

Problem 2.1 *Langevin equation: harmonic and FENE potentials*

Consider a colloidal particle of mass m in a solvent of temperature T and subject to either of the following potentials:

- (i) harmonic potential: $V(r) = \frac{1}{2}kr^2$,
- (ii) FENE potential: $V(r) = -\frac{1}{2}kr_0^2 \log(1 - r^2/r_0^2)$,

with spring constant k and maximum bond length r_0 . The one-dimensional Langevin equations for the position $r(t)$ and the momentum $p(t)$ of the mass read

$$\dot{r}(t) = p(t)/m, \quad \dot{p}(t) = -V'(r(t)) - \gamma p(t) + F_R(t),$$

where $\gamma > 0$ denotes a damping coefficient and $F_R(t)$ is a random force modelled as Gaussian white noise with $\langle F_R(t) \rangle = 0$ and $\langle F_R(t) F_R(s) \rangle = 2m\gamma k_B T \delta(t - s)$.

- a) Solve the Langevin equations numerically using the Euler–Maruyama method:

$$r(t + \Delta t) = r(t) + p(t)\Delta t/m,$$
$$p(t + \Delta t) = p(t) - V'(r(t))\Delta t - \gamma p(t)\Delta t + \sqrt{2m\gamma k_B T \Delta t} \xi(t),$$

where $\xi(n\Delta t) =: \xi_n \sim \mathcal{N}(0, 1)$ are independent and normalised Gaussian variables, i.e., $\langle \xi_n \rangle = 0$ and $\langle \xi_m \xi_n \rangle = \delta_{mn}$. Use $\gamma^{-1} = 10$ ns, $m = 10^{-17}$ kg, and for the thermal velocity $v_{\text{th}} := \sqrt{k_B T/m} = 0.02$ m/s. For the potential parameters, choose $\omega_0 := \sqrt{k/m} = 0.1\gamma$, and $r_0 = v_{\text{th}}/\omega_0$, and for the initial conditions $r(0) = 0$ and $p(0)/m = 1$ m/s. For both potentials, integrate over a time span 10^{-4} s with a timestep $\Delta t = 10^{-2}\gamma^{-1}$.

- b) Plot the obtained trajectories in phase space and as function of time. Compare with the deterministic case ($\gamma = 0$) and with the underdamped case, e.g., $\omega_0 = 5\gamma$, and discuss your results qualitatively. What can be said about the initial behaviour? Estimate the time T_{eq} the system needs to converge to its equilibrium state. Calculate the root mean-square displacement $\ell := \langle r(t)^2 \rangle^{1/2}$ and the kinetic energy, $E_{\text{kin}} = \langle p(t)^2 \rangle / 2m$ as long-time limits of time averages, i.e., $\langle A(t) \rangle := \lim_{T \rightarrow \infty} T^{-1} \int_{T_0}^{T_0+T} A(s) ds$ for $T_0 \gg T_{\text{eq}}$.
- c) From the paths $r(t)$ obtained for $\omega_0 = 0.1\gamma$, calculate the mean density $\rho(r) = \langle \delta(r - r(t)) \rangle$ in equilibrium as a time average. Show the results on a semi-logarithmic representation $[\log(\rho(r)/r_0) \text{ vs. } r/r_0]$ and compare with the expected Boltzmann distributions. Compare different integration time steps and find a suitable value for each of the two potentials.
- d*) Perform a response experiment: instead of the confining potentials, apply a constant drag force, $V(r) = -F_0 r$, to the mass and determine the drag coefficient $\mu = v_\infty / F_0$ from the terminal velocity, $v_\infty = \langle p(t) \rangle / m$. Use three different values for F_0 and two different temperatures T . What do you observe for the dependence of μ on F_0 and T ?

Note: The FENE potential together with Lennard-Jones repulsion is often used to model long polymer chains. The acronym FENE means *Finitely Extensible Non-linear Elastic* bond.

Due date: 16 November, 12 p.m.