# Emergence of long-range correlations and rigidity at the dynamic glass transition

Grzegorz Szamel

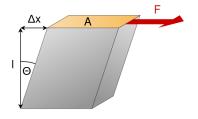
Department of Chemistry Colorado State University Ft. Collins, CO 80523, USA

YITP, Kyoto University Kyoto, July 18, 2013

## **Outline**

- 1 Statistical mechanical expression for the shear modulus
- Emergence of rigidity: crystals
  - Goldstone modes and long-range correlations
  - Shear modulus
- Replica approach
- Emergence of rigidity: glasses
  - Goldstone modes & long-range correlations
  - Shear modulus
  - Numerical results
- Summary

## Solid: elastic response to a shear deformation



Max Born (1939):

"The difference between a solid and a liquid is that the solid has elastic resistance to a shearing stress while a liquid does not."

non-zero shear modulus  $\mu$ :

$$\mu = \frac{F/A}{\Delta x/I}$$

## Free energy of a deformed system

Consider an N-particle system in a box of volume V; particles interact via potential V(r). The non-trivial part of the free energy of this system is

$$F = -k_B T \ln \int_V \frac{d\vec{r}_1...d\vec{r}_N}{V^N} \exp \left(-\frac{1}{k_B T} \sum_{i < j} V(r_{ij})\right).$$

Now, let's deform the box with shear strain  $\gamma$ . Then, one would integrate over a deformed volume,

$$F(\gamma) = -k_B T \ln \int_{V'} \frac{d\vec{r}_1 ... d\vec{r}_N}{V^N} \exp \left( -\frac{1}{k_B T} \sum_{i \in I} V(r_{ij}) \right).$$

Mathematically, one can change the variables  $x' = x - \gamma y$ ; y' = y; z' = z and then one integrates over the undeformed box:

$$F(\gamma) = -k_B T \ln \int_V \frac{d\vec{r}_1''...d\vec{r}_N''}{V^N} \exp \left( -\frac{1}{k_B T} \sum_{i < i} V\left( \sqrt{(x_{ij}' + \gamma y_{ij}')^2 + y_{ij}^2 + z_{ij}^2} \right) \right).$$

Note: the shear strain  $\gamma$  appears now in the argument of V.

Expanding the free energy in the shear strain one gets:

$$F(\gamma) = F(0) + N\sigma\gamma + \frac{1}{2}N\mu\gamma^2 + \dots$$
 
$$\sigma \text{ - shear stress} \quad \mu \text{ - shear modulus}$$

$$\mu = \frac{1}{N} \left[ \left\langle \sum_{i < j} y_{ij}^2 \frac{\partial^2 V(r_{ij})}{\partial x_{ij}^2} \right\rangle - \frac{1}{k_B T} \left( \left\langle \left( \sum_{i < j} y_{ij} \frac{\partial V(r_{ij})}{\partial x_{ij}} \right)^2 \right\rangle - \left\langle \sum_{i < j} y_{ij} \frac{\partial V(r_{ij})}{\partial x_{ij}} \right\rangle^2 \right) \right]$$
Squire, Holt and Hoover, Physica **42**, 388 (1969)

• 
$$\frac{1}{N} \left\langle \sum_{i < j} y_{ij}^2 \frac{\partial^2 V(r_{ij})}{\partial x_{ij}^2} \right\rangle \leftarrow \text{the Born term}$$

• 
$$\frac{1}{N} \left( \left\langle \left( \sum_{i < j} y_{ij} \frac{\partial V(r_{ij})}{\partial x_{ij}} \right)^2 \right\rangle - \left\langle \sum_{i < j} y_{ij} \frac{\partial V(r_{ij})}{\partial x_{ij}} \right\rangle^2 \right) \equiv N \left( \left\langle \sigma^2 \right\rangle - \left\langle \sigma \right\rangle^2 \right) \leftarrow$$

stress fluctuations

Expanding the free energy in the shear strain one gets:

$$F(\gamma) = F(0) + N\sigma\gamma + \frac{1}{2}N\mu\gamma^2 + \dots$$
 
$$\sigma \text{ - shear stress} \quad \mu \text{ - shear modulus}$$

$$\mu = \frac{1}{N} \left[ \left\langle \sum_{i < j} y_{ij}^2 \frac{\partial^2 V(r_{ij})}{\partial x_{ij}^2} \right\rangle - \frac{1}{k_B T} \left( \left\langle \left( \sum_{i < j} y_{ij} \frac{\partial V(r_{ij})}{\partial x_{ij}} \right)^2 \right\rangle - \left\langle \sum_{i < j} y_{ij} \frac{\partial V(r_{ij})}{\partial x_{ij}} \right\rangle^2 \right) \right]$$
Squire, Holt and Hoover, Physica **42**, 388 (1969)

• In the thermodynamic limit the free energy density is shape-independent:

$$\lim_{\infty} \frac{F(0)}{N} = \lim_{\infty} \frac{F(\gamma)}{N}$$

• However, the shear modulus is finite:  $\lim_{\infty} N^{-1} \frac{\partial^2 F(\gamma)}{\partial \gamma^2} \Big|_{\alpha} \neq 0$ 

Expanding the free energy in the shear strain one gets:

$$F(\gamma) = \quad F(0) \quad + \quad N\sigma\gamma \quad + \quad \frac{1}{2}N\mu\gamma^2 \quad + \quad \dots$$
 
$$\sigma \text{ - shear stress} \quad \mu \text{ - shear modulus}$$

$$\mu = \frac{1}{N} \left[ \left\langle \sum_{i < j} y_{ij}^2 \frac{\partial^2 V(r_{ij})}{\partial x_{ij}^2} \right\rangle - \frac{1}{k_B T} \left( \left\langle \left( \sum_{i < j} y_{ij} \frac{\partial V(r_{ij})}{\partial x_{ij}} \right)^2 \right\rangle - \left\langle \sum_{i < j} y_{ij} \frac{\partial V(r_{ij})}{\partial x_{ij}} \right\rangle^2 \right) \right]$$
Squire, Holt and Hoover, Physica **42**, 388 (1969)

- This formula is applicable to both crystals and glasses.
- Can also be evaluated for fluids; computer simulations showed that for fluids this formula gives  $\mu=0$  (as it should).
- It can be proved that for systems with short range interactions, the above formula gives  $\mu=0$  unless there are long-range density correlations (Bavaud *et al.*, J. Stat. Phys. **42**, 621 (1986)).

Expanding the free energy in the shear strain one gets:

$$F(\gamma) = \quad F(0) \quad + \quad N\sigma\gamma \quad + \quad \frac{1}{2}N\mu\gamma^2 \quad + \quad \dots$$
 
$$\sigma \text{ - shear stress} \quad \mu \text{ - shear modulus}$$

$$\mu = \frac{1}{N} \left[ \left\langle \sum_{i < j} y_{ij}^2 \frac{\partial^2 V(r_{ij})}{\partial x_{ij}^2} \right\rangle - \frac{1}{k_B T} \left( \left\langle \left( \sum_{i < j} y_{ij} \frac{\partial V(r_{ij})}{\partial x_{ij}} \right)^2 \right\rangle - \left\langle \sum_{i < j} y_{ij} \frac{\partial V(r_{ij})}{\partial x_{ij}} \right\rangle^2 \right) \right]$$
Squire, Holt and Hoover, Physica **42**, 388 (1969)

- The above formula was a starting point of a calculation of glass shear modulus by H. Yoshino and M. Mezard (PRL 105, 015504 (2010)); see also H. Yoshino, JCP 136, 214108 (2012).
- Goal: investigate the existence of long range density correlations and derive an alternative formula for the shear modulus.

# Broken translational symmetry

#### In crystalline solids translational symmetry is broken

The average density  $n(\vec{r})$  is a periodic function of  $\vec{r}$ :

$$n(\vec{r}) = \sum_{\vec{G}} n_{\vec{G}} e^{i\vec{G}\cdot\vec{r}}$$

where  $\vec{G}$  are reciprocal lattice vectors.

#### Rigid translation: an equivalent but different state

By translating a crystal by a constant vector  $\vec{a}$  we get an equivalent but different state of the crystal. This does not cost any energy/does not require any force.

Under such translation the density field changes:

$$n(\vec{r}) 
ightarrow n(\vec{r} - \vec{a}) \equiv n_{\vec{G}} 
ightarrow n_{\vec{G}} e^{i \vec{G} \cdot \vec{a}} \quad ext{for} \quad \vec{G} 
eq \vec{0}$$

## Rigid translations $\equiv$ zero free energy cost excitations (Goldstone modes)

The existence of such zero-free energy excitations is the reflection of a broken translational symmetry.

# Long-range correlations

#### Density fluctuations for wavevectors close to $\vec{G}$ diverge

$$n(\vec{k} + \vec{G}) = \sum_{i} e^{-i(\vec{k} + \vec{G}) \cdot \vec{r_i}}; \qquad \delta n(\vec{k} + \vec{G}) = n(\vec{k} + \vec{G}) - \left\langle n(\vec{k} + \vec{G}) \right\rangle$$

Bogoliubov inequality  $\left\langle |A|^2 \right\rangle \left\langle |B|^2 \right\rangle \geq |\left\langle AB \right\rangle|^2 \Longrightarrow$ 

$$\frac{1}{V} \left\langle |\delta n(\vec{k} + \vec{G})|^2 \right\rangle \ge \frac{1}{k^2} \frac{(k_B T)^2 |n_{\vec{G}}|^2 \left(\hat{\vec{n}} \cdot \vec{G}\right)^2}{\lim_{\vec{k} \to 0} \frac{1}{V} \left\langle |\hat{\vec{k}} \cdot \stackrel{\leftrightarrow}{\sigma} (\vec{k}) \cdot \hat{\vec{n}}|^2 \right\rangle}$$

 $\stackrel{
ightharpoonup}{\sigma}(\vec{k})$  - microscopic stress tensor  $\hat{\vec{n}}$  - an arbitrary unit vector

Small wavevector divergence ⇒ long-range correlations in direct space.

# Displacement field and its long-range correlations

## Slowly varying deformation

Infinitesimal uniform translation:  $n(\vec{r}) \rightarrow n(\vec{r}) - \vec{a} \cdot \partial_{\vec{r}} n(\vec{r})$ 

Infinitesimal deformation with a slowly varying  $\vec{a}(\vec{r})\colon n(\vec{r})\to n(\vec{r})-\vec{a}(\vec{r})\cdot\partial_{\vec{r}}n(\vec{r})$ 

#### Microscopic expression for the displacement field

$$\vec{u}(\vec{k}) = -\frac{1}{\mathcal{N}} \int d\vec{r} e^{-i\vec{k}\cdot\vec{r}} \frac{\partial n(\vec{r})}{\partial \vec{r}} \underbrace{\sum_{i} \delta(\vec{r} - \vec{r}_{i})}_{\text{microscopic density}} \mathcal{N} = \frac{1}{3V} \int d\vec{r} \left(\frac{\partial n(\vec{r})}{\partial \vec{r}}\right)^{2}$$

If  $\delta n(\vec{r}) = -\vec{a}(\vec{r}) \cdot \partial_{\vec{r}} n(\vec{r})$ , then  $\langle \vec{u}(\vec{k}) \rangle = \vec{a}(\vec{k})$ .

#### Long-range correlations of the displacement field

 $\begin{array}{ccc} \text{Bogoliubov inequality} \Longrightarrow & & \frac{1}{V} \left\langle |\hat{\vec{n}} \cdot \vec{u}(\vec{k})|^2 \right\rangle \geq \frac{1}{k^2} \frac{(k_B T)^2}{\lim_{\vec{k} \to 0} \frac{1}{V} \left\langle |\hat{\vec{k}} \cdot \stackrel{\leftarrow}{\sigma} (\vec{k}) \cdot \hat{\vec{n}}|^2 \right\rangle} \end{array}$ 

This can be used to show that  $\vec{u}(\vec{k};t)$  is a slow (hydrodynamic) mode  $\rightarrow$  G. Szamel & M. Ernst, Phys. Rev. B **48**, 112 (1993).

# Macroscopic force balance equation

#### Macroscopic force balance equation

In the long wavelength  $(k \to 0)$  limit we have the following relation between a transverse displacement  $\vec{a} = a_x(k_y)\hat{\vec{e}}_x$  and the external force (per unit volume) needed to maintain this displacement:

$$\vec{F} = F_x(k_y)\hat{\vec{e}}_x = \lambda_{xxyy}a_x(k_y)k_yk_y\hat{\vec{e}}_x$$

$$\lambda_{xxyy} \equiv \mu \leftarrow \text{shear modulus}$$

# Microscopic force balance equation

#### Transverse non-uniform displacement

Infinitesimal transverse deformation with a slowly varying  $\vec{a}(\vec{r}) = \vec{a}(\vec{k})e^{i\vec{k}\cdot\vec{r}}$ :

$$n(\vec{r}) \rightarrow n(\vec{r}) - \vec{a}(\vec{r}) \cdot \partial_{\vec{r}} n(\vec{r}) = n(\vec{r}) - \vec{a}(\vec{k}) e^{i\vec{k}\cdot\vec{r}} \cdot \partial_{\vec{r}} n(\vec{r}), \ \vec{a} \perp \vec{k}$$

#### External force needed to maintain deformed density profile

External potential needed to maintain the density profile change:

$$\int d\vec{r}_2 \left( \frac{\delta V^{\rm ext}(\vec{r}_1)}{\delta n(\vec{r}_2)} \right) \left[ -\vec{a}(\vec{k}) e^{i\vec{k} \cdot \vec{r}_2} \cdot \partial_{\vec{r}_2^*} n(\vec{r}_2) \right]$$

External force on the system (per unit volume):

$$\begin{split} \vec{F}(\vec{k}) &= -\frac{1}{V} \int d\vec{r}_1 e^{-i\vec{k}\cdot\vec{r}_1} n(\vec{r}_1) \partial_{\vec{r}_1} \int d\vec{r}_2 \left( \frac{\delta V^{\text{ext}}(\vec{r}_1)}{\delta n(\vec{r}_2)} \right) [-\partial_{\vec{r}_2} n(\vec{r}_2)] \cdot \vec{a}(\vec{k}) e^{i\vec{k}\cdot\vec{r}_2} \\ &= -\frac{1}{V} \int d\vec{r}_1 d\vec{r}_2 e^{-i\vec{k}\cdot\vec{r}_1} \left( \partial_{\vec{r}_1} n(\vec{r}_1) \right) \left( \frac{\delta V^{\text{ext}}(\vec{r}_1)}{\delta n(\vec{r}_2)} \right) [\partial_{\vec{r}_2} n(\vec{r}_2)] \cdot \vec{a}(\vec{k}) e^{i\vec{k}\cdot\vec{r}_2} \end{split}$$

# Microscopic force balance equation → shear modulus

#### Shear modulus

External force on the system (per unit volume):

$$ec{F}(ec{k}) = -rac{1}{V}\int dec{r}_1 dec{r}_2 e^{-iec{k}\cdotec{r}_1} \left(\partial_{ec{r}_1} n(ec{r}_1)
ight) \left(rac{\delta V^{\mathsf{ext}}(ec{r}_1)}{\delta n(ec{r}_2)}
ight) \left[\partial_{ec{r}_2} n(ec{r}_2)
ight] \cdot ec{a}(ec{k}) e^{iec{k}\cdotec{r}_2}$$

Long wavelength  $(k \rightarrow 0)$  limit:

$$\vec{F} = F_x(k_y)\hat{\vec{e}}_x = \underbrace{0}_{ ext{no force needed to shift rigidly}} + \underbrace{0}_{ ext{symmetry}} + \mu a_x(k_y)k_yk_y\hat{\vec{e}}_x + \dots$$

Comparison with macroscopic force balance equation allows us to identify shear modulus:

$$\mu = -\frac{k_B T}{2V} \int d\vec{r}_1 \int d\vec{r}_2 (y_{12})^2 (\partial_{\vec{r}_1} n(\vec{r}_1)) \left( \frac{\delta(-\beta V^{\text{ext}}(\vec{r}_1))}{\delta n(\vec{r}_2)} \right) (\partial_{\vec{r}_2} n(\vec{r}_2))$$

$$= \frac{k_B T}{2V} \int d\vec{r}_1 \int d\vec{r}_2 (y_{12})^2 (\partial_{x_1} n(\vec{r}_1)) c^{\text{cr}}(\vec{r}_1, \vec{r}_2) (\partial_{x_2} n(\vec{r}_2))$$

$$c^{\text{cr}}(\vec{r}_1, \vec{r}_2) - \text{direct correlation function of the crystal}$$

## Shear modulus

$$\mu = \frac{1}{N} \left[ \left\langle \sum_{i < j} y_{ij}^2 \frac{\partial^2 V(r_{ij})}{\partial x_{ij}^2} \right\rangle - \frac{1}{k_B T} \left( \left\langle \left( \sum_{i < j} y_{ij} \frac{\partial V(r_{ij})}{\partial x_{ij}} \right)^2 \right\rangle - \left\langle \sum_{i < j} y_{ij} \frac{\partial V(r_{ij})}{\partial x_{ij}} \right\rangle^2 \right) \right]$$
Squire, Holt and Hoover, Physica **42**, 388 (1969)

$$\mu = \frac{k_B T}{2V} \int d\vec{r}_1 \int d\vec{r}_2 (y_{12})^2 (\partial_{x_1} n(\vec{r}_1)) c^{\text{cr}}(\vec{r}_1, \vec{r}_2) (\partial_{x_2} n(\vec{r}_2))$$

 $c^{\mathrm{cr}}(\vec{r}_1,\vec{r}_2)$  - direct correlation function of the crystal

G. Szamel & M. Ernst, Phys. Rev. B 48, 112 (1993).

# Static description of a glass: replica approach

#### How to "construct" a glass

Franz and Parisi (PRL 79, 2486 (1997)):

An N-particle system  $\vec{r}_1,...,\vec{r}_N$  coupled to a quenched configuration  $\vec{r}_1^0,...,\vec{r}_N^0$ :

attractive potential 
$$= -\epsilon \sum_{i,j} w(|\vec{r}_i - \vec{r}_j^0|).$$

For low enough temperature or high enough density/volume fraction, as  $\epsilon \to 0$  the system may remain trapped in a metastable state correlated with the quenched configuration  $\implies$  dynamic glass transition.

#### It is convenient to average over quenched configurations: replicas

Averaging over a distribution of quenched configurations

$$\implies$$
 r replicas of the system &  $r \to 0$  (or  $m = r + \frac{1}{r}$  &  $m \to 1$ ).

quenched conf.

System correlated with the quenched configuration

⇒ non-trivial correlations between different replicas.

Appearance of non-trivial inter-replica correlations

⇒ dynamic glass transition (identified with the mode-coupling transition).

# OZ equations: a way to implement replica approach

#### Pair correlation functions: *m* replicas

 $h_{\alpha\beta}(r)$ : pair correlation function involving particles in replicas  $\alpha$  and  $\beta$ 

Ornstein-Zernicke (OZ) equations known from equilibrium stat. mech.

$$h_{lphaeta}(ec{r}_1,ec{r}_2) = c_{lphaeta}(ec{r}_1,ec{r}_2) + n\sum_{\gamma}\int dec{r}_3c_{lpha\gamma}(ec{r}_1,ec{r}_3)h_{\gammaeta}(ec{r}_3,ec{r}_2) \ c_{lphaeta}$$
: direct correlation function

Replica symmetry:  $h_{\alpha\alpha}=h$  &  $c_{\alpha\alpha}=c$  for  $\alpha\neq\beta$ :  $h_{\alpha\beta}=\tilde{h}$  &  $c_{\alpha\beta}=\tilde{c}$ 

$$m \rightarrow 1$$
 limit

$$\begin{split} h(\vec{r}_1,\vec{r}_2) &= c(\vec{r}_1,\vec{r}_2) + n \int d\vec{r}_3 c(\vec{r}_1,\vec{r}_3) h(\vec{r}_3,\vec{r}_2) \quad \text{ standard OZ equation} \\ &\int d\vec{r}_3 (\delta(r_{13}) - nc(\vec{r}_1,\vec{r}_3)) \tilde{h}(\vec{r}_3,\vec{r}_2) = \tilde{c}(\vec{r}_1,\vec{r}_2) \\ &+ n \int d\vec{r}_3 \tilde{c}(\vec{r}_1,\vec{r}_3) h(\vec{r}_3,\vec{r}_2) - n \int d\vec{r}_3 \tilde{c}(\vec{r}_1,\vec{r}_3) \tilde{h}(\vec{r}_3,\vec{r}_2) \end{split}$$

Additional relations (closure relations) between *h*'s and *c*'s needed!

# Symmetry transformation hidden in replica approach

#### Glass can be moved as a rigid body

Imagine repeating the Franz-Parisi construction with a rigidly shifted system,  $\vec{r}_i \rightarrow \vec{r}_i + \vec{a}$  (with the quenched configuration kept in its original position):

$$\text{attractive potential } = -\epsilon \sum_{i,j} w(|\vec{r}_i - \vec{r}_j^{\,0} - \vec{a}|);$$

As before:  $\epsilon \to 0$ , metastable state  $\Longrightarrow$  replica off-diagonal correlations.

Physically, nothing changes: we get a glass that is shifted rigidly by  $\vec{a}$ .

However: (some) replica off-diagonal correlation functions change.

For 
$$\alpha > 0$$
:  $h_{\alpha 0}(\vec{r}_1, \vec{r}_2) \rightarrow h_{\alpha 0}(\vec{r}_1 - \vec{a}, \vec{r}_2)$ 

All other pair correlations are unchanged (note: this breaks replica symmetry).

## Rigid translations $\equiv$ zero energy cost excitations (Goldstone modes)

The transformation  $h_{\alpha 0}(\vec{r}_1,\vec{r}_2) \to h_{\alpha 0}(\vec{r}_1-\vec{a},\vec{r}_2); c_{\alpha 0}(\vec{r}_1,\vec{r}_2) \to c_{\alpha 0}(\vec{r}_1-\vec{a},\vec{r}_2)$  leaves Ornstein-Zernicke equations unchanged.

Its existence is the reflection of a broken translational symmetry.

# Displacement field

#### Slowly varying deformation

Infinitesimal uniform translation:  $h_{\alpha 0}(\vec{r}_1,\vec{r}_2) \to h_{\alpha 0}(\vec{r}_1,\vec{r}_2) - \vec{a} \cdot \partial_{\vec{r}_1} h_{\alpha 0}(\vec{r}_1,\vec{r}_2)$ 

Infinitesimal deformation with a slowly varying  $\vec{a}(\vec{r}_1)$ :

$$h_{\alpha 0}(\vec{r}_1, \vec{r}_2) \rightarrow h_{\alpha 0}(\vec{r}_1, \vec{r}_2) - \vec{a}(\vec{r}_1) \cdot \partial_{\vec{r}_1} h_{\alpha 0}(\vec{r}_1, \vec{r}_2)$$

## Displacement field

$$\vec{u}(\vec{k}) = -\frac{1}{\mathcal{N}} \int d\vec{r}_1 e^{-i\vec{k}\cdot\vec{r}_1} \int d\vec{r}_{21} \frac{\partial h_{\alpha 0}(\vec{r}_1, \vec{r}_2)}{\partial \vec{r}_1} \sum_{i,j} \delta(\vec{r}_1 - \vec{r}_i^{\alpha}) \delta(\vec{r}_2 - \vec{r}_j^{0})$$

microscopic two-replica density

$$\mathcal{N} = rac{1}{3} \int d ec{r}_{21} \left( rac{\partial h_{lpha 0}(ec{r}_1, ec{r}_2)}{\partial ec{r}_1} 
ight)^2$$

$$\text{If } \delta h_{\alpha 0}(\vec{r}_1,\vec{r}_2) = -\vec{a}(\vec{r}_1) \cdot \partial_{\vec{r}_1} h_{\alpha 0}(\vec{r}_1,\vec{r}_2) \ \text{ then } \left< \vec{u}(\vec{k}) \right> = \vec{a}(\vec{k}).$$

# Long-range correlations

#### Long-range correlations of the displacement field

Bogoliubov inequality ⇒

$$\frac{1}{V} \left\langle |\hat{\vec{n}} \cdot \vec{u}_{\alpha}(\vec{k})|^{2} \right\rangle \geq \frac{1}{k^{2}} \frac{\left(k_{B}T\right)^{2}}{\lim_{\vec{k} \to 0} \frac{1}{V} \left\langle |\hat{\vec{k}} \cdot \stackrel{\leftrightarrow}{\sigma}_{\alpha}(\vec{k}) \cdot \hat{\vec{n}}|^{2} \right\rangle}$$

where  $\hat{\vec{n}}$  is an arbitrary unit vector and  $\overset{\leftrightarrow}{\sigma}_{\alpha}$  is the (microscopic) stress tensor in replica  $\alpha$ .

Note: This is identical to the inequality derived for crystalline solids.

#### Long-range density correlations

$$\begin{split} &\frac{1}{V}\left\langle |\hat{\vec{n}} \cdot \vec{u}_{\alpha}(\vec{k})|^{2} \right\rangle \\ &= \frac{1}{V\mathcal{N}^{2}} \int d\vec{r}_{1}...d\vec{r}_{4}\hat{\vec{n}} \cdot \frac{\partial h_{\alpha 0}(\vec{r}_{1}, \vec{r}_{2})}{\partial \vec{r}_{21}} \hat{\vec{n}} \cdot \frac{\partial h_{\alpha 0}(\vec{r}_{3}, \vec{r}_{4})}{\partial \vec{r}_{43}} n_{\alpha 0, \alpha 0}(\vec{r}_{1}, \vec{r}_{2}, \vec{r}_{3}, \vec{r}_{4}) e^{-i\vec{k} \cdot \vec{r}_{13}} \end{split}$$

Replica off-diagonal four-point correlation function  $n_{\alpha 0,\alpha 0}$  is long-ranged.

# Macroscopic force balance equation

#### Macroscopic force balance equation

For an isotropic solid, in the long wavelength  $(k \to 0)$  limit we have the following relation between a transverse displacement  $\vec{a} = a_x(k_y)\hat{\vec{e}}_x$  and the external force (per unit volume) needed to maintain this displacement:

$$\vec{F} = F_x(k_y)\hat{\vec{e}}_x = \lambda_{xxvv}a_x(k_y)k_yk_y\hat{\vec{e}}_x$$
  $\lambda_{xxvv} \equiv \mu \leftarrow \text{shear modulus}$ 

# Microscopic force balance equation

#### Transverse displacement $\vec{a}(\vec{r}) \rightarrow$ change of inter-replica correlations

Infinitesimal deformation with a slowly varying  $\vec{a}(\vec{r}_1)$ :

$$h_{\alpha 0}(\vec{r}_1,\vec{r}_2) \rightarrow h_{\alpha 0}(\vec{r}_1,\vec{r}_2) - \vec{a}(\vec{r}_1) \cdot \partial_{\vec{r}_1} h_{\alpha 0}(\vec{r}_1,\vec{r}_2)$$

## Inter-replica force needed to maintain these correlations

Inter-replica potential needed to maintain these correlations:

$$\sum_{\beta>0} \int d\vec{r}_3 d\vec{r}_4 \left( \frac{\delta V_{\alpha 0}(\vec{r}_1, \vec{r}_2)}{\delta h_{\beta 0}(\vec{r}_3, \vec{r}_4)} \right)_n [-\vec{a}(\vec{r}_3) \cdot \partial_{\vec{r}_3} h_{\beta 0}(r_{34})]$$

Force (per unit volume) on replica  $\alpha$ :

$$\vec{F}_{\alpha}(\vec{k}) = -\frac{n^2}{V} \int d\vec{r}_1 ... d\vec{r}_4 e^{-i\vec{k} \cdot \vec{r}_{13}} \left( \partial_{\vec{r}_1} h_{\alpha 0}(r_{12}) \right) \sum_{\beta} \left( \frac{\delta V_{\alpha 0}(\vec{r}_1, \vec{r}_2)}{\delta h_{\beta 0}(\vec{r}_3, \vec{r}_4)} \right)_n \left( \partial_{\vec{r}_3} h_{\beta 0}(r_{34}) \right) \cdot \vec{a}(\vec{k})$$

# Microscopic force balance equation → shear modulus

#### Shear modulus

Force (per unit volume) on replica  $\alpha$ :

$$\vec{F}_{\alpha}(\vec{k}) = -\frac{n^2}{V} \int d\vec{r}_1 ... d\vec{r}_4 e^{-i\vec{k} \cdot \vec{r}_{13}} \left( \partial_{\vec{r}_1} h_{\alpha 0}(r_{12}) \right) \sum_{\alpha} \left( \frac{\delta V_{\alpha 0}(\vec{r}_1, \vec{r}_2)}{\delta h_{\beta 0}(\vec{r}_3, \vec{r}_4)} \right)_n \left( \partial_{\vec{r}_3} h_{\beta 0}(r_{34}) \right) \cdot \vec{a}(\vec{k})$$

Long wavelength  $(k \rightarrow 0)$  limit:

$$ec{F} = F_x(k_y)\hat{ec{e}}_x = \underbrace{0}_{ ext{no force needed to shift rigidly}} + \underbrace{0}_{ ext{symmetry}} + \mu a_x(k_y)k_yk_y\hat{ec{e}}_x + \dots$$

Comparison with macroscopic force balance equation allows us to identify shear modulus:

$$\mu = -\frac{n^2 k_B T}{2V} \int d\vec{r}_1 ... \int d\vec{r}_4 (y_{13})^2 \left( \frac{\partial h_{10}(\vec{r}_1, \vec{r}_2)}{\partial x_1} \right) \times \left( \left( \frac{\delta(-\beta V_{10}(\vec{r}_1, \vec{r}_2))}{\delta h_{10}(\vec{r}_3, \vec{r}_4)} \right)_n - \left( \frac{\delta(-\beta V_{10}(\vec{r}_1, \vec{r}_2))}{\delta h_{20}(\vec{r}_3, \vec{r}_4)} \right)_n \right) \left( \frac{\partial h_{10}(\vec{r}_3, \vec{r}_4)}{\partial x_3} \right)$$

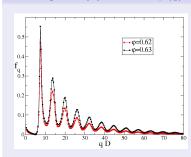
## Shear modulus: numerical results

#### Needed: a theory to calculate replicated correlation functions

Cardenas, Franz and Parisi (JCP **110**, 1726 (1999)) used replicated hyper-netted chain (HNC) integral equation approach (a.k.a. HNC closure).

For hard-sphere interaction replica off-diagonal correlation functions  $\tilde{h}$  appear discontinuously at the dynamic transition  $\phi_d=0.619.$ 

## Non-ergodicity parameter f(q)



replica approach: 
$$f(q) = \frac{nh(q)}{S(q)}$$

mode-coupling theory:

$$\lim_{t \to \infty} F(q;t)/S(q) = f(q)$$

F(q;t): intermediate scattering function S(q): static structure factor

Comparison with simulations

 $\Longrightarrow f(q)$  is too small.

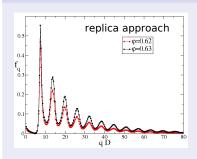
## Shear modulus: numerical results

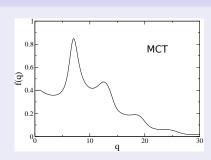
#### Needed: a theory to calculate replicated correlation functions

Cardenas, Franz and Parisi (JCP **110**, 1726 (1999)) used replicated hyper-netted chain (HNC) integral equation approach (a.k.a. HNC closure).

For hard-sphere interaction replica off-diagonal correlation functions  $\tilde{h}$  appear discontinuously at the dynamic transition  $\phi_d=0.619$ .

#### Non-ergodicity parameter f(q)





# An alternative closure (G. Szamel, Europhys. Lett. 91, 56004 (2010))

## $Metastable \ state \equiv state \ with \ vanishing \ currents$

pair distribution:  $n_{\alpha\beta}=n^2(h_{\alpha\beta}+1)$  Brownian Dynamics,  $D_0=1$ ,  $k_BT=1$   $0=\partial_t n_{\alpha\beta}(\vec{r}_1,\vec{r}_2;t)=-\partial_{\vec{r}_1}\cdot\vec{j}_{\alpha,\beta}(\vec{r}_1,\vec{r}_2;t)-\partial_{\vec{r}_2}\cdot\vec{j}_{\beta,\alpha}(\vec{r}_2,\vec{r}_1;t)$ 

Assumption: currents vanish 
$$(\alpha \neq \beta) \Longrightarrow$$

$$0=ec{j}_{lpha,eta}(ec{r}_1,ec{r}_3)=-\partial_{ec{r}_1}n_{lphaeta}(ec{r}_1,ec{r}_3)+\int dec{r}_2ec{F}(ec{r}_{12})n_{lphalphaeta}(ec{r}_1,ec{r}_2,ec{r}_3)$$

$$0 = \vec{j}_{\beta,\alpha\alpha}(\vec{r}_1, \vec{r}_2, \vec{r}_3) = -\partial_{\vec{r}_3} n_{\alpha\alpha\beta}(\vec{r}_1, \vec{r}_2, \vec{r}_3) + \int d\vec{r}_4 \vec{F}(\vec{r}_{34}) n_{\alpha\alpha\beta\beta}(\vec{r}_1, \vec{r}_2, \vec{r}_3, \vec{r}_4)$$

$$\partial_{\vec{r}_1} \partial_{\vec{r}_3} n^2 \tilde{h}(\vec{r}_1, \vec{r}_3) \equiv \partial_{\vec{r}_1} \partial_{\vec{r}_3} n_{\alpha\beta}(\vec{r}_1, \vec{r}_3) = \int d\vec{r}_2 \vec{F}(\vec{r}_{12}) \int d\vec{r}_4 \vec{F}(\vec{r}_{34}) n_{\alpha\alpha\beta\beta}(\vec{r}_1, \vec{r}_2, \vec{r}_3, \vec{r}_4)$$

 $n_{lphalphaetaeta}^{
m irr}$  - one-particle irreducible part of  $n_{lphalphaetaeta}$ :

$$\partial_{\vec{r}_1} \partial_{\vec{r}_3} n^2 \tilde{c}(\vec{r}_1, \vec{r}_3) = \int d\vec{r}_2 \vec{F}(\vec{r}_{12}) \int d\vec{r}_4 \vec{F}(\vec{r}_{34}) n_{\alpha\alpha\beta\beta}^{irr}(\vec{r}_1, \vec{r}_2, \vec{r}_3, \vec{r}_4)$$

# Equation for the non-ergodicity parameter

## Closure: expressing $\tilde{c}$ in terms of $\tilde{h} = S(q)f(q)/n$

A factorization approximation for  $n_{\alpha\alpha\beta\beta}^{\rm irr}$  inspired by an earlier analysis of similar equilibrium correlations results in the following equation for  $\tilde{c}$ :

$$\tilde{c}(q) = \frac{1}{2q^2} \int \frac{d\vec{q}_1 d\vec{q}_2}{(2\pi)^3} \delta(\vec{q} - \vec{q}_1 - \vec{q}_2) \left( \hat{\vec{q}} \cdot [\vec{q}_1 c(q_1) + \vec{q}_2 c(q_2)] \right)^2 S(q_1) S(q_2) f(q_1) f(q_2)$$

#### Self-consistent equation for non-ergodicity parameter f(q)

Using this closure in the replica off-diagonal OZ equation gives an equation for f(q) identical to that derived using mode-coupling theory:

$$\frac{f(q)}{1 - f(q)} = \frac{nS(q)}{2q^2} \int \frac{d\vec{q}_1 d\vec{q}_2}{(2\pi)^3} \delta(\vec{q} - \vec{q}_1 - \vec{q}_2) \left( \hat{\vec{q}} \cdot [\vec{q}_1 c(q_1) + \vec{q}_2 c(q_2)] \right)^2 \\ \times S(q_1) S(q_2) f(q_1) f(q_2)$$

Mode-coupling theory's equation for f(q) is re-derived using a static approach.

This version of replica approach is consistent with mode-coupling theory.

## Shear modulus: numerical results

Needed: a theory to calculate 
$$\left(\frac{\delta(-\beta V_{10}(\vec{r}_1,\vec{r}_2))}{\delta h_{10}(\vec{r}_3,\vec{r}_4)}\right)_n$$
 and  $\left(\frac{\delta(-\beta V_{10}(\vec{r}_1,\vec{r}_2))}{\delta h_{20}(\vec{r}_3,\vec{r}_4)}\right)_n$ 

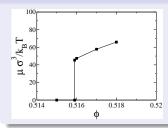
 An approximate relation between replica off-diagonal potentials and the change of the direct correlation functions:

$$n^2 \delta c_{\alpha 0}(\vec{r}_1, \vec{r}_2) = -n_{\alpha 0}(\vec{r}_1, \vec{r}_2) \beta V_{\alpha 0}(\vec{r}_1, \vec{r}_2)$$

 Direct correlation functions can be expressed in terms of replica off-diagonal correlations through Ornstein-Zernicke equations.

## Shear modulus: numerical results

#### Results - shear modulus



Hard sphere potential; static structure calculated using Percus-Yevick structure factor.

Discontinuous appearance of the shear modulus at the dynamic glass transition.

G. Szamel & E. Flenner, PRL 107, 105505 (2011)

## Summary

- ◆ Crystalline solid: broken translational symmetry
   ⇒ Goldstone modes, long-range correlations & elasticity
- An alternative expression for the shear modulus
- Glassy (amorphous) solid:
  - randomly broken translational symmetry
    - ⇒ Goldstone modes, long-range correlations & elasticity
- An alternative expression for the shear modulus of glasses
- Discontinuous appearance of the shear modulus at the dynamic glass transition

# Origin of rigidity in solids: broken translational symmetry

#### Crystals

G. Szamel & M. H. Ernst,

"Slow modes in crystals: A method to study elastic constants", Phys. Rev. B **48**, 112 (1993)

C. Walz & M. Fuchs.

"Displacement field and elastic constants in nonideal crystals", Phys. Rev. B **81**, 134110 (2010)

C. Walz, G. Szamel & M. Fuchs,

"On the coarse-grained density and compressibility of a non-ideal crystal", in preparation

#### Glasses

G. Szamel & E. Flenner, "Emergence of Long-Range Correlations and Rigidity at the Dynamic Glass Transition", Phys. Rev. Lett. **107**, 105505 (2011)