

From particles to spins: Eulerian formulation of supercooled liquids and glasses

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The dynamics of supercooled liquid and glassy systems are usually studied within the Lagrangian representation, in which the positions and velocities of distinguishable interacting particles are followed. Within this representation, however, it is difficult to define measures of spatial heterogeneities in the dynamics, as particles move in and out of any one given region within long enough times. It is also nontransparent how to make connections between the structural glass and the spin glass problems within the Lagrangian formulation. We propose an Eulerian formulation of supercooled liquids and glasses that allows for a simple connection between particle and spin systems, and that permits the study of dynamical heterogeneities within a fixed frame of reference similar to the one used for spin glasses. We apply this framework to the study of the dynamics of colloidal particle suspensions for packing fractions corresponding to the supercooled and glassy regimes, which are probed via confocal microscopy.

dynamics | structural

The phenomenology of structural and spin glasses has much in common: no static long-range order, aging relaxation, heterogeneous dynamics, and so on (for reviews, see refs. 1 and 2). Although a precise and unambiguous connection between these two problems is still lacking, the possibility that such relation exists dates back to the work by Kirkpatrick, Thirumalai, and Wolynes (3–8), who proposed a connection between structural glasses and fully connected p -spin disordered models. These mean-field spin models have a dynamic phase transition that mimics the glassy arrest at T_g and a static phase transition at a lower temperature T_s that realizes the Kauzmann entropy crisis. The spin dynamics is sluggish above and close to T_g as in supercooled liquids and the system falls out of equilibrium below T_g and shows aging as in a glass (1, 9). More recently, Tarzia and Moore (10) have paralleled the phenomenology of structural glasses to that of an Edwards–Anderson model in a uniform magnetic field. One of the main hurdles in making a direct real space connection between structural and spin glasses is that disordered spin models are defined on a lattice, whereas the particles comprising structural glasses are itinerant.

Supercooled liquids and glasses are usually described within the Lagrangian formulation, in which one tracks the position of individual particles as a function of time. Natural quantities computed within this frame of reference are the particle's mean-square displacement and self-diffusion. Heterogeneous dynamics can be probed, for example, by studying quantities such as mobility within prescribed boxes; however, such fixed regions serve this purpose just for a certain time, because particles move in and out of these boxes if one waits for long enough. In contrast, studying local dynamics in a spin glass presents no such complication, because spins remain fixed to their sites at all times, and all that changes is the spin orientation as a function of time. Therefore, if one is to construct a simple description of particle systems that could actually be used in analyzing real experimen-

tal data from the point of view of a spin glass, one must abandon the Lagrangian formulation.

We propose an Eulerian analysis of the dynamics of interacting particle systems. By working with such a fixed frame of reference and disregarding the individual particle identities, it is conceptually more natural to make a connection to lattice spin systems. Let us illustrate the idea more concretely by considering the particular case of hard spherical particles (which we explain in full detail below).** We partition the whole system volume into a grid with lattice spacing a that is *smaller* than the particle radius R . In this case, a *microscopic* density $n_i = 1, 0$ (or an associated “spin” $s_i = \pm 1$) can be assigned to a given lattice point labeled by i , depending on whether a piece of the sphere overlaps or not with the box at i . One should contrast this microscopic density to a *macroscopic* one defined within boxes *larger* than the particle radius that counts the number of distinct particles within the coarse-grained volume (11).

The dynamics of the corresponding spin equivalent model is inherently constrained: a particle that moves corresponds to a correlated flip of many spins. For example, spins deep inside a domain of ± 1 spins are not allowed to be flipped if one is not to create holes inside a particle or tiny particles within the voids. (If small elastic deformations of the particles are allowed, the magnetization does not necessarily need to be conserved.) The spins susceptible to flip are those at the boundary of the particles, and there is naturally a kinetic constraint on the flipable spins that is dictated by a large number of its neighbors.

The Eulerian approach thus suggests a rather different motivation for the study of kinetically constrained systems, such as the Fredrickson–Andersen model (12, 13), in their connection to glassy dynamics. These types of models are presented as a phenomenological description where the spins correspond to certain measures of dynamic activity at large, coarse-grained length scales. Here, the physical motivation is more microscopic, and it goes in the opposite direction from looking at small length scales, lesser or comparable to the particle radii.

Given a particle radius R and the lattice scale a , one can construct an interacting spin model, with kinetic constraints that faithfully mimic the particle dynamics. Such a detailed (and evidently complicated) model would certainly be rather difficult to analyze. Its essence, nonetheless, might be captured in simpler effective lattice models. However, instead of attempting to construct and analyze such a model at this stage, we pose and

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**The method, as it stands, is most relevant to experiments in colloidal systems probed by confocal microscopy. From a theoretical and simulational point of view it is extendable to more complex molecular systems.

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answer in this article a more fundamental question: Are the Eulerian description and lattice spin variables sufficient to describe the physical characteristics of particle systems?

Below, we demonstrate on an experimental colloidal system in which the Eulerian approach accurately captures the slow dynamics of dense particle packings.

Method

The proposal consists in transforming the data of numerical simulations or confocal microscopy experiments, usually presented in the Lagrangian representation as time-dependent positions and velocities of distinguishable particles (14–17), into time-dependent occupation numbers of a fixed array of finite-volume cubic pixels within the finite-volume box. The cubic pixels have linear size $a = R/q$, where R is the radius of the particles and $q > 1$ is a parameter. The number of pixels is $N = V/a^d$ with V the total volume of the experimental box (we focus throughout the article on the $d = 3$ case relevant to the experiments analyzed below). The simplest definition of the spin variable is such that $s_i = 1$ whenever a particle (independently of which one it is) overlaps the i th pixel, and $s_i = -1$ otherwise. With such a definition, although, the magnetization density is nonzero, $m = N^{-1} \sum_{i=1}^N s_i \neq 0$, at a generic volume fraction ϕ . To work at zero magnetization density and make closer contact with usual spin (glass) problems, we shrink the particle size to an effective radius R_{eff} such that the covered volume is 50%.^{††}

An efficient algorithm that maps particle positions into spin variables works as follows. First, we construct the grid of pixels and sets all spins to $s_i = -1$ for all i . Next, we read the particle centers from the data file and set to $+1$ the spin variables at the pixels less than R_{eff} from the center of each particle. We thus avoid having to go over all sites in the lattice and to compute distances between particle centers. We repeat this procedure at each time step.

The spin variable is naturally related to an occupation number, $n_i \equiv (s_i + 1)/2 = 0, 1$, and then to a density. We stress here that these densities are not coarse-grained quantities built by looking at distances larger than the particle size, but on the contrary, by looking at distances of the order and below the particle size. Within this construction the parallel with the spin-glass problem is clear: a short-ranged equal-time spin–spin correlation function corresponds to a short-ranged particle density order, etc.

Our spin-mapping is similar in spirit to standard image-analysis techniques of thresholding, whereby a gray-scale image is converted into a binary (black and white) image (see, for example, ref. 18). The key difference is that, rather than applying a thresholding operation to the raw images, we work with the particle positions obtained from the raw images. Furthermore, our spin “pixels” of size $R/5$ do not directly correspond with the pixels in the raw images; see Fig. 1. We would like to stress that our method can be also applied to simulation data, for which there never exists a “raw image.”

Analysis

We apply this framework to experimental data from colloidal suspensions, both in the supercooled liquid regime (14, 15) and the dense glassy phase (16). The suspensions are of colloidal polymethylmethacrylate (PMMA) with radius $R = 1.18 \mu\text{m}$ (and a polydispersity of $\approx 5\%$), suspended in a mixture of decalin and either cycloheptylbromide (for the samples with $\phi < \phi_g \approx 0.58$)

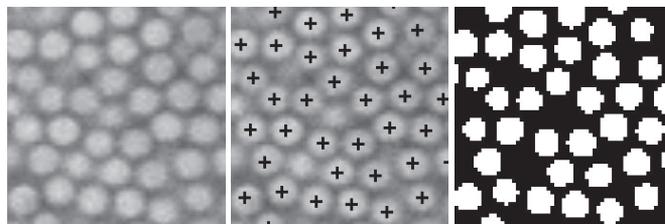


Fig. 1. Scheme of the data analysis. Starting from the original 3D image, we find the 3D particle positions. Particles with centers within $R/2$ of this particular image slice are indicated. From these particle positions, spins are assigned as discussed in the text. Because the particle positions are located with subpixel accuracy and at differing z positions, the “spin images” are not circularly symmetric in a given z slice. The images correspond to the sample with $\phi = 0.56$ and they are $15 \mu\text{m}$ wide.

or cyclohexylbromide (for the sample with $\phi > \phi_g$). These solvent mixtures match the index of refraction of the particles to aid in visualization, as well as the particle density, so that sedimentation does not occur during the experiments. In these solvents, the particles are slightly charged, modifying their pair correlation function somewhat from that of hard spheres, although they still undergo a glass transition at $\phi_g \approx 0.58$. The particles in dilute samples diffuse their own diameter in 11 s, although in these concentrated samples their motion is much slower (14). All samples are stirred before data acquisition. The two samples with $\phi < \phi_g$ are stirred to break up any crystals, and data acquisition is started after transient flows have diminished (≈ 30 min). For the sample with $\phi > \phi_g$, no crystals are present before stirring; instead, stirring initiates aging, and data acquisition begins immediately after the stirring is ended, setting the initial time $t_w = 0$ (16).

Confocal microscopy (19) is used to rapidly obtain a three-dimensional image of dimensions approximately $60 \times 60 \times 12 \mu\text{m}^3$. Within each image, particle positions are obtained with an accuracy of 30 nm in x and y , and 50 nm in z (along the optical axis of the microscope). For other experimental details, see refs. 14 and 16.

We used $q = 5$ so that $a = R/q \approx 1.18 \mu\text{m}/5 \approx 0.236 \mu\text{m}$ that is of the order of the averaged displacement of the full sample $r \approx 0.1 \mu\text{m}$ (14). The 3D positions of the particles were recorded every 18 s for the supercooled datasets at $\phi = 0.52$ and $\phi \approx 0.56$, and 20 s for the glassy one at $\phi = 0.62$. The effective radii are: $R_{\text{eff}} = 1.17 \mu\text{m}$ at $\phi = 0.52$, $R_{\text{eff}} = 1.11 \mu\text{m}$ at $\phi \approx 0.56$ and $R_{\text{eff}} = 1.10 \mu\text{m}$ at $\phi = 0.62$.

We now show how to characterize the dynamics of the colloidal system by using solely the mapped spin variables. We start by defining two-spin correlations

$$C_2(r; t, t_w) = \frac{1}{N} \sum_{i,j; |\vec{r}_i - \vec{r}_j| = r} s_i(t) s_j(t_w), \quad [1]$$

which can be used to determine both equal-time spatial correlations and same-site two-time correlations.

In Fig. 2 we present the equal-time correlation function between two spins at a distance r , $c(r, t) \equiv C_2(r; t, t)$, which is analogous to the pair correlation function convolved with a square hat function of width R_{eff} . The finite sample size implies time-dependent fluctuations. In the supercooled liquid regime these are present but no systematic trend is visible (data not shown). The time dependence in the glass is shown in Fig. 2A where the pair correlation function as a function of r is displayed. The curves show no systematic time dependence until $t \sim 4,000$ s. A clear departure is seen at later times when the pair correlation no longer decays to zero. Although we do not know the exact reason for the saturation at long distances, we can exclude

^{††}Alternatively, one may work with fixed magnetization and subtract this constant level from the spin variables. We choose to work with the symmetric representation via the effective radius R_{eff} to remain as close as possible to a spin glass problem with zero magnetization, and thus make the analogies and comparisons between the particle and spin systems easier and clearer. Moreover, the spin clusters associated with each particle are thus disconnected, simplifying the eventual identification of an equivalent spin dynamics.

microscopy data of supercooled and glassy samples and we found remarkably similar results to the ones obtained with numerical simulations of spin models.

This approach should motivate the construction of effective spin models aimed at representing the physics of particle systems. The fundamental spin variables in such constructions should correspond to microscopic densities at scales of the order and below the particle size, and the kinematics of these spins should be highly constrained because of the requirement that these spins encode extended objects, the original particles. This perspective provides a new, more microscopic physical motivation to the study of kinetically constrained models, in which the spins are variables at short length scales and not some large-distance (much bigger than the particle sizes) phenomenological measure of heterogeneous dynamics (12, 13). The spin-type formulation also suggests that an effective model that relates spin glasses and structural glasses should involve interactions among many of the spins, similarly to the p -spin models (1, 3–8), so as to account for the constituent relations that the spins encode extended objects of sizes bigger than the lattice spacings. It also suggests that in these models there should be frustration between short-range

ferromagnetic interactions that cluster the mapped spins making up the particles and the longer-range antiferromagnetic interactions that encode the interparticle repulsions. This is somehow reminiscent of ideas surveyed in ref. 33.

The main result of our work is that it establishes on firm grounds, by critically testing the Eulerian formulation on real physical systems of dense colloidal particles, the notion that the particle dynamics in supercooled liquids and glasses can be faithfully described in terms of spin variables and analyzed much as in spin-disordered models. It thus provides the foundation on which to justify building effective spin models so as to capture the physics of the particle systems.

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