# **X-ray Photon Correlation Spectroscopy**

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## <u>Outline</u>

### Introduction

- Why (oportunities for mesoscale science) and How (cohernece and speckles)
- Speckle fluctuations, dynamics
- Speckle Statistics

## • X-ray Photon Correlation Spectroscopy (XPCS)

- Time autocorreltion functions, equilibrium dynamics
- Signal-to-Noise
- Two-time correlation functions, non-equilibrium dynamics
- Higher order correlation functions, dynamical heterogeneities
- X-ray Speckle Visibility Spectroscopy
- A mini user guide to XPCS

## • XPCS examples

- Dynamics of concentrated hard-sphere suspensions. Is there a colloidal glass transition?
- "Anomalous" relaxations in "jammed" systems
- Conclusions









The Next "Big Thing"

• Opportunities for "Mesoscale Science" DOE BESAC report Sept 2012 http://www.meso2012.com



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### "More is Different"

P.W. Anderson, *Science* **177**, 393 (1972)

- Most *macroscopic properties* of *complex disordered materials emerge* at the *mesoscale* (nm to µm):
  - Mesoscale structure: defects, grain size, macromolecule shape/size, entanglement length, ...





### "More is Different"

P.W. Anderson, *Science* **177**, 393 (1972)

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# But things are not static !

Mesoscale Dynamics •

> Z. Dogic (Brandeis Univ.) Dynamics of bundled active networks









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Sunset in Alaska



Images of a Stars in a Telescope



Stars (far away) = nearly coherent
 "point-like" sources + fluctuations





## Speckles with (partially) coherent X-rays

### Speckles from Cu<sub>3</sub>Au

#### Cu<sub>3</sub>Au





Recorded at X25, NSLS on Kodak film

M. Sutton, et al. Nature 352, 608 (1991)





## Speckles with (partially) coherent X-rays

#### Speckles from colloidal suspensions



Measured at 34ID with a CCD detector

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## **Speckle Fluctuations & Dynamics**

• At high brightness light sources (APS, ESRF, Petra-III, NSLS-II ...) it is possible to measure dynamics by recording "speckle movies"



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## Mini-introduction to coherence

- Coherence = ability to create interference fringes w. good contrast
  - i.e. exists whithin a region where the phase difference between any pair of points is well defined and constant in time
  - Transverse coherence:  $\Delta \Phi(P3:P4)$
  - Longitudinal(temporal) coherence:  $\Delta \Phi(P1:P2)$



Malcolm Howells, Lecture Notes, ESRF 2007



L. Wiegart, CHX, NSLS-II



## Transverse coherence

- Ideal *coherent* (Gaussian) source:
  - a source cannot be arbirarily small and arbitrarily well collimated at the same time (diffraction limit)

$$\sigma \cdot \sigma' \simeq \frac{\lambda}{4 \pi}$$



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 A transverse coherence length (@ distance L from the source) can then be defined as:

$$l_{h,v} = \frac{\lambda L}{4 \pi \sigma_{h,v}}$$



## Transverse coherence

- Real Source:
  - The degree of coherence is determined by the phase space volume σσ'; "Heisenberg's inequality":

$$\sigma \cdot \sigma' \geq \frac{\lambda}{4\pi}$$

- "Liouville's theorem": the phase space is conserved by propagation, (ideal) crystal optics, (ideal) focusing, etc.
- To obtain a more coherent beam (at the expense of flux!), the phase space can be limited/reduced by collimation (a set of slits)





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### **Coherence of (NSLS-II) Sychrotron Sources**

- Real Source:
  - Number of coherent modes:

$$\sigma \cdot \sigma' = N \frac{\lambda}{4\pi}, N \ge 1$$

- E.g. IVU20 undulator source at CHX, NSLS-II



E (keV)	6	8	10	12	16
σ <sub>h</sub> (μm)	34.3	34.2	34.1	34.2	34.2
$\sigma_{h}^{'}$ (µrad)	18.3	18.3	18.0	18.2	18.2
σ <sub>v</sub> (μm)	8.8	8.0	7.5	7.6	7.4
$\sigma_{h}^{'}$ (µrad)	8.5	8.2	7.7	8.1	8.0
M <sub>h</sub>	38.2	50.7	62.2	75.7	94.6
$\mathbf{M}_{\mathbf{v}}$	4.5	5.3	5.8	7.5	9.0

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## Longitudinal coherence

• Longitudinal (temporal) coherence:

$$\frac{\delta \lambda}{\lambda} \approx \frac{1}{N}$$
,  $l_l = \lambda N$ 



- Experimental requirement: max optical path diff. < *l*<sub>1</sub>
- In a transmission geometry
  - Sample thinckness *h*, beam size *d*

 $h\sin^2(2\theta) + d\sin(\theta) \leq l_1$ 

d 'sample' 2θ h

A. Madsen, A. Fluerasu, B. Ruta, Structural Dynamics of Materials probed by X-ray Photon Correlation Spectroscopy, Springer, 2014





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## **Correlation Functions**

- Coherence  $\rightarrow$  measures dynamics  $\langle I(q,t)I(q,t+\delta t)\rangle = \langle I(q)\rangle^2 + \beta(q)(...)|S(q,t)|^2$
- Intensity autocorrelation function, dynamic structure factor & Siegert relationship:

$$g^{(2)}(q,t) = \frac{\langle I(q,t) I(q,t+\delta t) \rangle}{\langle I(q) \rangle^2} = 1 + \beta(q) \left| \frac{S(q,t)}{S(q,0)} \right|^2$$

Intermediate Scattering Function

cience

$$g^{(1)}(q,t) = \left| \frac{S(q,t)}{S(q,0)} \right| \propto \iint \rho_n(q) \rho_m(q) \exp(iq[r_n(0) - r_m(t)])$$



## **Correlation Functions**

• Signal-to-noise (of  $g^{(2)}$ ) – it's complicated!!

 $R_{sn} = K(T\tau \Omega_x \Omega_z)^{1/2} \Sigma W \exp(-W\Lambda) \tilde{B}(\Delta E/E) r_{snx} r_{snz}$ 

- K = detector efficiency
- T = total experiment duration
- $\tau$  = accumulation time
- $\Omega$  = angle subtended by Q of interest
- $\Sigma$  = scattering cross section per unit volume
- W = sample thickness
- $\Lambda$ = 1/attenuation length
- B = source brilliance
- $\Delta E/E$  = normalized energy spread
- r = factor depending on source size, pixel size, and slit size

Lumma *et al. Rev. Sci. Instrum.* 71, 3274 (2000) Jackeman *et al.* J. Phys. A, 5, 517 (1971)

- SNR ~  $B\tau^{1/2}...$
- Need an area det
- ~small pixels
- fast frame rates



Eiger 1M detector (Dectris)









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# Dynamics of Materials (soft- and bio-):

#### time and length scales



time [s]

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## Dynamics of Materials (soft- and bio-):

#### time and length scales



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#### X-ray Speckles (Static!)





Correlation functions  $g^{(2)}(q,\tau)$  measured from a CoralPor® static sample show excellent instrument stability.



www.schott.com

250mA top-off,  $1.5 \times 10^{11}$  ph/s in  $10 \times 10 \text{ um}^2$ ; total dose = 101 seconds of "full flux" Note: decay at ~ $5 \times 10^3$  seconds due to 'beam damage'







- Speckle statistics is described by the negative binomial distribution with

  - *M*=*M*(*q*,*T*): # of coherent modes *K*=*K*(*q*,*T*): avg # of counts at a given q/ring
- Normalized variance becomes:

$$var_{K}(q,T) = \frac{1}{M(q,T)} + \frac{1}{K(q,T)}$$

Large K(q,T)



Mandel, L. (1958). Proc. Phys. Soc. 72, 1037. Mandel, L. (1959). Proc. Phys. Soc. 74, 233. Goodman, J. W. (2007). Speckle Phenomena in Optics: Theory and Applications. Englewood: Roberts and Company.

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## **Speckles & Speckle Visibility Spectroscopy**

- Speckle statistics is described by the negative binomial distribution with
  - M=M(q,T): # of coherent modes
  - K = K(q,T): avg # of counts at a given q/ring

$$P(K) = \frac{\Gamma(K+M)}{\Gamma(K+1)\Gamma(M)} \left(\frac{M}{\langle K \rangle + M}\right)^M \left(\frac{\langle K \rangle}{M+\langle K \rangle}\right)^K$$



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#### Figure 2

Photon count statistics analysis performed over an ensemble of pixels marked in the circular region in Fig. 1(*a*) for four integration times. Markers represent the photon count probability density P(K) from the experiments, and solid lines are the fitting curves using the negativebinomial distribution function [equation (11)], dashed lines are the fitting curves using the gamma distribution function [equation (5)] and dotted lines are the fits using equation (11) with M as the only fitting parameter, while  $\langle K \rangle$  is calculated from the measured photon counts. The results are plotted as a function of reduced count  $K/\langle K \rangle$ , so that P(K) values with different integration times can be stacked in the same figure.

#### Luxi Li et al. J. Synch. Rad. 2014



## **Speckles from single shot LCLS pulses**







S. O. Hruszkewycz et al., PRL109, 185502 (2012)

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## X-ray Speckles come to life

• Molecular motion in protein microcrystals coupled over large scales generate diffuse scattering around the main Bragg peaks.



L. Li et al., unpublished







- Colloids are ubiquitous:
  - Particles (1-1000 nm) of dispersed phase in dispersion medium









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- Phase behavior; The "magic" of self-assembly ...
  - Opals are dried "polycrystalline" colloids" patchy colloids" can be elementary blocks for programmable self-assembly of "colloidal materials"
     (O. Gang. BNL & Columbia)

(O. Gang, BNL & Columbia)







# **Colloids: simple diffusive dynamics**

Intermediate Scattering Function

$$g^{(1)}(q,t) \propto \sum_{i=1}^{N} \sum_{i=1}^{N} \exp(iq[r_i(0)-r_j(t)])$$

• Mean square displacement

$$\langle [r_i(0) - r_j(t)]^2 \rangle = 6 D_0 t \qquad D_0 = \frac{\kappa_B I}{6\pi \eta a}$$

Intermediate Scattering Function

$$g^{(1)}(q,t) = \exp(-D_0 q^2 t)$$

1.



**k**<sub>i</sub>

k,

35

2θ





$$q = \frac{4\pi}{\lambda} \sin\left(\frac{2\theta}{2}\right)$$

 Measures time scale associated with
 displacement of colloids



- i.e. measures dynamic structure factor *S*(*q*,*t*)
- By averaging over ~10<sup>11</sup> particles



• For different *q* values











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• Width function analysis  $w(q,t) = -\log[g^{(1)}(q,t)/q^2] \propto Dt \propto \langle r^2(t) \rangle$ 



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## **Two-time analysis**

Non-equibrium dynamics in colloidal depletion gels (colloid/polymer mixtures):

Two-time correlation functions:  $C(Q, t_1, t_1) = \frac{\langle I(Q, t_1)I(Q, t_2) \rangle_{pix}}{\langle I(Q, t_1) \rangle_{pix} \langle I(Q, t_2) \rangle_{pix}}$ 



average time ("age"):  

$$t_a = \frac{t_1 + t_2}{2}$$

time difference:  $t = \delta t = |t_1 - t_2|$ 

\* M.Sutton et al., Optics Express 11, 2268 (2003).

#### AF et al., Phys. Rev. E, 76, 010401(R) (2007)





17:33:42

## **Two-time analysis**

Two-time correlation functions:  $C(Q, t_1, t_1) = \frac{\langle I(Q, t_1)I(Q, t_2) \rangle_{pix}}{\langle I(Q, t_1) \rangle_{pix} \langle I(Q, t_2) \rangle_{pix}}$ 





## **Two-time analysis**

Two-time analysis:  $g_2(Q, t_a, t) = \beta exp(-(\Gamma t)^{\gamma}) + g_{\infty}$ 





### 4th order correlations: dynamical heterogeneities

- Orsi et al. dynamics in langmuir monolayer of nanoparticles using Grazing Incidence (GI)-XPCS
- Heterogeneities (correlations of correlations)

$$g^{(4)}(t,\widetilde{\tau}) = \langle C(t_1,t_1+\widetilde{\tau})C(t_1+t,t_1+t+\widetilde{\tau})\rangle_{t_1}$$
  
=  $\langle I(t_1)I(t_1+\widetilde{\tau})I(t_1+t)I(t_1+t+\widetilde{\tau})\rangle_{t_1}$ 



A. Duri *et al.*, *Phys. Rev. E* 72, 051401 (2005)
D. Orsi *et al.*, *Phys. Rev. Lett.* 108, 105701 (2012)

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### A "User Guide" to XPCS

Shi(Q, (1111)

100

200

#### • CHX optimized for Coherent X-ray Diffraction - *XPCS*, (GI-)SAXS/WAXS, CDI

Unprecedented q-range available in-situ from Angstroms to Microns

**Source: IVU 20** (low  $\beta$ ) - highest brightness E=6–15 keV

#### DETECTORS

#### 1. Diagnostics\_

 Fluorescent Screens; Pin diodes, Monitor counter; beam imaging; BPM

#### 2. EIGER (Dectris)

best in class area detectors **3kHz** (up to **15 kHz**), **75 µm pixels** 

- Eiger 1M for c WAXS
- Eiger 4M for c S AXS

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#### 3. Point Detectors (FMB Oxford)

- Scintillator detector systems;
- Avalanche Photodiode (APD)

Beamline Optics: optimized for high stability & wavefront preservation

- **COHERENT FLUX:**   $\approx 10^{11} \text{ ph/sec } (\Delta \lambda / \lambda = 10^{-4})$   $\approx 10^{12} \text{ ph/sec } (\Delta \lambda / \lambda = 10^{-3})$ 
  - BEAM SIZE : ≈10 μm (SAXS) ≈ 1 μm (WAXS)

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# **Example Scattering Geometries**



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#### A "Mini User Guide" to XPCS

#### Questions:

- How much does the sample scatter?
  - we need ~ $10^{-N}$  ph/correlation time/speckle(pixel) g<sup>(2)</sup>
  - We need ~1/ph/correlation time/speckle(pixel)  $C(t_1, t_2)$
- What time scales are we expecting?
- What is the radiation limit? Is the sample homogeneous? i.e can we build an ensemble by averaging information recorded from different locations?



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### A "Mini User Guide" to XPCS: Data Analysis

CHX Data Analysis Solutions: https://github.com/NSLS-II-CHX



XPCS experiments on the dynamics of silica colloids (R=250 nm) suspended in a polymer solution of polypropyleneglycol (PPG) in water.

- (a) A single speckle pattern recorded in 2 ms from the colloidal suspension.
- (b) Intermediate scattering function (dynamic structure factor)

S. K. Abeykoon *et al.*, 2016 New York Scientific Data Summit (NYSDS), New York, NY, 2016, pp. 1-10.doi:10.1109/NYSDS.2016.7747815



### <u>A more detailed science example:</u> high density hard-sphere (colloidal) suspensions



#### Hard-sphere colloids:

- Spherical PolyMethylMethacylate (PMMA) particles coated with 12 hydroxystearicacid in cis-decalin (A. Schofield, Edinburgh)
- Entropic forces between polymer coating layers → infinite "hardsphere-like" repulsions

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The phase behavior depends on the *particle volume fraction* Φ



### **Dynamics in high density hard-sphere suspensions**



P. Kwasniewski, PhD Thesis 2012

**Short-time diffusion D**<sub>s</sub> ( $t < \tau_s$ ) Motion of particles inside of "cages" created by other particles Slowed down (compared to D<sub>0</sub>) by *hydrodynamic interactions* 



D. Orsi, AF et al. Phys. Rev. E 2012

**Long-time diffusion D**<sub>L</sub> ( $t > \tau_L$ )

Structural rearangements i.e. "Rearrangements of cages" Slowed down (compared to D<sub>s</sub>) by

direct interactions

P. Kwasniewski, AF, A. Madsen, Soft Matter, 2014, 10, 8698-8704





#### **The Colloidal Glass Transition**

What happens here?



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### Supercooled Liquids vs. Hard-Sphere Colloids

• In addition to being interesting/useful in their own right, colloids are an excellent model system for supercooled liquids and molecular glassformers



Denenedetti, Stillinger, Nature 2001



D. Orsi, AF et al. *Phys. Rev. E* 2012 P. Kwasniewski, AF, A. Madsen, *Soft Matter* 2014  $\eta/\eta_0 \rightarrow D_0/D_L$  (Segre *et al.*, *Phys. Rev. Lett* 2001)

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#### Structural Relaxations near the Hard-Sphere Glass Transition

![](_page_50_Figure_1.jpeg)

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![](_page_51_Figure_1.jpeg)

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#### Structural Relaxations near the Hard-Sphere Glass Transition

![](_page_52_Figure_1.jpeg)

#### MCT:

![](_page_52_Figure_3.jpeg)

- relaxations follow an unexpected functional (VFT) form suggesting a kinetic arrest near the "random close packing concentration Φ<sub>RCP</sub>~0.67 (~10% polydispersity)
- Suggests connection with Jamming

P. Kwasniewski, AF, A. Madsen, *Soft Matter*, 2014, 10, 8698-8704 See also; Brambilla, Cipelletti *et al.*, *Phys. Rev. Lett.* 104, 169602 (2010)

#### Anomalous Dynamics near the Hard-Sphere Glass Transition

- Near the colloidal Glass Transition the dynamics becomes anomalous
  - Compressed exponential relaxations
  - Hyperdiffusive dynamics:  $\langle r^2(t) \rangle \rangle$  "faster than"  $\sim t$

![](_page_53_Figure_4.jpeg)

• Is this behavior a signature of *jamming*? Universal non-diffusive slow dynamics in aging soft matter L.Cipelletti *et al.*, *Faraday Discuss.*, 2003, **123**, 237

## Jamming?

- Is this behavior a "universal" ?
- Common behavior in seemingly different systems: hyperdiffusive & faster-than-exponential relaxations associated with Jamming

L.Cipelletti *et al.*, *Faraday Discuss.*, 2003, **123**, 237

• Jamming – heterogeneities & response to flow/shear

![](_page_54_Picture_5.jpeg)

![](_page_54_Figure_6.jpeg)

#### A. Liu *et al*. Nature 1998

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#### Anomalous Dynamics near the Hard-Sphere Glass Transition

- Polymer-based sponge phases P. Falus et al. Phys. Rev. Lett 2006
- Aging Clay (Laponite) Gels B. Bandyopadhyay et al., Phys. Rev. Lett. 2004; R. Angelini et al., Soft Matter 2013
- Antiferromagnetic domain fluctuations (Cr) O. Shpyrko et al., Nature 2007
- Aging Ferrofluids A. Robert et al. Europhys. Lett. 2007
- Aging colloidal gels ("transient gels") A. Fluerasu et al., Phys. Rev. E 2007
- Cross-linked Polymer Gels

R. Hernandez et al., J. Chem Phys 2014 O. Czakkel, Europhys. Lett. 2011, K. Laszlo et al., Soft Matter 2010

 Atomic-scale dynamics & aging in metallic glasses B. Rutta et al, Phys. Rev. Lett. 2012

![](_page_55_Picture_9.jpeg)

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![](_page_55_Picture_10.jpeg)

![](_page_55_Picture_11.jpeg)

![](_page_55_Picture_12.jpeg)

![](_page_55_Picture_13.jpeg)

![](_page_55_Picture_14.jpeg)

### **Dynamical Heterogeneities**

![](_page_56_Figure_1.jpeg)

 $\Phi \sim 0.57$ 

 $\Phi \sim 0.61$ 

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## **Colloidal Glasses: Conclusions**

- Low-Φ: Dynamics of colloids well explained by existing many-body (a) theories (MCT)
- Φ ≥ 0.57-0.59 Stress in the network and stress-induced (nonthermal) fluctuations become dominant and hinder the expected glass transition
- Non-equilibrium, complex dynamics determined by "rough" energy landscape (heterogeneities) *Hyperdiffusive relaxations* → *jamming* (common also in other systems)
- Response to perturbations?
  - $\rightarrow$  flow, shear

![](_page_57_Figure_6.jpeg)

![](_page_57_Picture_7.jpeg)

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![](_page_59_Picture_0.jpeg)

![](_page_59_Picture_1.jpeg)

![](_page_59_Picture_2.jpeg)

![](_page_59_Picture_3.jpeg)

![](_page_59_Picture_4.jpeg)

![](_page_59_Picture_5.jpeg)