8 C_5 C_3 + 16 C_3^2 C_2 ) + 2 ( - 15 C_2 ) ( - 20 C_3 ) ( C_7 - 5 C_4 C_3 - 3 C_5 C_2 + 12 C_3 C_2^2 ) + ( - 20 C_3 )^2 ( C_6 - C_3^2 - 6 C_4 C_2 + 9 C_2^3 )
```

SMoment : example of efficiency correction

Convert κ_3 into factorial moments & correct for efficiency (2 bins)

```
#include "SMoment.h"
{
    const int mth =3; //Order of cumulant the K( $\Delta N$ )

    CumulantVec clt__; //Class to handle bi-variate cumulants

    vector<int> abinN; //vector for no. of efficiency bins
    abinN.push_back(2); //N (e.g. no. of protons)
    abinN.push_back(2); //N (e.g. no. of anti-protons)

    clt__.Cumulant2FactMoment(mth,abinN); //cumulants --> factorial moments with efficiency
}
```

Output :

```
Func to convert cumulant K_m to factorial moments f_m = <N(N-1)..(N-m+1)>
K_3= ( ((f_{1000}/ $\epsilon_1$  + f_{0100}/ $\epsilon_2$ ) + 3(f_{2000}/ $\epsilon_1^2$  + f_{1100}/ $\epsilon_1/\epsilon_2$  + f_{1100}/ $\epsilon_1/\epsilon_2$  + f_{0200}/ $\epsilon_2^2$ ) + (f_{3000}/ $\epsilon_1^3$  + f_{2100}/ $\epsilon_1^2/\epsilon_2$  + f_{2100}/ $\epsilon_1^2/\epsilon_2$  + f_{1200}/ $\epsilon_1/\epsilon_2^2$  + f_{2100}/ $\epsilon_1^2/\epsilon_2$  + f_{1200}/ $\epsilon_1/\epsilon_2^2$  + f_{1200}/ $\epsilon_1/\epsilon_2^2$  + f_{0300}/ $\epsilon_2^3$ ) - 3(f_{1000}/ $\epsilon_1$  + f_{0100}/ $\epsilon_2$ )^2 - 3(f_{2000}/ $\epsilon_1^2$  + f_{1100}/ $\epsilon_1/\epsilon_2$  + f_{1100}/ $\epsilon_1/\epsilon_2$  + f_{0200}/ $\epsilon_2^2$ ) (f_{1000}/ $\epsilon_1$  + f_{0100}/ $\epsilon_2$ ) + 2(f_{1000}/ $\epsilon_1$  + f_{0100}/ $\epsilon_2$ )^3) - 3((f_{1010}/ $\epsilon_1/\epsilon_3$  + f_{1001}/ $\epsilon_1/\epsilon_4$  + f_{0110}/ $\epsilon_2/\epsilon_3$  + f_{0101}/ $\epsilon_2/\epsilon_4$ ) - (f_{1000}/ $\epsilon_1$  + f_{0100}/ $\epsilon_2$ )(f_{0010}/ $\epsilon_3$  + f_{0001}/ $\epsilon_4$ ) + (f_{2010}/ $\epsilon_1^2/\epsilon_3$  + f_{2001}/ $\epsilon_1^2/\epsilon_4$  + f_{1110}/ $\epsilon_1/\epsilon_2/\epsilon_3$  + f_{1101}/ $\epsilon_1/\epsilon_2/\epsilon_4$  + f_{1110}/ $\epsilon_1/\epsilon_2/\epsilon_3$  + f_{1101}/ $\epsilon_1/\epsilon_2/\epsilon_4$  + f_{0210}/ $\epsilon_2^2/\epsilon_3$  + f_{0201}/ $\epsilon_2^2/\epsilon_4$ ) - (f_{2000}/ $\epsilon_1^2$  + f_{1100}/ $\epsilon_1/\epsilon_2$  + f_{1100}/ $\epsilon_1/\epsilon_2$  + f_{0200}/ $\epsilon_2^2$ )(f_{0010}/ $\epsilon_3$  + f_{0001}/ $\epsilon_4$ ) - 2(f_{1010}/ $\epsilon_1/\epsilon_3$  + f_{1001}/ $\epsilon_1/\epsilon_4$  + f_{0110}/ $\epsilon_2/\epsilon_3$  + f_{0101}/ $\epsilon_2/\epsilon_4$ )(f_{1000}/ $\epsilon_1$  + f_{0100}/ $\epsilon_2$ ) + 2(f_{1000}/ $\epsilon_1$  + f_{0100}/ $\epsilon_2$ )^2(f_{0010}/ $\epsilon_3$  + f_{0001}/ $\epsilon_4$ )) + 3((f_{1010}/ $\epsilon_1/\epsilon_3$  + f_{1001}/ $\epsilon_1/\epsilon_4$  + f_{0110}/ $\epsilon_2/\epsilon_3$  + f_{0101}/ $\epsilon_2/\epsilon_4$ ) + (f_{1020}/ $\epsilon_1/\epsilon_3^2$  + f_{1011}/ $\epsilon_1/\epsilon_3/\epsilon_4$  + f_{1011}/ $\epsilon_1/\epsilon_3/\epsilon_4$  + f_{1002}/ $\epsilon_1/\epsilon_4^2$  + f_{0120}/ $\epsilon_2/\epsilon_3^2$  + f_{0111}/ $\epsilon_2/\epsilon_3/\epsilon_4$  + f_{0111}/ $\epsilon_2/\epsilon_3/\epsilon_4$  + f_{0102}/ $\epsilon_2/\epsilon_4^2$ ) - 2(f_{1010}/ $\epsilon_1/\epsilon_3$  + f_{1001}/ $\epsilon_1/\epsilon_4$  + f_{0110}/ $\epsilon_2/\epsilon_3$  + f_{0101}/ $\epsilon_2/\epsilon_4$ )(f_{0010}/ $\epsilon_3$  + f_{0001}/ $\epsilon_4$ ) + 2(f_{1000}/ $\epsilon_1$  + f_{0100}/ $\epsilon_2$ )(f_{0010}/ $\epsilon_3$  + f_{0001}/ $\epsilon_4$ )^2 - (f_{1000}/ $\epsilon_1$  + f_{0100}/ $\epsilon_2$ )(f_{0010}/ $\epsilon_3$  + f_{0001}/ $\epsilon_4$ ) - (f_{0020}/ $\epsilon_3^2$  + f_{0011}/ $\epsilon_3/\epsilon_4$  + f_{0011}/ $\epsilon_3/\epsilon_4$  + f_{0002}/ $\epsilon_4^2$ )(f_{1000}/ $\epsilon_1$  + f_{0100}/ $\epsilon_2$ )) - ((f_{0010}/ $\epsilon_3$  + f_{0001}/ $\epsilon_4$ ) + 3(f_{0020}/ $\epsilon_3^2$  + f_{0011}/ $\epsilon_3/\epsilon_4$  + f_{0011}/ $\epsilon_3/\epsilon_4$  + f_{0002}/ $\epsilon_4^2$ ) + (f_{0030}/ $\epsilon_3^3$  + f_{0021}/ $\epsilon_3^2/\epsilon_4$  + f_{0021}/ $\epsilon_3^2/\epsilon_4$  + f_{0012}/ $\epsilon_3/\epsilon_4^2$  + f_{0021}/ $\epsilon_3^2/\epsilon_4$  + f_{0012}/ $\epsilon_3/\epsilon_4^2$  + f_{0012}/ $\epsilon_3/\epsilon_4^2$  + f_{0003}/ $\epsilon_4^3$ ) - 3(f_{0010}/ $\epsilon_3$  + f_{0001}/ $\epsilon_4$ )^2 - 3(f_{0020}/ $\epsilon_3^2$  + f_{0011}/ $\epsilon_3/\epsilon_4$  + f_{0011}/ $\epsilon_3/\epsilon_4$  + f_{0002}/ $\epsilon_4^2$ )(f_{0010}/ $\epsilon_3$  + f_{0001}/ $\epsilon_4$ ) + 2(f_{0010}/ $\epsilon_3$  + f_{0001}/ $\epsilon_4$ )^3) )
```

SMoment : example of efficiency correction

Find expression for variance of $Var(\kappa_6/\kappa_2)$ using delta theorem

```
#include "SMoment.h"
{
    CumulantRatio cr_("K6/K2"); //Class to handle bi-variate cumulant ratio

    cr_.CumulantRatio2CorrMoment(); //convert to central moments of ΔN

    cr_.CalcVariance(); //Find variance in terms of central moments of ΔN
}
```

Output :

$$k = \frac{(\zeta_6 - 15 \zeta_2 \zeta_4 - 10 \zeta_3^2 + 30 \zeta_2^3)}{(\zeta_2)}$$

$$\text{Var}(k) = \left(\frac{1}{(\zeta_2)} \right)^2 \left(\zeta_{12} - \zeta_6^2 - 12 \zeta_7 \zeta_5 + 36 \zeta_5^2 \zeta_2 \right) + 2 \left(\frac{1}{(\zeta_2)} \right) \left(\frac{1}{(+1)} \right) \left(\frac{1}{(\zeta_2)} \right) \left(-15 \zeta_4 + 90 \zeta_2^2 \right) + (-1) \left(\frac{1}{(\zeta_2)} \right) \left(\frac{1}{(+1)} \right) \left(\frac{1}{(\zeta_2)} \right) \left(\zeta_8 - \zeta_6 \zeta_2 - 6 \zeta_5 \zeta_3 \right) + 2 \left(\frac{1}{(\zeta_2)} \right) \left(\frac{1}{(+1)} \right) \left(\frac{1}{(\zeta_2)} \right) \left(-15 \zeta_2 \right) \left(\zeta_{10} - \zeta_6 \zeta_4 - 6 \zeta_5^2 - 4 \zeta_7 \zeta_3 + 24 \zeta_5 \zeta_3 \zeta_2 \right) + 2 \left(\frac{1}{(\zeta_2)} \right) \left(\frac{1}{(+1)} \right) \left(\frac{1}{(\zeta_2)} \right) \left(-20 \zeta_3 \right) \left(\zeta_9 - \zeta_6 \zeta_3 - 6 \zeta_5 \zeta_4 - 3 \zeta_7 \zeta_2 + 18 \zeta_5 \zeta_2^2 \right) + \left(\frac{1}{(\zeta_2)} \right) \left(\frac{1}{(-15 \zeta_4 + 90 \zeta_2^2)} \right) + (-1) \left(\frac{1}{(\zeta_2)} \right) \left(\frac{1}{(+1)} \right) \left(\frac{1}{(\zeta_2)} \right) \left(\zeta_6 - 15 \zeta_2 \zeta_4 - 10 \zeta_3^2 + 30 \zeta_2^3 \right) / \left((\zeta_2)^2 \right) \left(\frac{1}{(+1)} \right)^2 \left(\zeta_4 - \zeta_2^2 \right) + 2 \left(\frac{1}{(\zeta_2)} \right) \left(\frac{1}{(-15 \zeta_2)} \right) \left(\frac{1}{(\zeta_2)} \right) \left(-15 \zeta_4 + 90 \zeta_2^2 \right) + (-1) \left(\frac{1}{(\zeta_2)} \right) \left(\frac{1}{(+1)} \right) \left(\frac{1}{(\zeta_2)} \right) \left(\zeta_6 - \zeta_4 \zeta_2 - 4 \zeta_3^2 \right) + 2 \left(\frac{1}{(\zeta_2)} \right) \left(\frac{1}{(-20 \zeta_3)} \right) \left(\frac{1}{(\zeta_2)} \right) \left(-15 \zeta_4 + 90 \zeta_2^2 \right) + (-1) \left(\frac{1}{(\zeta_2)} \right) \left(\frac{1}{(+1)} \right) \left(\frac{1}{(\zeta_2)} \right) \left(\zeta_6 - 15 \zeta_2 \zeta_4 - 10 \zeta_3^2 + 30 \zeta_2^3 \right) / \left((\zeta_2)^2 \right) \left(\frac{1}{(+1)} \right) \left(\zeta_5 - 4 \zeta_3 \zeta_2 \right) + \left(\frac{1}{(\zeta_2)} \right) \left(\frac{1}{(-15 \zeta_2)} \right)^2 \left(\zeta_8 - \zeta_4^2 - 8 \zeta_5 \zeta_3 + 16 \zeta_3^2 \zeta_2 \right) + 2 \left(\frac{1}{(\zeta_2)} \right) \left(\frac{1}{(-15 \zeta_2)} \right) \left(\frac{1}{(\zeta_2)} \right) \left(-20 \zeta_3 \right) \left(\zeta_7 - 5 \zeta_4 \zeta_3 - 3 \zeta_5 \zeta_2 + 12 \zeta_3 \zeta_2^2 \right) + \left(\frac{1}{(\zeta_2)} \right) \left(\frac{1}{(-20 \zeta_3)} \right)^2 \left(\zeta_6 - \zeta_3^2 - 6 \zeta_4 \zeta_2 + 9 \zeta_2^3 \right)$$

SMoment : example of e-by-e analysis

Calculate κ_6 & its error with efficiency corrections for any no. of bins

STEP-I

```
CumulantVec * clt__ = new CumulantVec(); //Class to handle bi-variate cumulants
vector<FactVec> fvv=clt__->CalcFactVec(6); //Set the moment-vector which includes all expressions
```

STEP-II

```
//Set the SMoment class for e-by-e analysis
SMomentN * smt = new SMomentN(1, fvv, abinN); //(centrality-bins, moment-vector, efficiency-bin-vector)
```

STEP-III

```
//Event loop
{
    smt->Fill(Np_, eff_, 0, 1.); //multiplicity-vector, efficiency-vector, centrality-bin, event-weight
}
```

STEP-IV

```
//print output
smt->CalcCumulant(Centrality, 1, clt__, IncMom_, ObsMom_, "LOUD");
smt->CalcCumulantError(Centrality, 1, clt__, IncErr_, ObsErr_, "LOUD");

cout<<Corrected Mom,Err= "<<IncMom_<<"±"<<IncErr_<<" Un-Corrected Mom,Err= "<<ObsMom_<<"±"<<ObsErr_<<endl;
```

SMoment : example of e-by-e analysis

```
const int mth =3; //Order of cumulant the  $K(\Delta N)$ 

CumulantVec * clt__ =new CumulantVec(); //Class to handle bi-variate cumulants

vector<FactVec> fvv=clt__->CalcFactVec(mth); //Set the moment-vector which includes all expressions

//Set the no. of bins for efficiency
vector<int> abinN;
abinN.push_back(2); //(No. of efficiency bins for protons)
abinN.push_back(2); //(No. of efficiency bins for anti-protons)

//Set the values for efficiency
vector<double> eff_;
eff_.push_back(0.5); eff_.push_back(0.5); //(efficiency values for protons)
eff_.push_back(0.5); eff_.push_back(0.5); //(efficiency values for anti-protons)

//Set the SMoment class for e-by-e analysis
SMomentN * smt = new SMomentN(1, fvv, abinN); //(centrality-bins, moment-vector, efficiency-bin-vector)

//Event loop
for(int i=0; i<1e5; i++){

    vector<int> Np_; //multiplicity-vector
    Np_.push_back(gRandom->Binomial(gRandom->Poisson(20),0.5));
    Np_.push_back(gRandom->Binomial(gRandom->Poisson(20),0.5));
    Np_.push_back(gRandom->Binomial(gRandom->Poisson(10),0.5));
    Np_.push_back(gRandom->Binomial(gRandom->Poisson(10),0.5));

    smt->Fill(Np_, eff_, 0, 1.); //multiplicity-vector, efficiency-vector, centrality-bin, event-weight
}

for(int i=0; i<3; i++){
    smt->CalcCumulant(Centrality, 1, clt__, IncMom_, ObsMom_, "LOUD");
    smt->CalcCumulantError(Centrality, 1, clt__, IncErr_, ObsErr_, "LOUD");
    cout<<" K("<i<<" ) : Corrected= "<<IncMom_<<"±"<<IncErr_<<" Un-Corrected = "<<ObsMom_<<"±"<<ObsErr_<<endl;
}
```

SMoment : example of efficiency correction

Find expression for variance of $Var(\kappa_4/\kappa^2)$ using delta theorem

```
#include "SMoment.h"
{
    CumulantRatio cr_("K4/K2^2"); //Class to handle bi-variate cumulant ratio
    cr_.CumulantRatio2CorrMoment(); //convert to central moments of ΔN
    cr_.CalcVariance(); //Find variance in terms of central moments of ΔN
}
```

Output :

```
input=K4/K2^2
order=4 expo=1
order=2 expo=-2
( ζ_4 - 3 ζ_2^2 )
k =-----
( ζ_2 )^2

Var(k)=((1)/(( ζ_2 )^2) ( + 1) )^2 ( ζ_8 - ζ_4^2 - 8 ζ_5 ζ_3 + 16 ζ_3^2 ζ_2 ) + 2
((1)/(( ζ_2 )^2) ( + 1) )((1)/(( ζ_2 )^2) ( - 6 ζ_2 ) + (-2)( ζ_4 - 3 ζ_2^2)/(( ζ_2 )^3) ( +
1) ) ( ζ_6 - ζ_4 ζ_2 - 4 ζ_3^2 ) + ((1)/(( ζ_2 )^2) ( - 6 ζ_2 ) + (-2)( ζ_4 - 3 ζ_2^2)/((
ζ_2 )^3) ( + 1) )^2 ( ζ_4 - ζ_2^2 )
```