Mathematical Underpinnings of Diffusive Molecular Dynamics

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- Pramework & Background
- Spin-Diffusion
- ④ Simulations
- 5 Summary & Acknowledgements

Metastability



- Real materials (metals, crystals, proteins) contain defects
- Atomic, vibrational, time scale: 10^{-15} s
- $\bullet\,$ Time scale for transitions of defects: $10^{-9}-10^{-6}$ s

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Metastability







- Real materials (metals, crystals, proteins) contain defects
- Atomic, vibrational, time scale: 10^{-15} s
- $\bullet\,$ Time scale for transitions of defects: $10^{-9}-10^{-6}$ s
- Metastable States
- Transitions amongst Metastable States are Rare Events
- Goal Predictive simulation of metastable systems

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Metastability & Computation

Computational Costs of Classical Molecular Dynamics

• Overdamped Langevin model:

$$dX_t = -\nabla V(X_t)dt + \sqrt{2\beta^{-1}}dW_t, \quad X_t : [0,\infty) \to \mathbb{R}^{3 \cdot N}$$
 (1)

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- Time step: $\Delta t = 10^{-16}$ s

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- Assume typical transition time $\approx 10^{-6}~\text{s}$
- 10¹⁰ time steps

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- Want to resolve 10^{-15} s time scale
- Time step: $\Delta t = 10^{-16}$ s
- \bullet Assume typical transition time $\approx 10^{-6}~\text{s}$
- 10¹⁰ time steps
- \bullet Each step takes $\approx 10^{-6}$ s of wall clock time per atom
- pprox 2.5 hr. per atom
- 10^{-6} s of a 100 atom system ≈ 10 days of for direct simulation

Methods for Overcoming the Scale Separation $_{\rm Getting\ from\ 10^{-15}\ s\ to\ 10^{-6}\ s}$



- Accelerated Molecular Dynamics (Voter...)
- (Adaptive) Kinetic Monte Carlo (Henkelman,...)
- ART (Mousseau)
- Markov State Models (Vanden-Eijden, Schütte...)
- Milestoning (Elbert,...)
- Phase Field Crystal (PFC) (Elder, Voorhees,...)
- Others...

Diffusive Molecular Dynamics (DMD) Sarkar (2011), Phillpot (1994), Perez & Lewis (2006)





 Key Idea: Assign, at each atomic site *i*, likelihood of occupancy by one of two species, s_i ∈ (−1, 1)

> $s_i \sim 1 \Leftrightarrow$ High likelihood of species A at site i $s_i \sim -1 \Leftrightarrow$ High likelihood of species B at site i

(2)

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 $s_i \sim 1 \Leftrightarrow$ High likelihood of species A at site *i*

 $s_i \sim -1 \Leftrightarrow \mathsf{High}$ likelihood of species B at site i

- Evolve s_i under a deterministic flow.
- Allow lattice to quasistatically evolve as composition rearranges

(2)

DMD Models

DMD Computations Sintering of Cu – Elemental Material



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DMD Models

DMD Computations

Binary Alloy Segregation in Al-Mg



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DMD Computations

Binary Alloy Aggregation near Edge Dislocations in Al-Mg



Dontsova et al. 2015

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DMD Dynamics

Key elements for running DMD

• A "free energy", $\mathcal{F}=\mathcal{F}(\bm{X},\bm{k},\bm{s}),$ with mean atomic site positions \bm{X} and harmonic constants \bm{k}

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DMD Dynamics

Key elements for running DMD

- A "free energy", $\mathcal{F}=\mathcal{F}(\bm{X},\bm{k},\bm{s}),$ with mean atomic site positions \bm{X} and harmonic constants \bm{k}
- Given the composition, minimize ${\cal F}$ over $({\bm X}, {\bm k})$ quasistatic evolution of the lattice
- With minimizing (**X**, **k**), evolve *s_i*:

$$\dot{s}_{i} = \sum_{j \in \mathcal{N}_{i}} k_{ij} \left(\frac{\partial \mathcal{F}}{\partial s_{j}} - \frac{\partial \mathcal{F}}{\partial s_{i}} \right)$$
(3)

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Mathematical Challenges for DMD

- Constructing & Evlauating the Free Energy
- Constructing & Constraining the Evolution Equation Form of flow and values of coefficients
- 8 Relating DMD to MD

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Main Results

- Spin-Diffusion model Couple a diffusion (overdamped Langevin) to spin exchange (Ising)
- Using:
 - Time Scale Separation
 - Quasistationary Distributions
 - Low Temperature Approximations
 - Mean field Approximations

we recover DMD type dynamics

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Framework & Background
 Common Structure
 DMD Model

Spin-Diffusion

4 Simulations



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Common Structure

State Spaces and Potentials

Binary Alloy State Space

$$\mathbf{x} = (\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \dots, \mathbf{x}_N), \quad \mathbf{x}_i \in D \subset \mathbb{R}^d$$

 $\boldsymbol{\sigma} = (\sigma_1, \sigma_2, \dots, \sigma_N), \quad \sigma_i \in \{\pm 1\}$

Pair Potential

$$V(\mathbf{x}, \boldsymbol{\sigma}) = \sum_{i < j} \phi_{\sigma_i, \sigma_j}(|\mathbf{x}_i - \mathbf{x}_j|)$$
(5)

Generalizes to more sophisticated potentials (*i.e.*, EAM)

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Common Structure

Aside – Elemental Material (Atoms & Vacancies)

 Earliest DMD works were for elemental materials: Single Species & Vacancies:

$$\mathbf{x} = (\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \dots, \mathbf{x}_N), \quad \mathbf{x}_i \in D \subset \mathbb{R}^d$$
(6)
$$\mathbf{x} = (\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \dots, \mathbf{x}_N), \quad \mathbf{x}_i \in D \subset \mathbb{R}^d$$
(7)

$$\mathbf{a} = (a_1, a_2, \dots, a_N), \quad a_i \in \{0, 1\}$$
 (7)

$$V(\mathbf{x}, \mathbf{a}) = \sum_{i < j} a_i a_j \phi(|\mathbf{x}_i - \mathbf{x}_j|)$$
(8)

Framework could also be extended to multicomponent systems

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Ensembles

Generalized Ensemble - Spin-Diffusion

$$\mu(d\mathbf{x},\boldsymbol{\sigma}) = Z^{-1} e^{-\beta V(\mathbf{x},\boldsymbol{\sigma})} d\mathbf{x}, \quad Z = \sum' \int e^{-\beta V(\mathbf{x},\boldsymbol{\sigma})} d\mathbf{x}$$
(9)

• $\sum \sigma_i = M$ constrains state space

Alternative Ensemble – DMD

$$\nu(d\mathbf{x},\boldsymbol{\sigma}) = Z_{\nu}^{-1} e^{-\beta V(\mathbf{x},\boldsymbol{\sigma}) + \beta \boldsymbol{\lambda} \cdot \boldsymbol{\sigma}} d\mathbf{x}, \quad Z_{\nu} = \sum \int e^{-\beta V(\mathbf{x},\boldsymbol{\sigma}) + \beta \boldsymbol{\lambda} \cdot \boldsymbol{\sigma}} d\mathbf{x}$$
(10)

- No constraint on state space
- λ_i chosen such that $\mathbb{E}^{\nu}[\sigma_i] = s_i$, $\sum s_i = M$

True Free Energy

• Working in ν ensemble,

$$F_{\nu} = -\beta^{-1} \ln Z_{\nu} + \boldsymbol{\lambda} \cdot \mathbf{s}, \quad Z_{\nu} = \sum \int e^{-\beta V(\mathbf{x}, \boldsymbol{\sigma}) + \beta \boldsymbol{\lambda} \cdot \boldsymbol{\sigma}} d\mathbf{x} \qquad (11)$$

• For harmonic potential:

$$\tilde{V}(\mathbf{x}, \boldsymbol{\sigma}; \mathbf{X}, \mathbf{k}) = \sum_{i} \frac{k_{i}}{2} |\mathbf{x}_{i} - \mathbf{X}_{i}|^{2}$$
(12)

then

$$F_{\tilde{\nu}} = \beta^{-1} \sum_{i} \frac{1+s_i}{2} \ln \frac{1+s_i}{2} + \frac{1-s_i}{2} \ln \frac{1-s_i}{2} + \sum_{i} \frac{d}{2} \ln \frac{\beta k_i}{2\pi}$$
(13)

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Free Energy Approximation

Variational Gaussian (VG), LeSar et al. (1989, 1990)

- Key Idea: Approximate the true DMD free energy F by \mathcal{F} , a least upper bound, and use $\nabla_{s}\mathcal{F}$ to drive the dynamics
- Approximate F_{ν} with \mathcal{F} by finding the best fit "Gaussian" $\tilde{\nu}$ for ν with respect to Relative Entropy:

$$\mathcal{R}(\tilde{\nu}||\nu) = \begin{cases} \mathbb{E}^{\nu}[\log \frac{d\tilde{\nu}}{d\nu}] & \tilde{\nu} \ll \nu, \\ +\infty & \text{otherwise} \end{cases}$$
(14)

• Corresponds to minimization over parameters (X, k)

$$\mathcal{F} = \mathbb{E}^{\tilde{\nu}}[V] + \beta^{-1} \sum_{i=1}^{N} \frac{1+s_i}{2} \log \frac{1+s_i}{2} + \frac{1-s_i}{2} \log \frac{1-s_i}{2} + \frac{3}{2} \left(\log \frac{\beta k_i}{2\pi} - 1 \right)$$
(15)

Aside – Why Relative Entropy?

 For classical problem, let V and V be two different potentials for the same system (*i.e.*, N atoms in a box Ω). Gibbs distributions are:

$$\nu(d\mathbf{x}) = Z^{-1} e^{-\beta V(\mathbf{x})} d\mathbf{x}, \quad \tilde{\nu}(d\mathbf{x}) = \tilde{Z}^{-1} e^{-\beta \tilde{V}(\mathbf{x})} d\mathbf{x}, \qquad (16)$$

then

$$\mathcal{R}(\tilde{\nu}||\nu) = \beta \mathbb{E}^{\tilde{\nu}}[(V - \tilde{V})] - \log \tilde{Z} + \log Z$$
(17)

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then

$$\mathcal{R}(\tilde{\nu}||\nu) = \beta \mathbb{E}^{\tilde{\nu}}[(V - \tilde{V})] - \log \tilde{Z} + \log Z$$
(17)

• Non-negativity of $\mathcal{R} \Leftrightarrow$ Gibbs-Bogoliubov inequality:

$$\underbrace{-\beta^{-1}\log Z}_{\text{Free Energy for }V} \leq \underbrace{\mathbb{E}^{\tilde{\nu}}[(V-\tilde{V})] - \beta^{-1}\log\tilde{Z}}_{\text{Upper Bound}}$$
(18)

Generalizes to extended state space

Aside – Why Relative Entropy?

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- Generalizes to extended state space
- $\mathcal{R}(ilde{
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 u)$ vs. $\mathcal{R}(
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DMD Dynamics – Fast/Slow Processes

• Minimize \mathcal{F} over harmonic parameters (\mathbf{X}, \mathbf{k})

$$\mathcal{F} = \mathbb{E}^{\tilde{\nu}}[V] + \beta^{-1} \sum_{i=1}^{N} \frac{1+s_i}{2} \log \frac{s_i+1}{2} + \frac{1-s_i}{2} \log \frac{1-s_i}{2} + \frac{d}{2} \left(\log \frac{\beta k_i}{2\pi} - 1 \right)$$
(19)

• Free Energy Gradients – conserves mass, reduces free energy

$$\dot{s}_i = \sum_{j \in \mathcal{N}_i} k_{ij} \left(\frac{\partial \mathcal{F}}{\partial s_j} - \frac{\partial \mathcal{F}}{\partial s_i} \right)$$

"Master Equation"

$$\dot{s}_i = \sum_{j \in \mathcal{N}_i} (1 + s_j)(1 - s_i) \Gamma_{j \to i} - (1 + s_i)(1 - s_j) \Gamma_{i \to j}$$
 (20)

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Outstanding Questions

- What motivates the form of the dynamics?
- What is the relationship between DMD and MD?

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Framework & Background

- Spin-Diffusion
 - Scale Separation
 - Further Approximations
 - Comparison with DMD

Simulations



State Space
$$\boldsymbol{\sigma} \in \{\pm 1\}^N$$
, $\mathbf{x} \in \mathbb{R}^{d \cdot N}$

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State Space $\boldsymbol{\sigma} \in \{\pm 1\}^N$, $\mathbf{x} \in \mathbb{R}^{d \cdot N}$ Diffusion Process Given $\boldsymbol{\sigma}$, integrate

$$d\mathbf{x}(t) = -\nabla V(\mathbf{x}(t), \boldsymbol{\sigma}) dt + \sqrt{2\beta^{-1}} d\mathbf{W}(t)$$
(21)

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$$d\mathbf{x}(t) = -\nabla V(\mathbf{x}(t), \boldsymbol{\sigma}) dt + \sqrt{2\beta^{-1}} d\mathbf{W}(t) \qquad (21)$$

Spin Exchange Process Given x, swap $\sigma o \sigma'$ with rates satisfying detailed balance:

$$r(\boldsymbol{\sigma} \to \boldsymbol{\sigma}'; \mathbf{x})e^{-\beta V(\mathbf{x}, \boldsymbol{\sigma})} = r(\boldsymbol{\sigma}' \to \boldsymbol{\sigma}; \mathbf{x})e^{-\beta V(\mathbf{x}, \boldsymbol{\sigma}')}$$
 (22)

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State Space $\sigma \in \{\pm 1\}^N$, $\mathbf{x} \in \mathbb{R}^{d \cdot N}$ Diffusion Process Given σ , integrate

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 (22)

Joint Process $L_{\epsilon} = \epsilon^{-1}L_{x} + L_{\sigma}$; ϵ reflects a scale separation Equilibrium Since $e^{-\beta V(\mathbf{x},\sigma)}$ is invariant for each process, it is invariant for the joint process and preserves $\sum \sigma_{i} = M$

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Spin-Diffusion and MD

 Assume V(x, σ) is invariant to simultaneous change of labels in both arguments: For any admissible σ_{*}

$$Z = \sum_{\sigma} \int \exp(-\beta V(\mathbf{x}, \sigma)) d\mathbf{x} = \binom{N}{N_{\rm A}} \int \exp(-\beta V(\mathbf{x}, \sigma_{\star})) d\mathbf{x}.$$
(23)

where $N_{\rm A} + N_{\rm B} = N$ and $N_{\rm A} - N_{\rm B} = M$

• Spin-diffusion can be used to estimate $e^{-\beta V(\mathbf{x}, \sigma_*)}$ averaged observables also invariant to permutation (*i.e.* internal energy)

Scale Separation & Metastability

 Assume V(x, σ) has a finite number of minima and associated basins of attraction. Then:

$$\mathbb{R}^{d \cdot N} = \cup_{\ell=1}^{n} D_{\ell}(\sigma), \quad D_{\ell}(\sigma) \cap D_{\ell'}(\sigma) = \emptyset \quad \text{if } \ell \neq \ell' \qquad (24)$$

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Hence,

$$Z = \sum_{\sigma} \sum_{\ell=1}^{n} \int_{D_{\ell}(\sigma)} \exp(-\beta V(\mathbf{x}, \sigma)) d\mathbf{x} = \sum_{\sigma} \sum_{\ell=1}^{n} Z_{\ell}(\sigma) \quad (25)$$

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Hence,

$$Z = \sum_{\sigma} \sum_{\ell=1}^{n} \int_{D_{\ell}(\sigma)} \exp(-\beta V(\mathbf{x}, \sigma)) d\mathbf{x} = \sum_{\sigma} \sum_{\ell=1}^{n} Z_{\ell}(\sigma)$$
(25)

Time for diffusion to transit amongst D_ℓ(σ) at fixed σ is long relative to time to sample D_ℓ(σ) (metastable states) – approximate using Quasistationary distributions (QSDs):

$$Z = \sum_{\sigma} \sum_{\ell=1}^{n} Z_{\ell}(\sigma) \approx \sum_{\sigma} \sum_{\ell=1}^{n} \check{Z}_{\ell}(\sigma), \qquad (26)$$

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QSDs for Diffusions

• For just a diffusion (for now):

$$d \mathbf{x}(t) = -
abla V(\mathbf{x}(t)) dt + \sqrt{2eta^{-1}} d \mathbf{W}(t)$$

and let D be a subset of the state space (*i.e.*, a basin of attraction) with $\mathbf{x}(0) \in D$:

$$T = \inf \{t \ge 0 \mid \mathbf{x}(t) \notin D\}$$
$$\check{\mu}(d\mathbf{x}) = \lim_{t \to \infty} \mathbb{P}(\mathbf{x}(t) \in d\mathbf{x} \mid T > t)$$

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- QSD $\check{\mu}$ is the distribution of the diffusion, conditioned on never leaving D.
- For spin-diffusion, given a set $D_{\ell}(\sigma)$ at fixed σ , QSD $\check{\mu}_{\ell}(\bullet \mid \sigma)$:

$$\check{\mu}_{\ell}(\bullet \mid \sigma) = \lim_{t \to \infty} \mathbb{P}(\mathbf{x}(t) \in \bullet \mid T > t)$$
(27)

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QSDs for Diffusions, Continued

• Generator of the diffusion is

$$L = -\nabla_x V \cdot \nabla_x + \beta^{-1} \Delta_x$$

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QSDs for Diffusions, Continued

• Generator of the diffusion is

$$L = -\nabla_x V \cdot \nabla_x + \beta^{-1} \Delta_x$$

• Conditioning on not leaving *D* corresponds to putting zero Dirichlet boundary conditions on *L*

QSDs for Diffusions, Continued

• Generator of the diffusion is

$$L = -\nabla_x V \cdot \nabla_x + \beta^{-1} \Delta_x$$

- Conditioning on not leaving *D* corresponds to putting zero Dirichlet boundary conditions on *L*
- Let λ_i be the eigenvalues of -L:
 - If $\mathbf{x}(0) \sim \check{\mu}$, then λ_1^{-1} is mean first exit time
 - Starting from an arbitrary initial condition, time scale to relax to QSD is $(\lambda_2 \lambda_1)^{-1}$
 - Measure of metastability:

$$\frac{\text{Relaxation Time}}{\text{First Exit Time}} \sim \frac{\lambda_1}{\lambda_2 - \lambda_1}$$
(28)

Comparison of Distributions for Diffusions

$$egin{aligned} \check{\mu}(d\mathbf{x}) &= \lim_{t o \infty} \mathbb{P}(\mathbf{x}(t) \in d\mathbf{x} \mid \mathcal{T} > t) \ &Z^{-1} e^{-eta V(\mathbf{x})} \mathbb{1}_D(\mathbf{x}) d\mathbf{x} \ & ilde{Z}^{-1} e^{-eta rac{k}{2} |\mathbf{x} - \mathbf{X}|^2} \mathbb{1}_D(\mathbf{x}) d\mathbf{x} \end{aligned}$$

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Scale Separation

Comparison of Distributions for Diffusions

$$\tilde{\mu}(d\mathbf{x}) = \lim_{t \to \infty} \mathbb{P}(\mathbf{x}(t) \in d\mathbf{x} \mid T > t)$$

$$Z^{-1}e^{-\beta V(\mathbf{x})}\mathbf{1}_{D}(\mathbf{x})d\mathbf{x}$$

$$\tilde{Z}^{-1}e^{-\beta \frac{k}{2}|\mathbf{x}-\mathbf{X}|^{2}}\mathbf{1}_{D}(\mathbf{x})d\mathbf{x}$$

$$\tilde{Z}^{-1}e^{-\beta \frac{k}{2}|\mathbf{x}-\mathbf{X}|^{2}}\mathbf{1}_{D}(\mathbf{x})d\mathbf{x}$$

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Comparison of Distributions for Diffusions

$$\check{\mu}(d\mathbf{x}) = \lim_{t \to \infty} \mathbb{P}(\mathbf{x}(t) \in d\mathbf{x} \mid T > t)$$

$$Z^{-1}e^{-\beta V(\mathbf{x})} \mathbf{1}_{D}(\mathbf{x})d\mathbf{x}$$

$$\tilde{Z}^{-1}e^{-\beta \frac{k}{2}|\mathbf{x} - \mathbf{X}|^{2}} \mathbf{1}_{D}(\mathbf{x})d\mathbf{x}$$

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$$U(\mathbf{x}) = -\cos(\pi \mathbf{x}), \quad \beta = 2, \quad D = (-1, 1)$$

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Scale Separation

Comparison of Distributions for Diffusions

$$\check{\mu}(d\mathbf{x}) = \lim_{t \to \infty} \mathbb{P}(\mathbf{x}(t) \in d\mathbf{x} \mid T > t) \xrightarrow{\delta_{10}} \mathbb{P}(\mathbf{x}(t) = -\cos(\pi x), \beta = 10, D = (-1, 1)$$

As $\beta \rightarrow \infty,$ they all agree

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QSD Scale Separation for Spin-Diffusion

• Assume: There exists $0 < \epsilon \ll 1$ such that for all $D_\ell(\sigma)$

$$\epsilon \sim \frac{\lambda_1(\boldsymbol{\sigma}, \ell)}{\lambda_2(\boldsymbol{\sigma}, \ell) - \lambda_1(\boldsymbol{\sigma}, \ell)}$$
 (29)

- QSD Idealization of Spin-Diffusion:
 - Diffusions will take so long to exit $D_\ell(\sigma)$, approximate this as infinity
 - Conditioned diffusions explores within each basin
 - Spin-Exchange explores across the basins
- Precisely motivates ϵ in $\check{L}_{\epsilon} = \epsilon^{-1}\check{L}_{x} + \check{L}_{\sigma,\ell}$ and reaction rates in spin-exchange are O(1) time scale.

QSD Scale Separation for Spin-Diffusion, Continued



- Removes ambiguity of type of transitions Did this composition arise from a diffusion or a spin-exchange?
- In our model, intrabasin motion is handled by the diffusion, interbasin transits are handled by the spin exchange

Expansion and Averaged Dynamics

• Backwards Kolmogorov: $\partial_t v = \check{L}_{\epsilon} v$, $v = v_0 + \epsilon v_1 + \dots$,

Leading Order:
$$\partial_t v_0 = \mathbb{E}^{\check{\mu}_\ell(\bullet|\sigma)}[\check{L}_{\sigma,\ell}]v_0,$$
 (30)

jump process with x-averaged (finite temperature) reaction rates • By virtue of QSD, jump process is $(\sigma, \ell) \rightarrow (\sigma', \ell')$:

$$\dot{v}_{0} = \sum_{(\boldsymbol{\sigma}',\ell')} \mathbb{E}^{\check{\mu}_{\ell}(\bullet|\boldsymbol{\sigma})}[r((\boldsymbol{\sigma},\ell) \to (\boldsymbol{\sigma}',\ell');\mathbf{x})](v_{0}(\boldsymbol{\sigma}',\ell',t) - v_{0}(\boldsymbol{\sigma},\ell,t))$$
(31)

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Low Temperature Approximation

• For rates to be tractable, approximate QSD as restricted Boltzmann (see Gesú *et al*, 2016)

$$\check{\mu}_{\ell}(d\mathbf{x} \mid \boldsymbol{\sigma}) = \check{Z}_{\ell}(\boldsymbol{\sigma})^{-1}\varphi_{1}(\mathbf{x}; \boldsymbol{\sigma}, \ell)e^{-\beta V(\mathbf{x}, \boldsymbol{\sigma})}d\mathbf{x} \\
\overset{\beta \to \infty}{\approx} \check{Z}_{\ell}(\boldsymbol{\sigma})^{-1}\mathbf{1}_{D_{\ell}(\boldsymbol{\sigma})}e^{-\beta V(\mathbf{x}, \boldsymbol{\sigma})}d\mathbf{x}.$$
(32)

Then

$$r((\boldsymbol{\sigma}, \ell) \to (\boldsymbol{\sigma}', \ell'); \mathbf{x}) e^{-\beta V(\mathbf{x}, \boldsymbol{\sigma})} = r((\boldsymbol{\sigma}', \ell') \to (\boldsymbol{\sigma}, \ell); \mathbf{x}) e^{-\beta V(\mathbf{x}, \boldsymbol{\sigma}')}$$
(33)
for $\mathbf{x} \in D_{\ell}(\boldsymbol{\sigma}) \cap D_{\ell'}(\boldsymbol{\sigma}')$

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• Enumerating all neighboring basins for $(\sigma, \ell) o (\sigma', \ell')$ is computationally exhausting

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- Enumerating all neighboring basins for $(\sigma, \ell) o (\sigma', \ell')$ is computationally exhausting
- Focus on the spin exchange restrict set of kMC moves

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- Focus on the spin exchange restrict set of kMC moves
- Assume: Given (σ, ℓ) for each σ' , we can only go to the ℓ' such that $D_{\ell'}(\sigma')$ contains the minimum of $D_{\ell}(\sigma)$
- $\ell = \ell(\sigma)$ and the initial conditions:

$$\dot{v}_0 = \sum_{\boldsymbol{\sigma}'} \mathbb{E}^{\check{\mu}_{\ell}(\bullet|\boldsymbol{\sigma})} [r((\boldsymbol{\sigma},\ell) \to (\boldsymbol{\sigma}',\ell');\mathbf{x})] (v_0(\boldsymbol{\sigma}',\ell',t) - v_0(\boldsymbol{\sigma},\ell,t))$$

(34)



- Enumerating all neighboring basins for $(\sigma, \ell) o (\sigma', \ell')$ is computationally exhausting
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(34)

• Furthermore, $\sigma' = \sigma^{ij}$, a spin exchange between $j \in \mathcal{N}_i$ for each i.

Reaction Rates and Mean Field Approximations

• tanh reaction rates:

$$r(\boldsymbol{\sigma} \to \boldsymbol{\sigma}^{ij}; \mathbf{x}) = \tau^{-1} \left\{ \frac{1}{2} - \frac{1}{2} \tanh\left(\frac{\beta}{2} \Delta_{ij} V(\mathbf{x}, \boldsymbol{\sigma})\right) \right\},$$
 (35)

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Reaction Rates and Mean Field Approximations

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 (35)

• Assume mean field approximations are valid, the ensemble averaged evolution of $\mathbb{E}[\sigma_i]$ is approximated by

$$\frac{d}{dt}s_i = \frac{1}{2}\tau^{-1}\sum_{j\in\mathcal{N}_i}(s_j - s_i) - (1 - s_is_j)\tanh\left(\beta\frac{\Delta_{ij}\check{V}^{(\ell(\mathbf{s}))}(\mathbf{s})}{s_j - s_i}\right).$$
 (36)

with atomic sites distributed according to $\mathbf{x}(t) \sim \check{\mu}_{\ell(\mathbf{s})}(\mathbf{\bullet} \mid \mathbf{s})$

DMD vs. Spin-Diffusion

$$\frac{d}{dt}s_i = \frac{1}{2}\tau^{-1}\sum_{j\in\mathcal{N}_i}(s_j - s_i) - (1 - s_is_j)\tanh\left(\beta\frac{\Delta_{ij}\check{V}^{(\ell(\mathbf{s}))}(\mathbf{s})}{s_j - s_i}\right)$$
(37)

VS.

$$\frac{d}{dt}s_{i} = \beta^{-1}k_{c}\sum_{j\in\mathcal{N}_{i}}\operatorname{arctanh}(s_{j}) - \operatorname{arctanh}(s_{i}) - \beta\frac{\Delta_{ij}\tilde{V}(\mathbf{s},\mathbf{X},\mathbf{k})}{s_{j}-s_{i}} + \beta\tilde{J}_{ij}(s_{j}-s_{i}).$$
(38)

In a high temperature, near equilibrium, limit, $(s_i \sim 0)$ these agree if

$$\check{V}^{\ell}(\mathbf{s}) \approx \tilde{V}(\mathbf{s}, \mathbf{X}, \mathbf{k}), \quad \check{V}^{\ell}(\mathbf{s}^{ij}) \approx \tilde{V}(\mathbf{s}^{ij}, \mathbf{X}, \mathbf{k})$$
 (39)

$$k_{\rm c} \approx \frac{1}{2} \beta \tau^{-1} \tag{40}$$

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Connecting Spin-Diffusion to DMD

Fast Process – Mechanical Relaxation

$$(\mathsf{X},\mathsf{k})\in \operatorname{argmin}\mathcal{R}(ilde{
u}||
u), \quad \mathsf{X}=\mathbb{E}^{\check{\mu}_\ell(ullet|m{\sigma})}[\mathsf{x}]$$

Both match local basin of V

Slow Process – Species Exchange/Migration

$$egin{aligned} \dot{s}_i &= \sum_j f(s_i, s_j, \partial_{s_i} \mathcal{F}, \partial_{s_j} \mathcal{F}) \ \dot{s}_i &= \sum_j \mathbb{E}[(\sigma_j - \sigma_i)\check{r}((\sigma, \ell(\sigma))
ightarrow (\sigma^{ij}, \ell'(\sigma, \sigma^{ij})))] \end{aligned}$$

f should approximate the averaged reaction rates



2) Framework & Background

3 Spin-Diffusion





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Chain Problem



- Pin leftmost atom $x_1 = 0$ with species $\sigma_1 = +1$, and rightmost atom is free to move with species $\sigma_N = -1$
- Energetically favorable for species to segregate
- Interatomic spacing parameters for A A, A B, B B bonds leads to mechanical deformation

Mean Field Models vs. DMD



- Top: Approximations of Spin-Diffusion, sharper interfaces, shorter nucleation
- Bottom: DMD, qualitatively similar

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Mean Field Models vs. DMD, Continued



- Behavior is robust to system size
- Qualitatively similar

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Mean Field Models vs. Scale Separated Spin Diffusion



- Qualitatively similar disagreement from short range interactions & mean field approximation
- Equilibrium (large t) behaivor is consistent

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Key Assumptions & Approximations for Spin-Diffusion

- Coupled Spin-Diffusion process, $(\mathbf{x}(t), \boldsymbol{\sigma}(t))$
- Assume well defined time scale separation between processes with respect to QSD idealization
- Low temperature approxiatmion to make reaction rates satisfying detailed balance tractable
- State space approximation restricts kMC moves to spin exchanges
- Modelling assumption of reaction rates
- Mean field approximations of true master equation

Interpretation of Spin-Diffusion

Off-Lattice Sites can move, quasistatically

Finite Temperature β present in reaction rates and we are not assumed to be at the quenched configuration

Restricted kMC Only allowed KMC moves are species exchanges

Mean Field An approximate ensemble average to spin-diffusion is made to obtain closed ODEs

Remarks & Open Problems

- Underlying spin-diffusion can be used in place of MD, and this can be approximated with mean field
- Comparison should be in terms of observables

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- Given physically motivated reaction rates, the approximate spin-diffusion model has closer connections to MD than DMD models

Remarks & Open Problems

- Underlying spin-diffusion can be used in place of MD, and this can be approximated with mean field
- Comparison should be in terms of observables
- Given physically motivated reaction rates, the approximate spin-diffusion model has closer connections to MD than DMD models
- VG can be used in place of QSD for computational efficiency
- Comparisons of spin-diffusion to its approximate ensemble average remains to be explored
- Substitution of spin-diffusion approximations of the dynamics remains to be implemented in DMD codes.

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 Publications Luskin, Simpson, Srolovitz, SIAP (2016)
 Preprints http://arxiv.org/abs/1506.02569 http://arxiv.org/abs/1702.01469

http://www.math.drexel.edu/~simpson/



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