On a Type of Self-Avoiding Random Walk with Multiple Site Weightings and Restrictions

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We introduce a new class of models for polymer collapse, given by random walks on regular lattices which are weighted according to multiple site visits. A Boltzmann weight $\omega$ is assigned to each $(l+1)$-fold visited lattice site, and self-avoidance is incorporated by restricting to a maximal number $K$ of visits to any site via setting $\omega_l = 0$ for $l \geq K$. In this paper we study this model on the square and simple cubic lattices for the case $K = 3$. Moreover, we consider a variant of this model, in which we forbid immediate self-reversal of the random walk. We perform simulations for random walks up to $n = 1024$ steps using FlatPERM, a flat histogram stochastic growth algorithm. Unexpectedly, we find evidence that the existence of a collapse transition depends sensitively on the details of the model.

I. INTRODUCTION

The transition of a flexible macromolecular chain from a random-coil conformation to a globular compact form, called coil-globule transition, has been a subject of extensive theoretical and experimental studies. Generally, polymers in a good solvent are modelled by random walks with short-range repulsion (excluded volume). Polymers undergoing a coil-globule transition are then modelled by adding an additional short-range attraction. The canonical lattice model for this transition is given by interacting self-avoiding walks (ISAW), in which self-avoiding random walks on a lattice are weighted according to the number of nearest-neighbour contacts.

From the point of view of continuum models, the drawback of ISAW is that it contains two different kind of interactions (on-site and nearest-neighbour). In this paper, we introduce a different class of lattice models for polymer collapse, which has only on-site interactions. This is in spirit similar to the Domb-Joyce model, in which a random walk is weighted according to the number of multiple visits of lattice sites.

It is generally assumed that any reasonable random-walk model with excluded volume and short-range attraction should describe the coil-globule transition. Additionally, if the collapsed globule is a liquid-like bubble, the transition is expected to be second-order, and if the collapsed globule is frozen the transition is expected to be first-order, at least in three dimensions.

However, an investigation of our new class of models reveals that not only the strength of the coil-globule transition, but its very existence depends sensitively on details of the model.

II. THE CLASS OF MODELS AND THE ALGORITHM

We consider $n$-step random walks $\xi = (\vec{\xi}_0, \vec{\xi}_1, \ldots, \vec{\xi}_n)$ on a lattice. The number of visits to each site $\vec{x}$ induces a density $\phi_\xi$ on the lattice sites $\vec{x}$ via

$$\phi_\xi(\vec{x}) = \sum_{i=0}^{n} \delta_{\vec{\xi}_i, \vec{x}} .$$ (1)

Interpreting the density $\phi = \phi_\xi$ as a field induced by a particular random walk configuration $\xi$, we denote the energy of the field as $E(\phi)$. In the Domb-Joyce model, the energy functional is given by

$$E_{DJ}(\phi) = a \sum_{\vec{x}} \phi(\vec{x}) + b \sum_{\vec{x}} \phi^2(\vec{x}) .$$ (2)

The first term in this expression is simply related to the length $n$ of the random walk, as

$$\sum_{\vec{x}} \phi(\vec{x}) = n + 1 ,$$ (3)

so that $a$ is related to a chemical potential. For $b = 0$ we have a pure random walk, while for $b < 0$ the model is weakly self-avoiding. The case $b > 0$ leads to an extremely collapsed phase, which is dominated by configurations occupying few lattice sites with very high density. Thus, while this model is capable of modelling the swollen polymer regime, further terms in the energy functional need to be taken into consideration to model “realistic” polymer collapse.

Generalizing Eq. (2) we write the energy for a given configuration $\xi$ as

$$E(\xi) = E(\phi_\xi) = \sum_{\vec{x}} f(\phi(\vec{x})) .$$ (4)

In Eq. (2) $f(t)$ is simply the quadratic polynomial $f(t) = at + bt^2$, and any particular choice of $f(t)$ gives an alternative to the Domb-Joyce model.
Restringing to a maximal number \( K \) of visits to any site incorporates self-avoidance. Choosing \( K = 1 \) gives self-avoiding walks, and for \( K > 1 \) we obtain a model with \( K - 1 \) parameters. To be precise, we choose \( f \) to be given by \( f(0) = f(1) = 0, f(2) = \varepsilon_1, f(3) = \varepsilon_2, \ldots f(K) = \varepsilon_{K-1} \) (5) and \( f(t) = \infty \) for \( t > K \). Thus, each \( l \)-fold visited site contributes \( \varepsilon_{l-1} \) to the energy of a configuration.

The canonical partition function is given by

\[
Z_n(\beta) = \sum_{|\xi| = n+1} e^{-\beta E(\xi)},
\]

where the sum extends over all random walk configurations with \( n \) steps, respectively \( n + 1 \) sites. Writing

\[
\bar{\varepsilon} = (\varepsilon_1, \ldots, \varepsilon_{K-1}) \quad \text{and} \quad \bar{m} = (m_1, \ldots, m_{K-1})
\]

where \( m_l \) denotes the number of sites which are occupied by \( l + 1 \) monomers, the energy can be written as

\[
E(\bar{m}) = \sum_{i=1}^{K-1} \varepsilon_i m_i = \bar{\varepsilon} \cdot \bar{m}.
\]

This enables us to write the partition function Eq. (6) as

\[
Z_n(\beta) = \sum_{\bar{m}} C_{n,\bar{m}} e^{-\beta E(\bar{m})} = \sum_{\bar{m}} C_{n,\bar{m}} e^{\beta \bar{m}}
\]

where \( C_{n,\bar{m}} \) denotes the density of states, and \( \beta = (\beta_1, \ldots, \beta_{K-1}) \) are generalized temperature parameters, given by \( \beta_l = -\beta \varepsilon_l \). In other words, \((l + 1)\)-fold visited sites carry a Boltzmann weight \( \omega_l = e^{\beta_l} \), with \( \omega_0 = 1 \) and \( \omega_l = 0 \) for \( l \geq K \).

The density of states is estimated directly by the FlatPERM algorithm (see below for a description). Any averaged quantity \( \langle Q \rangle \) over the set of parameters \( \bar{m} \) for a given length \( n \) is calculated by

\[
\langle Q \rangle_n(\beta) = \frac{\sum_{\bar{m}} Q_{n,\bar{m}} C_{n,\bar{m}} e^{\beta \bar{m}}}{\sum_{\bar{m}} C_{n,\bar{m}} e^{\beta \bar{m}}}.
\]

For our simulations, we restrict to \( K = 3 \), i.e. we only allow two-fold and three-fold visits to any site, so that we have two free parameters \( \beta_1 \) and \( \beta_2 \).

We consider two variants of the model which differ in the underlying set of random walks used. For the first variant, we include all simple random walk configurations, whereas for the second variant, we only include simple random walks without immediate self-reversal. For this reason, we call the first variant RA for “reversal allowed”, and the second variant RF for “reversal forbidden”. Clearly, RF configurations form a subset of RA configurations. An example of a configuration of the RA model is shown in Fig. 1 for the case of a square lattice. We shall consider both models in two dimensions on the square lattice and in three dimensions on the simple cubic lattice, so that we have a total of four models, which we denote by RA2, RA3, RF2, and RF3.

We have simulated these four models using the FlatPERM algorithm [7]. The power of this algorithm is the ability to sample the density of states uniformly with respect to a chosen parametrisation, so that the whole parameter range is accessible from one simulation.

The natural parameters for this problem are \( m_1 \) and \( m_2 \). The algorithm directly estimates the density of states \( C_{n,m_1,m_2} \) for all \( n \leq n_{max} \) and any value of \( m_1 \) and \( m_2 \). From this, we can then calculate all interesting quantities using Eq. (10). As we need to store the full density of states, we only perform simulations up to a maximal length of \( n_{max} = 256 \).

Fixing one of the parameters \( \beta_1 \) and \( \beta_2 \) reduces the size of the histogram, and enables us to perform simulations of larger systems. Fixing \( \beta_2 \), say, the algorithm directly estimates a partially summed density of states

\[
\bar{C}_{n,m_1}(\beta_2) = \sum_{m_2} C_{n,m_1,m_2} e^{\beta_2 m_2}.
\]

In this way, we can simulate lengths up to \( n_{max} = 1024 \) at specifically chosen parameters \( \beta_1 \) or \( \beta_2 \). Any averaged quantity \( \langle Q \rangle_n \) is now calculated by using a suitably modified version of relation (10).

\[\text{III. RESULTS}\]

For all four models we find SAW behaviour in the case of repulsion (i.e. \( \beta_1, \beta_2 < 0 \)). Here, singly visited sites dominate, and the polymer is swollen, as is clearly evident from the scaling of the mean-squared end-to-end distance.

When \( \beta_2 \ll 0 \ll \beta_1 \), doubly visited sites should dominate, and when \( \beta_1 \ll 0 \ll \beta_2 \), triply visited sites should dominate. Our simulations confirm this, as well.
FIG. 2: Model RF3 with two different phase transitions. On varying \( \beta_2 \) at fixed negative \( \beta_1 \), there is one type of transition (possibly first-order), and on varying \( \beta_1 \) at fixed negative \( \beta_2 \), there is another. The dot represents the point at which the type of transition changes.

We now turn to the question of phase transitions between these regimes. Naively one would expect to find coil-globule transitions from the swollen phase to the collapsed region. Moreover, for \( \beta_1, \beta_2 \gg 0 \), there is competition between doubly visited and triply visited sites, along with the possibility of a further transition.

We have investigated this scenario in detail for all four models.

A. RF3

For random walks with forbidden reversal on the simple cubic lattice (RF3), we find clear evidence of two different phase transitions, leading to the phase diagram sketched in Fig. 2. We cannot precisely locate the point where the two phase transition lines meet, however, it is likely that this point is located in the first quadrant.

We have analysed these two phase transitions from simulations at \( \beta_1 = -1.0 \) and \( \beta_2 = -1.0 \), respectively. Fig. 3 shows fluctuations in \( m_1 \) along \( \beta_2 = -1.0 \) and fluctuations in \( m_2 \) along \( \beta_1 = -1.0 \). In both cases, there is a buildup of fluctuations as the system size increases. The transition at fixed \( \beta_2 = -1.0 \) is stronger than the transition at fixed \( \beta_1 = -1.0 \). While the latter transition is second-order, the former appears to be first-order. It may be the case that the latter transition is of the same type as ISAW collapse in three dimensions. The first-order character of the former transition is supported by the fact that the distribution of \( m_2 \) near the transition shows a weak bimodality, see Fig. 4. An investigation of the scaling behaviour of the mean-squared end-to-end distance supports these conclusions.

There is no indication of any collapse-collapse transition in the first quadrant joining up with the point at which the type of the collapse transition changes.
We now consider random walks with allowed reversal on the square lattice (RA2), since it provides the largest contrast with RF3. Surprisingly, for RA2, we do not find any indication of a phase transition, but merely a smooth crossover. Fig. 5 shows fluctuations in $m_2$ along $\beta_2 = -1.0$ and fluctuations in $m_1$ along $\beta_1 = -1.0$. In both cases, there is a smooth crossover, and no buildup of fluctuations as the system size increases. There could, of course, still be a weak transition. However, an investi-
gation of the scaling behaviour of the mean-squared end-to-end distance supports the conclusion of no transitions. At the three points $(\beta_1, \beta_2) = (-1.0, -1.0), (-1.0, 1.0)$, and $(1.0, -1.0)$, we find clear evidence for self-avoiding walk scaling behaviour. We conclude that RA2 is in the self-avoiding walk universality class for all values of $\beta_1$ and $\beta_2$.

So it would seem that changing the dimension and allowing for reversals has removed the phase transition altogether. This is unexpected.

C. RA3/RF2

Our analysis of the two remaining models shows that these in some way interpolate between RF3 and RA2. Random walks with allowed reversal on the simple cubic lattice (RA3) and random walks with forbidden reversal on the square lattice (RF2) show behaviour similar to each other.

For negative values of $\beta_1$, we find a transition from a swollen to a collapsed phase upon increasing $\beta_2$. However, for negative values of $\beta_2$, we cannot decide whether there exists a very weak phase transition (the specific heat exponent $\alpha$ may be negative) or a simple crossover. An analysis of the mean-squared end-to-end distance scaling is inconclusive.

IV. CONCLUSION

In conclusion, we have introduced and simulated various new models of polymer collapse in two and three dimensions. We have found evidence that the type and very existence of the transition depends crucially on subtle aspects of the underlying lattice model, in particular on whether the random walk contains immediate reversals or not. There is clearly need for further work to be done to understand these intriguing results. If backed up, these results will surely challenge the current theoretical framework of our understanding of polymer collapse.

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