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# Examination of the $\boldsymbol{\theta}$-point from exact enumeration of self-avoiding walks 

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#### Abstract

Self-avoiding walks on the square lattice with nearest-neighbour attractive interactions are invesigated as a model for the two-dimensional version of a polymer in dilute solution. Temperature dependences of the exponent $\nu$ and the free energy of the chain are estimated from the exact enumeration data for up to 20 steps; the value of $\nu$ at the $\theta$-point disagrees with the mean-field theory. The end-distance distribution function at the $\theta$-point is also examined.


## 1. Introduction

A polymer chain in a good solvent takes the form of an extended coil owing to the excluded volume effect; the end-distance distribution is non-Gaussian. The extension of the chain with length $n$ is characterised by $R_{n} \sim n^{\nu}$, where $R_{n}$ is the root-mean-square end-to-end distance; the mean-field theory (e.g. de Gennes 1979) gives $\nu=3 /(d+2)$ for $d$-dimensional space. When the solvents are changed from good to poor or the temperature is lowered, attractive interactions between monomers become eminent: the chain transforms toward a collapsed coil decreasing in $R_{n}$. The excluded volume parameter vanishes around the $\theta$ temperature (or $\theta$ solvents), where two contributions of repulsion and attraction cancel each other; the chain can be treated as a phantom chain with $\nu=\frac{1}{2}$. The $\theta$ region is rather broad for finite $n$, but as $n \rightarrow \infty$, it tends to a unique $\theta$-point, which is regarded as the tricritical point (de Gennes 1975), to coincide with the collapse transition point (Domb 1974). The chain itself is still non-phantom even at the $\theta$-point although the excluded volume effect seems to disappear. As far as we are aware, there is no direct evidence that the polymer chain at the $\theta$-point is Gaussian. The amended mean-field theory (de Gennes 1975) leads to $\nu=2 /(d+1)$ at the $\theta$-point; it suggests that a chain at the $\theta$-point is non-Gaussian for $d=2$, where the three-body interactions become important.

Self-avoiding walks (SAws) on lattices with an attractive force have been extensively investigated as a model of configurational properties of a polymer in dilute solution. Each pair of non-consecutive monomers occupying nearest-neighbour lattice sites contributes to the energy of the system by $-\varepsilon$. The temperature dependence of the properties is usually expressed in terms of $\omega$, where $\omega=-\varepsilon / k T$. The dependence of $\nu$ on $\omega$ has been obtained by McCrackin et al (1973) by the use of the Monte Carlo method for three-dimensional lattices. Rapaport $(1976,1977)$ has estimated the value of $\nu$ for a relatively narrow range of $\omega$ from the exact enumeration of rather short chains $(n \leqslant 8)$ on the face-centred cubic lattice. The end-distance distribution of a chain is
obtained only for $\omega=0$ from the exact enumerations (Domb 1969, McKenzie 1973). More recently, Kremer et al (1982) and Baumgärtner (1982) have investigated the scaling properties around the collapse transition point using the Monte Carlo method for saws on the tetrahedral and square ( sQ ) lattices, respectively.

In this paper, we estimate the respective $\omega$ dependences of $\nu$ and the free energy of a chain for a wide range of $\omega$, which contains the $\theta$-point, from the exact enumeration of $n$-step saws on the sQ lattice for relatively large size ( $n \leqslant 20$ ). A series analysis technique (Ishinabe 1984) improved for this purpose is used, which was efficient for the estimation of the cross-over exponent for polymer adsorption. We examine, in particular, the end-distance distribution function at the $\theta$-point. The two-dimensional case is thought favourable for examining the $\theta$-point since $d=3$ is a marginal case and a logarithmic correction term is involved (Moore 1977, de Gennes 1978).

## 2. Series analysis

Let $C_{n}(x, m)$ be the number of $n$-step saws having $m$ nearest-neighbour contacts between non-consecutive vertices; $x$ is the integer $x$ component of the end-to-end distance $R$. We can obtain the mean-square end-to-end distance from

$$
\begin{equation*}
\left\langle R^{2}\right\rangle_{n}=d \sum_{x} \sum_{m} x^{2} C_{n}(x, m) \mathrm{e}^{m \omega}\left(\sum_{x} \sum_{m} C_{n}(x, m) \mathrm{e}^{m \omega}\right)^{-1}, \tag{1}
\end{equation*}
$$

where $d$ is the spatial dimension, and the end-distance distribution function for the $x$ component from

$$
\begin{equation*}
P(x)=\sum_{m} C_{n}(x, m) \mathrm{e}^{m \omega}\left(\sum_{x} \sum_{m} C_{n}(x, m) \mathrm{e}^{m \omega}\right)^{-1} \tag{2}
\end{equation*}
$$

at any given $\omega(=-\varepsilon / k T)$. We introduce the reduced end-distance distribution function (Chikahisa 1984) by

$$
\begin{equation*}
P^{*}(\tilde{x})=(2 / d)^{1 / 2} R_{n} P(x) \tag{3}
\end{equation*}
$$

where $\tilde{x}=(d / 2)^{1 / 2} x / R_{n}$ and $R_{n}=\left\langle R^{2}\right\rangle_{n}^{1 / 2}$. For random walks of $\omega=0, P^{*}(\tilde{x})$ can be written as

$$
\begin{equation*}
P^{*}(\tilde{x})=\pi^{-1 / 2} \exp \left(-\tilde{x}^{2}\right) \tag{4}
\end{equation*}
$$

We have obtained the first twenty terms in the $C_{n}(x, m)$ series for the sQ lattice; the values of $C_{n, m}=\Sigma_{x} C_{n}(x, m)$ and $D_{n, m}=\Sigma_{x} x^{2} C_{n}(x, m)$ are given in tables 1 and 2 , respectively. Note that these tables quote the values divided by 2 .

The estimation of $\nu$ for various $\omega$ is performed as follows: we assume that

$$
\begin{equation*}
R_{n}(\omega) \simeq R_{0}(\omega) n^{\nu(\omega)}, \tag{5}
\end{equation*}
$$

and form ratios of the alternate terms. The Neville tables are constructed for the linear and quadratic extrapolants. Then we plot these extrapolants against $1 / n$ and extrapolate to $n \rightarrow \infty$ taking into account the curvature of convergence as a whole along with the damping oscillation around it. The last process improves the accuracy of the estimation for such cases as a confluent singularity exists. An example of the estimation for $\omega=0.75$ is shown in figure 1. For $\omega=0$, we estimate that $\nu=0.748 \pm 0.002$ for the

Table 1. Values of $\frac{1}{2} C_{n, m}$ for SAWs on the sQ lattice.

| m | 0 | 1 | 2 | 3 | 4 | 5 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | 2 |  |  |  |  |  |
| 2 | 6 |  |  |  |  |  |
| 3 | 14 | 4 |  |  |  |  |
| 4 | 34 | 16 |  |  |  |  |
| 5 | 82 | 44 | 16 |  |  |  |
| 6 | 198 | 128 | 64 |  |  |  |
| 7 | 470 | 368 | 172 | 76 |  |  |
| 8 | 1122 | 1016 | 536 | 264 | 20 |  |
| 9 | 2662 | 2688 | 1700 | 692 | 392 |  |
| 10 | 6334 | 7112 | 4916 | 2304 | 1192 | 192 |
| 11 | 14970 | 18488 | 13800 | 7776 | 3212 | 1776 |
| 12 | 35506 | 47752 | 38500 | 22872 | 11320 | 5048 |
| 13 | 83734 | 121768 | 105868 | 66944 | 38152 | 14888 |
| 14 | 198086 | 309584 | 286280 | 193808 | 113188 | 54600 |
| 15 | 466314 | 779584 | 767256 | 553784 | 338428 | 182256 |
| 16 | 1100818 | 1958480 | 2036332 | 1548080 | 1001852 | 550464 |
| 17 | 2587634 | 4884536 | 5362712 | 4299548 | 2919288 | 1683780 |
| 18 | 6097830 | 12160776 | 14017564 | 11789048 | 8336508 | 5075456 |
| 19 | 14316402 | 30099732 | 36415636 | 32092728 | 23658516 | 15060260 |
| 20 | 33687146 | 74401912 | 94069808 | 86512192 | 66298236 | 43792632 |


| ${ }^{m}$ | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 11 | 124 |  |  |  |  |  |  |
| 12 | 1468 |  |  |  |  |  |  |
| 13 | 7956 | 1440 |  |  |  |  |  |
| 14 | 22620 | 8488 | 568 |  |  |  |  |
| 15 | 74932 | 34648 | 10820 | 276 |  |  |  |
| 16 | 269220 | 106080 | 43780 | 7560 |  |  |  |
| 17 | 889152 | 379300 | 159264 | 61432 | 6692 |  |  |
| 18 | 2725900 | 1317152 | 535716 | 210424 | 60816 | 2176 |  |
| 19 | 8480992 | 4341420 | 1937556 | 774756 | 309920 | 68380 | 2012 |
| 20 | 25824256 | 13526488 | 6548420 | 2738832 | 1037412 | 366344 | 44904 |

SQ lattice. The mean-field value $\frac{3}{4}$ for $d=2$, which is supported by a recent analytic calculation (Nienhuis 1982), is just on the limit of the estimated uncertainty in our estimate.

## 3. Results and discussion

Figure 2 illustrates the plot of $\nu$ for $\omega \geqslant 0$ estimated from the above method as a function of $\omega$; the value of $\nu$ is almost constant for small $\omega$, but it decreases as $\omega$ increases and seems to converge to a constant value for large $\omega$ although error bars enlarge there. An inflection point is found at $\omega=0.75$ for the plot; we regard it tentatively as the $\theta$-point (tricritical point) $\omega_{\mathrm{t}}$, then we estimate that $\nu_{\mathrm{t}}=0.503 \pm 0.01$

Table 2. Values of $\frac{1}{2} D_{n, m}$ for SAWs on the sQ lattice.

| $m$ | 0 | 1 | 2 | 3 | 4 | 5 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | 1 |  |  |  |  |  |
| 2 | 8 |  |  |  |  |  |
| 3 | 39 | 2 |  |  |  |  |
| 4 | 152 | 24 |  |  |  |  |
| 5 | 529 | 134 | 16 |  |  |  |
| 6 | 1704 | 608 | 140 |  |  |  |
| 7 | 5211 | 2424 | 710 | 102 |  |  |
| 8 | 15344 | 8784 | 3224 | 728 | 40 |  |
| 9 | 43907 | 29808 | 13194 | 3418 | 820 |  |
| 10 | 122812 | 96592 | 49196 | 15704 | 4564 | 456 |
| 11 | 337293 | 301644 | 172644 | 65680 | 20118 | 5032 |
| 12 | 912536 | 914416 | 580840 | 249424 | 90536 | 24456 |
| 13 | 2437883 | 2705620 | 1884294 | 898256 | 370988 | 107668 |
| 14 | 6443668 | 7846688 | 5932864 | 3112456 | 1394668 | 485608 |
| 15 | 16875389 | 22369648 | 18229500 | 10403148 | 5029022 | 1973592 |
| 16 | 43843784 | 62847320 | 54869544 | 33750304 | 17545608 | 7436552 |
| 17 | 113113569 | 174334652 | 162228036 | 106868030 | 59214564 | 27049234 |
| 18 | 290024644 | 478257320 | 472288680 | 331391512 | 194508176 | 95332360 |
| 19 | 739530889 | 1299163914 | 1356422066 | 1008943132 | 624853266 | 325367266 |
| 20 | 1876441960 | 3498476512 | 3849256304 | 3023047520 | 1968591312 | 1082288528 |


| $n>^{m}$ | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 11 | 310 |  |  |  |  |  |  |
| 12 | 4904 |  |  |  |  |  |  |
| 13 | 32610 | 4000 |  |  |  |  |  |
| 14 | 145028 | 35408 | 2112 |  |  |  |  |
| 15 | 637490 | 186156 | 39658 | 698 |  |  |  |
| 16 | 2774880 | 820328 | 237224 | 31440 |  |  |  |
| 17 | 11003144 | 3627570 | 1106576 | 286380 | 24026 |  |  |
| 18 | 41148980 | 15339904 | 4906828 | 1414464 | 310680 | 8776 |  |
| 19 | 149460616 | 59999622 | 21226002 | 6435874 | 1871808 | 299422 | 6982 |
| 20 | 527152512 | 224085192 | 86759968 | 28590984 | 8548784 | 2261336 | 227672 |

at $\omega_{\mathrm{t}}=0.75$ (see figure 1). The value of $\omega_{\mathrm{t}}$ is in good agreement with the estimate 0.76 tof Baumgärtner (1982) from the Monte Carlo technique while the estimated $\nu_{\mathrm{t}}$ deviates noticeably from the mean-field value $\nu_{\mathrm{t}}=\frac{2}{3}$ for $d=2$. Our value is, however, consistent with a renormalisation group calculation (Stephen and McCauley 1973, Stephen 1975) to second order in $\varepsilon^{\prime}\left(\varepsilon^{\prime}=3-d\right)$ leading to $\nu_{\mathrm{t}}=0.506$. Recently, Kholodenko and Freed (1984) have deduced a slightly larger value 0.551 using the conformational space renormalisation group method. Thus the mean-field value for $d=2$ should be corrected.

In collapsed state for $\omega>\omega_{\mathrm{t}}$, monomer density must be constant on the inside of a coil, so that $\nu_{\mathrm{c}}=1 / d$ is expected. Figure 2 shows that $\nu_{\mathrm{c}} \approx 0.3$; it is too low compared with the expected value even if we take into account the inaccuracy of the estimation. It seems that the estimated value of $\nu_{\mathrm{c}}$ is different from that defined from $\boldsymbol{R}_{\mathrm{g}}$ (radius of gyration); self-avoiding walks on the sQ lattice with maximum $m$ have unexpectedly large numbers of configurations (e.g. 89808 for $n=20$ and $m=12$ ).


Figure 1. Ratio estimate of $\nu$ at $\omega=0.75$ from the linear extrapolants of alternate terms in series; the arrow indicates $\nu=0.503$.


Figure 2. Plot of $\nu$ against $\omega$ as estimated from the ratio method; the arrow indicates an inflection point.

The partition function of the chain can be written as

$$
\begin{equation*}
Z_{n}(\omega)=\sum_{m} C_{n, m} \mathrm{e}^{m \omega} \tag{6}
\end{equation*}
$$

where $C_{n, m}=\Sigma_{x} C_{n}(x, m)$. We assume that

$$
\begin{equation*}
Z_{n}(\omega) \sim n^{\gamma(\omega)-1} \mu(\omega)^{n} \tag{7}
\end{equation*}
$$

by analogy with the case of $\omega=0$. We can estimate $\mu(\omega)$ using the ratio method stated
above; this is nothing but the reduced free energy of the chain which is defined by

$$
\begin{equation*}
\mu(\omega)=\lim _{n \rightarrow \infty} n^{-1} \ln Z_{n}(\omega) \tag{8}
\end{equation*}
$$

The plot of $\mu(\omega)$ thus obtained as a function of $\omega$ is given in figure 3; a slight discontinuous change in the slope is noticeable at the point $\omega=0.75 \pm 0.005$, i.e. we get the same value of $\omega_{\mathrm{t}}$ as before. We define a critical exponent $\lambda$ by

$$
\begin{equation*}
\mu(\omega)-\mu\left(\omega_{t}\right) \sim\left|\omega-\omega_{t}\right|^{\lambda} . \tag{9}
\end{equation*}
$$

The relation $\lambda=2 / \varepsilon(\varepsilon=4-d)$ is suggested by Moore (1977). The plot of $\mu(\omega)$ in figure 3 supports the relation for $d=2$ since the estimated values lie on two straight lines with slightly different slopes which cross at $\omega_{\mathrm{t}}$.


Figure 3. Plot of $\mu(\omega)$ against $\omega$ : a discontinuous change in the slope is found at the point ( $\omega=0.75$ ) indicated by the arrow.


Figure 4. Plot of $P^{*}(\tilde{x})$ against $\tilde{x}$ at $\omega_{\mathrm{t}}=0.75$ for $n=10(\Delta)$ and 20 ( 0 ). : $P^{*}(0)$ extrapolated to $n \rightarrow \infty$. The full curve shows equation (4).

The plot of $P^{*}(\tilde{x})$ at $\omega_{\mathrm{t}}$ against $\tilde{x}(\geqslant 0)$ for $n=10$ and 20 is given in figure 4. As $n$ increases, the plot approaches the Gaussian distribution (4). The limiting value of $P^{*}(0)$ estimated from the Neville tables is $0.51 \pm 0.02$, which is also shown in the figure. Thus we conclude that for $d=2$ a polymer chain is almost Gaussian at the $\theta$-point in the limit $n \rightarrow \infty$.

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