Three-dimensional dynamics of falling films in the presence of insoluble surfactants

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We study the effect of insoluble surfactants on the wave dynamics of vertically-falling liquid films. We use three-dimensional numerical simulations and employ a hybrid interface-tracking/level-set method, taking into account Marangoni stresses induced by gradients of interfacial surfactant concentration. Our numerical predictions for the evolution of the surfactant-free, three-dimensional wave topology are validated against the experimental work of Park & Nosoko (2003). The addition of surfactants is found to influence significantly the development of horseshoe-shaped waves. At low Marangoni numbers, we show that the wave fronts exhibit spanwise oscillations before eventually acquiring a quasi two-dimensional shape. In addition, the presence of Marangoni stresses are found to suppress the peaks of the travelling waves and preceding capillary wave structures. At high Marangoni numbers, a near complete rigidification of the interface is observed.

1. Introduction

The occurrence of falling films in a wide range of industrial and daily-life applications has driven significant interest in the literature and led to comprehensive reviews (see for example Chang (1994); Oron et al. (1997); Craster & Matar (2009); Kalliadasis et al. (2012). The complex topological features on the surface of such films have fascinated the scientific community since the ground-breaking experiments by Kapitza (1948). The desire to isolate the fundamental mechanisms underlying the genesis and development of two-dimensional and three-dimensional waves has led to numerous experimental studies (see, for instance, Kapitza (1948); Tailby & Portalski (1962); Alekseenko et al. (1994); Liu et al. (1993, 1995); Oron et al. (1997); Park & Nosoko (2003); Craster & Matar (2009); Kalliadasis et al. (2012) and references therein). These works have uncovered the generation of ‘families’ of waves and the transition from two- to three-dimensional waves. Large two-dimensional wave humps dominate the early stages of film development, after which two kinds of secondary transitions help create the spatio-temporal chaos associated with solitary wave structures in falling films (Liu et al. (1993); Cheng & Chang (1995); Chang et al. (1996) discussed the presence of streamwise two-dimensional secondary instability leading to the coalescence and coarsening of the initially saturated two-dimensional waves. Additionally, a secondary three-dimensional instability initiates the

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spanwise transformation of the two-dimensional waves (Joo & Davis 1992). Two avenues for the transition from two- to three-dimensional waves exist depending on the ratio of the spanwise to streamwise noise level at the inlet: an out-of-phase three-dimensional checkerboard evolution of the two-dimensional wave front is observed at sufficiently large cross-stream noise level (Chang et al. 1994), and a synchronous horseshoe-shaped modulation of the wave front at weak spanwise noise levels (Liu et al. 1995).

Drawing inspiration from the work of Liu et al. (1995), Scheid et al. (2006) developed a low-dimensional weighted residual integral boundary layer model to study the two- to three-dimensional transition and found that the herringbone pattern is largely dependent on the initial conditions. Knowledge of the effect of the synchronous spanwise instability has led to the design of the experiments conducted by Park & Nosoko (2003), who were able to isolate the horseshoe-shaped solitary waves of prescribed spanwise and streamwise wavelength, while bypassing the secondary two-dimensional wave dynamics. Using a similar modulation approach, Dietze et al. (2014) performed numerical simulations of three-dimensional waves, which they then used to provide a comprehensive study of flow structures present within the inertia-dominated large wave hump region as well as within the visco-capillary region.

Surfactants are surface-active species that act to decrease surface tension, additionally introducing variations of this quantity that give rise to Marangoni stresses, which drive fluid away from regions of high surfactant concentration (low surface tension). In the context of falling film flows, surfactants have a stabilising effect, a concept perceived in the early studies on this topic (Tailby & Portalski 1962; Benjamin 1964; Whitaker 1964). In recent years, linear stability studies have been a primary tool to study the stabilising effect of surfactants on the falling film wave dynamics (Blyth & Pozrikidis 2004; Shkadov et al. 2004; Pereira & Kalliadasis 2008; Karapetsas & Bontozoglou 2013, 2014; Bhat & Samanta 2018; Hu et al. 2020). Experimentally, the damping of wave activity has been shown by the works of Georgantaki et al. (2012) and Georgantaki et al. (2016). More recently, Bobylev et al. (2019) investigated the effect of varying concentration of surfactants and observed that at high concentrations the damping effect is reversed, with wave structures beginning to grow again.

In this paper, we study for the first time the effect of insoluble surfactants on vertical falling films in a three-dimensional, non-linear framework. We implement the same initialisation approach as Dietze et al. (2014) and demonstrate the emergence of oscillatory behaviour in the developing wave fronts for intermediate values of a parameter that characterises the relative significance of the Marangoni stresses. We use our detailed numerical results to elucidate the mechanism underlying this phenomenon. In Section 2, we provide details of the problem formulation along with the numerical technique used to carry out the computation. We discuss our numerical results in Section 3 and include those from a validation study wherein our predictions are benchmarked against the experimental observations of Park & Nosoko (2003). Finally, concluding remarks are provided in Section 4.

2. Problem formulation and numerical method

With the purpose of studying the three-dimensional wave development of vertical falling films in the presence of insoluble surfactant species, we utilise a front-tracking/level set method (also known as the Level Contour Reconstruction Method as in Shin & Juric 2002, 2009; Shin et al. 2017). The continuity and momentum equations are solved in a three-dimensional Cartesian domain, \( x = (x, y, z) \), as shown in figure 1 with a coupling for the transport of interfacial surfactant species. Bulk surfactant transport
Falling films with surfactants

Figure 1: (a) Initial ($\tilde{t} = 0$) three-dimensional wave profile; (b) schematic representation of the problem in the $x - z$ ($y = 0$) plane showing the initial film thickness distribution, $\tilde{\delta}$, and initial streamwise velocity profile, $\tilde{u}_x$.

is not considered in this work. The gas and liquid are assumed to be immiscible, incompressible Newtonian fluids. The full set of dimensional equations for this method can be found in [Shin et al. (2018)]. To render the equations dimensionless, we use the following scalings:

$$
\tilde{x} = \frac{x}{\delta_0}, \quad \tilde{u} = \frac{u}{U_0}, \quad \tilde{t} = \frac{t}{\delta_0/U_0}, \quad \tilde{p} = \frac{p}{\rho_l U_0^2}, \quad \tilde{\sigma} = \frac{\sigma}{\sigma_s}, \quad \tilde{\Gamma} = \frac{\Gamma}{\Gamma_\infty},
$$

(2.1)

where the tildes designate dimensionless quantities. Here, $t$, $u$, and $p$ denote time, velocity, and pressure, respectively, and the density of the liquid is $\rho_l$. The mean velocity and thickness of a waveless falling film, as presented theoretically by Nusselt (1923), are designated by $U_0$ and $\delta_0$, respectively. The surfactant-free surface tension is $\sigma_s$, while the surface tension coefficient varying with the interfacial surfactant concentration $\Gamma$ is given by an equation of state $\sigma = \sigma(\Gamma)$ given below; the concentration at saturation is given by $\Gamma_\infty$. Using the relations in Eq. (2.1), the dimensionless form of the continuity and momentum equations is respectively expressed as:

$$
\nabla \cdot \tilde{u} = 0,
$$

(2.2)

$$
\tilde{\rho} \left( \frac{\partial \tilde{u}}{\partial \tilde{t}} + \tilde{u} \cdot \nabla \tilde{u} \right) = -\nabla \tilde{p} + \frac{1}{Re} \nabla \cdot \left[ \tilde{\mu} (\nabla \tilde{u} + \nabla \tilde{u}^T) \right] + \frac{e_x}{Fr^2} \\
+ \frac{1}{We} \int_{\tilde{A}(\tilde{t})} \left( \tilde{\sigma} \kappa \mathbf{n} + \nabla_s \tilde{\sigma} \right) \delta (\tilde{x} - \tilde{x}_f) d\tilde{A},
$$

(2.3)

where $\kappa$ denotes the interface curvature, $\nabla_s$ the surface gradient operator, $\mathbf{n}$ the outward-pointing unit normal to the interface, and $e_x$ a unit vector in the direction of gravity (i.e. $x$-direction). Here $\tilde{x}_f$ is the parametrization of the time-dependent interface area $\tilde{A}(\tilde{t})$, where $\delta(\tilde{x} - \tilde{x}_f)$ is the three-dimensional Dirac delta function which vanishes everywhere except at the interface localised at $\tilde{x} = \tilde{x}_f$. The density, $\tilde{\rho}$, and viscosity, $\tilde{\mu}$, are given by

$$
\tilde{\rho} (\tilde{x}, \tilde{t}) = \frac{\rho_g}{\rho_l} + \left( 1 - \frac{\rho_g}{\rho_l} \right) H (\tilde{x}, \tilde{t}), \quad \tilde{\mu} (\tilde{x}, \tilde{t}) = \frac{\mu_g}{\mu_l} + \left( 1 - \frac{\mu_g}{\mu_l} \right) H (\tilde{x}, \tilde{t}).
$$

(2.4)
Here, \( H (\tilde{x}, \tilde{t}) \) represents a smoothed Heaviside function, which is zero in the gas phase and unity in the liquid phase, while the subscripts \( l \) and \( g \) designate the individual liquid and gas phases, respectively. Surfactant transport in the context of insoluble surfactants is governed by:

\[
\frac{\partial \tilde{\Gamma}}{\partial \tilde{t}} + \nabla_s \cdot (\tilde{\Gamma} \tilde{u}_t) = \frac{1}{Pe_s} \nabla_s^2 \tilde{\Gamma},
\]

(2.5)

where \( \tilde{u}_t = (\tilde{u}_s \cdot \tilde{t}) \tilde{t} \) is the tangential velocity vector in which \( \tilde{u}_s \) is the surface velocity and \( \tilde{t} \) is the unit tangent to the interface. The dimensionless parameters appearing in these equations are given by

\[
Re = \frac{\rho_l U_0 \delta_0}{\mu_l}, \quad We = \frac{\rho_l U_0^2 \delta_0}{\sigma_s}, \quad Fr = \frac{U_0}{g^{1/2} \delta^{1/2}}, \quad Pe_s = \frac{U_0 \delta_0}{D_s},
\]

(2.6)

where \( Re \), \( We \), and \( Fr \) are the Reynolds, Weber, and Froude numbers, respectively. The gravitational acceleration, assumed to be acting only in \( x \) direction, is given by \( g \). The surface Peclet number, \( Pe_s \), describes the relative importance of surface diffusion to convection where \( D_s \) is the diffusion coefficient. The decrease of \( \sigma \) in relation to \( \Gamma \) is modelled using a Langmuir relation (Shin et al. 2018):

\[
\tilde{\sigma} = 1 + \beta_s \ln \left( 1 - \tilde{\Gamma} \right).
\]

(2.7)

The surfactant elasticity parameter is defined as \( \beta_s = \Re T \Gamma_\infty / \sigma_s \), where \( \Re \) is the ideal gas constant, and \( T \) is temperature. Marangoni stresses, which arise from gradients of surface tension, can be expressed in terms of \( \tilde{\Gamma} \) by:

\[
\frac{1}{We} \nabla_s \tilde{\sigma} \cdot \tilde{t} = \frac{\tilde{\tau}}{We} = -Ma \frac{1}{(1 - \tilde{\Gamma})} \nabla_s \tilde{\Gamma} \cdot \tilde{t},
\]

(2.8)

where \( Ma \equiv \beta_s / We = Re T \Gamma_\infty / \rho_l U_0^2 \delta_0 \) is a Marangoni parameter.

The numerical set-up of the problem closely follows the previous construct of Dietze et al. (2014). We impose a periodic boundary condition in both streamwise and spanwise directions of the domain shown in figure 1a. The bottom wall of the domain is treated as a no-slip boundary, whereas a no-penetration boundary condition is prescribed for the top domain boundary. Following the same formulations for the initial film thickness and streamwise velocity profile as Dietze et al. (2014), we set

\[
\tilde{\delta}|_{t=0} = \tilde{\delta} \left[ 1 + 0.2 \cos \left( \frac{2\pi \tilde{x}}{\lambda_x} \right) + 0.05 \cos \left( \frac{2\pi \tilde{y}}{\lambda_y} \right) \right], \quad \tilde{u}_t = \frac{Re}{Fr^2} \left( \tilde{\delta} \tilde{z} - 0.5 \tilde{z}^2 \right),
\]

(2.9)

where \( \lambda_x \) and \( \lambda_y \) are the dimensionless domain length and width, respectively, and are motivated by the experimental set-up of Park & Nosoko (2003). In their work, Dietze et al. (2014) acknowledge the importance of \( \tilde{\delta} \) as a control parameter for liquid volume (since \( \tilde{V}_l = \tilde{\delta} \lambda_x \lambda_y \), Reynolds number, and streamwise wave frequency in numerical cases where periodic boundary conditions are employed. In this work, we have set up the base surfactant-free validation case using the height, \( \tilde{H} \), and the mean film thickness, \( \tilde{\delta} \), estimated in the work of Dietze et al. (2014). As a result, our domain size has the following dimensions: \( 0.025 \times 0.02 \times 0.0012 \) m\(^3\).

The targeted flow conditions for the surfactant-free base case are from Dietze et al. (2014) \( Re = 59.3 \), \( We = 0.159 \), \( Fr = 4.45 \), and \( f = 17 \text{Hz} \). The selected fluid properties are representative of an air-water system at 25°C: \( \rho_l / \rho_g = 841.41 \), \( \mu_l / \mu_g = 48.22 \), and \( \sigma_s = 0.072 \text{N/m} \). For surfactant-laden cases, the initial surfactant distribution is uniform across the interface (e.g., \( \tilde{\Gamma} = 0.1 \)) as shown in figure 11. The surface Peclet number
3. Results

We start the discussion of the results by comparing our numerical predictions for the surfactant-free case against the experimental results of Park & Nosoko (2003) (see figure 2a and figure 2b). The numerical results are given as snapshots of the wave fronts at times corresponding to subsequent periods, whereas the experimental shadowgraph shows the evolution of the waves in the streamwise direction. During the initial stages, the dynamics are dominated by small-amplitude sinusoidal undulations that develop into well-defined ‘horseshoe’ shapes separated by flat regions. We also capture the development of the capillary waves, which precede the horseshoes, and their interactions. It is evident from figure 2b that our numerical technique permits the simulation of the wave evolution with good accuracy. The disparity with the experimental observations of Park & Nosoko (2003) in terms of over-estimation of the horseshoe spacing is similar to that in the work of Dietze et al. (2014); these authors argued that this is an artefact of the imposed constant spanwise wavelength, $\tilde{\lambda}_y$, whereas in the experiments this wavelength varies as the wave...
fronts travel downstream. In addition to the validation against experimental data, we have also carried out mesh-sensitivity studies. The two key monitored quantities, the kinetic energy $\tilde{E}_k = \int_V (u^2/2) d\tilde{V}$ (see figure 5a) and interfacial surface area $\tilde{A}$ (see figure 5b), respectively, associated with meshes $M_1$ and $M_2$ are essentially indistinguishable highlighting the mesh-independence of our results.

Following the validation step, we then proceed to add surfactant species to the flow. It should be noted that all surfactant simulations were run until no further topological changes in the interface shape were detected. Although sinusoidal wave segments dominate the first stages of wave development for all studied cases, significant differences in the individual wave evolution stages can be observed in figure 2c-2e as we increase the Marangoni parameter. For $Ma = 0.63$ (see figure 2d), a horseshoe-shaped wave develops similarly to the surfactant-free case, however, its curvature is smaller and the arc connecting its legs, which bulges upwards for the surfactant-free case, is almost completely flattened. A decrease in the number and increase in wavelength of the capillary wave structures preceding the horseshoe-shaped wave can be seen at $\tilde{t} = 170$ for the surfactant-free case, however, its curvature is smaller and the arc connecting its legs, which bulges upwards for the surfactant-free case, is almost completely flattened. A decrease in the number and increase in wavelength of the capillary wave structures preceding the horseshoe-shaped wave can be seen at $\tilde{t} = 170$ for the surfactant-free case, however, its curvature is smaller and the arc connecting its legs, which bulges upwards for the surfactant-free case, is almost completely flattened. A decrease in the number and increase in wavelength of the capillary wave structures preceding the horseshoe-shaped wave can be seen at $\tilde{t} = 170$ for the surfactant-free case, however, its curvature is smaller and the arc connecting its legs, which bulges upwards for the surfactant-free case, is almost completely flattened. A decrease in

Attention is now turned towards the $Ma = 1.25$ case presented in figure 2d, where we see that the rise in $Ma$ preserves the initial sinusoidal wave pattern at the early stages of wave development (i.e. up to $\tilde{t} = 223$) until surfactants act to change the mode of the trailing wave segment from three-dimensional to quasi two-dimensional, by-passing the intermediary step of spanwise oscillation observed for $Ma = 0.63$. For $Ma = 1.25$,
we also observe further suppression of capillary wave structures. Finally, we can see the dominant effect of the highest Marangoni parameter on the flow development in figure 2e, where the initially developed sinusoidal shape of the wave is preserved for the entire duration of the simulation, and the capillary wave development is nearly suppressed.

In panels (a)-(c) of figure 3, we examine in greater detail the effect of increasing $Ma$ on the leading capillary structures and trailing wave fronts. The two-dimensional cut performed in the $y = 0$ plane reveals that, for all cases investigated, the presence of surfactants suppresses the peak of the trailing wave humps (see figure 3a). This behaviour can be explained further via inspection of the interfacial surfactant concentration in figure 3b, where we see that the peak of $\tilde{\Gamma}$ observed ahead of the wave crest gives rise to a bi-directional Marangoni stress, which drives flow away from the region of high $\tilde{\Gamma}$ and acts to curb the amplitude of the waves. In figure 3c, the ‘rigidification’ effect induced by the Marangoni stresses is evident by the reduction of $\tilde{u}_t$ of the travelling wave front. We also observe that the suppression of the wave peaks becomes more effective with increasing
Ma. Upon examination of the vortical structures in panels (d)-(e) of figure 3, we also discover that the presence of surfactant suppresses actively the re-circulation zone of the trailing hump. Similar effects were observed for all Ma values examined.

Next our attention is turned towards the effect of surfactants on the capillary wave structures, where magnification of the region in terms of $\tilde{\delta}$ and $\tilde{\Gamma}$ is given in panels 3a and 3b, respectively. For $Ma = 0.63$ and $Ma = 1.25$, the capillary wave structures are still present, however, their amplitude is suppressed significantly. This Marangoni-driven damping is caused by a local $\tilde{\Gamma}$ maximum at the peak of each oscillation, which drives the fluid away from the crest. Further evidence in support of the rigidification effect is seen in the decrease of the peak amplitude $\tilde{u}_t$ of each capillary structure (see figure 3c). For $Ma = 1.88$, we observe significant thickening of the capillary region and near complete elimination of the oscillatory structures (viz. the enlarged view inside figure 3a). Further examination of the $\tilde{\Gamma}$ field in figure 3b, reveals the presence of a concentration gradient that gives rise to a Marangoni stress that drives fluid towards the trough of the trailing hump structure, resulting in the near complete flattening of the overall wave topology.

We now examine the spanwise oscillatory motion of the wave structures observed for $Ma = 0.63$. In figure 4, we present snapshots of the three-dimensional wave shape at $\tilde{t} = 223$, 636, and 1111 complemented by spanwise two-dimensional representations of the interface, streamwise velocity, $\tilde{u}_x$ (where the velocity is given in the reference frame of $\tilde{u}_x$ at $\tilde{y} = 0$), interfacial concentration, $\tilde{\Gamma}$, and arising spanwise Marangoni stresses, $\tilde{\tau}$. We observe that the non-uniform distribution of $\tilde{\Gamma}$ at $\tilde{t} = 223$ (see panels (a)-(c)) gives rise to spanwise Marangoni stresses, which drive fluid flow from the horizontal part of the wave hump towards the legs of the horseshoe-shaped wave and also from the tip of the horseshoe towards its legs. The combined effect of the Marangoni stress is to bridge the gap between the tip of the horseshoe and the horizontal portion of the wave. This effect, however, is sufficiently strong so as to promote the development of the middle portion of the wave segment causing it to accelerate in relation to the adjoining regions giving rise to a spanwise bulge (see panels (d)-(f)). A new local peak in $\tilde{\Gamma}$, which coincides with the spanwise peak of the bulge, leads to a $\tilde{\tau}$ structure that induces the final stabilisation of the wave topology (see panels (g)-(i)). Here, the nearly uniform distribution of $\tilde{\Gamma}$ results in the elimination of all Marangoni stresses.

Finally, in figure 5, we show the influence of surfactants on the kinetic energy, defined as $E_k = \int_V (\rho u^2 / 2) dV$, and the surface area, normalised by their initial values, for the same parameters as in figure 2. Inspection of the kinetic energy plot in figure 5a reveals that increasing Ma acts to decrease the overall value of $\tilde{E}_k$. The amplitude of the oscillations
in $\dot{E}_k$ observed at early times for $Ma = 0.63$ is also all but suppressed with increasing $Ma$. A further increase in $Ma$ to $Ma = 1.88$ rigidifies the flow and eliminates completely any oscillation in $\dot{E}_k$. In Figure 5, we see that the presence of surfactant reduces the initial, linear growth rates in interfacial area for all cases, with this effect becoming particularly pronounced at high $Ma$, in line with the recent observations of Hu et al. (2020).

4. Concluding remarks

Three-dimensional numerical simulations of vertically falling liquid films in the presence of insoluble surfactants were carried out for the first time. The numerical predictions for the surfactant-free case were benchmarked against the experimental observations of Park & Nosoko (2003). For the surfactant-laden case, emphasis was placed on isolating the effect of the Marangoni stresses on the dynamics. The results demonstrate the emergence of oscillations at the wave fronts at low values of the Marangoni parameter, $Ma$, mediated by the Marangoni stresses, brought about by spanwise surfactant concentration gradients; the wave fronts eventually evolve into quasi two-dimensional structures. With increasing $Ma$, the Marangoni stresses led to the progressive elimination of the capillary wave structures where near complete rigidification, and flattening of the liquid film, were observed for sufficiently large $Ma$. An increase in $Ma$ also resulted in the elimination of vortical structures within the wave crests, and significant reduction in interfacial area, and system kinetic energy.

Declaration of Interests. The authors report no conflict of interest.

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