Poincaré’s Observation and the Origin of Tsallis Generalized Canonical Distributions

C. Vignat * and A. Plastino **

* L.I.S. Grenoble, BP 46, 38402 St. Martin d’Hères cedex, France, vignat@lis.inpg.fr
** National University La Plata and CONICET C. C. 727, 1900 La Plata, Argentina

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In their paper [1], Plastino and Plastino have shown how Tsallis canonical distributions can be derived from the assumption that the system is in contact with a finite thermal bath: this result represented a major advance in the study of Tsallis statistics, since it replaces the infiniteness of the thermal bath - leading to the classical Boltzmann-Gibbs statistics - by the more physical finiteness assumption. In this paper, we show that an alternate approach, based on Poincaré’s observation, can be used to obtain the same result. Poincaré’s observation states that a \( k \)-variate Boltzmann-Gibbs distribution can be obtained as the marginal distribution of a uniform distribution on the sphere \( S^n = \{ x \in \mathbb{R}^n | \| x \| = \sqrt{n} \} \) as \( n \to +\infty \).

Our contribution is based on the remark that Tsallis \( q \)-distributions (distributions that maximize Tsallis \( q \)-entropy under covariance constraint) can be obtained as marginals of a uniform distribution on the finite dimensional sphere \( S_n \) provided that, with \( q > 1 \) or \( q \leq 0 \): \( n = k + 2q/(q - 1) \). Thus the finiteness of the underlying sphere parallels the finiteness of the thermal bath, but contrarily to the approach in [1], we do not need here any power-law assumption. Moreover, we show how this approach can be extended to the case \( q < 1 \): the marginal distributions (orthogonal projections) need to be replaced by the gnomonic projections of the uniform distribution. One advantage of this approach is that it gives a physical meaning to the nonextensivity parameter \( q \) in terms of dimensions \( n \) and \( k \). Another advantage is that it expresses any Tsallis canonical distributions as a very simple by-product - a projection - of the most natural possible distribution - the uniform distribution: this is a strong and new argument in favor of ubiquity of Tsallis statistics.

Moreover, we extend this result to more a general class of even moments constraints: if the set of constraints is \( \{ E[X_i^{2p}] = \theta_i, p_i \in \mathbb{N} \} \), then the Tsallis distributions with \( q > 1 \) are marginals of a uniform distribution on a hyperellipsoid \( H_n = \{ x \in \mathbb{R}^n | \sum_{i=1}^n x_i^{2p_i}/\theta_i = \sqrt{n} \} \). At last, we prove that Tsallis entropy is (up to a monotonous function) the only functional whose minimizers under a set of constraint are the marginals of a uniform distribution on a surface directly constructed using these constraints.