The penetrable-sphere fluid in the high-temperature, high-density limit

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Abstract

We consider a fluid of \( d \)-dimensional spherical particles interacting via a pair potential \( \phi(r) \) which takes a finite value \( \epsilon \) if the two spheres are overlapped \( (r < \sigma) \) and 0 otherwise. This penetrable-sphere model has been proposed to describe the effective interaction of micelles in a solvent. We derive the structural and thermodynamic functions in the limit where the reduced temperature \( k_B T / \epsilon \) and density \( \rho \sigma^d \) tend to infinity, their ratio being kept finite. The fluid exhibits a spinodal instability at a certain maximum scaled density where the correlation length diverges and a crystalline phase appears, even in the one-dimensional model. By using a simple free-volume theory for the solid phase of the model, the fluid-solid phase transition is located.

Key words: Penetrable-sphere model, Soft interactions, Spinodal instability, Fluid-solid phase transition

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Most of the theoretical studies and numerical applications of the theory of liquids in equilibrium is devoted to particles which interact according to unbounded spherically symmetric pair potentials [1,2]. Atomic and molecular fluids have been usually modeled in this way and a vast effort was done during the second half of the past century in order to understand systems such as hard spheres, the square-well model, or the Lennard–Jones liquid. The development of the integral equations of the theory of liquids, the Percus–Yevick (PY) approximation being among the most widely used in this context, and their solution for some simple models [1,2,3] were landmarks in the history of the theory of liquids.

In the last decade, the properties of fluids of particles interacting via \textit{bounded} pair potentials have been the subject of an increasing interest, the Gaussian core model \[4,5,6\] and the penetrable-sphere model \[5,6,7,8,9,10,11,12,13\] being among the most popular ones. The motivation for the study of fluids based upon this new class of interactions is two-fold. First, from a fundamental point of view, they are useful to unveil the weaknesses of standard integral equation theories and other approximations whose validity has only been assessed from applications to unbounded potentials. More consistent closure approximations arise from these studies \[10,11\]. From a more practical point of view, these models have also been proposed in order to understand the peculiar behavior of some colloidal systems, such as micelles in a solvent or star copolymer suspensions. The particles in these colloids are constituted by a small core surrounded by several attached polymeric arms. As a consequence of their structure, two or more of these particles allow a considerable degree of overlapping with a small energy cost \[6\]. An ultrasoft logarithmically divergent potential for short distances has also been proposed to describe the effective interaction between star polymers in good solvents \[14\]. These are a few particular cases of systems defining what is commonly known as “soft matter”, which has become an active field of research with many potential physical, chemical and engineering applications.

The penetrable-sphere (PS) interaction potential is defined as

\[
\phi(r) = \begin{cases} 
\epsilon, & r < \sigma \\
0, & r > \sigma, 
\end{cases}
\]

(1)

This model was suggested by Marquest and Witten \[15\] in the late eighties as a simple theoretical approach to...
the explanation of the experimentally observed crystallization of copolymer mesophases, where a simple cubic solid phase coexists with the disordered suspension. By arguments based on the internal energy alone, these authors claimed that, under the assumption of single-site occupancy, the stability of the simple cubic crystal was assured in a given domain of the phase diagram. On the other hand, density-functional theory \[8,9\] predicts a freezing transition to fcc solid phases with multiply occupied lattice sites. The existence of clusters of overlapped particles (or “clumps”) in the PS crystal and glass was already pointed out by Klein et al. \[7\], who also performed Monte Carlo simulations on the system.

In the fluid phase, the standard integral equation theories (e.g., PY and HNC) are not very reliable in describing the structure of the PS fluid, especially inside the core \[8\]. Other more sophisticated closures \[10\], as well as Rosenfeld’s fundamental-measure theory \[11\], are able to predict the correlations functions with high precision but, on the other hand, the signature for a spatially ordered phase (a divergent structure factor $S(k)$ for a finite wavenumber $k$) is not found with these methods. Recently, a mixture of colloids and non-interacting polymer coils has been studied \[12\], where the colloid-colloid interaction is assumed to be that of hard spheres and the colloid-polymer interaction is described by the PS model. The inhomogeneous structure of penetrable spheres in a spherical pore has also been investigated \[13\].

In order to shed further light on the properties of the PS system, in this Letter we focus on the high-temperature, high-density region of the phase diagram. As we will see later, this asymptotic region is mathematically equivalent to taking $\epsilon \to 0$ and $\sigma \to \infty$ in a scaled way, so that we recover rigorous results first derived by Gates \[16\] and by Grewe and Klein \[17\] in the more general framework of a class of Kac potentials. At the level of the thermodynamic properties, only zeroth-order results were given in Ref. \[17\], but here we provide the explicit first-order corrections. Moreover, we combine the exact free energy of the PS fluid with a free-volume estimate for the free energy of the PS crystal to obtain the freezing and melting points.

We start by observing that the Mayer function of the PS interaction is simply

$$f_{PS}(\rho) = \exp[-\phi(\rho)/k_BT] - 1 = x f_{HS}(\rho),$$

where $x = 1 - e^{-\epsilon/k_BT}$ is a parameter measuring the temperature of the system, $f_{HS}(\rho) = -\Theta(\rho - r)$ is the Mayer function of a hard-sphere (HS) system (\(\Theta\) being the Heaviside step function), $k_B$ is the Boltzmann constant and $T$ is the absolute temperature. Obviously, the PS model includes the HS fluid ($T \to 0$ or $x \to 1$) and the point-particle fluid ($T \to \infty$ or $x \to 0$) as special limits. The latter limit is assumed at finite number density $\rho$. However, a non-trivial limit is obtained if $x \to 0$ and $\rho \to \infty$ keeping the product (scaled density) $\hat{\rho} = \rho x$ finite. Although for high temperatures one has $x \approx \epsilon/k_BT$, it is more convenient to work with $x$ rather than with $k_BT/\epsilon$ as the control parameter.

Let us consider now the exact virial expansion of the cavity function $y(r) \equiv g(\rho) \exp[\phi(r)/k_BT]$, where $g(\rho)$ is the radial distribution function \[1\]. In the diagrammatic representation of the virial expansion of $y(r)$, each bond in a given diagram represents a Mayer function $f_{PS}(r) = x f_{HS}(r)$. Therefore,

$$y(r) = 1 + \sum_{n=1}^{\infty} \rho^n x^{n+1} \sum_{m=0}^{n(n+1)/2-1} x^m y_n^{(m)}(r),$$

where the HS function $y_n^{(m)}(r)$ is represented by the sum of diagrams having $2m$ root points (white circles), $n$ field points (black circles) and $n + 1 + m$ bonds. Setting $x = 1$ (zero-temperature limit), Eq. (3) becomes the virial series for hard spheres. On the other hand, in the high-temperature limit $x \to 0$ with $\rho \to \infty$ and $\hat{\rho} = \rho x$ finite, we get

$$y(r) = 1 + x \sum_{n=1}^{\infty} \rho^n y_n^{(0)}(r) + \mathcal{O}(x^2) = 1 + xw(r) + \mathcal{O}(x^2),$$

where the second equality defines the function $w(r)$. The functions $y_n^{(0)}(r)$ are represented by chain diagrams, i.e.,

$$y_n^{(0)}(r) = \sum_{n=0}^{n+1} \rho r^{n+1} - \frac{\rho}{\rho_n+1}.$$

By application of the convolution theorem, the Fourier transform of the function $w(r)$ is given by

$$\tilde{w}(k) = \rho \tilde{f}_{HS}(k)^2 \left[1 - \rho \tilde{f}_{HS}(k)\right]^{-1},$$

where $\tilde{f}_{HS}(k) = -(2\pi\sigma)^{d/2}k^{-d/2}I_{d/2}(k\sigma)$ is the Fourier transform of the HS Mayer function, $I_\nu(z)$ being the Bessel function. Similarly, the structure factor $S(k)$ and the direct correlation function $c(r)$ are

$$S(k) = \left[1 - \rho \tilde{f}_{HS}(k)\right]^{-1} + \mathcal{O}(x^2),$$

$$c(r) = xf_{HS}(r) + \mathcal{O}(x^2).$$

From Eqs. (4) and (8) it follows that the PY and HNC closures become exact to first order in $x$. The same happens with any sensible approximation which retains the chain diagrams of the virial expansion. It is worth noting that the non-linear Debye-Hückel for the radial distribution function of a system of charged particles can be derived by neglecting all but the chain diagrams, which are most weakly connected (and hence the most strongly divergent) ones \[1\]. More in general, the chain diagrams
determine the asymptotic long-distance behavior of correlation functions [2].

Besides the standard structure functions of the th liquids listed above we have found it useful in th to introduce an auxiliary function \( \gamma(r) \) as the \( \epsilon \) integral of \( w(r) \), namely \( w(r) = \partial \gamma(r)/\partial \eta \), where \( \rho v_\sigma \sigma^d \) is the scaled packing fraction, \( v_\sigma = (\pi/4)^{d/2} d/2 \) being the volume of a \( d \)-dimensional sphere diameter. In Fourier space,

\[
\tilde{\gamma}(k) = -\tilde{\eta} f_{\text{HS}}(k) - v_d \sigma^d \ln \left[ 1 - \tilde{\rho} f_{\text{HS}}(k) \right].
\]

We have verified that the values of \( \gamma(r) \) at \( r = r = \sigma \) satisfy the linear relation

\[
\gamma(\sigma) + \frac{2-d}{\tilde{\eta}} \gamma(0) = \frac{\tilde{\eta}}{2},
\]

which is crucial to prove the thermodynamic consis-between the virial and energy routes to the equa state. By standard application of statistical-meed formulas relating the correlation functions to the modynamic quantities [1], we have derived expr for the latter to first order in \( x \) in terms of the \( w(r) \) and \( \gamma(r) \) at \( r = 0 \) and \( r = \sigma \). The \( \sigma \) fergy per particle \( a_{ex} \), the compressibility factor \( p/ \the \) entropy per particle \( s_{ex} \), the \( \sigma \) cial potential \( \mu_{ex} \), the \( \sigma \) internal energy p the \( \sigma \) specific heat \( c_{ex} \) and the \( \sigma \) mothermal compressibility \( (\partial p/\partial \rho)_T/k_B T \) are li: Table 1. The second and third columns give the : and first-order contributions, respectively, in the expansions of those quantities in powers of \( x \) at \( \rho = px \). The zeroth-order terms are linear function (or \( \tilde{\eta} \)), i.e., the virial expansion truncated after t ond virial coefficient becomes exact in the limit. However, the first-order terms are highly nonlinear tions of the scaled density and so all the virial coef contribute.

Gates [16] and Grewe and Klein [17] consid class of Kac potentials of the form \( \phi(r) = \epsilon \phi' \)

| Quantity | \( \mathcal{O}(x^0) \) | \( \mathcal{O}(x) \) |
|----------|-----------------|-----------------|
| \( a_{ex}/k_B T \) | \( 2^{d-1}\tilde{\eta} \) | \( 2^{d-1}\gamma(\sigma) \) |
| \( p/\rho k_B T \) | \( 1 + 2^{d-1}\tilde{\eta} \) | \( 2^{d-1}\tilde{\eta} w(\sigma) \) |
| \( s_{ex}/k_B \) | 0 | \( 2^{d-1}\tilde{\eta} \) |
| \( \mu_{ex}/k_B T \) | \( 2^{d-1}\tilde{\eta} \) | \( 2^{d-1}[-\tilde{\eta} - 2^{d-1}w(0)] \) |
| \( u_{ex}/k_B T \) | \( 2^{d-1}\tilde{\eta} \) | \( 2^{d-2}[-\tilde{\eta} - 2^{d-1}w(0)] \) |
| \( c_{ex}/k_B \) | 0 | \( \frac{1}{2}\tilde{\eta} \partial \eta w(0)/\partial \eta \) |
| \( (\partial p/\partial \rho)_T/k_B T \) | \( 1 + 2^{d}\tilde{\eta} \) | \( 2^{d-1}\partial[\tilde{\eta} w(\sigma)]/\partial \tilde{\eta} \) |

The results for the pressure, the internal energy and the isothermal compressibility to zeroth-order in \( x \) were already given by Grewe and Klein [17]. However, Eq. (10) and the third column of Table 1 are, to the best of our knowledge, new results. The contributions of \( \mathcal{O}(x) \) are especially relevant in the case of the excess entropy and specific heat, since the corresponding \( \mathcal{O}(x^0) \)-terms vanish. Figure 1 shows the high-temperature limit of \( s_{ex}/(\epsilon/T) \) and \( c_{ex}/(\epsilon/T) \) versus \( \tilde{\eta}/\tilde{\eta}_0 \) (where \( \tilde{\eta}_0 \) will be defined below). The nonlinear density-dependence of both quantities is clearly observed.

As analyzed by Grewe and Klein [17,18], the PS fluid presents a spinodal point (Kirkwood instability) at a certain scaled density. A simple examination of Eqs. (6), (7) and (9) shows that these quantities are well defined for every real wavenumber \( k \) if and only if the maxi-

\[
\frac{s_{ex}}{\epsilon T} \quad \text{and} \quad \frac{c_{ex}}{\epsilon T} \quad \text{versus} \quad \tilde{\eta}/\tilde{\eta}_0 \quad \text{for} \quad d = 1 \quad \text{(dotted line)}, \quad d = 2 \quad \text{(dashed line)} \quad \text{and} \quad d = 3 \quad \text{(solid line)}.
\]
which implies that the correlation length diverges with a critical exponent \( \nu = \frac{1}{2} \) as the density approaches the maximum density [19]. Moreover, the correlation function \( w(r) \) behaves as \( w(r) \approx (1 - \tilde{\eta}/\tilde{\eta}_0)^{-1/2} \omega(r) \), where the scaling function \( \omega(r) \) is given by

\[
\omega(r) = \frac{(2\pi)^{-d/2-1}}{\sqrt{2} \tilde{\rho}_0 \sigma^d} (k_0 \sigma)^{-d-1} (k_0 r)^{-d/2+1} J_{d/2-1}(k_0 r).
\]

(12)

So, the first-order contribution \( w(r) \) to the cavity and radial distribution functions diverges as \( \tilde{\eta} \) tends to the maximum value \( \tilde{\eta}_0 \). On the other hand, the auxiliary function \( \gamma(r) \) remains finite in that limit. According to Table 1, the first-order coefficients in \( x \) of the pressure, the entropy, the chemical potential and the internal energy diverge as \( (1 - \tilde{\eta}/\tilde{\eta}_0)^{-1/2} \) when \( \tilde{\rho} \to \tilde{\rho}_0 \), while the coefficients of the specific heat and the isothermal compressibility diverge as \( (1 - \tilde{\eta}/\tilde{\eta}_0)^{-3/2} \). Equation (12) implies that \( \omega(r) \sim (k_0 r)^{-d/2+1} \cos(k_0 r - (d - 1)\pi/4) \) for large \( k_0 r \), so the correlations at \( \tilde{\eta} = \tilde{\eta}_0 \) oscillate with a wavenumber \( k_0 \), the amplitude decaying algebraically. The first maximum of \( \omega(r) \) (apart from the one at \( r = 0 \)) occurs at a value \( r = r_0 \) such that \( k_0 r_0 \) is the second zero of \( J_{d/2-1}(z) \). The quantity \( r_0 \) represents the distance between nearest neighbors at \( \tilde{\eta} = \tilde{\eta}_0 \). It is given in Table 2 for \( d = 1 - 5 \).

![Plot of \( w(r) \) and \( S(k) \) (see inset) at \( \tilde{\eta}/\tilde{\eta}_0 = 0.1 \) (dotted line), 0.5 (dashed line) and 0.9 (solid line) for \( d = 1 \).](image)

Table 2

| \( d \) | \( \eta_{kp} \) | \( k_0 \sigma \) | \( r_0/\sigma \) | \( \tilde{\eta}_0 \) | \( \tilde{\eta}_f \) | \( \tilde{\eta}_{ms} \) |
|---------|----------------|--------------|--------------|-------------|-----------|-------------|
| 1       | 1              | 4.49         | 1.40         | 2.30        | 1.00      | 1.00        |
| 2       | \( \sqrt{\pi}/6 \approx 0.91 \) | 5.14         | 1.37         | 1.89        | 0.90      | 0.95        |
| 3       | \( \sqrt{2\pi}/6 \approx 0.74 \) | 5.76         | 1.34         | 1.45        | 0.63      | 0.69        |
| 4       | \( \pi^2/16 \approx 0.62 \) | 6.38         | 1.32         | 1.07        | 0.37      | 0.41        |
| 5       | \( \sqrt{2\pi^2}/30 \approx 0.47 \) | 6.99         | 1.30         | 0.76        | 0.22      | 0.26        |

On physical grounds, it is expected that the freezing transition from the stable fluid to the stable solid occurs at a scaled density \( \tilde{\eta}_f \) smaller than the value \( \tilde{\eta}_0 \) at the spinodal instability. We have estimated the values of the scaled packing fraction at freezing (\( \tilde{\eta}_f \)), at melting (\( \tilde{\eta}_{ms} \)) and at the point of marginal stability (\( \tilde{\eta}_{ms} \)), by using for the PS solid phase a simple free-volume theory based on the one for the HS solid [8,20]. In the basic picture of the PS solid [6,7,8], the lattice sites are occupied by “clusters” of spheres that overlap each other. A particle inside one of these clusters performs random motions but excursions beyond the lattice distance are forbidden because of the large energy cost associated with overlappings with particles in the neighbor clusters. In the high-temperature limit these clusters are expected to contain typically a large number of particles. We will suppose that, on average, this number scales as \( \alpha/x \) (where \( \alpha \) is a density-dependent parameter to be determined), so \( \tilde{\eta}_f/(\alpha/x) = \tilde{\eta}_f/\alpha = \eta/\alpha \) is the packing fraction of the clusters. Consequently, the excess internal energy per particle of the PS solid is \( e_{ex}^{solid}/k_B T = \alpha/2 \). Under the assumption

\[ \xi/\sigma = (q\sigma)^{-1} \approx 2^{-1/2} (1 - \tilde{\eta}/\tilde{\eta}_0)^{-1/2}, \]

(11)
that every cluster behaves as a hard-core particle with a free volume \( v_{\text{free}}(\eta/\alpha) \), where

\[
v_{\text{free}}(\eta) = \frac{\eta d}{\rho} \left[ 1 - \left( \frac{\eta}{\eta_{\text{cp}}} \right)^{1/d} \right]^d
\]

(13)

is an estimate of the free volume of a hard sphere in a crystal with packing fraction \( \eta \) \([8,20]\) and \( \eta_{\text{cp}} \) is the HS close-packing fraction, we have estimated the excess entropy per particle of the PS solid as

\[
\frac{s_{\text{ex}}^\text{solid}}{k_B} = d \ln \left[ 1 - \left( \frac{\hat{\eta}}{\alpha \eta_{\text{cp}}} \right)^{1/d} \right] + d \ln 2.
\]

(14)

Given a value of \( \hat{\eta} \), the parameter \( \alpha \) is determined by minimizing the free energy \( a_{\text{ex}}^\text{solid} = u_{\text{ex}}^\text{solid} - T s_{\text{ex}}^\text{solid} \). In this way we find that \( \alpha(\hat{\eta}) \) is the solution of the algebraic equation \( \hat{\eta}/\eta_{\text{cp}} = \alpha^{d+1}/(2 + \alpha)^d \), so that

\[
\frac{a_{\text{ex}}^\text{solid}(\hat{\eta})}{k_B T} = \frac{\alpha(\hat{\eta})}{2} + d \ln \left[ \frac{1}{2} + \frac{\alpha(\hat{\eta})}{4} \right].
\]

(15)

The pressure and the excess chemical potential of the high-temperature PS solid are then \( p_{\text{ex}}^\text{solid}/k_B T = 1 + \alpha(\hat{\eta})/2 \), \( \mu_{\text{ex}}^\text{solid}(\hat{\eta})/k_B T = \alpha(\hat{\eta}) + d \ln [1/2 + \alpha(\hat{\eta})/4] \). In Fig. 3 we have plotted the excess free energy per particle of the solid and the fluid phases for \( d = 3 \).

The excess internal energy and the excess entropy of the solid are also plotted. For the fluid we have used the zeroth-order approximation given in Table 1, so \( a_{\text{ex}}^\text{fluid}(\hat{\eta})/k_B T \approx 0 \), \( \mu_{\text{ex}}^\text{fluid}(\hat{\eta})/k_B T \approx 2^{d-1} \hat{\eta} \) and \( s_{\text{ex}}^\text{fluid}(\hat{\eta})/k_B \approx 0 \). While the solid has a smaller entropy than the fluid, it requires less internal energy. As the density increases, the latter effect dominates over the former and the solid becomes more stable than the fluid. The (scaled) density of marginal stability \( \eta_{\text{ms}} \) is determined by the condition \( a_{\text{ex}}^\text{solid} = a_{\text{ex}}^\text{fluid} \). The (scaled) freezing and melting densities are obtained from the equality of the pressure and the chemical potential in both phases: \( p_{\text{ex}}^\text{fluid}(\hat{\eta}_{\text{fs}}) = p_{\text{ex}}^\text{solid}(\hat{\eta}_{\text{ms}}) \), \( \mu_{\text{ex}}^\text{fluid}(\hat{\eta}_{\text{fs}}) = \mu_{\text{ex}}^\text{solid}(\hat{\eta}_{\text{ms}}) \).

The values of \( \hat{\eta}_{\text{ms}}, \hat{\eta}_{\text{fs}} \) and \( \hat{\eta} \) are given in Table 2 for \( d = 1–5 \). We observe that our heuristic estimates for the characteristic densities of the fluid-solid transition are typically less than half the upper bound density \( \hat{\eta}_0 \).

In this paper we have focused on the high-temperature domain \( x \to 0 \) of the \( d \)-dimensional PS model. When the exact diagrammatic expansion of the cavity function is considered, it turns out that \( x \) acts as an ordering parameter, so that the first-order term contains only chain diagrams, which can be easily resummed, yielding mean-field expressions. If the unscaled packing fraction \( \eta \) is kept finite, one arrives at the trivial case of non-interacting particles. If, on the other hand, one explores the high-density regime \( \eta = \hat{\eta}/x \), much more interesting results appear. To zeroth-order in \( x \) \([17]\), the thermodynamic quantities are described by the second virial coefficient alone, but the first-order corrections exhibit a rich nonlinear dependence on \( \hat{\eta} \). The fluid presents a spinodal instability at the upper bound density \( \eta_0(x) = \hat{\eta}_0/x \), but this is preempted by a first-order phase transition to the solid at the freezing density \( \eta_\text{fs}(x) = \hat{\eta}_\text{fs}/x \). It seems natural to expect that a similar situation applies for finite and low temperatures, except that the \( x \)-dependence of \( \eta_0(x) \) and \( \eta_\text{fs}(x) \) is more complicated than in the high-temperature limit. From that point of view, it can be conjectured that the zero-temperature limit
(where the PS model reduces to the HS model) of the upper bound density is \( \lim_{x \to 1} \eta(x) = \eta_{p} \). Analogously, \( \lim_{x \to 1} \eta_{f}(x) = \eta_{f}^{HS} \), where \( \eta_{f}^{HS} \) is the freezing packing fraction of the HS fluid. Since \( \eta_{p} < \hat{\eta}_{0} \) (cf. Table 2) and \( \eta_{f}^{HS} < \hat{\eta}_{f} \), it seems plausible that the products \( x\eta(x) \) and \( x\eta_{f}(x) \) are smoothly decreasing functions of \( x \) bounded between the values \( \hat{\eta}_{0} \) and \( \hat{\eta}_{f} \), respectively, at \( x = 0 \) and the values \( \eta_{p} \) and \( \eta_{f}^{HS} \), respectively, at \( x = 1 \). This suggests the possibility of constructing a simple approximate theory for the PS model spanning the whole temperature spectrum, by interpolating between the successful PY theory for hard spheres (zero temperature) and the mean-field-theory results (high temperatures). We are currently working along these lines and further results will be published elsewhere.

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