FORTRAN 90 Ornztein-Zernike solver

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1 Introduction

The FORTRAN 90 module oz_mod.f90 implements an Ornstein-Zernike solver for up to three species of possibly charged particles, returning both structural and thermodynamic information. The closures currently implemented are the RPA (equivalent to MSA for soft potentials), EXP, and the HNC. The code implements both the Ng acceleration scheme and the Ng splitting method for handling long range forces [1]. It is based on an original HNC code developed by Lucian Anton, modified for DPD by Andrey Vlasov with help from Lucian and Andrew Masters. The code was later converted by Patrick Warren to use the open source libraries FFTW and LAPACK, and rewritten to be compatible with the FORTRAN-python interface generator f2py. The present code retains its FORTRAN origins to take advantage of the concise FORTRAN 90 array syntax whilst maximising speed.

The DPD dependence is confined to routines which specify the potential and the code could be used for other potentials with minor modifications. An example of this is the ultrasoft restricted primitive model (URPM). Further technical background can be found in Hansen and McDonald [4], Kelley and Montgomery Pettitt [2], and Vrbka *et al.* [3].

Vrbka provides a multicomponent integral equation solver called 'pyOZ', implemented entirely in python [3]. There are some differences with the present approach: the Ornstein-Zernike relation is normalised slightly differently, a conjugate gradient method is used to accelerate convergence, and pyOZ provides other closures in addition to the ones provided here.

2 Mathematical background

2.1 Single component HNC

We suppose that the interaction between a pair of particles is given by the potential v(r). We introduce the following quantities [4]: the pair distribution function g(r), the total correlation function $h(r) \equiv g(r) - 1$, the direct correlation function c(r) defined by the Ornstein-Zernike relation below, and the indirect correlation function $e(r) \equiv h(r) - c(r)$. Note that the indirect correlation function is called $\gamma(r)$ by Vrbka *et al.* [3] and b(r) by Hansen and

McDonald [4]. We also introduce the Fourier transforms, e. g.

$$\tilde{h}(k) = \int d^3 \mathbf{r} \, e^{-i\mathbf{k}\cdot\mathbf{r}} \, h(r) \,, \tag{1}$$

which simplifies to the Fourier-Bessel transform

$$\tilde{h}(k) = \frac{4\pi}{k} \int_0^\infty dr \, \sin(kr) \, r \, h(r) \,, \tag{2}$$

and

$$h(r) = \int \frac{d^3 \mathbf{k}}{(2\pi)^3} e^{i\mathbf{k}\cdot\mathbf{r}} \,\tilde{h}(k) \,, \tag{3}$$

which simplifies to

$$h(r) = \frac{1}{2\pi^2 r} \int_0^\infty dk \, \sin(kr) \, k \, \tilde{h}(k) \,. \tag{4}$$

In terms of the Fourier transforms the Ornstein-Zernike (OZ) relation is

$$\tilde{h}(k) = \tilde{c}(k) + \rho \,\tilde{h}(k)\,\tilde{c}(k) \tag{5}$$

where ρ is the density. This confirms the relevance of the standard choice of normalisation of the 3d Fourier transform pair which puts the factor $1/(2\pi)^3$ into the back transform. The OZ relation can be rearranged to

$$\tilde{h}(k) = \frac{\tilde{c}(k)}{1 - \rho \tilde{c}(k)} \tag{6}$$

(c. f. Eq. (3.5.13) in Ref. [4]). The hyper-netted chain (HNC) closure is defined in real space and is

$$g(r) = \exp[-\beta v(r) + h(r) - c(r)]$$
(7)

(c. f. Eq. (4.3.19) in Ref. [4]) where $\beta = 1/k_{\rm B}T$. It amounts the neglect of the bridge diagrams. For hard spheres HNC is known to be inferior to Percus-Yevick, but for soft potentials like DPD it generally gives excellent results.

To obtain the algorithm implemented in the code we rewrite Eqs. (6) and (7) in terms of c(r) and e(r). The OZ relation becomes

$$\tilde{e} = \frac{\tilde{c}}{1 - \rho \tilde{c}} - \tilde{c} \tag{8}$$

and the HNC closure becomes

$$c = \exp[-\beta v + e] - e - 1.$$
 (9)

The algorithm is as follows. We start with some guess for the direct correlation function c(r). We Fourier transform this to $\tilde{c}(k)$ and solve the OZ relation in Eq. (8) to get the indirect correlation function (in reciprocal space) $\tilde{e}(k)$. We Fourier back-transform to get e(r) and plug this into the HNC closure in the form of Eq. (9) to get a new direct correlation function c(r). This cycle is iterated until c(r) and e(r) converge to a self-consistent solution pair. A direct approach like this is usually numerically unstable so in the Picard scheme we mix a little of the new c(r) into the old c(r), and iterate until we converge to a solution. In the Ng acceleration scheme we keep track of the convergence trajectory and use this to accelerate convergence to the solution. The details of the Ng scheme will not be described here, rather we point the interested reader to Ref. [1] and the code itself. The initial trajectory for the Ng scheme is generated by a few Picard iterations. Some possible initial choices for the direct correlation function c(r) are zero, $-\beta v(r)$ and $\exp[-\beta v(r)] - 1$. Any of these will do in principle but the initial rate of convergence may differ.

Now we describe Ng's splitting method for handling long range forces. We partition the interaction potential into a short range part and a long range part,

$$v(r) = v'(r) + v^{L}(r)$$
. (10)

It is generally accepted that $c(r) \sim -\beta v^{\mathrm{L}}(r)$ for $r \to \infty$ so we make this explicit by partitioning both the direct and indirect correlation functions,

$$c(r) = c'(r) - \beta v^{L}(r), \quad e(r) = e'(r) + \beta v^{L}(r).$$
 (11)

These are taken to provide the definitions of c'(r) and e'(r). We rewrite the OZ relation and the HNC closure in terms of these,

$$\tilde{e}' = \frac{\tilde{c}' - \beta \tilde{v}^{\mathrm{L}}}{1 - \rho(\tilde{c}' - \beta \tilde{v}^{\mathrm{L}})} - \tilde{c}'$$
(12)

and

$$c' = \exp[-\beta v' + e'] - e' - 1.$$
(13)

The first of these requires that we know the Fourier transform of the long range part of the potential. The main advantage of the Ng split is that c'(r) and e'(r) are now genuinely short-ranged so the numerical behaviour is much better, certain thermodynamic integrals are guaranteed convergence, and the expected asymptotic behaviour of c(r) is explicitly incorporated. The numerical solution scheme based on Eqs. (12) and (13) goes through as before. The initial choices for c'(r) are replicated from above with v replaced by v'.

2.2 Multicomponent HNC

Now we turn to the multicomponent problem. The pair functions become for example $g_{\mu\nu}(r)$, *et c.*, and the problem is specified by the interaction potential $v_{\mu\nu}(r)$ and the species densities ρ_{μ} . The total density is $\rho = \sum_{\mu} \rho_{\mu}$ and the species mole fractions are $x_{\mu} = \rho_{\mu}/\rho$. We again split the potential into short and long range contributions,

$$v_{\mu\nu}(r) = v'_{\mu\nu}(r) + v^{\rm L}_{\mu\nu}(r) \tag{14}$$

where typically $v_{\mu\nu}^{\rm L}(r)$ incorporates the long range part of the charge interactions. Often the long range part sits on the symmetry point (SP) where

$$v_{\mu\nu}^{\rm L}(r) = z_{\mu} z_{\nu} v^{\rm L}(r) \quad (SP) \tag{15}$$

in which z_{μ} is the valency and $v^{\rm L}(r)$ is the interaction potential between unit charges of the same sign. However we will not assume that $v^{\rm L}_{\mu\nu}(r)$ meets the SP condition. As above we define $c'_{\mu\nu} = c_{\mu\nu} + \beta v^{\rm L}_{\mu\nu}$ and $e'_{\mu\nu} = e_{\mu\nu} - \beta v^{\rm L}_{\mu\nu}$. The multicomponent HNC closure becomes

$$c'_{\mu\nu} = \exp[-\beta v'_{\mu\nu} + e'_{\mu\nu}] - e'_{\mu\nu} - 1.$$
(16)

To derive the OZ relation in a usable form we start from the multicomponent analogue of Eq. (5),

$$\tilde{h}_{\mu\nu} = \tilde{c}_{\mu\nu} + \rho \sum_{\lambda} x_{\lambda} \, \tilde{c}_{\mu\lambda} \, \tilde{h}_{\lambda\nu} \,. \tag{17}$$

We write this as a matrix relation, introducing R as a diagonal matrix with entries $\rho_{\mu} = \rho x_{\mu}$,

$$\tilde{H} = \tilde{C} + \tilde{C} \cdot R \cdot \tilde{H} \,. \tag{18}$$

Introducing next $\tilde{C}' = \tilde{C} + \beta \tilde{U}^{L}$ and $\tilde{E}' = \tilde{E} - \beta \tilde{U}^{L}$, and rearranging, gives eventually

$$\tilde{E}' = [I - (\tilde{C}' - \beta \tilde{U}^{\mathrm{L}}) \cdot R]^{-1} \cdot [(\tilde{C}' - \beta \tilde{U}^{\mathrm{L}}) \cdot R \cdot \tilde{C}' - \beta \tilde{U}^{\mathrm{L}}].$$
(19)

The solution scheme is essentially as before. Given an initial guess for $c'_{\mu\nu}(r)$ we Fourier transform, evaluate the matrix expression in Eq. (19), and Fourier back-transform to obtain $e'_{\mu\nu}(r)$. We substitute this into the HNC closure in Eq. (16) to obtain a new guess for $c'_{\mu\nu}(r)$. The cycle is iterated to convergence and in practice a few Picard iterations are used to pump-prime a multicomponent version of the Ng acceleration scheme.

Given a converged solution pair $(c'_{\mu\nu}, e'_{\mu\nu})$, the total correlation functions can be evaluated from

$$h_{\mu\nu}(r) = c'_{\mu\nu}(r) + e'_{\mu\nu}(r)$$
(20)

(note that $\beta v_{\mu\nu}^{\rm L}$ cancels). The pair functions are given by $g_{\mu\nu} = \delta_{\mu\nu} + h_{\mu\nu}$.

For the partial structure factors, there is a choice of normalisation. In the present code the structure factors are perhaps unusually defined to be

$$S_{\mu\nu}(k) = \rho_{\mu}\delta_{\mu\nu} + \rho_{\mu}\rho_{\nu}\dot{h}_{\mu\nu} \tag{21}$$

where $\tilde{h}_{\mu\nu} = \tilde{c}'_{\mu\nu} + \tilde{e}'_{\mu\nu}$ (again, $\beta v^{\rm L}_{\mu\nu}$ cancels); the Fourier transforms $\tilde{c}'_{\mu\nu}$ and $\tilde{e}'_{\mu\nu}$ are available as a byproduct of solving the OZ relation. The unusual choice of normalisation is made to facilitate the calculation of the charge-charge and density-density structure factors. With this choice the structure factors obey $S_{\mu\nu}(k) \rightarrow \rho_{\mu}\delta_{\mu\nu}$ as $k \rightarrow \infty$. An alternative (and more popular) normalisation, for which $S_{\mu\nu}(k) \rightarrow \delta_{\mu\nu}$ as $k \rightarrow \infty$, is obtained from the above expression by multiplying by $(\rho_{\mu}\rho_{\nu})^{-1/2}$.

2.3 Multicomponent RPA

The random phase approximation (RPA) is equivalent to the mean spherical approximation (MSA) for soft potentials. The RPA closes the Ornstein-Zernike equations by the choice $c_{\mu\nu}(r) = -\beta v_{\mu\nu}(r)$. This is in fact one of the choices for initialising the HNC solver. Given the HNC machinery, the implementation of the RPA is almost completely trivial and comprises a single round trip through the OZ solver starting from $c'_{\mu\nu}(r) = -\beta v'_{\mu\nu}(r)$.

2.4 Multicomponent EXP

The EXP approximation is a straightforward development of the RPA in which the real space total correlation functions are replaced by

$$h_{\mu\nu}(r) \to \exp[h_{\mu\nu}(r)] - 1.$$
 (22)

This breaks possible symmetries such as $h_{++} = -h_{+-}$ and ensures that $h_{\mu\nu}(r) > -1$ which is not always satisfied by the RPA. In practice EXP can be nearly as good as HNC and extends to state points where HNC doesn't have a solution. Since the EXP approximation is defined as an action on the total correlation functions in real space, a round trip through the OZ relation is required to compute the corresponding direct and indirect correlation functions. To do this we rewrite the OZ relation in Eq. (18) as

$$\tilde{C}' = \tilde{H} \cdot (I + R \cdot \tilde{H})^{-1} + \beta \tilde{U}^{\mathrm{L}} \,. \tag{23}$$

Once this has been implemented, $e'_{\mu\nu} = h_{\mu\nu} - c'_{\mu\nu}$ follows by subtraction.

2.5 Thermodynamics

The above section completely specifies the HNC closure for the integral equation problem for multicomponent system. We provide here the suite of thermodynamic quantities which can be evaluated from the converged solution pair $(c'_{\mu\nu}, e'_{\mu\nu})$ (or indeed for the RPA or EXP solutions). The first is the so-called virial route compressibility factor

$$\frac{\beta p}{\rho} = 1 - \frac{2\pi}{3} \sum_{\mu\nu} \rho x_{\mu} x_{\nu} \int_0^\infty dr \, r^3 \, \frac{\partial (\beta v_{\mu\nu})}{\partial r} g_{\mu\nu}(r) \tag{24}$$

(c. f. Eq. (1.2)in Ref. [3]). In practice we write this as

$$\frac{\beta p}{\rho} = 1 - \frac{2\pi}{3} \int_0^\infty dr \, r^3 \, \frac{\partial (\sum_{\mu\nu} \rho x_\mu x_\nu \, \beta v_{\mu\nu})}{\partial r} + \sum_{\mu\nu} \rho x_\mu x_\nu t_{\mu\nu}^{\rm V} \tag{25}$$

where

$$t_{\mu\nu}^{\rm V} = -\frac{2\pi}{3} \int_0^\infty dr \, r^3 \, \frac{\partial(\beta v'_{\mu\nu} + \beta v_{\mu\nu}^{\rm L})}{\partial r} \left(c'_{\mu\nu} + e'_{\mu\nu}\right) \tag{26}$$

The second term in Eq. (25) is the result for $g_{\mu\nu} = 1$ and is the mean-field contribution; for many applications it can be evaluated explicitly. Under the SP condition the contribution from $v_{\mu\nu}^{\rm L}$ to the mean field term vanishes since charge neutrality implies $\sum_{\mu\nu} \rho x_{\mu} x_{\nu} v_{\mu\nu}^{\rm L} \propto v^{\rm L} (\sum_{\mu} \rho_{\mu} z_{\mu})^2 = 0$. The third term in Eq. (25) is the correlation correction.

Next up is the compressibility itself which we write as

$$\frac{\partial(\beta p)}{\partial \rho} = 1 - \sum_{\mu\nu} \rho x_{\mu} x_{\nu} t^{\rm C}_{\mu\nu}$$
(27)

where

$$t_{\mu\nu}^{\rm C} = 4\pi \int_0^\infty dr \, r^2 \left(c_{\mu\nu}'(r) - \beta v_{\mu\nu}^{\rm L} \right) \tag{28}$$

(c. f. Eq. (18) in Ref. [3]; the compressibility is not to be confused with the above compressibility factor), In terms of this, the isothermal compressibility is $\chi_T = [\rho(\partial p/\partial \rho)]^{-1}$. The contribution from $v_{\mu\nu}^{\rm L}$ can also often be evaluated analytically and vanishes under the SP condition by the same argument as above. Obviously the compressibility can be integrated along an isotherm to obtain an alternative expression for the pressure. This is the so-called compressibility route to the equation of state.

The next quantity of interest is the internal energy U. Per particle, the excess internal energy is

$$\frac{U^{\text{ex}}}{N} = 2\pi \sum_{\mu\nu} \rho x_{\mu} x_{\nu} \int_{0}^{\infty} dr \, r^{2} \, v_{\mu\nu}(r) \, g_{\mu\nu}(r) \tag{29}$$

(c. f. Eq. (2.5.20) in Ref. [4]). Again this can be split into a mean field term and a correlation correction,

$$\frac{\beta U^{\text{ex}}}{N} = 2\pi \int_0^\infty dr \, r^2 \left(\sum_{\mu\nu} \rho x_\mu x_\nu \, \beta v_{\mu\nu} \right) + \sum_{\mu\nu} \rho x_\mu x_\nu t_{\mu\nu}^{\text{E}} \tag{30}$$

where

$$t_{\mu\nu}^{\rm E} = 2\pi \int_0^\infty dr \, r^2 \left(\beta v'_{\mu\nu} + \beta v_{\mu\nu}^{\rm L}\right) \left(c'_{\mu\nu} + e'_{\mu\nu}\right). \tag{31}$$

An integration by parts shows that the mean field term here is identical to that for the compressibility factor,

$$2\pi \int_0^\infty dr \, r^2 \,\beta v_{\mu\nu} = -\frac{2\pi}{3} \int_0^\infty dr \, r^3 \,\frac{\partial(\beta v_{\mu\nu})}{\partial r} \,. \tag{32}$$

In the sequel I shall quote results only for the first of these. The excess internal energy density (per unit volume) is $U^{\text{ex}}/V = \rho \times (U^{\text{ex}}/N)$. The equation of state can be derived from the internal energy and this is the so-called energy route.

Last, and **only valid for the HNC closure**, are thermodynamic integrals for excess chemical potentials. The relevant result is

$$\beta \mu_{\mu}^{\text{ex}} = 4\pi \sum_{\nu} \rho x_{\nu} \int_{0}^{\infty} dr \, r^{2} \left[\frac{1}{2} \, h_{\mu\nu}(r) \, e_{\mu\nu}(r) - c_{\mu\nu}(r) \right]$$
(33)

(c. f. Eq. (20) in Ref. [3]). We write this as $\beta \mu_{\mu}^{\text{ex}} = \sum_{\nu} \rho x_{\nu} t_{\mu\nu}^{\text{M}}$ where

$$t^{\rm M}_{\mu\nu} = 4\pi \int_0^\infty dr \, r^2 \left[\frac{1}{2} \left(c'_{\mu\nu} + e'_{\mu\nu} \right) \left(e'_{\mu\nu} + \beta v^{\rm L}_{\mu\nu} \right) - c'_{\mu\nu} + \beta v^{\rm L}_{\mu\nu} \right]. \tag{34}$$

The contribution from $v_{\mu\nu}^{\rm L}$ (the last term) can usually be evaluated analytically and is the same as that appearing in the compressibility (to within an overall sign). These expressions, valid only for HNC, offer a fourth route to the equation of state (the chemical-potential route).

In HNC both the virial route pressure and the chemical potentials correspond to a certain free energy. Since they are compatible in this way, the excess free energy density follows from

$$\beta F^{\rm ex}/V = \beta \sum_{\mu} \rho x_{\mu} \mu_{\mu}^{\rm ex} - \beta p + \rho \tag{35}$$

where the pressure is calculated from the virial route compressibility factor.

2.6 DPD potential

The HNC code contains routines which specify a multicomponent potential for dissipative particle dynamics (DPD) with Gaussian charges. The potential in this case consists of short range and long range contributions which can be mapped exactly to the Ng split. The short range part is

$$v'_{\mu\nu}(r) = \begin{cases} \frac{1}{2}A_{\mu\nu}k_{\rm B}T(1-r/r_c)^2 & r < r_c\\ 0 & r \ge r_c \end{cases} .$$
(36)

This is a conventional choice, depending on a dimensionless symmetric repulsion amplitude matrix $A_{\mu\nu}$ and cut off beyond a distance r_c .

Unlike the short range part there is no consensus on the best choice for the long range interaction although the differences can always be adsorbed into a redefinition of the short range potential. The first choice of Gaussian charges can be supported for a range of practical reasons [9]. The Gaussian charges have size ~ σ and a density distribution $(2\pi\sigma^2)^{-3/2} \exp(-r^2/2\sigma^2)$. The corresponding interaction satisfies the SP condition and is given by

$$v_{\mu\nu}^{\rm L}(r) = z_{\mu} z_{\nu} v^{\rm L}(r) , \quad v^{\rm L}(r) = \frac{l_{\rm B} k_{\rm B} T}{r} \operatorname{erf}\left(\frac{r}{2\sigma}\right)$$
(37)

where $l_{\rm B}$ is the coupling strength (the Bjerrum length). The precise definition of σ is made to simplify the Fourier transform (see below).

For use with the above expressions, we need the derivative of both parts of the potential, and the Fourier transform of the long range part. These are

$$\frac{\partial(\beta v'_{\mu\nu})}{\partial r} = \begin{cases} -(A_{\mu\nu}/r_c)(1-r/r_c) & r < r_c \\ 0 & r \ge r_c \end{cases}$$
(38)

$$\frac{\partial(\beta v^{\rm L})}{\partial r} = -\frac{l_{\rm B}}{r^2} \operatorname{erf}\left(\frac{r}{2\sigma}\right) + \frac{l_{\rm B}}{r\sigma\sqrt{\pi}} e^{-r^2/4\sigma^2}, \qquad (39)$$

and

$$\beta \tilde{v}^{\rm L}(k) = \frac{4\pi l_{\rm B}}{k^2} e^{-k^2 \sigma^2} \,. \tag{40}$$

The mean field contributions to the virial route pressure and energy are given by (see also Eq. (32))

$$2\pi \int_0^\infty dr \, r^2 \left(\sum_{\mu\nu} \rho x_\mu x_\nu \, \beta v_{\mu\nu} \right) = \frac{\pi r_c^3}{30} \sum_{\mu\nu} \rho x_\mu x_\nu A_{\mu\nu} \,. \tag{41}$$

Because of the SP condition, the contribution from v^{L} vanishes from this, and also vanishes from the mean field contributions to the compressibility and chemical potentials. This DPD model depends on the dimensionless repulsion amplitude matrix $A_{\mu\nu}$, the ratios $l_{\rm B}/\sigma$ and σ/r_c , and the dimensionless density ρr_c^3 . In these terms $r_c = 1$ is often used as the fundamental length scale. The ratio $l_{\rm B}/\sigma$ plays the role of an inverse effective temperature for the Coloumbic part of the potential.

The above is the Gaussian charge case and is the default. If Bessel charges are selected the charge distribution becomes $K_1(r/\sigma)/2\pi^2\sigma^2 r$ and the expressions change to

$$\beta v^{\rm L}(r) = \frac{l_{\rm B}}{r} (1 - e^{-r/\sigma}),$$
(42)

$$\frac{\partial(\beta v^{\rm L})}{\partial r} = -\frac{l_{\rm B}}{r^2} (1 - e^{-r/\sigma}) + \frac{l_{\rm B}}{r\sigma} e^{-r/\sigma}, \qquad (43)$$

$$\beta \tilde{v}^{\rm L}(k) = \frac{4\pi l_{\rm B}}{k^2 (1+k^2 \sigma^2)} \,. \tag{44}$$

Note that σ here is chosen to match the second moment of the charge distribution for the Gaussian case.

Another alternative is linear charge smearing proposed by Groot [5]. In this case the charge distribution is $(3/\pi R^3)(1 - r/R)$ for r < R, vanishing for r > R. This gives rise to an interaction potential in reciprocal space

$$\beta \tilde{v}^{\rm L}(k) = \frac{4\pi l_{\rm B}}{k^2} \left(\frac{24 - 24\cos kR - 12kR\sin kR}{k^4R^4}\right)^2.$$
 (45)

A closed form expression in real space is not available, hence is not implemented in the code. This means that the thermodynamics is *not available* in this case, though the HNC solution goes through since this only requires the reciprocal space potential. The term in large brackets is the charge density in reciprocal space. Matching the second moment of the charge distribution shows that $\sigma = R\sqrt{2/15}$. This is implemented in the code (*i. e.* σ is calculated from *R*) if this charge type is selected.

A fourth alternative is an exponential smearing proposed by González-Melchor *et al.* [6]. In this case the charge density is $(1/\pi\lambda^3)e^{-2r/\lambda}$. The reciprocal space interaction is

$$\beta \tilde{v}^{\rm L}(k) = \frac{4\pi l_{\rm B}}{k^2 (1+k^2 \lambda^2/4)^4} \,. \tag{46}$$

The matching condition here is conveniently $\lambda = \sigma$, hence the code uses σ rather than a separately defined λ . Although a closed form expression for the real space potential is available, it is not implemented in the code, and as in the preceding case, the thermodynamics is *not available*.

2.7 Softened URPM potential

Another potential provided by the code at present is for the URPM in which the unlike pair potential is artificially softened. The standard URPM (an equimolar mixture of Gaussian charges) is given by the DPD potential above with $z_{\mu} = \pm 1$ and $A_{\mu\nu} = 0$. There are two ways the softened version can be implemented. The first way is to work purely in reciprocal space. It is important to note that this takes the model off the SP condition expressed in Eq. (15). In this approach the short range part $v'_{\mu\nu} = 0$, and the long range part is

$$v_{11}^{\rm L} = v_{22}^{\rm L} = \frac{l_{\rm B}k_{\rm B}T}{r} \operatorname{erf}\left(\frac{r}{2\sigma}\right) \quad v_{12}^{\rm L} = -\frac{l_{\rm B}k_{\rm B}T}{r} \operatorname{erf}\left(\frac{r}{2\sigma'}\right)$$
(47)

where typically $\sigma' > \sigma$ (in the case $\sigma' = \sigma$ we have the original URPM which is also contained in the DPD potential described above). The potential in reciprocal space and the derivatives follow *mutatis mutandis* from the DPD case. In the alternative approach we retain the SP condition so that the long range part is given by Eq. (37) and the short range part is

$$v_{12}' \equiv -\Delta v_{12} = -\frac{l_{\rm B}k_{\rm B}T}{r} \operatorname{erf}\left(\frac{r}{2\sigma'}\right) + \frac{l_{\rm B}k_{\rm B}T}{r} \operatorname{erf}\left(\frac{r}{2\sigma}\right)$$
(48)

(obviously, $v'_{11} = v'_{22} = 0$). We define Δv_{12} as the potential that should be *added* to the softened URPM, to recover the standard URPM. This is so that we can use the softened version as a reference fluid.

For both routes the mean field contributions to the virial route pressure and energy are non-zero only for the unlike pairs. We can evaluate them with v'_{12} given by Eq. (48)

$$-\frac{2\pi}{3}\int_0^\infty dr \, r^3 \, \frac{\partial(\beta v_{12}')}{\partial r} = 2\pi \int_0^\infty dr \, r^2 \, \beta v_{12}' = 2\pi l_{\rm B}(\sigma'^2 - \sigma^2) \,. \tag{49}$$

If we take the first, purely reciprocal space route, the failure to satisfy the SP condition means the compressibility and chemical potentials need to take account of $v_{\mu\nu}^{\rm L}$. This leads to the long range contributions

$$-t_{12}^{\rm C,L} = t_{12}^{\rm M,L} = 4\pi \int_0^\infty dr \, r^2 \,\beta v_{12}' = 4\pi l_{\rm B} (\sigma'^2 - \sigma^2) \,. \tag{50}$$

These should not be included if we follow the second route.

Finally if we use the softened URPM as a reference fluid in the Wertheim approach we need to evaluate the integral

$$\Delta_{12} = 4\pi \int_0^\infty dr \, r^2 \, g_{12}(r) \left[\exp(-\beta \Delta v_{12}) - 1 \right] \tag{51}$$

where the pair distribution function is that of the reference fluid. A related integral is in the first order perturbation theory $F = F_0 + \langle \Delta U \rangle_0$ where

$$\frac{\beta \langle \Delta U \rangle_0}{V} = \frac{\pi \rho^2}{2} \int_0^\infty dr \, r^2 \, g_{12}(r) \, \beta \Delta v_{12} \,. \tag{52}$$

3 Implementation notes

Most of the code is self-expanatory, given the above mathematical background. Correlation functions in the real space domain are discretised in an array of size $i = 1 \dots n - 1$ with a spacing δ_r so that $r_i = \delta_r \times i$. Usually one choses δ_r to be a small fraction of the relevant length scale (e. g. $\delta_r = 0.01r_c$) and $n\delta_r$ to be some large multiple of the same (e. g. $n\delta_r \approx 40r_c$). The actual value of n can be chosen to optimise the fast Fourier transform algorithm, for instance n = 4096. The concomitant functions in the reciprocal space domain are discretised in an array of size $j = 1 \dots n - 1$ with a spacing $\delta_k \equiv \pi/(n\delta_r)$ so that $k_j = \delta_k \times j$. The array size n - 1 and the value δ_k are fixed by the demands of the fast Fourier transform algorithm.

The implementation of the Fourier transforms is as follows. A discrete version of Eq. (2) is

$$\tilde{h}_j = \frac{2\pi\delta_r}{k_j} \times 2\sum_{i=1}^{n-1} r_i h_i \sin(\pi i j/n)$$
(53)

where j = 1...n - 1. The quantity $2 \sum_{i=1}^{n-1} r_i h_i \sin(\pi i j/n)$ is computed by calling the FFTW routine RODFTO0 on $r_i h_i$. From the FFTW documenation, this specific routine works best when the array length is of the form $2^a 3^b 5^c 7^d 11^e 13^f - 1$ where e + f is either 0 or 1 and the other exponents are arbitrary (this means *n* should be of the form of the first term since the array length is n - 1). For the back-transform the corresponding discrete version of Eq. (4) is

$$h_{i} = \frac{\delta_{k}}{(2\pi)^{2}r_{i}} \times 2\sum_{j=1}^{n-1} k_{j}\tilde{h}_{j}\sin(\pi i j/n)$$
(54)

The quantity 2 $\sum_{j=1}^{n-1} k_j h_j \sin(\pi i j/n)$ is computed by calling RODFT00 on $k_j h_j$.

The code is limited to a maximum of three components and an encoding maps species pairs to an integer index according to Table 1. The Ng acceleration scheme is implemented by keeping track of a number of previous iterations (typically 6), recycling the storage. Thus the main functions $c'_{\mu\nu}$ and $e'_{\mu\nu}$ are 3-dimensional arrays: the first dimension is the spatial discretisation, the second is the species pair index, and the third is the Ng trajectory index. The thermodynamic quantities in section 2.5 are all evaluated by

| species pair: | (1,1) | (1,2) | (2,2) | (1,3) | (2,3) | (3,3) |
|-------------------|-------|-------|-------|-------|-------|-------|
| FORTRAN 90 index: | 1 | 2 | 3 | 4 | 5 | 6 |
| python index: | 0 | 1 | 2 | 3 | 4 | 5 |

Table 1: Encoding species pairs into a unique index.

standard trapezium rules, applied to the integrals given therein. If scripting with python note that the python array index is one less than the FORTRAN array index (c. f. Table 1), and this conversion is seamlessly and invisibly implemented in f2py.

4 Usage notes

The code is presented as a suite of functions in a FORTRAN 90 module. Thus it typically needs a driver code, which can be written in FORTRAN 90 or in python with the use of f2py (see examples below). Thermodynamic integration schemes, for example the compressibility route to the equation of state, are not implemented here. Rather it seems better to put these into the driver routines, as the philosophy has been to make the solution of the basic integral equation problem as fast and robust as possible.

4.1 Routines

- initialise Allocate all arrays given the number of components ncomp, the number of real space points ng, and the length of the Ng trajectory nps. Initialise the FFTW plan for fast Fourier transforms. This initialise routine is typically called once, at the start, after the values of ncomp, ng, nps, and deltar have been settled.
- dpd_potential(charge_type) Sets up the DPD potential described in section 2.6. This routine can be called multiple times. The parameter indicates Gaussian charges (charge_type = 1), Bessel charges (charge_type = 2), linear charges (charge_type = 3), or exponential charges (charge_type = 4). The last two cases are incomplete in the sense that the thermodynamics is not calculated correctly.
- soft_urpm_potential(use_ushort) Sets up the softened URPM potential described in section 2.7. This routine can be called multiple times. It checks that ncomp = 2 and forces $z_1 = 1$ and $z_2 = -1$. The parameter indicates whether the potential should be a pure long range

reciprocal space part which then no longer sits at the SP in Eq. (15) (use_ushort = 0), or a long range reciprocal space part which satisfies Eq. (15) plus a short range real space correction (use_ushort = 1).

- hnc_solve Calculate the HNC solution. Specifically, initialise $c'_{\mu\nu}$ if the flag cold_start is set, take enough Picard steps to pump-prime the Ng acceleration method, then attempt to converge to a solution. This is the basic HNC solver routine and contains appropriate calls to oz_solve, picard_method, ng_method and conv_test below. If successful (and the flag auto_fns is set) then the three make_* functions are also called, resulting in a complete solution to the problem. The function hnc_solve should be called after initialise and dpd_potential, and may be called multiple times with different densities for a fixed potential, or with a different potential if dpd_potential is called in between. In these subsequent calls, the existing $c'_{\mu\nu}$ is used as a starting point unless the flag cold_start is reset.
- rpa_solve Calculate the RPA solution. This involves only a single round trip through oz_solve from a specified start and does not require initialisation or a convergence criterion. Provided the flag auto_fns is set, the three make_* functions are also called. Like the HNC routine rpa_solve should be called after initialise and dpd_potential, and may be called multiple times with different densities for a fixed potential, or with a different potential if dpd_potential is called in between.
- exp_solve Calculate the EXP solution. This involves first solving the RPA then implementing Eqs. (22) and (23) (the latter involves a call to oz_solve2). Provided the flag auto_fns is set, the three make_* functions are also called. Like the HNC routine exp_solve should be called after initialise and dpd_potential, and may be called multiple times with different densities for a fixed potential, or with a different potential if dpd_potential is called in between.
- oz_solve Solve the OZ relation in the form of Eq. (19) to find $e'_{\mu\nu}$ from $c'_{\mu\nu}$ (as a byproduct, this generates $\tilde{e}'_{\mu\nu}$ and $\tilde{c}'_{\mu\nu}$).
- oz_solve2 Solve the OZ relation in the form of Eq. (23) to find $e'_{\mu\nu}$ and $c'_{\mu\nu}$ from $h_{\mu\nu}$ (and as a byproduct generate $\tilde{e}'_{\mu\nu}$ and $\tilde{c}'_{\mu\nu}$).
- picard_method Solve the HNC closure to find $c'_{\mu\nu}$ from $e'_{\mu\nu}$, and take a Picard step in the sense of mixing a fraction alpha of the new $c'_{\mu\nu}$ with the old $c'_{\mu\nu}$.

- ng_method Solve the HNC closure to find a new $c'_{\mu\nu}$ given $e'_{\mu\nu}$, but using the Ng acceleration scheme.
- conv_test Check HNC convergence by calculating the difference (saved in error) between the current and immediately preceeding $c'_{\mu\nu}$.
- make_pair_functions from Eq. (20). The choice to present $h_{\mu\nu}$ rather $g_{\mu\nu}$ is made because there may be interest in the asymptotic behaviour of $h_{\mu\nu} \to 0$ as $r \to \infty$, and it is assumed the user can add '1' to get the pair distribution functions.
- make_structure_factors from Eq. (21).
- make_thermodynamics everything in section 2.5, and includes the Wertheim integral in Eq. (51) if a softened potential was used.
- write_params Write out basic information.
- write_thermodynamics Write out all thermodynamic quantities, assuming make_thermodynamics has been called either explicitly or implicitly.

Note that the three **make_*** routines are independent and can be called in any order.

4.2 User parameters

- ncomp The number of component species, either 1 (default), 2, or 3.
- ng The real space grid size, n, usually a power of 2 (default 4096).
- nps The length of the Ng trajectory (usually safe to leave at the default 6).
- npic The number of Picard steps to pump-prime the Ng acceleration scheme (usually safe to leave at the default 6, but should be $\geq nps$).
- maxsteps maximum number of steps to take before giving up on convergence (usually safe to leave at default 100).
- verbose Flag (0 or 1) to print diagnostics (default 0).

- cold_start Flag (0 or 1) to indicate that that the solver should execute a cold start by initialising $c'_{\mu\nu}$; this flag is by default only set for the first call to hnc_solve since it is often the case that a later call can re-use the current solution as the initial guess. The flag can be re-set by the user for subsequent calls.
- start_type In a cold start initialise $c'_{\mu\nu} = 0$ (start type 1), $c'_{\mu\nu} = -\beta v'_{\mu\nu}$ (start type 2), or $c'_{\mu\nu} = \exp(-\beta v'_{\mu\nu}) 1$ (start type 3, default). Usually safe to leave at default.
- auto_fns Flag (0 or 1) if set (default) the integral equation solver calls all the make_* routines on exit. Since these routines are relatively inexpensive compared to the calculating the solution, one would usually leave this flag set.
- deltar The real space grid spacing δ_r (default 0.01).
- alpha Fraction of new solution in Picard method (usually safe to leave at default 0.2).
- tol Error tolerance for claiming convergence (usually safe to leave at default 10⁻¹²).
- rc DPD repulsion range r_c (default 1.0).
- lb Coulomb coupling strength $l_{\rm B}$ (default 0.0)
- sigma charge size σ (default 1.0).
- sigmap charge size σ' (default 1.0), used for the softened URPM potential.
- rgroot linear smearing range R (default 1.0). Note that the code sets sigma equal to $R\sqrt{2/15}$ if this charge type is selected.
- rho(:) An array of size ncomp where rho(mu) is the density ρ_{μ} . All entries default to zero after a call to initialise.
- z(:) An array of size ncomp where z(mu) is z_μ. All entries default to zero after a call to initialise.
- arep(:, :) An array of size ncomp×ncomp where arep(mu, nu) is A_{μν}. Note that only elements above the diagonal are used, *i. e.* arep(1,2), arep(1,3), and arep(2,3). Elements below the diagonal are ignored. All entries default to zero after a call to initialise.

4.3 Outputs

- deltak The reciprocal space grid spacing $\delta_k = \pi/(n\delta_k)$, fixed by the needs of the fast Fourier transform algorithm. Available after a call to initialise.
- hr(:, :, :) An array containing the total correlation functions $h_{\mu\nu}(r)$ as in Eq. (20). Specifically hr(i, mu, nu) contains $h_{\mu\nu}(r_i)$ where $r_i = i \times \delta_r$ for i = 1...n 1. The values at r = 0 can be obtained by linear extrapolation [2]. These arrays are available after a call to make_pair_functions (which is done automatically by the solver routines unless auto_fns is turned off).
- sk(:, :, :) An array containing structure factors $S_{\mu\nu}(k)$ as in Eq. (21). Specifically sk(j, mu, nu) contains $S_{\mu\nu}(k_j)$ where $k_j = j \times \delta_k$ for $j = 1 \dots n 1$. These arrays are available after a call to make_structure_functions (which is done automatically by the solver routines unless auto_fns is turned off).
- r(:) The array r(i) contains $r_i = i \times \delta_r$ for $i = 1 \dots n-1$. Available after a call to initialise.
- k(:) The array k(j) contains $k_j = j \times \delta_k$ for $j = 1 \dots n-1$. Available after a call to initialise.
- error The final error estimate for the HNC solution, should be less than tol if converged.
- potential_type The last used potential type. This is zero if no potential has been initialised, is equal to charge_type in the case where dpd_potential was called, and is equal to 10 + use_short when soft_urpm_potential is called.

The following quantities are available after a call to make_thermodynamics (which is done automatically by the solver routines unless auto_fns is turned off). They are also reported by write_thermodynamics.

- press The virial route pressure βp .
- cf_mf The mean-field contribution to the virial route compressibility factor $\beta p/\rho$.
- cf_xc The correlation contribution to the virial route compressibility factor $\beta p/\rho$.

- comp The compressibility $\partial(\beta p)/\partial\rho$ (not to be confused with the compressibility factor $\beta p/\rho$).
- comp_xc The correlation contribution to the compressibility.
- uv Internal energy density $\beta U/V$ (excludes kinetic contribution).
- un Internal energy per particle $\beta U/N$ (excludes kinetic contribution).
- un_mf The mean field contribution to un.
- un_corrn The correlation contribution to un.
- muex(:) Chemical potentials, muex(mu) contains $\beta \mu_{\mu}^{\text{ex}}$ (HNC only).
- fvex Excess free energy density $\beta F^{\text{ex}}/V$ (HNC only).
- fnex Excess free energy per particle $\beta F^{\text{ex}}/N$ (HNC only).
- d12 The value of the Wertheim integral in Eq. (51) (only computed if relevant).
- duv The value of the first order perturbation integral in Eq. (52) (only computed if relevant).

5 Examples

5.1 Virial route pressure

As a basic example the following minimalist python code solves the HNC closure problem for standard one-component DPD at $\rho = 3$ and A = 25, and prints the virial route pressure,

```
from oz import wizard as w
w.initialise()
w.arep[0,0] = A = 25.0
w.dpd_potential()
w.rho[0] = rho = 3.0
w.hnc_solve()
print 'rho =', rho, ' A =', A
print 'pressure =', w.press
print 'energy density =', w.uv
```

with the result



Figure 1: HNC pair distribution function and structure factor for standard DPD at $\rho = 3$ and A = 25.

```
rho = 3.0 A = 25.0
pressure = 23.5641475668
energy density = 13.7619524487
```

The first line imports the wizard of oz and renames it w. The oz package and the wizard module are automatically generated by f2py. The actual results from accurate Monte-Carlo simulations are $p = 23.71 \pm 0.01$ and $e = 13.83 \pm 0.01$, so the HNC virial route result is in error by ~ 0.5%.

A virtue of python is the large package library, for instance for graphical output. The following code uses the matplotlib package to plot the pair distribution function and structure factor (with a standard normalisation),

```
import matplotlib.pyplot as plt
from oz import wizard as w
w.initialise()
w.arep[0,0] = A = 25.0
w.dpd_potential()
w.rho[0] = rho = 3.0
w.hnc_solve()
plt.figure(1) # This will be g(r)
imax = int(3.0 / w.deltar)
plt.plot(w.r[0:imax], 1.0 + w.hr[0:imax,0,0])
plt.xlabel('$r$')
plt.ylabel('$r$')
plt.figure(2) # This will be S(k)
jmax = int(25.0 / w.deltak)
plt.plot(w.k[0:jmax], w.sk[0:jmax,0,0]/rho)
```

```
plt.xlabel('$k$')
plt.ylabel('$S(k)$')
plt.show()
```

The result is shown in Fig. 1 (imagine trying to do this in pure FORTRAN!).

5.2 Compressibility route pressure

The following **python** routine integrates the compressibility along an isotherm to calculate the compressibility route pressure,

```
def cr_press(drho):
    p_xc = prev = 0.0
    n = int(w.rho[0]/drho + 0.5)
    w.cold_start = 1
    for i in range(n):
        w.rho[0] = drho * (i + 1.0)
        w.hnc_solve()
        p_xc = p_xc + 0.5 * drho * (prev + w.comp_xc)
        prev = w.comp_xc
    return w.rho[0] + p_xc
```

Points to note are that a trapezium rule is used for the numerical integration, and the routine actually integrates the excess compressibility since the ideal contribution to the pressure is trivially ρ . When the **cr_press** routine finishes, the system is in the same state as it started, with the thermodynamics completely solved. So for example

```
w.initialise()
w.arep[0,0] = 25.0
w.dpd_potential()
w.rho[0] = 3.0
print 'CR pressure =', cr_press(0.05)
print 'VR pressure =', w.press
results in
CR pressure = 22.6662332439
VR pressure = 23.5641475668
```

Pressures calculated by the two routes differ by about 4% which appears to be typical for HNC for soft potentials. Also, further investigation reveals the dependence on $\delta\rho$ is linear and extrapolates to p = 22.31 at $\delta\rho \to 0$, for $\rho = 3$ and A = 25. So the error from discretising the isotherm is here < 2%.

5.3 Free energy

One can continue in the same vein, to calculate the pressure *via* the energy route, but this really involves the calculation of the free energy. This can be done by coupling constant integration. The basic result can be derived by differentiating the fundamental expression $e^{-\beta F} = \int d\Omega e^{-\beta V}$ with respect to a parameter in the potential V. For instance for standard single-component DPD, $\partial F/\partial A = \langle V \rangle / A$ where $\langle V \rangle \equiv U$ is the internal energy. This integrates to

$$F = \int_0^A \frac{dA'}{A'} \langle V \rangle_{A'} \tag{55}$$

which should be evaluated along an isochore (constant density line). The following **python** routine uses this to compute the excess free energy per particle, f_N^{ex} ,

```
def fnex1(dA):
    fnex_xc = prev = 0.0
    n = int(w.arep[0,0]/dA + 0.5)
    w.cold_start = 1
    for i in range(n):
        w.arep[0,0] = dA * (i + 1.0)
        w.dpd_potential()
        w.hnc_solve()
        curr = w.un_xc / w.arep[0,0]
        fnex_xc = fnex_xc + 0.5*dA*(prev + curr)
        prev = curr
    return w.un_mf + fnex_xc
```

Points to note are again that this implements a trapezium rule, and that the actual integration is carried out for the correlation contribution for which U/A vanishes as $A \to 0$. The mean field contribution to the internal energy is strictly proportional to A, so it passes unscathed through Eq. (55) to contribute to the free energy.

For the HNC specifically, we could also calculate f_N^{ex} by integrating μ^{ex} along an isotherm, giving a second routine

```
def fnex2(drho):
    fvec = prev = 0.0
    n = int(w.rho[0]/drho + 0.5)
    w.cold_start = 1
    for i in range(n):
        w.rho[0] = drho * (i + 1.0)
```

```
w.hnc_solve()
fvex = fvex + 0.5*drho*(prev + w.muex[0])
prev = w.muex[0]
return fvex / w.rho[0]
```

Note that integrating μ^{ex} with respect to ρ generates the excess free energy density, so the routine divides this ρ to get f_N^{ex} . Both routines leave the system in the same state as it started. As an example, to test these,

```
w.initialise()
w.rho[0] = 3.0
w.arep[0,0] = 25.0
w.dpd_potential()
print 'energy fnex =', fnex1(0.1)
print 'mu fnex = ', fnex2(0.05)
print 'HNC fnex = ', w.fnex
```

(the last of these uses the built-in free energy evaluation for HNC), giving

```
energy fnex = 5.31588405588
mu fnex = 5.31606130848
HNC fnex = 5.31593361272
```

We see that all three routes agree to the fourth decimal place, which is a good test of convergence.

Sections 5.1–5.3 have been coded up as examples.py.

5.4 Further examples

- gw_p_compare.py calculate the virial route pressure as a function of density and present the results as $(p \rho)/A\rho^2$, which can be compared directly with Fig. 4 of Ref. [7]. The agreement is very good.
- wsg_fig5_compare.py calculate the free energy difference ΔF between a system of N 1 0-particles and one 1-particle, and a pure system of N 0-particles, as a function of Δa, where A₀₀ = A₁₁ = 25, A₀₁ = 25 + Δa, ρ₀ = 3 and ρ₁ = 0. This free energy difference was introduced in Ref. [8] and is representative of an effective χ value. Here, the free energy change is exactly ΔF = μ₁^{ex} μ₀^{ex}. The calculation is performed as a two component problem with the mole fraction of the second species set to zero. The results can be compared directly with Fig. 5 of Ref. [8]. The agreement is to within 4%, up to Δa = 25.

- x_dmu_compare.py an unpublished extension to the above argument, the quantity ΔF = μ₁^{ex} μ₀^{ex} is generated as a function of the mole fraction x in a mixture where ρ₀ = (1 x)ρ and ρ₁ = xρ, for A₀₀ = A₁₁ = 25, A₀₁ = 30 and ρ = 3 (one cannot have A₀₁ too large in this calculation otherwise an underlying demixing transition causes HNC to fail). A plot of ΔF against x reveals nearly linear behaviour, which is confirmed in Monte-Carlo simulations (unreported). This linear dependence can be represented by ΔF = χ(1 2x) where χ is the Flory χ-parameter. This is the basic reason why DPD is so good at representing fluid mixtures which fit Flory-Huggins (regular solution) theory.
- urpm_oneoff.py and urpm_scan.py are a pair of driver routines for solving the ultrasoft restricted primitive model (URPM) [9], including the possibility of a neutral solvent species. The first routine can be used for one-off calculations of structure and thermodynamics at a chosen state point. The second routine is intended to scan a range of densities to zero in on the Kirkwood transition between pure exponential and damped oscillatory behaviour in the tails of the total correlation functions. Both routines are fully provided with command line options and sensible defaults, via the argparse module. To see the available options use --help. The option --ncomp selects between the pure URPM case (--ncomp=2, default) and the solvated URPM case (--ncomp=3).
- urpm_press.py and urpm_targp.py are auxiliary scripts targetted at the high density URPM phase boundary where HNC still has a solution even at $l_B \gtrsim 100$.
- surpm_oneoff.py and surpm_gr.py report various aspects of solutions for the softened URPM model.
- wertheim_thermo.py, wertheim_solver.py are python scripts, and wertheim_coex.sh is a shell script, to solve the URPM coexistence problem using HNC for the high density phase boundary and Wertheim theory with a softened URPM reference fluid (solved by HNC) for the low density phase boundary. For more details and sample results see comments in the scripts.
- driver.py and driver.f90 are older test routines, which are retained to check agreement between python and pure FORTRAN 90 code.

References

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