

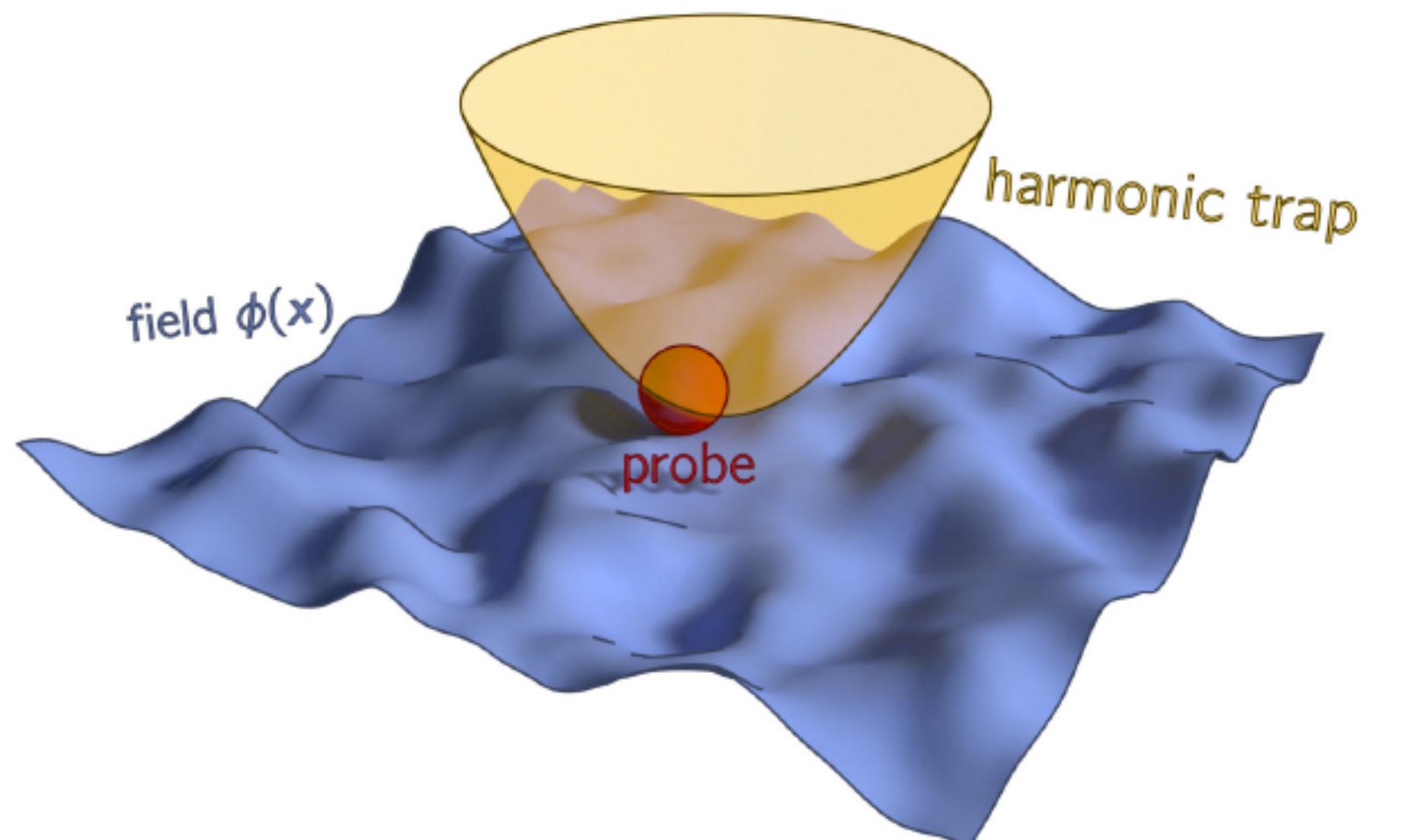
Dynamics of tracer particles in a fluctuating correlated medium

Davide Venturelli

StatPhys28, Tokyo, August 9th 2023



SISSA



Particle in a complex medium

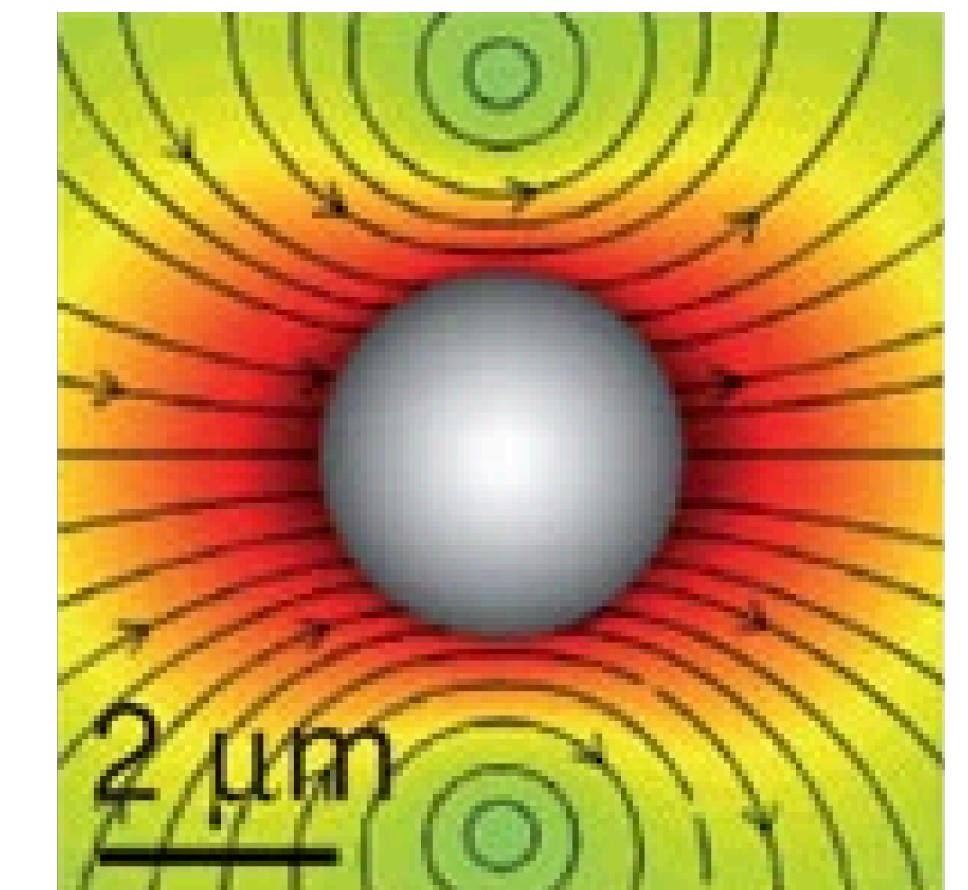
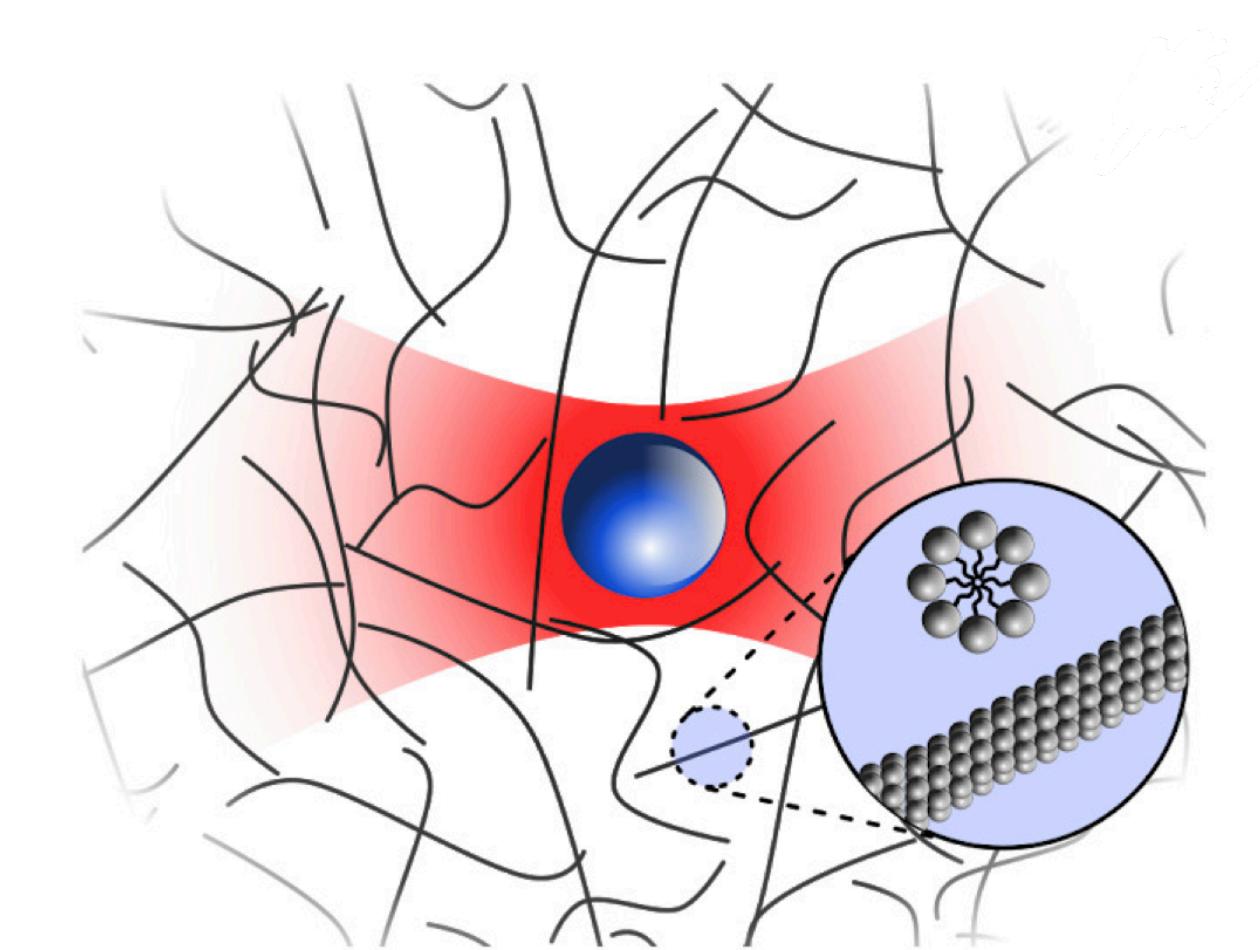
From Brownian motion to correlated media

- **Brownian motion**

$$m \ddot{x}(t) = -\gamma \dot{x}(t) + \zeta(t) - V'(x(t))$$
$$\langle \zeta(t)\zeta(t') \rangle = 2 k_B T \gamma \delta(t - t')$$

Separation of timescales
challenged by, e.g.,

- Viscoelastic fluids
- Near-critical media
- Hydrodynamic memory



Particle in a complex medium

From Brownian motion to correlated media

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- **GLE**

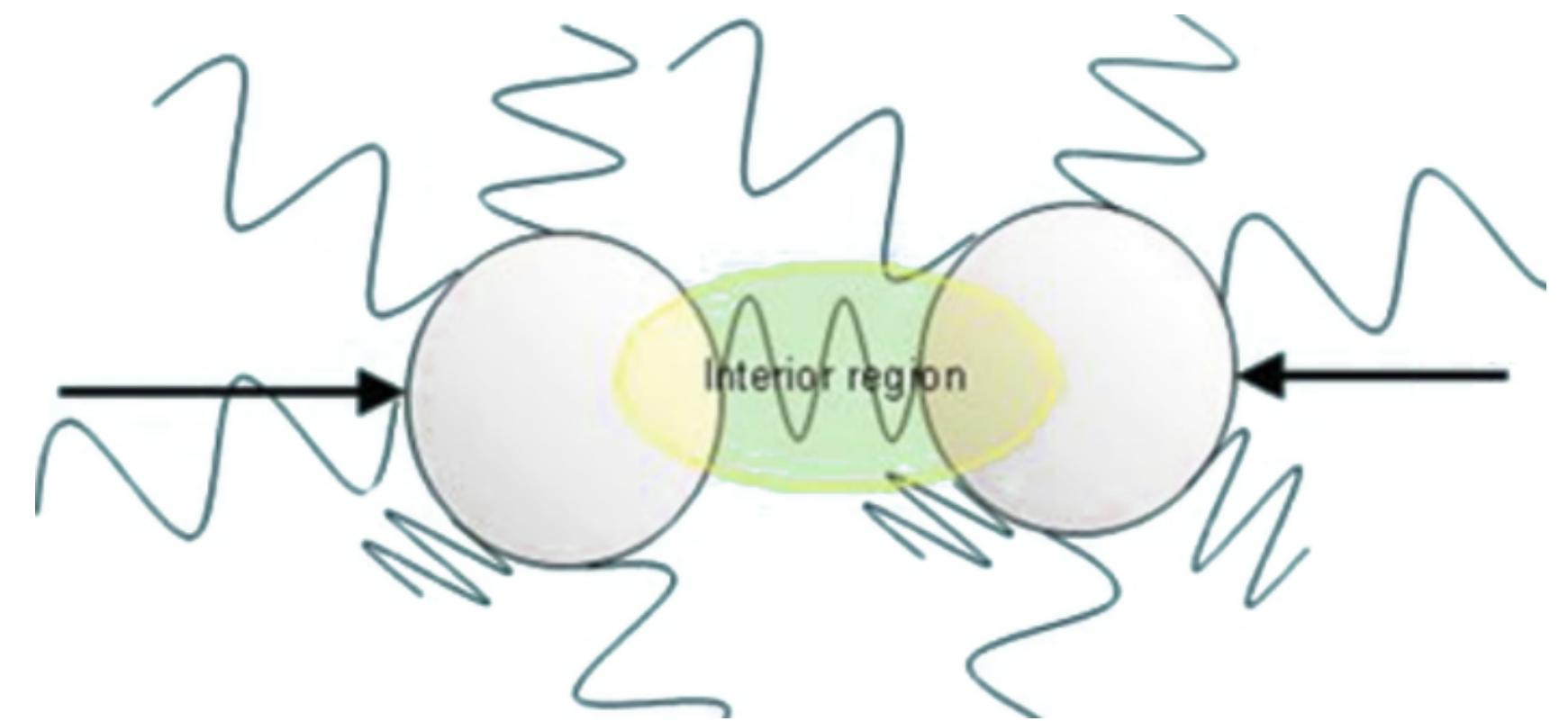
$$m \ddot{x}(t) = - \int^t dt' \underbrace{\Gamma(t-t')}_{\text{red wavy line}} \dot{x}(t') + \zeta(t) - V'(x(t))$$
$$\langle \zeta(t)\zeta(t') \rangle = k_B T \Gamma(|t - t'|)$$

[e.g. Caldeira&Leggett '83]



Spatial structure? Energy flows? Fluctuation-induced forces?

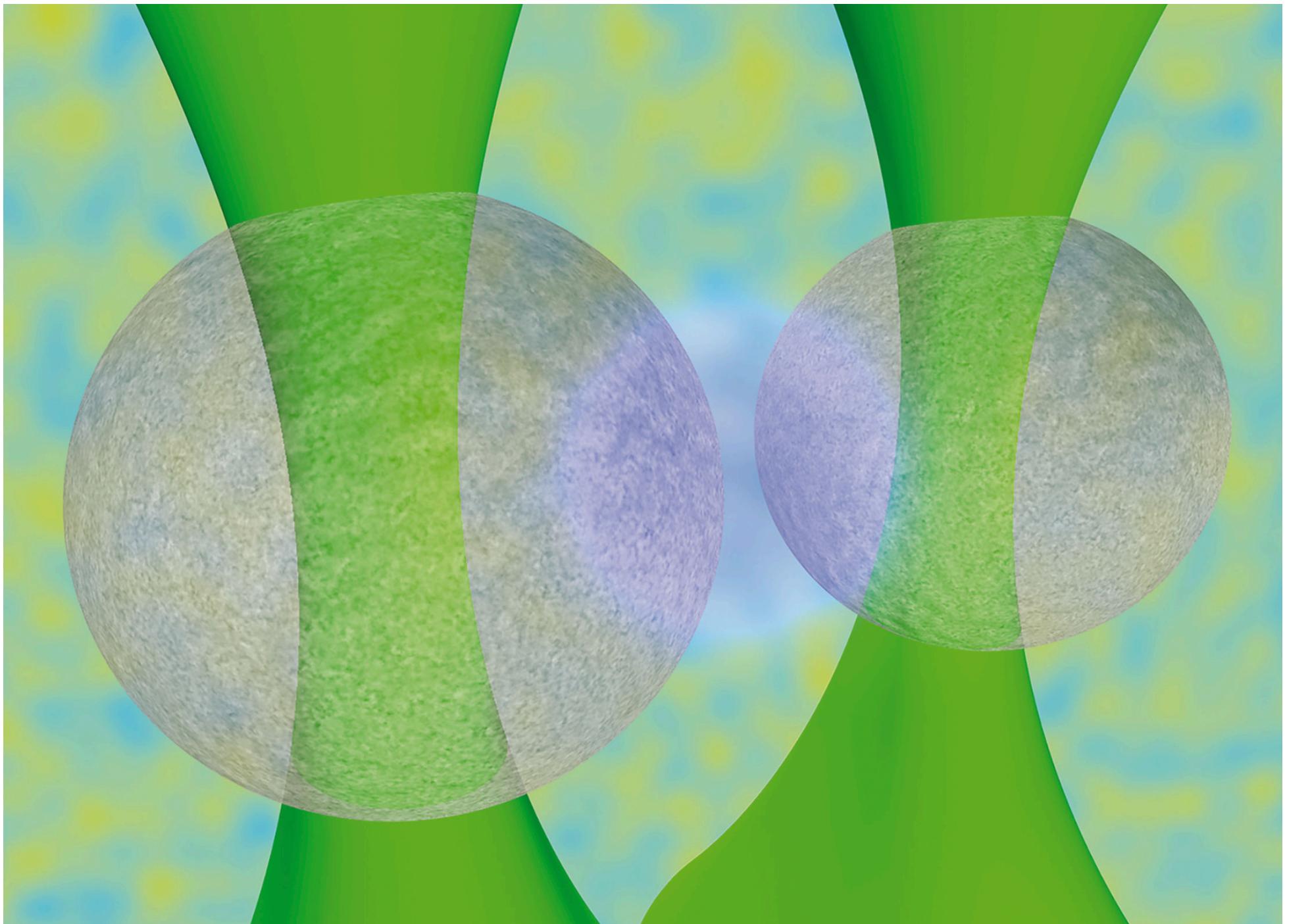
Fluctuation-induced forces in correlated systems



- Critical Casimir forces
- Near-critical media (e.g., binary liquid mixtures)
- Retardation effects (not instantaneous)

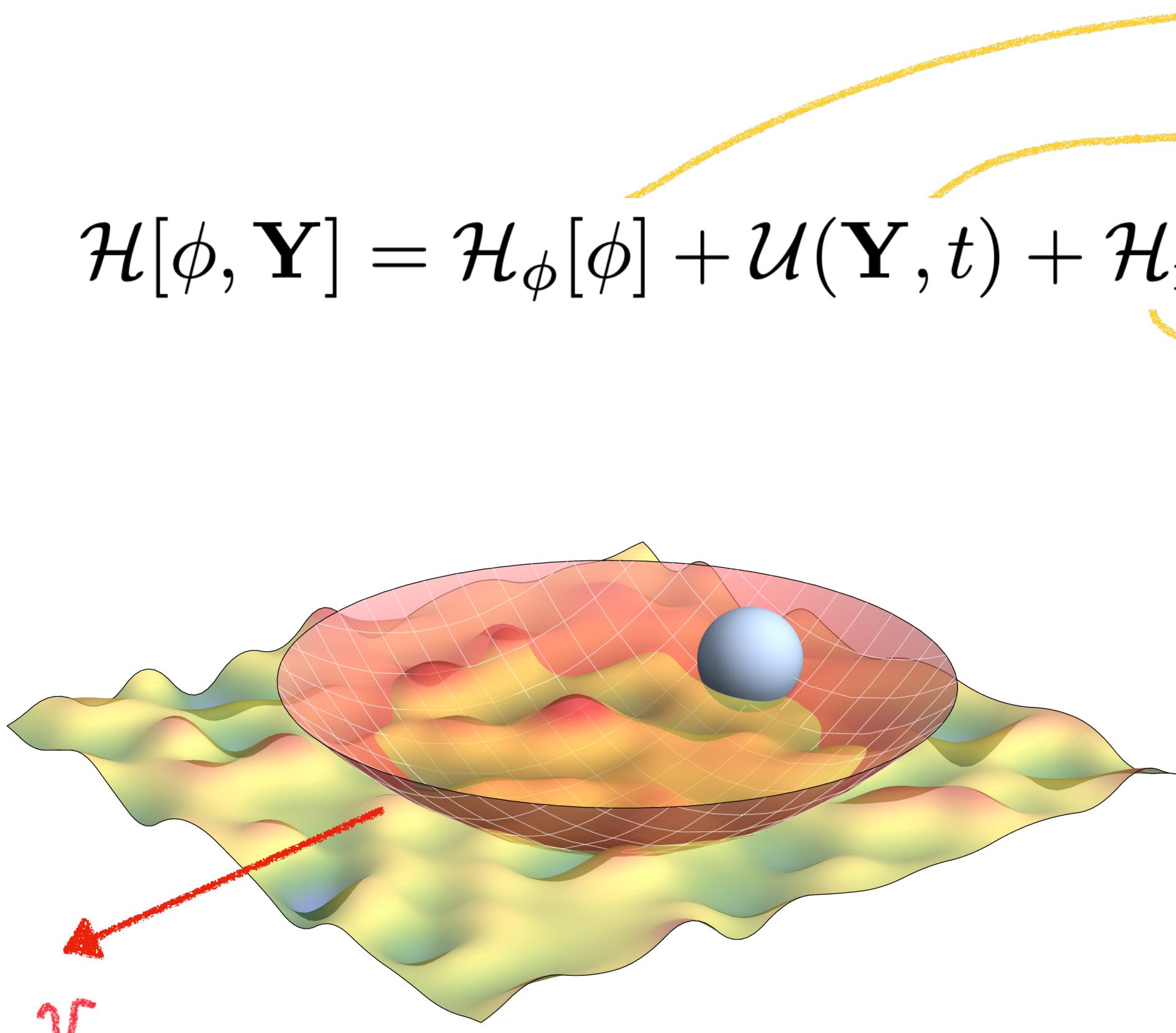
[C. Hertlein et al., Nature (2008)]

[A. Magazzù et al., Soft Matter (2018)]



A toy model

$\xi = r^{-1/2}$ sets the range of spatial correlations of $\phi(x, t)$



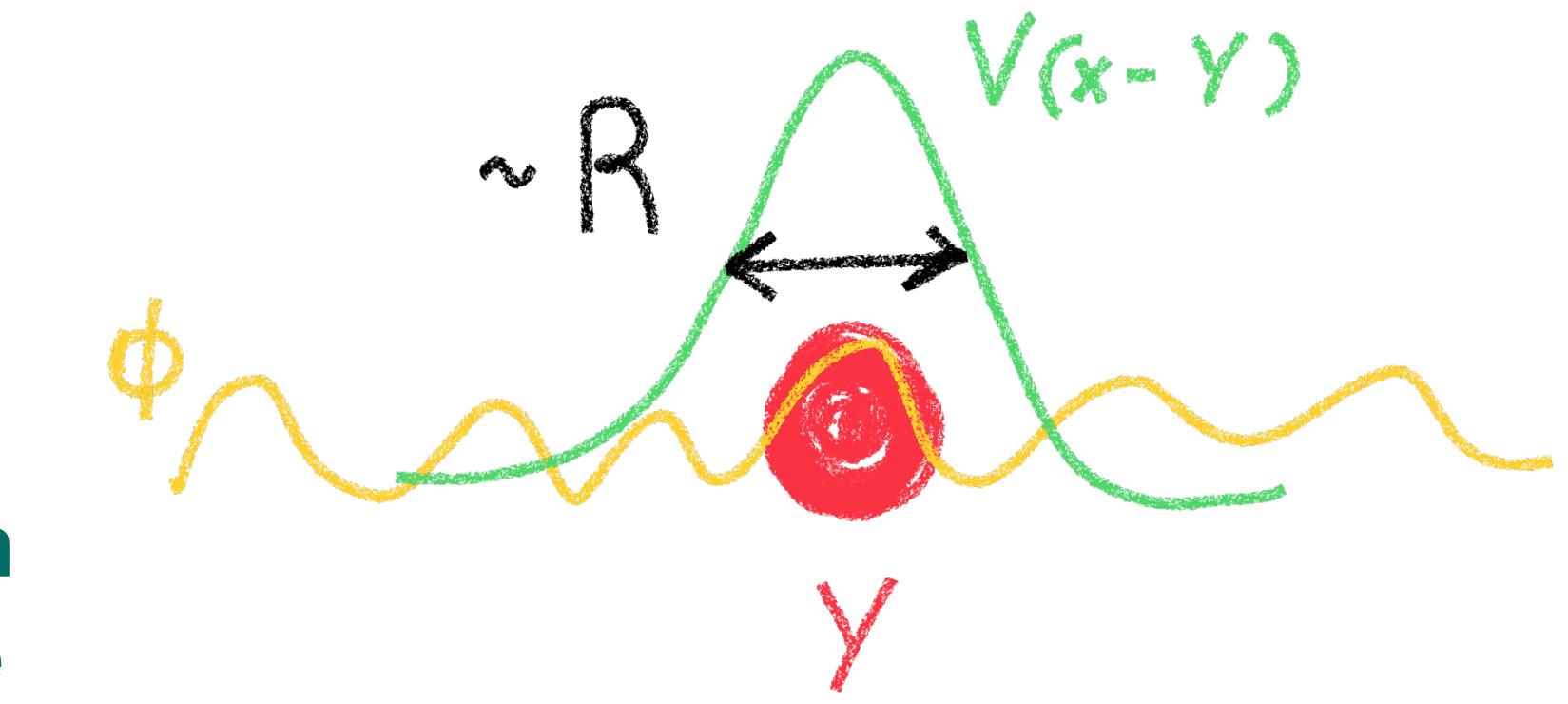
$$\mathcal{H}[\phi, \mathbf{Y}] = \mathcal{H}_\phi[\phi] + \mathcal{U}(\mathbf{Y}, t) + \mathcal{H}_{\text{int}}[\phi, \mathbf{Y}]$$

$$\mathcal{H}_\phi = \int d^d \mathbf{x} \left[\frac{1}{2} (\nabla \phi)^2 + \frac{1}{2} r \phi^2 \right]$$

$$U(\mathbf{Y}, t) = \frac{\kappa}{2} (\mathbf{Y} - \mathbf{v}t)$$

$$\mathcal{H}_{\text{int}} = -\lambda \int d^d x V(\mathbf{x} - \mathbf{Y}) \phi(\mathbf{x})$$

$V(\mathbf{x} - \mathbf{Y})$ extends within
the size R of the particle



Dynamics

ϕ, \mathbf{Y} influence each other:

$$\gamma_y \dot{\mathbf{Y}}(t) = -\nabla_{\mathbf{Y}} \mathcal{H} + \xi(t)$$

$$\gamma_\phi \dot{\phi}(\mathbf{x}, t) = -(-\nabla^2)^{\alpha/2} \frac{\delta \mathcal{H}}{\delta \phi(\mathbf{x}, t)} + \eta(\mathbf{x}, t)$$

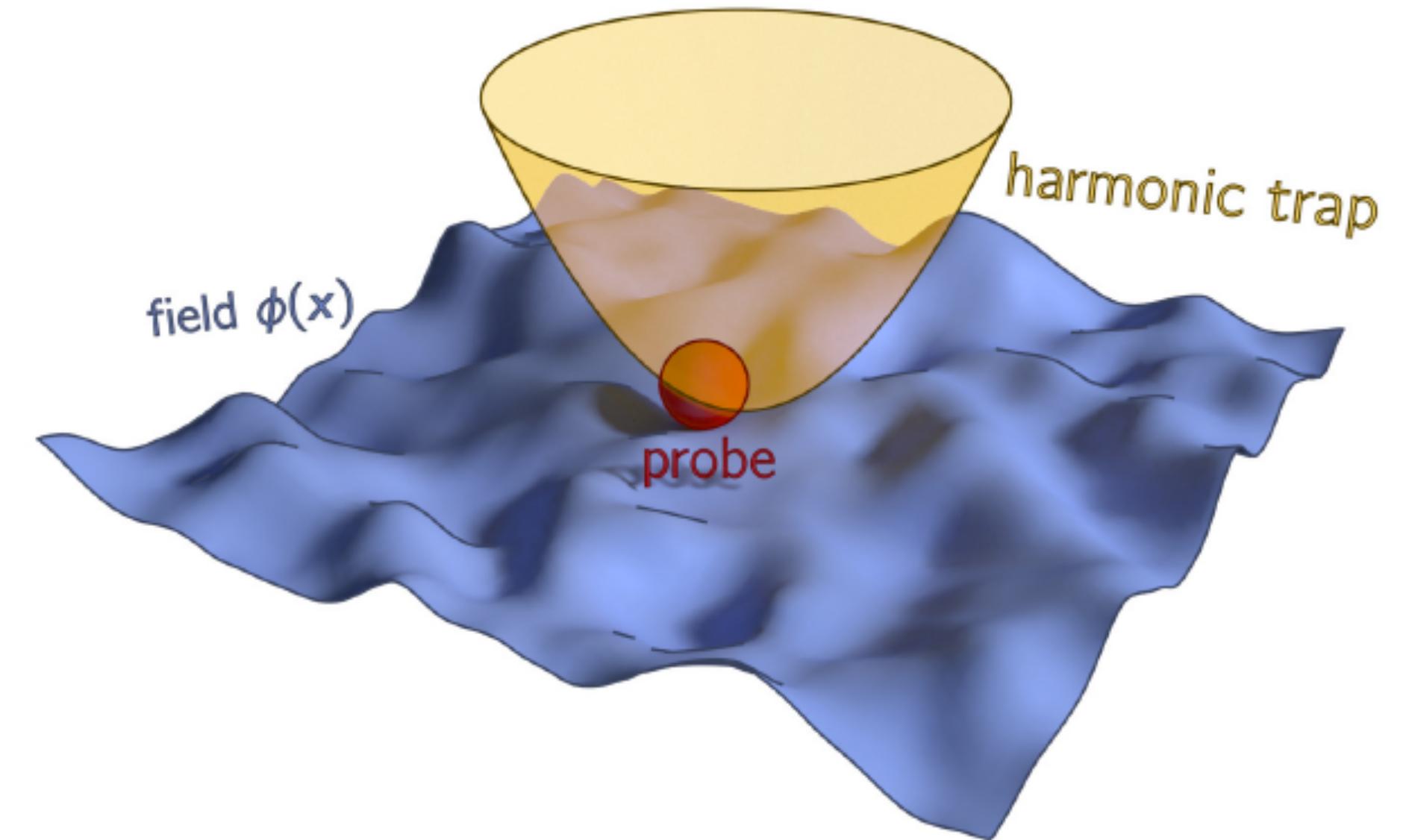
+ thermal bath @T,

$$\left\{ \begin{array}{l} \langle \xi_i(t) \xi_j(t') \rangle = 2\gamma_y T \delta_{ij} \delta(t-t') \\ \langle \eta(\mathbf{x}, t) \eta(\mathbf{x}', t') \rangle = 2\gamma_\phi T (-\nabla^2)^{\alpha/2} \delta^d(\mathbf{x}-\mathbf{x}') \delta(t-t') \end{array} \right.$$

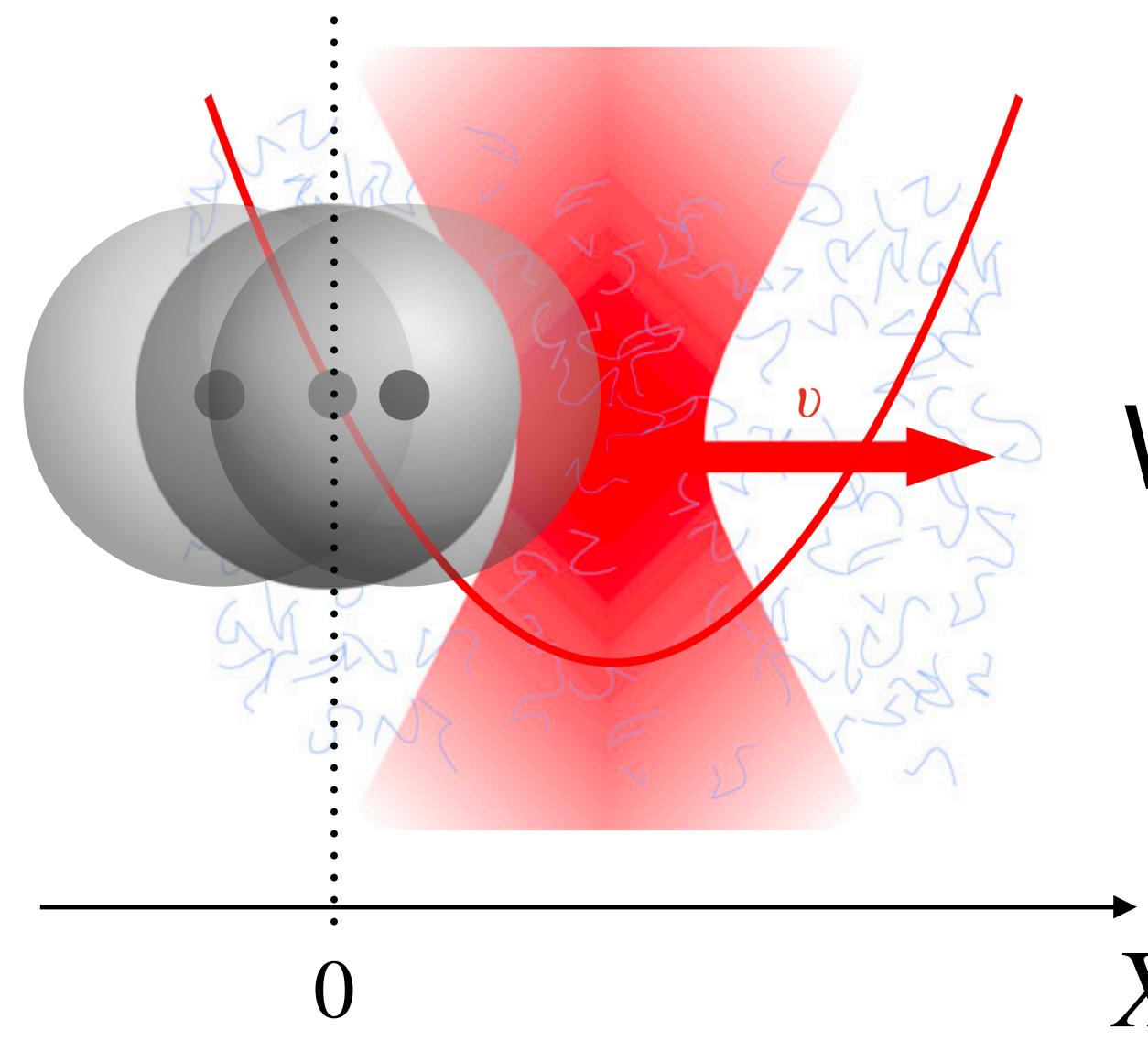
Go in Fourier:

$$\gamma_y \dot{\mathbf{Y}} = -\kappa(\mathbf{Y} - \mathbf{v}t) + \lambda \int_{\mathbb{R}} \frac{d^d q}{(2\pi)^d} i\mathbf{q} V_{-q} \phi_q e^{i\mathbf{q} \cdot \mathbf{Y}} + \xi$$

$$\gamma_\phi \dot{\phi}_q = -q^\alpha (q^2 + r) \phi_q + \cancel{\lambda} q^\alpha V_q e^{-i\mathbf{q} \cdot \mathbf{Y}} + \eta_q \quad \longrightarrow \quad \tau_\phi^{-1}(q) \equiv \gamma_\phi^{-1} q^\alpha (q^2 + r)$$



Memory-induced oscillations in viscoelastic media

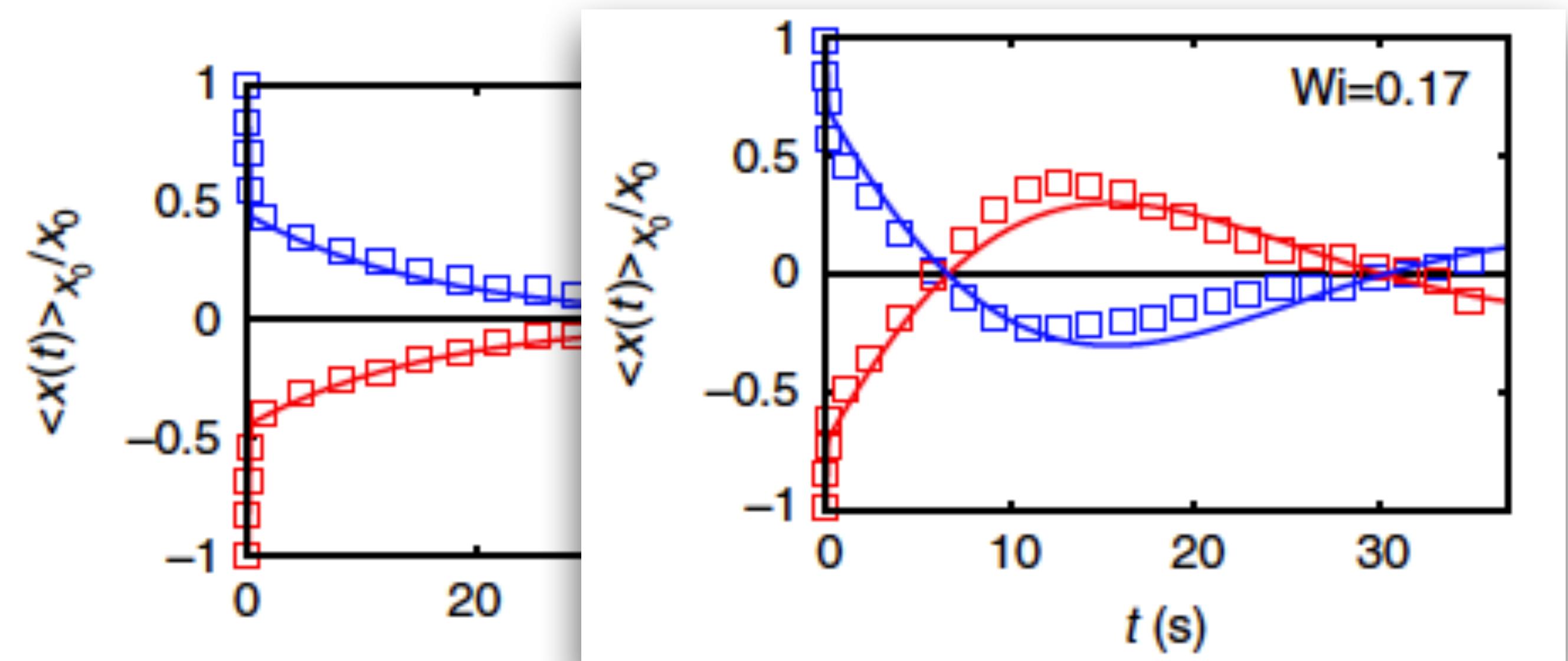


Micellar solution (overdamped!)



Oscillating modes of driven colloids in overdamped systems

Johannes Berner^{1,2}, Boris Müller^{3,4}, Juan Ruben Gomez-Solano^{1,2}, Matthias Krüger^{3,4,5} & Clemens Bechinger^{1,2,4}



Memory-induced oscillations in correlated media

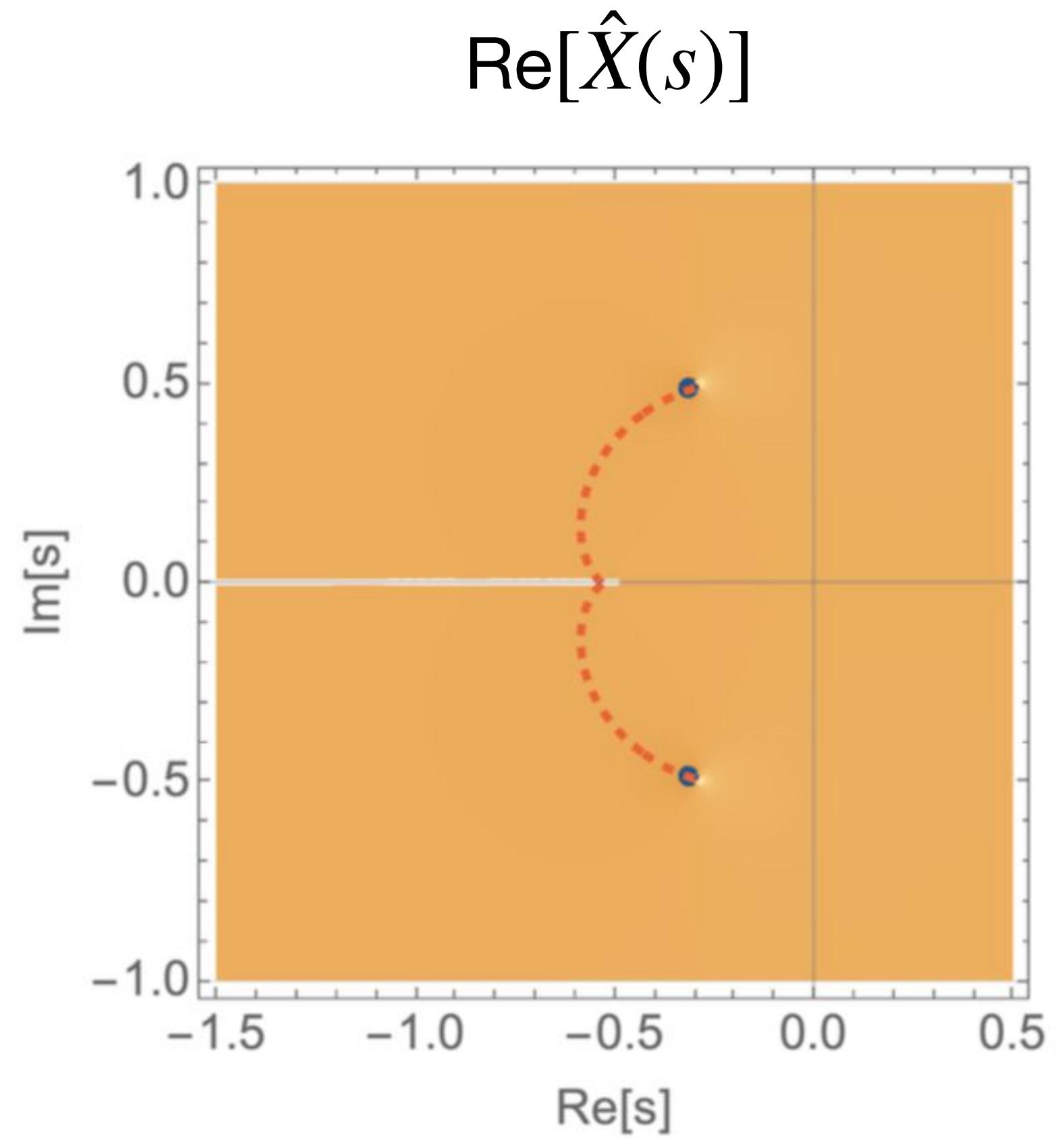
Linearized effective dynamics:

$$\partial_t \langle X_j(t) \rangle = -\langle X_j(t) \rangle [\gamma + \hat{\Gamma}_j(s=0)] + \int_{-\infty}^t du \Gamma_j(t-u) \langle X_j(u) \rangle$$

$$\langle \hat{X}_j(s) \rangle = \frac{X_0}{s + \gamma - [\hat{\Gamma}_j(s) - \hat{\Gamma}_j(0)]}$$

Complex poles for sufficiently large:

- Field-particle coupling
- $\text{Wi}_R = \tau_R \nu / R$, with $\tau_R \equiv \tau_\phi (q \sim \pi/R)$



Memory-induced oscillations in correlated media

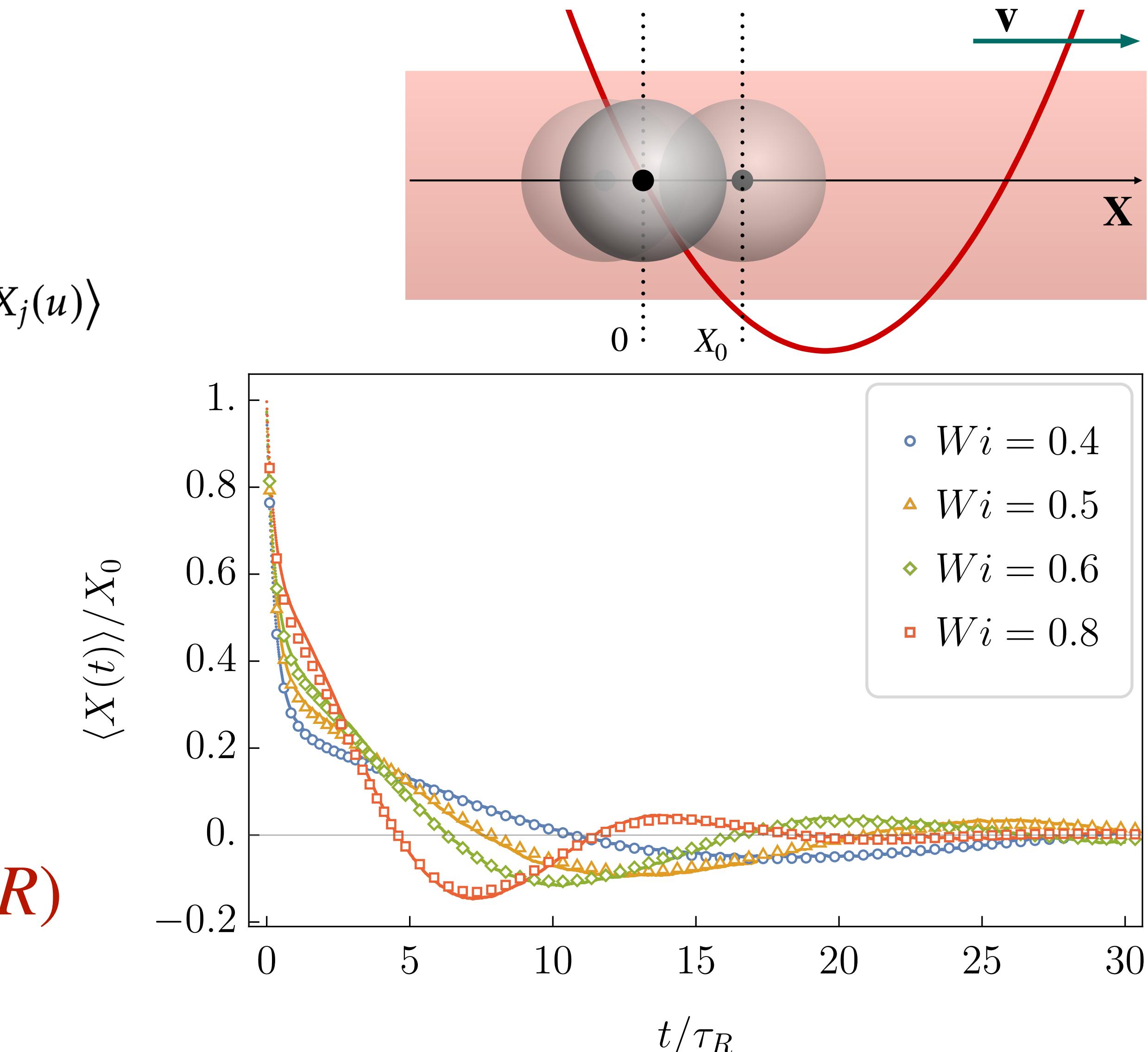
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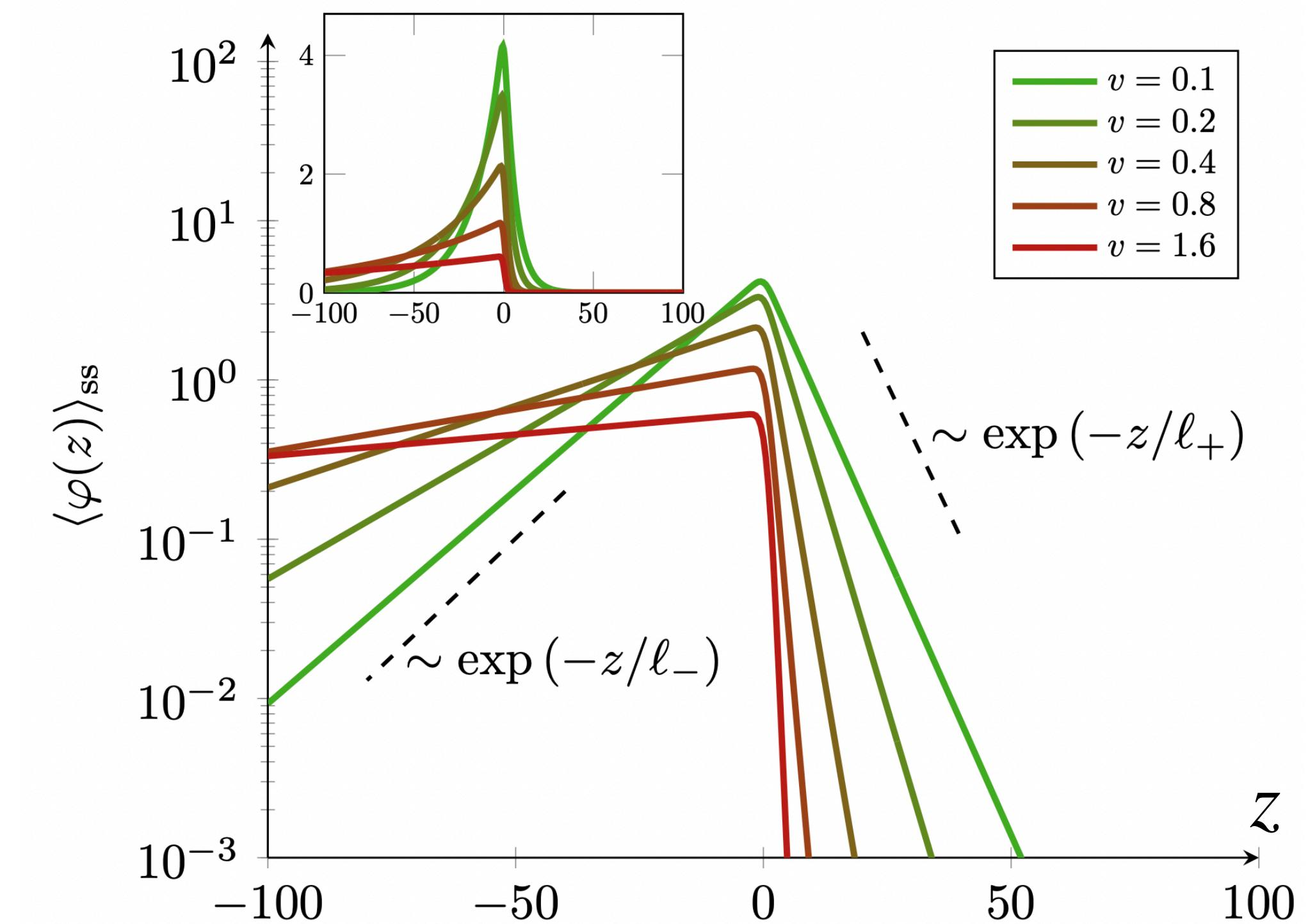
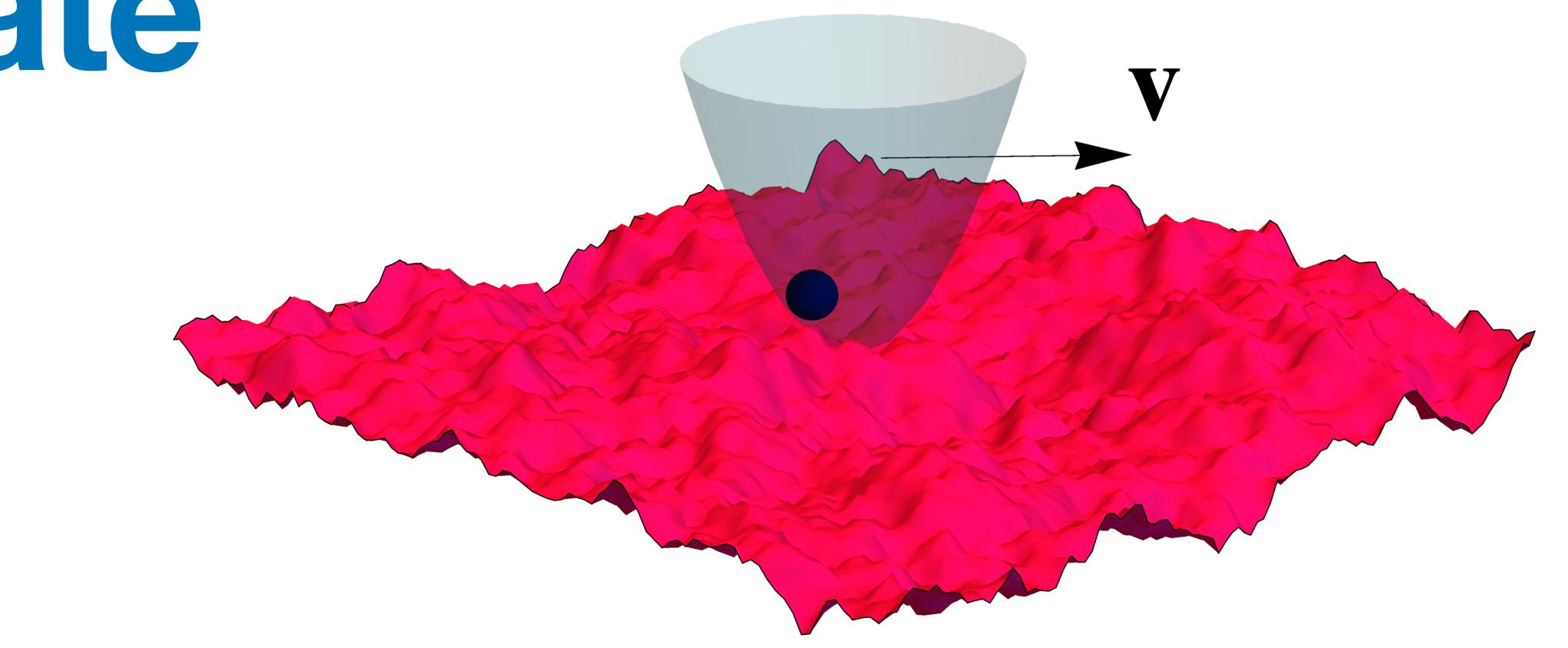
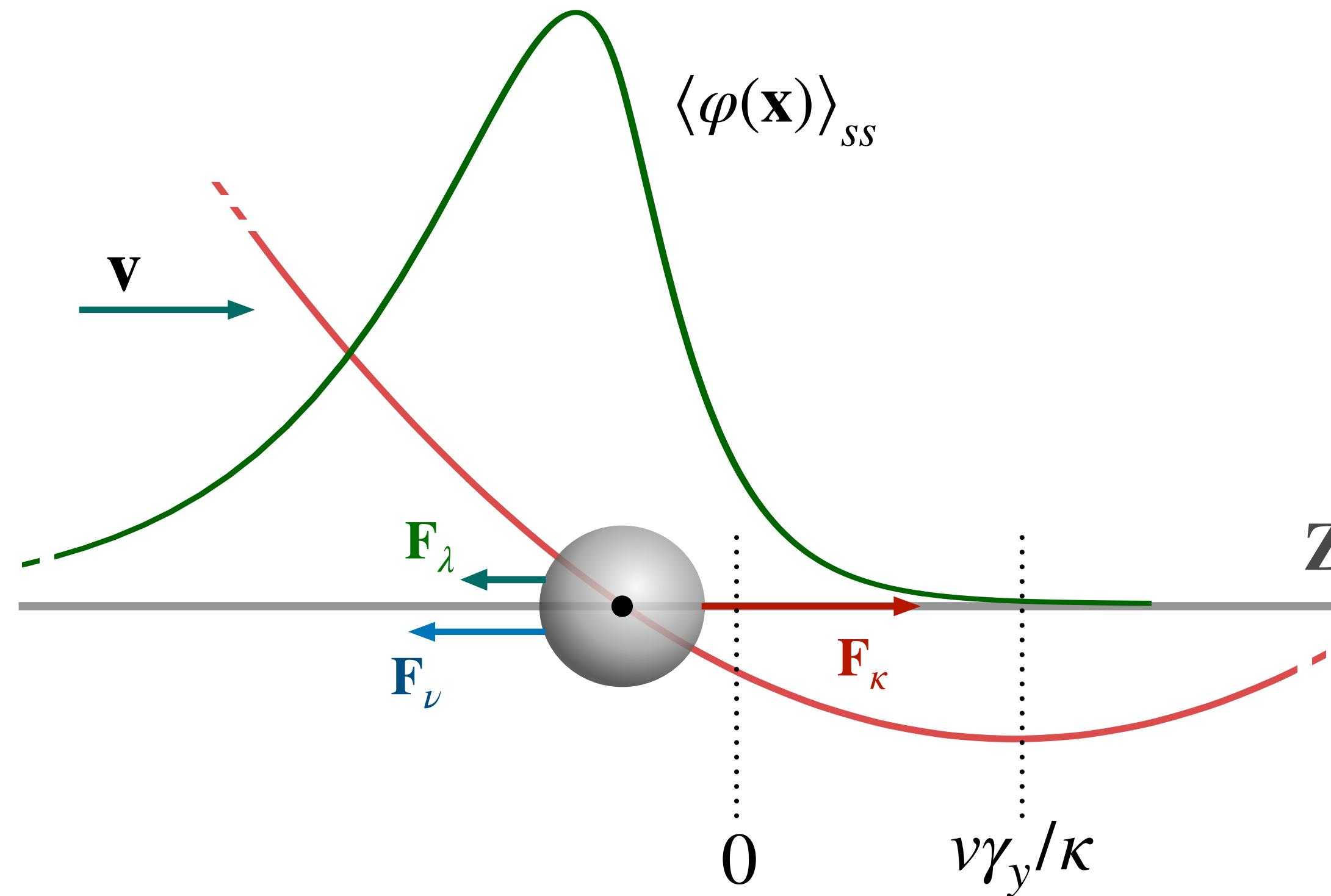
- Field-particle coupling
- $Wi_R = \tau_R \nu / R$, with $\tau_R \equiv \tau_\phi(q \sim \pi/R)$



Nonequilibrium steady state

Particle driven at constant velocity

- \mathbf{Z} = particle position in comoving frame
- $\langle \varphi \rangle_{ss}$ = avg field in comoving frame (*shadow*)



Stochastic thermodynamics

First law

$$d\mathcal{U} = dQ_y + dW_y^{\text{int}} + dW$$

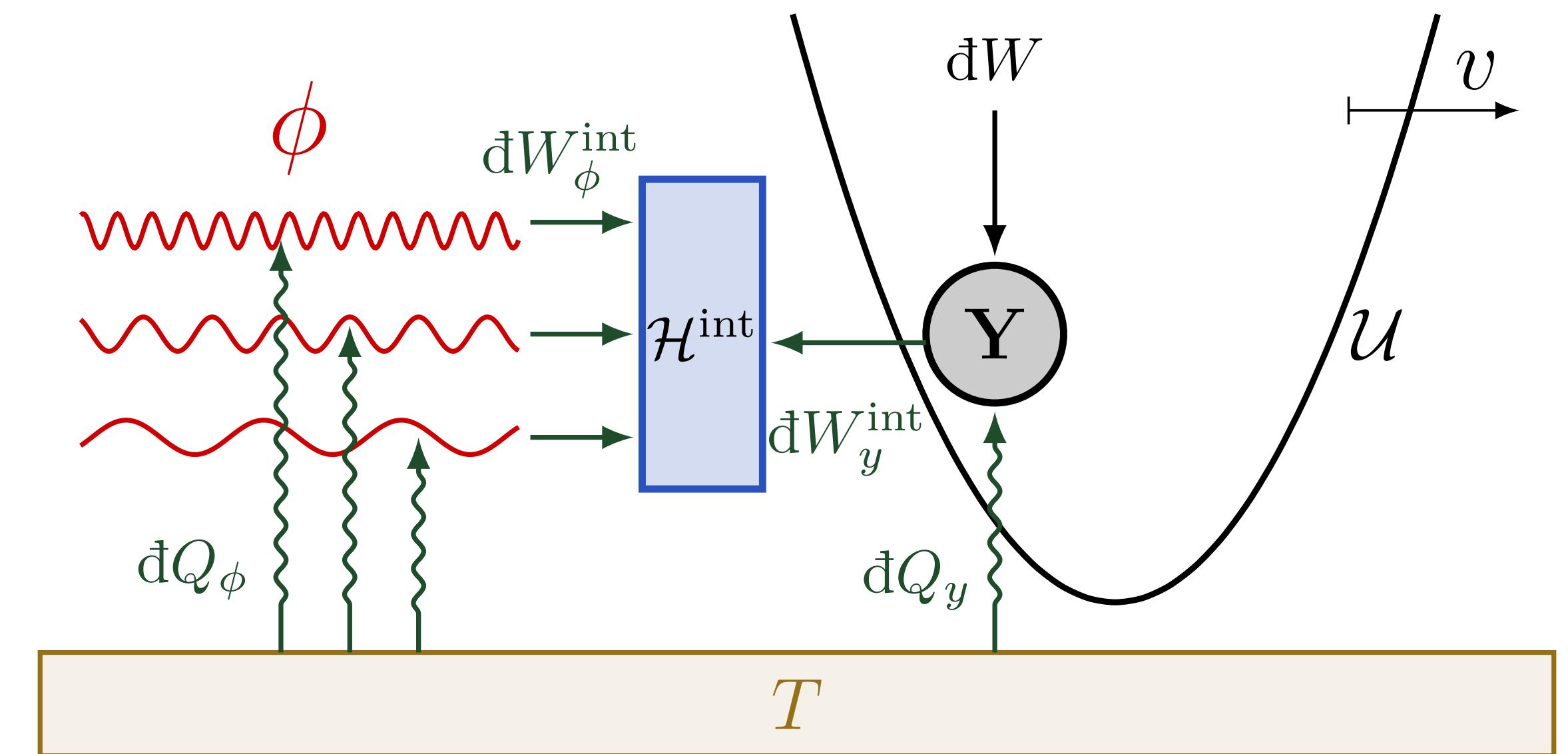
$$d\mathcal{H}_\phi = \int d^d x [dQ_\phi(x) + dW_\phi^{\text{int}}(x)]$$



$$dW_y^{\text{int}} := -\nabla_Y \mathcal{H}^{\text{int}} \circ dY,$$

$$dW_\phi^{\text{int}}(x) := -\frac{\delta \mathcal{H}^{\text{int}}}{\delta \phi(x)} \circ d\phi(x).$$

$$\mathcal{H}[\phi, Y, t] = \mathcal{H}_\phi[\phi] + \mathcal{H}^{\text{int}}[\phi, Y] + \mathcal{U}(Y, t)$$



Stochastic thermodynamics

Average dissipated power

- Full CGF of the dissipated **power**

$$\dot{W} = -\kappa \mathbf{v} \cdot (\mathbf{Y} - \mathbf{v}t)$$

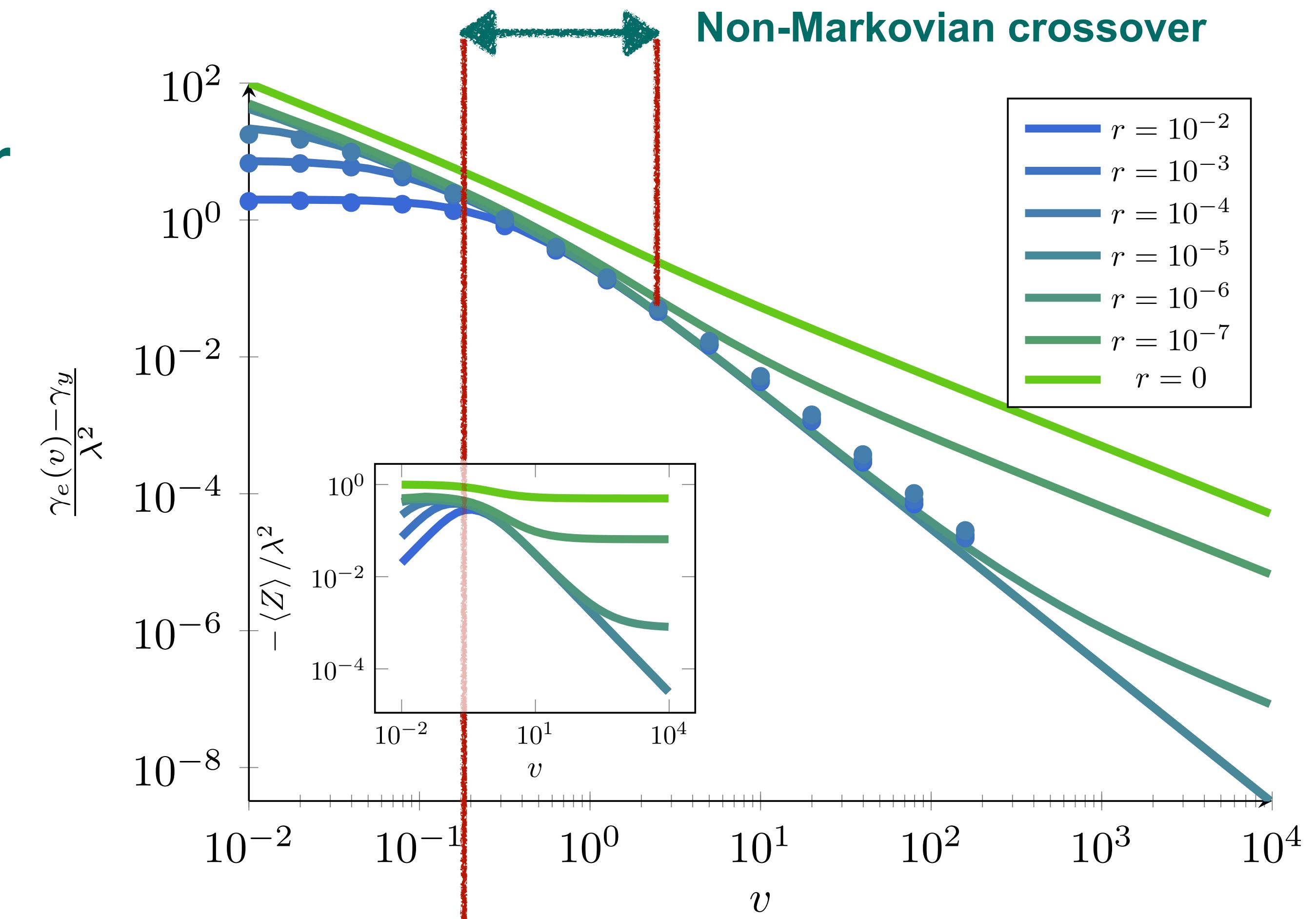
- Average value

$$\langle \dot{W} \rangle \equiv \gamma_e(v)v^2$$

- In the uncoupled case,

$$\gamma_e(v) \equiv \gamma_y$$

[DV, S. M. Loos, B. Walter, É. Roldán,
A. Gambassi, arxiv:2305.16235]



$$\text{Wi}_\xi = \tau_\phi(q \sim \pi/\xi) v/\xi \equiv 1$$

Stochastic thermodynamics

Second law

$$\Delta S_{\text{tot}}[\{\mathbf{Y}, \phi\}_{t_i}^{t_f}] = \ln \frac{\mathcal{P}[\{\mathbf{Y}, \phi\}_{t_i}^{t_f}]}{\mathcal{P}^R[\{\mathbf{Y}^R, \phi^R\}_{t_i}^{t_f}]} \geq 0$$

$$= -\frac{Q_y}{T} - \int d^d \mathbf{x} \frac{Q_\phi(\mathbf{x})}{T} + \Delta S_{y,\phi}^{\text{sh}}$$

with

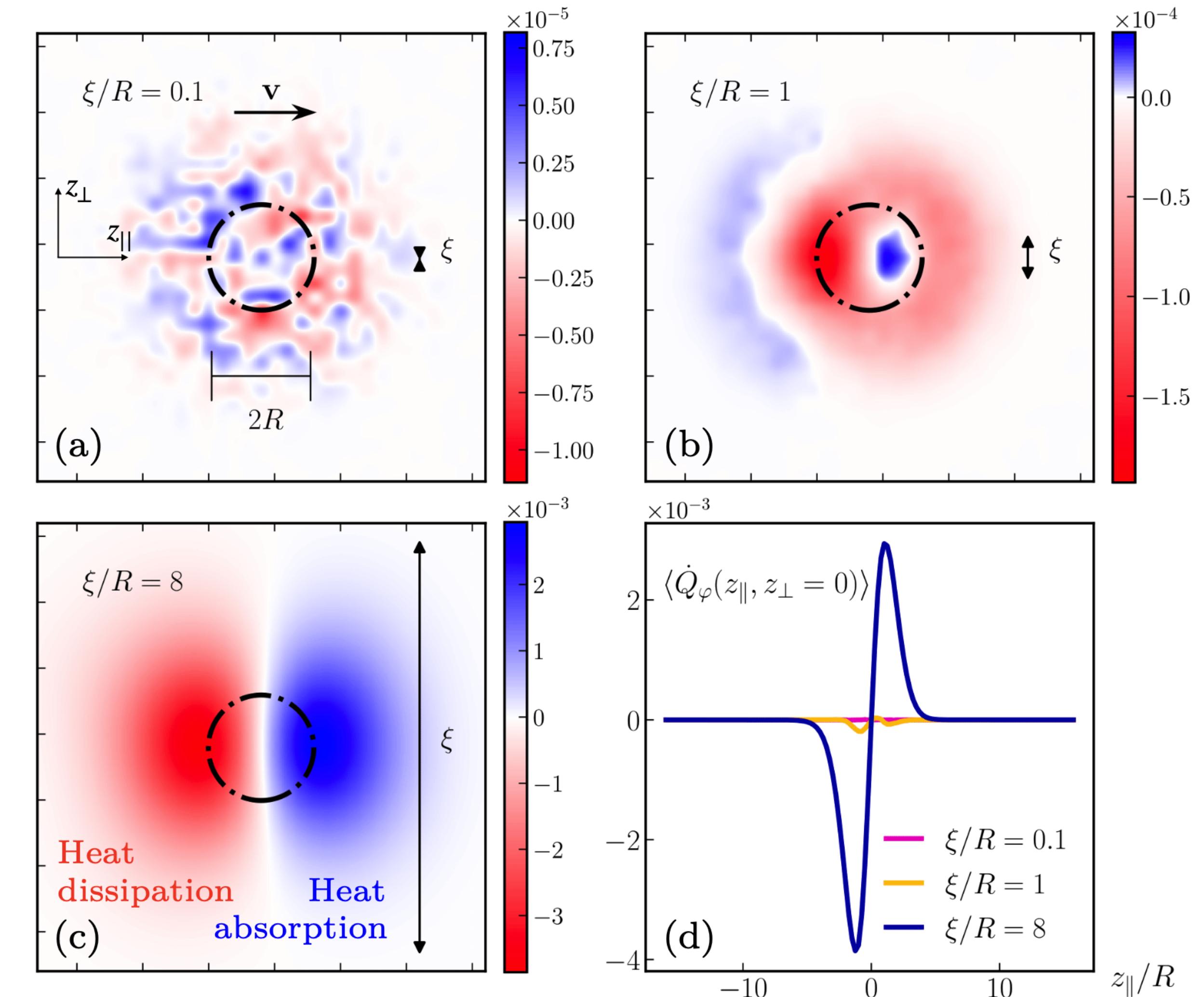
$$S_{y,\phi}^{\text{sh}} \propto -\ln \rho_{\mathbf{Y},\phi}$$



Shannon entropy

$$dQ_y = (\xi - \gamma_y \dot{\mathbf{Y}}) \circ d\mathbf{Y}$$

$$dQ_\phi(\mathbf{x}) = \left\{ (-\nabla^2)^{\alpha/2} [\eta(\mathbf{x}) - \gamma_\phi \dot{\phi}(\mathbf{x})] \right\} \circ d\phi(\mathbf{x})$$



To sum up

- Particle + field with spatio-temporal correlations
- Memory-induced oscillations
- Spatially-resolved stochastic thermodynamics

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