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A second-order unconditionally stable method for the anisotropic dendritic crystal growth model with an orientation-field



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ABSTRACT

In this article, we develop a linear, unconditionally energy stable computational scheme for solving the dendritic crystal growth model with the orientational field. We apply the phase field model to describe the evolution of crystal with rotation. The model, which couples the heat equation and anisotropic Allen–Cahn type equation, is a complicated nonlinear system. The time integration is based on the second-order Crank–Nicolson method. The anisotropic coefficient is treated by using the invariant energy quadratization. We mathematically prove that the proposed method is unconditionally energy stable. The second-order spatial and temporal accuracy will be preserved for the numerical approximation. Various computational tests are performed to show the accuracy, stability, and efficiency of the proposed scheme.

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1. Introduction

The micro-structure of grain controls many material properties [1,3,14], whose internal boundaries play important roles in the study of materials behavior [4,35]. The development of micro-structure is influenced by the orientation selection of the crystal tip [17,18], whose position and velocity are the significant parameters in the phase-field simulation. The naturally growing dendrites possess a unique steady crystal tip, characterized by its velocity, radius of curvature, and shape, which leads to a time-dependent side branched dendrite as it propagates [9]. Understanding the complexity of crystallization is vitally important for several physical processes, such as phase transition on molten pool in additive manufacturing process [19,47], investigation of the physical properties for materials [8], and micro-structural design during protein crystallization [30]. The phase-field method has been intensively employed as a tool to model the evolution of crystallization [39,49], which has shown strong robustness in many other applications, such as coupling calculation of multiple physical fields on manifold [36,37], topology optimization [20,46], and image processing [21]. P. Stefanovic et al. [25] introduced a modified phase field crystal method to investigate many phase transformation phenomena in material processing. I. Singer-Loginova and L. Gránásy [7,24] reviewed the advances in the orientation field based phase field model which incorporates homogeneous and heterogeneous nucleation of growth centers and mechanisms to generate new grains at the boundary of crystals. S. Tang et al. [28,29] investigated the orientation selection of the cubic dendrite growth at the atomic scale by considering the

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relationship among growth morphology, velocity, and density distribution. K. R. Elder et al. [2] examined the relationship between the classical density functional theory of freezing and phase-field modeling. Microstructure of industrial materials is affected by the orientation selection of the crystal [34,45]. R. Kobayashi et al. [12] developed a two-dimensional frame-invariant phase field model of grain boundaries, whose dynamic solutions are presented showing rotation of a small grain between two pinned grains. Korbuly et al. [13] compared two phase-field theories for polycrystalline solidification with orientation fields. The authors studied the grain coarsening process including the limiting grain size distribution. Li et al. [15] developed a phase-field model with orientational field for polycrystalline solidification in binary alloys. By involving the arbitrary crystallographic orientation, realistic solidification microstructures can be produced. However, there are very few published attempts in designing efficient and energy stable methods for the highly nonlinear system by considering the time-dependent orientation field due to the complexity of the coupling relationship in the anisotropic dendritic model.

Up to now, there are some successful attempts in developing efficient and energy stable numerical methods for crystal growth without considering the influence of orientation. For the highly nonlinear crystal growth models, several efficient algorithms have been applied with good results, such as adaptive mesh method [18], Scalar Auxiliary Variable method [38], non-linear multigrid method [10], and Invariant Energy Quadratization(IEQ) method [48]. Considering the highly non-linear coupling relationship, we aimed to use the IEQ method to establish a decoupled, linear, energy stable method by enforcing the free-energy density as an invariant, quadratic functional under the influence of orientation [51]. X. Yang applied various mathematically deep publications [40-44] in the development of numerical approximation. They coupled the anisotropic Allen-Cahn (AC) type equation with the heat equation to establish the highly nonlinear system for phase field dendritic crystal growth. These extensive works are based on the IEQ approach, which can remove the numerical oscillations and enhance the stability, to obtain the unconditionally energy stable and decoupled system with the required accuracy. J. Zhao et al. [50,51] considered a phase field dendritic crystal growth equation with a temperature-dependent potential and a gradient-dependent anisotropic coefficient. Motivated by the novel IEQ method, Y. Gong et al. [5,6,23] aimed to develop the high-order semi-discretized scheme. Under the IEO framework, they presented linear methods based on predictioncorrection schemes, I. Zhang et al. [49] combined the stabilized IEO scheme with a decoupling method which requires solving only linear elliptic equations. They rigorously proved the unconditional energy stability and presented many computational experiments to show the stability and accuracy. However, there are few studies that have investigated the coupling relationship between the anisotropic crystallization and orientation because of the complexity of the nonlinear terms. Warren et al. [32] considered an anisotropic phase-field dendritic crystal growth model with orientation and proposed a finite difference scheme to capture the grain boundaries with the spatially second-order and temporally first-order accuracies. Inspired by [32,33], we consider the coupling relationship between the orientation and phase fields. We aim to establish an efficient, decoupled and linear system to investigate the influence of orientation on the crystallization.

In this study, we propose a highly non-linear system consists of three coupled equations: the heat transfer equation, the AC equation with a gradient-dependent anisotropic coefficient, and the heat equation. Compared to the isotropic phase field model, there are some challenges for solving the system, for example, how to deal with the anisotropic coefficient and the nonlinearly coupled heat transfer term. We want to develop a numerical scheme which is temporally high-order accurate, unconditionally energy stable, and simple to implement. For this purpose, we develop a linear, temporally and spatially second-order accurate numerical method. The proposed system has been rigorously proved to be unconditionally stable, which implies that a large time step can be used. The governing equations are solved by the multigrid method. Various computational tests are performed to show the accuracy, stability, and efficiency of the proposed method.

The outline of this paper is the following. In Section 2, we describe the governing system. In Section 3, we discretize the system and develop a temporally second-order accurate and unconditionally energy stable method. In Section 4, we show the numerical results using the proposed method. Finally, some conclusions are drawn in Section 5.

2. Governing equations and energy dissipation law

We briefly describe the anisotropic phase field model for dendritic crystal growth [11,12,15,33]. A scalar order parameter $\phi(x,t)$ describes the liquid ($\phi=-1$) and solid ($\phi=1$) phases. The total free energy functional is given as

$$E = \int_{\Omega} \left(\frac{\varepsilon_{\phi}^{2}}{2} |\kappa(\nabla \phi - \theta) \nabla \phi|^{2} + sg(\phi) |\nabla \theta| + F(\phi) + \frac{\varepsilon_{\phi} \lambda}{2K} |T - T_{m}|^{2} \right) d\mathbf{x}, \tag{1}$$

where ε_{ϕ} , λ , s and K are positive parameters. Here, we use T(x,t) and $\theta(x,t)$ to denote the temperature and orientation fields, respectively. For the two-dimensional (2D) system, the anisotropy coefficient $\kappa(\nabla \phi - \theta)$ is given by

$$\kappa(\nabla\phi - \theta) = 1 + \epsilon_4 \cos(m(\vartheta - \theta)),\tag{2}$$

where m and ε_4 are the number of folds of anisotropy and anisotropy strength parameter, respectively. The inclination of the normal to the liquid-solid interface with respect to the x-axis is $\tan \vartheta$, where $\vartheta = \arctan(\phi_y/\phi_x)$ is the orientation of the interface. Then, we can rotate into the crystal frame by using the angle $\vartheta - \theta$ when calculating the effects of anisotropy [33]. It is easy to see $\kappa(\nabla \phi + 2\pi/m) = \kappa(\nabla \phi)$ for a crystal possessing m fold rotation symmetry. For example, when m = 4, $\kappa(\nabla \phi - \theta)$ can be rewritten as

$$\kappa(\nabla\phi - \theta) = 1 + \epsilon_4 \Big(\cos(4\arctan\nabla\phi)\cos(4\theta) + \sin(4\arctan\nabla\phi)\sin(4\theta)\Big),\tag{3}$$

where $\cos(4\arctan\nabla\phi)=4(\phi_\chi^4+\phi_y^4)/|\nabla\phi|^4-3$ and $\sin(4\arctan\nabla\phi)=4\phi_\chi\phi_y(\phi_\chi^2-\phi_y^2)/|\nabla\phi|^4$. The parameter s specifies the strength of the coupling between ϕ and $\nabla\theta$ while $g(\phi)=(\phi+1)^2$ is used to reduce or eliminate the effects fo crystalline orientation [33]. The orientational contribution $sg(\phi)|\nabla\theta|$ represents the excess free energy due to inhomogeneities in crystal orientation in space [15]. We use $F(\phi)=(\phi^2-1)^2/4$ to be the double well potential. For the last term of Eq. (1), we refer to [11,41] and take it as the conformational entropy, where T_m is the melting point of the crystal. We should note that there are different expressions of enthalpy energy for convective latent heat effects considering the thermodynamical consistent systems [16,26] where the hydrodynamic effects and thermal-hydrodynamic coupling were incorporated. The internal energy has been considered as a function of the absolute temperature and phase variable. Their thermodynamically consistent model for dendritic crystal growth is derived from the first and second low of thermodynamics and has been rigorously proved to be energy and entropy production preserved. Using the L^2 -gradient flow for the energy functional, we obtain the following equations:

$$\tau_{\phi}\phi_{t} = -\frac{\delta E}{\delta \phi} - p(\phi)\lambda \varepsilon_{\phi}(T - T_{m}) = \varepsilon_{\phi}^{2} \nabla \cdot (\kappa^{2}(\nabla \phi - \theta)\nabla \phi + \kappa(\nabla \phi - \theta)|\nabla \phi|^{2} \mathbf{H}_{\phi})$$
(4a)

$$-F'(\phi)-sg'(\phi)|\nabla\theta|-p(\phi)\lambda\varepsilon_{\phi}(T-T_m),$$

$$\theta_t = -\frac{\delta E}{\delta \theta} = \nabla \cdot (sg(\phi) \frac{\nabla \theta}{|\nabla \theta|}) - \varepsilon_{\phi}^2 |\nabla \phi|^2 \kappa (\nabla \phi - \theta) \boldsymbol{H}_{\theta}, \tag{4b}$$

$$T_t = D\Delta T + Kp(\phi)\phi_t, \tag{4c}$$

where \mathbf{H}_{ϕ} and \mathbf{H}_{θ} are the variational derivatives of $\kappa(\nabla \phi - \theta)$ with respect to ϕ and θ , respectively. In two-dimensional space, we choose

$$\mathbf{H}_{\phi} = \frac{\delta \kappa (\nabla \phi - \theta)}{\delta \phi} = \frac{16\varepsilon_{4}}{|\nabla \phi|^{6}} \Big(\phi_{x} (\phi_{x}^{2} \phi_{y}^{2} - \phi_{y}^{4})) \cos 4\theta + \phi_{y} (\phi_{y}^{4} + \phi_{x}^{4} - 6\phi_{y}^{2} \phi_{x}^{2}) \sin 4\theta,$$

$$(\phi_{y} (\phi_{x}^{2} \phi_{y}^{2} - \phi_{x}^{4})) \cos 4\theta - \phi_{x} (\phi_{x}^{4} + \phi_{y}^{4} - 6\phi_{x}^{2} \phi_{y}^{2}) \sin 4\theta \Big),$$
(5a)

$$\mathbf{H}_{\theta} = \frac{\delta \kappa (\nabla \phi - \theta)}{\delta \theta} = 16\varepsilon_4 \left(\frac{\phi_x \phi_y (\phi_x^2 - \phi_y^2)}{|\nabla \phi|^4} \cos(4\theta) - (\frac{\phi_x^4 + \phi_y^4}{|\nabla \phi|^4} - \frac{3}{4}) \sin(4\theta) \right). \tag{5b}$$

Here, $\tau(\phi)$ is the positive mobility [32] and D is the diffusion coefficient. The function $p(\phi)$ is the generation of latent heat and can be defined as $p(\phi) = \phi^4 - 2\phi^2 + 1$ [32] or $p(\phi) = 1 - \phi^2$ [31]. We use the periodic or zero Neumann boundary condition. Equations (Eqs. (4a)–(4c)) satisfy the energy dissipation law. We denote the continuous versions of L^2 inner product of any two functions $f_1(x)$ and $f_2(x)$ by $(f_1(x), f_2(x)) = \int_{\Omega} f_1(x) f_2(x) dx$. The L^2 norm of the function f(x) by $\|f\|^2 = (f, f)$. By taking the L^2 inner product of Eq. (4a) with ϕ_t , of Eq. (4b) with θ_t , and of Eq. (4c) with $\lambda \varepsilon_{\phi}(T - T_m)/K$, we obtain

$$(\tau_{\phi}\phi_{t},\phi_{t}) = (-\frac{\delta E}{\delta \phi} - p(\phi)\lambda \varepsilon_{\phi}(T - T_{m}), \phi_{t}), \tag{6a}$$

$$(\theta_t, \theta_t) = (-\frac{\delta E}{\delta \theta}, \theta_t),\tag{6b}$$

$$(T_t, \frac{\lambda \varepsilon_{\phi}}{\kappa} (T - T_m)) = (D\Delta T + Kp(\phi)\phi_t, \frac{\lambda \varepsilon_{\phi}}{\kappa} (T - T_m)). \tag{6c}$$

Therefore, by substituting Eq. (6) into the energy equation, the system can be rewritten as

$$\frac{d}{dt}E(\phi,\theta,T) = \frac{\delta E}{\delta \phi}\phi_t + \frac{\delta E}{\delta \theta}\theta_t + \frac{\delta E}{\delta T}T_t$$

$$= -(\tau_{\phi}\phi_t,\phi_t) - p(\phi)\lambda\varepsilon_{\phi}\left(T - T_m,\phi_t\right) - (\theta_t,\theta_t) + \frac{D\lambda\varepsilon}{K}\left(\Delta T, T - T_m\right)$$

$$+ p(\phi)\lambda\varepsilon_{\phi}\left(T - T_m,\phi_t\right)$$

$$= -(\|\sqrt{\tau_{\phi}}\phi_t\|^2 + \|\theta_t\|^2 + \frac{D\lambda\varepsilon}{K}\|\nabla(T - T_m)\|^2) \le 0.$$
(7)

Let us define the auxiliary variable as follows:

$$U = \sqrt{\frac{\varepsilon_{\phi}^2}{2} |\kappa(\nabla \phi - \theta) \nabla \phi|^2 + sg(\phi) |\nabla \theta| + F(\phi) + B},$$
(8)

where B is a constant. Thus, the total free energy (Eq. (1)) can be rewritten as:

$$E = \int_{\Omega} U^2 + \frac{\lambda \varepsilon_{\phi}}{2K} |T - T_m|^2 - Bd\mathbf{x}. \tag{9}$$

By taking the time derivative of the new variable U, we rewrite the system Eqs. (4a)-(4c) as the following equivalent system,

$$\tau_{\phi}\phi_{t} = -Z_{\phi}U - \lambda\varepsilon_{\phi}p(T - T_{m}),\tag{10a}$$

$$\theta_t = -Z_\theta U,\tag{10b}$$

$$U_{t} = \frac{1}{2} Z_{\phi} \phi_{t} + \frac{1}{2} Z_{\theta} \theta_{t}, \tag{10c}$$

$$T_t = D\Delta T + Kp'\phi_t, \tag{10d}$$

where

$$Z_{\phi} = \frac{-\varepsilon_{\phi}^{2} \nabla \cdot (\kappa(\nabla \phi - \theta)^{2} \nabla \phi + \kappa(\nabla \phi - \theta)|\nabla \phi|^{2} \mathbf{H}_{\phi}) + sg'(\phi)|\nabla \theta| + f(\phi)}{\sqrt{\frac{\varepsilon_{\phi}^{2}}{2} |\kappa(\nabla \phi - \theta) \nabla \phi|^{2} + sg(\phi)|\nabla \theta| + F(\phi) + B}},$$
(11a)

$$Z_{\theta} = \frac{-\nabla \cdot (sg(\phi)\frac{\nabla \theta}{|\nabla \theta|}) + \varepsilon_{\phi}^{2}|\nabla \phi|^{2}\kappa(\nabla \phi - \theta)\mathbf{H}_{\theta}}{\sqrt{\frac{\varepsilon_{\phi}^{2}}{2}|\kappa(\nabla \phi - \theta)\nabla \phi|^{2} + sg(\phi)|\nabla \theta| + F(\phi) + B}}.$$
(11b)

The system (Eqs. (10a)–(10d)) satisfies an energy dissipative law in terms of ϕ , T, θ and U. By taking the L^2 inner product of Eq. (10a) with ϕ_t , of Eq. (10b) with θ_t , of Eq. (10c) with 2U, of Eq. (10d) with $\lambda \varepsilon_{\phi}(T-T_m)/K$, we have the energy dissipation law of the new system Eqs. (10a)–(10d) as:

$$\frac{d}{dt}E(\phi,\theta,U,T) = -\tau_{\phi}\|\phi_{t}\|^{2} - \frac{D\lambda\varepsilon_{\phi}}{K}\|\nabla(T-T_{m})\|^{2} - \|\theta_{t}\|^{2} \le 0.$$

$$(12)$$

3. Numerical schemes

We consider an unconditionally energy-stable and temporally second-order accurate method for Eqs. (4a)–(4c). The numerical domain is $\Omega = [0, L] \times [0, L]$. The spatial step size is $h = L/N_x = L/N_y$, where N_x and N_y are even integers. The time step is $\delta t = T_{time}/N_t$, where T_{time} is the final time and N_t is the number of total time steps. We denote $\phi_{i,j}^n = \phi(x_i, y_j, n\delta t)$, where $(x_i, y_j) = (ih, jh)$ for $i = 0, \dots, N_x$, $j = 0, \dots, N_y$. The proposed numerical methods should follow the new energy dissipation law Eq. (12) in the discrete sense. We develop a temporally second-order method for solving the system Eqs. (10a)–(10d) based on the second-order Crank–Nicolson (CN) scheme:

$$\tau_{\phi} \frac{\phi^{n+1} - \phi^n}{\delta t} = -\hat{Z}_{\phi}^{n+1/2} U^{n+1} - \lambda \varepsilon_{\phi} p(\hat{\phi}^{n+1/2}) (T^{n+1/2} - T_m)$$
(13a)

$$\frac{\theta^{n+1} - \theta^n}{\delta t} = -\hat{Z}_{\theta}^{n+1/2} U^{n+1} \tag{13b}$$

$$\frac{U^{n+1} - U^n}{\delta t} = \frac{1}{2} \hat{Z}_{\phi}^{n+1/2} \frac{\phi^{n+1} - \phi^n}{\delta t} + \frac{1}{2} \hat{Z}_{\theta}^{n+1/2} \frac{\theta^{n+1} - \theta^n}{\delta t}$$
(13c)

$$\frac{T^{n+1} - T^n}{\delta t} = D\Delta_d T^{n+1/2} + Kp(\hat{\phi}^{n+1/2}) \frac{\phi^{n+1} - \phi^n}{\delta t},\tag{13d}$$

where $\hat{\phi}^{n+1/2} = \frac{3}{2}\phi^n - \frac{1}{2}\phi^{n-1}$, $\hat{\theta}^{n+1} = \frac{3}{2}\theta^n - \frac{1}{2}\theta^{n-1}$, $\hat{Z}^{n+1/2}_{\theta} = \frac{3}{2}Z^n_{\theta} - \frac{1}{2}Z^{n-1}_{\theta}$, $\hat{Z}^{n+1/2}_{\phi} = \frac{3}{2}Z^n_{\phi} - \frac{1}{2}Z^{n-1}_{\phi}$. We use Δ_d to denote the discrete Laplace operator i.e., $\Delta_d(\cdot)_{i,j} = \left((\cdot)_{i+1,j} + (\cdot)_{i-1,j} + (\cdot)_{i,j+1} + (\cdot)_{i,j-1} - 4(\cdot)_{i,j}\right)/h^2$. We should note that U will not add heavy computations because we can rewrite Eq. (13c) as follows

$$U^{n+1} = \frac{1}{2}\hat{Z_{\phi}}^{n+1/2}\phi^{n+1} + \frac{1}{2}\hat{Z_{\theta}}^{n+1/2}\theta^{n+1} + A,$$
(14)

where $A = U^n - \frac{1}{2}\hat{Z}_{\phi}^{n+1/2}\phi^n - \frac{1}{2}\hat{Z}_{\theta}^{n+1/2}\theta^n$. By substituting Eq. (14) to Eq. (13a) and Eq. (13b), the system Eqs. (13a)–(13d) can be rewritten as follows

$$\Gamma_1(\phi^{n+1}) + \frac{1}{2}\hat{Z}_{\phi}^{n+1/2}\hat{Z}_{\theta}^{n+1/2}\hat{Z}_{\theta}^{n+1} + \lambda \varepsilon_{\phi}\hat{p}(\phi^{n+1/2})T^{n+1} = f_1, \tag{15a}$$

$$\Gamma_2(\theta^{n+1}) + \frac{1}{2}\hat{Z}_{\phi}^{n+1/2}\hat{Z}_{\theta}^{n+1/2}\phi^{n+1} = f_2, \tag{15b}$$

$$T^{n+1} - \frac{D}{\delta t} \Delta T^{n+1} - \hat{p}(\phi^{n+1/2})\phi^{n+1} = f_3, \tag{15c}$$

where $\Gamma_1(\phi^{n+1}) = \frac{\tau_{\phi}}{\delta t}\phi^{n+1} + \frac{1}{2}(\hat{Z}_{\phi}^{n+1/2})^2\phi^{n+1}$, $\Gamma_2(\theta^{n+1}) = \frac{1}{\delta t}\theta^{n+1} + \frac{1}{2}(\hat{Z}_{\theta}^{n+1/2})^2\theta^{n+1}$ and $f_1 = \Gamma_1(\phi^n) + \frac{1}{2}\hat{Z}_{\phi}^{n+1/2}\hat{Z}_{\theta}^{n+1/2}\theta^n$, $f_2 = \Gamma_2(\theta^n) + \frac{1}{2}\hat{Z}_{\phi}^{n+1/2}\hat{Z}_{\theta}^{n+1/2}\phi^n$, $f_3 = T^n - \hat{p}'(\phi^{n+1/2})\phi^n$. We solve Eqs. (15a))–(15c) directly to obtain ϕ^{n+1} , T^{n+1} and θ^{n+1} , and then update the variable U^{n+1} from Eq. (14). We denote the discrete L^2 inner product of any two discrete functions $f_1(x)$ and $f_2(x)$ by $(f_1(x), f_2(x))_d = \sum_{j=1}^{N_y} \sum_{i=1}^{N_x} f_1(x_{i,j}) f_2(x_{i,j})$. The L^2 norm of the discrete function f(x) by $\|f\|_d^2 = (f, f)_d$.

Theorem 1. The scheme, Eqs. (13a)–(13d), is unconditionally energy stable and satisfies the following discrete energy dissipation law.

$$E_{d}^{n+1} - E_{d}^{n} = -\frac{\delta t D \lambda \varepsilon_{\phi}}{2K} \|\nabla_{d}(T^{n+1} - T_{m})\|_{d}^{2} - \frac{\delta t D \lambda \varepsilon_{\phi}}{2K} \|\nabla_{d}(T^{n} - T_{m})\|_{d}^{2} - \left(\|U^{n+1} - U^{n}\|_{d}^{2} + \tau_{\phi} \frac{\|\phi^{n+1} - \phi^{n}\|_{d}^{2}}{\delta t} + \frac{1}{\delta t} \|\theta^{n+1} - \theta^{n}\|_{d}^{2}\right) \le 0,$$
(16)

where $E_d^n(\phi^n, \theta^n, U^n, T^n) = U^n + \lambda \varepsilon_\phi ||T^n - T_m||_d^2/k - B$.

Proof. By taking the L^2 inner product of Eq. (13a) with $\phi^{n+1} - \phi^n$, we get

$$\left(\tau_{\phi} \frac{\phi^{n+1} - \phi^{n}}{\delta t}, \phi^{n+1} - \phi^{n}\right)_{d} \\
= \left(-\hat{Z}_{\phi}^{n+1/2} U^{n+1}, \phi^{n+1} - \phi^{n}\right)_{d} + \left(-\lambda \varepsilon_{\phi} p\left(\hat{\phi}^{n+1/2}\right) \left(T^{n+1/2} - T_{m}\right), \phi^{n+1} - \phi^{n}\right)_{d}.$$
(17)

By taking the L^2 inner product of Eq. (13b) with $\theta^{n+1} - \theta^n$, we obtain

$$\left(\frac{\theta^{n+1} - \theta^n}{\delta t}, \theta^{n+1} - \theta^n\right)_d = \left(-\hat{Z}_{\theta}^{n+1/2} U^{n+1}, \theta^{n+1} - \theta^n\right)_d. \tag{18}$$

By taking the L^2 inner product of Eq. (13c) with $2U^{n+1}$, we obtain

$$\left(\frac{U^{n+1} - U^n}{\delta t}, 2U^{n+1}\right)_d = \left(\frac{1}{2}\hat{Z}_{\phi}^{n+1/2} \frac{\phi^{n+1} - \phi^n}{\delta t} + \frac{1}{2}\hat{Z}_{\theta}^{n+1/2} \frac{\theta^{n+1} - \theta^n}{\delta t}, 2U^{n+1}\right)_d,\tag{19a}$$

$$\|U^{n+1}\|_d^2 - \|U^n\|_d^2 + \|U^{n+1} - U^n\|_d^2 = \left(\hat{Z}_{\phi}^{n+1/2}(\phi^{n+1} - \phi^n) + \hat{Z}_{\theta}^{n+1/2}(\theta^{n+1} - \theta^n), \ U^{n+1}\right)_d. \tag{19b}$$

By taking the L^2 inner product of Eq. (13d) with $\lambda \varepsilon_{\phi} K(T^{n+1/2} - T_m)/K$ and performing integration by parts, we get

$$\begin{split} & \left(T^{n+1} - T^{n}, \frac{\lambda \mathcal{E}_{\phi}}{K} (T^{n+1/2} - T_{m})\right)_{d} \\ & = \left(\delta t D \Delta_{d} T^{n+1/2}, \frac{\lambda \mathcal{E}_{\phi}}{K} (T^{n+1/2} - T_{m})\right)_{d} + \left(K p(\hat{\phi}^{n+1/2}) (\phi^{n+1} - \phi^{n}), \frac{\lambda \mathcal{E}_{\phi}}{K} (T^{n+1/2} - T_{m})\right)_{d} \\ & = \frac{\delta t D \lambda \mathcal{E}_{\phi}}{2K} \left(\Delta_{d} (T^{n+1} + T^{n}), (T^{n+1} - T_{m}) + (T^{n} - T_{m})\right)_{d} \\ & + \left(K p(\hat{\phi}^{n+1/2}) (\phi^{n+1} - \phi^{n}), \frac{\lambda \mathcal{E}_{\phi}}{K} (T^{n+1/2} - T_{m})\right)_{d} \\ & = -\frac{\delta t D \lambda \mathcal{E}_{\phi}}{2K} \|\nabla_{d} (T^{n+1} - T_{m})\|_{d}^{2} - \frac{\delta t D \lambda \mathcal{E}_{\phi}}{2K} \|\nabla_{d} (T^{n} - T_{m})\|_{d}^{2} \\ & + \left(K p(\hat{\phi}^{n+1/2}) (\phi^{n+1} - \phi^{n}), \frac{\lambda \mathcal{E}_{\phi}}{K} (T^{n+1/2} - T_{m})\right)_{d}. \end{split}$$

The left equation can be rewritten as

$$\left(T^{n+1} - T^{n}, \frac{\lambda \varepsilon_{\phi}}{K} (T^{n+1/2} - T_{m})\right)_{d}$$

$$= \frac{\lambda \varepsilon_{\phi}}{2K} \left((T^{n+1} - T_{m}) - (T^{n} - T_{m}), (T^{n+1} - T_{m}) + (T^{n} - T_{m})\right)_{d}$$

$$= \frac{\lambda \varepsilon_{\phi}}{2K} \left(\|T^{n+1} - T_{m}\|_{d}^{2} - \|T^{n} - T_{m}\|_{d}^{2} \right).$$
(21)

Table 1 Error and convergence result with various mesh grids, the temporal size is $\Delta t = 10^{-9}$.

Grid size	64 × 64		128 × 128		256 × 256
l_2 -error of ϕ Rate	3.8201e-2	1.906	1.0150e-2	1.891	2.7541e-3
l_2 -error of T Rate	4.0401e-2	2.010	1.0082e-2	1.972	2.7291e-3

Then, substitute Eqs. (21) into Eq. (20), we can obtain

$$\frac{\lambda \varepsilon_{\phi}}{2K} \Big(\|T^{n+1} - T_m\|_d^2 - \|T^n - T_m\|_d^2 \Big) \\
= -\frac{\delta t D \lambda \varepsilon_{\phi}}{2K} \|\nabla_d (T^{n+1} - T_m)\|_d^2 - \frac{\delta t D \lambda \varepsilon_{\phi}}{2K} (\|\nabla_d T^n - T_m)\|_d^2 \\
+ \Big(K p(\hat{\phi}^{n+1/2}) (\phi^{n+1} - \phi^n), \, \frac{\lambda \varepsilon_{\phi}}{K} (T^{n+1/2} - T_m) \Big)_d. \tag{22}$$

Finally, by summing Eqs. (17), (18), (19b), and (22) up, we get

$$\begin{split} &E_{d}^{n+1} - E_{d}^{n} \\ &= \|U^{n+1}\|_{d}^{2} - \|U^{n}\|_{d}^{2} + \frac{\lambda \varepsilon_{\phi}}{2K} \left(\|T^{n+1} - T_{m}\|_{d}^{2} - \|T^{n} - T_{m}\|_{d}^{2} \right) \\ &= -\frac{\delta t D \lambda \varepsilon_{\phi}}{2K} \|\nabla_{d} (T^{n+1} - T_{m})\|_{d}^{2} - \frac{\delta t D \lambda \varepsilon_{\phi}}{2K} \|\nabla_{d} (T^{n} - T_{m})\|_{d}^{2} \\ &- \left(\|U^{n+1} - U^{n}\|_{d}^{2} + \tau_{\phi} \|\phi^{n+1} - \phi^{n}\|_{d}^{2} / \delta t + \|\theta^{n+1} - \theta^{n}\|_{d}^{2} / \delta t \right) \leq 0. \end{split}$$

The proof is completed. \Box

Remark 1. The Allen–Cahn equation with a gradient-dependent anisotropic coefficient is derived from the L^2 space by the variational gradient flow method. Refer to the stability analysis in [10,27], we can prove the unconditional stability based on the full discretization. Furthermore, the system admits a unique solution ϕ in L^2 , while the H^1 bound of the numerical solution cannot be justified theoretically. This brings up some issues for guaranteeing the stability. For the well-posedness of the weak form of the proposed system, we suggest to refer the references [10,22,41].

4. Numerical simulations

Now, we present various computational experiments to demonstrate the accuracy, energy stability, and efficiency. Unless otherwise specified, the computational domain is $[0, 2\pi] \times [0, 2\pi]$ with a 512 × 512 mesh grid. The parameters are chosen as $\tau_{\phi} = 0.5519$, $\varepsilon_{\phi} = 1.12e - 2$, $\varepsilon_{4} = 0.05$, D = 2.25e - 4, K = 0.5, B = 5, $T_{m} = 0$ and $\lambda = 380$.

4.1. Convergence test

We perform two computational tests to confirm that the second-order spatial and temporal convergence of the proposed method. We use a manufactured solution technique. We use the exact solutions as follows:

$$\phi(x, y, t) = \cos(2x)\cos(4y)\cos(t), \quad T(x, y, t) = \cos(4x)\cos(2y)\cos(t), \quad \theta(x, y, t) = 0. \tag{24}$$

We define the error e_{ϕ}^h and e_T^h as $e_{ij}^{\phi(h)} = \phi_{ij}^{ref} - \phi_{ij}^h$ and $e_{ij}^{T(h)} = T_{ij}^{ref} - T_{ij}^h$. The convergence rate is defined as $\log_2(\|e_h\|_2/\|e_{\frac{h}{2}}\|_2)$, where $\|e\|_2^2$ is the discrete l_2 norm defined as $\|e\|_2^2 = \sum_{i=1}^{N_x} \sum_{j=1}^{N_y} /(N_x N_y)$. Table 1 lists the errors and rates of convergence, which shows the second-order accuracy with respect to the space.

Next, we fix the mesh size as 256×256 and choose a set of time-steps $\delta t = 0.02$, 0.01, and 0.005. Numerical solutions are calculated up to time $T_{time} = 1$. We define the error of a grid to be $e^{\phi(\delta t)}_{ij} = \phi^{ref}_{ij} - \phi^{\delta t}_{ij}$ and $e^{T(\delta t)}_{ij} = T^{ref}_{ij} - T^{\delta t}_{ij}$. In Table 2, the mesh size is 256×256 and the time step sizes δt are 0.02, 0.01, and 0.005. The results of Table 1 and 2 imply that our proposed method are second-order accurate in both time and space.

Table 2 Error and convergence result with various temporal sizes, the mesh grid is 256×256 .

Temporal step	0.02		0.01		0.005
l_2 -error of ϕ Rate	2.6451e-2	1.847	7.3530e-3	2.142	1.7032e-3
l_2 -error of T Rate	2.9561e-2	2.059	7.1404e-3	2.029	1.7502e-3

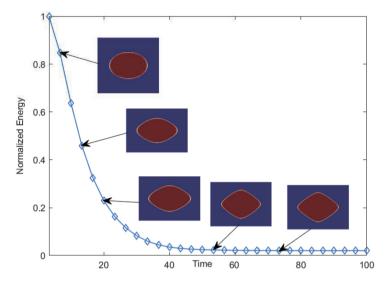


Fig. 1. Temporal evolutions of the total free energy functional using the IEQ method, with time steps $\delta t = 0.01$.

4.2. Decreasing discrete energy

To validate the unconditional energy dissipation, we consider the time step $\delta t = 0.01$. We set the initial condition as

$$\phi(x, y, t) = \tanh(\frac{1.5 - \sqrt{(x - \pi)^2 + (y - \pi)^2}}{\epsilon}), \quad T(x, y, t) = 0, \quad \theta(x, y, t) = 0.$$
 (25)

Here we consider the model parameters as $\tau_{\phi} = 1000$, $\lambda = 200$, D = 1e - 4, $\varepsilon_{\phi} = 0.02$, $T_m = 0$, K = 10, $\varepsilon_4 = 0$, B = 5. We normalize the total energy by the initial energy. The subfigures in Fig. 1 are the evolution of crystallization. It is obvious that the initial circular shape gradually evolves into a rhombus. Furthermore, we can observe that the energy evolution curve is monotonically decaying, which verifies that the proposed scheme is stable.

Because the proposed system contains the strong nonlinear term, it is significant to avoid the time-step restrictions for stability. To show the stability of the proposed method, we plot the evolution curves of the total free energy in Fig. 2, which are computed using four different time steps $\delta t = 1$, 0.1, 0.01, and 0.001, respectively. The investigated simulation has been performed until T = 100. Note that the total energy has been normalized by the initial energy. All the energy evolution curves follow a monotonic decay trend, which indicate that our proposed method is stable.

4.3. Dendrite crystal growth with fourfold anisotropy

In this example, we study how the position of the initial nucleus can affect the shape of the dendritic crystal. The initial condition is given as

$$\phi(x, y, t = 0) = \tanh\left(\frac{0.02 - \sqrt{(x - \pi)^2 + (y - \pi)^2}}{0.072}\right),$$

$$\theta(x, y, t) = 0,$$

$$T(x, y, t = 0) = \begin{cases} -0.55, & \text{if } \phi > 0, \\ 0, & \text{otherwise.} \end{cases}$$
(26)

In Fig. 3(a), we display the temporal evolutions of the phase variable at different times with K = 0.8 and $\delta t = 0.01$. Because of the anisotropic effects, we observe that the growth of the crystalline phase becomes an anisotropic shape without

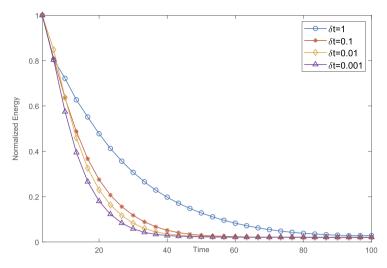


Fig. 2. Time evolutions of total free energy with the initial conditions (24) and various time steps computed by our method. Note that the total energy has been normalized by the initial energy.

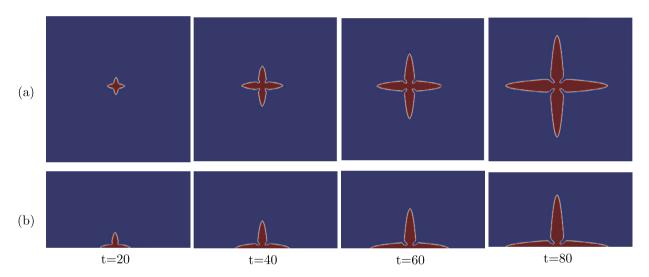


Fig. 3. The temporal evolution of dendritic crystal growth process with K = 0.8 and the time step $\delta t = 0.01$. From top to bottom, (a) and (b) are the location initial nucleus that is centre and bottom, respectively. From left to right, snapshots of the numerical approximation are taken at time = 20, 40, 60, 80, respectively.

orientations. In Fig. 4(a), we display the distribution of the temperature field T that agrees well with the phase field variable ϕ . Next, we conduct a computational experiment with the zero Neumann boundary condition. In Fig. 3(b), we set the y-direction boundary condition to be zero Neumann and keep the x-direction boundary condition to be periodic. The initial nucleus is located at the bottom. In Fig. 3(b), the crystal nucleus grows to the half of the dendrite pattern with four branches. Fig. 4(b) shows the temporal evolutions of the temperature field. Fig. 3(a) and (b) demonstrate that our proposed method can assure the consistency of partial evolution and whole evolution of crystal.

4.4. Evolution of multi-crystal growth

Let us consider multiple dendritic growth. Fig. 5(a) shows impingement and coarsening of multi-crystal. It can be observed that the evolution of the central crystal is obviously influenced by the four surrounding crystals, and the influence is mutual. The contact parts of the four surrounding crystals and the central crystal have obvious abnormal evolution. Those branching in the crystal where not region of impingement evolved normally. Eventually, the tips of five growing crystal regions change directions once they are to collide to form a liquid boundary layer. Fig. 5(b) shows the distribution of the temperature field T, which agrees well with the phase field variable ϕ due to the latent heat coupling terms. We can see that our method can capture the interface of multi-crystal collision well.

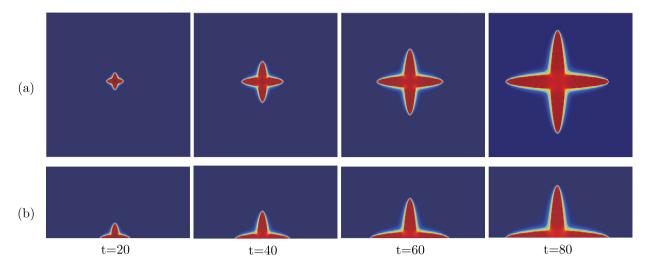


Fig. 4. (a) and (b) are the profiles of temperature T of Fig. 3(a) and (b), respectively.

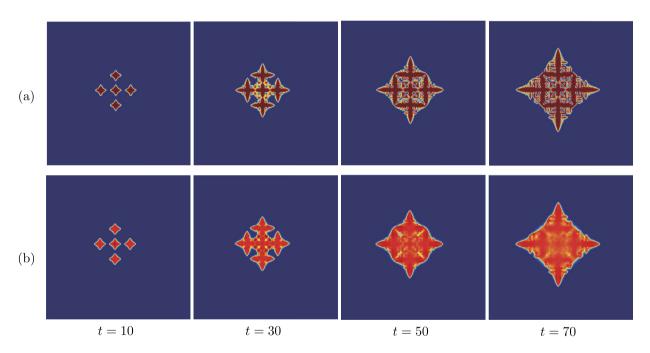


Fig. 5. The temporal evolution of dendritic crystal growth process. (a) and (b) are the profiles of the phase-field variable ϕ and temperature T, respectively.

4.5. Dendrite crystal growth with the orientational field

With the influence of the orientational field, the branching situation is different at the same time. Fig. 6(a) shows that the orientation-field enables control of crystal shapes. We can see that the orientational selection of the crystal tip is not straight but curve with periodical pattern. Fig. 7(a)–(b) show the distribution of the temperature field T, which agrees well with the phase field variable ϕ due to the latent heat coupling terms.

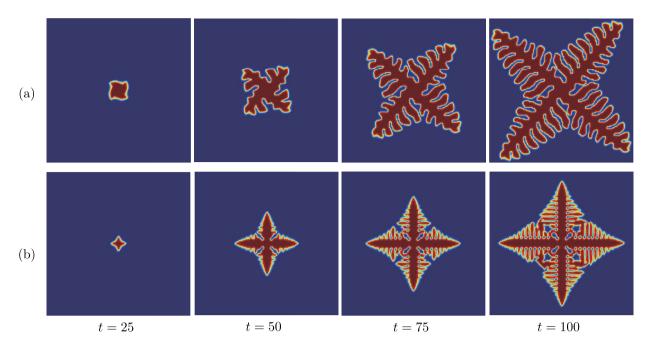


Fig. 6. The temporal evolution of dendritic crystal growth process. (a) is the profiles of the phase-field variable ϕ after coupling the orientation field. (b) is the profiles of the phase-field variable ϕ .

$$\phi(x, y, t = 0) = \tanh\left(\frac{0.02 - \sqrt{(x - \pi)^2 + (y - \pi)^2}}{0.072}\right),$$

$$\theta(x, y, t) = \begin{cases} 0, & \text{if } \frac{0.05 - \sqrt{(x - \pi)^2 + (y - \pi)^2}}{0.072} > 0.02, \\ \theta_i \pi \frac{0.05 - \sqrt{(x - \pi)^2 + (y - \pi)^2}}{0.072} / \max\left(\frac{0.05 - \sqrt{(x - \pi)^2 + (y - \pi)^2}}{0.072}\right), & \text{otherwise,} \end{cases}$$

$$T(x, y, t = 0) = \begin{cases} -0.55, & \text{if } \phi > 0, \\ 0, & \text{otherwise.} \end{cases}$$

$$(27)$$

4.6. Six-folds dendrite crystal growth with the orientational field

In this section, we performed the simulation with six-folds dendrite crystal growth under the influence of orientation field. We set the time step $\delta t=0.01$ and the non-default parameter $\varepsilon_{\phi}=1.5e-2$, s=1.5 and K=0.8. The initial conditions are chosen as

$$\phi(x, y, t = 0) = \tanh\left(\frac{0.02 - \sqrt{(x - \pi)^2 + (y - \pi)^2}}{0.072}\right),$$

$$\theta(x, y, t) = \theta_0\left(\frac{\sin(\sqrt{(x - \pi)^2 + (y - \pi)^2})}{\sqrt{(x - \pi)^2 + (y - \pi)^2}} - 1\right),$$

$$T(x, y, t = 0) = \begin{cases} -0.55, & \text{if } \phi > 0, \\ 0, & \text{otherwise.} \end{cases}$$
(28)

Fig. 8 shows the temporal evolution of the dendritic crystal growth process with the rotational six-folds crystallization. The specific times are chosen as t = 25, t = 50, t = 75, and t = 100, respectively. The top row of Fig. 8 shows the evolution of the phase-field variable ϕ and the bottom row shows the evolution of temperature field. We can observe that with the computation times t increases, the formed crystal tips, and branches evolve along a curve. Furthermore, we applied the parameter analysis for the investigation of orientation θ . We applied this comparison test with the same initial condition for Fig. 8. Fig. 9 show the six-fold dendrites evolution. As shown in Fig. 9, from left to right, the initial orientation parameter θ_0 is chosen as 2, 4, 6 and 8, respectively. We can observe that with the parameter θ_0 increases, crystals grow into curved states while forming a pinwheel shape. Furthermore, it can be clearly seen that the development of secondary dendrite crystal demonstrates a strong coupling relationship with the orientation field.

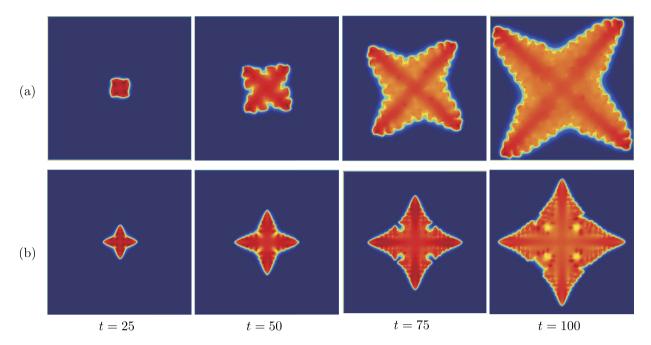


Fig. 7. The temporal evolution of crystal growth with K = 0.7 and the time step $\delta t = 0.01$. (a) is the profiles of the phase-field variable T after coupling the orientation field. (b) is the profiles of the phase-field variable T.

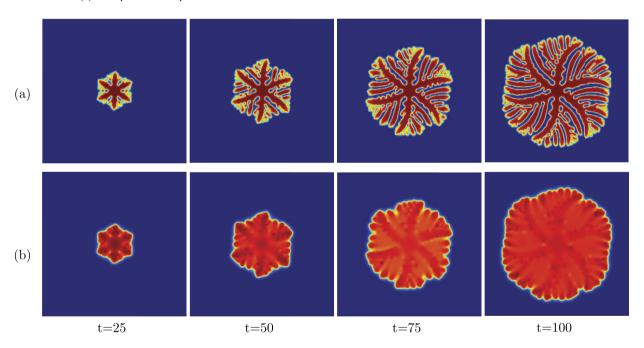


Fig. 8. The temporal evolution of dendritic crystal growth process, with condition(28), K = 0.8 and the time step $\delta t = 0.01$. (a) is the profiles of the phase-field variable ϕ after coupling the orientation field, (b) is the profiles of the phase-field variable T.

4.7. Dendrite crystal coupled with multi-orientational field

We consider a situation where multiple dendrites grow simultaneously with nucleus from different locations and their respective orientational field. We choose time step $\delta t = 0.01$, parameters s = 0 and K = 0.7. As shown in Fig. 10 and 11, from left to right and from the top down, the label of crystal is set as 1, 2, 3, 4. Fig. 10(a) shows the evolution of four crystals under the same initial condition (Eq. (27)) with $\theta_i = 5$, i = 1, 2, 3, 4. Fig. 11(a) shows the evolution of four crystals under the same initial condition (Eq. (27)) with $\theta_i = 5$, i = 1, 2, 3, 4. With the influence of the same orientation parameter, Fig. 10(a) shows the evolution and coarsening of the four crystals. We can see that the four crystals impingement in the

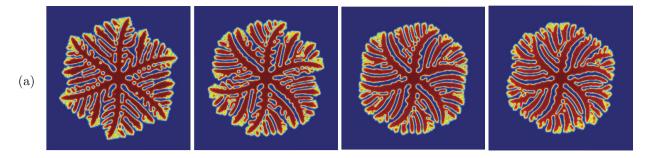


Fig. 9. (a) is the profiles of the phase-field variable ϕ after coupling the orientation field. From left to right, the parameter θ_0 is 2, 4, 5, 8, respectively.

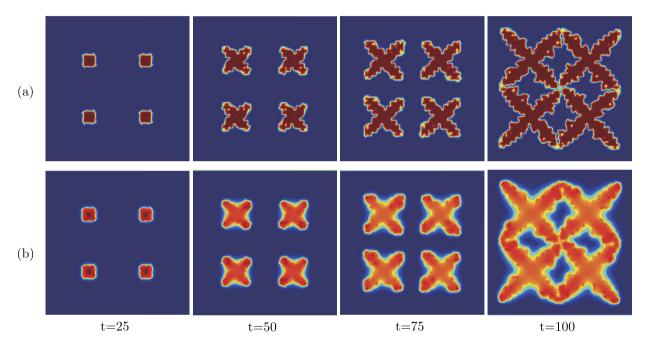


Fig. 10. The temporal evolution of dendritic crystal growth process, with K = 0.7 and the time step δt = 0.01. (a) is the profiles of the phase-field variable ϕ after coupling the orientation field. (b) is the profiles of the phase-field variable T.

central of domain. With the influence of the difference orientational field, Fig. 11(a) shows the evolution and coarsening of the four crystals. We can see that only the top two of four crystals impingement in the top of computational domain. It can be seen from Fig. 10(a) and Fig. 11(a) that the orientational field has an impact on the location and angle of collision of multi-crystal. We can see that our method can capture the interface of multi-crystal collision well.

4.8. 3D dendrite crystal growth with fourfold anisotropy property

In this section, we demonstrate the 3D dendrite crystal growth with the fix orientation considering the fourfold anisotropic property. The computational domain is chosen as $\Omega = [0, 2\pi] \times [0, 2\pi] \times [0, 2\pi]$ with a $512 \times 512 \times 512$ mesh grid. The non-default parameters are chosen as K = 1. We choose the time step as $\delta t = 0.01$ and the initial condition as follows:

$$\phi(x, y, t = 0) = \tanh\left(\frac{0.02 - \sqrt{(x - \pi)^2 + (y - \pi)^2 + (z - \pi)^2}}{0.072}\right)$$

$$T(x, y, t = 0) = \begin{cases} -0.55, & \text{if } \phi > 0\\ 0, & \text{otherwise.} \end{cases}$$
(29)

Fig. 12 shows the temporal evolution of dendritic crystal growth process in 3D space. From left to right, they are the results at times t = 0, 12, 48, 144, 324, and 444, respectively. It can be seen that the proposed algorithm can work well for simulating the crystal growth in the three-dimensional space.

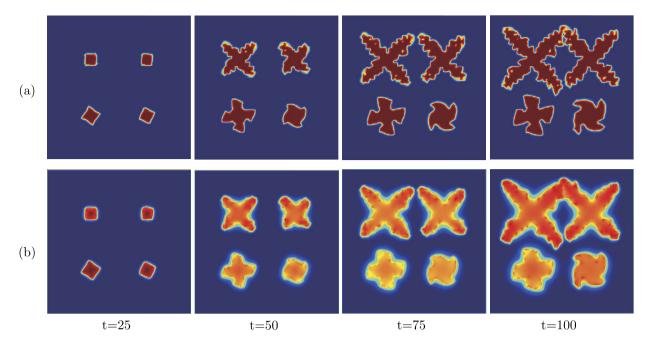


Fig. 11. The temporal evolution of dendritic crystal growth process, with K = 0.7 and the time step δt = 0.01. (a) is the profiles of the phase-field variable ϕ after coupling the orientation field, (b) is the profiles of the phase-field variable T.

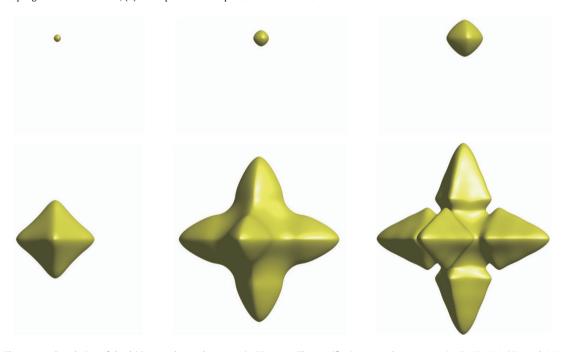


Fig. 12. The temporal evolution of dendritic crystal growth process in 3D space. The specific times are chosen as t = 0, 12, 48, 144, 324, and 444, respectively.

5. Conclusion

In this study, we presented an efficient, semi-discrete in time, second-order, linear scheme for solving the anisotropic dendritic phase field equation with the orientation-field using the developed IEQ approach. Some auxiliary variables were introduced to transform the governing system into an equivalent equation, which allowed the nonlinear potential to be treated efficiently and semi-explicitly. The proposed schemes was unconditionally energy stable without adding stabilizers, which allowed us to use large time steps. Specifically, the discrete schemes were linear and decoupled, which were easy to implement. Numerical results demonstrated that our numerical scheme could simulate the evolution of the crystal coupling

the orientation field, for instances, impingement and coarsening, which confirmed the efficiency and stability of the developed schemes. Three-dimensional crystal growth should be coupled by two mutually orthogonal orientation fields, which is extremely complex. As the future research, we will consider the 3D crystal growth simulations with time-depend multiple orientation. Furthermore, following Yang et al. [41]'s framework, we will try to investigate the stability of phase variable in H_1 space.

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