

Thermodynamic fluctuations in glass-forming liquids

Ludovic Berthier

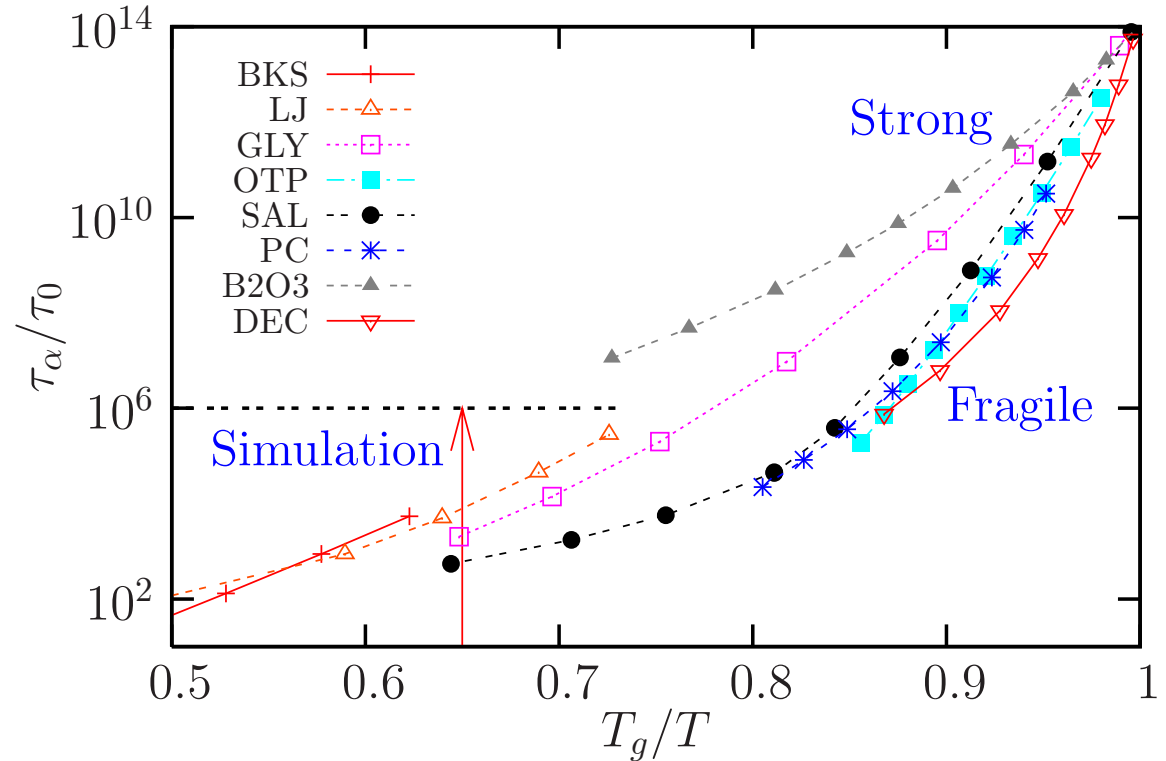
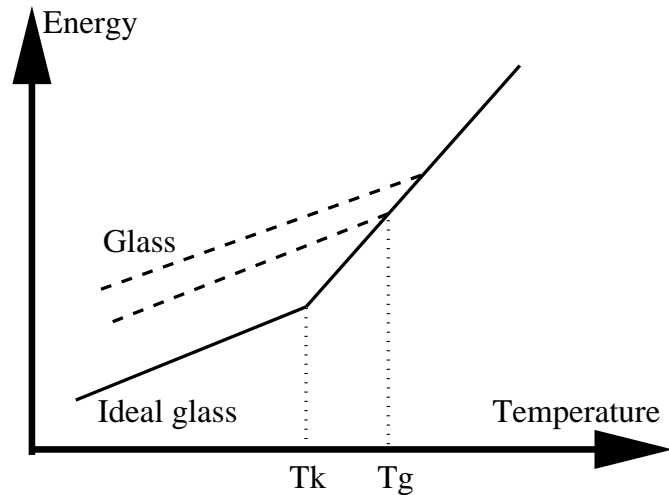
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Physics of glassy and granular materials – Kyoto, July 18, 2013



The glass “transition”

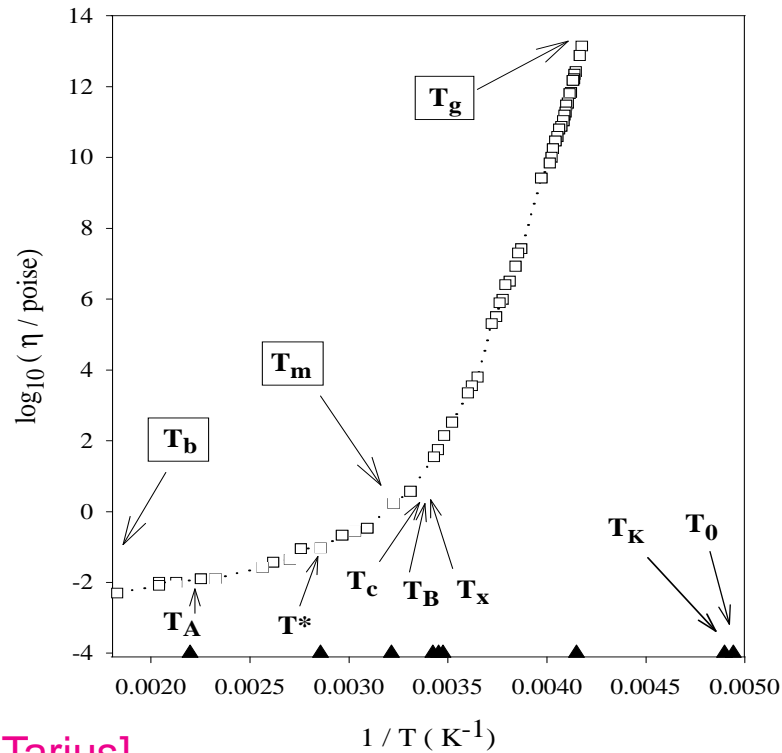
- Many materials become **glasses** (not crystals) at low temperature.



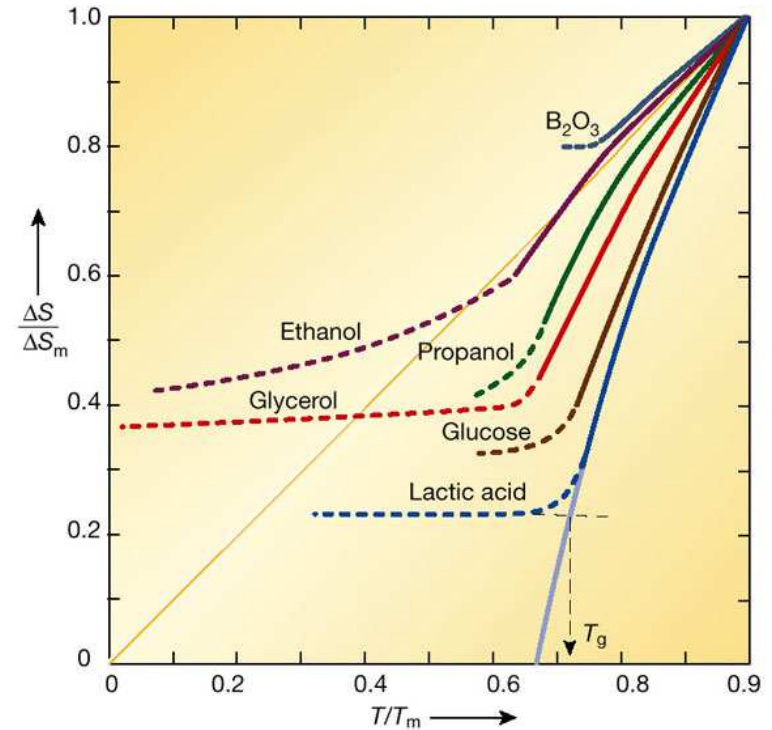
- In practice, glass formation is a **gradual process**.
- What is the underlying “**ideal**” glass state?
- Existence of many metastable states: glasses are **many-body “complex”** systems, due to disorder and geometric frustration.

Temperature crossovers

- Glass formation characterized by several “accepted” **crossovers**. Onset, mode-coupling & glass temperatures: directly studied at equilibrium.



[G. Tarjus]

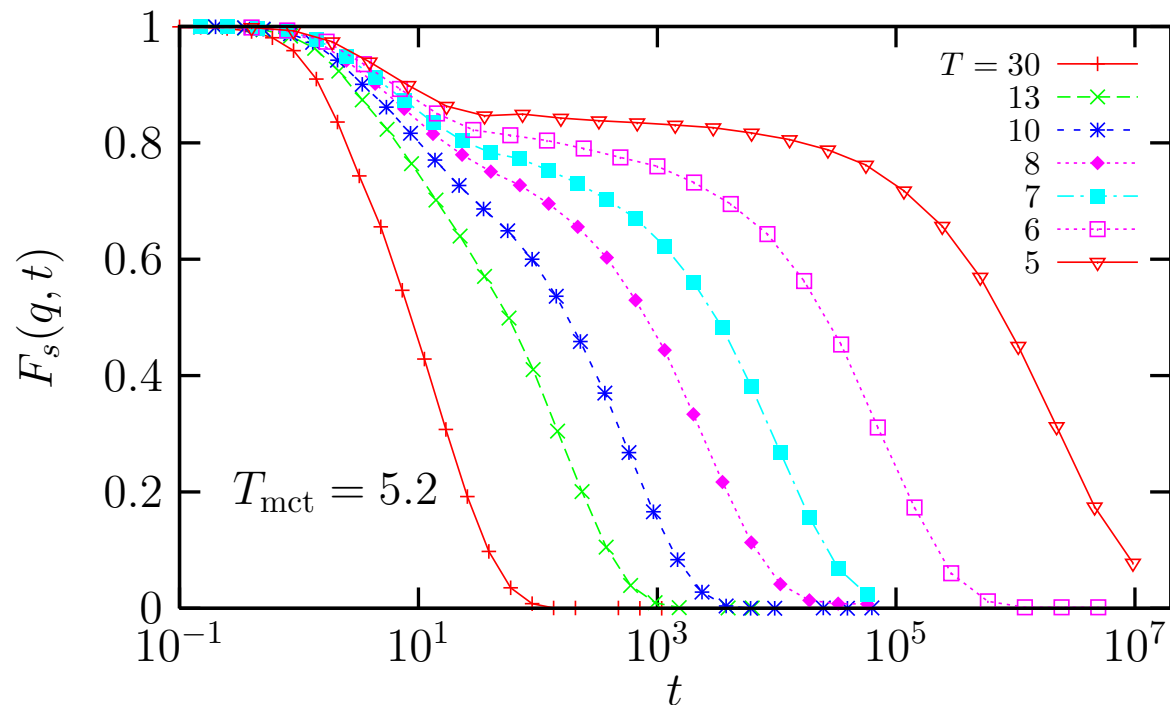


[Debenedetti & Stillinger]

- **Extrapolated** temperatures for dynamic and thermodynamic singularities: T_0 , T_K . Ideal glass transition at the **Kauzmann** temperature is highly controversial (cf New York Times article in July 2008).

Molecular dynamics simulations

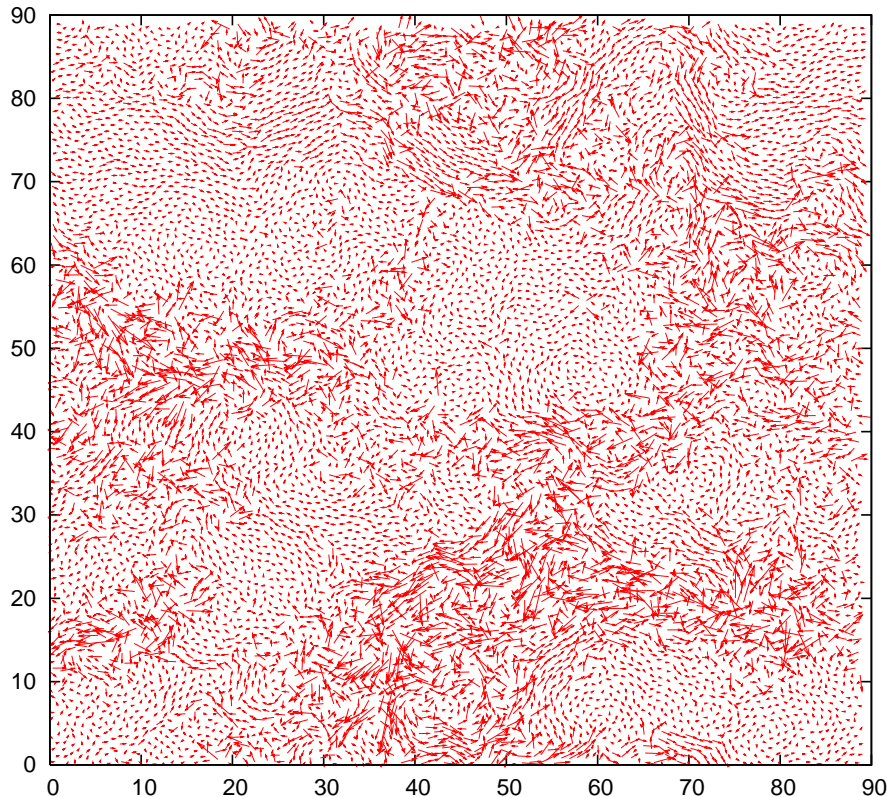
- Pair potential $V(r < \sigma) = \epsilon(1 - r/\sigma)^2$: soft harmonic repulsion, behaves as hard spheres in limit $\epsilon/T \rightarrow \infty$.
- Constant density, decrease temperature. Dynamics slows down \rightarrow **computer glass** transition. $T_{\text{onset}} \approx 10$, $T_{\text{mct}} \approx 5.2$. [Berthier & Witten '09]



- $$F_s(q, t) = \frac{1}{N} \left\langle \sum_{j=1}^N \exp[i\mathbf{q} \cdot (\mathbf{r}_j(t) - \mathbf{r}_j(0))] \right\rangle$$

Dynamic heterogeneity

- When density is large, particles must move in a correlated way. New **transport mechanisms** revealed over the last decade: **fluctuations matter**.



- **Spatial fluctuations grow** (modestly) near T_g .

- Clear indication that **some kind** of phase transition is not far – which?

- Structural origin **not** established: point-to-set lengthscales, other structural indicators?

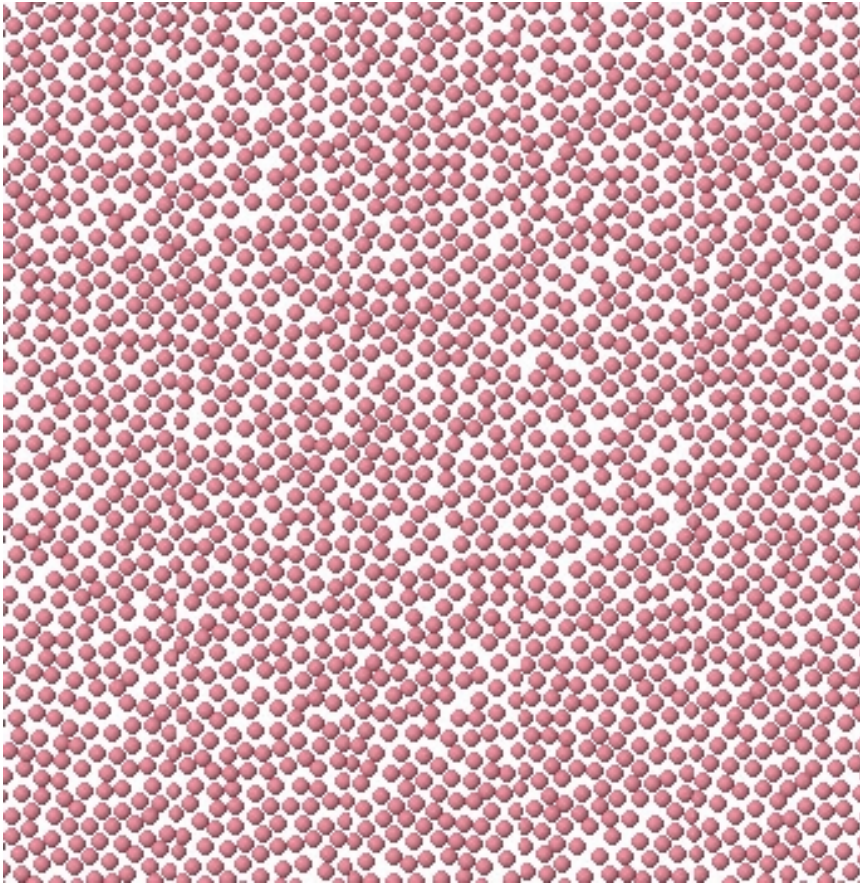
[Talks by Tanaka, Gradenigo...]

Dynamical heterogeneities in glasses, colloids and granular materials

Eds.: Berthier, Biroli, Bouchaud, Cipelletti, van Saarloos (Oxford Univ. Press, 2011).

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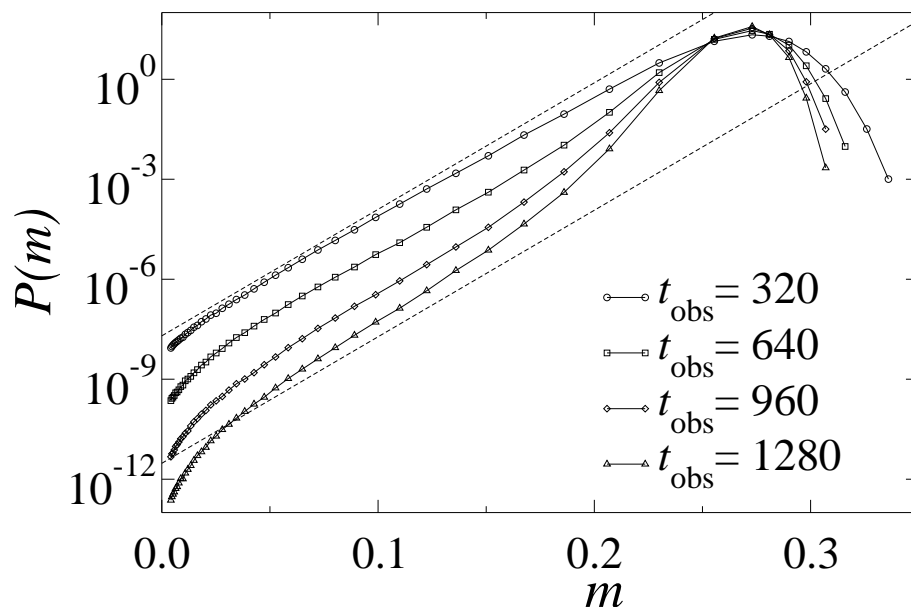
Dynamical view: Large deviations

- Large deviations of **fluctuations** of the (time integrated) local activity

$$m_t = \int dx \int_0^t dt' m(x; t', t' + \Delta t):$$

$$P(m) = \langle \delta(m - m_t) \rangle \sim e^{-tN\psi(m)}.$$

- Exponential tail: direct signature of **phase coexistence** in $(d + 1)$ dimensions: High and low activity phases.



[Jack *et al.*, JCP '06]

- Equivalently, a field coupled to local dynamics induces a **nonequilibrium first-order phase transition** in the “ s -ensemble”.

[Garrahan *et al.*, PRL '07]

- **Metastability** controls this physics. Complex (RFOT) energy landscape gives rise to same transition, but the transition exists without multiplicity of glassy states [cf Kurchan's talk.]

[Jack & Garrahan, PRE '10]

Thermodynamic view: RFOT

- **Random First Order Transition** (RFOT) theory is a theoretical framework constructed over the last 30 years (Parisi, Wolynes, Götze...) using a large set of analytical techniques.

[*Structural glasses and supercooled liquids*, Wolynes & Lubchenko, '12]

- Some results become **exact** for simple “mean-field” models, such as the fully connected **p -spin glass** model:
$$H = - \sum_{i_1 \dots i_p} J_{i_1 \dots i_p} s_{i_1} \dots s_{i_p}.$$

- Complex **free energy landscape** \rightarrow **sharp** transitions: Onset (apparition of metastable states), mode-coupling singularity (metastable states dominate), and entropy crisis (metastable states become sub-extensive).

- **Ideal glass** = zero configurational entropy, replica symmetry breaking.

- Extension to finite dimensions (‘mosaic picture’) remains ambiguous.

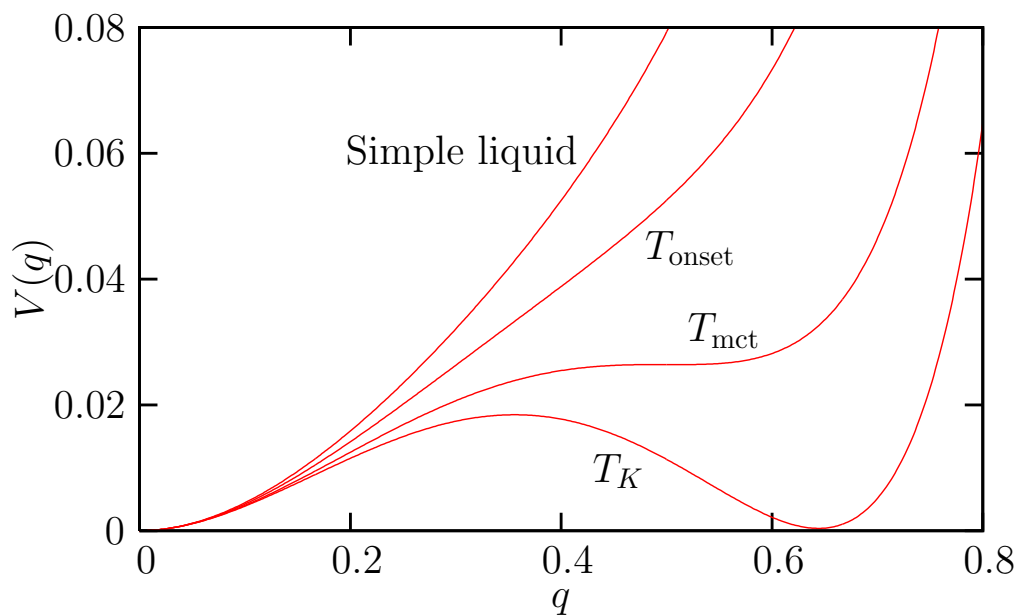
A 'Landau free energy'

- Complex free energy landscape \rightarrow **effective potential** $V(Q)$. Free energy cost (configurational entropy) to have 2 configurations at fixed distance Q :

[Franz & Parisi, PRL '97]

$$V_q(Q) = -(T/N) \int d\mathbf{r}_2 e^{-\beta H(\mathbf{r}_2)} \log \int d\mathbf{r}_1 e^{-\beta H(\mathbf{r}_1)} \delta(Q - Q_{12})$$

where: $Q_{12} = \frac{1}{N} \sum_{i,j=1}^N \theta(a - |\mathbf{r}_{1,i} - \mathbf{r}_{2,j}|)$. Quenched vs. annealed approx.



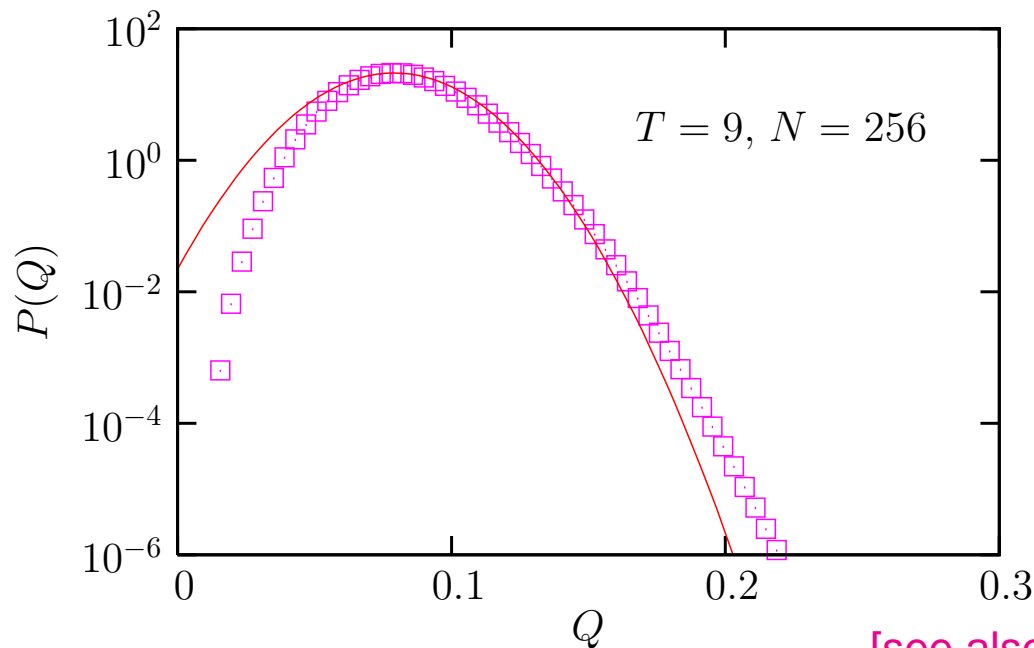
- $V(Q)$ is a '**large deviation**' function (in d dimensions), mainly studied in mean-field RFOT limit.

$$\begin{aligned} \bullet \quad P(Q) &= \overline{\langle \delta(Q - Q_{\alpha\beta}) \rangle} \\ &\sim \exp[-\beta N V(Q)] \end{aligned}$$

- Overlap fluctuations reveal **evolution of multiple** metastable states. Finite d requires 'mosaic state' because $V(Q)$ must be convex: **exponential tail**.

Direct measurement?

- **Principle:** Take two equilibrated configurations 1 and 2, measure their overlap Q_{12} , record the histogram of Q_{12} .
- **Problem:** Two equilibrium configurations are typically uncorrelated, with mutual overlap $\ll 1$ and small (nearly Gaussian) fluctuations.

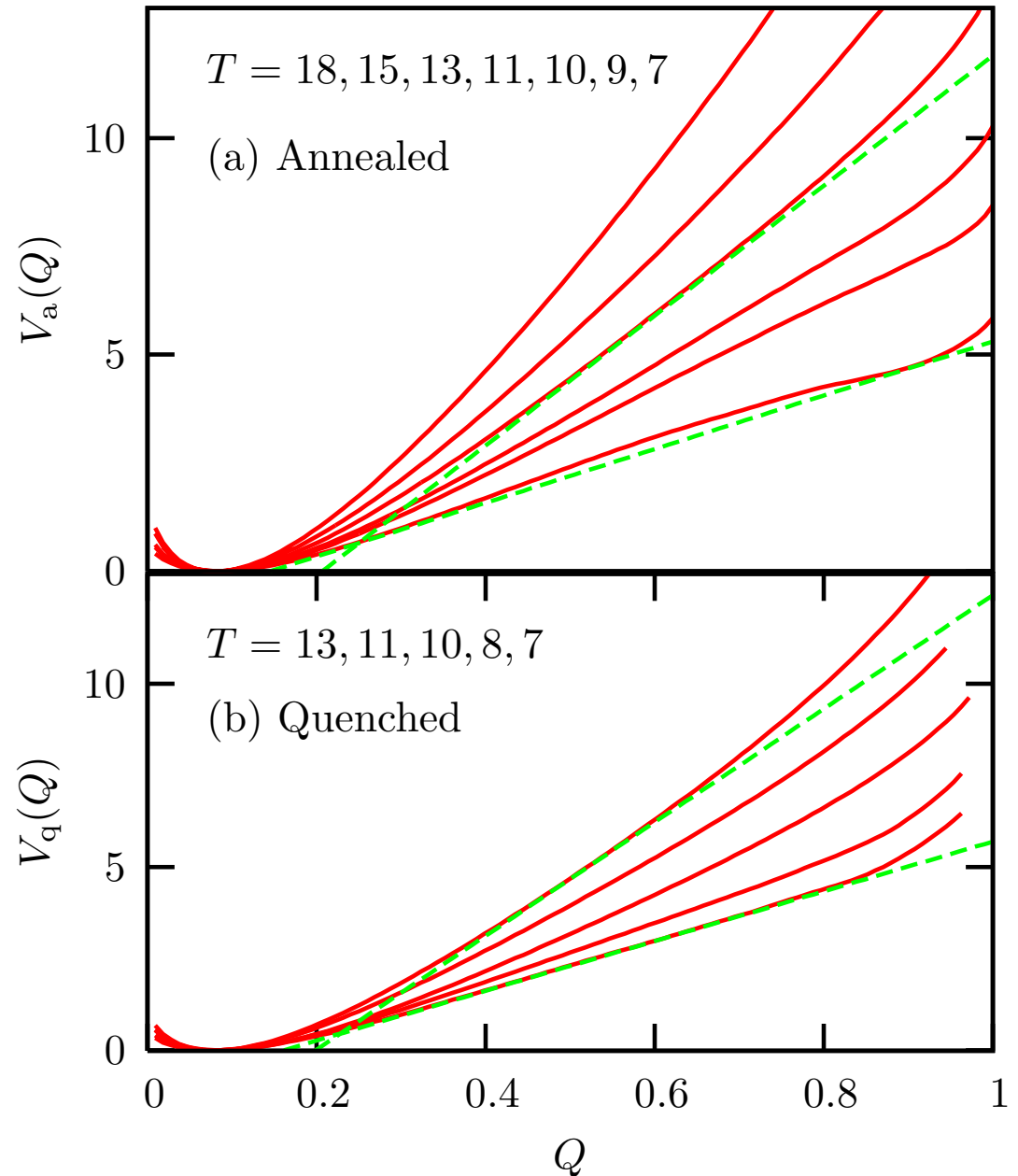


[see also Cammarota *et al.*, PRL '11]

- **Solution:** Seek **large** deviations using **umbrella sampling techniques**.
[Berthier, arxiv.1306.0425]

Overlap fluctuations: Results

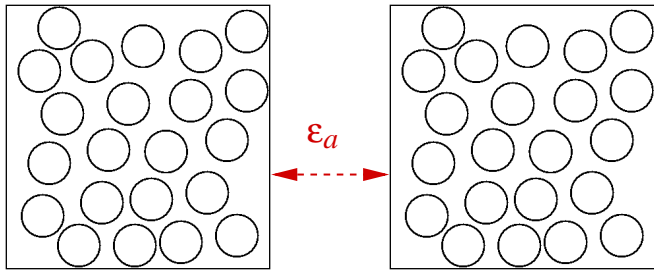
- Idea: bias the dynamics using $W_i(Q) = k_i(Q - Q_i)^2$ to explore of $Q \approx Q_i$.
- Reconstruct $P(Q)$ using reweighting techniques.
- **Exponential tail** below T_{onset} : phase coexistence between multiple metastable states in **bulk liquid**.
- **Static fluctuations** control non-trivial fluctuations in trajectory space, and phase transitions in s -ensemble.



Equilibrium phase transitions

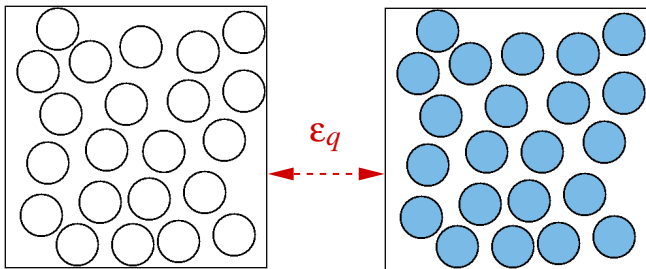
- Non-convex $V(Q)$ implies that an **equilibrium phase transition** can be induced by a field conjugated to Q . [Kurchan, Franz, Mézard, Cammarota, Biroli...]

- **Annealed:** 2 coupled copies.

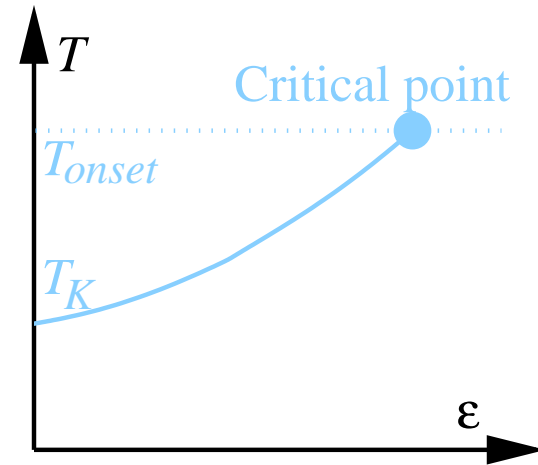


$$H = H_1 + H_2 - \epsilon_a Q_{12}$$

- **Quenched:** copy 2 is frozen.



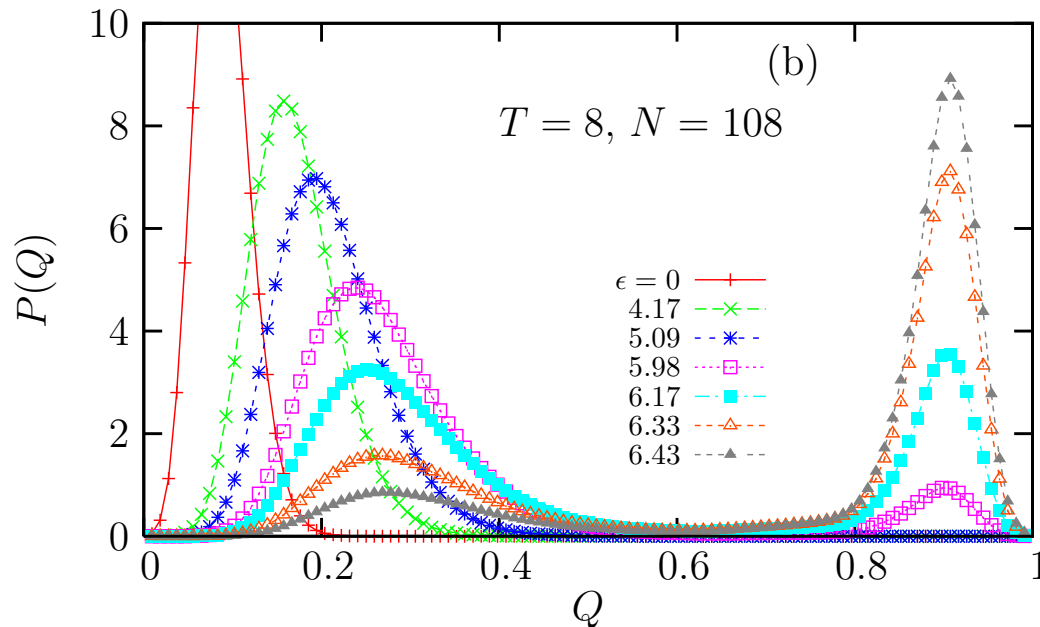
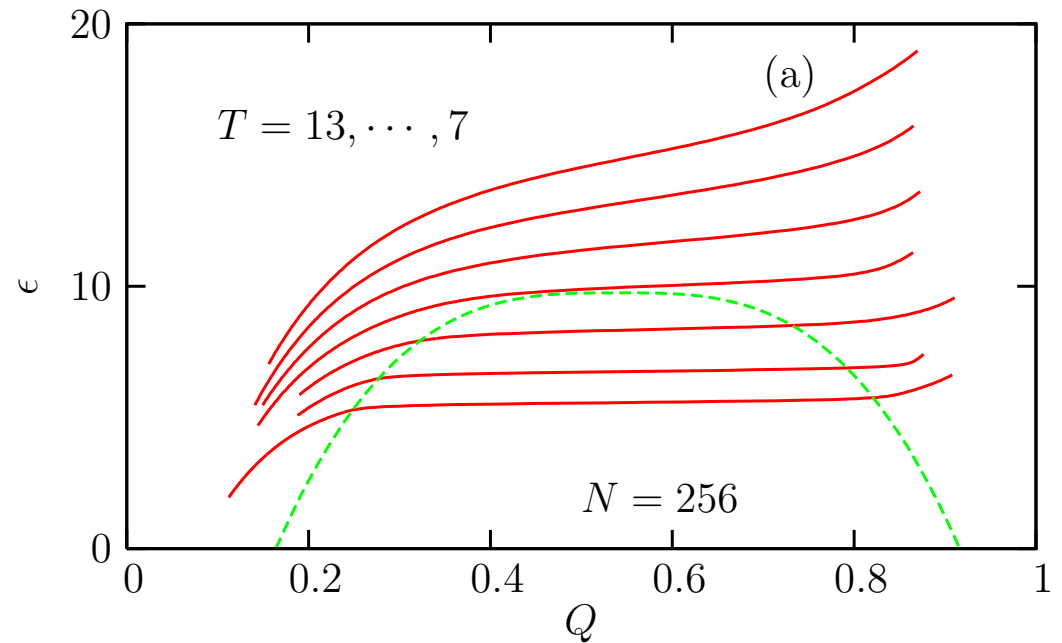
$$H = H_1 - \epsilon_q Q_{12}$$



- Within RFOT: Some differences between quenched and annealed cases.
- **First order transition** emerges from T_K , ending at a critical point near T_{onset} .
- **Direct consequence** of, but **different nature** from, ideal glass transition.

Numerical evidence in $3d$ liquid

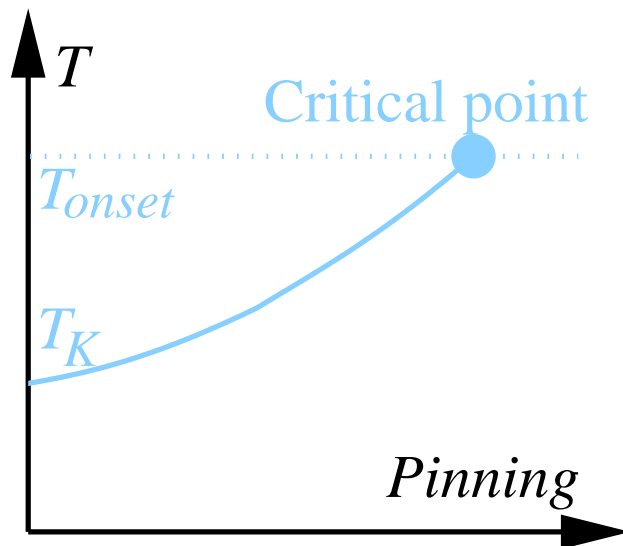
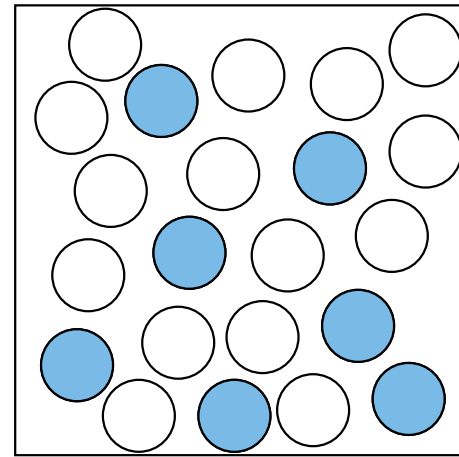
- Investigate (T, ϵ) phase diagram using umbrella sampling.
- **Sharp jump** of the overlap below $T_{\text{onset}} \approx 10$.
- Suggests **coexistence region** ending at a critical point.



- $P(Q)$ **bimodal** for finite N .
 - Bimodality and static susceptibility **enhanced** at larger N for $T \lesssim T_c \approx 9.8$.
- **Equilibrium first-order phase transition.**

Ideal glass transition?

- ϵ perturbs the Hamiltonian: Affects the competition energy / configurational entropy (possibly) controlling the ideal glass transition.
- **Random pinning** of a fraction c of particles: **unperturbed** Hamiltonian.
- Dynamical slowing down observed numerically. [Kim, Scheidler, Kuni...]



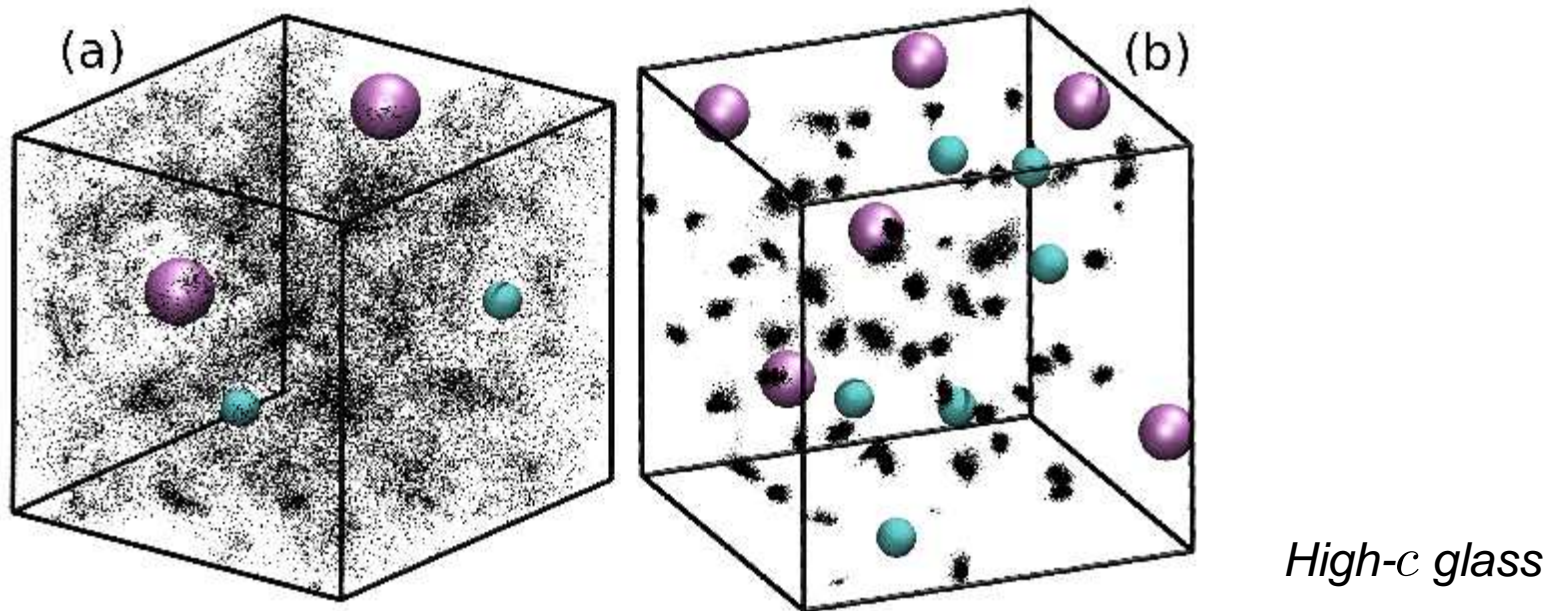
- Within RFOT, **ideal glass transition line** extends up to critical point.

[Cammara & Biroli, PNAS '12]

- Pinning reduces multiplicity of states, i.e. decreases configurational entropy: $S_{\text{conf}}(c, T) \simeq S_{\text{conf}}(0, T) - cY(T)$. Equivalent of $T \rightarrow T_K$.

Random pinning: Simulations

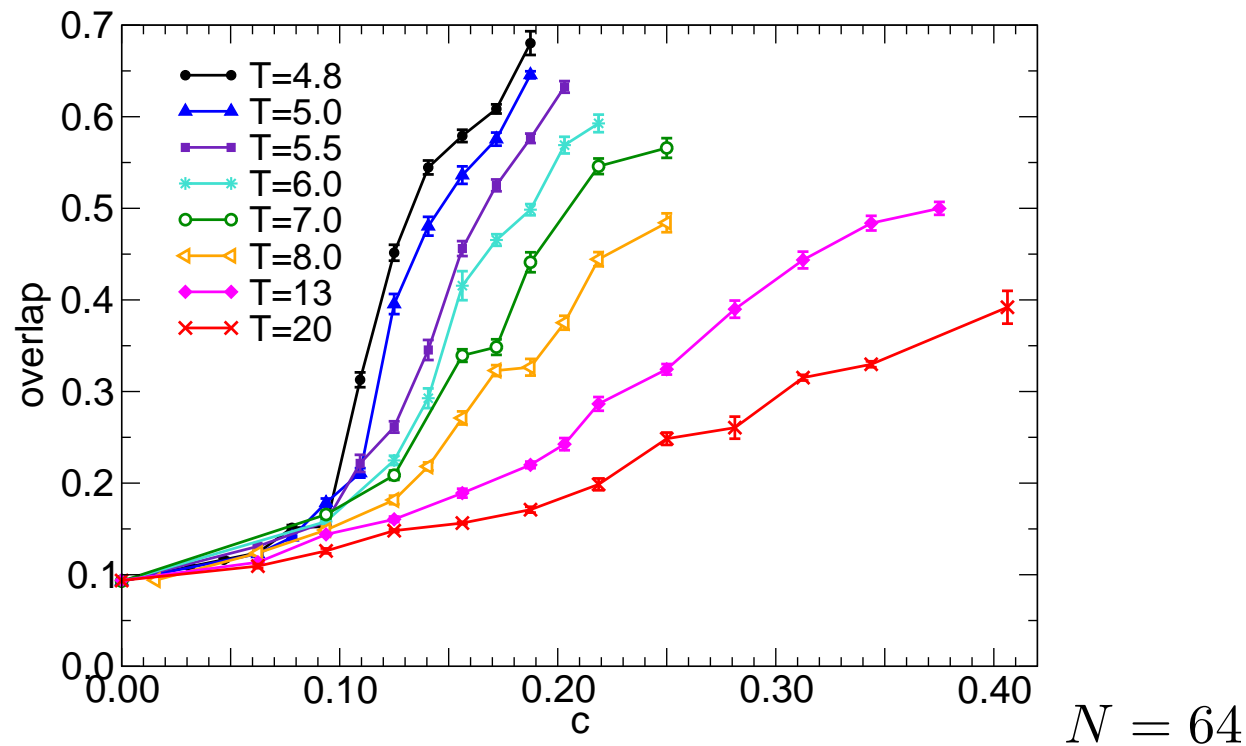
- **Challenge:** fully exploring equilibrium configuration space in the presence of random pinning: **parallel tempering**. Limited (for now) to small system sizes: $N = 64, 128$. [Kob & Berthier, PRL '13]



- From liquid to **equilibrium glass**: freezing of **amorphous density profile**.
- We perform a **detailed investigation** of the **nature** of this phase change, in **fully equilibrium conditions**.

Microscopic order parameter

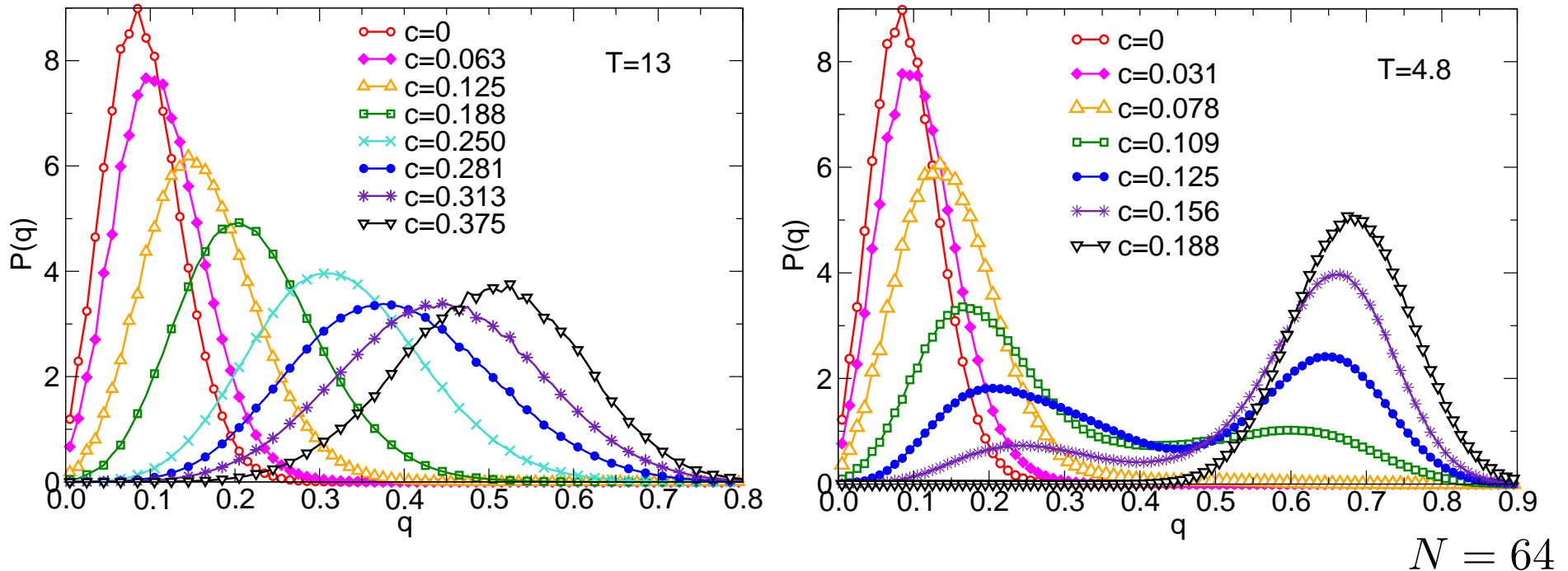
- No configurational entropy, no time scale, no extrapolation, no aging.
- We detect the glass formation using an **equilibrium, microscopic** order parameter: The global overlap $Q = \langle Q_{12} \rangle$.



- Gradual increase at high T to **abrupt emergence** of amorphous order at low T at well-defined c value. Signature of first-order phase transition?

Fluctuations: Phase coexistence

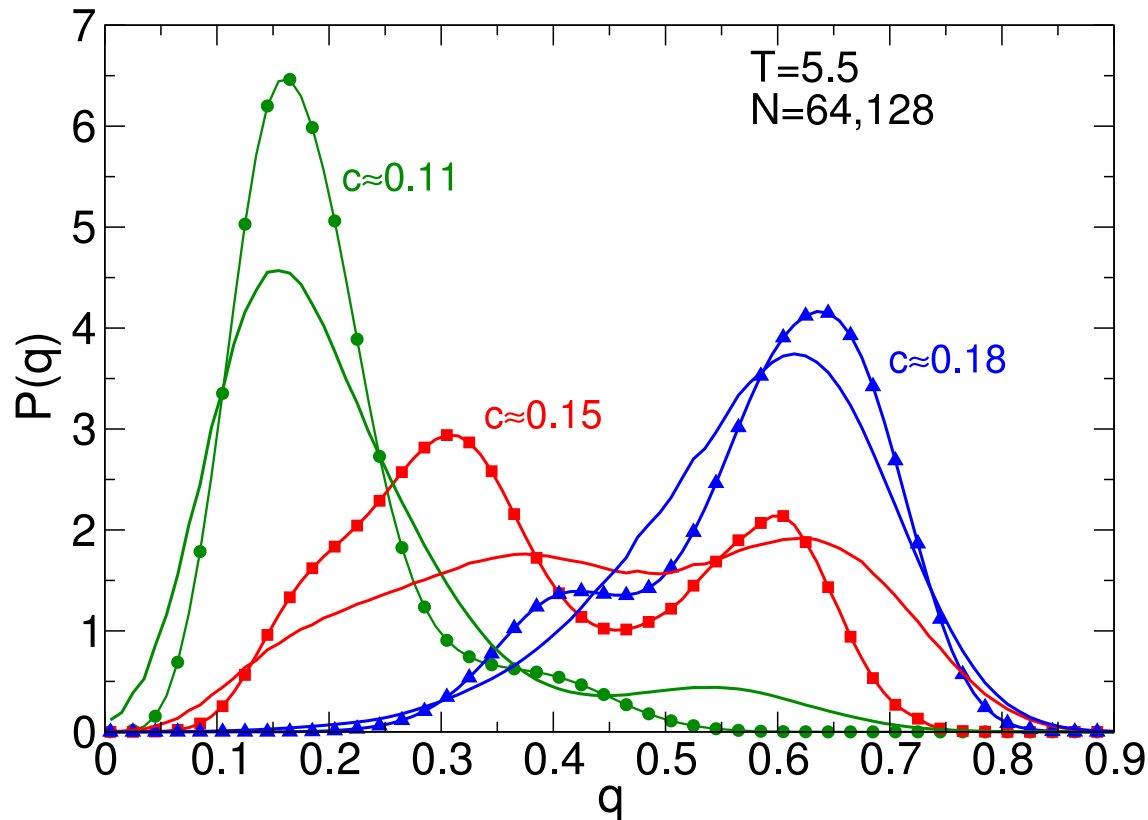
- Probability distribution function of the overlap: $P(Q) = \langle \delta(Q - Q_{\alpha\beta}) \rangle$.
- Numerical measurements using **parallel tempering simulations** to explore (c, T, N) phase diagram performing thermal and disorder averages.



- **Bimodal distributions** appear at low enough T , indicative of phase coexistence at **first-order transition**.

Thermodynamic limit?

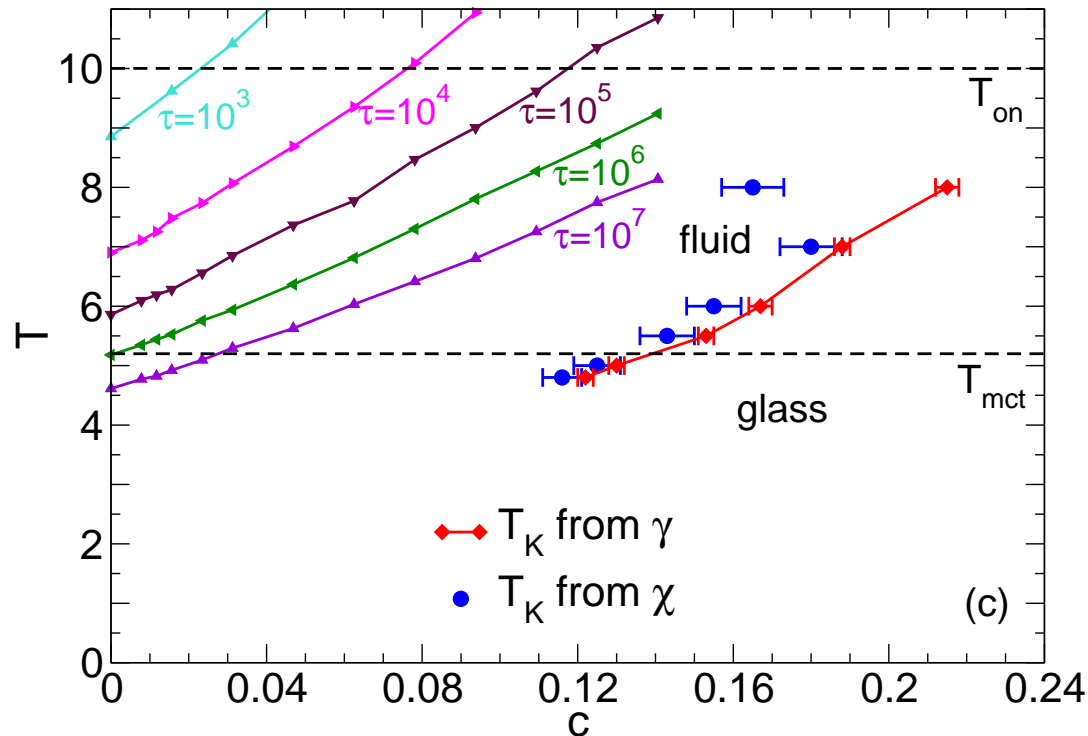
- Phase transition can only be proven using finite-size scaling techniques to extrapolate toward $N \rightarrow \infty$.



- Limited data support **enhanced bimodality** and larger susceptibility for larger N . Encouraging, but not quite good enough: **More work needed.**

Equilibrium phase diagram

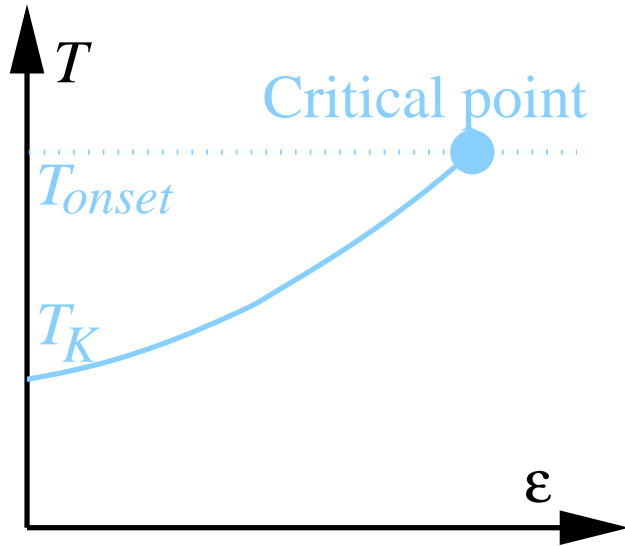
- Location of the transition from **liquid-to-glass** determined from **equilibrium** measurements of microscopic order parameter on **both sides**.



- Glass formation induced by random pinning has **clear thermodynamic signatures** which can be studied directly.
- Results compatible with Kauzmann transition – **this can now be decided**.

Summary

- **Non-trivial static fluctuations** of the overlap in **bulk** supercooled liquids: non-Gaussian $V(Q)$ losing convexity below $\approx T_{\text{onset}}$.
- Adding a **thermodynamic** field can induce **equilibrium phase transitions**.



- Annealed coupling: first-order transition ending at simple critical point.
 - Quenched coupling: first-order transition ending at random critical point.
 - Random pinning: random first order transition ending at random critical point.
- **Direct probes** of peculiar **thermodynamic** underpinnings of RFOT theory.
 - A Kauzmann phase transition may exist, and its existence be decided.