

# Emergent Scaling Laws in Complex Dielectric Materials

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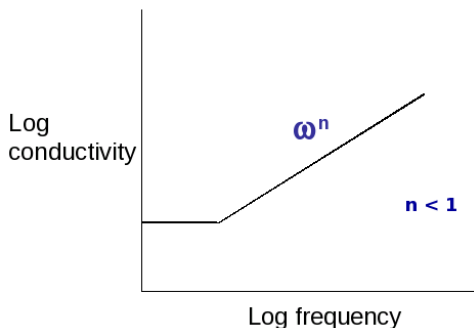
Leiden  
27th August 2010

# Outline

- 1 Modelling Complex Dielectric Materials
- 2 Origin of Power-Law Emergent Response
- 3 Results of Analytical and Numerical Approaches

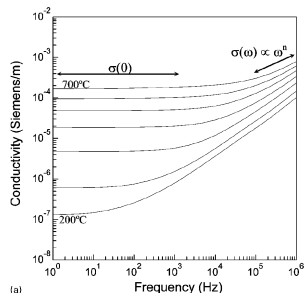
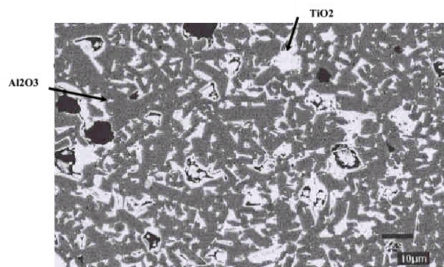
# Bulk Response of Composite Materials

- Conductor-dielectric composites display *anomalous power-law* scaling in bulk AC conductivity – “**Universal Dielectric Response.**”
- ‘Jonscher power law’
- **Emergent** property of a complex system resulting from component interaction (not a resultant property)



# Microstructure of a Composite

- $\text{Al}_2\text{O}_3 - \text{TiO}_2$
- Variable conductivity ratio (with AC driving frequency  $\omega$ ).

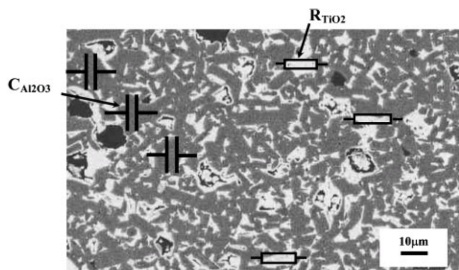


(a)

*R. Uppal & R. Stevens*

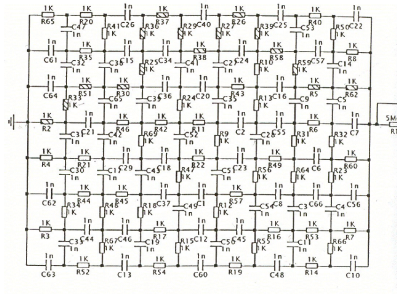
# Modelling of Complex Composites

- $\text{Al}_2\text{O}_3 - \text{TiO}_2$
- Associate conducting phase with R and dielectric with C.



# Modelling of Complex Composites

- Model using resistor-capacitor network:
  - Randomly assign bonds on square lattice as either **R** ( $y_R = R^{-1}$ ) or **C** ( $y_C = i\omega C$ ).

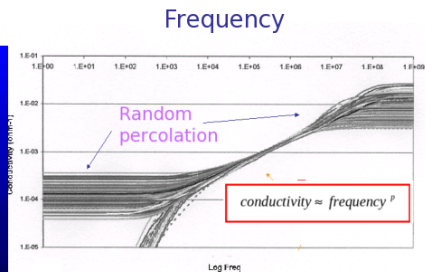
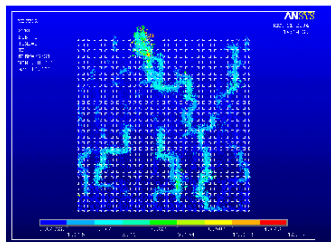


$N$ : Total number of components

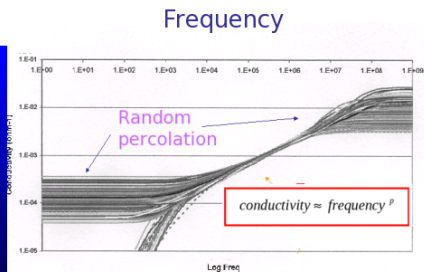
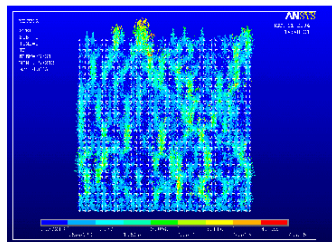
$p$ : proportion of C

$h$ :  $i\omega CR$  conductivity ratio

# Response of Networks

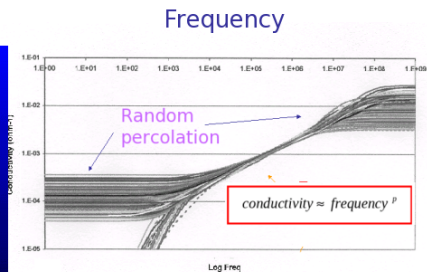
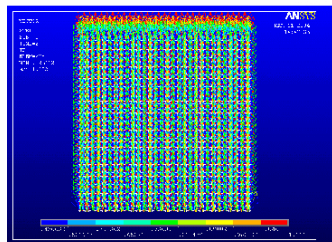


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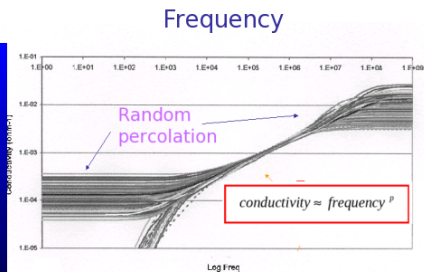
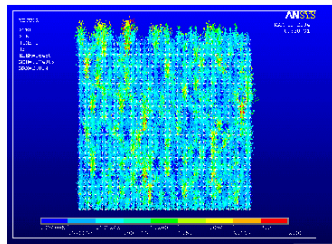




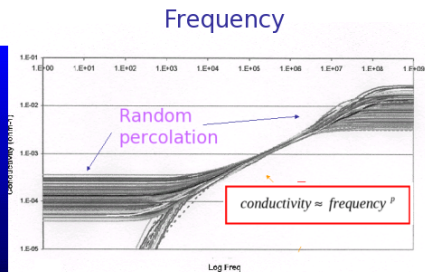
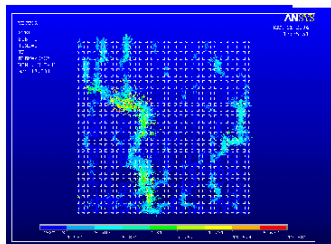
# Response of Networks



# Response of Networks



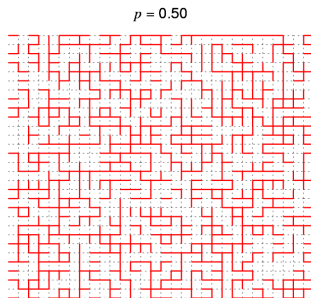
# Response of Networks



Conductivity



# Related to Percolation Theory<sup>1</sup>



*Critical system, as  $p \rightarrow p_c$ :  
Infinite system;*

- Correlation length:  
 $\xi(p) \propto |p - p_c|^{-\nu}$ .
- Average cluster size:  
 $\chi(p) \propto |p - p_c|^{-\gamma}$ .

**Phase transition** at  $p = p_c$ .

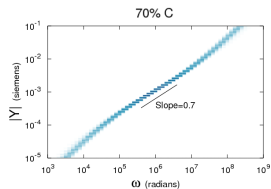
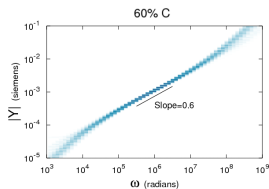
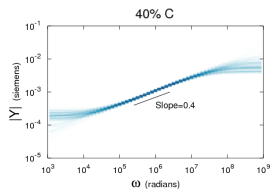
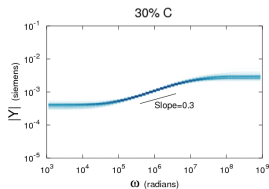
In 2D square lattice:  $p_c = 0.5, \dots$

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<sup>1</sup>S. R. Broadbent and J. M. Hammersley, *Percolation processes. I, II*  
Proc. Cambridge Philos. Soc. (1953)

# Response of Networks

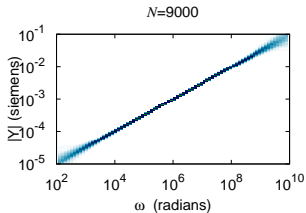
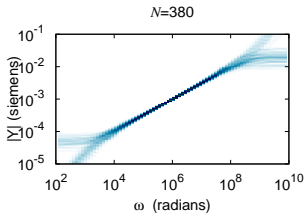
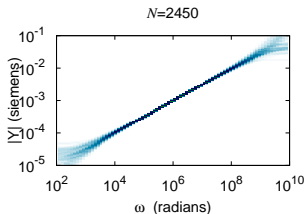
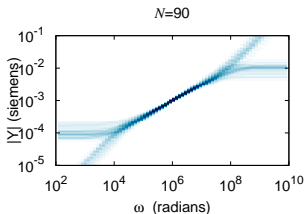
- Power  $n \approx p$ , proportion of variable components (capacitors).



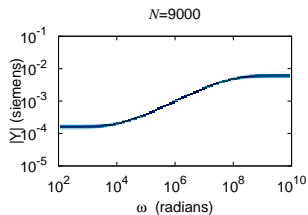
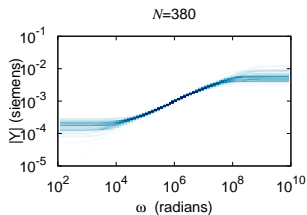
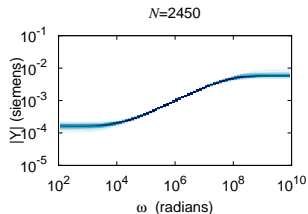
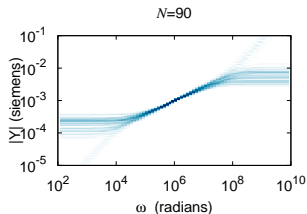
- Experimentally verified.

See: *Almond and Bowen, 2004*

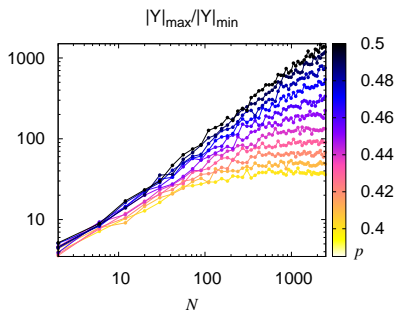
# Scaling with the network size at $p = 0.5 = p_c$



# Scaling with the network size at $p = 0.4 < p_c$



# Scale variation as a function of $p$ and $N$



- If  $p = p_c = 0.5$  then  $\max |Y| / \min |Y| \sim N$
- If  $p < p_c$  then
  - $\max |Y| / \min |Y| \sim N$  for **small**  $N$
  - $\max |Y| / \min |Y| \sim C(p)$  for **large**  $N$
  - $C(p) \rightarrow \infty$  as  $p \rightarrow p_c$ .

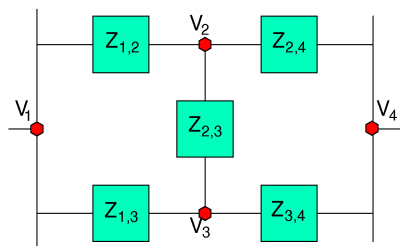


# Analytic Explanation for the Origin of the Power-Law Emergent Response

- Features of PLER:

- 1 Admittance  $|Y| \propto \omega^n$ ,  $n \approx p$   
over several orders of magnitude.
- 2  $|Y(\omega)|$  independent of details (statistical properties).
- 3 Percolation limits & width of region can depend  
strongly on network size  $N$  if  $p = p_c$   
and weakly otherwise.

# Matrix Representation of Electrical Networks



Using Kirchhoff's laws:

$$\begin{pmatrix} \Sigma_2 & -y_{2,3} \\ -y_{2,3} & \Sigma_3 \end{pmatrix} \begin{pmatrix} v_2 \\ v_3 \end{pmatrix} = \begin{pmatrix} y_{1,2} \\ y_{1,3} \end{pmatrix} V$$

$$\Sigma_2 = y_{1,2} + y_{2,3} + y_{2,4}$$

$$\Sigma_3 = y_{1,3} + y_{2,3} + y_{3,4}$$

$$v_1 = V, v_4 = 0, y_{m,n} = 1/Z_{m,n}$$

- Problem reduces to solving:

$$\underline{K} \underline{v} = \underline{b} V$$

**K** sparse banded (Laplacian) matrix of admittances,

**v** vector of node voltages,

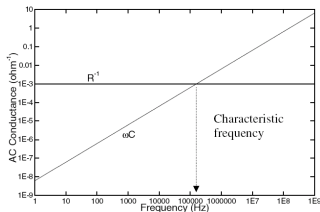
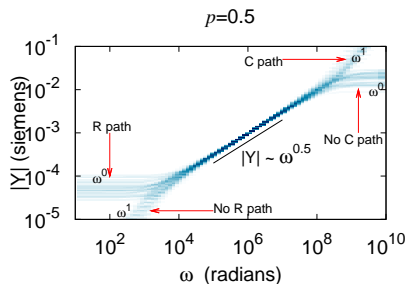
**b** vector of boundary elements.

**V** applied boundary potential.

# The Power-Law Emergent Response

- Admittance  $Y(\omega) = \underline{b}^T \mathbf{K}^{-1} \underline{b}$

- $\mathbf{K} = \mathbf{K}_R + i\omega\mathbf{K}_C$



- Emergent** power-law response over wide range of  $\omega$ .

# Poles and Zeroes of the Transfer Function

- Admittance  $Y(\omega) = \underline{\mathbf{b}}^T \mathbf{K}^{-1} \underline{\mathbf{b}}$ 
  - $\mathbf{K} = \mathbf{K}_R + i\omega \mathbf{K}_C$

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  - $\mathbf{K} = \mathbf{K}_R + i\omega\mathbf{K}_C$
  
- Rational function:  $Y(\omega) = \frac{N(\omega)}{D(\omega)} = F \frac{(\omega - \omega_{z,1})(\omega - \omega_{z,2})(\omega - \omega_{z,3})\dots}{(\omega - \omega_{p,1})(\omega - \omega_{p,2})(\omega - \omega_{p,3})\dots}$

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- - Poles  $\omega_{p,k}$  are the **finite generalised eigenvalues** of  $K$ .
  - Zeros  $\omega_{z,k}$  are the finite generalised eigenvalues of a **symmetric block-bordered** extension of  $\mathbf{K}$ .

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- Study distributions of Zeroes, Poles and statistics of spacings between them.

# Large RC Electrical Networks.

Mathematically it can be shown that:

- 1 Poles at  $iW_{p,k}$  and Zeroes at  $iW_{z,k}$  are pure imaginary.
- 2  $W_{p,k}, W_{z,k} > 0$ .

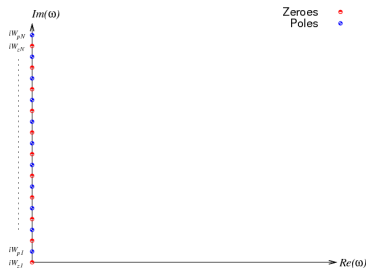




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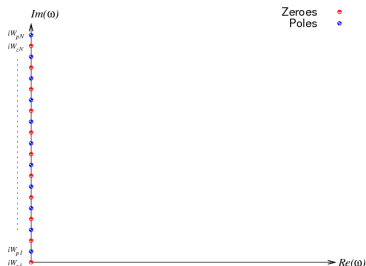
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- 3 Poles and Zeroes interlace:  $\times o \times o \times o \dots$



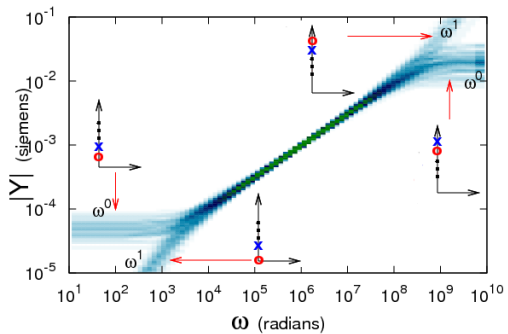
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- 3 Poles and Zeroes interlace:  $\times o \times o \times o \dots$
- 4 Boundaries of P,Z set correspond to transition between PLER and percolation/saturation.



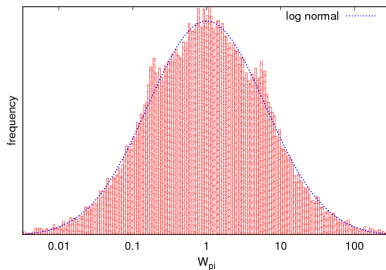
# Boundaries of PLER



# Observations on P,Z Distributions

From analysis of large number of networks:

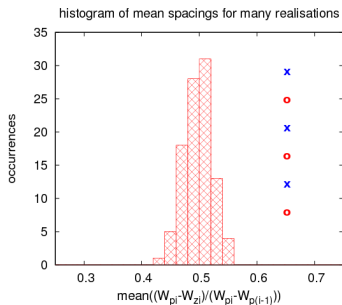
- Poles and Zeroes interlace, as predicted.
- Find a **symmetric log-Normal** distribution of the Zeroes & Poles.



# Observations on Pole-Zero Spacings

- Spacings are statistically regular

- For  $p = 0.5$ :



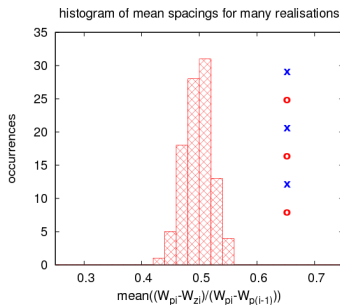
→ Mean (over  $i$ ) spacings equal

- $\overline{W_{p,i} - W_{z,i}} = \overline{W_{z,i} - W_{p,(i-1)}}$

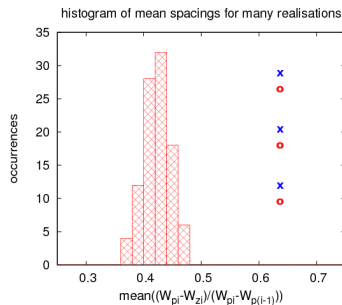
# Observations on Pole-Zero Spacings

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- For  $p \neq 0.5$  ( $p = 0.4$ ):



→ Mean (over  $i$ ) spacings equal

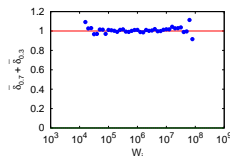
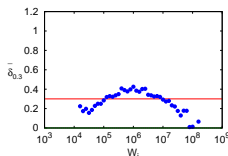
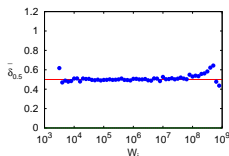
- $\overline{W_{p,i} - W_{z,i}} = \overline{W_{z,i} - W_{p,(i-1)}}$

# Regularity of the pole-zero spacings over several realisations

Let

$$\bar{\delta}_i(p) = \frac{W_{z,i} - W_{p,i}}{W_{p,i+1} - W_{p,i}}$$

averaged over many network realisations.



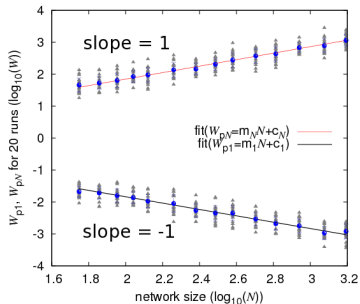
Observe

- $\bar{\delta}_i(0.5) \approx 0.5$ ,
- $\bar{\delta}_i(p) \approx \bar{\delta}_{N-i}(p)$ ,
- $\bar{\delta}_i(p) + \bar{\delta}_i(1-p) \approx 1$ ,
- $\text{mean}_i \bar{\delta}_i(p) \approx p$ .

# Range of Pole-Zero Values

- Smallest and Largest Value:

- For the  $p = p_c = 0.5$  case:



$$\rightarrow W_{p/z,1} \sim 1/NCR,$$

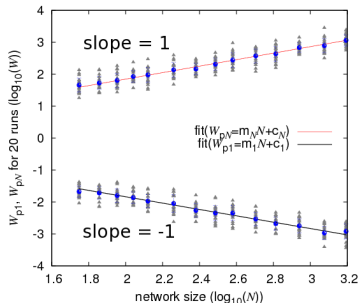
$$W_{p/z,N} \sim N/CR$$



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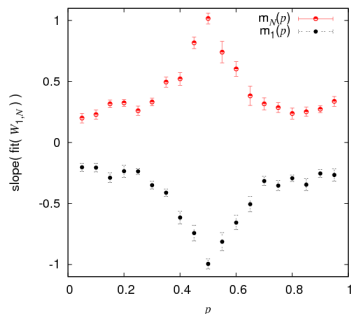
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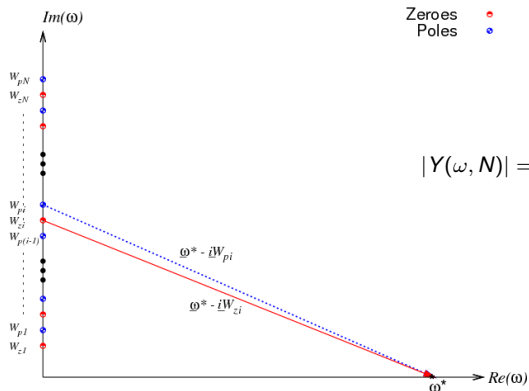
- Slopes over range of  $p$ :



$$\rightarrow W_{p/z,1} \sim 1/N^\alpha CR,$$

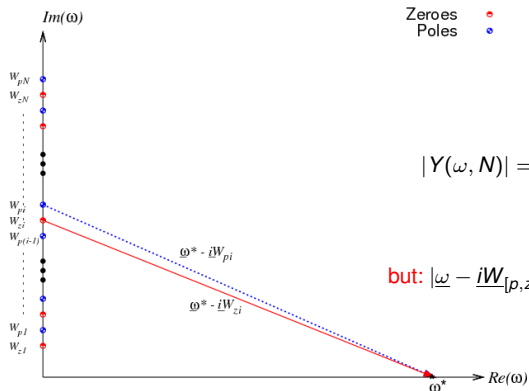
$$W_{p/z,N} \sim N^\alpha/CR, \alpha \leq 1$$

# Derivation for Random RC Networks



$$|Y(\omega, N)| = |g(N)| \frac{\prod_{k=1}^N |\omega - iW_{z,k}|}{\prod_{k=1}^N |\omega - iW_{p,k}|}$$

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but:  $|\omega - iW_{[p,z],k}| = \sqrt{\text{Re}(\omega)^2 + W_{[p,z],k}^2}$

## Derivation for Random RC Networks

- Assuming equal numbers of finite P,Z:

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- using previous observations of distribution of P,Z:

$$W_{p,k} \sim f(k), W_{z,k} \sim f(k) - \bar{\delta}_k f'(k)$$

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- we obtain:

$$\log(|Y(\omega, N)|) = \log(|g(N)|) + \frac{1}{2} \sum_{k=1}^N \log \left( \frac{\omega^2 + (f(k) - \bar{\delta}_k f'(k))^2}{\omega^2 + (f(k))^2} \right)$$

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- and a few approximations later...

## Results for Random RC Networks.

- Obtain following expressions with  $\bar{\delta} = \text{mean}_{\log(W_i)}(\bar{\delta}_i)$ .

(1) Percolation path in R but not C:

$$|Y(\omega)| = \frac{1}{R} \left( \frac{1 + N^2 C^2 R^2 \omega^2}{N^2 + C^2 R^2 \omega^2} \right)^{\frac{\delta}{2}}$$

(2) Percolation path in C but not R:

$$|Y(\omega)| = \omega C \left( \frac{N^2 + C^2 R^2 \omega^2}{1 + N^2 C^2 R^2 \omega^2} \right)^{\frac{1-\delta}{2}}$$

**Numerical results for  $p = 0.5$  for which  $\bar{\delta} = 0.5$**



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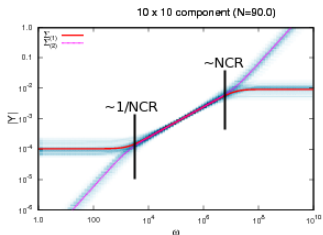
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(2) Percolation path in C but not R:

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**Numerical results for  $p = 0.5$  for which  $\bar{\delta} = 0.5$**

- Small Networks:



# Results for Random RC Networks.

- Obtain following expressions with  $\bar{\delta} = \text{mean}_{\log(W_i)}(\bar{\delta}_i)$ .

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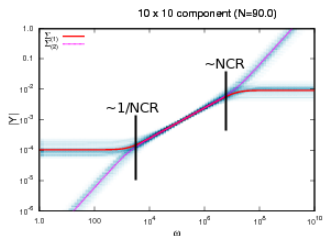
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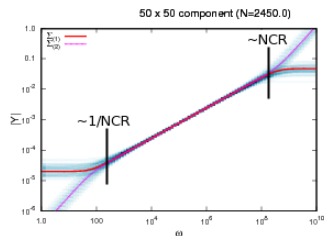
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