

Continuum Percolation and Duality with Hard-Particle Systems Across Dimensions

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Clustering and Percolation

● The study of **clustering behavior** of particles in condensed-phase systems is of importance in a wide variety of phenomena:

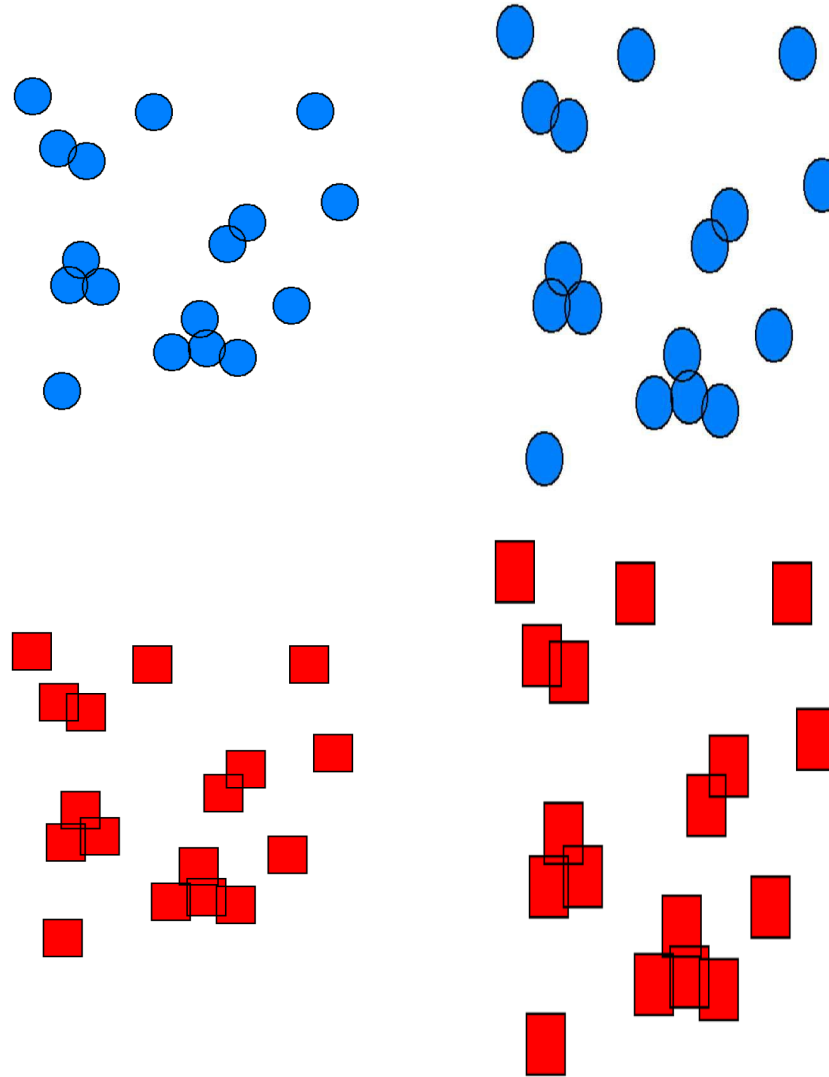
- nucleation
- condensation of gases
- gelation and polymerization
- chemical association
- structure of liquids
- metal-insulator transition in liquid metals
- conduction in dispersions
- aggregation of colloids
- flow in porous media
- spread of diseases
- wireless communication

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 - wireless communication
- **Cluster** \equiv a **connected** group of elements (e.g., sites or bonds in lattice or particles).
- Roughly speaking, as finite-sized clusters grow, the **percolation threshold** of the system, is the density at which a cluster **first spans** the system (**long-range connectivity**). In the **thermodynamic limit**, the percolation threshold is the point at which a cluster becomes **infinite** in size.
- **Percolation theory** provides a powerful means of understanding such **clustering phenomena**.

Overlapping Hyperspheres and Oriented Hypercubes

- **Prototypical continuum (off-lattice) percolation model:** Equal-sized overlapping (Poisson distributed) hyperparticles in \mathbb{R}^d .



S. Torquato, “Effect of dimensionality on the continuum percolation of overlapping hyperspheres and hypercubes,” *Journal of Chemical Physics*, 136, 054106 (2012).

Basic Definitions

- Consider equal-sized overlapping hyperspheres of diameter D in \mathbb{R}^d at **number density** ρ and define the **reduced density** η by

$$\eta = \rho v_1(D/2), \quad (1)$$

where $v_1(R)$ is the d -dimensional volume of a sphere of radius R given by

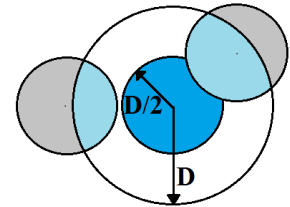
$$v_1(R) = \frac{\pi^{d/2} R^d}{\Gamma(1 + d/2)}. \quad (2)$$

- For hypercubes of edge length D , $v_1(D/2) = D^d$.
- Fraction of space covered** by the overlapping particles is

$$\phi = 1 - \exp(-\eta). \quad (3)$$

- Two spheres of radius $D/2$ are considered to be **connected if they overlap**. Define the indicator function for the **exclusion region** as

$$f(r) = \begin{cases} 0, & r > D, \\ 1, & r \leq D \end{cases} \quad (4)$$



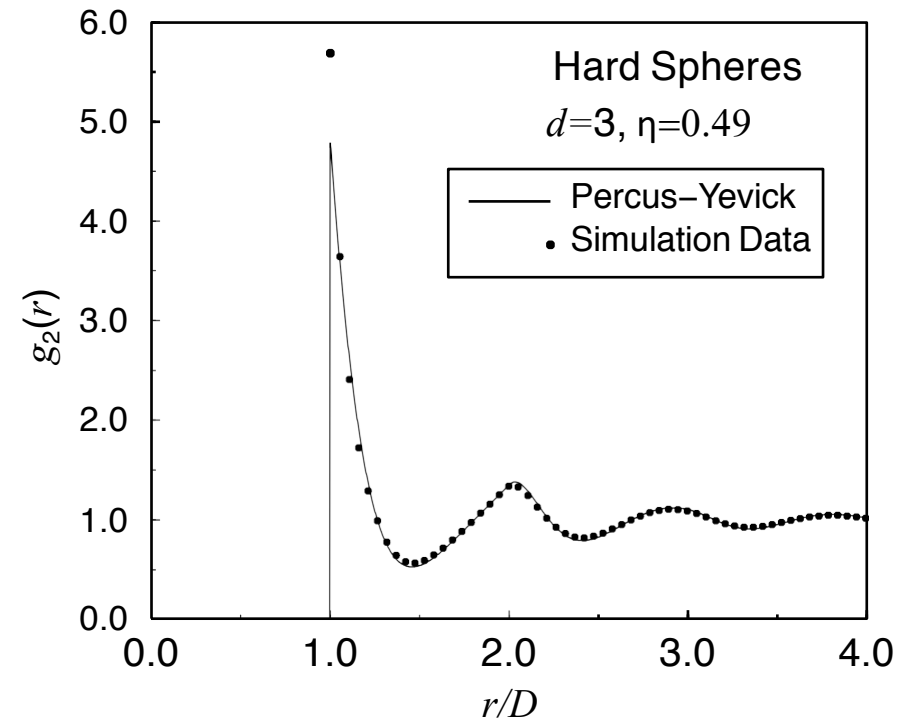
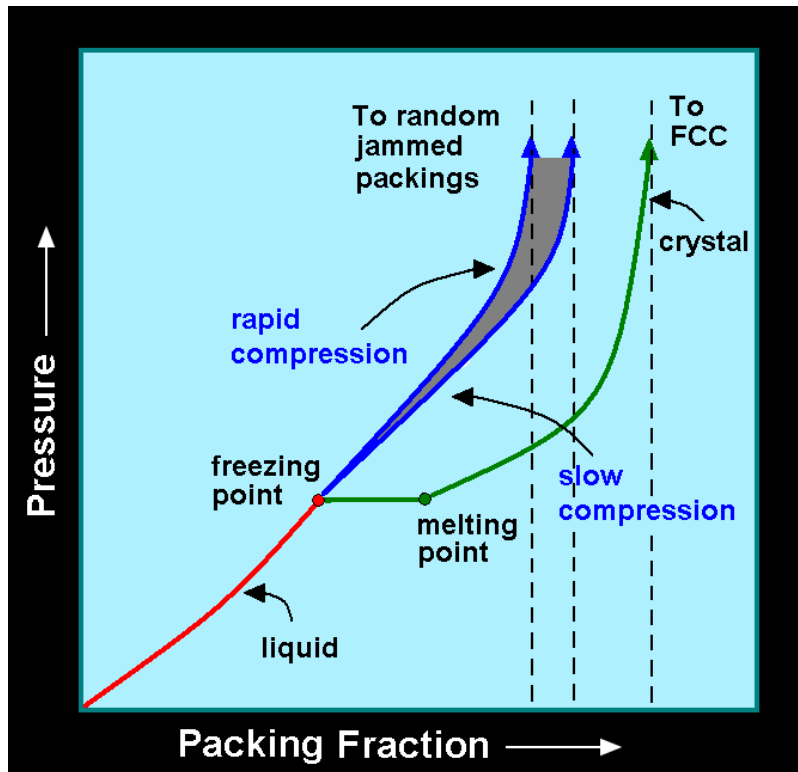
The volume of the exclusion region $v_1(D)$ is given by the volume integral of $f(r)$, i.e.,

$$v_1(D) = \int_{\mathbb{R}^d} f(r) dr = 2^d v_1(D/2). \quad (5)$$

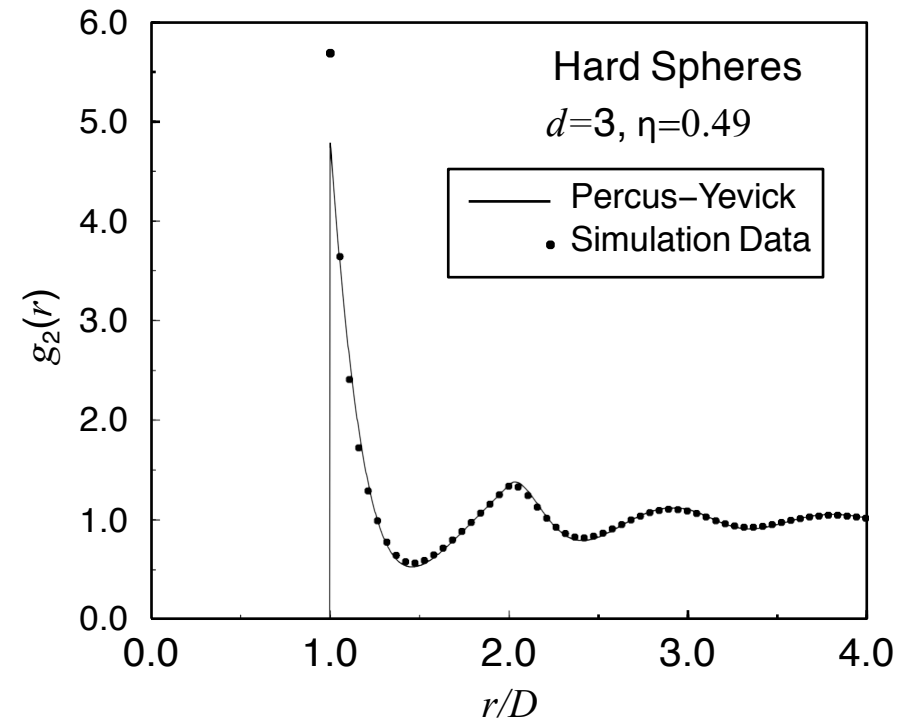
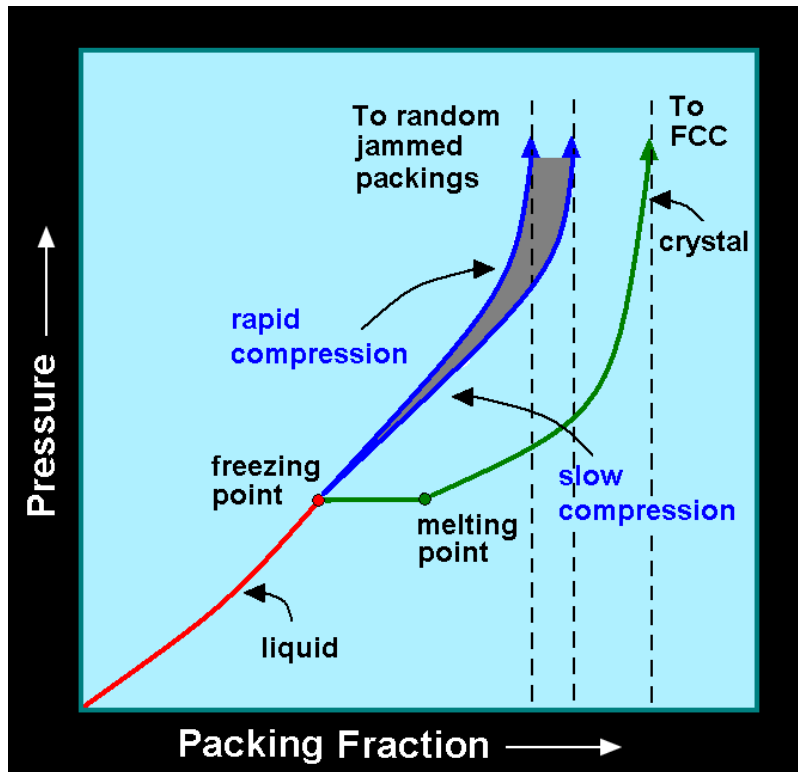
- Mean number of overlaps per sphere** N is given by

$$N = \rho v_1(D) = 2^d \eta. \quad (6)$$

3D Hard Spheres in Equilibrium



3D Hard Spheres in Equilibrium



Still Many Theoretical Conundrums

- Do not know **radius of convergence of virial expansion** for p .
- No rigorous proof there is a **first-order phase transition**.
- No rigorous proof that **FCC is the maximal density state**.
- Are **densest** packings in high d **disordered**?

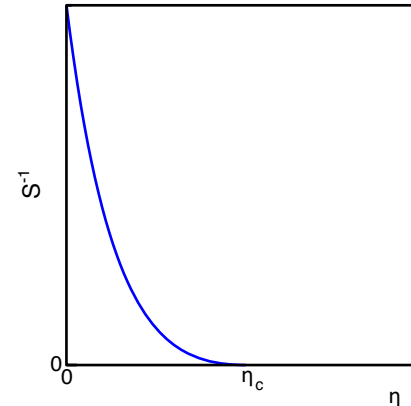
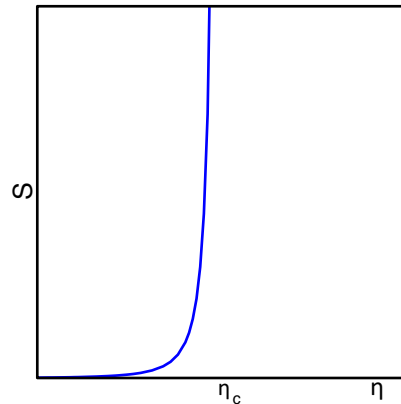
Definitions and Background

● The **pair-connectedness function** $P(r)$ is defined such that $\rho^2 P(r) dr_1 dr_2$ is the probability finding any pair of particles of the same cluster in the volume elements dr_1 and dr_2 centered on r_1 and r_2 , respectively, where $r = r_2 - r_1$.

● **Mean cluster number** S is the average number of particles in the cluster containing a randomly chosen particle:

$$S = 1 + \rho \int_{\mathbb{R}^d} P(r) dr. \quad (7)$$

● Since $P(r)$ becomes **long-ranged** at the **percolation threshold** η_c , it follows from (7) that S **diverges to infinity** as $\eta \rightarrow \eta_c^-$.



● It is believed that

$$S \propto (\eta_c - \eta)^{-\gamma}, \quad \eta \rightarrow \eta_c^- \quad (8)$$

where γ is a **universal exponent** for a large class of lattice and continuum percolation models in dimension d . For example, $\gamma = 43/18$ for $d = 2$ and $\gamma = 1.8$ for $d = 3$. For $d \geq 6$, γ takes its dimension-independent **mean-field** value: $\gamma = 1$.

Results

- Show **analytically** that the $[0, 1]$, $[1, 1]$ and $[2, 1]$ Padé approximants of low-density expansion of S are **upper bounds** on S for all d .
- These results lead to lower bounds on η_c , which become **progressively tighter** as d increases and **exact asymptotically** as $d \rightarrow \infty$, i.e.,

$$\eta_c \rightarrow \frac{1}{2^d}$$

- Analysis is aided by a remarkable **duality** between the **equilibrium hard-hypersphere (hypercube) fluid system** and the **continuum percolation model of overlapping hyperspheres (hypercubes)**.

topology \Leftrightarrow geometry

- Show as d increases, finite-sized clusters become more **ramified (branch-like)**.
- Analysis sheds light on the **radius of convergence** of density expansion for S and leads to an **analytical approximation** for η_c that applies across all d .
- **Low-dimensional** results encode **high-dimensional information**.
- Analytical estimates are used to assess previous **simulation results** for η_c up to **twenty dimensions**.
- Describe the extension of our results to the case of overlapping particles of **general anisotropic shape** in d dimensions with **arbitrary orientations**.

Ornstein-Zernike Formalism

Coniglio et al. (1977) derived the density expansion of $P(r)$ in terms of f : collection of diagrams having at least one unbroken path of f -bonds connecting root points 1 and 2, which can be divided into **direct** diagrams denoted by $C(r)$, **direct connectedness function**, and **indirect** diagrams:

$$P(r) = C(r) + \rho C(r) \otimes P(r),$$

where \otimes denotes a convolution integral. Taking the Fourier transform of (8) gives

$$\tilde{P}(k) = \frac{\tilde{C}(k)}{1 - \rho \tilde{C}(k)}.$$

Therefore,

$$S = 1 + \rho \tilde{P}(0) \quad \text{or} \quad S^{-1} = 1 - \rho \tilde{C}(0),$$

which gives the critical percolation density to be

$$\eta_c = v_1(D/2)[\tilde{C}(0)]^{-1} = v_1(D/2) \int_{\mathbb{R}^d} C(r) dr. \quad (9)$$

The density expansions of the mean cluster number and its inverse are respectively

$$S = 1 + \sum_{m=1}^{\infty} S_{m+1} \eta^m \quad (10)$$

$$S^{-1} = 1 - \rho \int_{\mathbb{R}^d} C(r) dr = 1 - \sum_{m=1}^{\infty} C_{m+1} \eta^m. \quad (11)$$

where

$$S_m = \sum_{j=2}^m C_j S_{m+1-j}, \quad (12)$$

Overlapping Hyperspheres and Oriented Hypercubes

$$C(r) = \sum_{n=2}^{\infty} \rho^{n-2} c_n(r). \quad (13)$$

The first three terms of this series expansion have the following diagrammatic representations:

$$c_2(r) = \text{Diagram of two white circles labeled 1 and 2 connected by a horizontal line.} \quad (14)$$

$$\rho c_3(r) = - \text{Diagram of a triangle with two white circles labeled 1 and 2 at the base and a black circle at the top vertex.} \quad (15)$$

$$\rho^2 c_4(r) = - \text{Diagram 1} + 2 \text{Diagram 2} + \frac{1}{2} \text{Diagram 3} - \frac{1}{2} \text{Diagram 4} + \text{Diagram 5} - \text{Diagram 6} \quad (16)$$

The diagrams for equation (16) are as follows:

- Diagram 1:** A square with two white circles labeled 1 and 2 at the bottom and two black circles at the top. The edges are the top, bottom, and left vertical lines.
- Diagram 2:** A square with two white circles labeled 1 and 2 at the bottom and two black circles at the top. The edges are the top, right vertical, and diagonal lines from the top-left to the bottom-right.
- Diagram 3:** A square with two white circles labeled 1 and 2 at the bottom and two black circles at the top. The edges are the top, right vertical, and diagonal lines from the top-right to the bottom-left.
- Diagram 4:** A square with two white circles labeled 1 and 2 at the bottom and two black circles at the top. The edges are the two vertical lines and the two diagonal lines.
- Diagram 5:** A square with two white circles labeled 1 and 2 at the bottom and two black circles at the top. The edges are the top, left vertical, and diagonal lines from the top-right to the bottom-left.
- Diagram 6:** A square with two white circles labeled 1 and 2 at the bottom and two black circles at the top. The edges are the top, left vertical, and diagonal lines from the top-left to the bottom-right.

Dimer, Trimer and Tetramer Statistics

- **Dimer** and **trimer** contributions, are respectively given by

$$C_2 = \frac{1}{v_1(D/2)} \int_{R^d} f(r) dr = \frac{2B_2}{v_1(D/2)} = 2^d,$$

$$C_3 = - \frac{1}{v_1^2(D/2)} \int_{R^d} f(r) v_2^{int}(r; D) dr = - \frac{3 \cdot B_3}{v_1(D/2)^2},$$

where

$$v_2^{int}(r; D) = f(r) \otimes f(r)$$

is the **intersection volume of two exclusion regions** whose centroids are separated by the displacement vector r , which is known **analytically** for any d .

- The **virial coefficient** B_m is defined via the equation for the pressure p of a **hard-particle system** at number density ρ and temperature T , i.e.,

$$\frac{p}{\rho k_B T} = 1 + \sum_{m=1}^{\infty} B_{m+1} \rho^m.$$

- The **tetramer** contribution to the series expansion for $C(r)$:

$$C_4 = -\frac{3}{2} C_4^A + \frac{7}{2} C_4^B - C_4^C,$$

B_4 for corresponding **hard-particle system** is also obtained from the sum of the diagrams corresponding to C_4^A , C_4^B and C_4^C but with weights $-3/8$, $3/4$ and $-1/8$.

Trimer Statistics

- $|C_3|/C_2^2$ is the probability that the pair of particles 2 and 3 are connected to one another given that particles 2 and 3 are each connected to particle 1.
- This **conditional probability** can be evaluated exactly as a function of dimension for both overlapping hyperspheres and overlapping oriented hypercubes. Can show that this probability vanishes as d becomes large, implying not only that trimers become **more ramified or “branch-like”** but all larger n -mers (e.g., tetramers, etc.) when $n \ll d$.
- For overlapping **hyperspheres**,

$$C_3 = - \frac{3 \cdot 2^{d-1} v_2^{int}(D; D)}{v_1(D/2)}. \quad (17)$$

For large d , the leading-order asymptotic result is given by

$$\frac{|C_3|}{C_2^2} \sim \frac{27}{2\pi d} \ll \frac{3}{4} \ll 1. \quad (18)$$

- For overlapping **oriented hypercubes**,

$$\frac{|C_3|}{C_2^2} = \frac{3}{4} \ll 1 \quad (19)$$

Table 1: Trimer Statistics for Overlapping Hyperspheres and Oriented Hypercubes

d	$ C_3 /C_2^2$ <i>sphere</i>	$ C_3 /C_2^2$ <i>cube</i>
1	$\frac{3}{4}\sqrt{3} = 0.7500000000 \dots$	$\frac{3}{4} = 0.7500000000 \dots$
2	$1 - \frac{3\sqrt{3}}{4\pi} = 0.5865033288 \dots$	$\left(\frac{3}{4}\right)^2 = 0.5625000000 \dots$
3	$\frac{15}{32}\sqrt{3} = 0.4687500000 \dots$	$\left(\frac{3}{4}\right)^3 = 0.4218750000 \dots$
4	$1 - \frac{9\sqrt{3}}{9\pi} = 0.3797549926 \dots$	$\left(\frac{3}{4}\right)^4 = 0.3164062500 \dots$
5	$\frac{159}{512}\sqrt{3} = 0.3105468750 \dots$	$\left(\frac{3}{4}\right)^5 = 0.2373046875 \dots$
6	$1 - \frac{27\sqrt{3}}{20\pi} = 0.2557059910 \dots$	$\left(\frac{3}{4}\right)^6 = 0.1779785156 \dots$
7	$\frac{867}{4096}\sqrt{3} = 0.2116699219 \dots$	$\left(\frac{3}{4}\right)^7 = 0.1334838867 \dots$
8	$1 - \frac{837\sqrt{3}}{560\pi} = 0.1759602045 \dots$	$\left(\frac{3}{4}\right)^8 = 0.1001129150 \dots$
9	$\frac{19239}{131072}\sqrt{3} = 0.1467819214 \dots$	$\left(\frac{3}{4}\right)^9 = 0.07508468628 \dots$
10	$1 - \frac{891\sqrt{3}}{560\pi} = 0.1227963465 \dots$	$\left(\frac{3}{4}\right)^{10} = 0.05631351471 \dots$
11	$\frac{107985}{1048576}\sqrt{3} = 0.1029825211 \dots$	$\left(\frac{3}{4}\right)^{11} = 0.04223513603 \dots$

Table 2: Tetramer Statistics for Overlapping Hyperspheres and Oriented Hypercubes

d	C_4/C_2^3 <i>sphere</i>	C_4/C_2^3 <i>cube</i>
1	0.5416666667	$\frac{13}{24} = 0.5416666667$
2	0.311070376	$\frac{79}{288} = 0.2743055556$
3	0.1823550119	$\frac{433}{3456} = 0.1252893519$
4	0.1070948900	$\frac{1927}{41472} = 0.04646508488$
5	0.06210757652	$\frac{3793}{497664} = 0.007621608153$
6	0.0349893970	$-\frac{56201}{5971968} = -0.009410800594$
7	0.01866770530	$-\frac{1086527}{71663616} = -0.01516148725$
8	0.008950017	$-\frac{13337273}{859963392} = -0.01550911716$
9	0.003289929140	$-\frac{34033327}{10319560704} = -0.01359876947$
10	0.000117541	$-\frac{1364831081}{123834728448} = -0.01102139196$
11	-0.001543006376	$-\frac{12854110887}{1048576} = -0.006371786923$

Exact High- d Asymptotics for Percolation Behavior

- Clearly, threshold η_c for either overlapping hyperspheres or hypercubes must tend to zero as d tends to infinity.
- Show that in sufficiently high dimensions, the threshold η_c has the following exact asymptotic expansion:

$$\eta_c = \frac{1}{2^d} - \frac{C_3}{2^{3d}} - \frac{C_4}{2^{4d}} + O\left(\frac{C_3^2}{2^{5d}}\right), \quad d \gg 1. \quad (20)$$

- Thus, the corresponding asymptotic expansion for mean number of overlaps per particle is given by

$$N_c = 1 - \frac{C_3}{2^{2d}} - \frac{C_4}{2^{3d}} + O\left(\frac{C_3^2}{2^{4d}}\right), \quad d \gg 1. \quad (21)$$

- Hence, in the infinite-dimensional limit, we exactly have

$$\eta_c \sim \frac{1}{2^d}, \quad d \rightarrow \infty \quad (22)$$

and

$$N_c \sim 1, \quad d \rightarrow \infty, \quad (23)$$

Duality Relation

- First, recall the Ornstein-Zernike (OZ) relation for a general one-component many-particle (not necessarily hard-particle) **equilibrium** system at number density ρ :

$$h(r) = c(r) + \rho c(r) \otimes h(r) \quad [P(r) = C(r) + \rho C(r) \otimes P(r)]$$

where $h(r) = g_2(r) - 1$ is **total pair correlation function** and $c(r)$ is **direct correlation function**.

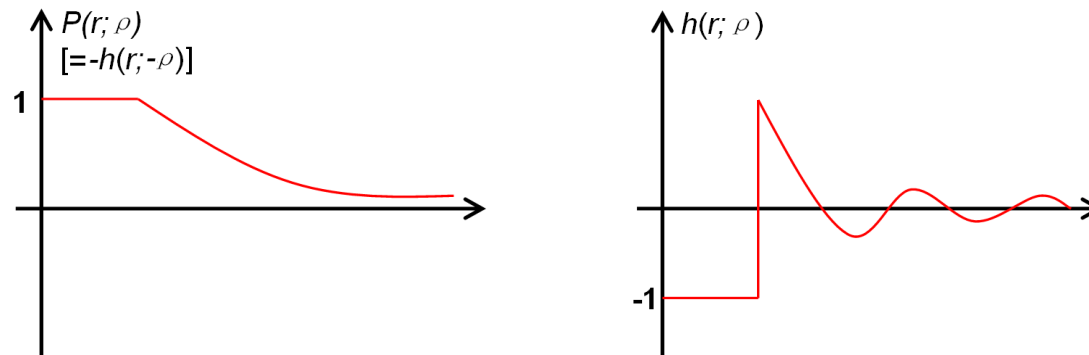
- The “compressibility relation” for general equilibrium systems in at number density ρ :

$$\rho k_B T \kappa_T = 1 + \rho \int_{\mathbb{R}^d} h(r) dr \quad \gg \quad S = 1 + \rho \int_{\mathbb{R}^d} P(r) dr ,$$

where k_B is Boltzmann’s constant and $\kappa_T \equiv \frac{1}{\rho} \frac{\partial \rho}{\partial p}_T$ is the isothermal compressibility.

- Pair connectedness function $P(r)$ for **overlapping hyperspheres** is **exactly** related to the total correlation function $h(r)$ for **equilibrium hard-hypersphere fluid** in high dimensions via

$$P(r; \rho) = -h(r; -\rho)$$



- This duality relation is **exact** for $d = 1$ and a **good approximation** for any finite d and $\eta \leq \eta_c$.
- This mapping is exact in the **Percus-Yevick** approximation for OZ equation.

Decorrelation With Increasing Dimension

● Decorrelation Principle:

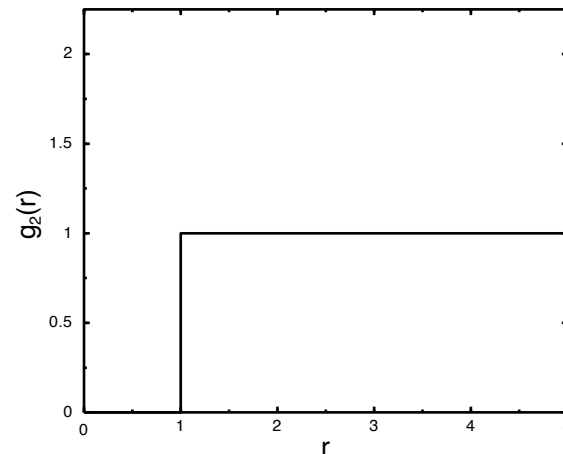
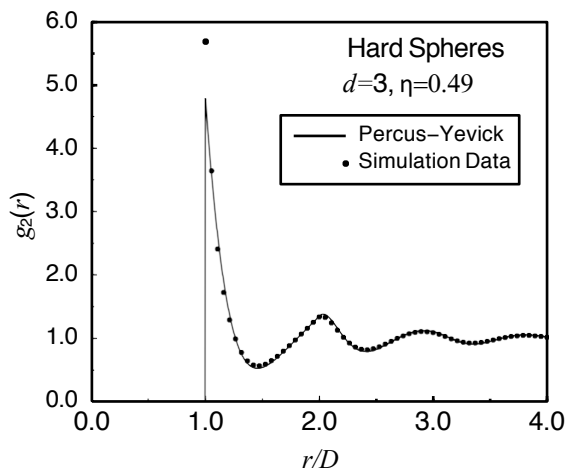
1. **Unconstrained** pair correlations in disordered many-particle systems that may be present in low dimensions **vanish asymptotically in high dimensions**;
2. and g_n for any $n \geq 3$ can be inferred entirely (up to some small error) from a knowledge of the number density ρ and the pair correlation function $g_2(r)$.

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● Therefore, the **freezing-point** $g_2(r)$ as $d \rightarrow \infty$ tends to the **step function**. Can show associated packing fraction $\varphi = 1/2^d$.



Padé Approximants and Lower Bounds on η_c

- Was empirically observed that $[0, 1]$, $[1, 1]$ and $[2, 1]$ Padé approximants of S provided lower bounds on η_c for $d = 2$ and $d = 3$ (Quintanilla & Torquato, 1996).
- Can prove $[0, 1]$ approximant is a lower bound on η_c and that $[1, 1]$ and $[2, 1]$ approximants are lower bounds η_c for sufficiently small η in any d and for sufficiently large d for $\eta < \eta_0$.
- Easy to show that all $[n, 1]$ Padé approximants are lower bounds on η_c for $d = 1$.
- Consider $[0, 1]$ approximant.** Given and Stell (1990) derived the upper bound on $P(r)$:

$$P(r) \leq f(r) + \rho[1 - f(r)][f(r) \otimes P(r)].$$

Note that since $[1 - f(r)] \leq 1$, we also have the weaker upper bound

$$P(r) \leq f(r) + \rho f(r) \otimes P(r). \quad (24)$$

Taking the volume integral of (24) and using the definition (7) for the mean cluster number S yields the following upper bound on the latter:

$$S \leq \frac{1}{1 - S_2 \eta}.$$

Now since this has a pole at $\eta = S_2^{-1}$, implies the following **new lower bounds** on η_c and N_c :

$$\eta_c \geq \frac{1}{S_2} = \frac{1}{2^d}, \quad N_c \equiv 2^d \eta_c \geq 1.$$

- These bounds apply to any system of overlapping identical oriented d -dimensional **convex particles that possess central symmetry**.

Padé Approximants and Lower Bounds on η_c

● [1, 1] Padé approximant of S is given by

$$S \leq S_{[1,1]} = \frac{1 + \frac{S_3}{2^d} \eta}{1 - \frac{S_3}{2^d} \eta}, \quad \text{for } 0 \leq \eta \leq \eta_0^{(1)}, \quad (25)$$

provides the following lower bound on η_c for all d :

$$\eta_c \geq \eta_0^{(1)} = \frac{1}{2^d \left(1 + \frac{C_3}{2^{2d}} \right)}. \quad (26)$$

● [2, 1] Padé approximant of S is given by

$$S \leq S_{[2,1]} = \frac{1 + \frac{S_4}{2^d} \eta + \frac{S_3}{2^d} \eta^2}{1 - \frac{S_4}{2^d} \eta}, \quad \text{for } 0 \leq \eta \leq \eta_0^{(2)}, \quad (27)$$

provides the following lower bound on η_c for all d :

$$\eta_c \geq \eta_0^{(2)} = \frac{1 + \frac{C_3}{2^{2d}}}{2^d \left(1 + \frac{2C_3}{2^{2d}} + \frac{C_4}{2^{3d}} \right)}. \quad (28)$$

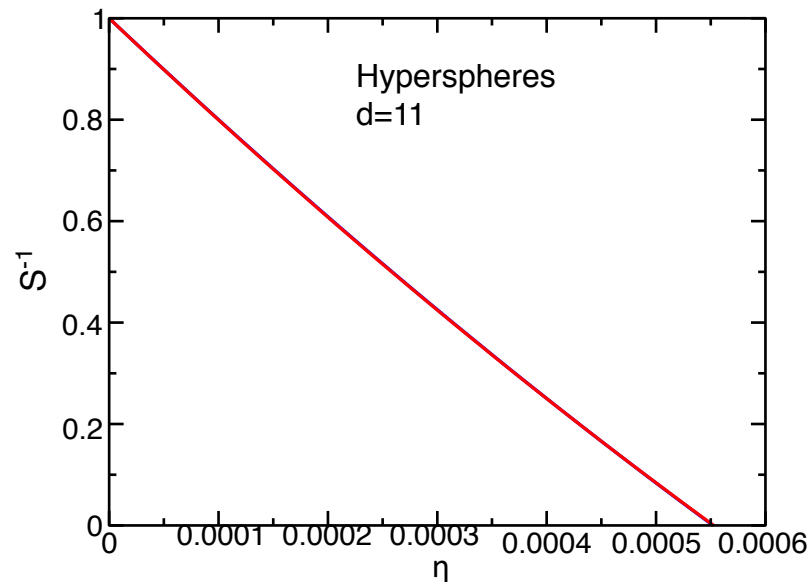
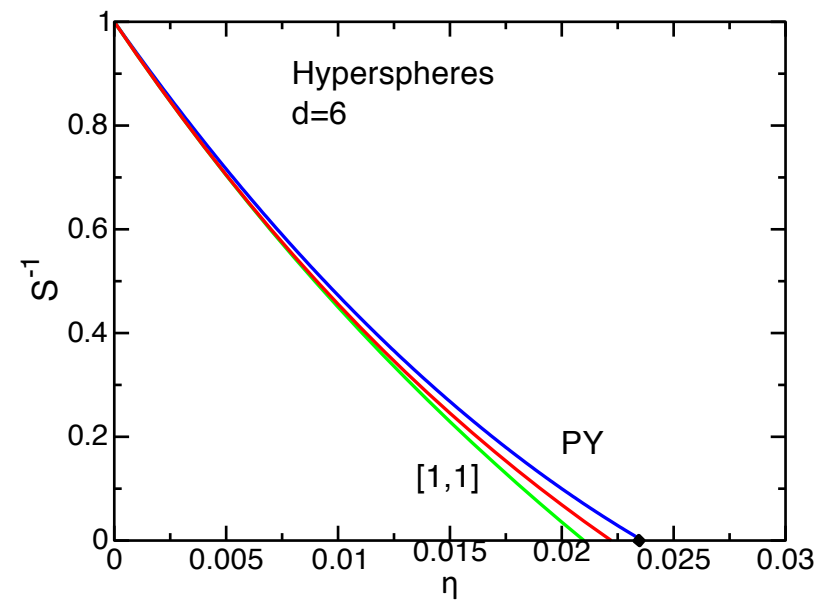
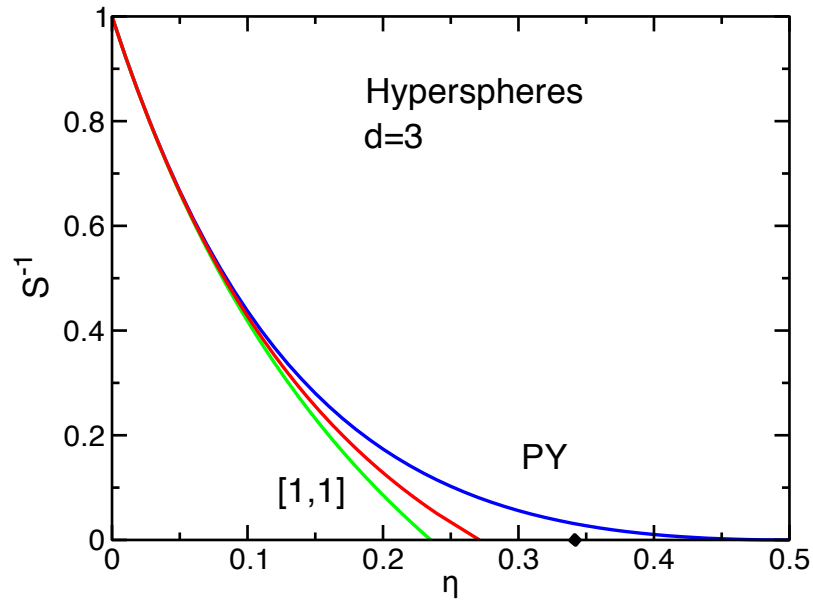
This becomes **asymptotically exact** in high d , and provides a **very good estimate** of η_c , even in **low dimensions**!

Table 3: Results for Overlapping Hyperspheres. Simulation data due to Krüger (2003)

d	η_c^{PU}	η_c	η_c^L from $[2, 1]$	η_c^L from $[1, 1]$	η_c^L from $[0, 1]$
2		1.1282	0.7487424583...	0.604599...	0.250000...
3	0.500000...	0.3418	0.2712064151...	0.235294...	0.125000...
4	0.138093...	0.1300	0.1115276079...	0.100766...	0.062500...
5	0.0546701...	0.0543	0.04885427359...	0.0453257...	0.0312500...
6	0.0236116...	0.02346	0.02221179439...	0.0209930...	0.0156250...
7	0.0106853...	0.0105	0.01034527214...	0.00991018...	0.00781250...
8	0.00497795...	0.00481	0.004899178686...	0.00474036...	0.00390625...
9	0.00236383...	0.00227	0.002348006636...	0.00228912...	0.00195312...
10	0.00113725...	0.00106	0.001135342587...	0.00111326...	0.000976562...
11	0.000552172...	0.000505	0.0005526829831...	0.000544338...	0.000488281...

- Simulation data begins to **violate** best lower bound at $d = 8$
- Wagner, Balberg & Klein (2006) **incorrectly** found that $N_c = 2^d \eta_c$ is a **nonmonotonic function of d** and **incorrectly** concluded that hyperspheres have **lower thresholds** than hypercubes in higher dimensions ($d \geq 8$).
- These numerical threshold estimates were **refined** in a follow-up article: [Torquato & Jiao, J. Chem. Phys. \(2012\)](#).

Overlapping Hyperspheres and Oriented Hypercubes



Qualitatively similar results were obtained for hypercubes.

Extension to d -dimensional Hyperparticles of General Convex Shape

- For overlapping hyperparticles of **general anisotropic shape** of volume V_1 with specified orientational PDF $p(\omega)$ in d dimensions, the simplest lower bounds on η_c and N_c generalize as follows:

$$\eta_c \geq \frac{V_1}{V_{\text{ex}}}, \quad (29)$$

$$N_c \equiv \eta_c \frac{V_{\text{ex}}}{V_1} \geq 1,$$

where

$$V_{\text{ex}} = \int_{R^d} f(r, \omega) p(\omega) dr d\omega.$$

- Exclusion volumes are known for some **convex nonspherical shapes** that are **randomly oriented** in two and three dimensions (Onsager 1948; Kihara 1953; Boublik 1975).
- Evaluated lower bound for a variety of **randomly oriented nonspherical** particles in **two** and **three** dimensions.
- Showed that the lower bound is relatively tight and improves in **accuracy** in any fixed d as the particle shape becomes **more anisotropic**.

Effect of Dimensionality on η_c for Nonspherical Hyperparticles

Torquato and Jiao, Phys. Rev. E, 2013

Exclusion-Volume Formula in R^d

- Have derived a **general** formula for V_{ex} for **randomly oriented** convex hyperparticle in any d :

$$V_{\text{ex}} = 2V_1 + \frac{2(2^{d-1} - 1)}{d} S_1 \bar{R},$$

where S_1 is the d -dimensional **surface area** of the particle and \bar{R} is its **radius of mean curvature**. Recovers well-known special cases for $d = 2$ and $d = 3$.

Effect of Dimensionality on η_c for Nonspherical Hyperparticles

Torquato and Jiao, Phys. Rev. E, 2013

Exclusion-Volume Formula in R^d

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An Isoperimetric Inequality

Theorem: Among all convex hyperparticles of **nonzero volume**, the **hypersphere** possesses the **smallest** scaled exclusion volume $V_{\text{ex}}/V_1 = 2^d$.

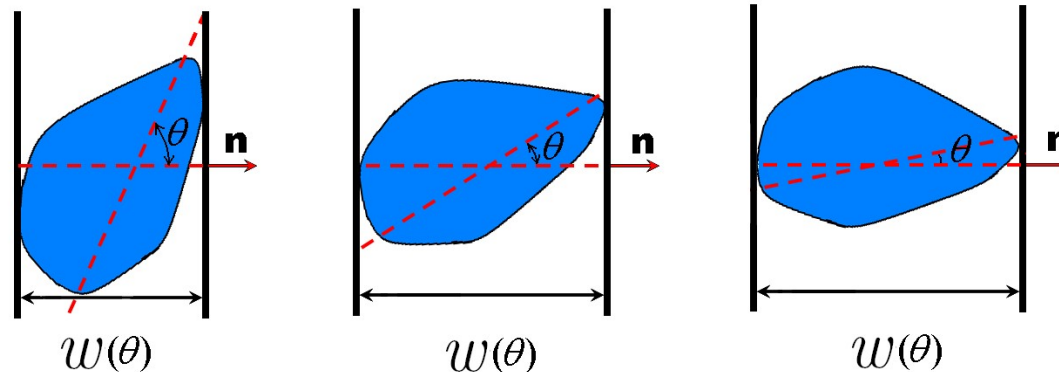
- This theorem together with exclusion-volume formula leads to the following inequality involving S_1 , \bar{R} and V_1 :

$$S_1 \bar{R} \geq dV_1, \quad (30)$$

where the equality holds for hyperspheres only. This is a special type of **isoperimetric inequality**.

Radius of Mean Curvature (Mean Width)

- Consider any convex body K in d -dimensional Euclidean space \mathbb{R}^d to be **trapped** entirely between two impenetrable **parallel** **$(d - 1)$ -dimensional hyperplanes** that are orthogonal to a unit vector \mathbf{n} in \mathbb{R}^d . The “**width**” of a body $w(\mathbf{n})$ in the direction \mathbf{n} is the distance between the closest pair of such parallel hyperplanes.
- The **mean width** \bar{w} is the average of the width $w(\mathbf{n})$ such that \mathbf{n} is uniformly distributed over the unit sphere $S^{d-1} \in \mathbb{R}^d$.



- The **radius of mean curvature** \bar{R} of a convex body is trivially related to its **mean width** \bar{w} via

$$\frac{\bar{R}}{\bar{w}} = \frac{1}{2} \quad (31)$$

Steiner Formula

- The famous **Steiner formula** expresses the volume V_Q of the **parallel body** in \mathbb{R}^d at distance Q as a polynomial in Q and in terms of geometrical characteristics of the convex body K , i.e.,

$$V_Q = \sum_{k=0}^d W_k Q^k, \quad (32)$$

where W_k are trivially related to the **quermassintegrals** or **Minkowski functionals**. Of particular interest is the **lineal** characteristic, i.e., the $(d - 1)$ th coefficient:

$$W_{d-1} = \Omega(d) \bar{R}, \quad (33)$$

where \bar{R} is the **radius of mean curvature** and

$$\Omega(d) = \frac{d\pi^{d/2}}{\Gamma(1 + d/2)} \quad (34)$$

is the total solid angle contained in d -dimensional sphere.

Steiner Formula

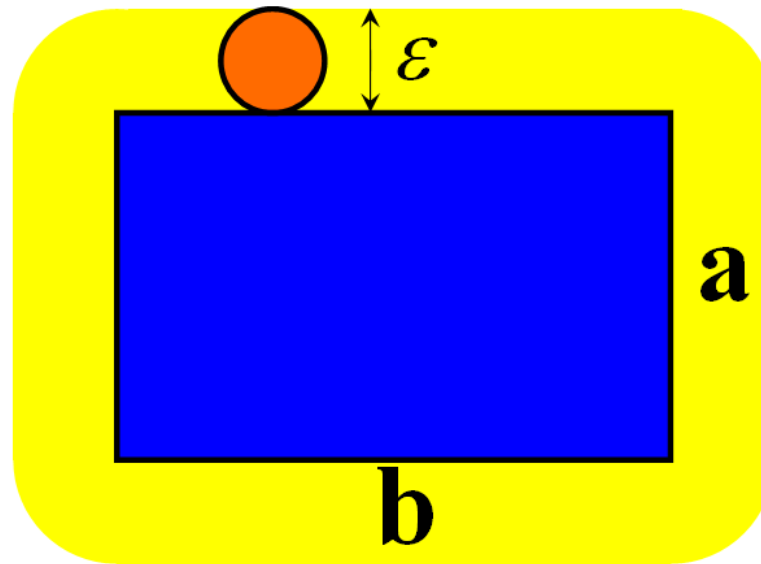


Figure 1: Parallel body for a rectangle.

- For a 3-cube of side length a , the **volume of the parallel body**

$$V_Q = V_1 + S_1 Q + 3a\pi Q^2 + \frac{4\pi}{3} Q^3$$

and hence **radius of mean curvature** is

$$\bar{R} = \frac{3}{4}a$$

Analytical Expressions for Exclusion Volumes in \mathbb{R}^d

- We have analytically derived formulas for the exclusion volumes for a variety of nonspherical convex bodies in 2, 3 and arbitrary dimensions d .
 - Platonic solids, spherocylinders, and parallelepipeds in \mathbb{R}^3
 - d -cube (**hypercube**)
 - r . ectangular parallelepiped (**hyperrectangular parallelepiped**)
 - s . pherocylinder (**hyperspherocylinder**)
 - regular d -crosspolytope (**hyperoctahedron** or orthoplex)
 - A regular d -simplex (**hypertetrahedron**)
- Note that the hypercube, hyperoctahedron and hypertetrahedron are the only **regular polytopes** for $d \geq 5$.

Exclusion Volume for Platonic Solids

Table 4: The numerical values of the dimensionless exclusion volumes v_{ex}/V_1 of 3D regular polyhedra and sphere.

K	v_{ex}/V_1
Tetrahedron	$\frac{3}{4\pi} \cos^{-1}(-\frac{1}{3}) = 15.40743\dots$
Cube	11
Octahedron	$\frac{3}{2\pi} \cos^{-1}(\frac{1}{3}) = 10.63797\dots$
Dodecahedron	$\frac{30}{8\pi} \cos^{-1}(\frac{\sqrt{5}-1}{4}) = 9.12101\dots$
Icosahedron	$\frac{30}{8\pi} \cos^{-1}(\frac{\sqrt{5}-3}{4}) = 8.91526\dots$
Sphere	8

Exclusion Volume for Regular Polytopes in \mathbb{R}^d

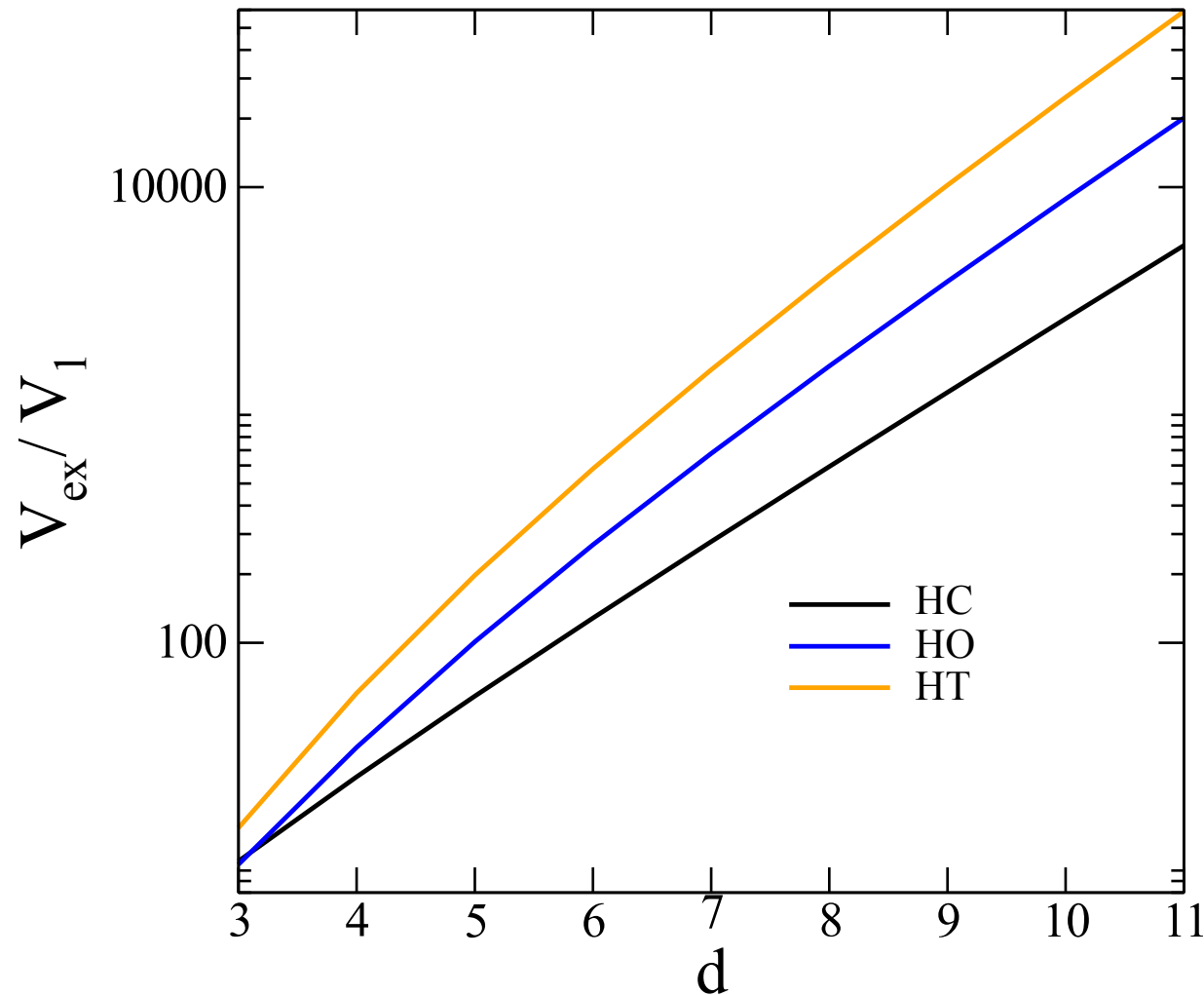


Figure 2: The dimensionless exclusion volume V_{ex}/V_1 versus dimension d for the three convex regular polytopes: **hypercube, hyperoctahedron and hypertetrahedron**.

Conjecture for Maximum-Threshold Convex Body

- Recall that the dimensionless exclusion volume v_{ex}/v_1 , among all convex bodies in \mathbb{R}^d with a nonzero d -dimensional volume, is minimized for hyperspheres. Also, threshold η_c of a d -dimensional hypersphere exactly tends to $v_1/v_{\text{ex}} = 2^{-d}$ in the high-dimensional limit.

- These properties together with the principle that low- d percolation properties encode high- d information, leads us to the following conjecture:

Conjecture: The percolation threshold η_c among all systems of overlapping randomly oriented convex hyperparticles in \mathbb{R}^d having nonzero volume is maximized by that for hyperspheres, i.e.,

$$(\eta_c)_S \geq \eta_c, \quad (35)$$

where $(\eta_c)_S$ is the threshold of overlapping hyperspheres.

- Similar reasoning also suggests that the dimensionless exclusion volume $v_{\text{ex}}/v_{\text{eff}}$ associated with a convex $(d - 1)$ -dimensional **hyperplate** in \mathbb{R}^d is minimized by the $(d - 1)$ -dimensional hypersphere, which consequently would have the **highest** percolation threshold among all convex hyperplates.

Accurate Scaling Relation for η_c for Nonspherical Convex Hyperpartic

- Guided by the high-dimensional behavior of η_c , the aforementioned conjecture for hyperspheres and the functional form of the lower bound $\eta_c \geq v_1/v_{\text{ex}}$, we propose the following scaling relation for the threshold η_c of **overlapping nonspherical convex hyperparticles of arbitrary shape and orientational distribution that possess nonzero volumes for any dimension d** :

$$\begin{aligned}\eta_c &\approx \left(\frac{v_{\text{ex}}}{v_1} \right)_S \left(\frac{v_1}{v_{\text{ex}}} \right) (\eta_c)_S \\ &= 2^d \left(\frac{v_1}{v_{\text{ex}}} \right) (\eta_c)_S,\end{aligned}\quad (36)$$

where $(\eta_c)_S$ is the threshold for a hypersphere system.

- The scaling relation (36) is also an **upper bound** on η_c , i.e.,

$$\eta_c \geq 2^d \left(\frac{v_1}{v_{\text{ex}}} \right) (\eta_c)_S. \quad (37)$$

- For a **zero-volume convex $(d - 1)$ -dimensional hyperplate in \mathbb{R}^d** , reference system is $(d - 1)$ -dimensional hypersphere of characteristic radius r with effective volume v_{eff} , yielding the scaling relation

$$\eta_c \approx 2^d \left(\frac{v_{\text{eff}}}{v_{\text{ex}}} \right) (\eta_c)_{SHP}, \quad (38)$$

where $(\eta_c)_{SHP}$ is the threshold for a $(d - 1)$ -dimensional hypersphere.

Scaling Relation: Three Dimensions

Table 5: Percolation threshold η_c of certain overlapping convex particles K with random orientations in R^3 predicted from scaling relation and the associated threshold values η_c^* for regular polyhedra (obtained from our numerical simulations) and spheroids.

K	η_c^*	η_c
Sphere	0.3418	
Tetrahedron	0.1701	0.1774
Icosahedron	0.3030	0.3079
Decahedron	0.2949	0.2998
Octahedron	0.2514	0.2578
Cube	0.2443	0.2485
Oblate spheroid $a = c = 100b$	0.01255	0.01154
Oblate spheroid $a = c = 10b$	0.1118	0.104
Oblate spheroid $a = c = 2b$	0.3050	0.3022
Prolate spheroid $a = c = b/2$	0.3035	0.3022
Prolate spheroid $a = c = b/10$	0.09105	0.104
Prolate spheroid $a = c = b/100$	0.006973	0.01154
Parallelepiped $a_2 = a_3 = 2a_1$		0.2278
Cylinder $h = 2a$		0.4669
Spherocylinder $h = 2a$		0.2972

Scaling Relation: Plates in \mathbb{R}^3

Table 6: Percolation threshold η_c of certain overlapping convex plates K with random orientations in \mathbb{R}^3 predicted from scaling relation.

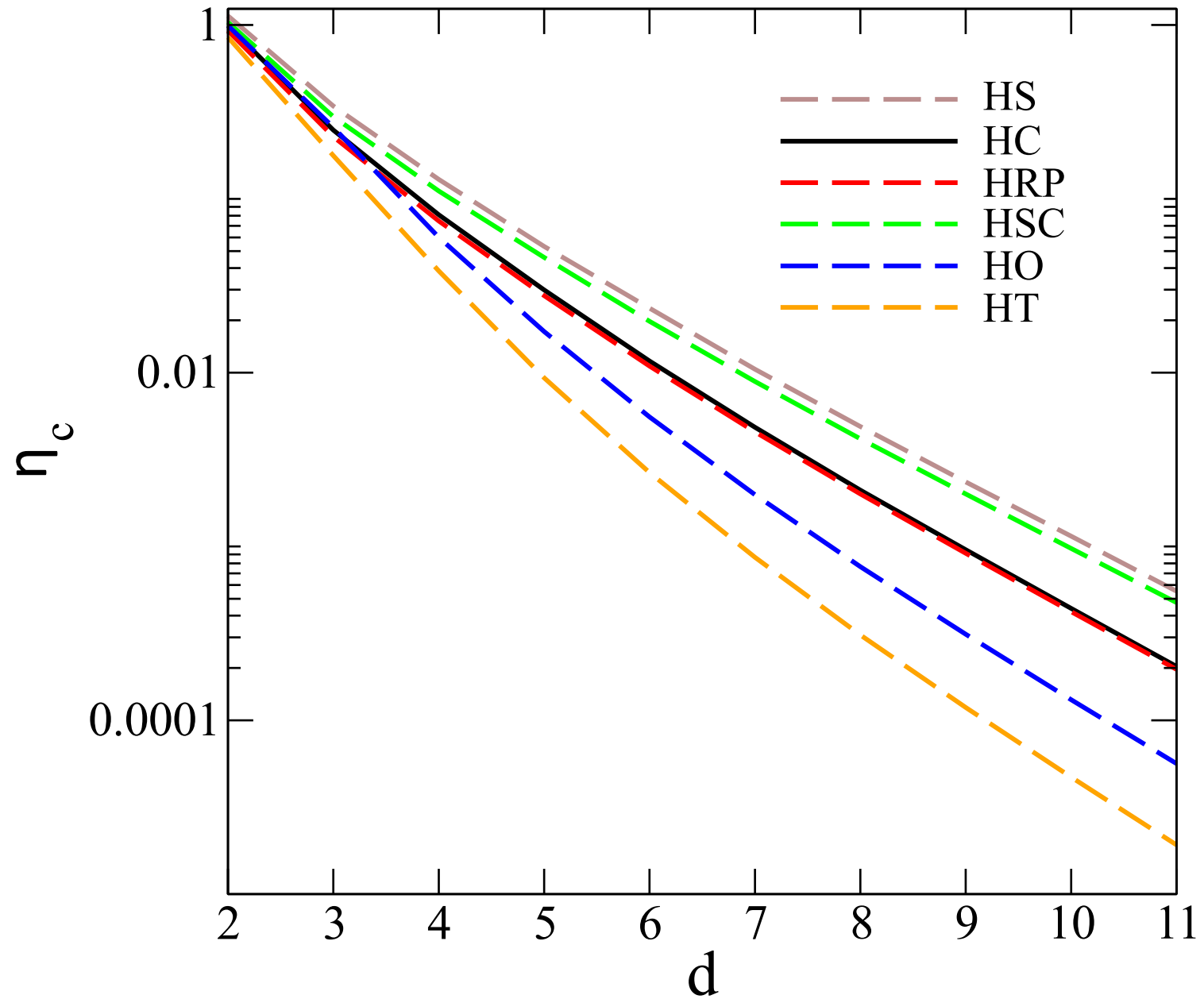
K	η_c^*	η_c
Circular disk	0.9614	
Square plate	0.8647	0.8520
Triangular plate	0.7295	0.7475
Elliptical plate $b = 3a$	0.735	0.7469
Rectangular plate $a_2 = 2a_1$		1.0987

Scaling Relation: Hyperparticle in Dimensions Four Through Eleven

Table 7: Percolation threshold η_c of certain d -dimensional randomly overlapping hyperparticles predicted from the scaling relation for $4 \leq d \leq 11$, including hypercubes (HC), hyperrectangular parallelepiped (HRP) of aspect ratio 2 (i.e., $a_1 = 2a$ and $a_i = a$ for $i = 2, \dots, d$), hyperspherocylinder (HSC) of aspect ratio 2 (i.e., $h = 2a$), hyperoctahedra (HO) and hypertetrahedra (HT).

Dimension	HC	HRP	HSC	HO	HT
$d = 4$	8.097×10^{-2}	7.452×10^{-2}	1.109×10^{-1}	6.009×10^{-2}	3.47
$d = 5$	2.990×10^{-2}	2.775×10^{-2}	4.599×10^{-2}	1.724×10^{-2}	8.80
$d = 6$	1.167×10^{-2}	1.092×10^{-2}	1.975×10^{-2}	5.560×10^{-3}	2.58
$d = 7$	4.846×10^{-3}	4.568×10^{-3}	8.899×10^{-3}	1.986×10^{-3}	8.51
$d = 8$	2.116×10^{-3}	2.006×10^{-3}	4.167×10^{-3}	7.659×10^{-4}	3.07
$d = 9$	9.584×10^{-4}	9.133×10^{-4}	2.007×10^{-3}	3.129×10^{-4}	1.18
$d = 10$	4.404×10^{-4}	4.214×10^{-4}	9.746×10^{-4}	1.314×10^{-4}	4.69
$d = 11$	2.044×10^{-4}	1.963×10^{-4}	4.754×10^{-4}	5.632×10^{-5}	1.91

Scaling Relation: Hyperparticles in Dimensions 4 Through 11



Scaling Relation: Hyperplates for Dimensions 4 Through 11

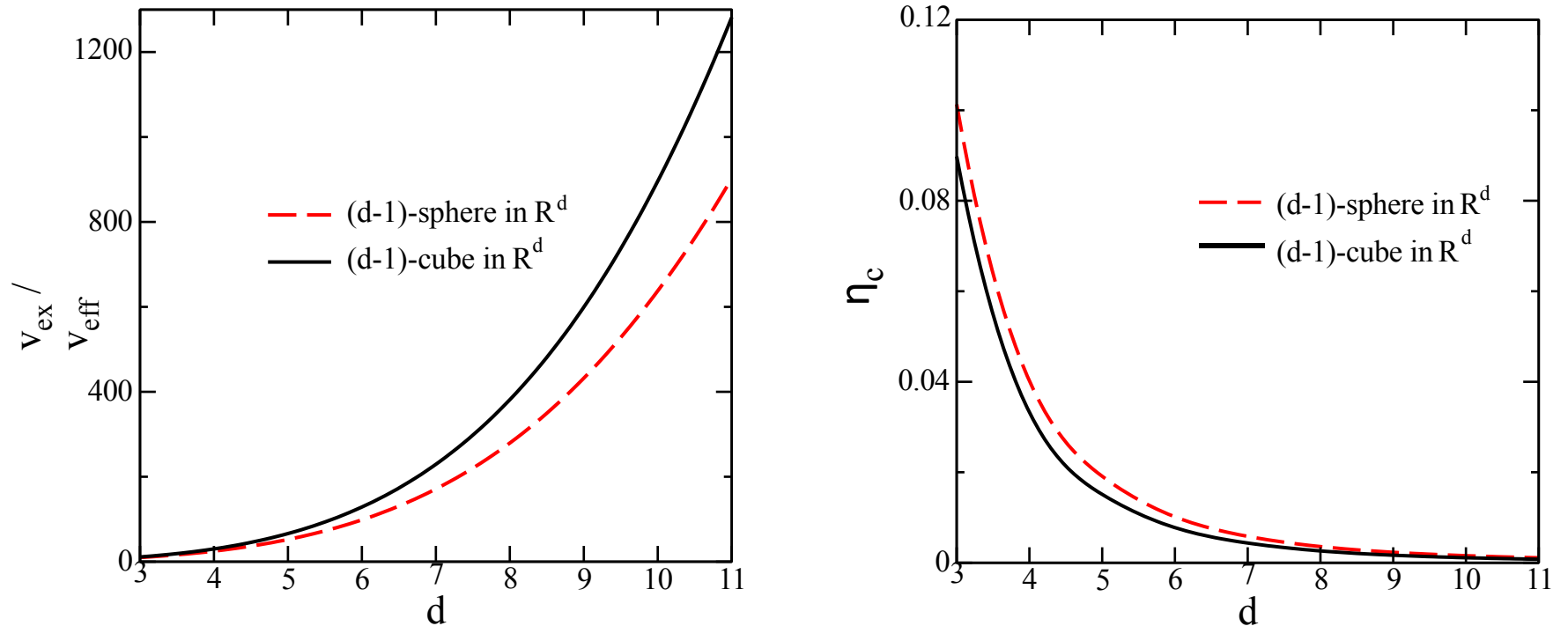


Figure 4: Left panel: Dimensionless exclusion volume $v_{\text{ex}}/v_{\text{eff}}$ versus dimension d for spherical and cubical hyperplates. Right panel: Lower bounds on the percolation threshold η_c versus dimension d for spherical and cubical hyperplates.

Conclusions

- A systematic and predictive theory for **continuum percolation** models of hyperspheres and nonspherical hyperparticles **across all Euclidean space dimensions** has been obtained.
- Analysis was aided by a remarkable **duality** between the **equilibrium hard-hypersphere (hypercube)** fluid system and the **continuum percolation** model of **overlapping hyperspheres (hypercubes)**.
- **Low-dimensional** results encode **high-dimensional information**.
- Analytical estimates have been used to assess previous **simulation results** for η_c up to **twenty dimensions**.

Extensions to Lattice Percolation in High Dimensions

- Showed that analogous **lower-order Padé approximants** lead also to bounds on the percolation threshold for **lattice-percolation models** (e.g., site and bond percolation) in **arbitrary dimension**.

Torquato and Jiao, Phys. Rev. E, 2013

Disordered Hyperuniform Materials: New States of Amorphous Matter

Salvatore Torquato

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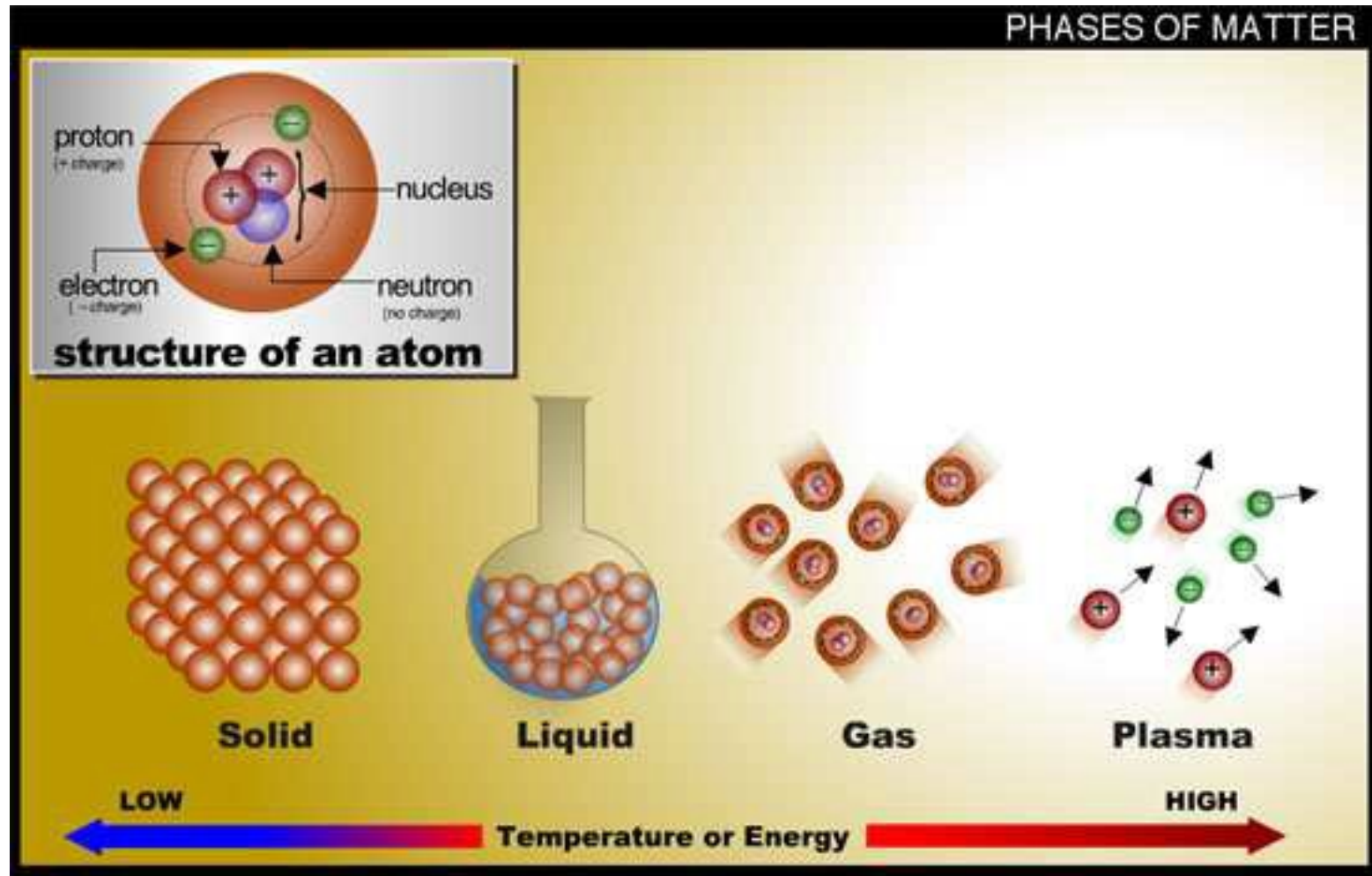
Department of Physics,

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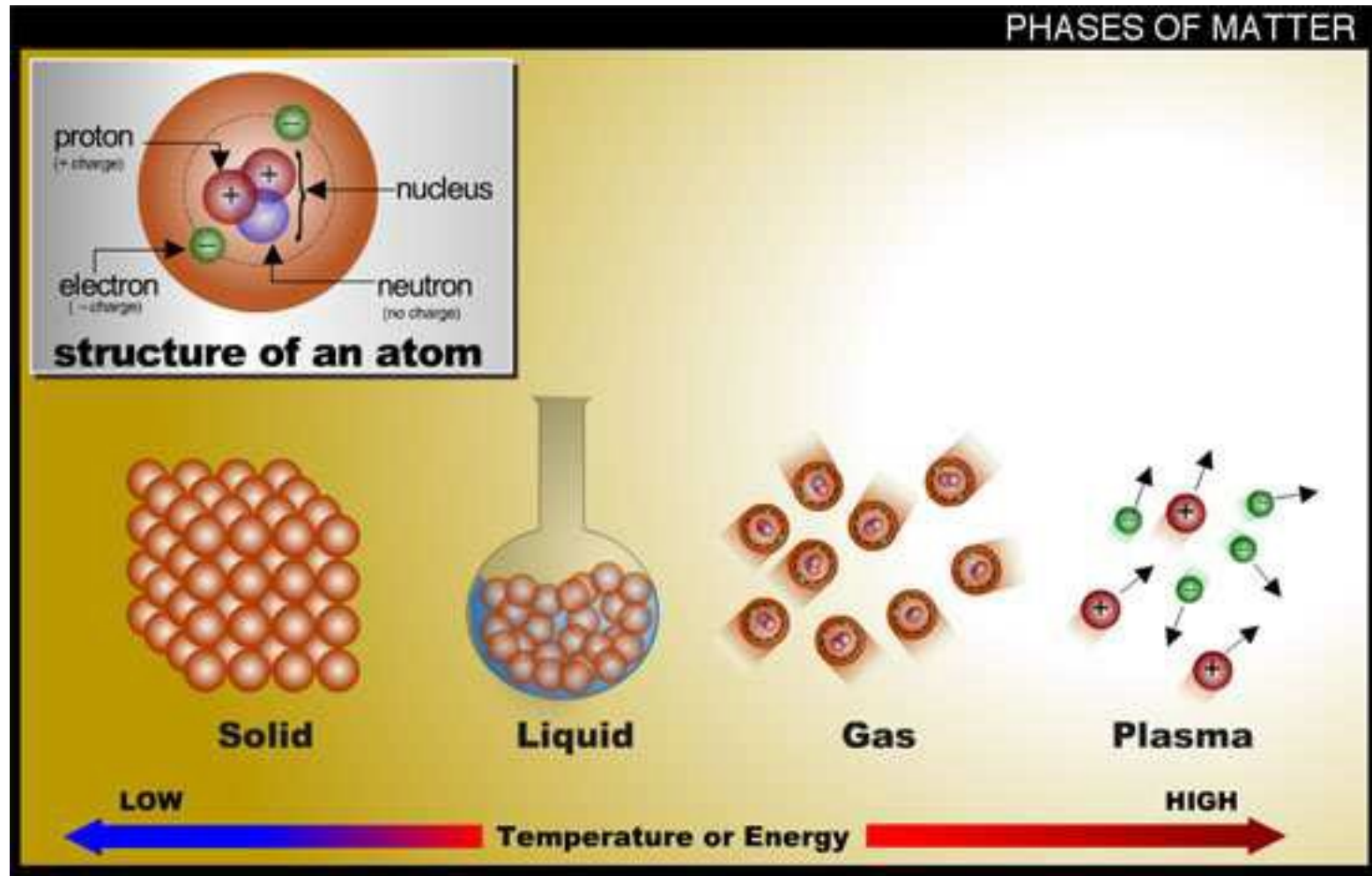
and Program in Applied & Computational Mathematics

Princeton University

States (Phases) of Matter



States (Phases) of Matter



- We now know there are a **multitude** of distinguishable states of matter, e.g., **quasicrystals and liquid crystals**, which break the continuous translational and rotational symmetries of a liquid differently from a solid **crystal**.

HYPERUNIFORMITY

- A **hyperuniform** many-particle system is one in which **normalized** density fluctuations are **completely suppressed at very large lengths scales**.

HYPERUNIFORMITY

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- **Disordered hyperuniform** many-particle systems can be regarded to be **new ideal states of disordered matter** in that they
 - (i) *behave more like **crystals or quasicrystals** in the manner in which they **suppress large-scale density fluctuations**, and yet are also like **liquids and glasses** since they are statistically isotropic structures with no Bragg peaks;*
 - (ii) *can exist as both as **equilibrium** and **nonequilibrium** phases;*
 - (iii) *come in **quantum-mechanical** and **classical** varieties;*
 - (iv) *and, appear to be endowed with **unique bulk physical properties**.*

Understanding such states of matter require new theoretical tools.

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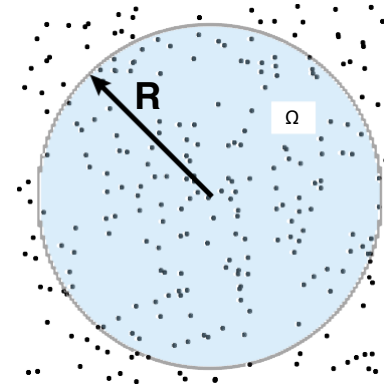
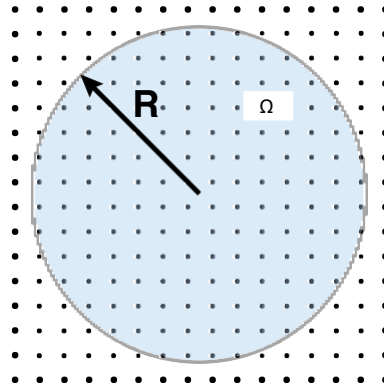
Understanding such states of matter require new theoretical tools.

- All **perfect crystals** (periodic systems) and **quasicrystals** are hyperuniform.
- Thus, **hyperuniformity** provides a **unified means of categorizing and characterizing** crystals, quasicrystals and such **special disordered** systems.

Local Density Fluctuations for General Point Patterns

Torquato and Stillinger, PRE (2003)

- Points can represent molecules of a material, stars in a galaxy, or trees in a forest. Let Ω represent a spherical window of radius R in d -dimensional Euclidean space \mathbb{R}^d .



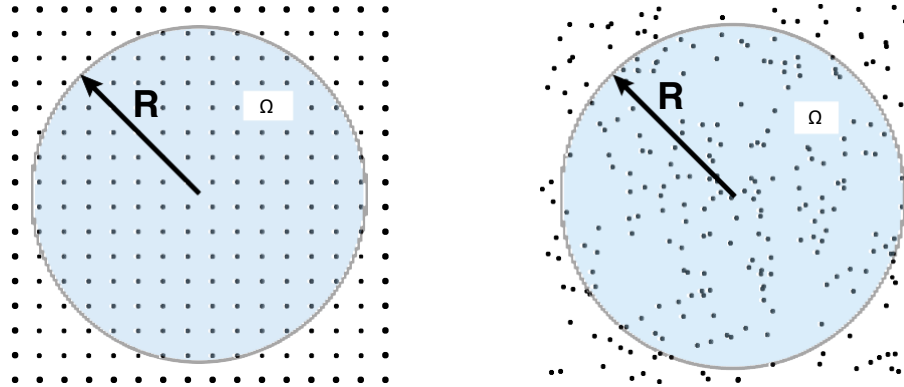
Average number of points in window of volume $v_1(R)$: $\langle N(R) \rangle = \rho v_1(R) \sim R^d$

Local number variance: $\sigma^2(R) \equiv \langle N^2(R) \rangle - \langle N(R) \rangle^2$

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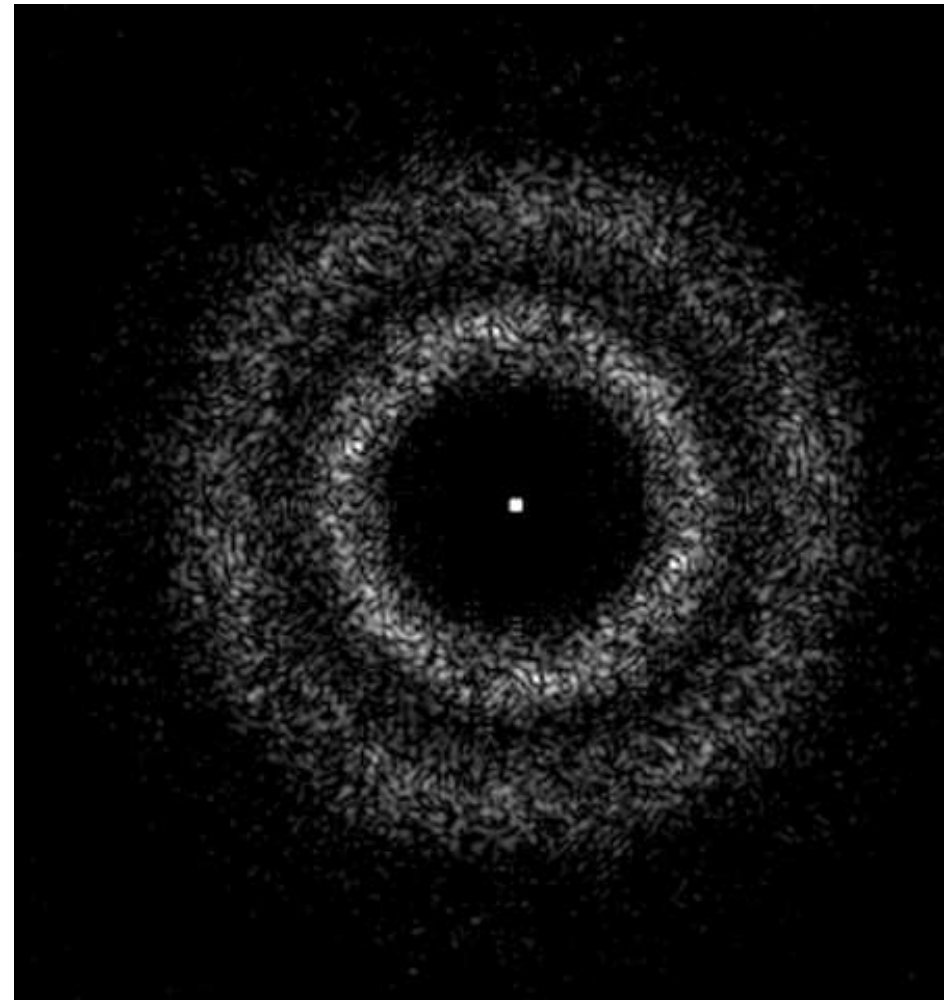
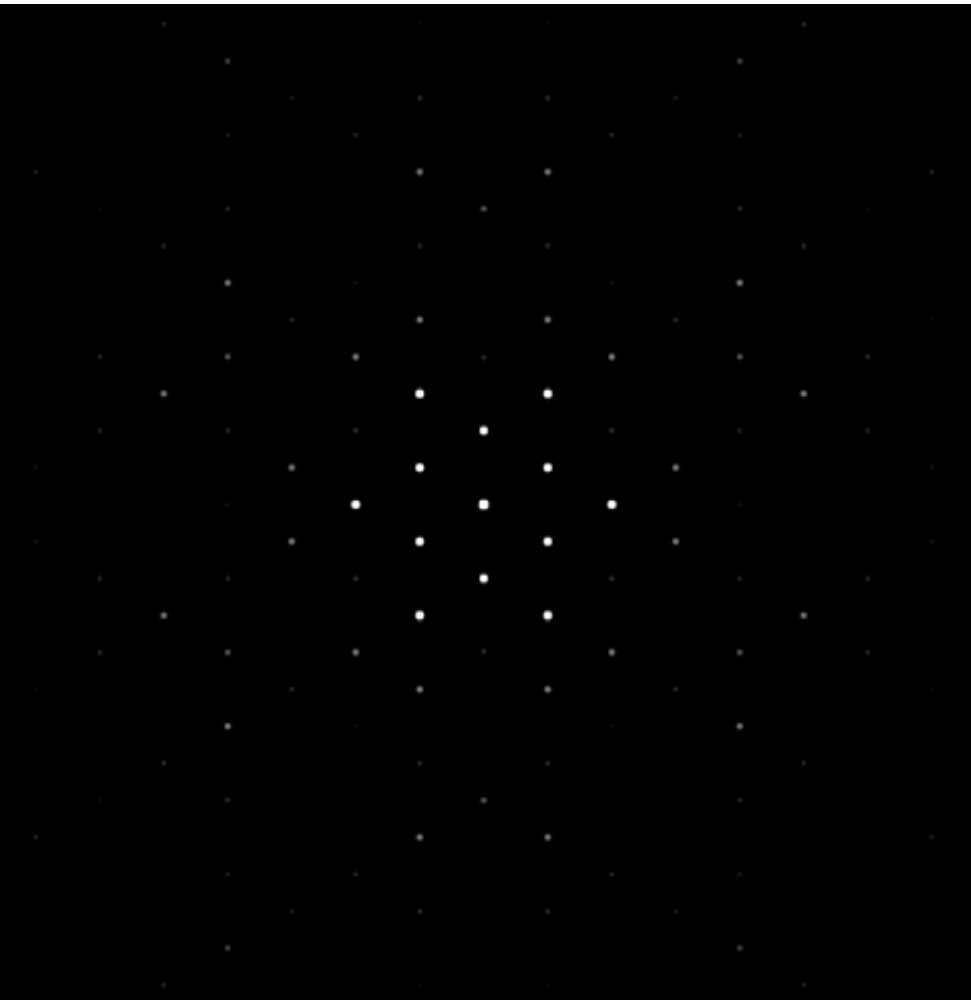


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Local number variance: $\sigma^2(R) \equiv \langle N^2(R) \rangle - \langle N(R) \rangle^2$

- For a **Poisson** point pattern and many **disordered** point patterns, $\sigma^2(R) \sim R^d$.
- We call point patterns whose variance grows more slowly than R^d (window volume) **hyperuniform**. This implies that **structure factor** $S(k) \rightarrow 0$ for $k \rightarrow 0$.
- All **perfect crystals and many perfect quasicrystals** are hyperuniform such that $\sigma^2(R) \sim R^{d-1}$: number variance grows like **window surface area**.

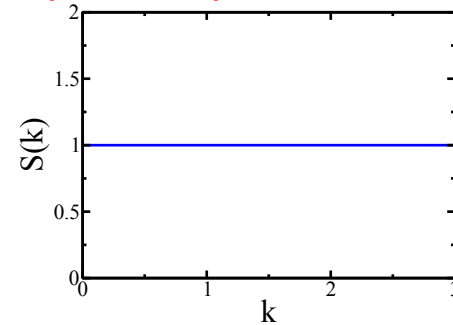
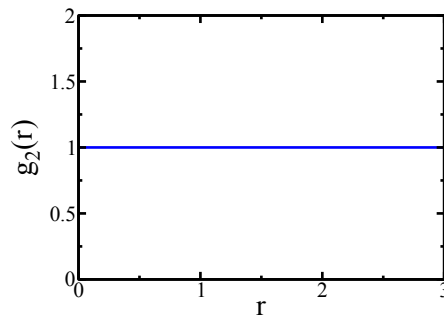
SCATTERING AND DENSITY FLUCTUATIONS



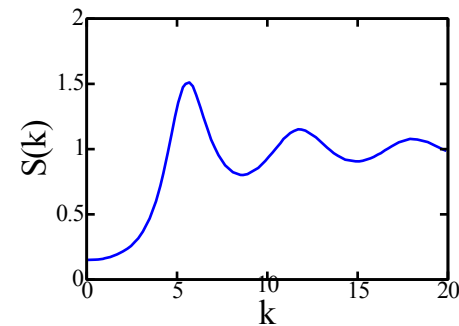
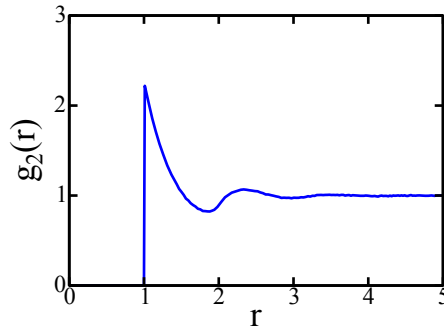
Pair Statistics in Direct and Fourier Spaces

- For particle systems in \mathbb{R}^d at **number density** ρ , $g_2(r)$ is a **nonnegative radial function** that is proportional to the **probability density of pair distances** r .
- The nonnegative **structure factor** $S(k) \equiv 1 + \rho \tilde{h}(k)$ is obtained from the Fourier transform of $h(r) = g_2(r) - 1$, which we denote by $\tilde{h}(k)$.

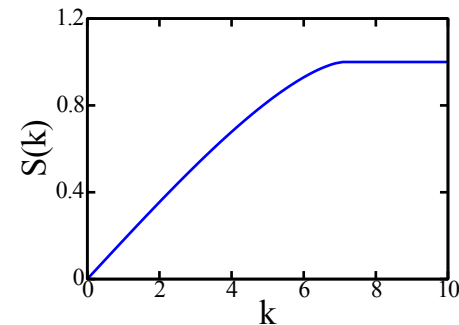
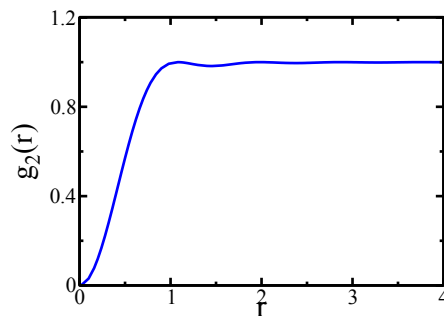
Poisson Distribution (Ideal Gas)



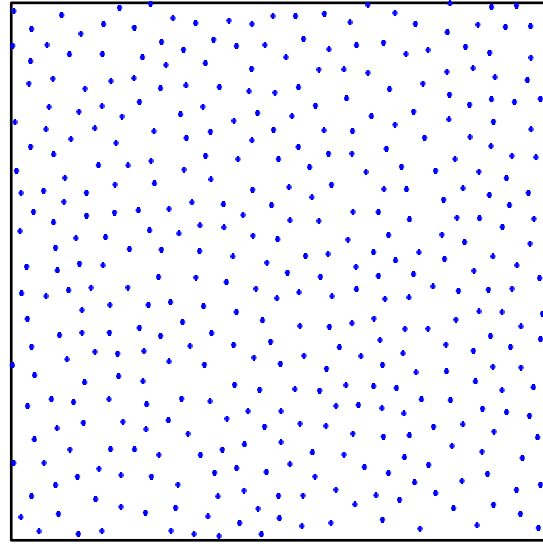
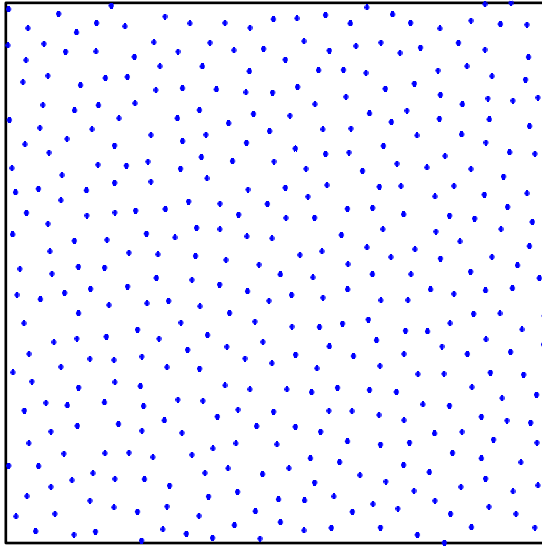
Liquid



Disordered Hyperuniform System

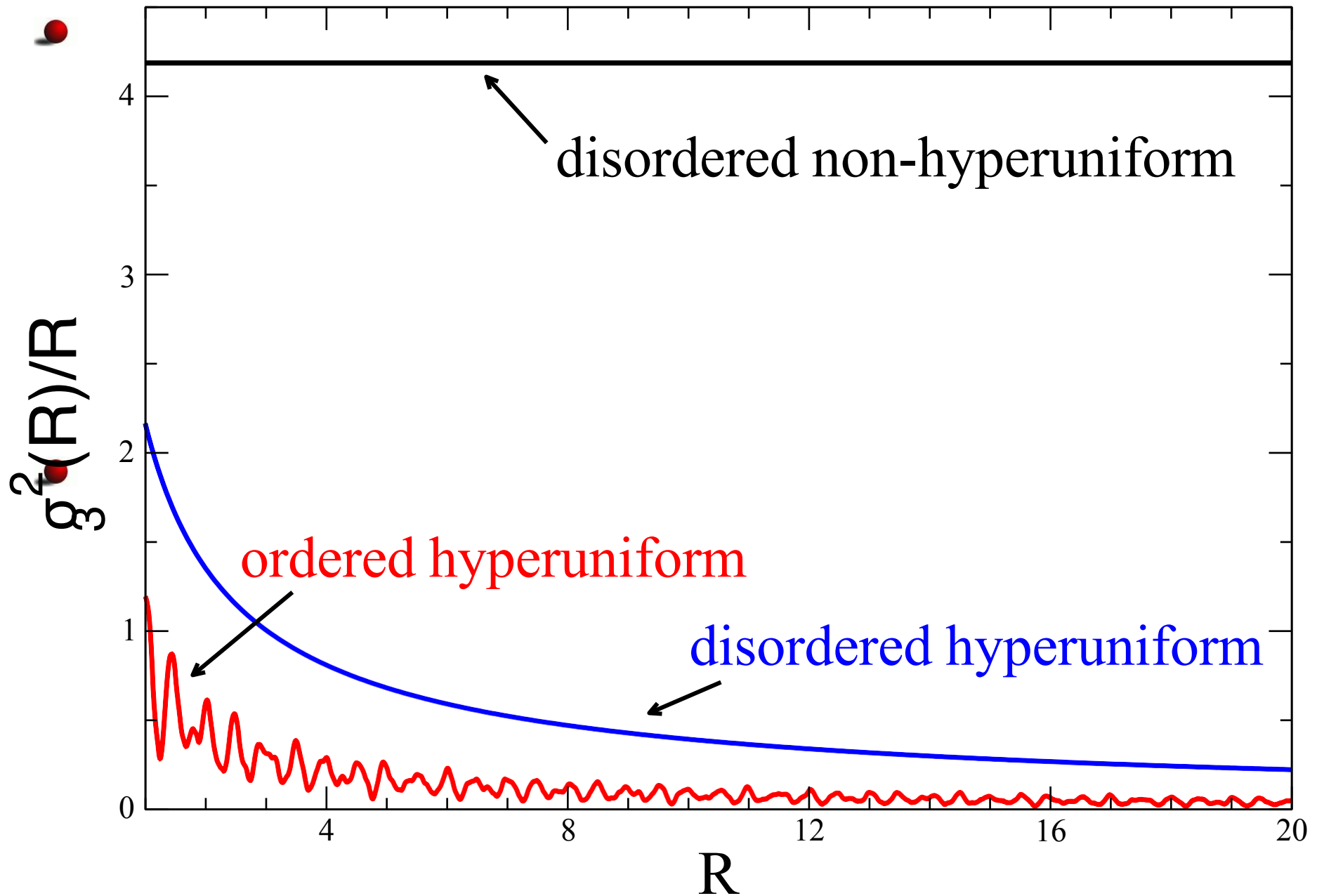


Hidden Order on Large Length Scales



Which is the hyperuniform pattern?

Scaled Number Variance for 3D Systems at Unit Density



Remarks About Equilibrium Systems

For single-component systems in **equilibrium** at average number density ρ , where $(\cdot)^*$ denotes an average in the grand canonical ensemble.

Some observations

$$\rho k_B T \kappa_T = \frac{(N^2)^* - (N)^*^2}{(N)^*} = S(k=0) = 1 + \rho \int h(r) dr$$

Any **ground state** ($T = 0$) in which the isothermal compressibility κ_T is **bounded and positive** must be **hyperuniform**. This includes crystal ground states as well as **exotic disordered** ground states, described later.

However, in order to have a hyperuniform system at **positive** T , the isothermal compressibility must be zero; i.e., the system must be **incompressible**.

Note that generally $\rho k_B T \kappa_T \neq S(k=0)$.

$$X = \frac{S(k=0)}{\rho k_B T \kappa_T} - 1 : \quad \text{Nonequilibrium index}$$

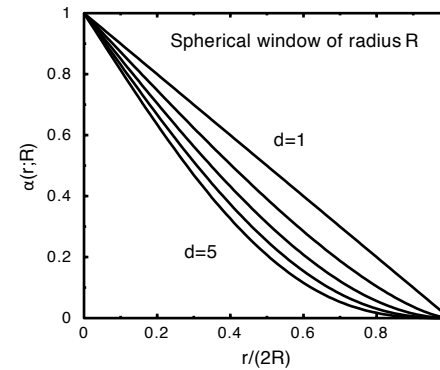
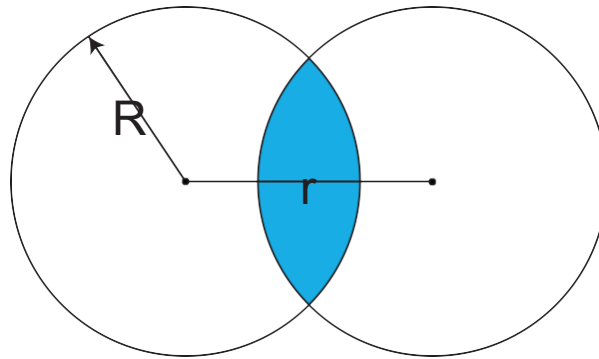
ENSEMBLE-AVERAGE FORMULATION



For a translationally invariant point process at number density ρ in \mathbb{R}^d :

$$\sigma^2(R) = (N(R))^h \left(1 + \rho \int_{\mathbb{R}^d} h(r) \alpha(r; R) dr \right)^i$$

$\alpha(r; R)$ - scaled **intersection volume** of 2 windows of radius R separated by r

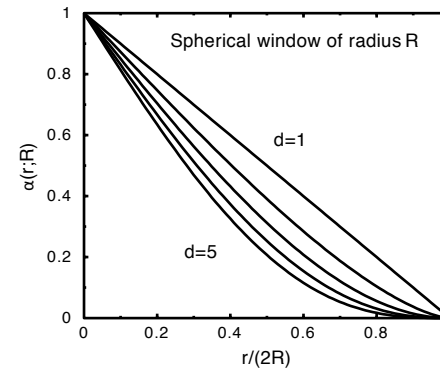
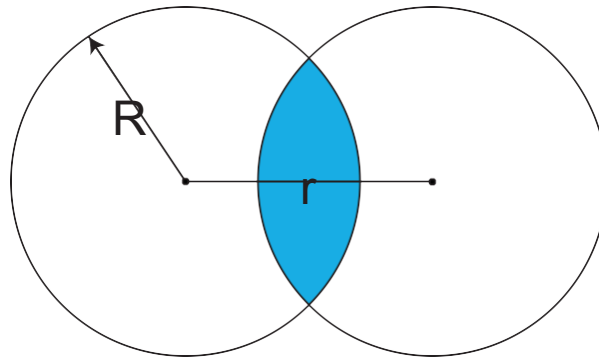


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- For large R , we can show

$$\sigma^2(R) = 2^d \varphi^2 \left(A \left(\frac{R}{D} \right)^d + B \left(\frac{R}{D} \right)^{d-1} + o \left(\left(\frac{R}{D} \right)^{d-1} \right) \right),$$

where A and B are the “**volume**” and “**surface-area**” coefficients:

$$A = S(k=0) = 1 + \rho \int_{\mathbb{R}^d} h(r) dr, \quad B = -c(d) \int_{\mathbb{R}^d} h(r) r dr,$$

D : microscopic length scale, φ : dimensionless density

- Hyperuniform**: $A = 0, B > 0$

INVERTED CRITICAL PHENOMENA: Ornstein-Zernike Formalism

 $h(r)$ can be divided into **direct correlations**, via function $c(r)$, and **indirect** correlations:

$$\tilde{c}(k) = \frac{\tilde{h}(k)}{1 + \rho \tilde{h}(k)}$$

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- For **any hyperuniform system**, $\tilde{h}(k=0) = -1/\rho$, and thus $\tilde{c}(k=0) = -\infty$. Therefore, at the “critical” reduced density ϕ_c , $h(r)$ is **short-ranged** and $c(r)$ is **long-ranged**.
- This is the **inverse** of the behavior at **liquid-gas (or magnetic) critical points**, where $h(r)$ is **long-ranged** (compressibility or susceptibility **diverges**) and $c(r)$ is **short-ranged**.

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$h(r)$ can be divided into **direct correlations**, via function $c(r)$, and **indirect correlations**:

$$\tilde{c}(k) = \frac{\tilde{h}(k)}{1 + \rho \tilde{h}(k)}$$

For **any hyperuniform system**, $\tilde{h}(k=0) = -1/\rho$, and thus $\tilde{c}(k=0) = -\infty$. Therefore, at the “critical” reduced density φ_c , $h(r)$ is **short-ranged** and $c(r)$ is **long-ranged**.

This is the **inverse** of the behavior at **liquid-gas (or magnetic) critical points**, where $h(r)$ is **long-ranged** (compressibility or susceptibility **diverges**) and $c(r)$ is **short-ranged**.

For sufficiently large d at a **disordered hyperuniform state**, whether achieved via a **nonequilibrium** or an **equilibrium** route,

$$\begin{aligned} c(r) &\sim -\frac{1}{r^{d-2+\eta}} & (r \rightarrow \infty), & \quad \tilde{c}(k) \sim -\frac{1}{k^{2-\eta}} & (k \rightarrow 0), \\ h(r) &\sim -\frac{1}{r^{d+2-\eta}} & (r \rightarrow \infty), & \quad S(k) \sim k^{2-\eta} & (k \rightarrow 0), \end{aligned}$$

where η is a new **critical exponent**.

One can think of a **hyperuniform system** as one resulting from an **effective pair potential** $v(r)$ at large r that is a **generalized Coulombic interaction between like charges**. Why? Because

$$\frac{v(r)}{k_B T} \sim -c(r) \sim \frac{1}{r^{d-2+\eta}} \quad (r \rightarrow \infty)$$

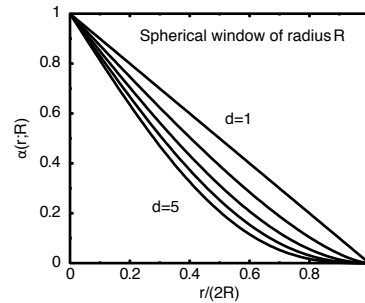
However, **long-range** interactions are **not required** to drive a **nonequilibrium** system to a **disordered hyperuniform state**.

SINGLE-CONFIGURATION FORMULATION & GROUND STATES

We showed

$$\sigma^2(R) = \frac{1}{2^d} \left(\frac{R}{D} \right)^d \left(1 - \frac{R}{D} \right)^d + \frac{1}{N} \sum_{i \neq j}^N \alpha(r_{ij}; R)$$

where $\alpha(r; R)$ can be viewed as a **repulsive pair potential**:

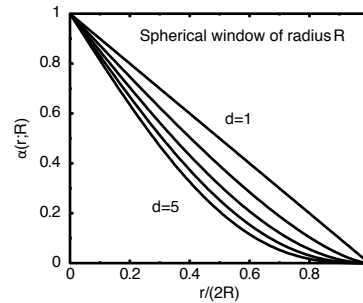


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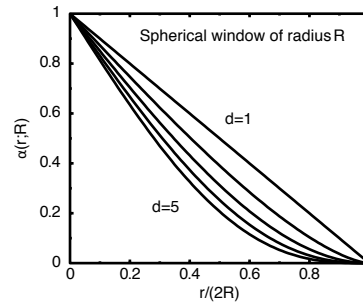
Finding **global minimum** of $\sigma^2(R)$ equivalent to finding **ground state**.

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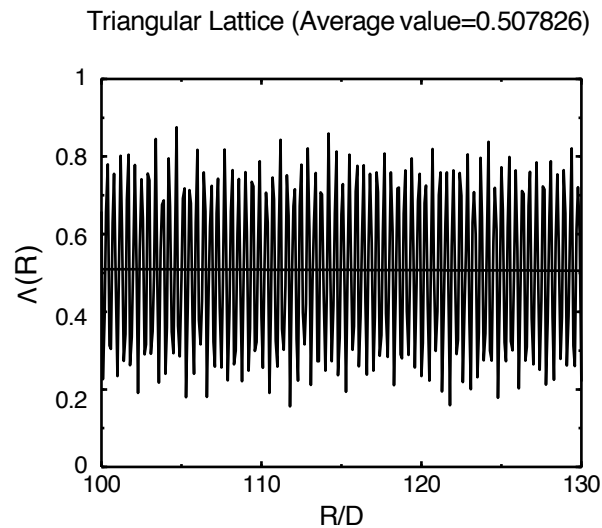
$$\sigma^2(R) = 2^d \varphi \left(\frac{R}{D} \right)^d \left(1 - 2^d \varphi \left(\frac{R}{D} \right)^d \right) + \frac{1}{N} \sum_{i \neq j}^N \alpha(r_{ij}; R)$$

where $\alpha(r; R)$ can be viewed as a **repulsive pair potential**:



- Finding **global minimum** of $\sigma^2(R)$ equivalent to finding **ground state**.
- For **large R** , in the special case of **hyperuniform** systems,

$$\sigma^2(R) = \Lambda(R) \left(\frac{R}{D} \right)^{d-1} + O \left(\frac{R}{D} \right)^{d-3}$$



Hyperuniformity and Number Theory

- Averaging fluctuating quantity $\Lambda(R)_f$ gives coefficient of interest:

$$\bar{\Lambda} = \lim_{L \rightarrow \infty} \frac{1}{L} \int_0^L \Lambda(R) dR$$

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- Averaging fluctuating quantity $\Lambda(R)$ gives coefficient of interest:

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- We showed that for a lattice

$$\sigma^2(R) = \sum_{q \neq 0} \left(\frac{2\pi R}{q} \right)^d [J_{d/2}(qR)]^2, \quad \bar{\Lambda} = 2^d \pi^{d-1} \sum_{q \neq 0} \frac{1}{|q|^{d+1}}.$$

- Epstein zeta function** for a lattice is defined by

$$Z(s) = \sum_{q \neq 0} \frac{1}{|q|^{2s}}, \quad \text{Re } s > d/2.$$

Summand can be viewed as an **inverse power-law potential**. For **lattices**, minimizer of $Z(d+1)$ is the lattice **dual** to the minimizer of $\bar{\Lambda}$.

- Surface-area coefficient $\bar{\Lambda}$ provides useful way to rank order **crystals, quasicrystals and special correlated disordered** point patterns.

Quantifying Suppression of Density Fluctuations at Large Scales: 1D

- The **surface-area coefficient** $\bar{\Lambda}$ for some **crystal, quasicrystal and disordered** one-dimensional hyperuniform point patterns.

Pattern	$\bar{\Lambda}$
Integer Lattice	$1/6 \approx 0.166667$
Step+Delta-Function g_2	$3/16 = 0.1875$
Fibonacci Chain*	0.2011
Step-Function g_2	$1/4 = 0.25$
Randomized Lattice	$1/3 \approx 0.333333$

***Zachary & Torquato (2009)**

Quantifying Suppression of Density Fluctuations at Large Scales: 2D

- The **surface-area coefficient** Λ for some **crystal, quasicrystal and disordered** two-dimensional hyperuniform point patterns.

2D Pattern	$\Lambda/\phi^{1/2}$
Triangular Lattice	0.508347
Square Lattice	0.516401
Honeycomb Lattice	0.567026
Kagome' Lattice	0.586990
Penrose Tiling*	0.597798
Step+Delta-Function g_2	0.600211
Step-Function g_2	0.848826

***Zachary & Torquato (2009)**

Quantifying Suppression of Density Fluctuations at Large Scales: 3D

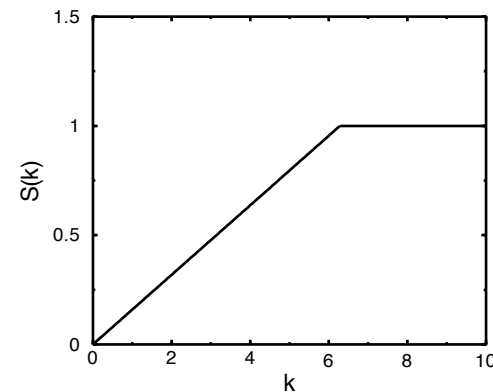
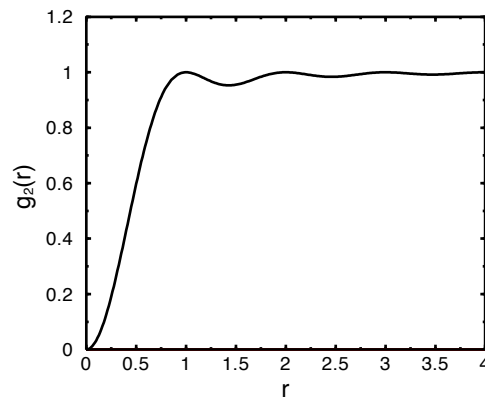
Contrary to conjecture that lattices associated with the densest sphere packings have smallest variance regardless of d , we have shown that for $d = 3$, **BCC has a smaller variance** than FCC.

Pattern	$\overline{\Lambda} / \varphi^{2/3}$
BCC Lattice	1.24476
FCC Lattice	1.24552
HCP Lattice	1.24569
SC Lattice	1.28920
Diamond Lattice	1.41892
Wurtzite Lattice	1.42184
Damped-Oscillating g_2	1.44837
Step+Delta-Function g_2	1.52686
Step-Function g_2	2.25

Carried out analogous calculations in high d (Zachary & Torquato, 2009), of importance in communications. **Disordered** point patterns may win in high d (Torquato & Stillinger, 2006).

1D Translationally Invariant Hyperuniform Systems

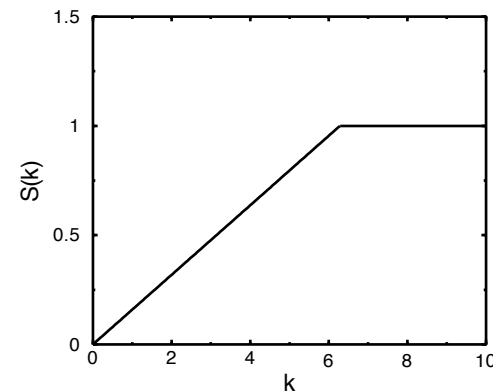
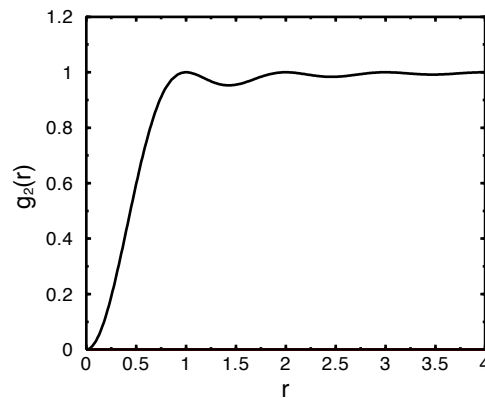
- An interesting 1D hyperuniform point pattern is the **distribution of the nontrivial zeros of the Riemann zeta function (eigenvalues of random Hermitian matrices and bus arrivals in Cuernavaca): Dyson, 1970; Montgomery, 1973; Krba`lek & Šeba, 2000**; $g_2(r) = 1 - \sin^2(\pi r)/(\pi r)^2$



1D point process is always **negatively correlated**, i.e., $g_2(r) \leq 1$ and pairs of points tend to **repel** one another, i.e., $g_2(r) \rightarrow 0$ as r tends to zero.

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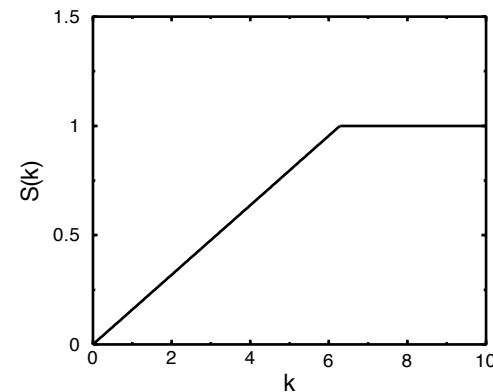
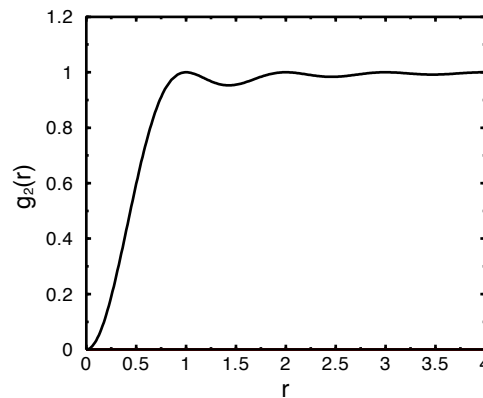
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- Constructing and/or identifying homogeneous, isotropic hyperuniform patterns for **$d \geq 2$ is more challenging**. We **now** know of many more examples.

More Recent Examples of Disordered Hyperuniform Systems

- **Fermionic point processes:** $S(k) \sim k$ as $k \rightarrow 0$ (ground states and/or positive temperature equilibrium states): Torquato et al. J. Stat. Mech. (2008)
- **Maximally random jammed (MRJ)** particle packings: $S(k) \sim k$ as $k \rightarrow 0$ (nonequilibrium states): Donev et al. PRL (2005)
- **Ultracold atoms** (nonequilibrium states): Lesanovsky et al. PRE (2014)
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Nearly Hyperuniform Disordered Systems

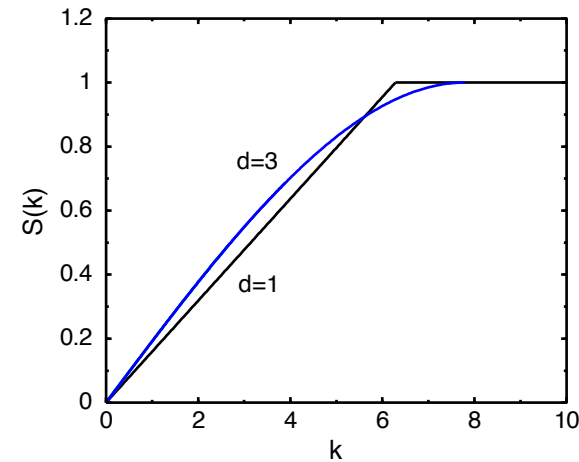
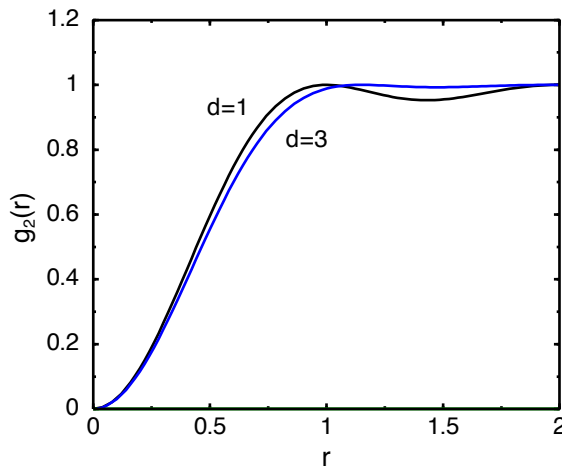
- **Amorphous Silicon** (nonequilibrium states): Henja et al. PRB (2013)
- **Structural Glasses** (nonequilibrium states): Marcotte et al. (2013)

Hyperuniformity and Spin-Polarized Free Fermions

- One can map random Hermitian matrices (GUE), fermionic gases, and zeros of the Riemann zeta function to a unique **hyperuniform** point process on \mathbb{R} .

Hyperuniformity and Spin-Polarized Free Fermions

- One can map random Hermitian matrices (GUE), fermionic gases, and zeros of the Riemann zeta function to a unique **hyperuniform** point process on \mathbb{R} .
- We provide **exact generalizations** of such a point process in d -dimensional Euclidean space \mathbb{R}^d and the corresponding **n -particle correlation functions**, which correspond to those of **spin-polarized free fermionic** systems in \mathbb{R}^d .



$$g_2(r) = 1 - \frac{2\Gamma(1 + d/2) \cos^2(rK - \pi(d+1)/4)}{K \pi^{d/2+1} r^{d+1}} \quad (r \rightarrow \infty)$$

$$S(k) = \frac{c(d)}{2K} k + O(k^3) \quad (k \rightarrow 0) \quad (K : \text{Fermi sphere radius})$$

Torquato, Zachary & Scardicchio, J. Stat. Mech., 2008

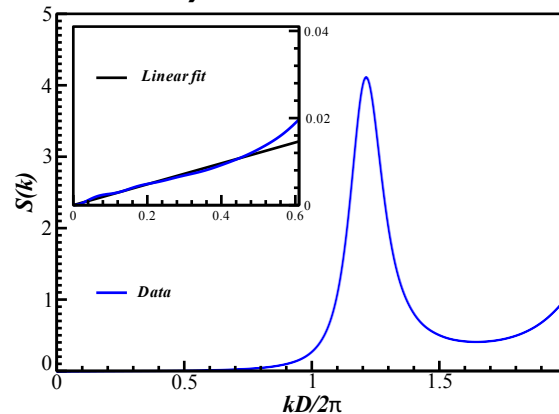
Scardicchio, Zachary & Torquato, PRE, 2009

Hyperuniformity and Jammed Packings

- **Conjecture:** All strictly jammed **saturated** sphere packings are **hyperuniform** (Torquato & Stillinger, 2003).

Hyperuniformity and Jammed Packings

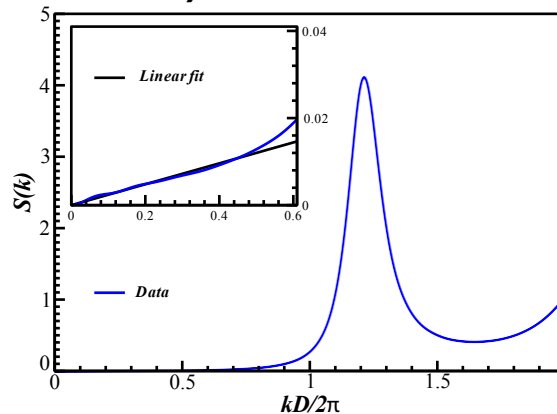
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- A 3D **maximally random jammed** (MRJ) packing is a prototypical **glass** in that it is **maximally disordered** but **perfectly rigid** (infinite elastic moduli).
- Such packings of identical spheres have been shown to be **hyperuniform** with **quasi-long-range (QLR) pair correlations** in which $h(r)$ decays as $-1/r^4$ (Donev, Stillinger & Torquato, PRL, 2005).



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- Apparently, hyperuniform QLR correlations with decay $-1/r^{d+1}$ are a **universal** feature of **general MRJ packings** in \mathbb{R}^d .

Zachary, Jiao and Torquato, PRL (2011): ellipsoids, superballs, sphere mixtures

Berthier et al., PRL (2011); Kurita and Weeks, PRE (2011) : sphere mixtures Jiao

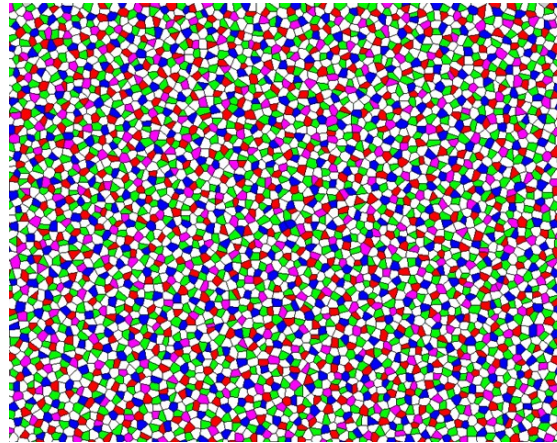
and Torquato, PRE (2011): polyhedra

In the Eye of a Chicken: Photoreceptors

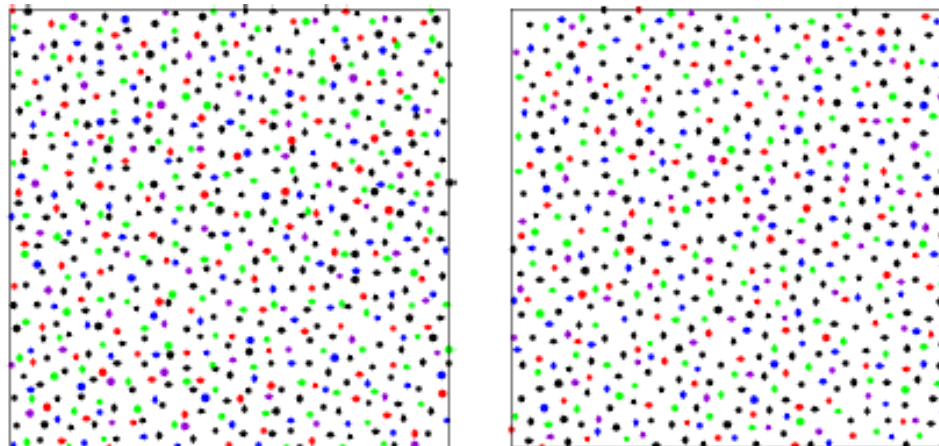
- **Optimal** spatial sampling of light requires that **photoreceptors** be arranged in the **triangular lattice** (e.g., insects and some fish).
- **Birds** are highly **visual** animals, yet their cone photoreceptor patterns are **irregular**.

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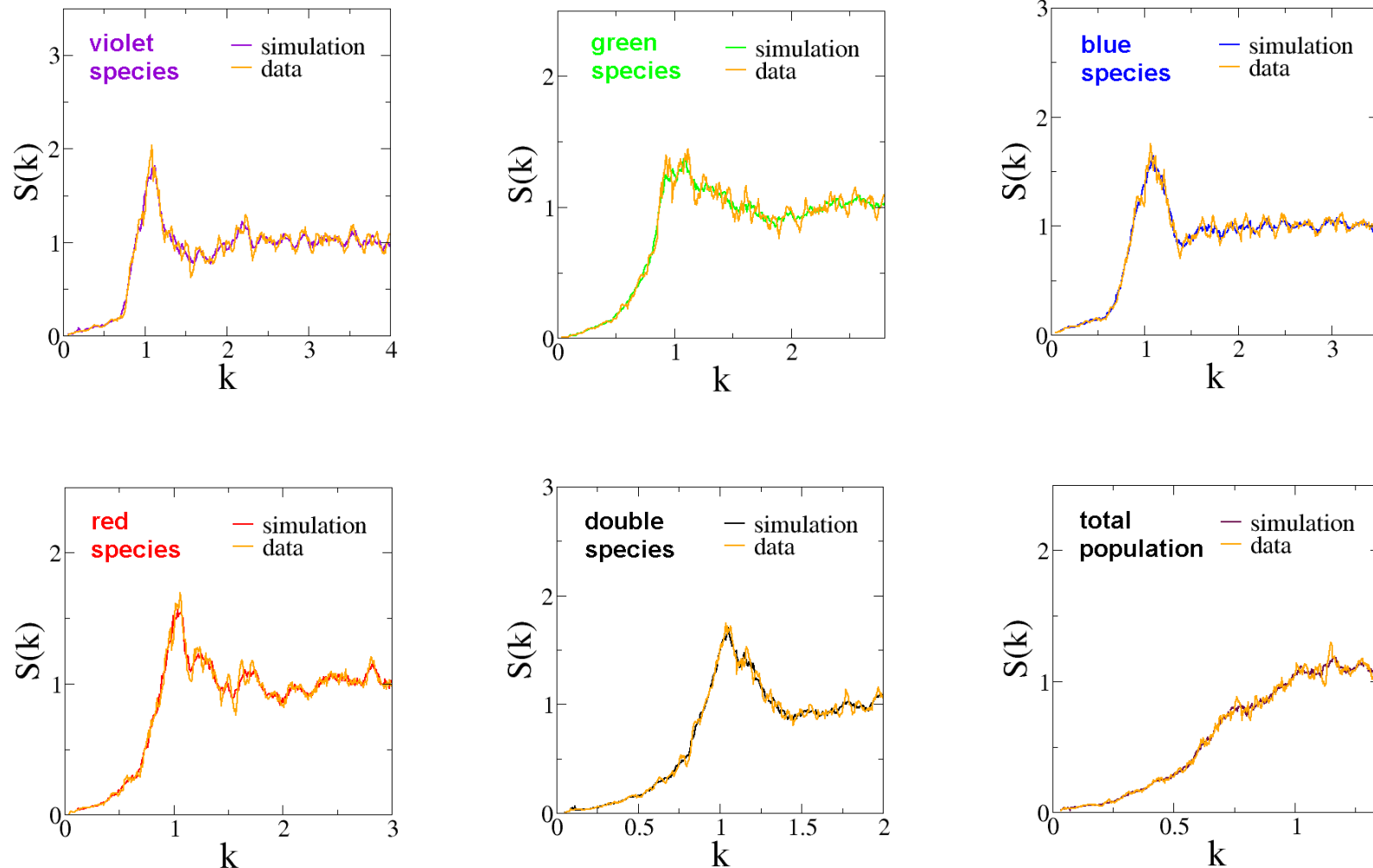
5 Cone Types



Jiao, Corbo & Torquato, PRE (2014).

Avian Cone Photoreceptors

- Disordered mosaics of **both total population and individual cone types** are effectively **hyperuniform**, which has been **never** observed in any system before (biological or not). We term this **multi-hyperuniformity**.

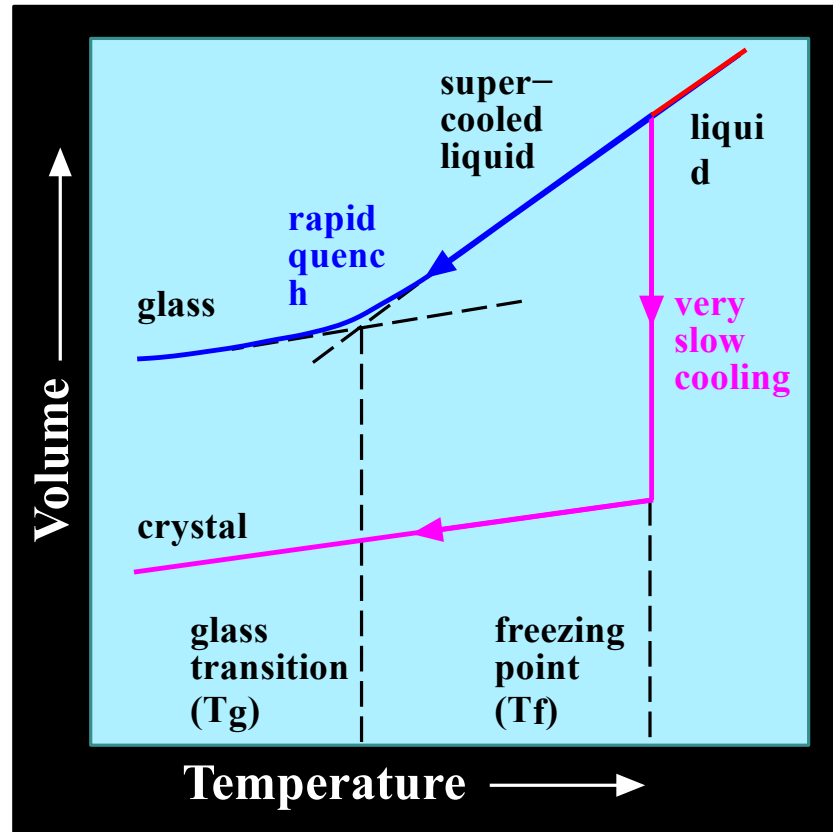


Slow and Rapid Cooling of a Liquid

- Classical **ground states** are those classical particle configurations with **minimal** potential energy per particle.

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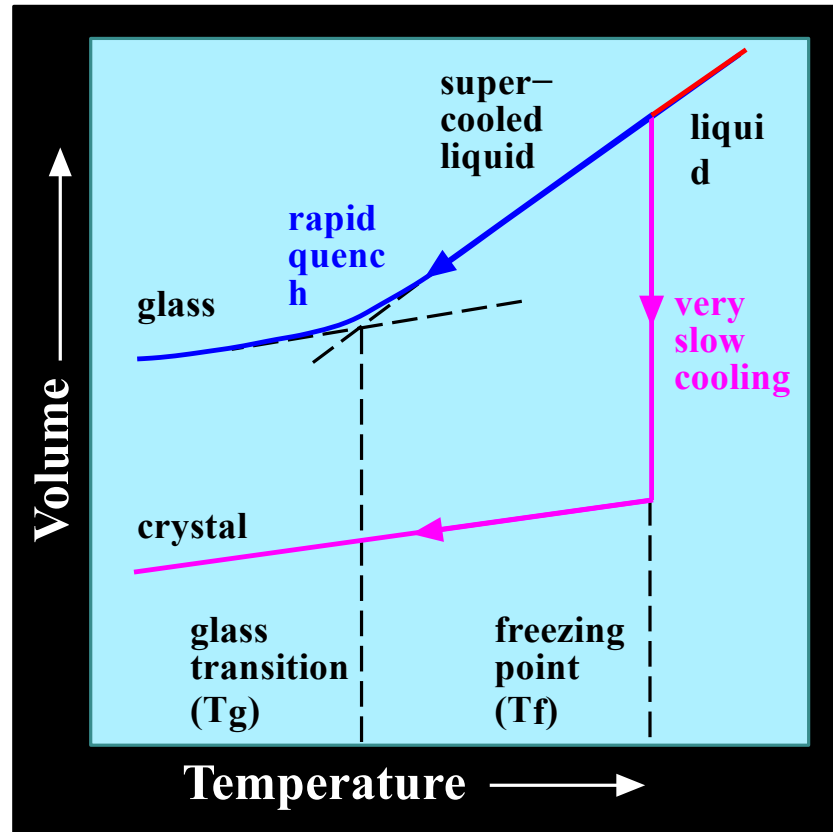
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Slow and Rapid Cooling of a Liquid

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- Typically, ground states are **periodic with high crystallographic symmetries**.
- Can classical ground states ever be **disordered**?

Creation of Disordered Hyperuniform Ground States

Uche, Stillinger & Torquato, Phys. Rev. E 2004

Batten, Stillinger & Torquato, Phys. Rev. E 2008

Collective-Coordinate Simulations

- Consider a system of N particles with configuration \mathbf{r}^N in a fundamental region Ω under periodic boundary conditions) with a pair potentials $v(\mathbf{r})$ that is **bounded** with Fourier transform $\tilde{v}(\mathbf{k})$.

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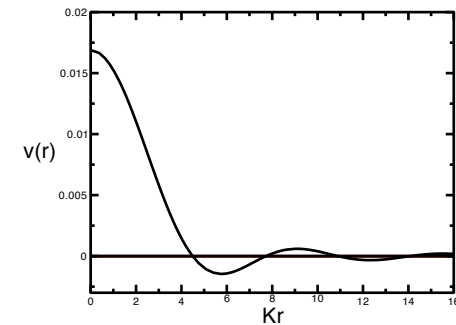
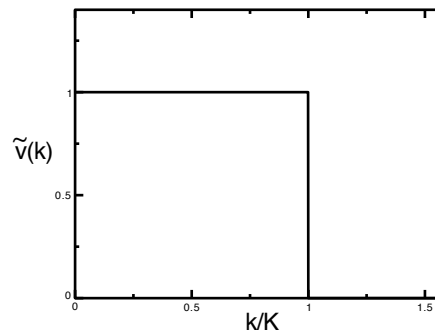
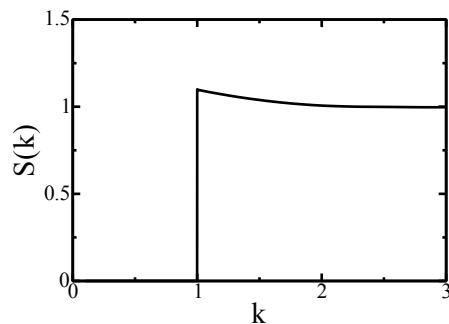
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These **hyperuniform** ground states are called “**stealthy**” and generally **highly degenerate**.

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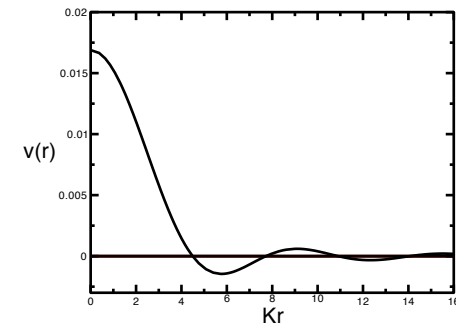
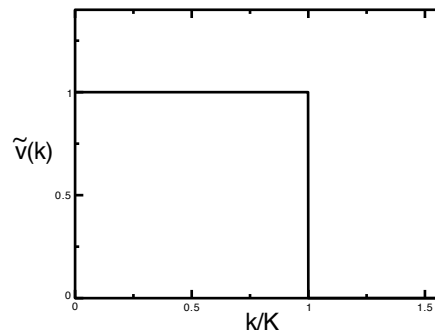
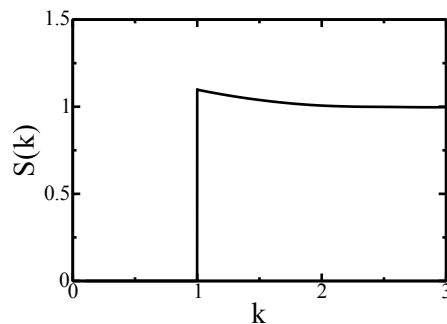
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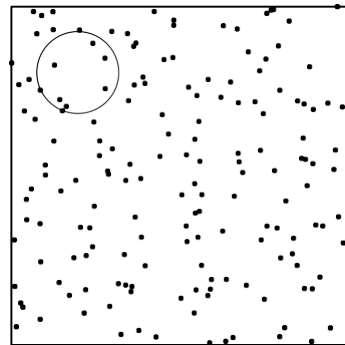
- Stealthy patterns can be **tuned** by varying the parameter χ : ratio of number of **constrained degrees of freedom** to the total number of degrees of freedom, $d(N - 1)$.

- Previously, started with an initial **random distribution** of N points and then found the **energy minimizing configurations** (with extremely high precision) using optimization techniques.

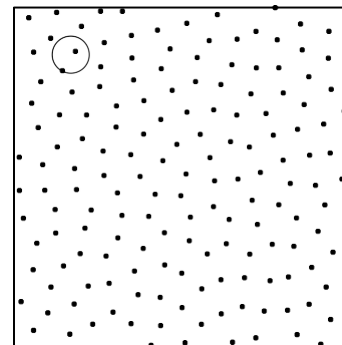
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- For $0 \leq \chi < 0.5$, the stealthy ground states are **degenerate, disordered and isotropic**.



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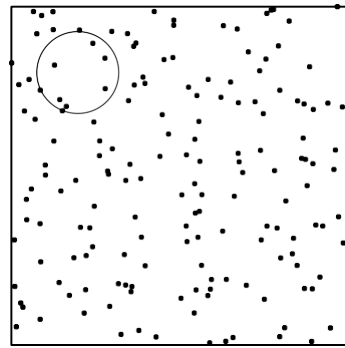


(b) $\chi=0.41071$

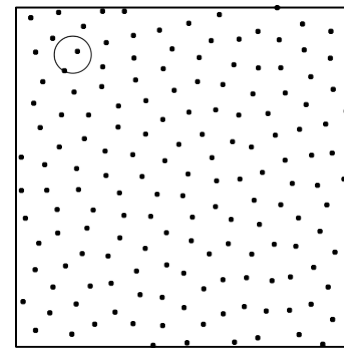
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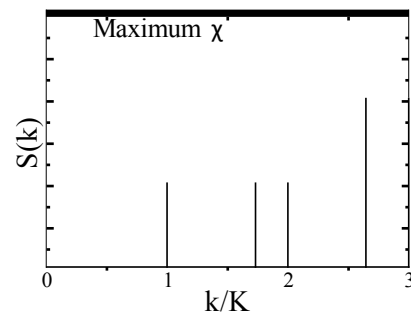


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- For $\chi > 1/2$, the system undergoes a transition to a **crystal phase** and the **energy landscape** becomes considerably more complex.



Animations

Stealthy Disordered Ground States and Novel Materials

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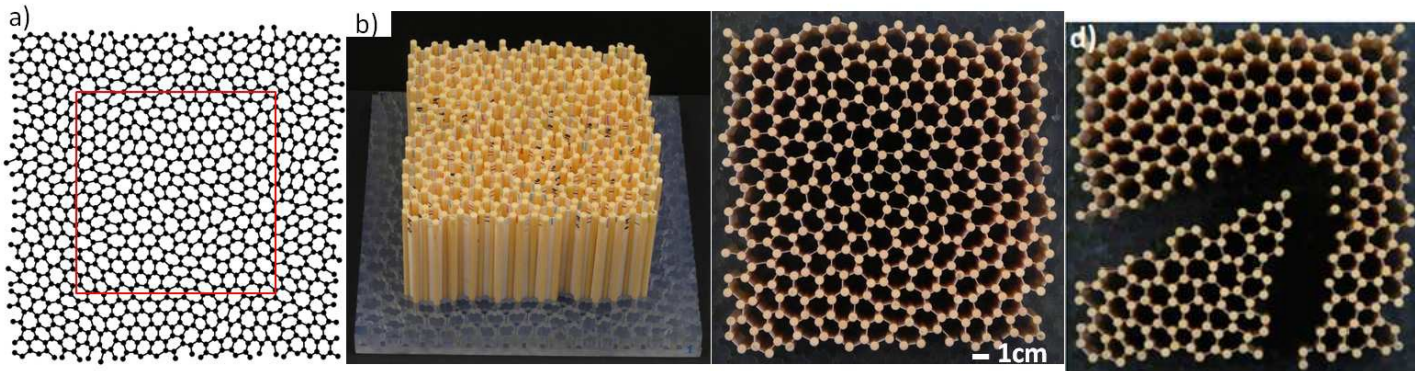
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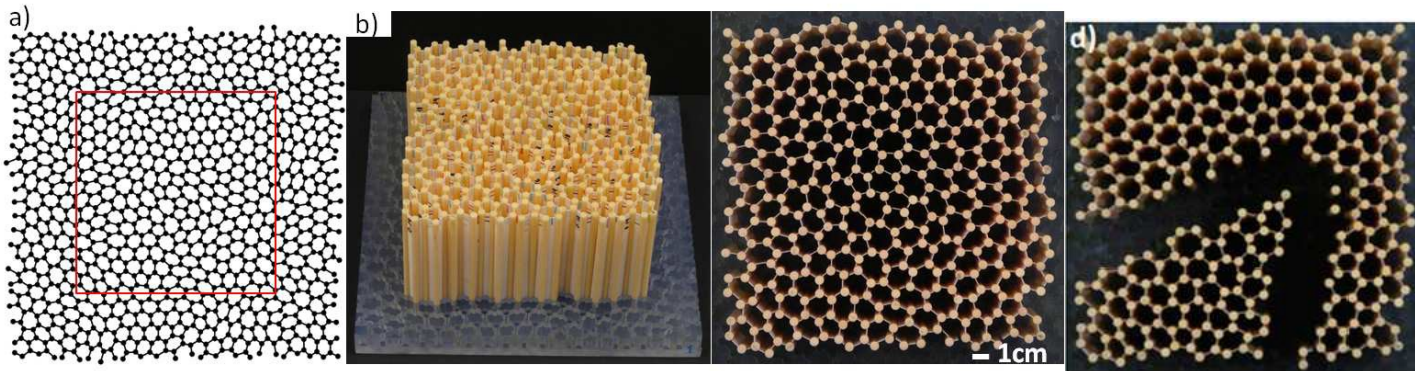
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- **High-density transparent** stealthy disordered materials: **Leseur, Pierrat & Carminati (2016)**.

Ensemble Theory of Disordered Ground States

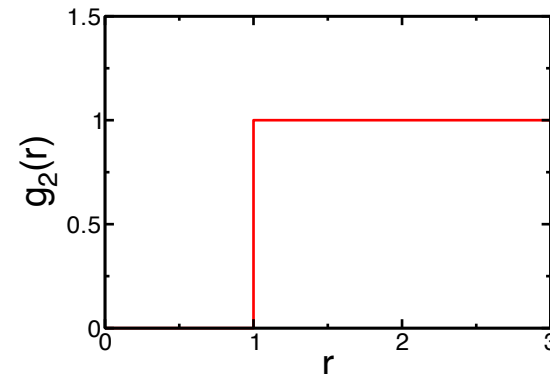
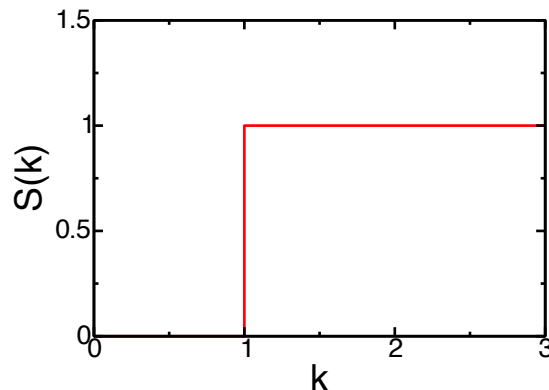
Torquato, Zhang & Stillinger, Phys. Rev. X, 2015

- **Nontrivial:** Dimensionality of the configuration space depends on the number density ρ (or χ) and there is a multitude of ways of sampling the ground-state manifold, each with its own probability measure. **Which ensemble?** How are **entropically favored** states determined?
- Derived general exact relations for thermodynamic properties that apply to any ground-state ensemble as a function of ρ in any d and showed how disordered degenerate ground states arise.

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- From previous considerations, we that an important contribution to $S(k)$ is a simple hard-core step function $\Theta(k - K)$, which can be viewed as a **disordered hard-sphere system in Fourier space** in the limit that $\chi \sim 1/\rho$ tends to zero, i.e., as the number density ρ tends to infinity.



- That the structure factor must have the behavior

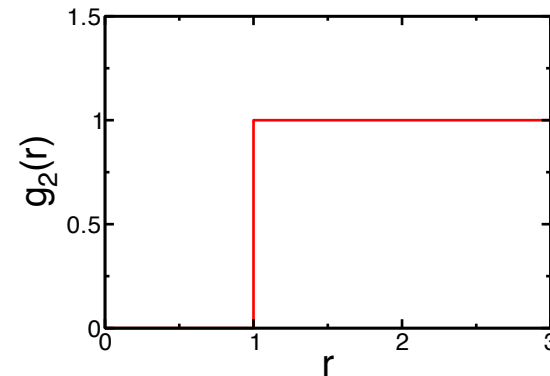
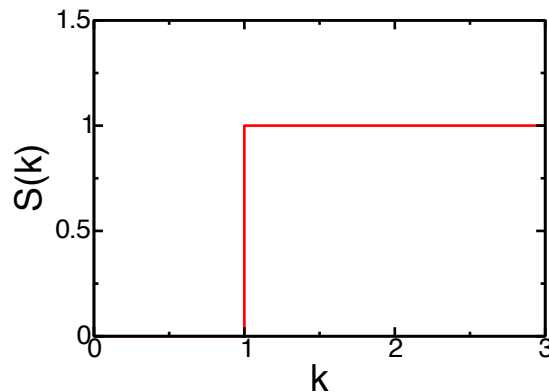
$$S(k) \rightarrow \Theta(k - K), \quad \chi \rightarrow 0$$

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- We make the **ansatz** that for sufficiently small χ , $S(k)$ in the **canonical ensemble** for a stealthy potential can be mapped to $g_2(r)$ for an **effective disordered hard-sphere system for sufficiently small density.**

Pseudo-Hard Spheres in Fourier Space

Let us define

$$\tilde{H}(k) \equiv \rho \tilde{h}(k) = h_{HS}(r = k)$$

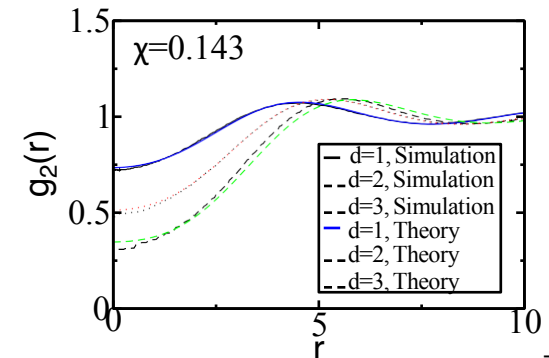
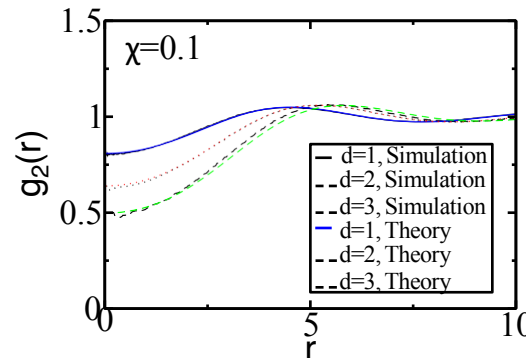
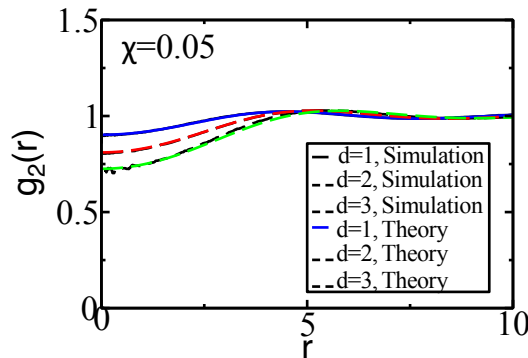
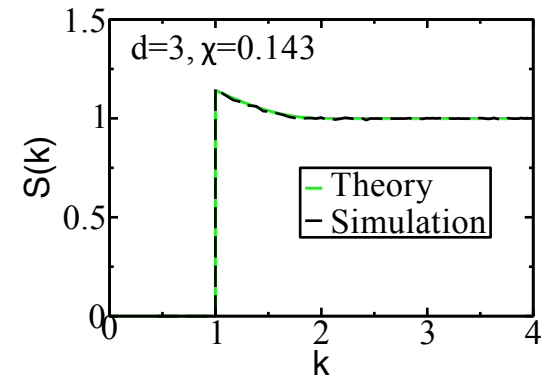
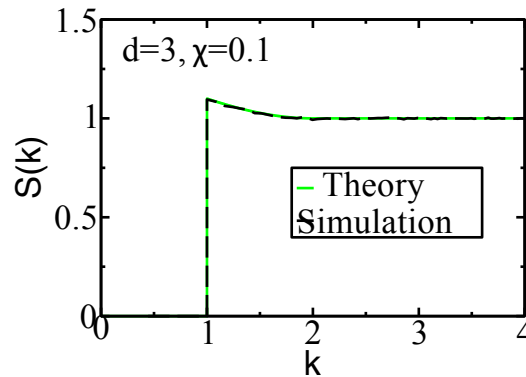
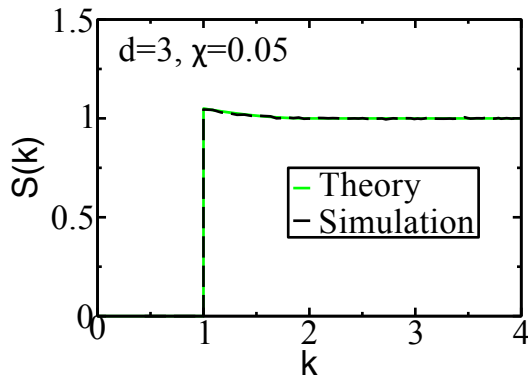
There is an **Ornstein-Zernike integral** eq. that defines FT of **appropriate direct correlation function**, $\tilde{C}(k)$:

$$\tilde{H}(k) = \tilde{C}(k) + \eta \tilde{H}(k) \otimes \tilde{C}(k),$$

where η is an **effective packing fraction**. Therefore,

$$H(r) = \frac{C(r)}{1 - (2\pi)^d \eta C(r)}.$$

This mapping enables us to exploit the well-developed accurate theories of **standard Gibbsian disordered hard spheres in direct space**.



General Scaling Behaviors

- Hyperuniform particle distributions possess structure factors with a **small-wavenumber** scaling

$$S(k) \sim k^\alpha, \quad \alpha > 0,$$

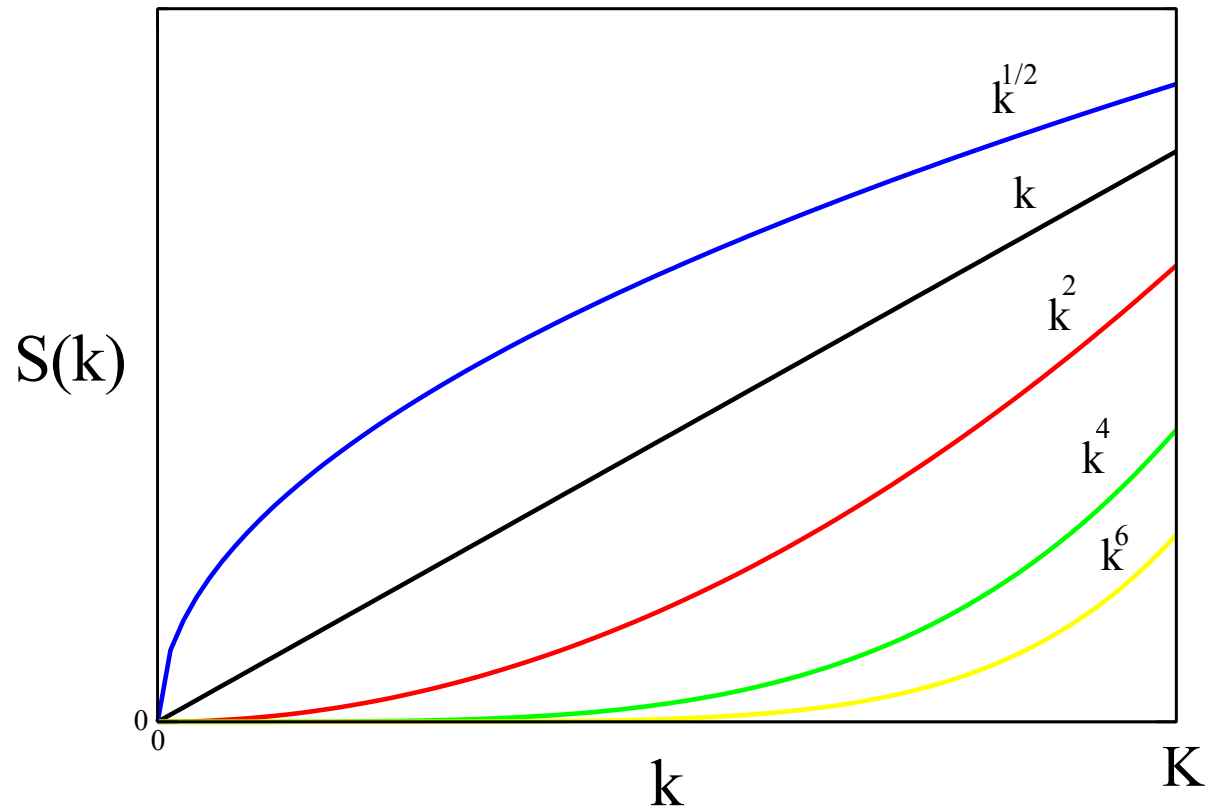
including the special case $\alpha = +\infty$ for periodic crystals.

- Hence, number variance $\sigma^2(R)$ increases for large R asymptotically as ([Zachary and Torquato, 2011](#))

$$\sigma^2(R) \sim \begin{cases} R^{d-1} \ln R, & \alpha = 1 \\ R^{d-\alpha}, & \alpha < 1 \\ R^{d-1}, & \alpha > 1 \end{cases} \quad (R \rightarrow +\infty).$$

- Until recently, all known hyperuniform configurations pertained to $\alpha \geq 1$.

Targeted Spectra $S \sim k^\alpha$



- Configurations are **ground states** of an interacting many-particle system with up to **four-body interactions**.

Targeted Spectra $S \sim k^\alpha$ with $\alpha \geq 1$

Uche, Stillinger & Torquato (2006)

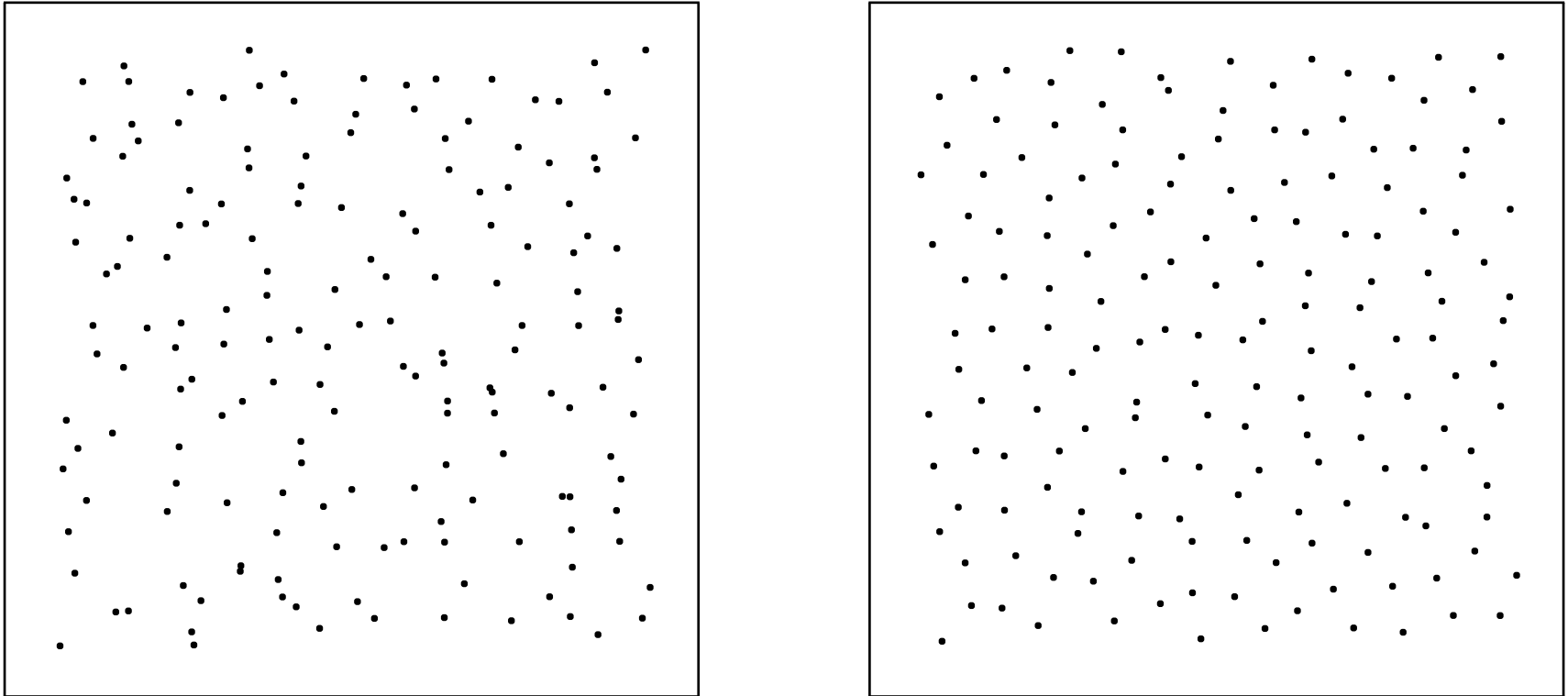
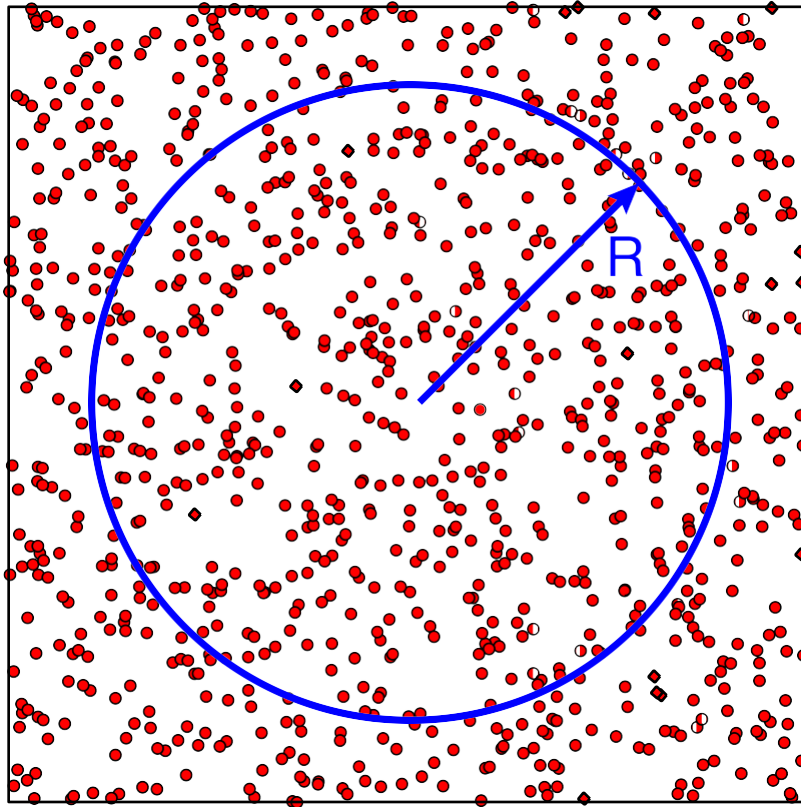


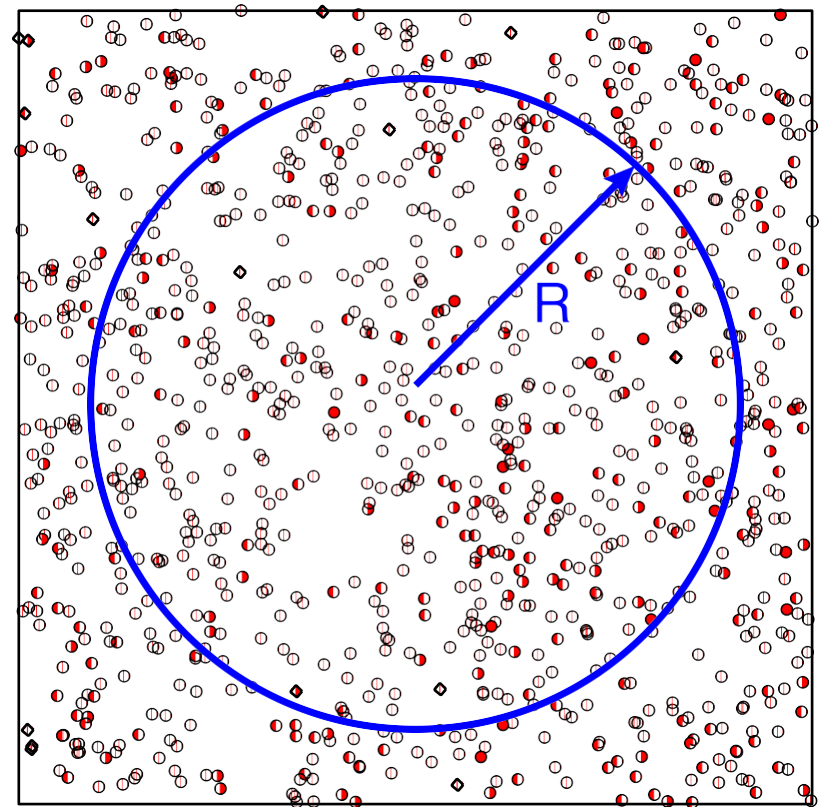
Figure 1: One of them is for $S(k) \sim k^6$ and other for $S(k) \sim k$.

Targeted Spectra $S \sim k^\alpha$ with $\alpha < 1$

Zachary & Torquato (2011)



(a)



(b)

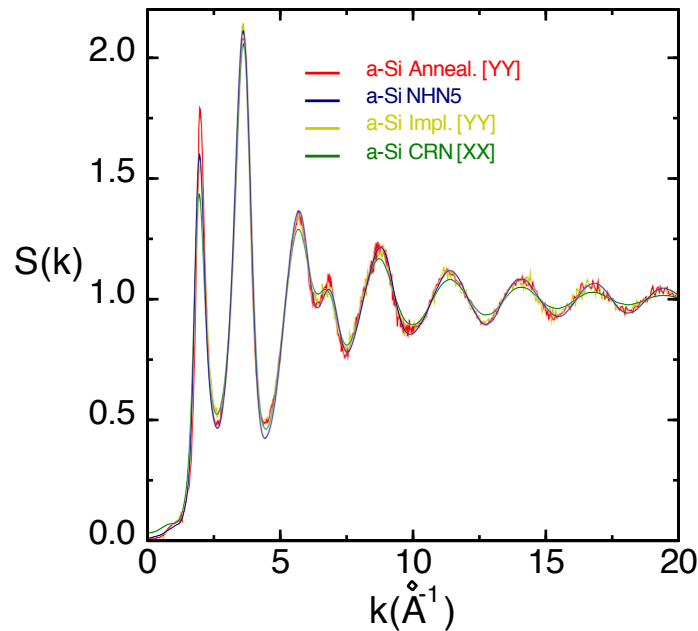
Figure 2: Both configurations exhibit strong local clustering of points and possess a highly irregular local structure; however, only one of them is **hyperuniform** (with $S \sim k^{1/2}$).

Amorphous Silicon is Nearly Hyperuniform

- Highly sensitive transmission X-ray scattering measurements performed at Argonne on amorphous-silicon (a-Si) samples reveals that they are nearly hyperuniform with $S(0) = 0.0075$.

Long, Roorda, Hejna, Torquato, and Steinhardt (2013)

- This is significantly below the putative lower bound recently suggested by de Graff and Thorpe (2009) but consistent with the recently proposed **nearly hyperuniform network picture** of a-Si (Hejna, Steinhardt and Torquato, 2013).

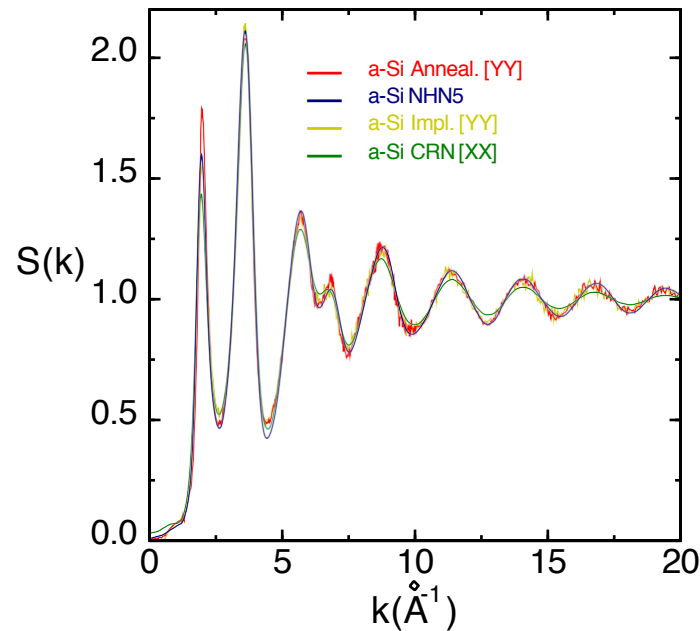


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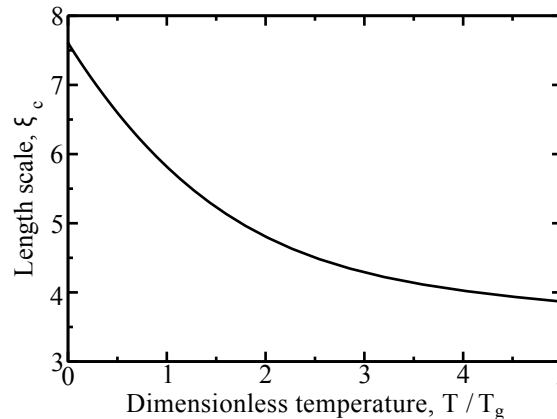
- Increasing the degree of hyperuniformity of a-Si appears to be correlated with a **larger electronic band gap** (Hejna, Steinhardt and Torquato, 2013).

Structural Glasses and Growing Length Scales

- Important question in glass physics: Do growing relaxation times under supercooling have accompanying growing structural length scales? [Lubchenko & Wolynes \(2006\)](#); [Berthier et al. \(2007\)](#); [Karmakar, Dasgupta & Sastry \(2009\)](#); [Chandler & Garrahan \(2010\)](#); [Hocky, Markland & Reichman \(2012\)](#)

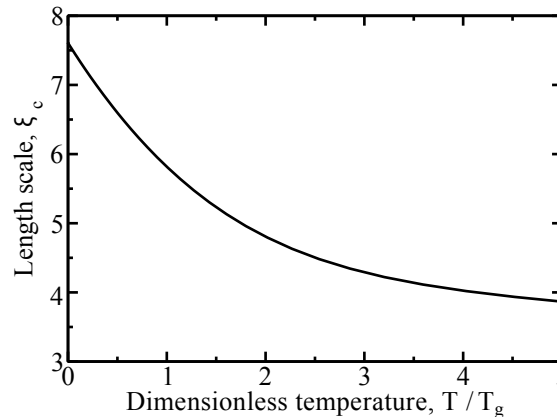
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- The degree of deviation from thermal equilibrium is determined from a **nonequilibrium index**

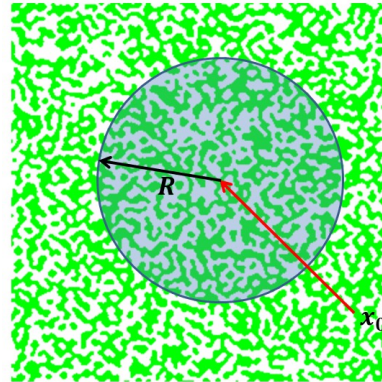
$$X = \frac{S(k = 0)}{\rho k_B T K_T} - 1,$$

which **increases upon supercooling**.

Marcotte, Stillinger & Torquato (2013)

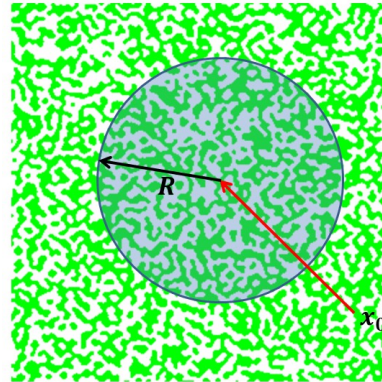
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Hyperuniformity of Two-Phase Materials



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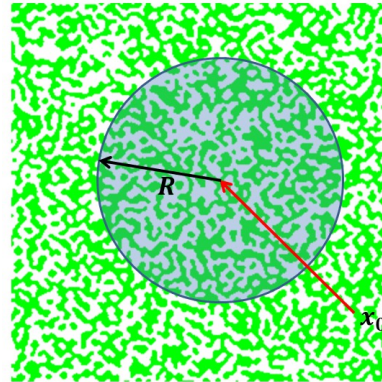


- For **typical** disordered media, **volume-fraction variance** $\sigma_v^2(R)$ for large R goes to zero like R^{-d} .
- For **hyperuniform disordered two-phase media**, $\sigma_v^2(R)$ goes to zero faster than R^{-d} , equivalent to following condition on **spectral density** $\tilde{\chi}_v(k)$:

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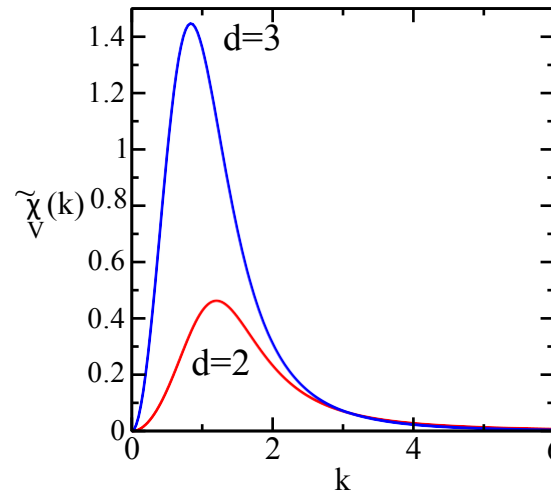
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- **Interfacial-area fluctuations** play an important role in static and **surface-area** evolving structures. Here we define $\sigma_s^2(R)$ and hyperuniformity condition is (Torquato, PRE, 2016)

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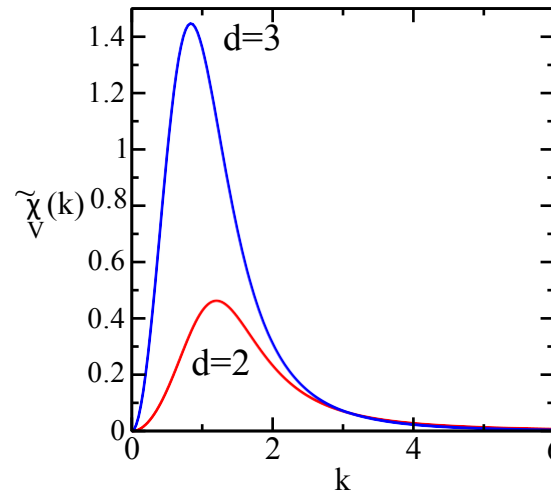
Designing Disordered Hyperuniform Heterogeneous Materials

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- For example, consider the following **hyperuniform functional forms** in 2D and 3D:

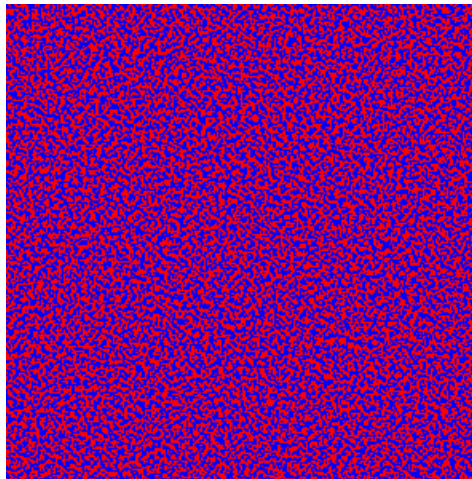


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- The following is a 2D realization:



Other Generalization of Hyperuniformity

● Consider

- **Random scalar fields:** Concentration and temperature fields in random media and turbulent flows, laser speckle patterns, and temperature fluctuations associated with CMB.
- **Random vector fields:** Random media (e.g., heat, current, electric, magnetic and velocity vector fields) and turbulence.
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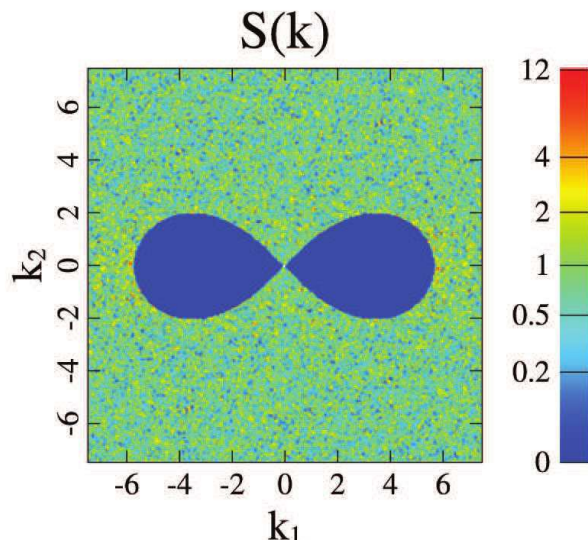
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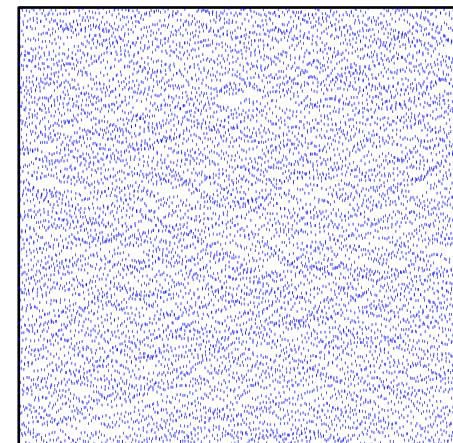
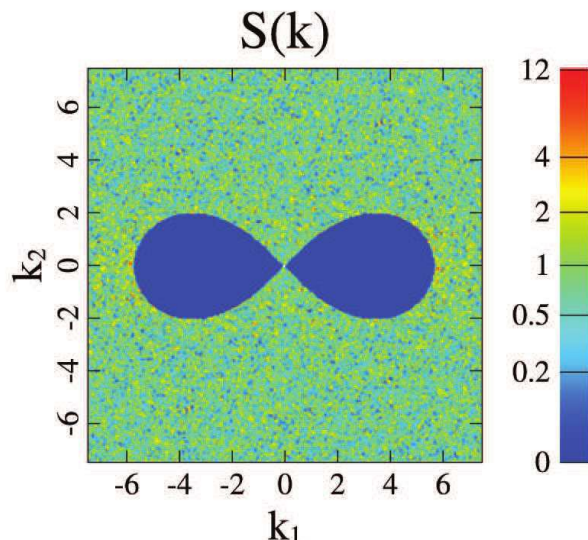
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CONCLUSIONS

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- **Hyperuniformity** provides a **unified** means of categorizing and characterizing crystals, quasicrystals and special correlated disordered systems.
- The **degree of hyperuniformity** provides an order metric for the extent to which large-scale density fluctuations are **suppressed** in such systems.
- Disordered hyperuniform systems appear to be endowed with **unusual physical properties** that we are only beginning to discover.
- **Directional hyperuniform** materials represents an exciting **new extension**.
- **Hyperuniformity** has connections to **physics and materials science** (e.g., ground states, quantum systems, random matrices, novel materials, etc.), **mathematics** (e.g., geometry and number theory), and **biology**.

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Ge Zhang (Princeton)