

Statistical Mechanics of Polymers

(A) Polymers with repulsive contact interactions

Random walk is a square lattice of length N

$$\vec{e} = (\vec{r}_0, \vec{r}_1, \dots, \vec{r}_N) \quad \text{with} \quad |\vec{r}_i - \vec{r}_{i-1}| = a \quad \forall i = 1, \dots, N$$

$$\text{Energy} - H = \sum_{i=0}^N \sum_{\substack{j=i \\ j \neq i}}^N \delta_{\vec{r}_i, \vec{r}_j}$$

limiting cases $\left\{ \begin{array}{l} \beta v_0 \rightarrow 0 - \text{no interaction} \\ \text{Gaussian chain} \\ \beta v_0 \rightarrow \infty - \text{excluded volume} \\ \text{interactions} \\ \text{polymer with self-avoidance} \end{array} \right.$

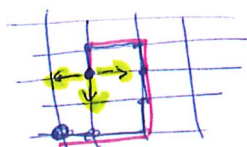
$$\langle R^2 \rangle = \frac{\sum_{\vec{e}} (\vec{r}_N - \vec{r}_0)^2 \exp[-\beta H(\vec{e})]}{\sum_{\vec{e}} \exp[-\beta H(\vec{e})]}$$

\leadsto the summation considers all random walks

In case $\beta v_0 \rightarrow \infty$ the Boltzmann factor suppresses all configurations with overlaps.

\rightarrow such configurations don't need to be considered nor followed, but it is important that they all appear with the same probability

(B) Biased sampling - Rosenbluth method



To calculate the averages, the biased configuration should be considered with a lower probability

k - unbiased step probability factor
 l - biased " " " }

in the previous example $\left\{ \begin{array}{l} k_i = 3 \\ l_i = 2 \end{array} \right.$

$$\leadsto Q = \prod_{i=1}^N \frac{l_i}{K}$$

The find average length over all configurations then

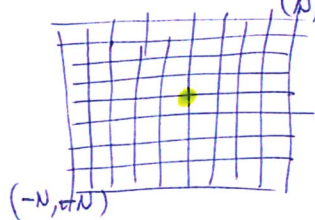
$$\langle R_e^2 \rangle = \frac{\left\langle \sum_{m=1}^M Q^m R_e^2{}^m \right\rangle}{\sum_{m=1}^M Q^m} ; \text{ with } M = \# \text{ polymer configurations}$$

(c) Effective self-avoidance check

- In principle each new vector \vec{r}_i has to be verified with all the previous ones $\vec{r}_0, \dots, \vec{r}_{i-1}$

- Improvement: define an occupancy grid field in 2d

matrix $OG(i_1, i_2)$ with $i_1, i_2 \in [-N, N]$



- Starting configuration $OG(i_1, i_2) = 0 \forall i_1, i_2$

- then $OG(0,0) = 1$

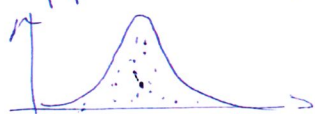
- For each new position vector accepted

$$\vec{r}_k = i_x \vec{e}_x + i_y \vec{e}_y \Rightarrow OG(i_x, i_y) = 1$$

- Self-avoidance means that only places with $OG(i_1, i_2) = 0$ can be newly accepted

(D) Central limit theorem (CLT)

The sum of a large number of independent and identically distributed random variables will be approximately normally distributed



\leadsto Gaussian or bell-shaped distribution

(F) Flory theory of self-avoiding polymers

- The distribution of the end-to-end lengths of ideal chains (no self-avoidance) has the Gaussian form.

$$P_N(R) = \left(\frac{3}{2\pi Na^2} \right)^{3/2} \exp\left(-\frac{3R^2}{2Na^2} \right) \quad \text{from CLT}$$

polymer \longleftrightarrow random walk \longleftrightarrow diffusion

- Estimation of the free energy: two contributions

i) Entropic elasticity

$$F_{\text{elast}} \sim -k_B T \ln P_N(R) \sim \frac{3k_B T}{2Na^2} R^2 \sim \frac{R^2}{\beta N}$$

ii) Interaction energy

$$F_{\text{int}} \sim \omega \int_{V_{\text{pol}}} d^d r \rho^2 \sim \omega \frac{N^2}{R^d}$$

$\underbrace{\hspace{1cm}}_{\text{2 particle interaction}}$

$$\text{with } \begin{cases} \rho \sim N/V_{\text{pol}} \\ V_{\text{pol}} \sim R^d \end{cases}$$

Total free energy can be approximated as: $F = F_{\text{int}} + F_{\text{elast}}$

To determine the average polymer radius R , the free energy can be minimized with respect to R .

$$\frac{\partial F}{\partial R} \stackrel{!}{=} 0 \simeq -\frac{\omega N^2}{R^{d+1}} + \frac{R}{\beta N} \leadsto N^3 \sim R^{d+2}$$

$$\Rightarrow R \sim N^{\nu_F} \quad \text{with} \quad \begin{aligned} \nu_F &\equiv \text{Flory exponent} \\ \nu_F &= \frac{3}{d+2} \end{aligned}$$

Comparison with more precise evaluations of ν

d	ν_F	ν
1	1	exact
2	3/4	exact
3	3/5	0.588



2.2 - Importance sampling

This is a weighted sampling of the phase space

2.2.1 Markov process and master equation

the Boltzmann factor leads to a probability concentrated on an ~~any~~ extremely small subset of the phase space

Goal: selection of configurations already according to the Boltzmann weight $\{s_j\}$

The average is then trivial $\langle A \rangle = \frac{1}{M} \sum_{j=1}^M A \{s_j\}$

Markov process: These are stochastic processes in which the probability $P(x, t)$ of an outcome ' x ' at time ' t ' is determined exclusively by the distribution $P(x, t')$ at an earlier time ' t' '

- A Markov process is completely determined by the conditional probability $P(x, t | x', t')$

$$P(x, t) = \sum_{x'} P(x, t | x', t') P(x', t')$$

- A Markov process is called time homogeneous if

$$P(x, t | x', t') = P(x, t - t' | x', 0) = P(x, x'; t)$$

which we assume in the following

- The dynamics of a Markov process is determined by

$$\frac{\partial}{\partial t} P(x, x''; t) = \sum_{x'} \omega(x | x') P(x', x''; t) - \omega(x' | x) P(x, x''; t)$$

a Master equation

with

$\omega(x | x') \equiv$ transition probability for $x' \rightarrow x$ in each time unit

1st term - win process $\bar{x}' \rightarrow \bar{x}$
 2nd term - loose process $\bar{x} \rightarrow \bar{x}'$

→ the transition probabilities should be defined with a physical basis

Normalization:

$$\frac{d}{dt} \sum_x P(x, x''; t) = \sum_x \frac{\partial}{\partial t} P(x, x''; t)$$

$$= \sum_x \sum_{x'} [\omega(x|x') P(x', x''; t) - \omega(x'|x) P(x, x''; t)] = 0$$

normalization translates into $\sum_x P(x, x''; t) = 1$

2.2.2 Detailed balance

• In case of thermal equilibrium i.e. for $t \rightarrow \infty$ the probability has to be given by the Boltzmann distrib.

$$P(x, x'; t) \xrightarrow{t \rightarrow \infty} \tilde{A} \exp[-\beta \Delta \mathcal{H}(x)]$$

- with \tilde{A} normalization factor $\tilde{A} = 1/Z$
 - independent from the stationary configuration

• Sufficient condition for a stationary distribution

$$\omega(x|x') P(x') = \omega(x'|x) P(x)$$

for the Boltzmann distribution it follows

$$\boxed{\frac{\omega(x|x')}{\omega(x'|x)} = \frac{P(x)}{P(x')} = \exp\{-\beta [\mathcal{H}(x) - \mathcal{H}(x')]\}}$$

Important

- Normalization factor \tilde{A} does not appear
 → this means that the knowledge of the partition function is not necessary to determine the transition rates → otherwise the procedure would be worthless)

- the transition rates are not fixed by the detailed balance conditions since there are always infinitely many possibilities.

Mostly two versions are used.

(i) Metropolis version

$$w(x|x') = \min[1, \exp(-\beta \Delta E)]$$

$$\Delta E = H(x) - H(x')$$

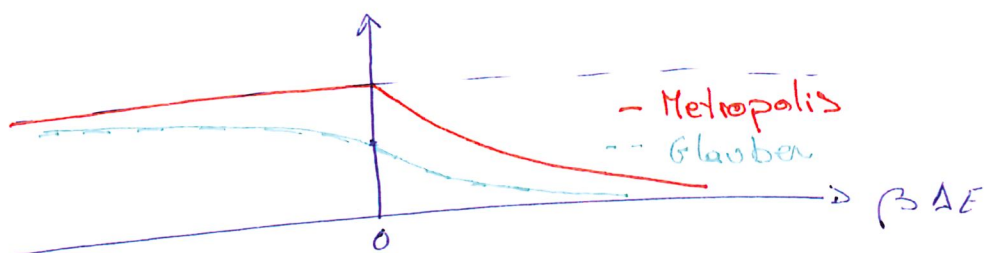
when the new state x has lower energy than the previous one x' , then the transition occurs with probability 1; otherwise the probability is

$$p = \exp(-\beta \Delta E) < 1$$

(iii) Glauber - version

smoother version of the Metropolis algorithm

$$w(x, x') = \frac{1}{2} \left[1 - \tanh\left(\frac{\beta}{2} \Delta E\right) \right]$$



□