

Free Energy and Phase Equilibria

Thermodynamic Integration (7.1)

Chemical Potentials (7.2)

Overlapping Distributions (7.2)

Umbrella Sampling (7.4)

(Application: Phase Diagram of Carbon)

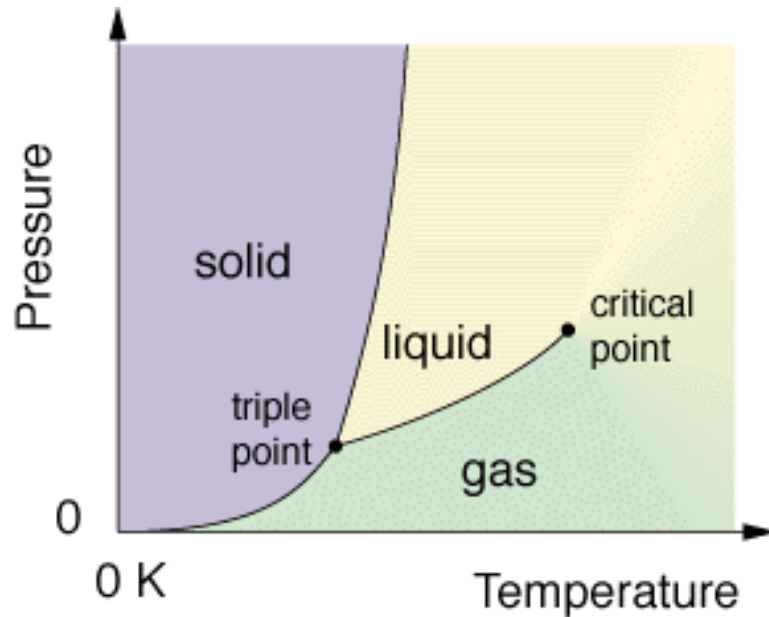
Why Free Energies?

- Reaction equilibrium constants $A \leftrightarrow B$

$$K = \frac{[B]}{[A]} = \frac{p_B}{p_A} = \exp[-\beta(G_B - G_A)]$$

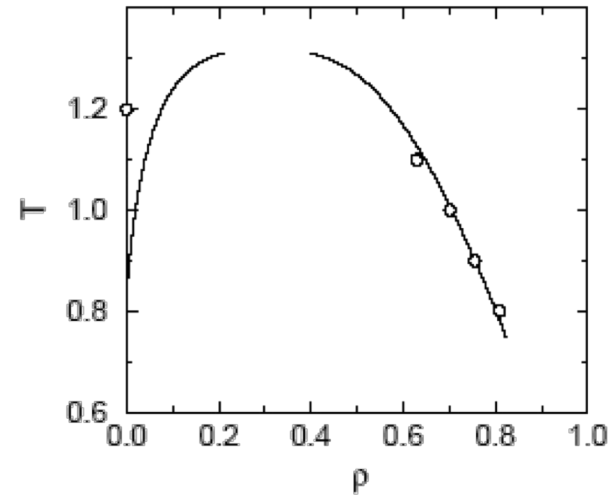
- Examples:
 - Chemical reactions: e.g. catalysis, etc....
 - Protein folding, binding: free energy gives binding constants
- Phase diagrams
 - Prediction of thermodynamic stability of phases
 - Coexistence lines
 - Critical points
 - Triple points
 - First order/second order phase transitions

Phase diagrams



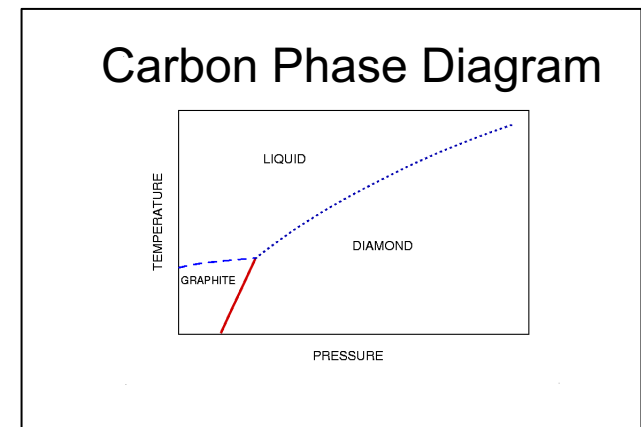
Critical point: no transition between liquid and vapor

Triple point: liquid, vapor and solid in equilibrium.



Along the liquid-gas coexistence line increasing the pressure and temperature at constant volume the liquid density becomes lower and the vapor density higher.

How do we compute these lines?



Phase equilibrium

Criteria for equilibrium (for single component)

$$T_I = T_{II} \quad P_I = P_{II} \quad \mu_I = \mu_{II}$$

Chemical potential

$$\mu = \left(\frac{\partial F}{\partial N} \right)_{V,T} = \left(\frac{\partial G}{\partial N} \right)_{P,T} = G_m$$

If $\mu_I > \mu_{II}$: transport of particles from phase I to phase II.

Stable phase:

Lowest chemical potential (for single phase: lowest Gibbs free energy)

Relation thermodynamic potentials

Helmholtz free energy: $F = U - TS$

Gibbs free energy: $G = F + PV$

Suppose we have $F(n, V, T)$

Then we can find G from F from:

$$P = -\left(\frac{\partial F}{\partial V}\right)_{n,T} \quad G = F - \left(\frac{\partial F}{\partial V}\right)_{n,T} V$$

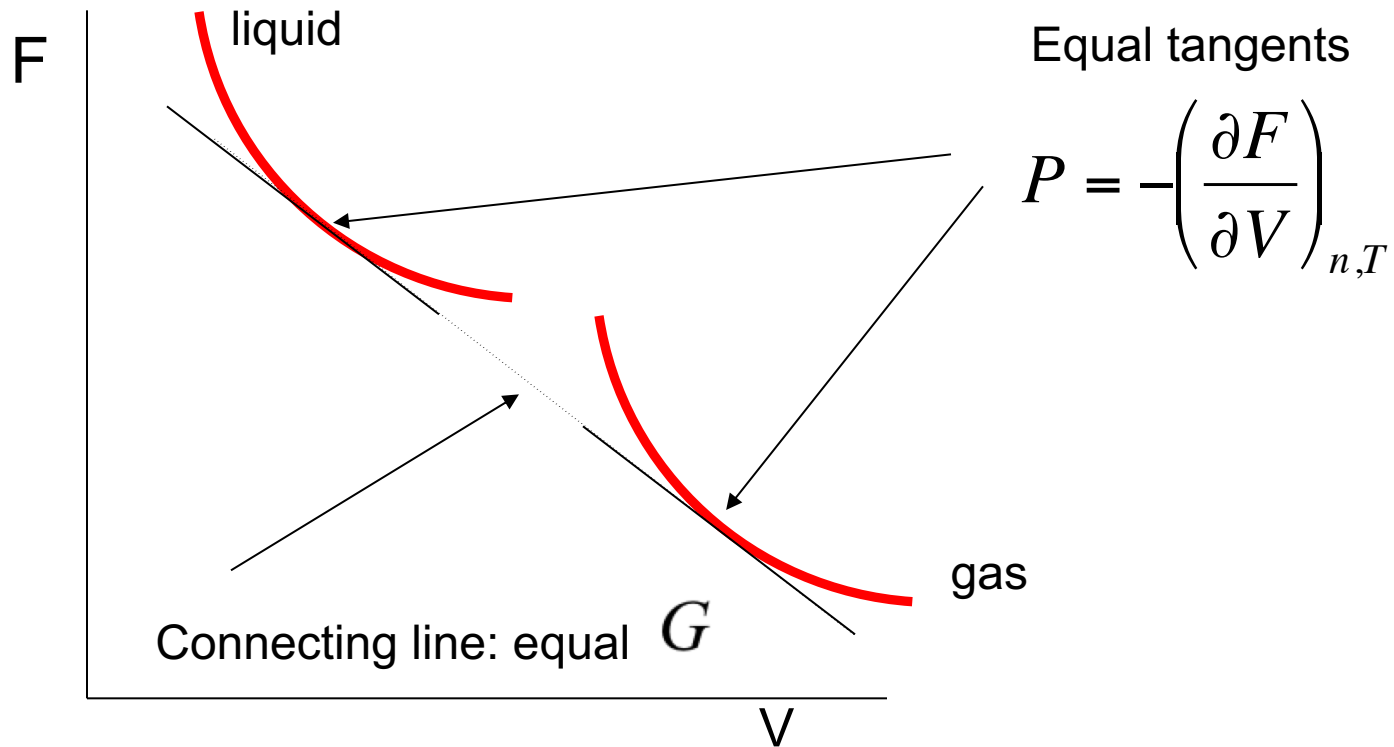
All thermodynamic quantities can be derived from F and its derivatives

Phase equilibria from $F(V,T)$

Common tangent construction

$$0 = \Delta G = \Delta F + P \Delta V$$

$$\Delta F = -P \Delta V$$



We need F (or G)

- We can calculate F(V), using equation of state $P(V)$

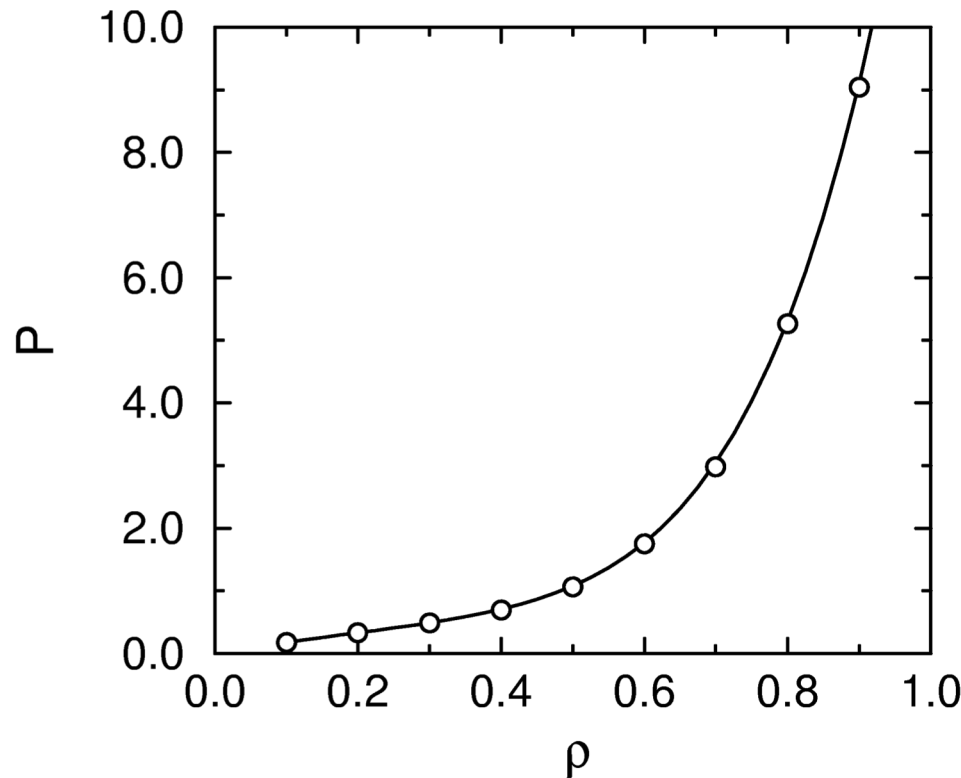
$$F(V) = F(V_0) + \int_{V_0}^V \left(\frac{\partial F}{\partial V} \right)_{N,T} dV = F(V_0) - \int P dV$$

$$F(\rho) = F(\rho_0) + N \int_{\rho_0}^{\rho} \frac{P(\rho')}{\rho'^2} d\rho' \quad (V=N/\rho)$$

- So in fact for only 1 point of the equation of state the F is needed
- For liquid e.o.s even from ideal gas

$$\beta F(\rho)/N = \beta F^{id}(\rho)/N + \int_0^{\rho} \frac{\beta P(\rho') - \rho'}{\rho'^2} d\rho'$$

Equation of state



$$P = P(\rho, T)$$

$$\left(\frac{\partial F}{\partial V} \right)_{N, T} = -P$$

$$F(\rho) = F(\rho_0) + N \int_{\rho_0}^{\rho} \frac{P(\rho')}{\rho'^2} d\rho'$$

$$F(\rho) = F_{id}(\rho) + (F(\rho) - F_{id}(\rho))$$

$$\beta F(\rho)/N = \beta F^{id}(\rho)/N + \int_0^{\rho} \frac{\beta P(\rho') - \rho'}{\rho'^2} d\rho'$$

Free Energies and Phase Equilibria

General Strategies

- Determine free energy of both phases separately, relative to a reference state
Free-energy difference calculation
General applicable: Gas, Liquid, Solid, Inhomogeneous systems, ...
- Determine free energy difference between two phases
Gibbs Ensemble
Specific applicable: Gas, Liquid

Statistical Thermodynamics

Probability to find a particular configuration (NVT)

$$P(\mathbf{r}^N) = \frac{1}{Q_{NVT}} \frac{1}{\Lambda^{3N} N!} \int d\mathbf{r}'^N \delta(\mathbf{r}'^N - \mathbf{r}^N) \exp[-\beta U(\mathbf{r}'^N)] \propto \exp[-\beta U(\mathbf{r}^N)]$$

Partition function

$$Q_{NVT} = \frac{1}{\Lambda^{3N} N!} \int d\mathbf{r}^N \exp[-\beta U(\mathbf{r}^N)]$$

Free energy

$$\beta F = -\ln(Q_{NVT})$$

Ensemble average

$$\langle A \rangle_{NVT} = \frac{1}{Q_{NVT}} \frac{1}{\Lambda^{3N} N!} \int d\mathbf{r}^N A(\mathbf{r}^N) \exp[-\beta U(\mathbf{r}^N)]$$

Ensemble average versus free energy

Generate configuration using MC: $\{\mathbf{r}_1^N, \mathbf{r}_2^N, \mathbf{r}_3^N, \mathbf{r}_4^N \cdots, \mathbf{r}_M^N\}$

$$\bar{A} = \frac{1}{M} \sum_{i=1}^M A(\mathbf{r}_i^N) \approx \frac{\int d\mathbf{r}^N A(\mathbf{r}^N) \exp[-\beta U(\mathbf{r}^N)]}{\int d\mathbf{r}^N \exp[-\beta U(\mathbf{r}^N)]} = \langle A \rangle_{NVT}$$

Generate configuration using MD: $\{\mathbf{r}_1^N, \mathbf{r}_2^N, \mathbf{r}_3^N, \mathbf{r}_4^N \cdots, \mathbf{r}_M^N\}$

$$\bar{A} = \frac{1}{M} \sum_{i=1}^M A(\mathbf{r}_i^N) \approx \frac{1}{T} \int_0^T dt A(t) \approx \langle A \rangle_{NVT}$$

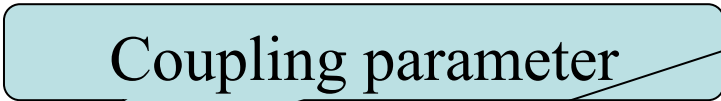
ergodicity

$$\beta F = -\ln Q_{NVT} = -\ln \frac{1}{\Lambda^{3N} N!} \int d\mathbf{r}^N \exp[-\beta U(\mathbf{r}^N)]$$

F is difficult, because requires measuring the phase space volume

I - Thermodynamic integration

- Known reference state $\lambda=0$
- Unknown target state $\lambda=1$



Reference System

Target System

Coupling parameter

$$U(\lambda) = (1 - \lambda)U_I + \lambda U_{II}$$
$$Q_{NVT}(\lambda) = \frac{1}{\Lambda^{3N} N!} \int d\mathbf{r}^N \exp[-\beta U(\lambda)]$$

$$F(\lambda = 1) - F(\lambda = 0) = \int_{\lambda=0}^{\lambda=1} d\lambda \left(\frac{\partial F(\lambda)}{\partial \lambda} \right)_{N,V,T}$$

Thermodynamic integration

$$Q_{NVT}(\lambda) = \frac{1}{\Lambda^{3N} N!} \int d\mathbf{r}^N \exp[-\beta U(\lambda)]$$

$$\left(\frac{\partial F(\lambda)}{\partial \lambda} \right)_{N,T} = -\frac{1}{\beta} \frac{\partial}{\partial \lambda} \ln(Q) = -\frac{1}{\beta} \frac{1}{Q} \frac{\partial Q}{\partial \lambda}$$

$$= \frac{\int d\mathbf{r}^N (\partial U(\lambda)/\partial \lambda) \exp[-\beta U(\lambda)]}{\int d\mathbf{r}^N \exp[-\beta U(\lambda)]}$$

$$= \left\langle \frac{\partial U(\lambda)}{\partial \lambda} \right\rangle_{\lambda}$$

Free-energy difference
as ensemble average!

$$F(\lambda=1) - F(\lambda=0) = \int d\lambda \left\langle \frac{\partial U(\lambda)}{\partial \lambda} \right\rangle_{\lambda}$$

$$F(\lambda=1) - F(\lambda=0) = \int_{\lambda=0}^{\lambda=1} d\lambda \left(\frac{\partial F(\lambda)}{\partial \lambda} \right)_{N,V,T}$$

Example

- In general

$$U(\lambda) = (1 - \lambda)U_I + \lambda U_{II}$$

$$\left\langle \frac{\partial U(\lambda)}{\partial \lambda} \right\rangle_{\lambda} = \langle U_{II} - U_I \rangle_{\lambda}$$

- Specific example

$$U(\lambda) = U^{LJ} + \lambda U^{\text{dipole-dipole}}$$

$$U(0) = U^{LJ}$$

Lennard-Jones

$$U(1) = U^{\text{Stockm}}_m$$

Stockmayer

$$\left\langle \frac{\partial U(\lambda)}{\partial \lambda} \right\rangle_{\lambda} = \langle U^{\text{dip-dip}} \rangle_{\lambda}$$

Free energy of solid

More difficult. What is reference?

Not the ideal gas.

One (natural) choice is an Einstein crystal: harmonic oscillators around r_0

$$U(\lambda; r^N) = (1 - \lambda)U(r^N) + \lambda U(r_0^N) + \lambda \sum_{i=1}^N \alpha (r_i - r_{0,i})^2$$

$$F = F_{\text{ein}} - \int_{\lambda=0}^{\lambda=1} d\lambda \left\langle \frac{\partial U(\lambda)}{\partial \lambda} \right\rangle_{\lambda}$$

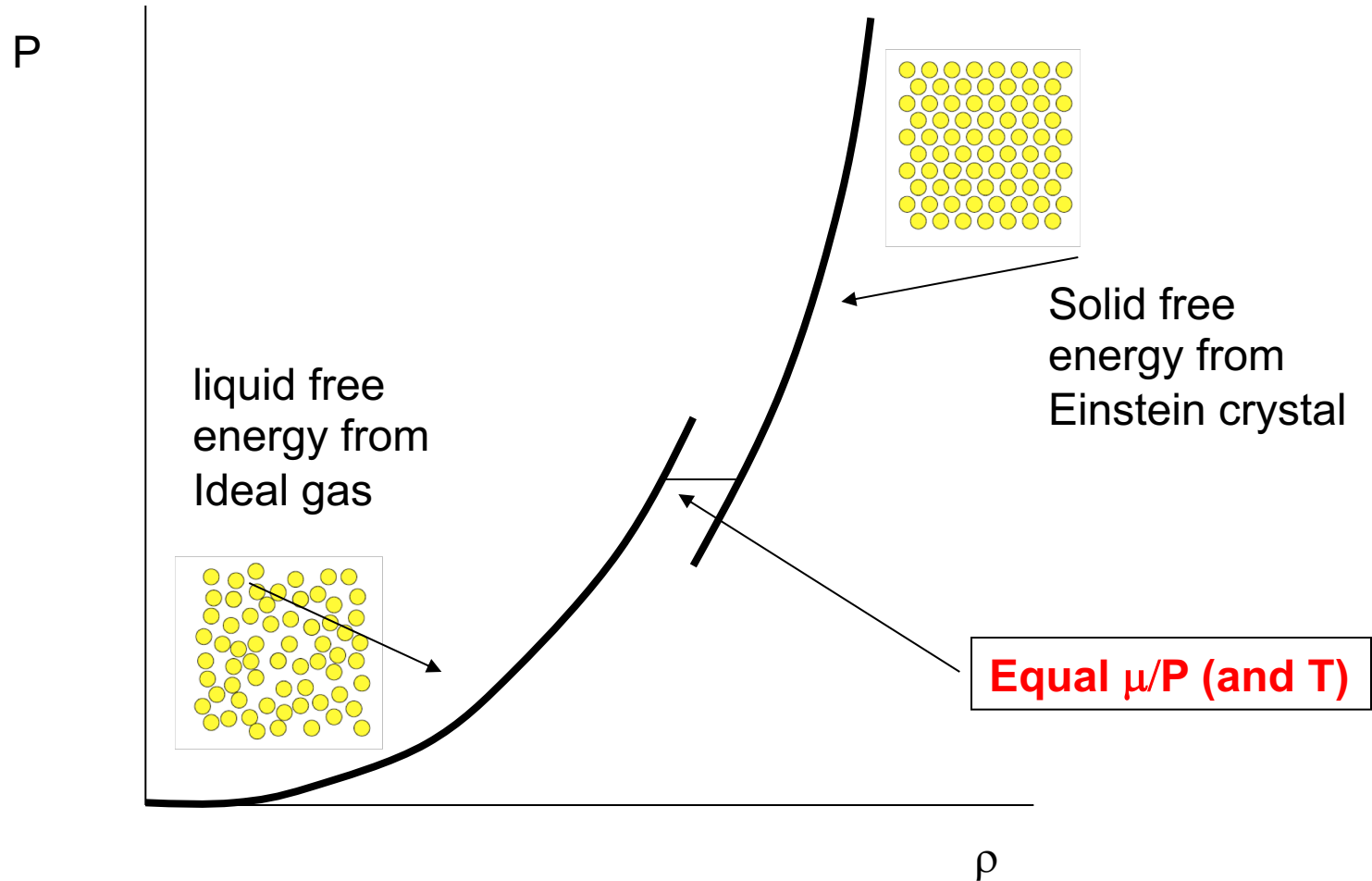
Note, here:

$\lambda = 1$ Reference System

$\lambda = 0$ Target System

$$F = F_{\text{ein}} - \int_{\lambda=0}^{\lambda=1} d\lambda \left\langle -U(r^N) + U(r_0^N) + \sum_{i=1}^N \alpha (r_i - r_{0,i})^2 \right\rangle_{\lambda}$$

Hard sphere freezing



II - Thermodynamic perturbation

Two systems:

System 0: N, V, T, U_0

System 1: N, V, T, U_1

$$Q_0 = \frac{V^N}{\Lambda^{3N} N!} \int d\mathbf{s}^N \exp(-\beta U_0)$$

$$Q_1 = \frac{V^N}{\Lambda^{3N} N!} \int d\mathbf{s}^N \exp(-\beta U_1)$$

$$\begin{aligned} \Delta\beta F &= \beta F_1 - \beta F_0 = -\ln(Q_1/Q_0) \\ &= -\ln \frac{\int d\mathbf{s}^N \exp[-\beta U_1]}{\int d\mathbf{s}^N \exp(-\beta U_0)} \\ &= -\ln \frac{\int d\mathbf{s}^N \exp[-\beta(U_1 - U_0)] \exp[-\beta U_0]}{\int d\mathbf{s}^N \exp(-\beta U_0)} \end{aligned}$$

$$\Delta\beta F = -\ln \left\langle \exp[-\beta(U_1 - U_0)] \right\rangle_0$$

Particle Insertion Method

$$Q_{NVT} = \frac{V^N}{\Lambda^{3N} N!} \int ds^N \exp[-\beta U(s^N; L)]$$

$$\beta F = -\ln(Q_{NVT})$$

$$\begin{aligned} &= -\ln\left(\frac{V^N}{\Lambda^{3N} N!}\right) - \ln\left(\int ds^N \exp[-\beta U(s^N; L)]\right) \\ &= -N \ln\left(\frac{1}{\Lambda^3 \rho}\right) + N - \ln\left(\int ds^N \exp[-\beta U(s^N; L)]\right) \end{aligned}$$

$$\beta F = \beta F^{IG} + \beta F^{ex}$$

$$\beta \mu = \beta \mu^{IG} + \beta \mu^{ex}$$

$$\mu \equiv \left(\frac{\partial F}{\partial N}\right)_{V,T}$$

$$\left. \begin{array}{l} \beta F = \beta F^{IG} + \beta F^{ex} \\ \beta \mu = \beta \mu^{IG} + \beta \mu^{ex} \end{array} \right\} \beta \mu^{IG} \equiv \left(\frac{\partial \beta F^{IG}}{\partial N}\right)_{V,T} \quad \beta \mu^{ex} \equiv \left(\frac{\partial \beta F^{ex}}{\partial N}\right)_{V,T}$$

Widom test particle insertion

$$\beta\mu \equiv \left(\frac{\partial \beta F}{\partial N} \right)_{V,T}$$

$$\begin{aligned} \beta\mu &= \frac{\beta F(N+1) - \beta F(N)}{N+1 - N} \\ &= -\ln \frac{Q(N+1)}{Q(N)} \\ &= -\ln \left(\frac{V^{N+1}}{\frac{\Lambda^{3N+3} (N+1)!}{V^N}} \right) - \ln \left(\frac{\int ds^{N+1} \exp[-\beta U(s^{N+1}; L)]}{\int ds^N \exp[-\beta U(s^N; L)]} \right) \\ &= -\ln \left(\frac{V}{\Lambda^3 (N+1)} \right) - \ln \left(\frac{\int ds^{N+1} \exp[-\beta U(s^{N+1}; L)]}{\int ds^N \exp[-\beta U(s^N; L)]} \right) \end{aligned}$$

$$\beta\mu = \beta\mu^{IG} + \beta\mu^{ex}$$

$$\beta\mu^{ex} = -\ln \left(\frac{\int ds^{N+1} \exp[-\beta U(s^{N+1}; L)]}{\int ds^N \exp[-\beta U(s^N; L)]} \right)$$

Widom test particle insertion

$$\beta\mu^{ex} = -\ln\left(\frac{\int ds^{N+1} \exp[-\beta U(s^{N+1}; L)]}{\int ds^N \exp[-\beta U(s^N; L)]}\right)$$

$$U(s^{N+1}; L) = \Delta U^+ + U(s^N; L)$$

$$\beta\mu^{ex} = -\ln\left(\frac{\int ds^N \int ds_{N+1} \exp[-\beta(\Delta U^+ + U(s^N; L))]}{\int ds^N \exp[-\beta U(s^N; L)]}\right)$$

$$= -\ln\left(\frac{\int ds_{N+1} \int ds^N \left\{ \exp[-\beta \Delta U^+] \right\} \exp[-\beta U(s^N; L)]}{\int ds^N \exp[-\beta U(s^N; L)]}\right)$$

$$= -\ln\left(\int ds_{N+1} \left\langle \exp[-\beta \Delta U^+] \right\rangle_{NVT}\right)$$

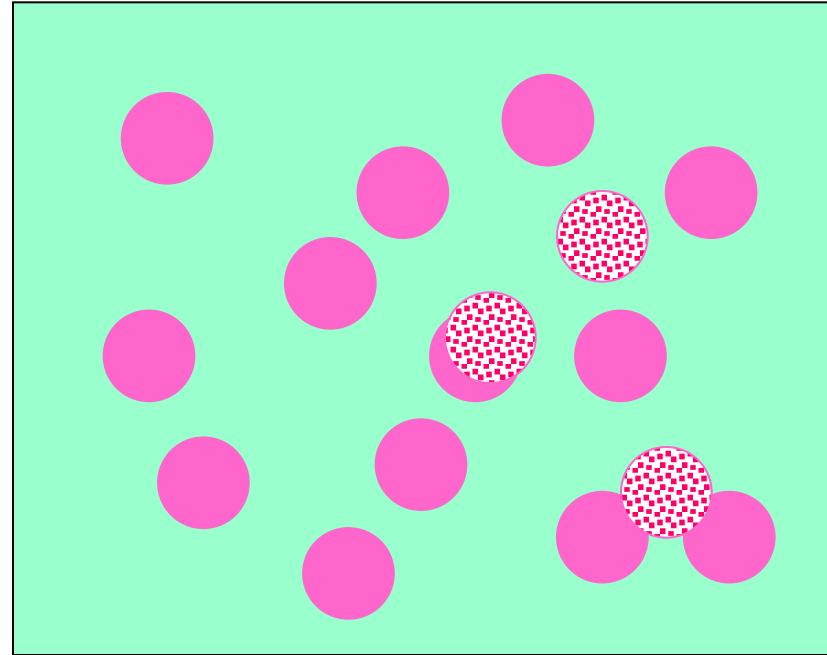
Ghost particle!

Hard spheres

$$\beta\mu^{ex} = -\ln\left(\int ds_{N+1} \left\langle \exp[-\beta\Delta U^+] \right\rangle_{NVT}\right)$$

$$U(r) = \begin{cases} \infty & r \leq \sigma \\ 0 & r > \sigma \end{cases}$$

$$\exp[-\beta\Delta U^+] = \begin{cases} 0 & \text{if overlap} \\ 1 & \text{no overlap} \end{cases}$$



$\left\langle \exp[-\beta\Delta U^+] \right\rangle$ probability to insert a test particle!

But, ... may fail at high density

Thermodynamic perturbation – Umbrella Sampling

Two systems:

System 0: N, V, T, U_0

System 1: N, V, T, U_1

$$Q_0 = \frac{V^N}{\Lambda^{3N} N!} \int d\mathbf{s}^N \exp(-\beta U_0)$$

$$Q_1 = \frac{V^N}{\Lambda^{3N} N!} \int d\mathbf{s}^N \exp(-\beta U_1)$$

$$\begin{aligned} \Delta\beta F &= \beta F_1 - \beta F_0 = -\ln(Q_1/Q_0) \\ &= -\ln \frac{\int d\mathbf{s}^N \exp[-\beta U_1]}{\int d\mathbf{s}^N \exp(-\beta U_0)} \\ &= -\ln \frac{\int d\mathbf{s}^N \exp[-\beta(U_1 - U_0)] \exp[-\beta U_0]}{\int d\mathbf{s}^N \exp(-\beta U_0)} \end{aligned}$$

$$\Delta\beta F = -\ln \left\langle \exp[-\beta(U_1 - U_0)] \right\rangle_0$$

Umbrella sampling

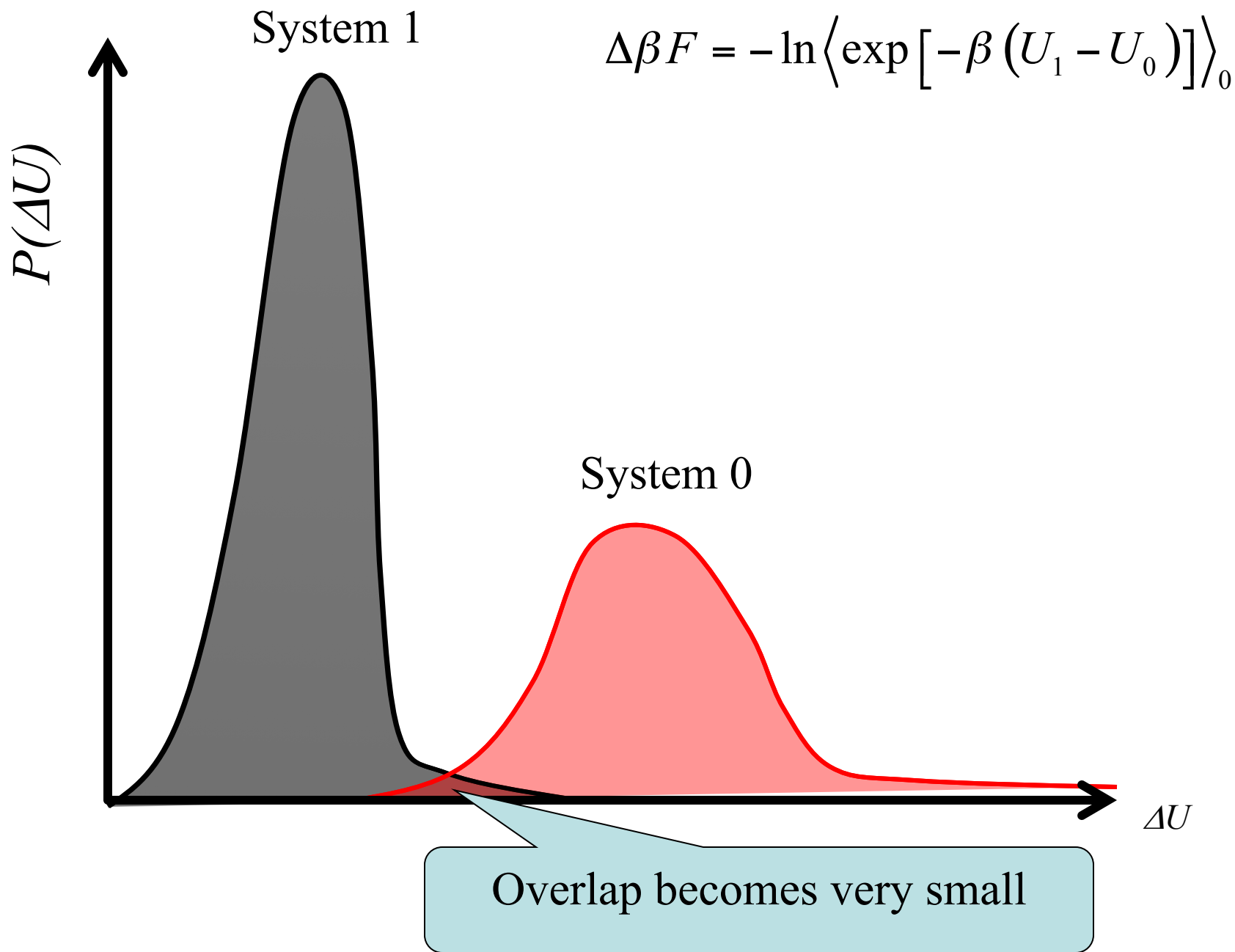
- Start with thermodynamic perturbation

$$\Delta\beta F = -\ln(Q_1/Q_0) = -\ln\left(\frac{\int d\mathbf{s}^N \exp(-\beta U_1)}{\int d\mathbf{s}^N \exp(-\beta U_0)}\right)$$

$$\exp(-\beta\Delta F) = \left(\frac{\int d\mathbf{s}^N \exp(-\beta U_0) \exp(-\beta\Delta U)}{\int d\mathbf{s}^N \exp(-\beta U_0)}\right)$$

$$\exp(-\beta\Delta F) = \langle \exp(-\beta\Delta U) \rangle_0$$

Can we use this for free energy difference between arbitrary systems?



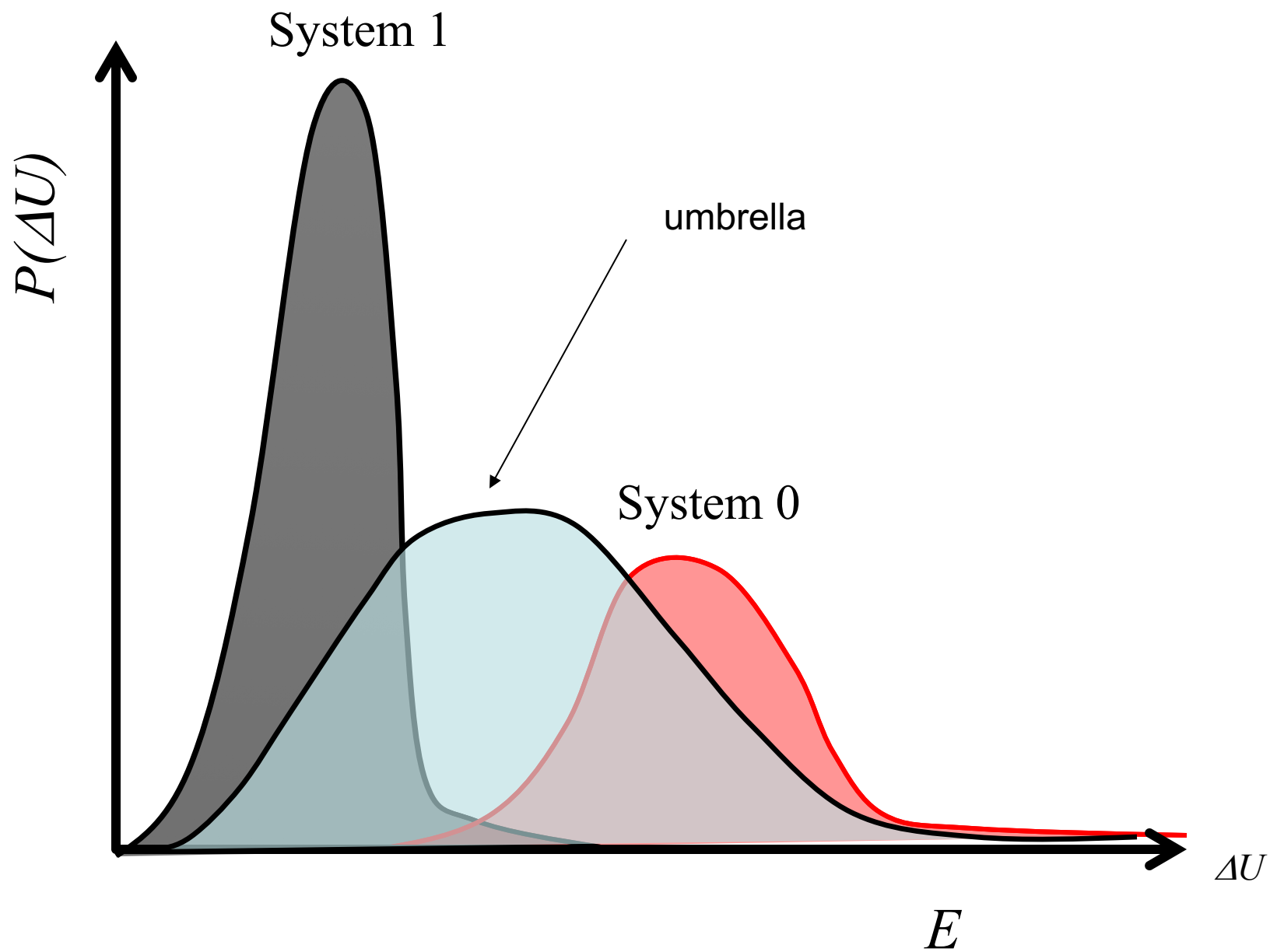
Bridging function

- Introduce function $\pi(\mathbf{s}^N)$ altering distribution.

$$\exp(-\beta\Delta F) = \left(\frac{\int d\mathbf{s}^N \pi(\mathbf{s}^N) \exp(-\beta U_1) / \pi(\mathbf{s}^N)}{\int d\mathbf{s}^N \pi(\mathbf{s}^N) \exp(-\beta U_0) / \pi(\mathbf{s}^N)} \right)$$

$$\begin{aligned} \exp(-\beta\Delta F) &= \langle \exp(-\beta\Delta U) \rangle_0 \\ &= \frac{\langle \exp(-\beta U_1) / \pi \rangle_\pi}{\langle \exp(-\beta U_0) / \pi \rangle_\pi} \end{aligned}$$

- This approach is called umbrella sampling



III - Overlapping Distribution Method

Two systems:

System 0: N, V, T, U_0

System 1: N, V, T, U_1

$$Q_0 = \frac{V^N}{\Lambda^{3N} N!} \int d\mathbf{s}^N \exp(-\beta U_0)$$

$$Q_1 = \frac{V^N}{\Lambda^{3N} N!} \int d\mathbf{s}^N \exp(-\beta U_1)$$

$$\Delta\beta F = \beta F_1 - \beta F_0 = -\ln(Q_1/Q_0) = -\ln \left(\frac{\int d\mathbf{s}^N \exp(-\beta U_1)}{\int d\mathbf{s}^N \exp(-\beta U_0)} \right) = -\ln \left(\frac{Q_1}{Q_0} \right)$$

$= \Delta U$ (δ function)

$$p_0(\Delta U) = \frac{\int d\mathbf{s}^N \exp(-\beta U_0) \delta(U_1 - U_0 - \Delta U)}{\int d\mathbf{s}^N \exp(-\beta U_0)} \quad p_1(\Delta U) = \frac{\int d\mathbf{s}^N \exp(-\beta U_1) \delta(U_1 - U_0 - \Delta U)}{\int d\mathbf{s}^N \exp(-\beta U_1)}$$

$$p_1(\Delta U) = \frac{\int d\mathbf{s}^N \exp[-\beta(U_1 - U_0)] \exp[-\beta U_0] \delta(U_1 - U_0 - \Delta U)}{\int d\mathbf{s}^N \exp(-\beta U_1)}$$

$$\frac{Q_0}{Q_1} = \exp(\beta \Delta F) = \frac{Q_0}{Q_1} \exp(-\beta \Delta U) \frac{\int d\mathbf{s}^N \exp[-\beta U_0] \delta(U_1 - U_0 - \Delta U)}{Q_0} = \frac{1}{Q_1} = \frac{Q_0}{Q_1} \frac{1}{Q_0}$$

$$p_1(\Delta U) = \frac{Q_0}{Q_1} \exp(-\beta \Delta U) p_0(\Delta U)$$

$$\ln p_1(\Delta U) = \beta(\Delta F - \Delta U) + \ln p_0(\Delta U)$$

Overlapping Distribution Method

$$\ln p_1(\Delta U) = \beta(\Delta F - \Delta U) + \ln p_0(\Delta U)$$

$$f_0(\Delta U) \equiv \ln p_0(\Delta U) - 0.5\beta\Delta U$$

$$f_1(\Delta U) \equiv \ln p_1(\Delta U) + 0.5\beta\Delta U$$

Simulate system 0: compute f_0
Simulate system 1: compute f_1

$$\beta\Delta F = f_1(\Delta U) - f_0(\Delta U)$$

Chemical potential (LJ fluid)

System 0: $N-1, V, T, U + 1$ ideal gas

System 1: N, V, T, U

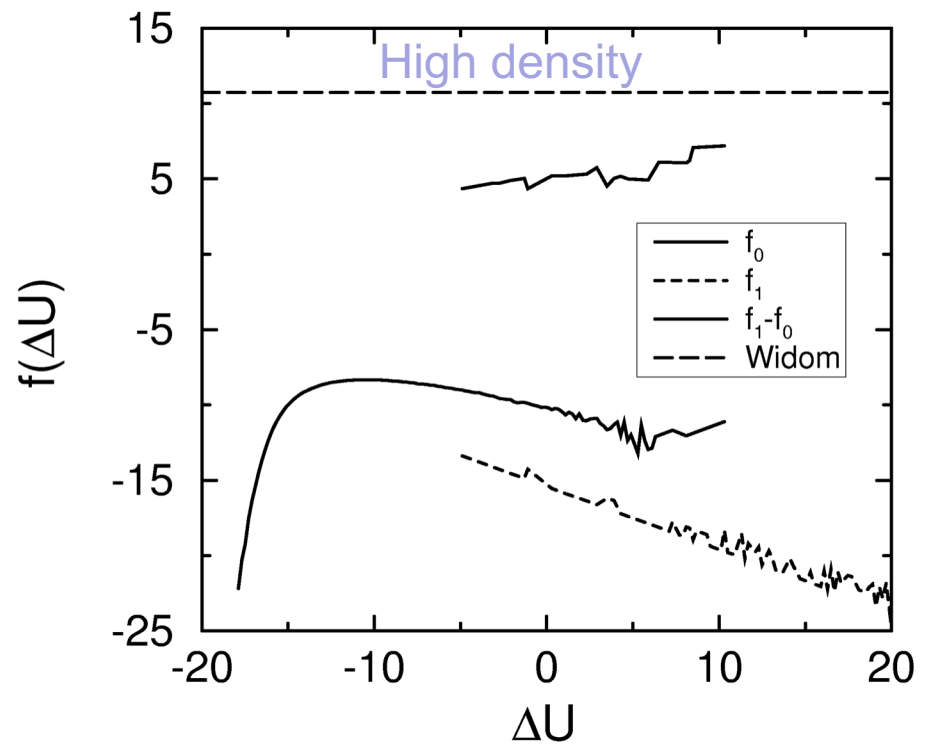
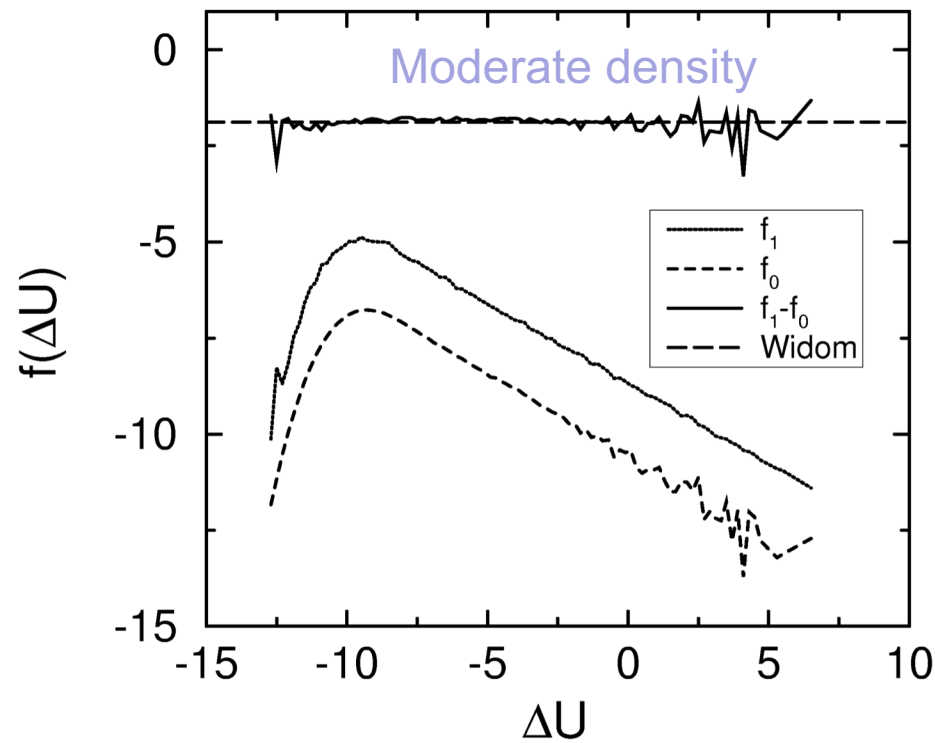
$$\Delta\beta F = \beta F_1 - \beta F_0 \equiv \beta\mu^{ex}$$

$$\Delta U = U_1 - U_0$$

System 0: test particle energy

System 1: real particle energy

$$\beta\mu^{ex} = f_1(\Delta U) - f_0(\Delta U)$$



IV - Non-Boltzmann sampling

T_1 is arbitrary!

$$\langle A \rangle_{NVT_1} = \frac{1}{Q_{NVT_1}} \frac{1}{\Lambda^{3N} N!} \int dr^N A(r^N) \exp[-\beta_1 U(r^N)]$$

$$= \frac{\int dr^N A(r^N) \exp[-\beta_1 U(r^N)]}{\int dr^N \exp[-\beta_1 U(r^N)]}$$

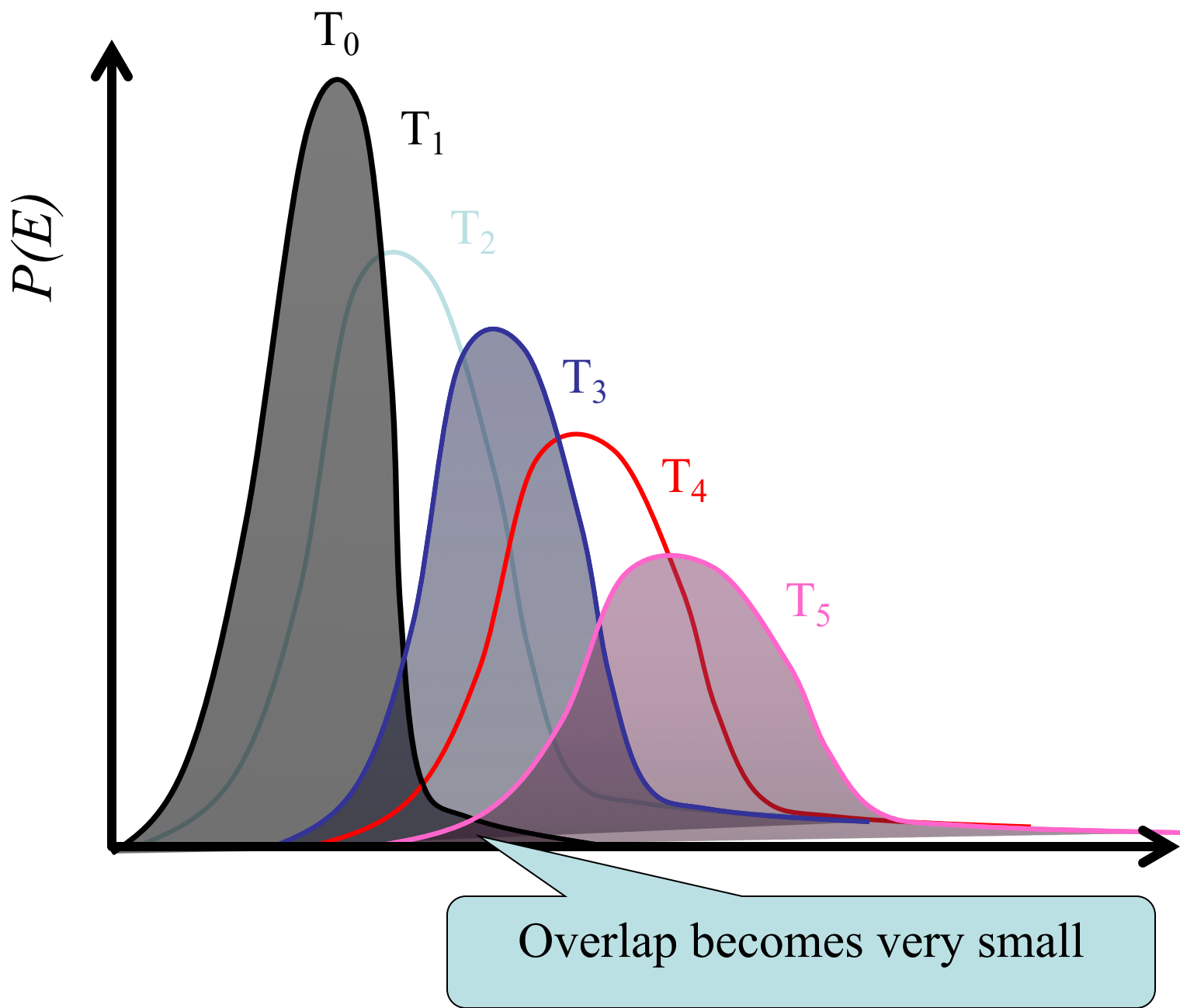
$$= \frac{\int dr^N A(r^N) \exp[-\beta_1 U(r^N)] \exp[\beta_2 U(r^N) - \beta_2 U(r^N)]}{\int dr^N \exp[-\beta_1 U(r^N)] \exp[\beta_2 U(r^N) - \beta_2 U(r^N)]}$$

We only
need a
single
simulation!

$$= \frac{\int dr^N A(r^N) \exp[\beta_2 U(r^N) - \beta_1 U(r^N)] \exp[-\beta_2 U(r^N)]}{\int dr^N \exp[\beta_2 U(r^N) - \beta_1 U(r^N)] \exp[-\beta_2 U(r^N)]}$$

$$= \frac{\langle A \exp[(\beta_2 - \beta_1)U] \rangle_{NVT_2}}{\langle \exp[(\beta_2 - \beta_1)U] \rangle_{NVT_2}}$$

We perform a simulation at $T=T_2$ and
we determine A at $T=T_1$

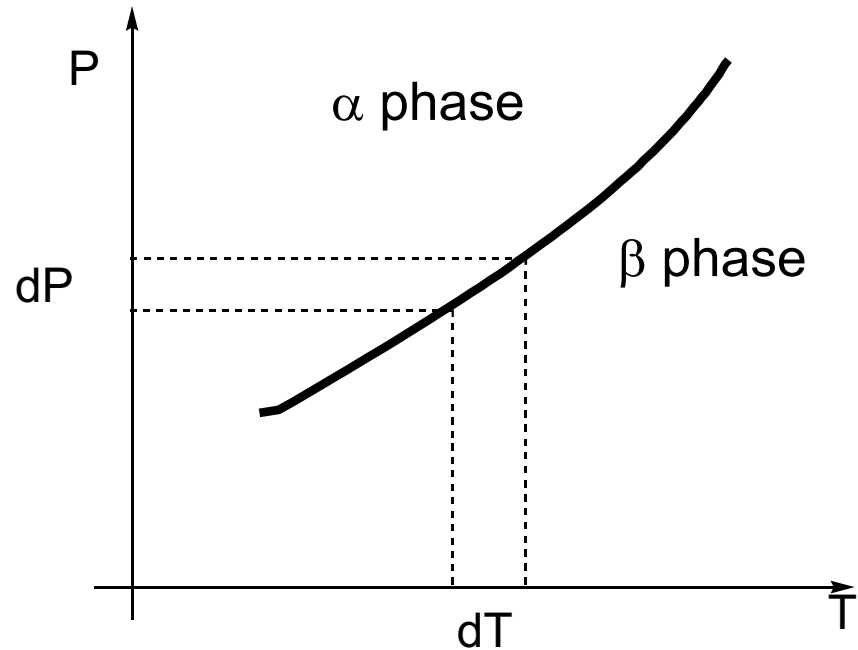


Tracing coexistence curves

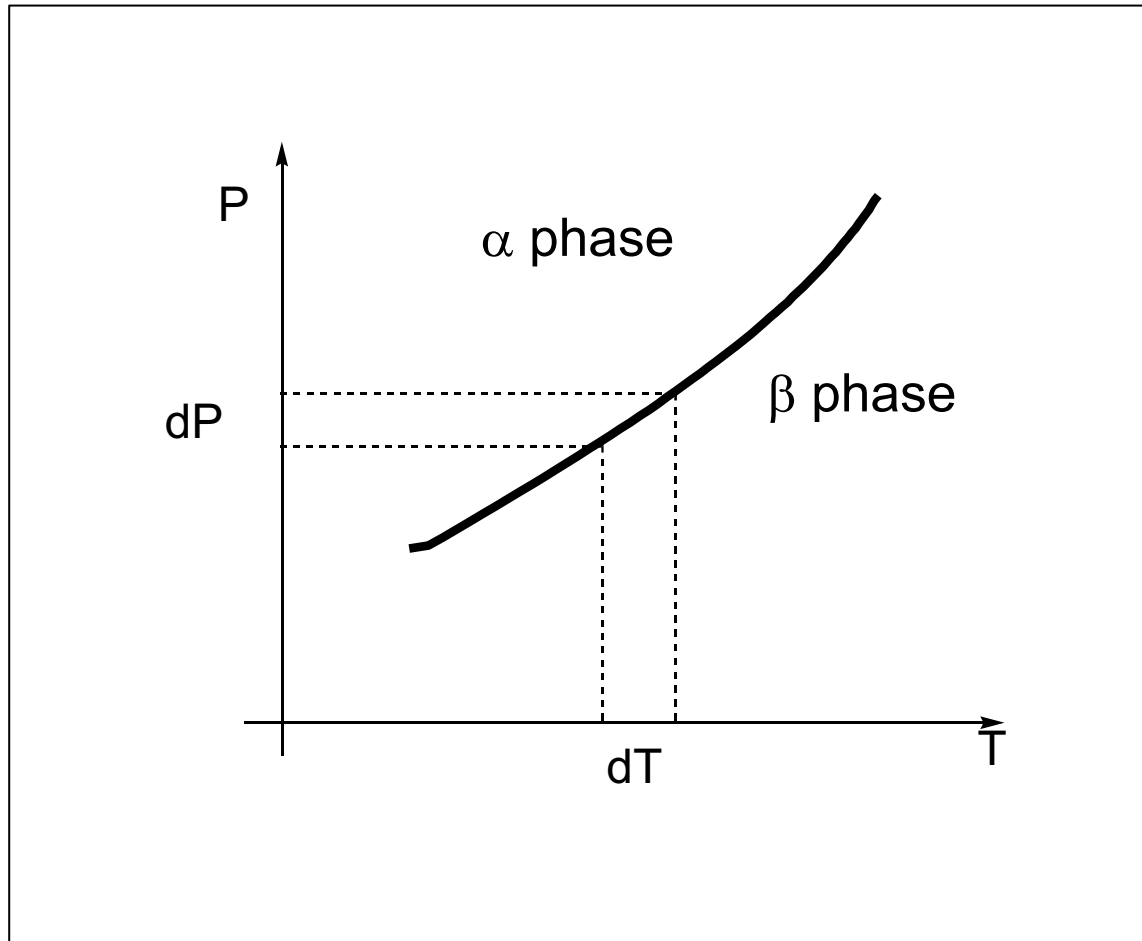
- If we have a coexistence point on the phase diagram we can integrate along the line while maintaining coexistence.

P en T are equal along
coexistence line

$$d\mu_{\alpha} = d\mu_{\beta}$$



Tracing coexistence curves



Clapyeron equation

$$\frac{dP}{dT} = \frac{\Delta(U + PV)}{T\Delta V}$$

$$dP = \frac{\Delta(U + PV)}{T\Delta V} dT$$