

1 **Fluid Flow with Three Upstream Configurations in Freezing Tubes.**

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8 Key Points

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- 10 • Criteria are found for a simple model with liquid freeze-up versus flow-through in  
11 freezing tubes
- 12 • Upstream flows alter upstream pressures so that the freezing flow is modified
- 13 • Three examples of combining freezing with upstream dynamics are analyzed,  
14 compressible upstream, throttled upstream, and an upstream manifold

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17 (The above elements should be on a title page)

18

19 **Abstract**

20

21 The flow and stability of liquid through a tube at subfreezing temperature can be  
22 modified by the upstream flow conditions. A simplified model for the dynamics is used  
23 to show behavior 3 different upstream configurations. When certain stability parameters  
24 are met: 1. A compressible reservoir has oscillatory behavior . 2. A tube fed by a  
25 constriction with a large upstream pressure behaves like a freezing faucet during winter.  
26 3. Multiple tubes connected by an upstream manifold evolve to some selected flowing  
27 tubes and others seeping with their spacing inversely proportional to manifold flow  
28 resistance. Numerically, a minimum radius needs to be invoked in many cases to avoid  
29 excessive upstream pressure. Results have numerous applications such as wintertime ice  
30 formation at natural springs, the formation of magma tubes, spacing of volcanism, and  
31 the distance that liquid flows through freezing surroundings.

32 **Plain Language Summary**

33 The dynamics of viscous liquid flow in an upstream region must naturally be considered  
34 in conjunction with flow through a freezing region. This is because when liquid flows  
35 into a freezing region, the pressure change that arises from the accumulation of solid  
36 modifies the upstream pressure, which can in turn modify flow rates in both regions. This  
37 paper shows examples of three different upstream situations that produce feedback  
38 between upstream flow and the freezing region. The interaction leads to complicated  
39 results such as oscillations, intense flow channelization in subfreezing surroundings, and  
40 freeze-up of some portions of the downstream region. The fundamental nature of the  
41 interaction between upstream and freezing flows begins to explain the complicated nature  
42 of freezing flows in many areas of earth science.

43 **1. Introduction**

44 As liquid flows into a region with boundary temperature below the solidus  
45 temperature, the solid typically forms near the boundaries leaving one or more melted  
46 cores where liquid flows. With complicated regions, some of the cores might become  
47 tortuous or freeze shut progressively in time. Naturally the conditions separating flow and  
48 freeze-up depend upon the dimensions and geometry of the layout, the relative

49 temperatures of the upstream fluid and the walls compared to the temperature of  
50 solidification and fluid properties (e. g. viscosity, thermal conductivity, and latent heat of  
51 solidification) (Mulligan and Jones 1976, Epstein and Chueng 1983, Richardson 1983,  
52 1985, 1986, Kavanagh et al. 2018). A notable feature, to be expounded here using three  
53 configurations, is a dependence of the results upon the nature of the upstream conditions,  
54 (Figure 5 in Epstein and Chueng 1983, Holmes 2007, Holmes-Cerfon and Whitehead  
55 2011 (called HCW here)).

56 Three configurations are used because numerous studies exist with little attention  
57 paid to the upstream conditions in engineering and earth sciences. In engineering these  
58 include injection molding, (Richardson 1983, 1985, 1986), freezing of water (Zerkle and  
59 Sunderland 1968, Mulligan and Jones 1976), ventilation (Hirata and Ishihara 1985,  
60 Weigand et al. 1997) and metallurgy (Chadam, et al. 1986, Daccord 1987). In Earth  
61 sciences, examples include the dynamics and stability of lava and magma tubes (Rubin  
62 1993, Sakimoto and Zuber 1998, Dragoni et al. 2002, Sakimoto and Gregg 2001,  
63 Klingelhofer et al. 1999), glacier drainage, (Björnsson 1998), and magma fissure flows  
64 (Bruce and Huppert 1989, 1990).

65 If viscosity increases with colder temperature, liquid flowing into cold regions has  
66 similar behavior. For progressively larger viscosity contrast, flow becomes focused into  
67 narrow channels surrounded by cold sluggish flow. A similar dependence also exists  
68 upon the upstream conditions (Whitehead and Helfrich 1991, Helfrich 1995). Various  
69 geometries include regular circular slots, (Whitehead and Helfrich 1991, Helfrich, 1995,  
70 Wylie and Lister 1995, Wylie et al. 1999a), gelatin (Pansino et al. 2019 and citations  
71 therein) and cracks (Taisne and Tait 2011, Taisne, et al. 2011).

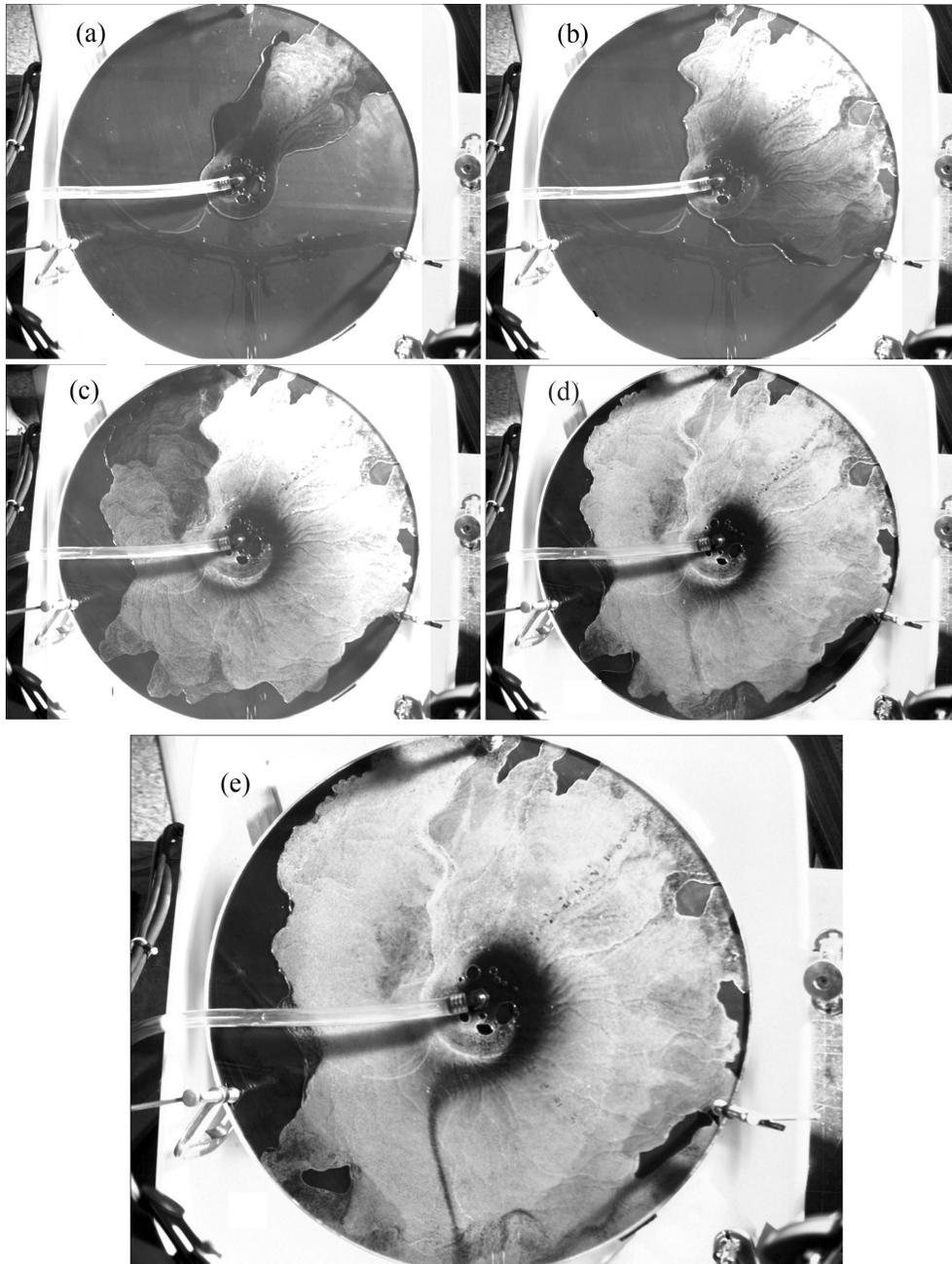
72 An upstream region might have many configurations. In engineering the injection  
73 can come from one or more pumps or from a reservoir at fixed pressure. In the earth, the  
74 source can be chambers, mushy zones, lakes or fluids squeezed out by high pressure  
75 regions. A personal witness of the interplay came from a lava outbreak that I watched in  
76 Hawaii. Each lobe of molten lava broke out and temporarily flowed only to gradually be  
77 retarded by an accumulating solidified crust. Meanwhile, the older upstream crust visibly  
78 inflated as flow resistance in the solidifying lobe increased. This greater upstream  
79 pressure ultimately ruptured crust at another location, producing an additional lobe. The

80 result was a growing cluster of lobes that produced a complicated pattern of pahoehoe.  
81 The interplay of solidifying flow and upstream pressure was both clearly apparent and  
82 obviously complicated.

83         The manner in which the width of a channel of melt adjusts in sheet-flow as flow  
84 magnitude changes was first apparent to me observing an unpublished laboratory  
85 experiment using liquid flowing in a gap radially outward from the center of a carefully  
86 levelled aluminum disk painted black and kept at a temperature below the solidus. The  
87 gap (of fixed thickness) was between a transparent acrylic lid and the disk. The apparatus  
88 was similar to those for transient experiments with paraffin [*Whitehead and Helfrich*,  
89 1991] and flow of oversaturated water [*Kelemen et al., 1994*], both of which  
90 demonstrated the formation of a channel. We used a positive displacement pump at a  
91 steady volume flux rate to provide a liquid with its temperature above the solidus into the  
92 center of the disk. Therefore, the liquid was forced to flow outward in the radial direction  
93 to the outer radius where it was cooled. Some of it solidified and the rest spilled into a  
94 catch basin.

95         A channel of flowing clear melt revealed the black bottom that increasingly  
96 became surrounded by white stagnant solid. For very small pumping rate, the evolution  
97 was complicated but it still ended with the formation of a tiny channel. After the pump  
98 was started, the flow channel terminated at a frozen fan of material, (Figure 1a) and then  
99 a new outbreak of flowing liquid would form to the left or the right (Figure 1b). This  
100 would make a second fan, which was followed by another outbreak. Then, there were  
101 many subsequent cycles of outbreak-fan formation (Figure 1c). In some cases the fans did  
102 not even extend to the outer radius of the disk before they were completely frozen. In  
103 other cases an air hole became surrounded with solid. However, the sequence of fan  
104 formation and outbreak ultimately spiraled around the entire 360<sup>0</sup> circle of the disk so that  
105 the total region ended up being filled with solid. At that point, flowing liquid was still  
106 present in a crescent shaped region near the center. The video (in supplementary  
107 materials) indicates that the liquid forced the lid upward a small amount and then flowed  
108 radially outward within a very thin gap between the solid and lid. This radial flow is  
109 almost completely axisymmetric, and it is always followed by the appearance of one  
110 rapidly amplified dark drainage channel (Figure 1d) extending from the central hole to

111 the outside rim of the cylinder. The dark line becomes progressively darker and wider  
112 over about a five-minute period, during which we believe the channel melted its way  
113 through the wax down to the aluminum disk. Thereafter, the entire flow occupied this  
114 channel whose size remained fixed (Figure 1e). Some student projects were started in this  
115 way and this sequence always happened. Measurement showed that the width of the final  
116 channel is proportional to flux rate, (C. J. Mills, private communication).



117  
118

Figure 1. The evolution of a drainage tube at very small flow rate.

119 Here, the mathematical solution in HCW for flow through a freezing tube is  
120 replaced by a simple model with analytic functions. Section 2 reviews the HCW solution  
121 and develops the simple model. Section 3 analyzes the stability properties of this model  
122 with a compressible upstream condition as in HCW and then shows numerical  
123 calculations. Freeze-up with pressure approaching infinity causes some difficulty that is  
124 overcome by adopting a minimum radius, which generates seepage flow instead of  
125 complete freezing. This bends the pressure curve for slow flow down to zero at the  
126 origin. The resulting oscillations are like those with viscosity-temperature variation in the  
127 laboratory (Whitehead and Helfrich 1991). Section 4 presents a criterion for freeze-up of  
128 a dripping faucet in freezing weather and Section 5 analyzes flow and freeze-up for 2 up  
129 to  $10^4$  multiple tubes fed by a manifold. The calculations must include seepage flow and  
130 results produce a formula relating the spacing of active tubes to the parameter expressing  
131 the relative resistances of the active and manifold tubes divided by the upstream volume  
132 flux rate. Results are applied to some problems in igneous flow.

133

## 134 **2. A freezing pipe flow**

135 The three upstream situations are used along with a simplified model for the flow  
136 in the freezing region that comes from one of the simplest examples: a liquid flowing  
137 through a pipe held below the liquid solidus temperature developed by Zerkle and  
138 Sunderland (1968), and Sakimoto and Zuber (1998, and references therein). Solutions  
139 are based on separation of variables with eigenvalues and eigenfunctions by Graetz  
140 (1883). Holmes (2007) and subsequently HCW asserted that the central attribute that  
141 leads to instability of these flows is that pressure drop becomes infinite in the limits of  
142 zero and infinite flux rate. Therefore, there is a pressure drop minimum in the middle.

### 143 **2.1 The solution**

144 HCW's formulation is briefly reviewed (using some different symbols). Liquid  
145 enters one end of a pipe of radius  $r_0$  and length  $L$  ( $x$ -direction) at temperature  $T_i$ , (Figure  
146 2a,b). Pipe wall temperature  $T_0$  is colder than the solidus temperature  $T_s$  that lies at  
147 radius  $\alpha(x, t_d)$ , where  $x$  is distance downstream and  $t_d$  is dimensional time. The  
148 coefficients for thermal conductivity, specific heat, density, viscosity and latent heat of  
149 fusion are all constant. Volume flux rate  $Q$  and pressure ( $P$ ) gradient along the pipe is

150 found by integrating the low Reynolds number Stokes flow equations over the radial  
 151 coordinate  $r$  from the center to the solid surface

$$152 \quad \frac{dP}{dx} = -\frac{8\mu Q}{\pi\alpha^4(x, t_d)} \quad (2.1.1)$$

153 where  $\mu$  is fluid viscosity. Temperature field within the solid is called  $T_e$  and is assumed  
 154 to evolve slowly enough for thermal conduction to be steady. For a small pipe aspect  
 155 ratio, conduction along the pipe axis direction is neglected so

$$156 \quad T_e = \frac{T_0 - T_s}{\ln\frac{r_0}{\alpha(x, t_d)}} \ln\frac{r}{\alpha(x, t_d)} + T_s \quad (2.1.2)$$

157 In the liquid, temperature  $T$  is advected along-stream and diffused across-stream.

$$158 \quad u\frac{\partial T}{\partial x} = \frac{\kappa}{r} \frac{\partial}{\partial r} \left( r \frac{\partial T}{\partial r} \right), \quad (2.1.3)$$

159 where  $\kappa$  is thermal diffusivity. This has boundary conditions  $T=T_s$  at  $r=\alpha(x, t_d)$ ,  $T=T_i$  at  
 160  $r=x=0$ , and  $\frac{\partial T}{\partial r} = 0$  at  $r=0$ .

161 Last, the evolution of the solidus radius follows the Stefan equation at each value of  $x$ .

$$162 \quad \frac{L_H}{C_p} \frac{\partial \alpha(x, t_d)}{\partial t_d} = \kappa \left( \frac{\partial T_e}{\partial r} \Big|_{r=\alpha(x, t_d)} - \frac{\partial T}{\partial r} \Big|_{r=\alpha(x, t_d)} \right), \quad (2.1.4)$$

163 where  $L_H$  is latent heat of fusion and  $C_p$  is specific heat of the liquid.

164 The non-dimensional forms are derived using  $t_d = (r_0^2 L_H / C_p \kappa (T_i - T_s))t$ ,  $x = L\chi$   
 165 ,  $\alpha = r_0 a(\chi, t)$ ,  $\theta = (T - T_0) / (T_i - T_s)$ ,  $\theta_e = (T_e - T_s) / (T_i - T_s)$ ,  $Q = \frac{1}{2} \pi \kappa L q$ , and  $P =$   
 166  $4\mu\kappa L^2 p / r_0^4$  so

$$167 \quad p(t) = q(t) \int_0^1 \frac{1}{a^4(\chi, t)} d\chi. \quad (2.1.5)$$

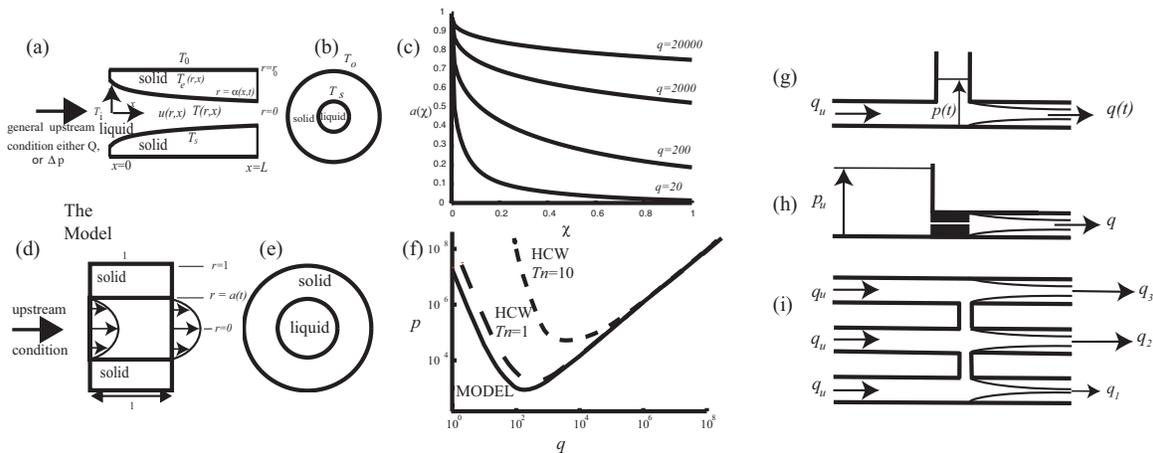
168 and (2.1.4) is

$$169 \quad \frac{\partial a(\chi, t)}{\partial t} = \frac{1}{a(\chi, t)} [E(a(\chi, t)) - I(\chi, q(t))] \quad (2.1.6)$$

170 where the conductive heat flow from the solid-liquid interface toward the outer radius is

171 
$$E(a(\chi, q, t)) = \frac{-T_n}{\ln a(\chi, q, t)}, \quad (2.1.7)$$

172 and the conductive heat flow from the liquid onto the interface is  $I(\chi, q)$ . To calculate  $I$ ,  
 173 the solution for liquid temperature  $T$  uses the eigenvalues and eigenfunctions from Graetz  
 174 (1883). The results are governed by the dimensionless temperature difference  $T_n =$   
 175  $(T_S - T_0)/(T_i - T_S)$  (this sign and the sign in front of the right hand side of (2.1.7) are  
 176 opposite to HCW). The radius changes with the downstream distance (Figure 2c), and for  
 177 steady flow, the scaling dictates that for given values of  $Q$  and  $\kappa$  the dimensional distance  
 178 downstream from the origin scales like  $\chi/q$ . This geometric independence from  $Tn$   
 179 means the 4 interface profiles in Figure 2c are all versions of the same curve.



180  
 181 Figure 2. (a) A tube held at a temperature below the solidus with liquid flowing from left to right.  
 182 The radius  $a(x)$  of the solid-liquid interface changes in the flow direction. (b) View into the axis. (c)  
 183 Profiles of the dimensionless radius of liquid  $a(\chi)$  along the tube for 4 different values of volume flux rate  
 184  $q$ . The curves are identical except that each is stretched differently in the lateral direction (From Holmes  
 185 2007). (d, e) Side and end views of the simplified model of the tube. (f) Pressure drop  $p$  through the tube as  
 186 a function of flow rate  $q$  for two values of  $Tn$  (dashed curve), and the curve from this simplified model  
 187 (heavy curve). (g) A compressible upstream, represented here by a reservoir in a field of gravity with a free  
 188 surface fed by constant flux rate. (h) A fixed resistance in series with the tube fed at constant upstream  
 189 pressure, represented here by an infinite upstream reservoir at fixed elevation in a field of gravity. (i)  
 190 Multiple tubes connected with a manifold (top view). Each upstream location is fed by the same flux rate.  
 191 Flow between each segment of the manifold has resistance coefficient  $C$ . This example shows a  
 192 hypothetical situation with smaller flow rate in one tube.

193  
 194 The pressure drop across the tube is a function of volume flux rate  $q$  (shown by  
 195 dashed lines in Figure 2f) that requires solving the eigenfunctions and eigenvalues of the  
 196 problem. The solution has a minimum value  $p_{min}$  over the entire range, and  $p$  goes to  
 197 infinity at  $q=0, \infty$ .

198            2.2 The simplified model

199            It is convenient to use a simpler pressure-flux rate relationship than HCW but one  
200 with the same form (Figure 2f). This simplified model has a liquid-solid interface with  
201 constant radius  $a(t)$  that does not change in the flow direction (Figure 2d,e).

202            The dimensionless form of (2.1.1) is simply

203            
$$p = \frac{q}{a^4}. \tag{2.2.1}$$

204            The conductive heat flux relation along the tube into the solid  $E(a(x), q, t)$  is  
205 replaced by one that does not vary along the flow direction. The dimensionless equivalent  
206 for the first term in a Taylor series expansion about  $\ln(1-a)$  is  $E(a) = -T_n / (1 - a)$ . This  
207 makes the heat flow equation analytically solvable. The relation is best for  $a$  close to 1  
208 with the values changing significantly from (2.1.7) as  $a \rightarrow 0.2$ . Therefore, the term  
209  $1/a(t)$  in front of  $E$  is also set to 1. The resulting formula governs heat flow in cartesian  
210 coordinates through a slab over the inside area of the tube at  $r=1$ . We set  $l(\chi, q) = q/4$   
211 in (2.1.6) so the model has the inflowing hot liquid deposit as much heat along the tube as  
212 possible and exit at the solidus temperature. These all are significant physical  
213 simplifications from the exact problem but they do express the physics of melt back and  
214 freeze forward with simple and useful relations. The radius evolution for the simplified  
215 model in Figure 2c,d is thereby substantially simplified to

216            
$$\frac{da}{dt} = -\frac{T_n}{1-a} + \frac{q}{4a}. \tag{2.2.2}$$

217            Equations 2.2.1 and 2.2.2 for steady flow produce the pressure-flux rate relation shown in  
218 Figure 2f. It has the same shape as the HCW solutions and it is close to HCW with  $T_n =$   
219 0.1.

220            It is convenient to use the rescaled variables  $q' = \frac{q}{4T_n}$ ,  $p' = \frac{p}{4T_n}$ , and  $t' = T_n t$ .  
221 (2.2.1) is the same and (2.2.2) becomes

222            
$$\frac{da}{dt'} = -\frac{1}{1-a} + \frac{q'}{a}. \tag{2.2.3}$$

223 The fundamental objective of this study is to use (2.2.1) and (2.2.3) explore the  
 224 dynamics with the three different upstream configurations sketched in Figure 2h-i. The  
 225 first is a compressible storage reservoir lying upstream of the tube. The second is a fixed  
 226 resistance in series with the tube fed by a reservoir at constant pressure. The third has  
 227 multiple tubes connected by a manifold.

### 228 **3. Compressible upstream**

229 The addition of a compressible upstream reservoir can be considered to be a model of a  
 230 magma delivery system in the earth, and possibly to planets and moons, too. Time-  
 231 dependence is a fundamental feature of magma production in the earth irrespective of  
 232 composition, temperature and geometry. Many mechanisms such as volatile content and  
 233 outgassing, brittle behavior, viscosity variation, and crystal settling have been included in  
 234 models, but this model produces time dependence without them. Additional features  
 235 such as outgassing and viscosity variation might be added later to produce highly  
 236 eruptive cycles with faster time scales (Wylie, et al. 1999b).

237 The simplest upstream condition consists of a reservoir of fluid with a free surface  
 238 (essentially a compressible reservoir, Figure 2g) that is fed by a constant inflow  $q_u$ . (The  
 239 prime is omitted here to be consistent with steady flow notation in section 3.1). Fluid  
 240 flows out of the reservoir and into the tube with volume flux rate  $q'$ . The pressure change  
 241 obeys

$$242 \quad \frac{dp'}{dt} = \tau(q_u - q') \quad . \quad (3.1)$$

243 The dimensionless growth rate is  $\tau = \frac{\pi g S r_0^6}{8 A \nu \kappa L}$ , where,  $g$  is acceleration of gravity,  $\nu$  is  
 244 kinematic viscosity, and  $L$  is length of the tube. It is the previous timescale scale (Stefan  
 245 number  $S = L_H / C_p (T_i - T_S)$  times  $r_0^2 / \kappa$ ) divided by a timescale for emptying an  
 246 upstream reservoir of surface area  $A$  by viscous flow through the tube.

247

#### 248 **3.1 Stability with Compressible Upstream**

249 Flow rate, radius and pressure is expanded into a zeroth order steady component and a  
 250 time-dependent component

$$\begin{aligned}
251 \quad q' &= q_0 + \varepsilon q_1 \\
a &= a_0 + \varepsilon a_1 \\
p' &= p_0 + \varepsilon p_1
\end{aligned}$$

252 Assume that the unsteady flow is smaller than the basic flow,  $\varepsilon \ll 1$ . The  $O(1)$  steady  
253 solutions from 2.2.3 are

$$254 \quad q_0 = \frac{a_0}{(1 - a_0)} = q_u. \quad (3.2)$$

$$255 \quad \text{thus} \quad \alpha_0 = \frac{q_0}{q_0 + 1} \quad (3.3)$$

256 and from (2.2.1 for the primed values

$$257 \quad p_0 = \frac{q_0}{a_0^4}, \quad (3.4)$$

$$258 \quad \text{thus} \quad p_0 = (q_0 + 1)^4 / q_0^3. \quad (3.5)$$

259 The shape of (3.5) has the desired form shown in Figure 2f. The large asymptotic log-log  
260 slope corresponds to simple tube flow independent of  $T_n$  as in previous cases (Figure 2f).  
261 Minimum pressure is  $p_0=256/27=9.48$  and this corresponds to the minimum at  $q_0 = 3$   
262 with radius  $a_0 = \frac{3}{4}$ . It has the same value of minimum pressure as approximately  $T_n = 0.1$   
263 (from Figure 3 of Holmes (2007)). The small asymptotic log-log slope of 2/1 has no  
264 counterpart in HCW.

265 The linear stability equations occur at order  $\varepsilon$ . Equation 2.2.1 leads to

$$266 \quad q_1 = 4a_0^3 p_0 a_1 + a_0^4 p_1, \quad (3.6)$$

267 (2.2.3) is

$$268 \quad \left( \frac{d}{dt} + \frac{q_0}{a_0^2} + \frac{1}{(1 - a_0)^2} \right) a_1 = q_1 / a_0, \quad (3.7)$$

269 and (3.1) is

$$270 \quad \left( \frac{d}{dt} + \tau a_0^4 \right) p_1 = -4\tau p_0 a_0^3 a_1. \quad (3.8)$$

271 These three are sufficient to calculate a growth rate. Substituting (3.6) in (3.7), using  
272  $q_0 = p_0 a_0^4$ , and setting  $a_1, p_1 \sim e^{\sigma t}$ , (3.8) becomes

$$273 \quad (\sigma + \tau a_0^4) \left( \sigma - 3p_0 a_0^2 + \frac{1}{(1 - a_0)^2} \right) = -4\tau a_0^6 p_0 \quad (3.9)$$

274 with roots (using 3.2 and 3.5)

$$275 \quad \sigma = \frac{1}{2} \left\{ 3p_0 a_0^2 - \tau a_0^4 - \frac{1}{(1-a_0)^2} \pm \sqrt{\left( 3p_0 a_0^2 - \tau a_0^4 - \frac{1}{(1-a_0)^2} \right)^2 - \frac{4\tau a_0^3}{(1-a_0)^2}} \right\}.$$

$$276 \quad (3.10)$$

277 The flow is unstable if growth rate  $\sigma$  has a positive real part. Because  $\tau$  and  $a_0$  are  
278 positive, the term  $\frac{-4\tau a_0^3}{((1-a_0)^2)}$  is negative and the term under the radical sign has smaller  
279 real magnitude than the term to the left of the radical sign. Therefore, positive growth  
280 rate exists for

$$281 \quad 3p_0 a_0^2 - \tau a_0^4 - \frac{1}{(1-a_0)^2} > 0. \quad (3.11)$$

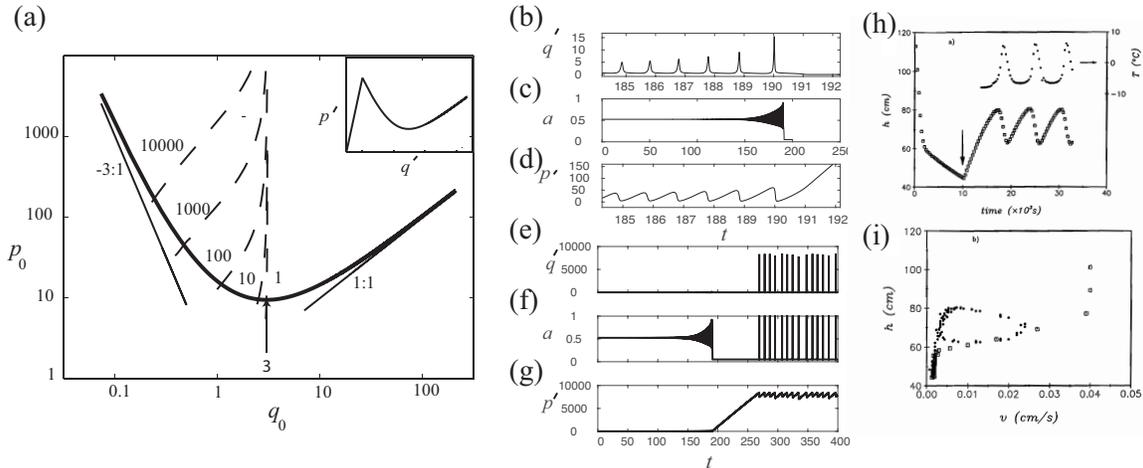
282 At zero (neutral stability), (3.10) is imaginary and the flow oscillates but is overdamped  
283 for very small  $\tau$ . Using (3.2-3.5), this can be rewritten as a function of either the upstream  
284 flux condition or of other steady flow properties. Defining

$$285 \quad \tau_c = (3 - q_u)(q_u + 1)^6 q_u^{-5} \quad \text{or} \quad \tau_c = (3 - q_0)p_0(q_0 + 1)^2 q_0^{-2} \quad (3.12a)$$

286 There is instability for

$$287 \quad \tau < \tau_c. \quad (3.12b)$$

288 Curves for five values of  $\tau_c$  are plotted in Figure 3a. Intersection progressively occurs  
289 further to the left with greater  $\tau$ . Positive growth, which leads to instability and  
290 presumably ultimately freeze-up, lies to the left of the intersection and stability to the  
291 right.



292

293 Figure 3. Results for compressible upstream. (a) Pressure-flux rate relation for steady flow (heavy  
 294 curve (3.5)) along with small and large asymptotic logarithmic slopes for steady flow.  
 295 Dashed curves are neutral stability (3.12a) for 5 different values of upstream  
 296 compressibility rate  $\tau$ . Inset, sketch of the curve with minimum radius added. (b) – (d)  
 297 and (e) – (g) Flux rate, radius and pressure, for oscillating flow for  $q_u=1.1$ ,  $\tau = 100$  with  
 298 a minimum radius of 0.05. (b) Flux rate during the short time interval when the  
 299 minimum radius is reached by oscillating flow. (c) Radius over a longer time interval  
 300 from the start until after the minimum radius is reached. (d) Pressure during the short  
 301 time interval when the minimum radius is reached by oscillating flow. (e), (f), (g) The  
 302 same records for an even longer time interval up to  $t=400$  until after the second type of  
 303 oscillation has developed. (h) Upstream elevation  $h$  (pressure) and temperature for  
 304 viscous fluid flowing out of a cold tube with compressible upstream (Whitehead and  
 305 Helfrich 1991). (i) Trajectory of  $h$  in phase space.

307 The curves are similar to those in Figure 6a of HCW. The limit  $\tau_c = 0$  has pressure  
 308 constant for all time and flow is stable for  $q_0 > 3$ . On the other hand, for  $\tau \rightarrow \infty$  (very rapid  
 309 response time) values of flux rate are stable and the entire curve is stable. These limits  
 310 agree with those for the complete problem in Holmes (2007) and HCW.

311

### 312 3.2 Numerical results

313 Equations (2.2.1), (2.2.3) and (3.1) are easily integrated forward in time with  
 314 finite differencing. Calculations over a wide range of many parameters verify the linear  
 315 instability criteria with a typical example shown in (Figure 3b,c,d). The oscillation  
 316 amplitude initially increases as in Figure 3c. At  $t=191.226$ , when amplitude becomes  
 317 sufficiently large, there is an abrupt decrease in radius signifying a collapse to freeze up  
 318 This starts at the instant when the smallest radius occurs in the cycle. Although this figure

319 is typical, some cases can be highly damped with perturbations decaying exponentially  
320 from the beginning. In all cases the sudden decrease signifies freeze-up and radius  
321 plunges toward zero.

322         At the freezing stage in every one of our early numerical calculations, not only  
323 did radius plunge to zero, but also the calculation failed because (2.2.3) crossed zero, no  
324 matter how small the time step. At that point there were two options. One was to simply  
325 terminate the calculation and conclude freeze-up. This is fine in many instances, but in  
326 some cases, the calculation needed to continue. The second was to substitute a steady  
327 small *minimum radius* at every time step where radius is calculated to be negative or  
328 smaller than a fixed value. We found that this minimum radius always produces a small  
329 *seepage flow* that generates interesting new behavior without numerical failure. For the  
330 example in Figure 3c, the minimum radius was first invoked at  $t=191.226$ . After this,  
331 seepage flow continues and (3.1) leads to a gradual increase in pressure (Figure 3d,g) that  
332 occurs until flow rate is great enough for the seepage flow to melt back and open the tube  
333 following (2.2.3). In the model, the minimum radius adds an additional straight line in the  
334 pressure-flux rate curve from zero up to a point where it intersects (3.5) (see the inset,  
335 in Figure 3a). Then a new limit cycle oscillation occurs (Figure 3e,f,g) with pulses of  
336 rapid flow separated by very slow flow. Figure 3g shows that the upstream pressure  
337 during the limit cycle is much greater than the original pressure, and this is true for all  
338 oscillations throughout parameter space.

339         The period of the limit cycle depends on the minimum radius value, so in this  
340 sense, the minimum radius is now a property of the model. All aspects of the cycle are  
341 affected by minimum radius value including the time for build-up to the start of the limit  
342 cycle, the value of upstream pressure that is needed before the limit cycle begins, the  
343 limit cycle frequency, and the minimum and maximum values of flow rate and pressure  
344 for the limit cycle. The limit cycle involves a melt-back of the solid when pressure build  
345 up enough to make the seepage flow rapid enough. Surprisingly, this flow rate is less than  
346 the flow rate at the instant of the beginning of freeze up. This is apparently because the  
347 flow rate at melt back occurs when the linear flux versus pressure curve for the minimum  
348 radius intersects the far left end of the curve for steady flow as sketched in the inset in

349 Figure 3a. This aspect is noted also by Helfrich 1995 for flow focusing with temperature-  
350 dependent viscosity.

351 The cycles are similar to oscillations in tube flow with temperature-dependent  
352 viscosity and upstream compressibility (Figure 3h,i, from Whitehead and Helfrich 1991).  
353 There, instead of a minimum radius and seepage flow, there is the flow of a cold viscous  
354 “plug”. This plug flow has a smooth p-q curve without discontinuous slopes like the cusp  
355 from the intersection of a straight line and (3.5) in our model, but both of them seem to  
356 produce the same behavior.

## 357 **4. The dripping frozen faucet**

### 358 **4.1 Formulation**

359 The second upstream condition imposed here has the configuration in Figure 2h.  
360 It is inspired by the very well-known flow of water in pipes and in natural springs that  
361 continues to persist during freezing temperatures. In fact, a common trick used by  
362 homeowners and plumbers to prevent pipe rupture during periods of freezing is to leave a  
363 water faucet with a the dripping rate that is quite small for small ranges of subfreezing  
364 temperature or short durations, the water in the pipe does not freeze shut. In another  
365 example of a similar process, water continues to flow out of rock fractures long after air  
366 temperatures fall to below freezing, resulting in large accumulations of ice. These can  
367 become hazards in subfreezing railroad and highway road cuts, with some of them  
368 reaching great size. A hint of why flow exists with below freezing temperature is found in  
369 the limit of large  $\tau$  (Section 3) which is equivalent to an imposed steady flux rate where  
370 flow continues for any value (Epstein and Chueng, 1983, Holmes 2007, HCW).  
371 Therefore, an analysis of this problem that includes upstream dynamics of the dripping  
372 water pipe is useful.

373 First, the formula in the previous section 2.2.1 becomes

$$374 \quad p' = \frac{q'}{a^4}. \quad (4.1)$$

375 Second, the upstream constriction, representing the valve in a faucet, can be pictured as a  
376 tube of radius  $r_f$  and length  $L_f$ . The scaled faucet pressure drop is thus

377 
$$p'_f = \frac{q'r_0^4 L_f}{Lr_f^4} \quad (4.2)$$

378 The freezing tube and the faucet (either upstream or downstream) are connected in series  
 379 to a reservoir at fixed large upstream pressure  $p'_u$  so that

380 
$$p' + Rq' = p'_u \quad (4.3)$$

381 This introduces the faucet resistance scale  $R = r_0^4 L_f / r_f^4 L$ . The value of critical  
 382 resistance is  $R_c$ .

383 The other dimensionless equations are the same as in the preceding section and  
 384 they are expanded as a power series about a steady flow. The steady flow occurs at the  
 385 intersection of the basic steady flow (3.5) and the straight line for equation (4.3) (Figure  
 386 4b).

## 387 4.2 Stability

388 For stability, (3.6) and (3.7) for the first order perturbations are used along with

389 
$$p_1 + Rq_1 = 0. \quad (4.4)$$

390 Setting  $q_1, p_1 \sim e^{\sigma t}$ , combining (3.6), (3.7) and (4.4), and then using (3.2-5) to  
 391 simplify the coefficients, the formula for growth rate is

392 
$$\sigma = \left[ \frac{(q_0 + 1)^3 \{(3 - q_0)(q_0 + 1)^3 - Rq_0^4\}}{q_0 \{(q_0 + 1)^4 + Rq_0^4\}} \right]. \quad (4.5)$$

393 The sign of the perturbation does not matter. Because the slope of (3.5) is

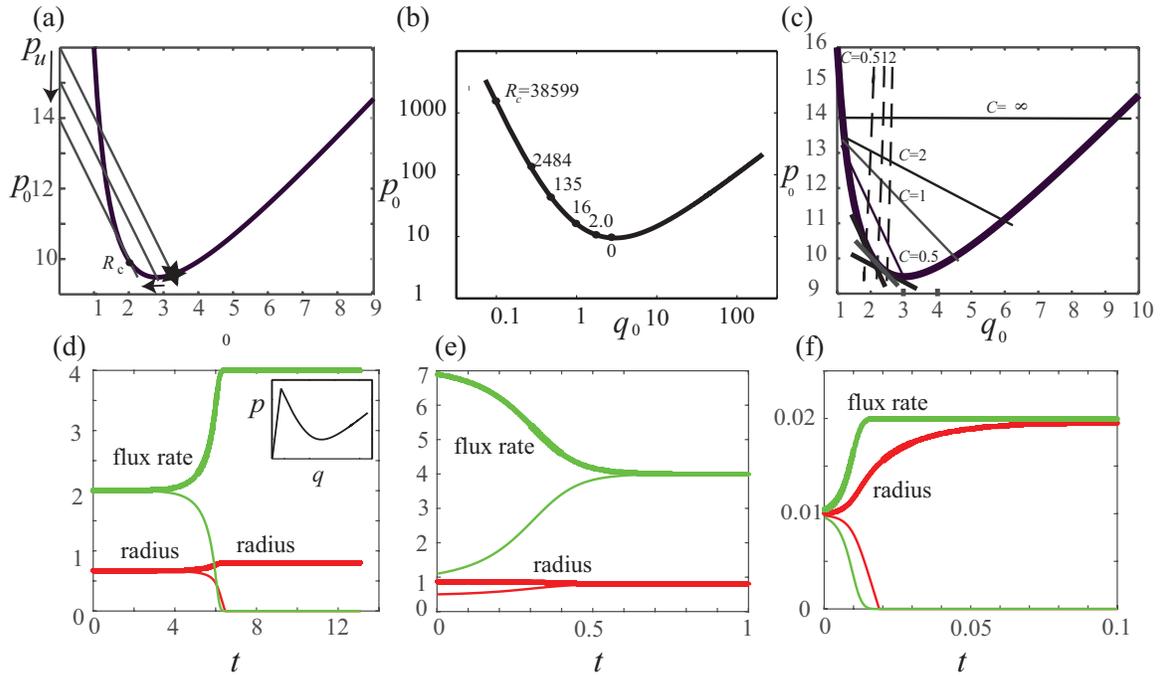
394 
$$dp_0/dq_0 = (q_0 - 3)(q_0 + 1)^3 / q_0^4, \quad (4.6)$$

395 growth rate is

396 
$$\sigma = \left[ \frac{(q_0 + 1)^3 \{-dp_0/dq_0 - R\}}{q_0^5 \{(q_0 + 1)^4 + Rq_0^4\}} \right]. \quad (4.7)$$

397 Equation (4.7) has a simple physical interpretation. Simply start with the line  $p_0 +$   
 398  $Rq_0 = p_u$  at the zero flux axis whose intersection with (3.5) is indicated by the star in  
 399 Figure 4a. Then, as  $p_u$  gradually decreases, pressure drop across the tube  $p_0$  goes through  
 400 the minimum at  $q_0 = 3$  and then increases and remains stable until the slope  $dp_0/dq_0 =$   
 401  $-R$  is reached. This defines a critical resistance  $R_c$ , and a further decrease in  $p_u$  brings  
 402 the line below the minimum. This has no solution and freeze-up must occur. If by some

403 accident, a steady flow is started with  $p_u$  along with a flux rate  $q_0$  intersecting the curve  
 404 to the left of  $R_c$ , a positive perturbation (making total flux rate larger than the intersection  
 405 point value) has a radius that grows and approaches the stable flow lying at the  
 406 intersection on the right. Conversely, a negative perturbation has a negative perturbation  
 407 to the radius that leads toward freeze up.



408  
 409 Figure 4. Results for two problems: for the faucet and two tubes. (a) A linear plot of three results with  
 410 decreasing upstream pressure the for the faucet with  $R=2$ . The critical upstream pressure  
 411 (tangential line) has a value of 14.11. (b) Some values of  $R_c$  for the faucet problem on a log-log  
 412 plot. (c) Steady flows for two tubes with 4 values of  $C$ . The thin straight lines satisfy (5.6). The  
 413 dashed curves are at the margins of (5.20) and instability growth is positive for any driving  
 414 pressure greater than, or driving value of  $q$  less than those curves for each value of  $C$ . The short  
 415 tangential lines show slope at minimum  $q_0$ . (d-f) Trajectories for numerical calculation with two  
 416 tubes over time of  $a_1$  (thick red line),  $a_2$  (thin red line),  $q'_1$  (thick green line), and  $q'_2$  (thin green  
 417 line), for (d)  $q_u=2$ ,  $C=1$  with initial flux rate values close together progressing to seepage flow in  
 418 one and full flow in the other. Inset, the three branch curve. (e)  $q_u=4$ ,  $C=1$ , with very different  
 419 initial flux rates, the two flux rates and both radii progress to equal values. (f)  $q_u=0.01$ ,  $C=1$  with  
 420 initial flux rates close together progressing to seepage flow in one and full flow occupying the  
 421 other.  
 422

423 Summarizing, stability is very sensitive to faucet radius and initial conditions.  
 424 Freezing is readily prevented with a dripping faucet as long as  $R$  is small enough and  
 425 flow is established. For example, a constriction with half the radius of the active tube has  
 426  $R=16$ . A freezing faucet might have an equivalent ratio of radii of tube/faucet much less  
 427 than  $10^{-2}$  resulting in  $R > O(10^8)$ . Hence flow freezes up when the flow rate is reduced to a

428 large negative slope on the left-hand branch. Freeze-up also occurs if the initial steady  
 429 flow is small enough to lie to the left of (3.5)

430

### 431 **5. Multiple tubes**

432 Holmes (2007), numerically calculated flow in branching tubes where the source  
 433 is comprised of a tube-manifold connected to a large number of tubes. The tube-manifold  
 434 received uniform inflow along its entire length. The mathematical solutions were  
 435 numerically stepped ahead in time to see the evolution of flows. Fifty identical tubes  
 436 responded with influx values that should result in 6 or 7 active tubes with the rest  
 437 freezing up. The calculations verified the expectation. It was necessary to set to zero the  
 438 flux of any tubes that were freezing up and letting the pressure distribution along the  
 439 manifold be determined by active tubes alone. Helfrich (1995) calculated planer flow  
 440 with fluid having viscosity variation. This achieved flow focusing into discrete channels.  
 441 Both results motivated the study of multiple tubes connected by a manifold.

#### 442 **5.1 Two Tubes—analytical results**

443 Consider tubes each fed by a source with flux rate  $q_u$  with their upstream ends  
 444 connected by a “manifold tube” that allows flow back and forth (Figure 2i). An upstream  
 445 pressure condition is not imposed because it requires a different design. Starting with two  
 446 tubes, the relations corresponding to primed (2.2.1) for tubes 1 and 2 are

$$447 \quad p'_1 = q'_1/a_1^4, \quad (5.1) \quad p'_2 = q'_2/a_2^4. \quad (5.2)$$

448 The equations corresponding to (2.2.3) are

$$449 \quad \frac{da_1}{dt'} = -\frac{1}{1-a_1} + \frac{q'_1}{a_1}, \quad (5.3) \quad \frac{da_2}{dt'} = -\frac{1}{1-a_2} + \frac{q'_2}{a_2}, \quad (5.4)$$

450 The manifold tube is kept at the upstream temperature and has different length and radius  
 451 than the cooled tubes. Manifold flow resistance is inversely proportional to a resistance  
 452 coefficient defined as  $C=L\alpha_m^4/L_m r_0^4$  with  $\alpha_m$  the dimensional radius of the manifold tube  
 453 and  $L_m$  the physical length of the manifold tube. The two upstream conditions are

$$454 \quad q'_1 + q'_2 = 2q_u, \quad (5.5) \quad \text{and} \quad q'_1 - q'_2 = C(p'_2 - p'_1). \quad (5.6)$$

455 Expanding as before, the equivalent equations to (3.2-4) are

$$456 \quad p_{0i} = (q_{0i} + 1)^4/q_{0i}^3, \quad \text{with } i=1,2 \quad (5.7)$$

457 and  $q_{0i} = \frac{a_{0i}}{1 - a_{0i}},$  (5.8)

458 so  $a_{0i} = \frac{q_{0i}}{q_{0i} + 1},$  (5.9)

459 and (5.3) and (5.4) require

460  $q_{01} + q_{02} = 2q_u,$  (5.10)

461 and  $q_{01} - q_{02} = C(p_{02} - p_{01}).$  (5.11)

462 Obviously, two equal flows are possible so that  $q_{01} = q_{02} = q_u$  and  $p_{01} = p_{02}.$

463 Another pair with steady flow rates exist with the intersections of (5.7) and the straight

464 line (5.11). Four examples are shown Figure 4c. Intersections lie above the minimum

465  $dp/dq = -C^{-1},$

466  $C = q_u^4 / (q_u + 1)^3 (3 - q_u),$  (5.12)

467 which is equal to the inverse of (4.6). The limit of large  $C$  is a horizontal straight line

468 with two steady solutions. This is obviously only valid for  $q_u > 3,$  since otherwise (5.10)

469 is not satisfied. For finite  $C,$  the solution of (5.12) involves a fourth order polynomial

470 with unknown analytical solutions. To supplement the analytical results, numerical

471 results of (5.12) are easy to find and for  $C=1,$  for example, the minimum upstream flux

472 rate allowing the solution is  $q_u=2.25208.$  (One can also expand the polynomial about the

473 value  $9/4$  to find a close approximation to this). Therefore, for  $C=1$  and  $q_u < 2.25208,$

474 there is no intersection so that the only possibilities are either  $q_{01} = q_{02}$  or unsteady

475 flows. Although one might expect that a flow with small  $q_u$  would have a steady pair of

476 rates with  $q_{01} = 2q_u$  with virtually all of the flow exiting through one tube and with the

477 other tube almost frozen up, this is impossible because flow rate for small flow produces

478 an extremely large pressure drop that is too large to satisfy both (5.5) and (5.6) for fixed

479  $q_u.$  This problem is removed by adding another physical process, for example adding a

480 *minimum radius* to allow seepage flow. This is done in all of the rest of our numerical

481 calculations.

482 So far, the range of possible steady flows has been found, but are they stable? Let

483 us denote the perturbation quantities by a curly overbar  $\tilde{\phantom{x}}$ . With steady flows, (equal or

484 not) the equations governing small time dependent perturbations are first, the equivalents

485 of (3.6) for each tube ( $i=1,2$ )

486  $\tilde{q}_i = 4a_{0i}^3 p_{0i} \tilde{a}_i + a_{0i}^4 \tilde{p}_i$  (5.13)

487 and second the equivalent to (3.7)

488  $\frac{d\tilde{a}_i}{dt'} = \left[ -\frac{1}{(1-a_{0i})^2} - \frac{q_{0i}}{a_{0i}^2} \right] \tilde{a}_i + \frac{\tilde{q}_i}{a_{0i}}$  . (5.14)

489 The conditions in the upstream tube connecting them are

490  $\tilde{q}_1 + \tilde{q}_2 = 0$  , (5.15)

491  $\tilde{q}_1 - \tilde{q}_2 = C(\tilde{p}_2 - \tilde{p}_1)$ . (5.16)

492 It is convenient to modify (5.13) using the equivalent of (2.5) to eliminate  $a_{0i}$

493 
$$\tilde{p}_i = \frac{p_{0i}}{q_{0i}} \tilde{q}_i - \frac{4p_{0i}(q_{0i} + 1)}{q_{0i}} a_i$$
 (5.17)

495 For two equal flows,  $p_{01} = p_{02}$  and using (5.16) to eliminate  $\tilde{p}_i$  (5.17) becomes

496 
$$(\tilde{q}_1 - \tilde{q}_2) = \frac{4p_{01}(q_{01} + 1)}{C^{-1}q_{01} + p_{01}} (\tilde{a}_1 - \tilde{a}_2)$$
 (5.18)

498 Using this with  $i=1,2$  in (5.14) subtracted reduces to

499 
$$\frac{d(\tilde{a}_1 - \tilde{a}_2)}{dt'} + \left[ \frac{(q_{01} + 1)^3}{q'_{01}} - \frac{4p_{01}(q_{01} + 1)^2}{(C^{-1}q_{01}^2 + q_{01}p_{01})} \right] (\tilde{a}_1 - \tilde{a}_2) = 0.$$
 (5.19)

501 The growth in radius difference is positive if the value within the square bracket is

502 negative, which becomes, after some manipulation and setting  $q_{01} = q_u$

503 
$$p_{01} > \frac{q_u(q_u + 1)}{C(3 - q_u)}$$
 (5.20)

504 Rewriting this using (5.7a), positive growth for instability requires

505 
$$C > \frac{q_u^4}{(q_u + 1)^3(3 - q_u)}$$
 , (5.21)

506 which is identical to (5.12). The margins of both 5.12 and 5.21 for selected values of  $C$

507 are shown as dashed curves in Figure 4c and their intersection with the steady flow curve

508 (bold) gives values of the critical flow rate that occurs exactly at the tangent to the curve.

509 Therefore, for both two identical flows and the dripping faucet, the steady flow persists in

510 the entire range where the upstream volume flux rate is large enough to satisfy the steady

511 flow equations. For smaller flux rate, instability occurs.

## 512 5.2 Two tubes, numerical results

513 The numerical calculation advances the two values of  $a$  by one time step using  
514 (5.3) and (5.4) and then calculates  $q$  using these formulas derived from (5.1), (5.2) (5.5)  
515 and (5.6)

$$516 \quad q_1 = \frac{2q_u a_1^4}{a_1^4 + a_2^4 + \frac{2}{C} a_1^4 a_2^4} \left[ 1 + \frac{a_2^4}{C} \right],$$

517 (5.22)

$$518 \quad q_2 = \frac{2q_u a_2^4}{a_1^4 + a_2^4 + \frac{2}{C} a_1^4 a_2^4} \left[ 1 + \frac{a_1^4}{C} \right].$$

519 (5.23)

520 Then, the new values determine both pressures at the new time. In practice, one tube  
521 might begin to freeze and end up with radius shrinking rapidly toward zero when seepage  
522 flow occurs. All calculations continue indefinitely as in section 3 by supplying an  
523 additional branch to the pressure-flux rate curve (See inset in Figure 4d) so that the curve  
524 bends down to zero for vanishing pressure and allows a small seepage flow. Comparison  
525 of runs with a minimum value of radius of  $10^{-3}$ ,  $10^{-5}$  and even  $10^{-13}$  gave the same results  
526 as the usual value that was used ( $10^{-4}$ ). Therefore, the value of minimum radius does not  
527 determine stability. Three examples are shown in Figure 4d-f.

528 Numerical results over a wide number of parameters verify the analytic formulas  
529 in section 5.1. A run with  $q_u=2$  is shown as an example. The criterion in (5.21) is  
530  $C < 16/27$  for instability. With  $C=15/27$ , numerous calculations with a wide range of  
531 unequal starting amplitudes (ratios from  $10^{-4}$  up to  $10^4$ ) had flows evolve to equal flow  
532 rates in both tubes like Figure 4d. Results not only confirm the linear stability prediction  
533 but the wide range of trial amplitudes indicates that the stability criterion is valid for all  
534 perturbation amplitudes (frequently described as globally stable). Figure 4e,f has  
535 examples for 2 other parameter pairs that approach balanced flows in one case and  
536 freeze-up in the other. Finally, in no case have two unequal flows like the straight line  
537 intersections in Figure 4c remained steady, but they always evolve to either two equal  
538 flows or one flow with freeze-up in the other. The only exception is if  $q_u$  is set to a value

539 smaller than the value of seepage flow where both tubes acquire equal values of seepage  
 540 flow.

### 541 **5.3 Many Tubes- numerical results**

542 Numerical calculations are easily formulated for more than 2 tubes. Each tube  
 543 radius is advanced in time based on the radius and flux rate within each tube using  
 544 equivalents of equations (5.3, and 5.4). Then, to calculate flux rate at the new radius, we  
 545 consider first the pressure drop between for tubes  $i$  and  $j$

$$546 \quad q'_i - q'_j = C(p'_j - p'_i) \quad (5.24)$$

547 and this, along with the equivalent of (5.1) for every pair of tubes along the manifold,  
 548 which are spaced  $|i - j|$  apart becomes

$$549 \quad q'_j = q'_i \frac{\left(1 + \frac{C}{a_i^4|i-j|}\right)}{\left(1 + \frac{C}{a_j^4|i-j|}\right)} = q'_i \frac{a_j^4(|i-j|a_i^4 + C)}{a_i^4|i-j|(a_j^4 + C)}$$

550 (5.25)

551

552 Then, one can use  $\sum_{j=1}^N q'_j = Nq_u$  to express flux for the  $i$ -th tube

$$553 \quad q'_i = \left\{ \sum_{j=1}^N \frac{a_j^4(|i-j|a_i^4 + C)}{a_i^4|i-j|(a_j^4 + C)} \right\}^{-1} Nq_u$$

554 (5.26)

555 This resets flux rate for each tube after which the cycle is repeated.

556 To begin a numerical calculation, a fixed value of  $q_u$  and  $C$  is specified and the  
 557 initial radius for tube number  $i$  has flux rate  $q_u(0.9995+0.0001\text{var}(i))$  where  $\text{var}(i)$  is a  
 558 random integer between zero and 10 from a numerical random number generator. Radii  
 559 and flux rates in each tube thereafter advance in time until steady state is reached. When  
 560 instability develops with some tubes having larger flows and others smaller ones, (5.26)  
 561 proceeds without interruption even after seepage flow develops. When earlier attempts  
 562 had no minimum radius equation, 5.26 developed shrinking denominators and instability  
 563 occurred.

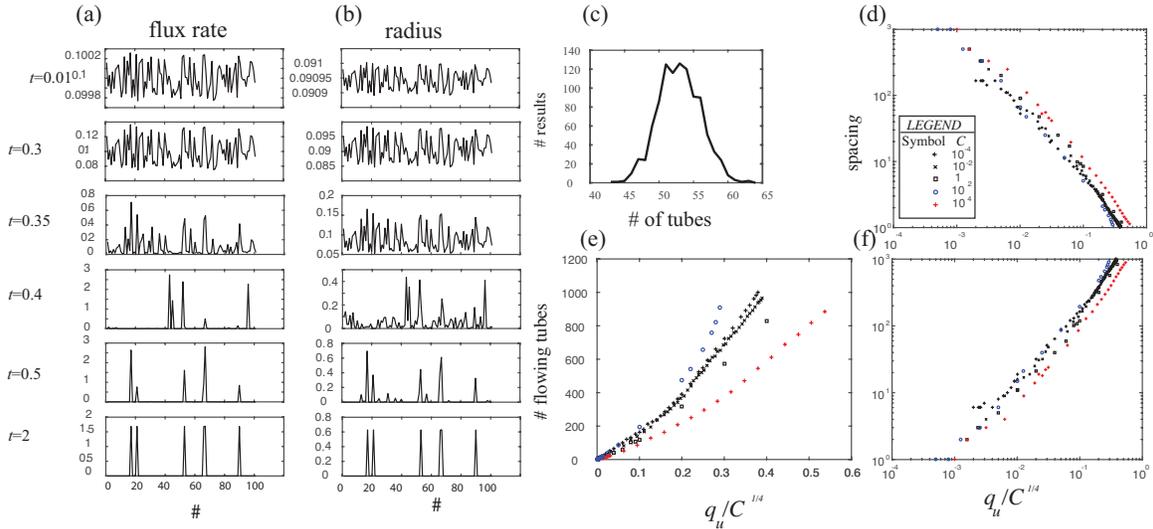
564 Figure (4a,b) shows a typical evolution of flux rate and radius for 101 tubes.  
 565 Although the time step is small enough for different wavelengths of a perturbation to

566 show different growth rates, as in the case of numerous stability problems as well as with  
567 temperature-dependent viscosity (Helfrich 1995, Wylie and Lister 1995). These  
568 calculations exhibited no selective wavelength. Instead, the random perturbation profile  
569 of both the flux rates and radii remains almost perfectly preserved during growth  
570 throughout an “early stage”. This stage terminates at different times depending on  
571 perturbation size,  $q_u$  and  $C$ . In this case it persisted up to  $t=0.3$ . Then, suddenly, from  
572  $t=0.35$  to  $0.4$  there is an “intermediate stage” where the profiles and radii have order one  
573 variation and they begin to dramatically change with some radii and flow rates plunging  
574 toward zero and others increasing. The evolution of some individual tubes is not easily  
575 understood. For example, a tube radius might first decrease and then increase or vice  
576 versa as the upstream manifold pressure distribution readjusts. Last, a late stage follows  
577 this until  $t=2$ , with some tubes approaching seepage and others fully flowing. Finally, all  
578 flux rates and radii in the active tubes become almost exactly equal and all seepage flux  
579 rates do too. A cross-manifold flow remains that distributes material from the uniform  
580 source to the active tubes. In this model, the ends of a manifold have zero lateral flux rate  
581 and this exerts some influence not yet documented or understood. In spite of this, results  
582 are clear. For example, the steady final distribution at  $t=2$  for  $q_u=0.1$ ,  $C=1$  results in flow  
583 in 6 tubes (Figure 5a). A sequence with an unchanging distribution in the early stages of a  
584 numerical model with viscosity variation of cylindrical-slab flow seems to be similar to  
585 this ( Figure 14 of Helfrich 1995). That run ends up with one flowing region and  
586 everything else decaying away just like our results for the limit of small flux rate.

587 Our small minimum radius value of 0.0001 used for these figures makes  
588 reproducible results (subject of course to the limits of random initial conditions). The  
589 seepage flux rate is completely negligible in the volume flux budget at the end of all  
590 calculations. For example, even for the extreme case with  $10^4$  tubes where only one tube  
591 remains active at the end of the freezing up sequence, less than 1% of the imposed flux  
592 goes through the 999 seeping tubes.

593 This evolution of small perturbations that grow and results in flow that becomes  
594 equal in selected tubes occurs in every case of our 1183 numerical runs with results  
595 spanning wide ranges of  $q_u$  ( $10^{-5}$  – 100),  $C$  ( $10^{-4}$  –  $10^8$ ) and  $N$  (2 to 10000) (listed in  
596 Supplementary Tables). Each realization follows the nonlinear evolution ending in a few

597 actively flowing tubes with equal flux rates (Figure 5a) and radii (Figure 5b). A variation  
 598 of the spacing away from the center exists, but such an effect only becomes large (more  
 599 than tens of percent) for  $N > 1000$ . The number of final tubes,  $\#$ , has a statistical spread in  
 600 1000 realizations (Figure 5c). The distribution is insufficient to determine whether it is  
 601 bell shaped, which might not happen because of the nonlinear evolution.



602

603 Figure 5 (a) Flux rate and (b) radius at various times starting from random initial conditions ( $q_u=0.1$ ,  $C=1$ ,  
 604  $N=101$ ). The first two times are during “early evolution” when the distribution profile is amplified  
 605 without change of shape. The next two times are during “middle evolution” when the profiles  
 606 change because some of the radii become much smaller and each flux rate either grows or decays.  
 607 The bottom two times are during “final evolution” when flowing and seepage tubes become fixed.  
 608 The 6 flowing tubes end with equal rates and radii with all other flux rates and radii shrunk to  
 609 negligible size. (c) The number of actively flowing tubes for 1000 different runs ( $q_u=0.05$ ,  $C=1$ ,  
 610  $N=1000$ ). (d) The spacing of tubes  $N/\#$  versus  $q_u/C^{1/4}$  (logarithmic) with a legend of symbols for  
 611 values of  $C$ . (e) (linear) and f) (logarithmic) number  $\#$  of flowing tubes.

612

613

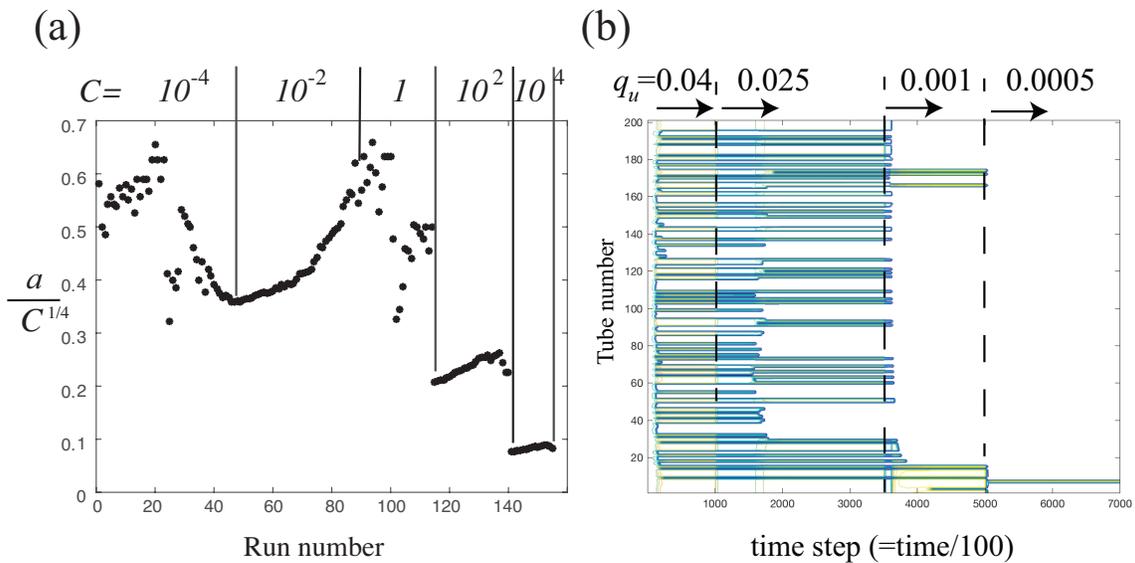
614 After flow is steady, all the flowing tubes have almost exactly the same flux rates  
 615 and radii so they arrive at one point on the  $p$ - $q$  curve. No known rule exists for the final  
 616 rate location. For example, the rate in Figure 5a is about  $q=1.7$  which is less than the  
 617 minimum  $q=3$  (Figure 3) and lies on the unstable branch. Therefore, the concept of “some  
 618 flows are in the stable branch and others decay on the unstable branch” does not hold.  
 619 Perhaps others will think, as I did, that this is surprising, but Helfrich (1995) also reports  
 620 that numerical results of flows with fingering due to temperature-dependent viscosity do  
 not cluster to the stable branch.

621

622 After some searching, a systematic dependence between tube number  $\#$   
 (consequently spacing  $N/\#$ ), and the parameter group  $q_u/C^{1/4}$  was found for wide ranges

623 of  $C$  ( $10^8$ ) and  $q_u$  ( $1.5 \times 10^4$ ). All tubes support flowing for  $q_u/C^{1/4} > 0.55$  and flow fills  
 624 fewer tubes for the remaining 154 runs. The trends in log-log space are remarkably linear,  
 625 parallel and logarithmically close to linearly proportional to  $q_u/C^{1/4}$  (Figure 5b,d) in spite  
 626 of no averaging as in Figure 5c for randomness.

627 Since  $C$  is proportional to the fourth power of the radius of the manifold tube  $a_m$ ,  
 628  $C^{1/4}$  will be called the “scaled manifold radius”. The linear trends in Figure 5d,f have a  
 629 slope proportional to  $(q_u/C^{1/4})^{-1}$  so active tube spacing N/# is linearly proportional to  
 630 scaled manifold radius. To quantify the results further it is useful to note that the flux  
 631 rates in each active tube are equal (e. g. Figure 5a,b at  $t=2$ ) so each rate is simply  
 632  $q=Nq_u/\#$ . All radii are also equal so that the radius  $a$  for steady flow in each active tube is  
 633 readily calculated using equation (3.3). The ratios of this radius compared to the scaled  
 634 manifold radius  $a/C^{1/4}$  for the points shown in Figure 5 are shown in Figure 6a. The  
 635 ratios are not constant, but they all are clearly of order one. For  $C \leq 1$  the ratio  $a/C^{1/4}$   
 636 has considerable variation of a little over 2 with a total range from 0.3 to 0.68. For  
 637  $C=100$ , the mean ratio is 0.225 with a standard deviation of 0.003. For  $C=10^4$ , the mean  
 638 ratio is 0.082 with standard deviation 0.0088. Therefore, to a first approximation the  
 639 radius within a flowing tube is linearly proportional to the scaled manifold radius  $C^{1/4}$   
 640 with a proportionality constant (Figure 6a) that is order one.



641  
 642 Figure 6. (a) Radius within each flowing tube after a reasonably steady flow is achieved divided by the  
 643 scaled manifold radius. The numbered runs occupy a wide range of  $q_u$  (Figure 5). (b) Evolution of

644 the contours of tube radius for a 200 tube manifold with sequentially decreased flow rates for  
645  $C=0.0001$ . The sequential values of # are 97, 67, 5 and 1.  
646

647 Figure 6b shows contours of radius for all active tubes with 4 progressively lower  
648 values of  $q_u$ , and is a good illustration of the spacing of active tubes. When this run is  
649 continued with the opposite sequential increases in  $q_u$  there is hysteresis with no increase  
650 in the number of active tubes. This is explained by considering that for flow in a single  
651 tube, the total flux rate is  $0.04 \times 200 = 8$  making an upstream pressure of about 12 (see  
652 Figure 4a). This pressure makes only a tiny seepage flux rate of  $1.2 \times 10^{-15}$  but the seepage  
653 flux rate needed for the straight line of seepage flow to intersect equation (3.5) is over 1.

654 What might these results imply for the spacing of outflows in nature? Let us try  
655 first to look at the formation of vents along a volcanic fissure. The number of tubes for  
656  $N=1000$  in Figure 5 is roughly fit by the relation

$$657 \quad \# = 800 q_u C^{-1/4} \quad (5.27)$$

658 Make a model of a fissure composed of  $10^3$  tubes spaced  $L_m=10$  m apart feeding melt up  
659 from a shallow reservoir at a depth  $L=1000$  m below the surface. A total flux of  $Q=1 \text{ m}^3\text{s}^{-1}$   
660  $^1$  is evenly distributed at 1000 m depth and therefore the flux per tube is  $Q=0.001 \text{ m}^3\text{s}^{-1}$ .  
661 Using  $q_u = Q/\pi^2 \kappa L T_n$  along with magma thermal diffusivity  $\kappa=5 \times 10^{-7} \text{ m}^2 \text{ s}^{-1}$ , and  
662  $T_n=10$ , gives  $q_u=0.020$ . As a first guess equating the radius of the manifold tube to the  
663 tube to the surface so that  $r_o=r_m$  and  $C=L/L_m$  then (5.27) gives that  $\#=16/10^{1/2}=5$  tubes  
664 that are active over the 10 km extent so there is a vent every 2 km. With greater depth of  
665 the fissure and everything else the same, then  $q_u$  is smaller and there are fewer active  
666 tubes with wider vent spacing. These distances are plausible and given the great  
667 differences between this simple model and complex reality, the test seems to be  
668 promising.

669 Let us try a second example-- the general problem of magma focusing at mid-  
670 ocean spreading centers. Pretend that there is a manifold consisting of a continuous  
671 mushy zone along a 1000 km long ridge with vertical tubes each spaced 1 km apart that  
672 might bring melt up to the surface. To pick flux rate, we need to produce a flux that  
673 generates an oceanic crust thickness of 7 km with a ridge with a moderate spreading rate  
674 of  $0.1 \text{ m y}^{-1}$  ( $=3.2 \times 10^{-9} \text{ m s}^{-1}$ ). This gives a flux rate per tube spaced over the 1 km width  
675 covered by each tube of approximately  $0.022 \text{ m}^3\text{s}^{-1}$ . Using a value of  $L=30$  km, (a

676 minimum value for the depth), the same values of thermal diffusivity and  $T_n$  as above,  
677 then the dimensionless value of flux rate is  $q_u=0.0149$ . There is little knowledge of what  
678 the equivalent for  $r_m$  would be for either mushy zones or magma chambers under the  
679 ocean floor, so for a crude start use  $C=1$ . (Note that a new model with a porous manifold  
680 is quite feasible.) This gives 12 active tubes for the ridge, equivalent to spacing of 83 km.  
681 This exceeds the spacing that is more typically 20-40 km for moderate rate mid-ocean  
682 spreading centers. Note also that this calculation implies that spacing is inversely  
683 proportional to flux rate so that with the present parameters ultra-slow spreading centers  
684 might have spacings over 100 km and the fastest might have spacing less than 50 km.

685 Therefore, the results show that magma cannot rise up everywhere in fissures and  
686 spreading centers and there are presumably ranges of parameters where volcanic  
687 intrusions might even freeze shut. Note that the volume flux rate used here is equal to 0.7  
688  $\text{km}^3/\text{y}$  for the 1000 km ridge, which reduces to a volume flux rate for each of the 12 tubes  
689 of  $0.058 \text{ km}^3/\text{y}$  which is in the middle of the range of active volcanos in White et al.  
690 (2006). They present other considerations that ours for the thermal cooling of the  
691 chambers as suggested constraints on the size of the volcanos. There are many other  
692 suggested dynamical factors governing the spacing of volcanos. To name a very few,  
693 there is Rayleigh-Taylor buoyancy that involves viscosity of the mushy zone (Schouten et  
694 al. 1985), there are combined buoyant, tectonic and mantle-forced flows (Magde and  
695 Sparks 1997), and there is even deeper mantle flow (Vanderbrock et al, 2016 and  
696 references therein). Results of this simple model suggest that lateral migration in the  
697 mushy zone with rising modulated by localized freezing dynamics might also be  
698 important and these dynamics can be added to the existing list.

699 In summary, the model curve in Figure 3a is incomplete for many models because  
700 freezing builds up impossible pressure in the manifold. The imposition of a minimum  
701 radius (Figure 3a inset) removes this inadequacy. With it, both a limit cycle for  
702 compressible upstream and multiple tubes up to  $N \leq 1000$  work well at documenting  
703 evolution of flow. For  $q_u/C^{1/4} < 0.55$  both the spacing between active tubes and the value  
704 of the active tube radius depends primarily on the scaled manifold radius  $C^{1/4}$ . For growth  
705 from random noise, the relation between  $q_u$  and  $\#$  is not unique. Statistical results end up

706 clustering around a central peak to give # and the spacing. Finally, the results seem to be  
707 in crude accord with the spacing of magmatic centers in mid-ocean ridges.

## 708 **6. Discussion**

709 This simple model is used to analyze a number of flows with different upstream  
710 conditions. Explicit formulas lead to insight into freezing dynamics for each upstream  
711 condition with formulas for stability and other aspects of each flow. For a compressible  
712 upstream chamber, the two limits of constant pressure and constant flux rate are  
713 recovered and results are similar to those by Holmes 2007 and HCW. For the frozen  
714 water faucet configuration, freeze-up occurs when the pressure change of the flow equals  
715 slope of the curve in Figure 4. For branching tubes, (5.21) indicates that freeze-up of one  
716 of a pair of tubes occurs if the inverse of the resistance coefficient between the two tubes  
717 upstream is greater than the tangential slope for that coefficient in Figure 4. For all three  
718 configurations, numerical calculation with finite time steps cannot extend all the way to  
719 perfect freezing unless one develops a special numerical method to remove high  
720 pressures for very small flow with very small radius for long times. We resort to a  
721 minimum radius that allows numerical integration to proceed to final flows.

722 The compressible model is intended to be the simplest possible model of a time-  
723 dependent magma delivery system. It omits variations in volatiles and viscosity, but it has  
724 the three important elements listed below.

725 1. There is a single reservoir driven by a steady influx of material. The reservoir  
726 accumulates pressure to drive the melt upward through the colder surface of the earth.  
727 The reservoir in this model is linearly compressible, but that compressibility is meant to  
728 replace all the effects of buoyancy force driven by the density difference between magma  
729 and rock as well as the excess pressure from the elastic surroundings as magma  
730 accumulates under the region.

731 2. There is a permanent pathway to the surface, represented here by a simple cold  
732 tube with the added feature that it allows seepage flow. The pathway in our model  
733 represents both cracks from stress in the elastic plate that are abundantly observed  
734 seismically, brittle and weak material in the pathway and preheated aseismic pathways  
735 that guide magma ascent. There is a minimum of different structures along the flow and  
736 storage paths and no mechanical opening of a crack.

737           3. The melt can solidify along the tube . There are no volatiles, flow is one-  
738 dimensional with composition and viscosity constant, and most important the model  
739 eruption cannot happen unless the outflow is rapid enough to melt back the solid sheath  
740 of the tube. (like the melt-back of a fissure as in Bruce and Huppert 1989).

741           The dynamics of the spacing of active tubes and the relation between spacing and  
742 the scaled manifold radius  $C^{-1/4}$  is obviously caused by the relatively close correlation  
743 between active flowing tube radius and scaled manifold radius although there is also a  
744 weak influence by  $C$ .

745           Although flow and freeze-up with true solidification differs from flow with  
746 viscosity variation, we found that invoking a minimum radius makes solidifying flows  
747 very similar to flow of fluids with large temperature-dependent viscosity. For example,  
748 when our *minimum radius* is inserted, there is a branch of the pressure curve that bends  
749 down to zero as flow approaches zero (Figure 3a inset), just like flows with temperature-  
750 dependent viscosity (Whitehead and Helfrich 1991, Helfrich 1995, Wylie and Lister  
751 1995, and Wylie et al. 1999a). Possibly the model of Wylie and Lister (1995) with a step  
752 change in viscosity is the closest equivalent to our solidification model, although that  
753 does not include a latent heat of fusion. In any case, the flow with variable viscosity  
754 inherently has seepage flow so that our new results seem to apply to such problems.  
755 Although a systematic investigation of hysteresis in this problem might be interesting, it  
756 can be more usefully conducted for the problem of viscosity variation rather than freezing  
757 since the minimum radius is added to this model.

758           The *minimum radius* allows a tube to recover from seepage when upstream  
759 pressure becomes large enough. The reason why a minimum radius is required for all  
760 time in both sections 3 and 5 is fundamental if one wants to avoid the discontinuity of  
761 freeze-up. For section 3, the flow rate-pressure curve must have two extrema so that 3  
762 possible intersections with a straight line exist rather than the 2 intersections in Figures 3  
763 and 4. In that way, two intersections are stable and the third middle one is not, so  
764 oscillations can come to equilibrium. In section 5, the minimum radius prevents  
765 excessively large pressures that are associated with very small flow rates and radii.

766           Perhaps other physical processes instead of a minimum radius can be invoked  
767 numerically for solidifying flows. In any event, the need to invoke a minimum radius

768 makes the results with large viscosity variation and with solidification very similar so  
769 future projects might simply use one or the other, depending on which is most  
770 convenient. In addition, some numerical results in section 3 clearly apply to flow with  
771 viscosity variation and this should also be true for section 5.

772         There are innumerable interesting extensions. One can combine these upstream  
773 conditions to flows with both viscosity variation and solidification, or have a slightly  
774 porous solid, or incorporate non-Newtonian flows like those reviewed by Kavanagh et al.  
775 (2018), or make a model of sedimentation problems or extend this approach to more  
776 complex flow geometry. It is not difficult to imagine the occurrence of very complicated  
777 or even truly chaotic flows. With enough complications, even realistic random-appearing  
778 patterns (Klein 1982) could probably be generated. It is hoped, however, that the  
779 interesting behavior of these models with relatively simple flow situations can start to  
780 explain some of the elaborate piles of material that are encountered in igneous, frozen  
781 and depositional structures in the earth.

782 **Acknowledgments:** Emeritus funds are provided by Woods Hole Oceanographic  
783 Institution. All data are shown in the supplementary tables or can be measured in the  
784 Figures. No external repository exists.

785

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