

III D. Amplitude eqn and pattern selection

Turing: finite wavelength instability

Q: What "happen" to the unstable modes?

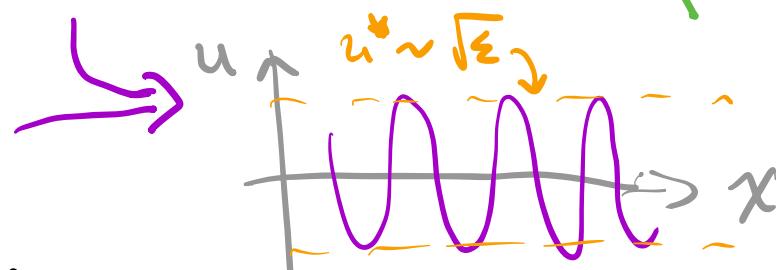
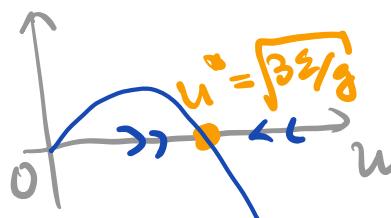
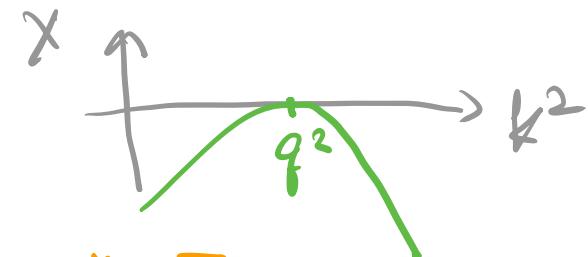
A: analyze their dynamics using "amplitude eqn"

a). derivation of amplitude eqn:

To simplify the math, we consider an isotropic
one-variable model with built-in finite wavelength instability

$$\frac{du}{dt} = \varepsilon u - \frac{g}{3} u^3 + X(\nabla^2) u$$

$\varepsilon > 0, g > 0: u^* > 0$ finite-k instability



Simplest form of $X(k)$:

$$X = -(q^2 - k^2)^2 = -(q^4 - 2q^2 k^2 + k^4)$$

$$\begin{aligned} \text{in real space, } X \cdot u &= - (q^4 u + 2q^2 \nabla^2 u + \nabla^2 \cdot \nabla^2 u) \\ &= - (q^2 + \nabla^2)^2 u \end{aligned}$$

$$\Rightarrow \frac{du}{dt} = [\varepsilon - (q^2 + \nabla^2)^2] u - \frac{g}{3} u^3; \quad 0 < \varepsilon \ll 1; \quad g > 0$$

- Swift-Hohenberg model (1977)

(describes the dynamics of Rayleigh-Bénard instability)
(which occurs for fluid heated from below)

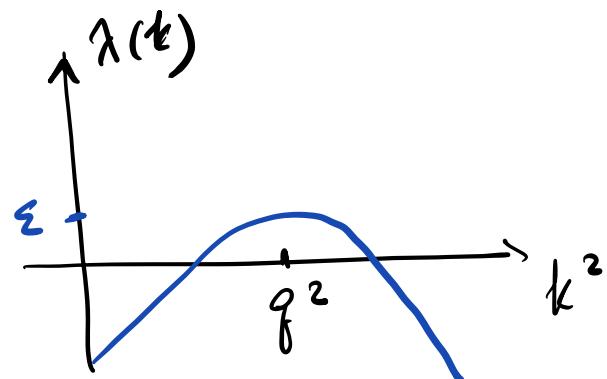
- include n^2 term (Haken model)
if $u \rightarrow -u$ symmetry absent

* linear stability

let $u = \delta u(t) e^{ikx}$

then $\partial_t \delta u = [\varepsilon - (q^2 - k^2)^2] \cdot \delta u$

$$\rightarrow \gamma(k) = \varepsilon - (q^2 - k^2)^2$$



\rightarrow dispersion mimics those of dynamical systems exhibiting Turing instability

\rightarrow model system for studying rules of pattern formation

* include nonlinearity:

Consider system in 2d, and linear instability results in stripes along \hat{x} -direction: $\vec{q} = q \hat{x}$

Set $\partial_t u = 0 \xrightarrow{\text{SH}} u_0(x,y) = \sum_n [a \cos(nqy) + b \sin(nqy)]$

\Rightarrow is the sol'n $u_0(x,y)$ stable to perturbation?
allow variation in amplitude:

$$u(\vec{r},t) = A(\vec{r},t) \cdot u_0(\vec{r})$$

\curvearrowleft spatial variation with $k < q$

$$\text{Approx: } u_0 \approx a \cdot \cos qx + b \cdot \sin qx$$

(Ignore higher-order harmonics)

$$\text{write as: } u(\vec{r}, t) = A(\vec{r}, t) e^{iqx} + \underline{A^*(\vec{r}, t)} e^{-iqx}$$

Complex conjugate
of A

(more convenient representation)

→ Substitute $u(\vec{r}, t)$ into Swift-Hohenberg eqn

$$\frac{\partial u}{\partial t} = \frac{\partial A}{\partial t} e^{iqx} + \frac{\partial A^*}{\partial t} e^{-iqx}$$

$$\nabla^2 u = \nabla^2 A e^{iqx} + \nabla^2 A^* e^{-iqx} - q^2 A e^{iqx} - q^2 A^* e^{-iqx}$$

$$+ 2iq \partial_x A e^{iqx} - 2iq \partial_x A^* e^{-iqx}$$

$$(q^2 \nabla^2) u = (\nabla^2 A) e^{iqx} + (\nabla^2 A^*) e^{-iqx}$$

$$+ 2iq (\partial_x A) e^{iqx} - 2iq (\partial_x A^*) e^{-iqx} \quad (\text{no } q^2 \text{ term})$$

$$[\varepsilon - (q^2 + \nabla^2)^2] u = e^{iqx} [\varepsilon - (2iq \frac{\partial}{\partial x} + \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2})^2] A$$

$$+ e^{-iqx} [\varepsilon - (-2iq \frac{\partial}{\partial x} + \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2})^2] A^*$$

$$\Rightarrow \frac{\partial A}{\partial t} = [\varepsilon - (2iq \frac{\partial}{\partial x} + \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2})^2] A$$

+ contribution from u^3 term.

$$u^3 = \underbrace{A^3 e^{3iqx}}_{\text{higher-harmonic}} + 3|A|^2 A e^{iqx} + 3|A|^2 A^* e^{-iqx} + \underbrace{A^{*3} e^{-3iqx}}_{\text{higher-harmonic}}$$

$$\frac{\partial A}{\partial t} = \left[\varepsilon - \left(2g \frac{\partial}{\partial x} + \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right)^2 \right] A - g |A|^2 A$$

Amplitude egn for SH system.

Stationary sol'n: $A(\vec{r}) = \hat{A}_k e^{ik \cdot \vec{r}}$ (note: $\hat{u}(k)$ peaked at $k=q$)

$$\rightarrow 0 = \left[\varepsilon - (2gk_x + k_x^2 + k_y^2)^2 \right] \hat{A}_k - g |\hat{A}_k|^2 \hat{A}_k.$$

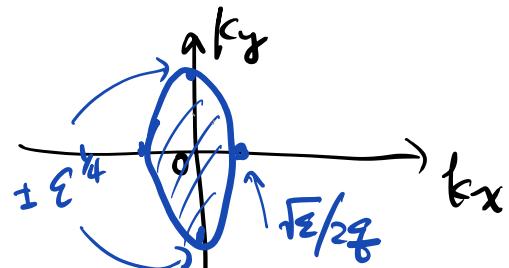
$$\rightarrow |\hat{A}_k| = \sqrt{\frac{1}{g}} [\varepsilon - (2gk_x + k_x^2 + k_y^2)^2]^{1/2}$$

$$\text{for } 0 < \varepsilon \ll 1, |\hat{A}_{k=0}| \approx \sqrt{\varepsilon/g}$$

$|\hat{A}_k| > 0$ also for small k_x, k_y

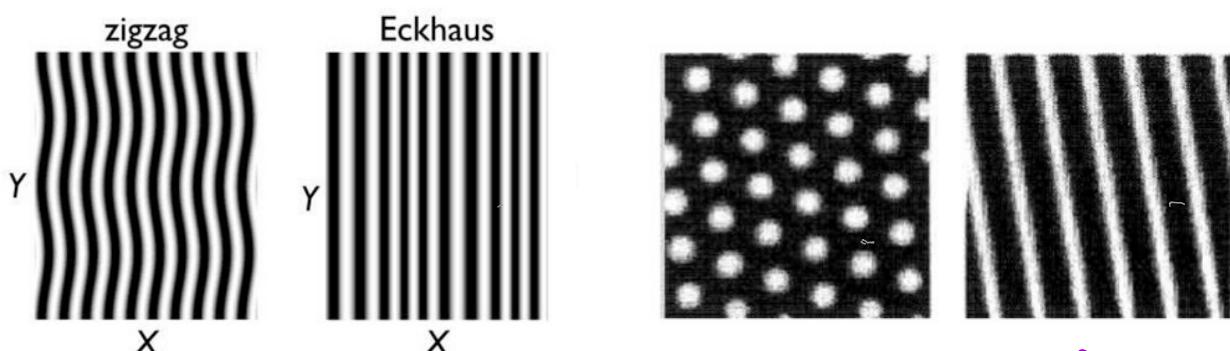
$$(2gk_x + k_x^2 + k_y^2)^2 < \varepsilon/g$$

$$\text{or } (2gk_x + k_y^2)^2 < \varepsilon/g.$$



\Rightarrow assume stripe, get stripe and more!

Q1: Are stripes stable to low-k perturbations?



Q2: Are stripes stable to squares or hexagons?

b). Stability of the Stripe phase to spatial variation
 Consider perturbation in amplitude and phase (set $g=1$)

$$A(x,y,t) = \left[A_0 e^{ikx + i\phi(x,y,t)} + f(x,y,t) \right] e^{ikx + i\phi(x,y,t)}$$

$\underbrace{A_0}_{\text{amplitude}}$ $\underbrace{f(x,y,t)}_{\text{density fluctuation}}$ $\underbrace{i\phi(x,y,t)}_{\text{phase fluctuation}}$

linear order:

$$\partial_t A = f_t e^{ikx+i\phi} + A_0 i \phi_t e^{ikx+i\phi}$$

$$\partial_x A = f_x e^{ikx+i\phi} + (A_0 + \rho) i (k + \phi_x) e^{ikx+i\phi}$$

$$\partial_y A = f_y e^{ikx+i\phi} + A_0 i \phi_y e^{ikx+i\phi}$$

$$\partial_y^2 A = f_{yy} e^{ikx+i\phi} + \cancel{f_y \cdot i \phi_y e^{ikx+i\phi}}$$

$$+ i \phi_{yy} A_0 e^{ikx+i\phi} - \cancel{A_0 \phi_y^2 e^{ikx+i\phi}}$$

$$(2g \frac{\partial}{\partial x} - i \frac{\partial^2}{\partial y^2}) A = (2g f_x - i f_{yy}) e^{ikx+i\phi} + [(A_0 + \rho) 2ig(k + \phi_x) + A_0 \phi_{yy}] e^{ikx+i\phi}$$

$$2g \frac{\partial}{\partial x} \cdot \left(2g \frac{\partial}{\partial x} - i \frac{\partial^2}{\partial y^2} \right) A$$

$$= [(2g)^2 \rho_{xx} - i 2g \rho_{yy} + 2igK(2g \rho_x - i \rho_{yy})] e^{ikx+i\phi}$$

$$+ [4ig^2 K \rho_x + 4ig^2 \phi_{xx} A_0 + 2g \phi_{xyy} A_0] e^{ikx+i\phi}$$

$$+ [(A_0 + \rho) 2ig(k + \phi_x))^2 + 2ig(k + \phi_x) \cdot \phi_{yy} A_0] e^{ikx+i\phi}$$

$$\frac{\partial}{\partial y} \left(2q \frac{\partial}{\partial x} - i \frac{\partial^2}{\partial y^2} \right) A = (2q P_{xy} - i P_{yy}) e^{ikx+i\phi} + [2iq\phi_{xy} + \phi_{yy}] A_0 e^{ikx+i\phi}$$

$$-i \frac{\partial^2}{\partial y^2} \left(2q \frac{\partial}{\partial x} - i \frac{\partial^2}{\partial y^2} \right) A = (-2iq P_{xyy} - P_{yyy}) e^{ikx+i\phi} + [2q\phi_{xyy} - i\phi_{yyy}] A_0 e^{ikx+i\phi}$$

$$\Rightarrow \left(2q \frac{\partial}{\partial x} - i \frac{\partial^2}{\partial y^2} \right)^2 A = [(2q)^2 P_{xx} - 2iq P_{xyy} + 2iqk(2qP_x - iP_{yy}) + A_0 (4iq^2 \phi_{xx} + 2q\phi_{xyy}) + 4iq^2 k P_x + (A_0 + p)(4q^2)(k^2 + 2k\phi_x) + 2iqk\phi_{yy} A_0 + (-2iq P_{xyy} - P_{yyy}) + (2q\phi_{xyy} - i\phi_{yyy}) A_0] e^{ikx+i\phi}$$

$$\frac{\partial A}{\partial t} = \varepsilon A + \left(2q \frac{\partial}{\partial x} - i \frac{\partial^2}{\partial y^2} \right)^2 A - |A|^2 A \quad \text{becomes}$$

$$P_t + A_0 i \phi_t = \varepsilon (A_0 + p) - (A_0 + p)^3 + \dots$$

- fluctuation in $\phi(x, y, t)$

$$\begin{aligned} P_t &= \cancel{\varepsilon A_0 - A_0^3 - 4A_0 q^2 k^2} \\ &\quad + \varepsilon p - 3A_0^2 p - 4q^2 k^2 p + (2q)^2 P_{xx} + 2qk P_{yy} \\ &\quad + A_0 4q \phi_{xyy} - 4A_0 q^2 (2k\phi_x) - P_{yyy} \\ &= (\varepsilon - 3A_0^2 - 4q^2 k^2) p - 8A_0 q^2 k \phi_x \\ &\quad + O(P_{xx}, P_{yy}, \phi_{xyy}, P_{yyy}) \end{aligned}$$

$$\Rightarrow \varepsilon - 3A_0^2 - 4g^2 k^2 = A_0^2 - 3A_0^2 = -2A_0^2$$

$$S_t = -2A_0^2 \left(S + \frac{4g^2 k}{A_0} \phi_x \right) + O(p_{xx}, p_{yy}, \dots)$$

$$\rightarrow S \approx -\frac{4g^2 k}{A_0} \phi_x \quad (p_t \ll p; \text{ see below})$$

- fluctuation in $\phi(x, y, t)$

$$A_0 \dot{\phi}_t = 2(2g)^2 k p_x + A_0 (4g^2) \phi_{xx} + 2gk \phi_{yy} A_0 \\ - 4g p_{xxyy} - \phi_{yyyy} A_0$$

use $p_x = -\frac{4g^2 k}{A_0} \phi_{xx}$

$$\rightarrow \dot{\phi}_t = (4g^2) \cdot \left[1 - \frac{2k^2 \cdot 4g^2}{A_0^2} \right] \phi_{xx} + 2gk \phi_{yy} \\ + O(p_{xxyy}, \phi_{yyyy})$$

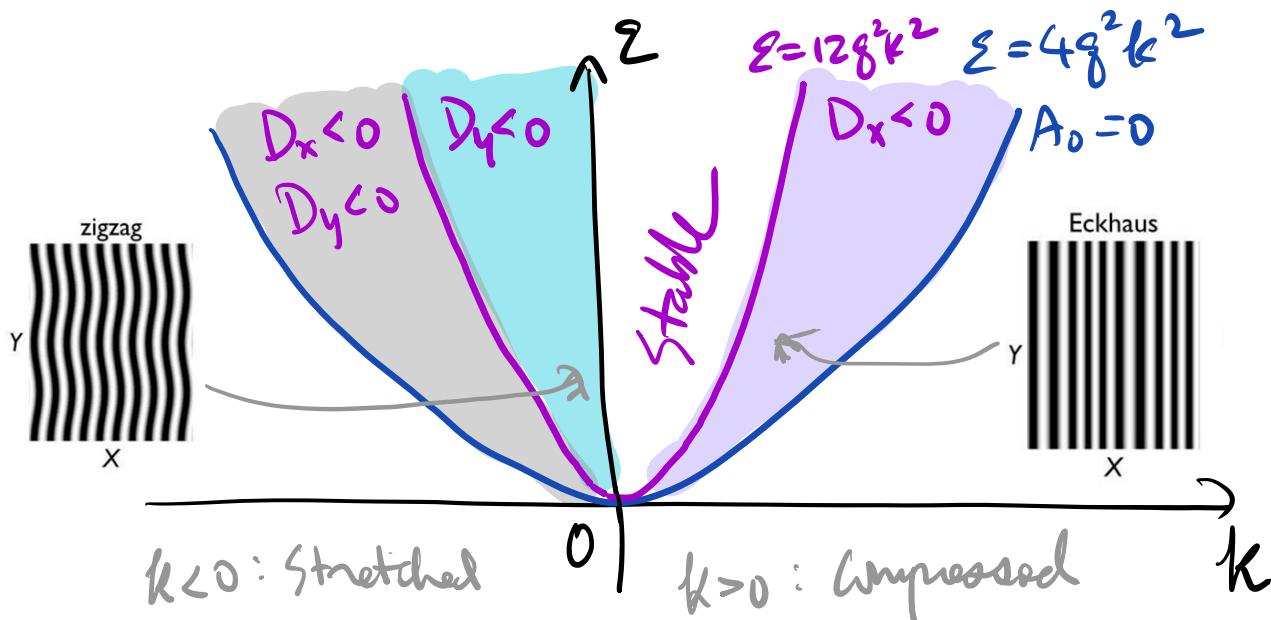
Anisotropic diffusion eqn for phase field:

$$\dot{\phi}_t = D_x \phi_{xx} + D_y \phi_{yy} + O(\phi_{xxxx}, \phi_{yyyy})$$

$$D_x = 4g^2 \cdot \frac{\varepsilon - 12g^2 k^2}{\varepsilon - 4g^2 k^2}; \quad D_y = 2gk$$

Instability if $D_x < 0$ (Eckhaus instability)

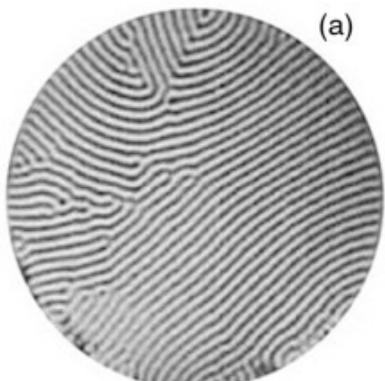
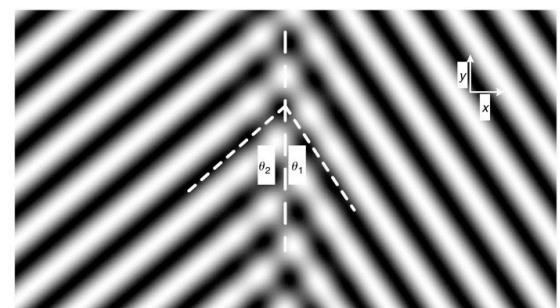
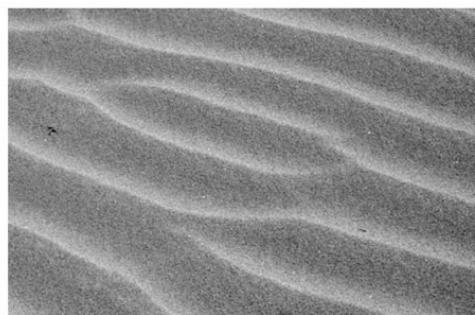
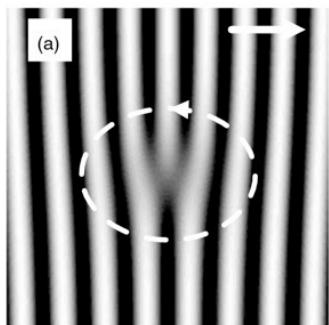
or $D_y < 0$. (Zigzag instability)



\Rightarrow Slightly Compressed stripes are stable
 \Rightarrow Still subject to additional "defects"

dislocations and their interaction

grain boundary



Stability of "structure" from underlying energy function:

$$\frac{\partial U}{\partial t} = -\frac{\delta}{\delta u} H ;$$

$$H = \int dr \left[-\frac{\varepsilon}{2} u^2 + \frac{g}{12} u^4 + \frac{1}{2} \left[(g^2 + v^2) u \right]^2 \right]$$

C) Pattern Selection in 2d:

Stability of stripes against array of spots?

Spots as Superposition of stripes

$$\text{let } u(\vec{r}, t) = \sum_{l=1}^m (A_l(t) e^{i \vec{q}_l \cdot \vec{r}} + A_l^*(t) e^{-i \vec{q}_l \cdot \vec{r}})$$

$$\text{where } \vec{q}_l = g \hat{n}_l \quad \text{and} \quad \hat{n}_l^2 = 1$$

↑ unit vector in direction of l^{th} stripe

In 2d: $m=1 \rightarrow \text{stripes}$

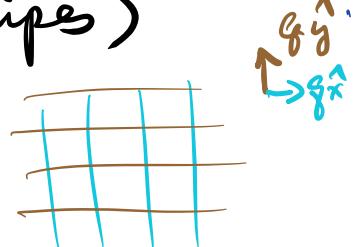
$m=2 \rightarrow \text{square or rhomboid}$

$m=3 \rightarrow \text{hexagonal}$

* Square vs Stripes:

$m=2$: Square pattern (orthogonal stripes)

$$\text{let } u(x, y, t) = A_1(t) e^{iqx} + A_1^*(t) e^{-iqx} \\ + A_2(t) e^{i qy} + A_2^*(t) e^{-i qy}$$



(Same as $u = a_1 \cos qx + b_1 \sin qx + a_2 \cos qy + b_2 \sin qy$)

$$u^2 = A_1^2 e^{2iqx} + A_1^* e^{-2iqx} + 2|A_1|^2 \\ + A_2^2 e^{2iqy} + A_2^* e^{-2iqy} + 2|A_2|^2 \\ + 2 A_1 A_2 e^{iqx+iqy} + 2 A_1^* A_2^* e^{-iqx-iqy} \\ + 2 A_1 A_2^* e^{iqx-iqy} + 2 A_1^* A_2 e^{-iqx+iqy}$$

$$\begin{aligned}
u^3 = & 2(|A_1|^2 + |A_2|^2) \cdot u + |A_1|^2 A_1 e^{iqx} + |A_1|^2 A_1^* e^{-iqx} \\
& + |A_2|^2 A_2 e^{iqy} + |A_2|^2 A_2^* e^{-iqy} \\
& + 2A_1 |A_2|^2 e^{iqx} + 2|A_1|^2 A_2 e^{iqy} \\
& + 2|A_1|^2 A_2^* e^{-iqy} + 2A_1^* |A_2|^2 e^{-iqx} \\
& + 2|A_1|^2 A_2^* e^{-iqy} + 2A_1 |A_2|^2 e^{iqx} \\
& + 2|A_1|^2 A_2 e^{iqy} + 2A_1^* |A_2|^2 e^{-iqx} \\
& + \mathcal{O}(A_1^3 e^{3iqx}, A_1^2 A_2 e^{2iqx+iqy}, \text{etc})
\end{aligned}$$

$$\begin{aligned}
u^3 = & 3(|A_1|^2 + |A_2|^2) (A_1 e^{iqx} + A_1^* e^{-iqx} + A_2 e^{iqy} + A_2^* e^{-iqy}) \\
& + 3|A_1|^2 (A_2 e^{iqy} + A_2^* e^{-iqy}) + 3|A_2|^2 (A_1 e^{iqx} + A_1^* e^{-iqx}) \\
& + \text{higher harmonics}.
\end{aligned}$$

Insert into Swift-Hohenberg eqn

$$2_t u = [\varepsilon - (q^2 + f)^2] u - \frac{1}{3} u^3$$

$$\rightarrow \begin{cases} \dot{\bar{A}}_1 = \varepsilon \bar{A}_1 - |\bar{A}_1|^2 \bar{A}_1 - 2|\bar{A}_2|^2 \bar{A}_1 \\ \dot{\bar{A}}_2 = \varepsilon \bar{A}_2 - |\bar{A}_2|^2 \bar{A}_2 - 2|\bar{A}_1|^2 \bar{A}_2 \end{cases}$$

2-variable dynamical system!

$$\begin{aligned}
\text{fixed points: } \varepsilon \bar{A}_1 &= \bar{A}_1 (|\bar{A}_1|^2 + 2|\bar{A}_2|^2) \\
(\bar{A}_1, \bar{A}_2) & \quad \varepsilon \bar{A}_2 = \bar{A}_2 (|\bar{A}_2|^2 + 2|\bar{A}_1|^2)
\end{aligned}$$

Sol'n: 1) $\bar{A}_1 = 0, \bar{A}_2 = 0$. (no pattern)

2) $\bar{A}_1 = 0 \rightarrow \varepsilon \bar{A}_2 = \bar{A}_2 |\bar{A}_2|^2 \rightarrow |\bar{A}_2|^2 = \varepsilon$.

$A_2 = \sqrt{\varepsilon} e^{i\varphi_2}$ stripes in y-direction
shift of phase along y.

3) $\bar{A}_1 = \sqrt{\varepsilon} e^{i\varphi_1}, \bar{A}_2 = 0$ stripes in x-direction

4) $\bar{A}_1 \neq 0, \bar{A}_2 \neq 0$ square array

$$\begin{aligned}\varepsilon &= |\bar{A}_1|^2 + 2|\bar{A}_2|^2 \\ \varepsilon &= |\bar{A}_2|^2 + 2|\bar{A}_1|^2\end{aligned} \rightarrow \begin{aligned}A_1 &= \sqrt{\frac{\varepsilon}{3}} e^{i\varphi_1} \\ A_2 &= \sqrt{\frac{\varepsilon}{3}} e^{i\varphi_2}\end{aligned}$$

- Stability of these fixed points?

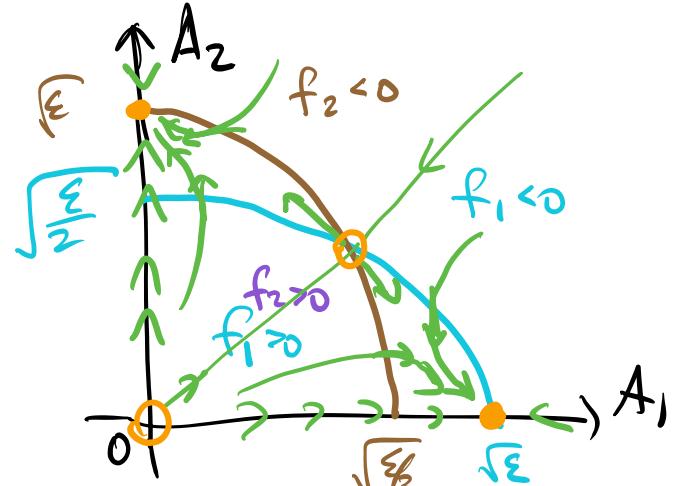
treat A_i as real (= fixing phase)

$$\dot{A}_1 = A_1 f_1(A_1, A_2)$$

$$A_2 = A_2 f_2(A_1, A_2)$$

$$f_1 = \varepsilon - A_1^2 - 2A_2^2$$

$$f_2 = \varepsilon - A_2^2 - 2A_1^2$$

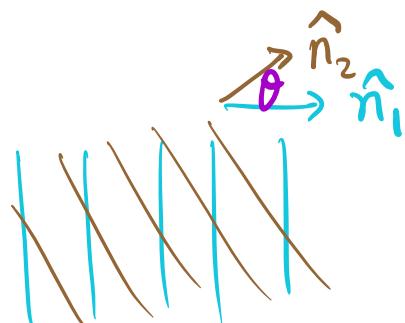


\Rightarrow Square array unstable to stripes

What about a general rhomboid?

$$u(\vec{r}, t) = \sum_{l=1}^2 (A_l(t) e^{i \vec{q}_l \cdot \vec{r}} + A_l^*(t) e^{-i \vec{q}_l \cdot \vec{r}})$$

$$\vec{q}_l = q \hat{n}_l$$



General form of the amplitude eqn :

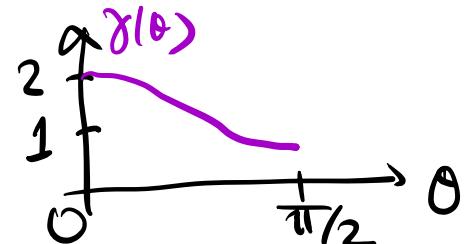
$$\frac{\partial A_1}{\partial t} = \varepsilon A_1 - (|A_1|^2 + \gamma(\theta)) |A_2|^2 A_1,$$

$$\frac{\partial A_2}{\partial t} = \varepsilon A_2 - (|A_2|^2 + \gamma(\theta)) |A_1|^2 A_2$$

- form of $\gamma(\theta)$ depends on details of nonlinear interaction
e.g. for the generalized Swift-Hohenberg model

$$\frac{\partial u}{\partial t} = [\varepsilon - (g^2 + \beta^2)^2] u - \frac{g_1}{3} u^3 + g_3 (\nabla u)^2 \nabla^2 u$$

$$\gamma(\theta) = 2 - \frac{2}{3} \frac{g_3}{g_1 + g_3} (1 - \cos 2\theta)$$



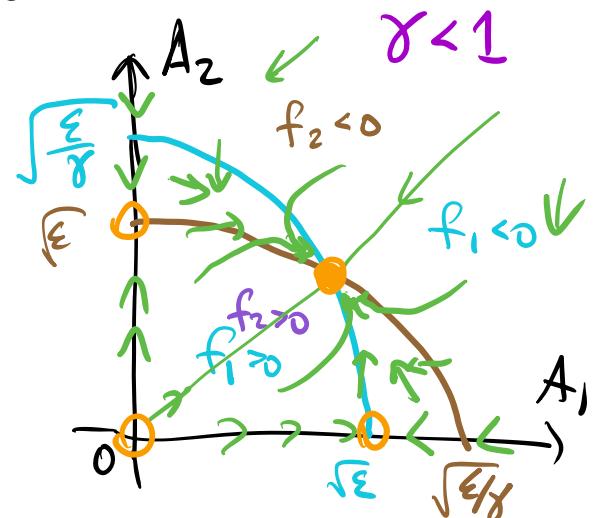
Analyze Stability for general γ :

$$\dot{A}_1 = A_1 f_1(A_1, A_2)$$

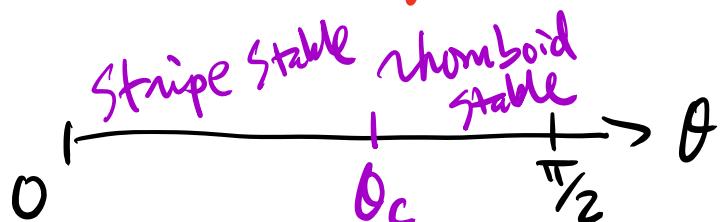
$$\dot{A}_2 = A_2 f_2(A_1, A_2)$$

$$f_1 = \varepsilon - A_1^2 - \gamma A_2^2$$

$$f_2 = \varepsilon - A_2^2 - \gamma A_1^2$$



\Rightarrow rhomboid/square phase stabilized if $\gamma(\theta) < 1$.



For generalized SH model
 $\theta_c < \pi/2$ if $g_3 > 3g_1$

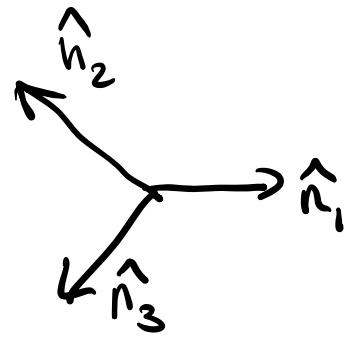
* hexagon vs stripe

hexagon ($m=3$): $\hat{n}_1 = \hat{x}$,

$$\vec{q}_c = q \cdot \hat{n}_1$$

$$\hat{n}_2 = -\frac{1}{2}\hat{x} + \frac{\sqrt{3}}{2}\hat{y}$$

$$\hat{n}_3 = -\frac{1}{2}\hat{x} - \frac{\sqrt{3}}{2}\hat{y}$$



$$u(\vec{r}, t) = A_1(t) e^{i\vec{q}_1 \cdot \vec{r}} + A_1^*(t) e^{-i\vec{q}_1 \cdot \vec{r}} \\ + A_2(t) e^{i\vec{q}_2 \cdot \vec{r}} + A_2^*(t) e^{-i\vec{q}_2 \cdot \vec{r}} \\ + A_3(t) e^{i\vec{q}_3 \cdot \vec{r}} + A_3^*(t) e^{-i\vec{q}_3 \cdot \vec{r}}$$

Consider the more general Haken model

(w/o $u \rightarrow -u$ symmetry)

$$\frac{\partial u}{\partial t} = [\varepsilon - (q^2 + \delta^2)^2] u + \nu u^2 - g u^3$$

Set $\nu=1, g=1$ (leads to rescaling $u+t$)
 $(\nu > 0 : \text{HO hexagon}; \nu < 0 : \text{HTF})$

Amplitude eqn:

$$\dot{A}_1 = \varepsilon A_1 + A_2^* A_3^* - [(A_1|^2 + \gamma (|A_2|^2 + |A_3|^2)) A_1]$$

$$\dot{A}_2 = \varepsilon A_2 + A_3^* A_1^* - [(A_2|^2 + \gamma (|A_3|^2 + |A_1|^2)) A_2]$$

$$\dot{A}_3 = \varepsilon A_3 + A_1^* A_2^* - [(A_3|^2 + \gamma (|A_1|^2 + |A_2|^2)) A_3]$$

$\gamma (\theta = 2\pi/3)$

$$\text{use } A_\ell = R_\ell e^{i\phi_\ell}$$

$$\text{get } \frac{d}{dt}(\phi_1 + \phi_2 + \phi_3) = -\# \sin(\phi_1 + \phi_2 + \phi_3) \\ \rightarrow \phi_1 + \phi_2 + \phi_3 = 0 \quad (\text{stable})$$

$$\rightarrow \dot{R}_1 = \varepsilon R_1 + R_2 R_3 - R_1^3 - \gamma R_1 (R_2^2 + R_3^2)$$

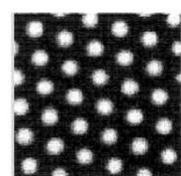
$$\dot{R}_2 = \varepsilon R_2 + R_3 R_1 - R_2^3 - \gamma R_2 (R_3^2 + R_1^2)$$

$$\dot{R}_3 = \varepsilon R_3 + R_1 R_2 - R_3^3 - \gamma R_3 (R_1^2 + R_2^2)$$

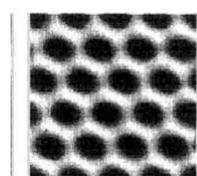
nontrivial fixed pts:

$$i) R_1 = R_2 = R_3 = R^+ \quad (\text{hexagonal})$$

$$R^+ = \frac{1 \pm \sqrt{1 + 4\varepsilon(1+2\gamma)}}{2(1+2\gamma)}$$



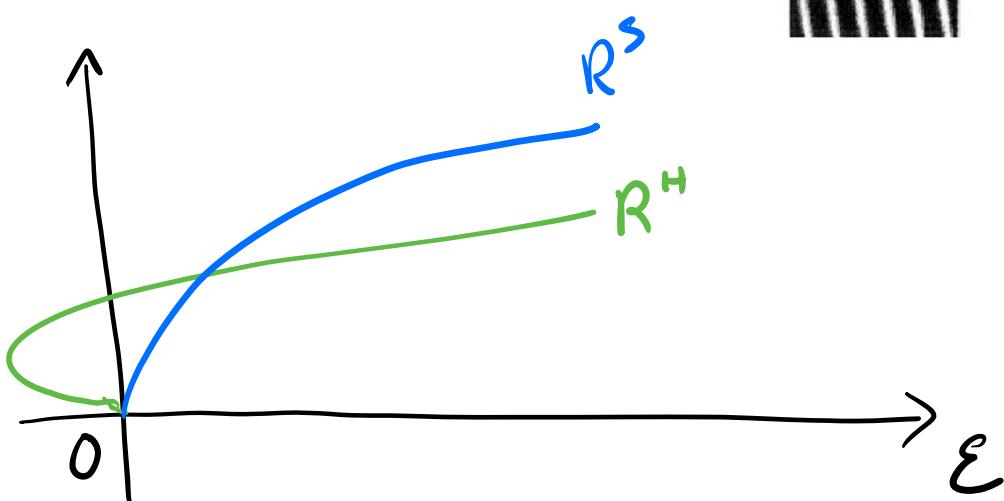
$H0 (v>0)$



$H\pi (v<0)$

$$ii) R_\ell = R^s, R_{\ell' \neq \ell} = 0 \quad (\text{Stripe})$$

$$R^s = \sqrt{\varepsilon}$$



Next analyse Stability:

$$R_\ell(t) = \bar{R}_\ell + \delta R_\ell(t) \rightarrow \dot{\delta R}_\ell = M_{\ell\ell} \delta R_\ell$$

$$M^R = \begin{pmatrix} a & b & b \\ b & a & b \\ b & b & a \end{pmatrix}$$

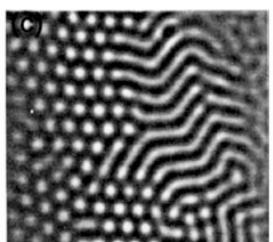
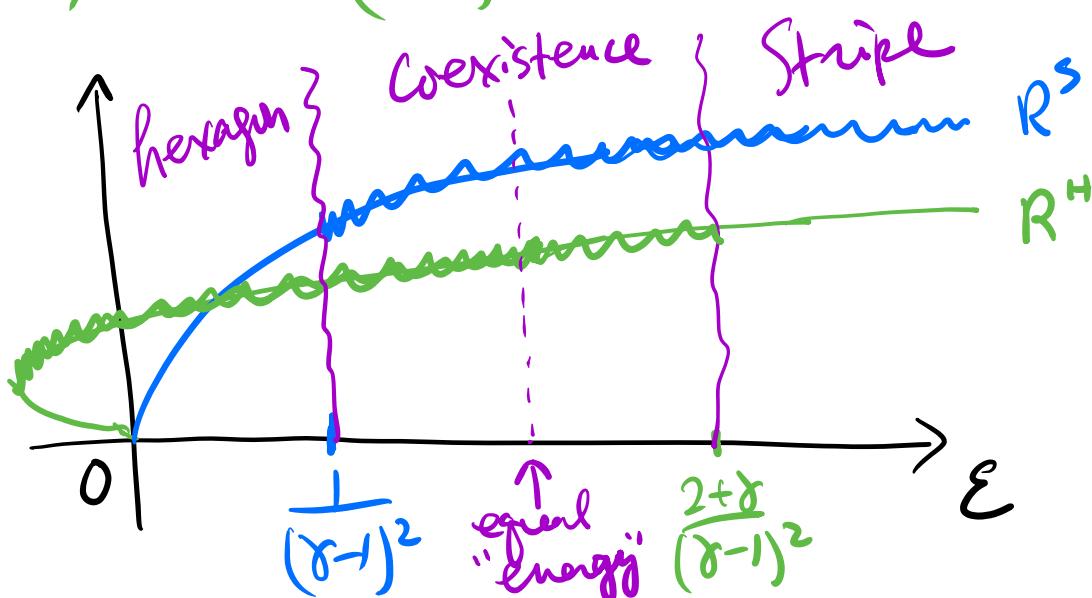
$$M^S = \begin{pmatrix} -2\varepsilon & 0 & 0 \\ 0 & (1-\gamma)\varepsilon & \sqrt{\varepsilon} \\ 0 & \sqrt{\varepsilon} & (1-\gamma)\varepsilon \end{pmatrix}$$

$$a = \varepsilon - (3+2\gamma)(R^*)^2$$

$$b = R^* - 2\gamma(R^*)^2$$

Stable range:

$$-\frac{1}{4(1+2\gamma)} < \varepsilon < \frac{(2+\gamma)}{(\gamma-1)^2} \quad \varepsilon > \frac{1}{(1-\gamma)^2}$$



hexagon - Stripe coexistence
Slow invasion by the more stable state