

Brownian Suspensions of Rigid Particles

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Non-Spherical Colloids near Boundaries

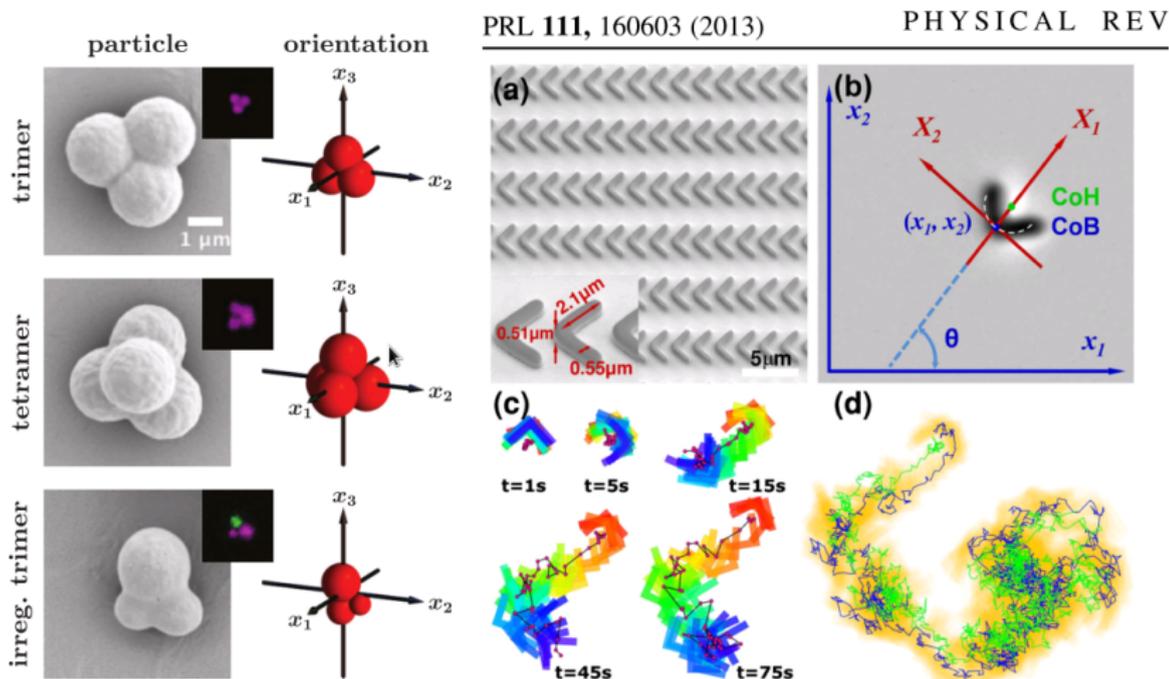


Figure: (Left) Cross-linked spheres; Kraft et al. [1]. (Right) Lithographed boomerangs; Chakrabarty et al. [2].

Bent Active Nanorods

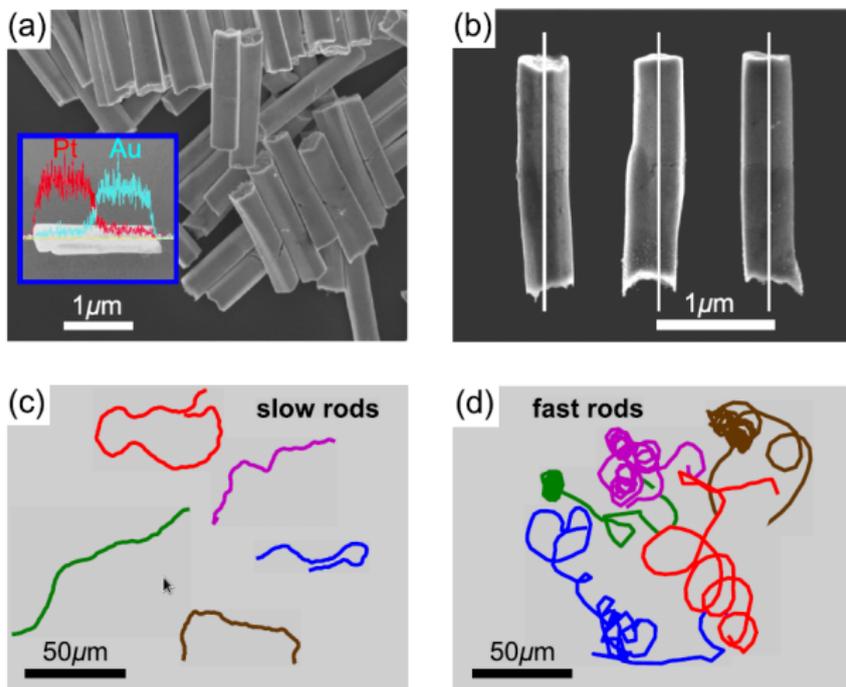
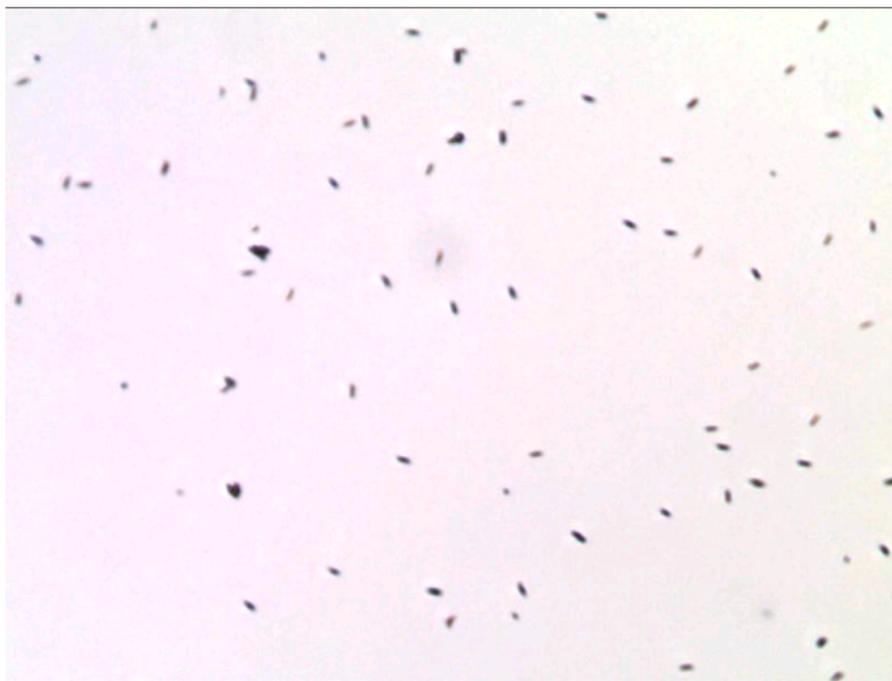


Figure: From the Courant Applied Math Lab of Zhang and Shelley [3]

Thermal Fluctuation Flips



QuickTime

Steady Stokes Flow ($\text{Re} \rightarrow 0$)

- Consider a **suspension of N_b rigid bodies** with positions $\mathcal{Q} = \{\mathbf{q}_1, \dots, \mathbf{q}_{N_b}\}$ and orientations $\Theta = \{\boldsymbol{\theta}_1, \dots, \boldsymbol{\theta}_{N_b}\}$. We describe orientations using **quaternions**.

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- For viscous-dominated flows we can assume **steady Stokes flow** and define the **body mobility matrix** $\mathcal{N}(\mathcal{Q}, \Theta)$,

$$[\mathbf{u}, \boldsymbol{\Omega}]^T = \mathcal{N}[\mathcal{F}, \boldsymbol{\tau}]^T,$$

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where the left-hand side collects the **linear** $\mathbf{U} = \{\mathbf{v}_1, \dots, \mathbf{v}_{N_b}\}$ and **angular** $\mathbf{\Omega} = \{\boldsymbol{\omega}_1, \dots, \boldsymbol{\omega}_{N_b}\}$ **velocities**,

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Brownian Motion

- The Brownian motion of the rigid bodies is described by the **overdamped Langevin equation**, symbolically:

$$\begin{bmatrix} d\mathcal{Q}/dt \\ d\Theta/dt \end{bmatrix} = \begin{bmatrix} \mathcal{U} \\ \Omega \end{bmatrix} = \mathcal{N} \begin{bmatrix} \mathcal{F} \\ \mathcal{T} \end{bmatrix} + (2k_B T \mathcal{N})^{\frac{1}{2}} \diamond \mathcal{W}(t).$$

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- What is the correct thermal drift (i.e., what does \diamond mean)?
- **How to compute (the action of) \mathcal{N} and $\mathcal{N}^{\frac{1}{2}}$ and simulate the Brownian motion of the bodies?**

Difficulties/Goals

Stochastic drift It is crucial to handle stochastic calculus issues carefully for **overdamped Langevin** dynamics. Since diffusion is slow we also want to be able to take **large time step sizes**.

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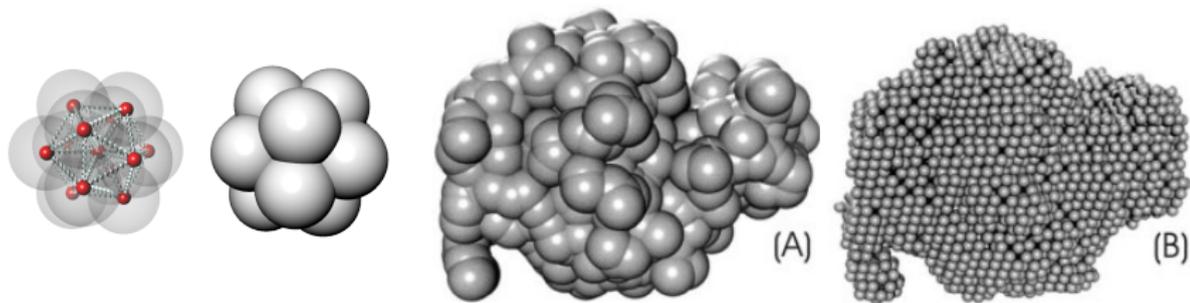


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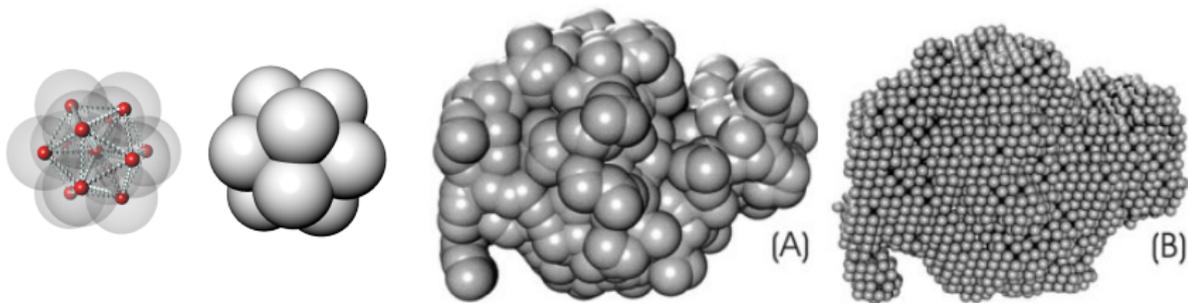


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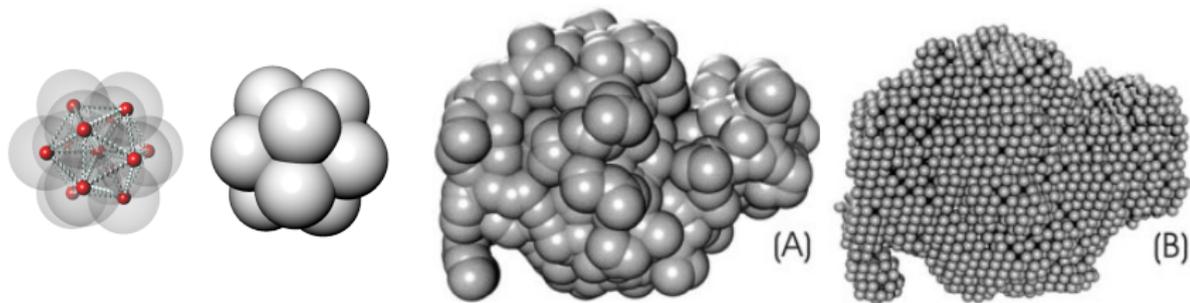


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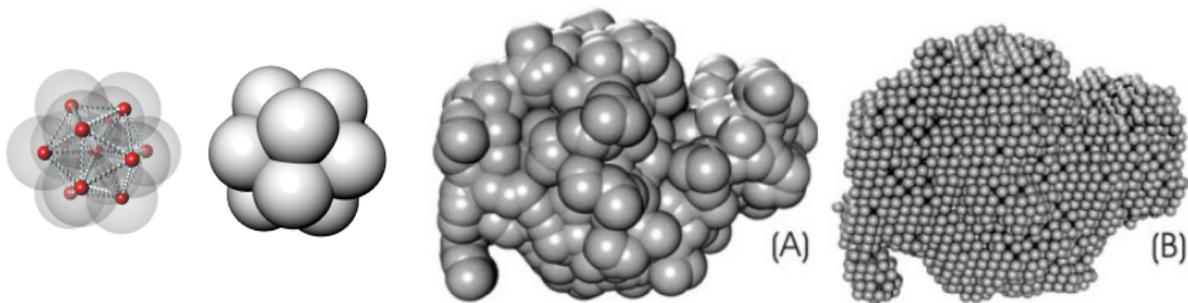


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- Describe the fluid-blob interaction using a localized smooth **kernel** $\delta_a(r)$ with compact support of size a giving the effective hydrodynamic radius of the blob (diffuse sphere).
- Standard in fluctuating/stochastic immersed boundary methods but with **stiff springs** instead of **truly rigid agglomerates**.

Rigidly-Constrained Blobs

$$\begin{aligned} \nabla \pi - \eta \nabla^2 \mathbf{v} &= \sum_{i=1}^N \lambda_i \delta_a(\mathbf{q}_i - \mathbf{r}) + \sqrt{2\eta k_B T} \nabla \cdot \mathcal{W} \\ \nabla \cdot \mathbf{v} &= 0 \text{ (Lagrange multiplier is } \pi) \\ \sum_{i=1}^N \lambda_i &= \mathbf{F} \text{ (Lagrange multiplier is } \mathbf{v}) \end{aligned} \quad (1)$$

$$\sum_{i=1}^N (\mathbf{q}_i - \boldsymbol{\varrho}^0) \times \lambda_i = \boldsymbol{\tau} \text{ (Lagrange multiplier is } \boldsymbol{\omega}),$$

$$\forall i: \int \delta_a(\mathbf{q}_i - \mathbf{r}) \mathbf{v}(\mathbf{r}, t) d\mathbf{r} = \mathbf{v} + \boldsymbol{\omega} \times (\mathbf{q}_i - \boldsymbol{\varrho}^0) + \mathbf{slip} \text{ (Multiplier is } \lambda_i)$$

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- Define the composite local **averaging** linear operator $\mathcal{J}(\mathbf{Q})$ operator, and the composite **spreading** linear operator, $\mathcal{S}(\mathbf{Q}) = \mathcal{J}^*(\mathbf{Q})$,

$$\mathbf{u}_i = (\mathcal{J}\mathbf{v})_i = \int \delta_a(\mathbf{q}_i - \mathbf{r}) \mathbf{v}(\mathbf{r}, t) d\mathbf{r}$$

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- Denote the (potentially discrete) operators scalar gradient $\mathbf{G} \equiv \nabla$, vector divergence $\mathbf{D} = -\mathbf{G}^* \equiv \nabla \cdot$, tensor divergence $\mathbf{D}_\mathbf{v}$, and vector Laplacian $\mathbf{L} = -\mathbf{D}_\mathbf{v} \mathbf{D}_\mathbf{v}^* \equiv \nabla^2$.

Saddle-Point Problem

- Define the geometric matrix \mathcal{K} that converts body kinematics to blob kinematics,

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- We get the symmetric **constrained Stokes saddle-point problem**,

$$\begin{bmatrix} -\eta\mathbf{L} & \mathbf{G} & -\mathcal{S} & \mathbf{0} \\ -\mathbf{D} & \mathbf{0} & \mathbf{0} & \mathbf{0} \\ -\mathcal{J} & \mathbf{0} & \mathbf{0} & \mathcal{K} \\ \mathbf{0} & \mathbf{0} & \mathcal{K}^* & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{v} \\ \pi \\ \boldsymbol{\Lambda} \\ \mathcal{Y} \end{bmatrix} = \begin{bmatrix} \nabla \cdot (\sqrt{2\eta k_B T} \mathcal{W}) \\ 0 \\ 0 \\ \mathcal{R} \end{bmatrix},$$

where $\mathcal{Y} = [\mathbf{u}, \boldsymbol{\Omega}]^T$ and $\mathcal{R} = [\mathcal{F}, \mathcal{T}]^T$, and recall that $\mathcal{S} = \mathcal{J}^*$.

Mobility Matrix

- Eliminate velocity and pressure using the Schur complement

$$\begin{bmatrix} \mathcal{M} & -\mathcal{K} \\ -\mathcal{K}^* & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{\Lambda} \\ \mathcal{Y} \end{bmatrix} = \begin{bmatrix} \text{slip} \\ -(\mathcal{R} + \tilde{\mathcal{R}}) \end{bmatrix},$$

where $\tilde{\mathcal{R}} = \sqrt{2\eta k_B T} \mathcal{K}^* \mathcal{M}^{-1} \mathcal{J} \mathcal{L}^{-1} \mathbf{D}_v \mathcal{W}$ are the random (stochastic) forces and torques.

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- Here the all-important $3N \times 3N$ blob **mobility matrix** \mathcal{M} is

$$\mathcal{M} = \mathcal{J} \mathcal{L}^{-1} \mathcal{S},$$

where $\mathcal{L}^{-1} = -\mathbf{L}^{-1} + \mathbf{L}^{-1} \mathbf{G} (\mathbf{D} \mathbf{L}^{-1} \mathbf{G})^{-1} \mathbf{D} \mathbf{L}^{-1}$ denotes the Stokes solution operator.

Rigidly-Constrained Blobs

- The physical interpretation is simple:

$$\mathcal{M}\Lambda = \mathcal{K}\mathcal{Y} + \text{slip}$$

$$\mathcal{K}^*\Lambda = \mathcal{R} + \tilde{\mathcal{R}},$$

where the unknown $\mathcal{Y} = [\mathcal{U}, \Omega]^T$ are the body kinematics, $\mathcal{R} = [\mathcal{F}, \mathcal{T}]^T$ are the applied forces and torques and $\tilde{\mathcal{R}}$ are the random (stochastic) forces and torques.

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- Here Λ are the *unknown* rigidity forces (Lagrange multipliers) acting on the blobs that needs to be solved for.
- The $3N \times 3N$ block **mobility matrix** \mathcal{M} has a **simple pairwise physical interpretation**:

The 3×3 block \mathbf{M}_{ij} maps a force on blob j to a velocity of blob i ,

$$\mathbf{M}_{ij} \approx \eta^{-1} \int \delta_a(\mathbf{q}_i - \mathbf{r}) \mathbf{G}(\mathbf{r}, \mathbf{r}') \delta_a(\mathbf{q}_j - \mathbf{r}') \, d\mathbf{r} d\mathbf{r}' \quad (2)$$

where \mathbf{G} is the Green's function (**Oseen tensor** for unbounded).

Suspensions of Rigid Bodies

- Taking yet one more Schur complement we get

$$\begin{bmatrix} \mathcal{U} \\ \Omega \end{bmatrix} = \mathcal{N} \begin{bmatrix} \mathcal{F} \\ \mathcal{T} \end{bmatrix} + (2k_B T \mathcal{N})^{\frac{1}{2}} \mathcal{W}.$$

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- If a fluctuating fluid solver is used it gives an **explicit square root** of

$$\mathcal{N}^{\frac{1}{2}} = \sqrt{2k_B T} \mathcal{N} \mathcal{K}^* \mathcal{M}^{-1} \mathcal{J} \mathcal{L}^{-1} \mathbf{D}_v \mathcal{W}.$$

Observe that **discrete fluctuation-dissipation balance** is guaranteed,

$$\begin{aligned} \mathcal{N}^{\frac{1}{2}} \left(\mathcal{N}^{\frac{1}{2}} \right)^* &= \mathcal{N} \mathcal{K}^* \mathcal{M}^{-1} (\mathcal{J} \mathcal{L}^{-1} \mathbf{L} \mathcal{L}^{-1} \mathcal{S}) \mathcal{M}^{-1} \mathcal{K} \mathcal{N} = \\ &= \mathcal{N} \mathcal{K}^* \mathcal{M}^{-1} \mathbf{M} \mathbf{M}^{-1} \mathcal{K} \mathcal{N} = \mathcal{N} (\mathcal{K}^* \mathcal{M}^{-1} \mathcal{K}) \mathcal{N} = \mathcal{N} \mathcal{N}^{-1} \mathcal{N} = \mathcal{N}. \end{aligned}$$

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 - In more general cases we can use a fluctuating **FEM/FVM fluid Stokes solver** [6, 7].

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- For this test we use **direct linear algebra** to compute \mathcal{N} and Cholesky factorization to compute $\mathcal{N}^{\frac{1}{2}}$.
- We add gravity which makes the equilibrium **Gibbs-Boltzmann distribution** be

$$P_{GB}(\mathcal{Q}, \Theta) \sim \exp \left[-\frac{mgh + U_{\text{steric}}}{k_B T} \right],$$

where h is the center-of-mass height and U_{steric} is a Yukawa-type repulsion with the wall.

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- Without external forcing the Brownian motion along the wall should be isotropic diffusive at long time scales.

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Is it true for non-spherical particles?

MSD for a sphere

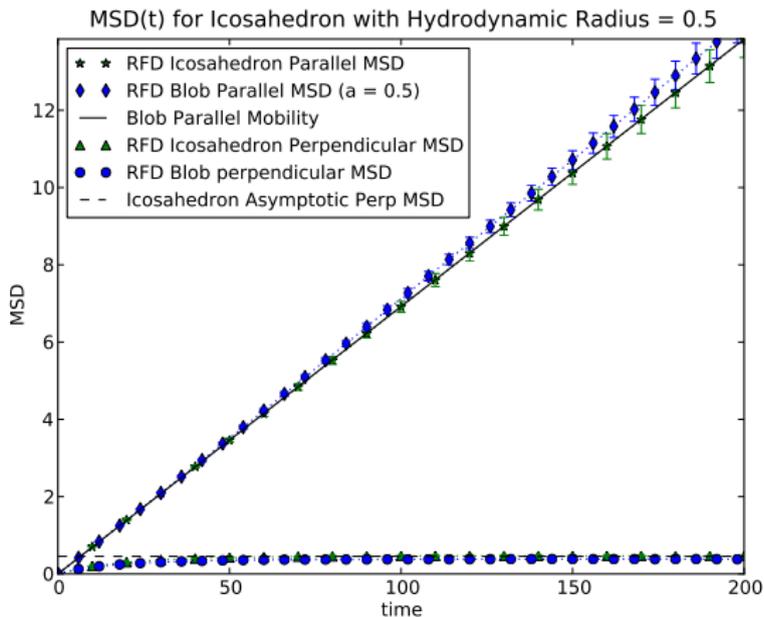
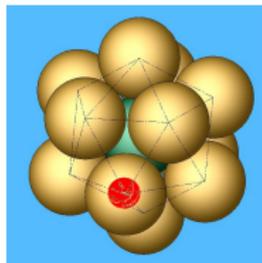


Figure: Mean square displacement (MSD) for a non-uniform **spherical particle** of unit diameter discretized as an icosahedron of 12 blobs or just a single blob.

MSD for a tetrahedron

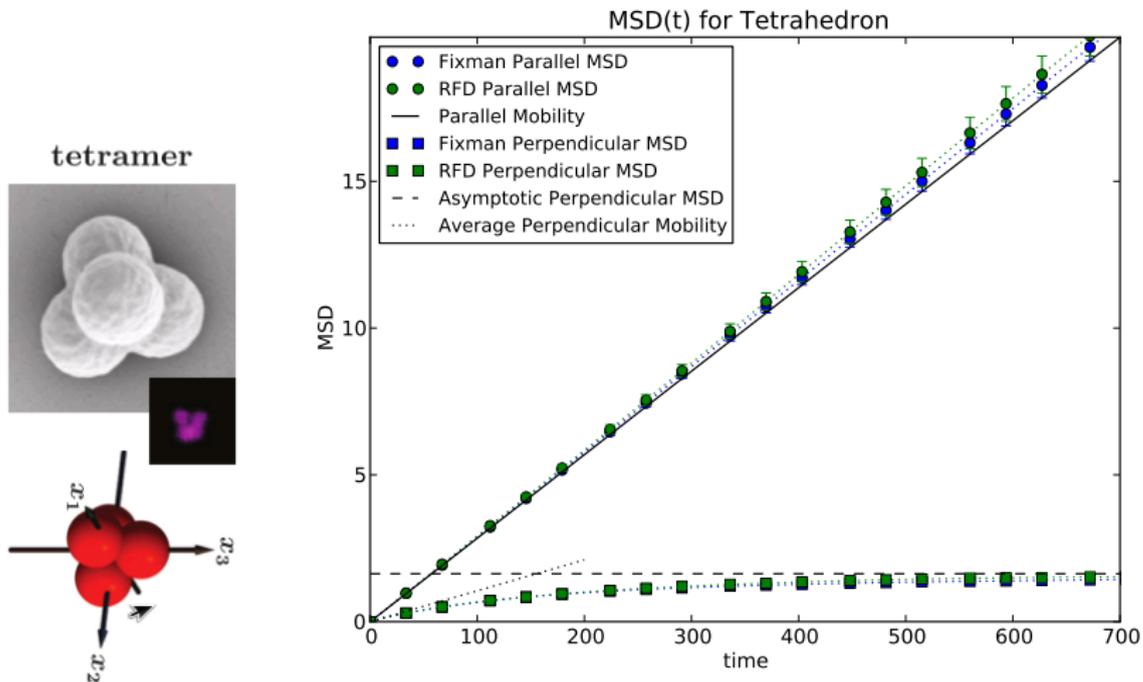


Figure: MSD for a **non-spherical particle** (tetrahedron/tetramer).

The choice of tracking point matters

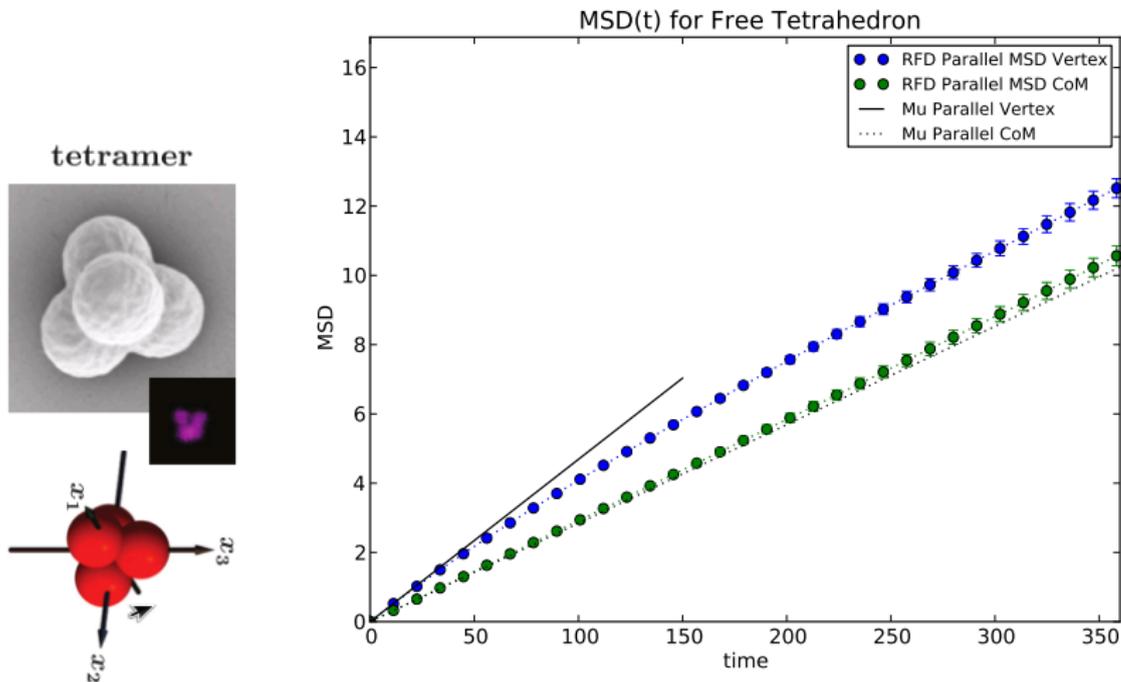


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Resolving lubrication forces

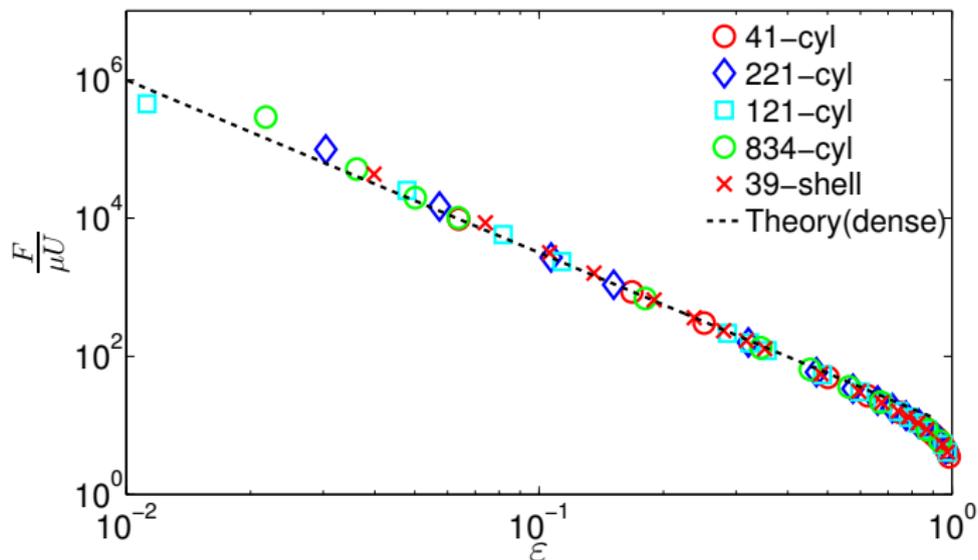


Figure: The drag coefficient for a periodic array of cylinders in steady Stokes flow for close-packed arrays with inter-particle gap ε , showing the correct asymptotic $\varepsilon^{-5/2}$ lubrication force divergence.

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