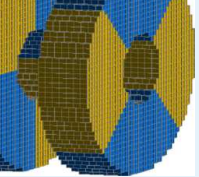


# Constrained electrodynamics- numerics and interactions

A.C. Maggs, Samuela Pasquali

CNRS and ESPCI, Paris



# Summary

## Algorithms

Faster/simpler codes for electrostatics

## Thermodynamics of Electric fields

Partition function of electric field

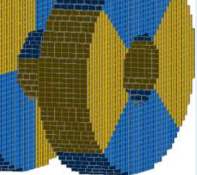
## Fluctuations and interactions

Classical fluctuations in dielectrics- numerical methods

## Quantum formulation

non-retarded

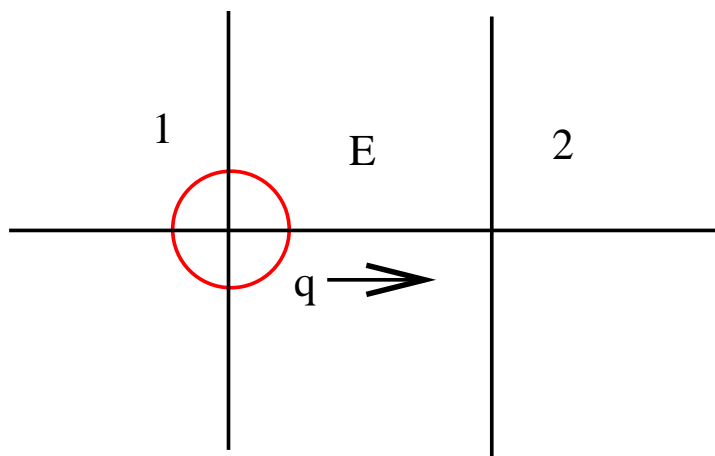
retarded



# Local Algorithm

Vincent Rossetto (Grenoble), Joerg Rottler (UBC)

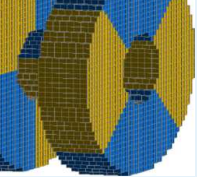
- The charges  $q$  live on the vertices
- $E_{ij}$  field on the links of a cubic lattice.



- When a particle, moves from 1 to 2 then  $E_{12} \rightarrow E_{12} - q$
- Metropolis rule

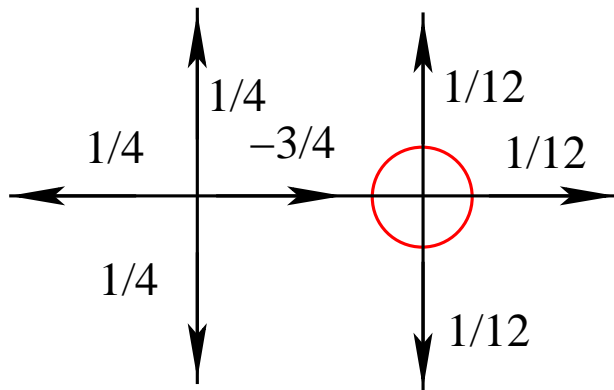
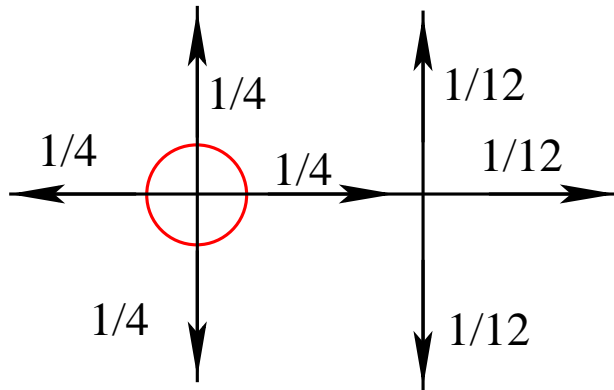
$$U = \frac{1}{2} \sum_{\langle ij \rangle} E_{ij}^2$$

**Never calculate the potential**

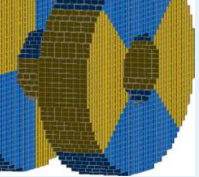


# Constrained Monte-Carlo: Particle Motion

Flux interpretation of Gauss' law  $\int \mathbf{E} \cdot d\mathbf{S} = q$



Gauss constraint is satisfied dynamically (conserved)



# Constrained Minimization of Energy

$$U = \frac{\epsilon_0}{2} \int \mathbf{E}^2 d^3\mathbf{r}$$

with  $\operatorname{div} \mathbf{E} = \rho/\epsilon_0$

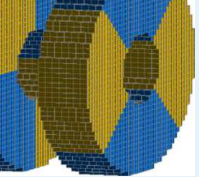
Lagrange multiplier to minimize:

$$\mathcal{A} = \int \frac{\epsilon_0}{2} \mathbf{E}^2 - \phi (\epsilon_0 \operatorname{div} \mathbf{E} - \rho) d^3\mathbf{r}$$

leading to

$$\delta \mathbf{E} : \quad \mathbf{E} = -\nabla \phi_p$$

$$\nabla^2 \phi_p = -\rho/\epsilon_0$$



# Constrained Statistical Mechanics

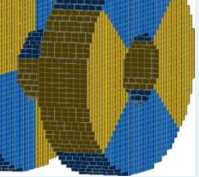
Define:

$$Z(\mathbf{r}) = \int \delta(\text{div } \mathbf{E} - \rho/\epsilon_0) \mathcal{D}\mathbf{E} \exp\left(-\beta \frac{\epsilon_0}{2} \int \mathbf{E}^2 d^3\mathbf{r}\right)$$

Gaussian, but constrained, sample with two MC moves.

Lattice Boltzmann hydrodynamics

Dirac quantization in field theory



# Inhomogeneous Media

The basic trick generalizes using the electric displacement

$$\begin{aligned}\operatorname{div} \mathbf{D} &= \rho \\ U &= \int \frac{\mathbf{D}^2}{2\epsilon(\mathbf{r})} d^3\mathbf{r}\end{aligned}$$

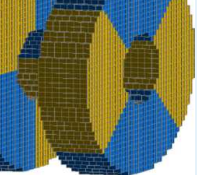
Minimize:- generalized Poisson equation is

$$\operatorname{div} (\epsilon(\mathbf{r})\nabla\phi) = -\rho$$

Statistical mechanics when  $\rho = 0$

$$Z_{fluct} = \int \mathcal{D}\mathbf{D} \delta(\operatorname{div} \mathbf{D}) \exp\left(-\beta \int \frac{\mathbf{D}^2}{2\epsilon(\mathbf{r})} d^3\mathbf{r}\right)$$

Partition function for electromagnetic field



# Fluctuation potentials

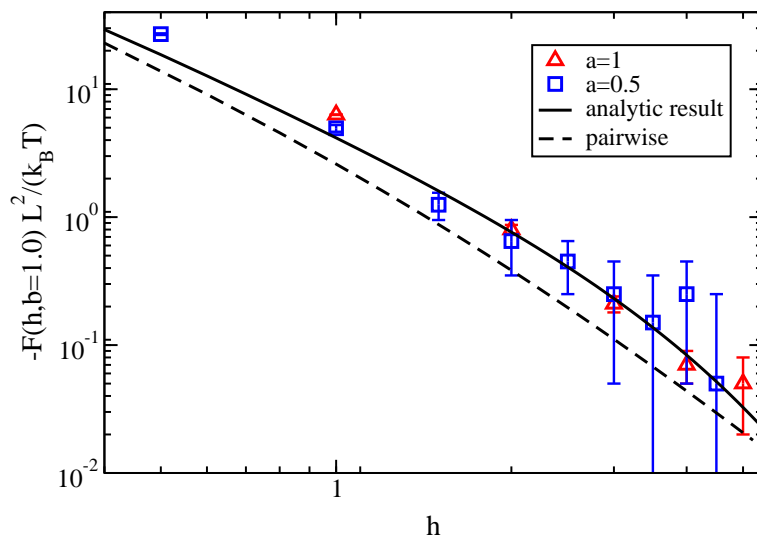
A pair of dipoles  $\mathbf{p}$

$$V_{fluct} \sim -\frac{\mathbf{p}^4}{kTr^6}$$

NOT quantum: **Keesom/Debye** potential

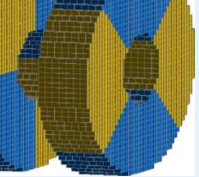
Algorithm sums these potentials, **classical Lifshitz**

Interaction between two plates



Measured with thermodynamic integration

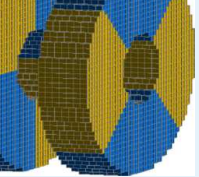




# Numerical Modeling

Typical atomistic code

- Lennard-Jones, Coulomb
- Neglect collective multibody interactions
- Neglects screening of Keesom
- Quantum chemistry usually neglects all long range interactions

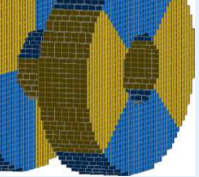


# Numerical methods

Large amounts of analytic work in special geometries

- MC algorithm includes fluctuation potentials
- measuring them is difficult- statistics, asymptotics
- would like tool to evaluate interaction in general geometry
- importance of multi-body interactions
- “difficult geometries”- points, rough surfaces where perturbation theory might not work

Parallel work by Steven Johnson et al. MIT.



# Transformation of partition function

Impose constraint using multiplier,

$$A = \frac{\mathbf{D}^2}{2\epsilon(\mathbf{r})} - i\phi(\text{div } \mathbf{D})$$

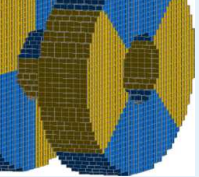
Integrate over  $\mathbf{D}$ , being careful with zero modes:

$$Z(\epsilon) = \int \mathcal{D}\phi \exp \left( -\beta \int \epsilon(\mathbf{r}) \frac{(\nabla\phi)^2}{2} d^3\mathbf{r} \right)$$

avoiding integral over  $q = 0$ .

$$F \sim k_B T \text{Tr}' \log (-\text{div } \epsilon \text{ grad } )$$

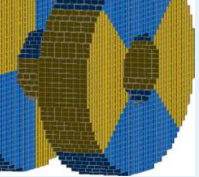
How can we study this determinant numerically?



# Evaluating the determinant

Discretize- finite difference  $(\text{grad } \phi) \rightarrow \phi_i - \phi_j$

- Direct methods
- Iterative methods:- Lanczos
- Factorization
- Reordering+Factorization



# Failures

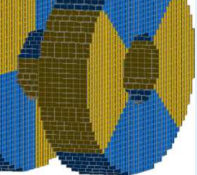
## Direct Methods

- In 3D  $V = L^3$  sites
- $V^3$  operations required to diagonalize
- Effort  $L^9$
- $L = 10$  in about 1 second,  $L = 20$  takes 20 minutes
- Memory requirements  $L^6$ , hit wall again at  $L = 20$ , (500MB)

## Lanczos

widely used in physics

Good for a few EV, gives spurious results if one looks for all EV



# Factorization

Cholesky for positive definite matrix

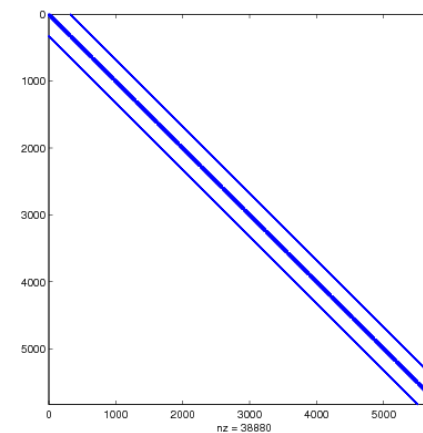
$$M = AA^T$$

$A$  lower triangular

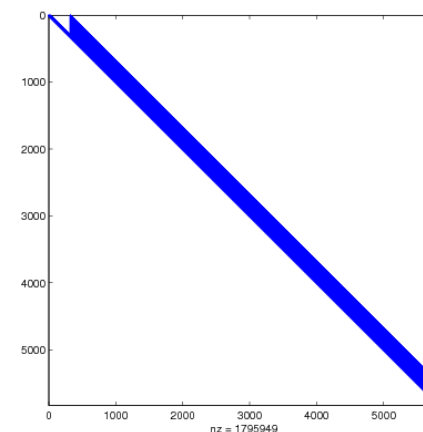
Determinant from diagonal elements of  $A$

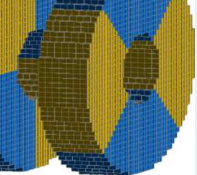
Remarkably  $A$  remains sparse

Laplacian,  $L = 20$



$A^T$

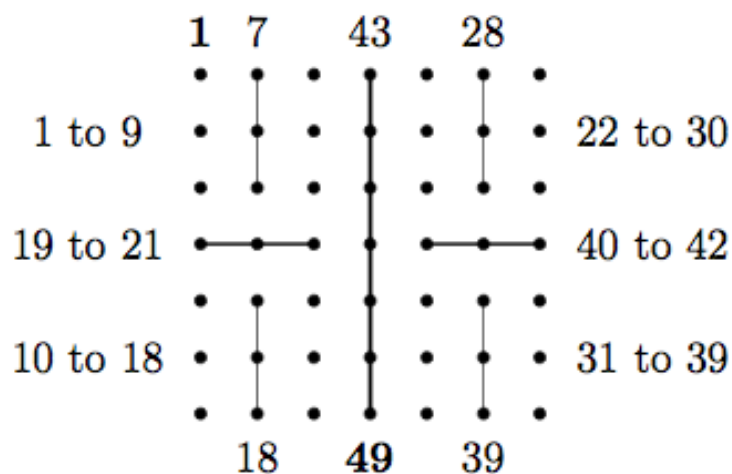




# Reordering

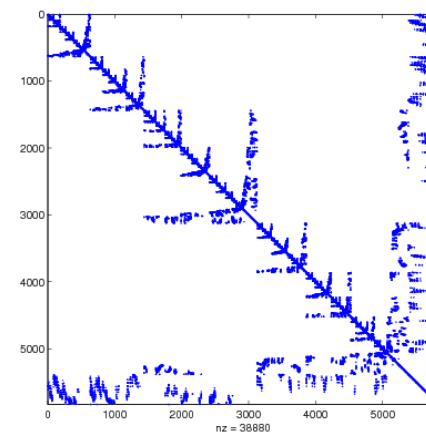
Nested dissection, (George 1973): better Cholesky factors

- $S = L^4, t = L^6$  in 3D
- $S = L^2 \log L, t = L^3$  in 2D

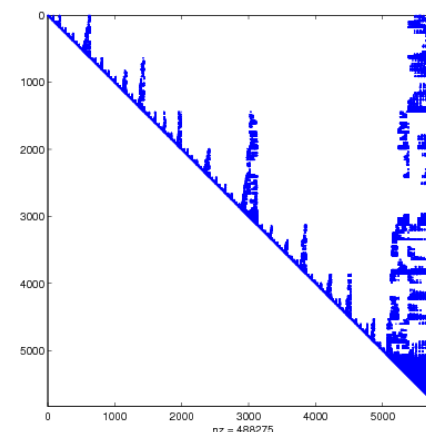


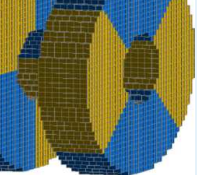
Up to  $L = 120$  on a workstation in about 15 minutes.  
 Limited by main memory.

$M$



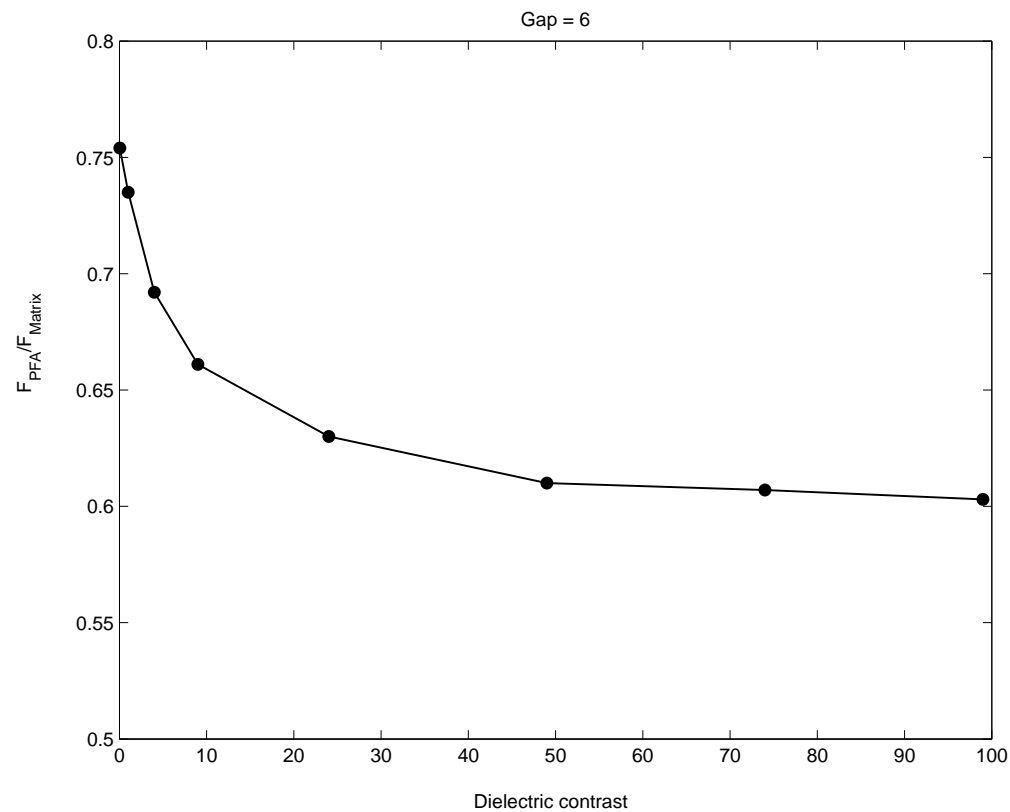
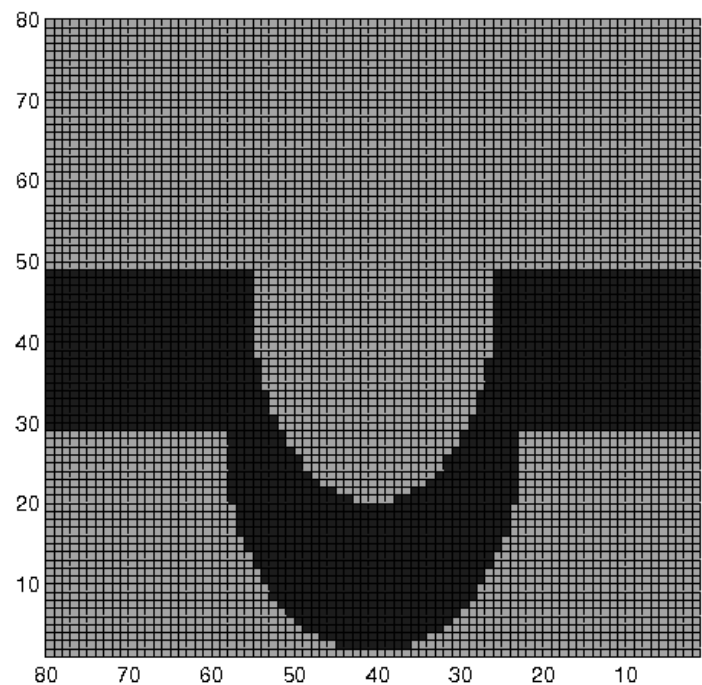
$A^T$





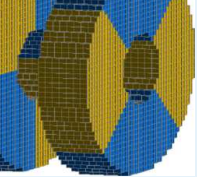
# Non-Additivity of Interactions

Thermal interactions in complicated 3D geometry



Compare with proximity force approximation





# Quantum, non-retarded

Start with explicit model of dipoles, path integral quantization,  
 $0 < \tau < \beta$

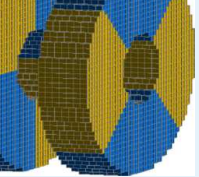
$$\mathcal{L}(i\tau) = \frac{\rho(\mathbf{r})}{2} \left( \frac{d\mathbf{P}}{d\tau} \right)^2 + U_p$$

$$U_p = \frac{\overbrace{(\mathbf{D} - \mathbf{P})^2}^{\mathbf{E}}}{2} + \frac{\mathbf{P}^2}{2\chi}$$

Again (constrained) Gaussian integrals- determinants  
Find

$$Z = \prod_n Z(\epsilon(\omega_n))$$

Product over Matsubara frequencies. Need  $O(50)$  frequencies  
for  $\epsilon(0) = 5$ ,  $\hbar\omega_0/kT = 10$ .  $O(15)$  frequencies for  $T = 0$ .  
Valid up to  $20nm$



# Quantum retarded

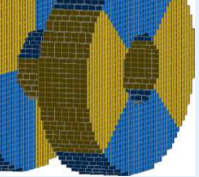
Need to evaluate larger determinants

$$\left| \frac{\omega^2 \epsilon(\mathbf{r}, i\omega)}{\hbar^2 c^2} + \text{curl curl} \right|$$

$3V \times 3V$  matrix, rather than  $V \times V$  Limited to  $L < 70$ . Comes from the wave equation for the vector potential

$$\left( \frac{-\omega^2 \epsilon \mathbf{A}}{c^2} + \text{curl curl } \mathbf{A} \right) = \mathbf{J}$$

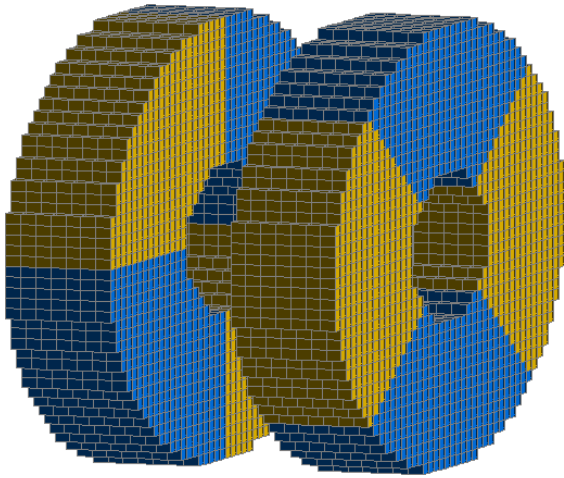
in temporal gauge.



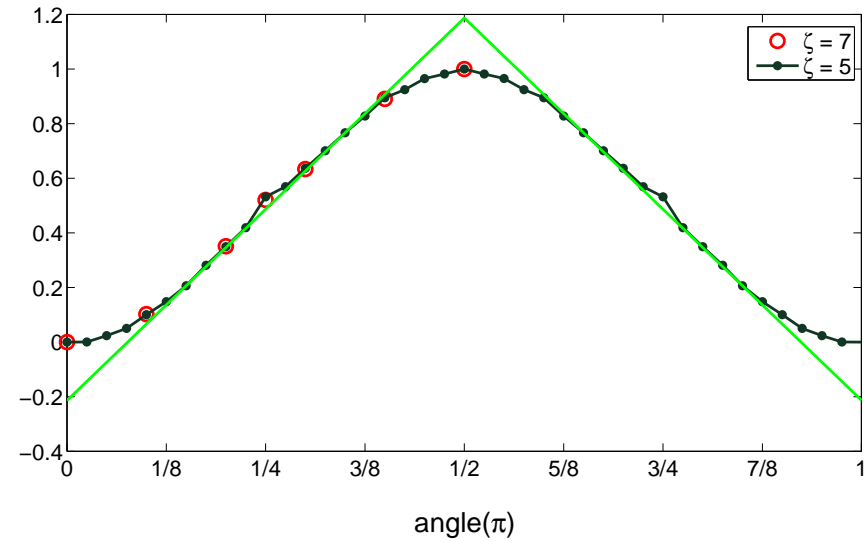
# Numerical results

- Exploration of geometries
- Are discretization errors unacceptable?
- How fine a discretization can we evaluate?
- Simple spectra- not limiting
- Simulations with 1 Dell-week.

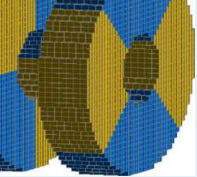
# Torque measurements



- Interaction between two disks,
- Test of self energy subtractions
- Box size  $L = 63$ , diameter  $D = 42$
- Matrix dimensions  $750000^2$

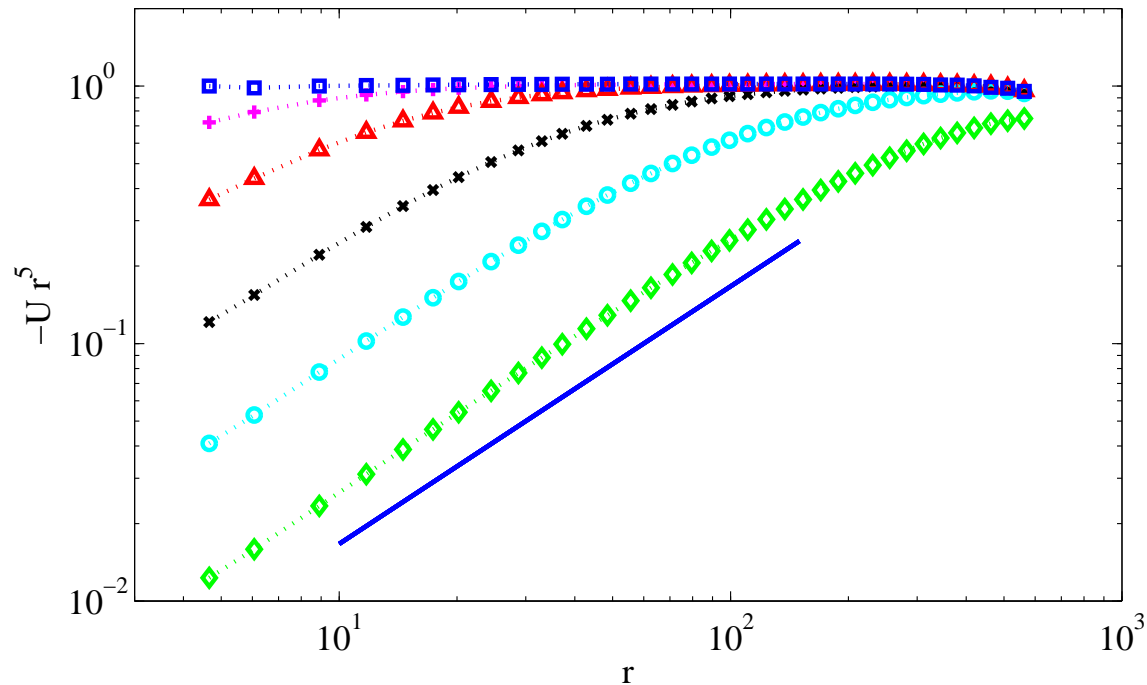


Fully retarded regime with  $\epsilon(\omega) = \text{const.}$



# Interaction between 2 particles, 2-dimensions

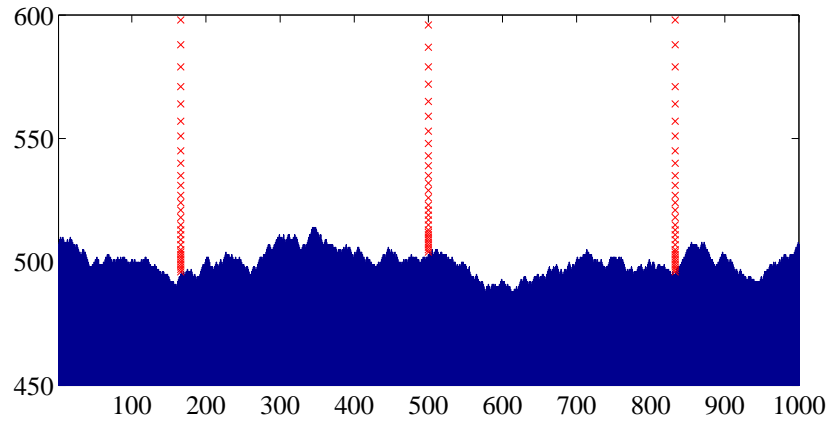
Test of frequency integration,  $L = 2000$ .



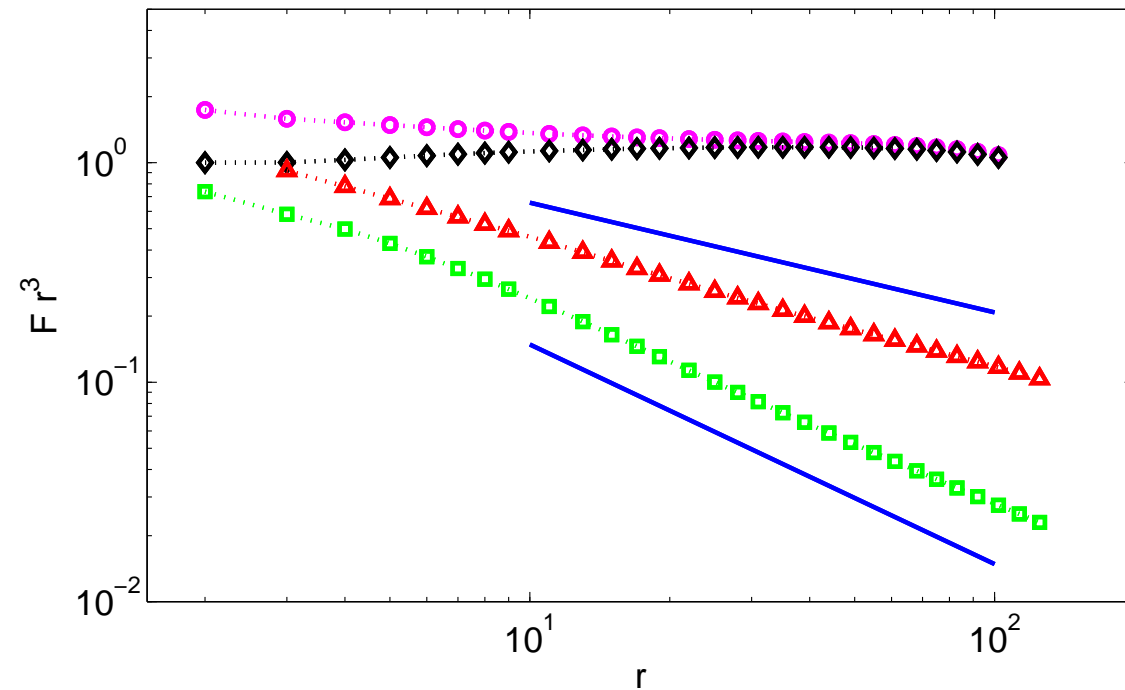
- Non-retarded  $U \sim 1/r^4$  (Solid blue line)
- Retarded  $U \sim 1/r^5$
- $\epsilon(i\omega) = 1 + \chi/(1 + \omega^2/\Delta^2)$
- Cross-over determined by  $c/\Delta$

# Rough surface, Retarded

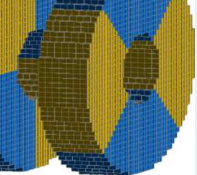
- $L = 1000$ , random walk interface. Average over 1000 realizations
- Flat surface  $U \sim 1/r^3$ .



Corrections to interaction  $\delta U \sim 1/r^4$ .



cf. Li and Kardar (1991)



# Exotic dielectric media, water $\epsilon(q)$

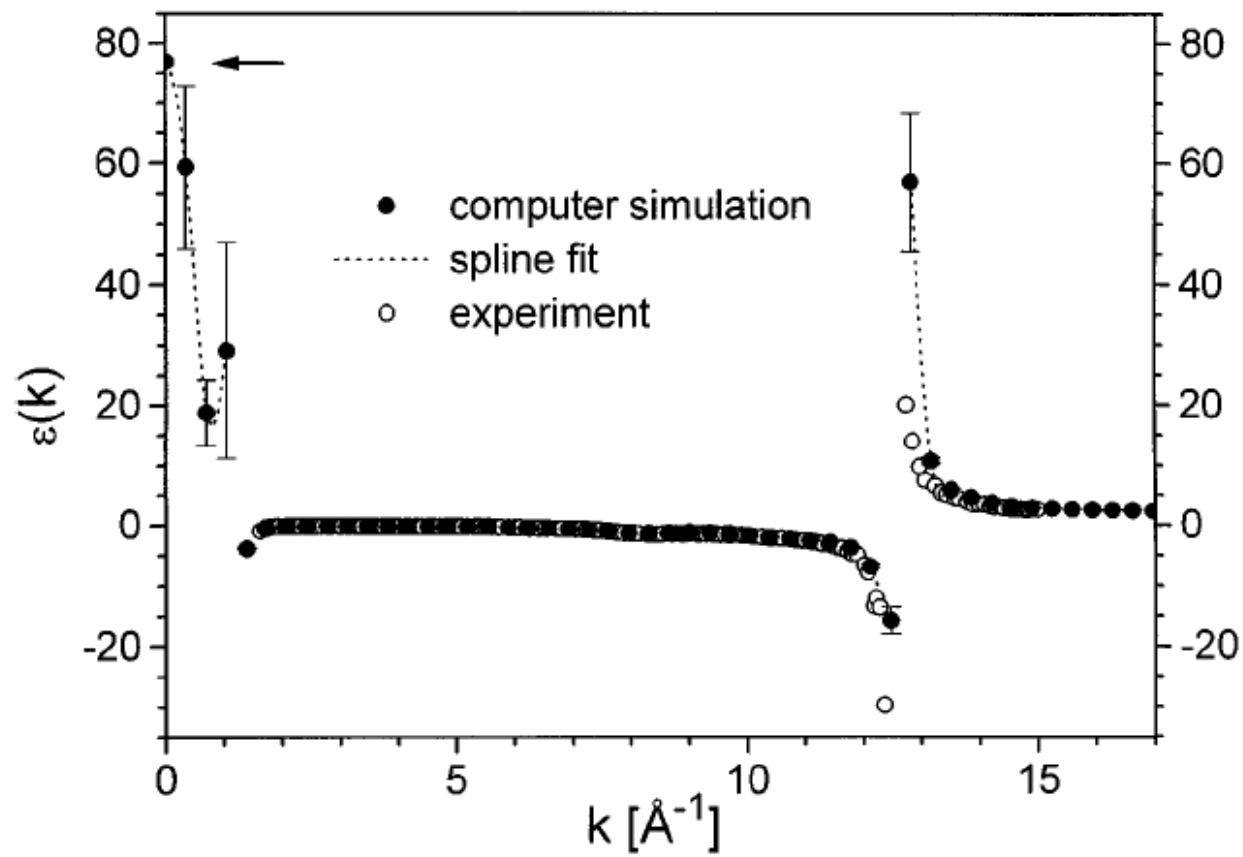
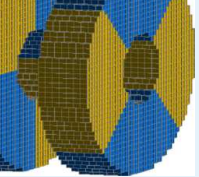


Figure 1: MD- Bopp, Kornyshev, Sutmann, 1995



# Non-local dielectrics

How to produce  $\epsilon(k)$

- Constraint

$$\text{div } \mathbf{D} = 0$$

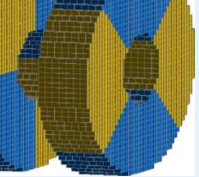
- Field energy, (Landau-Ginzburg) for polarization  $\mathbf{P}$

$$U = \frac{\overbrace{(\mathbf{D} - \mathbf{P})}^{\mathbf{E}}}{2} + \frac{\mathbf{P}^2}{2\chi} + \frac{\kappa_p}{2} (\text{div } \mathbf{P})^2$$

Water requires  $\kappa_p < 0$  (Cf. Ice models)

“Hydrophobic” interactions in nano length scales





# Conclusions

- $O(N)$  Monte-Carlo algorithm for Coulomb interactions
- Inhomogeneous  $\epsilon(\mathbf{r})$
- Automatically adds in classical fluctuation interactions
- Molecular dynamics implementations also available
- Sparse matrix methods allow detailed study of complicated geometries
- 200 lines in matlab
- Can also exploit 2+1 dimensions/uniform blocks