

### **Computing Bifurcation & Stability Properties of Crystals**

#### Ryan S. Elliott<sup>†</sup>

John A. Shaw\* & Nicolas Triantafyllidis\*

<sup>†</sup>Department of Aerospace Engineering & Mechanics The University of Minnesota

> \* Department of Aerospace Engineering The University of Michigan

> > Funded by: DOE CSGF AFOSR

June 21, 2005

#### Outline

- Introduction & motivation
  - Active materials & Martensitic transformations (MT's)
  - Shape Memory Alloys (SMA's)
- Atomistic modeling of MT's
  - Temperature-dependent atomic potentials
  - Bifurcation & stability investigation of stress-free phases
  - Hysteretic proper MT between cubic B2 and orthorhombic B19 phases
- Computational challenges
  - Crystal stability
  - Equilibrium path following
  - Behavior near bifurcation points
- Summary & conclusions

Engineering

**M** University of

#### **Active Materials**

• Multi-physics coupling — Crystal structure changes

Magnetostrictive Materials	Magnetic Field	$\leftrightarrow$	Mechanical
Ferroelectric Materials	<b>Electric Field</b>	$\leftrightarrow$	Mechanical
Shape Memory Alloys	Temperature	$\leftrightarrow$	Mechanical

\*\*\*\*\*\*\*\*\*\*\*\*

Martensitic Transformations Materials on the cusp of an instability

Martensite

Austenite

Engineering

AAAA UNIVERSITY OF MINNESOTA

Aerospace



#### **Shape Memory Alloys (SMAs)**



#### Tensile behavior of NiTi

(exhibiting the shape memory effect and pseudo-elasticity)

(J. Shaw 1997)



**X. X. X.** 

Engineering

Mechanics

MINNESTY OF MINNES

Aerospace



Materials Research Science and Engineering Center at the University of Wisconsin - Madison www.mrsec.wisc.edu/nano

### **The Crystal Structures of SMAs**

MINNESOTA • Prevalent austenite and martensite crystals in shape memory alloys



Objective: Develop an atomic model to capture proper martensitic transformations such as those found in shape memory alloys

Engineering

**Pair-Potential Model** 



Engineering

A University of Minnesota

 $\mathbf{G}_{i} - \text{ref. lattice basis}$  $\mathbf{X}[\ell] - \text{unit-cell ref. pos.}$  $\mathbf{X} \begin{bmatrix} \ell \\ \alpha \end{bmatrix} - \text{reference pos.}$  $\mathbf{P}[\alpha] - \text{fractional pos.}$  $\alpha = 0, 1, 2, 3$ 

Engineering

AAAA UNIVERSITY OF MINNESOTA

Mechanics

Aerospace



\*\*\*\*\*

 $\mathbf{G}_2$ G  $\mathbf{G}_i$  – ref. lattice basis  $\mathbf{X}[\ell]$  – unit-cell ref. pos.  $\mathbf{X} \begin{bmatrix} \ell \\ \alpha \end{bmatrix}$  – reference pos.  $\mathbf{P}[\alpha]$  – fractional pos.  $\alpha = 0, 1, 2, 3$ 

Engineering

AAAAAA UNIVERSITY OF MINNESOTA

Mechanics

Aerospace

\*\* \*\* \*\* \*\* \*\* \*\* \*\* \*\* \*\* \*\*

 $\mathbf{S}[1]$  $\mathbf{G}_2$ G

 $\mathbf{G}_i$  – ref. lattice basis  $\mathbf{X}[\ell]$  – unit-cell ref. pos.  $\mathbf{X}\begin{bmatrix}\ell\\\alpha\end{bmatrix}$  – reference pos.  $\mathbf{P}[\alpha]$  – fractional pos.  $\alpha = 0, 1, 2, 3$ 

Engineering

AAAA UNIVERSITY OF MINNESOTA A

Mechanics

Aerospace

 $\mathbf{S}[\alpha]$  – sub-lat. ref. shifts

 $\mathbf{G}_i$  – ref. lattice basis  $\mathbf{X}[\ell]$  – unit-cell ref. pos.  $\mathbf{X}\begin{bmatrix} \ell \\ \alpha \end{bmatrix}$  – reference pos.  $\mathbf{P}[\alpha]$  – fractional pos.  $\alpha = 0, 1, 2, 3$ 

Engineering

AAA UNIVERSITY OF MINNESOTA

Mechanics

Aerospace

 $\mathbf{S}[\alpha]$  – sub-lat. ref. shifts

 $\mathbf{S}[1]$  $\mathbf{G}_2$ 0 G

DOE-CSGF-2005 - p. 7





 $\mathbf{g}_i$  – current lattice basis  $\mathbf{x}[\ell]$  – unit-cell current pos.  $\mathbf{x} \begin{bmatrix} \ell \\ \alpha \end{bmatrix}$  – current pos.

L~&^&^&^&^&**^**&^&**`**&^&**`**&^&**`**&^&**`**&^&**`**&^&**`**&^&**`**&^&**`**&^&**`**&^&**`**&^&**`**&^&**`**&^&**`**&^&**`**&`

 $\mathbf{g}_1$ 

 $\mathbf{g}_2$ 

 $\mathbf{x}[_1^\ell]$ 

 $\mathbf{x}[\ell]$ 

#### **Multilattice Model & Stress-free Equilibrium**

 $\mathbf{X}\begin{bmatrix} \ell \\ \alpha \end{bmatrix}$  — reference position vector of atom  $\alpha$  in unit cell  $\ell$ 

- $\begin{aligned} \mathbf{S}[\alpha] & \text{displacement vector of atom } \alpha \text{ (sub-lattice)} \\ & \alpha = 0, 1, 2, 3 \end{aligned}$
- $\mathbf{S}[3]$   $\mathbf{S}[2]$   $\mathbf{S}[0]$   $\mathbf{S}[1]$   $\mathbf{S}[0] = \mathbf{0}$

MA UNIVERSITY OF

• Current position vector (Cauchy-Born kinematics,  $\alpha = 0, 1, 2, 3$ )

$$\mathbf{x}\begin{bmatrix}\ell\\\alpha\end{bmatrix} = \mathbf{F} \cdot \left(\mathbf{X}\begin{bmatrix}\ell\\lpha\end{bmatrix} + \mathbf{S}[lpha]\right)$$

• Energy density

$$\widetilde{W}(\mathbf{u};\theta) = \frac{1}{2V} \sum_{\alpha'} \sum_{\substack{[\ell]\\\alpha'}} \phi_{\alpha\alpha'} \left( r \begin{bmatrix} \ell & 0\\ \alpha & \alpha' \end{bmatrix}; \theta \right)$$

 $\mathbf{u} \equiv \{\mathbf{F}, \mathbf{S}[1], \mathbf{S}[2], \mathbf{S}[3]\}, \qquad r \begin{bmatrix} \ell & \ell' \\ \alpha & \alpha' \end{bmatrix} = \left\| \mathbf{x} \begin{bmatrix} \ell \\ \alpha \end{bmatrix} - \mathbf{x} \begin{bmatrix} \ell' \\ \alpha' \end{bmatrix} \right\|$ 

#### **Multilattice Model & Stress-free Equilibrium**

. . . . . . .



$$\frac{\partial \widetilde{W}}{\partial \mathbf{u}} = \mathbf{0} \begin{cases} \frac{\partial W}{\partial \mathbf{U}} = \mathbf{0}, \\ \frac{\partial \widetilde{W}}{\partial \mathbf{S}[1]} = \mathbf{0}, & \frac{\partial \widetilde{W}}{\partial \mathbf{S}[2]} = \mathbf{0}, & \frac{\partial \widetilde{W}}{\partial \mathbf{S}[3]} = \mathbf{0}. \end{cases}$$

S[ $\alpha$ ] S[ $\alpha$ ] S[ $\alpha$ ] S[] S

Engineering

Aerospace

• Stability

- Cauchy-Born stability (local energy minimizer):

$$\delta \mathbf{u} \frac{\partial^2 \widetilde{W}}{\partial \mathbf{u} \partial \mathbf{u}} \delta \mathbf{u} > 0; \qquad \delta \mathbf{u} = \{ \delta \mathbf{U}, \delta \mathbf{S}[1], \delta \mathbf{S}[2], \delta \mathbf{S}[3] \}, \ \delta \mathbf{U} = \delta \mathbf{U}^T.$$

– Phonon stability:

$$\left(\omega^{(q)}(\mathbf{k})\right)^2 > 0, \quad \forall \mathbf{k}, q.$$

June 21, 2005

#### **4-Lattice Bifurcation Diagram**



• Hysteretic proper Martensitic transformation between B2 & B19

Engineering

## **Transformation Parameters**



#### $B2 \Longrightarrow B19$

#### Martensitic Transformation

• Experimental right stretch tensor



B19

 $\mathbf{U} = \begin{bmatrix} 1.024 & 0.0106 & 0\\ 0.0106 & 1.024 & 0\\ 0 & 0 & 0.9491 \end{bmatrix}$ AuCd, (*Chang, Read (1951)*)

 $\mathbf{U} = \begin{bmatrix} 1.042 & 0.0194 & 0\\ 0.0194 & 1.042 & 0\\ 0 & 0 & 0.9178 \end{bmatrix}$ CuAlNi, (*Otsuka, Shimizu (1974)*)

#### *B*19′



 $\mathbf{U} = \begin{bmatrix} 1.025 & 0.0620 & 0.0490 \\ 0.0620 & 1.025 & 0.0490 \\ 0.0490 & 0.0490 & 0.9587 \end{bmatrix}$ NiTi, (*Otsuka et al. (1971)*)

• Simulated right stretch tensor ( $\theta = 1.0$ )







# **Computational Challenges**



- Robust stability criterion phonon spectra
- Efficient numerical evaluation of phonon spectra
- Efficient equilibrium path following
  - Reduced set of equations based on symmetry
  - Pseudo-arc-length method
- Determine behavior near bifurcation points
  - Identify all paths that emerge from a bifurcation point
  - Numerical implementation of asymptotic analysis
    - Projection operators

Engineering

A University of

### **Direct Computation of Stability**



• Compute all eigenvalues of

$$K = \frac{\partial^2 \widetilde{W}}{\partial \mathbf{u} \left[\begin{smallmatrix}\ell\\\alpha\end{smallmatrix}\right] \partial \mathbf{u} \left[\begin{smallmatrix}\ell\\\alpha\end{smallmatrix}\right]},$$

$$(3MN \times 3MN)$$

*M*—number of atoms per unit cell

N—number of unit cells in crystal



– Methods: SVD, LDU, Cholseky, Jacobi, Householder, etc.

– Time complexity:  $O([3MN]^3)$ . Too slow for large N

# Reduction to Block Diagonal Form

• In  $3M \times 3M$  block form

$$K = \begin{bmatrix} \ddots \\ \begin{pmatrix} K \begin{bmatrix} n-1 & n-1 \\ \alpha & \beta \end{bmatrix} \end{pmatrix} \begin{pmatrix} K \begin{bmatrix} n-1 & n \\ \alpha & \beta \end{bmatrix} \end{pmatrix} \begin{pmatrix} K \begin{bmatrix} n-1 & n \\ \alpha & \beta \end{bmatrix} \end{pmatrix} \begin{pmatrix} K \begin{bmatrix} n-1 & n+1 \\ \alpha & \beta \end{bmatrix} \end{pmatrix} \begin{pmatrix} K \begin{bmatrix} n & n-1 \\ \alpha & \beta \end{bmatrix} \end{pmatrix} \begin{pmatrix} K \begin{bmatrix} n & n-1 \\ \alpha & \beta \end{bmatrix} \end{pmatrix} \begin{pmatrix} K \begin{bmatrix} n & n+1 \\ \alpha & \beta \end{bmatrix} \end{pmatrix} \begin{pmatrix} K \begin{bmatrix} n+1 & n-1 \\ \alpha & \beta \end{bmatrix} \end{pmatrix} \begin{pmatrix} K \begin{bmatrix} n+1 & n-1 \\ \alpha & \beta \end{bmatrix} \end{pmatrix} K = \begin{bmatrix} n+1 & n-1 \\ \alpha & \beta \end{bmatrix}$$

Engineering



#### **Reduction to Block Diagonal Form**

• In  $3M \times 3M$  block form



Translational periodicity (block-circulant matrix)

## **Reduction to Block Diagonal Form**

\*\*\*\*\*

• In  $3M \times 3M$  block form

•  $3M \times 3M$  block diagonal form  $\implies$  Time complexity:  $O([3M]^3 N)$ .

Engineering

AAA UNIVERSITY OF MINNESOTA

Mechanics

# **Computational Challenges**



- Robust stability criterion phonon spectra
- Efficient numerical evaluation of phonon spectra
- Efficient equilibrium path following
  - Reduced set of equations based on symmetry
  - Pseudo-arc-length method
- Determine behavior near bifurcation points
  - Identify all paths that emerge from a bifurcation point
  - Numerical implementation of asymptotic analysis
    - Projection operators

Engineering

A University of

# **Following Equilibrium Paths**



Solve a *reduced* set of equilibrium equations, e.g.,

#### • Cubic Phase

Solve:  $\frac{\partial W}{\partial a} = 0.$  $U_{11} = U_{22} = U_{33} = a$  $U_{12} = U_{23} = U_{31} = 0.$  Tetragonal Phase  $U_{33} = c, \quad U_{11} = U_{22} = a,$ Solve:  $\frac{\partial W}{\partial a} = 0, \ \frac{\partial W}{\partial c} = 0.$  $U_{12} = U_{23} = U_{31} = 0.$ • Orthorhombic Phase Solve:  $\left| \frac{\partial \widetilde{W}}{\partial a} = 0, \ \frac{\partial \widetilde{W}}{\partial b} = 0, \ \frac{\partial \widetilde{W}}{\partial c} = 0. \right|$  $\mathcal{C}$  $U_{11} = a, \quad U_{22} = b, \quad U_{33} = c,$  $U_{12} = U_{23} = U_{31} = 0.$ 

#### Advantages:

- Reduce computational effort
- Eliminate singularities near bifurcation points

# **Following Equilibrium Paths**

Problem: following an equilibrium path around a turning point

- Pseudo-arc-length method (Riks method)
  - known solution  $\mathbf{u}(\theta_k)$
  - find solution  $\mathbf{u}(\theta_{k+1})$  a "distance"  $\Delta$  away



UNIVERSITY OF

- Augment equilibrium equations with "distance" constraint

$$\frac{\partial \widetilde{W}(\mathbf{u}(\theta_{k+1});\theta_{k+1})}{\partial \mathbf{u}} = \mathbf{0}, \qquad \|\mathbf{u}(\theta_{k+1}) - \mathbf{u}(\theta_k)\|^2 + (\theta_{k+1} - \theta_k)^2 = \Delta^2$$

- solve for  $\theta_{k+1}$  and  $\mathbf{u}(\theta_{k+1})$  simultaneously

• Also adaptively change  $\Delta$  near turning points



# **Computational Challenges**



DOE-CSGF-2005-p. 18

- Crystal structure stability
  - Robust stability criterion phonon spectra
  - Efficient numerical evaluation of phonon spectra
- Efficient equilibrium path following
  - Reduced set of equations based on symmetry
  - Pseudo-arc-length method
- Determine behavior near bifurcation points
  - Identify all paths that emerge from a bifurcation point
  - Numerical implementation of asymptotic analysis
    - Projection operators

## **Asymptotic Bifurcation Analysis**

• At a multiple bifurcation point,  $(\mathbf{u}_c, \theta_c)$ :

 $\frac{\partial^2 \widetilde{W}}{\partial \mathbf{u}^2} \bigg|_c$  is singular with a null space of dimension  $H \ge 2$ .

• Following Triantafyllidis & Peek (1992),

(bifurcation amplitude parameter  $\xi$ )

Engineering

🛤 University of Minne

$$\begin{split} \theta(\xi) &= \theta_c + \theta_1 \xi + \theta_2 \frac{\xi^2}{2} + O(\xi^3) \,, \\ \mathbf{u}(\xi) &= \overset{0}{\mathbf{u}}(\theta(\xi)) + \left(\sum_{I=1}^{H} \alpha_I \overset{I}{\mathbf{u}}\right) \xi + \left(\sum_{I,J=1}^{H} \alpha_I \alpha_J \overset{IJ}{\mathbf{v}}\right) \frac{\xi^2}{2} + O(\xi^3) \,, \\ \text{where } \left\{ \overset{1}{\mathbf{u}}, \dots, \overset{H}{\mathbf{u}} \right\} \text{ is an O.N. basis for the null space of } \frac{\partial^2 \widetilde{W}}{\partial \mathbf{u}^2} \Big|_c \,. \end{split}$$



5 5

# **Numerical Asymptotic Bifurcation Analysis**

Substitute into equilibrium equations  $\frac{\partial \widetilde{W}}{\partial \mathbf{u}} = \mathbf{0}$ , expand, and collect L.O.T.

Symmetric bifurcation

AAA University of Minne

• For symmetric bifurcation:  $\left( \frac{\partial^3 \widetilde{W}}{\partial \mathbf{u}^3} \bigg|_c \stackrel{IJK}{\mathbf{uuu}} \right) \equiv 0$ 

$$\sum_{J,K,L=1}^{H} \alpha_J \alpha_K \alpha_L \mathcal{E}_{IJKL} + 3\theta_2 \sum_{J=1}^{H} \alpha_J \mathcal{E}_{IJ\theta} = 0,$$



$$\sum_{I=1}^{n} (\alpha_I)^2 = 1.$$

$$\mathcal{E}_{IJ\theta} \equiv \left. \left( \frac{d}{d\theta} \left( \frac{\partial^2 \widetilde{W}(\overset{0}{\mathbf{u}}(\theta); \theta)}{\partial \mathbf{u} \partial \mathbf{u}} \right) \right) \right|_c \overset{IJ}{\mathbf{u} \mathbf{u}},$$

$$\mathbf{u}_{JKL} \equiv \left. \frac{\partial^4 \widetilde{W}}{\partial \mathbf{u}^4} \right|_c \left. \begin{array}{c} {}_{JKLI}^{JKLI} \\ \mathbf{u}\mathbf{u}\mathbf{u}\mathbf{u}\mathbf{u} \\ \end{array} \right|_c \left( \begin{array}{c} {}_{c}^{JKL} \\ \mathbf{v}\mathbf{u} \\ \end{array} \right)_c \left( \begin{array}{c} {}_{c}^{JK} \\ \mathbf{u}\mathbf{u} \\ \end{array} \right)_c \left( \begin{array}{c} {}_{c}^{JK} \\ \mathbf{v}\mathbf{u} \\ \end{array} \right)_c \left( \begin{array}{c$$

$$\left| \frac{\partial^2 \widetilde{W}}{\partial \mathbf{u}^2} \right|_c \mathbf{v}^I = - \left. \frac{\partial^3 \widetilde{W}}{\partial \mathbf{u}^3} \right|_c \mathbf{u}^I \mathbf{u}^J$$

• Fredholm alternative guarantees a unique  $\frac{IJ}{v}$ 

 $\mathcal{E}_{1}$ 

**Numerical Asymptotic Bifurcation Analysis** 

Need 
$$\stackrel{IJ}{\mathbf{v}}$$
:  $\frac{\partial^2 \widetilde{W}}{\partial \mathbf{u}^2} \begin{vmatrix} IJ \\ \mathbf{v} \end{vmatrix} = - \frac{\partial^3 \widetilde{W}}{\partial \mathbf{u}^3} \begin{vmatrix} IJ \\ \mathbf{u} \end{vmatrix}_c$ 

• Generate an O.N. basis for  $\mathbb{R}^n$  by diagonalizing  $\frac{\partial^2 \widetilde{W}}{\partial \mathbf{u}^2} \in \mathbb{R}^n \times \mathbb{R}^n$ 

$$\mathcal{N} = \operatorname{Span}\left\{ {{1 \atop {\mathbf{u}}}, \ldots , {{ \atop {\mathbf{u}}}}^H} \right\}, \qquad \mathcal{N}^\perp = \operatorname{Span}\left\{ {{1 \atop {\mathbf{v}}}, \ldots , {{ \atop {\mathbf{v}}}^{n-H}}^H} \right\}$$

• Projection operator  $[Q_{Ij}] = [\stackrel{I}{v_j}] : \mathbb{R}^n \mapsto \mathcal{N}^{\perp}$ 

$$Q \frac{\partial^2 \widetilde{W}}{\partial \mathbf{u}^2} \bigg|_c Q^T Q^{IJ} \mathbf{v} = -Q \frac{\partial^3 \widetilde{W}}{\partial \mathbf{u}^3} \bigg|_c \overset{IJ}{\mathbf{u} \mathbf{u}}$$

non-singular

• Solving gives

$$\mathbf{v} = -Q^{T} \underbrace{\left[ Q \left. \frac{\partial^{2} \widetilde{W}}{\partial \mathbf{u}^{2}} \right|_{c} Q^{T} \right]^{-1} Q \left. \frac{\partial^{3} \widetilde{W}}{\partial \mathbf{u}^{3}} \right|_{c} \underbrace{I J}_{uu.}}_{n \times (n-H)} \underbrace{\underbrace{(n-H) \times (n-H)}_{n \times 1}}_{n \times 1}$$

June 21, 2005

Engineering

🗚 University of Mi

**Numerical Asymptotic Bifurcation Analysis** 

- $\mathcal{E}_{IJ\theta}$ ,  $\overset{IJ}{\mathbf{v}}$ , and  $\mathcal{E}_{IJKL}$  are obtained numerically
- *All* bifurcating equilibrium paths are found by solving

$$\sum_{I,K,L=1}^{H} \alpha_J \alpha_K \alpha_L \mathcal{E}_{IJKL} + 3\theta_2 \sum_{J=1}^{H} \alpha_J \mathcal{E}_{IJ\theta} = 0, \qquad \sum_{I=1}^{H} (\alpha_I)^2 = 1.$$

- In general there are  $(3^H 1)/2$  pairs of solutions  $(\alpha_I, \theta_2)$  and  $(-\alpha_I, \theta_2)$
- Each *pair* of solutions corresponds to *one symmetric* equilibrium path



#### Symmetric bifurcation

**M** University of

#### **Example of Degree Two Bifurcation**

• Bifurcation of degree two (H = 2) at  $\mathcal{B}$ 



Engineering

A UNIVERSITY OF MINNESOT

Mechanics

Aerospace



- Resulting bifurcation equations  $(\theta_1 = 0)$   $-4849.2(\alpha_1)^3 - 19421(\alpha_1(\alpha_2)^2) + 3\theta_2(0.02425\alpha_1) = 0,$  $-19421((\alpha_1)^2\alpha_2) - 4849.2(\alpha_2)^3 + 3\theta_2(0.02425\alpha_2) = 0.$
- Solutions (four pairs)

B19(1):	$\alpha_1 = 1, \ \alpha_2 = 0,$	$\theta_2 = 66654,$
B19(2):	$\alpha_1 = 0, \ \alpha_2 = 1,$	$\theta_2 = 66654,$
$\operatorname{Cmmm}(1)$ :	$\alpha_1 = 1, \ \alpha_2 = 1,$	$\theta_2 = 333607,$
Cmmm(2) :	$\alpha_1 = 1, \ \alpha_2 = -1,$	$\theta_2 = 333607.$

June 21, 2005



• Compare numerical and asymptotic results



## **Summary & Conclusions**



Numerical techniques for bifurcation investigation of atomistic material models

- Phonon spectra important measure of crystal stability
  - Block-Fourier transform allows efficient phonon spectra computation
  - Time complexity  $O((3M)^3N)$ : linear in number of unit cells
- Efficient methods for following equilibrium paths
  - Reduce the number of equations by invoking symmetry
  - Pseudo-arc-length method
- Analyze behavior near bifurcation points
  - Numerically assisted asymptotic bifurcation investigation





June 21, 2005

DOE-CSGF-2005 – p. 25

#### **Summary & Conclusions**

- Used these computational techniques to study a new atomistic model
  - Temperature-dependent atomic-potentials
  - Cauchy-Born kinematics uniform deformation & internal shifts



- Identified a hysteretic proper Martensitic transformation
  - Cubic austenite phase (B2 CsCl-type crystal)
  - Orthorhombic martensite phase (*B*19 crystal structure)
  - These structures are experimentally observed in SMA's such as AuCd, CuAlNi, and NiTiCu.

Engineering

LUNIVERSITY OF MINNES