Out of equilibrium dynamics of complex systems

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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
- 3. Disorder
- 4. Active Matter
- 5. Integrability

Melting in two dimensional passive & active matter

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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

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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 (ϕ, 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 $C(\mathbf{r} + \mathbf{r}_0, \mathbf{r}_0) = \langle \rho(\mathbf{r} + \mathbf{r}_0) \rho(\mathbf{r}_0) \rangle$ 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 $ilde{
ho}(oldsymbol{q})$ the Fourier transform of $ho(oldsymbol{r})$ 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 Δr 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 ΔF

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, ϕ_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 ϕ_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 β , 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
$$\Delta^{2}(\boldsymbol{r}) \equiv \langle (\boldsymbol{u}(\boldsymbol{r}) - \boldsymbol{u}(\boldsymbol{0}))^{2} \rangle \simeq \frac{k_{B}T}{K} \begin{cases} \boldsymbol{r} & \boldsymbol{d} = 1\\ \boxed{\ln r} & \boldsymbol{d} = 2\\ \cot & \boldsymbol{d} \geq 3 \end{cases}$$

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, ϕ_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 ℓ^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 ℓ^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 ϕ_h from the measurement of correlation functions and other observables, Dotted line exponential form with $\nu = 0.37$ and ρ_d forced to vanish at ϕ_h

Dislocations

At the Pe = 0 solid-hexatic transition



Do **dislocations** \checkmark really unbind at the **solid** - **hexatic** transition ϕ_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 ϕ_l Dotted line with $\nu = 0.5$ and ρ_d forced to vanish at ϕ_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 ϕ_l Dotted line with $\nu = 0.5$ forced to vanish at ϕ_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 ϕ_l Dotted line with $\nu = 0.5$ forced to vanish at ϕ_l (upper co-existence)

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

At the hexatic - liquid transition ϕ_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 ϕ_p close but below the ϕ_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 η 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 σ_d , $\tau_p = D_{\theta}^{-1}$ and ε $D_{\theta} = 3k_B T / (\gamma \sigma_d^2)$, $\phi = \pi \sigma_d^2 N / (4S)$, $\gamma = 10$ 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 (ϕ_c , ν , a, b dotted) vs. three (ϕ_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 ϕ_c and ϕ_h

Batrouni et al for 2dXY

- not crazy values for a, b but crazy values for ν if let to be fitted

Dislocations

At the solid-hexatic transition at weak Pe

$\nu = 0.37$

Pe	ν	a	b	ϕ_c	ϕ_h	χ^2/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

ν free

Pe	ν	a	b	ϕ_c	ϕ_h	χ^2/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

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

Disclinations

At the hexatic - liquid transition at weak Pe

$\nu = 0.50$

Pe	ν	a	b	ϕ_c	ϕ_l	χ^2/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

 ϕ_h 0.735 0.840 0.870 0.880

0.885 0.890

 ν free

Pe	ν	a	b	ϕ_c	ϕ_l	χ^2/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 ϕ_p close but below the ϕ_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 ϕ_p within the co-existence region at Pe = 0, and slightly below ϕ_l at Pe $\neq 0$.

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



 ϕ_p displaces towards larger values with increasing d_s but d_f , τ 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 ϕ_p close but below ϕ_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 ϕ_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 separation¹ For low packing fraction ϕ a single round droplet. A mosaic of different hexatic orders² with gas bubbles^{2,3,4} Defects?

¹Cates & Tailleur, Annu. Rev. Cond. Matt. Phys. 6, 219 (2015)
²Caporusso, Digregorio, Levis, LFC & Gonnella, PRL 125, 178004 (2020)
³Tjhung, Nardini & Cates, PRX 8, 031080 (2018)
⁴Shi, 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 ϕ but the relative height of them does. Transfer of mass from gas to dense component as ϕ increases

MIPS

Point-like defects



Densities ρ_d are quite independent of ϕ in the bulk of the **MIPS** phase

MIPS

Configuration

Hexatic order map





Zoom over the rectangular selection

Probability distribution of sizes



Independence of ϕ at fixed Pe within MIPS

MIPS

No criticality due to gas bubbles in cavitation



No ϕ 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 χ and Δ^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 (Δ^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 χ and Δ^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 (Δ^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 σ_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 ϕ , $F_{\rm act}$ 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 separation¹ For low packing fraction ϕ a single round droplet. A mosaic of different hexatic orders² with gas bubbles^{2,3,4} Defects?

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