

Helmholtz International Summer School
Dense Matter in Heavy Ion Collisions and Astrophysics
JINR, Dubna, Russia, August 28 – September 8, 2012

Spinodal Instabilities in Phase Transitions

Jørgen Randrup (LBNL)

Lecture I: Phase coexistence (equilibrium) TUE 11:30-12:30

Lecture II: Phase separation (non-equilibrium) THU 10:00-11:00

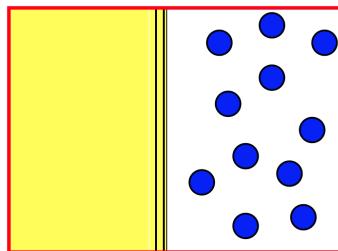
Seminar: Problem Solving, Discussion FRI 17:00-18:00

Lecture III: Nuclear collisions (fresh results) SAT 11:30-12:30

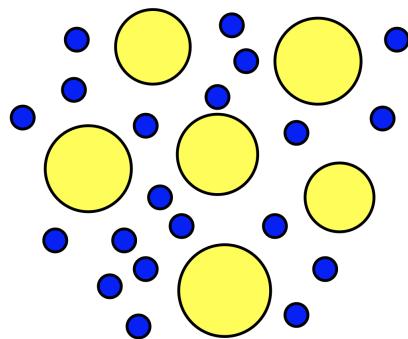


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Lecture I: Phase coexistence (equilibrium)

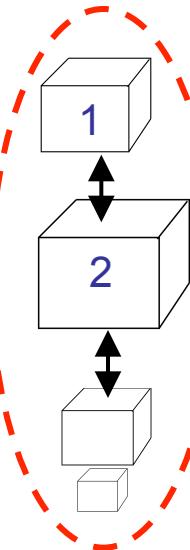


Thermodynamics:
statistical mechanics of large *uniform* systems



Non-uniform systems:
gradient effects, interface tension

Basic thermodynamics



$$\mathbf{X}_1 = \{E_1, N_1, V_1, \dots\} \Rightarrow S_1(\mathbf{X}_1)$$

$$\mathbf{X}_2 = \{E_2, N_2, V_2, \dots\} \Rightarrow S_2(\mathbf{X}_2)$$

$$\mathbf{X} = \{E, N, V, \dots\} = \mathbf{X}_1 + \mathbf{X}_2 + \dots$$

$$\left\{ \begin{array}{l} E = E_1 + E_2 + \dots \\ N = N_1 + N_2 + \dots \\ V = V_1 + V_2 + \dots \end{array} \right.$$

$$S = S_1 + S_2 + \dots$$

The combined system is in equilibrium provided S has a local *maximum* - which requires $\delta S = 0$ and $\delta^2 S < 0$:

$$\delta S: \quad 0 \doteq \delta S = \sum_i \delta S_i = \sum_i \left(\sum_{\ell} \frac{\partial S_i}{\partial X_i^{\ell}} \delta X_i^{\ell} \right) = \sum_{\ell} \left(\sum_i \lambda_i^{\ell} \delta X_i^{\ell} \right)$$

$$\lambda_i^{\ell} \equiv \frac{\partial S_i}{\partial X_i^{\ell}} \quad \left\{ \begin{array}{l} \lambda_i^E = \frac{\partial S_i}{\partial E_i} = \beta_i = \frac{1}{T_i} \\ \lambda_i^N = \frac{\partial S_i}{\partial N_i} = \alpha_i = -\frac{\mu_i}{T_i} \\ \lambda_i^V = \frac{\partial S_i}{\partial V_i} = \pi_i = \frac{p_i}{T_i} \end{array} \right.$$

$$\delta X^{\ell} = \sum_i \delta X_i^{\ell} \doteq 0 \quad \left\{ \begin{array}{l} \delta E = \sum_i \delta E_i \doteq 0 \\ \delta N = \sum_i \delta N_i \doteq 0 \\ \delta V = \sum_i \delta V_i \doteq 0 \end{array} \right. \quad \Rightarrow$$

$$\lambda_1^{\ell} \doteq \lambda_2^{\ell} \doteq \dots$$

$$\left\{ \begin{array}{l} T_1 = T_2 = \dots \\ \mu_1 = \mu_2 = \dots \\ p_1 = p_2 = \dots \end{array} \right.$$

$$\delta^2 S: \quad 0 > \delta^2 S = \sum_i \delta^2 S_i = \sum_i \left(\sum_{\ell_1 \ell_2} \frac{\partial^2 S_i}{\partial X_i^{\ell_1} \partial X_i^{\ell_2}} \delta X_i^{\ell_1} \delta X_i^{\ell_2} \right)$$

\Rightarrow The entropy curvature matrices

$$\frac{\partial^2 S_i}{\partial X_i^{\ell_1} \partial X_i^{\ell_2}}$$

have only *negative* eigenvalues

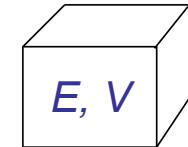
Thermodynamics with no conserved charge

Statistical equilibrium in bulk matter



Control parameter(s) $\{X\}$:

$$\left\{ \begin{array}{l} \text{Energy } E = V\varepsilon \quad \varepsilon = E/V \\ \text{Volume } V \rightarrow \infty \end{array} \right.$$



Entropy function $S\{X\}$:

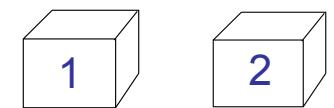
$$S(E, V) = V\sigma(\varepsilon)$$

Derivative(s) $\lambda_X = \partial_X S$:

$$\left\{ \begin{array}{ll} \beta = 1/T = \partial_E S(E, V) = \partial_\varepsilon \sigma(\varepsilon) & \text{temperature} \\ \pi = p/T = \partial_V S(E, V) = \sigma - \beta\varepsilon & \text{pressure} \end{array} \right.$$

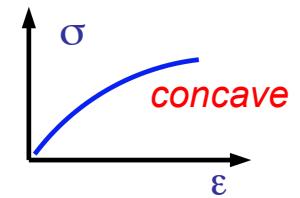
Thermodynamic coexistence:

$$\Rightarrow T_1 = T_2 \quad \& \quad p_1 = p_2$$



Thermodynamic (local) stability: $\delta^2 S_{\text{tot}} < 0$

\Rightarrow Entropy curvature $\partial_\varepsilon^2 \sigma$ must be *negative*

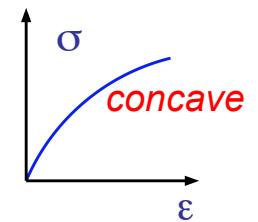


Single-phase system

Entropy density:

$$\partial_\varepsilon \sigma(\varepsilon) > 0$$

$$\partial_\varepsilon^2 \sigma(\varepsilon) < 0$$

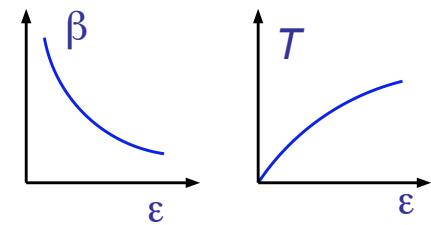


Temperature:

$$\beta(\varepsilon) = \partial_\varepsilon \sigma(\varepsilon) > 0$$

$$\partial_\varepsilon \beta(\varepsilon) = \partial_\varepsilon^2 \sigma(\varepsilon) < 0$$

$$\partial_\varepsilon^2 \beta(\varepsilon) > 0$$

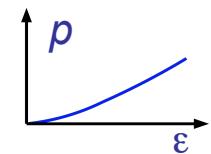


Pressure:

$$\pi(\varepsilon) = \sigma(\varepsilon) - \beta(\varepsilon)\varepsilon = \beta(\varepsilon)p(\varepsilon)$$

$$\begin{cases} \partial_\varepsilon \pi(\varepsilon) = \beta - \beta - \varepsilon \partial_\varepsilon \beta = -\varepsilon \partial_\varepsilon^2 \sigma(\varepsilon) > 0 \\ \partial_\varepsilon \pi(\varepsilon) = \partial_\varepsilon \beta p = \beta \partial_\varepsilon p + p \partial_\varepsilon \beta \end{cases}$$

$$\beta(\varepsilon) \partial_\varepsilon p(\varepsilon) = -[\varepsilon + p(\varepsilon)] \partial_\varepsilon \beta(\varepsilon) = -h(\varepsilon) \partial_\varepsilon \beta(\varepsilon) > 0$$



First order \Leftrightarrow Phase coexistence \Leftrightarrow Spinodal instability

Extensive variable X
Entropy function $S(X)$

... occur when $S(X)$ is locally convex:

$$X=E: \begin{cases} \partial_\varepsilon \sigma(\varepsilon) = \beta: \beta_1 = \beta_2 \\ \pi = \sigma - \beta\varepsilon: \pi_1 = \pi_2 \end{cases}$$

$$\int_{X_1}^{X_2} dX (\lambda(X) - \lambda_0) = 0$$

Maxwell construction:

$X_1 \quad X_{\min} \quad X_{\max} \quad X_2 \quad X$

← phase coexistence →

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convex
= spinodal

$S(X)$

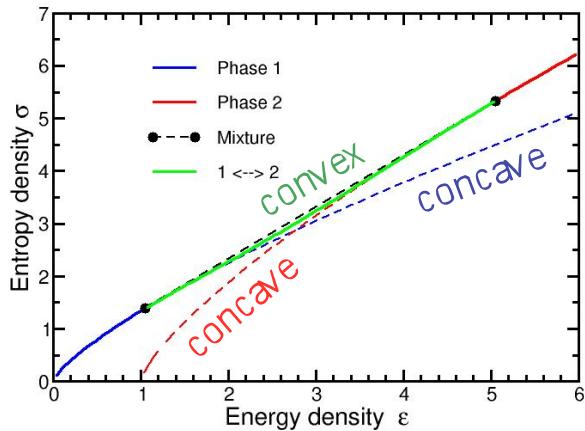
Intensive variable:

$$\lambda(X) = -dS/dX$$

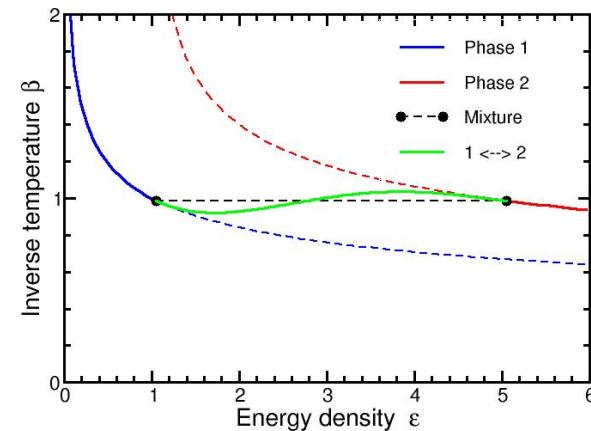
$$X=E \Rightarrow \lambda=\beta$$

Phase transformation with no conserved charge

Entropy density: $\sigma(\varepsilon)$

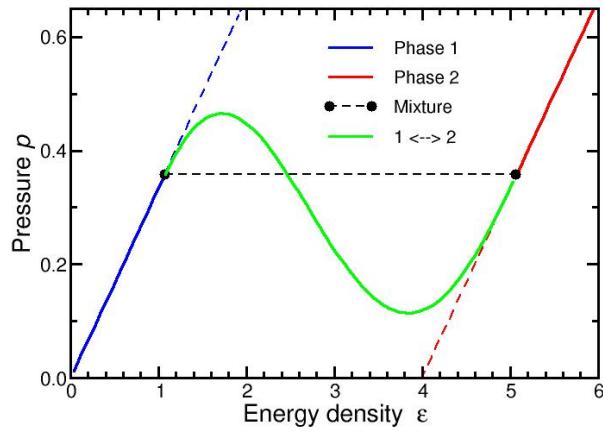


Inverse temperature: $\beta(\varepsilon) = \partial\sigma/\partial\varepsilon$

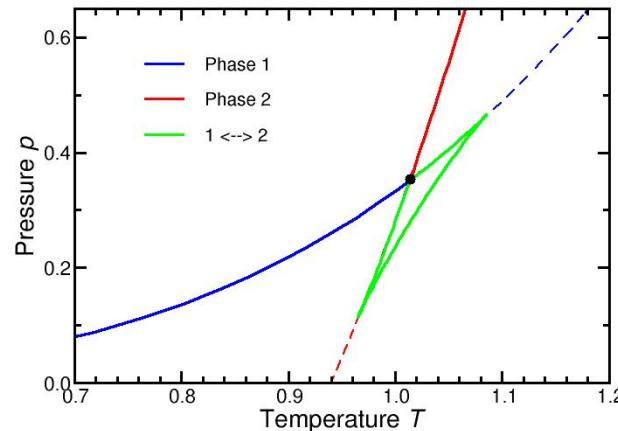


Equation of State

Pressure: $p(\varepsilon) = T\sigma - \varepsilon$



Pressure: $p(T)$



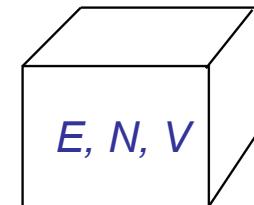
Thermodynamics with one conserved charge

Statistical equilibrium in bulk matter



Control parameter(s) $\{X\}$:

$$\left\{ \begin{array}{l} \text{Energy } E = V\varepsilon \quad \varepsilon = E/V \\ \text{Charge } N = V\rho \quad \rho = N/V \\ \text{Volume } V \rightarrow \infty \end{array} \right.$$



Entropy function $S\{X\}$:

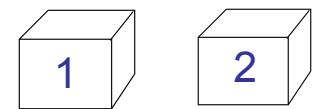
$$S(E, N, V) = V\sigma(\varepsilon, \rho)$$

Derivative(s) $\lambda_X = \partial_X S$:

$$\left\{ \begin{array}{l} \beta = 1/T = \partial_E S(E, N, V) = \partial_\varepsilon \sigma(\varepsilon, \rho) \\ \alpha = -\mu/T = \partial_N S(E, N, V) = \partial_\rho \sigma(\varepsilon, \rho) \\ \pi = p/T = \partial_V S(E, N, V) = \sigma - \beta\varepsilon - \alpha\rho \end{array} \right.$$

Thermodynamic coexistence: $\delta S_{\text{tot}} = 0$

$$\Rightarrow T_1 = T_2 \quad \& \quad \mu_1 = \mu_2 \quad \& \quad p_1 = p_2$$



Thermodynamic (local) stability: $\delta^2 S_{\text{tot}} < 0$

\Rightarrow Curvature matrix $\{\partial_X \partial_{X'} \sigma(\varepsilon, \rho)\}$ has only *negative* eigenvalues:

$$\begin{bmatrix} \partial_\varepsilon^2 \sigma & \partial_\rho \partial_\varepsilon \sigma \\ \partial_\varepsilon \partial_\rho \sigma & \partial_\rho^2 \sigma \end{bmatrix}$$

Microcanonical scenario: E and N are specified:

entropy density $\sigma(\varepsilon, \rho)$

$$\Rightarrow \begin{cases} \beta(\varepsilon, \rho) = \partial_\varepsilon \sigma(\varepsilon, \rho) = 1/T(\varepsilon, \rho) \\ \alpha(\varepsilon, \rho) = \partial_\rho \sigma(\varepsilon, \rho) = -\mu(\varepsilon, \rho)/T(\varepsilon, \rho) \end{cases}$$

temperature

chemical potential

$$\Rightarrow \begin{cases} p(\varepsilon, \rho) = \sigma T - \varepsilon + \mu \rho \\ h(\varepsilon, \rho) = p + \varepsilon \end{cases}$$

pressure

enthalpy density



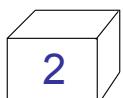
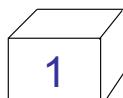
Canonical scenario: $\langle E \rangle$ and N are specified:

Same:

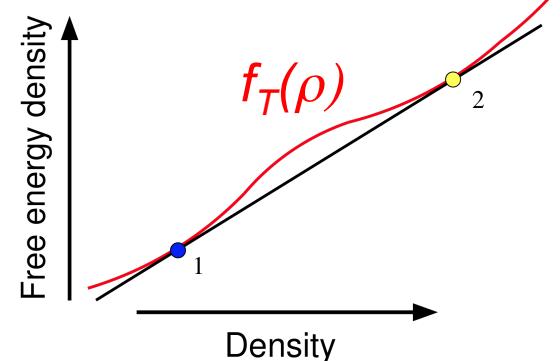
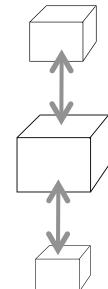
Then replace S by $S' = S - \beta E$ and require $\delta S' = 0$ & $\delta^2 S' < 0$
- or consider $F = -TS' = E - TS$ and require $\delta F = 0$ & $\delta^2 F > 0$

free energy density $f_T(\rho)$

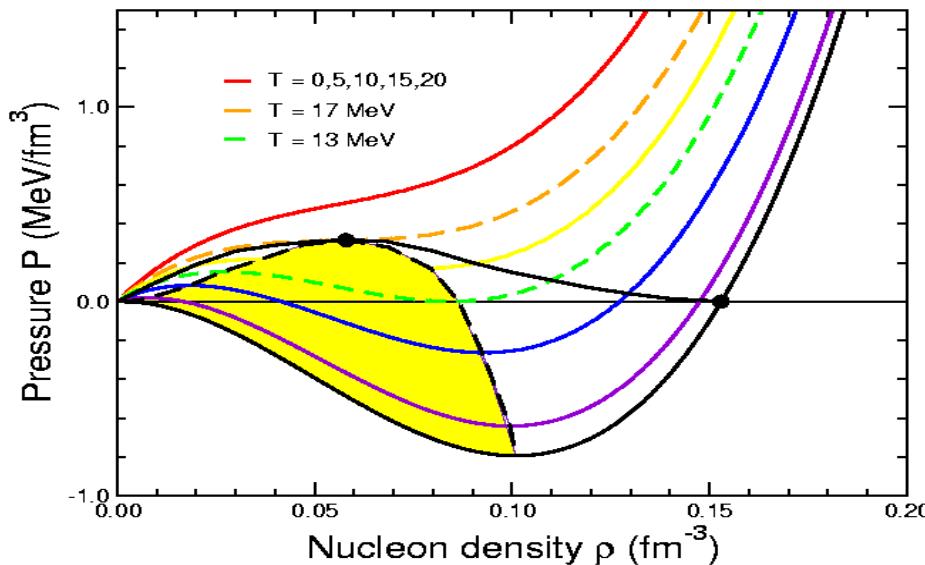
$$\Rightarrow \begin{cases} \mu_T(\rho) = \partial_\rho f_T(\rho) \\ \sigma_T(\rho) = -\partial_T f_T(\rho) \end{cases}$$



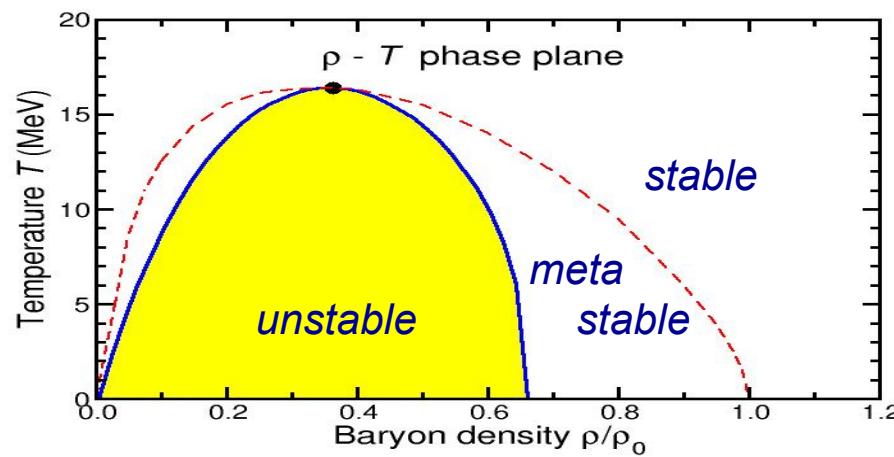
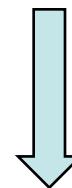
Phase coexistence $\Leftrightarrow f_T(\rho)$ has common tangent!



Example: Nuclear matter



Equation of state: $p_T(\rho)$

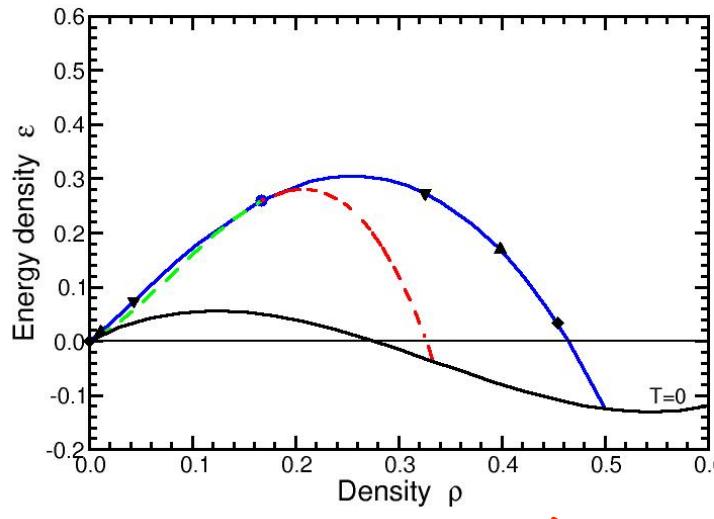


(ρ, T) phase diagram

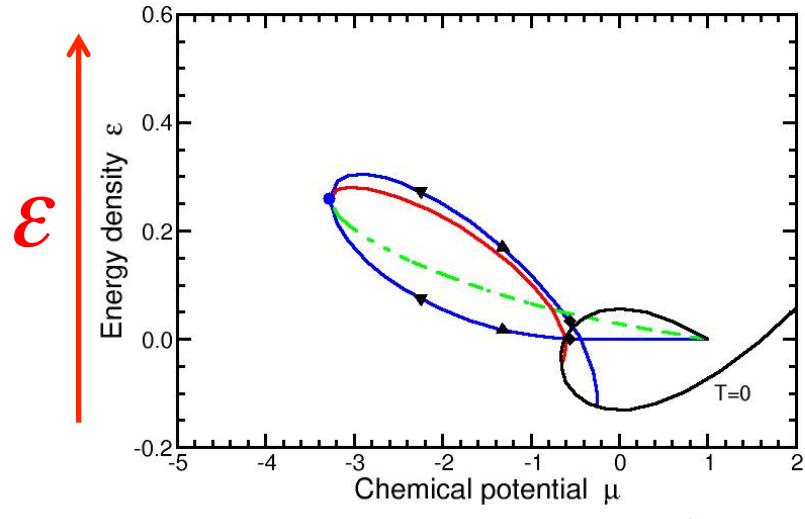
The spinodal boundary occurs at $\partial_T p_T(\rho) = 0 \Rightarrow$

$$v_T^2 \equiv \frac{\rho}{h} \partial_\rho p_T(\rho) = 0$$

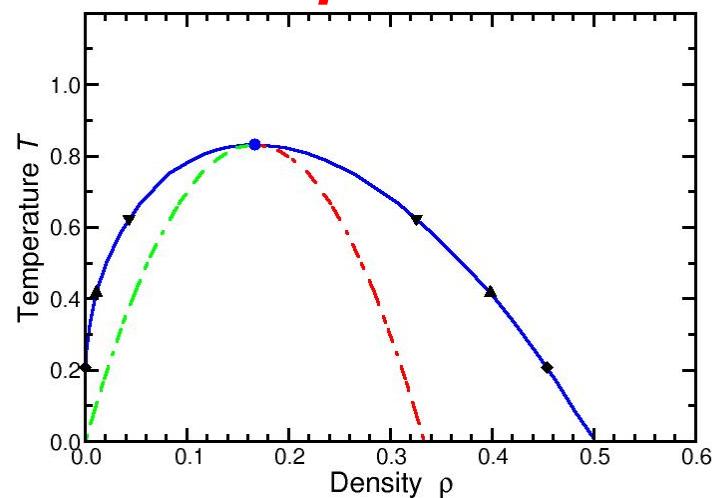
Nuclear phase diagram in different representations



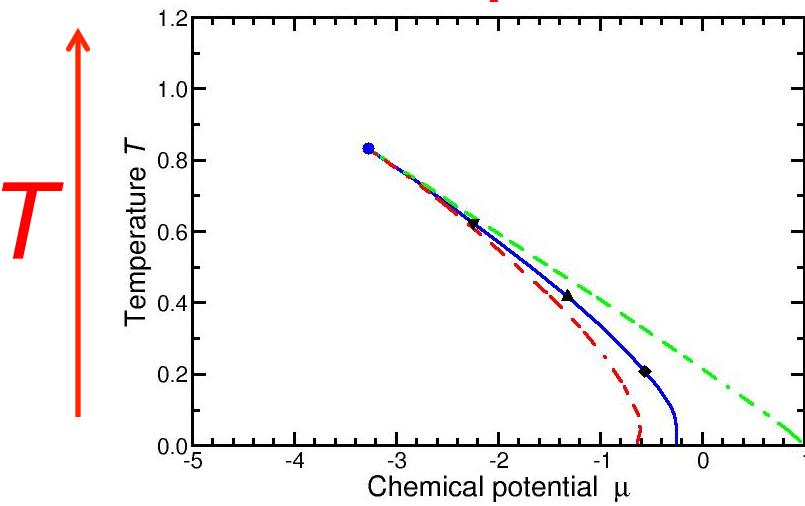
ρ



μ



T



Isentropic changes

Entropy density: $\sigma(\varepsilon, \rho)$

Energy density: ε

Net baryon density: ρ

$$\left\{ \begin{array}{l} \text{Temperature: } T(\varepsilon, \rho) = 1/\sigma_\varepsilon \\ \text{Chemical potential: } \mu(\varepsilon, \rho) = -T\sigma_\rho \\ \text{Pressure: } p(\varepsilon, \rho) = T\sigma - \varepsilon + \mu\rho \\ \text{Enthalpy density: } h(\varepsilon, \rho) = p + \varepsilon \end{array} \right.$$

Entropy per (net) baryon: $s(\varepsilon, \rho) = \sigma/\rho$

Changes: $(\delta\varepsilon, \delta\rho) \Rightarrow \delta s :$

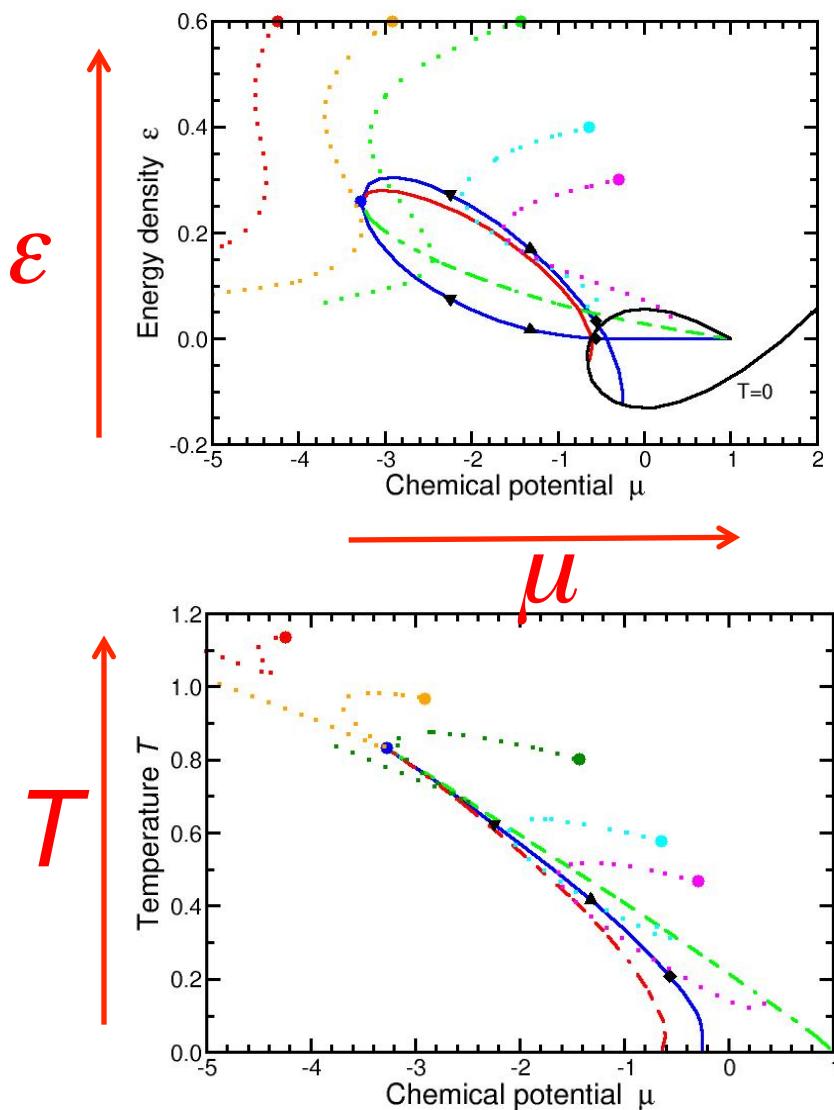
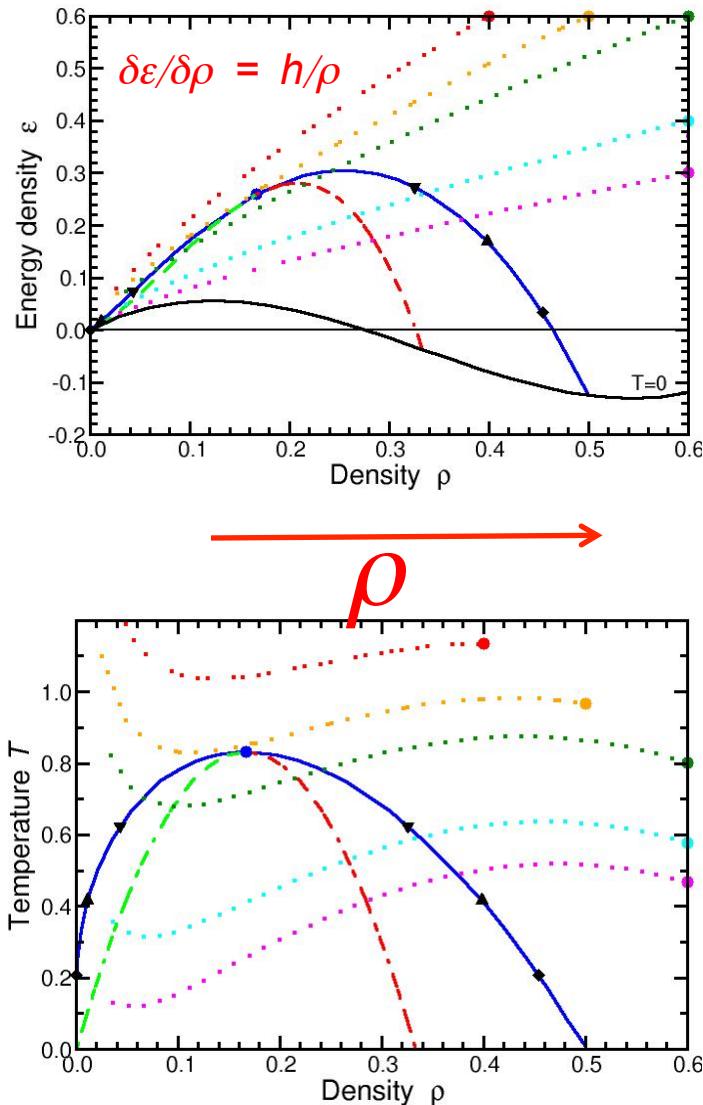
$$\rho^2 T \delta s = \rho^2 T \delta(\sigma/\rho) = \rho T \delta\sigma - T\sigma \delta\rho = \rho \delta\varepsilon - \mu\rho \delta\rho - [h - \mu\rho] \delta\rho = \rho \delta\varepsilon - h \delta\rho$$

$$\delta s = 0 \Rightarrow \rho \delta\varepsilon = h \delta\rho$$

\Leftrightarrow

$$\delta\varepsilon/\delta\rho = h/\rho$$

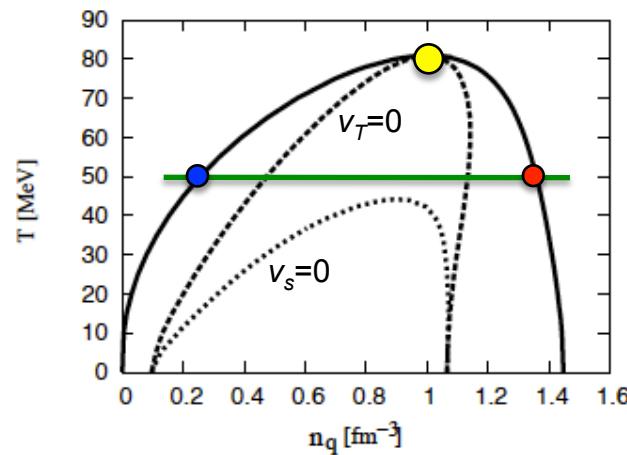
Isentropic phase trajectories in different representations



Example: Nambu – Jona-Lasino model

C. Sasaki, B. Friman, K. Redlich, Phys. Rev. Lett. 99, 232301 (2007):
Density fluctuations in the presence of spinodal instabilities

$$\mathcal{L} = \bar{\psi}(i\partial - m + \mu\gamma_0)\psi + G_S \left[(\bar{\psi}\psi)^2 + (\bar{\psi}i\vec{\tau}\gamma_5\psi)^2 \right]$$

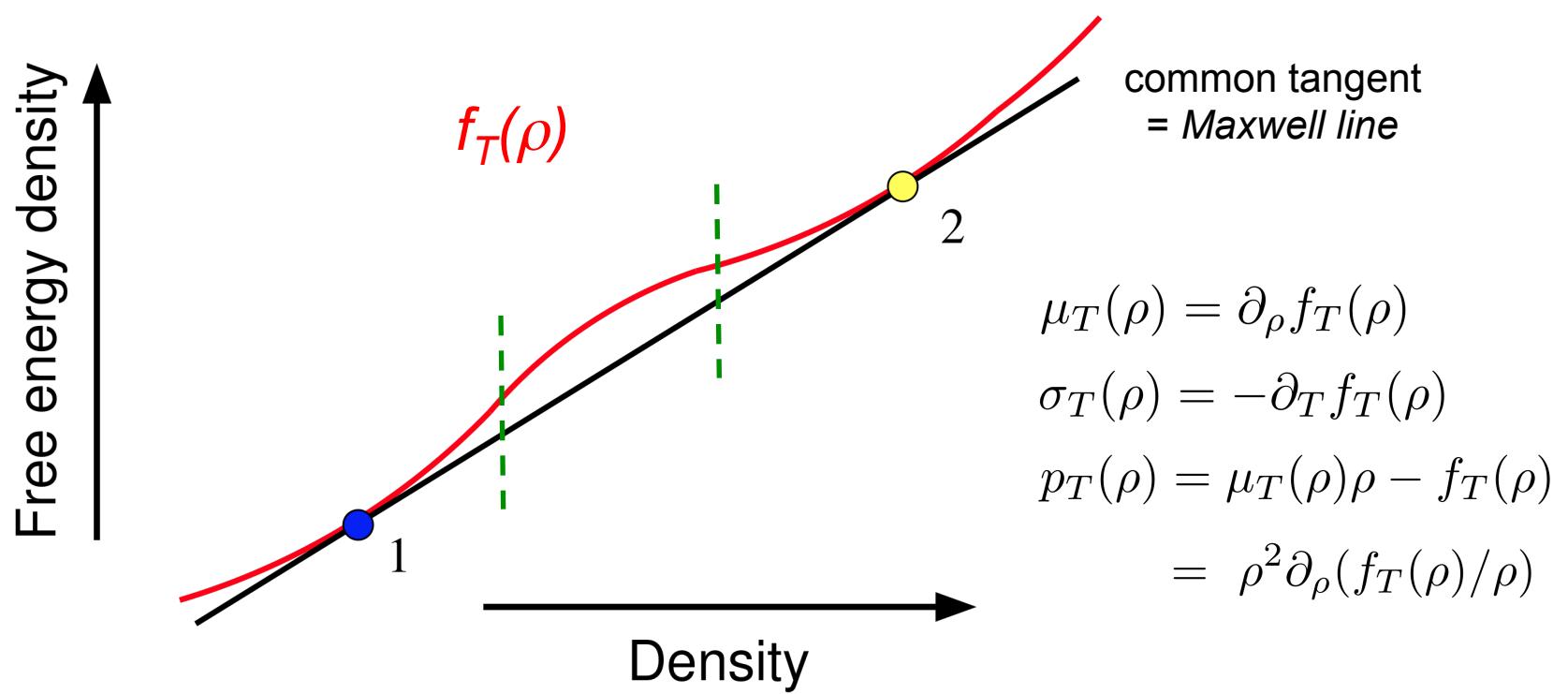


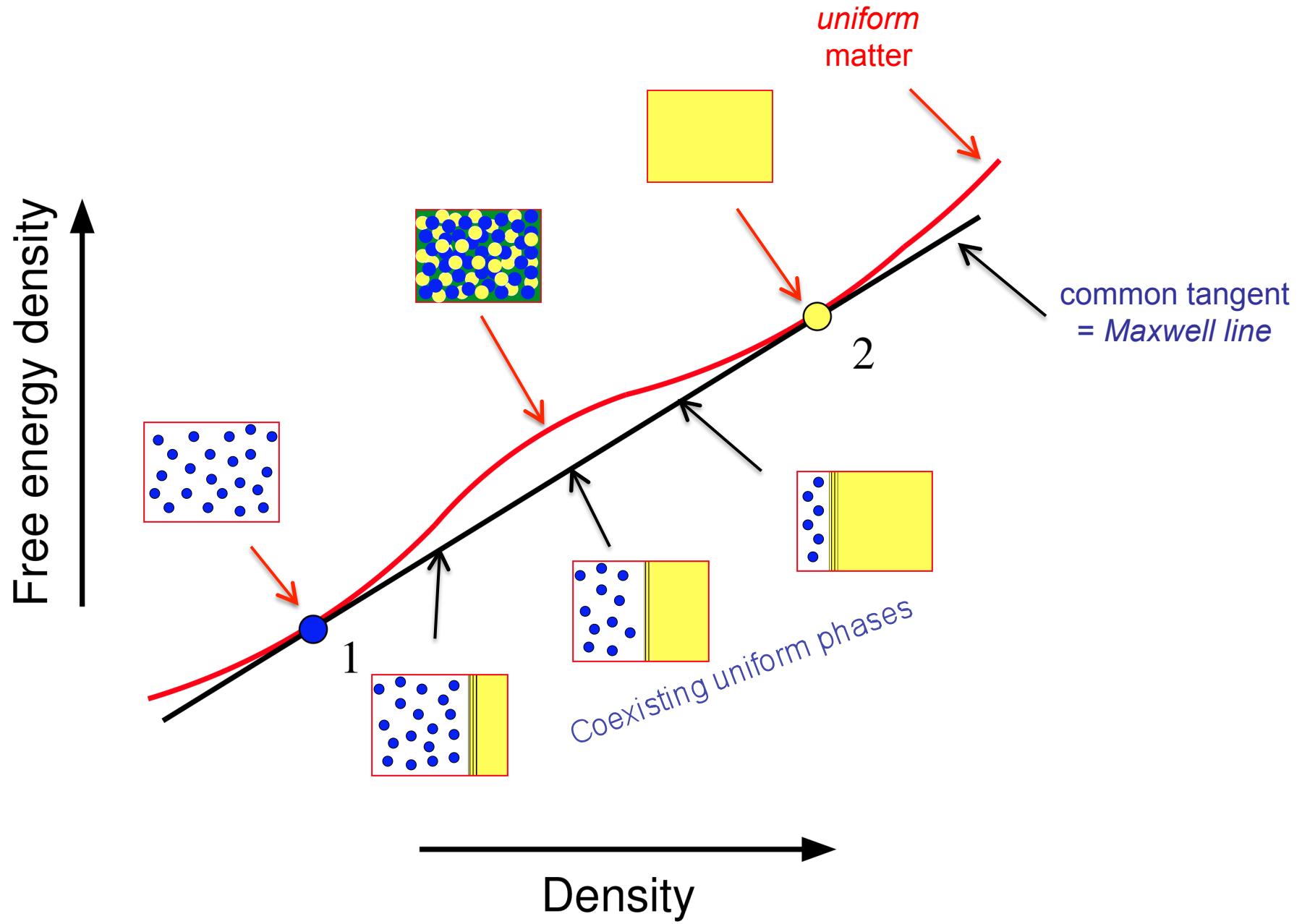
Canonical description: T specified

Free
energy
density

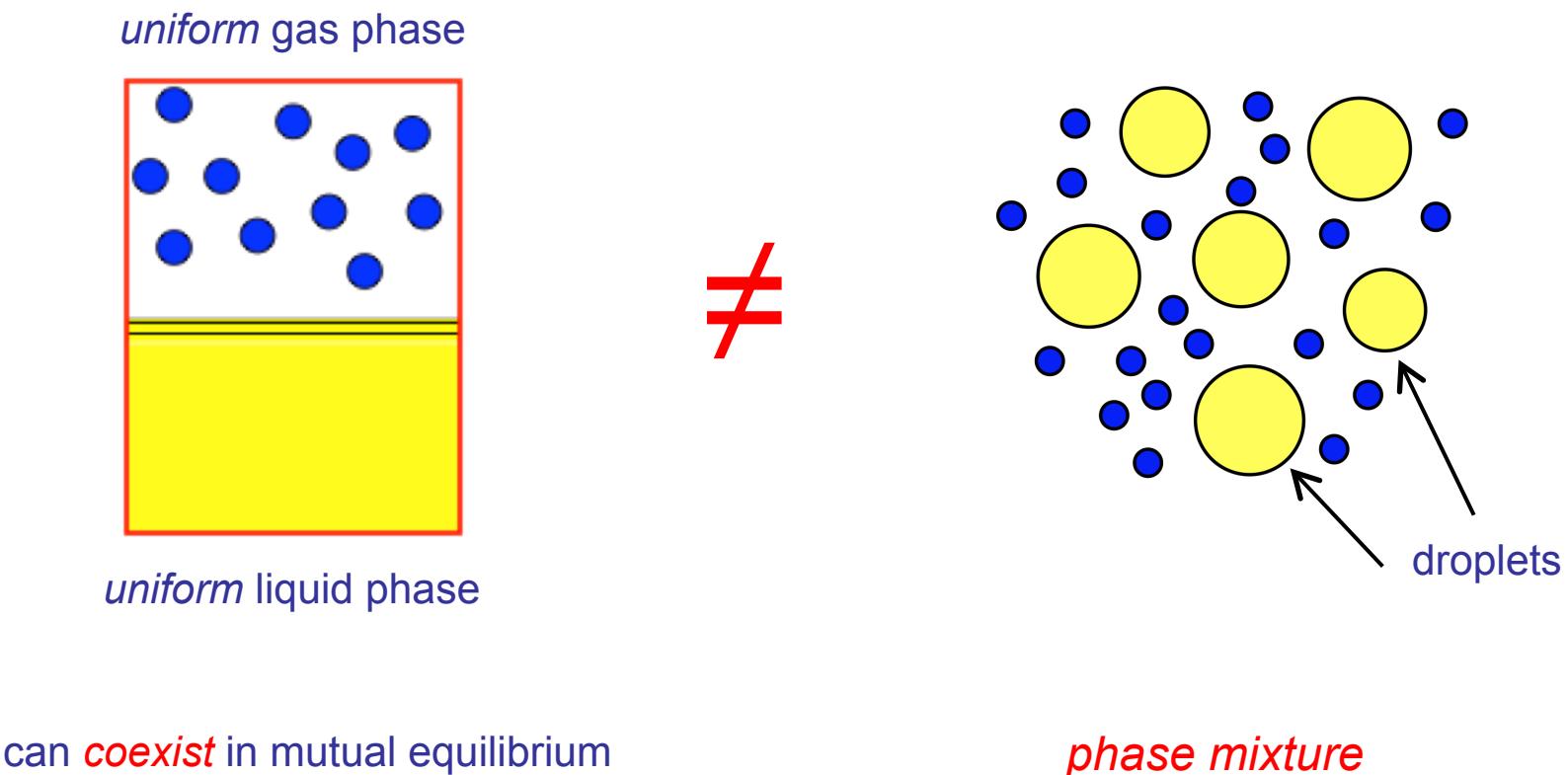
$$f_T(\rho) \equiv \varepsilon_T(\rho) - T\sigma_T(\rho) = \mu_T(\rho)\rho - p_T(\rho)$$

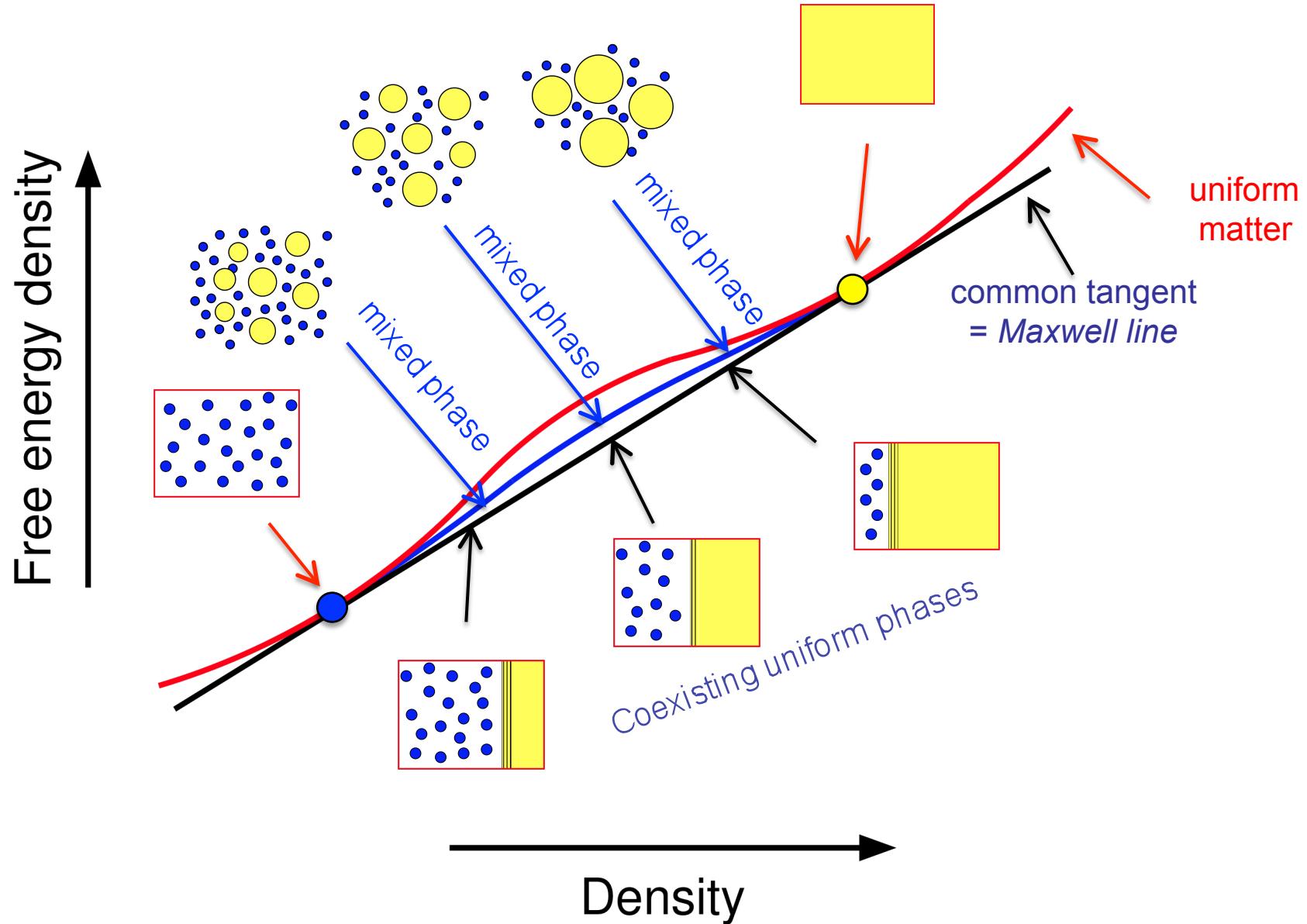
Phase coexistence \Leftrightarrow common tangent:





Liquid-gas phase coexistence





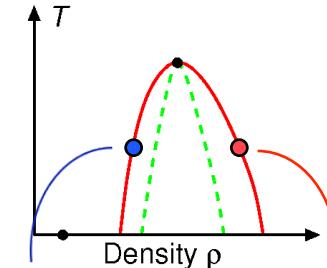
Thermodynamics of non-uniform matter

Consider two coexisting phases of bulk matter:

Same temperature T_0

Same chemical potential μ_0

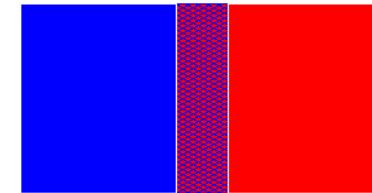
Same pressure p_0



Place them in contact with a planar interface:

$T_0 \ \mu_0 \ p_0$

$\rho_1 \ \varepsilon_1 \ \sigma_1$



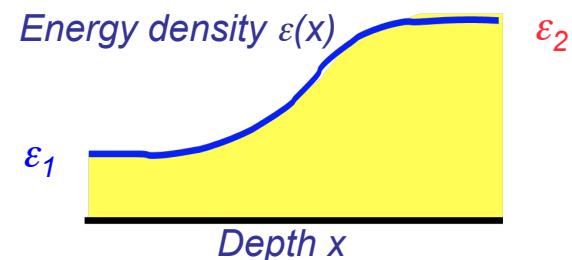
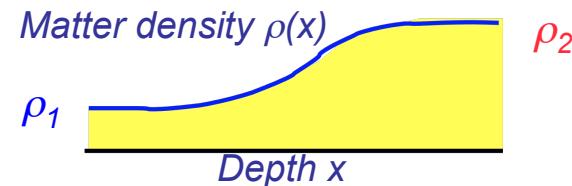
$T_0 \ \mu_0 \ p_0$

$\rho_2 \ \varepsilon_2 \ \sigma_2$

PHASE 1 PHASE 2

A diffuse interface will then develop:

The density profiles change smoothly through the interface region from one coexistence value to the other coexistence value:



Thermodynamics of non-uniform matter: microcanonical

Non-uniform charge density $\tilde{\rho}(\mathbf{r})$



$$N = \int \tilde{\rho}(\mathbf{r}) d\mathbf{r}$$

Non-uniform energy density $\tilde{\varepsilon}(\mathbf{r})$

$$E = \int \tilde{\varepsilon}(\mathbf{r}) d\mathbf{r}$$

Non-uniform entropy density $\tilde{\sigma}[\tilde{\rho}(\mathbf{r}), \tilde{\varepsilon}(\mathbf{r})](\mathbf{r})$

$$S = \int \tilde{\sigma}(\mathbf{r}) d\mathbf{r}$$

$$\delta S = \int [\tilde{\beta}(\mathbf{r}) \delta \tilde{\varepsilon}(\mathbf{r}) + \tilde{\alpha}(\mathbf{r}) \delta \tilde{\rho}(\mathbf{r})] d\mathbf{r}$$

$$\left\{ \begin{array}{l} \tilde{T}(\mathbf{r}) = 1/\tilde{\beta}(\mathbf{r}) \\ \tilde{\mu}(\mathbf{r}) = -\tilde{\alpha}(\mathbf{r})\tilde{T}(\mathbf{r}) \end{array} \right.$$

$$\forall \delta \tilde{\varepsilon}(\mathbf{r}), \forall \delta \tilde{\rho}(\mathbf{r}) : 0 \doteq \delta S - \beta_0 \delta E - \alpha_0 \delta N = \int [(\underbrace{\tilde{\beta}(\mathbf{r}) - \beta_0}_{}) \delta \tilde{\varepsilon}(\mathbf{r}) + (\underbrace{\tilde{\alpha}(\mathbf{r}) - \alpha_0}_{}) \delta \tilde{\rho}(\mathbf{r})] d\mathbf{r}$$

Constant temperature: $\forall \mathbf{r} : \tilde{\beta}(\mathbf{r}) \doteq \beta_0 \Rightarrow \nabla \tilde{\beta} \doteq \mathbf{0}$

Constant chemical potential: $\forall \mathbf{r} : \tilde{\alpha}(\mathbf{r}) \doteq \alpha_0 \Rightarrow \nabla \tilde{\alpha} \doteq \mathbf{0}$

Constant pressure:

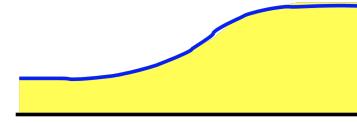
$$\begin{aligned} \delta \pi &= -\varepsilon \delta \beta - \rho \delta \alpha & \pi \equiv p/T = \sigma - \beta \varepsilon - \alpha \rho \\ \nabla \tilde{\pi} &= -\tilde{\varepsilon} \nabla \tilde{\beta} - \tilde{\rho} \nabla \tilde{\alpha} & \Rightarrow \tilde{p}(\mathbf{r}) = p_0 \end{aligned}$$

Thermodynamics of non-uniform matter: canonical

Constant temperature T

Non-uniform charge density

$$\tilde{\rho}(\mathbf{r})$$



$$N = \int \tilde{\rho}(\mathbf{r}) d\mathbf{r}$$

$$F_T = \int \tilde{f}_T(\mathbf{r}) d\mathbf{r}$$

Non-uniform free-energy density $\tilde{f}_T[\tilde{\rho}(\mathbf{r})](\mathbf{r})$

$$\delta F_T = \int \delta \tilde{f}_T(\mathbf{r}) d\mathbf{r} = \int \tilde{\mu}_T(\mathbf{r}) \delta \tilde{\rho}(\mathbf{r}) d\mathbf{r}$$

$$\forall \delta \tilde{\rho}(\mathbf{r}) : 0 \doteq \delta F_T - \mu_0 \delta N = \int (\underbrace{\tilde{\mu}_T(\mathbf{r}) - \mu_0}_{}) \delta \tilde{\rho}(\mathbf{r}) d\mathbf{r}$$

Constant chemical potential: $\forall \mathbf{r} : \tilde{\mu}_T(\mathbf{r}) \doteq \mu_0 \Rightarrow \nabla \tilde{\mu}_T(\mathbf{r}) \doteq \mathbf{0}$

Constant pressure: $\delta p = \rho \delta \mu$

$$\nabla \tilde{p}_T(\mathbf{r}) = -\tilde{\rho}(\mathbf{r}) \nabla \tilde{\mu}_T(\mathbf{r}) \Rightarrow \tilde{p}_T(\mathbf{r}) = p_0$$

J. Randrup, Phys. Rev. C 79, 054911 (2009)

H. Heiselberg *et al.*, Phys. Rev. Lett. 70, 1355 (1993)

Finite range: gradient term

Free energy density for *uniform* matter at temperature T : $f_T(\rho)$

But we need to treat *non-uniform* systems: $\tilde{\rho}(\mathbf{r})$

Local density approximation: $\tilde{f}_T[\tilde{\rho}(\mathbf{r})](\mathbf{r}) \approx f_T(\tilde{\rho}(\mathbf{r}))$

... implies:

$$F_T(\text{---} \boxed{\text{---}} \text{---}) = F_T(\text{---} \boxed{\text{---} \text{---} \text{---} \text{---}} \text{---})$$

No good! \Rightarrow Finite range *must* be taken into account

$$\tilde{f}_T(\mathbf{r}) = f_T(\tilde{\rho}(\mathbf{r})) + \frac{1}{2}C(\nabla \tilde{\rho}(\mathbf{r}))^2$$

\Rightarrow

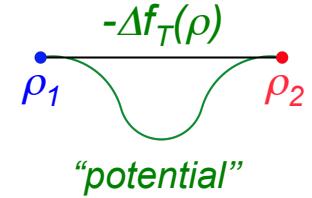
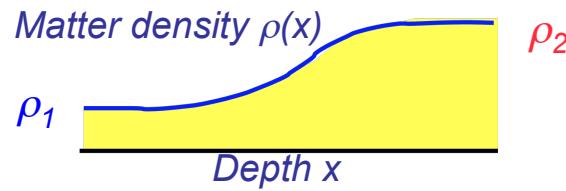
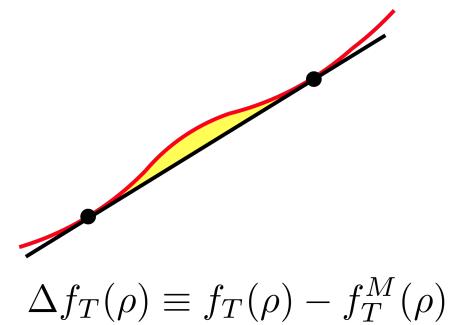


Interface profile

$$\begin{aligned}
 0 \doteq \delta F_T - \mu_0 \delta N &= \delta \int [f_T(\tilde{\rho}(\mathbf{r})) + \frac{1}{2}C(\nabla \tilde{\rho}(\mathbf{r}))^2 - \mu_0 \tilde{\rho}(\mathbf{r})] d\mathbf{r} \\
 &= \int [\underbrace{\partial_\rho f_T(\tilde{\rho}(\mathbf{r})) - C \Delta \tilde{\rho}(\mathbf{r}) - \mu_0}_{\text{red bracket}}] \delta \tilde{\rho}(\mathbf{r}) d\mathbf{r}
 \end{aligned}$$

$\Rightarrow \tilde{\mu}_T(\mathbf{r}) = \partial_\rho f_T(\tilde{\rho}(\mathbf{r})) - C \Delta \tilde{\rho}(\mathbf{r}) = \mu_T(\tilde{\rho}(\mathbf{r})) - C \Delta \tilde{\rho}(\mathbf{r})$

$$\tilde{\mu}_T(\mathbf{r}) \doteq \mu_0 \Rightarrow C \partial_x^2 \tilde{\rho}(x) = \mu_T(\tilde{\rho}(x)) - \mu_0 = -\partial_\rho \Delta f_T(\tilde{\rho}(x))$$



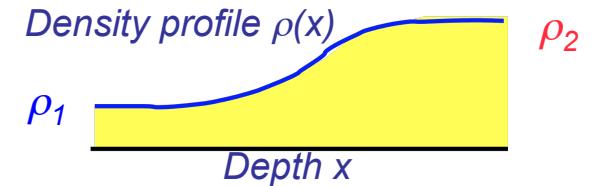
$$\Rightarrow \frac{1}{2}C(\partial_x \tilde{\rho}(x))^2 = \Delta f_T(\tilde{\rho}(x))$$

"energy conservation"

Interface tension

$$\tilde{f}_T(x) = f_T(\tilde{\rho}(x)) + \frac{1}{2}C(\partial_x \tilde{\rho}(x))^2$$

$$C\partial_x^2 \tilde{\rho}(x) = \mu_T(\tilde{\rho}(x)) - \mu_0 = -\partial_\rho \Delta f_T(\tilde{\rho}(x))$$



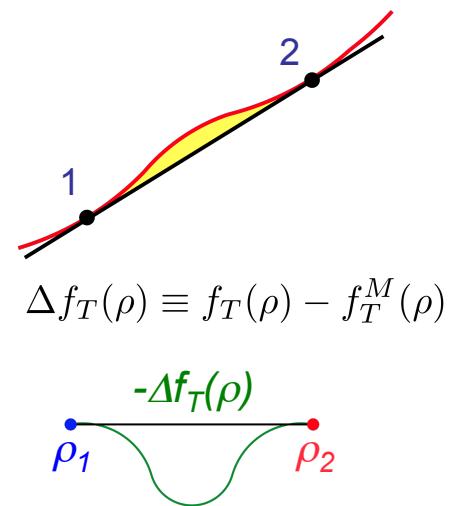
The diffuse interface adds free energy (relative to a sharp interface);
 The additional free energy (per unit area) is the *interface tension*: $\gamma_T^{12} = \int \tilde{f}_T^{12}(x) dx$

$$\begin{aligned}\tilde{f}_T^{12}(x) &= \tilde{f}_T(x) - f_i - \frac{f_2 - f_1}{\rho_2 - \rho_1}(\tilde{\rho}(x) - \rho_i) = \tilde{f}_T(x) - f_T^M(\tilde{\rho}(x)) \\ &= f_T(\tilde{\rho}(x)) + \frac{1}{2}C(\partial_x \tilde{\rho}(x))^2 - f_T^M(\tilde{\rho}(x)) = 2\Delta f_T(\tilde{\rho}(x))\end{aligned}$$

$$\gamma_T^{12} = \int_{-\infty}^{+\infty} 2\Delta f_T(\tilde{\rho}(x)) dx = \int_{\rho_1}^{\rho_2} [2C\Delta f_T(\rho)]^{1/2} d\rho$$

*The interface profile is not needed,
 only the EoS for uniform matter!*

$$dx = d\rho / \partial_x \rho$$



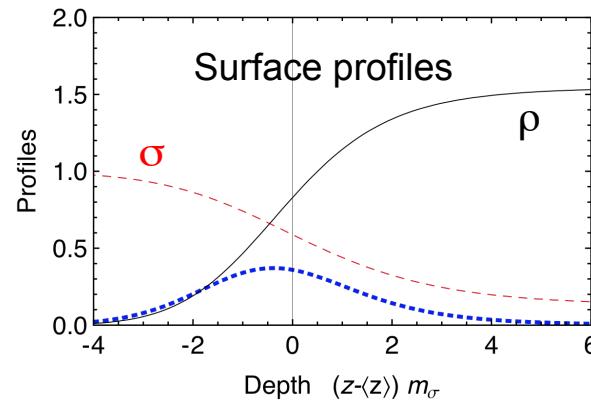
$$\Rightarrow \frac{1}{2}C(\partial_x \tilde{\rho}(x))^2 = \Delta f_T(\tilde{\rho}(x))$$

Two recent examples:

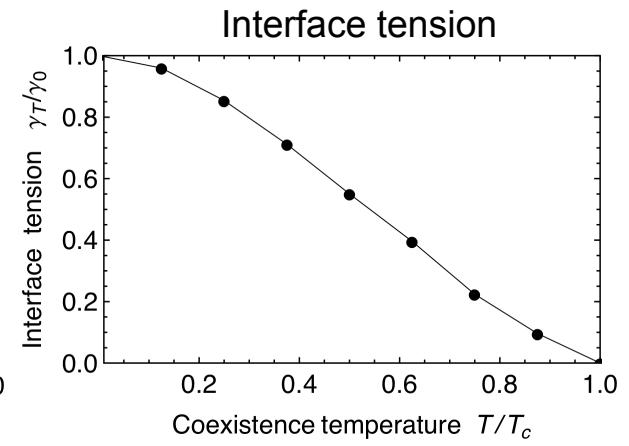
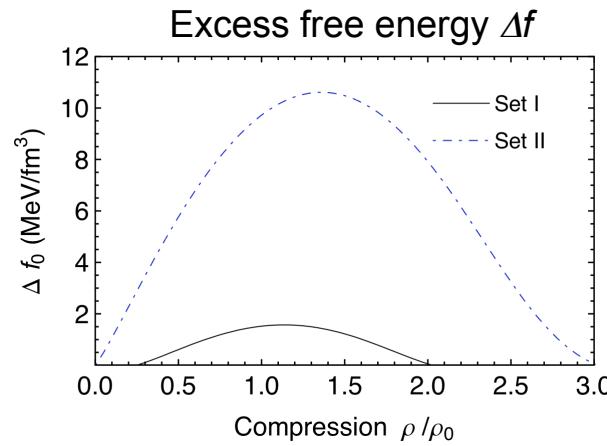
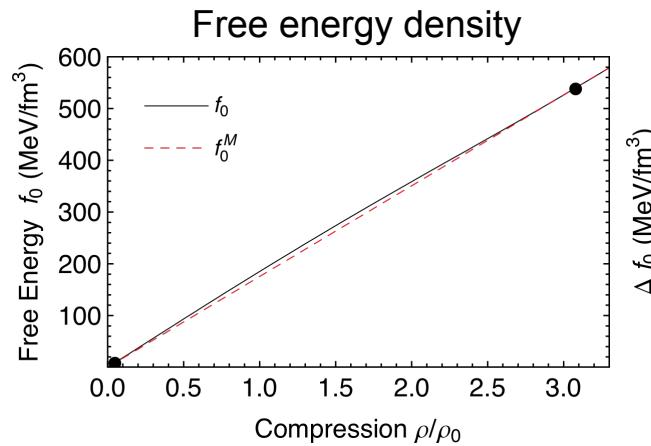
Marcus B. Pinto, V. Koch, and JR: Phys. Rev. C 86, 025203 (2012):
Surface tension of quark matter in a geometric approach

Linear σ model:

$$\mathcal{L}_{\text{LSM}} = \frac{1}{2}(\partial_\mu \pi)^2 + \frac{1}{2}(\partial_\mu \sigma)^2 - U(\sigma, \pi) \\ + \bar{\psi} [i\gamma^\mu \partial_\mu - g(\sigma + i\gamma_5 \tau \cdot \pi)] \psi$$



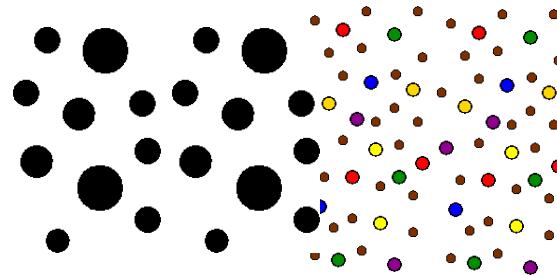
Nambu-Jona-Lasinio model: $\mathcal{L}_{\text{NJL}} = \bar{\psi} (i\gamma_\mu \partial^\mu - m) \psi + G[(\bar{\psi} \psi)^2 + (\bar{\psi} i\gamma_5 \vec{\tau} \psi)^2]$



Interface tension between hadron gas and QGP

* Lecture II

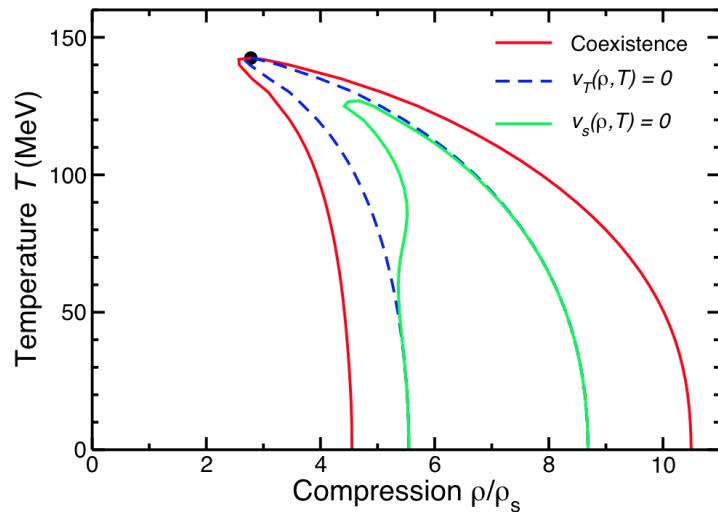
Construct* Equation of State
(spline between HG & QGP)



$$C = a^2 \frac{\varepsilon_s}{\rho_s^2}$$

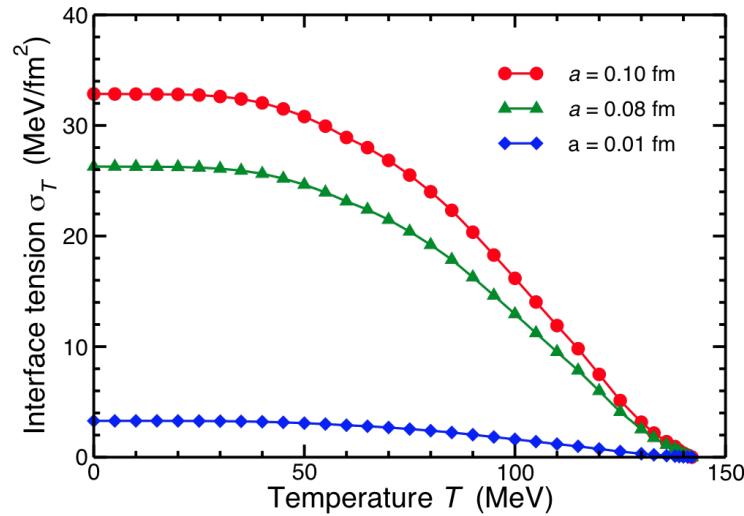
Add gradient term in free energy density:
 $\tilde{f}_T(\mathbf{r}) = f_T(\tilde{\rho}(\mathbf{r})) + \frac{1}{2}C(\nabla \tilde{\rho}(\mathbf{r}))^2$

Phase diagram



JR: PRC 82 (2010) 034902

Interface tension



Jan Steinheimer & JR (2012)