Statistical Mechanics of Charged Polymers in Electrolyte Solutions: A Lattice Field Theory Approach

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Abstract

The Lattice Field Theory approach to the statistical mechanics of a classical Coulomb gas [R.D. Coalson and A. Duncan, J. Chem. Phys. 97, 5653 (1992)] is generalized to include charged polymer chains. Saddle-point analysis is done on the functional integral representing the partition function of the full system. Mean-field level analysis requires extremization of a real-valued functional which possesses a single minimum, thus guaranteeing a unique solution. The full mean-field equations for such a coupled system are derived, as well as the leading (one-loop) fluctuation corrections. Two different numerical real-space lattice procedures are developed to implement the generalized theory; these are applied to the problem of a charged polymer confined to a spherical cavity in an electrolyte solution. The results provide new insight into the physics of confined polyelectrolytes.
1 Introduction

In a recent series of papers, the application of lattice field theory (LFT) techniques [1, 2, 3, 4, 5] to systems of mobile polar ions interacting with immobile macroions has led to a calculational framework for extracting free energies, ionic concentrations, electrostatic potentials, and other physical properties. This formalism, which relies on a Hubbard-Stratonovich transformation of a functional integral representation of the grand canonical partition function, has a number of antecedents in the literature [6, 7, 8]. In the generalization introduced in [1], we were able to obtain accurate results at the mean-field level, with precisely computable corrections indicating the level of accuracy of the mean-field results, for systems of highly variable ionic concentration and macromolecular charge. Paper [1] focussed on interactions between charged spherical colloid particles (polyballs) in electrolyte solutions. In a subsequent paper, a liquid phase assembly of many interacting polyballs was studied [2]. The formalism of [1] has been extended to include effects of a spatially variable dielectric profile [3], the finite size of the simple mobile ions forming the electrolyte [4], and the presence of mobile dipoles in the gas (solution) [5]. The objective of the present paper is to extend the LFT approach to compute the statistical mechanics of a gas of mobile charged ions to a system in which mobile charged polymer chains are also present and interacting electrostatically with the mobile ions.

In Section 2 we briefly review the functional integral representation (and lattice field theory discretization thereof) for the grand canonical partition function introduced in [1]. In Section 3 the formalism is extended to include charged polymer chains. The mean-field level solution of the full system (ions plus polymers) is then presented in Section 4. Our results are similar to, but do not fully agree with some recent work of Orland et al [9]. In Section 5 we justify the contour deformation introduced in Section 4 to extract the leading saddle-point (or mean-field theory) equations of the full ion-polymer system by deriving a general convexity theorem for the mean-field free energy. An explicit expression is also derived for the leading
post-mean-field corrections due to the fluctuations around the saddle-point fields. This means that a precise estimate of the error in the mean-field theory is in principle possible even in systems of coupled ions and charged polymer chains. Some simple illustrative applications of the mean-field results of Section 4 to systems possessing spherical symmetry, for which the problem can be reduced to the minimization of a one-dimensional functional, are described in Section 6. The same systems are treated in Section 7 by solving the mean-field equations on a three-dimensional lattice, an approach which can be used to study systems of arbitrary shape and symmetry. Section 8 summarizes our results and indicates areas for further research.
2 Functional formalism and lattice field theory for ionic systems

A simple functional integral representation for the grand canonical partition function of a system of mobile ions with electric charge density $\rho(\vec{r})$ is obtained by rewriting the electrostatic potential energy of the system via a standard functional identity:

$$
e^{-\frac{\beta}{2} \int d\vec{r} d\vec{r}' \frac{\rho(\vec{r}) \rho(\vec{r}')}{|\vec{r} - \vec{r}'|}} = C' \int D\chi e^{\frac{-\beta}{2} \int \chi \Delta \chi \frac{d\vec{r}}{4\pi} \int \chi(\vec{r}) \rho(\vec{r}) d\vec{r}}$$

(1)

Here $C$ is an irrelevant constant (independent of $\rho$) which will be neglected from now on, and the charges are immersed in a medium of dielectric constant $\epsilon$ at inverse temperature $\beta = 1/kT$. For simplicity, assume the ions to be of two varieties only: $n_+$ ions of charge $+e$ at locations $\vec{r}_k^+$ and $n_-$ ions of charge $-e$ at locations $\vec{r}_l^-$ (with $1 \leq k \leq n_+, 1 \leq l \leq n_-$). Of course, if there are no other charged entities present, $n_+ = n_-$, but for the time being (anticipating the inclusion of charged polymer chains below) we leave $n_{\pm}$ free. The charge density is then

$$\rho(\vec{r}) = e \sum_k \delta(\vec{r} - \vec{r}_k^+) - e \sum_l \delta(\vec{r} - \vec{r}_l^-)$$

(2)

The effect of the transformation induced by (1) is twofold. First, the nonlocal Coulomb potential (which makes the direct simulation of such systems by molecular dynamics extremely difficult) has been replaced by a local Laplacian operator. Secondly, the nonlinear pairwise coupling of the charged ions has been replaced by a linear coupling term where the ions interact only with the auxiliary field. Consequently, for a fixed $\chi$ field, the statistical mechanics of the ionic gas is elementary. Introducing chemical potentials $\mu_{\pm}$ for the positive and negative ions, the sum of the factor $\exp \left( i \int \chi(\vec{r}) \rho(\vec{r}) d\vec{r} \right)$ over ion numbers and positions can be explicitly performed:

$$\sum_{n_k, n_l} \frac{1}{n_k! n_l!} \int \prod_k \frac{d\vec{r}_k}{\lambda_+^3} \frac{d\vec{r}_l}{\lambda_-^3} e^{ie \sum_k \chi(\vec{r}_k) - ie \sum_l \chi(\vec{r}_l) + \beta (\mu_+ n_k + \mu_- n_l)}$$
\[ = \exp \left( e^{\beta \mu_+} \int \frac{d\vec{r}}{\lambda_+^3} e^{i \epsilon \chi} + e^{\beta \mu_-} \int \frac{d\vec{r}}{\lambda_-^3} e^{-i \epsilon \chi} \right) \tag{3} \]

where \( \lambda_{\pm} \) are thermal deBroglie wavelengths for the ions. Inserting this result in the complete expression for the Boltzmann weight (1), the full grand canonical partition function becomes

\[ Z_{gc} = \int D\chi e^{\frac{\beta \epsilon}{8\pi} \int \chi \Delta \chi d\vec{r} + e^{\beta \mu_+} \int e^{ie \beta x d\vec{r}/\lambda_+^3} + e^{\beta \mu_-} \int e^{-ie \beta x d\vec{r}/\lambda_-^3} } \tag{4} \]

where we have rescaled the auxiliary field \( \chi \to \beta \chi \). The generalization of this expression to include stationary charged macroions \([1]\), external single particle potentials acting on the mobile ions, spatially varying dielectric constant \([2]\), finite size effects \([3]\), and effects due to mobile multipolar entities \([4]\) have been discussed elsewhere and will not be treated here. For example, the inclusion of a single particle potential \( V(\vec{r}) \) acting on the ions can be effected simply by the replacement \( e^{\pm ie \beta \chi} \to e^{\pm ie \beta \chi - V} \) in (4). Such a potential can be used (for example) to exclude the ions from certain regions of space.

The functional integration indicated in (4) may be made well-defined by discretizing the system on a cubical lattice defined by lattice points \( \vec{r} = a_l(n_x, n_y, n_z) \), where \( a_l \) is a lattice spacing taken small in comparison to the length scales over which the field \( \chi \) varies substantially, and \( n_x, n_y, n_z \) are integers, \( 0 \leq n_x, n_y, n_z \leq L - 1 \), for a \( L \times L \times L \) lattice. We shall restrict our calculations to systems with zero total electric charge, where the fixed charges are screened by the mobile ones and the fields fall exponentially far from the sources, so finite volume effects go to zero rapidly as the lattice size \( La_l \) is increased. With these notations, the lattice version of the transformed partition sum (4) becomes

\[ Z_{gc} = \int \prod_{\vec{n}} d\chi_{\vec{n}} \exp \left\{ \frac{\alpha}{2} \sum_{\vec{n} \vec{m}} \chi_{\vec{n}} \Delta_{\vec{n} \vec{m}} \chi_{\vec{m}} + \gamma_+ \sum_{\vec{n}} e^{ie \beta \chi_{\vec{n}}} + \gamma_- \sum_{\vec{n}} e^{-ie \beta \chi_{\vec{n}}} \right\} \tag{5} \]

Here \( \Delta_{\vec{n} \vec{m}} \) is the discrete lattice Laplacian operator, which may be regarded as a \( L^3 \times L^3 \) matrix (see [1]). The dimensionless constants \( \alpha \equiv a_l^2 \epsilon / 4\pi, \gamma_{\pm} \equiv e^{\beta \mu_{\pm}} (a_l / \lambda_{\pm})^3 \).
have been introduced to simplify the notation. In (5), $\Delta$ now represents the discrete lattice gradient (nearest-neighbor difference operator), with $e$ the electronic charge and $a_l$ the lattice spacing. In Section 4 we shall return to the evaluation of the integral (5) by saddle-point techniques, after the additional terms implementing charged polymer chains are included.
3 Functional formalism for charged polymer chains

The path integral representation of a polymer chain [11, 12] is well-known. We shall show below that for a system consisting of many monomers the leading behavior is determined simply by the total length \( M \) (= total number of monomers) of all chains and not by the connectivity or number of the separate chains. Thus the configuration of the polymer chain(s) can be represented by a single function \( \bar{x}(s) \), where the dimensionless path length variable \( 0 \leq s \leq M \). If the typical monomer separation is \( a_p \) (the Kuhn length [11]), the partition sum for such a system may be written

\[
Z_{\text{pol}} = \int D\bar{x}(s) e^{-\frac{1}{2a_p^2} \int_0^M ds \ddot{x}(s)^2 - \frac{\lambda}{2} \int \phi_p(\vec{r})^2 d\vec{r}}
\]

\[
\phi_p(\vec{r}) = \int ds \delta(\vec{r} - \bar{x}(s))
\]

The field \( \phi_p \) is the spatial monomer density and the term involving \( \lambda \int \phi_p^2 d\vec{r} \) prevents the monomers from overlapping with each other, \( \lambda \geq 0 \) being a measure of monomer excluded volume. As discussed at the end of Section 4, \( \lambda \approx B_2 \approx \sigma^3 \), where \( B_2 \) is the second virial coefficient, which goes approximately like the monomer volume (i.e. \( \sigma \) is the effective hard-sphere radius of a monomer) [13]. For simplicity we shall assume initially that the polymer charge density is uniform along the polymer chains, with each monomer carrying a net charge of \(-pe\) [9] (the generalization to varying monomer charge would simply result in an effective Schrödinger Hamiltonian with a time-dependent potential (cf. discussion below)). The negative sign indicates that we have taken the polymer chain to be negatively charged, as a consequence of dissociation of positively charged counterions. This means that (2) for the total charge density now becomes [14]

\[
\rho(\vec{r}) = e \sum_k \delta(\vec{r} - \vec{r}_k^+) - e \sum_l \delta(\vec{r} - \vec{r}_l^-) - pe\phi_p(\vec{r})
\]

Repeating the argument leading from (2) to (4) we now find the following ex-
pression for the full grand canonical partition function of the system

\[ Z_{gc} = \int D\chi D\phi_p D\vec{x}(s) e^{\frac{\phi_p}{\kappa} \int \chi \Delta \chi d\vec{r} - \frac{\kappa}{2} \int_0^M ds \vec{x}^2(s) - \frac{\beta}{2} \int \phi_p(\vec{r})^2 d\vec{r}} \times e^{\beta \mu + \int e^{ie \beta \chi} d\vec{r} + c_+ \int e^{ie \beta \chi} d\vec{r} + c_- \int e^{-ie \beta \chi} d\vec{r}} \]

The integration over polymer configurations can now be replaced by an equivalent Schrödinger Hamiltonian problem. To facilitate this, linearize the dependence on the monomer density \( \phi_p \) by introducing a second auxiliary field

\[ e^{-\frac{\lambda}{2} \int \phi_p^2 d\vec{r}} = \int D\omega e^{-\frac{\lambda}{2} \int \omega^2 d\vec{r} - i\lambda \int \omega(\vec{r}) \phi_p(\vec{r}) d\vec{r}} \]

Introducing this representation into (9) and using (7), one finds

\[ Z_{gc} = \int D\chi(\vec{r}) D\omega(\vec{r}) e^{\frac{\beta}{\kappa} \int \chi \Delta \chi d\vec{r} - \frac{\beta}{2} \int \phi_p(\vec{r})^2 d\vec{r} + c_+ \int e^{ie \beta \chi} d\vec{r} + c_- \int e^{-ie \beta \chi} d\vec{r}} Z_{\text{Schr}}(\chi, \omega) \]

with \( c_\pm = e^{\beta \mu \pm} / \lambda^3 \), and

\[ Z_{\text{Schr}}(\chi, \omega) \equiv \int D\vec{x}(s)e^{-\frac{a^2}{6} \int_0^M ds \vec{x}^2(s) - i\lambda \int d\omega \vec{x}(s)} \]

defines a functional which is just the Feynman path integral for the imaginary time evolution of a particle of mass \( 3/a^2 \) in an imaginary potential \( i(p\beta \chi + \lambda \omega) \). In fact, we shall show below that the functional integral (11) over \( \chi \) and \( \omega \) can be rerouted through a complex saddle-point at \( \chi = -i\chi_c \) and \( \omega = -i\omega_c \) where \( \chi_c \) and \( \omega_c \) are purely real, so that the evaluation of \( Z_{\text{Schr}}(\chi, \omega) \) at the saddle reduces to a completely conventional three-dimensional Schrödinger Hamiltonian problem—namely, the computation of matrix elements of \( e^{-HT} \) where the Euclidean time extent of the evolution is just \( T = M \) and

\[ H \equiv -\frac{a^2}{6} \vec{\nabla}^2 + \lambda \omega_c(\vec{r}) + p\beta \chi_c(\vec{r}) \]

For large \( M \), any matrix element of \( e^{-HT} \) has the asymptotic form

\[ \log \langle \cdots | e^{-HM} | \cdots \rangle \simeq -ME_0 + O(1) \]

where \( E_0 \) is the ground state eigenvalue of the Hamiltonian \( H \) \[15\]. Different boundary conditions (periodic, open, etc) imposed at the ends of the polymer chain (or
even a finite but fixed number of splits in the chain) correspond to the choice of different initial and final states in the above formula, contribute to the $O(1)$ edge correction, and are subdominant for large $M$. 
4 Mean-field (saddle-point approximation) theory of coupled ionic-polymer system

The equations determining the saddle-point configuration fields $\chi_c, \omega_c$ are obtained by setting the variational derivative of the exponent in the full functional integral (11) to zero. After rotating the fields to the negative imaginary axis (the need for this rotation will be justified below when we discuss the fluctuation corrections), this exponent becomes

$$F = \int d\vec{r} \left\{ \frac{\beta e}{8\pi} \left| \nabla \chi_c \right|^2 + \frac{\lambda}{2} \omega_c^2 + c_+ e^{\beta e \chi_c} + c_- e^{-\beta e \chi_c} \right\} - ME_0(\chi_c, \omega_c)$$

(14)

The functional derivatives determining the saddle-point solution are then

$$\frac{\delta E_0}{\delta \chi_c(\vec{r})} = \beta p e |\Psi_0(\vec{r})|^2$$

(15)

$$\frac{\delta E_0}{\delta \omega_c(\vec{r})} = \lambda |\Psi_0(\vec{r})|^2$$

(16)

$$\frac{1}{\beta e} \frac{\delta F}{\delta \chi_c(\vec{r})} = -\frac{e}{4\pi e} \nabla^2 \chi_c(\vec{r}) + c_+ e^{\beta e \chi_c(\vec{r})} - c_- e^{-\beta e \chi_c(\vec{r})} - Mp |\Psi_0(\vec{r})|^2 = 0$$

(17)

$$\frac{1}{\lambda} \frac{\delta F}{\delta \omega_c(\vec{r})} = \omega_c(\vec{r}) - M |\Psi_0(\vec{r})|^2 = 0$$

(18)

Here the wavefunction $\Psi_0(\vec{r})$ is assumed unit-normalized:

$$\int |\Psi_0(\vec{r})|^2 d\vec{r} = 1$$

(19)

Using (18), the auxiliary field $\omega_c$ may be eliminated completely, leaving the pair of coupled nonlinear equations as the complete mean-field solution to the full interacting ion-charged polymer problem:

$$\frac{\epsilon}{4\pi e} \nabla^2 \chi_c(\vec{r}) = c_+ e^{\beta e \chi_c(\vec{r})} - c_- e^{-\beta e \chi_c(\vec{r})} - Mp |\Psi_0(\vec{r})|^2$$

(20)

$$\frac{\alpha^2}{6} \nabla^2 \Psi_0(\vec{r}) = \lambda M |\Psi_0|^2 \Psi_0(\vec{r}) + \beta p e \chi_c(\vec{r}) \Psi_0(\vec{r}) - E_0 \Psi_0(\vec{r})$$

(21)

As mentioned previously, the inclusion of single particle potentials, which can be used to enforce exclusion regions for either the ions or the monomers, is straightforward. Using the notation $V_c(\vec{r})$ (resp. $V_m(\vec{r})$) for potential fields acting on the ions
(resp. monomers) (20–21) become
\[
\frac{\epsilon}{4\pi e} \vec{\nabla}^2 \chi_c(\vec{r}) = c_+ e^{\beta e \chi_c(r)} - V_c(\vec{r}) - M \Psi(\vec{r})^2
\] (22)
\[
\frac{q_p^2}{6} \vec{\nabla}^2 \Psi_0(\vec{r}) = \lambda M \Psi_0(\vec{r}) + \beta e \chi_c(\vec{r}) \Psi_0(\vec{r}) - (E_0 - V_m(r)) \Psi_0(\vec{r})
\] (23)

Recalling that the parameters \(c_\pm\) are exponentials of the chemical potentials \(\mu_\pm\) for positively and negatively charged ions, the numbers of these ions must be fixed by suitably adjusting \(c_\pm\), using the easily derived relations:
\[
n_\pm = c_\pm \int \frac{\partial \log (Z_{gc})}{\partial c_\pm} = c_\pm \int e^{\pm \beta e \chi_c(r)} d\vec{r}
\] (24)
while the number density of monomers is given by \(M \Psi_0(\vec{r})\) which clearly integrates to the total number of monomers \(M\). Charge neutrality follows from integrating (22) over all space (correct either for periodic boundary conditions or for an electric field falling to zero at the system boundaries):
\[
0 = \int \vec{\nabla}^2 \chi_c(\vec{r}) d\vec{r} \Rightarrow 0 = n_+ - n_- - M p
\] (25)
\[
\Rightarrow n_+ e = n_- e + M p e
\] (26)

For systems of spherical symmetry, the equations (22–23) reduce to a pair of coupled nonlinear ODEs:
\[
\frac{\eta}{r} \frac{d^2 F}{dr^2} = r \left( \frac{\xi_+}{r} e^{F(r)/r} - \frac{\xi_-}{r} e^{-F(r)/r} \right) - \frac{1}{r} G(r)^2
\] (27)
\[
\frac{1}{6} \frac{d^2 G}{dr^2} = \frac{\rho}{r} F(r) G(r) + \frac{1}{r^2} G(r)^3 - (E_0 - V_m(r)) G(r)
\] (28)

where the rescaled radial functions \(F, G\) are defined as
\[
F(r) = \beta e r \chi_c(r)
\] (29)
\[
G(r) = \sqrt{\lambda M r} \Psi_0(r)
\] (30)

The radial variable in (27–28) is measured in units of the monomer size \(a_p\), and we have defined dimensionless variables
\[
\eta = \frac{\lambda \epsilon}{4\pi \beta e^2 a_p^2}
\] (31)
\[
\xi_\pm = \frac{\lambda c_\pm}{p}
\] (32)
In terms of these new variables the charge and number density constraints (24–26) become

\[\xi_\pm \int r^2 e^{\pm F(r)} - V_c(r) dr = \frac{\lambda}{4\pi \alpha_p^3} n_\pm \]

(33)

\[\int G(r)^2 dr = \frac{\lambda}{4\pi \alpha_p^3} M = \frac{\lambda}{4\pi \alpha_p^3} (n_+ - n_-) \]

(34)

In fact, we shall show below that the solution of the coupled nonlinear equations (27–28) is most readily accomplished by returning to the free energy expression (14), which represents a functional of two scalar fields \(\chi_c, \omega_c\). This functional will be shown to be convex and bounded below, with a unique minimum at the field values satisfying (27–28).

For non-spherically-symmetric systems, a practical approach is again provided by the lattice field theory discretization of [1]. The inclusion of the polymer terms in (5) is quite straightforward—discretizing (11), we obtain (setting the single particle potentials \(V_c, V_m\) to zero for simplicity)

\[Z_{gc} = \int \prod \chi_\vec{n} d\chi_\vec{n} d\omega_\vec{n} \exp \left\{ \frac{\alpha}{2} \sum \chi_\vec{n}\Delta_\vec{m}\chi_\vec{m} - \frac{\lambda}{2} a_i^3 \sum \omega_\vec{n}^2 \right\} + \gamma_+ \sum e^{ie\beta \chi_\vec{n}} + \gamma_- \sum e^{-ie\beta \chi_\vec{n}} - ME_0(\chi_\vec{n}, \omega_\vec{n}) \]

(35)

where \(E_0\) is the ground state energy of the associated discrete Hamiltonian matrix

\[H_\vec{m}\vec{n} = -a_p^2 \Delta_\vec{m}\vec{n} + i\lambda \omega_\vec{n} + i\beta e \chi_\vec{n} \]

(36)

Of course, at the complex saddle-point of the integral (35), \(\chi = -i\chi_c\) and \(\omega = -i\omega_c\) with \(\chi_c, \omega_c\) real fields, so the Hamiltonian matrix (36) is real symmetric, with well-defined real ground state energy. After the rotation to the imaginary axis, we find the following expression for the discretized free energy functional (corresponding to the continuum expression given in (14)):

\[F = -\frac{\alpha}{2} \sum \chi_\vec{m}\Delta_\vec{m}\chi_\vec{n} + \frac{\lambda}{2} a_i^3 \sum \omega_\vec{n}^2 + \gamma_+ \sum e^{i\beta \chi_\vec{n}} + \gamma_- \sum e^{-i\beta \chi_\vec{n}} - ME_0(\chi_\vec{n}, \omega_\vec{n}) \]

(37)
where we have dropped the subscript $c$ indicating the saddle-point (mean-field) value for the fields to avoid notational overload. Now the ground state energy, as promised, is a perfectly real number, namely the lowest eigenvalue of the matrix

$$H_{\vec{n}\vec{n}} = -\frac{a_p^2}{6\alpha_l^2} \Delta_{\vec{n}\vec{n}} + \lambda \omega_{\vec{n}} + \beta p e \chi_{\vec{n}}$$  \hspace{1cm} (38)

For a long Gaussian polymer chain in a confined region and subjected to an external potential $W(\vec{r})$, it is well-known \[11\] that the ground state of the three dimensional Schrödinger operator

$$\hat{H} = -\frac{a_p^2}{6} \nabla^2 + \beta W(\vec{r})$$  \hspace{1cm} (39)

determines the equilibrium properties of the polymer chain. In particular, if $\Psi_0(\vec{r})$ is the unit-normed ground state eigenfunction associated with Hamiltonian (39) (with $\Psi_0 = 0$ on the confining boundary surface) then $|\Psi_0(\vec{r})|^2$ is the normalized monomer density. Equivalently, if there are $M$ monomers in the polymer system then $M|\Psi_0(\vec{r})|^2$ is the number density of monomers in the system. Comparing (39) to (38), (18) above, we see that in our problem there is an effective potential

$$W(\vec{r}) = kT \lambda M |\Psi_0(\vec{r})|^2 + p e \chi_{\vec{r}}$$

Since both terms in this potential are functions (explicitly or implicitly) of $\Psi_0$, our effective potential $W$ is evidently a mean-field potential. Specifically, the electric potential $\chi_{\vec{r}}$ depends on the monomer charge density (hence $\Psi_0$) according to (20). The other contribution to the effective potential, i.e. $kT \lambda M |\Psi_0(\vec{r})|^2$, is due to short-range excluded volume interactions between monomers. Its origin and form can be understood as follows. Let $U(\vec{r})$ be a short range repulsive potential via which all monomer pairs interact. Then, if there is a distribution $n_m(\vec{r})$ of monomers in the system, the repulsive potential (call this $W$, suppressing the electrostatic contribution) experienced by a test monomer inserted at point $\vec{r}$ is:

$$W(\vec{r}) = \int d\vec{r}' U(\vec{r} - \vec{r}') n_m(\vec{r}')$$  \hspace{1cm} (40)

$$\approx n_m(\vec{r}) \int d\vec{r} U(\vec{r})$$  \hspace{1cm} (41)
The second line follows from the first under the assumption that the pair potential $U$ is short range compared to the length scale on which the monomer density $n_m$ varies. Using the connection (noted above) that $M|\Psi_0(\vec{r})|^2 = n_m(\vec{r})$, we immediately identify the parameter $\lambda$ as

$$\lambda = \beta \int U(\vec{r})d\vec{r} \quad (42)$$

This can in turn be connected to the second virial coefficient $B_2$, which can be used to ascribe an effective “hard sphere” radius $\sigma$ to the monomer [13]:

$$\beta \int U(\vec{r})d\vec{r} \simeq -\int d\vec{r} \left[ e^{-\beta U(\vec{r})} - 1 \right] = 2B_2 \simeq 4\pi\sigma^3/3 \quad (43)$$

In this way we can connect $\lambda$ with the effective size of a monomer.
5 Corrections to mean-field theory—convexity of the free energy

In the preceding section we claimed that the functional integral (11) is dominated by a complex saddle-point where the fields $\chi, \omega$ take pure imaginary values $-i\chi_c, -i\omega_c$. To justify this assertion, we need to ensure that the deformation of the contour of the field integrations is such that the integral passes through a proper saddle-point, with a maximum of the real part of the exponent, and that the saddle chosen is the dominant one globally. A rigorous discussion presupposes that the functional integral (11) has been made well-defined, say by discretization as in (35). As a consequence we may be sure that the contour deformation is possible in the first place as a result of the analyticity of $Z_{\text{Schr}} = \text{Tr} e^{-MH(\chi_r, \omega_r)}$ as a function of the variables $\chi_r, \omega_r$ for an arbitrary finite-dimensional matrix $H$. We remind the reader that the result $Z_{\text{Schr}} = \text{Tr} e^{-MH}$ holds for closed polymer chains but that different boundary conditions induce subdominant edge effects of order $O(1/M)$ for long chains with $M$ monomers (cf. discussion following (13)). The analyticity of the remaining part of the integrand in (35) is obvious.

For simplicity we shall temporarily return to continuum notation, although the reader is warned that ultimately the functional integral being discussed must be explicitly defined by a cutoff procedure. Writing

$$\chi(\vec{r}) = -i\chi_c(\vec{r}) + \hat{\chi}(\vec{r})$$
$$\omega(\vec{r}) = -i\omega_c(\vec{r}) + \hat{\omega}(\vec{r})$$

we may expand the integrand of the functional integral (11) keeping terms up to second order in the fluctuation fields $\hat{\chi}, \hat{\omega}$:

$$Z_{\text{gc}} = e^F \int D\hat{\chi}(\vec{r}) D\hat{\omega}(\vec{r}) e^{-\int d\vec{r} \left( \frac{\beta^2}{2} |\nabla \hat{\chi}(\vec{r})|^2 + \frac{\lambda}{2} \hat{\omega}(\vec{r})^2 + \frac{\beta^2 e}{4} (c_+ e^{\beta\epsilon c} + c_- e^{-\beta\epsilon c}) \hat{\chi}(\vec{r})^2 \right)}$$
$$\times e^{-M \int d\vec{r} d\vec{r}' (\lambda \hat{\omega}(\vec{r}) + \beta pe \hat{\chi}(\vec{r})) G_c(\vec{r}, \vec{r}') (\lambda \hat{\omega}(\vec{r}') + \beta pe \hat{\chi}(\vec{r}'))}$$

(45)

where the prefactor $e^F$ contains the entire mean-field result (14) and the "one-
loop” fluctuation corrections to mean-field are contained in the remaining Gaussian functional integral over the fluctuation fields \( \hat{\chi}, \hat{\omega} \). The crucial point is that this integral is convergent as a consequence of the positivity of the Green’s function \( G_c(\vec{r}, \vec{r}') \) giving the second order variation with \( \hat{\chi}, \hat{\omega} \) of the ground state eigenvalue \( E_0 \) of the hermitian Hamiltonian (13). Let \( \Psi_n(\vec{r}) \) be a complete orthonormal set of eigenfunctions of \( H \), with the corresponding ordered eigenvalues \( E_n \), \( E_n \leq E_m \) for \( n < m \). Then standard second order perturbation theory gives, as a consequence of (44),

\[
E_0(\chi, \omega) \simeq E_0(\chi_c, \omega_c) + \int d\vec{r}d\vec{r}'(\lambda \hat{\omega}(\vec{r}) + \beta pe\hat{\chi}(\vec{r})) G_c(\vec{r}, \vec{r}')(\lambda \hat{\omega}(\vec{r}') + \beta pe\hat{\chi}(\vec{r}'))
\]

\[
G_c(\vec{r}, \vec{r}') = \Psi_0(\vec{r}) \Psi_0(\vec{r}') \sum_{n \neq 0} \frac{\Psi_n(\vec{r}) \Psi_n(\vec{r}')}{E_n - E_0}
\]

through terms of second order in the fluctuation fields. Note that the first order perturbation shift in \( E_0 \) is canceled at the saddle-point by the first order variation in the exponent in (11). Furthermore, the positivity (strictly speaking, positive semidefiniteness) of \( G_c \) is manifest. To see this, note that a necessary and sufficient condition for \( G_c \) to be positive semidefinite is

\[
\int d\vec{r} \int d\vec{r}' f(\vec{r}) G_c(\vec{r}, \vec{r}') f(\vec{r}') \geq 0
\]

for any function \( f(\vec{r}) \). Using the definition given in (46),

\[
\int d\vec{r} \int d\vec{r}' f(\vec{r}) G_c(\vec{r}, \vec{r}') f(\vec{r}') = \sum_{n \neq 0} \frac{\int d\vec{r} \Psi_0(\vec{r}) f(\vec{r}) \Psi_n(\vec{r})^2}{E_n - E_0}
\]

Since the denominator of each term on the r.h.s. is positive and the numerator is non-negative the condition for positive semidefiniteness (17) is satisfied.

It should be emphasized that the positivity of the full fluctuation kernel in (45) holds for arbitrary real fields \( \chi_c, \omega_c \)—it is not essential that they satisfy the saddle-point equations (20–21) (although we shall of course eventually demand that they do!). The value of this observation is that it is equivalent to a statement of convexity of the free energy functional \( F(\chi_c, \omega_c) \) in (14) for arbitrary values of its field arguments, as the exponent in the fluctuation integral (45) is essentially the second
functional derivative of $F$. The functional $F(\chi_c, \omega_c)$ is clearly bounded below (as the lowest eigenvalue of $H$ in (13) can grow at most linearly with $\chi_c$ or $\omega_c$). If it is everywhere convex, it must have a unique minimum at exactly the field values $\chi_c, \omega_c$ satisfying (20–21). Thus the stable minimization procedures employed in [1] for solving the lattice field theory of systems of polyballs and mobile ions are guaranteed to work here also, in the presence of long charged polymer chains, provided an efficient numerical technique is employed!

We now return to the task of evaluating the Gaussian fluctuation integral (45). It is convenient to change the field integration variables by replacing the excluded volume field $\hat{\omega}(\vec{r})$ with the linear combination

$$\sigma(\vec{r}) \equiv \lambda \hat{\omega}(\vec{r}) + \beta pe \hat{\chi}(\vec{r}) \quad (49)$$

so that the fluctuation integral in (45) becomes

$$e^{F_1} = \int D\hat{\chi}(\vec{r}) D\sigma(\vec{r}) e^{-\frac{1}{8\pi} \left[ \nabla \hat{\chi}(\vec{r}) \right]^2 + \frac{1}{16} \left( \sigma(\vec{r}) - \beta pe \hat{\chi}(\vec{r}) \right)^2 + \frac{\beta^2 e^2}{2} \left( c_+ e^{\beta e \epsilon_c} + c_- e^{-\beta e \epsilon_c} \right) \hat{\chi}(\vec{r})^2}$$

$$\times e^{-M \int d\vec{r} d\vec{r}' \sigma(\vec{r}) G_c(\vec{r}, \vec{r}') \sigma(\vec{r}')}} \quad (50)$$

whence

$$F_1 = -\frac{1}{2} \ln \text{Det} K \quad (51)$$

where $K$ is the kernel

$$K = \begin{pmatrix} -\frac{\beta e}{8\pi \Delta} + \frac{\beta^2 p^2 e^2}{2\lambda} + \frac{\beta^2 e^2}{2} \left( c_+ e^{\beta e \epsilon_c} + c_- e^{-\beta e \epsilon_c} \right) & -\frac{\beta pe}{2\lambda} \\ -\frac{\beta pe}{2\lambda} & MG_c + \frac{1}{2\lambda} \end{pmatrix}$$

This determinant must be rendered well-defined by an explicit cutoff procedure, such as the lattice. On a lattice with $N$ points, we then have the problem of evaluating a $2N \times 2N$ determinant. If the polymer is restricted to a subregion of $N_p$ points, the lower right hand $N \times N$ block in $K$ is non-sparse only in a $N_p \times N_p$ subblock of the kernel $G_c$. The evaluation of $G_c$ is facilitated by the observation that

$$\sum_{n \neq 0} \frac{\Psi_n(\vec{r}) \Psi_n(\vec{r}')} {E_n - E_0} = \lim_{\eta \to 0} \left( (H - E_0) \frac{1} {(H - E_0)^2 + \eta^2} \right)(\vec{r}, \vec{r}) \quad (52)$$

with the required inversion involving only a sparse matrix $(H - E_0)^2 + \eta^2$. 

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6 Mean-field results for spherically symmetric systems

For spherically symmetric systems, the extremization of the functional $F$ in (14) is much simplified. It is convenient to express all distances in units of the effective monomer size (Kuhn length) $a_p$, and to define rescaled radial functions $f(r)$, $g(r)$ as follows

$$f(r) = \beta e \chi_c(r)$$
$$g(r) = r \Psi_0(r)$$

(53) (54)

It is also convenient to rescale the auxiliary field $\omega_c$ to a dimensionless one, $h(r) \equiv \omega_c a_p^3$. Introducing dimensionless parameters $\eta$, $\xi_{\pm}$, and $\zeta$

$$\eta \equiv \frac{\epsilon a_p}{2 \beta e^2}$$
$$\xi_{\pm} \equiv 4 \pi c_{\pm} a_p^3$$
$$\zeta \equiv \frac{4 \pi \lambda}{a_p^3}$$

(55) (56) (57)

the saddle-point functional can be written as a one-dimensional integral

$$F = \int \left\{ \eta \left( \frac{df}{dr} \right)^2 + \frac{1}{2} \zeta h(r)^2 + \xi_+ e^f + \xi_- e^{-f} \right\} r^2 dr - ME_0$$

(58)

where the radial wavefunction $g(r)$ of the associated Schrödinger Hamiltonian (13) satisfies

$$\frac{1}{6} \frac{d^2 g}{dr^2} = \left( \frac{\zeta}{4 \pi} h(r) + p f(r) - E_0 \right) g(r)$$

(59)

The rescaled activity coefficients $\xi_{\pm}$ must be constrained by the appropriately rescaled versions of (33):

$$\xi_{\pm} = \frac{n_{\pm}}{\int e^{\pm f} r^2 dr}$$

(60)

We have devised the following efficient procedure for the minimization of $F$ in (58). The arguments of the preceding section establish the convexity of $F$, implying a unique minimum. After discretizing the $r$ variable, the rescaled electrostatic potential function $f(r)$ and polymer density function $h(r)$ become finite arrays which
can be updated alternately by the following procedure, which at each step takes us closer to the unique global extremum of $F$:

1. Choose a reasonable starting value for the fields $f$, $h$.

2. Define a new field $\sigma(r) \equiv \frac{\zeta}{4\pi} h(r) + pf(r)$, so that $E_0$ in (58) is the lowest eigenvalue of the operator $H = -\frac{1}{6} \frac{d^2}{dr^2} + \sigma(r)$. Once $r$ is discretized, $H$ becomes a tridiagonal matrix. For the rest of the calculation, we minimize with respect to $f(r)$ and $\sigma(r)$.

3. Minimize $F$ with respect to $\sigma(r)$ for each discrete value of $r$. This requires a rapid calculation of $E_0$ as a function of $\sigma(r)$. The ground state eigenvalue of a tridiagonal matrix (indeed, any ordinarily located eigenvalue) can be readily extracted by Sturm sequence methods [16], and the functional $F$ minimized quickly with respect to $\sigma(r)$ by golden section bracketing [17]. The latter approach is foolproof as we have a strictly convex dependence on $\sigma(r)$ for all $r$.

4. Minimize $F$ with respect to $f(r)$ for each discrete value of $r$. This is trivial as the dependence of $F$ on $f(r)$ is explicit.

5. Iterate until $F$ stabilizes at a minimum to some preassigned tolerance and/or the saddle-point equations are satisfied to a desired degree of accuracy.

This algorithm was applied to a system consisting of a charged polymer with 1000 monomer subunits trapped in a spherical cavity of radius $10a_p$, with each monomer carrying a charge $-0.1e$. The ions ($n_+ = 200$ positive and $n_- = 100$ negative ions) are free to move in a larger spherical region of radius $100a_p$. The parameter $\eta$ was taken to be unity. The results shown correspond to 1000 iterations, after which the free energy is stabilized to 5 significant figures (such a run takes a few minutes on a 400 MHz Pentium processor). The effect of variation of the excluded volume parameter $\zeta$ on the monomer density $\Psi_2^0(r)$ is shown in Fig. (1). As for the case of the uncharged polymer, increasing the excluded volume parameter results in a flattening of the distribution near the origin. However, in the presence of charge,
Figure 1: Monomer distribution for varying $\zeta$

Figure 2: Electric Potential $f(r)$ for varying $\zeta$
we now find that (at least for the parameter range studied here) the electrostatic repulsion sufficiently counteracts the tendency of the monomers to crowd into the central region to produce a *dip* in the distribution for small $r$. The mean-field rescaled electric potential $f(r)$ is essentially constant over this variation of $\zeta$, as shown in Fig. (2) [18]. The exponential screening outside the cavity of radius $10a_p$ confining the polymer is evident.

The effect of varying monomer charge $p$ (with the excluded volume parameter $\zeta$ held fixed at 20.0) is illustrated in Figs. (3,4). In particular, as $p \to 0$ we recover the distinctive flat behavior at small $r$ characteristic of uncharged polymers (Fig. (3)). In these plots, the negative ion number is held constant at 100, with the number of positive ions adjusted to give charge neutrality.

![Figure 3: Monomer distribution for varying $p$](image)
Finally, we may also study the effect of varying salt concentrations. Increasing the background ion density results in higher screening of the electrostatic potential, so the effect on the monomer distribution is similar to that obtained by varying the average monomer charge $p$. In Figs. (5,6) we show the monomer distribution and electrostatic potential $f(r)$ for fixed $\zeta=10$ and $p=0.1$, varying the number of negative mobile ions $n_-$, with $n_+ = n_- + 100$ for charge neutrality.
Figure 5: Monomer distribution for varying \( n_\) 

Figure 6: Electric Potential \( f(r) \) for varying \( n_\) 

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7 Mean-field results using three-dimensional lattice field theory

In the previous section we showed how the theory developed in this paper can be applied to the problem of a charged polymer confined to a spherical cavity and immersed in an electrolyte solution. We now present the solution of the same problem using three-dimensional (3D) lattice field theory, which does not hinge on special symmetry properties of the system, and thus illustrate a numerical procedure for dealing with systems of arbitrary shape and complexity. Colloidal suspensions in polyelectrolyte solutions, which may be useful for a variety of technological applications, such as new optical materials and devices (e.g., narrow-band optical rejection filters, pump-probe laser apparati, optical display panels, etc. [20, 21]), are systems of this type.

We will solve the discretized versions of equations (22) and (23) simultaneously on a 3D lattice. It is convenient to multiply equation (22) by $a_l^3$, where $a_l$ is the lattice spacing, and to rescale according to: $f(\vec{r}) \rightarrow \beta e \chi_c(\vec{r}), \psi_0(\vec{r}) \rightarrow a_l^3/2 \psi_0(\vec{r})$. Thus, all variables and parameters become dimensionless and the two discretized equations are:

\[
\alpha \sum_{\vec{m}} \Delta_{\vec{n} \vec{m}} f_{\vec{m}} = \gamma_+ e^{f_{\vec{n}+} - V_{\vec{n}+}} - \gamma_- e^{f_{\vec{n}+} - V_{\vec{n}+}} - M p \psi_{\vec{n}}^2 \tag{61}
\]

\[
\frac{a_p^2}{6a_l^2} \sum_{\vec{m}} \Delta_{\vec{n} \vec{m}} \psi_{\vec{m}} = \frac{\lambda M}{a_l^3} \psi_{\vec{n}}^2 \psi_{\vec{n}} + p f_{\vec{n}} \psi_{\vec{n}} - E_0 \psi_{\vec{n}} \tag{62}
\]

where

\[
\alpha = \frac{\varepsilon a_l}{4\pi \beta e^2}, \tag{63}
\]

\[
\gamma_{\pm} = \frac{n_{\pm}}{\sum_{\vec{n}} e^{\pm f_{\vec{n}}}}, \tag{64}
\]

and the wavefunction is dimensionless and normalized according to the rule

\[
\sum_{\vec{n}} \psi_{\vec{n}}^2 = 1 \tag{65}
\]

We solve equations (61) and (62) simultaneously using the following procedure. First, equation (62) is solved for $f_{\vec{n}} = 0$ and ignoring the non-linear (monomer
repulsion) term. The resulting \( \psi_{\vec{n}} \) (wave-function for a free particle in a sphere) is given to equation (61), which is solved at each lattice point by the Newton-Raphson method. The process is repeated and the coefficients \( \gamma_{\pm} \) are updated after each iteration with the current field, until a predetermined desired accuracy is achieved. Then the resulting \( f_{\vec{n}} \) is fed into equation (62) which is solved for a new \( \psi_{\vec{n}} \) to be given to equation (61). Equation (62) is solved to a predetermined desired accuracy by the Lanczos approach, which is appropriate for a large sparse matrix like the one representing our Hamiltonian. This method of computation is very well-suited for implementation on massively parallel platforms which should make it possible to study even very large lattices with this approach. From then on, the potential \( f_{\vec{n}} \) to be given to (62) for the next iteration is updated slowly by adding a small fraction of the new \( f_{\vec{n}} \) to the old one, obtained from the previous iteration. The same overrelaxation procedure is used for updating \( \psi_{\vec{n}}^{2} \) in the non-linear term of the Schrödinger equation (62). Such a gradual iteration procedure is necessary in order to avoid an unstable bifurcation between two unphysical states (which is commonly encountered when solving non-linear differential equations), and it converges to the simultaneous solution of the two equations. We have already shown that the functional in (14) has an unique minimum, the condition for which is given by the two equations, (61) and (62). Therefore, once we have converged to a solution of these two equations, we are guaranteed to have reached the unique mean-field solution of the problem.

We have applied the procedure described above to a system of a negatively charged polymer of 1000 monomer units, confined to a spherical cavity of radius \( 20a_p \), which is immersed in an electrolyte solution confined to a larger sphere of radius \( 40a_p \). The Kuhn length \( a_p \) has been chosen to be 5Å. To illustrate the stability and accuracy of the procedure, we compare some of the 3D results with the ones obtained through the one-dimensional (1D) calculation of Section 6, which are practically exact. In Fig. (7) we show how the 3D results for \( \psi^{2}_{\vec{n}}(\vec{r}) \) approach the exact
1D result as the number of the lattice points on the side of the 3D cube containing the system, $L$, is increased from 40 to 60 and 80, for the following parameters: $\zeta = 15$, $p = 0.1$ and $n_- = 6$, where $n_-$ is the number of the negative ions in the system, while the number of the positive ions is adjusted so that electroneutrality is preserved, and the relationship between $\zeta$ and $\lambda$ (in equation (62)) is given in (57).

In Fig. (8) we show the effect of variation of $\zeta$ on the probability distribution $\psi_0^2(\vec{r})$. For comparison we have included two results obtained by the 1D method of Section 6. The results are analogous to the ones in Fig. (1). Similarly, the rescaled electrostatic potential $f(\vec{r})$ varies little with $\zeta$, Fig. (9).
Figure 8: Monomer distribution for varying $\zeta$

Figure 9: Electric Potential $f(r)$ for varying $\zeta$
In Figs. (10) and (11) we present results for $\psi_0^2(\vec{r})$ and $f(\vec{r})$ for varying monomer charge $p$, fixing $\zeta = 15$. In these plots the number of negative ions is $n_- = 6$.

![Figure 10: Monomer distribution for varying $p$](image-url)
And finally, in Figs. (12) and (13) we illustrate the effect of varying the number of impurity ions (concentrations) on the monomer distribution and the potential \( f(\vec{r}) \). Here, again, we compare the 3D results with the ones obtained by the method of Section 6. Clearly, the agreement between the two approaches is good.
Figure 12: Monomer distribution for varying $n_-$

Figure 13: Electric Potential $f(r)$ for varying $n_-$
8 Discussion

We have derived the mean-field equations for a coupled ionic-polymer system by doing a saddle-point analysis on a functional integral representing the partition function of the system, (11). This analysis shows that all mean-field level thermodynamical properties are obtained by extremizing an appropriate real-valued functional (14). Moreover, we have shown that the functional (14) possesses a single minimum, guaranteeing a unique solution of the coupled mean-field equations. We have also described two different numerical procedures for finding the mean-field solution, and have applied those to the problem of a charged polymer confined to a spherical cavity and immersed in an electrolyte solution.

Although our calculations were intended as an illustration of the advantages of the approach, they have given us some interesting insight into the physics of confined polyelectrolytes. It has been suggested that materials consisting of spherical voids imbedded in a polymer gel can be used as so called “entropic trapping devices,” in which macromolecules such as polymers and DNA could be trapped and separated [22, 23]. Therefore, such materials may have important applications in specific biochemical trapping, or even as microreactors for applications in organic, bioengineering and combinatorial synthesis [22].

It has been hypothesized [24, 25, 26, 27] that such trapping is a result of the higher conformational entropy “enjoyed” by the polymer in the large spherical void, as compared to the narrow channels connecting the voids within the gel. Our calculations reveal another important aspect of the trapping phenomenon—namely, from our results it becomes clear that electrostatic interactions also play a very important role in it. From Figs. (3), (5), (10) and (11) it is seen that polymers with high monomer charge \( p \), or in dilute electrolyte solution, have a distribution function with a peak near the edge of the spherical cavity, while polymers with low monomer charge or in concentrated electrolyte solution (where the monomers are highly screened by the impurity ions, thus experiencing weaker repulsion from each
other), have a more flattened distribution, and are more likely to be found near the center, rather than the edge of the cavity. In addition, highly charged monomers would possess higher energy in the voids, due to the stronger repulsion from each other as they are brought closer together in the folded polymer. Therefore, we expect that polymers with relatively low average monomer charge or in a concentrated electrolyte solution would be easier to trap in spherical voids. Usually the monomer charge is approximately constant, and it is the impurity ion concentration that can be varied in the laboratory. We suggest that experiments be performed to investigate polymer trapping dependence on electrolyte concentration.

We also expect that the lattice field theory approach to the statistical mechanics of charged polymers in electrolyte solution which has been developed in the present work will be useful for studying low symmetry systems involving complex liquids, such as colloidal suspensions in polyelectrolyte solutions.
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not consider this complication in the present work, because the system upon
which we focus, a charged polymer in an electrolyte solution, is interesting in
its own right.

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confined by a potential (e.g., walls of a container), so that the energy spectrum
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