

Tagged particle diffusion in one dimensional systems with Hamiltonian dynamics

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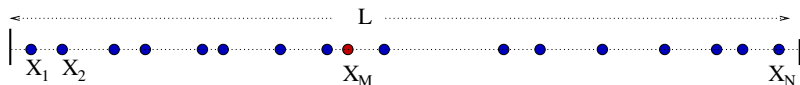
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IAS, Princeton

January 31, 2014

- Introduction: Tagged particle diffusion in one dimensional systems
- Harmonic crystal
- Equal mass hard point gas
- Alternate mass hard point gas
- Fermi-Pasta-Ulam chain
- Fluctuating Hydrodynamic theory
- Conclusions

Introduction - Single file diffusion



Let $\Delta x(t) = x_M(t) - x_M(0)$.

Consider the correlation functions $\langle [\Delta x(t)]^2 \rangle$, $\langle \Delta x(t)v(0) \rangle$ and $\langle v(t)v(0) \rangle$. These are related:

$$D(t) = \frac{1}{2} \frac{d}{dt} \langle [\Delta x(t)]^2 \rangle = \int_0^t \langle v(0)v(t') \rangle dt' = \langle \Delta x(t)v(0) \rangle .$$

The average is over thermal initial conditions (and also over trajectories, for stochastic dynamics).

If $D = \lim_{t \rightarrow \infty} \lim_{N \rightarrow \infty} D(t)$ is finite, then we say tagged particle motion is **diffusive**,

$$\text{thus } \langle [\Delta x(t)]^2 \rangle \sim 2Dt$$

$D \rightarrow 0$ implies **sub-diffusion** and $D \rightarrow \infty$ implies **super-diffusion**.

Dynamics of a Simple Many-Body System of Hard Rods

D. W. JEPSEN

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(Received 17 July 1964)

General formulas are given for the exact calculation of the nonequilibrium properties of the one-dimensional system of equal-mass hard rods both for a finite but large system and in the limit of infinite size. Only properties which depend upon labeling one or more of the particles are nontrivial in this system. Various results are obtained on Poincaré cycles, delocalization of a particle with time and electrical conductivity when one particle is charged.

- One dimensional gas with Hamiltonian dynamics – equal mass particles moving ballistically between elastic collisions.
- Exact results for infinite system with a fixed density n of particles —

$$\langle [x(t) - x(0)]^2 \rangle \sim 2Dt, \quad D = \frac{1}{n} \sqrt{\frac{k_B T}{2\pi m}},$$
$$\langle v(t)v(0) \rangle \sim \sqrt{\frac{m}{2\pi k_B T}} \left(-1 + \frac{5}{2\pi}\right) \frac{1}{n^3 t^3}.$$

Averaging is over thermal initial conditions.

Poincaré Cycles, Ergodicity, and Irreversibility in Assemblies of Coupled Harmonic Oscillators*

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AND

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(Received January 10, 1960)

The transport coefficients (diffusion constant, electrical conductivity, etc.) associated with irreversible processes in an assembly of particles can be expressed as integrals over certain time relaxed correlation functions between small numbers of variables of the assembly. The scattering of slow neutrons is also a measure of time relaxed correlation functions.

Irreversibility is a consequence of the vanishing of the correlation coefficients as the relaxation time becomes infinite. On the other hand these coefficients have Poincaré cycles so that any value which they take on is repeated an infinite number of times. It is shown that, in the case of fluctuations of $O(N^{-1/2})$ from zero (N being the number of degrees of freedom), the period of Poincaré cycles is of the order of the mean period of normal mode vibrations while for fluctuations of a magnitude independent of N the period is of the order of C^N where C is a constant which is greater than 1.

The time relaxed correlation coefficients of a pair of particles separated by r lattice spacings decays as t^{-m} , m being the number of dimensions of the assembly. The statistics of the decay of the momentum of a particle from a preassigned initial value to its equipartition value are discussed.

- Harmonic crystals — Exact results for infinite systems—

Finite diffusion constant

$$D = \frac{k_B T}{2\rho c} \quad \rho = m/a, \quad c = a \sqrt{k/m}$$

$$\langle v(t)v(0) \rangle \sim \frac{\sin(\omega_0 t)}{(2\pi\omega_0 t)^{1/2}}.$$

Averaging is over thermal initial conditions.

J. Appl. Prob. **2**, 323–338 (1965)
Printed in Israel

DIFFUSION WITH “COLLISIONS” BETWEEN PARTICLES

T. E. HARRIS, *The Rand Corporation*
(*University of Southern California from February 1966*)

- One dimensional gas with Brownian dynamics – particles freely diffusing but with no-crossing condition. Similar to simple exclusion process.
- Exact results for infinite system with a fixed density $n = N/L$ of particles —

$$\langle [x(t) - x(0)]^2 \rangle \sim \frac{2}{n} \sqrt{\frac{Dt}{\pi}} .$$

Averaging is over thermal initial conditions and also stochastic paths.

Thus the caging effect of single file diffusion leads to a **subdiffusive** motion of particles.

Science **287**, 5453 (2000).

Single-File Diffusion of Colloids in One-Dimensional Channels

Q.-H. Wei,*† C. Bechinger,* P. Leiderer

Single-file diffusion, prevalent in many processes, refers to the restricted motion of interacting particles in narrow micropores with the mutual passage excluded. A single-filing system was developed by confining colloidal spheres in one-dimensional circular channels of micrometer scale. Optical video microscopy study shows evidence that the particle self-diffusion is non-Fickian for long periods of time. In particular, the distribution of particle displacement is a Gaussian function.

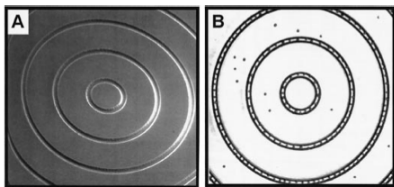
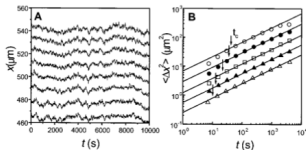


Fig. 2. (A) Typical trajectories for eight neighboring particles in the largest channel in Fig. 1A. The instantaneous particle coordinates were extracted from digitized pictures with an image-processing algorithm and saved in a computer for later analysis. From those data, we obtained the particle trajectories. The system was equilibrated for at least 4 hours before each measurement. To obtain the long-time behavior, we recorded the coordinates of colloidal particles for ~ 8 hours, with a time interval of ~ 8 s between two adjacent pictures. (B) Log-log plot of the measured particle MSDs versus the observation time for five different particle interaction strengths Γ : 0.66, open circles; 1.1, solid circles; 2.34, open squares; 4.03, solid triangles; and 7.42, open triangles. The data points have been shifted upward by $\ln 2$ for clarity, and the solid lines are best fit with Eq. 1 with the mobility F as an adjustable parameter.



From Random Walk to Single-File Diffusion

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(Received 5 January 2005; published 2 June 2005)

We report an experimental study of diffusion in a quasi-one-dimensional (q1D) colloid suspension which behaves like a Tonks gas. The mean squared displacement as a function of time is described well with an ansatz encompassing a time regime that is both shorter and longer than the mean time between collisions. The ansatz asserts that the inverse mean squared displacement is the sum of the inverse mean squared displacement for short time normal diffusion (random walk) and the inverse mean squared displacement for asymptotic single-file diffusion (SFD). The dependence of the 1D mobility in the SFD on the concentration of the colloids agrees quantitatively with that derived for a hard rod model, which confirms for the first time the validity of the hard rod SFD theory. We also show that a recent SFD theory by Kollmann [Phys. Rev. Lett. **90**, 180602 (2003)] leads to the hard rod SFD theory for a Tonks gas.

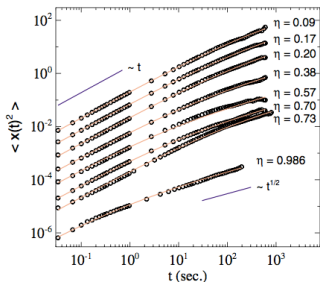


FIG. 2 (color online). Mean squared displacement as a function of t at different concentrations. Note that $\langle x(t)^2 \rangle$ for large spheres is scaled by the factor σ_2/σ_1 . The data (symbols) are shifted downward a factor of 3 from one another for clarity. The error bars are smaller than the symbols used. For $t \leq 1$ s the movies were grabbed at 30 frames/s, and for $t > 1$ s the images were grabbed at 4 and 5 frames/s for small and large spheres, respectively (only a subset of the data are plotted for clarity). The solid lines are fits of the data to Eq. (8).

Some open questions

- The equal mass HP gas and the harmonic chain are both very special systems — both are integrable models. **What happens with more realistic models ? Do we still get diffusion in systems with any generic Hamiltonian dynamics ?**
- Finite size effects. Eventually, in any finite system, the mean square displacement will stop growing with time and will saturate to a finite value determined by the equilibrium distribution ($(\Delta x)^2 \sim N$). **How does this approach to the saturation value take place ?**
- If the motion is diffusive, how do we determine the diffusion constant ? **What is the prediction from hydrodynamic theory ?**
- Relation to thermal conduction studies?? Note that both the equal mass HP gas and the harmonic chain show **diffusive** tagged particle motion even though they are integrable systems. Heat transport in these systems is ballistic and the thermal conductivity $\kappa \sim L$.

- Non-integrable dynamics

[Alternate mass HP gas](#) – Marro and Masoliver: Phys. Rev. Lett. 54, 731 (1985)

$$\langle v(0)v(t) \rangle \sim -\frac{1}{t^\delta} \quad \delta < 1 .$$

This implies a negative divergent diffusion constant and is impossible!

[Lennard Jones gas](#) – Bishop, Derosa and Lalli: J. Stat. Phys. 25, 229 (1981)

Srinivas and Bagchi: J. Chem. Phys. 112, 7557 (2000).

Finite diffusion constant and

$$\langle v(0)v(t) \rangle \sim \frac{1}{t^3} \quad \delta < 1 .$$

- Finite size effects in equal mass HP gas.

Some general results have been stated in —

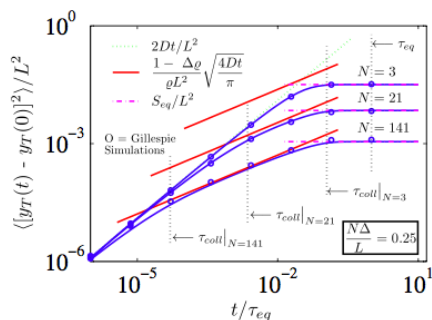
Lebowitz and Percus: Phys. Rev. 155, 122 (1967)

Lebowitz and Sykes: J. Stat. Phys. 6, 157 (1972)

Percus: J. Stat. Phys. 138, 40 (2010)

However, the results are mostly formal, and not very explicit.

- Stochastic dynamics — A number of recent work has studied finite size effects e.g:
 Lizana and Ambjornsson, Phys. Rev. Lett 100, 200601 (2008)
 Gupta, Majumdar, Godreche and Barma, Phys. Rev. E 76, 021112 (2007)
 Barkai and Silbey, Phys. Rev. Lett. 102, 050602 (2009)



- Finite size effects in harmonic chain and equal mass HP gas — both integrable models.
- Simulation results for FPU chain, alternate mass HP gas and Lennard-Jones gas.
- Analytic results from hydrodynamic theory.

Harmonic chain

The Hamiltonian of the system is

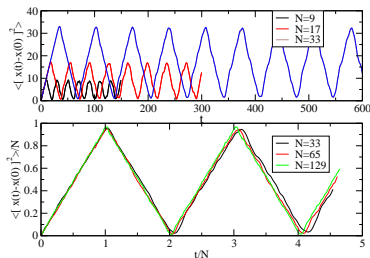
$$H = \sum_{l=1}^N \frac{m}{2} \dot{x}_l^2 + \sum_{l=1}^{N+1} \frac{k}{2} (x_l - x_{l-1})^2 .$$

Normal mode frequencies: $\omega_s^2 = (2k/m) [1 - \cos(s\pi/(N+1))]$.

A simple analysis, using normal modes gives:

$$\langle [\Delta x(t)]^2 \rangle = \frac{8k_B T}{m(N+1)} \sum_{s=1,3,\dots} \frac{\sin^2(\omega_s t/2)}{\omega_s^2} ,$$

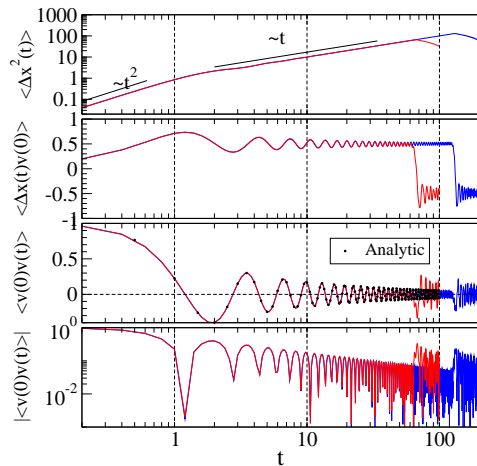
$$\langle v(t)v(0) \rangle = \frac{2k_B T}{m(N+1)} \sum_{s=1,3,\dots} \cos(\omega_s t) .$$



Long time form of MSD of central particle for small systems, computed from above equations numerically.

Note: Short time ($t \lesssim N$) diffusive motion and oscillations at large times. Frequency and amplitude of oscillations scale with system size.

Harmonic Chain — Short time behaviour



Harmonic chain — Main results

There are three distinct time regimes:

① When $\omega_N t \ll 1$, $\sin^2(\omega_n t/2) \approx \omega_n^2 t^2/4$, the MSD is then equal to $k_B T t^2/m$.

② In the second part, $t \gg 1$ and $t/N \ll 1$, the sum can be replaced by an integral

$$\langle [\Delta x(t)]^2 \rangle = \frac{8k_B T}{m(N+1)} \sum_{s=1,3,\dots} \frac{\sin^2(\omega_s t/2)}{\omega_s^2} = \frac{2k_B T a t}{\pi m c} \int_0^\infty dy \frac{\sin^2(y)}{y^2} = 2D t,$$

with the diffusion constant $D = k_B T/(2\rho c)$.

③ After that there is an almost-periodic behaviour, with the peaks of $\langle (\Delta x)^2 \rangle$ being proportional to N while the minimas almost touch zero. We see that plotting $\langle (\Delta x)^2 \rangle/N$ against t/N gives a good scaling of the data. The near-recurrences ($\sim N^{1/3}$) are somewhat surprising since we are averaging over an initial equilibrium ensemble.

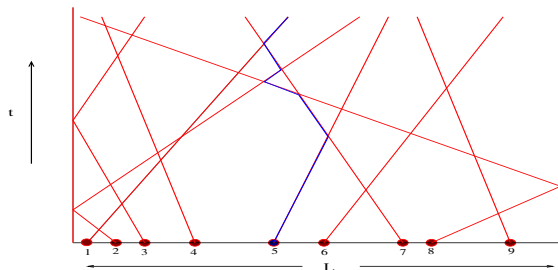
(Analytic understanding from more careful analysis of sum)

Equal mass hard particle gas

- Gas of $N = 2M + 1$ point particles in a one-dimensional box of length L .
- The Hamiltonian of the system thus consists of only kinetic energy. All the particles have the same mass m .
- Particles interact with each other through hard collisions conserving energy and momentum. In any interparticle collision, the two colliding particles exchange velocities. When a terminal particle collides with the adjacent wall, its velocity is reversed.
- Initial state of the system is drawn from the canonical ensemble at temperature T . Therefore, the initial positions of the particles are uniformly distributed in the box.
Particles are ordered $0 < x_1 < x_2 < \dots < x_{N-1} < x_N < L$.
The initial velocities of the particles are chosen independently from the Gaussian distribution with zero mean and a variance $\overline{v^2} = k_B T / m$.

Equal mass hard particle gas – Mapping to non-interacting problem

- By exchanging the identities of the particles emerging from collisions, one can effectively treat the system as non-interacting .
- To find the VAF of the middle particle in the interacting-system from the dynamics of the non-interacting system, we note that there are two possibilities in the non-interacting picture
 - 1 the same particle is the middle particle at both times $t = 0$ and t , or
 - 2 two different particles are at the middle position at times $t = 0$ and t respectively.



- Denote the VAF corresponding to these two cases by $\langle v_M(0)v_M(t) \rangle_1$ and $\langle v_M(0)v_M(t) \rangle_2$. The complete VAF is given by $\langle v_M(0)v_M(t) \rangle = \langle v_M(0)v_M(t) \rangle_1 + \langle v_M(0)v_M(t) \rangle_2$.

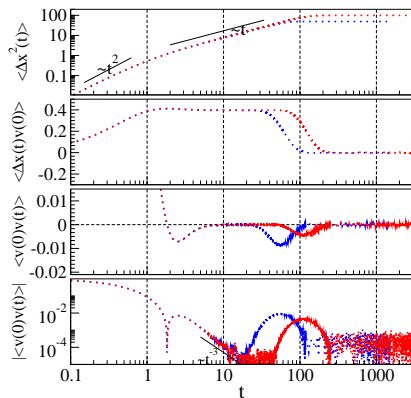
Equal mass hard particle gas – Mapping to non-interacting problem

- The correlation function $\langle v_M(0)v_M(t) \rangle_1$ can be found by —
 - (i) picking one of the non-interacting particles at random,
 - (ii) calculating the probability that it goes from $(x, 0)$ to (y, t) and that it is in the middle at both $t = 0$ and t ,
 - (iii) multiplying by $v(0)v(t)$ and integrating over x and y .

- To compute $\langle v_M(0)v_M(t) \rangle_2$, —
 - (i) pick two particles at random at time $t = 0$,
 - (ii) calculate the probability that they go from $(x, 0)$ to (y, t) and $(\tilde{x}, 0)$ to (\tilde{y}, t) , that there are an equal number of particles on both sides of x and \tilde{y} at $t = 0$ and t respectively,
 - (iii) multiply by $v(0)\tilde{v}(t)$ and integrate with respect to $x, y, \tilde{x}, \tilde{y}$.

- Using our approach we get analytic results for the VAF. We recover the results of Jepsen, Lebowitz, Sykes and Percus. **Our approach is much simpler than the earlier approaches.** In addition we get analytic results for the long time behaviour where finite size effects become important.
[\[A. Roy, O. Narayan, A. Dhar, S. Sabhapandit, JSP \(2012\)\]](#)

Equal mass HP gas



Simulation results —
also reproduced by exact analysis.

Comparison between harmonic chain (HC) and hard particle gas (HPG):

- 1 Both integrable models
- 2 Both diffusive at intermediate time scales.
- 3 VAF — $\sin(\omega_0 t)/t^{1/2}$ in HC and $\sim -1/t^3$ in HPG.
- 4 Finite size effects very different — MSD keeps oscillating in HC, saturates to equilibrium value for HPG.

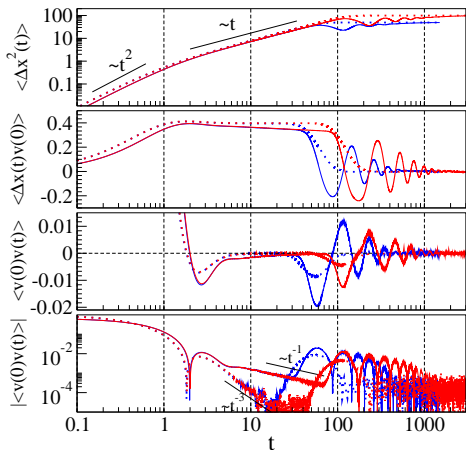
- What about the case when alternate particles have different masses?
From momentum and energy conservation we have

$$v'_l = \frac{(m_l - m_{l+1})}{(m_l + m_{l+1})} v_l + \frac{2m_{l+1}}{(m_l + m_{l+1})} v_{l+1}$$

$$v'_{l+1} = \frac{2m_l}{(m_l + m_{l+1})} v_l + \frac{(m_{l+1} - m_l)}{(m_l + m_{l+1})} v_{l+1} .$$

- In this case the mapping to non-interacting particles breaks down and we do not have any exact results — Simulation results.

Hard particle gas- simulation results



Alternate mass HPG (solid lines) compared with equal mass HPG.

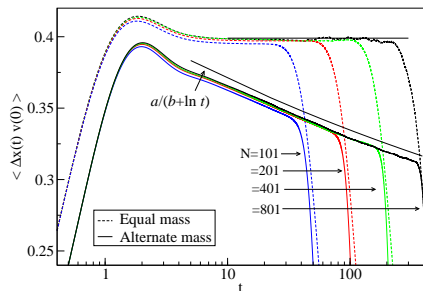
$N = 101$ (blue) and $N = 201$ (red) particles, density $\rho = 1$ and $k_B T = 1$. Alternate particles have masses 1.5 and 0.5.

Note:

VAF for AM-HPG is close to $\sim -1/t$.

Oscillations at large times (sound waves).

Hard particle gas- behaviour of $D(t)$.

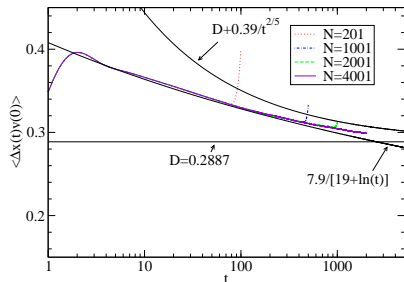


Plot of $D(t) = \langle \Delta x(t) v(0) \rangle$ for the alternate mass gas for various system sizes. We see a logarithmic decay of the diffusion constant. Dashed line shows saturation to the expected Jepsen value $1/\sqrt{2\pi} \approx 0.4$ for equal mass HPG.

A Roy, O. Narayan, A. Dhar and S. Sabhapandit, JSP (2012).

Contradicts results of mode-coupling theory (H van Beijeren) which predicts —
 $D(t) = D + 0.39/t^{2/5}$ with $D = k_B T / (2nc) = 0.2887$.

Hard particle gas - behaviour of $D(t)$ [Latest simulations !]



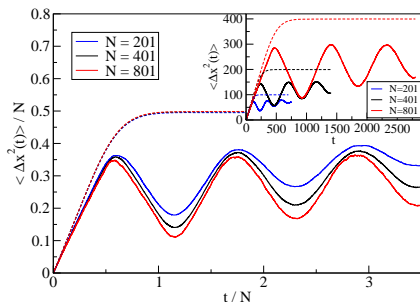
Plot of $D(t) = \langle \Delta x(t)v(0) \rangle$ for the alternate mass gas for larger system sizes, longer times.

Fit to Beijeren formula from mode-coupling theory ? – **Not conclusive.**

Slow decay to a finite asymptotic diffusion constant $D = k_B T / (2nc)$, where c is the sound speed.

Note that diffusion constant is independent of mass ratio and depends only on the average density. For unit density and temperature, $D = 1/\sqrt{2\pi} = 0.3989\dots$ for equal mass case and this changes to $D = 1/(2\sqrt{3}) = 0.2886\dots$ **even if the masses are different by arbitrarily small amounts.**

Hard particle gas - Long time behaviour



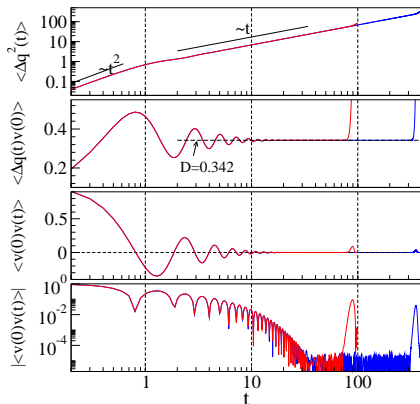
MSD as a function of time for three system sizes $N = 201, 401, 801$.

Equilibrium saturation value for alternate mass and equal mass HPG are the same but the approach to this is very different.

Fermi-Pasta-Ulam chain: Short time behaviour

Hamiltonian given by

$$H = \sum_{l=1}^N \frac{m}{2} \dot{q}_l^2 + \sum_{l=1}^{N+1} \left[\frac{k}{2} (q_l - q_{l-1})^2 + \frac{\nu}{4} (q_l - q_{l-1})^4 \right]$$

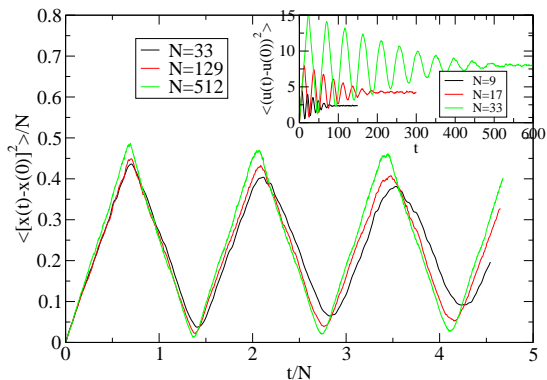


We see that there is a fast convergence of $D(t)$ to the expected diffusion constant $D = k_B T / (2nc) = 0.342$

Sound speed c can be calculated from one-dimensional hydrodynamics theory (H. Spohn, 2013).

VAF $\sim \sin(\omega_0 t) e^{-At}$.
Compare with HC ($\sim \sin(\omega_0 t) / t^{1/2}$).

Fermi-Pasta-Ulam chain: Long time behaviour



Oscillations with time period N/c and eventual saturation to equilibrium value $\langle [\Delta x(t)]^2 \rangle \rightarrow 2\langle x^2 \rangle \sim N$ (unlike harmonic case).

Sound waves with noise and dissipation

We consider a hydrodynamic description of the one-dimensional gas in terms of soundwaves which are acted on by momentum-conserving noise and dissipation. Sound modes equations:

$$m\ddot{q}_l = -k(2q_l - q_{l+1} - q_{l-1}) - \gamma(2\dot{q}_l - \dot{q}_{l+1} - \dot{q}_{l-1}) + (2\xi_l - \xi_{l+1} - \xi_{l-1}).$$

For equilibration we require

$$\langle \tilde{\xi}_p(t) \tilde{\xi}_{q'}(t') \rangle = \frac{2\gamma k_B T}{\omega_p^2} \delta(t - t') \delta_{q, q'}.$$

Solving the linear equations we get the following correlations for the middle particle:

$$\langle q(t)v(0) \rangle = \frac{2k_B T}{m(N+1)} \sum_{s=1,3,\dots} \frac{1}{\beta_p} e^{-\alpha_p t} \sin(\beta_p t),$$

$$\langle v(t)v(0) \rangle = \frac{2k_B T}{m(N+1)} \sum_{s=1,3,\dots} e^{-\alpha_p t} \left[\cos(\beta_p t) - \frac{\alpha_p}{\beta_p} \sin(\beta_p t) \right].$$

Diffusion constant:

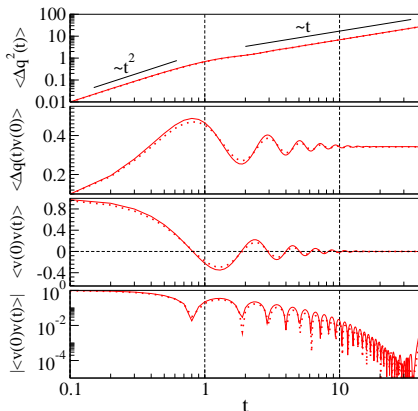
$$\lim_{t \rightarrow \infty} \langle q(t)v(0) \rangle = \frac{k_B T}{mc\pi} \int_0^\infty dx \frac{\sin x}{x} = \frac{k_B T}{2\rho c}.$$

Sound waves with noise and dissipation – comparison with FPU data

Here we show a comparison of the predictions of the damped sound model with the simulation results of the FPU chain for $N = 65$. The constants k and γ are used as fitting parameters.

It is clear that this model seems to provide a good description of the FPU chain data.

The decay of the VAF is as $\sim \sin(\omega_0 t)e^{-\alpha t}$.



Velocity autocorrelation function

$$\langle v(t)v(0) \rangle = \frac{2k_B T}{m(N+1)} \sum_{s=1,3,\dots} e^{-\alpha_p t} \left[\cos(\beta_p t) - \frac{\alpha_p}{\beta_p} \sin(\beta_p t) \right].$$

For $N \rightarrow \infty$, naive asymptotic (large t) analysis gives

$$\langle v(t)v(0) \rangle \sim \frac{e^{-at}}{t^{1/2}}.$$

This agrees with the prediction of fluctuating hydrodynamics (Spohn, 2013).

Not clear why the form $\sin(\omega t)e^{-at}/t^{1/2}$ seen in the numerics is not obtained!
Do the oscillations vanish at large times ?

- Effect of non-integrable interactions on tagged particle diffusion was studied.
- Tagged particle motion in Hamiltonian systems is probably diffusive in all cases. Diffusion constant known exactly for equal mass hard particle model, harmonic chain. Diffusion constant from linearized hydrodynamic equations is $D = k_B T / (2\rho c)$. The speed of sound in terms of parameters of microscopic models is known [Spohn (2013)].
- For the alternate mass case (both hard particle and Lennard-Jones gas), approach to asymptotic behaviour seems to be slow. For the FPU case we get fast approach to the expected asymptotic diffusion constant.
- The velocity autocorrelation function can have a wide range of asymptotic behaviour including power-law decay, oscillatory decay as well as exponential decay.
- The approach to equilibration and finite-size effects are also very different in different models.
- No long time equilibration in harmonic chain and near recurrences.

Lennard-Jones gas

The Hamiltonian of the Lennard Jones gas is taken to be

$$H = \sum_{l=1}^N \frac{m}{2} \dot{x}_l^2 + \sum_{l=1}^{N+1} \left[\frac{1}{(x_l - x_{l-1})^{12}} - \frac{1}{(x_l - x_{l-1})^6} \right].$$

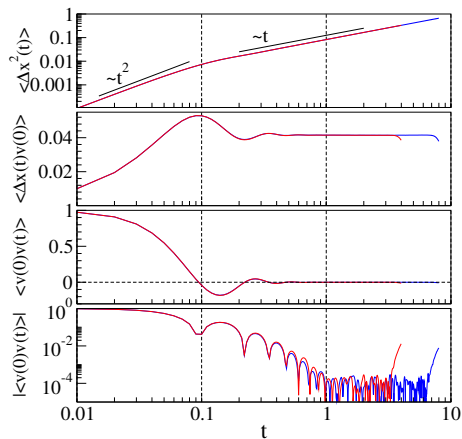
where x 's are the positions of the particles.

The particles are inside a box of length L and we fix particles at the boundaries by setting $x_0 = 0$ and $x_{N+1} = L$. The mean inter-particle spacing is thus $a = L/(N + 1)$.

Main observations:

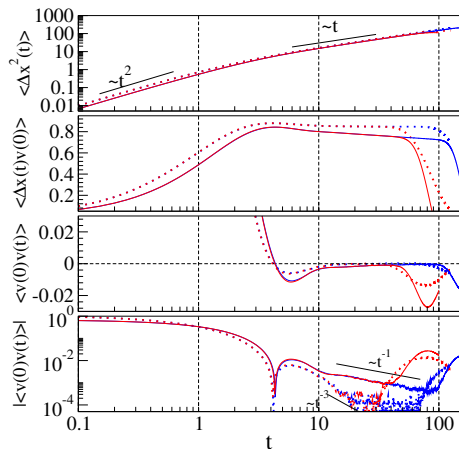
- We observe that at high density, the behaviour is similar to that of the FPU chain.
- At low densities, the behaviour resembles that of the hard particle gas.
- This behaviour is easy to understand when we look at the L-J potential as a function of a and evaluate the effective spring constant, under harmonic approximation, at various values of a . For $a = 1.0$, the effective spring constant is 114. Because of this high effective spring constant the L-J gas behaves like an anharmonic chain (FPU). For $a = 3.0$ the effective spring constant is almost zero.

Lennard-Jones gas - High density correlations



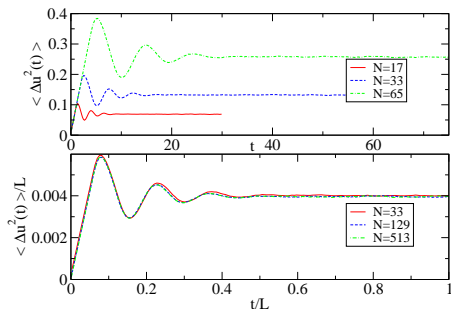
Short time correlation functions of the central particle on LJ chains of sizes 65 (red) and 129 (blue) with interparticle separation 1.0

Lennard-Jones gas - Low density correlations



Short time correlation functions of the central particle on LJ chains of sizes 65 (red) and 129 (blue) with interparticle separation 3.0. The equal mass case is represented by dotted lines while solid lines represent the alternate mass case.

Lennard-Jones gas: Long time behaviour (high density case)



Mean square displacement of central particle on a gas of particles with nearest neighbor Lennard-Jones interaction potential for different sizes N . The parameters were chosen as $L/(N+1) = 1$ and $T = 1$. The effective spring constant in the harmonic approximation is large in this case ($k \approx 114$).