Critical Scaling of Shearing Rheology at the Jamming Transition of Soft Core Frictionless Disks

Peter Olsson\(^1\) and S. Teitel\(^2\)

\(^1\) Department of Physics, Umeå University, 901 87 Umeå, Sweden
\(^2\) Department of Physics and Astronomy, University of Rochester, Rochester, NY 14627

(Dated: October 29, 2010)

We perform numerical simulations to determine the shear stress and pressure of steady-state shear flow in a soft-disk model in two dimensions at zero temperature in the vicinity of the jamming transition \(\phi_J\). We use critical point scaling analyses to determine the critical behavior at jamming, and we find that it is crucial to include corrections to scaling for a reliable analysis. We find that the relative size of these corrections are much smaller for shear stress than for shear flow. We furthermore find a superlinear behavior for pressure and shear stress above \(\phi_J\), both from the scaling analysis and from a direct analysis of pressure data extrapolated to the limit of vanishing shear rate.

PACS numbers: 45.70.-n, 64.60.-i

Granular materials, supercooled liquids, and foams are examples of systems that may undergo a transition from a liquid-like to an amorphous solid state as some control parameter is varied. It has been hypothesized that the transitions in these strikingly different systems are controlled by the same mechanism \([1]\) and the term jamming has been coined for this transition.

Much work on jamming has focused on a particularly simple model, consisting of frictionless spherical particles with repulsive contact interactions at zero temperature \([2]\). The packing fraction (density) of particles \(\phi\) is the key control parameter in such systems. Jamming upon compression, and jamming by relaxation from initially random states, have been the focus of many investigations \([2, 9, 11]\). Another, physically realizable and important case is jamming upon shear deformation. This has been modeled both by simulations at a finite constant shear strain rate \(\dot{\gamma}\) \([3–8, 10]\), as well as by quasistatic shearing \([11, 15, 17]\), in which the system relaxes to its energy minimum after each finite small strain increment.

Several attempts have been made to determine the critical packing fraction \(\phi_J\) and critical exponents, describing behavior at shear driven jamming \([3–8]\). There is however little agreement on the values of the exponents and there is thus a need for a thorough and careful investigation of the jamming transition in the shearing ensemble. It will also be interesting to compare the exponents found from shearing rheology to those found from compressing marginally jammed packings. In particular we note the linear increase of pressure above jamming that is observed in that system \([2, 9]\), compared to the super-linear behavior often reported in the sheared system for pressure and/or shear stress \([3, 4, 7, 8]\).

In this Letter we do a careful scaling analysis of high precision data for both shear stress and pressure at shear strain rates down to \(\dot{\gamma} = 10^{-8}\). Instead of relying on visually acceptable data collapses we use a non-linear minimization technique to determine the best fitting parameters. As in a recent analysis of energy-minimized configurations \([11]\) we find that it is necessary to include corrections to scaling, but also that the magnitude of the corrections are markedly different for different quantities, and, furthermore, that the neglect of these corrections is a major reason for the differing values for the critical exponents in the literature. We find strong evidence for a superlinear behavior of yield stress and pressure above jamming from the scaling analysis, and also find independent support for this result from pressure data extrapolated to the limit of vanishing shear rate. We also suggest a possible mechanism behind this behavior.

Following O’Hern et al. \([2]\) we use a simple model of bi-disperse frictionless soft disks in two dimensions with equal numbers of disks with two different radii in the ratio 1.4. Length is measured in units of the diameter of the small particles, \(d_s\). With \(r_{ij}\) the distance between the centers of two particles and \(d_{ij}\) the sum of their radii, the interaction between overlapping particles is \(V(r_{ij}) = (\epsilon/2)(1 - r_{ij}/d_{ij})^2\). We use Lees-Edwards boundary conditions \([12]\) to introduce a time-dependent shear strain \(\gamma = t\dot{\gamma}\). With periodic boundary conditions on the coordinates \(x_i\) and \(y_i\) in an \(L \times L\) system, the position of particle \(i\) in a box with strain \(\gamma\) is defined as \(r_i = (x_i + \gamma y_i, y_i)\). We simulate overdamped dynamics at zero temperature with the equation of motion \([13]\),

\[
\frac{dr_i}{dt} = -C \sum_j \frac{dV(r_{ij})}{dr_i} + y_i \dot{\gamma} \hat{x},
\]

with \(\epsilon = 1\) and \(C = 1\). The unit of time is \(\tau_0 = d_s/C\epsilon\). All our simulations at the lower shear rates are from \(N \geq 65536\) total particles.

Our basic scaling assumption describes how different quantities, as e.g. shear stress, pressure, potential energy and jamming fraction, depend on a change of length scale with a scale factor \(b\):

\[
O(\delta\phi, \dot{\gamma}, 1/L) = b^{-y_O / \nu} g_O(\delta\phi b^{1/\nu}, \dot{\gamma} b^2, b/L).
\]

(1)

Here \(\delta\phi = \phi - \phi_J\), \(y_O\) is the critical exponent of the observable \(O\), \(\nu\) is the correlation length exponent, and
\[ z \] is the dynamic critical exponent. Point \( J \) is at \( \delta \phi = 0, \gamma \to 0 \), and an infinite system size, \( 1/L \to 0 \); the scaling relation describes the departure from the critical point in these respective directions.

The above expression may be used as a starting point for our analysis. We make use of data obtained at finite shear rates and system sizes large enough that finite size effects may be neglected — essentially the same approach as in Ref. [3]. With \( b = \gamma^{-1/2} \) in Eq. (1) and \( q_O \equiv y_O/z\nu \), the scaling relation becomes

\[ \mathcal{O}(\delta \phi, \gamma) \sim \gamma^{q_O} g_O(\delta \phi/\gamma^{1/\nu}), \]  

where the scaling function is a function of only a single argument. At \( \phi \) we have \( \mathcal{O}(\phi, \gamma) \sim \gamma^{q_O} \) which gives a simple method for determining \( q_O \) and \( \phi_J \): Plot \( \mathcal{O} \) versus \( \gamma \) on a double-log scale for several different \( \phi \). The packing fraction for which the data fall on a straight line is then our estimated \( \phi_J \). Data above and below \( \phi_J \), respectively, should curve in opposite directions.

We start by applying this simple recipe to the pressure, \( p \), and will turn to the shear stress only as the next step. Both these quantities are calculated, as in Ref. [2], from the elastic forces only. Figure 1 shows pressure versus shear rate at several different packing fractions. Anticipating that the value of \( q_p \approx 0.3 \), we plot \( p/\gamma^{0.3} \) vs \( \gamma \) in order to more clearly differentiate the behaviors near \( \phi_J \). It is then easy to identify the density with a rectilinear behavior, and we find \( p \sim \gamma^{q_p} \) with \( q_1 = 0.3 \) at \( \phi_J = 0.8433 \). Data at lower and higher densities curve downwards and upwards, respectively. These values \( \phi_J \) and \( q_1 \) are only first estimates of the jamming density and the exponent, respectively; our final estimates turn out to be just slightly different.

Figure 2 is the same kind of plot for the shear stress, \( \sigma \), and it is immediately clear that these data are not directly amenable to the same kind of analysis; there is no density with an algebraic behavior across the whole range of shear rates. Before presenting our further analyses we note that this provides an explanation for the differing values of both jamming density and exponents in the literature. In Ref. [3] the jamming density was found to be \( \approx 0.8415 \) and the figure shows that data in the range \( 10^{-6} \leq \gamma \leq 10^{-4} \) would suggest \( q = 0.8416 \) as a good candidate for \( \phi_J \) (cf. Ref. [3]) whereas other ranges of \( \gamma \) would give other estimates. From a comparison with \( p/\gamma^{q_p} \equiv \text{const at } \phi_J \) in Fig. 1, panel (b) shows the correction term \( \sigma/\gamma^{q_p} - g_1 \) at \( \phi_J \), and it appears that this correction to a very good approximation is \( \sim \gamma^{q_p} \), which has the same form as standard corrections to scaling in critical phenomena.

FIG. 1. Approximate determination of \( \phi_J \) and \( q_p \) from Eq. (2) without corrections to scaling. The figure shows pressure versus shear rate at several different packing fractions. The pressure is shown as \( p/\gamma^{0.3} \) to make the behavior clearly visible. This suggests that \( p \sim \gamma^{q_1} \) with \( q_1 = 0.30 \) at \( \phi_J = 0.8433 \).

FIG. 2. Shear stress \( \sigma \) versus shear rate \( \gamma \) at several different densities. Panel (a) shows that there is no density where \( \sigma \) behaves algebraically across the extended range of shear rates, however data across two orders of magnitude of \( \gamma \) could, to a reasonable approximation, be taken as algebraic. In that vein, data limited to \( 10^{-6} \leq \gamma \leq 10^{-4} \) would suggest \( \phi = 0.8416 \) (crosses) as a good candidate for \( \phi_J \) (cf. Ref. [3]) whereas other ranges of \( \gamma \) would give other estimates. From a comparison with \( p/\gamma^{q_p} \equiv \text{const at } \phi_J \) in Fig. 1, panel (b) shows the correction term \( \sigma/\gamma^{q_p} - g_1 \) at \( \phi_J \), and it appears that this correction to a very good approximation is \( \sim \gamma^{q_p} \), which has the same form as standard corrections to scaling in critical phenomena.
good fit to the data over a very large interval—more than
interval in the first pair of panels, we note that the fits are only
and shear stress, respectively. First considering
quantity the left and right panels are from analyses of pressure
|ties; fixing both the range of shear rates and the range of densi-
|on and check is therefore whether the fitting parameters are
|x itself guarantee that the results are reliable. The sec-
|ond analysis of \( \sigma \) relied on \( \phi_{J1} \) and \( q_{1} \) deter-
mained from the pressure data without corrections to scal-
ing. We now set out to analyze both pressure and shear
stress directly from the scaling relation, Eq. (4), that in-
cludes the correction term, and determine the \( \phi_{J} \), \( q_{O} \),
1/\( z \nu \), and \( \omega/\nu \) that allow for the best fit to Eq. (4). Here
\( q_{O} \) and \( h_{O} \) are scaling functions which we approximate
with fifth-order polynomials in \( x \equiv \delta \phi/\hat{\gamma}^{1/\nu} \). The actual
fits are done by minimizing \( \chi^{2}/\text{dof} \) with a Levenberg-
Marquardt method. The number of points in the fits
range from about 100 to 250 depending on the range of
data used in the fits.

In this kind of involved analysis it is crucial to validate
the results and to that end we use several different cri-
teria: (i) The first is to check the quality of the fits: Are
the deviations of the data from the scaling function con-
sistent with the statistical uncertainties? We use \( \chi^{2}/\text{dof} \),
which should be close to unity to get a quantitative mea-
sure. (ii) A good quality of the fit does however not by
itself guarantee that the results are reliable. The sec-
ond check is therefore whether the fitting parameters are
reasonably independent of the precise range of the data
included in the fit. We do this by systematically varying
both the range of shear rates and the range of densi-
ties; fixing \( X = (\phi - 0.8434)/\hat{\gamma}^{0.26} \) we use the criterion
\( |X| < X_{\text{max}} \) with \( X_{\text{max}} = 0.2 \), 0.3, and 0.4. This restric-
tion does not reflect the size of the critical region but
rather that the polynomial approximation of the scaling
function breaks down for too large \( X \). (iii) A final check
is whether the critical parameters from analyses of dif-
ferent quantities (here \( p \) and \( \sigma \)) agree with one another.

Figures 3 show \( \chi^{2}/\text{dof} \) and the key fitting parameters,
\( \phi_{J} \), \( 1/\nu \), \( q_{p} \) and \( q_{\sigma} \) plotted against \( \hat{\gamma}_{\text{max}} \). For each quan-
tity the left and right panels are from analyses of pressure
and shear stress, respectively. First considering \( \chi^{2}/\text{dof} \)
in the first pair of panels, we note that the fits are only
good when the data are taken from a rather restrictive
interval in \( \phi \) around \( \phi_{J} \), \( |X| \leq 0.3 \). For pressure there is a
good fit to the data over a very large interval—more than
four decades in \( \hat{\gamma} \). For the shear stress the highest shear
rates should not be used, and reliable results are obtained
by restricting \( \hat{\gamma} \) to \( \hat{\gamma} \leq 5 \times 10^{-5} \) when \( X_{\text{max}} = 0.2 \) and
\( \hat{\gamma} \leq 1 \times 10^{-5} \) for \( X_{\text{max}} = 0.3 \).

The next two panels show \( \phi_{J} \) from pressure and shear
stress, respectively, in good agreement with one an-
other; we estimate \( \phi_{J} = 0.84347 \pm 0.00020 \) in agreement
with other recent determinations of \( \phi_{J} \) from quasistatic
simulations[11, 15]. Here and throughout, the error bars
in the figures are one standard deviation whereas the nu-
mberical values give a min–max interval (± three standard
deviations) for the estimated quantities. To correctly in-
terpret these figures one should note that the fitted val-
ues for different \( \hat{\gamma}_{\text{max}} \) and \( X_{\text{max}} \) are based on different
subsets of the same data, and therefore are expected to
be strongly correlated. The main point is here to check
how robust the fitting parameters are to changes in the
precise data set, and the absence of clear trends in the
results is therefore an encouraging sign.

We further find \( 1/\nu = 0.26 \pm 0.02 \) and \( q = 0.28 \pm 0.02 \).
Combining the two exponents we find \( y = qz\nu = 1.08 \pm
0.03 \) (a strong correlation between \( q \) and \( 1/\nu \) is re-
sponsible for the error estimate for \( y \)). Since \( y \) is just
slightly above unity we have also reanalyzed the pressure data with the assumption $y_p = 1$. The fits then become considerably worse and we conclude that the data is strongly in favor of $y_p > 1$. A similar analysis of the shear stress is not conclusive. Using $\nu = 1.09$ from Ref. [11] the dynamic critical exponent becomes $z = 3.5 \pm 0.4$. The correction to scaling exponent (not shown) is $\omega/z = 0.29 \pm 0.03$, or $\omega \nu = 1.10 \pm 0.06$, which, again using $\nu = 1.09$ [11], gives $\omega = 1.0 \pm 0.1$ in good agreement with Ref. [11].

The analyses of both pressure and shear stress work nicely when corrections to scaling are included. A drawback with including the corrections is—beside the more difficult analyses—that it is no longer possible to determine $\phi_J$ directly from a simple plot as in Fig. 1. The most direct way to illustrate the determination of $\phi_J$ is shown in Fig. 4 which displays $p/\gamma q$ and $\sigma/\gamma q$ against $\gamma^{\omega/z}$, now with linear scales on both axes. Data at $\phi_J$ should then fall on a straight line. Note the very different size of the corrections, given by the slopes of the data.

For $\phi$ well above $\phi_J$ the pressure decays algebraically in $\gamma$ and this gives a means to determine the limiting value $p(\phi, \gamma \to 0)$. If we can get reliable values, $p(\phi, \gamma \to 0)$, at densities sufficiently close above $\phi_J$ it should be possible to get another determination of $y_p$, independent of the scaling analysis. Fig. 5 shows some of our finite-$\gamma$ data together with such extrapolated values for densities down to $\phi = 0.848$. Fitting to the five points from $\phi = 0.848$ through $0.856$ (0.5% through 1.5% above $\phi_J$) we find $y = 1.09 \pm 0.04$ shown by the solid line, in excellent agreement with $y = 1.08$ from the scaling analysis. (The inset of Fig. 5 shows how $y$ depends on the assumed $\phi_J$.) Similar results, $y_p \approx 1.1$ have also been found before [16, 17].

The above results point to a good agreement between the exponent obtained from the scaling analyses on the one hand, and the $\gamma \to 0$ limit of the pressure above $\phi_J$ on the other. This is entirely in accordance with expectations from critical scaling. This is in contrast to the claim in Ref. [8] that the critical region is extremely narrow and doesn’t include densities away from $\phi_J$ in the limit $\gamma \to 0$; the yield stress is there taken to be governed by a different regime with a different exponent, $y_\sigma = 3/2$.

With the result $y \approx 1.1$ from two different analyses it becomes important to try and reconcile this with the well established linear increase of the pressure when marginally jammed packings are compressed above their respective jamming densities [2, 9]. We speculate that the reason for this is that the ensemble of configurations depends in a non-trivial way on $\phi$ in the vicinity of $\phi_J$, and that this is so since the dynamical process that generates this ensemble is itself very sensitive to $\phi$. It is then relevant to consider the behavior in the quasistatic limit and to recall that the average time needed for the minimization of energy in quasistatic simulations diverges as $p/\gamma q$ is approached from above or from below. (This parallels the more rapid jumping between jammed and unjammed states reported in Ref. [15].) A dramatic change of the dynamical process that generates the ensemble suggests that the ensemble itself would depend on $\phi$ in a non-trivial way.

To conclude, we have shown that pressure and shear stress from shearing simulations are entirely consistent with the assumption of a critical behavior when corrections to scaling are included in the analysis. We find $\phi_J = 0.84347 \pm 0.00020$ and that at $\phi_J$, both $p$ and $\sigma$ scale as $\gamma^{q}$ with $q = 0.28 \pm 0.02$. In the limit $\gamma \to 0$ both $p$ and $\sigma$ vanish as $(\phi - \phi_J)^{y}$ with $y = 1.08 \pm 0.03$.

This work was supported by Department of Energy Grant No. DE-FG02-06ER46298, Swedish Research Council Grant No. 2007-5234, and a grant from the Swedish National Infrastructure for Computing (SNIC) for computations at HPC2N.

[1] A. J. Liu and S. R. Nagel, Nature (London) 396, 21 (1998).
[2] C. S. O’Hern, L. E. Silbert, A. J. Liu, and S. R. Nagel, Phys. Rev. E 68, 011306 (2003).
[3] P. Olsson and S. Teitel, Phys. Rev. Lett. 99, 178001 (2007).
[4] T. Hatano, J. Phys. Soc. Jpn. 77, 123002 (2008).
[5] T. Hatano(2008), arXiv:0804.0477.
[6] M. Otsuki and H. Hayakawa, Phys. Rev. E 80, 011308
[7] T. Hatano, Progr. Theor. Phys. Suppl. 184, 143 (2010).
[8] B. P. Tighe, E. Woldhuis, J. J. C. Remmers, W. van Saarloos, and M. van Hecke, Phys. Rev. Lett. 105, 088303 (2010).
[9] P. Chaudhuri, L. Berthier, and S. Sastry, Phys. Rev. Lett. 104, 165701 (2010).
[10] T. Hatano, Phys. Rev. E 79, 050301 (2009).
[11] D. Vägb erg, D. Valdez-Balderas, M. Moore, P. Olsson, and S. Teitel (2010), arXiv:1010.4752.
[12] D. J. Evans and G. P. Morriss, Statistical Mechanics of Nonequilibrium Liquids (Academic Press, London, 1990).
[13] D. J. Durian, Phys. Rev. Lett. 75, 4780 (1995).
[14] K. Binder, Z. Phys. 43, 119 (1981).
[15] C. Heussinger and J.-L. Barrat, Phys. Rev. Lett. 102, 218303 (2009).
[16] T. S. Majmudar, M. Sperl, S. Luding, and R. P. Behringer, Phys. Rev. Lett. 98, 058001 (2007).
[17] C. Heussinger, P. Chaudhuri, and J.-L. Barrat, Soft Matter 6, 3050 (2010).