Oscillation phenomena in multiparticle production processes

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XLVI International Symposium on Multiparticle Dynamics Seogwipo, Jeju Island, 29 August - 2 September 2016 There is good evidence for the presence of oscillation in counting statistics, in many different, apparently very disparate branches of physics. Examples include:

- oscillations of the high-order cumulants of transport through a Mach-Zender interferometer , and
- in transport through a double quantum dot
- oscillations have been seen in quantum optics (in photon distribution function in slightly squeezed states)
- as well as in elementary particle physics,

further demonstrating the universality of the phenomenon in a large class of stochastic processes. In fact, whereas theoretical studies of a number of different systems have found that the high-order cumulants oscillate as functions of certain parameters, so far no systematic explanation of this phenomenon has been given.

In this presentation we concentrate on oscillation phenomena seen at LHC energies in transverse momentum distributions and multiplicity distributions.



Large transverse momentum distributions apparently exhibit power-like behavior. However, we argue that, under closer inspection, this behavior is in fact decorated with some log-periodic oscillations (seen in all LHC experiments). In what concerns multiplicity distributions P(N), they are most frequently described by the NBD. However, with increasing collision energy some systematic discrepancies become more and more apparent. The wave structure of the multiplicity distributions already observed by ALICE, CMS (and previously also by UA5) experiments is still hardly significant. Our result is not directly connected with the wave structure observed in data on P(N) for N> 25. The coefficients Cj (connected with "combinants") are completely insensitive to the P(N > (j + 1)) tail of the multiplicity distribution, whereas their oscillatory behavior starts from the very beginning.

Transverse momentum distributions are characterized by a quasi-power law (Hagedorn formula or Tsallis distribution)



Transverse momenta distributions of different kinds can be described by a quasi power law formula (known as QCD-inspired Hagedorn formula or Tsallis distribution when the observation is interpreted in terms of the statistical model of particle production, employing the Tsallis non-extensive statistics) which for large values of transverse momenta becomes scale free (independent on T) power distribution $1/p_T^n$

Tsallis distribution successfully describes spectra, the flux of which changes by over 14 orders of magnitude.

C-Y Wong et al., PRD 91 (2015) 114027

Tsallis distribution

C. Tsallis, J.Stat.Phys. 52 (1988) 479

$$\frac{1}{T}\left[1-(1-q)\frac{E}{T}\right]^{1-q}$$

$$q \rightarrow I$$

$$\frac{q}{T}$$

$$\frac{q}{T}\left[1-(1-q)\frac{E}{T}\right]^{1-q}$$

$$\frac{1}{T}\left[1-q\right]$$

$$\frac{1}{T}\left[exp\left(-\frac{E}{T}\right)\right]$$

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BG

R. Hagedorn (1965)

Superstatistics

Superstatistics which is a superposition of two different statistics relevant to driven nonequilibrium systems with a stationary state and intensive parameter fluctuations [C. Beck et al., Physica A322 (2003) 267]

$$h(E/T) = \int_{0}^{\infty} f(E/T)g(1/T)d(1/T)$$

Tsallis statistics as a special case of superstatistics

$$f(E) = \frac{1}{T} \exp\left(-\frac{E}{T}\right) \qquad BG$$

$$g(1/T) = \frac{1}{\Gamma(\frac{1}{q-1}-s)} \frac{T_0}{q-1} \left(\frac{1}{q-1} \frac{T_0}{T}\right)^{\frac{1}{q-1}-1-s} \exp\left(-\frac{1}{q-1} \frac{T_0}{T}\right) \qquad \text{gamma distr.}$$

$$h_q(E) = \int_0^\infty f(E)g(1/T)d(1/T) = \frac{2-q}{T_0} \left[1-(1-q)\frac{E}{T_0}\right]^{\frac{1}{1-q}}$$

Tsallis

$$q = 1 + \frac{Var(T)}{\langle T \rangle^2}$$

GW and ZW, PRL **84** (2000) 2770 C.Beck, PRL **87** (2001) 180601

transverse momentum distributions are characterized by a quasi-power law (Hagedorn formula or Tsallis distribution)



 $T = 0.145 \ GeV$ m = 6.7



The values of the corresponding power indices are similar, strongly indicating the existence of a common mechanism behind all these processes

Transverse momenta distribution in jet events



Multiplicity distribution in jet events



$$\frac{(N+1)P(N+1)}{P(N)} = a + bN$$

$$a = \langle N > k / (k + \langle N \rangle)$$
 $b = a / k$ $1 / k = q - 1$

$$a = \langle N \rangle$$
 $b = 0$

$$a = \langle N \rangle \kappa / (\kappa - \langle N \rangle)$$
 $b = a / \kappa$ $1 / \kappa = 1 - q$

[ATLAS, 7 TeV, |y|<1.9, $R = \sqrt{\Delta \eta^2 + \Delta \varphi^2} = 0.6$]

Self-similarity in jet events following from p-p collisions at LHC



GW and ZW, Phys.Lett.B 727 (2013) 163 [arXiv:1310.0671]

The self-similarity of the scattering process was already recognized by Hagedorn [R. Hagedorn and R. Ranft, Suppl. Nuovo Cim. 6, 169 (1968)], who described the various possible particle states as a 'fireball' and who defined a fireball as follows:

A fireball is

*... a statistical equilibrium of an undetermined number of all kinds of fireballs, each of which in turn is considered to be... (back to *)

Clearly, nowadays we would call this a self-similarity assumption.

Also [G. Gustafson and A. Nilsson, Nucl. Phys. B355, 106, (1991)]

QCD predicts that parton fragmentation into final state hadrons proceeds through multiple sub-jet production. This cascade of jets to sub-jets to subsub-jets (et cetera) to final state hadrons should demonstrate self-similar behavior.

and [J.D. Bjorken, Phys. Rev. D45, 4077 (1992)]

In QCD extra gluons of lower-pt, scales can also be radiated. This provides new populations of jets, which again extend the entire lego plot, including the extensions we have exhibited. The self-similar character of this extension should be evident.

Tsallis distribution decorated with log-periodic oscillation

transverse momentum distributions are characterized by a quasi-power law (Tsallis distribution)

Tsallis distribution is decorated with log-periodic oscillations



a = 0.909, b = 0.166, c = 1.86, d = 0.948 and f = -1.462

 $T = 0.145 \, GeV$ m = 6.7

Different energies



Fit to *data for pp collisions at 0.9 and 7* TeV from CMS experiment.

Parameters used are, respectively,

(T = 0.135, m = 8) and (T = 0.145, m = 6.7).



Different collision systems



Fit to data for Pb+Pb collisions (5% centrality) at 2.76 TeV from CMS experiment. Parameters used are T = 0.15, m = 7.05



Scale invariance

if for some function O(x), one finds that

 $O(\lambda x) = \mu O(x)$

then it is scale invariant and its form follows a simple power law,

$$O(x) = Cx^{-m} \qquad \text{with} \qquad m = -\ln \mu / \ln \lambda$$

This relation can be written as
where k is an arbitrary integer. It means therefore that, in general,
$$m = -\ln \mu / \ln \lambda + i2\pi k / \ln \lambda,$$

i.e., it is a complex number, the imaginary part of which signals a hierarchy of scales leading to

Log-periodic oscillations

$$\frac{df(E)}{dE} = -\frac{1}{T}f(E)$$
If the scale parameter is dependent on variable
(preferential attachment)
 $T = T(E) = T_0 + (q-1)E$

$$\frac{df(E)}{dE} = -\frac{1}{T(E)}f(E) = -\frac{1}{T_0 + (q-1)E}f(E)$$
Tsallis distribution
 $dE \Rightarrow \delta E$ finite
 $f(E + \delta E) = \frac{-n\delta E + nT + E}{nT + E}f(E)$

$$\delta E = \alpha(nT + E)$$

$$f(E + \alpha(nT + E)) = (1 - \alpha n)f(E)$$

$$scale$$
invariant
relation
$$x = (1 + \frac{E}{nT})$$

$$g((1+\alpha)x) = (1-\alpha n)g(x)$$

its solution is power law

$$g(x) \sim x^{-m_k}$$

with exponent m_k depending on α and acquiring an imaginary part

$$m_k = -\frac{\ln(1-\alpha n)}{\ln(1+\alpha)} + ik\frac{2\pi}{\ln(1+\alpha)}$$

In the special case (real solution) k = 0 the power m_0 still depends on α and increases with it roughly as

$$m_0 \cong n + \left(\frac{n}{2}(n+1)\right)\alpha + \left(\frac{n}{12}(4n^2 + 3n - 1)\right)\alpha^2 + \left(\frac{n}{24}(6n^3 + 4n^2 - n + 1)\alpha^3\right)\alpha^2 + \left(\frac{n}{24}(6n^2 + 2n^2 - n + 1)\alpha^3\right)\alpha^2 + \left(\frac{n}{24}(6n^2 + 2n^2 - n + 1)\alpha^3\right)\alpha^2 + \left(\frac{n}{24}(6n^2 + 2n^2 - n + 1)\alpha^3\right)\alpha^2 + \left(\frac{n}{$$

recovers in the limit $\alpha \rightarrow 0$ the power n in the usual Tsallis distribution







S. D. Poisson (1781-1840)



G. W. Snedecor (1881-1974)



V. Pareto (1848-1923) K. S. Lomax



C.Tsallis, 1988

 $f(x) \propto \exp\left(-\frac{x}{\sigma}\right)$



$$f(x) \propto \left(1 + \frac{2x}{n}\right)^{-\frac{1}{2}(n+2)}$$
 $n \in \mathbb{N}$



$$f(x) \propto \left(1 + \beta \frac{x}{n}\right)^{-n}$$

 $n \in \mathbf{R}$



Log-periodic oscillations





$$q-1 = \frac{Var(T)}{\langle T \rangle^2} - i \frac{S(T)}{\langle T \rangle^2}$$

where the spectral density of temperature fluctuations $S(T) = \omega \int \langle Cov[T(0), T(t)] \rangle e^{-i\omega t} dt$

complex multiplicative noise

in Langevin equation $dp/dt + \gamma(t)p = \xi(t)$ $\gamma(t) = \gamma_0(t) + i\gamma_1$ $E(\gamma)$ complex

the complex pdf

the imaginary part is proportional to the degree of incompatibility of the correlated stochastic processes.

log-periodic scale parameter T



$$T = \bar{a} + \bar{b}\sin[\bar{c}(\ln(E+\bar{d}) + \bar{f}]]$$

Stochastic equation for the temperature evolution in Langevin formulation with energy dependent noise $\xi(t, E)$

$$\frac{dT}{dt} + \frac{1}{\tau}T + \xi(t, E)T = \Phi$$

leads to

$$\frac{1}{n}\frac{d^2T}{d(\ln E)^2} + \left[\frac{1}{\tau} + \xi(t, E)\right]\frac{dT}{d(\ln E)} + T\frac{d\xi(t, E)}{d\ln E} = 0$$

which for the noise

$$\xi(t, E) = \xi_0(t) + \frac{\omega^2}{n} \ln E$$

(and relaxation time $\tau = const$)

is just an equation for the damping harmonic oscillator and has a solution

$$T = C \exp\left\{-n \cdot \left[\frac{1}{2\tau} + \frac{\xi(t, E)}{2}\right] \ln E\right\} \cdot \sin(\omega \ln E + \phi)$$

We could equivalently assume the energy independent noise, $\xi(t, E) = \xi_0(t)$

but allow for the energy dependent relaxation time

$$\tau = \tau(E) = \frac{n\tau_0}{n + \omega^2 \ln E}$$

Temperature fluctuations vs. multiplicity fluctuations



G.Wilk, Z.Włodarczyk, PRC79(2009)054903; EPJA40(2009)299; Physica A376(2007)279

multiplicity distributions



Recurence relation

$$(N+1)P(N+1) = g(N)P(N)$$

$$g(N) = \alpha + \beta N$$
For $N > 0$ the function $g(N)$ does not a caceptance process is described by BD.
However for $N = 0$

$$(N+1)P(N+1) = \langle N \rangle \sum_{j=0}^{N} C_j P(N-j)$$

NBD
$$\alpha = \frac{\langle N \rangle k}{k + \langle N \rangle}$$
 $\beta = \frac{\alpha}{k}$ Poisson $\alpha = \langle N \rangle$ $\beta = 0$ BD $\alpha = \frac{\langle N \rangle \kappa}{\kappa - \langle N \rangle}$ $\beta = \frac{\alpha}{\kappa}$

~ α

depend on the acceptance $\bar{\alpha}$ $\frac{d^{N+1}G(s)}{ds^{N+1}}$ $g(N) = \frac{(N+1)P(N+1)}{P(N)} =$ D). $\frac{\overline{d^N G(s)}}{4s^N}$

$$g(0) = \frac{\bar{\alpha}}{1 - \bar{\alpha} + \bar{\alpha} G_M(0)} \frac{dG_M(s)}{ds} \bigg|_{s=0}$$

$$\sum_{j=0}^{\infty} C_j = 1$$

The coefficients Cj tell us how P(N+1) depends on P(N - j), i.e., they encode the memory about particles produced earlier. In the case of the NBD, this memory exponentially disappears with increasing distance (rank) j.

$$\langle N \rangle C_j = (j+1) \left[\frac{P(j+1)}{P(0)} \right] - \langle N \rangle \sum_{i=0}^{j-1} C_i \left[\frac{P(j-i)}{P(0)} \right]$$

$$C_j = \frac{(j+1)}{\langle N \rangle} C_{j+1}^{\star} \qquad \qquad C_j^{\star} = \frac{1}{j!} \frac{d^j \ln G(z)}{dz^j} \Big|_{z=0}$$

$$\langle N \rangle C_j = (j+1) \left[\frac{P(j+1)}{P(0)} \right] - \langle N \rangle \sum_{i=0}^{j-1} C_i \left[\frac{P(j-i)}{P(0)} \right]$$

combinants

S. Hegyi, Phys. Lett. B 463 (1999) 126 S.K.Kauffman, M.Gyulassy, JPA11 (1978)1715

Knowing P(N) one can obtain the coefficients Cj using this recurrence formula



smooth dependence on rank j for NBD

$$C_j = \frac{k}{\langle N \rangle} p^{j+1} = \frac{k}{k+m} \exp(j \ln p)$$

Coefficients, Cj fitted by a triangular wave, $C_j \propto (2/\pi) \arcsin[\sin(2\pi j/\omega)]$ damped exponentially by some exponential factor $\propto \exp(-j/\lambda)$

$$\langle N \rangle C_j = \left\{ a_1 \left[1 - \left| 1 - 2 \left(\frac{j}{\omega} - Int \left(\frac{j}{\omega} \right) \right) \right| \right] - a_2 \right\} \cdot \exp\left(-\frac{j}{\lambda} \right) \right\}$$



Cj emerging from the experimental data





coefficients Cj are very sensitive to all changes in the original P(N)

coefficients Cj are insensitive to the statistics





Dynamical Clan Model (DCM)

$$P(N) = \frac{\Gamma(N+k)}{\Gamma(N+1)\Gamma(k)} p^N (1-p)^k$$
$$p = \frac{m}{m+k}$$

NBD

$$m = const$$

$$p(N) = \frac{1}{1 + \frac{c}{k} \exp(a|N - b|)}$$

$$m = m(N) = c \exp(a|N - b|)$$





Concluding Remarks

- Transverse momentum distributions are characterized by a quasi-power law (Tsallis distribution) decorated with log-periodic oscillations.
- □ Log-periodic structures in the data indicate that the system and/or the underlying physical mechanisms have characteristic scale invariance behavior. The discrete scale invariance and its associated complex exponents can appear spontaneously, without a pre-existing hierarchical structure.
- □ Tsallis distribution in energy results in NBD for multiplicity distribution.
- ❑ We observe strong oscillations of coefficients Cj at LHC energies. The coefficients Cj tell us how P(N+1) depends on P(N −j), i.e., they encode the memory about particles produced earlier. For the NBD this memory exponentially disappears with increasing distance (rank) j.
- The coefficients Cj are completely insensitive to the P(N > (j +1)) tail of the multiplicity distribution.
 Our analysis is not directly connected with the wave structure observed in data on P(N) for multiplicities N > 25. The oscillatory behavior of Cj is observed starting from the very beginning.

Alternatives? - Two-component models

$$h(p_T) = \alpha_1 \left(1 + \frac{p_T}{m_1 T_1} \right)^{-m_1} + \alpha_2 \left(1 + \frac{p_T}{m_2 T_2} \right)^{-m_2}$$



G.G.Barnafoldi et al., JPCS612(2015)012048 A "soft+hard" model…"

$$P(N) = \alpha_1 P_{NBD}(N, _1, k_1) + \alpha_2 P_{NBD}(N, _2, k_2)$$





Sensitivity of the ratio R and coefficients C_j to the systematic uncertainties of the measurement and to the unfolding uncertainties can be checked only by the scrutinous analysis of the raw data with the proper response matrix (and that exceeds our capability).

However, in the case when these oscillations (or some other, equally nonexpected) would be experimentally confirmed, a new, fresh look at the dynamics of multiparticle production processes would be open.

Very recent result:

It turns out that occurence of such oscillations do not eliminate the possible use of a multicomponent NBD. Namely, the multicomponent NBD can, after all, lead to the oscillatory behavior of coefficients C_i.

Let

$$P(N) = \sum_{l} \omega_{l} P_{NBD}(N, p_{l})$$
be superposition of NBDs, $P_{NBD}(N, p_{l})$, with weights ω_{l} and emission probability

$$p_{l} = m_{l} / (m_{l} + k_{l}).$$
 We can write

$$P(0)C_{j} = \frac{1}{\langle N \rangle} (j+1)\sum_{l} \omega_{l} P_{NBD}(j+1, p_{l}) - \sum_{i=0}^{j-1} C_{i}\sum_{l} \omega_{l} P_{NBD}(j-i, p_{l}) =$$

$$(j+1)\left(\sum_{l} \omega_{l} \frac{P_{NBD}(j+1, p_{l})}{\langle N \rangle} - \sum_{l} \omega_{l} \frac{P_{NBD}(j+1, p_{l})}{m_{l}}\right) + \sum_{l} \omega_{l} \left(\frac{1}{m_{l}}(j+1)P_{NBD}(j+1, p_{l}) - \sum_{i=0}^{j-1} C_{i}P_{NBD}(j-i, p_{l})\right)$$
Using C_j for NBD in the second summand of the above equation we have

$$P(0)C_{j} = (j+1)\left(\sum_{l} \omega_{l} P_{NBD}(j+1, p_{l})\left(\frac{1}{\langle N \rangle} - \frac{1}{m_{l}}\right)\right) + \sum_{l} \omega_{l}(1-p_{l})^{k_{l}+1}p_{l}^{j} \qquad \text{and}$$

$$P(0)C_{j} = \sum_{l} \omega_{l} p_{l}^{j}(1-p_{l})^{k_{l}+1}\left\{\frac{\Gamma(j+k_{l}+1)}{\Gamma(k_{l}+1)\Gamma(j+1)} \frac{m_{l}-\langle N \rangle}{\langle N \rangle} + 1\right\}$$

For $m_l < \langle N \rangle$ we have negative terms which can result in nonmonotonic behavior of coefficients C_j .

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be superposition of NBDs, $P_{NBD}(N, p_{i})$, with weights ω_{i} and emission probability
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 $(j+1)\left(\sum_{i} \omega_{i} \frac{P_{NBD}(j+1, p_{i})}{\langle N \rangle} - \sum_{i} \omega_{i} \frac{P_{NBD}(j+1, p_{i})}{m_{i}}\right) + \sum_{i} \omega_{i}\left(\frac{1}{m_{i}}(j+1)P_{NBD}(j+1, p_{i}) - \sum_{i=0}^{j-1} C_{i}P_{NBD}(j-i, p_{i})\right)$
Using C_j for NBD in the second summand of the above equation we have

$$P(0)C_{j} = (j+1)\left(\sum_{i} \omega_{i}P_{NBD}(j+1, p_{i})\left(\frac{1}{\langle N \rangle} - \frac{1}{m_{i}}\right)\right) + \sum_{i} \omega_{i}(1-p_{i})^{k_{i}+1}p_{i}^{i}$$
and

$$P(0)C_{j} = \sum_{i} \omega_{i}p_{i}^{j}(1-p_{i})^{k_{i}+1}\left(\frac{\Gamma(j+k_{i}+1)}{\Gamma(k_{i}+1)\Gamma(j+1)}\frac{m_{i}-\langle N \rangle}{\langle N \rangle} + 1\right)$$
For $m_{i} < \langle N \rangle$ we have negative terms which can result in nonmonotonic behavior of coefficients C_{j} .

Very recent result:



The 2-component NBD with suitably chosen parameters produces oscillations (dashed line). But those parameters are not the one used so far in fitting P(N) (full line).



Therefore: Possible models of multiparticle production must describe, with the same parameters, both the multiplicity distributions P(N) and the corresponding coefficients C_j becsause these coefficients provide us a new information, which can be used to improve models of particle production processes.

여러분의 관심 에 감사드립니다

Thank you for your attention and I look forward to your comments and questions

References:



Entropy 17 (2015) 384 Chaos, S & F 81 (2015) 487



arXiv:1601.03883

Back-up slides

Frequency of oscillations

Comparison of fit parameters of oscillating term R clearly show that observed frequency given by parameter C is few tens smaller than expected

$$2\pi/\ln(1+\alpha)$$

value for any reasonable $\, lpha \,$

and the hierarchy of evolution

$$E_i = E_{i-1} + \alpha_{i-1}(nT + E_{i-1})$$

Neglecting the fluctuations of α_i parameters, after κ steps

 $nT + E_{\kappa} = (1 + \alpha)^{\kappa} (nT + E_0)$

and

$$g((1+\alpha)^{\kappa} x) = (1-\alpha n)^{\kappa} g(x)$$

These equation do not change the slope parameter m_0 but frequency of oscillation

$$c = \frac{2\pi}{\kappa \ln(1+\alpha)}$$

becomes K times smaller

Experimental data indicate that $\kappa \cong 22$ (for $\alpha \cong 0.15$ and $c \cong 2$)



number of clans

 $< N_C >= k \ln\left(1 + \frac{m}{k}\right)$

$$N_C = N_C(N) \cong k \ln\left(\frac{m}{k}\right) = k \left\lfloor \ln\left(\frac{c}{k}\right) + a|N - b| \right\rfloor$$

multiplicity in a clan

$$n_c = \frac{N}{N_C} = \frac{N}{k \left[\ln \left(\frac{c}{k} \right) + a |N - b| \right]}$$

The NBD can also be defined by the following probability generating function

$$G_{NBD}(s) = \left(\frac{1-p}{1-ps}\right)^k \quad \text{where} \quad p = \frac{m}{m+k}.$$
 (A.1)

Particles are registered with the probability α and their acceptance process is described by the binomial distribution with generating function

$$G_{BD}(s) = 1 - \alpha + \alpha s. \tag{A.2}$$

The number N of registered particles is

$$N = \sum_{i=1}^{M} n_i. \tag{A.3}$$

where n_i follows the BD and M comes from the NBD. The generating function for the distribution of N registered particles is then given by

$$G(s) = G_{BD}(G_{NBD}(s)) = 1 - \alpha + \alpha \left(\frac{1-p}{1-ps}\right)^{k}.$$
 (A.4)

This corresponds to a probability distribution of registered particles

$$P(N) = \frac{1}{N!} \frac{d^N G(s)}{ds^N} \bigg|_{s=0}.$$
 (A.5)

The corresponding recurrence relation for this distribution is

$$g(N) = \frac{(N+1)P(N+1)}{P(N)} = \frac{\frac{d^{N+1}G(s)}{ds^{N+1}}\Big|_{s=0}}{\frac{d^N G(s)}{ds^N}\Big|_{s=0}}.$$
(A.6)

Note that for N > 0 the function g(N) does not depend on the acceptance and is the same as that for the NBD. However, for N = 0 the acceptance α enters and one has that

$$g(0) = \frac{\alpha \left(1-p\right)^{k} p k}{1-\alpha+\alpha \left(1-p\right)^{k}} = \frac{m\alpha \left(\frac{k}{m+k}\right)^{k+1}}{1-\alpha+\alpha \left(\frac{k}{m+k}\right)^{k}}.$$
(A.7)

In fact, the above result is valid for any distribution P(M) with probability generating function $G_M(s)$, i.e., the term with N = 0,

$$g(0) = \frac{\alpha}{1 - \alpha + \alpha G_M(0)} \frac{dG_M(s)}{ds} \Big|_{s=0},\tag{A.8}$$

always depends on the acceptance.