



Coupled instabilities drive quasiperiodic order-disorder transitions in Faraday wavesValeri Frumkin ^{*,†}*Department of Mathematics, Massachusetts Institute of Technology, Cambridge, Massachusetts 02139, USA*Shreyas Gokhale ^{*,‡}*Department of Physics, Massachusetts Institute of Technology, Cambridge, Massachusetts 02139, USA* (Received 10 November 2022; revised 25 February 2023; accepted 31 May 2023; published 17 July 2023)

We present an experimental study of quasiperiodic transitions between a highly ordered square-lattice pattern and a disordered, defect-riddled state, in a circular Faraday system. We show that the transition is driven initially by a long-wave amplitude modulation instability, which excites the oscillatory transition phase instability, leading to the formation of dislocations in the Faraday lattice. The appearance of dislocations dampens amplitude modulations, which prevents further defects from being created and allows the system to relax back to its ordered state. The process then repeats itself in a quasiperiodic manner. Our experiments reveal an unexpected mechanism for temporal quasiperiodicity that results from a coupling between two distinct instabilities on the route to chaos.

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When a thin layer of fluid is subjected to uniform vertical vibration with sufficiently large amplitude, the initially flat fluid surface destabilizes to an ordered pattern of subharmonic standing waves, known as Faraday waves [1]. The Faraday system has been the subject of numerous theoretical [2–4] and experimental [5–7] studies, and it serves as a canonical example of a nonlinear pattern-forming system [8,9]. Its importance, however, goes beyond the study of pattern formation, as it manifests in a wide range of physical systems across multiple length scales. Faraday waves have been observed in systems as disparate as Bose-Einstein condensates [10], soft elastic solids [11], and even bodies of vibrated living earthworms [12]. In pilot-wave hydrodynamics, locally excited Faraday waves store information about the trajectories of walking droplets [13–15], while in hydrodynamic superradiance they serve as the underlying mechanism for sinusoidal oscillations of the droplet emission rate [16].

Since the Faraday system is readily accessible in the laboratory, it allows for a detailed study of the complex transition from order to disorder in pattern-forming systems. Specifically, when the driving amplitude is increased well beyond the Faraday threshold, defects appear in the ordered Faraday lattice, leading to the emergence of spatial disorder through a process that came to be known as “defect-mediated turbulence” [17]. Defect formation typically occurs via secondary instabilities, such as transverse amplitude modulation instability [18–22], and the oscillatory transition phase instability [23]. In the former, the square Faraday pattern is modulated by long-wavelength oscillations normal to the air-fluid interface, leading to an eventual loss of long-range order with increasing

driving amplitude. In the latter, spatially uncorrelated elastic waves are excited within the plane of the Faraday lattice, leading to the emergence of defects. In both cases, as the defects are formed, the square Faraday pattern exhibits a state of spatial intermittency where the ordered and disordered phases can coexist. With further increase in driving amplitude the pattern loses any long-range order and “melts” into a fully spatiotemporally disordered state [24,25].

A less known, but intriguing phenomenon is that of temporal intermittency in the order-disorder transition in the Faraday system. This phenomenon was first reported by Ezersky [26], who observed the resonant excitation of long-wavelength gravity waves whenever the group velocity of capillary waves was close to the gravity wave speed $C = \sqrt{gh}$, where h is the liquid depth, and g is the acceleration due to gravity. These gravity waves induced a transition to chaos via rapid generation of higher harmonics. The system then alternated quasiperiodically between an ordered state with low-frequency vibrations and a fully disordered state.

Here we describe a distinct form of quasiperiodic dynamics in the Faraday system. We first show that in the case of a circular bath, for specific values of the bath radius, the amplitude modulation instability occurs in the form of vibrational modes of a circular elastic membrane. The strength of the modulation increases continuously in time. Strikingly, these growing amplitude modulations resonantly amplify in-plane transverse polarized lattice vibrations associated with the oscillatory transition phase instability. The in-plane oscillations grow over time, eventually leading to a partial disordering of the lattice via generation of dislocations. The presence of defects dampens amplitude modulations, allowing the system to relax back to its ordered state by clearing out the dislocations. The process then repeats itself.

Our experimental system consisted of a circular bath, 190 mm in diameter, that contained a 5-mm-deep circular

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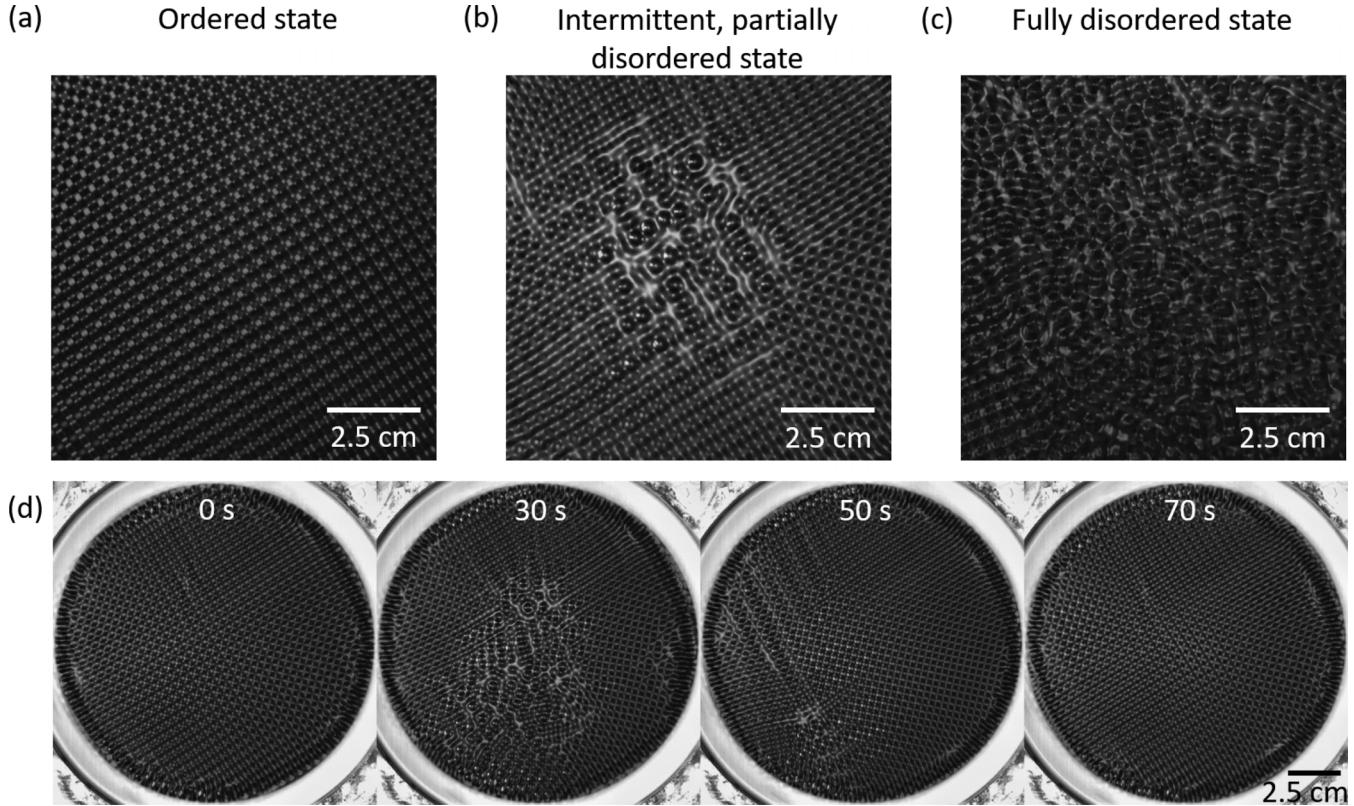


FIG. 1. Quasiperiodic transitions between order and disorder in Faraday waves. Snapshots of our system for a fixed driving frequency $f_d = 88$ Hz. (a) An ordered Faraday wave lattice at peak vibration acceleration $\gamma = 5.4g$. (b) an intermittent partially disordered state at $\gamma = 5.95g$, and (c) a fully disordered state at $\gamma = 6.5g$. (d) A time sequence of snapshots during a typical quasiperiod from the same data set as in (b), showing the onset of disorder followed by the clearing of defects and reordering of the lattice.

opening, with a diameter of 156 mm. The bath was filled with silicone oil so that the resulting oil depth was 5.6 ± 0.2 mm above the inner opening, and ≈ 0.6 mm in the surrounding shallow layer. The shallow layer acted as a wave damper and eliminated any effects due to sloshing of oil against the boundaries of the system. The silicone oil had surface tension $\sigma = 0.0209$ N/m, viscosity $\nu = 20$ cSt, and density $\rho = 0.965 \times 10^3$ kg/m³. The bath was vibrated vertically by an electromagnetic shaker [27] with forcing $F(t) = \gamma \cos(2\pi f_d t)$, with f_d and γ being the frequency and peak vibrational acceleration, respectively. A detailed description of the experimental setup is given in the Supplemental Material (SM) [28].

Figure 1 describes the typical evolution of the Faraday system with increasing driving amplitude γ . For γ slightly above the pattern-forming threshold, the Faraday pattern takes the form of a square lattice characterized by highly coherent long-range order [Fig. 1(a)]. With further increase in the driving amplitude, line dislocations appear in the lattice leading to a regime of coexistence between ordered and disordered regions, reminiscent of the intermittency route to chaos [Fig. 1(b)]. The dislocation density increases with an increase in the driving amplitude, until finally the lattice “melts” into a fully disordered state [Fig. 1(c)].

The behavior of the system studied here is in stark contrast with the typical intermittency route to chaos. Specifically, there appears to be a small parameter range $\gamma_1 < \gamma < \gamma_2$, with γ_1 above the pattern-forming threshold and γ_2 below the dislocation-forming threshold, where amplitude modulations

in the form of low-frequency gravity waves are excited. These secondary waves resonate with the driving frequency and grow in amplitude over time, leading to the formation of dislocations in the Faraday lattice. The presence of dislocations causes the system to lose its coherence and the long-wavelength gravity waves are damped. In the absence of gravity waves, the formed dislocations exit the system through its boundaries, restoring the original form of a highly ordered square lattice. At this point, full coherence is restored, which resets the system for the next order-disorder-order cycle [Fig. 1(d)]. Over long periods of time, our system switches quasiperiodically between highly coherent ordered states, and those that are partially disordered (see Supplemental Material Video S1).

Notably, the low-frequency waves observed here seem to represent vibrational modes of a circular membrane, which is consistent with previous observations that the ordered Faraday lattice can exhibit elasticlike behavior [29]. Figures 2(a) and 2(b) show a comparison between two clear, but distinct long-wavelength modes observed at $f_d = 88$ Hz and $f_d = 79$ Hz, respectively. A comparison to theoretically predicted circular membrane modes is made in Figs. 2(c) and 2(d), showing the (2,2) and the (1,2) modes, respectively. We observe a quantitative agreement between the shape and wavelength of the predicted and measured modes, further supporting this conclusion (see SM text for details) [28]. Modes that are excited at other frequencies in the proximity of $f_d = 88$ Hz and $f_d = 79$ Hz, exhibit some combination

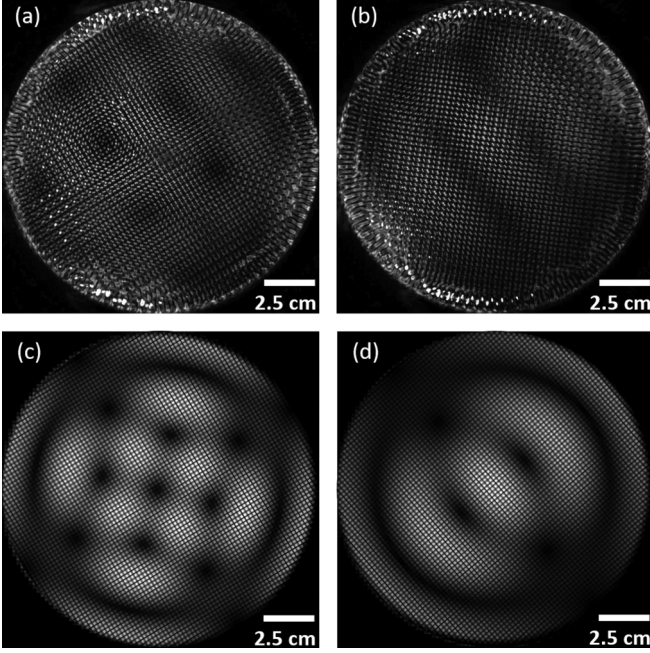


FIG. 2. Spatial structure of long-wavelength modes. (a), (b) Visualization of the spatial structure of long-wavelength modes for $f_d = 88$ Hz (a), and $f_d = 79$ Hz (b). The images in (a) and (b) represent the pixel-wise standard deviation of image intensity over one oscillation time period (≈ 1 s) leading up to disordering of the lattice. The image intensity has been uniformly multiplied by 3 to facilitate clearer visualization. (c), (d) Visualization of the geometry of the theoretically predicted normal modes of a circular elastic membrane, with mode numbers (2,2) (c), and (1,2) (d). The membrane diameter in (c), and (d) is chosen to be the same as for experiments shown in (a) and (b).

of the two main modes observed here (see Supplemental Material Video S2 for a visualization of the development of these low-frequency modes in our experiments). The correspondence between the driving frequency and the duration of the ordered vs disordered states, is discussed in Fig. S2 and associated Supplemental Material text [28].

To quantitatively characterize the oscillations leading up to disorder, we tracked the positions of intensity maxima over a period of 10 s prior to disordering of the lattice, using Blair and Dufresne's MATLAB implementation of the Crocker-Grier algorithm [30]. The low-frequency vibrations associated with $f_d = 88$ Hz are clearly visible in the displacement of the X and Y components of the center of mass, $\langle \Delta x_{c.m.} \rangle$ (black) and $\langle \Delta y_{c.m.} \rangle$ (gray) [Fig. 3(a)]. To characterize the associated lattice vibrations, following [23], we quantified the Fourier spectrum of relative displacements between nearest-neighbor intensity maxima. Specifically, we computed

$$\Delta u(f) = \sqrt{\langle \Delta x_{m,n}(f) \rangle_{m,n}^2 + \langle \Delta y_{m,n}(f) \rangle_{m,n}^2}, \quad (1)$$

where $\Delta x_{m,n}(f)$ and $\Delta y_{m,n}(f)$ are magnitudes of the Fourier transforms of X and Y components of relative displacements between nearest neighbors m and n , respectively, and $\langle \cdot \rangle_{m,n}$ denotes averaging over all pairs of nearest neighbors. $\Delta u(f)$ exhibits a sharp maximum at $f \approx 0.8$ Hz [Fig. 3(b)], consistent with the low-frequency vibration shown in Fig. 3(a). A

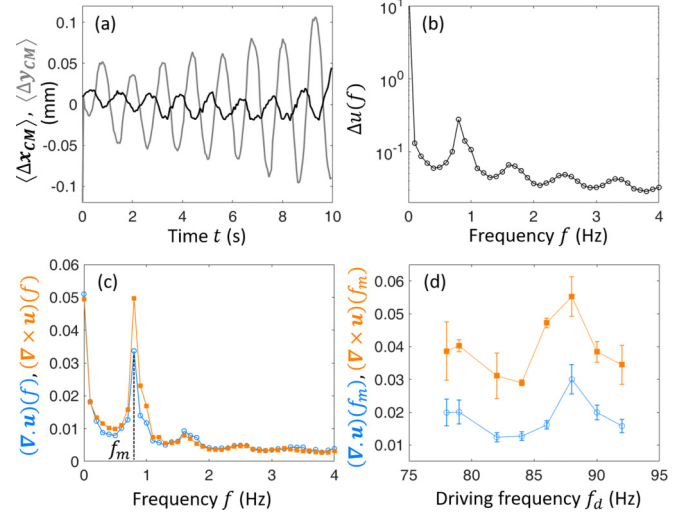


FIG. 3. Enhancement of transverse fluctuations due to resonant amplification of membrane modes. (a) Time series of the X (black) and Y (gray) coordinates of the center of mass prior to disordering of the lattice, for $f_d = 88$ Hz. (b) $\Delta u(f)$ versus frequency f for the same data as shown in (a), showing a prominent peak at the oscillation frequency of the long-wavelength mode. (c) Curl $\nabla \times \mathbf{u}(f)$ (filled orange squares) and divergence $\nabla \cdot \mathbf{u}(f)$ (open blue circles) of displacements of intensity maxima as a function of frequency f . The frequency corresponding to the peak, f_m , corresponds to the frequency of long-wavelength oscillations shown in (b). (d) The peak values of curl $[(\nabla \times \mathbf{u})(f_m)]$ (filled orange squares) and divergence $[(\nabla \cdot \mathbf{u})(f_m)]$ (open blue circles) of displacements of intensity maxima as a function of driving frequency f_d . Error bars are standard errors of the mean across three distinct quasiperiods.

similar maximum is observed near $f \sim 1$ Hz for all driving frequencies studied (Fig. S3) [28]. Crucially, the sharp maximum in $\Delta u(f)$ is quite distinct from the appearance of a broad shoulder observed by Fineberg and co-workers [23] in the oscillatory transition phase. To further compare and contrast our results with prior work, we computed the magnitude of the Fourier transform of the curl and divergence of displacements $\mathbf{u}(\mathbf{r}, t)$, $(\nabla \times \mathbf{u})(f)$ and $(\nabla \cdot \mathbf{u})(f)$, respectively, averaged over space. In the oscillatory transition phase [23], no enhancement is observed for $(\nabla \cdot \mathbf{u})(f)$, whereas a broad spectrum of frequencies are excited for $(\nabla \times \mathbf{u})(f)$. This corresponds to damped oscillatory waves with purely transverse polarization. In stark contrast, we observe that both $(\nabla \cdot \mathbf{u})(f)$ and $(\nabla \times \mathbf{u})(f)$ develop a sharp peak at a characteristic frequency [Fig. 3(c)]. Furthermore, we consistently observe that the peak in curl has a larger amplitude than the peak in divergence for all driving frequencies studied [Fig. 3(d)].

In practice, the signal in $(\nabla \cdot \mathbf{u})(f)$ derives from low-frequency modulations in the height of the fluid-air interface, which lead to apparent in-plane contractions and dilations in the positions of intensity maxima. However, the fact that these modulations lead to an enhancement in $(\nabla \times \mathbf{u})(f)$ suggests that low-frequency gravity wave modulations lead to resonant amplification of certain modes associated with the transverse oscillatory instability observed in [23]. Importantly, $(\nabla \cdot \mathbf{u})(f)$ as well as $\nabla \times \mathbf{u}(f)$ exhibit a pronounced maximum at $f = 88$ Hz, and a weaker one at $f = 79$ Hz.

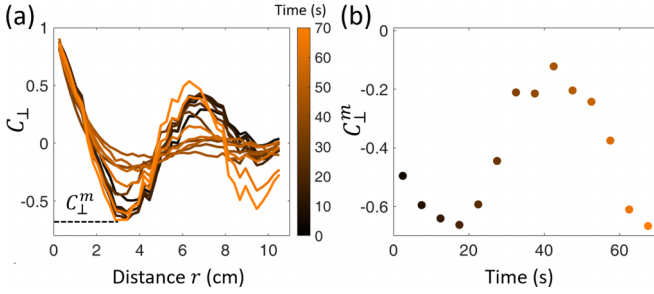


FIG. 4. Increase and decrease of coherence of long-wavelength modes within a quasiperiod. (a) The equal-time transverse-spatial velocity correlation C_{\perp} averaged over time intervals of duration 5 s (100 frames) for the $f_d = 88$ Hz data shown in Fig. 1(d). The color changes with time from 0–5 s (black) to 65–70 s (light orange). The strongly negative correlations are consistent with the predominantly transverse polarization of long-wavelength oscillations. The more negative the minimum value C_{\perp}^m , the stronger are the correlations. (b) C_{\perp}^m as a function of time during the quasiperiod. Colors correspond to the data in (a).

Consistent with these findings, we observed similar peaks in the timescale associated with the duration of the ordered state, as well as the characteristic timescale between two successive bursts of disorder (Fig. S2) [28].

In order to quantitatively characterize the sequence of increasing and decreasing coherence, we generated the velocity field for intensity maxima using the MATLAB package PIVLAB [31–33]. We then split our video into segments of duration 5 s (100 frames), and computed the equal-time transverse-spatial velocity correlation $C_{\perp} = \langle v_{\perp}(0)v_{\perp}(r) \rangle$ for each segment. Here, v_{\perp} denotes the component of velocity perpendicular to the line joining two points on the particle image velocimetry (PIV) grid, and $\langle \cdot \rangle$ denotes averaging over the time interval of 5 s. Our choice of transverse velocity correlations was motivated by the fact that lattice vibrations have a predominantly transverse character [Figs. 3(c) and 3(d)]. Figure 4(a) shows the transverse velocity correlation for all 5-s time intervals within the 70-s duration shown in Fig. 1(d). At early (black) as well as late (light orange) times, when the lattice is ordered, we observe strong correlations that span almost the entire system. At intermediate times (brown), however, the strength of the correlations is reduced significantly due to disorder. To quantify the evolution of spatial coherence, we plotted the minimum value C_{\perp}^m of the transverse spatial velocity correlations as a function of time [Fig. 4(b)]. C_{\perp}^m initially becomes increasingly strongly negative, indicating increasingly strong correlations, as the membrane mode vibrations amplify transverse oscillations. Once the lattice disorders, C_{\perp}^m quickly rises towards 0, as the oscillations lose coherence. At late times, the system becomes ordered again, and resonant amplification of the membrane mode once again results in C_{\perp}^m reaching a strongly negative value.

Temporal quasiperiodicity is ubiquitous throughout various physical systems, and is often attributed to oscillations with time-dependent forcing, or to systems that oscillate with

a finite number of incommensurable frequencies. Notable examples include El Niño–Southern Oscillation in Climatology [34], quasiperiodic oscillation in x-ray astronomy [35], and quasiperiodic oscillations in dynamical systems [36]. Our findings reveal a mechanism for such quasiperiodic behavior based on an unexpected coupling between two instabilities associated with distinct routes to chaos, namely, transverse amplitude modulation and the oscillatory transition phase.

Our results differ from previous observations of temporal intermittency in the Faraday system in two significant ways. First, unlike the ripples observed by Ezersky [26], the initial amplitude modulation instability in our system takes the form of circular membrane modes. Secondly, instead of a cascade of higher harmonics leading to a fully disordered state, we observe the growth of in-plane lattice distortions that culminate in a *partially* disordered state. An interesting feature of our system is that the driving frequency ($79 \text{ Hz} \leq f_d \leq 92 \text{ Hz}$) is orders of magnitude higher than the observed frequency of quasiperiods ($\sim 0.02 \text{ Hz}$). The characteristic timescales that give rise to quasiperiodicity in our system are therefore entirely emergent in nature, and derive solely from the positive and negative feedback between secondary instabilities. It is worth investigating whether, and to what extent, the mechanism for quasiperiodicity observed here applies to a broader class of driven-dissipative systems.

Finally, we note that our results bear intriguing connections to the observation of quasiperiodic strain bursts [37,38] associated with dislocation avalanches [39,40] in crystal plasticity. In crystal plasticity, the nonequilibrium drive is typically provided by an external mechanical deformation such as shear. Quasiperiodicity results from the interplay between dislocation motion and interactions as well as quenched disorder [37]. By contrast, in our system, lattice distortions are induced by secondary instabilities associated with the air–fluid interface. Further, spatial fluctuations in depth due to microscale surface roughness, as well as geometric frustration of the lattice near circular boundaries can serve as sources of quenched disorder in our system. Additionally, the generation of localized excitations such as oscillons, can also suppress wave propagation [41]. Thus, a detailed theoretical analysis of our results, possibly along the lines of studies on crystal plasticity, would be an exciting topic for future research.

All data are available in the main text, Supplemental Material, or from the authors upon request. All code is available from the authors upon request.

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The authors declare no competing interests.

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