

# Cours : Dynamique Non-Linéaire

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**Rolls, stripes and their instabilities**

Sources:

R. Hoyle, Pattern Formation: An Introduction to Methods, Cambridge 2006

M. Cross, <http://www.its.caltech.edu/~mcc>

# Pattern formation

No horizontal BCs (horizontally homogeneous domain)  $\implies$   
eigenvectors are  $e^{i\mathbf{q}\cdot\mathbf{x}}$  with  $\mathbf{x} \equiv (x, y)$ ,  $\mathbf{q} \equiv (q_x, q_y)$

Linear instability depends on magnitude  $q \equiv |\mathbf{q}|$ , not on orientation of  $\mathbf{q}$

Near threshold, final solution =  $\sum_{\mathbf{q}} u_{\mathbf{q}} e^{i\mathbf{q}\cdot\mathbf{x}}$

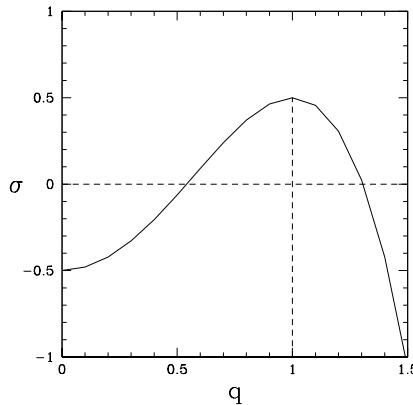
Nonlinear terms  $\implies$  relative magnitudes of different  $u_{\mathbf{q}}$   $\implies$  pattern

Mathematics not yet ready to choose between all possible patterns  $\implies$   
Pose problem on fixed lattice and seek specified pattern, i.e. **stripes**, **rectangles**, **squares**, **hexagons**

# Swift-Hohenberg equation

Instability of trivial state  $u = 0$  to eigenvectors  $e^{i\mathbf{q}\cdot\mathbf{x}}$  with growth rate  $\sigma(q)$

$$\left. \begin{array}{l} \sigma \text{ depends on } q^2 \\ \sigma > 0 \text{ for } q \sim q_c \\ \sigma < 0 \text{ for } |q| \gg 1 \end{array} \right\} \implies \sigma(q) = a_0 + a_2 q^2 - q^4 = \mu - (q_c^2 - q^2)^2$$



# Swift-Hohenberg equation

$$\sigma = \mu - (q_c^2 - q^2)^2$$
$$\downarrow \qquad \qquad \qquad \downarrow$$
$$\partial_t \qquad \qquad \qquad \Delta$$

Add saturating **cubic term** to halt exponential growth near  $q_c$

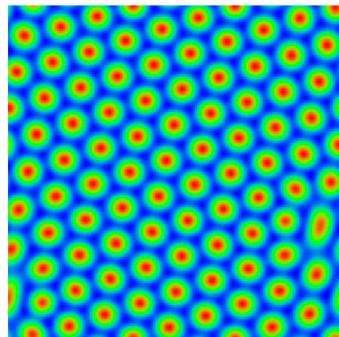
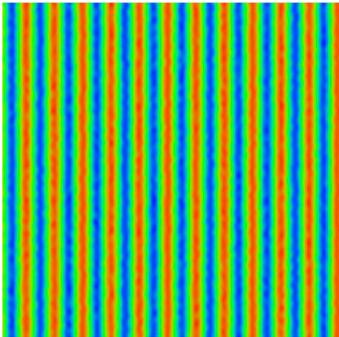
$$\partial_t u = \mu u - (q_c^2 + \Delta)^2 u - u^3$$

Add **quadratic term** to obtain **hexagons**

Include  $q_c$  and  $q'_c$  to obtain **quasipatterns**

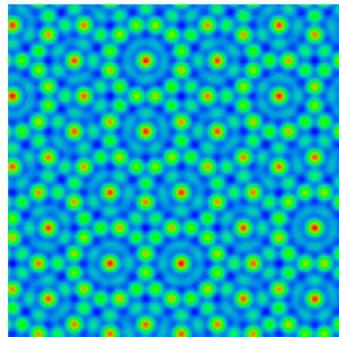
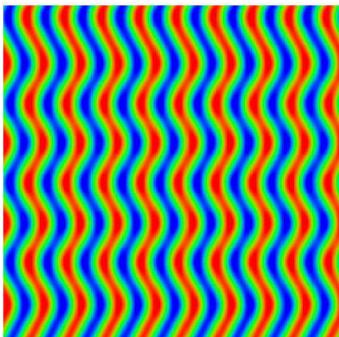
Derived by J. Swift and P.C. Hohenberg (Phys. Rev. A 15, 319 (1977)) to describe pattern formation in convection

## Patterns produced by Swift-Hohenberg equation



Stripes

Hexagons



Zigzag instability

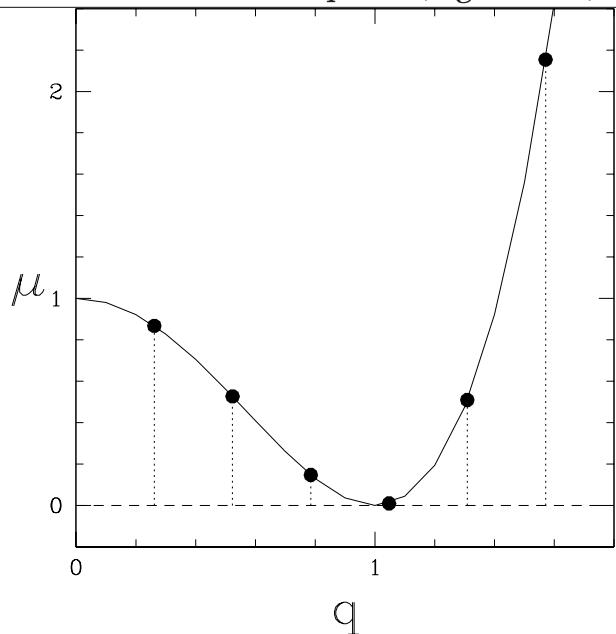
Quasicrystals

## Stripes or Rolls

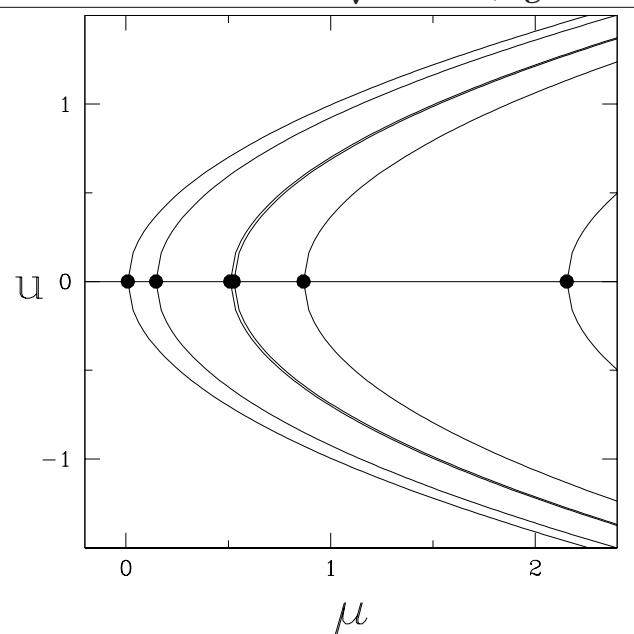
$$\partial_t u = \mu u - (q_c^2 + \Delta)^2 u - u^3$$

$q_c = 1$       Domain of length  $L = 24$

Steady bifs at  $\mu_q = (q_c^2 - q^2)^2$



Amplitude  $u = \sqrt{\mu - (q_c^2 - q^2)^2}$



Periodic boundary conditions in  $x$  with wavelength  $L \implies q = n \frac{2\pi}{L}$

Allowed  $q$  closest to  $q_c = 1 \implies$  smallest critical  $\mu$

$n$	$\lambda_n = \frac{L}{n}$	$q_n = \frac{2n\pi}{L}$	$\mu_n = (q_c^2 - q_n^2)^2$
4	6.0	1.05	0.01
3	8.0	0.79	0.15
5	4.8	1.31	0.51
2	12.0	0.52	0.53
1	24.0	0.26	0.87
6	4.0	1.57	2.15
7	3.4	1.83	5.56
8	3.0	2.09	11.47
9	2.7	2.36	20.72

$n$	$\lambda_n$	$q_n$	$\mu_n$
1	$2\pi$	1	$(1^2 - 1^2)^2 = 0$
2	$\pi$	2	$(1^2 - 2^2)^2 = 9$
3	$2\pi/3$	3	$(1^2 - 3^2)^2 = 64$

$$L = \lambda_c = 2\pi$$

$$L = 24 \approx 4\lambda_c = 8\pi$$

	length scale for $x$	$q_c$	$\lambda_c$
RB convection free-slip BCs	depth	$\pi/\sqrt{2}$	$\sqrt{2}$
RB convection rigid BCs	depth	$\pi$	2
Swift-Hohenberg equation	$2\pi$	1	$2\pi$

**Periodic BCs  $\implies$  circle pitchforks**

**Neumann BCs ( $\partial_x u|_{0,\pi} = 0$ )  $\implies$  ordinary pitchforks**

**$L \approx \lambda_c \implies$  thresholds separated  $\implies$  only first bifurcation important**

**$L \gg 1 \implies$  thresholds close  $\implies$  discretization sometimes neglected**

## Square patterns

Periodicity  $L_x = L_y = \lambda_c = 2\pi \implies$  evecs  $e^{\pm ix_1}$  and  $e^{\pm ix_2}$

$$u(x_1, x_2, t) = z_1(t)e^{ix_1} + \bar{z}_1(t)e^{-ix_1} + z_2(t)e^{ix_2} + \bar{z}_2(t)e^{-ix_2}$$

Symmetry group of square lattice generated by:

$D_4$ : rotation  $S_{\pi/2}$  and reflection  $\kappa$  in  $x_1$

two-torus  $T^2$ : translations by  $p = (p_1, p_2)$  in  $x_1$  and  $x_2$

$$S_{\pi/2}u(x_1, x_2, t) \equiv u(x_2, -x_1, t) = z_1(t)e^{ix_2} + \bar{z}_1(t)e^{-ix_2} + z_2(t)e^{-ix_1} + \bar{z}_2(t)e^{ix_1}$$

$$\kappa u(x_1, x_2, t) \equiv u(-x_1, x_2, t) = z_1(t)e^{-ix_1} + \bar{z}_1(t)e^{ix_1} + z_2(t)e^{ix_2} + \bar{z}_2(t)e^{-ix_2}$$

$$P_{p_1, p_2}u(x_1, x_2, t) \equiv u(x_1 + p_1, x_2 + p_2, t)$$

$$= z_1(t)e^{i(x_1+p_1)} + \bar{z}_1(t)e^{-i(x_1+p_1)} + z_2(t)e^{i(x_2+p_2)} + \bar{z}_2(t)e^{-i(x_2+p_2)}$$

$$\implies \left\{ \begin{array}{lcl} S_{\pi/2}(z_1, z_2) & \equiv & (\bar{z}_2, z_1) \\ \kappa(z_1, z_2) & \equiv & (\bar{z}_1, z_2) \\ P_{p_1, p_2}(z_1, z_2) & \equiv & (e^{ip_1}z_1, e^{ip_2}z_2) \end{array} \right\}$$

Seek terms (up to cubic) which commute with  $P_{p_1, p_2}(z_1, z_2)$

$$z_1 \rightarrow e^{ip_1} z_1$$

$$\bar{z}_1 \rightarrow e^{-ip_1} \bar{z}_1$$

$$z_1 z_1 \rightarrow e^{ip_1} z_1 e^{ip_1} z_1$$

$$z_2 z_2 \rightarrow e^{ip_2} z_2 e^{ip_2} z_2$$

$$z_1 z_2 \rightarrow e^{ip_1} z_1 e^{ip_2} z_2$$

$$z_1 \bar{z}_2 \rightarrow e^{ip_1} z_1 e^{-ip_2} \bar{z}_2$$

$$z_1 \bar{z}_1 z_1 \rightarrow e^{ip_1} z_1 \bar{z}_1 z_1$$

$$z_1 \bar{z}_1 z_2 \rightarrow e^{ip_2} z_1 \bar{z}_1 z_2$$

$$z_2 \rightarrow e^{ip_2} z_2$$

$$\bar{z}_2 \rightarrow e^{-ip_2} \bar{z}_2$$

$$z_1 \bar{z}_1 \rightarrow e^{ip_1} z_1 e^{-ip_1} \bar{z}_1$$

$$z_2 \bar{z}_2 \rightarrow e^{ip_2} z_2 e^{-ip_2} \bar{z}_2$$

$$\bar{z}_1 \bar{z}_2 \rightarrow e^{-ip_1} \bar{z}_1 e^{-ip_2} \bar{z}_2$$

$$\bar{z}_1 z_2 \rightarrow e^{-ip_1} \bar{z}_1 e^{ip_2} z_2$$

$$z_2 \bar{z}_2 z_1 \rightarrow e^{ip_1} z_2 \bar{z}_2 z_1$$

$$z_2 \bar{z}_2 z_2 \rightarrow e^{ip_2} z_2 \bar{z}_2 z_2$$

Commute with  $\kappa \implies$  coefficients real

Commute with  $S_{\pi/2} \implies$  equality of coefficients

$$\dot{z}_1 = \mu z_1 - (a_1 |z_1|^2 + a_2 |z_2|^2) z_1$$

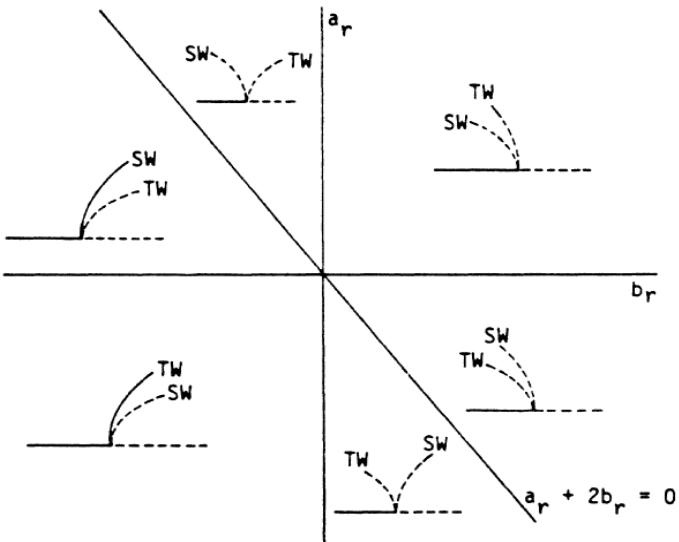
$$\dot{z}_2 = \mu z_2 - (a_2 |z_1|^2 + a_1 |z_2|^2) z_2$$

Same as equation for Hopf bifurcation with  $O(2)$  symmetry!

rolls in  $x_1, x_2$  direction  $\rightarrow$  left, right travelling waves  $\rightarrow r_1, r_2$

## Solutions:

- Rolls in  $x_1$  direction ( $r_1 \neq 0, r_2 = 0$ )
- Rolls in  $x_2$  direction ( $r_1 = 0, r_2 \neq 0$ )
- Squares with  $r_1 = r_2$

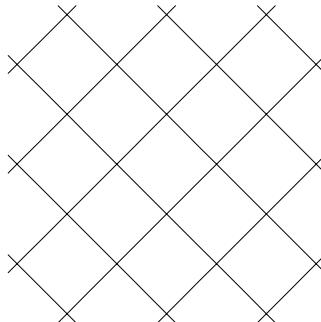


## Square patterns

$$\begin{aligned} u(x_1, x_2, t) &= z_1(t)e^{ix_1} + \bar{z}_1(t)e^{-ix_1} + z_2(t)e^{ix_2} + \bar{z}_2(t)e^{-ix_2} \\ &= r(t)e^{ix_1} + r(t)e^{-ix_1} + r(t)e^{ix_2} + r(t)e^{-ix_2} \\ &= 2r(t)(\cos(x_1) + \cos(x_2)) \\ &= 4r(t) \cos\left(\frac{x_1 + x_2}{2}\right) \cos\left(\frac{x_1 - x_2}{2}\right) \end{aligned}$$

Nodal lines  $u = 0$  are diagonals with slopes  $\pm 1$ :

$$x_1 + x_2 = \pi + 2n\pi, \quad x_1 - x_2 = \pi + 2n\pi$$



## Container with square symmetry

Eigenvector  $\psi_1$  with two rolls along  $x_1 \implies$

Rotated eigenvector  $\psi_2$  with two rolls along  $x_2 \implies$

Four equivalent branches resembling  $\pm\psi_1, \pm\psi_2$  generated at bifurcation

$\psi_1 + \psi_2$  is also an eigenvector, oriented along diagonal

Four other branches resembling  $\pm(\psi_1 + \psi_2), \pm(\psi_1 - \psi_2)$

Equivalent to each other but not to branches oriented along  $x_1$  or  $x_2$

Different stability, secondary bifurcations

Two sets of four branches generated at pitchfork

Marangoni convection:

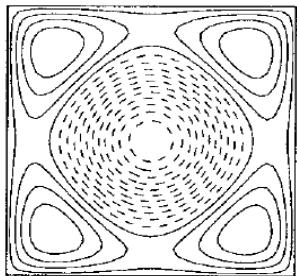
results from temperature dependence of surface tension at free surface

Fluid dragged along surface  $\implies$  vertical motion (conservation of mass)

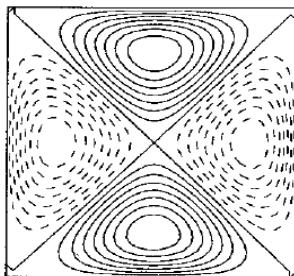
Eigenvector with full  $D_4$  symmetry  $\implies$  transcritical bifurcation

## Eigenvectors of Marangoni convection in container with square horizontal cross section

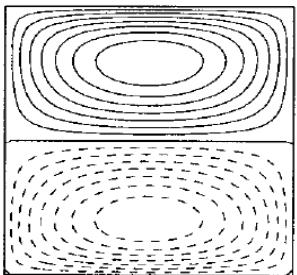
From Bergeon, Henry, Knobloch., Phys. Fluids 13, 92 (2001)



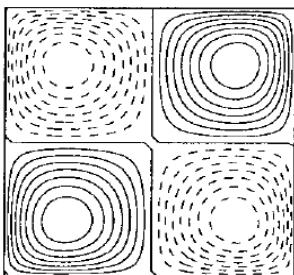
(c)



(d)

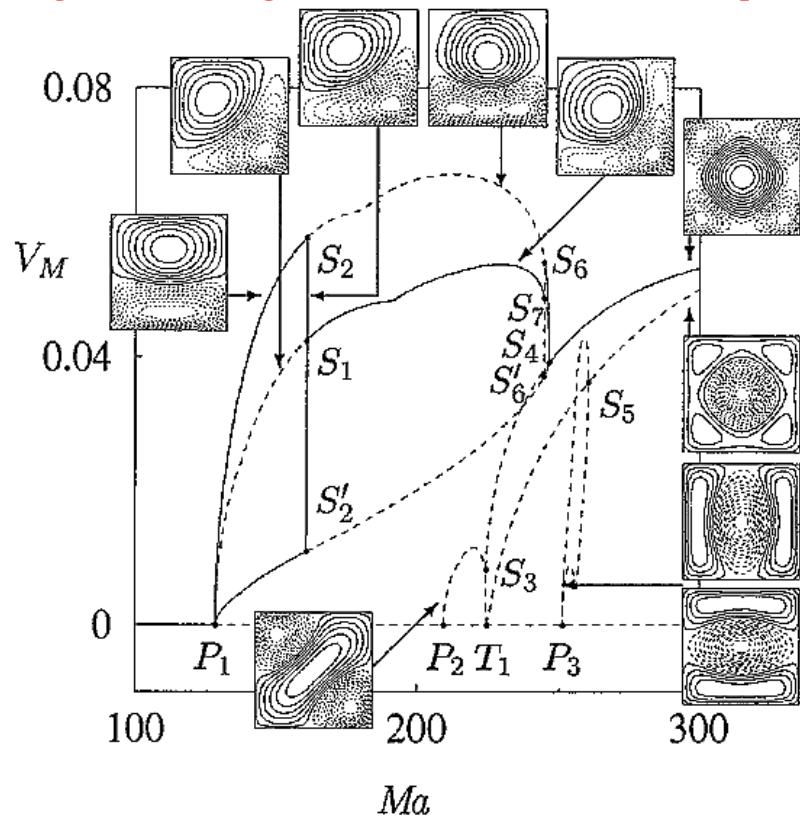


(a)

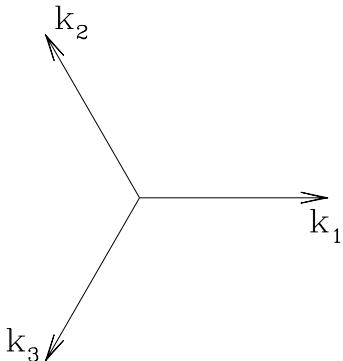


(b)

## Bifurcation diagram of Marangoni convection in container with square cross section



# Hexagons



$$u(x, y, t) = \mathbf{z}_1(t)e^{i\mathbf{k}_1 \cdot \mathbf{x}} + \mathbf{z}_2(t)e^{i\mathbf{k}_2 \cdot \mathbf{x}} + \mathbf{z}_3(t)e^{i\mathbf{k}_3 \cdot \mathbf{x}} + c.c.$$

Groups  $D_6$  and  $T^2$  generated by

$$S_{2\pi/3}(z_1, z_2, z_3) \equiv (z_3, z_1, z_2)$$

$$\kappa(z_1, z_2, z_3) \equiv (\bar{z}_1, \bar{z}_2, \bar{z}_3)$$

$$P_p(z_1, z_2, z_3) \equiv (e^{i\mathbf{k}_1 \cdot \mathbf{p}} z_1, e^{i\mathbf{k}_2 \cdot \mathbf{p}} z_2, e^{i\mathbf{k}_3 \cdot \mathbf{p}} z_3)$$

$\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 = 0 \implies$  quadratic terms allowed!

$$\bar{z}_2 \bar{z}_3 \rightarrow e^{-i\mathbf{k}_2 \cdot \mathbf{p}} \bar{z}_2 e^{-i\mathbf{k}_3 \cdot \mathbf{p}} \bar{z}_3 = e^{-i(\mathbf{k}_2 + \mathbf{k}_3) \cdot \mathbf{p}} \bar{z}_2 \bar{z}_3 = e^{i\mathbf{k}_1 \cdot \mathbf{p}} \bar{z}_2 \bar{z}_3$$

Can include  $\bar{z}_2 \bar{z}_3$  in evolution equation for  $z_1$

$$\begin{aligned}
\dot{z}_1 &= (\mu - b|z_1|^2 - c(|z_2|^2 + |z_3|^2)) z_1 + a\bar{z}_2\bar{z}_3 \\
\dot{z}_2 &= (\mu - b|z_2|^2 - c(|z_3|^2 + |z_1|^2)) z_2 + a\bar{z}_3\bar{z}_1 \\
\dot{z}_3 &= (\mu - b|z_3|^2 - c(|z_1|^2 + |z_2|^2)) z_3 + a\bar{z}_1\bar{z}_2 \\
z_j &= r_j e^{i\phi_j}
\end{aligned}$$

**Hexagons:**  $r_1 = r_2 = r_3 = r$

$$\begin{aligned}
(\dot{r} + ri\dot{\phi}_1) &= (\mu - (b + 2c)r^2)r + ar^2e^{-i(\phi_1 + \phi_2 + \phi_3)} \\
\dot{r} &= (\mu - (b + 2c)r^2)r + ar^2 \cos(\phi_1 + \phi_2 + \phi_3) \\
r\dot{\phi}_1 &= -ar^2 \sin(\phi_1 + \phi_2 + \phi_3)
\end{aligned}$$

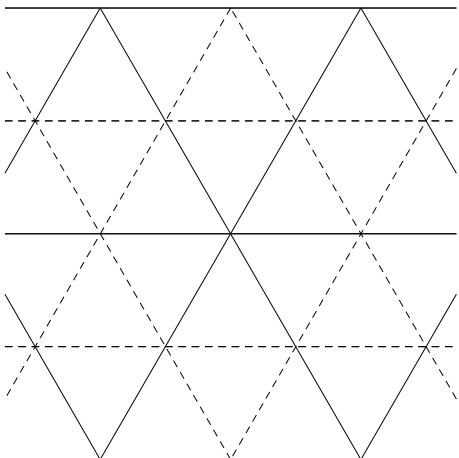
**Steady states:**

$$\Phi \equiv \phi_1 + \phi_2 + \phi_3 = 0, \pi \implies \cos(\Phi) = \pm 1$$

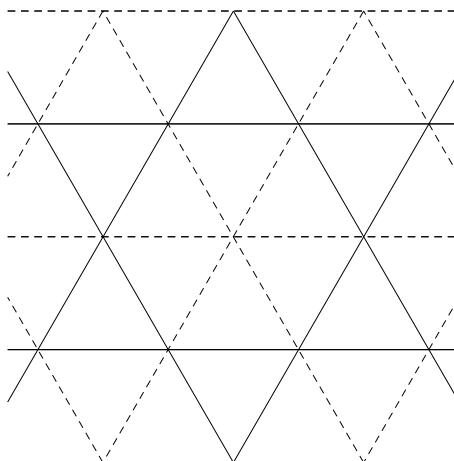
$$0 = \mu - (b + 2c)r^2 \pm ar \implies r = \begin{cases} \frac{1}{b+2c} \left[ -a \pm \sqrt{a^2 + 4\mu(b + 2c)} \right] \\ \frac{1}{b+2c} \left[ +a \pm \sqrt{a^2 + 4\mu(b + 2c)} \right] \end{cases}$$

# Hexagons

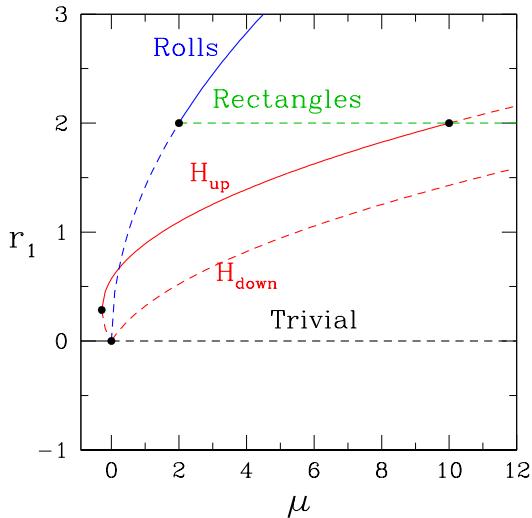
Up hexagons:  $\Phi = 0$



Down hexagons:  $\Phi = \pi$



# Bifurcation Diagram



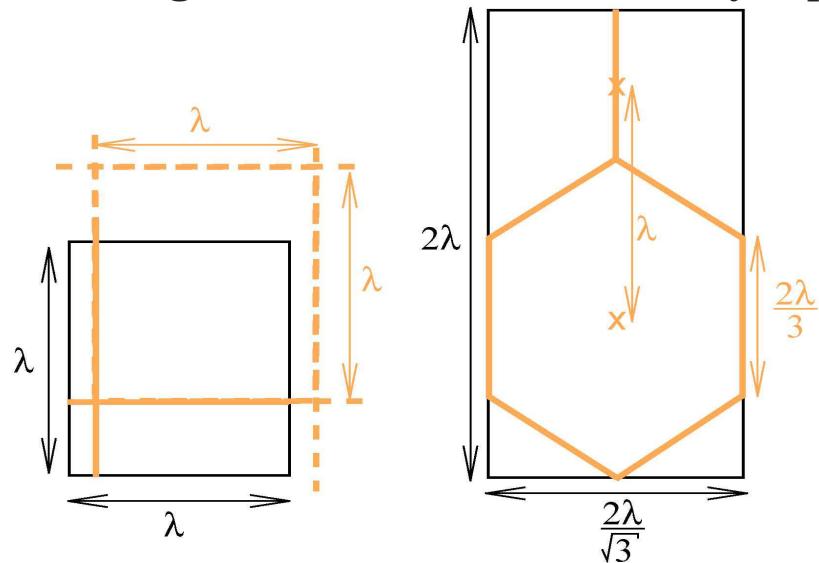
Up- and down-hexagons bifurcate transcritically from 0 at  $\mu = 0$

Saddle-node bifurcation at  $\mu = -a^2/(4(b + 2c))$ , where  $r = a$

Rolls created at pitchfork bifurcation

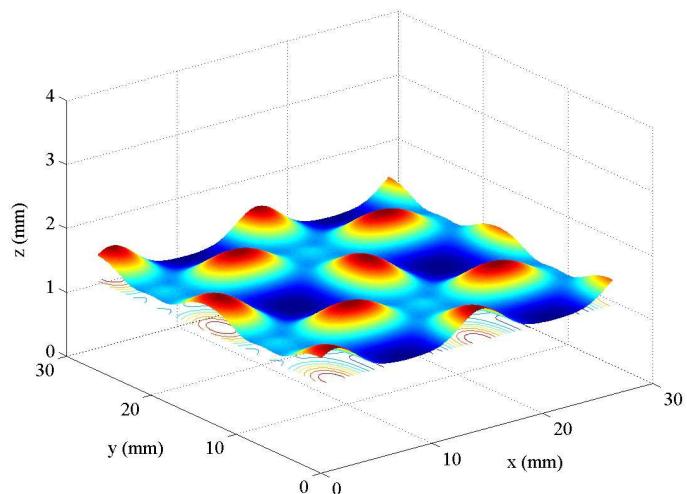
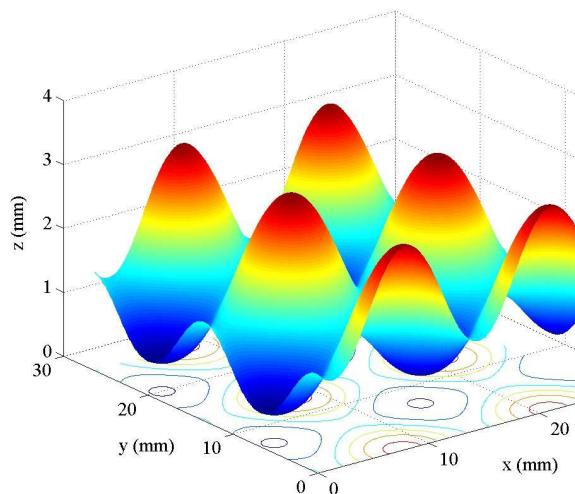
Rectangles created in secondary bifurcation from roll branch

## Squares and hexagons in simulation of Faraday experiment



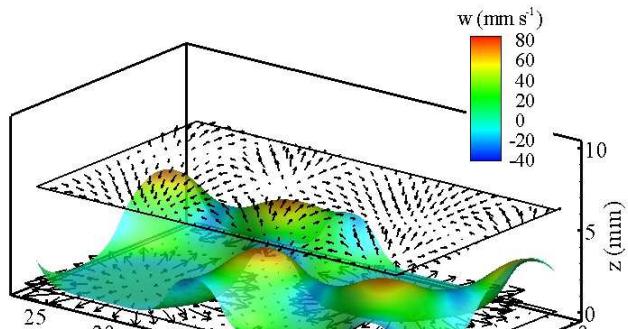
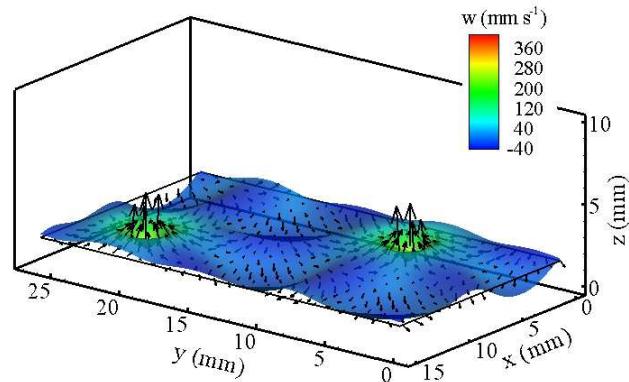
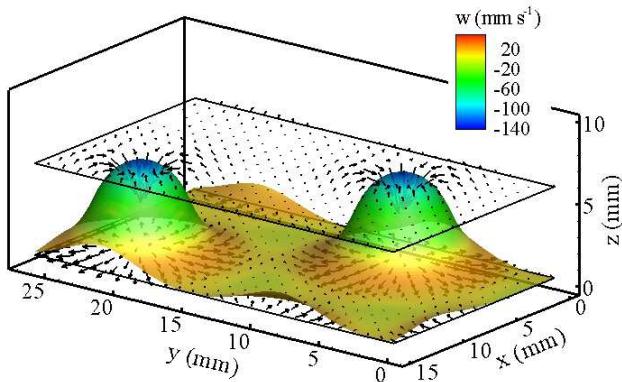
Boxes supporting the periodic patterns in the square and hexagonal cases.

# Square Pattern in Faraday Simulation

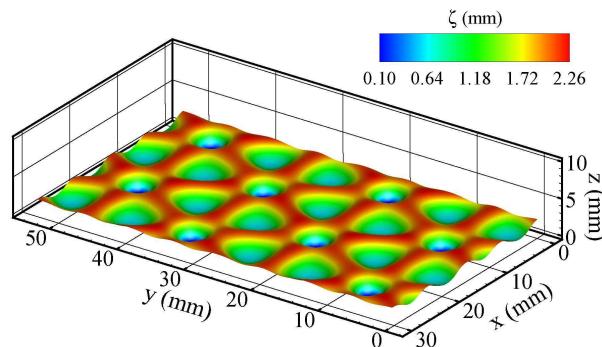
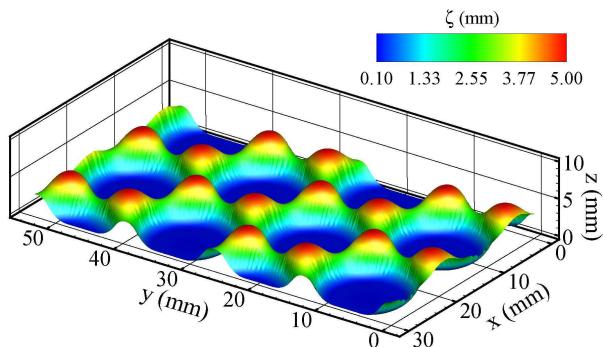
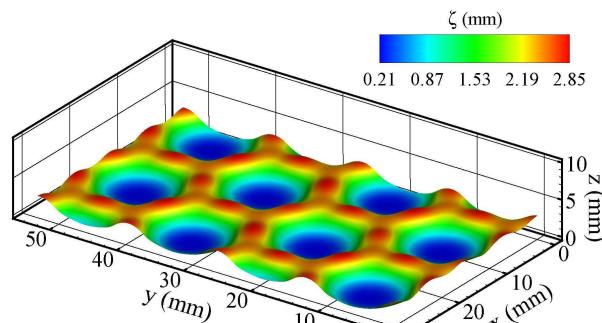
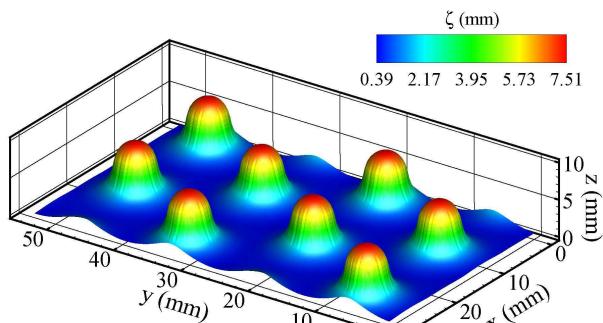


From Perinet, Juric, Tuckerman, J. Fluid Mech. 635, 1 (2009)

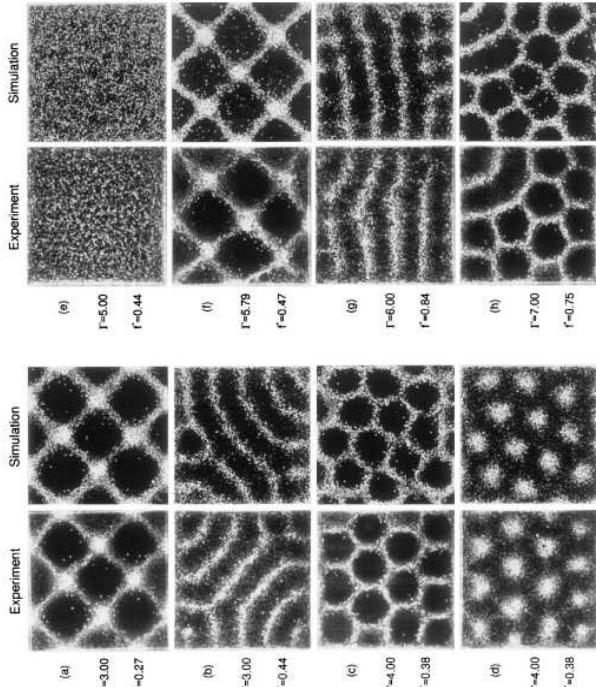
# Hexagonal Patterns: interface and velocity fields



# Hexagonal pattern in Faraday simulation



# Squares, stripes, hexagons in a granular layer

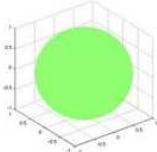


From Bizon, Shattuck, Swift, McCormick & Swinney, Patterns in 3D vertically oscillated granular layers: simulation and experiment, Phys. Rev. Lett. 80, 57 (1998).

# Spherical Symmetry

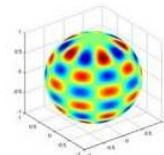
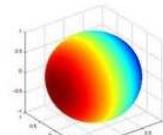
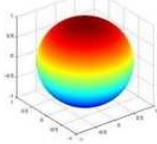
## Single Harmonics

$\ell = 0$



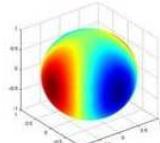
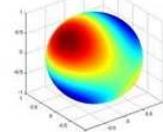
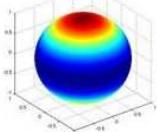
$$\cos(m\phi) P_\ell^m(\cos \theta)$$

$\ell = 1$

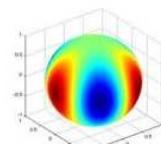
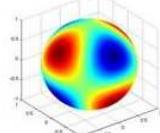
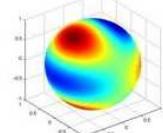
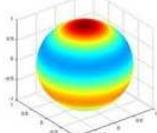


$\ell = 10$   
 $m = 5$

$\ell = 2$



$\ell = 3$



$m = 0$

$m = 1$

$m = 2$

$m = 3$

## Bifurcation diagram for $\ell = 6$ :

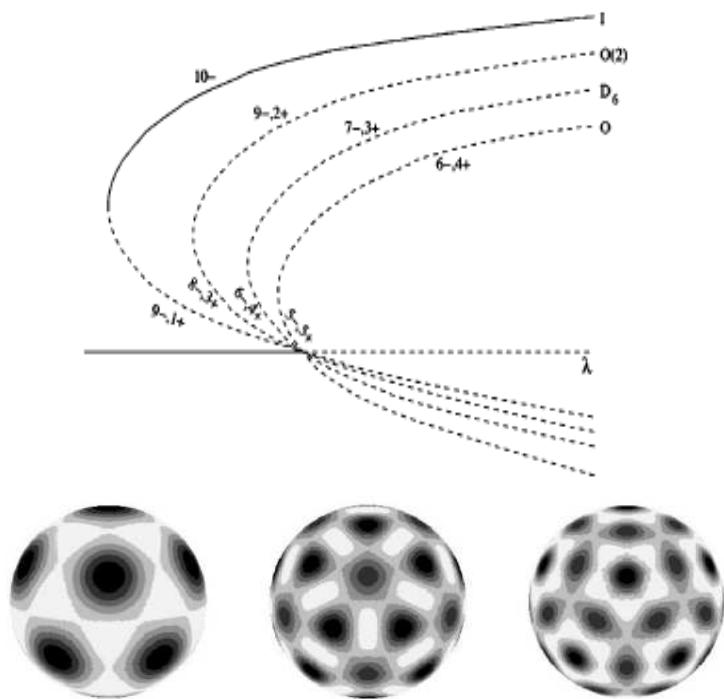


FIG. 2. Stationary solutions of Eq. (2) with icosahedral symmetry for  $\ell=6$ ,  $\ell=10$ , and  $\ell=12$ .

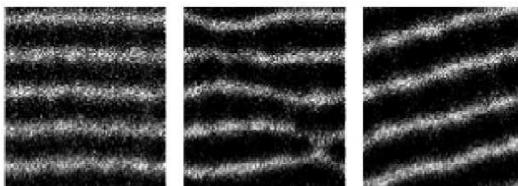
Matthews, Phys. Rev. E, 2003 and Nonlinearity, 2003

# Instabilities of roll patterns

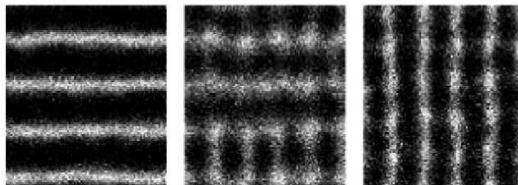
Swift-Hohenberg equation reproduces instabilities of striped (roll) patterns:

- (E) Eckhaus: change in wavelength
- (Z) zigzag: sinusoidal in-phase oscillations along roll axes
- (SV) skew-varicose: sinusoidal out-of-phase oscillations along roll axes
- (CR) cross-roll: appearance of perpendicular rolls
- (OS) oscillatory: time-dependent oscillations along roll axes

skew-varicose

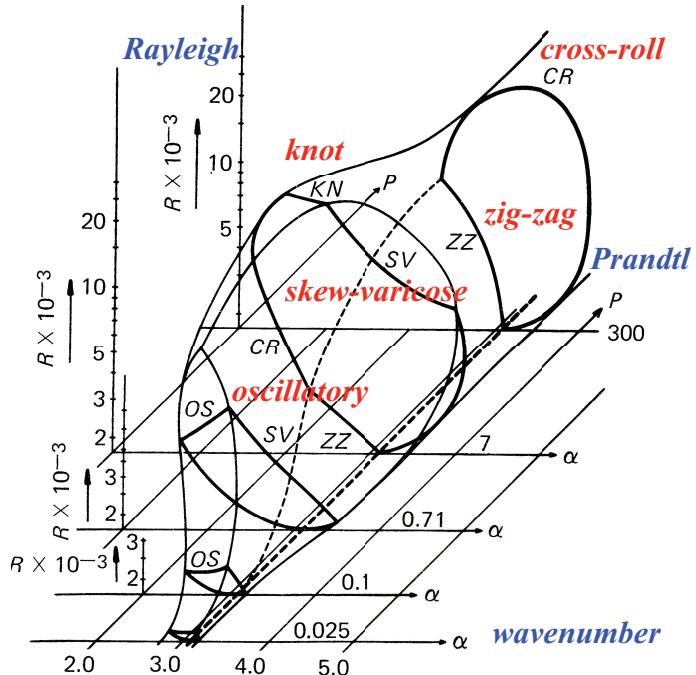


cross-roll



Vertically vibrated granular layer. From de Bruyn, Bizon, Shattuck, Goldman, Swift, Swinney, Phys. Rev. Lett. 81, 1421 (1998)

# Busse Balloon for RB Convection (F. Busse & R. Clever, 1967–79)



From F.H. Busse, Transition to turbulence in Rayleigh-Bénard convection, in Hydrodynamic Instabilities and the Transition to Turbulence, ed. by H.L. Swinney and J.P. Gollub, Springer, 1981.

# Newell-Whitehead-Segur equation (1969)

Describes stability of rolls with wavenumber close to critical  $q_c$

Amplitude  $A(X, Y, T)$  with  $X, Y, T$  slow variables

$$u(x, y, t) = A(X, Y, T)e^{iq_c x} + \text{c.c.}$$

method of

Swift-Hohenberg  $\implies$  NWS  
multiple scales

$$\partial_T A = \mu A - |A|^2 A + \left( \partial_X - \frac{i}{2} \partial_{YY} \right)^2 A$$

Revert  $X, Y, Z \rightarrow x, y, z$

$u \sim e^{iq_c x}$	$A$ constant
$u \sim e^{i(q_c+q)x}$	$A \sim e^{iqx}$

# Newell-Whitehead-Segur equation

$$\partial_t A = \mu A - |A|^2 A + \left( \partial_x - \frac{i}{2} \partial_{yy} \right)^2 A$$

Linear stability of  $A = 0$  (uniform basic state):

$$u \sim e^{i(q_c+q)x} \implies \mathbf{A}_q \sim e^{iqx}$$

$$\lambda = \mu - q^2 \implies \mu_c = q^2$$

$$0 = \mu - |A_q|^2 - q^2 \implies \mathbf{A}_q = \sqrt{\mu - q^2} e^{i\phi} e^{iqx}$$

Linear stability analysis of  $A_q$  (rolls with wavenumber  $q + q_c$ ):  
Substitute  $\mathbf{A}_q + e^{\sigma t} \mathbf{a}(x, y)$  into NWS, drop nonlinear terms:

$$\sigma \mathbf{a} = \mu \mathbf{a} - 2|A_q|^2 \mathbf{a} - \mathbf{A}_q^2 \mathbf{a}^* + \left( \partial_x - \frac{i}{2} \partial_{yy} \right)^2 \mathbf{a}$$

# Eckhaus Instability

Eigenvectors varying in  $x$  only:

$$a_0(x) \equiv \alpha_0 e^{iqx}$$

$$a_k(x) \equiv \alpha_k e^{i(q+k)x} + \beta_k e^{i(q-k)x}, \quad k > 0$$

$$\sigma a_0 = -(\mu - q^2) \alpha_0 e^{iqx} - (\mu - q^2) \alpha_0^* e^{iqx}$$

or

$$\sigma_0 \begin{pmatrix} \alpha_0^R \\ \alpha_0^I \end{pmatrix} = \begin{pmatrix} -2(\mu - q^2) & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} \alpha_0^R \\ \alpha_0^I \end{pmatrix}$$

Eigenvalues/vectors of circle pitchfork:

$$\sigma_0 = -2(\mu - q^2) \rightarrow \text{contraction along radius}$$

$$\sigma_0 = 0 \rightarrow \text{marginal direction around circle}$$

For  $k > 0$ ,  $a_k(x) \equiv \alpha_k e^{i(q+k)x} + \beta_k e^{i(q-k)x}$

$$\begin{aligned} (\mu - 2|A_q|^2 + \partial_{xx}) a_k \\ = (\mu - 2(\mu - q^2) - (q + k)^2) \alpha_k e^{i(q+k)x} + (\mu - 2(\mu - q^2) - (q - k)^2) \beta_k e^{i(q-k)x} \\ = -(\mu - q^2 + k^2 + 2qk) \alpha_k e^{i(q+k)x} - (\mu - q^2 + k^2 - 2qk) \beta_k e^{i(q-k)x} \end{aligned}$$

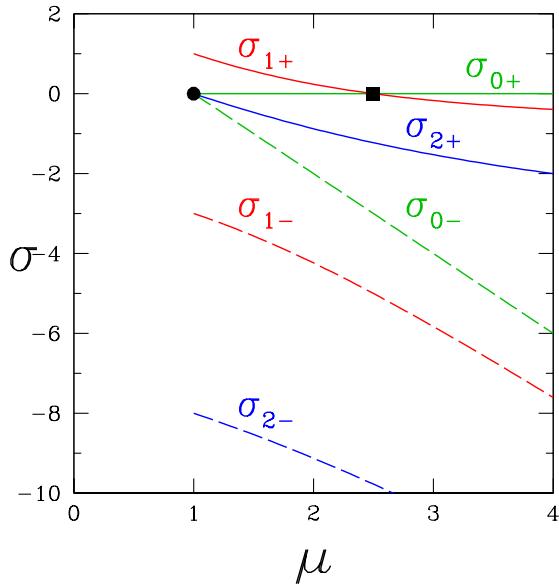
$$A_q^2 a_k^* = (\mu - q^2) e^{i2qx} (\alpha_k^* e^{-i(q+k)x} + \beta_k^* e^{-i(q-k)x}) = (\mu - q^2) (\alpha_k^* e^{i(q-k)x} + \beta_k^* e^{i(q+k)x})$$

$$\begin{aligned} \sigma_k a_k &= (\mu - 2|A_q|^2 + \partial_{xx}) a - A_q^2 a^* \\ &= -(\mu - q^2 + k^2 + 2qk) \alpha_k e^{i(q+k)x} - (\mu - q^2 + k^2 - 2qk) \beta_k e^{i(q-k)x} \\ &\quad - (\mu - q^2) (\alpha_k^* e^{i(q-k)x} + \beta_k^* e^{i(q+k)x}) \end{aligned}$$

$$\sigma_k \begin{pmatrix} \alpha_k^R \\ \beta_k^R \end{pmatrix} = \begin{pmatrix} -(\mu - q^2 + k^2) - 2qk & -(\mu - q^2) \\ -(\mu - q^2) & -(\mu - q^2 + k^2) + 2qk \end{pmatrix} \begin{pmatrix} \alpha_k^R \\ \beta_k^R \end{pmatrix}$$

$$\sigma_k \begin{pmatrix} \alpha_k^I \\ \beta_k^I \end{pmatrix} = \begin{pmatrix} -(\mu - q^2 + k^2) - 2qk & (\mu - q^2) \\ (\mu - q^2) & -(\mu - q^2 + k^2) + 2qk \end{pmatrix} \begin{pmatrix} \alpha_k^R \\ \beta_k^R \end{pmatrix}$$

$$\sigma_{k\pm} = -(\mu - q^2 + k^2) \pm \sqrt{(2qk)^2 + (\mu - q^2)^2}$$



Eigenvalues  $\sigma_{k\pm}$  of  $A_q$  for  $q = 1$ ,  $k = 0, 1, 2$ . Branch  $A_q$  created from trivial state at primary circle pitchfork bifurcation  $\bullet$  and stabilized at secondary Eckhaus bifurcation ■

$$\sigma_{k\pm} = -(\mu - q^2 + k^2) \pm \sqrt{(2qk)^2 + (\mu - q^2)^2}$$

**At threshold  $\mu = q$ ,  $A_q$  is unstable if  $|q| > 1/2$  since**

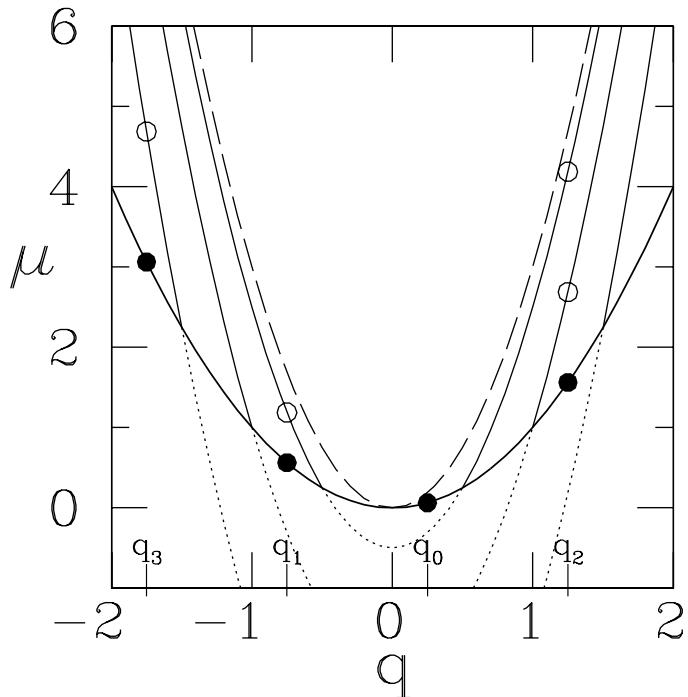
$$\sigma_{k+} = -k^2 + |2qk| = k(2|q| - k) > 0 \text{ for } k < 2|q|$$

**Eigenvalues cross zero and become negative at:**

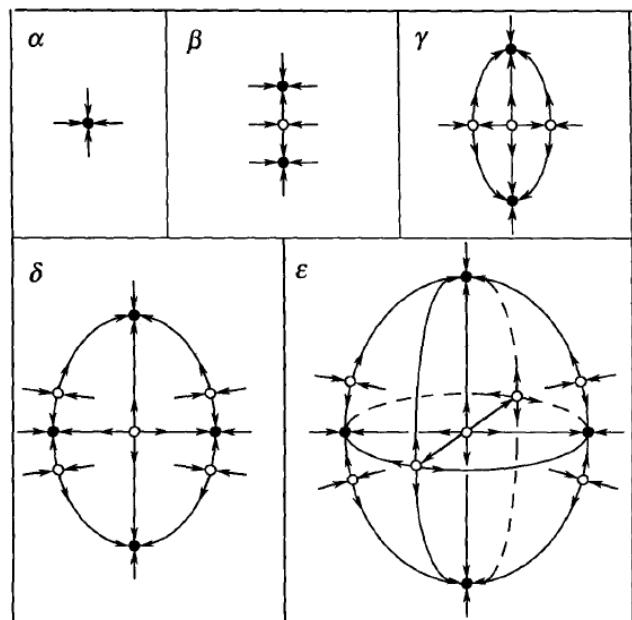
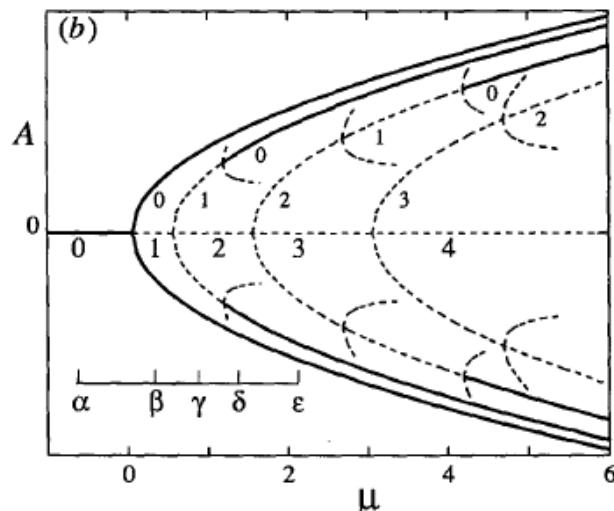
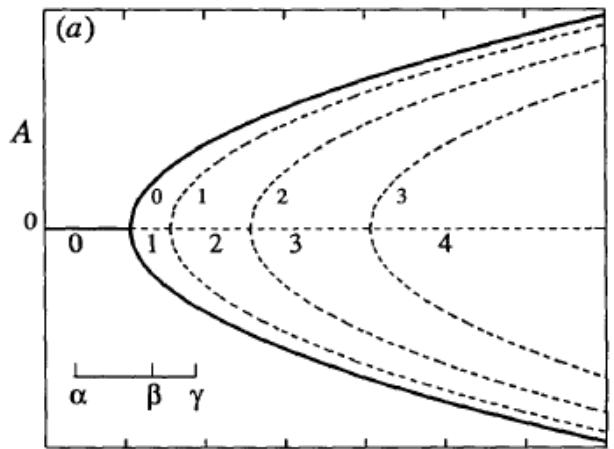
$$\begin{aligned} (\mu - q^2 + k^2)^2 &= (2qk)^2 + (\mu - q^2)^2 \\ k^4 + 2(\mu - q^2)k^2 &= (2qk)^2 \\ (\mu - q^2) &= 2q^2 - \frac{k^2}{2} \\ \mu &= 3q^2 - \frac{k^2}{2} \end{aligned}$$

**Last bifurcation has  $k = 1$  and is Eckhaus instability:**

$$\mu_E = 3q^2 - \frac{1}{2}$$



- primary bifurcation points along  $\mu = q^2$
- secondary bifurcation points along  $\mu = 3q^2 - k^2/2$
- Eckhaus bifurcation points along  $\mu = 3q^2 - 1/2$



## Zig-zag instability

Eigenvectors depend on  $x$  and  $y$ :

$$a_m(x) \equiv \alpha_m e^{i(qx+my)} + \beta_m e^{i(qx-my)}, \quad m > 0$$

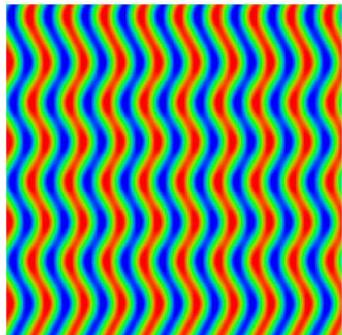
$$\begin{aligned} \left( \partial_x - \frac{i}{2} \partial_{yy} \right)^2 a_m &= \left( iq - \frac{i}{2} (im)^2 \right)^2 a_m = - \left( q^2 + m^2 \left( q + \frac{m^2}{4} \right) \right) a_m \\ (\mu - 2|A_q|^2) a_m &= (\mu - 2(\mu - q^2)) a_m = (-\mu + 2q^2) a_m \\ A_q^2 a_m^* &= (\mu - q^2) e^{i2qx} (\alpha_m^* e^{-i(qx+my)} + \beta_m^* e^{-i(qx-my)}) \\ &= (\mu - q^2) (\alpha_m^* e^{i(qx-my)} + \beta_m^* e^{i(qx+my)}) \end{aligned}$$

$$\begin{aligned} &\sigma_m (\alpha_m e^{i(qx+my)} + \beta_m e^{i(qx-my)}) \\ &= \left( -(\mu - q^2) - m^2 \left( q + \frac{m^2}{4} \right) \right) (\alpha_m e^{i(qx+my)} + \beta_m e^{i(qx-my)}) \\ &- (\mu - q^2) (\alpha_m^* e^{i(qx-my)} + \beta_m^* e^{i(qx+my)}) \end{aligned}$$

$$\boldsymbol{\sigma}_m \begin{pmatrix} \alpha_m^R \\ \beta_m^R \end{pmatrix} = \begin{pmatrix} -(\mu - q^2) - m^2 \left( q + \frac{m^2}{4} \right) & -(\mu - q^2) \\ -(\mu - q^2) & -(\mu - q^2) - m^2 \left( q + \frac{m^2}{4} \right) \end{pmatrix} \begin{pmatrix} \alpha_m^R \\ \beta_m^R \end{pmatrix}$$

Eigenvalues of  $\begin{pmatrix} a & b \\ b & a \end{pmatrix}$  are  $\sigma = \frac{a+a}{2} \pm \sqrt{\left(\frac{(a-a)}{2}\right)^2 + b^2} = a \pm b$

$$\begin{aligned}\sigma_{m\pm} &= -(\mu - q^2) - m^2 \left( q + \frac{m^2}{4} \right) \pm (\mu - q^2) \\ &= \begin{cases} -m^2 \left( q + \frac{m^2}{4} \right) \\ -2(\mu - q^2) - m^2 \left( q + \frac{m^2}{4} \right) \end{cases} \\ \sigma_{m+} &> 0 \text{ for all } \mu \text{ if } q + \frac{m^2}{4} < 0 \iff q < -\frac{m^2}{4}\end{aligned}$$



**Instability:**

Recall pattern has wavenumber  $q + q_c$

$|q| \uparrow \implies$  more unstable  $\sigma_{m+}$ 's

$q < 0 \iff q + q_c < q_c \iff \lambda + \lambda_c > \lambda_c$

Rolls bend  $\implies$  wavelengths decrease