

Available online at www.sciencedirect.com



Journal of Computational Physics 202 (2005) 765-793

JOURNAL OF COMPUTATIONAL PHYSICS

www.elsevier.com/locate/jcp

Neighbor list collision-driven molecular dynamics simulation for nonspherical hard particles. II. Applications to ellipses and ellipsoids

Aleksandar Donev a,b, Salvatore Torquato a,b,c,*, Frank H. Stillinger c

^a Program in Applied and Computational Mathematics, Princeton University, Princeton, NJ 08544, USA
 ^b Princeton Institute for the Science and Technology of Materials, Princeton University, Princeton, NJ 08540, USA
 ^c Department of Chemistry, Frick Laboratory, Princeton Materials Institute, Princeton University, Princeton, NJ 08544-5211, USA

Received 19 May 2004; accepted 9 August 2004 Available online 11 November 2004

Abstract

We apply the algorithm presented in the first part of this series of papers to systems of hard ellipses and ellipsoids. The theoretical machinery needed to treat such particles, including the overlap potentials, is developed in full detail. We describe an algorithm for predicting the time of collision for two moving ellipses or ellipsoids. We present performance results for our implementation of the algorithm, demonstrating that for dense systems of very aspherical ellipsoids the novel techniques of using neighbor lists and bounding sphere complexes, offer as much as two orders of magnitude improvement in efficiency over direct adaptations of traditional event-driven molecular dynamics algorithms. The practical utility of the algorithm is demonstrated by presenting several interesting physical applications, including the generation of jammed packings inside spherical containers, the study of contact force chains in jammed packings, and melting the densest-known equilibrium crystals of prolate spheroids.

© 2004 Elsevier Inc. All rights reserved.

1. Introduction

In the first paper of this series of two papers, we presented a collision-driven molecular dynamics algorithm for simulating systems of nonspherical hard particles. The algorithm rigorously incorporates nearneighbor lists, and further improves the treatment of very elongated objects via the use of bounding sphere

^{*} Corresponding author. Tel.: +1 609 258 3341; fax: +1 609 258 6878.

E-mail addresses: torquato@electron.princeton.edu, torquato@princeton.edu (S. Torquato).

complexes. Detailed pseudocodes for the algorithm were presented, but several particle-shape-dependent components were left unspecified. In particular, a key component of the algorithm is the evaluation of overlap between scaled versions of two particles, such as the evaluation of the minimal common scaling that leaves two disjoint ellipsoids nonoverlapping, or the maximal scaling of an ellipsoid which leaves it contained within another ellipsoid. Additionally, the required procedures for predicting the time-of-collision for two moving ellipsoids, as well as processing the collision, are developed. Moreover, we discuss generalizations to other particle shapes.

We also illustrate the practical utility and versatility of the algorithm by presenting several nontrivial and physically relevant applications. In particular, we show that by incorporating particle growth (i.e., shape deformation), the proposed algorithm can generate *jammed packings* of ellipsoids and is superior to previously used algorithms in both speed and particularly in accuracy. The high precision of the event-driven approach enables us to reach previously unavailable high densities and to produce tightly jammed ellipsoid packings with several thousand particles, even for relatively large aspect ratios [12]. Additionally, the inclusion of boundary deformation allowed us to generate the densest known crystal packings of ellipsoids [11], and here we show how the algorithm can be used to simulate a quasi-equilibrium (adiabatic) expansion of this crystal to track its equation of state and phase behavior. We also demonstrate how using near-neighbor lists can help monitor the particle collision history near the jamming point and enable the study of *force chains*, previously studied only in time-driven molecular dynamics of soft particles [3].

We present the tools necessary to rapidly evaluate overlap functions for ellipsoids in Section 2. We then describe the missing particle-shape-dependent pieces of the algorithm in Section 3. Some performance results for the algorithm are shown in Section 4, particularly focusing on the use of our near-neighbor list and bounding sphere complexes techniques. Three illustrative applications are given in Section 5.

2. Geometry of ellipses and ellipsoids

In this section, we focus exclusively on ellipsoidal particles, particularly in two (ellipses) and three (ellipsoids) dimensions. We present all of the necessary tools to adapt the EDMD algorithm to ellipsoids. We first give some introductory material, and then discuss several overlap (contact) functions for ellipsoids, based on the work of Perram and Wertheim [30]. We then focus on calculation of these overlap functions and their time derivatives, which is used in Section 3 to robustly determine the time-of-collision for two moving ellipsoids. We will attempt to present most of the results so that they generalize to other dimensions as well; however, this is not always possible. We present the basic concepts in a unified and simple manner. Readers looking for more detailed background information are referred to [1,2].

2.1. Introduction and background

In order to deal with the rotational degrees of freedom for ellipsoids and track their orientation, as well as their centroidal position, some additional machinery is necessary. Since very little of the notation seems to be standard, we first present our own notational system, which attempts to unify different dimensionalities whenever possible. We then discuss orientational degrees of freedom and rotation of rigid bodies.

2.1.1. Notation

When dealing with rotational motions, especially in three dimensions, cross products and rotational matrices appear frequently. In order to unify our presentation for two and three dimensions as much as possible, we introduce some special matrix notation. Matrix multiplication is assumed whenever products

of matrices or a matrix and a vector appear. We prefer to use matrix notation whenever possible 1 and do not carefully try to distinguish between scalars and matrices of one element. We denote the dot product $\mathbf{a} \cdot \mathbf{b}$ with $\mathbf{a}^T \mathbf{b}$, and the outer product $\mathbf{a} \otimes \mathbf{b}$ with $\mathbf{a} \mathbf{b}^T$.

The first notational difficulty relates to the notion of a cross product. In three dimensions, there is only the familiar cross product

$$\mathbf{a} \times \mathbf{b} = \begin{bmatrix} a_y b_z - a_z b_y \\ a_z b_x - a_x b_z \\ a_x b_y - a_y b_x \end{bmatrix} = \mathbf{Ab},\tag{1}$$

where

$$\mathbf{A} = \left[egin{array}{ccc} 0 & -a_z & a_y \ a_z & 0 & -a_x \ -a_y & a_x & 0 \end{array}
ight] = -\mathbf{A}^{\mathrm{T}}$$

is a skew-symmetric matrix which is characteristic of the cross product and is derived from a vector. We will simply *capitalize* the letter of a vector to denote the corresponding *cross product matrix* (like A above corresponding to a). In two dimensions however, there are two "cross products". The first one gives the velocity of a point \mathbf{r} in a system which rotates around the origin with an angular frequency $\boldsymbol{\omega}$ (which has just one z component and can also be considered a scalar $\boldsymbol{\omega}$),

$$\mathbf{v} = \boldsymbol{\omega} \boxtimes \mathbf{r} = \begin{bmatrix} -\omega \mathbf{r}_y \\ \omega \mathbf{r}_y \end{bmatrix} = \mathbf{\Omega} \mathbf{r}, \tag{2}$$

where

$$oldsymbol{\Omega} = egin{bmatrix} 0 & -\omega \ \omega & 0 \end{bmatrix} = -oldsymbol{\Omega}^{ ext{T}}$$

is a cross product matrix derived from ω . The second kind of "cross product" gives the torque around the origin of a force f acting at a point (arm) r,

$$\tau = \mathbf{f} \times \mathbf{r} = -\mathbf{r} \times \mathbf{f} = [f_x r_y - f_y r_x] = \mathbf{F}^{\mathsf{L}} \mathbf{r}, \tag{3}$$

where

$$\mathbf{F}^{\mathrm{L}} = \begin{bmatrix} -f_{v} & f_{x} \end{bmatrix} = -(\mathbf{F}^{\mathrm{R}})^{\mathrm{T}}$$

is another cross product matrix derived from a vector (the 'L' and 'R' stand for left and right multiplication, respectively). Note that in three dimensions all of these coincide, $\mathbf{F}^L = \mathbf{F}^R = \mathbf{F}$, and also $\boxtimes = \times$. The notation was chosen so equations look simple in three dimensions, but are also applicable to two dimensions. The wedge product generalizes the cross product in higher dimensions [20].

2.1.2. Rigid Bodies

Representing the orientation of a rigid body in a computationally convenient way has been a subject of debate in the past [2]. A rigid body has

¹ Our computational implementation uses a specially designed library of inlined macros for matrix operations extensively.

$$f_{R} = \frac{d(d-1)}{2} = \begin{cases} 1 & \text{if } d = 2, \\ 3 & \text{if } d = 3, \end{cases}$$
 (4)

rotational degrees of freedom, and this is the minimal number of coordinates needed to specify the configuration of a hard nonspherical particle, in addition to the usual d coordinates needed to specify the position of the centroid. In two dimensions orientations are easy to represent via the angle ϕ between the major semiaxes of the ellipsoid and the x axis. But in three dimensions specifying three (Euler) angles is numerically unstable, and extensive experience has determined that for MD computationally the best way to represent orientations is via normalized quaternions, which in fact represent finite rotations starting from an initial reference configuration (but see [17] for a discussion). In the case of ellipsoids this reference configuration is one in which all semiaxes are aligned with the coordinate axes. In two dimensions we use a normalized complex number to represent orientation, but for simplicity we will sometimes use the term "quaternion" in both two and three dimensions. Higher dimensional generalizations are discussed in [33].

In three dimensions, normalized quaternions consist of a scalar s and a vector \mathbf{p} ,

$$\mathbf{q} = [s, \mathbf{p}] = \left[\cos\frac{\phi}{2}, \left(\sin\frac{\phi}{2}\right)\hat{\boldsymbol{\phi}}\right],\tag{5}$$

where $\dot{\phi}$ is the unit vector along the axis of rotation and ϕ is the angle of rotation around this axis, and the normalization condition

$$\|\mathbf{q}\|^2 = s^2 + \|\mathbf{p}\|^2 = 1$$

is satisfied. Therefore in three dimensions we use 4 numbers to represent orientation, which seems like wasting one floating-point number. It is in fact possible to represent the rotation with the oriented angle $\phi = \phi \hat{\phi}$, which is just a vector with 3 coordinates. However, such a representation has numerical problems when $\phi = 0$, and also the representation is not unique. ² More importantly, combining rotations (as during rotational motion) does not correspond (as one may expect) to vector addition of the ϕ 's, but it does correspond to quaternion multiplication of the \mathbf{q} 's, which is fast since there is no need of repeating the trigonometric evaluations. This is the reason why we also use quaternions in two-dimensions, and represent the orientation of a particle in the plane with 2 coordinates (components of a unit complex number),

$$\mathbf{q} = [s, p] = [\cos \phi, \sin \phi]. \tag{6}$$

The orthogonal *rotation matrix* corresponding to the rotation described by the quaternion (5) is given with

$$\mathbf{Q} = 2\left[\mathbf{p}\mathbf{p}^{\mathrm{T}} - s\mathbf{P} + \left(s^2 - \frac{1}{2}\right)\mathbf{I}\right]$$

in three dimensions, and

$$\mathbf{Q} = \begin{bmatrix} s & p \\ -p & s \end{bmatrix}$$

in two dimensions, corresponding to the complex number (6). The resulting orientation after first the rotation \mathbf{Q}_1 is applied and then the rotation \mathbf{Q}_2 is applied, $\mathbf{Q}_{12} = \mathbf{Q}_2\mathbf{Q}_1$, is represented by the quaternion product

$$\mathbf{q}_{12} = \mathbf{q}_1 \mathbf{q}_2 = [s_1 s_2 - \mathbf{p}_1 \cdot \mathbf{p}_2, s_1 \mathbf{p}_2 + s_2 \mathbf{p}_1 - \mathbf{p}_1 \times \mathbf{p}_2]$$
(7)

Note that the quaternion representation is also not unique since $-\mathbf{q}$ and \mathbf{q} represent the same orientation.

in three dimensions, and by the complex number product

$$\mathbf{q}_{12} = \mathbf{q}_1 \mathbf{q}_2 = [s_1 s_2 - p_1 p_2, s_1 p_2 + s_2 p_1] \tag{8}$$

in two dimensions.

In this work, we are interested in particles which move continuously in time. The rate of rotation of a rigid body is given by the *angular velocity* ω (which can also be considered a scalar ω in two dimensions), or equivalently, the infinitesimal change in orientation is given by the infinitesimal rotation $d\phi = \omega dt$. The instantaneous time derivative of the normalized quaternion is given with ³

$$\dot{\mathbf{q}} = \frac{1}{2} \begin{bmatrix} s & -\mathbf{p} \\ \mathbf{p} & s\mathbf{I} + \mathbf{P} \end{bmatrix} \begin{bmatrix} 0 \\ \boldsymbol{\omega} \end{bmatrix}$$

in three dimensions, and with

$$\dot{\mathbf{q}} = \frac{1}{2} \begin{bmatrix} s & p \\ -p & s \end{bmatrix} \begin{bmatrix} 0 \\ \omega \end{bmatrix}$$

in two dimensions. The time derivative of the corresponding rotation matrix is

$$\dot{\mathbf{Q}} = -\mathbf{Q}\mathbf{\Omega}$$

and this result has was used extensively in deriving the various time derivatives related to the contact function for ellipsoids, as will be given shortly.

2.1.3. Ellipsoids

An ellipsoid is a smooth convex body consisting of all points \mathbf{r} that satisfy the quadratic inequality

$$(\mathbf{r} - \mathbf{r}_0)^{\mathrm{T}} \mathbf{X} (\mathbf{r} - \mathbf{r}_0) \leqslant 1, \tag{9}$$

where \mathbf{r}_0 is the position of the center (centroid), and \mathbf{X} is a characteristic *ellipsoid matrix* describing the shape and orientation of the ellipsoid. The case when $\mathbf{X} = \frac{1}{O^2}\mathbf{I}$ is a diagonal matrix describes a sphere of radius 4 O, which does not require orientation information. In the general case,

$$\mathbf{X} = \mathbf{O}^{\mathsf{T}} \mathbf{O}^{-2} \mathbf{O},\tag{10}$$

where \mathbf{Q} is the rotational matrix describing the orientation of the ellipsoid, and \mathbf{O} is a diagonal matrix containing the major semi-axes of the ellipsoid along the diagonal. The time derivative of the matrix (10) for an ellipsoid rotating with instantaneous angular velocity $\boldsymbol{\omega}$ is

$$\dot{\mathbf{X}} = \mathbf{\Omega}\mathbf{X} - \mathbf{X}\mathbf{\Omega}.\tag{11}$$

In Algorithm 1 we give a prescription for updating the orientation of an ellipsoid rotating with a *constant* angular velocity for a time Δt .

Algorithm 1. Update the orientation of an ellipsoid rotating with a uniform angular velocity ω after a time step Δt .

- 1. Calculate the change in orientation $\mathbf{q}_{\Delta t}$ using $\phi_{\Delta t} = \omega \Delta t$ in Eqs. (5) or (6).
- 2. Update the quaternion, $\mathbf{q} \leftarrow \mathbf{q}\mathbf{q}_{\Delta t}$, using Eqs. (7) or (8).
- 3. If $\|\|\mathbf{q}\|-1\| > \epsilon_{\mathbf{q}}$ (due to accumulation of numerical errors), renormalize the quaternion, $\mathbf{q} \leftarrow \mathbf{q}/\|\mathbf{q}\|$.

³ Recall that capital **P** denotes the cross product matrix corresponding to **p**.

⁴ We will use the letters r and R to denote positions of points, and therefore resort to using O when referring to radius.

2.2. Ellipsoid overlap potentials

The problem of determining whether two ellipsoids A and B overlap (have a common point) or not has been considered previously in relation to Monte Carlo or MD simulations of hard-ellipsoid systems [1]. Here, we are concerned not only with a binary overlap criterion, but rather with a numerically efficient way of measuring a *distance* 5 between the two ellipsoids F(A,B), whose sign not only gives us an overlap criterion,

```
\begin{cases} F(A,B) > 0 & \text{if } A \text{ and } B \text{ are disjoint,} \\ F(A,B) = 0 & \text{if } A \text{ and } B \text{ are externally tangent,} \\ F(A,B) < 0 & \text{if } A \text{ and } B \text{ are overlapping,} \end{cases}
```

but which is also continuously differentiable in the positions and orientations of the ellipsoids A and B and is numerically stable. An additional convenient property is that F(A,B) be defined and easy to compute for all positions and orientations of the ellipsoids. We will call such a distance function an overlap potential. We will also make use of an overlap potential G(A,B) for the case when ellipsoid A is completely contained within B (for example, B can be the bounding neighborhood of A, or it can be an ellipsoidal hard-wall container),

```
\begin{cases} G(A,B) > 0 & \text{if } A \text{ is completely contained in } B, \\ G(A,B) = 0 & \text{if } A \text{ is internally tangent to } B, \\ G(A,B) < 0 & \text{if part or all of } A \text{ is outside } B, \end{cases}
```

and give such a potential below. Such potentials have not been considered before since they do not appear in other algorithms, however, our neighbor-list EDMD algorithm for ellipsoids uses it to construct bounding neighborhoods for the particles, and additionally, such a potential can be used to implement hard-wall boundary conditions inside an ellipsoidal container.

More than three decades ago, Vieillard-Baron proposed an overlap criterion based on the number of negative eigenvalues of a certain matrix [44], and this criterion has been subsequently rediscovered [45]. It easily generalizes to two dimensions and can be used to obtain an overlap potential. We have implemented and tested this overlap potential but have found it both computationally and theoretically inferior to an overlap potential proposed by Perram and Wertheim [30]. We have therefore completely adapted the Perram–Wertheim (PW) overlap potential and also extended it to the case of one ellipsoid contained within another. Many other approaches are possible, for example, an approximate measure of the Euclidean distance between the surfaces of the two ellipsoids can be used [14,16,23,31]. However, the advantage of the PW approach is its inherent symmetry, dimensionless character, and most of all, its simple geometric interpretation in terms of scaling factors.

The geometrical idea behind the Perram-Wertheim overlap potential is very simple and is based on considering scaling the size of the ellipsoids uniformly until they are in external or internal tangency. Consider for example the case when A and B are disjoint, as illustrated in the leftmost part of Fig. 1. If ellipsoid A is scaled by a nonnegative factor $\mu(A)$ such that the centroid of B is still outside it, then there is a corresponding scaling of B, $\mu(B)$, which brings B into external tangency with A at the contact point $\mathbf{r}_C[\mu(A)]$. This scaling is a solution to a simple eigenvalue-like problem involving \mathbf{X}_A and \mathbf{X}_B . The normal vectors of A and B at the contact point are of opposite direction, and by changing the ratio of their lengths from B

⁵ This is not a distance in the mathematical sense.

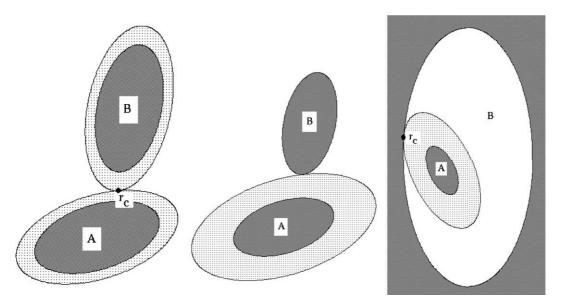


Fig. 1. Illustration of the scaling μ in the PW contact function: Left: The outer tangency potential μ_{AB} . Middle: The outer tangency potential $\mu_{B}(A)$. Right: The inner tangency potential $\nu_{B}(A)$.

to ∞ we get a path of contact points going from the center of A to the center of B. It was a wonderful idea of Perram and Wertheim [30] to parameterize this path with a scalar $\lambda \in [0,1]$, and then look for the $\lambda = \Lambda$ which makes $\mu(A) = \mu(B)$, i.e. look for the common scaling factor μ_{AB} which brings A and B into external tangency at the contact point \mathbf{r}_C (shown in Fig. 1), or equivalently, look for the largest common scaling factor which preserves non-overlap. This approach is very well-suited for the case when both A and B are particles and thus should be treated equally. Sometimes, however, ellipsoid B has a special status, for example, it may be the bounding neighborhood of another particle. In this case we look for the scaling factor $\mu_B(A)$ of A which brings A into external tangency with the fixed B (see second subsection in Section II.C in [29]), or equivalently, the largest scaling of A which preserves non-overlap, as illustrated in the middle part of Fig. 1. A similar idea applies to the case when A is contained within B, in which case we look for the largest scaling $v_B(A)$ of A which leaves A contained completely within B, or equivalently, which brings A into internal tangency with B.

Using these scaling factors, we can define several overlap potentials,

$$F_{AB}(A,B) = \mu_{AB}^2 - 1, (12)$$

$$F_B(A,B) = \mu_B^2(A) - 1, (13)$$

$$G_B(A,B) = v_B^2(A) - 1,$$
 (14)

which we will refer to as the Perram-Wertheim (PW), the modified PW overlap potential, and the internal PW overlap potential respectively. To appreciate why we use the squares of the scaling factors, consider the case of spheres, where the PW overlap potential simply becomes

$$F_{AB} = \frac{|\mathbf{r}_A - \mathbf{r}_B|^2}{(O_A + O_B)^2} - 1 = \frac{l_{AB}^2}{(O_A + O_B)^2} - 1,$$

which avoids the use of square roots in calculating the distance between the centers of A and B, l_{AB} , and is also much simpler to work with analytically. Extensive use of all three of the contact functions (12)–(14) has been made in the implementation of the algorithm, and in particular, the building and updating of the near-neighbor lists. The original PW overlap potential (12) is the most efficient in practice and also has the property that it is symmetric with respect to the interchange of A and B, and is preferred over (13) unless $\mu_B^2(A)$ is needed (recall from the first paper in this series that $\mu_B(A)$ is needed when using partial updates for the neighbor lists). Note that F_B and G_B are not defined for all positions of the ellipsoids, namely, if the center of A is inside B, F_B is not defined, and conversely, if the center of A is outside B, G_B is not defined.

2.3. Calculating the overlap potentials

In this section, we address the issue of efficiently and reliably calculating the three PW overlap potentials. We base our discussion on outlines of recipes for calculating F_{AB} and F_{B} in the literature [1,29,30], but focus on detail and describe a specific computational scheme based on polynomials. Additionally, contact information such as the point of contact or the common normal vector at the point of contact can be calculated once the overlap potential is found.

2.3.1. Evaluating F_{AB}

Following Perram and Wertheim, define the parametric function

$$f_{AB}(\lambda) = \lambda (1 - \lambda) \mathbf{r}_{AB}^{\mathsf{T}} \mathbf{Y}^{-1} \mathbf{r}_{AB},\tag{15}$$

where $\mathbf{r}_{AB} = \mathbf{r}_B - \mathbf{r}_A$, and

$$\mathbf{Y} = \lambda \mathbf{X}_B^{-1} + (1 - \lambda) \mathbf{X}_A^{-1}. \tag{16}$$

It turns out that this function is strictly concave on the interval [0,1] and thus has a unique maximum at $\lambda = \Lambda \in [0,1]$, from which one can directly calculate the overlap potential:

$$F_{AB} = f_{AB}(\Lambda) = \max_{0 \le \lambda \le 1} f_{AB}(\lambda).$$

The maximum of $f_{AB}(\lambda)$ can easily be found numerically using only polynomial manipulations, by making extensive use of matrix adjoints (sometimes called adjugates) and determinants (both of which are polynomials in the matrix elements). First rewrite $f_{AB}(\lambda)$ as a rational function:

$$f_{AB}(\lambda) = \frac{p_{AB}(\lambda)}{q_{AB}(\lambda)} = \frac{\lambda(1-\lambda)\left\{\mathbf{a}_{AB}^{\mathsf{T}}\mathrm{adj}[\lambda\mathbf{I} + (1-\lambda)\mathbf{A}_{AB}]\mathbf{a}_{AB}\right\}}{\det\left[\lambda\mathbf{I} + (1-\lambda)\mathbf{A}_{AB}\right]},\tag{17}$$

where

$$\mathbf{a}_{AB} = \mathbf{X}_B^{1/2} \mathbf{r}_{AB}$$
 and $\mathbf{A}_{AB} = \mathbf{X}_B^{1/2} \mathbf{X}_A^{-1} \mathbf{X}_B^{1/2}$.

Note that powers of **X** are easy to calculate because of the special form (10) and orthogonality of **Q**. We have made use of the symbolic algebra system Maple[®] and its code generation abilities to generate inlined Fortran code to form the coefficients of the polynomial $\operatorname{adj}[\lambda \mathbf{I} + (1 - \lambda)\mathbf{A}]$ and $\det[\lambda \mathbf{I} + (1 - \lambda)\mathbf{A}]$ for a given symmetric matrix **A**, and this has found numerous uses when dealing with ellipsoids, such as in evaluating the coefficients of the polynomials p_{AB} and q_{AB} in Eq. (17). The unique maximum of $f_{AB}(\lambda)$ can be found by finding the root of its first derivative, which is the same as finding the unique root of the degree-2*d* polynomial

$$h_{AB} = p'_{AB}q_{AB} - p_{AB}q'_{AB}$$

in the interval [0,1], which can be done very rapidly using a safeguarded Newton method.

A good initial guess to use in Newton's method is the exact result for spheres

$$\Lambda = rac{\overline{O}_A}{\overline{O}_A + \overline{O}_R},$$

where \overline{O} is the largest semiaxis, i.e., the radius of the enclosing sphere for an ellipsoid. Additionally, one often has a better initial guess for Λ in cases when the relative configuration of the ellipsoids has not changed much from previous evaluations of F_{AB} . Finally, a task which appears frequently is to evaluate the overlap potential between two ellipsoids but only if they are closer than a given cutoff, in the sense that the exact value is only needed if $F_{AB} \leq F_{AB}^{(\text{cutoff})}$, or equivalently $\mu_{AB} \leq \mu_{AB}^{(\text{cutoff})}$ (see for example the algorithms for updating the neighbor lists in the first paper in this series). This cutoff can be used to speed up the process by terminating the search for Λ as soon as a value $f_{AB}(\lambda) > F_{AB}^{(\text{cutoff})}$ is encountered during Newton's method. Additionally, one can first test the enclosing spheres for A and B with the same cutoff and not continue the calculation if the spheres are disjoint even when scaled by a factor $\mu_{AB}^{(\text{cutoff})}$.

Since almost always the value of $\lambda = \Lambda$ is used, henceforth we do not explicitly denote the special value Λ , unless there is the possibility for confusion. The reader should keep in mind that expressions to follow are to be evaluated at $\lambda = \Lambda$. The subscript C will be used to denote quantities pertaining to the contact point. The *contact point* \mathbf{r}_C of the two ellipsoids is

$$\mathbf{r}_C = \mathbf{r}_A + (1 - \lambda)\mathbf{X}_A^{-1}\mathbf{n} = \mathbf{r}_B - \lambda\mathbf{X}_B^{-1}\mathbf{n},\tag{18}$$

where

$$\mathbf{n} = \mathbf{Y}^{-1} \mathbf{r}_{AB} \tag{19}$$

is the unnormalized common *normal vector* at the point of contact (once the ellipsoids are scaled by the common factor μ_{AB}), directed from A to B in this case. Here, $\mathbf{r}_{BC} = \mathbf{r}_C - \mathbf{r}_B$ and $\mathbf{r}_{AC} = \mathbf{r}_C - \mathbf{r}_A$ are the "arms" from the centers of the ellipsoids to the contact point. An important value is the curvature of f_{AB} at the special point $\lambda = \Lambda$,

$$f_{\lambda\lambda} = \frac{\mathrm{d}^2 f_{AB}}{\mathrm{d}\lambda^2} = 2 \frac{\mathbf{r}_{BC}^{\mathsf{T}} \mathbf{Y}^{-1} \mathbf{r}_{AC}}{\lambda (1 - \lambda)} = -2 \mathbf{n}^{\mathsf{T}} \mathbf{Z} \mathbf{n} < 0,$$

where

$$\mathbf{Z} = \mathbf{X}_A^{-1} \mathbf{Y}^{-1} \mathbf{X}_B^{-1} = \mathbf{X}_B^{-1} \mathbf{Y}^{-1} \mathbf{X}_A^{-1} = [\lambda \mathbf{X}_A + (1 - \lambda) \mathbf{X}_B]^{-1}.$$

2.3.2. Evaluating F_B and G_B

The evaluation of the modified outer and internal tangency PW overlap potentials F_B and G_B proceeds in a similar fashion, but with a differing sign in several expressions. Here, the upper sign will denote the case of internal tangency (G_B) , and the lower the case of outer tangency (F_B) . We proceed to give a prescription for evaluation of these potentials without detailed explanations.

As for evaluating F_{AB} above, first we define the parameterized function

$$f_B(\lambda) = \lambda^2 \mathbf{r}_{AB}^{\mathsf{T}} \mathbf{Y}^{-1} \mathbf{X}_B^{-1} \mathbf{Y}^{-1} \mathbf{r}_{AB}, \tag{20}$$

as well as

$$g_B(\lambda) = (1 - \lambda)^2 \mathbf{r}_{AB}^{\mathsf{T}} \mathbf{Y}^{-1} \mathbf{X}_A^{-1} \mathbf{Y}^{-1} \mathbf{r}_{AB}, \tag{21}$$

where

$$\mathbf{Y} = \lambda \mathbf{X}_B^{-1} \mp (1 - \lambda) \mathbf{X}_A^{-1}. \tag{22}$$

We then numerically look for the largest $\lambda = \Lambda$ in [0,1] which solves the nonlinear equation

$$f_B(\lambda) = 1, \tag{23}$$

and then we have the desired scaling factor

$$G_B$$
 or $F_B = g_B(\Lambda) = v_B^2 - 1$ or $\mu_B^2 - 1$.

Additionally, the contact point is

$$\mathbf{r}_C = \mathbf{r}_A \mp (1 - \lambda) \mathbf{X}_A^{-1} \mathbf{n} = \mathbf{r}_B \pm \lambda \mathbf{X}_B^{-1} \mathbf{n}, \tag{24}$$

where the normal vector \mathbf{n} is as in Eq. (19). An additional useful value is the slope

$$f_{\lambda} = \frac{\mathrm{d}f_{B}}{\mathrm{d}\lambda} = 2\frac{\mathbf{r}_{BC}^{\mathrm{T}}\mathbf{Y}^{-1}\mathbf{r}_{AC}}{(1-\lambda)}.$$

We can again use polynomial algebra to efficiently solve Eq. (23) using a safeguarded Newton method, by rewriting $f_B(\lambda)$ as a rational function

$$f_B(\lambda) = \frac{\sum_{k=1}^d \left[\lambda p_k^{(B)}(\lambda) \right]^2}{q_B^2(\lambda)} = \frac{\lambda^2 \|\operatorname{adj}[\lambda \mathbf{I} \mp (1-\lambda) \mathbf{A}_{AB}] \mathbf{a}_{AB} \|^2}{\det \left[\lambda \mathbf{I} \mp (1-\lambda) \mathbf{A}_{AB} \right]} = 1,$$
(25)

where $p_k^{(B)}$ and q_B are polynomials, to obtain the equivalent equation

$$\frac{q_B(\lambda)}{\lambda \sqrt{\sum_{k=1}^d \left[p_k^{(B)}(\lambda) \right]^2}} = 1,$$

which is better suited for numerical solution. The search interval for Λ in this case should be taken to be $[\tilde{\Lambda}, 1]$, where $\tilde{\Lambda}$ is the largest root of the degree-d polynomial q_B in [0,1], which can be found exactly in both two and three dimensions using standard algebraic methods for the solution of polynomial equations of degree less than 5. A reasonable initial guess when evaluating G_B is $\lambda = \tilde{\Lambda}$.

Unlike the evaluation of F_{AB} and F_B , which are both rapid ⁶ and robust, the evaluation of G_B poses numerical difficulties due to the presence of the minus sign in Eq. (22), which can cause **Y** to become singular. This happens when $\|\mathbf{Y}^{-1}\mathbf{r}_{AB}\| \to 0$, which does occur when $\Lambda \to \tilde{\Lambda}$. In this case, since **Y** is singular, its adjoint is (almost always) rank-1,

$$adi[Y] \rightarrow uu^T$$
,

where \mathbf{u} is some (eigen)vector, and the problem occurs because $\mathbf{u}^T \mathbf{r}_{AB} \to 0$, yielding an apparently indeterminate 0/0 in Eq. (25). The limiting value of G_B is mathematically well-defined even in this case, however, its numerical evaluation is unstable, and has been a constant source of numerical problems in our implementation. One alleviating trick is to avoid explicitly inverting \mathbf{Y} and instead the adjoint should be used, $\mathbf{Y}^{-1} = \text{adj}[\mathbf{Y}]/\text{det}[\mathbf{Y}]$, where the determinant of \mathbf{Y} can be calculated by using (23),

$$\det[\mathbf{Y}] = \lambda \sqrt{\tilde{\mathbf{n}}^{\mathrm{T}} \mathbf{X}_{R}^{-1} \tilde{\mathbf{n}}},$$

where $\tilde{\mathbf{n}} = \operatorname{adj}[\mathbf{Y}]\mathbf{r}_{AB}$. Even with such precautions, we have observed numerical difficulties in the calculations involving inner tangency of A and B. It would therefore be useful to explore alternative overlap potentials for the case when ellipsoid A is contained within ellipsoid B, or different ways of calculating G_B .

⁶ In our numerical experience F_{AB} and its time derivatives can be evaluated significantly faster.

2.4. Time derivatives of the overlap potentials

When dealing with moving ellipsoids, and in particular, when determining the time-of-collision for two ellipsoids in motion, expressions for the time derivatives of the contact potentials are needed. We give these expressions here without a detailed derivation. We have additionally obtained expressions for second order derivatives, however these are not needed for the current exposition and are significantly more complicated, and are not presented here. We use the standard dot notation for time derivatives.

2.4.1. Derivatives of F_{AB}

Consider two ellipsoids moving with instantaneous velocities \mathbf{v}_A and \mathbf{v}_B and rotating with instantaneous angular velocities $\boldsymbol{\omega}_A$ and $\boldsymbol{\omega}_B$. For the purposes of the Lubachevsky–Stillinger algorithm, we also want to allow the ellipsoid semiaxes to change with an expansion/contraction rate of $\gamma = \dot{\mathbf{O}}$, i.e., $\mathbf{O}(t) = \mathbf{O}(0) + \gamma t$. We have the expected result that the rate of change of overlap depends on the *projection* of the relative velocity at the point of contact, \mathbf{v}_C , along the common normal vector \mathbf{n} ,

$$\dot{F}_{AB} = 2\lambda(1-\lambda)\mathbf{n}^{\mathrm{T}}\mathbf{v}_{C},\tag{26}$$

where

$$\mathbf{v}_C = [\mathbf{v}_B + \boldsymbol{\omega}_B \boxtimes \mathbf{r}_{BC} + \boldsymbol{\Gamma}_B \mathbf{r}_{BC}] - [\mathbf{v}_A + \boldsymbol{\omega}_A \boxtimes \mathbf{r}_{AC} + \boldsymbol{\Gamma}_A \mathbf{r}_{AC}]$$

and

$$\mathbf{\Gamma} = \mathbf{Q}^{T} (\mathbf{O}^{-1} \mathbf{\gamma}) \mathbf{Q}.$$

One sometimes also needs the time derivative of $\lambda = \Lambda$

$$\dot{\lambda} = -\frac{2}{f_{11}} \left\{ \tilde{\mathbf{n}}^{\mathsf{T}} \mathbf{v}_C + \mathbf{n}^{\mathsf{T}} [\lambda \Gamma_B \mathbf{r}_{BC} + (1 - \lambda) \Gamma_A \mathbf{r}_{AC}] + \lambda (1 - \lambda) \mathbf{n}^{\mathsf{T}} \mathbf{Z} [(\boldsymbol{\omega}_B - \boldsymbol{\omega}_A) \boxtimes \mathbf{n}] \right\},\tag{27}$$

where

$$\tilde{\mathbf{n}} = \lambda \mathbf{Y}^{-1} \mathbf{r}_{BC} + (1 - \lambda) \mathbf{Y}^{-1} \mathbf{r}_{AC}.$$

2.4.2. Derivatives of F_B and G_B

In this case we have:

$$\dot{G}_B \text{ or } \dot{F}_B = \mp 2(1-\lambda)\mathbf{n}^{\mathrm{T}}\mathbf{v}_C$$
 (28)

and

$$\dot{\lambda} = -\frac{2\lambda}{f_{\lambda}} \left\{ \mathbf{r}_{BC}^{\mathsf{T}} \mathbf{Y}^{-1} \mathbf{v}_{C} + \left[\mathbf{r}_{AC}^{\mathsf{T}} \mathbf{Y}^{-1} \mathbf{\Gamma}_{B} \mathbf{r}_{BC} - \mathbf{r}_{BC}^{\mathsf{T}} \mathbf{Y}^{-1} \mathbf{\Gamma}_{A} \mathbf{r}_{AC} \right] \mp \lambda (1 - \lambda) \mathbf{n}^{\mathsf{T}} \mathbf{Z} [(\boldsymbol{\omega}_{B} - \boldsymbol{\omega}_{A}) \boxtimes \mathbf{n}] \right\}.$$
(29)

3. EDMD for ellipses and ellipsoids

Having developed the necessary tools for dealing with overlap between ellipses and ellipsoids in Section 2, we can now complete the description of the EDMD algorithm. We first discuss the fundamental step of predicting collisions between moving ellipsoids, and then explain how to process a binary collision between two ellipsoids.

3.1. Predicting collisions

The central step in event-driven MD algorithms is the prediction of the time-of-collision for two moving particles, as well as the time when a particle leaves its bounding neighborhood. This is also the most time-consuming step, especially for nonspherical particles. Although general methods can be developed for particles of arbitrary shape [43], efficiency is of primary concern to us and we prefer specialized methods which utilize the properties of ellipsoids, in particular, their smoothness and the relative simplicity of the time derivatives of the overlap potentials given in Section 2.4. In three dimensions, we restrict consideration to ellipsoids with a *spherically symmetric moment of inertia*, i.e., ellipsoids with equal moment of inertia around all axes. This is because the force-free motion of general ellipsoids, as well as their binary collisions, are very complex to handle. For example, the angular velocity is *not* constant but oscillates in a complex manner. It is not hard to adapt the algorithms presented here to ellipsoids with several different moments of inertia, at least in principle.

Essentially, predicting the collision time t_c between two moving ellipsoids A(t) and B(t) consists in finding the first non-zero root of the overlap potential F(t) = F[A(t), B(t)], where F can be either one of F_{AB} , F_{B} or G_{B} , depending on the type of collision and the choice of the potential. Formally:

$$t_{\rm c} = \min t$$
,
such that $F(t) = 0$ and $t \ge 0$, (30)

where F(t) is a smooth continuously differentiable function of time, as illustrated in Fig. 2. This kind of first root location problem has wide applications and has been studied in various disciplines. For a general non-polynomial F(t), its rigorous solution is a very hard problem and requires either interval methods [6] or rigorous under/over estimation of F(t) based on knowledge of exact bounds on the Lipschitz constant of F(t) (and possibly of F(t)). These methods are rather complex and are focused on robustness and generality, rather than efficiency. For particular forms of F(t), rigorous algebraic methods may be possible, such as for

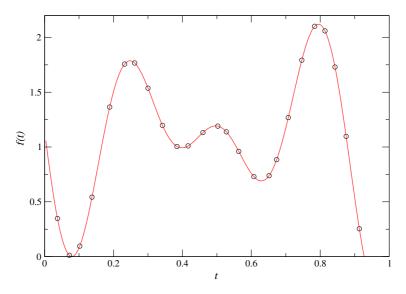


Fig. 2. The time evolution of the overlap function $F_{AB}(t)$ during an ellipse collision. The overlap function is evaluated on an adaptive grid, which has a smaller time step when F_{AB} changes rapidly, and a larger step when it is relatively smooth. The tracing stops when a zero crossing is detected.

example the prediction of time of collision of two needles (infinitely thin hard rods) [18], and possibly spherocylinders. However, this requires a considerable algebraic complexity and is not easy to adapt to a new particle shape, especially ellipsoids, for which there is not even a closed-form expression for the overlap potential.

In particular, the very elegant method for determining the time of collision of two needles proposed in [18] is related to the one proposed in [10], and at its core is the need to determine a good local or global estimate of the Lipschitz constant of \dot{F} [10], i.e., an upper bound on $|\ddot{F}|$ (these are used to construct rigorous under- or over-estimators of F(t)). Such a global upper bound has been derived for the case of needles [cf. Eq. (20) in [18]], but for ellipsoids the expression for \ddot{F} (which we do not give here) is very complex and we have not been able to generalize the approach in [18]. As discussed in [10], significantly better results are obtained when local estimates of the Lipschitz constant of \dot{F} are available (i.e., upper bounds on $|\ddot{F}|$ over a relatively short time interval), and this seems an even harder task. Nevertheless, it is a direction worth investigating in the future.

For the purpose of EDMD, it is sufficient only to ensure that an interval of overlap $[t_c, t_c + \Delta t_c]$ is not missed if

$$\min_{t_{\rm c}\leqslant t\leqslant t_{\rm c}+\Delta t_{\rm c}}F(t)<-\epsilon_F,$$

where ϵ_F is some small tolerance, typically 10^{-4} – 10^{-3} in our simulations, or alternatively, if $\Delta t_c > \epsilon_t$. The use of ϵ_F is preferable because it is dimensionless with a scale of order 1. This essentially means that it is permissible to miss *grazing collisions*, i.e., collisions in which two ellipsoids overlap for a very small amount and/or for a very short time. It certainly is not productive to try to decide if two nearly touching particles are actually overlapping more accurately then the inherent numerical accuracy of F(t). The choice of ϵ_F is determined by the relative importance of correctness versus speed of execution, as well as the stability of the simulation. A large ϵ_F can lead to unrecoverable errors in the event-driven algorithm, such as runaway collisions or increasing overlap between particles.

Homotopy methods can be used to solve problems such as (30). They typically trace the evolution of the root of an equation (starting from t=0 in this particular case) as the equation is deformed from an initial simple form to a final form which matches F(t)=0 [46]. An ordinary differential equation (ODE) solver can be used for this purpose. An essential component in these methods is *event location in ODE*s, namely, methods which solve an ODE for a certain variable f(t) and determine the first time that f(t) crosses zero [34,35]. We have tested a (simple) ODE-based homotopy method for solving (30), however since the problem at hand is one-dimensional, one can directly apply ODE event location to f(t) = F(t), using an absolute tolerance of ϵ_F for the ODE solver, and locate the first root t_c directly more efficiently.

The ODE to solve is given by Eqs. (26) or (28). However, also needed is $\lambda(t)$, and one has the option of either explicitly evaluating λ at each time step (reusing the old value of λ as an initial guess), or also including $\lambda(t)$ in a system of ODEs using Eq. (27) or (29). The second option has the advantage that one no longer needs to explicitly evaluate λ (other than at the beginning of the integration), however it has the additional cost of two variables instead of one in the ODE solver, which additionally leads to smaller time steps in the ODE integrator. Our numerical experiments have indicated that at least in two and three dimensions it is somewhat advantageous to explicitly evaluate λ and only include F(t) in the ODE. This may be reversed for different particle shapes, depending on the relative complexity of evaluating λ versus evaluating λ .

Once λ is evaluated however, very little extra effort is needed to evaluate F explicitly, so it seems somewhat pointless to solve an ODE for F(t). We have developed a method with a similar structure to ODE integration, but which uses explicit evaluation of both F and \dot{F} . The basic idea is to take a small time step Δt , evaluate both F and \dot{F} at the beginning and end of the step, and use these values to form a cubic Hermite interpolant $\tilde{F}(t)$ of F(t) over the interval Δt . A theoretically supported estimate for the absolute error of the

interpolant can be obtained by comparing the interpolant \tilde{F} and F at the midpoint of the time step, and this error can be used to adaptively increase or decrease the size of the step so as to keep the absolute error within ϵ_F . This is illustrated in Fig. 2. When the interpolant crosses the F=0 axes, the first root of the interpolant is used as an initial guess in a safeguarded Newton algorithm to find the exact root t_c . The initial time step Δt needs to be sufficiently small to make the initial error estimate valid, and can easily be obtained by estimating a time-scale for the collision from the sizes and velocities of the particles involved in the collision. Even if this initial guess is conservative, the algorithm quickly increases the step to an appropriate value. We will refer to this algorithm as *trace event location*, since the function F(t) is explicitly traced until a zero-crossing is found.

There are several details one needs to be attentive to when predicting collisions inside an EDMD algorithm. For example, some pairs of particles may already be overlapping by small amounts after having collided. In this case one can look at the sign of \dot{F} to decide whether the two particles are about to have a collision or just had a collision. Two particles *can* have a collision after having collided *without* an intervening collision with third party particles. This can always happen for aspherical particles, as noted in [18], and it can also happen for spheres when boundary deformations are present (since the particles travel along curved paths), however, it cannot happen for spheres in traditional EDMD algorithms. If the initial F is very close to zero, an additional safety measure is to add a small positive correction to F to ensure that it is sufficiently far from zero at the beginning of the search (as compared to the accuracy in the evaluation of F(t)). In particular, such precautions are necessary at very high densities (i.e., near jamming).

3.1.1. Predicting collisions for ellipsoids

We sketch the procedure for predicting collisions between two moving ellipsoids in Algorithm 2. Features in Algorithm 2 include limiting the number of steps in the event location algorithm to avoid wasting resources on predicting collisions that may never happen, as well as allowing the exact prediction to fail. This algorithm first uses collision prediction for the bounding (or contained) spheres, in order to eliminate obvious cases when the particles do not collide, and to identify a short search interval for the event location by calculating the time interval during which the enclosing spheres overlap. Recall that when the boundary is not deforming this step entails solving a quadratic equation, while it involves solving a quartic equation when the lattice velocity is nonzero. In this context not only the first root of this quadratic/quartic equation needs to be determined, but also the second one, giving the interval of overlap. It may be possible to further improve the initial collision prediction step by using a bounding body other than spheres, for example, oriented bounding boxes (orthogonal parallelepipeds) [15,21]. However, orientational degrees of freedom need to be eliminated since they are too hard to deal with because of the appearance of trigonometric functions. For example, the bounding body can be a cylinder whose axis is the axis of rotation of the ellipsoid and whose radius and length are sufficient to bound the rotating ellipsoid for all angles of rotation.

An important problem we have encountered in practice is the numerical evaluation of G_B when predicting the time of collision of an ellipsoid with its bounding neighborhood. Namely, as the particles move, it is highly likely that a point where Y is singular will be encountered. At such points the evaluation of G_B is numerically unstable and often leads to unacceptably small time steps. We have dealt with this problem in an ad hoc manner, by simply trying to skip over such points, so that the search for a collision can be continued, but a more robust and systematic approach may be possible.

Algorithm 2. Predict whether two moving ellipsoids overlap during the time interval [0,T] by more than ϵ_F , and if yes, calculate the time of collision $t_c \in [0,T]$. Essentially the same procedure can be used to determine the time a particle A collides with its bounding neighborhood B. If the prediction cannot be verified, return a time $\tilde{t_c} < t_c$ before which a collision will not happen. Also return λ at the time of collision if desired.

- 1. For all intervals of overlap of the bounding spheres of A and B (or for all intervals during which the bounding sphere of A intersects the shell between the contained and bounding sphere of its bounding neighborhood B), $[t_{\text{start}}, t_{\text{end}}]$, starting from t = 0 and in the order of occurrence, do:
- (a) If $t_{\text{start}} > T$, return reporting that no collision can happen.
- (b) Set $t_{\text{end}} \leftarrow \min\{T, t_{\text{end}}\}$.
- (c) Update the ellipsoids to time t_{start} , and evaluate the initial F and λ .
- (d) If $F < \epsilon$ (ellipsoids are overlapping or nearly touching), then evaluate \dot{F} and:
 - i. If $\dot{F} \ge 0$ then set $F \leftarrow \epsilon$ (the ellipsoids are moving apart),
 - ii. Else return $t_c = t_{\text{start}}$ (the ellipsoids are approaching).
- (e) Use trace event location to obtain a good estimate of the first root of F(t) during the interval $[t_{\text{start}}, t_{\text{end}}]$, putting a limit on the number of time steps (for example, in the range 100–250). If no root crossing is predicted, continue with the next interval in step 1. If the search terminated prematurely, then return the last recorded time $\tilde{t}_c = t$.
- (f) Bracket the estimated first root of F(t) and refine it using a safeguarded Newton's method (this may fail sometimes).
- (g) If the root refinement failed, set $t_{\text{end}} \leftarrow \frac{1}{2}(t_{\text{start}} + t_{\text{end}})$, repeat step 1c and go back to step 1e (attempt to at least find a valid \tilde{t}_c).
- 2. Return reporting that no collision will happen.

3.2. Processing binary collisions

The steps necessary to process a binary collision between two hard particles are similar for a variety of particle shapes, and essentially involves exchanging momentum between the two particles. We give a recipe for colliding ellipsoids with a spherically symmetric moment of inertia in Algorithm 3. To determine things like the pressure it is useful to maintain the collisional contribution to the stress σ_c [28], which is a suitable average of the exchange of momentum over all collisions.

Algorithm 3. Process a binary collision between ellipsoids i and (j,v). Assume that the particles have already been updated to the current time t, and that λ at the point of collision is supplied (i.e., it has been stored for particle i, and also $1 - \lambda$ in particle j, when this collision was predicted).

- 1. Calculate the Euclidean positions and velocities of particles \mathbf{r}_A , \mathbf{r}_B , \mathbf{v}_A and \mathbf{v}_B , as well as their angular velocities ω_A and ω_B .
- 2. Find the contact point \mathbf{r}_C and normal velocity at the point of contact $v_n = \hat{\mathbf{n}}^T \mathbf{v}_C$, using the supplied λ .
- 3. If $v_n > 0$, then return without further processing this (most likely grazing) mis-predicted collision.
- 4. Calculate the exchange of momentum between the particles $\Delta \mathbf{p}_{AB} = \Delta p_{AB} \hat{\mathbf{n}}$,

$$\Delta p_{AB} = 2v_n \left(\frac{1}{m_A} + \frac{1}{m_B} + \frac{\|\mathbf{r}_{CA} \times \hat{\mathbf{n}}\|}{I_A} + \frac{\|\mathbf{r}_{CB} \times \hat{\mathbf{n}}\|}{I_B} \right)^{-1},$$

where m denotes mass and I moment of inertia.

5. Calculate the new Euclidean velocities of the particles,

$$\mathbf{v}_A \leftarrow \mathbf{v}_A - \frac{\Delta p_{AB}}{m_A} \hat{\mathbf{n}},$$

$$\mathbf{v}_B \leftarrow \mathbf{v}_B + \frac{\Delta p_{AB}}{m_B} \hat{\mathbf{n}},$$

as well as the new angular velocities

$$\omega_A \leftarrow \omega_A - \frac{\Delta p_{AB}}{I_A} (\mathbf{r}_{CA} \times \hat{\mathbf{n}}),$$

$$\boldsymbol{\omega}_{B} \leftarrow \boldsymbol{\omega}_{B} + \frac{\Delta p_{AB}}{I_{B}} (\mathbf{r}_{CB} \times \hat{\mathbf{n}}).$$

Optionally update any averages that may need to be maintained (such as average kinetic energy) to reflect the change in the velocities.

6. Record the collisional stress contribution

$$\boldsymbol{\sigma}_{\mathrm{c}} \leftarrow \boldsymbol{\sigma}_{\mathrm{c}} - \Delta p_{AB} (\mathbf{r}_{AB} \hat{\mathbf{n}}^{\mathrm{T}}).$$

7. If using NNLs, record information about the collision that is being collected for the interaction between i and (j,v), such as an accumulation of the total exchanged momentum for this interaction, total number of collisions for this interaction, etc.

4. Performance results

In this section, we present some results for the performance of the algorithm. Many previous publications have given performance results for EDMD for spheres, and most of these results apply to our algorithm. Exact numbers depend critically on details of the coding style, programming language, compiler, architecture, etc., and are not reported here. Rather, we try to get an intuitive feeling of how to choose the various parameters of the simulation to improve the practical performance. Our main conclusion is that using NNLs is significantly more efficient than using just the cell method for particles with aspect ratio significantly different from one (greater than 2 or so) or at sufficiently high densities. Additionally, using BSCs offers significant efficiency gains for very prolate particles, for which good bounding sphere complexes can easily be constructed.

As derived in [37], when only the cell method is used, optimal complexity of the hard-sphere EDMD code is obtained when the number of cells is of the order of the number of particles, $N_c = \Theta(N)$, with asymptotic complexity $O(\log N)$ per collision, which comes from the event-heap operations. In practice however the asymptotic logarithmic complexity is not really observed, and instead to a very good approximation the computational time expanded per processed *binary collision* is constant for a given aspect ratio α at a given density, for a wide range of relative densities (volume fractions) φ . Even though in principle the basic EDMD algorithm remains $O(\log N)$ per collision, our aim is to improve the constants in this asymptotic form, and in particular, their dependence on the shape of the particle (in particular, the aspect ratio α).

It is important to note that on modern serial workstations, the EDMD algorithm we have presented here is almost entirely CPU-limited, and has relatively low memory requirements, even when using NNLs and BSCs. Floating point operations dominate the computation, but memory traffic is also very important. In our implementation, simulating ellipsoids is about an order of magnitude slower than simulating spheres, even for nearly spherical ellipsoids, simply due to the high cost of the collision prediction algorithm (the same observation is reported in [18]) and increased memory traffic. For example, on a 1666 MHz Athlon running Linux, our Fortran 95 implementation uses about 0.1 ms per sphere collision for a wide range of system sizes and densities. With all the improvements described in this paper, and in particular, the use of NNLs and BSCs, our implementation uses about 2 ms per ellipsoid collisions for prolate spheroids, and about 2–4 ms for oblate spheroids at moderate densities for a wide range $\alpha = 1$ –10. Including boundary deformations, i.e., solving quartic instead of quadratic equations when predicting binary collisions, slows down the simulation for spheres by about a factor of 2.5 (we use a general quartic solver, and better results may be obtained for a specialized solver).

4.1. Tuning the NNLs

We have performed a more detailed study of the performance of the algorithm when NNLs are used, since this is a novel technique and has not been analyzed before. We perform an empirical study rather then a theoretical derivation because such a derivation is complicated by the fact that the neighborhoods evolve together with the particles, and because the numerous constant factors or terms hidden in the asymptotic expansions of the complexity actually dominate the practical performance.

Computationally, we have observed that it is good to maximize the number of cells $N_{\rm c}$, even at relatively low density $\varphi \approx 0.1$, especially for rather aspherical particles. This is because binary collision predictions become much more expensive than predicting or handling transfers, and so the saving in not predicting collisions unnecessarily offsets the higher number of transfers handled. Consistent with the results reported in [37], we observe that the number of checks due to invalidated event predictions is comparable and sometimes slightly larger than the number of collisions processed, and this suggests that additional improvements in this area might increase performance noticeably.

We have tested both methods for updating the neighbor lists, the *complete* and the *partial* update. A complete update/rebuild of the near neighbor lists after they become invalid is the traditional approach in most TDMD algorithms appearing in the literature. Since MD is usually performed on relatively homogeneous systems, when one particle displaces by a sufficient amount to protrude outside of its bounding neighborhood, most particles will have displaced a significant amount, and so rebuilding their NNLs is not so much of a waste of computational effort. The main advantage of this approach is that it can be used to build NNLs when a good estimate of μ_{cutoff} is not available, but rather a bound on the number of neighbors per particle N_i is provided (this is very useful, for example, in the very early stages of the Lubachevsky–Stillinger algorithm, when particles grow very rapidly). Additionally, the algorithm for rebuilding the lists is simpler and thus more efficient. Finally, a complete rebuilding of the NNLs yields neighbor lists of higher quality, in the sense that the structure of the network of bounding neighborhoods is better adapted to the current configuration of the system and thus the size of the neighborhoods is maximal.

The algorithm for partial updates on the other hand is more complicated, and to our knowledge has not been used in MD codes. It requires using dynamic linked lists, and it will in general yield smaller average neighborhood size than a complete update, since the particle whose NNL is being updated must adjust its list without perturbing the rest of the NNLs. Note that at the beginning the NNLs must be initialized by using a complete update. The main advantage of the partial update scheme is that it is more flexible in handling nonisotropic systems or the natural fluctuations in an isotropic one. Just because one particle happened to move fast and leave its neighborhood does not mean that all particles move that fast. This is especially true at lower densities where clustering happens. In clusters particles have more collisions per unit time and thus require fewer updates of the NNLs, but outside clusters particle move large distances without collisions and thus require more frequent updates of their NNLs. In this sense partial updates are local in nature while complete updates are global. We have indeed observed that in most cases it is advantageous to use partial updates, rather then the traditional complete updates.

The first and most important test is to determine whether using near neighbor lists offers any advantages over using just the cell method. The following intuitive arguments seem clear:

• At very high densities, when the system of particles is nearly jammed [42], using NNLs is optimal, regardless of the aspect ratio of the particles. This is because the particles move very little while they collide with nearly the same neighbor particles over and over again (see Fig. 8). Therefore near jamming the NNLs are rarely updated and by predicting the collisions only with the particles with which actual collisions happen significant savings can be obtained. However, as the density is lowered, the lists need to be updated more frequently and the complexity of using NNLs becomes significant.

- At very low densities the cell method is faster, even for very aspherical particles. This is because a particle
 will have many collisions with the bounding neighborhoods before it undergoes a binary collision, so
 that the cost is dominated by the cost of maintaining the NNLs instead of processing collisions.
- The more aspherical the particles, the more preferable the NNL method becomes compared to the cell method. This is because for very elongated particles at reasonably high densities there will be many particles per cell so using the cell method will require predicting many binary collisions that will never happen, while the NNL method will predict collisions with significantly fewer (truly) neighboring particles. For large α, the dominating cost is that of rebuilding the NNLs (since this step uses the cells), and therefore the primary goal becomes to minimize the number of NNL updates per number of binary collisions processed, as well as to improve the efficiency of the NNL rebuild, i.e., using BSCs.

Our experimental results shown in Fig. 3 support all of these conclusions. We show the ratio of the CPU time expanded *per processed binary collision* for the NNL method and for the traditional cell method. We show results for equilibrium systems of prolate spheroids of aspect ratios $\alpha = 1$, 3 and 5 at densities $\varphi = 0.1$, 0.3, 0.5 and 0.6. Note that hard spheres jam in a disordered metastable state at around $\varphi = 0.64$, and that for the case $\alpha = 5$ we use $\varphi = 0.55$, since the jamming density is slightly lower than 0.6 for this aspect ratio [12]. In Fig. 3(a) we show the relative *slowdown* caused by using NNLs for the systems for which using the cell method is better. In Fig. 3(b) we show the relative *speedup* obtained by using NNLs for the systems for which it is better to use NNLs. Both the results of using partial and complete updates are shown.

As explained in the first part of this series of papers, we use two techniques to limit the number of neighbors that enter in the NNLs. The first one is to simply use the upper bound on the number of neighbors (interactions) N_i to choose only the nearest N_i neighbors per particle, and the second one is to choose a relatively small cutoff μ_{cutoff} for the maximal size of the bounding neighborhood $\mathcal{N}(i)$ (compared to the size of the particle i). In practice, only the second approach can be used with partial updates. This is because partial updates must work under the limitations of doing as little change to the NNLs as possible, and this requires that there be enough room to add and remove interactions from the lists as necessary. So when using partial updates one must set μ_{cutoff} to a reasonable value and then set N_i to be larger then the maximal number of neighbors a particle will have given the cutoff μ_{cutoff} and an unlimited N_i . Reasonable values for spheres and not too aspherical particles are to set μ_{cutoff} so that on average each particle has about 5–7 neighbors in two or 11–15 neighbors in three dimensions (the kissing number for spheres is 6 in two and 12 in three dimensions), while setting N_i at about 10 in two and 20 in three dimensions.

Since we wish to compare partial and complete updates, we change μ_{cutoff} and always set N_i to a sufficiently high number (which grows sharply with μ_{cutoff}), and compare partial and complete updates in Fig. 3. As expected, there is an optimal value of μ_{cutoff} which is larger for complete updates (for which NNL updates are significantly more expensive) and also at lower densities. Note however that sometimes the computation speed may change discontinuously as μ_{cutoff} is increased because at some point more than first-neighbor cells need to be searched during the NNL update. Important observations to note include the fact that tuned partial NNL updates almost always outperform tuned complete updates, and are thus preferred. Another useful observation is that the computation time is not very sensitive to the exact value of μ_{cutoff} . Finally, note that as much as an order of magnitude of improvement is achieved for rather aspherical particles at high densities by using the NNLs. This would be even more pronounced for larger aspect ratios such as $\alpha = 10$.

For large aspect ratios, the dominant cost is that of rebuilding the NNLs, during which many particle pairs need to be tested for neighborhood. Therefore, the most important factor for the speed of the simulation is how many particles need to be examined as potential near neighbors of a given particle i when rebuilding NNL(i). If bounding spheres are not used, this number is proportional to the number of particles that can fit in a cell of length α , i.e., a cube of volume α^3 . For prolate spheroids this number is proportional to α^2 , but for oblate ones it is only proportional to α . Therefore the simulation of, for example, $\alpha = 10$, is

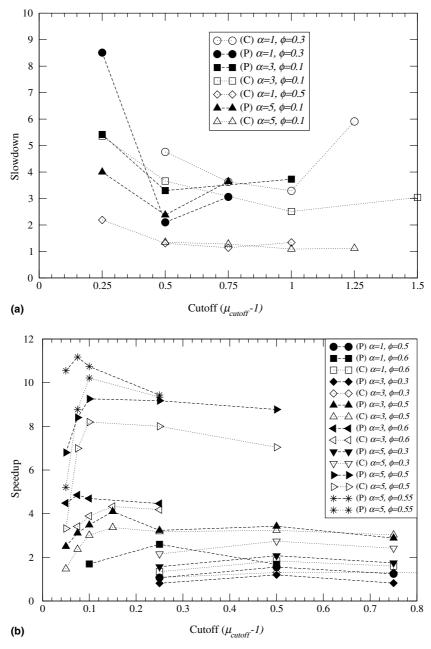


Fig. 3. Performance results for using NNLs in addition to the traditional cell method for a variety of aspect ratios α and densities φ for prolate spheroids, with both partial (P) or complete (C) updates.

prohibitively expensive for prolates, but not for oblates. As the results in Fig. 4 demonstrate, using BSCs significantly increases the speed of processing collisions for very prolate spheroids. In this figure we show the approximate speedup obtained by using BSCs for tuned partial updates for a range of moderate densities and a range of aspect ratios. As expected, at large densities there are very few updates to the NNLs and therefore using BSCs does not offer a large speedup. For oblate spheroids in the same range of aspect

ratios, using BSCs does not offer computational savings, and therefore we do not show any performance results. However, it is important to note that when using NNLs (at sufficiently high densities) and BSCs (at sufficiently high aspect ratios) the actual (tuned) processing time per collision is approximately the same for any ellipsoid shape in this range of aspect ratios, somewhere in the range 1–5 ms per binary collision in our implementation. Therefore, for practical purposes, we feel that the algorithms presented in this paper can handle a wide range of ellipsoid shapes very well.

With the use of BSCs, prolate ellipsoids are handled much better and the scaling reduced to nearly independent of α (note that one needs to examine α bounding spheres per particle, which is much less expensive than looking at neighbor particles, but still not free), as we have demonstrated above. It remains a challenge to find a technique that will also reduce the scaling to nearly independent of α for oblates as well. Additionally, it is important to develop a theoretical analysis of the performance of the novel steps in the algorithm, and in particular, to give estimates of the number of particles which need to be examined when building the NNLs (per particle), the number of NNL updates which need to be processed per binary collision (per particle).

4.1.1. Automatic tuning of μ_{cutoff}

It is important to note that it is possible to automatically tune μ_{cutoff} during the course of the simulation, at least in a rough way, so that the optimal computation speed is approached. This is very important in the Lubachevsky–Stillinger packing algorithm, since there the density is not constant but rather increases until jamming is reached. Clearly in the beginning a larger μ_{cutoff} is needed, while near the jamming point μ_{cutoff} can be set very close to 1. By monitoring the fraction of events which are collisions with a bounding neighborhood, and other statistics, one can periodically adaptively increase or decrease μ_{cutoff} during the course of the simulation. We have successfully used such techniques to speed the process of obtaining hard-particle packings, for both spheres and ellipsoids, especially for elongated ellipsoids, but do not report details here.

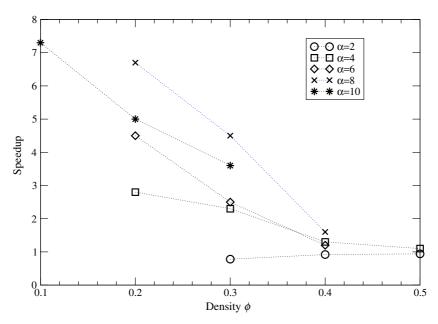


Fig. 4. Performance results for using BSCs for prolate spheroids at low to moderate densities. Using BSCs does not appear to offer computational savings for oblate spheroids in the same α range.

5. Applications

In this section, we present three interesting physical investigations that could not have been undertaken without the algorithm presented in this series of papers. In Section 5.1, we illustrate how collision-driven molecular dynamics can be used to generate tightly jammed packings of ellipsoid with densities far surpassing previously achieved ones. In Section 5.2, we show equation-of-state curves for quasi-equilibrium melting of an unusually dense crystal ellipsoid packing [11]. Finally, in Section 5.3, we show how the near neighbor lists can be used to monitor the collision history near the jamming point and to observe contact force chains.

5.1. Generating jammed packings

We have used our collision-driven MD algorithm to implement a generalization of the Lubachevsky–Stillinger sphere packing algorithm [24,25] for ellipses and ellipsoids [12]. The method is a hard-particle molecular dynamics (MD) algorithm for producing dense disordered as well as ordered packings. Small ellipsoids are randomly distributed and randomly oriented in a box with periodic boundary conditions and without any overlap. The ellipsoids are given velocities and their motion followed as they collide elastically and also expand uniformly, using the event-driven algorithm. After some time, a jammed state with a diverging collision rate and maximal density is reached. Based on our experience with spheres [22], we believe that our algorithm produces final states that are jammed, an in particular, that are *collectively jammed*. In short, a collectively jammed configuration of particles is one in which no subset of particles can simultaneously be continuously displaced so that its members move out of contact with one another and with the remainder set [13,42]. The resulting packings are significantly denser that have previously been obtained for ellipsoids using RSA, sedimentation, or shaking (MC-like) packing protocols [4,5,7,36]. High packing densities have been obtained for spherocylinders using a force-biased MC method [47], however we believe that these packings are not truly jammed. Additionally, spherocylinders cannot be oblate or spherically asymmetric.

Several features of the molecular dynamics algorithm are necessary for the success of this packing protocol. First, provisions need to be made to allow time-dependent particle shapes, and we have explicitly included them in the treatment in Section 2.4. Most importantly, a very high accuracy collision resolution is necessary at very high densities, especially near the jamming point. For this reason, a time-driven approach cannot be used to generate jammed packings, and special care needs to be taken to ensure high accuracy of the overlap potentials and the time-of-collision predictions, as is done with Newton refinement in our algorithms. Finally, the use of neighbor lists significantly improves the speed of the algorithm since most computation is expended on the last stages of the algorithm when the particles are almost jammed and the use of neighbor lists is optimal (particularly combined with adaptive strategies for controlling μ_{cutoff}). Including a deforming boundary in the algorithm additionally allows for a Parinello–Rahman-like adaptation of the shape of the unit cell, which leads to better (strictly jammed [13,42]) packing of the particles (see Section 5.2).

We have also implemented a hard-wall spherical boundary in our algorithm, for the purpose of comparing our packings with experimental packings of MM candies and/or manufactured ellipsoids in spherical containers. The full results of these investigations will be presented in forthcoming publications [26], and here we just give an indication of the possibilities. To save time and implementation effort, we used lattice boundaries (without periodic boundary conditions) and employed a trick to implement the spherical boundary. Specifically, we put a spherical container inside a cube and then added special code in the handling of the boundary conditions to predict and process collisions with the hard walls. This was not difficult to do because the spherical container is a special case of an ellipsoid and we already have well-developed tools to deal with collisions between a small ellipsoid contained within a larger one, as presented in Section 2.2. In fact, implementing true flat hard walls is more difficult for ellipsoids as it necessitates the

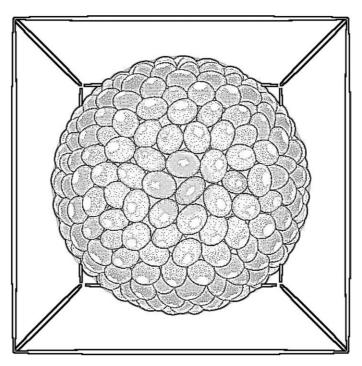


Fig. 5. A packing of N = 1000 ellipsoids with aspect ratios 0.8:1:1.25 inside a spherical container. A cube enclosing the sphere is used as a pseudo-boundary for the purposes of the cell method. The radial density profile of a larger packing is shown in Fig. 6.

development of new overlap potentials. Fig. 5 shows one of our ellipsoid packings with an unusually high density. The properties of this computer-generated packing compare very well to actual experimental data. In Fig. 6 we show how the packing density varies with the radial distance, ⁷ clearly illustrating the layering of the particles near the hard walls and also the fact that the density inside the core of the container has a remarkable value of about 0.74, which closely matches results obtained using periodic boundary conditions and experimental results [12,26].

5.2. Melting dense ellipsoid crystals

Hard-particle systems are athermal, and the thermodynamic properties are solely a function of the density (volume fraction) ϕ [1]. It is well-known that in three dimensions hard-sphere systems have a stable low-density fluid (isotropic) phase and a stable high-density solid (face centered cubic, FCC, crystal) phase, with a first-order phase transition at intermediate densities [41]. Determining the exact transition densities is rather difficult and requires evaluating free energies via thermodynamic integration [19]. Nevertheless, the first-order phase transitions can be directly observed in molecular dynamics simulations, and the relevant dynamics (nucleation or relaxation) studied. In MD, one usually studies equilibrium properties by starting with a nonequilibrium system at a given density and then allowing it to equilibrium manner while tracking time. An alternative is to very slowly change the density in a quasi-equilibrium manner while tracking

⁷ This is an approximation to the true density since it is rather nontrivial to exactly evaluate the volume of intersection of two ellipsoids.

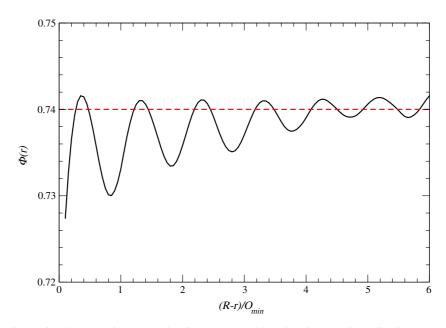


Fig. 6. The (approximate) fraction $\Phi(r)$ of a sphere of radius r (measured in units of the smallest ellipsoid axes O_{\min}) covered by the particles for a packing of N=5000 ellipsoids like those in Fig. 5 inside a spherical container of radius R. Due to the lower density and ordering of the particles next to the hard wall, one needs to eliminate several layers of particles close to the wall before $\Phi(r)$ reaches the core density of about $\Phi=0.74$ (dashed line), surprisingly close to the highest possible density for sphere packings. A simulation with periodic boundary conditions gives a bulk density of about $\phi_{\text{bulk}}=0.735$.

the relevant properties such as pressure or order-parameters. This kind of procedure allows one to directly observe the process of melting of the high-density crystal or the freezing of a liquid, and identify approximately the transition points. The collision-driven MD algorithm we have presented is ideally suited for such a study. Namely, by imposing a very small rate of expansion/contraction γ of the particle extents, one can continuously change the density while keeping the system in quasi-equilibrium.

By starting with a low-density isotropic fluid and very slowly increasing the density, one can produce a superdense liquid and then observe a first-order freezing transition as soon as the metastable fluid becomes unstable, typically when the density approaches the maximal density of coexistence (as also observed in [40]). This freezing is a nucleation-activated (rare-event) process (the dynamics of which can be observed) and does not lead to perfect crystallization, but is clearly visible as a discontinuous pressure drop, as illustrated for hard-spheres in the inset in Fig. 7. One can reverse the process by starting with a perfect crystal, assuming that the stable high-density crystal structure is known, and slowly reduce the density until the crystal melts, typically as the density approaches the minimal density of coexistence, as illustrated in the inset in Fig. 7. In the figure, comparison is made to the semi-empirical results for the liquid, solid, and coexistence regions for hard spheres in the literature [40], and for ellipsoids comparison is made to scaled-particle theory for the isotropic fluid [38]. Unfortunately, direct coexistence is very difficult to observe in computer simulations, and requires the creation of an artificial interface between the two phases [27]. Additionally, it is in principle important to include unit cell dynamics in order to allow for solid-solid transitions. However, it is difficult to do this in a stable manner across a range of densities and in this study we fix the unit cell.

For hard ellipsoids, it is not known what is the high-density crystal structure. One can hope to identify candidate structures by densifying a liquid sufficiently slowly to allow for nucleation. By using the

collision-driven algorithm with a very slow expansion and small systems (6–16 particles), and with a deforming boundary, we were able to identify crystal packings of ellipsoids that were significantly denser ($\phi = 0.771$) than the previously assumed crystal structure [11], namely, an affine deformation of the hard-sphere crystal (FCC, $\phi = 0.741$) [1]. It is important to note that this discovery was made possible because of the inclusion of boundary deformation into the algorithm, which allowed to sample a wide range of crystal structures. In Fig. 7, we show the melting of this newly discovered two-layered ellipsoid crystal for an aspect ratio of $\sqrt{3}$ for prolate and $1/\sqrt{3}$ for oblate spheroids.

The crystal melts into an isotropic fluid and no nematic phase is observed, as can be seen by monitoring the nematic order parameters, which rapidly goes to zero as the first-order transitions occur. For comparison, we also show the corresponding melting curves for the ellipsoid crystal obtained by affinely stretching or compressing an FCC sphere crystal along the (0,0,1) direction. Additionally, we try to observe the freezing of the isotropic liquid by slow compression. However, it can be seen that despite the very slow compression the liquid does not freeze but rather jams in a metastable glass. This illustrates that systems of

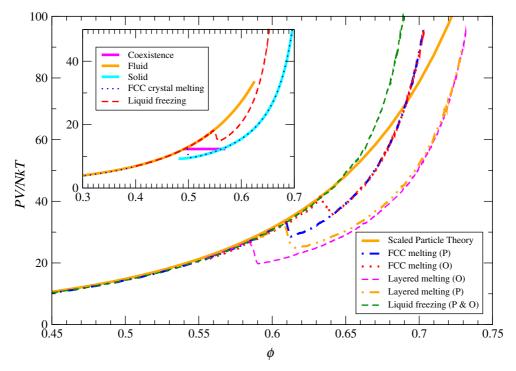


Fig. 7. Equation-of-state (pressure-density) curves for prolate and oblate ellipsoids of aspect ratios $\sqrt{3}$ and $1/\sqrt{3}$ respectively, compared with spheres (inset), as obtained from quasi-equilibrium collision-driven MD with N=1024 particles. The temperature kT is maintained at unity by frequent velocity rescaling and the "instantaneous" pressure and order parameters are averaged and recorded every 100 collisions per particle. The unit cell is kept fixed. (a) For hard spheres, a perfect FCC crystal is slowly melted by reducing the density ($\gamma=-10^{-6}$) starting from $\phi=0.7$, and an isotropic fluid is frozen by slowly compressed ($\gamma=10^{-6}$) starting from $\phi=0.4$. Very similar curves are obtained for both smaller $|\gamma|$ and for larger systems (we have used up to N=10,000 particles), indicating that the observed curves are not dominated by finite-size or dynamical effects. (b) For hard ellipsoids, a very dense two-layered crystal [11] is melted from a density of $\phi=0.73$, and similarly an affinely deformed FCC crystal is melted starting from $\phi=0.7$ ($\gamma=-10^{-6}$). An attempt to freeze an isotropic liquid on the other hand fails and leads to a jammed metastable glassy configuration with $\phi\approx0.72$ despite the slow expansion ($\gamma=10^{-6}$), for both oblate and prolate ellipsoids. Investigating even slower expansion or larger systems is computationally prohibitive at present, and hence the results should be interpreted with caution.

ellipsoids have a marked propensity toward (orientationally) disordered configurations and are very hard to crystallize. This is to be contrasted with the case of hard spheres where we easily observe freezing at the same expansion rate. It is interesting to note that all of the pressure curves have a marked linear behavior around the jamming density ϕ_J when plotted with a reciprocal pressure axes, i.e., $P \sim (\phi - \phi_J)^{-1}$, in agreement with free-volume theory [32]. A close agreement between the results for prolate and oblate spheroids is seen.

Many questions concerning the stable and metastable phases for ellipsoids as a function of density and aspect ratio(s) remain open, and the algorithm developed in this paper provides a powerful tool for future studies. It is important to point out that one can use MD to locate the exact point of coexistence by calculating the free energy (i.e., the entropy for hard-particle systems) by integrating the equation of state along a reversible path starting from a configuration of known free energy, for both the fluid and the solid phases. In particular, for the solid phase one needs to use special "single-occupancy-cell" constrained MD, in which each particle is constrained to remain in a cell centered around its position in the close-packed configuration [48]. One can in fact use the bounding neighborhood $\mathcal{N}(i)$ as the cell for particle i, as was done for spheres in the so-called tether method for calculating the entropy [39]. Only a minor modification to the EDMD algorithm we presented is needed, namely, when a particle collides with its bounding neighborhood it should bounce back elastically rather then rebuild its NNL, and the total pressure on the imaginary walls of the bounding neighborhoods accumulated. Such investigations will be carried out in the future.

5.3. Observing contact force networks

In this series of papers, we have mostly focused on using near neighbor lists as a tool to improve the efficiency of the collision-driven algorithm. However, using neighbor lists has additional advantages as well. The most important one is that it allows one to monitor the collision history of each particle or a pair of particles. This is especially useful for dense hard-particle packings near the jamming point. In the very limit of a jammed packing, each particle has a certain number of contacting geometric neighbors, and cannot displace from its current position [13]. The network of interparticle contacts forms the *contact network* of the packing, and this contact network can carry positive contact forces. For packings of soft spheres, interacting with a differentiable potential, it is easy to obtain contact forces near a jamming point and observe the resulting force chains and the distribution of contact forces, which has been noted to have an exponential tail in a variety of models of granular materials [3].

At first glance it may seem like force networks cannot be observed for hard particles since forces are ill-defined. Importantly, however, we now demonstrate that this is not true. As the jamming point is approached, for example, via the Lubachevsky-Stillinger packing algorithm, each particle collides repeatedly only with a small set of neighbors (which become contacts in the jamming limit). By averaging the total exchanged momentum between each pair of recently collided particles, one obtains a measure of the contact force between pairs of particles (with some arbitrary proportionality constant). The resulting force network can be monitored and recorded by tracking additional information for each interaction in the NNLs, such as total number of collisions between the given pair of particles, total momentum exchanged, etc. The resulting force chains in two dimensions are illustrated for a binary disk packing in Fig. 8, to be compared with similar pictures in, for example, [3]. This force network turns out to be almost in equilibrium, i.e., the total force (and torque for ellipsoids) on each particle approaches zero, and this self stress [8] of the packing is in a sense what causes (or certifies) the jamming of the particles [8]. The distribution of contact forces in a three-dimensional hard-sphere packing is shown in Fig. 9, and matches similar results for systems of soft particles reported in the literature. We have since obtained higher quality statistics indicating that P(f=0) is positive, unlike the fitting function used in the figure.

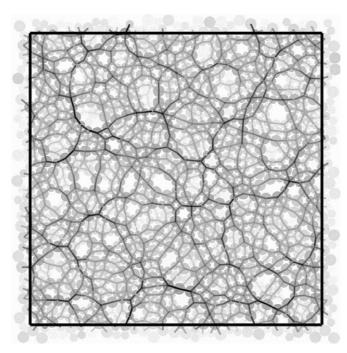


Fig. 8. A network of interparticle forces (darker lines indicate stronger forces) in a binary disk packing, as obtained by averaging the total exchanged momentum between colliding particles over a long period of time during the final stages of the Lubachevsky–Stillinger packing algorithm. Darker particles collide more frequently then lighter ones.

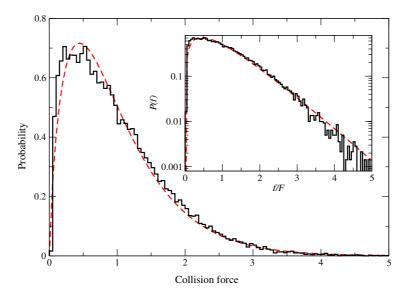


Fig. 9. The probability distribution for contact forces in an almost jammed monodisperse three-dimensional hard sphere packing (N = 10,000 particles), along with a fit of the form $P(f) \sim f^{0.8} \, \mathrm{e}^{-1.8 f/F}$, where F is the mean force [3]. Only a single configuration was used, with density $\phi = 0.6438$, and the collisional forces (total exchanged momentum) were averaged over 10,000 collisions per particle. The inset shows P(f) on a logarithmic scale to emphasize the exponential tail for large contact forces.

6. Conclusions

In this series of two papers, we have presented a practical event-driven molecular dynamics algorithm for systems of ellipses and ellipsoids in some detail. The algorithm utilizes a number of traditional techniques, and introduces a novel use of near-neighbor lists via the concept of bounding neighborhoods. Furthermore, using bounding sphere complexes in addition to neighbor lists significantly improves the handling of very aspherical particles. We have proposed a general method for determining the time of collision of two particles of any shape for which a smooth overlap potential can be constructed and easily differentiated. The application to ellipses or ellipsoids has been developed in detail.

We have identified a number of important directions for future investigation, which can lead to significantly faster algorithms for very aspherical particles. First, predicting the time of collision of two moving particles can be improved, either by using techniques other than bounding spheres in order to narrow the search intervals during which a collision may happen, or by improving the algorithm to search those intervals for a collision. In particular, a new overlap potential for the case of one small ellipsoid contained within another large ellipsoid is needed. The practical handling of bounding sphere complexes can further be improved. More importantly, it is an open challenge to develop an algorithm to improve the efficiency of building the near-neighbor lists for very oblate particles.

The three physical applications of the algorithm that we presented could not have been undertaken with the same efficiency and accuracy without a collision-driven MD algorithm. Our packing algorithm is unique in its ability to produce hard-particle packings which are collectively jammed to a very high degree of accuracy (particle contacts reproduced to within an accuracy of 10^{-12}) and compare well to experimental packings. The packings produced by the algorithm are significantly more dense than those produced by previously reported algorithms, which do not produce jammed packings and are less efficient. Our studies have also enabled the discovery of the densest known ellipsoid crystals, bringing into question previously reported phase diagrams for systems of ellipsoids in the high-density region. The event-driven approach can also be used to effectively study the thermodynamic properties of ellipsoid packings, and, in particular, identify the equilibrium phases and observe the dynamics of melting, freezing, and metastable liquids, at very high densities, i.e., close to the relevant jamming point, be it a close-packed crystal, or a metastable glass. Finally, we showed that one can gather collision statistics during the algorithm to obtain force chains in true hard-particle packings, which have only been reported for soft particles.

Acknowledgement

A.D. would like to thank H. Sigurgeirsson for his help with implementing the EDMD event loop, L.F. Shampine and I. Gladwell for their advice concerning event location in ODEs, and the freeglut library team for their help with visualization, as well as many others who have contributed public domain codes used in this project. The authors were supported in part by the Petroleum Research Fund under Grant No. 36967-AC9, and by the National Science Foundation under Grant Nos. DMR-0213706 and DMS-0312067.

References

- [1] M.P. Allen, G.T. Evans, D. Frenkel, B.M. Mulder, Hard convex body fluids, Adv. Chem. Phys. 86 (1993) 1–166.
- [2] M.P. Allen, D.J. Tildesley, Computer Simulations of Liquids, Oxford Science Publications, Oxford, 1987.
- [3] J. Brujic, S.F. Edwards, I. Hopkinson, H.A. Makse, Measuring the distribution of interdroplet forces in a compressed emulsion system, Physica A 327 (2003) 201–212.
- [4] B.J. Buchalter, R.M. Bradley, Orientational order in random packings of ellipses, Phys. Rev. A 46 (6) (1992) 3046-3056.
- [5] B.J. Buchalter, R.M. Bradley, Orientational order in amorphous packings of ellipsoids, Europhys. Lett. 26 (3) (1994) 159–164.

- [6] L.G. Casado, I. Garcia, Y.D. Sergeyev, Interval algorithms for finding the minimal root in a set of multiextremal onedimensional nondiferentiable functions, SIAM J. Sci. Comput. 24 (2) (2002) 359–376.
- [7] D. Coelho, J. Thovert, P.M. Adler, Geometrical and transport properties of random packings of spheres and aspherical particles, Phys. Rev. E 55 (2) (1997) 1959–1978.
- [8] R. Connelly, Rigid circle and sphere packings. Part I: Finite packings, Struct. Topol. 14 (1988) 43–60, see also [9].
- [9] R. Connelly, Rigid circle and sphere packings. Part II: Infinite packings, Struct. Topol. 16 (1995) 37-49, second part of [8].
- [10] P. Daponte, D. Grimaldi, A. Molinaro, Y.D. Sergeyev, An algorithm for finding the zero crossing of time signals with Lipschitzean derivatives, Measurement 16 (1995) 37–49.
- [11] A. Donev, P.M. Chaikin, F.H. Stillinger, S. Torquato, Unusually dense crystal packings of ellipsoids, Phys. Rev. Lett. 92 (2004) 255506.
- [12] A. Donev, I. Cisse, D. Sachs, E.A. Variano, F.H. Stillinger, R. Connelly, S. Torquato, P.M. Chaikin, Improving the density of jammed disordered packings using ellipsoids, Science 303 (2004) 990–993.
- [13] A. Donev, S. Torquato, F.H. Stillinger, R. Connelly, A linear programming algorithm to test for jamming in hard-sphere packings, J. Comp. Phys. 197 (1) (2004) 139–166.
- [14] D. Eberly, I: Distance between ellipses in 2D. II: Distance between two ellipses in 3D. Magic Software, Inc. Available from: http://www.magic-software.com.
- [15] D. Eberly, I: Dynamic collision detection using oriented bounding boxes. II: Intersection of objects with linear and angular velocities using oriented bounding boxes. Magic Software, Inc. Available from: http://www.magic-software.com.
- [16] D. Eberly, I: Intersection of ellipses. II: Intersection of ellipsoids. Magic Software, Inc. Available from: http://www.magic-software.com.
- [17] D. Eberly, Rotation representations and performance issues. Magic Software, Inc. Available from: http://www.magic-software.com.
- [18] D. Frenkel, J.F. Maguire, Molecular dynamics study of the dynamical properties of an assembly of infinitely thin hard rods, Mol. Phys. 49 (3) (1983) 503–541.
- [19] D. Frenkel, B. Smit, Understanding Molecular Simulation, Academic Press, New York, 2002.
- [20] R. Goldman, Cross product in four dimensions and beyondMatrix Gems, vol. II, Academic Press, New York, 1992, pp. 84–88 (Chapter II.8).
- [21] S. Gottschalk, Collision queries using oriented bounding boxes. PhD thesis, UNC Chapel Hill, Department of Computer Science, 2000.
- [22] A.R. Kansal, S. Torquato, F.H. Stillinger, Diversity of order and densities in jammed hard-particle packings, Phys. Rev. E 66 (2002) 041109.
- [23] X. Lin, T.T. Ng, Contact detection algorithms for three-dimensional ellipsoids in discrete element modeling, Int. J. Num. Anal. Meth. Geomech. 19 (1995) 653–659.
- [24] B.D. Lubachevsky, F.H. Stillinger, Geometric properties of random disk packings, J. Stat. Phys. 60 (1990) 561-583, see also [25].
- [25] B.D. Lubachevsky, F.H. Stillinger, E.N. Pinson, Disks vs. spheres: contrasting properties of random packings, J. Stat. Phys. 64 (1991) 501–525, Second part of [24].
- [26] W. Man, A. Donev, F.H. Stillinger, William B. Russel, D. Heeger, S. Inati, S. Torquato, P.M. Chaikin, Experiments on the Random Packing of Ellipsoids, in preparation.
- [27] J.R. Morris, X. Song, The melting lines of model systems calculated from coexistence simulations, J. Chem. Phys. 116 (21) (2002) 9352–9358.
- [28] M. Parinello, A. Rahman, Polymorphic transitions in single crystals: a new molecular dynamics method, J. Appl. Phys. 52 (12) (1981) 7182–7190.
- [29] J.W. Perram, J. Rasmussen, Ellipsoid contact potential: theory and relation to overlap potentials, Phys. Rev. E 54 (6) (1996) 6565–6572
- [30] J.W. Perram, M.S. Wertheim, Statistical mechanics of hard ellipsoids. I. Overlap algorithm and the contact function, J. Comp. Phys. 58 (1985) 409–416.
- [31] E. Rimon, S.P. Boyd, Obstacle collision detection using best ellipsoid fit, J. Intelligent Robotic Syst. 18 (1997) 105–126.
- [32] Z.W. Salsburg, W.W. Wood, Equation of state of classical hard spheres at high density, J. Chem. Phys. 37 (1962) 798.
- [33] H. Schaub, P. Tsiotras, J.L. Junkins, Principal rotation representations of nxn orthogonal matrices, Int. J. Eng. Sci. 33 (15) (1995) 2277–2295.
- [34] L.F. Shampine, Numerical Solution of Ordinary Differential Equations, Chapman and Hall, New York, 1994.
- [35] L.F. Shampine, I. Gladwell, R.W. Brankin, Reliable solution of special event location problems for ODEs, TOMS 17 (1) (1991) 11–25.
- [36] J.D. Sherwood, Packing of spheroids in three-dimensional space by random sequential addition, J. Phys. A 30 (1997) L839–L843.
- [37] H. Sigurgeirsson, A. Stuart, W. Wan, Algorithms for particle-field simulations with collisions, J. Comp. Phys. 172 (2001) 766-807.
- [38] Y. Song, E.A. Mason, Equation of state for a fluid of hard convex bodies in any number of dimensions, Phys. Rev. A 41 (6) (1990) 3121–3124.

- [39] R.J. Speedy, The entropy of a glass, Mol. Phys. 80 (5) (1993) 1105-1120.
- [40] R.J. Speedy, Pressure of the metastable hard-sphere fluid, J. Phys. Condens. Matter 9 (1997) 8591–8599.
- [41] S. Torquato, Random Heterogeneous Materials: Microstructure and Macroscopic PropertSpringer-Verlag, Springer-Verlag, New York, 2002.
- [42] S. Torquato, F.H. Stillinger, Multiplicity of generation, selection, and classification procedures for jammed hard-particle packings, J. Phys. Chem. B 105 (2001) 11849–11853.
- [43] B.C. Vemuri, Y. Cao, L. Chen, Fast collision detection algorithms with applications to particle flow, Comp. Graphics Forum 17 (2) (1998) 121–134.
- [44] J. Vieillard-Baron, Phase transitions of the classical hard-ellipse system, J. Chem. Phys. 56 (1972) 4729-4744.
- [45] W. Wang, J. Wang, M. Kim, An algebraic condition for the separation of two ellipsoids, Comp. Aid. Geom. Design 18 (2001) 531–539.
- [46] L.T. Watson, M. Sosonkina, R.C. Melville, A.P. Morgan, H.F. Walker, Algorithm 777: HOMPACK90: a suite of Fortran 90 codes for globally convergent homotopy algorithms, TOMS 23 (4) (1997) 514–549.
- [47] S.R. Williams, A.P. Philipse, Random packings of spheres and spherocylinders simulated by mechanical contraction, Phys. Rev. E 67 (2003) 051301.
- [48] L.V. Woodcock, Computation of the free energy of alternative crystal structures of hard spheres, Faraday Discuss. 106 (1997) 325–338.