

# Three Tales of Three Scales in Epitaxial Growth: Lecture III: On the atomistic origin of the BCF model

*Dionisios Margetis\**

*Department of Mathematics,  
and Institute for Physical Science & Technology (IPST),  
and Ctr. for Scientific Computation And Math. Modeling (CSCAMM)*

*Univ. of Maryland at College Park, USA*

*\*Research supported by NSF DMS-1412769*

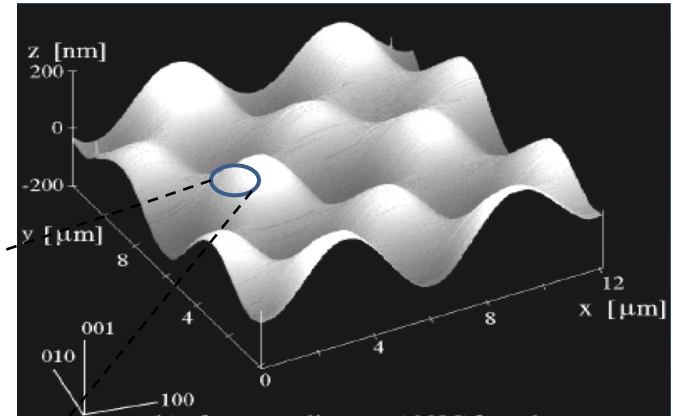
*Symposium on: Mathematical Aspects of Surface and Interface Dynamics  
University of Tokyo, Japan  
Friday, 19 October 2018*

How can the motion of atoms give rise to organized (surface) structures and devices?

# Below the roughening transition temperature: Steps and terraces

$h$

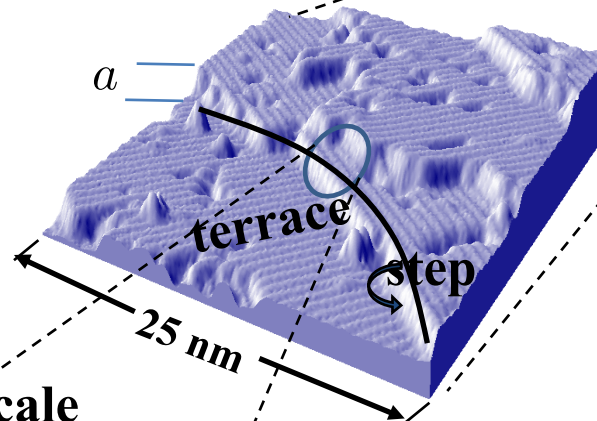
**Macroscale**



$20 \mu\text{m}$

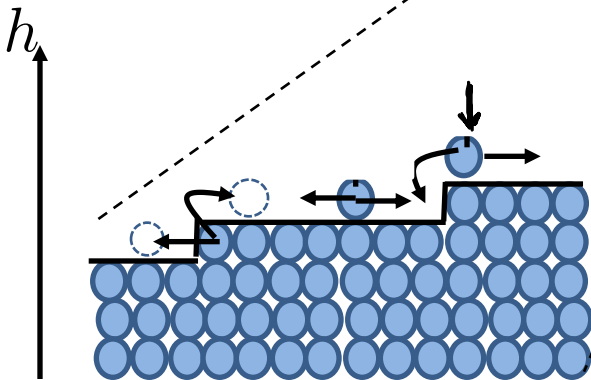
[Imaging of Si(001): Blakely, Tanaka, 1999]

**Mesoscale**



[Imaging : B. S. Swartzentruber, 2002]

**Classical-atomistic scale**

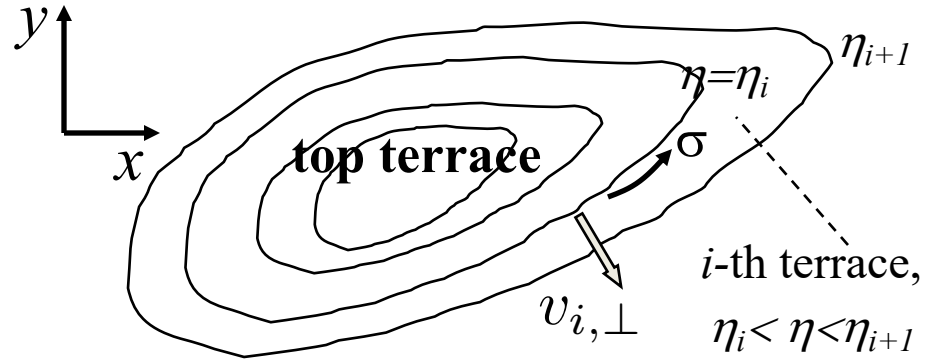


How can one reconcile models  
across these scales?

# Mesoscale: Step flow: BCF model

[Burton, Cabrera, Frank, 1951]

Local coordinates  $(\eta, \sigma)$ ;  
 descending steps of height  $a$ ;  
 $i$ -th step at  $\eta = \eta_i$



- Step normal **velocity** :

$$v_{i,\perp} = a^2 (J_{i-1,\perp} - J_{i,\perp})$$

- Adatom **diffusion**  
 on  $i$ -th terrace:

$$\mathbf{J}_i = -D_s \nabla \rho_i, \quad D_s \Delta \rho_i + F = \frac{\partial \rho_i}{\partial t} \approx 0 \quad \eta_i < \eta < \eta_{i+1}$$

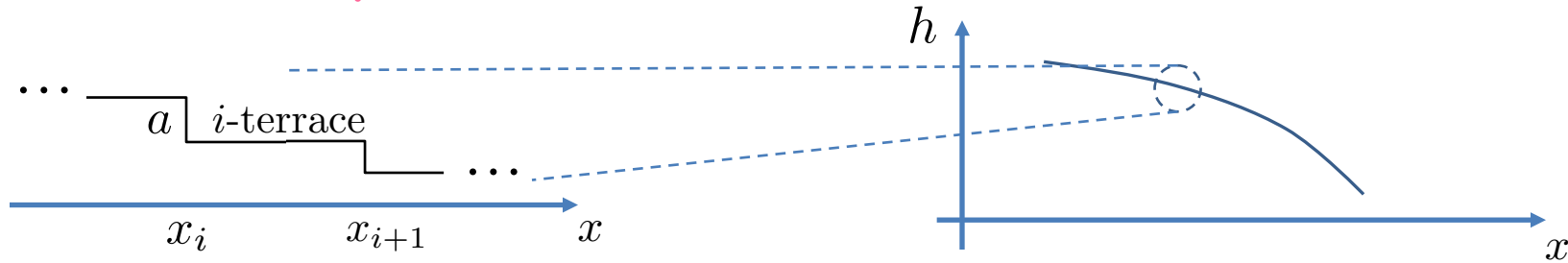
- Robin-type boundary conditions at bounding step edges :

$$-J_{i,\perp}^+ = q_+ [\rho_i^+ - \rho_i^{\text{eq}}(\sigma, t)], \quad \eta = \eta_i; \quad J_{i,\perp}^- = q_- [\rho_i^- - \rho_{i+1}^{\text{eq}}(\sigma, t)], \quad \eta = \eta_{i+1}$$

$$\rho_i^{\text{eq}} = \rho_s e^{\mu_i/T}$$

**Gibbs-Thomson relation**

# Step motion and continuum limit (Review)



## Step velocity

Mass flux on  $i$ -th terrace

$$\dot{x}_i = a(J_{i-1} - J_i) \quad \text{at } x = x_i$$

$a \rightarrow 0$

$$\partial_t h = -\partial_x J$$

Mass conservation

## Diffusion; Attachment/detachment

$$\begin{cases} -J_i = q(\rho_i - \rho_i^{\text{eq}}) & \text{at } x = x_i^+ \\ J_i = q(\rho_i - \rho_{i+1}^{\text{eq}}) & \text{at } x = x_{i+1}^- \end{cases} \quad (i\text{-th terrace})$$

Adatom density

$$D_s \partial_{xx} \rho_i = \partial_t \rho_i \approx 0, \quad J_i = -D_s \partial_x \rho_i \quad x_i < x < x_{i+1}$$

Diffusion-limited kinetics

$$J = -\frac{D_s}{1 + \frac{D_s}{qa} |\nabla h|} \partial_x \rho^{\text{eq}}$$

"Fick's Law" for surface diffusion

## Step chemical potential, near equilibrium

$$\rho_i^{\text{eq}} = \rho_s e^{\mu_i/T}$$

step chem. potential

Total step energy ( $N$  steps)

$$\mu_i = a \frac{\delta E_N^{\text{st}}}{\delta x_i}$$

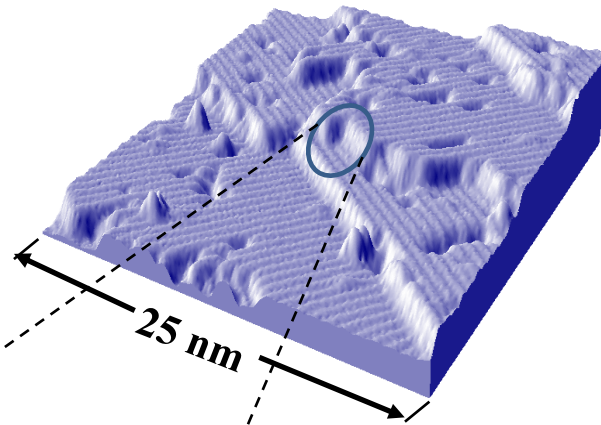
$$\rho^{\text{eq}} = \rho_s e^{\mu/T}$$

$$\mu = a \frac{\delta E[h]}{\delta h}$$

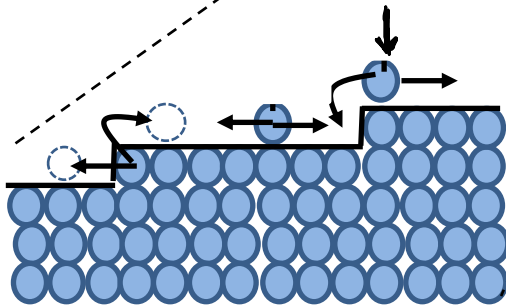
Near-equilibrium condition

# From atoms to step motion

## Mesoscale



BCF (phenomenological) model:  
Adatom diffusion/Fick's law +  
Step velocity law +  
**Linear kinetic relation** at step



Kinetic restricted  
solid-on-solid  
model:  
Atoms hop  
in **1+1 dimensions**

# Motivation

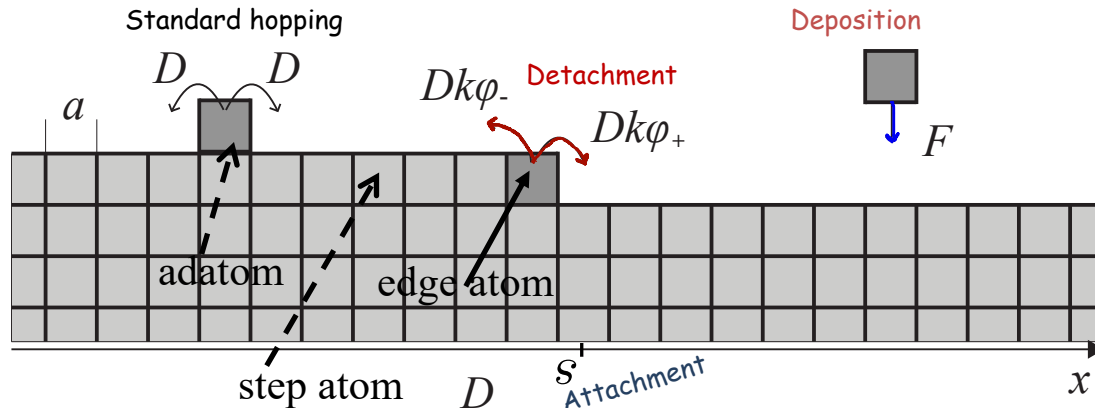
- The BCF model is primarily phenomenological. We need to understand its plausible **atomistic** origin.
- If crystal surfaces have high supersaturations, the pileup of adsorbed atoms (adatoms) obstructs step motion. We need to understand how this may affect BCF-type step laws.

Heuristic study for 1+1 dims.  
Pending issues, especially in 2+1 dimensions...

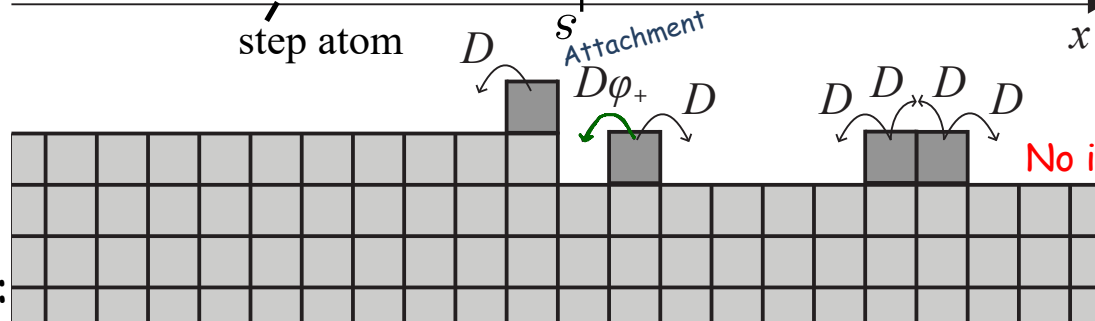
[Patrone, DM, 2014; Patrone, Einstein, DM, 2014; Lu, Liu, DM, 2015;  
Schneider, DM, 2017; Schneider, Patrone, DM, 2018]

# Atomistic scale: Basic transitions: Toy model

$N$  lattice sites;  $Na = \mathcal{O}(1)$  as  $a \rightarrow 0$



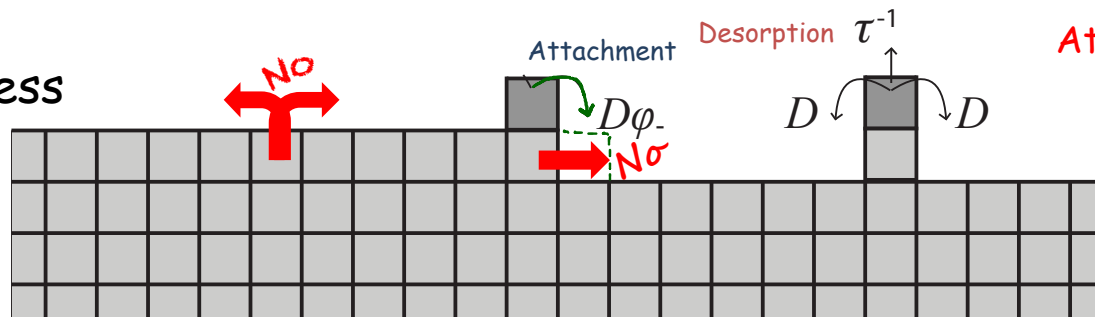
$$k = e^{-E_b/T}$$



Key parameters:

$k$  and  $F/D$

controlling diluteness of adatoms



Position of edge atom can only change by -1, 0, 1 on lattice



# Program

Main assumptions:

Dimensionality: **1D**. Nucleation is **neglected**. Step is imposed.

Stages:

- Formulate a master equation for adatom configurations.
- Formally express statistical averages related to step motion.
- Examine limit of vanishing lattice spacing via scaling of atomistic parameters.

# Atomistic configurations and step motion

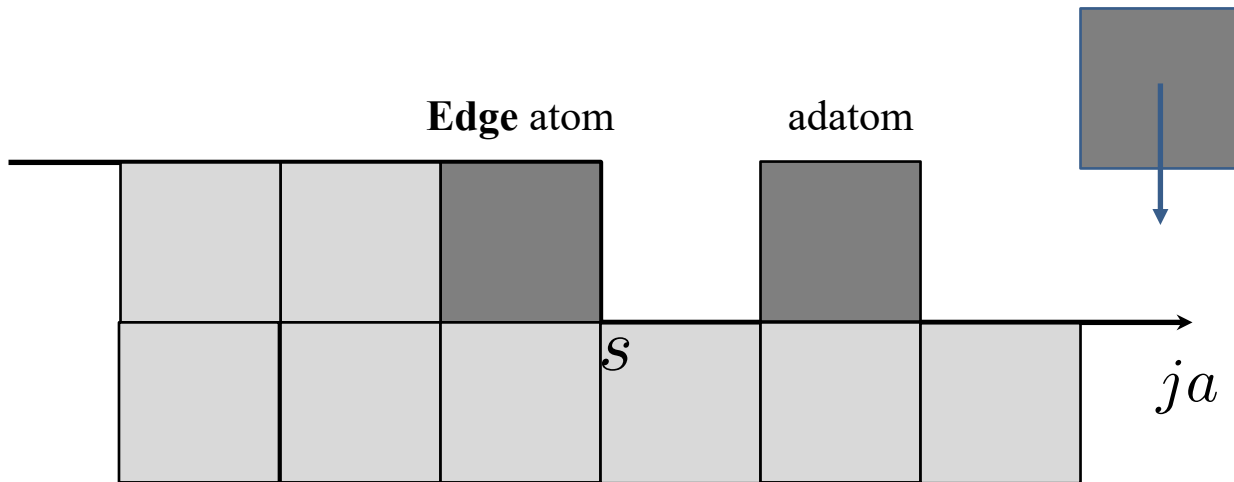
**multiset:** positions of adatoms

$(\alpha, m)$ : state of system

Mass of system (changed by deposition from above)

$s_0$ : initial site for edge atom

$m_0$ : initial mass



$s$ : Microscale step position

$$s = \left\{ s_0 - \underbrace{(|\alpha| - |\alpha_0|)}_{\text{adatom number increase}} + \underbrace{(m - m_0)}_{\text{mass increase (\# of deposited atoms)}} \right\} a$$

# Master equation

$$\dot{p}_{\alpha,m}(t) = \sum_{\alpha',m'} T_{(\alpha,m),(\alpha',m')} p_{\alpha',m'}(t) \quad \left( \sum_{\alpha,m} T_{(\alpha,m),(\alpha',m')} = 0 \right)$$

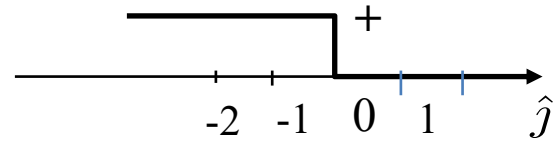
probability density for  $(\alpha', m')$

Average of  $Q$ :  $\langle Q \rangle = \sum_{\alpha,m} Q(\alpha, m) p_{\alpha,m}(t)$

**Goal:**

To obtain relations among averages for step position and adatom density

# Master equation: More details



$$\dot{p}_{\alpha,m}(t) = \sum_{\alpha',m'} T_{(\alpha,m),(\alpha',m')} p_{\alpha',m'}(t)$$

probability density for  $(\alpha', m')$

$$\left( \sum_{\alpha,m} T_{(\alpha,m),(\alpha',m')} = 0 \right)$$

$$T_{(\alpha,m),(\alpha',m')} = D, \quad \text{if } m = m' \text{ and } |\alpha| = |\alpha'| \text{ and } |\alpha \setminus \alpha'| = 1$$

Hopping by 1 lattice site,  
away from step

$$\text{and } \left| \|\alpha \setminus \alpha'\| - \|\alpha' \setminus \alpha\| \right| = 1;$$

$$T_{(\alpha,m),(\alpha',m')} = D\phi_{\pm}, \quad \text{if } m = m' \text{ and } |\alpha| = |\alpha'| - 1$$

attachment

$$\text{and } \alpha' \setminus \tilde{\alpha} = \{\pm 1\}; \quad \tilde{\alpha} = \{\hat{i} + 1 \mid \text{for all } \hat{i} \in \alpha\}$$

$$T_{(\alpha,m),(\alpha',m')} = Dk\phi_{\pm}, \quad \text{if } m = m' \text{ and } |\alpha| = |\alpha'| + 1$$

detachment

$$\text{and } \alpha \setminus \tilde{\alpha}' = \{\pm 1\};$$

relative to edge

$$T_{(\alpha,m),(\alpha',m')} = \frac{F}{N-1}, \quad \text{if } m = m' + 1 \text{ and } |\alpha| = |\alpha'| + 1$$

deposition

$$\text{and } |\alpha \setminus \alpha'| = 1;$$

$$T_{(\alpha,m),(\alpha',m')} = \tau^{-1} \quad \text{if } m = m' - 1, |\alpha| = |\alpha'| - 1, |\alpha' \setminus \alpha| = 1$$

Average:  $\langle Q \rangle = \sum_{\alpha,m} Q(\alpha, m) p_{\alpha,m}(t)$

# Marginal density

**Definition.** The *marginal probability density* is

$$p_{\alpha}(t) = \sum_m p_{\alpha,m}(t)$$

The marginalized master equation is

$$\begin{aligned} \dot{p}_{\alpha} &= \sum_{\alpha'} \mathcal{T}_{\alpha,\alpha'} p_{\alpha'}(t) \\ &= D \sum_{\alpha'} [A_{\alpha,\alpha'} + \epsilon B_{\alpha,\alpha'}] p_{\alpha'}(t); \quad \epsilon = F/D . \end{aligned}$$

Diffusion, attachment/detach.      Deposition

# Property of marginalized master equation

PROPOSITION 1. *If a non-trivial steady-state solution,  $p_{\alpha}^{ss}$ , of the marginalized master equation exists, then any solution  $p_{\alpha}(t)$  satisfies*

$$\max_{\alpha} \frac{p_{\alpha}(t)}{p_{\alpha}^{ss}} \leq \max_{\alpha} \frac{p_{\alpha}(0)}{p_{\alpha}^{ss}}, \quad t > 0.$$

*Proof.* We have

$$\begin{aligned} \dot{p}_{\alpha}(t) &= \mathcal{T}_{\alpha,\alpha} p_{\alpha}(t) + \sum_{\alpha' \neq \alpha} \mathcal{T}_{\alpha,\alpha'} p_{\alpha'}(t) \\ &= \mathcal{T}_{\alpha,\alpha} p_{\alpha}^{ss} \frac{p_{\alpha}(t)}{p_{\alpha}^{ss}} + \sum_{\alpha' \neq \alpha} \mathcal{T}_{\alpha,\alpha'} p_{\alpha'}^{ss} \frac{p_{\alpha'}(t)}{p_{\alpha'}^{ss}} \\ \left( \sum_{\alpha'} \mathcal{T}_{\alpha,\alpha'} p_{\alpha'}^{ss} = 0 \right) &= \sum_{\alpha' \neq \alpha} \mathcal{T}_{\alpha,\alpha'} p_{\alpha'}^{ss} \left\{ \frac{p_{\alpha'}(t)}{p_{\alpha'}^{ss}} - \frac{p_{\alpha}(t)}{p_{\alpha}^{ss}} \right\}. \end{aligned}$$

Note that  $\mathcal{T}_{\alpha,\alpha'} p_{\alpha'}^{ss} \geq 0$  for all  $\alpha' \neq \alpha$ . If  $\alpha$  maximizes (minimizes)  $p_{\alpha'}(t)/p_{\alpha'}^{ss}$  over all  $\alpha'$ , then  $\dot{p}_{\alpha}(t) \leq 0$  ( $\dot{p}_{\alpha}(t) \geq 0$ ).  $\square$

**Near equilibrium evolution:**  $\max_{\alpha} \{p_{\alpha}(0)/p_{\alpha}^{ss}\} \leq C.$

# Equilibrium prob. density in closed form

- $\tau \rightarrow \infty, F\tau \rightarrow 0$ : (Mass conserving)

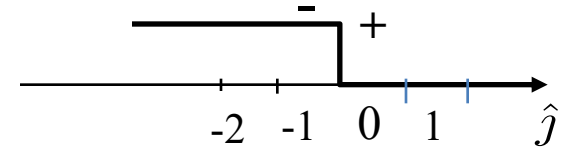
$$p_{\alpha,m}^{ss} = p_{\alpha}^{eq} = (1-k)^{N-1} k^{|\alpha|}$$

- $1 < F\tau < (N-1)k$  :

$$p_{\alpha,m}^{eq} = (1-k)^{N-1} k^{|\alpha|} (1-\mathcal{R}) \mathcal{R}^{m-m_0}$$

$$\mathcal{R} = \frac{F\tau}{(N-1)k}$$

# Discrete averages: Definitions



**Definition 1.** The average step position is

$$\varsigma(t) = a \sum_{\alpha, m} \{s_0 - (|\alpha| - |\alpha_0|) + (m - m_0)\} p_{\alpha, m}(t) .$$

**Definition 2.** (i) The Eulerian adatom density is

$$\rho_j(t) = \sum_{\alpha, m} \nu_{j-s(\alpha, m)}(\alpha) p_{\alpha, m}(t) / a .$$

number of adatoms per site

(ii) The Lagrangian-type adatom density is defined by

$$c_{\hat{j}} = \sum_{\alpha, m} \nu_{\hat{j}}(\alpha) p_{\alpha, m}(t) / a = \sum_{\alpha} \nu_{\hat{j}}(\alpha) p_{\alpha}(t) / a .$$

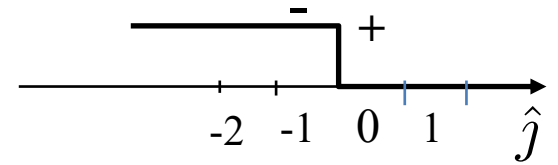
**Definition 3.** Discrete adatom fluxes at step edge:

$$J_{\pm}(t) = \pm \sum_{\alpha, m} \mathbb{I}(\nu_{-1}(\alpha, m) = 0) \times \left[ T_{(\alpha_{\pm}, m), (\alpha, m)} p_{\alpha, m}(t) - T_{(\alpha, m), (\alpha_{\pm}, m)} p_{\alpha_{\pm}, m}(t) \right]$$

where  $\alpha_{\pm} = \tilde{\alpha} \cup \{\pm 1\}$  results by atom detachment ( $\tilde{\alpha} = \{\hat{i} \pm 1 \mid \forall \hat{i} \in \alpha\}$ ) 15/24



# Discrete averages: Adatom density $(\tau \rightarrow \infty)$



Evolution of discrete adatom density (by **Def. 2** and master eq.):

$$\dot{\rho}_j(t) = D[\rho_{j-1}(t) - 2\rho_j(t) + \rho_{j+1}(t)] + \frac{F}{(N-1)a} \text{ discrete diffusion}$$

$$- D[R_{j-1}(t) - 2R_j(t) + R_{j+1}(t)] \quad \text{high-occupation correction}$$

+ boundary (step-edge) terms

$$R_j(t) = \sum_{\alpha, m} \left[ \nu_{j-s(\alpha, m)}(\alpha) - \mathbb{1}(\nu_{j-s(\alpha, m)}(\alpha) > 0) \right] p_{\alpha, m}(t) / a$$

by 2-particle  
or highly occupied states

By vanishing  
bdry  
terms

$$J_{\pm}(t) = \mp Da [c_{\pm 2}(t) - c_{\pm 1}(t)] \mp Da [\hat{R}_{\pm 2}(t) - \hat{R}_{\pm 1}(t)]$$

discrete Fick's law

Mass accumulation near step edge

From average step position:

(**Def. 1**)

$$\dot{\zeta}(t) = a [J_-(t) - J_+(t)]$$

# Discrete averages: Kinetic relation at step edge

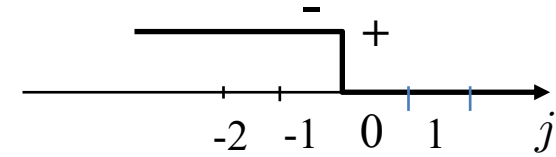
Mass  
Flux  
(Def.3)

$$J_{\pm}(t) = \mp D\phi_{\pm}a [c_{\pm 1}(t) - c^{eq}] \mp D\phi_{\pm}a f_{\pm}(t)$$

Linear kinetic term      correction

From  $F=0$ : equil. soln.  
of master eqn.

$$c^{eq} = \frac{\langle n \rangle}{(N-1)a} = \frac{k/a}{1-k}$$



$$f_{+}(t) = k \left[ c^{eq} + \sum_{\alpha} \mathbb{1}(\nu_{-1}(\alpha) > 0) p_{\alpha}(t)/a \right] - \sum_{\alpha} \mathbb{1}(\nu_{1}(\alpha) > 1) \nu_{1}(\alpha) p_{\alpha}(t)/a$$

$$f_{-}(t) = k \left[ c^{eq} + \sum_{\alpha} \mathbb{1}(\nu_{-1}(\alpha) > 0) p_{\alpha}(t)/a \right] - \sum_{\alpha} \mathbb{1}(\nu_{1}(\alpha) > 0) \nu_{-1}(\alpha) p_{\alpha}(t)/a - \sum_{\alpha} \mathbb{1}(\nu_{1}(\alpha) = 0) \mathbb{1}(\nu_{-1}(\alpha) > 1) \times [\nu_{-1}(\alpha) - 1] p_{\alpha}(t)/a .$$

Accumulation of  
adatoms

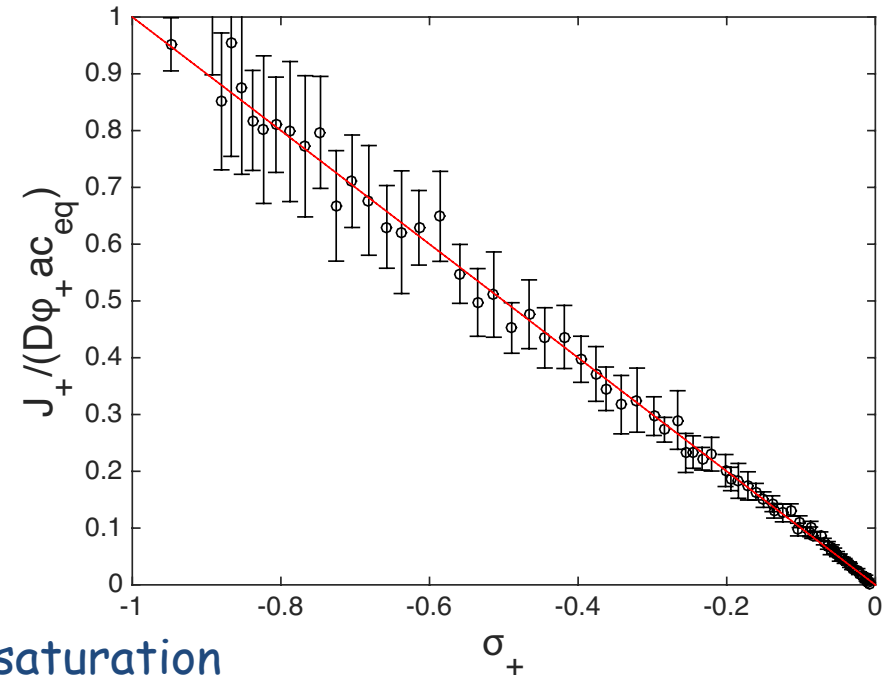
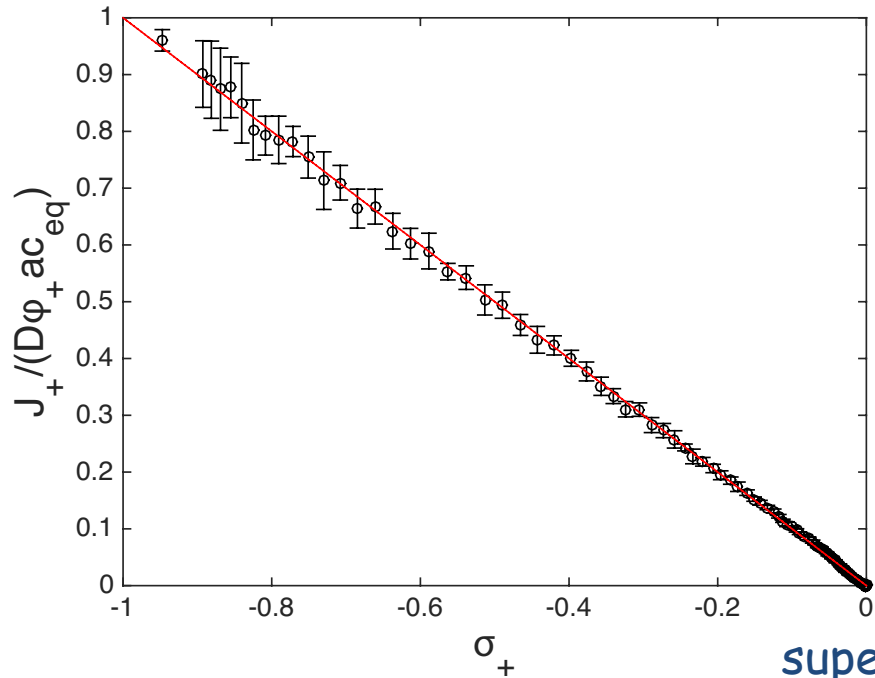
# Kinetic Monte Carlo (KMC) simulations: Flux

## Dilute regime

$$F = 0, k = 2.5 \times 10^{-3}$$

$$\epsilon = F/D = 10^{-3}$$

$$k = 2.5 \times 10^{-3}$$



supersaturation

$$\sigma_+ := (c_1 - c^{eq})/c^{eq}$$

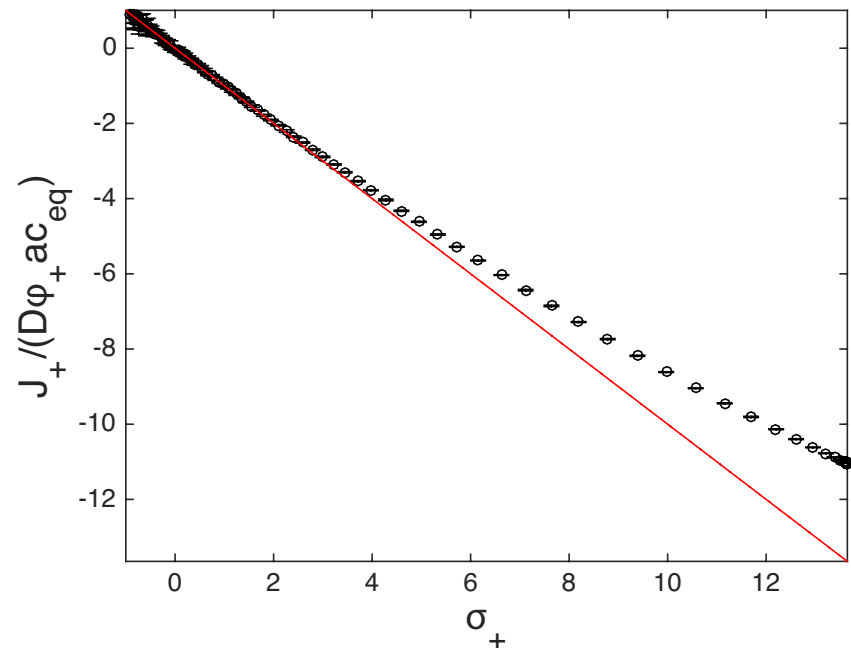
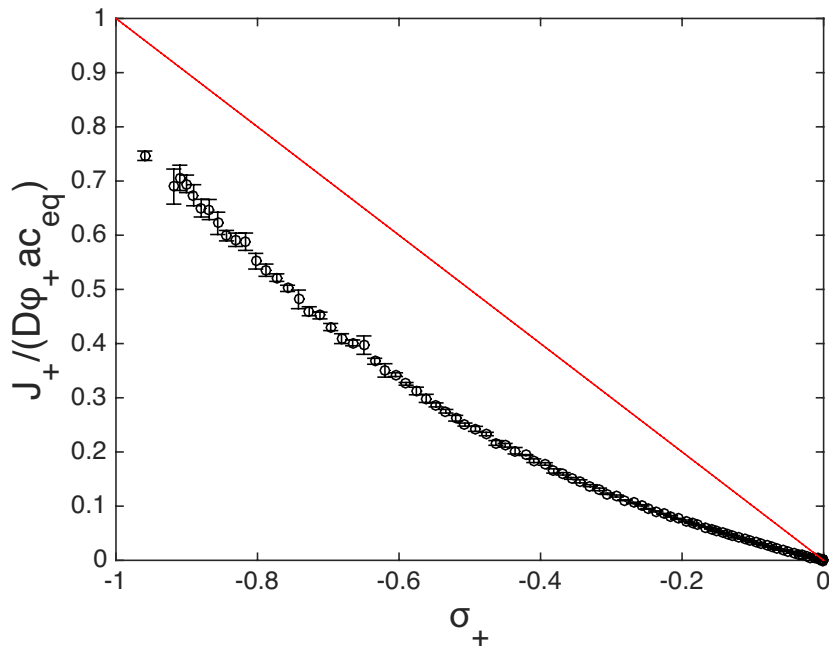
# KMC simulations: Flux (cont.)

## Non-dilute regime

$$F = 0, k = 0.2$$

$$\epsilon = F/D = 4 \times 10^{-2}$$

$$k = 2.5 \times 10^{-3}$$



supersaturation

$$\sigma_+ := (c_1 - c^{eq}) / c^{eq}$$

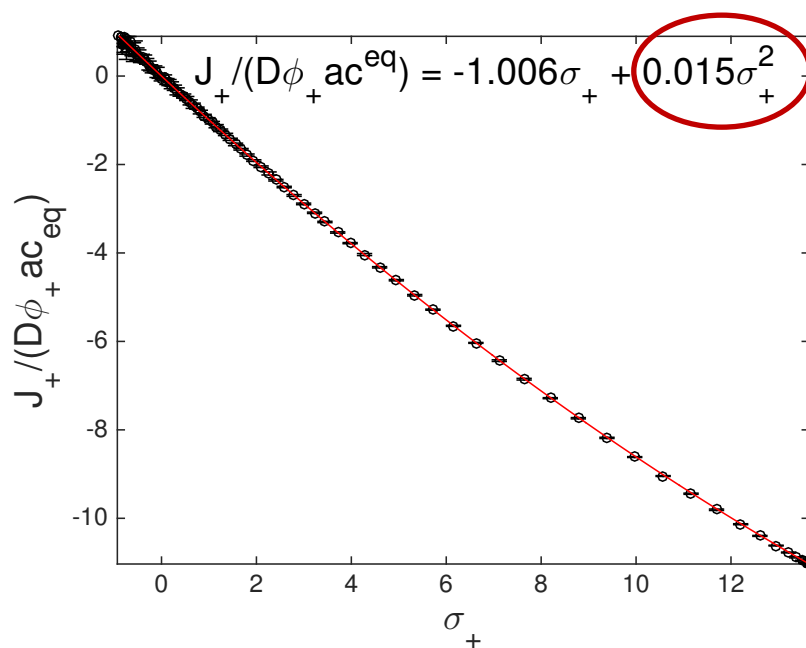
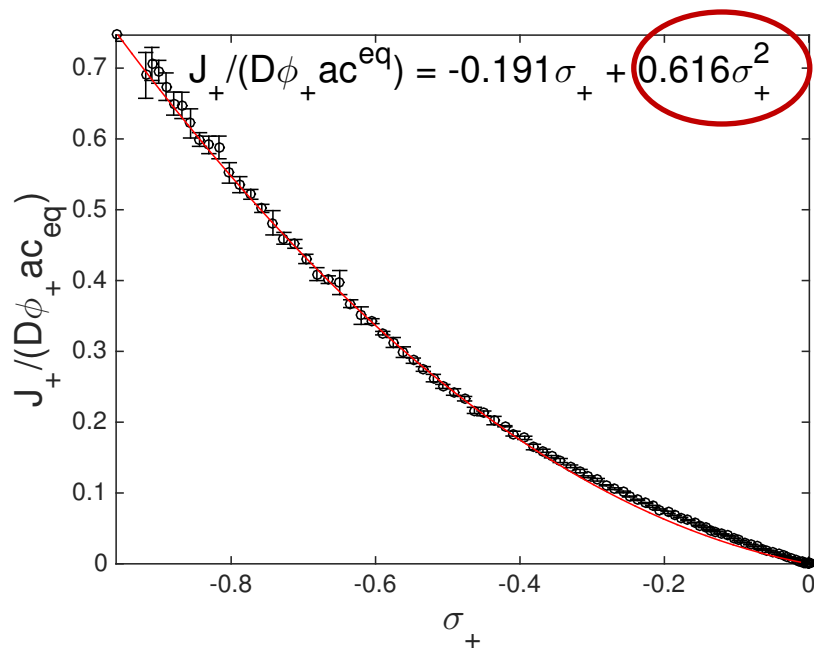
# Corrections to BCF model: Fitting to KMC data

## Non-dilute regime

$$F = 0, k = 0.2$$

$$\epsilon = F/D = 4 \times 10^{-2}$$

$$k = 2.5 \times 10^{-3}$$



Can one derive explicit formulas for the coefficients?  
Extensions to higher dimension (curved steps)?

# BCF model, corrections, and estimates

[Schneider, Patrone, DM, 2018]

Linear kinetic relation

$$J_{\pm}(t) = \mp D\phi_{\pm}a [c_{\pm 1}(t) - c^{eq}] \mp D\phi_{\pm}a f_{\pm}(t)$$

$D\phi_{\pm}a = O(1)$ 
correction

Also:

$$J_{\pm}(t) = \mp Da [c_{\pm 2}(t) - c_{\pm 1}(t)] \mp Da [\hat{R}_{\pm 2}(t) - \hat{R}_{\pm 1}(t)]$$

correction

PROPOSITION 2. For near-equilibrium evolution,  $f_{\pm}(t)$  obey

$$f_{\pm}(t) \leq C_1 \frac{k}{1-k} \frac{k}{a} + C_2 \frac{\epsilon N}{(1 + \phi_{\pm})a} .$$

In the same vein, the corrections  $\hat{R}_j(t)$  satisfy

$$\hat{R}_j(t) \leq C_1 \frac{k}{1-k} \frac{k}{a} + C_2 \frac{\epsilon N}{a} \quad (\epsilon = F/D) .$$

**Dilute regime:**  $k \leq O(a)$  and  $\epsilon N \ll O(a)$ ; corrections are negligible

# Heuristics of proof (sketch)

- Assume  $\max_{\alpha} \{p_{\alpha}(0)/p_{\alpha}^{ss,\epsilon}\} \leq C$ .
- Apply “Max. principle” (**Proposition 1**):  $p_{\alpha}(t) \lesssim p_{\alpha}^{ss,\epsilon}$ .
- Expand  $p_{\alpha}^{ss,\epsilon} \sim p_{\alpha}^{ss,(0)} + \epsilon p_{\alpha}^{ss,(1)}$ , assuming small enough  $\epsilon$ .
- Consequently, e.g.,

$$|f_{+}(t)| \lesssim \tilde{f}_{+}^{ss,\epsilon} \sim kc^{eq} + \frac{1}{a} \left\{ \left[ kS_1^{(0)} + S_2^{(0)} \right] + \epsilon \left[ kS_1^{(1)} + S_2^{(1)} \right] \right\}$$

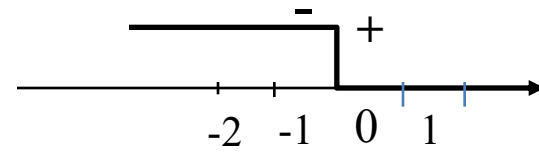
$$S_1^{(l)} := \sum_{\alpha} \mathbb{1}(\nu_{-1}(\alpha) > 0) p_{\alpha}^{ss,(l)}, \quad S_2^{(l)} := \sum_{\alpha} \mathbb{1}(\nu_1(\alpha) > 1) \nu_1(\alpha) p_{\alpha}^{ss,(l)}; \quad l = 0, 1.$$

- Compute  $S_j^{(0)}$  exactly in closed form; and approximate each  $S_j^{(1)}$  by a sum.

$$S_1^{(0)} = \frac{1}{Z} \sum_{n=1}^{\infty} \binom{n+N-3}{n-1} k^n = k, \quad S_2^{(0)} = \frac{1}{Z} \sum_{\ell=2}^{\infty} \ell k^{\ell} \sum_{n=\ell}^{\infty} \binom{n-\ell+N-3}{n-\ell} k^{n-\ell} = \frac{2k^2 - k^3}{1-k}.$$

$$|S_j^{(1)}| \lesssim \frac{N}{1+\phi}; \quad j = 1, 2$$

# Scaling limit for averages ( $a \rightarrow 0$ )



Assume  $\mathcal{D} := Da^2 = \mathcal{O}(1)$

1. Flux towards edge (Robin boundary condition):

$$\frac{1}{1-k} \frac{k}{a} \Rightarrow \boxed{k = \mathcal{O}(a)}$$

Correction (see Proposition 2)

$$J_{\pm}(t) = \mp Da \phi_{\pm} a [c_{\pm 1}(t) - c^{eq}] \mp \underbrace{D \phi_{\pm} a f_{\pm}(t)}_{\mathcal{O}(a)}$$

Suppose  $\boxed{D \phi_{\pm} a = \mathcal{O}(1)}$   $[\phi_{\pm} = \mathcal{O}(a)]$   
 and  $\boxed{\epsilon = \mathcal{O}(a^3)}$  }  $\rightarrow \mathcal{O}(a)$

BCF model emerges

2. Diffusion on terrace,  $\rho_j(t) \rightarrow \rho(x, t)$

$$J_{\pm}(t) = \underbrace{\mp Da [c_{\pm 2}(t) - c_{\pm 1}(t)]}_{\rightarrow -\mathcal{D} \partial_x \rho} \mp \underbrace{Da [\hat{R}_{\pm 2}(t) - \hat{R}_{\pm 1}(t)]}_{\mathcal{O}(a)}$$

$\mathcal{O}(a)$  if  $t = \mathcal{O}(1/a)$

$$\dot{\rho}_j(t) = \underbrace{D [\rho_{j-1}(t) - 2\rho_j(t) + \rho_{j+1}(t)]}_{\rightarrow \mathcal{D} \partial_{xx} \rho} + \frac{F}{(N-1)a} \underbrace{-D [R_{j-1}(t) - 2R_j(t) + R_{j+1}(t)]}_{\mathcal{O}(a)}$$



# Epilogue

- By a model of master eq. in 1+1 dims, BCF description arises as low-supersaturation limit adatom gas.
- For high enough supersaturation, **linear kinetic relation** for adatom flux acquires (nonlinear) **corrections**.
- These **corrections** have been indicated by KMC simulations.  
**Incomplete** analytical understanding.
- **Model used so far implies regime near diluteness. Improvements?**
- **Stochastic fluctuations in step motion? [Lu, Liu, DM, 2015]**
- **Need to study 2+1 dims, allowing for island formation.**