Stationary periodic patterns are abundant in nature, examples of which include electrochemistry, amphiphiles, fluids, chemical reactions, morphogenesis, and vegetation. As such, their formation mechanisms have been studied extensively. However, textbook theory mostly focuses on the analysis on two-dimensional infinite domains, which are an idealization and differ from realistic applications. Using two distinct prototypical models, we show how bounded domains alter, at early time stages, the development of stripes. Specifically, we identify a distinct instability, to which we refer as mixed-mode, and show that stripes can be stable in the mildly zigzag unstable regime, and that deeper in the zigzag unstable regime, it leads to defect formation near the boundaries. The results are of particular importance for problems with large time scale separation, such as bulk-heterojunction deformations in organic photovoltaics and vegetation in semi-arid regions, where early temporal transients may play an important role.

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I. INTRODUCTION

Stationary periodic patterns are abundant in nature and appear at all scales. The prototype are skin pigmentation in mammals and fish, but periodic patterns appear in many other systems, ranging from physical and chemical laboratory setups \cite{2,15}, such as in nonlinear optics \cite{8}, chemical reaction \cite{10,11}, and ionic liquids \cite{12}, to biological and ecological systems \cite{13,14}, such as mesenchymal stem cells \cite{15} and terrestrial and underwater vegetation \cite{16,17}. Stationary periodic patterns with well defined length scales form through a symmetry breaking that is associated with an instability of a homogeneous state to nonuniform perturbation \cite{18,19} which, following \cite{20}, is called “Turing instability” or finite wavenumber instability. In two space dimensions (2D), the simplest patterns are “stripes”, which are periodic in one direction, say $x$, and homogeneous in the other, say $y$. If the stripes bifurcate in the direction of the unstable uniform state (i.e., as a supercritical bifurcation), then the primary stripes with the critical wavenumber will be stable, while nearby stripes (with a slightly different wavenumber) will initially be unstable but may stabilize at a certain amplitude. Conversely, stable stripes may undergo secondary instabilities \cite{21,22}, and the stability region is coined as the “Busse Balloon”.

Secondary instabilities are often also used to explain the evolution to less ordered labyrinthine patterns via stripe bending and/or formation of defects \cite{22,23,24}. Yet, while infinite domains are useful for analysis, numerical computations are conducted on finite domains, where BCs invoke modes that satisfy only certain symmetries. Moreover, choice of BCs is often physically motivated, and these may show nontrivial implications to the selection of asymptotic (in time) patterns \cite{25,26}. In particular, recent applications inspired by electrically charged self-assembly, indicate that BCs may significantly al-
ter/suppress the development of secondary instabilities of stripes. For instance, stability against defects is essential for organic photovoltaic devices, where the loss of efficiency is also attributed to morphological integrity in which stripes break down to segments that preclude transport of electrical charge, see and the references therein. Moreover, the transient evolution of initially prepared stripes is of paramount significance since the time scale of material evolution is very slow.

In Fig. 1(a), we show the textbook diagram with secondary instability onsets for the Swift-Hohenberg (SH) equation, where \( u \) line above which a family of stripe solutions exist, with arbitrary phase \( \phi \), wavenumber \( K \) such that \( \kappa = K^2 - 1 \in (-\sqrt{\lambda}, \sqrt{\lambda}) \), and where h.o.t. stands for higher order terms. Further, ‘E’, ‘ZZ’, and ‘CR’ stand for Eckhaus, zigzag, and cross roll instability onsets, respectively, which can be obtained by asymptotic (small \( \lambda \) and thus small amplitude) analysis. Eckhaus instability refers to instability of stripes against parallel stripes (i.e., in \( x \) direction) with a slightly different wavenumber \( K + \delta \), where \( 0 < |\delta| \ll 1 \), i.e., a long wave modulation of the stripe.

The ZZ instability corresponds to the growth of weak modulations (long wavenumber type) in transverse \( y \) direction, while CR is of the finite wavenumber type, associated with the growth of rolls perpendicular to \( u_K \). However, on finite domains, unstable modes that do not satisfy the BCs cannot develop, so the picture of secondary instabilities on finite domains requires more subtle treatment.

Here we numerically study, in a paradigmatic setting, two features on finite 2D domains that are important in applications: (i) A ZZ instability that may develop under periodic boundary conditions (PBC) is suppressed under Neumann (no-flux) BC (NBC), and (ii) NBC trigger a distinct secondary instability, to which we refer as a mixed-mode (MM) instability as it combines properties of the ZZ and E modes: The eigenfunction shows modulations in \( y \) in the bulk of the domain (ZZ-wise) but the amplitude in \( x \) decays towards the boundaries (E-wise). We employ a numerical linear eigenvalue methodology for spatially extended solutions in the bulk of the domain to obtain both the dispersion relations (in \( y \) direction) and the respective eigenfunctions (in \( x \) direction) that satisfy the basic odd and even symmetries under PBC and NBC, respectively. We then unfold the link between the eigenfunctions and the transient evolution from stripes by direct numerical simulation (DNS), showing that the most unstable MM determines the initial transients, and that the subsequent long term evolutions yields defects near the boundary. This complement where the SH equation with Dirichlet BC \( u = \partial_n u = 0 \) on all boundaries is studied by DNS, where the stripes orient perpendicular to the boundaries. For generality, additional to the gradient SH model we consider the non-gradient forced complex

\[
\frac{\partial u}{\partial t} = \lambda u - u^3 - (1 + \nabla^2)^2 u, \tag{1}
\]

where \( u = u(t, x, y) \in \mathbb{R} \), and \( \lambda \) is an instability parameter. Considering (1) on the infinite 2D domain, ‘N’ is the line above which a family of stripe solutions

\[
u_K(x; \lambda) = 2\sqrt{\lambda - \kappa^2}/3 \cos(Kx + \phi) + \text{h.o.t.}, \tag{2}
\]

FIG. 1. (a) Existence and stability ranges of (periodic) stripe solutions of SH equation (1), where N, ZZ, E, CR, and MM stand for the existence, zigzag, Eckhaus, cross-roll, and mixed-mode onsets. The instability onsets have been computed numerically via the continuation package pde2path and complemented by solving numerically the eigenvalue problem (1) with periodic boundary conditions (PBC) for ZZ and otherwise Neumann boundary conditions (NBC). The solid and dashed MM lines (in between E and ZZ for \( K < 1 \)) indicate computations on domains consisting of twenty and five periods in \( K \). (b) Dispersion relations at \( \lambda = 0.5 \) and \( K = 0.85 \) (■ in (a)) computed using pde2path for the ZZ (\( \eta_{ZZ} \)) and MM (\( \eta_{MM} \)) instabilities, and the stable Eckhaus mode (E), that is \( \eta_{MM}(K_0) = 0 \). The solid line for MM represents computation for \( 20L_K \) and the dashed line is for \( 5L_K \) (see also the respective lines in Fig. 1(a)). (c) Respective eigenfunctions \( \tilde{u}_{ZZ} \) and \( \tilde{u}_{MM} \) at the maximal growth rate \( k_y = k_y^{\text{max}} \), computed on domains with \( L_y = 20L_K \) with PBC (top) and NBC (bottom), respectively; the light color periodic solution represents the \( u_K \) solution. (d,e) Reconstruction in 2D of the respective ZZ and MM eigenfunctions based on (c).
II. THE SWIFT-HOHENBERG EQUATION

The trivial solution $u \equiv 0$ of (1) is unstable to waves with wavenumbers $K$ in a band around $K_1 = 1$ such that $(1 - K^2)^2 < \lambda$, and at $\lambda = (1 - K^2)^2$ (the ‘N’ line in Fig. 1a) there is a supercritical bifurcation of stripes of the form (2) with wavenumber $K$. In the following we consider (1) on a domain $\Omega = (0, L_x) \times (0, L_y)$, with NBC in $x$, $\partial_x u|_{x=0} = \partial_x u|_{x=L_x} = 0$, or PBC $\partial_x^2 u|_{x=0} = \partial_x^2 u|_{x=L_x} = 0$, $j = 0, 1, 2, 3$, which also imply, from (1), $\partial_x^3 u|_{x=0} = \partial_x^3 u|_{x=L_x}$ for higher derivatives $j > 3$. In $y$, we always use PBC $\partial_y u|_{y=0} = \partial_y u|_{y=L_y}$, $j = 0, 1, 2, 3$. The finite domain with the stated BCs has the immediate consequence that only a discrete set of wavenumbers $K$ is admissible (and similar for the wavenumbers $k_y$), but we choose the domains large enough such that this discreteness has a minor effect, and which we thus ignore in plots such as Fig. 1a).

The stability of $u_K(x)$ is obtained via decomposition in the finite $x$ direction, $\tilde{u}(x)$, and the transverse infinite periodic $y$-direction, with wavenumber $k_y$:

$$u(t,x,y) = u_K(x) + \tilde{u}(x)e^{it+ik_y y} + c.c. + h.o.t., \quad (3)$$

where $\eta$ is the perturbation growth rate, $|\varepsilon| \ll 1$ is an auxiliary perturbation parameter, and $c.c.$ stands for complex conjugate. Linearization about $u_K$ results in the eigenvalue problem

$$\eta \tilde{u} = \left[ \lambda - 3u_K^2 - (1 + \partial_x^2 - k_y^2)^2 \right] \tilde{u}. \quad (4)$$

The ZZ instability corresponds to the eigenfunction $\tilde{u}(x) = u'_K(x)$ in (3). Since this violates the NBCs, the ZZ instability is replaced by the MM instability that in contrast to ZZ, is of finite wavenumber type and is associated with a distinct eigenfunction, as shown in Fig. 1. The MM instability onset lies in between the E and ZZ onsets (see Fig. 1a) and inherits characteristics of both the ZZ and E instabilities, namely, a wavenumber $k_y$ modulation in y, which is very close to the transverse modulation of the ZZ instability (Fig. 1b)), and the Eckhaus eigenfunction in the $x$ direction, which decays towards the boundaries $z=0$ and $x=L_x$, (Fig. 1c)). Moreover, $k_y = 0$ in MM corresponds directly to the Eckhaus case (see red dots in Fig. 1b)) so that only at the E onset $\eta_{MM}(0) = 0$. Otherwise, $\eta_{MM}(0)$ increases as $L_x \to \infty$, but $\eta_{MM}(0) < 0$ for all $L_x$ making the qualitative difference and justifies to call the MM instability a finite wavenumber instability.

Reconstruction of the ZZ and MM eigenfunctions in 2D via (2), illustrates the inherent decay towards the boundaries that is a signature of the E mode (Figs. 2d,e)). The location of the MM instability line in Fig. 1a) naturally depends on the domain size; for small $L_x$ (dashed green line) it is deep in the ZZ unstable range, while for large $L_x$ (full green line) it is close to ZZ line, and relatively the MM dispersion relation approximates the ZZ dispersion relation for large $L_x$, see Fig. 2b). Nevertheless, even on an infinite domain $\eta_{MM}(0)$ is still the Eckhaus mode, and hence $\eta_{MM}$ and $\eta_{ZZ}$ are not identical; they only coincide for $\eta(k_y^{max})$ in the unstable region. For these reasons, and due to the consequences for time evolution discussed next, we prefer the name MM rather than 'modified ZZ' or 'modified E' modes.

The time evolution of a perturbed stripe is quite distinct for NBC (where MM dominates) compared to PBC (where ZZ dominates). For $K$ in the ZZ unstable range, but close to the ZZ instability line, a random perturbation yields the ZZ stripes under PBC [see Fig. 2a)], but no instability of $u_K$ under NBC [see Fig. 2b)]. For $K$ deeper in the ZZ unstable range, at least on a long transverse scale the behavior under PBC only changes qualitatively, leading to stripes that bend more strongly, and which on even longer time scales may or may not develop defects. However, under NBC we now are beyond the MM line, and the transient behavior is dominated by a mixed mode, as illustrated in Fig. 3 and where the solution has generated defects in the bulk already at $t=500$ in (a), and at $t=1500$ in (b).

The characteristics of the MM instability can be examined further by choosing initial perturbations in the MM direction, and by variation of the number of periods in $x$ (i.e., copies of $L_K$), or of the distance from the Eckhaus onset. In the following, let $k_y^{max}$ be the extremum point in the MM dispersion relation [see Fig. 1b)]. Figure 3 shows DNS with initial condition

$$u(x,y) = u_K(x) + \varepsilon \tilde{u}_{MM}(x) \cos(k_y y) \big|_{k_y = k_y^{max}}, \quad (5)$$

with $\varepsilon = 0.025$ and $\|\tilde{u}_{MM}\|_{\infty} = 1$, over different domains.
III. THE FORCED COMPLEX GINZBURG-LANDAU EQUATION

To substantiate further the generality of the MM for stripe instability on finite domains, we next consider the forced complex Ginzburg-Landau (FCGL) equation, which is known to exhibit a finite wavenumber instability in the 2:1 resonance case\cite{60} and in contrast to the SH equation is not a gradient system. It reads

$$\frac{\partial A}{\partial t} = (\mu + i\nu)A - (1 + i\beta)|A|^2A + \gamma A^* + (1 + i\alpha)\nabla^2 A,$$  \hspace{1cm} (6)

with $A \in \mathbb{C}$ (and $A^*$ denoting the complex conjugate), and parameters $\mu, \nu, \beta, \alpha, \gamma \in \mathbb{R}$, where we shall use $\gamma$ as the instability parameter. Although (6) can describe various circumstances, such as chemical oscillations\cite{60} and nonlinear optics\cite{61}, here we consider it simply as a two-variable second order reaction–diffusion system with a generic behavior near the Turing onset. The trivial state $A = 0$ shows instabilities of Hopf-Turing co-dimension 2 type. We focus here only on the Turing onset and steady spatially periodic solutions by keeping the Hopf mode neutral (i.e., $\mu = 0$) so that oscillatory solutions have zero amplitude. In this case, the pure Turing solutions bifurcate from the onset $\gamma_c = \nu/\rho$ with critical wavenumber $k_x^2 = \nu/\rho^2$, where $\rho = \sqrt{1 + \alpha^2}$\cite{29}. We follow the same methodology as for the SH model and compute the ZZ, E, CR and MM onsets, and find that also for the FCGL equation the MM onset lies to the left of the ZZ line and depends on the domain size, as shown in Fig. 5(a). Additionally, DNS using NBC confirms the dominance of the MM on the left of the ZZ onset (with PBC), with defects being formed near the boundaries in $x$, as shown in Fig. 5(b).

IV. DISCUSSION

We have characterized a distinct impact of domain size and boundary conditions on the instability of stripes. Using two prototypical models, the (variational) Swift-Hohenberg and the (non–variational) forced complex Ginzburg-Landau equations, we showed through numerical analysis the existence of a distinct secondary mixed-mode instability in between the Eckhaus and the zigzag onsets. The instability is a direct and generic consequence of deviation from the infinite domain assumption (or large domain with PBC) on which the analysis is typically performed\cite{13,14,15}. This MM instability results under Neumann BC and mixes properties of the ZZ and Eckhaus instabilities, and in DNS triggers transient defects first near the domain boundaries, as shown in Fig. 4 and Fig. 5. The locations where these defects form are solely related to the amplitude decay of the eigenfunction (see Fig. 1(c)), exactly as for the Eckhaus instability albeit with a non zero $k_y$.

We believe that our insights will be valuable for understanding stripe pattern evolution at early stages and
FIG. 4. (a) Snapshots of DNS of (1) with (5) as initial conditions, NBC in x and PBC in y. Parameters: \( \lambda = 0.5, K = 0.85, \) and y length is 10\( L_y \) with \( k_{\text{max}}^y = 0.53. \) Domains and times are (from left to right): \( L_x/L_K = 7 (t = 260), L_x/L_K = 15 \) \( t = 640), \) \( L_x/L_K = 20 (t = 670), \) and \( L_x/L_K = 30 (t = 675). \) (b) Distance (\( \Delta L_D \)) between the two locations of initial defect formation normalized by the domain length (‘\( \times \' symbol, left axis) and the time at which they appear (‘\( \cdot \' symbol, right axis) as a function of number of periods for \( K = 0.85. \) Dashed line represents a fit \( \Delta L_D/L_x = 1 - 2L_D/L_x, \) where \( L_D \approx 4.5 \) is the roughly constant distance of defect location from the boundary; note the asymptotic limit 1 as \( L_x \to \infty. \) (c) Snapshots of DNS of (1) at times \( t = 231, 672, 3800 \) for different \( K \) values but keeping \( x \in [0, 20 L_K] \) fixed, respectively (from left to right). Initial and boundary conditions as in (a) with \( y \) length 12\( L_y, \) where \( k_y = k_{\text{max}}^y = 0.57, 0.53, 0.47, \) respectively.

FIG. 5. (a) Existence and stability ranges of (periodic) stripe solutions of the FCGL equation (6), notations and numerical details as in Fig. 1(a). Again, the blue ZZ line only pertains to PBC and for NBC is “replaced” by the MM line. (b) Snapshots showing the direct numerical integration of (6) at \( \gamma = 1.84 \) and times \( t = 580, 2080, 4400 \) for different \( K \) values, respectively (from left to right); colorscale represents the minimal (blue) and the maximal (red) values of \( \mathbb{R}A, \) boundary and initial conditions analogous to Fig. 4(c). Other parameters: \( \mu = \beta = 0, \nu = 2, \alpha = 0.5, \Omega = [0, 20L_K] \times [0, 9L_y], \) where \( k_y = k_{\text{max}}^y = 0.42, 0.39, 0.37, \) respectively.

their sensitivity to BC, especially for systems that inherently exhibit large separation of time scales, such as soft matter electrochemical media, developmental biology, vegetation patterns, and superconducting quantum interference device materials. In such systems, stripe morphology may persist (shortly) beyond the analytically expected ZZ onset. On the other hand, if the MM line is crossed, then stripes can be also more sensitive to perturbations: Defects may form near the boundary, yielding breakups on a relatively short time scale.
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