

# Phase coexistence, Interface tension and convexity of thermodynamic potentials

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II ICTP-SAIFR Condensed Matter Theory in the Metropolis

9-11 nov 2022

# plan of the talk

- thermodynamic instabilities – a common feature in the last decade publications; ensemble inequivalence?
- pseudo thermodynamic instability for coexisting phases – correct interpretation of the field variables
  - interface thermodynamics
  - the case of the lattice gas
  - equivalence of ensembles for small systems?

1. Thermodynamic instabilities

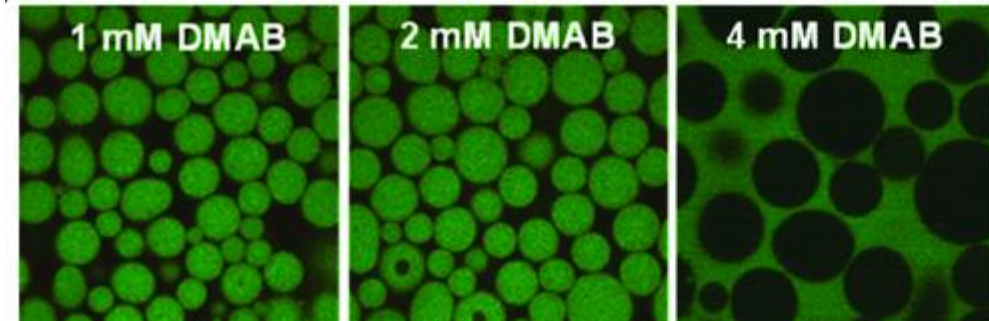
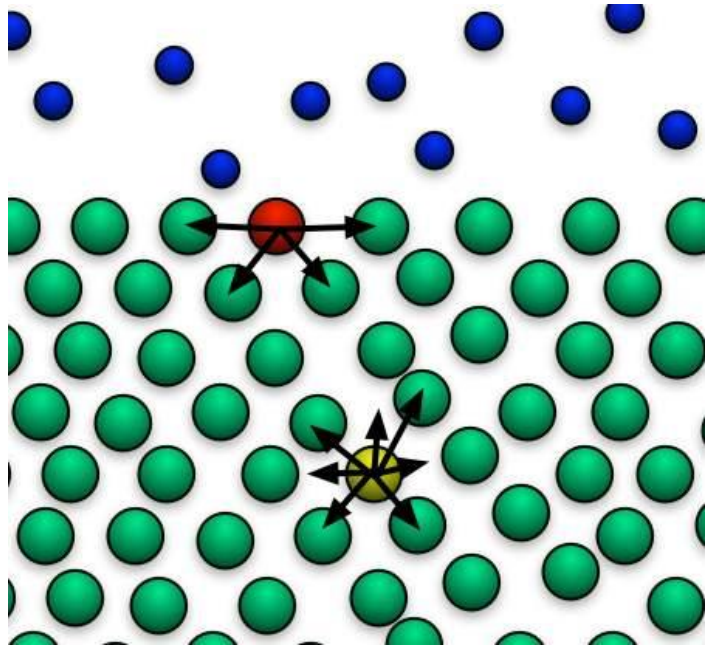
## 2nd law of thermodynamics

entropy is a concave function of its variables

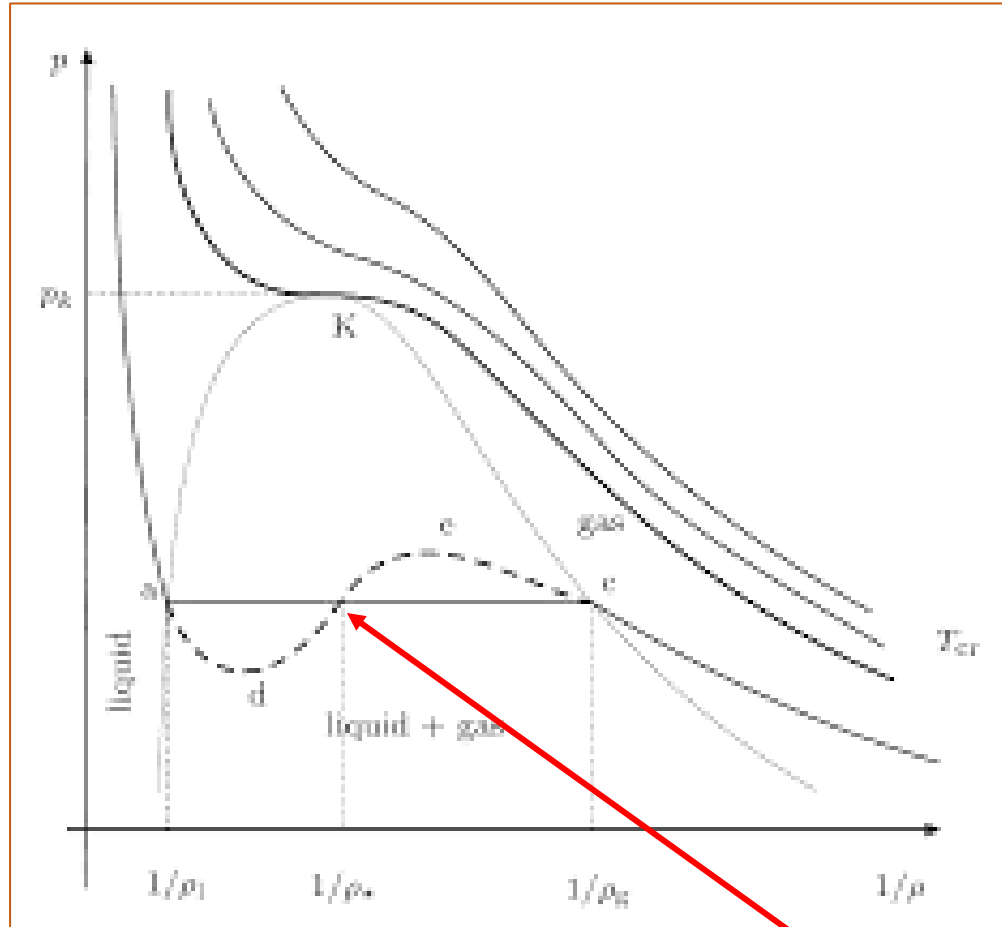
$$\frac{\partial^2 S}{\partial E^2} < 0$$

by analogy to mechanics, the situation  $\frac{\partial^2 S}{\partial E^2} > 0$ ,  
though forbidden, is called unstable

# Phase coexistence



# thermodynamic instability in *mean-field* approaches



1873

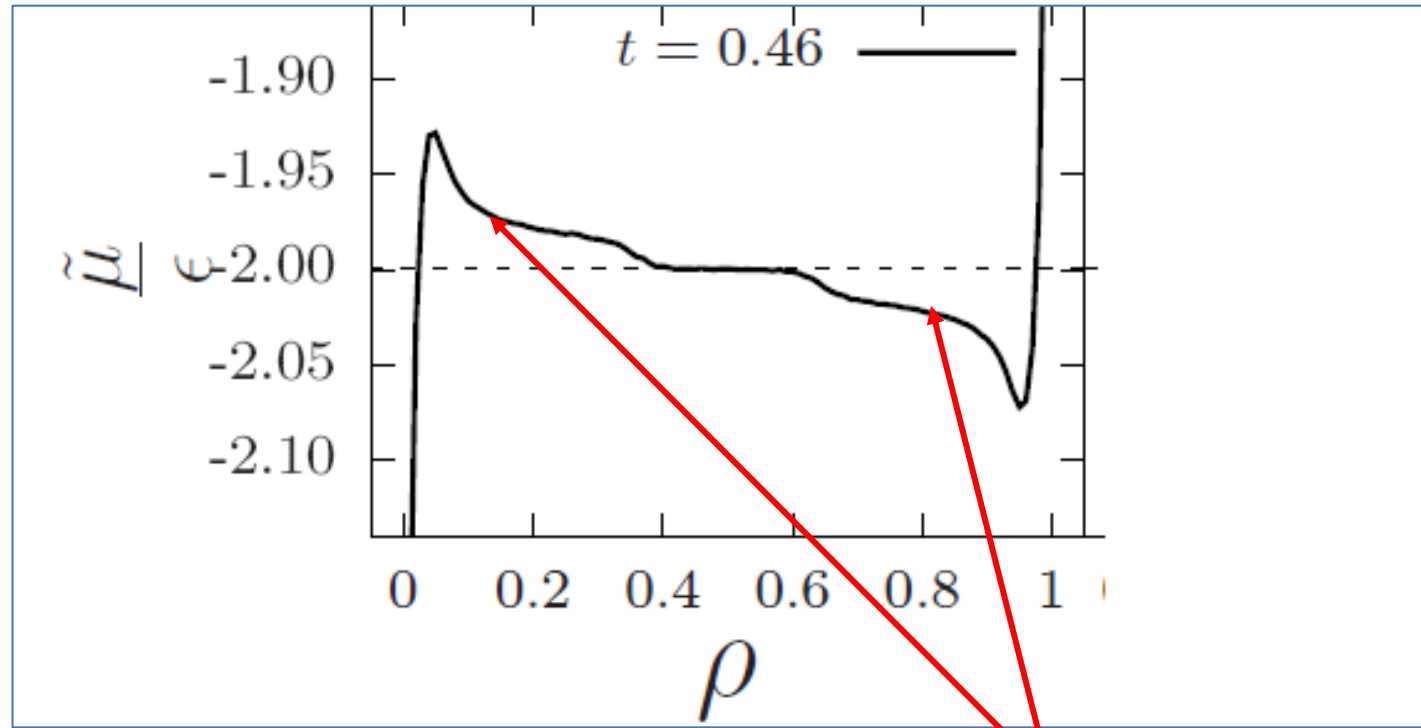
thermodynamic  
instability

$$\frac{\partial^2 F}{\partial V^2} > 0, \quad \text{2nd law}$$

Ok!  
Van der Waals loops – from  
mean field model  
calculations which **ignore**  
coexistence

# Thermodynamic instabilities in *numerical* experiments

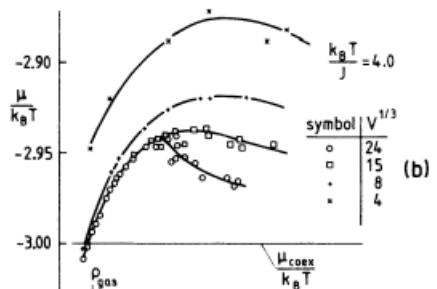
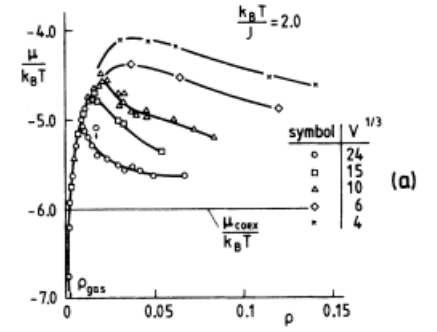
2d lattice gas



thermodynamic instabilities

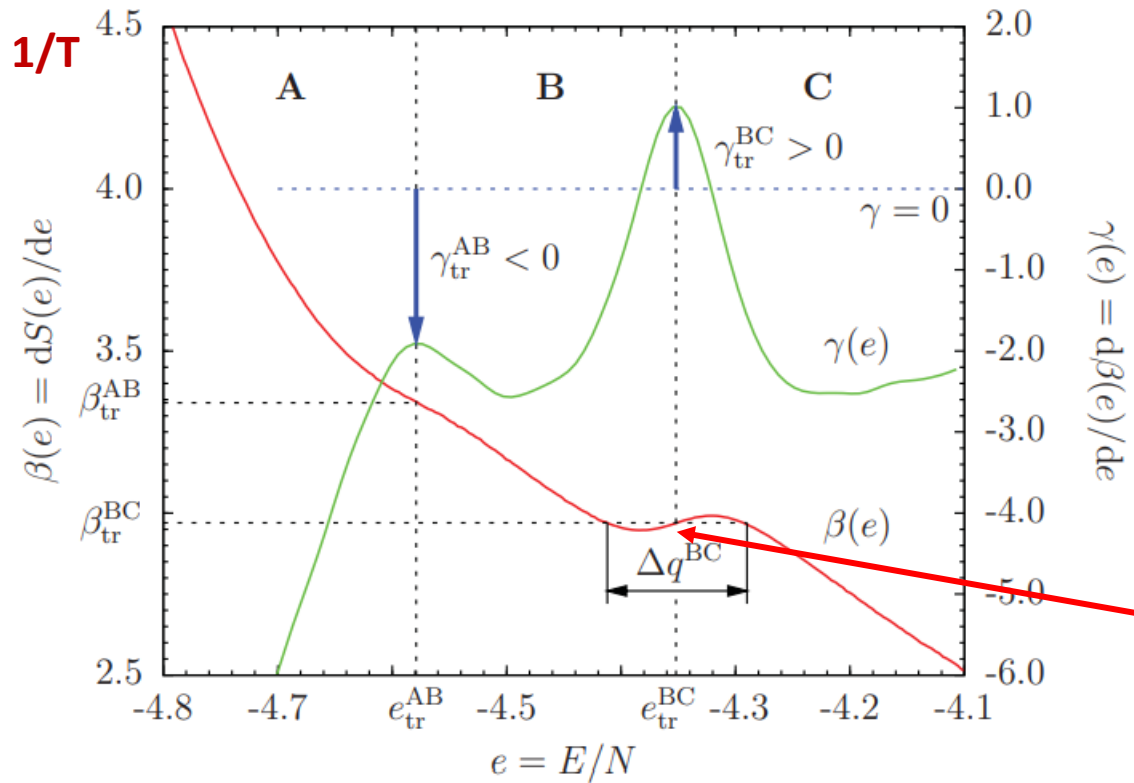
canonical ensemble simulations and *chemical potential* loops

2nd law demands  $\frac{\partial^2 F}{\partial N^2} > 0$



1984

# Numerical simulations and "instabilities"



microcanonical ensemble simulations and  
TEMPERATURE loops

thermodynamic  
instability

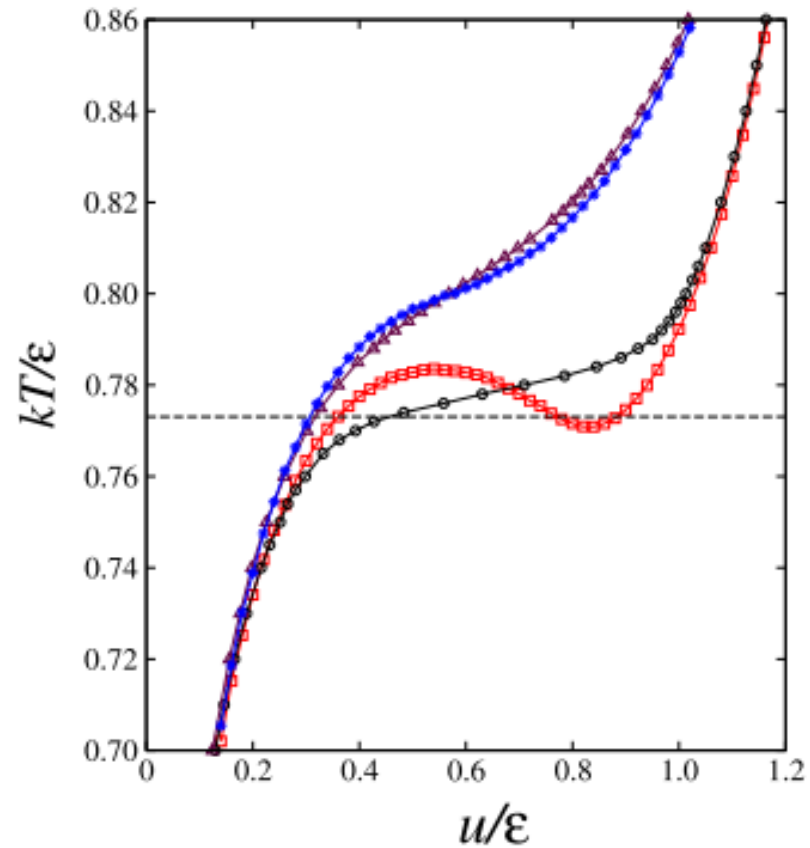
FIG. 1. (Color online) Inverse temperature  $\beta(e)$  and its derivative  $\gamma(e)$  as functions of the energy per particle,  $e = E/N$ , exemplified for an elastic polymer with 102 monomers.

PRE 2011,  
Landau group



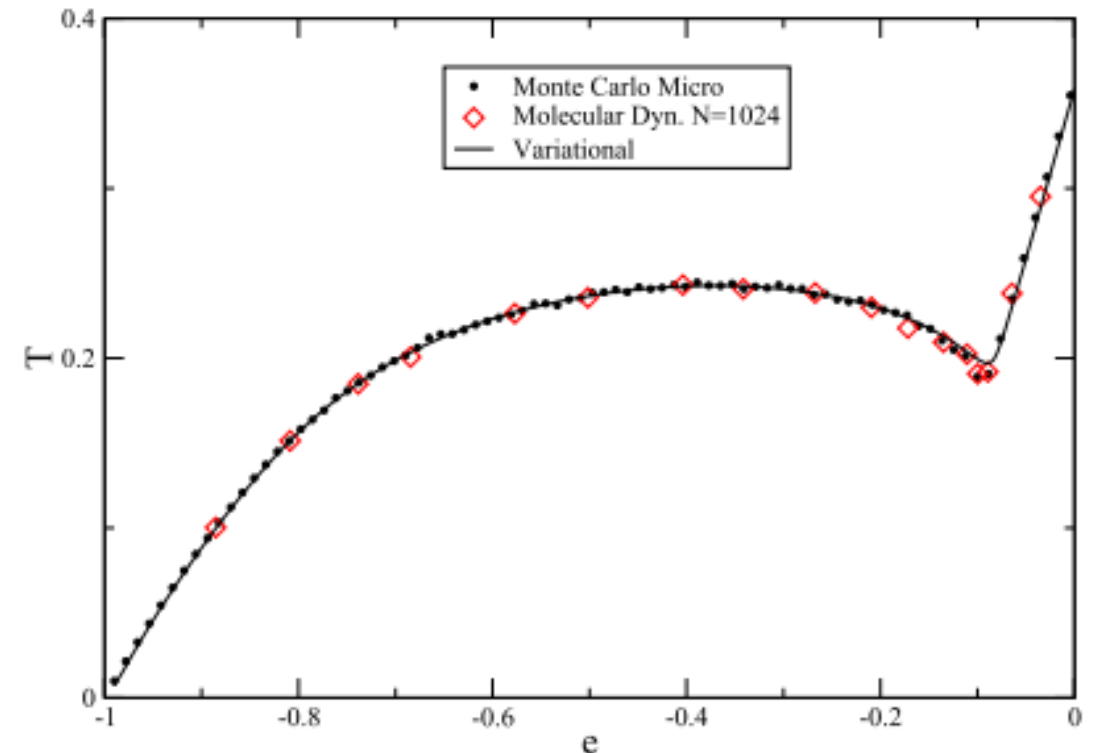
# Numerical simulations and “instabilities”

TEMPERATURE loops and negative specific heat



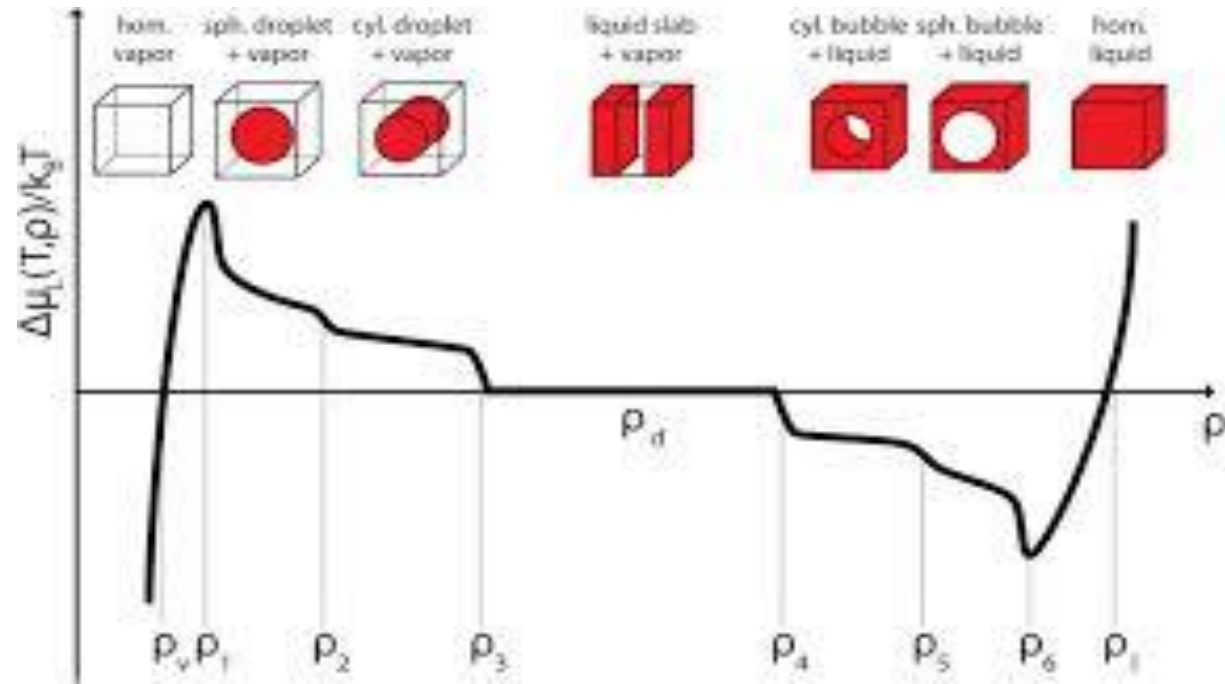
**Potts model, 2020**

**Long-range ring model, 2018**



11. Thermodynamic "instability" of the chemical potential does not exist

# Simulations: loops in the chemical potential



$\longleftrightarrow$   
**Aint cresce com densidade**

$\longleftrightarrow$   
**Aint diminui com densidade**

$\longleftrightarrow$   
**Aint = constante**

Binder's group (2012) LJ fluid

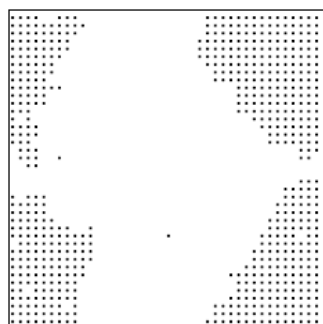
# Simulations: loops in the chemical potential



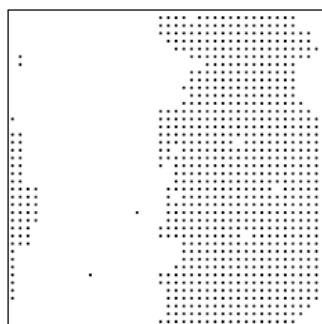
(a)  $\rho = 0,1$

(b)  $\rho = 0,2$

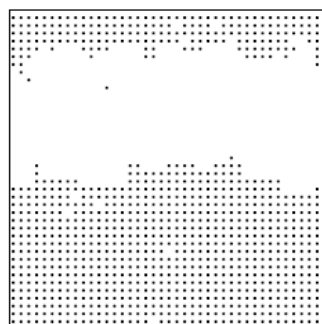
(c)  $\rho = 0,3$



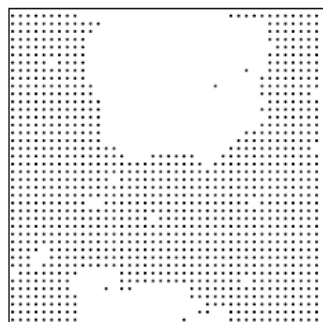
(d)  $\rho = 0,4$



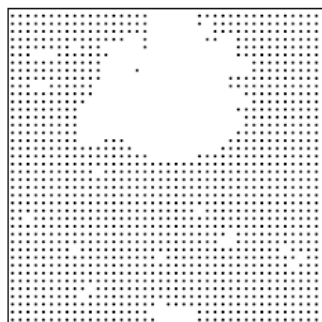
(e)  $\rho = 0,5$



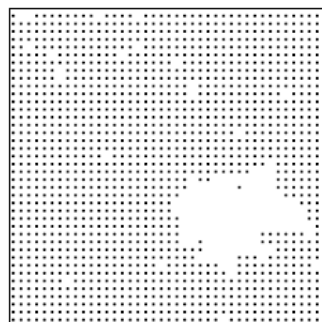
(f)  $\rho = 0,6$



(g)  $\rho = 0,7$

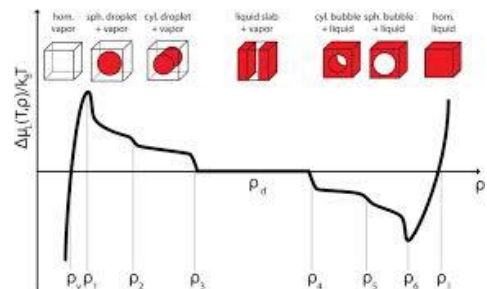


(h)  $\rho = 0,8$

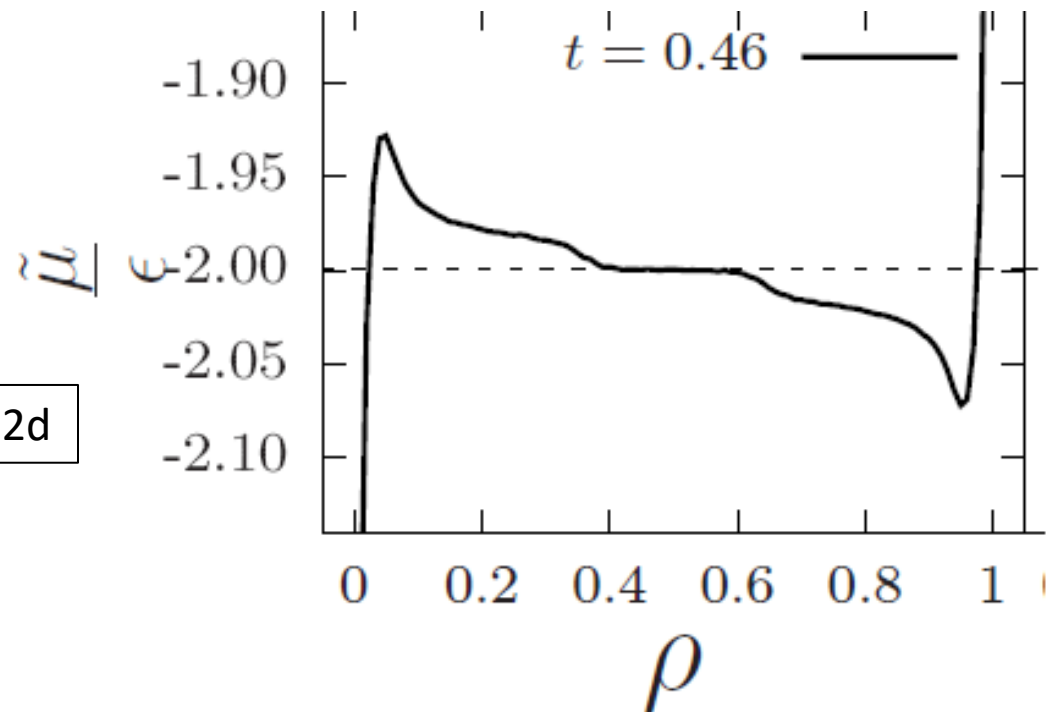


(i)  $\rho = 0,9$

3d



2d



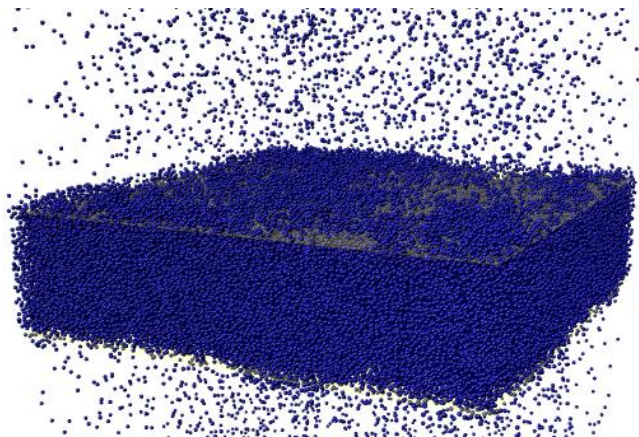
# THERMODYNAMICS OF COEXISTENCE

$$F_{cx}(T, V, N, A_{int}) = F_{bulk}(T, V, N) + F_{int}$$

$$F_{int} = \gamma A_{int}$$

surface  
tension

area of  
interface

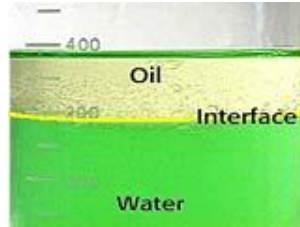


# Free energy and chemical potential

homogeneous system

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

system at coexistence



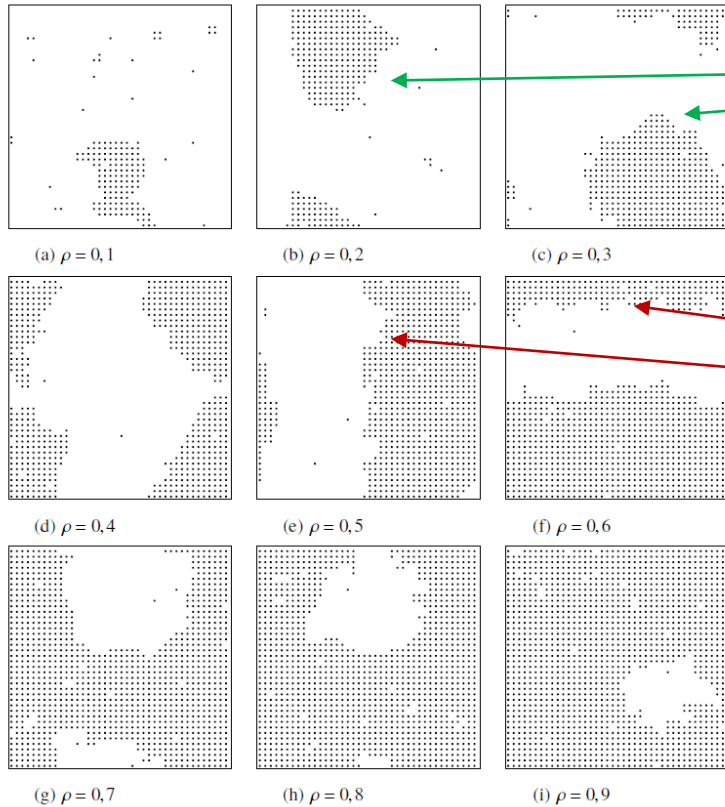
$$F_{cx}(T, V, N) = F_{bulk} + \gamma(T)A_{int}(T, V, N)$$

$$\mu_{cx}(T, V, N) = \left( \frac{\partial F_{cx}}{\partial N} \right)_{T, V, A_{int}}$$

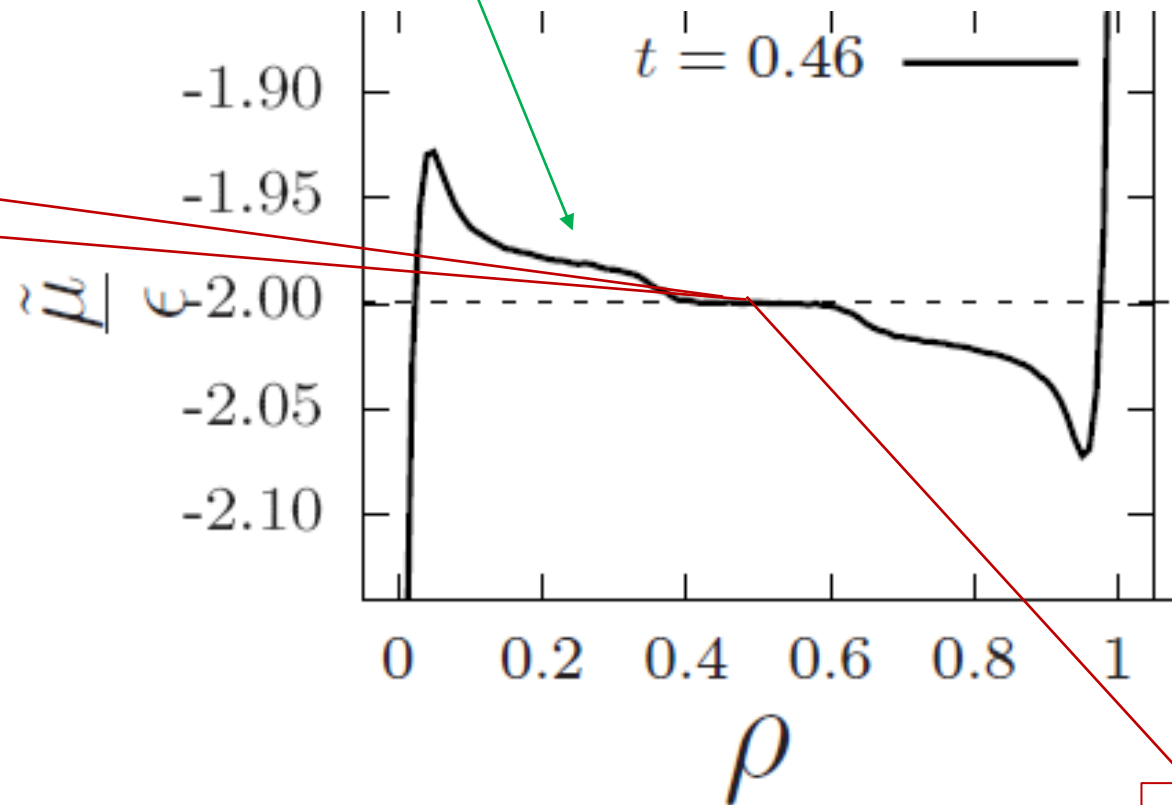
or

$$\tilde{\mu}_{cx}(T, V, N) = \left( \frac{\partial F_{bulk}}{\partial N} \right)_{T, V} + \gamma(T) \left( \frac{\partial A_{int}}{\partial N} \right)_{T, V}$$

# Loops and surface tension

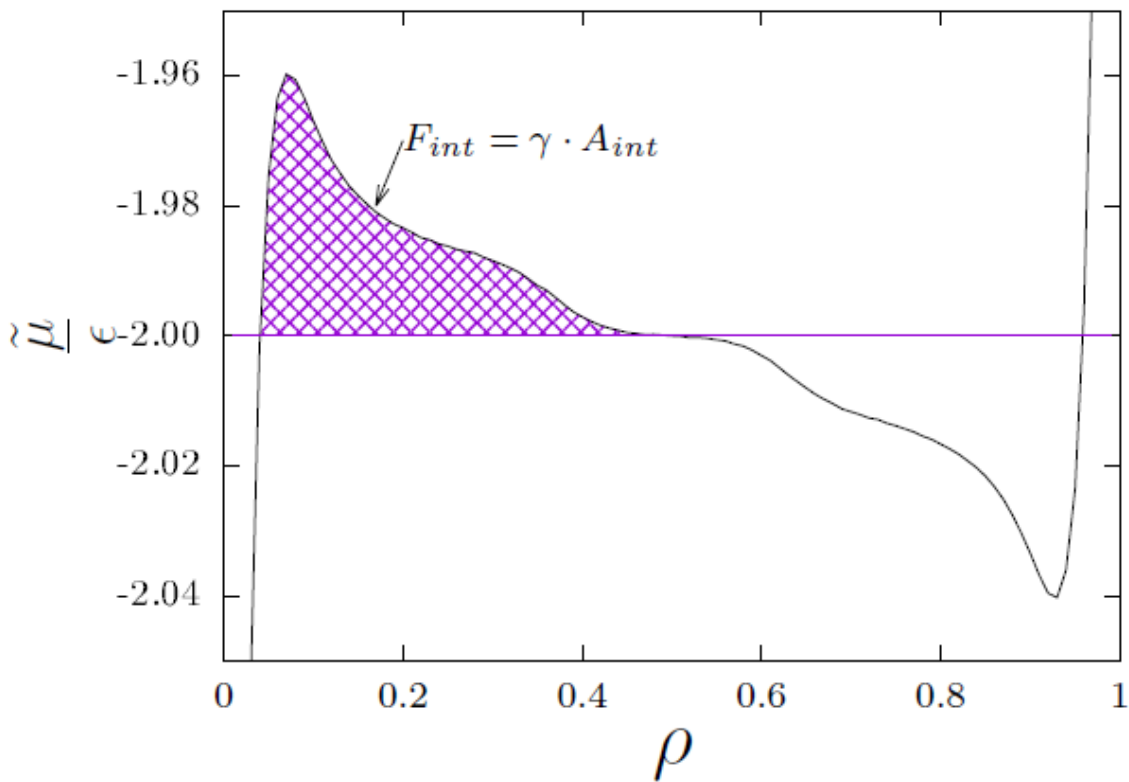


$$\gamma \left( \frac{\partial A_{int}}{\partial N} \right)_{T,V}$$

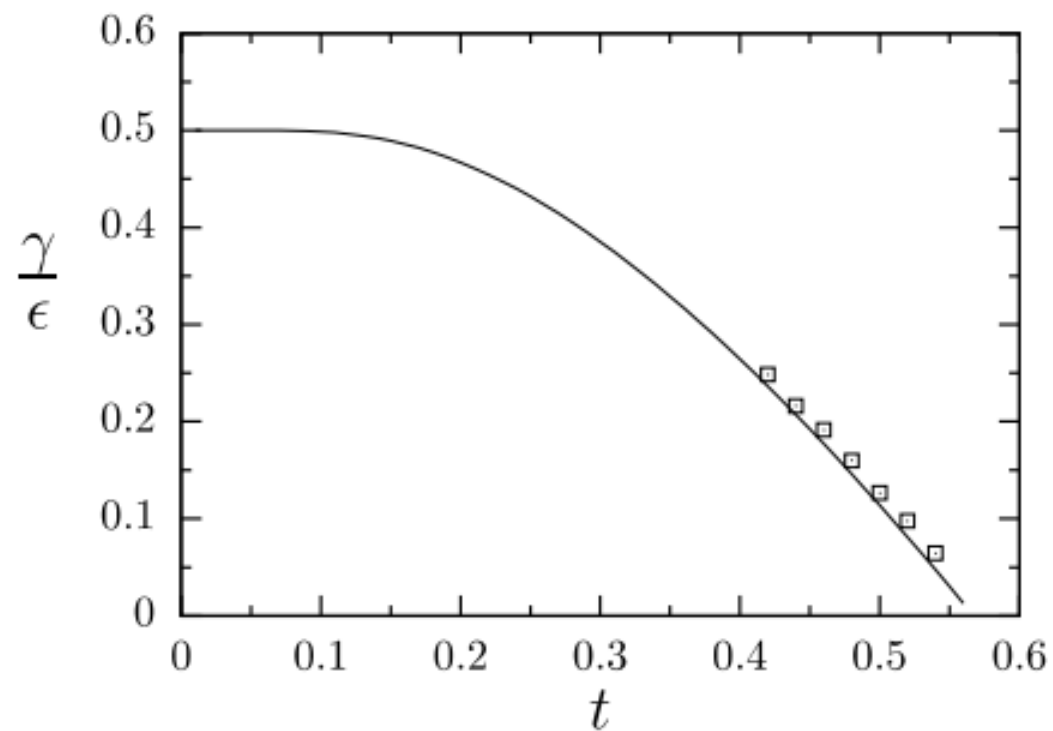


$$\mu(T, V, N)$$

# Our results for interface tension

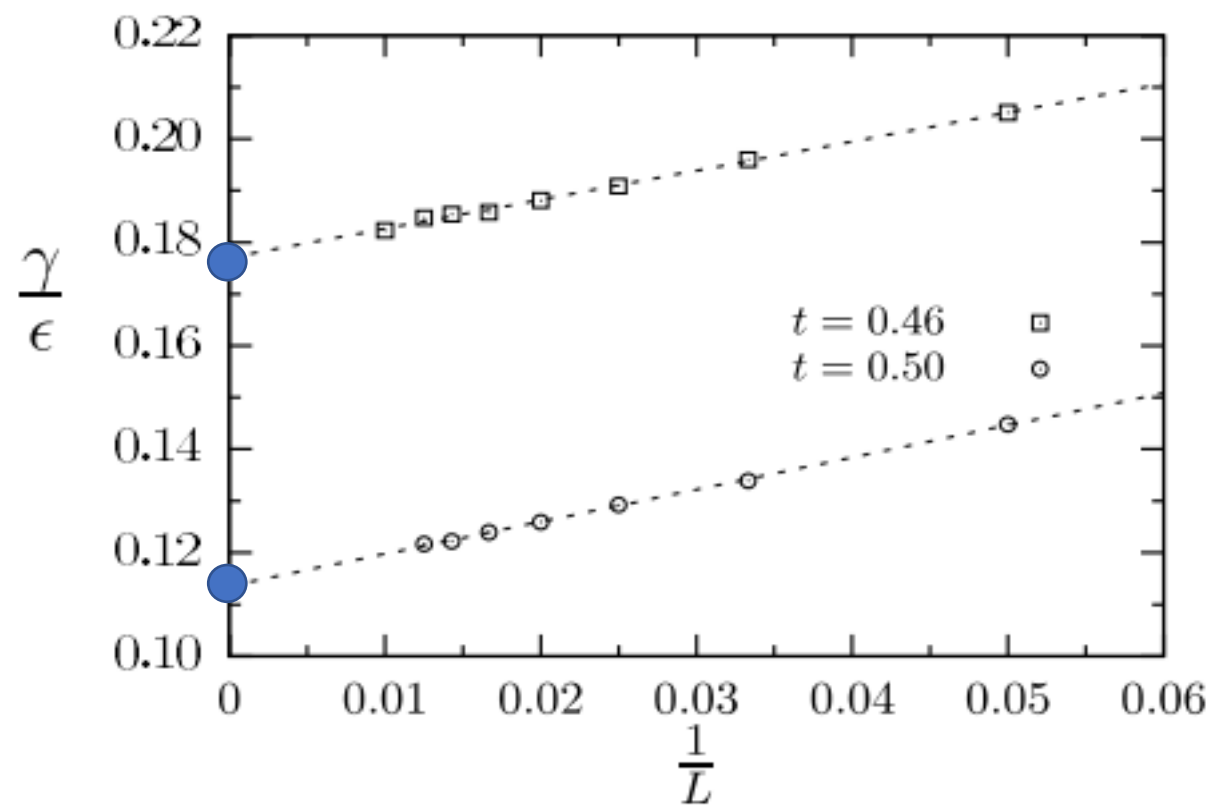


Exact result (Onsager 1944) x simulation data





# Our results for interface tension

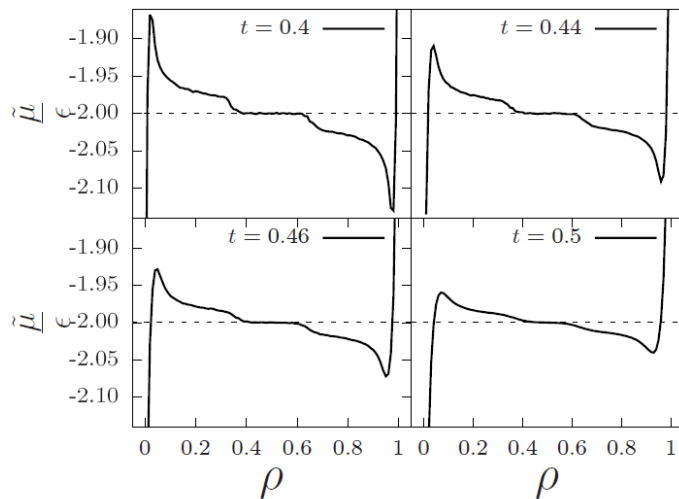
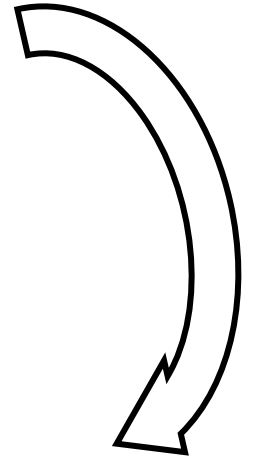


● Resultado exato de Onsager

# (Pseudo) Chemical potential in the *canonical* ensemble

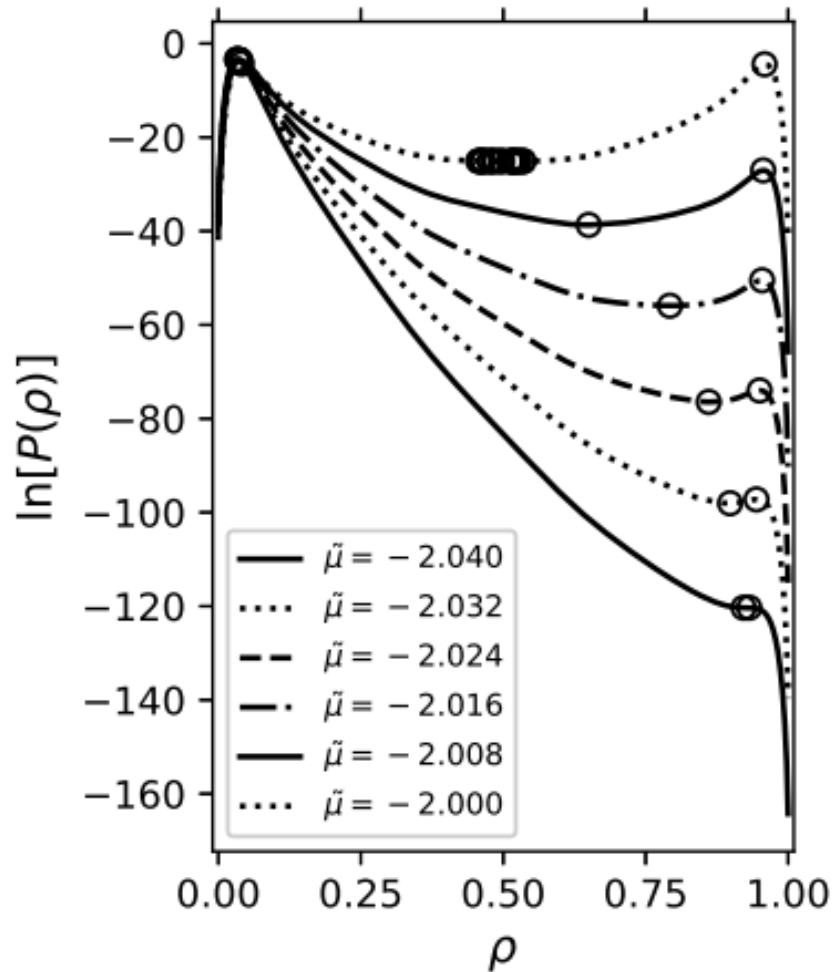
$$\frac{\partial F(T, V, N)}{\partial N} \approx F(T, V, N+1) - F(T, V, N) = -k_B T \ln \left[ \frac{Z(T, V, N+1)}{Z(T, V, N)} \right]$$

$$= -k_B T \ln \left[ \frac{1}{(N+1)} \left\langle \sum_{\vec{r}_{N+1}} \exp(-\beta \Delta E) \right\rangle \right]$$



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

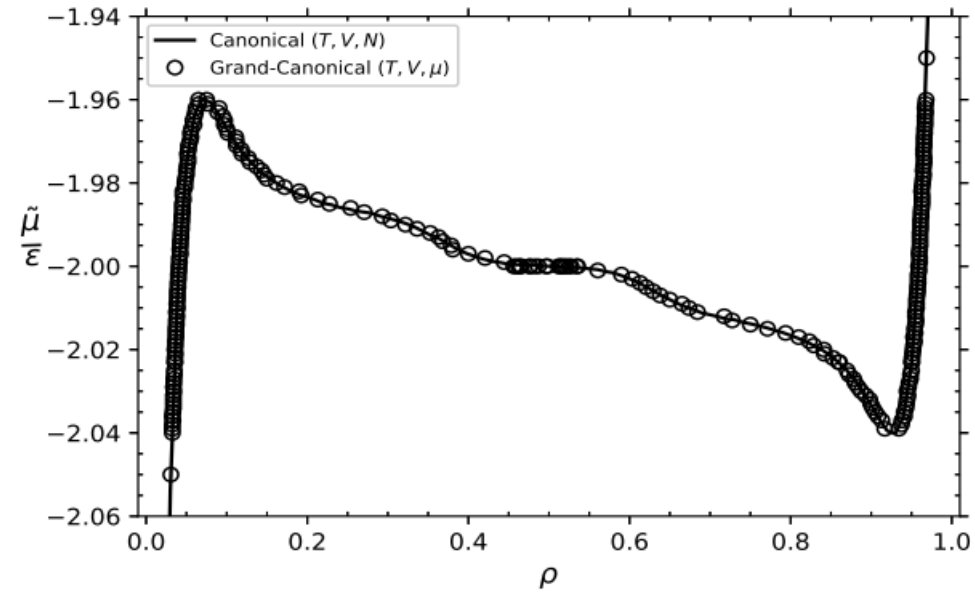
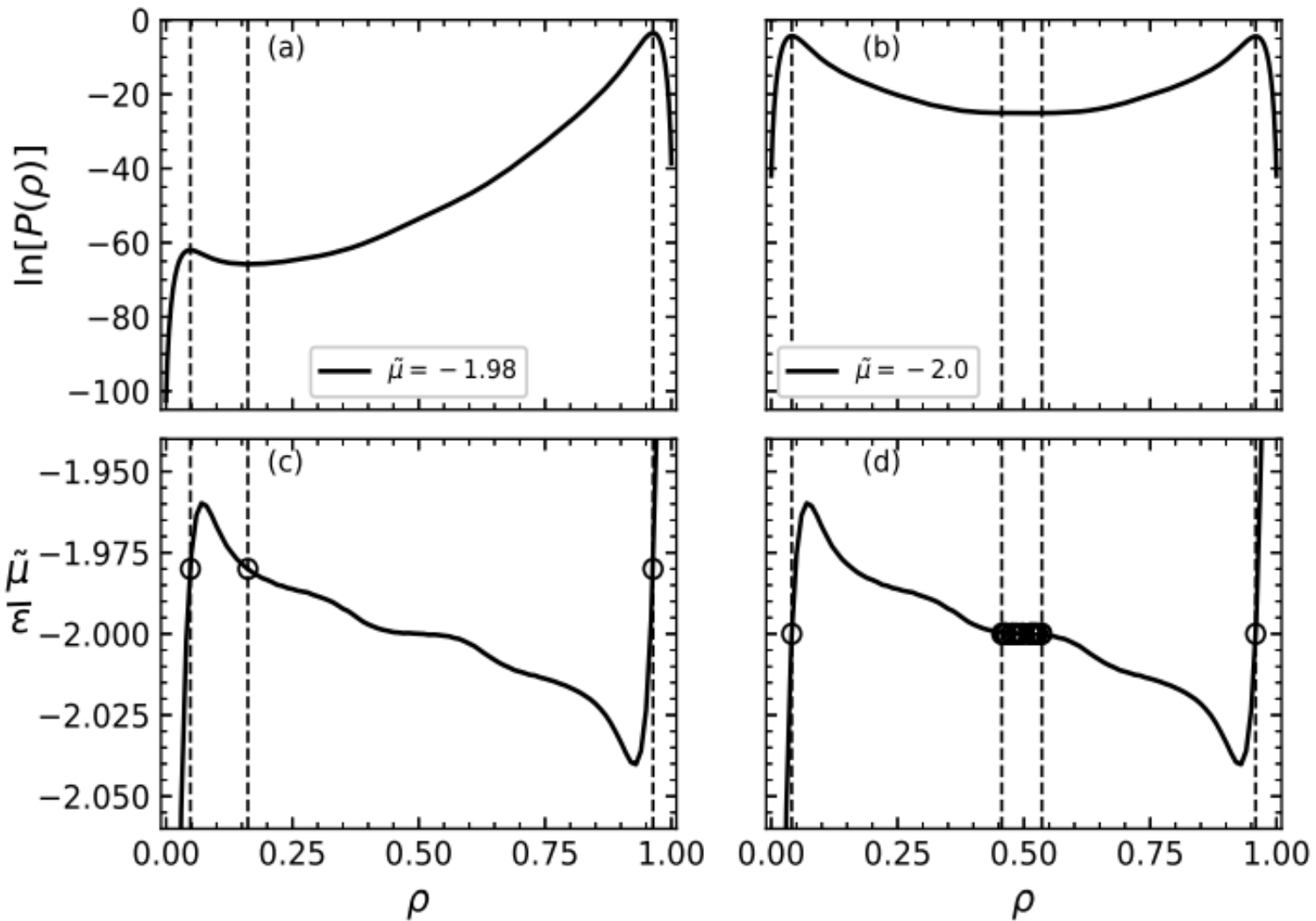
(pseudo) Chemical potential in the **grandcanonical** ensemble



$$P(N; T, V, \tilde{\mu}) = \frac{e^{\beta \tilde{\mu} N} Z_{cx}(T, V, N)}{\mathcal{E}(T, V, \mu)}$$

$$\left. \frac{\partial P(N)}{\partial N} \right|_{\bar{N}} = 0 \quad \leftrightarrow \quad \tilde{\mu} = \tilde{\mu}(\bar{N})$$

# Canonical - grand ensemble equivalence?



# Canonical - microcanonical equivalence?

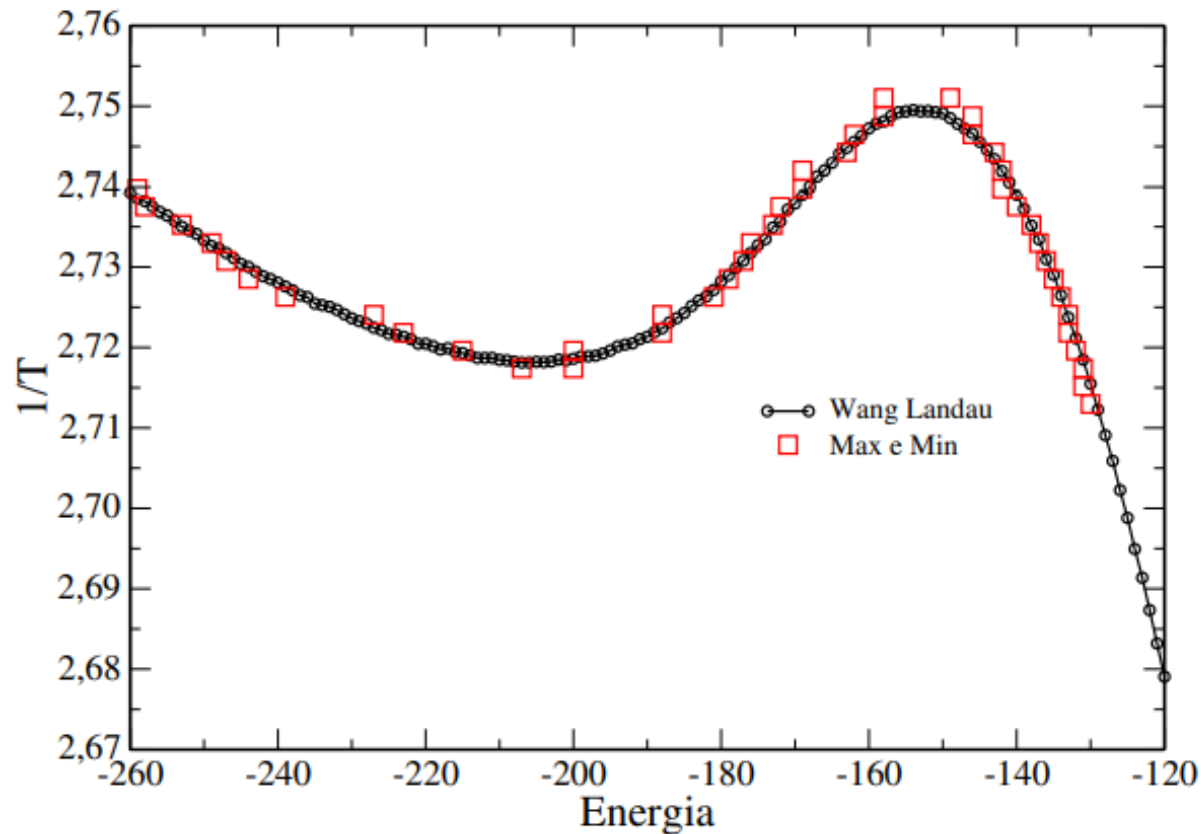


Figura 4.32 Comparação dos resultados obtidos para o inverso da temperatura em função da energia, através do método Wang Landau e a partir dos máximos e mínimos nas distribuições de energia (ensemble canônico). Rede de tamanho  $L = 200$  e 1% (ensemble microcanônico) de concentração (400 partículas).

## conclusions

- True phase coexistence chemical potential has no loops
- Interface tension is easily calculated in the canonical ensemble
- A word of caution: the role of the interface contribution must be investigated in the case of temperature loops