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Quantitative Phase-Field Modelling of Solidification at High Lewis Number

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Abstract
A phase-field model of non-isothermal solidification in dilute binary alloys is used to study the variation of growth velocity, dendrite tip radius and radius selection parameter as a function of Lewis number at fixed undercooling. By the application of advanced numerical techniques we have been able, for the first time, to extend the analysis to Lewis numbers of order 10000, which are realistic for metals. A large variation in the radius selection parameter is found as the Lewis number is increased from 1 to 10000.

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Introduction
The growth of dendritic structures during solidification has been a subject of enduring interest within the scientific community, both because it is a prime example of spontaneous pattern formation and due to the pervasive influence of dendrites on the engineering properties of metals. As dendrites are self-similar when scaled against the tip radius, $\rho$, the ability to accurately predict $\rho$ is a problem of central importance to the theory of dendritic growth.

However, the prediction of $\rho$ has proved exceptionally challenging. Early analytical solutions\cite{1} predicted that it was the dimensionless Peclet number, $Pt = V\rho/2D$, ($V =$ growth velocity, $D =$ diffusivity in the liquid), that was related to undercooling, $\Delta T$, during growth, leading to a degeneracy in the product $V\rho$ not observed in nature. Various models based on
the stability of planar solidification fronts were proposed\cite{2,3} to break this degeneracy, although ultimately the application of boundary integral methods established that it is crystalline anisotropy\cite{4} rather than stability \textit{per se} that is responsible for breaking the degeneracy. The analysis reveals that in the limit of vanishing \( Pt \) an equation similar to that arising from stability arguments is recovered, but with a radius selection parameter, \( \sigma^* \), that varies as \( \varepsilon^{7/4} \), where \( \varepsilon \) is the anisotropy strength.

In recent years significant progress towards understanding solidification processes has also been afforded by the advent of phase-field modelling. However, the application of phase-field modelling has largely been restricted to two limiting cases; namely the thermally controlled growth of pure substances and the solidification of relatively concentrated alloys \cite[e.g. 5]{5} where growth is sufficiently slow that the problem may be considered isothermal. However, this omits alloy solidification problems where the isothermal approximation is not valid, specifically the solidification of very dilute alloys and rapid solidification processes.

To date, relatively few attempts have been made to use phase-field techniques to simulate coupled thermo-solutal solidification due to the severe multi-scale nature of the problem (typically Lewis number, \( Le = \alpha/D \), is \( 10^3 \) – \( 10^4 \), where \( \alpha \) is the thermal diffusivity). Loginova \textit{et al.}\cite{6} have developed a coupled model using a derivation based on the solutal model of Warren & Boettinger\cite{7}, although there are doubts about the quantitative validity of this model\cite{8} as the numerical results appear to suggest excess solute trapping and have an unresolved interface width dependence. This methodology has been extended by Lan \textit{et al.}\cite{9}, who introduced an adaptive finite volume solver, which allowed them to use realistic values of \( Le \), although this did not overcome either the excess solute trapping or the interface-width dependence of the solution. An alternative formulation of the coupled phase-field problem has been presented by Ramirez & Beckermann\cite{8,10}, based on the Karma\cite{11} thin interface model. As the thin interface model has been shown to be independent of the length scale
chosen for the mesoscopic diffuse interface width, it is capable of giving quantitatively correct predictions for dendritic growth, although Ramirez & Beckermann only used the model at relatively modest Lewis numbers (typically 40).

In a previous paper\textsuperscript{[12]} we used a fully implicit, adaptive finite difference implementation of the model due to \textsuperscript{[8]} to investigate the dependence of $\rho$ upon $\Delta T$ at $Le = 200$, demonstrating for the first time that $\rho$ pass through a minimum with increasing $\Delta T$, as predicted by stability models such as that due to Lipton, Trivedi & Kurz\textsuperscript{[3]} (LKT). We also showed that the radius selection parameter, $\sigma^*$, not only varies with $\Delta T$, but that the variation is non-monotonic.

In this paper we now consider the extent to which $\rho$, $V$ and $\sigma^*$ vary as $Le$ is increased at fixed $\Delta T$. This quantitative analysis of the Lewis number dependency has previously been considered in \textsuperscript{[8]}, albeit in the restricted range $1 \leq Le \leq 200$, wherein it was found that the predictions of the LKT\textsuperscript{[3]} theory were valid for $Le \leq 5$, with significant deviations thereafter. Here we extended the analysis to higher values of $Le$, including for the first time values up to $10^4$, which are of appropriate order for metals, in which dendritic growth is most common.

**Description of the Model**

The model adopted here is based upon that of \textsuperscript{[8]} in which, following non-dimensionalization against characteristic length and time scales, $\bar{W}_0$ and $\tau_0$, the evolution of the phase-field, $\phi$, and the dimensionless concentration and temperature fields $U$ and $\theta$ are given by

\[
A^2(\psi) \left[ \frac{1}{Le} + Mc_\infty \left[ 1 + (1 - k_E U) \right] \right] \frac{\partial \phi}{\partial t} = \nabla \cdot \left( A^2(\psi) \nabla \phi \right) + \phi(1 - \phi^2)
\]

\[- \lambda (1 - \phi^2)^2 \left( \theta + Mc_\infty U \right) \frac{\partial}{\partial x} \left( A(\psi) A'(\psi) \frac{\partial \phi}{\partial x} \right) + \frac{\partial}{\partial y} \left( A(\psi) A'(\psi) \frac{\partial \phi}{\partial y} \right) \]
\[
\left(1 + \frac{k_E}{2} - \frac{1}{2} k_E \phi \right) \frac{\partial U}{\partial t} = \nabla \cdot \left( D \frac{1 - \phi}{2} \nabla U + \frac{1}{2} \frac{1}{\sqrt{2}} \left[ \left[ \frac{\partial \phi}{\partial t} \right] \nabla \phi \right] + \frac{1}{2} \left[ \left[ (1 - k_E)U \right] \frac{\partial \phi}{\partial t} \right] \right)
\]

\[
\frac{\partial \theta}{\partial t} = \alpha \nabla^2 \theta + \frac{1}{2} \frac{\partial \phi}{\partial t}
\]

where, for 4-fold growth, \( A(\psi) = 1 + \varepsilon \cos(4\psi) \), \( d_0 \) is the chemical capillary length, \( k_E \) is the partition coefficient \( L \) and \( c_p \) are the latent and specific heats respectively and \( \lambda \) is a coupling parameter given by \( \lambda = D/a_2 = a_1 W_0/d_0 \) with \( a_1 \) and \( a_2 \) taking the values 5\( \sqrt{2}/8 \) and 0.6267 respectively [11]. \( U \) and \( \theta \) are related to physical concentration, \( c \), and temperature, \( T \), via

\[
U = \frac{1}{1 - k_E} \left( \frac{2c/c_*}{1 + k_E - (1 - k_E)\phi} \right) - 1 \quad \text{and} \quad \theta = \frac{\Delta T - mc_*/L}{c_p} ,
\]

where \( m \) is the slope of the liquidus line, which has dimensionless form

\[
M = \frac{m(1 - k_E)}{L/c_p} .
\]

The governing equations are discretized using a finite difference approximation based upon a quadrilateral, non-uniform, locally-refined mesh with equal grid spacing in both directions. This allows the application of standard second order central difference stencils for the calculation of first and second differentials, while a compact 9-point scheme has been used for Laplacian terms, in order to reduce the mesh induced\textsuperscript{[13]} anisotropy. To ensure sufficient mesh resolution around the interface region and to handle the extreme multi-scale nature of the problem at high Lewis number local mesh refinement (coarsening) is employed when the weighted sum of the gradients of \( \phi \), \( U \) and \( \theta \) exceeds (falls below) some predefined value.
It has been shown elsewhere that if explicit temporal discretization schemes are used for this problem the maximum stable time-step is given by $\Delta t \leq Ch^2$, where $C = C(\lambda, Le, \Delta T)$, with $C$ varying from $\approx 0.3$ at $Le = 1$ to $C \leq 0.001$ at $Le = 500^{[14]}$, leading to unfeasibly small time-steps at high Lewis number. Consequently, an implicit temporal discretization is employed here based on the second order Backward Difference Formula with variable time-step.

When using implicit time discretisation methods it is necessary to solve a very large, but sparse, system of non-linear algebraic equations at each time-step. Multigrid methods are among the fastest available solvers for such systems and in this work we apply the non-linear generalization known as FAS (full approximation scheme [15]). The local adaptivity is accommodated via the multilevel algorithm originally proposed by Brandt\textsuperscript{[16]}. The interpolation operator is bilinear while injection is used for the restriction operator. For smoothing the error we use a fully-coupled nonlinear weighted Gauss-Seidel iteration where the number of pre- and post-smoothing operations required for optimal convergence is determined empirically\textsuperscript{[14]}. Full details of the numerical scheme are given in [12, 14, 17].

**Results**

To explore the effect of Lewis number on $V$ and $\rho$ the model has been run at a fixed undercooling of $\Delta = 0.15$, over a wide range of Lewis numbers from 1 to 10000, the latter being the typical order for metals. A coupling parameter of $\lambda = 5$ has been adopted in all simulations and in order to simulate kinetic free growth via the relation $\lambda = D/a_2$ we set $D = 3.1335$, which also fixes the interface width of $\approx 5.6 \ d_0$. The required variation in $Le$ is effected by varying $\alpha$. All other material and computation parameters were held constant across all simulations. We have taken $\varepsilon = 0.02$, which is widely used for the anisotropy strength of many metals, while $k_E$ and $M_{c_e}$ have been taken as 0.3 and 0.05 respectively, these being typical of the alloy Cu- 5wt.% Ni (for Cu-Ni, we have at Cu rich compositions $k_E \approx 0.3$, $l_m = 6.2 \ K/wt.\%$ and $L/c_p \approx 430 \ K^{[18]}$, giving $M = 0.01 \ /wt.\%$ and $\Delta T = 65 \ K$). The minimum
grid spacing of \( h = 0.78 \) is held constant across all simulations although the size of the domain is varied such that there is no interaction between the thermal field and the domain boundary. The largest domain used was \( \Omega = [-3200, 3200]^2 \), wherein 13 levels of refinement are required to achieve the desired \( h \). This is equivalent, were a uniform mesh to have been used, of a mesh size of \( 2^{13} \times 2^{13} \). This compares with our previously reported largest equivalent grid \(^{(12)}\) of \( 2^{12} \times 2^{12} \), with therefore correspondingly longer run times.

We obtain from the model the two key parameters characteristic of dendritic growth, namely the velocity and radius of the tip. The latter we obtain by fitting a parabolic profile to the \( \phi = 0 \) isoline using a 4\(^{th}\) order interpolation scheme described in \([14, 12]\), as this has generally been felt \(^{[8, 19]}\) to be more directly comparable to analytical dendrite growth theories \(^{[3]}\), than the curvature directly from the derivatives of \( \phi \) at the tip. From empirical trials we estimate the error associated in determining \( \rho \) from the parabolic fitting process to be around \( \pm 4\% \).

The dependence of \( V \) and \( \rho \) on \( Le \) are shown, in dimensionless form, in Figures 1 and 2 respectively (dimensional values for the Cu-5wt.% Ni example system can be obtained by taking \( D \approx 3.2 \times 10^9 \) m\(^2\)s\(^{-1}\) [20] and \( d_0 = 3.7 \times 10^{10} \) m [18]). For both \( \rho \) and \( V \) we may delineate high and low \( Le \) behaviour, with this boundary occurring around \( Le = 1000 \). For high Lewis numbers \( \rho \) is essentially independent of \( Le \) with a logarithmic dependence at low \( Le \). At the lowest values of \( Le \) studied (\(< 5\)) there is possibly a trend towards a levelling off again, although this has not been investigated as there is no significance for values of \( Le < 1 \). Relative to the results found by \([8]\) we observe a much larger variation in \( \rho \) over the comparable range of Lewis numbers (to \( Le = 200 \) \([8]\) observed \( \rho \) to drop by \( \sim 30\% \) of its \( Le = 1 \) value, whereas we observe a 67\% drop). We attribute this to the fact that we have conducted our investigation at much lower undercooling, which is consistent with LKT predictions of \( \rho \) as a function of \( Le \) \([\text{see e.g. Fig. 6 in ref. 12}]\).
At low Lewis numbers $Vd_0/D$ varies, to a good approximation, as a simple power law with an exponent close to 2.5, levelling off somewhat in the high Lewis number regime, although unlike $\rho$, $V$ continues to increase with Lewis number up to the highest values studied. For comparison with [8] we have also shown $Vd_0/\alpha$, which as in [8] shows little variation over the range $1 \leq Le \leq 200$ (note however that the scaling factor $d_0/\alpha$ is dependent on $Le$).

In addition to $V$ and $\rho$ an important auxiliary quantity that may be calculated is the radius selection parameter, $\sigma^*$. Following the methodology proposed in [8] we evaluate $\sigma^*$ based on the LKT$^{[3]}$ definition, where the supersaturation at the interface is evaluated without reference to the Ivantsov$^{[1]}$ solution by considering $U$, the value of $U$ ‘frozen in’ at the interface (taken as $\phi = 0$). The resulting variation of $\sigma^*$ with $Le$ is shown in Figure 3, where the error shown is $\pm 8\%$ (based on $\pm 4\%$ error in $\rho$ with $\sigma^*$ varying as $1/\sqrt{\rho}$). At low Lewis number $\sigma^*$ may initially show a slight increase with increasing $Le$, although the errors associated with determining $\sigma^*$ are such that the results would also be consistent with $\sigma^*$ being constant, which is as found by [8] at similar Lewis numbers. In the limit of Lewis number of unity we find that $\sigma^* = 0.0604$, in very close agreement with the value found by [8]. We find that this value is, as noted by [8], also close to that for a dendrite growing under solute only control (the coupled model can be used for solute only growth at solutal undercooling $\Omega$ by fixing the system temperature everywhere at $\theta_{sys} = -\Omega$ with $Mc_{\infty} = 1 - (1-k_\Omega)\Omega$ [see 14]).

For $Le > 10$ we find, in agreement with [8], that the assumption of constant $\sigma^*$ breaks down. However, at high $\Delta$ ($\Delta = 0.55$) [8] found that $\sigma^*$ (LKT definition) first decreased slightly before increasing markedly as $Le$ is increased. In contrast we find that at $\Delta = 0.15$, beyond $Le = 10$, $\sigma^*$ decreases monotonically with increasing Lewis number, dropping to $\sim 0.025$ at $Le = 10000$. This represents a variation of around a factor of 3 over the range of $Le$ studied.
Summary & Discussion

We have used a phase-field model of non-isothermal solidification in dilute binary alloys to study the variation of $V$, $\rho$ and $\sigma^*$ as a function of Lewis number at fixed undercooling. By using advanced numerical techniques such as mesh adaptivity, implicit time-stepping and multigrid methods we have been able to extend the analysis to Lewis numbers of order 10000 for the first time, these values being typical of metallic systems. Moreover, the formulation of the non-isothermal problem based on the thin-interface model which we have adopted from [8] means that these results should be independent of the width assumed for the diffuse interface, giving them a quantitative validity which cannot be claimed by formulations of the problem not based around the thin-interface model, such as [6, 9]. We find that the tip radius, $\rho$, drops monotonically with increasing $Le$, becoming almost constant at high $Le$ with a value in this case close to $70d_0$, while $V$ increases monotonically with increasing $Le$, reaching a value of $\sim 0.1 \frac{d_0}{D}$ at the highest values of $Le$ studied. For the example system of Cu- 5wt.% Ni this would correspond to a dimensional growth velocity (the primary quantity measured during rapid solidification experimentation [see e.g. 21, 22]) of $0.9 \text{ m s}^{-1}$, although direct comparison with experiment is not possible as 2-D and 3-D solidification are quantitatively different. For the radius, and to a lesser extent the tip velocity, qualitatively different behaviour is seen in what we may define as the low Lewis number regime ($Le < 1000$) to that in the high Lewis number regime, and this value therefore defines a minimum level at which simulations may be classed as approaching 'realistic' for metallic systems. This transition, albeit rather gradual, presumably delineates which of the two transport processes is dominant.

The radius selection parameter, $\sigma^*$, has been calculated as a function of $Le$ and a variation of a factor of three is observed over the range of Lewis numbers studied. This further highlights the potential limitations of assuming constant $\sigma^*$ in analytical models of solidification to predict dendrite length scales. Moreover, for $Le > 10$, $\sigma^*$ decreases monotonically with increasing $Le$, raising an apparent contradiction as in the limit $Le \to \infty$ the dendrite should
return to fully solutal control and the value of $\sigma^*$ appropriate to the solute only model should be recovered. In both this and previous studies\cite{12, 14} the model has produced results in close agreement with other authors (for $Le \leq 200$, see \cite{8, 10}), giving us reasonable confidence in the numerical scheme employed. Currently therefore we are unable to offer a definitive explanation for this anomaly, although it may be that in the case studied here the maximum value of $Le$ is not sufficiently high to recover the limiting case of $Le \rightarrow \infty$. This would be consistent with experiment where at low undercoolings (i.e. $\Delta = 0.15$) the solidification of metals ($Le \sim 10^4$) would still be expected to be under coupled thermo-solutal control.

**Reference**


Captions

Fig. 1. Calculated variation of the dimensionless radius of curvature at the tip as a function of Lewis number.

Fig. 2. Calculated variation of the dimensionless tip velocity as a function of Lewis number (left-hand scale and solid markers non-dimensionalised against $d_0/D$, right hand scale and open markers against $d_0/\alpha$).

Fig. 3. Calculated variation of the radius selection parameter, $\sigma^*$, as a function of Lewis number.