

Numerical Study of Self-Avoiding Walks on Lattices and in the Continuum

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ABSTRACT: We propose a consistent description for the mean-square length of self-avoiding walks on lattices and in the continuum, based on careful numerical studies in two and three dimensions. Existing exact enumerations for various lattices are combined with new precise Monte Carlo results and are analyzed according to the best available theoretical models. Small but persistent differences from two-parameter dimensions for walks on different lattices are discussed. The Domb-Barrett equation for the mean-square end-to-end length of a walk is adjusted to reflect the most accurate estimates of the coefficients and exponents, and a similar equation is proposed for two-dimensional walks. Finally, new results for self-avoiding walks in the continuum are interpreted within the framework of the Domb-Joyce model as being consistent with lattice results.

1. Introduction

Polymer scientists have long believed that macroscopic properties of polymers may be described in terms of only a few parameters. That being so, one need only work out the physics for some simple model and then determine the appropriate choice of units for the model to apply to a real polymer. We address here the second part of this program, making use of available physical knowledge. We limit ourselves to the problem of self-avoiding walks on lattices and in the continuum, taking the view that if the suggested program is valid, it should be possible to find a unified, or universal, description of such walks.

There exists a unified description of self-avoiding walks on lattices, proposed some years ago by Domb and Joyce,¹⁻³ recently Muthukumar and Nickel have offered a similar description of continuum chains.⁴ But, to our knowledge, there is no consistent description for all self-avoiding walks, and this is what we will attempt here.

We have two requirements. The first is a set of precise results for self-avoiding walks on lattices and in the continuum. We use available exact enumerations for lattices. In addition, an old Monte Carlo algorithm of Lal,⁵ given new respectability by the careful work of Madras and Sokal,⁶ provides reliable estimates for self-avoiding chains in the continuum and improved estimates for chains on lattices. The second requirement is a consistent theoretical framework within which the results may be analyzed. We shall use as our theoretical framework the Domb-Joyce model,¹⁻³ augmented by the recent Borel summation results of Muthukumar and Nickel.⁴ The latter provides precise estimates of the asymptotic exponents while the Domb-Joyce model allows for the inclusion of walk geometry in the definition of the excluded-volume variable.

We shall confine ourselves to the mean-square end-to-end vector $\langle R_N^2 \rangle$ for a self-avoiding walk (SAW) of N steps, each step of length a . The most elementary mathematical model of a linear SAW assumes that, in the limit of very long chains, $\langle R_N^2 \rangle$ may be described by a simple power law:

$$\langle R_N^2 \rangle = BN^{2\nu} \quad (1)$$

The exponent ν is believed to be "universal"; that is, the

same for all SAWs in a given dimension; the amplitude B is not universal and is dependent on walk geometry. However, if we define the expansion factor as being the ratio of $\langle R_N^2 \rangle$ to the mean-square end-to-end length of random walks

$$\alpha^2 = \frac{\langle R_N^2 \rangle}{Na^2}$$

then there is evidence that α^2 is a universal function, not of N , but of the excluded-volume variable z , which is defined in D dimensions as

$$z = \left(\frac{D}{2\pi}\right)^{D/2} \frac{\beta}{a^D} N^{(4-D)/2}$$

The argument rests, in the first instance, on Flory's 1949 formula⁷ for the mean-square end-to-end length of a polymer in dilute solution and on the perturbation series

$$\alpha^2 = 1 + \frac{4}{(4-D)(6-D)}z + \dots \quad (2)$$

derived for long chains with small excluded volume by Teramoto, Fixman, and many subsequent authors.⁸ This is called the "two-parameter" theory of polymer excluded volume because α^2 is expressed as a function only of two quantities: the dimensions of ideal chains and the total excluded volume between segments of the chain. Important numerical evidence for this view was provided by Domb⁹ when he showed, by analysis of exact enumerations for self-avoiding walks on 3-dimensional lattices, that the expansion factor could be written for long chains as

$$\alpha^2 \sim 1.64z^{0.4} \quad (3)$$

All details of lattice structure are incorporated into the variable z . Subsequently, Barrett and Domb^{2,3} showed that the perturbation series (2) is valid for lattice walks, provided that the definition of z is generalized. Equations 2 and 3 may be combined into a single, simple interpolation formula²

$$\alpha^2 = (1 + 6.67z + 12.57z^2)^{0.2} \quad (4)$$

which provides a description of α^2 valid for all long self-avoiding lattice walks. It was supposed that (4) is valid for off-lattice walks as well, but this hypothesis was never fully tested.

A most interesting recent development is the summation of the two-parameter perturbation series (2) by Muthu-

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kumar and Nickel⁴ using Borel summation techniques. They find

$$\alpha^2 \sim 1.53z^{0.354}(1 + 0.12z^{-0.95} + \dots) \quad (5)$$

DesCloizeaux, Conte, and Jannink¹⁰ have found the same result using a direct renormalization method. These asymptotic results may be combined with the series (2) to produce an equation similar to (4):

$$\alpha^2 = (1 + 7.524z + 11.06z^2)^{0.1772} \quad (6)$$

Since the Muthukumar–Nickel calculation is carried out for the continuum limit of the discrete chain, it appears as if the Domb–Barrett equation (4) cannot be valid for continuum chains. We believe that this interpretation is misleading. First, as discussed elsewhere,¹¹ the two-parameter behavior of the expansion factor for large excluded volume may not be simply the summation of the series (2). Second, the excluded-volume variable z must be defined carefully if an equation such as (4) or (6) is to have meaning.

We will suggest a revised approximate equation of the form (4), which is suitable for all self-avoiding walks, whether on- or off-lattice. Our program has three steps: (1) to use the most complete exact lattice enumerations available and the most precise simulation data available, in conjunction with the most recent values of the exponents and corrections to scaling to bring equation (4) up-to-date for three-dimensional lattices (It will be seen that, although the result appears quite different, the effect is significant only for large z . A similar formula will be devised for two-dimensional lattices.); (2) to give a definition of the excluded-volume variable z , which is appropriate for any self-avoiding walk, on- or off-lattice (It will be seen that, for any geometry, the excluded volume may be expressed as a multiple K of the volume of a hard sphere situated at each site of the walk. It is possible to compute K exactly for lattices, but only bounds and numerical estimates are as yet available for continuum walks.); (3) to use precise Monte Carlo measurements of continuum walks to estimate the value of the constant K for self-avoiding walks in the continuum.

The result of this program is a master curve on which all lattice and continuum results may be placed. However, there are small but persistent deviations from this master curve for the three cubic lattices. One recalls a fact discussed some years ago by Tanaka,¹² namely, that results for four-choice SAWs on the simple cubic lattice cannot be placed on the master curve unless z is rescaled by an empirical factor. This circumstance is discussed in greater detail below.

2. Pivot Algorithm

The principles of the pivot algorithm are simple. An initial self-avoiding walk of N steps is produced, and from this initial configuration a sample of walks is generated by successively choosing a site of the walk at random and using it as a pivot joint. The shorter portion of the walk is rotated through a random angle, and, if the rotated portion does not intersect the nonrotated portion, the new walk is accepted. Because a SAW is not a very dense object, relatively few attempts are required to produce a new configuration, and indeed a small number of successful moves produces a radically different chain. The pivot algorithm is therefore a particularly efficient method of sampling the configuration space of the chain. Perhaps more important, Madras and Sokal have shown the pivot algorithm to be ergodic; that is, under certain mild conditions on the allowed moves, all possible configurations are sampled by the algorithm. For further details, the

interested reader is advised to consult the excellent article of Madras and Sokal.⁶

3. Analysis of Lattice Results

Serious difficulties bedevil any analysis of exact enumeration or simulation data on self-avoiding walks. The reason for this is simple: the behavior of self-avoiding walks is not well understood. It is true that great progress has been made since analysis meant little more than a double-logarithmic fit; the theoretical framework developed over the past several years permits us now to understand (1) as a *critical* equation with ν as a critical exponent. Thus, ν is expected to be *universal* and valid for any self-avoiding walk whatsoever, regardless of its geometry or excluded-volume condition.

The earliest numerical estimates of ν , based on Monte Carlo¹³ sampling of lattice walks and subsequently on extrapolations⁹ of enumerations of lattice walks, suggested that, for walks in three dimensions, $\nu = 6/5$ and, for walks in two dimensions, $\nu = 3/4$. More recent calculations have refined these estimates. A plausible argument by Nienhuis¹⁴ suggests that ν is indeed $3/4$ in two dimensions, while for walks in three dimensions LeGuillou and Zinn-Justin¹⁵ have calculated $\nu = 0.588$. The most recent calculation is the Borel summation of Muthukumar and Nickel,⁴ which yields $\nu = 0.5886$.

In order to construct a consistent description for self-avoiding walks on lattices, it is essential to estimate the value of the amplitude B of (1). Analytical calculations of B are controversial, and numerical estimates are fraught with great difficulty. The interested reader is advised to read the excellent articles by Guttman¹⁶ and Rapaport¹⁷ on the estimation of exponents and amplitudes. Numerical estimation of parameters requires a detailed understanding of the functional form being fitted. Since (1) is asymptotic, this means that it is important to know the so-called corrections to scaling.

It is by now known that there must be analytic or Darboux¹⁸ corrections to $\langle R_N^2 \rangle$ (see for example ref 1). That is, there must be corrections of the form $1/N$, $1/N^2$, $1/N^3$, etc. In addition, nonanalytic corrections of the form $1/N^\Delta$ have been found, and each of these in turn spawns a series of analytic corrections $1/N^{1+\Delta}$, etc. Some corrections of this type can be expected to be universal and others to be lattice dependent. For instance, Muthukumar and Nickel⁴ find $\Delta = 0.465$ for walks in three dimensions. This correction should be universal. Djordjevic, Majid, Stanley, and dos Santos¹⁹ find for walks on the triangular lattice a numerical estimate of $\Delta = 0.66$. This may represent a universal correction, one valid only for the triangular lattice or some combination of a universal and a lattice-dependent correction. Nienhuis¹⁴ finds a correction exponent of 1.5 for 2-dimensional walks, whereas Rapaport¹⁷ finds no evidence for a nonanalytical correction in either two or three dimensions.

In our ignorance, we have chosen to fit to the general form

$$\frac{\langle R_N^2 \rangle}{N^{2\nu}} = B + \frac{C}{N^\Delta} + \frac{D}{N} + \frac{E}{N^{1+\Delta}} + \frac{F}{N^2} + \dots \quad (7)$$

for a number of plausible values of Δ and to record the variability of the leading amplitude B . Fortunately, it has proven to be not too sensitive to the value of Δ .

For 3-dimensional walks, we have fit (7) with $\nu = 0.5886$, using first of all a correction exponent of $\Delta = 0.465$ and then analytic corrections only. We then repeated the process using $\nu = 0.588$ with a correction exponent of 0.47 and then with analytical corrections only. For 2-dimensional walks we have fit using $\nu = 0.75$ and corrections of

$\Delta = 0.66$, $\Delta = 1.5$ and then analytic corrections only. The enumeration data and the Monte Carlo data were fitted separately and then as a single data set. The results in Table II are those obtained from the single data set; the uncertainties given indicate the computed standard error.

Table I displays the enumeration and Monte Carlo data used in this study. The reader interested in seeking sources for the enumerations will find the end of the trail in refs 16 and 17. For each value of N listed, 64 or more samples of 30 000 walks each were generated of lattice walks; 30 or more samples were generated for off-lattice walks. The averages and errors given are for the set of samples. Measurements were taken only for even N for the SC, SQ, and BCC lattices to avoid complications caused by the even-odd alternation of averages for loose-packed lattices. The data for the hexagonal or honeycomb lattice were analyzed in steps of four. The samples were produced using different random number generators and slightly different programs at both our institutions; the results are indistinguishable, which gives us confidence in their precision. We have also included in our analysis the results of Madras and Sokal⁶ as well as recent Monte Carlo results with very small errors produced by B. G. Nickel.²⁰

The values quoted in Table II have been computed by using the routine *SVDFIT*, which is based on the singular value decomposition and described in "Numerical Recipes".²¹ As a check, other fitting routines were used; all produced the same answers. The χ^2 goodness-of-fit parameter was taken as the sum of squares, each term weighted by the reciprocal variance. This raises the question: what weights should be assigned to the exact enumeration data? We have arbitrarily chosen to apply an artificial error of $1/N^2$, since we expect that the asymptotic formula (7) should differ from the exact value by approximately that amount. For instance, although the exact value of α^2 is known to be 1.2 for $N = 2$ step walks on the SC lattice, an asymptotic formula correct to $O(N^{-2})$ can be expected to err by about 0.25. Assigning artificial errors in this way permits the χ^2 goodness-of-fit parameter to be accepted with some confidence.

Table II displays the fitted values of the leading coefficients of (1) and (3). The values of B in Table II are converted into corresponding values of A by exploiting the relationship between N and z . In three dimensions the excluded-volume variable z is

$$z = \left(\frac{3}{2\pi}\right)^{3/2} \frac{N^{1/2}\beta}{a^3}$$

where β/a^3 is the volume per lattice site and has the value 1, $4/3\sqrt{3}$ and $1/\sqrt{2}$ for the SC, BCC, and FCC lattices, respectively. Thus, using the Muthukumar–Nickel values of the exponents, $\nu = 0.5886$ and $\Delta = 0.465$, it follows that

$$A = B \left[\left(\frac{3}{2\pi}\right)^{3/2} \frac{\beta}{a^3} \right]^{-0.3544}$$

If we take as our "two-parameter" amplitude the average of those in Table II, we find

$$\alpha^2 \sim (1.75 \pm 0.03)z^{0.3544} - (0.07 \pm 0.03)z^{-0.5856}$$

The leading amplitude is close to the value of 1.732 obtained by Douglas and Freed²² but is substantially different from that of (5). Moreover, as noted by Nickel,²⁰ the sign of the first correction term is opposite to that given in (5).

Equations 4 and 6 are constructed by writing

$$\alpha^2 = (1 + az + bz^2)^c$$

and then choosing a , b , and c so that series expansion is correct to first order, and asymptotic expansion yields the

correct amplitude. With the Muthukumar–Nickel values of the exponents, we obtain

$$\alpha^2 = (1 + 7.524z + 23.53z^2)^{0.1772}$$

An equation that is more precise for intermediate values of z is obtained by using the first two terms of the perturbation series and the asymptotic correction:

$$\alpha^2 = (1 + 15.05z + 79.78z^2 - 249.9z^3 + 553.5z^4)^{0.0886} \quad (8)$$

This curve is not recommended for use near $z = 1$ where it has a very slight inflection. It is plotted in Figure 1, together with (4) and (6), on the same axes as the data of Table I. In this plot we have followed Tanaka's advice¹² and replaced the factor $N^{1/2}$ in the definition of z by $N^{1/2}(1 - 1/N)$ to better account for small-chain effects. It is worth noting that the difference between (4) and (8) for larger z is entirely due to the extension of the enumerated series and the availability of precise Monte Carlo results. The former was constructed solely on the basis of the exact enumerations available in 1971.

In two dimensions^{8,23}

$$\alpha^2 = 1 + \frac{1}{2}z + \dots \quad (9)$$

where from (5)

$$z = \frac{1}{\pi} \frac{\beta}{a^2} N$$

For lattices, β/a^2 represents the area per lattice site and has the values 1, $\sqrt{3}/2$, and $3\sqrt{3}/4$ for the square, triangular, and hexagonal lattices, respectively. Values of B and A for 2-dimensional lattices are also quoted in Table II; A is obtained from B in a manner similar to that used for 3-dimensional lattices. Averaging, we find

$$\alpha^2 \sim 1.37 \pm 0.03z^{0.5} \quad (10)$$

We compute the approximate two-parameter formula for two-dimensional walks to be

$$\alpha^2 = (1 + 2z + 3.52z^2)^{0.25} \quad (11)$$

A graph of (11) and the data of Table I are shown in Figure 1. Small-chain effects are partially corrected by replacing the factor of N in z by $N - 1$.

4. Definition of z for Continuum Walks

The variable z , as defined in D dimensions, contains the factor β/a^D , which is taken as the volume per lattice site. For self-avoiding walks in the continuum, this is a more subtle problem.²⁴ We define a self-avoiding walk in the continuum to be the bond set of a freely jointed chain, which has bonds of constant length a and a hard sphere of diameter d at each vertex. We expect that the characteristics of these walks will depend on the ratio of bead diameter to bond length. If, for any bead diameter, we imagine a *random network*, such that a self-avoiding walk on the network is indistinguishable from a walk in space, then we may equate the excluded volume of the latter with the volume per site of the former. Let us assume that our network has n sites contained in a volume V . We may then define the *site density* of the network as

$$\rho = \lim_{V \rightarrow \infty} (n/V) \quad (12)$$

On average, each lattice site requires a volume $1/\rho$, and it is this volume that is excluded when the site is occupied by a bead of the walk.

Table I
Enumeration and Monte Carlo Data for $\langle R^2 \rangle$

| 3D Lattices: Enumerations | | | | | | | |
|---------------------------|-----------------------------|------------------------------|------------------------------|-----|-----------------------------|------------------------------|------------------------------|
| N | SC: $\langle R_N^2 \rangle$ | BCC: $\langle R_N^2 \rangle$ | FCC: $\langle R_N^2 \rangle$ | N | SC: $\langle R_N^2 \rangle$ | BCC: $\langle R_N^2 \rangle$ | FCC: $\langle R_N^2 \rangle$ |
| 1 | | | 1.000 | 9 | | | 12.905 |
| 2 | 2.400 | 2.286 | 2.182 | 10 | 16.817 | 15.258 | 14.638 |
| 3 | | | 3.496 | 11 | | | 16.407 |
| 4 | 5.554 | 5.124 | 4.908 | 12 | 20.953 | 18.973 | 18.207 |
| 5 | | | 6.397 | 14 | 25.228 | | |
| 6 | 9.071 | 8.294 | 7.950 | 16 | 29.627 | | |
| 7 | | | 9.556 | 18 | 34.135 | | |
| 8 | 12.845 | 11.689 | 11.209 | 20 | 38.742 | | |

| 3D Lattices: Monte Carlo | | | | | | | |
|--------------------------|-------------------------|--------|-------------------------|-------------------------|-------|-------------------------|-------|
| N | SC | | $\langle R_N^2 \rangle$ | BCC | | $\langle R_N^2 \rangle$ | FCC |
| | $\langle R_N^2 \rangle$ | \pm | | $\langle R_N^2 \rangle$ | \pm | | \pm |
| 26 | 53.079 ^a | 0.0004 | | | | | |
| 36 | 78.382 ^a | 0.0009 | | | | | |
| 50 | 116.18 | 0.13 | 104.30 | 0.16 | | 100.25 | 0.19 |
| 52 | 121.641 | 0.002 | | | | | |
| 72 | 179.330 | 0.004 | | | | | |
| 100 | 265.10 | 0.48 | 238.32 | 0.50 | | 228.82 | 0.45 |
| 104 | 277.829 | 0.007 | | | | | |
| 144 | 409.024 | 0.016 | | | | | |
| 150 | 429.23 | 0.64 | 384.47 | 0.83 | | 369.46 | 0.77 |
| 200 | 602.40 | 1.23 | 540.75 | 0.92 | | 521.15 | 1.30 |
| 208 | 632.800 | 0.033 | | | | | |
| 250 | 788.74 | 1.16 | 704.27 | 1.83 | | 678.32 | 1.38 |
| 288 | 930.478 | 0.074 | | | | | |
| 300 | 978.00 | 2.39 | 876.02 | 2.22 | | 840.31 | 1.97 |
| 350 | 1170.99 | 2.07 | 1049.08 | 2.40 | | 1013.73 | 2.12 |
| 400 | 1365.20 | 3.02 | 1232.06 | 3.04 | | 1186.61 | 2.91 |
| 416 | 4138.098 | 0.154 | | | | | |
| 450 | 1577.02 | 2.76 | 1414.52 | 3.40 | | 1360.75 | 2.72 |
| 500 | 1784.00 | 4.83 | 1600.59 | 3.48 | | 1541.05 | 3.90 |
| 576 | 2113.048 | 0.356 | | | | | |
| 600 | 2217.00 | 5.32 | 1987.66 | 4.53 | | 1910.82 | 4.01 |
| 700 | 2660.00 | 6.15 | 2370.26 | 5.37 | | 2297.66 | 5.22 |
| 750 | 2877.69 ^b | 11.60 | | | | | |
| 800 | 3121.60 | 9.24 | 2793.67 | 7.45 | | 2693.10 | 7.46 |
| 832 | 3261.866 | 0.756 | | | | | |
| 900 | 3571.20 | 8.42 | 3199.53 | 7.95 | | 3084.58 | 7.58 |
| 1000 | 4050.0 | 10.7 | 3627.26 | 8.38 | | 3501.43 | 9.12 |
| 1152 | 4789.081 | 1.794 | | | | | |
| 1250 | 5288.41 ^b | 20.49 | | | | | |
| 1664 | 7388.548 | 3.923 | | | | | |
| 2000 | 9197.5 | 17.7 | 8237.1 | 25.0 | | 7901.4 | 19.5 |
| 2304 | 10846.921 | 9.542 | | | | | |
| 3000 | 14775.8 | 29.0 | 13234.5 | 36.0 | | 12734.1 | 35.5 |
| 3328 | 16745.239 | 21.449 | | | | | |

| 2D Lattices: Enumerations | | | | | | | |
|---------------------------|-----------------------------|------------------------------|------------------------------|-----|-----------------------------|------------------------------|------------------------------|
| N | SQ: $\langle R_N^2 \rangle$ | Tri: $\langle R_N^2 \rangle$ | Hex: $\langle R_N^2 \rangle$ | N | SQ: $\langle R_N^2 \rangle$ | Tri: $\langle R_N^2 \rangle$ | Hex: $\langle R_N^2 \rangle$ |
| 1 | | 1.0000 | | 15 | | 43.2197 | |
| 2 | 2.6667 | 2.4000 | 3.0000 | 16 | 51.9925 | 47.5189 | 61.1324 |
| 3 | | 4.2174 | | 17 | | 51.9497 | |
| 4 | 7.0400 | 6.3495 | 8.2500 | 18 | 61.7665 | 56.5084 | 72.5270 |
| 5 | | 8.7406 | | 19 | | 61.1912 | |
| 6 | 12.5744 | 11.3631 | 15.0000 | 20 | 72.0765 | | 84.4624 |
| 7 | | 14.2039 | | 22 | 82.8958 | | 97.0096 |
| 8 | 19.0128 | 17.2422 | 22.5000 | 24 | 94.2010 | | 110.0859 |
| 9 | | 20.4665 | | 26 | 105.9719 | | 123.7028 |
| 10 | 26.2425 | 23.8664 | 31.1823 | 28 | | | 137.8200 |
| 11 | | 27.4325 | | 30 | | | 152.4333 |
| 12 | 34.1871 | 31.1473 | 40.3410 | 32 | | | 167.5176 |
| 13 | | 35.0339 | | 34 | | | 183.0648 |
| 14 | 42.7864 | 39.0564 | 50.4855 | | | | |

| 2D Lattices: Monte Carlo | | | | | | | |
|--------------------------|-------------------------|-------|-------------------------|-------------------------|-------|-------------------------|-------|
| N | SQ | | $\langle R_N^2 \rangle$ | Tri | | $\langle R_N^2 \rangle$ | Hex |
| | $\langle R_N^2 \rangle$ | \pm | | $\langle R_N^2 \rangle$ | \pm | | \pm |
| 50 | 278.85 | 0.63 | 257.15 | 0.81 | | 322.39 | 0.81 |
| 100 | 777.52 | 2.13 | 721.14 | 1.95 | | 902.02 | 2.12 |
| 150 | 1428.51 | 3.87 | 1310.44 | 4.50 | | 1646.90 | 5.72 |
| 200 | 2195.2 ^c | 6.5 | 2002.46 | 7.15 | | 2511.31 | 9.94 |
| 250 | 3066.86 | 9.13 | 2816.4 | 10.9 | | 3517.5 | 12.3 |

Table I (Continued)

| 2D Lattices: Monte Carlo | | | | | | | | | | |
|--------------------------|-------------------------|-------|-------------------------|-------|-------------------------|-------|-------------------------|-------|-------------------------|-------|
| N | SQ | | Tri | | Hex | | | | | |
| | $\langle R_N^2 \rangle$ | \pm | $\langle R_N^2 \rangle$ | \pm | $\langle R_N^2 \rangle$ | \pm | | | | |
| 300 | 3998.2 | 15.0 | 3721.3 | 13.9 | 4624.9 | 15.3 | | | | |
| 350 | 5083.6 | 16.1 | 4645.1 | 17.6 | 5834.7 | 23.0 | | | | |
| 400 | 6153.9 ^c | 20.5 | 5756.0 | 23.0 | 7093.8 | 22.1 | | | | |
| 450 | 7404.0 | 25.0 | 6805.6 | 30.3 | 8476.7 | 29.4 | | | | |
| 500 | 8628.5 | 33.8 | 8061.6 | 34.3 | 10039.0 | 41.3 | | | | |
| 600 | 11335.5 ^c | 39.4 | | | | | | | | |
| 3D Continuum | | | | | | | | | | |
| N | $d = 0.1$ | | $d = 0.25$ | | $d = 0.50$ | | $d = 0.75$ | | $d = 0.99$ | |
| | $\langle R_N^2 \rangle$ | \pm | $\langle R_N^2 \rangle$ | \pm | $\langle R_N^2 \rangle$ | \pm | $\langle R_N^2 \rangle$ | \pm | $\langle R_N^2 \rangle$ | \pm |
| 50 | 50.82 | 0.17 | 57.22 | 0.25 | 88.25 | 0.26 | 123.86 | 0.38 | 157.36 | 0.49 |
| 100 | 101.35 | 0.62 | 120.65 | 0.63 | 200.45 | 0.64 | 288.64 | 0.96 | 366.47 | 1.29 |
| 150 | 153.59 | 0.76 | 187.51 | 0.70 | 322.77 | 1.23 | 466.65 | 1.45 | 595.84 | 1.76 |
| 200 | 204.55 | 1.02 | 257.24 | 1.28 | 457.83 | 1.91 | 661.89 | 3.32 | 846.18 | 3.35 |
| 250 | 258.49 | 1.22 | 326.92 | 1.32 | 591.35 | 2.16 | 867.16 | 3.66 | 1099.09 | 4.55 |
| 300 | 307.62 | 1.58 | 400.73 | 1.61 | 731.95 | 2.89 | 1071.01 | 4.07 | 1367.32 | 4.69 |
| 350 | 360.91 | 1.74 | 474.48 | 2.44 | 875.83 | 2.97 | 1291.59 | 5.57 | 1636.29 | 8.59 |
| 400 | 411.79 | 2.02 | 550.21 | 1.97 | 1023.60 | 3.78 | 1511.12 | 5.93 | 1924.5 | 10.3 |
| 450 | 464.12 | 2.52 | 626.59 | 3.16 | 1173.02 | 5.15 | 1742.50 | 7.66 | 2216.8 | 12.3 |
| 500 | 523.62 | 2.05 | 713.85 | 3.14 | 1336.52 | 7.47 | 1973.22 | 9.73 | 2524.8 | 10.9 |
| 600 | 630.80 | 3.15 | 864.57 | 3.74 | 1672.49 | 8.17 | 2460.9 | 11.1 | 3148.0 | 17.0 |
| 700 | 726.24 | 3.34 | 1026.62 | 5.40 | 1993.50 | 8.02 | 2951.1 | 13.1 | 3766.6 | 24.4 |
| 800 | 844.83 | 4.31 | 1209.20 | 5.97 | 2329.1 | 10.2 | 3431.0 | 16.6 | 4398.3 | 24.1 |
| 900 | 951.76 | 4.23 | 1370.89 | 6.34 | 2667.2 | 14.7 | 3936.9 | 23.5 | 5039.5 | 29.4 |
| 1000 | 1053.33 | 5.00 | 1527.19 | 6.64 | 3060.8 | 13.2 | 4458.4 | 24.7 | 5712.7 | 29.9 |
| 2D Continuum | | | | | | | | | | |
| N | $d = 0.1$ | | $d = 0.25$ | | $d = 0.50$ | | $d = 0.75$ | | $d = 0.99$ | |
| | $\langle R_N^2 \rangle$ | \pm | $\langle R_N^2 \rangle$ | \pm | $\langle R_N^2 \rangle$ | \pm | $\langle R_N^2 \rangle$ | \pm | $\langle R_N^2 \rangle$ | \pm |
| 50 | 63.44 | 0.24 | 111.32 | 0.40 | 237.67 | 0.81 | 308.64 | 1.01 | 365.70 | 0.17 |
| 100 | 147.35 | 0.48 | 300.83 | 1.04 | 667.03 | 2.13 | 863.69 | 2.50 | 1022.57 | 3.72 |
| 150 | 246.68 | 0.96 | 542.11 | 1.68 | 1229.82 | 4.51 | 1582.30 | 6.32 | 1873.25 | 1.12 |
| 200 | 360.13 | 0.40 | 831.51 | 3.04 | 1891.02 | 6.66 | 2428.60 | 8.83 | 2851.41 | 9.85 |
| 250 | 484.96 | 1.74 | 1157.61 | 5.00 | 2620.0 | 12.7 | 3407.5 | 12.0 | 4010.34 | 2.49 |
| 300 | 625.45 | 2.15 | 1520.15 | 5.87 | 3451.3 | 16.8 | 4469.4 | 14.1 | 5286.9 | 23.0 |
| 350 | 777.61 | 3.21 | 1918.89 | 6.13 | 4355.5 | 21.0 | 5615.6 | 23.7 | 6630.28 | 4.48 |
| 400 | 931.35 | 4.26 | 2347.4 | 11.3 | 5311.7 | 19.2 | 6880.3 | 28.1 | 8098.5 | 32.1 |
| 450 | 1106.94 | 5.01 | 2772.1 | 10.4 | 6311.5 | 28.2 | 8189.4 | 36.6 | 9659.74 | 6.71 |
| 500 | 1290.58 | 6.40 | 3284.5 | 14.3 | 7409.5 | 37.3 | 9627.5 | 40.2 | 11247.0 | 52.5 |
| 600 | 1663.71 | 6.45 | 4325.0 | 17.9 | 9789.6 | 41.8 | 12628.1 | 57.7 | 14809.4 | 53.1 |
| 700 | 2106.80 | 9.04 | 5347.6 | 23.3 | 12268.9 | 64.0 | 15939.7 | 69.7 | 18681.4 | 95.6 |
| 800 | 2536.8 | 11.2 | 6394.8 | 28.9 | 14946.5 | 80.0 | 19450.3 | 98.3 | 22917.8 | 99.0 |
| 900 | 3018.4 | 10.0 | 7841.8 | 47.5 | 17887.4 | 96.3 | 23239.5 | 75.5 | 27233 | 124 |
| 1000 | 3544.4 | 12.1 | 9211.4 | 48.9 | 20931.9 | 83.2 | 27272 | 122 | 31728 | 122 |

^a Nickel, B. G., private communication. All values with *N* an even multiple of 26 or 36 were provided by Professor Nickel. ^b Reference 6. All points recorded on p 161 of this reference are included in the fit. ^c These points are obtained from ref 6. All points listed on pp 148 and 149 of this reference are included in the fit.

One convenient way of expressing the factor β for the walk is as

$$\beta = KV_0$$

where V_0 represents the volume of a bead of the chain. For a nearest-neighbor lattice walk, the bead diameter is equal to the lattice spacing. Thus, for a simple cubic lattice, K represents the ratio of the volume of a unit cell to that of a sphere of diameter 1; that is, $K = 6/\pi$. For a continuum walk in D dimensions, $K = 2D/\rho\pi d^3$.

The exact value of K for a given continuum walk is not easily computed; however, it is a simple matter to establish bounds (but the result quoted in ref 11 is incorrect). As an extreme, consider the chain beads to comprise a random, close-packed hard-sphere fluid. The density of this fluid is known²⁵ to be 0.637, and so $K > 1/0.637 = 1.57$. Note that this limit is independent of bond length. An upper bound may also be computed. A single bead excludes a volume of $8V_0$ to the centers of other beads, but this must be shared with other beads whose own excluded volume intrudes on this space. If the only sharing beads are nearest

neighbors along the chain, then the excluded volume is a sphere of radius d that has three subvolumes: two regions where the excluded-volume spheres of neighboring beads overlap, and a region excluded solely by the bead under consideration. We find $K < 5.5$ if $d = a$. If $d < a/2$, then there may be no sharing beads, and so for this case $K < 8$. As $d \rightarrow 0$, we anticipate that K should approach 8, the limit for an infinitely dilute hard-sphere gas. We do not know the density of a random, close-packed hard-disk fluid, but crude experiments with pennies suggest that the lower limit of K should be close to 1.15. As $d \rightarrow 0$, we expect that K will tend to 4. Values of the bounds on K for the values of d used in this study are listed in Table III.

5. Analysis of Continuum Results

Table I summarises the results for continuum walks, both in two and three dimensions as a function of the diameter d with $a = 1$. Table III shows the values of K obtained by inverting (8) or (11) and fitting this value of z versus $N^{1/2}$ or N . This procedure appears less reliable as d decreases, so for $d < 0.5$ we have roughly interpolated

Table II
Fitted and Extrapolated Coefficients

| lattice | B | B' | A | A' |
|---|-----------------|----------------|--------------|--------------|
| 3D Lattices | | | | |
| $\frac{\langle R_N^2 \rangle}{N^{1.1772}} = B + \frac{B'}{N^{0.465}} + \dots \alpha^2 = Az^{0.3544} + A'z^{-0.5756} + \dots$ | | | | |
| SC | 1.1995 ± 0.0021 | -0.196 ± 0.046 | 1.78 ± 0.01 | -0.01 ± 0.03 |
| BCC | 1.0727 ± 0.0032 | -0.137 ± 0.087 | 1.74 ± 0.01 | -0.06 ± 0.03 |
| FCC | 1.0334 ± 0.0034 | -0.115 ± 0.100 | 1.73 ± 0.01 | -0.05 ± 0.03 |
| $\frac{\langle R_N^2 \rangle}{N^{1.176}} = B + \frac{B'}{N^{0.47}} + \dots \alpha^2 = Az^{0.362} + A'z^{-0.588} + \dots$ | | | | |
| SC | 1.2121 ± 0.0021 | -0.282 ± 0.048 | 1.79 ± 0.01 | -0.15 ± 0.03 |
| BCC | 1.0844 ± 0.0013 | -0.276 ± 0.089 | 1.76 ± 0.01 | -0.12 ± 0.03 |
| FCC | 1.0449 ± 0.0034 | -0.209 ± 0.100 | 1.74 ± 0.01 | -0.09 ± 0.03 |
| $\frac{\langle R_N^2 \rangle}{N^{1.1772}} = B + \frac{B'}{N} + \dots \alpha^2 = Az^{0.3544} + A'z^{-1.6456} + \dots$ | | | | |
| SC | 1.187 ± 0.001 | -1.30 ± 0.02 | 1.758 ± 0.05 | -0.21 ± 0.01 |
| BCC | 1.065 ± 0.001 | -0.90 ± 0.04 | 1.73 ± 0.05 | -0.09 ± 0.01 |
| FCC | 1.026 ± 0.001 | -0.93 ± 0.03 | 1.72 ± 0.05 | -0.08 ± 0.01 |
| 2D Lattices | | | | |
| $\frac{\langle R_N^2 \rangle}{N^{1.5}} = B + \frac{B'}{N^{0.66}} + \dots \alpha^2 = Az^{0.5} + A'z^{-0.16} + \dots$ | | | | |
| SQ | 0.77 ± 0.01 | 0.12 ± 0.01 | 1.37 ± 0.01 | 0.10 ± 0.03 |
| Tri | 0.71 ± 0.01 | 0.16 ± 0.10 | 1.35 ± 0.01 | 0.13 ± 0.08 |
| Hex | 0.88 ± 0.01 | 0.12 ± 0.05 | 1.37 ± 0.01 | 0.11 ± 0.01 |
| $\frac{\langle R_N^2 \rangle}{N^{1.5}} = B + \frac{B'}{N} + \frac{B''}{N^{1.5}} + \dots \alpha^2 = Az^{0.5} + A'z^{-0.5} + A''z^{-1} + \dots$ | | | | |
| SQ | 0.77 ± 0.01 | 1.06 ± 0.05 | 1.37 ± 0.01 | 0.34 ± 0.02 |
| Tri | 0.71 ± 0.01 | 0.94 ± 0.13 | 1.36 ± 0.01 | 0.26 ± 0.03 |
| Hex | 0.88 ± 0.01 | 1.77 ± 0.36 | 1.38 ± 0.01 | 0.73 ± 0.15 |
| $\frac{\langle R_N^2 \rangle}{N^{1.5}} = B + \frac{B'}{N} + \frac{B''}{N^2} + \dots \alpha^2 = Az^{0.5} + A'z^{-0.5} + A''z^{-1.5} + \dots$ | | | | |
| SQ | 0.77 ± 0.01 | 0.75 ± 0.01 | 1.37 ± 0.01 | 0.42 ± 0.01 |
| Tri | 0.71 ± 0.01 | 0.55 ± 0.03 | 1.36 ± 0.01 | 0.29 ± 0.02 |
| Hex | 0.89 ± 0.01 | 1.33 ± 0.01 | 1.38 ± 0.01 | 0.86 ± 0.01 |

to estimate K . The fitted value for $d = 0.99$ is slightly less than the upper bound, reflecting the low monomer density of an isolated chain. For small values of d , we estimate that K is close to the value for an ideal chain.

The approximate values of K of Table III were used to compute the values of z used in the plot of Figure 2, showing the Monte Carlo values of α^2 as a function of z on the same axes as (8) and (4). It will be seen that there is good correspondence between the points and the curve, except for the smaller values of d .

6. Discussion and Conclusions

Figure 1 shows small but distinct differences between the values obtained for the different lattices. These differences are more evident for the 3D data but are displayed by the 2D data as well if plotted over the same range of z . It is not clear whether these differences are due to inaccuracies in the exponents or corrections to scaling we have used, but the following discussion considers the possibility that they arise from other sources.

The two-parameter hypothesis claims that, for sufficiently long chains, the only relevant physical quantities are the total excluded volume between chain segments

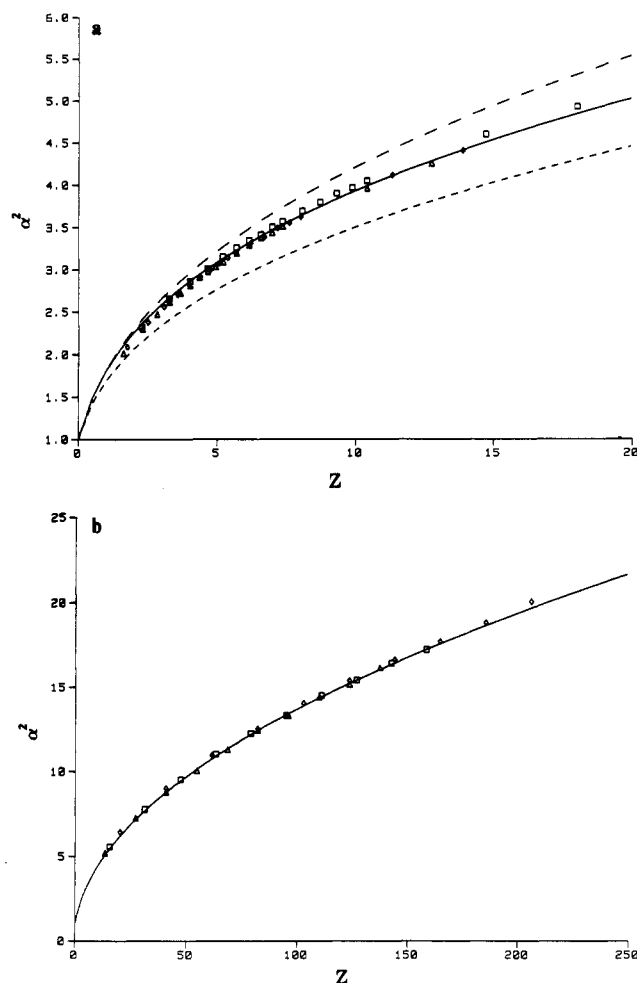


Figure 1. (a) 3-Dimensional lattice data vs z : (□) simple cubic lattice; (◇) body-centered cubic lattice; (Δ) face-centered cubic lattice. Lower curve, eq 6; middle curve, eq 8; upper curve, eq 4. (b) 2-Dimensional lattice data vs z : (□) square lattice; (◇) hexagonal lattice; (Δ) triangular lattice. Curve: eq 11.

Table III
Maximum and Fitted/Interpolated Values of K

| diameter | 3 dimensions | | 2 dimensions | |
|----------|--------------|------------------|--------------|------------------|
| | K_{\max} | K_{fit} | K_{\max} | K_{fit} |
| 1.00 | 5.5 | | 2.436 | |
| 0.99 | 5.5453 | 5.5 ± 0.4 | 2.4582 | 2.2 ± 0.1 |
| 0.75 | 6.8148 | 6.5 ± 0.4 | 3.1236 | 2.8 ± 0.2 |
| 0.50 | 8 | 7.4 ± 0.4 | 4 | 3.7 ± 0.2 |
| 0.25 | 8 | ~7.9 | 4 | ~3.9 |
| 0.10 | 8 | ~8 | 4 | ~4 |

and the dimension of ideal chains. If we accept this, then the most likely source of the differences is the definition of the effective excluded volume between monomers, β . The great advantage of a lattice in problems of this type is that all occupiable sites are clearly separated, and there is no overlap of the excluded volume of one monomer with that of another. One is therefore tempted to believe that the excluded volume associated with a monomer is the volume associated with the lattice site. A counterexample was discussed some years ago by Tanaka¹² following a question raised by Yamakawa,²⁶ namely, that computed values of α^2 vs z for the cubic lattices may be placed on a single composite curve but that values of α^2 for four-choice self-avoiding walks on the simple cubic lattice fall significantly below this composite curve. The short-range geometrical constraint limiting the walker to four choices must somehow be equivalent to modifying the effective excluded volume, which is a long-range effect. Consider a "four-choice random walker" who has arrived at a given

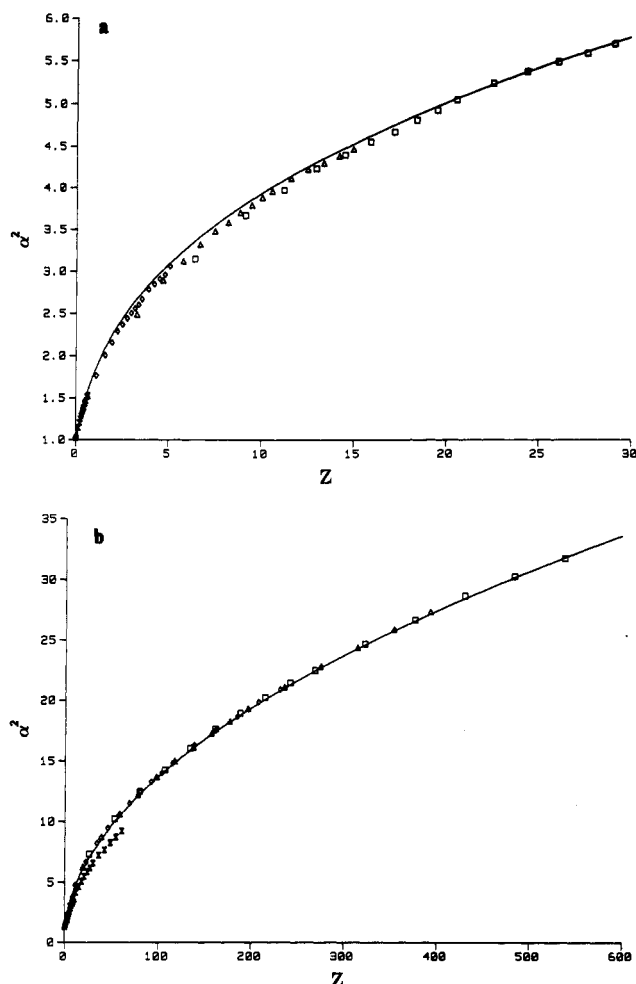


Figure 2. (a) 3-Dimensional continuum data vs z : (\blacktriangle) $d = 0.1$; (\times) $d = 0.25$; (\diamond) $d = 0.50$; (\triangle) $d = 0.75$; (\square) $d = 0.99$. Curve: eq 8. (b) 2-Dimensional continuum data vs z . Symbols as in (a). Curve: eq 11.

lattice site. Any of the six surrounding sites are available for the next step, except the site immediately behind, the site immediately ahead, and any of the four remaining sites that happens to be occupied, but, in this respect, the walker is not different from a "five-choice random walker" for whom the site immediately ahead is occupied. It is very difficult to compute the effective excluded volume for such a walk, but if we define *two steps* of the four-choice walk to be a single "Kuhn step", then we consider an $N/2$ step walk for which the short-range geometrical constraint has been reduced (though not eliminated). We thus expect the dimensions of these walks to be intermediate between $N/2$ step walks on the FCC lattice and N step walks on the SC lattice, and this is in fact the case.²⁷ The clear implication of the above discussion is that β is not always just the volume per lattice site. The question is presently under more detailed study.

Putting aside the question of these small discrepancies, it remains clear that the mean-square end-to-end distance of a self-avoiding walk on a lattice or in the continuum may be well described by an *approximate* two-parameter theory. The calculation of the quantity K is in itself a many-body problem, but we believe the viewpoint pro-

posed here to be useful. The agreement shown in Figure 2 is very satisfying, though not conclusive. It is always possible to choose values for K so that the data will fit many equations very well, although any appropriate choice must be consistent with lattice walk data.

The very fact that the summation of the two-parameter series does not yield the correct asymptotic amplitude for lattice walks demonstrates that the traditional two-parameter theory is not strictly correct. It is probable that the two-parameter series (2) is but a limiting case of the small z expansion of the true, unknown, function. As excluded volume increases, higher order terms, which have hitherto been unimportant, become increasingly significant. There is yet much fascinating work to be done on the two-parameter expansion.

In view of the above comments, (11) and (8) must be seen as a crude cobbling together of two results that have dissimilar theoretical bases. Nonetheless, for practical purposes, these formulas can be expected to provide a reasonably accurate description of the mean-square length of self-avoiding walks, nor is there any real obstacle to the construction of similar two-parameter formulas for other quantities of interest, such as the radius of gyration and second osmotic virial coefficient.

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