

Dynamical behaviour of Brownian particles coupled to a critical field

Francesco Ferraro

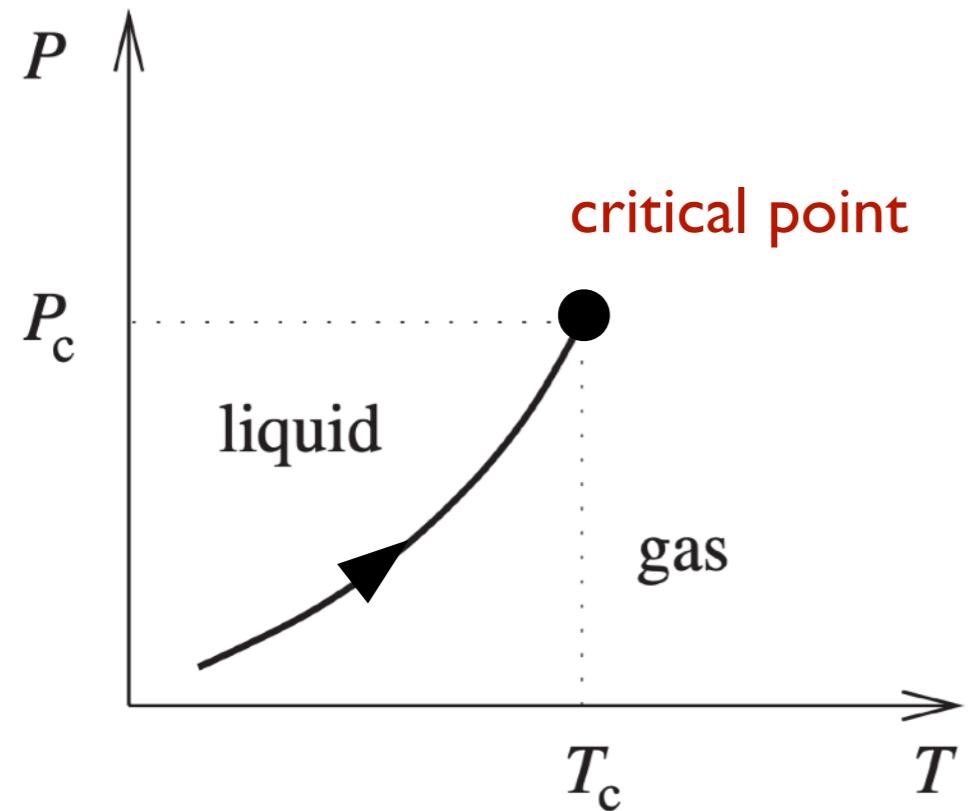
University of Trento
SISSA Trieste

References

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Nonequilibrium relaxation of a trapped particle in a near-critical Gaussian field
Physical Review E 105 (5), 054125 (2022)
- U.Basu,V. Démery,A. Gambassi
Dynamics of a colloidal particle coupled to a Gaussian field: from a confinement-dependent to a non-linear memory
SciPost Physics 13 (4), 078 (2022)
- D.Venturelli,A. Gambassi
Inducing oscillations of trapped particles in a near-critical Gaussian field
Physical Review E 106 (4), 044112 (2022)
- D.Venturelli, M. Gross,
Tracer particle in a confined correlated medium: an adiabatic elimination method
Journal of Statistical Mechanics: Theory and Experiment (12), 123210, (2022)

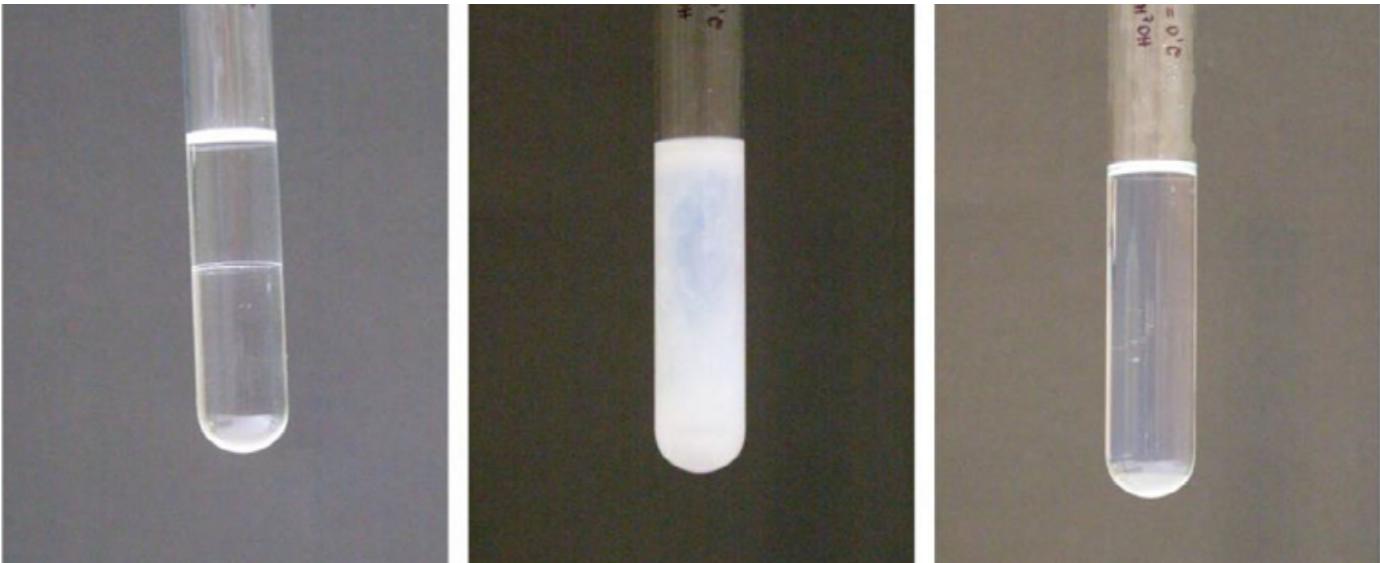
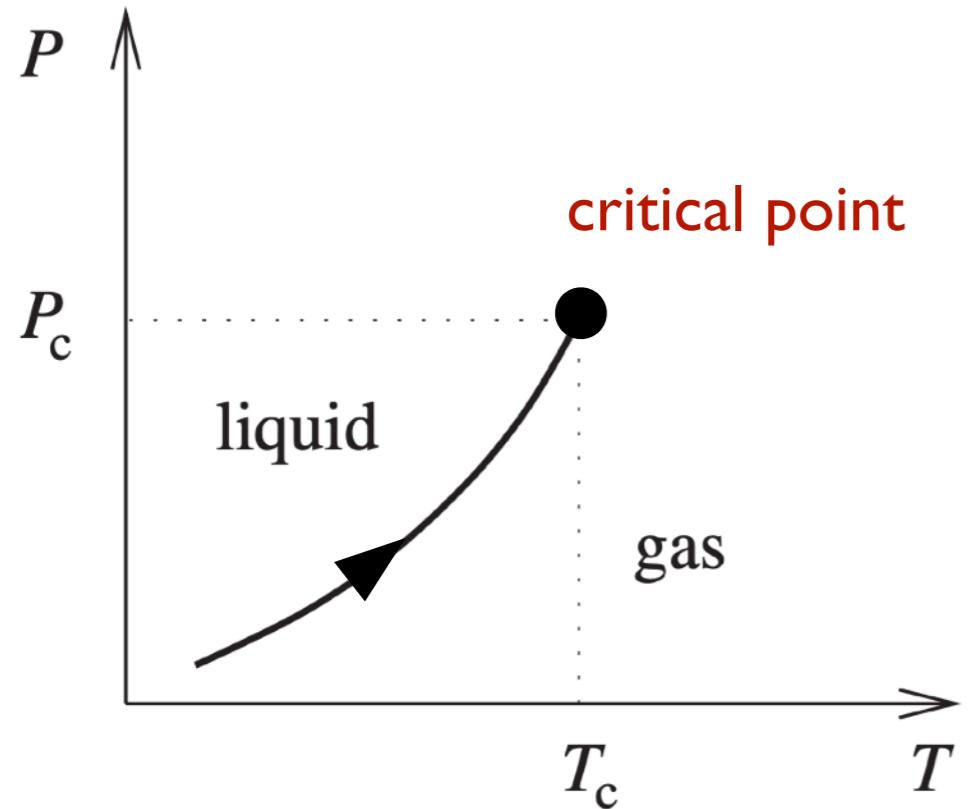
Dynamical behaviour of Brownian particles coupled to a critical field

Phases of matter and critical points



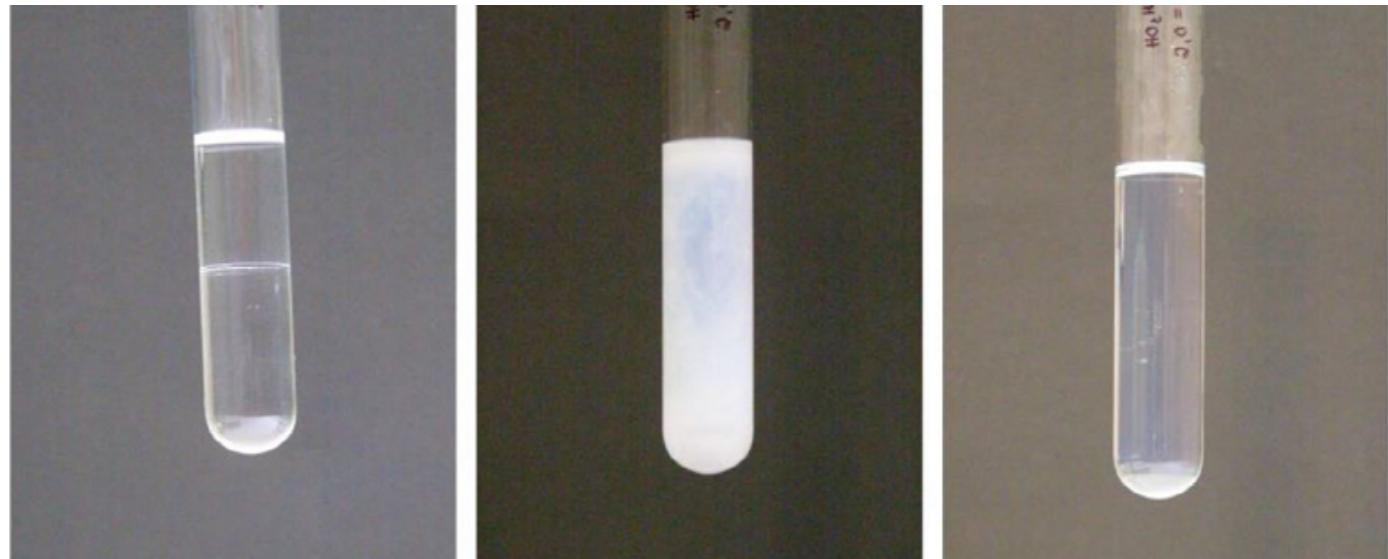
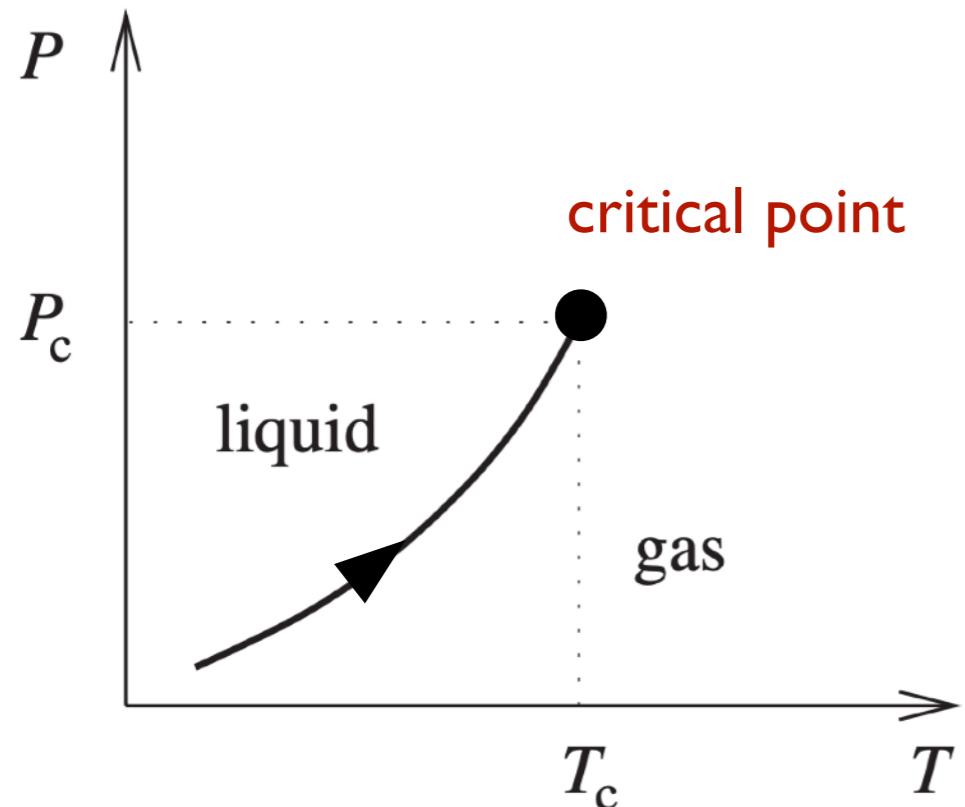
Dynamical behaviour of Brownian particles coupled to a critical field

Phases of matter and critical points

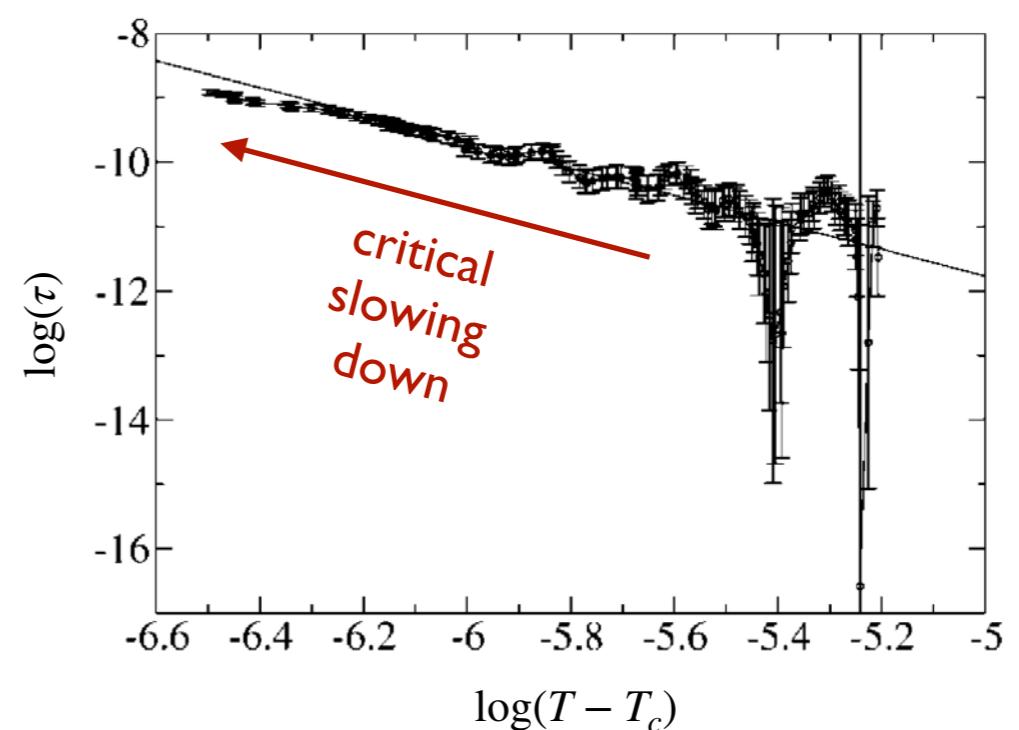


characteristic length: $\xi \sim (T - T_c)^{-\nu}$

Phases of matter and critical points



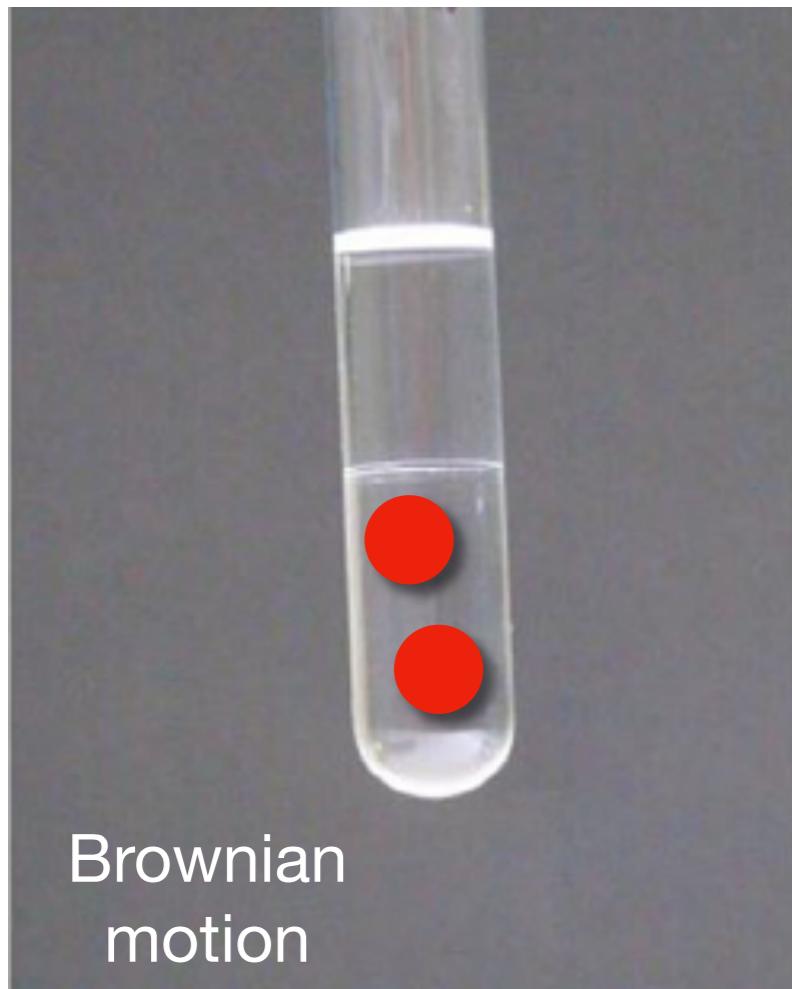
characteristic length: $\xi \sim (T - T_c)^{-\nu}$
 characteristic time: $\tau \sim \xi^z$



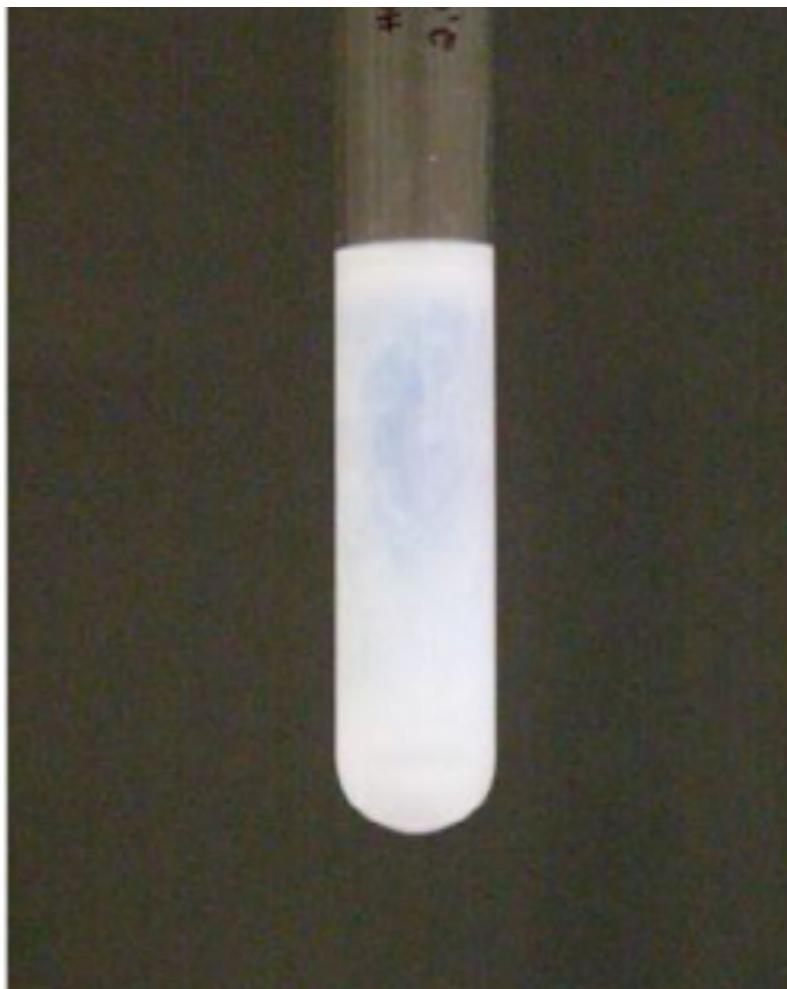
Dynamical behaviour of Brownian particles coupled to a critical field

Phases of matter and critical points

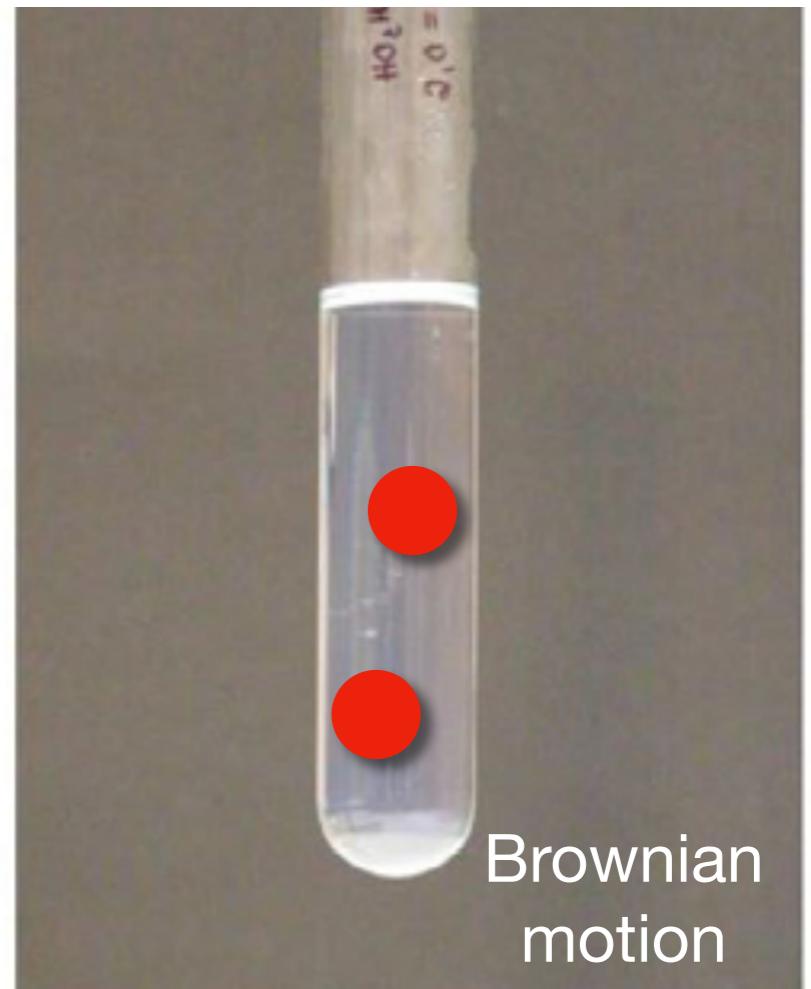
What happens to the dynamics of mesoscopic particles in a critical fluid?



$$T < T_c$$



$$T = T_c$$

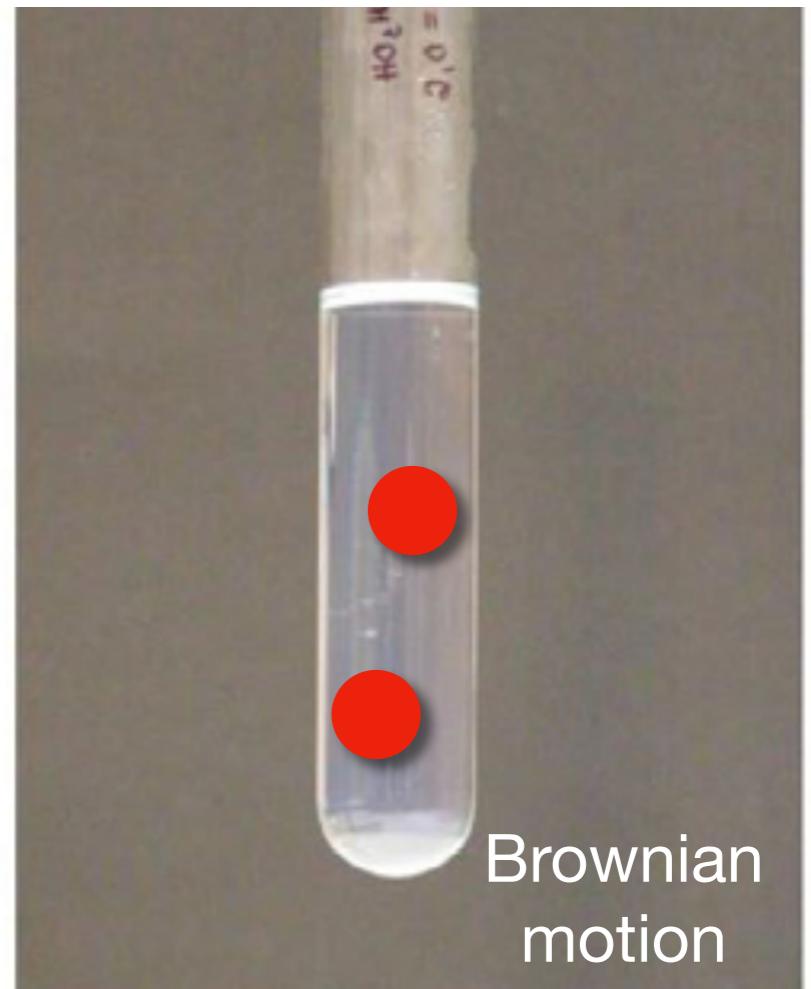
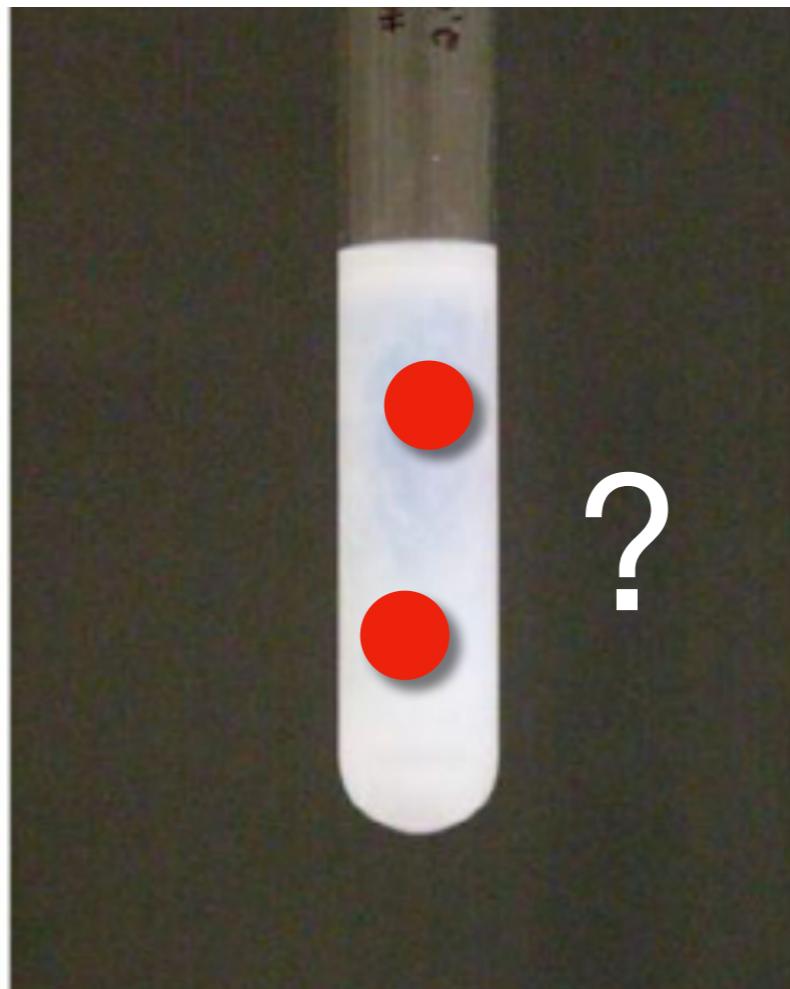
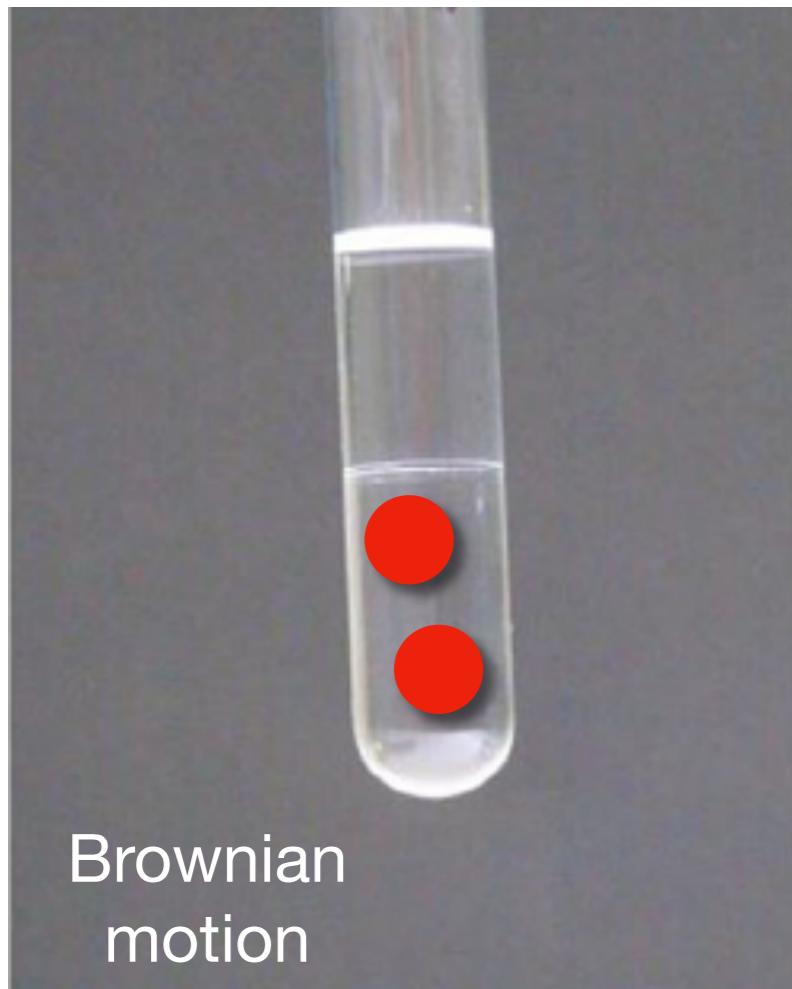


$$T > T_c$$

Dynamical behaviour of Brownian particles coupled to a critical field

Phases of matter and critical points

What happens to the dynamics of mesoscopic particles in a critical fluid?



$$T < T_c$$

$$T = T_c$$

$$T > T_c$$

Modeling of a colloid

- Motion in a thermal bath

$$\dot{X} = -\nu \frac{\partial H}{\partial X} + \xi(t)$$

external potential

stochastic forcing due to
collisions with fluid molecules

Modeling of a colloid

- Motion in a thermal bath

$$\dot{X} = -\nu \frac{\partial H}{\partial X} + \xi(t)$$

- In a harmonic trap $H = kx^2/2$

$$\tau_X = \frac{1}{\nu k}$$

$$\langle X(t) \rangle = X(0) \exp\left(-\frac{t}{\tau_X}\right)$$

$$\langle X(t)X(t') \rangle = \frac{T}{k} \exp\left(-\frac{|t-t'|}{\tau_X}\right)$$

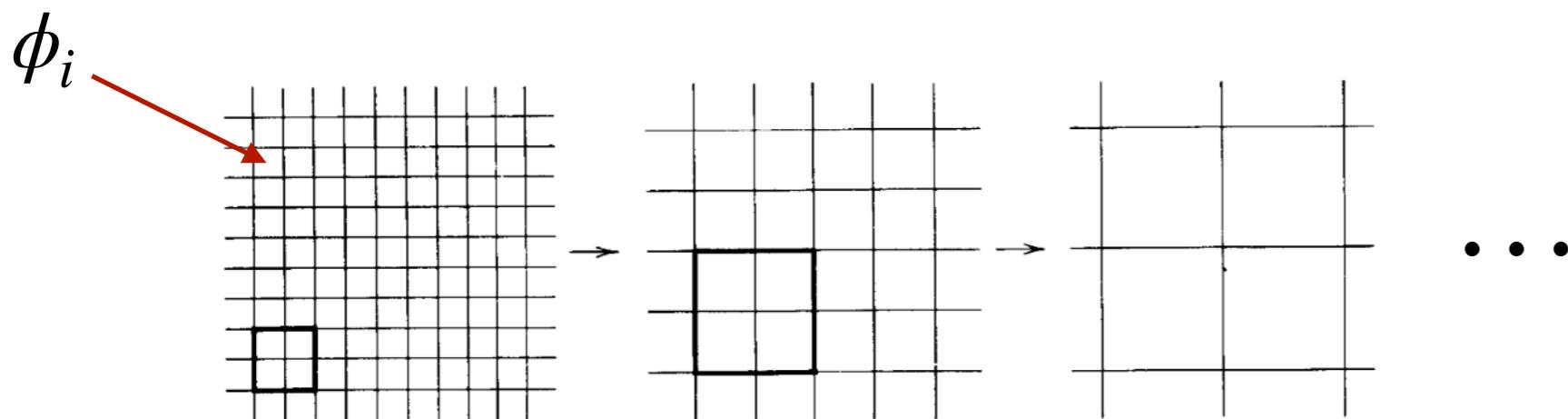
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Modeling of critical media

- Exploit scale invariance near critical point

Modeling of critical media

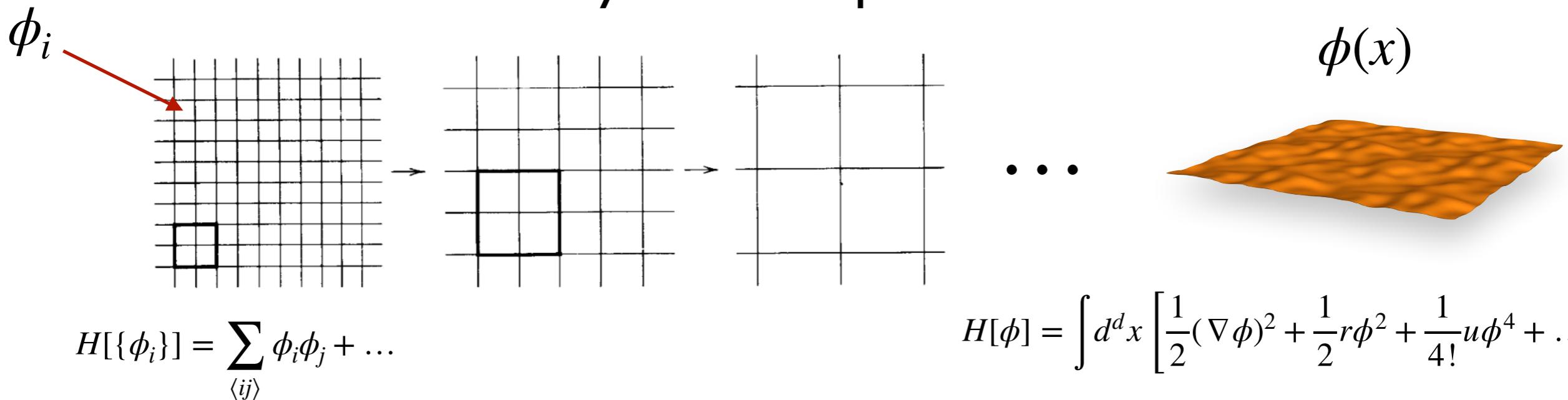
- Exploit scale invariance near critical point
 - ➡ coarse-grain



$$H[\{\phi_i\}] = \sum_{\langle ij \rangle} \phi_i \phi_j + \dots$$

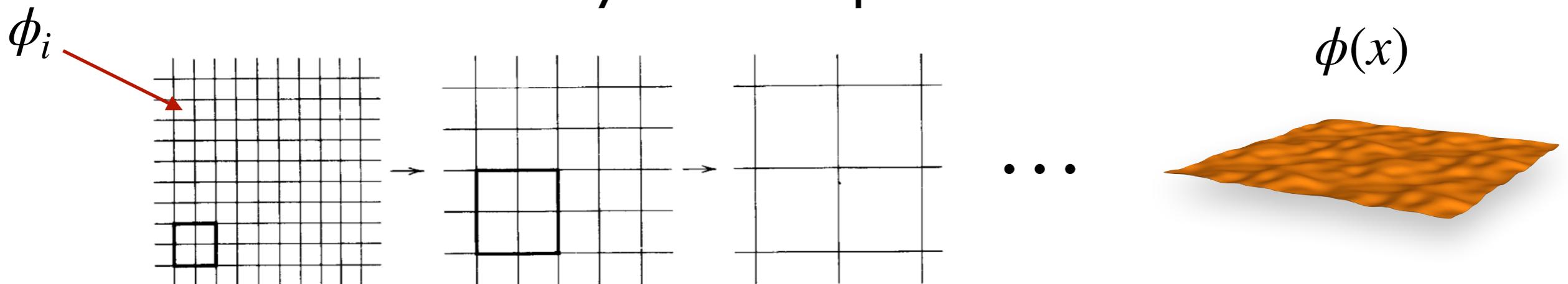
Modeling of critical media

- Exploit scale invariance near critical point
 - ➡ coarse-grain
 - ➡ obtain field theory of order parameter



Modeling of critical media

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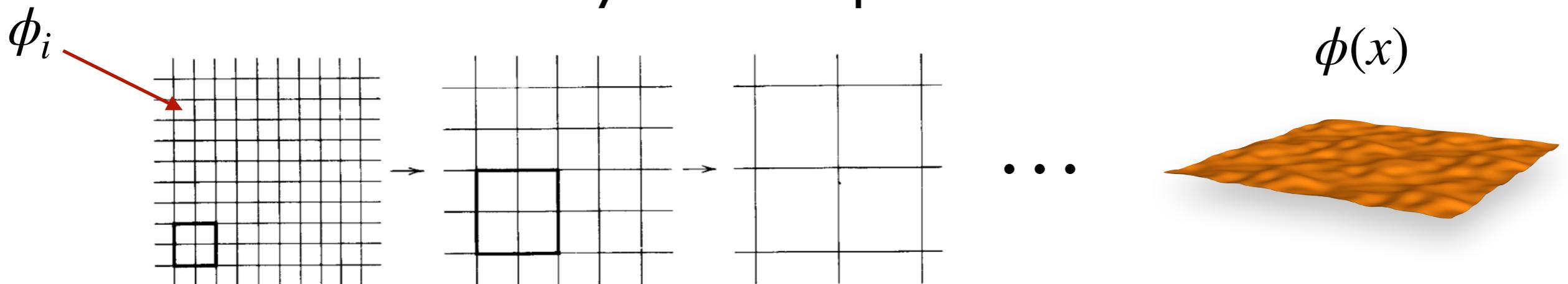
$$H[\{\phi_i\}] = \sum_{\langle ij \rangle} \phi_i \phi_j + \dots$$

$$H[\phi] = \int d^d x \left[\frac{1}{2} (\nabla \phi)^2 + \frac{1}{2} r \phi^2 + \frac{1}{4!} u \phi^4 + \dots \right]$$

➡ $\phi(x)$ evolves slower than microscopic d.o.f.

Modeling of critical media

- Exploit scale invariance near critical point
 - ➡ coarse-grain
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$$H[\{\phi_i\}] = \sum_{\langle ij \rangle} \phi_i \phi_j + \dots$$

$$H[\phi] = \int d^d x \left[\frac{1}{2} (\nabla \phi)^2 + \frac{1}{2} r \phi^2 + \frac{1}{4!} u \phi^4 + \dots \right]$$

- ➡ $\phi(x)$ evolves slower than **microscopic d.o.f.**
- ➡ any* dynamics collapses to

$$\partial_t \phi(x) = - D \frac{\delta H}{\delta \phi(x)} + \zeta(x, t)$$

relaxation to eq.

stochastic forcing

Dynamical behaviour of Brownian particles coupled to a critical field

Modeling of critical media

- ...any dynamics up to conservation laws

Modeling of critical media

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- No conservation laws

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Modeling of critical media

- ...any dynamics up to conservation laws
- No conservation laws

$$\partial_t \phi(x) = - D \frac{\delta H}{\delta \phi(x)} + \zeta(x, t)$$

- **Conserved field**  $\frac{d}{dt} \int d^d x \phi(x, t) = 0$

$$\partial_t \phi(x) = D \nabla^2 \frac{\delta H}{\delta \phi(x)} + \zeta(x, t)$$

Modeling of critical media

- ...any dynamics up to conservation laws
- No conservation laws

Model A

$$\partial_t \phi(x) = -D \frac{\delta H}{\delta \phi(x)} + \zeta(x, t)$$

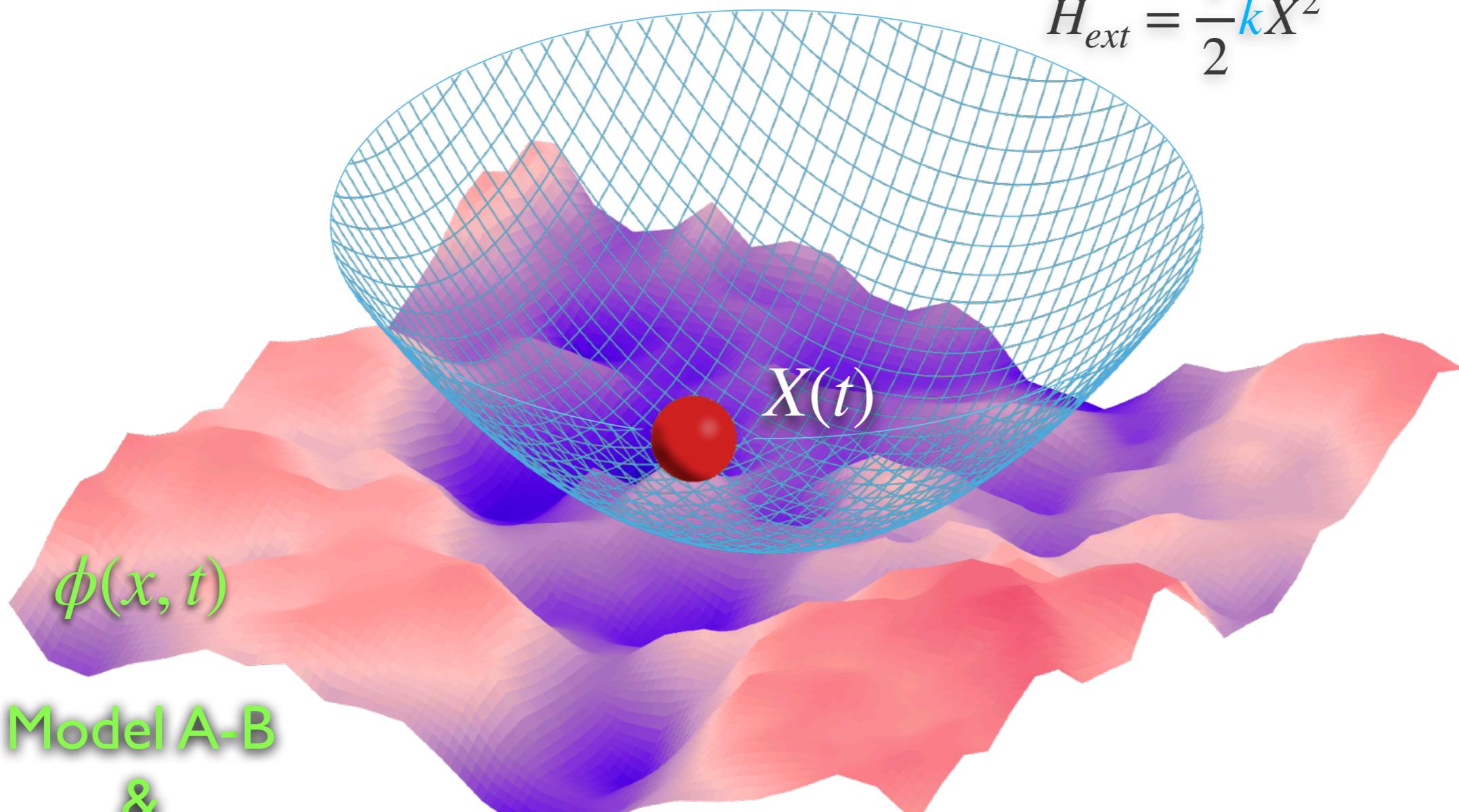
- Conserved field

Model B

$$\partial_t \phi(x) = D \nabla^2 \frac{\delta H}{\delta \phi(x)} + \zeta(x, t)$$

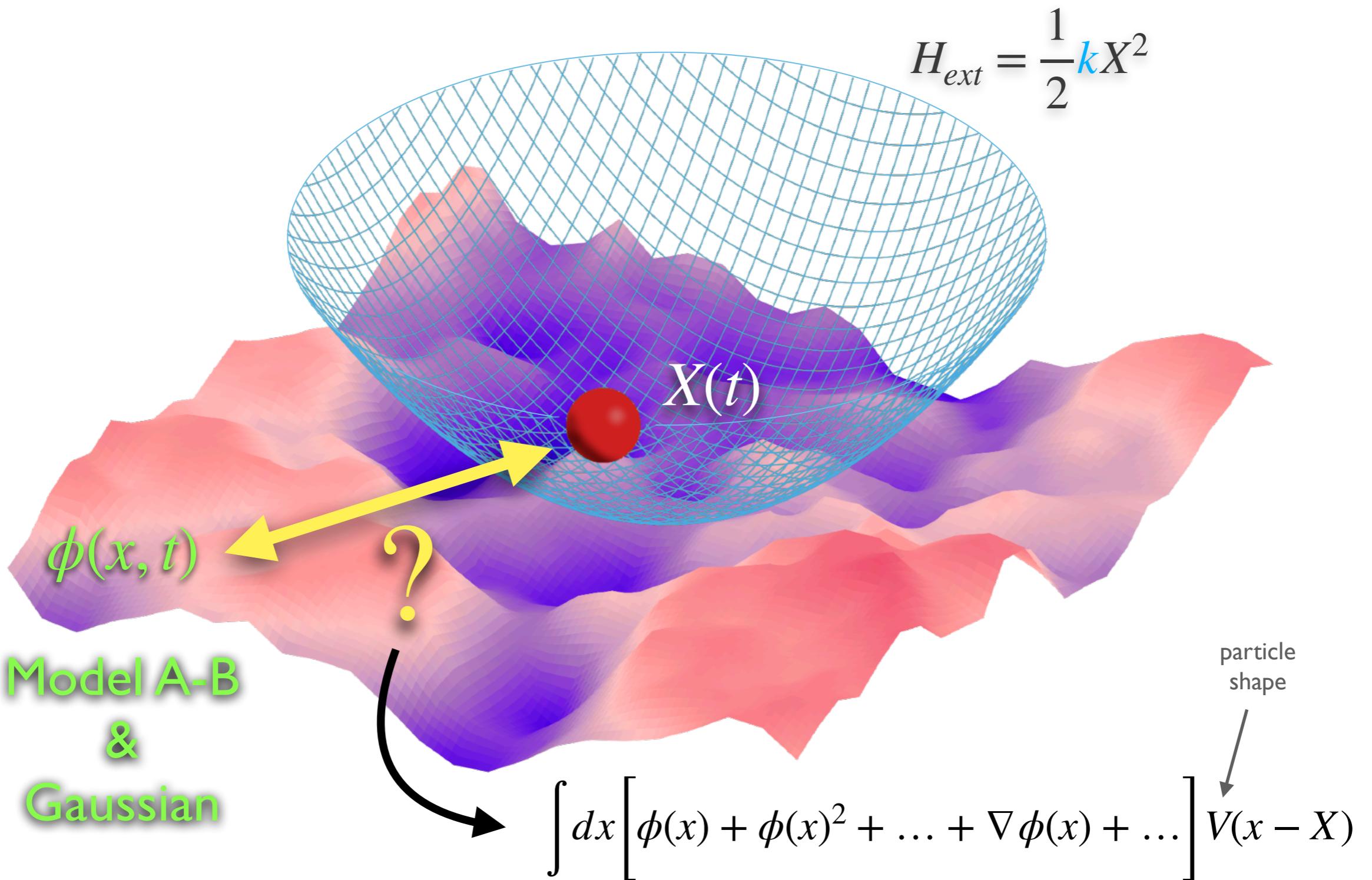
The model

$$H_{ext} = \frac{1}{2} k X^2$$



Dynamical behaviour of Brownian particles coupled to a critical field

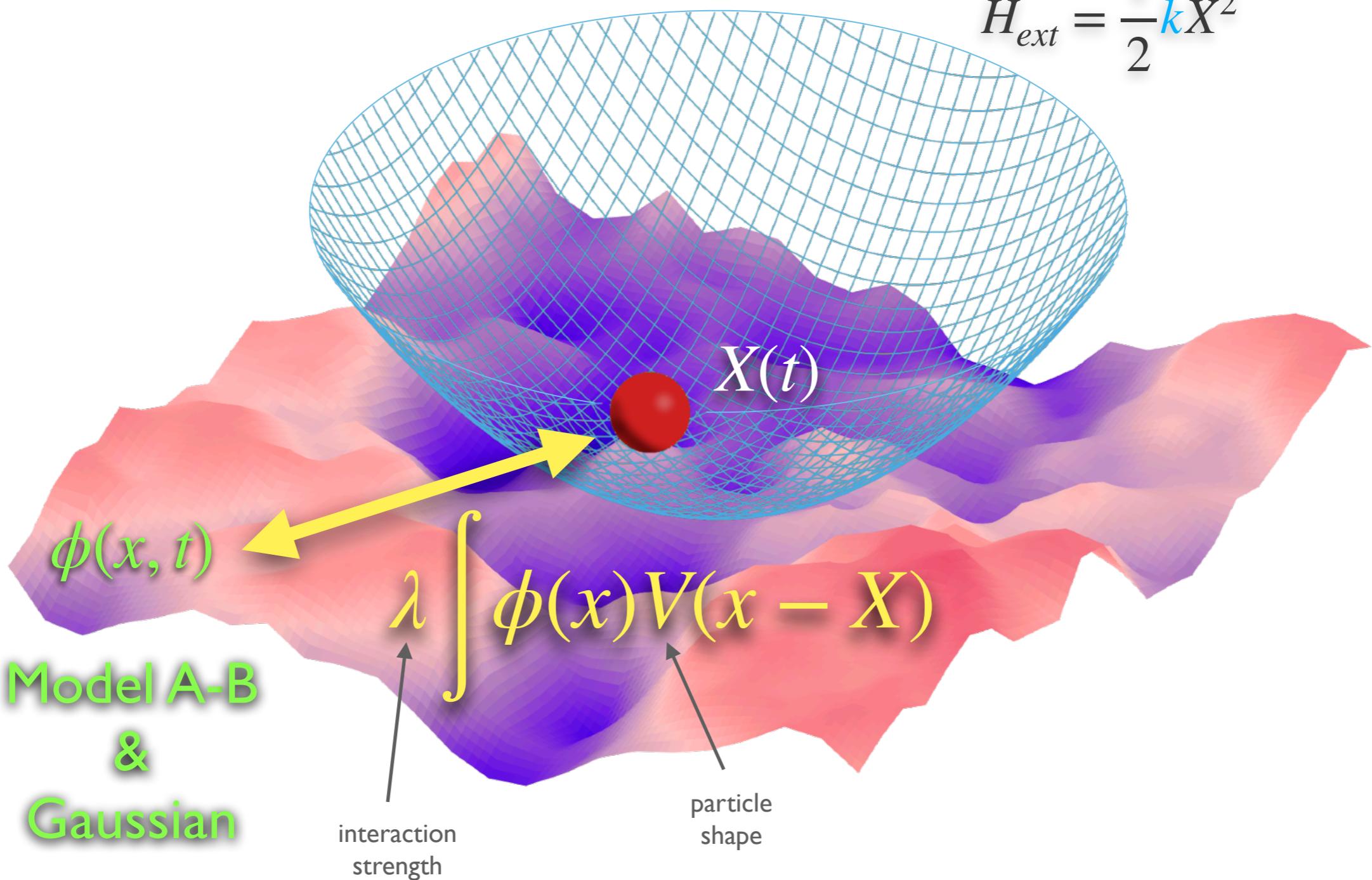
The model: which interaction?



Dynamical behaviour of Brownian particles coupled to a critical field

The model: which interaction?

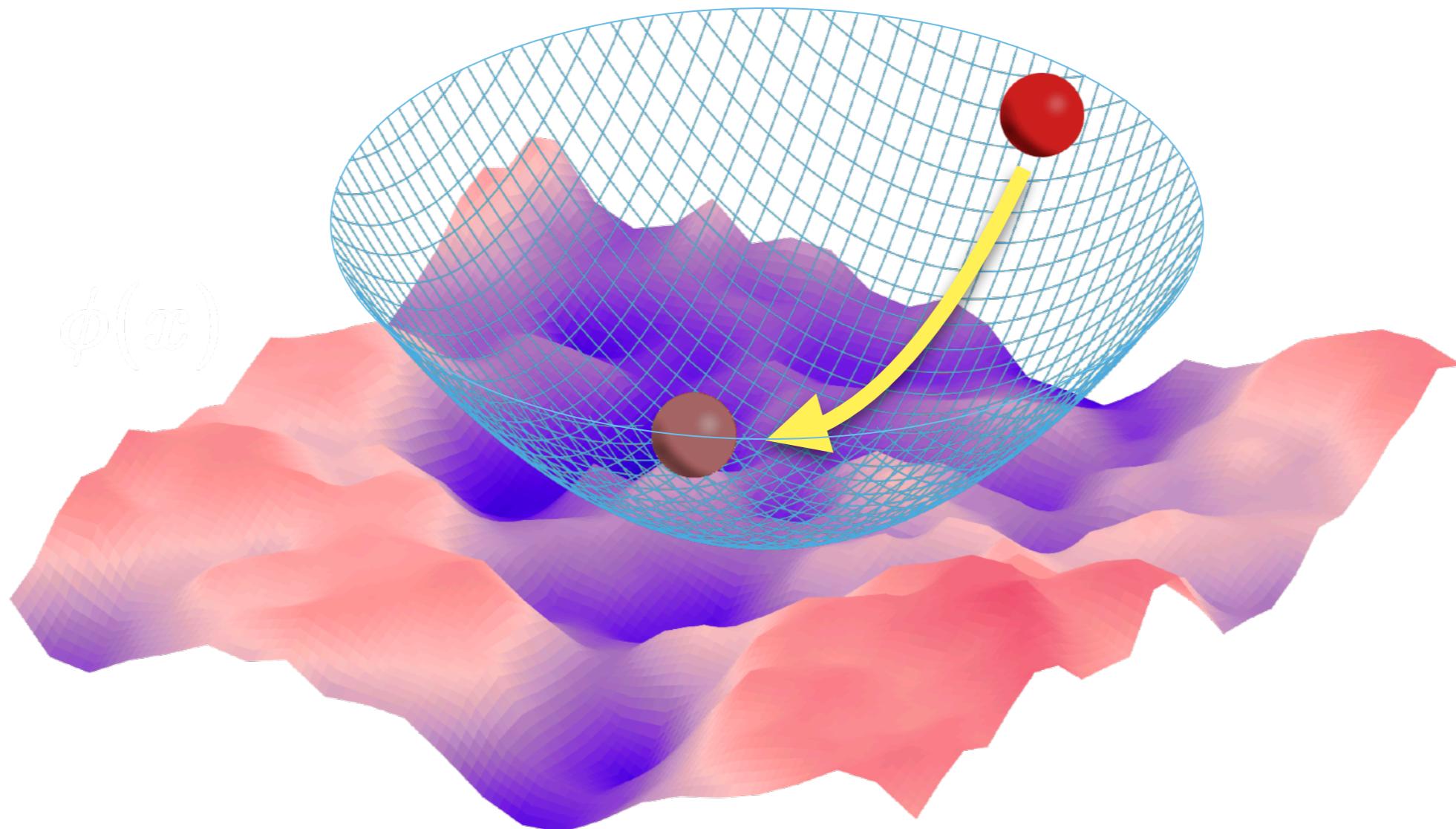
$$H_{ext} = \frac{1}{2} k X^2$$



Dynamical behaviour of Brownian particles coupled to a critical field

Relaxation to equilibrium: model A

$$\langle X(t) \rangle$$



Dynamical behaviour of Brownian particles coupled to a critical field

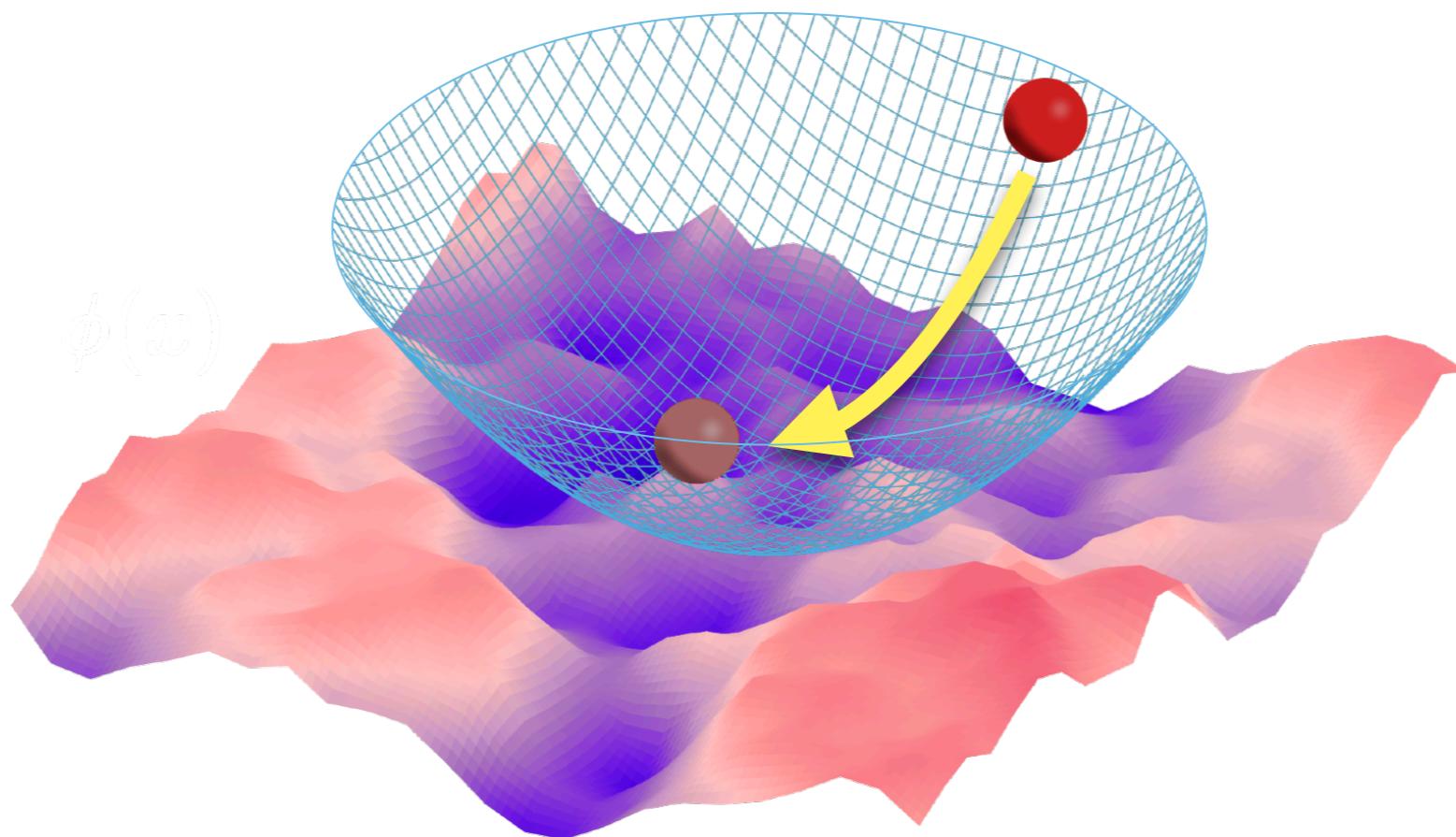
Relaxation to equilibrium: model A

$$\langle X(t) \rangle \sim \lambda^2 \begin{cases} e^{-t/\tau_X} & \tau_X > \tau_\phi \\ & + o(\lambda^4) \end{cases}$$

with:

$$\tau_x = 1/\nu k$$

$$\tau_\phi = 1/Dr$$



Dynamical behaviour of Brownian particles coupled to a critical field

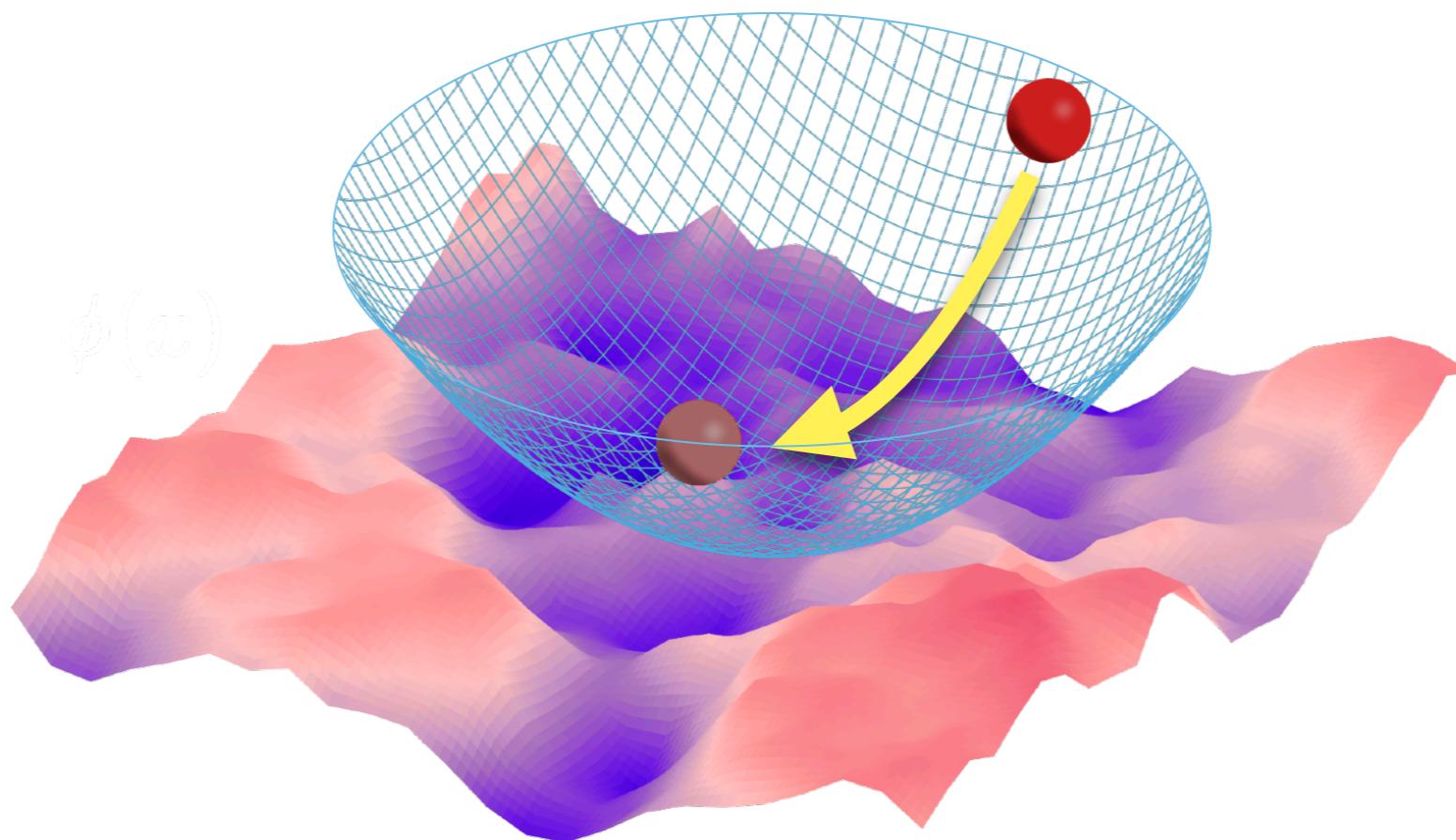
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Dynamical behaviour of Brownian particles coupled to a critical field

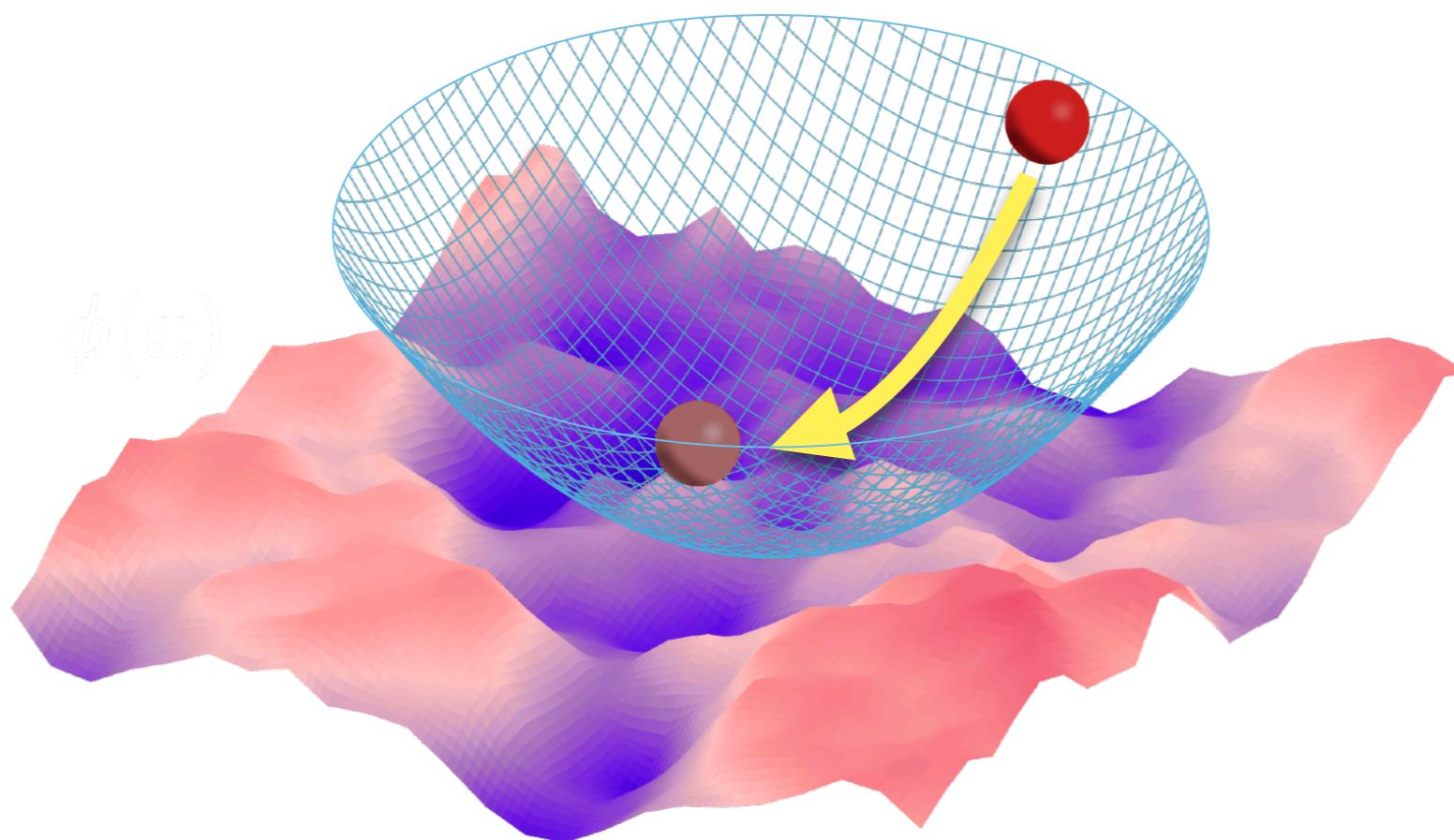
Relaxation to equilibrium: model A

$$\langle X(t) \rangle \sim \lambda^2 \begin{cases} e^{-t/\tau_X} & \tau_X > \tau_\phi \\ e^{-t/\tau_\phi} & \tau_\phi > \tau_X \\ t^{-(d/2+1)} & r = 0 \end{cases} + o(\lambda^4)$$

with:

$$\tau_x = 1/\nu k$$

$$\tau_\phi = 1/Dr$$



Autocorrelation: model A

- Same behaviour as relaxation

$$\langle X(t) \cdot X(0) \rangle \sim \lambda^2 \begin{cases} e^{-t/\tau_X} & \tau_X > \tau_\phi \\ e^{-t/\tau_\phi} & \tau_\phi > \tau_X \\ t^{-d/2} & r = 0 \end{cases}$$

Dynamical behaviour of Brownian particles coupled to a critical field

Dynamics in model B conserved field

$$\langle X(t) \rangle \sim \lambda^2 \begin{cases} t^{-(d/2+2)} & r > 0 \\ t^{-(d/4+1)} & r = 0 \end{cases}$$

$$\langle X(t) \cdot X(0) \rangle \sim \lambda^2 \begin{cases} t^{-(d/2+1)} & r > 0 \\ t^{-d/4} & r = 0 \end{cases}$$

Critical behaviour of dynamical quantities

Model A

$$\langle X(t) \rangle \sim \lambda^2 \begin{cases} e^{-t/\tau_x} & \tau_X > \tau_\phi \\ e^{-t/\tau_\phi} & \tau_\phi > \tau_X \\ t^{-(d/2+1)} & r = 0 \end{cases}$$

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Model B

$$\langle X(t) \rangle \sim \lambda^2 \begin{cases} t^{-(d/2+2)} & r > 0 \\ t^{-(d/4+1)} & r = 0 \end{cases}$$

$$\langle X(t) \cdot X(0) \rangle \sim \lambda^2 \begin{cases} t^{-(d/2+1)} & r > 0 \\ t^{-d/4} & r = 0 \end{cases}$$

- Relaxation and correlation behaviour is related
- Relation between particle crit exp and field crit exp?

Non-perturbative fluctuation dissipation relation

- If system is slightly perturbed from equilibrium

$$\dot{X} = \dots + f(t)$$

then response of an observable

$$\langle O(t) \rangle = \int dt' R(t - t') f(t')$$

is related to its equilibrium correlations as

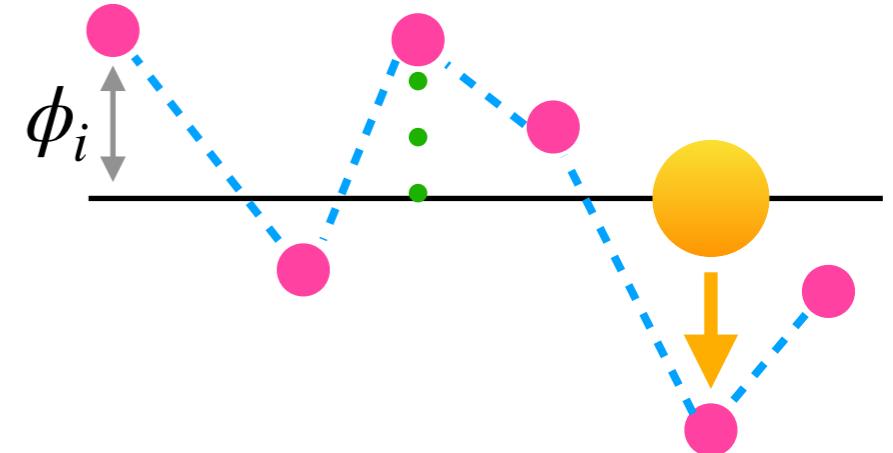
$$R(t) \propto \frac{d}{dt} \langle O(t)O(0) \rangle_{eq}$$

- Setting $X(0) = X_0$ is equivalent to $f(t) = X_0 \delta(t)$
- Taking $O(t) = X(t)$

$$\langle X(t) \rangle \propto \frac{d}{dt} \langle X(t)X(0) \rangle_{eq} \quad \longrightarrow \quad \langle X(t) \rangle \propto t^{-1} \langle X(t)X(0) \rangle_{eq}$$

Simulation algorithm and lattice polymer mapping

- Field: discretized equation



$$\partial_t \phi_i = \frac{D}{\Delta x^2} (\phi_{i+1} + \phi_{i-1} - 2\phi_i) + \zeta_i - Dr\phi_i + \frac{D\lambda}{\Delta x} \delta_{i,X_t}$$

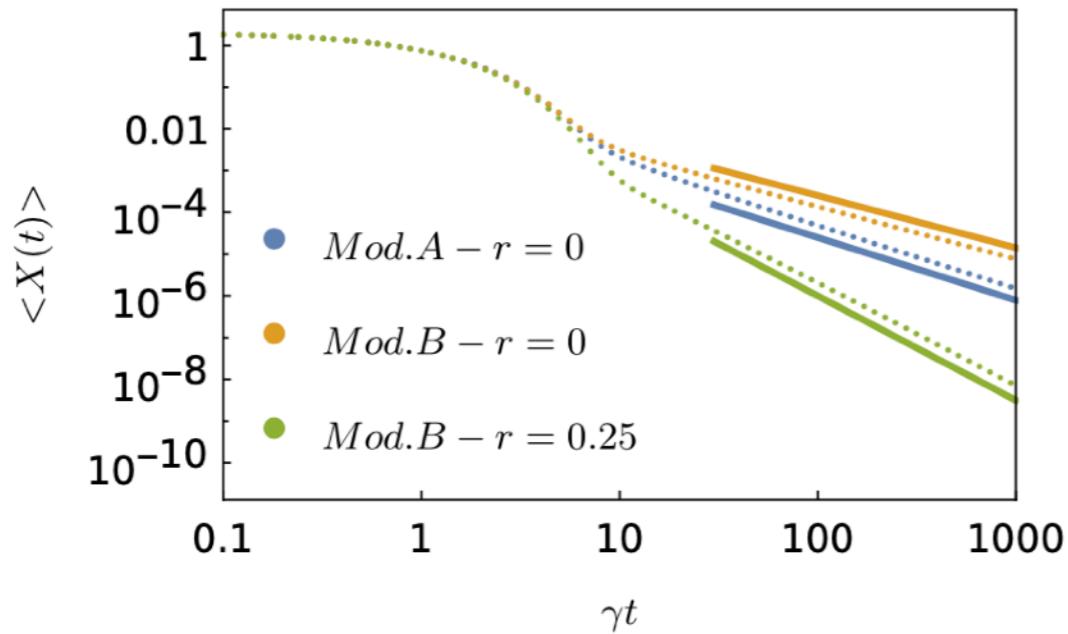
Rouse model

- Particle: random walker

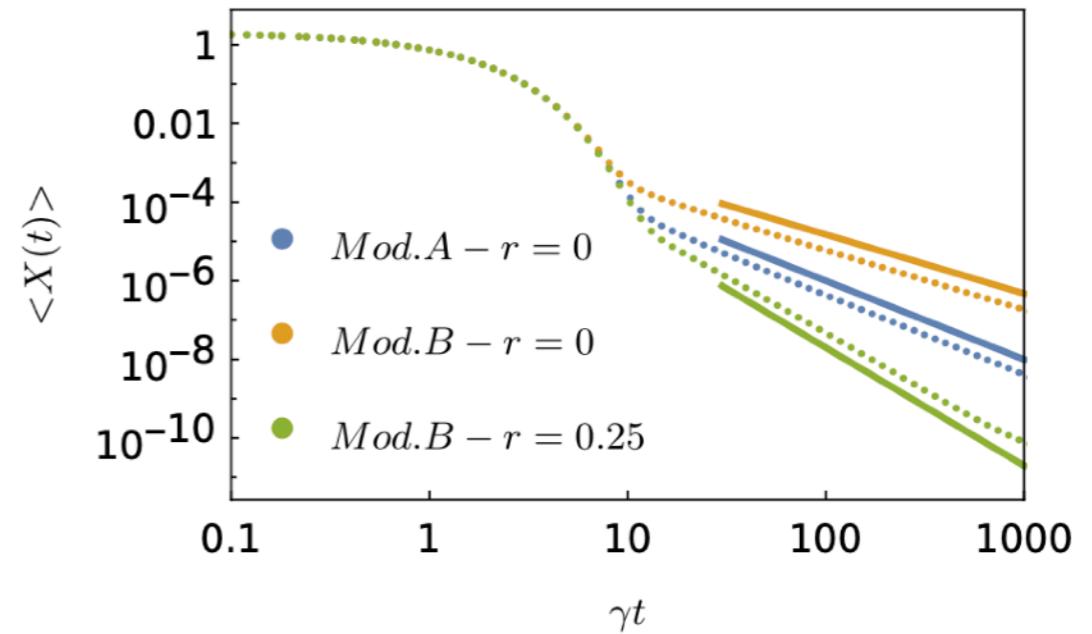
$$W(i \rightarrow i \pm 1) \propto \min \left\{ 1, \exp \left[-\frac{H(i \pm 1) - H(i)}{T} \right] \right\}$$

Dynamical behaviour of Brownian particles coupled to a critical field
Simulation algorithm and lattice polymer mapping

Low T, $\lambda = 2$

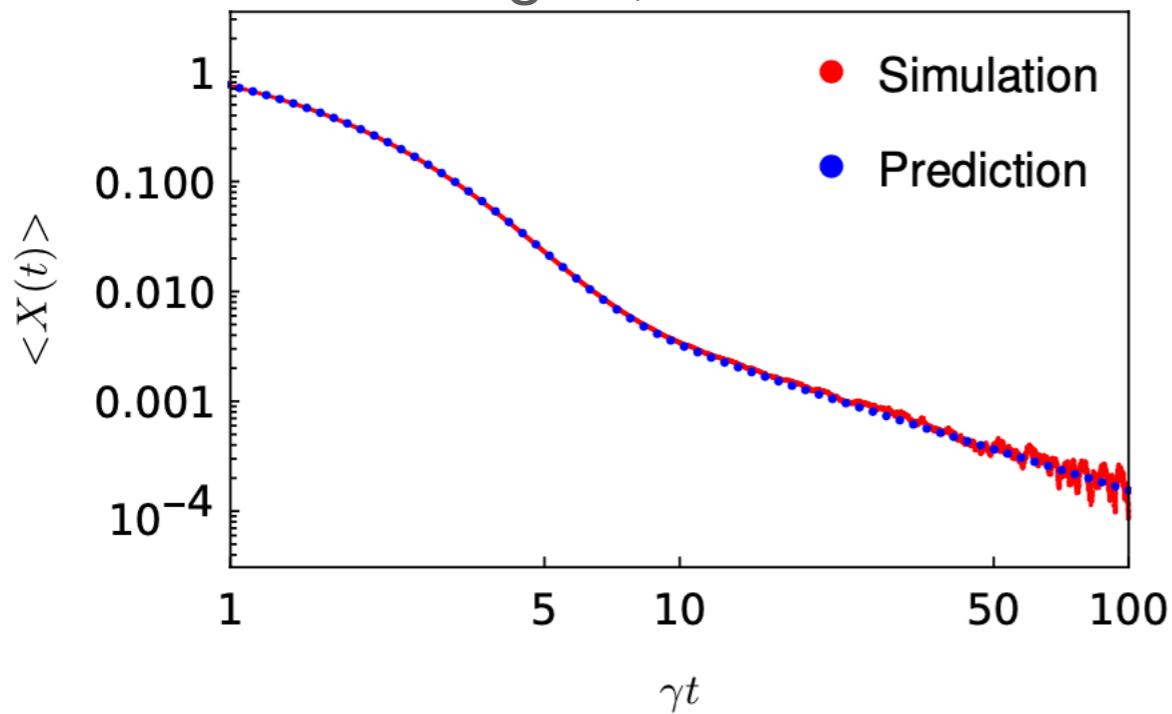


(a) $d = 1$

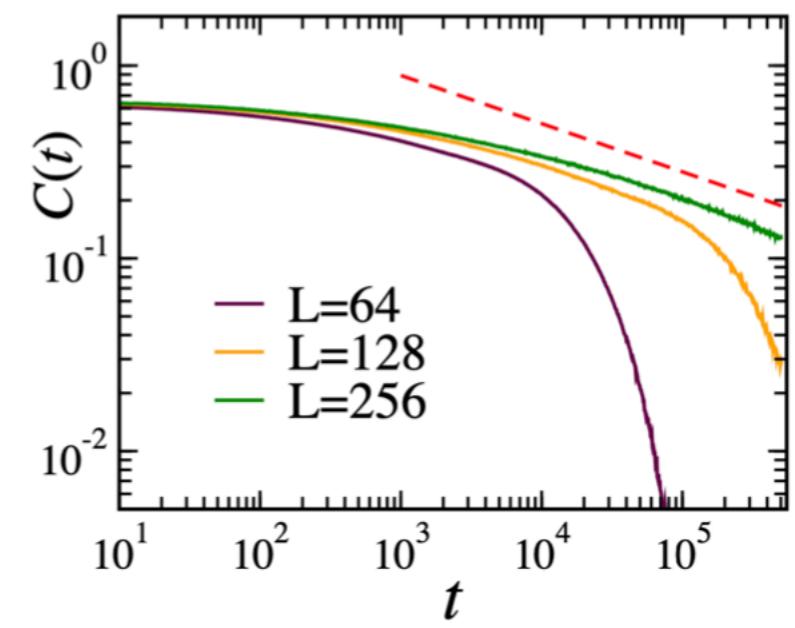


(b) $d = 2$

High T, $\lambda = 0.5$



Finite-size scaling



Summary of results

- Equilibrium behaviour [see article]
- Critical exponents and universality [article] of relaxation, autocorrelation, cross-correlation
- Connection to field scaling exponent z , e.g. [article]

$$\langle X(t) \rangle \sim t^{-(d/z+1)}$$

- Fluctuation-dissipation relation

$$\langle X(t) \rangle \sim \frac{d}{dt} \langle X(t)X(0) \rangle$$

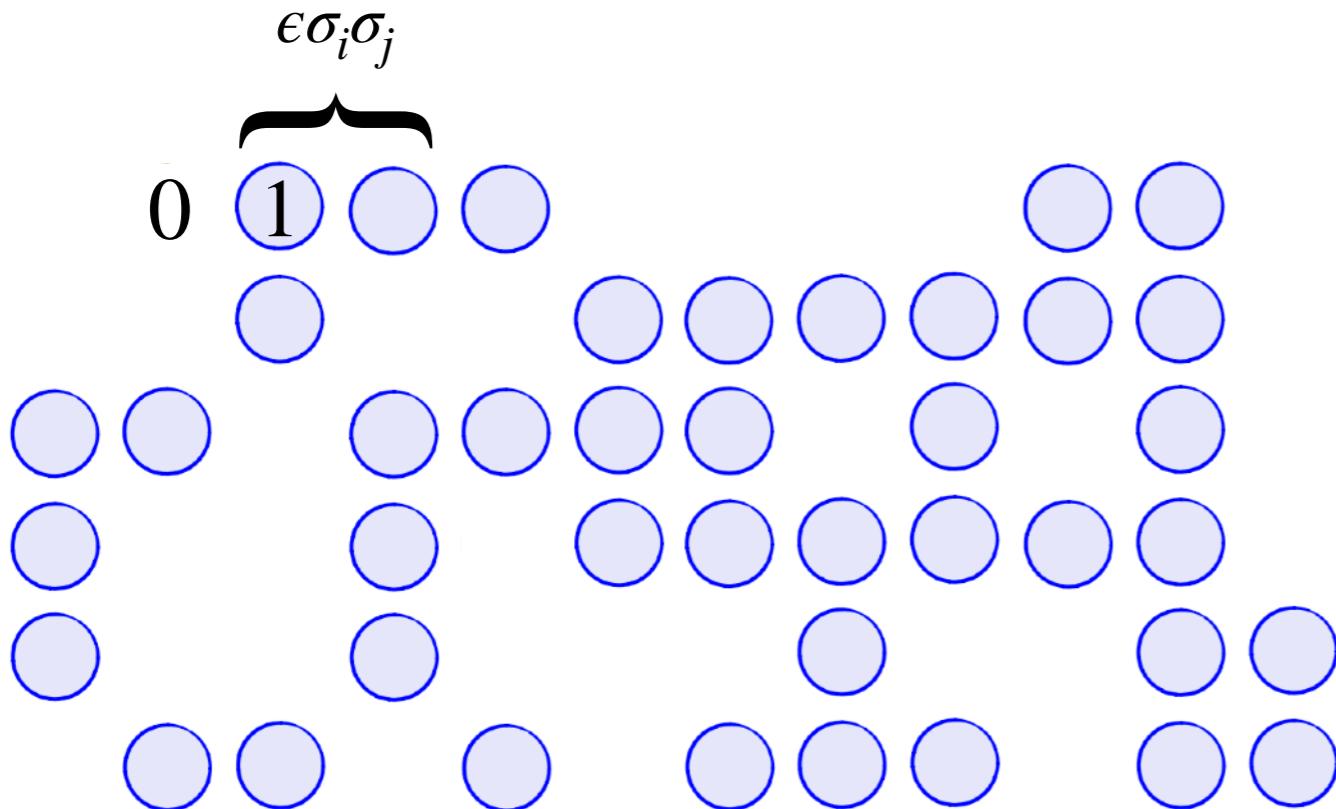
- Non-perturbative numerical validation

Thank you for your attention!

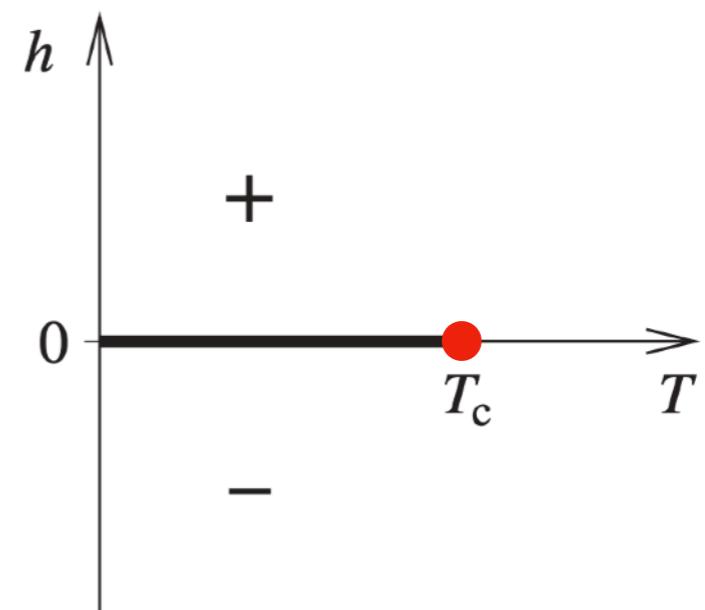
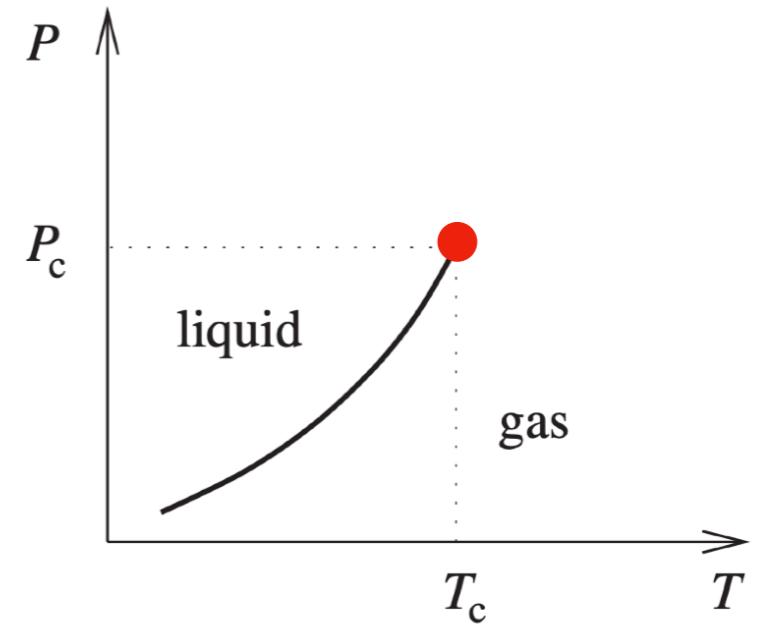
Extra slides

Extra

Mapping of single-component fluid to Ising

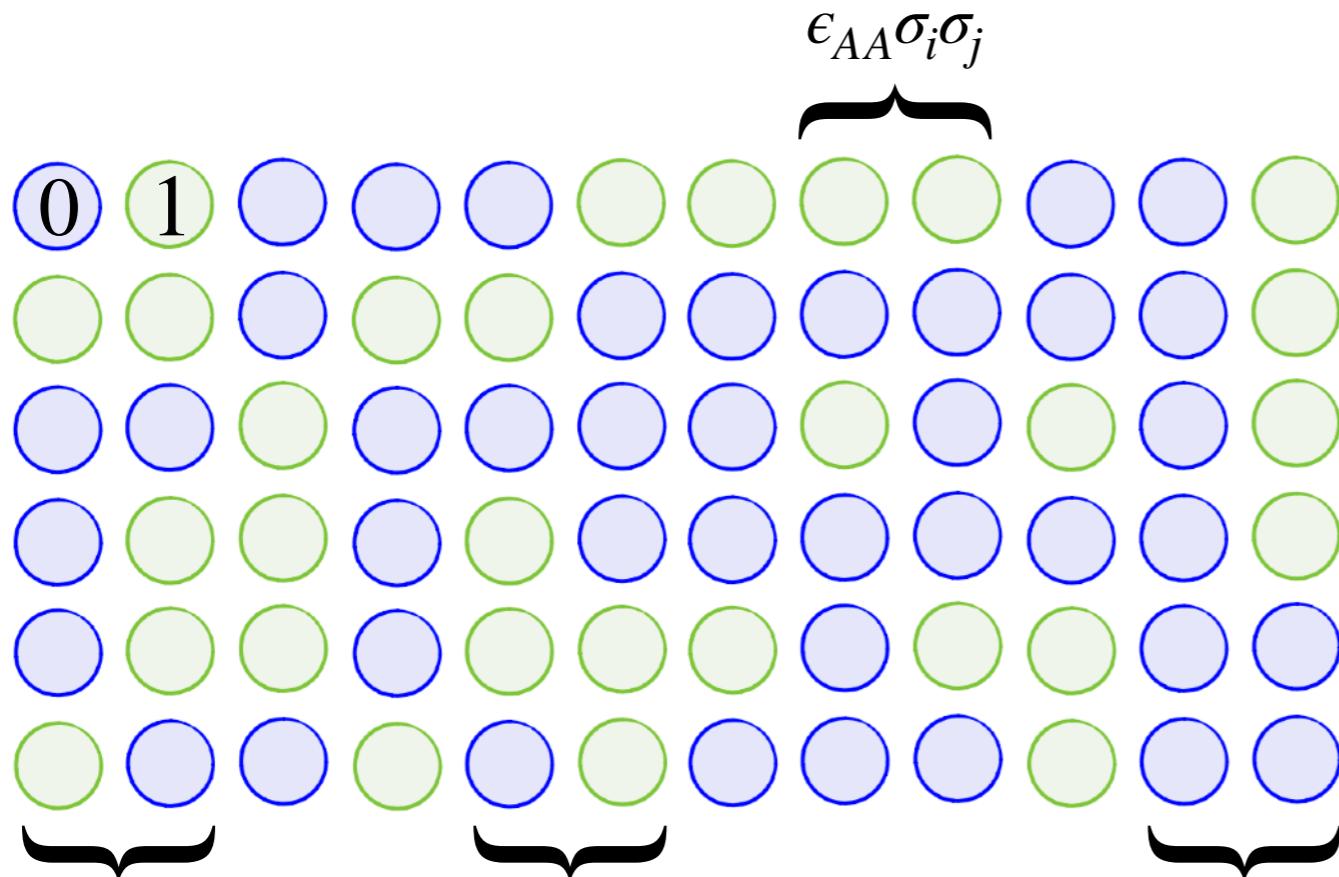


$$H[\{\sigma\}] = \sum_{\langle i,j \rangle} \epsilon \sigma_i \sigma_j$$



Extra

Mapping of binary mixture to Ising



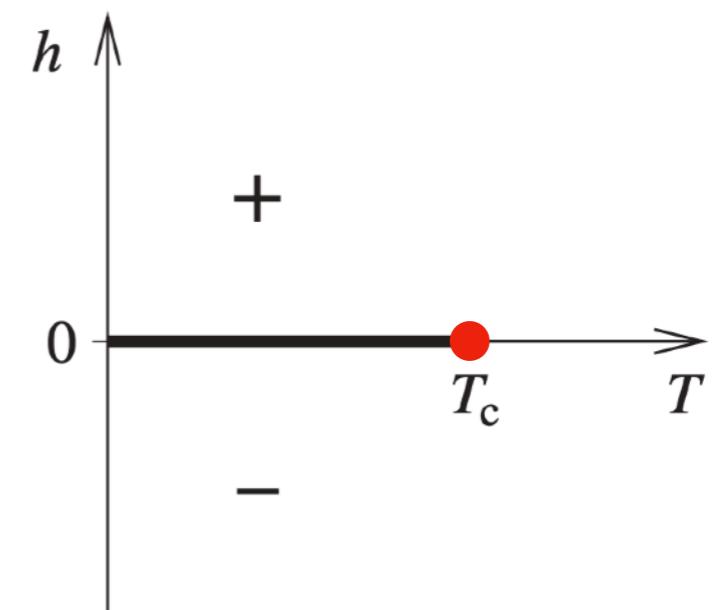
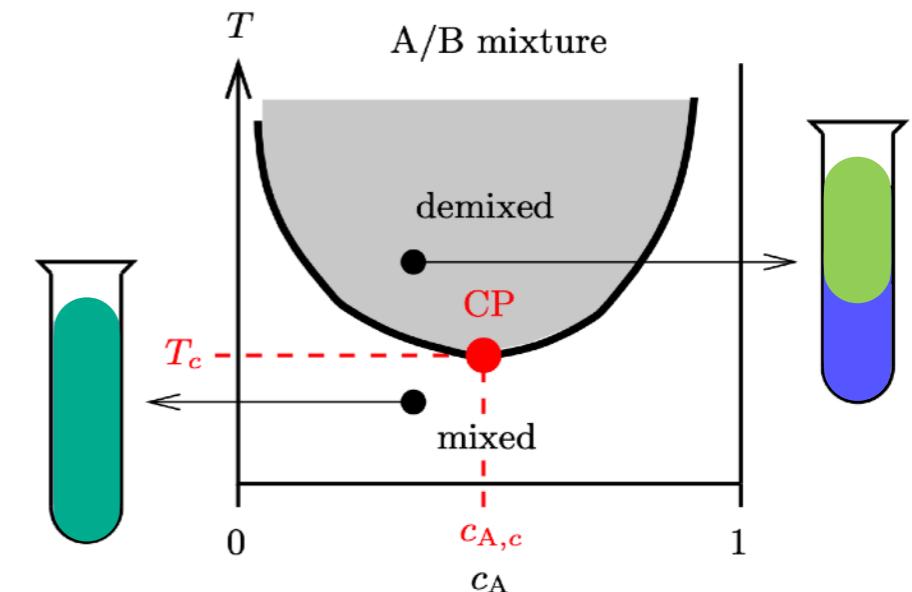
$$\epsilon_{AB}\sigma_i(1 - \sigma_j)$$

$$\epsilon_{AB}(1 - \sigma_i)\sigma_j$$

$$\epsilon_{BB}(1 - \sigma_i)(1 - \sigma_j)$$

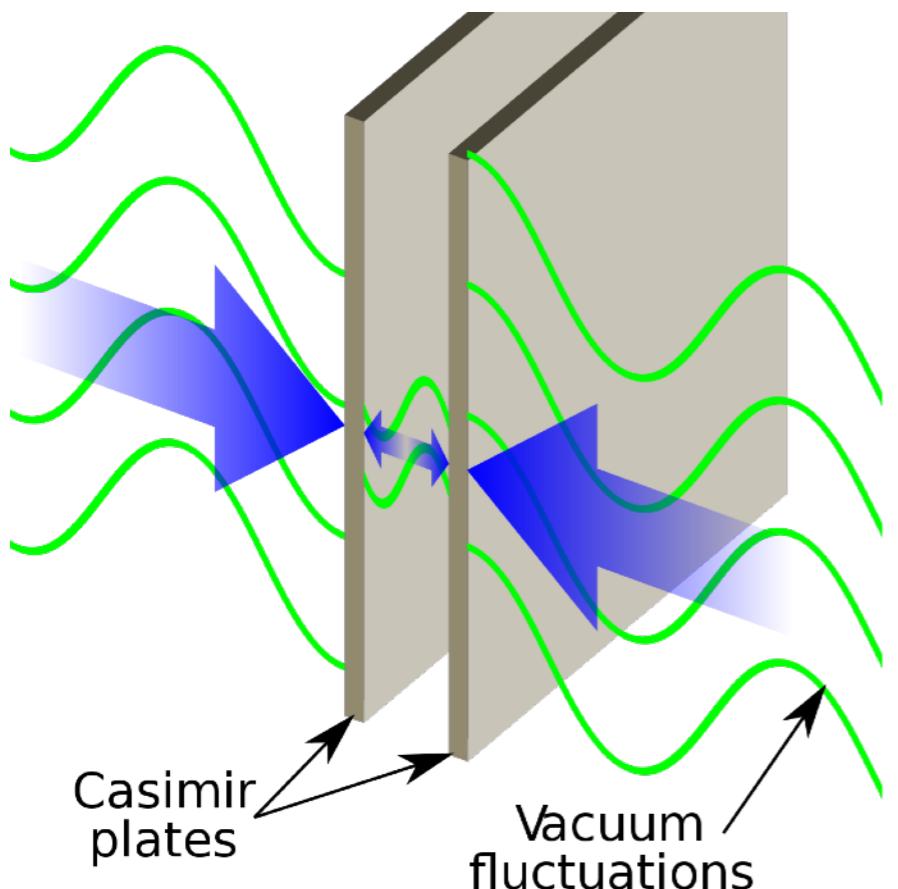
$$H[\{\sigma\}] = \sum_{\langle i,j \rangle} \left[\epsilon_{AA}\sigma_i\sigma_j + \epsilon_{AB}\sigma_i(1 - \sigma_j) + \dots \right]$$

$$= A \sum_{\langle i,j \rangle} \sigma_i\sigma_j + B \sum_i \sigma_i$$



Dynamical behaviour of Brownian particles coupled to a critical field

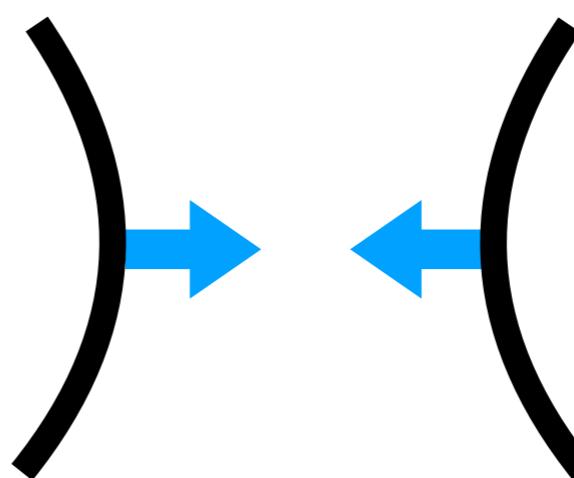
Why colloids in critical fluids? Casimir force in QED



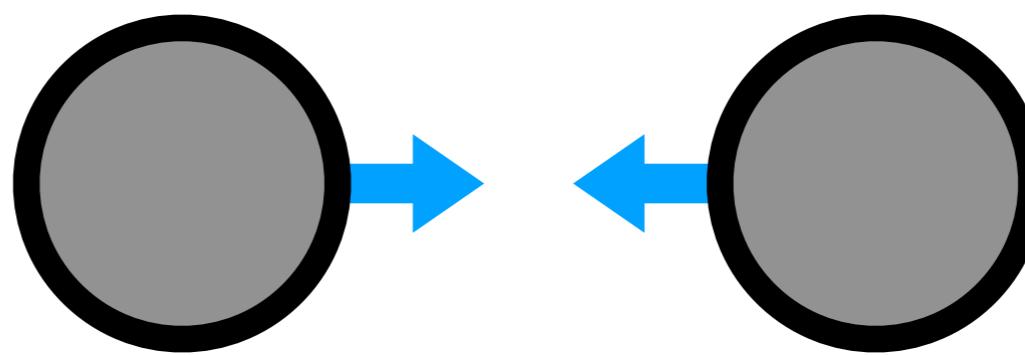
$$E \propto -\frac{\hbar c}{L^3}$$



Casimir force



Van der Waals
force



Casimir force in QED and StatPhys

QED

StatPhys

Fluctuating quantity

E, B

Order parameter ϕ

Source of fluctuations

Quantum
 $\hbar > 0$

Thermal
 $kT > 0$

Range of fluctuations

∞
($m_\gamma = 0$)

Correlation length ξ
 ∞ at CP

Resulting force after confinement

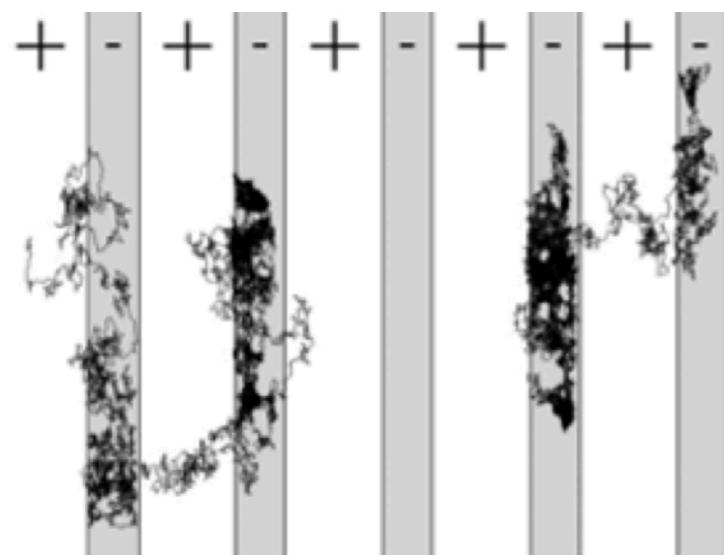
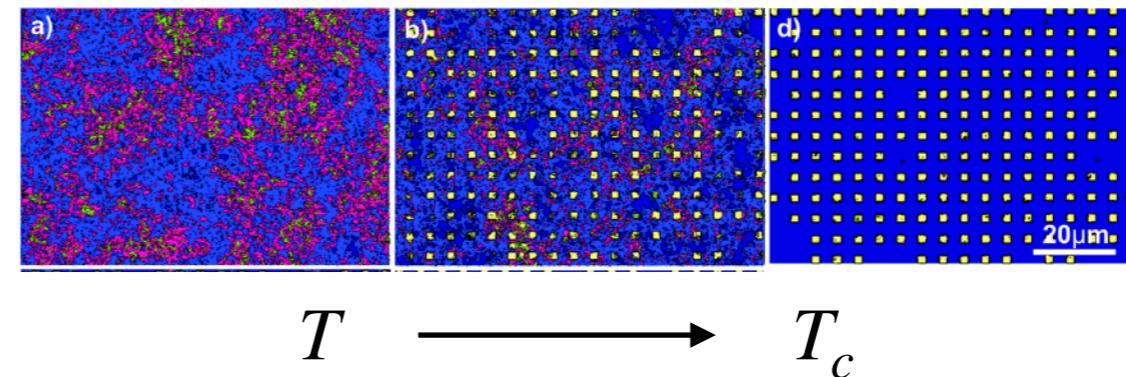
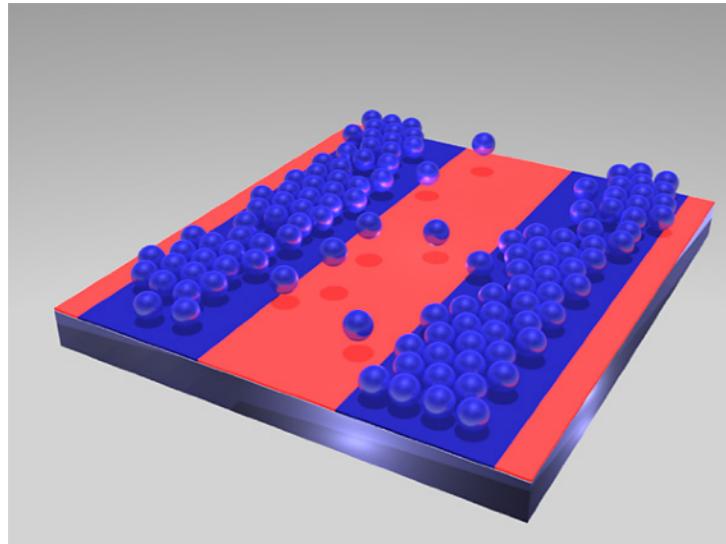
Long-range

Variable range ξ
Long range at CP

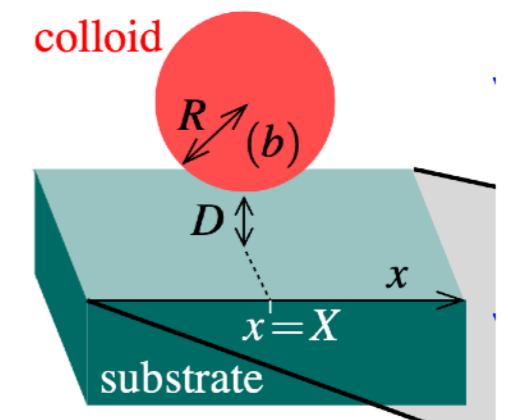
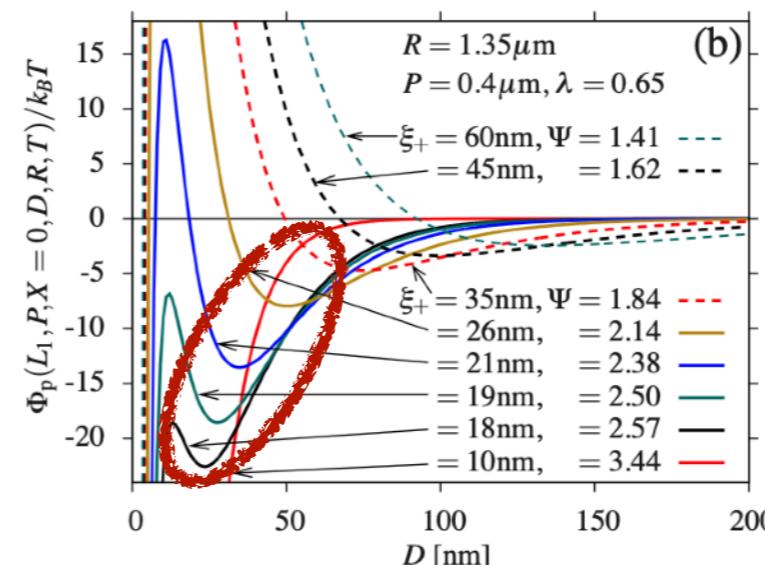
Dynamical behaviour of Brownian particles coupled to a critical field

Critical Casimir force and patterned surfaces

Aggregation and assembly

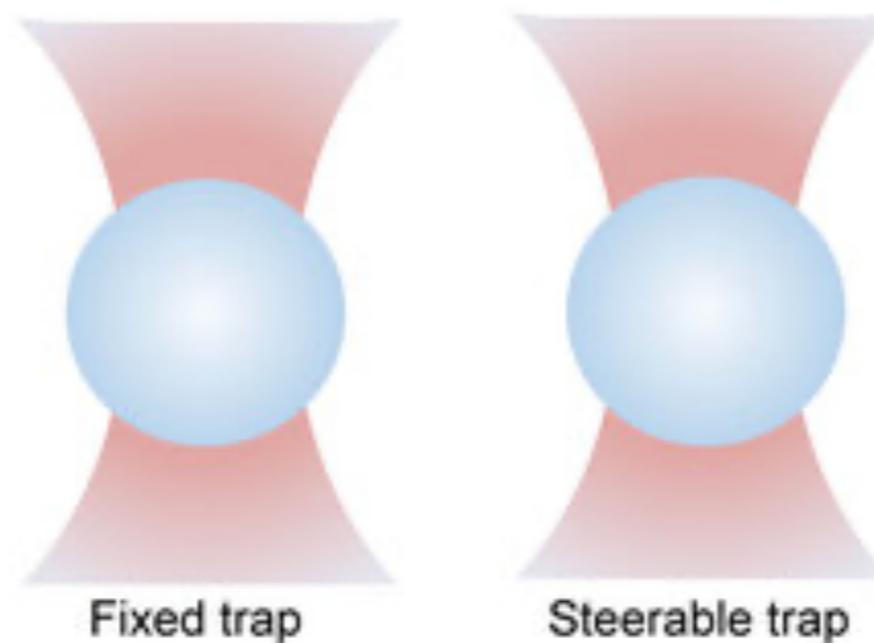
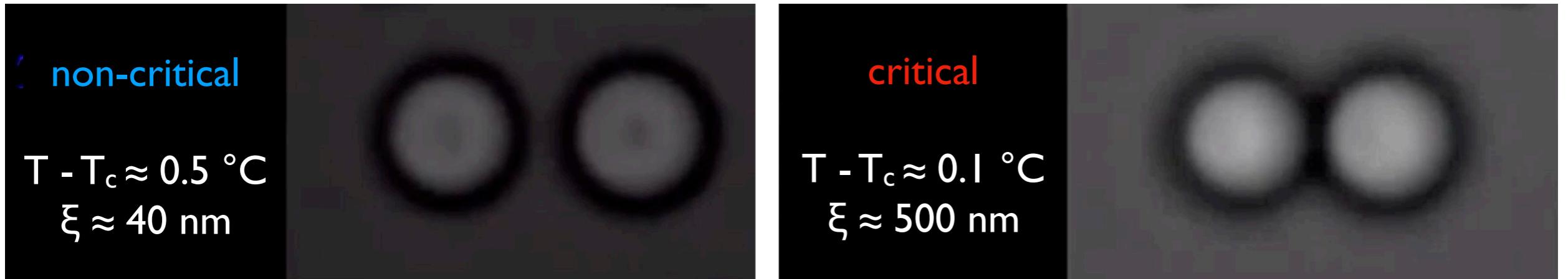


Levitation



Dynamical behaviour of Brownian particles coupled to a critical field

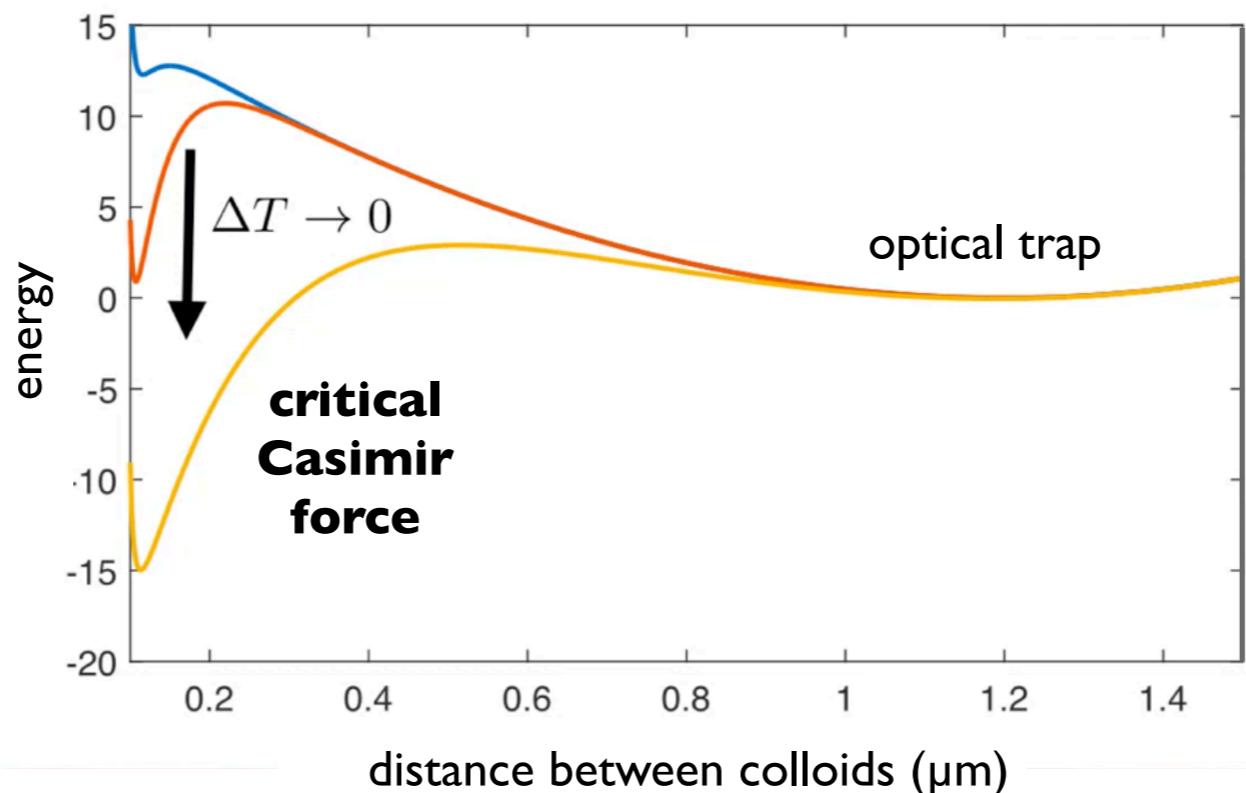
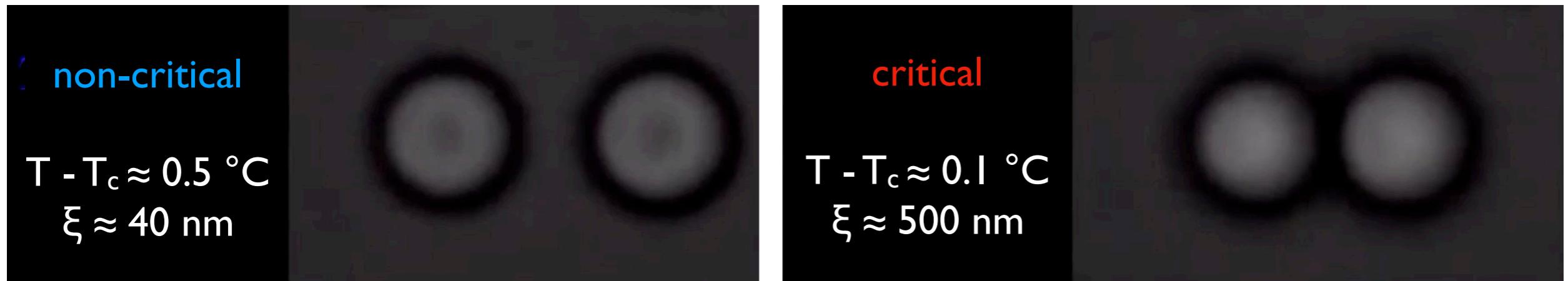
Why colloids in critical fluids? Critical Casimir force



[Martinez, Devailly, Petrosyan, Ciliberto - Entropy MDPI '19]
[Martinez youtu.be/-jWnQdMqipM]

Dynamical behaviour of Brownian particles coupled to a critical field

Why colloids in critical fluids? Critical Casimir force



[Martinez, Devailly, Petrosyan, Ciliberto - Entropy MDPI '19]
[Martinez youtu.be/-jWnQdMqipM]

Equilibrium distribution of the particle

$$P_{eq}(X) \propto \int [d\phi] e^{-\beta H[\phi, X]}$$

$$= e^{-\beta H_X} \cdot \int [d\phi] e^{-\beta(H_\phi + H_{int})}$$

$$\propto e^{-\beta H_X}$$

$$\psi(x) = \phi(x + X)$$

$$[d\phi] = [d\psi]$$

$$H_\phi[\phi] = H_\phi[\psi]$$

$$H_{int}[\phi, X] = H_{int}[\psi, 0]$$

Any field theory
 Any field-particle coupling
 Any external potential

