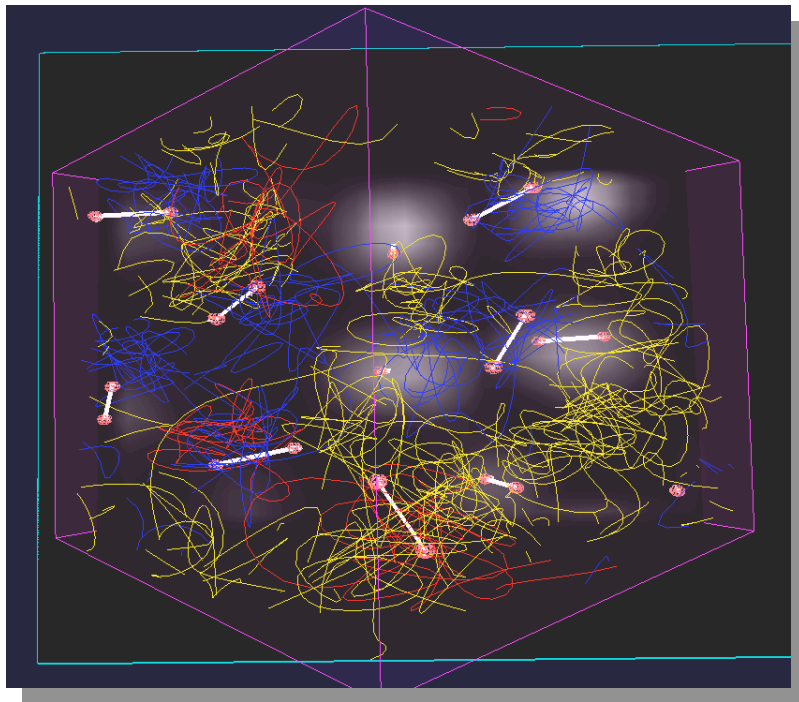


QMC for Condensed Matter Systems at Finite Temperature



Burkhard Militzer

January 24, 2006

Geophysical Laboratory

Carnegie Institution of Washington

<http://militzer.gl.ciw.edu>

Outline

1. Motivation for finite temperature quantum problem
 - Planetary applications
2. Path integral Monte Carlo for
 - a) Distinguishable particles
 - b) Bosons
 - c) Fermions
- 3) Application to hot, dense hydrogen and helium, comparison with shock wave experiments

Acknowledgements

Hydrogen

Path Integral Monte Carlo (PIMC)

in collaboration with **D. Ceperley** (UIUC), **E.L. Pollock** (LLNL)

Density Functional Theory

Jan Vorberger (Carnegie, GL)

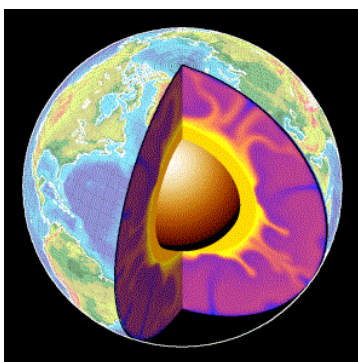
in collaboration with **S. Bonev**, **I. Tamblyn** (Dalhousie U.)

Modeling Jovian planets

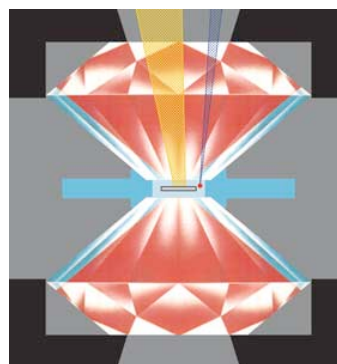
W. Hubbard (LPL)

David Stevenson (Caltech)

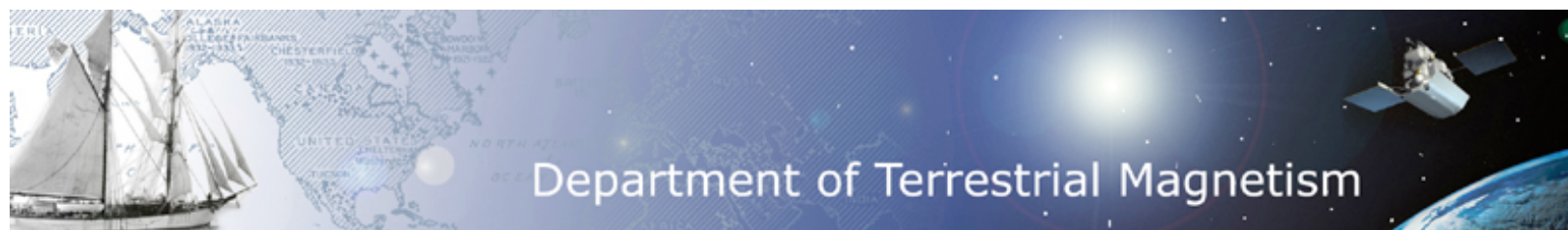
Part of this work is supported by grants from NASA (PGG), NSF (AAG), and Carnegie Canada.



Study earth materials
High pressure experiments
Now also astrobiology



Diamond anvil cell exp.:
Ho-kwang Mao,
Russell J. Hemley



Original mission: Measure Earth's magnetic field (Carnegie ship)

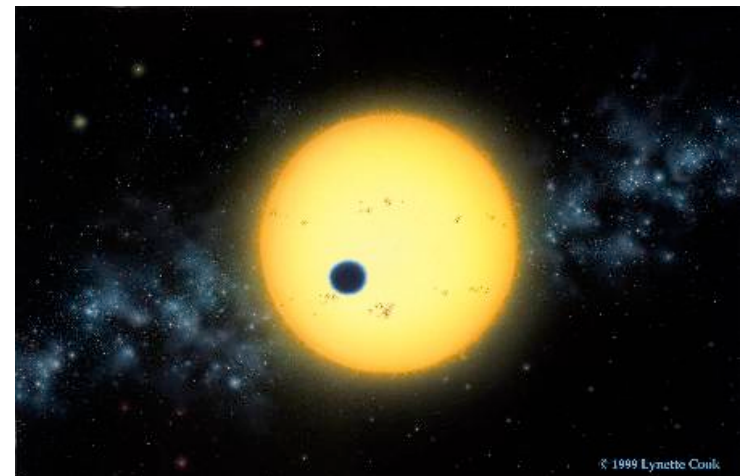
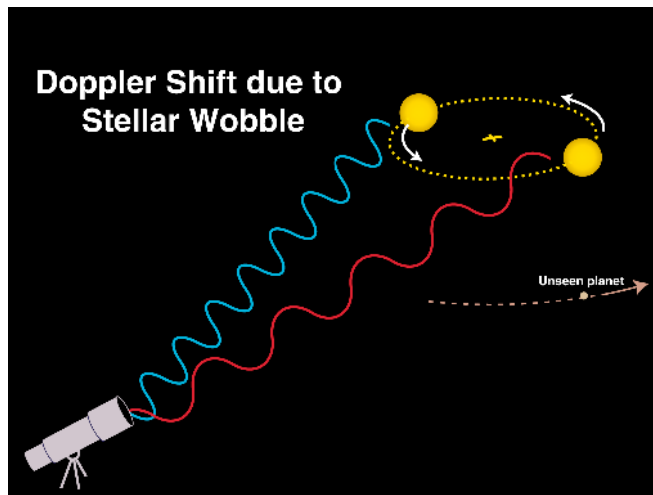
Today: astronomy (Vera Rubin, Paul Butler,...) and isotope geochemistry

[Postdoc fellowship program at GL \(deadline Dec 31 annually\):](http://www.gl.ciw.edu)

<http://www.gl.ciw.edu>

Detection Techniques for **Extrasolar Planets**:

Doppler shift vs. **transient** method

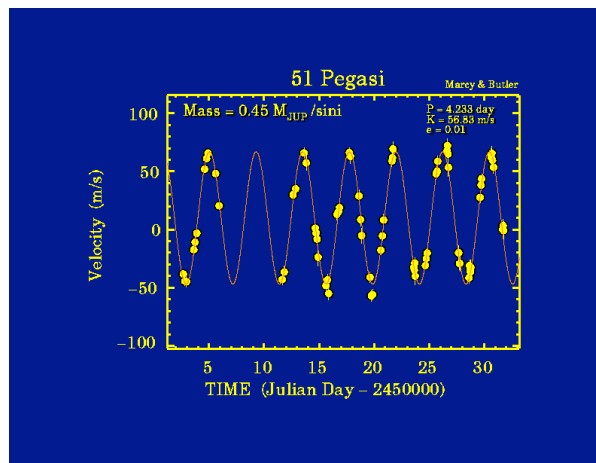
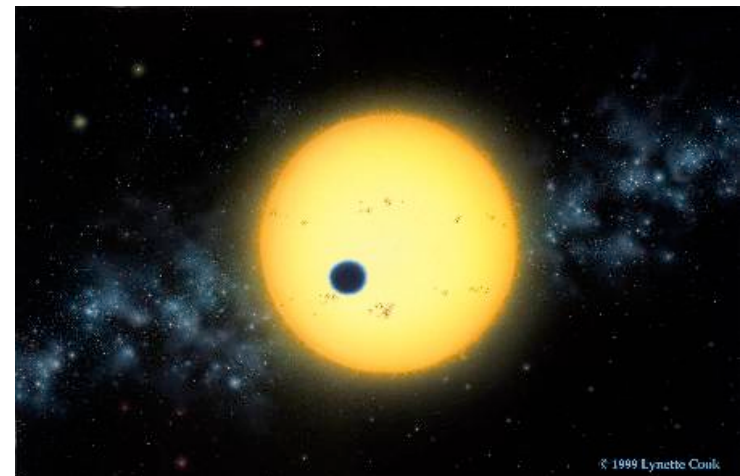
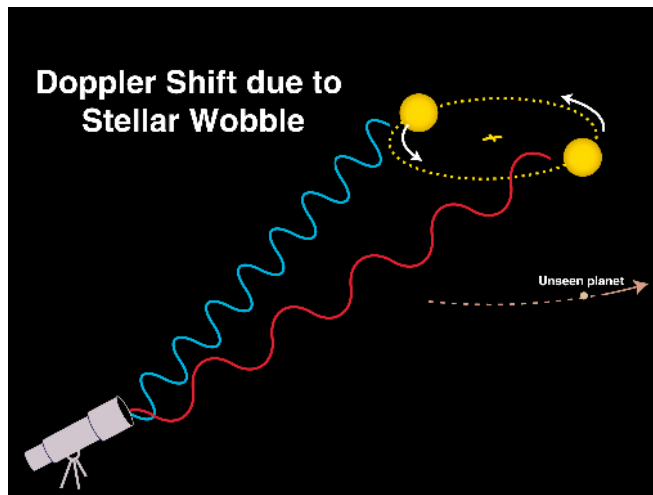


Based on Jupiter's period of **~12 years**
Paul Butler at Carnegie started tiny
frequency shift over longer time periods.

Detection Techniques for Extrasolar Planets: Doppler shift vs. transient method

168 planets found with Doppler method

10 planets seen with transient technique



First planet detected:

Mayor & Queloz 1995, Nature 378, p. 355
(Geneva Observatory)

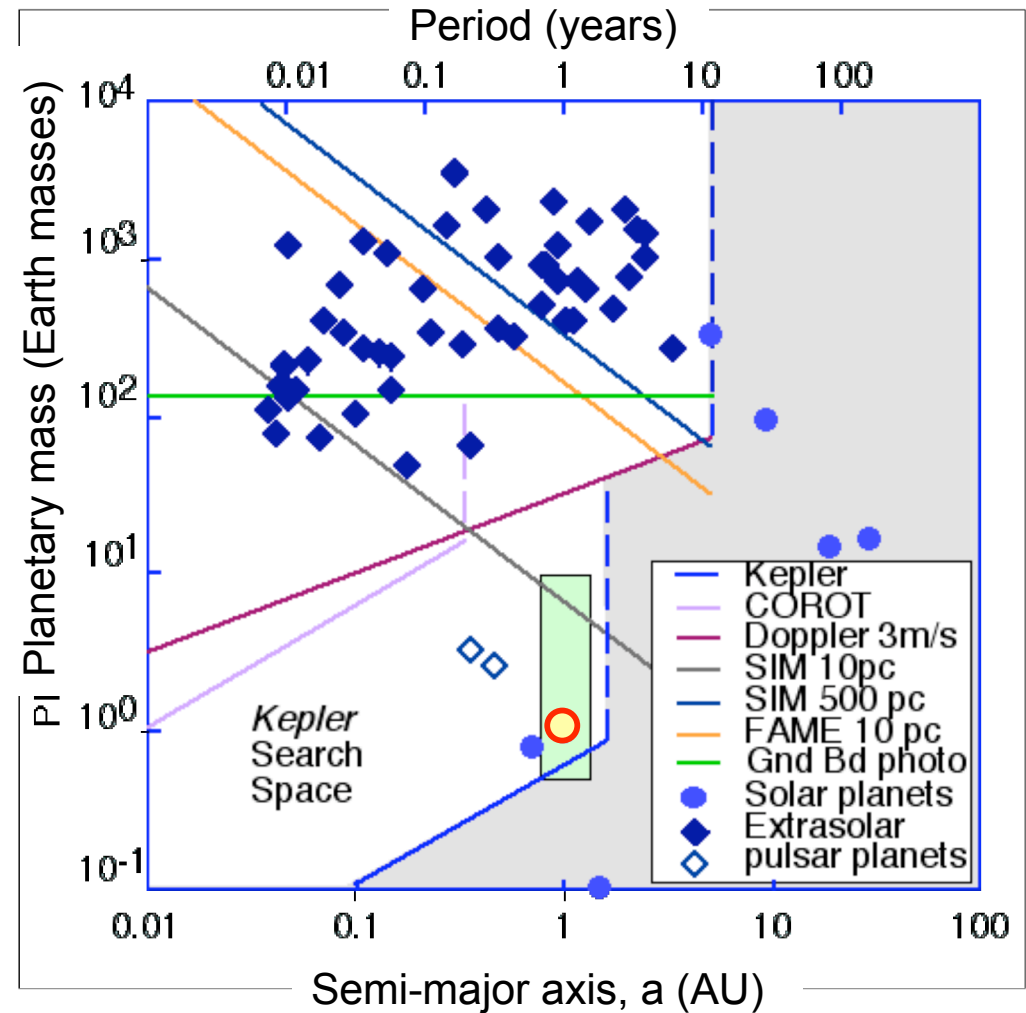
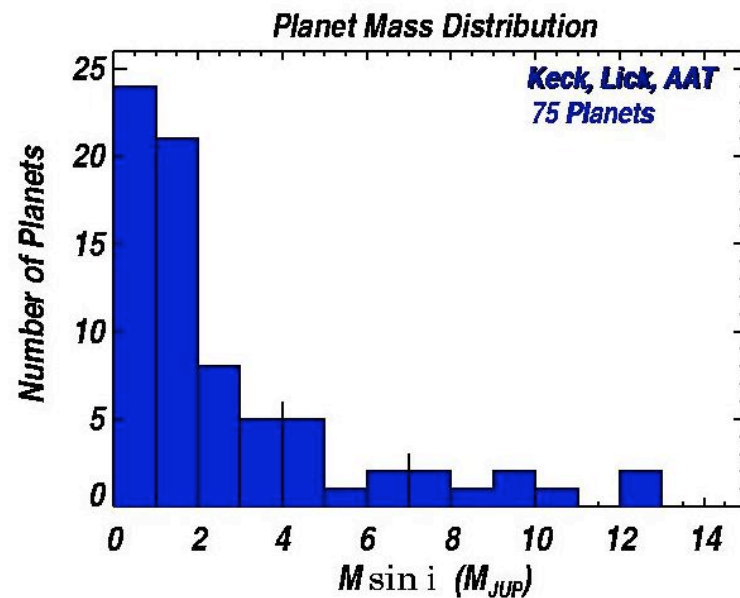
Orbital period: 4.23 days !

$M \sin(i) = 0.46$

$a = 0.05 \text{ AU}$

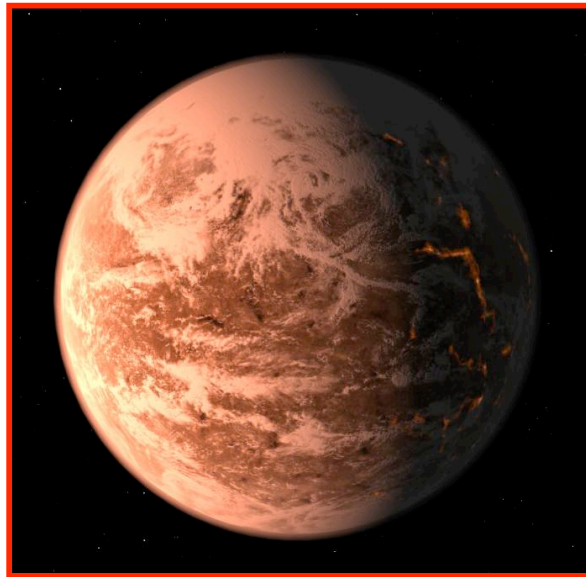
Characteristics of the ~168 known **extrasolar planets**

How far away are we from detecting an **Earth like planet**?



Characteristics of the ~168 known extrasolar planets

Recent light addition: **a planet with only 6 Earth masses**



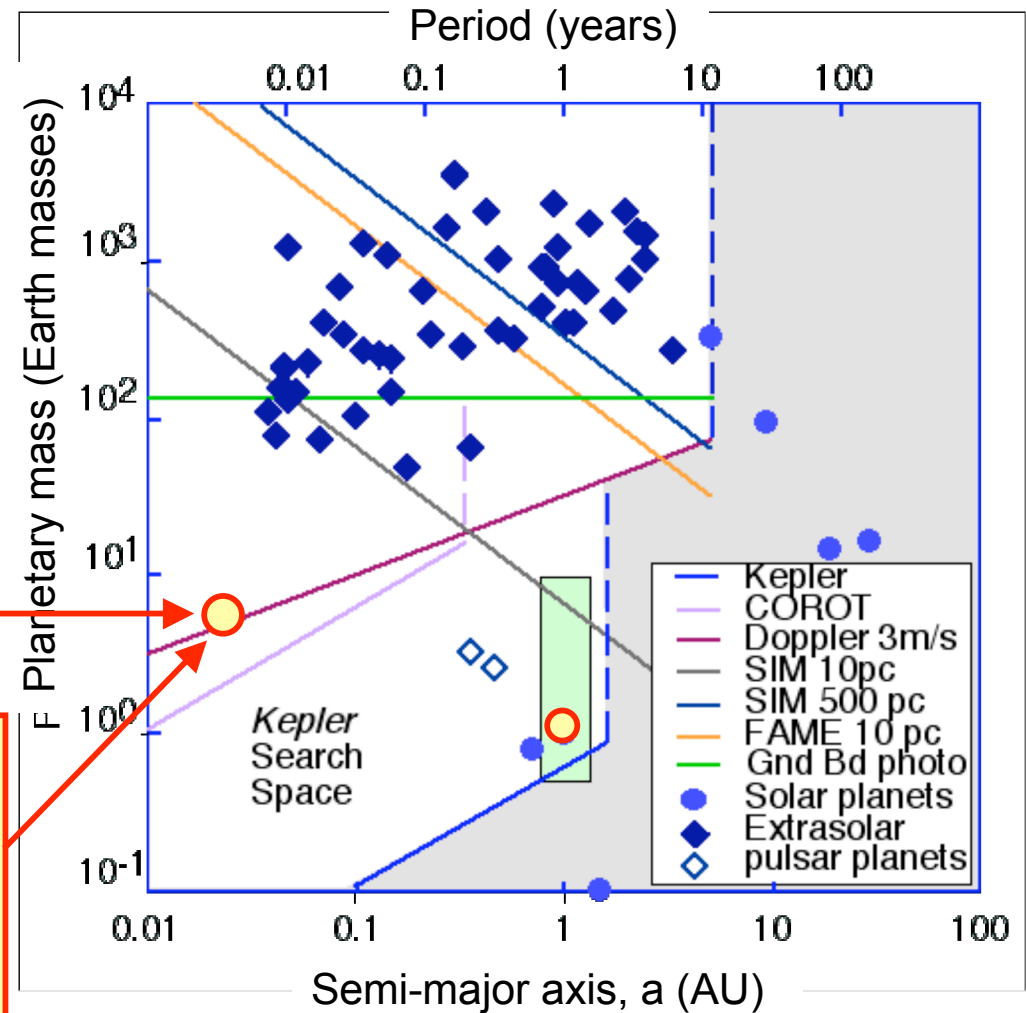
**Planet of 6-8 Earth-Masses Orbiting
Close to Gliese 876**

[E.Rivera, ApJ, in press]

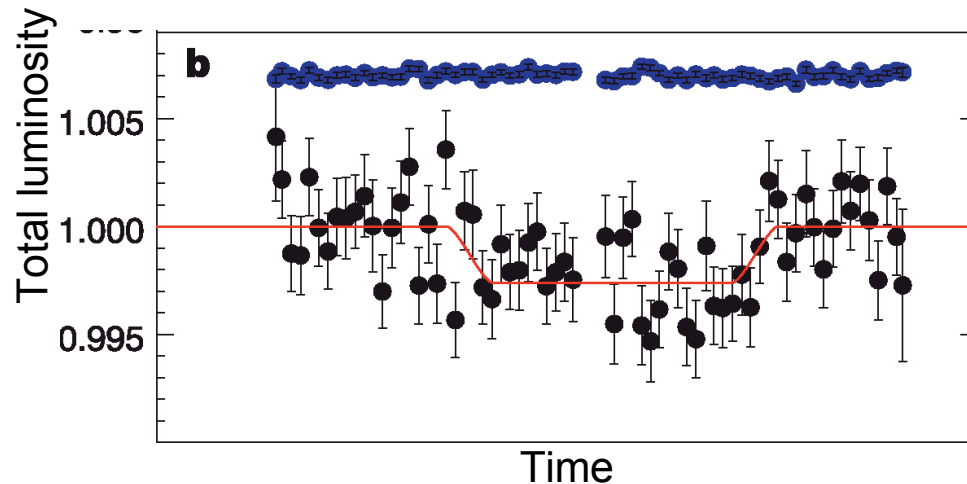
Orbital period: 1.94 days !

$M \sin(i) = 5.9$ Earth masses

$a = 0.021$ AU



Two very recent discoveries: 1) First observation of **secondary eclipse** 2) new transiting planet

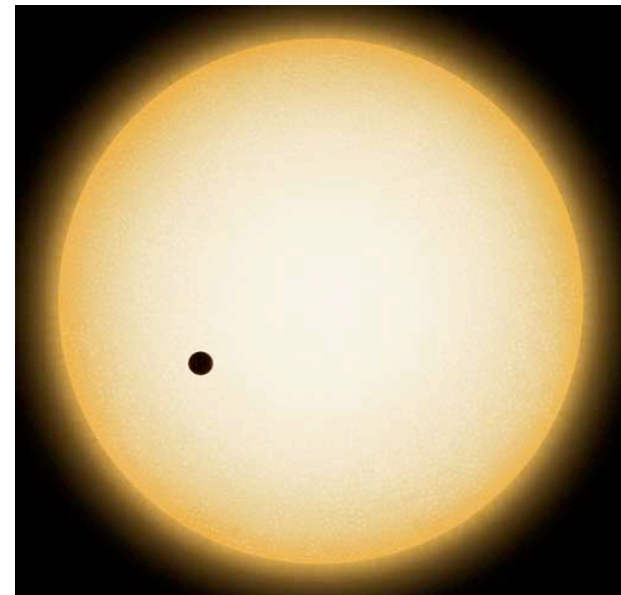


Saturn-mass planet with large dense core
transits across HD 149026
[B. Sato et al. ApJ, in press].

1) First observation of a secondary eclipse of a extrasolar planet:

Deming Nature 434 (2005) 740.
Charbonneau *et al.* Astrophys. J. (2005)

“Missing” light from planet can be characterized. Information about surface temperature and possibly composition.



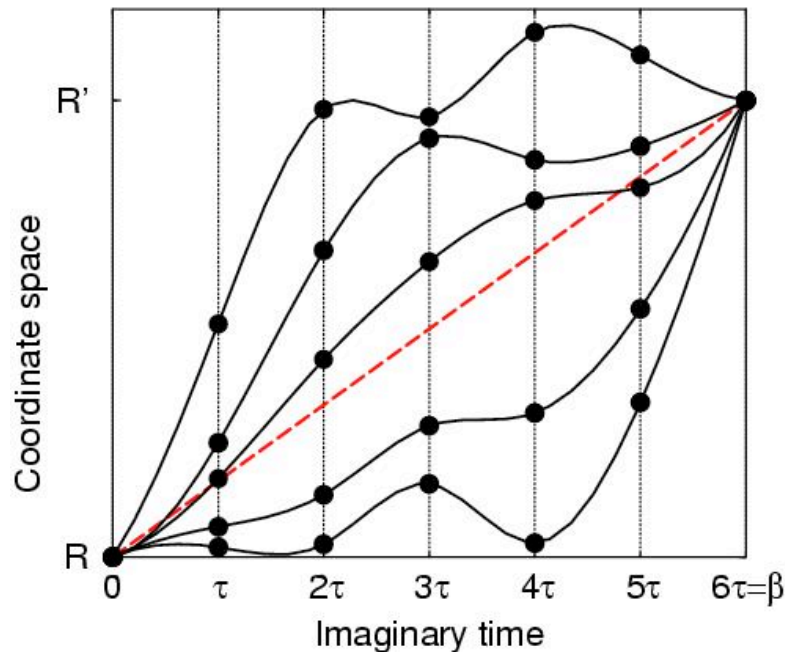
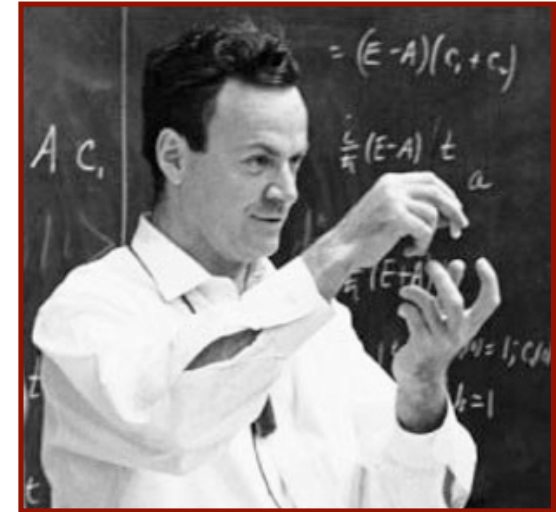
Quantum systems at finite temperature: Richard Feynman's path integrals

Real time path integrals

(not practical for simulations because oscillating phase)

$$\psi(R, t) = \int dR' G(R, R', t) \psi(R', 0)$$

$$\psi(R, t) = \int dR' e^{i(t-t_0) \hat{H}} \psi(R', t_0)$$



Imaginary time path integrals $\beta = \hbar / k_B T$

(used for many simulations at T=0 and T>0)

$$f(R, \beta) = \int dR' e^{-\beta \hat{H}} f(R', 0)$$

$$\langle R | e^{-\beta \hat{H}} | R' \rangle$$

$$e^{-\beta \hat{H}} = e^{-\beta E / k_B T}$$

Basic object for finite T QMC: Thermal density matrix $\tilde{\rho}(R, R'; \beta)$

Density matrix definition:

$$\tilde{\rho}(R, R'; \beta) = \langle R | e^{-\beta \hat{H}} | R' \rangle$$

$$\tilde{\rho}(R, R'; \beta) = \sum_s e^{-\beta E_s} \psi_s^*(R) \psi_s(R')$$

Free particle density matrix:

$$\tilde{\rho}(r, r'; \beta) = (4\pi\beta)^{-D/2} \exp\left[-\frac{(r - r')^2}{4\beta}\right]$$

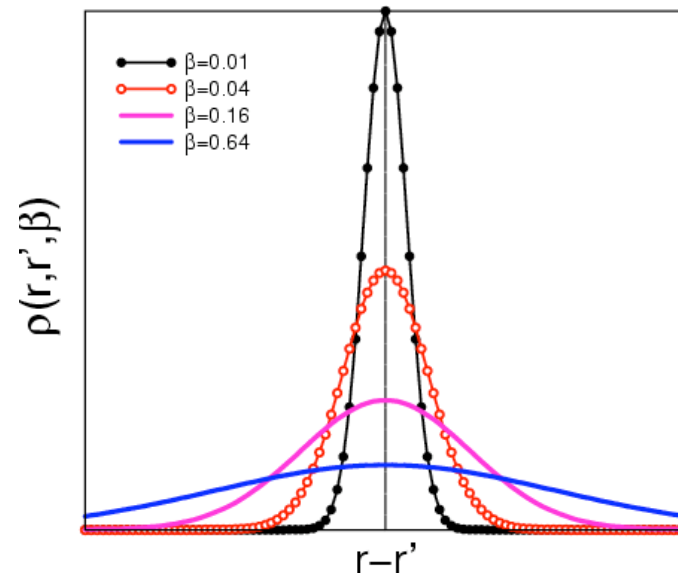
Density matrix properties:

$$Tr[\tilde{\rho}] = \int dR \langle R | e^{-\beta \hat{H}} | R \rangle$$

$$\langle \hat{O} \rangle = \sum_s e^{-\beta E_s} \langle \psi_s | \hat{O} | \psi_s \rangle / Tr[\tilde{\rho}]$$

$$\langle \hat{O} \rangle = \int dR \langle R | \hat{O} e^{-\beta \hat{H}} | R \rangle / Tr[\tilde{\rho}]$$

$$\langle \hat{O} \rangle = Tr[\hat{O} \tilde{\rho}] / Tr[\tilde{\rho}]$$



Path Integrals in Imaginary Time

Every particle is represented by a path, a ring polymer.

Density matrix:

$$\hat{\rho} = e^{-\beta \hat{H}} = \left(e^{-\beta \hat{H}} \right)^M, \quad \beta = \frac{1}{k_B T}, \quad \beta = \frac{\beta}{M}$$

$$\langle \hat{O} \rangle = \frac{\text{Tr}[\hat{O} \hat{\rho}]}{\text{Tr}[\hat{\rho}]}$$

Trotter break-up:

$$\langle R | \hat{\rho} | R \rangle = \langle R | (e^{-\beta \hat{H}})^M | R \rangle = \int dR_1 \dots \int dR_{M-1} \langle R | e^{-\beta \hat{H}} | R_1 \rangle \langle R_1 | e^{-\beta \hat{H}} | R_2 \rangle \dots \langle R_{M-1} | e^{-\beta \hat{H}} | R \rangle$$

Analogy to groundstate QMC:

$$\rho_0(R) = (e^{-\beta \hat{H}})^M | \Psi_T \rangle = \int dR_1 \dots \int dR_{M-1} \langle R | e^{-\beta \hat{H}} | R_1 \rangle \langle R_1 | e^{-\beta \hat{H}} | R_2 \rangle \dots \langle R_{M-1} | e^{-\beta \hat{H}} | \Psi_T \rangle$$

D. Ceperley, *Rev. Mod. Phys.* **67** (1995) 279.

B. Militzer, PhD thesis, see <http://militzer.gl.ciw.edu>

Path Integrals in Imaginary Time

Every particle is represented by a path, a ring polymer.

Density matrix:

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$$\langle \hat{O} \rangle = \frac{\text{Tr}[\hat{O} \hat{\rho}]}{\text{Tr}[\hat{\rho}]}$$

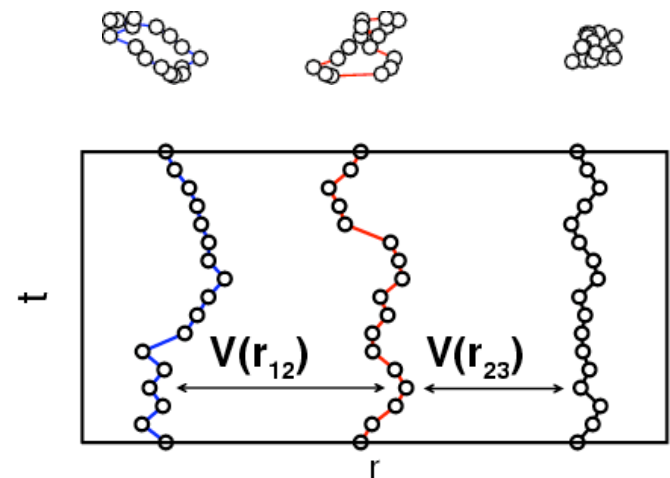
Trotter break-up:

$$\langle R | \hat{\rho} | R' \rangle = \langle R | (e^{-\beta \hat{H}})^M | R' \rangle = \int dR_1 \dots \int dR_{M-1} \langle R | e^{-\beta \hat{H}} | R_1 \rangle \langle R_1 | e^{-\beta \hat{H}} | R_2 \rangle \dots \langle R_{M-1} | e^{-\beta \hat{H}} | R' \rangle$$

Path integral and action:

$$\langle R | \hat{\rho} | R' \rangle = \oint_{R \rightarrow R'} dR_t e^{-S[R_t]}$$

$$S[R_t] = \sum_{i=1}^M \frac{(R_{i+1} - R_i)^2}{4\beta\hbar^2} + \frac{1}{2} [V(R_i) + V(R_{i+1})]$$



Start with solution of 2-particle problem \square improved pair action

Example for PIMC with distinguishable particles: Melting of Atomic Hydrogen

At extremely high pressure, atomic hydrogen is predicted to form a Wigner crystal of protons (b.c.c. phase)

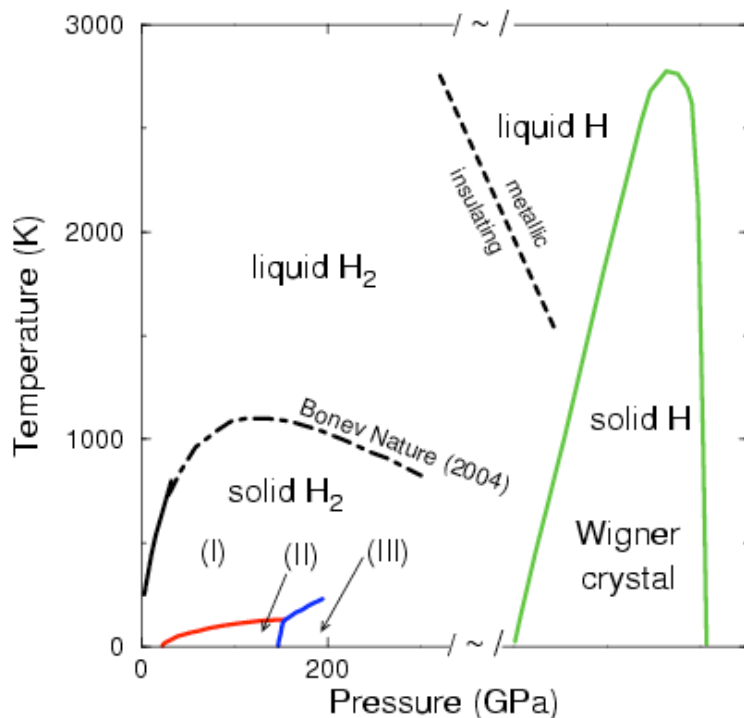
Electron gas is highly degenerate.
Model calculation for a one-component plasma of protons.

Coulomb simulations have been performed by Jones and Ceperley, Phys. Rev. Lett. (1996).

Here, we include **electron screening effects** by including Thomas Fermi screening leading to a Yukawa pair potential:

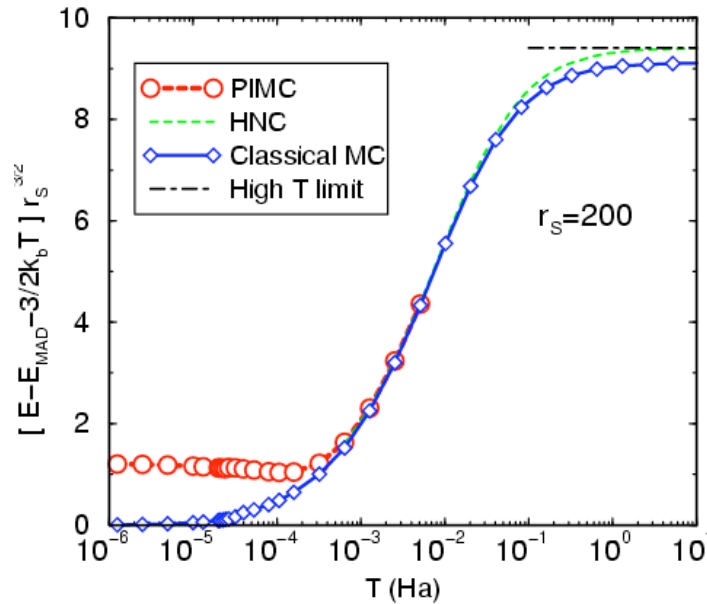
$$V(r) = \frac{Z^2}{r} e^{-r / D_s}$$

- 1) Distinguish between classical and quantum melting.
- 2) Can a liquid exist at $T=0$ in between the molecular and atomic solid? **Superfluidity** and **superconductivity** in liquid hydrogen? (Babaev & Ashcroft)



Simulation of Hydrogen Melting

Wigner crystal of protons studied with PIMC



Compare classical Monte Carlo with PIMC results:

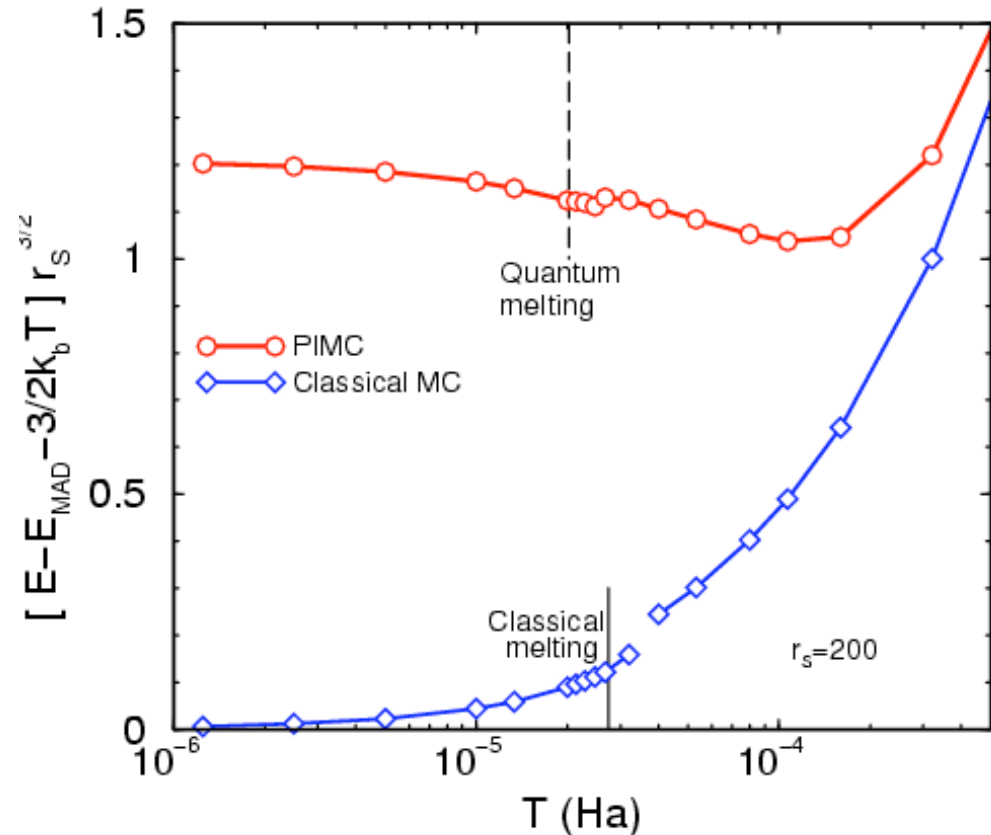
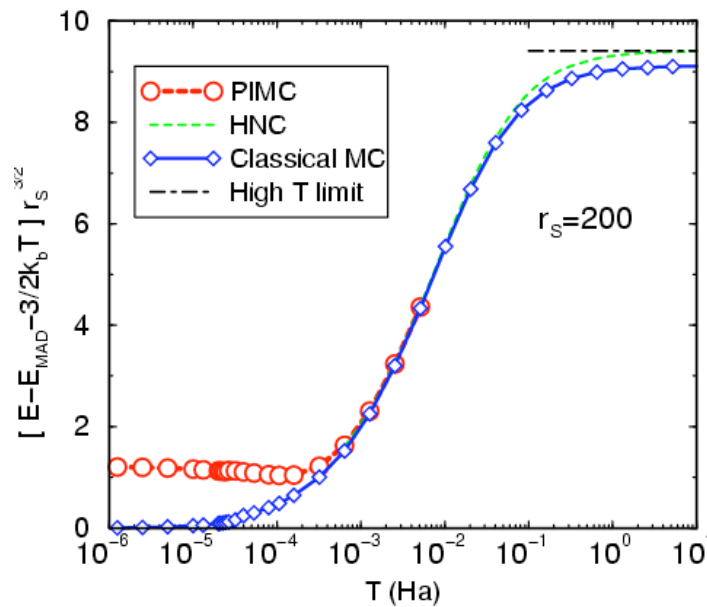
- 1) At high T , all particles behave classically, if the thermal de Broglie length is small:

$$r_S \gg \lambda_d, \quad \lambda_d = \sqrt{\frac{h^2}{2m k_B T}}$$

- 2) At low T , quantum simulations show a much higher energy due to the zero point motion.

Simulation of Hydrogen Melting

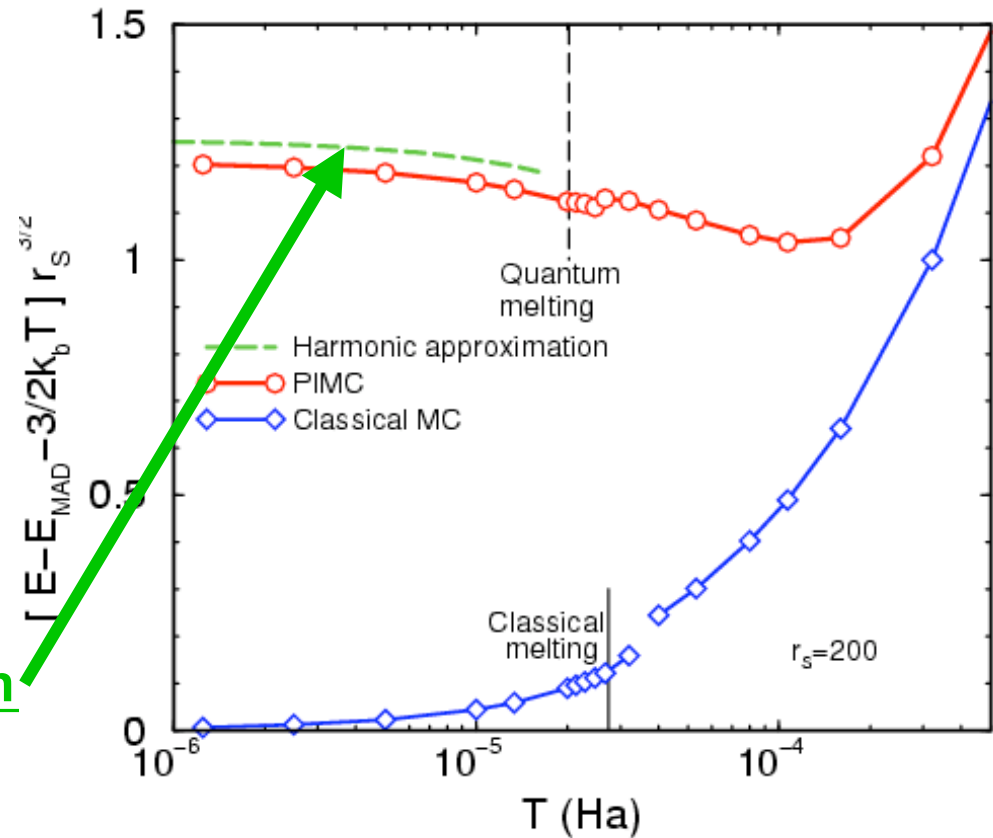
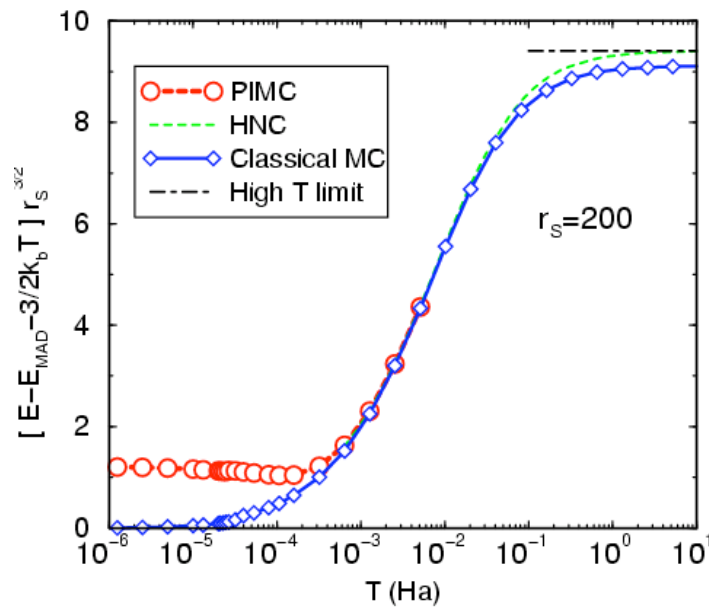
Wigner crystal of protons studied with PIMC



- 1) PIMC leads to an **exact solution** of the Schroedinger equation at any T (**for distinguishable particles**)
- 2) Thermal lattice vibrations are treated exactly (PIMC can only study **equilibrium properties, no dynamics**)

Simulation of Hydrogen Melting

Comparison with harmonic lattice approximation



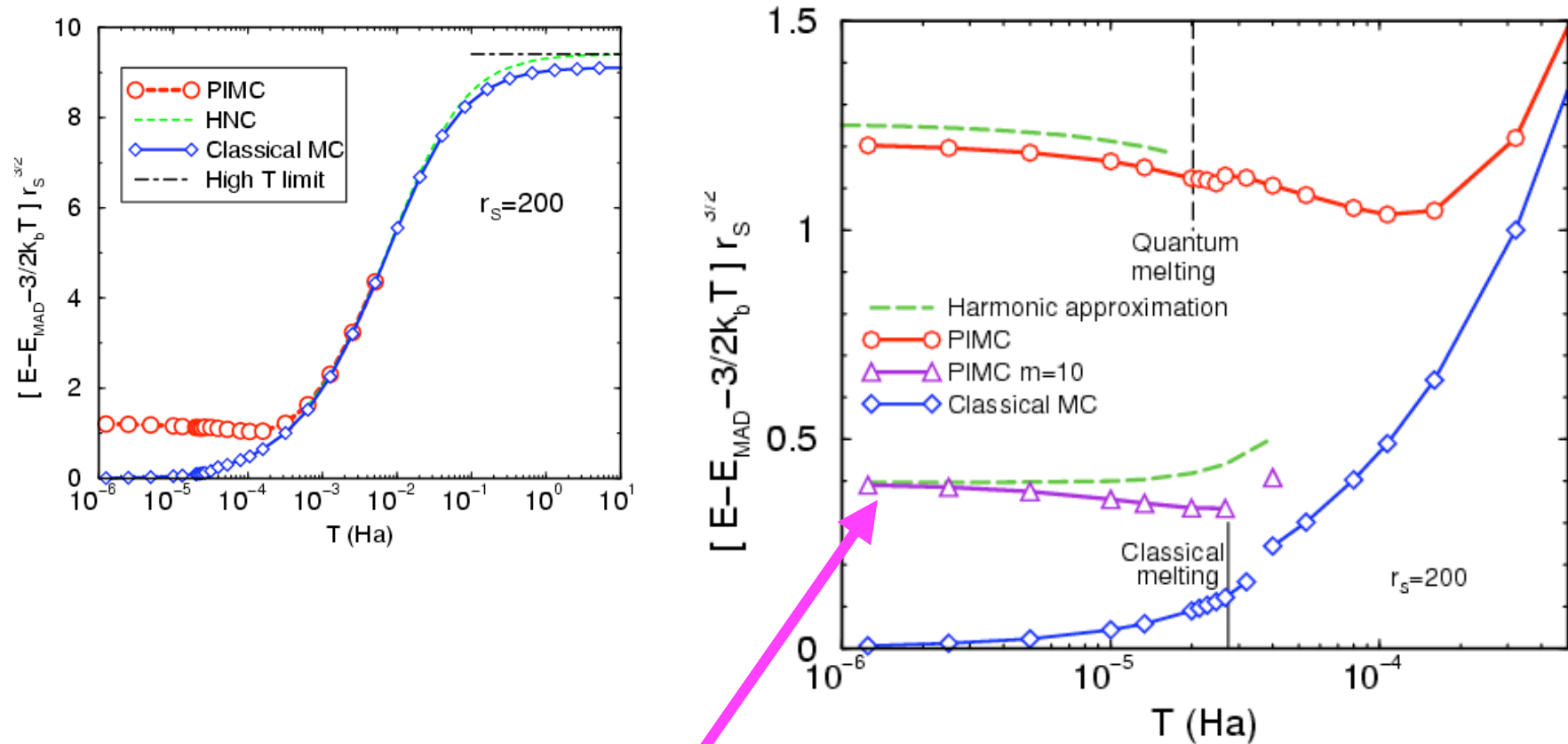
Harmonic lattice approximation

$$D_{ij} = \frac{1}{\sqrt{m_i m_j}} \frac{\partial^2 V}{\partial R_i \partial R_j}, \quad |D \square 1 \square^2| = 0$$

In the **HLA**, the protons are too localized because they are light particle, probe the anharmonic regions of the potential.

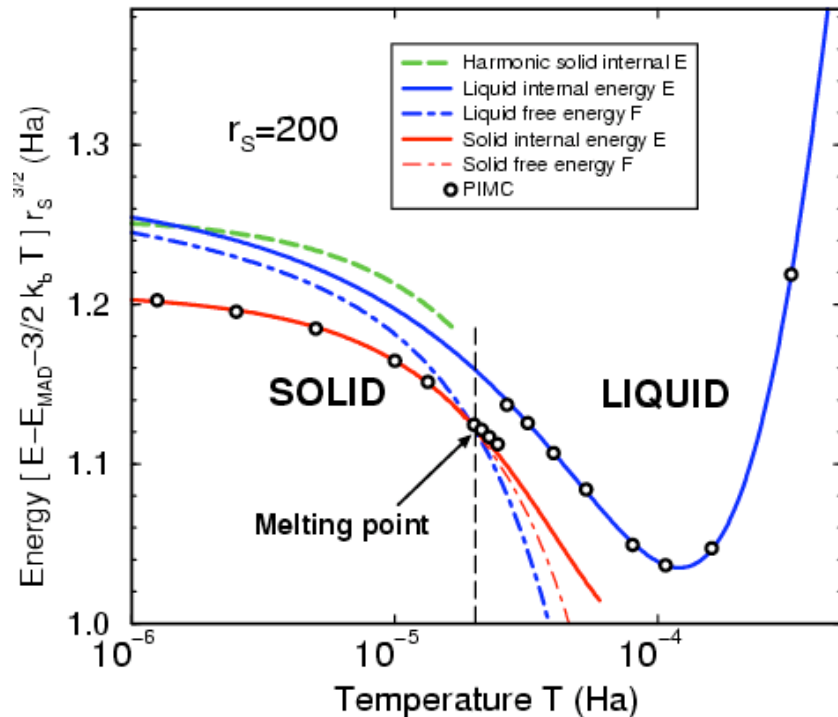
Simulation of Hydrogen Melting

Wigner crystal of protons studied with PIMC



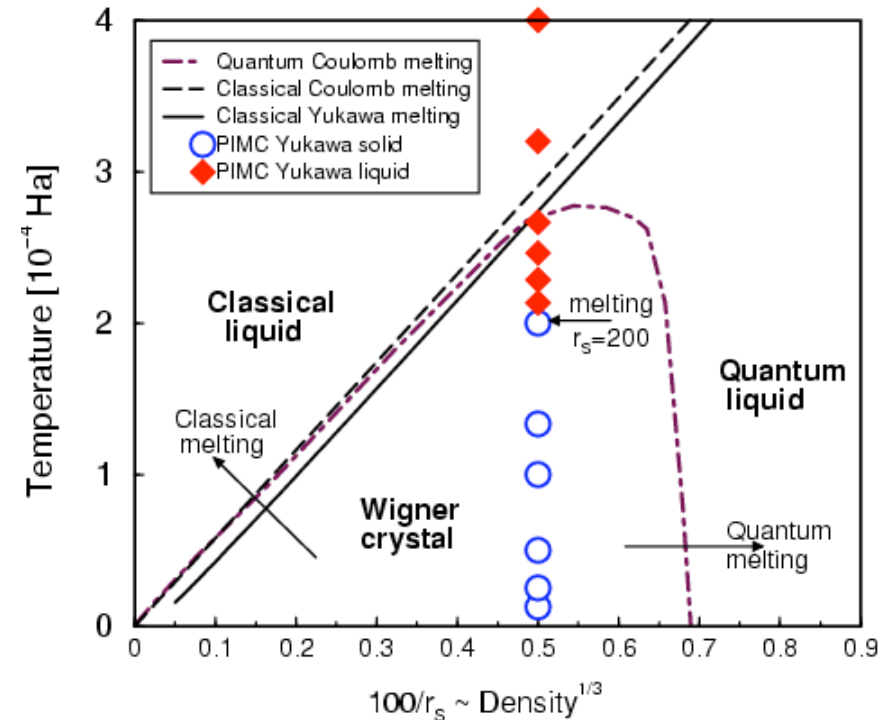
For heavier particles, the HLA works much better.

Free energy calculations predict that melting temperature is reduced by quantum effects



Free energies by thermodynamic integration of the internal energy

$$F(\beta_1) - F(\beta_0) = \int_{\beta_0}^{\beta_1} E(\beta) d\beta$$



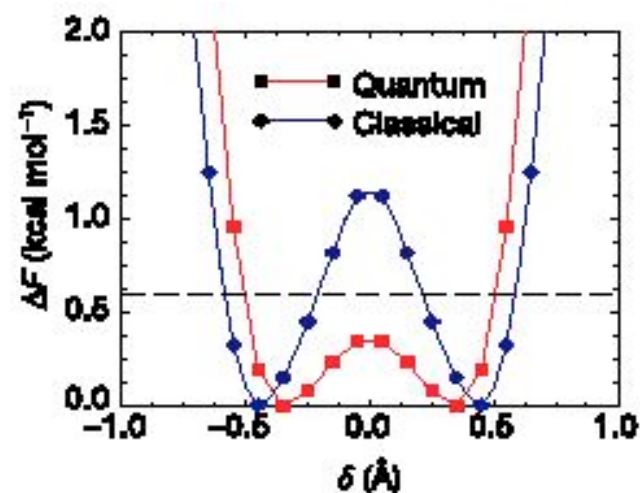
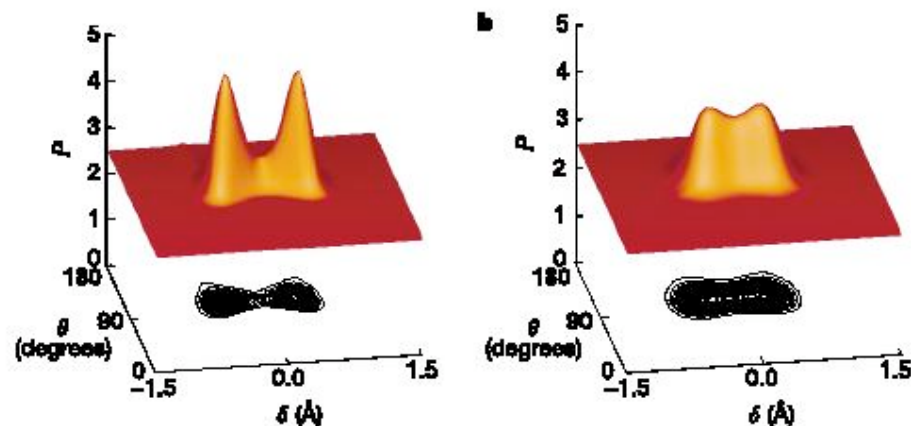
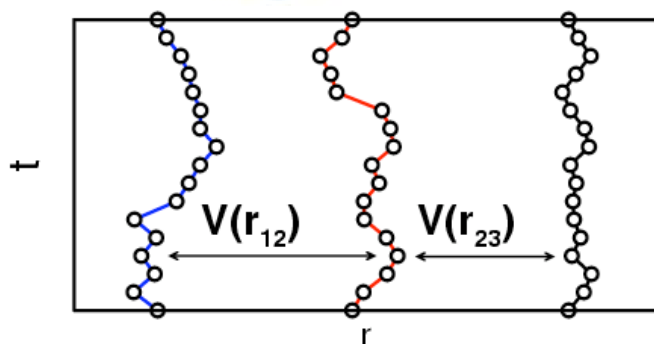
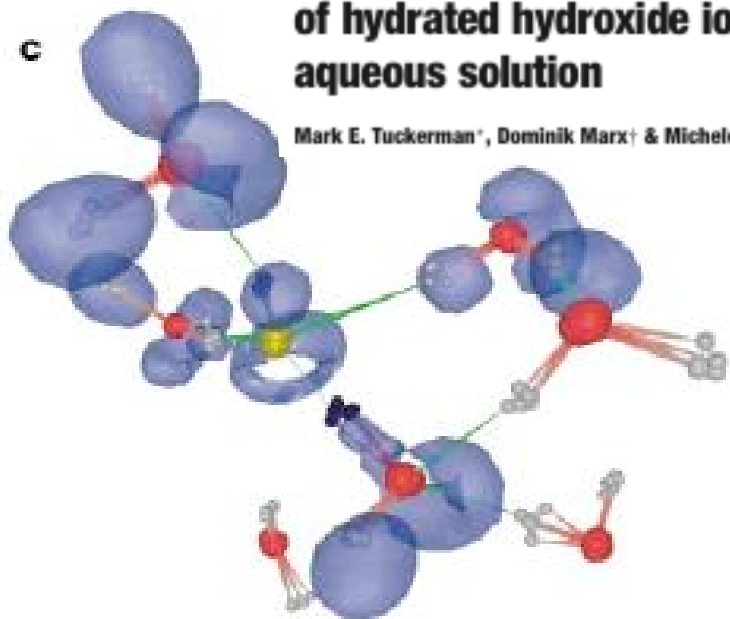
Quantum motion of hydrogen nuclei reduces the melting temperature.

Miltzer, Graham, Journal of Physics and Chemistry of Solids, in press (2006), also see cond-mat.

PIMC for the nuclei based on forces derived with DFT (how to make water softer)

c The nature and transport mechanism of hydrated hydroxide ions in aqueous solution

Mark E. Tuckerman*, Dominik Marx† & Michele Parrinello‡§



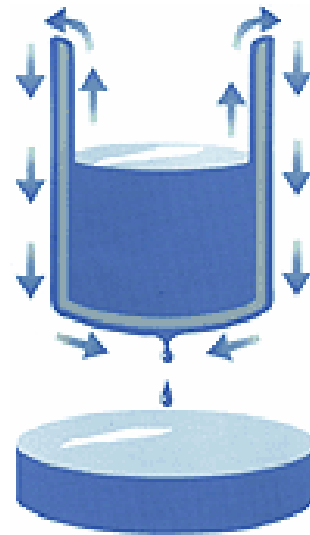
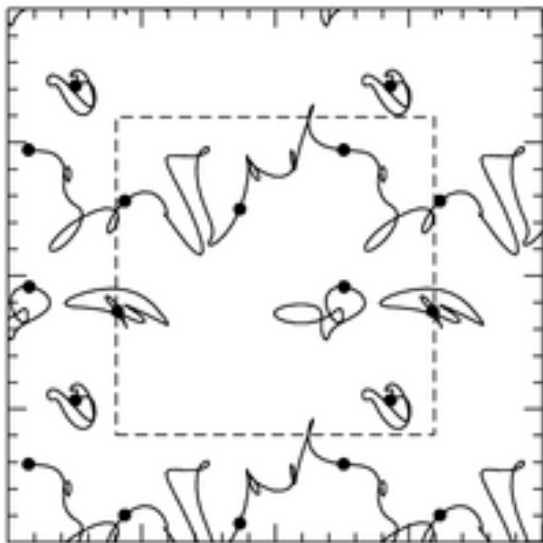
Particle Statistics

leads to exchange effects represented by permutations.

Symmetry leads to bosonic and fermionic path integrals

$$\langle R | \hat{\rho}_{F/B} | R \rangle = \sum_P (\pm 1)^P \int dR_1 \dots \int dR_M \langle R | e^{-\beta \hat{H}} | R_1 \rangle \dots \langle R_M | e^{-\beta \hat{H}} | PR \rangle$$

Bosons: Long permutation cycles,
only **positive** contributions
□ superfluidity in ^4He



The **superfluid fraction**, ρ_s , can be derived from the **winding number**, \mathcal{W} , in PIMC simulations,

$$\frac{\rho_s}{\rho} = \frac{\langle \mathcal{W}^2 \rangle}{2NN}$$

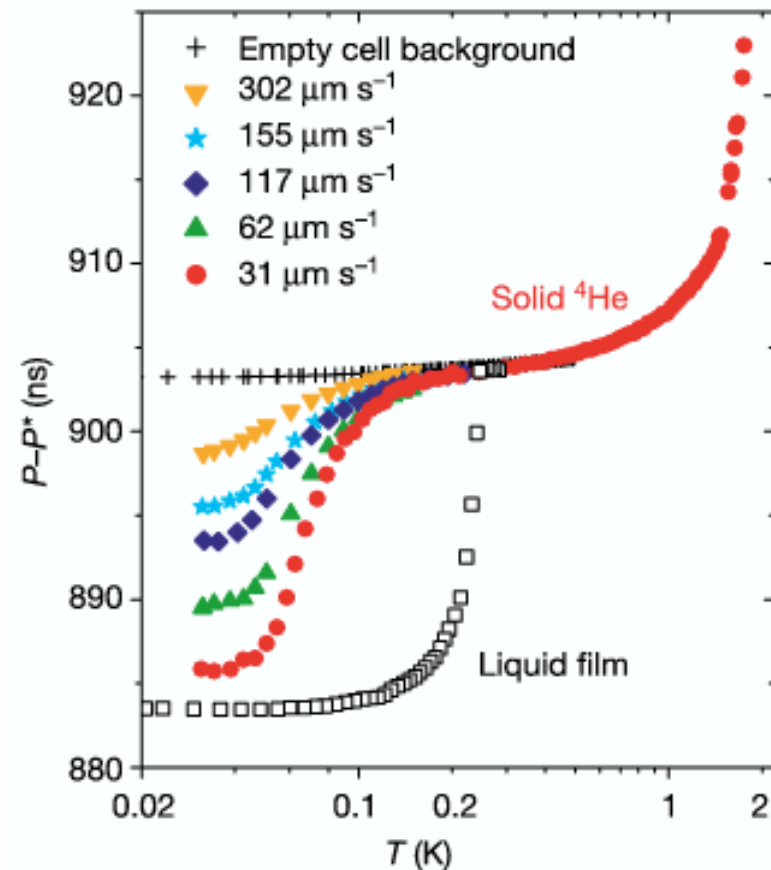
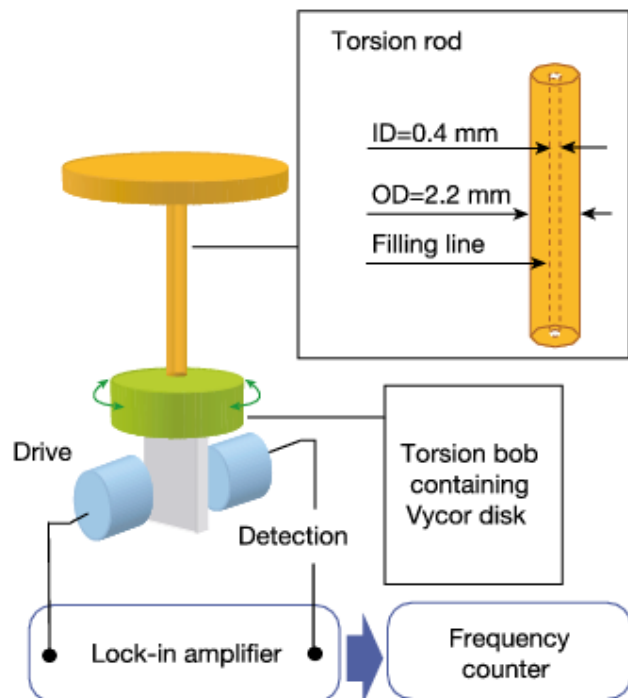
D. Ceperley, *Rev. Mod. Phys.* **67** (1995) 279.

Kim & Chan [Nature 427 (2004) 225] demonstrate that solid bulk ^4He at 62 bar exhibits superfluidity.

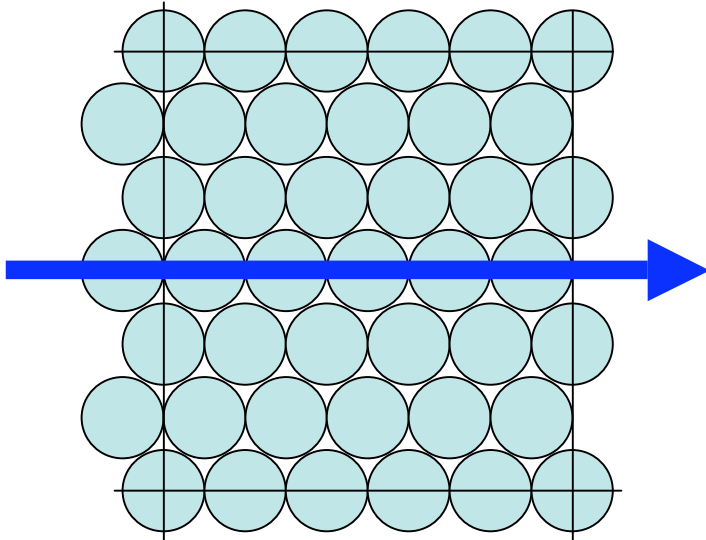
Probable observation of a supersolid helium phase

E. Kim & M. H. W. Chan

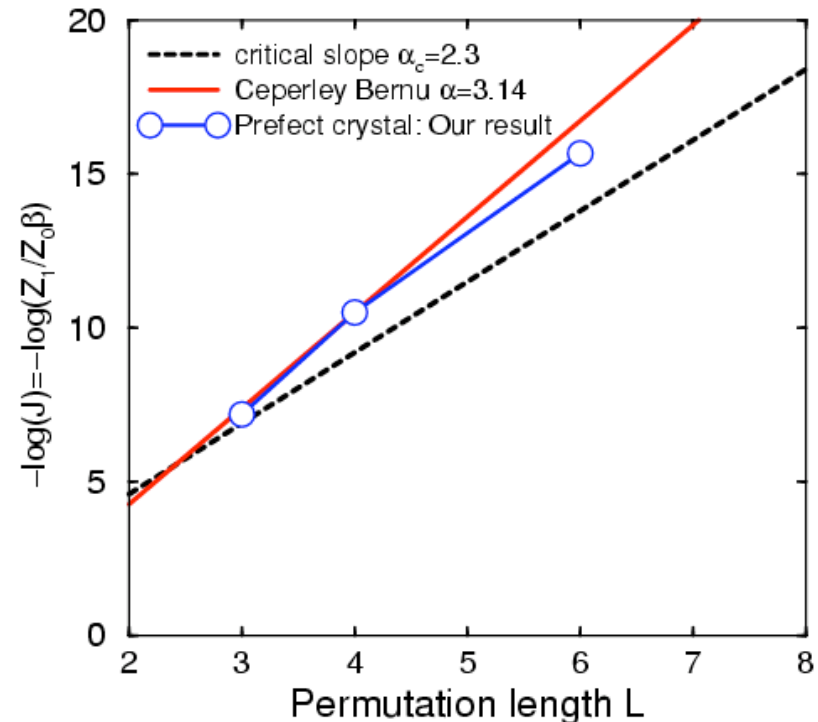
Department of Physics, The Pennsylvania State University, University Park, Pennsylvania 16802, USA



Ceperley-Bernu approach: Exchange frequency calculation in perfect crystal



$$\frac{Z_P}{Z_0} = \frac{\int dR \langle R | (e^{-\beta \hat{H}})^M | PR \rangle}{\int dR \langle R | (e^{-\beta \hat{H}})^M | R \rangle} \equiv J_P$$



- For a **fixed** permutation, the free energy cost, J , is calculated using a switching method (Bennett).
- Kikuchi model: The slope of $J(L)$ must be less than **2.3** to support superfluidity.
- Ceperley & Bernu (PRL 2004) showed that a perfect crystal cannot become superfluid.

Particle Statistics

leads to exchange effects represented by permutations.

Symmetry leads to bosonic and fermionic path integrals

$$\langle R | \hat{\Omega}_{F/B} | R \rangle = \sum_P (\pm 1)^P \int dR_1 \dots \int dR_M \langle R | e^{-\beta \hat{H}} | R_1 \rangle \dots \langle R_M | e^{-\beta \hat{H}} | PR \rangle$$

Fermions: Cancellation of **positive** and **negative** contributions

□ **Fermion sign problem**,
efficiency $e^{-\beta}$

Fixed node approximation

$$\langle R | \hat{\Omega}_F | R \rangle = \sum_P (\pm 1)^P \oint_{\Gamma_T \geq 0} dR_t e^{-S[R_t]}$$

Comparison: T=0 and T>0 Fermion Methods

Analogy to Ground State Methods

$$T = 0$$

$$T > 0$$

$$\Psi_{GS}(\mathbf{R})$$

$$\rho(\mathbf{R}, \mathbf{R}'; \beta) = \sum_s e^{-\beta E_s} \Psi_s(\mathbf{R}) \Psi_s(\mathbf{R}')$$

$$E \leq \langle \Psi | H | \Psi \rangle / \langle \Psi | \Psi \rangle$$

$$F \leq \text{Tr}[\tilde{\rho} H] + kT \text{Tr}[\tilde{\rho} \ln \tilde{\rho}] \quad \tilde{\rho} = \rho / \text{Tr}[\rho]$$

1.

Effective Single Particle Level

$$\Psi_{KS}(\mathbf{R}) = \begin{vmatrix} \Phi_1(r_1) & \dots & \Phi_N(r_1) \\ \dots & \dots & \dots \\ \Phi_1(r_N) & \dots & \Phi_N(r_N) \end{vmatrix}$$

$$\rho(\mathbf{R}, \mathbf{R}'; \beta) = \begin{vmatrix} \rho^{[1]}(r_1, r'_1; \beta) & \dots & \rho^{[1]}(r_N, r'_1; \beta) \\ \dots & \dots & \dots \\ \rho^{[1]}(r_1, r'_N; \beta) & \dots & \rho^{[1]}(r_N, r'_N; \beta) \end{vmatrix}$$

$$\text{LDA: } \epsilon_s \Phi_s = -\frac{\nabla^2}{2} \Phi_s + V_{eff} \Phi_s$$

Variational solution of many-body Bloch Equation

2.

Correlations beyond LDA or Mean Field

Jastrow

Finite Temperature Jastrow

$$\Psi_{GS}(\mathbf{R}) = \Psi_{KS}(\mathbf{R}) \prod_{i,j} f(r_{ij})$$

$$\rho(\mathbf{R}, \mathbf{R}'; \beta) = \rho_{MF}(\mathbf{R}, \mathbf{R}'; \beta) \prod_{i,j} f(r_{ij}, r'_{ij}; \beta)$$

3.

Diffusion QMC

Restricted PIMC

Derivation of a Variational Density Matrix

(see Miltzer, Pollock, Phys. Rev. E 61 (2000) 3470)

Bloch equation: $-\frac{\partial \rho}{\partial \beta} = \mathcal{H}\rho$

Ansatz for density matrix

$$\rho(\mathcal{R}, \mathcal{R}'; \beta) = \rho(\mathcal{R}, q_1, \dots, q_m) \quad q_k = q_k(\mathcal{R}', \beta)$$

Variational principle: $\delta I = 0$

$$I \left(\frac{\partial \rho}{\partial \beta} \right) = \int d\beta \int d\mathcal{R} \left(\frac{\partial \rho}{\partial \beta} + \mathcal{H}\rho \right)^2$$

\Rightarrow ordinary differential equations for q_k in imaginary time

Slater determinant: $\rho(\mathcal{R}, \mathcal{R}'; \beta) = \|\rho^{[1]}(\mathbf{r}_i, \mathbf{r}'_j; \beta)\|_{ij}$

Gaussian Ansatz:

$$\rho^{[1]}(\mathbf{r}, \mathbf{r}', \beta) = (\pi w)^{-3/2} \exp \left\{ -\frac{1}{w} (\mathbf{r} - \mathbf{m})^2 + d \right\}$$

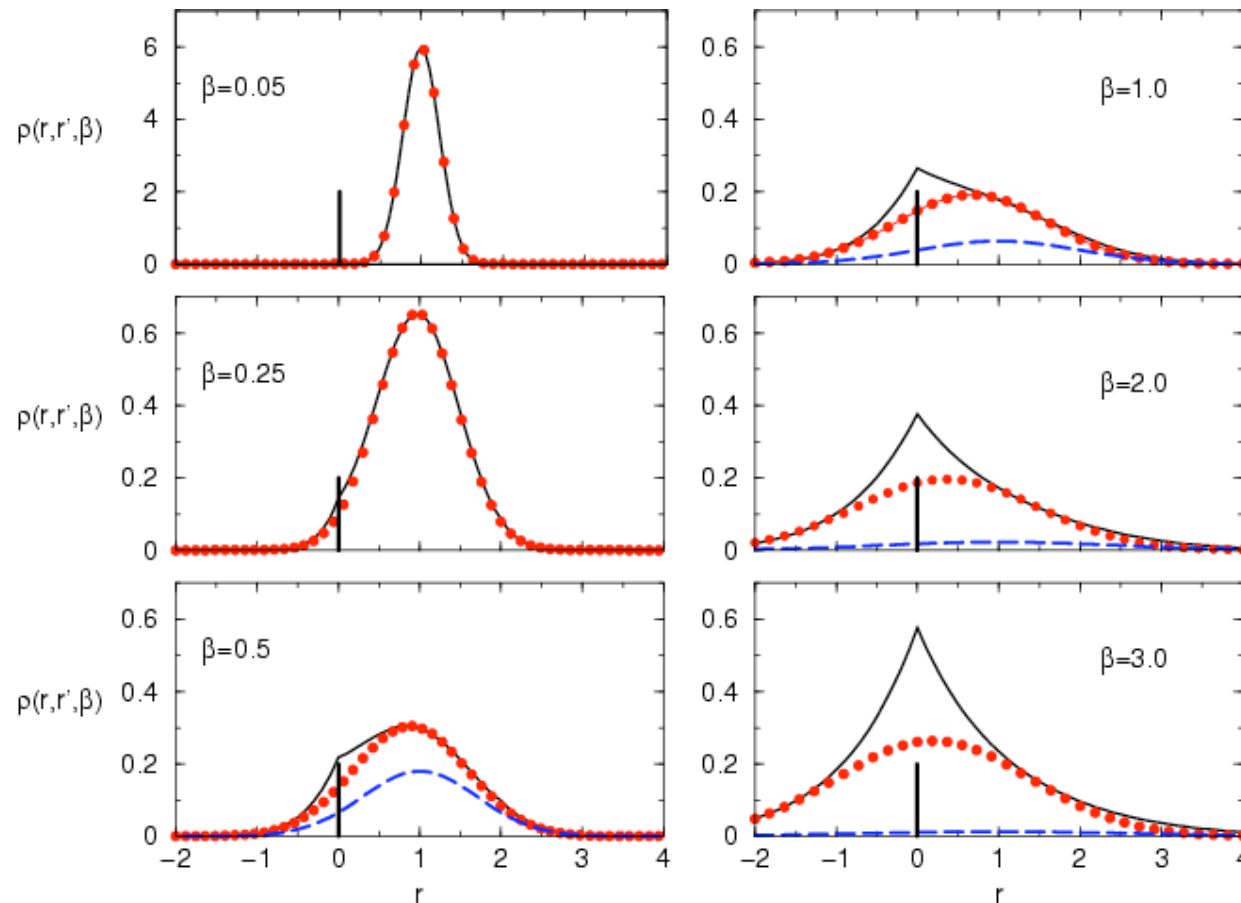
Variational parameters: \mathbf{m} ... mean position ($= r'$)
 w ... squared width ($= 4\lambda\beta$)
 d ... amplitude ($= 0$)

Derivation of a Variational Density Matrix

(see Miltzer, Pollock, Phys. Rev. E 61 (2000) 3470)

Gaussian Ansatz:

$$\rho^{[1]}(\mathbf{r}, \mathbf{r}', \beta) = (\pi w)^{-3/2} \exp \left\{ -\frac{1}{w} (\mathbf{r} - \mathbf{m})^2 + d \right\}$$



Why are there no PIMC calculations for elements heavier than helium yet?

Problem 1: Nonlocal pseudopotentials in fermionic path integrals

$$\langle R | \hat{U}_{n,l.} | R \rangle = \langle R | e^{\beta[\hat{T} + \hat{V}_{n,l.}]} | R \rangle$$

□ **Sign problem** even for the 1-particle scattering problem.

Problem 2: More accurate nodes at low T.

Make a step forward by making one step back first:

Reintroduce Born-Oppenheimer approximation:

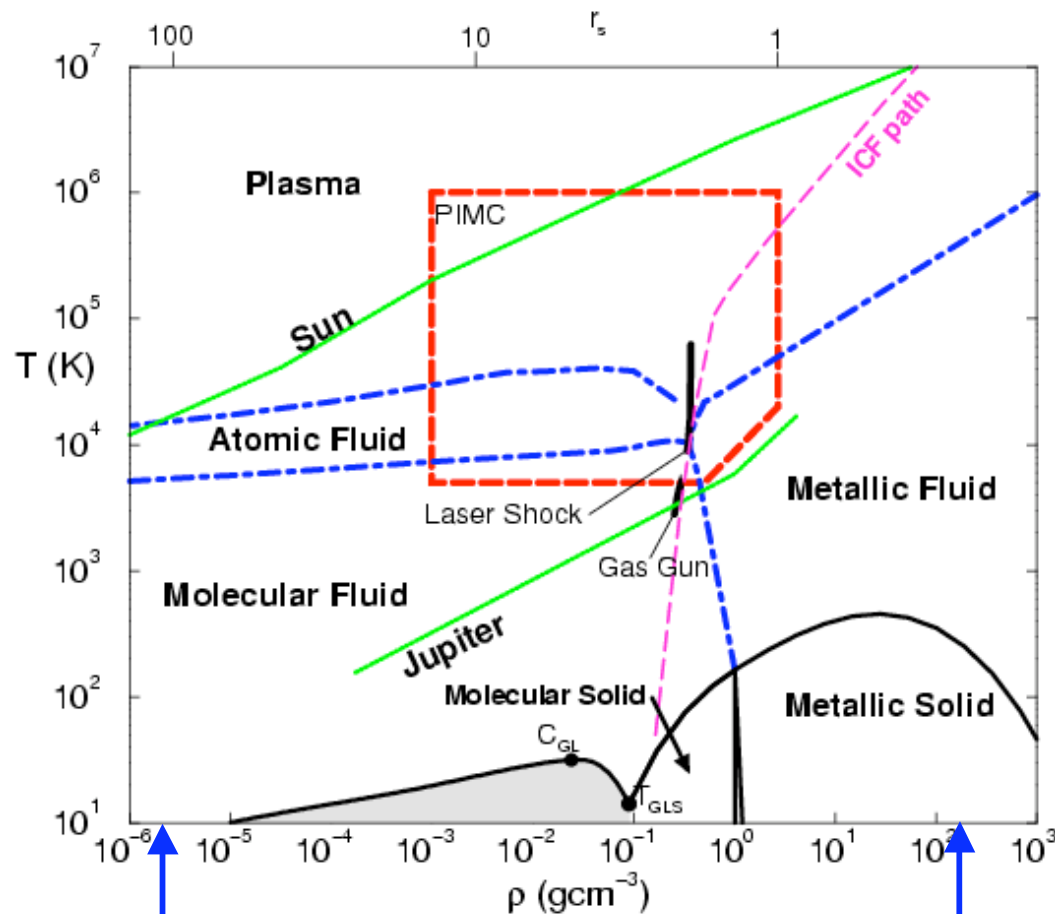
Classical MC for the ions ($T_{\text{ion}} > 0$)

QMC for the electrons ($T_{\text{el}} = 0$)

(Delaney, Pierleoni, Ceperley)

High Temperature Hydrogen Phase Diagram

Temperature vs. density



$$n=10^{18} \text{ cm}^{-3}$$

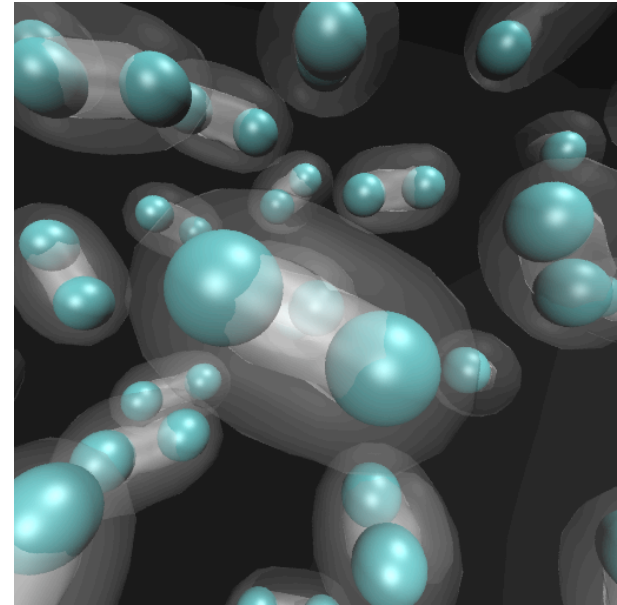
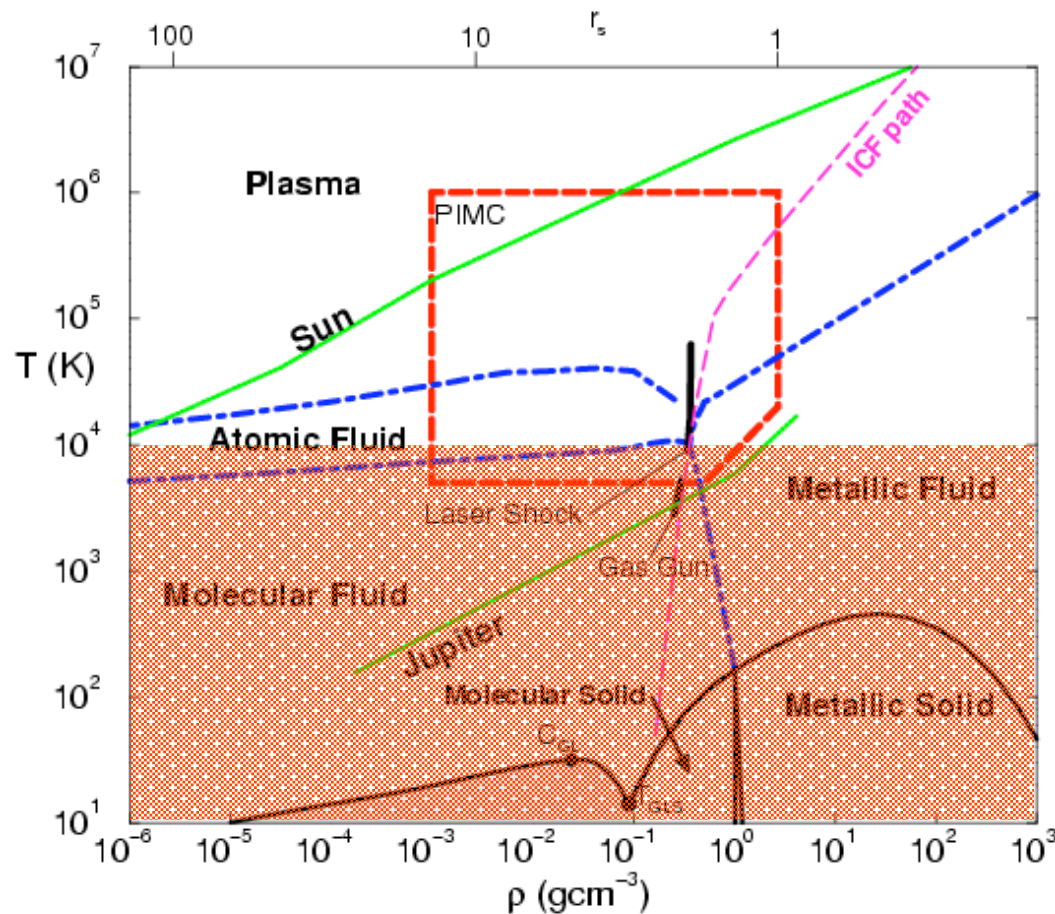
$$n=10^{26} \text{ cm}^{-3}$$

EOS relevant for:

- Jovian planets, sun
- Inertial confinement fusion (ICF)
- Pulse powered plasmas

PIMC applicable at:
 $T > 5000 \text{ K}$

- 1) Path integral Monte Carlo for $T > 5000\text{K}$
- 2) Density functional molecular dynamics below

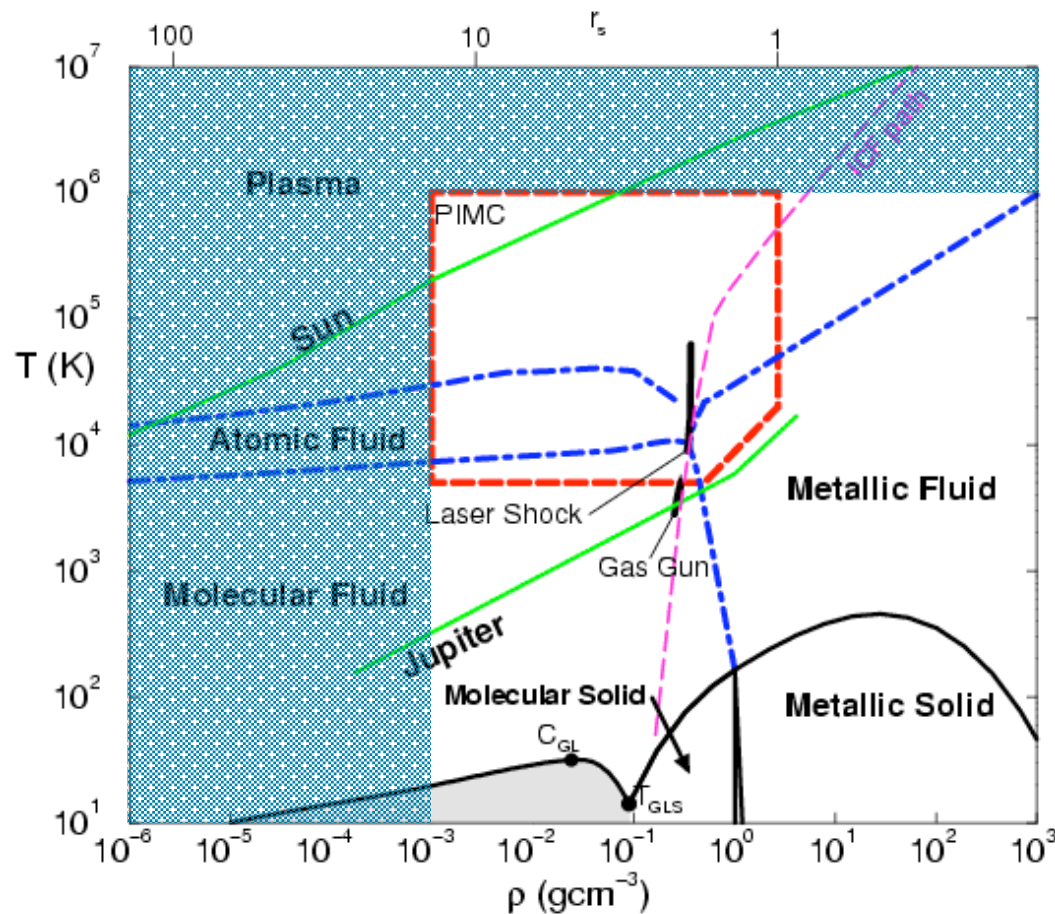


Born-Oppenheimer approx.
MD with classical nuclei:

$$\mathbf{F} = m \mathbf{a}$$

Forces derived DFT with
electrons in the instantaneous
ground state.

Use analytical (chemical) models at low density and very high temperature



Free energy model to describe weakly interacting chemical species:

$\text{H}_2, \text{H}, \text{H}^+, \text{e}^-$

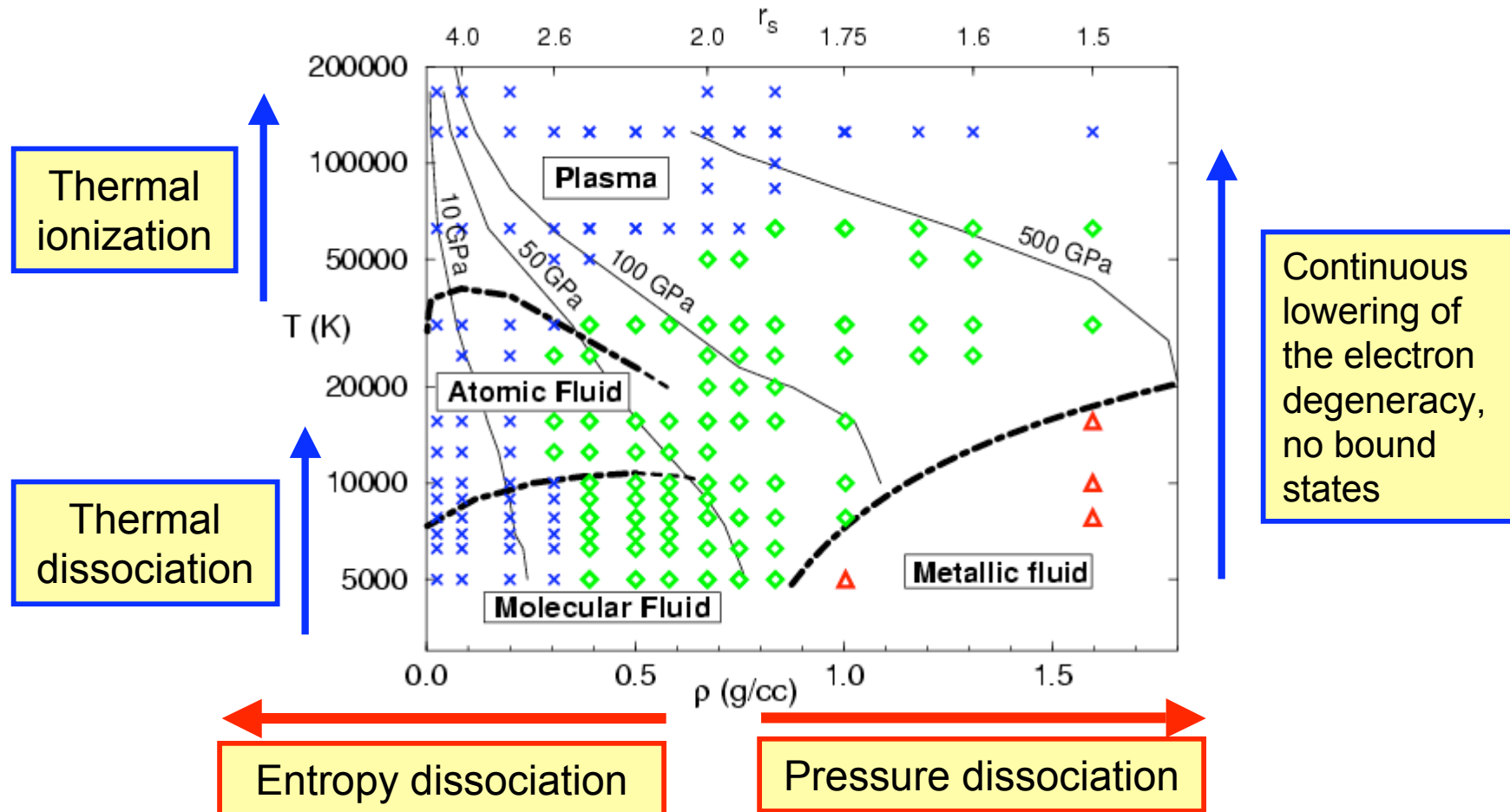
$\text{He}, \text{He}^+, \text{He}^{++}, \text{e}^-$

Free energy is constructed but it contains free parameters to describe the interaction.

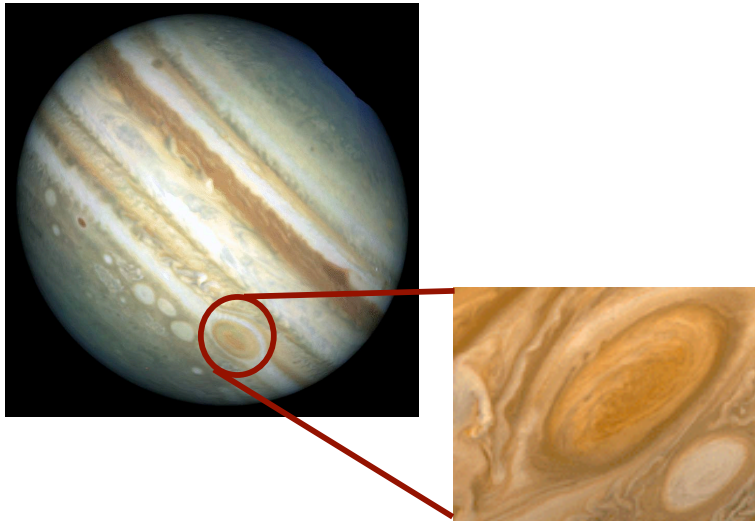
- Saumon and Chabrier
- Sesame database
- Ross model

Deuterium Phase Diagram

as predicted by PIMC simulations

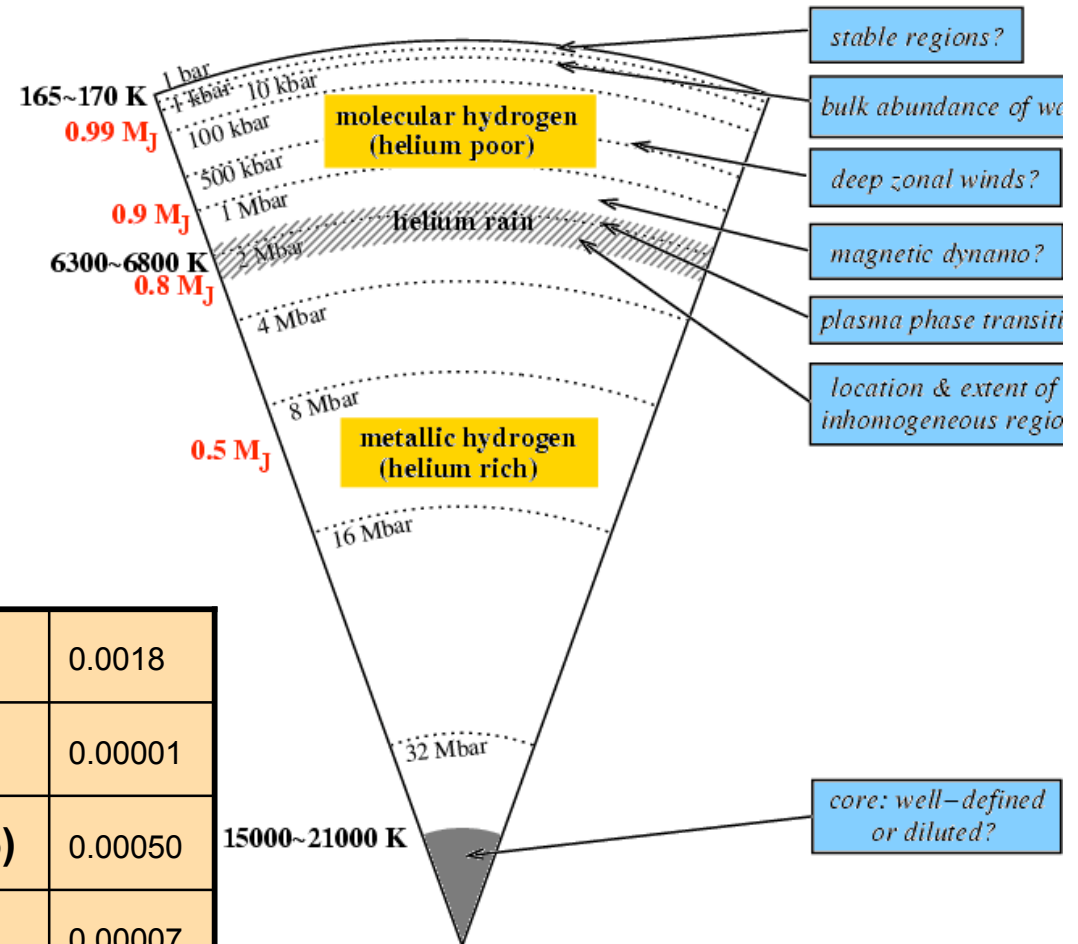


Jupiter is well characterized only on the surface.



Composition on the surface (solar):

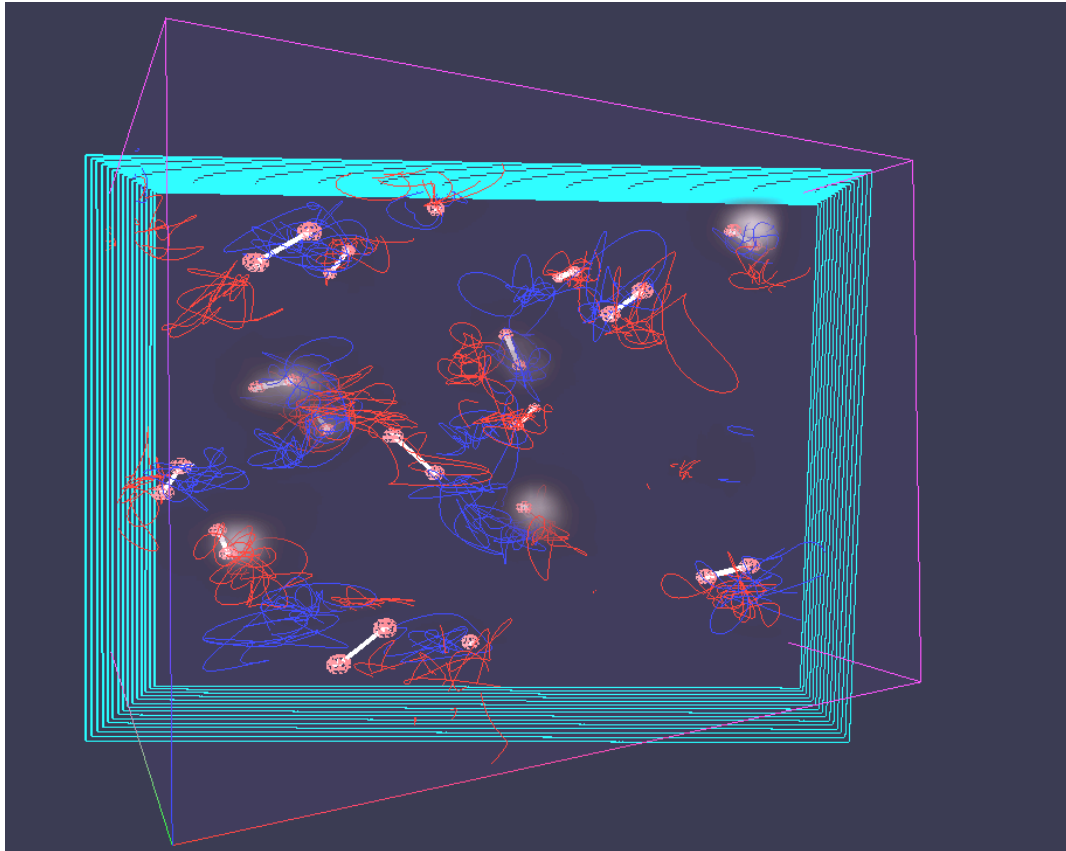
H	0.742	0.736	Ne	< 0.0002	0.0018
He	0.231(4)	0.249	P	< 0.00007	0.00001
C	0.009(2)	0.0029	S	0.00091(6)	0.00050
N	< 0.012	0.00085	Ar	< 0.00015	0.00007
O	< 0.0035	0.0057	“Z”	0.027	0.015



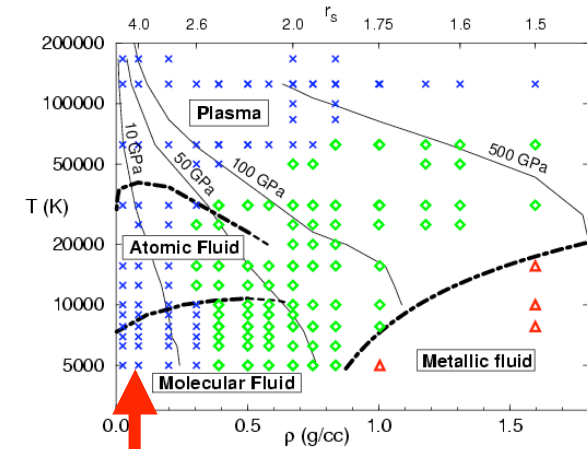
Guillot et al. (Jupiter book, 2002, chap.3)

Molecular Hydrogen

Snapshot from a PIMC simulation with 32 protons and electrons



2 protons (pink spheres) and spin-up and one spin-down electron form one H_2 molecule.

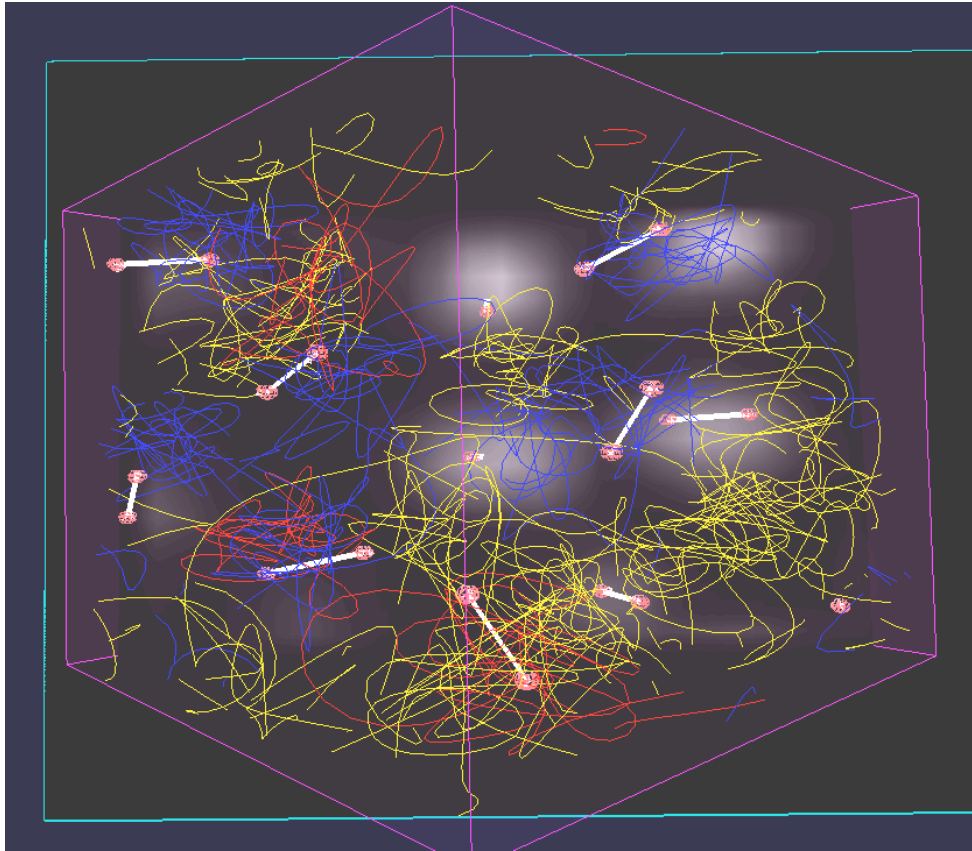


$T=5000\text{K}$, $r_s=4$

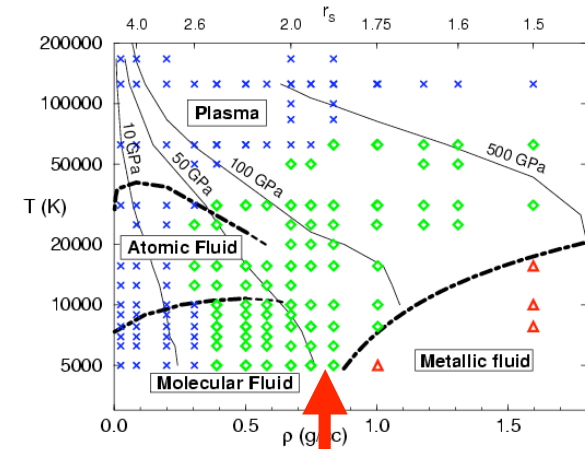
100% molecules,
weakly interacting

Molecular Hydrogen

Snapshot from a PIMC simulation with 32 protons and electrons



2 protons (pink spheres) and spin-up and one spin-down electron form one H_2 molecule.

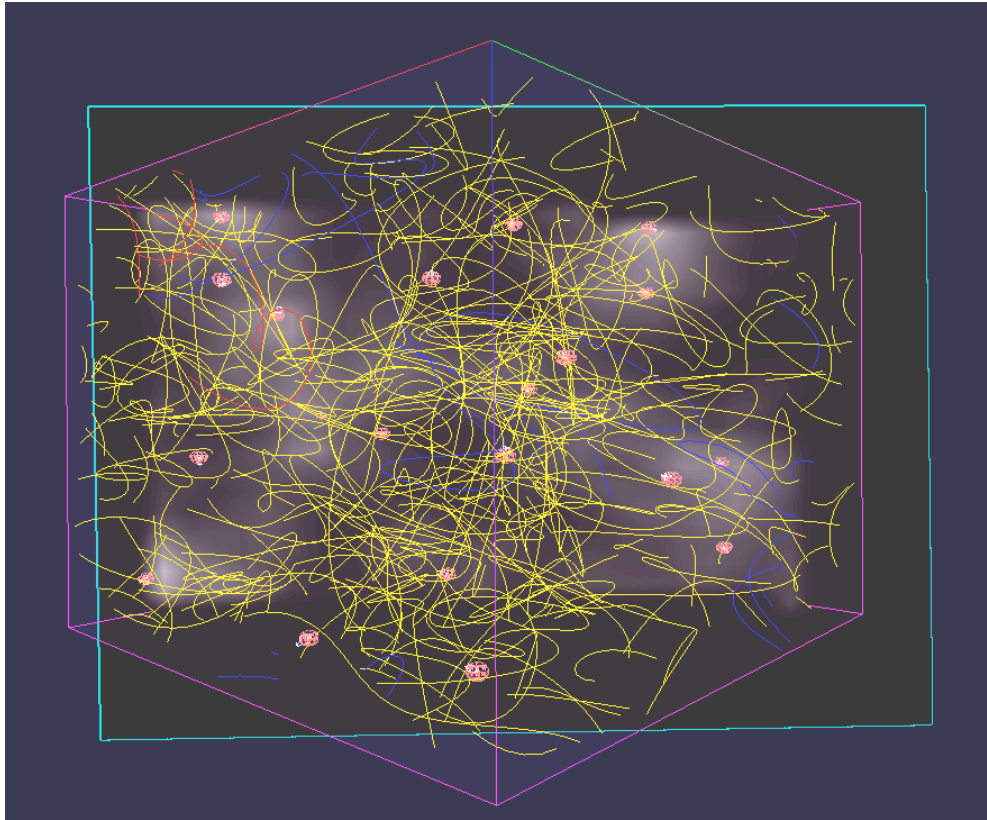


$T=5000\text{K}$, $r_s=1.86$

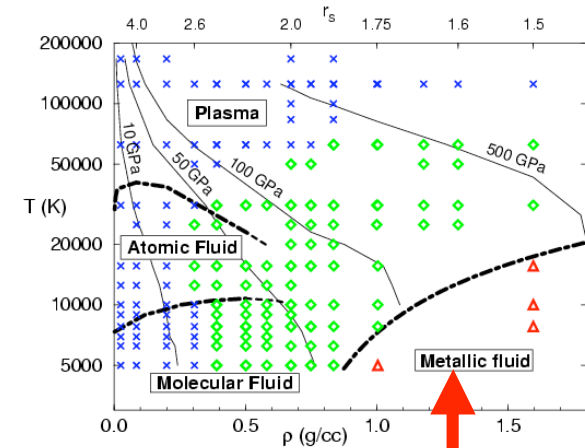
- strongly interacting molecules, close to pressure dissociation
- Electrons are degenerate, partially delocalized
- Electron paths are permuting

Metallic Hydrogen

Snapshot from a PIMC simulation with 32 protons and electrons



Free protons (pink spheres) and delocalized electrons.



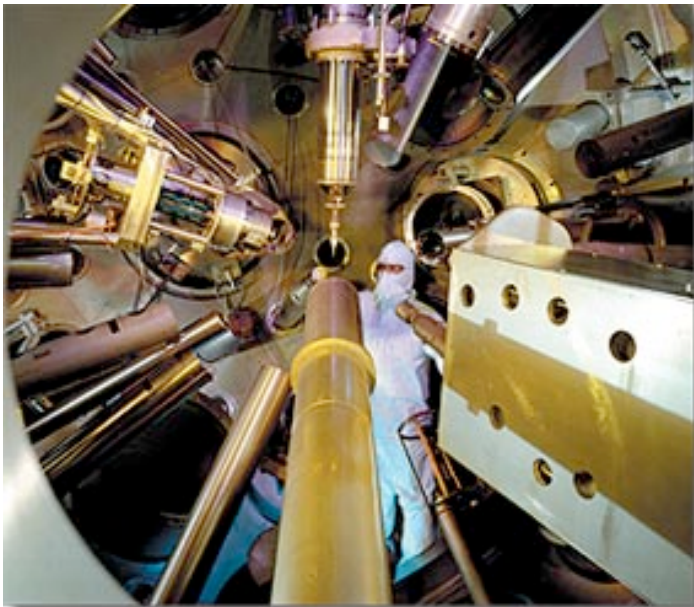
$T=5000\text{K}$, $r_s=1.6$

- Pressure dissociation, free protons
- Degenerate electron gas
- High number of permutations

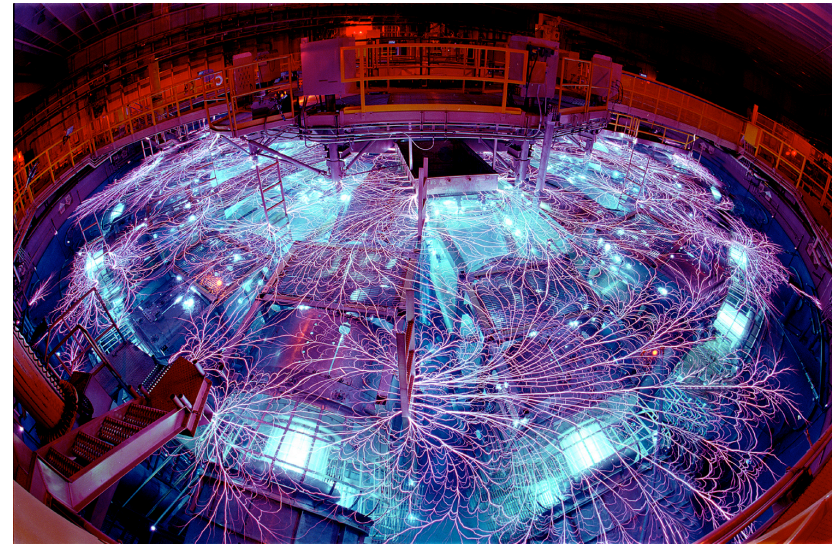
Study planetary interiors in the laboratory: shock wave experiments



1) Two-stage gas gun (Livermore)
20 GPa in deuterium



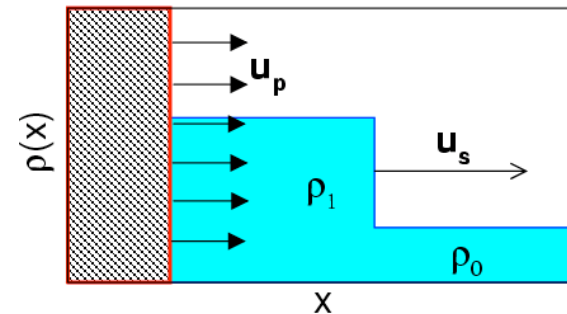
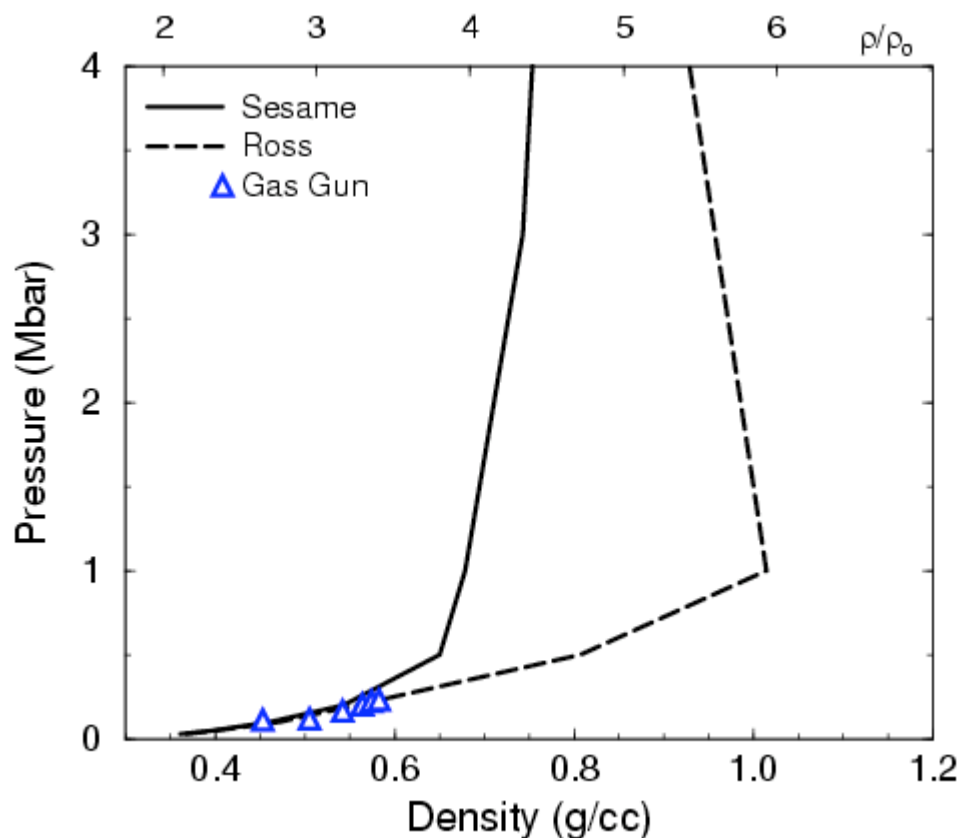
2) Nova laser (Livermore) 340 GPa



3) Z capacitor bank (Sandia) 175 GPa

4) NIF...

Shock wave measurements determine the EOS on the Hugoniot curve



Conservation of mass, momentum and energy yields:

$$\frac{\rho}{\rho_0} = \frac{u_s}{u_s + u_p}$$

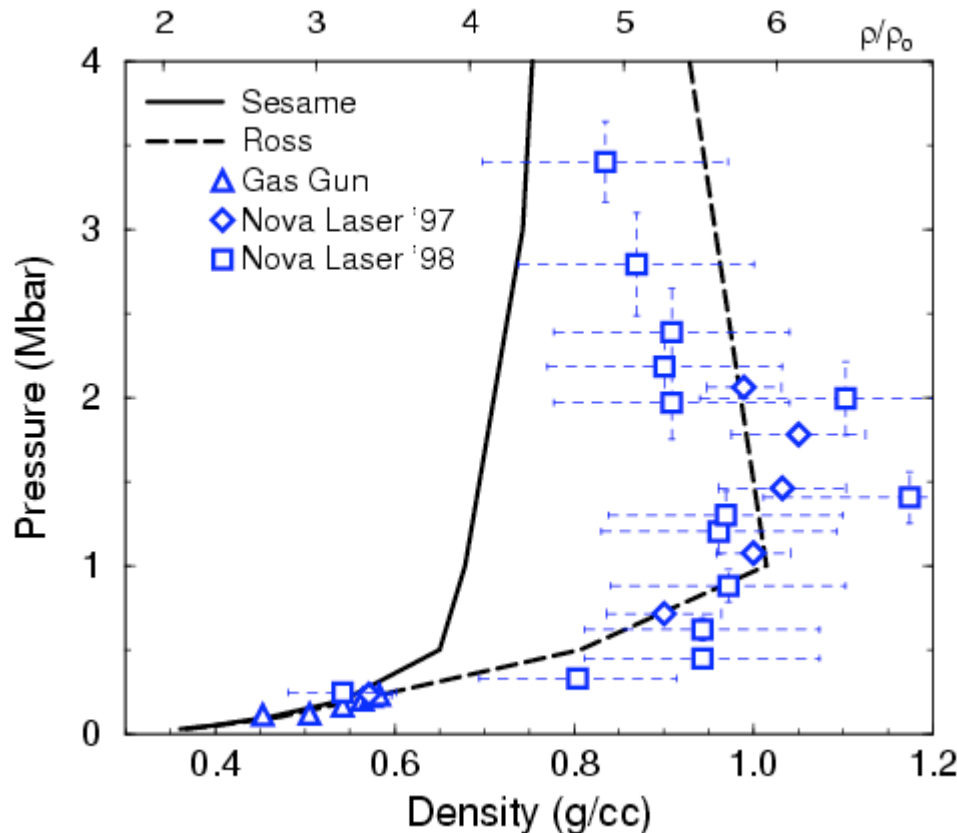
$$p - p_0 = \rho_0 u_s u_p$$

$$E - E_0 = \frac{1}{2} (V_0 - V) (P + P_0)$$

Gas gun (LLNL), Sesame model (Kerley), linear mixing model (M.Ross)

Deuterium Hugoniot

Nova laser shock wave experiments reached 3.4 Mbar



Why is the compressibility so high?

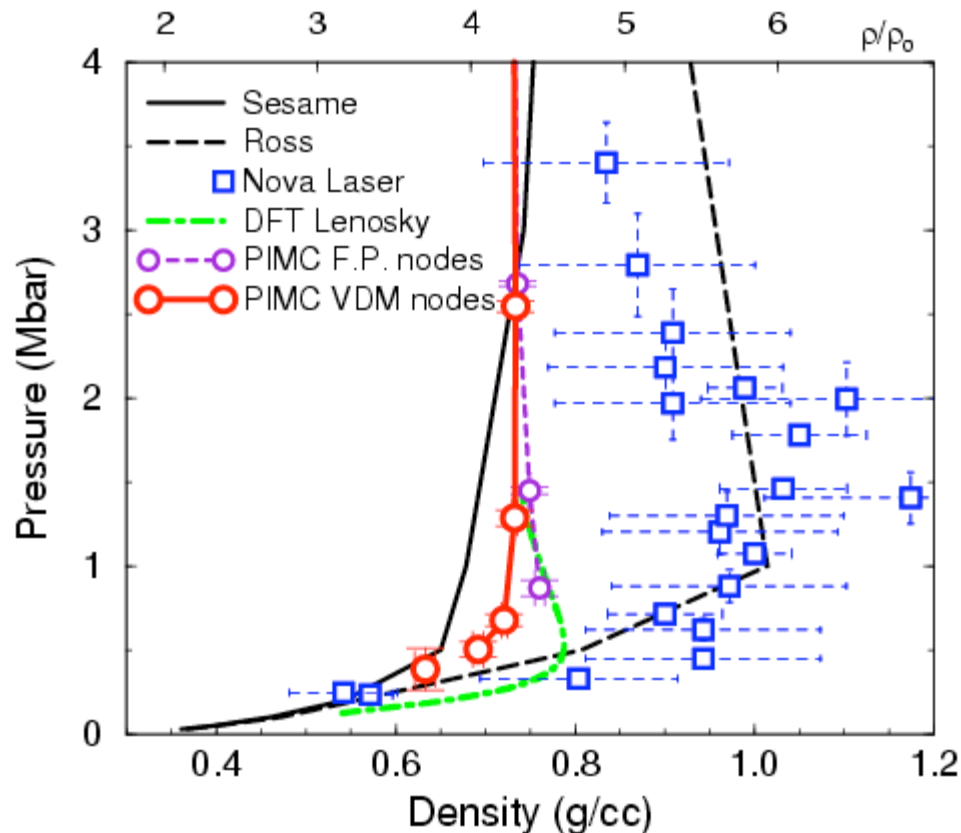
What does this imply for the dissociation of molecules?

Are electronic excitations important?

Nova laser results predict a 50% higher compressibility.

Deuterium Hugoniot

Path integral Monte Carlo results



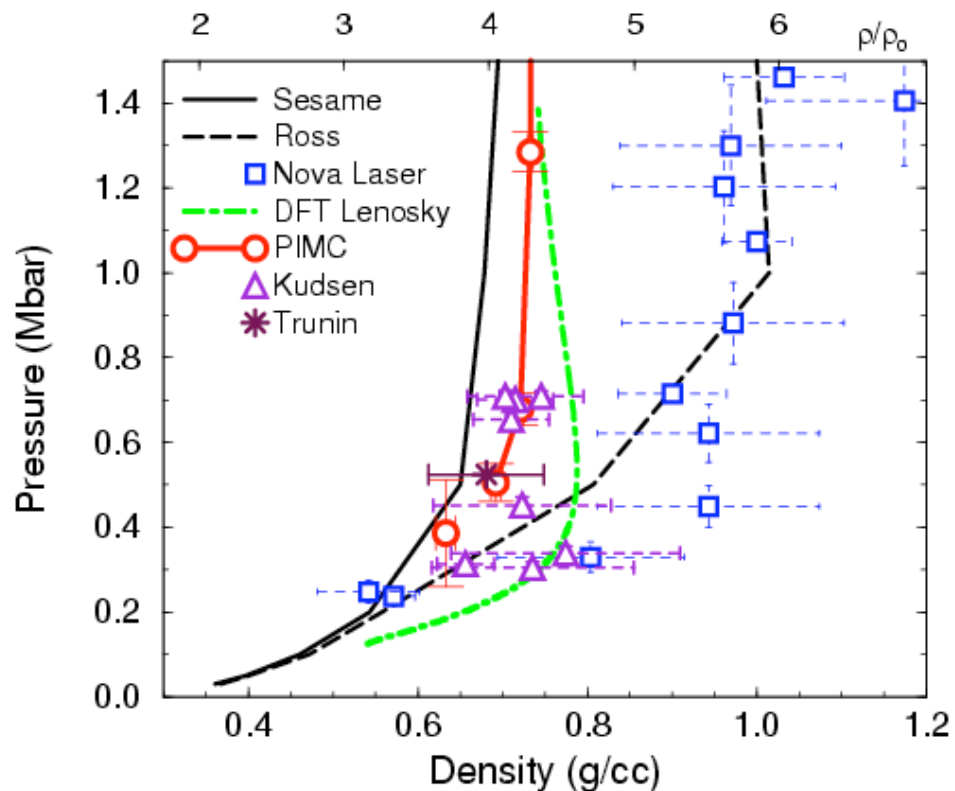
Militzer and Ceperley,
Phys. Rev. Lett. 85 (2000) 1890.
Phys. Rev. Lett. 87 (2001) 275502

- Accuracy increases with T
- Small size dependence
- Comparison of VDM and free particle nodes

Discrepancy:
 $\square E/N = 3 \text{ eV}$
 $\square PV/N = -2 \text{ eV}$

Good agreement between all *ab initio* methods.

PIMC predicts low compressibility and agrees with more recent experiments



Militzer, Ceperley *et al.*

Phys. Rev. Lett. **85** (2000) 1890.

Phys. Rev. Lett. **87** (2001) 275502.

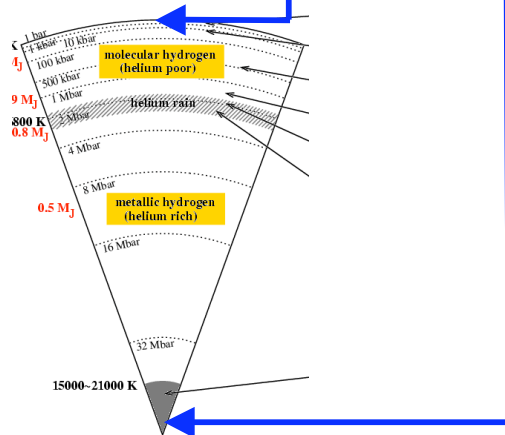
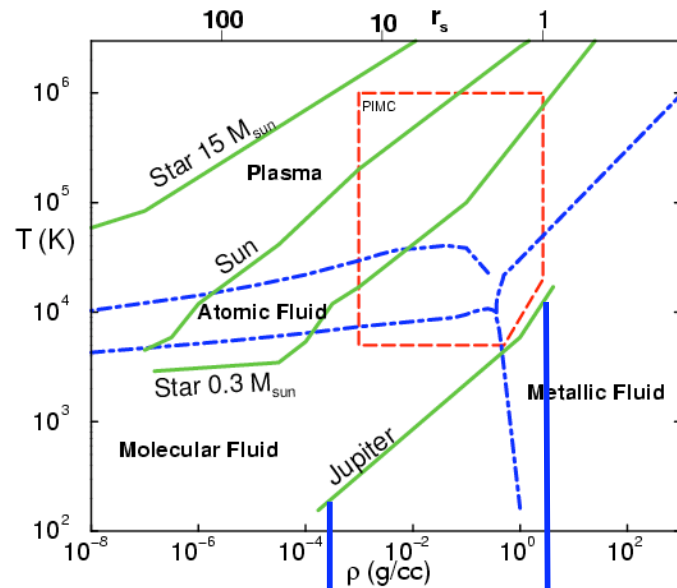
- Predict low compressibility!

Good agreement with:

- Magnetic shocks waves
[Knudson *et al.*, PRL **87** (2001) 225501]
- Spherical converging shock waves
[Belov *et al*, Boriskov *et al.*]
- DFT results (e.g. Bonev *et al.*)

Recent measurements agree reasonably well with first principle methods but need to be verified.

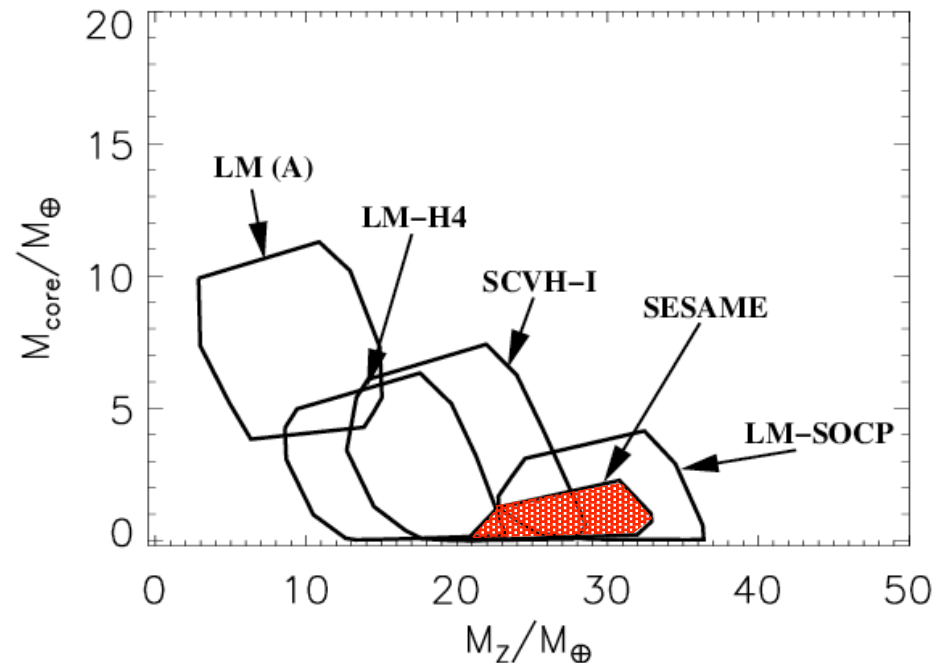
T. Guillot's model: Uncertainties in EOS do not allow to determine if Jupiter has a rocky core



T. Guillot's **three layer model** is based on

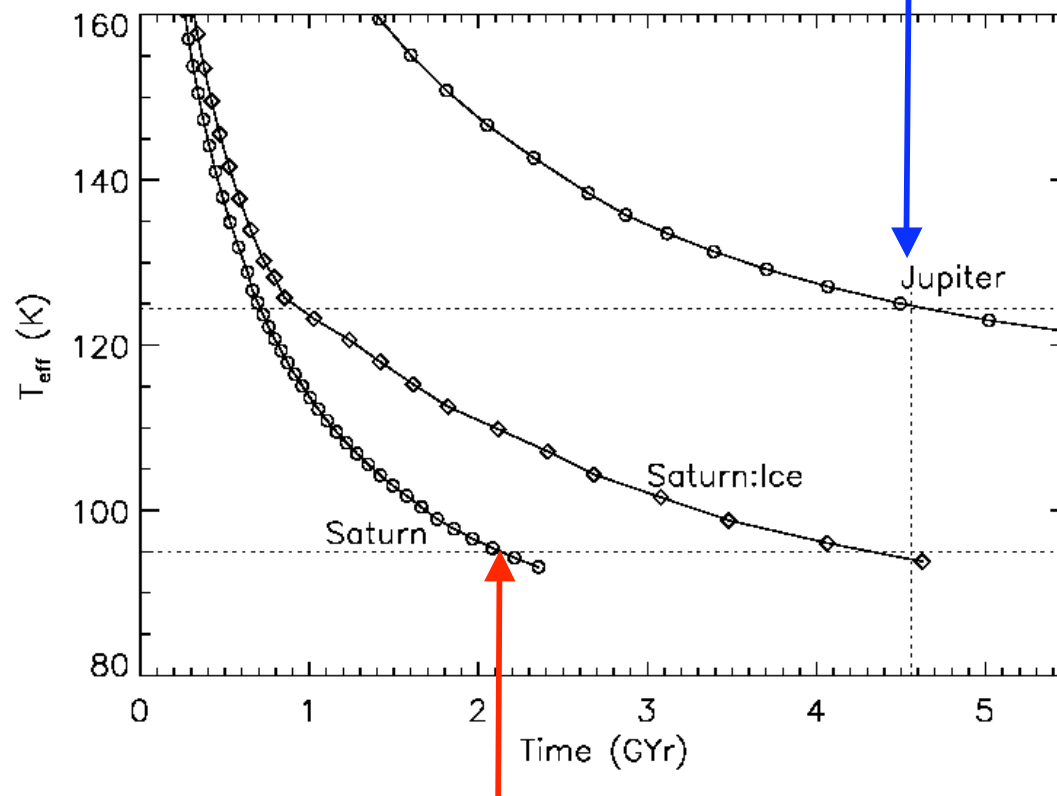
- 1) Hydrogen-helium EOS
- 2) Surface composition
- 3) **Gravitational moments** inferred from fly-by trajectories (Cassini mission)

Parameters like **core mass** or amount of **heavier elements "Z"** cannot be constraint well.



J. Fortney & W. Hubbard model the evolution of Jupiter and Saturn [Icarus, 2003]

Jupiter's cooling rate is in agreement with model predictions



Model for Saturn consistently predict too fast cooling rates (by ~2 Gyrs)

Predictions for Future Shock Experiments

- Repeat laser and magnetic shock experiments for helium. Both technique should reach of the regime of 5-fold compression. Can our prediction be verified?
- This could reveal any bias in either technique and help us understand the hydrogen results.
- Study electronic excitations and precompressed samples
- Future calculations: Improved models for Jovian planets:
 - 1) Do Jupiter has a core?
 - 2) Why is a too high cooling rate for Saturn predicted?
 - 3) Detect phase separation of H and He

<http://militzer.gl.ciw.edu>