

Singularities in Hessian element distributions of amorphous media

Kabir Ramola

Centre for Interdisciplinary Sciences,
Tata Institute of Fundamental Research,
Hyderabad, India

In collaboration with Vishnu V. Krishnan and Smarajit Karmakar

November 12, 2020

- 1 Amorphous Materials
- 2 Hessian Matrix
- 3 Deriving the Distributions
 - Rotational Invariance
 - Partial Integrands
- 4 Asymptotic Forms and Singular Distributions
- 5 Numerical results
- 6 Minimum Eigenvalues
- 7 Conclusions and Outlook

- 1 Amorphous Materials
- 2 Hessian Matrix
- 3 Deriving the Distributions
 - Rotational Invariance
 - Partial Integrands
- 4 Asymptotic Forms and Singular Distributions
- 5 Numerical results
- 6 Minimum Eigenvalues
- 7 Conclusions and Outlook

Amorphous Materials



Figure: Amorphous materials display characteristics that are both liquid and solid-like.

Amorphous Materials

- Materials that **do not form periodic spatial patterns**.
- Many properties displaying **extreme deviations from equilibrium**.
- Display **non-Debye** behaviour in density of states.
- **Localised modes** that makes the vibrational density of states non-trivial.
- Can be broadly classified as **athermal**.

- 1 Amorphous Materials
- 2 Hessian Matrix
- 3 Deriving the Distributions
 - Rotational Invariance
 - Partial Integrands
- 4 Asymptotic Forms and Singular Distributions
- 5 Numerical results
- 6 Minimum Eigenvalues
- 7 Conclusions and Outlook

The Hessian

- The Hessian matrix is defined to be

$$\mathcal{H}_{\alpha\beta}^{ij}(\mathbf{r}^{ij}) = \frac{\partial^2 U[\{\mathbf{r}^i\}]}{\partial r_{\alpha}^{ij} \partial r_{\beta}^{ij}} \quad (1)$$

- Here $\mathbf{r}^{ij} := \mathbf{r}^i - \mathbf{r}^j$ is the **inter-particle distance vector** between particles i and j .
- When the total potential energy is the **sum of two-particle, central potentials**:

$$U[\{\mathbf{r}^{ij}\}] = \sum_{ij} \psi^{ij}(r^{ij}) \quad (2)$$

- The Hessian for radially symmetric potentials is

$$\mathcal{H}_{\alpha\beta}^{ij}(\mathbf{r}^{ij}) = - \left(\frac{\psi_{rr}^{ij}}{(r^{ij})^2} - \frac{\psi_r^{ij}}{(r^{ij})^3} \right) r_{\alpha}^{ij} r_{\beta}^{ij} - \delta_{\alpha\beta} \frac{\psi_r^{ij}}{r^{ij}} \quad (3)$$

Amorphous Materials

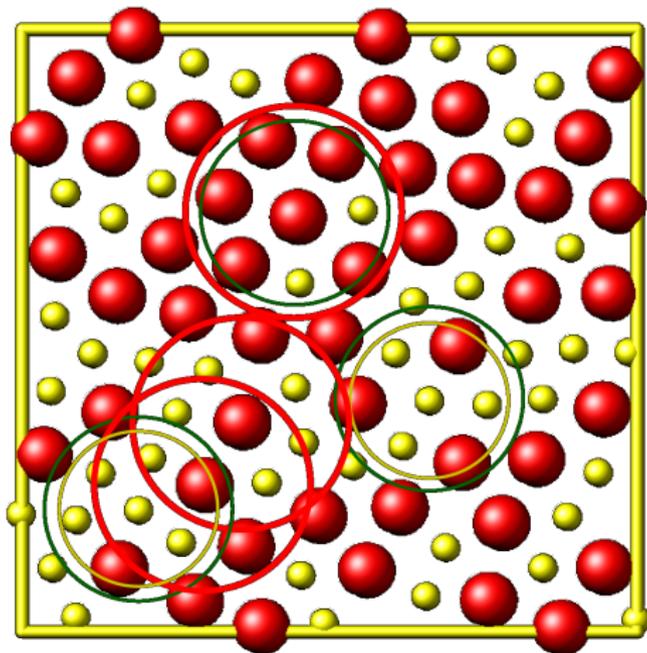


Figure: An energy minimised structure of a 100-particle system of a glass forming model. The rings indicate interaction radii.

Hessian Matrix of Amorphous Systems

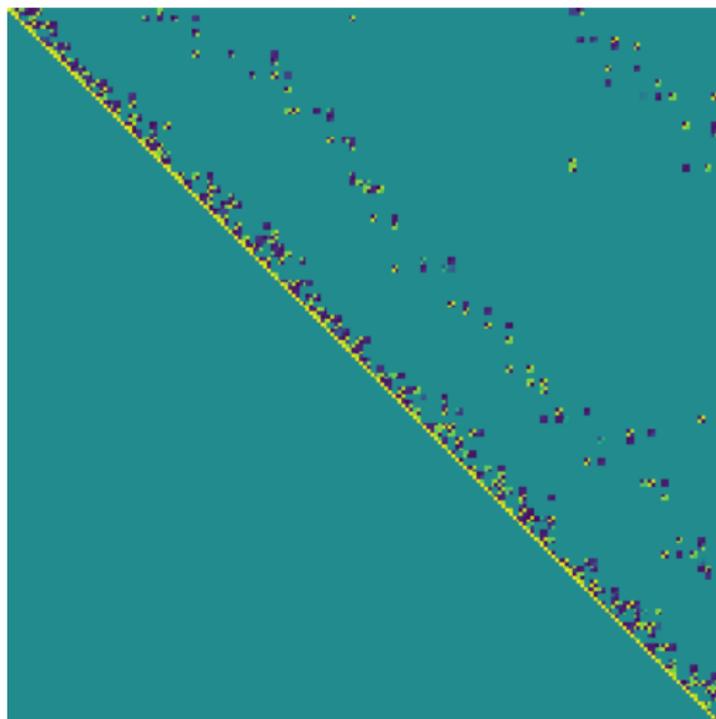


Figure: A typical Hessian matrix of a 100-particle system of a glass forming model.

Amorphous versus Crystal Hessians

- Amorphous Hessians contain a preponderance of small elements

V. V. Krishnan, S. Karmakar, K. Ramola, *Phys. Rev. Research* 2, 042025 (2020).

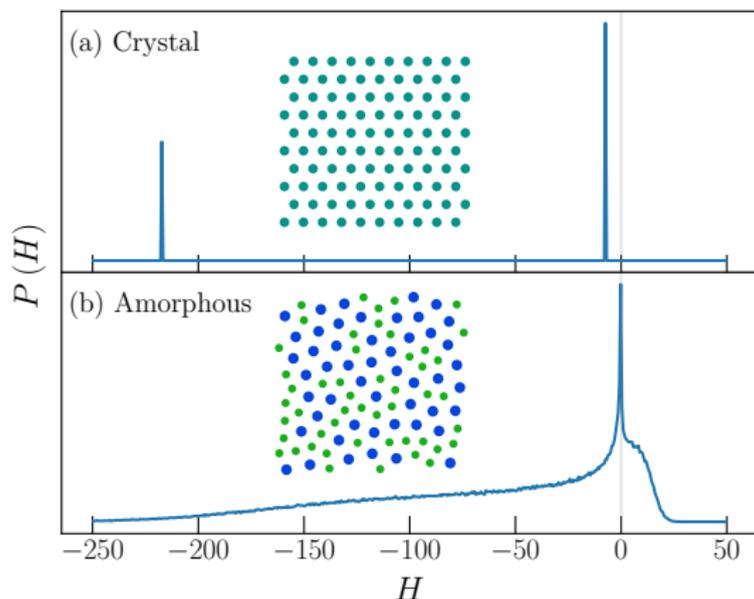


Figure: Comparison of energy minimised configurations in (a) a mono-disperse crystal and (b) an amorphous glass consisting of two types of particles.

Potentials and Smoothness

- In simulations, interaction potentials are **cut-off** at a finite distance for computational expediency, and are **smoothed** to relevant degrees.
- The potential is smooth to ' n ' derivatives at cut-off (r_c):

$$\left. \frac{d^m \psi}{dr^m} \right|_{r_c} = 0 \quad \forall \quad m \in \{0, \dots, n\} \quad (4)$$

- For $n=2$:

$$\psi(r) \sim r^{-10} + c + br^2 + ar^4 \quad \text{with} \quad (\psi(r_c) = \psi'(r_c) = \psi''(r_c) = 0)$$

- For $n=3$:

$$\psi(r) \sim r^{-10} + c + br^2 + ar^4 + dr^6 \quad \text{with} \\ (\psi(r_c) = \psi'(r_c) = \psi''(r_c) = \psi'''(r_c) = 0)$$

Potentials and Iso-Hessian Contours

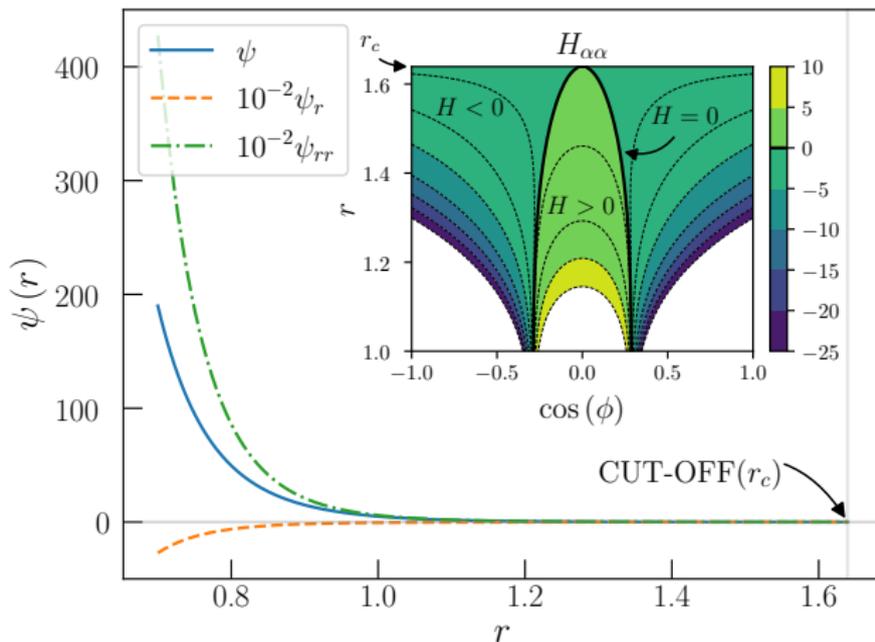


Figure: The R10 potential $\psi(r) \sim r^{-10} + c + br^2 + ar^4$ for A-B interactions, smoothed to two derivatives ($n = 2$) at the cut-off.

- 1 Amorphous Materials
- 2 Hessian Matrix
- 3 Deriving the Distributions
 - Rotational Invariance
 - Partial Integrands
- 4 Asymptotic Forms and Singular Distributions
- 5 Numerical results
- 6 Minimum Eigenvalues
- 7 Conclusions and Outlook

Symmetry Considerations

- **Diagonal elements** in 2D and 3D ($\alpha = \beta$): By symmetry xx , yy and zz Hessian elements are the same, and therefore we only consider one of them.
- **Off-Diagonal elements** in 2D and 3D ($\alpha \neq \beta$): By symmetry the xy , yz and zx Hessian elements are the same, and therefore we only consider one of them.
- **In two dimensions** the inter-particle distance vector is determined by its magnitude r and angle (ϕ) with respect to the x -axis.
- **In three dimensions** the inter-particle distance vector is determined by its magnitude, the polar angle (θ) subtended on the z -axis, and the azimuthal angle (ϕ) on the $x - y$ plane.

Isotropy

Radial and Angular distributions

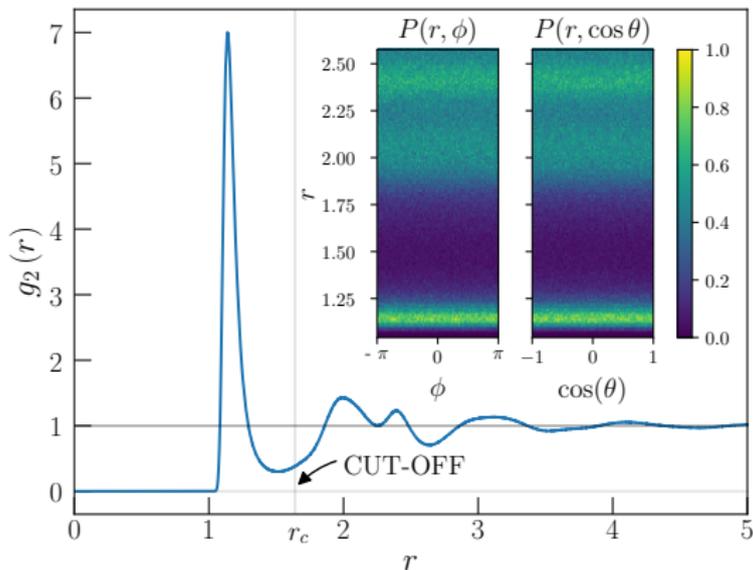


Figure: Numerically sampled radial distribution function of A-B particle pairs in the R10 system in three dimensions.

Probability transformations

- Integrating over Iso-Hessian Contours

$$P(H) = \int dr d\Omega P(r, \Omega) \delta\left(H - \mathcal{H}_{\alpha\beta}^{ij}(r^{ij})\right) \quad (5)$$

- Assuming isotropy ($P(r, \Omega) = P(r)P(\Omega)$),

$$P(H) = \int_0^{r_c} dr P(r) \frac{P(\Omega)}{\left|\frac{\partial H}{\partial \Omega}\right|} = \int_0^{r_c} dr P(r) \mathcal{P}(H, r) \quad (6)$$

- The distribution of angles is

$$P_{2D}(\phi) = P_{3D}(\phi) = \frac{1}{2\pi} \text{ and } P_{3D}(\cos\theta) = \frac{1}{2} \quad (7)$$

- The distribution of inter-particle distances is

$$P(r) \sim g_2(r)\Theta(r_c - r) \quad (8)$$

- 1 Amorphous Materials
- 2 Hessian Matrix
- 3 Deriving the Distributions
 - Rotational Invariance
 - Partial Integrands
- 4 Asymptotic Forms and Singular Distributions
- 5 Numerical results
- 6 Minimum Eigenvalues
- 7 Conclusions and Outlook

Partial Integrand — 2D, Diagonal

- The diagonal Hessian element, in two dimensions is

$$H_{xx}^{2D} = - \left(\psi_{rr} - \frac{\psi_r}{r} \right) \cos^2 \phi - \frac{\psi_r}{r} \quad (9)$$

- Using the partial integrand

$$\mathcal{P}(H, r) = \left[\left| \frac{\partial H}{\partial \Omega} \right| \right]^{-1} P(\Omega) \quad (10)$$

- with $\Omega \equiv \cos \phi$ with the distribution $P_{2D}(\Omega) = 1 / \left(\pi \sqrt{1 - \Omega^2} \right)$ yields

$$\mathcal{P}_{\alpha\alpha}^{2D}(H, r) = \left| 4\pi^2 \left(H + \frac{\psi_r}{r} \right) (H + \psi_{rr}) \right|^{-1/2} \quad (11)$$

Partial Integrand — 2D, Off-Diagonal

- The off-diagonal Hessian element, in two dimensions is

$$\mathcal{H}_{xy}^{2D} = - \left(\psi_{rr}^{ij} - \frac{\psi_r^{ij}}{r} \right) \cos \phi \sin \phi. \quad (12)$$

- Using the partial integrand

$$\mathcal{P}(H, r) = \left[\left| \frac{\partial H}{\partial \Omega} \right| \right]^{-1} P(\Omega)$$

- with $\Omega \equiv \cos \phi$ with the distribution $P_{2D}(\Omega) = 1 / \left(\pi \sqrt{1 - \Omega^2} \right)$ yields

$$\mathcal{P}_{\alpha\beta}^{2D}(H, r) = \left[\sqrt{\left| \left(\psi_{rr} - \frac{\psi_r}{r} \right)^2 - 4H^2 \right|} \right]^{-1}, \quad (13)$$

Partial Integrand — 3D, Diagonal

- The diagonal Hessian element, in three dimensions is

$$\mathcal{H}_{zz}^{ij}(r^{ij}, \theta) = - \left(\psi_{rr}^{ij} - \frac{\psi_r^{ij}}{r} \right) \cos^2 \theta - \frac{\psi_r^{ij}}{r}. \quad (14)$$

- Using $\Omega \equiv \cos \theta$, with the distribution $P_{3D}(\cos \theta) = \frac{1}{2}$
- The partial integrand then becomes $\mathcal{P}_{zz}^{3D} = \left[2 \left| \frac{\partial H}{\partial \cos \theta} \right| \right]^{-1}$.
- This can be simplified to yield

$$\mathcal{P}_{\alpha\alpha}^{3D}(H, r) = \left[2 \sqrt{\left| \left(H + \frac{\psi_r}{r} \right) \left(\psi_{rr} - \frac{\psi_r}{r} \right) \right|} \right]^{-1}, \quad (15)$$

Partial Integrand — 3D, Off-Diagonal

- The off-diagonal Hessian element, in three dimensions is

$$\mathcal{H}_{xz}^{ij}(r, \theta, \phi) = - \left(\psi_{rr}^{ij} - \frac{\psi_r^{ij}}{r} \right) \cos \theta \sin \theta \cos \phi. \quad (16)$$

- Choosing $\Omega \equiv \cos \phi$, and given that $P(\phi) = \frac{1}{2}$
- We arrive at the exact integral form

$$\mathcal{P}_{xz}^{3D} = \int \pi d(\cos \theta) \left[\left| \frac{\partial H}{\partial \cos \phi} \right| \sqrt{1 - \cos^2 \phi} \right]^{-1}.$$

- This can be simplified to yield

$$\mathcal{P}_{\alpha\beta}^{3D} = \int_{-1}^1 d(\cos \theta) \left[\sqrt{\left| \left(\psi_{rr} - \frac{\psi_r}{r} \right)^2 \sin^2 \theta \cos^2 \theta - H^2 \right|} \right]^{-1}. \quad (17)$$

$$\mathcal{P}_{\alpha\alpha}^{2D}(H, r) = \left| 4\pi^2 \left(H + \frac{\psi_r}{r} \right) (H + \psi_{rr}) \right|^{-1/2} \quad (18)$$

$$\mathcal{P}_{\alpha\beta}^{2D}(H, r) = \left| \pi^2 \left\{ \left(\psi_{rr} - \frac{\psi_r}{r} \right)^2 - 4H^2 \right\} \right|^{-1/2} \quad (19)$$

$$\mathcal{P}_{\alpha\alpha}^{3D}(H, r) = \left| 4 \left(H + \frac{\psi_r}{r} \right) \left(\psi_{rr} - \frac{\psi_r}{r} \right) \right|^{-1/2} \quad (20)$$

$$\mathcal{P}_{\alpha\beta}^{3D}(H, r) = \frac{\kappa}{H} \int_{-1}^1 dx [x^2(1-x^2) - \kappa^2]^{-1/2} \quad (21)$$

where

$$\kappa = H \left(\psi_{rr} - \frac{\psi_r}{r} \right)^{-1}$$

$P(H)$ using an exact radial distribution function

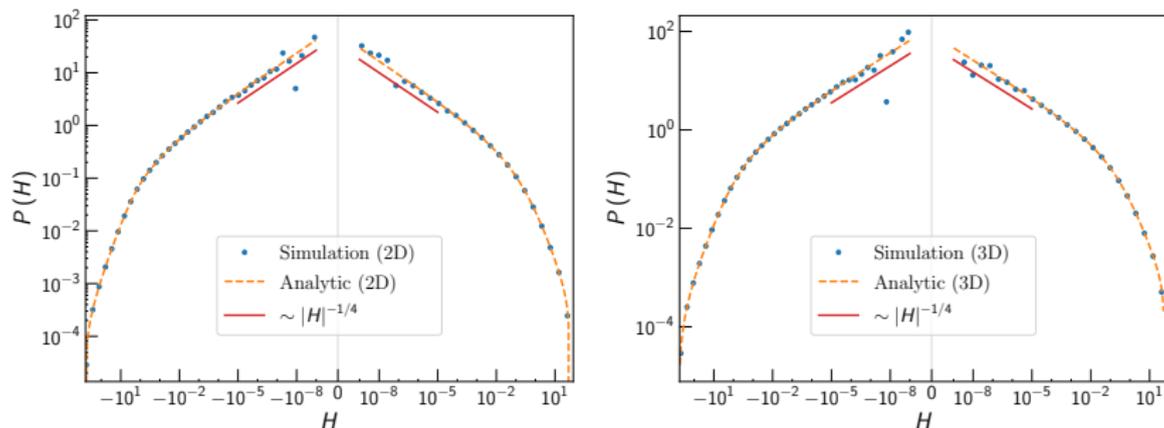


Figure: Distribution of diagonal Hessian elements ($\alpha = \beta$) corresponding to A-B interactions in the R10 model, using an exact form for the radial distribution function $g_2(r)$.

- We use an exact form for the radial distribution function

$$g_2(r) = e^{-(r-1)} \Theta(r-1), \quad (22)$$

where $\Theta(r)$ is the Heaviside theta function.

- 1 Amorphous Materials
- 2 Hessian Matrix
- 3 Deriving the Distributions
 - Rotational Invariance
 - Partial Integrands
- 4 Asymptotic Forms and Singular Distributions**
- 5 Numerical results
- 6 Minimum Eigenvalues
- 7 Conclusions and Outlook

Singular Distributions

Asymptotic limit

- In the limit of $r \rightarrow r_c$, the interaction potential can be approximated as

$$\begin{aligned}\psi(r) &= (r_c - r)^{n+1} f(r), \\ \psi_r/r &\approx C_1 (r_c - r)^n, \\ \psi_{rr} &\approx C_2 (r_c - r)^{n-1}\end{aligned}\tag{23}$$

- Therefore the **partial integrand is singular** when

$$(r_c - r)^n = -\frac{H}{C_1}, \quad (r_c - r)^{n-1} = -\frac{H}{C_2}\tag{24}$$

- So, given a value of 'H', the singularity occurs at a **shifted value**:

$$r^* = r_c - s(H)\tag{25}$$

Poles and Shifts

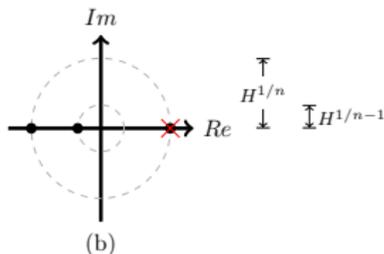
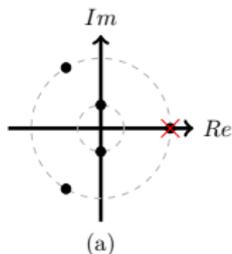
- The shift is determined by the **closest pole on the real axis**.

Signs of
(ψ_δ, H)

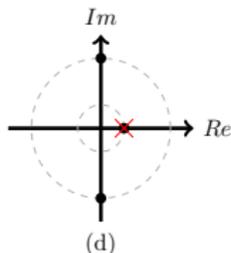
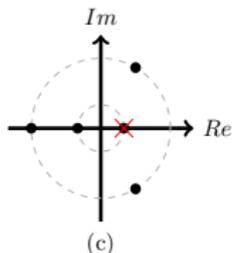
$n = 3$

$n = 2$

(+, +)



(+, -)



Signs of (ψ_δ, H)	Shift $s(H)$
(+, +)	$(H/C_1)^{1/n}$
(+, -)	$(H/C_2)^{1/n-1}$
(-, +)	$(H/C_2)^{1/n-1}$
(-, -)	$(H/C_1)^{1/n}$

Table: The various possible shifts $s(H)$ for the diagonal elements ($\alpha = \beta$) in two dimensions.

Singular Distributions

Asymptotics

- Define a **distance to the singular point**:

$$\epsilon = r^* - r = (r_c - s) - r \quad (26)$$

- The derivatives of the interaction potential simplify to

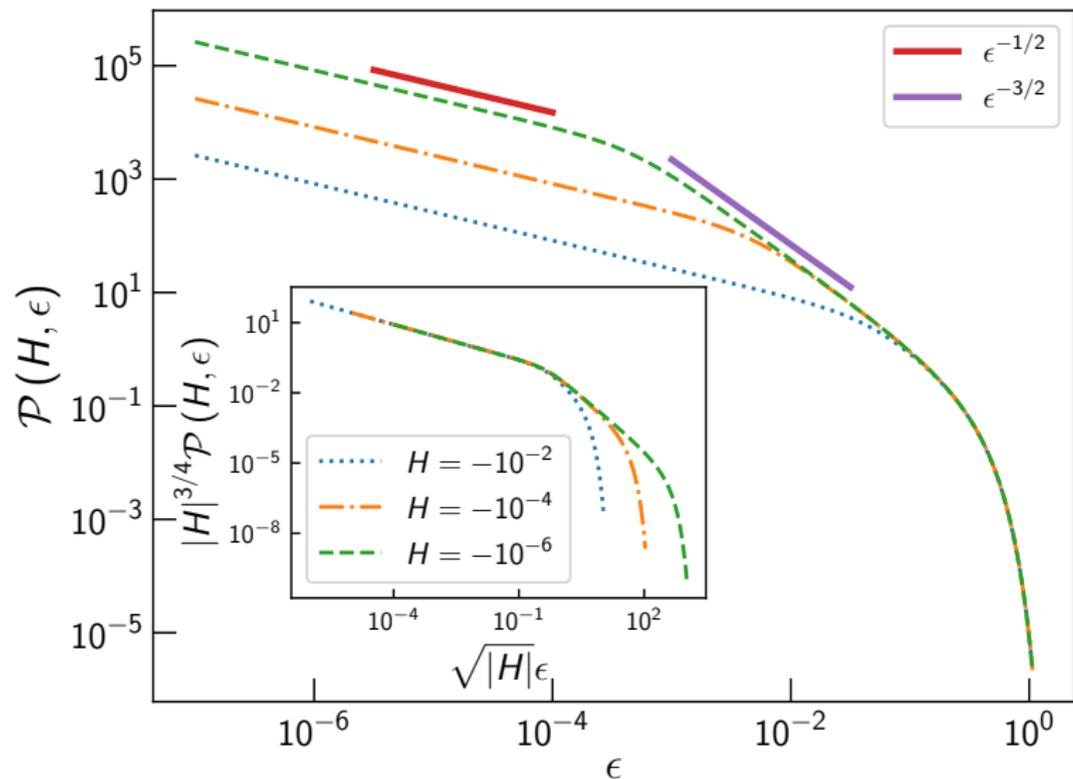
$$\psi_r/r \approx C_1(\epsilon + s)^n, \quad \psi_{rr} \approx C_2(\epsilon + s)^{n-1} \quad (27)$$

- and the partial integrand is

$$\mathcal{P}_{\alpha\alpha}^{2D}(H, \epsilon) \sim \left[(H + C_1(\epsilon + s)^n) \left(H + C_2(\epsilon + s)^{n-1} \right) \right]^{-1/2} \quad (28)$$

Singular Distributions

Asymptotics ($n = 2$)



Singular Distributions

Asymptotic integral

- In the case of $n = 2$, we have two regimes: $\epsilon \in [\sqrt{H}, \infty)$ and $\epsilon \in [0, \sqrt{H}]$:

$$I_1(H) \sim \int_{\sqrt{H}}^{\infty} [(\epsilon^2)(\epsilon)]^{-\frac{1}{2}} = \int_{\sqrt{H}}^{\infty} \epsilon^{-\frac{3}{2}} = \epsilon^{-\frac{1}{2}} \Big|_{\sqrt{H}}^{\infty} \sim H^{-\frac{1}{4}} \quad (29)$$

$$I_2(H) \sim \int_0^{\sqrt{H}} [(H)(\epsilon)]^{-\frac{1}{2}} = H^{-\frac{1}{2}} \int_0^{\sqrt{H}} \epsilon^{-\frac{1}{2}} = H^{-\frac{1}{2}} \epsilon^{\frac{1}{2}} \Big|_0^{\sqrt{H}} = \boxed{H^{-\frac{1}{4}}} \quad (30)$$

- For a general n , when $H \times \psi_\delta > 0$, there are two intervals: $[0, H^{1/n})$, and $[H^{1/n}, \infty)$, and

$$I_1(H) \sim \int_{H^{\frac{1}{n}}}^{\infty} [(\epsilon^n)(\epsilon^{n-1})]^{-\frac{1}{2}} = \int_{H^{\frac{1}{n}}}^{\infty} \epsilon^{-n+\frac{1}{2}} = H^{-1+\frac{3}{2n}}. \quad (31)$$

$$I_2(H) \sim \int_0^{H^{\frac{1}{n}}} [(\epsilon H^{\frac{n-1}{n}})(H^{\frac{n-1}{n}})]^{-\frac{1}{2}} = H^{-1+\frac{1}{2n}} \int_0^{H^{\frac{1}{n}}} \epsilon^{-1/2} \boxed{\sim H^{-1+\frac{3}{2n}}}. \quad (32)$$

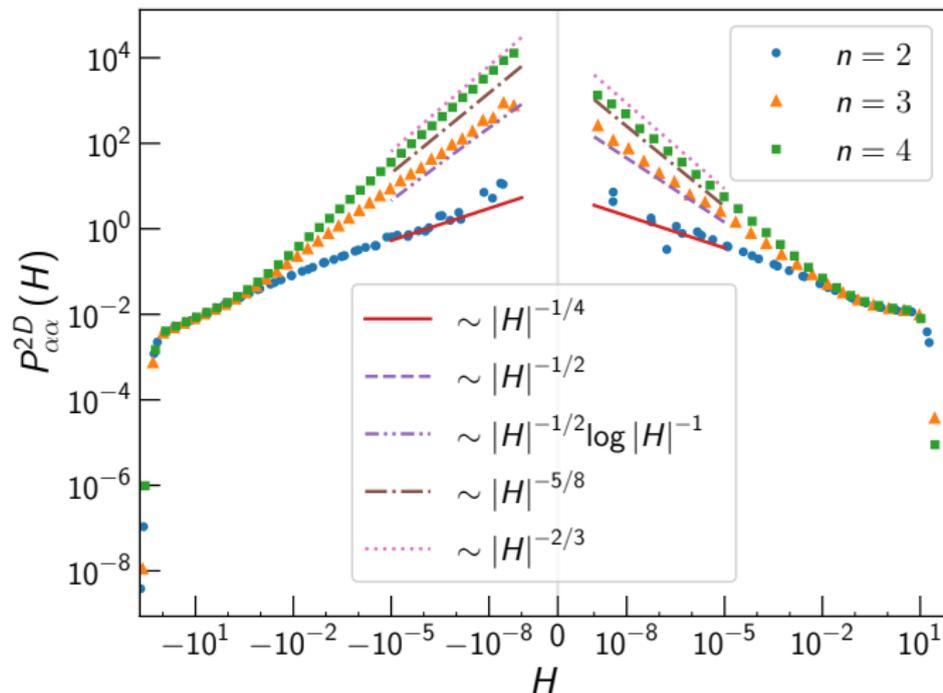
Summary of Exponents

Element (H)	Smoothness (n)	$\lim_{H \rightarrow 0} P(H)$
Diagonal	$[2, \infty)^*$	$ H ^{-1 + \frac{3}{2n}}$
$(\alpha = \beta)$	$\{2\}^\dagger$	$ H ^{-1 + \frac{3}{2n}}$
	$\{3\}^\dagger$	$ H ^{-\frac{1}{2}} \log(H ^{-1})$
	$(3, \infty)^\dagger$	$ H ^{-1 + \frac{1}{n-1}}$
Off-Diagonal	$\{2\}$	$\log(H ^{-1})$
$(\alpha \neq \beta)$	$(2, \infty)$	$ H ^{-1 + \frac{1}{n-1}}$

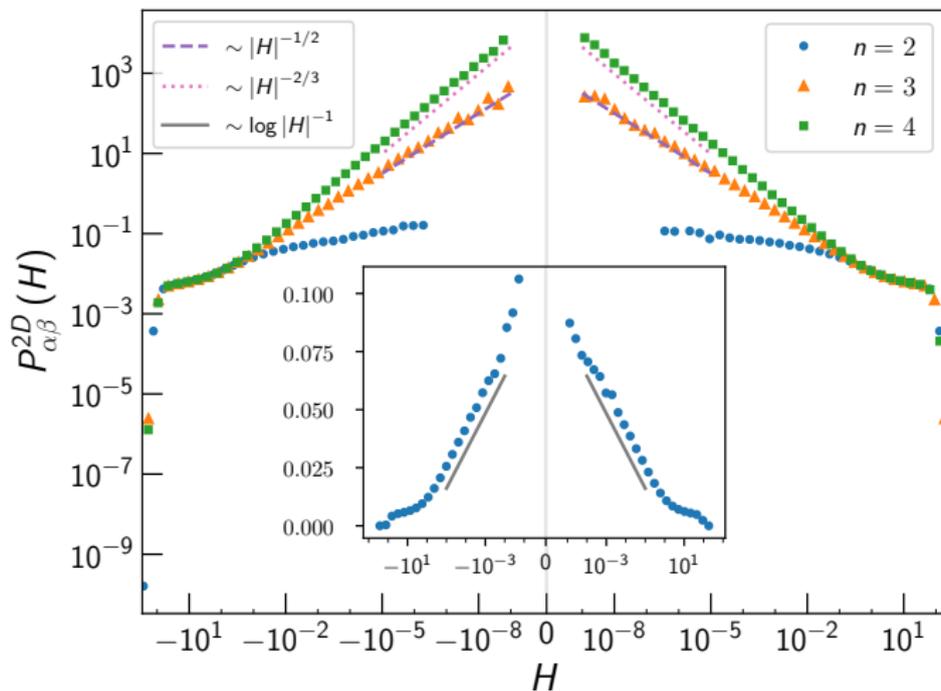
Table: Asymptotic behaviour of Hessian element distributions in the limit $H \rightarrow 0$. Relative signs: $\psi_\delta \equiv \psi(r_c - \delta)$. The case (*) corresponds to $H \times \psi_\delta > 0$, while (\dagger) corresponds to $H \times \psi_\delta < 0$. The results are identical for both two and three dimensions.

- 1 Amorphous Materials
- 2 Hessian Matrix
- 3 Deriving the Distributions
 - Rotational Invariance
 - Partial Integrands
- 4 Asymptotic Forms and Singular Distributions
- 5 Numerical results**
- 6 Minimum Eigenvalues
- 7 Conclusions and Outlook

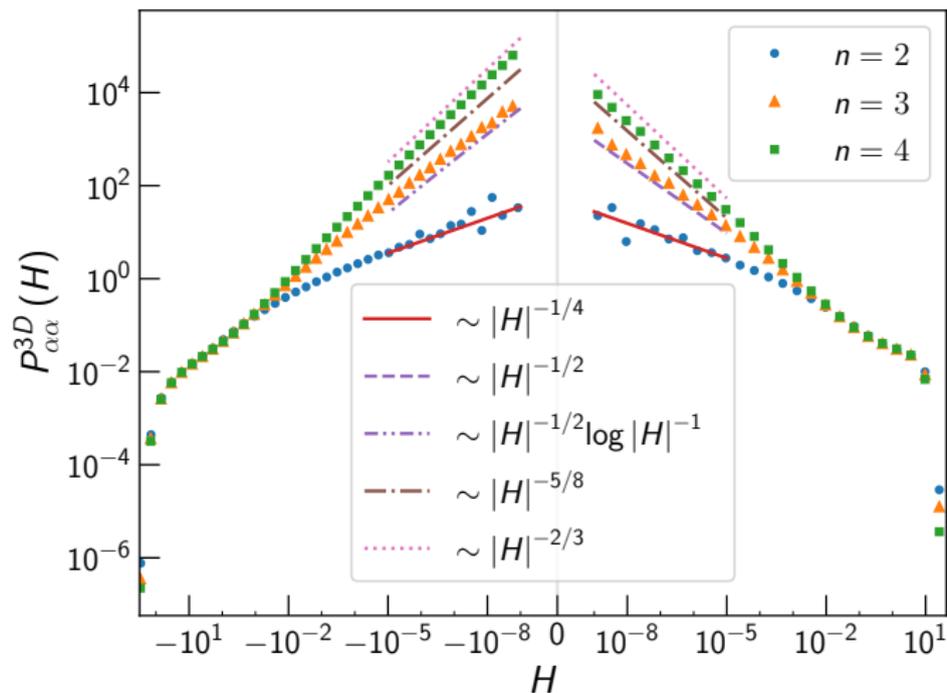
Diagonal Element Distributions: 2D



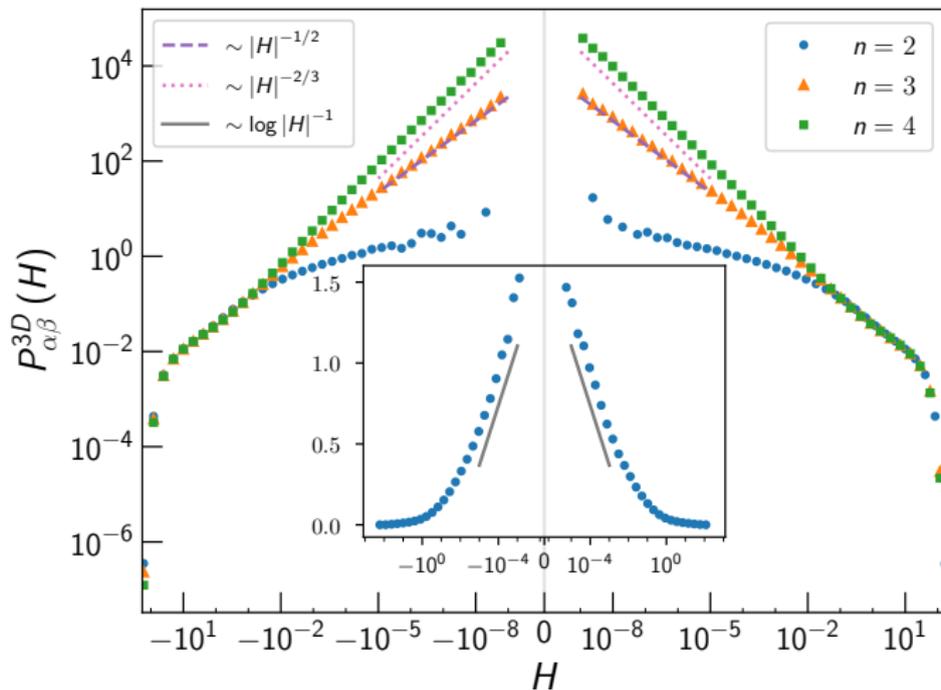
Off-Diagonal Element Distributions: 2D



Diagonal Element Distributions: 3D



Off-Diagonal Element Distributions: 3D



- 1 Amorphous Materials
- 2 Hessian Matrix
- 3 Deriving the Distributions
 - Rotational Invariance
 - Partial Integrands
- 4 Asymptotic Forms and Singular Distributions
- 5 Numerical results
- 6 Minimum Eigenvalues
- 7 Conclusions and Outlook

Minimum eigenvalue distributions

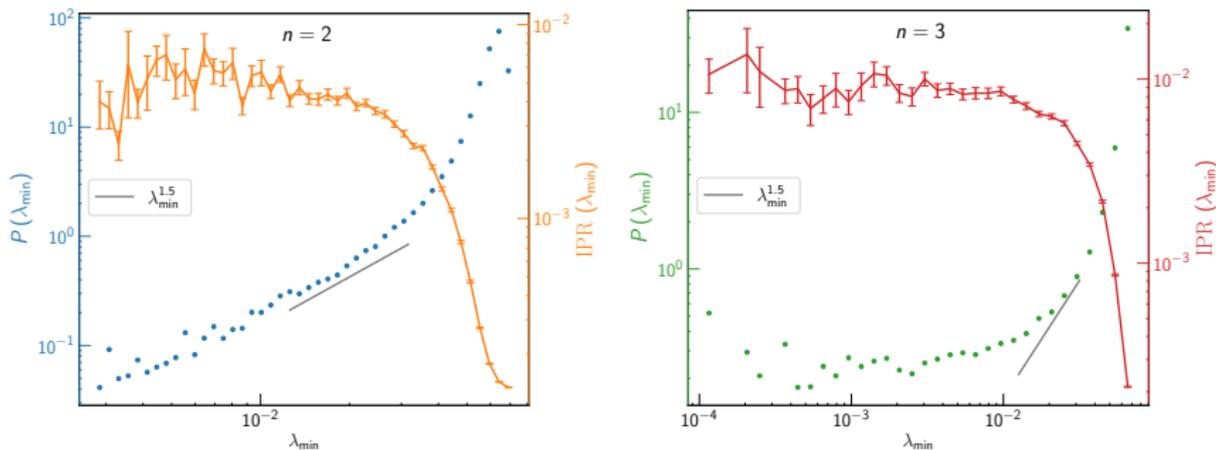


Figure: The distributions of the minimum eigenvalue of systems of size $N = 10,000$ in 2D, along with the Inverse Participation Ratios for systems with interaction potentials smooth to **(Left)** 2 and **(Right)** 3 derivatives at cut-off. The grey line corresponds to the universal ω^4 regime observed in the vibrational density of states of amorphous systems.

Minimum eigenvectors

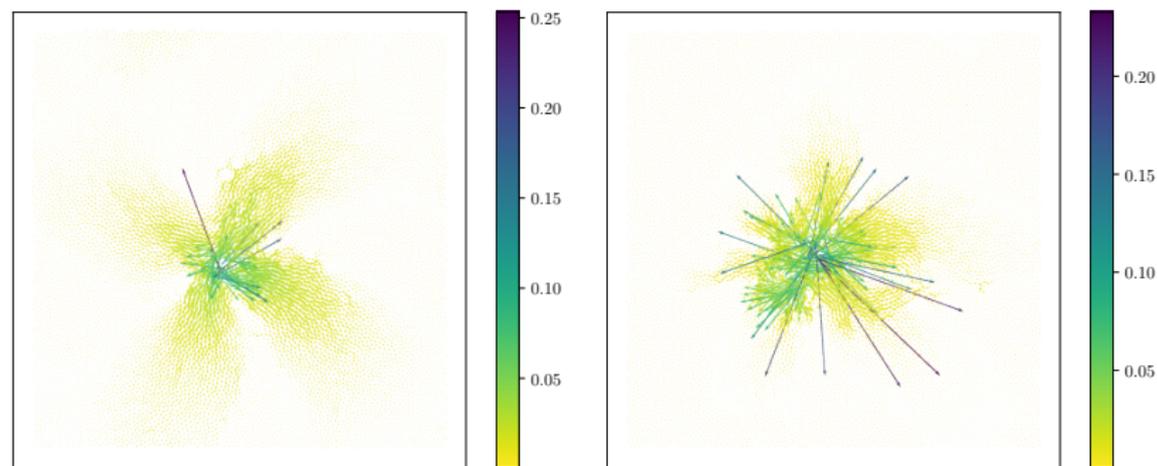


Figure: Minimum eigenvectors of 2D systems of 10,000 particles, corresponding to potentials with smoothness **(Left)** $n = 2$, and **(Right)** $n = 3$. These eigenmodes were picked from the low-end of the distribution of minimum eigenvalues, and belong to different regimes of $P(\lambda_{\min})$.

Conclusions

- We have presented analytic results for the distribution of Hessian elements in disordered amorphous media in 2D and 3D.
- Our treatment is quite general, relying only on the **isotropy** of the underlying amorphous medium.
- We have shown that the Hessian matrices of amorphous materials display a **singularity that depends on the smoothness** of the interaction potential at the cut-off distance.
- Remarkably, the results for the cusp singularities are **exactly the same in both 2D and 3D**.
- We have shown numerically that such singularities **affect the low-lying eigenvalues** of the Hessian matrix that govern the stability or fragility of amorphous solids.

- Such singularities are an important ingredient to be taken into account in **Random Matrix treatments** of Hessian matrices of amorphous materials.
- It would be interesting to extend our analytic results to **construct bounds on the vibrational density of states** of amorphous systems.
- It would be interesting to extend our results to jamming transitions, that are characterized by **diverging pair correlation functions** at the cut-off distance.

Thank You.