



# VIOLATION OF UNIVERSALITY IN ANOMALOUS FOURIER'S LAW ?

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in collaboration with **Pedro L. Garrido** 

Workshop on Nonequilibrium Statistical Physics ICTS, Bangalore, October 29 (2015)

#### FOURIER'S LAW: A CHALLENGE TO THEORISTS

Describes heat transport in a temperature gradient



$$\vec{J} = -\kappa(\rho, T) \vec{\nabla} T(\vec{r})$$

F. Bonetto, J.L. Lebowitz & L. Rey-Bellet (2000) S. Lepri, R. Livi, A. Politi, Phys. Rep. (2003) A. Dhar, Adv. in Phys. (2008) S. Liu, X. Xu, R. Xie, G. Zhang, and B. Li, Euro. Phys. J. B (2012)

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#### No first principles derivation of Fourier's law !!!!! (1822-2015 ...)

In low dimensions, anomalous heat transport: κ(ρ,T) depends on L!!! In I d momentum-conserving systems, κ(ρ,T)~L<sup>α</sup>

#### Many open questions:

Does Fourier's law just break down in 1d or rather there exists an anomalous FL?
Does Fourier's law remains valid for strong temperature gradients?
Is the anomaly in 1d Fourier's law universal?

#### FOURIER'S LAW: STATE OF THE ART

O. Narayan & S. Ramaswamy, PRL (2002) H. van Beijeren, PRL (2012) C.B. Mendl & H. Spohn, PRL (2013)

- Recent theoretical breakthrough: nonlinear fluctuating hydrodynamics predicts universal behavior of 1d heat conductivity: Kardar-Parisi-Zhang (KPZ) universality class  $\kappa_L(\rho, T) \sim L^{1/3}$
- Other universality class with α=1/2 predicted under special conditions (e.g. zero pressure)

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- Numerically, a large number of results seem to support asymptotically the overall picture. All based on linear response, depend on  $N \rightarrow \infty$  limit

**Models**: Fermi-Pasta-Ulam, hard particles, Lennard-Jones, double-well, Toda,  $\phi^4$ , rotors, harmonic, disorder, quantum, ......

Authors: Aoki, Basile, Benenti, Bernardin, Casati, Cipriani, Chen, Das, Delfini, Denisov, Deutsch, Dhar, Eckmann, Garrido, Gendelman, Giardina, Grassberger, Gray, Hatano, Hu, Kipnis, Kusnezov, Lebowitz, Lee-Dadswell, Lepri, Li, Liu, Livi, Lukkarinen, Mai, Marchioro, Mendl, Mohanty, Nadler, Narayan, Nickel, Olla, Politi, Presutti, Prosen, Roy, Ruffo, Saito, Savin, Spohn, Stolz, Tsironis, Van Beijeren, Vasali, Wang, Xie, Xu, Yang, Zhang, Zolotaryuk, ......

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- Numerically, a large number of results seem to support asymptotically the overall picture. All based on linear response, depend on  $N \rightarrow \infty$  limit

$$\kappa(N) = \frac{JN}{\Delta T}$$

$$\kappa_{GK}(N) = \frac{1}{k_B T^2 N} \int_0^{\tau^*} \langle J(0)J(t) \rangle$$
Small gradient limit
Green-Kubo formula

**Models**: Fermi-Pasta-Ulam, hard particles, Lennard-Jones, double-well, Toda,  $\phi^4$ , rotors, harmonic, disorder, quantum, ......

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#### No conclusive results though ...

The two following statements are equivalent



• The two following statements are equivalent  $J=-\kappa_L(
ho,T)rac{dT(x)}{dx}$ Fourier's law

$$P = \rho(x)T(x)$$

Local equilibrium

$$\kappa_L(\rho, T) = L^\alpha \sqrt{T/m} k(\rho)$$

Anomalous conductivity

Write Fourier's law in terms of 
$$\rho(x)$$

$$\frac{J\sqrt{m}}{P^{3/2}}L^{-\alpha} = G'(\rho)\frac{d\rho}{dx} = \frac{dG(\rho)}{dx}$$
$$G'(\rho) \equiv k(\rho)\rho^{-5/2}$$

$$\rho(x) = F\left(\frac{\psi x}{L^{\alpha}} + \zeta\right) \quad ; \quad \frac{T(x)}{P} = \frac{1}{F\left(\frac{\psi x}{L^{\alpha}} + \zeta\right)}$$

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• There exists an universal master curve F(u) ( $\forall \eta$ ,  $T_0$ ,  $T_L$ ,  $\mu$ , L) from which any steady state profile follows after a linear spatial scaling  $x=L^{\alpha}(u-\zeta)/\psi$ 

• Alternatively, any measured steady profile can be collapsed onto the universal master curve by scaling space by L<sup>- $\alpha$ </sup> $\psi$  and shifting the resulting profile by  $\zeta$ 

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#### OBJECTIVES

• Test scaling picture and use it to **measure the anomaly exponent** 

High precission: Scaling expected to be very sensitive to the anomaly exponent

Scaling takes full advantage of the nonlinear character of the problem

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#### MODEL: DIATOMIC HARD-POINT GAS

• Model: diatomic hard-point gas characterized by mass ratio  $\mu$ =M/m > 1



Advantages:

N particles System of length L ( $\eta$ =N/L) Stochastic thermal walls Bath temperatures T<sub>0</sub> and T<sub>L</sub> Mass ratio  $\mu$ =M/m>I Momentum and energy conservation

Simple dynamical rules (ballistic motion in between elastic collisions)
 Efficient computer algorithm: event driven simulation + stochastic heat baths
 Density-temperature separability and simple equation of state



#### 640 simulations

- 4 different  $\Delta T$  with  $T_0 \in [1, 20]$
- 8 different mass rations µ∈[1.3,100]
- Measurements every 10t<sub>0</sub> for (10<sup>8</sup>-10<sup>9</sup>)t<sub>0</sub>

• Time unit  $t_0 = [M/(2T_L \eta^2)]^{1/2}$ 

• Observables: T(x),  $\rho(x)$ , P(x), J(x), P<sub>wall</sub>, J<sub>wall</sub>, ...



- Nonlinear temperature and density profiles
- Strong finite-size effects!!





- Nonlinear temperature and density profiles
- Strong finite-size effects!!
- However, macroscopic local equilibrium is very robust



- Thermal walls disrupt the surrounding fluid: boundary layers
- Bulk behavior: For scaling analysis, remove boundary layers

EXAMPLE: COLLAPSE IN HARD DISKS  $\rho(x) = F\left(\frac{\psi x}{L^{\alpha}} + \zeta\right)$ 



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# Case 1

Constant mean Packing Fraction ; Variable Gradient

# $N_{Bulk} = 8878$ $\overline{\eta} = 0.5$ $\nabla T = [1, 2, ..., 18, 19]$

## SCALING AND COLLAPSE OF PROFILES $\rho(x) = F\left(\frac{\psi x}{L^{\alpha}} + \zeta\right)$

• For fixed  $\alpha$ , we plot the k<sup>th</sup> bulk density profile vs L<sup>- $\alpha$ </sup> J<sub>k</sub>m<sup>1/2</sup>x/P<sub>k</sub><sup>3/2</sup>, with J<sub>k</sub> and P<sub>k</sub> measured in each case, and shift the profile by  $\zeta_k$  along the x-axis for optimal overlap

$$\psi = \frac{J\sqrt{m}}{P^{3/2}}$$

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- Vector of optimal shifts  $\{\zeta_k\}_0$  obtained by minimizing an standard collapse metric  $D(\{\zeta_k\}; \alpha, \mu)$  that measures distance between pairs of curves
- The same shifts {ζ<sub>k</sub>}<sub>0</sub> obtained from bulk density profiles are used to collapse bulk temperature profiles

#### SENSITIVITY OF COLLAPSE TO ANOMALY EXPONENT

• The resulting collapse is very sensitive to the value of the anomaly exponent. Offers a high-precission measurement of  $\alpha$ 



#### ANOMALY EXPONENT IS NON-UNIVERSAL

• To compute the true anomaly exponent, we minimize the distance  $D(\alpha,\mu)=D({\zeta_k}_0;\alpha,\mu)$  vs  $\alpha$  for each  $\mu$ : deep minimum



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#### MASTER CURVES FOR DIFFERENT MASS RATIOS

• Each curve for fixed  $\mu$  contains 1280 data points measured in 80 simulations for 5 different N $\in$ [10<sup>2</sup>,10<sup>4</sup>], 4 gradients T<sub>0</sub> $\in$ [2,20], and 4 densities  $\eta \in$ [0.5,3]



μ	α
1.3	0.108 (9)
1.618	0.242(23)
2.2	0.308 (5)
3	0.297(6)
5	0.266 (11)
10	0.260(14)
30	0.258(18)
100	0.265(22)

#### DENSITY DEPENDENCE OF HEAT CONDUCTIVITY

• It can be shown rigorously that  $\kappa_L(\rho,T)=T^{1/2} f(N,\mu)$ , with N and  $\mu$  adimensional **parameters**. But we just showed that  $\kappa_L(\rho,T)=L^{\alpha}T^{1/2}k(\rho)$ , so **necessarily**  $k(\rho)=a\rho^{\alpha}$  with "a" some constant. Let's check it ...

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SOLUTION OF MACROSCOPIC TRANSPORT PROBLEM

• Using  $k(\rho) = a \rho^{\alpha}$  the macroscopic transport problem can be solved

$$G'(\rho) = k(\rho)\rho^{-5/2} \Rightarrow G(\rho) = \nu^*(1-\rho^{\alpha-3/2}) \quad \text{with} \quad \nu^* \equiv a/(\frac{3}{2}-\alpha)$$
  
constant chosen such that  $F(0) = 1 = G^{-1}(0)$ 

• The master curve F(u)=G<sup>-1</sup>(u) hence reads  $F(u) = (1 - \frac{u}{\nu^*})^{\frac{2}{2\alpha-3}}$ 

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• Density and temperature profiles, pressure and current in terms of control parameters T<sub>0</sub>, T<sub>L</sub>,  $\eta$ ,  $\mu$  and L

$$T(x) = \left[T_0^{\frac{3}{2} - \alpha} - \frac{J\sqrt{m}}{\nu^* P^{\alpha}} L^{-\alpha} x\right]^{\frac{2}{3 - 2\alpha}} \qquad \rho(x) = P/T(x)$$

$$P = \eta \left(\frac{\frac{1}{2} - \alpha}{\frac{3}{2} - \alpha}\right) \left(\frac{T_0^{3/2 - \alpha} - T_L^{3/2 - \alpha}}{T_0^{1/2 - \alpha} - T_L^{1/2 - \alpha}}\right) \qquad J = \frac{a\eta^{\alpha}(\frac{1}{2} - \alpha)^{\alpha}}{L^{1 - \alpha}\sqrt{m}(\frac{3}{2} - \alpha)^{1 + \alpha}} \frac{(T_0^{3/2 - \alpha} - T_L^{3/2 - \alpha})^{1 + \alpha}}{(T_0^{1/2 - \alpha} - T_L^{1/2 - \alpha})^{\alpha}}$$

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• Corollary: the master curve F(u) exhibits a vertical asymptote  $\Rightarrow$  maximal scaled reduced current  $\Psi^* \Rightarrow$  upper bound on current in terms of pressure  $L^{1-\alpha}J \le \psi^* P^{3/2} = \nu^* T_0^{3/2-\alpha} P^{\alpha}/\sqrt{m}$ 

#### UNIVERSAL MASTER CURVE: THEORY VS MEASUREMENT



#### TEMPERATURE PROFILES: THEORY VS MEASUREMENT

• Theory predicts  $T(x)^{3/2-\alpha}$  to be linear in x with slope -JL  $-\alpha m^{1/2}/(\nu^* P^{\alpha})$ 



CURRENT: THEORY VS MEASUREMENT



## INTERESTING IMPLICATIONS $J = -\kappa_L(\rho, T) \frac{dT(x)}{dx}$ $\kappa_L(\rho, T) = L^{\alpha} \sqrt{T} k(\rho)$ $P = \rho T$

Anomalous Fourier's law valid for finite systems (N~10<sup>2</sup>!!!) and deep into the nonlinear regime. No higher-order, Burnett-like corrections to Fourier's law

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- Anomalous Fourier's law valid for finite systems (N~10<sup>2</sup>!!!) and deep into the nonlinear regime. No higher-order, Burnett-like corrections to Fourier's law
- Bulk-boundary decoupling: collapse implies that bulk profiles for any finite N correspond to profiles of the macroscopic system!! Catch: N-dependent effective boundary conditions (imposed by the boundary layers).
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- Bulk-boundary decoupling: collapse implies that bulk profiles for any finite N correspond to profiles of the macroscopic system!! Catch: N-dependent effective boundary conditions (imposed by the boundary layers).
- Universality breaks down for anomalous heat conduction in Id
- These results question some predictions of nonlinear fluctuating hydrodynamic for anomalous Fourier's law in 1d.
- Reason? Maybe there are more slowly varying fields in this I d model other than the locally-conserved ones. This has been already reported (e.g. shock waves)
- What is the correct nonlinear fluctuating hydrodynamics description? Our data suggest that such a theory may involve an anomalous, non-diffusive hydrodynamic scaling of microscopic spatiotemporal variables

$$x \to x/L^{1-\alpha}$$
  $t \to t/L^{2-3\alpha}$ 

#### CHALLENGES AND OUTLOOK

- Challenge: How can we make compatible the local character of Fourier's law with the very non-local term L<sup>α</sup> in the conductivity?
- Scaling method completely general: can be generalized to any d-dimensional fluid with arbitrary potential
- Scaling behavior confirmed in hard disks under temperature gradient. Similar, albeit more complex, scaling laws hold in sheared fluids (mixed Couette-Fourier flow)
- Other Id models to study: Fermi-Pasta-Ulam, hard-point particles with shoulders, Lennard-Jones, etc.



#### Backup slides

#### FOURIER'S LAW: STATE OF THE ART

• Numerical example: diatomic hard-point gas







S. Chen, J. Wang, G. Casati, G. Benenti, Phys. Rev. E **90**, 032134 (2014)

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#### TABLE: ANOMALY EXPONENT



#### DENSITY AND TEMPERATURE PROFILES: THEORY VS SIMULATION







DATA FOR PRESSURE AND REDUCED CURRENT



#### SOLUTION OF MACROSCOPIC TRANSPORT PROBLEM





A METRIC TO QUANTIFY DATA COLLAPSE



#### SCALING: BOUNDARY CONDITIONS FOR DENSITY FIELD AND MACROSCOPIC SOLUTION

Boundary conditions for the density field can be inferred from the constraints

$$\frac{T_0}{T_L} = \frac{\rho_L}{\rho_0} \eta = \frac{1}{L} \int_0^L \rho(x) dx = \frac{\int_{\rho_0}^{\rho_L} \rho G'(\rho) d\rho}{G(\rho_L) - G(\rho_0)}$$

• Moreover, we empirically find that  $k(\rho)=a\rho^{\alpha}$ , and this results in:

$$G'(\rho) = k(\rho)\rho^{-5/2} \Rightarrow G(\rho) = \nu^*(1 - \rho^{\alpha - 3/2}) \quad \text{with} \quad \nu^* \equiv a/(\frac{3}{2} - \alpha)$$
  
constant chosen such that  $F(0) = 1 = G^{-1}(0)$   
• Hence the master curve  $F(u) = G^{-1}(u)$  reads  $F(u) = (1 - \frac{u}{\nu^*})^{\frac{2}{2\alpha - 3}}$ 

Density and temperature profiles, pressure and current

$$\rho(x) = \left[ \left(\frac{P}{T_0}\right)^{\alpha - \frac{3}{2}} - \frac{\psi}{\nu^*} L^{-\alpha} x \right]^{\frac{2}{2\alpha - 3}} \qquad T(x) = P/\rho(x)$$

$$P = \eta \left(\frac{\frac{1}{2} - \alpha}{\frac{3}{2} - \alpha}\right) \left(\frac{T_0^{3/2 - \alpha} - T_L^{3/2 - \alpha}}{T_0^{1/2 - \alpha} - T_L^{1/2 - \alpha}}\right) \qquad J = \frac{a\eta^{\alpha}(\frac{1}{2} - \alpha)^{\alpha}}{L^{1 - \alpha}(\frac{3}{2} - \alpha)^{1 + \alpha}} \frac{(T_0^{3/2 - \alpha} - T_L^{3/2 - \alpha})^{1 + \alpha}}{(T_0^{1/2 - \alpha} - T_L^{1/2 - \alpha})^{\alpha}}$$



## SCALING LAWS AND BULK-BOUNDARY DECOUPLING IN HEAT FLOW

#### Pablo I. Hurtado

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> in collaboration with Pedro L. Garrido Jesús J. del Pozo

Workshop on Nonequilibrium Statistical Mechanics ICTS, Bangalore, October 30 (2015)

#### MODEL: HARD-DISK FLUID OUT OF EQUILIBRIUM



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#### Advantages:

- Simple dynamical rules (elastic collisions)
- Efficient computer algorithm: event driven simulation + stochastic heat baths
- Athermal behavior: temperature scales out of thermodynamic/transport quantities
- Drawbacks/interesting points:
  - $\blacksquare$  Divergence of heat conductivity as  $N \rightarrow \infty$  due to long-time tails
  - ☑ Expected strong finite-size effects



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#### 222 simulations

- I0 different N∈[1500,9000]
- 20 different ΔT with T<sub>0</sub>∈[1,20]
- I 2 packing fractions n∈[0.05,0.6]

#### MEASURED OBSERVABLES

• At the **nonequilibrium steady state**, we measure **LOCAL** magnitudes ...



I 5 (virtual) cells along gradient direction

#### MEASURED OBSERVABLES

At the nonequilibrium steady state, we measure LOCAL magnitudes ...

I Local temperature:  $T_x = \frac{1}{N_x} \sum_{i=1}^{N_x} \vec{v}_i^2$  (x=1,2,...,15)
I Local density:  $\rho_x = \frac{N_x \pi \ell^2}{L^2}$ I Local virial pressure:  $P_x^{(v)} = N_x T_x + \frac{1}{2\tau_{col}} \sum_{n=1}^{N_{col}} \vec{r}_n^{(x)} \cdot \vec{v}_n^{(x)}$ I Wall pressure:  $P^{(w)} = \frac{1}{L\tau_{col}} \sum_{n=1}^{N_{col}} \Delta p_x^{(n)}$ I Local virial pressure:  $P_x^{(v)} = N_x T_x + \frac{1}{2\tau_{col}} \sum_{n=1}^{N_{col}} \vec{r}_n^{(x)} \cdot \vec{v}_n^{(x)}$ I Local virial pressure:  $P_x^{(v)} = N_x T_x + \frac{1}{2\tau_{col}} \sum_{n=1}^{N_{col}} \vec{r}_n^{(x)} \cdot \vec{v}_n^{(x)}$ I Local virial pressure:  $P_x^{(v)} = N_x T_x + \frac{1}{2\tau_{col}} \sum_{n=1}^{N_{col}} \vec{r}_n^{(x)} \cdot \vec{v}_n^{(x)}$ I Local virial pressure:  $P_x^{(v)} = N_x T_x + \frac{1}{2\tau_{col}} \sum_{n=1}^{N_{col}} \vec{r}_n^{(x)} \cdot \vec{v}_n^{(x)}$ 



#### MEASURED OBSERVABLES

• At the **nonequilibrium steady state**, we measure **LOCAL** magnitudes ...



х

• ... and **GLOBAL** observables:

- One-particle velocity distribution and its moments
- Total energy per particle distribution and its moments

#### HYDRODYNAMIC PROFILES

Nonlinear temperature and density profiles

Strong finite-size effects!!

 $\delta f_{\rm N}(x) = f_{\rm N_{max}}(x) - f_{\rm N_{min}}(x)$ 





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Nonlinear temperature and density profiles

Strong finite-size effects!!

 $\delta f_{\rm N}(x) = f_{\rm N_{max}}(x) - f_{\rm N_{min}}(x)$ 

Kinetic energy

10

Remove

boundary layers

20 30 40 50

0.3 0.5

- Thermal walls disrupt the surrounding fluid: boundary layers
- Thermal resistance or **temperature gap at walls**



#### PRESSURE AND CURRENT



#### LOCALTHERMODYNAMIC EQUILIBRIUM

Compressibility factor

• Is there a local equation of state (EoS)?  $Q = T\rho Z(\rho) \Longrightarrow Z_{\rm N} \equiv \frac{Q_{\rm N}(\Delta T)}{T_{\rm N}(x;\Delta T)\rho_{\rm N}(x;\Delta T)}$ 

#### LOCAL THERMODYNAMIC EQUILIBRIUM

Compressibility factor

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• We plot  $Z_N$  vs  $\rho_N(x)$  and  $T_N(x)$ : **EoS surface** 



#### LOCAL THERMODYNAMIC EQUILIBRIUM

• Is there a local equation of state (EoS)?  $Q = T\rho Z(\rho) \Longrightarrow Z_{\rm N} \equiv \frac{\langle Q_{\rm N}(\Delta I) \rangle}{T_{\rm N}(x;\Delta T)\rho_{\rm N}(x;\Delta T)}$ 

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Recover equilibrium EoS

Compressibility factor

Striking accuracy ~ 1%

Nonequilibrium liquid-solid coexistence

(macroscopic) Local Equilibrium holds !!



• Assume Fourier's law and macroscopic LTE for hard disks

$$J = -\kappa(\rho, T) \frac{dT(x)}{dx}$$
  
Fourier's law

Equation of state (athermal) (athermal)

 $Q = Tq(\rho) \qquad \qquad \kappa(\rho, T) = \sqrt{T}k(\rho)$ Conductivity

(athermal)

Assume Fourier's law and macroscopic LTE for hard disks

$$J = -\kappa(\rho, T) \frac{dT(x)}{dx}$$
  
Fourier's law  
$$Q = Tq(\rho)$$
  
Equation of state  
(athermal)  
$$\kappa(\rho, T) = \sqrt{T}k(\rho)$$
  
Conductivity  
(athermal)  
$$Write Fourier's law$$
  
in terms of  $\rho(x)$ 

Assume Fourier's law and macroscopic LTE for hard disks



Assume Fourier's law and macroscopic LTE for hard disks



Assume Fourier's law and macroscopic LTE for hard disks



• Two universal master curves  $(\forall \eta, \Delta T)$  from which any steady state profile follows after a linear spatial scaling  $\frac{\bar{\rho}(y)}{\bar{T}(y)}$   $x = \frac{Q^{3/2}}{J}(y-\xi)$ 

• Alternatively, any measured steady profile can be collapsed onto the universal master curves by scaling space by J/Q<sup>3/2</sup> and shifting the resulting profile by  $\xi$ 

#### CAN WE OBSERVE THESE UNIVERSAL SCALING LAWS IN OUR DATA FOR HARD DISKS?

$$\rho(x) = G^{-1}\left(\frac{J}{Q^{3/2}}x + \xi\right) \quad , \quad \frac{T(x)}{Q} = F\left(\frac{J}{Q^{3/2}}x + \xi\right)$$



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# Case 1

Constant mean Packing Fraction ; Variable Gradient

## $N_{Bulk} = 8878$ $\bar{\eta} = 0.5$ $\nabla T = [1, 2, ..., 18, 19]$




• All measured bulk profiles  $\forall (N, \eta, \Delta T)$  collapse onto two universal master curves

No finite-size corrections!!

Bulk-boundary decoupling phenomenon

The measured bulk profiles are those of a macroscopic hard-disk fluid subject to to some renormalized, effective boundary conditions set by the finite boundary layers, which sum up all sorts of finite-size effects and boundary corrections.

- Similar universal scaling laws exist for **d-dimensional hard spheres** (d=1,3,...)
- Scaling laws also predicted for d-dimensional fluids with homogeneous (or inverse power law IPL) potentials

$$V(r) = \epsilon \left(\frac{\sigma}{r}\right)^n$$

Results likely to remain valid in the much broader family of strongly correlating fluids where excluded volume interactions are dominant

## HEAT CONDUCTIVITY FROM SCALING

 $\kappa(\rho,T) = \sqrt{T}k(\rho)$ 



## 



## LTE: ENERGY MOMENTS



