Chapter 16

Spatially Heterogeneous Dynamics in Liquids Near Their Glass Transition

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Liquids near their glass transition are dynamically heterogeneous, and experiments and simulations have uncovered much about the rich and complex nature of this heterogeneity. This paper highlights key results from our computer simulation studies of spatially heterogeneous dynamics (SHD) in supercooled liquids near their glass transition. We speculate on the relationship between SHD and other phenomena ubiquitous to glasses and their liquids, and outline several outstanding questions in this field.

Computer simulations and experiments have revealed a great deal about the complex dynamics inherent to liquids approaching their glass transition. While much remains to be understood, it is fair to say that the existence of spatially heterogeneous dynamics (SHD) in these fluids is now firmly established. In this short paper, we provide a perspective that attempts to synthesize the insights
gained from simulation studies of this phenomenon, and enumerate some of the many questions that remain to be addressed. As there exist several recent review and overview papers on the topic of dynamical heterogeneity [1-4], the present paper is not meant to be a comprehensive discussion; instead, we aim to provide a brief introduction to SHD, and describe our work relating to the discovery and investigation of dynamical, ordered structures within otherwise disordered, glass-forming liquids [3, 5-13].

It has long been known that despite the similarity in structure of a liquid and its glass, relaxation times, diffusivities and viscosities change by up to 14 orders of magnitude as a liquid is cooled through its glass transition. Why the dynamics can change so dramatically while static structure seemingly changes so little has been a longstanding, open question in the field of glass research. Clearly, molecular motion becomes increasingly difficult as the temperature or specific volume decreases, but how precisely does the motion change, and why does this change lead to such long relaxation times? Mode coupling theory (MCT) provides a partial answer to this question for the initial approach to the glass transition; that is, for temperatures where diffusivities are still orders of magnitude higher than at $T_g$ [14]. The theory makes specific predictions for the slowing down of fluids from their equilibrium structure, which hold asymptotically near a crossover temperature $T_{mct}$, which is typically 1.1 to 1.5 times higher than $T_g$. In hard-sphere, colloidal suspensions, where $T_c \approx T_g$, MCT is able to describe the dynamics closer to $T_g$. However, the theory in its current form does not provide spatial information revealing how the dynamics change locally in a fluid as it is cooled, nor does it specify how molecular motion occurs.

Many clues abound that point to a dramatic change in the mechanism of molecular motion in cold, dense liquids. At sufficiently high temperatures and/or low densities, liquids (including atomic, molecular, polymeric or colloidal liquids) exhibit diffusive behavior at long times, and inertial behavior (except for colloids) at very short times. As liquids are cooled or their density increased, their dynamical behavior changes, and the “particles” comprising the fluid (atoms in, e.g., a bulk metallic glass, molecules in, e.g., water or glycerol, polymer segments in a melt or blend, or colloidal particles in a suspension) become temporarily trapped on intermediate time scales in “cages” formed by neighboring particles. This caging behavior is evidenced by the appearance of a plateau in the mean square displacement and intermediate scattering function, $F(q,t)$, which measures the decay of density fluctuations and can be obtained directly by neutron spin echo experiments or through a Fourier transform of the dynamic structure factor $S(q,\omega)$. At high temperature $T$, $F(q,t)$ decays exponentially in time, reflecting the Gaussian nature of the distribution of particle displacements. At lower $T$ and or larger density $\rho$, it develops a plateau at intermediate times, and at longer times decays as a stretched exponential with a characteristic time $\tau_\alpha$ that grows rapidly with decreasing $T$ [15]. The plateau indicates that, on that time scale, the average motion of the particles is limited to a small fraction of its diameter. As the liquid is further cooled or densified, the
plateau extends to longer and longer times, but provided the liquid is above (i.e. on the liquid side of) its glass transition, particles eventually break out of their cages and exhibit diffusive motion at late times.

The onset of "caging" is but one indicator of the onset of "glass-forming liquid" or "supercooled liquid" behavior. Coincident with the onset of caging is also a change in the way the liquid explores its potential energy landscape [16], and a change in the relaxation of the intermediate scattering function from exponential to stretched exponential. Below the onset of caging, the characteristic structural (or "alpha") relaxation time $\tau_\alpha$ increases rapidly with decreasing $T$, exhibiting power law behavior approaching $T_{\text{mct}}$, and Vogel-Fulcher-Tammann behavior below $T_{\text{mct}}$. Both the appearance of the plateau and the non-exponential decay indicate an increasing complexity in the fluid dynamics MCT, which is a theory based on the caging of molecules and on the collective motions associated with caging, describes well much of the behavior of $F(q,t)$ above $T_{\text{mct}}$ [15, 17-20].

Another dramatic indication of a change in molecular mechanism in equilibrium liquids on cooling is provided by the relationship between translational and rotational diffusivity and viscosity. At high $T$, these transport coefficients are related by the Stokes-Einstein (SE) and Stokes-Einstein-Debye (SED) relations. At sufficiently low $T$, the SE relation breaks down, and the diffusion coefficient of a probe in the fluid is higher (in some instances, by several orders of magnitude) than would be predicted by the viscosity from the SE relation [2, 21-23]. This so-called "decoupling" of transport coefficients demonstrates a breakdown of continuum hydrodynamics, and an increasing complexity in the fluid dynamics [22, 24, 25].

Through a combination of multidimensional nuclear magnetic resonance (NMR) experiments, optical bleaching, fluorescence and solvation spectroscopy experiments, dielectric hole burning experiments, atomic force microscopy (AFM) probed polarization noise, triplet-state solvation dynamics, and computer simulations, there is an abundance of evidence that both stretched exponential relaxation and the decoupling of transport coefficients can be rationalized if glass-forming liquids are spatially heterogeneous in their dynamics (SHD) [2, 4, 25-30]. Indeed, we now believe that as the glass transition approaches, particle (or molecule) motion becomes strongly correlated over increasingly larger distances. This leads to an emergence of increasing dynamical order in the fluid, and to the appearance of large-scale fluctuations in the local molecular mobilities.

Computer simulation is helping us to investigate these spatiotemporal fluctuations in the local mobilities, as well as to elucidate the precipitating events that we believe initiate high mobility regions. In particular, simulation has allowed us to make specific predictions regarding the nature of these regions [3, 5-10], including their size, shape, and dynamical character ---- predictions that have now been confirmed in experiments [31-34].

Two of the most often used models for studying the dynamics of glass-forming liquids and polymers are the LJ binary mixture model and bead-spring
model, respectively. We have investigated correlated particle motion in molecular dynamics simulations of two different binary mixtures – the 80:20 mixture of Kob-Anderson (KA), and a 50:50 mixture, both containing 8000 particles. In both models, the interaction parameters are chosen to prevent phase separation and crystallization. We have also studied the dynamics of a polymer melt described by a bead-spring model, where again the interaction parameters are chosen to prevent crystallization. In this system, we simulate roughly 120 chains of 10 monomers each, short enough that the melt is unentangled. The details of our simulations are discussed elsewhere [3, 5-10]. In all systems, we perform simulations in the NVE or NVT ensembles at many different state points, in equilibrium above or at the mode-coupling temperature $T_c$. Typically, $T_c = 1.1-1.5 T_g$ in these models. Our longest simulations span more than $10^8$ MD steps, or tens to hundreds of nanoseconds per run in Argon units.

![Image](image_url)

**Figure 1.** Highly mobile or “fluidized” regions in a simulated LJ liquid at a temperature above its glass transition. Particles escaping from their “cages” at the time of observation are lightly colored, while particles still trapped in their cages are colored darker gray and faded out. Image demonstrates the spatially heterogeneous nature of the particle dynamics.

By visualizing the raw data from the simulation and watching the motion of individual particles (monomers in the case of the melt), it is immediately apparent that at temperatures below that corresponding to the onset of caging,
particle motion becomes “intermittent” [35]; in any given time interval, most of the particles are localized in cages formed by their neighbors, and only a handful (between 5 and 12%) escape from their cages at a time [5, 36]. It is also obvious from watching the simulation that below the “onset” temperature, particles escape from their cages in “groups” or “clusters”, and thus molecular motion becomes spatially correlated (heterogeneous) on cooling. Thus over long times, many particles remain fixed relative to their initial position, and within this “immobile” matrix emerge “fluidized patches” within which particles move (Figure 1) [25]. It is also immediately evident from the simulation that the number of particles involved in a typical cluster grows with decreasing T, indicating the growing range of spatially heterogeneous dynamics on cooling.

This heterogeneity can be quantified using methods from percolation theory and by constructing suitable correlation functions, such as displacement-displacement correlation functions and four-point, time-dependent density correlation functions [3, 5-13]. Different statistical quantities highlight different aspects of dynamical heterogeneity; some focus on the mobile regions, and some on the immobile regions, of the fluid.

For example, spatially heterogeneous dynamics can be easily observed by comparing snapshots of a glass-forming liquid at two different times, provided the time interval between them is not so short that particle motion is ballistic (in the case of atomic, molecular or polymeric fluids), and not so long that particle motion is diffusive. Confocal microscope images of suspensions of effectively hard-sphere colloids can be used for this purpose, and the “difference” between two snapshots separated by a timescale in the plateau region indicates regions of “activity” and “inactivity”; that is, regions where particles appear not to have moved from their initial positions, and regions where rearrangement has taken place. From these snapshots, it is possible to construct a correlation function $g_4(r,t)$ and corresponding generalized susceptibility $\chi_4(t)$ related to the fluctuations in the number $Q(t)$ of “overlapping” particles; that is, particles which appear not to have moved during the time interval of the comparison [12, 37-40]. We have calculated these quantities in our simulations, and shown that the fluctuations in $Q(t)$ depend on the time interval of observation, peak near the $\alpha$-relaxation time $\tau_\alpha$ and increase rapidly with decreasing T (Figure 2) [12, 39, 40]. Correspondingly, the correlation function $g_4(r,t)$ of overlapping particles develops increasing structure, and apparently increasing range, with decreasing T [40]. Thus a correlation length associated with overlapping particles can be measured directly from $g_4(r,t)$ in simulations and in microscopy studies of colloidal suspensions. Our simulations predict that this length begins to increase below the temperature corresponding to the onset of caging, and continues to increase on cooling or densification. Theoretical calculations support the simulation predictions, and due to the mean-field nature of the calculations predict a diverging length scale at $T_{mct}$ [38, 39].
Figure 2. Susceptibilities $\chi_A(t)$ and $\chi_M(t)$ plotted vs. time for a 50:50 LJ liquid (simulation of 500 particles). $\chi_A(t)$ is similar to $\chi_M(t)$ described in the text, but is calculated with the square of the particle displacements. Note that at each $T$, $\chi_A(t)$ is maximum at a later time than is $\chi_M(t)$. Due to the small system size, we observe finite size effects at the lower temperatures ($\chi_A(t)$ is suppressed relative to its value in an 8000 particle simulation) [40]. Inset in top figure shows that $\chi_A(t)$ is dominated by localized particles. Reprinted with permission from [12].

The overlapping particles described above are dominated by localized particles (Figure 2 inset), but a simple replacement of $Q$ by $1-Q$ in the theory essentially transforms localized regions into delocalized regions and vice versa [12]. To gain further insight into the dynamically heterogeneous nature of these liquids, and to specifically explore the high-mobility fluctuations, correlations functions of particles that incorporate the scalar or vector displacement can be used. We constructed such a correlation function whose corresponding generalized susceptibility is proportional to the fluctuations in the total system displacement $U$ in a given time interval [8, 41]. By construction, the correlation
function is most heavily weighted by particles with large displacements. The susceptibility $\chi_U(t)$ and corresponding correlation function $g_U(r,t)$ display qualitatively the same time-dependent and temperature-dependent behavior as $\chi_4(t)$ and $g_4(r,t)$, but peak and have the longest range, respectively, at a time in the late beta/early-alpha relaxation regime; i.e., at a time that precedes, and scales with $T$ differently than, $\tau_\alpha$. This suggests that many high mobility fluctuations— that is, spatially correlated particle rearrangements—are necessary for structural relaxation. In both the 80:20 LJ mixture and the polymer melt, $\chi_U(t)$ is well fitted by a power law with singular temperature $T_c = T_{mct}$. Although we do not necessarily expect a true divergence of the susceptibility or correlation length at $T_{mct}$, the behavior of the data demonstrates the rapidity with which these regions grow. Whether these quantities cross over to slower growth below $T_{mct}$ become constant, or even shrink will require further investigation of substantially lower $T$ simulations, which currently poses a substantial computational challenge because of the prohibitively long relaxation times required to properly equilibrate the liquid.

To further characterize the nature of the mobile regions of glass-forming liquids, we have performed detailed studies of the clustering of highly mobile particles (i.e., particles that, in a given time interval, exhibit the largest scalar displacement) [7, 9, 10, 36]. We find that these particles form non-compact, highly ramified clusters whose size depends on the time interval of observation (Figs. 1 and 3). This behavior is consistent with the time-dependent behavior of the susceptibilities $\chi_4(t)$ and $\chi_U(t)$. Notably, the largest clusters are observed at a characteristic time which scales with $T$ like the MCT $\beta$-relaxation timescale $\tau_\epsilon$.

The cluster size distribution approaches a power law as $T \to T_{mct}$ with an exponent near two, and the mean cluster size grows rapidly; in the polymer system, the maximum weight-average cluster size grows from roughly two to nearly 20 monomers over the range of $T$ studied. Depending on the system, we have found both power laws and Vogel-Fulcher expressions fit the mean cluster size data well. It is important to note that in all systems studied, and at any given $\{T, p\}$, a highly mobile subset of particles can be found that maximizes the mean cluster size. Depending on $T$, this subset constitutes between roughly 5 and 12% of the total particles in the system [36].

Upon closer inspection, we find that within any cluster of mobile particles, smaller subsets move together coherently, following each other to form a quasi-one-dimensional "string" [6]. In the case of the 80:20 LJ mixture, these strings have an exponential length distribution, with an average size that grows slowly with decreasing $T$. If fitted by a power law over the relatively narrow range of temperatures simulated, the average string length would appear to diverge at a temperature near the Kauzmann temperature, significantly outside the range of our simulations [3].
Figure 3. Correlation length $\xi$ plotted vs. time for different state points as indicated. Data obtained from a simulation of a bead-spring polymer melt. At short times, the correlation length indicates the characteristic radius of clusters of nearest neighbor mobile monomers from a randomly chosen subset (subset contains 6.5% of the total number of monomers). At later times, the monomers within the subset become increasingly spatially correlated, as indicated by the increasing value of $\xi$. Note that at the lower temperatures, the growth of $\xi$ appears to slow; we suspect this to be due to strong finite size effects, since at these temperatures many clusters are so large that they span the simulation cell.

Beyond the peak time, monomer motion becomes less spatially correlated, as indicated by the decreasing value of $\xi$ at late times. In the diffusive regime (not shown), $\xi$ again equals the "random" value [36].

These strings likely represent the fundamental particle motions underlying the back-flow process on which mode-coupling theory is based. Additionally, they may represent the cooperative groups envisioned by Adam and Gibbs. It appears that these strings are not perfectly coherent in the $T$ range of our simulations, in that they do not perfectly replace other particles. If they did, these string-like motions would not contribute directly to the decay of density fluctuations, since the system before and after a perfectly coherent, string-like rearrangement would be identical. Instead, the strings appear to facilitate the motion of their neighbors by perturbing the neighborhood around them. This idea is supported by studies of transitions between basins of the potential energy landscape, which at and below $T_{mct}$ appear to be facilitated by the string-like motion of large groups of particles, which accompany many small
displacements of surrounding particles [13]. Thus clusters of highly mobile particles as discussed above consist of both strings and particles whose motion is facilitated by strings. As T decreases, more and more mobile particles appear to move in strings [6].

Figure 4. Schematic of a large cluster of particles in the 80:20 LJ liquid imaged from the subset of particles that exhibit the largest displacement in a time interval near the end of the plateau (caging) regime. The cluster is composed of many individual sub-groups of particles that move coherently in one-dimensional "strings", where each particle moves nearly one particle diameter in the direction of its highly mobile neighbor. The actual motion within a string is relatively fast, and thus different strings within a single cluster may be "active" at different times. Reprinted with permission from [3].

Simulations clearly indicate the presence of a growing dynamical correlation length, despite the absence of a growing static correlation length. However, the local dynamics of a molecule should be related in some way to the structure of its neighborhood. Preliminary results [42] indicate a positive correlation between the Voronoi volume of a particle and its mobility, so that the larger the volume, the larger the mobility, in agreement with previous studies.
This result is consistent with previous findings that highly mobile particles tend to have a larger potential energy before becoming mobile [7], implying that the immediate neighborhood around a particle may become slightly expanded just prior to motion. These results are also consistent with recent findings of Dzugutov, et al [43] of a connection between icosahedral (non-icosahedral) ordering and low (high) mobility in a one-component glass-former. Detailed investigations of the connection between local structure and dynamics are ongoing [42].

The discovery of SHD in supercooled liquids has forced the re-examination of theories of these systems, such as mode coupling theory [44]. That MCT can describe several key aspects of the bulk dynamics of liquids in the same temperature and density regime where liquids become dynamically heterogeneous, despite the fact that MCT neither predicts nor specifically considers SHD, may not be a coincidence. In the current formulation of MCT, a rather severe approximation is made whereby fluctuating forces obey Gaussian statistics, and higher order functions are expressed in terms of two-point density functions [44]. As we have shown, a description of SHD in terms of density fluctuations requires the consideration of higher order density functions than presently considered by MCT. Thus, by construction, the present version of the theory cannot provide information on local spatial fluctuations in dynamics. However, we have shown that certain quantities associated with SHD can be used to “detect” $T_{mct}$ and the time scales characterizing correlations within mobile and immobile regions scale like the beta- and alpha-relaxation times, respectively. These facts, and the fact that $T_{mct}$ may, in fact, be a crossover temperature below which the dynamics of liquids is “landscape-dominated”, suggests that while MCT is too “coarse” to describe SHD, it is sufficient for describing certain bulk quantities connected to SHD. As a possible analogy, consider the phase transition in the classic Ising ferromagnet. Consideration of the magnetization alone (a one-point function) is sufficient to detect a transition from a paramagnetic state ($M=0$) to a ferromagnetic state ($M\neq0$), but to detect spatial correlations in the spins, the characteristic length scale associated with spin-spin correlations, and the divergence of this length at the critical point, it is necessary to consider a two-point function, namely, the spin-spin correlation function. Similarly here, while a two-point time dependent function of densities is sufficient to detect a “transition” from one type of liquid behavior to another, the consideration of a four-point, spatiotemporal function is necessary to describe “the rest of the story”. Ongoing theoretical developments, supplemented with critical tests by simulation and experiment, promise to shed light on these ideas.

In summary, with some help from simulation, the spatially heterogeneous nature of the dynamics of glass-forming liquids is now clearly established, but many open questions remain, and many connections remain to be made between the different phenomena that accompany the glass transition. Presumably, the increasing dynamical correlation length – which corresponds to the distance over which particle motion is correlated – is responsible for the increasing
relaxation times that plague liquids as they are cooled. Indeed, the correlation length associated with “overlapping” regions of the fluid appears to be largest at a time that scales with $T$ like the structural $\alpha$-relaxation time. As remarked above, can a revised mode coupling theory, which includes higher order density correlations and goes beyond the usual Gaussian approximation, predict our results? How universal is spatially heterogeneous dynamics; for example, does the presence or details of SHD depend on the fragility of the glass-former? How do the length scales observed in the simulation of simple model liquids map onto real systems, or more realistic (i.e. atomistic) simulations? How are the mobility fluctuations observed in simulations above $T_{\text{met}}$ related to those observed in experiments near $T_g$? The growing mobility fluctuations in glass-forming liquids are reminiscent in some respects of growing density fluctuations in liquids near critical points; how useful is such an analogy? Are string-like rearrangements related to the Boson peak? What happens to spatially heterogeneous regions in liquids quenched to the glass state? Do high mobility regions become trapped in the glass, and govern aging, creep, shear banding, etc? What about supercooled liquids prior to nucleation and growth of the crystal phase? Are their dynamics spatially heterogeneous, and, if so, what are the ramifications for theories of nucleation? Are force chains present in glass-forming liquids with attractive interactions, and how are these structures related, if at all, to SHD? Can we use information on cooperative or correlated dynamics to construct acceleration algorithms for glassy systems, especially at low $T$ where dynamics may be dominated by rare events? Simulation will continue to provide information necessary to answer some of these questions, and will continue to make important contributions to the general understanding of liquids and the glass transition.

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**References**


