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# SPH in the Mesoscopic World

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## Introduction

• SPH is used in problems ranging from fishes to hydraulic engineering and astrophysics. Huge scale span.



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- Hydrodynamics apply also to very short scales: Microfluidics and even Nanofluidics.



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## Introduction

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- Hydrodynamics apply also to very short scales: Microfluidics and even Nanofluidics.
- However, at these small scales, thermal fluctuations become important!



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## Introduction

- SPH is used in problems ranging from fishes to hydraulic engineering and astrophysics. Huge scale span.
- Hydrodynamics apply also to very short scales: Microfluidics and even Nanofluidics.
- However, at these small scales, thermal fluctuations become important!
- They are responsible, for example, for the diffusion of colloidal particles.

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Conclusions

## My objectives in this talk

• Show how thermal fluctuations can be introduced in SPH in a thermodynamically consistent way.

Intro

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## My objectives in this talk

- Show how thermal fluctuations can be introduced in SPH in a thermodynamically consistent way.
- Present a model for colloidal suspensions (i.e. spherical particles inmersed in a fluctuating fluid).

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## My objectives in this talk

- Show how thermal fluctuations can be introduced in SPH in a thermodynamically consistent way.
- Present a model for colloidal suspensions (i.e. spherical particles inmersed in a fluctuating fluid).
- Present some simulation results that validate the model.

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## Continuum hydrodynamic equations

Navier-Stokes equations in Eulerian form

$$\partial_t \rho = -\nabla \rho \mathbf{v}$$
  
$$\partial_t \rho \mathbf{v} = -\nabla \rho \mathbf{v} \mathbf{v} - \nabla P + \eta \nabla^2 \mathbf{v} + \frac{\eta}{3} \nabla \nabla \cdot \mathbf{v}$$
  
$$\partial_t s = -\nabla s \mathbf{v} + 2\eta \overline{\nabla \mathbf{v}} : \overline{\nabla \mathbf{v}} + \kappa \nabla^2 T$$

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#### Continuum hydrodynamic equations

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Lagrangian coordinates are the solution of

$$\partial_t \mathbf{R}(\mathbf{r},t) = \mathbf{v}(\mathbf{R}(\mathbf{r},t),t)$$
  $\mathbf{R}(\mathbf{r},0) = \mathbf{r}$ 

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#### Continuum hydrodynamic equations

The Jacobian  $\mathcal V$  of  $\mathbf R \leftrightarrow \mathbf r$  satisfies

$$\frac{d}{dt}\mathcal{V}(\mathbf{R}(\mathbf{r},t),t) = \mathcal{V}(\mathbf{R}(\mathbf{r},t),t)\nabla \cdot \mathbf{v}(\mathbf{R}(\mathbf{r},t),t)$$

$$\frac{d}{dt} = \partial_t + \mathbf{v} \cdot \boldsymbol{\nabla}$$
 substantial derivative

This is the equation for the rate of change of an infinitesimal volume that is transported by a flow field  $\mathbf{v}(\mathbf{r}, t)$ .

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This is the equation for the rate of change of an infinitesimal volume that is transported by a flow field  $\mathbf{v}(\mathbf{r}, t)$ .

Introduce extensive fields: mass  $M(\mathbf{r},t) = \rho(\mathbf{r},t)\mathcal{V}(\mathbf{r},t)$ , momentum  $\mathbf{P}(\mathbf{r},t) = \rho \mathbf{v}(\mathbf{r},t)\mathcal{V}(\mathbf{r},t)$ , and entropy  $S(\mathbf{r},t) = s(\mathbf{r},t)\mathcal{V}(\mathbf{r},t)$  fields.

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## Continuum hydrodynamic equations

In terms of these extensive fields the NS eqs become

$$\begin{aligned} \frac{d}{dt}\mathbf{R} &= \mathbf{V} \\ \frac{d}{dt}\mathbf{M} &= \mathbf{0} \\ \frac{d}{dt}\mathbf{P} &= -\mathcal{V} \nabla \mathcal{P} + \eta \mathcal{V} (\nabla^2 \mathbf{v}) + \frac{\eta}{3}\mathcal{V} \quad \nabla \nabla \cdot \mathbf{v} \\ T \frac{d}{dt}S &= 2\eta \mathcal{V} \quad \nabla \overline{\mathbf{v}} : \nabla \overline{\mathbf{v}} + \kappa \mathcal{V} \quad \nabla^2 T \end{aligned}$$

Constant mass. No convective terms. Suggests the idea of fluid particle.

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## Continuum hydrodynamic equations

In terms of these extensive fields the NS eqs become

$$\begin{aligned} \frac{d}{dt} \mathbf{R}_{i} &= \mathbf{V}_{i} \\ \frac{d}{dt} M_{i} &= 0 \\ \frac{d}{dt} \mathbf{P}_{i} &= -\mathcal{V}_{i} (\nabla P)_{i} + \eta \mathcal{V}_{i} (\nabla^{2} \mathbf{v})_{i} + \frac{\eta}{3} \mathcal{V}_{i} (\nabla \nabla \cdot \mathbf{v})_{i} \\ T_{i} \frac{d}{dt} S_{i} &= 2\eta \mathcal{V}_{i} (\overline{\nabla \mathbf{v}} : \overline{\nabla \mathbf{v}})_{i} + \kappa \mathcal{V}_{i} (\nabla^{2} T)_{i} \end{aligned}$$

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#### Fluid particle dynamics

A fluid particle is a small moving thermodynamic subsystem of the whole system characterised by  $\mathbf{r}_i, \mathbf{v}_i, \mathcal{V}_i, S_i, E_i, T_i, P_i$  ( $m_i = \text{ctn.}$ )

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$$\mathcal{V}_i = \mathcal{V}_i(\mathbf{r}_1, \cdots, \mathbf{r}_N)$$
  $E(\mathcal{V}_i, S_i, m_i)$   $T_i = \frac{\partial E_i}{\partial S_i}$   $P_i = -\frac{\partial E_i}{\partial \mathcal{V}_i}$ 

COLLOIDAL SUSPENSION

RESULTS

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The independent variables are  $x = \{\mathbf{r}_i, \mathbf{v}_i, S_i\}$ 

The total energy and entropy of the system are

$$E(x) = \sum_{i}^{N} \left[ \frac{m_i}{2} \mathbf{v}_i^2 + E(\mathcal{V}_i, S_i, m_i) \right] \qquad S(x) = \sum_{i}^{N} S_i$$

How far can we go by requiring and conservation of total energy

$$\dot{\mathbf{R}}_{i} = \mathbf{V}_{i}, \quad \dot{M}_{i} = 0$$
$$E = \sum_{i} \left[ \frac{M_{i}}{2} \mathbf{V}_{i}^{2} + \mathcal{E}(M_{i}, S_{i}, \mathcal{V}_{i}) \right]?$$

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$$0 = \dot{E} = \sum_{i} \frac{\partial \mathcal{E}}{\partial \mathbf{R}_{i}} \cdot \dot{\mathbf{R}}_{i} + M_{i} \cdot \mathbf{V}_{i} \dot{\mathbf{V}}_{i} + \frac{\partial \mathcal{E}}{\partial S_{i}} \dot{S}_{i}$$

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$$= -\sum_{ij} P_{j} \frac{\partial \mathcal{V}_{j}}{\partial \mathbf{R}_{i}} \cdot \mathbf{V}_{i} + \mathbf{V}_{i} \cdot M_{i} \dot{\mathbf{V}}_{i} + T_{i} \dot{S}_{i}$$

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$$= -\sum_{ij} P_{j} \frac{\partial \mathcal{V}_{j}}{\partial \mathbf{R}_{i}} \cdot \mathbf{V}_{i} - \mathcal{V}_{i} (\nabla P)_{i} \cdot \mathbf{V}_{i}$$

$$+ \sum_{i} \mathbf{V}_{i} \cdot \left( \eta \mathcal{V}_{i} (\nabla^{2} \mathbf{v})_{i} + \frac{\eta}{3} \mathcal{V}_{i} (\nabla \nabla \cdot \mathbf{v})_{i} \right)$$

$$+ 2\eta \mathcal{V}_{i} (\overline{\nabla \mathbf{v}} : \overline{\nabla \mathbf{v}})_{i} + \sum_{i} \kappa \mathcal{V}_{i} (\nabla^{2} T)_{i}$$

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CONCLUSIONS

#### Fluid particle dynamics

Therefore, we have

$$\begin{aligned} \mathcal{V}_{i}(\nabla P)_{i} &= -\sum_{j} P_{j} \frac{\partial \mathcal{V}_{j}}{\partial \mathbf{R}_{i}} \\ \sum_{i} \mathcal{V}_{i} 2(\overline{\nabla \mathbf{v}} : \overline{\nabla \mathbf{v}})_{i} &= -\sum_{i} \mathcal{V}_{i} \mathbf{V}_{i} \cdot \left( (\nabla^{2} \mathbf{v})_{i} + \frac{1}{3} (\nabla \nabla \cdot \mathbf{v})_{i} \right) \\ \sum_{i} \mathcal{V}_{i} (\nabla^{2} T)_{i} &= 0 \end{aligned}$$

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Two basic problems of a fluid particle model:

- How to define the volume  $\mathcal{V}_i$  (that gives correct gradients!).
- How to define second derivatives (satisfying both  $\dot{E} = 0$  and  $\dot{S} > 0$ ).

INTRO

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## How to define de volume $\mathcal{V}_i$ ?

We have two possibilities:

Voronoi tessellation



INTRO

Conclusions

## How to define de volume $V_i$ ?

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#### The SPH volume



Colloidal suspension

Result

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Conclusions

#### The SPH volume

$$W(r) = \frac{105}{16\pi h^3} \left(1 + \frac{r}{h}\right) \left(1 - \frac{r}{h}\right)^3 W(r)$$

$$1 = \int d\mathbf{r} W(r)$$

$$r$$

Define the density and the volume by

$$d_i = \sum_j W(r_{ij}) \qquad \qquad \mathcal{V}_i = \frac{1}{d_i}$$

COLLOIDAL SUSPENSION

RESULT

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Conclusions

#### The SPH gradient

In this way, the pressure gradient is

$$\mathcal{V}_i(\nabla P)_i = -\sum_j \frac{\partial \mathcal{V}_j}{\partial \mathbf{r}_i} P_j = -\sum_j \left[ \frac{P_i}{d_i^2} + \frac{P_j}{d_j^2} \right] F_{ij} \mathbf{r}_{ij}$$

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Conclusions

#### SPH second derivatives

## After Cleary and Monaghan

$$\int d\mathbf{r}' [A(\mathbf{r}') - A(\mathbf{r}_i)] \frac{W'(|\mathbf{r}' - \mathbf{r}|)}{|\mathbf{r}' - \mathbf{r}_i|} \left[ \delta^{\alpha\beta} - 5 \frac{(\mathbf{r}' - \mathbf{r}_i)^{\alpha} (\mathbf{r}' - \mathbf{r})^{\beta}}{(\mathbf{r}' - \mathbf{r}_i)^2} \right]$$

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$$\approx \ \nabla^{\alpha}\nabla^{\beta}A(\mathbf{r}_i) + \mathcal{O}(\nabla^4Ah^2)$$

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$$\approx \quad \nabla^{\alpha} \nabla^{\beta} A(\mathbf{r}_i) + \mathcal{O}(\nabla^4 A h^2)$$

$$\approx \sum_{j} \frac{1}{d_j} [A_j - A_i] \frac{W'_{ij}}{r_{ij}} \left[ \delta^{\alpha\beta} - 5\mathbf{e}^{\alpha}_{ij} \mathbf{e}^{\beta}_{ij} \right]$$

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#### SPH second derivatives

2nd derivatives in terms of the values of the function in neighbour points

$$\begin{aligned} \frac{1}{d_i} (\nabla^2 \mathbf{v})_i &= -2 \sum_j \frac{F_{ij}}{d_i d_j} \mathbf{v}_{ij} \\ \frac{1}{d_i} (\nabla \nabla \cdot \mathbf{v})_i &= -\sum_j \frac{F_{ij}}{d_i d_j} [5 \mathbf{e}_{ij} \mathbf{e}_{ij} \cdot \mathbf{v}_{ij} - \mathbf{v}_{ij}] \\ \frac{1}{d_i} (\nabla^2 T)_i &= -2 \sum_j \frac{F_{ij}}{d_i d_j} T_{ij} \\ F_{ij} &\equiv -\frac{W'(r_{ij})}{r_{ij}} > 0 \end{aligned}$$

#### The SPH fluid particle model

The SPH equations are (Español and Revenga, PRE)

$$\begin{aligned} \dot{\mathbf{r}}_{i} &= \mathbf{v}_{i} \\ m\dot{\mathbf{v}}_{i} &= \sum_{j} \left[ \frac{P_{i}}{d_{i}^{2}} + \frac{P_{j}}{d_{j}^{2}} \right] W_{ij}^{\prime} \mathbf{e}_{ij} - \frac{5\eta}{3} \sum_{j} \frac{F_{ij}}{d_{i}d_{j}} \left[ \mathbf{v}_{ij} + \mathbf{e}_{ij} \mathbf{e}_{ij} \cdot \mathbf{v}_{ij} \right] \\ T_{i}\dot{S}_{i} &= \frac{5\eta}{6} \sum_{j} \frac{F_{ij}}{d_{i}d_{j}} \left[ \mathbf{v}_{ij}^{2} + (\mathbf{e}_{ij} \cdot \mathbf{v}_{ij})^{2} \right] - 2\kappa \sum_{j} \frac{F_{ij}}{d_{i}d_{j}} T_{ij} \end{aligned}$$

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The discrete equations conserve exactly, mass, momentum, energy and have positive entropy production.

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### The GENERIC framework

General Equation for Non-Equilibrium Reversible-Irreversible Coupling

All dynamic equations that comply with the First and Second Laws have a universal structure Öttinger, Grmela Phys. Rev. E 56, 6633 (1997)
# The generic framework

General Equation for Non-Equilibrium Reversible-Irreversible Coupling

All dynamic equations that comply with the First and Second Laws have a universal structure Öttinger, Grmela Phys. Rev. E 56, 6633 (1997)

$$\frac{dx}{dt} = L \cdot \frac{\partial E}{\partial x} + M \cdot \frac{\partial S}{\partial x}$$

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$$\frac{dx}{dt} = L \cdot \frac{\partial E}{\partial x} + M \cdot \frac{\partial S}{\partial x}$$
$$L(x) = -L^{T}(x) \qquad M(x) = M^{T}(x) \ge 0$$
$$L(x) \frac{\partial S}{\partial x} = 0 \qquad M(x) \frac{\partial E}{\partial x} = 0$$

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These properties ensure

 $\dot{E}(x) = 0$   $\dot{S}(x) \ge 0$ 

Can we cast the SPH equations in GENERIC format?

$$\frac{dx}{dt} = L \cdot \frac{\partial E}{\partial x} + M \cdot \frac{\partial S}{\partial x}$$



### Can we cast the SPH equations in GENERIC format?



#### Can we cast the SPH equations in GENERIC format?

$$\frac{dx}{dt} = L \cdot \frac{\partial E}{\partial x} + M \cdot \frac{\partial S}{\partial x}$$

$$\begin{pmatrix} \dot{\mathbf{r}}_i \\ \dot{\mathbf{v}}_i \\ \dot{\mathbf{s}}_i \end{pmatrix} = \sum_j \frac{1}{m} \begin{pmatrix} \mathbf{0} & \mathbf{1}\delta_{ij} & \mathbf{0} \\ -\mathbf{1}\delta_{ij} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} \end{pmatrix} \begin{pmatrix} \sum_j \frac{\partial \mathbf{v}_j}{\partial \mathbf{r}_i} P_j \\ m \mathbf{v}_j \\ T_j \end{pmatrix}$$

$$+ \begin{pmatrix} \mathbf{0} \\ \mathbf{0} \\ 1 \end{pmatrix}$$

#### Can we cast the SPH equations in GENERIC format?

$$\frac{dx}{dt} = L \cdot \frac{\partial E}{\partial x} + M \cdot \frac{\partial S}{\partial x}$$

$$\begin{bmatrix} \dot{\mathbf{r}}_i \\ \dot{\mathbf{v}}_i \\ \dot{\mathbf{s}}_i \end{bmatrix} = \sum_j \frac{1}{m} \begin{pmatrix} \mathbf{0} & \mathbf{1}\delta_{ij} & \mathbf{0} \\ -\mathbf{1}\delta_{ij} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} \end{pmatrix} \begin{pmatrix} \sum_j \frac{\partial V_j}{\partial \mathbf{r}_i} P_j \\ m \mathbf{v}_j \\ T_j \end{pmatrix}$$

$$+ \sum_j \begin{pmatrix} \mathbf{0} & \mathbf{0}^T & \mathbf{0} \\ \mathbf{0} & M_{ij}^{vv} & M_{ij}^{vS} \\ \mathbf{0} & M_{ij}^{vS} & M_{ij}^{SS} \end{pmatrix} \begin{pmatrix} \mathbf{0} \\ \mathbf{0} \\ \mathbf{1} \end{pmatrix}$$

### Can we cast the SPH equations in GENERIC format?

$$\frac{dx}{dt} = L \cdot \frac{\partial E}{\partial x} + M \cdot \frac{\partial S}{\partial x}$$

$$\stackrel{\dot{\mathbf{r}}_i}{\overset{\mathbf{v}}_i} = \sum_j \frac{1}{m} \begin{pmatrix} \mathbf{0} & \mathbf{1}\delta_{ij} & \mathbf{0} \\ -\mathbf{1}\delta_{ij} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} \end{pmatrix} \begin{pmatrix} \sum_j \frac{\partial \mathbf{v}_j}{\partial \mathbf{r}_i} P_j \\ m \mathbf{v}_j \\ T_j \end{pmatrix}$$

$$+ \sum_j \begin{pmatrix} \mathbf{0} & \mathbf{0}^T & \mathbf{0} \\ \mathbf{0} & M_{ij}^{vv} & M_{ij}^{vS} \\ \mathbf{0} & M_{ij}^{vS} & M_{ij}^{SS} \end{pmatrix} \begin{pmatrix} \mathbf{0} \\ \mathbf{0} \\ \mathbf{1} \end{pmatrix}$$

$$\begin{split} M_{ij}^{vv} &= \frac{5\eta}{3} \delta_{ij} \sum_{k} \frac{F_{ik}}{d_i d_k} \left( \mathbf{1} + \mathbf{e}_{ik} \mathbf{e}_{ik} \right) + \frac{5\eta}{3} \frac{F_{ij}}{d_i d_j} \left( \mathbf{1} + \mathbf{e}_{ij} \mathbf{e}_{ij} \right) \\ M_{ij}^{vS} &= \frac{5\eta}{3} \delta_{ij} \sum_{k} \frac{F_{ik}}{d_i d_k} \left( \mathbf{v}_{ik} + \mathbf{v}_{ik}^{||} \right) + \frac{5\eta}{3} \frac{F_{ij}}{d_i d_j} \left( \mathbf{v}_{ij} + \mathbf{v}_{ij}^{||} \right) \\ M_{ij}^{SS} &= \frac{5\eta}{3} \delta_{ij} \sum_{k} \frac{F_{ik}}{d_i d_k} \left( \mathbf{v}_{ik}^2 + \mathbf{v}_{ik}^{||2} \right) + \frac{5\eta}{3} \frac{F_{ij}}{d_i d_j} \left( \mathbf{v}_{ij}^2 + \mathbf{v}_{ij}^{||2} \right) \\ &+ \delta_{ij} \sum_{k} 2\kappa \frac{F_{ik}}{d_i d_k} - 2\kappa \frac{F_{ij}}{d_i d_j} \end{split}$$

# The GENERIC framework

Why we need to use the  $\ensuremath{\operatorname{GENERIC}}$  framework at all...?



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# The GENERIC framework

Why we need to use the  $\ensuremath{\operatorname{GENERIC}}$  framework at all...?

... because thermal fluctuations are easily and elegantly introduced.

$$dx = \left[L \cdot \frac{\partial E}{\partial x} + M \cdot \frac{\partial S}{\partial x} + k_B \frac{\partial}{\partial x} \cdot M\right] dt + d\tilde{x}, \quad \text{(Ito SDE)}$$

# The GENERIC framework

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The noises satisfy:

$$\frac{\partial E}{\partial x} \cdot d\tilde{x} = 0 \qquad \qquad \text{Energy conserving}$$

 $d\tilde{x}d\tilde{x}^T = 2k_B M dt,$ 

Fluctuation-Dissipation

Conclusions

## Physics of noise

The noise reflects each elementary transport process!!

 $C_{ij} dV_{ij}$ 



## Physics of noise

The noise reflects each elementary transport process!!

C<sub>ij</sub>dV<sub>ij</sub>



We postulate (satisfying  $\sum_i m d\tilde{\mathbf{v}}_i \cdot \mathbf{v}_i + T_i d\tilde{S}_i = 0$ )

$$d\tilde{\mathbf{r}}_i = 0$$

$$md\tilde{\mathbf{v}}_{i} = \sum_{j} A_{ij}d\mathbf{W}_{ij} \cdot \mathbf{e}_{ij}$$
$$T_{i}d\tilde{S}_{i} = \sum_{j} C_{ij}d\mathbf{V}_{ij} - \frac{1}{2}\sum_{j} A_{ij}d\mathbf{W}_{ij} : \mathbf{e}_{ij}\mathbf{v}_{ij}$$

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## Physics of noise

The noise reflects each elementary transport process!!

C<sub>ij</sub>dV<sub>ij</sub>



If we choose the following amplitudes ...

$$A_{ij} = \left(\frac{8k_BT_iT_j}{T_i + T_j} \frac{F_{ij}}{d_i d_j} \frac{5}{3}\eta\right)^{1/2}$$
$$C_{ij} = \left(2k_BT_iT_j \frac{F_{ij}}{d_i d_j}\kappa\right)^{1/2}$$

... then the  $d\tilde{x}d\tilde{x} = 2k_BMdt$ .

# Summary of SPH+thermal fluctuations

For the dissipative forces proposed, simply add the following stochastic forces to the SPH equations

$$\tilde{\mathbf{F}}_{i} = \sum_{j} \left( \frac{8k_{B}T_{i}T_{j}}{T_{i} + T_{j}} \frac{F_{ij}}{d_{i}d_{j}} \frac{5}{3} \eta \right)^{1/2} \frac{d\mathbf{W}_{ij}}{dt} \cdot \mathbf{e}_{ij}$$

$$T_{i}\tilde{J}_{i} = \sum_{j} \left( 2k_{B}T_{i}T_{j} \frac{F_{ij}}{d_{i}d_{j}} \kappa \right)^{1/2} \frac{d\mathbf{V}_{ij}}{dt}$$

$$- \frac{1}{2} \sum_{j} \left( \frac{8k_{B}T_{i}T_{j}}{T_{i} + T_{j}} \frac{F_{ij}}{d_{i}d_{j}} \frac{5}{3} \eta \right)^{1/2} \frac{d\mathbf{W}_{ij}}{dt} : \mathbf{e}_{ij}\mathbf{v}_{ij}$$

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# SPH model for colloidal suspensions

Two types of particles: colloids and fluid particles.





Conclusions

# SPH model for colloidal suspensions

Two types of particles: colloids and fluid particles.



Three types of forces:



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# SPH model for colloidal suspensions

Two types of particles: colloids and fluid particles.



Three types of forces:

•  $\mathbf{F}_{ij}^{FF}$ , which we take from SPH.

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# SPH model for colloidal suspensions

Two types of particles: colloids and fluid particles.



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# SPH model for colloidal suspensions

Two types of particles: colloids and fluid particles.



Three types of forces:

- $\mathbf{F}_{ij}^{FF}$ , which we take from SPH.
- $\mathbf{F}_{ij}^{CC}$ , assumed to come from a repulsive potential.
- $\mathbf{F}_{ij}^{FC}$ , which arise from boundary conditions.

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## **Boundary conditions**

We treat immersed solid objects and walls as being made of "wall fluid particles" that interact in prescribed ways with the real fluid particles. At the end, a continuum limit is taken, and only "effective" interactions remain.

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# **Boundary conditions**

We treat immersed solid objects and walls as being made of "wall fluid particles" that interact in prescribed ways with the real fluid particles. At the end, a continuum limit is taken, and only "effective" interactions remain.

The issues to consider are:

- Density deficit.
- Impenetrability.
- Stick boundary conditions.

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#### **Boundary conditions: Density deficit**



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# **Boundary conditions: Density deficit**



$$\begin{aligned} \overline{d}_i &= \sum_{j \in \text{fluid}} W(r_{ij}) + \sum_{j \in \text{wall}} W(r_{ij}) \\ &= \sum_{j \in \text{fluid}} W(r_{ij}) + d_0 \Delta(h_i) \\ \Delta(h_i) &= \int_S d\mathbf{r} W(|\mathbf{r}_i - \mathbf{r}|) \end{aligned}$$



RESULTS

Conclusions

# Boundary conditions: Density deficit

The new pressure gradient is now

$$\mathcal{V}_{i}(\nabla P)_{i} = -\sum_{i} \frac{\partial \overline{\mathcal{V}}_{j}}{\partial \mathbf{r}_{i}} P_{j} = \sum_{j} \left[ \frac{P_{i}}{\overline{d}_{i}^{2}} + \frac{P_{j}}{\overline{d}_{j}^{2}} \right] F_{ij} \mathbf{r}_{ij} + \frac{P_{i}}{\overline{d}_{i}^{2}} d_{0} \Delta'(h_{i}) \mathbf{n}$$

RESULTS

Conclusions

#### **Boundary conditions: Density deficit**

The new pressure gradient is now

$$\mathcal{V}_{i}(\nabla P)_{i} = -\sum_{i} \frac{\partial \overline{\mathcal{V}}_{j}}{\partial \mathbf{r}_{i}} P_{j} = \sum_{j} \left[ \frac{P_{i}}{\overline{d}_{i}^{2}} + \frac{P_{j}}{\overline{d}_{j}^{2}} \right] F_{ij} \mathbf{r}_{ij} + \frac{P_{i}}{\overline{d}_{i}^{2}} d_{0} \Delta'(h_{i}) \mathbf{n}$$

The last term is the pressure that a "continuum" of fluid particles inside the wall would exerted on i.

RESULTS

Conclusions

## Boundary conditions: Impenetrable walls



The bounce back transformation

$$\mathbf{v}_i - \mathbf{V} = -(\mathbf{v}'_i - \mathbf{V}')$$
$$m\mathbf{v}_i + M\mathbf{V} = m\mathbf{v}'_i + M\mathbf{V}'$$
$$\frac{m}{2}\mathbf{v}_i^2 + \frac{M}{2}\mathbf{V}^2 = \frac{m}{2}\mathbf{v}'^2_i + \frac{M}{2}\mathbf{V}'^2$$

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Conclusions

## **Boundary conditions: Stick**



Conclusions

#### **Boundary conditions: Stick**



$$\begin{split} m\dot{\mathbf{v}}_{i}|_{\text{wall}} &= -\frac{5\eta}{3}\sum_{j\in\text{wall}}\frac{F_{ij}}{d_{i}d_{j}}\left[(\mathbf{v}_{i}-\mathbf{v}_{j})+\mathbf{e}_{ij}\mathbf{e}_{ij}\cdot(\mathbf{v}_{i}-\mathbf{v}_{j})\right] \\ &= -\frac{5\eta}{3}\left(\sum_{j\in\text{wall}}\frac{F_{ij}}{\overline{d}_{j}}\mathbf{r}_{ij}\cdot\mathbf{n}\right)\left[\frac{(\mathbf{v}_{i}-\mathbf{V}_{\text{wall}})}{\overline{d}_{i}h_{i}}-\cdots\right] \\ &\approx -\frac{5\eta}{3}\left(\psi(h_{i})\mathbf{1}+\Psi(h_{i})\right)\cdot\frac{(\mathbf{v}_{i}-\mathbf{V}_{\text{wall}})}{\overline{d}_{i}h_{i}} \end{split}$$

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Conclusions

#### **Boundary conditions: Stick**



It has the same structure as the  $\mathbf{F}_{ij}^{FF}$  force, only the coefficients change.

#### SPH model for colloidal suspensions

Energy and entropy

$$E(x) = \sum_{i} \left[ \frac{m}{2} \mathbf{v}_{i}^{2} + \mathcal{E}(s_{i}, \overline{\mathcal{V}}_{i}) \right] + \sum_{i} \left[ \frac{M}{2} \mathbf{V}_{i}^{2} + \mathcal{E}^{C}(S_{i}) \right]$$
$$+ \frac{1}{2} \sum_{ij} \phi^{CC}(|\mathbf{R}_{i} - \mathbf{R}_{j}|)$$
$$S(x) = \sum_{i} s_{i} + \sum_{i} S_{i}$$

We follow the  $\ensuremath{\operatorname{GENERIC}}$  route to construct a thermodynamically consistent model for colloids

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### SPH model for colloidal suspensions

The final equations are

$$\mathbf{r}_{i} = \mathbf{v}_{i}$$

$$m\dot{\mathbf{v}}_{i} = \sum_{j=N_{C}+1}^{N_{T}} \left( \mathbf{F}_{ij}^{\mathrm{FF}} + \mathbf{F}_{ij}^{\mathrm{FF}} + \tilde{\mathbf{F}}_{ij}^{\mathrm{FF}} \right) + \sum_{j=1}^{N_{C}} \left( \mathbf{F}_{ij}^{\mathrm{FC}} + \mathbf{F}_{ij}^{\mathrm{FC}} + \tilde{\mathbf{F}}_{ij}^{\mathrm{FC}} \right)$$

$$\begin{aligned} \dot{\mathbf{R}}_i &= \mathbf{V}_i \\ M \dot{\mathbf{V}}_i &= \sum_{j=N_C+1}^{N_T} \left( \mathbf{F}_{ij}^{\mathrm{CF}} + \mathbf{F}_{ij}^{\mathrm{CF}} + \bar{\mathbf{F}}_{ij}^{\mathrm{CF}} \right) + \sum_{j=1}^{N_C} \mathbf{F}_{ij}^{\mathrm{CC}} \end{aligned}$$

### SPH model for colloidal suspensions

# The final equations are

$$\begin{split} \dot{\mathbf{r}}_{i} &= \mathbf{v}_{i} \\ m\dot{\mathbf{v}}_{i} &= \sum_{j=N_{C}+1}^{N_{T}} \left( \mathbf{F}_{ij}^{\mathrm{FF}} + \mathbf{F}_{ij}^{\mathrm{FF}} + \tilde{\mathbf{F}}_{ij}^{\mathrm{FF}} \right) + \sum_{j=1}^{N_{C}} \left( \mathbf{F}_{ij}^{\mathrm{FC}} + \mathbf{F}_{ij}^{\mathrm{FC}} + \tilde{\mathbf{F}}_{ij}^{\mathrm{FC}} \right) \\ T_{i}\dot{s}_{i} &= -\frac{1}{2} \sum_{j=N_{C}+1}^{N_{T}} \left( \mathbf{F}_{ij}^{\mathrm{FF}} + \tilde{\mathbf{F}}_{ij}^{\mathrm{FF}} \right) \cdot (\mathbf{v}_{i} - \mathbf{v}_{j}) - \frac{1}{2} \sum_{j=1}^{N_{C}} \left( \mathbf{F}_{ij}^{\mathrm{FC}} + \tilde{\mathbf{F}}_{ij}^{\mathrm{FC}} \right) \cdot (\mathbf{v}_{i} - \mathbf{V}_{j}) \\ &+ \sum_{j=N_{C}+1}^{N_{T}} \left( \mathcal{Q}_{ij}^{\mathrm{FF}} + \tilde{\mathcal{Q}}_{ij}^{\mathrm{FF}} \right) + \sum_{j=1}^{N_{C}} \left( \mathcal{Q}_{ij}^{\mathrm{FC}} + \tilde{\mathcal{Q}}_{ij}^{\mathrm{FC}} \right) \\ \dot{\mathbf{R}}_{i} &= \mathbf{V}_{i} \\ M\dot{\mathbf{v}}_{i} &= \sum_{j=N_{C}+1}^{N_{T}} \left( \mathbf{F}_{ij}^{\mathrm{CF}} + \mathbf{F}_{ij}^{\mathrm{CF}} + \tilde{\mathbf{F}}_{ij}^{\mathrm{CF}} \right) + \sum_{j=1}^{N_{C}} \mathbf{F}_{ij}^{\mathrm{CC}} \\ T_{i}^{C}\dot{S}_{i} &= \sum_{j=N_{C}+1}^{N_{T}} \left( \mathcal{Q}_{ij}^{\mathrm{CF}} + \tilde{\mathcal{Q}}_{ij}^{\mathrm{CF}} \right) - \frac{1}{2} \sum_{j=N_{C}+1}^{N_{T}} \left( \mathbf{F}_{ij}^{\mathrm{CF}} + \tilde{\mathbf{F}}_{ij}^{\mathrm{CF}} \right) \cdot (\mathbf{V}_{i} - \mathbf{v}_{j}) \end{split}$$

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Conclusions

## Units and scales

The basic units we chose are

$$\rho_F = 1$$
 $T_F = 1$ 
 $R_C = 1$ 
 $V_C = \sqrt{\frac{k_B T_F}{M_C}} = 1$ 

Conclusions

## Units and scales

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$$\rho_F = 1$$
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 $V_C = \sqrt{\frac{k_B T_F}{M_C}} = 1$ 

In these units, the crucial parameters are

$$c^* = \frac{c_0}{V_C} = \frac{1}{Ma}$$
$$\eta^* = \frac{\eta}{\rho_F V_C R_C} = \frac{1}{Re}$$

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## Units and scales

For water, c = 1500 m/s and  $\nu = 10^{-6} \text{m}^2/\text{s}$ .

$R_C$	$V_T$	$c^*$	$\eta^*$
$10^{-6}$ m	$10^{-3} \mathrm{m/s}$	$10^{6}$	$10^{3}$
$10^{-8} \mathrm{m}$	$1 \; {\rm m/s}$	$10^{3}$	1
$10^{-9}$ m	$31 { m m/s}$	31	0.03

I will be presenting results at  $c^*=60\text{, }\eta^*=1$
## **Brownian motion?**

Brownian motion of single colloidal particle in a periodic box.

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Brownian motion of single colloidal particle in a periodic box.



 $\langle V^2 \rangle = \frac{k_B T_F}{M_C} = 0.998$ 

# **Brownian motion?**

Brownian motion of single colloidal particle in a periodic box.



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Brownian motion of single colloidal particle in a periodic box.



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Brownian motion of single colloidal particle in a periodic box.



Wouldn't we expect exponential decay??

## **Brownian motion?**

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## **Brownian motion?**



## **Brownian motion?**



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### **Brownian motion?**



#### **Brownian motion?**

Impulsive motion of single colloidal particle in a periodic box.



Onsager regression of fluctuations hypothesis is fullfilled.

# **Brownian motion?**

The previous results are for neutrally buoyant colloidal particles. For denser colloidal particles

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#### **Brownian motion?**

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### **Brownian motion?**

The previous results are for neutrally buoyant colloidal particles. For denser colloidal particles



• The dashed line is  $V_0 \exp\{-t/\tau_B\}$ with  $\tau_D = -\frac{M_C}{2}$ 

$$\tau_B = \frac{m_C}{6\pi\eta R_C}$$

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### **Brownian motion?**

The previous results are for neutrally buoyant colloidal particles. For denser colloidal particles



- The dashed line is  $V_0 \exp\{-t/\tau_B\}$ with  $\tau_B = \frac{M_C}{6\pi n B_C}$
- As  $M_C \rightarrow \infty$  the decay is exponential, agreeing with Langevin.

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# Conclusions

• We have shown how thermal noise can be introduced in SPH in a thermodynamically consistent way.



# Conclusions

- We have shown how thermal noise can be introduced in SPH in a thermodynamically consistent way.
- We have constructed a model of colloidal particles.



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# Conclusions

- We have shown how thermal noise can be introduced in SPH in a thermodynamically consistent way.
- We have constructed a model of colloidal particles.
- Preliminary basic test show that the simulation model works.

Conclusions

# For the future

• Correlations between colloidal particles in optical traps.

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# For the future

• Correlations between colloidal particles in optical traps.

• Hydrodynamic interactions at nanoscales, effect of compressibility.

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# For the future

• Correlations between colloidal particles in optical traps.

- Hydrodynamic interactions at nanoscales, effect of compressibility.
- Non-isothermal effects in Brownian motion.