

# Lecture 5: Ornstein-Zernike equation and condensation.

Recap: Density-density correlation functions.

$$\rho(\vec{r}) = \left\langle \sum_{i=1}^N \delta(\vec{r} - \vec{r}_i) \right\rangle$$

Note:  $\langle \dots \rangle$  depends on ensemble!

$$\rho^{(2)}(\vec{r}, \vec{r}') = \left\langle \sum_{j \neq i} \sum_{i=1}^N \delta(\vec{r} - \vec{r}_i) \delta(\vec{r}' - \vec{r}_j) \right\rangle$$

For homogeneous isotropic system:  $\rho^{(2)}(\vec{r}, \vec{r}') = \rho^2 g(|\vec{r} - \vec{r}'|)$

Radial distribution function  $g(r) \Rightarrow$  conditional probability potential of mean force.

Short-range correlations determine complete thermodynamics of the system

- $\frac{U}{V} = \frac{3}{2} \rho k_B T + \frac{\rho^2}{2} \int d\vec{r} g(r) v(r)$  (Caloric route)
- $p = \rho k_B T - \frac{\rho^2}{6} \int d\vec{r} r g(r) v'(r)$  (Virial route)
- $1 + \rho \int d\vec{r} [g(r) - 1] = \rho k_B T \kappa_T$  (Compressibility route)

The compressibility sum rule is more compactly rephrased as

$$\int d\vec{r} G(r) = \rho^2 k_B T \kappa_T \quad (*); \quad G(\vec{r}, \vec{r}') = \langle \delta \hat{\rho}(\vec{r}) \delta \hat{\rho}(\vec{r}') \rangle$$

$$\delta \hat{\rho}(\vec{r}) = \hat{\rho}(\vec{r}) - \langle \hat{\rho}(\vec{r}) \rangle.$$

Compare with:  $\tilde{G}(\vec{k}) = \int d\vec{r} G(\vec{r}) e^{-i\vec{k} \cdot \vec{r}}$  (homogeneous + isotropic)

Define  $\tilde{G}(\vec{k}) = \rho S(k)$

$\Rightarrow$  (\*) can be rewritten as:

$$\lim_{k \rightarrow 0} S(k) = \rho k_B T \kappa_T \quad \rightarrow \text{Slides}$$

$S(k)$  is called the static structure factor (= measurable quantity!)

# Ornstein-Zernike (OZ) integral equation

Define the indirect correlation function:  $h(r) = g(r) - 1$

Note that  $h(r) \rightarrow 0$  for  $r \rightarrow \infty$  (uncorrelated particles).

The indirect correlation function satisfies the integral equation:

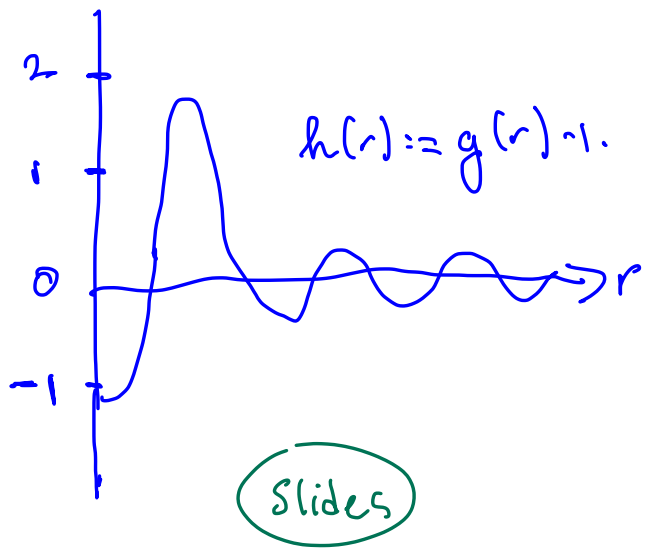
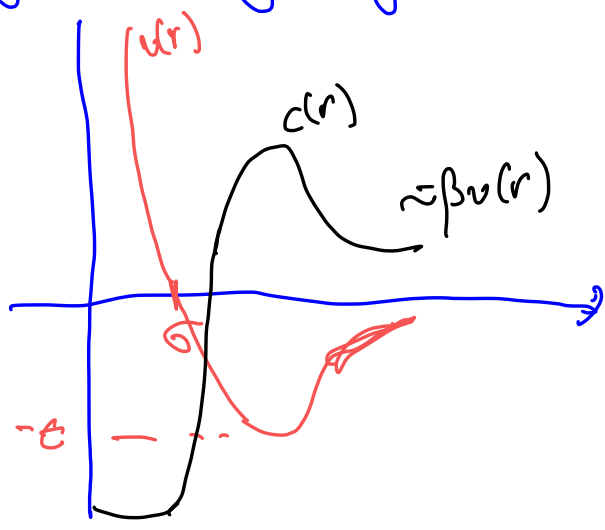
$$h(r) = c(r) + \rho \int d\vec{r}' c(|\vec{r} - \vec{r}'|) h(r').$$

↳ direct correlation function  
Dyson-like equation.
↳ (for now this relation defines  $c(r)$ .)
↳ can be derived using DFT

"More directly related to interaction potential since  $c(r) \sim -\beta v(r)$  ( $r \rightarrow \infty$ ).

$c(r)$  does not contain any oscillations unlike  $h(r)$ .

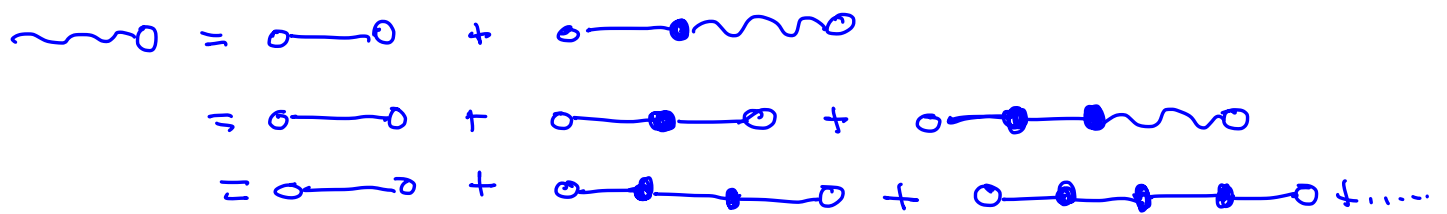
E.g. Lennard-Jones fluid:



Iteration of OZ equation:

$$h(r_{12}) = c(r_{12}) + \rho \int d\vec{r}_3 c(r_{13}) \left[ c(r_{32}) + \rho \int d\vec{r}_4 c(r_{34}) c(r_{42}) + \dots \right]$$

Diagrammatically:



Looks easier in Fourier space!

$$\tilde{h}(k) = \tilde{c}(k) + \rho \tilde{c}(k) \tilde{h}(k) \Rightarrow \tilde{h}(k) = \frac{\tilde{c}(k)}{1 - \rho \tilde{c}(k)}$$

Or since  $S(k) = 1 + \rho \tilde{h}(k)$   $S(k) = \frac{1}{1 - \rho \tilde{c}(k)}$  (Interpretation in terms of structure factor)

So from OZ equation, we can determine  $g(r)$  if  $c(r)$  is known!

⇒ We need a closure relation. E.g. RPA  $c(r) = -\beta v(r)$ . (soft core systems)

random phase approximation

No exact way to obtain a closure relation ⇒ approximative closure relations.

(see lecture notes for some examples)

For now, let's focus on one more approximative closure relation:

$$c_{PY}(r) = \left\{ 1 - e^{\beta v(r)} \right\} g_{PY}(r). \text{ Excellent approximation for hard spheres.}$$

For hard spheres, one can determine within PY closure an analytical solution for the direct correlation function:

$$c_{PY}(r) = \begin{cases} \frac{-(1+2\eta)^2 + 6\eta(1+\frac{1}{2}\eta)^2(\frac{r}{\sigma}) - \frac{1}{2}\eta(1+2\eta)^2(\frac{r}{\sigma})^3}{(1-\eta)^4} & (r < \sigma) \\ 0 & (r > \sigma) \end{cases}$$

(follows from OZ equation).

Note: Straightforward to obtain  $S(k)$  via Fourier transformation. However for  $g(r)$ : numerical calculations.

PY closure approximation is quantitative up until HS freezing,

Although  $g_{PY}(r)$  is not analytically available we can still obtain analytical results using compressibility or virial route:

$$\frac{\beta p_c}{\rho} = \frac{1 + \eta + \eta^2}{(1 - \eta)^3}$$

$$\frac{\beta p_v}{\rho} = \frac{1 + 2\eta + 3\eta^2}{(1 - \eta)^2}$$

⇒ Consistent up until  $\mathcal{O}(\rho^4)$ .

⇒ Inconsistency due to PY approximation.

Interestingly: 
$$p_{cs} = \frac{2p_c + p_v}{3}$$

Note:  $g(r) \approx e^{-\beta u(r)}$  (dilute system).

⇒ Big difference between hard spheres and e.g. LJ system.

However, for dense systems  $g_{HS}(r)$  is almost indistinguishable from  $g_{PY}(r)$ !

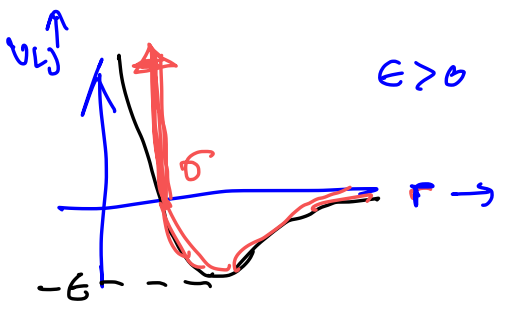
⇒ In dense system short-range repulsions dominate the short-range correlations (Slides).

The gas-liquid phase transition.

Let's have a look at a simple model with attractions.

Consider the Lennard-Jones potential:

$$v_{LJ}(r) = +4\epsilon \left[ \left(\frac{\sigma}{r}\right)^{12} - \left(\frac{\sigma}{r}\right)^6 \right]$$



We approximate:

$$v_{LJ}(r) \approx \begin{cases} v_{HS}(r) & r < \sigma \\ -4\epsilon \left(\frac{\sigma}{r}\right)^6 & r > \sigma \end{cases} \quad \sigma: \text{h\ddot{u}}\text{ parameter.}$$

The free energy density can be written as

$$f(p, T) = f_{HS}(p) - \frac{\rho^2}{2} k_B T \int d\vec{r} [e^{-\beta v_{att}(r)} - 1]$$

$$\approx f_{HS}(p) - \frac{\rho^2}{2} \int d\vec{r} 4\epsilon \left(\frac{\sigma}{r}\right)^6 =: f_{HS} - a\rho^2$$

with  $a = 16\epsilon v_0$

$$v_0 = \frac{\pi}{6} \sigma^3$$

could be approximated by Giannahan-Starling but here we do a simpler approximation.

Consider configurational integral:

$$Q_{HS}(N, V, T) = \int d\vec{r} \exp \left[ -\beta \sum_{i < j} v_{HS}(r_{ij}) \right]$$

$$= V(V - \rho v_0)(V - 2 \cdot \rho v_0) \dots (V - (N-1)\rho v_0) \approx V^N \left( 1 - \frac{N^2}{2} \frac{\rho v_0}{V} + \dots \right)$$

$$\approx \left( V - \frac{N}{2} \rho v_0 \right)^N =: (V - Nb)^N \quad (\rho v_0 \ll V)$$

binomial

We thus find the Helmholtz free energy density

$$\beta f(p) = \rho \left[ \log \left( \frac{\rho \Lambda^3}{1 - b\rho} \right) - 1 \right] - \beta a \rho^2 \quad \text{Van der Waals approximation.}$$

$$p = -f + \rho \left( \frac{\partial f}{\partial \rho} \right)_T = \frac{\rho k_B T}{1 - \rho b} - a \rho^2 \quad \rightarrow \text{Derived by VdW without knowing the existence of atoms and molecules.}$$

Recall thermodynamic stability criteria:

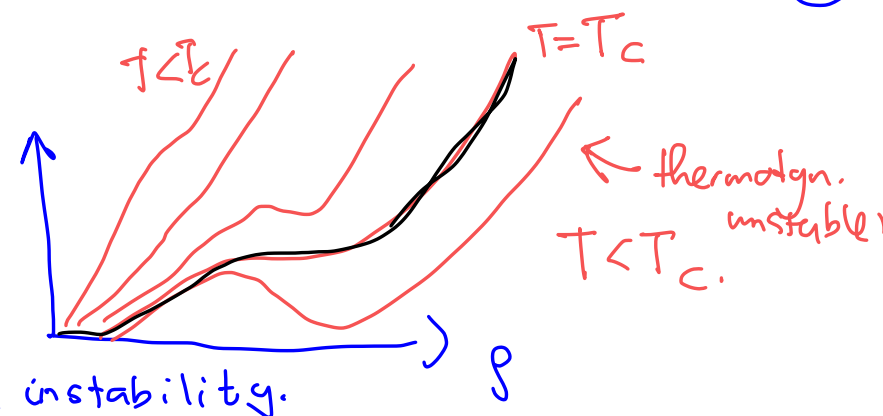
$$\left( \frac{\partial I_i}{\partial X_i} \right)_{X_1, \dots, X_{i-1}, X_{i+1}, \dots, X_r, T_{r+1}, \dots, T_n} \geq 0 \quad \text{with } I_i \text{ and } X_i \text{ conjugate.}$$

$I_i$ : intensive variables  $X_i$ : extensive variables.

$$\text{One such thermodynamic stability criterion is } - \left( \frac{\partial p}{\partial V} \right)_{N, T} \geq 0$$

(positive isothermal compressibility)

in other words  $\left(\frac{\partial p}{\partial \rho}\right)_T \geq 0$   
 However, for vdW gas



we have a parameter regime for which  $\left(\frac{\partial p}{\partial \rho}\right)_T < 0$   
 $\Rightarrow$  Thermodynamic instability.

At  $T=T_c$  we have an inflection point in the pressure

$$\left(\frac{\partial p}{\partial \rho}\right)_T = 0 ; \left(\frac{\partial^2 p}{\partial \rho^2}\right)_T = 0 \text{ at the critical point } (\rho_c, T_c).$$

Example, for vdW model:  $\rho_{cb} = \frac{1}{3}$ ;  $k_B T_c = \frac{9a}{27b}$ .  $\leadsto$  critical behaviour, critical exponents.

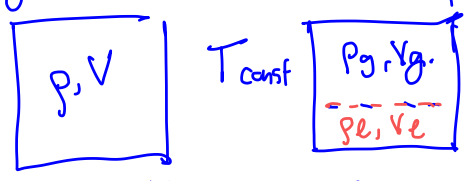
More generally the thermodynamic stability criterion says

$$\left(\frac{\partial p}{\partial \rho}\right)_T > 0 \Rightarrow p = -f + \left(\frac{\partial f}{\partial \rho}\right)_T \Rightarrow \left(\frac{\partial^2 f}{\partial \rho^2}\right)_T > 0 \Rightarrow \text{free energy density isotherms should be a convex function of } \rho.$$

Locus of all points for which  $\left(\frac{\partial^2 f}{\partial \rho^2}\right)_T = 0$  defines the spinodal.

$\Rightarrow$  denotes limit of stability. Within spinodal system is absolutely unstable. (free energy density is concave)

We will now show for  $T < T_c$  system can lower its total free energy by phase separation.



Neglecting surface effects:  $F_{ps} = V f_{ps} = V_l f(\rho_l) + V_g f(\rho_g)$ .

In canonical ensemble:  $N, V$  fixed:  $V = V_l + V_g$   
 $pV = p_g V_g + p_l V_l$

Hence, we find using these constraints that

$$f_{ps} = \frac{V_l}{V} f(\rho_l) + \frac{V_g}{V} f(\rho_g) = \frac{V_l}{V} f(\rho_l) + \frac{V - V_l}{V} f(\rho_g)$$

$$= f(\rho_g) + \frac{V_l}{V} [f(\rho_l) - f(\rho_g)]$$

$$\left| \begin{aligned} pV &= p_g (V - V_l) + p_l V_l \\ &= p_g V + (p_l - p_g) V_l \end{aligned} \right.$$

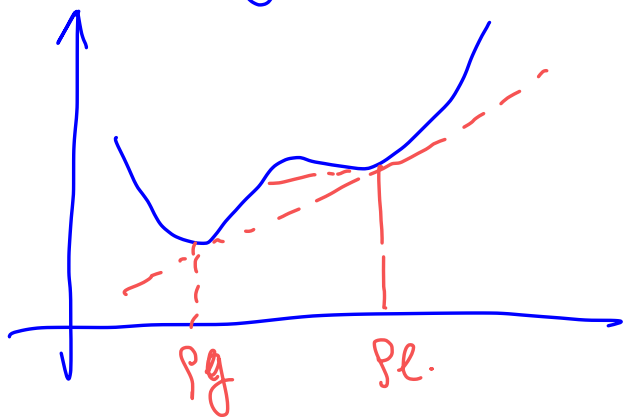
In other words:  $\frac{V_L}{V} = \frac{p - p_g}{p_L - p_g}$

Therefore:

$$f_{ps}(p, T) = f(p_g, T) + \frac{p - p_g}{p_L - p_g} [f(p_L, T) - f(p_g, T)] \quad p_g \leq p \leq p_L$$

$T < T_c$

$(p_L, p_g)$  determined by minimisation of  $F_{ps}$ .



⇒ common tangent construction.

$$\left(\frac{\partial f}{\partial p}\right)_{p=p_g} = \left(\frac{\partial f}{\partial p}\right)_{p=p_L}$$

$$= \frac{f(p_L) - f(p_g)}{p_L - p_g} \quad (*)$$

Note that first condition.

$$\mu(p_L, T) = \mu(p_g, T) \Rightarrow \left(\frac{\partial f}{\partial p}\right)_{p=p_g} = \left(\frac{\partial f}{\partial p}\right)_{p=p_L}$$

$$p(p_L, T) = p(p_g, T) \quad (\text{Recall } p = -f + \left(\frac{\partial f}{\partial p}\right)_T)$$

$$-f(p_L, T) + p_L \mu(p_L, T) = -f(p_g, T) + p_g \mu(p_g, T)$$

}

$$\mu = \left(\frac{\partial F}{\partial N}\right)_{V, T}$$

$$= V \left(\frac{\partial f}{\partial p} \frac{\partial p}{\partial N}\right)_{V, T}$$

$$= \left(\frac{\partial f}{\partial p}\right)_T$$

Define:  $\mu(p_L, T) = \mu(p_g, T) = \mu_{co}(T)$

Hence:

$$p(p_g, T) - p(p_L, T) = 0 \Rightarrow (p_g - p_L) \left[ \mu_{co}(T) - \frac{f(p_L, T) - f(p_g, T)}{p_L - p_g} \right] = 0$$

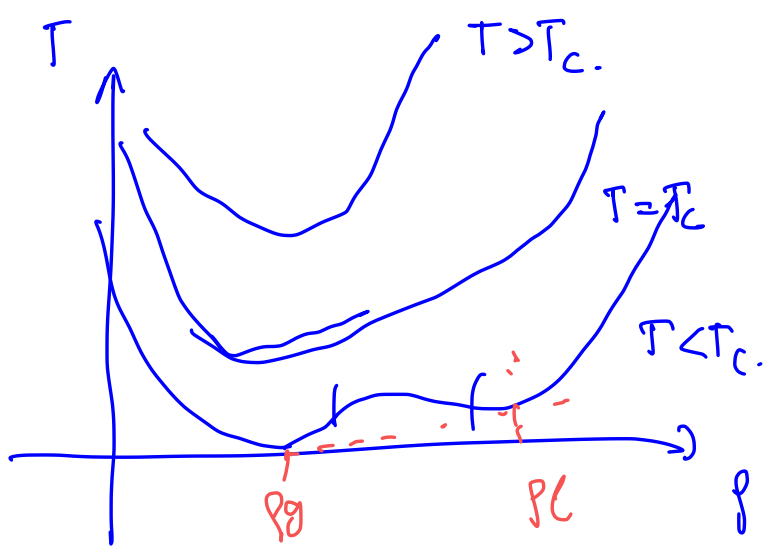
(Second condition in (\*)).

Common tangent construction ⇔ equal chemical potential & equal pressure in both phases.

In general we have phase coexistence when all intensive variables in both phases are equal.

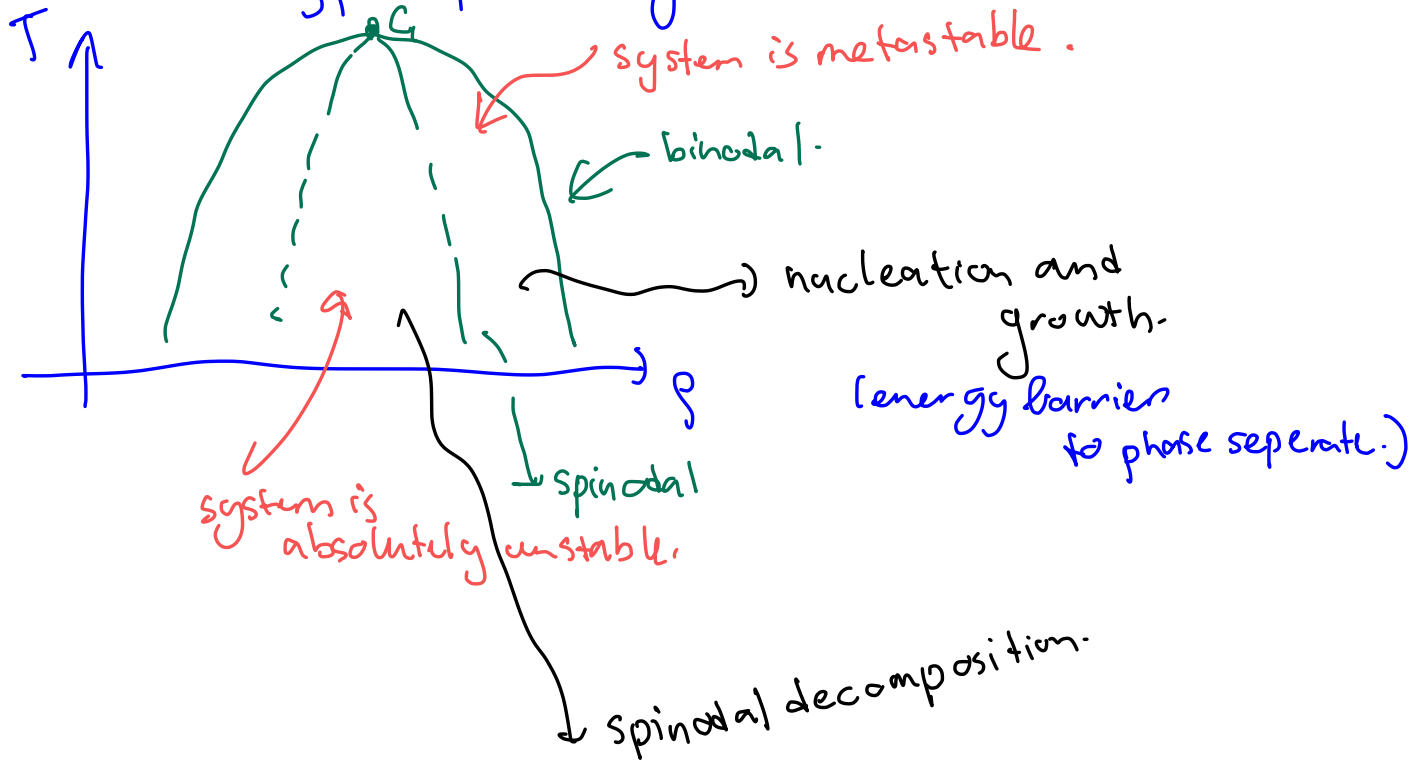
So we have for  $f(p, T)$

Note for  $T > T_c$  no common tangent construction  
 $\Rightarrow$  system cannot lower its total free energy by phase separation.



$p_g(T)$  gas branch  
 $p_l(T)$  liquid branch  
 $\left. \begin{matrix} p_g(T) \\ p_l(T) \end{matrix} \right\} \rightarrow$  binodal.

We arrive at typical phase diagram:



Note that at critical point:  $\lim_{q \rightarrow 0} S(q) = kT \left( \frac{\partial \rho}{\partial p} \right)_T \sim \langle N^2 \rangle - \langle N \rangle^2 \rightarrow \infty$ .



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Suppose incident wavelength  $\lambda \sim 5000 \text{ \AA}$

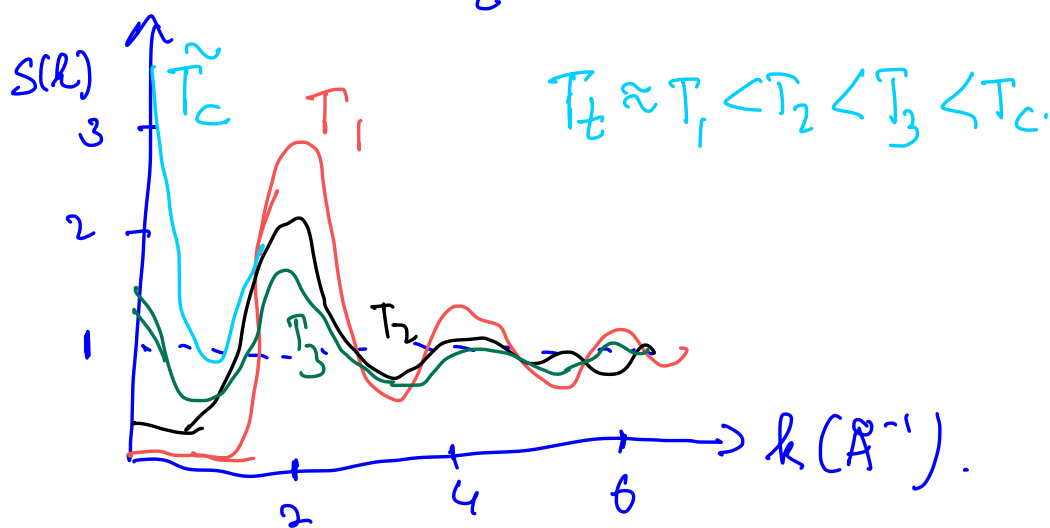
$\Rightarrow$  density of fluctuations with  $k < 2\pi/\lambda$  will scatter the light!

Close to critical point  $I(\theta) \propto S(k)$  grows large!

$\Rightarrow$  Strong scattering gives rise to milky appearance.  
(critical opalescence)

We shall show that this occurs when  $\xi \sim \lambda$

Experimentally:



Originally OZ was developed for this!