

# On the Structure of an Unsteady Convecting Mushy Layer

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## Abstract

Nonlinear time dependent natural convection in a mushy layer during solidification of a binary alloy is investigated. Asymptotic and scaling analyses are applied to convective flow within the mushy layer and in cylindrical chimneys with small radius  $a$ . Various results in four distinctly identified regimes, corresponding to high or low Prandtl number melt and strongly or weakly time dependent flow, are determined. In particular, it is found that strongly time dependent flow can provide non-vertical chimneys, and, for weakly time dependent flow of a low Prandtl number melt vertical chimneys are possible only for sufficiently small  $a$ .

## I. INTRODUCTION

Recently Worster<sup>1</sup> analyzed governing equations for a mushy layer in the limit of infinite Prandtl number and asymptotically large mush solutal Rayleigh number  $R_m$ . He proposed a steady state model in which there is upward steady convection in localized chimneys within the mushy layer. These chimneys are characterized by having zero solid fraction, and they were assumed to be in vertical direction. These channels are locations of severe compositional nonhomogeneities which are called freckles. Freckles are imperfections that interrupt the uniformity of the solidified material causing areas of mechanical weakness. The steady model described above is consistent with experimental observation in aqueous systems<sup>2</sup> where Prandtl number is high. However, such steady state model may not be preferred for low Prandtl number melt cases<sup>3</sup>, such as metallic

alloys which are of commercial values. Sayre and Riahi<sup>3</sup> investigated linear flow instabilities of the liquid and mushy regions during solidification of binary alloys in the absence and presence of external constraint of rotation. For the case without rotation, they found, in particular, that an oscillatory mode of convection is preferred for low Prandtl number melt cases, such as those of metallic alloys. Although such results were obtained for low values of the mush solutal Rayleigh number, it is suspected that the time dependent behavior of convection at sufficiently large mush solutal Rayleigh number is rule rather than exception, particularly for low Prandtl number melt cases<sup>4-6</sup>.

The materials presented in the paragraph above suggests that we may expect a range of Prandtl number and degree of unsteadiness of convection where Worster<sup>1</sup> model is appropriate, while a different range of Prandtl number and a different degree of unsteadiness of convection may lead to an unsteady type model. The results of the present study, indeed, lead to such conclusion. Our aim here, however, is similar to that of Worster<sup>1</sup>. That is, to understand the nature of the flow and the structure of the mushy layer that occurs once chimneys are fully developed.

## II. FORMULATION

We consider a thin layer of a binary alloy melt of some constant composition  $C_0$  and temperature  $T_\infty$  solidified at a constant rate  $V_0$ , with the eutectic temperature  $T_e$  at the position  $z = 0$  held fixed in a frame moving with speed  $V_0$  in  $z$ -direction, where the  $z$ -axis is anti-parallel to the gravity vector. The physical model is based on the assumptions of the type considered by Worster<sup>1</sup>, and we refer the reader to this reference for details of such assumptions. Within the layer of melt, there is a very thin mushy layer adjacent to the solidifying surface and of thickness  $h$ .

The governing system of equations for momentum, continuity, heat and solute for both liquid and mushy layers in the moving frame  $oxyz$ , whose origin  $o$  is centered on the solid-mush interface, is non-dimensionalized using  $V_0, K/V_0, K/V_0^2, \beta\Delta C\rho_0 g K/V_0, \Delta C$  and  $\Delta T$  as scales for velocity, length, time, pressure, solute and temperature, respectively. Here  $K$  is the thermal diffusivity,  $\rho_0$  is a reference (constant) density,  $\beta = \beta^* - \tau\alpha^*$ , where  $\alpha^*$  and  $\beta^*$  are the expansion coefficients for heat and solute respectively and  $\tau$  is the slope of the liquidus curve<sup>1</sup>, which is assumed to be constant,  $\Delta C \equiv C_0 - C_e$ ,  $C_e$  is the eutectic concentration of the alloy,  $\Delta T \equiv T_L(C_0) - T_e$ , and  $T_L$  is the local liquidus temperature. Following Roberts and Loper<sup>7</sup>, Fowler<sup>8</sup>, and Worster<sup>1</sup>, we treat the mushy layer as a porous medium where Darcy's law is adopted. In general, a

constitutive equation for the permeability  $\Pi = \Pi(1 - \phi)$  as a function of the local solid fraction  $\phi$  of the mushy layer is needed to relate  $\Pi$  to  $\phi$ . However, we do not need such relation in the present study, since we will be dealing with asymptotic states in which the term involving  $\phi$  does not require specific form to leading terms and will not enter our analysis.

Since we will be concerned mainly with the convective flow in cylindrical chimneys<sup>1</sup> within the mushy layer, we consider cylindrical coordinate system. In order to make further simplification, which can lead to theoretical progress in the present study, we shall consider axisymmetric asymptotic state for strong buoyancy force, due to solute concentration, and in the limit of  $\beta = \beta^*$ , insignificant solute diffusivity  $D(D \ll K)$  and negligible thermal buoyancy<sup>1</sup>.

The non-dimensional form of the equations for the momentum, continuity, temperature and solute concentration in the liquid layer are

$$\frac{1}{Pr} \left( \frac{\partial}{\partial t} - \frac{\partial}{\partial z} + \underline{u} \cdot \nabla \right) \underline{u} = -R_l (\nabla P + S \hat{K}) + \nabla^2 \underline{u}, \alpha^*, \text{ where } \alpha^* \text{ and } \beta^* \quad (1 a)$$

$$\nabla \cdot \underline{u} = 0, \quad (1 b)$$

$$\left( \frac{\partial}{\partial t} - \frac{\partial}{\partial z} + \underline{u} \cdot \nabla \right) \theta = \nabla^2 \theta, \quad (1 c)$$

$$\left( \frac{\partial}{\partial t} - \frac{\partial}{\partial z} + \underline{u} \cdot \nabla \right) S = 0, \quad (1 d)$$

where  $\underline{u}$  is the velocity vector,  $P$  is the pressure,  $S$  is the solute concentration,  $\theta$  is the temperature,  $\hat{K}$  is a unit vector along axial ( $z$ ) axis,  $Pr = \mu/K$  is the Prandtl number,  $\mu$  is the kinematic viscosity,  $R_l = \beta^* \Delta C g K^2 / (V_0^3 \mu)$  is the liquid solutal Rayleigh number,  $g$  is acceleration due to gravity and  $t$  is the time variable. The boundary conditions for the liquid layer are

$$\theta - S = \frac{\partial}{\partial z} (\theta - S) = \left[ \hat{n} \cdot \underline{u} \right] = \underline{u} \cdot \hat{n} = 0 \text{ at } z = h, \quad (2 a)$$

$$\theta \rightarrow \theta_\infty, \quad S \rightarrow 0, \quad \underline{u} \rightarrow 0 \text{ as } z \rightarrow \infty, \quad (2 b)$$

where  $\theta_\infty$  is the non-dimensional form of  $T_\infty$ , the square brackets denote the jump in the enclosed quantity across the interface,  $\hat{n}$  is a unit vector normal to the interface  $h(r, t)$  and  $r$  is the radial variable. The non-dimensional form of the equations for momentum,

continuity, temperature and solute concentration in the mushy layer are

$$\frac{-u}{\Pi} = R_m (\nabla P + S \hat{K}), \quad (3 a)$$

$$\nabla \cdot \underline{u} = 0, \quad (3 b)$$

$$\left( \frac{\partial}{\partial t} - \frac{\partial}{\partial z} + \underline{u} \cdot \nabla \right) \theta = \nabla^2 \theta + S_t \left( \frac{\partial}{\partial t} - \frac{\partial}{\partial z} \right) \phi, \quad (3 c)$$

$$\left( \frac{\partial}{\partial z} - \frac{\partial}{\partial t} \right) [(1 - \phi)(C_r - S)] + \underline{u} \cdot \nabla S = 0, \quad (3 d)$$

where  $S_t = L/(C\Delta T)$  is the Stefan number,  $C$  is the specific heat per unit volume,  $L$  is the latent heat of solidification per unit volume,  $C_r = (C_S - C_O)/\Delta S$  is a concentration ratio,  $C_S$  is the composition of the solid phase forming the dendrites,  $\Pi$  is the permeability of the mushy layer,  $R_m = \beta \Delta C g \Pi_0 / (v_0 \mu)$  is the mush solutal Rayleigh number and  $\Pi_0$  is a reference value of the permeability. The boundary conditions for the mushy layer are

$$\theta = -1, \quad \underline{u} \cdot \hat{K} = 0 \text{ at } z = 0, \quad (4 a)$$

$$[\theta] = [\hat{n} \cdot \nabla \theta] = [P] = 0 \text{ at } z = h. \quad (4 b)$$

Analysis in Worster<sup>1</sup> indicates that  $\theta = S$  in the mushy layer. This result is also valid here. For details regarding (1)-(4) and the assumptions involved the reader is referred to Worster<sup>1</sup>.

In the following four sections, we shall apply scaling analysis for (1)-(4) to determine the axisymmetric behavior and structure of the convective mushy layer and mainly the flow features in chimneys once they are fully developed within the mushy layer in the asymptotic limit of sufficiently large  $R_m$ . Following Worster<sup>9</sup>, we shall also assume that  $H \equiv R_l/R_m$  is large.

### III. ANALYSIS FOR HIGH $Pr$ AND WEAK TIME DEPENDENCE

Let us designate  $a(r, t)$  to be the radius of a chimney under consideration whose axis coincides with  $z$ -axis. It is assumed that  $a$  is small ( $a \ll 1$ ). Define a stream function  $\psi(r, z, t)$  for the flow in the chimney

$$\underline{u} = (u, w) = \left( -\frac{1}{r} \frac{\partial \psi}{\partial z}, \frac{1}{r} \frac{\partial \psi}{\partial r} \right), \quad (5)$$

where  $u$  and  $w$  are the radial and axial components of the velocity vector, respectively. We assume that the orders of magnitude of  $r$  and  $z$  are  $a$  and 1, respectively. Let us consider the asymptotic regime of large  $R_m$  ( $R_m \gg 1$ ). The analysis presented in this section is for the case where the inertia terms in (1 a) can be, at most, as significant as the viscous terms in (1 a). Assuming  $|\underline{u}| \sim 1$  in the mushy layer, then (3 a) implies that to the leading terms pressure field is hydrostatic and  $\theta = S$  is independent of  $r$ . Using these results in (3 c) - (3 d) implies that  $W \equiv W_0(z, t)$  and  $\phi = \phi_0(z, t)$  at most. Assuming that  $C_r \gg \theta$  in the mushy layer<sup>1</sup> (3 c) - (3 d) then yield

$$\left[ \frac{\partial}{\partial t} + (w_0 - 1) \frac{\partial}{\partial z} - \frac{\partial^2}{\partial z^2} \right] \theta_0 + S_t \left( \frac{\partial}{\partial z} - \frac{\partial}{\partial t} \right) \phi_0 = 0, \quad (6 a)$$

$$\left[ (1 - \phi_0) \left( \frac{\partial}{\partial z} - \frac{\partial}{\partial t} \right) - w_0 \frac{\partial}{\partial z} \right] \theta_0 + C_r \left( \frac{\partial}{\partial z} - \frac{\partial}{\partial t} \right) \phi_0 = 0, \quad (6 b)$$

where  $\theta_0(z, t)$  and  $\phi_0(z, t)$  are the leading order terms for  $\theta$  and  $\phi$ , respectively.

Next, consider the flow in the chimney which is described by (1 a) - (1 d) since  $\phi = 0$  there. Using (5), we have  $u \sim \psi/a$ ,  $w \sim \psi/a^2$  and thus  $u \sim aw$ . It is also reasonable to assume that  $S \sim 1$  and  $w \gg 1$ . It also follows from (1 a) that  $w \sim R_l a^2$ ,  $u \sim R_l a^3$ ,  $\psi \sim R_l a^4$ . Now,  $\theta_0$  is the leading order temperature solution in the mushy zone outside the chimney and its surrounding boundary layer<sup>1</sup>. Designate  $\theta_1(r, z, t)$  to be the deviation of  $\theta$  from  $\theta_0$ . From (1) and the condition  $1/a^2 \ll R_l \ll 1/a^4$ , we find  $\theta_1 \ll 1$ . Using these results, (1 a) - (1 d) in the chimney are reduced to the form

$$\frac{1}{Pr} \left( \frac{\partial}{\partial t} + \underline{u} \cdot \underline{\nabla} \right) w = -R_l \left( S + \frac{\partial P}{\partial z} \right) + \frac{1}{r} \frac{\partial}{\partial r} \left( r \frac{\partial w}{\partial r} \right), \quad (7 a)$$

$$\underline{\nabla} \cdot \underline{u} = 0, \quad (7 b)$$

$$\frac{1}{r} \frac{\partial}{\partial r} \left( r \frac{\partial \theta_1}{\partial r} \right) = \frac{1}{r} \frac{\partial \psi}{\partial r} \frac{\partial \theta_0}{\partial z} + \frac{\partial \theta_0}{\partial t}, \quad (7c)$$

$$\left( \frac{\partial}{\partial t} + u \cdot \nabla \right) S = 0. \quad (7d)$$

Using (3 a) in the mushy zone outside the chimney, we find that

$$\frac{\partial P}{\partial z} = -\theta_0 \quad (8)$$

to the leading terms. Using (8) in (7 a), we find

$$\frac{1}{Pr} \left( \frac{\partial}{\partial t} + u \cdot \nabla \right) w = -R_l (S - \theta_0) + \frac{1}{r} \frac{\partial}{\partial r} \left( r \frac{\partial w}{\partial r} \right). \quad (9)$$

Integrate (7 c) in  $r$  from  $r = 0$  to  $r = a$  and follow Worster<sup>1</sup>, we find the following result

$$\theta_1 \sim \psi_a \frac{\partial \theta_0}{\partial z} \ln r + \frac{\partial \theta_0}{\partial t} r^2/4, \quad (10a)$$

where

$$2\pi\psi_a = \int_0^a 2\pi r w dr \quad (10b)$$

is the vertical volume flux in the chimney. Using (5), we have

$$u \sim (1/r) \frac{\partial \psi_a}{\partial z} \text{ as } r \rightarrow a. \quad (11)$$

From (3 a), we have

$$u/\Pi \sim -R_m \frac{\partial P}{\partial r}. \quad (12)$$

Use (11) in (12), we find

$$\Delta P \sim \left( \frac{\partial \psi_a}{\partial z} \right) \ln a / R_m, \quad (13)$$

where it is assumed that  $\Pi = 0(1)$  and  $\Delta P$  represents the pressure near the chimney.

Using (10 a) and (3 a), we find that

$$w \sim R_m \psi_a \ln a \quad (14)$$

holds near the wall of the chimney. Using (3 d) and the condition  $C_r \gg 1$ , we find

$$C_r \left( \frac{\partial}{\partial z} - \frac{\partial}{\partial t} \right) \phi \sim u \cdot \nabla S. \quad (15)$$

Within the mushy zone outside the chimney, we have

$$C_r \left( \frac{\partial}{\partial z} - \frac{\partial}{\partial t} \right) \phi \sim u \frac{\partial \theta}{\partial r} + w \frac{\partial \theta_0}{\partial z}. \quad (16)$$

For  $u \ll 1$ , (16) reduces to

$$C_r \left( \frac{\partial}{\partial z} - \frac{\partial}{\partial t} \right) \phi \sim w \frac{\partial \theta_0}{\partial z}. \quad (17)$$

Near the wall of the chimney,  $\frac{\partial \theta_0}{\partial z} \sim 1$ ,  $C_r \gg 1$  and  $\phi C_r \sim 1^1$ , which implies that

$$W \sim 1. \quad (18)$$

From (14), (18) and earlier result on the order of magnitude of  $u$ , we find

$$R_m R_l a^4 \ln a \sim 1. \quad (19)$$

Using these results, (13), (14) and (18), we find that

$$\Delta P \sim 1/R_m^2. \quad (20)$$

Using (10 a) and the above results, we find that

$$\theta - \theta_0 \sim 1/R_m. \quad (21)$$

From (10 a), (19) and the earlier result on the order of magnitude of  $\psi_a$ , we find

$$u \frac{\partial \theta_1}{\partial r} \sim \left[ R_l / (R_m \ln a)^3 \right]^{\frac{1}{2}}. \quad (22)$$

Thus  $u \frac{\partial \theta_1}{\partial r}$  is negligible if  $R_l \ll (R_m \ln a)^3$  with a given by (19). For

$$R_l \gg (R_m lna)^3, \quad (23)$$

the term in the left hand side of (16) must balance with both terms in the right hand side of (16), and using (10 a), (11), (16) and (19) yield

$$W \sim R_l^2 a^6. \quad (24)$$

From (14), (24) and earlier result on the order of magnitude of  $\psi_a$ , we find

$$R_m/R_l \sim a^2/lna. \quad (25)$$

From (13), (25) and earlier result on the order of magnitude of  $\psi_a$ , we find

$$\Delta P \sim (lna)^3 R_m/R_l. \quad (26)$$

From (25) and the results based on the derivation of (21) and the order of magnitude of  $\psi_a$ , we find

$$\theta - \theta_0 \sim R_m^2 (lna)^3 / R_l. \quad (27)$$

Vertical and horizontal advection of solute balance here in this regime. Using (3 c) and (24) - (26), we find

$$\left( \frac{\partial}{\partial z} - \frac{\partial}{\partial t} \right) \phi \sim (R_m lna)^3 / R_l \quad (28)$$

which is small based on the condition (23). Now, the wall of the chimney can be defined by

$$\phi[a(z,t), z, t] = 0 \text{ at } r = a(z, t). \quad (29)$$

Taking derivative with respect to  $z$  of (29) implies

$$\left[ \left( \frac{\partial}{\partial z} - \frac{\partial}{\partial t} \right) a \right] / a \sim \left( \frac{\partial}{\partial z} - \frac{\partial}{\partial t} \right) \phi \ll 1, \quad (30)$$

which implies that, based on the scalings of the type (25) - (27), the walls of the chimney are vertical to leading order terms, so that the radius of the cylindrical chimney is



independent of the axial variable to leading order terms.

Applying the scalings (25) - (27), using a Polhausen type method suggested by Lighthill<sup>10</sup> and following Worster<sup>1</sup>, (appendix), we find that the total volume flux in the chimney, due to upward flow<sup>1</sup>, is given by

$$2\pi\psi_a = 2\pi\lambda a^4 R_l [1 + \theta_0(z, t)], \quad (31)$$

where  $\lambda$  is a constant which depends generally on  $a$ ,  $h$  and  $\text{Pr}$ . To satisfy the mass conservation, downward flow through the mushy zone  $W_0(z, t)$  must be equal to the total upflow through all the chimneys per unit horizontal area. Thus

$$W_0 = -2\pi\psi_a N, \quad (32)$$

where  $N$  is the number density of chimneys.

#### IV. ANALYSIS FOR LOW $\text{Pr}$ AND WEAK TIME DEPENDENCE

With the same basic assumptions as in the case presented in the previous section, the results (5) - (6) are found to be valid again for the present case where the order of magnitude of the nonlinear inertia terms in (1 a) is large than that of the viscous terms in (1 a), and the order of magnitude of the time derivative inertia term in (1 a) is at most as large as the nonlinear inertia terms in (1 a). However, order of magnitudes of the velocity components and the stream function in the chimney are now

$$W \sim (\text{Pr} R_l)^{\frac{1}{2}}, u \sim a (P_r R_l)^{\frac{1}{2}}, \psi \sim a^2 (P_r R_l)^{\frac{1}{2}}. \quad (33)$$

From (1) and the condition

$$1 \ll (P_r R_l)^{\frac{1}{2}} \ll 1/a^2, \quad (34)$$

we find  $\theta_1 \ll 1$ . Using these results, (1 a) in the chimney is reduced to the following equation

$$\frac{1}{\text{Pr}} \left( \frac{\partial}{\partial t} + \underline{u} \cdot \nabla \right) W = -R_l \left( S + \frac{\partial P}{\partial z} \right). \quad (35)$$

The results (7 b) - (7 d) and (8) are found to be valid again here. Using (8) in (35), we find

$$\frac{1}{\text{Pr}} \left( \frac{\partial}{\partial t} + u \cdot \nabla \right) W + R_l (S - \theta_0) = 0. \quad (36)$$

The results (10) - (18) are valid again here. From (14), (18) and (33), we find

$$R_m a^2 \ln a \sqrt{R_l P_r} \sim 1. \quad (37)$$

The results (20) - (21) are valid again here. From (10 a), (19) and (33), we find

$$u \frac{\partial \theta_1}{\partial r} \sim \sqrt{\text{Pr} R_l} / (R_m \ln a). \quad (38)$$

Thus  $u \frac{\partial \theta_1}{\partial r}$  is negligible if  $\sqrt{P_r R_l} \ll R_m \ln a \sim$  with a given by (37). For

$$\sqrt{P_r R_l} \geq R_m \ln a, \quad (39)$$

the term in the left hand side of (16) must balance with both terms in the right hand side of (16), and using (10 a), (11), (16) and (37) yield

$$W \sim a^2 P_r R_l. \quad (40)$$

From (14), (33) and (40), we find

$$R_m \sim \sqrt{P_r R_l} / \ln a. \quad (41)$$

From (13), (33) and (41), we find

$$\Delta P \sim (a \ln a)^2. \quad (42)$$

From (41) and the results based on the derivation of (21) and the order of magnitude of  $\psi_a$ , we find

$$\theta - \theta_0 \sim a^2 \ln a \sqrt{P_r R_l}. \quad (43)$$

Using (3 c) and (40) - (42), we find

$$\left(\frac{\partial}{\partial z} - \frac{\partial}{\partial t}\right)\phi \sim (a \ln a R_m)^2. \quad (44)$$

Using (29), we have

$$\left[\left(\frac{\partial}{\partial z} - \frac{\partial}{\partial t}\right)a\right] / a \sim \left(\frac{\partial}{\partial z} - \frac{\partial}{\partial t}\right)\phi. \quad (45)$$

Using (44) - (45), we find that for

$$a \ll (R_m \ln R_m)^{-1}, \quad (46)$$

the walls of the chimney are vertical and  $a$  is independent of  $z$  to leading order terms, while for

$$(R_m \ln R_m)^{-1} \leq a \ll 1, \quad (47)$$

the walls of the chimney cannot be vertical and  $a$  depends on  $z$ .

For vertical chimney, where (46) holds, we can determine the total volume flux in the chimney, due to upward flow, by using a procedure similar to that described in the previous section and in the appendix, provided we set  $A(X) = 0$  in (A4) and ignore (A5) in the appendix. The results (31) - (32) then follow where now  $\lambda$  is independent of  $P_r$  but still depends on  $a$  and  $h$ .

## V. ANALYSIS FOR HIGH $Pr$ AND STRONG TIME DEPENDENCE

With the same basic assumptions as in the cases presented in the previous two sections, the basis system (1)-(4) is analyzed here for the present case where the order of magnitude of the time derivative inertia term in (1 a) is larger than that of the nonlinear inertia terms in (1 a), but the order of magnitude of the time derivative inertia term in (1 a) is at most as large as the one of the viscous terms in (1 a). The order of magnitudes of the velocity components and the stream function in the chimney are now

$$W \sim R_l a^2, \quad u \sim R_l a^3, \quad \psi \sim R_l a^4. \quad (48)$$

From (1) and the condition

$$\left(1/a^2\right) \ll R_l \ll \left(1/a^4\right), \quad (49)$$

we find  $\theta_1 \ll 1$ . Using these results, (1 a) and (1 c) - (1 d) in the chimney are reduced to the following equations

$$\frac{1}{\text{Pr}} \frac{\partial W}{\partial t} = -R_l \left( S + \frac{\partial P}{\partial z} \right) + \frac{1}{r} \frac{\partial}{\partial r} \left( r \frac{\partial W}{\partial r} \right), \quad (50 \text{ a})$$

$$\frac{1}{r} \frac{\partial}{\partial r} \left( r \frac{\partial \theta_1}{\partial r} \right) = \frac{\partial \theta_0}{\partial r}, \quad (50 \text{ b})$$

$$\frac{\partial S}{\partial t} = 0. \quad (50 \text{ c})$$

The results (7 b) and (8) are found to be valid again here. Using (8) in (50 a), we find

$$\frac{1}{\text{Pr}} \frac{\partial W}{\partial t} + R_l (S - \theta_0) = \frac{1}{r} \frac{\partial}{\partial r} \left( r \frac{\partial W}{\partial r} \right). \quad (51)$$

Integrate (50 b) in  $r$  from  $r=0$  to  $r=a$  and follow Worster<sup>1</sup>, we find

$$\theta_1 \sim a^2 \frac{\partial \theta_0}{\partial t}. \quad (52)$$

The results (11) - (13) are valid again here. Using (3 a) and (52), we find that

$$W \sim R_m a^2 \frac{\partial \theta_0}{\partial t} \quad (53)$$

holds near the walls of the chimney. Using (3 d) and the condition  $C_r \gg 1$ , we find

$$\frac{\partial \phi}{\partial t} = 0, \quad (54 \text{ a})$$

$$C_r \frac{\partial \phi}{\partial z} \sim u \cdot \nabla S. \quad (54 \text{ b})$$

Within the mushy zone outside the chimney, we have (54 a) and

$$C_r \frac{\partial \phi}{\partial z} \sim u \frac{\partial \theta_1}{\partial r} + W \frac{\partial \theta_0}{\partial z}. \quad (55)$$

For  $u \ll 1$ , (55) reduces to

$$C_r \frac{\partial \phi}{\partial z} \sim W \frac{\partial \theta_0}{\partial z}. \quad (56)$$

The result (18) is valid again here. From (18), (53) and earlier result on the order of magnitude of  $u$ , we find

$$R_m a^2 \frac{\partial \theta_0}{\partial t} \sim 1. \quad (57)$$

Using these results, (13), (18) and (53), we find

$$\Delta P \sim R_l \ln a / \left[ R_m^3 \left( \frac{\partial \theta_0}{\partial t} \right)^2 \right]. \quad (58)$$

The result (21) is valid again here. From (52), (57) and earlier result on the order of magnitude of  $\psi_a$ , we find

$$u \frac{\partial \theta_1}{\partial r} \sim R_l a^4 \frac{\partial \theta_0}{\partial t}. \quad (59)$$

Thus  $u \frac{\partial \theta_1}{\partial r}$  is negligible if  $R_l a^4 \frac{\partial \theta_0}{\partial t} \ll 1$  with a given by (57). For

$$R_l a^4 \frac{\partial \theta_0}{\partial t} \geq 1, \quad (60)$$

we use (11), (52), (55) and (57), and we find

$$W \sim R_l a^4 \frac{\partial \theta_0}{\partial t}. \quad (61)$$

From (53), (61) and earlier result on the order of magnitude of  $\psi_a$ , we find

$$R_m \sim R_l a^2. \quad (62)$$

From (13), (62) and earlier result on the order of magnitude of  $\psi_a$ , we find

$$\Delta P \sim a^2 \ln a. \quad (63)$$

Using (3 c) and (61) - (63), we find

$$\left( \frac{\partial}{\partial z} - \frac{\partial}{\partial t} \right) \phi \sim R_m^2 \frac{\partial \theta_0}{\partial t} / R_l. \quad (64)$$

which is not small based on the condition (60). Using (29) - (30) and (64), we find that the walls of the chimney cannot be concluded to be vertical to leading order terms, and the radius of the chimney may depend on  $z$  to leading order terms.

## VI. ANALYSIS FOR LOW $Pr$ AND STRONG TIME DEPENDENCE

Following the same basic assumptions and the system (1) - (4) used in the previous three sections, we consider the case where the order of magnitude of the time derivative inertia term in (1 a) is larger than those of the nonlinear and viscous terms in (1 a). The order of magnitudes of the velocity components and the stream function in the chimney are now satisfied by

$$\frac{\partial W}{\partial t} \sim R_l P_r, \quad u \sim Wa, \quad \psi \sim Wa^2. \quad (65)$$

From (1) and the condition

$$1 \ll R_l P_r W / \frac{\partial W}{\partial t} \ll 1/a^2, \quad (66)$$

we find  $\theta_1 \ll 1$ . Using these results, (1 a) in the chimney is reduced to

$$\frac{1}{Pr} \frac{\partial W}{\partial t} = -R_l \left( S + \frac{\partial P}{\partial z} \right). \quad (67)$$

The results (7 b), (50 b) - (50 c) and (8) are found to be valid again here. Using (8) in (67), we find

$$\frac{1}{Pr} \frac{\partial W}{\partial t} + R_l (S - \theta_0) = 0. \quad (68)$$

The results (11) - (13), (18) and (52) - (57) are valid again here. Using these results, (13), (18) and (53), we find

$$\Delta P \sim R_l P_r a^4 \ln a. \quad (69)$$

The result (21) is valid again here. From (52), (57) and earlier result on the order of magnitude of  $\psi_a$ , we find

$$u \frac{\partial \theta_1}{\partial r} \sim R_l P_r a^2. \quad (70)$$

Thus  $u \frac{\partial \theta_1}{\partial r}$  is negligible if  $R_l P_r a^2 \ll 1$  with a given by (57). For

$$R_l P_r a^2 \geq 1, \quad (71)$$

we use (11), (52), (55) and (57), and we find

$$W \sim R_l P_r a^2. \quad (72)$$

From (53), (72) and earlier result on the order of magnitude of  $\psi_a$ , we find

$$R_m \sim R_l P_r / \left( \frac{\partial \theta_0}{\partial t} \right). \quad (73)$$

From (13), (73) and earlier result on the order of magnitude of  $\psi_a$ , we find that (63) follows. Using (3 c), (63) and (72) - (73), we find

$$\left( \frac{\partial}{\partial z} - \frac{\partial}{\partial t} \right) \phi \sim R_l P_r a^2, \quad (74)$$

which is not small based on the condition (71). Using (29) - (30) and (74), we find that the walls of the chimney cannot be concluded to be vertical to leading order terms, and  $a$  may depend on  $z$  to leading order terms.

## VIII. DISCUSSION

In this paper, we applied scaling analysis in the asymptotic state of large  $R_l \gg R_m \gg 1$  and identified four distinct regions corresponding to strongly or weakly time dependent flow of high or low Prandtl number melt. Using the description of these regions, given in sections III - VI, and the results (33), (48) and (65), we find that these four regions can correspond to the following cases:

- 1) High  $P_r$  and weak time dependence regime corresponds to

$$P_r \geq R_l a^4 \text{ and } \left( \frac{1}{W} \frac{\partial W}{\partial t} \right) \leq \sqrt{R_l P_r}.$$

2) Low  $P_r$  and weak time dependence regime corresponds to

$$P_r \ll R_l a^4 \text{ and } \left( \frac{1}{W} \frac{\partial W}{\partial t} \right) \leq \sqrt{R_l P_r}.$$

3) High  $P_r$  and strong time dependence regime corresponds to

$$P_r \geq R_l a^4 \text{ and } \left( \frac{1}{W} \frac{\partial W}{\partial t} \right) \gg \sqrt{R_l P_r}.$$

4) Low  $P_r$  and strong time dependence regime corresponds to

$$P_r \ll R_l a^4 \text{ and } \left( \frac{1}{W} \frac{\partial W}{\partial t} \right) \gg \sqrt{R_l P_r}.$$

It is of interest to note that some of the main results of the present study regarding the structure of the chimney and the convective flow within the chimney depend critically on the particular regime in the above list which subsequently depends on relative importance of viscous, nonlinear inertia and temporal acceleration terms of the momentum equation in the liquid layer. This result reinforces the conclusion reached by other authors<sup>5</sup> that the flow in the fully melted and mushy zones are coupled together and can strongly influence important properties of melt and solid, which subsequently determine the mechanical properties of the solidified system.

An essential consideration in the present work has been the time dependence aspect of the flow within the solidified system. The numerical and experimental results by a number of authors<sup>4-6,11</sup>, indicate that such consideration is quite realistic. As a result of strong time dependence features of the convective flow, we found that a cylindrical chimney may have an axially dependent radius which may also vary with time. This result agrees with the numerical simulation of a  $Pb - 19\% Sn$  alloy undergoing solidification phase change<sup>4</sup> where it is found that channel within the mushy zone grows both in  $z$  and  $r$  directions as  $t$  increases in some interval. The experimental results<sup>6</sup> indicate that channel segregates are aligned primarily in the vertical direction and incline radially inward, but they also tend to be oriented with a slight azimuthal component. The present model is, however, based on axisymmetric conditions, and the non-axisymmetric studies, which can predict the three-dimensional nature and structure of the time dependent flow and chimneys, is hoped to be accomplished by the present author in the near future.

Another interesting result obtained numerically<sup>11</sup>, which may be related to the present result of possible time and axial dependence of the chimney's radius for strongly time



dependent flow case, is that some channel within the mushy zone grows for some internal in time beyond which it closes. This result is a natural consequence of the solidification process and has been described in details by Neilson and Incropera<sup>12</sup>.

## APPENDIX

In this appendix we describe a procedure to determine  $\psi_a$  through a chimney, given by (31), using (7 d) and (9) and subject to the following boundary conditions<sup>1</sup>:

$$S+1 = \frac{\partial S}{\partial r} = \frac{\partial}{\partial r} \left( \frac{1}{r} \frac{\partial S}{\partial r} \right) = \psi = \frac{\partial}{\partial r} \left( \frac{1}{r} \frac{\partial \psi}{\partial r} \right) = 0 \quad \text{at } r = 0, \quad (\text{A1})$$

$$S - \theta_0 = \frac{\partial S}{\partial r} = \frac{\partial \psi}{\partial r} = 0 \quad \text{at } r = a, \quad (\text{A2})$$

$$S+1 = \psi = 0 \quad \text{at } z = 0. \quad (\text{A3})$$

Following Worster<sup>1</sup>, we introduce a trial function for  $S$

$$1+S = (1+\theta_0)A(X) + \frac{\partial \theta_0}{\partial z}(1+\theta_0)B(X) + \frac{\partial \theta_0}{\partial t}C(X), \quad X \equiv r/a, \quad (\text{A4})$$

where

$$A(X) = (2X^2 - X^4) + (4 + \tilde{\mu}/5)X^2(1-X^2)^2 - \tilde{\mu}X^4(1-X^2)^3, \quad (\text{A5})$$

$$B(X) = \left[ (G')^2/X^2 - GG''/X^2 + GG'/X^3 \right] / (P_r a^4 R_l), \quad (\text{A6})$$

$$C(X) = -G' / (P_r a^2 R_l X), \quad (\text{A7})$$

$$\psi/(1+\theta_0) = G(X) = a^4 R_l \left[ \left( -\frac{1}{48} X^8 + \frac{1}{12} X^6 - \frac{1}{8} X^4 \right) + (4 + \tilde{\mu}/5) \left( \frac{1}{8} X^4 - \frac{1}{24} X^8 + \frac{1}{24} X^6 \right) + \tilde{\mu} \left( \frac{1}{168} X^{14} - \frac{1}{40} X^{12} + \frac{3}{80} X^{10} - \frac{1}{48} X^8 \right) \right], \quad (\text{A8})$$

$\tilde{\mu}$  is a constant parameter and a prime denotes  $\frac{d}{dX}$ . The expressions for  $S$  and  $\psi$ , given by (A4) and (A8), satisfy (9) and (A1) - (A3). Evaluating (A8) at  $X=1$  leads to (31) which depends on  $\tilde{\mu}$ . An approximation for  $\tilde{\mu}$  can be obtained<sup>1</sup> by using (A4) and (A8) in (7 d), and integrate the resulting equation first in  $z$ , from  $z=h$  to  $z=0$ , and then in  $X$ , from  $X=1$  to  $X=0$ , and in time, from  $t=\infty$  to  $t=0$ . Hence,  $\tilde{\mu}$  will be, in general, a function of  $\text{Pr}$  and some integrated forms of  $a$  and  $h$ .

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