

# Ensemble Fluctuations in the UHECR Flux: Auger and JEM-EUSO Sensitivities

**Luis A. Anchordoqui**

*University of Wisconsin Milwaukee*

Cosmic Frontier Workshop,  
SLAC National Accelerator Laboratory  
6-8 March, 2013

# Outline

- What are ensemble fluctuations?
- Some examples
- Sensitivity of Auger and JEM-EUSO
- Conclusions

---

Markus Ahlers, LAA, and Andrew Taylor, PRD87 (2013) [[arXiv:1209.5427](#)]

Markus Ahlers, LAA, T. Paul, and Andrew Taylor, in preparation

# Ensemble Variation

- All predictions of UHECR spectra (proton or nuclei)  
are derived from a CR emission rate **density**  
(in units of  $\text{eV}^{-1} \text{cm}^{-3} \text{s}^{-1}$ )

# Ensemble Variation

- All predictions of UHECR spectra (proton or nuclei)  
are derived from a CR emission rate **density**  
(in units of  $\text{eV}^{-1} \text{cm}^{-3} \text{s}^{-1}$ )
- In reality
  - ✎ emission has to come from an ensemble of  $N$  (local) sources  
with (individual) emission rates (in units of  $\text{eV}^{-1} \text{s}^{-1}$ )


# Ensemble Variation

- All predictions of UHECR spectra (proton or nuclei)  
are derived from a CR emission rate **density**  
(in units of  $\text{eV}^{-1} \text{cm}^{-3} \text{s}^{-1}$ )
- In reality
  - ☞ emission has to come from an ensemble of  $N$  (local) sources  
with (individual) emission rates (in units of  $\text{eV}^{-1} \text{s}^{-1}$ )
- Unfortunately ☞ we don't know the exact location of the sources  
and so the standard flux prediction (or first-order guess)  
is only the **mean** ensemble contribution

# Ensemble Variation

- All predictions of UHECR spectra (proton or nuclei)  
are derived from a CR emission rate **density**  
(in units of  $\text{eV}^{-1} \text{cm}^{-3} \text{s}^{-1}$ )
- In reality
  - ☞ emission has to come from an ensemble of  $N$  (local) sources  
with (individual) emission rates (in units of  $\text{eV}^{-1} \text{s}^{-1}$ )
- Unfortunately ☞ we don't know the exact location of the sources  
and so the standard flux prediction (or first-order guess)  
is only the **mean** ensemble contribution
- Next best guess ☞ search for deviations from this mean prediction  
*i.e.* study the next statistical moment of the distribution  
☞ which is just the **ensemble variation**

# Cutoff Regularization

- The calculation reflecting spatial variations that depend on the local source density ( $\text{cm}^{-3}$ ) is formally divergent  unless we introduce a regulator  $\Rightarrow r_{\min}$

# Cutoff Regularization

- The calculation reflecting spatial variations that depend on the local source density ( $\text{cm}^{-3}$ ) is formally divergent  $\Rightarrow$  unless we introduce a regulator  $\Rightarrow r_{\min}$
- This mathematical regularization has a physical interpretation as the distance to the closest source  $\Rightarrow$  and it is the contribution of these closeby sources that brings the largest contribution to spectral variations from the source distribution



# Cutoff Regularization

- The calculation reflecting spatial variations that depend on the local source density ( $\text{cm}^{-3}$ ) is formally divergent  $\Rightarrow$  unless we introduce a regulator  $\Rightarrow r_{\min}$
- This mathematical regularization has a physical interpretation as the distance to the closest source  $\Rightarrow$  and it is the contribution of these closeby sources that brings the largest contribution to spectral variations from the source distribution
- Variations of spectral indices or emission rates are not in the form of oscillations (or **wiggles**) around the mean **sources may conspire lifting the spectrum over a wide energy range**  
BUT whatever the effect  $\Rightarrow$  the **mean deviation from the mean** is given by the **ensemble variation**

# Ensemble Fluctuations

- **Ensemble fluctuations** are variations in the energy spectrum in excess of Poisson statistics

# Ensemble Fluctuations

- **Ensemble fluctuations** are variations in the energy spectrum in excess of Poisson statistics
- **They** are influenced by various UHECR source and propagation characteristics
  - Distribution of *discrete* local sources
  - Nuclear Composition
  - Propagation effects

# Ensemble Fluctuations

- **Ensemble fluctuations** are variations in the energy spectrum in excess of Poisson statistics
- **They** are influenced by various UHECR source and propagation characteristics
  - Distribution of *discrete* local sources
  - Nuclear Composition
  - Propagation effects
- Effect in the GZK region could be “large” :  
relatively few local sources can cause large fluctuations

# Ensemble Fluctuations

- **Ensemble fluctuations** are variations in the energy spectrum in excess of Poisson statistics
- **They** are influenced by various UHECR source and propagation characteristics
  - Distribution of *discrete* local sources
  - Nuclear Composition
  - Propagation effects
- Effect in the GZK region could be “large” :  
relatively few local sources can cause large fluctuations
- Will Auger gather sufficient statistics to detect **EF** in GZK region?  
(*e.g. if we run beyond 2015*)
- What about JEM-EUSO?

# Point-Source Flux

Imagine sitting at center of sphere with radius  $r_*$   
with emission rate spectrum  $Q_A(E)/(4\pi r_*^2)$

Point-source flux  $\Rightarrow$  described by Boltzmann's equation

$$\begin{aligned} \frac{1}{r^2} \partial_r (r^2 F_{A,i}) &\simeq \delta(r - r_*) \frac{Q_{A,i}}{4\pi r^2} + \Gamma_{A,i+1}^{\text{CEL}} F_{A,i+1} - \Gamma_{A,i}^{\text{CEL}} F_{A,i} \\ &- \sum_{B < A} \Gamma_{(A,i) \rightarrow (B,i)} F_{A,i} + \sum_{B > A} \Gamma_{(B,i) \rightarrow (A,i)} F_{B,i} \end{aligned}$$

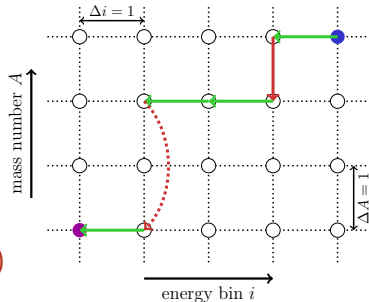
binned flux  $\Rightarrow F_{A,i} \equiv \Delta\epsilon_i A dF_A(A\epsilon_i)/dE$

emission rates  $\Rightarrow Q_{A,i} \equiv A \Delta\epsilon_i Q_A(A\epsilon_i)$

interaction rates  $\Rightarrow$

$$\Gamma_{A,i}^{\text{CEL}} \equiv \frac{b_A(A\epsilon_i)}{A\Delta\epsilon_i}$$

$$\Gamma_{(A,i) \rightarrow (B,i)} \equiv \Gamma_{A \rightarrow B}(A\epsilon_i)$$



# Ensemble-Averaged Flux

- We want to study the statistical mean and variation of the aggregated flux of  $n_s$  local sources  $\Rightarrow N_{A,i} \equiv \sum_{s=1}^{n_s} F_{A,i}(r_s)$

# Ensemble-Averaged Flux

- We want to study the statistical mean and variation of the aggregated flux of  $n_s$  local sources  $\Rightarrow N_{A,i} \equiv \sum_{s=1}^{n_s} F_{A,i}(r_s)$
- Consider  $n_s$  sources distributed between redshift  $r_{\min}$  and  $r_{\max}$ 
  - $\Rightarrow$  # of sources can be expressed via (local) source density  $\mathcal{H}_0$ 

$$n_s = \mathcal{H}_0(4\pi/3)(r_{\max}^3 - r_{\min}^3)$$



# Ensemble-Averaged Flux

- We want to study the statistical mean and variation of the aggregated flux of  $n_s$  local sources  $\Rightarrow N_{A,i} \equiv \sum_{s=1}^{n_s} F_{A,i}(r_s)$
- Consider  $n_s$  sources distributed between redshift  $r_{\min}$  and  $r_{\max}$   
 $\Rightarrow$  # of sources can be expressed via (local) source density  $\mathcal{H}_0$ 

$$n_s = \mathcal{H}_0 (4\pi/3) (r_{\max}^3 - r_{\min}^3)$$
- The probability distribution function of a single source is
 
$$\Rightarrow p(r) = \frac{\mathcal{H}_0}{n_s} 4\pi r^2 \Theta(r - r_{\min}) \Theta(r_{\max} - r)$$

# Ensemble-Averaged Flux

- We want to study the statistical mean and variation of the aggregated flux of  $n_s$  local sources  $\Rightarrow N_{A,i} \equiv \sum_{s=1}^{n_s} F_{A,i}(r_s)$
- Consider  $n_s$  sources distributed between redshift  $r_{\min}$  and  $r_{\max}$   
 $\Rightarrow$  # of sources can be expressed via (local) source density  $\mathcal{H}_0$ 

$$n_s = \mathcal{H}_0(4\pi/3)(r_{\max}^3 - r_{\min}^3)$$
- The probability distribution function of a single source is
 
$$\Rightarrow p(r) = \frac{\mathcal{H}_0}{n_s} 4\pi r^2 \Theta(r - r_{\min}) \Theta(r_{\max} - r)$$
- Ensemble-average of a quantity  $X(r_1, \dots, r_{n_s})$   
 (depending on the distance of the  $n_s$  sources)  
 can be expressed as  $\Rightarrow \langle X \rangle = \int dr_1 \cdot \dots \cdot dr_{n_s} p(r_1) \cdot \dots \cdot p(r_{n_s}) X$

# Ensemble-Averaged Flux

- We want to study the statistical mean and variation of the aggregated flux of  $n_s$  local sources  $\Rightarrow N_{A,i} \equiv \sum_{s=1}^{n_s} F_{A,i}(r_s)$
- Consider  $n_s$  sources distributed between redshift  $r_{\min}$  and  $r_{\max}$   
 $\Rightarrow$  # of sources can be expressed via (local) source density  $\mathcal{H}_0$ 

$$n_s = \mathcal{H}_0 (4\pi/3) (r_{\max}^3 - r_{\min}^3)$$
- The probability distribution function of a single source is
 
$$\Rightarrow p(r) = \frac{\mathcal{H}_0}{n_s} 4\pi r^2 \Theta(r - r_{\min}) \Theta(r_{\max} - r)$$
- Ensemble-average of a quantity  $X(r_1, \dots, r_{n_s})$   
 (depending on the distance of the  $n_s$  sources)  
 can be expressed as  $\Rightarrow \langle X \rangle = \int dr_1 \dots dr_{n_s} p(r_1) \dots p(r_{n_s}) X$
- Ensemble-average of local flux  $\Rightarrow \langle N_{A,i} \rangle \equiv \mathcal{H}_0 \int_{r_{\min}}^{r_{\max}} dr' 4\pi r'^2 F_{A,i}(r')$

# Ensemble-Averaged Flux

- We want to study the statistical mean and variation of the aggregated flux of  $n_s$  local sources  $\Rightarrow N_{A,i} \equiv \sum_{s=1}^{n_s} F_{A,i}(r_s)$
- Consider  $n_s$  sources distributed between redshift  $r_{\min}$  and  $r_{\max}$   
 $\Rightarrow$  # of sources can be expressed via (local) source density  $\mathcal{H}_0$ 

$$n_s = \mathcal{H}_0(4\pi/3)(r_{\max}^3 - r_{\min}^3)$$
- The probability distribution function of a single source is
 
$$\Rightarrow p(r) = \frac{\mathcal{H}_0}{n_s} 4\pi r^2 \Theta(r - r_{\min}) \Theta(r_{\max} - r)$$
- Ensemble-average of a quantity  $X(r_1, \dots, r_{n_s})$   
 (depending on the distance of the  $n_s$  sources)  
 can be expressed as  $\Rightarrow \langle X \rangle = \int dr_1 \dots dr_{n_s} p(r_1) \dots p(r_{n_s}) X$
- Ensemble-average of local flux  $\Rightarrow \langle N_{A,i} \rangle \equiv \mathcal{H}_0 \int_{r_{\min}}^{r_{\max}} dr' 4\pi r'^2 F_{A,i}(r')$
- Mean total flux  $\Rightarrow \langle N_{\text{tot}}(E) \rangle \equiv \sum_A \langle N_A(E/A) \rangle$

# Relative Flux Variation

- Defining the residual  $\delta X \equiv X - \langle X \rangle$   $\Rightarrow \langle \delta X \delta Y \rangle = \langle XY \rangle - \langle X \rangle \langle Y \rangle$

- Covariance between relative flux of  $\left\{ \begin{array}{l} \text{two particle species } A, B \\ \text{populating energy bins } i, j \end{array} \right.$  is

$$\langle \delta N_{A,i} \delta N_{B,j} \rangle \equiv \langle N_{A,i} N_{B,j} \rangle - \langle N_{A,i} \rangle \langle N_{B,j} \rangle$$

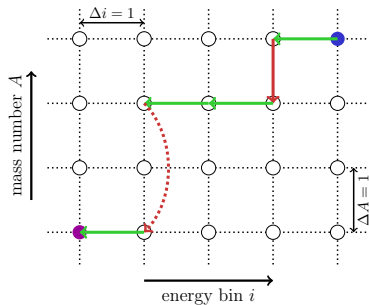
- Relative variation of total flux  
 $\Rightarrow$  described by two-point density perturbations

$$\sigma_{\text{loc}}^2 = \sum_{A,B} \frac{\langle \delta N_A(E/A) \delta N_B(E/B) \rangle}{\langle N_{\text{tot}}(E) \rangle^2}$$

# Cosmic Variance Parameters

Estimate of ensemble fluctuations includes :

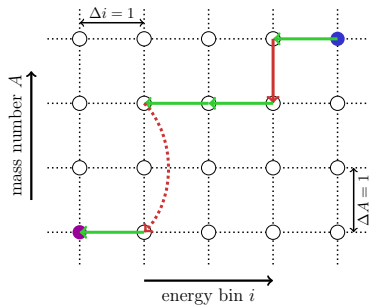
- source density
- source emission parameters  
 $\gamma$  and  $E_{\max}$  same  $\forall$  sources
- propagation effects  
[M. Ahlers and A. Taylor, PRD 82 \(2010\)](#)
- photopion (migration in energy bin)
- $e^+e^-$  pairs (migration in energy bin)
- photodisintegration (migration in mass)



# Cosmic Variance Parameters

Estimate of ensemble fluctuations includes :

- source density
- source emission parameters  
 $\gamma$  and  $E_{\max}$   $\rightarrow$  same  $\forall$  sources
- propagation effects  
 M. Ahlers and A. Taylor, PRD 82 (2010)
- photopion (migration in energy bin)
- $e^+e^-$  pairs (migration in energy bin)
- photodisintegration (migration in mass)



$\mathcal{H}_0 \sim 10^{-6} - 10^{-5} \text{ Mpc}^{-3}$   $\rightarrow$  consistent with absence of repeaters

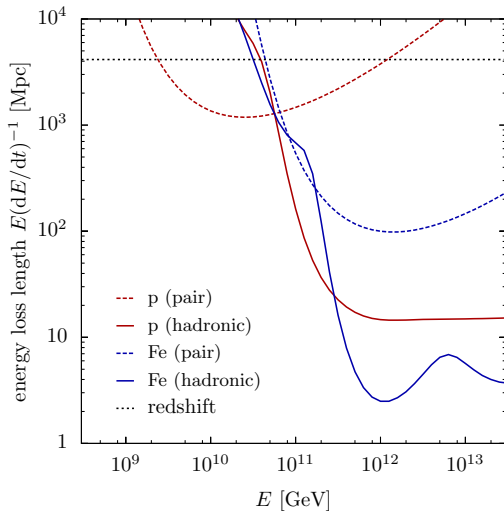
E. Waxman, K. B. Fisher, T. Piran ApJ 483 (1997)

T. Kashti and E. Waxman, JCAP 05 (2008)

H. Takami, S. Inoue, and T. Yamamoto, Astropart. Phys 35 (2012)

Pierre Auger Collaboration JCAP (submitted)

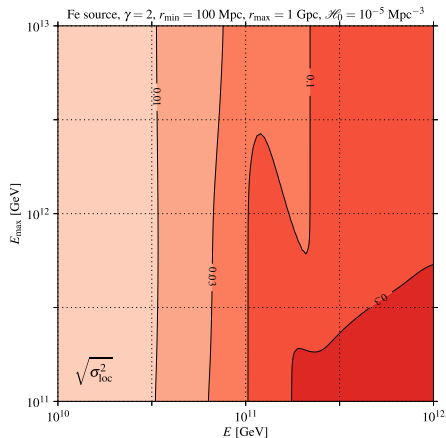
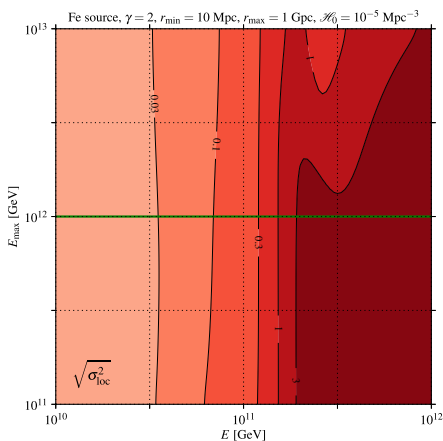
# Energy Loss Lengths



Energy losses carve the average energy spectrum  
and modulate its ensemble fluctuations



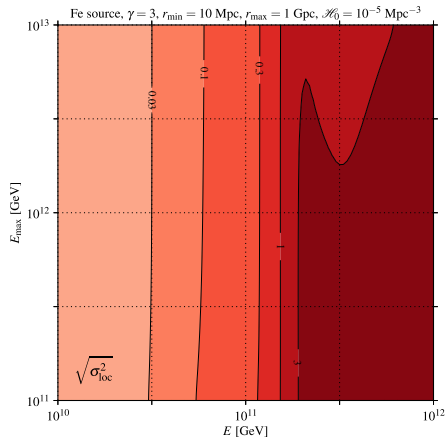
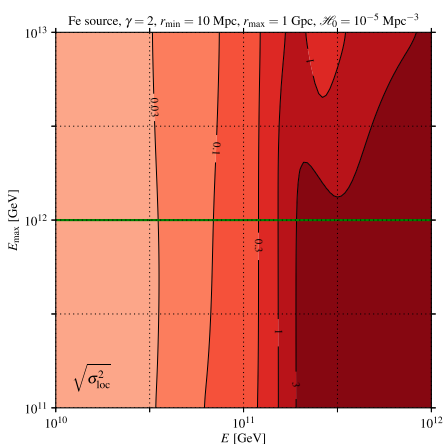
# Relative Ensemble Fluctuation



For  $r_{\min} = 10$  Mpc ➡ relative ensemble fluctuation around mean flux increases with  $E$  and rises above the level of 10% at about  $10^{10.8}$  GeV

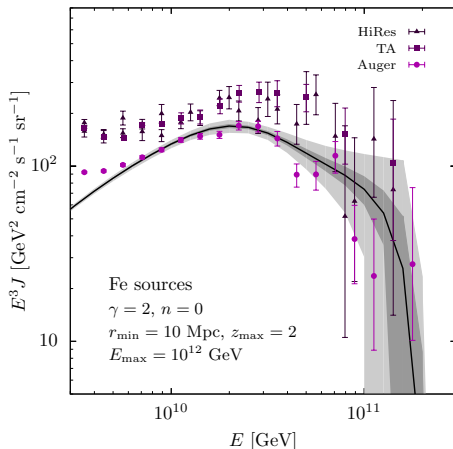
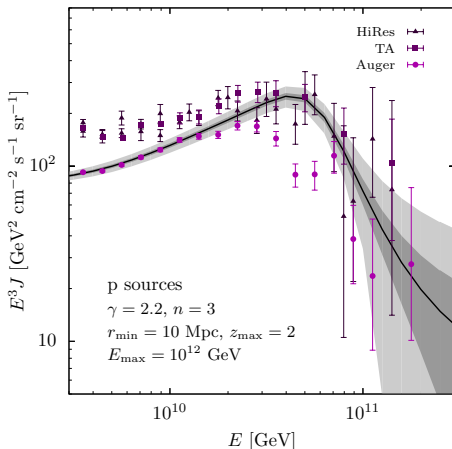
For  $r_{\min} = 100$  Mpc ➡ ensemble fluctuations are smaller by factor  $\sim 3$

# Relative Ensemble Fluctuation



These results do not strongly depend on the spectral index

# Spectral Wiggles $\Rightarrow r_{\min} = 10$ Mpc

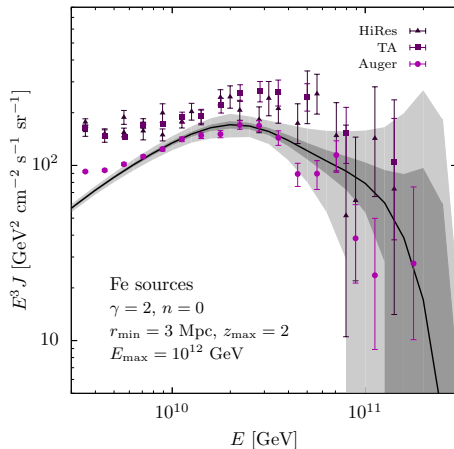
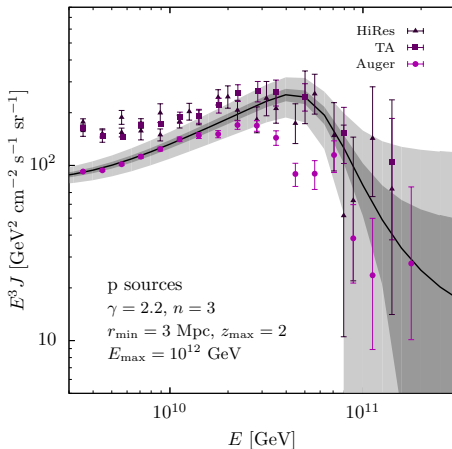


Approximate variation of the flux assuming a local source distribution:

$\mathcal{H}_0 = 10^{-5} \text{ Mpc}^{-3}$  (dark gray band)

$\mathcal{H}_0 = 10^{-6} \text{ Mpc}^{-3}$  (light gray band)

# Spectral Wiggles $\Rightarrow r_{\min} = 3 \text{ Mpc}$

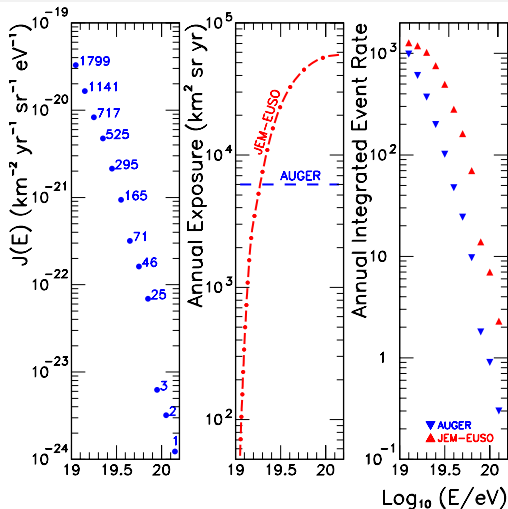


Approximate variation of the flux assuming a local source distribution:

$\mathcal{H}_0 = 10^{-5} \text{ Mpc}^{-3}$  (dark gray band)

$\mathcal{H}_0 = 10^{-6} \text{ Mpc}^{-3}$  (light gray band)

# Exposures



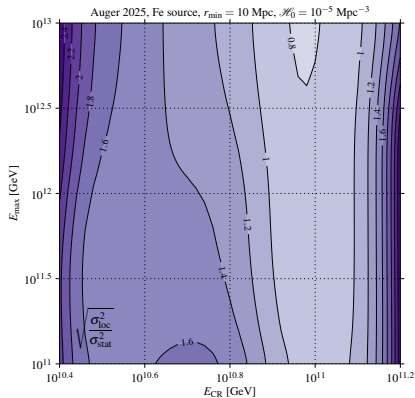
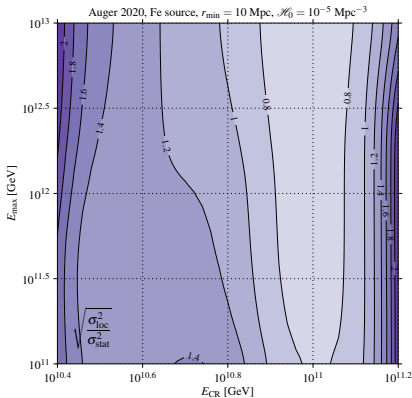
Pierre Auger Collaboration NIMA 613 (2010)

JEM-EUSO Collaboration Astropart. Phys. 44 (2013)

# Ensemble Fluctuations vs. Statistics

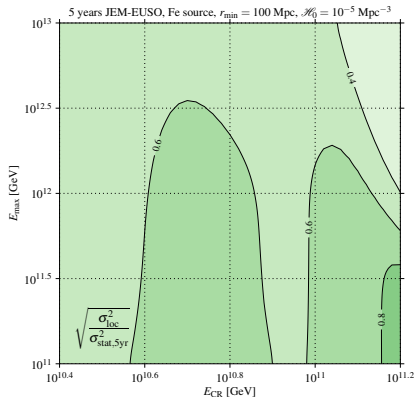
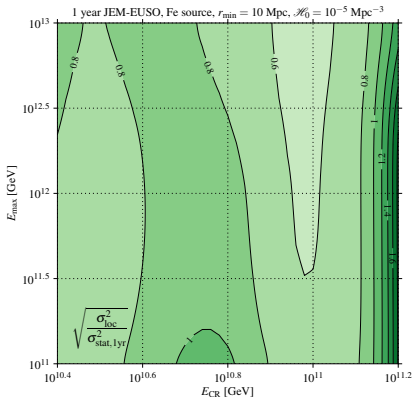
Exposure assumption:


21000 km<sup>2</sup> sr yr through 2010 ICRC + 6000 km<sup>2</sup> sr annual thereafter



Contour = 1 means the statistical error equals the ensemble fluctuation  
(i.e. "spectral wiggles" become discernable in the data)

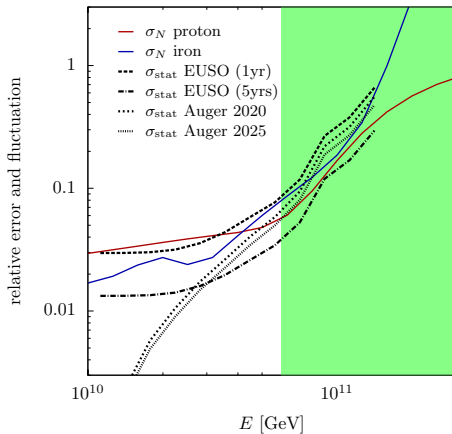
## Ensemble Fluctuations vs. Statistics (cont'd)



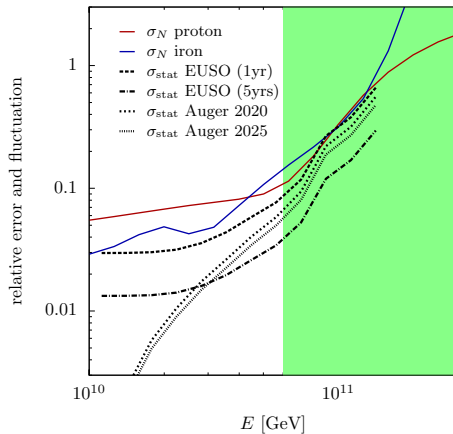
Though marginal  with sufficient exposure  
uncovering hints for  $r_{\min} = 10$  Mpc not out of the question....

$r_{\min} = 100 \text{ Mpc}$  🖐 out of range

# Summary



$r_{\min} = 10$  Mpc  $\Rightarrow 3\sigma$  evidence



$r_{\min} = 3$  Mpc  $\Rightarrow 5\sigma$  discovery




# Take-Home Message

- “Ensemble fluctuations” are fluctuations  
in excess of Poisson statistics
- They persist in limit of large statistics
- They are an expected feature of UHECR spectrum

# Take-Home Message

- “Ensemble fluctuations” are fluctuations
  - in excess of Poisson statistics
- They persist in limit of large statistics
- They are an expected feature of UHECR spectrum
- Magnitude and structure of fluctuations provide information on
  - local sources distribution
  - nuclear composition
  - injection parameters
  - lower bound on extragalactic magnetic field  
(when taken in combination with clustering measurements)
- As such ➡ ensemble fluctuations provide information
  - complementary to other measurements –  
of the complex features in the GZK region

# Take-Home Message

- “Ensemble fluctuations” are fluctuations in excess of Poisson statistics
- They persist in limit of large statistics
- They are an expected feature of UHECR spectrum
- Magnitude and structure of fluctuations provide information on
  - local sources distribution
  - nuclear composition
  - injection parameters
  - lower bound on extragalactic magnetic field (when taken in combination with clustering measurements)
- As such  ensemble fluctuations provide information – complementary to other measurements – of the complex features in the GZK region
- UHECR exposures collected by 2025 will provide the required statistics for identification of ensemble fluctuations from the GZK suppression features on a statistical basis