Introduction	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling	Localisation and bisolvent	Phase diagrams
00000000	000	00	00	00	0000	00000

Lattice Polymers near a Permeable Interface

[†]Chris Bradly and [†]Nicholas Beaton and Aleks Owczarek

[†]School of Mathematics and Statistics, The University of Melbourne

June 30 - July 1, 2025

Guttmann 2025 - 80 and (still) counting



イロト イボト イヨト イヨト

Introduction •0000000	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling OO	Localisation and bisolvent	Phase diagrams		
Polyn	Polymer Adsorption							

Polymers near a sticky impermeable wall have been studied for a long time. (Hammersley Torrie Whittington J Phys A 15 p539 1982 and many more)

- Boltzmann weight for monomers in the surface is *w*
- Adsorption Transition (continuous) at $w_c > 1$: two phases
- Desorbed $\langle m \rangle = o(n)$ for $w < w_c$ and Adsorbed $\langle m \rangle \sim An$ for $w > w_c$
 - Adsorbed fraction $\langle m \rangle \sim n^{\phi}$ at $w = w_c$
 - $\phi = 1/2 \dots$ except 3D, $\phi \approx 0.484$
 - (Diehl & Shpot NPB 1998, Grassberger J Phys A 2005, Bradly et al. PRE 2018)



イロト イポト イヨト イヨト

Introduction 0000000	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling	Localisation and bisolvent	Phase diagrams
POLV	MER MANIPU	ΙΑΤΙΟΝ				

Pulling of individual polymers (AFM) modelled by adding a force to one end of the polymer.

- Boltzmann weight for distance of end above the surface is $y = e^{\beta F}$
- Vertical pulling force F
- Continuous pulling transition at *y_c* = 1 (Beaton 2015)



イロト イボト イヨト イヨト

- Two phases: **Desorbed** for y < 1 and Ballistic for y > 1
- In Desorbed phase end point is pushed to surface
- While for y > 1 Ballistic phase the size exponent v = 1
- $\phi = v$ so in dimension two $\phi = 3/4$ (Bradly & Owczarek 2023)

POLYMER ADSORPTION AND MANIPULATION

Directed Walk Model

Add vertical pulling force *F*, inducing a Boltzmann weight $y = e^{\beta F}$, and in the presence of a sticky surface with Boltzmann weight *w* (Krawczyk et al J Stat Mech P10004 2004, Rensburg Whittington J Phys A 46 435003 2013)

Bisolvent Pulling

Localisation and pulling

- Three phases: Desorbed, Adsorbed and Ballistic
- Adsorption at value w_c when y = 1 (continuous) Desorbed to Adsorbed
- Pulling transition at *y_c(w)*

SAW Model and Simulations

Introduction

00000000

- For $w \le w_c$ we have $y_c = 1$ (continuous) Desorbed to Ballistic
- For $w > w_c$ we have $y_c > 1$ (first order) Adsorbed to Ballistic



イロト イボト イヨト イヨト

Localisation and bisolvent

Phase diagrams



Figure 5. The phase diagram of pulled adsorbing walks. The critical curve $y_c(a)$ separating the ballistic and adsorbed phases is asymptotic to the dashed line in the sense that $\log y_c(a) = \log(a\mu_{d-1}) + o(\log(a))$. There are numerical results indicating that $y_c^o = 1$ (see also [11]). It is known that $d_c^o > 1$ [4].

Э

ヘロト 人間 ト 人 ヨ ト 人 ヨ ト

Introduction	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling	Localisation and bisolvent	Phase diagrams
00000000	000	00	00	00	0000	00000

LOCALISATION: A DEFECT INTERFACE

Consider a sticky permeable interface - a defect line - also well studied Add a Boltzmann weight for monomers in the interface as *w* (Bray Moore J Phys A 10 p1927 1977, Hammersley et al J Phys A 15 p539 1982, Kremer J Chem Phys 83 p5882 1985, Zhao et al Phys Rev A 1990, Vrbova Whittington J Phys A 31 p7031, 1998, Madras J Phys A 50 064003, 2017) Expectations (no proof):

- Continuous transition at $w_c = 1$ with two phases
- Delocalised ⟨m⟩ ~ o(n) when
 w ≤ 1
- Localised $\langle m \rangle \sim A n$ when w > 1



イロト イポト イヨト イヨト

Introduction 00000●00	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling OO	Localisation and bisolvent	Phase diagrams 00000
Bisol	VENT					

Consider a polymer near an interface between two different solvents One can prove that

- Two (desorbed) phases exist
- First order transition between them
- When *b* > 1 the polymer will stay below the interface
- When *b* < 1 the polymer will stay above the interface



イロト イボト イヨト イヨト

Introduction 000000●0	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling 00	Localisation and bisolvent	Phase diagrams 00000
Our 1	MODEL					

Combine all of these features into a larger model so that localisation and adsorption are limits or specialisations of our model.



+ 0 + 4 @ + 4 @ + 4 @ + 9

Introduction	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling	Localisation and bisolvent	Phase diagrams
0000000	000	00	00	00	0000	00000

Two types of lattice polymer



Self-avoiding walks:

- good model of long polymers with excluded volume,
- reproduces universal features: exponents
- one avenue to study SAW is with Monte Carlo simulations

Directed walks:

- exactly solvable
- often phase diagrams are similar to undirected SAW

-

Introduction 00000000	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling OO	Localisation and bisolvent	Phase diagrams
Our i	FULL MODEL					

Pulling SAW vertically from a localising interface between two different solvents

Physical quantities:

- Number of vertices of the polymer in lower half space *v*
- Number of vertices of polymer on the surface *m*
- Height of endpoint above surface *h*

Boltzmann weights:

- Lower solvent quality (relative) *b* conjugate to *v*
- Surface interaction *w* conjugate to *m*
- Force weight *y* conjugate to *h*



Introduction 00000000	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling 00	Localisation and bisolvent	Phase diagrams
Our i	FULL MODEL	II				

Pulling SAW vertically from a localising interface between two different solvents Partition function

$$Z_n(\boldsymbol{b}, \boldsymbol{w}, \boldsymbol{y}) = \sum_{vmh} s_n(v, m, h) \, \boldsymbol{b}^v \boldsymbol{w}^m \boldsymbol{y}^h$$

Order parameters (finite size)

$$\langle v \rangle / n$$
, $\langle m \rangle / n$, $\langle h \rangle / n$



Introduction 00000000	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling 00	Localisation and pulling	Localisation and bisolvent	Phase diagrams
Simui	LATIONS					

flatPERM (Prellberg & Krawczyk PRL 2004)

- grow walks by random endpoint extension
- weight samples by cumulative number of possible moves: $W_n = \prod_{i=0}^{n-1} a_i$
- prune/enrich: $W_n \approx s_n$
- flat histogram, $n = 0, \ldots, n_{\max}$
- can extend to include 2 of v, m, h
- athermal (add weights later)
- parallel implementation, 10⁷ iterations

イロト イボト イヨト イヨト

Introduction	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling	Localisation and bisolvent	Phase diagrams
00000000	000	•0	00	00	0000	00000

DIRECTED WALKS



Introduction	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling	Localisation and bisolvent	Phase diagrams
00000000	000	•0	00	00	0000	00000

DIRECTED WALKS



• basic Dyck path:

$$D(z) = \sum_{n} d_n \, z^n$$

Introduction	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling	Localisation and bisolvent	Phase diagrams
00000000	000	•0	00	00	0000	00000

DIRECTED WALKS



• basic Dyck path:





• non-analyticities in the generating function indicate phase boundaries

Introduction	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling	Localisation and bisolvent	Phase diagrams
00000000	000	0●	00	00	0000	00000

DIRECTED WALKS + INTERACTIONS



•
$$b = w = 1$$
 — pulled tail: $T(y, z)$

• y = w = 1 — bisolvent: B(b, z)

E. Orlandini and S. G. Whittington J. Phys. A 37 5305 2004

• b = y = 1 — interaction with interface: I(w, z)

A. Rechnitzer and E. J. Janse van Rensburg Discrete Appl. Math 140 49-71 2004

イロト イポト イヨト イヨト



G(b, y, z) = [1 + B(b, z)] [1 + T(y, z)]



deloc.-above – ballistic (continuous): deloc.-above – deloc.-below (first-order): ballistic – deloc.-below (first-order): $y_c = 1, \qquad b < 1$ $b_c = 1, \qquad y < 1$ $b_c = \frac{y^2 + 1}{2y}, \qquad y > 1$

イロト イボト イヨト イヨト

E. Orlandini and S. G. Whittington J. Phys. A 37 5305 2004

Introduction	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling	Localisation and bisolvent	Phase diagrams
00000000	000	00	00	00	0000	00000
Pulle	ED ENDPOINT	AND BISOI	VENT IN	SAW		





G(w, y, z) = I(w, z) [1 + T(y, z)]



delocalised – ballistic (continuous): $y_c = 1$, $w \le 1$ delocalised – localised (continuous): $w_c = 1$, $y \le 1$ ballistic – localised (first-order): $w_c = \frac{1}{2}(y^2 + 1)$,y > 1

A. Rechnitzer and E. J. Janse van Rensburg Discrete Appl. Math 140 49-71 2004

イロト イボト イヨト イヨト





Introduction SAW Model and Simulations Directed Walk Model Bisolvent Pulling Localisation and pu

 $B(b, w, z) = 1 + wz^2 [D(z) + bD(bz)] B(b, w, z)$

$$z_{1} = \frac{1}{2}, \quad z_{2} = \frac{1}{2b}$$

$$z_{3} = \frac{\sqrt{w-1}\sqrt{w-b}\sqrt{w+bw-b}}{w(w+bw-2b)}$$

deloc.-above – deloc.-below (first-order): localised – deloc.-above (continuous): localised – deloc.-below (continuous):

$$b_c = 1, \qquad \qquad w < 1$$

$$b_c = \frac{-w^2 + 2w}{w^2 - 2w + 2}, \qquad w > 1$$

$$b_c = \frac{w^2 + w(\sqrt{w^2 + 4w - 4 - 2})}{4w - 4}, \qquad w > 1$$

/

~







Introduction	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling	Localisation and bisolvent	Phase diagrams
00000000	000	00	00	00	0000	00000

LOCALISED-DELOCALISED-BELOW TRANSITION





Consider transition at w = 6

・ロト ・ 同ト ・ ヨト ・ ヨト

Э

C						
00000000	000	00	00	00	0000	00000
Introduction	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling	Localisation and bisolvent	Phase diagrams

SYMMETRY IN DELOCALISED PHASES (SAWS)

- As $b \rightarrow 0$: localisation \rightarrow adsorption
- As $b \to \infty$: interface also impermeable

 $f_{\text{half}}(b) = \log (\mu_d b)$

• localised walks:

 $f_{\text{interface}}(w) = \log (\mu_{d-1}w)$

• free energy for localisation and bisolvent:

$$f(b,w) \begin{cases} = \log (\mu_d) & b \text{ small, } w < w_c(b), \\ = \log (\mu_d b) & b \text{ large, } w < w_c(b), \\ \sim \log (\mu_{d-1}w) & w \to \infty, w > w_c(b). \end{cases}$$

• choice of side is arbitrary

$$(a=1,b,w)\mapsto (1/b,1,w/b)$$



- As $b \rightarrow 0$: localisation \rightarrow adsorption
- As $b \to \infty$: interface also impermeable

 $f_{\text{half}}(b) = \log(\mu_d b)$

• localised walks:

 $f_{\text{interface}}(w) = \log(\mu_{d-1}w)$

• free energy for localisation and bisolvent:

$$f(b,w) \begin{cases} = \log (\mu_d) & b \text{ small, } w < w_c(b), \\ = \log (\mu_d b) & b \text{ large, } w < w_c(b), \\ \sim \log (\mu_{d-1}w) & w \to \infty, w > w_c(b). \end{cases}$$

• choice of side is arbitrary

$$(a=1,b,w)\mapsto (1/b,1,w/b)$$



Introduction	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling	Localisation and bisolvent	Phase diagrams
00000000	000	00	00	00	0000	00000

Schematic phase diagram



Introduction 00000000	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling 00	Localisation and pulling 00	Localisation and bisolvent	Phase diagrams
Expo	NENTS					



v

• We have numerical evidence to suggest that for decol.below-localised that $\phi_m = 1/2$ for b > 1: see figure (c)

v

w

- Presumably the same for b < 1 by symmetry: see figure (c)
- This compares to the result that $\phi_m = 1 \nu = 1/4$ for b = 1 (Bray Moore J Phys A 10 p1927 1977, Zhao et al Phys Rev A 1990)
- For b ≤ 1 in (a) and w ≤ 1 in (b) we predict φ_y = ν = 3/4 for decol. above - ballistic transition, extends b = 0, w = 1 (Bradly & Owczarek 2023)

Introduction 00000000	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling OO	Localisation and bisolvent	Phase diagrams 00€00
SUMM	IARY					

We studied localisation and pulling at a permeable interface with a bisolvent as a generalisation of adsorption with an impermeable surface

C. J. Bradly, N. R. Beaton and A. L. Owczarek, J. Phys. A: Math. Theor. 57 445004 (17 pp) (2024)

Introduction	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling	Localisation and pulling	Localisation and bisolvent	Phase diagrams
00000000	000	00	00	00	0000	00000

LOCALISATION IN HIGHER DIMENSIONS

Consider a *d*-dimensional lattice with a permeable hypersurface of dimension d_h , and difference

Let $\Delta = d - d_h$

- For $\Delta = 1$: expect $w_c = 1$ (line in 2D, plane in 3D, etc.)
- For $\Delta = 2$: also $w_c = 1$ (plane in 4D)
- For $\Delta > 2$: conjecture $w_c > 1$ (line in 4D)
 - Self-avoiding walks: MC simulations
 - Directed walks (line in 4D):
 - Project to (d 1)-dimensional orthogonal hyperplane
 - Without interactions: simple random walk; recurrent if $d 1 \le 2$ but transient if d 1 > 2.
 - Interaction weight $w_c > 1$ is required to induce a positive density of returns to the origin.
 - More generally, *w_c* may be sensitive to orientation of *d_h*-dimensional hypersurface

< ロ > < 同 > < 三 > < 三 > < 三 > < 三 > < 三 > < 三 > < 三 > < 三 > < 三 > < 三 > < 三 > < 三 > < 三 > < 三 > < 三 > < 三 > < 三 > < 三 > < 三 > < 三 > < 三 > < 二 > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ >

Introduction 00000000	SAW Model and Simulations	Directed Walk Model	Bisolvent Pulling 00	Localisation and pulling	Localisation and bisolvent	Phase diagrams
Look	ing Forwar	D				

- We studied localisation and pulling at a permeable interface with a bisolvent as a generalisation of adsorption with an impermeable surface
 - Phase diagrams similar between SAW and directed walks
 - Order of transitions (not exponents) are the same
 - Some curvature and asymptotics of phase boundaries differ
 - Crossover exponent for the continuous localised to delocalised-below transition looks like it is 1/2 for b > 1
- Also looked at Motzkin paths
- Higher dimensions: both full space in dimension *d* and attractive hypersurface
- Will need to consider exponents more fully
- In particular, localisation near b = w = 1 case more closely

イロト イポト イヨト イヨト