# Growth of Clusters in a First-Order Phase Transition 

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#### Abstract

The results of computer simulations of phase separation kinetics in a binary alloy quenched from a high temperature are analyzed in detail, using the ideas of Lifshitz and Slyozov. The alloy was modeled by a three-dimensional Ising model with Kawasaki dynamics. The temperature after quenching was $0.59 T_{c}$, where $T_{c}$ is the critical temperature, and the concentration of minority atoms was $p=0.075$, which is about five times their largest possible single-phase equilibrium concentration at that temperature. The time interval covered by our analysis goes from about 1000 to 6000 attempted interchanges per site. The size distribution of small clusters of minority atoms is fitted approximately by $c_{1} \approx(1-\rho)^{3} w(t), c_{1} \approx$ $(1-p)^{4} Q_{l} w(t)^{t}(2 \leq l \leq 10)$; where $c_{l}$ is the concentration of clusters of size $l ; Q_{2}, \ldots, Q_{10}$ are known constants, the "cluster partition functions"; $t$ is the time; and $w(t)=0.015\left(1+7.17 t^{-1 / 3}\right)$. The distribution of large clusters ( $l \geq 20$ ) is fitted approximately by the type of distribution proposed by Lifshitz and Slyozov, $c_{t}(t)=-(d / d l) \psi[\ln t+\varphi(l / t)]$, where $\varphi$ is a function given by those authors and $\psi$ is defined by $\psi(x)=C_{0} e^{-x}$ $C_{1} e^{-4 x / 3}-C_{2} e^{-5 x / 3} ; C_{0}, C_{1}, C_{2}$ are constants determined by considering how the total number of particles in large clusters changes with time.


KEY WORDS: Nucleation; cluster growth; phase separation.

## 1. INTRODUCTION

The basic features of the phase segregation process in a binary alloy such as $\mathrm{Zn}-\mathrm{Al}$, following quenching into the miscibility gap, can be simulated on a

[^0]computer for a simple model of such a system. In this model, which has been described extensively elsewhere, ${ }^{(1-9), 6}$ each site of a (simple cubic) lattice is occupied by either an A or B particle. Particles on nearest neighbor sites interact in a way which favors segregation. As is well known, this alloy model is isomorphic to a lattice gas with nearest neighbor attractive forces in which the phase segregation is into a liquid and a vapor phase. (This is accomplished by identifying sites occupied by B particles with empty sites and A particles with particles of the lattice gas.)

The microscopic kinetics of this system is represented ${ }^{(1)}$ by Kawasaki dynamics, a Markov process whose basic step, in lattice-gas language, is to move one particle to a neighboring empty site. More specifically, at each step of the simulation a site is chosen at random, then a neighboring site is chosen at random, and then if the two sites are occupied by different kinds of particle (or in lattice-gas language, if one is occupied and the other empty), their occupation numbers are interchanged with a probability, chosen to satisfy detailed balancing,

$$
\begin{equation*}
p(\Delta E)=e^{-\Delta E / 2 k T} F(\Delta E) \tag{1}
\end{equation*}
$$

Here $\Delta E$ is the increase of energy brought about by the proposed interchange and $F$ is an even function, which in this work was taken to be $[2 \cosh (\Delta E / 2 k T)]^{-1}$. The number of times that this process is attempted, divided by the total number of sites, is taken as our measure of the time.

The phase diagram of this system is accurately known from series expansions. The critical temperature $T_{c}$ is very close to $1.13 \mathrm{~V} / k$, where $V$ is the amount of energy required to separate two A particles on adjacent lattice sites and $k$ is Boitzmann's constant. ${ }^{(10)}$

In a recent paper ${ }^{(9)}$ we discussed a series of simulations made at $T=$ $0.59 T_{c}$ [i.e., $(V / k T)=1.5$ exactly] for various small values of $\rho$, the fraction of sites occupied by A particles (corresponding, in the lattice-gas interpretation, to the fraction of occupied sites). The smallest value of $\rho$ was 0.0146 , the value in the saturated B-rich phase (corresponding to saturated vapor). The other values used for $\rho$ were $0.02,0.035,0.05,0.06,0.075$, and 0.1 . The initial state was chosen to be random, corresponding to quenching from an infinite temperature. ${ }^{7}$ The lattice was simple cubic with $50 \times 50 \times 50$ sites (or in a few cases $30 \times 30 \times 30$ sites) and periodic boundary conditions.

The analysis in Ref. 9 dealt with equilibrium and quasiequilibrium properties, particularly the distribution of cluster sizes, and revealed the probable existence of metastable states at densities $\rho$ below about 0.035 . In

[^1]the present paper we analyze a single, very long run at density $\rho=0.075$, but the qualitative behavior is similar for densities $0.05,0.06$, and 0.1 . The behavior of the structure function, energy, and some gross cluster properties at high densities, $\rho=0.2$ and 0.5 , is described in Refs. 4-8, and at the lower densities in Ref. 11.

## 2. QUALITATIVE BEHAVIOR

The time evolution of the system following quenching can be broken up into three stages. In the first stage, which lasts for about ten time units (that is, ten attempted interchanges per site) the distribution of clusters changes rapidly, away from its initial form in which nearly all the particles are in monomers (one-particle clusters), toward one with fewer monomers and many more large clusters of sizes from two upward.

During the second stage, which lasts from about the 10 th to the 100 th time unit, the number of large clusters (larger than about 30 particles) continues to grow, but the distribution of small clusters has stabilized to some extent; in fact this distribution can be fitted quite well, for $l \leqslant 10$, by the empirical formula obtained in Ref. 9:

$$
\begin{equation*}
c_{1}=(1-\rho)^{3} w, \quad c_{l}=(1-\rho)^{4} Q_{l} w^{l} \quad(2 \leqslant l) \tag{2}
\end{equation*}
$$

where $c_{l}(l=1,2, \ldots)$ denotes the number of $l$-particle clusters per lattice site, $w$ is an adjustable parameter, whose value changes with time as the cluster distribution changes, and $Q_{l}$ is the partition function for $l$-particle clusters, defined in Ref. 12 as

$$
\begin{equation*}
Q_{l}=\sum_{K}^{\prime} e^{-\beta E(K)} \tag{3}
\end{equation*}
$$

In this formula the sum contains one representative from each translational equivalence class of $l$-particle clusters, and $E$ denotes the energy of the cluster $K$, which is equal to $-V$ times the number of adjacent pairs of occupied sites in it.

By about 125 time units the number of large clusters has ceased to grow. This signals the beginning of the third stage, in which the number of large clusters no longer grows, but decreases slowly. Most of the clusters that remain are growing in size, however, and as a result the total number of particles in large clusters increases slowly despite the decreasing number of such clusters. At the same time the value of $w$ in formula (2) falls slowly because the number of particles in small clusters is decreasing. Even by the end of our longest run, however, which was at 6467 time units, the value of $w$ and the number of particles in small clusters are well above the values they would be expected to take at equilibrium, and there are still about 20 large
clusters present with sizes ranging from 25 to 750 , in place of the single large cluster of size about 7500 that one would expect to find at equilibrium.

Table I compares the observed cluster concentrations $c_{l}$ with those calculated from the empirical formula (2). In each pair of rows the observed values are given in the upper row and the calculated values in the lower row. Each value given for the time $t$ is the average of 20 successive times at which "observations" of the cluster distribution (i.e., the values of the $c_{l}$ ) were made and recorded by the computer. From each set of 20 cluster distributions an average distribution $c_{1}, c_{2}, \ldots$ was calculated and is recorded in the upper row of a pair. The values of $c_{1}, c_{2}, \ldots$ shown in the lower row were calculated from the empirical formula (2) with $w$ chosen to make the observed and calculated values of $\sum_{l=1}^{10} l c_{l}$ equal. A comparison of the upper and lower row in each pair shows that the values of $c_{l}$ for $l \leqslant l \leqslant 10$ are given quite well by formula (2) with $w$ depending on the time. The finding that these values of $c_{l}$ depend on time only through $w$ confirms the ideas discussed qualitatively in Ref. 9 and is in agreement with a suggestion by Binder: see Eq. (3.8) of Ref. 13.

A mathematical description of the behavior we observed has been given by Lifshitz and Slyozov. ${ }^{(14)}$ The physical basis of their theory rests on the fact that the vapor pressure over a curved surface exceeds that over a plane surface by an amount proportional to $1 / R$, where $R$ is the radius of curvature. Extrapolating this idea to values of $R$ as small as the radius of a cluster and taking the clusters to be roughly spherical, one assumes that the "vapor pressure" of a cluster of size $l$ exceeds the saturated vapor pressure by an amount proportional to $l^{-1 / 3}$, and hence that near a cluster of size $l$ the steady-state value of $w$ exceeds its value $w_{s}$ for the saturated vapor by an amount proportional to $l^{-1 / 3}$. If the actual value of $w$ exceeds the vapor pressure of some cluster, that cluster is likely to grow; but if $w$ is less than the vapor pressure of the cluster, it is likely to shrink.

At the beginning of the second stage of the process described above, the value of $w$ is larger than the vapor pressure of most of the large clusters (which have been formed by fluctuations) and so most of them grow. This increases the number of particles in large clusters and so reduces the number in small clusters and hence reduces the value of $w$. Eventually $w$ becomes less than the vapor pressure of some of the smaller of the "large" clusters. These will then tend to shrink instead of growing further. The lowered value of $w$ also makes it difficult for any new large clusters to form by fluctuations. In fact, from this time on, the number of large clusters will tend to decrease: the third stage of the process has begun.

During this third stage $w$ tends to adjust itself to a value such that the growth of large clusters just balances the shrinking of small clusters; for, if $w$ is too large, then most of the large clusters will grow, so that the number of
Table I. Observed Cluster Concentrations $c_{l}$ Compared with the Empirical Formula (2)

| $t$ | $w$ | $10^{5} c_{1}$ | $10^{5} c_{2}$ | $10^{5} c_{3}$ | $10^{5} c_{4}$ | $10^{5} c_{5}$ | $10^{5} c_{6}$ | $10^{5} c_{7}$ | $10^{5} c_{8}$ | $10^{5} c_{9}$ | $10^{5} c_{10}$ |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1189 |  | 1399 | 306 | 116 | 61 | 33 | 22 | 15 | 10 | 7 | 6 |
|  | 0.01758 | 1391 | 304 | 120 | 61 | 35 | 22 | 14 | 10 | 7 | 5 |
| 2121 |  | 1337 | 278 | 101 | 49 | 27 | 16 | 10 | 6 | 5 | 4 |
|  | 0.01675 | 1326 | 276 | 104 | 50 | 27 | 16 | 10 | 7 | 5 | 3 |
| 3137 |  | 1277 | 253 | 88 | 42 | 18 | 11 | 7 | 5 | 3 | 2 |
|  | 0.01593 | 1261 | 250 | 89 | 41 | 21 | 12 | 7 | 5 | 3 | 2 |
| 4250 |  | 1215 | 233 | 72 | 32 | 14 | 9 | 4 | 3 | 2 | 1 |
|  | 0.01512 | 1196 | 224 | 76 | 33 | 16 | 9 | 5 | 3 | 2 | 1 |
| 5431 |  | 1210 | 224 | 66 | 28 | 13 | 6 | 4 | 2 | 1 | 1 |
|  | 0.01480 | 1172 | 216 | 72 | 31 | 15 | 8 | 4 | 3 | 2 | 1 |

particles in large clusters increases, the number in small clusters decreases, and so $w$ decreases; and if $w$ is too small, then most of the large clusters will shrink, transferring particles from large to small clusters and increasing $w$. Thus the only changes in $w$ are henceforth comparatively slow ones, brought about by slow changes in the distribution of large clusters. One of the most important processes changing this distribution is the steady disappearance of the smallest "large clusters" from it as they eventually become too small to qualify as large clusters any more. This process tends to increase the average size of the remaining large clusters, and so to reduce the value to which $w$ adjusts itself. In consequence the value of $w$ decreases slowly, and so does the total number of particles in small clusters.

The basic processes in this mechanism are the condensation of a small cluster, typically a monomer, onto a large cluster, and its inverse, the evaporation of a small cluster from a large cluster. The rate at which these processes change the sizes of the large clusters depends on the diffusion of small clusters. ${ }^{(14)}$ Other processes, however, can also change the size of a large cluster, and should in principle be included in the discussion. Typical of such processes are the coagulation of two large clusters to form an even larger one, and its inverse, the breaking up of a large cluster into two large parts. Rough estimates indicate that processes involving more than one large cluster are relatively unimportant at sufficiently large times.

One reason for this, stated simply, is that $D_{l}$, the diffusion constant of a large cluster of size $l$, will decrease for large $l$, e.g., $D_{l} \sim l^{-\gamma}$ ( $\gamma \sim 1$ in two dimensions, ${ }^{(6)} \gamma \sim 2 / 3$ in three dimensions ${ }^{(15)}$ ). The relative effects of small and large clusters on the transport of matter by diffusion will be in proportion to the diffusion constant multiplied by the number of particles in such clusters. As time proceeds, the number of particles in small clusters decreases only very slowly, and the number in large clusters increases correspondingly; their ratio multiplied by the number $l^{-\gamma}$ measuring the ratio of their diffusion constants gets smaller and smaller, and so for large enough times we may expect to be able to ignore transport by diffusion of large clusters.

Even if their centers of gravity do not move, two large clusters can coagulate if their growth brings their surfaces into contact. If $c$ large clusters per site start growing at random positions, a cluster that reaches the size $l$ will, on the average, have absorbed $l c$ other large clusters on the way (all the ones whose points of origin are now within it). Even the largest of these absorbed clusters cannot have been larger than $\frac{1}{2} l$ at the moment of absorption, and their average size at the moment of absorption may be estimated as half of this, which is $\frac{1}{4} l$. Therefore the number of particles in the $l$-particle cluster that were obtained by absorption of other large clusters is roughly $\frac{1}{4} l \cdot c l$. The ratio of this to the current size of the cluster is about $\frac{1}{4} c l$, which is $\frac{1}{4}$ of the number of particles per site in large clusters and is therefore less than
$2 \%$ in the run made at $7 \frac{1}{2} \%$ density. As a first approximation, therefore, we may neglect the growing together of large clusters, as well as their diffusion motion, in comparison with the mechanism based on interactions between large clusters and small ones.

Although we have not taken interactions between large clusters into account in our analysis, these interactions did have a noticeable effect, particularly on the very large clusters. For example (see Table VIII in Appendix B) at time 1981 the largest cluster contained 285 particles, but on the next observation, at time 1997, the largest cluster contained 441 particles, having apparently been formed through the coagulation of two clusters each containing about 220 particles. Effects of this kind are discussed by Lifshitz and Slyozov ${ }^{(14)}$ as a correction to their theory, and by Binder and co-workers as an integral part of the kinetic description. ${ }^{(16-18)}$ They may be expected to increase in importance as the density increases, ${ }^{(1-8)}$ because at higher densities there are more particles in large clusters.

## 3. QUANTITATIVE BEHAVIOR: KINETIC EQUATIONS

A number of different systems of kinetic equations have been used for the discussion of the type of problem we are considering. The best established are the equations of Becker and Döring, in which the only processes considered are the absorption and the emission of a monomer by a cluster of arbitrary size. The equations for $c_{l}$, the mean density of clusters of size $l$, are in Refs. 19 and 20,

$$
\begin{equation*}
d c_{l} / d t=J_{l-1}-J_{l} \quad(l \geqslant 2) \tag{4}
\end{equation*}
$$

where $J_{l}$, the net rate of conversion (per unit volume or per site) of $l$-particle to $(l+1)$-particle clusters, is given by

$$
\begin{equation*}
J_{l}=a_{l} c_{l} c_{1}-b_{l+1} c_{l+1} \quad(l \geqslant 1) \tag{5}
\end{equation*}
$$

Here $a_{l}$ is a coefficient describing the rate at which $l$-particle clusters absorb monomers and $b_{l+1}$ is a coefficient describing the rate at which $(l+1)$ particle clusters emit monomers. To complete the system of equations we also need one for $c_{1}$. The condition determining $c_{1}$ is the conservation of matter, which can be written

$$
\begin{equation*}
\sum_{i=1}^{\infty} l c_{l}=\rho=\mathrm{const} \tag{6}
\end{equation*}
$$

The coefficients in the formula (5) for $J_{l}$ are related through the fact that, by detailed balancing arguments, $J_{l}=0$ at equilibrium. If the density is small enough for the equilibrium state to have only one phase, it is reasonable to assume that the equilibrium cluster concentrations $c_{l}$ are given approximately
by (2) for all $l$. Substituting from (2) into (5) and setting $J_{l}=0$, we obtain for the ratio $b_{1+1} / a_{l}$ a formula which depends on the density only weakly, through the factor $(1-\rho)^{3}$ :

$$
\begin{equation*}
b_{l+1} / a_{l}=\left[c_{l} c_{1} / c_{l+1}\right]_{\mathrm{eq}}=w_{l}(1-\rho)^{3} \quad(l \geqslant 2) \tag{7}
\end{equation*}
$$

where

$$
\begin{equation*}
w_{l}=Q_{l} / Q_{l+1} \tag{8}
\end{equation*}
$$

The factor $(1-\rho)^{3}$ represents the reduction in the probability of evaporation of a monomer from an $(l+1)$-particle cluster caused by the possibility that a monomer cannot (by definition) form on any site next to a site that is already occupied. We shall assume that (7) is valid also at higher densities, for which the equilibrium state has two phases, although (2) is clearly not valid here for large $l$ either in the true equilibrium state or even in the quasistationary state with a time-dependent $w$.

For $l \leqslant 9$, the exact values of $w_{l}$ are available. ${ }^{(12,21)}$ They are shown in Table II for $T=0.59 T_{c}$. The last row of the table gives values of the empirical formula

$$
\begin{equation*}
w_{i} \approx w_{s}\left[1+2.415 /(l-2)^{1 / 3}\right] \quad(l \geqslant 3) \tag{9}
\end{equation*}
$$

where

$$
\begin{equation*}
w_{s}=0.010526=\lim _{l \rightarrow \infty} w_{l} \tag{10}
\end{equation*}
$$

is the value of $w$ for the saturated vapor, whose value we know from previous work. ${ }^{(9)}$ The physical basis for the approximate formula (9) is the idea mentioned earlier that the "vapor pressure" over a droplet of size $l$ exceeds that over a plane surface by an amount proportional to the curvature of the surface of the droplet. Equation (9) provides a convenient way of extrapolat-

Table II. Exact Values of $w_{l}$ Compared with the Approximation (9) at $T=0.059 T_{c}$

| $l$ | 1 | 2 | 3 | 4 | 5 |
| :--- | :---: | :---: | :---: | :---: | :---: |
| $w_{l}$ | 0.0744 | 0.0446 | 0.0347 | 0.0307 | 0.0282 |
| Approximation | - | - | 0.0359 | 0.0307 | 0.0282 |
| $l$ | 6 | 7 | 8 | 9 |  |
| $w_{l}$ | 0.0266 | 0.0254 | 0.0245 | 0.0238 |  |
| Approximation | 0.0265 | 0.0254 | 0.0245 | 0.0238 |  |

ing $w_{l}$ to values of $l$ greater than 9 . In the earlier stages of this work, a different approximation, of the form

$$
w_{l} \approx w_{\mathrm{s}} \exp \left[\text { const } /(l-\text { const })^{1 / 3}\right]
$$

suggested by one of the extrapolation formulas for $Q_{l}$ discussed in Ref. 9 , was used, but this approximation formula is less accurate for $3 \leqslant l \leqslant 9$ and is analytically less convenient than (9). It is, of course, quite possible that the above formula, or some other formula, is much more accurate than (9) for the values of $l$ where we need it, which are between 40 and 200 , but we have found no evidence of this.

When it comes to the individual coefficients $a_{l}$ and $b_{l+1}$, as opposed to their ratio, our information is less sure, since exact information about them is available only for $l \leqslant 5$. It can be argued, however, ${ }^{(14,22)}$ (see also Appendix A) that for large $l$ we have roughly

$$
\begin{equation*}
a_{l} \approx 4 \pi D R_{l} \tag{11}
\end{equation*}
$$

where $D$ is the diffusion coefficient for monomers and $R_{l}$ is the radius of an $l$-particle cluster (assumed spherical). If we accept the suggestion of Eq. (9) that the radius of curvature of such a cluster is proportional to $(l-2)^{1 / 3}$, then we shall have

$$
\begin{equation*}
a_{i}=\alpha(l-2)^{1 / 3} \tag{12}
\end{equation*}
$$

where $\alpha$ is a constant. A value for $\alpha$ can be estimated by using the Einstein relation for the diffusion constant and by taking $R_{l}$ to be the radius of a sphere of volume $l-2$. The Einstein relation gives

$$
\begin{equation*}
D=\Delta x^{2} /(6 \Delta t)=1 / 12 \tag{13}
\end{equation*}
$$

since for $\Delta t=1$ our choice for the function $F$ in Eq. (1) makes $\left\langle\Delta x^{2}\right\rangle=$ $F(0)=1 / 2$. The estimated value for $\alpha$ is therefore

$$
\begin{equation*}
\alpha=4 \pi(1 / 12)(3 / 4 \pi)^{1 / 3}=0.65 \tag{14}
\end{equation*}
$$

These approximations can now be used to help simplify the BeckerDöring equations. We first use (7) and the first equation of (2) to bring the Becker-Döring equations to the form

$$
\begin{equation*}
J_{l}=v_{l} c_{l} \tag{15}
\end{equation*}
$$

where

$$
\begin{equation*}
v_{l}=a_{l}(1-\rho)^{3}\left(w-w_{l} \mathcal{c}_{l+1} / c_{l}\right) \tag{16}
\end{equation*}
$$

Next, we use the approximations (9) and (12) for $w_{l}$ and $a_{l}$ to express $v_{l}$ in the form

$$
\begin{equation*}
v_{l}=A\left\{\left(\frac{l-2}{l^{*}-2}\right)^{1 / 3}-1+\frac{w_{l}}{w_{s}}\left(1-\frac{c_{l+1}}{c_{l}}\right) \frac{(l-2)^{1 / 3}}{2.415}\right\} \tag{17}
\end{equation*}
$$

where $l^{*}$ is defined by

$$
\begin{equation*}
w=w_{s}\left[1+2.415 /\left(l^{*}-2\right)^{1 / 3}\right] \tag{18}
\end{equation*}
$$

and $A$ by

$$
\begin{equation*}
A=2.415(1-\rho)^{3} a w_{s} \approx 0.013 \tag{19}
\end{equation*}
$$

The variable $l^{*}$ is our approximation to the size of a "critical" cluster over which the "vapor pressure" is equal to its actual instantaneous value $w$; that is, it is the size of a cluster that is as likely to grow as to shrink when the value of the "vapor pressure" is $w$. The value 0.013 for $A$ is not reliable: in deriving it we used the extrapolation formula (9), we assumed, unrealistically, that clusters are spherical, and we used the Becker-Döring assumption that clusters of size 2 or greater never meet one another. A derivation that eliminates this second assumption, and gives a larger numerical value for $A$, is outlined in Appendix A.

Finally, as an approximation for the third-stage evolution of large clusters, we assume that, for large $l$, the scale of variation of $c_{l}$ is $l^{*}$, so that $1-c_{l+1} / c_{l}$ has the order of magnitude $1 / l^{*}$. If we assume further that $l^{*}$ itself is large, then we may approximate the formula (17) for $v_{l}$ by

$$
\begin{equation*}
\left.v_{l} \approx A\left[\left(l / l^{*}\right)^{1 / 3}-1\right] \quad \text { (large } l\right) \tag{20}
\end{equation*}
$$

a formula due to Lifshitz and Slyozov. ${ }^{(14)}$
In the same spirit, we may also approximate (4), for large $l$, by the partial differential equation

$$
\begin{equation*}
\frac{\partial c(l, t)}{\partial t}=-A \frac{\partial}{\partial l}\left[\left(\frac{l}{l^{*}}\right)^{1 / 3}-1\right] c(l, t) \tag{21}
\end{equation*}
$$

where $l^{*}$ depends on $w$ through the condition (9), and $c(l, t)$ is a smooth function of two continuous variables, so chosen that $c(l, t)=c_{l}(t)$ when $l$ is an integer.

By itself Eq. (21) is not enough to determine $c(l, t)$ from a given initial distribution of clusters because it does not tell us how $w$ and therefore $l^{*}$ varies with time. To close the system of equations we use, as before, the particle conservation condition (6). Under the approximations we have been using, this condition takes the form

$$
\begin{equation*}
\rho_{L}(w)+\int_{L}^{\infty} c(l, t) l d l=\rho=\mathrm{const} \tag{22}
\end{equation*}
$$

where $\rho_{L}(w)$ is defined by

$$
\begin{equation*}
\rho_{L}(w)=(1-\rho)^{3} w+(1-\rho)^{4} \sum_{l=2}^{L} l w^{l} Q_{l} \tag{23}
\end{equation*}
$$

and $L$ is the point at which we choose to draw the line between "small" and "large" clusters. The value of $L$ should satisfy the inequalities

$$
\begin{equation*}
l \ll L<l^{*} \tag{24}
\end{equation*}
$$

since $L$ must be $\gg 1$ to justify the approximations leading to (21) and (22) and must be $<l^{*}$ because the quasiequilibrium approximation (2) does not apply to clusters larger than $l^{*}$ : the minimum it predicts in $c_{l}$ at $l=l^{*}$ is not in fact found.

Equations (20)-(21) are identical to the ones used by Lifshitz and Slyozov (LS). They treat $l$ as a continuous variable from the beginning and do not distinguish between $w$ and the density of the vapor. Equation (22) then corresponds to their simpler relation

$$
w+\int_{0}^{\infty} c(l, t) l d l=\rho
$$

The relation between $w$ and $l^{*}$ in the LS theory, with $w-w_{s}$ proportional to $\left(l^{*}\right)^{-1 / 3}$ instead of $\left(l^{*}-2\right)^{1 / 3}$, is also simpler than ours, but to relative order $1 / l^{*}$ it makes no difference. We believe that these differences between the LS equations and ours will not significantly affect the qualitative behavior of the solutions of these equations for large $l$. In later sections we discuss these solutions and compare them with our simulations.

## 4. SOLVING THE KINETIC EQUATIONS

It is argued by Lifshitz and Slyozov ${ }^{(14)}$ that the kinetic equations for the large clusters, Eqs. (21) and (22), imply that $l^{*}$ will increase linearly with time for large $t$. Table III shows a test of this prediction. Each value of $t$ in this table is the average of 20 successive times at which "observations" of the cluster distribution (i.e., the values of the $c_{l}$ ) were made and recorded by the computer. Some of these values of $t$ also appear in Table I. For each value of

Table III. Test of the Lifshitz-Slyozov Prediction that the Critical Cluster Size /* Increases Linearly with Time

| $t$ | 900 | 1189 | 1494 | 1796 | 2121 | 2454 | 2798 | 3137 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| $w / w_{s}$ | 1.718 | 1.670 | 1.628 | 1.600 | 1.591 | 1.567 | 1.527 | 1.513 |
| $l^{*}$ | 40.1 | 48.9 | 59 | 67.3 | 70.1 | 79.3 | 98.3 | 106.1 |
| $0.0384 t$ | 23 | 46 | 57 | 69 | 81 | 94 | 107 | 120 |
| $t$ | 3500 | 3870 | 4250 | 4640 | 5034 | 5431 | 5669 |  |
| $w / w_{s}$ | 1.479 | 1.464 | 1.436 | 1.426 | 1.401 | 1.407 | 1.410 |  |
| $l^{*}$ | 130.4 | 143.0 | 171.9 | 184.2 | 220.8 | 211.7 | 205.9 |  |
| $0.0384 t$ | 134 | 149 | 163 | 178 | 193 | 209 | 218 |  |

$t$ shown, a value of $w$ was calculated by the method described in connection with Table I. These values of $w$ were used to calculate the values of $w / w_{s}$ recorded in the second row of Table III. The values of $l^{*}$ given in the third row were then calculated using Eq. (18), and finally the coefficient of $t$ in the last row was calculated to give the least-squares best fit to the values of $l^{*}$. Comparison of the last two rows shows that the formula

$$
\begin{equation*}
l^{*} \approx 0.0384 t \tag{25}
\end{equation*}
$$

gives $l^{*}$ with an accuracy of about $15 \%$. This accuracy is not spectacular, but nevertheless is only about $3 \%$ of the total variation of $l^{*}$ itself, and so confirms Lifshitz and Slyozov's prediction as a good first approximation to the truth.

To develop the consequences of Eq. (25), let us write, more generally,

$$
\begin{equation*}
l^{*}=K t \tag{26}
\end{equation*}
$$

The equation obtained by making this substitution in (21) can be solved using the method of characteristics after the further substitution

$$
\begin{equation*}
g(l, t)=\int_{l}^{\infty} c(\lambda, t) d \lambda \tag{27}
\end{equation*}
$$

This new equation can be written

$$
\begin{equation*}
\frac{\partial g(l, t)}{\partial t}+\left[B\left(\frac{l}{t}\right)^{1 / 3}-A\right] \frac{\partial g(l, t)}{\partial l}=0 \tag{28}
\end{equation*}
$$

where

$$
\begin{equation*}
B=A K^{-1 / 3} \tag{29}
\end{equation*}
$$

The characteristics of Eq. (28) are the solutions of

$$
\begin{equation*}
d l / d t=B(l / t)^{1 / 3}-A \tag{30}
\end{equation*}
$$

that is,

$$
\begin{equation*}
\ln t+\phi(l / t)=\mathrm{const} \tag{31}
\end{equation*}
$$

where

$$
\begin{equation*}
\phi(x)=\int \frac{d x}{x-B x^{1 / 3}+A} \tag{32}
\end{equation*}
$$

The general solution of (28) is therefore

$$
\begin{equation*}
g(l, t)=\psi[\ln t+\phi(l / t)] \tag{33}
\end{equation*}
$$

where $\psi$ is an arbitrary function.

To use (33) (which is also due to Lifshitz and Slyozov) we write it in the form

$$
\begin{equation*}
\ln t=\psi^{-1}(g)-\phi(x) \tag{34}
\end{equation*}
$$

where

$$
\begin{equation*}
x=l / t \tag{35}
\end{equation*}
$$

and $\psi^{-1}$ is the inverse of the function $\psi$. That is to say, the theory predicts that $\ln t$ is the sum of a function of $g(l, t)$, which we interpret as the number of clusters per lattice site larger than $l$ at time $t$, plus a function of $l / t$. We obtained numerical information from the simulations about the functions $\psi$ and $\phi$ by tabulating $\ln t$ as a function of the observed values of $x$ and $g$. This is shown in Table IV. The columns are labeled by values of $N g$ rather than $g$, where $N=125,000$ is the number of lattice sites, so that $N g(l, t)$ is the number of clusters larger than $l$ at time $t$. A sample of the data used in calculating Table IV is given in Appendix B.

In the main body of Table IV, each column corresponds to a value for $N g(l, t)$, which is the number of clusters larger than $l$ at time $t$, and each row corresponds to a value for $x=l / t$. The entries in the table were calculated in two stages from the data given in Appendix B (Table IX). First $N g$, which is tabulated against $l$ for various values of $t$ in Table IX, was retabulated for those same values of $t$ but at intervals of 0.01 in $x$, using linear interpolation. In the second stage, this new table was treated as a table of $t$ against $N g$ and $x$, and retabulated using intervals of 5 in $N g$ using linear interpolation again. The logarithms of these interpolated values of $t$ are the ones in Table IV.

If (34) is correct, then neighboring rows (columns) should differ by an amount which is the same in each column (row). The differences are shown in parentheses between the main entries. The table does approximately satisfy this condition, except in the rows for $x \geqslant 0.1$, i.e., $l \geqslant 0.10 t \approx 2.6 l^{*}$.

The $\Delta \phi$ column was calculated by averaging the entries in the relevant rows of differences; for example, the first entry 0.21 in this column is the average of the numbers $0.19,0.21,0.23$ and 0.22 . The $\phi$ column was then calculated by summing, after fixing $\phi(0.01)$ arbitrarily as 0.19 , for example, $0.40=0.19+0.21,0.61=0.40+0.21$, etc. The $\psi^{-1}$ row at the foot of the table was obtained by calculating the values of $\ln t+\phi(l / t)$ for the column of the main table above it and choosing an average or representative value. The $\Delta \psi^{-1}$ row shows the first differences of the $\psi^{-1}$ row. In most cases the differences of neighboring entries in successive columns of the main table are close to the values given for $\Delta \psi^{-1}$.

All the tabulated values of $\ln t$, except for the five entries in the last three rows, satisfy Eq. (34) with an error not exceeding 0.05: that is, Eq. (34) gives $t$ with an accuracy of $5 \%$ provided $x \leqslant 0.09$. Thus the table confirms the LS
Table IV. Computation of the Functions $\phi$ and $\psi$ in Eq. (33)

|  | 55 | 50 | 45 | 40 | 35 | 30 | 25 | 20 | 15 | 10 | 5 | $\Delta \phi$ | $\phi$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 0.01 | - | - | -- | 7.70 (18) | 7.88 (25) | 8.13 (29) | 8.42 | - | - | - | - | 0.21 | 0.19 |
| 0.02 |  |  |  | (19) | (21) | (23) | (22) |  |  |  |  |  |  |
|  | 7.15 (12) | 7.27 (12) | 7.39 (12) | 7.51 (16) | 7.67 (23) | 7.90 (30) | 8.20 | - | - | - | - |  | 0.40 |
|  | (24) | (25) | (24) | (18) | (16) | (20) | (22) |  |  |  |  | 0.21 |  |
| 0.03 | 6.91 (11) | 7.02 (13) | 7.15 (18) | 7.33 (18) | 7.51 (19) | 7.70 (28) | 7.98 (45) | 8.43 | - | - | - |  | 0.61 |
|  |  |  | (28) | (28) | (25) | (22) | (25) | (30) |  |  |  | 0.26 |  |
| 0.04 | - | - | 6.87 (18) | 7.05 (21) | 7.26 (22) | 7.48 (25) | 7.73 (40) | 8.13 | - | - | - |  | 0.87 |
|  |  |  |  | (24) | (25) | (25) | (18) | (10) |  |  |  | 0.20 |  |
| 0.05 | - | - | - | 6.81 (20) | 7.01 (22) | 7.23 (32) | 7.55 (48) | 8.03 (43) | 8.46 | - | - |  | 1.07 |
|  |  |  |  |  |  | (22) | (26) | (32) | (27) |  |  | 0.27 |  |
| 0.06 | - | - | - | - | - | 7.01 (28) | 7.29 (42) | 7.71 (48) | 8.19 (37) | 8.56 | - |  | 1.34 |
|  |  |  |  |  |  |  | (27) | (25) | (32) | (26) |  | 0.28 |  |
| 0.07 | - | -- | - | - | - | - | 7.02 (44) | 7.96 (41) | 7.87 (43) | 8.30 (28) | 8.58 |  | 1.62 |
|  |  |  |  |  |  |  |  | (38) | (28) | (26) | (25) | 0.29 |  |
| 0.08 | - | - | - | - | - | - | - | 7.08 (51) | 7.59 (45) | 8.04 (29) | 8.33 |  | 1.91 |
|  |  |  |  |  |  |  |  |  | (33) | (35) | (29) | 0.32 |  |
| 0.09 | - | - | - | - | - | - | - | - | 7.26 (43) | 7.69 (35) | 8.04 |  | 2.23 |
|  |  |  |  |  |  |  |  |  |  | (23) | (10) | 0.16 |  |
| 0.10 | - | - | - | - | - | - | - | - | - | 7.46 (48) | 7.94 |  | 2.39 |
|  |  |  |  |  |  |  |  |  |  | (31) | (13) | 0.18 |  |
| 0.11 | - | - | - | - | - | - | - | - | - | 7.15 (66) | 7.81 |  | 2.57 |
|  |  |  |  |  |  |  |  |  |  |  | (22) | 0.22 |  |
| 0.12 | - | - | - | - | - | - | - | - | - | - | 7.59 |  | 2.79 |
| $\Delta \psi^{-1}$ | 0.11 | 0.11 | 0.15 | 0.18 | 0.23 | 0.29 | 0.43 | 0.47 | 0.41 | 0.39 |  |  |  |
| $\psi^{-1}$ | 7.54 | 7.65 | 7.76 | 7.91 | 8.09 | 8.32 | 8.61 | 9.04 | 9.51 | 9.92 | 10.31 |  |  |

prediction (34) about the functional form of $g(l, t)$. The method of analysis leading to this table, and from it to the functions $\phi$ and $\psi$, is independent of the extrapolation formula (9); it requires only that $l^{*}$ be proportional to the time.

To carry this test of the Lifshitz-Slyozov theory further, we would like to have approximate formulas for the functions $\phi$ and $\psi$ having some basis in theory. We start with the function $\phi$, since, according to Eq. (32), two parameters $A$ and $B$ are sufficient to fix this function completely. Since (32) implies that the derivative $\phi^{\prime}$ of the function $\phi$ satisfies

$$
\begin{equation*}
\left[1 / \phi^{\prime}(x)\right]-x=A-B x^{1 / 3} \tag{36}
\end{equation*}
$$

we can find values for $A$ and $B$ by plotting $\left[1 / \phi^{\prime}(x)\right]-x$ against $x^{1 / 3}$ and fitting a straight line. Using the values $x=0.015,0.025, \ldots$ and estimating the corresponding values of $\phi^{\prime}(x)$ from the finite differences $\Delta \phi$ given in Table IV, we found the least-squares best fit to be given by

$$
\begin{equation*}
A=0.1525, \quad B=0.4530 \tag{37}
\end{equation*}
$$

When combined with (29) this gives $K=0.0382$, so that (26) becomes $l^{*}=0.0382 t$. This agrees very well with the value 0.0384 given in (25), which was obtained by an independent method, and so provides some confirmation of the ideas underlying our method of analysis. On the other hand, the above value for $A$ is over ten times as big as the first-principles estimate given in (19). Some reasons for mistrusting that estimate were mentioned just after (19). Our results also deviate at this point from a prediction of Lifshitz and Slyozov, that the function $1 / \phi^{\prime}(x)$ must have a double zero. The condition for a double zero is $A \mid K=27 / 4=6.75$, whereas we find $A / K=3.99$, which implies that the expression (36) for $1 / \phi^{\prime}(x)$ has no zeros at all for positive values of $x$. A brief discussion of the value of $A / K$, that is, $B^{3} / A^{2}$, is given at the end of this paper.

Although the values of $A$ and $B$ given in (35) gave the best fit to the values of $\left[1 / \phi^{\prime}(x)\right]-x$, it turned out that the values of $\phi(x)$ itself, obtained in Table III, could be fitted better by taking $A=0.154$ instead of 0.1525 . This value for $A$, with $B=0.453$ as before, implies $K=0.0393$, still remarkably close to the value 0.0384 given in (25). Table V shows a comparison of the values of $\phi(x)$ from Table IV with those implied for formula (36) with $A=0.154, B=0.453$, and a constant of integration chosen to give the best agreement [the value of this constant of integration is such that $\phi(0)=0.09$ ].

To obtain an analytical formula for the function $\psi$, we use the identity (22), which, when combined with (27), gives

$$
\begin{equation*}
\rho-\rho_{L}(w)=\int_{L}^{\infty}\left(-\frac{\partial g(l, t)}{\partial l}\right) l d l=L g(L, t)+\int_{L}^{\infty} g(l, t) d l \tag{38}
\end{equation*}
$$

Table V. Values of $\phi(x)$ from Table IV Compared with the Formula (36)

| $x$ | 0.01 | 0.02 | 0.03 | 0.04 | 0.05 | 0.06 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| $\phi(x)$ | 0.19 | 0.40 | 0.61 | 0.87 | 1.07 | 1.34 |
| Formula | 0.20 | 0.37 | 0.59 | 0.83 | 1.10 | 1.37 |
| $x$ | 0.07 | 0.08 | 0.09 | 0.10 | 0.11 | 0.12 |
| $\phi(x)$ | 1.62 | 1.91 | 2.23 | 2.39 | 2.57 | 2.79 |
| Formula | 1.64 | 1.90 | 2.15 | 2.39 | 2.61 | 2.82 |

From this and our formula (33), which we are supposing to give $g(l, t)$ when $l \geqslant L$, it follows that

$$
\begin{align*}
& \int_{0}^{\infty} \psi[\ln t+\phi(l / t)] d l \\
& \quad \quad=\rho-\rho_{L}(w)-\int_{0}^{L}\{\psi[\ln t+\phi(L / t)]-\psi[\ln t+\phi(l / t)]\} d l \tag{39}
\end{align*}
$$

Assuming that the functions $\psi$ and $\phi$ have bounded first derivatives, the integral on the right side of (39) has an upper bound of the form const $/$ t. The expression $\rho-\rho_{L}(w)$, on the other hand, approaches the constant $\rho-p_{L}\left(w_{s}\right)$ for large $t$. Lifshitz and Slyozov argue from this that the integral on the left is approximately independent of $t$, and hence that $\psi(x)$ is approximately proportional to $e^{-x}$. At the times considered in our simulations, however, this approximation is not a good one; the reason is that even at the end of our run $w$ and $\rho_{L}(w)$ were still far from their asymptotic values. For a very large system these asymptotic values would be $w_{s}=0.0105$ and $\rho_{L}\left(w_{s}\right)=0.0118$, whereas the values at the end of our run were $w_{s}=0.0148$ and $\rho_{L}\left(w_{s}\right)=0.0213$. It is true that the asymptotic values of $w$ and $\rho_{L}(w)$ are somewhat larger for our system because it is of finite size-we estimate the asymptotic values to be $w=0.012$ and $\rho_{\mathrm{L}}(w)=0.015$-but the simulation was still far from these values when it ended.

To obtain a better approximation for $\psi$ we use the formulas (18) and (25), which imply

$$
\begin{equation*}
w \approx w_{s}\left(1+7.17 / t^{1 / 3}\right) \tag{40}
\end{equation*}
$$

To obtain from this a formula for $\rho_{L}(w)$ as a function of $t$, we fitted a quadratic polynomial to the function $\rho_{L}(w)$ for the relevant range of values of $w$, which we took to be $w_{s} \leqslant w \leqslant 1.7 w_{s}$, since $w$ was approximately $1.7 w_{s}$ at the earliest time considered in these calculations. We tried this method both for $L=10$ and for $L=20$. The results were more convincing for $L=20$, since

Table VI. Values of $\rho_{20}(w)$ from Eq. (2) Compared with the Quadratic Approximation (41) ${ }^{a}$

| $w / w_{s}$ | 1.0 | 1.1 | 1.2 | 1.3 | 1.4 | 1.5 | 1.6 | 1.7 |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $125,000 \rho_{20}(w)$ | 1480 | 1715 | 1984 | 2295 | 2669 | 3134 | 3745 | 4605 |
| Quadratic | 1480 | 1668 | 1936 | 2284 | 2713 | 3221 | 3810 | 4478 |

${ }^{a}$ The values of $\rho_{20}$ in this table were calculated from (2), using (8) and (9) to get $Q_{11}, \ldots, Q_{20}$.
the empirical distribution formula (2) predicts a nonnegligible number of clusters of sizes between 11 and 20 at the higher values of $w$ considered. The quadratic approximation used for $L=20$ was

$$
\begin{equation*}
125,000 \rho_{20}(w) \approx 1480+481 y+423 y^{2} \tag{41}
\end{equation*}
$$

where $y=(40 / 13)\left[\left(w / w_{s}\right)-1\right]$. Table VI shows that the accuracy of this approximation is roughly $3 \%$.

When (40) is substituted into (41) we obtain

$$
125,000\left[\rho-\rho_{20}(w)\right] \approx 7895-10,612 t^{-1 / 3}-205,879 t^{-2 / 3}
$$

Substituting this into (39) and neglecting the integral on the right, we obtain

$$
\begin{equation*}
\psi(x)=C_{0} e^{-x}-C_{1} e^{-4 x / 3}-C_{2} e^{-5 x / 3} \tag{42}
\end{equation*}
$$

where

$$
\begin{align*}
& N C_{0}=7895 / \int_{0}^{\infty} e^{-\phi(x)} d x \\
& N C_{1}=10,612 / \int_{0}^{\infty} e^{-4 \phi(x) / 3} d x  \tag{43}\\
& N C_{2}=205,879 / \int_{0}^{\infty} e^{-5 \phi(x) / 3} d x
\end{align*}
$$

with $N=125,000$.
Approximate values of the integrals were obtained from the values of $\phi$ given in Table IV, using Simpson's rule for $0 \leqslant x \leqslant 0.12$ and a linear extrapolation of the function $\phi$ to estimate the contribution of values of $x$ exceeding 0.12. These values, substituted into (43), gave

$$
\begin{align*}
& N C_{0}=7895 / 0.0449=1.76 \times 10^{5} \\
& N C_{1}=10,612 / 0.0341=3.11 \times 10^{5}  \tag{44}\\
& N C_{2}=205,879 / 0.0276=7.46 \times 10^{6}
\end{align*}
$$

Table VII. Values of $N \Psi(x)$ from Table IV Compared with the Formula (42)

|  | $x$ | 7.54 | 7.65 | 7.76 | 7.91 | 8.09 | 8.32 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $N \psi(x)$ : | from (42) | 54.1 | 50.6 | 47.1 | 42.4 | 37.1 | 31.1 |
|  | from Table IV | 55 | 50 | 45 | 40 | 35 | 30 |
|  | $x$ | 8.61 | 9.04 | 9.51 | 9.92 | 10.31 |  |
| $N \psi(x):$ | from (42) | 24.5 | 16.9 | 11.1 | 7.6 | 5.3 |  |
|  | from Table IV | 25 | 20 | 15 | 10 | 5 |  |

Table VII shows the values of $\psi(x)$ calculated from (42) with these coefficients, compared with the "observed" values taken from Table IV. (The symbol $x$ has different meanings in the two tables.)

## 5. CONCLUSIONS AND DISCUSSION

The main conclusions to be drawn from these computer simulations and our analysis of them are these:

1. Over the time range considered (which started fairly late in the process, when there had already been about 1000 attempted interchanges per site) the distribution of small clusters is given approximately by the empirical formula (2), with a value of $w$ that changes slowly with time.
2. The time dependence of $w$ can be approximately represented by the formula

$$
\begin{equation*}
w \approx w_{s}\left[1+2.4 /\left(l^{*}\right)^{1 / 3}\right] \tag{45}
\end{equation*}
$$

where $w_{s}=0.0105$ is the value of $w$ describing the saturated vapor, and $l^{*}$ is given by

$$
\begin{equation*}
l^{*} \approx 0.038 t \tag{46}
\end{equation*}
$$

with $t$ the time, measured by the number of attempted interchanges per site. The fact that $l^{*}$ is proportional to $t$ accords with the predictions of Lifshitz and Slyozov. ${ }^{(14)}$
3. The distribution of large clusters is described by a formula of the type implied by the theory of Lifshitz and Slyozov ${ }^{(14)}$

$$
\begin{equation*}
c(l, t)=\frac{d}{d l} \psi\left\{\ln t+\phi\left(\frac{l}{t}\right)\right\} \tag{47}
\end{equation*}
$$

where

$$
\begin{equation*}
\phi(x)=\int \frac{d x}{x-B x^{1 / 3}+A} \tag{48}
\end{equation*}
$$

and the function $\psi$ can be determined by considering the total number of particles in large clusters.
4. It is a consequence of (47) that the average size of the large clusters, which is roughly $l^{*}$, grows in proportion to $t$. Various investigators, including some of the present authors, ${ }^{(23), 8}$ have reported average cluster sizes growing more slowly than this (e.g., as $t^{3 / 5}$ ). The reason for the discrepancy may be that the times considered were too early, or the concentrations too high, for the LS theory to apply; or that the averages included some small clusters as well as the large ones.
5. The function $\psi$ is fitted quite well by the formula

$$
\begin{equation*}
\psi(x)=C_{0} e^{-x}-C_{1} e^{-4 x / 3}-C_{2} e^{-5 x / 3} \tag{49}
\end{equation*}
$$

with $C_{0}, C_{1}, C_{2}$ determined by considering how $w$, and hence the number of particles in large clusters, changes with time. In the very late stages of the process, to which the Lifshitz-Slyozov theory applies, only the term $C_{0} e^{-x}$ is necessary, but for the times considered in our simulations the other terms are necessary, too.
6. For the normalization integral associated with the formula (49) to converge, it is necessary that $B^{3} / A^{2} \geqslant 6.74$, as noted by Lifshitz and Slyozov. ${ }^{(14)}$ The observed value of $B^{3} / A^{2}$ was 4.0 . This seems to indicate that our results cannot be extrapolated to arbitrarily large values of $\ln t+\phi(l / t)$. Possibly the value of $B$ eventually gets larger than the value 0.453 which we found. This would imply, by (29), a smaller value of $K=(A / B)^{3}$, that is, a smaller rate of increase of $l^{*}$, than during the time interval covered by our simulations. To be consistent with the condition $B^{3} / A^{2} \geqslant 6.75$, this "ultimate" value of $K$ would have to be not greater than $A / 6.75=0.0226$, instead of the value 0.038 implied by our data.

## APPENDIX A. CLUSTER GROWTH BY DIFFUSION

In the body of this paper we used a formula (11) relating the rate at which particles arrive at the surface of an $l$-particle cluster to the diffusion coefficient for monomers. In the derivation of that equation ${ }^{(14,22)}$ it is assumed that almost all the small clusters are monomers, For the densities we are considering here, a sizeable fraction of the small clusters are not monomers, and so an improvement on formula (11) and its consequence, Eq. (19), is desirable. To provide this we consider the process of diffusion near a cluster of size $l$ without making any specific assumptions about the other clusters. Consider two neighboring lattice sites, say site 1 and site 2 , in a nonuniform system for which the probability of site $i$ being occupied (by
${ }^{8}$ See Ref. 8 for other references.
an A particle, in alloy language) is $\rho_{i}$. The probability of the event that site 1 is occupied and site 2 empty (occupied by a $\mathbf{B}$ particle, in alloy language) is $\rho_{1}\left(1-\rho_{2}\right)+O\left(\rho^{3}\right)$, and the conditional probability, given this event, that the particle (A particle) moves from site 1 to site 2 is (in an approximation which becomes exact as $\rho \rightarrow 0) \frac{1}{6} F(0)$ per unit time, where $F$ is defined in Eq. (1) and was put equal to $1 / 2$ in our simulation. The probability that the (A) particle will jump from site 1 to site 2 is therefore approximately $\frac{1}{6} F(0) \rho_{1}\left(1-\rho_{2}\right)$ per unit time. Similarly the probability of a jump from site 2 to site 1 is $\frac{1}{6} F(0) \rho_{2}\left(1-\rho_{1}\right)$. Subtracting, we find that the mean rate of flow from site 1 to site 2 is

$$
\frac{1}{6} F(0)\left[\rho_{1}\left(1-\rho_{2}\right)-\rho_{2}\left(1-\rho_{1}\right)\right]=\frac{1}{12}\left(\rho_{1}-\rho_{2}\right)
$$

It follows that the density of (A) particles satisfies a lattice version of the diffusion equation with diffusion constant $D=1 / 12$.

The quantity $v_{l}$ defined in Eq. (15) is the average net number of particles per second arriving at the surface of an $l$-particle cluster, which we take to be a sphere of radius $R_{l}$. On the assumption that diffusion controls the rate of arrival and absorption of these particles, the density $\rho(r)$ at distance $r$ from the center of the cluster is related to the radial diffusion current $I(r)$ by

$$
\begin{equation*}
I(r)=-D d \rho(r) / d r \tag{A1}
\end{equation*}
$$

where $D$ is the diffusion constant. Assuming a steady state ( $v_{l}=$ const) the conservation of particles requires

$$
\begin{equation*}
4 \pi r^{2} I(r)=\text { const }=v_{l} \tag{A2}
\end{equation*}
$$

Using this in (A1), with the boundary condition $\rho(r) \rightarrow \rho$ as $r \rightarrow \infty$, we find

$$
\rho(r)=\rho-\left(v_{l} / 4 \pi D r\right)
$$

The boundary condition at $r=R_{l}$ then gives

$$
v_{l} / 4 \pi D R_{l}=\rho-\rho\left(w_{l}\right)=\left(w_{l^{*}}-w\right) d \rho / d w+\cdots
$$

where we are assuming that it is possible to associate a density $\rho(w)$ with each value of $w$. Substituting from (9) for $w_{l}$, (13) for $D$, and from the assumed relation $l-2=(4 \pi / 3) R_{l}{ }^{3}$, as in the text, for $R_{l}$, we obtain Eq. (20), but with $A$ now given by

$$
A=4 \pi \frac{1}{12}\left(\frac{3}{4 \pi}\right)^{1 / 3} 2.415 \frac{d \rho}{d w}
$$

The main difference between this formula and the formula (19) for $A$ given in the text is the factor $d \rho / d w$, which allows for the contribution of clusters
containing more than one particle to the supply of particles to the cluster of size $l$. The numerical value of $d \rho / d w$ depends on what function we assume for $\rho(w)$. A reasonable choice, based on the assumption that (2) is valid for all $l \leqslant l^{*}(w)$, would be

$$
\rho(w)=(1-\rho)^{3} w+(1-\rho)^{4} \sum_{2}^{v} l Q_{2} w^{l}
$$

but for simplicity we truncated the series at $l=20$ instead of $l=l *$. Our procedure gives a value of $d \rho / d w$ which decreases from about 3 to 1.5 as the run considered in this paper proceeds. This extra factor in the theoretical formula for $A$ brings up the value of $A$ from 0.013 [as obtained in Eq. (19)] to a value in the range $0.02-0.04$. Unfortunately, the observed value of $A$ given in Eq. (37) is still considerably larger.

## APPENDIX B. SOME OF THE DATA

Table VIII shows a sample of the data used in the investigation. In each row of the table the left-hand entry is a time and the other numbers are the sizes of the 25 largest clusters at that time. The numbers in the 20 rows between the two horizontal rules are among those used in calculating the averaged values of $N g(l, t)$ for $t=2121$, which were then combined with averaged values of $\mathrm{Ng}(l, t)$ for the other times in Table III to give the entries in Table IV.

Table VIII illustrates how the size of the largest cluster can be affected by coagulation of other large clusters. The largest cluster at time 1980.6 has size 285, but by time 2013.5 this cluster (now of size 278) is only second largest; the new largest cluster, of size 441, appears to have been formed by the coagulation of two of the five clusters whose sizes at time 1980.6 were between 214 and 228. A similar event can be seen between times 1786.7 and 1802.6, but this one is quickly undone again.

Table IX shows the values of $N g(l, t)$ used in compiling Table IV. The numbers at the heads of the columns are time $t$. Of the remaining numbers, those on the right-hand side of each column are equally spaced values of $l$; those on the left are the corresponding values of $N g(l, t)$, the number of clusters larger than $l$, averaged over 20 times whose average is $t$.

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Table VIII. Sizes of the 25 Largest Clusters at a Succession of Times

| 1802.6 | 407 | 265 | 241 | 238 | 234 | 224 | 219 | 214 | 130 | 176 | 172 | 165 | 161 | 154 | 148 | 146 | 134 | 121 | 120 | 118 | 116 | 111 | 105 | 104 | 103 |
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| 1818.5 | 414 | 246 | 241 | 233 | 232 | 228 | 227 | 218 | 210 | 176 | 176 | 174 | 172 | 166 | 155 | 155 | 146 | 142 | 131 | 131 | 120 | 113 | 104 | 104 | 98 |
| 1834.6 | 247 | 236 | 235 | 234 | 233 | 226 | 219 | 211 | 209 | 185 | 176 | 170 | 168 | 164 | 156 | 152 | 143 | 132 | 129 | 128 | 124 | 121 | 117 | 102 | 101 |
| 1850.6 | 255 | 240 | 239 | 236 | 236 | 225 | 213 | 212 | 204 | 188 | 179 | 177 | 164 | 163 | 161 | 154 | 138 | 137 | 130 | 125 | 120 | 119 | 113 | 111 | 103 |
| 1866.7 | 257 | 242 | 241 | 235 | 233 | 224 | 223 | 211 | 210 | 205 | 185 | 183 | 174 | 165 | 163 | 157 | 147 | 140 | 133 | 130 | 128 | 115 | 108 | 102 | 102 |
| 1882.8 | 266 | 244 | 241 | 240 | 222 | 219 | 215 | 209 | 208 | 184 | 182 | 177 | 169 | 165 | 159 | 151 | 150 | 141 | 138 | 130 | 128 | 127 | 122 | 111 | 102 |
| 1899.0 | 265 | 252 | 234 | 227 | 223 | 221 | 219 | 216 | 211 | 181 | 179 | 177 | 171 | 167 | 154 | 153 | 148 | 142 | 138 | 128 | 125 | 123 | 119 | 113 | 103 |
| 1915.2 | 295 | 251 | 240 | 233 | 228 | 221 | 220 | 213 | 195 | 187 | 177 | 172 | 170 | 168 | 160 | 158 | 150 | 143 | 132 | 130 | 127 | 127 | 119 | 118 | 105 |
| 1931.5 | 282 | 249 | 241 | 234 | 229 | 229 | 215 | 214 | 212 | 179 | 174 | 169 | 169 | 162 | 156 | 156 | 149 | 139 | 133 | 129 | 129 | 127 | 118 | 113 | 112 |
| 1947.9 | 274 | 245 | 243 | 241 | 234 | 224 | 220 | 215 | 209 | 184 | 181 | 174 | 172 | 153 | 153 | 151 | 148 | 148 | 139 | 133 | 127 | 123 | 123 | 117 | 101 |

킄엉






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Table ix．Values of $N g(I, t)$ at Various Times $t$ for Different Sizes／

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[^1]:    ${ }^{6}$ For early simulation work of this type see Ref. 2.
    ${ }^{7}$ In a few cases the system was first brought to equilibrium at the saturation temperature for the density $\rho$ and then quenched to the lower temperature. Except for the behavior at very early times, the results appeared to be the same.

