

Molecular dynamics simulation of synchronization in driven particles

Tiare Guerrero* and Danielle McDermott†

Department of Physics, Pacific University, Forest Grove, OR 97116

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Synchronization plays a key role in many physical processes. Modeling synchronization with simulations and table-top experiments can provide insight to complex behaviors in the natural world. Driving particles across a washboard potential energy landscape is a common technique to isolate complex synchronized patterns in both simulations and experiments. We discuss a simple numerical model using molecular dynamics simulations for particles moving through a viscous liquid. Our results show a variety of synchronization effects in single and multi-particle systems, which we characterize with plots of particle velocity as a function of applied driving force, and phase diagrams of position versus velocity.

I. INTRODUCTION

Synchronization is a universal phenomena in which individual oscillators adjust frequency due to external stimulus [1]. Many everyday systems exhibit in-phase coupled oscillations such as the flickering patterns of candle flames mediated by temperature fluctuations [3], vibrations of singing wineglasses interacting through sound waves [4], and metronomes vibrating through a supporting platform [5]. Biological systems benefit from cooperative synchronization – birds coordinate wing flaps to optimize energy use during flight [6], frogs alternate croaking patterns [7], humans clap in time with music [8] and at a cellular level, neurons simultaneously fire in cardiac muscle [9] and brain tissue [10]. External forcing can cause or regulate synchronization. For instance, an electrical pacemaker pulses to regulate a heart beat, and a flashing light can modify the pattern of flashing fireflies .

A particular form of synchronization is phase-locking or mode-locking, which first appeared in the scientific literature with Huygens’ 1665 experiments on the motions of two wall-mounted pendulum clocks. Huygens demonstrated the tendency of the pendula to swing in time, even when started out of phase, due to interactions through the wall [2]. Dynamical systems exhibit phase-locking when oscillators with different rhythms adjust to a frequency ratio or mode of an integer number [12]. Synchronization is often studied with simple computational models and can be visualized with phase plots or Lissajous figures. In phase space a mode-locked system is confined to a closed loop in a parametric space showing the relationship between two periodic functions with patterns determined by the mode, first reported in 1857 [13] and easily generated with a computer code or oscilloscope [14]. It should be noted that the term phase has two scientific meanings, “oscillation phase” and “phase space” Oscillation phase ϕ_0 is the constant portion of the argument in a periodic function $\sin(\omega t + \phi_0)$ while phase space refers to plots of velocity versus position (such as v_y

vs. y) that are used to characterize oscillating systems.

Complex dynamics can be studied with colloid particles with experiments and simulation. In typical experiments colloids are spheres of plastic suspended in highly de-ionized water or silica in suspended in organic solvent. Because the spheres are a few microns in size and move at rates of microns per second, the position of a particle can be imaged as a function of time with a traditional optical camera. Individual colloids exhibit Brownian motion, where particles change direction due to collisions with unseen particles comprising the suspending fluid [].

Light is a tool for manipulating the colloidal environment. A single laser beam can be used to create an optical trap, which uses photon radiation pressure to control colloid motions [30]. A circular optical trap is designed with a local energy minimum at its center. A colloid in the beam center is subject to a uniform distribution of photon bombardment, and motions away from the center create a net force due to an uneven distribution of photon collisions on its surface. Depending on the location of the particle in the trap, the radiation pressure either restores colloids toward the local minima or ejects it from the trap. An optically trapped colloid executing Brownian motion is a useful probe of microscopic forces, and has been studied in detail in Ref. [31].

Complex environments can be engineered with light by using diffraction gratings to create a patterned potential energy landscape with one or more laser beams [29]. How a particle moves in an optical landscape can change when subject to external driving forces. Individual particles can perform synchronized motions that lock together particle location and velocity. Experimental studies of the microscopic dynamics colloids performing phase-locked motions produce step-by-step diagrams of particle dynamics useful for understanding synchronization at a single particle level [25].

Here we perform numerical studies on the synchronized dynamics of confined particles driven over a washboard shaped potential energy landscape. We chose this model for its relevance to condensed matter systems and ease of simulation. We describe our molecular dynamics model for a single particle in Section II. We summarize our results including synchronized motion of a single confined particle driven across a periodic landscape in Section III.

*Electronic address: guer9330@pacificu.edu

†Electronic address: mcdermott@pacific.edu

We conclude with exercises for interested students in Section IV. In Section V we describe how our work with colloids applies more broadly to many physical systems such as dusty plasmas, superconducting vortices and Josephson junctions.

II. MOLECULAR DYNAMICS SIMULATION

We use a classical model for studying the dynamics of N interacting particles, using the net force on each particle to calculate its trajectory. Particles are confined in a two-dimensional (2D) simulation of area $A = L \times L$ where $L = 36.5a_0$ where a_0 is a dimensionless unit of length. An individual particle i has position $\vec{r}_i = x_i\hat{x} + y_i\hat{y}$ and velocity $\vec{v}_i = d\vec{r}_i/dt$. The edges of the system are treated with periodic boundary conditions such that a particle leaving the edge of the system is mapped back to a position within the simulation boundaries by the transformation $x_i + L \rightarrow x_i$ and $y_i + L \rightarrow y_i$. We show a schematic of the system in Fig. 1(a).

We confine the particles using a position dependent potential energy function, called a landscape or substrate. The landscape is modulated in the y -direction with the periodic function

$$U(y) = U_0 \cos(N_p \pi y / L) \quad (1)$$

where N_p are the number of periods, and U_0 is an adjustable parameter to set the depth of the minima with simulation units of energy $E_0 = 1$. We plot this function in Fig. 1 for $N_p = 3$. In Fig. 1(a) we show the $x-y$ plane with a contour plot of $U(y)$ to illustrate the 2D potential energy landscape, where the maxima are colored red and the minima colored blue. The confining force on a particle i is calculated as $\vec{F}_i^l(\vec{r}_i) = -\nabla U_l(\vec{r}_i)$. In Fig. 1(b) we plot the function $U(y)$ to illustrate how the magnitude \vec{F}_i^l is calculated from particle position y_i .

Particles are subject an external time-dependent driving force $\vec{F}_D(t)$ applied parallel to the y -direction. We model this force as

$$\vec{F}^d(t) = [F^{dc} + F^{ac} \sin(\omega t)]\hat{y}, \quad (2)$$

with modifiable parameters including a constant component F^{dc} , and a time dependent component with amplitude F^{ac} and frequency $\omega = 2\pi f$.

The inertia of small particles is reduced by interactions with fluid particles [15]. In this model colloids are overdamped – i.e. suspended in a continuous viscous fluid that dissipates energy such that the particles do not accelerate. Energy dissipation from the fluid is modeled with a frictional force on particle with velocity \vec{v}_i $\vec{F}_i^{drag} = -\eta\vec{v}_i$ with a friction coefficient η proportional to the fluid viscosity. We discuss friction models for spheres moving through fluids in Exercise 1. Newton's second law

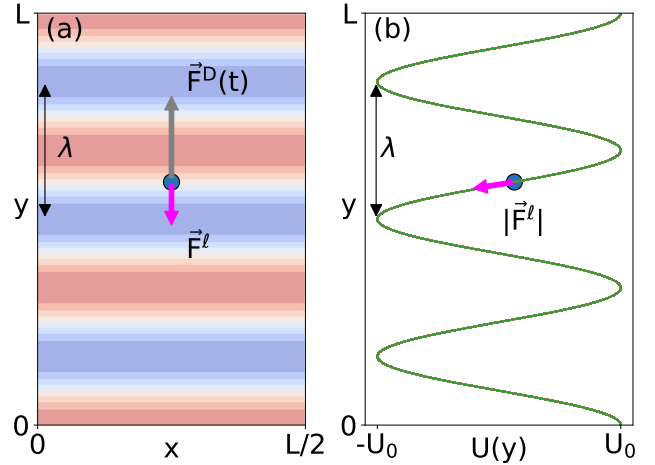


FIG. 1: Schematic of the simulation of a single particle driven across a washboard potential energy landscape. The period of the landscape is $\lambda = L/N_p$, where $N_p = 3$. The force due to the landscape is calculated from the gradient of the potential energy $\vec{F}^l = -\nabla U(\vec{r})$. (a) View of the $x-y$ plane. The time-dependent applied driving force \vec{F}^d is parallel to the y -axis. The landscape is shown with a contour plot, with maxima in the potential energy marked in red and minima marked in blue. A particle is shown in the region between minima and maxima subject to competing forces of the landscape and applied driving force. (b) The potential energy function along the y -axis $U_l(y)$. The particle in (a) is shown at the same y -position. The slope of $U_l(y)$ is the magnitude of force \vec{F}^l .

for an individual particle is simplified by the assumption \vec{a}_i is zero. The overdamped equation of motion for an isolated particle is

$$\eta\vec{v}_i = \vec{F}_i^l(\vec{r}_i) + \vec{F}^d(t). \quad (3)$$

with $\eta = 1$. The equation of motion provides a direct calculation of the velocity of an individual particle from its location \vec{r}_i and the simulation time.

The molecular dynamics simulation is controlled by a *for()* loop which runs from an initial to maximum integer number of time steps. Each integer time step interval represents a simulation time interval of Δt simulation units. At each time step we evaluate the net force on each particle as a function of its position $\vec{r}_i(t)$ and then integrate the equation of motion to move particles to an updated position. Since the acceleration is zero, the integration of the equation of motion is performed via the Euler method

$$\vec{r}_i(t + \Delta t) = \vec{v}_i(t)\Delta t + \vec{r}_i(t) \quad (4)$$

for a small time step $\Delta t = 0.001\tau$. In Exercise 3 we describe the numerical methods for solving differential equations. The units of the simulated variables are summarized in Table I.

TABLE I: Simulation units and comparable experimental values [25].

Quantity	Simulation Unit	Experimental range
length	$a_0 = 1$	$a_0 \sim 1.5\mu m$
energy	$E_0 = 1$	$< E_0 <$
force	$F_0 = E_0/a_0$	$< F_0 <$
velocity	a_0/τ	$v \sim 5\mu m/s$
viscosity coefficient	$\eta = F_0\tau/a_0$	$< \eta <$
time	$\tau = \eta a_0/F_0$	$< \tau <$
period	$\lambda = 1.825a_0$	$\lambda = 3.5\mu m$
potential amplitude	$U_0 = 0.058E_0$	$U_0 = 75k_B T \sim 2J$
temperature	$T_0 = 0^a$	$T \sim 300K$

^aa. see Ex. 4 to include temperature.

III. MODE-LOCKING OF A SINGLE PARTICLE

A single particle responds to the applied driving force by moving across the landscape synchronized with the period of $F^d(t)$. The numerical implementation of the landscape is calculated with Eq. 1 as

$$F_y^l(y) = -A_p \sin(N_p \pi y/L) \quad (5)$$

where the force is scaled with parameter $A_p = N_p \pi U_0/L$. In this section, we fix the landscape parameters to $A_p = 0.1$ force units with $N_p = 20$ minima corresponding to a spatial period $\lambda = 1.825a_0$.

The driven particle adjusts its motion to traverse the periodic landscape with the same rhythm as the applied time-dependent force $F^d(t)$. When $F^d(t) > A_p$, a particle can overcome the barrier height of the landscape, and the particle hops between minima in the energy landscape. In Fig. 2(a) we plot $F^d(t)$ as a function of time with constants $F^{dc} = 0.1$, $F^{ac} = 0.05$ and $f = 0.01$ cycles per time unit τ . The temporal period of the driving force is $T = 1/f = 100\tau$. We mark the maxima of $F^{ac}(t)$ with the vertical dashed lines – i.e. $\sin(\omega t) = 1$. In Fig. 2(b) we show the y -position of the particle as a function of time. We normalize y by λ to show particle motion between substrate minima. The initial particle position is $y = 0$. As the driving force increases, the motion of the particle synchronizes with the driving period T . We measure average particle velocity $\langle v_y \rangle$ as the average displacement over the period of the driving force. The particle moves in the positive y -direction through $\Delta y = 2\lambda$ over the time period T , with the average velocity $\langle v_y \rangle = 2\lambda f$. The horizontal dashed lines coincide with minimum substrate force $F^l = -A_p$, i.e. $\sin(\pi y/\lambda) = 1$. The particle synchronizes its motion such that the driving force is maximum when the landscape force is minimum, as indicated with the intersection of horizontal and vertical lines and the particle position y . The slope of y/λ is proportional to the net force on the particle. This can be seen in Fig. 2 where local extrema appear in y/λ when $F_D(t) \approx 0$.

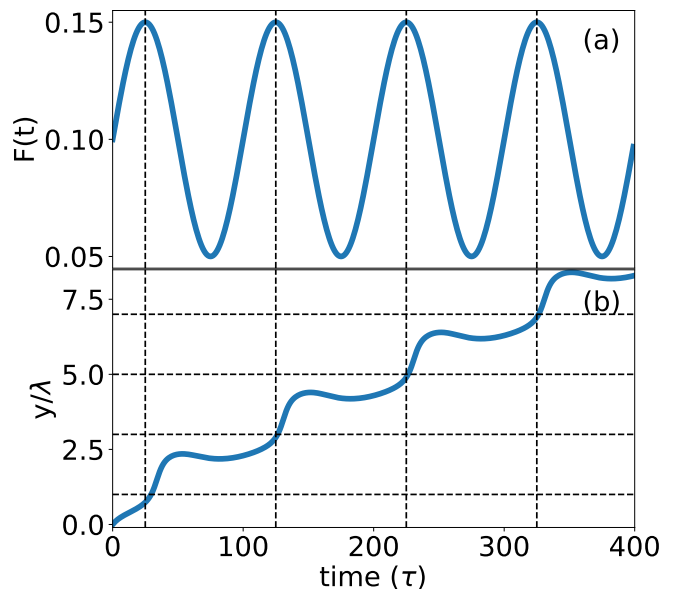


FIG. 2: (a) The applied driving force $F^d(t)$. (b) The y -position of the driven particle normalized by the period of the substrate λ .

The competition between the driving force and landscape potential can produce a variety of hopping patterns in the particle motion. The relative values of F^{ac} , F^{dc} and A_p control the rate and distance a particle moves forward and backward in the landscape. To explore the possible hopping patterns, we sweep through a range of F^{dc} for fixed F^{ac} and A_p to illustrate distinct oscillation modes as a function of F^{dc} . A mode is a periodic pattern of hops with a constant average particle velocity, $\langle v_y \rangle$ over a range of driving forces F^{dc} . In Fig. 3 we keep F^{dc} constant for 10^5 simulation timesteps and measure the average velocity $\langle v_y \rangle$ as a function of F^{dc} , with $F^{ac} = 0.05$, $f = 0.01$, and the landscape shown in Fig. 2. The modes appear as discrete steps in $\langle v_y \rangle$ across a range of F^{dc} .

Each step represents a different pattern of hops between substrate minima performed by the particle due to the landscape confinement. In Fig. 3 at low F^{dc} the average velocity $\langle v_y \rangle$ is zero. Since A_p is large compared to the extrema of $F^d(t)$, the particle oscillates back and forth in a single minima with no net velocity. At higher F^{dc} the particle velocity $\langle v_y \rangle$ increases in steps of uniform height, $\langle v_y \rangle = n\lambda f$, where n is an integer. The step width is non-linear and can have a variety of interesting patterns such as a devil's staircase related to chaotic dynamics [12].

We explore a range of parameters in Ex. 5 where we perform this sweep for several values of F^{ac} including the limiting case that the applied force is a constant value. When $F^{ac} = 0$, no steps appear in the $\langle v_y \rangle$ vs F^{dc} curve. When $F^{dc} - F^{ac} < -A_p$ the particle moves in the negative y -direction during part of the cycle. The period of

the substrate can be used to control the intrinsic velocity of the dc driven particle, and the applied ac drive can cause mode-locking which appears as non-linear steps in the force-velocity relationship.

In the following section we include exercises to explore our numerical model, including the to linear drag equation in Ex. 1 the equation of motion in Ex. 2, and numerical integration techniques in Ex. 3. We explore changes in the particle motion with parameter changes in Ex. 5. Methods to visualize the dynamics of the particle motion are in Ex. 6. An extended model that includes finite temperature effects is in Ex. 4.

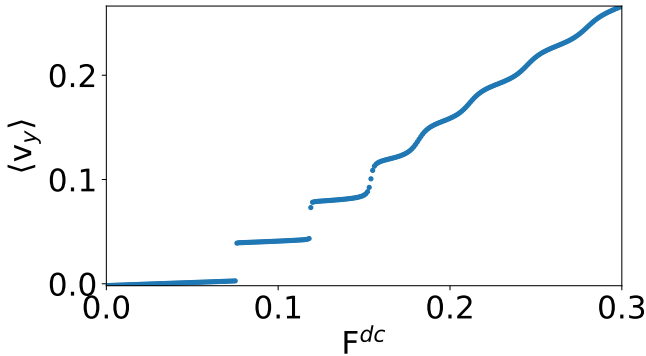


FIG. 3: Average particle velocity $\langle v_y \rangle$ as a function of F^{dc} , the constant parameter of $F^d(t)$ defined in Eq. 2. The remaining parameters in $F^d(t)$ are as in Fig. 2, $F^{ac} = 0.05$ and $f = 0.01$. [I believe the slight slope in this curve is due to sampling - where does the particle start/end ?]

IV. ASSOCIATED PROBLEMS

1. **Drag Models and Reynolds Numbers** Stokes' law describes the viscous drag on a sphere moving at velocity \vec{v} as $\vec{F}^{lin} = -3\pi\eta D\vec{v}$ where η is the dynamic fluid viscosity and D is the particle diameter [37]. In simulation we subsume the constants $3\pi D$ such that $\eta \rightarrow 3\pi D\eta$. Often drag forces are modeled as a polynomial series $\vec{F}^{drag} = -b\vec{v} - cv^2\hat{v} + \dots$. Truncating the series to the first term is justified by demonstrating the sphere has a low Reynolds number $R = Dv\rho/\eta$ where ρ is the fluid density and v the particle's speed. When R is small, the quadratic and higher order drag terms may be ignored in favor of the linear drag term. Using reasonable values for the experimental analog of this system, demonstrate the Reynolds number is low for this system.

To first order approximate experimental values for a colloid are $D = 1\mu m$ and $v \sim 1\mu m/s$. Viscosity of water decreases with temperature from 1.3×10^{-3} Pa-s at $10^\circ C$ to from 0.31×10^{-3} Pa-s at $90^\circ C$,

making $\eta \sim 10^{-3}$ Pa-s, where 1 Pascal is $1 N/m^2$. Likewise the density ρ varies with temperature but $\rho \sim 10^3 kg/cm^3$ is a reasonable first order approximation. [40]

This model should be familiar to readers of a standard classical mechanics text, such as Ref. [37] when studying models Millikan's oil drops.

[could certainly do more with this question to make it more computational. For instance, plot R as a function of any of the parameters v , D and ρ , include a temperature dependent $\eta(T)$ in the Brownian system. Suggest students model something big to imagine their own life at low Reynolds number... fairly off topic...]

2. Equation of Motion

Newton's second law states that the acceleration of a particle i is proportional to the sum of forces on the particle

$$m_i \vec{a}_i = \sum \vec{F}_i \quad (6)$$

where the constant of proportionality is the inertial mass m_i . The addition of a dissipative force in a dynamical model on a colloid is typically modeled with a drag force proportional to the particle's velocity in the opposite direction of motion $\vec{F}^{drag} = -\eta\vec{v}_i$ where η is the drag coefficient. The ratio of m/η is known as the momentum relaxation time, and is small for particles with low Reynolds numbers. When m/η is small, particle acceleration can be ignored entirely. (a) Using Newton's Second Law for a small momentum relaxation time, demonstrate that a particle confined to a landscape exerting force $F^l(\vec{r}_i)$ subject to a time dependent drive $F^d(t)$ can be modeled with the equation of motion described in Eq. 3.

this isn't very challenging, but I've see undergraduate students have a "wow" factor when they work this out for the first time. This is closely related to the next exercise which is also primarily analytic rather than computational

3. **Integration Methods** To calculate the position of the particle we integrate the equation of motion using the standard definition of velocity $\vec{v}_i = d\vec{r}_i/dt$ via the Euler method. Our equation of motion provides a direct calculation for particle velocity. When solving ordinary differential equations, the Euler method is effective for solving linear equations of the form $dy/dt = f(t, y(t))$ with initial condition $y(t_0) = y_0$. The solution is calculated algorithmically by stepping in time through n integer steps $t_n = t_0 + n\Delta t$. At each subsequent step the new value for y is calculated as a map solution using discrete times $y_{n+1} = y_n + f(t_n, y_n)$. The Euler method can be applied to non-linear equations effectively if the time step Δt is kept sufficiently small [38]. In our simulations we use the

timestep $\Delta t = 0.001$, but we find for a single particle we can just as easily use timesteps $\Delta t = 0.01$ and $\Delta t = 0.1$ over the same maximum time (i.e. decrease the overall simulation time and sampling rate) and reproduce the motions shown in Fig. 2(b). This is due to the linear nature of the solution, and the lack of interaction with neighboring particles. Apply the Euler method to our equation of motion to solve for the analytic expression of position of a particle y_n at the n th timestep (i.e. Eq. 4).

Often molecular dynamics algorithms are solved with higher order methods such as the Verlet method or Runge-Kutta methods. These methods include higher order terms that provide accurate solutions for second order differential equations, i.e. $dy/dt = v$ and $dv/dt = f_2(y, t)$, where $f_2(y, t)$ is a second derivative function. In Newton's second law this would be proportional to the net force on a single particle. We do not integrate $f_2(y, t)$ since $a = dv/dt = 0$, and thus rearrange $f_2(y, t)$ to solve directly for v , as described in Ex. 2. The Taylor expansion of the position function $y(t)$

$$y(t_n \pm \Delta t) = y(t_n) \pm \frac{dy}{dt} \Delta t + \frac{1}{2} \frac{d^2 y}{dt^2} (\Delta t)^2 \pm O(\Delta t)^3 \dots \quad (7)$$

is exact at first order for the n -th time step.

Demonstrate how the Verlet method simplifies to the Euler method when the particle acceleration $\ddot{a} = 0$.

4. **Brownian motion** is a temperature and viscosity dependent phenomena. [] Consider the consequences of a non-zero temperature on the simulation, in which particles will collide with invisible particles making up the suspending fluid. These collisions are more likely at higher temperature due to the increased kinetic energy of the fluid particles, as described by the Maxwell-Boltzmann distribution []. In molecular dynamics simulations temperature effects can be modeled by including randomized forces f^T to emulate the motion of particles undergoing Brownian motion. A distribution of randomizes forces contributes equally in all directions such that the force averaged over a finite time interval is zero $\langle f^T(t) \rangle = 0$. Random distributions of contain no correlations over the independent variable (time in this case) $\langle f^T(t) f^T(\tau) \rangle = 2\eta k_B T \delta(t - \tau)$ where the energy $k_B T$ derived from the Boltzmann constant k_B and temperature T has energy units E_0 . [36]

With no applied driving force, measure the minimum temperature required for a single particle to hop between minima in the potential landscape.

Measure the rate of diffusion.

5. Exploring Parameters of the Model

6. Visualizing motion + phase plots

Drawing the contour

The code for generating a two dimensional colored plot of the potential landscape is calculated by evaluating the analytic function in Eq. 1 for a grid of values (x_n, y_n) .

Also the animation library in python...

Phase plots...

V. CONCLUSION

A single particle oscillator in a potential well is much like a skateboarder in a half-pipe or a child on a swing. If subject to an applied force, a confined oscillator may synchronize its location to the periodic pattern of the external drive, moving back and forth in time with the beat. We have used a single particle driven across a periodic potential landscape to study synchronization dynamics. The relationship between the driving force and landscape can change the pattern of motion. With a constant or dc drive the landscape modulates the particle velocity, below some threshold the dc force is not strong enough to push the particle across a potential maximum so the average velocity is zero, a phenomena referred to as pinning [23]. A sinusoidal or ac drive creates mode-locking, where the average particle velocity is fixed for a range of dc drive forces [24].

Our simulations reproduce results presented in Juniper *et al.* [25, 26] which demonstrated mode locking in experiments and simulations of driven colloids on a optical periodic landscape. Due to the relative ease of manipulation and imaging, colloids are used as experimental models for systems relatively hard to access and visualize. Collections of colloids can be used to study the properties of solids and liquids or more exotic systems such as cold atoms or electron gases [29]. Dynamical mode-locking is observed in quantum electronic devices such as Josephson junctions [16, 17]. A single junction contains two superconducting layers which sandwich an insulating layer. When subject to an external voltage, Cooper pairs in the superconducting materials tunnel through the insulating layer. Phase-locking is observed as stepped regions in current-voltage (I-V) relationship in these devices, where voltage is the analog of external driving force and current is that of particle velocity. Known as Shapiro steps, these phase locked currents have been observed due to applied ac voltages in single Josephson junctions [19, 21] and coupled arrays of junctions [20]. Shapiro steps vary in width depending on the strength of the applied ac forces, and are observed in a variety of systems displaying non-Ohmic behavior in voltage-current curves, including ac and dc driven charge and spin density waves and superconducting vortices in landscapes engineered with periodic patterns of pinning sites. Thus the study of mode-locking is a useful problem of complex quantum mechanical systems. Our results can be relevant to

synchronization effects in a broad range of experiments systems including optically confined colloids, superconductors with periodic pinning arrays, and the charge and spin of atomic systems.

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