Simulating nanoscale dielectric response

A. C. Maggs
Laboratoire de Physico-Chimie Théorique, UMR CNRS-ESPCI 7083, 10 rue Vauquelin, 75231 Paris Cedex 05, France.

R. Everaers
Max-Planck-Institut für Physik komplexer Systeme, Nöthnitzer Str. 38, Dresden, Germany

We introduce a constrained energy functional to describe dielectric response. We demonstrate that the local functional is a generalization of the long ranged Marcus energy. Our re-formulation is used to implement a cluster Monte Carlo algorithm for the simulation of dielectric media. The algorithm avoids solving the Poisson equation and remains efficient in the presence of spatial heterogeneity, nonlinearity and scale dependent dielectric properties.

PACS numbers: 05.20.-y, 05.10.Ln, 77.22.-d, 61.20.Qg

The response of dielectric materials leads to important modifications of the bare electrostatic energy of charges \[ \frac{q^2}{8\pi\varepsilon_0} \]. Even on microscopic scales many important qualitative insights result from the application of the macroscopic laws of electrostatics. For example, a large part of the solvation free energy of an ion in water is understood in terms of the Born self energy of an ion, \[ \frac{q^2}{8\pi\varepsilon_0 a} \] where \( \varepsilon \) is the macroscopic dielectric constant of the solvent and \( a \) an atomic scale; similarly many essential features of ion channels can be explained by a continuum description of high dielectric channels through low dielectric membranes \[ 2, 3 \].

On the nm-scale the dielectric response is in general non-local \[ D_r = \int \epsilon_{r,r'} E_{r'} d^3r' \] where \( D \) is the electric displacement and \( E \) the electric field. In Fourier space the field energy of a homogeneous fluid is given by

\[ U_{elec} = \sum_q \epsilon(q) \frac{E^2(q)}{2}. \tag{1} \]

where \( \epsilon(q) \) is now a scale dependent dielectric constant with \( \epsilon(q) = \epsilon(q)E(q) \). If we take water as an example \[ 5 \] we learn that starting from \( \epsilon \approx 80 \) at \( q = 0 \), the dielectric constant of water drops to \( \epsilon = 20 \) at a wavelength which is comparable to the Bjerrum length of a monovalent ion (7 Å); below a wavelength of \( \sim 5 \AA \) \( \epsilon \) diverges and becomes negative. Moreover, many situations of practical interest require the inclusion of non-linear effects such as dielectric saturation or surface ordering and alignment \[ 6 \].

Recently, we introduced an algorithm which permits the calculation of electrostatic interactions in heterogeneous local dielectric media without solving the Poisson equation \[ 7 \]. The idea is to generate long ranged electrostatic interactions dynamically via local interactions between charges, the medium and the electric field. On first sight, it seems straightforward to replace the field energy \( U = \int D_r^2/2\epsilon_r d^3r \) used in \[ 7 \] by eq. \[ 1 \]. However, this approach is fundamentally flawed: the method would allow one to treat unphysical systems with \( 0 < \epsilon(q) < 1 \) while becoming unstable for real materials in which the dielectric constant becomes negative.

In this letter we present a generalization of the Marcus energy for polarizable media \[ 8 \] written in terms of the true, independent thermodynamic variables in the problem \[ 4, 9 \]: the electric polarization of the medium, \( P \), and the displacement, \( D \). We show that our formalism is capable of reproducing the full range of the linear dielectric response seen in nature including negative dielectric constants. \[ 4, 9 \]. In addition, we demonstrate that the same techniques can be used to study non-linear or polar dielectrics at essentially identical computational cost. The key feature is the use of a cluster algorithm \[ 10 \] for the equilibration of the field degrees of freedom. Similarly to related problems for classical \[ 11 \] and quantum spins \[ 12 \] the numerical effort per autocorrelation time can be reduced from \( O(L^2) \) sweeps with \( z > 0 \) to \( O(L^0) \) sweeps. The prefactor in this scaling depends on the dielectric properties.

We now introduce the energy functional. There are two contributions to the energy of a dielectric medium. Firstly, the energy density \( E^2/2 = (D-P)^2/2 \) of the electric field; secondly, an elastic polarization energy, \( G(P) \), due to short ranged interactions between molecules. We start by expressing \( G \) as a general quadratic function of \( P \) with a short ranged kernel \( K_{r,r'} \) which we describe more fully below. In a heterogeneous system \( K \) varies from place to place in the sample; it contains all the material properties. Thus,

\[ U = \int \frac{(D_r - P_r)^2}{2} d^3r + \int \frac{P_r K_{r,r'} P_{r'}}{2} d^3r d^3r' \tag{2} \]

We use units with \( \varepsilon_0 = 1 \) and periodic boundary conditions. Furthermore, \( D \) is constrained by Gauss’ law, \( \nabla \cdot D = \rho = 0 \). In the following we demonstrate the equivalence of our formalism to the standard theory of dielectric media \[ 13, 14, 15 \].

We first work at zero temperature; this will allow us to calculate the relationship between the dielectric constant \( \epsilon(q) \) defined in eq. \[ 1 \] and the kernel \( K(q) \) in eq. \[ 2 \]. We
minimize eq. (2) subject to the constraint of Gauss’ law with the help of a Lagrange multiplier \( \phi \). We consider the stationary points of the functional

\[
A = U - \int d^3r \phi (\text{div } D - \rho) \quad (3)
\]

We will pass rather freely between the full integral form, eq. (2), and an operator notation in which all components of a field are grouped in a single vector and \( K \) is a matrix. The variational equations are:

\[
\begin{align*}
\delta \phi & : \quad \text{div } D - \rho = 0 \\
\delta P & : \quad P - D + K P = 0 \\
\delta D & : \quad D - P + \text{grad } \phi = 0
\end{align*}
\]

(4)

We indeed find from the variational equations that if we define \( E \equiv D - P \) then the relation between the polarization and the electric field is \( P = \chi E \), where \( \chi = K^{-1} \) is the susceptibility to the electric field, \( E = -\text{grad } \phi \). We now solve eq. (4) for \( P \) in terms of \( D \) and substitute in eq. (2). We find eq. (4) with

\[
\epsilon(q) = 1 + K^{-1}(q)
\]

(5)

We have reproduced all the standard relations between \( E \), \( P \), \( \phi \) and \( D \) of electrostatics, as well as the energy eq. (1) which should be the minimum of the functional eq. (2). Similarly, we can show that our Ansatz is equivalent to the Marcus polarization functional [8, 13, 14]: we use eq. (4) to eliminate the constrained field \( D \) and express eq. (2) in terms of the polarization \( P \) and the bare electric field \( E_0 = -\text{grad } \phi_0 \) generated by the free charges in vacuum: \( \nabla^2 \phi_0 = -\rho \):

\[
U_p = \frac{1}{2} \int d^3r \, d^3r' \frac{\text{div } P_r \cdot \text{div } P_{r'}}{|r - r'|} - \int E_0 \cdot P \, d^3r + \frac{1}{2} \int P_r K_{r, r'} P_{r'} \, d^3r \, d^3r' + \frac{1}{2} \int E_0^2 \, d^3r
\]

(6)

It is instructive to rewrite Eq. (6) in the operator notation:

\[
U_p = \frac{1}{2} P(T + K)P - E_0 \cdot P + \frac{E_0^2}{2}
\]

(7)

\( T \) denotes \( |q\rangle \langle q| \rightarrow -\frac{3|q||q|^{-1}}{4\pi^2} + \frac{i}{2} \delta(r) \) in real space. The field \( P \) interacts with itself via the long ranged dipole-dipole potential.

We now consider the stability of the functional eq. (2) for \( q \neq 0 \), in order to check that the energy is a true minimum, not just a stationary point. The longitudinal constraint of eq. (3) freezes \( D \); only fluctuations of \( P \) are free. The coefficient of \( P^2 \) in eq. (2) is \( V_0(P) = P(1 + K)P/2 \). In order for fluctuations in \( P \) to be bounded (so that the ground state is stable) we require that eigenvalues of \( (1 + K) \) are positive. Now express \( V_0(P) \) in terms of the field \( E \) and eliminate \( K \) for \( \epsilon \) using eq. (5):

\[
V_0(E) = \frac{\epsilon(q)(\epsilon(q) - 1)}{2} E^2 > 0
\]

(8)

Stability implies that \( \epsilon(q)(\epsilon(q) - 1) > 0 \), so that \( \epsilon \geq 1 \) or \( \epsilon \leq 0 \). The expression eq. (8) is indeed that given in [9] for the effective potential of the electric field. Stable modes with \( \epsilon(q) < 0 \) (such as those seen in water) correspond to \( -1 < K(q) < 0 \). We conclude that our constrained energy eq. (2) is capable of reproducing the full range of dielectric response seen in nature and leads to the correct band of forbidden response functions \( 0 < \epsilon(q) < 1 \) where the system becomes thermodynamically unstable: in electrostatics there can be no equivalent of diamagnetic response, which might seem plausible from the conventional energy eq (1).

We now generalize to finite temperatures and study the partition function

\[
Z = \int dP \, dD \, e^{-\beta U} \prod_r \delta(\text{div } D(r) - \rho(r))
\]

(9)

We shall integrate over either \( P \) or \( D \) to find the finite temperature generalizations of eq. (1) and eq. (6): The \( P \) degrees of freedom are Gaussian, when we integrate over them we find the constrained partition function

\[
Z = \frac{1}{\sqrt{1 + K}} \int dD e^{-\beta \int \frac{D^2}{2} d^3r \prod_r \delta(\text{div } D - \rho)}
\]

(10)

where we have dropped unimportant numerical prefactors. This constrained integral over \( D \) was studied in detail in [7]. When dielectric properties are local, so that \( K(r, r') = \kappa(r) \delta(r - r') \), eq. (10) describes particles interacting through an electrostatic potential which is a solution to the Poisson equation, \( \text{div } (\epsilon \text{grad } \phi) = -\rho \), with \( \epsilon(r) = 1 + 1/\kappa(r) \). In addition it gives the Keesom potential between fluctuating, classical dipoles.

Rather than integrating over \( P \) we integrate over \( D \) in eq. (10): the \( \delta \)-function constraint is imposed using the identity \( 2\pi \delta(x) = \int e^{ixz} d\phi \). The integral over \( D \) is then Gaussian, as is that subsequently performed over \( \phi \). We find

\[
Z = \int dP e^{-\beta U_p} \quad U_p \text{ is the energy of eq. (6).}
\]

This is our principal formal result. It shows that with the energy functional eq. (2) integrating over the constrained field \( D \) generates results which are equivalent to using the long ranged Marcus functional eq. (6).

The treatment of the stability of the field \( P \) requires generalization at finite temperature: We must distinguish between the longitudinal and transverse parts of the operator \( K \) when \( q \neq 0 \): \( K_{\parallel} \). From eq. (2) we calculate the fluctuations of the polarization field. Longitudinal fluctuations give

\[
\beta S(q) = \beta \langle \delta P \cdot \delta P \rangle_{\parallel}(q) = \frac{1}{1/(1 + K_{\parallel}(q))}
\]

whereas for the transverse modes

\[
\beta \langle \delta P \cdot \delta P \rangle_{\perp}(q) = \frac{1}{1/(1 + K_{\perp}(q))}
\]

we have dropped unimportant numerical prefactors.
2/\kappa L(q), so that the eigenvalues of \kappa L must also be positive. Combining these two expressions we find the fluctuations in \kappa L for small q:

\begin{align}
\beta \langle \delta \kappa \cdot \delta \kappa \rangle_{q \to 0} &= \frac{1}{(1 + K)} + \frac{2}{K} \to \frac{(2\epsilon + 1)(\epsilon - 1)}{\epsilon} \\
\beta \langle \delta \kappa^2 \rangle_{q = 0} &= \frac{3}{K(0)} = 3(\epsilon - 1)
\end{align}

(11)

where we have used the fact that \kappa L becomes isotropic at small q. These expressions are familiar from the Kirkwood theory of dielectrics and will be used to extract dielectric constants from our simulations. Using these expressions is always numerically challenging since they link the dielectric properties to fluctuations in the polarization field. Accurate results require simulations which are many times longer than the equilibration time.

\begin{figure}[h]
\centering
\includegraphics[width=\textwidth]{dielectric.png}
\caption{Dielectric constant deduced from polarization fluctuations for the dielectric eq. (5), \( L = 64 \). Data plotted as a function of \(|q|\) with \(|q|^2 = 2 \sum_i (1 - \cos q_i)\). \((\gamma, \kappa)\) are \((5, -2.3), (2.5, -1.5), (1, -1.0), (0.5, -0.9)\). Four days simulation per curve on a Pentium-4 processor.}
\end{figure}

By choosing appropriate kernels \kappa L we can introduce semi-microscopic models of dielectric media with a great variety of dielectric properties. A systematic approach is to use a Landau-Ginsberg expansion of the free energy for the polarization field. The lowest order terms (corresponding to a linear theory \( G = \kappa L/\kappa P^2 \)) are given by

\begin{equation}
G = \frac{1}{2} \int \left\{ \kappa P^2 + \kappa_2 (\text{curl} P)^2 + \kappa_4 (\text{div} P)^2 \right\} d^3r
\end{equation}

(12)

Eigenvalues of \kappa L are \((\kappa + \kappa_2 q^2)\), transverse eigenvalues are \((\kappa + \kappa_4 q^2)\). The dispersion laws split at \(O(q^2)\). Stability implies that \(\kappa, \kappa_2 \) and \(\kappa_4 \) must all be positive. From eq. (5) the dielectric constant is \(\epsilon(q) = 1 + 1/(\kappa + \kappa_2 q^2)\). It falls off monotonically with wavevector.

Until now we have worked with linear media, which as we have shown analytically reproduce the standard theory of dielectric media. However our approach is not limited to linear models. Consider soft Langevin dipoles where the length constraint is imposed by an energy function \( G = \int \gamma (P^2 - P^2_0)^2 d^3r \). Dipoles with long ranged interactions described by the operator T in eq. (7) have long been used to describe polar solvents. In contrast to linear models, they exhibit a saturation of the polarization degrees of freedom when interacting with strongly charged objects. To generate, in addition, scale dependent dielectric effects we include derivative terms in the free energy:

\begin{equation}
G = \int \left\{ \gamma (P^2 - P^2_0)^2 + \frac{\kappa_2 (\text{div} P)^2}{2} + \frac{\alpha (\text{grad} \text{div} P)^2}{2} \right\} d^3r
\end{equation}

(13)

We are particularly interested in the case \(\kappa_2 < 0\) in order to produce systems with \(\epsilon(q) < 0\), together with \(\alpha > 0\), necessary for stability at large wavevectors. At interfaces other contributions to \( G \) such as \( \int \text{grad} \kappa \cdot \kappa \cdot \kappa \cdot \kappa \) select a preferred direction for the polarization and can be used to study ordering by surfaces. We leave such considerations, however, to future work. In our first simulations we used \(\alpha = -0.4\kappa_2\), \(P^2_0 = 7.5/\gamma\).

We discretize the fields on a simple cubic lattice of side \( L \) so that \( E \) and \( P \) are associated with the \( 3L^3 \) links. The constrained field \( D \) is sampled by a cluster (worm) algorithm invented to study quantum spin models. We sample \( P \) with the Metropolis algorithm. The worm modifies a large cluster of \( O(L^3) \) variables while conserving \( \text{div} D \). We define a sweep as \( 3L^3 \) Monte Carlo tries for \( P \) and one worm for \( D \). We measure \( \beta S(q) \) and determine \( \epsilon(q) = 1/(1 - \beta S(q)) \). The results are plotted for several sets of parameters in Figure 1. Passage of \( \beta S(q) \) through 1 gives rise to poles in the dielectric properties, leading to some of the major qualitative features known in water: Firstly, a long wavelength dielectric constant satisfying \( \epsilon(0) > 1 \), secondly, a band of wavevectors with negative dielectric constant, thirdly, convergence of \( \epsilon \) to 1 for large \( q \).

A central point of this letter is the demonstration of the computational efficiency of our approach. In the following we compare a linear, non-local model eq. (12), a heterogeneous, linear, local model, and a non-linear model consisting of soft Langevin dipoles eq. (13) We determine equilibration times with a blocking method. Starting from \( N = 2^n \) recordings, \( x(t) \), one calculates an estimate of the mean and standard error for blocks of data of length \( b = 2^m \) with \( 0 \leq m < n \). We studied the dynamics of variable \( x(t) = P^2(t, q = 0) \), used to measure the \( q = 0 \) dielectric constant through eq. (11) Blocking analysis leads to a monotonically increasing estimate of the standard error, in \( \langle x \rangle \), \( \sigma(b) \). When \( b \) the block
size has reached the autocorrelation time of the simulation the standard error converges to $\sigma^2 = 2\tau_{int}\langle \delta x^2 \rangle / N$, where $\tau_{int}$ is the integrated autocorrelation time. We calculated the blocking curves for various values of system size and model parameters, Figure 4. Systems of different size $L$ have blocking curves which superpose with no rescaling of the data; the relaxation time (in sweeps) of the algorithm is independent of the system size. The cluster algorithm is indeed characterized by a dynamic exponent $z = 0$ and not hindered by the heterogeneous material properties. When we modify the dielectric properties we need to rescale both horizontal and vertical axes where $\tau_0$ scaled with $N$. Properties we need to rescale both horizontal and vertical axes to superpose data. We find that the scaling variables are $N\sigma^2(b)/\chi_0\langle \delta x^2 \rangle$ as a function of $b/\chi_0$ where $\chi_0$ is the $q = 0$ susceptibility; for the heterogeneous system we used the appropriate $\chi_0$ for the large $\epsilon$ region. Thus the simulation is slowed by a factor $\chi_0$ when dielectric properties change. For $\chi_0 = 1$ $\tau_{int} \sim 2$ sweeps when simulating with a simple quadratic energy for the polarization fluctuations. When using the soft Langevin dipole the simulation is approximately six times slower.

The appearance of a long time scale in high dielectric media can be understood as being due to the large ratio of the amplitude of transverse to longitudinal fluctuations $2(1 + K^{-1}) = 2e$, which splits the experimental longitudinal and transverse relaxation time scales. This same splitting limits the efficiency of our algorithm. $O(\epsilon)$ sweeps are needed to fully equilibrate the system and to generate the Keesom - van der Waals interactions. Note, however, that the autocorrelation time of the longitudinal modes which are important for interactions between charges remains $O(1)$ sweeps even when the transverse and $q = 0$ modes are slow.

We conclude that our approach allows the investigation of electrostatic interactions in heterogeneous, non-linear and non-local dielectric media. The small computational costs for treating more complicated (elastic) polarization energies are due to our local formulation of the problem. Long ranged interactions are not calculated explicitly, but generated through a constrained energy functional for the electric field. This is in marked contrast to the conventional global solution of the Poisson equation. The equivalent minimization of the functional eq. (12) can be written as $P = (T + K)^{-1}E_0$. Since updating the inverted operator $(T + K)$ in computer simulations is very time consuming, most implicit solvent schemes rely on approximate solutions of the macroscopic laws of electrostatics in heterogeneous dielectric media. Experience shows that the inherent advantages of the formulation in terms of local fields are not lost in off-lattice Molecular Dynamics implementations. We therefore believe that the present work opens the way to the development of more realistic implicit solvents models for (bio)molecular simulations.

Collaboration financed by Volkswagenstiftung.

1. M. Born, Z. Phys. 1, 45 (1920).
2. A. Parsegian, Nature 221, 844 (1969).
3. J. Zhang, A. Kamenev, and B. Shklovskii, Phys. Rev. Lett. 95, 148101 (2005).
4. O. V. Dolgov, D. A. Kirzhnits, and E. G. Maksimov, Rev. Mod. Phys. 53, 81 (1981).
5. P. A. Bopp, A. A. Kornyshev, and G. Sutmann, Phys. Rev. Lett. 76, 1280 (1996).
6. P. Ball, Nature 423, 25 (2003).
7. A. C. Maggs, J. Chem. Phys. 120, 3108 (2004).
8. R. A. Marcus, J. Chem. Phys. 24, 966 (1956).
9. D. Kirzhnits, Uspekhi Fizicheskii Nauk 119, 357 (1976).
10. L. Levrel et al., Pramana 64, 1001 (2005).
11. H. Swendsen and J.-S. Wang, Phys. Rev. Lett. 58, 86 (1986).
12. F. Alet and E. S. Sorensen, Phys. Rev. E 67, 015701 (2003).
13. M. Marchi et al., J. Chem. Phys. 114, 4377 (2001).
14. B. U. Felderhof, J. Chem. Phys. 67, 493 (1977).
15. R. L. Fulton, J. Chem. Phys. 63, 77 (1975).
16. J. G. Kirkwood, J. Chem. Phys. 7, 911 (1939).
17. A. A. Kornyshev and G. Sutmann, Phys. Rev. Lett. 79, 3435 (1997).
18. J. Florian and A. Warshel, J. Phys. Chem. B 101, 5583 (1997).
19. H. Flyvbjerg and H. G. Petersen, J. Chem. Phys. 91, 461 (1989).
20. D. Kivelson and H. Friedman, J. Phys. Chem. 93, 7026 (1989).
21. D. Bashford and D. Case, An. Rev. Phys. Chem. 51, 129 (2000).
22. I. Pasichnyk and B. Dümmeg, J. Phys. Cond. Mat. 16, S3999 (2004).
23. J. Rottler and A. C. Maggs, Phys. Rev. Lett. 93, 170201 (2004).