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Citation: *AIP Conference Proceedings* **1637**, 1283 (2014); doi: 10.1063/1.4907293

View online: <http://dx.doi.org/10.1063/1.4907293>

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Excess Wings in Broadband Dielectric Spectroscopy

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Abstract. Analysis of excess wings in broadband dielectric spectroscopy data of glass forming materials provides evidence for anomalous time evolutions and fractional semigroups. Solutions of fractional evolution equations in frequency space are used to fit dielectric spectroscopy data of glass forming materials with a range between 4 and 10 decades in frequency. It is shown that with only three parameters (two relaxation times plus one exponent) excellent fits can be obtained for 5-methyl-2-hexanol and for methyl-m-toluate over up to 7 decades. The traditional Havriliak-Negami fit with three parameters (two exponents and one relaxation time) fits only 4-5 decades. Using a second exponent, as in Havriliak-Negami fits, the α -peak and the excess wing can be modeled perfectly with our theory for up to 10 decades for all materials at all temperatures considered here. Traditionally this can only be accomplished by combining two Havriliak-Negami functions with 7 parameters. The temperature dependent relaxation times are fitted with the Vogel-Tammann-Fulcher relation which provides the corresponding Vogel-Fulcher temperatures. The relaxation times turn out to obey almost perfectly the Vogel-Tammann-Fulcher law. Computable expressions of time dependent relaxation functions are also reported.

Keywords: time evolution, anomalous dynamics, fractional derivatives, glass transition, excess wing, dielectric spectroscopy

PACS: 77.22.Gm, 64.70.Q-, 77.22.Ch, 64.70.pj, 77.84.Jd, 02.60.Nm

INTRODUCTION

Many physical properties of glass forming liquids (e.g. their viscosity) vary dramatically (often over 15 or more decades) within a narrow temperature interval around the glass transition [1]. The change of physical properties during the glass transition has not yet been fully understood and remains a subject of intense investigations [2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12].

In this work we study the glass transition by investigating the dielectric susceptibility. The dielectric susceptibility quantifies the response of permanent and induced dipoles to an applied frequency dependent electric field. The dielectric loss (resp. imaginary part of the complex dielectric susceptibility) typically shows a temperature dependent maximum, the α -peak, at low frequencies. It is followed at higher frequencies by a so-called excess wing [13]. This excess wing has not yet been understood nor has it been described by any model with less than 4 fit parameters [13]. Existing theories, such as the mode coupling theory (see [14, 15] and references therein), do not allow to fit the excess wing. Traditional phenomenological fits of the excess wing employ a superposition of two Havriliak-Negami functions [16, 5, 13], and they need 7 fit parameters to fit a range of 10 decades.

The aim of this work is to provide analytical expressions for excess wings with only three and four parameters. The formulae are obtained from the previously introduced method of fractional time evolution [17, 18, 19], and applied to experimental data exhibiting a clear excess wing over a frequency range as broad as possible. The fit functions need only three parameters (one exponent and two relaxation times in model A) or four parameters (two exponents and two relaxation times for model B). This is a significant improvement compared to six parameters for the superposition of the Havriliak-Negami and Cole-Cole expression presently used [19, 20]. We study the glass forming materials 5-methyl-2-hexanol [6], glycerol [8] and methyl-m-toluate [12].

CLASSICAL RELAXATION MODELS

The Debye relaxation model describes the electric relaxation of dipoles after switching an applied electric field [21]. The normalized relaxation function $f(t)$, which corresponds to the polarization, obeys the Debye law

$$\left(\tau \frac{d}{dt} + 1\right) f(t) = 0, \quad (1)$$

TABLE 1. List of traditional fit functions for dielectric spectroscopy data of glass forming materials.

	functional form $\hat{\chi}(u)$	number of parameters
Cole-Cole	$1/(1+(u\tau)^\alpha)$	2
Cole-Davidson	$1/(1+u\tau)^\alpha$	2
Havriliak-Negami	$1/(1+(u\tau)^\alpha)^\gamma$	3

with the relaxation time τ and initial condition $f(0) = 1$. The response function, i.e. the dynamical dielectric susceptibility, χ is related to the relaxation function via [17]

$$\chi(t) = -\frac{d}{dt}f(t). \quad (2)$$

In the following discussions we focus on Laplace transformed quantities. We use the Laplace transformation of $f(t)$

$$\mathcal{L}\{f(t)\}(u) = \int_0^\infty e^{-ut} f(t) dt, \quad (3)$$

where $u = iv$ and v is the frequency. Rewriting equation (2) in frequency space and using $f(0) = 1$ leads to

$$\begin{aligned} \hat{\chi}(u) &= \mathcal{L}\{\chi(t)\}(u) \\ &= 1 - u\mathcal{L}\{f(t)\}(u) \\ &= \frac{1}{1+u\tau}, \end{aligned} \quad (4)$$

the well known Debye susceptibility. In experiments one measures not the normalized quantity $\hat{\chi}(u)$, but instead

$$\varepsilon(u) = (\varepsilon_0 - \varepsilon_\infty)\hat{\chi}(u) + \varepsilon_\infty, \quad (5)$$

where ε_0 and ε_∞ are the dynamical susceptibilities at low, respectively high frequencies.

The Debye model is not able to describe the experimental data well, because experimental relaxation peaks are broader and asymmetric. For this reason other fitting functions were proposed such as the Cole-Cole [22], Cole-Davidson [23] and Havriliak-Negami [16] expressions. Their normalized forms have typically 2 or 3 parameters (see table 1) and they were introduced purely phenomenologically to fit the data. This can be considered as a drawback. These functions with three parameters are able to fit the data over a range of at most 5 decades (Havriliak-Negami). To fit a broader frequency range several functions are commonly added. A combination of one Havriliak-Negami expression plus one Cole-Cole form results in 6 fit parameters.

FRACTIONAL RELAXATION MODELS

In this work we use a generalized form of the Debye relaxation model from eq. (1). It is based on the theory of fractional time evolutions for macroscopic states of many body systems first proposed in equation (5.5) in [24] and subsequently elaborated in [25, 26, 27, 28, 29, 30, 17, 31, 32, 33, 34]. As discussed in [30, 17] composite fractional time evolutions are expected near the glass transition. Such time evolutions give rise to generalized Debye laws of the form of model A:

$$(\tau_1 D + \tau_2^\alpha D^\alpha + 1)f(t) = 0 \quad (6)$$

or model B:

$$(\tau_1 D + \tau_1^{\alpha_1} D^{\alpha_1} + \tau_2^{\alpha_2} D^{\alpha_2} + 1)f(t) = 0, \quad (7)$$

where the parameters obey $0 < \alpha, \alpha_1, \alpha_2 < 1, \alpha_1 > \alpha_2$ and the relaxation times $\tau_1, \tau_2 > 0$ are positive. Here the symbols $\tau_1 D + \tau_2^\alpha D^\alpha$, respectively $\tau_1 D + \tau_1^{\alpha_1} D^{\alpha_1} + \tau_2^{\alpha_2} D^{\alpha_2}$ are the infinitesimal generators of composite fractional semigroups

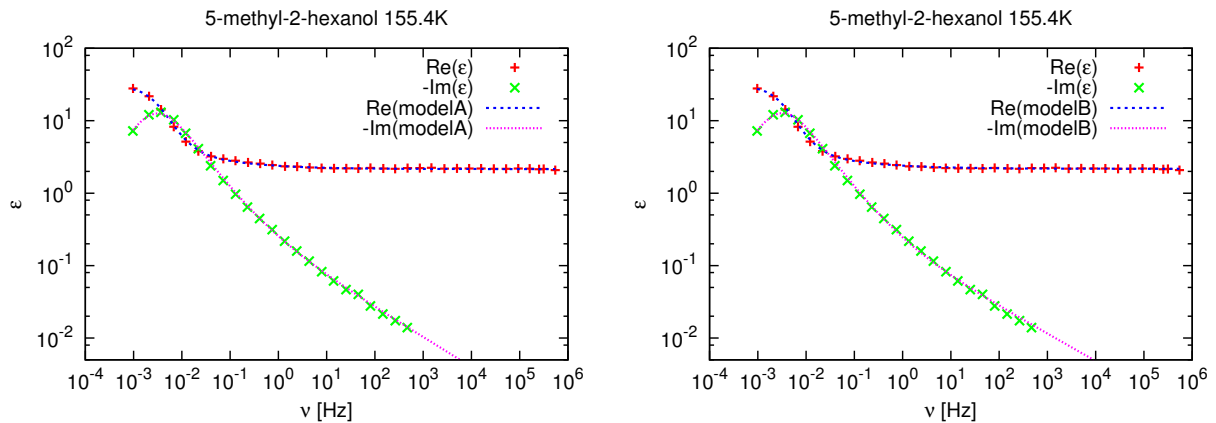


FIGURE 1. Simultaneous fits of real and imaginary part with model A (left figure) and model B (right figure) for 5-methyl-2-hexanol at 155.4K. Both models show an excellent fitting capability. The data are from [6].

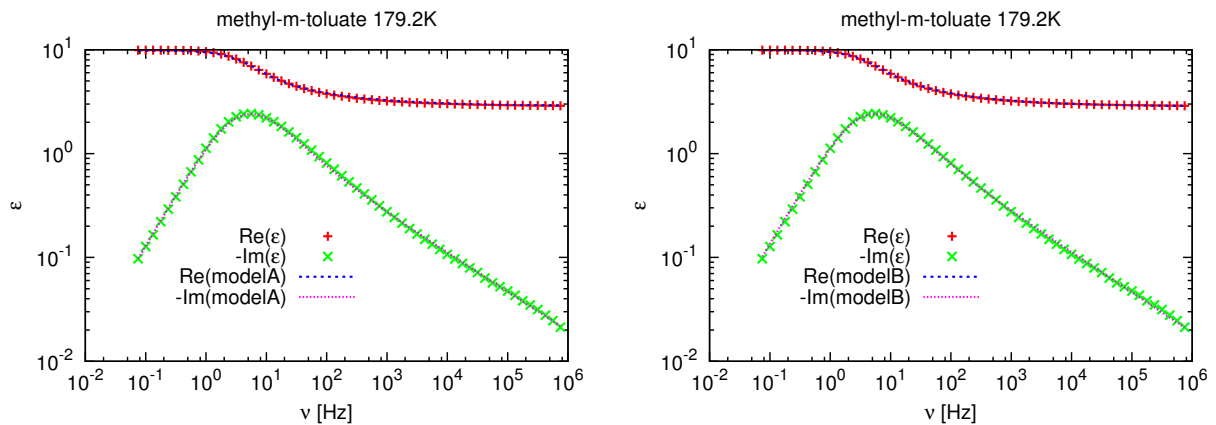


FIGURE 2. Simultaneous fits of real and imaginary part with model A (left figure) and model B (right figure) for methyl-m-toluate at 179.2K. Model A can fit the data over the whole spectral range of 7 decades, which is more than with Havriliak-Negami which uses the same number of fit parameters. With this data we obtain the broadest fit with model A. The data are from [12].

with D^α being a generalized fractional Riemann-Liouville derivative of order α and almost any type [29, 35]. If D^ν represents a classical fractional Riemann-Liouville derivative of order ν then its definition reads (with $\nu \in \mathbb{R}^+$)

$$D^\nu f(t) = D^{\lceil \nu \rceil} I^\mu f(t) \quad (8)$$

$$= \frac{1}{\Gamma(\mu)} D^{\lceil \nu \rceil} \int_0^t (t-\xi)^{\mu-1} f(\xi) d\xi, \quad (9)$$

$$\mu + \nu = \lceil \nu \rceil, \quad t > 0,$$

where $\lceil \nu \rceil$ is the smallest integer greater or equal ν , Γ the gamma function and $D^{\lceil \nu \rceil} = d^{\lceil \nu \rceil} / dt^{\lceil \nu \rceil}$.

The Laplace transform of the fractional Riemann-Liouville derivative is [36]

$$\mathcal{L}\{D^\nu f(t)\}(u) = u^\nu \mathcal{L}\{f(t)\}(u) - \sum_{k=1}^{\lceil \nu \rceil} u^{k-1} D^{\nu-k} f(t) \Big|_{t=0}. \quad (10)$$

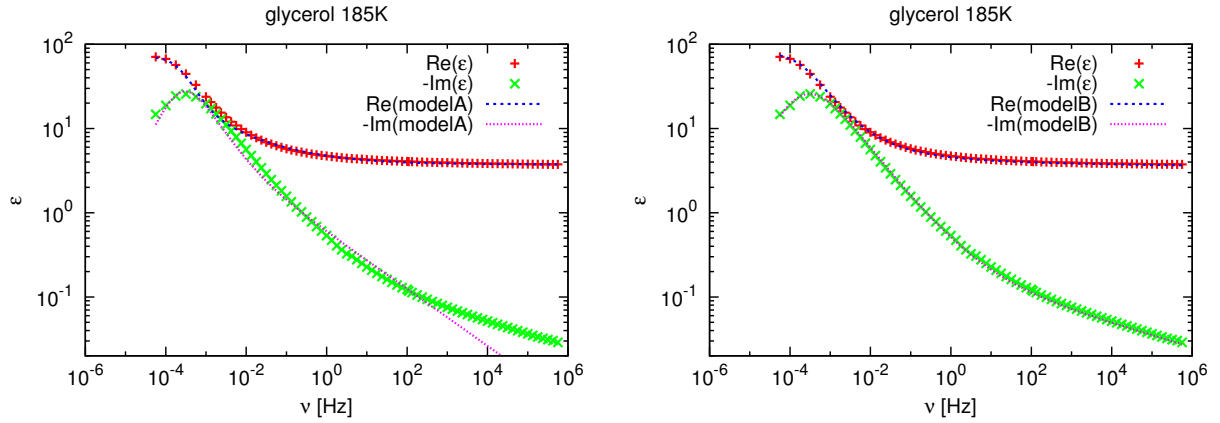


FIGURE 3. Simultaneous fits of real and imaginary part with model A (left figure) and model B (right figure) for glycerol at 185 K. While model A is not able to fit the data well, model B still gives an excellent fit over 10 decades. The data are from [8].

With these definitions the Laplace transformation of equations (6) and (7) gives with relation (2) the normalized dielectric susceptibilities of model A

$$\hat{\chi}_A(u) = \frac{1 + \tau_2^\alpha u^\alpha}{\tau_1 u + \tau_2^\alpha u^\alpha + 1} \quad (11)$$

and model B

$$\hat{\chi}_B(u) = \frac{1 + \tau_1^{\alpha_1} u^{\alpha_1} + \tau_2^{\alpha_2} u^{\alpha_2}}{\tau_1 u + \tau_1^{\alpha_1} u^{\alpha_1} + \tau_2^{\alpha_2} u^{\alpha_2} + 1}. \quad (12)$$

These results apply also for other types of generalized Riemann-Liouville fractional derivatives introduced in [30, 17].

The functions from equations (11) and (12) are used to fit the dielectric spectroscopy data of 5-methyl-2-hexanol, glycerol and methyl-m-toluate. Real and imaginary part are fitted simultaneously with the parameters α , α_1 , α_2 , τ_1 and τ_2 .

Additionally we fit the temperature dependent relaxation times τ_1 and τ_2 with the Vogel-Tammann-Fulcher function

$$\tau = \tau_0 \exp\left(\frac{DT_{VF}}{T - T_{VF}}\right), \quad (13)$$

where T is the absolute temperature, τ_0 a material parameter, D the fragility and T_{VF} the Vogel-Fulcher temperature. The fit parameters are τ_0 , D and T_{VF} .

RESULTS

Model A fits for 5-methyl-2-hexanol are shown in Fig. 1 and for methyl-m-toluate Fig. 2. Note that in our notation $\varepsilon = \varepsilon' - i\varepsilon''$. Model A fits the data remarkably well for five, respectively seven orders of magnitude, where both the α -peak and the excess wing can be fitted simultaneously with only three parameters. Model A is better suited than the Havriliak-Negami model which only fits reasonably well for up to four orders of magnitudes for these materials. This improvement is due to the positive curvature of the function in (11) at frequencies above the α -peak. Sometimes this curvature poses also the main difficulty when fitting with model A. An example is glycerol as seen in the left part of Fig. 3. While it is easy to fit closely the α -peak it is more difficult to simultaneously fit the excess wing.

Model B can fit the data much better than model A, because it contains one more parameter. Nevertheless, it is remarkable that it can fit a range of up to 10 orders of magnitude with little deviation from the data points. We believe that this model can be used to fit over some more orders of magnitude, but at this time there is no experimental data available which covers a broader range.

TABLE 2. List of the fit parameters T_{VF} , D and τ_0 for various materials.

material	model	T_{VF1}	T_{VF2}	D_1	D_2	τ_{01}	τ_{02}
5-methyl-2-hexanol	A	89.2K	92.1K	25.5	22.1	3.53×10^{-13} s	7×10^{-14} s
5-methyl-2-hexanol	B	88.3K	101.6K	26.3	15.3	5.21×10^{-13} s	5.77×10^{-12} s
methyl-m-toluate	A	71.2K	71.2K	93.2	93.2	4.35×10^{-28} s	1.54×10^{-28} s
methyl-m-toluate	B	67.2K	85.6K	102.2	53.6	9.0×10^{-28} s	1.13×10^{-22} s
glycerol	A	127.8K	131.5K	17.1	14.9	3.7×10^{-14} s	3.23×10^{-14} s
glycerol	B	152.7K	137.8K	6.68	11.9	2.9×10^{-10} s	2.15×10^{-13} s

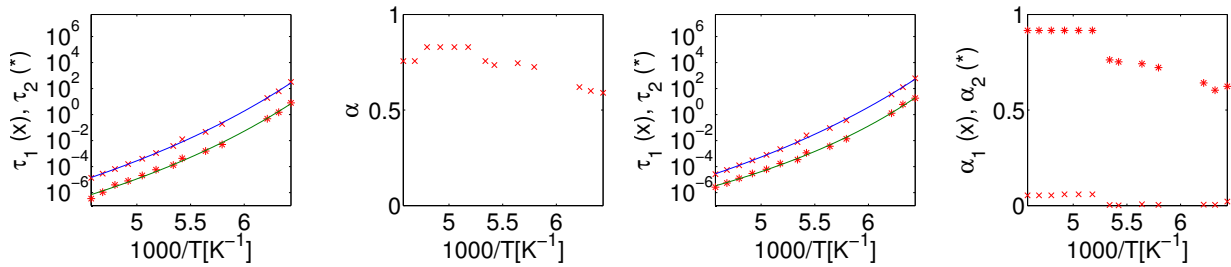


FIGURE 4. Temperature dependence of the fitting parameters τ_1 (crosses), τ_2 (stars) and α for 5-methyl-2-hexanol for model A (left two panels). Temperature dependence of the fitting parameters τ_1 (crosses), τ_2 (stars), α_1 (crosses) and α_2 (stars) for model B (right two panels). The solid lines are Vogel-Tammann-Fulcher fits (see eq. (13)) whose parameters are listed in Table 2.

TEMPERATURE DEPENDENCE OF THE PARAMETERS

Because the data have been fitted at different temperatures we are able to observe the temperature dependence of the fitting parameters. For τ_1 and τ_2 we perform Vogel-Tammann-Fulcher fits provided by equation (13). From the fits we obtain the Vogel-Fulcher temperatures T_{VF1} and T_{VF2} as well as the fragility parameters D_1 and D_2 for the relaxation times τ_1 and τ_2 for model A and model B (see Table 2).

For all fits we see a temperature dependence of the relaxation times τ_1 and τ_2 (Fig. 4 - Fig. 6) that follows the Vogel-Tammann-Fulcher fitting function remarkably well. The relaxation times also show a clear downward trend as the temperature increases, which confirms that τ , τ_1 and τ_2 are physically meaningful and can be interpreted as relaxation times even though they appear with a non-integer power in equations (11) and (12).

The parameters α , α_1 and α_2 also show a temperature dependence. In the case of 5-methyl-2-hexanol (Fig. 4) there is an increase of α with temperature until a plateau near $\alpha = 1$ is reached. This effect comes from the decreasing slope of the excess wing with increasing temperature. In the fitting function of model A this behavior can be achieved by increasing α . For the same material there is an apparent increase of α_2 between 154K (6.49 K^{-1}) and 287K (3.48 K^{-1}) which has the same origin as the increase in α in model A. By increasing α_2 the excess wing becomes less steep. The plateau at 190K (5.26 K^{-1}) and above comes from the fact that the fits at those temperatures are done mainly for the α -peak, because the excess wing is not visible.

For methyl-m-toluate and glycerol there is also a clear temperature dependence of α , α_1 and α_2 (Fig. 5 and Fig. 6). The trend is however reversed in comparison to 5-methyl-2-hexanol. This comes from the increasing slope of the excess wing with increasing temperature. This behavior can be achieved in the fit functions by decreasing α , respectively α_2 .

REPRESENTATION OF THE SOLUTIONS AS FUNCTIONS OF TIME

In [20] we obtained the analytical solution of a fractional differential equation of rational order, which we use to analyze our fitting results for model A and model B. For a general solution of equations (11) and (12) with arbitrary real α_i see [35]. The restriction to rational α_i is not a drawback, because we can approximate α_1 and α_2 by a rational value on a grid between 0 and 1. This number of grid points is chosen to be 20, which keeps computation times reasonably limited as the computing time increases quadratically with the lowest common denominator of α with 1.

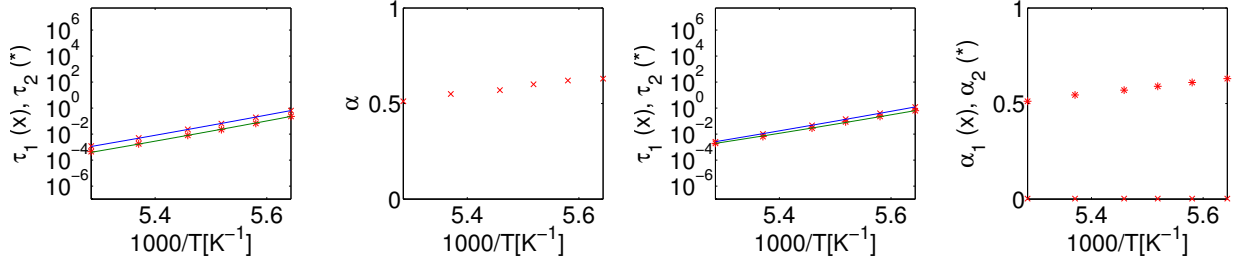


FIGURE 5. Temperature dependence of the fitting parameters τ_1 (crosses), τ_2 (stars) and α for methyl-m-toluate for model A (left two panels). Temperature dependence of the fitting parameters τ_1 (crosses), τ_2 (stars), α_1 (crosses) and α_2 (stars) for model B (right two panels). The solid lines are Vogel-Tammann-Fulcher fits (see eq. (13)) whose parameters are listed in Table 2.

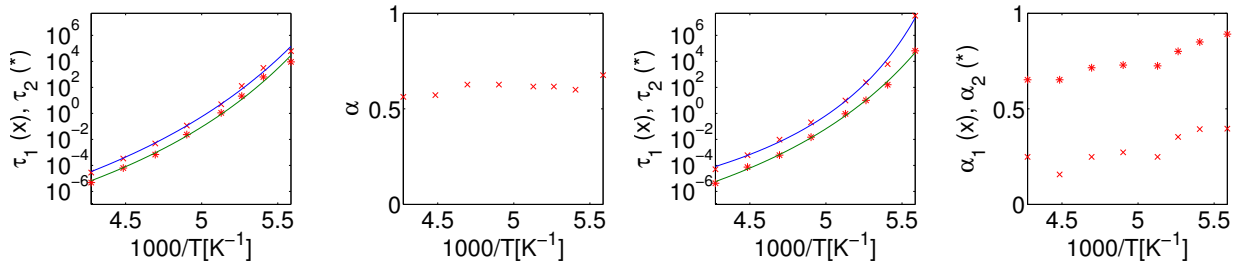


FIGURE 6. Temperature dependence of the fitting parameters τ_1 (crosses), τ_2 (stars) and α for glycerol for model A (left two panels). Temperature dependence of the fitting parameters τ_1 (crosses), τ_2 (stars), α_1 (crosses) and α_2 (stars) for model B (right two panels). The solid lines are Vogel-Tammann-Fulcher fits (see eq. (13)) whose parameters are listed in Table 2.

The solution for $f(t)$ for model B is a sum of Mittag-Leffler type functions:

$$f(t) = \sum_{j=1}^N B_j \sum_{k=0}^{N-1} c_j^{N-k-1} E(-k/N, c_j^N; t), \quad (14)$$

where N is the smallest number for which both $\alpha_1 N$ and $\alpha_2 N$ are integers. The coefficients c_j are the zeros of the characteristic polynomial

$$c^N + \tau_1^{\alpha_1} c^{\alpha_1 N} + \tau_2^{\alpha_2} c^{\alpha_2 N} + 1 = 0, \quad (15)$$

the function $E(v, a; t)$ is defined as [36]

$$E(v, a; t) = t^v \sum_{k=0}^{\infty} \frac{(at)^k}{\Gamma(v+k+1)}. \quad (16)$$

The coefficients B_j are the solutions of the linear system of equations

$$\sum_{k=1}^N c_k^i B_k = 0, \quad 0 \leq i \leq N - \alpha_1 N - 1 \quad (17)$$

$$\sum_{k=1}^N (c_k^i + \tau_1^{\alpha_1} c_k^{i-N+\alpha_1 N}) B_k = 0, \quad N - \alpha_1 N \leq i \leq N - \alpha_2 N - 1 \quad (18)$$

$$\sum_{k=1}^N (c_k^i + \tau_1^{\alpha_1} c_k^{i-N+\alpha_1 N} + \tau_2^{\alpha_2} c_k^{i-N+\alpha_2 N}) B_k = 0, \quad N - \alpha_2 N \leq i \leq N - 2. \quad (19)$$

This solution is only valid if all the roots c_j of the characteristic polynomial in (15) are distinct, which is checked in the computations. Because the linear system of equations (17)-(19) is underdetermined we choose one fundamental solution for $\{B_j\}$ and a multiplication factor for $f(t)$ such that $f(0) = 1$.

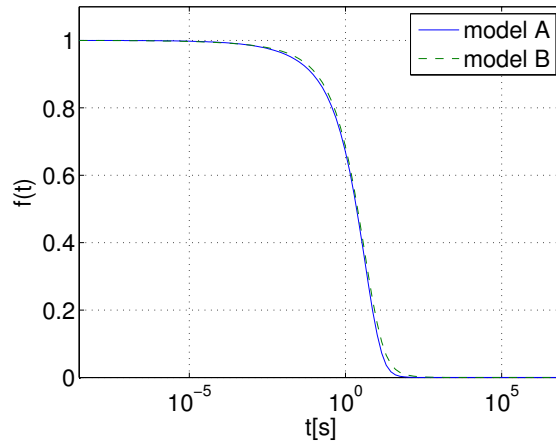


FIGURE 7. The solutions of the fractional initial value problems (6) and (7) with $f(0) = 1$ using the fit parameters for model A and model B for glycerol at 195 K.

The analytical solutions are plotted for glycerol at 195 K (Fig. 7). The fitting values for τ for model A are $\tau_1 = 4.991$ s and $\tau_2 = 1.089$ s. Both values lie in the time interval where the relaxation occurs, which confirms the interpretation of these fitting parameters as relaxation times. For model B the fitted times are $\tau_1 = 9.729$ s and $\tau_2 = 0.92$ s. So τ_2 marks the onset of the relaxation and τ_1 the end.

We note that the fractional derivatives appearing in the initial value problem (7) can be generalized to fractional derivatives of arbitrary type β introduced in [29] and defined as

$$D^{\nu,\beta} f(t) = I^{(1-\beta)([\nu]-\nu)} D^{[\nu]} I^{\beta([\nu]-\nu)} f(t), \quad 0 \leq \beta \leq 1. \quad (20)$$

For the case $\beta = 1$ it reduces to the Riemann-Liouville fractional derivative, while for $\beta = 0$ to the Liouville-Caputo-type derivative [33]. Because

$$D^{\nu,\beta} E(\mu, a; t) = D^{\nu,\gamma} E(\mu, a; t), \quad 0 \leq \beta, \gamma \leq 1, \quad \mu > -1, \quad \nu \geq 0, \quad (21)$$

the solution of our initial value problem does not change by replacing the Riemann-Liouville fractional derivatives with these generalized Riemann-Liouville fractional derivatives of type β .

CONCLUSIONS

Two fractional relaxation models (model A and model B) were shown to fit broad band dielectric spectroscopy data for various glass forming materials. For 5-methyl-2-hexanol and methyl-m-toluate the 3-parameter model A can fit data over a range of 6 and 7 orders of magnitude. Generally we observed good fits over a range of at least 5 orders of magnitude for model A and 10 orders of magnitude for model B. Conventional fitting formulae (such as Havriliak-Negami and Cole-Cole) require 6 parameters in contrast to 3 for model A resp. 4 for model B. In summary, this work has given closed form analytical expressions for excess wings containing only three (or four) parameters, that are derived from the previously introduced method of composite fractional time evolutions [17, 18] and are directly applicable to experiment.

ACKNOWLEDGMENTS

We thank Sebastian Schmiescheck for technical assistance.

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