# Out of equilibrium dynamics of complex systems

Leticia F. Cugliandolo

Sorbonne Universités, Université Pierre et Marie Curie Laboratoire de Physique Théorique et Hautes Energies Institut Universitaire de France

leticia@lpthe.jussieu.fr
www.lpthe.jussieu.fr/~leticia/seminars

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# **Plan of Lectures**

- 1. Introduction
- 2. Coarsening
- 3. Disorder
- 4. Active Matter
- 5. Integrability

### **Fourth lecture**

# **Plan of Lectures**

- 1. Introduction
- 2. Coarsening
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- 5. Integrability

Melting in two dimensional passive & active matter

Leticia F. Cugliandolo

Sorbonne Université Institut Universitaire de France

leticia@lpthe.jussieu.fr
www.lpthe.jussieu.fr/~leticia

Work in collaboration with

C. Caporusso, G. Gonnella, P. Digregorio & I. Petrelli (Bari, Italia)

- A. Suma (Trieste, Italia, Philadelphia, USA, Bari, Italia)
- D. Levis & I. Pagonabarraga (Barcelona, España & Lausanne, Suisse)

# Aim

Better understanding of melting in two dimensions

Why  $2d\,\textbf{?}$ 

Experimental realisations but in reality,

because it is interesting from a

fundamental viewpoint

a talk about a classical problem and a

timely active extension

# Plan

1. Equilibrium phases: solidification/melting

Special in two-dimensions

Solid, hexatic & liquid phases

Phase transitions

Topological defects

2. Active matter

Self-propelled Brownian disks in 2d

Phase diagram

Solid, hexatic & liquid phases; motility induced phase separation

Topological defects

# Plan

### 1. Equilibrium phases: solidification/melting

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### **Phases of matter**

### Solid, liquid and gas equilibrium phases



Typical & simple (P, T) phase diagram

### **Phases of matter**

### Solid, liquid and gas equilibrium phases



Typical & simple  $(\phi, T)$  phase diagram

Lennard-Jones model system for Argon (more later) Kataoka & Yamada, J. Comp. Chem. Jpn. 11, 81 (2012)

# **Equilibrium phases**

#### **Macroscopic properties**

 A gas is an an air-like fluid substance which expands freely to fill any space available, irrespective of its quantity.

- A liquid is a substance that flows freely but is of constant volume, having a consistency like that of water or oil. It takes the shape of its container
- A solid is a material with non-vanishing shear modulus.
- A crystal is a system with long-range positional order.
   It has a periodic structure and its 'particles' are located close to the nodes of a lattice.

### **Phases and transitions**

#### Names



The states of matter have uniform physical properties in each phase. During a phase transition certain properties change, often discontinuously, as a result of the change of an external condition, such as temperature, pressure, or others.

### Local density properties

The (fluctuating) local particle number density

 $\rho(\boldsymbol{r}_0) = \sum_{i=1}^N \delta(\boldsymbol{r}_0 - \boldsymbol{r}_i)$ 

with normalisation  $\int d^d r_0 \rho(r_0) = N$ . In a homogeneous system, the *coarse-grained* (averaged over a volume v) local density is constant  $[[\rho(r_0)]] = N/V$ 

#### **Fluctuations**

The density-density correlation function  $C(r + r_0, r_0) = \langle \rho(r + r_0) \rho(r_0) \rangle$ The average  $\langle \dots \rangle$  is over configurations in a steady state

For homogeneous (independence of  $r_0$ ) and isotropic ( $r \mapsto |r| = r$ ) cases, is simply  $C(r + r_0, r_0) = C(r)$ 

The double sum in  $C(r + r_0, r_0) = \langle \sum_{ij} \delta(r + r_0 - r_i) \delta(r_0 - r_j) \rangle$  has contributions from i = j and  $i \neq j$ :  $C_{self} + C_{diff}$ 

### Local density properties

The density-density correlation function

 $C(\boldsymbol{r} + \boldsymbol{r}_0, \boldsymbol{r}_0) = \langle \rho(\boldsymbol{r} + \boldsymbol{r}_0) \rho(\boldsymbol{r}_0) \rangle = \sum_{ij} \langle \delta(\boldsymbol{r} + \boldsymbol{r}_0 - \boldsymbol{r}_i) \delta(\boldsymbol{r}_0 - \boldsymbol{r}_i) \rangle$ 

is linked to the structure factor

$$S(\boldsymbol{q}) \equiv N^{-1} \langle \tilde{\rho}(\boldsymbol{q}) \tilde{\rho}(-\boldsymbol{q}) \rangle = \frac{1}{N} \langle \sum_{i=1}^{N} \sum_{j=1}^{N} e^{-i\boldsymbol{q} \cdot (\boldsymbol{r}_{i} - \boldsymbol{r}_{j})} \rangle$$

with  $ilde{
ho}(m{q})$  the Fourier transform of  $ho(m{r})$  by

$$NS(\boldsymbol{q}) = \int d^d \boldsymbol{r}_1 \int d^d \boldsymbol{r}_2 C(\boldsymbol{r}_1, \boldsymbol{r}_2) e^{-i\boldsymbol{q}\cdot(\boldsymbol{r}_1 - \boldsymbol{r}_2)}$$

**Exercise : prove it** 

### Local density properties

In isotropic cases, i.e. liquid phases, the pair correlation function

 $rac{N}{V} g(r) =$  average number of particles at distance r from a tagged particle at  $r_0$ 

is linked to the structure factor

$$S(\boldsymbol{q}) = \frac{1}{N} \langle \sum_{i=1}^{N} \sum_{j=1}^{N} e^{-i\boldsymbol{q} \cdot (\boldsymbol{r}_i - \boldsymbol{r}_j)} \rangle$$

by

$$S(\boldsymbol{q}) = 1 + \frac{N}{V} \int d^d \boldsymbol{r} \ g(r) e^{-\mathrm{i} \boldsymbol{q} \cdot \boldsymbol{r}}$$

Peaks in g(r) are related to peaks in S(q). The first peak in S(q) is at  $q_0 = 2\pi/\Delta r$  where  $\Delta r$  is the distance between peaks in g(r) (that is close to the inter particle distance as well).

#### Gas vs. Liquid : pair correlations



"Introduction to Modern Statistical Mechanics", Chandler (OUP)

### **Crystals, Liquids, Amorphous : structure factors**



"RMC Analyses Solve High-Speed Phase-

Change Mechanism"

Matsunaga, Kojima, Yamada, Kohara, Takata (2006)





### From liquid to solid: 3d nucleation & growth



Nucleation barrier  $\Delta F$ 

Example of crystalline nucleus

Left image borrowed from González, Crystals 6, 46 (2016)

right one from L. Filion (Utrecht Univ)

# Melting

### From solid to liquid: 3d nucleation & growth



Left image from Gasser, J. Phys.: Cond. Matt. 21, 203101 (2009) right one from Wang, Wang, Peng, Han, Nat. Comm. (2015)

### First order route

### **Nucleation & growth**



Crossing point  $\Delta F(R^*) = 0$  with the same parameter dependence

$$0 = \Delta F(R^*) \approx -\delta f R^{*d} + s R^{*d-1} \quad \Rightarrow \quad \left| R^* \approx \frac{s}{\delta f} \right|$$

# **Freezing/Melting**

### but, this is not the route in $2d \ % d^{2} d^{$



Image from Pal, Kamal & Raghunathan, Sc. Rep. 6, 32313 (2016)

# **Crystals vs. Solids**

### 3d vs. 2d

- A solid is a material with non-vanishing shear modulus.
- A crystal is a system with long-range positional order.

It has a periodic structure and its 'particles' are located close to the nodes of a lattice.

The position fluctuations are bounded  $\Delta^2 = \langle (\boldsymbol{r}_i - \boldsymbol{r}_i^{\text{latt}}) \rangle < \infty$ 

- 2d solids exist but have a weaker ordering than 3d ones.
  - They are oriented crystals with no positional order.
  - Critical phase with algebraic relaxation of position correlations.
  - Phase transition à la Kosterlitz-Thouless (Nobel Prize).

# Hard disks in 2d

#### Zero temperature crystal: triangular lattice w/6 nearest neigh.



d=2 packing fraction  $\phi=S_{
m occupied}/S$  at close packing  $\phi_{
m cp}pprox 0.91$ 

### Peierls 30s: no finite T translational long-range order in 2d

Consider a crystal made of atoms connected to their nearest-neighbours by Hooke springs. At finite T the atomic positions,  $\phi_i$ , fluctuate,  $\phi_i = \mathbf{R}_i + \mathbf{u}_i$ , with  $\mathbf{u}_i$  the local displacement from a regular lattice site at  $\mathbf{R}_i$ 



Open dashed: perfect lattice positions  $R_i$  Filled gray: actual positions  $\phi_i$ 

Does the long-range positional order (crystal) survive at finite T?

not in d = 2 since the mean-square displacement grows with distance

$$\Delta^2(\boldsymbol{r}) \equiv \langle (\boldsymbol{u}(\boldsymbol{r}) - \boldsymbol{u}(\boldsymbol{0}))^2 \rangle \simeq k_B T \ln r$$

### **Peierls calculation**

Consider a crystal made of atoms connected to their nearest - neighbours by Hooke springs.

Perfect lattice positions  $R_i$ 

At finite temperature the actual particle positions are  $\phi_{R_i} = R_i + u_{R_i}$ .

The potential energy is

$$U = \frac{K}{2} \sum_{\langle ij \rangle} (\boldsymbol{u}_{\boldsymbol{R}_i} - \boldsymbol{u}_{\boldsymbol{R}_j})^2 \approx \frac{K}{2} \int d^d r \; [\nabla \boldsymbol{u}(\boldsymbol{r})]^2$$

Look at the displacement field,  $\boldsymbol{u}(\boldsymbol{r},t)$ , in Fourier transform  $\boldsymbol{u}(\boldsymbol{r}) = \int \frac{d^d \boldsymbol{q}}{(2\pi)^2} \ \tilde{u}(\boldsymbol{q}) \ e^{\mathrm{i}\boldsymbol{q}\cdot\boldsymbol{r}}$ 

### **Peierls calculation**

A quadratic Hamiltonian that can be diagonalised going to Fourier space

In the continuum limit

$$U = \frac{K}{2} \int d^d \boldsymbol{r} \; [\nabla \boldsymbol{u}(\boldsymbol{r})]^2 = \frac{K}{2} \int \frac{d^d \boldsymbol{q}}{(2\pi)^d} \; q^2 \; |\tilde{\boldsymbol{u}}(\boldsymbol{q})|^2$$

is the one of a set of independent harmonic oscillators (phonons).

Assuming canonical equilibrium at inverse temperature  $\beta$ , for each q

$$\langle |\tilde{u}(\boldsymbol{q})|^2 \rangle \propto rac{k_B T}{Kq^2}$$

The density of states of the phonons (how many of them there are with q between q and q+dq) is  $g(q)\propto q^{d-1}$ 

#### **Peierls calculation**

Let's go back to real space and compute the mean-square displacement

$$\Delta^2(\boldsymbol{r}) = \langle [\boldsymbol{u}(\boldsymbol{r}) - \boldsymbol{u}(\boldsymbol{0})]^2 \rangle$$

Using the equipartition result  $\langle | { ilde u}({m q}) |^2 
angle \propto k_B T/(Kq^2)$  ,

$$\Delta^{2}(\boldsymbol{r}) = \frac{k_{B}T}{K} \int d^{d}\boldsymbol{q} \; \frac{1 - \cos \boldsymbol{q} \cdot \boldsymbol{r}}{q^{2}} \approx \frac{k_{B}T}{K} \int_{1/r}^{1/a} d\boldsymbol{q} \; q^{d-1} \; \frac{1}{q^{2}}$$
  
and  
$$\Delta^{2}(\boldsymbol{r}) \equiv \langle (\boldsymbol{u}(\boldsymbol{r}) - \boldsymbol{u}(\boldsymbol{0}))^{2} \rangle \simeq \frac{k_{B}T}{K} \begin{cases} \boldsymbol{r} & \boldsymbol{d} = 1\\ \boxed{\ln \boldsymbol{r}} & \boldsymbol{d} = 2\\ \cot & \boldsymbol{d} \geq 3 \end{cases}$$

Quasi long-range order in  $d=2\,$ 

# **Mermin-Wagner theorem**

#### Consequences

Some continuous symmetry cannot be spontaneously broken in 2d.

(The Hamiltonian  $\frac{K}{2} \int d^d r \, [\nabla u(\mathbf{r})]^2$  is invariant under global rotations of  $\mathbf{u}$ )

Corollary: a crystal with long-range order cannot exist at T > 0 in d = 2.

Reason: in low d fluctuations are more effective and inhibit order.

Quasi long-range positional order with algebraically decaying correlations is possible,  $C(r) \simeq r^{-\eta}$ .

Note the similarity with the 2d XY model of magnetism,  $s_i = (\cos \theta_i, \sin \theta_i)$ 

$$-\frac{H}{J} = \sum_{\langle ij \rangle} \boldsymbol{s}_i \cdot \boldsymbol{s}_j = \sum_{\langle ij \rangle} \cos \theta_{ij} \simeq \sum_{\langle ij \rangle} (1 - \frac{\theta_{ij}^2}{2}) \approx -\frac{1}{2} \int d^2 r \; [\boldsymbol{\nabla} \theta(\boldsymbol{r})]^2$$

# **Colloidal suspensions**

Structure factor: from fuzzy peaks to a disk as T increases





Figure from Keim, Maret and von Grünberg, PRE 75, 031402 (2007)

### $\label{eq:period} \ensuremath{\text{Peierls 30s: but finite } T \ \text{orientational long-range order possible} }$

Consider a crystal made of atoms connected to their nearest-neighbours by Hooke springs. At finite T the atomic positions,  $\phi_i$ , fluctuate,  $\phi_i = \mathbf{R}_i + \mathbf{u}_i$ , with  $\mathbf{u}_i$  the local displacement from a regular lattice site at  $\mathbf{R}_i$ 



Dashed : perfect lattice positions  $oldsymbol{R}_i$  Gray : actual positions  $oldsymbol{\phi}_i$ 

Does the long-range orientational order (solid) survive at finite T ?

yes, even in d = 2 since the correlation

$$C_{\text{orient}}(\boldsymbol{r}) \equiv \langle \boldsymbol{u}(\boldsymbol{r}) \cdot \boldsymbol{u}(\boldsymbol{0}) \rangle \rightarrow \mathsf{cst}$$

#### No long-range translational but long-range orientational order



Angles preserved while no periodic order of the disks' centres.

How can one quantify orientational order in general?

# Neighbourhood

### **Voronoi tessellation to identify nearest-neighbours**

A Voronoi diagram is induced by a set of points, called sites, that in our case are the centres of the disks.

The plane is subdivided into faces that correspond to the regions where one site is closest.



Focus on the central light-green face All points within this region are closer to the dot within it than to any other dot on the plane The region has five neighbouring cells from which it is separated by an edge The grey zone has six neighbouring cells

# **Orientational order**

#### Hexatic order parameter

The local (six) order parameter  $\psi_{6j} = \frac{1}{N_{nn}^j} \sum_{k=1}^{N_{nn}^j} e^{6i\theta_{jk}}$  (vector)





(For beads placed on the vertices of a triangular lattice, each bead j has six nearestneighbours,  $k = 1, \ldots, N_{nn}^{j} = 6$ , the angles verify  $\Delta \theta_{jk} = \frac{2\pi}{6}$  and  $\psi_{6j} = 1$ ) associates arrows (directions) to disks

#### and measures orientational order

### **Correlations & defects**

**Hexatic** 

Positional • 7 neighb • 5 neighb



Sketches from Gasser 10

# 2d colloidal suspensions

#### **Hexatic correlation functions**



Figure from Keim, Maret & von Grünberg, PRE 75, 031402 (2007)

#### What drives the phase transitions?

Why did we highlight the particles with **5** & **7** neighbours?
#### Unbinding of dislocations: from the solid to the hexatic



A bound pair of dislocations

In the crystal the centres of the disks form a triangular lattice

The **blue** disks have seven neighbours and the **red** ones have five.

**On the left image**: the external path closes and forms a perfect hexagon. The effects of the defects are confined. This is the **solid** phase.

### Unbinding of dislocations: from the solid to the hexatic



A free dislocation

In the crystal the centres of the disks form a triangular lattice

The **blue** disks have seven neighbours and the **red** ones have five.

**On the right image**: the external path fails to close, no perfect hexagon. The effect of the defects spreads & kills translation order: **hexatic** phase.

#### Unbinding of dislocations: from the solid to the hexatic



A bound pair of dislocations

A free dislocation

In the crystal the centres of the disks form a triangular lattice

The **blue** disks have seven neighbours and the **red** ones have five.

Destruction of the **solid** by unbinding of dislocations

### Unbinding of disclinations: from the hexatic to the liquid



The orientation winds by  $\pm 2\pi$  around the **blue** (seven) and **red** (five) defects. Very similar to the vortices in the 2d XY magnetic model.

Halperin, Nelson & Young scenario: the unbinding of disclinations drives a second BKT-like transition to the **liquid**.

# **Freezing/Melting**

### ${\rm Mechanisms} \text{ in } 2d$



# **Phases & transitions**

#### Berezinskii, Kosterlitz, Thouless, Halperin, Nelson & Young 70s

	BKT-HNY	
Solid	QLR positional & LR orientational	
transition	BKT (unbinding of dislocations)	
Hexatic phase	SR positional & QLR orientational	
transition	BKT (unbinding of disclinations)	
Liquid	SR positional & orientational	

Two infinite order,  $\xi \propto e^{\delta^{-\nu}}$  with  $\delta \to 0$ ,

Berenzinskii, Kosterlitz & Thouless

transitions



# **Berezinskii-Kosterlitz-Thouless**

### The $2d\ {\rm XY}$ model

At very high temperature one expects disorder.

At very low temperature the harmonic approximation is exact and there is quasi long-range order.

There must be a transition in between.

Assumption: the transition is continuous and it is determined by the unbinding of vortices (topological defects).

Proved with RG, assuming a continuous phase transition.

The correlation length diverges exponentially  $\xi_{eq} \simeq e^{a/|T-T_{BKT}|^{-\nu}}$  at  $T_{BKT}$  and it remains infinite in the phase with quasi long-range order.

# **Berezinskii-Kosterlitz-Thouless**

### Lack of universality of the transition in XY models

The RG proof yields, actually, an upper limit for the stability of the quasi long-range ordered phase.

A first order phase transition at a lower T can preempt the BKT one.

It does for sufficiently steep potentials:



"First order phase transition in an XY model with nn interactions"

Domany, Schick & Swendsen, Phys. Rev. Lett. 52, 1535 (1984)

## Hard disks

#### Pressure loop and finite N dependence : evidence for 1st order



Similar to Van der Waals model for 1st order phase transitions P cannot increase with V (stability): phase separation via Maxwell construction

# Hard disks

#### Coexistence

#### hexatic



"Two-step melting in two dimensions : first-order liquid-hexatic transition"

Bernard & Krauth, PRL 107, 155704 (2011)

liquid

# **Phases & transitions**

#### **BKT-HNY** *vs.* a new scenario by Bernard & Krauth 2011

	BKT-HNY	BK
Solid	QLR pos & LR orient	QLR pos & LR orient
transition	BKT (unbinding of dislocations)	ВКТ
Hexatic phase	SR pos & QLR orient	SR pos & QLR orient
transition	BKT (unbinding of disclinations)	1st order
Liquid	SR pos & orient	SR pos & orient

Basically, the phases are the same, but the **hexatic-liquid** transition is different, allowing for **coexistence of the two phases** for **hard enough particles** 

Event driven MC simulations. Sketches from **Bernard's** thesis.

### $\textbf{Lennard-Jones}\mapsto \textbf{Mie potential}$



LJ  $4\epsilon[(\sigma/r)^{2n} - (\sigma/r)^n]$  with n = 6 Mie n = 32

#### **Molecular dynamics of overdamped Brownian particles**

$$m\ddot{\mathbf{r}}_i + \gamma \dot{\mathbf{r}}_i = -\nabla_i \sum_{j(\neq i)} U_{\text{Mie}}(r_{ij}) + \boldsymbol{\xi}_i ,$$



very short-ranged, purely repulsive, Mie potential (truncated Lennard-Jones)

 $\pmb{\xi}$  zero-mean Gaussian noise with  $\langle\xi^a_i(t)\,\xi^b_j(t')\rangle=2\gamma k_BT\delta^{ab}_{ij}\delta(t-t')$  packing fraction  $\phi=\pi\sigma_d^2N/(4S)$ 

parameters  $\gamma = 10$  and  $k_BT = 0.05$ 

Digregorio et al. PRL (2018)

#### **Phase diagram**



#### **Two local observables**

Space-point dependent normalized density

$$\rho(\mathbf{r}_0) = \frac{1}{N} \sum_{k=1}^N \delta(\mathbf{r}_0 - \mathbf{r}_k)$$

averaged over a volume  $\ell^d$  around the point  $\mathbf{r}_0$  or the position of a particle i

Particle dependent hexatic order parameter – a vector –

$$\psi_{6j} = \frac{1}{N_{nn}^j} \sum_{k=1}^{N_{nn}^i} e^{6i\theta_{jk}}$$

projected on a preferred direction – the averaged one or a reference axis – and averaged over a volume  $\ell^d$  around a point **r** or the position of a particle *i* 

#### Local density & local hexatic parameter



What happens with the defects?

# **Unbinding of defects**

#### Solid-hexatic transition & the emergence of the liquid



**Dislocations** ▼ unbind at the solid - hexatic transition as in BKT-HNY

**Disclinations** unbind when the liquid appears in the co-existence region

Digregorio, Levis, LFC, Gonnella & Pagonabarraga, arXiv:2106.03454

# **BKT-HNY theory**

**Solid-hexatic transition & the emergence of the liquid at Pe = 0** 

Exponential decrease of the number density of defects at the transition coming from the disordered side



with  $\nu = 0.37$  for dislocations at the **solid** - **hexatic** transition and  $\nu = 0.5$  for disclinations at the **hexatic** - **liquid** transition

## **Dislocations**

#### At the Pe = 0 solid-hexatic transition



**Dislocations**  $\checkmark$  unbind close to the **solid** - **hexatic** transition  $\phi_h$  from the measurement of correlation functions and other observables, Dotted line exponential form with  $\nu = 0.37$  and  $\rho_d$  forced to vanish at  $\phi_h$ 

## **Dislocations**

#### At the Pe = 0 solid-hexatic transition



Do **dislocations**  $\checkmark$  really unbind at the **solid** - **hexatic** transition  $\phi_h$ ? Even experimentally  $\phi_c > \phi_h \& \rho_d(\phi > \phi_c)$  is much larger than for us though  $\nu = 0.37$  is acceptable (effect of parameter *b* quite large)

Han, Ha, Alsayed, & Yodh, PRE 77, 041406 (2008) Short-range & repulsive microgel

#### At Pe = 0 close to the 1st order hexatic - liquid transition



**Disclinations** I unbind close to where the **liquid** appears in co-existence at  $\phi_l$ Dotted line with  $\nu = 0.5$  and  $\rho_d$  forced to vanish at  $\phi_l$ , the upper limit of the co-existence region

#### At Pe = 0 close to the 1st order hexatic-liquid



**Disclinations** I unbind close to where the **liquid** appears in co-existence at  $\phi_l$ Dotted line with  $\nu = 0.5$  forced to vanish at  $\phi_l$ 

Han, Ha, Alsayed, & Yodh, PRE 77, 041406 (2008) Short-range & repulsive microgel Do not identify a 1st order transition

#### At Pe = 0 close to the 1st order hexatic-liquid



**Disclinations** I unbind close to where the **liquid** appears in co-existence at  $\phi_l$ Dotted line with  $\nu = 0.5$  forced to vanish at  $\phi_l$  (upper co-existence)

Anderson, Antonaglia, Millan, Engel & Glotzer, PRX 7, 021001 (2017) MC hard  $N = 16384 \implies \rho_d \sim 0.01$  at  $\phi_l$  also more than us but we use N = 260000

### At the hexatic - liquid transition $\phi_l$ at all Pe



dislocations disclinations

Very few disclinations, and always very close to other defects, so not free

# **Grain boundaries & clusters**

#### **Classification**



The classification in Pertsinidis & Ling, PRL 87, 098303 (2001)

# **Coarse graining**

### Square boxes with $\ell = 3\sigma_d$





### **Close to the hexatic - liquid transition**



As soon as the liquid appears in co-existence, defects in clusters dominate

### **Clusters**

#### Within the co-existence region at Pe = 0



**Clusters** A proliferate within the co-existence region

Vacancies • remain approximately constant within the co-existence region

Qi, Gantapara & Dijkstra, Soft Matter 10, 5419 (2014) Event drive MD hard disks

## **Clusters**

### **Percolation: finite size scaling**

The probability of there being a wrapping cluster ( $d_s = 3\sigma_d$ )



At  $\phi_p$  close but below the  $\phi_l$  where the **liquid** first appears.

## **Clusters**

### **Hexatic - liquid transition**



Hexatic order

heat map

The green cluster of defects percolates (vertically)

Invation of liquid phase (on the defect cluster) within the hexatic one

### $\sim$ Algebraic distribution of defect cluster sizes



#### within the coexistence region

#### aspects of critical percolation of clusters of defects

Though, careful, recall geometric vs. Fortuin-Kasteleyn clusters in Ising model, Potts for various q, etc. Still to be better understood.

Is this really related to the 1st order nature of the transition?

## Soft disks

### **Defect ratio & size distribution**



For soft disks the **hexatic-liquid** transition is **continuous**, no signature of co-existence. Still, similar picture; proliferation of clusters with aspects of critical percolation at the hexatic-liquid transition.

# Plan

1. Equilibrium phases: solidification/melting

Special in two-dimensions

Solid, hexatic & liquid phases

Phase transitions

Topological defects

### 2. Active matter

Self-propelled Brownian disks in 2d

Phase diagram

Solid, hexatic & liquid phases; motility induced phase separation

Topological defects

## **Active matter**

### **Definition**

Active matter is composed of large numbers of active "agents", each of which consumes energy in order to move or to exert mechanical forces.

Due to the energy consumption, these systems are intrinsically out of thermal equilibrium.

Uniform energy injection within the samples (and not from the borders).

Coupling to the environment (bath) allows for the dissipation of the injected energy.
## **Active matter**

### **Realisations & modelling**

• Wide range of scales: macroscopic to microscopic

Natural examples are birds, fish, cells, bacteria.

- Also artificial realisations: Janus particles, granular, etc.
- 3d, 2d and 1d.
- Modelling: very detailed to coarse-grained or schematic.
  - microscopic or *ab initio* with focus on active mechanism,
  - *mesoscopic*, just forces that do not derive from a potential,
  - Cellular automata like in the Vicsek model.

### **Active matter**

#### **Natural & artificial systems**



Experiments & observations **Bartolo et al.** Lyon, **Bocquet et al.** Paris, **Cavagna, et al.** Roma, **di Leonardo et al.** Roma, **Dauchot et al.** Paris, just to mention some Europeans

#### **Overdamped Brownian particles (the standard model)**

Active force  $\mathbf{F}_{act}$  along  $\mathbf{n}_i = (\cos \theta_i(t), \sin \theta_i(t))$ 

$$m\ddot{\mathbf{r}}_i + \gamma \dot{\mathbf{r}}_i = F_{\text{act}} \mathbf{n}_i - \nabla_i \sum_{j(\neq i)} U_{\text{Mie}}(r_{ij}) + \boldsymbol{\xi}_i , \qquad \dot{\boldsymbol{\theta}}_i = \eta_i ,$$

 $\mathbf{r}_i$  position of the centre of *i*th part &  $r_{ij} = |\mathbf{r}_i - \mathbf{r}_j|$  inter-part distance,

short-ranged repulsive Mie potential, over-damped limit  $m\ll\gamma$ 

 $\boldsymbol{\xi}$  and  $\eta$  zero-mean Gaussian noises with  $\langle \xi_i^a(t) \, \xi_j^b(t') \rangle = 2\gamma k_B T \delta_{ij}^{ab} \delta(t-t')$  and  $\langle \eta_i(t) \, \eta_j(t') \rangle = 2D_{\theta} \delta_{ij} \delta(t-t')$ . The units of length, time and energy are given by  $\sigma_d$ ,  $\tau_p = D_{\theta}^{-1}$  and  $\varepsilon$   $D_{\theta} = 3k_B T / (\gamma \sigma_d^2)$ ,  $\phi = \pi \sigma_d^2 N / (4S)$ ,  $\gamma = 10$  and  $k_B T = 0.05$ Péclet number Pe =  $F_{act} \sigma_d / (k_B T)$  measures activity

# **Repulsive hard potential**

#### **Mie form**



 $4\epsilon[(\sigma/r)^{2n} - (\sigma/r)^n] + \epsilon \quad \text{with} \quad n = 32$ 

# **Active Brownian disks**

### The typical motion of particles in interaction



Pe induces a persistent motion

$$\tau_p = D_{\theta}^{-1}$$

# Weak activity

### Phase diagram with solid, hexatic, co-existence & liquid



From pressure  $P(\phi)$ , correlations  $G_T \& G_6$ , distributions of  $\phi_i \& \psi_{6i}$  at  $k_B T = 0.05$ 

Digregorio, Levis, Suma, LFC, Gonnella & Pagonabarraga, PRL 121, 098003 (2018)

#### **Correlation functions in solid, hexatic and liquid phases**



## **Active hard disks**

### **Distribution of the local density**









## **Dislocations**

#### At the solid-hexatic transition at weak Pe



Four ( $\phi_c$ ,  $\nu$ , a, b dotted) vs. three ( $\phi_c$ ,  $\nu = 0.37$ , a, b dashed) parameter fits on data in the hexatic & solid phases only. Criteria to support  $\nu = 0.37$ :

- $-\chi^2$  ... but not clear which one is better
- closeness between  $\phi_c$  and  $\phi_h$

#### Batrouni et al for 2dXY

- not crazy values for a, b but crazy values for  $\nu$  if let to be fitted

## **Dislocations**

#### At the solid-hexatic transition at weak Pe

### $\nu = 0.37$

Pe	$\nu$	a	b	$\phi_c$	$\phi_h$	$\chi^2/\mathrm{ndf}$
0	0.37	8	2	0.75	0.735	1.61
10	0.37	1.5	1.61	0.853	0.840	2.76
20	0.37	1.2	1.59	0.883	0.870	1.34
30	0.37	2	1.9	0.897	0.880	2.08
40	0.37	0.81	1.47	0.898	0.885	0.791
50	0.37	0.38	1.17	0.895	0.890	0.493

#### $\nu$ free

Pe	ν	a	b	$\phi_c$	$\phi_h$	$\chi^2/\mathrm{ndf}$
0	9	13	0.002	1	0.735	0.920
10	0.6	0.4	0.7	0.857	0.840	2.89
20	0.3	5	3	0.881	0.870	1.39
30	0.8	0.2	0.3	0.909	0.880	2.08
40	0.7	0.2	0.4	0.90	0.885	0.924
50	0.2	7	3	0.892	0.890	0.461

### **Dislocations**

#### Effect of coarse-graining: the notion of freedom



## **Disclinations**

### At the hexatic - liquid transition at weak Pe



#### Messier than for dislocations

 $\phi_l$  upper limit of co-existence at Pe = 0 & critical hexatic - liquid at Pe  $\neq 0$ Dotted and broken lines show three ( $a, b, \phi_c$ ) and four (also  $\nu$ ) parameter fits. Vertical lines are at  $\phi_h$  (end of the hexatic phase)

## **Disclinations**

#### At the hexatic - liquid transition at weak Pe

#### $\nu = 0.50$

Pe	ν	a	b	$\phi_c$	$\phi_l$	$\chi^2/\mathrm{ndf}$
0	0.5	0.072	0.62	0.734	0.725	0.430
10	0.5	0.06	0.81	0.823	0.795	1.09
20	0.5	0.05	0.8	0.857	0.830	0.710
30	0.5	0.025	0.64	0.866	0.845	0.895
40	0.5	0.053	0.71	0.880	0.850	0.809
50	0.5	0.016	0.41	0.874	0.855	0.233

 $\phi_h$ 0.735 0.840 0.870 0.880

0.885 0.890

 $\nu$  free

Pe	ν	a	b	$\phi_c$	$\phi_l$	$\chi^2/\mathrm{ndf}$
0	0.4	0.4	2	0.7	0.725	3.24
10	2	0.012	0.03	0.85	0.795	0.859
20	1	0.02	0.2	0.9	0.830	0.858
30	0.3	0.09	2	0.86	0.845	0.965
40	2	0.013	0.01	0.96	0.850	0.661
50	0.9	0.008	0.1	0.88	0.855	0.288

## **Disclinations**

#### Effect of coarse-graining: basically, no free disclinations



### **Percolation: finite size scaling**

The probability of there being a wrapping cluster ( $d_s = 3\sigma_d$ )



At  $\phi_p$  close but below the  $\phi_l$  where the **liquid** first appears.

Critical site percolation data from M. Picco

#### **Percolation: cluster size distribution**

 $P(n) \sim n^{- au}$  with  $au = 1 + d/d_{
m f} = 187/91 \sim 2.05$ 



Red data points at  $\phi_p$  within the co-existence region at Pe = 0, and slightly below  $\phi_l$  at Pe  $\neq 0$ .

#### **Percolation: (in)dependence of coarse-graining Pe = 10**



 $\phi_p$  displaces towards larger values with increasing  $d_s$  but  $d_f$ ,  $\tau$  do not change.

#### **Percolation: fractality**

Binned scatter plot of the mass of each cluster  $n_C$  against its radius of gyration  $R_{g_C}$ 



At  $\phi_p$  close but below  $\phi_l$  where the **liquid** first appears.

Dashed inclined line  $n_C \sim R_{gC}^{d_{\rm f}}$  with  $d_{\rm f} \sim 1.90$ 

#### **Percolation: the critical curve**



# Strong activity

#### Phase diagram with solid, hexatic, liquid, co-existence and MIPS



Motility induced phase separation gas & dense Cates & Tailleur Ann. Rev. CM 6, 219 (2015) Farage, Krinninger & Brader PRE 91, 042310 (2015)

Pressure  $P(\phi, \text{Pe})$  (EOS), correlations  $G_T(r)$ ,  $G_6(r)$ , and distributions of  $\phi_i$ ,  $|\psi_{6i}|$ 

Digregorio, Levis, Suma, LFC, Gonnella & Pagonabarraga, PRL 121, 098003 (2018)

### Motility induced phase separation



 $\rightarrow \textbf{blue 0} \qquad \qquad \leftarrow \textbf{red } \pi$ 

The colours indicate the direction along which the particles are pushed by the active force  $m{F}_{
m act}$ 

### Motility induced phase separation



Zoom over left border  $\rightarrow 0$ 

### Motility induced phase separation



Zoom over right border  $\leftarrow \pi$ 

### Motility induced phase separation



Similar to phase separation with percentage of system covered by dense and gas phases determined by a level rule

Cates & Tailleur (2012)

### **Motility Induced Phase Separation**



Dense/dilute separation<sup>1</sup> For low packing fraction  $\phi$ a single round droplet. A mosaic of different hexatic orders<sup>2</sup> with gas bubbles<sup>2,3,4</sup> Defects?

<sup>1</sup>Cates & Tailleur, Annu. Rev. Cond. Matt. Phys. 6, 219 (2015)
<sup>2</sup>Caporusso, Digregorio, Levis, LFC & Gonnella, PRL 125, 178004 (2020)
<sup>3</sup>Tjhung, Nardini & Cates, PRX 8, 031080 (2018)
<sup>4</sup>Shi, Fausti, Chaté, Nardini & Solon, PRL 125, 168001 (2020)

#### Modulus of the local hexatic order parameter

**Pe** = 1





#### Local density distributions across MIPS



The position of peaks does not change while changing the global packing fraction  $\phi$  but the relative height of them does. Transfer of mass from gas to dense component as  $\phi$  increases

## MIPS

### **Point-like defects**



Densities  $\rho_d$  are quite independent of  $\phi$  in the bulk of the **MIPS** phase

### **MIPS**

### Configuration

Hexatic order map





Zoom over the rectangular selection

### **Probability distribution of sizes**



Independence of  $\phi$  at fixed Pe within MIPS

### **MIPS**

### No criticality due to gas bubbles in cavitation



No  $\phi$  dependence in MIPS

 $L_C$  estimated linear size of dense phase

### **MIPS**

#### **Bubbles in cavitation**



Algebraic distribution of bubble sizes with an exponential cut-off

# **Results**

### Summary

 Solid - hexatic à la BKT-HNY even quantitatively (ν) and independently of Pe. Universality.

- Hexatic liquid very few disclinations and not even free. Breakdown of the BKT-HNY picture for all Pe.
- Close to, but in the liquid, **percolation** of clusters of defects, with properties of uncorrelated critical percolation ( $d_{\rm f}, \tau$ ).
- In **MIPS**, network of defects on top of the interfaces between hexatically ordered regions, interrupted by the gas bubbles in cavitation.

# Growth
# **MIPS: regimes**

#### Multinucleation, evaporation/coagulation, scaling regime, saturation



On the scaling regime: Redner, Hagan & Baskaran, PRL 110, 055701 (2013) Stenhammar, Marenduzzo, Allen & Cates, Soft Matter 10, 1489 (2014), etc.

# **MIPS: regimes**

### Growth of the dense component, $R_G$ , and hexatic order, $R_H$



 $R_G \simeq t^{1/3}$  in the scaling regime (à la Lifshitz-Slyozov-Wagner), and  $R_G \to c L$  $R_H \simeq t^{0.13}$  in the scaling regime and  $R_H \to R_H^{\rm st} \ll L$  (similar to pattern formation, e.g. Vega et al. PRE 71, 061803 (2005))

# **MIPS: macro vs micro**

### Stationary state, zoom over the box, or video disk, slab, random

#### Local hexatic order map

### Local density map



Local hexatic order saturates to a size independent value

Defects on the boundaries between different hexatic ordered patches

Note the bubbles within the dense droplet



### In the stationary state, size distributions



 $e^{-R_H/R_H^*(\mathsf{Pe})}$  exponential R

 $R_B^{-\alpha} \; e^{-R_H/R_B^*({\rm Pe})}$  algebraic w/exp cut-off

# **Summary & conclusions**

There is still a lot to be understood in the very "classic" problem of melting of passive systems in two dimensions.

New picture with a first order phase transition towards the liquid.

The standard lore on topological effects is only partially verified.

Effects of activity?

We established the phase diagram of active Brownian particles we studied the statistics of topological defects

and the coarsening dynamics

This is a problem in which numerical simulations have been of great help.

# **Active Brownian systems**

### Phase diagrams & plenty of interesting facts



Disks

Dumbbells

# Summary



# **Fluctuation-dissipation**

Linear relation between  $\chi$  and  $\Delta^2$  in equilibrium

 $P(\boldsymbol{\zeta}, t_w) \to P_{\mathrm{eq}}(\boldsymbol{\zeta})$ 

• The dynamics are stationary

 $\Delta_{AB}^2(t,t_w) = \langle [A(t) - B(t_w)]^2 \rangle = [C_{AA}(0) + C_{BB}(0) - 2C_{AB}(t-t_w)]$ 

 $\rightarrow \Delta^2_{AB}(t-t_w)$ 

• The fluctuation-dissipation theorem between spontaneous  $(\Delta^2_{AB})$  and induced  $(R_{AB})$  fluctuations

$$R_{AB}(t-t_w) = \frac{1}{2k_BT} \frac{\partial \Delta_{AB}^2(t-t_w)}{\partial t} \ \theta(t-t_w)$$

holds and implies

$$\chi_{AB}(t - t_w) \equiv \int_{t_w}^t dt' \, R_{AB}(t, t') = \frac{1}{2k_B T} [\Delta_{AB}^2(t - t_w) - \Delta_{AB}^2(0)]$$

# **Fluctuation-dissipation**

Linear relation between  $\chi$  and  $\Delta^2$  out of equilibrium?

## $P(\boldsymbol{\zeta}, t_w) \neq P_{\mathrm{eq}}(\boldsymbol{\zeta})$

• The dynamics are stationary

 $\Delta_{AB}^{2}(t,t_{w}) = \langle [A(t) - B(t_{w})]^{2} \rangle = [C_{AA}(0) + C_{BB}(0) - 2C_{AB}(t-t_{w})]$ 

 $\rightarrow \Delta^2_{AB}(t-t_w)$ 

• The fluctuation-dissipation theorem between spontaneous ( $\Delta^2_{AB}$ ) and induced ( $R_{AB}$ ) fluctuations

$$R_{AB}(t-t_w) \neq \frac{1}{2k_BT} \frac{\partial \Delta_{AB}^2(t-t_w)}{\partial t} \ \theta(t-t_w)$$

does not hold but one can propose

$$\chi_{AB}(t - t_w) \equiv \int_{t_w}^t dt' \, R_{AB}(t, t') = \frac{\left[\Delta_{AB}^2(t - t_w) - \Delta_{AB}^2(0)\right]}{2k_B T_{\text{eff}}(t - t_w)}$$

# Teff = T

### **Co-existence in equilibrium**

 $\mathrm{Pe}=\mathrm{O}~\phi=0.710$ 

Integrated linear response & mean-square displacement: their ratio (FDT)  $au=t-t_w$ 



Method: linear response computed with Malliavin weights (no perturbation applied) as proposed by **G. Szamel** for active matter systems.

Petrelli, LFC, Gonnella & Suma, in preparation

**Teff** 
$$\neq$$
 **T**

#### **Co-existence in MIPS**

 $\text{Pe} = \text{50} \quad \phi = 0.5$ 

Integrated linear response & mean-square displacement: their ratio (FDR)  $au=t-t_w$ 



Method: linear response computed with Malliavin weights (no perturbation applied) as proposed by **G. Szamel** for active matter systems.

Petrelli, LFC, Gonnella & Suma, in preparation

# Hard disks in two dimensions

### **Pressure loop and finite** N dependence



A system with PBCs has a  $\sim$  flat interface with surface energy scaling as  $S\simeq L^{d-1}=\sqrt{N}$  and  $f\simeq N^{-1/2}$ . Verified in the inset for  $\phi\simeq 0.708$ 

## **Passive system**

### Structure factor - very low and very high density



$$\phi = 0.76$$



#### Liquid

Solid

Bragg peaks

Primitive vectors

$$q_1 = \frac{4\pi}{a\sqrt{3}} \left(\frac{\sqrt{3}}{2}, -\frac{1}{2}\right)$$
$$q_2 = \frac{4\pi}{a\sqrt{3}} (0, 1)$$
Unit of length
$$a = \left(\frac{\pi}{2\sqrt{3}\phi}\right)^{1/2} \sigma_d$$

## **Observables**

### Structure factor in 2d : test of positional order

 $r_i$  and  $r_j$  are the positions of the disks i and j and q is a wave-vector :

$$S(\boldsymbol{q}) = \frac{1}{N} \sum_{ij} e^{i\boldsymbol{q} \cdot (\boldsymbol{r}_i - \boldsymbol{r}_j)}$$

Visualisation: two dimensional representation in the  $(q_x, q_y)$  plane.



## **Passive system**

#### Structure factor - progressive increase in density



# **Active system**

#### Structure factor Pe = 10 & Pe = 40



# **Kinetic energy**

### Two populations in co-existence region



The averaged hexatic modulus is computed for each particle on a radius of 10  $\sigma_d$  around the particle itself, and a particle is considered to be inside a cluster only if this value is greater than 0.75. Those particles contribute to the "dense" branch.

Petrelli, Digregorio, LFC, Gonnella, Suma, Eur. Phys. J. E 41, 128 (2018)

# **Active dumbbell**

### **Control parameters**

Number of dumbbells N and box volume S in two dimensions:



Stiff molecule limit: vibrations frozen.

Interest in the  $\phi$ ,  $F_{\rm act}$  and  $k_B T$  dependencies,  $k_B T = 0.05$  fixed.

## **Active disks**

### **Equation of state (eos) : pressure**



$$\Delta P = P - P_{\text{gas}} = \frac{F_{\text{act}}}{2V} \sum_{i} \langle \mathbf{n}_{i} \cdot \mathbf{r}_{i} \rangle - \frac{1}{4V} \sum_{i,j} \langle \nabla_{i} U(r_{ij}) \cdot (\mathbf{r}_{i} - \mathbf{r}_{j}) \rangle$$

# **Positional order**

### **Experiments & simulations of liquids**



Inter-peak distance between the peaks in g(r) is  $\Delta r \simeq \sigma \simeq 3$ Å

Position of the first peak in S(q) is at  $q_0\simeq 2\pi/\Delta r\simeq 2$  Å $^{-1}$ 

"Structure Factor and Radial Distribution Function for Liquid Argon at 85K", Yarnell, Katz, Wenzel & König, Phys. Rev. Lett. 7, 2130 (1973)

# **Defect clusters**

## Percolation features $P(n) \sim n^{-\tau}$



 $d_f$  from the radius of gyration of the clusters

# **Active disks**

### Solid, hexatic, liquid & MIPS



à la KTHNY free dislocations at solid-hex free disclinations in the liquid in MIPS



Digregorio, Levis, LFC, Gonnella & Pagonabarraga, arXiv:1911.06366

## **Clusters**

### **Percolation: hexatic color maps & clusters**



The liquid permeates the sample through the interfaces between local hexatically ordered patches

But, are these the most relevant critical clusters? Recall Fortuin-Kasteleyn

# MIPS

#### **Stationary state**



Dense/dilute separation<sup>1</sup> For low packing fraction  $\phi$ a single round droplet. A mosaic of different hexatic orders<sup>2</sup> with gas bubbles<sup>2,3,4</sup> Defects?

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