# Mesoscopic Thermodynamics for Scientists and Engineers

Mikhail A. Anisimov Thomas J. Longo

Mesoscopic Thermodynamics for Scientists and Engineers

# Mesoscopic Thermodynamics for Scientists and Engineers

*Mikhail A. Anisimov* University of Maryland College Park, Maryland, US

*Thomas J. Longo* University of Maryland College Park, Maryland, US

# WILEY

Copyright © 2024 by John Wiley & Sons Inc.. All rights reserved, including rights for text and data mining and training of artificial technologies or similar technologies.

Published by John Wiley & Sons, Inc., Hoboken, New Jersey. Published simultaneously in Canada.

No part of this publication may be reproduced, stored in a retrieval system, or transmitted in any form or by any means, electronic, mechanical, photocopying, recording, scanning, or otherwise, except as permitted under Section 107 or 108 of the 1976 United States Copyright Act, without either the prior written permission of the Publisher, or authorization through payment of the appropriate per-copy fee to the Copyright Clearance Center, Inc., 222 Rosewood Drive, Danvers, MA 01923, (978) 750-8400, fax (978) 750-4470, or on the web at www.copyright.com. Requests to the Publisher for permission should be addressed to the Permissions Department, John Wiley & Sons, Inc., 111 River Street, Hoboken, NJ 07030, (201) 748-6011, fax (201) 748-6008, or online at http://www.wiley.com/go/permission.

Trademarks: Wiley and the Wiley logo are trademarks or registered trademarks of John Wiley & Sons, Inc. and/or its affiliates in the United States and other countries and may not be used without written permission. All other trademarks are the property of their respective owners. John Wiley & Sons, Inc. is not associated with any product or vendor mentioned in this book.

Limit of Liability/Disclaimer of Warranty: While the publisher and author have used their best efforts in preparing this book, they make no representations or warranties with respect to the accuracy or completeness of the contents of this book and specifically disclaim any implied warranties of merchantability or fitness for a particular purpose. No warranty may be created or extended by sales representatives or written sales materials. The advice and strategies contained herein may not be suitable for your situation. You should consult with a professional where appropriate. Further, readers should be aware that websites listed in this work may have changed or disappeared between when this work was written and when it is read. Neither the publisher nor authors shall be liable for any loss of profit or any other commercial damages, including but not limited to special, incidental, consequential, or other damages.

For general information on our other products and services or for technical support, please contact our Customer Care Department within the United States at (800) 762-2974, outside the United States at (317) 572-3993 or fax (317) 572-4002.

Wiley also publishes its books in a variety of electronic formats. Some content that appears in print may not be available in electronic formats. For more information about Wiley products, visit our web site at www.wiley.com.

### Library of Congress Cataloging-in-Publication Data

Names: Anisimov, M. A. (Mikhail Alekseevich), author. | Longo, Thomas J., author.
Title: Mesoscopic thermodynamics for scientists and engineers / Mikhail A. Anisimov, Thomas J. Longo.
Description: Hoboken, New Jersey : Wiley, [2024] | Includes index.
Identifiers: LCCN 2024011117 (print) | LCCN 2024011118 (ebook) | ISBN 9781394241958 (hardback) | ISBN 9781394241972 (adobe pdf) | ISBN 9781394241965 (epub)
Subjects: LCSH: Thermodynamics. | Mesoscopic phenomena (Physics)
Classification: LCC QC311 .A55 2024 (print) | LCC QC311 (ebook) | DDC 536/.7–dc23/eng/20240412
LC record available at https://lccn.loc.gov/2024011117
LC ebook record available at https://lccn.loc.gov/2024011118
Cover Design: Wiley
Cover Image: Courtesy of Dr. M.A. Anisimov

Set in 9.5/12.5pt STIXTwoText by Straive, Chennai, India

To Our Families

# Contents

**Preface** *xiii* **Notations, Acronyms, and Units** *xv* 

# Part I Thermodynamic Approach to Meso-Heterogeneous Systems 1

# 1 Macro, Meso, Micro *3*

- 1.1 Thinner than a Hair 3
- 1.2 Where Does the Size Matter? 4
- 1.3 What Is Meso-Thermodynamics? 5
- 1.4 Probing Mesoscales 7 References 8
  - Exercises 11

# 2 Basics of Molecular Thermodynamics 13

- 2.1 Laws of Thermodynamics 13
- 2.2 Thermodynamic Potentials and Legendre Transformations 15
- 2.3 Maxwell Relations 20
- 2.4 "Fields" and "Coordinates," Equilibrium Conditions, Gibbs Phase Rule 22
- 2.5 States of Matter, Crystal Polymorphism, and Fluid Polyamorphism 25
- 2.6 Phase Equilibria and Stability Criteria in Single-Component Substances 28
- 2.6.1 The Principle of Corresponding States *29*
- 2.6.2 Maxwell's Equal Area Rule 30
- 2.6.3 Metastability 32
- 2.7 Equations of State 33
- 2.7.1 Van der Waals Equation and Virial Expansion 33
- 2.7.2 Lattice Gas Model 35
- 2.8 Thermodynamics of Mixtures 38
- 2.8.1 Chemical Potentials and Osmotic Pressure 38
- 2.8.2 Thermodynamic Stability of Mixtures 40
- 2.8.3 Regular Solution Model 46
- 2.8.4 Phase Equilibria in Ternary Systems 49
- 2.9 Chemical-Reaction Equilibria 51
- 2.10 Connection to Partition Functions in Statistical Mechanics 53

- viii Contents
  - 2.11 Intermolecular Interactions 56
  - 2.12 Ideal Gas and Condensed Matter; Quasiparticles 58
  - 2.13 Elements of Nonequilibrium Thermodynamics 61
  - 2.14 Absolute Values of Energy and Entropy 63

Appendix 2.A Calculating Phase Equilibria in Binary Mixtures 64 References 65 Exercises 68

# **3** Fluctuations and Brownian Motion 71

- 3.1 Probability and Work of Fluctuations 71
- 3.2 Fluctuations of Density 75
- 3.3 Fluctuations of Entropy 77
- 3.4 Fluctuations of Concentration in a Binary Mixture 78
- 3.5 Fluctuations of a Generalized Density 79
- 3.6 Fluctuations of a Generalized Field 81
- 3.7 Relaxation of Fluctuations *81*
- 3.8 Fluctuations of Anisotropy 84
- 3.9 Brownian Motion 86
- 3.10 Brownian Motion Under Gravity 87
- 3.11 Probing Fluctuations and Brownian Motion 89
- 3.11.1 Rayleigh Molecular Scattering 89
- 3.11.2 Spectrum of Molecular Scattering 91
- 3.11.3 Dynamic Light Scattering 94
- 3.11.4 Acoustic Spectroscopy 97 References 99 Exercises 100

### 4 Landau Theory of Phase Transitions 103

- 4.1 First-Order and Second-Order Phase Transitions 103
- 4.2 The Concept of the Order Parameter 104
- 4.3 Truncated Landau Expansion 110
- 4.4 Extended Landau Expansion 116
- 4.4.1 Asymmetry of the Order Parameter in Fluids *117*
- 4.4.2 First-Order Phase Transitions 118
- 4.4.3 Weakly First-Order Phase Transitions 119
- 4.4.3.1 Weakly First-Order Boiling-Condensation Transition 120
- 4.4.3.2 Weakly First-Order Transition Emerging from the Cubic Term 121
- 4.4.3.3 Weakly First-Order Transition Emerging from the Quartic Term 126
- 4.4.4 Tricritical Phase Transition 129
- 4.5 Meanfield Approximation 133
- 4.6 Spatial Correlations of Order-Parameter Fluctuations 134
- 4.7 Mesoscopic Susceptibility 136
- 4.8 Landau–Ginzburg Functional 137
- 4.9 Validity of Landau Theory: Ginzburg Criterion 139
- 4.10 Effects of the Dimensions of Space 142
- 4.11 Meanfield Dynamics of Phase Transitions 143 Appendix 4.A Emergence of Tricriticality 147 References 148 Exercises 151

# Part II Applications of Mesoscopic Thermodynamics 155

# 5 Polymer Solutions: A Meanfield Description 157

- 5.1 Polymer Solutions 157
- 5.2 Random Walk of a Polymer Chain 158
- 5.3 Flory–Huggins Theory of Polymer Solutions *160*
- 5.3.1 Thermodynamics of Phase Separation 160
- 5.3.2 Theta Point 161
- 5.4 Liquid–Liquid Critical Point vs. Theta Point *163*
- 5.4.1 Landau Expansion of the Flory–Huggins Free Energy 163
- 5.4.2 Osmotic-Pressure Virial Expansion 165
- 5.5 Widom's Crossover Between Meanfield Criticality and Theta-Point Tricriticality 166
- 5.6 Theta Point as a Tricritical Point 167
- 5.7 Self-Avoiding Walk of a Polymer Chain 170
- 5.8 Phase Separation in Polymer Blends 173
- 5.9 Diffusion of Polymer Chains in Solution 174
- 5.10 Polymer Chain Near the Critical Point of a Binary Solvent 175
   Appendix 5.A Derivation of Landau Coefficients in the Flory-Huggins Model 176
   References 179
   Exercises 180

# 6 Surfaces and Interfaces 183

- 6.1 Surface and Interfacial Tension 183
- 6.2 Van der Waals–Landau Theory of Smooth Interfaces 185
- 6.3 Curved Interfaces and Tolman's Length 189
- 6.4 Wetting Transitions 191
- 6.5 Nucleation and Spinodal Decomposition 194
- 6.5.1 Gibbs Theory of Homogeneous Nucleation 195
- 6.5.2 Cahn-Hilliard Theory of Spinodal Decomposition 196
- 6.5.3 Spinodal Decomposition in Mixtures with Interconverting Species 198
   Appendix 6.A Derivation of the Growth Rate in Spinodal Decomposition 201
   References 202
   Exercises 203

# 7 Self-Assembly and Modulated Phases 205

- 7.1 Supramolecular Self-Assembly 205
- 7.2 Equilibrium Polymerization 207
- 7.3 Micellization 209
- 7.3.1 Thermodynamics of Micellization 209
- 7.3.2 Building a Nanoparticle Through Micellization 213
- 7.3.3 Fluctuations of Aggregation Number 214
- 7.4 Gelation 215
- 7.5 Landau Theory of Modulated Phase Formation 218
- 7.6 Dissipative Modulated Structures 222 References 225 Exercises 226

x Contents

- 8 Critical Phenomena 229 Challenges in Quantifying Critical Anomalies 230 8.1 8.2 Critical Singularities 233 8.2.1 Order Parameter 233 8.2.2 Heat Capacity 234 Susceptibility 236 8.2.3 8.2.4 Interfacial Tension 237 8.2.5 Thermal Conductivity and Shear Viscosity 237 8.3 Nature of Critical Singularities 239 Divergence of the Correlation Length 239 8.3.1 8.3.2 Fluctuation-Cluster Model 240 8.3.3 Universal Scaling Relations 242 Classes of Critical-Point Universality 243 8.3.4 8.4 Phenomenology of Critical Behavior 246 8.4.1 Isomorphism of Critical Phenomena 246 8.4.2 Scaling Free Energies and Susceptibilities 248 8.4.3 Linear Model of the Scaled Equation of State 250 8.4.4 Corrections to Asymptotic Scaling Behavior 251 8.4.4.1 Symmetric Corrections 252 8.4.4.2 Asymmetric Corrections for Fluids: Complete Scaling 253 8.4.4.3 Consequences of Asymmetry 254 8.4.5 Crossover Between Meanfield and Scaling Critical Behavior 256 8.5 Critical Phenomena in Fluid Mixtures 258 8.5.1 Complete Scaling for Binary Fluids 260 8.5.2 Weakly Compressible Liquid Mixtures 263 8.5.2.1 Singular Diameter of Phase Coexistence in Liquid Mixtures 264 8.5.2.2 Closed-Loop Phase Diagrams 264 8.5.3 Application to Liquid-Gas Critical Loci 266 8.5.3.1 Critical Line Condition 266 8.5.3.2 Peculiar Points on the Liquid–Gas Critical Loci 266 Renormalization of Critical Exponents 269 8.5.4 Effects of Fluctuations on Near-Critical Interfaces 271 8.6 Divergence of Tolman's Length 273 8.7 8.8 Critical Phenomena in Polymer Solutions 274 8.8.1 Ising Criticality and de Gennes-Sanchez Relations 274 8.8.2 Crossover Between Ising Criticality and Theta-Point Tricriticality 276 8.9 Finite-Size Scaling 279 8.10 Critical Dynamics 283 8.10.1 Critical Slowing Down and Classes of Universality in Dynamics 283 8.10.2 Isomorphism of Transport Properties in Fluids and Fluid Mixtures 284 8.10.3 Finite-Time (Frequency) Effects 286 8.10.4 Coupling of Critical Dynamic Modes: Avoided Crossing 289 8.10.4.1 Coupling of Diffusive Modes in Binary Fluids 290 8.10.4.2 Dynamic Coupling in Polymer Solutions 291

Appendix 8.A Crossover Between Critical Singularities in Pure Fluids and BinaryMixtures293References295Exercises301

Index 305

# Preface

This book originates from an elective course that one of the authors (M.A.A.) has developed and offered at the University of Maryland, College Park, to senior undergraduate and entry-level graduate students in engineering and science programs. The motivation to develop a new course was a result of a certain dissatisfaction with the contents of the traditional thermodynamics course that he had been teaching in the Department of Chemical and Biomolecular Engineering for almost 30 years.

Thermodynamics is a keystone in science and engineering, bridging the gap between fundamentals and applications. However, when one compares the content of conventional courses in thermodynamics with what scientists and engineers often do in practice, one may notice a gapone that is widening every year. New emerging technologies and products deal with subjects such as biomolecular and soft-matter engineering, micro-reactor chemistry and microcapsule drug delivery, micro-fluidics and porous media, nanoparticles and nanostructures, supercritical-fluid extraction, and systems at the edge of stability. Engineers often must design processes or products under conditions where traditional thermodynamics may become insufficient, as in the case of strongly fluctuating and nano-size systems, or dissipative structures away from equilibrium. The scientific basis for such issues is not commonly addressed in traditional engineering thermodynamics and transport courses. The aim of *Mesoscopic Thermodynamics for Scientists and Engineers* is to fill this gap, at least partially.

Mesoscopic thermodynamics can be defined as a semi-phenomenological approach to phenomena in systems where a mesoscopic length-scale, intermediate between the atomistic scale and the macroscopic scale, emerges and where such a length explicitly affects the thermodynamic properties and phase behavior. There are numerous topics to be considered in mesoscale thermodynamics (equilibrium and nonequilibrium): finite-size and confined systems, fluctuations, wetting and adsorption, interfacial phenomena, microphase separation and nucleation, molecular self-assembly, self-organized criticality, and mesoscale dissipative structures. It would be unrealistic to expect from an introductory-level book to address all or even most of them. Each of these topics deserves a special monograph. Instead, this book emphasizes two major universal features (described in Part I) that must be introduced into the traditional thermodynamic framework in order to address mesoscopic phenomena. These features are fluctuations and local (spatially dependent) properties. To make the text self-sufficient for the readers, Part I also includes a summary of classical equilibrium and nonequilibrium thermodynamics (Chapter 2). Chapter 2 serves as an important background and guide to the core material of the book, but cannot substitute a comprehensive textbook on thermodynamics. In Part II, a universal thermodynamic approach to meso-heterogeneous systems is specified through examples, which are relevant to **xiv** Preface

modern research and engineering practice. Most examples deal with meso-heterogeneous fluid systems. Each chapter in both parts is supplemented by exercises.

The readers are assumed to have an undergraduate background in thermodynamics, calculus, physics, and chemistry. Acquaintance with statistical mechanics would be useful, but is not required for comprehension of the material. All chapters include references to textbooks, monographs, and journal research articles for further, more advanced reading. Although the description of the topics is self-sufficient within the book, a supplementary conventional undergraduate text on thermodynamics would be useful, especially in solving the problems provided at the end of each chapter.

We are grateful to our colleague and collaborator Jan V. Sengers, Distinguished University Professor Emeritus at the University of Maryland, for fruitful discussions and his valuable comments on this text prior to publication. M.A.A. appreciates important contributions from his colleagues, collaborators, and former students, especially Christopher E. Bertrand (PhD, 2010), who helped in clarifying a number of issues addressed in this book.

College Park, MD December 2023 Mikhail A. Anisimov and Thomas J. Longo

# Notations, Acronyms, and Units

# **General Notations**

Symbols	Designates (units)
$\mathcal{A}$	surface area (m <sup>2</sup> )
$A_{\mathrm{t}}$	total Helmholtz energy (J)
$A = A_t / n \text{ or } A_t / N$	Helmholtz energy per mole or per molecule (J/mol)
$A_0,B_0,\Gamma_0,D_0,\xi_0,\sigma_0$	asymptotic critical amplitudes of weak susceptibility, spontaneous order parameter, strong susceptibility, ordering field, correlation length, and surface tension, respectively
a and b	van der Waals constants (J $\cdot$ m³/mol²) and (m³/mol)
$a_0, b_0, u_0, e_0, g_0$	coefficients of the Landau expansion in the meanfield theory of phase transitions
$\boldsymbol{a}_i$	monomer random step (vector)
В	second virial coefficient (m <sup>3</sup> /mol)
$ ilde{b}$	mobility of a Brownian particle $(m^2 \cdot K/s \cdot J)$
с	molar concentration (mol/L); also, speed of light (m/s)
<i>c</i> <sub>0</sub>	gradient-term coefficient in the Landau-Ginzburg functional
С	third virial coefficient (m <sup>3</sup> /mol <sup>2</sup> )
$C_P$	isobaric molar or molecular heat capacity $(J/mol \cdot K)$
$C_V$	isochoric molar or molecular heat capacity $(J/mol \cdot K)$
C(r)	spatial correlation function
C(t)	temporal correlation function
D	mutual diffusion coefficient in a binary solution (m <sup>2</sup> /s)
$D_T$	thermal diffusion coefficient $(m^2/s)$
d	number of dimensions (dimensionality) of space
$E_{\mathrm{t}}$	total energy (J)
$E_{\mathbf{k}}$	kinetic energy (J)
$E_{\rm p}$	potential energy (J)
F	force (vector) (N)
$G_{\mathrm{t}}$	total Gibbs energy (J)
$G = G_t / n \text{ or } G_t / N$	Gibbs energy per mole or per molecule (J/mol)

xv

$g =  \boldsymbol{g} $	free-fall acceleration (m/s <sup>2</sup> )
$H_{\mathrm{t}}$	total enthalpy (J)
$H = H_{\rm t}/n \text{ or } H_{\rm t}/N$	enthalpy per mole or per molecule (J/K)
h	magnetic field (vector) (A/m)
h	generalized field variable
ħ	reduced (by $2\pi$ ) Planck's constant
	$(1.0546 \times 10^{-34} \mathrm{J\cdot s})$
$\boldsymbol{j}_D$	mutual diffusion flux (mol/m <sup>2</sup> $\cdot$ s)
$\boldsymbol{j}_Q$	heat flux $(J/m^2 \cdot s)$
$\mathcal{K}_{0}$	Krichevskiĭ parameter
$\mathcal{K}$	generalized Krichevskiĭ parameter
Κ	reaction equilibrium constant
$k_{\rm B} = R/N_{\rm A}$	Boltzmann's constant per molecule ( $1.38 \times 10^{-23}$ J/K)
k <sub>P</sub>	baro-diffusion ratio
k <sub>T</sub>	thermo-diffusion ratio
l	length (m)
M	magnetization (vector) (A/m)
$M_{ m w}$	molecular weight (g/mol)
т	mass (kg)
n	number of moles
n <sub>i</sub>	number of moles for species <i>i</i>
$N = nN_A$	number of molecules
$N_{\rm A}$	Avogadro's number
	$(6.02 \times 10^{23} \text{ molecules per mole})$
$N_i = n_i N_A$	number of molecules for species <i>i</i>
$\mathcal{N}$	degree of polymerization
$n_{\lambda}$	refractive index
$N_{ m G}$	Ginzburg number
Р	pressure (Pa; J/m <sup>3</sup> ; N/m <sup>2</sup> )
<i>p</i> <sub>r</sub>	probability
Q	heat (J)
$Q_{ij}$	components of a tensor order parameter
$\boldsymbol{q}$	wave number (vector) $(m^{-1})$
R	gas constant (8.314 J/mol · K)
R <sub>g</sub>	radius of gyration (m)
R <sub>h</sub>	hydrodynamic radius of a Brownian particle
r	distance
r	average intermolecular distance
<i>r</i> <sub>0</sub>	molecular radius
$S_{t}$	total entropy (J/K)

$S = S_t / n \text{ or } S_t / N$	entropy per mole or per molecule (J/K)
Т	temperature (K)
t	time
$U_{ m t}$	total Internal energy (J)
$U = U_t/n \text{ or } U_t/N$	internal energy per mole or per molecule (J/K)
$u =  \boldsymbol{u} $	velocity (speed) (m/s)
u <sub>s</sub>	thermodynamic speed of sound (m/s)
$V_{\mathrm{t}}$	total volume (m <sup>3</sup> )
$V = V_t/n$ (or $V = V_t/N$ )	volume per mole or per molecule (m <sup>3</sup> )
W	work (I)
**	WOIK (J)
w	probability density
w $x \equiv x_2$	probability density mole or molecular fraction of solute
w w $x \equiv x_2$	probability density mole or molecular fraction of solute in a binary mixture
$w = x_2$ $x_i$	probability density mole or molecular fraction of solute in a binary mixture mole or molecular fraction of species <i>i</i>
$w$ $x \equiv x_2$ $x_i$ $y$	probability density mole or molecular fraction of solute in a binary mixture mole or molecular fraction of species <i>i</i> effective "activity" of species
$w$ $x \equiv x_2$ $x_i$ $y$ $z$	probability density mole or molecular fraction of solute in a binary mixture mole or molecular fraction of species <i>i</i> effective "activity" of species vertical coordinate
$w$ $x \equiv x_2$ $x_i$ $y$ $z$ $z_n$	probability density mole or molecular fraction of solute in a binary mixture mole or molecular fraction of species <i>i</i> effective "activity" of species vertical coordinate molecular coordination number
$w$ $x \equiv x_2$ $x_i$ $y$ $z$ $z_n$ $z_r$	probability density mole or molecular fraction of solute in a binary mixture mole or molecular fraction of species <i>i</i> effective "activity" of species vertical coordinate molecular coordination number dynamic critical exponent

# **Greek Notations**

$\alpha_P$	isobaric or volumetric expansivity (K <sup>-1</sup> )
$\alpha_H$	Joule–Thompson coefficient (K/Pa)
$\alpha_{s}$	sound attenuation $(m^{-1})$
$\alpha, \beta, \gamma, \delta, \nu, \vartheta, \eta$	critical exponents of weak susceptibility, spontaneous order parameter, strong susceptibility, ordering field, correlation length, surface tension, and correlation function, respectively
ă	Onsager's molar transport coefficient (mol/[ $m \cdot s \cdot J$ ])
β́	Onsager's cross transport coefficient (mol/[ $m \cdot s \cdot K$ ])
γ̈́	Onsager's heat transport coefficient $(J/[m \cdot s \cdot K])$
$\gamma_i$	activity coefficient of species i
δ	Reaction kinetic coefficient $(mol/[m^3 \cdot s \cdot J])$
$\delta'$	Tolman's length (m)
ε	dielectric constant
$\epsilon$	energy of intermolecular interactions (J)
ζ	bulk viscosity (Pa $\cdot$ s)
ζ	interfacial thickness (m); also, extent of reaction
$\tilde{\eta}$	dynamic shear viscosity (Pa · s)
θ	scattering angle
Θ	Theta (Flory) temperature
κ	thermal conductivity $(J/m \cdot s \cdot K)$
$\kappa_T$	isothermal compressibility (Pa <sup>-1</sup> )

$\kappa_{\Pi}$	osmotic compressibility (Pa <sup>-1</sup> )
λ	wavelength (m); also, a coupling constant
$\lambda_{\rm s}$	sound wavelength (m)
μ	chemical potential of a pure substance (J/mol), equal to the Gibbs energy per molecule $G$ in a single-component system
$\mu_{\rm cxc}$	chemical potential along phase coexistence (J/mol)
$\mu_0$	chemical potential in zero-field ( $\mu_0 = \mu_{\rm cxc}$ for fluids for $T < T_{\rm c}$ )
$\mu_i$	chemical potential of species $i$ (J/mol)
$\mu_{21}=\mu_2-\mu_1$	exchange chemical potential (J/mol)
ξ	correlation length of order-parameter fluctuations (m)
$\xi_{\psi}$	de Gennes correlation length of polymer-chain fluctuations (m)
П	osmotic pressure (Pa)
$\rho = n/V_{\rm t}$ or $N/V_{\rm t}$	molecular or molar density (mol/m <sup>3</sup> )
$ \rho_i = \rho x_i $	partial molar density (molar concentration)
	of species $i (\text{mol/m}^3)$
$\rho A = A_{\rm t}/V_{\rm t}$	density of Helmholtz energy (J/m <sup>3</sup> )
$ ho S = S_{\rm t}/V_{\rm t}$	density of entropy $(J/m^3 \cdot K)$
σ	surface tension (J/m <sup>2</sup> ;N/m)
τ	relaxation time (s)
$v_0$	volume of a molecule (m <sup>3</sup> )
$\phi_i$	volume fraction of species <i>i</i>
$\phi\equiv\phi_2$	volume fraction of polymers in a polymer solution
$\varphi$	order parameter; generalized density
$\varphi_0$	spontaneous order parameter (in zero ordering field)
Ŷ	generalized dimensionless susceptibility
$\hat{\chi}_1$	strong scaling susceptibility
$\hat{\chi}_2$	weak scaling susceptibility
$\hat{\chi}_{12}$	cross scaling susceptibility
Ψ	de Gennes polymer-chain order parameter (vector)
Ψ	critical exponent of shear viscosity
ω	Flory interaction parameter
$\Omega_{\rm t} = -PV_{\rm t}$	grand thermodynamic potential (J)

# **Special Notations**

- In subscripts and superscripts: roman fonts indicate words, while italicized fonts indicate variables or functions.
- Circumflex (as in  $\hat{\mu}$ ) designates reduced (dimensionless) thermodynamic properties.
- The inverted circumflex (as in  $\check{\alpha}$ ) is used for Onsager transport coefficients.
- Over bar (as in  $\overline{N}$ ) designates average equilibrium properties
- Subscript c (as in  $T_c$ ) designates critical parameters.
- Superscript (as in  $\mu_1^{\circ}$ ) designates a reference state.
- Bold (as in *h* or *r*) designate vectors.

- Variation  $\delta$  (as in  $\delta \rho$ ) designates fluctuation or variation.
- Total differential d and partial differential  $\partial$  indicate derivatives.
- Differential with a bar d (as in dW) designates an inexact differential quantity of work or heat.
- Symbol  $\Delta$  (as in  $\Delta U$ ) designates a property change or excess (as in  $\Delta C_V$ ).
- Symbol Å designates angstrom  $(1\text{\AA} = 0.1 \text{ nm} = 10^{-10} \text{ m}).$
- Brackets  $\langle \rangle$  (as in  $\langle \delta \rho \rangle$ ) designate statistical average of fluctuations or variations.
- The summation symbol,  $\sum$ , assumes a summation over the index *i*, such as in  $\sum \mu_i N_i$ .
- The symbol ~ indicates "scales as" or "order of," the symbol ≈ indicates an approximate value, while the symbol ≅ indicates a rounded quantity.

### Acronyms

4- <i>n</i> -alkyloxyphenyl-4'- <i>n</i> -alkyloxybenzoates ( $\overline{n}$ and $\overline{m}$ are the number of carbon atoms in the alkyl groups)
4-n-hexyloxyphenyl-4'-n-hexyloxynitrobenzoate
4-n-butyl-4'-methoxyazoxybenzene
cyclohexane
critical micelle concentration
critical point
dysprosium aluminum garnet
double critical point
didodecyldimethylammonium bromide
dynamic light scattering
equation of state
trichlorotrifluoroethane
Halperin–Lubensky–Ma
liquid–gas critical line (locus)
liquid–liquid critical line (locus)
liquid–gas critical point
liquid–liquid critical point
lower critical end point
Lifshitz point
4-methoxybenzylidene-4'-n-butylaniline
Monte Carlo
molecular dynamics
meanfield critical point
nematic-smectic A-smectic C multicritical point
poly(butyl methacrylate)
polyethylene oxide
polymethylmethacrylate
polystyrene
renormalization group
root mean squared

# **xx** Notations, Acronyms, and Units

SANS	small-angle neutron scattering
SAXS	small-angle X-ray scattering
SLS	static light scattering
SmA, SmC	smectic A, smectic C
S,S-MBBPC	<i>S,S</i> -(+)-4″-(methylbutyl) phenyl-4′-(methylbutyl) biphenyl carboxylate
TBA	tertiary butanol
ТСР	tricritical point
ТР	triple point
UCEP	upper critical end point
VDW	van der Waals

# Greek Alphabet

α	alpha	Ν	ν	nu
β	beta	Ξ	ξ	xi
γ	gamma	0	0	omicron
δ	delta	П	π	pi
$\epsilon$	epsilon	Р	ρ	rho
ζ	zeta	Σ	$\sigma$	sigma
η	eta	Т	τ	tau
θ	theta	Υ	υ	upsilon
ı	iota	Φ	$\phi$	phi
к	kappa	Х	χ	chi
λ	lambda	Ψ	Ψ	psi
μ	mu	Ω	ω	omega
	α β γ δ ε ζ η θ ι κ λ μ	$\alpha$ alpha $\beta$ beta $\gamma$ gamma $\delta$ delta $\epsilon$ epsilon $\zeta$ zeta $\eta$ eta $\theta$ theta $\iota$ iota $\kappa$ kappa $\lambda$ lambda $\mu$ mu	$\alpha$ alphaN $\beta$ beta $\Xi$ $\gamma$ gammaO $\delta$ delta $\Pi$ $\epsilon$ epsilonP $\zeta$ zeta $\Sigma$ $\eta$ etaT $\theta$ theta $\Upsilon$ $\iota$ iota $\Phi$ $\kappa$ kappa $X$ $\lambda$ lambda $\Psi$ $\mu$ mu $\Omega$	$\alpha$ alphaN $\nu$ $\beta$ beta $\Xi$ $\xi$ $\gamma$ gammaOo $\delta$ delta $\Pi$ $\pi$ $\epsilon$ epsilonP $\rho$ $\zeta$ zeta $\Sigma$ $\sigma$ $\eta$ eta $T$ $\tau$ $\theta$ theta $\Upsilon$ $\upsilon$ $\iota$ iota $\Phi$ $\phi$ $\kappa$ kappa $X$ $\chi$ $\lambda$ lambda $\Psi$ $\psi$

# **Expansions of Basic Functions**

$$\frac{1}{1 \pm x} = 1 \mp x + x^2 \pm x^3 + \cdots$$
$$e^{\pm x} = 1 \pm x + \frac{1}{2!}x^2 \pm \frac{1}{3!}x^3 + \cdots$$
$$\ln(1 \pm x) = \pm x - \frac{1}{2}x^2 \pm \frac{1}{3}x^3 - \frac{1}{4}x^4 \dots$$
$$\sin x = x - \frac{1}{3!}x^3 + \frac{1}{5!}x^5 \dots$$
$$\cos x = 1 - \frac{1}{2!}x^2 + \frac{1}{4!}x^4 \dots$$
$$\tan x = x + \frac{1}{3}x^3 + \frac{1}{15}x^5 + \cdots$$
$$\tanh x = x - \frac{1}{3}x^3 + \frac{2}{15}x^5 + \cdots$$

Out of Intense Complexities, Intense Simplicities Emerge – Winston Churchill

Part I

Thermodynamic Approach to Meso-Heterogeneous Systems

# 1

# Macro, Meso, Micro

This chapter includes:

- Definition of "mesoscale"
- Definition of "meso-thermodynamics"
- Typical objects of meso-thermodynamics
- Probing mesoscales by scattering techniques

# 1.1 Thinner than a Hair

One can roughly consider a length scale less than  $10 \ \mu m$  (10,000 nm) and larger than 1 nm as mesoscopic. This is a huge range. The upper boundary is about 10 times smaller than the thickness of a human hair (Figure 1.1), and, usually, one needs a microscope, optical or electronic, to see objects smaller than that.

Below one micron, one enters a sub-micron world. A size between 1 and 100 nm can also be defined as nanoscopic. It should be noted that any classification is conditional and circumstantial: sometimes "thinner-than-a-hair" objects can be treated macroscopically, while some macroscopic objects, like polymer solutions or complex fluids, may require a mesoscopic approach.

A natural atomistic length scale is 1 Å = 0.1 nm. This is (approximately) the size of a hydrogen atom and the length of a carbon–carbon covalent bond. Whatever happens at the atomistic scale will be dominated by the material's intramolecular structure and by the details of the intermolecular interactions. Phenomena at the atomistic scale cannot be treated by thermodynamics. Yet, how could one describe a single polymer molecule which consists of millions of carbon–carbon bonds? Is this a thermodynamic system?

The principal question arises: is traditional (macro-scale) thermodynamics sufficient enough to describe mesoscale systems? Can one apply, without restriction, the laws and equations of classical thermodynamics to calculate the chemical reaction equilibria and design a micro-reactor, which is only 100 nm thick, or to describe a transition between the alternative structures of a protein molecule? What would be the definition of a "phase" in such systems? All biological cells are natural micro-reactors. Can we still use the concepts of chemical potential, osmotic pressure, surface tension, etc. for such objects? A microchip can contain only hundreds of atoms. What is the limiting size for which thermodynamics is still applicable? In a micro-porous medium, not only does the surface energy dominate over the bulk energy, but also the surface itself may be poorly defined. Is there still room for thermodynamics, beyond the trivial mass and energy balances?



**Figure 1.1** Electron microscopy image of polystyrene particles ( $3.4 \mu m$  diameter) on a human hair (Courtesy of Spherotech, Inc.). The hair (with a thickness of about 100  $\mu m$ ) can still be considered as a macroscopic object in most applications, while the polystyrene particles are mesoscopic.

# 1.2 Where Does the Size Matter?

Classical thermodynamics is essentially macroscopic. To define thermodynamic states and thermodynamic properties, one needs systems with a huge number of individual particles, such as atoms or molecules [1, 2]. Statistical mechanics defines thermodynamic states and properties only in the so-called "thermodynamic limit", where the total volume ( $V_t$ ) and the number of particles (N) must tend to infinity, while the molecular number density of the substance,  $\rho = N/V_t$ , remains finite. Even a cubic millimeter of liquid water (1 mg) contains  $3 \times 10^{19}$  molecules. It is sufficient to regard such a small droplet of water as a macroscopic body and neglect the surface effects in considering its bulk properties. If the characteristic size of the object is  $\ell$ , the surface energy is proportional to  $\ell^2$ , while the bulk energy is proportional to  $\ell^3$ . This is why one can measure the temperature of steam condensation as well as the vapor pressure in a small tube, and use these data in the design of an upscale distillation column, taller than 100 m.

Macroscopic thermodynamics eliminates the size of the system by reducing the extensive thermodynamic properties (which depend on size) by the number of particles, the number of kilograms, or the volume. Equations of thermodynamics usually operate with intensive properties, such as density, concentration, molar or specific volume, etc., which do not depend on the size. The actual length scale is restored only in the final stage of engineering design. The equations of state implicitly depend on atomistic length scales, the molecular size, and the range of intermolecular interactions. However, since these microscopic characteristics are integrated over a huge number of molecules, the parameters of common equations of state (EOS) are independent of the length scale.

There are at least three categories of popular objects in which macro-scale size-independent thermodynamics may breakdown:

- Soft condensed-matter materials, such as complex fluids (polymer solutions and melts, micro-emulsions, gels, and liquid crystals) [3–15]. Most food and cosmetics are soft matter [16]. Humans (like other living organisms) are "soft-matter machines." All soft-matter materials, even being themselves macroscopic, have some kind of mesoscopic structure which is characterized by the existence of one or more mesoscales.
- Systems that are essentially finite (practically speaking, sub-micron or nano-size) in one or more dimensions [17–19]. Examples include nanoparticles (if the particle is considered as a separate system), pores, films and layers, fibers, and threads. Meso-heterogeneous interfaces with

a thickness from 1 nm to microns also belong to this category. Sometimes such systems can be truly microscopic in a certain dimension, and they should thus be treated as two- or even one-dimensional objects. Here, the size really matters!

3. Systems in a near-critical state (i.e. in the vicinity of a critical point or a second-order phase-transition) [20–28]. Such systems are mesoscopically inhomogeneous as a result of strong thermal fluctuations. The mesoscopic length scale associated with these fluctuations is known as the "correlation length."

# **1.3 What Is Meso-Thermodynamics?**

Each of these categories has been a subject of extensive experimental and theoretical investigations for the last 50 or more years. Thermodynamics of adsorption [29], wetting transitions [30], micro-phase separation in polymers [31], gelation [32, 33], and phase equilibria in confined fluids [34, 35] are just a few examples. Computer simulations of mesoscale systems become increasingly informative (see, for example, Refs. [36–41]). The existence and dominant role of mesoscale inhomogeneities is a common feature of all the systems mentioned above.

*Mesoscopic thermodynamics* (or in short, "*meso-thermodynamics*") can be defined as a semi-phenomenological approach to systems and phenomena in which a length, intermediate between the atomic scale and the macroscopic scale, emerges and where such a length explicitly affects the thermodynamic properties [42]. This science is still thermodynamics, as its objects are still governed by statistical mechanics but, in contrast to "macro-thermodynamics," it explicitly contains a mesoscopic length scale associated either with the structure of materials or with the actual finite size. Many ideas and concepts of mesoscopic thermodynamics were developed and explored in colloid and interface science long ago [42–44]. However, only more recently, a high degree of *universality* (and thus "simplicity"), originating from the very existence of the mesoscopic length scale, has been fully recognized.

Meso-thermodynamics also includes thermal fluctuations – spontaneous deviations from average (equilibrium) properties, assigned by thermodynamics. Fluctuations emerge in the apparent "violation" of the second law of thermodynamics. A famous astrophysicist Sir Arthur Eddington wrote: "... if your theory is found to be against the second law of thermodynamics I can offer you no hope..." [45]. However, the existence of fluctuations just demonstrates the statistical meaning of the second law. In fact, the statement of Sir Eddington is unconditionally correct only in the thermodynamic limit (for an infinite number of molecules).

Representation of a micro-heterogeneous system as an "ensemble" of small open systems was introduced and elaborated by Hill [46, 47]. This approach is important for small systems, where the surface energy plays a significant role and for the analysis of computer simulations that usually involve a relatively small number of molecules. In this book, we provide a different approach to unify the description of mesoscopic phenomena. This approach is based on the concept of a "local" coordinate-dependent free energy, known as the "Landau–Ginzburg functional" [1, 2], allowing for the unified treatment of "apparently" physically different mesoscopic heterogeneous systems, whose properties depend on an appropriate mesoscopic length scale.

The approach to introduce a mesoscale in thermodynamic properties goes back to van der Waals [48] and is sometimes referred to as "quasi-thermodynamics," "local thermodynamics," or "point-thermodynamics" [49]. This approach was generalized by Landau and Lifshitz [1, 2, 50] and was later elaborated for fluid interfaces by Cahn and Hilliard [51] and by Rowlinson and



**Figure 1.2** Two founders of mesoscopic thermodynamics: Johannes Diderik van der Waals (a) and Lev Davydovich Landau (b), see more information in the footnote. Source: Unknown author/Wikimedia Commons/Public Domain.

Widom [49]. Arguably, van der Waals and Landau (see Figure 1.2) may be viewed as the fathers of this branch of thermodynamics.<sup>1</sup>

A theory elaborating toward the microscopic description of condensed-matter systems is referred to as "density functional theory" (DFT) [52]. Unlike the microscopic description provided by DFT, the approach adopted in this book is semi-phenomenological, addressing the microscopic complexity through a few mesoscopic parameters (e.g. the correlation length). In short, the motto of this book is "finding simplicity in complexity." Typical models of meso-thermodynamics are coarse-grained models that do not have to account for every detail on the atomistic scale. Instead, such models emphasize universality. For example, the behavior of polymer solutions is basically determined not by a particular structure of the monomer units but by the fact that the polymer molecule is often a long, flexible curve in three-dimensional space. Another example is the near-critical state. The origin of critical-point universality lies in long-range correlations that involve a large number of molecules, so that the details of direct intermolecular interactions become unimportant.

In many cases, more than one mesoscale determines the properties of meso-heterogeneous systems. One of the mesoscales could be an instrumental scale, such as the wavelength of radiation, or the actual finite-size scale, such as the radius of a droplet. Another one could be inherent to the meso-heterogeneous structure, such as the size of a polymer molecule or the correlation length of density fluctuations. A competition of these mesoscales, which may produce new phenomena and modify the thermodynamic properties, can also be treated within the universal framework of meso-thermodynamics [42].

<sup>1</sup> Van der Waals (1827–1923) was a Dutch physicist who won a Nobel Prize in 1910 for his work on equations of state for fluids. Landau (1908–1968) was a Soviet physicist who won a Nobel Prize in 1962 for his pioneering theoretical works on condensed matter, in particular, for the classical theory of phase transitions.