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Jian-Jun Xu

Interfacial Wave Theory of Pattern Formation in Solidification

Dendrites, Fingers, Cells and Free Boundaries

Second Edition

 Springer

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*I dedicate this book to my family, my wife Xu
Chen, my three sons: Wen-Bo, Wen-Tao,
Wen-Lei, as well as to all persons who have
helped me in my life*

Preface of the Second Edition

This is a new extended version of the book that follows after its first edition published in 1998. After then, my studies on interfacial pattern formation in solidification have been extended into much broader areas in material science. Most results of these studies were scattered, published in some popular journals in physics, material science and applied mathematics. It seems that now is a proper time to present a new, extended version of book in the framework of synergetic theory, that summarizes all these advances in terms of a unified analytical approach. The present book covers three types of prominent pattern formation phenomena that are commonly observed in various systems of growth and solidification in material science: the single free dendritic growth from undercooled melt or binary mixture; the spatially-periodic cellular growth and the spatially-periodic eutectic growth from binary mixtures in directional solidification. It is found that the interfacial wave (IFW) theory that was previously established for mainly describing free dendritic growth is applicable for describing other two types of pattern formation phenomena as well.

The important characteristics of this book in comparison with other books on similar subjects available in the literature are the followings. First of all the book aims at the outstanding real-world problem, rather than some artificial mathematical model problem. It starts from the description of the phenomenon observed in experiments, then by making all possible simplifications, formulates the justifiable mathematical model for the phenomenon based on the first physical principles without artificial hypotheses. This process leads to the mathematical problems under studies.

Secondly the book uses the unified asymptotic approaches to explore all these pattern formation systems, rather than using numerical simulations. The analytical formulas obtained can be used for better and deeper elucidating the essence of the phenomena, as well as the mathematical similarities between various systems of growth and solidification with interfacial energy.

Thirdly, the book emphasizes the profound understanding of underlying physical mechanisms of the phenomena and the roles played by each of physical parameters in these mechanisms. The book reveals the intrinsic similarity in the essence of the

dynamic phenomena observed in a variety of growth systems. In this way, it exhibits the unification and harmonics of the physical world, as well as the power and beauty of the mathematics.

Finally, this book emphasizes the idea that the reliable theoretical results and conclusions must undergo rigour verifications of the experimental data and observations. Hence, we made every effort to conduct the quantitative comparisons between the mathematical results and available experimental data without involving free parameter, and examine the theoretical predictions via experimental evidence. In fact, we attempt to establish a predictive mathematical theory for the physical phenomena under studies.

In the book, the readers will be guided to deal with a complicated dynamic system by the following procedure: determining the basic steady states for the systems; performing the linear stability analysis; deriving the local dispersion relationship for local normal modes in the outer region; finding out the singularity of the normal mode solutions; deriving the inner solutions near the singular point; matching the inner solution with the outer solution and, eventually, solving the linear eigenvalue problem (EVP). This thinking path runs through the whole book.

This procedure leads to the analytical forms of the global modes and the corresponding quantization conditions for the spectra of eigenvalues. It is shown that the interfacial perturbed states in all the systems under the study can be considered as the same type of interfacial waves subjecting a cubic complex dispersion relationship. The linear perturbed systems generally allow the real eigenvalue spectrum and the complex eigenvalue spectrum. It is therefore derived that the limiting state of these systems is either steady or oscillating; all oscillatory patterns observed are a wave phenomenon controlled by essentially the same mechanism—the so-called global trapped wave mechanism; the pattern selected at the later stage of experiments under steady growth conditions is eventually either described by the most dangerous global neutral mode of the system, or described by the steady state in the global stable region bounded by the most dangerous global neutral curve in the state space.

By the chance of the present edition, I refined the mathematical derivations performed in the first edition and included more details of derivations. Some algebraic errors in the derivations found in in previous edition are corrected and related numerical results are re-calculated. The changes and corrections do not alter the qualitative behaviours of the solutions and conclusions, but induce some quantitative, numerical changes.

The book presents the works that lie on the boulder between mathematics, physics and material science. The interfacial pattern formation itself has been an important subject in the field of interdisciplinary non-linear science. The book describes how the applied mathematics is used to give insight into the problems of growth and material processing, and how the physical problems can lead to new mathematical problems. As a consequence, for the readers from the area of material science and engineering, a complete understanding of all of the mathematics in the book will require at least a solid undergraduate training in mathematics, whereas for the readers from area of mathematics, a solid background in general physics,

thermodynamics and statistical physics is necessary. Moreover, to follow the book, the readers will be also required the basic understanding of ordinary and partial differential equations, stability, bifurcation, and basic dynamic system theory. In particular, the readers are required to be familiar with the asymptotic analysis, singular perturbation theory, multiple variable expansion methods, since the book makes extensively use of these methods. For the readers whose mathematical background is lack of these topics, we recommend them to consult the excellent classical books by Kevorkian and Cole (1996) and Holmes (2013).

The researchers, post-doctoral and graduate students in the fields of condensed matter physics, material science, applied mathematics, mechanical engineering, and chemical engineering will find this book useful and beneficial. The book can be also used as a reference book for teaching a graduate course of mathematical theory of crystal growth, solidification and material processing, or a graduate course of advanced topics in material science or in applied mathematics.

Finally, for the completion of this project, credit should be given to a number of people, such as Prof. Martin Glicksman, Prof. Yoshinori Furukawa, Prof. Alain Pocheau and their co-workers, from whom I received and used their significant experimental results and photos. I thank many colleagues and friends for their invaluable advice, encouragement and discussions during the years of carrying on this project. On this regard, Prof. Stephen H. Davis and Robert E. O'Malley should be especially mentioned. I very much thank my colleague, former graduate student, Prof. Yong-Qiang Chen for his valuable contributions on this project and his extensive numerical computation work in preparing this edition of the book. I am grateful to all members of my family for their long term of tolerance, understanding and support; the book can never be completed without their help.

Montreal, QC, Canada
November 2016

Jian-Jun Xu

Preface of the First Edition

For the last several years, the study of interfacial instability and pattern formation phenomena has preoccupied many researchers in the broad area of nonlinear science. These phenomena occur in a variety of dynamical systems far from equilibrium. In many practically very important physical systems some fascinating patterns are always displayed at the interface between solid and liquid or between two liquids. Two prototypes of these phenomena are dendritic growth in solidification and viscous fingering in a Hele–Shaw cell. These two phenomena occur in completely different scientific fields, but both are described by similar nonlinear free boundary problems of partial-differential-equation systems; the boundary conditions on the interface for both cases contain a curvature operator involving the surface tension, which is nonlinear. Moreover, both cases raise the same challenging theoretical issues, interfacial instability mechanisms and pattern selection, and it is now found that these issues can be solved by the same analytical approach. Thus, these two phenomena are regarded as special examples of a class of nonlinear pattern formation phenomena in nature, and they are the prominent topics of the new interdisciplinary field of nonlinear science.

This research monograph is based on a series of lectures I have given at McGill University, Canada (1993–1994), Northwestern Polytechnical Institute, China (1994), Aachen University, Germany (1994), and the CRM summer school at Banff, Alberta, Canada (1995). I shall illustrate these phenomena, present the fundamental issues involved, and describe the recent theoretical developments. In particular, I shall discuss some long-standing problems in this field, such as the pattern selection principle and the interfacial instability mechanism, and systematically present a newly established, coherent, predictive theory of this subject: the interfacial wave theory.

This book will be useful for researchers, post-doctoral and graduate students in the fields of condensed matter physics, materials science, applied mathematics, mechanical engineering, and chemical engineering.

I am particularly indebted to Prof. J.D. Cole for teaching me the asymptotic analysis and various perturbation methods. I also thank him and Prof. M.E. Glicksman for introducing me to this challenging and exciting field and for their

constant discussions and advice. During the past decade, I have also received invaluable help and advice from, and had discussions with, many other people in my investigation of this subject, as well as in the preparation of this book. This book could not have been written without their help; among them, Prof. C.C. Lin at MIT, Prof. S.H. Davis at Northwestern University, Prof. R.E. O'Malley at the University of Washington, and Dr. John R. Ockendon at Oxford University should be especially mentioned.

I thank my graduate student, Mr. Dong-Sheng Yu very much for carrying out the large amount of numerical computations and for preparing the figures. I also thank him and my graduate student, Mr. Mikhail Kharenko, for the careful verification of all the formulae. I also thank Miss Katina Michelis, a graduate student in my course, 'Topics in Applied Mathematics', for carefully proof-reading and checking the formulae in the manuscript. I would like to thank the production team at Springer-Verlag for their excellent editing work.

Montreal, QC, Canada
May 1997

Jian-Jun Xu

Contents

1	Introduction	1
1.1	Interfacial Pattern Formation in Dendritic Growth and Hele–Shaw Flow	1
1.2	A Brief Review of the Theories of Free Dendritic Growth	8
1.2.1	Maximum Velocity Principle (1976).....	9
1.2.2	Marginal Stability Hypothesis (1978)	10
1.2.3	Microscopic Solvability Condition (MSC) Theory (1986–1990s).....	11
1.2.4	Interfacial Wave (IFW) Theory (1990)	12
1.3	Macroscopic Continuum Model.....	13
1.3.1	Macroscopic Transport Equations	14
1.3.2	The Interface Conditions	16
1.3.3	The Scaling and the Dimensionless System	22
	References.....	25
2	Unidirectional Solidification and Mullins–Sekerka Instability	29
2.1	Solidification with Planar Interface from a Pure Melt	29
2.1.1	Basic Steady-State Solution	31
2.1.2	Unsteady Perturbed Solutions and Mullins–Sekerka Instability	31
2.1.3	Asymptotic Solutions in the Long-Wave Regime, $k = \mathcal{O}(\varepsilon)$	41
2.1.4	Asymptotic Solutions in the Extremely Short-Wave Regime, $k = \mathcal{O}(\frac{1}{\varepsilon})$	46
2.2	Unidirectional Solidification from a Binary Mixture	52
2.2.1	Mathematical Formulation of the Problem	52
2.2.2	Basic Steady State	54
2.2.3	Unsteady Perturbed Solutions	57
2.2.4	Asymptotic Solutions in the Long-Wave Regime, $k = \mathcal{O}(\varepsilon)$	65

2.2.5	Asymptotic Solutions in the Extremely Short-Wave Regime, $\{k = \mathcal{O}(\frac{1}{\varepsilon}); g = \mathcal{O}(\frac{1}{\varepsilon})\}$	68
2.2.6	Some Remarks on Unidirectional Solidification	73
	References	73
3	Mathematical Formulation of Free Dendritic Growth from a Pure Melt	75
3.1	Three-Dimensional Free Dendritic Growth	76
3.2	Axisymmetric Free Dendrite Growth	82
3.3	Two-Dimensional Free Dendritic Growth	84
	Reference	88
4	Basic Steady State of Axisymmetric Dendritic Growth and Its Regular Perturbation Expansion	89
4.1	The Ivantsov Solution and Unsolved Fundamental Problems	89
4.2	Axially Symmetric Steady Needle Growth with Nonzero Surface Tension	91
4.2.1	Mathematical Formulation	91
4.2.2	Regular Perturbation Expansion Solutions (RPE) as $\varepsilon \rightarrow 0$	92
4.2.3	The Asymptotic Behavior of the Regular Perturbation Expansion Solution as $\xi \rightarrow \infty$	100
4.2.4	Some Numerical Results of the Interface Shape	102
4.3	Summary and Discussion	106
	References	107
5	The Steady State for Dendritic Growth with Nonzero Surface Tension	109
5.1	The Nash–Glicksman Problem and the Classical Needle Crystal Solution	109
5.2	The Geometric Model and Solutions of Needle Crystal Growth	112
5.2.1	Geometric Model of Dendritic Growth	112
5.2.2	The Segur–Kruskal Problem	113
5.2.3	Steady Nonclassical Needle Growth Problem	115
5.2.4	Needle Crystal Formation Problem	123
5.3	The Nonclassical Steady State of Dendritic Growth with Nonzero Surface Tension	126
5.3.1	The Complete Mathematical Formulation for Free Dendrite Growth	126
	References	128

6	Global Interfacial Wave Instability of Dendritic Growth from a Pure Melt	129
6.1	Linear Perturbed System Around the Basic State of Axisymmetric Dendritic Growth	130
6.2	Outer Solution in the Outer Region Away from the Tip	132
6.2.1	Zeroth-Order Approximation.....	138
6.2.2	First-Order Approximation.....	144
6.2.3	Singular Point ζ_c of the Outer Solution	150
6.3	The Inner Solutions near the Singular Point ζ_c	152
6.4	Tip Inner Solution in the Tip Region.....	163
6.5	Global Trapped-Wave Modes and the Quantization Condition	166
6.6	Comparison of Theoretical Predictions with Experimental Data.....	174
6.6.1	The Dendrite Tip Velocity and Tip Radius	175
6.6.2	The Critical Number ε_*	176
6.6.3	The Universal Scaling Parameter, ε_* or σ_* ?.....	179
6.6.4	The Nature of the Dendrite-Tip: Steady or Oscillatory?	181
6.7	Three-Dimensional Nonaxisymmetric Spiral Dendritic Modes of Perturbed States.....	183
6.7.1	Mathematical Formulation of General Three-Dimensional Unsteady Dendritic Growth	184
6.7.2	The Basic State for Dendritic Growth with Nonzero Surface Tension	185
6.7.3	3D Linear Perturbed System	186
6.7.4	Multiple Variables Expansion Solution in the Outer Region	188
6.7.5	Zeroth-Order Approximation of Outer Solution	190
6.7.6	First-Order Approximation of the Outer Solution.....	193
6.7.7	The Inner Solution near the Singular Point ζ_c of the Outer Solution	195
6.7.8	Tip Inner Solution in the Tip Region.....	197
6.7.9	Global Trapped-Wave (GTW) Modes and Quantization Condition	200
6.8	A Brief Summary	208
	References.....	209
7	Free Dendritic Growth with Anisotropy	211
7.1	Mathematical Formulation for 2D Dendritic Growth with Anisotropy of Surface Tension	212
7.2	RPE for Basic Steady-State Solutions	215
7.2.1	The Zeroth-Order Approximation ($\varepsilon = 0$)	215
7.2.2	The First-Order Approximation, $\mathcal{O}(\varepsilon^2)$	216
7.2.3	Asymptotic Behavior of the Regular Perturbation Expansion Solution as $\xi \rightarrow \infty$	221

7.3	Global Interfacial Wave Instabilities of Two-Dimensional Dendritic Growth	223
7.3.1	Linear Perturbed System Around the Basic State	223
7.3.2	Multivariable Expansion Solution in the Outer Region	224
7.3.3	The Inner Equation near the Singular Point ζ_c	235
7.3.4	Matching Procedure and Connection Conditions	244
7.4	The Quantization Condition of Global Trapped-Wave Modes....	245
7.5	The Quantization Condition of Global Low-Frequency Modes	253
7.6	The Selection Conditions for 2D Dendritic Growth	265
7.7	The Effect of Kinetic Attachment at the Interface on Dendritic Growth	270
7.7.1	Linear Perturbed System Around the Basic State	272
7.7.2	The Complex Spectrum of Eigenvalues with $ \sigma_0 = \mathcal{O}(1)$ and GTW Instability	275
7.7.3	The Real Spectrum of Eigenvalues with $ \sigma_0 \ll 1$ and LF Instability	278
7.8	Axially Symmetric Dendritic Growth with Anisotropy	289
	References.....	290
8	Three Dimensional Dendritic Growth from an Undercooled Binary Mixture	291
8.1	Mathematical Formulation of the Problem	292
8.2	Basic Steady-State Solution of the System	295
8.2.1	The Zeroth-Order Approximation Solution	295
8.3	Three-Dimensional Linear Perturbed States Around the Basic State.....	296
8.4	Multiple Variables Expansion Solution in the Outer Region	298
8.5	The MVE Solutions in the Outer Region	301
8.5.1	The Zeroth-Order Approximation.....	301
8.5.2	First-Order Approximation	305
8.6	The Inner Solutions near the Singular Point ζ_c	313
8.6.1	Leading-Order Approximation	315
8.7	Tip Inner Solution in the Tip Region.....	320
8.8	Global Trapped-Wave (GTW) Modes and Quantization Condition	324
8.9	Axisymmetric Global Modes ($m = 0$).....	327
8.10	Comparisons of Theoretical Results with Experimental Data.....	331
	References.....	337
9	Viscous Fingering in a Hele–Shaw Cell	339
9.1	Introduction	339
9.2	Mathematical Formulation of the Problem	345
9.3	The Smooth Finger Solution with Zero Surface Tension	347

- 9.4 Mathematical Formulation of the Problem with Zero Surface Tension 353
 - 9.4.1 The System of Curvilinear Coordinates (ξ, η) 353
 - 9.4.2 Mathematical Formulation of the Problem in the (ξ, η) Coordinate System 354
 - 9.4.3 The Regular Perturbation Expansion Solution for the Basic State as $\varepsilon \rightarrow 0$ 356
- 9.5 The Linear Perturbed System and the Outer Solutions..... 358
 - 9.5.1 The Linear Perturbed System and the Multiple Variables Expansions 358
 - 9.5.2 The Zeroth-Order Approximation Solutions 362
- 9.6 The Inner Equation near the Singular Point ζ_c 367
 - 9.6.1 Case I: $|\sigma_0| = \mathcal{O}(1)$ 370
 - 9.6.2 Case II: $|\sigma_0| \ll 1$ 371
- 9.7 Eigenvalue Spectra and Instability Mechanisms 374
 - 9.7.1 The Spectrum of Complex Eigenvalues and GTW Instability 374
 - 9.7.2 The Spectrum of Real Eigenvalues and LF Instability 378
- 9.8 Fingering Flow with a Nose Bubble 383
 - 9.8.1 The Basic State of Finger Formation with a Nose Bubble and Its Linear Perturbation..... 383
 - 9.8.2 The Quantization Conditions for the System with a Nose Bubble 386
- 9.9 The Selection Criteria of Finger Solutions 389
- References..... 394
- 10 Spatially Periodic Deep-Cellular Growth 397**
 - 10.1 Introduction 397
 - 10.2 Steady State of the System of Deep-Cellular Growth from a Binary Mixture 399
 - 10.2.1 Mathematical Formulation of the Problem 399
 - 10.2.2 Mathematical Formulation of the Problem in a Curvilinear Coordinate System (ξ, η) 401
 - 10.2.3 The Basic Steady-State Solutions in the Far Field 402
 - 10.2.4 The Mathematical Formulation of the Problem in the Near Field 403
 - 10.2.5 Generalized Asymptotic Solution in the Outer Region 404
 - 10.2.6 Regular Perturbation Expansion of the Solution in the Outer Region 406
 - 10.2.7 Singular Perturbation Expansion Part of the Solution in the Outer Region 418

10.3	The Inner Steady-State Solution in the Root Region and Interface Closure of Deep Cellular Growth	426
10.3.1	Mathematical Formulation of the Problem in the Root Region	428
10.3.2	The SPE Part of the Root Solution in the Root Region	431
10.3.3	The Zeroth-Order Approximation $\mathcal{O}(1)$	433
10.3.4	The Root Solution in Subregion (II)	436
10.3.5	Root Solution in Subregion (I)	438
10.3.6	The Root Inner Equation in the Vicinity of $(\hat{\xi}_c, 0)$	440
10.3.7	Matching	443
10.3.8	The Root Inner Solutions in Subregion (T) Matching the Root Solution in the Sector (S_2)	443
10.3.9	The Root Inner Solutions in Subregion (T) Matching the Root Solution in the Sector (S_1)	444
10.3.10	The Quantization Condition for the Eigenvalue $\hat{\xi}_*$	445
10.4	Global Instabilities, Origin and Essence of Side Branches	450
10.4.1	Mathematical Formulation of General Unsteady Cellular Growth	451
10.4.2	The Basic Steady-State Solutions	452
10.4.3	Linear Perturbed System	453
10.4.4	Multiple-Variable Expansion (MVE) Solutions of Perturbed States in the Outer Region	454
10.4.5	The Inner Solution in the Vicinity of the Singular Point $(\zeta_c, 0)$	463
10.4.6	Leading-Order Inner Solution in the Vicinity of ζ_c	464
10.4.7	Global Instability Mechanisms	468
10.4.8	Global Stability Diagram and Selection Principle of Arrayed-Cellular Growth	479
10.4.9	Arrayed-Cellular Pattern Formation and Comparisons with Experimental Data	480
10.4.10	Transition from Cellular Array to Dendritic Array	482
10.4.11	The Origin and Essence of Side-Branching in a Strong Oscillatory Dendritic Array	484
10.5	A Brief Summary	487
	References	499
11	Lamellar Eutectic Growth	503
11.1	Introduction	503
11.2	Mathematical Formulation of Eutectic Growth from a Binary Mixture	505
11.2.1	Scales and Dimensionless Parameters	505
11.2.2	Formulation of the Problem in the Liquid Phase	508

11.2.3	The Formulation of the Problem in the Solid Phase	510
11.2.4	The Formulation of the Problem in the Far Field	511
11.3	Formulation of the Problem with Multiple Variables in the Near Field	512
11.4	The Steady-State Solution in the Liquid Phase.....	514
11.4.1	The Solutions for the Concentration Field in Approximations of Orders (0, 0) and (1, 0).....	514
11.4.2	The Solutions for the Concentration Field in the Approximation of Order (0, 1)	514
11.4.3	The Solutions for the Triple Point Location in the Approximation of Order (1, 0)	515
11.4.4	Solutions for the Concentration Field in the Approximation of Order (1, 1)	516
11.4.5	Approximations of Higher Order	518
11.5	The Solution for the Interface Shape Between Liquid and Solid	520
11.5.1	The Outer Solution for the Interface Shape in the Outer Region Away from the Triple Point	520
11.5.2	The Inner Solution for the Interface Shape in the Inner Region near the Triple Point	522
11.5.3	The Composite Solution for the Interface Shape	525
11.6	Further Numerical Computations of Asymptotic Solutions	531
11.7	Comparisons of Theoretical Solutions with Experimental Data.....	534
11.8	Global Interfacial Instabilities of Eutectic Growth	537
11.8.1	Dimensionless Form of the System for Unsteady Eutectic Growth.....	539
11.8.2	Basic States	541
11.8.3	Linear Perturbed States of Lamellar Eutectic Growth	542
11.8.4	Multiple Variables Expansion Form of the Perturbed System	544
11.8.5	Leading-Order Approximation	546
11.8.6	Perturbed State Solutions in the Subinterval ($0 \leq x < w_0$)	554
11.8.7	Perturbed State Solutions in the Subinterval ($w_0 < x \leq 1$)	555
11.9	The Global Modes Solutions and Quantization Conditions	556
11.10	The Global Steady (ST) Mode of Perturbed States.....	561
11.10.1	The Untilted ST-Modes.....	561
11.11	The Global Instability Mechanism	566
11.12	Discussions on Selection of Eutectic Pattern Formation.....	569
11.12.1	Comparison with Experimental Data	570

11.13	A Brief Summary	571
11.14	Appendix 1: The Derivation of the Basic Solution in the Far Field	572
11.15	Appendix 2: The Fourier Series of Some Special Functions	574
	References	584
	Bibliography	585
	Index	587