Dynamics of probe particles in near-critical fields

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iSoDays, Bari, 30 September 2022





Particles in near-critical media Why do we care?



- Fluctuation-induced (Casimir) forces
- Effective (attractive/repulsive) interactions
- Retardation effects on the particle dynamics



[Magazzù et al. 2018]





Particle in a complex medium **From Brownian motion to non-linear memory**

Brownian motion

Separation of timescales...

GLE

 $m\ddot{x}(t) = -$

Medium-induced forces? Energy flows?

 $m \ddot{x}(t) = -\gamma \dot{x}(t) + \zeta(t) - V'(x(t))$ $\langle \zeta(t)\zeta(t') \rangle = 2 k_{\rm B} T \gamma \delta(t - t')$

$$\begin{split} \int^t & \mathrm{d}t' \, \Gamma(t-t') \, \dot{x}(t') \ + \ \zeta(t) - \ V'(x(t)) \\ & \langle \zeta(t) \zeta(t') \rangle = k_\mathrm{B} T \, \Gamma(|t-t'|) \end{split} \quad \text{[e.g. Caldeira&Leg} \end{split}$$



Universality and how it can help us

- Close to a **continuous PT**, different systems may exhibit same critical properties
- Trade a complex system for a simpler one within the same universality class
- Replace the medium by a suitable (dynamical) field-theory



The model

$\mathcal{H}[\phi, \mathbf{X}] = \mathcal{H}_{\phi} + \mathcal{U}(\mathbf{X}) - \lambda \mathcal{H}_{\mathrm{int}}$



$$\xi = r^{-1/2}$$
 sets the range of spatial correlations of $\phi(\mathbf{x})$
 $\mathcal{H}_{\phi} = \int \mathrm{d}^{d} \mathbf{x} \left[\frac{1}{2} (\nabla \phi)^{2} + \frac{1}{2} r \phi^{2} \right]$
 $\mathcal{U}(\mathbf{X}) = \frac{\kappa}{2} X^{2}$
 $\mathcal{H}_{\mathrm{int}} = \int \mathrm{d}^{d} \mathbf{x} \, \phi(\mathbf{x}) V(\mathbf{x} - \mathbf{X})$



V(x - X) extends within the size **R** of the particle







 $\phi(x,t)$ and X(t) influence each other along their stochastic evolution,

$$\begin{split} \dot{\mathbf{X}}(t) &= -\nu \boldsymbol{\nabla}_{X} \mathcal{H} + \boldsymbol{\xi}(t) \\ \partial_{t} \phi(\mathbf{x}, t) &= -D(i \boldsymbol{\nabla})^{\alpha} \frac{\delta \mathcal{H}}{\delta \phi(\mathbf{x}, t)} + \zeta(\mathbf{x}, t) \end{split}$$

t

in contact with a thermal bath @T,



 $\langle \xi_i(t)\xi_j(t')\rangle = 2\nu T\delta_{ij}\delta(t-t')$ $\langle \zeta(\mathbf{x},t)\zeta(\mathbf{x}',t')\rangle = 2DT(i\mathbf{\nabla})^{\alpha}\delta^d(\mathbf{x}-\mathbf{x}')\delta(t-t')$



Effective particle dynamics

• Equilibrium is trivial (locality + translational invariance) \rightarrow fun things happen out of equilibrium.

Two possible approximations:

1. Weak-coupling approximation (or MSR path integral + perturbation theory)

 $D \to \infty$

2. Adiabatic approximation





 $P_{\rm eq}(\mathbf{X}) \propto \int \mathcal{D}\phi e^{-\beta \mathcal{H}[\phi,\mathbf{X}]} \propto e^{-\beta \mathcal{U}_X}$

$$\mathbf{X}(t) = \sum_{n} \lambda^{n} \mathbf{X}^{(n)}(t)$$
$$\phi(\mathbf{x}, t) = \sum_{n} \lambda^{n} \phi^{(n)}(\mathbf{x}, t)$$

[Kaneko, '61; Theiss, Titulauer '85; Gross '21]





Relaxation towards equilibrium

@ long times,

$$\langle X^{(2)}(t)
angle \sim egin{cases} t^{-(1+rac{d}{2})} , & \mathrm{Mot} \ t^{-(1+rac{d}{4})} , & \mathrm{Mot} \ t^{-(2+rac{d}{2})} , & \mathrm{Mot} \end{cases}$$

$$\langle X(t) \rangle \simeq c_0 t^{-\alpha_0} f(t/t_c)$$

$$f(\tau) \sim \begin{cases} \tau^{-\beta_0} & \text{for } \tau \gg 1\\ \text{const.} & \text{for } \tau \lesssim 1 \end{cases}$$
$$t_c = \tau_{\phi}^{-1} (q \sim 1/X_0)$$

[DV, F. Ferraro, A. Gambassi, PRE 105 (5), 054125]

- odel A, r = 0
- odel B, r = 0
- odel B, r > 0





 γt

Energy Transfer between Colloids via Critical Interactions

Ignacio A. Martínez ^{1,2,*}, Clemence Devailly ^{1,3}, Artyom Petrosyan ¹ and Sergio Ciliberto ^{1,*}







cartoon not in scale \mathcal{X}



 $\varepsilon = (T_c - T)/T_c$







Two particles Model

2 (independent) particles in a the field,

$$\mathcal{H} = \mathcal{H}_{\phi} + \mathcal{U}_{Y} + \mathcal{U}_{Z} - \lambda \left(\mathcal{H}_{\mathsf{int}}^{Y} + \mathcal{H}_{\mathsf{int}}^{Z}
ight)$$

One of them is driven periodically,

 \rightarrow how does Y(t) respond?



 $\int \mathrm{d}^d \mathbf{x} \, \phi(\mathbf{x}) \left[V^{(z)}(\mathbf{x} - \mathbf{Z}) + V^{(y)}(\mathbf{x} - \mathbf{Y}) \right]$

 $\mathcal{U}_Z = \frac{k_z}{2} \left[\mathbf{Z} - \mathbf{Z}_F(t) \right]^2$ $\mathbf{Z}_F(t) = \mathbf{\Delta} + \mathbf{A}\sin(\Omega t)$



Two particles

Adiabatic approximation:

$$egin{aligned} \mathcal{P}(\mathbf{Y},\mathbf{Z}) &\propto e^{-eta(\mathcal{U}_y+\mathcal{U}_z)} \int \mathcal{D}\phi \, e^{-eta(\mathcal{H}_\phi-\lambda\mathcal{H}_{ ext{int}})} &\propto e^{-eta[d]} \ \dot{\mathbf{Y}}_{ ext{ad}}(t) &= -
u_y
abla_y \left[\mathcal{U}_y(\mathbf{Y}) + \lambda^2 V_c(\mathbf{Y},\mathbf{Z})
ight] + oldsymbol{\xi} \end{aligned}$$

Weak-coupling approximation:

$$\partial_t P_1(\mathbf{y}, t) = \mathcal{L}_0 P_1(\mathbf{y}, t) + \lambda^2 \mathcal{L}_z(t) P_1(\mathbf{y}, t) + \lambda^2 \int_{t_0}^t \mathrm{d}s \int \mathrm{d}\mathbf{x} \, \mathcal{L}(\mathbf{y} - \mathbf{x}; t, s) P_2(\mathbf{y}, t; \mathbf{x}, s) \, d\mathbf{x} \, \mathcal{L}(\mathbf{y} - \mathbf{x}; t, s) + \lambda^2 \int_{t_0}^t \mathrm{d}s \int \mathrm{d}\mathbf{x} \, \mathcal{L}(\mathbf{y} - \mathbf{x}; t, s) P_2(\mathbf{y}, t; \mathbf{x}, s) \, d\mathbf{x} \, \mathcal{L}(\mathbf{y} - \mathbf{x}; t, s) P_2(\mathbf{y}, t; \mathbf{x}, s) \, d\mathbf{x} \, \mathcal{L}(\mathbf{y} - \mathbf{x}; t, s) P_2(\mathbf{y}, t; \mathbf{x}, s)$$





cumulant gen. func. of Y(t)

[DV, A. Gambassi, 2206.01664 (2022)]

Two particles Non-adiabatic response





Competing timescales

$$\begin{cases} \tau_{\phi}^{-1} \sim Dq^{\alpha}(q^2 + r) \\ \tau_{\Omega}^{-1} \sim \Omega \end{cases}$$

Choosing $q \sim r^{1/2} = 1/\xi \quad \Rightarrow \quad r_A \sim \Omega \ , \ r_B \sim \Omega^{1/2}$





 Ω/γ_y

Particle + field in confinement **Dynamics & steady-state**

Effective F-P description in the adiabatic limit:

 $\partial_t P(R, t) \simeq - \partial_R \mu(R) P(R) + \partial_R^2 D(R) P(R)$

BCs-dependent stationary distributions

[DV, M. Gross, 2209.10834 (2022)]







Stochastic thermodynamics

- Framework for field+particle work/energy flows
- Full CGF of the dissipated power







[DV, S.M.Loos, B.Walter, E.Roldan, A.Gambassi (in preparation)]



Memory-induced oscillations in overdamped dynamics!



[DV, A.Gambassi (in preparation)]





To sum up

- Relaxation to equilibrium (quench)
- 2-particles nonequilibrium periodic states
- Steady-state in confinement
- Stochastic thermodynamics in NESS
- Memory-induced oscillating modes

Perspectives

- Active field theories
- Self-interacting ϕ^4 field
- Hydrodynamics (model H)



Thank you!

Backup slides

Motivation 1/3 Fluctuation-induced forces

- 1. A fluctuating **medium**
 - QM: path weight $\sim \exp(i/\hbar S)$
 - StatPhys: weight ~ $\exp(-\beta \mathcal{U}(x))$
- 2. External **objects** affecting the fluctuations
 - Entropic or energetic origin
 - Examples: QED, CCF, Van Der Waals & dispersion forces, Goldstone modes...

Strength \propto energy of fluctuations ($\hbar, k_B T$), range \propto range of correlations.

 \rightarrow What happens in the presence of randomly fluctuating surfaces?









Motivation 2/3 Particle as a probe

- Thermal fluctuations, small forces
 (~10⁻⁷N)
 → can affect the motion of colloids!
 → Infer properties of soft-matter
 materials (microrheology)
- Back-reaction of the particle on the medium
- How does a particle behave in a medium close to a phase transition?







Motivation 3/3 From Brownian motion to non-linear memory

 $m\ddot{x}(t) =$ Brownian motion

 $\langle \zeta(t)\zeta(t)$

 $m \ddot{x}(t) = - \int^t \mathrm{d}t' \, dt'$ • GLE

 $\langle \zeta(t)\zeta$

meaningful if $\Gamma(t)$ is independent of the details of V(x)- not always true!

$$-\gamma \dot{x}(t) + \zeta(t) - V'(x(t))$$

$$t') \rangle = 2k_{\rm B}T\gamma \delta(t - t')$$

$$\Gamma(t-t')\dot{x}(t') + \zeta(t) - V'(x(t))$$

$$\langle t' \rangle = k_{\rm B} T \Gamma(|t - t'|)$$

[e.g. Caldeira&Leggett '83]

[Daldrop et al., PRX 2017] [Müller et al., New J. Phys. 2020]



Motivation 3/3 From Brownian motion to non-linear memory

$$m\ddot{X}(t) = -\gamma_{\infty}\dot{X}(t) + \nabla_{X}\mathcal{H}(t) + \zeta(t)$$

$$-\kappa X(t) + \int_{-\infty}^{t} dt' F(t - t', X(t) - X(t')) + \Xi(X(t), t) + \mathcal{O}(\lambda^{3})$$

$$\dot{X}$$

$$\begin{cases} F_l(t,x) = i\lambda^2 D \int \frac{\mathrm{d}^d q}{(2\pi)^d} q_l q^2 |U_q|^2 e^{iq \cdot x - Dq^2(q^2 + r)t} \\ \langle \Xi(x,t)\Xi(x',t') \rangle = T \times \left[2\gamma_\infty \,\delta(t-t') + G(x-x',t-t') \right] \end{cases} \xrightarrow{\mathsf{FDT}} \partial_x F(t,x) = -\partial_t G(t) \\ \end{cases}$$

asu, Dèmery, Gambassi '22]

$\propto X$ — non-linear friction!





Motivation 3/3 From Brownian motion to non-linear memory

 $\int_{-\infty}^{n} \mathrm{d}t' \, \Gamma(t-t') \dot{X}_j(t') = -\kappa X(t) + \zeta(t)$ $\hat{C}(p) = \frac{dT\hat{\Gamma}(p)}{\kappa[\kappa + p\hat{\Gamma}(p)]}$ $\hat{\Gamma}(p)$ $= \frac{dT}{\kappa - p\hat{C}(p)}$

[Basu, Dèmery, Gambassi '22]





Effective particle dynamics

• Equilibrium is trivial (locality + translational invariance) \rightarrow fun things happen out of equilibrium.

Two possible approximations:

1. Weak-coupling approximation (or MSR path integral + perturbation theory)

 $D \to \infty$

2. Adiabatic approximation





 $P_{\rm eq}(\mathbf{X}) \propto \int \mathcal{D}\phi e^{-\beta \mathcal{H}[\phi,\mathbf{X}]} \propto e^{-\beta \mathcal{U}_X}$

$$\mathbf{X}(t) = \sum_{n} \lambda^{n} \mathbf{X}^{(n)}(t)$$
$$\phi(\mathbf{x}, t) = \sum_{n} \lambda^{n} \phi^{(n)}(\mathbf{x}, t)$$

[Kaneko, '61; Theiss, Titulauer '85; Gross '21]





Relaxation towards equilibrium Adiabatic approximation

From Langevin equations

$$\begin{split} \dot{\mathbf{X}}(t) &= -\nu k \mathbf{X}(t) + \nu \lambda \int_{\mathbf{R}} \frac{\mathrm{d}^{d}q}{(2\pi)^{d}} i \mathbf{q} V_{-q} \phi_{q}(t) e^{i\mathbf{q}\cdot\mathbf{X}(t)} + \boldsymbol{\xi}(t) \\ \dot{\phi}_{q}^{R,I}(t) &= -Dq^{\alpha}(q^{2}+r)\phi_{q}^{R,I}(t) + \lambda Dq^{\alpha} V_{q} \left[e^{-i\mathbf{q}\cdot\mathbf{X}(t)} \right]^{R,I} \\ \hline g_{q} \end{split}$$

to the Fokker-Planck equation

$$\partial_t \mathcal{P} = \left\{ \mathcal{L}_X + \sum_{\sigma = R, I} \int_{\mathsf{R}^d} \mathrm{d}^d q \, \mathcal{L}_q^\sigma \right\} \mathcal{P}$$

We want to marginalize over the eigenfunctions

$$\mathcal{P}[\phi, \mathsf{X}, t] = \sum_{\mathsf{n}} P_{\mathsf{n}}(\mathsf{X}, t) \Phi_{\mathsf{n}}[\phi; \mathsf{X}]$$



 $+\zeta_{a}^{R,I}(t)$

$$\begin{split} \mathcal{L}_{X} &= \boldsymbol{\nabla} \cdot \left\{ \nu k \mathsf{X} - \nu \lambda \int_{\mathsf{R}} \mathrm{d}^{d} q \, \mathsf{q} \left(\phi_{q}^{R} g_{q}^{I} - \phi_{q}^{I} g_{q}^{R} \right) \right\} + \Gamma_{x} \nabla^{2} \;, \\ \mathcal{L}_{q}^{\sigma} &= \frac{\delta}{\delta \phi_{q}^{\sigma}} \left\{ \alpha_{q} \phi_{q}^{\sigma} - D \lambda q^{\alpha} g_{q}^{\sigma} (\mathsf{X}) \right\} + \frac{\Gamma_{\phi}}{2} \frac{\delta^{2}}{\delta (\phi_{q}^{\sigma})^{2}} \;. \end{split}$$

 $\rightarrow P_{0}(X, t) = \int \mathcal{D}\phi \mathcal{P}[\phi, X, t]$



Relaxation towards equilibrium Adiabatic approximation

Effective F-P equation:

 $\partial_t P(\mathbf{X}, t) = \mathcal{L}_X^{\text{eff}} P(\mathbf{X}, t)$

 $\mathcal{L}_X^{\text{eff}} = \chi \left[\boldsymbol{\nabla} \cdot (\nu k \mathbf{X}) + \nu T \nabla^2 \right] + \mathcal{O} \left(\frac{1}{D^2} \right)$ $\chi \equiv 1 - \frac{\lambda^2 \nu}{Dd} \int_{\mathbf{R}} \frac{\mathrm{d}^d q}{(2\pi)^d} \frac{q^{2-\alpha}}{(q^2+r)^2} |V_q|^2$



Solutions decay to X=0 exponentially

[DV, Ferraro, Gambassi '22]



Relaxation towards equilibrium Weak-coupling approximation

$$X(t) = X^{(0)}(t) + \lambda^2 X^{(2)}(t) + \mathcal{O}(\lambda^4)$$

@ long times,

$$\langle X^{(2)}(t) \rangle \sim \begin{cases} t^{-(1+\frac{d}{2})} , & \text{Model A, } r = 0 \\ t^{-(1+\frac{d}{4})} , & \text{Model B, } r = 0 \\ t^{-(2+\frac{d}{2})} , & \text{Model B, } r > 0 \end{cases}$$

A matter of timescales:

$$\begin{aligned} \tau_X^{-1} &= \nu k \\ \tau_\phi^{-1} &= Dq^\alpha (q^2 + r) \end{aligned}$$



 γt

Relaxation towards equilibrium Weak-coupling approximation

For
$$t > \tau_X$$
,

$$\langle X(t) \rangle \simeq c_0 t^{-\alpha_0} f(t/t_c)$$

$$f(\tau) \sim \begin{cases} \tau^{-\beta_0} & \text{for } \tau \gg 1\\ \text{const.} & \text{for } \tau \lesssim 1 \end{cases}$$
$$t_c = \tau_{\phi}^{-1} (q \sim 1/X_0)$$

Before the crossover, the amplitude is X_0 - independent!





 γt

Autocorrelation function Weak-coupling approximation

 $C(t) \equiv \langle X(0)X(t) \rangle = C_0(t) + \lambda^2 C_2(t) + \mathcal{O}(\lambda^4)$

@ long times t,

$$C(t) \sim egin{bmatrix} t^{-rac{d}{2}}, & ext{Model A, } r \ t^{-rac{d}{4}}, & ext{Model B, } r \ t^{-(1+rac{d}{2})}, & ext{Model B, } r \end{bmatrix}$$

Connection comes from FDT,

$$\langle X(t) \rangle = X_0 R(t)$$



[DV, Ferraro, Gambassi '22]

 $R(t > 0) = -\frac{1}{k_B T} \frac{\mathrm{d}C(t)}{\mathrm{d}t}$



Energy Transfer between Colloids via Critical Interactions

Ignacio A. Martínez ^{1,2,*}, Clemence Devailly ^{1,3}, Artyom Petrosyan ¹ and Sergio Ciliberto ^{1,*}







cartoon not in scale \mathcal{X}



 $\varepsilon = (T_c - T)/T_c$







Two particles Model

Two particles independently interact with the field,

$$\mathcal{H} = \mathcal{H}_{\phi} + \mathcal{U}_{Y} + \mathcal{U}_{Z} - \lambda \left(\mathcal{H}_{\mathsf{int}}^{Y} + \mathcal{H}_{\mathsf{int}}^{Z} \right)$$

One of them is driven periodically,

 \rightarrow how does Y(t) respond?



 $\int \mathrm{d}^d \mathbf{x} \, \phi(\mathbf{x}) \left[V^{(z)}(\mathbf{x} - \mathbf{Z}) + V^{(y)}(\mathbf{x} - \mathbf{Y}) \right]$

 $\mathcal{U}_Z = \frac{k_z}{2} \left[\mathbf{Z} - \mathbf{Z}_F(t) \right]^2$ $\mathbf{Z}_F(t) = \mathbf{\Delta} + \mathbf{A}\sin(\Omega t)$



Two particles Adiabatic approximation

@ equilibrium, the two particles interact via

$$V_c(\mathbf{Y}, \mathbf{Z}) = -\int \frac{\mathrm{d}^d q}{(2\pi)^d} \frac{|V_q|^2}{q^2 + r} e^{i\mathbf{q}\cdot(\mathbf{Z}-\mathbf{Y})}$$

$$\mathcal{P}(\mathbf{Y},\mathbf{Z}) \propto e^{-eta(\mathcal{U}_y+\mathcal{U}_z)} \int \mathcal{D}\phi \, e^{-eta(\mathcal{H}_\phi-\lambda\mathcal{H}_{ ext{int}})} \propto e^{-eta[\mathcal{U}_y+\mathcal{U}_z)}$$

This gives an effective, overdamped Langevin dynamics (non-linear, Markovian)

$$\dot{\mathbf{Y}}_{ad}(t) = -\nu_y \nabla_y \left[\mathcal{U}_y(\mathbf{Y}) + \lambda^2 V_c(\mathbf{Y}, \mathbf{Z}) \right] + \lambda^2 V_c(\mathbf{Y}, \mathbf{Z}) \right] + \lambda^2 V_c(\mathbf{Y}, \mathbf{Z})$$



Two particles Weak-coupling approximation

Look for an effective master equation Using definition + Novikov thm,

$$\partial_t P_1(\mathbf{y}, t) = \mathcal{L}_0 P_1(\mathbf{y}, t) + \lambda^2 \mathcal{L}_z(t) P_1(\mathbf{y}, t) + \lambda^2 \int_{t_0}^t \mathrm{d}s \int \mathrm{d}\mathbf{x} \, \mathcal{L}(\mathbf{y} - \mathbf{x}; t, s) P_2(\mathbf{y}, t; \mathbf{x}, s) + \mathcal{O}(\lambda^4)$$

n ruling
$$P_1(\mathbf{y},t) = \langle \delta(\mathbf{y} - \mathbf{Y}(t)) \rangle$$

 $\partial_t P_1(\mathbf{y},t) = -\nabla_{\mathbf{y}} \cdot \langle \delta(\mathbf{y} - \mathbf{Y}(t)) \dot{\mathbf{Y}}(t) \rangle$



Two particles Weak-coupling approximation

- Memory vanishes in the periodic state → seemingly Markovian!
- Full cumulant gen. func.
- Y(t) is practically immersed into the effective field generated by the driven particle which acts as a source term,

$$\left\langle \phi_q^{\text{eff}}(t) \right\rangle = \lambda \int_{-\infty}^t \mathrm{d}s \, \chi_q(t-s) V_q^{(z)} \left\langle e^{-i\mathbf{q}\cdot\mathbf{Z}(s)} \right\rangle$$





Predictions (adiabatic vs weak-coupling)





Numerical simulation (d=2)

Temporal average and amplitude of the oscillations





Competing timescales

$$\begin{cases} \tau_{\phi}^{-1} \sim Dq^{\alpha}(q^2 + r) \\ \tau_{\Omega}^{-1} \sim \Omega \end{cases}$$

Choosing $q \sim r^{1/2} = 1/\xi \quad \Rightarrow \quad r_A \sim \Omega \ , \ r_B \sim \Omega^{1/2}$



Behavior as a function of Ω (frequency response)





When $\xi \gg \Delta$, the non-equilibrium response is peaked around

 $\Omega_{\rm peak} \sim \tau_{\phi}^{-1}(q \simeq 1/\Delta) \simeq D/\Delta^z$

Phase shift



 Ω/γ_y



Within the "effective field picture", $\langle \mathbf{Y}(t) \rangle \simeq \mathbf{R}(\Omega) \cos(\Omega t + \kappa \Delta + \varphi_0)$

[DV, Gambassi '22]

Take-home messages (but this is not my last slide)

- Particles interacting with a field experience field-induced reciprocal interactions,
- effects become prominent,
- capture these funny effects.



• but even a single particle feels a **self-interaction**, not visible in equilibrium.

A medium close to a phase transition relaxes slowly, and non-equilibrium

and this affects the motion of tracer particles in contact with the medium.

Adiabatic approximations and linear response analysis sometimes fail to

Work in progress 1/2

Effective (adiabatic) particle dynamics in a confined geometry



ft. M. Gross (Max Planck - Stuttgart)

Stochastic thermodynamics of field+particle

ft. B. Walter, S. Loos & E. Roldan (SISSA & ICTP)







Work in progress 2/2

Active particles in a Gaussian field

ft. U. Basu (Bose Center - Kolkata)





Oscillating modes from overdamped dynamics





Future perspectives (now this is my last slide)

- Active field theories
- Self-interacting ϕ^4 field
- Hydrodynamics (model H)
- Quadratic type interaction $\sim \phi^2(X)$



Thank you!