

Crossover in the Slow Decay of Dynamic Correlations in the Lorentz Model

Felix Höfling^{1,2} and Thomas Franosch¹

¹*Arnold Sommerfeld Center for Theoretical Physics (ASC) and Center for NanoScience (CeNS), Department of Physics, Ludwig-Maximilians-Universität München, Theresienstraße 37, 80333 München, Germany*

²*Hahn-Meitner-Institut, Abteilung Theorie, Glienicke Straße 100, 14109 Berlin, Germany*

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The long-time behavior of transport coefficients in a model for spatially heterogeneous media in two and three dimensions is investigated by molecular dynamics simulations. The behavior of the velocity autocorrelation function is rationalized in terms of a competition of the critical relaxation due to the underlying percolation transition and the hydrodynamic power-law anomalies. In two dimensions and in the absence of a diffusive mode, another power-law anomaly due to trapping is found with an exponent -3 instead of -2 . Further, the logarithmic divergence of the Burnett coefficient is corroborated in the dilute limit; at finite density, however, it is dominated by stronger divergences.

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Spatial heterogeneities often give rise to intriguing slow dynamics in complex materials, manifested, for example, by broad frequency-dependent relaxation processes in colloidal gels which form stress-sustaining networks close to the sol-gel transition [1–3]. Similarly, the presence of differently sized proteins, lipids, and sugars in the cytoplasm of eukaryotes, summarized as cellular crowding, is identified by slow anomalous transport as its most distinctive fingerprint [4–6]. A further prominent example is sodium silicates, where the formation of a space-filling network of channels allows for slow diffusion of sodium ions in an arrested host matrix [7]. A minimal model that encompasses spatial disorder and slow dynamics is provided by the Lorentz model [8], i.e., classical point particles explore without mutual interaction a d -dimensional space in the presence of a frozen array of randomly distributed (possibly overlapping) hard spherical obstacles of radius σ and concentration n .

Recently, striking behavior of the velocity autocorrelation function (VACF), $\psi(t) := v^{-2} \langle \mathbf{v}(t) \cdot \mathbf{v}(0) \rangle$, has been reported for a dense hard-sphere system ($d = 3$) close to the freezing transition [9]. At intermediate time scales, a regime of anticorrelations emerges due to the well-known “rattling” of particles in their cages [10]. The long-time behavior exhibits an intriguing crossover scenario from long-living positive correlations, $\psi(t) \approx A_{\text{fl}} t^{-3/2}$, to a high-density regime characterized by slowly decaying anticorrelations, $\psi(t) \approx -A'_{\text{fl}} t^{-5/2}$. The former corresponds to the celebrated long-time anomaly in simple liquids [11], connected to the formation of a vortex pattern due to local momentum conservation. The mechanism for the latter decay is presumably of totally different origin: in an array of immobilized obstacles, the dynamics of a tagged particle always remembers its frozen cage—a mechanism well known for the Lorentz model [8].

For the Lorentz model itself, there is a long-standing discrepancy between analytic theory and simulations about the manifestation of the long-time tail. The existence of the long-time anomaly in the Lorentz model has been pre-

dicted within a rigorous low-density expansion as $\psi(t) \approx -A' t^{-d/2-1}$ for $t \rightarrow \infty$ [12,13]. Earlier computer simulations on two-dimensional systems [14–16] identified a long-time relaxation of power-law type. At low densities, the expected exponent was confirmed; the amplitude, however, differed significantly from the theoretical prediction. At intermediate densities, the simulation results again suggest power-law behavior, which was described phenomenologically by nonuniversal, density-dependent exponents [15,17].

The regime of higher obstacle densities poses considerable challenges for theory; sequences of repeated-ring collisions have been accounted for by a self-consistent variational repeated-ring theory [18]. Götze *et al.* [19] have developed a mathematically consistent theory that covers the physics of the low-density regime up to the predicted localization transition. In particular, they predict a competition between a critical power-law relaxation due to the fractal clusters at the percolation transition and the universal long-time tail. A similar scenario has been proposed for lattice variants of the Lorentz model, and there, evidence for a crossover scenario has been reported [20].

In this Letter, we present high-precision data for the two-dimensional overlapping Lorentz model for reduced obstacle densities $n^* := n\sigma^d$ ranging from the dilute gas $n^* = 0.005$ up to the percolation threshold $n_c^* \approx 0.35907$ [21], and deep into the localized phase. In particular, we focus on the algebraic decay of the VACF at long times which is predicted for asymptotically low densities as [13]

$$\psi(s) \approx -\frac{n^*}{\pi} \frac{1}{s^2} \quad \text{for } s \rightarrow \infty, n^* \rightarrow 0, d = 2, \quad (1)$$

where $s = t/\tau$ is the mean number of collisions and $\tau^{-1} = 2n^*v/\sigma$ the collision rate, and v denotes the velocity of the particle. We analyze $\psi(t)$ up to times corresponding to several 10^4 collisions, which implies that a noise level in the correlation of the order of 10^{-8} is required. Some 10^6 trajectories per obstacle density have been simulated, each trajectory covering 10^6 – 10^8 collisions. We have calculated

$\psi(t)$ by directly correlating velocities and obtain accurate data up to a noise level of 10^{-5} . Furthermore, we have measured the mean-square displacement (MSD), $\delta r^2(t) := \langle \Delta \mathbf{R}(t)^2 \rangle$, and extracted the diffusion coefficient D from $\delta r^2(t \rightarrow \infty) \simeq 4Dt$. An alternative route to evaluate $\psi(t)$ is to perform a numerical second derivative of $\delta r^2(t)$; we have checked that both methods yield identical results within statistical errors. The second method suppresses the noise level further up to a factor 10^3 .

Results for the VACF are shown in Fig. 1 for the full density range in the diffusive phase. On linear scales, the data for the lowest density are indistinguishable from the exponential relaxation, $\exp(-4t/3\tau)$, of the Lorentz-Boltzmann theory. For intermediate densities ($n^* \gtrsim 0.1$), the VACF enters the region of anticorrelation already after two collisions. Since the diffusion coefficient is related to the total area under the VACF by a Green-Kubo relation, $D = (v^2/d) \int_0^\infty \psi(t) dt$, the areas of positive and negative region cancel for $n^* \geq n_c^*$. In a double-logarithmic representation, the data corroborate power-law behavior for time windows covering 1–2 decades or 2–4 decades in correlations. A gradual increase of the density towards n_c^* gives rise to apparent, density-dependent exponents, at least if correlations below 10^{-4} are ignored. Careful inspection of the VACF for $n^* = 0.20$ reveals an intermediate power-law regime as well as a universal long-time tail, consistent with the competition of critical and universal relaxation predicted by Götze *et al.* [19].

As a sensitive test for the crossover scenario, Fig. 2 exhibits the VACF multiplied by the expected power law s^2 of the universal tail. One infers that $s^2\psi(s)$ saturates in the accessible time window for densities up to about $2/3$ of the percolation threshold, $n^* \lesssim 0.25$. For densities $n^* \lesssim 0.1$, the constant is approached from above in qualitative agreement with the prediction of Das and Ernst [22] for the

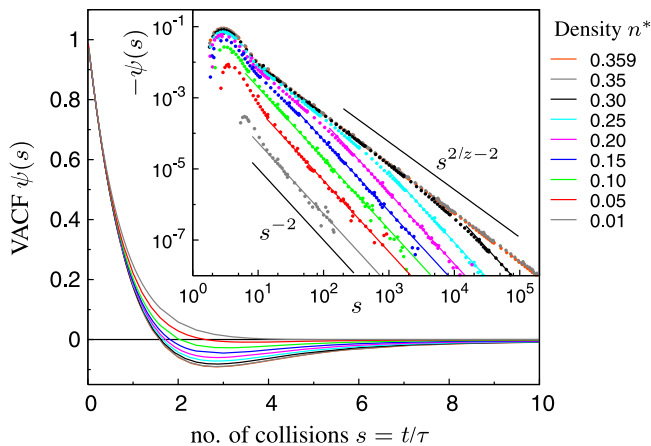


FIG. 1 (color online). Velocity autocorrelation function (VACF) for the two-dimensional Lorentz model. Inset: negative VACF on double-logarithmic scales. Solid lines are fits to the universal long-time tails. The universal and the critical power laws are indicated by thick straight lines, corresponding to the exponents -2 and $2/z - 2 \approx -1.34$.

subleading long-time behavior,

$$\psi(s) \simeq -\frac{n^*}{\pi s^2} \left(1 + \frac{63}{16s} + \dots \right). \quad (2)$$

For higher densities, one observes an increase, following an apparent, density-dependent power law, before the universal tail is attained. The time scale where the crossover occurs shifts to longer times as the percolation threshold is approached, confirming the predicted scenario [19]. The density $n^* = 0.10$ reaches its asymptotic value remarkably early; this is due to a cancellation of the subleading universal tail and the onset of critical slowing down.

Very close to n_c^* , the VACF exhibits the critical relaxation $\psi(t) \sim t^{2/z-2}$, which follows directly from the prediction for the MSD, $\delta r^2(t) \sim t^{2/z}$. The numerical value of the exponent, $z \approx 3.03$ [23], coincides with results of simulations for diffusion on lattice percolation [24], corroborating that the critical transport properties of the Lorentz model share the same universality class.

Long-time tails originating from power-law distributed exit rates of the cul-de-sacs have been predicted even in the localized regime [25,26]. In particular, the VACF should then decay as $\psi(t) \sim t^{-3}$ for $n^* > n_c^*$ and $d = 2$; a prediction that has not been tested so far. Appropriate rectification plots are included in Fig. 2, and one infers that the data follow such a power law for 1 order of magnitude in time, i.e., three decades in correlation.

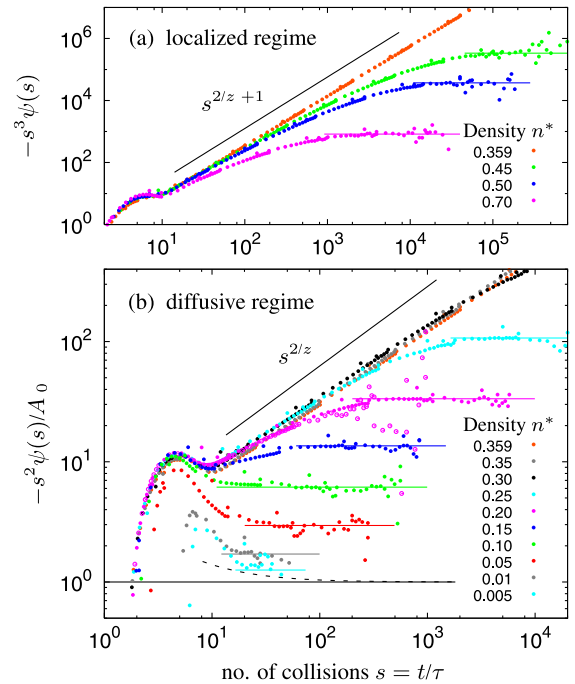


FIG. 2 (color online). Rectification of the universal long-time tail (a) above and (b) below the percolation threshold. Data points are obtained as numerical derivatives of the MSD; open circles for $n^* = 0.20$ correspond to directly correlating velocities; extracted amplitudes are indicated by solid lines. The dashed line in (b) represents the leading correction, Eq. (2).

We have extracted the amplitudes A of the universal tail as the long-time limit of $-s^2\psi(s)$. In the regime of intermediate densities, our data are in semiquantitative agreement with earlier simulations [16,17], see Fig. 3. As has been observed before, the values of A are significantly larger than the low-density prediction, $A_0 = n^*/\pi$. Since the calculation of A_0 relies on a perturbative correction to the Lorentz-Boltzmann equation [13], quantitative agreement requires the diffusion coefficient D to be sufficiently close to the Boltzmann value $D_0 = 3\nu\sigma/16n^*$. This criterion is not met even at low densities; a 40% suppression of D/D_0 occurs at $n^* = 0.10$ (see Fig. 3), signaling the onset of subdiffusive motion. The diffusion coefficient for $n^* \leq 0.01$ is in agreement with the first nonanalytic correction of the low-density expansion [12,14]

$$\frac{D_0}{D} = 1 - \frac{4n^*}{3} \ln n^* - 0.8775n^* + 4.519(n^* \ln n^*)^2. \quad (3)$$

Although the amplitudes A appear to approach A_0 as $n^* \rightarrow 0$, the value for A at $n^* = 0.005$ still deviates by approximately 25%.

Close to the percolation threshold, the crossover scenario suggests that the amplitude should actually diverge. Matching the critical relaxation $\psi(t) \sim t^{2/z-2}$ and the universal tail $\psi(t) \simeq -A(t/\tau)^{-2}$ at the divergent crossover time scale t_* yields $\tau^2 A \sim t_*^{2/z}$. Assuming that t_* also describes the crossover of the MSD from anomalous to diffusive transport, $t_*^{2/z} \sim Dt_*$, entails the prediction

$$\tau^2 A \sim D^{-2/(z-2)} \sim |n^* - n_c^*|^{-(2\nu-\beta)}, \quad (4)$$

as $n^* \rightarrow n_c^*$, where β and ν are percolation exponents [23]. The rapid increase of the amplitudes follows this prediction remarkably well; even at $n^* = 0.1$, Eq. (4) deviates by less

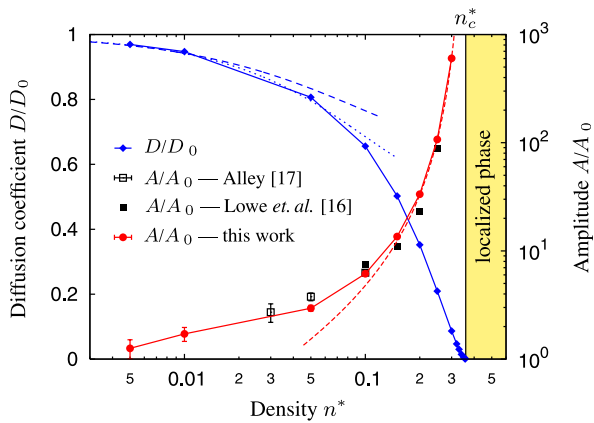


FIG. 3 (color online). Left axis (blue diamonds): suppression of the diffusion coefficient D with respect to the Boltzmann-Lorentz result D_0 . The dashed line includes the leading low-density correction, the dotted line corresponds to Eq. (3). Right axis (red dots): reduced amplitude A/A_0 of the long-time tail from low densities up to the divergence at n_c^* . Dashed line: fit to Eq. (4), $A/A_0 = 1.6n^*|n^* - n_c^*|^{-91/36}$.

than 30% from the simulation results, whereas the low-density prediction is off by a factor 6; see Fig. 3.

The VACF or, equivalently, the MSD is only the simplest quantity exhibiting anomalous long-time behavior. Deviations from Fickian diffusion are indicated by a non-vanishing (super-)Burnett coefficient, which reads in two dimensions

$$B(t) = \frac{1}{4!} \frac{d}{dt} \left[\frac{1}{2} \langle \Delta \mathbf{R}(t)^4 \rangle - \langle \Delta \mathbf{R}(t)^2 \rangle^2 \right]. \quad (5)$$

Within a hydrodynamic mode-coupling approach, it has been predicted that the Burnett coefficient diverges logarithmically in $d = 2$ [27]. Indeed, $dB(t)/d \log(t)$ saturates for low densities, see Fig. 4. Again close to n_c^* , this behavior is masked by the critical relaxation. Dynamic scaling predicts a power-law divergence of $\langle \Delta \mathbf{R}(t)^4 \rangle \sim t^{4/\tilde{z}}$, where $\tilde{z} = (2\nu - \beta + \mu)/(\nu - \beta/4) \approx 2.95 < z$ [28]. Then, $B(t) \sim t^{4/\tilde{z}-1}$ at the critical density—consistent with Fig. 4. The presence of finite clusters renders the dynamics spatially heterogeneous, even below n_c^* . A superposition of Gaussian processes yields a linearly divergent Burnett coefficient, $B(t) \simeq \bar{\alpha}_2 D^2 t$ for $t \rightarrow \infty$, with $\bar{\alpha}_2 = (4/3) \times (1/P_\infty - 1)$, and P_∞ denotes the fraction of mobile particles, see Fig. 4. In the dilute limit, the prefactor is expected to vanish as $\bar{\alpha}_2 D^2 \sim n^*$.

Let us briefly comment on the long-time behavior of the VACF for the three-dimensional Lorentz model. Recently, the critical properties of the localization transition have been analyzed in terms of a scaling Ansatz for the

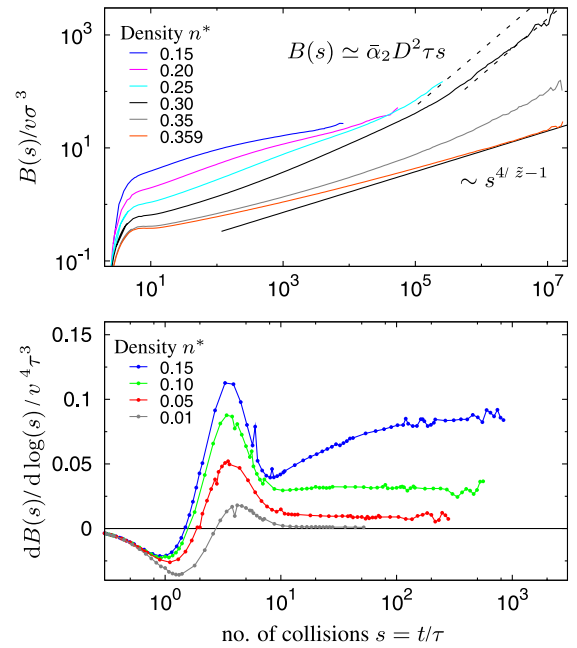


FIG. 4 (color online). Top: Critical (solid line) and linear (dashed line) divergence of the Burnett coefficient at intermediate densities. Bottom: The logarithmic divergence at low densities manifests itself as a finite long-time limit of $dB(s)/d \log(s)$.

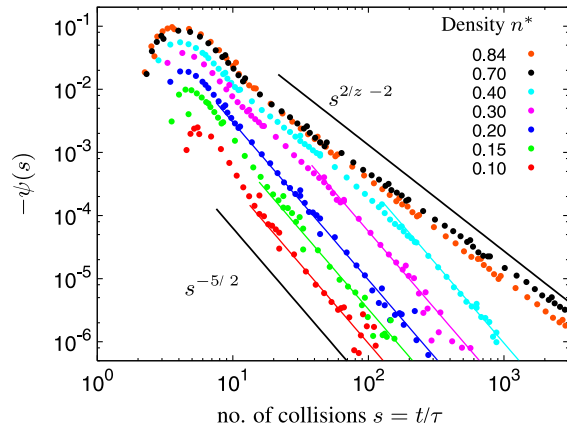


FIG. 5 (color online). VACF for the Lorentz model in $d = 3$; a crossover similar to Fig. 1 from the critical relaxation $\psi(s) \sim s^{2/z-2}$ to the universal long-time tail $\psi(s) \sim s^{-5/2}$ can be observed.

van Hove correlation function [28,29]. The exponent of the universal tail is larger, and the amplitude depends even stronger on the density [13],

$$\psi(s) \sim -\frac{(3\pi)^{3/2}}{16}(n^*)^2 s^{-5/2} \quad \text{for } d = 3, \quad (6)$$

where $s = t/\tau$ again, and $\tau = \sigma/\pi n^* v$ for $d = 3$. Such a behavior is much more difficult to observe, and only rudimentary evidence has been reported [30]. Our results (Fig. 5) suggest a similar crossover scenario as for $d = 2$: the universal tail with exponent $-5/2$ is preceded by a critical relaxation with exponent $2/z - 2 \approx -1.68$; the latter covers a growing time window upon approaching the localization transition.

Finally, we emphasize again the universality of the negative tail: it relies on the general mechanism that the particle can return in its frozen heterogeneous environment by reversing its path, thus remembering the presence of free volume [8]. For the hard-sphere fluid of Ref. [9], the role of the frozen environment is taken by long-lived cages in the high-density regime. Hence, the negative tail $\psi(t) \approx -A_{\text{fl}} t^{-5/2}$ should emerge in a time window, $\tau \ll t \ll \tau_\alpha$, bounded by the time scales for momentum relaxation τ and structural relaxation τ_α ; the slowing down of the latter is also reflected in a rapid increase of the viscosity of the fluid, $\eta \sim \tau_\alpha$. At even larger times, the positive hydrodynamic tail $\psi(t) \approx A_{\text{fl}} t^{-3/2}$ is expected to follow, although its amplitude should vanish rapidly, $A_{\text{fl}} \sim \eta^{-3/2}$ [11].

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