Computational Physics Modern Techniques in Materials Science

V. Chirita

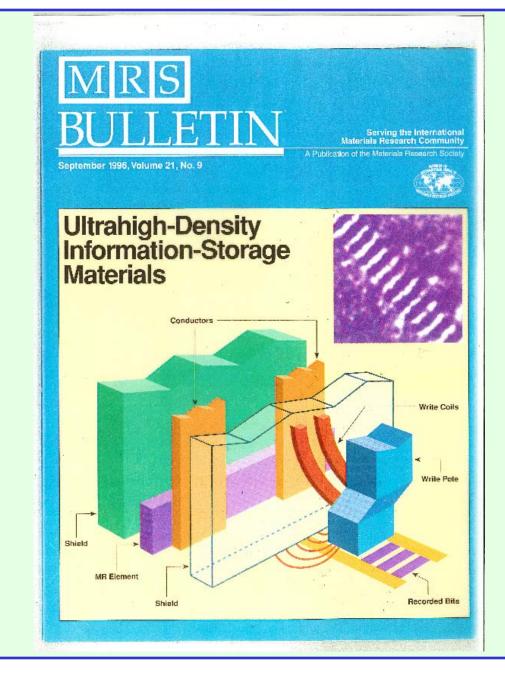
Thin Film Physics Division University of Linköping

Course Outline

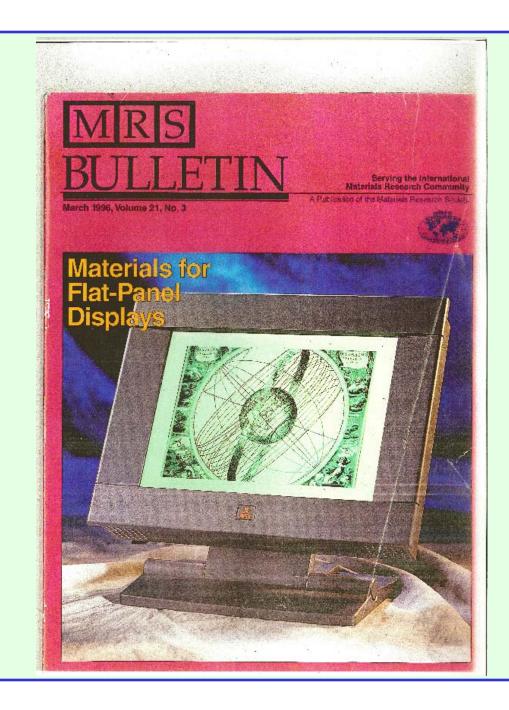
- Scientific Foundation of Computer Simulations
- General Features & Common Techniques
- Molecular Dynamics (MD) Simulations
- Monte Carlo (MC) Simulations
- Applications in Materials Science: Thin Films

WHY do we need computer simulations?

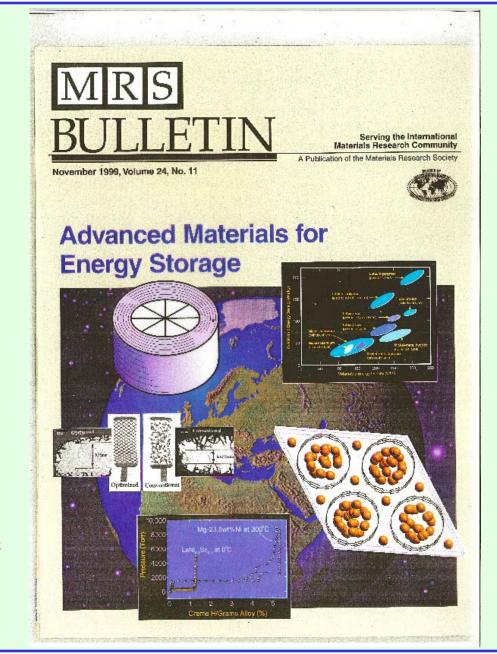
- Today, state-of-the-art experimental techniques provide resolutions down to the ångstrom scale:
 - Electron microscopy (HRTEM, SEM)
 - Scanning Tunnelling Microscopy (STM)
 - Field Ion Microscopy (FIM)
 - Atomic Force Microscopy (AFM)
 - Diffraction techniques (XRD, LEED, RHEED)
- Theoretical models give us a solid understanding of the governing laws in nature and its building blocks:
 - quarks, nucleus, electrons, atoms, elements, galaxies, universe.



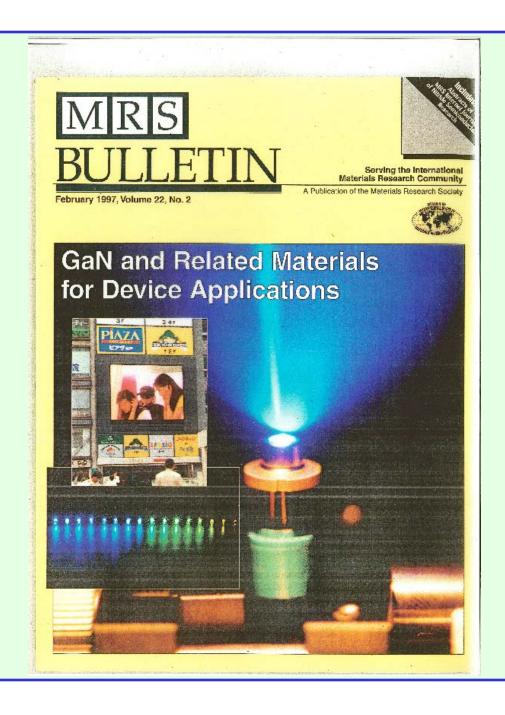
CDs, DVDs, Memory sticks Ipods, Ipads, Iphones, etc



LCD and TFT TVs, flat panel advertising, etc



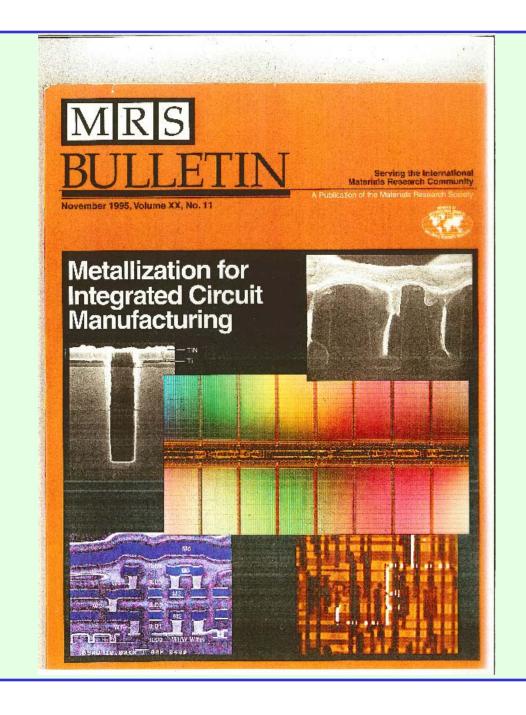
Solar cells, fuel cells, rods, etc



Laptops, tablets, etc

How did we get here? The answer is simple:

THIN FILMS



Experiments provide detailed information about initial and final states, but basically no information about transient processes.

- How are atoms, molecules, or clusters, moving?

Theory gives us usually equations, describing simple systems. The exact analytical solutions are only known for 2-body problems. There is no exact solution for many-bodies problems.

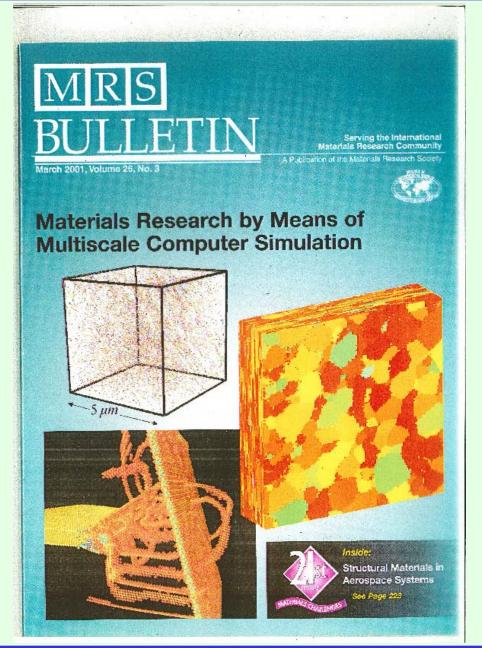
In materials science, problems involve many-bodies, often in transient states.

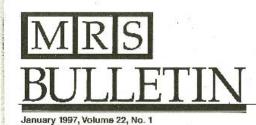
- N particles $(N \gg 2)$
- typical time scales: fs ps ns range.

Computer simulations are essential tools in materials science.

- overcome experimental difficulties (time/space resolution).
- solid test for theoretical models.
- **bridge** between theory and experiment.
- yield realistic predictions (materials science, ecology, biology, economics).

This is the future in materials science: thin films, drug design, energy applications etc



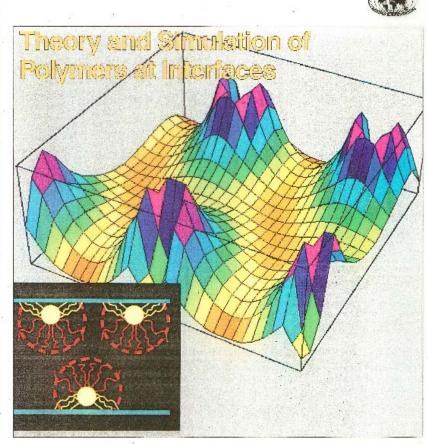


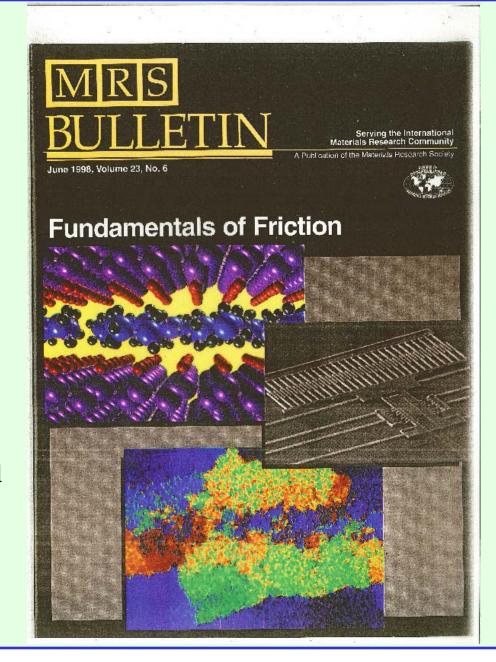
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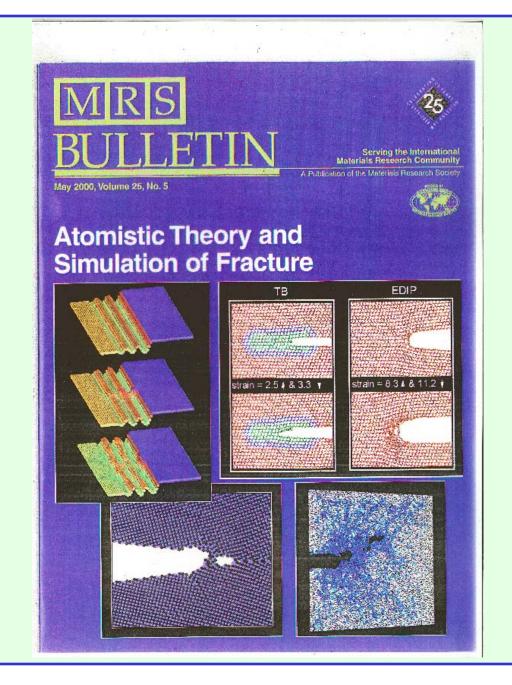
Medical, biological, Biochemical applications.





Unprecedented accuracy and details at angstrom scale.

Through visualization, unique insight in atomic scale processes and phenomena



Computer simulations:

- do not replace experiments.
- are not as general as pure theoretical treatments.
- **complement** experiments and theoretical models.

Advantages:

- implementation - relative

- *experimental* inputs

- reproducibility

- visualisation

- relatively easy & inexpensive.

- easily changeable & varied.

- practically 100 % reproducible.

- offer unique information at atomic level.

Limitations:

Two main restrictions, based on CPU speed & memory:

- size of systems simulated.
- time scale of simulations.

WHAT is a simulation?

A simulation has some *state* variables – S. In classical mechanics, S: (q_i, p_i) .

Initial state $S_0 \to \text{modified by some } process \to \text{new state } S_{n+1} = T(S_n)$

T(S) = iteration function (deterministic or stochastic).

n = iteration index representing *time* (fictious time).

Goal of simulations is to obtain a set of properties in equilibrium: A(S).

-typical examples is internal energy E(S), T(S), P(S) etc.

Compare with properties measured in real experiments: $\langle T \rangle$, $\langle P \rangle$ etc.

< averages over large **number** of particles and **time** of measurement.

QUESTION:

how do we connect microscopic (q_i, p_i) with macroscopic $(\langle A \rangle)$ properties ?

The physical foundation of simulation is **statistical mechanics**.

Real experiments yield $\langle A \rangle$ as a time average, from measurements made at successive times $(t_1, t_2, \dots t_M)$:

 $\langle A \rangle = \sum_i A_i P_i$ where $P_i = n_i/M$ is number of times system is in state i.

Gibbs introduced the artifice of large number of replicas of a system (*ensemble*) and replaced $\langle A_{time} \rangle$ with $\langle A_{ens} \rangle$:

$$<$$
A_{time} $> = <$ A_{ens} $>$

The equality holds only if the system is **ERGODIC**.

Ergodicity is the *fundamental* assumption of classical statistical mechanics.

The **ergodic hypothesis** is also the basis of **computer simulations**.

WHAT is Ergodicity?

- * after a certain time, one loses memory of ones initial state.
- * systems, no matter how prepared, relax after reasonable time towards statistical equilibrium (all macroscopic variables are constant in time).
- * time average over a typical trajectory equals the ensemble average.

Attention! Not all systems are ERGODIC!!!

Non-ergodic behaviour = equilibrium is reached depending of initial conditions.

- typically a low temperature effect.
- characteristic for *classical systems*.
- example: 64 Ar atoms at 5K will never reach equilibrium!

In computer simulations allows the study of metastable occurring in nature (for example, freezing of super-cooled liquids or glass).

Any computer simulation starts with a **valid statistical ensemble**. **valid = each thermodynamic variable is fixed**

microcanonical ----- constant N, V, E
Canonical ----- constant N, V, T
isothermal-isobaric ----- constant N, P, T
grand canonical ----- constant μ , ν , T

Often, one should include some contact with a thermal bath. All simulation algorithms can sample each ensemble distribution.

Molecular dynamics (MD) - no randomness (deterministic) $\rightarrow <A>_{time}$ Langevin Dynamics - heat bath adds additional forces.

Brownian Dynamics - heat bath determines velocities.

Smart Monte Carlo - random walk biased by force.

Monte Carlo (MC) - unbiased random walk (*stochastic*) $\rightarrow <A>_{ens}$

MD approach $\Rightarrow \langle A \rangle_{\text{time}} \sim \langle A \rangle_{\text{ens}} \Leftarrow \text{MC approach}$

General features & common techniques

We concentrate on Monte Carlo (MC) and Molecular Dynamics (MD) methods.

Classical system with N particles \rightarrow (q_i, p_i) , $i=1,2,...N \equiv$ classical phase space.

Within the B.O. in the classical limit: $(q_i, p_i) \Leftrightarrow H(q_i, p_i) = K(p_i) + V(q_i)$

H – the hamiltonian is the basic input in any simulation.

 $q_i \equiv r_i$ – cartesian coordinates; p_i – conjugate momenta

Kinetic Energy:
$$K = \sum_{i=1}^{N} \sum_{\alpha} p_{i_{\alpha}}^{2} / 2m_{i}$$
; $\alpha = x, y, z$

$$\begin{array}{c} \text{Potential Energy: V} = \sum\limits_{i} v_1(r_i) + \sum\limits_{i} \sum\limits_{j>i} v_2(r_i,r_j) + \sum\limits_{i} \sum\limits_{j>ik>j>i} v_3(r_i,r_j,r_k) + \\ \parallel \qquad \qquad \parallel \qquad \qquad \parallel \qquad \qquad \parallel \\ \text{Ext. field} \qquad \begin{array}{c} \text{Pair potential} \qquad \qquad 3\text{-body term} \end{array}$$

MRS Serving the International Materials Research Community February 1895, Volume 21, No. 2 Interatomic Potentials for Atomistic Simulations

Exceptionally active and important research field

Interaction Potentials

Essential feature, requirement for MD and MC correct computations.

Results, accuracy of predictions depend massively of interaction quality, exclusively in the case of MD simulations.

Consequently, interaction potentials are the most important ingredient in classical MD and MC simulations.

Most general formulation for potential energy of a classical system depending on the coordinates of the atoms:

$$E_{total} = \sum_{i < j} \Phi_2(r_i, r_j) + \sum_{i < j < k} \Phi_3(r_i, r_j, r_k) + ... + \sum_{i < j < k < ... < n} \Phi_n(r_i, r_j, r_k, ... r_n) + ...$$

where n = 2, 3, 4... and $\Sigma_{i < j < k < ... < n} \Phi_n(r_i, r_j, r_k, ..., r_n)$ is the sum of the *n*-body terms.

Fundamental assumption is that the series converges rapidly & higher order terms are neglected. Based on this expansion, interaction potentials can be classed as:

- Pair potentials, exclusively two-body terms Φ_2 (r_i , r_i).
- Many-body potentials, three-body and higher terms.

In practice, the *n*-body expanded is usually truncated after Φ_3 (ri, rj, r_k).

Criteria for Choosing a Potential

- * **Accuracy** reproduce properties as closely as possible.
- * **Transferability** applicable to as many systems as possible.
- * Computational speed force calculations are the most time consuming.
 - 2-body potential $V(r_{ii}) = V(||r_i-r_i||)$
 - 3-body potential $V(r_{iik})$ depends on orientation more computation.

Typical Emphasis for Various Disciplines

- 1. CHEMISTRY priority is on accuracy.
 - rate constants, for example, require very accurate reaction barriers.
- 2. STATISTICAL MECHANICS Computational speed is important.
 - Complexity can easily arise even simple potentials are used.
- 3. BIOCHEMISTRY Combination of all criteria is desired.
 - Protein structures, polymers have significantly different configurations.
- 4. MATERIALS SCIENCE most certainly all three criteria.
 - Calculation of equilibrium atom positions, comparison with experiment.

Obtaining a Potential

- 1. Analytic potentials based on ad hoc functional forms and assumptions.
 - typically, pair potentials
- 2. Analytic potentials derived from quantum-mechanical bonding arguments.
 - Embedded Atom Method (EAM)
 - Bond order potentials
 - Effective Medium Theory (EMT)
 - Finnis and Sinclair (FS)
 - Glu model
 - all appear as 2-body-type, in reality, cleverly disguised MANY-body potentials.
- 3. Forces obtained directly from electronic structure (*ab-initio*) calculations.
 - Car-Parrinelo MD
- 4. Force Field Methods extremely valuable but never transferable.
 - Can contain accurate parameterizations for intramolecular, as well as pair (LJ) and long range (Coulomb) interactions, but only for one material.

Potential Functionals

- * 2-body interactions: $\Phi(1,...,N) = \sum_{i < j} V2(i,j)$
 - work fine for rare gases (Ar, Ne, Kr, Xe).
 - Lennard-Jones: $V_2(r) = 4\epsilon [x^{-12} x^{-6}]$
 - ε maximal well-depth of potential.
 - $x = r/\sigma$ distance in units of σ , where σ is effective radius.
 - Morse, Yukawa, Double Yukawa, Hard-Sphere, Soft-Sphere etc.
- * 3-body interactions: $\Phi(1,...,N) = \sum_{i < j} V_2(i,j) + \sum_{i < j < k} V_3(i,j,k)$
 - used mostly for covalent systems (Si, C, SiC).
 - Stillinger Weber:

$$V_2(r) = A (Br^{-p} - r^{-q}) \exp[(r-a)-1];$$
 where A, B, p, q, a – params.

$$V_3(r) = h(r_{ij}, r_{ik}, \theta_{jik}) + h(r_{ji}, r_{jk}, \theta_{ijk}) + h(r_{ki}, r_{kj}, \theta_{ikj}).$$

- Tersoff:

$$V_2(r) = f_C(r) + [f_R(r) + bf_A(r)]; b = b(\theta_{ijk})$$

Tersoff functional

- the 2 & 3 body interactions require extensive CPU time.

$$E = \sum_{i}^{N} \Phi_{i}; \qquad \Phi_{i} = \frac{1}{2} \sum_{j(\neq i)}^{N} f_{c}(r_{ij}) [V_{R}(r_{ij}) - b_{ij}V_{A}(r_{ij})]$$

where
$$f_c(r_{ij}) = \begin{cases} 1 & \text{if} & r_{ij} < R - D \\ \frac{1}{2} - \frac{1}{2} \sin \left[\frac{\pi}{2} (r_{ij} - D) / D \right] & \text{if} & R - D < r_{ij} < R + D \\ 0 & \text{if} & r_{ij} > R + D \end{cases}$$

3-body part given by:

$$V_{R}(r_{ij}) = A \exp(-\lambda_{1} r_{ij}); \quad V_{A}(r_{ij}) = B \exp(-\lambda_{2} r_{ij}); \quad b_{ij} = (1 + \beta^{n} \xi_{ij}^{n})^{-1/2n}$$

$$\xi_{ij} = \sum_{k(\neq i, j)}^{N} f_{c}(r_{ik}) g(\theta_{ijk}) \exp[\lambda_{3}^{3} (r_{ij} - r_{ik})^{3}]$$

$$g(\theta_{ijk}) = 1 + c^{2} / d^{2} - c^{2} / [d^{2} + (h - \cos \theta_{ijk})^{2}]$$

A, B, λ_1 , λ_2 , λ_3 , β , n, c, d, h – given parameters; R, D [Å] – interaction range

Embedded-Atom Method (EAM) – Johnson's functional

- very useful for metal-metal interactions (this is the fcc analytical form);
 - there are also separate forms for bcc and hcp structures.

$$E_{t} = \sum_{i} F(\rho_{i}) + \frac{1}{2} \sum_{i,j} \Phi(r_{ij}); \quad \rho_{i} = \sum_{j} f(r_{ij})$$

where: $-E_t = total internal energy$.

- ρ_i = the electron density at atom i due to all other atoms.
- $f(r_{ii})$ = the electron density at atom i due to atom j as a fct. of distance.
- r_{ij} = separation distance between atoms i and j.
- $F(\rho_i)$ = the energy to embed atom i in an electron density ρ_i .
- $\Phi(\mathbf{r}_{ii})$ = two-body potential between atoms \boldsymbol{i} and \boldsymbol{j} .
- can also be used in the following form for all alloy potentials:

$$\Phi^{ab}(r) = \frac{1}{2} \left(\frac{f^{b}(r)}{f^{a}(r)} \Phi^{aa}(r) + \frac{f^{a}(r)}{f^{b}(r)} \Phi^{bb}(r) \right)$$

- electron density and two-body potential taken as decreasing exponentials:

$$f(r) = f_e \exp[-\beta(r/r_e - 1)]; \ \Phi(r) = \Phi_e \exp[-\gamma(r/r_e - 1)].$$

-the embedding function is determined by fitting to a universal eq. of state in the form of a Rydberg fct.:

$$F(\rho) = -E_c(1 - \ln x)x - 6\Phi_e y$$

where: $x = (\rho / \rho_e)^{\alpha / \beta}$; $y = (\rho / \rho_e)^{\gamma / \beta}$; $\alpha = 3(\Omega B / E_c)^{1/2}$; $\gamma = 15(\Omega G / \beta E_{UF})$

		Inputs				Model parameters				
Atom	Ω	E_{c}	E_{UF}	$\Omega \mathrm{B}$	ΩG	f_{e}	$\Phi_{ m e}$	α	β	γ
Cu	11.81	3.54	1.30	10.17	4.05	0.30	0.59	5.09	5.85	8.00
Ag Au	17.10	2.85	1.10	11.10	3.61	0.17	0.48	5.92	5.96	8.26
Au	16.98	3.93	0.90	17.70	3.29	0.23	0.65	6.37	6.67	8.20
Ni	10.90	4.45	1.70	12.28	6.45	0.41	0.74	4.98	6.41	8.86
Pd	14.72	3.91	1.54	17.92	4.99	0.27	0.65	6.42	5.91	8.23
Pt	15.06	5.77	1.60	26.60	6.12	0.38	0.95	6.44	6.69	8.57

Recommended CDIO project potential functionals

Lennard – Jones (LJ)

$$\Phi(r) = 4\varepsilon \left[\left(\frac{\sigma}{r} \right)^{12} - \left(\frac{\sigma}{r} \right)^{6} \right]$$

- well suited for inert gases (metals), mostly for gas-metals interactions.

Values of LJ parameters

	Не	Ne	Ar	Kr	Xe	Ni	Ag	Rh
3	14	50	167	225		0.66 [eV]		
σ	2.56	2.74	3.40	3.65	3.98	2.24	2.65	2.46

Morse potential

$$\Phi(r) = D\left(e^{-2\alpha(r-r_0)} - 2e^{-\alpha(r-r_0)}\right)$$

- D, r_0 , α determined by fitting to reproduce bulk properties (lattice constant, cohesive energy, compressibility).
- used mostly for gas-metals (metals) interactions.

Values of parameters for Morse potential

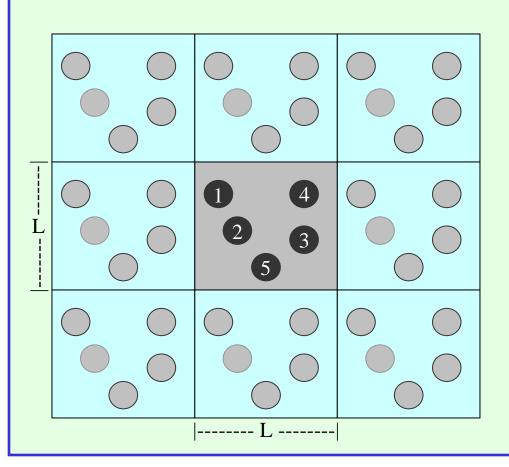
D [eV];
$$r_0$$
 [Å]; α [Å-1]

	D	\mathbf{r}_{0}	α
Ag	0.325	3.13	1.36
Rh	0.665	2.87	1.54

Periodic Boundary Conditions (PBC)

PBC mimic the presence of infinite bulk surrounding the initial N particle system. Main purpose is to eliminate surface effects, which equates to:

small, finite systems \rightarrow small, infinitely periodic systems



PBCs for two-dimensional system

$$\Phi_{\text{tot}} = \frac{1}{2} \sum_{i,j,n} V(|\mathbf{r}_{ij} + \mathbf{n}L|),$$

where **n** is number of images
of principal simulation cell.

2-dim: $8 \times \mathbf{n} \times \mathbf{N}$ of atoms 3-dim: $26 \times \mathbf{n} \times \mathbf{N}$ of atoms N can be 10^3 , 10^4 or 10^6 atoms

Obs! PBCs inhibit the occurrence of long-wavelength fluctuations, must change L accordingly.

Potential Truncation

Based of definition/formulation, potentials have a finite range of interaction.

Typically, **short-ranged** potentials are truncated at r_c = cut-off, corresponding to maximum interaction range. Long-ranged potentials are also truncated, and distant contributions (eg. Coulomb interactions) are added separately.

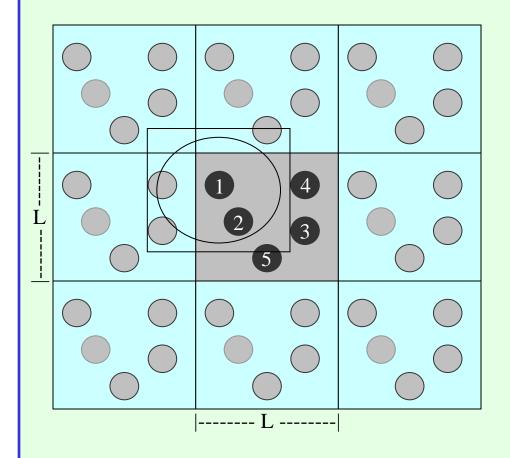
MC simulations: simple truncation
$$V^{trunc}(r) = \begin{cases} V(r) & r \leq r_c \\ 0 & r > r_c \end{cases}$$

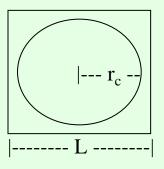
$$\label{eq:md_simulations} \text{MD simulations: truncation and shift } V^{\text{tr-sh}}(r) = \begin{cases} V(r) - V(r_c) & r \leq r_c \\ 0 & r > r_c \end{cases}$$

Long range corrections are usually not necessary, but one can always add the tail contribution of the potential if required.

PBC and truncation are used in conjunction with minimum image criterion.

Minimum Image Criterion Metropolis 1953





Required condition: $L \ge 2r_c$

Minimum Image Criterion reduces overall number of interactions to

 $\frac{1}{2}$ N (N-1)

Monte Carlo simulations

- * Purely stochastic method.
- * Quantities of interest are statistical-mechanical ensemble averages.
- * Example: configurational properties of N-body systems:

$$\langle A \rangle = \frac{1}{Z} \int \int \exp[-\beta U(r^{N})] A(r^{N}) dr_{1}.... dr_{N}$$

where $\beta = 1/KT$; $Z = \int \int exp[-\beta U(r^N)]dr_1....dr_N$ - configurational integral.

* Evaluations are impossible with typical integration algorithms (Simson's rule).

Sample mean integration Importance sampling.

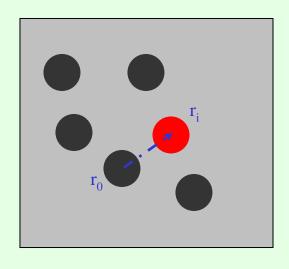
$$Z_{NVT} = \frac{V^{N}}{\tau_{max}} \sum_{\tau=1}^{\tau_{max}} exp[-\beta U(\tau)] \qquad \langle A \rangle_{NVT} = \langle A \rangle_{trials}$$

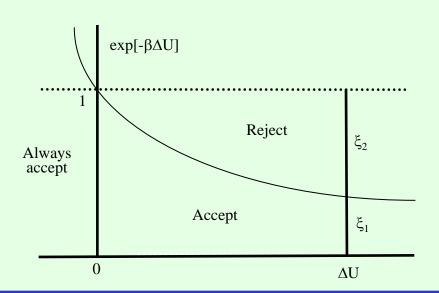
* Metropolis [1953] applied the techniques to Markov Chains

Monte Carlo

Monte Carlo simulations steps:

- 1. Assign initial position to particles & calculate U.
- 2. Move one particle randomly & calculate new U' and $\Delta U=U'-U$.
- 3. If $\Delta U < 0$ accept move.
- 4. If $\Delta U > 0$ accept move if $\xi < \exp[-\beta \Delta U]$; $\xi \in (0,1)$ random number.
- 5. If *move rejected* take the old configuration as the new one
 - repeat 2 4 procedure for another arbitrarily chosen particle.
- 6. For each new configuration *evaluate* <A>.
- 7. **Repeat** the whole procedure a few million times for adequate statistic





Molecular Dynamics Simulations

- * Purely deterministic method.
- * Follow time evolution of systems by solving Newton's equation of motion:

$$m\frac{d^2r}{dt^2} = -F(r)$$
 where $F(r) = -\nabla V(r)$

- * Properties of statistical ensemble are calculated as time averages.
- * Microcanonical ensemble (N, V, E) is the common choice + other constraints: eg. momentum M ====> (N, V, E, M) = MD ensemble.
- * For N particles, problem becomes one of solving systems of 6N 1st order DE:

$$\begin{cases} \dot{\vec{r}}_i &= \vec{v}_i \\ m\dot{\vec{v}}_i &= \vec{F}_i \end{cases}; \qquad F_i = -\nabla_{r_{ij}} \sum_{i \neq j} V(r_{ij}); \quad \nabla_{r_{ij}} = \hat{i} \frac{\partial}{\partial x_{ij}} + \hat{j} \frac{\partial}{\partial y_{ij}} + \hat{k} \frac{\partial}{\partial z_{ij}} \end{cases}$$

* MD algorithm/concept originally introduced by Alder and Wainright in 1957.

MD integrators

Typical integration algorithms/methods do not work.

We're dealing with systems of $10^5 - 10^6 1^{st}$ order DE (6N equations).

Demands increases in complex ensembles such as (N,V,T) or (N,P,T).

Most CPU time is spent in exceptionally demanding force calculations.

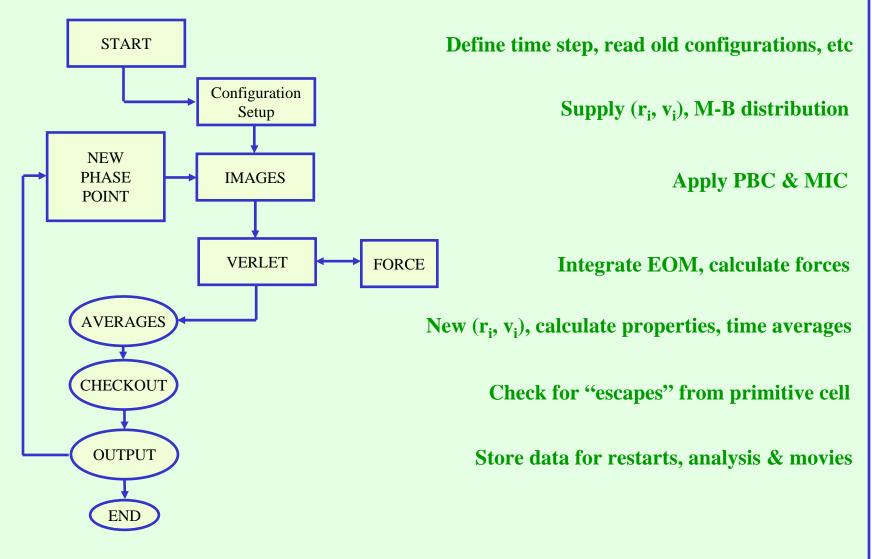
One needs extremely rigorous algorithms needed.

Selection criteria:

- simplicity
- efficiency
- stability
- reliability
- parallelization.

Verlet and Velocity Verlet algorithms – among the first used and still nearly universal choice for MD simulations, including QMD.

Molecular Dynamics Flow Diagram



The Big Picture

Number of

We have quantum and classical MC and MD at our disposal. Their applicability to materials science problems depends on a number of factors:

Force Fields - parameters for every material

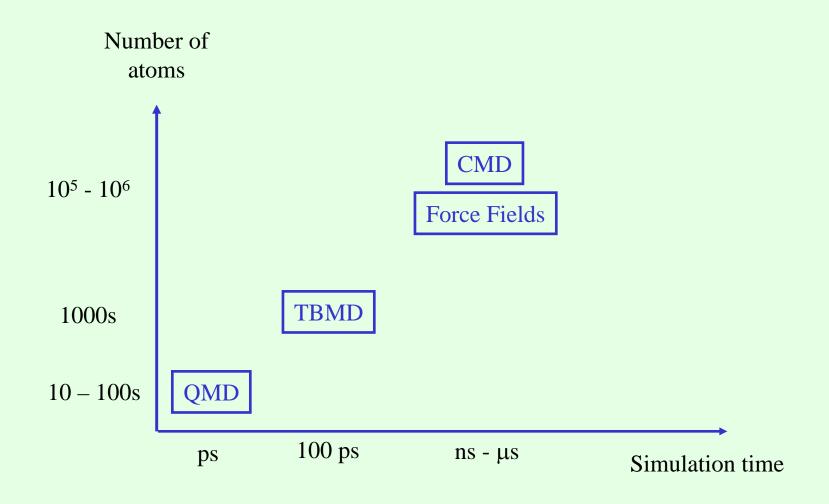
CMD - potentials for material classes

TBMD - parameterization of atomic orbitals

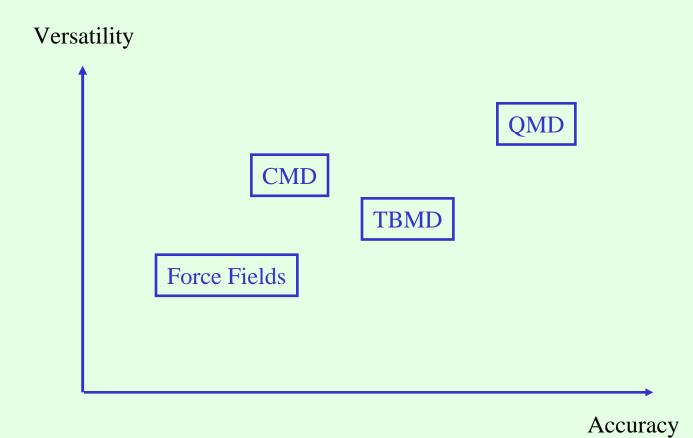
QMD - Ab-initio

Accuracy

The Big Picture



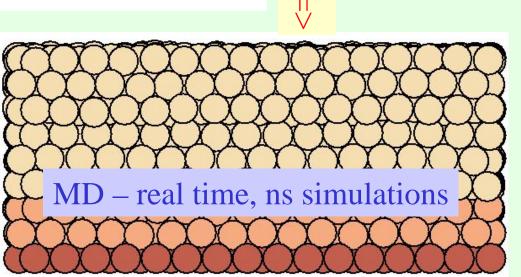
The Big Picture



MC vs MD Comparison



MC – no time, μm simulations



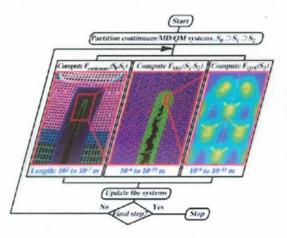
Current & Future Directions

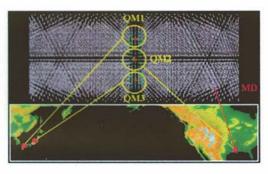
- * First simulations 10s of particles.
- * Today -10^6 particle simulations; smaller systems for 100s of ns.
- * We are entering the era of applied quantum mechanics.
 - better density-functional-theory (DFT) based (ab-initio) algorithms.
 - one can predict materials properties from information on individual atoms.
- * DFT codes can study systems of ~ 100s of atoms for ps in supercomputers.
 - O(N3) methods =====> huge research effort for O(N) techniques.
- * Future still bright for classical simulations.
 - can simulate systems with $\sim 10^7$ to 10^8 particles
 - alternatively, simulate smaller systems for realistic times (µs, ms)

Computing technology will grow by a factor of more than a thousand in the next ten to fifteen years. Our goal is to follow this computing revolution from teraflops (10^{12} flops) to petaflops (10^{15} flops) . Using this unprecedented computing power, available for the first time in the history of science and engineering, it will be possible to carry out realistic simulations of complex systems and processes in the areas of materials, nanotechnology, and bioengineered systems. Coupled with immersive and interactive visualization, this will offer unprecedented opportunity for research as well as modifying graduate and undergraduate education in science and engineering.

1. Ultrascale Simulations

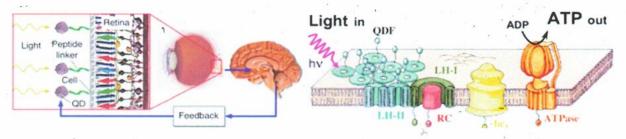
• Multiscale simulations (see the figure in the left), combining density functional theory (DFT), molecular dynamics (MD), and finite element schemes, on a Grid (right) of distributed parallel supercomputers.





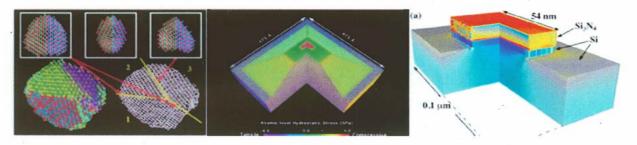
2. Hybrid Physical Biological Systems

- A virtual retinal implant, consisting of biocompatible quantum dots (QDs) attached directly to retinal cells through peptide linkers, capable of delivering high resolution with low power consumption and true color vision through tuning of wavelengths by QDs of different diameters (left).
- A novel spectroscopic tool, consisting of quantum-dot fluorophore (QDF) arrays attached to membrane proteins, that can provide unique insights into the interplay of proteins in biological cells and the various stages of self-assembly and functions of nature's nanoscale molecular machines (right).



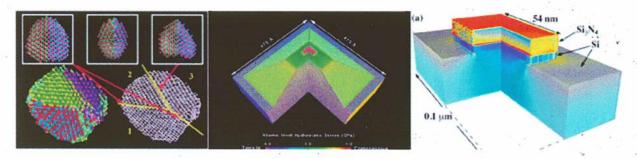
3. Quantum Dots and Nanoscale Devices

• Colloidal (left) and epitaxical (center) quantum dots, and semiconductor nanostructures (right).



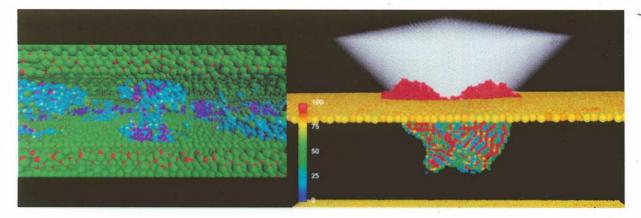
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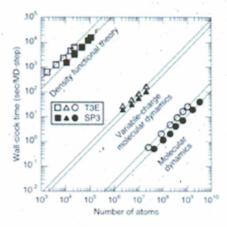


4. Materials Simulations of Fracture, Nanoindentation, High-velocity Impact, Oxidation and Reactive Wetting

• Multimillion-atom atomistic simulations of fracture (top left), nanoindentation (top right), high-velocity impact (middle), oxidation (bottom left), and reactive wetting (bottom right).



• O(N) scientific algorithms and scalable parallel-computing framework to enable multibillion-atom MD and million-electron DFT calculations.



• Immersive and interactive visualization of large datasets to achieve billion-atom walkthrough.

