

## Example Sheet #2

**1. Brownian motion with inertia.** Here we generalize the Langevin equation discussed in lecture to a particle with inertia.

(a) Consider the Langevin equation for a single particle of mass  $m$ , drag coefficient  $\gamma$  and random forcing  $\mathbf{A}'(t)$ ,

$$m \frac{d\mathbf{u}}{dt} = -\gamma \mathbf{u} + \mathbf{A}'(t) . \quad (1)$$

Assume the random force has zero mean and a variance  $\langle \mathbf{A}'(t) \cdot \mathbf{A}'(t') \rangle$  that is a function  $\phi(|t - t'|)$  decaying very rapidly with  $t - t'$ , satisfying  $\int_{-\infty}^{\infty} dy \phi(y) = m^2 \tau$ . If  $\mathbf{u}(0) = \mathbf{u}_0$  and  $\mathbf{r}(0) = \mathbf{r}_0$  are the initial velocity and position, solve (1) to obtain  $\mathbf{U} \equiv \mathbf{u}(t) - \mathbf{u}_0 e^{-\zeta t}$  formally in terms of  $\mathbf{A}$ , where  $\zeta = \gamma/m$  and  $\mathbf{A} = \mathbf{A}'/m$ . From this deduce the variance  $\langle U^2 \rangle$  and thereby determine  $\tau$  from equipartition.

In order to evaluate higher moments of  $\mathbf{U}$ , assume that the random process  $A(t)$  is Gaussian, so  $\langle A(t_1)A(t_2) \cdots A(t_{2n+1}) \rangle = 0$ , and

$$\langle A(t_1)A(t_2) \cdots A(t_{2n}) \rangle = \sum_{\text{all pairs}} \langle A(t_i)A(t_j) \rangle \langle A(t_k)A(t_l) \rangle \cdots$$

Considering carefully the number of pairs in the above sum, show that the moments satisfy

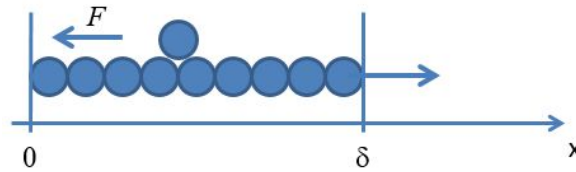
$$\langle U^{2n+1} \rangle = 0 \quad \langle U^{2n} \rangle = (2n-1)!! \langle U^2 \rangle^n$$

and hence that the probability distribution of  $\mathbf{U}$  is Gaussian,

$$W(\mathbf{u}, t; \mathbf{u}_0) = \left[ \frac{m}{2\pi k_B T (1 - e^{-2\zeta t})} \right]^{3/2} \exp \left[ -\frac{m |\mathbf{u} - \mathbf{u}_0 e^{-\zeta t}|^2}{2k_B T (1 - e^{-2\zeta t})} \right] .$$

Integrate the equation for  $\mathbf{u}$  to obtain the position vector  $\mathbf{r}$ . Find the mean and variance of  $\mathbf{r}$ . Examine the short and long-time behaviour and explain the distinction between the two.

**2. Polymerization.** Calculate how long it takes a linear polymer to polymerize to a length  $\ell$ . Consider two cases, first without and second with a force  $F > 0$  acting on the monomers.



To approach this problem, calculate first the *first passage time*  $\tau_1$  it takes a monomer to diffuse from  $0 \rightarrow \ell$  for  $F = 0$ . You may assume that the particle reappears at the origin when it reaches position  $\ell$ , thus ensuring that the probability  $p$  of finding the particle in the interval  $(0, \ell)$  is unity. With this boundary condition one obtains a steady-state diffusion current  $j = -D \partial p / \partial x$  with  $D$  the diffusion constant. Solve the steady-state diffusion equation  $\partial^2 c / \partial x^2 = 0$  extracting  $j$  and the first passage time  $\tau_1 = \ell^2 / 2D$ . Now add a driving force  $F$  which acts on the monomer with friction coefficient  $\zeta$  and solve the inhomogeneous equation

$$j = -D \frac{\partial p}{\partial x} - \frac{F}{\zeta} p .$$

Discuss your result for  $\tau_1$  in the case  $F\ell \gg k_B T$ .

**3. The wormlike chain.** As we saw in lecture, the wormlike chain is perhaps the simplest model of a polymer that accounts for its bending elasticity.

(a) A wormlike polymer of contour length  $L$  is subject to an external force  $f$  acting at its two ends, directed along the  $z$  axis. The effective energy is

$$\mathcal{E} = \frac{1}{2}A \int_0^L ds \kappa^2 - fz ,$$

where  $A$  is the bending modulus and  $z$  is the end-to-end extension. Consider the high-force limit, where the chain's configuration deviates only slightly from a straight line. Then the tangent vector  $\hat{\mathbf{t}}$  fluctuates only slightly around  $\hat{\mathbf{z}}$ , the unit vector in the  $z$  direction. If we take  $t_x$  and  $t_y$  as independent fluctuating components, the constraint  $|\hat{\mathbf{t}}| = 1$  shows that  $t_z$  deviates from unity quadratically in the vector  $\mathbf{t}_\perp \equiv (t_x, t_y)$ . Show that to quadratic order

$$\mathcal{E} \simeq \frac{1}{2} \int ds [A(\partial_s \mathbf{t}_\perp)^2 + f\mathbf{t}_\perp^2] - fL .$$

Use equipartition to find the thermal average  $\langle \mathbf{t}_\perp^2 \rangle$ , being careful to account for the two independent components of  $\mathbf{t}_\perp$ . From this, show that in this high-force limit the force-extension relation takes the form

$$\frac{z}{L} = 1 - \frac{k_B T}{\sqrt{4fA}} . \quad (1)$$

Compare this asymptotic result with that for the freely-jointed chain composed of  $N$  links, each of length  $b$ .

Calculate the correlation function  $C(y) = \langle (1/L) \int_0^L ds \mathbf{t}_\perp(s) \cdot \mathbf{t}_\perp(s+r) \rangle$  of the tangent vector and thereby find the correlation length  $\xi$ , the length scale for decay of  $C(y)$ .

**4. Polymer chains.** (a) Consider a freely jointed chain (FJC) polymer consisting of two different types of monomers with length  $a$  and  $b$  with  $a \neq b$ . The polymer has a sequence *babababa...* with  $N/2$  monomers of each type. Calculate the room-mean-square end-to-end distance in the absence of any applied stretching force. Now apply a force  $f$  along the  $x$ -direction, with the origin of the chain fixed at  $x = 0$ . For very low forces, this is a harmonic spring with  $f = \kappa \langle z \rangle$ . Calculate the value of the spring constant  $\kappa$  of this chain.

(b) Now consider an almost ideal FJC with  $N$  monomers of type  $a$ . In this chain the maximum bending angle of the bonds between adjacent monomers is unconstrained between 0 and  $\pi/2$  but is restricted from exceeding  $\pi/2$ . If  $\boldsymbol{\zeta}_n$  represents the unit vector indicating the direction of monomer  $n$ , calculate  $\langle \boldsymbol{\zeta}_n \cdot \boldsymbol{\zeta}_{n+1} \rangle$  where  $\langle \dots \rangle$  represents a thermal average.

**5. Stretching in electric fields.** Consider an ideal chain with  $N = 1000$  segments of length  $a = 0.5$  nm held at one end. Assume that in aqueous solution the chain carries  $2e$  charges at the free end. What will be the average end-to-end distance  $\langle z \rangle$  in a field  $E = 30,000$  V/cm? At which field would  $\langle z \rangle \approx 0.5(Na)$ .

**6. A forced particle.** A microsphere of radius  $a$  and drag coefficient  $\zeta$  is constrained to move along the  $x$ -axis, and is acted on by an optical trap which is moving in the positive  $x$ -direction at velocity  $v_T$ . When the trap is located at a point  $x_0$  it exerts a force  $F(x - x_0)$ , so the overdamped dynamics of the particle is

$$\zeta \dot{x} = F(x - v_T t) .$$

Suppose that the trap has compact support, so that  $F(x) = 0$  for  $x < -X_L$  and for  $x > X_R$ . If the trap starts to the left of the particle, find the particle's net displacement  $\Delta x$  after the trap has passed it by, and the time  $\Delta t$  spent by the particle interacting with the trap. What is the

condition that assures that the particle does not remain trapped as  $t \rightarrow \infty$ ? Assuming this is the case, show that whatever the form of  $F(y)$  the net displacement is always in the direction of the trap motion, and suggest a heuristic explanation for this result. Find the asymptotic behaviour of  $\Delta x$  for large trap velocities.

The trap is now moved around a circle of radius  $R \gg a$ . Derive the particle's net rotational frequency  $f_p$  as a function of the trap angular frequency  $f_T = v_T/(2\pi R)$ , the displacement  $\Delta x$  in each kick, the interaction time  $\Delta t$  and the potential width  $2X_0 = X_R - X_L$ . Confirm that in the regime of suitably large trap velocity, which you should define precisely, one obtains the intuitive result  $f_p \simeq (\Delta x/2\pi R)f_T$ . Specializing to the case of a triangular trapping potential, with  $F(y) = F$  for  $-X_0 < x < 0$  and  $F(y) = -F$  for  $0 < x < X_0$ , obtain an explicit expression for  $f_p/f_c$  as a function of the two quantities  $\alpha = X_0/(\pi R)$  and  $\beta = f_T/f_c$ , where  $2\pi R f_c = F/\zeta$ .

**7. Fluctuations of quasi-circular objects.** A long cylindrical vesicle of radius  $R_0$ , aligned along the  $z$ -axis, is subject to a tension  $\sigma \gg \kappa/R_0^2$ , where  $\kappa$  is the bending modulus. Thus, its energy is well-approximated by  $\sigma\mathcal{S}$ , where  $\mathcal{S}$  is the total surface area of the vesicle. Assuming that fluctuations in the radius preserve axisymmetry, so the fluctuating radius  $R(z)$  does not depend on the cylindrical polar angle, find the spectrum of thermal fluctuations as a function of the longitudinal wavevector  $q$ , at fixed enclosed volume of fluid. You may take  $R(z) = \rho_0 + u_q \sin qz$ , where  $\rho_0$  is to be determined by volume conservation. Explain the significance of your result for  $qR_0 < 1$ .

A circular inclusion of radius  $R_0$  in a lipid membrane consists of a distinct phase from the surrounding lipids, so there is a line tension  $\gamma$  between the two. Find the spectrum of thermal fluctuations in the radius, at fixed enclosed area, as above. Explain the significance of the result for the mode with  $qR_0 = 1$ .

**8. Fluctuations of elastic filaments.** An elastic filament with bending modulus  $A$  and length  $L$  has small-amplitude excursions  $h(x)$  from the  $x$ -axis, and is characterized by the bending energy

$$\mathcal{E} = \frac{1}{2} \int_0^L dx A h_{xx}^2 .$$

a) Show that if the boundary conditions on the filament ends are taken to be identical, then there are four distinct conditions that render the Euler-Lagrange operator self-adjoint. Explain how the terminology *free-free*, *clamped-clamped*, *hinged-hinged*, and *torqued-torqued* applies to these cases.

b) From general principles we know that the set of eigenfunctions of such an operator define a complete set of basis functions. Show that these can be written as

$$W^{(n)}(x) = A \cos(k^{(n)}x) + B \sin(k^{(n)}x) + D \cosh(k^{(n)}x) + E \sinh(k^{(n)}x) ,$$

and find the transcendental equation satisfied by  $k^{(n)}$  for the case of *clamped-clamped* boundary conditions. By a graphical construction or otherwise give approximate values for the infinite sequence of wave vectors  $k^{(n)}$ .

c) Use the principle of equipartition to find the variance of  $h(x)$ , using the expansion  $h(x) = \sum a_n W^{(n)}(x)$ .

d) Suppose the filament is now subject to a spatially-varying tension  $\sigma(x)$ , with  $\sigma(0) = \sigma(L) = 0$ , so that the energy functional is now

$$\mathcal{E} = \frac{1}{2} \int_0^L dx \{ A h_{xx}^2 + \sigma(x) h_x^2 \} .$$

Find the Euler-Lagrange equation for this functional, and show how the modal decomposition necessary to apply equipartition can still be carried through formally (i.e. without solving explicitly for the modes).