

Cosmology in a petri dish? Simulation of collective dynamics of colloids at fluid interfaces

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Gravitational Analogy

Results from Simulations

Jeans' instability

tunable range

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Shock waves

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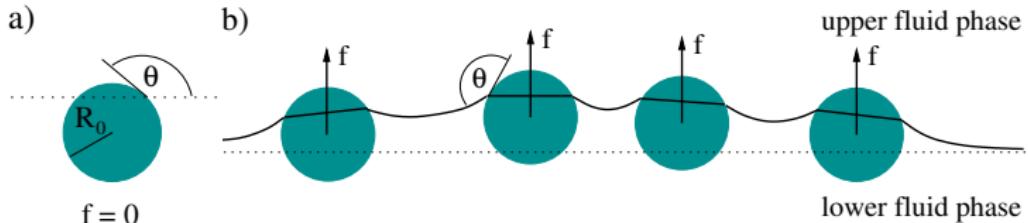
Cosmology in a petri dish

J. Bleibel, A. Domínguez, M. Oettel, S. Dietrich, EPJ E 34, 125 (2011)

A. Domínguez, M. Oettel, S. Dietrich, Phys. Rev. E 82, 011402 (2010)

M. Oettel, S. Dietrich, Langmuir 24, 1425 (2008)

Micrometer sized colloidal particles ($R_0 \approx 5 - 20\mu m$), trapped at a fluid interface:



- ▶ effectively two-dimensional (2D) system with long-ranged capillary attractions
- ▶ mean field description for the interfacial deformation:
 - screened electrostatics in 2D
 - 2D screened gravitational interaction

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Deformation of interface due to trapped colloids

Vertical deformation $u(\vec{r})$ of the Interface due buoyancy:
linearized Young-Laplace Eq.

$$\nabla^2 u - \frac{u}{\lambda^2} = -\frac{1}{\gamma} \Pi \quad (1)$$

$$\Pi = f \delta(\vec{r}) \quad (2)$$

λ	screening length
γ	surface tension
Π	ext. Pressure
f	"charge"

Solution: pairwise potential for two capillary monopoles f :

$$V(d) = -\frac{f^2}{2\pi\gamma} K_0(d/\lambda) \quad (3)$$

K_0	modified Bessel function
d	distance

for small d and in the limit $\lambda \rightarrow \infty$ (Gravity)

$$V(d) \sim \ln(\lambda/d)$$

A weak force...

- ▶ for $R = 10\mu m$ sized colloids: $U_0 \sim k_B T$
- ▶ 2 capillary monopoles of equal sign attract each other
 - 2D screened gravitational interaction with f : either positive or negative “masses”
 - like gravity in 3D: destabilization of many initial homogeneous configurations: “gravitational” collapse

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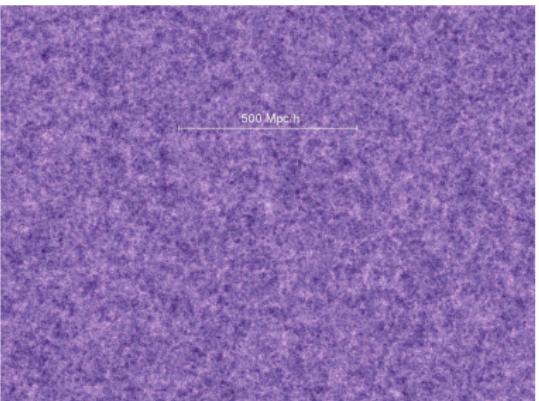
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“Millennium”
Simulation:
Dark Matter
Distribution

- A self gravitating fluid of 2D hard discs.

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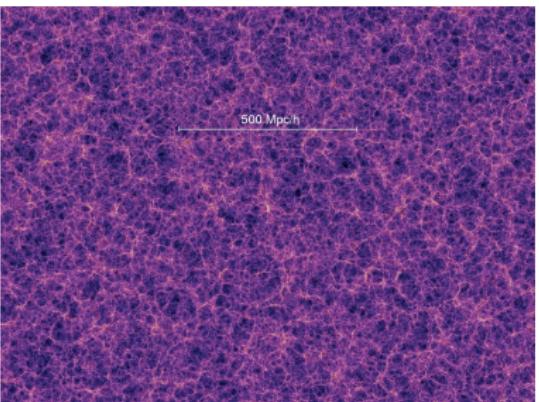
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“Millennium”
Simulation:
Matter lumps
together

- A self gravitating fluid of 2D hard discs.

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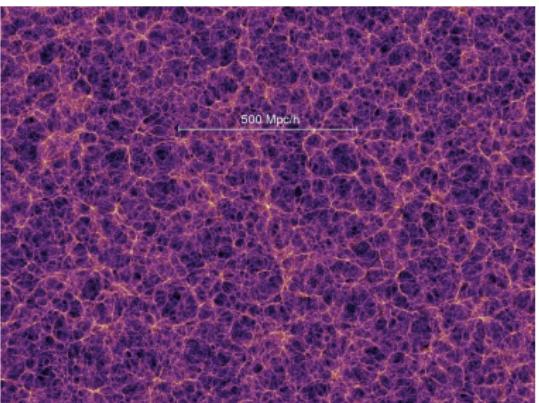
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“Millennium”
Simulation:
Clusters and
filaments

- A self gravitating fluid of 2D hard discs.

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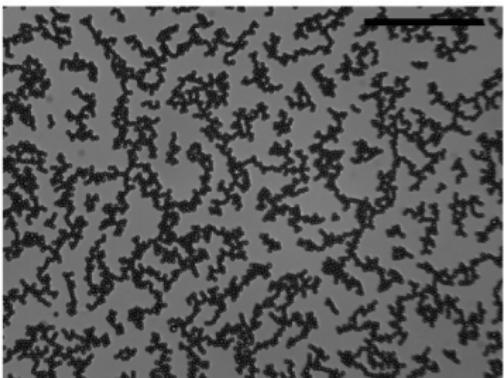
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Colloids at
interface
Vermant et al.,
Langmuir 2006

- A self gravitating fluid of 2D hard discs.

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A highly tunable system:

- wide range of length- and timescales possible:

Recall equation (1):

$$\nabla^2 u - \frac{u}{\lambda^2} = -\frac{1}{\gamma} \Pi$$

→ coarse-graining (averaged interface deformation):

$$\nabla^2 U - \frac{U}{\lambda^2} = -\frac{f}{\gamma} \rho(\vec{r}) \quad (4)$$

- R_0, f → size and weight of the colloids
- λ, γ → surface tension
- ρ → packing fraction

are tunable

- experimental setup for the collapse is feasible

A highly tunable system:

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Toolkit

Model Toolkit for the study of 2D long-ranged interactions

linear instability of a homogeneous configuration

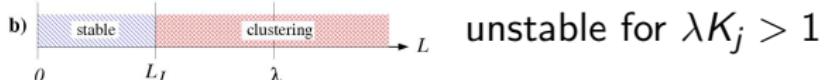
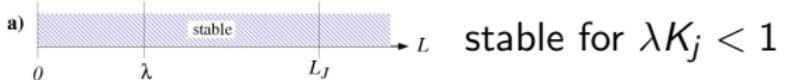
J. H. Jeans, Phil. Transactions of the Royal Society of London
Series A, Vol. 199 (1902) pp. 1-53

- ▶ linear stability analysis: recover Jeans' instability for $\lambda \rightarrow \infty$
- ▶ stability determined by λK_j :

Jeans' Wavenumber

Jeans' Length

$$K_j = f \sqrt{\frac{\rho_h p'(\rho_h)}{\gamma}} \quad L_j = \frac{1}{K_j}$$



- ▶ perturbations: $k < K_c$ exponential growth, $k > K_c$ damped, with $K_c \approx K_j$, the critical wavenumber

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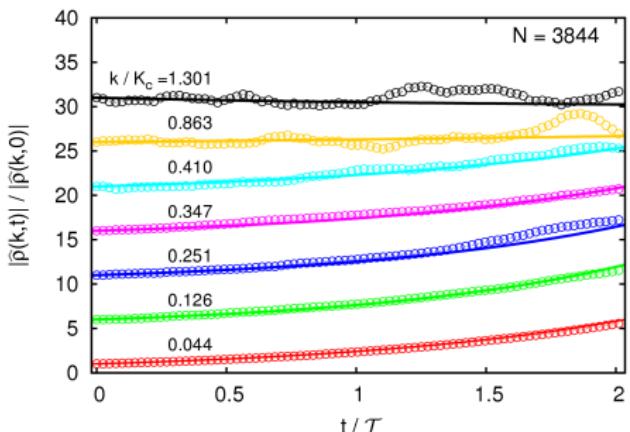
Exponential growth for amplitudes with $k < K_c$

Associated with this instability is a characteristic time

$$\mathcal{T} = \frac{\gamma}{\Gamma f^2 \rho_h}$$

ρ_h (homogeneous) density
 Γ mobility

\mathcal{T} sets the timescale for the growth of perturbations.



- ▶ good agreement up to $t/\mathcal{T} \sim 1.5$
- ▶ damping visible for $k > K_c$.

→ What happens for $t/\mathcal{T} > 1.5$?

Colloids at an air water interface ($\lambda = 2.7$ mm)

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Expectations

We know: System is unstable, i.e. $\lambda K_j > 1$

- ▶ Colloids will lump together
- ▶ Effect of long-ranged nature of the interaction? → vary λ
- ▶ short ranged: Van-der-Waals like ($\lambda \sim R_0$) short range attraction and hard core repulsion → **spinodal decomposition**
- ▶ long ranged: self gravitating fluid ($\lambda \rightarrow \infty$) of hard discs → **gravitational collapse?**
- ▶ Finite size Effects? λ/L matters!
- ▶ System is tunable → experimentally meaningful

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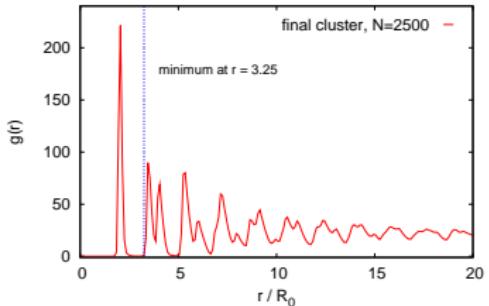
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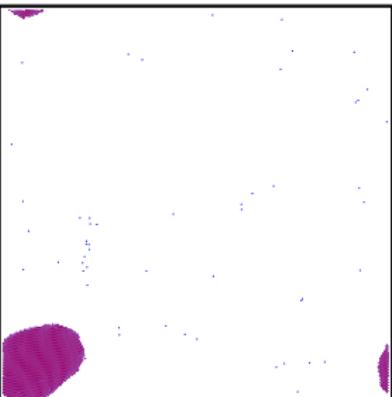
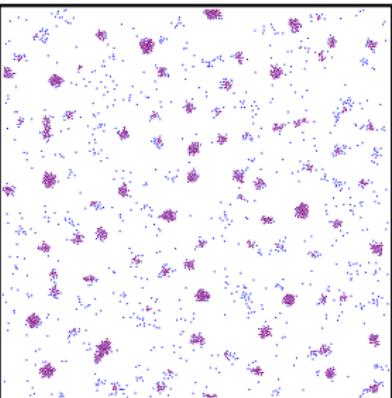
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How to quantify clustering phenomenology?

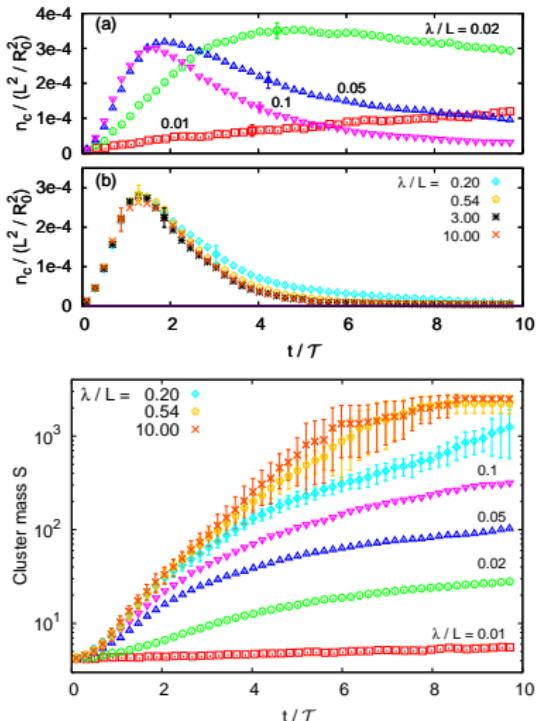
Ansatz: define a Cluster via distances:



- ▶ define cluster if $N > 3$ with $d < 3.25R_0$
- ▶ use to mark clusters
- ▶ Investigate the mean number of clusters and the mean cluster size



cluster dynamics



- ▶ two distinct regimes for times and λ
- ▶ large λ : rapid clustering up to $t \simeq 1.5\tau$
- ▶ rapid domain growth afterwards
- ▶ scaling for $\lambda \geq 1\text{mm}$ ($\lambda/L = 0.2$)
- ▶ for small λ : Minimum shifted, no scaling
- ▶ no characteristic time → spinodal decomposition
- ▶ power law domain growth

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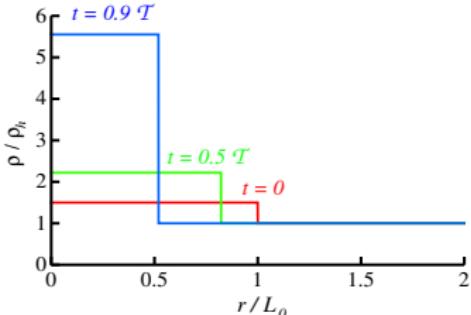
The cold collapse scenario:

- ▶ standard scenario in the astrophysical literature (collapse of a self gravitating pressure less fluid)
- ▶ can be solved analytically for $\lambda \rightarrow \infty$ (top-hat profile, Newtonian limit)
- ▶ radial evolution

$$R(t, R_0) = R_0 \sqrt{\frac{\hat{\rho}}{\rho_h} + \left(1 - \frac{\hat{\rho}}{\rho_h}\right) e^{t/\mathcal{T}}}$$

- ▶ time of collapse:

$$\mathcal{T}_{coll} = -\mathcal{T} \ln \left(1 - \frac{\rho_h}{\hat{\rho}}\right)$$



hot gas disc, $\lambda/R_0 = 1.5$

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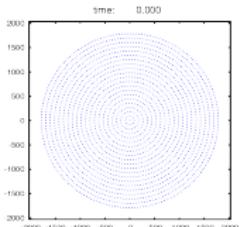
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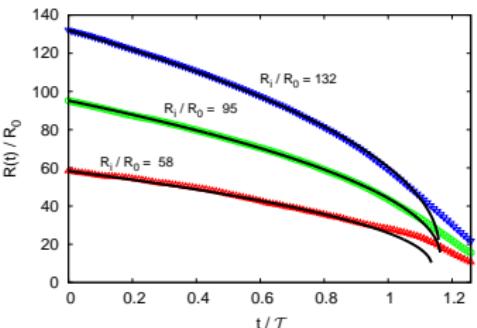
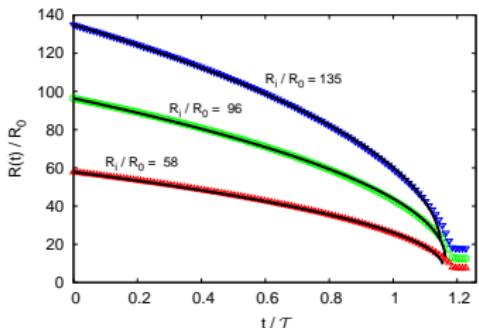
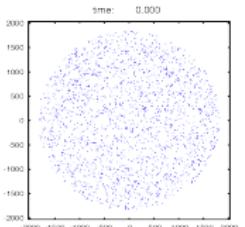
Collapsing colloids, the limit $\rho_h \rightarrow 0$

$$\rho_h \rightarrow 0 \implies R(t, R_0) = R_0 \sqrt{1 - \frac{t}{\mathcal{T}}}, \quad T_{coll} = \mathcal{T}$$

cold rings



hot gas



dense packing reached later: overall deviation $\simeq 15\%$

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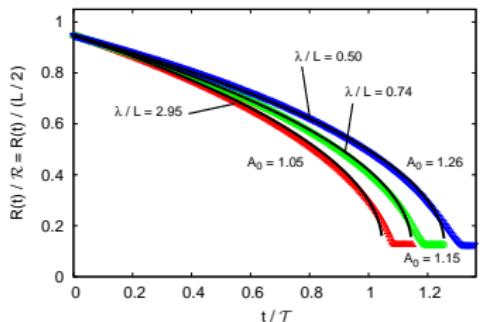
The collapse taken to the limits

What is the reason for the deviation?

- ▶ fit radial evolution according to

$$R(t) - R_f = [R_i - R_f] \sqrt{1 - \frac{t}{A_0 \mathcal{T}}}$$

- ▶ Investigate the radial evolution and stretching of the time of collapse ($\mathcal{T}_{coll} \approx A_0 \mathcal{T}$) for the limits $\lambda \rightarrow \infty$ and $\lambda \ll 1$.



- ▶ $A_0 \rightarrow 1$ for $\lambda \rightarrow \infty$ (gravitational limit)
- ▶ A_0 grows (diverges) for $\lambda < 1$

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hot gas disc, $\lambda/R_0 = 0.25$

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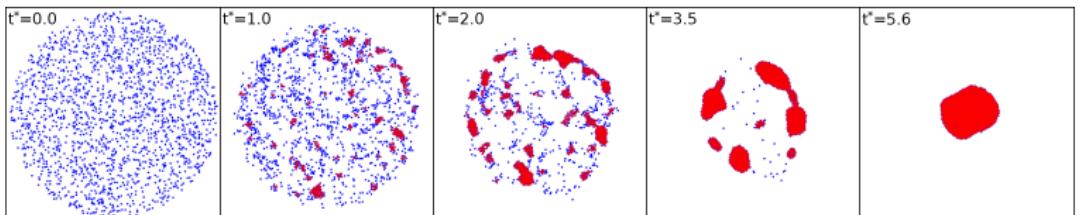
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Collapsing colloids, the limit $\lambda/L \ll 1$

J. Bleibel, S. Dietrich, A. Domínguez, M. Oettel, PRL 107, 128302 (2011)

Ringlike meta-structure: inbound shockwave for $\lambda/L = 0.25$?

- ▶ Mean field diffusion equation (ensemble averaged):

$$\frac{\partial \rho}{\partial t} = -\nabla(\rho \vec{v}) = -\Gamma \nabla(f \rho \nabla U - \nabla p(\rho)) \quad (5)$$

- ▶ reduced units (L : system size)

$$\hat{r} = \frac{r}{L}, \quad \hat{\rho} = \frac{\rho}{\rho_0}, \quad \hat{p} = \frac{p}{k_B T \rho_0}, \quad \hat{\lambda} = \frac{\lambda}{L}, \quad \hat{t} = \frac{t}{T}$$

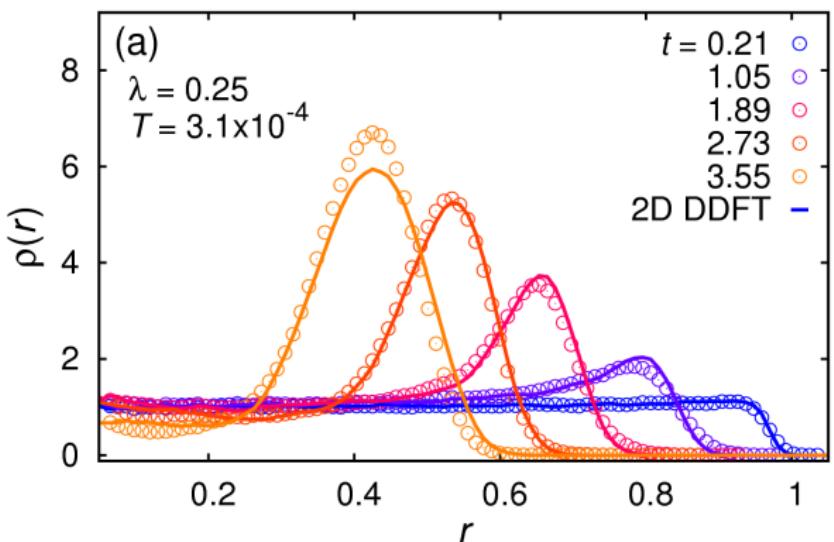
Shock waves – dynamical DFT

introducing the effective Temperature T_{eff} :

$$T_{\text{eff}} = \frac{\gamma k_B T}{f^2 \rho_0 L^2} \quad (6)$$

⇒ evolution equation for the density:

$$\frac{\partial \hat{\rho}}{\partial \hat{t}} = -\nabla(\hat{\rho} \nabla U[\hat{\rho}] - T_{\text{eff}} \nabla \hat{\rho}(\hat{\rho})) \quad (7)$$



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Dynamical phase diagram

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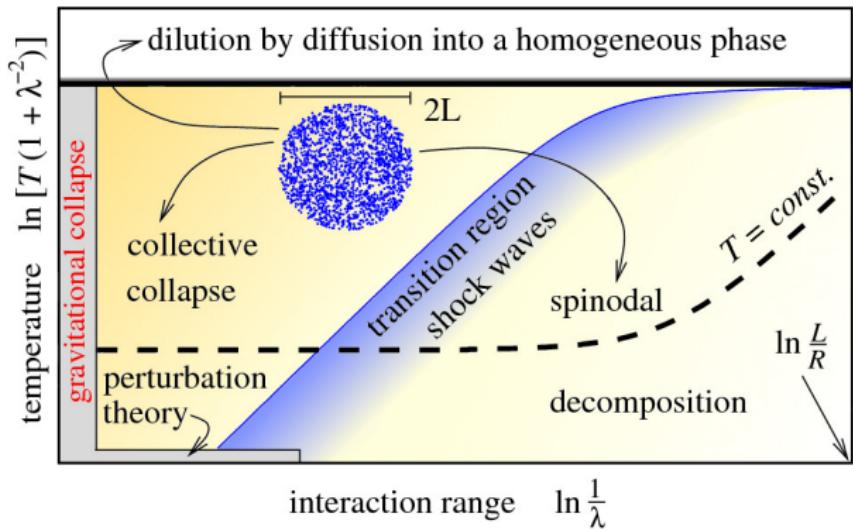
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- ▶ $\lambda/L \rightarrow \infty$: homogeneous collapse
- ▶ $\lambda/L < 1$: inbound traveling shockwave
- ▶ $\lambda/L \ll 1$: individual clustering (spinodal decomposition)

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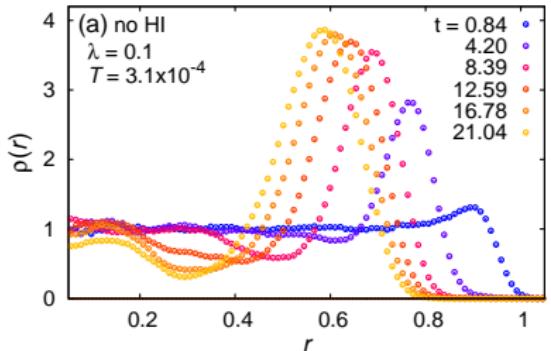
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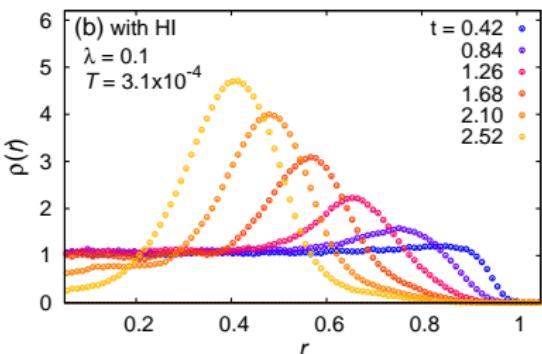
Collapse with HI

- ▶ circular patch, $\lambda/L = 0.1$



- ▶ characteristic time scale changes (speedup)

- ▶ shock wave phenomenology unchanged



Summary & Conclusions I

Brownian Dynamics

dynamics of colloids with long-ranged interactions

- ▶ Langevin dynamics with PM Method for capillary forces
- ▶ tunable system from short to long-ranged attraction

Gravitational Instability

Jeans' instability also seen in 2D colloids at interfaces

- ▶ good agreement with theoretical stability analysis
- ▶ phenomenology changes from spinodal decomposition to collapse of a self gravitating fluid
- ▶ Analysis of clustering (Minkowski functionals)

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Shock waves

Collapse of a circular patch

- ▶ visible for intermediate interaction ranges
- ▶ dynamical phase diagram

Hydrodynamic interactions

HI incorporated at the two particle level

- ▶ linear stability analysis predicts speedup due to hidden dimension
- ▶ speedup seen in simulations (collapse & bulk system)

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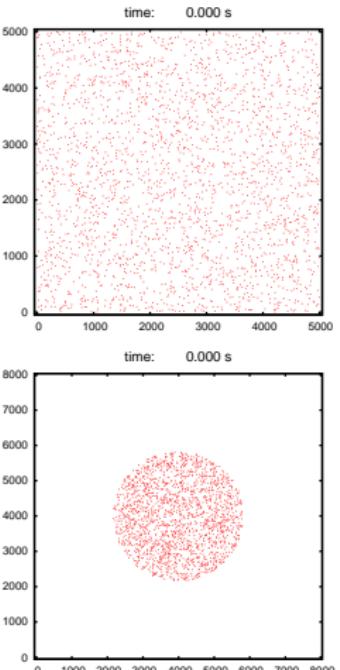
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Initial conditions

- ▶ colloids can be distributed randomly, avoiding overlap → hard disc gas, averaged over many realizations.
- ▶ place colloids surrounded by “vacuum” → reduce “tidal” forces by periodic images, radial symmetry



by default: choose the hard disc gas

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Additional informations

Ingredients

PM-Method

Videos

Minkowski functionals

Hydrodynamic interactions

collective evolution

Hidden dimensions

Simulations

MD-Simulation with Brownian Dynamics

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Aim: a full dynamic simulation of capillary forces between colloids trapped at interfaces

- ▶ Use Molecular Dynamics approach
- ▶ Interplay of particle and interface → Brownian Dynamics
- ▶ Ermak algorithm: integration of the Position–Langevin equation

$$\dot{\vec{r}} = \frac{D}{k_B T} \vec{f}_{tot} + \overset{\circ}{\vec{r}} \quad (8)$$

$\overset{\circ}{\vec{r}}$ delta correlated random velocity
 D diffusion const.

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Ingredients

- ▶ short-ranged interparticle repulsion (WCA-Potential)
→ no overlapping of particles ("hard" discs).
- ▶ neglect hydrodynamic interactions
- ▶ periodic boundary conditions: long-ranged forces extend up to periodic images
→ exponential tail of K_0 in the potential only for $d > \lambda \sim L$ (system size)
- ▶ special treatment of the long-ranged forces needed:
→ capillary forces calculated with Particle-Mesh method (PM) (→ cosmological N-body simulations).

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The Particle-Mesh (PM) Method

Idea: solve Helmholtz equation (4) by means of Fourier transformation:

$$\begin{aligned}\nabla^2 u(\vec{r}) - \frac{u(\vec{r})}{\lambda^2} &= -\frac{f}{\gamma} \rho(\vec{r}) \\ \mathcal{F} \left[\nabla^2 u(\vec{r}) - \frac{u(\vec{r})}{\lambda^2} \right] &= \mathcal{F} \left[-\frac{f}{\gamma} \rho(\vec{r}) \right] \\ \left(-k^2 - \frac{1}{\lambda^2} \right) \hat{u}(\vec{k}) &= -\frac{f}{\gamma} \hat{\rho}(\vec{k}) \\ u(\vec{r}) &= \mathcal{F}^{-1} \left[-\frac{f}{\gamma} G(\vec{k}) \hat{\rho}(\vec{k}) \right] \quad (9)\end{aligned}$$

\mathcal{F} and \mathcal{F}^{-1} : Fourier transform and inverse Fourier transform
 $G(\vec{k}) = (-k^2 - \frac{1}{\lambda^2})^{-1}$: Greens' function

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The Particle-Mesh (PM) Method: How to...

... proceed:

- ▶ assign colloids to a grid (or mesh) by means of a mass assignment scheme
- ▶ use standard FFT for Fourier transformation of the grid
- ▶ multiply with the Greens function of the corresponding Helmholtz equation.
- ▶ multiply the resulting potential in Fourier space with ik
→ differentiation in real space and transform back with FFT^{-1} .
- ▶ interpolate the resulting forces back to the particles positions using the inverse mass assignment scheme

A. Knebe, "PM Codes" slides available at:

<http://popia.ft.uam.es/aknebe/page3/files/ComputationalCosmology/07PMcodes.pdf>

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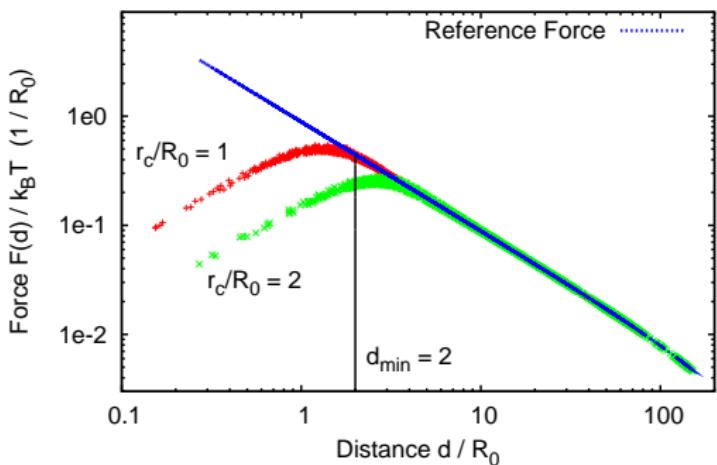
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PM Method: Details

Benefits:

- ▶ full potential, no cutoff
- ▶ standard FFT routines can be used (FFTW)
- ▶ accuracy down to small distances of the order of the grid spacing r_c . We choose $r_c = R_0 = 10\mu m$, the colloids radius.



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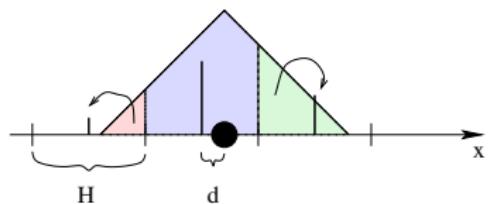
PM Method: Details

discretize density $\vec{r}_i \rightarrow \rho(\vec{g}_k)$:

- ▶ construct density with “Triangular Shaped Cloud” (TSC) Method (9 neighbor cells) —→ smoothing of the density

1D mass assignment function:

TSC – Triangular Shaped Cloud



$$\vec{d} = \vec{r}_i - \vec{g}_k$$
$$\rho(\vec{g}_k) = \frac{m W(d_x) W(d_y)}{H^2}$$

$$W(d) = \begin{cases} \frac{3}{4} - \left(\frac{d}{H}\right)^2 & d \leq \frac{H}{2} \\ \frac{1}{2} \left(\frac{3}{2} - \frac{d}{H}\right)^2 & \frac{H}{2} < d \leq \frac{3H}{2} \\ 0 & otherwise \end{cases}$$

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discretized version of the greens function:

$$G(k_{lm}) = \frac{1}{-\sin^2\left(\frac{k_x}{2}\right) - \sin^2\left(\frac{k_y}{2}\right) - \frac{1}{\lambda^2}}$$

with

$$k_x = \frac{2\pi l}{L}, \quad k_y = \frac{2\pi m}{L}$$

and $G(k_{l=0,m=0}) = 0$ (avoids the singularity at the origin for $\lambda \rightarrow \infty$).

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Forces, Interpolation, time step:

- ▶ after $\imath k$ -differentiation: interpolate forces (inverse CiC or inverse TSC)
- ▶ calculate additional (repulsive) short-ranged forces (direct sum)
- ▶ calculate maximum possible time step
 - ▶ requirement: displacement due to random velocity process small (avoids large repelling forces → hard core of WCA potential)
 - ▶ correlation of the random process:

$$\langle r_i(t), r_j(t + \Delta t) \rangle = \sqrt{2D\Delta t} \delta_{ij}$$

- ▶ choose Δt such that displacement due to forces $\sim 3\mu m$
→ random displacement mostly of same order
(compromise!)
- ▶ then: integration of the equations of motion

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$$\lambda/L = 0.02$$

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$$\lambda/L = 10$$

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Minkowski functionals

Problem: Definition of clusters is arbitrary → need a more systematic approach!

Minkowski functionals in integral Geometry:

$$M_\nu \sim \frac{\omega_{2-\nu}}{\omega_\nu \omega_2} W_\nu(A), \quad \nu = 0, \dots, d \quad (10)$$

ω_d : volume of a d -dimensional unit sphere

$W_0(A)$: Volume of A , $W_1(A)$: its surface

$W_\nu(A)$: for $\nu \geq 2$ defined as surface integrals over the boundary of a compact domain A and the ν -th elementary symmetric polynomial of its principal radii of curvature

In 2D: only one principal radius of curvature:

$$M_0 = F, \quad M_1 = U/2\pi, \quad M_2 = \chi/\pi$$

χ : Euler-characteristic (measure of connectivity)

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Minkowski functionals

K. R. Mecke, ‘‘Additivity, Convexity, and Beyond: Applications of Minkowski Functionals in Statistical Physics’’ in: Statistical Physics and Spatial Statistics, Springer, Berlin (2000)

need: compact domain $A \rightarrow$ use a threshold density:

$$A = \left\{ \bigcup_i A_i \mid \varrho(A_i) > \varrho_c \right\}$$

- ▶ study the Minkowski functionals as function of ϱ_c
- ▶ easy to implement with existing density grid (\rightarrow pixels)
- ▶ harder to interpret (?)
- ▶ M_2 (average curvature) serves as measure for the number of clusters (clusters without holes)
 $\longrightarrow \chi = \text{number of clusters} - \text{number of holes}$
- ▶ no theory for dynamical evolution available

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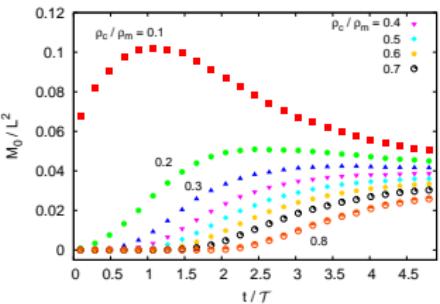
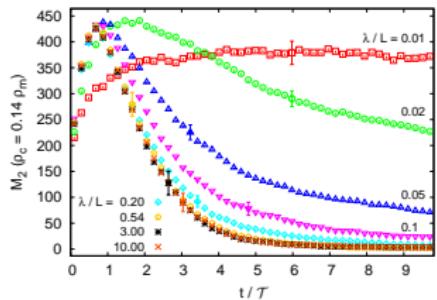
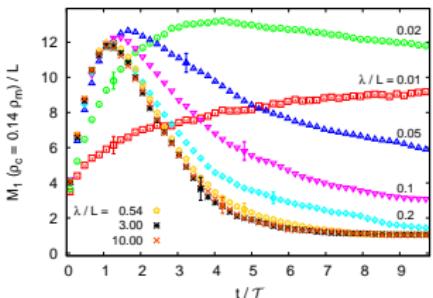
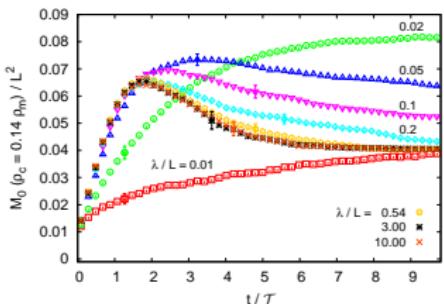
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Simulations

Evolution of M_0, M_1 and M_2

choose $\varrho_c = 0.14$ (in units of maximum packing density ϱ_m)



→ qualitatively similar to previous findings (scaling holds)

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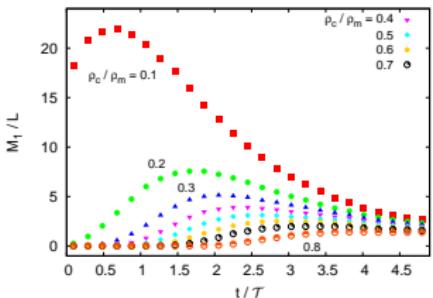
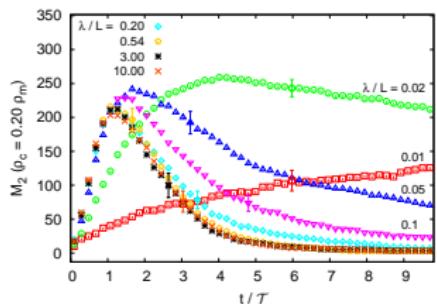
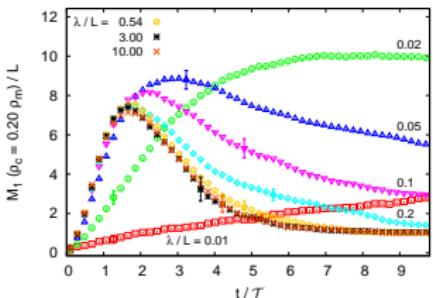
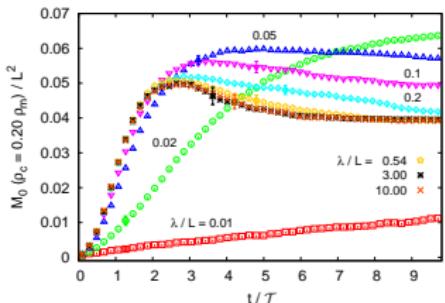
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Evolution of M_0, M_1 and M_2

choose $\varrho_c = 0.20$ (in units of maximum packing density ϱ_m)



→ qualitatively similar to previous findings (scaling holds)

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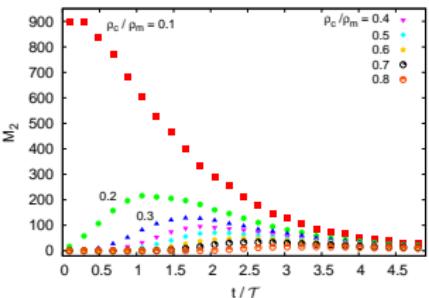
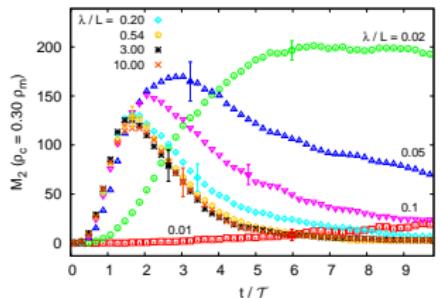
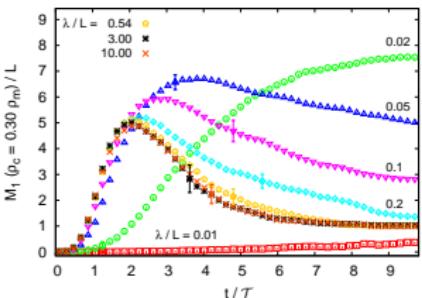
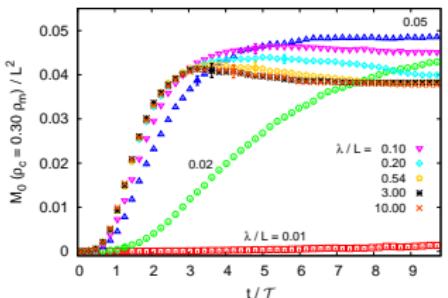
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Evolution of M_0, M_1 and M_2

choose $\varrho_c = 0.30$ (in units of maximum packing density ϱ_m)



→ qualitatively similar to previous findings (scaling holds)

Hydrodynamic interactions

- ▶ So far: collective Brownian behavior of a dilute patch
- ▶ Overdamped dynamics – appropriate for microparticles
- ▶ Include hydrodynamic interactions perturbatively on the two-particle level

On the individual particle level (pair-terms only):

$$\vec{v}_i = \mathbf{D}_{ij} \vec{F}_j^{\text{ext}} + \text{noise}$$

$$\mathbf{D}_{ij} = \Gamma_0 \mathbb{1} \delta_{ij} + \mathbf{D}^{(2)}(\vec{r}_i - \vec{r}_j), \quad \Gamma_0 = \frac{1}{6\pi\eta a}$$

Self and distinct interaction terms:

$$\mathbf{D}^{(2)}(\vec{r}_{ij}) = \Gamma_0 \left[\delta_{ij} \sum_{i \neq l} \omega_{11}(\vec{r}_{il}) + (1 - \delta_{ij}) \omega_{12}(\vec{r}_{ij}) \right]$$

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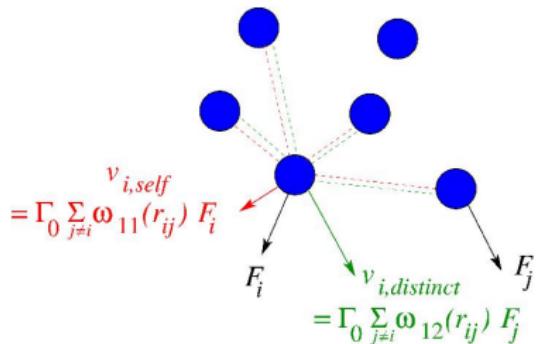
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- ▶ neglect self term
 $(\omega_{11}(\vec{r}) \propto r^4)$
- ▶ use bulk Rotne Prager Tensor for distinct part:

$$\omega_{12}(\vec{r}) = \frac{3}{4} \frac{a}{r} (\mathbb{1} + \hat{\vec{r}}\hat{\vec{r}}) + \frac{1}{2} \frac{a^3}{r^3} (\mathbb{1} - 3\hat{\vec{r}}\hat{\vec{r}}) \quad (11)$$

Stokesian Dynamics:

- ▶ Superposition of stokeslets: solution for stokes equation for velocity field $\vec{u}(\vec{r})$ of the 3D fluid:

$$\eta \nabla^2 \vec{u} - \nabla p = -\delta(\vec{r}) \vec{F}, \quad \nabla \cdot \vec{u} = 0 \quad (12)$$

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Collective evolution with HI

Mass conservation

$$\frac{\partial \rho}{\partial t} = \nabla(\rho \vec{v})$$

now includes velocities

$$\vec{v}(\vec{r}, t) = \Gamma_0 \vec{F}(\vec{r}, t) + \vec{u}(\vec{r}, t)$$

with the fluid velocity field $\vec{u}(\vec{r}, t)$ determined self-consistently via

$$\eta \nabla^2 \vec{u} - \nabla p = -\rho \vec{F} \quad (13)$$

Formal solution:

$$\vec{u}(\vec{r}, t) = \frac{1}{8\pi\eta} \int d\vec{r}' \mathbf{G}(\vec{r} - \vec{r}') \rho(\vec{r}') \vec{F}(\vec{r}') \quad (14)$$

with the corresponding Green's function $\mathbf{G}(\vec{r} - \vec{r}')$.

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Stability analysis with HI

Bulk: Kirkwood tensor

$$\mathbf{G}(\vec{r}_{ij}) = \Gamma_0 [\mathbb{1}\delta_{ij} + (1 - \delta_{ij})\omega_{12}(\vec{r}_{ij})]$$

DDFT by Rex & Löwen (PRL 2008):

$$\frac{\partial \rho}{\partial t} = \Gamma_0 \nabla \left(\rho \vec{F}(\vec{r}) + \int d\vec{r}' \rho^{(2)}(\vec{r}, \vec{r}') \omega_{12}(\vec{r} - \vec{r}') \vec{F}(\vec{r}') \right) \quad (15)$$

linear stability analysis:

- ▶ same result, modified only by a **hydrodynamic** factor:

$$\frac{\partial \delta \tilde{\rho}(\vec{k}, t)}{\partial t} \sim (1 + \rho_0 \hat{\vec{k}} \hat{\vec{\omega}}_{12} \hat{\vec{k}}) \delta \tilde{\rho}(\vec{k}, t) \quad (16)$$

- ▶ fluctuations grow/ decrease exponentially

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A “hidden” dimension

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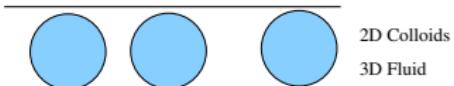
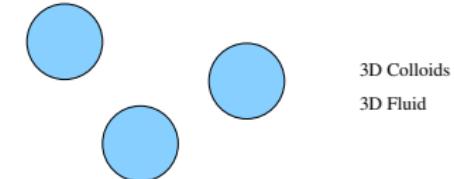
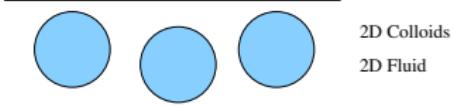
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$$\omega_{12}(\vec{r}) \sim \left(\mathbb{1} \log \frac{L}{r} + \frac{\vec{r}\vec{r}}{r^2} \right) + \dots$$

$$\xrightarrow{2D FT} \hat{k} \tilde{\omega}_{12} \hat{k} \sim 0 \cdot \mathcal{O}(k^{-2}) + \dots$$

$$\omega_{12}(\vec{r}) \sim \frac{1}{r} \left(\mathbb{1} + \frac{\vec{r}\vec{r}}{r^2} \right) + \dots$$

$$\xrightarrow{3D FT} \hat{k} \tilde{\omega}_{12} \hat{k} \sim 0 \cdot \mathcal{O}(k^{-2}) + \dots$$

$$\omega_{12}(\vec{r}) \sim \frac{1}{r} \left(\mathbb{1} + \frac{\vec{r}\vec{r}}{r^2} \right) + \dots$$

$$\xrightarrow{2D FT} \hat{k} \tilde{\omega}_{12} \hat{k} \sim \frac{1}{k} + \dots$$

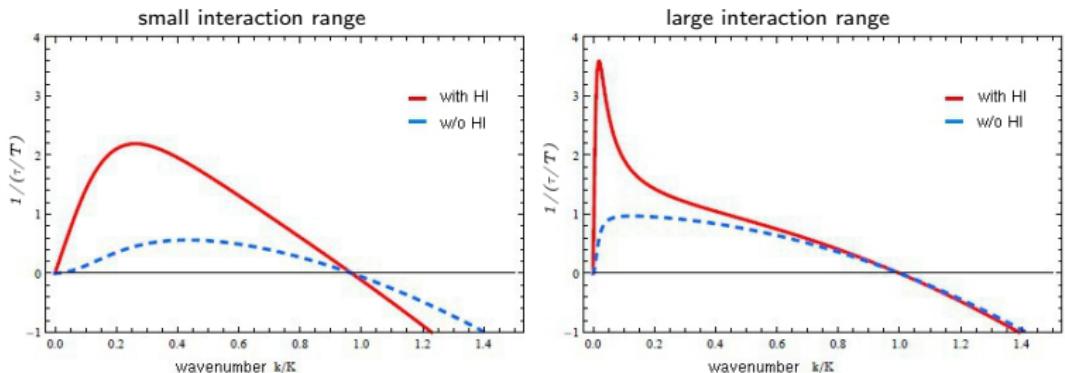
Hydrodynamic acceleration

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exponential growth/ damping: additional k -dependence



- ▶ exponent $\mathcal{T}/\tau(k)$ divergent for small k ($\sim 1/k$)
 - ▶ drastic enhancement for small wavenumbers – large scales
- ⇒ Hydrodynamics speed up the collapse

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Results from simulations

- ▶ Stokesian dynamics at Rotne Prager level
- ▶ $R_0 = 10\mu\text{m}$, $\lambda = 2.7\text{mm}$ (large interaction range)
- ▶ Bulk system, fastest growing mode: $k/K_j = 0.044$

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