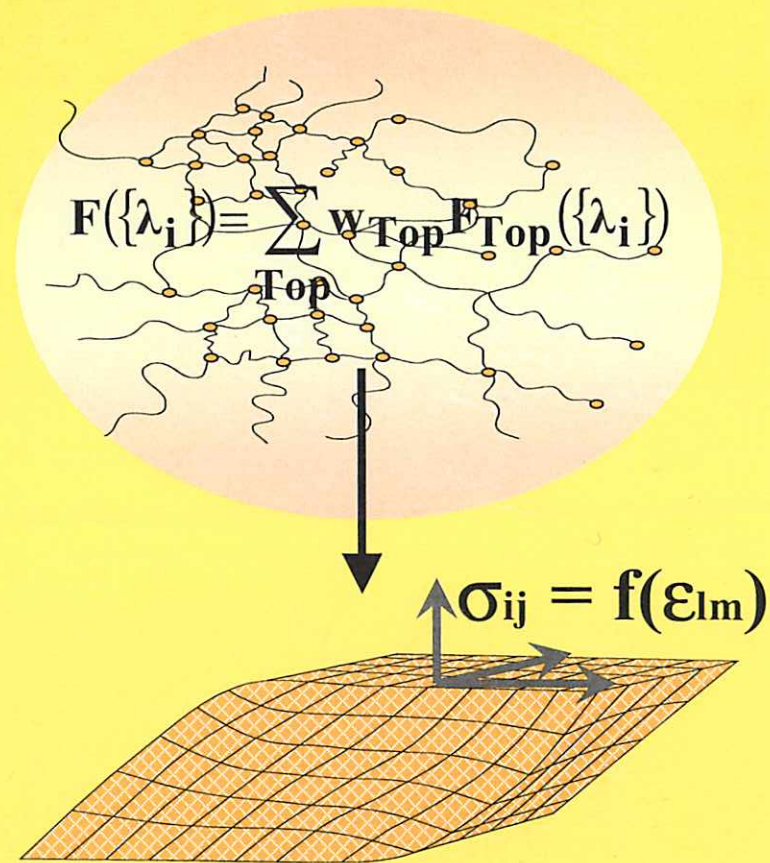


Theorie polymerer Netzwerke WS 2012-13

Prof. Gert Heinrich



- Introduction:

Basics „Formation of Networks“; Classical Phantom Network Models

- Statistics of free chains; Path-Integral formulation of polymer statistics; Feynman path integrals in quantum mechanics; Brownian motion and Wiener integrals
- Constrained polymer chains: topological constraints in 2 and 3 dimensions; gauge field formalism and entanglements
- Statistical mechanics with topological constraints: crosslinks and entanglements; Non-Gibbsian statistical mechanics for quenched systems (S.F. Edwards); Statistical mechanics of phantom networks (Deam-Edwards approach)
- Outlook:
 - Entanglements and Fillers in Networks: towards a constitutive law for real rubbers
 - State-of-Art (2013) concerning (FE) applications in engineering science and practice. Examples.

Some references:

Some basic references:

Freed, Karl F., *Functional Integrals and Polymer Statistics*, Advances in Chemical Physics XXII, 1-128 (1972)

Kleinert, Hagen, *Path Integrals in Quantum Mechanics, Statistics, Polymer Physics, and Financial Markets*, World Scientific Publishing (2009)

Deam, R.T., Edwards, S. F., *The Theory of Rubber Elasticity*, Philos. Trans. R. Soc. London, Ser. A 280, 317 (1976)

See also:

Stealing the Gold, A Celebration of the Pioneering Physics of Sam Edwards, Eds.: P. Goldbart, N. Goldenfeld, D. Sherrington, Oxford Univ. Press 2005

Some references:

Some reviews about physics and theories of polymer networks and filled elastomers (with many references to original papers):

- G. Heinrich, E. Straube, G. Helmis, *Rubber Elasticity of Polymer Networks: Theories*, Advances in Polymer Science **85**, 33-87 (1988)
- G. Heinrich, G. Helmis, T.A. Vilgis, *Polymere Netzwerke – Entwicklungsstand der molekular-statistischen Theorie*, Kautschuk u. Gummi, Kunststoffe 48, 689-702 (1995)
- G. Heinrich, M. Klüppel, *Recent Advances in the Theory of Filler Networking in Elastomers*, Advances in Polymer Science **160**, 1-44 (2002)
- G. Heinrich, M. Klüppel, T.A. Vilgis, *Reinforcement of Elastomers*, Current Opinion in Solid State & Materials Science **6**, 195-203 (2002)
- M. Klüppel, *The Role of Disorder in Filler Reinforcement of Elastomers on Various Length Scales*, Advances in Polymer Science **164**, 1-86 (2003)
- G. Heinrich, M. Klüppel, T.A. Vilgis, *Reinforcement Theories*, in Physical Properties of Polymer Handbook (Ed.: J. E. Mark), Springer 2006
- T.A. Vilgis, G. Heinrich, G.; M. Klüppel, *Reinforcement of Polymer Nano-Composites: Theory, Experiments and Applications*, Cambridge University Press (2009), 222 pages

List of distributed pdfs concerning applications, FE-implementations and constitutive material laws of real rubbers based on the ‚Merseburg tube-model‘ and the ‚Hannover filler-flocculation-model‘ (Klüppel) of rubber elasticity:

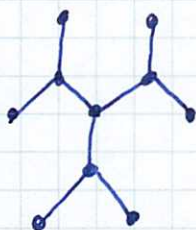
G. Heinrich, T. Vilgis, *Contribution of Entanglements to the Mechanical Properties of Filled Polymer Networks*, Macromolecules **26**, 1109-1119 (1993)

G. Heinrich, M. Kaliske, *Theoretical and Numerical Formulation of a Molecular Based Constitutive Tube-Model of Rubber Elasticity*, Computational and Theoretical Polymer Science **7**, 227-241 (1998)

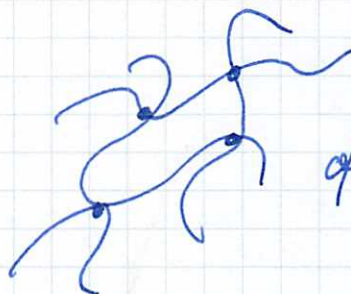
M. Kaliske, G. Heinrich, *An Extended Tube-Model for Rubber Elasticity: Statistical-Mechanical Theory and Finite Element Implementation*, Rubber Chemistry and Technology **72**, 602-632 (1999)

H. Lorenz, M. Klüppel, G. Heinrich, *Microstructure-based modelling and FE implementation of filler-induced stress softening and hysteresis of reinforced rubbers*, ZAMM - Journal of Applied Mathematics and Mechanics **92**, 608–631 (2012)

1. Basics – Formation of Networks – Percolation



Gelation of small
polyfunctional
units



Vulcanisation
of long chains

critical phenomenon
charact. length: ξ mesh size

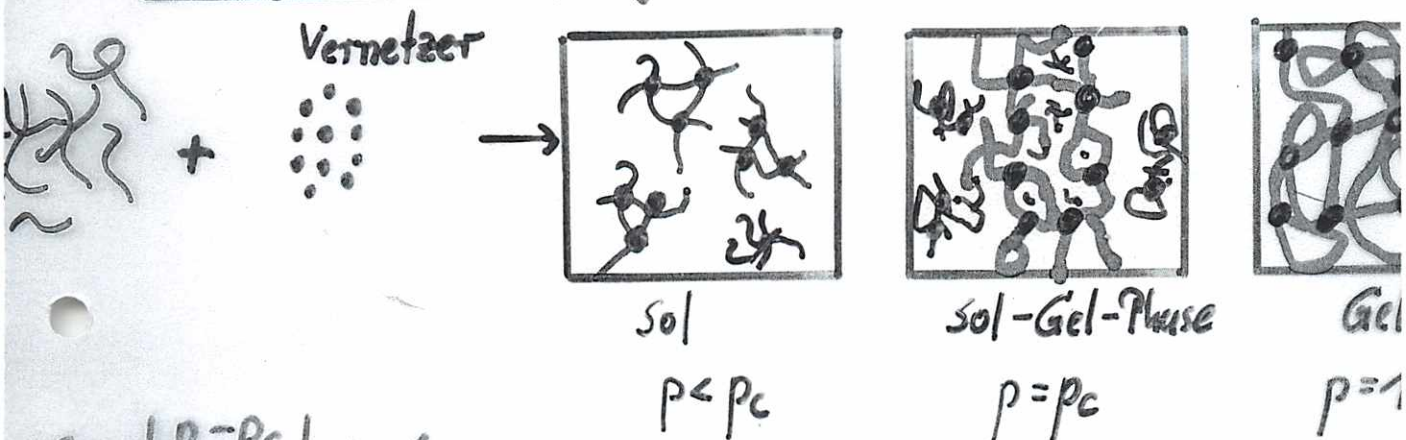
$\hat{=}$ FS-theory (classical case)
"Interpenetration" - effects

affine transform.
of length scales
 $\hat{=}$ ξ

$\Leftarrow$ Swelling $\Rightarrow$

Disinterpenetration
loss of affinity

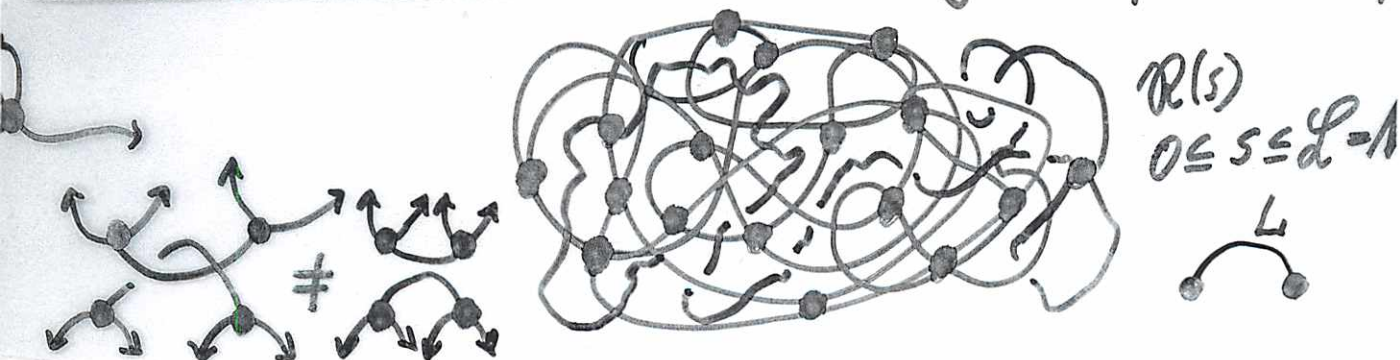
Statistische Mechanik von Systemen mit „eingefrorener“ Topologie



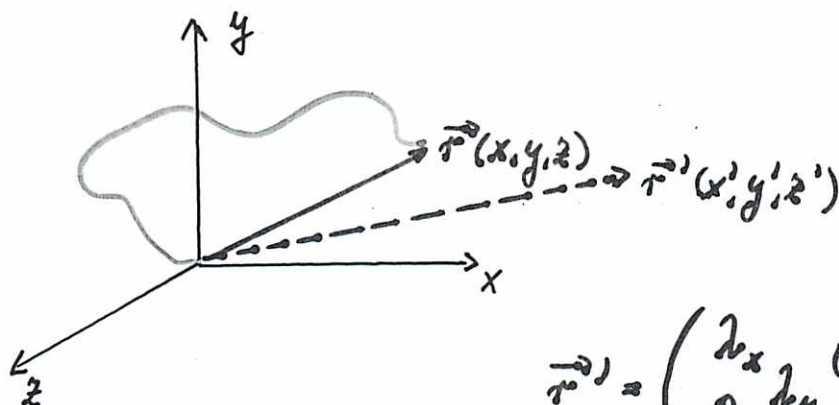
$$\epsilon = \left| \frac{p - p_c}{p_c} \right| \ll 1$$

- krit. Phänomen
- Perkolation ; obere krit. Dim. $d_c = 6$
- Vulkanisation
 $\hat{=}$ Perkol. auf Bethe-Gitter
 („Mean-Field“-Approx.)
- Fraktale Strukturen

Statistische Mechanik von Behinderungen (quenched s,



Phantomnetzwerktheorie: Basics



$$\vec{r}' = \begin{pmatrix} \lambda_x & 0 & 0 \\ 0 & \lambda_y & 0 \\ 0 & 0 & \lambda_z \end{pmatrix} \vec{r}$$

$$\lambda_x \lambda_y \lambda_z = 1$$

$$\lambda_x = \lambda = \frac{L}{L_0}, \quad \lambda_y = \lambda_z = \lambda^{-1/2} \quad (\text{uniaxiale Deformation})$$

— Entropie einer einzelnen Kette im undeformierten Zustand

$$s_0 = k \ln W(h)$$

$$W(h) dh = 4\pi h^2$$



$$\left(\frac{3}{2\pi n b^2} \right)^{3/2} \exp \left\{ -\frac{3h^2}{2n b^2} \right\} dh$$

$$s_0 = C - \frac{3k h^2}{2n b^2} = C - \frac{3k}{2n b^2} (x^2 + y^2 + z^2)$$

— Zahl der Ketten im undeform. Zustand mit Enden im Volumenelement $dx dy dz$

$$\frac{dv}{v} = \frac{\beta^3}{2^{3/2}} e^{-\beta^2(x^2 + y^2 + z^2)} dx dy dz, \quad \beta^2 = \frac{3}{2n b^2}$$

— Entropie pro Volumeneinheit des undeform. NW.

$$S_0 = \int s_0 dv = v \left(C - \frac{3}{2} k \right)$$

- Entropie einer affin deform. Kette:

$$S = G - k \lambda^2 (\lambda_x^2 x^2 + \lambda_y^2 y^2 + \lambda_z^2 z^2)$$

- Entropieänderung pro Volumeneinheit des NW:

$$\langle x^2 \rangle = \langle y^2 \rangle = \langle z^2 \rangle = \frac{1}{3} n b^2 \quad \left| \quad \Delta S = \tilde{S} - S_0 = \frac{1}{2} \nu k (\lambda_x^2 + \lambda_y^2 + \lambda_z^2 - 3) \right.$$

- Freie Energie:

$$\Delta F = -T \Delta S = \frac{1}{2} \nu k T (\lambda_x^2 + \lambda_y^2 + \lambda_z^2 - 3)$$

$$\Delta U = 0$$

↓ Flory

$$\Delta F = \frac{1}{2} \xi k T (\lambda_x^2 + \lambda_y^2 + \lambda_z^2 - 3)$$

ξ - cycle rank

perfektes NW d. Funktionalität f :



$$f = 4$$

$$\mu = 4$$

$$\nu = 8$$

$$\xi = \nu + 1 - \mu$$

Netzbogen-
dichte

chemische
Knotendichte

- Spannungs - Dehnungs - Gesetz

(uniaxiale Dehnung: $\lambda_x = \lambda$,
trach. System $\lambda_y = \lambda_z = \lambda^{-1/2}$)

$$\sigma(\lambda) = \frac{\partial}{\partial \lambda} \Delta F = 2 C_1 (\lambda - \lambda^{-2})$$

$$2 C_1 = \frac{\nu}{2} k T$$

- Experimentelles Verhalten:

$$\sigma = 2 C_1 (\lambda - \lambda^{-2}) + 2 C_2 (1 - \lambda^{-3})$$

Mooney - Rivlin - Gl.

Phänomenologie: $\Delta F = W(I_1, I_2, I_3) = \sum_{i=0} \sum_{j=0} C_{ij} (I_1 - 3)^i (I_2 - 3)^j$

$$I_1 = \lambda_x^2 + \lambda_y^2 + \lambda_z^2, \quad I_2 = \lambda_x^2 \lambda_y^2 + \lambda_x^2 \lambda_z^2 + \lambda_y^2 \lambda_z^2$$

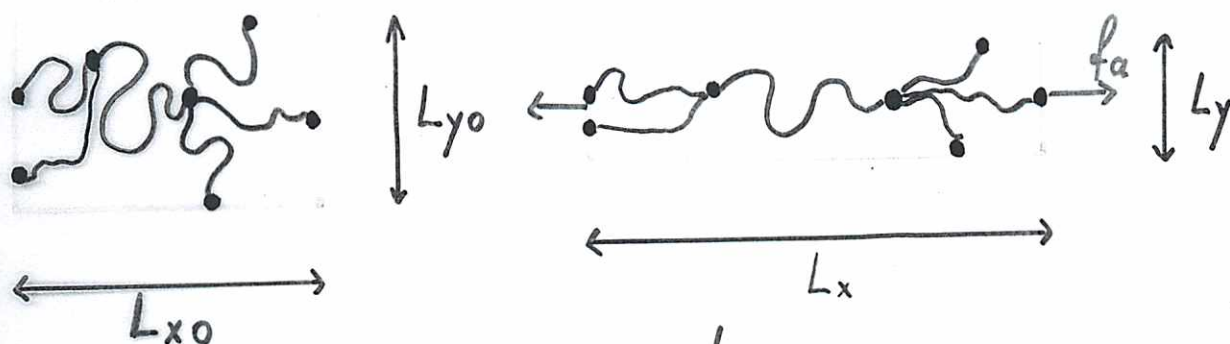
$$I_3 = \lambda_x^2 \lambda_y^2 \lambda_z^2 (=1)$$

$$2 C_1 = C_{10}$$

$$2 C_2 = C_{11}$$

Das Phantomnetzwerk

Zusammenfassung

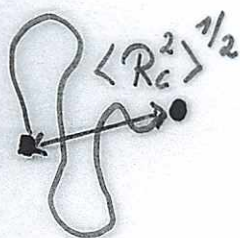


Dehnung: $\lambda_x = \frac{L_x}{L_{x0}} = \lambda$
 $\lambda_y = \lambda_z = \lambda^{-1/2} \quad (V=V_0)$

Änderung d. freien elastischen Energie (deformation work)

$$\Delta F = -T \Delta S(\lambda_x, \lambda_y, \lambda_z)$$

$$= \nu_c k_B T \left[\frac{1}{2} g (\lambda_x^2 + \lambda_y^2 + \lambda_z^2 - 3) - B \sum_{\mu=x,y,z} \ln(\eta^{1/2} \lambda_\mu) \right]$$



$$g = \eta \cdot A$$

Frontfaktor

$$\eta^{1/2} = \frac{\langle R_c^2 \rangle_i^{1/2}}{\langle R_c^2 \rangle_0^{1/2}}$$

"memory"-Faktor (= 1 "bei")

$A = 1$ od.

$$A = \frac{f-2}{f}$$

Mikrostrukturfaktor

b)

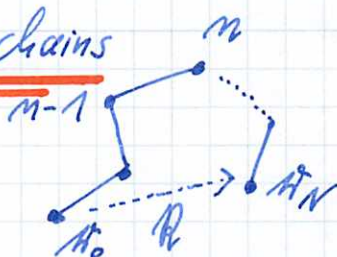
f = Funktionalität

Spannung:

$$\sigma(\lambda) = \frac{\partial}{\partial \lambda} \frac{\Delta F}{V} = 2C_1 (\lambda - \lambda^{-2}) + 2C_2 (1 - \lambda^{-3})$$

Mooney-Rivlin

2. Statistics of free chains



Markov-chain: $p(r_n - r_{n-1})$ is probability to find segment n at r_n , if segment $(n-1)$ is located at r_{n-1} :

$$P_N(r_N - r_0) = \int \dots \int p(r_N - r_{N-1}) p(r_{N-1} - r_{N-2}) \dots p(r_1 - r_0) \prod_{\alpha=1}^{N-1} d^3 r_\alpha \quad (1)$$

Fourier transf. of p :

$$p_k = \frac{1}{(2\pi)^3} \int e^{-i/k \cdot r} p(r) d^3 r \quad r \stackrel{!}{=} r_N - r_{N-1} \quad (2)$$

$$p(r) = \int e^{i/k \cdot r} p_k d^3 k \stackrel{!}{=} \text{bond probability} \quad (3)$$

$$P_N(r_N - r_0) = \int \dots \prod_{\alpha=0}^{N-1} d^3 k_\alpha \exp \left\{ i k_{N-1} (r_N - r_{N-1}) + \dots \right. \\ \left. \dots + i k_0 (r_1 - r_0) \right\} \cdot p_{k_{N-1}} p_{k_{N-2}} \dots p_{k_0} \prod_{\beta=1}^{N-1} d^3 r_\beta \quad (4)$$

$$= (2\pi)^{3N} \int \dots \frac{1}{\pi} d^3 k_{\alpha} \delta(k_{N-1} - k_{N-2}) \delta(k_{N-2} - k_{N-3}) \dots \delta(k_1 - k_0) P_{k_{N-1}} \dots P_{k_0} \quad (5)$$

über k_0 integrieren
↓
 $\cdot \exp\{i(k_{N-1} \cdot \vec{r}_N - k_0 \cdot \vec{r}_0)\}$

$$= (2\pi)^{3N} \int \dots d^3 k_1 \dots d^3 k_{N-1} \delta(k_{N-1} - k_{N-2}) \dots \delta(k_2 - k_1) \cdot P_{k_{N-1}} \dots P_{k_1}^2 e^{i(k_{N-1} \cdot \vec{r}_N - k_1 \cdot \vec{r}_0)}$$

etc.
↓
 $= (2\pi)^{3N} \int d^3 k_{N-1} P_{k_{N-1}}^N e^{i(k_{N-1} \cdot \vec{r}_N - k_{N-1} \cdot \vec{r}_0)}$

$$P_N(\vec{r}_N - \vec{r}_0) = (2\pi)^{3N} \int P_k^N e^{i\vec{k} \cdot (\vec{r}_N - \vec{r}_0)} d^3 k \quad (6)$$

Es gilt: $\int p(\vec{r}) d\vec{r} = 1$, (7)

From (6) with $R \equiv \vec{r}_N - \vec{r}_0$

$$P_N(R) = \int d^3 k \exp\{i\vec{k} \cdot R - N \cdot \log((2\pi)^3 P_k)\} \quad (8)$$

If $N \gg 1$, approximation (k small)

$$P_k \approx \frac{1}{(2\pi)^3} \left[1 - \frac{\alpha}{2} k^2 \right] \rightarrow (8) \quad (*)$$

$$P_N(R) = \int d^3k \exp\{i k R - N \alpha k^2 / 2\}$$

$$P_N(R) = \frac{\exp\{-R^2 / 2 N \alpha\}}{(2\pi N \alpha)^{3/2}}$$

(9)

In case of freely-jointed chain

$$\text{bond probability } p(r) = \frac{1}{4\pi l^2} \delta(|r| - l)$$

(10)

$$\begin{aligned} \int p(r) d^3r &= \frac{1}{4\pi l^2} \int_0^\infty \int_0^\pi \int_0^{2\pi} \delta(r - l) r^2 \sin \theta d\theta d\phi dr \\ &= \frac{1}{4\pi l^2} \cdot 4\pi l^2 = 1 \end{aligned}$$

From (2) we obtain expression for α :

$$P_k = \frac{1}{(2\pi)^3} \int \left(1 - i k r - \frac{1}{2} (k r)^2\right) p(r) d^3r$$

$$= \frac{1}{(2\pi)^3} \left[1 - \frac{1}{2} |k|^2 \int d^3r (r^2 \cos^2 \theta) \frac{1}{4\pi l^2} \delta(r - l) \right]$$

$$= \frac{1}{(2\pi)^3} \left[1 - \frac{k^2}{2} \cdot \frac{2\pi \cdot l^2 \cdot l^2}{4\pi l^2} \int_0^\pi d\theta \cos^2 \theta \sin \theta d\theta \right]$$

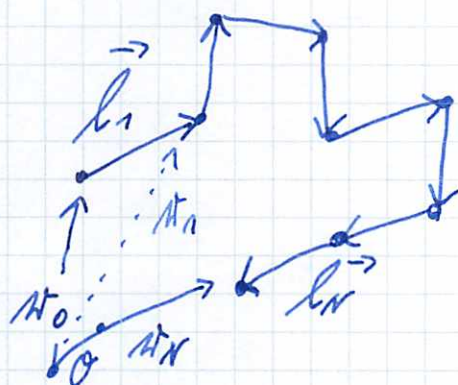
$$= \frac{1}{(2\pi)^3} \left[1 - \frac{k^2}{2} \cdot \frac{l^2}{3} \right] \quad (*) \quad d = \frac{l^2}{3}$$

$l = \sqrt{3\alpha}$ effective step length.

$$\rightarrow p_N(\mathbf{R}) = \left(\frac{3}{2\pi N l^2} \right)^{3/2} \exp \left\{ -\frac{3}{2N l^2} \mathbf{R}^2 \right\} \quad (11)$$

$$\rightarrow \langle \mathbf{R}^2 \rangle = \int \mathbf{R}^2 p_N(\mathbf{R}) d\mathbf{R} = N l^2$$

Partition Function and Distribution Functions as (Functional-) Path-Integrals



Gaussian segment length distribution !

$$p(\mathbf{r}) \rightarrow \tau(\vec{l}_i) = \left(\frac{3}{2\pi l^2} \right)^{3/2} \exp \left\{ -\frac{3}{2} \frac{l_i^2}{l^2} \right\} \quad (12)$$

$i = 1, \dots, N$

+ stiffness for stiff chains: $(12) \cdot \exp \left\{ -\epsilon \frac{(l_i - l_{i-1})^2}{2 l_i} \right\}$

$$\int d^3 \vec{l}_i \tau(\vec{l}_i) = 1 \quad (13)$$

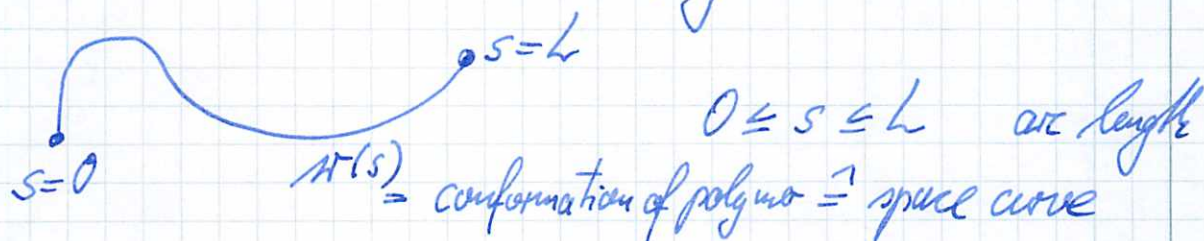


i) flexible chains: correlations between directions of bond vectors vanish, even if distance between bond vectors is small compared to contour length

$$L = N \cdot l = l_1 + l_2 + l_3 + \dots + l_N$$

ii) $N \lesssim 20$: Gauss - approximation good.

$\Rightarrow$ continuous chain: identical segments



Zustandssumme / partition function / configurational integral
conformational

$$Z = \int \int d\vec{r} \int d\vec{r}_1 \dots \int d\vec{r}_N \left[\prod_{j=1}^N \tau(\vec{r}_j) \right]$$

$$\tau_i(\vec{r}_i) = \left(\frac{3}{2\pi l \cdot \Delta s_i} \right)^{3/2} \exp \left\{ -\frac{3 \vec{r}_i^2}{2 \Delta s_i \cdot l} \right\}$$

(14)

with $\sum_{i=1}^N \Delta s_i = L = N \cdot l$

Limes: $N \rightarrow \infty$

$\max(\Delta s_i) \rightarrow 0$

but $\sum_i \Delta s_i = \text{const} = L$

$$\prod_i z_i \longrightarrow \exp \left\{ -\frac{3}{2l} \sum_i \frac{l_i^2}{\Delta s_i^2} \cdot \Delta s_i \right\} \exp \left\{ -\epsilon \sum_i \frac{(l_i - l_{i-1})^2}{2 \Delta s_i^2} \Delta s_i \right\} \quad (15)$$

$\vec{l}_i = \vec{r}_i - \vec{r}_{i-1}$

$$\longrightarrow \exp \left\{ -\frac{3}{2l} \int_0^L \left(\frac{\partial \vec{r}(s)}{\partial s} \right)^2 ds \right\} \exp \left\{ -\epsilon \int_0^L \dot{\vec{r}}(s)^2 ds \right\}$$

next steps without
stiffness

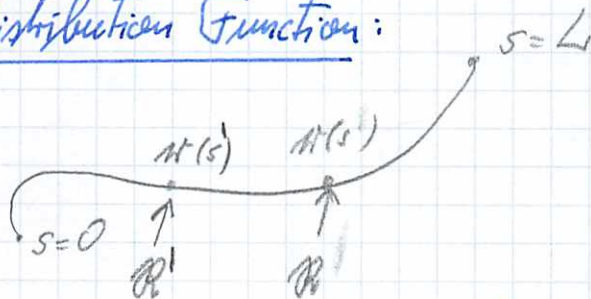
$$p(\vec{r}(s)) = \mathcal{N} \exp \left\{ -\frac{3}{2l} \int_0^L \dot{\vec{r}}(s)^2 ds \right\} \quad \dot{\vec{r}} \equiv \frac{\partial \vec{r}(s)}{\partial s}$$

$$\mathcal{Z} = \int \mathcal{D}[\vec{r}(s)] \exp \left\{ -\frac{3}{2l} \int_0^L ds \dot{\vec{r}}(s)^2 \right\} \quad (16)$$

$$\times \exp \left\{ -\int_0^L ds \int_0^L ds' W(\vec{r}(s) - \vec{r}(s')) \right\}$$

↓ Interactions

Reduced Distribution Function:



$$G(R, R' | s, s') = \int \mathcal{D}[\vec{r}(s)] \exp \left\{ -\frac{3}{2l} \int_0^L \dot{\vec{r}}(s)^2 ds \right\} \cdot \delta(R - \vec{r}(s)) \delta(R' - \vec{r}(s')) = \int \mathcal{D}[\vec{r}(s)] \exp \left\{ \dots \right\} \quad (17)$$

$\vec{r}(s') = R'$

$$4\pi D = 2\pi l$$

$$2\theta = l$$

Pathintegral (Functionalintegral)

- lines of ordinary high-dimensional integrals
 $d\{\pi_i\} = d\pi_1 d\pi_2 \dots \rightarrow \mathcal{D}[\pi(s)]$
 $1 \ 2 \ 3 \ \dots \rightarrow$ contour variable s

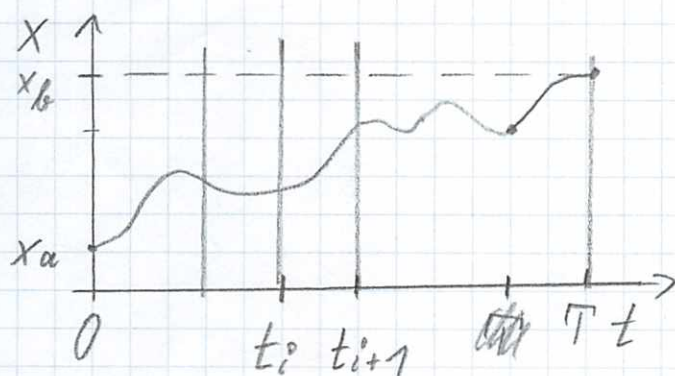
- membranes $\mathcal{D}[\pi(\vec{s})] = \mathcal{D}[\pi(s_1, s_2)]$

- Maß / Measure of integrals of Gaussian type well-known:

$$J = \int_{x(0)=x_a}^{x(T)=x_b} \mathcal{D}[x(t)] \exp \left\{ -\frac{1}{2l} \int_0^T \dot{x}^2(t) dt \right\}$$

$$= \lim_{\substack{\epsilon \rightarrow 0 \\ N \rightarrow \infty}} A^N \int \dots \int dx_1 \dots dx_{N-1} \exp \left\{ -\frac{1}{2l} \sum_{i=1}^N \epsilon \left(\frac{x_i - x_{i-1}}{\epsilon} \right)^2 \right\}$$

Maß $A = \frac{1}{\sqrt{2\pi l \cdot \epsilon}}$



Prinzip ↑

$$\int_{-\infty}^{+\infty} \exp \left\{ -a(x-x')^2 - b(x-x'')^2 \right\} dx$$

$$= \left(\frac{\pi}{a+b} \right)^{1/2} \exp \left\{ -\frac{a \cdot b}{a+b} (x' - x'')^2 \right\}$$

Differential eq. of reduced distribution function

see: K.F. Freed, Adv. in Chemical Physics

Without Interaction [long-range] between segments

$$\left\{ \frac{\partial}{\partial L} - \frac{\hbar^2}{6} \nabla_R^2 + V(R) \right\} \underbrace{G(R, R'; L, 0)}_{\text{Greenfunction}} = \delta(L) \delta^{(3)}(R - R') \quad (18)$$

$$G(R, R'; L, 0) = \int_{R(0)=R'}^{\substack{R(L)=R \\ R(s) \text{ path}}} \mathcal{D}[R(s)] \exp \left\{ -\frac{3}{2\hbar} \int_0^L \dot{R}(s)^2 ds + \int_0^L V(R(s)) ds \right\}$$

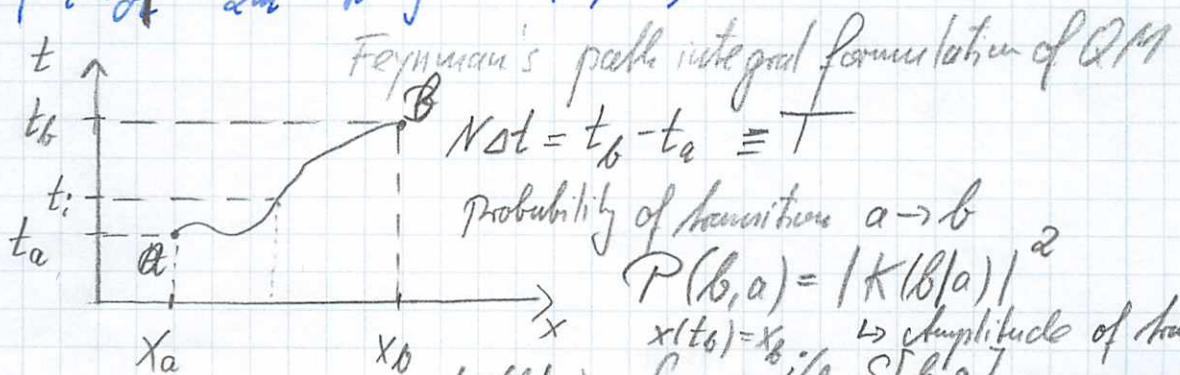
$$P(R) \equiv G(R, 0; L, 0) = \left(\frac{3}{2\pi\hbar L} \right)^{3/2} e^{-\frac{3R^2}{2\hbar L}} \quad (19)$$

$$\lim_{L \rightarrow 0} G(R, 0; L, 0) = \delta(R) \quad \hbar L = \langle R^2 \rangle$$

Analogous Schrödinger eq. in QM:

$$V(R) = 0!, \quad R=0$$

$$\left\{ \frac{\hbar}{i} \frac{\partial}{\partial T} - \frac{\hbar^2}{2m} \nabla_R^2 \right\} K(R, 0; T) = \delta(R) \delta(T)$$



Action: $S(b, a) = \int_{t_a}^{t_b} L(\dot{x}, x, t) dt$

$\frac{m}{2} \dot{x}^2 - V(x)$

Lagrangian $\rightarrow$ Euler-Lagrange $\rightarrow$ (Lagrange 2^{te}) $\rightarrow$ $x_{klass.}$

free moving particle:

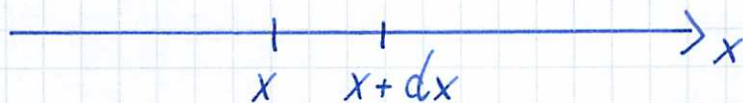
$$K(b/a) = \sqrt{\frac{m}{2\pi i \hbar N \cdot \Delta t}} \exp\left\{-\frac{m}{2i\hbar T} (x_b - x_a)^2\right\}$$

$$K(b/a) = \sum_n \psi_n(x_b) \psi_n^*(x_a) e^{-\frac{i}{\hbar} E_n (t_b - t_a)}$$

Spektralzerlegung

ψ_n Eigenfunction of Hamiltonian
 E_n Eigenvalues

Reminder: Brownian Motion and Wiener-Integral



time t : number of particles between $x, x+dx$: $c(x,t)dx$
(no interaction)

particle current $j(x,t)$: Brownian particles crossing x per time unit in direction of increasing x .

$$j(x,t) = -D \frac{\partial c}{\partial x} \quad (\propto \text{gradient of concn.}) \quad (R1)$$

$D = kT/\zeta$ diffusion coefficient

eq. of continuity (conservation of particle number):

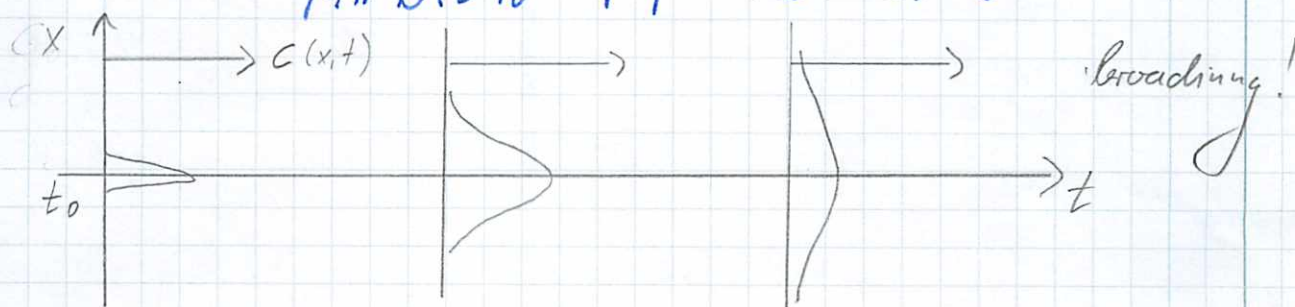
$$\frac{\partial c}{\partial t} = -\frac{\partial j}{\partial x} \quad (R2)$$

$$\Rightarrow \frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2} \quad \text{diffusion eq.} \quad (R3)$$

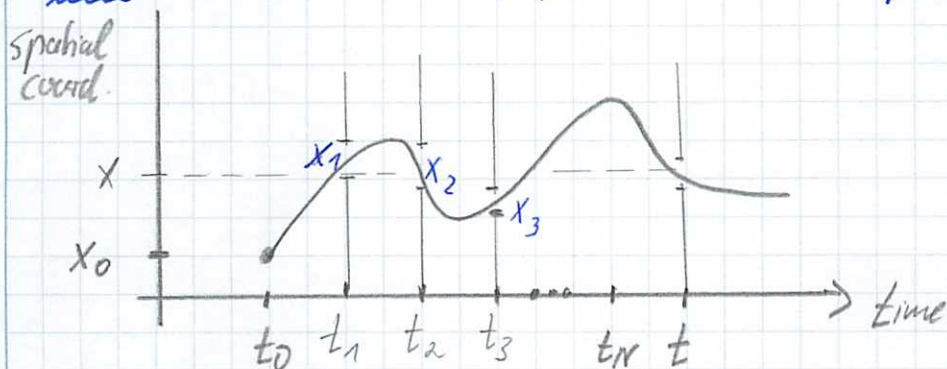
$$t=t_0 \longleftrightarrow x=x_0, \text{ i.e. } c(x,t_0) = \delta(x-x_0) \quad (R4)$$

solution: Greenfunction $t \geq t_0$

$$G_0(x,t) = \frac{1}{\sqrt{4\pi D(t-t_0)}} \exp\left\{-\frac{(x-x_0)^2}{4D(t-t_0)}\right\} \quad (R5)$$



Now: intervall $(t_0, t) \rightarrow N+1$ steps of "length" ε



Probability for $x_1, x_2, x_3, \dots, x_N, x$ at times
 $t_1, t_2, t_3, \dots, t_N, t$:

$$\sim (4\pi D \cdot \varepsilon)^{-\frac{(N+1)}{2}} \cdot \exp \left\{ -\frac{1}{4D\varepsilon} \sum_{j=0}^N (x_{j+1} - x_j)^2 \right\} \prod_{j=1}^{N+1} dx_j \quad (R6)$$

$$x_{N+1} \equiv x$$

limit $\varepsilon \rightarrow 0, N \rightarrow \infty$; $(N+1) \cdot \varepsilon = t - t_0$

Probability for a special Path $x(\tau)$ from x_0 (at time t_0) to x (at time t)

$$\frac{1}{\varepsilon} \sum_{j=0}^N (x_{j+1} - x_j)^2 \Rightarrow \int_{t_0}^t \left(\frac{dx(\tau)}{d\tau} \right)^2 d\tau \quad (R7)$$

$$p(x(\tau)) \sim \exp \left\{ -\frac{1}{4D} \int_{t_0}^t \left(\frac{dx}{d\tau} \right)^2 d\tau \right\} \quad (R8)$$

Propagator:

$$\lim_{\substack{\varepsilon \rightarrow 0 \\ N \rightarrow \infty}} \int_{-\infty}^{+\infty} dx_1 \int_{-\infty}^{+\infty} dx_2 \dots \int_{-\infty}^{+\infty} dx_N (4\pi \varepsilon D)^{-\frac{(N+1)}{2}} \Rightarrow \int \mathcal{D}[x(\tau)] \quad (R9)$$

$$G_0(x, x_0; t, t_0) \equiv G_0(x, t) = \int_{x_0, t_0}^{x, t} \mathcal{D}[x(\tau)] \exp \left\{ -\frac{1}{4D} \int_{t_0}^t \left(\frac{dx}{d\tau} \right)^2 d\tau \right\}$$

$$\int_{-\infty}^{+\infty} \exp \left\{ -a(x-x')^2 - b(x-x'')^2 \right\} dx$$

$$= \left(\frac{\pi}{a+b} \right)^{1/2} \exp \left\{ -\frac{a \cdot b}{a+b} (x' - x'')^2 \right\}$$

$$x' = x_0, x'' = x_1, x = x_2$$

! now.

1. Integr. über x_1

" " " x_2

" " " x_N

$$= (4\pi D(t-t_0))^{-1/2} \exp \left\{ -\frac{(x-x_0)^2}{4D(t-t_0)} \right\} \quad (R10)$$

Now: Brownian Motion in media where "annihilation"
(BP) can be vanish (vernichtet) with
probab. $\mathcal{A}(x, t)$ per time unit

$$j(x, t) = -D \frac{\partial c}{\partial x}$$

balance (continuity eq.): $\frac{\partial c}{\partial t} = -\frac{\partial j}{\partial x} - \mathcal{A} \cdot c$

$$\rightarrow \boxed{\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2} - \mathcal{A} c} \quad (R11)$$

Propagator: $G_A(x, t)$ (solution of (RM))
with $G_A(x, t_0) = \delta(x - x_0)$?

↓
Wiener-Integral:

Path: $x(0) = x_0$ $x(\tau)$ $x(t) = x$

Probability that BP "survives" path $x(\tau)$ (i.e. will not be adsorbed):

$$P[x(\tau)] = \exp \left\{ - \int_{t_0}^t A(x(\tau), \tau) d\tau \right\} \quad (R12)$$

The propagator is sum (weighted) over all trajectories from $x_0(t_0)$ to $x(t)$:

$$G_A(x, t) = \int_{x_0, t_0}^{x, t} \exp \left\{ - \frac{1}{4D} \int_{t_0}^t \left(\frac{dx}{d\tau} \right)^2 d\tau - \int_{t_0}^t A(x(\tau), \tau) d\tau \right\} \mathcal{D}[x(\tau)] \quad (R13)$$

$t > t_0$

Def.: $G_A(x, t | x_0, t_0) = G_A(x, t) \quad t > t_0$

$G_A(x, t | x_0, t_0) = 0 \quad t < t_0$

(R14)

$$\left[\frac{\partial}{\partial t} - D \frac{\partial^2}{\partial x^2} + A(x, t) \right] G_A(x, t | x_0, t_0) = \delta(x - x_0) \delta(t - t_0)$$

t beliebig, $G_A = 0$ for $t < t_0$

Free moving Brownian Particle:

$$\left[\frac{\partial}{\partial t} - D \frac{\partial^2}{\partial x^2} \right] G_0(x, t | x_0, t_0) = \delta(x - x_0) \delta(t - t_0) \quad (R15)$$

→ Integral eqn.:

$$G_H(x, t | x_0, t_0) = G_0(x, t | x_0, t_0) - \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} G_0(x, t | x', t') A(x', t') G_H(x', t' | x_0, t_0) dx' dt' \quad (R16)$$

Proof: $\hat{\mathcal{D}}_{t,xx} \equiv \frac{\partial}{\partial t} - \mathbb{D} \frac{\partial^2}{\partial x^2} \hat{=} \text{Operator}$

$\hat{\mathcal{D}}_{t,xx} \cdot (R16)$

$$\hat{\mathcal{D}}_{t,xx} G_H(x, t | x_0, t_0) = \hat{\mathcal{D}}_{t,xx} G_0(x, t | x_0, t_0) - \iint \hat{\mathcal{D}}_{t,xx} G_0(x, t | x', t') A(x', t') G_H(x', t' | x_0, t_0) dx' dt'$$

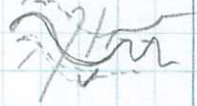
$$\Downarrow (R15) \quad = \delta(x-x_0) \delta(t-t_0) - \iint \delta(x-x') \delta(t-t') \cdot A(x', t') \cdot G_H(x', t' | x_0, t_0)$$

$$= \delta(x-x_0) \delta(t-t_0) - A(x, t) G_H(x, t | x_0, t_0)$$

$$\left(\hat{\mathcal{D}}_{t,xx} + A \right) G_H(x, t | x_0, t_0) = \delta \delta \quad \checkmark$$

Example Harmonic Potential

→ Polymers:



$$A(x, \tau) = \alpha x^2, \quad \alpha > 0 \text{ a const.} \quad (20)$$

Solve the Differential-eg. or Integral-eg.
Or another method (for quadratic exponentials) of importance:

$$G_A(x, t | x_0, t_0) = \int_{x_0, t_0} \exp \{-S\} \mathcal{D}[x(\tau)] \quad (21)$$

$$S = \text{"Action / Wirkung"} = \int_{t_0}^t L(x, \dot{x}) d\tau \quad (22)$$

$$L = \frac{1}{4D} \left(\frac{dx}{d\tau} \right)^2 + \alpha x^2, \quad \text{Mechanics: } L = \frac{m}{2} \dot{x}^2 - \frac{m}{2} \omega^2 x^2 \quad (23)$$

Hamilton principle: $S \rightarrow \min$ for classical path; follows
from Euler-Lagrange-Equation (Lagrange II)

$$\frac{\partial L}{\partial x} - \frac{d}{d\tau} \frac{\partial L}{\partial \dot{x}} = 0$$

$$2\alpha x - \frac{d}{d\tau} \frac{1}{4D} \dot{x}^2 = 0 \quad (24)$$

$$4D\alpha x - \ddot{x} = 0$$

$$\ddot{x} = 4\alpha D x$$

$$\left\| \frac{d^2 x}{d\tau^2} = 4\alpha D x \right.$$

$$x(t_0) = x_0$$

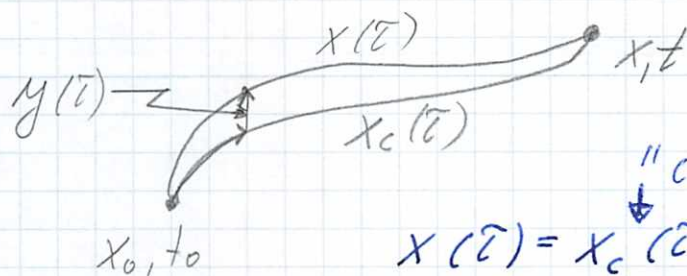
$$x(t) = x$$

mathem. exercise!

analog: $x'' + \omega^2 x = 0$

Solution:

$$x_c(\tau) = x_0 \cosh \left[\sqrt{4\alpha D} (\tau - t_0) \right] + \frac{x - x_0 \cosh \left[\sqrt{4\alpha D} (t - t_0) \right]}{\sinh \left[\sqrt{4\alpha D} (t - t_0) \right]} \cdot \sinh \left[\sqrt{4\alpha D} (\tau - t_0) \right] \quad (26)$$



"classical path" $\downarrow$ $\uparrow$ derivations of "quantum" paths from classical path

$$x(\tilde{t}) = x_c(\tilde{t}) + y(\tilde{t}) \quad (27)$$

$$y(t_0) = 0, \quad y(t) = 0$$

Eq. (27) into Eq. (22) gives (partial integration)

$$S = \sqrt{\frac{\alpha}{4D}} \frac{(x_0^2 + x^2) \cosh \sqrt{4\alpha D} (t-t_0) - 2x_0 x}{\sinh \sqrt{4\alpha D} (t-t_0)} \Bigg\} = S_c \quad (28)$$

$$+ \int_{t_0}^t \left[\frac{1}{4D} \left(\frac{dy}{d\tilde{t}} \right)^2 + \alpha y^2 \right] d\tilde{t}$$

$$S = S_c + \int_{t_0}^t \quad " \quad " \quad (29)$$

* Propagator Eq. (21) $- S_c$

$$G_A(x, t | x_0, t_0) = f(t-t_0) e^{-S_c} \quad (30)$$

$$f(t-t_0) = \int_{0, t_0} \exp \left\{ - \int_{t_0}^t \left[\frac{1}{4D} \left(\frac{dy}{d\tilde{t}} \right)^2 + \alpha y^2 \right] \right\} \mathcal{D}[y(\tilde{t})] \quad (31)$$

Fourier-series :

$$y(\tilde{t}) = \sum_{n=1}^{\infty} a_n \sin \left(n\pi \frac{\tilde{t}-t_0}{t-t_0} \right), \quad a_n \text{ reell} \quad (32)$$

NR: (32) $\rightarrow$

$$dy/d\bar{t} = \sum_n a_n \frac{n\pi}{t-t_0} \cos\left(n\pi \frac{\bar{t}-t_0}{t-t_0}\right)$$

$$\alpha y^2 = \alpha \sum_n \sum_{n'} a_n a_{n'} \sin\left(n\pi \frac{\bar{t}-t_0}{t-t_0}\right) \sin\left(n'\pi \frac{\bar{t}-t_0}{t-t_0}\right)$$

$$\int_{t_0}^t d\bar{t} \sin(\dots) \sin(\dots) = \pi \frac{\bar{t}-t_0}{t-t_0} \equiv x$$

$$= \frac{t-t_0}{\pi} \int_0^\pi dx \sin(nx) \sin(n'x)$$

$$= \frac{t-t_0}{\pi} \underbrace{\delta_{nn'} \int_0^\pi \sin^2(nx) dx}_{\pi/2} = \frac{t-t_0}{2} \delta_{nn'}$$

nnw.

$$\int_{t_0}^t \left(\frac{1}{4D} \left(\frac{dy}{d\bar{t}} \right)^2 + \alpha y^2 \right) d\bar{t} = \frac{t-t_0}{2} \sum_{n=1}^{\infty} \left[\frac{1}{4D} \left(\frac{n\pi}{t-t_0} \right)^2 + \alpha \right] a_n^2 \quad (33)$$

$$f(t-t_0) = F^{-1} \frac{1}{\pi} \int_{-\infty}^{+\infty} da_n \exp \left\{ -\frac{1}{2} (t-t_0) \cdot \left[\frac{1}{4D} \left(\frac{n\pi}{t-t_0} \right)^2 + \alpha \right] a_n^2 \right\} \quad (34)$$

$\downarrow$ ~ Jacobi-Determinante d. Transf. Unabh. v. α

$$= F^{-1} \frac{1}{\pi} \sum_{n=1}^{\infty} \left\{ \frac{1}{4D} \left(\frac{n\pi}{t-t_0} \right)^2 + \alpha \right\}^{-1/2} \left(\frac{2\pi}{t-t_0} \right)^{1/2}$$

$$= F^{-1} \frac{1}{\pi} \sum_{n=1}^{\infty} \left\{ 1 + 4\alpha D \left(\frac{t-t_0}{n\pi} \right)^2 \right\}^{-1/2} \quad (35)$$

$\downarrow$ F subsumiert weitere α -unabh. Faktoren.

$$\left\{ \frac{\sinh(t-t_0) \sqrt{4\alpha D}}{(t-t_0) \sqrt{4\alpha D}} \right\}^{-1/2} \rightarrow 1 \text{ for } \alpha=0$$

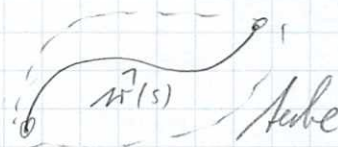
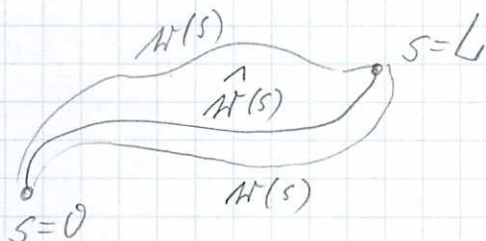
$\lim \alpha \rightarrow 0$ gives $G_0(x, x_0 | t, t_0)$, i.e.

$$F = (4\pi D(t-t_0))^{-1/2} \quad (36)$$

→

$$G_H(x, t | x_0, t_0) = \left\{ \pi \sqrt{\frac{4D}{\alpha}} \sinh \sqrt{4\alpha D}(t-t_0) \right\}^{-1/2} \cdot \exp \left\{ -\sqrt{\frac{\alpha}{4D}} \frac{(x_0^2 + x^2) \cosh \sqrt{4\alpha D}(t-t_0) - 2xx_0}{\sinh \sqrt{4\alpha D}(t-t_0)} \right\} \quad (37)$$

polymers

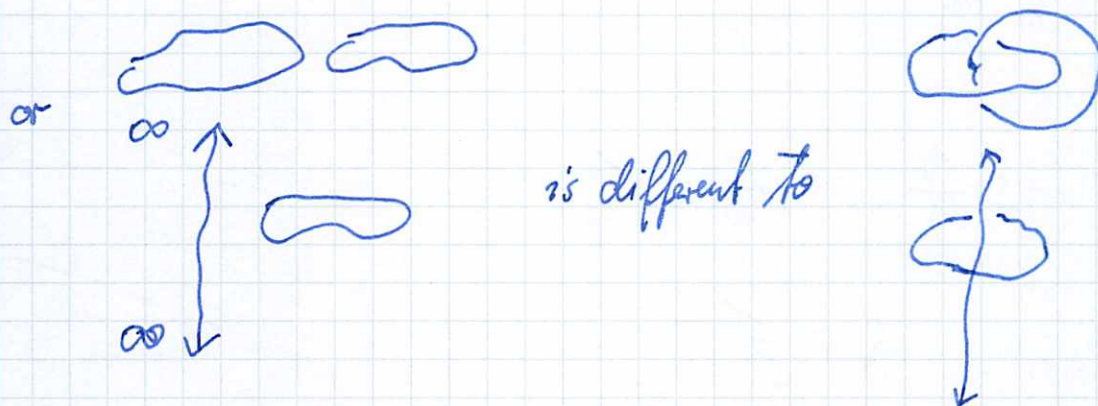


constraints of conformations: $\sim \alpha (H(s) - \hat{H}(s))^2$

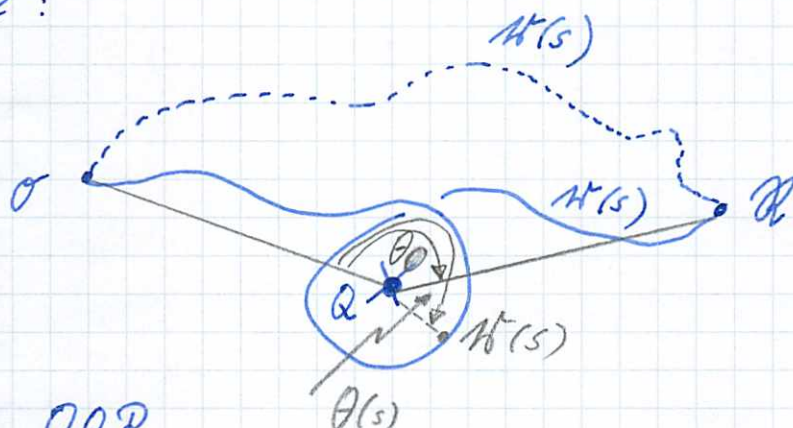
$$\int \omega[H(s)] \exp \left\{ -\frac{3}{2l} \int_0^L \left(\frac{\partial H(s)}{\partial s} \right)^2 ds \right. \\ \left. - \alpha \int_0^L ds (H^2 - 2\hat{H}H) \right\}$$

3. Constrained polymer chains

3.1. Topological constraints in 2 dimensions



2d-case:



$$\theta_0 = \angle QRR$$

For $\cdots H(s)$:
$$\int_0^L \frac{d\theta(s)}{ds} ds = \int_0^L \dot{\theta}(s) ds = \theta_0 \quad (1)$$

For $\sim H(s)$:
$$\int_0^L \dot{\theta}(s) ds = \theta_0 + 2\pi m = \mathcal{A} \quad (2)$$

when m entanglements

→ reduced distrib. function / statistical weight / Greenfunction

$$G_{2d}(R, \theta; L) = \int_{H(0)=0}^{H(L)=R} d[H(s)] \exp \left\{ -\frac{3}{2b} \int_0^L H(s) ds \right\} \cdot \delta \left[\mathcal{A} - \int_0^L \dot{\theta}(s) ds \right] \quad (3)$$

$$x = \rho \cdot \cos \theta$$

$$y = \rho \cdot \sin \theta$$

$$x^2 + y^2 = \rho^2$$

$$dx = \cos \theta d\rho - \sin \theta \cdot \rho \cdot d\theta$$

$$dy = \sin \theta d\rho + \cos \theta \rho \cdot d\theta$$

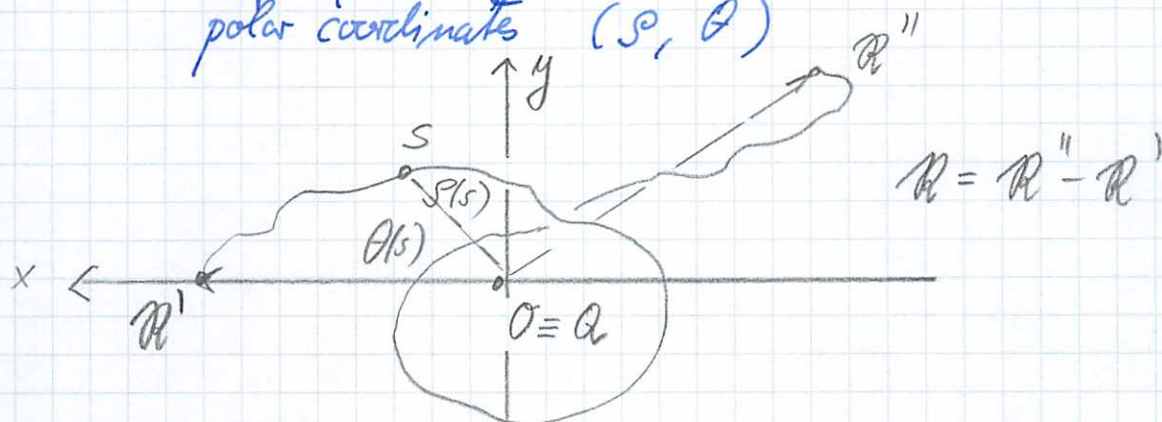
$$x \cdot dy = \rho \cdot \sin \theta \cdot \cos \theta d\rho + \rho^2 \cdot \cos^2 \theta d\theta$$

$$- y dx = -\rho \cdot \sin \theta \cos \theta d\rho + \rho^2 \sin^2 \theta d\theta$$

$$x dy - y dx = \rho^2 (\sin^2 \theta + \cos^2 \theta) d\theta$$

$$d\theta = \frac{x dy - y dx}{\rho^2} = \frac{x dy - y dx}{x^2 + y^2}$$

Now: Origin of coord. system in $\mathcal{Q}$
polar coordinates (ρ, θ)



$$x = \rho \cdot \cos \theta$$

$$y = \rho \cdot \sin \theta \quad dr = (dx, dy)$$

$$\Rightarrow d\theta = \frac{x dy - y dx}{x^2 + y^2} = Q \cdot dr \quad (4)$$

$$Q = \frac{1}{x^2 + y^2} (-y, +x)$$

$$\dot{\theta} = \frac{d\theta}{ds} = Q \cdot \frac{dr}{ds} = Q \cdot \dot{r} \quad (5)$$

$$\vec{H} = \frac{1}{2\pi} \frac{1}{\rho} \vec{e}_\varphi$$

$$Q = \frac{1}{x^2 + y^2} (-y, x) \quad \text{cartesian coordinates}$$

$$\text{polar coord. } H_\rho = 0, H_\varphi = \frac{1}{\rho}$$

$$Q = \vec{H} \text{ if } 1/2\pi = 1$$

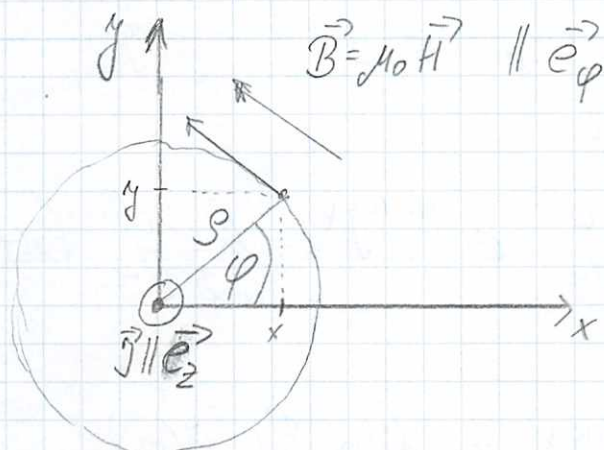
$$\delta(x) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} e^{i\lambda \cdot x} d\lambda$$

(3)

$$G_{\mathcal{H}}(\mathcal{R}, 0; L) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} d\lambda e^{i\lambda L} \int_{\mathcal{H}(0)=0}^{\mathcal{H}(L)=R} d[\mathcal{H}(s)] \exp \left\{ -\frac{3}{2L} \int_0^L (\dot{\mathcal{H}}(s)^2 + i\lambda \frac{2L}{3} Q \dot{\mathcal{H}}(s)) ds \right\}$$

(6)

f



$$\vec{B} = \mu_0 \vec{H} \parallel \vec{e}_\varphi$$

Vektorpotential eines Leiters

$$\vec{H} = \frac{I}{2\pi R} \vec{e}_\varphi = \frac{I}{2\pi} \frac{-\sin\varphi \vec{e}_x + \cos\varphi \vec{e}_y}{\sqrt{x^2 + y^2}} = \frac{I}{2\pi} \frac{-y \vec{e}_x + x \vec{e}_y}{\sqrt{x^2 + y^2}}$$

gut geraten:

$$\vec{A} = -\frac{\mu_0 I}{4\pi} \ln(x^2 + y^2) \cdot \vec{z}$$

$$\vec{B} = \text{rot } \vec{A}$$

$$G_{ih} = \frac{1}{2\pi} \int_{-\infty}^{+\infty} d\tau e^{i\tau L} G_2(R, 0; L) \quad (7)$$

$(\dot{R}^2 + i\frac{2\hbar}{3} \lambda \dot{R})$ corresponds Lagrange-Function of a charged particle in the field with vectorpotential $\sim A$.

The inhomog. "Schrödinger-Eq." gives the Propagator function

$$\left\{ \frac{\partial}{\partial L} - \frac{\hbar}{6} (\nabla_R (\nabla_R - 2i\lambda A)) - \frac{2\hbar^2}{9} A^2 \right\} G_2 = \delta(L) \delta(R) \quad (8)$$

or

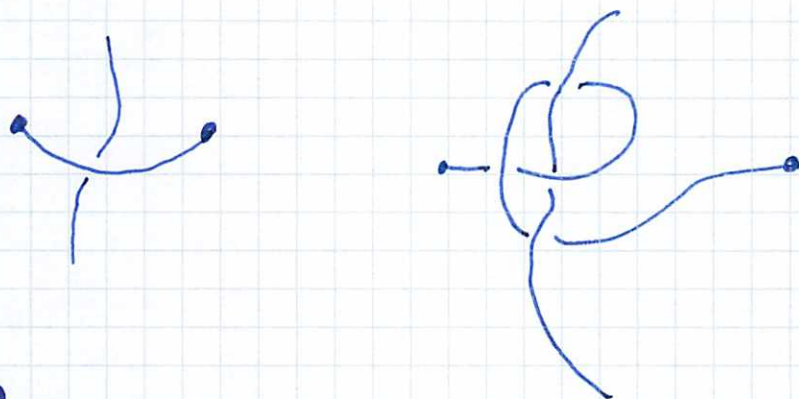
$$\left\{ \frac{\partial}{\partial s} - \frac{\hbar}{6} (\nabla_R - i\lambda A)^2 \right\} G_2(R, R'; s) = \delta(s) \delta(R - R') \quad (9)$$

Solution: Edwards 1967/68

$$G_{ih}^+(R, R') = \frac{1}{2\pi} \sum_m \delta(\tau - 2\pi m - \theta_0) \cdot \int_{-\infty}^{+\infty} d\tau \exp \left\{ i\tau (\theta_0 + 2\pi m) - \frac{R^2 + R'^2}{2L} \right\} \frac{1}{|2L|} \left(\frac{2RR'}{2L} \right) \quad (10)$$

Problem:

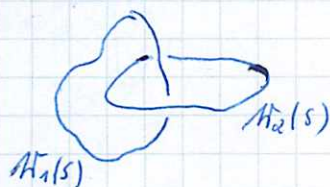
Invariants often not "eindeutig". Gleich für verschieden
topologisch nichtäquivalente Fälle, z.B.:



3.2:

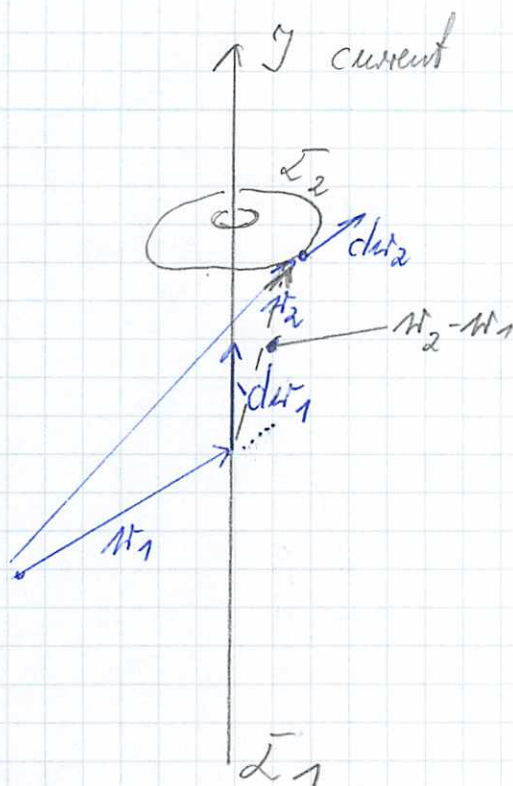
3d - case: Topol. invariants

$$\gamma_{12} = \int \{ \mathbf{r}_1(s), \mathbf{r}_2(s) \} = \frac{1}{4\pi} \oint_{\tilde{c}_1} \oint_{\tilde{c}_2} d\mathbf{r}_1 \times d\mathbf{r}_2 \frac{\mathbf{r}_1 - \mathbf{r}_2}{|\mathbf{r}_1 - \mathbf{r}_2|^3} \quad (11)$$



$$= \frac{1}{4\pi} \oint \oint ds_1 ds_2 (\dot{\mathbf{r}}_1(s_1) \times \dot{\mathbf{r}}_2(s_2)) \nabla \frac{1}{|\mathbf{r}_{12}|^3}$$

Explanation comes easily from electrodynamics!



Biot-Savart'sches Gesetz

$$d\vec{H} = \frac{j}{4\pi} \frac{1}{|\vec{r}_2 - \vec{r}_1|^3} d\vec{L}_1 \times (\vec{r}_2 - \vec{r}_1)$$

$$\vec{H}(\vec{r}_2) = \oint_{\vec{L}_1} d\vec{H} = \frac{j}{4\pi} \oint_{\vec{L}_1} \frac{1}{|\vec{r}_2 - \vec{r}_1|^3} d\vec{L}_1 \times (\vec{r}_2 - \vec{r}_1)$$

4. Maxwell-Eq.:

$$\text{rot } \vec{g} = \vec{j} \quad \text{local}$$

$$\oint_{\vec{L}_2} \vec{H}(\vec{r}_2) d\vec{L}_2 = \pm j \cdot m \quad m \text{ ganz}$$

$$= \frac{j}{4\pi} \oint_{\vec{L}_1} \oint_{\vec{L}_2} \frac{[d\vec{L}_1 \times (\vec{r}_2 - \vec{r}_1)] d\vec{L}_2}{|\vec{r}_2 - \vec{r}_1|^3}$$

$$(\vec{a} \times \vec{b}) \cdot \vec{c} = (\vec{c} \times \vec{a}) \cdot \vec{b}$$

$$\leadsto \frac{1}{4\pi} \oint_{\bar{\alpha}_1} \oint_{\bar{\alpha}_2} (dw_2 \times dw_1) \frac{w_2 - w_1}{|w_2 - w_1|^3} = m \quad (12)$$

$$\mathcal{I}(w_1, w_2) = m$$

Edwardsche Invariante

Einschub!

Eichfeldformulierung d. topol. Verschlaufungen von Polym.

1. Einführung:



$r = r(s=L)$
 $r_0 = r(s=0)$
 $s \equiv \text{Bogenlänge}$

statistisches Gewicht f. Konfiguration (random walk):

$$(1) \quad G(r, r_0; 0L) = \int_{r(0)=r_0}^{r(L)=r} \mathcal{D}r(s) \exp \left\{ - \int_0^L \mathcal{L}(r, \dot{r}) ds \right\} \quad "$$

$\dot{r} \equiv \mathcal{D}r(s)/\mathcal{D}s$

$$(2) \quad \mathcal{L} = \frac{d}{2\ell} \dot{r}^2 = \frac{3}{2\ell} \dot{r}^2 \quad (d=3) \quad \text{freier random walk}$$

$$(3) \quad p \equiv \mathcal{D}\dot{r} / \mathcal{D}r, \quad \text{Hamiltonf.: } H = H(p, r) = p \dot{r} - \mathcal{L}$$

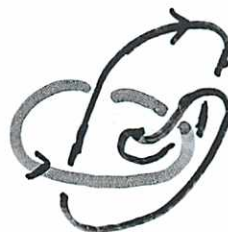
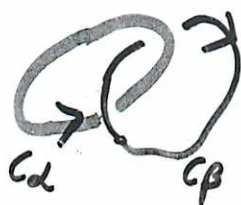
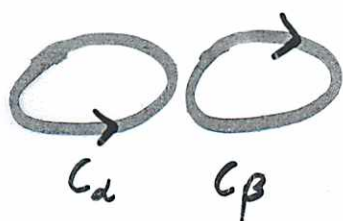
$$(4) \quad \left\{ \frac{\partial}{\partial L} - H(-\nabla, r) \right\} G(r, r_0) = \delta(L) \delta(r - r_0)$$

" Schrödinger"-Gl.

$$(5) \quad \left\{ \frac{\partial}{\partial L} - \frac{\ell}{6} \nabla_r^2 \right\} G_0 = \delta \delta$$

$$(6) \quad G_0(r, r_0; 0L) = \left(\frac{3}{2\pi \ell L} \right)^{3/2} \exp \left\{ - \frac{3}{2\ell L} (r - r_0)^2 \right\}$$

$$(7) \quad \langle (r - r_0)^2 \rangle = \ell L = N \ell^2$$



Gauß'sche
Invariante

$$I_{\alpha\beta} = 0$$

$$I_{\alpha\beta} = 1$$

$$I_{\alpha\beta} = 2$$

$$I_{\alpha\beta} = 0$$

$$(8) I_{\alpha\beta} = I\{C_\alpha, C_\beta\} = \frac{1}{4\pi} \oint_{C_\alpha} \oint_{C_\beta} \dot{\mathbf{r}}_\alpha(s_\alpha) \times \dot{\mathbf{r}}_\beta(s_\beta) \cdot \nabla \frac{1}{|\mathbf{r}_\alpha - \mathbf{r}_\beta|} d$$

$$(9) I_{\alpha\beta} = \oint_{C_\alpha} \mathcal{A}(\mathbf{r}_\alpha) d\mathbf{r}_\alpha = \oint_{C_\alpha} \mathcal{A}(\mathbf{r}_\alpha) \dot{\mathbf{r}}_\alpha ds_\alpha$$

$$(10) \text{Vektorfeld: } \mathcal{A}(\mathbf{r}_\alpha) = \frac{1}{4\pi} \oint_{C_\beta} d\mathbf{r}_\beta \times \nabla \frac{1}{|\mathbf{r}_\alpha - \mathbf{r}_\beta|}$$

C_β „magn. Flußlinie“ $\rightarrow \mathcal{A}(\mathbf{r}_\alpha)$ „magn. Vektorpotentia

Symmetrietransform.: (isotope) Deform. von C_β so, daß

$$(11) C_\beta \rightarrow C_\beta' \wedge I_{\alpha\beta} \rightarrow I_{\alpha\beta}' = I_{\alpha\beta}, \text{ dann}$$

$$(12) \mathcal{A}(\mathbf{r}_\alpha) \rightarrow \mathcal{A}'(\mathbf{r}_\alpha) = \mathcal{A}(\mathbf{r}_\alpha) + \nabla \Omega(\mathbf{r}_\alpha)$$

„lokale Eichtransf. d. Vektorpot. in d. E-Dynamik“

$$(13) C_\beta \bigcirc \rightarrow \nabla \mathcal{A} = 0$$

Erhaltung d. Windungszahl m :

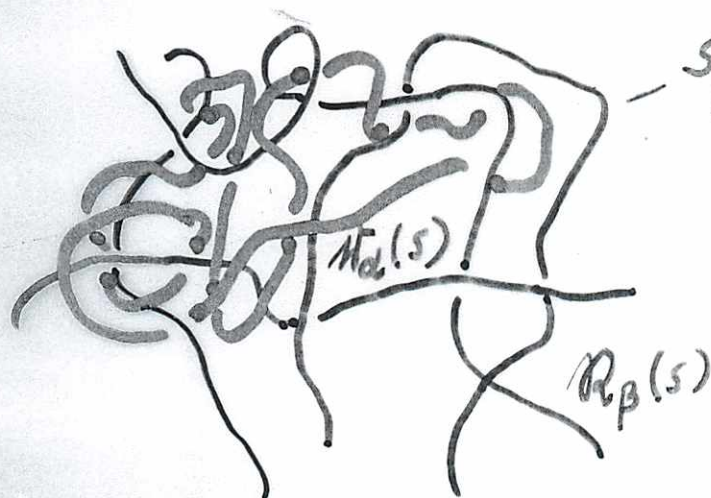
$$\mathcal{S}[\mathbb{I}_{\alpha\beta} - m] = \frac{1}{2\pi} \int_{-\pi}^{+\pi} dg \exp\{ig(\mathbb{I}_{\alpha\beta} - m)\}$$

"Kopplungskonstante"

$$= \frac{1}{2\pi} \int_{-\pi}^{+\pi} dg \exp\{ig(\oint_{C_\alpha} a d\pi_\alpha - m)\}$$

Wilson loop integral

2. Behinderung durch Verschlaufung als Eichfeldtheorie:



Spaghetti-Hintergrund

Eigenschaft:

$$F_{\alpha\beta} = F[\{\pi_\alpha(s)\}, \{R_\beta\}]$$

15) Konfigurationsmittelwert: $\langle F \rangle = \frac{1}{Z(0)} \frac{\partial}{\partial \lambda} Z(\lambda, L, m)$

$$(15) Z(\lambda, L, m) = \frac{1}{2\pi} \int_{-\pi}^{+\pi} dg e^{-igm} \tilde{Z}(\lambda, L, g)$$

$$\tilde{Z}(\lambda, L, g) = \int d\pi_\alpha d\mathcal{R}_\beta \delta[\pi_\alpha(0) - \pi_\alpha(L)] \delta[\mathcal{R}_\beta(0) - \mathcal{R}_\beta(L)] \\ \cdot e^{ig \int_0^L \mathcal{I}_{\alpha\beta}} \cdot \exp\left\{-\frac{3}{2\ell} \int_0^L \pi_\alpha^2(s) ds - \frac{3}{2\ell} \int_0^L \mathcal{R}_\beta^2(s) ds\right\} \\ \cdot \exp(\lambda F[\{\pi_\alpha\}, \{\mathcal{R}_\beta\}])$$

→ Mittelung über Hintergrund $\mathcal{R}_\beta(s)$

$$\langle e^{ig \int_0^L \mathcal{I}_{\alpha\beta}} \rangle_{\{\mathcal{R}_\beta\}} \approx \exp\left\{-\frac{1}{2} g^2 \langle \int_0^L \mathcal{I}_{\alpha\beta}^2 \rangle_{\{\mathcal{R}_\beta\}}\right\}$$

explizite Form:

$$\rightarrow F\{\pi\} = \delta[\pi(s) - \mathcal{R}], \quad \rho(\mathcal{R}) = \int_0^L ds \langle \delta(\pi(s) - \mathcal{R}) \rangle$$

↑
Raumpunkt
↑
mittl. Dichte d. Monomere d. L.
d. Länge L.

→ Greenfunktion

$$G(\mathcal{R}, s, L, g) \sim \int d\mathbf{a} \delta(\nabla \mathbf{a}) \exp\{-\mathcal{L}[\mathbf{a}]\} \cdot K(\mathcal{R}, s; [\mathbf{a}]) K(\mathcal{R}, s; [-\mathbf{a}])$$

$\rightarrow \frac{3}{2\ell\ell^2} \int d^3\mathbf{a}$

Propagator:

$$K(r, s; [a]) \sim \int_0^s d\tau(r(s')) \delta[r(s) - r(0) - r] \exp \left\{ - \int_0^s ds \right. \\ \cdot \left. \left[\frac{3}{2} \dot{r}^2(s') - i g a \dot{r} \right] \right\}$$

$$(20) \quad \left\{ \frac{\partial}{\partial s} - \frac{g}{6} (\nabla - i g a)^2 \right\} K(r, s; [a]) = 0$$

$$\lim_{s \rightarrow 0} K = \delta(r) \rightarrow \text{minimale Kopplung}$$

$$\hat{K}(r, \mu; [a]) = \int_0^\infty ds e^{-\mu s} K(r, s; [a])$$

Start $\psi^*(0)$ > Komplexe stochastische Felder
 Ende $\psi^*(r)$

$$(22) \quad \hat{K} = N^{-1} \int d\psi^*(r) d\psi(r) \psi^*(0) \psi(r) e^{-\mathcal{L}} \\ \equiv \langle \psi^*(0) \psi(r) \rangle_{[\psi]}$$

$$(23) \quad \mathcal{L}[\psi] = -\frac{1}{2} \int d^3r \psi^*(r) \left[\frac{g}{6} (\nabla - i g a)^2 - \mu \right] \psi(r)$$

Damit Laplace-Tr. von G :

$$\hat{G}(R, \mu, L, g) = \lim_{\gamma \rightarrow 0} \lim_{n \rightarrow \infty} \frac{\delta}{\delta J(u)} \frac{\delta}{\delta J(0)}$$

$$1) \frac{\int d\alpha \delta(\nabla \alpha) \prod_{i=1}^n \int d\psi_i d\psi_i^* \exp(-L_{\text{tot}}(\gamma))}{\int d\alpha \delta(\nabla \alpha) \prod_{i=1}^n \int d\psi_i d\psi_i^* \exp(-L_{\text{tot}}(0))}$$

$$L_{\text{tot}}(\gamma) = \int d^3x \left\{ \frac{3}{2g^2} (\nabla \times \alpha)^2 + \frac{1}{2} \mu |\psi_i|^2 + \frac{g}{12} |(\nabla - ig\alpha)\psi_i|^2 \right\}$$

↓ invariant ggüber $\alpha' \rightarrow \alpha + \nabla \Lambda(u)$
 $\psi_i' \rightarrow \psi_i e^{i\Lambda(u)}, \psi_i^{*'} \rightarrow \psi_i^* e^{-i\Lambda(u)}$

„excluded volume“-Ww.: $L_{\text{tot}} = \dots + v |\psi_i|^4$



Polymer als „Self avoiding walk“ → Krit. Phänomen

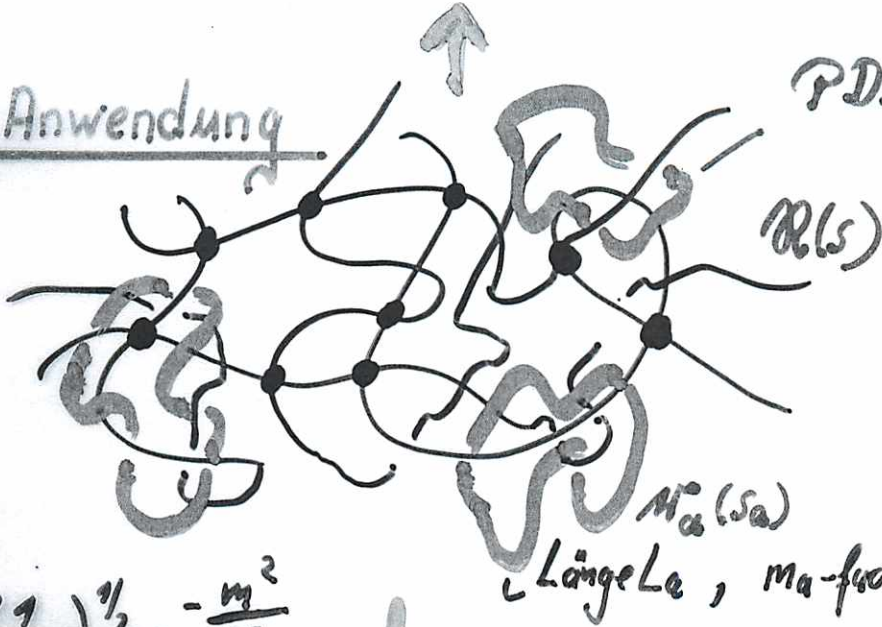
↯ renormal. QED Lagrangian

$$\tau \left(\equiv \frac{T - T_c}{T_c} \right) \sim 1/N$$

obere Krit. Dim.: $d_c = 4$

3. Anwendung

PDMS - Cyclern



statistisches
Netzwerk mit
eingebauten Cy.

$$p(m) = \left(\frac{1}{\pi m^2} \right)^{1/2} e^{-\frac{m^2}{m^2}}$$

Wahrsch. f. m-fache Versch.
mit Netzmatrix

↙ Länge L_α , m_α -fache verschl. $M_\alpha(s_\alpha)$

Deformation des Systems
E-Modul?

andsint. d. verschl. Cyclern:

$$Z(\{m_\alpha\}) \approx \oint_a \left(\prod_a d\mathbf{r}(s_\alpha) \right) \exp \left\{ - \sum_a \frac{3}{2\ell} \int_0^{L_\alpha} \dot{\mathbf{r}}_\alpha(s_\alpha)^2 ds_\alpha \right\} \prod_a \int \delta_a = \left\langle \delta(I_\alpha(\mathbf{r}_\alpha(s_\alpha), \mathbf{R}(s)) - m_\alpha) \right\rangle_{\{\mathbf{R}(s)\}}$$

Windungszahl

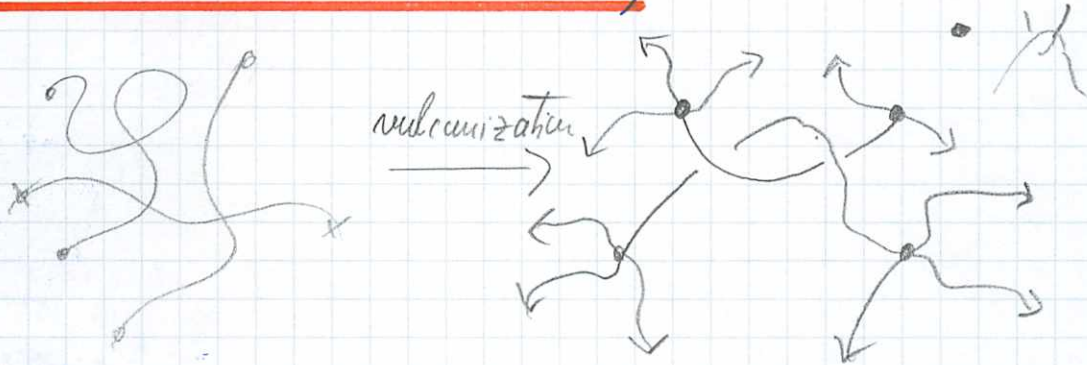
$$= \frac{1}{2\pi} \int d\mathbf{g}_\alpha e^{i\mathbf{g}_\alpha m_\alpha} \left\langle e^{-i\mathbf{g}_\alpha I_\alpha} \right\rangle_{\{\mathbf{R}(s)\}}$$

ng zum Elastizitätsmodul:

$$E_c \approx \frac{\overline{m^2}}{\sqrt{\tilde{n}_s \tilde{n}_s^2}} \frac{V_{\text{cyclern}}}{N_s} k_B T$$

4. Statistische Mechanik mit topol. Behinderungen

4.1. Introduction (S.F. Edwards) [topological constraints]



special topology: "m"
probability to realize (vulcanization) topology m:

instantaneous crosslinking in thermody. equil. (T, ρ const.)

$$p_m = \exp \left[- \frac{(F_m - F_0)}{kT} \right] \quad (1)$$

F_m — (Gibbs) free energy of topology "m"-system

F_0 — free energy if all possible topologies can be realized

$$\sum_m p_m = 1 \leadsto \sum_m e^{-F_m/kT} = e^{-F_0/kT} \quad (2)$$

$\{1/kT \equiv \beta\}$

Macroscopically observable free energy of the material (network)

$$\begin{aligned} \tilde{F} &\doteq \sum_m p_m F_m = \frac{\sum_m e^{-\beta F_m} \cdot F_m}{e^{-\beta F_0}} = \frac{-\frac{\partial}{\partial \beta} \sum_m e^{-\beta F_m}}{e^{-\beta F_0}} \\ &= \frac{(-\frac{\partial}{\partial \beta}) e^{-\beta F_0}}{e^{-\beta F_0}} = \underline{\underline{F_0}} \end{aligned} \quad (3)$$

Change of free energy:

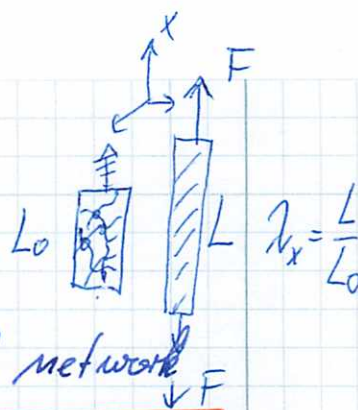
$$\Delta F_m = \tilde{F}_m - F_m$$

e.g. $\lambda \approx 1$ $\lambda \approx 1$

$$\Delta \tilde{F} = \sum_m p_m \Delta F_m$$

for given topology

$\lambda \hat{=}$ strain of network



(4)

annealed system (m not fixed): $\Delta F_0 = \Delta \left(\sum_m p_m F_m \right)$

Calculation of $\tilde{F} = \sum_m p_m \tilde{F}_m$ using modified Gibbs

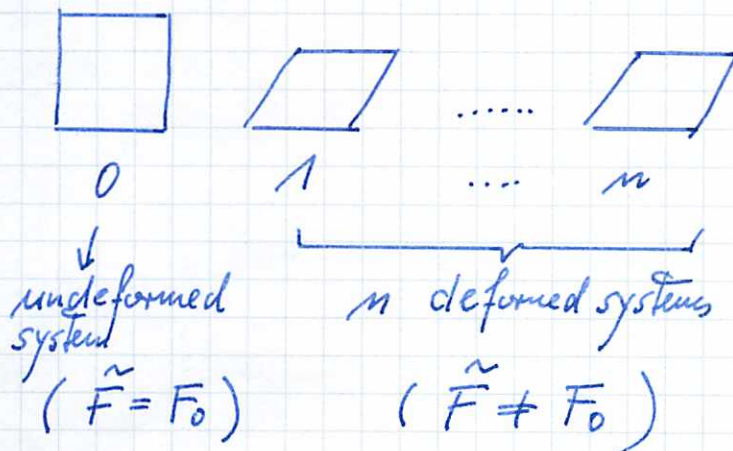
formula:

Usual Gibbs-eq.: $\mathcal{Z} = e^{-F_0/kT} = \int d\Omega e^{-H_0/kT}$

H_0 = Hamiltonian with not fixed constraints

$\int d\Omega \hat{=}$ integration phase space

To calculate $\tilde{F}$ we consider $n+1$ copies of the sample with topology m (rubber network)



Definition:

$$Z(n) = \sum_m \exp \left\{ -\frac{F_m}{kT_0} - n \frac{\tilde{F}_m}{kT} \right\} \quad (5)$$

F_m free energy of "0"-system : preparation (vulc.)
 T_0, p_0 , etc

$\tilde{F}_m$ free energy of "m"-systems "under
new conditions" (T, p , deformed λ)

$$Z(n) = \sum_m \underbrace{\int e^{-\frac{H_m}{kT_0}} d\Omega}_{e^{-F_m/kT_0}} \cdot \underbrace{\int e^{-\frac{H_m}{kT}} d\tilde{\Omega} \dots \int e^{-\frac{H_m}{kT}} d\tilde{\Omega}}_{n \text{ times}} \quad (6)$$

H_m is Hamiltonian with
constraint topology "m"

$\int \dots$ integr. under new (sketched)
conditions!

$$Z(n) = \sum_m \int d\Omega_{(0)} \prod_{\alpha=1}^n d\Omega_{(\alpha)} \exp \left[-\frac{H_m^{(0)}}{kT_0} - \frac{H_m^{(\alpha)}}{kT} \right] \quad (7)$$

Ans (5) $\rightarrow$

$$\frac{\partial Z(n)}{\partial n} = - \sum_m \frac{\tilde{F}_m}{kT} \exp \left\{ -\frac{F_m}{kT_0} - n \frac{\tilde{F}_m}{kT} \right\}$$

$$\left. \frac{\partial Z(n)}{\partial n} \right|_{n=0} = - \sum_m \frac{\tilde{F}_m}{kT} \exp \left\{ -\frac{F_m}{kT_0} \right\} = - \sum_m \frac{\tilde{F}_m}{kT} \cdot p_m e^{-\frac{F_0}{kT_0}}$$

$\uparrow$
(1)

$$\left. \frac{\partial Z(n)}{\partial n} \right|_{n=0} e^{+F_0/kT_0} = - \sum_m p_m \frac{\tilde{F}_m}{kT}$$

$$\frac{(5), (2)}{1} \frac{1}{Z(n=0)}$$

$$\Rightarrow \frac{\left. \frac{\partial Z(n)}{\partial n} \right|_{n=0}}{Z(n=0)} = - \frac{\tilde{F}(1)}{kT}$$

$$\tilde{F}(1) = -kT \lim_{n \rightarrow 0} \frac{d}{dn} (\ln Z(n)) \quad (8)$$

Via calculation of $Z(n)$ we find the free energy $\tilde{F}$ of an amorphous system with molecular constraints that are frozen under equilibrium conditions.

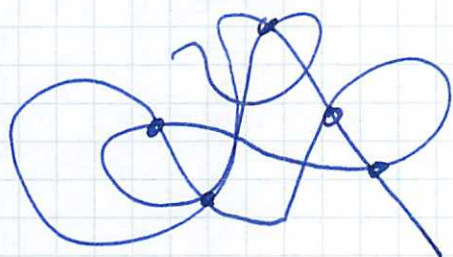
$\Rightarrow$ Applic. to rubber networks.

Note: Replica Trick:

$$\begin{aligned} \log x &= \lim_{n \rightarrow 0} \frac{d}{dn} x^n = \lim_{n \rightarrow 0} \frac{d}{dn} e^{n \cdot \log x} \\ &= \lim_{n \rightarrow 0} \frac{d}{dn} (1 + n \cdot \log x + o(n^2)) = \log x \end{aligned}$$

4.2 Model for Phantom Chain Network

(Deam, Edwards)



Phantom chain: $\mathcal{R}(s)$

M chemical crosslinks

N primary chains of length L'

V volume

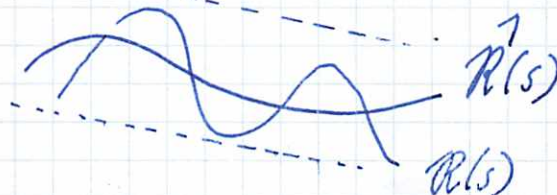
$$L = N \cdot L'$$

$\hat{=}$ network = one giant chain of contour length L

Topology of the network:

$$\mathcal{T} = \{ \mathcal{T}_{\text{crosslinks}}, \mathcal{T}_{\text{constraints/entangl.}} \}$$

$$= \{ \{s_i, s_i'\}, \hat{\mathcal{R}}(s) \} \quad i = 1, \dots, M$$



Probability density for realization of $\mathcal{T}$:

$$d\omega_{\mathcal{T}} = p(\hat{\mathcal{R}}(s)) (\mathcal{D}_{\{s_i, s_i'\}}(\hat{\mathcal{R}}(s))) \cdot \prod_i \frac{1}{2} ds_i ds_i' \quad (9)$$

$$p(\hat{\mathcal{R}}(s)) = \mathcal{N}' \exp \left\{ -\frac{3}{2\ell} \int_0^L \hat{\mathcal{R}}(s)^2 ds \right\}$$

$$\mathcal{D}_{\{s_i, s_i'\}}(\hat{\mathcal{R}}(s)) \equiv \mathcal{D}\hat{\mathcal{R}}(s) \prod_{i=1}^M \delta^{(3)}(\hat{\mathcal{R}}(s_i) - \hat{\mathcal{R}}(s_i')) \quad (10)$$

$$\int_0^L \int_0^L \int \mathcal{D}\hat{\mathcal{R}}(s) \dots \Rightarrow \int d\omega_{\mathcal{T}} = 1 \quad \sim \mathcal{N}' \quad (11)$$

Statistical weight of an actual network chain conformation

$\underline{R(s)}$ in the deformed network with the average (affine changed) conformation $\approx \underline{\hat{R}(s)}$:

$$p(R(s) | \hat{R}(s)) = N'' \exp \{-H/kT\} \quad (12)$$

$$H/kT = \frac{3}{2l} \int_0^L \dot{R}(s)^2 ds + \sum_{\mu=x,y,z} \int_0^L w_{\mu}^2 (R_{\mu}(s) - \hat{R}_{\mu}(s))^2 ds \quad (13)$$

strengths of topol. constraints in stretching directions.

→ tube diameter $d_0^2 \equiv \langle (R(s) - \hat{R}(s))^2 \rangle \quad (14)$

$$d_0^2 = l^{1/2} / w \quad (15)$$

$$d_{\mu}^2 = l^{1/2} / w_{\mu}$$

$$d_{\mu} = d_0 (\lambda_{\mu}^*)^{\delta} \quad \rightarrow \quad \begin{array}{l} \text{deviations from Neo-} \\ \text{Hookean law!} \\ \text{Engineering applic.} \end{array}$$

$$\lambda_{\mu}^* = \lambda_{\mu}^{\beta} \quad \beta: \text{constraint release parameter } 0 \leq \beta \leq 1$$

$$\delta = 1/2 \quad \text{tube deformation (non-affine)}$$

$$d_0/l = \kappa(f) (m_s l^3)^{-1/2} \quad m_s = \frac{N \cdot L'}{l \cdot V} = \frac{L}{l \cdot V} \quad \begin{array}{l} \text{segment number} \\ \text{density} \end{array}$$

$$m_s = m_s l^3 - \frac{R^2}{l^2}$$

Elastic free energy:

$$F(\underline{z}) = \sum_{\underline{j}} w_{\underline{j}} \overline{F}_{\underline{j}}(\underline{z}) \quad (16)$$

$$\overline{F}_{\underline{j}}(\underline{z}) = -kT \log \underline{Z}_{\underline{j}}(\underline{z})$$

$$\underline{Z}_{\underline{j}} = e^{-\overline{F}_{\underline{j}}/kT} = \int_{(\underline{z})} e^{-H/kT} (\mathcal{Z}_{\{s_i, s_i'\}}(\mathcal{R}(s))) \quad (17)$$

$$= \underline{Z}(\mathcal{R}^1, \{s_i, s_i'\})$$

With (9)-(11):

$$F(\underline{z}) = -kT \int_0^L \int_0^L \int p(\mathcal{R}(s)) \cdot \log \left[\int_{(\underline{z})} e^{-H/kT} (\mathcal{Z}_{\{s_i, s_i'\}}(\mathcal{R}(s))) \right] \cdot (\mathcal{Z}_{\{s_i, s_i'\}}(\mathcal{R}^1(s)))^{\prod_{i=1}^M \frac{1}{2} ds_i ds_i'} \quad (18)$$

Replica - trick: $A^n = 1 + n \cdot \log A + o(n^2)$

$$\log A = \lim_{n \rightarrow 0} d/dn A^n \quad (19)$$

With (19) we perform averaging in (18) not over $\log Z$.

Averaging over Z^n

$$\langle \log A \rangle = \langle \lim_{n \rightarrow 0} \frac{d}{dn} A^n \rangle = \lim_{n \rightarrow 0} \frac{d}{dn} \langle A^n \rangle !$$

→

$$F(1) = \frac{d}{dn} F(n) \Big|_{n=0} \quad (20)$$

$$= -kT \frac{d}{dn} \log Z(n) \Big|_{n=0} \quad (= \text{gl. (8)})$$

$$Z(n) = \int d\vec{R}(s) p(\vec{R}(s)) \left[\int_{(1)} d\vec{R}(s) e^{-H/kT} \right]^n \cdot \prod_{i=1}^M \int_0^L \int_0^L \left[\delta(\vec{R}(s_i) - \vec{R}(s_i')) (\delta(\vec{R}(s_i) - \vec{R}(s_i'))) \right]^n \int_2 d\vec{s}_i d\vec{s}_i' \quad (21)$$

super-vectors:



$n+1$ Replika-Systeme

$$\{ \vec{R}^{(\alpha)} \} = \{ \vec{R}^{(0)}, \vec{R}^{(1)}, \dots, \vec{R}^{(n)} \}$$

$$\alpha = 0, 1, \dots, n$$

$$\vec{R}^{(0)} \equiv \vec{R}$$

$$\vec{R}^{(1)}, \dots, \vec{R}^{(n)} \equiv \vec{R}$$

$$Z(n) = \int dR^{(0)}(s) \prod_{\alpha=1}^n \int_{(2)} dR^{(\alpha)}(s) \exp \left\{ - \sum_{\alpha=0}^n H^{(\alpha)} / kT \right\} \\ \prod_{i=1}^M \int_0^L \prod_{\alpha=0}^n \delta(R^{(\alpha)}(s_i) - R^{(\alpha)}(s_{i+1})) \frac{1}{2} ds_i ds_{i+1} \quad (22)$$

With

$$\frac{H^{(\alpha=0)}}{kT} = \frac{3}{2l} \int_0^L \dot{R}^{(0)}(s)^2 ds$$

$$\frac{H^{(\alpha \neq 0)}}{kT} = \frac{3}{2l} \int_0^L \dot{R}^{(\alpha)}(s)^2 ds + \sum_{\mu=x,y,z} w_{\mu}^2 \int_0^L \tau_{\mu}^{(\alpha)}(s)^2 ds \quad (23)$$

$$\tau_{\mu}^{(\alpha)}(s) \underset{\substack{\uparrow \\ \alpha \neq 0}}{=} R_{\mu}^{(\alpha)}(s) - \lambda_{\mu} R_{\mu}^{(0)}(s)$$

Now "chemical potential" μ for M cross-links ~~links~~:

In (22)

$$\prod_{i=1}^M \delta(\dots) = \underbrace{\left[\int_0^L \int_0^L \prod_{\alpha=0}^n \delta(R^{(\alpha)}(s) - R^{(\alpha)}(s')) \frac{1}{2} ds ds' \right]}_A^M \quad (24)$$

$$A^M = \frac{1}{2\pi i} \oint \frac{M!}{\mu^{M+1}} e^{\mu A} d\mu$$

Für jede analytische Funktion gilt:

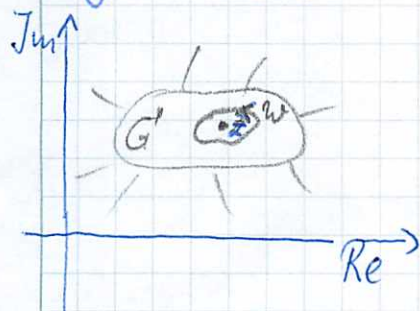
$$(*) \quad \frac{d^n f(z)}{dz^n} = \frac{n!}{2\pi i} \oint_w \frac{f(\xi) d\xi}{(\xi - z)^{n+1}}$$

hier: $f(\xi) = e^{A\xi}$

$\rightarrow f(z) = e^{Az}$

$\rightarrow \frac{d^n f(z)}{dz^n} \Big|_{z=0} = \frac{d^n}{dz^n} e^{Az} \Big|_{z=0} = A^n$

Gl. (*) folgt aus der Cauchy'schen Integralformel:



$f(z)$ ist analyt. Funktion im Gebiet G
und w ein geschlossen, in G verlaufender
Weg, der den Punkt $G=z$ im mathem.
positiven Sinne umläuft:

$$f(z) = \frac{1}{2\pi i} \oint_w \frac{f(\xi) d\xi}{\xi - z}$$

$$A^M = \frac{1}{2\pi i} \oint \frac{M!}{\mu^{M+1}} e^{\mu H} d\mu \quad \text{pole integration}$$

$$Z(M) = \frac{M!}{2\pi i} \oint d\mu \int \left(\prod_{\alpha=0}^M \left(\frac{\pi}{2} \alpha R^{(\alpha)}(s) \right) \exp \left\{ -\frac{H}{kT} - (M+1) \ln \mu \right\} \right) \quad (25)$$

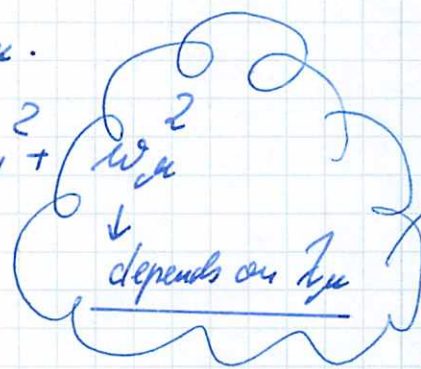
$$H/kT = \sum_{\alpha=0}^M \frac{H^{(\alpha)}}{kT} - \mu \int_0^L \int_0^L \frac{\pi}{2} S(R^{(\alpha)}(s) - R^{(\alpha)}(s')) \frac{ds ds'}{2} \quad (26)$$

In the following:

- no constraints from entanglements: $\omega_{\mu}^2 = 0$
- ~~late~~ only crosslinks: effective constraints $\sim \omega_{\mu}^2$
where ω_{μ} will not depend on L_{μ} .

- final theory:

$$\hat{\omega}_{\mu}^2 = \omega_{\mu}^2 + \omega_{\mu}^2$$



additional
terms in
free
energy
of diff.
beyond
Rouse-
Hodge

Expression (25) is still too complicated to do integrations over the Green's function method because of the non-local form of the potential and also the $n+1$ differential equations for the Green's functions are coupled.

Difficulty may be surmounted by doing an Unitary Transform on the $(n+1)$ $R^{(\alpha)}$ coordinates: $R^{(\alpha)} \xrightarrow{UT} X^{(\alpha)}(s)$

The UT has the property that the expression for $Z(n)$ is unchanged, we just replace $R^{(\alpha)}(s)$ by $\tilde{X}^{(\alpha)}(s)$.

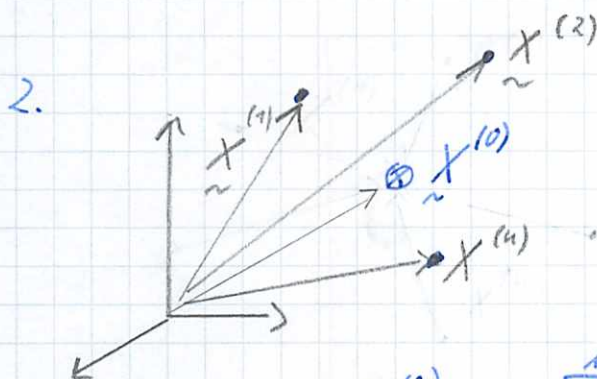
The Jacobian of a UT is unity and lengths are preserved. !

The UT is chosen to separate out the "centre of mass" of the $n+1$ systems from the other variables. The "centre of mass" variable is $\tilde{X}^{(0)}$:

$$1. \quad X_{\mu}^{(\beta)}(s) = \sum_{\alpha=0}^n (T_{\mu})_{\alpha}^{\beta} R_{\mu}^{(\alpha)}(s)$$

$$\mu = x, y, z = 1, 2, 3$$

$$\alpha, \beta = 1 \dots n \quad (27)$$



see: Deam, R.; Edwards, S.F.

Proc. R. Soc. A
Phil. Transactions of the
Royal Soc. of London
Series A, 280, 317-53 (1976)

$$X_{\mu}^{(0)} = \frac{R_{\mu}^{(0)} + \lambda_{\mu} \sum_{\alpha=1}^n R_{\mu}^{(\alpha)}}{(1 + n \lambda_{\mu}^2)^{1/2}}$$

(28)

e.g.: $\lambda_{\mu} = 1, n=1 \quad \downarrow \quad a, b \rightarrow \tilde{a}, \tilde{b}$

$$\tilde{a} = \frac{a+b}{\sqrt{2}}, \quad \tilde{b} = \frac{a-b}{\sqrt{2}}$$

$\underline{T}$: matrix of rotation in the "n+1"-system (replica-space)

$$\det \underline{T} = 1, \quad \underline{T}_\alpha^\beta = [\underline{T}_\alpha]^{-1}, \quad \sum_{\beta=0}^n |\underline{T}_{\beta\mu}^\alpha|^2 = 1$$

etc.

see α decoupling / Edw.

Lengths are preserved:

$$\sum_{\alpha=0}^n R_{\mu}^{(\alpha)2} = \sum_{\beta=0}^n X_{\mu}^{(\beta)2} \quad (29)$$

$$\sum_{\alpha=1}^n r_{\mu}^{(\alpha)2} = \sum_{\beta=1}^n x_{\mu}^{(\beta)2}$$

$$\prod_{\alpha=0}^n \delta(R_{(s)}^{(\alpha)} - R_{(s')}^{(\alpha)}) = \prod_{\beta=0}^n \delta(X_{(s)}^{(\beta)} - X_{(s')}^{(\beta)})$$

$$(\underline{T}_\mu)^{\alpha\beta} = \frac{1}{\sqrt{1+n\lambda_\mu^2}}$$

1	λ_μ	...	λ_μ	λ_μ
0	t^n	...	t^{n-1}	$\frac{(1+n\lambda_\mu^2)^{1/2}}{n^{1/2}}$
.	.	...	.	.
.	.	...	.	.
0	t^{n-1}	...	t^{n-1}	$\frac{(1+n\lambda_\mu^2)^{1/2}}{n^{1/2}}$
$\lambda_\mu n^{1/2}$	$-\frac{1}{n^{1/2}}$	...	$-\frac{1}{n^{1/2}}$	$-\frac{1}{n^{1/2}}$

$$t^{\alpha\beta} = \frac{(1+n\lambda_\mu^2)^{1/2}}{n^{1/2}} e^{2\pi i \alpha \cdot \beta / n}$$

$$\alpha, \beta = 1, \dots, n-1$$

(30)

↑ Physiker muß auch intuitive Ideen erzeugen

Now: Introduction of a local "Ersatz-Potential"

$$\mu \int_0^L ds \int_0^L ds' \prod_{\alpha=0}^m \delta(\underline{X}_{(s)}^{(\alpha)} - \underline{X}_{(s')}^{(\alpha)}) \approx \sum_{\mu} \sum_{\alpha=1}^m -\frac{\ell}{6} \omega_{\mu}^2 \int_0^L \underline{X}_{\mu(s)}^{(\alpha)2} ds \quad (31)$$

↓ This term is modelled by harmonic potential terms coming from all the $\underline{X}^{(\alpha)}$ -variables except the centre of mass variable

$$\begin{aligned} Z(n) = & \frac{M!}{2\pi i} \oint_{\Gamma} \frac{d\mu}{\mu} \int_{V^{(0)}} \dots \int_{V^{(n)}} \exp \left\{ - \sum_{\alpha=0}^m \left(\frac{H^{(\alpha)}}{kT} \right) + Q \right\} \\ & - (M+1) \ln \mu \prod_{\alpha=0}^m \delta \underline{X}_{(s)}^{(\alpha)} \end{aligned} \quad (32)$$

with

$$H^{(\alpha=0)}/kT = \frac{3}{2\ell} \int_0^L \underline{X}_{(s)}^{(0)2} ds$$

$$H^{(\alpha \neq 0)}/kT = \frac{3}{2\ell} \int_0^L \underline{X}_{(s)}^{(\alpha)2} ds + \sum_{\mu} \frac{\ell}{6} \omega_{\mu}^2 \int_0^L \underline{X}_{\mu(s)}^{(\alpha)2} ds \quad (33)$$

$$Q = \mu \int_0^L ds \int_0^L ds' \prod_{\alpha=0}^m \delta(\underline{X}_{(s)}^{(\alpha)} - \underline{X}_{(s')}^{(\alpha)}) + \frac{\ell}{6} \sum_{\mu} \sum_{\alpha=1}^m \omega_{\mu}^2 \int_0^L \underline{X}_{\mu(s)}^{(\alpha)2} ds \quad (34)$$

Feynman's variational principle: / Bogoljubov inequality (?)

Q replaced by constant C : $Q \rightarrow C + Q - C$

$$e^Q = e^C e^{Q-C}$$

Bogoliubov inequality

Computing the free energy is an intractable problem for all but the simplest models in statistical physics. A powerful approximation method is mean field theory, which is a variational method based on the Bogoliubov inequality. This inequality can be formulated as follows.

Suppose we replace the real Hamiltonian H of the model by a trial Hamiltonian $\tilde{H}$, which has different interactions and may depend on extra parameters that are not present in the original model. If we choose this trial Hamiltonian such that

$$\langle \tilde{H} \rangle = \langle H \rangle$$

where both averages are taken with respect to the canonical distribution defined by the trial Hamiltonian $\tilde{H}$, then

$$A \leq \tilde{A}$$

where A is the free energy of the original Hamiltonian and $\tilde{A}$ is the free energy of the trial Hamiltonian. By including a large number of parameters in the trial Hamiltonian and minimizing the free energy we can expect to get a close approximation to the exact free energy.

The Bogoliubov inequality is often formulated in a slightly different but equivalent way. If we write the Hamiltonian as:

$$H = H_0 + \Delta H$$

where H_0 is exactly solvable, then we can apply the above inequality by defining

$$\tilde{H} = H_0 + \langle \Delta H \rangle_0$$

Here we have defined $\langle X \rangle_0$ to be the average of X over the canonical ensemble defined by H_0 . Since $\tilde{H}$ defined this way differs from H_0 by a constant, we have in general

$$\langle X \rangle_0 = \langle X \rangle$$

Therefore

$$\langle \tilde{H} \rangle = \langle H_0 + \langle \Delta H \rangle \rangle = \langle H \rangle$$

And thus the inequality

$$A \leq \tilde{A}$$

holds. The free energy $\tilde{A}$ is the free energy of the model defined by H_0 plus $\langle \Delta H \rangle$. This means that

$$\tilde{A} = \langle H_0 \rangle_0 - TS_0 + \langle \Delta H \rangle_0 = \langle H \rangle_0 - TS_0$$

and thus:

$$A \leq \langle H \rangle_0 - TS_0$$

Proof

For a classical model we can prove the Bogoliubov inequality as follows. We denote the canonical probability distributions for the Hamiltonian and the trial Hamiltonian by P_r and $\tilde{P}_r$, respectively. The inequality:

$$\sum_r \tilde{P}_r \log \left(\tilde{P}_r \right) \geq \sum_r \tilde{P}_r \log \left(P_r \right)$$

then holds. To see this, consider the difference between the left hand side and the right hand side. We can write this as:

$$\sum_r \tilde{P}_r \log \left(\frac{\tilde{P}_r}{P_r} \right)$$

Since

$$\log \left(x \right) \geq 1 - \frac{1}{x}$$

it follows that:

$$\sum_r \tilde{P}_r \log \left(\frac{\tilde{P}_r}{P_r} \right) \geq \sum_r \left(\tilde{P}_r - P_r \right) = 0$$

where in the last step we have used that both probability distributions are normalized to 1.

We can write the inequality as:

$$\left\langle \log \left(\tilde{P}_r \right) \right\rangle \geq \left\langle \log \left(P_r \right) \right\rangle$$

where the averages are taken with respect to $\tilde{P}_r$. If we now substitute in here the expressions for the probability distributions:

$$P_r = \frac{\exp \left[-\beta H \left(r \right) \right]}{Z}$$

and

$$\tilde{P}_r = \frac{\exp \left[-\beta \tilde{H} \left(r \right) \right]}{\tilde{Z}}$$

we get:

$$\left\langle -\beta \tilde{H} - \log \left(\tilde{Z} \right) \right\rangle \geq \left\langle -\beta H - \log \left(Z \right) \right\rangle$$

Since the averages of H and $\tilde{H}$ are, by assumption, identical we have:

$$A \leq \tilde{A}$$

Here we have used that the partition functions are constants with respect to taking averages and that the free energy is proportional to minus the logarithm of the partition function.

We can easily generalize this proof to the case of quantum mechanical models. We denote the eigenstates of $\tilde{H}$ by $|r\rangle$. We denote the diagonal components of the density matrices for the canonical distributions for H and $\tilde{H}$ in this basis as:

$$P_r = \left\langle r \left| \frac{\exp \left[-\beta H \right]}{Z} \right| r \right\rangle$$

and

$$\tilde{P}_r = \left\langle r \left| \frac{\exp \left[-\beta \tilde{H} \right]}{\tilde{Z}} \right| r \right\rangle$$

$$\tilde{P}_r = \left\langle r \left| \frac{e^{-\beta \tilde{H}}}{\tilde{Z}} \right| r \right\rangle = \frac{e^{-\beta \tilde{E}_r}}{\tilde{Z}}$$

where the $\tilde{E}_r$ are the eigenvalues of $\tilde{H}$

We assume again that the averages of H and $\tilde{H}$ in the canonical ensemble defined by $\tilde{H}$ are the same:

$$\langle \tilde{H} \rangle = \langle H \rangle$$

where

$$\langle H \rangle = \sum_r \tilde{P}_r \langle r | H | r \rangle$$

The inequality

$$\sum_r \tilde{P}_r \log (\tilde{P}_r) \geq \sum_r \tilde{P}_r \log (P_r)$$

still holds as both the P_r and the $\tilde{P}_r$ sum to 1. On the l.h.s. we can replace:

$$\log (\tilde{P}_r) = -\beta \tilde{E}_r - \log (\tilde{Z})$$

On the right hand side we can use the inequality

$$\langle \exp (X) \rangle_r \geq \exp (\langle X \rangle_r)$$

where we have introduced the notation

$$\langle Y \rangle_r \equiv \langle r | Y | r \rangle$$

for the expectation value of the operator Y in the state r . See here for a proof. Taking the logarithm of this inequality gives:

$$\log [\langle \exp (X) \rangle_r] \geq \langle X \rangle_r$$

This allows us to write:

$$\log (P_r) = \log [\langle \exp (-\beta H - \log (Z)) \rangle_r] \geq \langle -\beta H - \log (Z) \rangle_r$$

The fact that the averages of H and $\tilde{H}$ are the same then leads to the same conclusion as in the classical case:

$$A \leq \tilde{A}$$

$$\langle e^{Q-C} \rangle \geq 1 + \langle Q-C \rangle$$

→ optimal (best) value of C : $C = \langle Q \rangle$

(35)

This value defines lower bound for $\underline{Z(n)}$
upper " " $F(\underline{Z})$

$M \gg 1$

$$\underline{Z(n)} \geq \frac{1}{2\pi i} \oint d\mu \int \int \dots \int_{\tilde{V}} \prod_{\alpha=0}^M G_{\alpha} \exp \left\{ -C - (M+1) \ln \mu - M \cdot \ln M \right\} \cdot d^3 \tilde{X}_0^{(\alpha)} d^3 X_L^{(\alpha)} \quad (36)$$

$$C = \mu \left\langle \int_0^L ds \int_0^L ds' \prod_{\alpha=0}^M \delta(\tilde{X}^{(\alpha)}(s) - \tilde{X}^{(\alpha)}(s')) + \frac{1}{6} \sum_{\mu=1,2,3} \sum_{\alpha=1}^M \omega_{\mu}^2 \int_0^L \tilde{X}^{(\alpha)}(s)^2 ds \right\rangle \quad (37)$$

Now:

→ Greenfunction G_{α} later

$\oint d\mu \dots$

Sattelpunkt methode / Method of Steepest descent

$$\frac{\partial}{\partial \mu} \left\{ \mu \langle \dots \delta \dots \rangle - M \ln \mu \right\} \Big|_{\mu=\mu_s} = 0 \quad (38)$$

Method of steepest descent

From Wikipedia, the free encyclopedia

In mathematics, the **method of steepest descent** or **stationary phase method** or **saddle-point method** is an extension of Laplace's method for approximating an integral, where one deforms a contour integral in the complex plane to pass near a stationary point (saddle point), in roughly the direction of steepest descent or stationary phase. The saddle-point approximation is used with integrals in the complex plane, whereas Laplace's method is used with real integrals.

The integral to be estimated is often of the form

$$\int_C f(z)e^{\lambda g(z)}dz$$

where C is a contour and λ is large. One version of the method of steepest descent deforms the contour of integration so that it passes through a zero of the derivative $g'(z)$ in such a way that on the contour g is (approximately) real and has a maximum at the zero.

The method of steepest descent was first published by Debye (1909), who used it to estimate Bessel functions and pointed out that it occurred in the unpublished note Riemann (1863) about hypergeometric functions. The contour of steepest descent has a minimax property, see Fedoryuk (2001). Siegel (1932) described some other unpublished notes of Riemann, where he used this method to derive the Riemann-Siegel formula.

~

$$\langle \dots \delta \dots \rangle - \frac{M}{\mu_s} = 0$$

$$\mu_s = M / \langle \dots \delta \dots \rangle$$

(36), (37)

$$\begin{aligned} & \rightarrow \exp \left\{ -\mu_s \langle \dots \delta \dots \rangle + \langle \dots x^2 \dots \rangle - M \ln \mu_s \right\} \\ & = e^{-M} e^{\langle \dots x^2 \dots \rangle} e^{\ln \mu_s^{-M}} e^{\ln \left(\frac{\langle \dots \delta \dots \rangle}{M} \right)^M} \\ & = \frac{e^{-M}}{M^M} e^{\langle \dots x^2 \dots \rangle} \langle \dots \delta \dots \rangle^M \end{aligned}$$

~

$$\mathcal{Z}(n) \geq \int \int \dots \int_{\tilde{V}} \prod_{\alpha=0}^n G_{\alpha} e^{\langle \dots x^2 \dots \rangle} \langle \dots \delta \dots \rangle^M \quad (39)$$

$$G_0(\tilde{X}^{(0)}, \tilde{X}^{(0)}; ss') = \int d\tilde{X}^{(0)}_{(s)} \exp \left\{ -\frac{H^{(0)}}{kT} \right\} \quad (40)$$

see (33)

$$\begin{aligned} G_{\alpha(\neq 0)} &= \int_{\tilde{X}^{(\alpha)}_{(s)} = \tilde{X}^{(\alpha)}} d\tilde{X}^{(\alpha)}_{(s)} \exp \left\{ -\frac{H^{(\alpha \neq 0)}}{kT} \right\} \quad (41) \end{aligned}$$

We have: see section about Greenfunctions / Path Integrals.

$$\alpha=0: \left\{ \frac{\partial}{\partial s} - \frac{\hbar}{6} \nabla_{X^{(0)}}^2 \right\} G_0 = \delta(X^{(0)} - X^{(0)'}) \delta(s-s') \quad (42)$$

$$\alpha \neq 0: \left\{ \frac{\partial}{\partial s} - \frac{\hbar}{6} \nabla_{X^{(\alpha \neq 0)}}^2 + \frac{\hbar}{6} \sum_{\mu} \omega_{\mu}^2 X_{\mu}^{(\alpha)2} \right\} G_{\alpha} = \delta(X^{(\alpha)} - X^{(\alpha)'}) \cdot \delta(s-s') \quad (43)$$

harmonic oscillator!

) The solution for $G_{\alpha(\neq 0)}$ are:

$$G_{\alpha(\neq 0)} = \sum_n \prod_{\mu=x,y,z} \left(\frac{\omega_{\mu}}{2\pi} \right)^{1/2} He_n(X_{\mu}^{(\alpha)}) He_n(X_{\mu}^{(\alpha)'}) \cdot \exp \left\{ -\frac{\hbar}{3} \omega_{\mu} \left(n + \frac{1}{2} \right) L \right\} \quad (44)$$

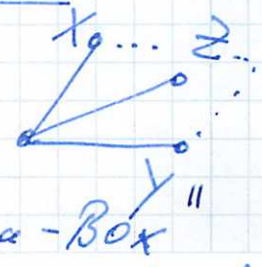
He_n is the n th order Hermite Polynomial (see books)

For large L the $n=0$ eigenfunction dominates the expansion. $\rightarrow$ ("ground" state)

$$G_{\alpha(\neq 0)} = \prod_{\mu} \left(\frac{\omega_{\mu}}{2\pi} \right)^{1/2} \exp \left\{ -\frac{1}{2} \omega_{\mu} X_{\mu}^{(\alpha)2} - \frac{1}{2} \omega_{\mu} X_{\mu}^{(\alpha)'^2} - \frac{\hbar}{6} \sum_{\mu} \omega_{\mu} \cdot L \right\} \quad (45)$$

) The solution for G_0 is the diffusion equation inside a box

$$\prod_{\mu} (1+n\lambda_{\mu}^2)^{1/2} X_{\mu}^2 = V_R(\lambda) \quad (46)$$



The choice of Boundary Conditions $\Rightarrow$ good approximations leads to

$$G_{(0)}(\underline{x}^{(0)}, \underline{x}^{(0)'}; s, s') = \frac{L}{l \pi (1 + n_{\mu}^2)^{1/2} V} + \left(\frac{3}{2\pi l |s - s'|} \right)^{3/2} \exp \left\{ -\frac{3}{2l} \frac{(\underline{x}^{(0)} - \underline{x}^{(0)'})^2}{|s - s'|} \right\} \quad (47)$$

First term: constant part due to mean density of chains.

Second " : due to the enhanced probability of finding a single chain.

Solution (47) comes about through taking cyclic boundary conditions. Choice of boundary conditions is made so to ensure the constant density of polymer (would arise if the true molecular forces were put into calculations — however this would require first mathematical technique to deal with the "liquid" state).

Choice of cyclic boundary conditions allows the calculation to proceed with the uniform density condition.

Final solution

$$Z(n) \geq \exp \left\{ (M-1) \log \prod_{\mu} (1 + n \lambda_{\mu}^2)^{-1/2} \left(\frac{\omega_{\mu}}{2\pi} \right)^{1/2} - \sum_{\mu} \frac{n \ell \omega_{\mu}}{12} \right\} \quad (48)$$

(20)

$$F \leq kT \left\{ \frac{M}{2} \sum_{\mu} \lambda_{\mu}^2 - M \sum_{\mu} \log \left(\frac{\omega_{\mu}}{2\pi} \right) \right\} \quad (49)$$

Best value for $\omega_{\mu} \rightarrow$ minimising the exponent in (48):

$$\frac{\partial}{\partial \omega_{\mu}} \left\{ (M-1) \dots \right\} = 0$$

Remark: $\omega_{\mu}^2 = \omega_{\mu}^2 + \omega_{\mu}^2 (\lambda_{\mu})!$
entw.!

gives

$$\omega_{\mu} = \frac{6M}{\ell L}$$

(independent of λ_{μ})

(50)

"radius" of "tube" due to presence of crosslinks
is proportional to the number of crosslinks per unit length.

*) Note: functionality $f=4$ here



In general:



$M \rightarrow M \cdot g(f)$
see Introduction

J. Heilmann 1980: Bemerkungen zum E-Modell stark vernetzter Netzwerke der Funkt.-f.
Z. f. phys. Chem. 261, 188 (1980)

*) Cyclic bound. cond. $\leftrightarrow$ constant density condition $\leftrightarrow$
constant volume constraint $\rightarrow F_{el} = \frac{M}{2} \sum_{\mu} \lambda_{\mu}^2$ and $\lambda_x \lambda_y \lambda_z = \frac{V}{V_0} = 1$

Notes and Remarks:

Scattering function

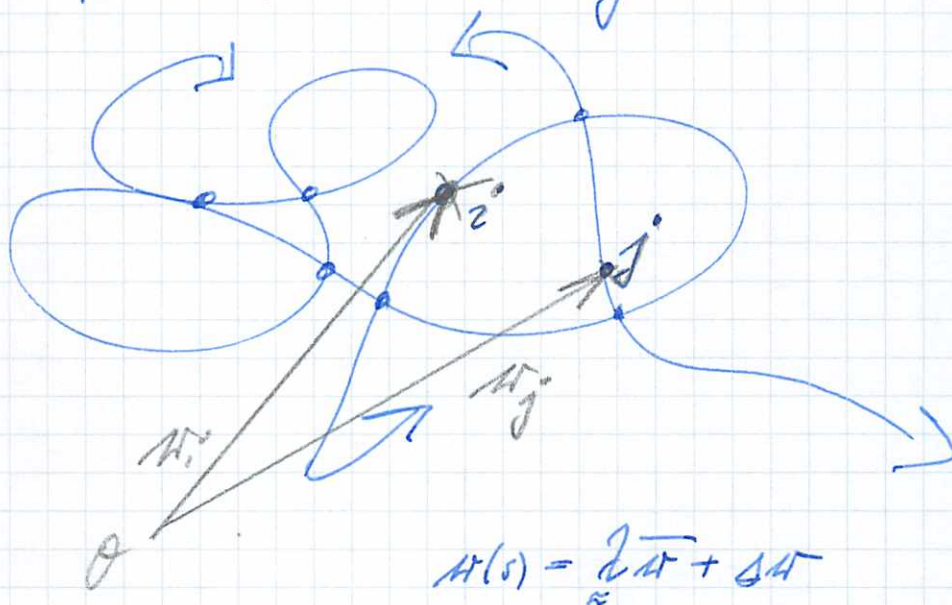
e.g.: n^0 -scattering

$$S(k) = \frac{1}{N^2} \left\langle \sum_{i,j} \exp[ik(\mathbf{r}_i - \mathbf{r}_j)] \right\rangle$$

Network $\hat{=}$ one long chain of N monomers (segments)
cross-linked to itself M times

k - scattering vector!

$\mathbf{r}_i, \mathbf{r}_j$ - positions of the i th and j th monomer



$$H(s) = \sqrt{2\pi} + \Delta H$$

$\langle \dots \rangle$ conformational average according to Philosophy
of Damm/Edwards (1976) see:
M. Warner, S.F. Edwards, J. Phys. A vol 11(8)
1649-1655 (1978)

$\Rightarrow S_m(k) \hat{=}$ scattering function due to the system
with topology "m" must be
 $m = \{s_i, s_i'; i=1, \dots, M\}$ averaged!

$$S_m(k) = \frac{1}{N^2} \frac{\sum_{ij} \int_{\Omega_m} d\Omega_m e^{-\beta H} \exp[ik(\mathbf{r}_i - \mathbf{r}_j)]}{\int_{\Omega} d\Omega_m e^{-\beta H}}$$

$\Omega \hat{=}$ (1) deformed system; i.e. phase/conformational
integral is over strained volume.

Define

$$\Phi_k = \frac{1}{N^2} \sum_{ij} e^{ik(\mathbf{r}_i - \mathbf{r}_j)}$$

$$\rightarrow S_m(k) = \frac{\partial}{\partial p} \log \left(\int_{\Omega} d\Omega_m e^{-\beta H + p \Phi_k} \right) \Big|_{p=0}$$

$$\equiv \frac{\partial}{\partial p} \underbrace{F(p, k)}_{\text{"free energy"}} \Big|_{p=0}$$

$\leftarrow$ "free energy" resulting from a
Hamiltonian with sources $p\Phi_k$ in it.

This is akin to the propagator formulation in Quantum
Field Theory where source fields are put into the
Lagrangian and where the propagator can be written as

$$\frac{\delta}{\delta \phi} \frac{\delta}{\delta \phi^*} Z[\phi, \phi^*] \Big|_{\phi=\phi^*=0}$$

$$Z = \int \delta \psi \exp \left\{ \int \mathcal{L}[\psi, \phi] \right\}$$

→ On averaging (topologies) the scatt. functions

$S(k)$ becomes : $S(k) = \langle S_m(k) \rangle_m$

$$S(k) = \frac{\partial}{\partial p} \Big|_{p=0} \frac{\sum_m \int d\Omega_m e^{-\beta H} F(p, k)}{\sum_m \int d\Omega_m e^{-\beta H}}$$

$$= - \frac{\partial}{\partial p} \Big|_{p=0} \frac{\partial}{\partial n} \Big|_{n=0} \log \left(\sum_m \int d\Omega_m \exp \left(-\beta H - n F(p, k) \right) \right)$$

Replica trick:

$$\begin{aligned} e^{-n F(p, k)} &= \left(\int d\Omega_m e^{-\beta H - p \phi_k} \right)^n \\ &= \int \prod_{\alpha=1}^n d\Omega_m^{(\alpha)} e^{-\beta \sum_{\alpha=1}^n H^{(\alpha)} - p \sum_{\alpha=1}^n \phi_k^{(\alpha)}} \end{aligned}$$