Pentanary Cross-Diffusion in Water-in-Oil Microemulsions Loaded with Two Components of the Belousov–Zhabotinsky Reaction

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Abstract: We measure cross-diffusion coefficients in a five-component system, an aerosol OT (AOT) water-in-oil microemulsion loaded with two constituents of the Belousov–Zhabotinsky (BZ) reaction (H2O/AOT/BZ1/BZ2/octane). The species BZ1 is either NaBr, an inhibitor of the BZ reaction, or ferroin, a catalyst for the reaction. As species BZ2, we choose Br2, an intermediate in the reaction. The cross-diffusion coefficients between BZ1 and BZ2 are found to be negative, which can be understood in terms of complexation between these species. Using a four-variable model for the BZ reaction, we find that the cross-diffusion coefficients measured here can lead to a noticeable shift in the onset of Turing instability in the BZ–AOT system.

Keywords: Belousov–Zhabotinsky reaction · diffusion · dissipative processes · reverse microemulsions · Taylor dispersion

Introduction

Cross-diffusion, the phenomenon in which a flux of one species is induced by a concentration gradient of another species, can affect or even induce dissipative patterns in reaction-diffusion systems.[1] There are at least two major categories of mechanisms that can lead to cross-diffusion: complexation, for example, between an enzyme and a substrate, or between a “host” and a “guest”, or due to electrostatic interaction between ions; and excluded volume, due to the fact that one species at relatively large concentrations can restrict the free space for diffusion of another, thereby increasing the latter’s effective local concentration. In some cases, these mechanisms can give rise to large positive (excluded volume) or negative (complexation) cross-diffusion coefficients, sometimes referred to as off-diagonal elements of the diffusivity matrix $D$.

In the Fickian interpretation of the diffusion process, reaction-diffusion equations that include cross-diffusion terms take the following form:

$$\frac{\partial u_i}{\partial t} = R_i(u) + D_i \nabla^2 u_i + \sum_{j \neq i} \text{div}(D_{ij} \nabla u_j)$$

$i, j = 1, 2, \ldots, N$

where the term $\Sigma \text{div}(D_{ij} \nabla u_j)$ takes into account the flux of species $u_j$, $D_{ij} \nabla u_j$ induced by the gradient of species $u_i$. Note that Equation (1) can include unreactive species, for which the reactive term $R_i(u)$ equals zero. Note also that a full treatment of cross-diffusion effects in reaction-diffusion systems requires analysis of the underlying chemical potentials, a procedure more difficult both theoretically and in connecting to experiment than utilizing Equation (1). To analyze the role of the off-diagonal elements, $D_{ij}$ in pattern formation, we first need to be able to measure them. There are several methods for obtaining cross-diffusion coefficients. The most commonly used are interferometry techniques[2,3] and the Taylor dispersion method.[4–6] Here we employ the latter approach.

We have chosen to study the Belousov–Zhabotinsky (BZ) reaction dispersed in water-in-oil aerosol OT (AOT) microemulsion, (BZ–AOT system),[7–9] where large cross-diffusion effects (for example, a flux of water molecules induced by a flux of AOT molecules) are well documented[10–12] and where a rich array of patterns, including Turing patterns, standing waves, and several types of traveling waves[9,13] have been observed. In recent studies[14,15] we have mea-
sured cross-diffusion coefficients in quaternary systems (three solutes + solvent), where the solutes were water (1), AOT (2) and a component of the BZ reaction (3), and the solvent (the continuous phase) was octane. These studies revealed large cross-diffusion coefficients (both positive and negative), $D_{ij}$ and $D_{ji}$, that is, large fluxes of water and/or AOT molecules induced by a gradient of a single component of the BZ system.

However, to assess the effects of cross-diffusion on pattern formation in the BZ–AOT system, we require the cross-diffusion coefficients for pairs of species that participate in the BZ reaction. To do this, we must investigate a five-component (pentanary) system, where three components, 1 (water), 2 (AOT), and 5 (octane), are the same as in the earlier quartenary system, while components 3 and 4 are reactive BZ species. In this study, we first introduce our tern formation in the BZ–AOT system, we require the coefficients.

General analysis of a five component BZ–AOT system: In a pentanary systems (four solutes + solvent), the diffusion matrix $D$ contains 16 elements, namely 4 diagonal main diffusion coefficients, $D_{ii}$, and 12 off-diagonal cross-diffusion coefficients $D_{ij}$, $i, j = 1, 2, 3, 4$ ($i \neq j$).

$$
\begin{bmatrix}
D_{11} & D_{12} & D_{13} & D_{14} \\
D_{21} & D_{22} & D_{23} & D_{24} \\
D_{31} & D_{32} & D_{33} & D_{34} \\
D_{41} & D_{42} & D_{43} & D_{44}
\end{bmatrix}
$$ (2)

If we consider all 16 elements of $D$ as unknowns, then the equations for $D_{ij}$ become so cumbersome that it is extremely difficult to manipulate them to extract the diffusion coefficients. We choose instead to “borrow” 14 elements from experiments on three- and four-component subsystems, assuming that these simpler systems do not change significantly upon addition of a new BZ species. The three-component water-in-oil microemulsion, $H_2O/AOT/octane$, gives us the coefficients $D_{11}$, $D_{12}$, $D_{21}$, and $D_{22}$. A four-component sub-system, $H_2O/AOT/BZ1/octane$, with only one BZ species, BZ1, provides the coefficients $D_{13}$, $D_{14}$, $D_{23}$, $D_{24}$, and $D_{33}$. A second four-component sub-system, $H_2O/AOT/BZ2/octane$, yields $D_{34}$ and $D_{43}$. We then need to find only the coefficients $D_{34}$ and $D_{43}$.

Using the Taylor dispersion technique, $^{[4,5]}$ which involves the diffusive spreading of a drop of solution injected into a laminarily flowing stream containing the same components at slightly different concentrations, we can calculate the so-called dispersion coefficients, $F_{ij}$, of the matrix $F$, which links the partial derivatives of the concentrations $c_i$ of all components in the flowing stream. $^{[15]}

$$
\frac{\partial c_i}{\partial t} = \sum_{j=1}^{4} F_{ij} \frac{\partial^2 c_j}{\partial x^2}
$$ (3)

The dispersion coefficients $F_{ij}$ have the same dimensions as the diffusion coefficients $D_{ij}$ [cm$^2$ s$^{-1}$], but numerically they are inversely proportional to $D_{ij}$. $^{[4,5,15]}$ The matrices $F$ and $D$ are linked by the expressions:

$$
D_{ij} = K_{FD} \det(\mathbf{M}_{ij})(-1)^{i+j}/\det(\mathbf{F})
$$ (4)

$$
F_{ij} = K_{FD} \det(\mathbf{M}_{ij})(-1)^{i+j}/\det(\mathbf{D})
$$ (5)

where $K_{FD} = \frac{R_0^3 u_0^2}{48}$ and $\mathbf{M}_{ij}$ (or $\mathbf{M}_{ji}$) is the minor associated with the corresponding element of matrix $F$ (D). The coefficients $F_{ij}$ can be obtained from the experimentally found parameters $P_{i,exp}$, $K_i$, and $\sigma_i$ through the following equations: $^{[14,15]}

$$
K_0^{-1} \sum_{i=1}^{n} P_{i,exp} = \sum_{i=1}^{n} K_i c_0
$$ (6)

$$
K_0^{-1} \sum_{i=1}^{n} \sigma_i P_{i,exp} = \sum_{i=1}^{n} c_0 \sum_{j=1}^{n} K_i F_{ij}
$$ (7)

where $n = 4$, $l_0$ is the length of the section of the capillary occupied by the initially injected sample ($l_0^{-1} = \pi R_0^2 / V_0$, $V_0$ is the injected volume, $R_0$ is the inner radius of the tube), $P_{i,exp}$ are the pre-exponential parts of the Gaussian functions used to fit the experimental peaks, $\sigma_i$ are the dispersions of the Gaussian functions, which are equal to the eigenvalues of the dispersion matrix $F$, $c_0$ is the difference between the concentration of component $i$ in the injected sample and in the carrier stream, $K_i$ is the instrumental sensitivity to that component (typically linear in the concentration). The experimentally measurable quantities $P_{i,exp}$, $K_i$, and $\sigma_i$ can be found by fitting a set of experimental peaks $v(t)$ generated by injections of different compositions according to

$$
v(t) = \sum_{i=1}^{4} P_{i,exp} \exp \left[ \frac{-u_0(t - t_0)^2}{4\sigma_i t} \right]
$$ (8)

where $u_0$ is the mean velocity of the carrier stream, and $t_0$ is the retention time (roughly speaking, $t_0$ corresponds to the maximum or minimum of the Taylor peak).

In principle, by combining the aforementioned 14 diffusion coefficients with the fitting parameters from a set of experiments, we can find all 16 elements of $F$, and then using
Equations (4) and (5) we can obtain the unknown coefficients \( D_{34} \) and \( D_{43} \) as well as tune the “known” coefficients \( D_{ij} \). Note that in general we need just two independent Taylor experiments to find the two coefficients \( D_{34} \) and \( D_{43} \). However, more experiments with different initial conditions are required to determine the dispersions \( \sigma_i \) with good precision.

As an example, the relatively simple expressions for \( F_{34} \) and \( F_{44} \) are

\[
F_{34} = \frac{a_1 a_2 a_3 a_4}{s_1 s_2 s_3} \quad (9)
\]

\[
F_{44} = \frac{a_1 a_2 a_3 a_3}{s_1 s_2 s_3} \quad (10)
\]

where the \( s_i \) are the dispersions of the Gaussian functions obtained by fitting the experimental peaks in the \( \text{H}_2\text{O}/\text{AOT} / \text{BZ} \) (1 or 2)/octane subsystem. Expressions for the other \( F_i \) are much more cumbersome and not of practical use when the dispersions are obtained in experiments with a refractive index detector (RID), because the RID records peaks that are a combination of signals generated by all components, which then requires that Equations (4)–(7) be solved for \( n = 4 \), a step that can introduce significant error in the final results.

If, however, we have a detector that can measure the Taylor peak for a single species in an \( n \)-component system, the situation becomes much more favorable. In our system, with \( \text{Br}_2 \) or ferroin as the BZ component, using a UV-visible spectrophotometer at an appropriate wavelength provides a detector sensitive only to that species, considerably simplifying Equations (6)–(7).

For example, with \( \text{Br}_2 \) as the only absorbing species in the visible range, the sensitivity coefficients for the other components, \( K_i^\lambda \) (\( i = 1, 2, 3 \)) (we rename the coefficients \( K_i \) as \( K_i^\lambda \) for UV/Vis measurements at wavelength \( \lambda \)), are zero, and Equations (6) and (7) simplify to:

\[
k_i^{\lambda} F_{ik} = W_i \quad i = 1 - 4
\]

\[
K_i^\lambda F_{ik} = W_i \quad i = 1 - 4
\]

with \( W_i = \sum_{j=1}^{4} P_j \sigma_j a_j \), \( i, j = 1-4 \). \( P_j \) is the amplitude obtained by the \( j \)th Gaussian by fitting the experiment in which only \( \sigma_0 \neq 0 \). The \( F_{ik} \) can thus be measured directly from the spectrophotometric curves. The value of \( F_{ik} \) found from direct measurements via Equation (12) can be compared with the value calculated from Equation (10) to test the method. The value of \( F_{ik} \) is used to find \( D_{ij} \) and \( D_{ik} \). In fact, we need two equations that relate the desired diffusion coefficients to the known \( D_{ij} \) and the experimental data like the dispersions \( \sigma_i \). One equation is given by the constraint\(^{[13]}\)

\[
\det(F) \det(D) = K_{FP}^2
\]

with \( \det(F) = a_1 a_2 a_3 a_4 \). For the other, we use Equation (5) for \( F_{43} \):

\[
F_{43} = -\frac{a_2 a_3 a_4}{K_{FP}^2} \det(M_{D_{43}})
\]

where

\[
M_{D_{43}} = \begin{bmatrix}
D_{13} & D_{12} & D_{13} \\
D_{23} & D_{22} & D_{23} \\
D_{34} & D_{32} & D_{33}
\end{bmatrix}
\]

So, if we know \( F_{43} \), we can calculate \( D_{43} \) from Equation (14) as

\[
D_{43} = \frac{a_1 a_2 a_3 a_3(D_{13}D_{23}^2D_{44} - D_{13}D_{23}D_{44} - D_{13}D_{23}D_{44} - D_{13}D_{23}D_{44}) - F_{43}K_{FP}^3}{a_1 a_2 a_3 a_4(D_{13}D_{23}^2D_{44} - D_{13}D_{23}D_{44})}
\]

The coefficient \( D_{34} \) can then be obtained from Equation (13), though this expression is rather cumbersome and may lead to relatively large errors in \( D_{34} \). Nevertheless, when \( F_{43} \) is known, \( D_{34} \) can be found in a manner similar to \( D_{43} \). If \( F_{43} \) is unknown, and also as a check on the calculation when \( F_{43} \) is known, it is useful to have alternative fitting procedures to obtain \( D_{34} \). If we have several experimental Taylor peaks, we can fit them by a sum of Gaussians via Equation (8), where the dispersions \( \sigma_i \) are calculated from the matrix \( F \) using Equation (5), with \( D_{34} \) as the fitting parameter.

Another possible fitting procedure is to integrate the partial differential Equations (3), and compare the results with experiment using both coefficients, \( D_{34} \) and \( D_{43} \), as fitting parameters. We discuss this procedure below.

When the two BZ species, as in the case of \( \text{Br}_2 \) and ferroin, absorb at different wavelengths, we can obtain two Taylor peaks under the same conditions, for example, at \( \lambda = 400 \) and 510 nm. We can then extract the Taylor peaks for \( \text{Br}_2 \) and ferroin, absorb at different wavelengths, we can obtain two Taylor peaks under the same conditions, for example, at \( \lambda = 400 \) and 510 nm. We can then extract the Taylor peaks at a chosen wavelength in the range 350 to 550 nm. Figure 1 shows the spectrophotometric peaks at \( \lambda = 500 \) nm, obtained by injecting an excess of bromine (\( [\text{NaBr}] = 1.15 \times 10^{-4} \) mm), and an excess of sodium bromide (\( [\text{NaBr}]=0.02 \) m, triangles) into a flowing solution with [\( \text{H}_2\text{O}]=3.56 \) m, [\( \text{AOT}]=0.3 \) m, [\( \text{NaBr}]=5 \) mm and [\( \text{Br}_2]=0.1 \) m. The two dispersion curves were simultaneously fitted to Equation (8) to yield \( \sum P_j \exp(-1.15 \text{ o.u.} \times \text{cm}) = 11.48 \text{ o.u.} \times \text{cm} \), \( i = 1, 2, 3, 4 \). The dispersion \( \sigma_4 \) was found to be 4.3 cm\(^2\) s\(^{-1}\), a value close to the dispersion for bromine in the

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In this case, we utilized a different procedure to find the two unknown cross-diffusion coefficients, $D_{3a}$ and $D_{4a}$, because we were able to take advantage of the fact that both species absorb in the visible range. The ferroin absorption maximum occurs at $\lambda = 510 \text{ nm}$ ($\varepsilon_{510} = 13800 \text{ mol}^{-1} \text{ cm}^{-1}$). Therefore, when an excess of either bromine or ferroin is injected into the flowing solution, the flux induced in the other BZ component can be recorded at the wavelength of its absorption maximum. Following this procedure, we monitored the absorption of ferroin when an excess of bromine was injected. No peaks could be detected at $\lambda = 510 \text{ nm}$.
which implies that under our experimental conditions $D_{34}$ is quite small.

Figure 3. System H$_2$O/AOT/ferroin/Br$_2$. Squares show spectrophotometric peak recorded at $\lambda = 400$ nm (bromine maximum absorbance wavelength) when an excess of ferroin was injected ($\Delta[\text{ferroin}]=1$ mm). Composition of the flowing solution: $[\text{H}_2\text{O}]=1.98$ m, $[\text{AOT}]=0.167$ m, $[\text{ferroin}]=0.01$ mm and $[\text{Br}_2]=5$ mm. $T=23^\circ$C. Solid lines represent analytical signals built by using the diffusion coefficient matrix in Table 2.

In contrast, Figure 3 presents the dispersion curve recorded at $\lambda = 400$ nm generated by injection of a sample containing an excess of ferroin. The complex shape of the peak indicates a strongly coupled flow of bromine induced by the gradient of ferroin. In this case, the ferroin has an absorption tail at 400 nm and $K_{400} \neq 0$. Equation (7) thus yields

$$F_{33} = \frac{W_0 - K_{400}^2 F_{33}}{K_{400}}$$

where $F_{33}=8.24$ cm$^3$s$^{-1}$ has been calculated via Equation (12) from an experiment in which the absorbance of a sample containing an excess of ferroin was recorded at $\lambda = 510$ nm. The coefficients $K_{400}^2 = 2065$ o.u./m and $K_{400}^3 = 175$ o.u./m were calculated from Equation (11). Equation (15) finally yields $D_{33} = -1.7 \times 10^{-5}$ cm$^2$s$^{-1}$, which accounts for the flux of bromine generated by the gradient of ferroin. The experimental peaks recorded with the RID were used to generate more precise values for the dispersions ($\alpha_1=5.5$ cm$^2$s$^{-1}$, $\alpha_2=5.24$ cm$^2$s$^{-1}$, $\alpha_3=8.23$ cm$^2$s$^{-1}$ and $\alpha_4=0.31$ cm$^2$s$^{-1}$) and to test and refine the diffusion matrix $D$.

Figure 4 shows the analytical signals built by using the diffusion matrix of Table 2 for a sample containing an excess of bromine, a) $\Delta[\text{Br}_2]=0.1$ m, and a sample containing an excess of ferroin, b) $\Delta[\text{Fe}]=1$ mm. The fitting and refinement procedure also allowed us to calculate $D_{34} = -2 \times 10^{-9}$ cm$^2$s$^{-1}$, which was not directly measurable in our spectrophotometric experiments. Finally, values for $F_{33}$ and $F_{34}$ ($8.64$ and $0.34$ cm$^2$s$^{-1}$, respectively) were calculated from Equation (10) and compared with those from our UV/Vis experiments ($8.24$ and $0.31$ cm$^2$s$^{-1}$, respectively). Again, the agreement is quite good.

Figure 4. System H$_2$O/AOT/ferroin/Br$_2$. a) RID peak recorded when an excess of bromine was injected ($\Delta[\text{Br}_2]=0.1$ m). b) RID peak recorded when an excess of ferroin was injected ($\Delta[\text{Fe}]=1$ mm). Composition of the flowing solution: $[\text{H}_2\text{O}]=1.98$ m, $[\text{AOT}]=0.167$ m, $[\text{ferroin}]=0.01$ mm and $[\text{Br}_2]=5$ mm. $T=23^\circ$C. Solid lines represent analytical signals built by using the diffusion coefficient matrix in Table 2.

PDE fitting: A key step in the Taylor dispersion method for determining cross-diffusion coefficients is the fitting of the experimental signal by a set of Gaussians to find the parameters $P_{\exp}$, $K_i$, and $\sigma_i$. If there are $N$ components (5 in our case), then the number of Gaussian functions is $N-1$ for each experimental run. In principle, different runs with different injected solutions should give identical sets of $\sigma_i$. In practice, as $N$ increases, and one attempts to fit multiple experiments, one is increasingly likely to encounter shallow local minima in attempting to optimize $\sigma_i$ by minimizing the difference between the experimental and fitted curves. Therefore, for large $N$ it is desirable, as a check on the direct fitting method, to have an independent procedure to generate the elements of $D$, thereby allowing us to choose between alternative sets of $\sigma_i$ that give comparable agreement between calculation and experiment. Here we describe an approach in which the $F_{ij}$ or the $D_{ij}$ via Eqs. (4) and (5) are obtained by numerically integrating Equations (3) and optimizing the agreement between the calculated and experimental concentration profiles.

As before, we take all the $D_{ij}$ except $D_{34}$ and $D_{43}$ from experiments on the ternary and quaternary subsystems and seek to determine the latter two coefficients from experiments on the pentenary system. We use the coefficients in Table 1 for the Br–Br$_2$ system and those in Table 2 for the ferroin–Br$_2$ system. To calculate the $F_{ij}$ we use Equation (5), which transforms the coefficients $D_{ij}$ to $F_{ij}$. For a given set of $D_{ij}$ we integrate the partial differential Equations (3) in one spatial dimension ($x$) using the commercially available software package FlexPDE,[10] with a typical error (ERRLIM) of $1.0 \times 10^{-7}$ for each variable in each spatial cell. We then vary $D_{34}$ and $D_{43}$ in an attempt to improve the agreement. Although it is possible to do a rigorous minimization of, for example, the sum of squares of pointwise differences between the calculated and experimental curves, here, for reasons discussed below, we seek only a qualitative agreement, which is sufficient to select between alternative sets of $\sigma_i$. 
Since Equations (3) are linear, only deviations from the initial concentrations \( c_0 \) are important. Therefore we normalize the variables by setting \( c_0 = 1 \) as the set of “concentrations in the flowing stream”. Initial perturbation of one of the four variables, which is equivalent to injection of a sample in the Taylor experiment, is made in a narrow (1 cm) region \( l_b \) at the center of a long \(( \geq 10 \text{ m} )\) one-dimensional segment that represents our coiled capillary. Again, since Equations (3) are linear, the amplitude of the perturbation does not affect the shape of the resulting curves (in our computer simulation, unlike the actual Taylor experiment, we do not have problems with the sensitivity of the detector). We typically take the amplitude of this perturbation as \( 0.1 c_0 \). Since the amplitude and dispersion \(( \alpha \) of the Gaussian curves (8), where the term \( u_0(\tau-t_0)^2 \) is replaced by \((x-x_0)^2 \), decrease and broaden, respectively, as \((\tau)^{-2} \) and \((\tau) \), the shape of the curves \( c_i(t) \) is almost constant after some initial interval, and the ratio between different maxima and minima remains constant with time. Therefore, for qualitative comparison with the experimental peaks, it is not necessary to simulate Equations (3) for times as long as in the actual experiment. Usually, 100 s is sufficient to yield curves with shapes similar to those at much longer times.

For this set of computer experiments, we use the diffusion coefficients reported in Table 2 except for \( D_{44} \) and \( D_{46} \), which are different for different curves and are listed in Table 3. In curves 1–4 (Figure 5a), we study the effect of \( D_{44} \) on the Taylor peak measured at 400 nm when \( c_4 \) is initially perturbed. We see that the minimum in curves 1–4 becomes deeper as \( D_{44} \) is made more negative (max/min = 1.01, 1.18, 1.29, and 1.43 for curves 1–4, respectively, while the experimental ratio from Figure 3 gives \( \text{max/min} \approx 1.26 \)). The range of \( D_{44} \) between \(-1.5 \times 10^{-8} \) and \(-2 \times 10^{-5} \text{ cm}^2 \text{ s}^{-1} \) seems to be appropriate. Note that this result is almost independent of \( D_{44} \) if \( D_{44} \) is too negative. To estimate the value of \( D_{44} \), we build in Figure 5b the curves corresponding to the Taylor dispersion curves recorded by RID (shown in Figure 4). Note that curves 1–5 (when \( c_4 \) is perturbed) obtained at different \( D_{44} \) are almost indistinguishable from one another and correspond well to the experimental curve in Figure 4b. The same is true of curves 1–5’ (when \( c_1 \) is perturbed) of Figure 5b and the experimental curve in Figure 4a. However, if \( D_{44} \) is too negative (e.g., \(-2 \times 10^{-7} \text{ cm}^2 \text{ s}^{-1} \)), then large positive wings, which are not observed in the experiment, emerge (see curve 6’ in Figure 5b). These simulations clearly show the lower negative limit for \( D_{44} \), but an accurate (even to 50%) value of \( D_{44} \) is difficult to determine by this method.

With \( D_{44} = -2 \times 10^{-8} \text{ cm}^2 \text{ s}^{-1} \) and the other diffusion coefficients assigned the values in Table 2, choosing \( D_{44} \) between \(-1.5 \times 10^{-5} \) and \(-2 \times 10^{-5} \text{ cm}^2 \text{ s}^{-1} \) enables us to match the ratio between the minimum and the two maxima in the experimental absorbance, Figure 3, while also reproducing the RID curves in Figure 4. The coefficient \( D_{44} \) alone determines the shape of the curve in Figure 3 (when an excess of ferroin is injected). Indeed the other two cross-diffusion coefficients, \( D_{41} \) and \( D_{42} \), are too small to account for the flux of Br\(_2\) generated by the gradient of ferroin. The ferroin gradient induces fluxes of H\(_2\)O and AOT that in turn can generate a flux of Br\(_2\). This fitting procedure thus provides a route to determining cross-diffusion coefficients to an accuracy better than 50%. Reassuringly, the cross-diffusion coefficient \( D_{43} \) obtained by the PDE fitting is in good agreement with the value obtained from the usual fitting procedure in which Gaussian curves [Eq. (8)] are used and where the error in \( D_{43} \) and \( D_{44} \) is between 15 and 20%. We will see in the next section that the accuracy provided by the PDE fitting technique is more than sufficient for assessing the role of cross-diffusion in pattern formation in the BZ–AOT system.

**Effects of cross-diffusion in a BZ–AOT model:** We consider now the possible effects of cross-diffusion coefficients of the magnitude found experimentally on pattern formation in the BZ–AOT system. This system demonstrates a wide variety of patterns that arise via several different pattern-formation mechanisms.\(^{[9,17,18]}\) We do not attempt to examine the role of cross-diffusion in all of them here, but rather restrict ourselves to an analysis of Turing patterns.\(^{[13,19]}\) We choose Turing patterns in large measure because this behavior does not arise in the aequous BZ system, whereas it is a prominent feature of the BZ–AOT system. Earlier analyses\(^{[13]}\) have suggested that BZ–AOT Turing patterns arise because the inhibitor species Br\(_2\) diffuses more rapidly through the oil.
than the activator, which is confined to the aqueous droplets and diffuses at the much slower rate of whole droplets. A four-variable model of the BZ–AOT system[20] that we recently proposed includes the species $x = [\text{HBrO}_2]$, $y = [\text{Br}^-]$, $z = [\text{ferroin}]$ and $u = [\text{BrO}_3^-]$: 

$$dx/dt = -k_1 xy + k_2 x^2 + k_3 (c_0 - z)$$

$$dy/dt = -3k_1 xy - 2k_3 y^2 + k_4 u + k_5 z + \text{div}[D_{xy}\text{grad}(x)]$$

$$dz/dt = 2k_3 x (c_0 - z)/(c_0 - z + c_{min}) - k_6 z - k_7 z$$

$$du/dt = 2k_6 xy + k_8 y + k_9 x^2 - k_10 u + \text{div}[D_{uy}\text{grad}(u) + D_{uy}\text{grad}(y) + D_{uz}\text{grad}(z)]$$

where $c_0$ is the total concentration of the catalyst and $c_{min}^2 = 2k_3 (k_0 z + k_0)/k_1$. The (nearby constant) concentrations $[\text{H}^+]$, $[\text{BrO}_3^-]$, and malonic acid $[\text{MA}]$ are incorporated into the constants given in the caption to Figure 6, grad $= \partial \theta/\partial r$, where $r$ is the spatial coordinate in one dimension.

Figure 6. a) Dispersion curve for Equations (17)–(20) at the onset of Turing instability. Bold line is Re($\lambda$) and thin gray line is Im($\lambda$) for the largest eigenvalue $\lambda$. b) Dependence of the maximum of Re($\lambda$) on the cross-diffusion coefficient $D_{ij}$ with all other $D_{ij} = 0$ ($i \neq j$). Parameter set 1: $k_1 = 56000 \text{m}^{-1} \text{s}^{-1}$, $k_2 = 0.000314 \text{s}^{-1}$, $k_3 = 0.2352 \text{s}^{-1}$, $k_4 = 0.163125 \text{s}^{-1}$, $k_5 = 0.0405 \text{s}^{-1}$, $k_6 = 0.0225 \text{s}^{-1}$, which corresponds to concentrations $[\text{H}^+] = 0.0228 \text{m}$, $[\text{BrO}_3^-] = 0.3 \text{m}$, and $[\text{MA}] = 0.45 \text{m}$; $c_0 = 0.003 \text{m}$, $k_7 = 2000 \text{m}^{-1} \text{s}^{-1}$, $k_8 = 1 \text{m}^{-1} \text{s}^{-1}$, $k_9 = 2 \times 10^9 \text{m}^{-2} \text{s}^{-1}$, $D_{xy} = D_{yz} = 0.06$, $D_{zz} = 0.05$. All diffusion coefficients are normalized so that $D_{zz} = 1$. Inset to panel a) shows sensitivities Re($\lambda$)/$D_{ij}$ (with all other $D_{ij} = 0$) for parameter sets 1 and 2. Set 2 has almost the same dispersion curve as shown in panel a) with the Re($\lambda$)-$k$ curve nearly tangent to the absissa. For set 2, $k_1 = 7800 \text{m}^{-1} \text{s}^{-1}$, $k_2 = 6.08 \times 10^{-3} \text{s}^{-1}$, $k_3 = 0.03276 \text{s}^{-1}$, $k_4 = 0.145 \text{s}^{-1}$, $k_5 = 0.0161 \text{s}^{-1}$, $k_6 = 0.02 \text{s}^{-1}$, which corresponds to $[\text{H}^+] = 0.0039 \text{m}$, $[\text{BrO}_3^-] = 0.2 \text{m}$, and $[\text{MA}] = 0.4 \text{m}$; $D_{zz} = D_{xy} = 0.1$, $c_0$, $k_7$, $k_8$, $k_{10}$, and $D_{zz}$ as in set 1.

Using this model, we can investigate how the cross-diffusion coefficients $D_{xy}$, $D_{yz}$, $D_{uv}$ and $D_{uz}$ can affect the onset of Turing instability. The simplest way to do this is to perform a linear stability analysis of Equations (17)–(20). Note that the cross-diffusion coefficients must depend upon the corresponding concentrations as $D_{uv}(y)$, $D_{yz}(z)$, $D_{uv}(u)$, and $D_{uz}(u)$, tending to zero as the corresponding concentration tends to zero. However, we do not know these dependences at present, so we treat these coefficients as constants. We should bear in mind, however, that the true absolute values of these coefficients at the steady state concentrations of the variables of Equations (17)–(20) may be smaller than those we have found, because our experiments are conducted at higher concentrations than the steady state values and we expect the dependence of the cross-diffusion coefficients on concentration to be monotonic.

In Figure 6a, we show a dispersion curve obtained from linear stability analysis of our model with all $D_{ij} = 0$ ($i \neq j$) at a set of parameters ($[\text{H}^+]$, $[\text{BrO}_3^-]$, and $[\text{MA}]$) for which the system is very close to the onset of Turing instability. We then vary the cross-diffusion coefficients to see how the maximum of the curve Re($\lambda$) responds to these changes. The results of these calculations are shown in Figure 6b and in the inset to Figure 6a, which contains the sensitivities, $\partial \text{Re}(\lambda)/\partial D_{ij}$ (where indices $i$ and $j$ here correspond to variables $x$, $y$, $z$, and $u$) for two sets of parameters. We see, for example, that a negative value of $D_{uv} = -0.03$ $19.2 \approx -0.007$, from Table 1) can switch a negative maximum of Re($\lambda$) to a positive one, that is, can result in Turing patterns, if this maximum is initially close to zero. Approximately the same increase in max[Re($\lambda$)] occurs if we increase, for example, $[\text{BrO}_3^-]$ by 5–10% or decrease $[\text{MA}]$ by 5–10%. In contrast to $D_{uv}$, a negative $D_{xy}$ decreases max[Re($\lambda$)]. However, the sensitivity of max[Re($\lambda$)] to $D_{uv}$ is 3–7 times smaller than that to $D_{uv}$. This sensitivity of max[Re($\lambda$)] to $D_{ij}$ can be estimated from the values of $\partial \text{Re}(\lambda)/\partial D_{ij}$ (see Figure 6a).

Analyzing the sensitivity of max[Re($\lambda$)] on other cross-diffusion coefficients, we find that the most sensitive parameter is $D_{xy}$, and then $D_{uz}$. Unfortunately, we are unable to measure these cross-diffusion coefficients directly because of the chemical instability of species X ($\text{HBrO}_2$).

**Conclusion**

To the best of our knowledge, the experiments reported here constitute the first measurements of cross-diffusion coefficients in a five-component system. The modified Taylor dispersion method[13] developed initially for a three-component system, has been applied to a four-component system[14] and now to a five-component system. To alleviate potential numerical difficulties associated with the larger system, we have introduced an alternative fitting procedure involving the solution of a set of PDE [Eq. (3) with matrix $F$] with variable diffusion coefficients $D_{ij}$ linked to the coefficients $F_{ij}$ via Equations (4) and (5).

The cross-diffusion coefficients that characterize the interaction between two key species of the BZ system, namely $D_{uv}$ and $D_{uv}$, were found to be negative for both systems analyzed. The negative sign of these coefficients signifies that species 3 is attracted toward higher concentrations of species 4 and vice versa, and, for both $\text{Br}^-$ and ferroin, complexation with $\text{Br}_2$ lies at the origin of the cross-diffusion mecha-
nism. This complexation process probably also accounts for
the relatively poor agreement between the analytical and
experimental peaks in the inset of Figure 2 and in panel b)
of Figure 4.

The values we have found for the cross-diffusion coeffi-
cients are sufficient to generate a shift in the onset of Turing
instability comparable to the effect produced by increasing
$[\text{BrO}_3^-]$ or decreasing $[\text{MA}]$ by 5–10%. The dependence of
the cross-diffusion coefficients on the species concentrations
makes the diffusive terms $\text{div}[D_{ij}\text{grad}(u_i)]$ nonlinear and
may lead not only to a shift in the onset of bifurcation, but
also to the emergence and stabilization of new forms of dis-
sipative patterns. This strongly nonlinear effect cannot be
understood using linear stability analysis alone and may also be
challenging for weakly nonlinear analysis, for example,
amplitude equations. Direct integration of reaction-diffusion
equations is probably required to investigate such possible
effects. Another limitation to a full analysis of the possible
role of cross-diffusion in pattern formation is a lack of ex-
perimental data on cross-diffusion coefficients between pairs of
reactive species like activator and inhibitor. We plan to
address these problems in future work.

**Experimental Section**

Experiments were performed using a standard HPLC apparatus
with a long capillary (~30 m length, 0.042 cm diameter) in place of the chromato-
tographic column. The flow was kept at a constant velocity of
0.15 mL min$^{-1}$ with an isocratic pump (Agilent G1310 A). The detectors
(RID, Agilent 1100 series and UV/Vis spectrophotometer, Shimadzu
UV-1650PC) were placed at the end of the capillary. Known volumes
(20 μL) of the samples were injected through a Reodine injection system.
The capillary and the injection system were kept at constant temperature
(23°C) in a thermostatted incubator (Fisher Scientific).

Sodium bromide (Fisher), bromine (Sigma), ferroin (Fluka) and sodium
bis(2-ethylhexyl)sulfosuccinate, AOT (Aldrich) were of analytical grade
and used as received. Octane (Sigma) was further purified by mixing
with concentrated sulfuric acid for two days. Microemulsion and stock
solutions were prepared with doubly distilled water. Further details
about the experimental setup and microemulsion preparation can be
found elsewhere.[$^{14,17}$]

**Acknowledgements**

This work was supported in part by the National Science Foundation
through grant CHE-0526886. F.R. was supported by a Marie Curie Inter-
national Outgoing Fellowship within the 7th European Community
Framework Programme. I.R.E. thanks the Radcliffe Institute for a fel-
lowship.

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Received: July 20, 2010
Published online: January 19, 2011