Exponential asymptotic for fronts connecting an homogenous state and an hexagonal pattern

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July 25, 2011

¹Fonds de la Recherche Scientifique -FNRS

- Motivation: snaking 1D vs 2D
- Part 1: Sketch of the calculation technique in 1D
- Part 2: application to 2D localized hexagons

Required: subcritical Turing bifurcation. Simplest model: the Swift-Hohenberg equation

$$\frac{\partial u}{\partial t} = ru + \nu u^2 - u^3 - \left(1 + \nabla^2\right)^2 u.$$

In 1D, subcritical Turing to roll pattern:



snaking 1D vs 2D



Woods & Champneys, Physica D 1999, Hunt, Lord & Champneys (1999), Beck et al 2009...

Burke and Knobloch, PRE 2006

For $\epsilon \ll 1$, the pinning range $\sim \epsilon^{-4} \exp(-\pi/\epsilon^2)$. (Kozyreff Chapman PRL 2006, Physica D 2009)

snaking 1D vs 2D

$$\frac{\partial u}{\partial t} = ru + \nu u^2 - u^3 - \left(1 + \nabla^2\right)^2 u.$$

In 2D, subcritical bifurcation diagram for extended hexagon pattern:



The snaking diagram for localized hexagons is more complicated.



Lloyd et al SIADS 2008

The width of the snaking oscillations depends on the growth direction.

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How does the width of the pinning region scale for small ϵ ?





Study

$$\left(1+\frac{\mathrm{d}^2}{\mathrm{d}x^2}\right)^2f+\epsilon^4f+3E\epsilon f^2+\epsilon^2f^3=0,\qquad \epsilon\ll 1.$$

Look for front solutions $f \sim A(X) (e^{i(x+\varphi)} + c.c.) + \epsilon f_1 + \epsilon^2 f_2 + \dots$,



where
$$X = \epsilon^2 x$$
, φ arbitrary phase.
Define $\tilde{x} = x + \varphi$.

Standard multiple scale analysis yields a Ginzburg-Landau eq., which can be put in the form

$$\frac{\mathrm{d}^2 A}{\mathrm{d}X^2} + \frac{\partial V(A)}{\partial A} = 0.$$

This allows one to identify the Maxwell value $E_M(\epsilon)$:



Standard theory predicts that, away from E_M , say with $E = E_M + \delta E$, the front solution ceases to exist:



We have $f \sim f_0 + \epsilon f_1 + \ldots + \delta f$ with

$$\delta f \propto \epsilon^{-2} \delta E \, e^X \left(e^{\mathrm{i} \tilde{x}} + \mathrm{c.c.} \right)$$

 $\text{ as }X\to\infty.$

The theory, however, misses some exponentially small terms, " $R_N(\varphi)$ ", which also appear in δf and which can counterbalance the divergence above. The balance between the two yields the finite pinning range

$$\delta E = \delta E(\varphi), \qquad 0 \le \varphi < 2\pi.$$

In the multi-scale approach, one assumes $f \sim f_0(x, X) + \epsilon f_1(x, X) + \ldots \epsilon^n f_n(x, X)$, $X = \epsilon^2 x$. This makes the perturbation problem singular: a small parameter multiplies the highest derivative in X

$$\left(1 + \frac{\partial^2}{\partial x^2}\right)^2 f \to \left(1 + \left(\frac{\partial}{\partial x} + \epsilon^2 \frac{\partial}{\partial X}\right)^2\right)^2 f$$

= $\epsilon^8 \frac{\partial^4 f}{\partial X^4} + 4\epsilon^6 \frac{\partial^4 f}{\partial x \partial X^3} + 6\epsilon^4 \frac{\partial^4 f}{\partial x^2 \partial X^2} + 4\epsilon^2 \frac{\partial^4 f}{\partial x^3 X} + \left(1 + \frac{\partial^2}{\partial x^2}\right)^2 f.$

As a result, when solving at $O(\epsilon^n)$, one gets

$$f_n \propto \frac{\partial f_{n-2}}{\partial X}, \frac{\partial^2 f_{n-4}}{\partial X^2}, \frac{\partial^3 f_{n-6}}{\partial X^3}, \frac{\partial^4 f_{n-8}}{\partial X^4}.$$

Now notice that $f_0 \propto (e^{i\tilde{x}} + c.c.)/\sqrt{1 + e^{-X}}$ has singularities in the complex plane: $X_0 = \pm i\pi$. Hence,

$$f_0 \propto \left(X - \mathrm{i}\pi
ight)^{-1/2}$$
 and, at higher order, $f_n \propto \left(X - \mathrm{i}\pi
ight)^{-n/2 - 1/2}$

Besides, since the equation for f_n contains $\partial f_{n-2}/\partial X$, differentiation yields that $f_n \propto n f_{n-2}, n^2 f_{n-4}, \ldots$ and every second order, the terms in the asymptotic expansion get bigger by a factor n. Hence the series diverges.



One should therefore truncate the expansion and compute the remainder $R_N(\varphi)$.

Let

$$f = \sum_{n=0}^{N-1} \epsilon^n f_n(x, X) + R_N.$$

The equation for R_N is essentially the linearized S-H equation + inhomogeneous terms coming from the truncation.

$$(1+\partial_x^2)^2 R_N + 4\epsilon^2 (1+\partial_x^2) R_{N_{xx}} + 2\epsilon^4 (1+3\partial_x^2) R_{N_{xx}} + 4\epsilon^6 R_{N_{xXXX}} + \epsilon^8 R_{N_{XXXX}} + 3\epsilon^2 (f_0^2 + \cdots) R_N + \epsilon^4 R_N + 6\epsilon E_M (f_0 + \epsilon f_1 + \cdots) R_N \sim \epsilon^N (1+\partial_x^2)^2 f_N + \epsilon^{N+2} (-6f_{N-2_{xXXX}} - 4f_{N-4_{xXXX}} - f_{N-6_{XXXX}} -2f_{N-2_{XX}}) + \epsilon^{N+4} (-4f_{N-2_{xXXX}} - f_{N-4_{XXXX}}) + \epsilon^{N+6} (-f_{N-2_{XXXX}}) + \cdots$$

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For large n, one finds that

$$\epsilon^n f_n \sim \epsilon^n \frac{e^{\mathrm{i}n\pi/4}\Gamma(n/2+\alpha)}{(\mathrm{i}\pi-X)^{n/2+\alpha}} \left(F_0(X) + F_2(X)e^{2\mathrm{i}\tilde{x}}\right) + \text{c.c. (...plus other terms)}$$

when n is odd, where α is determined by an analysis in the vicinity of $X=\mathrm{i}\pi.$



The spectrum of the late-terms is thus essentially non resonant **but**... at some places, the denominator above oscillates violently.

1) Stirling formula:

$$\Gamma(n/2 + \alpha) \sim \sqrt{2\pi n} (n/2)^{n/2 + \alpha} e^{-n/2}$$

2) Just below the singularity, let $X = i\pi - ir + \xi$, with $\xi \ll r$. Then

$$i\pi - X = -ir(1 + i\xi/r) \sim -ire^{i\xi/r + \frac{1}{2}(\xi/r)^2}$$

Thus

$$\epsilon^n \frac{e^{\mathrm{i}n\pi/4}\Gamma(n/2+\alpha)}{(\mathrm{i}\pi-X)^{n/2+\alpha}} \sim \sqrt{2\pi n} \left(\frac{n}{2r}\right)^{\alpha} \left(\frac{\epsilon^2 n}{2r}\right)^{n/2} e^{-n\mathrm{i}\xi/(2r)-n(\xi/2r)^2} e^{-n}.$$

Optimal truncation: $n \sim 2r/\epsilon^2$.

$$\to \epsilon^n f_n \sim \sqrt{2\pi n} \left(\frac{n}{2r}\right)^\alpha e^{-\pi/\epsilon^2} \left(F_0(X)e^{-i\tilde{x}} + F_2(X)e^{i\tilde{x}}\right) e^{i\varphi} e^{-\xi^2/2r\epsilon^2}.$$

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We found that, in the region of the complex plane described by $X={\rm i}\pi-{\rm i}r+\xi,\,\xi\ll r,$

$$\epsilon^n f_n \sim \sqrt{2\pi n} \left(\frac{n}{2r}\right)^{\alpha} e^{-\pi/\epsilon^2} \left(F_0(X) e^{-\mathrm{i}\tilde{x}} + F_2(X) e^{\mathrm{i}\tilde{x}}\right) e^{\mathrm{i}\varphi} e^{-\xi^2/2r\epsilon^2} + \mathrm{c.c.}.$$

Hence, over a distance $\xi = O(\sqrt{2r}\epsilon)$, the late terms of the asymptotic series $\sum \epsilon^n f_n$ become resonant.



This is what generate a remainder

$$R_N(\varphi) \propto e^{-\pi/\epsilon^2} \epsilon^{-6} \cos(\varphi + \ldots) e^X (e^{i\tilde{x}} + {\rm c.c.}), \quad {\rm as} \; X \to \infty,$$

eventually yielding

$$\delta E \propto \epsilon^{-4} e^{-\pi/\epsilon^2} \cos(\varphi + \ldots).$$

(full story in Physica D 2009)

- The physics of pinning is "beyond all orders".
- One must look at singularities of the front.
- **③** The two nearest singularities, $\pm i\pi$, are joined by a Stokes line.
- **③** This is where the slow and fast scale interact and produce $R_N(\varphi)$.
- R_N(φ) compensates deviation δE from Maxwell to give finite pinning range.
- R_N(φ) also allows the pattern to accommodate distant boundary conditions in large but finite domains (not shown here, see PRL 2009.)
- Not limited to SH. See numerous hydrodynamical studies and a recent study of the Lugiato-Lefever model in optics (to appear in PRA.)

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Hexagons

Let us now consider hexagonal patterns. We thus study

$$\left(1+\nabla^2\right)^2 f + \epsilon^2 f + 3E\epsilon f^2 + \epsilon^2 f^3 = 0.$$

An extended pattern is given by $f \sim \sum_{i=1}^{3} A_i e^{i\mathbf{k}_i \cdot \tilde{\mathbf{x}}} + c.c. + O(\epsilon)$, where $\tilde{\mathbf{x}} = \mathbf{x} - \varphi \hat{\mathbf{x}}$ and φ is an arbitrary phase.





Consider a straight front perpendicular to the *x*-direction. With the slow scale $X = \epsilon x$, the multiple-scale analysis yields $E = \epsilon E_1$ and

$$\begin{aligned} 4k_{1,x}^2 \frac{\mathrm{d}^2 A_1}{\mathrm{d}X^2} &= A_1 \left(1 + 3A_1^2 + 6A_2^2 + 6A_3^2 \right) + 6E_1 A_2 A_3, \\ 4k_{2,x}^2 \frac{\mathrm{d}^2 A_2}{\mathrm{d}X^2} &= A_2 \left(1 + 3A_2^2 + 6A_3^2 + 6A_1^2 \right) + 6E_1 A_3 A_1, \\ 4k_{3,x}^2 \frac{\mathrm{d}^2 A_3}{\mathrm{d}X^2} &= A_3 \left(1 + 3A_3^2 + 6A_1^2 + 6A_2^2 \right) + 6E_1 A_1 A_2. \end{aligned}$$

where we used the fact that ${\cal A}_i$ can be taken real and positive for hexagons.

 No front solution between a hexagonal pattern and an homogenous solution is documented.

Hexagons - a front solution

One case is doable: $k_{3x} = 0$, i.e. the front is aligned with one of the \mathbf{k}_i . This corresponds to one of the principal growth direction in Lloyd et al. 2008 paper. By symmetry, $A_1 = A_2$. We have

$$3\frac{\mathrm{d}^2 A_1}{\mathrm{d}X^2} = A_1 \left(1 + 9A_1^2 + 6A_3^2 \right) + 6E_1 A_1 A_3,$$

$$0 = A_3 \left(1 + 3A_3^2 + 12A_1^2 \right) + 6E_1 A_1^2.$$



By eliminating A_3 from the second equation, we get



where V is nasty but OK. The Maxwell point is $E_1 = -\sqrt{15/8}$.



A front solution is then obtained implicitly by



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To locate the singularity, let A_1 tend to infinity through real values. A complex jump takes place at $A^* = \sqrt{2/15}$, where V vanishes:



Hexagons - a front solution

Hence

$$\operatorname{Im}(X_0) = \frac{\pm \pi}{\sqrt{-V''(A^*)}} = \pm \sqrt{\frac{57}{26}}\pi \qquad (k_{3x} = 0)$$

only depends on the quadratic part of V near the constant amplitude $A^*=\sqrt{2/15}.$ In other words,

$$\mathsf{Im}(X_0) = \frac{\pm \pi}{\lambda},$$

where λ is an eigenvalue of the linearized dynamics around A^* : $A_1 = A^* + \delta A_1 e^{\pm \lambda X}$.

This observation can be applied to other front orientations, for which an effective 1D potential cannot be found. In particular, for a front normal to \mathbf{k}_3 , we find in this way that

$$\operatorname{Im}(X_0) = \frac{\pm \pi}{\lambda} = \frac{\pm \pi \sqrt{40}}{\sqrt{67 - \sqrt{2409}}}, \qquad (k_{3x} = 1).$$

As $X \to X_0$, we may assume that

$$A_1 \sim \frac{B_{0,1,0}}{X - X_0}, \quad A_2 \sim \frac{B_{0,0,-1}}{X - X_0}, \quad A_3 \sim \frac{B_{0,-1,-1}}{X - X_0},$$

where B_{n,m_1,m_2} refers to n^{th} order of the asymptotic expansion and to wave vector $\mathbf{q} = m_1 \mathbf{k}_1 + m_2 \mathbf{k}_2$. Substituting into the Ginzburg Landau equations, we find that

$$B_{0,1,0} = B_{0,0,1} = \sqrt{2/3}, \quad B_{0,-1,-1} = 0.$$

Hexagons - near the singularity

We may pursue the investigation to higher orders. With $B_{n,m_1,m_2}=B_{n,{\bf q}},\;q=\sqrt{{\bf q}\cdot{\bf q}}$,

$$(1-q^{2})^{2} B_{n,\mathbf{q}} - 4inq_{x} (1-q^{2}) B_{n-1,\mathbf{q}} + 2n (n-1) (1-q^{2}-2q_{x}^{2}) B_{n-2,\mathbf{q}} - 4in (n-1) (n-2) q_{x} B_{n-3,\mathbf{q}} + n (n-1) (n-2) (n-3) B_{n-4,\mathbf{q}} + \sum_{j=0}^{n-2} \sum_{m=0}^{n-2-j} \sum_{\mathbf{q}'} \sum_{\mathbf{q}''} B_{j,\mathbf{q}'} B_{m,\mathbf{q}''} B_{n-2-j-m,\mathbf{q}-\mathbf{q}'-\mathbf{q}''} = 0.$$

At every order, new wave vectors are excited by the nonlinearity. The recurrence relation invites us to look for solutions of the form

$$B_{n,\mathbf{q}} \sim \kappa^n \Gamma(n + \alpha_\mathbf{q}) b_\mathbf{q}$$

for large n. Through the offset $\alpha_{\mathbf{q}},$ some wave vectors dominates the others.

• κ is an eigenvalue of the recurrence relation.

From what precedes, we expect that, for large n,

$$\epsilon^n f_n \sim \text{const} \times \frac{\epsilon^n \kappa^n \Gamma(n+\alpha)}{\left(X-X_0\right)^{n+\alpha}} e^{i\mathbf{q}\cdot\tilde{\mathbf{x}}},$$

for some dominating wave vector \mathbf{q} , with $\mathbf{\tilde{x}} = \mathbf{x} - \varphi \mathbf{\hat{x}}$. Following the same reasoning as in 1D, the factorial over power will turns this into

$$e^{i\mathbf{q}\cdot\tilde{\mathbf{x}}-ix/|\kappa|+iX_0/(\epsilon|\kappa|)-\frac{1}{2}\xi^2/(r\epsilon|\kappa|)}$$

Hence, the dominating wave vector \mathbf{q} can be brought onto some vectors of the basic triad $\pm \mathbf{k}_i$, i = 1, 2, 3 if the right eigenvalue κ is excited:

$$\mathbf{q} - \frac{1}{\kappa} \mathbf{\hat{x}} = \pm \mathbf{k}_{s}$$

The idea behind all this

When $k_{3x} = 0$, one expected eigenvalue is $-i/\sqrt{3}$ and the corresponding set of dominating wave vectors are $2\mathbf{k}_1 - \mathbf{k}_2$, $\mathbf{k}_1 - 2\mathbf{k}_2$, \mathbf{k}_1 , $-\mathbf{k}_2$, $2\mathbf{k}_1$, and $-2\mathbf{k}_2$.

The complementary singularity \bar{X}_0 will "activate" the wave vectors $2\mathbf{k}_2 - \mathbf{k}_1$, $\mathbf{k}_2 - 2\mathbf{k}_1$, \mathbf{k}_2 , $-\mathbf{k}_1$, $2\mathbf{k}_2$, and $-2\mathbf{k}_1$



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Outer analysis, with $k_{3x} = 0$

Indeed, we found that, among others, f_n contains the terms

$$\frac{\Gamma(n+4)}{\left(X-X_0\right)^{n+1}} \left(\frac{-\mathrm{i}}{\sqrt{3}}\right)^n \mathcal{B}\left(e^{\mathrm{i}(2\mathbf{k}_1-\mathbf{k}_2)\cdot\tilde{\mathbf{x}}} + e^{\mathrm{i}\mathbf{k}_1\cdot\tilde{\mathbf{x}}} + e^{-\mathrm{i}\mathbf{k}_2\cdot\tilde{\mathbf{x}}} + e^{\mathrm{i}(\mathbf{k}_1-2\mathbf{k}_2)\cdot\tilde{\mathbf{x}}}\right)$$

for $n\gg 1$ as $X\to X_0.$ Away from $X=X_0,$ we are able to match this with the outer expansion

$$\frac{\Gamma(n+4)}{\left(X-X_0\right)^{n+4}} \left(\frac{-\mathrm{i}}{\sqrt{3}}\right)^n \left[F(X) \left(e^{\mathrm{i}(2\mathbf{k}_1-\mathbf{k}_2)\cdot\tilde{\mathbf{x}}} + e^{\mathrm{i}\mathbf{k}_1\cdot\tilde{\mathbf{x}}} + e^{-\mathrm{i}\mathbf{k}_2\cdot\tilde{\mathbf{x}}} + e^{\mathrm{i}(\mathbf{k}_1-2\mathbf{k}_2)\cdot\tilde{\mathbf{x}}}\right) + \phi(X) \left(e^{2\mathrm{i}\mathbf{k}_1\cdot\tilde{\mathbf{x}}} + e^{-2\mathrm{i}\mathbf{k}_2\cdot\tilde{\mathbf{x}}}\right)\right],$$

where F(X) and $\phi(X)$ satisfies the linearized amplitude equations:

$$\frac{\mathrm{d}^2 F}{\mathrm{d}X^2} + \frac{\partial^2 V(A_1, E_M)}{\partial A_1^2} F(X) = 0, \qquad (F(X) \sim e^{\lambda X}, X \to \infty.)$$

As in the 1D problem, the late terms of the multiple-scale expansion will thus switch on an exponentially small hexagon amplitude in the remainder $R_N(\varphi)$.

$$\begin{split} R_N^{(S)} &\sim -36\mathrm{i}\pi\epsilon^{-4}e^{\mathrm{i}(X_0/\epsilon-\varphi)/|\kappa|} \left[F(X) \left(e^{\mathrm{i}\mathbf{k}_1\cdot\tilde{\mathbf{x}}} + e^{-\mathrm{i}\mathbf{k}_1\cdot\tilde{\mathbf{x}}} + e^{\mathrm{i}\mathbf{k}_2\cdot\tilde{\mathbf{x}}} + e^{-\mathrm{i}\mathbf{k}_2\cdot\tilde{\mathbf{x}}} \right) \\ &+ \phi(X) \left(e^{\mathrm{i}\mathbf{k}_3\cdot\tilde{\mathbf{x}}} + e^{-\mathrm{i}\mathbf{k}_3\cdot\tilde{\mathbf{x}}} \right) \right] + \mathrm{c.c.} \end{split}$$

This amplitude grows with X and can compensate for a deviation $\delta\!E$ from the Maxwell point $E=\epsilon E_M.$ At the end of the day, we obtain

$$\delta E = \frac{36\pi\Lambda\epsilon^{-3}e^{-\frac{\operatorname{Im}(X_0)}{\epsilon|\kappa|}}}{0.0164\ldots}\sin\left(\frac{\varphi - \operatorname{Re}(X_0)/\epsilon}{|\kappa|} - \chi\right).$$

Discussion

In

$$\delta\! E \propto \epsilon^{-3} e^{-\frac{\mathrm{Im}(X_0)}{\epsilon|\kappa|}} \sin\left(\frac{\varphi - \mathrm{Re}(X_0)/\epsilon}{|\kappa|} - \chi\right),$$

 $\kappa=-\mathrm{i}/\sqrt{3}$ is the eigenvalue of the recurrence relation, which is associated to a shift in the lattice of wave vectors in the x-direction. More precisely, $|\kappa|^{-1}=\Delta k$. On the other hand, $\mathrm{Im}(X_0)$ was found to correspond to the rate at which the front tends to the constant amplitude $\sqrt{2/15}$. Hence, the exponential factor above can be written as

$$\exp\left(\frac{-\pi\Delta k}{\epsilon\lambda}\right).$$

It is thus controlled by the ratio of the actual periodic scale and relaxation scale in the direction normal to the front.

Discussion

By the same token, if we consider a front oriented so that $k_{3x}=1,$ we expect $\kappa=-{\rm i}$



The same formula is expected for the pinning range as with $k_{3x} = 0$ but this time with X_0 and κ corresponding to different direction. In general, we expect the pinning range to scale as



In particular, $\frac{\Delta k(0)}{\lambda(0)} < \frac{\Delta k(\pi/2)}{\lambda(\pi/2)}$, and therefore the pinning range and snaking is wider when $\theta=0$ (as in Lloyd 2008) . Due to $\Delta k(\theta)$, the pinning range is expected to be much smaller for directions different from $\theta=0,\pi/2$ or equivalent.