The inhomogeneous structure of water at ambient conditions


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Small-angle X-ray scattering (SAXS) is used to demonstrate the presence of density fluctuations in ambient water on a physical length-scale of ~1 nm; this is retained with decreasing temperature while the magnitude is enhanced. In contrast, the magnitude of fluctuations in a normal liquid, such as CCl4, exhibits no enhancement with decreasing temperature, as is also the case for water from molecular dynamics simulations under ambient conditions. Based on X-ray emission spectroscopy and X-ray Raman scattering data we propose that the density difference contrast in SAXS is due to fluctuations between tetrahedral-like and hydrogen-bond distorted structures related to, respectively, low and high density water. We combine our experimental observations to propose a model of water as a temperature-dependent, fluctuating structure having near-tetrahedral hydrogen-bonded (H-bonded) structures and maximizing entropy (non-directional H-bonds and disorder). The present results provide experimental evidence that the extreme differences anticipated in the hydrogen-bonding environment in the deeply supercooled regime surprisingly remain in bulk water even at conditions ranging from ambient up to close to the boiling point.

Results

Fig. 1A shows the normalized structure factor, S(Q), derived from the SAXS intensity in ambient water (H2O) as function of Q for temperatures from 7 to 74°C in the full Q-range of interest, 0.04–0.78 Å−1 (see SI Methods). All scattering curves show an enhancement approaching Q = 0 after experiencing a minimum ~0.4–0.5 Å−1, which to first approximation directly indicates the presence of density heterogeneities. In particular, the enhancement becomes smaller with increasing temperature in strong contrast to expectation from simple thermal density fluctuations.

To address whether the enhancement at low Q can be related to and reproduced by thermal fluctuations in common water models, we have performed molecular dynamics (MD) simulations using the extended simple point charge (SPC/E) potential (see SI Methods). The SAXS signal at low Q is given by the Fourier transform (FT) of the longer intermolecular correlations in real space from the simulation. To model SAXS data it is thus essential to use large simulation boxes (here 40,000 molecules) and also to average over long simulation runs (here longer than 0.3 ns) to reduce artificial oscillations in Q space. Fig. 1B shows the SPC/E oxygen–oxygen partial structure factor, S(Q) (see SI Methods). The finite size of the simulation box causes a sharp artificial increase at Q < 0.13 Å−1 in the FT. The Inset shows the results for smaller simulation boxes with 5,000 molecules, where it was possible to average over significantly longer simulation times (2 ns) resulting in smoother curves, but with the FT artificial increase occurring already at Q = 0.25 Å−1 due to the smaller box size. The most important scattering enhancement observed at small Q in the experiment is completely missing from the SPC/E data even down to Q = 0.13 Å−1. For comparison, Fig. 1C shows S(Q) of CCl4 measured at temperatures from 6 to 30°C (see SI Methods) and regarded as representing a “normal” liquid. It is clear that SAXS of CCl4 shows no temperature-dependent density fluctuations | liquid–liquid hypothesis | small angle X-ray scattering | water structure | X-ray spectroscopy


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observation of the behavior below from the present SAXS data with water scattering intensity as function of scattering momentum transfer presented by dashed lines. (20, 25, 29, 38, 47, 56, and 74 °C. The extrapolations of scattering intensity to oscillations. The mathematical properties of the FT from box containing 40,000 molecules and run for 300–440 ps to reduce artificial fluctuations as obtained from standard MD simulations. (5, 25, 47, and 67 °C water derived from the SPC/E model using a simulation increasing temperatures 6, 11, 16, 21, 25, and 30 °C.

The oxygen–oxygen partial structure factor \( S^{(0)}(Q) \) between 0.04–0.2 Å\(^{-1} \) can we relate to the isothermal compressibility, \( \chi_T \), of water at each temperature (16) via the thermodynamical relation

\[
S(0) = k_B T \chi_T, \tag{1}
\]

where \( k_B \) is the Boltzmann constant, \( T \) is the absolute temperature, and \( n \) is the molecular number density. We verify our SAXS data and extrapolation by comparing in Fig. 2 \( \chi_T \) derived from the present SAXS data with \( \chi_T \) from an earlier study (17) measuring the velocity of sound in water; an absolute agreement is observed, confirming the quality of our data and that the density heterogeneities are related to fluctuations in the H-bonded network. If we also extrapolate the 40,000 molecules SPC/E simulations to \( Q = 0 \), we determine \( \chi_T \) as a function of temperature (Fig. 2) and find instead a linear relationship indicative of normal liquid behavior (3, 18, 19), i.e., without the minimum at 46 °C and increase at lower temperatures. Consistent results are obtained using an alternative estimation of \( \chi_T \) from volume fluctuations in the NPT ensemble in SPC/E simulations run for 12 ns with 7 ns equilibration time, which exhibit a similar trend with temperature as a previous estimation using the NVT ensemble (20). This directly demonstrates that density fluctuations existing in a standard water model such as SPC/E do not reproduce the observed density heterogeneities that the experimental SAXS and isothermal compressibility data clearly indicate. In Fig. 2 we also compare the SPC/E results with the contribution of normal liquid behavior of water to the isothermal compressibility, as estimated from ref. 18, and find a similar temperature dependence albeit shifted in absolute value. It is thus clear that the observed fluctuations in ambient water should be different from random thermal motion and instead similar to what has been discussed in the supercooled regime (10–12).

To gain further insight we analyze the SAXS data within the framework of Ornstein-Zernicke (OZ) theory (21) assuming the density fluctuations to result from the presence of either a spinodal (22) or critical point (5). To apply the OZ theory we follow Conde et al. (18) and Kanno and Angell (19) and decompose the total scattering structure factor \( S(Q) \) into a part \( S^N(Q) \) associated with “normal liquid” behavior and an anomalous part \( S^A(Q) \) associated with critical phenomena. We assume that the “normal liquid” part of the scattering factor at \( Q = 0 \), \( S^N(0) \), is given by Conde’s normal contribution to the isothermal compressibility, \( \chi_T^N \) (see Fig. 2) via Eq. 1. We further assume that the high \( Q \) region \((>0.7 \text{ Å}^{-1})\) lacks an anomalous contribution because it is dominated by near-neighbor scattering. Based on this we represent \( S^N(Q) \) by a second order polynomial fitted to \( S^N(0) \) and all data points between \( Q = 0.74–0.78 \text{ Å}^{-1} \), as shown in Fig. 3A. The anomalous component \( S^A(Q) \) is then obtained as the difference between the experimental data and the thus estimated \( S^N(Q) \).

Within the OZ framework, the anomalous part is described by

\[
S^A(Q) = \frac{c}{\xi^2 + Q^2}, \tag{2}
\]

where \( \xi \) is the correlation length defined in the OZ theory and \( c \) depends on temperature but not on \( Q \) (21). To derive \( \xi \) we fitted \( S^A(Q) \) between \( Q = 0.04–0.19 \text{ Å}^{-1} \) with results plotted in Fig. 3B
ature-dependent spectral changes that can be connected to the density heterogeneities indicated by SAXS. In both XES (7) and XRS (6) it has recently been shown that there are temperature dependencies in the lone pair region of the XES spectra for D$_2$O (see SI Methods); using the heavier isotope minimizes core-hole induced dynamical effects on the spectral line shape (7, 26). All spectra show a split of the lone pair into two peaks, in ref. 7 denoted 1b and 1b', where the former is close in energy position to the 1b in crystalline ice and the latter to 1b in water vapor. The two peaks can thereby be related to tetrahedral (1b) and H-bond distorted (1b') local structures with further support for this assignment given below. Fig. 4B Upper part shows the temperature-dependent XRS spectra with higher energy resolution (0.5 eV) compared with earlier studies (6). The spectral features in XRS and XAS of liquid water and ice have been denoted pre-edge (535 eV), main-edge (537–538 eV) and postedge (540–541 eV) (6). Crystalline ice exhibits a strong postedge whereas gas phase water has nearly all of the intensity in the pre- and main-edge regions (27).

We use energy-selective excitation to make a connection between the two X-ray spectroscopies. The XES spectra shown in Fig. 4A were all taken with excitation at 550 eV, well beyond the region with structure-dependent spectral features in the absorption spectrum. Tuning instead the energy to the specific resonant features (pre-, main- and postedge) in the absorption spectrum makes a connection between the two X-ray spectroscopies by selecting the corresponding structural species for XES (7). This is shown in Fig. 4C where resonant XES spectra are compared with nonresonant (550 eV) XES. Normalizing the intensities to the 1b$^\downarrow$ (distorted) peak, we find that pre-edge

**Fig. 4.** XES/XRS spectra of ambient water and amorphous ice. (A) The lone pair 1b region of the O 1s soft X-ray emission spectra of liquid D$_2$O at 10, 40, 60 and 90 °C using a nonresonant excitation energy of 550 eV. The positions of the corresponding 1b state of crystalline ice (525.6 eV) and gas phase water (527 eV) are indicated with arrows (7). The two lone pair peaks in liquid water are denoted, respectively, 1b, close to the corresponding position in crystalline ice, and 1b$^\downarrow$, close to gas phase water. The 1b peak position is independent of temperature whereas the 1b$^\downarrow$ shifts toward higher energy with increasing temperature. The spectra were normalized to give the same 1b$^\downarrow$ peak height. (Inset) Energy difference between the 1b$^\downarrow$ and 1b peaks as function of temperature. (B) Upper X-ray Raman scattering spectra of liquid H$_2$O at 4, 22, 60 and 90 °C normalized to have the same area. (Inset) Magnification of the pre-edge (535 eV) spectral feature indicating a shift toward lower energy with increasing temperature. (Lower) XRS spectra of LDA and HDA ice from ref. 33. (C) X-ray emission spectra at various excitation energies (full lines) compared with nonresonant excitation (dashed lines) at 550 eV of D$_2$O water at 25 °C. (Inset) XRS spectrum of D$_2$O with arrows marking the corresponding excitation energies. Note that the pre-edge excited spectrum has been shifted by 0.45 eV to compensate for the spectator shift of a localized excited intermediate state (7).
excitation essentially eliminates the 1b\textsubscript{1} (tetrahedral) peak (red), excitation on the main edge gives a slight enhancement of the 1b\textsubscript{1} (distorted) (green), whereas excitation on the postedge instead enhances the 1b\textsubscript{1} (tetrahedral) peak compared with the 1b\textsubscript{1} (blue). Because the absorption postedge feature in ice is much stronger than in the liquid (6), the resonant XES (blue) is consistent with that the 1b\textsubscript{1} peak is related to tetrahedral-like species. The pre-edge peak in XRS has, however, been assigned to distorted H-bonding configurations (6, 27–31). This assignment is consistent with the observed absence of the 1b\textsubscript{1} (tetrahedral) and the strong enhancement of the 1b\textsubscript{1} (distorted) peak when resonantly exciting on the pre-edge feature (red).

The assignment is furthermore fully consistent with the experimentally observed temperature dependence of both XRS and XES: In XRS, the postedge decreases and the pre-edge increases with increasing temperature (see Fig. 4B), similar to the postedge-associated 1b\textsubscript{1} converting to the preedge-associated 1b\textsubscript{1} in XES. Hence, both XES and XRS indicate in a consistent manner that water consists of two distinct, interconverting structural species in a ratio that depends on temperature. This is also within the range of possible structures that X-ray and neutron diffraction data allow, as shown in a recent analysis using reverse Monte Carlo modeling (32).

There is another important temperature effect in the XES and XRS spectra indicating changes beyond the interconversion of the two structural species. Both the 1b\textsubscript{1} (distorted) peak in XES (Fig. 4A) and the related pre-edge feature in XRS (Fig. 4B) shift toward their respective gas phase position with increasing temperature whereas neither the 1b\textsubscript{1} (tetrahedral) in XES nor the broad postedge feature in XRS shows measurable changes in energy position. This implies that the distorted structural species successively become more distorted with increasing temperature through thermal excitation whereas the tetrahedral-like species do not significantly change their H-bonding. Consequently, a variation in the relative stability of the two structures with temperature is expected.

We fitted the XES spectra at each temperature into two spectral components to obtain the intensity ratio \( I_{1b_1}/I_{1b_1} \), between distorted and tetrahedral structures; at 25 °C we obtain 2.5 ± 0.5 where the error bar is mainly due to systematic shifts based on different assumptions on the line shapes (see ref. 7 for detailed description). If the energy (\( \Delta E \)) and entropy (\( \Delta S \)) differences do not depend on temperature, an Arrhenius behavior is expected, i.e., a plot of the ratio, \( \ln(I_{1b_1}/I_{1b_1}) \), between the contributions of the two structural components to the XES spectra versus the inverse temperature (1/T), should give a straight line with the average energy difference (\( \Delta E \)) obtained from the slope:

\[
\ln(I_{1b_1}/I_{1b_1}) = \frac{\Delta E}{RT} + \frac{\Delta S}{R}.
\]  

(3)

Fig. 5 plots \( \ln(I_{1b_1}/I_{1b_1}) \) versus the inverse temperature (1/T), where the derivative of the fitted curve is shown in the Inset. We note that the data do deviate from a straight line, indicating that \( \Delta E \) and \( \Delta S \) vary with temperature between the two local structures. Because the tetrahedral structure in both XES and XRS shows little spectral change with temperature we can assume that the \( \Delta E \) and \( \Delta S \) variation are mainly attributable to changes of the distorted structure. The conversion of tetrahedral-like to distorted with temperature shows that the tetrahedral-like component is of lower energy. The shifting of 1b\textsubscript{1} position in XES and the pre-edge in XRS with temperature indicate an increase in entropy of the distorted component as it becomes thermally excited. All of these observations are consistent with that the tetrahedral structure is of lower energy - lower entropy and the distorted structure of higher energy - higher entropy.

A recent XRS study of ambient water and high density (HDA) and low density amorphous ice (LDA) identified similarities in the liquid water spectrum with that of HDA ice (33) (see Fig. 4B Lower). Based on these spectra it can be hypothesized that the H-bond distorted structure, which dominates liquid water at ambient conditions, corresponds to a thermally excited and volume expanded HDA phase whereas the tetrahedral-like structures are related to LDA. The LDA spectrum can be linked to the tetrahedral structure in water through the strong postedge seen in XRS on LDA ice and through the low energy XES 1b\textsubscript{1} component in water with energy position close to that of crystalline ice (see Fig. 4A).

**Discussion and Conclusions**

We analyze further the density fluctuations in the SAXS data in terms of the picture indicated by XES and XRS, namely that, on the time scale of X-ray scattering, the liquid can be viewed as tetrahedral patches surrounded by thermally excited H-bond distorted structures. Although we lack information on the time scale of the fluctuations, the attosecond interaction time of the X-ray scattering process, compared with picoseconds for H-bond dynamics, allows considering the SAXS data as an instantaneous snapshot of the structure. Because we do not detect any major contribution of intermediate structures in neither the XES nor the XRS data we make the simple approximation that the SAXS intensities are mainly connected with a density difference contrast between the two structural species seen as static on the ultrashort time scale of the scattering process. Consequently, we infer a physical picture of the derived OZ correlation length \( \xi \) (Fig. 3B Upper) in terms of the radius of gyration, \( R_G \), defined in the Guinier analysis developed for static macroparticle scattering (9). The relationship \( R_G = \sqrt{3} \xi \) (34) gives \( R_G \) decreasing from 5.6 at 7 °C to 5.1 Å at 74 °C. To get a sense of the physical dimensions of the tetrahedral patches we assume a spherical shape giving a diameter, \( D \), of 14.5–13.2 Å by using the relation: \( D = 2\sqrt{3}R_G \) (35). In an earlier light-scattering measurement providing Raman density of states (36), a cross-over frequency between the phonon and fracton regimes has been observed, suggesting the existence of low-density water patches of dimension \( ~10–14 \) Å at 22 °C, similar to the present result.

We can conclude the following experimental observations: On the time scale of the scattering and spectroscopic processes two local structural species coexist with tetrahedral-like patches of dimension of order 1 nm in dynamic equilibrium with H-bond distorted and thermally excited structures. Both the characteristic dimension based on SAXS and the local structure of the
tetrahedral-like component based on XES/XRS are relatively insensitive to temperature whereas that of the H-bond distorted component continuously changes as it becomes thermally excited and expands, leading to loss of contrast in SAXS (Fig. 3B Lower). Combining the SAXS and spectroscopy information we infer that the tetrahedral-like patches form as low energy-low entropy structures of lower density than the average of the liquid. The higher density, thermally excited H-bond distorted structure, however, is a high entropy structure where the higher density compensates the loss of enthalpy through a larger number of, but less specific, H-bond interactions.

The picture of ambient water presented here contains many similarities to models describing the anomalies of supercooled water based on a liquid–liquid phase transition between high and low density water (2, 4, 5). The current experimental results indicate that the liquid–liquid transition affects a larger neighborhood in the P-T phase diagram than anticipated, surprisingly extending far into the ambient regime creating an inhomogeneous fluctuating structure. In particular, the domination of the distorted structure in the liquid can be understood because high-density water is on the ambient side of the phase separation, or Widom line (37, 38) (defined as an extension of the coexistence line into low- and high-density liquid in the “one phase region” for the second critical point scenario (5)), whereas the tetrahedral structure is on the low-temperature side. This is in line with the similar line shape seen in XRS between HDA and water at ambient conditions as shown in Fig. 4B (33) and the observation using infrared spectroscopy of a low density liquid phase in supercooled confined water at temperatures below the Widom line (39). It can furthermore be linked to the previous, much discussed Wernet et al. study (6), because even at room temperature the dominating high-density high-entropy structure can be expected to be highly thermally excited. This would result in much larger H-bond distortions for the distorted than for the tetrahedral component of the liquid, as suggested for the asymmetric species proposed in that study.

The detailed structure of the two types of species reported in the present work and the time scale on which these fluctuations exist, creating temperature-dependent density and structural heterogeneities even in ambient liquid water, are not yet precisely determined, however.

Materials and Methods

The SAXS experiments were performed at beamline 4-2 at the Stanford Synchrotron Radiation Lightsource (SSRL) using a beam energy of 11 keV. A quantum mechanically calculated molecular scattering factor of an isolated water molecule (40) was used to separate SAXS from the total scattering intensity. The XRS experiments were performed at beamline 6-2 at SSRL equipped with a Si (311) double crystal monochromator and the Raman scattering was analyzed using 14 Si (440) analyzer crystals selecting 6.46 keV photons with a resolution of ~0.3 eV and momentum transfers of Q = 2.6 ± 1 Å⁻¹. The O 1s XES measurements (7) were performed with a total energy resolution of 0.35 eV at BL17SU at SPring-8, Japan. Detailed description of the experimental and computational methods is described in the SI Methods.

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Supporting Information

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SI Methods

Small-Angle X-Ray Scattering. The SAXS experiments were performed at beamline 4–2 at the Stanford Synchrotron Radiation Lightsource (SSRL) using a beam energy of 11 keV and an optical fiber coupled CCD detector (MarCCD165) (1). For water measurements, a quartz capillary sample holder with a diameter of 1.5 mm was integrated into the vacuum setup eliminating the need for additional windows between the beam defining slit and the exit window of the flight path. The sample holder, detector and the path in between were placed in a vacuum of 1 × 10⁻³ torr to reduce the background scattering. For CCl₄ measurements, 400-μm thick CCl₄ is sandwiched by two 10-μm thick mica windows. Both water and CCl₄ sample devices were connected to a constant temperature bath, within which water was circulated to maintain and control the sample temperature. Data were collected at three different sample-detector lengths, covering the range of the scattering vector, defined as \( Q = 4 \sin(θ)/λ \), between 0.04 to 0.78 Å⁻¹, where \( λ \) is the wavelength and \( θ \) is one-half of the scattering angle. To reduce the possibility of radiation damage, the data were continuously collected for 10 frames with 1 min each and all scattering images were averaged afterward. The scattering curves have been corrected for the primary beam intensity, absorption and detector readout noise. The scattering of the empty capillary at each temperature was measured separately and subtracted. The water scattering was observed to be \( \approx 80% \) of the total scattering at \( Q = 0.05 \) Å⁻¹. Thus, the capillary scattering subtraction is very reliable.

X-Ray Raman Scattering. The XRS experiments were performed at beamline 6–2 at SSRL, equipped with a Si (311) double crystal monochromator. Raman scattering was analyzed with a high-energy-resolution multichannel analyzer in a Rowland geometry (R = 1 m) using 14 Si (440) analyzer crystals (100 mm in diameter) at a fixed Bragg angle of 88°. This setup selects 6.46 keV photons with a resolution of \( \approx 0.3 \) eV and momentum transfers of \( Q = 2.6 ± 1 \) Å⁻¹. The monochromator energy was scanned from 6,990 to 7,060 eV with a flux of \( \approx 3 \times 10^{12} \) photons/sec focused down to a 0.1 × 1 mm² spot size. The overall energy resolution amounted to 0.5 eV full width at half maximum (FWHM). Approximately 40 scans were averaged for each temperature with a total count of \( \approx 15,000 \) to 20,000 per averaged spectrum. Energy calibration was checked periodically by recording the elastic peak before and after a given temperature point. To correct for energy drift between the elastic peak calibration points, for each temperature, the scans were energy-calibrated to the noncalibrated sum of each series, resummed and recalibrated again. We estimate that the relative energy calibration is accurate to within \( ± 0.025 \) eV. The water was flowed through an aluminum cell with a 5 × 5 mm² Si₃N₄ window of 1-μm thickness. The X-ray path from the beampipe to the detector (including the whole sample cell) was kept in 1 atm He to avoid background scattering from air.

X-Ray Emission Spectroscopy. The O 1s XES measurements (2) were performed with a total energy resolution of 0.35 eV at BL17SU at SPring-8, Japan. A 150-nm-thick Au-coated Si₃N₄ window was used to separate the liquid flow from the high vacuum and to transmit the incoming and outgoing soft X-rays; coating the window with Gold and using a sample flow rate of 20 mm/sec were important to eliminate radiation damage. For precise alignment of the XES spectra of the three forms of water, i.e., ice, liquid and gas phase water, we used the same XES spectrometer while replacing the liquid cell by other sample mounts for ice and gas phase water.

Molecular Dynamics Simulations. The SPC/E (3) simulations were performed using the parallelized MD code MdynaMix5.0 (4). We used simulation boxes with 40,000 molecules in the NVT ensemble, resulting in box lengths of \( \approx 106 \) Å and using the experimental densities at each temperature. An NPT simulation at 25 °C was also performed and seen to give the same small-angle scattering as in the NVT ensemble. Simulation boxes with 5,000 molecules were first equilibrated and then replicated periodically into 2 × 2 × 2 supercells. These large boxes were further equilibrated for at least 50 ps to eliminate artificial periodicity. Because the oxygen atom positions in the simulations correspond very well to the center of mass of the molecular charge densities, the oxygen-oxygen pair-correlation function, \( g(r) \), should contain all of the information on long-range heterogeneities if present. The \( g(r) \) was calculated up to \( r_{\text{max}} = \sqrt{2} L \) Å (where \( L \) is half the box length) by using interatomic distances out to the edges of the simulation box, and then Fourier transformed to obtain the partial structure factor according to

\[
S(Q) = 1 + 4\pi \rho \int_0^{r_{\text{max}}} \sigma(r) r^2 [g(r) - 1] \frac{\sin Qr}{Qr} dr
\]

where \( \rho \) is the average number density of water at the given temperature and \( \sigma(r) \) is a modification function that replaces truncation ripples in the FT with a single unphysical bell-shaped bump at small \( Q \) the width of which is inversely proportional to the maximum distance used in \( g(r) \) (5). Finally, the derived \( S(Q) \) were averaged over between 300 ps (67 °C) and 440 ps (5 °C) in the production stage of the simulations.

As an independent check of the validity of our simulated small-angle scattering intensity, we compared the isothermal compressibility obtained according to Eq. 1 after extrapolating the simulated \( S(Q) \) down to \( Q = 0 \) with results obtained by the fluctuation formula

\[
χ_T = \frac{\langle V^2 \rangle - \langle V \rangle^2}{k_B T \langle V \rangle^2}
\]

Very long simulations in the NPT ensemble are required for convergence in \( χ_T \). Here, simulations with 512 SPC/E water molecules were performed at 5, 25, 47 and 67 °C for 12 ns, and the last 5 ns were used to calculate \( χ_T \).


