## van der Waals forces between macroscopic bodies

Eric M. Furst

Department of Chemical and Biomolecular Engineering & Center for Molecular and Engineering Thermodynamics University of Delaware

Geometry of bodies with surfaces <i>D</i> apart ( <i>D</i> « <i>R</i> )		Van der Waals Interaction*			
		Energy, W	Force, $F = -dW/dD$		
Two atoms or small molecules	TWO ATOMS or SMALL MOLECULES	-C/r <sup>6</sup>	-6C/r <sup>7</sup>		
Two flat surfaces (per unit area)	TWO FLAT SURFACES $a \rightarrow factor a a a a a a a a a a a a a a a a a a a$	$W_{\rm flat} = -A/12\pi D^2$	A/6πD <sup>3</sup>		
Two spheres or macromolecules of radii $R_1$ and $R_2$	TWO SPHERES $R_1$ $R_2$ $R_1, R_2 \gg D$	$\frac{-A}{6D} \left( \frac{R_1 R_2}{R_1 + R_2} \right)$	$\frac{-A}{6D^2} \left( \frac{R_1 R_2}{R_1 + R_2} \right)$ Also $F = 2\pi \left( \frac{R_1 R_2}{R_1 + R_2} \right) W_{\text{flat}}$		
Sphere or macro- molecule of radius <i>R</i> near a flat surface	SPHERE ON FLAT $ \begin{array}{c}                                     $	–AR/6D	$-AR/6D^2$ Also $F = 2\pi RW_{flat}$		
Two parallel cylinders or rods of radii $R_1$ and $R_2$ (per unit length)	TWO PARALLEL CYLINDERS	$\frac{-A}{12\sqrt{2}D^{3/2}} \left(\frac{R_1R_2}{R_1+R_2}\right)^{1/2}$	$\frac{-A}{8\sqrt{2}D^{5/2}} \left(\frac{R_1R_2}{R_1+R_2}\right)^{1/2}$		
Cylinder of radius <i>R</i> near a flat surface (per unit length)	CYLINDER ON FLAT	$\frac{-A\sqrt{R}}{12\sqrt{2}D^{3/2}}$	$\frac{-A\sqrt{R}}{8\sqrt{2}D^{5/2}}$		
Two cylinders or filaments of radii $R_1$ and $R_2$ crossed at 90°	CROSSED CYLINDERS $R_{i}$ $R_{i}$ $R_{i}$ $R_{i}$ $R_{i}$	$\frac{-A\sqrt{R_1R_2}}{6D}$	$\frac{-A\sqrt{R_1R_2}}{6D^2}$ Also $F = 2\pi\sqrt{R_1R_2}W_{\text{flat}}$		

## Hamaker constant

$$A = \pi^2 C \rho_1 \rho_2$$

 Table 13.1
 Hamaker Constants Determined from Pairwise Additivity, Eq. (13.1)

Medium	VDW Constant, C (10 <sup>-79</sup> J m <sup>6</sup> )	Density of Atoms, ho (10 <sup>28</sup> m <sup>-3</sup> )	Hamaker Constant, $A = \pi^2 C \rho^2$ (10 <sup>-19</sup> J)	
Hydrocarbon	50	3.3	0.5	
CCl <sub>4</sub>	1500	0.6	0.5	
H <sub>2</sub> O	140	3.3	1.5	

 $\begin{array}{ll} \alpha \sim v & A \sim C\rho^2 \sim \alpha^2 \rho^2 \\ \rho \sim 1/v & A \sim {\rm constant} \end{array}$ 

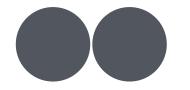
 $A \sim (0.4 - 4) \times 10^{-19} J$ 

Only approximate - assumes pairwise additivity!

Bric M. Furst—Chemical & Biomolecular Engineering, University of Delaware—furst@udel.edu

## van der Waals forces and energies

Two I cm spheres in contact (in vacuum or air) Two 20nm spheres, 10nm separation



 $F(D) = -\frac{AR}{12D^2}$ 

 $W(D) = -\frac{AR}{12D}$ 

 $D \approx 0.2 \mathrm{nm}$  $F \approx -2 \times 10^{-3} N \qquad \qquad W \approx 5 kT$ 

Pressure between two planar surfaces interacting

$$P = -A/6\pi D^3 \approx -7 \times 10^8 \text{ N m}^{-2} \approx 7000 \text{ atm}$$

Adhesion and surface energies

$$W = -\frac{A}{12\pi D^2} \approx -66 \,\mathrm{mJ/m^2}$$
$$\gamma = -\frac{1}{2}W \approx 33 \,\mathrm{mJ/m^2}$$

# Non-retarded van der Waals interactions at all separations

$$W(D) \ = \ - \ \frac{A}{6} \bigg\{ \frac{2R_1R_2}{(2R_1 + 2R_2 + D)D} + \frac{2R_1R_2}{(2R_1 + D)(2R_2 + D)} + \ln \frac{(2R_1 + 2R_2 + D)D}{(2R_1 + D)(2R_2 + D)} \bigg\}$$

#### Hamaker (1937)

## Lifshitz theory

The problem: calculate multi-body van der Waals interactions for macroscopic bodies The solution: ignore atomic structure, treat as continuous media using bulk properties. (dielectric constants, refractive indices)

$$\begin{split} A &= \pi^2 C \rho_1 \rho_2 = \frac{6\pi^2 k T \rho_1 \rho_2}{\left(4\pi\varepsilon_0\right)^2} \sum_{n=0,1,2,\dots}^{\infty} \frac{\alpha_1(i\nu_n)\alpha_2(i\nu_n)}{\varepsilon_3^2(i\nu_n)} & \text{McLachlan's equation} \\ &= \frac{3}{2} k T \sum_{n=0,1,2,\dots}^{\infty} \frac{\left[\frac{\varepsilon_1(i\nu_n) - \varepsilon_3(i\nu_n)}{\varepsilon_1(i\nu_n) + \varepsilon_3(i\nu_n)}\right] \left[\frac{\varepsilon_2(i\nu_n) - \varepsilon_3(i\nu_n)}{\varepsilon_2(i\nu_n) + \varepsilon_3(i\nu_n)}\right]}{\left[\frac{\varepsilon_2(i\nu_n) - \varepsilon_3(i\nu_n)}{\varepsilon_2(i\nu_n) + \varepsilon_3(i\nu_n)}\right]} & \nu_n = \frac{2\pi n k T}{h} \end{split}$$

$$A \approx \frac{3}{4}kT\left(\frac{\varepsilon_1 - \varepsilon_3}{\varepsilon_1 + \varepsilon_3}\right)\left(\frac{\varepsilon_2 - \varepsilon_3}{\varepsilon_2 + \varepsilon_3}\right) + \frac{3h}{4\pi}\int_{\nu_1}^{\infty} \left(\frac{\varepsilon_1(i\nu) - \varepsilon_3(i\nu)}{\varepsilon_1(i\nu) + \varepsilon_3(i\nu)}\right)\left(\frac{\varepsilon_2(i\nu) - \varepsilon_3(i\nu)}{\varepsilon_2(i\nu) + \varepsilon_3(i\nu)}\right)d\nu,$$

Keesom and Debye contributions

London contributions

Lifshitz, 1956; Dzyaloshinskii et al., 1961 Israelachvili and Tabor, 1973; Israelachvili, 1974; Mahanty and Ninham, 1976; Hough and White, 1980; Bergström, 1997; Parsegian, 2006

$$A \approx \frac{3}{4}kT\left(\frac{\varepsilon_1 - \varepsilon_3}{\varepsilon_1 + \varepsilon_3}\right)\left(\frac{\varepsilon_2 - \varepsilon_3}{\varepsilon_2 + \varepsilon_3}\right) + \frac{3h}{4\pi}\int_{\nu_1}^{\infty} \left(\frac{\varepsilon_1(i\nu) - \varepsilon_3(i\nu)}{\varepsilon_1(i\nu) + \varepsilon_3(i\nu)}\right)\left(\frac{\varepsilon_2(i\nu) - \varepsilon_3(i\nu)}{\varepsilon_2(i\nu) + \varepsilon_3(i\nu)}\right)d\nu,$$

Similar to frequency dependence of polarizability

$$\varepsilon(\nu) = 1 + rac{\mathrm{constant}}{(1 - i\nu/\nu_{\mathrm{rot}})} + rac{\mathrm{constant}}{(1 - \nu^2/\nu_{\mathrm{e}}^2)},$$

$$\varepsilon(i\nu) = 1 + \frac{(\varepsilon - n^2)}{(1 + \nu/\nu_{\rm rot})} + \frac{(n^2 - 1)}{(1 + \nu^2/\nu_{\rm e}^2)},$$

Absorption dominates

$$\varepsilon(\mathbf{0}) = 1 + (\varepsilon - n^2) + (n^2 - 1) = \varepsilon, \quad \varepsilon(\infty) = 1, \qquad n^2 = \varepsilon_{\mathrm{vis}}$$

For identical absorption frequencies in all three media,

$$A_{\text{total}} = A_{\nu=0} + A_{\nu>0} \approx \frac{3}{4} kT \left(\frac{\varepsilon_1 - \varepsilon_3}{\varepsilon_1 + \varepsilon_3}\right) \left(\frac{\varepsilon_2 - \varepsilon_3}{\varepsilon_2 + \varepsilon_3}\right) \\ + \frac{3h\nu_e}{8\sqrt{2}} \frac{(n_1^2 - n_3^2)(n_2^2 - n_3^2)}{(n_1^2 + n_3^2)^{1/2}(n_2^2 + n_3^2)^{1/2} \{(n_1^2 + n_3^2)^{1/2} + (n_2^2 + n_3^2)^{1/2}\}}$$

#### Symmetric case

$$A = rac{3}{4} kT igg( rac{arepsilon_1 - arepsilon_3}{arepsilon_1 + arepsilon_3} igg)^2 + rac{3h 
u_{ ext{e}}}{16 \sqrt{2}} rac{(n_1^2 - n_3^2)^2}{(n_1^2 + n_3^2)^{3/2}} \, .$$

- vdw force between identical bodies in a medium is always attractive (A>0)
- vdw force between different bodes in a medium can be attractive or repulsive (A<0)
- vdw force between any two condensed bodies in air or vacuum is attractive
- Dispersion energy contribution can be high if one medium has a high refractive index
- Zero-frequency contribution can never exceed 3/4kT
- Interactions between nonconducting (dielectric) media across a vacuum, the zero-frequency contribution is usually small (less than 5%)
- For some interactions in a medium the zero-frequency contribution can dominate over the dispersion contribution
- Hamaker constants of metals up to an order of magnitude higher than nonconducting media

			Absorption	Hamaker Constant A (10 <sup>-20</sup> J)		
Medium	Dielectric Constant $\varepsilon$	Refractive Index <i>n</i>	Frequency $v_{\rm e}$ (10 <sup>15</sup> s <sup>-1</sup> )	Eq. (13.16) ε <sub>3</sub> = 1	Exact solutions <sup>a</sup>	Experiment <sup>b</sup>
Liquid He	1.057	1.028	5.9	0.057		
Water	80	1.333	3.0	3.7	3.7–5.5	
<i>n</i> -Pentane (C <sub>5</sub> H <sub>12</sub> )	1.84	1.349	3.0	3.8	3.75	
<i>n</i> -Octane	1.95	1.387	3.0	4.5	4.5	
<i>n</i> -Dodecane	2.01	1.411	3.0	5.0	5.0	
<i>n</i> -Hexadecane	2.05	1.423	2.9	5.1	5.2	
Hydrocarbon (crystal)	2.25	1.50	3.0	7.1		10
Diamond	5.66	2.375	2.6	28.9	29.6	
Cyclohexane (C <sub>6</sub> H <sub>12</sub> )	2.03	1.426	2.9	5.2		
Benzene (C <sub>6</sub> H <sub>6</sub> )	2.28	1.501	2.1	5.0		
Carbon tetrachloride (CCl <sub>4</sub> )	2.24	1.460	2.7	5.5		
Acetone (CH <sub>3</sub> ) <sub>2</sub> CO	21	1.359	2.9	4.1		
Ethanol (C <sub>2</sub> H <sub>5</sub> OH)	26	1.361	3.0	4.2		
Polystyrene	2.55	1.557	2.3	6.5	6.6–7.9	
Polyvinyl chloride	3.2	1.527	2.9	7.5	7.8	
PTFE (Teflon)	2.1	1.359	2.9	3.8	3.8	
Silica (SiO <sub>2</sub> )	3.8	1.448	3.2	6.3	6.5	5–6
Mica	5.4-7.0	1.60	3.0	10	7–10	13.5
CaF <sub>2</sub>	7.4	1.427	3.8	7.0	7.0	
Silicon (Si)	11.6	3.44	0.80	18	19–21	
Silicon nitride (Si <sub>3</sub> N <sub>4</sub> )	8	1.98	2.45	17	17	
Silicon carbide (SiC)	10.2	2.65	1.8	25	25	
$\alpha$ -Alumina, sapphire (Al <sub>2</sub> O <sub>3</sub> )	10.1–11.6	1.75	3.2	15	15	
Zirconia (n-ZrO <sub>2</sub> )	18	2.15	2.1	18	20	
Zinc sulfide (ZnS)	8.5	2.26	1.6	16	15–17	
Metals (Au, Ag, Cu)	8		3–5	25-40	20-50	
torrestore over the Sate Sate of a sate for				Eq. (13.19)		

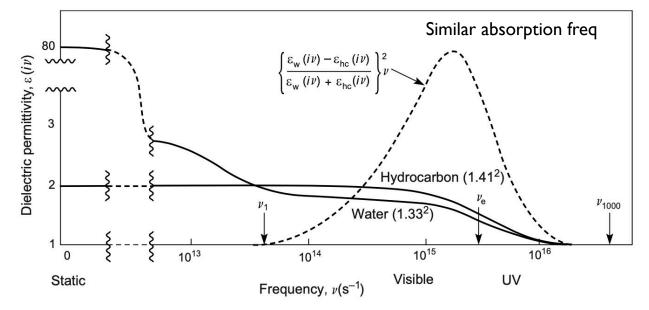
**Table 13.2**Nonretarded Hamaker Constants for Two Identical Media Interacting in<br/>a Vacuum (Inert Air) at Room Temperature

<sup>a</sup>Exact solutions computed by Hough and White (1980), Parsegian and Weiss (1981), H. Christenson (1983, thesis), Velamakanni (1990,

thesis), Senden et al., (1995), French et al., (1995), Bergström et al., (1996), Bergström (1997), Parsegian (2006).

<sup>b</sup>Experimental values from Israelachvili and Tabor (1972), Derjaguin et al., (1978), and other literature sources.

## Lifshitz theory for interactions through a medium



**FIGURE 13.4** Dielectric permittivity  $\varepsilon(i\nu)$  as a function of frequency  $\nu$  for water and hydrocarbon (water interacting across hydrocarbon, and vice versa). In the visible and UV range these are given by

$$\varepsilon_{\rm w}(i\nu) = 1 + \left(n_{\rm w}^2 - 1\right) / \left(1 + \nu^2 / \nu_{\rm e}^2\right), \, n_{\rm w} = 1.33$$
$$\varepsilon_{\rm hc}(i\nu) = 1 + \left(n_{\rm hc}^2 - 1\right) / \left(1 + \nu^2 / \nu_{\rm e}^2\right), \, n_{\rm hc} = 1.41$$

where  $v_e = 3.0 \times 10^{15} \text{ s}^{-1}$  for both. The total Hamaker constant for this system at 300 K is about 0.45  $\times 10^{-20}$  J.

$$A_{\nu>0} = \frac{3(6.63 \times 10^{-34})(3 \times 10^{15})}{16\sqrt{2}} \frac{(1.41^2 - 1.33^2)^2}{(1.41^2 + 1.33^2)^{3/2}} \approx 0.17 \times 10^{-20} \text{ J.}$$
$$A_{\nu=0} = \frac{3}{4}kT \left(\frac{80 - 2}{80 + 2}\right)^2 \approx 0.28 \times 10^{-20} \text{ J at } 300 \text{ K}.$$

The vow interaction between hydrocarbons across water is dominated by zero-frequency contribution

Eric M. Furst—Chemical & Biomolecular Engineering, University of Delaware—furst@udel.edu

Interacting Media (N 1	ote: For Symmetrica 3	l Systems A <sub>131</sub> = A <sub>313</sub> ) 2		aker Constant A (1 Exact Solutions <sup>b</sup>	
Air (water)	Water (air)	Air (water)	3.7	3.7	
Pentane	Water	Pentane	0.28	0.34	
Octane	Water	Octane	0.36	0.4	
Dodecane	Water	Dodecane	0.44	0.4–0.5	0.5 <sup>d</sup>
Hexadecane	Water	Hexadecane	0.49	0.4–0.5	0.3–0.6 <sup>d</sup>
PTFE	Water	PTFE	0.29	0.33	
Polystyrene	Water	Polystyrene	1.4	0.95–1.3	
Water	Hydrocarbon	Water	0.3–0.5	0.34–0.54	0.3–0.9
Silica (SiO <sub>2</sub> )	Dodecane	Silica (SiO <sub>2</sub> )	0.07	0.10–0.15	
Fused quartz (SiO <sub>2</sub> )	Octane	Fused quartz (SiO <sub>2</sub> )	0.13	—	
Fused quartz	Water	Fused quartz	0.63	0.5–1.0	
Mica	Hydrocarbon	Mica	0.35–0.81	0.85	0.5–0.8
Mica	Water	Mica	2.0	1.3–2.9	2.2
$\alpha$ -Alumina (Al <sub>2</sub> O <sub>3</sub> )	Water	$\alpha$ -Alumina (Al <sub>2</sub> O <sub>3</sub> )	4.2	2.7–5.2	6.7
Silicon nitride (Si <sub>3</sub> N <sub>4</sub> )	Water	Silicon nitride (Si <sub>3</sub> N <sub>4</sub> )	8.2	5–7	
Zirconia ( <i>n-</i> ZrO <sub>2</sub> )	Water	Zirconia ( <i>n-</i> ZrO <sub>2</sub> )	13	7–9	
Silicon carbide (SiC)	Water	Silicon carbide (SiC)	21	11–13	
Ag, Au, Cu	Water	Ag, Au, Cu		10–40	40 (gold)
Water	Pentane	Air	0.08	0.11	
Water	Octane	Air	0.51	0.53	
Octane	Water	Air	-0.24	-0.20	
Fused quartz	Water	Air	-0.87	-1.0	
Fused quartz	Octane	Air	-0.7	(*************************************	
Fused quartz	Tetradecane	Air	-0.4		-0.5
Silicon nitride	Diiodomethane <sup>a</sup>	Fused quartz	-1.3	-0.8	"Repulsion"
$CaF_2$ , $SrF_2$	Liquid He	Vapor	-0.59	-0.59	-0.58

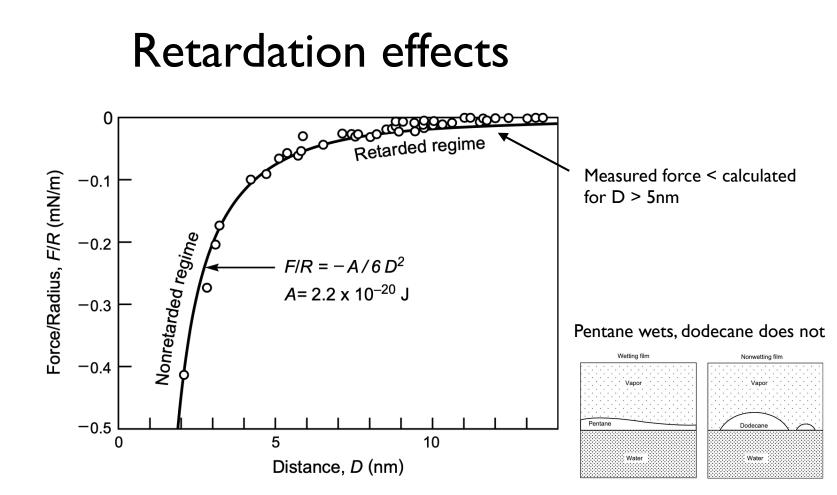
### Table 13.3Hamaker Constants for Media 1 and 2 Interacting across Medium 3at Room Temperature

<sup>a</sup>Based on dielectric data of Table 13.2, assuming mean values for  $\nu_e$ . Values for diiodomethane:  $\varepsilon = 5.32$ , n = 1.76,  $\nu_e = 2.3 \times 10^{15} \text{ s}^{-1}$  (Meurk et al., 1997).

<sup>b</sup>Exact solutions computed by Sabisky and Anderson (1973), Hough and White (1980), Parsegian and Weiss (1981), Christenson (1983, thesis), Horn et al., (1988a), Velamakanni et al., (1990), Senden et al., (1995), Bergström et al., (1996), Bergström (1997), Parsegian (2006). <sup>c</sup>Experimental values from Israelachvili and Tabor (1972), Sabisky and Anderson (1973), Requena et al., (1975), Derjaguin et al., (1978), Israelachvili and Adams (1978), Lis et al., (1982), Ohshima et al., (1982), Horn et al., (1988a), Israelachvili et al., (1989), Velamakanni et al., (1990), Meurk et al., (1997), Vigil et al., (1994).

<sup>d</sup>Pure hydrocarbon-water and other hydrophobic-water interfaces experience an additional hydrophobic attraction which is fully or partially shielded when the interfaces contain hydrophilic groups, as occurs in the interactions between surfactant and lipid bilayers (see Chapters 14 and 21).

Eric M. Furst—Cher



**FIGURE 13.6** Attractive van der Waals force *F* between two curved mica surfaces of radius  $R \approx 1$  cm measured in water and aqueous electrolyte solutions. The measured nonretarded Hamaker constant is  $A = 2.2 \times 10^{-20}$  J. Retardation effects are apparent at distances above 5 nm where the measured forces are weaker than the extrapolated nonretarded force (solid line). [Data from SFA experiments with surfaces in the crossed-cylinder geometry, equivalent to a sphere of radius R near a flat surface or two spheres of radius 2R, adapted from Israelachvili and Adams (1978) and Israelachvili and Pashley (unpublished).]

> Only affects the dispersion contribution Hydrocarbons interacting in water – role of zero-frequency contribution

## Screening by electrolytes

Affects the zero-frequency contribution

$$A \approx A_{\nu=0}e^{-\kappa D} + A_{\nu>0}$$

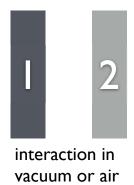
$\kappa^{-1} = \left(\frac{kT\epsilon\epsilon_0}{2Ie^2}\right)^{\frac{1}{2}}$	Debye length for ionic strength, l	NaCl (mM)	$\kappa^{-1} (\text{nm})$
$I = \frac{1}{2} \sum_{i=1}^{N} z_i^2 n_{s,i}$		$0.1 \\ 1 \\ 10 \\ 100$	$31 \\ 9.7 \\ 3.1 \\ 0.97$
	1 /9		

$$\kappa^{-1} = \left(\frac{\epsilon\epsilon_0 k_B T}{\sum_i n_i e^2 z_i^2}\right)^{1/2}$$

## Combining relations



 $A_{132} \approx \pm \sqrt{A_{131}A_{232}}$  $A_{12} \approx \sqrt{A_{11}A_{22}}$ 



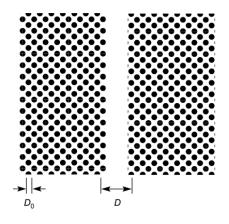
interaction in medium 3

$$A_{131} = A_{313} \approx A_{11} + A_{33} - 2A_{13}$$
$$\approx \left(\sqrt{A_{11}} - \sqrt{A_{33}}\right)^2$$
$$A_{131} \approx \left(\sqrt{A_{11}} - \sqrt{A_{33}}\right) \left(\sqrt{A_{22}} - \sqrt{A_{33}}\right)$$

- Applicable only when dispersion forces dominate
- Break down for media with high dielectric constants (e.g. water) or dominant zero-frequency contribution
- Ultimately: fast numerical methods like those of Parsegian limit the need for combining relations

## Surface energies

The surface energy is half the energy needed to separate two flat surfaces from contact to infinity (half the adhesion energy)



$$W = -\frac{A}{12\pi D_0^2} = -2\gamma$$
$$\gamma = \frac{A}{24\pi D_0^2}$$

Complications:

Close contact, Lifshitz theory does not apply Unclear what separation to use

$$\gamma \approx \frac{A}{24\pi (0.165 \text{nm})^2}$$



	Theoretical	Surface Ene	rgy, $\gamma$ (mJ m $^{-2}$ )	
Material (ɛ) in Order of Increasing $\epsilon$	А (10 <sup>-20</sup> J)	Simple Theory $\gamma = A/24\pi D_0^2$ ( $D_0 = 0.165$ nm)	Experiment <sup>a</sup> (20°C)	
Liquid helium (1.057)	0.057	0.28	0.12–0.35 (4–1.6 K)	
n-Perfluoro-pentane (1.72)	2.59	12.6	10.3	
<i>n</i> -Pentane (1.8)	3.75	18.3	16.1	
<i>n</i> -Octane (1.9)	4.5	21.9	21.8	
Cyclohexane (2.0)	5.2	25.3	25.5	
<i>n</i> -Dodecane (2.0)	5.0	24.4	25.4	
<i>n</i> -Hexadecane (2.1)	5.2	25.3	27.5	
PTFE (2.1)	3.8	18.5	18.3	
CCl <sub>4</sub> (2.2)	5.5	26.8	29.7	
Benzene (2.3)	5.0	24.4	28.8	
Rubber (2.35)	5.7	27.8	35	
Polystyrene (2.6)	6.6	32.1	33	
Polydimethyl-siloxane, PDMS (2.75)	4.4	21.4	21.8	
Polyvinyl chloride (3.2)	7.8	38.0	39	
Acetone (21)	4.1	20.0	23.7	
Ethanol (26)	4.2	20.5	22.8	
Methanol (33)	3.6	18	23	
Glycol (37)	5.6	28	48	. (
Glycerol (43)	6.7	33	63	poor agreement for
Water (80)	3.7	18	73 ┥	H-bonding molecules
Hydrogen peroxide H <sub>2</sub> O <sub>2</sub> (84)	5.4	26	76	_
Formamide (109)	6.1	30	58	
		Adhesion energy in a m $W = -2\gamma_i = -A/12$	-	
Mica in water and dilute NaCl and KCl solutions	2.0	19	~10	

**Table 13.4**Comparison of Experimental Surface Energies with Those Calculated on<br/>the Basis of the Lifshitz Theory

<sup>a</sup>Note the good agreement between theory and experiment for  $\gamma$  (within 20%) except for the six strongly H-bonding liquids (in bold).

<sup>b</sup>Experimental values compiled from pull-off force measurements between curved surfaces using Eq. (12.10):  $W = 2F/3\pi R$  (McGuiggan and Israelachvili, 1990; Shubin and Kekicheff, 1993). The adhesion and interfacial energies of many systems have contributions from other short-range forces, both attractive and repulsive (see Table 21.1). Values taken from various sources including Drummond et al., (1996) and Drummond and Chan (1997).