We consider the probability distribution for fluctuations in dynamical action and similar quantities related to dynamic heterogeneity. We argue that the so-called “glass transition” is a manifestation of low action tails in these distributions where the entropy of trajectory space is sub-extensive in time. These low action tails are a consequence of dynamic heterogeneity and an indication of phase coexistence in trajectory space. The glass transition, where the system falls out of equilibrium, is then an order-disorder phenomenon in space-time occurring at a temperature $T_g$ which is a weak function of measurement time. We illustrate our perspective ideas with facilitated lattice models, and note how these ideas apply more generally.

A glass transition, where a super-cooled fluid falls out of equilibrium, is irreversible and a consequence of experimental protocols, such as the time scale over which the system is prepared, and the time scale over which its properties are observed (for reviews see [1, 2, 3]). It is thus not a transition in a traditional thermodynamic sense. Nevertheless, the phenomenon is relatively precipitous, and the thermodynamic conditions at which it occurs depend only weakly on preparation and measurement times. In this paper, we offer an explanation of this behavior in terms of a thermodynamics of trajectory space.

Our considerations seem relatively general as they are a direct consequence of dynamic heterogeneity [4, 5, 6] in glass forming materials. Our primary point is that the order-disorder of glassy dynamics is revealed by focusing on a probability distribution for an extensive variable manifesting dynamic heterogeneity. There are various choices for this variable, depending upon the specific system under investigation. We have more to say about this later, but to be explicit about what can be learned, most of this paper focuses on kinetically constrained models [7] and the dynamical actions of these models.

We show here that due to the emergence of spatial correlations in the dynamics, i.e. dynamic heterogeneity, action distributions have larger low action tails than what would be expected in a homogeneous system. These tails indicate a coexistence between space-time regions where motion is plentiful and regions where motion is rare. In the latter the entropy of trajectories is sub-extensive in time, as previously suggested [8]. The glass transition, where the system falls out of equilibrium at long but finite observation time, is thus a disorder-order transition in space-time. This ordering in trajectory space is not a consequence of any underlying static transition (for thermodynamic approaches see [9, 10, 11, 12]). Further, it follows from our results here that the exponential tails observed in the aging of soft materials, so-called intermittency [13, 14, 15] (see also [16, 17, 18]), are a consequence of dynamic heterogeneity and should be seen in mesoscopic measurements in the equilibrium dynamics of glass formers.

Models and distributions of dynamical activity.

We consider two facilitated models of glass formers to illustrate our ideas: the lattice model of Fredrickson and Andersen (FA) [19] in spatial dimension $d = 1$, and its dynamically asymmetric variant, the East model [20]. The FA and East models serve as caricatures of strong and fragile glass formers, respectively [21, 22] both cases, there is an energy function $J \sum_i n_i$, where $J > 0$ sets the equilibrium temperature scale, $n_i$ is either 1 or 0, indicating whether lattice site $i$ is excited or not, and the sum over $i$ extends over lattice sites. The system moves stochastically from one micro-state to another through a sequence of single cell moves. In the FA model, the state of cell $i$ at time slice $t + 1$, $n_{i,t+1}$, can differ from that at time slice $t$, $n_{i,t}$, only if at least one of two nearest neighbors, $i \pm 1$, is excited at time $t$. In the East model the condition is that $n_{i+1,t}$ must be excited. These dynamical constraints affect the metric of motion, confining the space-time volume available for trajectories [23]. This mimics the effects of complicated intermolecular potentials in a dense nearly jammed material. Excitations in this picture are regions of space-time where molecules are unjammed and exhibit mobility. As such, we refer to $n_{i,t}$ as the mobility field. For both models, the dynamics is time-reversal symmetric and obeys detailed balance. The equilibrium concentration of excitations, $c \equiv \langle n \rangle = 1/(1 + e^{E/c/T})$, is the relevant control parameter. The average distance between excitations sets the characteristic lengthscale for relaxation, $l \approx c^{-1}$, and thus the typical relaxation time, $\tau \approx c^{-\Delta}$, where $\Delta = 3$ for the FA model and $\Delta \approx \ln c/\ln 2$ for the East model. See Ref. [12] for details.

The total system under consideration has $N_{tot}$ sites and evolves for $t_{tot}$ time steps, so that the space-time volume is $V_{tot} \times t_{tot}$. Within it, we consider a subsystem with spatial volume $N$, and observed time duration $t_{obs}$, and use $x(t_{obs})$ to denote a trajectory in that space-time volume. For the FA and East models, this trajectory specifies the mobility field $n_{i,t}$ for $1 \leq i \leq N$ and $0 \leq t \leq t_{obs}$. The probability density functional for $x(t_{obs})$, denoted by $P[x(t_{obs})]$, defines an action, $\mathcal{E}[x(t_{obs})]$; namely, $P[x(t_{obs})] \equiv \exp(-\mathcal{E}[x(t_{obs})])$. In the FA and East models, $\mathcal{E}[x(t_{obs})]$ is a sum over $i$ and $t$ of terms coupling $n_{i,t}$ to mobility fields at nearby space-time bins.

Space-time Thermodynamics of the Glass Transition

Mauro Merolle, Juan P. Garrahan, and David Chandler

1Department of Chemistry, University of California, Berkeley, CA 94720-1460
2School of Physics and Astronomy, University of Nottingham, Nottingham, NG7 2RD, UK

We show here that due to the emergence of spatial correlations in the dynamics, i.e. dynamic heterogeneity [4, 5, 6] in glass forming materials. Our primary point is that the order-disorder of glassy dynamics is revealed by focusing on a probability distribution for an extensive variable manifesting dynamic heterogeneity. There are various choices for this variable, depending upon the specific system under investigation. We have more to say about this later, but to be explicit about what can be learned, most of this paper focuses on kinetically constrained models [7] and the dynamical actions of these models.

We show here that due to the emergence of spatial correlations in the dynamics, i.e. dynamic heterogeneity, action distributions have larger low action tails than what would be expected in a homogeneous system. These tails indicate a coexistence between space-time regions where motion is plentiful and regions where motion is rare. In the latter the entropy of trajectories is sub-extensive in time, as previously suggested [8]. The glass transition, where the system falls out of equilibrium at long but finite observation time, is thus a disorder-order transition in space-time. This ordering in trajectory space is not a consequence of any underlying static transition (for thermodynamic approaches see [9, 10, 11, 12]). Further, it follows from our results here that the exponential tails observed in the aging of soft materials, so-called intermittency [13, 14, 15] (see also [16, 17, 18]), are a consequence of dynamic heterogeneity and should be seen in mesoscopic measurements in the equilibrium dynamics of glass formers.

Models and distributions of dynamical activity.
FIG. 1: LEFT: Probability distribution of the action $P(\xi)$ in the FA model at $T = 1$, subsystem size $N = 60 \approx 16 \ell$ and $t_{\text{obs}} = 320 \approx 3\tau$. Inset shows probability distribution of number of kinks, $P(K)$ (left and top axes), and of number of excitations, $P(E)$ (bottom and right axes). RIGHT: $P(\xi)$ but now for $t_{\text{obs}} = 1280 \approx 12\tau$. The straight line indicates the exponential tail $\exp(\xi \mu/t_{\text{obs}})$ (regime $a$, see text). Inset shows coefficient $\mu$ at different $T$ from simulation and theory for both the FA and East models. Statistical uncertainties from simulations are smaller than the symbols.

FIG. 2: Trajectories in the FA model corresponding to the regimes (a), (b) and (c) of Fig. 1. Unexcited and excited sites are colored white and dark, respectively. Space runs along the vertical direction, and time along the horizontal direction. Dashed lines delimit the measured space-time volume, $N \times t_{\text{obs}}$.

The microscopic action of either the FA or East models is

\[ \mathcal{E}[x(t)] = \mathcal{E}(x_{t+\delta t} | x_{t-\delta t}) + \cdots + \mathcal{E}(x_{t+\delta t} | x_0) - \ln[p(x_0)]. \]

Here, $x_t \equiv \{n_i(t)\}$ denotes a configuration at time $t$, $p(x_0)$ is the distribution of initial conditions and $\mathcal{E}(x_{t+\delta t} | x_t) \equiv -\ln p(x_{t+\delta t} | x_t)$, with $p(x_{t+\delta t} | x_t)$ the probability for an elementary microscopic move in time $\delta t$. In a Monte Carlo simulation, for example, $\delta t = 1/N$ and the move is an attempted spin-flip. The explicit form of the operator $\mathcal{E}(x_{t+\delta t} | x_t)$ is given in [8]. Here, we use continuous time MC [24] where all attempted moves are accepted: site $i$ is chosen to flip at time $t$, $n_i \rightarrow 1 - n_i$, with probability $(\delta t)[n_i + (1 - n_i)e^{-1/T}]$, and time is increased by $\delta t = (N_{\text{f}} + N_{\text{u}}e^{-1/T})^{-1}$, where $N_{\text{f}}$ and $N_{\text{u}}$ are the number of facilitated up and down sites at time $t$, respectively. The corresponding contribution to the action is

\[ \mathcal{E}(x_{t+\delta t} | x_t) = -\ln \delta t + T^{-1}(1 - n_i) - \ln N \] (the last term is added to remove trivial $\ln N$ dependences, also present in standard MC).
will be intensive. Similarly, and for the same reasons, the mean square fluctuation, $\chi(N, t_{\text{obs}}) = \langle E^2 \rangle - \langle E \rangle^2$, is extensive for large enough $Nt_{\text{obs}}$. The onset of this extensivity with respect to $t_{\text{obs}}$ can be viewed as an order-disorder phenomenon, as we will discuss shortly.

The distribution function for the action can be obtained from simulation by running trajectories and creating a histogram for the logarithm of the probabilities for taking steps in the trajectory. Far into the wings of the distribution, satisfactory statistics is obtained with transition path sampling \cite{25}. This methodology allows us to carry out umbrella sampling \cite{26} applied to trajectory space\cite{2}. Figure 1 illustrates the $P(E)$’s we have obtained in this way for the FA and East models. While the bulk of the distributions is Gaussian, for values of the action sufficiently smaller than $\langle E \rangle$ they display exponential tails. Similar distributions are found for other measures of dynamic activity, such as the number of transitions or kinks in a space-time volume. In the FA case, the action gives

$$\chi(N, t_{\text{obs}}) \approx \sum_i n_i \left[ (1 - n_i t_{\text{obs}}) + (1 - n_i t_{\text{obs}}^2) \right]$$

as a variable that can be large \cite{27, 28}. The susceptibility becomes extensive, and $\chi(N, t_{\text{obs}})/Nt_{\text{obs}}$ becomes a constant. This plateau or constant value increases with decreasing $T$ because fluctuations become more prevalent as $c$ decreases. Indeed, the FA and East models approach dynamic criticality as $c \to 0$ \cite{27}.

While the plateau value of $\chi(N, t_{\text{obs}})/Nt_{\text{obs}}$ increases with decreasing $T$ or $c$, the time for the onset to extensivity also increases. As a result, if $t_{\text{obs}}$ is kept fixed and $T$ is varied, $\chi(N, t_{\text{obs}})$ will have a maximum. This behavior is illustrated in Fig. 3(right). The extremum will approach a singularity in the limit of criticality, $t_{\text{obs}} \to \infty$, $c \to 0$. For $t_{\text{obs}}$ fixed and finite, the extremum is located at a finite temperature, $T^\ast$, namely, $\tau(T^\ast) \sim t_{\text{obs}}$, where $\tau(T)$ denotes the equilibrium relaxation time at the temperature $T$. Accordingly, $T^\ast$ is a glass transition temperature. In particular, below this temperature, the system cannot equilibrate on time scales as short as $t_{\text{obs}}$. In other words, with observation times no longer than this, the system will have fallen out of equilibrium. For the Arrhenius FA model, $\ln \tau(T) \sim T$, so that $T^\ast$ in this case varies logarithmically with observation time $t_{\text{obs}}$. For the super-Arrhenius East model, $\ln \tau(T) \sim T^2$, $T^\ast$ is even more weakly dependent upon observation time, going as $1/\ln t_{\text{obs}}$. It is due to this weak dependence on observation time that the glass transition is very nearly a material property, being confined to a narrow range of temperatures.

Dynamic heterogeneity and susceptibility. Figure 2 makes vivid the fact that the exponential tails in these distributions are manifestations of dynamic heterogeneity. The extended bubble or stripe in trajectory (a) illustrates a volume of space-time that is absent of excitation voids. Because it extends throughout the pictured time frame, the statistical weight for this excitation void is dominated by the probability to observe this void at the initial time $t = 0$. As excitations at a given time slice are uncorrelated, this probability is Poissonian, $\exp(-cL)$, where $L$ is the width of the stripe. In the presence of a bubble occupying a space-time volume $L \ t_{\text{obs}}$, the net action is $E \approx t_{\text{obs}} (N - L) \ c$, where $c$ is the average action per unit space-time. In this regime, the probability density for the action is then $\exp[-c(L - E)] \propto \exp(c E/L)$. This proportionality explains why the slope of the exponential tail scales linearly with inverse time. The specific value of that slope is determined from evaluating the action density. Performing the requisite average of the action gives

$$\varepsilon \equiv \langle E \rangle / Ne \approx -f(c) c \ln c$$

for small $c$, where $f(c) \approx 2c$ for the FA model, and $f(c) \approx c$ for the East model. Hence, to the degree that this picture is correct, the slope $\mu/t_{\text{obs}}$ in Fig. 1 should coincide with $\mu = c/\varepsilon$. The inset to Fig. 1(right) shows that this relationship holds to a good approximation. Thus, the exponential tail in $P(E)$ manifests structures in space-time that depend upon initial conditions over a time frame $t_{\text{obs}}$. It also follows that the entropy for trajectories with action that falls in the exponential tails is non-extensive in time $t_{\text{obs}}$.

The tails in $P(E)$ are statistically negligible when $t_{\text{obs}}$ is large compared to the relaxation time $\tau$, but they are dominant when $t_{\text{obs}} \ll \tau$. The latter regime is where the mean square fluctuation or susceptibility, $\chi(N, t_{\text{obs}})$, is non-linear in time. Figure 3(left) shows the growth of this quantity with respect to $t_{\text{obs}}$. The susceptibility per unit space-time increases with increasing $t_{\text{obs}}$ because increasing time allows for increased fluctuations. With the onset of decorrelation, when $t_{\text{obs}} / \tau$, the susceptibility becomes extensive, and $\chi(N, t_{\text{obs}})/Nt_{\text{obs}}$ becomes a constant. This plateau or constant value increases with decreasing $T$ because fluctuations become more prevalent as $c$ decreases. Indeed, the FA and East models approach dynamic criticality as $c \to 0$ \cite{27}.
Action susceptibility per unit length and time, $\chi/Nt$, as a function of observation time $t_{\text{obs}}$ for constant temperature $T$, in the FA model. Inset shows scaled susceptibility, $(t_{\text{obs}}\chi)/[\lim_{t_{\text{obs}} \to \infty}(t_{\text{obs}}\chi)]$ as a function of $t_{\text{obs}}/\tau$. RIGHT: Action susceptibility per unit length and time, $\chi/Nt_{\text{obs}}$, but now as a function of $T$ at constant $t_{\text{obs}}$. Inset shows free energies of trajectories, $-\ln P(\mathcal{E})$, for observation time $t_{\text{obs}} = 3200$ at different temperatures. System sizes are $N = 16c^{-1}$. For $t_{\text{obs}} = 3200$, $T^* \approx 0.44$. Statistical uncertainties from simulations are smaller than the symbols.

FIG. 4: Free energies of trajectories, $F_h(\mathcal{E})$, for different values of the parameter $b$. The curve for $b = 1$ is that of Fig. 1(left), with $T = 1$, $N = 16c^{-1}$, $t_{\text{obs}} = 320$. The curves with $b = 1.001$, 1.002, 1.003 are obtained by adding $(b - 1)$ to the $b = 1$ curve. Triangles show the free energy computed by simulation at $b = 1.001$ using transition path sampling combined with free energy perturbation theory.

on an object that is not extensive in $t_{\text{obs}}$, thus obscuring order-disorder in space-time.

Not all variables extensive in space and time are useful. This situation is familiar in standard phase transition theory. Phase transitions are recognized only through physically motivated choices of variables that are then shown to reflect the transition. For example, consider Langevin dynamics, $\dot{x}(t) = f[x(t)] + \eta(t)$, where $\eta(t)$ is a Gaussian random force. In this case, the contribution to the action for a transition in infinitesimal time $dt \to 0$ is, up to a constant, $-\ln p[\bar{x}(t + dt)|\bar{x}(t)] = dt\{\dot{\bar{x}}(t) - f[\bar{x}(t)]\}^2/4T$, which is distributed as $dt\eta^2$ independently of the forces $f$. The net action for a trajectory is simply the accumulation of these infinitesimal steps, and will be therefore distributed in a trivial manner. It is insensitive to the phenomenon we are after. The action for non-linear functions or functionals of the Langevin $x(t)$, however, need not be trivial [29]. For variables that manifest dynamic heterogeneity, in particular, a meaningful observable can be constructed out of the probability for finite (not infinitesimal) steps: $P[\bar{x}(t + \delta t)|\bar{x}(t)] = \int dx_1 dx_2 dx_3 \cdots \cdot p[\bar{x}(t + dt)|\bar{x}(t)] \cdots \cdot p[\bar{x}(t + \delta t)|\bar{x}(t + \delta t - dt)]$, where $\delta t$ is an appropriate coarse-graining time. The integrals over intermediate states make the action for finite moves, $\mathcal{E}[\bar{x}(t + \delta t)|\bar{x}(t)] \equiv -\ln P[\bar{x}(t + \delta t)|\bar{x}(t)]$, depend on the actual forces $f$, and the distribution for this action will be system dependent. The case of deterministic dynamics is similar in that the microscopic action is always vanishing, and a coarse-grained action is needed to reveal interesting behaviour. Whether or not this coarse-graining is practical, other variables, such as $Q$, are clearly useful and practical.

Order-disorder in space-time. Above $T^*$, the system is equilibrated and disordered with respect to order parameters like $\mathcal{E}$ or $K$ or $Q$. Below $T^*$, the system is ordered with respect to these quantities, and the order manifests dependence upon initial conditions. In view of the anomalous behavior of $\chi(N, t_{\text{obs}}, T)$ near $T = T^*$, this dependence can be manipulated in a fashion familiar in the context of equilibrium phase transitions. To
this end, it is useful to define \( b \equiv \partial \ln \Omega / \partial \mathcal{E} \) and a corresponding free energy \( F_b(\mathcal{E}) \equiv -\ln \Omega(\mathcal{E}) + b \mathcal{E} = -\ln P(\mathcal{E}) + (b - 1)\mathcal{E} \). The parameter \( b \) is to trajectory space what reciprocal temperature is to state space. In particular, an extremum in \( \chi(T) \) corresponds with a rapid change in \( \langle \mathcal{E} \rangle \) with respect to \( T \), which in turn implies a bistable free energy, \( F_b(\mathcal{E}) \), near \( b = 1 \) and \( T = T^* \).

Fig. 4 illustrates this behavior. Coexistence takes place at \( b = b^* > 1 \), the precise value depending upon \( T \) and \( t_{\text{obs}} \). The free energy for \( b > 1 \) can be computed from path sampling with a form of thermodynamic perturbation theory [26], running trajectories as before (i.e., with \( \mu/t \) constant throughout the observed time frame).

For an equilibrium system, \( b = 1 \). In this case, there will be a true dynamical singularity for \( t_{\text{obs}} \to \infty \) only at \( T = 0 \). In particular, from the exponential tails of \( P(\mathcal{E}) \), we know that \( b^* = 1 + \mu/t_{\text{obs}} \), so that \( b^* \to 1 \) when \( c \to 0 \) with \( t_{\text{obs}}/\tau \to \infty \). An interesting question is whether it is possible to define a dynamical protocol, perhaps through some form of external driving, which would allow one to tune \( b \) from \( b = 1 \) to \( b = b^* \), and thus observe this dynamical transition at \( T > 0 \).

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