

INTRODUCTION

• What is active matter?

Collection of interacting active particles, each ~~generating~~ self-driven and capable of converting stored energy in motion/forces, and collectively generating coordinated motion

• How does it differ from other noneq. system?

drive is local on each unit, not global (field) or at boundary $\rightarrow$ reverse energy cascade

• SP motion is "force free" ($\neq$ sedimentation under gravity)

$\rightarrow$ emergent behavior

(not mechanisms of motility)

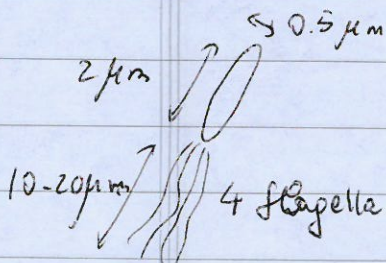
EXAMPLE OF ACTIVE PARTICLE

E. coli

rod-shaped

1% gut flora

converts chemical energy into motion via an internal cyclic transformation

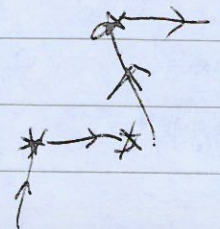


run-and-tumble

not a controlled RW

$v_0 \sim 10-40 \mu\text{m/s}$

$\alpha \sim 1\text{s}^{-1}$



MANY *E. coli* : swarming, turbulent flow, pattern formation, biofilms

• not motility mechanisms, but collective behavior

• time $\gg$ cycle (but some recent work on activity and synchronization)

EXAMPLES ON MANY SCALES → {movies}

- inside a cell : cytoskeleton → cell motility, division, mechanics (Joanny)
- many cells → tissues : mechanics, collective migration, wound healing (Hanning)
- fish, birds, people (Toner)
- synthetic ~~micro~~ microswimmer

What do they have in common?

- drive on each unit / symmetry broken locally, breaks TRS
- emergent behavior, order/disorder transition
- [liquid x crystalline order] → living LC

{GOALS} Use methods from noneq. stat mech + soft CM

- Which new states of active matter are possible?
- Can we classify behaviors and identify generic properties?
- What do we tune to change from one state to another?

MCM et al, RMP 85, 1143 (2013)

CLASSIFICATION

Types of orientational order

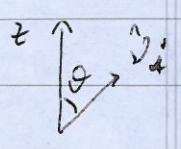
POLAR : bacteria, fish, ...



ferromagnetic order $\langle \vec{v} \rangle \neq 0$
moving state

O.P. vector

velocity / polarization

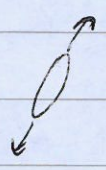


$$\vec{P} = \sum_i \hat{v}_i \delta(\vec{r} - \vec{r}_i)$$

$$P_z \sim \langle \cos \theta_i \rangle$$

→ Toner

APOLAR : melanocytes, rods, ...



O.P. tensor

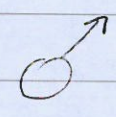
$$Q_{\alpha\beta} = \left\langle \sum_i \left(\hat{v}_{\alpha i} \hat{v}_{\beta i} - \frac{1}{2} \delta_{\alpha\beta} \right) \times \delta(\vec{r} - \vec{r}_i) \right\rangle$$

$$Q_{zz} \sim \langle \cos^2 \theta_i \rangle$$

no state with mean motion

→ Dogic

SPHERICAL : active colloids



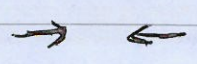
No orientational order, but

surprising collective behavior

→ MCM

Role of medium : "dry" vs "wet"

Forces on environment : contractile vs extensile puller vs pusher



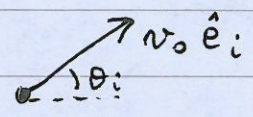
VICSEK MODEL OF FLOCKING

1995

Craig Reynolds
1987

inspired by analogy with ferromagnetism

→ flying XY spins



$$\hat{e}_i = (\cos \theta_i, \sin \theta_i)$$

- N point particles
- fixed speed v_0
- align w/ neighbors with noisy rules
- overdamped dynamics

~~$$\vec{r}_i(t + \Delta t) = \vec{r}_i(t) + v_0 \hat{e}_i \Delta t$$~~

$$\begin{cases} \vec{r}_i(t + \Delta t) = \vec{r}_i(t) + v_0 \hat{e}_i \Delta t \\ \theta_i(t + \Delta t) = \langle \theta_i(t) \rangle_R + \eta_i(t) \end{cases}$$

η_i random #
uniform in $[-\eta_{1/2}, \eta_{1/2}]$

OP $v = \left| \frac{1}{N} \sum_i \vec{v}_i(t) \right|$



- first order
- spontaneous breaking of continuous symmetry in 2d
($\neq$ Mermin-Wagner) → Toner

Agent or rule-based model → ODEs

→ Continuum : Toner-Tu model

separation of time scales :

- most fluctuations decay on microscopic time scales
- some are 'slow' : $\omega(k) \rightarrow 0$ as $k \rightarrow 0$
decay rate

TUTORIAL : from Langevin dynamics to Smoluchowski

Brownian particle

$$m \frac{d\vec{v}}{dt} = - \underbrace{\zeta \vec{v}}_{\text{mean drag}} + \underbrace{\vec{\eta}(t)}_{\text{random component of effect of collisions with fluid atoms}}$$

$$\zeta = 6\pi\eta a \quad (3d)$$

random component of effect of collisions with fluid atoms

$$\langle \vec{\eta}(t) \rangle = 0$$

time scale $\tau = m/\zeta$

$$\langle \eta_i(t) \eta_j(t') \rangle = 2\Delta \delta_{ij} \delta(t-t')$$

Gaussian, white

$$\langle |\vec{v}(t)|^2 \rangle \xrightarrow[t \gg m/\zeta]{} \frac{\Delta}{\zeta m} d = \langle v^2 \rangle_{th} = \frac{d k_B T}{m}$$

↑
equilibrium

$$\Delta = k_B T \zeta$$

FD theorem

$$\langle [\Delta \vec{r}(t)]^2 \rangle = \frac{2d k_B T}{\zeta} \left\{ t - \tau (1 - e^{-t/\tau}) \right\}$$

balance of dissipation and noise

$t \ll \tau$ $\langle [\Delta \vec{r}(t)]^2 \rangle = \frac{d k_B T}{m} t^2$ ballistic

$t \gg \tau$ $\langle [\Delta \vec{r}(t)]^2 \rangle = 2Ddt$ diffusive

$$D = \frac{k_B T}{\zeta} \quad \text{Einstein}$$

Many particle, interactions : Langevin dynamics hard, not well suited to analytics

→ eq. for probability distribution

Overdamped dynamics $t \gg m/\zeta$

$$\zeta \vec{v} = \vec{\eta}(t)$$

$$\langle [\Delta \vec{r}(t)]^2 \rangle = 2Ddt \quad \text{all times}$$

Derive Eq. for noise-averaged probability distribution

• overdamped dynamics

• 1d

$$v = \frac{dx}{dt} = -\frac{1}{\zeta} U'(x) + \eta(t)$$

$$\langle \eta(t) \rangle = 0$$

$$\langle \eta(t) \eta(t') \rangle = 2\Delta \delta(t-t')$$

Gaussian, white
but no FD

$\hat{\psi}(x, t)$ probability density

all t $\int_V dx \hat{\psi}(x, t) = 1$ conservation law $\Rightarrow \partial_t \hat{\psi}$ is the divergence of a flux $J = \hat{\psi} v$
(cf fluid dynamics)

$$\partial_t \hat{\psi} = -\partial_x v \hat{\psi}$$

$$\partial_t \hat{\psi} = -\partial_x \left[\underbrace{-\frac{1}{\zeta} U' \hat{\psi}}_{L\hat{\psi}} \right] - \partial_x (\eta \hat{\psi})$$

We want an eq. for $\psi = \langle \hat{\psi} \rangle$

$$\hat{\psi}(t) = e^{-\tilde{L}t} \hat{\psi}(0) - \int_0^t ds e^{-\tilde{L}(t-s)} \partial_x (\eta(s) \hat{\psi}(s))$$

$\hat{\psi}(t)$ only depends
on noise at time
 $s < t$

$$\partial_t \hat{\psi} = -L\hat{\psi} - \partial_x \eta(t) e^{-Lt} \hat{\psi}(0)$$

$$+ \partial_x \int_0^t ds \eta(s) e^{-L(t-s)} \partial_x (\eta(s) \hat{\psi}(s))$$

noise average

• assume $\hat{\psi}(0)$ does not depend on noise $\langle \eta(t) \hat{\psi}(0) \rangle = 0$

• $\langle \eta(t) \eta(s) \hat{\psi}(s) \rangle$ Gaussian: only terms with $\eta \neq 0$
Wick's theorem

$$\langle \eta(t) \eta(s) \chi(s) \rangle \quad \swarrow \quad \langle \eta(t) \eta(s) \rangle \langle \chi(s) \rangle \sim \delta(t-s)$$

$$\searrow \quad \langle \eta(t) \eta(s') \rangle \sim \delta(t-s')$$

↑
from $\chi(s) \Rightarrow s' < s$

but $t > s > s' \quad t-s' \text{ vanishes}$

Smoluchowski equation

$$\partial_t \chi = - \partial_x \left[\underbrace{-\frac{1}{\xi} U' \chi}_{\text{force}} - \Delta \partial_x \chi \right]$$

↖ where FD holds $\Delta = D$

Note: noise was not assumed to be small

Many interacting particles: hierarchy of Smoluchowski
eqns. for $\chi_s(\vec{r}_1, \dots, \vec{r}_s, t)$

$$\mu = 1/\xi \quad \partial_t \chi_1 = \vec{\nabla}_1 \cdot \Delta \vec{\nabla}_1 \chi_1 - \underbrace{\vec{\nabla}_1 \cdot \left[\mu \int d\vec{r}_2 (-\vec{\nabla}_1 U(\vec{r}_{12})) \chi_2(\vec{r}_1, \vec{r}_2, t) \right]}_{\text{interaction force density}}$$

χ_2 couples to χ_3
etc.

molecular chaos

$$\chi_2 = \chi_1 \chi_1$$

$$\left\{ \partial_t \chi_1 = \Delta \nabla_1^2 \chi_1 - \mu \vec{\nabla}_1 \cdot \int d\vec{r}_2 (-\vec{\nabla}_1 U(\vec{r}_{12})) \chi_1(r_2) \chi_1(r_1) \right\}$$

Non-Gaussian noise $\Rightarrow$ higher order gradient terms

MICROSCOPIC $\rightarrow$ HYDRODYNAMICS

Describe large scale dynamics in terms of a small number of continuum fields that are 'slow' $\rightarrow$ field theory

• conserved densities

$$\omega(k) \rightarrow 0 \quad k \rightarrow \infty$$

• broken symmetry fields

3 ways of constructing dynamical eqs:

■ phenomenological (symmetry) $\rightarrow$ TONER

■ entropy production (near eq.) $\rightarrow$ JOANNY

■ derive by coarse graining microscopic dynamics

EXAMPLE: Vicsek model (continuous time) *
 $\rightarrow$ Toner-Tu eqs.

$$\frac{d\vec{r}_i}{dt} = v_0 \hat{e}_i$$

neglect translational thermal noise

$$\frac{d\theta_i}{dt} = \gamma \sum_j \underbrace{F(\theta_j - \theta_i, \vec{r}_j - \vec{r}_i)}_{\substack{= \sin(\theta_j - \theta_i) / \pi R^2 \\ = 0 \quad \text{otherwise}}} + \sqrt{2D_r} \eta_i(t)$$

$$\eta_i \in [-1/2, 1/2]$$

Now $\psi = \psi(\vec{r}, \theta, t)$

$$\partial_t \psi = - \vec{\nabla} \cdot (v_0 \hat{e} \psi) - D_r \nabla^2 \psi$$

$$- \gamma \partial_\theta \int d\theta' \int d\vec{r}' \underbrace{F(\theta' - \theta, \vec{r}' - \vec{r})}_{\sin(\theta' - \theta) \delta(\vec{r}' - \vec{r})} \psi(\vec{r}', \theta') \psi(\vec{r}, \theta)$$

* E. Bertin, M. Droz, G. Gregoire, J Phys ~~Rev~~ A: Math Th. 42, 445001 (2009)
 S. Mishra, A. Baskaran, MCM, PRE 81, 061916 (2010) (banding)

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Continuum fields such as density etc. as moments of ψ 2d.

$$\rho(\vec{r}, t) = \int \frac{d\vec{e}}{2\pi} \psi$$

$$\psi_k(\vec{r}, t) = \int \frac{d\vec{\theta}}{2\pi} e^{i\vec{k}\cdot\vec{\theta}} \psi$$

$$\rho \vec{p} = \int \frac{d\vec{e}}{2\pi} \vec{e} \psi$$

$$\psi_0 = \rho$$

$$\psi_1 = \rho(p_x + i p_y)$$

$$\rho Q_{\alpha\beta} = \int \frac{d\vec{e}}{2\pi} (\hat{e}_\alpha \hat{e}_\beta - \frac{1}{2} \delta_{\alpha\beta}) \psi$$

$$\psi_2 = \rho(Q_{xx} + i Q_{xy})$$

...

...

Eqn for $\psi(\vec{r}, t) \rightarrow$ infinite set of Eqs. $\{\psi_k\}$

$$\partial_t \psi_k + \frac{v_0}{2} \partial_x (\psi_{k+1} - \psi_{k-1}) + \frac{v_0}{2i} \partial_y (\psi_{k+1} - \psi_{k-1})$$

decay

$$= -k^2 D_r \psi_k + \frac{i\gamma k}{2\pi} \left(\sum_s \psi_s F_{-s} \psi_{k-s} \right)$$

need closure!

$$F_1 = -i/2 \quad F_{-1} = F_1^* \quad \text{others } 0$$

$$\partial_t \psi_0 + \frac{v_0}{2} (\partial_x - i \partial_y) \psi_1 = 0 \rightarrow \partial_t \rho = -\vec{\nabla} \cdot (v_0 \rho \vec{p})$$

$$\psi_0 \sim \rho \quad \text{condensed field } \checkmark$$

$$\psi_1 \sim \vec{p} \quad \text{order parameter } \checkmark$$

$$-\frac{i}{2} (\psi_1^* \psi_{k+1} - \psi_1 \psi_{k-1})$$

$$\text{Assume } \psi_k = 0 \quad k \geq 3$$

$$\dot{\psi}_2 = 0$$

Can be made systematic as an expansion in a small parameter ε near ME transition where

$$\rho - \rho_0 \sim \varepsilon \quad \psi_1 \sim p \sim \varepsilon \quad \partial_t \sim \nabla \sim \varepsilon \quad f_2 \sim \varepsilon^2$$

[see Peshkov et al., EPJ Special Topics 223 1315 (2014)]

Toner-Tu Eqs of flocking :

$\vec{\nabla}(\text{pressure})$

$$\partial_t \rho = - \vec{\nabla} \cdot (v_0 \rho \vec{p})$$

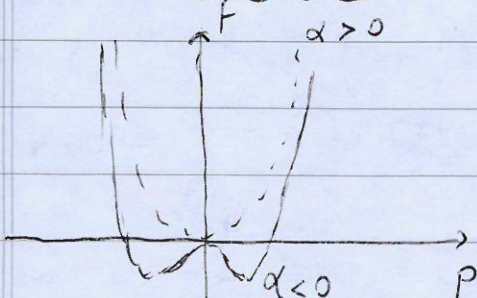
$$\partial_t \vec{p} + \lambda_1 (\vec{p} \cdot \vec{\nabla}) \vec{p} = - [\alpha(\rho) + \beta \rho^2] \vec{p} - \frac{v_0}{2} \vec{\nabla} \rho + \frac{\lambda_3}{2} \vec{\nabla} \rho^2 + \lambda_2 \vec{p} (\vec{\nabla} \cdot \vec{p}) + k_3 \nabla^2 \vec{p} + (k_1 - k_3) \vec{\nabla} (\vec{p} \cdot \vec{p})$$

all parameters given in terms of D_r, γ, v_0, ρ_0

$$\alpha(\rho) = D_r - \frac{1}{2\pi} \gamma \rho$$

$$\beta = \gamma^2 \rho^2 / 32 D_r \pi^2$$

Dual role of $\vec{p}$



nonlinear friction

$$- \frac{1}{\gamma} \frac{\delta F}{\delta \vec{p}}$$

$$F = \frac{\gamma}{8} \int_V \left\{ \frac{\alpha}{2} \rho^2 + \frac{\beta}{4} \rho^4 \right\}$$

$\lambda_1 = v_0$ if Galilean invariance

substrate $\rightarrow$ non universal parameter

Disordered $|\vec{p}| = 0 \rightarrow$ ordered $\rho_0^2 = -\alpha/\beta$

$$\begin{aligned} \uparrow \\ \alpha = 0 \\ \rho_c = 2D_r \pi / \gamma \end{aligned}$$

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Banding instability

ordered phase linearly unstable for $\alpha \rightarrow 0^-$ $p_0 \rightarrow 0^+$

$|\delta \vec{p}|$ decay at rate $|\alpha_0| \rightarrow 0$

$\delta g, |\delta \vec{p}|$ fluctuations unstable along $\vec{p}$

at a wavelength $\lambda_c \sim (p_c - p_0)^{-3/2}$ (see Refs. on p.5)

$\Rightarrow$ bands, observed ubiquitously

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Fluctuations about ordered state

$$\rho = \rho_0 + \delta\rho$$

$$\vec{p} = \rho_0 \hat{x} + \delta\vec{p}$$

$$\vec{p} = \rho \hat{p}$$

$$\delta\vec{p} = \delta\rho \hat{x} + \rho_0 \delta\hat{p}_y$$

spatial variations along x

$$\delta\rho, \delta\rho \text{ decouple} \sim e^{iqx}$$

$$\partial_t \delta\rho = -iqv_0\rho_0\delta\rho - iqv_0\rho_0\delta\rho$$

$$\partial_t \delta\rho = a\delta\rho - 2|\alpha_0|\delta\rho - \frac{v_0}{2}iq\delta\rho$$

generic instability

propagating wave

$$\delta\rho, \delta\rho \sim e^{st}$$

$$\text{Re } s = -s_2 q^2 - s_4 q^4$$

$$a \sim -\frac{\partial a}{\partial \rho}$$

$$s_2 = \frac{v_0^2}{2|\alpha_0|} \left[1 - \frac{v_0 a^2 \rho_0^2}{4v_0 |\alpha_0| \beta} \right] \leftarrow \text{unstable even for small } v_0 \text{ near MFT}$$

no noise : propagating solitary waves
on bands

→ seen in simulation and
experiments.

Two comments:

- 1) Method can be used to derive eqs for model with other symmetry, and to include flow
 - SP rods w/ steric repulsion Baskaran + MCH PRL 2008
 - dry "Vicsek nematic" Bertin et al, NJP 2013
 - polar and nematic w/ flow, ~~A~~ Liverpool + MCH 2008
in "Cell motility", P. Lenz ed.
 - active polymers: Ahmadi, MCH, Liverpool, PRE 2006

- 3) Eq. for one-particle distribution with ~~no~~ noise;
David Dean, J. Phys. A: Math Gen 29, L613 (1996)
white, Gaussian noise in microscopic dynamics
→ multiplicative noise in ^{wave-processed} ~~the~~ dynamics.