Dynamics of Colloids



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Dynamics of Colloids

Dynamics of Soft Matter depends on Brownian motion

- Transport of particles by diffusion
- Rheology (deformation and flow)
- Kinetics of phase separation
- Crystallization kinetics
- ...

Outline

- Brownian motion of an individual particle
- Diffusion of interacting particles
- The various diffusion coefficients
- Methods to measure particle diffusion
- Results of experiments

A simple model: The Langevin equation



Integrate:

$$\mathbf{p}(t) = \mathbf{p}(0) \exp(-\gamma t/m) + \int_{0}^{t} d\tau \mathbf{f}(\tau) \exp(-\gamma (t-\tau)/m)$$

$$\langle \mathbf{p}(t)\mathbf{p}(t) \rangle = \mathbf{p}(0)\mathbf{p}(0)\exp(-2\gamma t/m) \qquad \langle \mathbf{p}(\tau)\mathbf{f}(0) \rangle = \langle \mathbf{p}(\tau) \rangle \langle \mathbf{f}(0) \rangle = \mathbf{0}$$

$$+ \int_{0}^{t} d\tau \langle \mathbf{p}(0)\mathbf{f}(\tau) + \mathbf{p}(\tau)\mathbf{f}(0) \rangle \exp(-\gamma(2t-\tau)/m)$$

$$+ \int_{0}^{t} d\tau_{1} \int_{0}^{t} d\tau_{2} \langle \mathbf{f}(\tau_{1})\mathbf{f}(\tau_{2}) \rangle \exp(-\gamma(2t-\tau_{1}-\tau_{2})/m)$$

$$\mathbf{G}\delta(\tau_{1}-\tau_{2})$$

$$= \mathbf{p}(0)\mathbf{p}(0)\exp(-\gamma t/m) + \frac{\mathbf{G}m}{2\gamma}(1-\exp(-2\gamma t/m))$$

$$\lim_{t \to \infty} \langle \mathbf{p}\mathbf{p} \rangle = \frac{\mathbf{G}m}{2\gamma}$$

$$equipartition: \quad \frac{\langle \mathbf{p}\mathbf{p} \rangle}{2m} = \frac{1}{2}kT\mathbf{I}$$

$$\Delta \mathbf{r}(t) \equiv \mathbf{r}(t) - \mathbf{r}(0) = \int_{0}^{t} \frac{\mathbf{p}(t)}{m} dt$$
$$= \frac{\mathbf{p}(0)}{\gamma} \Big[1 - \exp(-\gamma t/m) \Big] + \frac{1}{\gamma} \int_{0}^{t} d\tau \mathbf{f}(\tau) \Big[1 - \exp(-\gamma (t - \tau)/m) \Big]$$

$$\left\langle \Delta \mathbf{r}(t) \Delta \mathbf{r}(t) \right\rangle = \frac{\mathbf{p}(0) \mathbf{p}(0)}{\gamma^2} \left[1 - \exp(-\gamma t/m) \right]^2 \\ + \frac{2mkT}{\gamma^2} \mathbf{I} \left\{ \frac{\gamma t}{m} + \frac{1}{2} \left[1 - \exp(-2\gamma t/m) \right] - 2 \left[1 - \exp(-\gamma t/m) \right] \right\}$$



The Brownian time scale

Particle motion becomes Brownian (diffusive) after:

$$\tau_{Br} = \frac{m}{\gamma} = \frac{m}{6\pi\eta_0 a} \approx \frac{\rho a^2}{\eta_0} \approx 10^{-8} \text{ s}$$

$$l_{Br} = \frac{\left\langle p\left(0\right)\right\rangle}{\gamma} = \frac{\sqrt{3mkT}}{6\pi\eta_0 a} \approx \sqrt{\frac{\rho kT}{\eta_0^2 a}} \approx 10^{-10} \text{ m}$$

In processes for which $\Delta r >> l_{Br}$ a description on the Brownian time scale is sufficient. Only position coordinates are needed (coarse graining).

Diffusion of interacting Brownian particles

Several ways to proceed:

- Liouville equation: $(\mathbf{p}_i, \mathbf{r}_i)$ and integrate out \mathbf{p}_i
- Langevin equation: *include interaction forces*

$$\left(d\mathbf{p}_{i}/dt\right) = -(\gamma/m)\mathbf{p}_{i} + \sum_{j}\mathbf{F}_{ij} + \mathbf{f}_{i}(t)$$

and integrate out \mathbf{p}_i

• Einstein/Batchelor: *immediately start on Brownian time scale*

Smoluchowski equation (generalized diffusion eqn.)

Brownian motion

Einstein's argument:

Equilibrium in the presence of an external force: $\mathbf{K} = -\nabla \Phi$

1) In equilibrium Boltzmann says: $P(\mathbf{r}) = P_0 \exp(-\Phi/kT)$

↓**V**_{drift}

Probability density function (~ concentration)

2) On the other hand: drift flux + diffusive flux = 0 $P\mathbf{v}_{drift}$ $\mathbf{J} = -(P/\gamma)\nabla\Phi$ $-D_0\nabla P = 0 \Rightarrow D_0 = \frac{kT}{\gamma}$ Now <u>remove</u> the external force:

System will return to equilibrium with flux: $\mathbf{J} = -D_0 \nabla P$

Continuity equation (conservation of particles):





Diffusion of interacting particles

Particle interaction potential: $U(\mathbf{r}_1,...,\mathbf{r}_N)$

Imagine that we turn on an extra interaction: $\Phi(\mathbf{r}_1,...,\mathbf{r}_N)$

1) Boltzmann: $P_{N}(\mathbf{r}_{1},...,\mathbf{r}_{N}) = P_{N}^{0} \exp\left(-\frac{U+\Phi}{kT}\right)$ probability density of finding
particle 1 at \mathbf{r}_{1} and 2 at \mathbf{r}_{2} and ...

2) Total flux = 0:

 $\mathbf{J}^{\text{interaction}} + \mathbf{J}^{\text{diff}} = \mathbf{0}$

$$\mathbf{J}_{i}^{\text{diff}} = -\sum_{j} \mathbf{D}_{ij} \cdot \nabla_{j} P_{N}$$

diffusion matrices

$$\mathbf{J}_{i}^{\text{interaction}} = P_{N} \mathbf{v}_{i}$$
$$= P_{N} \sum_{j} \mathbf{M}_{ij} (\mathbf{r}_{1}, \dots, \mathbf{r}_{N}) \cdot \mathbf{K}_{j}$$
$$\stackrel{\uparrow}{\mathbf{microscopic mobility matrices}}$$



"Hydrodynamic interactions"

$$\sum_{j} \left\{ P_{N} \mathbf{M}_{ij} \cdot \nabla_{j} \left(U + \Phi \right) + \mathbf{D}_{ij} \cdot \nabla_{j} P_{N} \right\} = 0$$

$$\sum_{j} \left\{ \mathbf{M}_{ij} - \frac{\mathbf{D}_{ij}}{kT} \right\} \cdot \nabla_{j} \left(U + \Phi \right) = 0 \qquad \text{for any choice of } \Phi$$

$$\mathbf{D}_{ij} = kT \mathbf{M}_{ij} = \text{generalization of the Einstein relation}$$

— *depend on all particle positions*

Now <u>turn off</u> the extra potential Φ .

equilibrium is restored by:

the diffusive flux

and interaction flux

$$\mathbf{J}_{i}^{\text{diff}} = -\sum_{j} \mathbf{D}_{ij} \cdot \nabla_{j} P_{N}$$
$$\mathbf{J}_{i}^{\text{int}} = -P_{N} \sum_{j} \mathbf{M}_{ij} \cdot \nabla_{j} U$$

Continuity equation (conservation of particles):

$$\frac{\partial P_N}{\partial t} = -\sum_i \nabla_i \cdot \left(\mathbf{J}_i^{\text{diff}} + \mathbf{J}_i^{\text{int}} \right)$$

$$\frac{\partial P_N\left(\mathbf{r}_1,\ldots,\mathbf{r}_N,t\right)}{\partial t} = \sum_{i,j} \nabla_i \cdot \mathbf{D}_{ij} \cdot \left\{ \nabla_j P_N + P_N \nabla_j \left(U/kT \right) \right\}$$

Smoluchowski equation



Assuming absence of H.I. and absence of D.I., $\mathbf{D}_{ii} = D_0 \mathbf{I} \qquad \qquad U \equiv 0$ $\mathbf{D}_{ij} = \mathbf{0}$

we recover the diffusion equation:

$$\frac{\partial P}{\partial t} = D_0 \nabla^2 P$$

Hydrodynamic interactions

1) H.I. are many-body:

$$\mathbf{v}_i = \sum_j \mathbf{M}_{ij} (\mathbf{r}_1, \dots, \mathbf{r}_N) \cdot \mathbf{K}_j$$

2) H.I. are fast:
 $\tau_H \approx \frac{\rho_0}{r^2} r^2 \approx \frac{\rho_0}{r^2} a^2$



$$\tau_{H} \approx \frac{\rho_{0}}{\eta_{0}} r^{2} \approx \frac{\rho_{0}}{\eta_{0}} a^{2} \approx \tau_{Br}$$



3) H.I. are *long range:* $M_{ij} \approx O\left(\frac{1}{r}\right)$

Hydrodynamic interactions

For **two** spheres the solution is relatively easy:

$$\mathbf{v}_i = \sum_{j=1}^2 \mathbf{M}_{ij} \cdot \mathbf{K}_j \qquad (i = 1, 2)$$

$$\mathbf{M}_{ij} = \frac{1}{3\pi \left(a_i + a_j \right)} \left\{ A_{ij} \hat{\mathbf{r}} \hat{\mathbf{r}} + B_{ij} \left(\mathbf{I} - \hat{\mathbf{r}} \hat{\mathbf{r}} \right) \right\}$$

of centers of centers

along line perp. to line

$$A_{11} = 1 - \frac{60\lambda^3}{(1+\lambda)^4 \rho^4} + O(\rho^{-6})$$

$$A_{12} = \frac{3}{2\rho} - \frac{2(1+\lambda^2)}{(1+\lambda)^2 \rho^3} + O(\rho^{-7})$$

$$B_{11} = 1 + O(\rho^{-7})$$

$$B_{12} = \frac{3}{4\rho} - \frac{1+\lambda^2}{(1+\lambda)^2 \rho^3} + O(\rho^{-7})$$

$$\rho = \frac{2r}{(a_1 + a_2)}$$

 $\lambda = a_2/a_1$



G.K. Batchelor, J. Fluid Mech. 74, 1 (1976)



Dynamic Light Scattering

What is measured is the "intensity autocorrelation function":

$$g_{I}(\mathbf{q},t) = \left\langle I(\mathbf{q},0) I(\mathbf{q},t) \right\rangle$$
$$= \left\langle I \right\rangle^{2} + \left| \left\langle E(\mathbf{q},0) E^{*}(\mathbf{q},t) \right\rangle \right|^{2}$$

Siegert relation

(If scattering volume >> "correlation volume".)

$$S_{c}(\mathbf{q},t) = \frac{\left\langle E(\mathbf{q},0)E^{*}(\mathbf{q},t)\right\rangle}{\left\langle I\right\rangle}$$
$$= \left\langle \frac{1}{N}\sum_{j,k=1}^{N}\exp\left(i\mathbf{q}\cdot\left[\mathbf{r}_{j}(0)-\mathbf{r}_{k}(t)\right]\right)\right\rangle$$

"dynamic structure factor"

Dynamic structure factor is related to the microscopic density:

Its Fourier transform is:

$$\rho(\mathbf{q},t) = \int d\mathbf{r} \,\rho(\mathbf{r},t) \exp(-i\mathbf{q}\cdot\mathbf{r}) = \sum_{j=1}^{N} \exp(-i\mathbf{q}\cdot\mathbf{r}_{j}(t))$$

of which the time-autocorrelation function is precisely $S_c(\mathbf{q},t)$:

$$\frac{1}{N} \left\langle \rho(\mathbf{q}, t) \rho(\mathbf{q}, t=0) \right\rangle = \left\langle \frac{1}{N} \sum_{j,k} \exp\left(i\mathbf{q} \cdot \left[\mathbf{r}_{j}(0) - \mathbf{r}_{k}(t)\right]\right) \right\rangle = S_{c}(\mathbf{q}, t)$$

Collective diffusion

Interpretation: decay of fluctuations in the microscopic density



Collective diffusion



Self-diffusion



Make most particles invisible except "tracer particles"

$$S_{c}(\mathbf{q},t) = \left\langle \frac{1}{N} \sum_{j,k=1}^{N} \exp\left(i\mathbf{q} \cdot \left[\mathbf{r}_{j}(0) - \mathbf{r}_{k}(t)\right]\right) \right\rangle$$

$$S_{s}(\mathbf{q},t) = \left\langle \frac{1}{N} \sum_{j=1}^{N} \exp\left(i\mathbf{q} \cdot \left[\mathbf{r}_{j}(0) - \mathbf{r}_{j}(t)\right]\right) \right\rangle$$

$$Tracers are independent and identical$$

$$= \left\langle \exp\left(i\mathbf{q} \cdot \left[\mathbf{r}_{1}(0) - \mathbf{r}_{1}(t)\right]\right) \right\rangle$$

$$= \exp\left(-q^{2}D_{s}(t)t\right)$$

$$Definition of D_{s}(t)$$

$$("self-diffusion coefficient")$$

Self-diffusion



<u>Host particles</u>: pmma spheres index matched in decalin/ CS_2

<u>Tracer particles:</u> silica spheres



W. van Megen and S. M. Underwood, *J. Chem. Phys.* **91**, 552 (1989)

Experimental aspects: Suppression of multiple scattering

High concentrations: multiple scattering contributes to the IACF (even in nearly index matched suspensions).

Solutions:

- Use weakly scattering radiation (X-rays, neutrons)
- Use extremely small sample volume (FOQELS)
- Cross-correlate light scattered at different angles, but same q, since scattering at different q's is uncorrelated. (TCDLS, 3DDLS)
- Use (fluorescent) labeling techniques (FRAP, FRS)

Fiber Optic QELS



Two-color DLS



- variable q
- limited to reasonably transparant samples
- difficult to align

Segre et al., J. Mod. Opt. **42**, 1929 (1995)

3D DLS



Two beams of same color, but a few degrees out-of-plane.

 ${\bf q}_1 = {\bf q}_2$



- variable q
- limited to reasonably transparant samples
- easier to align

Aberle et al., Prog. Colloid Polym. Sci. **104**, 121 (1997)

Fluorescence Recovery After Photobleaching

Interference pattern made by crossing two laser beams bleaches fluorescent particles: $q = 4\pi \sin \theta / \lambda$



• multiple scattering no problem

• only long time self-diffusion

λ / 2sinθ

Forced Rayleigh scattering

Interference pattern made by crossing two laser beams changes refractive index of dyed particles.



Palberg et al., Prog. Colloid Polym. Sci. **84**, 397 (1991)

- multiple scattering no problem
- only long time selfdiffusion
- alignment of two lasers

Microscopy



Weiss et al., J. Chem. Phys. 109, 8659 (1998).

- direct visual info
- spatially resolved
- transparant (or thin) samples needed
- limited to large or well-separated particles
- only long time data

Calculation and Measurement of diffusion coefficients

All techniques measure (in one way or another) the dynamic structure factors:

$$S_{c}(\mathbf{q},t) = \frac{1}{N} \sum_{i,j}^{N} \left\langle \exp\left\{i\mathbf{q}\cdot\left(\mathbf{r}_{j}(0)-\mathbf{r}_{k}(t)\right)\right\}\right\rangle$$
$$= \left\langle \exp\left\{i\mathbf{q}\cdot\left(\mathbf{r}_{1}(0)-\mathbf{r}_{1}(t)\right)\right\}\right\rangle + (N-1)\left\langle \exp\left\{i\mathbf{q}\cdot\left(\mathbf{r}_{2}(0)-\mathbf{r}_{1}(t)\right)\right\}\right\rangle$$

What <...> means is: $\begin{cases}
equilibrium PDF \\
\downarrow \\
f(\Gamma_0)g(\Gamma) = \int d\Gamma_0 \int d\Gamma f(\Gamma_0)g(\Gamma) P_N^{eq}(\Gamma_0)P_N(\Gamma_0,\Gamma,t) \\
\Gamma_0 = (\mathbf{r}_1(0),...,\mathbf{r}_N(0)) \\
\Gamma = (\mathbf{r}_1(t),...,\mathbf{r}_N(t))
\end{cases}$ $\begin{aligned}
equilibrium PDF \\
\downarrow \\
f(\Gamma_0)P_N(\Gamma_0,\Gamma,t) \\
f(\Gamma_0,\Gamma_0,\Gamma,t) \\
f(\Gamma_0,\Gamma,t) \\
f(\Gamma_0$ The conditional PDF is the solution of the Smoluchowski equation:

$$\begin{cases} \frac{\partial P_N}{\partial t} = \hat{\Omega}_S P_N & \hat{\Omega}_S (\dots) = \sum_{i,j}^N \nabla_i \cdot \mathbf{D}_{ij} \cdot \left(\nabla_j (\dots) + (\dots) \nabla_j (U/kT) \right) \\ P_N (t = 0) = \delta (\Gamma - \Gamma_0) & = \nabla \cdot \mathbf{D} \cdot \left(\nabla (\dots) + (\dots) \nabla (U/kT) \right) \end{cases}$$

Its formal solution is:

$$P_{N}(\Gamma_{0},\Gamma,t) = \exp\{\hat{\Omega}_{S}t\}P_{N}(t=0) \qquad \exp\{\hat{\Omega}_{S}t\} = \sum_{n=0}^{\infty} \frac{t^{n}}{n!}\hat{\Omega}_{S}^{n}$$

So we can write:

$$\left\langle f\left(\Gamma_{0}\right)g\left(\Gamma\right)\right\rangle = \int d\Gamma_{0}\int d\Gamma f\left(\Gamma_{0}\right)g\left(\Gamma\right)P_{N}^{eq}\left(\Gamma_{0}\right)P_{N}\left(\Gamma_{0},\Gamma,t\right) = \int d\Gamma g\left(\Gamma\right)\exp\left\{\hat{\Omega}_{S}t\right\}\int d\Gamma_{0}f\left(\Gamma_{0}\right)P_{N}^{eq}\left(\Gamma_{0}\right)\delta\left(\Gamma-\Gamma_{0}\right) = \int d\Gamma g\left(\Gamma\right)\exp\left\{\hat{\Omega}_{S}t\right\}\left[f\left(\Gamma\right)P_{N}^{eq}\left(\Gamma\right)\right]$$

Short time self-diffusion

Choose:
$$f(\Gamma) = \exp\{i\mathbf{q}\cdot\mathbf{r}_1\}$$

 $g(\Gamma) = \exp\{-i\mathbf{q}\cdot\mathbf{r}_1\}$

$$\exp\left\{-q^{2}D_{s}\left(t\right)t\right\}=\int d\Gamma \exp\left\{-i\mathbf{q}\cdot\mathbf{r}_{1}\left(t\right)\right\}\exp\left\{\hat{\Omega}_{s}t\right\}\left[\exp\left\{i\mathbf{q}\cdot\mathbf{r}_{1}\left(t\right)\right\}P_{N}^{eq}\left(\Gamma\right)\right]$$

Take the short time expansion:

$$-q^{2}D_{s}^{S} = \int d\Gamma \exp\left\{-i\mathbf{q}\cdot\mathbf{r}_{1}(t)\right\}\hat{\Omega}_{s}\left[\exp\left\{i\mathbf{q}\cdot\mathbf{r}_{1}(t)\right\}P_{N}^{eq}\left(\Gamma\right)\right]$$
$$\hat{\Omega}_{s}(...) = \nabla\cdot\mathbf{D}\cdot\left(\nabla(...)+(...)\nabla(U/kT)\right)$$
$$+ partial integration$$

$$D_{s}^{S} = \left\langle \hat{\mathbf{q}} \cdot \mathbf{D}_{11} \left(\Gamma \right) \cdot \hat{\mathbf{q}} \right\rangle_{eq}$$

general formula for short time self diffusion Up to *pair interactions* we get:

$$\frac{D_s^S}{D_0} = 1 + (N-1) \int d\Gamma P_N^{eq} \hat{\mathbf{q}} \cdot \{ (A_{11}-1) \hat{\mathbf{r}}_{12} \hat{\mathbf{r}}_{12} + (B_{11}-1) (\mathbf{I} - \hat{\mathbf{r}}_{12} \hat{\mathbf{r}}_{12}) \} \cdot \hat{\mathbf{q}}$$

$$= 1 + \frac{(N-1)}{V^2} \int d\mathbf{r}_1 \int d\mathbf{r}_2 g \left(|\mathbf{r}_1 - \mathbf{r}_2| \right) \hat{\mathbf{q}} \cdot \{ (A_{11}-1) \hat{\mathbf{r}}_{12} \hat{\mathbf{r}}_{12} + (B_{11}-1) (\mathbf{I} - \hat{\mathbf{r}}_{12} \hat{\mathbf{r}}_{12}) \} \cdot \hat{\mathbf{q}}$$

$$= 1 + \frac{4\pi (N-1)}{3V} \int_0^\infty dr r^2 (A_{11} + 2B_{11} - 3) g(r)$$

Up to pair interactions for hard spheres: $g(r) = \exp\{-V(r)/kT\}$ = $\begin{cases} 1 & \text{for } r \ge 2a \\ 0 & \text{for } r < 2a \end{cases}$

$$\frac{D_s^s}{D_0} = 1 - \frac{15}{8}\phi$$

Short time self-diffusion

$$D_{s}^{S} = \left\langle \hat{\mathbf{q}} \cdot \mathbf{D}_{11}(\Gamma) \cdot \hat{\mathbf{q}} \right\rangle_{eq}$$
$$= D_{0} \left(1 - 1.83\phi + 0.91\phi^{2} \right)$$

- Depends on *hydrodynamic interactions* with all particles
- Not on *direct interactions* (but indirectly through equilibrium PDF !)



Long time self-diffusion

Hard spheres:

$$\frac{D_s^L}{D_0} = 1 - 2.10\phi + \dots$$

• Depends on *hydrodynamic interactions* and *direct interactions*.



Short time collective diffusion

$$H(q) = \frac{1}{N} \sum_{i,j=1}^{N} \left\langle \left(\hat{\mathbf{q}} \cdot \frac{\mathbf{D}_{ij}(\Gamma)}{D_{0}} \cdot \hat{\mathbf{q}} \right) \exp\left\{ i\mathbf{q} \cdot \left(\mathbf{r}_{i} - \mathbf{r}_{j}\right) \right\} \right\rangle_{eq}$$

q-dependent !

 $D_{c}^{S}(q) = D_{0} \frac{H(q)}{S(q)}$

contains only the hydrodynamics (but averaged over the structure !)



Short time collective diffusion

Hard spheres



Charged spheres



Philipse & Vrij, J. Chem. Phys. **88**, 6459 (1988)

Long time collective diffusion



Hard spheres $(\phi=0.465)$

Short and long time — collective diffusion differ by constant factor: *no explanation yet*.

P. N. Segrè and P. N. Pusey, *Phys. Rev. Lett.* **77**, 771 (1996).

Colloidal glasses



$$- D_c^L(q) = 0$$

Long time decay stops at $\phi \sim 0.58$:

Particles can only move inside "neighbor cages", but cages remain intact indefinitely.

W. van Megen and S. M. Underwood, *Phys. Rev. Lett.* **70**, 2766 (1993)