

Linear Stability Theory: a bomb! ①

In linear stability theory we examine the exponential growth or decay of an infinitesimal disturbance.

We begin with the base state: a solution (often steady) to the equations whose stability we are examining.

We perturb the base state with a normal mode disturbance of $O(\epsilon)$ (e.g., really small).

We collect terms of $O(\epsilon)$ and figure out whether the perturbation grows or decays in time.

If all modes decay, the base state is stable.

If any mode grows exponentially in time the base state is unstable.

The shape factor of this (first) growing mode is the most unstable mode.

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Let's apply this to a bomb: an auto catalytic reaction!

For a sphere, we have:

$$\frac{\partial n}{\partial t} = D \frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial n}{\partial r} \right) + \alpha n$$

where neutrons of dimensionless conc. n diffuse w/ mass dif. D and reproduce via fission at a rate αn (per vol * time).

~~We~~ We have B.C.'s: $n|_{r=0} = \text{finite}$

$$n|_{r=R} = 0 \quad (\text{all escape, no reflection})$$

Let's render dimensionless:

$$r^* = \frac{r}{R} \quad t^* = \frac{t}{t_c} \quad (n \text{ is dimensionless})$$

$$\therefore \frac{1}{t_c} \frac{\partial n}{\partial t^*} = \frac{D}{R^2} \frac{1}{r^{*2}} \frac{\partial}{\partial r^*} \left(r^{*2} \frac{\partial n}{\partial r^*} \right) + \alpha n$$

Divide out:

$$\frac{\partial n}{\partial t^*} = \left[\frac{t_c D}{R^2} \right] \frac{1}{r^{*2}} \frac{\partial}{\partial r^*} \left(r^{*2} \frac{\partial n}{\partial r^*} \right) + \alpha t_c n$$

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Let's let $t_c = \frac{R^2}{D}$ (diffⁿ time)

and define $\alpha^* = \alpha t_c = \frac{\alpha R^2}{D}$

So:

$$\frac{\partial n}{\partial t^*} = \frac{1}{r^{*2}} \frac{\partial}{\partial r^*} \left(r^{*2} \frac{\partial n}{\partial r^*} \right) + \alpha^* n$$

$$n \Big|_{r^*=0} = \text{finite} \quad n \Big|_{r^*=1} = 0$$

We seek the stability of the base state

$$n_0 = f^*(r^*)$$

This is just $n_0 = 0$!

Now we perturb it:

$$n = n_0 + \epsilon n'$$

Plug in:

$$\epsilon \frac{\partial n'}{\partial t^*} = \frac{\epsilon}{r^{*2}} \frac{\partial}{\partial r^*} \left(r^{*2} \frac{\partial n'}{\partial r^*} \right) + \alpha^* \epsilon n'$$

Dividing by ϵ just gives the same eq'n!

It is much more interesting for non-linear eq^s where you would throw out terms of $O(\epsilon^2)$ - making the problem linear!

We seek the normal mode disturbance:

$$n' = e^{st^*} f(r^*)$$

This is unstable if the real part of s is positive (it may be complex!)

Plugging in:

$$s e^{st^*} f = e^{st^*} \frac{1}{r^{*2}} \frac{\partial}{\partial r^*} \left(r^{*2} \frac{\partial f}{\partial r^*} \right) + e^{st^*} \alpha^* f$$

Dividing out and rearranging:

$$\frac{1}{r^{*2}} (r^{*2} f')' = (s - \alpha^*) f \equiv -\lambda f$$

$$\text{where } \lambda \equiv \alpha^* - s, \quad s = \alpha^* - \lambda$$

We have the B.C.'s $f(0) = \text{finite}$, $f(1) = 0$

This is a Sturm-Liouville eigenvalue problem. It has non-trivial (e.g. $f \neq 0$) solⁿ only for discrete eigenvalues λ !

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To solve, we employ a trick

$$\text{Let } f \equiv \frac{g}{r^*}$$

$$\text{so } f' = -\frac{1}{r^{*2}}g + \frac{g'}{r^*}$$

$$r^{*2}f' = -g + r^*g'$$

$$(r^{*2}f')' = \cancel{-g'} + \cancel{g'} + r^*g''$$

$$\text{and thus } \frac{g''}{r^*} = -\lambda \frac{g}{r^*}$$

$$\text{or } g'' = -\lambda g !$$

w/ B.C.'s $g(0) = 0$ (so $f(0)$ is finite)
and $g(1) = 0$

The solutions are just sines & cos!

$$g = A \sin \sqrt{\lambda} r^* + B \cos \sqrt{\lambda} r^*$$

from $g(0) = 0$ we have $B = 0$

from $g(1) = 0$ we require $\sqrt{\lambda} = n\pi$

where $n = 1, 2, 3 \dots$

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So $f = \frac{\sin n\pi r^*}{r^*}$

and $s = \alpha^* - \lambda = \alpha^* - n^2\pi^2$

We get exponential growth if $s > 0$

The most unstable mode is the $n=1$ case (usually true), so things blow up if

$$\alpha^* > \pi^2$$

In this case, $n' = e^{(\alpha^* - \pi^2)t^*} \frac{\sin \pi r^*}{r^*}$

with a growth rate of $\alpha^* - \pi^2$

This same approach can be used for much more complicated problems!