

Elementary investigations of the equation for a free surface

Jürgen Socolowksy

Es wird ein freies Randwertproblem für die Navier-Stokes-Gleichungen betrachtet, das einen Vorhangbeschichtungsprozeß beschreibt. Mit Hilfe elementarer analytischer Methoden werden eine Startlösung für die Lage der unteren freien Oberfläche bestimmt und deren Eigenschaften diskutiert.

A free boundary value problem for the Navier-Stokes equations describing a curtain coating process is considered. Using elementary analytical methods a starting approach for the position of the lower free surface is determined and its properties are discussed.

1. Introduction

In the present paper we consider the following flow domain describing a curtain coating process in Chemical Engineering (cf. Fig. 1). The infinite flow domain G is bounded by the rigid walls $\Sigma_1, \Sigma_2, \Sigma_3$, and by the a priori unknown free surfaces Γ_1 and Γ_2 .

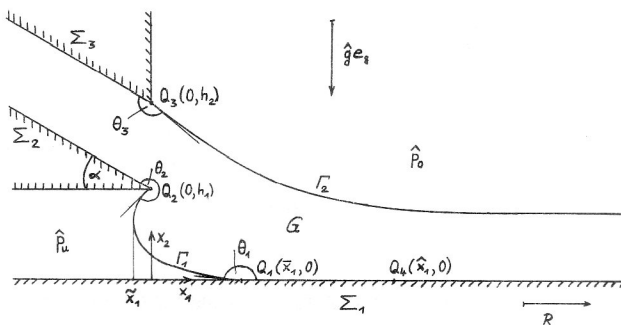


Figure 1
Flow domain of a curtain coating process

The problem is investigated in the plane \mathbb{R}^2 with a fixed Cartesian coordinate system $x = (x_1, x_2)$. The complete mathematical description of the flow domain and the free boundary value problem for the underlying Navier-Stokes equations are given in [1], [2].

In this paper we are especially interested in determining a starting approach for the position of the lower free surface Γ_1 . In [1] the solvability of the complete problem was proved using the results given here. First of all in [2] a similar problem was solved the geometry of which was much simpler than in the case considered here.

Figure 2 shows that part of the flow domain which consists of the lower free surface Γ_1 and its two endpoints $Q_1(\bar{x}_1, 0)$, $Q_2(0, h_1)$.

Now we can formulate the equation and the boundary conditions describing the starting approach for the position of Γ_1 . In order to do that we assume that $v \equiv 0$ and $p = p_c = \text{const.}$ are starting solutions for the velocity and pressure, respectively. Furthermore, we suppose that the free surface Γ_1 separates from the rigid wall Σ_2 at the static contact point Q_2 and ends at the (a priori unknown) dynamic contact point Q_1 on the moving rigid wall Σ_1 . The dynamic con-

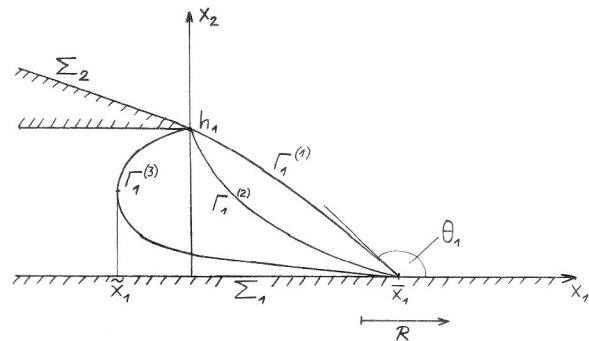


Figure 2
The lower free surface in various positions

tact angle θ_1 , i. e. the angle between the x_1 -axis and the tangent to Γ_1 at \bar{x}_1 , is given. Finally we suppose that Γ_1 can be described as the graph of a function Ψ_1 with respect to $x_2 \in [0, h_1]$. These assumptions make physically sense. We receive the following two-point boundary value problem (= BVP) for an ordinary differential equation of second order

$$\frac{d}{dx_2} \frac{\Psi_1(x_2)}{[1 + (\Psi_1'(x_2))^2]^{1/2}} + \beta x_2 = W(\rho_c + \beta_o - \beta_u), \quad (x_2 \in]0, h_1[) \quad (1)$$

$$\Psi_1(h_1) = 0, \quad \Psi_1(0) = -A := \cot \theta_1. \quad (2.1), (2.2)$$

From physical point of view the restriction $\pi/2 < \theta_1 \leq \pi$ on θ_1 makes sense. Thus we have $0 < A \leq +\infty$. The constants β, W are positive and they depend only on the Weber number (i. e. surface tension) and on the acceleration of gravity. The symbols β_o, β_u denote the positive (constant) atmospheric pressures outside Γ_1 and Γ_2 , respectively.

2. The solvability of BVP (1), (2)

We define $c_1 := W(\rho_c + \beta_o - \beta_u)/\beta$. From Eq. (1) we then receive

$$\frac{d}{dx_2} \frac{\Psi_1(x_2)}{[1 + (\Psi_1'(x_2))^2]^{1/2}} = -\beta(x_2 - c_1) \cdot (x_2 \in]0, h_1[) \quad (3)$$

Integrating Eq. (3) with respect to x_2 we obtain

$$\frac{\Psi_1'(x_2)}{[1 + (\Psi_1'(x_2))^2]^{1/2}} = -\frac{\beta}{2} (x_2 - c_1)^2 + c_2$$

and after taking into account condition (2.2)

$$c_2 = \frac{\beta}{2} c_1^2 - \frac{A}{\sqrt{1 + A^2}}, \quad \frac{\Psi_1'(x_2)}{[1 + (\Psi_1'(x_2))^2]^{1/2}} = -\left(\frac{\beta}{2} x_2^2 - \beta c_1 x_2 + \bar{A}\right), \quad (4)$$

where $\bar{A} = A(1 + A^2)^{-1/2}$ was set. Obviously, $0 < \bar{A} \leq 1$ holds. Eq. (4) yields the following necessary conditions on the solution

$$-1 < F(x_2) := \frac{\beta}{2} x_2^2 - \beta c_1 x_2 + \bar{A}, \quad F(x_2) \leq 1, \quad (x_2 \in]0, h_1[) \quad (5.1), (5.2)$$

In the sequel we have to distinguish some cases for the parameter c_1 .

a) The case $c_1 \leq 0$

The expression on the left-hand side of Eq. (3) is equivalent to the curvature of Γ_1 at x_2 . Thus for $c_1 \leq 0$ the function Ψ_1 is concave on the whole interval $J_1 :=]0, h_1[$. From the definition of F it follows that $F(x_2) > 0$ holds on J_1 and hence the function Ψ_1 is a strongly decreasing one (cf. Eq. (4)). To fulfill the inequality (5.2) it is sufficient to require

$$\frac{\beta}{2} h_1^2 - \beta c_1 h_1 + \bar{A} \leq 1.$$

This condition is equivalent to the inequality

$$c_1 \geq \frac{h_1}{2} - \frac{1 - \bar{A}}{\beta h_1}. \quad (6)$$

Inequality (6) can be fulfilled only, if the right-hand side of (6) is negative, i. e. for $h_1 \leq \sqrt{\frac{2(1 - \bar{A})}{\beta}}$.

b) The case $0 < c_1 < h_1$

From Eq. (3) it follows that the function Ψ_1 is convex on the interval $x_2 \in]0, c_2[$ and concave on the interval $x_2 \in]c_1, h_1[$. Due to $F'(x_2) = \beta(x_2 - c_1)$ we have

$$\min_{x_2 \in J_1} F(x_2) = F(c_1) = \bar{A} - \frac{\beta}{2} c_1^2.$$

If $F(c_2) > -1$, i. e. if

$$c_1 < \sqrt{\frac{2}{\beta} \cdot (\bar{A} + 1)} \quad (7)$$

holds, then the inequality (5.1) is fulfilled. Furthermore, note that

$$\begin{aligned} \max_{x_2 \in J_1} F(x_2) &= \max[F(0), F(h_1)] \\ &= \max\left[\bar{A}, \frac{\beta}{2} h_1^2 - \beta c_1 h_1 + \bar{A}\right]. \end{aligned}$$

Since $\bar{A} \leq 1$ we obtain the necessary condition

$$\frac{\beta}{2} h_1^2 - \beta c_1 h_1 + \bar{A} \leq 1$$

in order to satisfy inequality (5.2). The last condition leads to

$$c_1 \geq \frac{h_1}{2} - \frac{1 - \bar{A}}{\beta h_1}. \quad (8)$$

Since the right-hand side of (8) is less than h_1 we have to verify only the condition

$$\frac{h_1}{2} - \frac{1 - \bar{A}}{\beta h_1} < \sqrt{\frac{2}{\beta} (\bar{A} + 1)},$$

which is fulfilled iff

$$h_1 < \sqrt{\frac{2}{\beta} (\bar{A} + 1)} + \frac{2}{\sqrt{\beta}} \quad (9)$$

hold. Next, we study the monotonicity of the function Ψ_1 . Note that ψ_1 is decreasing at $x_2 = 0$ (cf. Eq. (4)). The condition

$$F(x_2) > 0 \quad (x_2 \in [0, h_1]) \quad (10)$$

is necessary and sufficient for the monotonicity of Ψ_1 on the whole interval J_1 . Inequality (10) implies

$$\begin{aligned} \min_{x_2 \in J_1} F(x_2) = F(c_1) = \bar{A} - \frac{\beta}{2} c_1^2 > 0, \\ \text{i. e. } c_1 < \sqrt{\frac{2\bar{A}}{\beta}}. \end{aligned} \quad (11)$$

The condition (11) can be fulfilled together with (8) iff

$$\frac{h_1}{2} - \frac{1 - \bar{A}}{\beta h_1} > \sqrt{\frac{2\bar{A}}{\beta}}, \quad \text{i. e. } h_1 < \sqrt{\frac{2\bar{A}}{\beta}} + \sqrt{\frac{2}{\beta}}, \quad (12)$$

holds. If condition (11) or (12) is not fulfilled then the function Ψ_1 always possesses a local minimum at $\hat{x}_2 = c_1 - \sqrt{c_1^2 - 2\bar{A}/\beta}$. If, additionally, the inequality $c_1 < \min\left[h_1, \frac{h_1}{2} + \frac{\bar{A}}{\beta h_1}\right]$ holds then Ψ_1 has also a local maximum at $\hat{x}_2 = c_1 + \sqrt{c_1^2 - 2\bar{A}/\beta}$.

c) The case $h_1 \leq c_1$

If $h_1 \leq c_1$ holds then the function Ψ_1 is convex on the whole interval J_1 . This follows immediately from Eq. (3).

Due to $F'(x_2) = \beta(x_2 - c_1) \leq 0$ on J_1 we get

$$\begin{aligned} \min_{x_2 \in J_1} F(x_2) = F(h_1) = \frac{\beta}{2} h_1^2 - \beta c_1 h_1 + \bar{A}, \\ \max_{x_2 \in J_1} F(x_2) = F(0) = \bar{A} \leq 1. \end{aligned}$$

To fulfill condition (5.1), i. e. $F(x_2) > -1$ on J_1 , we require $F(h_1) > -1$. This inequality is equivalent to

$$c_1 \leq \frac{h_1}{2} + \frac{\bar{A} + 1}{\beta h_1}. \quad (13)$$

Because of $c_1 \geq h_1$ the right-hand side of (13) must be greater than h_1 , i. e.

$$h_1 < \sqrt{\frac{2(\bar{A} + 1)}{\beta}}. \quad (14)$$

If, additionally, $F(h_1) \geq 0$ holds then the solution Ψ_1 is strongly decreasing. The last condition is fulfilled for

| interval of h_1 | feasible solution of c_1 | convexity | monotonicity | minimum at $\bar{x}_2 =$ |
|--|---|-----------------------|--------------|--|
| $]0, (2\tilde{A}/\beta)^{1/2}[$ | $[\frac{h_1}{2} - \frac{1-\tilde{A}}{\beta h_1}, h_1[$ | concave, as $c_1 < 0$ | decreasing | - |
| | $[h_1, \frac{h_1}{2} + \frac{\tilde{A}}{\beta h_1}[$ | convex | decreasing | - |
| $[(2\tilde{A}/\beta)^{1/2}, (2(\tilde{A}+1)/\beta)^{1/2}[$ | $[\frac{h_1}{2} - \frac{1-\tilde{A}}{\beta h_1}, (2\tilde{A}/\beta)^{1/2}[$ | concave, as $c_1 < 0$ | decreasing | - |
| | $[(2\tilde{A}/\beta)^{1/2}, h_1[$ | - | - | $c_1 - (c_1^2 - 2\tilde{A}/\beta)^{1/2}$ |
| | $[h_1, \frac{h_1}{2} + \frac{\tilde{A}+1}{\beta h_1}[$ | convex | - | $c_1 - (c_1^2 - 2\tilde{A}/\beta)^{1/2}$ |
| $[(2(\tilde{A}+1)/\beta)^{1/2}, (2\tilde{A}/\beta)^{1/2} + (2/\beta)^{1/2}[$ | $[\frac{h_1}{2} - \frac{1-\tilde{A}}{\beta h_1}, (2\tilde{A}/\beta)^{1/2}[$ | - | decreasing | - |
| $[(2\tilde{A}/\beta)^{1/2} + (2/\beta)^{1/2}, (2(\tilde{A}+1)/\beta)^{1/2} + 2/\beta^{1/2}[$ | $[\frac{h_1}{2} - \frac{1-\tilde{A}}{\beta h_1}, 2(\tilde{A}+1)/\beta[$ | - | - | $c_1 - (c_1^2 - 2\tilde{A}/\beta)^{1/2}$ |
| $[(2(\tilde{A}+1)/\beta)^{1/2} + 2/\beta^{1/2}, +\infty[$ | no solution | - | - | - |

Table 1
Survey of all solutions to BVP (1), (2)

$$c_1 \leq \frac{h_1}{2} + \frac{\tilde{A}}{\beta h_1} \quad (15)$$

Inequality (15) can be fulfilled only, if

$$h_1 < \sqrt{\frac{2\tilde{A}}{\beta}} \quad (16)$$

holds. If Ψ_1 is not monotonous then Ψ_1 possesses a global minimum at $\bar{x}_2 = c_1 - \sqrt{c_1^2 - 2\tilde{A}/\beta}$. If h_1 is greater than the right-hand side of (9) then a parameter c_1 satisfying conditions (5.1) and (5.2) does not exist. Thus in that case there is no solution Ψ_1 to BVP (1), (2).

Finally in this section, we give a survey of the solvability of BVP (1), (2) and the features of the solution.

3. The solution to BVP (1), (2)

As shown in Table 1 for $h_1 < \sqrt{\frac{2(\tilde{A}+1)}{\beta}} + \frac{2}{\sqrt{\beta}}$ a feasible

parameter c_1 exists. Now we want to write the solution Ψ_1 to BVP (1), (2). From Eq. (4) we get $\psi_1'(x_2) = -F(x_2) [1 - F^2(x_2)]^{-1/2}$. Integrating and taking into account boundary condition (2.1) we obtain the formula

$$\begin{aligned} x_1 = \Psi_1(x_2) &= \int_0^{x_2} \frac{F(t)}{\sqrt{1 - F^2(t)}} dt \\ &= \int_0^{x_2} \frac{\frac{\beta}{2}t^2 - \beta c_1 t + \tilde{A}}{\sqrt{1 - (\frac{\beta}{2}t^2 - \beta c_1 t + \tilde{A})^2}} dt \end{aligned} \quad (17)$$

As a starting approach \bar{x}_1^0 , of the position of the dynamic contact point $Q_1(\bar{x}_1, 0)$ we finally obtain

$$\bar{x}_1^0 = \int_0^{h_1} \frac{\frac{\beta}{2}t^2 - \beta c_1 t + \tilde{A}}{\sqrt{1 - (\frac{\beta}{2}t^2 - \beta c_1 t + \tilde{A})^2}} dt \quad (18)$$

If a local minimum of Ψ_1 exists at $\bar{x}_2 = c_1 - \sqrt{c_1^2 - 2\tilde{A}/\beta}$ then this minimum can be calculated by the formula

$$\bar{x}_1 = \Psi_1(\bar{x}_2) = \int_{\bar{x}_2}^{h_1} \frac{\frac{\beta}{2}t^2 - \beta c_1 t + \tilde{A}}{\sqrt{1 - (\frac{\beta}{2}t^2 - \beta c_1 t + \tilde{A})^2}} dt.$$

From Eq. (17) one can conclude that Ψ_1 is infinitely differentiable on $]0, h_1[$. For $\tilde{A} < 1$, i. e. as $A < +\infty$, the function Ψ_1 is infinitely differentiable even in the closed interval $[0, h_1]$. Thus we have proved the following lemma.

Lemma 1. For any h_1 and c_1 satisfying the conditions of an arbitrary row of Table 1 the BVP (1), (2) possesses a unique infinitely differentiable solution Ψ_1 .

Similar analytical studies of free surfaces with capillary contact angles were given by Finn and Shinbrodt (cf. [3, 4]).

REFERENCES

- [1] Socolowsky, J.: The solvability of a free boundary problem for the stationary Navier-Stokes equations with a dynamic contact line. (Submitted, 1991).
- [2] Socolowsky, J.: Mathematische Untersuchungen freier Randwertaufgaben der Hydrodynamik viskoser Flüssigkeiten. Dissertation B, Merseburg 1989, 218 S.
- [3] Finn, R., Shinbrodt, M.: The capillary contact angle. I. The horizontal plane and stick-slip motion. J. Math. Anal. Appl. **123**, 1-17 (1987).
- [4] Finn, R., Shinbrodt, M.: The capillary contact angle. II. The inclined plane. Preprint, 1-41 (1987).

Anschrift des Verfassers:

Dr. habil. Jürgen Socolowsky
FB Mathematik / Informatik
TH Merseburg
Geusaer Straße
Merseburg
O-4200