

Joint Work With:

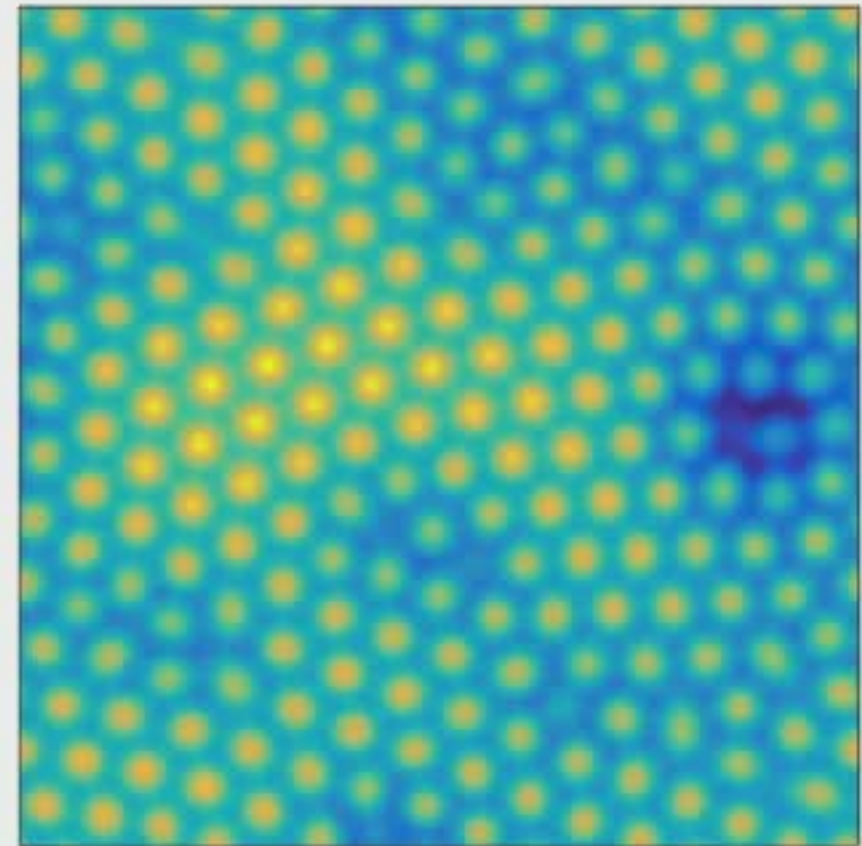
Patrick Shipman (Colorado State University)

R. Mark Bradley (Colorado State University)

Francis Motta (Florida Atlantic University)

Daniel Pearson (Colorado State University)

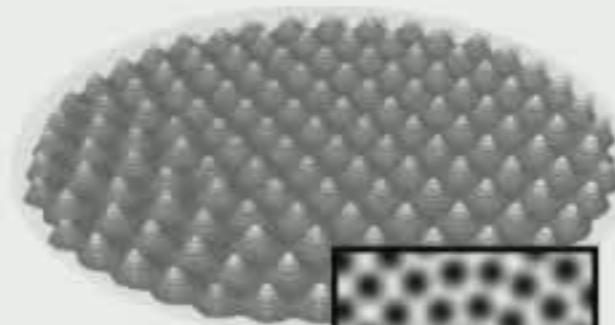
Measures of Order in Nearly Hexagonal Lattices. Physica D: Nonlinear Phenomena, 380-381 (2018) 17-30.



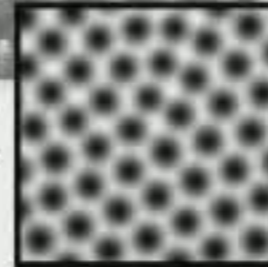
Motivation



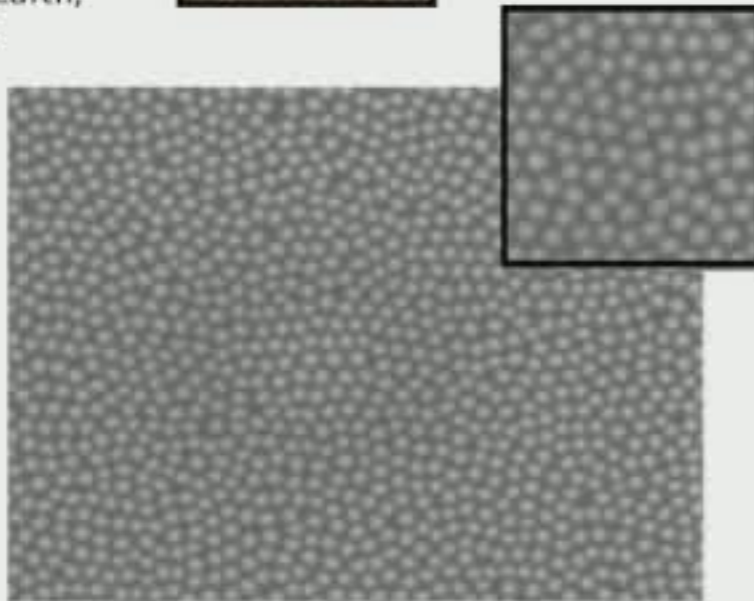
Mineral pattern,
Google Earth,
Somalia



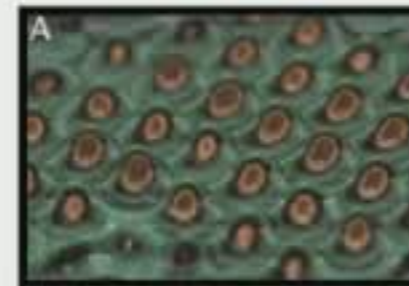
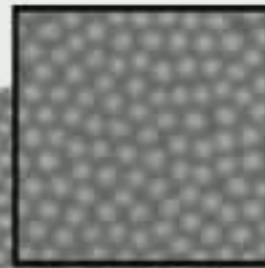
X-ray of ferrofluids under
magnetic field, Golwitzer
et al. *J. Phys. Condens.
Matter.* 2006



Vegetation pattern in dryland
Google Earth, Ethiopia



500 nm
Nanodots on ion bombarded GaSb surface.
Facsco et al., *Science*, 1999.



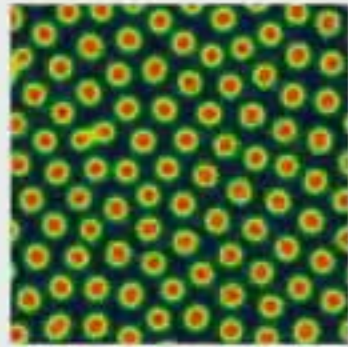
Faraday waves,
silicone oil in water.
Bush, *PNAS*, 2010.



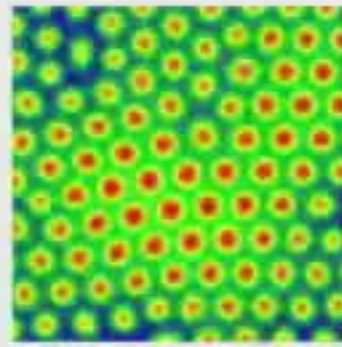
spotted trunkfish, diverrosa.com

Visually similar patterns result from a variety of mathematical models that describe a number of different physical mechanisms.

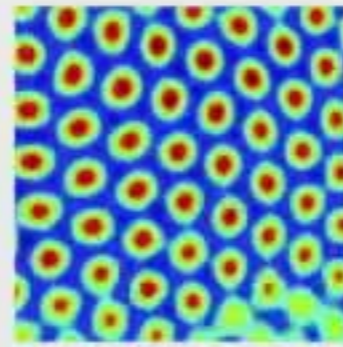
Motivation



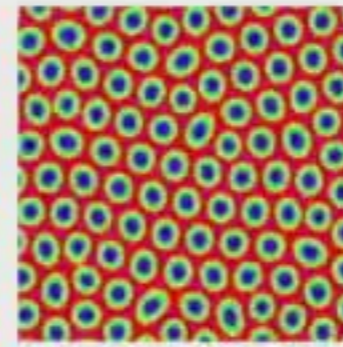
github.com/allove-lab/Allove-GrayScott



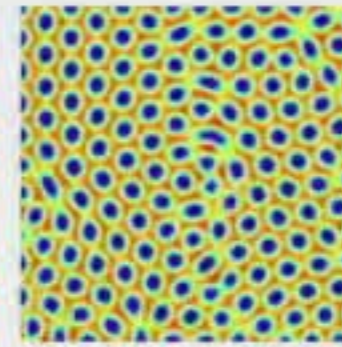
Brdley-Shipman Equations



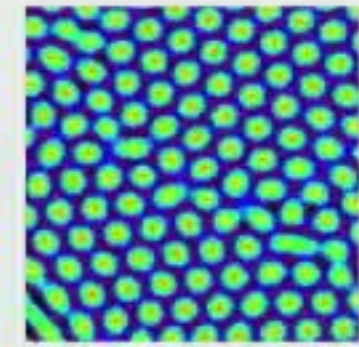
Bénard-Marangoni Convection,
Wu et al., CPL, 2017



Institut für Theoretische Physik,
2D Swift-Hohenberg



Brusselator Model, <http://baobab.fr>



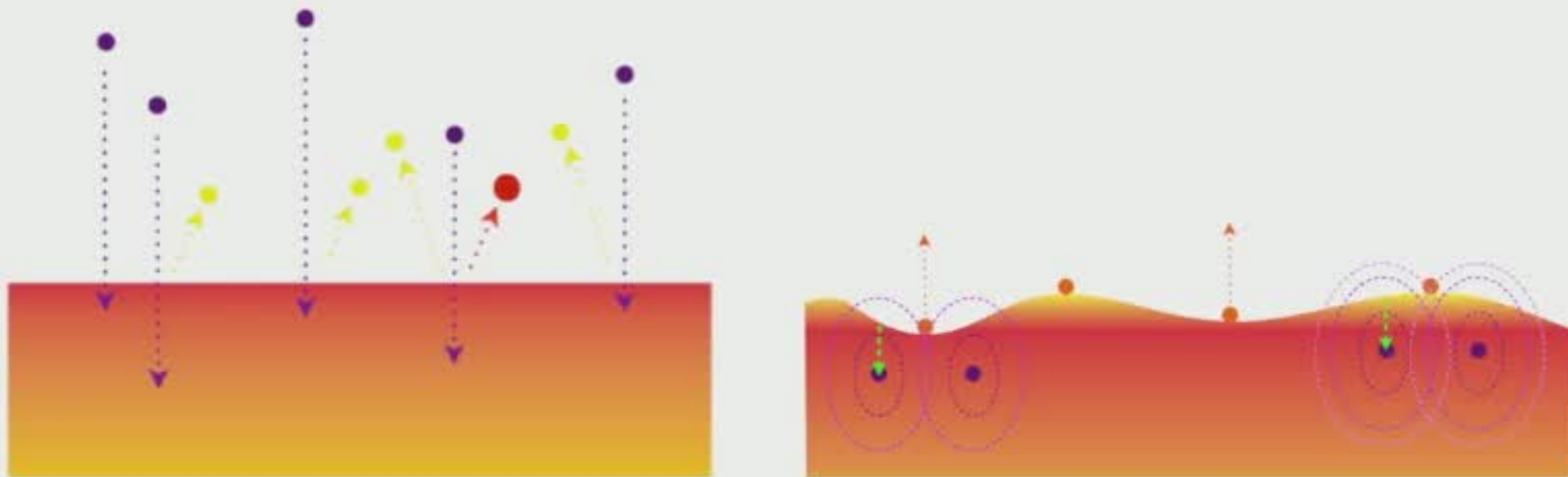
Young and Rivckis, PRL 2003

Visually similar patterns result from a variety of mathematical models that describe a number of different physical mechanisms.

- ▷ How can one characterize, quantify and compare spatio-temporally complex patterns?
- ▷ How can defects in pattern-forming systems be detected and tracked?
- ▷ How can changes in geometric and topological structure tell us something about the mechanisms driving the dynamics in the system or the partial differential equation (PDE) model?
- ▷ How can models and data be qualitatively compared?

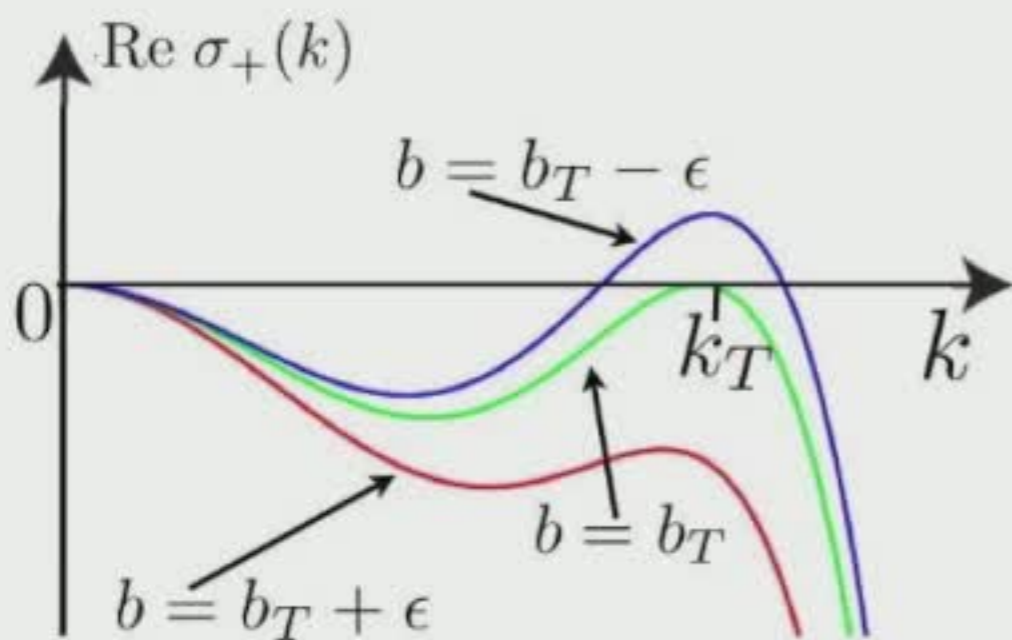
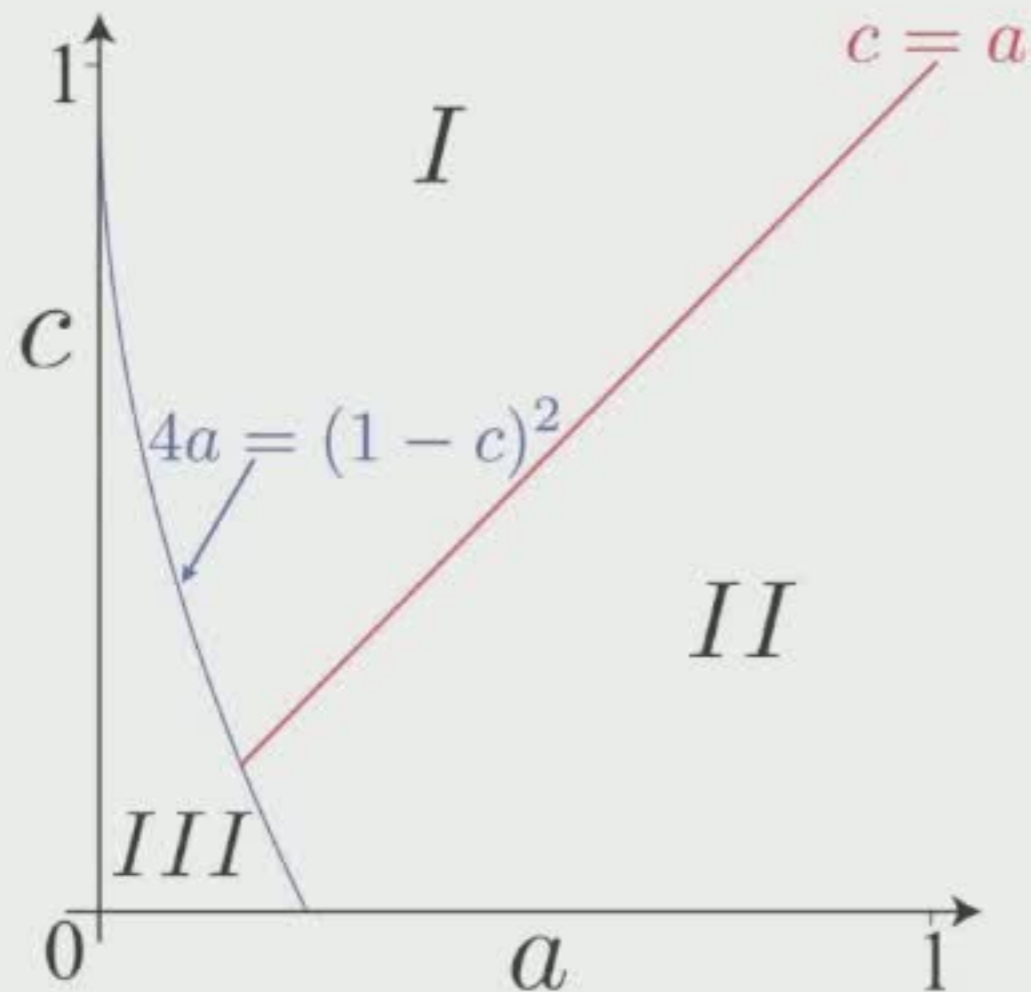
Ion Bombardment of a Binary Compound

- A nominally flat binary solid composed of two species, A and B is subjected to normal incidence ion bombardment
- B is preferentially sputtered



- Coupling between topography and surface composition leads to the formation of near-hexagonal arrays of nanodots
- Curvature dependent sputter yield causes peaks to grow and troughs to deepen

Bradley-Shipman Equations - Linear Stability Analysis



- The linearized system has solutions of the form

$$\begin{pmatrix} u \\ \phi \end{pmatrix} = \begin{pmatrix} u_* \\ \phi_* \end{pmatrix} e^{ikx + \sigma(k)t}$$

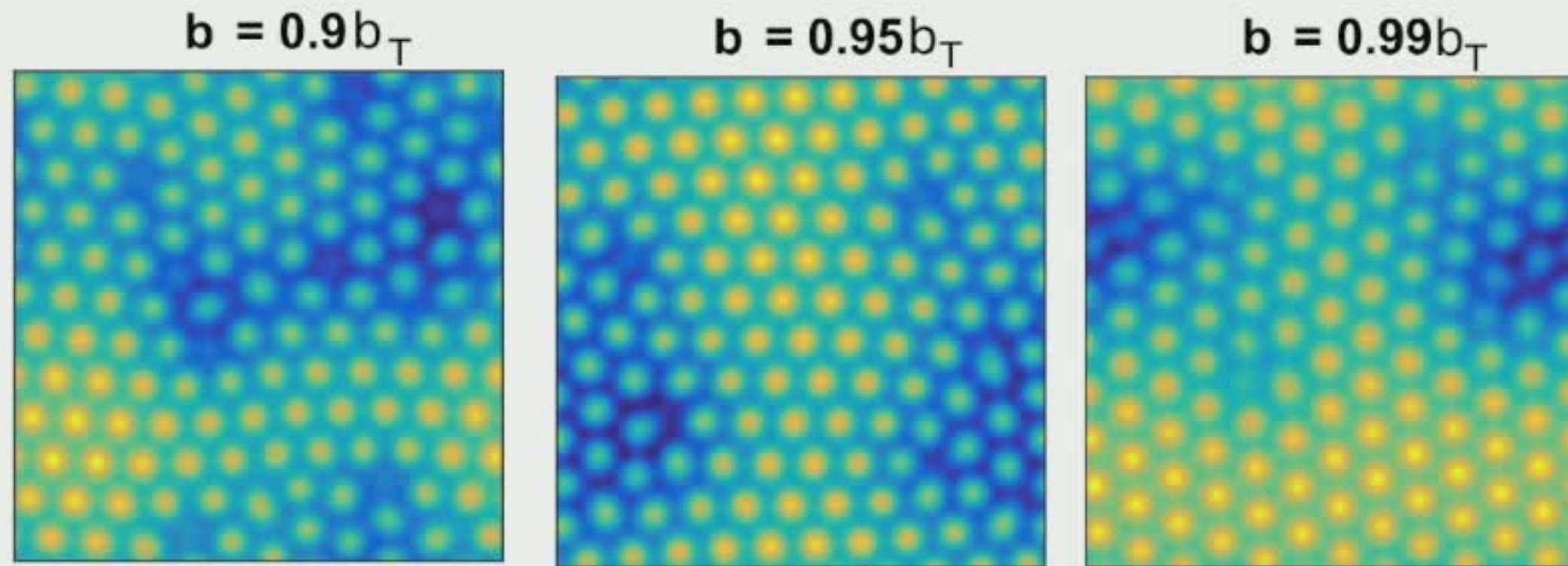
- In parameter region *I* the spatially uniform solution is stable for $b > b_T$

$$b_T = \frac{(a + c)^2}{4c}$$

- In *I*, for b slightly less than b_T , $\text{Re}(\sigma_+(k)) > 0$ in a narrow band of wave numbers centered on the critical wave number k_T

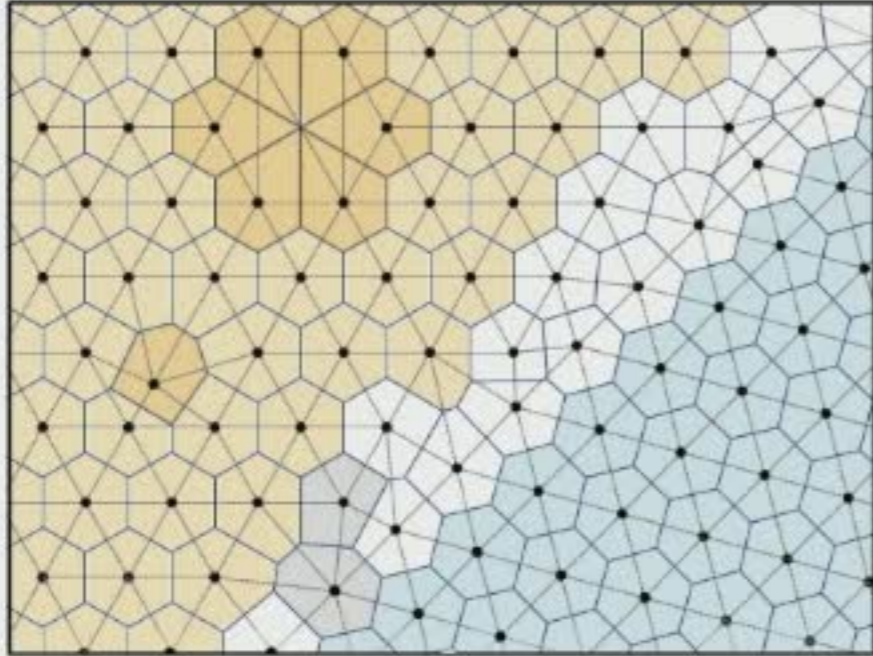
$$k_T^2 = \frac{(c - a)}{2c}$$

Varying Linear Parameter b



- ▷ If $b - b_T$ is small, a well-ordered hexagonal array of nanodots form
- ▷ As $b < b_T$ is decreased, the rate at which the amplitude of the Fourier mode attenuates and the width of the annulus of linearly unstable wave numbers grows
- ▷ It is reasonable to expect hexagonal order will diminish as b is decreased and the band of active modes broadens

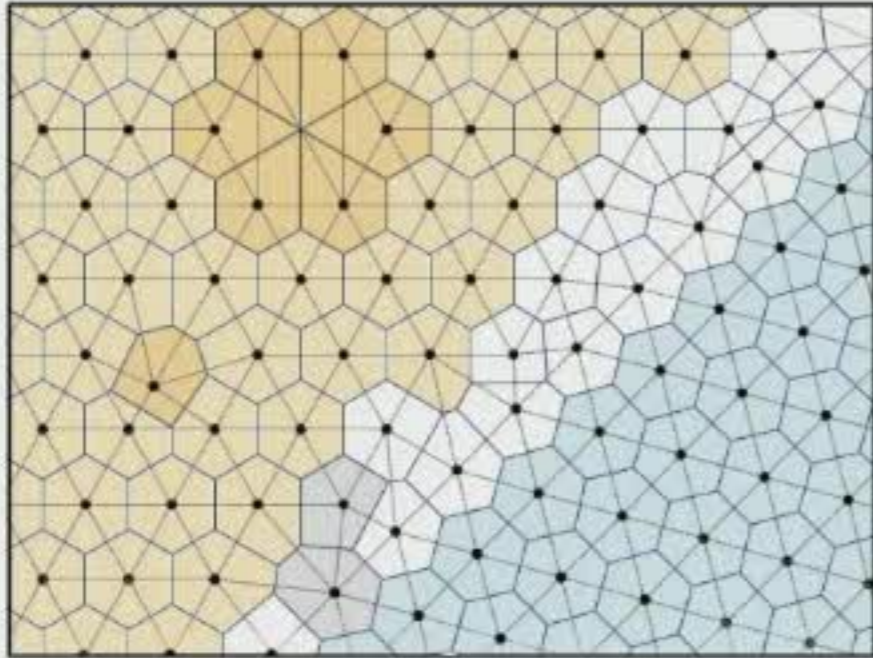
Defects



Lattice Defects:

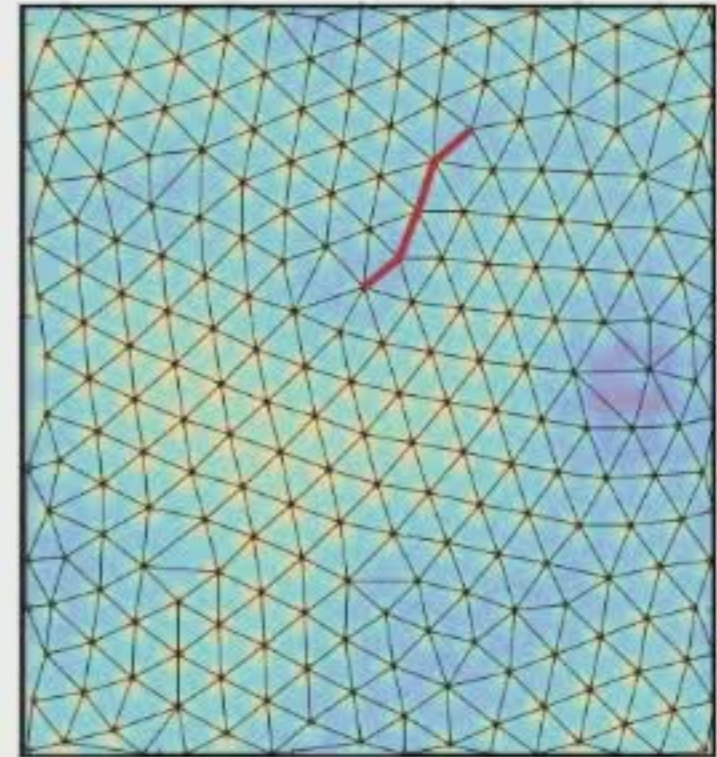
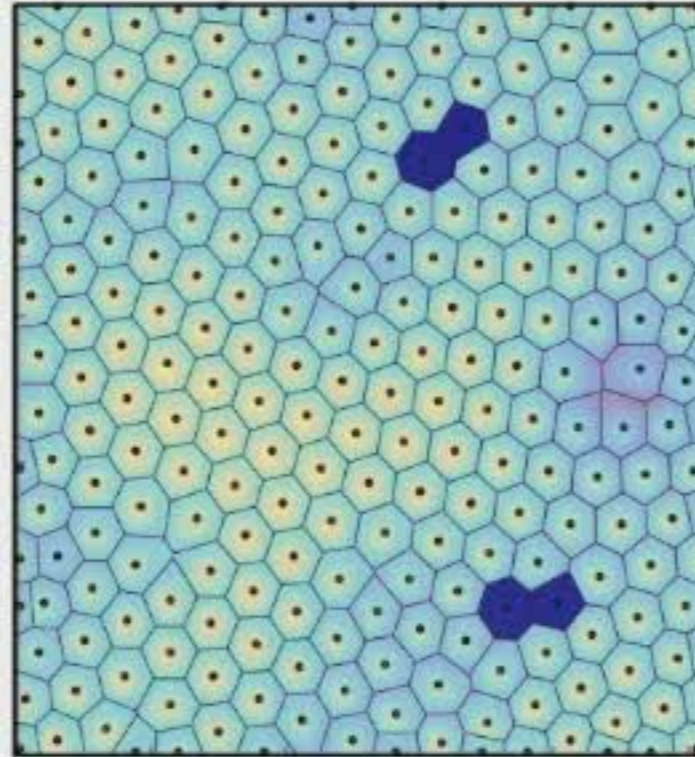
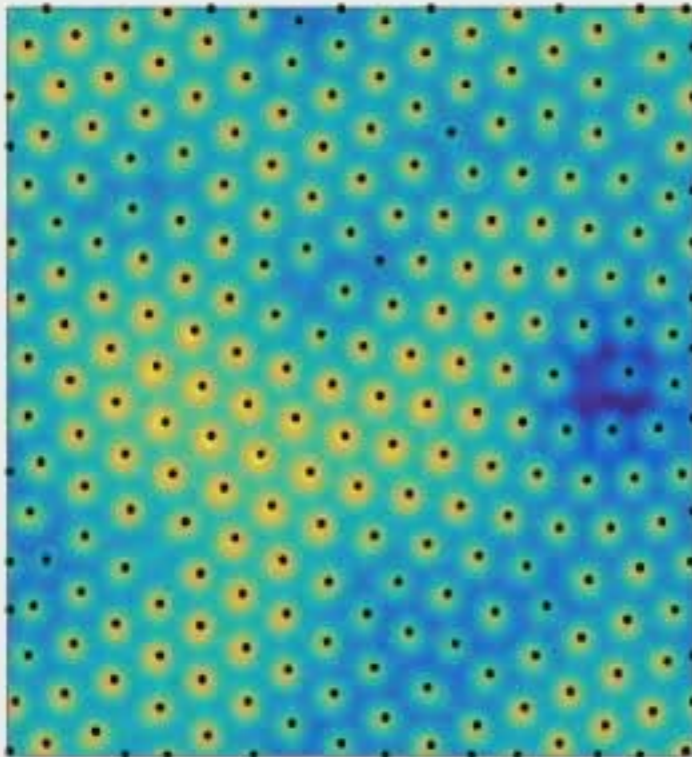
- Grain boundaries
- Penta-hepta defects
- Perturbed or missing peaks

Defects



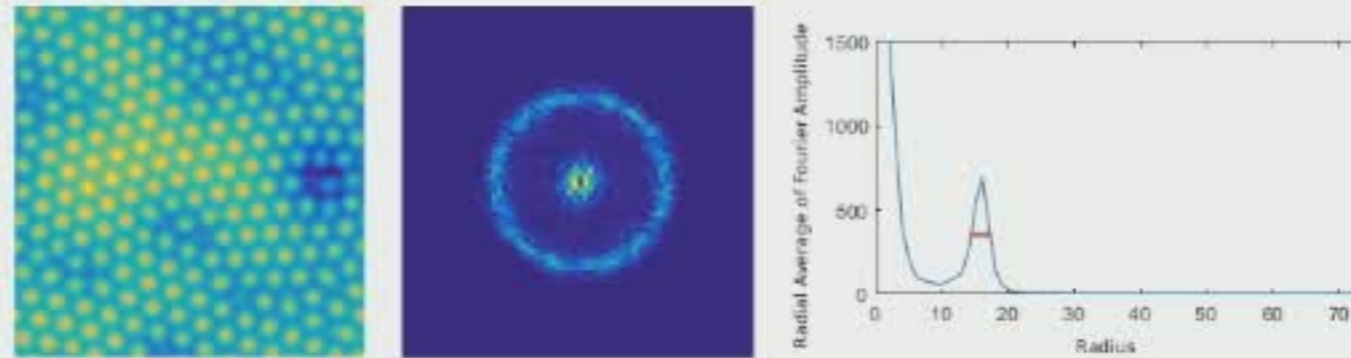
Lattice Defects:

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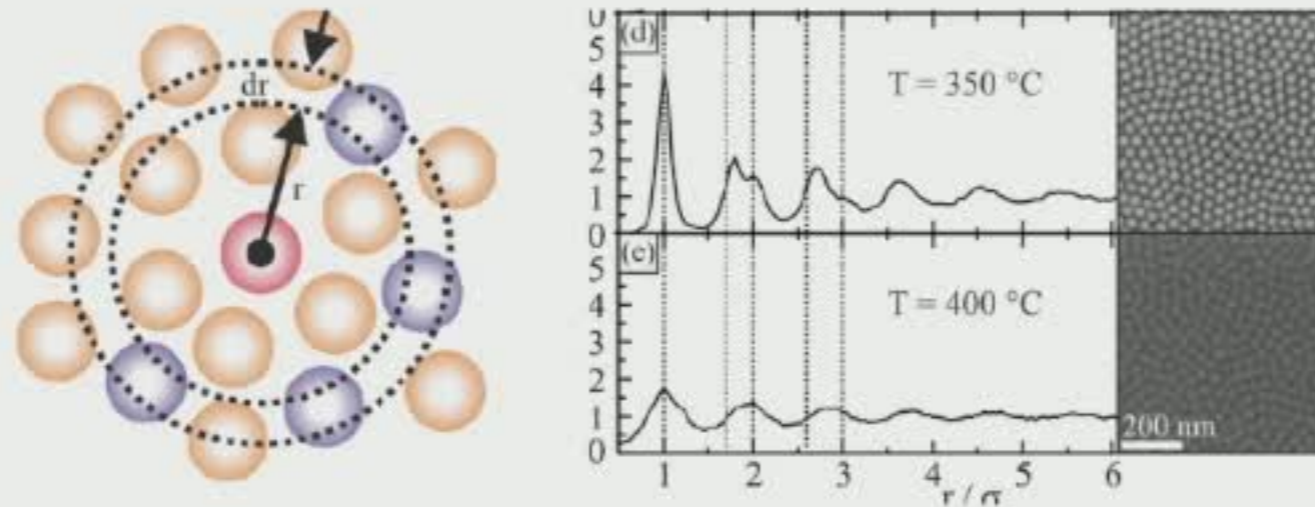
Some Measurements of Order

- ▷ **Spectral:** Full-width-at-half-max (FWHM) of the first-order Fourier peak



may not be able to distinguish types of defects

- ▷ **Geometric:** Correlation Length : the region of exponential decay in the autocorrelation function



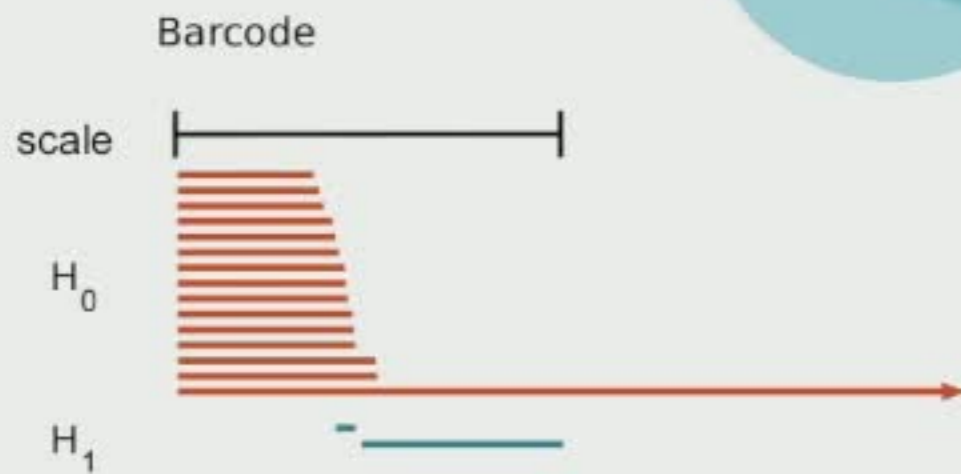
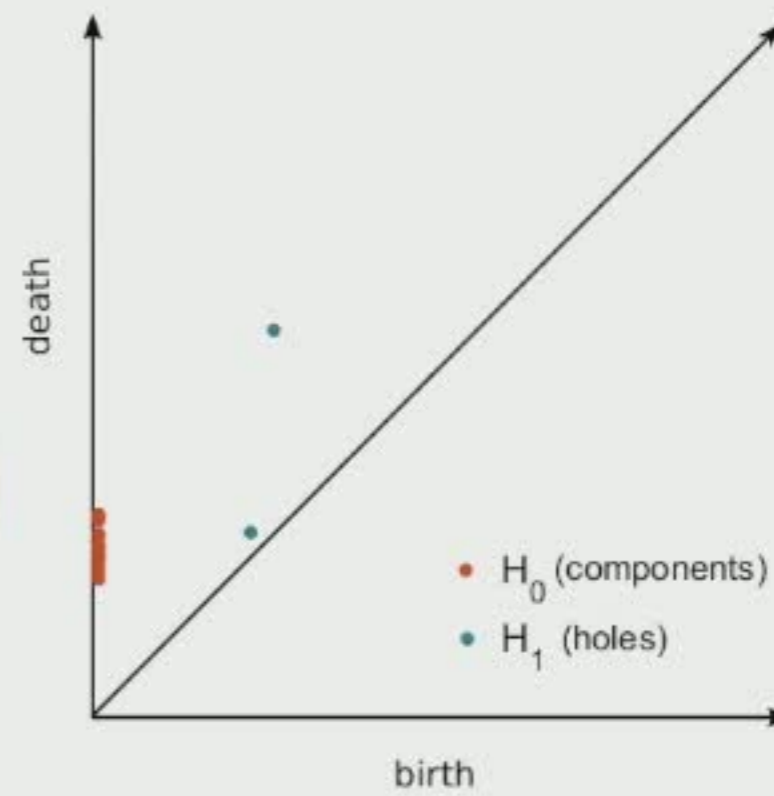
measure has been shown to be stable as order increases

R. Böttger, L. Bischoff, S. Facsko, and B. Schmidt. *Quantitative analysis of the order of bi ion induced dot patterns on ge.* (2012)

Persistent Homology



Persistence Diagram



Summarizing Persistence Diagrams

For a near hexagonal lattice, the persistence diagram detects defects in the lattice structure and can be summarized as

▷ Variance of H_0 bars:

$$\text{Var}(H_0) = \sum_i (d_i - \mu)^2$$

▷ Sum of H_1 bars:

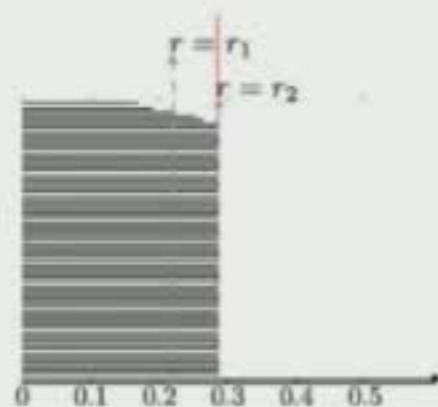
$$\sum H_1 = \sum_i (d_i - b_i)$$

▷ Linear Combination:

$$\text{CPH} = 2\text{Var}(H_0) + \frac{1}{2 - \sqrt{2}} \sum H_1$$

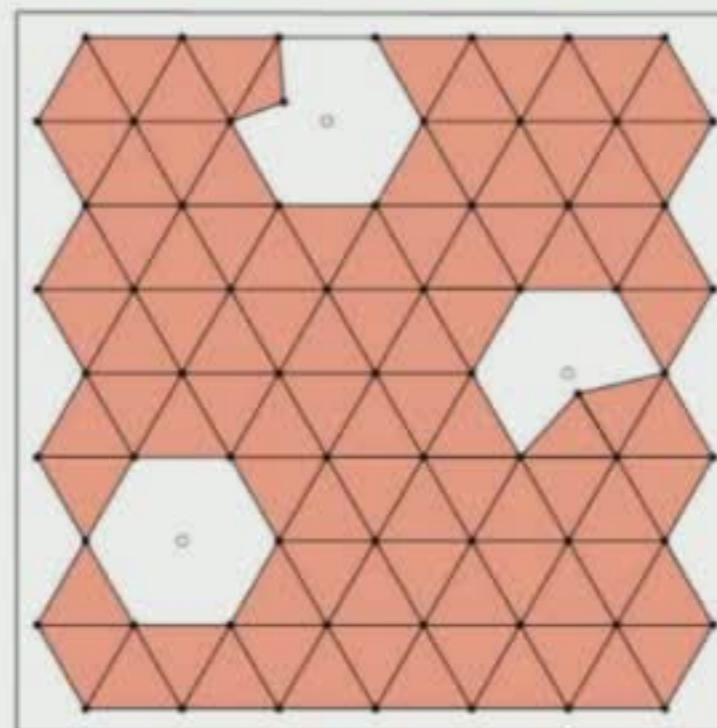
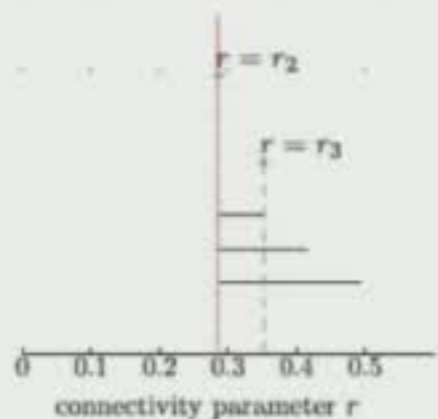
number of
connected
components

H_0



number of
holes

H_1



A Note on Boundaries and Normalization

Challenge:

The most linearly unstable wave number k_T does not depend b , however as the surface evolves nonlinear effects influence the characteristic wavelength of the observed pattern (and therefore the spacing of neighboring nanodots)

A Note on Boundaries and Normalization

Challenge:

The most linearly unstable wave number k_T does not depend b , however as the surface evolves nonlinear effects influence the characteristic wavelength of the observed pattern (and therefore the spacing of neighboring nanodots)

Strategy:

Retain a fixed number of nanodots in a square and rescale to fit the square $[-1, 1] \times [-1, 1]$

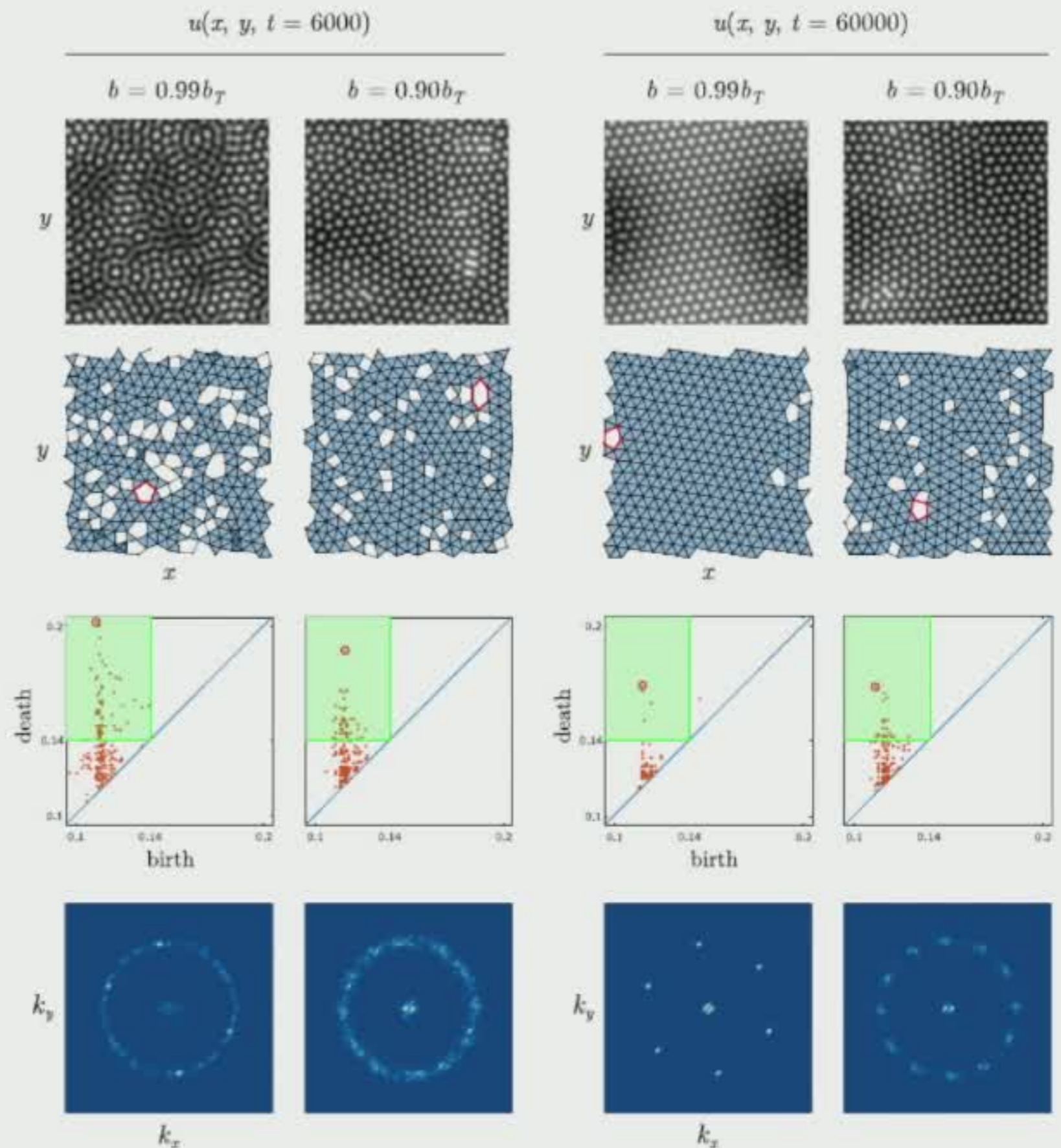
This is an essential step for

- ▷ tracking order statistics over time
- ▷ comparing simulated and experimental data

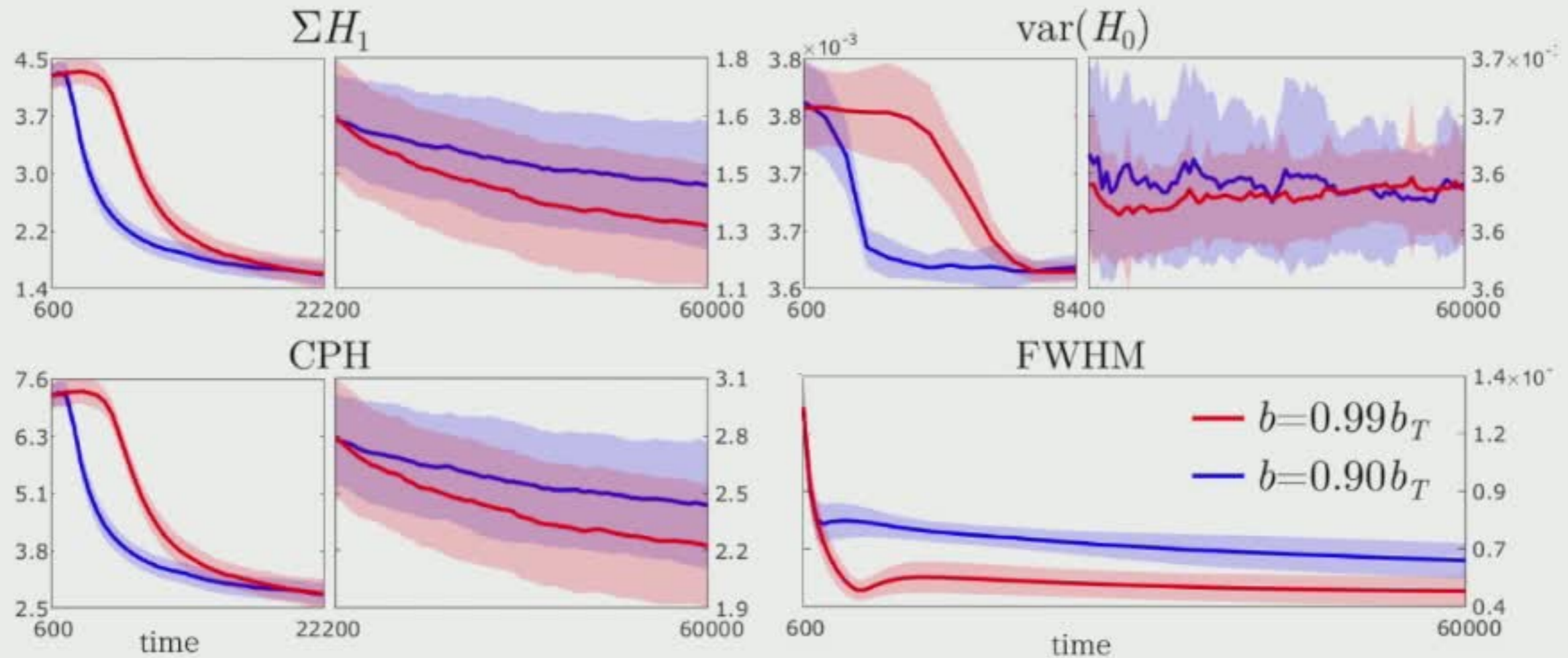
Dependence of Order on Bifurcation Parameter

Experiment:

- ▷ fix parameters a, c, ν, λ and η (where the systems undergoes a Turing bifurcation at b_T)
- ▷ generate 50 white noise initial conditions, perform 50 simulations with $b = 0.99b_T$ and $b = 0.90b_T$
- ▷ expect at long simulation time, the hexagonal order is improved for b closer to b_T



Comparison of Measures over Time

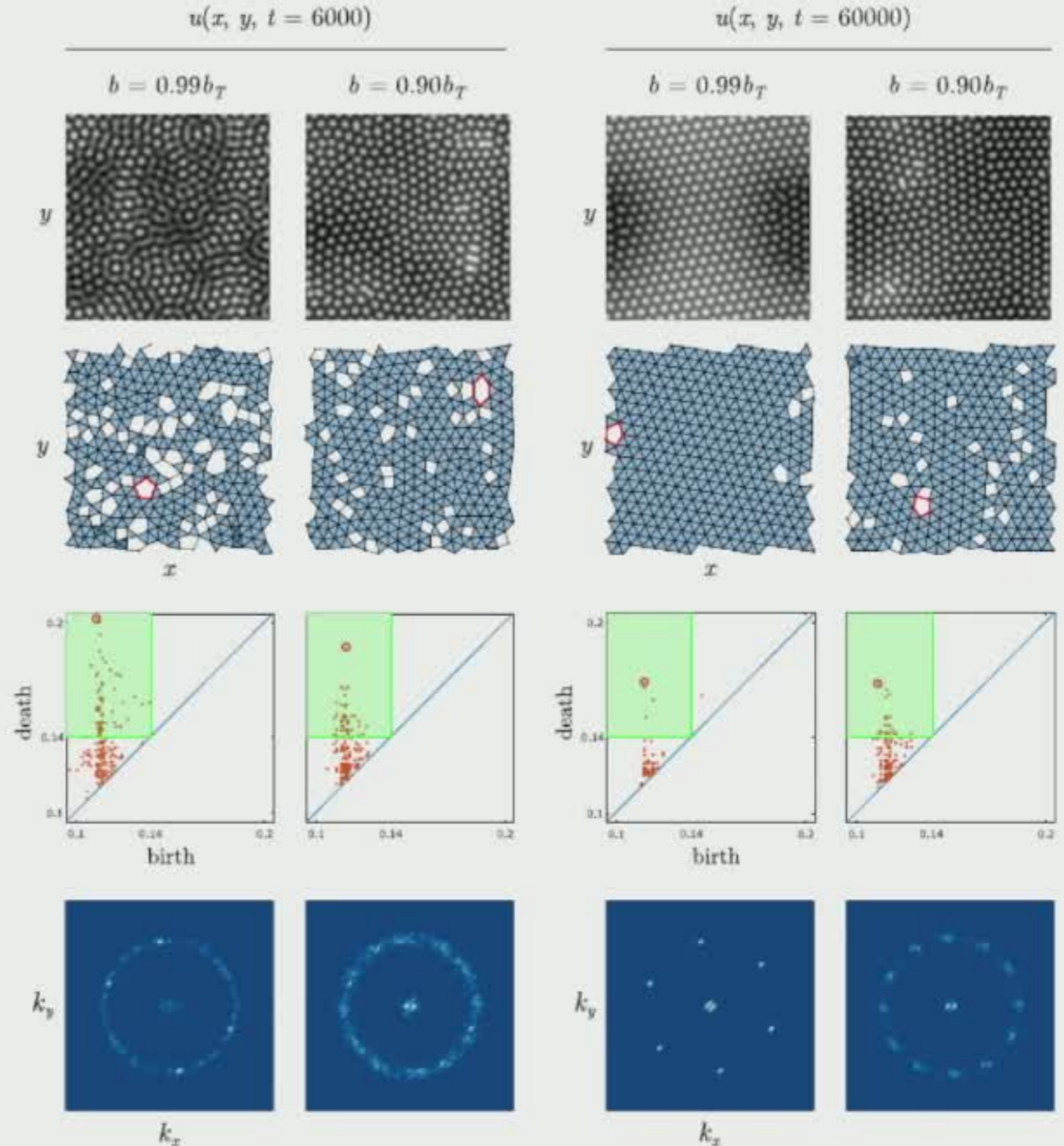


- ▷ Surprisingly, hexagonal order during the initial transient dynamics is much better for $b = 0.90b_T$ than $b = 0.99b_T$
- ▷ FWHM does not capture the observation that rapid commitment to a pattern may hinder long term order

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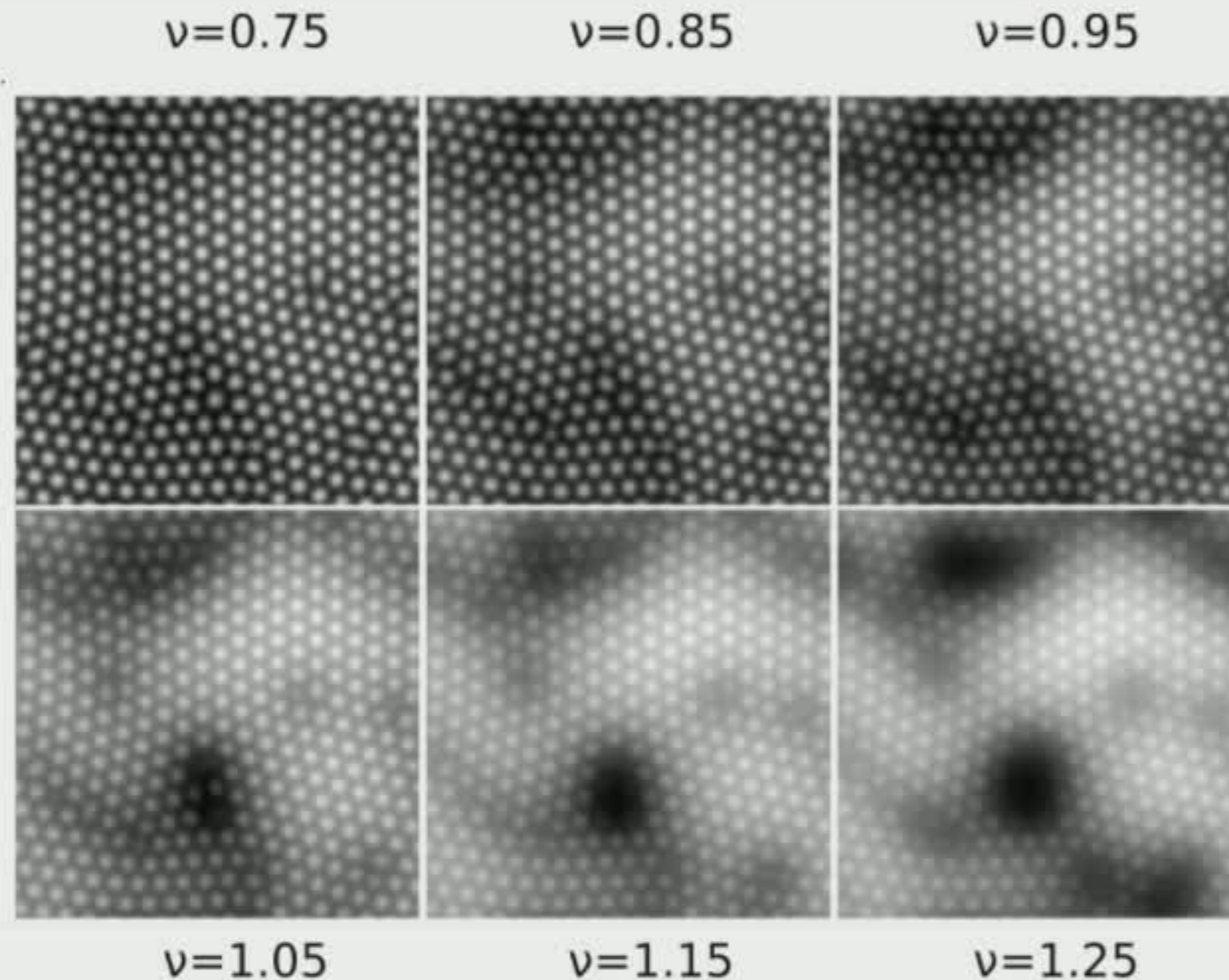
Approximate solution to the nonlinear BS-equations (for $b - b_T < \epsilon$)

$$u(x, t) = \sum_{k_k \in C} \left(A_j(t) e^{ik_j \cdot x} + c.c. \right) + G(t)$$

$$\frac{dG}{dt} = \left[\lambda \left(1 - \frac{a}{c} \right) + \frac{2\nu}{a} \left(\frac{a^2 - c^2}{4c^2} \right)^2 \right] \sum_{j=1}^3 A_j A_j^* + \frac{2\eta}{a} \left(\frac{a^2 - c^2}{4c^2} \right)^3 \text{Re}(A_1 A_2 A_3)$$

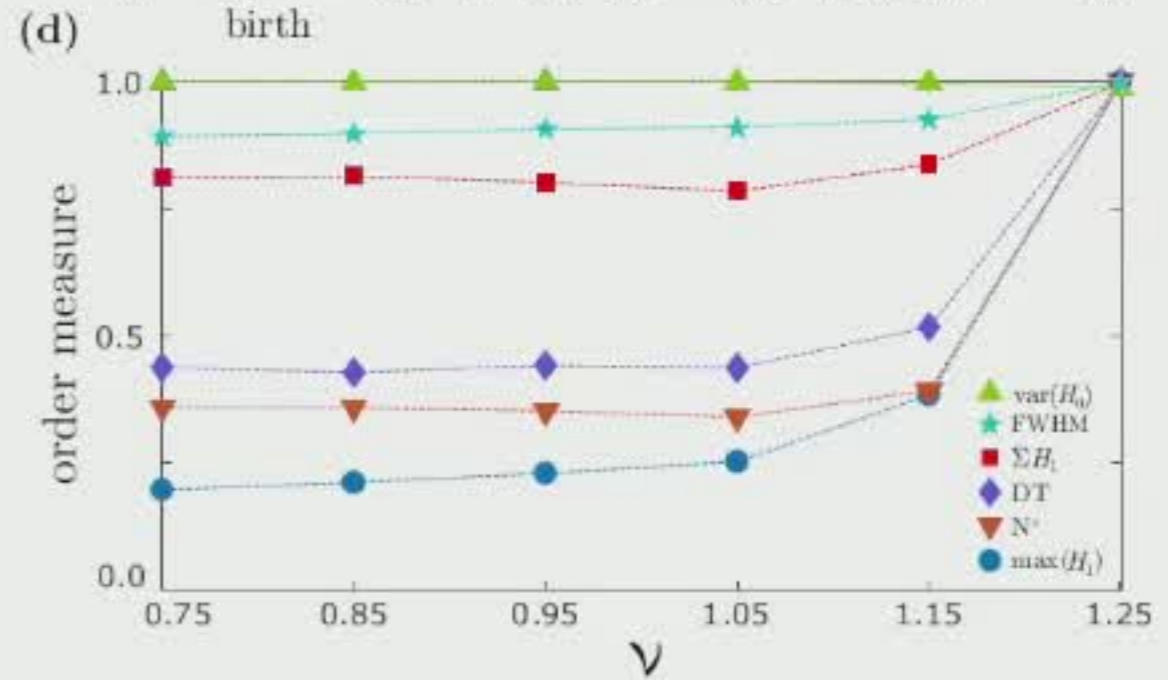
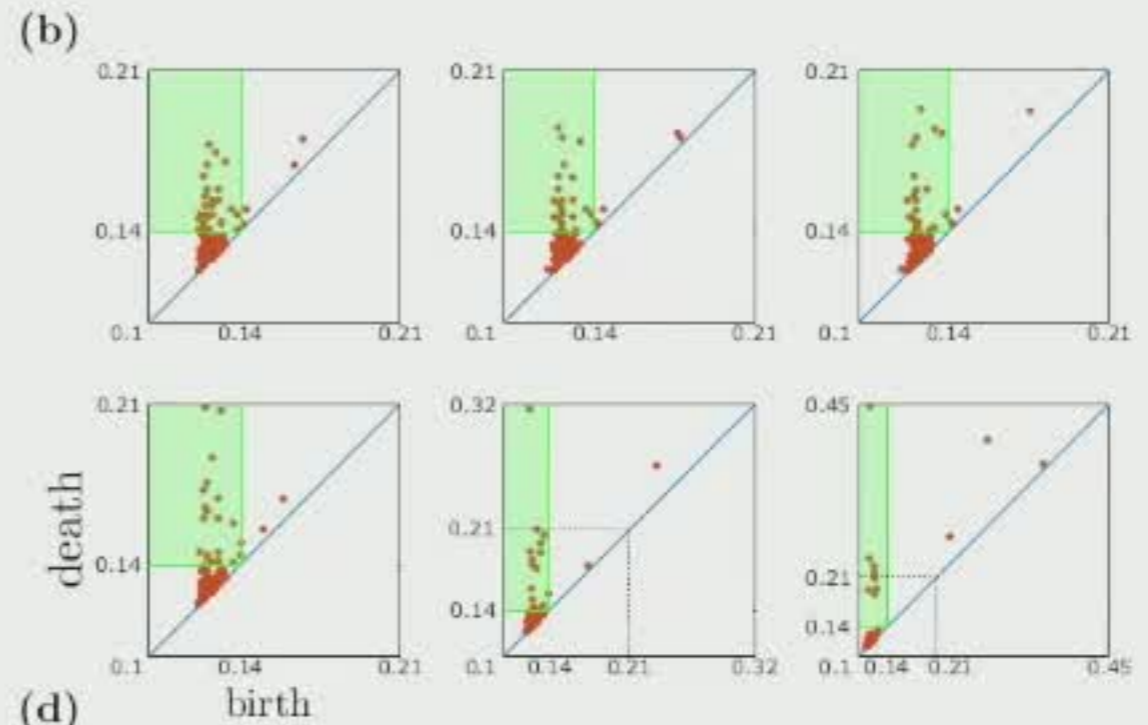
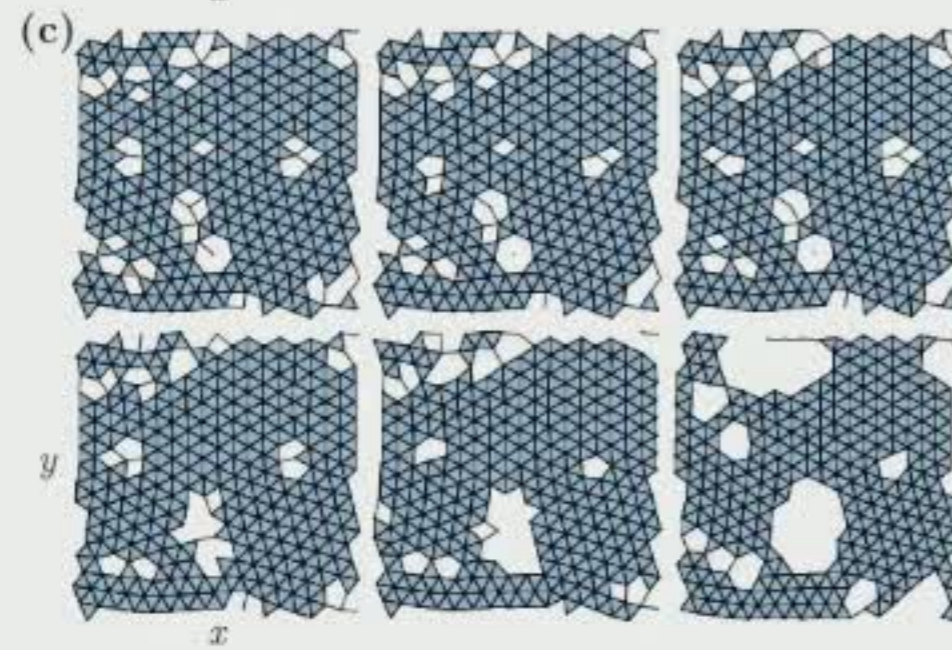
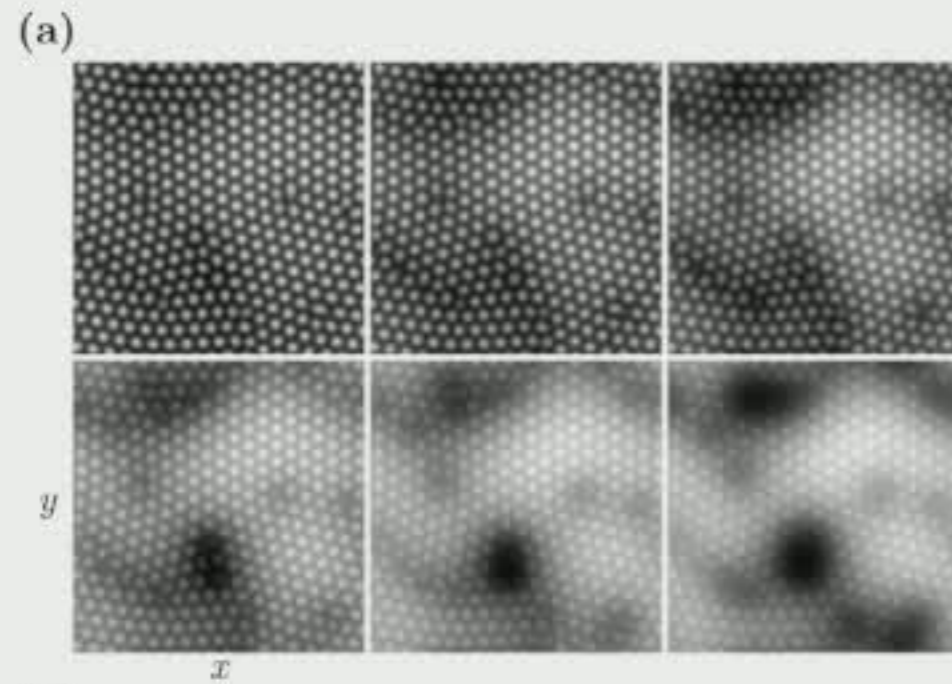
- ▷ $A_1, A_2,$ and A_3 are amplitudes of wave vectors that resonate with $\mathbf{0}$ (the zero mode) through nonlinearities
- ▷ These low frequency modes are called Soft modes (Goldstone modes) and effect long range order
- ▷ Soft modes change net sputter yield, impact defect formation, and play a role in whether defects resolve over time

Dependence of Order on Zero Mode



- ▷ Increasing ν increases the effect of the zero mode
- ▷ at long time, this leads to an increase in the average height disparity between defects and defect-free regions
- ▷ ν has very little influence on the configuration of nanodots until a critical value is reached

Dependence of Order on Zero Mode

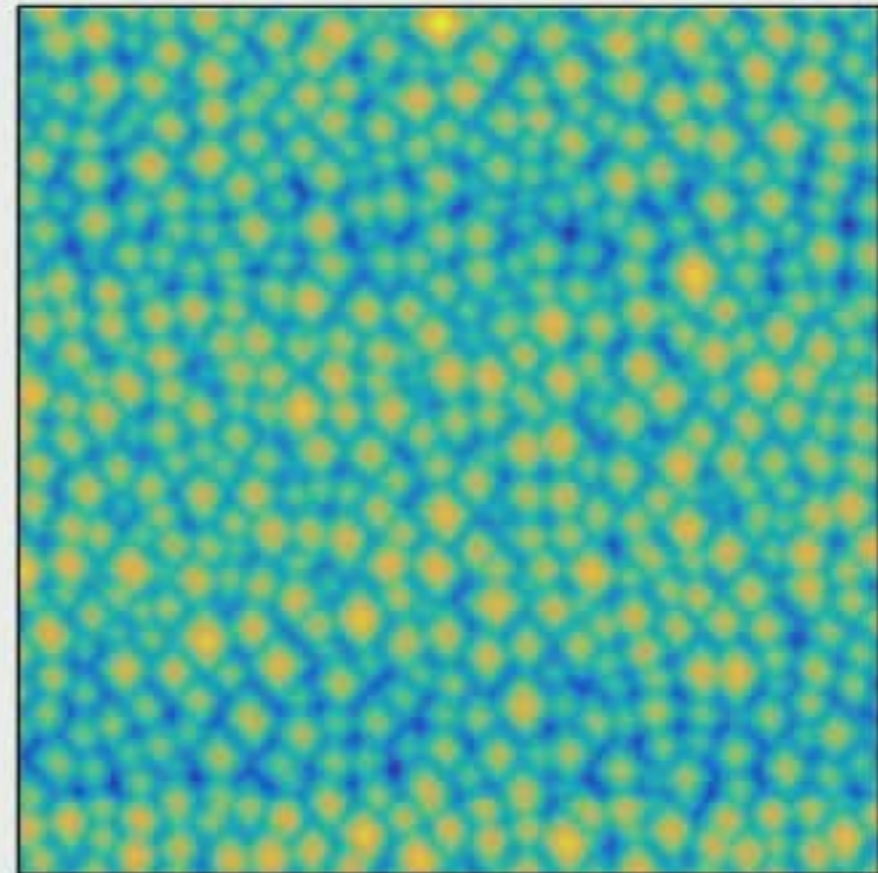


Big Picture:

- ▷ Summaries of persistence diagrams characterize order in the evolution of a pattern
- ▷ This technique is a practical way of quantifying order and detecting defects
- ▷ Studying dynamics through this lens can lead to novel observations
- ▷ Summaries for persistence diagrams contained discriminating information regarding parameter values

Switching Gears– Checkerboard Patterns

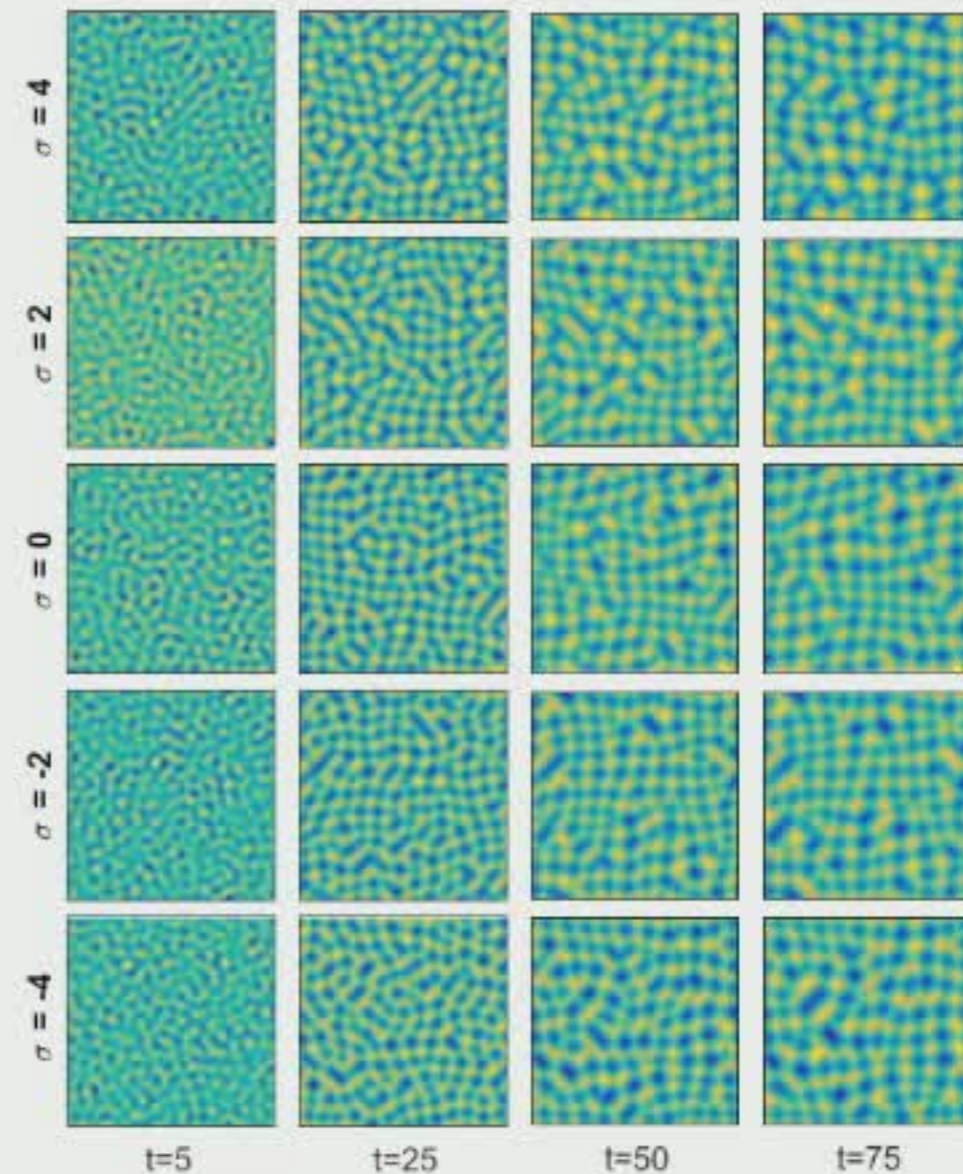
- Elemental Ge is bombarded with noble gas ions above the recrystallization temperature
- The surface is amorphized by ion bombardment
- Surface diffusion and mass distribution cause smoothing
- Ehrlich-Schwoebel (ES) barrier creates uphill atomic currents and induces an instability
- Checkerboard pattern emerges, and coarsens in time



Pyramidal Structures

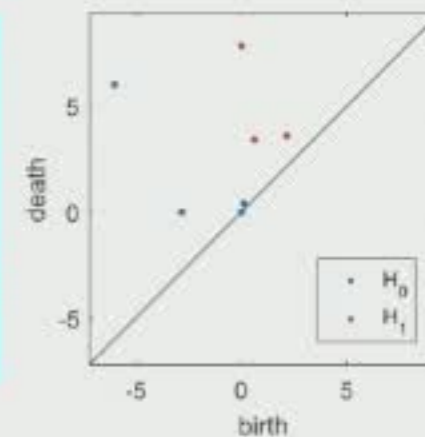
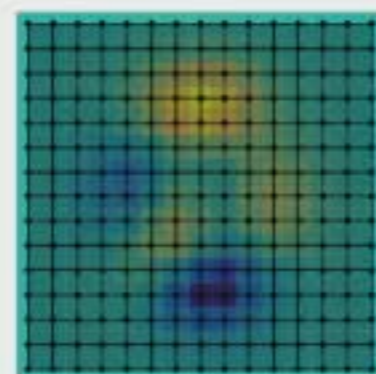
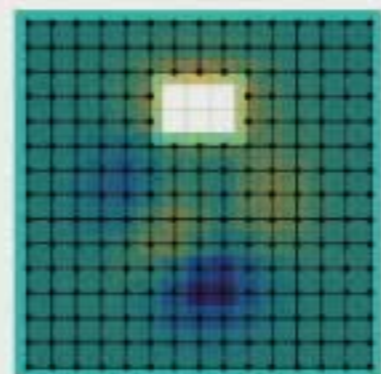
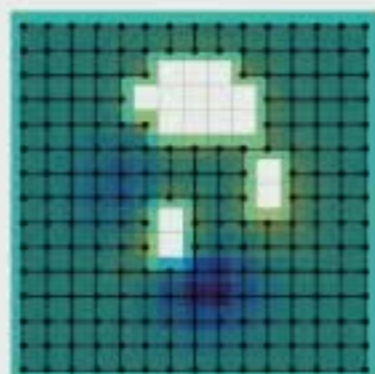
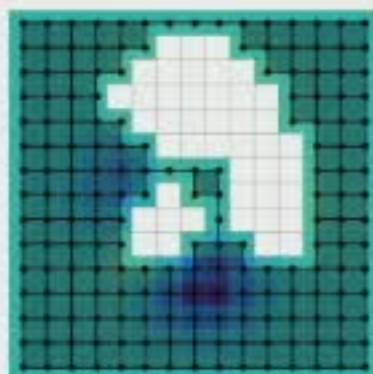
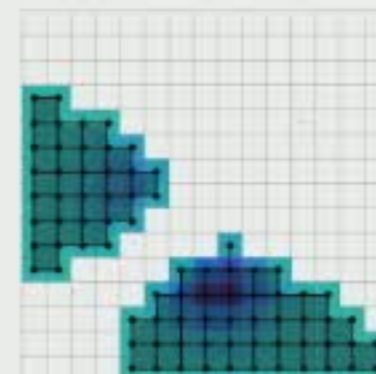
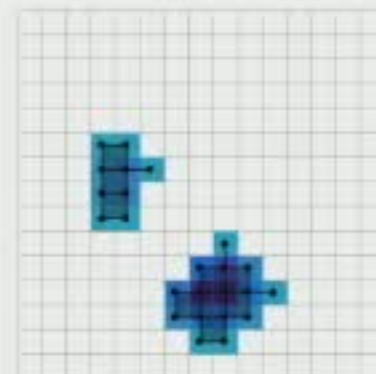
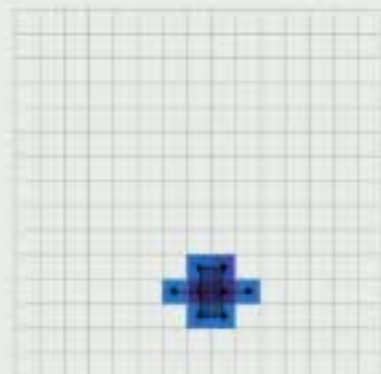
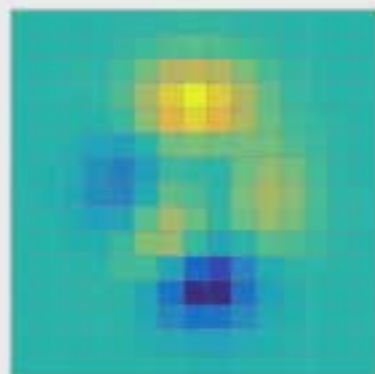
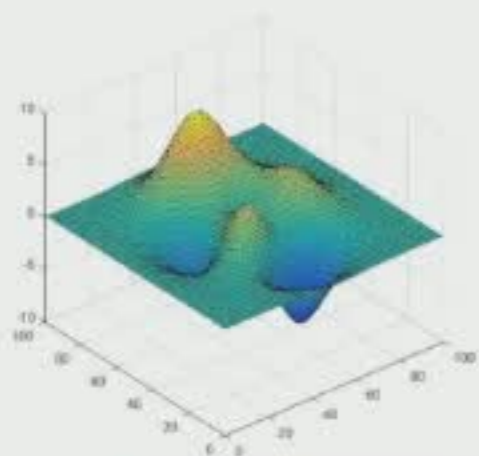
$$\frac{\partial u}{\partial t} = -\nabla^2 u + \overbrace{\kappa \nabla^2 \nabla^2 u}^{\text{surface diffusion}} - \underbrace{\sigma \nabla^2 (\nabla^2 u)^2}_{\text{nonlinear current}} + \overbrace{\delta (\partial_x u_x^3 + \partial_y u_y^3)}^{\text{ES surface current}}$$

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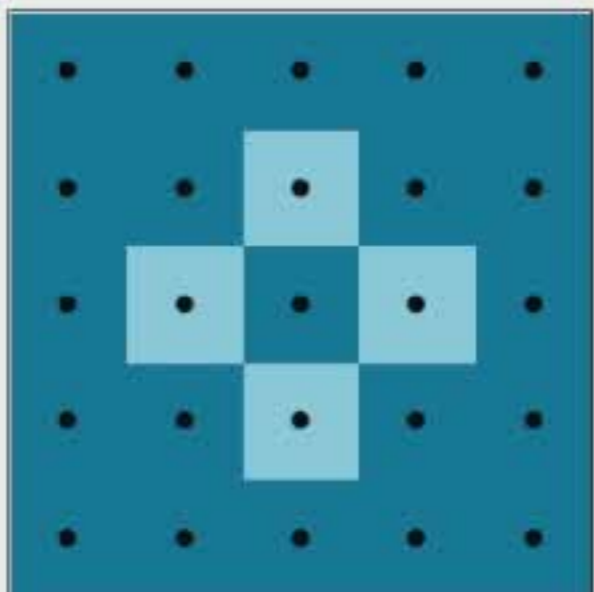


Persistent Homology: Sublevel Set Filtration

- Construct a cubical complex on the sublevel set of the data at each threshold
- Track the connected components and holes present of sublevel sets as the height threshold increases



A Few Notes on Cubical Complexes



- $H_0(u)$ measures the prominence of valleys or pits
- $H_1(u)$ measures the prominence of peaks

Careful!

- When computing homology, we are concerned with connectedness – should we think of 4-neighbor or 8-neighbor connectedness?
- (Both) we need a discrete version of the Jordan Curve Theorem, so build the cubical complex on 4-neighbor connections.
- Look to 8 neighbors for considering whether islands are connected components
- so H_0 and H_1 are summarizing structures in slightly different ways –
- exploit a duality between H_0 of sublevel sets and H_1 of superlevel sets and use H_0 of the surface and of the inverted surface to build a statistic