

Pattern Formation and Dynamics in Nonequilibrium Systems



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PATTERN FORMATION AND DYNAMICS IN NONEQUILIBRIUM SYSTEMS

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PATTERN FORMATION AND DYNAMICS IN NONEQUILIBRIUM SYSTEMS

Many exciting frontiers of science and engineering require understanding of the spatiotemporal properties of sustained nonequilibrium systems such as fluids, plasmas, reacting and diffusing chemicals, crystals solidifying from a melt, heart muscle, and networks of excitable neurons in brains.

This introductory textbook for graduate students in biology, chemistry, engineering, mathematics, and physics provides a systematic account of the basic science common to these diverse areas. This book provides a careful pedagogical motivation of key concepts, discusses why diverse nonequilibrium systems often show similar patterns and dynamics, and gives a balanced discussion of the role of experiments, simulation, and analytics. It contains numerous illustrative worked examples, and over 150 exercises.

This book will also interest scientists who want to learn about the experiments, simulations, and theory that explain how complex patterns form in sustained nonequilibrium systems.

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“This book by Cross and Greenside presents a comprehensive introduction to an important area of natural science, and assembles in one volume the essential conceptual, theoretical, and experimental tools a serious student will need to obtain a modern understanding of pattern formation outside of equilibrium. The masterful 50-page Introduction lays out the essential questions and provides motivation to the reader to explore the subsequent chapters, beginning with simple ideas and growing progressively in mathematical sophistication and physical depth. Careful attention is paid to the relationship between the theoretical methods and controlled laboratory experiments or numerical simulations. I can highly recommend this book to any student or researcher interested in a deepened understanding of nonequilibrium spatiotemporal patterns.”

Pierre Hohenberg, New York University

“This book gives an excellent didactic introduction to pattern formation in spatially extended systems. It can serve both as the basis for an advanced undergraduate or graduate course as well as a reference. It is one of those books that will never outlive its usefulness. It is a must for anyone interested in nonlinear, nonequilibrium physics.”

*Eberhard Bodenschatz, MPI for Dynamics and Self-Organization,
University of Goettingen, Cornell University*

“This book fills a long-standing need, and is certain to be an instant classic. The physics of pattern forming systems is diverse but the theoretical core of the subject, along with many of the most important applications, can be learned from this splendid book. It is bound to be a key text for courses, as well as a much cited reference.”

Stephen Morris, University of Toronto

To our families

*Katy, Colin and Lynn
Peyton, Arthur and Noel*

Preface

This book is an introduction to the patterns and dynamics of sustained nonequilibrium systems at a level appropriate for graduate students in biology, chemistry, engineering, mathematics, physics, and other fields. Our intent is for the book to serve as a second course that continues from a first introductory course in nonlinear dynamics. While a first exposure to nonlinear dynamics traditionally emphasizes how systems evolve in time, this book addresses new questions about the spatiotemporal structure of nonequilibrium systems. Students and researchers who succeed in understanding most of the material presented here will have a good understanding of many recent achievements and will be prepared to carry out original research on related topics.

We can suggest three reasons why nonequilibrium systems are worthy of study. First, observation tells us that most of the Universe consists of nonequilibrium systems and that these systems possess an extraordinarily rich and visually fascinating variety of spatiotemporal structure. So one answer is sheer basic curiosity: where does this rich structure come from and can we understand it? Experiments and simulations further tell us that many of these systems – whether they be fluids, granular media, reacting chemicals, lasers, plasmas, or biological tissues – often have *similar* dynamical properties. This then is the central scientific puzzle and challenge: to identify and to explain the similarities of different nonequilibrium systems, to discover unifying themes, and, if possible, to develop a quantitative understanding of experiments and simulations.

A second reason for studying nonequilibrium phenomena is their importance to technology. Although the many observed spatiotemporal patterns are often interesting in their own right, an understanding of such patterns – e.g. being able to predict when a pattern will go unstable or knowing how to select a pattern that maximizes some property like heat transport – is often important technologically. Representative examples are growing pure crystals, designing a high-power coherent laser, improving yield and selectivity in chemical synthesis, and inventing new

electrical control techniques to prevent epilepsy or a heart attack. In these and other cases such as forecasting the weather or predicting earthquakes, improvements in the design, control, and prediction of nonequilibrium systems are often limited by our incomplete understanding of sustained nonequilibrium dynamics.

Finally, a third reason for learning the material in this book is to develop specific conceptual, mathematical, and numerical skills for understanding complex phenomena. Many nonequilibrium systems involve continuous media whose quantitative description is given in terms of nonlinear partial differential equations. The solutions of such equations can be difficult to understand (e.g. because they may evolve nonperiodically in time and be simultaneously disordered in space), and questions such as “Is the output from this computer simulation correct?,” “Is this simulation producing the same results as my experimental data?” or “Is experimental noise relevant here?” may not be easily answered. As an example, one broadly useful mathematical technique that we discuss and use several times throughout the book is multiscale perturbation theory, which leads to so-called “amplitude equations” that provide a quantitatively useful reduction of complex dynamics. We also discuss the role of numerical simulation, which has some advantages and disadvantages compared to analytical theory and experimental investigation.

To help the reader master the various conceptual, mathematical, and numerical skills, the book has numerous worked examples that we call *etudes*. By analogy to a musical *etude*, which is a composition that helps a music student master a particular technique while also learning a piece of artistic value, our *etudes* are one- to two-page long worked examples that illustrate a particular idea and that also try to provide a non-trivial application of the idea.

Although this book is intended for an interdisciplinary audience, it is really a physics book in the following sense. Many of the nonequilibrium systems in the Universe, for example a germ or a star, are simply too complex to analyze directly and so are ill-suited for discovering fundamental properties upon which a general quantitative understanding can be developed. In much of this book, we follow a physics tradition of trying to identify and study simple idealized experimental systems that also have some of the interesting properties observed in more complex systems.

Thus instead of studying the exceedingly complex dynamics of the Earth’s weather, which would require in turn understanding the effects of clouds, the solar wind, the coupling to oceans and ice caps, the topography of mountains and forest, and the effects of human industry, we instead focus our experimental and theoretical attention on enormously simplified laboratory systems. One example is Rayleigh–Bénard convection, which is a fluid experiment consisting of a thin horizontal layer of a pure fluid that is driven out of equilibrium by a vertical temperature difference that is constant in time and uniform in space. Another is a mixture of reacting and

diffusing chemicals in a thin layer of gel, with reservoirs of chemicals to sustain the reaction. The bet is then that to understand aspects of what is going on in the weather or in an epileptic brain, it will be useful to explore some basic questions first for convection and other well-controlled laboratory systems. Similarly, as we discuss later in the book, there are conceptual, mathematical, and computational advantages if one studies simplified and reduced mathematical models such as the Swift–Hohenberg and complex Ginzburg–Landau equations when trying to understand the much more difficult partial differential equations that describe physical systems quantitatively. The experiments, models, simulations, and theory discussed in this book – especially the numerous comparisons of theory and simulation with experiment – will give the reader valuable insights and confidence about how to think about the more complex systems that are closer to their interests.

As background, readers of this book should know the equivalent of an introductory nonlinear dynamics course at the level of Strogatz’s book [99]. Readers should feel comfortable with concepts such as phase space, dissipation, attractors (fixed points, limit cycles, tori, and strange attractors), basins of attractors, the basic bifurcations (super- and subcritical, saddle-node, pitchfork, transcritical, Hopf), linear stability analysis of fixed points, Lyapunov exponents, and fractal dimensions. A previous exposure to thermodynamics and to fluid dynamics at an undergraduate level will be helpful but is not essential and can be reviewed as needed. The reader will need to be competent in using multivariate calculus, linear algebra, and Fourier analysis at a junior undergraduate level. Several appendices in this book provide concise reviews of some of this prerequisite material, but only on those parts that are important for understanding the text.

There is too much material in this book for a single semester class so we give here some suggestions of what material could be covered, based on several scenarios of how the book might be used.

The first six chapters present the basic core material and should be covered in most classes for which this book is a main text. By the end of Chapter 6, most of the main ideas have been introduced, at least qualitatively. The successive chapters present more advanced material that can be discussed selectively. For example, those particularly interested in the systematic treatment of stationary patterns may choose to complete the semester by studying all or parts of Chapters 7 and 8, which provide quantitative discussions of two-dimensional patterns and localized structures, and Chapter 9 which is a more qualitative discussion of stationary patterns far from onset. For a less mathematical approach, it is possible to leave out the more technical Chapters 7 and 8 and move straight to Chapter 9 although we recommend including the first three subsections of Section 7.3 on the central question of the competition between stripes, two-dimensional lattices, and quasiperiodic patterns (these sections can be read independently of the remainder of the chapter). If the

interest is more in dynamical phenomena, such as oscillations, propagating pulses, and waves (which may be the case if applying the ideas to signalling phenomena in biology is a goal), the class may choose to skip Chapters 7–9, pausing briefly to study Section 8.3 on fronts, and move immediately to Chapters 10 and 11 on oscillatory patterns and excitable media. Numerical simulations are vital to many aspects of the study of pattern formation, and to nonlinear dynamics in general, and so any of the above suggestions may include all or parts of Chapter 12.

In learning about nonequilibrium physics and in writing this book, the authors have benefited from discussions with many colleagues and students. We would like to thank Philip Bayly, Bob Behringer, Eshel Ben-Jacob, Eberhard Bodenschatz, Helmut Brand, Hugues Chaté, Peilong Chen, Elizabeth Cherry, Keng-Hwee Chiam, Bill Coughran Jr., Peter Daniels, David Egolf, Bogdan Epureanu, Paul Fischer, Jerry Gollub, Roman Grigoriev, James Gunton, Craig Henriquez, Alain Karma, Kihong Kim, Paul Kolodner, Lorenz Kramer, Andrew Krystal, Eugenia Kuo, Ming-Chih Lai, Herbert Levine, Ron Lifshitz, Manfred Lücke, Paul Manneville, Dan Meiron, Steve Morris, Alan Newell, Corey O’Hern, Mark Paul, Werner Pesch, Joel Reisman, Hermann Riecke, Sam Safran, Janet Scheel, Berk Sensoy, Boris Shraiman, Eric Siggia, Matt Strain, Cliff Surko, Harry Swinney, Shigeyuki Tajima, Gerry Tesauero, Yuhai Tu, Wim van Saarloos, and Scott Zoldi. We would like to express our appreciation to John Bechhoefer, Roman Grigoriev, Pierre Hohenberg, Steven Morris, and Wim Van Saarloos for helpful comments on early drafts of this book. And we would like especially to thank Guenter Ahlers and Pierre Hohenberg for many enjoyable and inspiring discussions over the years.

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Readers can find supplementary material on the book website at

<http://mcc.caltech.edu/pattern-formation-book/> ,

or

<http://www.phy.duke.edu/~hsg/pattern-formation-book/> .

A list of errata will also be available on these websites.

We would be grateful to readers if they could forward to us comments they might have about the material and its presentation. These comments can be e-mailed to us at mcc@caltech.edu or hsg@phy.duke.edu.

Contents

<i>Preface</i>	<i>page</i> xiii
1 Introduction	1
1.1 The big picture: why is the Universe not boring?	2
1.2 Convection: a first example of a nonequilibrium system	3
1.3 Examples of nonequilibrium patterns and dynamics	10
1.3.1 Natural patterns	10
1.3.2 Prepared patterns	20
1.3.3 What are the interesting questions?	35
1.4 New features of pattern-forming systems	38
1.4.1 Conceptual differences	38
1.4.2 New properties	43
1.5 A strategy for studying pattern-forming nonequilibrium systems	44
1.6 Nonequilibrium systems not discussed in this book	48
1.7 Conclusion	49
1.8 Further reading	50
2 Linear instability: basics	56
2.1 Conceptual framework for a linear stability analysis	57
2.2 Linear stability analysis of a pattern-forming system	63
2.2.1 One-dimensional Swift–Hohenberg equation	63
2.2.2 Linear stability analysis	64
2.2.3 Growth rates and instability diagram	67
2.3 Key steps of a linear stability analysis	69
2.4 Experimental investigations of linear stability	70
2.4.1 General remarks	70
2.4.2 Taylor–Couette instability	74

2.5	Classification for linear instabilities of a uniform state	75
2.5.1	Type-I instability	77
2.5.2	Type-II instability	79
2.5.3	Type-III instability	80
2.6	Role of symmetry in a linear stability analysis	81
2.6.1	Rotationally invariant systems	82
2.6.2	Uniaxial systems	84
2.6.3	Anisotropic systems	86
2.6.4	Formal discussion	86
2.7	Conclusions	88
2.8	Further reading	88
3	Linear instability: applications	96
3.1	Turing instability	96
3.1.1	Reaction–diffusion equations	97
3.1.2	Linear stability analysis	99
3.1.3	Oscillatory instability	108
3.2	Realistic chemical systems	109
3.2.1	Experimental apparatus	109
3.2.2	Evolution equations	110
3.2.3	Experimental results	116
3.3	Conclusions	119
3.4	Further reading	120
4	Nonlinear states	126
4.1	Nonlinear saturation	129
4.1.1	Complex amplitude	130
4.1.2	Bifurcation theory	134
4.1.3	Nonlinear stripe state of the Swift–Hohenberg equation	137
4.2	Stability balloons	139
4.2.1	General discussion	139
4.2.2	Busse balloon for Rayleigh–Bénard convection	147
4.3	Two-dimensional lattice states	152
4.4	Non-ideal states	158
4.4.1	Realistic patterns	158
4.4.2	Topological defects	160
4.4.3	Dynamics of defects	164
4.5	Conclusions	165
4.6	Further reading	166

5	Models	173
5.1	Swift–Hohenberg model	175
5.1.1	Heuristic derivation	176
5.1.2	Properties	179
5.1.3	Numerical simulations	183
5.1.4	Comparison with experimental systems	185
5.2	Generalized Swift–Hohenberg models	187
5.2.1	Non-symmetric model	187
5.2.2	Nonpotential models	188
5.2.3	Models with mean flow	188
5.2.4	Model for rotating convection	190
5.2.5	Model for quasicrystalline patterns	192
5.3	Order-parameter equations	192
5.4	Complex Ginzburg–Landau equation	196
5.5	Kuramoto–Sivashinsky equation	197
5.6	Reaction–diffusion models	199
5.7	Models that are discrete in space, time, or value	201
5.8	Conclusions	201
5.9	Further reading	202
6	One-dimensional amplitude equation	208
6.1	Origin and meaning of the amplitude	211
6.2	Derivation of the amplitude equation	214
6.2.1	Phenomenological derivation	214
6.2.2	Deduction of the amplitude-equation parameters	217
6.2.3	Method of multiple scales	218
6.2.4	Boundary conditions for the amplitude equation	219
6.3	Properties of the amplitude equation	221
6.3.1	Universality and scales	221
6.3.2	Potential dynamics	224
6.4	Applications of the amplitude equation	226
6.4.1	Lateral boundaries	226
6.4.2	Eckhaus instability	230
6.4.3	Phase dynamics	234
6.5	Limitations of the amplitude-equation formalism	237
6.6	Conclusions	238
6.7	Further reading	239
7	Amplitude equations for two-dimensional patterns	244
7.1	Stripes in rotationally invariant systems	246
7.1.1	Amplitude equation	246
7.1.2	Boundary conditions	248

7.1.3	Potential	249
7.1.4	Stability balloon	250
7.1.5	Phase dynamics	252
7.2	Stripes in anisotropic systems	253
7.2.1	Amplitude equation	253
7.2.2	Stability balloon	254
7.2.3	Phase dynamics	255
7.3	Superimposed stripes	255
7.3.1	Amplitude equations	256
7.3.2	Competition between stripes and lattices	261
7.3.3	Hexagons in the absence of field-inversion symmetry	264
7.3.4	Spatial variations	269
7.3.5	Cross-stripe instability	270
7.4	Conclusions	272
7.5	Further reading	273
8	Defects and fronts	279
8.1	Dislocations	281
8.1.1	Stationary dislocation	283
8.1.2	Dislocation dynamics	285
8.1.3	Interaction of dislocations	289
8.2	Grain boundaries	290
8.3	Fronts	296
8.3.1	Existence of front solutions	296
8.3.2	Front selection	303
8.3.3	Wave-number selection	307
8.4	Conclusions	309
8.5	Further reading	309
9	Patterns far from threshold	315
9.1	Stripe and lattice states	317
9.1.1	Goldstone modes and phase dynamics	318
9.1.2	Phase diffusion equation	320
9.1.3	Beyond the phase equation	327
9.1.4	Wave-number selection	331
9.2	Novel patterns	337
9.2.1	Pinning and disorder	338
9.2.2	Localized structures	340
9.2.3	Patterns based on front properties	342
9.2.4	Spatiotemporal chaos	345
9.3	Conclusions	352
9.4	Further reading	353

10	Oscillatory patterns	358
10.1	Convective and absolute instability	360
10.2	States arising from a type-III-o instability	363
10.2.1	Phenomenology	363
10.2.2	Amplitude equation	365
10.2.3	Phase equation	368
10.2.4	Stability balloon	370
10.2.5	Defects: sources, sinks, shocks, and spirals	372
10.3	Unidirectional waves in a type-I-o system	379
10.3.1	Amplitude equation	380
10.3.2	Criterion for absolute instability	382
10.3.3	Absorbing boundaries	383
10.3.4	Noise-sustained structures	384
10.3.5	Local modes	386
10.4	Bidirectional waves in a type-I-o system	388
10.4.1	Traveling and standing waves	389
10.4.2	Onset in finite geometries	390
10.4.3	Nonlinear waves with reflecting boundaries	392
10.5	Waves in a two-dimensional type-I-o system	393
10.6	Conclusions	395
10.7	Further reading	396
11	Excitable media	401
11.1	Nerve fibers and heart muscle	404
11.1.1	Hodgkin–Huxley model of action potentials	404
11.1.2	Models of electrical signaling in the heart	411
11.1.3	FitzHugh–Nagumo model	413
11.2	Oscillatory or excitable	416
11.2.1	Relaxation oscillations	419
11.2.2	Excitable dynamics	420
11.3	Front propagation	421
11.4	Pulses	424
11.5	Waves	426
11.6	Spirals	430
11.6.1	Structure	430
11.6.2	Formation	436
11.6.3	Instabilities	437
11.6.4	Three dimensions	439
11.6.5	Application to heart arrhythmias	439
11.7	Further reading	441

12 Numerical methods	445
12.1 Introduction	445
12.2 Discretization of fields and equations	447
12.2.1 Finitely many operations on a finite amount of data	447
12.2.2 The discretization of continuous fields	449
12.2.3 The discretization of equations	451
12.3 Time integration methods for pattern-forming systems	457
12.3.1 Overview	457
12.3.2 Explicit methods	460
12.3.3 Implicit methods	465
12.3.4 Operator splitting	470
12.3.5 How to choose the spatial and temporal resolutions	473
12.4 Stationary states of a pattern-forming system	475
12.4.1 Iterative methods	476
12.4.2 Newton's method	477
12.5 Conclusion	482
12.6 Further reading	485
<i>Appendix 1 Elementary bifurcation theory</i>	496
<i>Appendix 2 Multiple-scales perturbation theory</i>	503
<i>Glossary</i>	520
<i>References</i>	526
<i>Index</i>	531

1

Introduction

In this opening chapter, we give an informal and qualitative overview – a pep talk – to help you appreciate why sustained nonequilibrium systems are so interesting and worthy of study.

We begin in Section 1.1 by discussing the big picture of how the Universe is filled with nonequilibrium systems of many different kinds, a consequence of the fact that the Universe had a beginning and has not yet stopped evolving. A profound and important question is then to understand how the observed richness of structure in the Universe arises from the property of not being in thermodynamic equilibrium. In Section 1.2, a particularly well studied nonequilibrium system, Rayleigh–Bénard convection, is introduced to establish some vocabulary and insight regarding what is a nonequilibrium system. Next, in Section 1.3, we extend our discussion to representative examples of nonequilibrium patterns in nature and in the laboratory, to illustrate the great diversity of such patterns and to provide some concrete examples to think about. These examples serve to motivate some of the central questions that are discussed throughout the book, e.g. spatially dependent instabilities, wave number selection, pattern formation, and spatiotemporal chaos. The humble desktop-sized experiments discussed in this section, together with theory and simulations relating to them, can also be regarded as the real current battleground for understanding nonequilibrium systems since there is a chance to compare theory with experiment quantitatively.

Next, Section 1.4 discusses some of the ways that pattern-forming nonequilibrium systems differ from the low-dimensional dynamical systems that you may have seen in an introductory nonlinear dynamics course. Some guidelines are also given to determine qualitatively when low-dimensional nonlinear dynamics may not suffice to analyze a particular nonequilibrium system. In Section 1.5, a strategy is given and explained for exploring nonequilibrium systems. We explain why fluid dynamics experiments have some advantages over other possible experimental systems and why certain fluid experiments such as Rayleigh–Bénard convection are