Computational physics

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Contents

Molecular Dynamics

- So far we dealt with stochastic simulation methods of many-body systems, namely, with Monte Carlo (MC) methods.
- MC simulation generates states according to Boltzmann (or canonic) distribution.
- In MC we want to estimate the expectation value

$$\left\langle \mathcal{O} \right\rangle_{\mathsf{ens}} = \frac{\int d\mathbf{p}^{N} d\mathbf{r}^{N} \mathcal{O}\left(\mathbf{r}^{N}, \mathbf{p}^{N}\right) e^{-\beta \mathcal{H}\left(\mathbf{r}^{N}, \mathbf{p}^{N}\right)}}{\int d\mathbf{p}^{N} d\mathbf{r}^{N} e^{-\beta \mathcal{H}\left(\mathbf{r}^{N}, \mathbf{p}^{N}\right)}} \qquad (1)$$

or rather the configurational version

$$\left\langle \mathcal{O} \right\rangle_{\rm ens} = \frac{\int d\mathbf{r}^N \ \mathcal{O}\left(\mathbf{r}^N\right) e^{-\beta \mathcal{U}\left(\mathbf{r}^N\right)}}{\int d\mathbf{r}^N e^{-\beta \mathcal{U}\left(\mathbf{r}^N\right)}},$$
 (2)

where the Hamiltonian $\mathcal{H} = \mathcal{K} + \mathcal{U}$ is a sum of a kinetic \mathcal{K} and a potential part \mathcal{U} .

 The MC simulation generates a stochastic sequence (Markov chain) of states r^N with distribution

$$\lim_{\tau \to \infty} P\left(\mathbf{r}^{N}(\tau)\right) = \frac{e^{-\beta \mathcal{U}\left(\mathbf{r}^{N}(\tau)\right)}}{\int d\mathbf{r}^{N} e^{-\beta \mathcal{U}\left(\mathbf{r}^{N}(\tau)\right)}}$$
(3)

and the ensemble average becomes

$$\langle \mathcal{O} \rangle_{\text{ens}} = \lim_{\tau_{\text{obs}} \to \infty} \frac{1}{\tau_{\text{obs}}} \sum_{\tau=1}^{\tau_{\text{obs}}} \mathcal{O}\left(\mathbf{r}^{N}(\tau)\right).$$
 (4)

A deterministic type of N-body simulation methods is molecular dynamics (MD), it generates trajectories of interacting particles by numerically solving Newton's equations of motion.

• The Hamiltonian of *N* classical particles is $\mathcal{H} = \mathcal{K} + \mathcal{U}$ with

$$\mathcal{K} = \sum_{i=1}^{N} \frac{\mathbf{p}_{i}^{2}}{2m_{i}} \text{ and } \mathcal{U} = \sum_{i=1}^{N} U_{1}(\mathbf{r}_{i}) + \sum_{i=1}^{N-1} \sum_{j=i+1}^{N} U_{2}(\mathbf{r}_{i}, \mathbf{r}_{j}) + \dots$$
(5)

► From Hamilton's equations $\dot{\mathbf{p}}_i = -\frac{\partial \mathcal{H}}{\partial \mathbf{r}_i}$ and $\dot{\mathbf{r}}_i = \frac{\partial \mathcal{H}}{\partial \mathbf{p}_i}$ we get Newton's equations of motion

$$m_i \ddot{\mathbf{r}}_i = -\nabla_{\mathbf{r}_i} \mathcal{U} = \mathbf{f}_i = \mathbf{f}_1(\mathbf{r}_i) + \sum_{j \neq i} \mathbf{f}_2(\mathbf{r}_i, \mathbf{r}_j) + \dots$$
 (6)

- f₁ is an external force, like, gravity, electromagnetic forces, container walls, etc.
- ▶ f₂(r_i, r_j) = f₂(r_{ij}), where r_{ij} = |r_i r_j|, is a force due to a pair potential, like, Lennard-Jones potential, Coulomb potential, etc.
- ► The initial conditions (r^N(t = 0), p^N(t = 0)) determine the time evolution of the system.
- The ergodic hypothesis links MC to MD simulations, it states that the time spent by a system in some region of the phase space of microstates with the same energy is proportional to the area of this region.

The ergodic hypothesis: Time averaging (the MD approach) equals ensemble averaging (the MC approach):

$$\langle \mathcal{O} \rangle_{\text{time}} = \lim_{t_{\text{obs}} \to \infty} \frac{1}{t_{\text{obs}}} \sum_{t=0}^{t_{\text{obs}}} \mathcal{O}(t)$$

$$\stackrel{!}{=} \langle \mathcal{O} \rangle_{\text{ens}} = \int d\mathbf{p}^{N} d\mathbf{r}^{N} \, \mathcal{O}(\mathbf{r}^{N}, \mathbf{p}^{N}) P(\mathbf{r}^{N}, \mathbf{p}^{N})$$
(7)

Caution: Is not always true. Ergodicity breaking in glasses or spin systems below T_c .

Comment on ensambles:

- ► The natural ensemble of MC is the canonical or *NVT* ensemble, i.e., temperature *T* is fixed.
- The natural ensemble of MD is the microcanonical or NVE ensemble, i.e., total energy E is fixed.
- The equivalence of ensembles holds only if we choose *E* and *T* consistently: $E = \langle E \rangle_{NVT}$ (or $T = \langle T \rangle_{NVE}$), i.e., if the total energy of MD is chosen to be the average energy of MC. Caution: Is not always true. Consider, for example, energy fluctuations.

Skeleton of a molecular dynamics simulation

```
initialisation();
for (t=0;t<t_max;t++)
{calculate_force();
    integrate();
    sample_averages();
}
```

- Specify the pair potential, initial temperature, number of particles, box size, time step.
- Select initial configuration (positions and velocities).
- Compute force on all particles.
- Integrate Newton's equation of motion.
- Calculate averages of observables, like, temperature, pressure, mean-square displacement, etc.

Common pair potentials

▶ The Lennard-Jones (or 12-6) potential,

$$U^{LJ}(r) = 4\epsilon \left((\sigma/r)^{12} - (\sigma/r)^6 \right),$$

approximates the interaction between a pair of neutral atoms.

- The $1/r^{12}$ term describes Pauli repulsion.
- The $1/r^6$ term describes van der Waals attraction.
- ϵ is an energy and σ a length scale.
- Other idealized potentials:
 - ► Hard-sphere (no energy scale): $U^{HS}(r) = \begin{cases} \infty & (r < \sigma) \\ 0 & (r \ge \sigma) \end{cases}$
 - Soft-sphere (ν controls the softness): $U^{SS}(\mathbf{r}) = \epsilon(\sigma/r)^{\nu}$
 - Square-well potential, see Figure 2.
- Ions obey Coulomb interaction: U^{zz}(r_{ij}) = ^{z_iz_j}/_{4πε₀r_{ij}}, with vacuum permittivity ε₀ and charges z_i and z_j on ions i and j.
- Long-range potential U(r) ∝ r^{-ν} with ν ≤ d, where d is the dimension of the system, e.g., Coulomb interaction, needs special treatment.

Common pair potentials



Figure 2: (a) Hard-sphere potential. (b) Square-well potential. (c) Soft-sphere potential with $\nu = 1$ (long-range). (d) Soft-sphere potential with $\nu = 12$ (short-range).

Periodic boundary conditions (PBC)

- Use PBC in order to mimic an infinite bulk surrounding the N-particle system.
- ► The central box with side length *L* is the primitive cell of an infinite lattice of identical cells.



Figure 3: 2D periodic system. Particles can enter or leave each box across each of the 4 edges.



Figure 4: Minimum image convention. Dashed box is centered around particle 1. Dashed circle represents potential cutoff.

Truncation of the interaction

- ► Total energy in periodic system is $U = \frac{1}{2} \sum_{i,j,\mathbf{n}}^{\prime} U(|\mathbf{r}_{ij} + \mathbf{n}L|)$, where the sum over **n** indicates a sum over the whole lattice and the prime indicates that i = j is excluded for $\mathbf{n} = 0$.
- In practice, we consider only nearest periodic images, i.e.,

$$r_{ij} = \min_{\mathbf{n}} \{ |\mathbf{r}_{ij} + \mathbf{n}L| \}$$
(8)

and truncate the interaction at some $r_c < L/2$.

Total energy is a sum of truncated interactions and a tail contribution:

$$\mathcal{U} \approx \sum_{i < j} U_{trunc}(r_{ij}) + \frac{N\rho}{2} \int_{r_c}^{\infty} dr \ 4\pi r^2 U(r), \qquad (9)$$

assuming homogeneous system for $r \ge r_c$ with an average number density $\rho = N/L^d$.

► Tail contribution is infinite for U(r) ∝ r^{-ν} with ν ≤ 3, which is a criterion for a long-range interaction.

Truncation of the interaction

 In order to remove discontinuities in the energy (impulsive forces) and problems with energy conservation use a truncated and shifted potential:

$$U_{shift}(r) = \begin{cases} U(r) - U(r_c) & (r \le r_c) \\ 0 & (r > r_c) \end{cases}$$
(10)

Even better is a shift-force potential, where force goes smoothly to zero at r_c and which removes problems in energy conservation and numerical instability in the equation of motion,

$$U_{shift-force}(r) = \begin{cases} U(r) - U(r_c) - \left(\frac{dU(r)}{dr}\right)_{r=r_c} (r-r_c) & (r \le r_c) \\ 0 & (r > r_c) \\ (11) \end{cases}$$

 Caution: Shifted potentials change thermodynamic properties of the system (a correction is possible).

Verlet neighbor list

- ► Verlet neighbor list avoids an naive force evaluation with N(N − 1)/2 operations.
- Store initially all neighbors of each particle within $r_l > r_c$ in a list with dimension $\frac{4}{6}\pi r_l^3 \rho N$.
- Use neighbor list to calculate the forces until

$$\sum_{\text{steps}} \max_{i} |\mathbf{v}_{i}| > \frac{r_{l} - r_{c}}{2\Delta t},$$

otherwise refresh the list.

With increasing r_l - r_c the frequency of updates decreases, on the other hand, the stored number of noninteracting particles increases.



Figure 5: Particle 1 interacts with particles within r_c . Verlet list contains all particles $r_l > r_c$.

Cell-linked list

- Verlet list becomes inefficient for large N due to huge memory demand and expensive list update.
- Divide the simulation box into a regular lattice of M^d cells of size r^d_c with approximately N_c = N/M^d particles per cell.
- A particle interacts with particles within the same cell and with particles from 4 (or 13) neighboring cells in 2D (or 3D).

21	22	23	24	25
16	17	18	19	20
11	12	13	14	15
6	7	8	9	10
1	2	3	4	5



Figure 6: Simulation box is divided into $M \times M$ cells of size $r_c \times r_c$. For example, particles in cell 13 interact with cells 9, 14, 18, 19.

Figure 7: A close-up of cells 1 and 2, showing particles and the link-list structure. Particle 8 (or 10) is the head of chain in cell 1 (or 2).

Cell-linked list



Figure 9: Construction of the linked-list array LIST and the head-of-chain array HEAD. Here simulation box is a unit cube $[-0.5, 0.5]^3$ and cell size is 1/M.

- ► Only 5NN_c (or 14NN_c) pairs in 2D (or 3D) need to be examined.
- Construction of Verlet list using the cell-linked list is possible (now size of the cell is r_l).

Force calculation with cell-linked list

```
for (icell=1;icell<=ncell;icell++) // go over all cells</pre>
 {i=head[icell]; // head of icell
   while (i!=0) // last particle in cell if list[i]=0
    {j=list[i]; // next particle in icell
      while (j!=0) // go over all particles in icell
       {dx=Rx[i]-Rx[j]; // apply PBC
        if (dx*dx+dy*dy<r_c*r_c)</pre>
         {...;} // force calculation
        j=list[j]; // next particle in icell
       }
      jcello=4*(icell-1);
      for (nabor=1;nabor<=4;nabor++) // neighbors of icell</pre>
       {jcell=map[jcello+nabor]; // index of neighbor cell
        j=head[jcell]; // head of neighbor cell
        while (j!=0) // go over all particles in jcell
         {...; j=list[j];} // force calculation
       }
      i=list[i]; // next particle in icell
    }
```

Integration of the equation of motion

What are properties of a good integrator?

- Should be accurate at large time steps.
- Should duplicate the classical trajectory as closely as possible.
- Like Newtons equation of motion, the integrator must be time-reversal invariant, i.e., under time-reversal t → -t (r → r and p → -p) particles follow the forward trajectory in reverse order.
- Long-time energy and momentum conservation.
- The integrator should be symplectic, i.e., should preserve the phase space area as predicted by Liouville's theorem.
- Single force evaluation per time step.

Verlet algorithm

Verlet integration approximates 2nd order derivative with a 2nd order central difference:

$$\ddot{\mathbf{r}}(t) \approx \frac{\frac{\mathbf{r}(t+\delta t)-\mathbf{r}(t)}{\delta t} - \frac{\mathbf{r}(t)-\mathbf{r}(t-\delta t)}{\delta t}}{\delta t} \qquad (12)$$
$$\mathbf{r}(t+\delta t) - 2\mathbf{r}(t) + \mathbf{r}(t-\delta t) = \mathbf{f}(t)$$

$$= \frac{\mathbf{r}(t+\delta t) - 2\mathbf{r}(t) + \mathbf{r}(t-\delta t)}{\delta t^2} = \frac{\mathbf{f}(t)}{m} \quad (13)$$

Basic Verlet algorithm

$$\mathbf{r}(t+\delta t) = 2\mathbf{r}(t) - \mathbf{r}(t-\delta t) + \frac{\mathbf{f}(t)}{m}\delta t^2$$
(14)

 Discretization error via Taylor expansion of the position r around t

$$\mathbf{r}(t+\delta t) = \mathbf{r}(t) + \mathbf{v}(t)\delta t + \frac{\mathbf{f}(t)}{2m}\delta t^2 + \mathcal{O}(\delta t^3) \quad (15)$$

$$\mathbf{r}(t-\delta t) = \mathbf{r}(t) - \mathbf{v}(t)\delta t + \frac{\mathbf{f}(t)}{2m}\delta t^2 - \mathcal{O}(\delta t^3) \quad (16)$$

Verlet algorithm

Summing these two equations gives

$$\mathbf{r}(t+\delta t) = 2\mathbf{r}(t) - \mathbf{r}(t-\delta t) + \frac{\mathbf{f}(t)}{m}\delta t^2 + \mathcal{O}(\delta t^4) \qquad (17)$$

- ► Is time-reversible due to symmetrical roles of $\mathbf{r}(t + \delta t)$ and $\mathbf{r}(t \delta t)$.
- ► Local error is of order δt^4 , because terms of order δt^3 (jerk or $\ddot{\mathbf{r}}$) cancel out.
- ► Note that Verlet algorithm does not use v to compute new positions, however, v(t) may be obtained via

$$\mathbf{v}(t) = \frac{\mathbf{r}(t+\delta t) - \mathbf{r}(t-\delta t)}{2\delta t} + \mathcal{O}(\delta t^2)$$
(18)

Leap Frog algorithm

Write Taylor expansion of the position r in a different form

$$\mathbf{r}(t+\delta t) = \mathbf{r}(t) + \left(\mathbf{v}(t) + \frac{\mathbf{f}(t)}{m}\frac{\delta t}{2}\right)\delta t + \mathcal{O}(\delta t^3)$$
(19)

$$\Rightarrow \mathbf{r}(t+\delta t) = \mathbf{r}(t) + \mathbf{v}(t+\delta t/2)\delta t + \mathcal{O}(\delta t^3)$$
(20)

• Taylor expansion of the velocity \mathbf{v} around t

$$\mathbf{v}(t+\delta t/2) = \mathbf{v}(t) + \frac{\mathbf{f}(t)}{m}\frac{\delta t}{2} + \mathcal{O}(\delta t^2) \qquad (21)$$

$$\mathbf{v}(t-\delta t/2) = \mathbf{v}(t) - \frac{\mathbf{f}(t)}{m}\frac{\delta t}{2} + \mathcal{O}(\delta t^2)$$
 (22)

Subtracting these two equations gives

$$\mathbf{v}(t+\delta t/2) = \mathbf{v}(t-\delta t/2) + \frac{\mathbf{f}(t)}{m}\delta t + \mathcal{O}(\delta t^3)$$
(23)

- Note that, velocities are given at mid-step.
- Leap Frog algorithm is also time-reversible.

The great integrator (Velocity Verlet algorithm)

 Velocity Verlet algorithm stores positions, velocities and forces at the same time.

$$\mathbf{r}(t+\delta t) = \mathbf{r}(t) + \mathbf{v}(t)\delta t + \frac{\mathbf{f}(t)}{2m}\delta t^2 \qquad (24)$$

$$\mathbf{v}(t+\delta t) = \mathbf{v}(t) + \frac{\mathbf{f}(t+\delta t) + \mathbf{f}(t)}{2m} \delta t$$
 (25)

- Velocity Verlet algorithm involves two stages:
 - Calculate $\mathbf{r}(t + \delta t)$ and $\mathbf{v}(t + \delta t/2) = \mathbf{v}(t) + \frac{\mathbf{f}(t)}{2m} \delta t$
 - Calculate $\mathbf{f}(t + \delta t)$ and $\mathbf{v}(t + \delta t) = \mathbf{v}(t + \delta t/2) + \frac{\mathbf{f}(t + \delta t)}{2m} \delta t$.
- Velocity Verlet algorithm is equivalent to the original Verlet algorithm.
- ► Note that, the Taylor expansion of r up to δt², see Eq.(24), is the simple Euler integrator. Although it is similar to Verlet method it is not time-reversible and area preserving and exhibits catastrophic energy drift.

Schema of the Verlet family



Figure 10: (a) Verlet method. (b) Leap-frog form. (c) Velocity-Verlet algorithm. Acceleration is denoted as $\mathbf{a} = \mathbf{f}/m$.

- Absence of long-term energy drift, phase area preservation and time reversibility of the Verlet algorithm can be proofed using discretized version of the Liouville equations.
- Verlet algorithm can be derived from variational principle, as a consequence a Verlet trajectory can still be close to some true trajectory of the system over a time that is longer than the time it takes the Lyapunov instability to develop.

Reduced units

- It is convenient to express quantities in reduced units due to:
 - Law of corresponding states, i.e., many combinations of ρ, T, ε and σ correspond to the same state in reduced units.
 - ► Avoidance of numerical over- or underflow, i.e., all quantities are of order O(1).
- For a pair potential of the form U(r) = εf(r/σ) the natural choice of basic units is
 - σ as length scale
 - ϵ as energy scale
 - mass m
- Some quantities in reduced units
 - Number density $\rho^* = \rho \sigma^3$
 - Temperature $T^* = k_B T/\epsilon$
 - Time $t^* = \sqrt{\epsilon/m\sigma^2}t$
 - Energy $E^* = E/\epsilon$
 - Pressure $P^* = P\sigma^3/\epsilon$
- Alternatively, use $k_B T$ as energy scale.

Starting up the simulation

- Initial positions
 - ► Face-centered cubic lattice will melt rapidly.
 - Start with an ideal gas and slowly increase the interaction (via σ or ε) to the desired value.
- Initial velocities
 - Chose randomly velocities form $P(v_x) = \sqrt{\frac{m}{2\pi k_B T}} \exp\left(-\frac{mv_x^2}{k_B T}\right)$ and analogously for v_y and v_z .
 - ► Alternatively, chose uniformly distributed velocities from [-v_{max}, v_{max}] (system rapidly relaxes to Maxwell-Boltzmann distribution)
 - Ensure that the overall momentum vanishes: $\sum_{i=1}^{N} m_i \mathbf{v}_i = 0$
 - Adjust velocities to the desired mean kinetic energy.
 - In thermal equilibrium: $\left<\frac{1}{2}m\mathbf{v}^2\right>=\frac{3}{2}k_BT$ in 3D.
 - ▶ The instantaneous kinetic temperature is $k_B T_K = \sum_{i=1}^N \frac{mv_i^2}{N_f}$ with N_f (= 3N 3 for a system with fixed total momentum) degrees of freedom.
 - ► Rescale velocities $\mathbf{v}_{\text{new}} = \mathbf{v}_{\text{old}} \sqrt{T/T_{\mathcal{K}}}$ in order to enforce the target tempature T.

Typical observables

• Kinetic energy:
$$\langle \mathcal{K} \rangle = \left\langle \sum_{i=1}^{N} \frac{1}{2} m \mathbf{v}_{i}^{2} \right\rangle$$

• Potential energy: $\langle \mathcal{U} \rangle = \left\langle \sum_{i=1}^{N-1} \sum_{j=i+1}^{N} U(r_{ij}) \right\rangle$

• Specific heat
$$C_V = \left(\frac{\partial E}{\partial T}\right)_V$$
 via

$$\langle \mathcal{U}^2 \rangle_{NVE} - \langle \mathcal{U} \rangle_{NVE}^2 = \langle \mathcal{K}^2 \rangle_{NVE} - \langle \mathcal{K} \rangle_{NVE}^2$$

= $\frac{3}{2} N k_B^2 T^2 \left(1 - \frac{3N k_B}{2C_V} \right)$

• Virial pressure:
$$P = \rho k_B T + \frac{1}{3V} \left\langle \sum_{i=1}^{N-1} \sum_{j=i+1}^{N} \mathbf{r}_{ij} \mathbf{f}_{ij} \right\rangle$$

Equation of state $P(\rho)$ of the Lennard-Jones fluid



Figure 11: Equation of state $P(\rho)$ of the Lennard-Jones fluid $P(\rho)$. Left: Isotherm at $T^* = 2$. Right: Isotherm below the critical temperature $T^* = 0.9 < T_c^* \approx 1.32$. Filled circles indicate the coexisting vapor and liquid phases. Circles are simulation results (N = 500).

Structural observable

Pair correlation function for isotropic and translation symmetric systems

$$g(r) = rac{V}{N^2} \left\langle \sum_{i=1}^{N-1} \sum_{j=i+1}^{N} \delta(r-r_{ij}) \right\rangle,$$

is the probability to find a pair of particles at distance r, relative to the probability of an corresponding ideal gas.



Figure 12: g(r) of a Lenard-Jones fluid close to triple point: $T^* \approx 1.504$ and $\rho^* \approx 0.844$

 $ho g(r) 4\pi r^2 dr \equiv$ average number of particles with interparticle distance in [r, r + dr]

Time correlation functions and transport coefficients

- ► Time correlation functions (\delta A(t)\delta B(0)) provide information about the dynamics of the system.
- Their integrals are often related to macroscopic transport coefficients.
- Transport coefficients relate a response of a system to a external perturbation.
 - For example: a particle drifts with a constant velocity v_{drift} = μf_{ext} when dragged through a viscous environment by an external force f_{ext}, where μ is called mobility.
- In equilibrium the system is thermally perturbed and the transport coefficients can be obtained:
 - via velocity autocorrelation function (VACF):

$$D = \mu k_B T = \frac{1}{d} \int_0^\infty dt \left\langle \mathbf{v}_i(t) \mathbf{v}_i(0) \right\rangle, \qquad (26)$$

which is called Green-Kubo relation and where \boldsymbol{D} is the diffusion constant.

or via mean-square displacement (MSD):

$$2dDt = \left\langle \left[\mathbf{r}_{i}(t) - \mathbf{r}_{i}(0) \right]^{2} \right\rangle$$
(27)

Velocity autocorrelation function



Figure 13: Left: MSD $\langle [\mathbf{r}_i(t) - \mathbf{r}_i(0)]^2 \rangle$ as a function of t. Note that for long times $\langle [\mathbf{r}_i(t) - \mathbf{r}_i(0)]^2 \rangle = 2dDt$. Right: VACF $\langle \mathbf{v}(t)\mathbf{v}(0) \rangle$ as a function of t.

Short-time behaviour of VACF:

$$\langle \mathbf{v}_{i}(t)\mathbf{v}_{i}(0)\rangle \approx \left\langle \mathbf{v}_{i}^{2}\right\rangle - \frac{1}{2}\left\langle \dot{\mathbf{v}}_{i}^{2}\right\rangle t^{2} = \left\langle \mathbf{v}_{i}^{2}\right\rangle \left(1 - \frac{1}{2}\omega_{E}t^{2}\right)$$
(28)

with Einstein frequency $\omega_E = \frac{\langle \nabla_{r_i}^2 \mathcal{U} \rangle}{3m}$ of a vibrating particle in the mean force of its neighbors.

Long-time tail of VACF



Figure 14: Velocity field of a 2D fluid surrounding a central particle (a) at short and (b) at long times.

 VACF does not decay exponentially at long times, but rather, algebraically

$$\langle \mathbf{v}_i(t)\mathbf{v}_i(0) \rangle \propto t^{-d/2},$$
 (29)

where d is the dimension of the system.

Simple explanation: a moving particle compresses the liquid in front of it and causes a vortex flow to circulate around it, due to momentum conservation.

Further transport coefficient: shear viscosity

- The viscosity of a fluid η expresses its resistance to shearing flows.

$$\langle P_{yx}(t \to \infty) \rangle_{ne} = -\eta \frac{\partial v_x}{\partial y}$$
 (30)

Shear viscosity from Green-Kubo relation:

$$\eta = \frac{V}{k_B T} \int_0^\infty dt \left\langle P_{\alpha\beta}(t) P_{\alpha\beta}(0) \right\rangle, \qquad (31)$$

where

$$P_{\alpha\beta} = \frac{1}{V} \left(\sum_{i=1}^{N} m v_{i\alpha} v_{i\beta} + \sum_{i=1}^{N-1} \sum_{j=i+1}^{N} r_{ij\alpha} f_{ij\beta} \right)$$
(32)

are the off-diagonal elements of the pressure tensor.

Calculation of ACF

$$\mathsf{For} \ \tau = 0, \dots, \tau_{\mathit{cor}}: \quad \langle \mathsf{A}(\tau)\mathsf{A}(0) \rangle = \frac{1}{\tau_{\mathit{max}}} \sum_{\tau_0 = 1}^{\tau_{\mathit{max}}} \mathsf{A}(\tau_0) \mathsf{A}(\tau_0 + \tau)$$



Figure 15: Calculation of ACF in a single sweep. Here $\tau_{cor} = 10$. The data A is correlated with itself to give the ACF. The latest imported data is shaded.

Canonical MD

- In the canonical (or NVT) ensemble the system is in thermal contact with a large heat bath.
- ► In NVT ensemble states are distributed according to $P(\mathbf{r}^N, \mathbf{p}^N) \propto e^{-\beta \mathcal{H}(\mathbf{r}^N, \mathbf{p}^N)}$ resulting in Maxwell-Boltzmann distribution of momenta $P(\mathbf{p}) = \left(\frac{\beta}{2\pi m}\right)^{3/2} e^{-\frac{\beta p^2}{2m}}$
- The relative variance of the kinetic energy per particle is

$$\frac{\left\langle \left(\frac{\mathcal{K}}{N}\right)^{2}\right\rangle_{NVT} - \left\langle \frac{\mathcal{K}}{N}\right\rangle_{NVT}^{2}}{\left\langle \frac{\mathcal{K}}{N}\right\rangle_{NVT}^{2}} = \frac{2}{3N}$$
(33)

- Thus, the kinetic energy per particle fluctuates in the canonical ensemble of a finite system.
- Note, the definition of the instantaneous kinetic temperature:

$$k_B T_{\mathcal{K}} = \frac{\langle 2\mathcal{K} \rangle}{N_f},\tag{34}$$

where N_f is the number of degrees of freedom.

Problematic method: Berendsen thermostat

At each time step rescale velocities by a factor

$$\mathbf{v}_{new} = \mathbf{v}_{old} \sqrt{1 + rac{\delta t}{\tau} \left(rac{T}{T_{\mathcal{K}}} - 1
ight)},$$
 (35)

where τ is the relaxation time of the thermostat.

- For τ = δt the thermostat keeps ⟨K⟩ constant and ⟨K²⟩ = 0, which is not the property of the canonical ensemble.
- Berendsen thermostat is an isokinetic scheme, which does not generate a canonical distritution.
- The equation of motion are not the Newtonian ones:

$$m\ddot{\mathbf{r}} = \mathbf{f} - \xi m \mathbf{v},\tag{36}$$

with friction coefficient $\xi = \frac{k_B T_K - k_B T}{2\tau k_B T_K}$.

 Berendsen thermostat dissipate energy uniformly in the system, it is a global thermostat.

Problematic method: Andersen thermostat

- Coupling to the heat bath via stochastic collisions.
- Each particle has a probability νδt per time step δt of undergoing a bath collision, where ν is the collision frequency.
- ► A bath collision involves assigning the particle a new velocity taken from the Maxwellian distribution with the desired temperature *T*.

$$\mathbf{v}_{\text{new}} = \begin{cases} \mathbf{v}_{\text{old}} & \text{if } \nu \delta t < \zeta' \\ \boldsymbol{\eta} & \text{if } \nu \delta t \ge \zeta' \end{cases}$$
(37)

with uniform random number $\zeta' \in [0,1]$ and

 $\eta = \sqrt{\frac{k_b T}{m}}(\zeta_1, \zeta_2, \zeta_3)$ where ζ_i are sampled from normal distribution with zero mean and unit variance.

- High ν leads to a totally stochastic dynamics, at low ν the dynamics is rather deterministic.
- This method satisfies detailed balance and generates canonical distribution.

Problematic method: Andersen thermostat

- Andersen thermostat dissipate energy on a spatially localized scale, it is a local thermostat.
- Momentum is not conserved (dynamics is unphysical).
 - Method disturbs the dynamics substantially for high ν .
 - Enhanced exponential decay of the VACF with increasing ν .
 - Decreasing diffusion with increasing ν .



Figure 16: MSD versus time for various values of the collision frequency ν of the Andersen thermostat.

Less problematic method: Langevin thermostat

- The original Langevin equation describes Brownian motion, i.e., every particle is coupled to viscous background and a stochastic heat bath.
- Langevin equation reads as

$$m\ddot{\mathbf{r}}_{i} = \mathbf{f}_{i} - \xi m\mathbf{v}_{i} + \sqrt{2m\xi k_{B}T}\boldsymbol{\eta}_{i}, \qquad (38)$$

where ξ is the friction constant. The stochastic variable η is assumed to be Gaussian white noise with zero mean and

$$\langle \eta_{i\alpha}(t)\eta_{j\beta}(t')\rangle = \delta_{ij}\delta_{\alpha\beta}\delta(t-t'),$$
 (39)

where $\alpha, \beta \in \{x, y, z\}$, such that equipartition is fulfilled.

- We assume that the random force is memoryless (or delta-correlated) and independent for different particles.
- ► The dynamics becomes diffusive in the long-time limit with diffusion constant $D = \frac{k_B T}{m\xi}$.

Numerical solution of overdamped Langevin equation

▶ For negligible inertia the 1D version of Eq.(38) becomes

$$\dot{x} = \frac{f}{\xi m} + \sqrt{\frac{2k_BT}{\xi m}}\eta = \frac{f}{\xi m} + \sqrt{2D}\eta$$
(40)

Introducing a Wiener process η(t) = dW/dt and using first order discretisation of the derivatives:

$$x(t+\delta t) = x(t) + \frac{f}{\xi m} \delta t + \sqrt{2D} \left[W(t+\delta t) - W(t) \right]$$
(41)

- Increments of the Wiener process W(t + δt) − W(t) are normally distributed with mean 0 and variance δt.
- ► Hence $W(t + \delta t) W(t) = \sqrt{\delta t}\zeta$, where ζ are a Gaussian random numbers with $\langle \zeta \rangle = 0$ and $\langle \zeta^2 \rangle = 1$.
- First order integrator of the overdamped Langevin equation

$$x(t+\delta t) = x(t) + \frac{f}{\xi m} \delta t + \sqrt{2D\delta t} \zeta, \qquad (42)$$

Numerical solution of Langevin equation

• Define $\sigma = \sqrt{\frac{2\xi k_B T}{m}}$ and $a = \frac{f}{m}$, and integrate Eq.(38) over a time step δt :

$$v(t+\delta t) = v(t) + \int_{t}^{t+\delta t} \left[a(x(s)) - \xi v(s)\right] ds + \sigma \left[W(t+\delta t) - W(t)\right]$$
(43)

• Approximate v(s) in $s \in [t, t + \delta t]$ with

$$v(s) = v(t) + (s - t) [a(x(t)) - \xi v(t)] + \sigma [W(s) - W(t)]$$

and hence

$$\int_{t}^{t+\delta t} v(s)ds = v(t)\delta t + \frac{\delta t^{2}}{2} \left[a(x(t)) - \xi v(t)\right] + \sigma \int_{t}^{t+\delta t} \left[W(s) - W(t)\right] ds \quad (44)$$

Numerical solution of Langevin equation

▶ Proceed in the same way with a(x(s)) using $\frac{da(x(t))}{dt} = \dot{r} \frac{\partial a}{\partial x}$, which yields

$$\int_{t}^{t+\delta t} a(x(s))ds = \frac{\delta t}{2} \left[a(x(t+\delta t)) + a(x(t)) \right]$$
(45)

• The integral of the Wiener increment in Eq.(44), $\int_{t}^{t+\delta t} [W(s) - W(t)] ds$, is a Gaussian variable with

$$\left\langle \left(\int_t^{t+\delta t} \left[W(s) - W(t) \right] ds \right)^2 \right\rangle = \frac{\delta t^3}{3}$$

~

$$\left\langle \left[W(t+\delta t)-W(t)
ight]\left(\int_{t}^{t+\delta t}\left[W(s)-W(t)
ight]ds
ight)
ight
angle \ =\ rac{\delta t^{2}}{2},$$

using $\langle W(s)W(s')\rangle = \min(s,s').$

• The last relation means that the stochastic variables $W(t + \delta t) - W(t)$ and $\int_{t}^{t+\delta t} [W(s) - W(t)] ds$ are correlated.

Numerical solution of Langevin equation

As above, see Eq.(42), W(t + δt) − W(t) is Gaussian with mean 0 and variance δt, thus

$$W(t+\delta t) - W(t) = \sqrt{\delta t}\zeta \qquad (46)$$
$$\int_{t}^{t+\delta t} [W(s) - W(t)] ds = \delta t^{3/2} \left(\frac{\zeta}{2} + \frac{\zeta'}{2\sqrt{3}}\right), \quad (47)$$

where ζ and ζ' are independent Gaussian variables with mean zero and variance $\langle \zeta^2 \rangle = \langle \zeta'^2 \rangle = 1$ and $\langle \zeta \zeta' \rangle = 0$.

Second order integrator of Langevin equation

$$\begin{aligned} x(t+\delta t) &= x(t) + v(t)\delta t + A(t) \\ v(t+\delta t) &= v(t) + \left[a(x(t+\delta t)) + a(x(t))\right] \frac{\delta t}{2} \\ &- \xi v(t)\delta t + \sigma \sqrt{\delta t}\zeta - \xi A(t) \\ A(t) &= \left[a(x(t)) - \xi v(t)\right] \frac{\delta t^2}{2} + \sigma \delta t^{3/2} \left(\frac{\zeta}{2} + \frac{\zeta'}{2\sqrt{3}}\right) \end{aligned}$$

Comments on the Langevin thermostat

- Langevin thermostat generates Maxwellian velocity distribution.
- VACF decays exponentially as

$$\langle \mathbf{v}(t)\mathbf{v}(0)\rangle = \langle \mathbf{v}^2 \rangle e^{-\xi t} = \frac{3k_BT}{m}e^{-\xi t}$$
 (48)

- The equation of motion does not conserve momentum, i.e., center of mass of the overall system diffuses.
- ► Hydrodynamic correlations are damped on length scales larger then √ⁿ/_{mξρ}, where ρ is the number density and η the shear viscosity of the molecular fluid.
- Langevin thermostat is local.

Up-to-date method: dissipative particle dynamics (DPD)

- DPD is similar to Langevin dynamics, there is also local friction and noise.
- However, in DPD the dissipative and the random force are pairwise and velocity differences of nearby particles are damped.
- DPD thermostat is local, Galilean invariant and conserves linear and angular momentum, which are the basic requirements for recovering the hydrodynamics on large length and time scales.
- The equation of motion is $m\ddot{\mathbf{r}}_i = \mathbf{f}_i$ with total forces

$$\mathbf{f}_{i} = \sum_{j(\neq i)} \left[\mathbf{f}^{C}(\mathbf{r}_{ij}) + \mathbf{f}^{D}(\mathbf{r}_{ij}, \mathbf{v}_{ij}) + \mathbf{f}^{R}(\mathbf{r}_{ij}) \right], \qquad (49)$$

where $\mathbf{r}_{ij} = \mathbf{r}_i - \mathbf{r}_j$ and $\mathbf{v}_{ij} = \mathbf{v}_i - \mathbf{v}_j$.

► f^C(r_{ij}) denotes a conservative force, for example, due to Lennard-Jones interaction.

Dissipative particle dynamics

The dissipative force reads as

$$\mathbf{f}^{D}(\mathbf{r}_{ij},\mathbf{v}_{ij}) = -\xi\omega^{D}(r_{ij})(\hat{\mathbf{r}}_{ij}\cdot\mathbf{v}_{ij})\hat{\mathbf{r}}_{ij},$$
(50)

with friction constant ξ , weight function $\omega^D(\mathbf{r}_{ij})$ and $\hat{\mathbf{r}}_{ij} = \frac{\mathbf{r}_{ij}}{|\mathbf{r}_{ij}|}$.

The random force reads as

$$\mathbf{f}^{R}(\mathbf{r}_{ij}) = \sigma \omega^{R}(r_{ij}) \zeta_{ij} \hat{\mathbf{r}}_{ij}, \qquad (51)$$

with noise strength σ , weight function $\omega^R(r_{ij})$ and Gaussian white noise $\zeta_{ij} = \zeta_{ij}$ with,

$$\langle \zeta_{ij} \rangle = 0$$
 and $\langle \zeta_{ij}(t) \xi_{kl}(t') \rangle = (\delta_{ik} \delta_{jl} + \delta_{il} \delta_{jk}) \delta(t - t')$ (52)

DPD generates states according to canonical distribution if

$$\sigma^2 = 2k_B T \xi \tag{53}$$

and

$$[\omega^R(r_{ij})]^2 = \omega^D(r_{ij}), \tag{54}$$

which is the fluctuation-dissipation theorem for the DPD method.

Dissipative particle dynamics

- One can rewrite DPD into a Langevin-type equations and thus into a Fokker-Planck equation, which describes the time evolution of the probability density function of r^N and v^N.
- ▶ The canonical distribution is the solution of the Fokker-Planck equation in the steady-state if both conditions Eq.(53) and Eq.(54) are satisfied.
- A simple choice of the weight functions

$$\omega^{D}(r) = \omega^{R}(r) = \begin{cases} 1 & \text{if } r < r_{c} \\ 0 & \text{else} \end{cases}$$
(55)

with cut-off distance r_c , i.e., the thermostat operates only if the interparticle distance is smaller then r_c .

Lowe-Andersen thermostat: DPD plus Andersen

- Bath collision between a pair of particles takes place with probability νδt provided that their distance is smaller then r_c.
- A bath collision then takes the form

$$m_{i}\mathbf{v}_{i}' = \begin{cases} m_{i}\mathbf{v}_{i} & \text{if } \nu\delta t < \zeta \\ m_{i}\mathbf{v}_{i} + \Delta\mathbf{p}_{ij} & \text{if } \nu\delta t \ge \zeta \end{cases}$$
(56)
$$m_{j}\mathbf{v}_{j}' = \begin{cases} m_{j}\mathbf{v}_{j} & \text{if } \nu\delta t < \zeta \\ m_{j}\mathbf{v}_{j} - \Delta\mathbf{p}_{ij} & \text{if } \nu\delta t \ge \zeta \end{cases}$$
(57)

where $\zeta \in [0,1]$ is a uniform random number and

$$\Delta \mathbf{p}_{ij} = \mu_{ij} \left(\zeta_{ij} - \frac{\mathbf{r}_i - \mathbf{r}_j}{|\mathbf{r}_i - \mathbf{r}_j|} \cdot (\mathbf{v}_i - \mathbf{v}_j) \right) \frac{\mathbf{r}_i - \mathbf{r}_j}{|\mathbf{r}_i - \mathbf{r}_j|}.$$
 (58)

is the momentum change.

Lowe-Andersen thermostat

 The stochastic variable with a dimension of a velocity is given by

$$\zeta_{ij} = \sqrt{\frac{k_B T}{\mu_{ij}}} \zeta', \tag{59}$$

where ζ' is sampled from normal distribution with zero mean and unit variance, and $\mu_{ij} = \frac{m_i m_j}{m_i + m_i}$ is the reduced mass.

- ► The procedure is carried out sequentially for each pair.
- Lowe-Andersen thermostat is local, Galilean invariant, and conserves linear and angular momentum.
- Further, it is straightforward to implement, e.g., mix velocity-Verlet integrator with bath collision scheme.

Non-equilibrium MD: shear flow

- Green-Kubo relation allows the estimation of the shear viscosity η in the limit of vanishing velocity gradients
 ^j =
 ^{∂vx}/_{∂v}.
- Non-equilibrium simulation method allows to investigate nonlinear regimes of fluids, for example:
 - Non-Newtonian character of the fluids at high shear rates, where

$$\langle P_{yx}(t \to \infty) \rangle_{ne} = -\eta \left(\dot{\gamma} \right) \dot{\gamma}$$
 (60)

- Shear banding, where the translational symmetry in y-direction is spontaneously broken as a result of a hydrodynamic instability.
- In order to simulate shear flows without introducion of walls the periodic boundary conditions must be modified.
- Such a modification was proposed by Lees and Edwards.

Non-Newtonian viscosity of suspensions



log (γ́)

Figure 17: Representation of relative viscosity η_r versus shear rate $\dot{\gamma}$ for a fluid suspension. ϕ denotes the packing fraction.

- ► For $\dot{\gamma} \rightarrow 0$, the suspension is Newtonian except for the yield stress behavior of very dense suspensions.
- All suspensions generally shear-thin at low to intermediate $\dot{\gamma}$.
- With increasing shear rate, there is a Newtonian plateau and finally a steep shear-thickening region.

Lees-Edwards boundary condition

- Boxes in the top layer (B,C,D) move with velocity Lγ to the right, boxes in the bottom layer (F,G,H) move with velocity Lγ to the left.
- A particle that leaves the box in y direction at the top and reenters at the bottom is displaced appropriately both in position and velocity space.



Figure 18: Homogeneous shear boundary conditions.

Lees-Edwards boundary condition

Displacement of the upper box relative to the cental box:

```
STRAIN+=shear_rate*ly*dt;
STRAIN-=lx*floor(STRAIN/lx);
```

```
shear_rate refers to \dot{\gamma}.
```

Periodic minimum image convention (force calculation):

```
dx=Rx[i]-Rx[j];
dy=Ry[i]-Ry[j];
dx-=STRAIN*floor(0.5+dy/ly);
dx-=lx*floor(0.5+dx/ly);
dy-=ly*floor(0.5+dy/ly);
```

Periodic boundary crossing:

```
Rx[i]-=STRAIN*floor(Ry[i]/ly);
Vx[i]-=shear_rate*ly*floor(Ry[i]/ly);
Rx[i]-=lx*floor(Rx[i]/lx);
Ry[i]-=ly*floor(Ry[i]/ly);
```

- Note that a sheared system heats (viscous heating) up and a thermostat is needed.
- Viscous heating is the transfer of coherent motion into non-coherent molecular fluctuations. Neighboring fluid layers move at different velocities relative to each other. This leads to collisions between the particles and to redistribution of kinetic energy.
- We favor profile-unbiased thermostat, which does not perturb the velocity profile.
- A DPD or Lowe-Andersen thermostat is by construction unbiased, because it act on relative velocities.

Hard sphere event-driven MD

- Calculate the time of the next collision t + t_{ij} between a pair of particles with positions r_i and r_j and velocities v_i and v_j at time t.
- The overlap condition is

$$|\mathbf{r}_{ij}(t+t_{ij})| = |\mathbf{r}_{ij} + \mathbf{v}_{ij}t_{ij}| = \sigma,$$
(61)

where σ is the diameter, $\mathbf{r}_{ij} = \mathbf{r}_i - \mathbf{r}_j$ and $\mathbf{v}_{ij} = \mathbf{v}_i - \mathbf{v}_j$.

- If $\mathbf{r}_{ij} \cdot \mathbf{v}_{ij} = b_{ij} > 0$ particles are going away from each other.
- For b²_{ij} − v²_{ij}(r²_{ij} − σ²) > 0 there are to real solutions and the smaller corresponds to impact:

$$t_{ij} = \frac{-b_{ij} - \sqrt{b_{ij}^2 - v_{ij}^2(r_{ij}^2 - \sigma^2)}}{v_{ij}^2}$$
(62)

Hard sphere event-driven MD

 Using linear momentum and kinetic energy energy conservation we obtain the collision dynamics:

$$m_i \mathbf{v}'_i = m_i \mathbf{v}_i + \Delta \mathbf{p}_{ij}$$
 (63)

$$m_j \mathbf{v}'_j = m_j \mathbf{v}_j - \Delta \mathbf{p}_{ij}$$
 (64)

with momentum change

$$\Delta \mathbf{p}_{ij} = -\mu_{ij} \left(\hat{\mathbf{r}}_{ij} \cdot \mathbf{v}_{ij} \right) \hat{\mathbf{r}}_{ij} = -\frac{\mu_{ij}}{\sigma^2} \left(\mathbf{r}_{ij} \cdot \mathbf{v}_{ij} \right) \mathbf{r}_{ij}$$
(65)

where $\mu_{ij} = \frac{m_i m_j}{m_i + m_j}$ is the reduced mass and $\hat{\mathbf{r}}_{ij} = \frac{\mathbf{r}_{ij}}{|\mathbf{r}_{ij}|}$ is the unit vector along the line connecting the centers of *i* and *j*. At impact $|\mathbf{r}_{ij}| = \sigma$.

Rough hard sphere

- ▶ Rough hard spheres are characterized by a diameter σ , mass m and a moment of inertia I (or $\kappa = 4I/m\sigma^2$).
- They have a translational **v** and a angular velocity ω .
- Conservation laws are total kinetic energy (rotational plus translational), linear momentum and total angular momentum

$$\sum_{i} m\mathbf{r}_{i} \times \mathbf{v}_{i} + \sum_{i} I\omega_{i}$$
(66)

The relative velocity at impact point (just before collision) is

$$\mathbf{V}_{ij} = (\mathbf{v}_i - \mathbf{v}_j) - \frac{1}{2}(\boldsymbol{\omega}_i + \boldsymbol{\omega}_j) \times \mathbf{r}_{ij}$$
(67)

 During impact the relative velocity is reversed and the change in relative velocity is

$$\Delta \mathbf{V}_{ij} = \mathbf{V}'_{ij} - \mathbf{V}_{ij} = -2\mathbf{V}_{ij}$$
(68)

Rough hard sphere

Using conservation laws the change in momentum is

$$\Delta \mathbf{p}_{ij} = \frac{1}{2}m \left(\Delta \mathbf{V}_{ij}^{\parallel} + \frac{\kappa}{1+\kappa} \Delta \mathbf{V}_{ij}^{\perp} \right)$$
(69)

where $\Delta \mathbf{V}_{ij}^{\parallel} = (\hat{\mathbf{r}}_{ij} \cdot \Delta \mathbf{V}_{ij})\hat{\mathbf{r}}_{ij}$ is the parallel component of the relative velocity change and $\Delta \mathbf{V}_{ij}^{\perp} = \Delta \mathbf{V}_{ij} - \Delta \mathbf{V}_{ij}^{\parallel}$ is the corresponding perpendicular component.

Collision dynamics:

$$m\mathbf{v}_i' = m\mathbf{v}_i + \Delta \mathbf{p}_{ij}$$
 (70)

$$m\mathbf{v}_{j}' = m\mathbf{v}_{j} - \Delta \mathbf{p}_{ij}$$
 (71)

$$I\omega'_i = I\omega_i - \frac{1}{2}\mathbf{r}_{ij} \times \Delta \mathbf{p}_{ij}$$
 (72)

$$I\omega_j' = I\omega_j - \frac{1}{2}\mathbf{r}_{ij} \times \Delta \mathbf{p}_{ij}$$
 (73)

Note that, the spin angular momentum is not conserved.

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