## Chaos in Many-Particle Systems

Thiago de Freitas Viscondi

Núcleo de Dinâmica e Fluidos Departamento de Engenharia Mecânica Escola Politécnica Universidade de São Paulo

13/06/18

990

3

イロト イヨト イヨト イヨト

#### Introduction

## Molecular Dynamics: Definition

"...molecular dynamics simulation involves solving the classical many-body problem in contexts relevant to the study of matter at the atomistic level ... "1

<sup>1</sup>D. C. Rapaport, *The Art of Molecular Dynamics Simulation*. 

Viscondi, T. F. (NDF/PME/POLI/USP)

#### Introduction

# Molecular Dynamics: Definition

"...molecular dynamics simulation involves solving the classical many-body problem in contexts relevant to the study of matter at the atomistic level..."1

"Computer simulation generates information at the microscopic level ... and the conversion of this very detailed information into macroscopic terms ... is the province of statistical mechanics."2

<sup>&</sup>lt;sup>1</sup>D. C. Rapaport, *The Art of Molecular Dynamics Simulation*. <sup>2</sup>M. P. Allen and D. J. Tildesley, *Computer Simulation of Liquids*  $\rightarrow \langle a \rangle \rightarrow \langle a \rangle$ 

## **Interaction Potentials**

• The Lennard-Jones potential is defined by

$$u(r_{j,k}) = \begin{cases} 4\varepsilon \left[ \left( \frac{\sigma}{r_{j,k}} \right)^{12} - \left( \frac{\sigma}{r_{j,k}} \right)^{6} \right], & \text{for } r_{j,k} < r_{c}, \\ 0, & \text{for } r_{j,k} \ge r_{c}, \end{cases}$$
(1)

where  $r_{j,k} = |\vec{r}_j - \vec{r}_k|$ ,  $\varepsilon$  is the interaction magnitude, and  $\sigma$  defines a length scale.

• By removing the attractive part of the Lennard-Jones potential, we obtain the soft-sphere potential:

$$u(r_{j,k}) = \begin{cases} 4\varepsilon \left[ \left( \frac{\sigma}{r_{j,k}} \right)^{12} - \left( \frac{\sigma}{r_{j,k}} \right)^6 \right] + \varepsilon, & \text{for } r_{j,k} < r_c, \\ 0, & \text{for } r_{j,k} \ge r_c, \end{cases}$$
(2)

for  $r_c = 2^{\frac{1}{6}}\sigma$ .

## **Interaction Potentials**

• The Lennard-Jones potential is defined by

$$u(r_{j,k}) = \begin{cases} 4\varepsilon \left[ \left( \frac{\sigma}{r_{j,k}} \right)^{12} - \left( \frac{\sigma}{r_{j,k}} \right)^{6} \right], & \text{for } r_{j,k} < r_{c}, \\ 0, & \text{for } r_{j,k} \ge r_{c}, \end{cases}$$
(1)

where  $r_{j,k} = |\vec{r}_j - \vec{r}_k|$ ,  $\varepsilon$  is the interaction magnitude, and  $\sigma$  defines a length scale.

• By removing the attractive part of the Lennard-Jones potential, we obtain the soft-sphere potential:

$$u(r_{j,k}) = \begin{cases} 4\varepsilon \left[ \left( \frac{\sigma}{r_{j,k}} \right)^{12} - \left( \frac{\sigma}{r_{j,k}} \right)^{6} \right] + \varepsilon, & \text{for } r_{j,k} < r_{c}, \\ 0, & \text{for } r_{j,k} \ge r_{c}, \end{cases}$$
(2)

for  $r_c = 2^{\frac{1}{6}}\sigma$ .

(日)

#### Potential Sketch

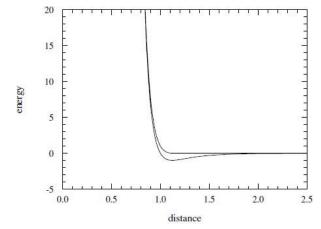


Figure 1: Lennard-Jones (lower curve) and soft-sphere (upper curve) potentials in dimensionless molecular dynamics units.<sup>1</sup>

<sup>&</sup>lt;sup>1</sup>D. C. Rapaport, *The Art of Molecular Dynamics Simulation*.

### Perturbation

 Consider two identical simulations of *N* two-dimensional particles. At a chosen time t<sub>p</sub>, the following perturbation is applied on every particle in one of the systems:

$$\vec{\mathbf{v}}_{2,j}(t_p) = \vec{\mathbf{v}}_{1,j}(t_p) + \varepsilon \vec{\mathbf{w}}_j, \tag{3}$$

イロト イポト イヨト イヨト

where  $\vec{v}_{1,j}$  is the velocity of the *j*-th particle in the original system,  $\vec{v}_{2,j}$  is the corresponding velocity in the perturbed system,  $\vec{w}_j$  is a random unit vector, and  $\varepsilon$  is the perturbative parameter.

### Criteria for Chaos

Mean-square position deviation:

$$\langle (\vec{r}_1 - \vec{r}_2)^2 \rangle = \frac{1}{N} \sum_{j=1}^N (\vec{r}_{1,j} - \vec{r}_{2,j})^2,$$
 (4)

where  $\vec{r}_{1,j}$  is the position of the *j*-th particle in the original system and  $\vec{r}_{2,j}$  is the corresponding position in the perturbed system.

Position correlation:

$$\operatorname{corr}(\vec{r}_1, \vec{r}_2) = \frac{\langle (\vec{r}_1 - \langle \vec{r}_1 \rangle) (\vec{r}_2 - \langle \vec{r}_2 \rangle) \rangle}{\sigma(\vec{r}_1)\sigma(\vec{r}_2)}, \qquad (!$$

where  $\sigma(\vec{r}_j) = \sqrt{\langle (\vec{r}_j - \langle \vec{r}_j \rangle)^2 \rangle}$ .

・ロト ・ 同ト ・ ヨト ・ ヨト

### Criteria for Chaos

Mean-square position deviation:

$$\langle (\vec{r}_1 - \vec{r}_2)^2 \rangle = \frac{1}{N} \sum_{j=1}^N (\vec{r}_{1,j} - \vec{r}_{2,j})^2,$$
 (4)

where  $\vec{r}_{1,j}$  is the position of the *j*-th particle in the original system and  $\vec{r}_{2,j}$  is the corresponding position in the perturbed system.

Position correlation:

$$\operatorname{corr}(\vec{r}_1, \vec{r}_2) = \frac{\langle (\vec{r}_1 - \langle \vec{r}_1 \rangle) (\vec{r}_2 - \langle \vec{r}_2 \rangle) \rangle}{\sigma(\vec{r}_1)\sigma(\vec{r}_2)},$$
(5)

where  $\sigma(\vec{r}_j) = \sqrt{\langle (\vec{r}_j - \langle \vec{r}_j \rangle)^2 \rangle}$ .

・ロト ・ 同ト ・ ヨト ・ ヨト

## **Comparative Simulation**

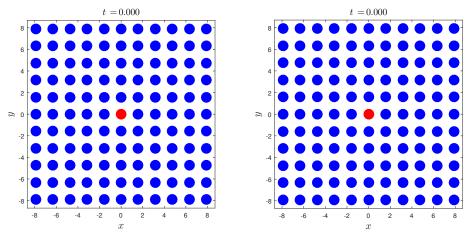


Figure 2: Comparative simulation of two-dimensional soft-sphere particles for  $\rho = 0.4$ , T = 1, N = 121, and  $\varepsilon = 10^{-6}$ .

-

< A

#### Comparative Simulations

#### Root-Mean-Square Position Deviation and Correlation

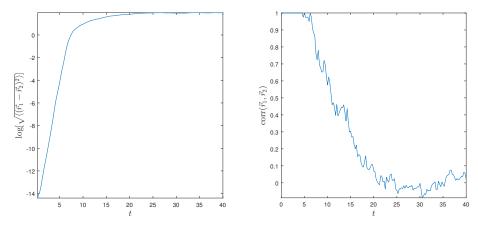


Figure 3: Root-mean-square deviation (left panel) and correlation (right panel) between particle positions and their perturbed versions. Simulation of soft-sphere particles for d = 2,  $\rho = 0.4$ , T = 1, and N = 121.

## Saturation

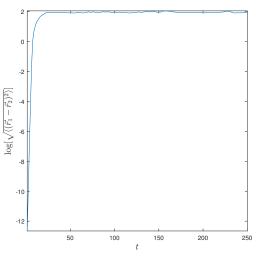


Figure 4: Root-mean-square deviation between particle positions and their perturbed versions. Simulation of soft-sphere particles for d = 2,  $\rho = 0.4$ , T = 1, and N = 121.

### Saturation Value

 According to figure 4, the saturation value of the root-mean-square position deviation is

$$og\left[\sqrt{\langle (\vec{r}_1 - \vec{r}_2)^2 \rangle}\right] \approx 1.947, \tag{6}$$

for t = 250.

• As a consequence of the derivation presented in the appendix, the predicted value of saturation is

$$\log\left[\sqrt{\langle (\vec{r}_1 - \vec{r}_2)^2 \rangle}\right] = \log\left(\sqrt{\frac{d}{12}}L\right)$$

$$\approx 1.960,$$
(7)

イロト イポト イヨト イヨト

for d = 2 and  $L \approx 17.39$ .

### Saturation Value

 According to figure 4, the saturation value of the root-mean-square position deviation is

$$og\left[\sqrt{\langle (\vec{r}_1 - \vec{r}_2)^2 \rangle}\right] \approx 1.947, \tag{6}$$

for t = 250.

 As a consequence of the derivation presented in the appendix, the predicted value of saturation is

$$\log\left[\sqrt{\langle (\vec{r}_1 - \vec{r}_2)^2 \rangle}\right] = \log\left(\sqrt{\frac{d}{12}}L\right)$$
  
\$\approx 1.960,\$ (7)

イロト イポト イヨト イヨト

for d = 2 and  $L \approx 17.39$ .

### Saturation Value

 According to figure 4, the saturation value of the root-mean-square position deviation is

$$og\left[\sqrt{\langle (\vec{r}_1 - \vec{r}_2)^2 \rangle}\right] \approx 1.947, \tag{6}$$

for t = 250.

 As a consequence of the derivation presented in the appendix, the predicted value of saturation is

$$\log\left[\sqrt{\langle (\vec{r}_1 - \vec{r}_2)^2 \rangle}\right] = \log\left(\sqrt{\frac{d}{12}}L\right)$$
  
\$\approx 1.960,\$ (7)

イロト イポト イヨト イヨト

for d = 2 and  $L \approx 17.39$ .

# Maxwell-Boltzmann Distribution

Velocity distribution of two-dimensional classical particles in thermal equilibrium:

$$f(v) = \frac{v}{T} \exp\left(-\frac{v^2}{2T}\right).$$
(8)

• The Boltzmann *H*-function is defined as

$$egin{aligned} \mathcal{H} &= \int ilde{f}(ec{v}) \, \log \Big[ ilde{f}(ec{v}) \Big] \, \mathrm{d}^d v \ &\propto \int f(v) \, \log \Big[ rac{f(v)}{v^{d-1}} \Big] \, \mathrm{d} v. \end{aligned}$$

• The *H*-function satisfies the following relation:

$$\left\langle \frac{\mathrm{d}H}{\mathrm{d}t} \right\rangle \le 0,\tag{10}$$

with equality only applying when f(v) is the Maxwell-Boltzmann distribution.

Viscondi, T. F. (NDF/PME/POLI/USP)

13/06/18 11 / 18

# Maxwell-Boltzmann Distribution

• Velocity distribution of two-dimensional classical particles in thermal equilibrium:

$$f(v) = \frac{v}{T} \exp\left(-\frac{v^2}{2T}\right).$$
(8)

• The Boltzmann *H*-function is defined as

$$\begin{aligned} \mathcal{H} &= \int \tilde{f}(\vec{v}) \, \log \Big[ \tilde{f}(\vec{v}) \Big] \, \mathrm{d}^{d} v \\ &\propto \int f(v) \, \log \Big[ \frac{f(v)}{v^{d-1}} \Big] \, \mathrm{d} v. \end{aligned} \tag{9}$$

• The *H*-function satisfies the following relation:

$$\left\langle \frac{\mathrm{d}H}{\mathrm{d}t} \right\rangle \le 0,$$
 (10)

with equality only applying when f(v) is the Maxwell-Boltzmann distribution.

Viscondi, T. F. (NDF/PME/POLI/USP)

13/06/18 11 / 18

# Maxwell-Boltzmann Distribution

• Velocity distribution of two-dimensional classical particles in thermal equilibrium:

$$f(v) = \frac{v}{T} \exp\left(-\frac{v^2}{2T}\right).$$
(8)

• The Boltzmann *H*-function is defined as

$$H = \int \tilde{f}(\vec{v}) \log\left[\tilde{f}(\vec{v})\right] d^{d}v$$

$$\propto \int f(v) \log\left[\frac{f(v)}{v^{d-1}}\right] dv.$$
(9)

• The H-function satisfies the following relation:

$$\left\langle \frac{\mathrm{d}H}{\mathrm{d}t} \right\rangle \leq 0,$$
 (10)

13/06/18

11/18

with equality only applying when f(v) is the Maxwell-Boltzmann distribution.

Viscondi, T. F. (NDF/PME/POLI/USP)

### H-Function

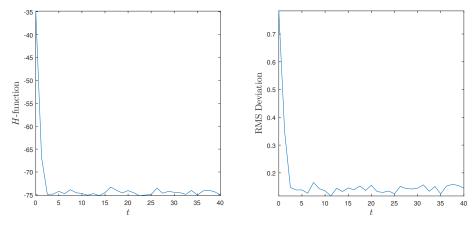


Figure 5: (Left panel) Boltzmann *H*-function. (Right panel) Root-mean-square deviation of the velocity histogram with respect to the Maxwell-Boltzmann distribution. Simulation of soft-sphere particles for d = 2,  $\rho = 0.4$ , T = 1, and N = 121.

## Thermalized Comparative Simulation

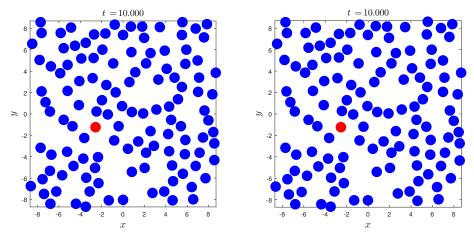


Figure 6: Comparative simulation of thermalized two-dimensional soft-sphere particles for  $\rho = 0.4$ , T = 1, N = 121, and  $\varepsilon = 10^{-6}$ .

イロト イポト イヨト イヨト

#### Comparative Simulations

### Position Root-Mean-Square Deviation and Correlation

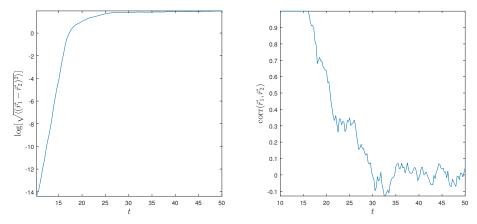


Figure 7: Root-mean-square deviation (left panel) and correlation (right panel) between particle positions and their perturbed versions. Simulation of thermalized soft-sphere particles for d = 2,  $\rho = 0.4$ , T = 1, and N = 121.

### **Behaviour Invariance**

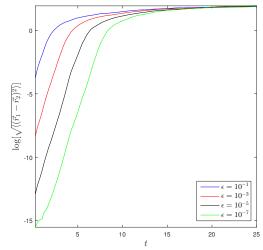


Figure 8: Root-mean-square deviation between particle positions and their perturbed versions. Simulation of soft-sphere particles for  $\rho = 0.4$ , T = 1, and N = 121.

#### References

 D. C. Rapaport. The Art of Molecular Dynamics Simulation. Cambridge University Press, 2004.

200

< D > < B > < E > < E >

## Saturation Value of Mean-Square Position Deviation

• As a first step, equation (4) is rewritten in terms of Cartesian coordinates:

$$\langle (\vec{r}_1 - \vec{r}_2)^2 \rangle = \sum_{j=1}^d \langle (r_{1,j} - r_{2,j})^2 \rangle$$

$$= \sum_{j=1}^d \langle (\Delta r_j)^2 \rangle,$$
(11)

where  $r_{1,j}$  and  $r_{1,j}$  are the *j*-th Cartesian coordinates of a particle in the original and perturbed systems, respectively. Notice that *d* dimensions are considered.

• Assuming that  $\Delta r_j$  is a uniformly distributed random variable over the interval  $[0, L_j/2]$ , the following result is obtained:

$$\langle (\Delta r_j)^2 \rangle = \frac{1}{12} L_j^2, \tag{12}$$

where  $L_j$  is the length of a *d*-dimensional box in the *j*-th direction, considering periodic boundary conditions.

## Saturation Value of Mean-Square Position Deviation

• As a first step, equation (4) is rewritten in terms of Cartesian coordinates:

$$\langle (\vec{r}_1 - \vec{r}_2)^2 \rangle = \sum_{j=1}^d \langle (r_{1,j} - r_{2,j})^2 \rangle$$

$$= \sum_{j=1}^d \langle (\Delta r_j)^2 \rangle,$$
(11)

where  $r_{1,j}$  and  $r_{1,j}$  are the *j*-th Cartesian coordinates of a particle in the original and perturbed systems, respectively. Notice that *d* dimensions are considered.

 Assuming that △r<sub>j</sub> is a uniformly distributed random variable over the interval [0, L<sub>j</sub>/2], the following result is obtained:

$$\langle (\Delta r_j)^2 \rangle = \frac{1}{12} L_j^2, \tag{12}$$

where  $L_j$  is the length of a *d*-dimensional box in the *j*-th direction, considering periodic boundary conditions.

### Saturation Value of Mean-Square Position Deviation

• As a first step, equation (4) is rewritten in terms of Cartesian coordinates:

$$\langle (\vec{r}_1 - \vec{r}_2)^2 \rangle = \sum_{j=1}^d \langle (r_{1,j} - r_{2,j})^2 \rangle$$

$$= \sum_{j=1}^d \langle (\Delta r_j)^2 \rangle,$$
(11)

where  $r_{1,j}$  and  $r_{1,j}$  are the *j*-th Cartesian coordinates of a particle in the original and perturbed systems, respectively. Notice that *d* dimensions are considered.

 Assuming that Δr<sub>j</sub> is a uniformly distributed random variable over the interval [0, L<sub>j</sub>/2], the following result is obtained:

$$\langle (\Delta r_j)^2 \rangle = \frac{1}{12} L_j^2, \tag{12}$$

where  $L_j$  is the length of a *d*-dimensional box in the *j*-th direction, considering periodic boundary conditions.

#### Result

• Upon substitution of the assumption (12) into equation (11):

$$\langle (\vec{r}_1 - \vec{r}_2)^2 \rangle = \frac{1}{12} \sum_{j=1}^d L_j^2.$$
 (13)

In the case of L<sub>j</sub> = L, for all j, equation (13) is simplified:

$$\langle (\vec{r}_1 - \vec{r}_2)^2 \rangle = \frac{d}{12} L^2.$$
 (14)

《口》《卽》《臣》《臣》

990

#### Result

• Upon substitution of the assumption (12) into equation (11):

$$\langle (\vec{r}_1 - \vec{r}_2)^2 \rangle = \frac{1}{12} \sum_{j=1}^d L_j^2.$$
 (13)

• In the case of  $L_j = L$ , for all *j*, equation (13) is simplified:

$$\langle (\vec{r}_1 - \vec{r}_2)^2 \rangle = \frac{d}{12} L^2.$$
 (14)

イロト イヨト イヨト イヨト

990