

Calculation of displacement correlation tensor indicating vortical cooperative motion in two-dimensional colloidal liquids



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YITP Workshop (Kyoto) 2016-Mar-09

Motivation & Target

- Rheology of granular/colloidal pastes (plasticity)
← strategy: solid-based approach to jammed systems
via **tensorial MCT** with deformation tensor

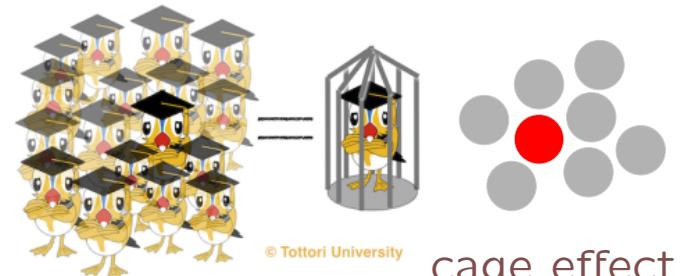
- Present target:
colloidal liquid (Langevin eq.)

$$\mu \dot{\mathbf{r}}_i = -\frac{\partial}{\partial \mathbf{r}_i} \sum_{j < k} V(r_{jk}) + \mu \mathbf{f}_i(t)$$

$$\langle \mathbf{f}_i(t) \otimes \mathbf{f}_j(t') \rangle = \frac{2k_B T}{\mu} \delta_{ij} \delta(t - t') \mathbf{1}$$

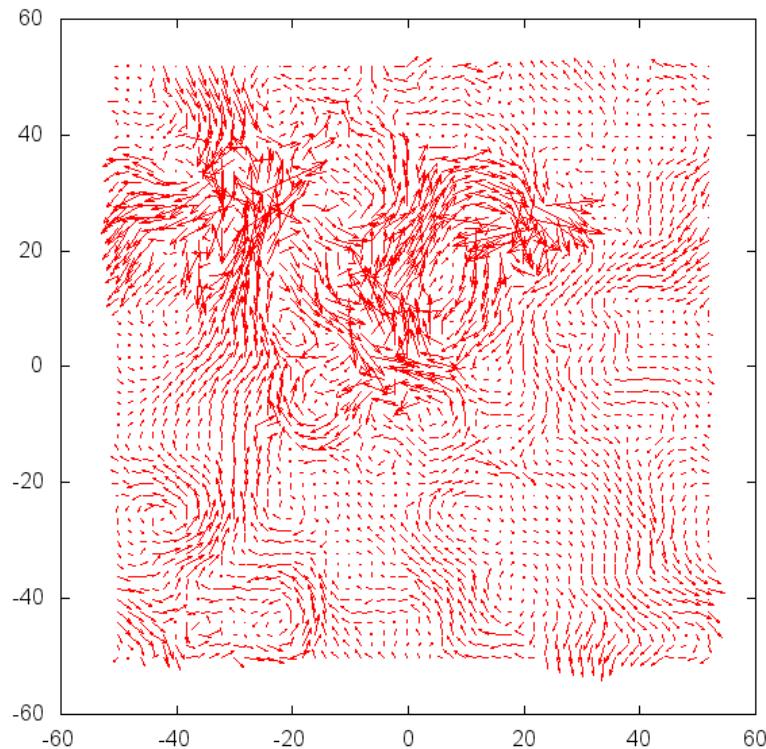
continuum description: Dean–Kawasaki eq.

- Problem:
calculate **displacement correlation tensor** analytically
(quantitative indicator of *vortical* cooperative motion)



Crowded particles can move only cooperatively

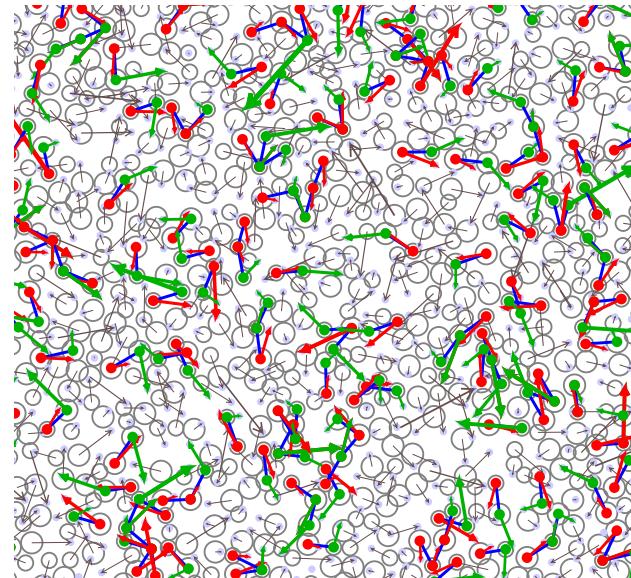
granular (left) or colloidal (right), the particles tend to move together



$$\tilde{\mathbf{d}}_{ij} = \mathbf{r}_j(s) - \mathbf{r}_i(s)$$

$$\mathbf{R}_i = \mathbf{r}_i(t) - \mathbf{r}_i(s)$$

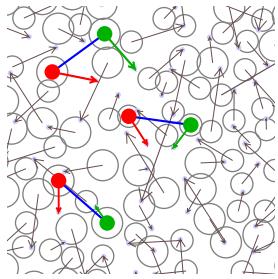
$$\mathbf{R}_j = \mathbf{r}_j(t) - \mathbf{r}_j(s)$$



$$\cos \angle(\mathbf{R}_i, \tilde{\mathbf{d}}_{ij}) > 0.9$$

\Rightarrow often $\mathbf{R}_j \parallel \tilde{\mathbf{d}}_{ij}$ as well

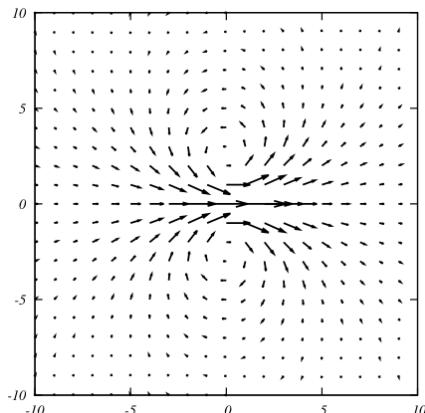
Displacement correlation: definition (1/2)



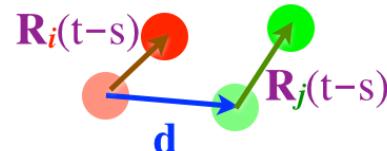
average



$$\Rightarrow \begin{cases} \langle (R_{xj}, R_{yj}) \rangle_{\tilde{\mathbf{d}}, \mathbf{R}_i} \\ \langle (R_{xi}R_{xj}, R_{xi}R_{yj}) \rangle_{\tilde{\mathbf{d}}} \end{cases}$$



$\mathbf{e}_1 \cdot \langle \mathbf{R} \otimes \mathbf{R} \rangle_{\tilde{\mathbf{d}}}$ (present)



$$\begin{aligned} \tilde{\mathbf{d}}_{ij} &= \mathbf{r}_j(s) - \mathbf{r}_i(s) \\ \mathbf{R}_i &= \mathbf{r}_i(t) - \mathbf{r}_i(s) \\ \mathbf{R}_j &= \mathbf{r}_j(t) - \mathbf{r}_j(s) \end{aligned}$$

cf.

Fig. 8,
Doliwa & Heuer,
PRE **61** (2000)

Displacement correlation: definition (2/2)

Tensorial indicator of cooperativity in colloidal systems:
displacement correlation tensor

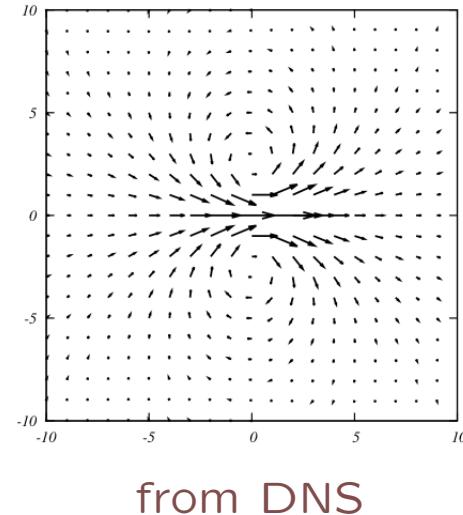
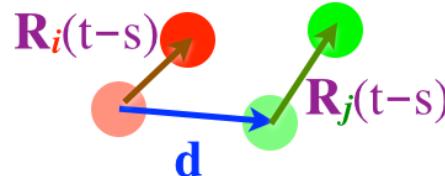
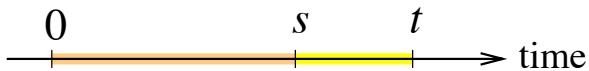
$$\langle \mathbf{R} \otimes \mathbf{R} \rangle_{\tilde{\mathbf{d}}} = \begin{bmatrix} \langle R_x R_x \rangle_{\tilde{\mathbf{d}}} & \langle R_x R_y \rangle_{\tilde{\mathbf{d}}} \\ \langle R_y R_x \rangle_{\tilde{\mathbf{d}}} & \langle R_y R_y \rangle_{\tilde{\mathbf{d}}} \end{bmatrix}$$

where

$$\mathbf{R} = (R_x(t, s), R_y(t, s)) = \mathbf{r}(t) - \mathbf{r}(s) \quad (s < t)$$

$\langle \quad \rangle_{\tilde{\mathbf{d}}}$ = average over pairs (i, j)
such that $\mathbf{r}_j(s) - \mathbf{r}_i(s) = \tilde{\mathbf{d}}$

How can we reproduce the vortex pair (semi)analytically?



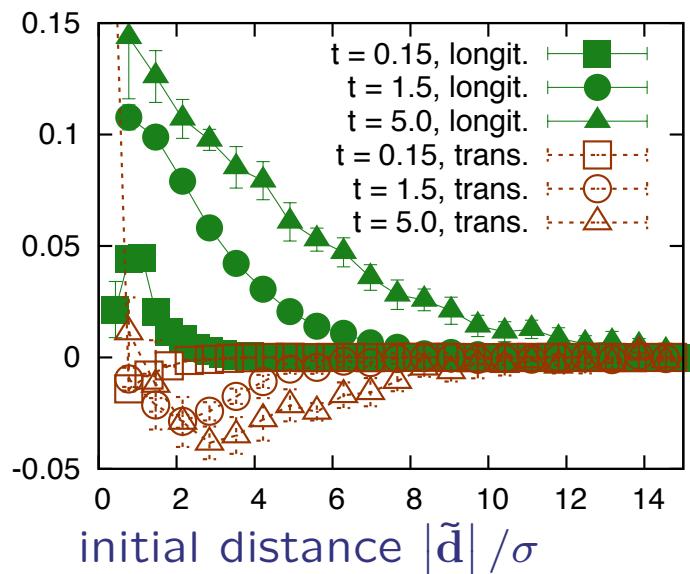
Outline

- Introduction
- Calculation of displacement corr. (DC) $\langle \mathbf{R} \otimes \mathbf{R} \rangle$
 - Direct numerical simulation (DNS) of 2D Brownian particles
 - 1D theory (single-file diffusion = SFD)
linear & nonlinear
 - **2D linear theory [main result]**
→ analytical expression of $\langle \mathbf{R} \otimes \mathbf{R} \rangle$
- Discussion & perspectives

Longitudinal & transverse components of DC tensor

Assume isotropy (rotational & reflectional symmetries):

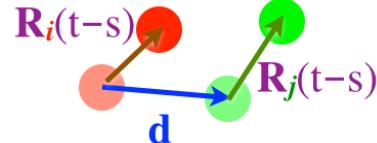
$$\begin{aligned}\langle \mathbf{R} \otimes \mathbf{R} \rangle_{\tilde{\mathbf{d}}} &= \begin{bmatrix} \langle R_x R_x \rangle_{\tilde{\mathbf{d}}} & \langle R_x R_y \rangle_{\tilde{\mathbf{d}}} \\ \langle R_y R_x \rangle_{\tilde{\mathbf{d}}} & \langle R_y R_y \rangle_{\tilde{\mathbf{d}}} \end{bmatrix} \\ &= X_{\parallel}(\tilde{d}/\ell_0, t-s) \frac{\tilde{\mathbf{d}} \otimes \tilde{\mathbf{d}}}{\tilde{\mathbf{d}}^2} + X_{\perp}(\tilde{d}/\ell_0, t-s) \left(\mathbb{1} - \frac{\tilde{\mathbf{d}} \otimes \tilde{\mathbf{d}}}{\tilde{\mathbf{d}}^2} \right)\end{aligned}$$



DNS of Brownian particles

$N = 4000$, area fraction $\phi = 0.5$

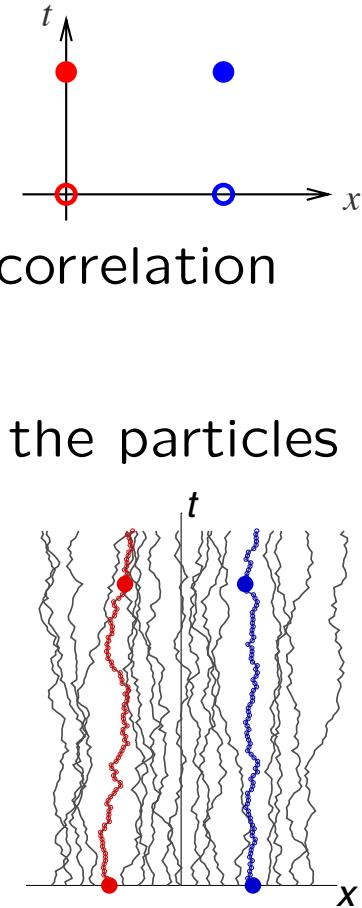
$$V_{\max} = 50 k_B T$$



Problem:
calculate X_{\parallel} and X_{\perp} analytically

Idea for analytical calculation of DC: label variable

- DC is a space-time 4-point correlation
- Standard (**Eulerian**) field description:
 $\langle \rho(\mathbf{r}_1, 0) \rho(\mathbf{r}_1, t) \rho(\mathbf{r}_2, 0) \rho(\mathbf{r}_2, t) \rangle \leftarrow \text{4-body correlation}$
- Introduce **label variables** $\xi = (\xi, \eta)$:
 curvilinear coordinate system sticking to the particles
 $\mathbf{r}(\xi, t + \Delta t) - \mathbf{r}(\xi, t) = \mathbf{u}(\xi, t) \Delta t$
 (Lagrangian description)
 time integr. $\mathbf{R} = \mathbf{R}(\xi, t) = \mathbf{r}(\xi, t) - \mathbf{r}(\xi, 0)$
 displacement
- DC as a space-time 4-point correlation
 \rightarrow 2-body Lagrangian correlation



* **Eulerian/Lagrangian:** terminology of fluid mechanics
 in regard to choice of the independent variables, (\mathbf{r}, t) or (ξ, t)

Single-File Diffusion (SFD)

1D system of Brownian particles

+ “no-passing” repulsive interaction

$$m\ddot{X}_i = -\mu\dot{X}_i - \frac{\partial}{\partial X_i} \sum_{j < k} V(X_k - X_j) + \mu f_i(t)$$

interaction random force

Harris (1965), Jepsen (1965), Levitt (1973), ...



Slow diffusion: asymptotic behavior of MSD

$$\langle R^2 \rangle = \frac{2S}{\rho_0} \sqrt{\frac{D^c t}{\pi}}$$

Hahn & Kärger, JPA **28** (1995)
Kollmann, PRL **90** (2003)

Ooshida *et al.*, JPSJ **80** (2011)

Continuum theory of SFD

Dean–Kawasaki eq.

$$\begin{aligned}\partial_t \rho + \partial_x Q &= 0 & \rho &= \sum_j \rho_j, \quad \rho_j = \delta(x - X_j(t)) \\ Q &= -D \left(\partial_x \rho + \frac{\rho}{k_B T} \partial_x U \right) + \sum_j \rho_j f_j(t)\end{aligned}$$

↓ change of variable : $\rho = \frac{\partial \xi}{\partial x}$ etc.

$$\ell_0 \partial_t \psi(\xi, t) = \partial_\xi u(\xi, t) \quad \psi = \frac{\rho_0}{\rho} - 1$$

$$u = -D\rho \partial_\xi \left(\log \frac{\rho}{\rho_0} + \frac{U}{k_B T} \right) + \sum_j \delta(\xi - \Xi_j) f_j(t)$$

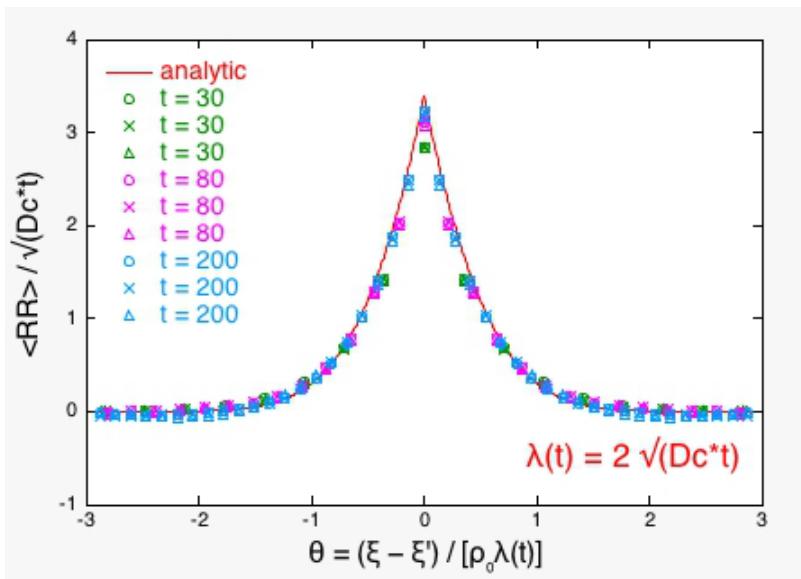
↓

correlations: $\langle \psi \psi \rangle = \dots, \quad \langle R R \rangle = \dots$

DC from Lagrangian continuum theory of SFD

$$\begin{aligned} \langle R(\xi, t)R(\xi', t) \rangle &= \frac{2S}{\rho_0} \sqrt{\frac{D^c t}{\pi}} \exp \left[-\frac{(\xi - \xi')^2}{4\rho_0^2 D^c t} \right] \\ &\quad - \frac{S}{\rho_0^2} |\xi - \xi'| \operatorname{erfc} \frac{|\xi - \xi'|}{2\rho_0 \sqrt{D^c t}} + [\text{correction}] \end{aligned}$$

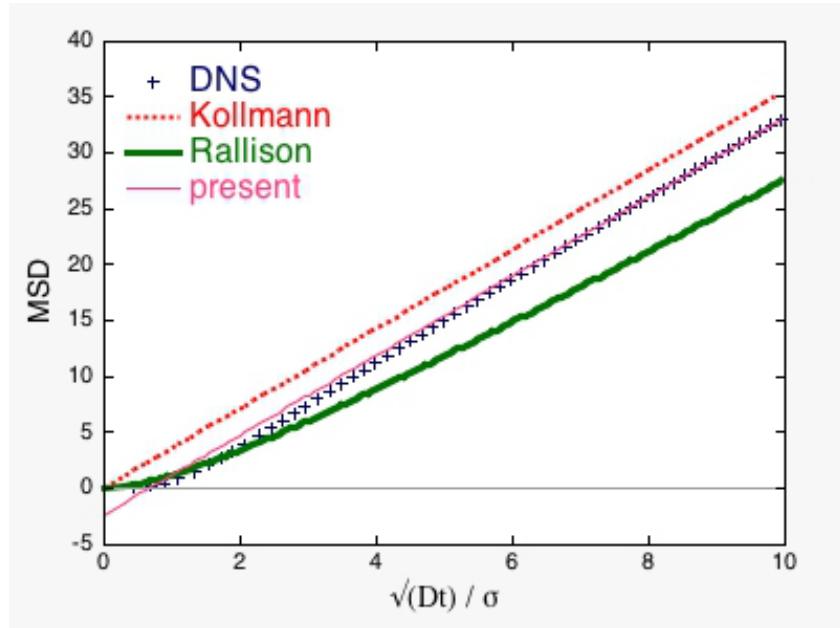
dynamical corr. length: $\lambda(t) = 2\sqrt{D^c t}$, grows in time diffusively



$$\begin{aligned} \theta &\stackrel{\text{def}}{=} \frac{\xi - \xi'}{\rho_0 \lambda(t)} = \frac{\xi - \xi'}{2\rho_0 \sqrt{D^c t}} \\ \frac{\langle R(\xi, t)R(\xi', t) \rangle}{\sigma \sqrt{D^c t}} &\simeq \varphi(\theta) \\ &= \frac{2S}{\rho_0 \sigma} \left(\frac{e^{-\theta^2}}{\sqrt{\pi}} - |\theta| \operatorname{erfc} |\theta| \right) \end{aligned}$$

← DNS (Brownian particles)
 $N = 3000$
 $\rho_0 = N/L = 0.2 \sigma^{-1}$

MCT correction to asymptotic behavior of SFD



$$\rho_0\sigma = 0.25, S = 0.624$$

Hahn & Kärger (1995);
Kollmann (2003)

$$\langle R^2 \rangle \simeq \frac{2S}{\rho_0} \sqrt{\frac{D^c t}{\pi}}$$

Rallison, JFM **186** (1988)

$$\begin{aligned} \langle R^2 \rangle = & \frac{2S}{\rho_0} \sqrt{\frac{D^c t}{\pi}} \\ & - \frac{S}{\pi \rho_0^2} \log \left(1 + \rho_0 \sqrt{4\pi D^c t} \right) \end{aligned}$$

present (Lagrangian MCT)

$$\langle R^2 \rangle = \frac{2S}{\rho_0} \sqrt{\frac{D^c t}{\pi}} - \frac{\sqrt{2}}{3\pi} \rho_0^{-2}$$

How to extend the theory of SFD to 2D?

- How to construct Lagrangian description
- Strategy for calculation of DC
 - choice of field variable
 - conversion from the field variable to displacement

To switch from Eulerian to Lagrangian (1D)

Eq.M. for density field

$$\frac{\partial \rho}{\partial t} = \dots$$

$$\rho(x, t) = \sum_i \delta(x - X_i(t)) = ??$$



Eq.M. for particles

$$m\ddot{X}_i + \mu\dot{X}_i = \dots$$

$$X_i = X_i(t) = ??$$

\Downarrow continuum

\Downarrow continuum

Eulerian descr.

$$\frac{\partial \rho(\textcolor{violet}{x}, \textcolor{violet}{t})}{\partial t} + \frac{\partial Q}{\partial x} = 0$$

$$Q = Q(x, t) = \dots$$

ch. var. \rightarrow

$$\begin{bmatrix} \rho \\ Q \end{bmatrix} = \begin{bmatrix} \partial_x \xi \\ -\partial_t \xi \end{bmatrix}$$

Lagrangian descr.

$$\frac{\partial}{\partial t} \left[\frac{1}{\rho(\xi, t)} \right] = \frac{\partial u}{\partial \xi}$$

$$u = u(\xi, t) = \dots$$

Ooshida *et al.*, JPSJ **80**, 074007 (2011); PRE **88**, 062108 (2013)

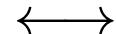
Spohn, J. Stat. Phys. **154**, 1191 (2014)

To switch from Eulerian to Lagrangian (2D)

Eq.M. for density field

$$\frac{\partial \rho}{\partial t} = \dots$$

$$\rho(\mathbf{r}, t) = \sum_i \delta(\mathbf{r} - \mathbf{r}_i(t)) = ??$$



Eq.M. for particles

$$m\ddot{\mathbf{r}}_i + \mu\dot{\mathbf{r}}_i = \dots$$

$$\mathbf{r}_i = \mathbf{r}_i(t) = ??$$

\Downarrow continuum

\times

Eulerian descr.

$$\frac{\partial \rho(\mathbf{r}, t)}{\partial t} + \nabla \cdot \mathbf{Q} = 0$$

$$\mathbf{Q} = \mathbf{Q}(\mathbf{r}, t) = \dots$$

ch. var.

$$\begin{bmatrix} \rho \\ \mathbf{Q} \end{bmatrix} = \begin{vmatrix} \mathbf{e}_0 & \partial_t \xi & \partial_t \eta \\ \mathbf{e}_1 & \partial_x \xi & \partial_x \eta \\ \mathbf{e}_2 & \partial_y \xi & \partial_y \eta \end{vmatrix}$$

Lagrangian descr.

$$\ell_0 \frac{\partial \Psi_a(\xi, t)}{\partial t} = \frac{\partial u_a}{\partial \xi_a}$$

$$\mathbf{u} = \mathbf{u}(\xi, t) = \dots$$

N.B.: regular numbering (crystalline order) is not required

Strategy for calculation of DC in 2D

- deformation grad. $\partial(\textcolor{violet}{x}, \textcolor{violet}{y})/\partial(\xi, \eta)$ taken as field var.:

$$(\partial_\xi \mathbf{r}, \partial_\eta \mathbf{r}) = \ell_0 \begin{bmatrix} 1 + \Psi_1 & * \\ * & 1 + \Psi_2 \end{bmatrix}, \quad \ell_0 = \frac{1}{\sqrt{\rho_0}}$$

- rewrite Dean–Kawasaki eq. in terms of Ψ_a and \mathbf{u} :

$$\ell_0 \partial_t \begin{bmatrix} \Psi_1(\xi, t) \\ \Psi_2(\xi, t) \end{bmatrix} = \begin{bmatrix} \partial_\xi u_x(\xi, t) \\ \partial_\eta u_y(\xi, t) \end{bmatrix}$$

$$\mathbf{u} = -D \left(\frac{\nabla \rho}{\rho} + \frac{\nabla U}{k_B T} \right) + \sum_j \delta^2(\xi - \Xi_j) \mathbf{f}_j(t)$$

where $\nabla = (\nabla \xi) \partial_\xi + (\nabla \eta) \partial_\eta \rightarrow$ expressible with Ψ

- calculate $C_{\alpha\beta} \propto \langle \tilde{\Psi}_\alpha \tilde{\Psi}_\beta \rangle$ in Fourier representation
- inv. Fourier trf. of $\langle \tilde{\Psi}_\alpha \tilde{\Psi}_\beta \rangle / (k_\alpha k_\beta)$ yields $\langle \mathbf{R} \otimes \mathbf{R} \rangle$
Alexander & Pincus, PRB **18** (1978); Oo. et al., arXiv:1507.05714

Linear analysis in 2D

Langevin noise



Fourier repr.
+ linearization

$$\partial_t \begin{bmatrix} \check{\Psi}_1 \\ \check{\Psi}_2 \end{bmatrix} = -D_*^c \begin{bmatrix} k_1^2 & k_1^2 \\ k_2^2 & k_2^2 \end{bmatrix} \begin{bmatrix} \check{\Psi}_1 \\ \check{\Psi}_2 \end{bmatrix} + \begin{bmatrix} \check{f}_1 \\ \check{f}_2 \end{bmatrix}$$

eigenvalues $\nu_d = D_*^c k^2$ and $\nu_r = 0$

calculate $C_{\alpha\beta}(\mathbf{k}, t, s) \stackrel{\text{def}}{=} \frac{N}{L^4} \langle \check{\Psi}_\alpha(\mathbf{k}, t) \check{\Psi}_\beta(-\mathbf{k}, s) \rangle$



$$C_{11}(\mathbf{k}, t, s) = \left(\frac{k_1^2}{\mathbf{k}^2} \right)^2 \frac{S}{L^4} \exp(-D_*^c \mathbf{k}^2(t-s)) + \frac{k_1^2 k_2^2}{\mathbf{k}^2} \frac{2D_*}{L^4} s$$

from eigenvalue \mathbf{k}^2 from eigenvalue 0

$$C_{22}(\mathbf{k}, t, s) = \dots$$

$$C_{12}(\mathbf{k}, t, s) = C_{21}(\mathbf{k}, t, s) = \dots$$

“d”-mode $C_d(t, s) \propto e^{-\nu_d(t-s)}$; “r”-mode $C_r(t, s) \propto s$

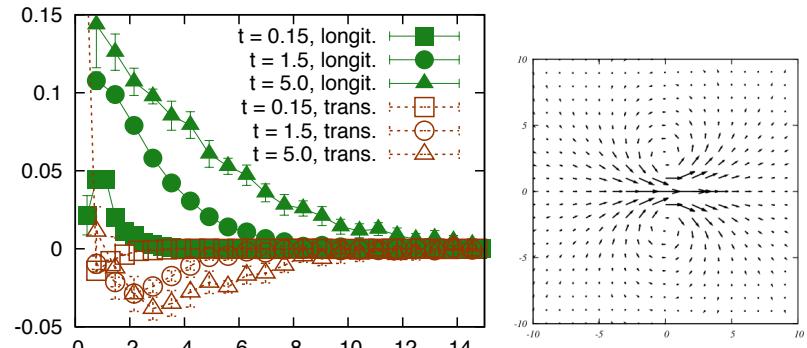
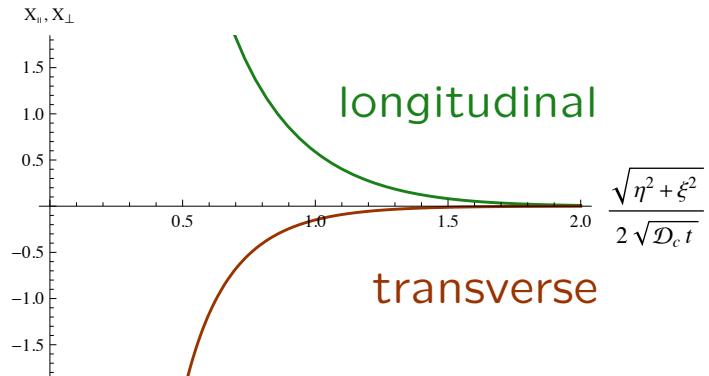
$$C_{\alpha\beta} \propto \langle \check{\Psi}_\alpha \check{\Psi}_\beta \rangle \xrightarrow{\text{AP formula}} \langle \mathbf{R} \otimes \mathbf{R} \rangle = \begin{bmatrix} \langle R_x R_x \rangle & \langle R_x R_y \rangle \\ \langle R_y R_x \rangle & \langle R_y R_y \rangle \end{bmatrix}$$

DC from 2D linear solution

$$X_{\parallel}(\xi, t-s) = \frac{S}{4\pi\rho_0} \left\{ \vartheta^{-2} \exp(-\vartheta^2) + E_1(\vartheta^2) \right\}$$

$$X_{\perp}(\xi, t-s) = \frac{S}{4\pi\rho_0} \left\{ -\vartheta^{-2} \exp(-\vartheta^2) + E_1(\vartheta^2) \right\}$$

$$\vartheta = \frac{|\xi - \xi'|}{2\sqrt{D_*^c(t-s)}}, \quad E_1(z) = \int_z^\infty \frac{\exp(-\zeta)}{\zeta} d\zeta$$



$X_{\parallel} > 0$ and $X_{\perp} < 0$ everywhere

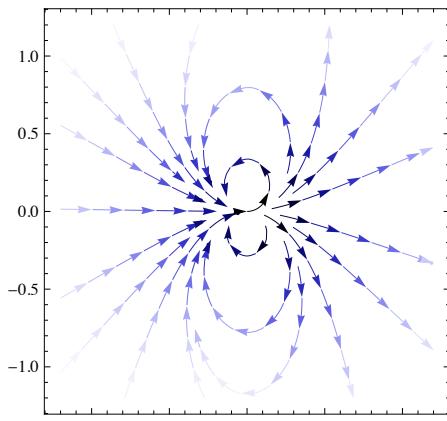
$X_{\perp} \rightarrow -\infty$ for $\vartheta \rightarrow +0$

limitation of linear analysis

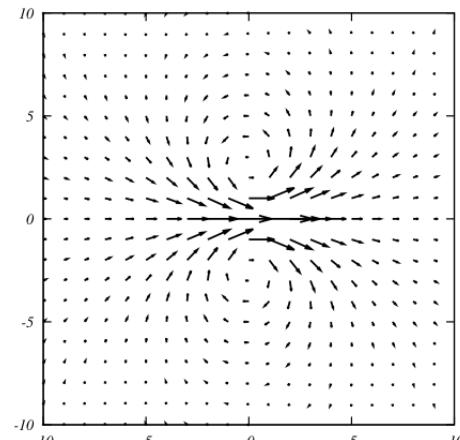
DC from 2D linear theory captures vortical motion

$$\begin{aligned} \mathbf{X}_{\parallel}(\xi, t-s) &= \frac{S}{4\pi\rho_0} \left\{ \vartheta^{-2} \exp(-\vartheta^2) + E_1(\vartheta^2) \right\} \\ \mathbf{X}_{\perp}(\xi, t-s) &= \frac{S}{4\pi\rho_0} \left\{ -\vartheta^{-2} \exp(-\vartheta^2) + E_1(\vartheta^2) \right\} \end{aligned}$$

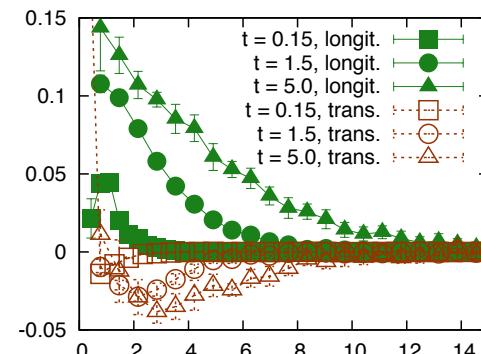
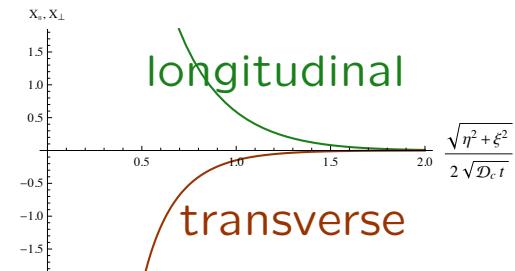
$$\tilde{\mathbf{d}} \simeq \ell_0(\xi - \xi'), \quad \vartheta = \frac{|\xi - \xi'|}{2\sqrt{D_*^c(t-s)}}, \quad E_1(z) = \int_z^\infty \frac{e^{-\zeta}}{\zeta} d\zeta$$



analytical

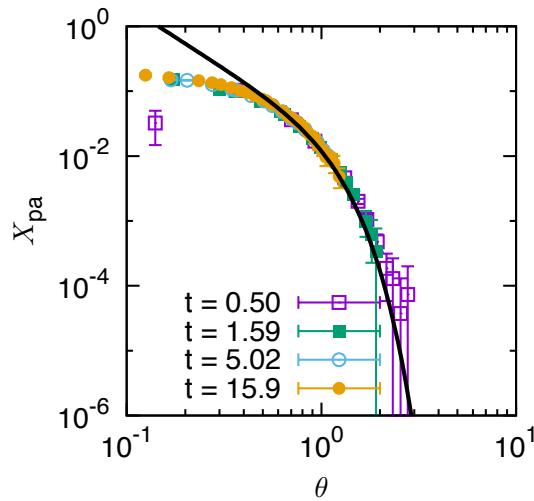


DNS for Brownian particles

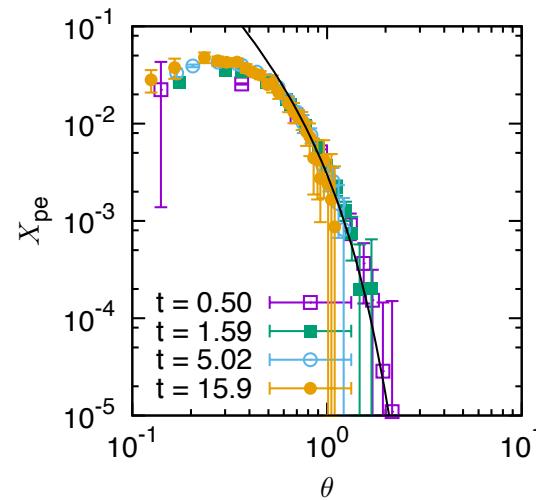


Displacement correlation vs similarity variable

longitudinal corr. X_{\parallel} vs ϑ



transverse corr. X_{\perp} vs ϑ

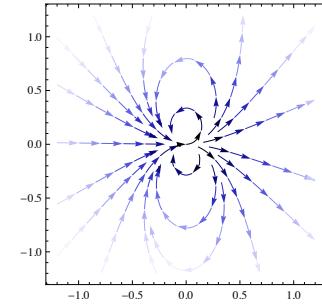


$$\vartheta = \frac{|\xi - \xi'|}{2\sqrt{D_*^c t}} \simeq \frac{|\tilde{d}|}{2\sqrt{D_*^c t}}$$

- DCs for different intervals collapse onto a single curve
- The master curve agrees with the linear theory on the long-wave side (but not on the short-wave side)

Discussion & perspectives

- Displacement correlation $\langle \mathbf{R} \otimes \mathbf{R} \rangle$
expressible with $\vartheta = \frac{|\xi - \xi'|}{2\sqrt{D_*^C t}} \simeq \frac{|\tilde{\mathbf{d}}|}{2\sqrt{D^C t}}$
cages are nested
- Limitation of the linear theory:
disagreement on the short-wave side
need of a nonlinear theory, such as MCT
- Possible advantage over the standard MCT:
 - DC is **tensorial** and can capture the vortex pair
 - The field variable Ψ is also **tensorial**



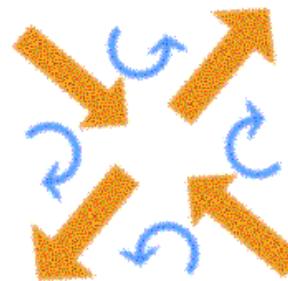
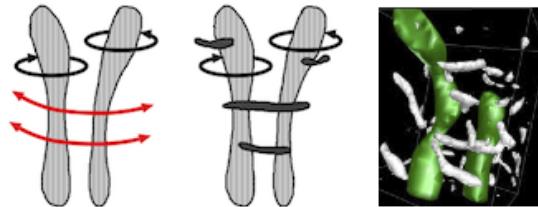
Nonlinear theory: mode-coupling theory (MCT)

$$(\partial_t + D^C k^2) C(t, s) + \int M(t, u) \partial_u C(u, s) du = 0, \quad M \sim \sum CC$$

- standard MCT: $M \sim \langle \rho\rho \rangle \langle \rho\rho \rangle$ insensitive to vortex quads
- tensorial MCT: $M \sim \langle \Psi\Psi \rangle \langle \Psi\Psi \rangle$ can detect them

vortices & shear
in turbulence

Goto, PTPS 195 (2012)



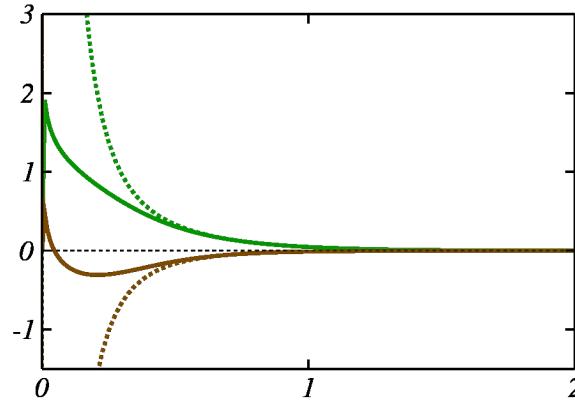
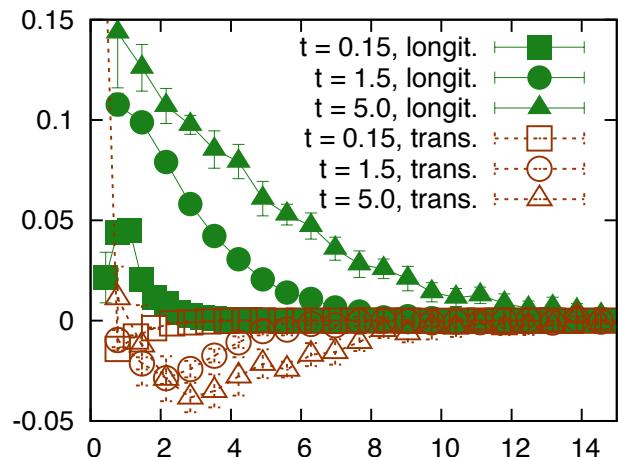
plastic event
in sheared
amorphous solid

cf. Dasgupta *et al.*, PRE 87 (2013)

DC suggested by preliminary nonlinear analysis

$$X_{\parallel}(\xi, t) \propto \frac{e^{-\vartheta^2} - e^{-\vartheta^2/\mu_r}}{\vartheta^2} + E_1(\vartheta^2) + E_1(\vartheta^2/\mu_r)$$

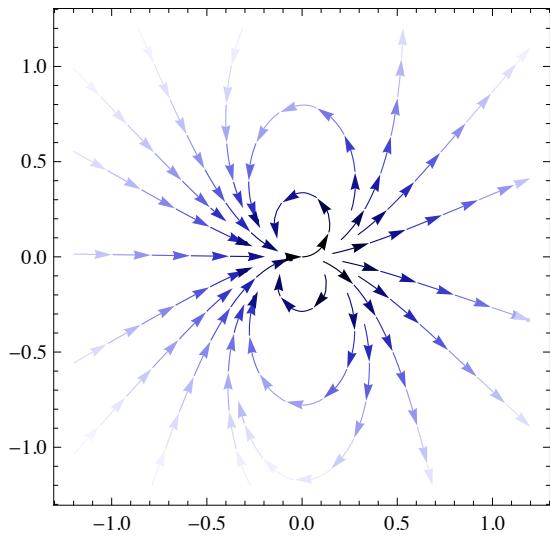
$$X_{\perp}(\xi, t) \propto -\frac{e^{-\vartheta^2} - e^{-\vartheta^2/\mu_r}}{\vartheta^2} + E_1(\vartheta^2) + E_1(\vartheta^2/\mu_r)$$



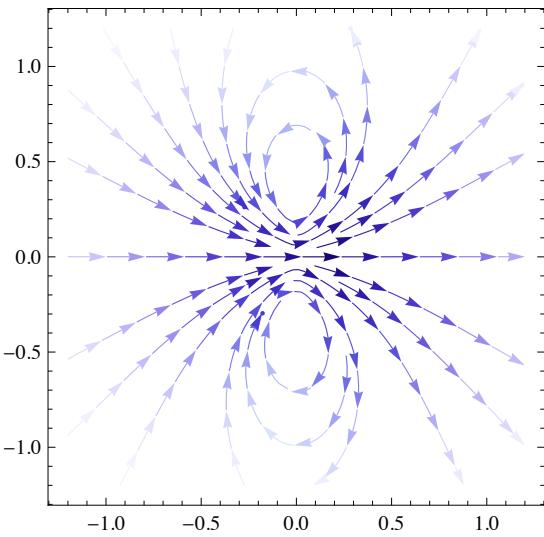
$$\text{initial distance } |\tilde{d}| / \sigma$$

$$\vartheta = \frac{|\xi - \xi'|}{2\sqrt{D_*^c t}} \simeq \frac{|\tilde{d}|}{2\sqrt{D_*^c t}}$$

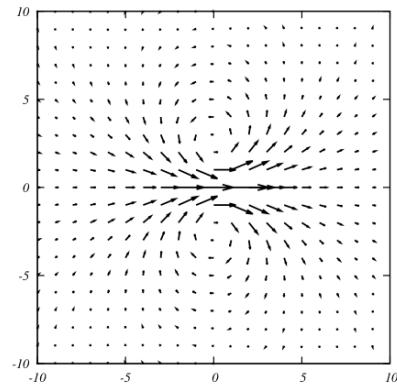
Implications of nonlinear correction for vortex pair



linear analysis



+ correction



Concluding remarks

- DC obtained analytically from 2D linear theory

$$\begin{aligned} X_{\parallel}(\xi, t-s) &= \frac{S}{4\pi\rho_0} \left\{ \vartheta^{-2} \exp(-\vartheta^2) + E_1(\vartheta^2) \right\} \\ X_{\perp}(\xi, t-s) &= \frac{S}{4\pi\rho_0} \left\{ -\vartheta^{-2} \exp(-\vartheta^2) + E_1(\vartheta^2) \right\} \end{aligned}$$

where $\vartheta = \frac{|\xi - \xi'|}{2\sqrt{D_*^c(t-s)}}$

- Nonlinear theory: tensorial MCT
 - memory kernel $M \sim \langle \Psi \Psi \rangle \langle \Psi \Psi \rangle$ sensitive to vortex quads (plastic events)
 - preliminary analysis: modification to linear theory, finite vortex–vortex distance