

LECTURE I

(1)

INTRODUCTION

- What is active matter?

Collection of interacting active particles, each ~~generating~~
self-driven and capable of converting stored
energy in motion / forces, and collectively generating
coordinated motion

- How does it differ from other noneq. system?

drive is local on each unit, not global (field)
or at boundary → reverse energy cascade

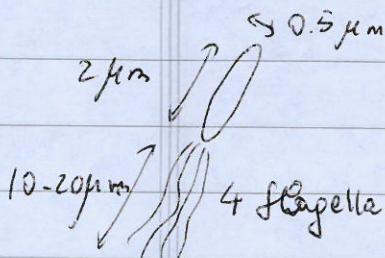
- SP motion is "force free" (\neq sedimentation under gravity)

→ emergent behavior

(not mechanisms of motility)

EXAMPLE OF ACTIVE PARTICLE

E. coli rod-shaped



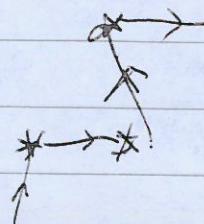
converts chemical energy
into motion via an internal
cyclic transformation

1% gut flora

run-and-tumble
not a conventional RW

$$v_0 \sim 10 - 40 \mu\text{m/s}$$

$$\alpha \sim 1 \text{ s}^{-1}$$



MANY E. coli : swarming, turbulent flow,
pattern formation, biofilms

- not motility mechanisms, but collective behavior
- time \gg cycle (but some recent work on activity and synchronization)

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EXAMPLES ON MANY SCALES → {movies}

- inside a cell : cytoskeleton → cell motility, division, mechanics (Joanny)
- many cells → tissues : mechanics, collective migration, wound healing (Manning)
- fish, birds, people (Toner)
- synthetic ~~micro~~ microswimmer

What do they have in common?

- drive on each unit /symmetry broken locally, breaks TRS
- emergent behavior, order/disorder transition
- [liquid crystalline order] → living &c

{GOALS} Use methods from noneq. stat mech + soft CM

- Which new states of active matter are possible?
- Can we classify behaviors and identify generic properties?
- What do we tune to change from one state to another?

MCM et al, RMP 85, 1143 (2013)

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CLASSIFICATION

Types of orientational order

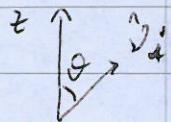
POLAR : bacteria, fish, ...



ferromagnetic
order $\langle \vec{v} \rangle \neq 0$
moving state

O.P. vector

velocity / polarization

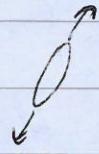


$$\vec{P} = \sum_i \hat{p}_i \delta(\vec{r} - \vec{r}_i)$$

$$P_z \sim \langle w_i g_i \rangle$$

→ Toner

APOLAR : melanocytes, rods, ...



O.P. tensor

$$Q_{\alpha\beta} = \left\langle \sum_i (\hat{p}_{\alpha i} \hat{p}_{\beta i} - \frac{1}{2} \delta_{\alpha\beta}) \right. \\ \left. \times \delta(\vec{r} - \vec{r}_i) \right\rangle$$

$$Q_{zz} \sim \langle w_i^2 g_i^2 \rangle$$

no state with
mean motion

→ Dogic

SPHERICAL : active colloids



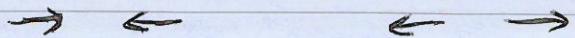
No orientational
order, but

surprising
collective behavior

→ MCM

Role of medium : "dry" vs "wet"

Forces on environment : contractile vs extensile
puller pusher



VICSEK MODEL OF FLOCKING

1995

Craig Reynolds
1987

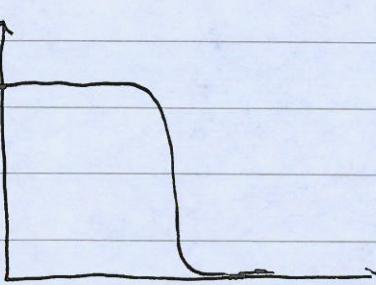
inspired by analogy with ferromagnetism

→ flying XY spins

$$\vec{e}_i = (\cos\theta_i, \sin\theta_i)$$

- N point particles
 - fixed speed v_0
 - align w/neighbors with noisy rules
 - overdamped dynamics

$$\left\{ \begin{array}{l} \vec{F}_i(t + \Delta t) = \vec{F}_i(t) + v_0 \hat{e}_i \Delta t \\ \theta_i(t + \Delta t) = \langle \theta_i(t) \rangle_R + \gamma_i(t) \end{array} \right.$$



?; random θ
uniform in $[-\theta_{1_2}, \theta_{1_2}]$

$$OP = \left| \frac{1}{n} \sum_i \vec{v}_i \cdot (\vec{v}) \right|$$

- first order
 - spontaneous breaking of continuous symmetry in 2d
(\neq Mermin-Wagner) \rightarrow Toner

Agent or rule-based model → olemp

→ Continuum : Toner-Tie model

Separation of time scales :

- most fluctuations decay on microscopic time scale
 - some are 'slow': $\omega(\kappa) \rightarrow 0 \quad A \rightarrow \infty$
decay rate

TUTORIAL : from Langevin dynamics to Smoluchowski

Brownian particle

$$m \frac{d\vec{v}}{dt} = - \underbrace{\zeta \vec{v}}_{\text{mean drag}} + \underbrace{\vec{\eta}(t)}_{\text{random component of effect}}$$

of collisions with fluid atoms

$$\zeta = 6\pi\eta a (3d)$$

$$\langle \vec{\eta}(t) \rangle = 0$$

time scale $\tau = m/\zeta$

$$\langle \vec{\eta}_\alpha(t) \vec{\eta}_\beta(t') \rangle = 2D \delta_{\alpha\beta} \delta(t-t')$$

Gaussian, white

$$\langle |\vec{v}(t)|^2 \rangle \xrightarrow[t \gg m/\zeta]{\Delta \vec{r} = \frac{\vec{v}}{\zeta} \cdot d} \Delta \vec{r} = \langle v^2 \rangle_{th} = \frac{d k_B T}{m}$$

↑ equilibrium

$\Delta = K_B T \zeta$
FD theorem

$$\langle [\Delta \vec{r}(t)]^2 \rangle = 2d \frac{k_B T}{\zeta} \left\{ t - \tau (1 - e^{-t/\tau}) \right\}$$

balance of dissipation and noise

$$t \ll \tau \quad \langle [\Delta \vec{r}(t)]^2 \rangle = d \frac{k_B T}{m} t^2 \quad \text{ballistic}$$

$$t \gg \tau \quad \langle [\Delta \vec{r}(t)]^2 \rangle = 2D dt \quad \text{diffusive}$$

$$D = \frac{K_B T}{\zeta} \quad \text{Einstein}$$

Many particle, interactions : Langevin dynamics hard, not well suited to analytics

→ eq. for probability distribution

overdamped dynamics $t \gg m/\zeta$

$$\sum \vec{v} = \vec{\eta}(t)$$

$$\langle [\Delta \vec{r}(t)]^2 \rangle = 2D dt \quad \text{all times}$$

Derive Eq. for noise-averaged probability distribution

- over damped dynamics
- Ld

$$v = \frac{dx}{dt} = -\frac{1}{\zeta} U'(x) + \gamma(t) \quad \langle \gamma(t) \rangle = 0$$

$$\langle \gamma(t) \gamma(t') \rangle = 2 \Delta \delta(t-t')$$

$\hat{\psi}(x, t)$ probability density Gaussian, white
but no FD

all t $\int_v dx \hat{\psi}(x, t) = 1$ conservation law $\Rightarrow \partial_t \hat{\psi}$ is the

\downarrow divergence of a flux $J = \hat{\psi} v$
(cf fluid dynamics)

$$\partial_t \hat{\psi} = -\partial_x v \hat{\psi}$$

$$\partial_t \hat{\psi} = -\underbrace{\partial_x \left[-\frac{1}{\zeta} U' \hat{\psi} \right]}_{L\hat{\psi}} - \partial_x (\gamma \hat{\psi})$$

We want an eq. for $\hat{\psi} = \langle \hat{\psi} \rangle$

$$\hat{\psi}(t) = e^{-\tilde{L}t} \hat{\psi}(0) - \int_0^t ds e^{-\tilde{L}(t-s)} \partial_x (\gamma(s) \hat{\psi}(s))$$

$$\partial_t \hat{\psi} = -L\hat{\psi} - \partial_x \gamma(t) e^{-Lt} \hat{\psi}(0)$$

$$+ \partial_x \int_0^t ds \gamma(t) e^{-L(t-s)} \partial_x (\gamma(s) \hat{\psi}(s))$$

$\hat{\psi}(t)$ only depends
on noise at time
 $s < t$

noise average

- assume $\hat{\psi}(0)$ does not depend on noise $\langle \gamma(t) \hat{\psi}(0) \rangle = 0$
- $\langle \gamma(t) \gamma(s) \hat{\psi}(s) \rangle$ Gaussian: only terms with $\gamma \neq 0$
Wick's theorem

$$\langle \gamma(t) \gamma(s) \gamma(s') \rangle \quad \begin{cases} \langle \gamma(t) \gamma(s) \rangle \langle \gamma(s) \rangle \sim \delta(t-s) \\ \langle \gamma(t) \gamma(s') \rangle \sim \delta(t-s') \end{cases}$$

from $\gamma(s) \Rightarrow s' < s$

Smoluchowski equation

but $t > s > s'$ $t-s'$

vanishes

$$\partial_t \gamma = - \nabla_x \left[\underbrace{-\frac{1}{2} \nabla^2 \gamma}_{\text{force}} - \Delta \nabla_x \gamma \right]$$

when FD holds $\Delta = D$

Note: noise was not assumed to be small

Many interacting particles: hierarchy of Smoluchowski eqns. for $\gamma_s(\vec{r}_1, \dots, \vec{r}_s, t)$

$$\mu = \gamma_3 \quad \partial_t \gamma_1 = \vec{\nabla}_1 \cdot \Delta \vec{\nabla}_1 \gamma_1 - \vec{\nabla}_1 \cdot \underbrace{\left[\mu \int d\vec{r}_2 (-\vec{\nabla}_1 \nabla(r_{12})) \gamma_2(\vec{r}, \vec{r}_2, t) \right]}_{\text{interaction force density}}$$

γ_2 couples to γ_3
etc.

molecular chaos

$$\gamma_2 = \gamma_1 \gamma_1$$

$$\underbrace{\left\{ \partial_t \gamma_1 = D \nabla^2 \gamma_1 - \mu \vec{\nabla}_1 \cdot \int d\vec{r}_2 (-\vec{\nabla}_1 \nabla(r_{12})) \gamma_1(r_1) \gamma_1(r_2) \right\}}$$

Non-Gaussian noise \rightarrow higher order gradient terms

MICROSCOPIC \rightarrow HYDRODYNAMICS

Describe large scale dynamics in terms of a small number of continuum fields that are 'slow' \rightarrow field theory

- conserved densities

$$\omega(\mathbf{r}) \rightarrow 0 \quad d \rightarrow \infty$$

- broken symmetry fields

3 ways of constructing dynamical eqs :

- phenomenological (symmetry) \rightarrow TONER
- entropy production (near eq.) \rightarrow JOANNY
- derive by coarse graining microscopic dynamics

EXAMPLE : Vicsek model (continuous time) *

\rightarrow Toner-Tu eqs.

$$\frac{d\vec{r}_i}{dt} = v_0 \hat{\mathbf{e}}_i$$

neglect translational thermal noise

$$\begin{aligned} \frac{d\theta_i}{dt} &= \gamma \sum_j \underbrace{F(\theta_j - \theta_i, \vec{r}_j - \vec{r}_i)}_{\sin(\theta_j - \theta_i) / \pi R^2} + \sqrt{2 D_\theta} \eta_i(t) \\ &\quad r_{ij} < R \\ &\quad = 0 \quad \text{otherwise} \end{aligned}$$

$$\eta_i \in [-\frac{1}{2}, \frac{1}{2}]$$

$$\text{Now } \Psi = \Psi(\vec{r}, \theta, t)$$

$$\partial_t \Psi = -\vec{\nabla} \cdot (v_0 \hat{\mathbf{e}} \Psi) - D_\theta \Delta \Psi$$

$$-\gamma \partial_\theta \int d\theta' \int d\vec{r}' F(\theta', \vec{r}', \vec{r}) \Psi(\vec{r}', \theta') \Psi(\vec{r}, \theta)$$

$$\sin(\theta' - \theta) \delta(\vec{r} - \vec{r}')$$

* E. Bertin, M. Droz, G. Gregoire, J Phys A: Math Th. 42, 445001 (2009)

S. Mishra, A. Basakarao, MCM, PRE 81, 061916 (2010) (banding)

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Continuum fields such as density etc. as moments of ψ

$$\rho(\vec{r}, t) = \int \frac{d\hat{\epsilon}}{2\pi} \psi$$

$$\psi_k(\vec{r}, t) \propto \int \frac{d\theta}{2\pi} e^{ik\theta} \psi$$

$$\rho \vec{P} = \int \frac{d\hat{\epsilon}}{2\pi} \hat{\epsilon} \psi$$

$$\psi_0 = \rho$$

$$\psi_1 = \rho(P_x + i P_y)$$

$$\rho Q_{\alpha\beta} = \int \frac{d\hat{\epsilon}}{2\pi} (\hat{\epsilon}_x \hat{\epsilon}_\beta - \frac{1}{2} \delta_{\alpha\beta}) \psi$$

$$\psi_2 = \rho(Q_{xx} + i Q_{xy})$$

...

...

Eqn for $\psi(\vec{r}, t) \rightarrow$ infinite set of Eqns. $\{\psi_k\}$

$$\partial_t \psi_k + \frac{v_0}{2} \partial_x (\psi_{k+1} - \psi_{k-1}) + \frac{v_0}{2i} \partial_y (\psi_{k+1} - \psi_{k-1})$$

$$\text{decay } \underbrace{= -K^2 D_r \psi_k}_{= -K^2 D_r \psi_k} + \frac{i g K}{2\pi} \underbrace{\sum_s \psi_s F_s \psi_{k-s}}_{F_1 = -i/2, F_{-1} = F_1^*, \text{others } 0}$$

need closure!

$$F_1 = -i/2, F_{-1} = F_1^*, \text{others } 0$$

$$\partial_t \psi_0 + \frac{v_0}{2} (\partial_x - i \partial_y) \psi_1 = 0 \rightarrow \partial_t \rho = -\vec{P} \cdot (v_0 \rho \vec{P})$$

$$\psi_0 \sim \rho \quad \text{conserved field} \quad \checkmark$$

$$\psi_1 \sim \vec{P} \quad \text{order parameter} \quad \checkmark$$

$$-\frac{i}{2} (\psi_1^* \psi_{k+1} - \psi_1 \psi_{k-1})$$

$$\text{Assume } \psi_k = 0 \quad K \gg 3$$

$$\dot{\psi}_2 = 0$$

can be made systematic as an expansion in a small parameter ϵ near ME transition where

$$\rho - \rho_0 \sim \epsilon \quad \psi_1 \sim P \sim \epsilon \quad \partial_t \sim \nabla \sim \epsilon \quad f_2 \sim \epsilon^2$$

[see Peskov et al., EPJ Special Topics 223 1315 (2014)]

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Toner-Tu Eqs of flocking:

$\vec{v} \cdot \vec{\nabla}$ (pressure)

$$\partial_t \vec{v} = - \vec{\nabla} \cdot (\vec{v} \rho \vec{p})$$

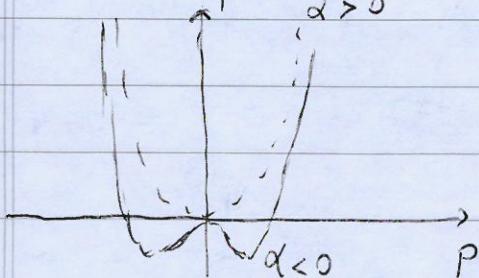
$$\begin{aligned} \partial_t \vec{p} + \lambda_1 (\vec{p} \cdot \vec{\nabla}) \vec{p} &= \left(- [\alpha(\rho) + \beta \rho^2] \vec{p} \right. \\ &\quad \left. + \frac{\lambda_3}{2} \vec{\nabla} \rho^2 + \lambda_2 \vec{p} (\vec{\nabla} \cdot \vec{p}) + k_3 \vec{\nabla}^2 \vec{p} + (k_1 - k_3) \vec{\nabla} (\vec{\nabla} \cdot \vec{p}) \right) \end{aligned}$$

all parameters given in terms of D_r, γ, v_0, g_0

$$\alpha(\rho) = D_r - \frac{1}{2\pi} \gamma \rho$$

$$\beta = \frac{\gamma^2 \rho^2}{32 D_r \pi^2}$$

Dual role of \vec{p}



nonlinear friction

$$- \frac{1}{F} \frac{\delta F}{\delta \vec{p}}$$

$$F = \frac{1}{2} \int_{-\infty}^{\infty} \left\{ \frac{\alpha}{2} p^2 + \frac{\beta}{4} p^4 \right\}$$

$\lambda_1 = v_0$ if Galileian invariance

substrate \rightarrow nonuniversal parameter

Disordered $|\vec{p}| = 0 \rightarrow$ ordered $\rho_0^2 = -\alpha/\beta$

$$\left\{ \begin{array}{l} \alpha = 0 \\ \rho_c = \frac{2D_r \pi}{\gamma} \end{array} \right.$$

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Banding instability

ordered phase linearly unstable for $\alpha \rightarrow 0^-$ $p_0 \rightarrow 0^+$

$|\delta \vec{p}|$ decay at rate $|\alpha_0| \rightarrow 0$

δg , $|\delta \vec{p}|$ fluctuations unstable along \vec{p}

at a wavelength $\lambda_c \sim (g_c - g_0)^{-3/2}$ (see Refs. on p. 5)

\Rightarrow bands, observed ubiquitously

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Fluctuations about ordered state

$$\delta = \delta_0 + \delta\varphi$$

$$\tilde{P} = P_0 \hat{x} + \delta \tilde{P}$$

$$\tilde{P} = P \hat{P}$$

$$\delta \tilde{P} = \delta P \hat{x} + P_0 \delta \tilde{P}_y$$

spatial variations along x

$$\delta\varphi, \delta P \text{ decouple } \sim e^{iqx}$$

$$\partial_t \delta\varphi = -iq n_0 \delta_P - iq n_0 P_0 \delta\varphi$$

$$\partial_t \delta P = a \delta\varphi - 2i\alpha_0 \delta P - \frac{n_0}{2} iq \delta\varphi$$

generic instability

propagating wave

$$\delta\varphi, \delta P \sim e^{st}$$

$$\operatorname{Re} s = -s_2 q^2 - s_4 q^4$$

$$a \sim -\frac{\partial \alpha}{\partial P}$$

$$s_2 = \frac{n_0^2}{2i\alpha_0} \left[1 - \frac{n_0 \alpha^2 \rho_0^2}{4n_0 i \alpha_0 \beta} \right] \leftarrow \text{unstable even for small } n_0 \text{ near HF-T}$$

no noise : propagating solitary waves
as bands

→ seen in simulation and experiments.

Two comments:

- 1) Method can be used to derive eqs for model with other symmetry, and to include flow
 - SP rods w/ steric repulsion Baskaran + HCM PRL 2008
 - dry "Vicsek nematic" Berthia et al, NJP 2013
 - polar and nematic w/ flow, Liverpool + HCM 2008
in "Cell motility", P. Lenz ed.
 - active polymers : Ahmadi, HCM, Liverpool , PRE 2006
- 3) Eq. for one-particle distribution with ~~no~~ noise ;
 David Dean, J. Phys. A : Math Gen 29, L613 (1996)
 White, Gaussian noise in microscopic dynamics
 → multiplicative noise in ^{noise-principled} ~~the~~ dynamics .