

1 Stefan Problem (for the circular case)

To describe the IDLA motion more precisely, we need to introduce Stefan problem, which has a time-dependent boundary condition. We have an equation which could describe the IDLA motion with a source at the origin

$$\partial_t p = D \nabla^2 p + \delta(\mathbf{x})S \quad (1.1)$$

where S is a constant. In a region $\Omega(t)$ with the boundary $\partial \Omega = \{\mathbf{d}(t)\}$.

Consider a Dirichlet boundary condition

$$p|_{\partial \Omega} = 0. \quad (1.2)$$

Also,

$$\hat{\mathbf{n}} \cdot \dot{\mathbf{d}} = -\alpha \hat{\mathbf{n}} \cdot \nabla p \quad (1.3)$$

where D and α are constants.

1.1 Find $R(t)$ by Conservation of Mass

For the circular case, solve for $p(r, t)$, with a source at origin $\delta(\mathbf{x})$

$$\partial_t p = \frac{D}{r} \frac{\partial}{\partial r} \left(r \frac{\partial p}{\partial r} \right) + \delta(\mathbf{x})S \quad (1.4)$$

From (7.3) and (7.5), the boundary conditions are

$$p(R(t), t) = 0 \quad (1.5)$$

$$\dot{R} = -\alpha \frac{\partial p}{\partial r}(R(t), t) \quad (1.6)$$

Consider the integral for mass

$$M(t) = \int_{\Omega(t)} p \, dV = 2\pi \int_0^{R(t)} p(r, t) r \, dr \quad (1.7)$$

By the conservation of mass

$$\dot{M}(t) = 0 \quad (1.8)$$

$$\begin{aligned}
\dot{M} &= 2\pi \left[\int_0^{R(t)} p_t r dr + p(R(t), t) R \dot{R} \right] \\
&= 2\pi \int_0^R [D \partial_r (r \partial_r p) + S r \delta(\mathbf{x})] dr \\
&= 2\pi D [r \partial_r p]_0^{R(t)} + S \int_{\Omega(t)} \delta(\mathbf{x}) dV \\
&= 2\pi D R \partial_r p(R(t), t) + S
\end{aligned} \tag{1.9}$$

With (7.8),

$$\begin{aligned}
\dot{M} &= 2\pi D R \left(-\frac{\dot{R}}{\alpha} \right) + S \\
&= -\frac{D}{\alpha} \frac{d}{dt} (\pi R^2) + S \\
&= -\frac{D}{\alpha} \dot{A} + S
\end{aligned} \tag{1.10}$$

where

$$A(t) = \pi R^2(t) \tag{1.11}$$

and with (7.10)

$$\dot{A} = \frac{S\alpha}{D} \tag{1.12}$$

Hence,

$$M(t) = -\frac{D}{\alpha} A(t) + St \tag{1.13}$$

$$A(t) = \left(\frac{S\alpha}{D} \right) t = \pi R^2(t) \rightarrow R(t) = \sqrt{\frac{S\alpha}{\pi D}} t \tag{1.14}$$

1.2 Rescale and Solve for $R(t)$

1.2.1 Rescale r and t

From equation (1.14), we have

$$\dot{R}(t) = \sqrt{\frac{S\alpha}{\pi D}} \frac{1}{2} t^{-\frac{1}{2}} \tag{1.15}$$

We rescale r and t as following:

$$\hat{r} = \frac{r}{R(t)} \tag{1.16}$$

$$\hat{t} = t \tag{1.17}$$

Hence,

$$\frac{\partial(\hat{r}, \hat{t})}{\partial(r, t)} = \begin{pmatrix} \partial_r \hat{r} & \partial_t \hat{r} \\ \partial_r \hat{t} & \partial_t \hat{t} \end{pmatrix} = \begin{pmatrix} \frac{1}{R} & -\frac{r\dot{R}}{R^2} \\ 0 & 1 \end{pmatrix} \quad (1.18)$$

By plugging (1.18) back into (1.4),

$$\frac{\partial p}{\partial t} = \frac{\partial p}{\partial \hat{t}} \frac{\partial \hat{t}}{\partial t} + \frac{\partial p}{\partial \hat{r}} \frac{\partial \hat{r}}{\partial t} = \frac{\partial p}{\partial \hat{t}} - \frac{r\dot{R}}{R^2} \frac{\partial p}{\partial \hat{r}} \quad (1.19)$$

$$\frac{\partial p}{\partial r} = \frac{\partial p}{\partial \hat{t}} \frac{\partial \hat{t}}{\partial r} + \frac{\partial p}{\partial \hat{r}} \frac{\partial \hat{r}}{\partial r} = \frac{1}{R} \frac{\partial p}{\partial \hat{r}} \quad (1.20)$$

Hence,

$$\nabla^2 p = \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial p}{\partial r} \right) = \frac{1}{\hat{r} R} \frac{1}{R} \frac{\partial}{\partial \hat{r}} \left(R \hat{r} \frac{1}{R} \frac{\partial p}{\partial \hat{r}} \right) = \frac{1}{R^2} \frac{1}{\hat{r}} \frac{\partial}{\partial \hat{r}} \left(\hat{r} \frac{\partial p}{\partial \hat{r}} \right) = \frac{\hat{\nabla}^2 p}{R^2} \quad (1.21)$$

1.2.2 Rescale $\delta(\mathbf{x})$

With $\delta(\alpha x) = \frac{\delta(x)}{\alpha}$, we can write

$$(\hat{x}, \hat{y}) = \frac{(x, y)}{R} \quad (1.22)$$

With $\delta(\mathbf{x}) = \delta(x)\delta(y)$, we can write

$$\delta(R\hat{\mathbf{x}}) = \delta(R\hat{x})\delta(R\hat{y}) \quad (1.23)$$

Thus,

$$\delta(\mathbf{x}) = \frac{\delta(r)}{2\pi r} = \frac{\delta(R\hat{r})}{2\pi R\hat{r}} = \frac{\delta(\hat{r})}{2\pi R^2\hat{r}} = \frac{\delta(\hat{\mathbf{x}})}{R^2} \quad (1.24)$$

and

$$\delta(\mathbf{x}) = \frac{\delta(R\hat{x})\delta(R\hat{y})}{R^2} = \frac{\delta(\hat{\mathbf{x}})}{R^2} \quad (1.25)$$

1.2.3 Solve for $R(t)$

We can then plug (1.19), (1.21), and (1.25) back into (1.4),

$$\frac{\partial p}{\partial \hat{t}} - \frac{r\dot{R}}{R^2} \frac{\partial p}{\partial \hat{r}} = D \frac{\hat{\nabla}^2 p}{R^2} + S \frac{\delta(\hat{\mathbf{x}})}{R^2} \quad (1.26)$$

(?)

$$\frac{\dot{R}}{R^2} = \sqrt{\frac{\pi D}{S\alpha}} \frac{\frac{1}{2}t^{1/2}}{t} = \sqrt{\frac{\pi D}{4S\alpha}} t^{-1/2} \quad (1.27)$$

From (1.6), we have

$$\dot{R} = -\alpha \frac{\partial p}{\partial r} = -\frac{\alpha}{R} \frac{\partial p}{\partial \hat{r}} \quad (1.28)$$

Consider $\frac{\partial p}{\partial \hat{t}} = 0$, neglect $\frac{r\dot{R}}{R^2} \frac{\partial p}{\partial \hat{r}}$ as $\hat{t} \rightarrow \infty$

$$0 = D\hat{\nabla}^2 p + D\delta(\hat{\mathbf{x}}) \quad (1.29)$$

The solution is then

$$p = -\frac{S}{2\pi D} \log(\hat{r}) + B(t) \quad (1.30)$$

With the boundary condition $p(1, t) = 0$, $B(t) = 0$.

$$\dot{R} = -\alpha \left(\frac{-S}{2\pi R D} \right) \quad (1.31)$$

$$\frac{1}{2}(R^2 - R_0^2) = \frac{\alpha S}{2\pi D} t \quad (1.32)$$

With $R_0 = 0$,

$$R(t) = \sqrt{\frac{\alpha S}{\pi D} t} \quad (1.33)$$

which is the same as the result we obtained by the conservation of mass.