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1. Introduction and General Status

The main goals of the research under this grant consist of the development of mathematical tools and measurement of transport properties necessary for high fidelity modelling of crystal growth from the melt and solution, in particular for the Bridgman-Stockbarger growth of mercury cadmium telluride (MCT) and the solution growth of triglycine sulphate (TGS). Of the tasks described in detail in the original proposal, two remain to be worked on:
- development of a spectral code for moving boundary problems,
- diffusivity measurements on concentrated and supersaturated TGS solutions.

During this eighth half-year period, good progress has been made on these tasks.

2. MCT Code development

During the last six monthly period we have completed a paper on a Chebyshev pseudospectral collocation method is adapted to the problem of directional solidification. Implementation of this method involves a solution algorithm that combines domain decomposition, a finite-difference preconditioned conjugate minimum residual (PCMR) method and a Picard type iterative scheme. The method solves equations which describe heat transfer in the ampoule, melt and crystal, and the convective flow problem in the melt. The crystal-melt interface shape is determined as part of the solution. A pre-print of the paper is attached in the appendix.

In addition we have successfully completed an extension of this code to include species transport and the dependence of crystal melting temperature on composition. The method employs a conjugate-gradient-squared (CGS) technique for the species and heat transport equations, and a PCMR method for the momentum equations and involves finite-difference preconditioning. The code has been tested extensively against results of Kim and Brown [1] and Adornato and Brown [2] for the directional solidification of mercury cadmium telluride, gallium-doped germanium and silicon-germanium. Further work, beyond the tests, has involved the study of the interplay between convective flow, interface shape and compositional uniformity. These results will be reported in full in the next report.


3. Diffusivity Measurements

Work on this topic has concentrated during the last six months on the accuracy of the novel diffusivity measurement technique developed under this grant. This was triggered by our discovery of poor reproducibility between runs. Two error sources were identified:

The standard microscope slides used as windows in the diffusion cell, inspite of background interferogram subtraction, turned out to be optically inadequate to fully utilize the advantages of this technique. Hence, we have acquired optical windows flat to within 1/10th of a wavelength of the He-Ne line used in the interferometry. This has led to a significant reduction of the experimental errors.

In addition to the experimental error, we discovered that the mathematical approach taken in the evaluation of the interferometric data, can introduce larger errors than we expected earlier. Both the ZAPP-PC software used, as well as the specific function used in evaluating the integral equation used in our approach (see earlier reports) have been identified as significant error sources. Current work is concentrating on developing a more advantageous algorithm for data evaluation.

4. Presentations and Publications

From the work carried out under this grant the following papers have been published, accepted for publication or are in preparation for submission for publication:


In addition to the above publications, the results of our work have been presented at the following conferences and institutions:


3. J.I.D. Alexander, *Commercial Numerical Codes: To Use or Not to Use, Is This The Question?*, Microgravity Fluids Workshop, Westlake Holiday Inn, Cleveland Ohio, August 7-9, 1990.


A CHEBYSHEV COLLOCATION METHOD FOR MOVING BOUNDARIES, HEAT TRANSFER, AND CONVECTION DURING DIRECTIONAL SOLIDIFICATION

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Abstract

Free and Moving Boundary problems require the simultaneous solution of unknown field variables and the boundaries of the domains on which these variables are defined. There are many technologically important processes that lead to moving boundary problems associated with fluid surfaces and solid-fluid boundaries. These include crystal growth, metal alloy and glass solidification, melting and flame propagation. The directional solidification of semi-conductor crystals by the Bridgman-Stockbarger method\textsuperscript{1,2} is a typical example of such a complex process. A numerical model of this growth method must solve the appropriate heat mass and momentum transfer equations and determine the location of the melt-solid interface. In this work, a Chebyshev pseudospectral collocation method is adapted to the problem of directional solidification. Implementation of the method involves a solution algorithm that combines domain decomposition, a finite-difference preconditioned conjugate minimum residual method and a Picard type iterative scheme.

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1. INTRODUCTION

Moving and free boundary problems are problems that require as part of the solution the determination of some or all the boundaries of the domain under consideration. Included in this class of problems are situations that involve fluid surfaces, or solid-fluid interfaces. Freezing and melting, crystal growth, flame propagation, liquid surface configurations, are examples of such processes that are important in a variety of areas with technological applications. Such problems generally pose a challenging problem to the numerical modeller. The Bridgman-Stockbarger directional solidification crystal growth technique is a typical example of such a complex problem. To adequately represent the physics of the problem, the solution method must be able to cope with the following: The unknown location of the crystal-melt interface, high Rayleigh number buoyancy-driven flows, heat transfer by conduction (along ampoule walls and in the crystal), convective-diffusive heat transfer in the melt and radiative and convective heat transfer between the furnace and the ampoule. Even for pure melts, due to differences in thermal conductivities between melt, crystal and ampoule, and the differences in thermal and momentum diffusivities in the melt, the problem has a variety of disparate length scales over which characteristic features must be accurately represented.

In past work\textsuperscript{3-11}, the Finite Element Method (FEM) has been successfully applied to the problem of computing melt and crystal temperature and concentration distributions, melt convection and the location of the crystal-melt interface. As an alternative to FEM we present a Chebyshev collocation (pseudospectral) method suitable for the solution of this class of problem. Spectral and pseudospectral methods\textsuperscript{12-13} involve the representation of the solution as a truncated series of smooth functions of the independent variables. In contrast to FEM, for which the solution is approximated locally with expansions of local basis functions, spectral methods represent the solution as an expansion in global functions. In this sense they may be viewed as an extension of the separation of variables technique applied to complicated problems\textsuperscript{14}.

For problems that are characterized either by irregularly shaped domains, or even domains of unknown shape, it is, in general, neither efficient nor advantageous to try to find special sets of
spectral functions that are tuned to the particular geometry in consideration (especially in the case of solidification, where the melt-crystal geometry is not known \textit{a priori}). Two alternative methods are mapping and patching$^{14}$. Mapping allows an irregular region to be mapped into a regular one (which facilitates the use of known spectral functions, such as Chebyshev polynomials). For directional solidification systems (see Fig. 1) the melt-crystal boundary and, thus, the melt and crystal geometries, are unknown. Nevertheless, by specifying the melt-crystal boundary as some unknown single-valued function, the melt and crystal geometries can be mapped into simple ones by a smooth transformation. This mapping facilitates the use of Chebyshev polynomials to approximate the dependent variables in these new domains.

As can be seen from Figs. 1 and 2, heat transfer to and in the ampoule wall must also be considered. To do this we employ patching by subdividing the system into four domains (crystal, melt and two ampoule domains), and transform these domains to domains with simple shapes. We then solve the resulting problems in each domain and solve the full problem in the complicated domain by applying suitable continuity conditions across any boundaries (real or artificial) between the domains.

The formulation of the problem is outlined in section 2. The solution method is described in section 3. Our results are presented in section 4 and discussed in section 5.

2. FORMULATION

The vertical Bridgman-Stockbarger system is depicted in Fig. 1. A cylindrical ampoule with inner and outer diameters of $2R_0$ and $2(R_0+R_w)$ contains melt and crystal. To grow the crystal the ampoule must be translated relative to a prescribed external temperature gradient. The objective of this model is to describe a steady growth process that, in reality, can be achieved between initial and terminal transients in sufficiently long ampoules. Toward this end a pseudo-steady state model$^2$ is employed that neglects the ends of the ampoule. The remainder of the ampoule is assumed to occupy a cylindrical computational region of length $L$. Ampoule translation is then accounted for by supplying a melt to the top of the computational space at a uniform velocity, and withdrawing crystal from the bottom at the same velocity. It is thus assumed that there is no lag
between the translation rate and the crystal's growth velocity. Transport of heat from the furnace to the ampoule is modelled using a prescribed furnace temperature profile. The heat transfer from the furnace to the outer ampoule wall is governed by a heat transfer coefficient $B_i(z)$. This is discussed in more detail later. The top and bottom of the ampoule are respectively assigned temperatures of $T_H$ and $T_C$ ($T_H > T_C$).

The variables are cast in dimensionless form by using $R_0$, $\alpha_L/R_0$, $\alpha_L/R_0^2$ and $T_H - T_C$, where $\alpha_L$ is the melt's thermal diffusivity, to scale length, velocity, stream function, vorticity and temperature, respectively. That is,

$$x = \left( \frac{r,z}{R_0} \right), \quad u = \frac{\tilde{u} R_0 / \alpha_L, \quad \psi = \tilde{\psi} / R_0 \alpha_L, \quad \omega = \tilde{\omega} R_0^2 / \alpha_L, \quad T = \frac{T - T_C}{T_H - T_C}. \quad (1)$$

Here $r$ and $z$ represent the radial and axial coordinates, $\psi$ is the stream function, $\omega$ is the vorticity and $u = (u,w)$ represents velocity with radial and axial components $u$ and $w$, respectively. A tilde denotes a dimensional quantity. Melt, crystal and ampoule temperatures will be distinguished by the suffixes L (melt), S (crystal) and W (ampoule) when necessary. The location of the crystal melt boundary is given by $z=h(r,t)$ and must be determined. The melt is assumed to be incompressible and the stream function and vorticity are defined by the velocity components $(u,w)$ as

$$u = \frac{1}{r} \frac{\partial \psi}{\partial z}, \quad w = -\frac{1}{r} \frac{\partial \psi}{\partial r}, \quad \omega = \frac{\partial u}{\partial z} - \frac{\partial w}{\partial r}. \quad (2)$$

The governing equations then take the following form

In the melt, $0<r<1$, $0<z<h(r,z)$

$$u \frac{\partial \omega}{\partial r} + w \frac{\partial \omega}{\partial z} - \frac{\omega u}{r} = Pr \left( \frac{\partial^2 \omega}{\partial r^2} + \frac{1}{r} \frac{\partial \omega}{\partial r} + \frac{\partial^2 \omega}{\partial z^2} \right) - Pr \frac{\omega}{r^2} + Pr^2 Gr \frac{\partial T}{\partial r}, \quad (3)$$

$$r \omega = \frac{\partial^2 \psi}{\partial r^2} + \frac{1}{r} \frac{\partial \psi}{\partial r} + \frac{\partial^2 \psi}{\partial z^2}, \quad (4)$$

and
\[ \frac{u}{\partial r} \frac{\partial T}{\partial r} + w \frac{\partial T}{\partial z} = \Delta T, \quad \Delta = \frac{\partial^2}{\partial r^2} + \frac{1}{r} \frac{\partial}{\partial r} + \frac{\partial^2}{\partial z^2}, \]  

where \( \Pr = \nu/\alpha_L \) is the Prandtl number, \( \Gr = \beta (T_H - T_C) g R_0^3 / \nu^2 \) is the Grashof number, \( \nu \) is the melt's viscosity and \( \beta \) is the melt's thermal expansion coefficient.

In the crystal, \( 0 < r < 1, h(r) << z < \Lambda \),
\[ \alpha' \Pe_z \frac{\partial T}{\partial z} = \Delta T, \quad (6) \]
and in the ampoule wall, \( 1 < r < r_w , 0 < z < \Lambda \),
\[ \alpha'' \Pe_z \frac{\partial T}{\partial z} = \Delta T, \quad (7) \]

where \( \alpha' \) and \( \alpha'' \) are, respectively, the ratios of the melt's thermal diffusivity with the crystal and ampoule thermal diffusivities, and \( \Pe = V_0 R_0 / \alpha_L \) is the Peclet number and \( V_0 \) is the ampoule translation rate.

For the temperature the boundary conditions are:
At the melt-crystal interface \( z= h(r,t) \)
\[ T_L = T_S = T_M, \quad (8) \]
\[ k' \nabla T_L \cdot n - \nabla T_S \cdot n = St \Pe \alpha' n \cdot z, \quad (9) \]

where \( T_M \) represents the dimensionless melting temperature, \( k' \) is the ratio of melt and crystal conductivities, \( St = \Delta H / (C_p \Delta T) \) is the Stefan number. The vector \( n \) is the unit normal to the crystal-melt surface and points into the melt. At the outer ampoule wall, \( r = r_w \)
\[ - \frac{\partial T}{\partial r} = Bi(z)(T - T_F(z)). \quad (10) \]

The temperatures at \( z=0 \) and \( z=\Lambda \) are constant, i.e.
\[ T(r,0) = 1, \quad T(r,\Lambda) = 0, \quad (11) \]
and the heat flux is continuous across the inner ampoule wall.
\[
\frac{\partial T(1,z)}{\partial r} = k^* \frac{\partial T(1,z)}{\partial r} \bigg|_W \tag{12}
\]
\[
\frac{\partial T(1,z)}{\partial r} = k^{**} \frac{\partial T(1,z)}{\partial r} \bigg|_W
\]

In (10) \( Bi(z) \) is a heat transfer coefficient and \( T_F(z) \) is the furnace temperature profile. The coefficients \( k^* \) and \( k^{**} \) represent the ratio of the wall conductivity with that of the melt and ampoule, respectively.

For the stream function the boundary conditions are
\[
\psi(0,z) = 0, \quad \psi(1,z) = -\frac{1}{2} \text{Pe}, \quad \psi(0,z) = -\frac{1}{2} r^2 \text{Pe}, \quad \psi(r(r),z) = -\frac{1}{2} r^2 \text{Pe}, \tag{13}
\]
and the vorticity is zero at \( r=0 \). At the other melt boundaries the boundary conditions for the vorticity are enforced (iteratively) using previously computed values of the velocity field (the scheme is explained in section 3.3. The velocity boundary conditions are
\[
u(0, z) = u(1,z) = u(0) = u(r(r)) = 0 = \frac{\partial w(0,z)}{\partial r}; \quad w(r,0) = w(1,z) = w(r(r)) = \text{Pe}. \tag{14}
\]

Note that, at the melt-crystal boundary there are two boundary conditions for the temperature. In the following section we describe an iterative scheme which distinguishes one of the temperature boundary conditions and uses it to compute the interface shape iteratively.

3. SOLUTION METHOD

The solution method is based on a Picard\(^\text{15}\) type iteration which consists essentially of four steps:

1. The initial shape of the crystal-melt interface is specified and an independent variable transformation is applied to the governing equations and boundary conditions in the melt, crystal and ampoule regions. This specifies the computational domains.
2. The coupled momentum, heat, mass and species equations are then solved using three of the four boundary conditions on the moving boundary.
3. The remaining boundary condition (or distinguished condition\textsuperscript{2}), in this case equation (8), is used to compute corrected boundary locations.

4. Steps 2 and 3 are repeated until the distinguished boundary condition is satisfied.

The solution method is implemented using domain decomposition and a preconditioned generalized conjugate residual method\textsuperscript{13,16}

3.1 Domain decomposition

The physical region is split into four computational domains, $\Omega_i$, $i=1,...,4$. The domains correspond to the melt ($\Xi_1$), the crystal ($\Xi_3$), and the portions of the ampoule wall adjacent to the melt ($\Xi_2$) and the crystal ($\Xi_4$), as shown in Fig. 2. The irregularly shaped domains are mapped onto rectangular regions by

$$\xi = r, \eta = \frac{z}{h(r)}, \Xi_1 \rightarrow \Omega_1,$$

$$\xi = r, \eta = \frac{z}{h(1)}, \Xi_2 \rightarrow \Omega_2,$$

$$\xi = r, \eta = 2 - \frac{z - \Lambda}{h(r) - \Lambda}, \Xi_3 \rightarrow \Omega_3,$$

$$\xi = r, \eta = 2 - \frac{z - \Lambda}{h(1) - \Lambda}, \Xi_4 \rightarrow \Omega_4.$$  

3.2 Spatial discretization

The dependent variables, $\Phi$ are approximated by Chebyshev polynomials\textsuperscript{12,13}, i.e

$$\Phi = \Phi_{NM}(X_i,Y_j) = \sum_{i=0}^{N} \sum_{j=0}^{M} a_{ij} T_{ij}(X_i,Y_j),$$

where $T_{ij} = T_i T_j$, and the $T_k$ are Chebyshev polynomials of order $k$. The points $(X_i,Y_j)$ are related to the coordinates $\xi$ and $\eta$ by

$$\xi = aX + b, \eta = cY + d,$$

where $a$ and $b$ are determined by the transformation of each domain, $\Omega_i$, to $[-1,1] \times [-1,1]$. The discrete points $(X_i,Y_j)$, $i=0,N$, $j=0,M$, are the Gauss-Lobatto collocation points\textsuperscript{13}. That is,
\( X_i = \cos \left( \frac{i}{N} \pi \right), i = 0, 1, \ldots, N \) \hspace{1cm} (21)

\( X_i = \cos \left( \frac{i}{N} \pi \right), i = 0, 1, \ldots, N \) \hspace{1cm} (22)

The spatial derivatives are given by

\[
\frac{\partial \Phi}{\partial \xi} = \frac{1}{a} \frac{\partial \Phi}{\partial x}, \frac{\partial \Phi}{\partial \eta} = \frac{1}{c} \frac{\partial \Phi}{\partial y}, \frac{\partial^2 \Phi}{\partial \xi^2} = \frac{1}{a^2} \frac{\partial^2 \Phi}{\partial x^2}, \frac{\partial^2 \Phi}{\partial \eta^2} = \frac{1}{c^2} \frac{\partial^2 \Phi}{\partial y^2}
\] \hspace{1cm} (23)

where the derivatives with respect to \( X \) and \( Y \) have the forms

\[
\frac{\partial \Phi (X, Y)}{\partial X} = \sum_{p=0}^{N} D_x^{ip} \Phi (X_p, Y_q) = \sum_{p=0}^{N} D_x^{ip} \Phi, \quad p, q = 0 \quad \text{to} \quad N
\] \hspace{1cm} (24)

\[
\frac{\partial \Phi (X, Y)}{\partial Y} = \sum_{q=0}^{N} D_y^{iq} \Phi (X_i, Y_q) = \sum_{q=0}^{N} D_y^{iq} \Phi, \quad p, q = 0 \quad \text{to} \quad N
\] \hspace{1cm} (25)

\[
\frac{\partial^2 \Phi (X, Y)}{\partial X^2} = \sum_{p=0}^{N} D_{xx}^{ip} \Phi (X_p, Y_q) = \sum_{p=0}^{N} D_{xx}^{ip} \Phi, \quad p, q = 0 \quad \text{to} \quad N
\] \hspace{1cm} (26)

\[
\frac{\partial^2 \Phi (X, Y)}{\partial Y^2} = \sum_{q=0}^{N} D_{yy}^{iq} \Phi (X_i, Y_q) = \sum_{q=0}^{N} D_{yy}^{iq} \Phi, \quad p, q = 0 \quad \text{to} \quad N
\] \hspace{1cm} (27)

\[
\frac{\partial^2 \Phi (X, Y)}{\partial XY} = \sum_{p=0}^{N} \sum_{q=0}^{N} D_x^{ip} D_y^{iq} \Phi (X_p, Y_q) = \sum_{p=0}^{N} \sum_{q=0}^{N} D_x^{ip} D_y^{iq} \Phi
\] \hspace{1cm} (28)

where the expressions for \( D_x, D_y, D_{xx}, D_{yy} \) and \( D_{xy} \) are given explicitly by Ouazzani\(^{17}\).

3.3 Pseudo-unsteady discretization

The governing equations now have the form

\[
(A^{(i)} - \Delta^{(i)}) \phi^{(i)} = S^{(i)}, \quad i = 1, 6
\] \hspace{1cm} (29)

where the \( A^{(i)}, \Delta^{(i)}, S^{(i)} \) and \( \phi^{(i)} \) are given in the Appendix B. To solve these equations using a pseudo- unsteady iterative scheme, equation (29) is rewritten as
The left-hand side of (30) is written in discrete form as

\[
\frac{\partial \phi^{(i)}}{\partial \tau} + A^{(i)} \phi^{(i)} = S^{(i)} + \Delta^{(i)} \phi^{(i)}, \quad i = 1,6
\]

where the index in parentheses has been omitted for clarity and the superscript denotes the pseudo-time or iterative step number. Note that, \( \sigma^{(i)} = 1/\Delta \tau^{(i)} \) for \( i = 1-6 \) and that the time step size, \( \Delta \tau^{(i)} \), is generally different for each of the equations.

The problem can now be expressed as

\[
H_{sp} \phi^{n+1} + \sigma \phi^{n+1} = F(\phi, h)^n,
\]

where

\[
H_{sp} = A - \Delta,
\]

\[
F = S + \sigma \phi^n,
\]

and \( H_{sp} \) is obtained from the expressions in Appendix B using the Chebyshev derivatives (24)-(28) and equation (23). A superscript \( n \) denotes a quantity evaluated at the \( n \)th iterative step (note that the indices in parentheses have been omitted for clarity).

### 3.4 Vorticity boundary condition

To solve the vorticity-stream function equations we adopted the following procedure which is simply an extension, for Chebyshev approximations, of an approach described by Peyret\(^\text{12}\). The velocity field is calculated from the stream function obtained from the previous iteration. The vorticity at the boundary which corresponds to this velocity field is then found from

\[
\hat{\omega}^{n+1} = \left( \frac{\partial u}{\partial z} - \frac{\partial w}{\partial r} \right)^n,
\]

and the value of the vorticity to be applied at the boundary, \( \omega^{n+1} \), is given by

\[
\omega^{n+1} = \gamma \hat{\omega}^{n+1} + (1 - \gamma) \omega^n.
\]

Here \( \gamma (0 < \gamma < 1) \) is a relaxation parameter.
3.5 **Preconditioned generalized conjugate residual method**

The operator $H_{sp}$ is represented by a full matrix of order $(N+1)^2 \times (M+1)^2$ and is not symmetric. In order to solve the system of equations and boundary conditions represented by (32) and (A.11)-(A.19), each of the spectral operators $H_{sp}$ for each of the domains $\Omega_i$, $i=1,4$ and the conditions on shared domain boundaries $\Omega_i \cap \Omega_j$, $i \neq j$, $i,j=1,4$ are combined and approximated by a single finite difference operator $H_{fd}$. This is defined over the entire domain $\Omega = \bigcup_{i=1}^{4} \Omega_i$. The following iterative procedure which consists of inner and outer loops is then adopted:

**Outer loop:** First an initial interface shape $h^0$ is assumed

**Inner loop:** The residual $R$ is then initialized by

$$R^0 = H_{sp}^* \Phi - F,$$

where $\Phi$ represents the $\phi(1)$. Then we solve

$$H_{fd}^* \Theta^0 = R^0,$$

where $H^* = H + \sigma I$. Then we set

$$P^0 = \Theta^0,$$

and calculate

$$\alpha_{m+1} = \frac{(R^m, H_{sp}^* P^m)}{(H_{sp}^* P^m, H_{sp}^* P^m)}.$$  \hspace{1cm} (39)

The variables $\Phi$ are then updated from

$$\Phi^{m+1} = \Phi^m + \alpha_{m+1} P^m,$$

and the problem

$$H_{fd}^* \Theta^{m+1} = R^{m+1},$$

is solved for $\Theta$. $P$ is then updated using
\[ p^{n+1} = \Theta^n + \sum_{j=0}^{\infty} \beta_j^{n+1} p^j, \]  

(42)

where

\[ \beta_j^{n+1} = \frac{\langle Hsp \Theta^{n+1}, Hsp p^j \rangle}{\langle Hsp p^j, Hsp p^j \rangle}. \]  

(43)

The procedure is continued until \( |R| < \varepsilon \).

The preconditioned problem is given by equations (37) and (41). The finite difference operator \( H*_{fd} \) is approximated by incomplete LU decomposition. The solution for \( \Theta \) is obtained by forward and backward substitution. The subsequent approximations to \( \Phi = (T_S, T_L, \omega, \psi) \) are then obtained from (40). At this point we note that while we used a nine-diagonal matrix for the second-order central finite difference operator for the solution of the temperature field, a seven diagonal operator was used for the solution of the stream-function and vorticity as it appeared to lead to more rapid convergence. This means that the cross-derivative terms were evaluated at the previous time step and were included in \( F \) on the right-hand side of (32).

### 3.6 Interface shape update

This iterative procedure is repeated until the convergence criterion is satisfied. The first of equations (A.17) is used as a distinguished boundary condition. If it is not satisfied, another outer loop iteration is performed and the interface shape is relocated using either Newton’s method

\[ h_i^{n+1} = h_i^n + \frac{\partial \Theta}{\partial h_i}^{-1} \theta_i \]  

(44)

where \( \theta_i \) is the difference between the temperature at the \( i \)th interfacial site and the melting temperature \( T_m \); or from a searching method

\[ h_i^{n+1} = h_i^n + \alpha(T_i - T_M). \]  

(45)
Here $\alpha$ is found by numerical experiment. We found that by using the Newton method for the first few iterations and then the searching method for subsequent iterations, we achieved better success than with the Newton method alone.

4. RESULTS

We carried out several tests of the method. The results are shown in Tables 1-3 and in Figs. 3 and 4. The parameters used are given in Appendix C and correspond to the thermophysical properties of Gallium-doped Germanium. For the cases examined our results are in good agreement with the FEM calculations of Adornato and Brown.\(^2\) (see table 2).

Figure 2 shows results for a furnace with a constant temperature gradient and $Bi=7.143$. That is,

$$T_t(z) = 1 - z\Lambda^{-1}. \quad (46)$$

The isotherms are practically flat except at the crystal-melt boundary where the mismatch in thermal conductivity results in a convex interface. The flow depicted by the streamlines in Fig. 3b-d is a combination of the ampoule translation (which, if buoyant convection were absent, would appear as a set of vertical streamlines parallel to the ampoule wall) and buoyant flow caused by radial gradients in temperature. This results in an downward flow of hot melt near the ampoule wall and a upflow near the ampoule centerline. Note the increase in flow intensity as the Grashof number is increased.

Figure 4 shows results for different Grashof numbers for a non-uniform furnace temperature profile given by

$$T_t(z) = 0.5[1 + \tanh (6-12z\Lambda^{-1})] \quad (47)$$

together with a position dependent heat transfer function given by

$$Bi(z) = 0.2[2[1 + \tanh (5-2z)] + 1 + \tanh (2z-15)]. \quad (48)$$

Radial temperature gradients arise for two reasons in this problem: The mismatch in thermal conductivities at the ampoule-melt-crystal junction and the change in heat transfer at the quasi-
adiabatic zones. These zones are created by the furnace temperature profile and conditions (47) and (48). This heating configuration produces two counter rotating cells. The upper cell increases in spatial extent as the Grashof number is increased.

Table 1 shows the CPU times, number of iterations taken to converge and compiler options for the case shown in Fig. 4b for a CRAY/XMP, an iPSC parallel processor and an Ardent Titan computer.

5. DISCUSSION

Chebyshev spectral methods that have been shown to achieve superior accuracy for a wide range of fluid flow problems defined in regular geometries can be applied to problems involving unknown free and moving irregular boundaries through a combination of mapping and domain decomposition. For the directional solidification described here, this was achieved without incurring excessive CPU times and has been implemented on several different machines to illustrate the magnitude of the CPU times involved for a typical calculation. Whether there is ultimately any advantage in using such spectral methods over finite elements will depend on the specific application. It will most likely depend on the accuracy required and on whether the ability of the Chebyshev collocation method to achieve better accuracy for a given number of collocation points (which is recognized for a variety of flows in regular geometries) is retained or degraded when using domain decomposition.

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Appendix A

Transformed Equations

After the equations and boundary conditions (2) - (14) have been transformed according to (15)-(18) we obtain the following equations.

For \( 0 < \eta < 1 \)
\[ 0 < \xi < 1 \]
\[
\frac{1}{\xi h} \left( \frac{\partial T}{\partial \xi} \frac{\partial \psi}{\partial \eta} - \frac{\partial T}{\partial \eta} \frac{\partial \psi}{\partial \xi} \right) = \Delta^* T,
\] (A.1)

\[
\frac{1}{\xi h} \left( \frac{\partial \psi \omega}{\partial \eta} \frac{\partial \omega}{\partial \xi} - \frac{\partial \psi \omega}{\partial \xi} \frac{\partial \omega}{\partial \eta} \right) = \text{Pr} \Delta^* \omega - \text{Pr} \omega + \text{Pr}^2 \text{Gr} \left[ \frac{\partial T}{\partial \xi} - \frac{\eta}{h} \frac{dh}{dr} \frac{\partial T}{\partial \eta} \right],
\] (A.2)

\[
\frac{\partial^2 \psi}{\partial \xi^2} + A \frac{\partial^2 \psi}{\partial \eta^2} + B \frac{\partial^2 \psi}{\partial \xi \partial \eta} - \frac{1}{\xi} \frac{\partial \psi}{\partial \xi} + C \frac{\partial \psi}{\partial \eta} = \xi \omega,
\] (A.3)

where
\[
\Delta^* = \frac{\partial^2}{\partial \xi^2} + A \frac{\partial^2}{\partial \eta^2} + B \frac{\partial^2}{\partial \xi \partial \eta} + \frac{1}{\xi} \frac{\partial}{\partial \xi} + C \frac{\partial}{\partial \eta},
\] (A.4)

and
\[
A = \frac{1}{h^2} + \left( \frac{\eta}{h} \right)^2, \quad B = -2 \frac{\eta}{h} \frac{dh}{dr}, \quad C = \eta \left[ 2 \left( \frac{1}{h} \right)^2 - \frac{1}{h} \frac{d^2 h}{dr^2} - \frac{1}{\xi} \frac{dh}{dr} \right].
\] (A.5)

For \( 1 < \eta < 2 \)
\[ 0 < \xi < 1 \]
\[
\Delta^{**} T - \text{Pe} \alpha^* \frac{1}{h \partial \eta} \frac{\partial T}{\partial \eta} = 0,
\] (A.6)

where
\[
\Delta^{**} = \frac{\partial^2}{\partial \xi^2} + A^* \frac{\partial^2}{\partial \eta^2} + B^* \frac{\partial^2}{\partial \xi \partial \eta} + \frac{1}{\xi} \frac{\partial}{\partial \xi} + C^* \frac{\partial}{\partial \eta},
\] (A.7)

and
\[
A^* = \frac{1}{(h - \Lambda)^2} + \left( \frac{\eta - 2}{h - \Lambda} \right)^2, \quad B^* = -2 \frac{\eta}{h - \Lambda} \frac{dh}{dr},
\] (A.8)

\[
C^* = (\eta - 2) \left[ 2 \left( \frac{1}{h - \Lambda} \right)^2 - \frac{1}{h - \Lambda} \frac{d^2 h}{dr^2} - \frac{1}{\xi (h - \Lambda)} \frac{dh}{dr} \right].
\]
In the ampoule wall, \( 1 < \xi < r_w, \, 0 < \eta < 2 \), where \( h(r) \) is taken to be a constant at each inner iteration, we have

\[
\frac{\partial^2 T}{\partial \xi^2} + \frac{1}{\xi} \frac{\partial T}{\partial \xi} - \text{Pe} \alpha' \frac{1}{h} \frac{\partial T}{\partial \eta} = 0, \quad 0 < \eta < 1, \tag{A.9}
\]

and

\[
\frac{\partial^2 T}{\partial \xi^2} + \frac{1}{(h - \Lambda)^2} \frac{\partial T}{\partial \xi} + \text{Pe} \alpha' \frac{1}{h - \Lambda} \frac{\partial T}{\partial \eta} = 0, \quad 1 < \eta < 2. \tag{A.10}
\]

The boundary conditions become

\[
\frac{\partial T}{\partial \xi} = 0, \, \psi = 0, \, \omega = 0 \text{ at } \xi = 0, \tag{A.11}
\]

\[
T = 1, \, \psi = -1/2 \xi^2 \text{Pe}, \text{ at } \eta = 0, \tag{A.12}
\]

\[
\psi = - \frac{1}{2} \text{Pe}, \tag{A.13}
\]

\[
\frac{\partial T}{\partial \xi} \left( \frac{\eta}{h} \frac{\partial T}{\partial \eta} \right) = k \frac{\partial T}{\partial \xi} \text{ at } \xi = 1, \, 0 < \eta < 1, \tag{A.14}
\]

\[
\frac{\partial T}{\partial \xi} \left( \frac{\eta}{h - \Lambda} \frac{\partial T}{\partial \eta} \right) = k^* \frac{\partial T}{\partial \xi} \text{ at } \xi = 1, \, 1 < \eta < 2, \tag{A.14}
\]

\[
\frac{\partial T}{\partial \xi} = \text{Bi}(\eta)(T - T_F(\eta)), \, \xi = r_w, \, 0 < \eta < 2, \tag{A.15}
\]

\[
T = 0 \text{ at } \eta = 2, \, 0 < \xi < r_w. \tag{A.16}
\]

Finally, at the crystal melt interface the boundary conditions are

\[
T = T_M, \quad \frac{1}{h} \frac{\partial T}{\partial \eta} + \frac{1}{h - \Lambda} \frac{\partial T}{\partial \eta} = \text{StPe} \alpha', \tag{A.17}
\]

and
\[ \psi = -\frac{1}{2} \xi^2 \text{Pe}, \quad \text{at } \eta = 1, \quad 0 < \xi < 1. \]  
(A.18)

In (A.17) we have used the fact that the melting temperature \( T_M \) is assumed to be constant along the crystal melt interface (i.e. \( \partial T / \partial \xi = 0 \)). The vorticity boundary condition is given by equation (35) with

\[ \hat{\omega} = \frac{1}{h} \frac{\partial u}{\partial \eta} + \frac{\eta}{h} \frac{\partial w}{\partial \eta} - \frac{\partial w}{\partial \xi}. \]  
(A.19)

**Appendix B**

The \( A^{(i)} \), \( \Delta^{(i)} \) and \( F^{(i)} \) referred to in section 3.3 are expressed in terms of the equations given in Appendix I as follows:

\( \phi^{(1)} = T^{n+1} \)

\[ A^{(1)} = \frac{1}{\xi h} \left( \frac{\partial T^{n+1}}{\partial \xi} \frac{\partial \psi^n}{\partial \eta} - \frac{\partial T^{n+1}}{\partial \eta} \frac{\partial \psi^n}{\partial \xi} \right) \]  
(B.1)

\[ \Delta^{(1)} = \Delta^* \]  
(B.2)

\[ F^{(1)} = \sigma^{(1)} T^n \]  
(B.3)

\( \phi^{(2)} = \omega^{n+1} \)

\[ A^{(2)} = \frac{1}{\xi h} \left( \frac{\partial \psi^n}{\partial \eta} \frac{\partial \omega^{n+1}}{\partial \xi} - \frac{\partial \psi^n}{\partial \xi} \frac{\partial \omega^{n+1}}{\partial \eta} - \frac{\omega^{n+1}}{\xi} \frac{\partial \psi^n}{\partial \eta} \right) \]  
(B.4)

\[ \Delta^{(2)} = \Delta^* - \frac{Pr}{\xi^2} \]  
(B.5)

\[ F^{(2)} = Pr^2 G_l \left( \frac{\partial T^{n+1}}{\partial \xi} \frac{\eta}{h} \frac{\partial \xi}{\partial \eta} \right) + \sigma^{(2)} \omega^n \]  
(B.6)

\( \phi^{(3)} = \psi^n \)

\[ A^{(3)} = 0 \]  
(B.7)

\[ \Delta^{(3)} = \Delta^* - 2 \frac{\partial}{\xi \partial \xi}, \]  
(B.8)

\[ F^{(3)} = \xi \omega^{n+1} + \sigma^{(3)} \psi^n. \]  
(B.9)

\( \phi^{(4)} = T_w^{n+1} \) \( (0 < \eta < 1) \), \( \phi^{(5)} = T_w^{n+1} \) \( (1 < \eta < 2) \), \( \phi^{(6)} = T_s^{n+1} \).
\( A^{(4)} = A^{(5)} = A^{(6)} = 0 \) \hfill (B.10)

\[
\Delta^{(4)} = \frac{\partial^2}{\partial z^2} + \frac{1}{h^2} \frac{\partial^2}{\partial \eta^2} + \frac{1}{\xi} \frac{\partial}{\partial \xi} - \text{Pe} \cdot \alpha \cdot \frac{1}{h} \frac{\partial}{\partial \eta} \]

\( \Delta^{(5)} = \frac{\partial^2}{\partial z^2} + \frac{1}{(h - \Lambda)^2} \frac{\partial^2}{\partial \eta^2} + \frac{1}{\xi} \frac{\partial}{\partial \xi} + \text{Pe} \cdot \alpha \cdot \frac{1}{h} \frac{\partial}{\partial \eta} \) \hfill (B.12)

\( \Delta^{(6)} = \Delta^{**} - \text{Pe} \cdot \alpha \cdot \frac{1}{h} \frac{\partial}{\partial \eta} \) \hfill (B.13)

\( F^{(i)} = \sigma^{(1)} \phi^{(i)} \), \( i = 4, 5, 6 \) \hfill (B.14)
Appendix C

Physical constants, system dimensions and thermophysical properties of Gallium doped Germanium used in the calculations

<table>
<thead>
<tr>
<th>Property</th>
<th>dimension</th>
<th>Ge:Ga</th>
</tr>
</thead>
<tbody>
<tr>
<td>Growth velocity</td>
<td>[cm$^{-1}$]</td>
<td>4x10$^{-4}$</td>
</tr>
<tr>
<td>Ampoule length (L)</td>
<td>[cm]</td>
<td></td>
</tr>
<tr>
<td>Constant gradient furnace (Fig. 2)</td>
<td></td>
<td>7.0</td>
</tr>
<tr>
<td>Heat pipe furnace (Fig. 3)</td>
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<td>Outer ampoule radius ($R_w$)</td>
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<td>0.7</td>
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<td>Heat pipe furnace</td>
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<td>0.952</td>
</tr>
<tr>
<td>Inner ampoule radius ($R_0$)</td>
<td>[cm]</td>
<td></td>
</tr>
<tr>
<td>Constant gradient furnace</td>
<td></td>
<td>0.5</td>
</tr>
<tr>
<td>Heat pipe furnace</td>
<td></td>
<td>0.762</td>
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<td>Kinematic viscosity ($v$)</td>
<td>[cm$^2$ s$^{-1}$]</td>
<td>1.3(10)$^{-3}$</td>
</tr>
<tr>
<td>Thermal conductivity (ampoule)</td>
<td>[W K$^{-1}$cm$^{-1}$]</td>
<td></td>
</tr>
<tr>
<td>Constant gradient furnace</td>
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<td>3.27</td>
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<tr>
<td>Heat pipe furnace</td>
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<td>0.26</td>
</tr>
<tr>
<td>Thermal conductivity (crystal)</td>
<td>[W K$^{-1}$cm$^{-1}$]</td>
<td>0.17</td>
</tr>
<tr>
<td>Thermal conductivity (melt)</td>
<td>[W K$^{-1}$cm$^{-1}$]</td>
<td>0.39</td>
</tr>
<tr>
<td>Density (crystal)</td>
<td>[g cm$^{-3}$]</td>
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</tr>
<tr>
<td>Density (melt)</td>
<td>[g cm$^{-3}$]</td>
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</tr>
<tr>
<td>Heat of solidification ($\Delta H$)</td>
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</tr>
<tr>
<td>Specific heat (melt)</td>
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<td>0.39</td>
</tr>
<tr>
<td>Specific heat (crystal)</td>
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<td>0.39</td>
</tr>
<tr>
<td>Thermal expansion coefficient</td>
<td>[K$^{-1}$]</td>
<td>5 (10)$^{-4}$</td>
</tr>
</tbody>
</table>

References


Figure Captions

Fig. 1 Typical Bridgman-Stockbarger set-up

Fig. 2 a) The model Bridgman-Stockbarger system and b) the computational domains

Fig. 3 Results for results for a furnace with a constant temperature gradient, Bi=7.143 and a Pr = 0.07 melt, a) Gr = 5206, b) Gr = 52,060 c) Gr = 520,600

Fig. 4 Results for a non-uniform furnace temperature profile (47) and position dependent heat transfer coefficient (48) for Pr =0.007 and a) Gr = 7,140, b) Gr = 14280 c) Gr=71,400 d) Gr= 142,800.
1 Heat Pipes
2 Adiabatic Zone
3 Lowering Device
FIG. 2