

CE 530 Molecular Simulation

Lecture 12 Dynamical Properties

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Review

○ Several equivalent ways to formulate classical mechanics

- *Newtonian, Lagrangian, Hamiltonian*
- *Lagrangian and Hamiltonian independent of coordinates*
- *Hamiltonian preferred because of central role of phase space to development*

○ Molecular dynamics

- *numerical integration of equations of motion for multibody system*
- *Verlet algorithms simple and popular*

Dynamical Properties

- How does the system respond collectively when put in a state of non-equilibrium?
- Conserved quantities
 - *mass, momentum, energy*
 - *where does it go, and how quickly?*
 - *relate to macroscopic transport coefficients*
- Non-conserved quantities
 - *how quickly do they appear and vanish?*
 - *relate to spectroscopic measurements*
- What do we compute in simulation to measure the macroscopic property?

Macroscopic Transport Phenomena

○ Dynamical behavior of conserved quantities

- *densities change only by redistribution on macroscopic time scale*

○ Differential balance

Mass

$$\frac{\partial c(\mathbf{r}, t)}{\partial t} + \nabla \cdot \mathbf{j} = 0$$

Energy

$$c_p \frac{\partial T(\mathbf{r}, t)}{\partial t} + \nabla \cdot \mathbf{q} = 0$$

Momentum

$$\rho \frac{D\mathbf{v}(\mathbf{r}, t)}{Dt} + \nabla \cdot \underline{\underline{\tau}} = 0$$

○ Constitutive equation

Fick's law

$$\mathbf{j} = -D\nabla c$$

Fourier's law

$$\mathbf{q} = -k\nabla T$$

Newton's law

$$\tau_{xy} = -\nu \nabla_y (\rho v_x)$$

○ Our aim is to obtain the phenomenological transport coefficients by molecular simulation

- *note that the “laws” are (often very good) approximations that apply to not-too-large gradients*
- *in principle coefficients depend on c , T , and \mathbf{v}*

Approaches to Evaluating Transport Properties

- Need a non-equilibrium condition
- Method 1: Establish a non-equilibrium steady state
 - *“Non-equilibrium molecular dynamics” NEMD*
 - *Requires continuous addition and removal of conserved quantities*
 - *Usually involves application of work, so must apply thermostat*
 - *Only one transport property measured at a time*
 - *Gives good statistics (high “signal-to-noise ratio”)*
 - *Requires extrapolation to “linear regime”*
- Method 2: Rely on natural fluctuations
 - *Any given configuration has natural inhomogeneity of mass, momentum, energy (have a look)*
 - *Observe how these natural fluctuations dissipate*
 - *All transport properties measurable at once*
 - *Poor signal-to-noise ratio*

Mass Transfer

○ Self-diffusion

- *diffusion in a pure substance*
- *consider tagging molecules and watching how they migrate*

○ Diffusion equations

- *Combine mass balance with Fick's law*

$$\frac{\partial c}{\partial t} - D\nabla^2 c(\mathbf{r}, t) = 0$$

- *Take as boundary condition a point concentration at the origin*

$$c(\mathbf{r}, t) = \delta(\mathbf{r}) \quad \text{For given configuration, each molecule represents a point of high concentration (fluctuation)}$$

○ Solution

$$c(\mathbf{r}, t) = (2\pi Dt)^{-d/2} \exp\left(-\frac{r^2}{2Dt}\right)$$

○ Second moment

$$\begin{aligned} \langle r^2(t) \rangle &= \int r^2 c(\mathbf{r}, t) d\mathbf{r} \\ &= 2dDt \end{aligned}$$

RMS displacement increases as $t^{1/2}$

Compare to ballistic $r \sim t$

Interpretation

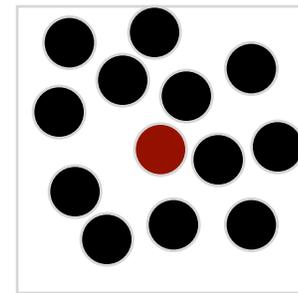
○ Right-hand side is macroscopic property

- *applicable at macroscopic time scales*

$$\langle r^2(t) \rangle = 2dDt$$

Einstein equation

○ For any given configuration, each atom represents a point of high concentration (a weak fluctuation)

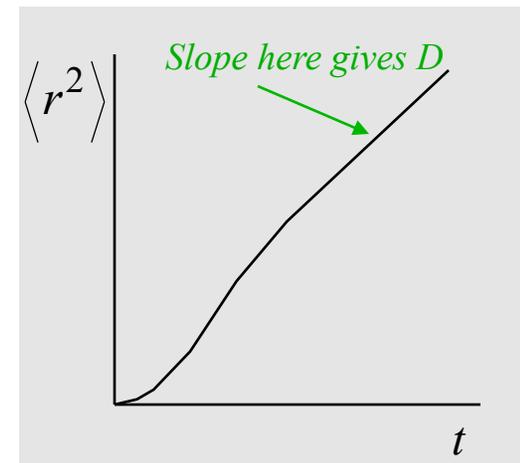


○ View left-hand side of formula as the movement of this atom

- *ensemble average over all initial conditions*

$$\langle r^2(t) \rangle = \int d\mathbf{p}^N \int d\mathbf{r}^N r_1^2(t) \left[\delta(\mathbf{r}_1) \pi(\mathbf{r}^N, \mathbf{p}^N) \right]_{t=0}$$

- *asymptotic linear behavior of mean-square displacement gives diffusion constant*

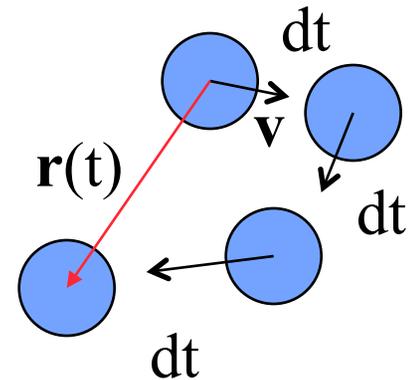


- *independent data can be collected for each molecule* $\langle r^2(t) \rangle = \frac{1}{N} \sum \langle r_i^2(t) \rangle$

Time Correlation Function

- Alternative but equivalent formulation is possible
- Write position \mathbf{r} at time t as sum of displacements

$$\mathbf{r}(t) = \int_0^t \frac{d\mathbf{r}}{dt} d\tau = \int_0^t \mathbf{v}(\tau) d\tau$$



Time Correlation Function

○ Alternative but equivalent formulation is possible

○ Write position \mathbf{r} at time t as sum of displacements $\mathbf{r}(t) = \int_0^t \frac{d\mathbf{r}}{dt} d\tau = \int_0^t \mathbf{v}(\tau) d\tau$

○ Then

$$\langle r^2(t) \rangle = \left\langle \int_0^t \mathbf{v}(\tau_1) d\tau_1 \cdot \int_0^t \mathbf{v}(\tau_2) d\tau_2 \right\rangle \quad r^2 \text{ in terms of displacement integrals}$$

$$= \int_0^t d\tau_1 \int_0^t d\tau_2 \langle \mathbf{v}(\tau_2) \cdot \mathbf{v}(\tau_1) \rangle \quad \text{rearrange order of averages}$$

$$= 2 \int_0^t d\tau_1 \int_0^{\tau_1} d\tau_2 \langle \mathbf{v}(\tau_2) \cdot \mathbf{v}(\tau_1) \rangle \quad \iint(\tau_1 < \tau_2) + \iint(\tau_1 > \tau_2) = 2 \iint(\tau_1 > \tau_2)$$

$$= 2 \int_0^t d\tau_1 \int_0^{\tau_1} d\tau_2 \langle \mathbf{v}(0) \cdot \mathbf{v}(\tau_1 - \tau_2) \rangle \quad \text{correlation depends only on time difference, not time origin}$$

$$= 2 \int_0^t d\tau_1 \int_0^{\tau_1} d\tau \langle \mathbf{v}(0) \cdot \mathbf{v}(\tau) \rangle \quad \text{substitute } \tau = \tau_1 - \tau_2$$

$$2dDt = 2t \int_0^t d\tau \langle \mathbf{v}(0) \cdot \mathbf{v}(\tau) \rangle$$

$t \rightarrow \infty$

$$D = \frac{1}{d} \int_0^{\infty} d\tau \langle \mathbf{v}(0) \cdot \mathbf{v}(\tau) \rangle$$

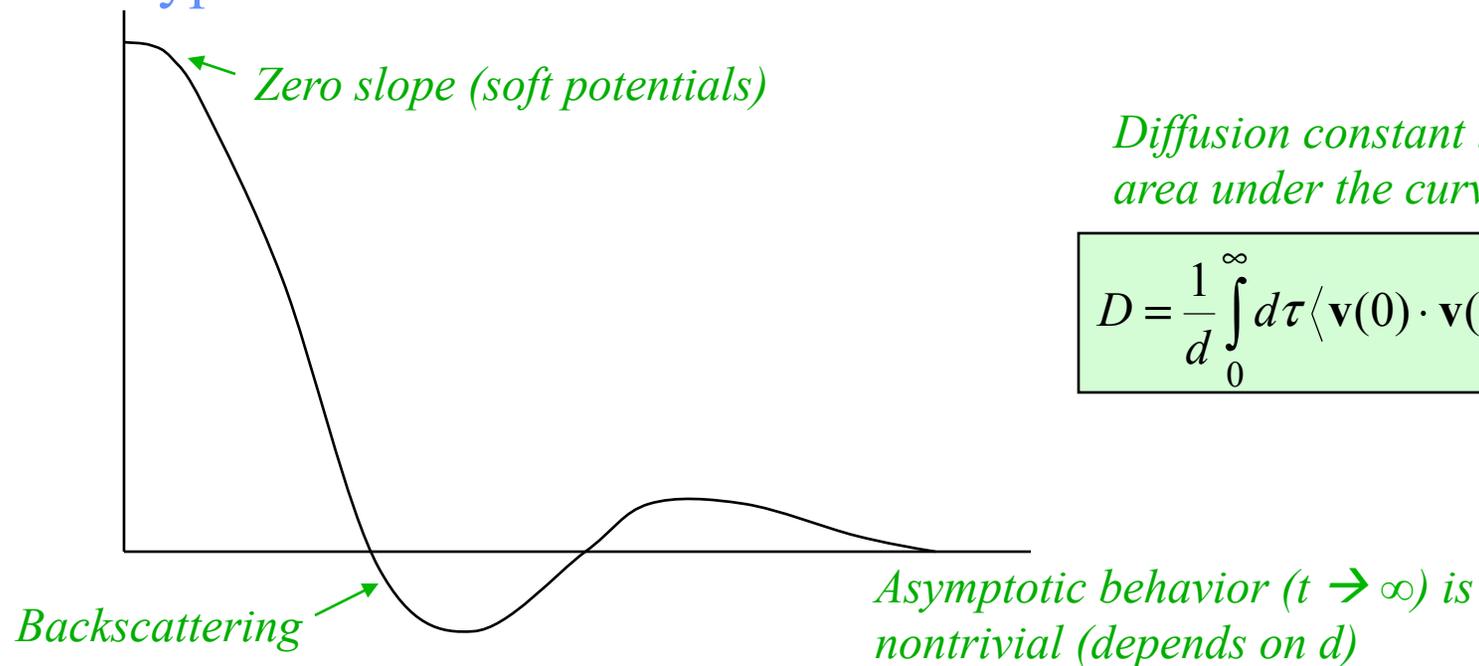
Green-Kubo equation

Velocity Autocorrelation Function

○ Definition

$$C(t) \equiv \langle \mathbf{v}(0) \cdot \mathbf{v}(t) \rangle \quad C(0) = \langle v^2 \rangle = dkT / m$$

○ Typical behavior



$$D = \frac{1}{d} \int_0^{\infty} d\tau \langle \mathbf{v}(0) \cdot \mathbf{v}(\tau) \rangle$$

Other Transport Properties

○ Diffusivity

$$D = \frac{1}{Vd\rho} \int_0^{\infty} dt \langle \mathbf{v}(0) \cdot \mathbf{v}(t) \rangle$$

$$\mathbf{v} = \sum_{i=1}^N [\mathbf{v}_i]$$

○ Shear viscosity

$$\eta = \frac{1}{VkT} \int_0^{\infty} dt \langle \sigma^{xy}(t) \sigma^{xy}(0) \rangle$$

$$\sigma^{xy} = \sum_{i=1}^N \left[m_i v_i^x v_i^y + \frac{1}{2} \sum_{i \neq j} x_{ij} f_y(r_{ij}) \right]$$

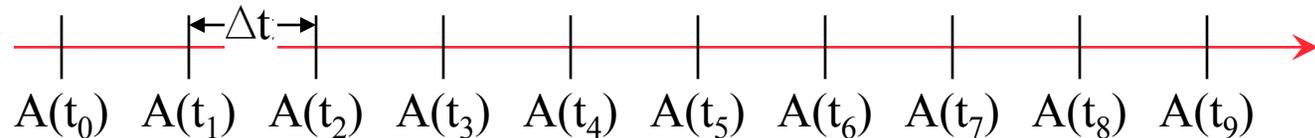
○ Thermal conductivity

$$\lambda_T = \frac{1}{VkT^2} \int_0^{\infty} dt \langle q(t) q(0) \rangle$$

$$q = \frac{d}{dt} \sum_{i=1}^N \left[\frac{1}{2} m_i v_i^2 + \frac{1}{2} \sum_{i \neq j} u(r_{ij}) \right]$$

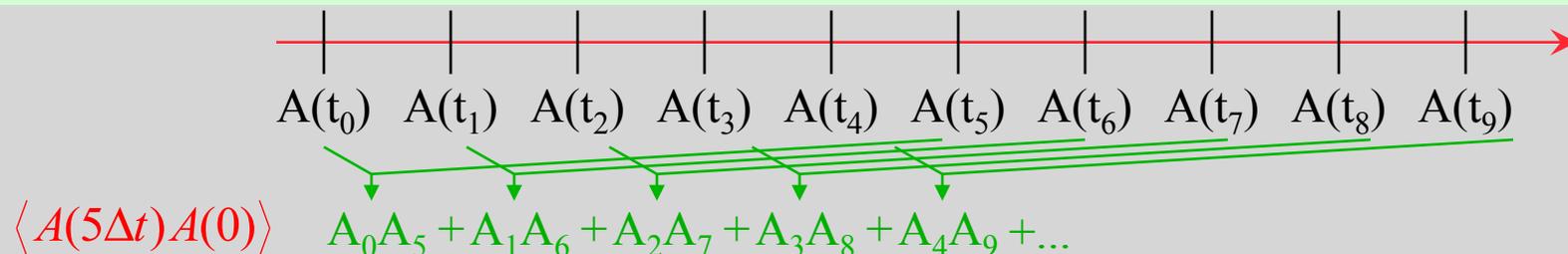
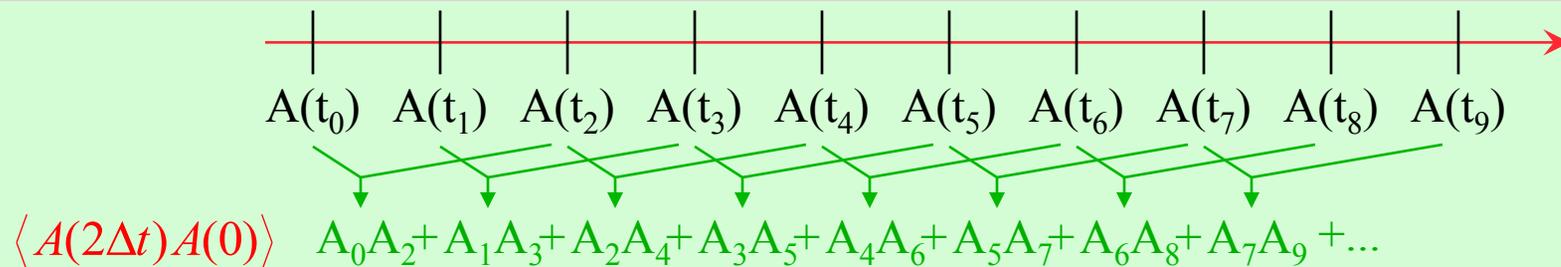
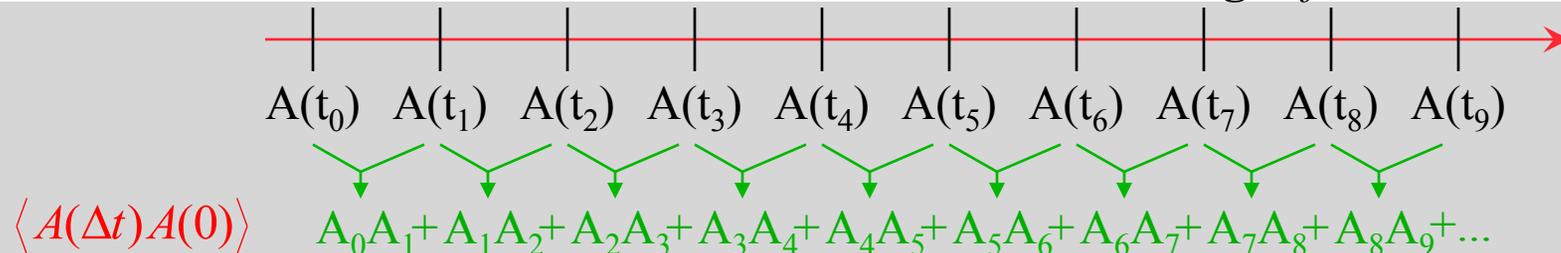
Evaluating Time Correlation Functions

- Measure phase-space property $A(\mathbf{r}^N, \mathbf{p}^N)$ for a sequence of time intervals



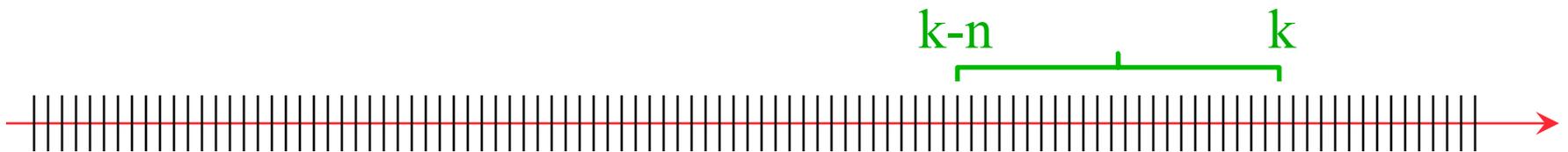
- Tabulate the TCF for the same intervals

- *each time in simulation serves as a new time origin for the TCF*



Direct Approach to TCF

- Decide beforehand the time range $(0, t_{\max})$ for evaluation of $C(t)$
 - let n be the number of time steps in t_{\max}
- At each simulation time step, update sums for all times in $(0, t_{\max})$
 - n sums to update
 - store values of $A(t)$ for past n time steps
 - at time step k : $c_i^+ = A_{k-i}A_k \quad i = 1, \dots, n$



- Considerations
 - trade off range of $C(t)$ against storage of history of $A(t)$
 - requires n^2 operations to evaluate TCF

Fourier Transform Approach to TCF

○ Fourier transform

$$\hat{f}(\omega) = \int_{-\infty}^{+\infty} f(t)e^{-i\omega t} dt$$

$$f(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \hat{f}(\omega)e^{+i\omega t} d\omega$$

○ Convolution

$$C(t) = \int_{-\infty}^{+\infty} A(\tau)B(\tau+t)d\tau$$

○ Fourier convolution theorem

$$\tilde{C}(\omega) = \tilde{A}(\omega)\tilde{B}(\omega)$$

○ Application to TCF

$$C(t) = \sum_{t_0} \mathbf{v}(t_0) \cdot \mathbf{v}(t_0 + t)$$

Sum over time origins

$$\hat{C}(\omega) = [\hat{\mathbf{v}}(\omega)]^2$$

*With FFT, operation
scales as $n \ln(n)$*

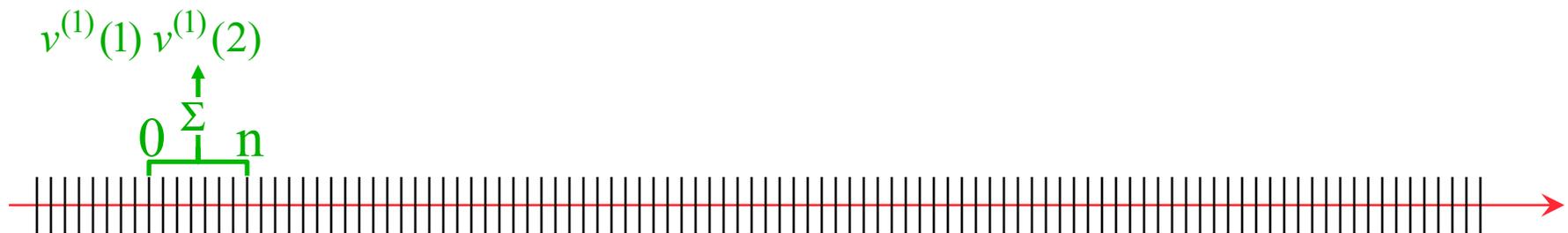
Coarse-Graining Approach to TCF 1.

- Evaluating long-time behavior can be expensive
 - *for time interval T , need to store $T/\delta t$ values (perhaps for each atom)*
- But long-time behavior does not (usually) depend on details of short time motions resolved at simulation time step
- Short time behaviors can be coarse-grained to retain information needed to compute long-time properties
 - *TCF is given approximately*
 - *mean-square displacement can be computed without loss*

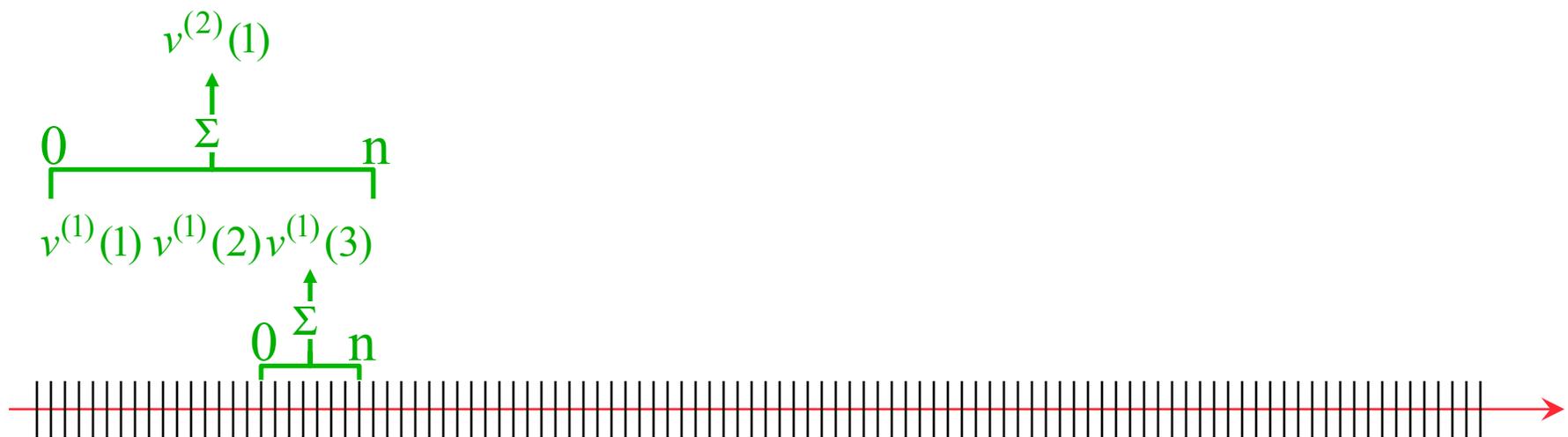
Coarse-Graining Approach to TCF 2.



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Coarse-Graining Approach to TCF 2.

$v^{(2)}(1)$

$v^{(1)}(1) v^{(1)}(2) v^{(1)}(3) v^{(1)}(4)$

\uparrow
 $\underbrace{0 \quad \Sigma \quad n}$



Coarse-Graining Approach to TCF 2.

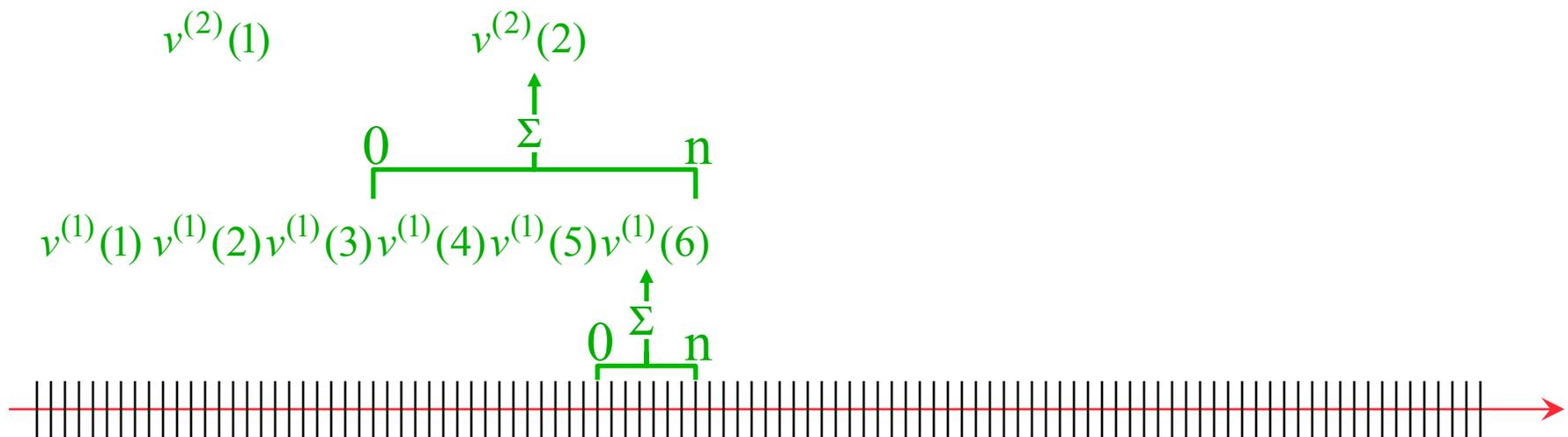
$v^{(2)}(1)$

$v^{(1)}(1) v^{(1)}(2) v^{(1)}(3) v^{(1)}(4) v^{(1)}(5)$

$\underbrace{\quad}_0 \quad \uparrow \Sigma \quad \underbrace{\quad}_n$

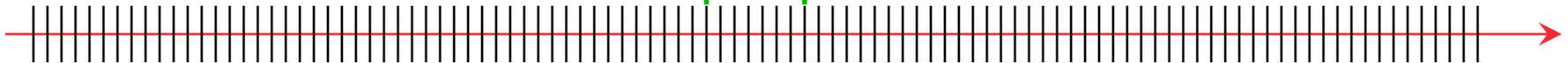


Coarse-Graining Approach to TCF 2.



Coarse-Graining Approach to TCF 2.

 $v^{(2)}(1)$
 $v^{(2)}(2)$
 $v^{(1)}(1) v^{(1)}(2) v^{(1)}(3) v^{(1)}(4) v^{(1)}(5) v^{(1)}(6) v^{(1)}(7)$

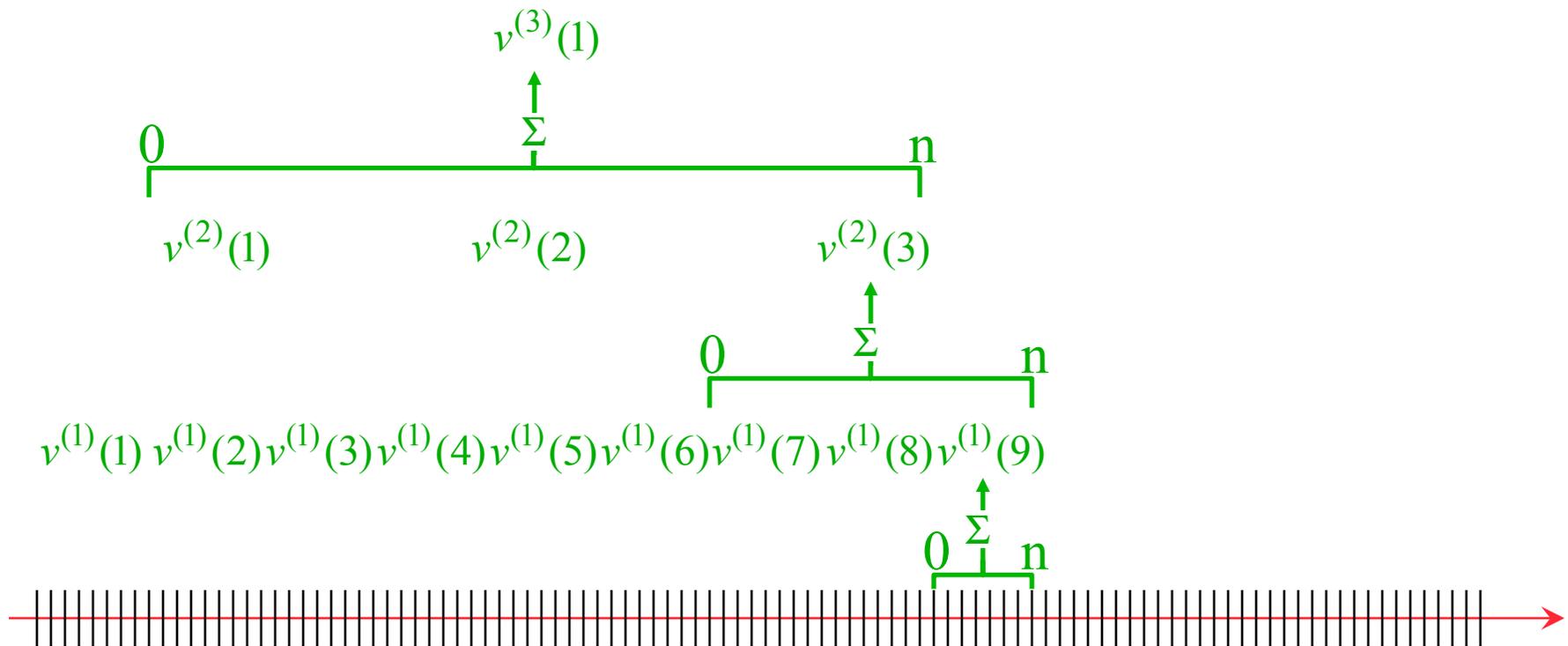
$$\begin{array}{c} \uparrow \\ 0 \quad \Sigma \quad n \\ \hline \end{array}$$


Coarse-Graining Approach to TCF 2.

 $v^{(2)}(1)$
 $v^{(2)}(2)$
 $v^{(1)}(1) v^{(1)}(2) v^{(1)}(3) v^{(1)}(4) v^{(1)}(5) v^{(1)}(6) v^{(1)}(7) v^{(1)}(8)$

$$\begin{array}{c} \uparrow \\ 0 \quad \Sigma \quad n \end{array}$$


Coarse-Graining Approach to TCF 2.



Coarse-Graining Approach to TCF 2.

$$v^{(3)}(1)$$

$$v^{(2)}(1)$$

$$v^{(2)}(2)$$

$$v^{(2)}(3)$$

$$v^{(1)}(1) v^{(1)}(2) v^{(1)}(3) v^{(1)}(4) v^{(1)}(5) v^{(1)}(6) v^{(1)}(7) v^{(1)}(8) v^{(1)}(9) v^{(1)}(10)$$

$$\underbrace{0 \quad \sum \quad n}$$

et cetera



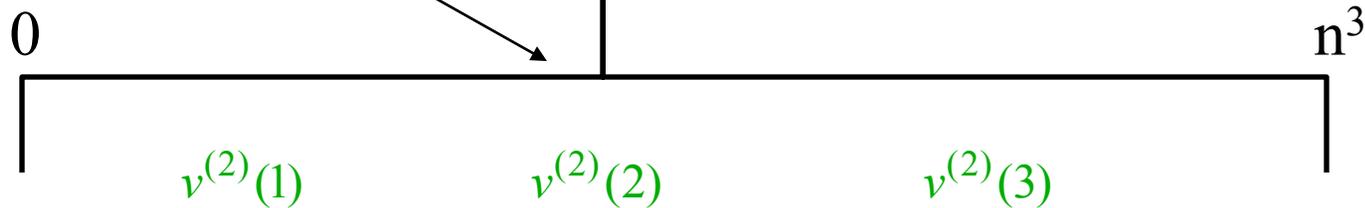
Coarse-Graining Approach to TCF 2.

This term gives the net velocity over this interval

$v^{(3)}(1)$

Approximate TCF

$$\langle \mathbf{v}(0) \cdot \mathbf{v}(n^3 \Delta t) \rangle \approx \langle \mathbf{v}^{(3)}(0) \cdot \mathbf{v}^{(3)}(1) \rangle$$



$v^{(1)}(1) v^{(1)}(2) v^{(1)}(3) v^{(1)}(4) v^{(1)}(5) v^{(1)}(6) v^{(1)}(7) v^{(1)}(8) v^{(1)}(9) v^{(1)}(10)$



Coarse-Graining Approach: Resource Requirements

○ Memory

- *for each level, store n sub-blocks*
- *for simulation of length $T = n^k \Delta t$ requires $k \times n$ stored values
compare to n^k values for direct method*

○ Computation

- *each level j requires update (summing n terms) every $1/n^j$ steps*

- *total*

$$T \times \frac{n}{\Delta t} \left(1 + \frac{1}{n} + \frac{1}{n^2} + \dots + \frac{1}{n^k} \right) = t \times \frac{n}{\Delta t} \frac{n - n^{-k}}{n - 1}$$

$$\approx T \times \frac{n}{\Delta t}$$

- *scales linearly with length of total correlation time
compare to T^2 or $T \ln(T)$ for other methods*

Summary

- Dynamical properties describe the way collective behaviors cause macroscopic observables to redistribute or decay
- Evaluation of transport coefficients requires non-equilibrium condition
 - *NEMD imposes macroscopic non-equilibrium steady state*
 - *EMD approach uses natural fluctuations from equilibrium*
- Two formulations to connect macroscopic to microscopic
 - *Einstein relation describes long-time asymptotic behavior*
 - *Green-Kubo relation connects to time correlation function*
- Several approaches to evaluation of correlation functions
 - *direct: simple but inefficient*
 - *Fourier transform: less simple, more efficient*
 - *coarse graining: least simple, most efficient, approximate*