

## Supplementary information for "Ring formation by competition between entropic effect and thermophoresis"

We derive eq. (8) from a lattice model following ref. [11]. We consider random walk of a tracer (colloid) under the presence of other particles (polymers). Both the tracer and the other particles perform random walks on a  $d$ -dimensional regular lattice in which double occupancy of the lattice sites is not allowed. We denote the vector characterizing a jump to the nearest neighbor site  $j$  by  $\vec{b}_j$  ( $j = 1, 2, \dots, 2d$ ) and the jump length by  $b$ . The probability at time  $t$  that the site  $\vec{r}$  occupied by a tracer,  $c(\vec{r}, t)$ , obeys,

$$\frac{\partial}{\partial t} c(\vec{r}, t) = \sum_j \left[ \gamma_B(\vec{r} + \vec{b}_j) P(\vec{r} + \vec{b}_j, \vec{r}\phi, t) - \gamma_B(\vec{r}) P(\vec{r}, \vec{r} + \vec{b}_j\phi, t) \right], \quad (\text{a})$$

where  $\gamma_B(\vec{r})$  denotes the transition probability and  $P(\vec{r}, \vec{r}\phi, t)$  denotes the joint probability at time  $t$  that the site  $\vec{r}$  is occupied by a tracer and the site  $\vec{r}\phi$  is empty.  $P(\vec{r}, \vec{r}\phi, t)$  can be rewritten as,

$$P(\vec{r}, \vec{r}\phi, t) = c(\vec{r}, t) - P(\vec{r}, \vec{r}\phi, t), \quad (\text{b})$$

where  $P(\vec{r}, \vec{r}\phi, t)$  denotes the joint probability at time  $t$  that the site  $\vec{r}$  is occupied by a tracer and the site  $\vec{r}\phi$  is occupied by another particle. By substituting eq. (b), eq. (a) can be expressed as

$$\begin{aligned} \frac{\partial}{\partial t} c(\vec{r}, t) = \sum_j \left[ \gamma_B(\vec{r} + \vec{b}_j) \left( c(\vec{r} + \vec{b}_j, t) - P(\vec{r} + \vec{b}_j, \vec{r}\phi, t) \right) - \right. \\ \left. \gamma_B(\vec{r}) \left( c(\vec{r}, t) - P(\vec{r}, \vec{r}\phi, t) \right) \right]. \end{aligned} \quad (\text{c})$$

We denote the occupation probability by other particles by  $p(\vec{r}, t)$  and consider the case that the joint probability function can be expressed as,

$$P(\vec{r}, \vec{r}\phi, t) = c(\vec{r}, t) p(\vec{r}\phi, t) \sigma(\vec{r} - \vec{r}\phi), \quad (\text{d})$$

where the spatial correlation is taken into account by  $\sigma(\vec{r} - \vec{r}\phi)$ . By ignoring the spatial variation of  $\sigma(\vec{r})$  in the limit of small lattice spacing and introducing definition

given by  $\sigma(0) = \lim_{b \rightarrow 0}(\vec{b}_j)$ , we obtain,

$$\sum_j \gamma_B(\vec{r} + \vec{b}_j) P(\vec{r} + \vec{b}_j, \vec{r}^{\circ}, t) = [\gamma_B(\vec{r}) c(\vec{r}, t) p(\vec{r}, t) + b^2 p(\vec{r}, t) \nabla^2 \gamma_B(\vec{r}) c(\vec{r}, t)] \sigma(0), \quad (\text{e})$$

$$\sum_j P(\vec{r}^{\bullet}, \vec{r} + \vec{b}_j, t) = [c(\vec{r}, t) p(\vec{r}, t) + b^2 c(\vec{r}, t) \nabla^2 p(\vec{r}, t)] \sigma(0). \quad (\text{f})$$

When  $\gamma_B(\vec{r})$  depends on  $\vec{r}$  through the spatial variation of temperature, the Soret coefficient can be introduced by

$$S_T^c = \left( \frac{\partial \gamma_B}{\partial T} \right) / \gamma_B. \quad (\text{g})$$

We substitute eqs. (e)-(f) into eq. (c). It is convenient to represent  $b^2 p(\vec{r}, t) \nabla^2 \gamma_B(\vec{r}) c(\vec{r}, t)$  in terms of  $\vec{\nabla} \cdot b^2 p(\vec{r}, t) \vec{\nabla} \gamma_B(\vec{r}) c(\vec{r}, t)$  and  $b^2 c(\vec{r}, t) \nabla^2 p(\vec{r}, t)$  in terms of  $\vec{\nabla} \cdot b^2 c(\vec{r}, t) \vec{\nabla} p(\vec{r}, t)$ . By further ignoring the spatial dependence in  $S_T^c$ , eq. (c) in the limit of  $b \rightarrow 0$  becomes,

$$\frac{\partial}{\partial t} c(\vec{r}, t) = \vec{\nabla} \cdot D_B^c \left[ (1 - \sigma(0)p) \left( c S_T^c \vec{\nabla} T + \vec{\nabla} c \right) + \sigma(0) c \vec{\nabla} p \right], \quad (\text{h})$$

where  $D_B^c = b^2 \gamma_B$ . In the mean field approximation in which  $\sigma(0) = 1$ , eq. (h) reduces to eq. (8),

$$\frac{\partial}{\partial t} c(\vec{r}, t) = \vec{\nabla} \cdot D_B^c \left[ (1 - p) \left( c S_T^c \vec{\nabla} T + \vec{\nabla} c \right) + c \vec{\nabla} p \right]. \quad (\text{i})$$

The factor  $1 - p$  originates from the vacant probability of a neighboring site in the mean-field approximation.  $D_B^c(1 - p)$  represents the tracer diffusion coefficient.

Finally, we would like to add a remark about one component system, where the jump rate of a tracer particle is the same as that of other particles. If we do not distinguish a tracer from other particles, we can set  $c(\vec{r}, t) = p(\vec{r}, t)$ . In this case we obtain,

$$\frac{\partial}{\partial t} p(\vec{r}, t) = \vec{\nabla} \cdot D_B^c \left[ (1 - p) p S_T^c \vec{\nabla} T + \vec{\nabla} p \right], \quad (\text{j})$$

where  $p(\vec{r}, t)$  is the concentration of Brownian particles including a tracer. In eq. (j) the diffusion coefficient is given by the collective diffusion coefficient  $D_B^c$ . Equation (j) reduces to that in ref. [1] of the Supplementary information.

## References

- [1] H. Jung, V. E. Gusev, H. Baek, Y. Wang, G. J. Diebold, *Physics Letters A* **375**, 1917 (2011).