



## SAXS and WAXS

## Small - Angle : Supramolecular Envelope



## The Scattered Field $E_{s}(q)$



The scattering amplitudes of all coherently scattered waves have to be added according to their amplitude and relative phase $\varphi$.

The phase difference depends on the relative location of the scattering centers.

## The Phase Difference er and the Scattering Vector quinu



The path length difference is given by the length difference between the two paths $a$ and $b$ :
$a=\vec{r} \cdot \vec{s}_{\mathrm{o}}$
$b=\vec{r} \cdot \vec{s}$
$a-b=r s_{0}-r s=-r\left(s-s_{0}\right)$
The phase difference $\varphi$ is given by the wave number $(2 \pi / \lambda)$ times the path length difference:

$\varphi=-(2 \pi / \lambda) r\left(s-s_{0}\right)$
Now we introduce the scattering vector $\boldsymbol{q}$ :

$$
q=(2 \pi / \lambda)\left(s-s_{0}\right) \rightarrow \varphi=-q r
$$

Its magnitude is:
$q=4 \pi / \lambda \sin \theta / 2$
(M) International School on Synchrotron Radiation "Gilberto Vlaic" 15.09.2021

## The Scattered Field $E_{s}(\mathbf{q})$

In order to find the total scattered field we have to integrate over the whole illuminated scattering volume $V$
$E_{s}(\mathbf{q})=$ const $\int_{V} \rho(\mathbf{r}) e^{-i q \mathbf{q}} d \mathbf{r}$
We can now express the density $\rho(r)$ by its mean $\bar{\rho}$ and its fluctuations $\Delta \rho(r)$ :
$\rho(\mathbf{r})=\bar{\rho}+\Delta \rho(\mathbf{r})$
The Fourier integral is linear, so we can rewrite the above equation:
$E_{s}(\mathbf{q})=$ const $\left[\int_{V} \bar{\rho} \cdot e^{-i \mathbf{q r}} d \mathbf{r}+\int_{V} \Delta \rho(\mathbf{r}) e^{-i \mathbf{q r}} d \mathbf{r}\right]$
Taking into account the large dimension of the scattering volume we get:
$E_{s}(\mathbf{q})=$ const $\int_{V} \Delta \rho(\mathbf{r}) e^{-i \mathbf{q r}} d \mathbf{r}$

## From Scattering Amplitudes to Scattering Intensitie inu

For monodisperse dilute systems we can write:
$\left.I_{s}(q)=N<\left|E_{1}(\mathbf{q})\right|^{2}\right\rangle=N I_{1}(q)$
We have introduced the single particle scattering amplitude $E_{1}(q)$ which is the scattered field resulting from integration over the particle volume only.
$E_{1}(\mathbf{q})=\int_{V} \Delta \rho(\mathbf{r}) e^{-i \mathbf{q r}} d \mathbf{r}$
$\left|E_{1}(\mathbf{q})\right|^{2}=E_{1}(\mathbf{q}) \cdot E_{1}^{*}(\mathbf{q})=\int_{V} \int \Delta \rho\left(\mathbf{r}_{1}\right) \Delta \rho\left(\mathbf{r}_{2}\right) e^{-i \mathbf{q}\left(\mathbf{r}_{1}-\mathbf{r}_{2}\right)} d \mathbf{r}_{1} d \mathbf{r}_{2}$
We put $\boldsymbol{r}_{1}-\boldsymbol{r}_{2}=\boldsymbol{r}$ and use $\boldsymbol{r}_{2}=\boldsymbol{r}_{1}-\boldsymbol{r}$ and introduce the convolution square of the density fluctuations:
$\gamma(\mathbf{r}) \equiv \Delta \tilde{\rho}^{2}(\mathbf{r})=\int_{V} \Delta \rho\left(\mathbf{r}_{1}\right) \Delta \rho\left(\mathbf{r}_{1}-\mathbf{r}\right) d \mathbf{r}_{1}$

## The Convolution Square of the Density Fluctuationsung $\bar{\gamma}(\boldsymbol{r})$ and $\gamma(r)$ :



The function $\gamma(r)$ is calculated by shifting the "ghost" particle a vector $r$ and integrating the overlapping volume.

This function is also called spatial autocorrelation function (ACF).


The spatially averaged convolution square $y(r)$ results from the same process, the ghost is shifted by a distance $r=|r|$, but we have to average over all possible directions in space.

$$
\gamma(r)=\tilde{\rho}^{2}(r)-V(\bar{\rho})^{2}=<\Delta \tilde{\rho}^{2}(\mathbf{r})>=<\int_{V} \Delta \rho\left(\mathbf{r}_{1}\right) \Delta \rho\left(\mathbf{r}_{1}-\mathbf{r}\right) d \mathbf{r}_{1}>
$$



## RDG: Spatially Averaged Intensity I(q)

The spatially averaged intensity $I(q)$ is given by:

$$
\begin{aligned}
I(q)=<\left|E_{1}(\mathbf{q})\right|^{2}> & =<\int_{V} \Delta \tilde{\rho}^{2}(\mathbf{r}) e^{-i \mathbf{q} r} d \mathbf{r}> \\
& =4 \pi \int_{0}^{\infty} \gamma(r) r^{2} \frac{\sin q r}{q r} d r
\end{aligned}
$$

by introducing the pair distance distribution function (PDDF) $p(r)$ with

$$
p(r)=\gamma(r) \cdot r^{2}=\Delta \tilde{\rho}^{2}(r) \cdot r^{2}
$$

we finally get

$$
I(q)=4 \pi \int_{0}^{\infty} p(r) \frac{\sin (q r)}{q r} d r
$$




## RDG: The Particle Form Factor

$$
I_{s}(q)=N I_{1}(q)=N I_{1}(0) P(q)
$$

$I_{1}(0)=V^{2} \Delta \rho^{2}$ intensity of single particle at $q=0$
$P(q)$ particle form factor, where

$$
P(q)=\frac{I_{1}(q)}{I_{1}(q \rightarrow 0)}
$$

The normalized form factor $P(q)$ contains information about size and structure of the particle.

Form factor of a homogeneous sphere:

$$
P(q)=\left[\frac{3(\sin q R-q R \cos q R)}{(q R)^{3}}\right]^{2}
$$

The function has minima for $\tan (q R)=q R$, or $q R=4.49,7.73, \ldots$


Comparison of a sphere (full line) an oblate ellipsoid (dashed line) and a prolate ellipsoid with the same volume.

Let us regard a rod of length $L$ and of cross-section $A_{c}=$ The cross-section $A_{c}$ (with maximum dimension d) should be small in comparison to the length of the whole particle $\mathrm{L}(\mathrm{d} \ll \mathrm{L})$. For $q>1 / L$ we can write

$$
I(q)=\frac{L \pi}{q} \cdot I_{c}(q)
$$

The cross-section scattering function $I_{c}(q)$ is related to the cross-section distance distribution $p_{c}(r)$ by

$$
I_{c}(q)=2 \pi \int_{0}^{\infty} p_{c}(r) J_{0}(q r) d r
$$

where

$$
p_{c}(r)=\gamma_{c}(r) \cdot r=2 \pi r \int_{A c} \Delta \rho_{c}\left(r^{\prime}\right) \Delta \rho_{c}\left(r^{\prime}+r\right) d r
$$

## Scattering Function for a Long, Rod-like reitu Particle Schematic Representation



The different regimes can be visualized is a $\log (l)$ vs. $\log (q)$ plot of the scattering curve:

The Guinier regime, the $q^{-1}$ regime and the cross-section regime.

## PDDF's for Rod-like Particles

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$$
p(r)=\frac{2}{4 \pi} \int_{r}^{L} \int_{A} \int_{A} \Delta \rho^{2} d f_{1} d f_{2} d x=\frac{1}{2 \pi} \Delta \rho^{2} A_{c}^{2}(L-r),
$$



PDDF from homogeneous prisms with edge lengths of: (a) 50:50:500, (b) 50:50:250 and (c) 50:50:150


PDDF for three parallel epipeds with constant length $L$ ( $400 \AA$ A ) and constant cross-section area $A_{c}$ but varying length of the edges: 40:40, -২-২- 80:20 and ----- 160:10

## Flat Particles

Let us now consider a flat particle, with a finite and constant thickness $D_{t}$, being extremely large in the two other dimensions with an area $A$. In full analogy to the case of the rod we can separate the scattering amplitude into a planar factor $2 \pi A q^{-2}$ and a thickness-factor $I_{t}(q)$, i.e. the total intensity is given by

$$
I(q)=I_{\text {plane }} \cdot I_{t}(q)=\frac{2 \pi A}{q^{2}} \cdot I_{t}(q)
$$

The thickness-factor is related to the thickness distance distribution $p_{t}(r)$ by

$$
I_{t}(q)=2 \int_{0}^{\infty} p_{t}(r) \cos (q r) d r
$$

where

$$
p_{t}(r)=\gamma_{t}(r)=2 \int_{0}^{\infty} \Delta \rho_{t}\left(r^{\prime}\right) \Delta \rho\left(r^{\prime}+r\right) d r .
$$



## PDDF's for Flat Particles



Sketch for the qualitative discussion of the PDDF of a flat particle


PDDFs of lamellar particles with the same basal plane (200 $\times 200 \AA$ ) and different thickness $D_{t}$ : (a) $D_{t}$ $=10 \AA$, (b) $D_{t}=20 \AA$ and (c) $D_{t}=30 \AA$.


## Aggregates - Dimers






PDDFs from dimer models built from prolate ellipsoids. Monomers (full line), dimers (broken line), and difference between dimers and monomers (thick full line).

Intensity Distribution

$I(q)=c_{i} \int_{0}^{\infty} D_{i}(R) \cdot P_{0}(q, R) d R$
Volume or Mass Distribution
$I(q)=c_{v} \int_{0}^{\infty} D_{v}(R) \cdot R^{3} \cdot P_{0}(q, R) d R$
Number Distribution
$I(q)=c_{n} \int_{0}^{\infty} D_{n}(R) R^{6} \cdot P_{0}(q, R) d R$

Scattering curves of Gaussian size distributions of spheres with varying width (see inset).


## Radius of Gyration

The radius of gyration is one of the most important parameters in the field of smallangle scattering. In full analogy to the radius of intertia in mechanics it is defined as

$$
R_{g}^{2}=\frac{\int \Delta \rho\left(r_{1}\right) r_{i}^{2} d V_{i}}{\int \Delta \rho\left(r_{i}\right) d V_{i}}
$$

According to the momentum theorem of Fourier transformation the second moment of a function in one space is related to the second derivative (curvature) of its Fourier transform at the origin. This relation is the basis of the so-called Guinier approximation for the description of $I(q)$ for low $q$ derived from a series expansion:

$$
I(q)=I(0) e^{-\frac{q^{2} R g^{2}}{3}}
$$

We can also use another relation for the estimation of the radius of gyration:

$$
R_{g}^{2}=\frac{\int p(r) r^{2} d r}{2 \int p(r) d r}
$$

From the previous equation it is clear that we can calculate the radius of gyration from the PDDF once it is known. Otherwise we can use the Guinier approximation to determine $R_{g}$ directly from the scattering data with a so-called Guinier-plot.
Plotting $I n(I(q))$ vs $q^{2}$ we get a straight line with a slope proportional to $R_{g}{ }^{2}$.


Example for a Guinier plot from scattering data of a protein solution with varying concentration, including an extrapolation to zero concentration.

## Radius of Gyration of the Cross-Section

For rod-like particles we can also define a radius of gyration of the cross-section which can be calculated from $p_{c}(r)$ by

$$
R_{c}^{2}=\frac{\int p_{c}(r) r^{2} d r}{2 \int p_{c}(r) d r}
$$

or it can be estimated in reciprocal space form

$$
I_{c}(q)=I_{c}(0) e^{-\frac{q^{2} R_{c}^{2}}{2}}
$$

by a so-called cross section Guinier plot $\left[\log (I(q) q)\right.$ vs. $\left.q^{2}\right]$.

## Radius of Gyration of the Thickness Function

For lamellar particles we can also define a radius of gyration of the thickness function which can be calculated from $p_{t}(r)$ by

$$
R_{t}^{2}=\frac{\int p_{t}(r) r^{2} d r}{2 \int p_{t}(r) d r}
$$

or it can be estimated in reciprocal space form

$$
I_{t}(q)=I_{t}(0) e^{-q^{2} R_{t}^{2}}
$$

by a so-called thickness Guinier plot $\left[\log \left(l(q) q^{2}\right)\right.$ vs. $\left.q^{2}\right]$.

## Porod Limit - Porod Plot - Fractals

We proceed now to the discussion of the final slope of the scattering curve at high $q$-values, we may expect this to depend mainly on the fine structure of the particle.

$$
I(q)_{q \rightarrow \infty}=(\Delta \rho)^{2} \cdot \frac{2 \pi}{q^{4}} \cdot S
$$




A mixture of H 2 O and D2O allows to match different regions in a sample.


When the monster came, Lola, like the peppered moth and the arctic hare, remained motionless and undetected, Harold, of course, was immediately devoured! Autrans'94 R. May (found in „Los Alamos Science")

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Typical energy dependence of $f^{\prime}$ and $f^{\prime \prime \prime}$ near the absorption edge of an element. Shown here is the nickel $K$ edge at 8333 eV .

This method, also known as resonant small angle scattering uses another possibility for the variation of the contrast. Near the inner shell absorption edge, the coherent scattering length or atomic scattering factor of an atom is a function of the energy $E$ of the X-ray photon:

$$
f(E)=Z+f^{\prime}(E)+i f^{\prime \prime}
$$

Energy variation is only possible with the "white" X-ray beam of a synchrotron. The main problem for applications in chemistry is the fact that the edges for $C, H, N$ and $O$ are outside the useful energy window at very low energies. In solution experiments this effect might be useful for heavy counter ions $\left(\mathrm{Br}^{+}\right)$in micellar systems.

## The Scattering Problem and the Inverse Tu

 ${ }_{37}$ Scattering Problem

For the solution of the inverse Problem it is essential to be able to calculate the PDDF form the experimental scattering curve with minimum termination effect.

## From experimental data to the PDDF



All Transformations T1 to T4 are linear and are mathematically well defined, this does not hold for their inverse transformations.

## The Principles of the Indirect Fourier Transformatientiu

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## Other IFT Applications - Equations

Summary of the different transforms $\mathrm{T}_{1}$ used in IFT:
Arbitrary shape:

$$
I(q)=4 \pi \int_{0}^{\infty} p(r) \frac{\sin (q r)}{q r} d r
$$

Cylindrical Symmetry:

$$
I(q)=\frac{2 \pi^{2} L}{q} \int_{0}^{\infty} p_{c}(r) J_{0}(q r) d r
$$

## Lamellar Symmetry:

$$
I_{\text {plane }}(q)=\frac{4 \pi A}{q^{2}} \int_{0}^{\infty} p_{t}(r) \cos (q r) d r
$$

The structure is the same for all equations, just the kernels of the integrals differ!


The Magic square of small-angle scattering: The correlations between the radial density $\Delta \rho(r)$ and the PDDF $p(r)$ and their Fourier transforms, the scattering amplitude $F(q)$ and scattering intensity $I(q)$ under the assumption of spherical symmetry.

## Deconvolution of the PDDF - Principles I

Here we are facing a similar situation as in the IFT method: for a given density distribution $\rho(r)$ we can calculate the exact $p(r)$-function for all three cases (spherical, cylindrical and lamellar symmetry) by a convolution square operation but we do not have a useful description of the inverse problem, the so-called convolution square root.

As an additional problem we have to keep in mind the fact, that the convolution square operation is a nonlinear transformation which will not allow an inversion by the solution of a simple linear least squares technique like in the case of the indirect Fourier transformation.

We start again with a series expansion of the radial density function $\rho(r)$ in the usual way:

$$
\bar{\rho}(r)=\sum_{i=1}^{N} c_{i} \varphi_{i}(r)
$$

The approximation for the density profile corresponds to an approximation to the PDDF:

$$
\bar{p}(r)=\sum_{i=1}^{N} V_{i i}(r) c_{i}^{2}+2 \sum_{i>k} V_{i k}(r) c_{i} c_{k}
$$

The overlap integrals $V_{i k}(r)$ describe the overlapping of the $i$-th with the $k$-th step or shell where one function has been shifted an arbitrary distance $r$. These overlap or convolution integrals are very simple for the planar case (one-dimensional convolution of two step function leads simply to a triangle) but are a bit more complicated for the cylindrical and spherical case


Illustration of the five sub-regions for the calculation of the overlap integrals $V_{i k}(r)$

## Deconvolution of the PDDF - Iterative Solution

The above equation for the PDDF is nonlinear in its coefficients $c_{i}$. The corresponding least squares problem has to be linearized by a series expansion where higher order terms are omitted.

Such linearized systems must be solved iteratively. In addition one needs starting values $c_{i}^{(0)}$ for the first iteration. Here we set all coefficients equal to a constant.

We then calculate the difference function

$$
\Delta p(r)=p(r)-\bar{p}^{(o)}(r)
$$

which would be zero only if we would know the exact coefficients $c_{i}$.
Now we calculate correction terms $\Delta c_{i}$ in order to minimize $\Delta p(r)$ in a least square sense.

$$
\sum_{i=1}^{N} V_{i i}(r)\left[\left(c_{i}+\Delta c_{i}\right)^{2}\right]+2 \sum_{i>k} V_{i k}(r)\left[\left(c_{i}+\Delta c_{i}\right)\left(c_{k}+\Delta c_{k}\right)-c_{i} c_{k}\right]=\Delta p(r)
$$

## Deconvolution of the PDDF - Iterative Solution II

We linearize this equation by omitting the second order terms $\Delta c_{i}^{2}$ and $\Delta c_{i} \Delta c_{k}$ and we get

$$
2 \sum_{k=1}^{N} \sum_{i=1}^{N} c_{i} V_{i k}\left(r_{j}\right) \Delta c_{k}=\Delta p\left(r_{j}\right)
$$

for $j=1,2,3, \ldots M$ and $M>N$. These equations can be written in matrix notation

$$
A_{j k} \Delta c_{k}=\Delta p_{j} \quad \text { or } \quad \mathbf{A} \Delta \mathbf{c}^{(0)}=\Delta \mathbf{p}^{(0)}
$$

where the matrix elements $A_{j k}$ are given by

$$
A_{j k}=2 \sum_{i=1}^{N} c_{i} V_{i k}\left(r_{j}\right)
$$

This system is solved with a weighted least squares condition considering the standard deviations of the function $\Delta p(r)$ and we get the correction terms $\Delta \mathbf{c}$.


## Deconvolution of the PDDF - Iterative Solution III

They allow the calculation of improved coefficients $c_{i}^{(1)}$ :

$$
c_{i}^{(1)}=c_{i}^{(0)}+\Delta c_{i}
$$

and with these coefficients we start the next iteration, get further improvements and if this iterative procedure converges we have solved the problem.

This problem is, however, again an ill-posed problem so that we have to add again a stabilization criterion and we have to solve the nonlinear problem by iteration for every Lagrange multiplier.
Many applications performed in the meantime have shown that the deconvolution technique works well in combination with the indirect transformation method, also in cases where the conditions of symmetry are not perfectly fulfilled.

## SAXS 2.0: Theoretical Background

Assumption of monodisperse globular particles:

$$
I(q)=n \cdot P(q) \cdot S(q)
$$

n ... Particle density
q ... Scattering vector
I(q) ... Scattering Intensity
$P(q) \ldots$ Form Factor $\quad P(q) \leftrightarrow p(r)$
$S(q) \ldots$ Structure Factor $[S(q)-1] \leftrightarrow[g(r)-1]$
Interaction Potential: Hard Spheres Potential
Closure relation: Percus-Yevick-Approximation (analyt. Solution)
Kinning \& Thomas, Macromolecules (1984), 17

## Fourier Transformation

$$
I(q)=n \cdot P(q) \cdot S(q)
$$

Form Factor $P(q) \leftrightarrow$ Pair Distance Distribution Function $p(r)$

$$
P(q)=4 \pi \int_{0}^{\infty} p(r) \frac{\sin (q r)}{q r} d r
$$

Structure Factor $[S(q)-1] \leftrightarrow$ Total Correlation Function $[g(r)-1] r^{2}$

$$
S(q)-1=4 \pi n \int_{0}^{\infty}[g(r)-1] r^{2} \frac{\sin (q r)}{q r} d r
$$

Due to the nearly identical structure of these equations it is obvious that it is not a trivial task to split the scattering intensity into these factors by mathematical means
G|FT (EGeneral Indirect Fourfer Transformation)


## ATSAS Package

## General principle of SAS modelling



Additional information is ALWAYS required to resolve or reduce ambiguity of interpretation at given resolution






