# Entropy Loss Induced by the Non-Crossing Nature in Multilayer-Membrane System

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We consider the non-crossing effect of the multilayer membrane system consisting of bilayer lipid sheets embedded in water. Using a simple one-dimensional model, we evaluate the free energy increment due to the entropy loss induced by the non-crossing nature. The free energy increment  $\Delta f(\rho)$  per unit length of one membrane is expressed as  $\Delta f(\rho) = B\rho^{2/3}$ , where  $\rho$  is the membrane density and B is a positive constant. This anomalous behavior with the exponent 2/3 was verified by a Monte-Carlo simulation based on a solid-on-solid model.

Key words: multilayer membrane, non-crossing nature, entropy loss, self-consistent harmonic approximation, Monte-Carlo simulation

# 1. INTRODUCTION

As shown by Helfrich, fluctuation properties of the fluid bilayer lipid membrane are determined by the curvature elastic energy.<sup>1,2</sup> For an isolated membrane sheet, the curvature elastic energy is expressed by

$$H = \int dx dy \frac{1}{2} K |\nabla^2 u(x, y)|^2, \qquad (1)$$

where the x-y plane is chosen to be parallel to the mean membrane plane, u(x, y) is the displacement of the membrane from the mean membrane plane and K is the rigidity of the membrane. For multilayer membrane systems consisting of equally spaced membranes embedded in water, the non-crossing nature between the membranes decreases the fluctuations. The reduction of the fluctuations induces the entropy-loss; from the view point of the free energy, this increases the free energy.

In the present article, by a one-dimensional membrane model we analyze the non-crossing effect on the membrane density dependence of the free energy. As the Hamiltonian for an isolated one-dimensional membrane, we choose a one- dimensional version of (1):

$$H_{\rm one}(\{u(x)\}) = \int dx \frac{1}{2} K |\frac{d^2 u(x)}{dx^2}|^2, \qquad (2)$$

where the shape of the membrane is denoted by y = u(x). For the multilayer membrane system with the membrane density  $\rho$ , the free energy  $f(\rho)$  per unit length of one membrane may increase with respect to that for an isolated membrane;

$$f(\rho) = f_0 + \Delta f(\rho), \tag{3}$$

where  $f_0$  is the free energy of an isolated membrane and  $\Delta f(\rho)$  shows the increment of the free energy induced by the non-crossing nature. According to the ordinary Landau theory, in the small membrane density limit, the additional term  $\Delta f$  is expected to behave as

$$\Delta f(\rho) = c_1 \rho + c_2 \rho^2 + \cdots, \qquad (4)$$

where  $c_1$  and  $c_2$  are constants. However, it has been well known that the Landau theory is incorrect for strongly-fluctuating systems such as the membrane systems. Nattermann<sup>3</sup> has proposed a simple self-consistent harmonic approximation to analyze the commensurate-incommensurate system, which is one of the strongly fluctuating systems. The critical behavior obtained by the approximation is same as that by the exact solvable models.<sup>4,5</sup> This shows the validity of this approximation for the strongly-fluctuation systems.

We use Nattermann's approximation and have the "anomalous" low membrane-density behavior quite different from the Landau theory:

$$\Delta f(\rho) = B\rho^{2/3},\tag{5}$$

where B is a positive constant. Thus, the free energy is no longer analytic at the point  $\rho = 0$ . This type of result can never obtained by the Landau theory.

To verify the above anomalous behavior, the Monte-Carlo simulation was performed. The Monte Carlo simulation strongly supports the result (5).

# 2. SELF-CONSISTENT HARMONIC APPROX-IMATION

Let the multilayer membrane system consisting of n one-dimensional membranes in the  $L \times M$ space be considered. The shape of the *j*-th membrane is denoted by  $y = u_j(x)$ . The membrane density  $\rho$  is given by  $\rho = n/M$ . As the interaction between the membranes, only the non-crossing nature is taken into account. The partition function of the system is given by

$$Z = \int \prod_{j} \prod_{x} du_{j}(x) \theta(u_{1} < u_{2} < \dots < u_{n}) \times$$
$$\exp[-\beta \sum_{j=1}^{n} H_{\text{one}}(\{u_{j}(x)\})], \qquad (6)$$

where  $\beta = 1/(k_BT)$  ( $k_B$ : Boltzmann constant, T: temperature) and  $\theta$  denotes the non-crossing nature;  $\theta = 1$  if  $u_1(x) < u_2(x) < \cdots < u_n(x)$  for all x and otherwise  $\theta = 0$ .

In the self-consistent harmonic approximation, a harmonic well potential is introduced instead of the non-crossing condition  $\theta$ . Let us introduce the variable  $y_j(x)$  expressing the deviation of the j-th membrane from the reference position  $j/\rho$ ;  $y_j(x) = u_j(x) - j/\rho$ . The harmonic potential expressing the non-crossing nature is given by  $(1/2)m^2y_j^2$ , where  $m^2$  is a positive parameter which expresses the "magnitude" of the well and is determined self-consistently. Thus, the effective Hamiltonian for the *j*-th membrane is given by

$$H_{\text{one}}^{\text{eff}}(\{y_j(x)\}) = \int dx [\frac{1}{2}K |\frac{d^2 y_j(x)}{dx^2}|^2 + \frac{1}{2}m^2 y_j^2(x)].$$
(7)

In terms of (7), the partition function (6) is approximated as

$$Z_{\text{app}} = \int \prod_{j} \prod_{x} dy_{j}(x) \times \exp[-\beta \sum_{j=1}^{n} H_{\text{one}}(\{y_{j}(x)\})].$$
(8)

The self-consistent equation determining the parameter  $m^2$  is given by

$$\langle y_j^2 \rangle_{\text{eff}} = C(\frac{1}{\rho})^2, \tag{9}$$

where  $\langle \cdots \rangle_{\text{eff}}$  stands for the thermal average with respect to the "effective Hamiltonian"  $H_{\text{one}}^{\text{eff}}$ and C is a positive numerical factor. The l.h.s of eq.(9) is easily calculated and given by

$$\langle y_j^2 \rangle_{\text{eff}} = \frac{1}{2\sqrt{2}\beta} m^{-3/2} K^{-1/4}.$$
 (10)

Thus we have

$$m^2 = C_1 \rho^{8/3},\tag{11}$$

with

$$C_1 = \left(\frac{C}{2\sqrt{2}}\right)^{-4/3} (k_{\rm B}T)^{4/3} K^{-1/3}.$$
 (12)

From the partition function  $Z_{app}$ , the approximated free energy per unit length of one membrane is given by

$$f_{\rm app} = -k_{\rm B}T \frac{1}{nL} \ln Z_{\rm app}$$
  
=  $k_{\rm B}T [\frac{\Lambda}{2\pi} \ln \frac{\beta K}{2\pi} + \frac{\Lambda}{2\pi} \ln(\Lambda^4 + \frac{m^2}{K}) -\frac{2}{\pi}\Lambda + \frac{1}{\sqrt{2}}m^{1/2}K^{-1/4}],$  (13)

where  $\Lambda = 2\pi/a$  (a is an atomic-scale length) is the large wave-number cut-off. Using (11), we have the free energy for small  $\rho$ :

$$f_{\rm app} = f_0 + \Delta f(\rho), \tag{14}$$

where

$$f_0 \simeq k_{\rm B} T \frac{\Lambda}{2\pi} \ln \frac{\beta K \Lambda^4}{2\pi}, \qquad (15)$$

and

$$\Delta f(\rho) = B\rho^{2/3},\tag{16}$$

with

$$B = \frac{1}{\sqrt{2}} \left(\frac{2\sqrt{2}}{C}\right)^{1/3} (k_{\rm B}T)^{4/3} K^{-1/3}.$$
 (17)

In the above,  $f_0$  is the free energy of an isolated membrane and  $\Delta f(\rho)$  is the increment of the free energy induced by the non-crossing nature.

#### 3. MONTE-CARLO SIMULATION

The anomalous small  $\rho$  behavior (16) was confirmed by a Monte-Carlo(MC) simulation. A simple solid-on-solid membrane model was chosen. In the model, the membranes sit on a  $\tilde{L} \times \tilde{M}$ square lattice and the shape of the *j*-th membrane is given by  $(X, \tilde{u}_j(X))$ , where X and  $\tilde{u}_j(X)$  are integer. The mean membrane running direction is chosen to be parallel to the *x* axis. In the *x* and the *y* directions, the periodic boundary condition is imposed. The energy of the *j*-th membrane is given by

$$E_{j} = \frac{1}{2}J \sum_{X=1}^{M} [\tilde{u}_{j}(X-1) + \tilde{u}_{j}(X+1) -2\tilde{u}_{j}(X)]^{2}, \qquad (18)$$

where J is the "microscopic" rigidity. The above model is a discretized version of the continuum model (2). The equivalence between (2) and (18) in the large wave-length has been shown.<sup>6</sup> Therefore, we can expect to obtain correct results by the Monte-Carlo analysis based on the "microscopic" model (18).

Since calculation of the free energy by means of the MC method is difficult, the internal energy  $\varepsilon(\rho)$  per unit length of one membrane was calculated. The free energy and the internal energy are related as  $-T^2\partial(f(\rho)/T)\partial T = \varepsilon(\rho)$ . Thus, if the result (16) is correct, the internal energy should behave as

$$\varepsilon(\rho) = \varepsilon_0 + B' \rho^{2/3},\tag{19}$$

where  $\varepsilon_0$  is the internal energy of an isolated membrane and B' is a constant.

The MC simulation was performed by the energy (18) under the non-crossing condition  $\tilde{u}_1 < \tilde{u}_2 < \cdots < \tilde{u}_n$ . The temperature was chosen as  $T = J/(2k_{\rm B})$ . For thermalization,  $5 \times 10^6$  Monte-Carlo steps (MCS) were required. The averages were taken over  $5 \times 10^6$  MCS. The number of the membrane n was taken to be 100. The length of the membrane  $\tilde{L}$  was chosen as  $\tilde{L} = 300 \sim 1500$  depending on the membrane density.

The  $(b\rho)^{2/3}$ - $b\varepsilon/(J/2)$  plot obtained by the MC simulation is shown in Fig.1, where b is the lattice spacing of the solid-on-solid model. The plot sits on a straight line expressed by  $b\varepsilon/(J/2) = 0.5022 - 0.2151(b\rho)^{2/3}$  in the small  $\rho$  region. The slope and the intercept of the line were obtained by the least squares method. The asymptotic linear behavior of the  $(b\rho)^{2/3}$ - $b\varepsilon/(J/2)$  plot strongly supports eq.(19).

The  $(b\rho)$ -tz/(J/2) plot is shown in Fig.2. In the figure, the solid line corresponds to the asymptotic line in Fig.1. Figure 2 clearly shows the non-analytic properties of the internal energy at  $\rho = 0$ ; it is found that the Landau approach (4) is unapplicable to the membrane problem.



Fig.1 The  $(b\rho)^{2/3}$ - $b\varepsilon/(J/2)$  plot of the MC result.



Fig.2 The  $(b\rho)$ - $b\varepsilon/(J/2)$  plot of the MC result.

# 4.SUMMARY

We have discussed the non-crossing nature of a one-dimensional multilayer membrane system. We have paid attention to the free energy increment due to the entropy loss induced by the noncrossing nature. By the self-consistent harmonic approximation, an anomalous behavior of the free energy  $f(\rho) = f_0 + B\rho^{2/3}$  for low membrane density  $\rho$  is obtained. This free energy is quite different from that obtained by the ordinal Landau theory. The free energy behavior was verified by a Monte-Carlo simulation based on the solid-onsolid model. This shows that ordinal mean-field approaches such as the Landau theory are not suitable for this membrane problem.

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