- Phase Separation in Passive Systems
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 - Broken Time Reversal Symmetry
 - Macroscopic Consequences
- Adapting Model B for Active Matter
 - Phase Coexistence
 - Microphase Separation
 - Stead-State Entropy Production





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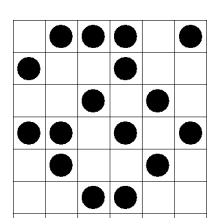




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e.g. lattice gas with near-neighbor attraction u N sites, coordination z, lattice constant = 1 particle concentration c, temperature T, $k_B=1$

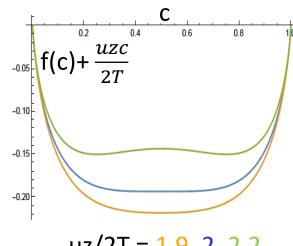


Mean field approximation:

entropy
$$- S/N = c \ln c + (1-c) \ln (1-c)$$

energy
$$E/N = -u z c^2/2$$

Free energy /site f(c) = E/N - T S/N



$$uz/2T = 1.9, 2, 2.2$$

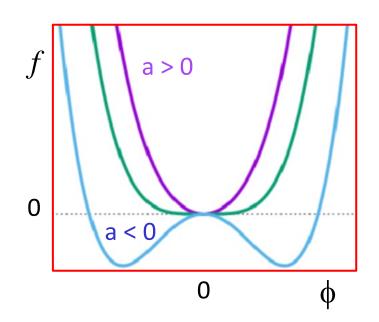
$$T > T_c$$
: f(c) is convex, stable $T < T_c$: f(c) is concave, phase separation

concavity first sets in at c = 1/2 (critical density) and $T = T_c = uz/4$

expand around critical point: Landau theory

$$f(\phi) = \frac{a}{2}\phi^2 + \frac{b}{4}\phi^4 + h\phi$$

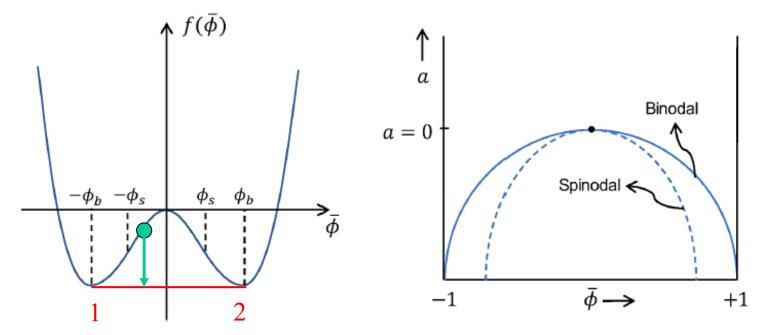
$$a \propto T - T_c$$
, $\phi \propto c - 1/2$



Notes:

- Linear term is ignorable (proved below) set it to zero
- Cubic term vanishes if expanding around critical point

expand around critical point: Landau theory



For global density $\bar{\phi}$ obeying $-\phi_b < \bar{\phi} < +\phi_b$:

- phase separation reduces overall free energy ${\cal F}$
- resulting \mathcal{F}/V lies on convex hull of $f(\phi) = common tangent$
- Lever rule for phase volumes: $V_1+V_2=V$, and $-\phi_b V_1+\phi_b V_2=V\bar{\phi}$

Landau-Ginzburg theory

Phase separated states have nonuniform density field $\phi(\mathbf{r})$

Free energy functional ${\mathcal F}$ comprises local part + gradient corrections

$$\mathcal{F} = \int dV [f(\phi) + \frac{\kappa}{2} (\nabla \phi)^2]$$

Notes:

• linear terms in $f(\phi)$ are ignorable:

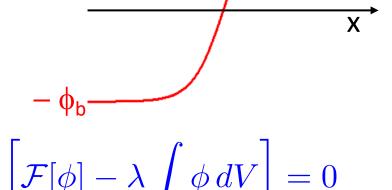
$$\int \phi(\mathbf{r})dV = N + \text{const.} \quad \Rightarrow \text{additive constants in } \mathcal{F}$$

• $\kappa \sim ud^2$ stems from finite range d of attractions this resists sharp changes in density

Interfacial profile between bulk phases

$$\phi = \phi(x)$$
, flat in y,z





Minimize ${\mathcal F}$ at fixed contents:

$$\frac{\delta}{\delta\phi} \left[\mathcal{F}[\phi] - \lambda \int \phi \, dV \right] = 0$$

⇒ General equilibrium condition:

Chemical potential
$$\,\mu \equiv \frac{\delta \mathcal{F}}{\delta \phi} = a\phi + b\phi^3 - \kappa \nabla^2 \phi \,\,$$
 = λ is uniform

Functional Derivatives

Start with:
$$\mathcal{F} = \int_0^{L=N\Delta x} \left[f(\phi) + \frac{\kappa}{2} (\nabla \phi)^2 \right] dx$$

Discretize:
$$\mathcal{F} = \Delta x \sum_{i=0}^{N} f(\phi_i) + \frac{\kappa}{2} \left(\frac{\phi_{i+1} - \phi_i}{\Delta x} \right)^2$$

Change
$$\phi$$
 at site j:
$$\frac{\partial \mathcal{F}}{\partial \phi_j} = \Delta x \left[f'(\phi_j) - \kappa \, \frac{\phi_{j+1} + \phi_{j-1} - 2\phi_j}{\Delta x^2} \right]$$

Sum over all such changes:

discrete Laplacian

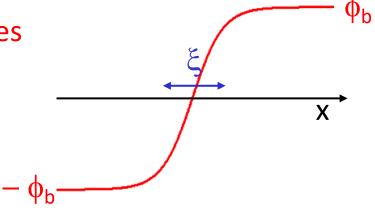
$$\delta \mathcal{F} = \sum_{j} \frac{\partial \mathcal{F}}{\partial \phi_{j}} \, \delta \phi_{j} \quad \underset{\mathsf{limit}}{\overset{\mathsf{continuum}}{\longrightarrow}} \int \frac{\delta \mathcal{F}}{\delta \phi(x)} \, dx$$

where:
$$\frac{\delta \mathcal{F}}{\delta \phi(x)} = f'(\phi(x)) - \kappa \nabla^2 \phi(x)$$

Interfacial profile between bulk phases

$$\phi = \phi(x)$$
, flat in y,z

Procedure:



Minimize ${\cal F}$ at fixed contents: $\left| \frac{\delta}{\delta \phi} \right| {\cal F}[\phi] - \lambda \int \phi \, dV = 0$

⇒ General equilibrium condition:

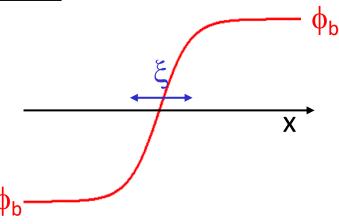
Chemical potential
$$\,\mu \equiv \frac{\delta \mathcal{F}}{\delta \phi} = a\phi + b\phi^3 - \kappa \nabla^2 \phi \,\,$$
 = λ is uniform

Here: ODE for $\phi(x)$

Solution
$$\phi(x) = \pm \phi_b \tanh\left(\frac{x - x_0}{\xi}\right)$$
 where $\xi = \sqrt{\frac{\kappa}{-2a}}$

Interfacial profile between bulk phases

$$\phi = \phi(x)$$
, flat in y,z



Interfacial tension γ :

Substitute
$$\phi(x) = \pm \phi_b \tanh\left(\frac{x - x_0}{\xi}\right)$$

into
$$\mathcal{F} = \int dV \left[f(\phi) + \frac{\kappa}{2} (\nabla \phi)^2 \right]$$

to get:
$$\mathcal{F} = V_1 f(-\phi_b) + V_2 f(+\phi_b) + A_{12} \gamma$$

with
$$\gamma = \left(\frac{-8\kappa a^3}{9b^2}\right)^{1/2}$$

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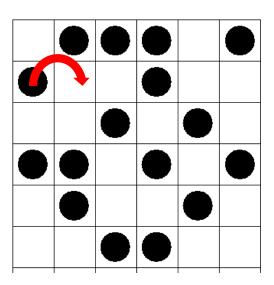


Diffusive Time Evolution

e.g. lattice gas with hopping into vacant sites

detailed balance = microscopic reversibility:

$$\frac{\mathbb{P}(\text{forward})}{\mathbb{P}(\text{backward})} = \exp[-\beta \Delta E]$$



Routes to equation of motion for density $\phi(\mathbf{r},t)$:

- 1. Bottom-up: choose microscopic rules and coarse-grain
- 2. Top-down: construct phenomenologically and check for DB

we take route 2

Diffusive Time Evolution: Model B

Ingredients:

$$\phi$$
 is a conserved density $\Rightarrow \dot{\phi} = -
abla . \mathbf{J}$ (no birth /death)

Mean current: $\bar{\mathbf{J}} = -M\nabla\mu$ (stuff flows from high to low μ)

M does not depend on ϕ

(for simplicity)

Example: noninteracting particles

$$\mathcal{F} = \int \frac{1}{2} f''(0) \phi^2(\mathbf{r}) \, dV \qquad \qquad \mu = f''(0) \phi$$

$$\Rightarrow \quad \dot{\phi} = M f''(0) \nabla^2 \phi = \tilde{D} \nabla^2 \phi \qquad \qquad \text{Diffusi}$$

$$\Rightarrow \quad \dot{\phi} = Mf''(0)\nabla^2\phi = D\nabla^2\phi$$

Diffusion equation

Diffusive Time Evolution: Model B

Ingredients:

$$\phi$$
 is a conserved density $\Rightarrow \dot{\phi} = -
abla . \mathbf{J}$ (no birth /death)

Mean current: $\bar{\mathbf{J}} = -M\nabla\mu$ (stuff flows from high to low μ)

M does not depend on ϕ (for simplicity)

So far, the stationary solution minimizes \mathcal{F} (gradient flow)

We want instead the Boltzmann distribution $P[\phi] \propto \exp[-\beta \mathcal{F}]$

Adding a gaussian white noise, $\, {f J} = {f ar J} + \sqrt{2k_BT\,M}{f \Lambda}$, achieves this

 Λ = unit white: $\langle \Lambda_i(\mathbf{r}, t) \Lambda_j(\mathbf{r}', t') \rangle = \delta_{ij} \delta(\mathbf{r} - \mathbf{r}') \delta(t - t')$

Diffusive Time Evolution: Model B

$$\dot{\phi} = -\nabla .\mathbf{J}$$

$$\mathbf{J} = -\nabla \mu + \sqrt{2D} \mathbf{\Lambda}$$

$$\mu = a\phi + b\phi^3 - \kappa \nabla^2 \phi$$

 Λ = unit white noise D = k_BT M M = 1 mobility

This defines Model B

Role of Noise:

- without noise, gradient flow, \mathcal{F} monotone decreasing
- with chosen noise: Boltzmann distribution + detailed balance
- final free energy from path integral over $\phi(\mathbf{r})$:

$$F = -k_B T \ln Z = -k_B T \ln \int e^{-\beta \mathcal{F}} \mathcal{D}\phi$$

Reversibility of Model B

Proof of detailed balance

Gaussian white noise $\mathbb{P}[\mathbf{\Lambda}(\mathbf{r},t)] \propto \exp\left[-\frac{1}{2}\int |\mathbf{\Lambda}(\mathbf{r},t)|^2 d\mathbf{r} dt\right]$

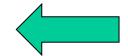
$$\mathbf{J} + \nabla \mu = \sqrt{2D} \mathbf{\Lambda} \implies \mathbb{P}_{F,B} \propto \exp \left[-\frac{1}{4D} \int |\pm \mathbf{J} + \nabla \mu|^2 d\mathbf{r} dt \right]$$

Signs: **J** is odd on time reversal, while $\mu = \delta \mathcal{F}/\delta \phi$ is even \Rightarrow

$$k_B T \ln \frac{\mathbb{P}_F}{\mathbb{P}_B} = -\int_{t_1}^{t_2} \mathbf{J} \cdot \nabla \frac{\delta \mathcal{F}}{\delta \phi} d\mathbf{r} dt = +\int_{t_1}^{t_2} \dot{\phi} \frac{\delta \mathcal{F}}{\delta \phi} d\mathbf{r} dt = \mathcal{F}_2 - \mathcal{F}_1$$

i.e.
$$\mathbb{P}_F/\mathbb{P}_B = e^{-\beta(\mathcal{F}_2 - \mathcal{F}_1)}$$
 (detailed balance)

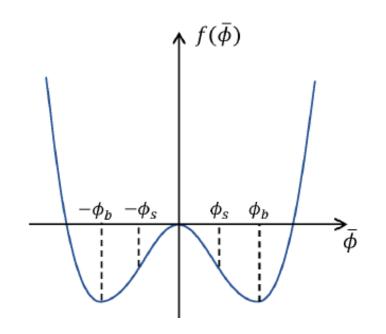
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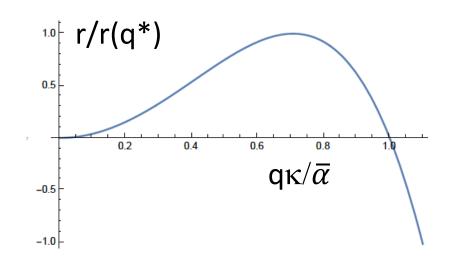


$$\begin{split} -\,\varphi_{\mathrm{s}}\,<\,\bar{\phi}\,\,<\,+\,\varphi_{\mathrm{s}}\,:\,&f''(\bar{\phi}\,\,)=\alpha<0 \\ \\ \mu\,=\,&\alpha(\phi-\bar{\phi})-\kappa\nabla^2\phi \\ \\ \dot{\phi}\,=\,&\nabla^2\mu\quad +\, \mathrm{noise} \\ \\ \mathrm{expand}\,\,\mathrm{as}\,\,&\phi(\mathbf{r},t)=\bar{\phi}+\sum\phi_{\mathbf{q}}e^{i\mathbf{q}.\mathbf{r}} \end{split}$$



$$\Rightarrow$$
 $\dot{\phi}_{\mathbf{q}} = -q^2(\alpha + \kappa q^2)\phi_{\mathbf{q}} = r(q)\phi_{\mathbf{q}}$ + noise

$$\begin{aligned} -\,\varphi_{\rm s}\,<\,\bar{\phi}\,\,<\,+\,\,\varphi_{\rm s}\,:\,&f''(\bar{\phi}\,\,)=\alpha<0 \\ \\ \mu\,=\,&\alpha(\phi-\bar{\phi})-\kappa\nabla^2\phi \\ \\ \dot{\phi}\,=\,&\nabla^2\mu\quad +\, {\rm noise} \end{aligned}$$

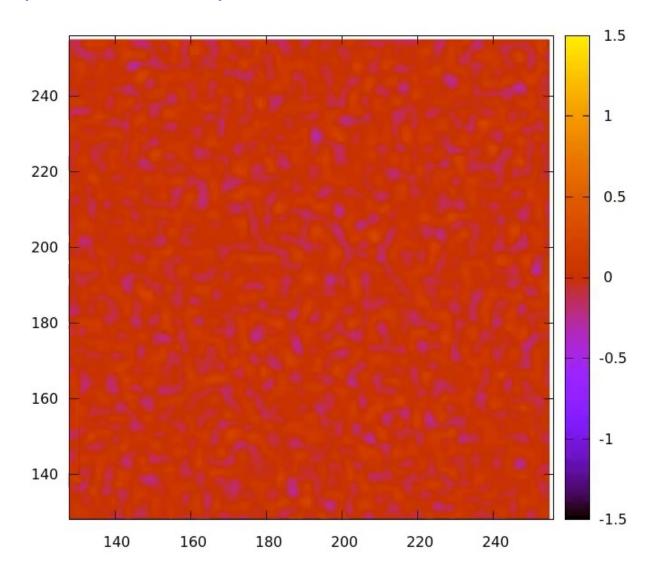


expand as
$$\phi(\mathbf{r},t) = \bar{\phi} + \sum_{\mathbf{q}} \phi_{\mathbf{q}} e^{i\mathbf{q}\cdot\mathbf{r}}$$

$$\dot{\phi}_{\mathbf{q}}=-q^2(\alpha+\kappa q^2)\phi_{\mathbf{q}}=r(q)\phi_{\mathbf{q}}$$
 + noise

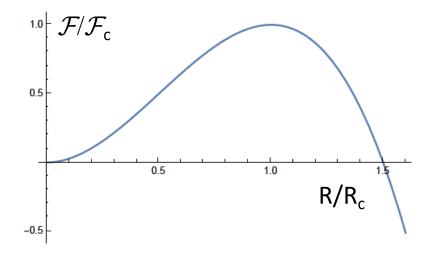
- exponential growth of fluctuations for $0 < q < \bar{\alpha}/\kappa$ $(\bar{\alpha} \equiv -\alpha)$
- fastest mode: $q^* = (\bar{\alpha}/2\kappa)^{1/2} \Rightarrow$ characteristic length scale π/q^*

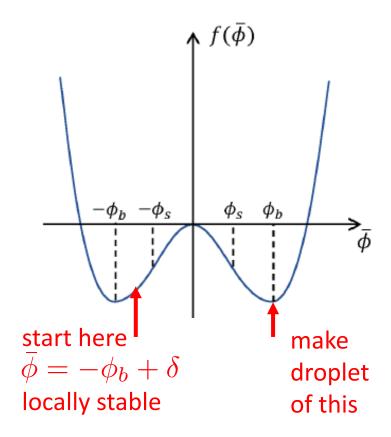
- fuzzy domains first appear on length scale $L(0) = \pi/q^*$
- interfaces then sharpen
- local equilibrium reached between states of $\pm \phi_{\text{b}}$
- domain growth driven by area reduction: L(t) \sim t^{1/3} [Ostwald mechanism explained later]



(b) Nucleation and growth (3D)

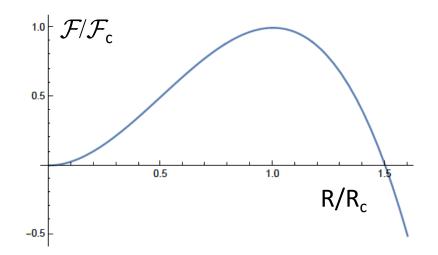
$$\mathcal{F} = \gamma \, 4\pi R^2 - \delta \, f^{\prime\prime}(\phi_b) \, 4\pi R^3/3$$

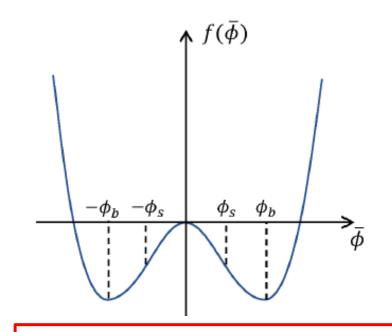




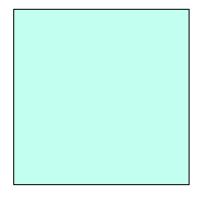
(b) Nucleation and growth (3D)

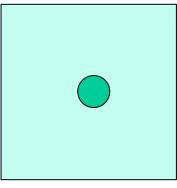
$$\mathcal{F} = \gamma \, 4\pi R^2 - \delta \, f^{\prime\prime}(\phi_b) \, 4\pi R^3/3$$

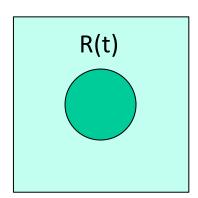


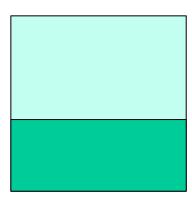


noise driven rare event $\text{nucleation rate} \propto \exp[-\beta \mathcal{F}_{\text{c}}]$









(c) Late stages: $\mathcal{F} = \gamma A \Rightarrow$ interface-driven coarsening

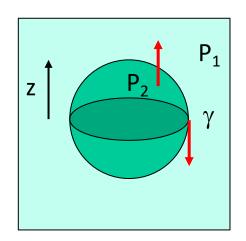
Key idea: Laplace pressure at curved interfaces changes μ there

- ⇒ Large droplets grow while small droplets shrink
- ⇒ Material moves from bumps to hollows

A(t) decreases via "Ostwald ripening"

(c) Late stages: $\mathcal{F} = \gamma A \Rightarrow$ interface-driven coarsening

Laplace: force balance on upper half of liquid droplet

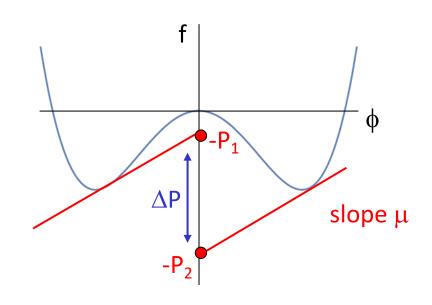


$$(P_1)$$
 $(P_2-P_1)\pi R^2\hat{z}=2\pi R\gamma\hat{z}$ $\Rightarrow P_2=P_1+rac{\gamma}{R}(d-1)$ in d dimensions

Thermodynamics: $P = \mu \phi - f$

Local equilibrium requires

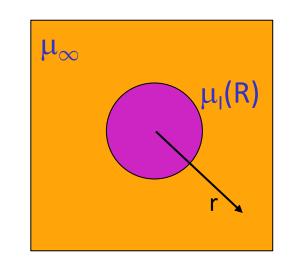
$$\mu_1 = \mu_2 = \mu_I(R) \equiv \frac{\gamma(d-1)}{\phi_b R}$$



(c) Late stages: $\mathcal{F} = \gamma A \Rightarrow$ interface-driven coarsening

One droplet in vapour at ambient $\mu = \mu_{\infty}$

- static equilibrium if $\mu_{\infty} = \mu_{\rm l}$
- otherwise $\dot{R} \neq 0$: growth or evaporation



$$\dot{\phi} = \nabla^2 \mu \simeq 0$$

$$\mu(r) = \mu_{\infty} + \frac{\mu_I - \mu_{\infty}}{r}$$

Current at droplet surface:
$$J = -\nabla \mu|_R = \frac{\mu_\infty - \mu_I}{R^2}$$

Conservation of
$$\phi$$
:

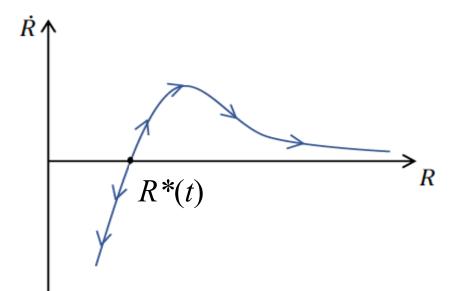
$$2\phi_b \dot{R} = -J(R, \mu_\infty)$$

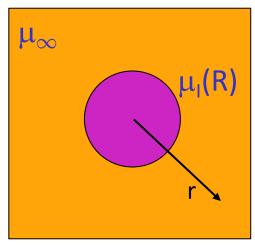
(c) Late stages: $\mathcal{F} = \gamma A \Rightarrow$ interface-driven coarsening

Multiple droplets: Ostwald process

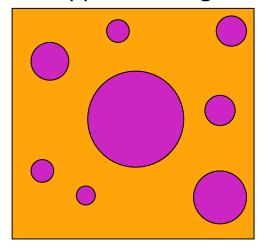
- $\mu_{\infty} \approx \mu_{\text{I}}(R^*)$ with R^* a typical droplet size
- for R > R* growth; R < R* evaporation

$$\dot{R} = \frac{J}{2\phi_b} = \frac{\gamma}{2\phi_b^2} \left[\frac{1}{R^*} - \frac{1}{R} \right]$$





approximating



(c) Late stages: $\mathcal{F} = \gamma A \Rightarrow$ interface-driven coarsening

Multiple droplets: Ostwald process

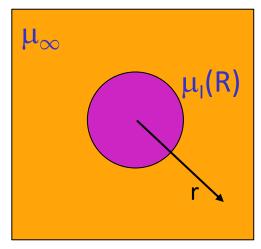
- $\mu_{\infty} \approx \mu_{\text{I}}(R^*)$ with R^* a typical droplet size
- for R > R* growth; R < R* evaporation

$$\dot{R} = \frac{J}{2\phi_b} = \frac{\gamma}{2\phi_b^2} \left[\frac{1}{R^*} - \frac{1}{R} \right]$$

Mean domain size L ~ R* grows as

$$\dot{L} \propto \frac{\gamma}{\phi_b^2 L^2} \Rightarrow L(t) \propto \left(\frac{\gamma t}{\phi_b^2}\right)^{1/3}$$

This holds also for late-stage spinodal



approximating

