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Invited Feature Article

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Thermal diffusion in binary mixtures: transient behavior and transport coefficients from equilibrium and non-equilibrium molecular dynamics

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Abstract

Equilibrium and non-equilibrium molecular dynamics simulations are combined to compute the full set of coefficients that appear in the phenomenological equations describing thermal transport in a binary mixture subject to a constant thermal gradient. The Dynamical Non-Equilibrium Molecular Dynamics approach (D-NEMD) is employed to obtain the microscopic time evolution of the density and temperature fields, together with that of the mass and energy fluxes. D-NEMD enables to study

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3 not only the steady state, but also the evolution of the fields during the transient that
4 follows the onset of the thermal gradient, up to the establishment of the steady state.
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6 This makes it possible to ensure that the system has indeed reached a stationary condi-
7 tion, and to analyze the transient mechanisms and time scales of the mass and energy
8 transport. A local time averaging procedure is applied to each trajectory contributing
9 to the calculation to improve the signal to noise ratio in the estimation of the fluxes
10 and to obtain a clear signal with the, relatively limited, statistics available.
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19 Introduction

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22 Thermal transport in simple dense fluids is an interesting phenomenon whose description in
23 the framework of classical statistical mechanics has been elegantly reviewed, in particular,
24 in a vintage chapter by K. E. Gubbins¹. In this paper, we shall focus on the coupled
25 mass and energy diffusion in a binary mixture subject to a constant thermal gradient and
26 consider the evaluation of the thermal transport coefficients via computer simulation. It
27 is well known²⁻⁴ that a system subjected to a constant thermal gradient will be driven to
28 a non-equilibrium steady state such that energy (heat) flows at a constant rate through
29 it, while the mass flux stops and a constant concentration gradient is established. This
30 thermal diffusion process, known as the Ludwig-Soret effect, was first observed in 1856 in
31 sulfur-sulfate solutions and has since been identified experimentally in a broad range of
32 systems, ranging from gases to polymer mixtures⁵⁻⁷. The experimental characterization of
33 the Ludwig-Soret effect is, however, challenging⁸. In mutual diffusion, in fact, thermally
34 driven flows are considerably smaller than, for example, density driven flows and therefore
35 difficult to measure accurately. Molecular Dynamics (MD) based simulations have then
36 been used^{4,9-21}, together with purely theoretical work, to investigate thermal transport
37 and compute, in particular, the Soret coefficient. Important technical issues, such as the
38 proper definition of the microscopic estimator for the heat flux, have been clarified by these
39 calculations¹², but they are limited to the steady state. As discussed more in detail in the
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3 following, the approach that we employ, the D-NEMD method²², makes it possible to study
4 also the onset of the transport phenomena and the evolution of hydrodynamic fields towards
5 the steady state, if the latter exists. We shall exploit this feature to study the Ludwig-
6 Soret effect focusing at first on the transient response of the system as described by the
7 relaxation of the time dependent number and temperature density fields and the mass and
8 energy currents. Following this relaxation in time, the transient transport mechanisms and
9 the time scales for the different fluxes will be investigated in some detail. Calculations in
10 the steady state will then be combined with the evaluation, from the time autocorrelation
11 function of the mass current at equilibrium, of the mutual diffusion coefficient to compute
12 the Onsager thermal transport coefficients^{23,24} that characterize the Ludwig-Soret effect.
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24 The paper is organized as follows. We begin by summarizing the key phenomenological
25 equations, indicating the relevant transport coefficients and how they will be calculated
26 from simulations. This is followed by a description of the D-NEMD approach and the
27 definition of the estimators for the microscopic fields and fluxes studied. A smoothing scheme
28 adopted to reduce the noise on the estimated currents is also discussed. We conclude the
29 Methods and Model section providing details on the adopted model (an equimolar mixture
30 of Lennard-Jones Argon and Krypton) and on the set-up chosen to simulate the constant
31 thermal gradient. Results are then discussed, followed by some conclusions.
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43 **Methods and Model**

44 **Macroscopic model and relevant coefficients**

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47 To set the stage and introduce some notation, let us recall that the key fields for describing
48 thermal diffusion in a binary mixture are \mathbf{J}_e , the energy current density, and \mathbf{J}_1 the diffusion
49 current density of species 1 relative to the center of mass frame of reference. For a binary
50 mixture $\mathbf{J}_2 = -\mathbf{J}_1$, where the subscripts 1, 2 are the indexes of the species. In the following
51 1 will refer to Kr and 2 to Ar. Adopting a hydrodynamic point of view, the divergence
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3 of the energy current and species diffusion current drives the time evolution of the energy
4 and species mass density fields, respectively (the other continuity equations relating the
5 time derivatives of the total mass density to the divergence of the total momentum, and
6 the time derivative of the momentum density to the divergence of the stress tensor are not
7 relevant in this work). In 1971, Trimble and Deutch²⁵, derived the linearized hydrodynamic
8 equations for a two-component mixture starting from a microscopic description based on
9 Kubo's linear response theory. They showed, in particular, that the currents of interest here
10 can be expressed as
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$$\begin{aligned} \mathbf{J}_1 &= - \left[\frac{D_T}{T} \nabla T + D T \nabla \left(\frac{\mu}{T} \right) \right] \\ \mathbf{J}_e &= - \left[\kappa \nabla T + D_T T \nabla \left(\frac{\mu}{T} \right) \right] \end{aligned} \quad (1)$$

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28 where κ is the coefficient of thermal conductivity (as in the Fourier law), D is the mutual
29 diffusion coefficient (as in Fick's law) and D_T the coefficient of thermal diffusion (as in Soret's
30 effect). The equations above refer to the case, considered in the following, of an isotropic
31 system. In the more general case, e.g. liquid crystals, the thermal conductivity is in fact a
32 tensor. Note that here and in the following we adopt the notation of Trimble and Deutch
33 to identify the thermal transport coefficients and the relevant fields (see, for example, the
34 discussion in the Appendix of Trimble and Deutch²⁵ for a review of possible alternative
35 definitions). In the same paper²⁵, expressions for the transport coefficients in terms of time
36 correlation functions were obtained.
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46 The connection between the coefficients computed via time correlation functions at equi-
47 librium and quantities directly accessible to experiments, however, is problematic for mix-
48 tures because it requires auxiliary calculations of thermodynamic quantities such as partial
49 enthalpies and derivatives of the chemical potential^{26,27}. The exception is the mutual dif-
50 fusion coefficient D for which a straightforward Green-Kubo expression is established²⁵.
51 Moreover, useful relationships exist for the thermal transport coefficients and energy current
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3 densities in the, non-equilibrium, stationary states²⁵. When combined, as discussed below,
4 these relationships make it possible to compute the thermal conductivity and diffusion coeffi-
5 cients more straightforwardly. In this work, we propose to take advantage of this observation
6 to define a suitable computational approach. To see how, we recall that for a system subject
7 to a temperature gradient the stationary state is such that
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$$\begin{aligned} \mathbf{J}_1 &= 0 \\ \mathbf{J}_e &= - \left[\kappa - \frac{D_T^2}{DT} \right] \nabla T \equiv -\lambda_T \nabla T \end{aligned} \quad (2)$$

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21 where the coefficient λ_T is defined implicitly in the last equation. The thermal and mutual
22 diffusion coefficients are related, in the definition of the Soret coefficient of the mixture⁶,
23 by $S_T = D_T/D$. This coefficient, accessible also in experiments, provides a measure of the
24 relative strength of thermally induced and concentration driven diffusion. In the following,
25 we shall consider an equimolar mixture in which the thermal gradient is directed along the
26 z axis. In this case, the Soret coefficient can be measured directly, in stationary conditions,
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$$S_T = -4 \left(\frac{\partial \chi_1}{\partial z} \right) \left(\frac{\partial T}{\partial z} \right)^{-1} \quad (3)$$

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39 where χ_1 is the mole fraction of species 1.

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41 Based on the observations above, all the thermal transport coefficients can be computed
42 from atomistic simulations by combining equilibrium and non-equilibrium molecular dynam-
43 ics simulations. Our approach can be summarized as follows. Equilibrium MD will be used
44 to obtain the mutual diffusion coefficient D by computing the time correlation function of
45 the mass current of species 1 in the system. Non-equilibrium MD will instead be used to
46 simulate the binary mixture under the constant thermal gradient and access quantities in
47 the steady state. D-NEMD will be employed to characterize the transient and to verify the
48 establishment of the steady state by following the evolution of the density and temperature
49 fields, and of the associated currents, from the appearance of the thermal gradient to sta-
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tionarity. In the stationary condition, a direct measurement of the energy flux at a known value of the thermal gradient will provide us with an estimate of the thermal coefficient $\lambda_T = \left[\kappa - \frac{D^2}{DT} \right]$, while the ratio of the slope of the density (related to the mole fraction) and temperature fields will measure the Soret coefficient. From these calculations we can obtain

$$\begin{aligned} D_T &= D S_T \\ \kappa &= \lambda_T + \frac{D S_T^2}{T} \end{aligned} \quad (4)$$

Simulation methods and microscopic expressions of observables

As mentioned in the Introduction, the non-equilibrium molecular dynamics simulation will be performed using the D-NEMD approach²². This method implements numerically the Onsager principle on the regression of fluctuations^{23,24} and has been applied to a variety of problems²⁸⁻³⁵, including a preliminary investigation of the Ludwig-Soret effect²⁰. In this approach, the binary mixture is described at a microscopic level as a system of N_α particles of each species ($\alpha = 1, 2$ is the species index) in the phase space $\Gamma \equiv \{\mathbf{r}_{i_1}, \mathbf{p}_{i_1}, \mathbf{r}_{i_2}, \mathbf{p}_{i_2}, i_1 = 1, \dots, N_1, i_2 = 1, \dots, N_2\}$, where $\mathbf{r}_{i_\alpha}, \mathbf{p}_{i_\alpha}$ are the positions and momenta of particle i of species α . The time evolution of the system is governed, at equilibrium, by the (time-independent) Hamiltonian $H_0(\Gamma)$, and time evolution operator $S_0(t)$ such that $\Gamma_t = S_0(t)\Gamma$, where we have indicated with Γ_t the phase space point at time t , and for convenience of notation, we assume that the initial time of the evolution is $t_0 = 0$, using the notation $\Gamma_{t_0} = \Gamma$.

According to the prescriptions of statistical mechanics, a generic macroscopic field, indicated as $O(\mathbf{r}, t)$, can be obtained as the ensemble average of the corresponding microscopic observable over phase space. If we indicate this microscopic observable as $\hat{O}(\mathbf{r}, \Gamma) \equiv$

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4 $\sum_{k=1}^N O_k(\Gamma)\delta(\mathbf{r} - \mathbf{r}_k)$, we then have
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$$7 \quad O(\mathbf{r}, t) = \int d\Gamma \hat{O}(\mathbf{r}, \Gamma) f(\Gamma, t) \quad (5)$$

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11 where $f(\Gamma, t)$ is the, normalized, phase space probability density of a time dependent en-
12 semble. The expression above can be re-expressed identically by first observing that the
13 evolution of the probability density under a time dependent dynamics from time $t_0 = 0$ can
14 be written, due to the Liouville equation, as $f(\Gamma, t) = S^\dagger(t)f(\Gamma, 0)$, while for an observable
15 the evolution operator is the adjoint, i.e. $\hat{O}(\mathbf{r}, \Gamma_t) = S(t)\hat{O}(\mathbf{r}, \Gamma)$. Here we indicate with
16 $S(t)$ the evolution operator of the time-dependent dynamics. Using the definition of the
17 scalar product in Hilbert space to transfer the evolution from the probability density to the
18 microscopic observable, we have
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$$28 \quad \begin{aligned} 29 \quad O(\mathbf{r}, t) &= \int d\Gamma \hat{O}(\mathbf{r}, \Gamma) [S^\dagger(t)f(\Gamma, 0)] & (6) \\ 30 &= \int d\Gamma [S(t)\hat{O}(\mathbf{r}, \Gamma)] f(\Gamma, 0) \\ 31 &= \int d\Gamma \hat{O}(\mathbf{r}, \Gamma_t) f(\Gamma, 0) \end{aligned}$$

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39 The last equation, known as the Kubo-Onsager relationship, provides the formal basis for
40 D-NEMD^{36,37}. It states that the time evolution of a macroscopic field can be obtained as
41 the average over the ensemble at the initial time of the time evolved microscopic observable.
42 The time evolution of the microscopic observable can be obtained via MD for quite general
43 dynamical systems. If the probability density $f(\Gamma, 0)$ can be sampled by simulation (e.g.
44 when it corresponds either to equilibrium or to stationary conditions) then, the relationship
45 above generates the D-NEMD algorithm to calculate the fields.
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53 This algorithm can be summarized in three steps (see also figure 1):
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- 55 (1) sample a set of initial conditions from $f(\Gamma, 0)$ (e.g. at equilibrium using Monte Carlo
56 or molecular dynamics driven by H_0);
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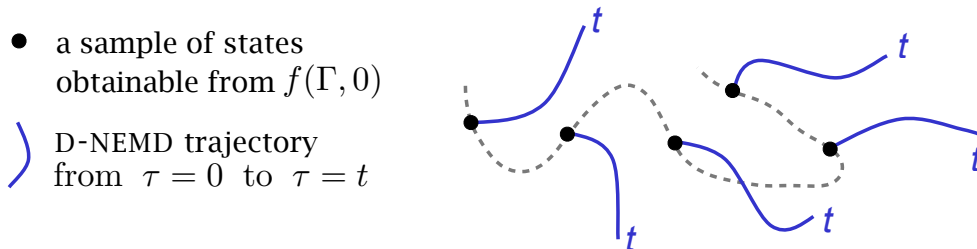


Figure 1: Scheme of the D-NEMD algorithm: A set of individual trajectories (segments), started from initial conditions sampled from $f(\Gamma, 0)$ is propagated for a time t based on the non-equilibrium dynamics to which the system is subjected. The time-dependent non-equilibrium average is then obtained as the mean of the values of the observable $\hat{O}(\mathbf{r}, \Gamma_t)$ computed along each segment.

- (2) evolve these initial configurations under the non-equilibrium dynamics of the system and compute the microscopic observable along each trajectory;
- (3) compute the macroscopic field as the average of the microscopic observable over the trajectories.

As mentioned in the previous subsection, we shall study the Ludwig-Soret effect in an equimolar Ar-Kr mixture, with constant thermal gradient directed along the z axis of the system. The macroscopic fields relevant for this phenomenon are the number density field of the species and the temperature field. The corresponding microscopic observables are defined as (in all equations below $\alpha = 1, 2$)

$$\hat{n}_\alpha(\mathbf{r}, t) = \sum_{i_\alpha=1}^{N_\alpha} \delta(\mathbf{r}_{i_\alpha}(t) - \mathbf{r}) \quad (7)$$

and

$$\hat{T}(\mathbf{r}, t) = \frac{1}{3k_B} \sum_{\alpha} \sum_{i_\alpha=1}^{N_\alpha} \frac{\tilde{\mathbf{p}}_{i_\alpha}^2(t)}{m_\alpha} \delta(\mathbf{r}_{i_\alpha}(t) - \mathbf{r}) \left/ \left(V \sum_{\alpha} \langle \hat{n}_\alpha(\mathbf{r}, t) \rangle - 1 \right) \right. \quad (8)$$

In the equation above, $\tilde{\mathbf{p}}_{i_\alpha}(t)$ is the momentum in the center of mass reference, i.e. $\tilde{\mathbf{p}}_{i_\alpha}(t) = \mathbf{p}_{i_\alpha}(t) - m_\alpha \mathbf{v}_{cm}$, where \mathbf{v}_{cm} is the center of mass velocity, V the volume of the system, and k_B is the Boltzmann constant. In all calculations discussed in the following, $\mathbf{v}_{cm} = 0$ and so we drop the tilde on the momenta to simplify the notation. The brackets in eq. (8) indicate

an average with respect to the initial ensemble at $t_0 = 0$ while, consistent with eq. (6), the time evolution is that of the system subject to the thermal gradient. A detailed description of the equilibrium sampling and non-equilibrium dynamics are given in sections Simulation set-up and Results and Discussion. To the density and temperature fields are associated the mass current for each species

$$\hat{\mathbf{J}}_{\alpha}(\mathbf{r}, t) = \sum_{i_{\alpha}=1}^{N_{\alpha}} \mathbf{p}_{i_{\alpha}}(t) \delta(\mathbf{r}_{i_{\alpha}}(t) - \mathbf{r}), \quad (9)$$

and the energy current^{13,38}

$$\begin{aligned} \hat{\mathbf{J}}_{\epsilon}(\mathbf{r}, t) &= \sum_{\alpha=1}^2 \sum_{i_{\alpha}=1}^{N_{\alpha}} e_{i_{\alpha}}(t) \frac{\mathbf{p}_{i_{\alpha}}(t)}{m_{\alpha}} \delta(\mathbf{r}_{i_{\alpha}}(t) - \mathbf{r}) \\ &+ \frac{1}{2} \sum_{\alpha=1}^2 \sum_{\beta=1}^2 \sum_{i_{\alpha}=1}^{N_{\alpha}} \sum_{j_{\beta}=1}^{N'_{\beta}} [(\mathbf{r}_{i_{\alpha}}(t) - \mathbf{r}_{j_{\beta}}(t)) \cdot \mathbf{F}_{i_{\alpha}j_{\beta}}(t)] \frac{\mathbf{p}_{i_{\alpha}}(t)}{m_{\alpha}} \delta(\mathbf{r}_{i_{\alpha}}(t) - \mathbf{r}) \end{aligned} \quad (10)$$

where

$$e_{i_{\alpha}}(t) = \frac{\mathbf{p}_{i_{\alpha}}^2(t)}{2m_{\alpha}} + \frac{1}{2} \sum_{\beta=1}^2 \sum_{j_{\beta}=1}^{N'_{\beta}} \phi(\mathbf{r}_{i_{\alpha}}(t), \mathbf{r}_{j_{\beta}}(t)) \quad (11)$$

where $\phi(\mathbf{r}_{i_{\alpha}}, \mathbf{r}_{j_{\beta}})$ is the (pair) potential between particle i of species α and particle j of species β , and the prime indicates that self interactions must not be considered. $\mathbf{F}_{i_{\alpha}j_{\beta}} = -\nabla_{i_{\alpha}} \phi(\mathbf{r}_{i_{\alpha}}, \mathbf{r}_{j_{\beta}})$ is the force on particle i of species α due to particle j of species β .

As mentioned above, see eq. (3), given the symmetry used in our simulation, the ratio of the slopes of $n_1(\mathbf{r}, t)$ (which can be related to the mole fraction) and $T(\mathbf{r}, t)$ in the steady state will allow us to measure the Soret coefficient, while the ratio of the constant energy flux over the imposed constant thermal gradient, see second line of eq. (2), will provide an estimate of λ_T . Finally, the mutual diffusion coefficient (to be computed from equilibrium molecular dynamics simulations) is defined as²⁵

$$D = \lim_{t \rightarrow \infty} \frac{1}{3k_B TV} \int_0^t ds \langle \hat{\mathbf{J}}_1(s) \cdot \hat{\mathbf{J}}_1(0) \rangle \quad (12)$$

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The estimate of the thermal transport coefficients outlined above requires a precise measurement of the currents. The averages of these quantities, however, present a significant level of noise that hides the behavior of the system both in the transient and in the steady state, and prevents converging the D-NEMD calculation with reasonable computational effort²⁰. The problem affects all the currents, but, as shown in the following, it is particularly critical for the mass current $\hat{\mathbf{J}}_1$ of species 1. It is, however, possible to mitigate this difficulty by observing that the typical time scales over which the currents show significant changes are considerably longer than those corresponding to the natural microscopic evolution of the system. One can then take advantage of this fact to smooth the, slow varying, noisy signal by averaging it over short time segments on each D-NEMD trajectory. The final signal is then constructed as the mean of the short time averages on the ensemble of trajectories. By indicating with $X(t)$ the noisy signal in the time interval $[t_0, t_f]$, the smoothed estimator on each trajectory is given by

$$\hat{\mu}(\tau) = \frac{1}{\tau_w} \int_{-\tau_w/2}^{\tau_w/2} X(\tau + s) ds \quad (13)$$

where τ_w is the time width of the averaging window (nb. in the time intervals $\tau \in [t_0, t_0 + \tau_w]$ and $\tau \in [t_f - \tau_w, t_f]$, the limits of integration and the normalization are adjusted accordingly to the available window, centered around τ). The stability of this smoothing procedure can be verified by varying the width of time window over which the average is taken along each trajectory. Note that this approach still preserves the full average over the whole set of non-equilibrium initial conditions and is therefore very different from attempts to obtain non-equilibrium properties from long time averaging along a single trajectory.

Simulation set-up

We study an equimolar Kr-Ar mixture in which the atomic interactions are described by Lennard-Jones potentials. Lennard-Jones units $\sigma = 1$, $\epsilon = 1$, $m = 1$ referred to Argon are

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3 adopted throughout, with potential parameters for Krypton equal to $\sigma_1 = 1.07 \sigma$, $\epsilon_1 = 1.39 \epsilon$
4 and $m_1 = 2.1 m$. Pair interactions between particles of different species follow the Lorentz-
5 Berthelot convention, $\sigma_{12} = \sigma_{21} = (\sigma_1 + \sigma_2)/2$ and $\epsilon_{12} = \epsilon_{21} = \sqrt{\epsilon_1 \epsilon_2}$.
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9 All simulations are carried out at the reference (total) number density $n^* = 0.7256 \sigma^{-3}$
10 and reference (mean) temperature $T^* = 1.0 \epsilon/k_B$. The simulation boxes (see also figure 2),
11 are rectangular prisms whose linear dimensions are taken as integer multiple of the potential
12 cut-off distance r_c . This choice makes it possible to optimize, using the cell index method³⁹,
13 adopted in the simulations, the calculation of pair interactions with orthorombic periodic
14 boundary conditions enforced in all directions. The macroscopic fields are estimated by
15 discretizing the space only along the z axis, i.e the direction of the temperature gradient,
16 since the fields remain uniform in the orthogonal directions, as checked in our preliminary
17 study²⁰ (see also Results section). The simulation box was divided into parallel slabs of
18 width $\Delta z = \sigma_1$, each identified by its middle point along the z -axis: $z_M = (M - \frac{1}{2})\sigma_1$ with
19 $M = 1, 2, \dots, M_{max}$. A cut-off distance $r_c = 3\sigma_1$, i.e. equal to three times the discretization
20 spacing Δz , was used for all interactions in all simulations. This value, somewhat larger
21 than the 2.5σ cut-off usually adopted with Lennard-Jones interactions, suits better the space
22 discretization and helps reducing the truncation noise in the calculation of the energy current,
23 eq.(10), without a significant increase of the cost of the calculation.
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40 The equilibrium simulations are performed on a box of dimensions $(6r_c \times 6r_c \times 6r_c)$
41 containing 5184 particles (i.e. $N_1^{(eq)} = 2592$). The non-equilibrium runs are performed on a
42 larger system of 11760 particles (i.e. $N_1^{(ne)} = 5880$) and box dimensions $(7r_c \times 7r_c \times 10r_c)$,
43 the largest dimension referring to the z -axis. In these simulations $M_{max} = 30$ slabs were
44 employed, each containing, on average, 392 atoms. To drive the systems to the desired
45 temperature and to establish the thermal gradient, we employ a scheme in which the velocity
46 rescaling is applied to the particles within selected regions of the simulation box to match
47 a prescribed average target temperature. The position of the thermostatted regions can
48 be arbitrarily chosen and particles are free to move in and out of them. In the set-up
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4 adopted in this work, these regions correspond to three consecutive slabs located one at
5 the left ($M = 1, 2, 3$) and the other at the right boundary ($M = 28, 29, 30$) along the
6 z -direction of the simulation box. With this set-up the thermostatted regions share a
7 common interface due to the periodic boundary conditions and there is a unique region of
8 interest in the central part of the box ($M = 4, \dots, 27$) over which a single uniform thermal
9 gradient is established. Only particles in this region contribute to the calculated signals.
10 Note that, since the thermostating regions have a width at least equal to r_c , particles in the
11 physically relevant central part of the box can interact at most with particles in one of the
12 two thermostatted regions regardless of periodic boundary conditions. This simulation set-up
13 differs from the one adopted to compute the Soret coefficient, for example, in the so-called
14 reverse perturbation nonequilibrium molecular dynamics (RPNMD) approach⁴⁰. In this
15 alternative set-up, imposed mainly by the practical implementation of the specific scheme
16 enforced to establish stationary non-equilibrium currents⁴, the cold and hot thermostats
17 are placed at one of the edges and at the center of the simulation box. Due to periodic
18 boundaries, this results in two separate regions of interest in the box where thermal gradients
19 of equal magnitude but opposite sign are established. In preliminary calculations, we have
20 experimented with these two different set-ups and verified that results for the stationary
21 gradients and transport properties, in particular for the Soret coefficient, are the same. The
22 simulation scheme adopted in the following was chosen because it maximises the number of
23 independent samples obtained, at equal computational effort, for the transient behavior by
24 avoiding dynamical correlations in the evolution of the fields which are present when using
25 the RPNMD set-up. The thermostatted regions, identified with the letters C (*cold*) and
26 H (*hot*) are kept at the temperature T_C and at the temperature T_H , respectively. When
27 thermostating the system to sample initial conditions from the ‘equilibrium’ distribution
28 the two values are equal to the assigned target temperature $T_H = T_C = T^*$, while to
29 establish a ΔT thermal gradient around the mean value T^* , the two temperatures values
30 $T_C = T^* - \Delta T/2$ and $T_H = T^* + \Delta T/2$ are imposed. The dynamics of the particles
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is integrated using the standard velocity-Verlet algorithm, with an additional step, which implements the local temperature control, for the dynamics of the particles inside the two thermostatted regions. After their dynamics is propagated with the usual velocity-Verlet scheme, the (local) kinetic energy and (local) momentum are computed within each slab. Then particle velocities are rescaled in such a way that, within each slab, the (local) kinetic energy matches the target temperature while the (local) momentum does not change. More in detail, velocity rescaling is performed as follows. At each timestep, the center of mass velocity of the particles in the slab is computed as

$$\mathbf{v}_M(t) = \sum_{\alpha} \sum_{j_{\alpha} \in M} \mathbf{p}_{j_{\alpha}}(t) / \sum_{\alpha} \sum_{j_{\alpha} \in M} m_{\alpha} \quad (14)$$

where the index M can refer either to a slab in the cold region, i.e. $M = 1, 2$ or 3 or to a slab in the hot region, i.e. $M = 28, 29$ or 30 . The (local) instantaneous kinetic energy, excluding the center of mass motion, in the M -th slab is then calculated as

$$\mathcal{K}_M(t) = \sum_{\alpha} \sum_{j_{\alpha} \in M} \frac{(\mathbf{p}_{j_{\alpha}}(t) - m_{\alpha} \mathbf{v}_M(t))^2}{2m_{\alpha}} \quad (15)$$

and used to obtain the scaling factor

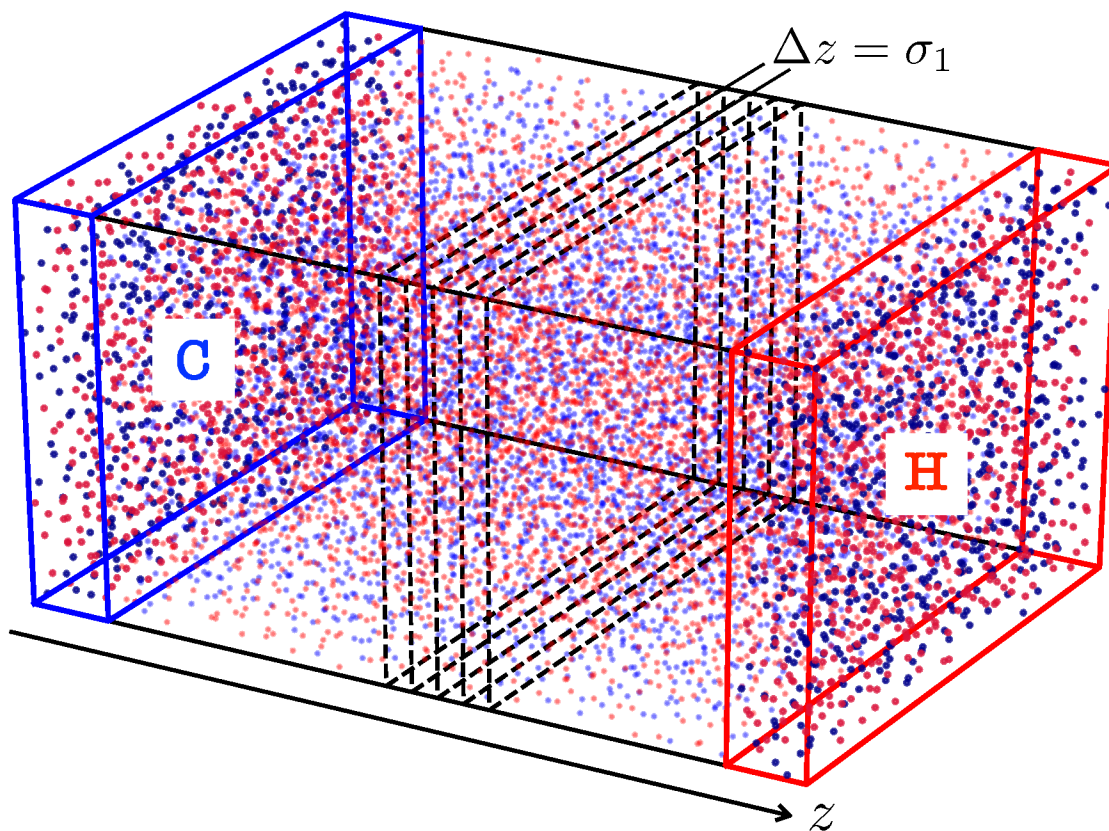
$$\gamma_M = \sqrt{\frac{2\mathcal{K}_M(t)}{3(N_M(t) - 1)k_B T_M}} \quad (16)$$

where $N_M(t) = \sum_{\alpha} \sum_{i_{\alpha} \in M} 1$ is the total number of particles in the M -th slab at the time t and T_M the target temperature. The particles are finally assigned new momenta defined as

$$\bar{\mathbf{p}}_{j_{\alpha}}(t) = \gamma_M(\mathbf{p}_{j_{\alpha}}(t) - m_{\alpha} \mathbf{v}_M(t)) + m_{\alpha} \mathbf{v}_M(t) \quad (17)$$

As mentioned above, this procedure ensures that, layer by layer, the thermostat does not influence the momentum density and, as a consequence, the total momentum of the whole

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4 system in the simulation box is a constant of motion of the dynamics. Numerical conser-
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6 vation, within the round-off noise, of the total momentum, set to zero at the initial time,
7
8 was monitored and verified in all simulations. The scheme described above is a refinement
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10 of the one proposed in our preliminary calculations²⁰ and of similar algorithms developed
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12 for the simulation of convective cells³¹ and steady state calculations of thermal transport
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14 coefficients^{4,41}. Note that, as the number of particles in the inner, non-thermostatted region
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16 can vary, the ensemble generated in this way is not strictly canonical at equilibrium, however
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18 this was verified not to have detectable consequences in our simulations.
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Figure 2: Snapshot of the simulation box. Kr atoms are colored in red, Ar atoms in blue. Particles in the region H and in the region C, are identified by using larger markers and more saturated colors compared to those in the bulk region. Periodic boundary conditions are applied in all directions and the discretization of space along the z direction is illustrated with dashed lines in part of the central region.

Results and discussion

The results presented in the following were obtained via the D-NEMD scheme, implemented by considering an ensemble of initial conditions sampled from an equilibrium MD trajectory in which the system has a homogeneous temperature equal to $T^* = 1\epsilon/k_B$. A non-equilibrium trajectory is started from each initial condition by imposing, at $t_0 = 0$, the thermal gradient along the z direction. The gradient is generated by changing the temperatures at the boundaries of the simulation box as described in the previous section, resulting in a temperature difference between the cold and hot boundary equal to $\Delta T = 0.1\epsilon/k_B$. The non-equilibrium trajectories are propagated using a timestep $\delta t = 0.005$ in reduced Lennard-Jones units.

Results for the fields and fluxes are presented as a function of the z coordinate alone, (i.e. in the direction of the thermal gradient) since the components along the x and y directions of the currents vanish on average. Correspondingly, the density and temperature fields are constant along the x and y directions. We denote the z component of the mass current of Kr as $J_1(z, t)$ (no boldface), with analogous notation for the other quantities, (dropping the z -component suffix to simplify the notation). For each trajectory, the estimators for the fields in the M -th slab are obtained by discretizing the sum over the Dirac *delta*-functions. In correspondence of the field position $\mathbf{r} \rightarrow z_M$, one has $\sum_{i_\alpha} \delta(\mathbf{r}_{i_\alpha} - \mathbf{r}) \rightarrow \frac{1}{V_M} \sum_{i_\alpha \in M}$ where the sum runs over the particles of species α in slab M . For example, the estimator for the density $\tilde{n}_\alpha(z_M, t)$ is defined as

$$\tilde{n}_\alpha(z_M, t) = \frac{N_M^\alpha(t)}{V_M} \quad (18)$$

where $N_M^\alpha(t) = \sum_{i_\alpha \in M} 1$ is the number of particles of species α in the M -th slab at time t and V_M is the volume of the M -th slab (equal for all of them). The estimator for the momentum density field $\tilde{\mathbf{G}}(z_M, t)$ is defined as

$$\tilde{\mathbf{G}}(z_M, t) = \left(\sum_{\alpha} \sum_{j_\alpha \in M} m_\alpha \right) \mathbf{v}_M(t) \quad (19)$$

and, for the equimolar mixture under consideration, the estimators of the partial temperature fields $\tilde{T}_\alpha(z_M, t)$ in each slab, are given by

$$\tilde{T}_\alpha(z_M, t) = \frac{2\tilde{K}_\alpha(z_M, t)}{3k_B} \bigg/ \langle N_M^\alpha(t) - m_\alpha / \sum_\beta m_\beta \rangle \quad (20)$$

where

$$\tilde{K}_\alpha(z_M, t) = \sum_{j_\alpha \in M} \frac{[\mathbf{p}_{j_\alpha}(t) - m_\alpha \mathbf{v}_M(t)]^2}{2m_\alpha} \quad (21)$$

is the kinetic energy of the particles of species α in the M -th slab calculated excluding the corresponding fraction of the degrees of freedom for the center of mass motion \mathbf{v}_M . The correction to the number of degrees of freedom in eq.(20) is distributed proportionally to the mass of each species. The discretized estimators for the current fields $\tilde{\mathbf{J}}_e(z_M, t)$ in eq. (9) and $\tilde{\mathbf{J}}_1(z_M, t)$ eq. (10) are defined in analogy with those for the number and momentum densities and for the temperature fields.

The macroscopic fields are computed by averaging the microscopic estimators over an ensemble of 2000 D-NEMD non-equilibrium trajectories. When necessary, in particular for the currents, the smoothing scheme described in the previous section was implemented to regularize the final average. Details on the width of the averaging window are given in the text and in the appropriate figure captions.

The transient regime

Figures 3 and 4 show the short, $t \in [0, 100]$, and long, $t \in [100, 2000]$, time behavior of the temperature field $T(z, t)$ (left panel) and of the number density $n(z, t) = (n_1(z, t) + n_2(z, t))$ (right panel), as functions of the z coordinate. Figure 3 indicates that switching on the thermal gradient rapidly induces an intermediate state in which these fields (and thus the total temperature and density fields) change from their equilibrium values, constant along z in the non thermostatted part of the box, (red curves in the figure) to a linear profile which is reached by $t = 40$ (blue curve) and remains essentially constant thereafter (purple, $t = 50$,

and magenta, $t = 100$, curves). For both fields, the action of the thermostats induces a gradual change that propagates from the sides to the center of the box. The final temperature

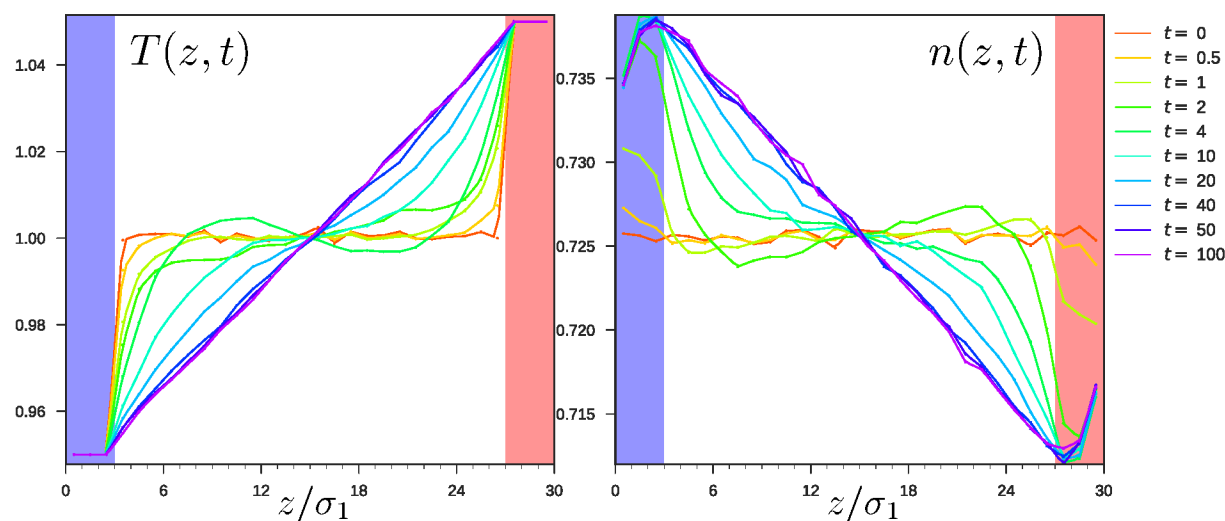


Figure 3: Dynamical behavior of the temperature (left panel) and density (right panel) profiles at short times as a function of the, discretized, z coordinate. The color code indicates the different times at which the fields are shown, with values in the legend on the right valid for both panels.

profile is perfectly consistent with the imposed gradient from the cold thermostat (blue area in the figure) to the hot thermostat (red area). The linear profile of the density has opposite slope compared to the temperature, showing an average accumulation of particles towards the cold region. The main characteristics of these fields are established on this fast time scale and maintained up to and in the stationary state. Indeed, figure 4 demonstrates that for longer times, $t > 100$, the average temperature and the total density do not change, with the latter showing only minor fluctuations. The time evolution of the temperatures of each species (not shown) is essentially superimposed to that of the average temperature. The time evolution of the number density profiles of the individual species, on the other hand, shows a more intricate behavior that develops over a much longer time scale. Let us begin by considering the evolution of the Kr and Ar densities at short times, shown in the left and right panel of figure 5, respectively. Immediately after the thermal gradient is switched on, the densities manifest relevant variations near the thermostats. For both species there

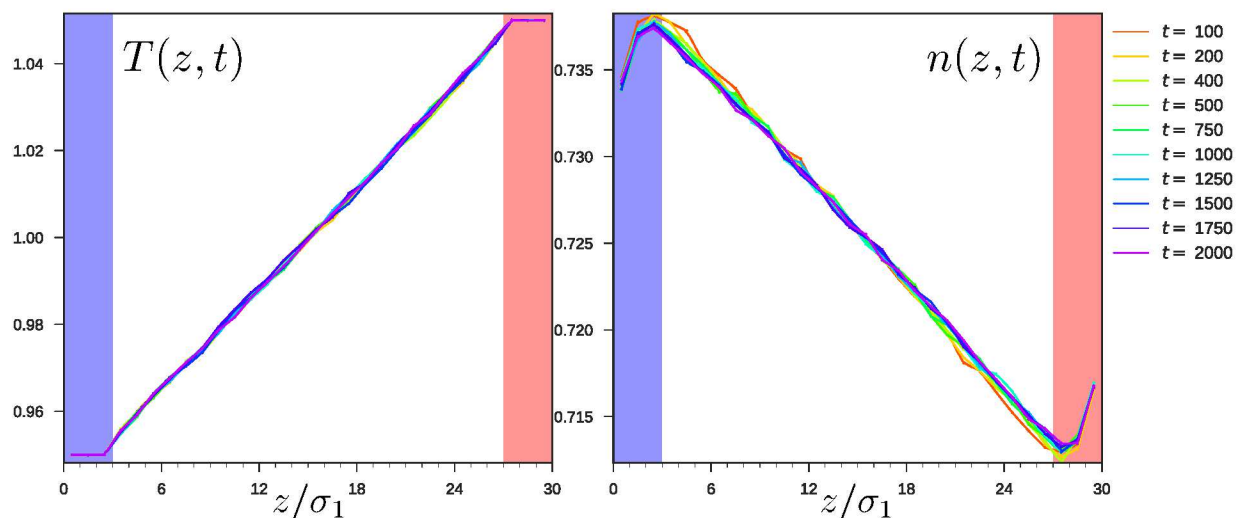


Figure 4: Dynamical behavior of the density and temperature profiles as a function of the discretized z coordinate at longer times. As in the previous figure, the panel on the left is temperature, the panel on the right density. Color codes for curves refer to different times as indicated in the legend on the right.

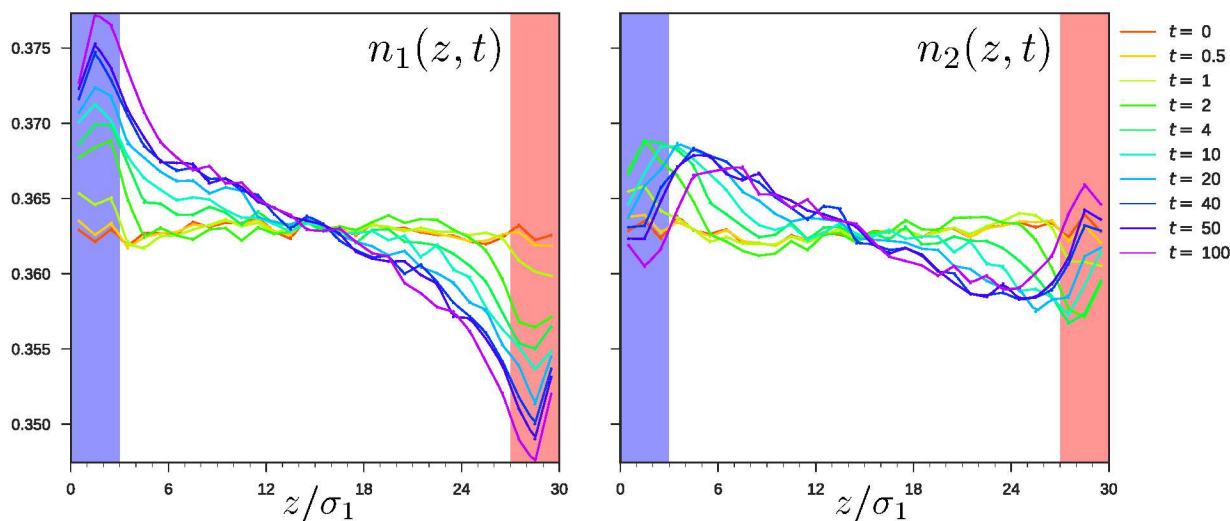


Figure 5: Dynamical behavior of the density profile for each species at short times. (time increases from red, initial time, to magenta, $t = 100$. Color codes are the same as for figure 3): Left panel is the Kr density and right panel is the Ar density.

is an initial, $t \in [1, 40]$, increase of the density in the cold region, and a decrease near the higher temperature thermostat. As time progresses, this leads to an essentially monotonic increase of the slope of the density profile for Kr with progressive separation of the values on the left and right of the system and smoothing of the profile. This trend continues at longer times, see left panel of figure 6, and the profile becomes linear at $t \approx 1500$ stabilizing around its stationary state. The evolution of the Ar density is more complex. The initial,

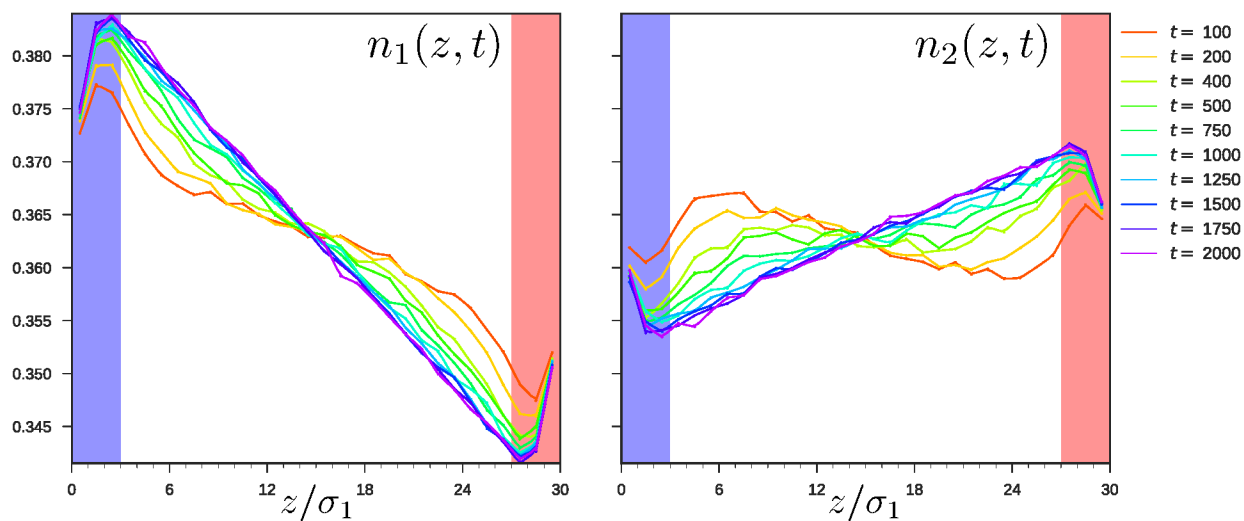


Figure 6: Dynamical behavior of the density profiles for each species at longer times, the left panel reports the Kr density field, the right panel shows the Ar density field. (Color codes are the same as for figure 4).

$t \leq 40$, increase at the cold boundary is followed by a depletion near the thermostat which progressively shifts the maximum of the profile. At $t = 100$ (magenta curve in figure 5 and red curve in figure 6) an oscillation of the density, with inflection at the center of the box and a trend showing and overall left to right slope, is clearly visible. As time progresses, right panel of figure 6, the Ar density evolves further, first by flattening the profile and eventually inverting the slope and becoming more and more linear for $t > 750$. The inversion of the trends of the density of the two species is therefore a slow process, appearing around $t \gtrsim 100$, i.e. after the stabilization of the temperature and average density profiles, and becoming gradually more noticeable as the Soret effect builds up.

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The different relaxation times for the total and single particle fields originate from the behavior of the currents, as verified by our simulations. To begin with, the onset of stationarity for the temperature and average density fields on a short time scale is confirmed by the behavior of the associated currents. In figure 7, we show the time evolution of the z -component of the total momentum of the non-thermostatted particles, $G(t) = [\int_{V'} d\mathbf{r} \mathbf{G}(\mathbf{r}, t)]_z$, i.e. the mass current, see eq. (19), integrated over the volume V' of the non-thermostatted part of the simulation box i.e. summing the discretized z -components of the estimator, see eq. (19), over the slabs with indices $M = 4, 5, \dots, 27$. This value can be different from zero, and it is at any time equal to minus the same quantity calculated for the thermostatted parts of the simulation box, as the system total momentum is set to zero initially and remains so within machine precision. In this and in the other figures for the currents we report both the raw data, i.e. the simple average over the non equilibrium trajectories from the simulations, and the results obtained after time averaging over a window of width τ_w . In figures 7 and 8 the raw data is shown as black dots while the smoothed results are shown as red curves. The contribution from the z -component of the divergence of $\mathbf{G}(\mathbf{r}, t)$ drives the time evolution of the total density. As expected, the integral of the momentum density $G(t)$ goes, quickly, to its stationary value, equal to zero. This value is in fact reached at about $t = 40$ in correspondence with the onset of stationarity for the total density. The relaxation shows clear oscillations on a time scale of about 7 Lennard-Jones time units, which is close to the time $\Delta\tau = 6.25$ that a longitudinal sound wave would need to cross the MD periodic cell along the z direction ($10r_c$ distance) with the sound velocity $c = 808$ m/s reported in ref.⁴² for a equimolar mixture at $T = 0.975$. These oscillations probably originate from competing effects due to the time and space evolution of temperature and density fields: as the temperature wave propagates in the system, the resulting density wave creates a compression in the fluid in its direction of propagation. Particles then recoil due to the average effect of this compression front, before being pushed again by the temperature gradient. This is reflected in the momentum density, with the recoil effect probably amplified by the large temperature

gradients. Indeed The typical values of $G(t)$ show an oscillation range spanning about 100 Lennard-Jones units at short time. This results in a good signal to noise ratio with the ensemble size adopted in our calculations, and enables to obtain a well converged signal by ‘brute force’, i.e. by simple averaging over non equilibrium trajectories. In this case, then, the (mild) time averaging performed over a time window $\tau_w = 1$, shown in red in the figure, results only in a minor smoothing effect on the curve.

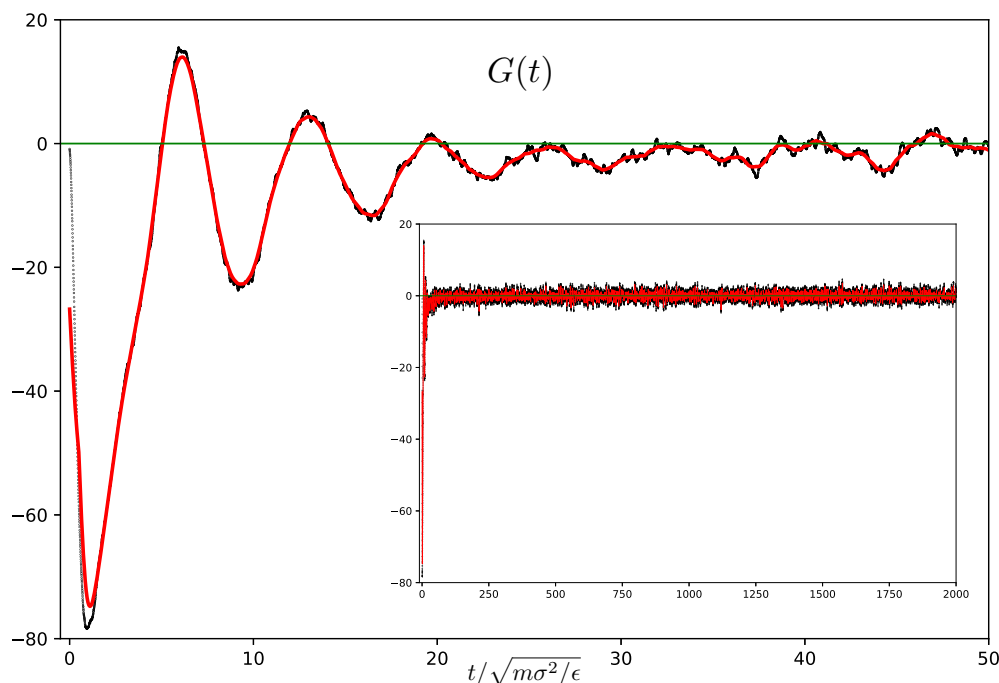


Figure 7: Momentum density, short time behavior: black dots represent the raw data while the red line is obtained by time averaging over a window of width $\tau_w = 1$ in Lennard-Jones time units (σ and ϵ in the axis label refer to Ar parameters). Beyond $t = 50$ the signal shows only statistical noise around zero, the stationary value, as shown in the inset.

Similar to the integral of the momentum density, $J_e(t)$, the energy current integrated over V' and reported in figure 8, shows a rapid decay for $t \in [0, 50]$, corresponding to the propagation of the thermal wave starting from the boundaries, penetrating and progressively reducing the plateau in the bulk as shown in the left panel of figure 3. For $t > 100$, the energy current becomes constant, consistent with eq. (2). Although this qualitative behavior is visible in the raw data (black points), the noise (average fluctuation) to signal ratio is equal to about 60%. In this case, the additional time averaging over a slightly larger time window,

$\tau_w = 4$, has a more pronounced effect in reducing the high frequency noise, as shown by the red curve in figure 8, enabling a more precise estimate of the thermal diffusion coefficient.

The time needed to reach the overall steady state of the system is, however, much longer than the one indicated by the energy current and this is reflected, as mentioned above, in the long time scale of the relaxation of the densities of the individual species. This can

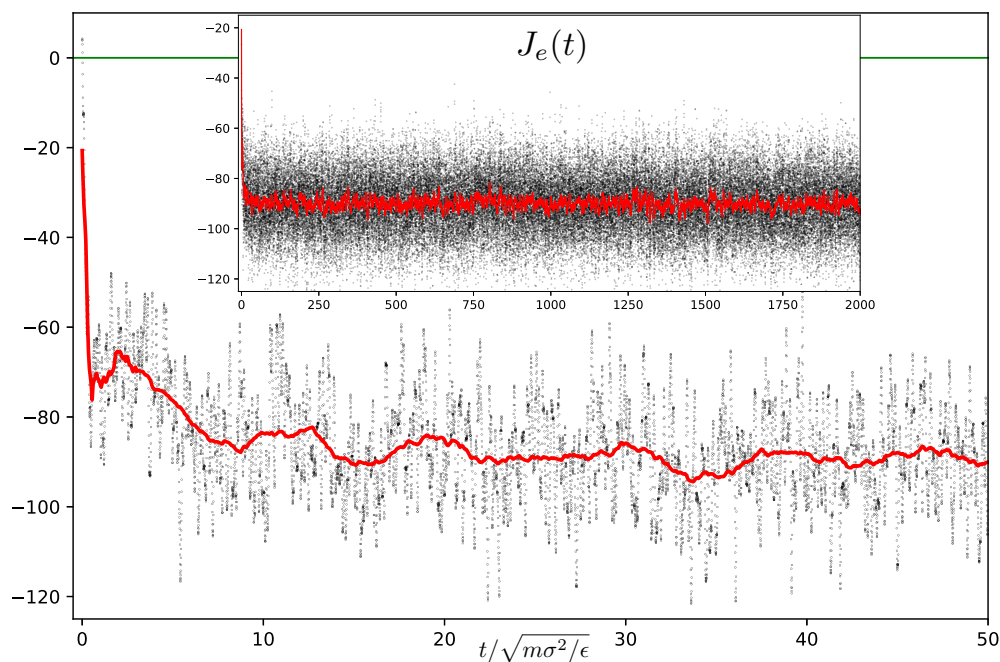


Figure 8: Short and long (inset) time behavior of the energy current $J_e(t)$. In the plots, the black dots represents the raw data and the red line is obtained by time averaging over a window of width $\tau_w = 4$ time units, given in Lennard-Jones units.

be appreciated also by considering the time evolution of the integrated mass current for Kr, shown in figure 9. Let us focus first on the bottom panel of the figure, showing the smoothed result. The plot indicates that there is an initial, relatively, fast increase in the current that at about $t \approx 100$ is followed by a slower relaxation towards the, stationary, zero value. Consistent with the evolution of the Kr density profile, the current becomes essentially null for $t > 1000$, showing fluctuations around zero for longer times as the profiles of both species stabilize around their final linear shape. The need for the time averaging procedure is clearly demonstrated by the top panel of figure 9 where we show as black dots the raw signal obtained by simple averaging over 2000 D-NEMD trajectories. The fluctuations of

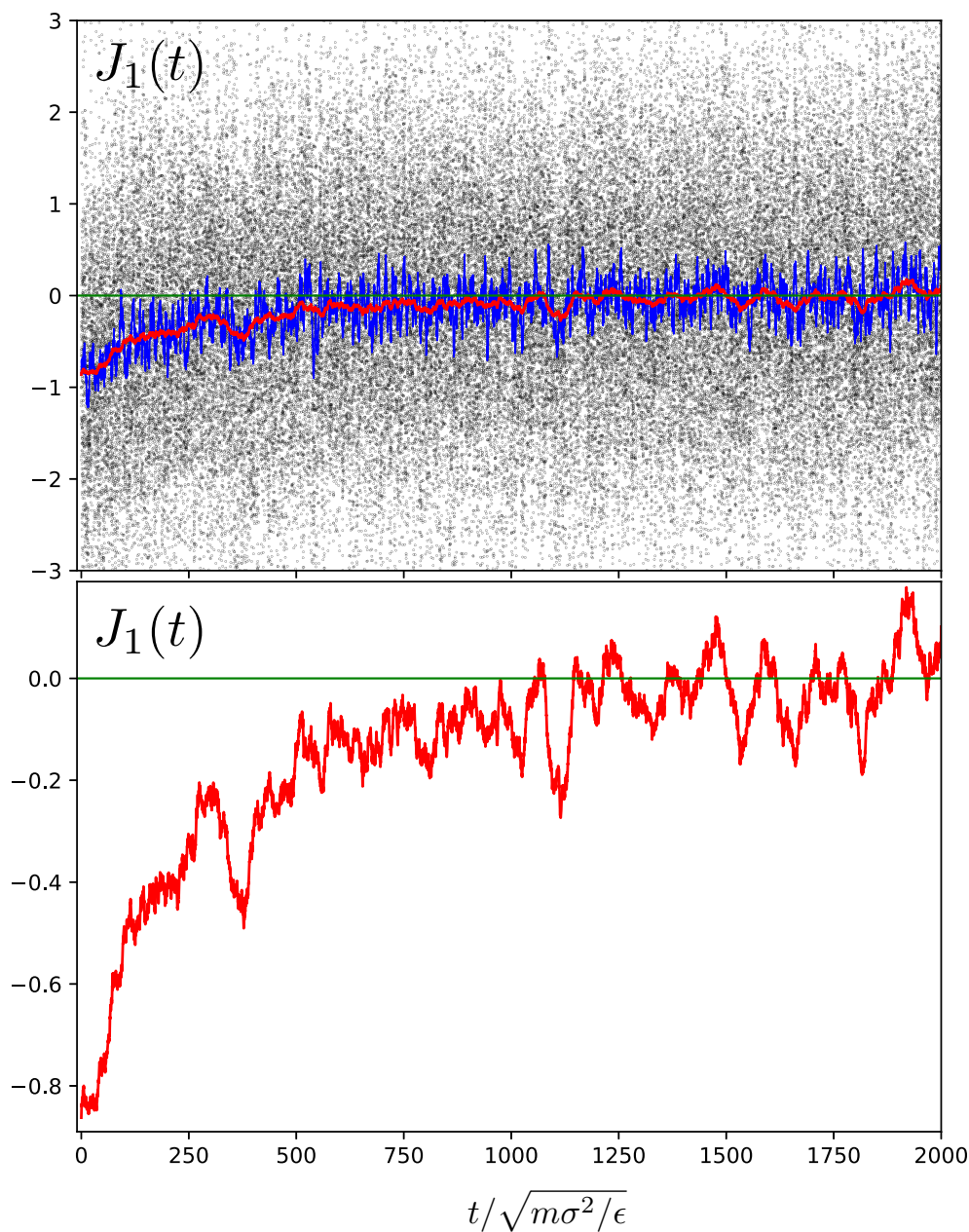


Figure 9: Kr mass current. In the top panel, black points show the raw data, while the blue and red curves present the smoothed results, with values of the time window width over which the average is taken equal to $\tau_w = 5$ (blue) and $\tau_w = 50$ (red) Lennard-Jones time units. The bottom panel reports the smoothed red curve for clarity of discussion.

the mass current are very large compared to the signal (these fluctuations are of the same order of those found for the integrated momentum density $G(t)$, which is, however, about two orders of magnitude larger) and essentially mask any trends. The blue and red curves superimposed to the raw data are the result of time averaging with two different window widths, a mild averaging $\tau_w = 5$ for the blue and a more aggressive one, $\tau_w = 50$ for the red curve, as reported in the caption. For both values of the smoothing parameter, the time averaging succeeds in discriminating the short and long time behavior of the field, making it possible, in particular, to identify the changes in the current from its initial negative values to zero and thus to verify that the system has reached its steady state. Note that, although a larger time window produces, as expected, a smoother signal (red vs blue curves) as more high frequency oscillations are averaged out, the red and blue curves are both stable and their overall characteristics show a converging behavior. The fact that the steady state is indeed attained on a time scale comparable to that of our simulations is confirmed by the time evolution of $J_1(z, t)$.

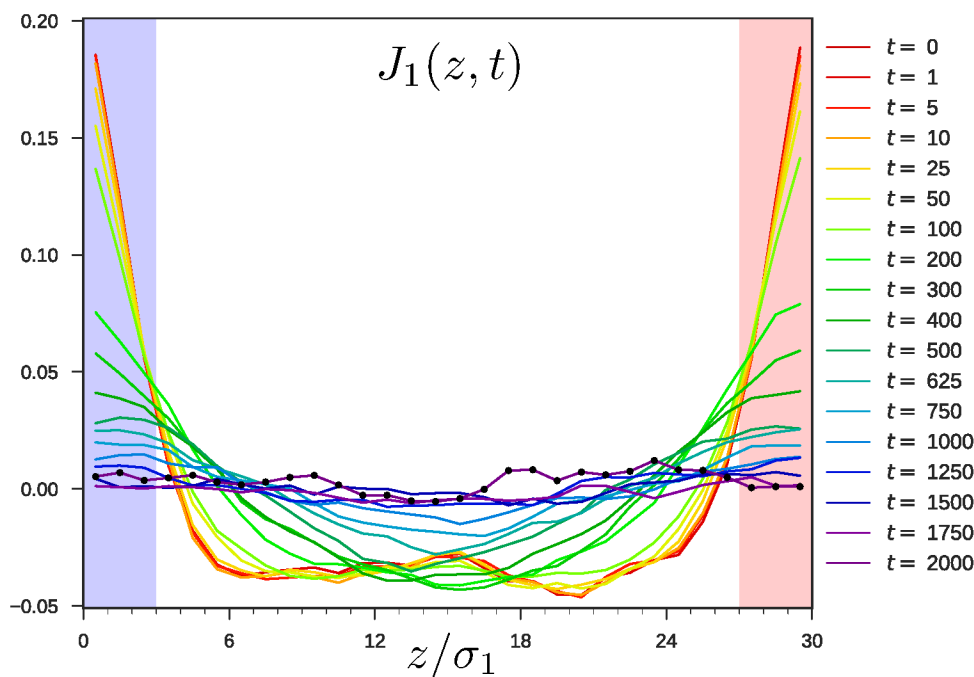


Figure 10: Dynamical behavior of the Kr mass flux, J_1 , as a function of z and for different times (see color code on the right of the figure).

In figure 10, we show the history of the Kr mass current profile along z at different times obtained by applying an even more aggressive time averaging, with a width $\tau_w = 100$. The final time curve, identified by black dots in the plot, shows that the current is essentially converged, even though some fluctuations are still visible, to the expected zero value for all z .

Estimate of the transport coefficients

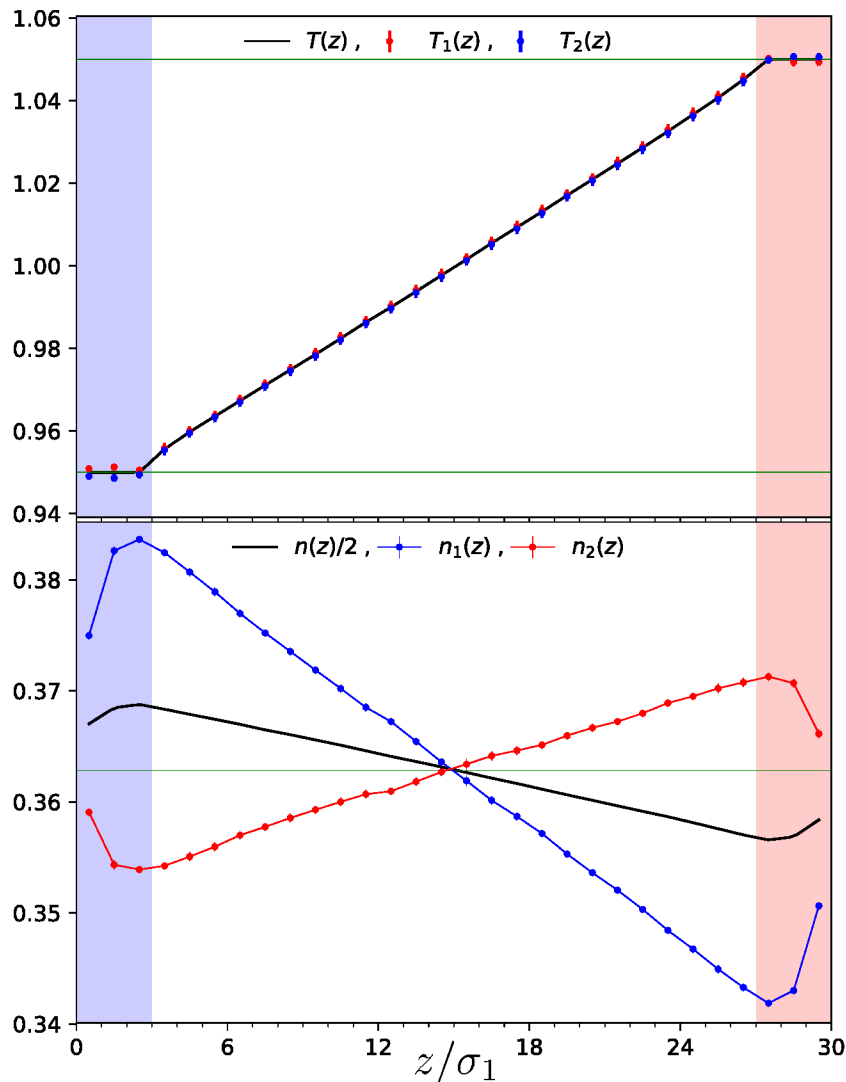


Figure 11: Temperature (upper panel) and density (bottom panel) fields in the stationary state. The green lines in the top panel show the temperature values set for the hot and cold thermostats. In the bottom panel, the green line indicates the half value of the fluid density ($n = 0.7256$).

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4 Let us begin by summarizing, for convenience, the situation for the temperature and
5 number density fields in the steady state. The results for these fields are presented in
6 figure 11. In the top panel, we show in black, red and blue the temperature estimated from
7 the *total*, Kr, and Ar kinetic energies, respectively, as a function of z (see eq. (8)). The
8 dots correspond to averages over the kinetic energy of particles in each slab, with position
9 indicated in units of $\Delta z \equiv \sigma_1$ in the abscissa. The bottom panel shows the stationary density
10 profiles with the same color convention. From these curves, the slopes of the temperature and
11 of the number density gradients were estimated. We obtained: $\frac{\partial T}{\partial z} = 0.003603 \pm 0.000016$ and
12 $\frac{\partial n}{\partial z} = -0.000918 \pm 0.000008$, $\frac{\partial n_1}{\partial z} = -0.001575 \pm 0.000010$ and $\frac{\partial n_2}{\partial z} = 0.000657 \pm 0.000012$.
13 Converting the number density in mole fraction, and using eq.(3) we get: $S_T = 2.41 \pm 0.02 =$
14 $(20. \pm 0.2) 10^{-3} \text{K}^{-1}$. This result is consistent with data for similar systems^{4,20}, though a
15 direct comparison is delicate given the sensitivity of the Soret coefficient to small variations
16 in the imposed temperature and density. For comparison, the average value of the Soret
17 coefficient given by the model fitted with eq. (3) of Longree et al⁵ is $\langle S_T \rangle = 31 \times 10^{-3} \text{K}^{-1}$
18 for an equimolar Ar-Kr mixture.

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The value of the thermal conductivity can also be estimated from the steady state results,
when $\bar{\mathbf{J}}_1 = 0$ and $\bar{\mathbf{G}} = 0$. Figure 8 shows that the energy current reaches a stationary, non
vanishing, state with an asymptotic value $\bar{J}_e = -90.2$ from which we calculate, eq. 2, the
“thermal conductivity”²⁵ $\lambda_T = \frac{\bar{J}_e}{V \nabla T} = 1.93 \pm 0.01$, both values in Lennard-Jones units. This
value cannot be compared with similarly named quantities obtained via direct Green-Kubo
formulas⁹, or by response theory results obtained in non-equilibrium molecular dynamics
by mechanical perturbations^{10,11} since for a mixture the energy current cannot be identified
with the heat flux nor immediately the mechanical perturbation with the thermal gradient.

The final input needed to compute the direct and cross Onsager coefficients is the mutual
diffusion coefficient, D . As mentioned in the Methods, this quantity can be calculated from
the equilibrium simulation of the system²⁵, since it is proportional to the time integral
of the equilibrium autocorrelation function of the mass current of species 1. To compute

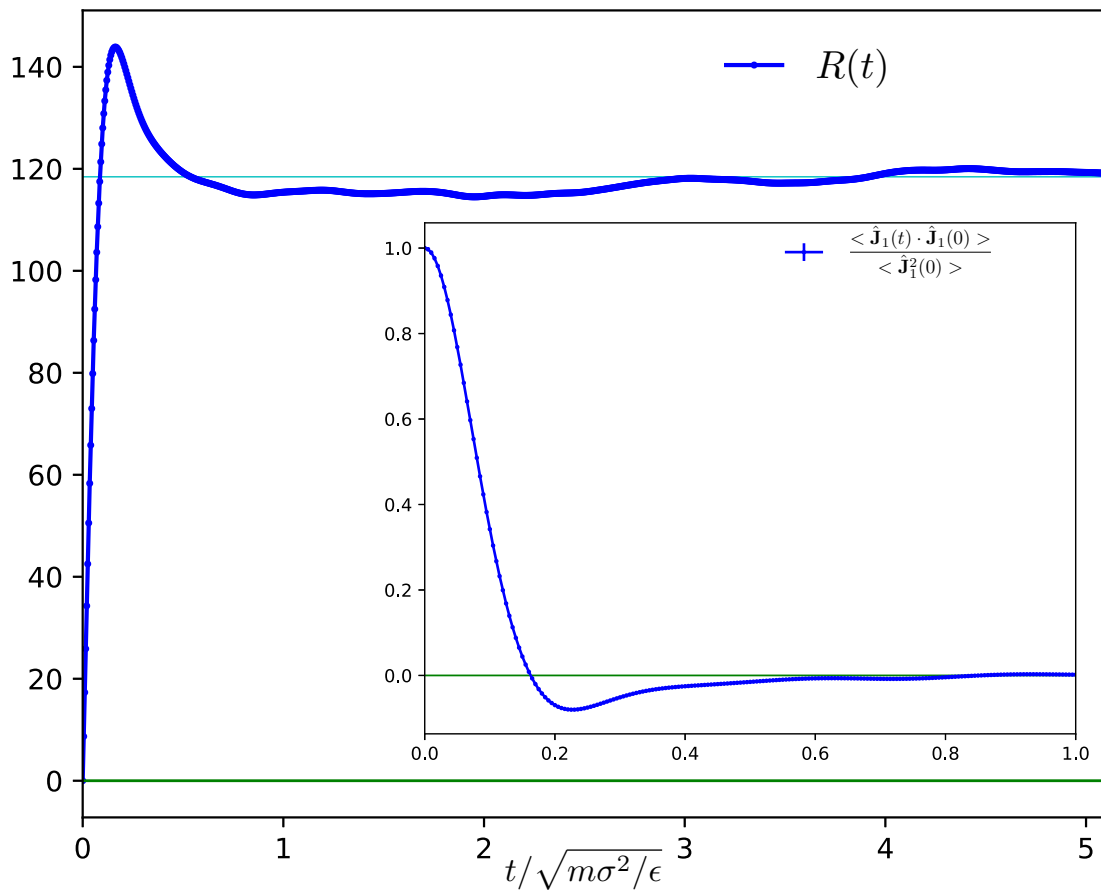


Figure 12: Autocorrelation (normalized) of $\hat{\mathbf{J}}_1$ and its running integral $R(t) = \frac{1}{3} \int_0^t \langle \hat{\mathbf{J}}_1(s) \cdot \hat{\mathbf{J}}_1(0) \rangle ds$ from equilibrium calculation.

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it and the associated error, we propagated 16 independent NVE trajectories, each of 250 thousand steps (same timestep as in the non-equilibrium simulations). Initial conditions for these trajectories were sampled from an equilibrated NVT simulation, to ensure that the temperature was set to $T^* = 1\epsilon/k_B$. Figure 12 shows the mass current autocorrelation function, inset, and its integral, main figure. Both the shape and the decay times of the time correlation function are in good agreement with previous calculations¹³. Estimating the infinite time limit of the integral from the value of the plateau in the main figure, we get

$$D = \lim_{t \rightarrow \infty} \frac{R(t)}{k_B T V} = 0.0166 \pm 0.0001 \text{ in Lennard-Jones units.}$$

The value of the mutual diffusion coefficient can now be combined with our non-equilibrium measure of the Soret coefficient to obtain the thermal diffusion coefficient $D_T = DS_T = 0.0400 \pm 0.0006$ in Lennard-Jones units. Finally, from $\kappa = \lambda_T + DS_T^2/T$, eq. 2, we estimate the coefficient of thermal conductivity²⁵ $\kappa = 2.03$ in Lennard-Jones units. Comparison with experimental values in the literature is delicate, given the strong dependence on the thermodynamic point and only for the sake of completeness we report here the value $\chi = 4.43$ for the thermal conductivity measured by Mikhailenko et al. in similar conditions for temperatures but not for densities⁴³. Results are summarized in Table 1.

Table 1: Summary of results for this calculation transport coefficients. All values are in Lennard-Jones units.

n^*	T^*	ΔT	$10^2 D$	S_T	λ_T	$10^2 D_T$	κ
0.7256	1.0	0.1	1.66 ± 0.01	2.41 ± 0.02	1.93 ± 0.01	4.00 ± 0.06	2.03 ± 0.02

Conclusions

In this paper, we have combined equilibrium and non-equilibrium simulations to obtain the full set of phenomenological coefficients appearing in the Onsager description of thermal transport. The transient behavior of the system was investigated in detail, to the best of our knowledge for the first time, using the D-NEMD approach to non-equilibrium simulations.

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4 It presents a picture with a clear time scale separation between a fast regime, $t \approx 50$ in
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6 which the mixture behaves like a single component fluid, reaching a steady state for the
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8 temperature and overall density profiles, and a slow regime in which the behavior of the
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10 species differentiates and the Ludwig-Soret effect builds up. The time evolution of the Ar
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12 (lighter species in our mixture), in particular, is non trivial, following the profile of the
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14 average density for short times, building a definite oscillation and then inverting its overall
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16 slope to relax to its linear stationary profile on the longer time scale. In the stationary
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18 regime the momentum current of the fluid vanishes while a steady heat flux from the hot to
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20 the cold thermostat is established, as illustrated by the asymptotic behavior of the energy
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22 current.

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24 Our calculations confirmed that a brute force evaluation of the currents at the level of
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26 accuracy necessary to determine the transport coefficients requires a number of D-NEMD
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28 trajectories that is too large for practical purposes. In particular, the single species mass
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30 currents showed fluctuations too large to distinguish the signal from the noise with the
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32 employed ensemble of 2000 trajectories. To circumvent this problem, we have used a time
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34 averaging procedure that smooths out the high frequency fluctuations in the signal coming
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36 from each D-NEMD trajectory. From the smoothed results, a clear picture could be extracted
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38 for all currents.

41 42 43 **Acknowledgement**

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46 To Keith, first magister admired from afar, then close friend and highly respected colleague.
47
48 We see each other only once in a Blue Moon but always with great pleasure, greatly enhanced
49
50 by Pauline's friendship.

51
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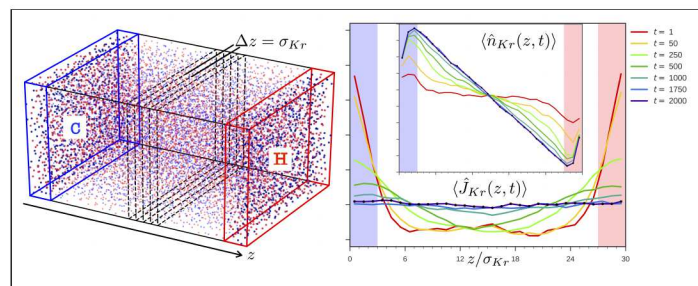
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Graphical TOC Entry



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