Nonadditive entropy and nonextensive statistical mechanics - Some central concepts and recent applications

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Abstract. We briefly review central concepts concerning nonextensive statistical mechanics, based on the nonadditive entropy $S_q = k \sum_i p_i^q \ln p_i$ ($q \in \mathbb{R}$, $S_1 = -k \sum_i p_i \ln p_i$). Among others, we focus on possible realizations of the $q$-generalized Central Limit Theorem, including at the edge of chaos of the logistic map, and for quasi-stationary states of many-body long-range-interacting Hamiltonian systems.

1. Introduction

1.1. Entropy

The ubiquitous concept of energy is associated with the possibilities for the configurations of a mechanical system (e.g., the eigenvalues of the Hamiltonian of a quantum system defined in a specific Hilbert space). The concept of entropy emerges in an even larger domain, since it can be defined for any system, mechanical or not, which admits a set of probabilities for its possible configurations. For instance, if we are dealing with a quantum mechanical system, the set of probabilities typically is that corresponding to the eigenvectors of the Hilbert space. Epistemologically speaking, entropy is one of the most subtle concepts in physics. Entropy and energy together constitute the basis on which statistical mechanics — one of the pillars of contemporary physics — is constructed.

The entropy, initially defined by Clausius for thermodynamics, connects the macroscopic and microscopic worlds. Its most elementary form is the logarithmic one, first introduced by Boltzmann and refined by Gibbs, von Neumann, Shannon, Jaynes and others. For a finite discrete set of probabilities $\{p_i\}$ is given by

$$S_{BG} = -k \sum_{i=1}^{W} p_i \ln p_i \left( \sum_{i=1}^{W} p_i = 1 \right) ,$$

(1)

where $BG$ stands for Boltzmann-Gibbs. The conventional constant $k$ is typically taken to be the Boltzmann universal constant for thermostatistical systems, or taken to be unity in information
theory. For the particular case of equal probabilities, i.e., \( p_i = 1/W, \forall i \), we have

\[
S_{BG} = k \ln W, \tag{2}
\]
carved on stone in Boltzmann grave in Vienna. Expression (1) enables the construction of a remarkably useful physical theory, referred to as Boltzmann-Gibbs statistical mechanics.

Many entropic forms have been introduced, and reintroduced, since Boltzmann (see [1, 2] and references therein for details). In 1988 [3], a more general form, namely

\[
S_q = k \sum_{i=1}^{W} p_i \ln_q p_i = k \sum_{i=1}^{W} p_i \left( \frac{W}{q} \right) \left( \sum_{i=1}^{W} p_i \right) = 1; q \in \mathbb{R}; S_1 = S_{BG} \right), \tag{3}
\]
was proposed as the basis for generalizing BG statistical mechanics (into a theory now known as nonextensive statistical mechanics\(^1\)). For the particular case of equal probabilities, expression (3) becomes

\[
S_q = k \frac{W^{1-q} - 1}{1 - q}. \tag{4}
\]

By introducing the \( q \)-logarithmic function

\[
\ln_q x \equiv \frac{x^{1-q} - 1}{1-q} \quad (x > 0; q \in \mathbb{R}; \ln_1 x = \ln x), \tag{5}
\]
expressions (3) and (4) can be respectively rewritten as follows:

\[
S_q = k \sum_{i=1}^{W} p_i q_1 p_i = -k \sum_{i=1}^{W} p_i q \ln_q p_i, \tag{6}
\]
and

\[
S_q = k \ln_q W. \tag{7}
\]

The axiomatics associated with this entropy have been quite explored and interesting characterizations have emerged. For details we may address the reader to [4, 5, 6, 7, 8], among others.

1.2. Additivity versus extensivity

We adopt for entropy additivity the definition given in Penrose’s classical book [9], namely that an entropy \( S \) is said additive if, for any two probabilistically independent systems \( A \) and \( B \), i.e., for \( p_{i,j}^{A+B} = p_{i}^{A} p_{j}^{B}, \forall (i,j) \), we have that

\[
S(A + B) = S(A) + S(B), \tag{8}
\]

where \( S(A + B) \equiv S(\{p_{i,j}^{A+B}\}), S(A) \equiv S(\{p_{i}^{A}\}), \) and \( S(B) \equiv S(\{p_{j}^{B}\}) \).

From definition (3) it is straightforward to prove that, for any two probabilistically independent systems \( A \) and \( B \),

\[
\frac{S_q(A + B)}{k} = \frac{S_q(A)}{k} + \frac{S_q(B)}{k} + (1-q) \frac{S_q(A)}{k} \frac{S_q(B)}{k}. \tag{9}
\]

\(^1\) The word nonextensive is to be associated with the fact that the total energy of long-range-interacting mechanical systems is nonextensive, in contrast with the case of short-range-interacting systems, whose total energy is extensive in the thermodynamical sense.
Therefore, $S_{BG}$ is additive, whereas $S_q (q \neq 1)$ is nonadditive.

Entropic extensivity is a concept in some sense more subtle than additivity. An entropy $S$ of a given system constituted by $N$ elements is said to be extensive if

$$0 < \lim_{N \to \infty} \frac{S(N)}{N} < \infty,$$

(10)
i.e., if $S(N) \propto N$ for $N >> 1$. We see therefore that additivity only depends on the specific mathematical connection between the macroscopic entropy functional and the probabilities of the configurations of the system. Extensivity depends on this but also on the specific system, more precisely on the nature of the correlations of its elements, and therefore of its collective configurations.

The distinction between additivity and extensivity has already been illustrated in simple probabilistic systems [10]. It has also been shown for the so-called block entropy (entropy of a subsystem of the entire system) of strongly quantum entangled fermionic and bosonic systems [11].

For the probabilistic system it has been shown [10] that

$$S_{q_{ent}}(N) \propto N \ (N >> 1),$$

(11)
where ent stands for entropy, $N$ is the number of (strongly correlated) binary random variables, and

$$q_{ent} = 1 - \frac{1}{d},$$

(12)
$d = 1, 2, 3, ...$ characterizing the width of an infinitely long strip of nonvanishing probabilities of a probability triangle asymptotically satisfying the Leibnitz rule (i.e., asymptotically scale-invariant).

For the (one-dimensional) fermionic system it has been shown that, at criticality at vanishing temperature, we have [11]

$$\lim_{N \to \infty} S_{q_{ent}}(N, L) \propto L \ (L >> 1),$$

(13)
where $L$ is the number of first-neighboring spins (or analogous elements) within an infinitely long ($N \to \infty$) chain, and

$$q_{ent} = \sqrt{9 + c^2} - 3, \quad \frac{c}{c},$$

(14)
where $c$ is the central charge ($c = 1/2$ for the Ising ferromagnet, and $c = 1$ for the isotropic $XY$ ferromagnet, in the presence of a critical transverse magnetic field in both cases). We verify that $q_{ent}$ monotonically increases from zero to one when $c$ increases from zero to infinity.

For the (two-dimensional) bosonic system the results are qualitatively the same. However they have been established only numerically, not analytically.

The generic scenario which emerges is that, for a vast class of systems (but certainly not all), a value $q_{ent}$ exists such that $S_{q_{ent}}(N) \propto N \ (N \to \infty)$, where $N$ is the number of elements of the system under consideration (which might be the entire system, or only a large part of it). For standard systems, we have that $q_{ent} = 1$; for various classes of anomalous systems, we have $q_{ent} \neq 1$. The situation is depicted in Fig. 1.

* We remark that additivity is obtained whenever $(1 - q)/k \to 0$. We see that this can occur in two different manners: $q \to 1$ for fixed $k$, and $k \to \infty$ for fixed $q$. The latter corresponds to the infinite temperature $T$ limit, since in all thermostatistical systems $T$ always appears in the form $kT$, thus having the dimension of an energy.
**Figure 1.** Entropic additivity and entropic extensivity are different concepts. The BG entropy is additive, whereas $S_q$ (for $q \neq 1$) is nonadditive. Extensivity depends on the system: for standard systems, $S_{BG}$ is extensive, whereas it can be nonextensive for anomalous systems; $S_q$ is the other way around.

1.3. Central limit theorems

The Central Limit Theorem within theory of probabilities basically states that the sum of a large number $N$ of independent (or quasi-independent in some specific sense) random variables whose variance is finite converge, after appropriate centering and rescaling, to a Gaussian (i.e., $p(x) \propto e^{-\beta x^2}$). This distribution constitutes an attractor in the space of distributions, and is therefore thought to be the reason for the ubiquity of Gaussian distributions in nature. If the single distribution has a divergent variance instead (and also satisfies some supplementary mathematical conditions), the attractors are the celebrated Lévy distributions. The situation changes drastically if strong correlations exist among the $N$ random variables. Depending on the nature of the correlations very many types of attractors might emerge. There is however a special class of strong correlations, referred to as $q$-independence [12], for which the attractors are $q$-Gaussians (i.e., $p(x) \propto e_{q}^{-\beta x^2}$, where the $q$-exponential function is defined as the inverse of the $q$-logarithmic one defined in Eq. (5)), if a specific generalized variance is finite. If this variance diverges instead, the attractors are the so-called ($q,\alpha$)-stable distributions: see [13] for full details. The schematic description of these four theorems is presented in Fig. 2.

The physical-mathematical interpretation of the class of strong correlations named as $q$-independence is not yet fully elucidated. However, it might well be that $q$-independence between $N$ random variables implies (strict or asymptotic) probabilistic scale-invariance in the sense that

$$\int dx_N h_N(x_1, x_2, ..., x_N) \sim h_{N-1}(x_1, x_2, ..., x_{N-1}) \quad (N \to \infty). \quad (15)$$

Although probably necessary, this property is surely not sufficient. Indeed, (strictly or asymptotically) scale-invariant probabilistic models (with finite values for the appropriately
generalized variance) have been analytically solved, some of them yielding, in the $N \to \infty$ limit, $q$-Gaussians, whereas other models yield distributions which numerically are amazingly close to $q$-Gaussians, but which definitively are not exactly $q$-Gaussians. Models that yield $q$-Gaussians are available in [15, 16]; models that have been proved [17] to be not exactly $q$-Gaussians are presented in [18, 19].

Like Gaussians, $q$-Gaussians also are ubiquitous in natural, artificial and social systems. What could be the cause of such fact? It could very well be precisely the theorem appearing in Fig. 2 which corresponds to $q$-Gaussian attractors. In what follows we shall exhibit various nearly $q$-Gaussian distributions: in Section 2 for dissipative one-dimensional dissipative maps, in Section 3 for long-range-interacting many-body classical Hamiltonians. These two systems share a crucial property, namely that they have a maximal Lyapunov exponent which approaches zero, thus excluding strong chaos. Finite-size or finite-precision effects are present in them: we mimic this property in Section 4 with a simple mathematical model. Finally we conclude in Section 5 by mentioning various systems presented in the literature which also appear to exhibit $q$-Gaussians.

2. Unimodal one-dimensional dissipative maps

Let us here concentrate on a paradigmatic one-dimensional dissipative dynamical system, namely the logistic map, defined as $x_{t+1} = 1 - ax_t^2$, where $a$ is the map parameter ($0 \leq a \leq 2$), $-1 \leq x_t \leq 1$, and $t = 0, 1, 2, \ldots$. Our object of interest is the sum

$$y = \sum_{i=N_0+1}^{N_0+N} (x_i - \langle x \rangle)$$

in the vicinity of chaos threshold $a_c = 1.4011\ldots$, where $N_0$ is the number of transient steps (typically $N_0 \gg 1$) and

$$\langle x \rangle = \frac{1}{n_{ini}} \frac{1}{N} \sum_{j=1}^{n_{ini}} \sum_{i=1}^{N} x_i^{(j)}$$

is the average over a large number of $N$ iterates as well as a large number $n_{ini}$ of randomly chosen initial values $x_i^{(j)}$ of iterates of the map. This problem has been addressed firstly in [20] and a closer look has been given very recently in [21]. Here, we try to further clarify the study and analyse it in a more compact manner.

Generically, the problem at hand is the form of the probability distribution of the random variable given in Eq. (16). Indeed, the ordinary Central Limit Theorem (CLT) (yielding the Gaussian form) is applicable when the Lyapunov exponent is positive, but, when approaching the edge of chaos from above (i.e., for $a > a_c$), an infinite number of values of $a$ accumulate which violate this condition. The situation becomes then quite subtle, as we shall review here. Essentially, strong correlations between the iterates of the map emerge. In [21] it is shown that the problem is much more complex than the ordinary CLT, which is the case when the map is at the chaotic regime (e.g., for $a = 2$). One needs now to be careful on how we approach the chaos threshold point ($a_c$) and how the number of iterations ($N$) to be used increases to infinity. In mathematical language, this means that two limits are to be performed simultaneously, namely, $(a - a_c) \to 0$ and $1/N \to 0$. It is argued in [21] that the limit distributions appear to be of $q$-Gaussian type if these two limits are performed simultaneously in the following special way (which satisfies an appropriate scaling relation). We first choose a value of $a$ above and close to

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3 The word ubiquitous is here used not in the strict sense of being everywhere, but only in the loose sense of being found very frequently.
| \( q = 1 \) (independent) | \( q \neq 1 \) (i.e., \( Q \equiv 2q - 1 \neq 1 \) (globally correlated) |
|------------------------|-------------------------------------------------|
| \( N \rightarrow \infty \) | \( \mathbb{F}(x) = G_q(x) = G_{(2q-1)/4q}(x), \text{ with same } \sigma_Q \text{ of } f(x) \) |
| \( \sigma_Q = \infty \) \((\alpha = 2)\) | \( G_q(x) \sim \left\{ \begin{array}{ll}
G(x) & \text{if } |x| < \langle x, q(2) \rangle \\
(f(x) - C_q) / |x|^{2(\alpha-1)} & \text{if } |x| > \langle x, q(2) \rangle
\end{array} \right. \) \( \lim_{x \rightarrow \pm \infty} x, q(2) = \infty \) |
| \( \sigma_Q \rightarrow \infty \) \((0 < \alpha < 2)\) | \( \mathbb{F}(x) = L_{q, \alpha}, \text{ with same } |x| \rightarrow \infty \) asymptotic behavior |
| \( L_{q, \alpha}(x) \sim \left\{ \begin{array}{ll}
G(x) & \text{if } |x| < \langle x, q(1, \alpha) \rangle \\
(f(x) - C_q) / |x|^{(1+\alpha)} & \text{if } |x| > \langle x, q(1, \alpha) \rangle
\end{array} \right. \) \( \lim_{\alpha \rightarrow 2^+} \langle x, q(1, \alpha) \rangle = \infty \) |

Figure 2. \( N^{1/(\alpha(2-q))} \)-scaled attractors \( \mathbb{F}(x) \) when summing \( N \rightarrow \infty \) \( q \)-independent identical random variables with symmetric distribution \( f(x) \) with \( Q \)-variance \( \sigma_Q \equiv \int_{-\infty}^{\infty} dx \, x^2 |f(x)|^Q / \int_{-\infty}^{\infty} dx \, |f(x)|^Q \) \((Q \equiv 2q - 1; q_1 = (1 + q)/(3 - q); q \geq 1)\). \( \alpha \)-top left: The attractor is the Gaussian sharing with \( f(x) \) the same variance \( \sigma_1 \) (standard CLT). \( \alpha \)-bottom left: The attractor is the \( \alpha \)-stable Lévy distribution which shares with \( f(x) \) the same asymptotic behavior, i.e., the coefficient \( C_{\alpha} \) (Lévy-Gnedenko CLT, or \( \alpha \)-generalization of the standard CLT). \( \alpha \)-top right: The attractor is the \( q \)-Gaussian which shares with \( f(x) \) the same \((2q - 1)\)-variance, i.e., the coefficient \( C_q \) (\( q \)-generalization of the standard CLT, or \( q \)-CLT). \( \alpha \)-bottom right: The attractor is the \((q, \alpha)\)-stable distribution which shares with \( f(x) \) the same asymptotic behavior, i.e., the coefficient \( C_{q, \alpha}^L \) (\( q \)-generalization of the Lévy-Gnedenko CLT and \( \alpha \)-generalization of the \( q \)-CLT). The case \( \alpha < 2 \), for both \( q = 1 \) and \( q \neq 1 \) (more precisely \( q > 1 \)), further demands specific asymptotics for the attractors to be those indicated; essentially the divergent \( q \)-variance must be due to fat tails of the power-law class, excepting for possible logarithmic corrections (for the \( q = 1 \) case see, for instance, [14] and references therein).

We then calculate the quantity \( n \) defined as follows:

\[
n = \frac{-\log |a - a_c|}{\log \delta}, \quad (18)
\]

where \( \delta = 4.6692011... \) is the Feigenbaum constant. We then denote by \( k \) the nearest integer value of \( 2n \), and define \( N^* \) through

\[
N^* = 2^k. \quad (19)
\]

The \( q \)-Gaussians numerically appear to gradually emerge when we choose \( N = N^* \) and keep making \( (a - a_c) \rightarrow 0 \) (hence \( N = N^* \rightarrow \infty \)). Let us refer to this region as the \( q \)-Gaussian...
probability distribution functions (PDFs) one and analyse its borders. To do this, typical values for \( a \) have been used: they are given in Table 1, as well as their related parameters; \( a \) values can easily be taken so that \( 2^n \) values would be obtained with the same precision. Each group with the same precision enables the construction of a linear curve in the space \( 1/N \) vs \( (a - a_c)^s \), where \( s \equiv \ln 4/\ln \delta \approx 0.9 \): see Fig. 3. Numerical inspection has shown that no other \( q \)-Gaussian linear curves occur at the left of the largest slope and at the right of the smallest slope in Fig. 3. All \( q \)-Gaussian lines appear to exist only between these two extremes; see examples in Fig. 4 as well as Fig. 5 where \( (q, \beta) \) pairs of all studied cases are plotted.

### Table 1

| \( a \)       | \( a - a_c \) | \( 2^n \) | \( N^* = 2^k \) | \( q \) | \( \beta \) |
|--------------|--------------|----------|----------------|------|---------|
| 1.40159888   | 0.00044369   | 10.02    | \( 2^{10} \)   | 1.70 | 6.6     |
| 1.401592172  | 0.0009503    | 12.02    | \( 2^{12} \)   | 1.70 | 6.5     |
| 1.4017554121 | 0.0002035    | 14.02    | \( 2^{14} \)   | 1.70 | 6.8     |
| 1.4015954790 | 0.0000436    | 16.02    | \( 2^{16} \)   |      |         |
| 1.40152683   | 0.0037164    | 10.25    | \( 2^{10} \)   |      |         |
| 1.40123478   | 0.0007959    | 12.25    | \( 2^{12} \)   |      |         |
| 1.401172235  | 0.0001705    | 14.25    | \( 2^{14} \)   |      |         |
| 1.4011588398 | 0.0000365    | 16.25    | \( 2^{16} \)   |      |         |
| 1.4014862    | 0.0033101    | 10.40    | \( 2^{10} \)   |      |         |
| 1.401226075  | 0.0007088    | 12.40    | \( 2^{12} \)   |      |         |
| 1.401170372  | 0.0001518    | 14.40    | \( 2^{14} \)   |      |         |
| 1.401158441  | 0.0000325    | 16.40    | \( 2^{16} \)   |      |         |
| 1.401464065  | 0.0030888    | 10.49    | \( 2^{10} \)   |      |         |
| 1.401221341  | 0.0006615    | 12.49    | \( 2^{12} \)   | 1.68 | 6.7     |
| 1.401169367  | 0.0001417    | 14.49    | \( 2^{14} \)   |      |         |
| 1.4011582234 | 0.0003034    | 16.49    | \( 2^{16} \)   |      |         |
| 1.40145934   | 0.0030415    | 10.51    | \( 2^{11} \)   |      |         |
| 1.40122033   | 0.0006514    | 12.51    | \( 2^{13} \)   | 1.61 | 6.8     |
| 1.40116914   | 0.0001395    | 14.51    | \( 2^{15} \)   |      |         |
| 1.401158177  | 0.0000299    | 16.51    | \( 2^{17} \)   |      |         |
| 1.40138924   | 0.0023405    | 10.85    | \( 2^{11} \)   |      |         |
| 1.401205317  | 0.0005013    | 12.85    | \( 2^{13} \)   | 1.65 | 6.5     |
| 1.401165925  | 0.0001074    | 14.85    | \( 2^{15} \)   |      |         |
| 1.4011574883 | 0.0000230    | 16.85    | \( 2^{17} \)   |      |         |
| 1.40136531   | 0.0021012    | 10.99    | \( 2^{11} \)   |      |         |
| 1.40120019   | 0.0004500    | 12.99    | \( 2^{13} \)   | 1.63 | 6.5     |
| 1.401164827  | 0.0000964    | 14.99    | \( 2^{15} \)   |      |         |
| 1.4011572532 | 0.0000206    | 16.99    | \( 2^{17} \)   |      |         |

The \( q \)-Gaussian-like PDFs are lost as soon as the scaling relation (Eq. (18)) is ignored, i.e., if values for \( N \) larger or smaller than \( N^* \) are used. Two new regions emerge. If we use values for \( N \) that are sensibly smaller than \( N^* \), or, in other words, the value of \( a \) that is being used is too close to the critical point, peaked PDF's are observed (see also [22]). On the other extreme, if we use values for \( N \) that are sensibly larger than \( N^* \), we observe in most of the cases Gaussian
PDF’s, i.e., \( P(y) = e^{-y^2/(2\sigma^2)}/\sqrt{2\pi\sigma^2} \). Two representative examples for the two regions outside the \( q \)-Gaussian one are indicated with dashed lines (magenta) in Fig. 3 and illustrated in Fig. 6.

### 3. Long-range-interacting many-body classical Hamiltonian systems

Let us consider the following classical Hamiltonian of \( N \) interacting planar classical rotators on a \( d \)-dimensional (simple hypercubic) lattice \[23]:

\[
\mathcal{H} = \sum_{i=1}^{N} \frac{p_i^2}{2} + \frac{1}{2} \sum_{i,j} \frac{1 - \cos(\theta_i - \theta_j)}{r_{ij}^{\alpha}} \quad (\alpha \geq 0),
\]

where \( r_{ij} \) runs over all possible distances within the \( d \)-dimensional lattice. The particular case \( \alpha = 0 \) is referred to in the literature as the \( HMF \) model \[24\], and has been intensively studied in the last decade (in its standard representation the coupling constant is divided by \( N \), which artificially makes the total energy extensive in the thermodynamical sense). Its dynamical molecular approach has exhibited a variety of interesting phenomena: see, for instance, \[1\] and
Figure 4. Data collapse of PDF’s for the cases $N = N^* = 2^k$ for four of the seven representative examples given in Table 1. The (possible) $q$-Gaussians are approached through finite-$N$ effects analogous to those exhibited in Fig. 9.

In particular, for the isolated system (microcanonical ensemble) at energy per particle equal to 0.69, long-standing quasi-stationary states (QSS) emerge when certain classes of initial conditions (usually called water-bag initial conditions) are used. Within the water-bag conditions, one may consider initial magnetization equal to zero (usually referred to as $M = 0$), or equal to its maximal value (usually referred to as $M = 1$), or values in between. Such choices influence the specific trajectory of the full system within its $2N$-dimensional phase space (Gibbs $\Gamma$ space). It has been shown that, for $M = 1$ initial conditions (possibly for virtually all values of initial $M$), ergodicity is broken. Indeed the summed (over $n$ equidistant instants) one-velocity marginal PDF differs when we take ensemble-average or time-average: see [25] and references therein. Many of the time-averaged PDF’s numerically approach a $q$-Gaussian (see Fig. 7 for one such example). Although no analytical proof is available at the present time, this might be a consequence of the $q$-Central Limit Theorem [12], within which $q$-Gaussians are the attractors in the space of PDF’s. The finite-size effects are illustrated in Fig. 7.

4. Simple mathematical model for crossover between $q$-Gaussians

As a mathematical simple model for finite-size or finite-precision effects exhibiting the gradual approach to $q$-Gaussians, let us consider the following differential equation [1, 26]:

$$\frac{dy}{dx} = -ay^r - by^q \quad (b \geq a \geq 0; \, q > r; \, y(0) = 1).$$

(21)
Figure 5. The parameters \((q, \beta)\) corresponding to the seven \(q\)-Gaussians indicated in Fig. 3. These specific seven examples appear to exclude the value \(2 - q_{\text{sen}} = 1.7555\ldots\), which could have been a plausible result. At the present numerical precision, even if quite high, it is not possible to infer whether the analytical result corresponding to the present observations would be only one or a set of \(q\)-Gaussians, assuming that exact \(q\)-Gaussians are involved, on top of which a small oscillating component possibly exists.

If \(a = 0\) the solution is
\[
y = e^{-bx}.
\] (22)

If \(b = 0\) the solution is
\[
y = e^{-ax}.
\] (23)

If \(b > a > 0\) a crossover occurs from the \(q\)-exponential solution for \(x\) not too large to the \(r\)-exponential solution for \(x\) large enough; increasing size or increasing precision for specific models (such as the logistic map at its edge of chaos, or the HMF Hamiltonian model at its QSS state) acts analogously to decreasing values of \(a\) towards the limit \(a = 0\), for fixed \(b\). Let us address this interesting case. From (21) we obtain
\[
x = -\int_1^y \frac{du}{au^r + bu^q} = \frac{r}{b(-1 + q)(q - r)} - \frac{y^{1-q}}{b(-1 + q)(q - r)} + \frac{y^{1-q}}{b(-1 + q)(q - r)} - \frac{y^{1-q}}{b(-1 + q)(q - r)} - \frac{y^{1-q}}{b(-1 + q)(q - r)} (r + (q - r)) 2F_1 \left[ \begin{array}{c} -1 + q \\ \frac{-1 + q}{q - r} \end{array} \right] \frac{1}{b(-1 + q)(q - r)}.
\] (24)

where \(2F_1\) is the hypergeometric function. In general, this function does not admit an explicit expression in the form \(y(x)\). An exception is the \(r = 1\) case, which yields
\[
y = \frac{1}{\left[ \left( \frac{b}{a} + 1 \right) e^{(q-1) ax} - \frac{b}{a} \right]^{\frac{1}{q-1}}}
\] (25)
Figure 6. Representative examples from the peaked region (left) and the Gaussian region (right).

Figure 7. Velocity distribution for the HMF model at its quasi-stationary state (QSS) [Data from Fig. 2 of [25]]. The finite-$N$ effects are visible, gradually approaching a (possible) $q$-Gaussian when both $N$ and $n$ are diverging. An analogous behavior is shown in Fig. 9. For comparison, a Gaussian is shown as well.

The $r = 0$ case must be handled through the explicit $x(y)$ form, namely

$$x = \frac{1}{a} \left\{ 2 F_1 \left[ \frac{1}{q}, 1, 1 + \frac{1}{q}, -\frac{b}{a} y \right] - y 2 F_1 \left[ \frac{1}{q}, 1, 1 + \frac{1}{q}, -\frac{b}{a} y^q \right] \right\}. \quad (26)$$
Let us address now the case of the \( q \)-Gaussians. Following the form of Eq. (21), we consider
\[
\frac{dy}{d(x^2)} = -a_r y^r - (a_q - a_r)y^q \quad (a_q \geq a_r \geq 0; \ q > r; \ y(0) = 1).
\] (27)

If \( a_r = 0 \), or equivalently if \( r = q \), the solution is given by the \( q \)-Gaussian \( y = e^{-a_q x^2} \). If \( a_r = a_q \), the solution is given by the \( r \)-Gaussian \( y = e^{-a_r x^2} \). For the case \( a_q > a_r > 0 \) and \( q > r \), we obtain a crossover between these two solutions, the \(|x| \rightarrow \infty \) asymptotic one being the \( r \)-Gaussian behavior.

For \( r = 1 \) and \( q > 1 \), the solution is given by
\[
y = \frac{1}{\left[ 1 - \frac{a_q}{a_1} + \frac{a_2}{a_1} e^{(q-1)a_1 x^2} \right]^{1/r}}. \quad \text{(28)}
\]

The general behavior of these solutions is given in Fig. 8. It is evident from this figure that this solution is not the most appropriate one for the behavior observed in the neighborhood of the logistic map edge of chaos. We notice concomitantly that the appropriate solution for the logistic map seems to be very close to the one with \( r = 0 \) and \( q > 1 \), whose solution is given by
\[
x^2 = \frac{1}{a} \left\{ 2F_1 \left[ \frac{1}{q}, 1, 1 + \frac{1}{q}, -\frac{b}{a} \right] - y 2F_1 \left[ \frac{1}{q}, 1, 1 + \frac{1}{q}, -\frac{b}{a} y^q \right] \right\}, \quad \text{(29)}
\]
with \( a \equiv a_0 \) and \( b \equiv a_q - a_0 \). Indeed, this solution seems to be a very good approximation for the behavior of PDFs obtained numerically for the logistic map. This can be seen immediately whenever the representative example of the solution given in Fig. 9 is compared to the case given in Fig. 4a.

**Figure 8.** Crossover from \( q \)-Gaussian to successively distant Gaussians, i.e., illustrations of the case \( r = 1 \) and \( q > 1 \). Left: \( q = 1.7 \); for comparison, a Gaussian is shown as well. Right: \( q = 2.35 \).

5. Final remarks
Many \( q \)-Gaussian-like distributions have been observed in recent years in natural, artificial and social systems. Obviously, only for a mathematically formulated model, the hope exists to possibly prove analytically that the relevant distribution precisely, and not only approximatively,
Figure 9. Crossover from 1.7-Gaussian with $\beta = 6.6$ to successively distant $r$-Gaussians with $r = 0$. is a $q$-Gaussian. In all other cases, we can only expect for increasingly high-precision indications from real experiments or observations. Computational evidence can and does provide important hints, however never a proof.

This said, let mention in what follows some of the many other systems where $q$-Gaussians have been used to approach the observed PDF’s: (i) The velocity distribution of (cells of) *Hydra viridissima* follows a $q = 3/2$ PDF [27]; (ii) The velocity distribution of (cells of) *Dictyostelium discoideum* follows a $q = 5/3$ PDF in the vegetative state and a $q = 2$ PDF in the starved state [28]; (iii) The velocity distribution in defect turbulence [29]; (iv) The velocity distribution of cold atoms in a dissipative optical lattice [32]; (v) Velocity distribution during silo drainage [30, 31]; (vi) The velocity distribution in a driven-dissipative 2D dusty plasma, with $q = 1.08 \pm 0.01$ and $q = 1.05 \pm 0.01$ at temperatures of 30000 $K$ and 61000 $K$ respectively [33]; (vii) The spatial (Monte Carlo) distributions of a trapped $^{136}Ba^+$ ion cooled by various classical buffer gases at 300 $K$ [34]; (viii) The distributions of price returns at the stock exchange [35, 36, 37]; (ix) The distributions of returns of magnetic field fluctuations in the solar wind plasma as observed in data from Voyager 1 [35] and from Voyager 2 [39]; (x) The distributions of returns of the avalanche sizes in the Ehrenfest’s dog-flea model [40]; (xi) The distributions of returns of the avalanche sizes in the self-organized critical Olami-Feder-Christensen model, as well as in real earthquakes [41]; (xii) The distributions of angles in the *HMF* model [42]; (xiii) The distribution of stellar rotational velocities in the Pleiades [43]. Some indirect evidence is available as well: although no $q$-Gaussian distribution has been directly observed in some relevant physical quantity, a $q$-exponential relaxation has been seen in various paradigmatic spin-glass substances through neutron spin echo experiments [44].

Clearly, the simplest hypothesis which would explain the ubiquity of $q$-Gaussians is the...
validity of the $q$-Central Limit theorem. The involved random variables would, in such case, be expected to be $q$-independent [12]. The present belief is that (probabilistic) scale-invariance is necessary but not sufficient for $q$-independence. Further studies are needed to clarify the applicability of such ideas to the systems mentioned above, as well as possibly others.

Acknowledgments
We thank insightful remarks by C. Beck, E.M.F. Curado, A. Pluchino, A. Rapisarda, A. Robledo and B.C.C. dos Santos. This work has been partially supported by CNPq and Faperj (Brazilian agencies), and by TUBITAK (Turkish agency) under the Research Project number 104T148.

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