

Journal of Non-Newtonian Fluid Mechanics

J. Non-Newtonian Fluid Mech. xxx (2006) xxx-xxx

www.elsevier.com/locate/jnnfm

Slippage and migration in Taylor–Couette flow of a model for dilute wormlike micellar solutions

Louis F. Rossi^{a,*}, Gareth McKinley^b, L. Pamela Cook^a

^a Department of Mathematical Sciences, University of Delaware, Newark, DE 19716, USA ^b Department of Mechanical Engineering, Massachusetts Institute of Technology, Cambridge, MA 02139, USA

Received 3 June 2005; received in revised form 8 February 2006; accepted 11 February 2006

B Abstract

3

6

18

We explore the rheological predictions of a constitutive model developed for dilute or semi-dilute worm-like micellar solutions in an axisymmetric Taylor-Couette flow. This study is a natural continuation of earlier work on rectilinear shear flows. The model, based on a bead-spring microstructure with non-affine motion, reproduces the pronounced plateau in the stress-strain-rate flow curve that is observed in laboratory measurements of steady shearing flows. We also carry out a linear stability analysis of the computed steady-state solutions. The results show shear-banding in the form of sharp changes in velocity gradients, spatial variations in number density, and in alignment or stretching of the micelles. The velocity profiles obtained in numerical solutions show good qualitative agreement with those of laboratory experiments.

¹⁶ © 2006 Published by Elsevier B.V.

17 Keywords: Mathematical modeling; Inhomogeneous fluids; Dumbbell models with slippage; Worm-like micellar solutions; Taylor–Couette flow

19 1. Introduction

Worm-like micellar solutions are of special interest due to 20 their extensive commercial applications and due to their un-21 usual behavior under different flow conditions [30]. Worm-like 22 micelles are very long cylindrical structures composed of am-23 phiphilic surfactant molecules which self-assemble in solution. 24 These structures are flexible and can entangle and behave much 25 like polymers in solution, however they can also spontaneously 26 break and reform on different time scales. Thus, they have earned 27 the name "living polymers" [8]. Of special interest is the behav-28 ior of dilute and semi-dilute worm-like micellar solutions un-29 der shearing flow. Two characteristics observed in experiments 30 of dilute micellar solutions have been the source of consider-31 able experimental and theoretical investigation. First, solutions 32 33 can become turbid with increasing shear rate as the result of a shear-induced phase separation (SIPS) [21,22]. Second and of 34 more interest to the present study, the flow curve of steady shear 35 stress versus shear-rate presents a distinct plateau [3,4]. Flow 36 visualization of micellar solutions in this plateau region shows 37 the formation of shear-bands [20,32,21,22,17,16]. A number of 38 models have been proposed to explain these phenomena. In this 39

* Corresponding author. *E-mail address:* rossi@math.udel.edu (L.F. Rossi). paper, we apply a bead-spring model including a non-affine slippage term developed in Ref. [9] to describe worm-like micellar solutions in circular Taylor–Couette flows.

One of the suggested mechanisms for shear banding is that 43 of a constitutive instability. That theory suggests that an un-44 derlying non-monotone relationship between stress and strain-45 rate, in steady shearing flow, is responsible for the existence 46 of shear banded solutions. In this description, specific shear-47 bands consist of identical stress states on different branches 48 of the flow curve corresponding to different strain rates. A 49 number of studies of this behavior have focused on Johnson-50 Segalman-like models, that is models in which the convected 51 derivative is a Gordon-Schowalter derivative. In early papers, 52 studies were carried out investigating possible mechanisms for 53 a unique choice of shear banding possibilities [11,15,26]. In or-54 der to have a model which selects unique states, higher order 55 derivative (diffusive) terms were needed in the stress equation 56 [27]. In conjunction with this diffusive terms were added to 57 the constitutive relation [24,27-29]. More recently two-fluid ef-58 fects and couplings between the flow and the microstructure, 59 for example coupling between the stress and the mean micel-60 lar length, have been investigated [12–14]. Some of the most 61 recent studies are especially relevant to experimental studies 62 which suggest that a steady-state banding pattern is not achiev-63 able, and instead oscillatory banding patterns appear [34,14]. In 64 particular the recent NMR study by Lopez-Gonzalez et al. [23] 65

40

41

 ^{0377-0257/\$ –} see front matter © 2006 Published by Elsevier B.V.

² doi:10.1016/j.jnnfm.2006.02.012

ARTICLE IN PRESS

L.F. Rossi et al. / J. Non-Newtonian Fluid Mech. xxx (2006) xxx-xxx

demonstrated a clear connection between shear-band instability
 and flow-microstructure coupling. In those studies mentioned
 above in which the Gordon–Schowalter derivative is used in the
 modeling, it is used phenomenologically, rather than being sys tematically derived from a fundamental principle or microscopic
 model.

In an earlier paper [9], a new model was presented for 72 semi-dilute solutions of worm-like micellar solutions in which 73 the non-affine motion was tracked consistently in the model-74 ing process. Recent studies of worm-like micellar solutions 75 have demonstrated that there can be a sequence of rheologi-76 cal transitions as the concentration of surfactant and counter-77 ion are progressively increased; from the dilute to the semi-78 dilute/entangled and ultimately to the concentrated/entangled 79 regime. The present model is most appropriate for the semidilute/entangled regime in which the deformation of individ-81 ual worm-like micelles (rather than network segments) is fol-82 lowed. The effects of chain overlap and entanglement and the 83 continuous breaking and reforming of the worm-like micelles in the semi-dilute regime are modeled by the non-affine de-85 formation of the microstructure. The model was derived us-86 ing kinetic theory assuming that the viscoelastic characteristics 87 of the semi-dilute solution properties could be lumped into a bead-spring mechanism. The model self-consistently incorpo-89 rates "slippage/tumbling" as well as the spatial extension of the 90 bead-spring. This work is a generalization of the Bhave et al. 91 model for dilute polymers [5], as presented and corrected by 92 Beris and Mavrantzas [2], to non-affine motions. In particular, 93 the model equations form a system of partial differential equa-94 tions in which the number density, velocity gradients, velocity 95 and stress are coupled. The inclusion of "slippage/tumbling" in 96 the model yields the Gordon-Schowalter convected derivative 97 in the stress equation and the incorporation of spatial exten-98 sion couples the stress equation with an evolution equation for 99 the local number density of micellar chains. The latter equation 100 is dependent on shear-rate variations, stress variations, and the 101 slippage parameter. 102

Taking into account the spatial inhomogeneity of the system 103 leads to incorporation of a spatial diffusion term in the stress 104 equation, thus leading to the necessity of stress boundary con-105 ditions for the model. This term was included in the work of 106 Bhave et al. [5], of El-Kareh and Leal [10] (albeit both exam-107 ined affine motion), in work of Olmsted as we have pointed 108 out earlier, and more recently in a paper of Black and Gra-109 ham [7]. The most appropriate form of this boundary condition 110 is not clear. The micelles may be modeled to select a specific 111 alignment with the wall (a Dirichlet boundary condition) or the 112 wall may only passively interact with the fluid (so that there is 113 no net flux of configurations into, or out of, the wall; a Neu-114 mann boundary condition. In our work we have duplicated and 115 explored the (Dirichlet) boundary conditions used in Ref. [5]. 116 We have also explored the (Neumann) boundary condition as 117 used in Black and Graham [7] and in Olmsted et.al. [28]. This 118 diffusive term was not included in the Taylor-Couette study 119 of Apostolakis et al. [1]. In that work, slippage is not mod-120 eled so the flow curve is monotone and diffusion is not neces-121 sary. 122

In the previous paper, the predictions of our model were ex-123 amined in rectilinear steady-state shearing flow. It was shown, 124 computationally, as anticipated [27] that the addition of the extra 125 terms, especially the diffusive terms, removed the indeterminacy 126 in the steady-state shear-banded state. Calculation of the steady-127 state shear stress versus shear-rate curve for this model shows 128 that the shear stress first increases with shear rate, then plateaus, 129 and only rises again at much higher shear rates. Thus, the vis-130 cosity as a function of shear rate first decreases slowly (slight 131 shear thinning) as the shear-rate increases, then drops quickly 132 proportional to $\dot{\gamma}^{-1}$ and then, at much higher shear rates, levels 133 off to its asymptotic solvent limit. 134

The inclusion of slippage/tumbling effects incorporates a 135 non-affine motion into the model [19]. This non-affine motion 136 is consistent with breakage and re-formation of the worm-like 137 micelles under an imposed shearing deformation. The measure 138 of the non-affine motion is $\xi = 1 - a$. When $a = 1, \xi = 0$, the 139 motion is affine. As a decreases from 1, the motion becomes 140 more strongly non-affine. Shear banding behavior and the con-141 current stress plateau can only occur if the underlying flow curve 142 is nonmonotone, that is if $\xi \neq 0$, or more precisely if |a| < 1 and 143 $\beta < n_0 a^2/8$, where n_0 is the number density and $\beta = \eta_s/\eta_0$ is 144 the solvent viscosity ratio (see Section 3). 145

The generic trends observed in the flow curve discussed above 146 are typical of results of experimental measurements of worm-147 like micellar solutions which exhibit shear banding and turbidity 148 [17,21]. The shear banding behavior and increasing turbidity oc-149 cur in the intermediate shear-rate region when the stress plateaus. 150 In the rectilinear shear situation, shear banding does occur for 151 this model, albeit in a very small interval of shear-rates. The 152 shear banding behavior is characterized by a velocity profile 153 that quickly falls from the wall value through a boundary layer, 154 then levels off, then falls rapidly again through an internal shear 155 layer to a lower velocity through the middle of the gap, before 156 rising symmetrically on the other side. For the rectilinear shear 157 case no number density layers were seen for this model other 158 than the depletion layers at the wall [9]. This situation may be 159 considerably different in the case of a torsional shear flow such 160 as a cone-plate or Taylor-Couette flow, due to the effects of spa-161 tial curvature. Experiments definitely suggest [32,21,17] that 162 shear layers first form near the inner wall where the curvature is 163 highest.

In this paper, we examine the non-affine model developed 165 in the previous paper, but in a circular Taylor-Couette flow. 166 We compare the predictions with those available from exper-167 iments on micellar solutions [17,20,21,32]. The geometry we 168 study consists of two concentric cylinders with an inner cylin-169 der of radius R_1 , an outer cylinder of radius R_2 and a gap width 170 of $H = R_2 - R_1$. The inner cylinder is held fixed while the outer 171 cylinder rotates at velocity $\tilde{v}|_{w}$. We compute the flow curve and 172 study the linear stability of steady-state solutions to 1D perturba-173 tions under shear-rate controlled conditions, in which the outer 174 cylinder velocity is fixed, and under stress-controlled boundary 175 conditions. Calculations show the formation of shear banding 176 structures manifested both as sudden changes in the velocity 177 gradient and as number density fluctuations. Results from the 178 model are compared with experimental results for a micellar so-179

lution (surfactant system of 6% cetylpyridium chloride and 1.4%
sodium salicylate (2:1 molar ratio) dissolved in 0.5 M NaCl brine
[17]).

183 2. Model

The physical variables involved in the analysis are denoted with a $\tilde{()}$ and are non-dimensionalized as follows: $r = \frac{\tilde{r}}{H}, t = \frac{\tilde{t}}{\lambda}, \mathbf{v} = \frac{\lambda \tilde{\mathbf{v}}}{H}, \tau = \frac{\tilde{\tau}}{n_{av}kT}, n = \frac{\tilde{n}}{n_{av}}$, where *H* is the gap width, *k* the Boltzmann constant, *T* the temperature, and n_{av} is the average number density of micelles $n_{av} = \int_{R_1}^{R_2} \tilde{r}\tilde{n}(\tilde{r}) d\tilde{r}$. Note that the typical velocity scale is based on the gap width

189 and relaxation time. This non-dimensionalization results in two 190 non-dimensional parameters for a given $v|_w$; namely the Debo-191 rah number $De = \frac{\lambda \tilde{v}|_{w}}{H}$, the ratio of the relaxation time λ to the 192 typical fluid flow time, and the Peclet number $Pe = \frac{H\tilde{v}|_{w}}{D_{tr}}$, where 193 $D_{\rm tr}$ is the translational diffusivity of the micelles. With this scal-194 ing both shear-rate controlled and stress-controlled cases can be 195 examined easily through changes in boundary conditions only. 196 The ratio of *De* to *Pe*, $\epsilon = \frac{De}{Pe} = \frac{\lambda Dtr}{H^2}$, is typically small [5]. 197 The parameter $\xi = 1 - a$ measures the extent of non-affineness 198 in the model, $\beta = \frac{\eta_s}{\eta_p}$ measures the solvent viscosity relative to 199 the average "polymer" (micellar contribution to the) viscosity, 200 $\eta_{\rm p} = n_{\rm ave} k T \lambda$. The Reynolds number for the flow is typically 201 small, hence only inertialess flows are considered. Notation con-202 ventions are as in Ref. [6]. 203

The dimensionless governing equations for the fluid flow are as follows. Conservation of mass:

$$\nabla \cdot \mathbf{v} = 0. \tag{1}$$

207 Conservation of momentum (inertialess flow):

 $\nabla \cdot \Pi = 0, \tag{2}$

209 where

$$\Pi = p\boldsymbol{\delta} - \beta \dot{\boldsymbol{\gamma}} + \boldsymbol{\tau}_{\mathrm{p}} \tag{3}$$

is the total stress. Here $\dot{\gamma} = \nabla \mathbf{v} + (\nabla \mathbf{v})^t$. The dimensionless number density *n* and deviatoric stress τ_p are given by

²¹³
$$a\frac{Dn}{Dt} = \epsilon(a\nabla^2 n + \nabla\nabla : \boldsymbol{\tau}_{\mathrm{p}} + \boldsymbol{\xi}\nabla\nabla : ((\boldsymbol{\tau}_{\mathrm{p}} - an\boldsymbol{\delta}) \cdot \dot{\boldsymbol{\gamma}})),$$
 (4a)

²¹⁴
$$\boldsymbol{\tau}_{\mathrm{p}} + \boldsymbol{\tau}_{\mathrm{p}(\Diamond)} - \epsilon \nabla^2 \boldsymbol{\tau}_{\mathrm{p}} - \left(a \frac{Dn}{Dt} - \epsilon a \nabla^2 n\right) \boldsymbol{\delta} = -a^2 n \dot{\boldsymbol{\gamma}}.$$
 (4b)

Here $()_{(\Diamond)}$ represents the Gordon–Schowalter derivative:

²¹⁶
$$()_{(\diamondsuit)} = \frac{D()}{Dt} - (\nabla \mathbf{v})^t \cdot () - () \cdot \nabla \mathbf{v} + \frac{\xi}{2(\dot{\boldsymbol{\gamma}} \cdot \boldsymbol{\tau}_p + \boldsymbol{\tau}_p \cdot \dot{\boldsymbol{\gamma}})},$$
 (5)

217 and

$$\tau_{\rm p} = an\delta - \frac{aH_{\rm s}}{n_{\rm av}kT} \{ \mathbf{Q} \mathbf{Q} \}, \tag{6}$$

where H_s is the Hookean spring force, **Q** is the connector vector between the two beads (from bead 1 to bead 2) in the beadspring, and {} signifies the ensemble average distribution. That is {**QQ**} = $\sum_{\nu} \int \mathbf{Q} \mathbf{Q} \Psi_p \, d\mathbf{Q}$ where $\Psi_p(\tilde{r} - (-1)^{\nu} \mathbf{Q}/2, \mathbf{Q}, t)$ and $n = \sum_{\nu} \int \Psi \, d\mathbf{Q}$ (see Refs. [5,9]), where the sum is over the two beads $\nu = 1$ and 2. Note that in the affine limit this model agrees with the essential elements of several models derived by different means; see Beris and Mavrantzas [2]. 226

The boundary conditions for the problem are as in Refs. [9,5]:

(1) No flux of micelles through the boundaries:

$$\hat{\mathbf{n}} \cdot \mathbf{j}_{\mathrm{p}} = \hat{\mathbf{n}} \cdot a \nabla n + \nabla \cdot \tau_{\mathrm{p}} + \xi \nabla \cdot \left[(\boldsymbol{\tau}_{\mathrm{p}} - a n \boldsymbol{\delta}) \cdot \dot{\boldsymbol{\gamma}} \right] = 0. \quad (7) \quad \text{and} \quad (7) \quad (7)$$

(2) Conservation of the total number of micelles:

$$\int_{\Omega} \int n dA = \pi (r_0^2 - r_i^2).$$
 (8) 23

(3) Either; alignment of the molecules at the wall:

$$\boldsymbol{\tau}_{\mathrm{pw}} = a n_{\mathrm{w}} \left(\boldsymbol{\delta} - \frac{H_{\mathrm{s}} \{ Q^2 \}_{\mathrm{w}}}{k T \tilde{n}_{\mathrm{w}}} (\hat{\mathbf{t}} \hat{\mathbf{t}}) \right). \tag{9a}$$

Here $\tilde{n}_{\rm w} = n_{\rm av} n_{\rm w}$ is the dimensional number density at the 234 wall, and $\hat{\mathbf{t}}$ is a unit tangent to the wall. Since flows consid-235 ered in this paper will have no z dependence, $\hat{\mathbf{t}}$ is the unit 236 tangent vector in the flow direction. Future work will ex-237 amine three dimensional effects and thus will examine the 238 effect of alignment of the micelles along the wall, but not 239 necessarily solely in the flow direction; or, no flux of the 240 conformation across the wall: 241

$$\hat{\mathbf{n}} \cdot \nabla \{ \mathbf{Q} \mathbf{Q} \} = 0, \tag{9b} 242$$

where $\hat{\mathbf{n}}$ is the unit normal to the wall. Further discussion of these boundary conditions is given below.

(4) Specification of either the velocity v (shear-rate controlled) or the stress $\tau \cdot \hat{t}$ (stress-controlled) at the solid walls.

In this paper, we focus on the computation of steady solutions and their stability. Future work will examine time evolution of the flows from rest, dependence on initial state, and further investigate boundary conditions at the wall. 250

3. Axisymmetric Taylor–Couettev flow

We consider axisymmetric solutions to the system (1)–(19) 252 for which the velocity has the form $u_r = 0$, $u_\theta = v(r)$, $u_z = 0$. 253 Here the subscripts indicate the component, and no variations 254 in the θ or z directions are considered. Mass is automatically 255 conserved and the components of the momentum Eq. (2) reduce 257 to 257

$$\frac{1}{r^2}\frac{\partial}{\partial r}\left(r^2\left[\tau_{pr\theta}-\beta r\frac{\partial}{\partial r}\left(\frac{v}{r}\right)\right]\right)=0,$$
(10a) 258

where $\beta = \eta_s / \eta_p$ as defined earlier:

$$\frac{1}{r}\frac{\partial}{\partial r}(r\tau_{prr}) - \frac{\tau_{p\theta\theta}}{r} + \frac{\partial p}{\partial r} = 0.$$
(10b) 2

The equations for the number density (4a) and extra stress components (4b) reduce to:

$$a\frac{\partial}{\partial t}n - \epsilon \left(a\frac{1}{r}\frac{\partial}{\partial r}\left(r\frac{\partial n}{\partial r}\right) + \frac{1}{r}\frac{\partial^{2}}{\partial r^{2}}(r\tau_{prr}) - \frac{1}{r}\frac{\partial}{\partial r}\tau_{p\theta\theta} + \xi \left[\frac{1}{r}\frac{\partial}{\partial r}\left\{r\frac{\partial}{\partial r}\left[\tau_{pr\theta}\left(r\frac{\partial}{\partial r}\left(\frac{v}{r}\right)\right)\right]\right\}\right]\right) = 0, \quad (10c)$$

227

228

230

232

243

244

245

246

251

4

L.F. Rossi et al. / J. Non-Newtonian Fluid Mech. xxx (2006) xxx-xxx

$$\frac{\partial}{\partial t}\tau_{p\theta\theta} + \tau_{p\theta\theta} - 2\tau_{pr\theta}r\frac{\partial}{\partial r}\left(\frac{v}{r}\right) + \xi\tau_{pr\theta}r\frac{\partial}{\partial r}\left(\frac{v}{r}\right) -\epsilon\left[\frac{1}{r}\frac{\partial}{\partial r}\left(r\frac{\partial}{\partial r}\tau_{p\theta\theta}\right) + \frac{2}{r^{2}}\left(\tau_{prr} - \tau_{p\theta\theta}\right)\right] -\epsilon\left(\frac{1}{r}\frac{\partial^{2}}{\partial r^{2}}(r\tau_{prr}) - \frac{1}{r}\frac{\partial}{\partial r}\tau_{p\theta\theta} +\xi\left[\frac{1}{r}\frac{\partial}{\partial r}\left\{r\frac{\partial}{\partial r}\left[\tau_{pr\theta}\left(r\frac{\partial}{\partial r}\left(\frac{v}{r}\right)\right)\right]\right\}\right]\right) = 0, \quad (10d)$$

ი

and

2

$$\frac{\partial}{\partial t}\tau_{pr\theta} + \tau_{pr\theta} - \tau_{prr}r\frac{\partial}{\partial r}\left(\frac{v}{r}\right) + \frac{\xi}{2}r\frac{\partial}{\partial r}\left(\frac{v}{r}\right)(\tau_{prr} + \tau_{p\theta\theta}) -\epsilon\left(\frac{1}{r}\frac{\partial}{\partial r}\left(r\frac{\partial}{\partial r}\tau_{pr\theta}\right) - \frac{4}{r^2}\tau_{pr\theta}\right) = -a^2nr\frac{\partial}{\partial r}\left(\frac{v}{r}\right), \quad (10e)$$

$$\frac{\partial}{\partial t}\tau_{prr} + \tau_{prr} + \xi r \frac{\partial}{\partial r} \left(\frac{v}{r}\right) \tau_{pr\theta}
-\epsilon \left(\frac{1}{r} \frac{\partial}{\partial r} r \frac{\partial}{\partial r} \tau_{prr} - \frac{2}{r^2} (\tau_{prr} - \tau_{p\theta\theta})\right)
-\epsilon \left(\frac{1}{r} \frac{\partial^2}{\partial r^2} (r \tau_{prr}) - \frac{1}{r} \frac{\partial}{\partial r} \tau_{p\theta\theta}
+\xi \left[\frac{1}{r} \frac{\partial}{\partial r} \left\{r \frac{\partial}{\partial r} \left[\tau_{pr\theta} \left(r \frac{\partial}{\partial r} \left(\frac{v}{r}\right)\right)\right]\right\}\right]\right) = 0.$$
(10f)

The boundary conditions at the walls $(r = r_1 = \frac{R_1}{H}, r = r_2 = \frac{R_2}{H})$ are that there is no flux:

$$a\frac{\partial n}{\partial r} + \frac{1}{r}\frac{\partial}{\partial r}(r\tau_{prr}) - \frac{\tau_{p\theta\theta}}{r} + \xi \left\{\frac{\partial}{\partial r}\left(\tau_{r\theta}r\frac{\partial}{\partial r}\left(\frac{v}{r}\right)\right)\right\} = 0,$$

²⁶⁵ and either we specify the stress components at the wall:

$$\tau_{prr|_{\mathbf{w}}} = an_{\mathbf{w}},$$

$$\tau_{pr\theta|_{\mathbf{w}}} = 0,$$

$$\tau_{p\theta\theta|_{\mathbf{w}}} = an_{\mathbf{w}} \left\{ 1 - \frac{H_{s}}{kT} \frac{(\mathbf{Q}\mathbf{Q})_{\theta\theta|_{\mathbf{w}}}}{\tilde{n}_{\mathbf{w}}} \right\} = an_{\mathbf{w}}(1-d),$$
(11a)

²⁶⁷ or we specify the normal derivative of the conformation

$$\frac{\partial}{\partial r} \{\mathbf{Q}\mathbf{Q}\}|_{\mathbf{w}} = 0. \tag{11b}$$

Here d is a measure of the number of dumbbells and their 269 extension of the springs at the wall in the flow direction, and 270 271 $\tilde{n}_{\rm w} = n_{\rm w} n_{\rm av}$ is the dimensional value of the number density at the wall. We also specify either shear-rate controlled boundaries 272 in which the velocity $v|_{w}$ is specified at both walls, or stress-273 controlled boundary conditions (v = 0 specified at one wall and 274 stress specified on the other). Finally, the dimensionless number 275 density must be conserved: 276

$$\sum_{r_1}^{r_1+1} rn \, \mathrm{d}r = \frac{1}{2} [(r_1+1)^2 - r_1^2] = r_1 + \frac{1}{2}.$$

The problem outlined above is a singular perturbation problem in ϵ . For this problem ϵ is small. If $\epsilon = 0$ then there are no spatial derivatives of the stress left in the model, and the stress boundary conditions can not be satisfied. One expects, therefore, that the solution consists of pieces of an "outer" solution joined by boundary layers in which the solution variables (including the velocity field and number density) vary rapidly. In the "outer" regions the stress derivatives are order 1, in the boundary/shear layers the stress derivatives are order $\frac{1}{\epsilon^{1/2}}$. The lowest order outer stress for $\epsilon = 0$ is the solution to the Johnson–Segalman equation:

$$\tau_{pr\theta}^{(0)} = \frac{-a^2 \dot{\gamma}^{(0)}}{1 + (1 - a^2)(\dot{\gamma}^{(0)})^2},\tag{12}$$

$$N_1^{(0)} = \tau_{prr}^{(0)} - \tau_{p\theta\theta}^{(0)} = \frac{2a^2(\dot{\gamma}^{(0)})^2}{1 + (1 - a^2)(\dot{\gamma}^{(0)})^2},$$
(13) 290

and also $n^{(0)} = 1$. Here $\dot{\gamma}^{(0)} = r(\frac{v_0}{r})'$ is one of the roots of (12). Note that the non-dimensional value of shear rate $\dot{\gamma}^{(0)}$ is related to the dimensional value as in Section 2:

$$\dot{\gamma}^{(0)} = \tilde{r}\lambda \frac{\partial}{\partial \tilde{r}} \left(\frac{\tilde{v}}{\tilde{r}}\right) = \lambda \tilde{\dot{\gamma}}^{(0)}.$$
(14) 29.

The determination of which root should be selected can be made through matching with the shear/boundary layers. Notice that for a fixed value of a, $N_1^{(0)}$ increases with $\dot{\gamma}^{(0)}$ up to a maximum plateau value of $\frac{2a^2}{1-a^2}$ for a < 1. Thus the maximum value of the first normal stress difference increases as a gets closer to 1. If a is identically 1 then the shear stress is monotone as a function of shear rate, and $N_1^{(0)}$ increases, as $(\dot{\gamma}^{(0)})^2$, without bound.

4. Calculations and results

We calculate steady solutions to the system of Eq. (10) to 304 explore general flow characteristics for comparison with similar 305 laboratory experiments, and we also calculate the steady flow 306 curve to confirm the existence of a plateau in the stress/shear-307 rate relationship. The non-dimensional geometric and parameter 308 values are shown in Table 1. The non-dimensionalized geom-309 etry of our flow calculations are similar to the geometries of 310 [17,32,21]. The value of ϵ was suggested by Rothstein [31]. The 311 results are presented in terms of the dimensionless gap variable 312 $y = \frac{\tilde{r} - R_1}{H}$. The ratio of viscosities, β is the same as that used 313 in Ref. [5]. Most calculations were carried out with a = 0.8. 314 However, we present results for a = 0.9 and 1 where necessary 315 to show parameter sensitivities. Note that for a = 1 the motion 316 is affine. The choice of specifying Dirichlet conditions on the 317 stress at the wall, that is the alignment of the micelles at the walls, 318 follows the choice of Ref. [5] and the analysis of Ref. [25]. In 319 fact in Ref. [25] the conformation tensor C is decomposed as 320 C = nc, where c is a single molecule or specific configuration 321 tensor. Mavrantzas and Beris found that not only does c align 322 parallel to the wall, but that also $n_{\rm w} = 0$. In our formalism n 323 is allowed to adjust itself at the wall. The choice of d, that is 324 the projection of the scaled second moment in the wall direction 325 at the wall, needs more investigation. As will be seen, in the 326 range $0 \le d \le 1$ the model predictions are relatively insensitive 327 to d. Note that for this model, the quantity $\{QQ\}$ is a weighted 328 ensemble average of the molecular length which intrinsically in-329 volves the number density. The alternative choice of specifying 330

Table 1 Flow geometry and fluid solution parameters for the calculations presented in this paper

Parameter	Value
r_1	15
v_1	0
v_2	De
ϵ	10^{-3}
ξ or $1-a$	0.2
d	1/8
β	2.41×10^{-2}

All values are dimensionless.

³³¹ no conformation flux at the wall, a Neumann condition on the ³³² stress, follows the choice of Black and Graham [7]. It is interest-³³³ ing that in this case the values of d, the dimensionless micellar ³³⁴ alignment at the wall, selected by the model are not the same at ³³⁵ the inner and outer wall, at least along the plateau region of the ³³⁶ flow curve.

The numerical techniques used for these calculations are very similar to those used in Refs. [9,18,33]. We solve the boundary value problem with either shear-rate or stress controlled boundary conditions using fourth order spatial collocation where the number density at the inner cylinder wall, $n(r_1)$, is specified. Thus, the integral $\int_{r_1}^{r_1+1} n(r)r dr$ is now a function of a single variable which is the number density at the inner wall $n(r_1)$. Thus, the number density constraint reduces to finding the root:

$$\int_{r_1}^{r_1+1} n(r)r \, \mathrm{d}r - r_1 - \frac{1}{2}$$

34

as a function of $n(r_1)$. We find that secant iterations work well. 346 347 "Adams family" continuation methods are used to calculate solutions along the flow curve $\tau_{r\theta}(\dot{\gamma})$. The choice of shear-rate con-348 trolled or stress-controlled boundary conditions is not important 349 except where the flow curve is close to horizontal (vertical) at 350 which time it is necessary to use shear-rate (stress) controlled 351 boundary conditions to continue solutions along the flow curve. 352 For instance, when the flow curve is close to horizontal, the so-353 lution is very sensitive to stress-controlled boundary conditions, 354

but one can converge rapidly to a solution by specifying the shear rate. 355

4.1. Dirichlet stress boundary condition computations

To construct the flow curve for the Dirichlet conditions (stress specified at the wall), we calculate steady solutions for a typical Couette cell geometry and typical flow parameters as shown in Table 1. In Fig. 1, we see that the new model produces a flow curve with a distinct plateau. The vertical axis represents the total shear stress:

measured at the outer wall $r = R_2$. (Hereafter ()' represents $\frac{d}{dr}$ or 365 $\frac{\partial}{\partial r}$ as the case may be.) The horizontal axis is the dimensionless 366 apparent shear rate $De = \lambda v/H$. Notice that in Fig. 1(a) for a 367 small range of shear rates (10 < De < 12.5) there are two pos-368 sible stable shear-rate controlled solutions. This non-uniqueness 369 does not occur in the stress-controlled case shown in Fig. 1(b). 370 As we see in Fig. 2, the local velocity gradient of $\frac{\partial v_{\theta}}{\partial y}$ is not 371 uniform across the gap. Hence, we plot the spatial variations in 372 the velocity profile for various apparent shear rates. Along the 373 flow curve, as we increase the Deborah number up to the plateau 374 values of stress, a boundary layer in the velocity field forms at 375 the inner cylinder. The velocity field in the high shear band that 376 develops at the inner cylinder exhibits a linear profile, and grows 377 into the gap as the apparent shear-rate increases. As De is in-378 creased from 2.5 to 10, the total stress remains constant, that 379 is the flow curve corresponding to the imposed stress/strain-rate 380 has a plateau. The width of the high shear-rate band, starting from 381 the inner cylinder, grows as the apparent shear-rate increases. A 382 modest boundary layer also forms at the outer cylinder to at-383 tain the correct outer cylinder velocity. The computed velocity 384 profile shows a two banded structure with one sharp transition 385 region (and a third boundary layer near the outer wall as shown 386 in Fig. 2a, the width of which goes to zero as ϵ goes to zero) 387 similar to those profiles measured by Hu and Lips [17], Liber-

JNNFM 2554 1-14



Fig. 1. Flow curves using parameters provided in Table 1. Regions of stability are indicated with either shear-rate controlled boundary conditions (a) or stress-controlled boundary conditions (b). The total stress is measured at the outer wall. (With orientation and wall stress specified.)

ARTICLE IN PRESS

L.F. Rossi et al. / J. Non-Newtonian Fluid Mech. xxx (2006) xxx-xxx



Fig. 2. Flow velocity and number densities along the left stable branch of the flow curve at positions A–F. (Wall stress specified.) Solutions at point F are linearly unstable when stress-controlled boundary conditions are applied at the outer wall.



Fig. 3. In (a), radial variations in the first normal stress difference are plotted against the apparent shear rate. At right, (b) we show the spatial extent of first normal stress difference contour for $N_1 = 3$ as Deborah number is increased (wall stress specified). Solutions at point F are linearly unstable when stress-controlled boundary conditions are applied at the outer wall.

atore et al. [21] and Salmon et al. [32] in Couette geometries,
although the latter profiles do not exhibit the boundary layer
at the outer cylinder. In the latter two cases, the outer cylinder
remains stationary whilst the inner rotates.

As observed in our study of rectilinear flow there is a deple-392 tion in the local concentration of micelles near the wall. How-393 ever, in this cylindrical geometry, two distinct local maxima or 394 number density bands form, one near the inner and one near the 395 outer cylinder walls. In Fig. 2, we see that the inner aggregation 396 layer of micelles moves into the gap as the shear-rate increases. 397 The much smaller local maxima near the outer wall remains 398 roughly unchanged as the shear-rate grows and this is a conse-399 quence solely of the no flux/no penetration boundary condition. 400 By contrast, the notable local maximum in concentration toward 401 the inner wall occurs in the region where the velocity gradient 402 changes sharply. This local change in fluid density may well be 403

connected to the onset of turbidity that is observed experimentally [4]. 404

To understand the alignment and stretching of the molecules, 406 we examine the first normal stress difference: 407

$$N_1 = -(\tau_{p\theta\theta} - \tau_{prr}) = \frac{aH_s}{n_{av}kT}(\{\mathbf{Q}\mathbf{Q}\}_{\theta\theta} - \{\mathbf{Q}\mathbf{Q}\}_{rr}).$$
(15) 408

At the wall, the first normal stress difference is specified to 409 be a small but nonzero value, see (11a): 410

$$N_1 = -(\tau_{p\theta\theta} - \tau_{prr})|_{\mathsf{w}} = \frac{aH_{\mathsf{s}}}{n_{\mathsf{av}}kT} \{\mathbf{Q}\mathbf{Q}\}_{\theta\theta} = an_{\mathsf{w}}d. \tag{16}$$

In Fig. 3, we see that a region with strong molecular alignment or stretching originates near the inner cylinder and grows into the gap as the apparent shear-rate grows. This alignment reaches a maximum value for large enough shear rates, $De \gtrsim 4$, 415

L.F. Rossi et al. / J. Non-Newtonian Fluid Mech. xxx (2006) xxx-xxx

435

436

437

438

439

440

441



Fig. 4. Flow velocity and number densities along the right stable branch of the flow curve at positions I–L. The number density curves superpose one another. (Wall stress specified.)

and the maximum is subsequently independent of De. The value 416 of this maximum depends only on a as predicted by the outer 417 solution (12) for large $\dot{\gamma}^{(0)}$ and as discussed in the next para-418 graph. The sharp downward transition in the first normal stress 419 difference that signifies the end of the aligned/stretched region 420 is associated with the local maximum in number density (see 421 422 Fig. 2 for comparison). In experiments, the shear-induced phase transitions that develop as the shear rate is steadily increased 423 are associated with strong local stretching and concomitant in-424 creases in the turbidity or local number density [23] that are 425 reminiscent of those predicted by the present model. Fig. 3(a) 426 shows the growth of the alignment/stretched region across the 427 gap. Fig. 3(b) follows the steady propagation of the $N_1 = 3$ con-428 tour across the gap as the *De* number increases. Although we 429 have chosen this contour arbitrarily this criterion may represent 430 - at least qualitatively - a suitable condition for the onset of a 43 shear-induced structural transition beyond a critical degree of 432 stretching that results in sample turbidity. Note that this high-433 stress turbidity-prone region is not at the wall, but is located close 434

to the inner surface and expands into the gap as the shear-rate increases. This is also consistent with birefringence experiments [20,22].

Continuing along the flow curve past the plateau, the right hand (stable) branch exhibits solutions with flow profiles that are close to Newtonian, and the number density distribution remains unchanged with increasing *De* (as shown in Fig. 4).

To examine the sensitivity of the first normal stress difference 442 to variations in constitutive parameters, we varied the parameters 443 a and d. Calculations show that there are no changes in the first 444 normal stress difference across the gap as d is varied between 0 445 and 1. The model predictions are insensitive to variations in d in 446 this range. Note from (11) that the boundary conditions assume 447 that the micelles are aligned at the wall ($\{\mathbf{QQ}\}_{rr} = 0$) and d mea-448 sures the scaled extension of the micelles along the wall. The 449 results are thus insensitive to this parameter at least in the range 450 $0 \le d \le 1$. Fig. 5 shows a comparison of the first normal stress 451 difference with variations in a. It is particularly interesting to 452 note the extreme sensitivity of the model to changes in a. When



Fig. 5. First normal stress difference for a = 0.9 (a) and a = 1 (b). These should be compared with Fig. 3 (a) where a = 0.8. (Wall stress specified.)

ARTICLE IN PRESS

L.F. Rossi et al. / J. Non-Newtonian Fluid Mech. xxx (2006) xxx-xxx



Fig. 6. A flow curve using parameters provided in Table 1 analogous to Fig. 1 but using Neumann stress boundary conditions on the conformation tensor {QQ}.

a = 1 the underlying flow curve is monotone and the model re-453 duces to the (corrected) Bhave et al. model. The first normal stress difference has a large maximum near, but not at, the outer 455 456 wall for a = 1. As a decreases, a maximum in N_1 develops near, but not at, the inner wall, and the location at which this max-457 imum is obtained propagates into the gap as De increases. As 458 a decreases the magnitude of this maximum decreases, but the 459 growth of the region of maximum first normal stress propagates 460 more quickly into the interior. Since calculations show that the 461 radial variation in the number density n(r) does not vary appre-462 ciably with a (certainly not as strongly as N_1), the increase of 463 the first normal stress is primarily due to an increase in either 464 the number of molecules aligned in the flow direction and/or 465 the length of these molecules. Note that the plateau values of 466 N_1 agree with the values of N_1 predicted for the outer ($\epsilon = 0$) 467 (Johnson–Segalman) solution for large $\dot{\gamma}$ (see (13)). That predic-468 tion, for homogeneous flows, was that for large $\dot{\gamma}$, $N_1 \sim \frac{2a^2}{1-a^2}$. 469 Note that this value, the asymptote of the zeroth order solution 470

and the maximum observed in the full inhomogeneous numerical calculations, is independent of $\dot{\gamma}$.

4.2. Computations with Neumann conformation boundary 473 conditions 474

To construct the flow curve for the Neumann conditions (nor-475 mal derivative of the conformation tensor specified at the wall) 476 we again use the parameters of Table 1. Since we specify the 477 stress normal derivatives, d is computed rather than imposed on 478 the system, and we shall see later that d_i and d_o , values of d at 479 the inner/outer wall, respectively, differ in some regions of the 480 flow curve. The flow curve for the shear-rate controlled case is 481 shown in Fig. 6(a) and for the stress-controlled case in Fig. 6(b). 482 These flow curves differ from those obtained with the Dirichlet 483 stress condition case (Fig. 1) in two ways. First, the Neumann 484 curves have a peak located at De = 1.2, $\tau_{r\theta} = -0.54$. Second, 485 these curves have two stable branches in the "plateau" region.



Fig. 7. Flow velocity and number densities along the left stable branch of the flow curve at positions A–F following the lower plateau as indicated in Fig. 6 with Neumann boundary conditions on the conformation tensor.

L.F. Rossi et al. / J. Non-Newtonian Fluid Mech. xxx (2006) xxx-xxx

528

529

530

531



Fig. 8. In (a), radial variations in the first normal stress difference are plotted for different values of the apparent shear rate following the left ascending stable branch and then the lower plateau as indicated in Fig. 6. At right, (b) we show the spatial extent of first normal stress difference contour for $N_1 = 3$ as Deborah number is increased with Neumann boundary conditions on the conformation tensor.

We could not numerically resolve a clear connection between
the two "plateau" curves and the left or right stable branches,
and this remains a topic for further exploration.

Fig. 7 shows the velocity and number density profiles across 489 the gap for this Neumann stress condition following the rising 490 left curve and then the bottom plateau curve. The flow veloc-49 ity curves are similar to those of Fig. 2(a) except that there is 492 no longer a weak boundary layer at the outer cylinder. In other 493 words these velocity profiles, with the Neumann stress condi-494 tions at the wall, following the lower branch, resemble those of 495 Hu and Lips [17]. The number density curves, Fig. 7(b), also 496 are quite different from those of Fig. 2(b) (Dirichlet condition). 497 In the present case (Neumann conditions) the number density 498 no longer depletes at the wall. Rather, the number density de-499 creases from the inner cylinder to the outer cylinder with one 500 localized bump/maximum at the interface of the shear bands 50' which, in the Dirichlet condition case, moves outward as the 502 Deborah number (inner wall velocity) increases. Fig. 8 shows 503 the radial variations in the first normal stress difference for the 504 Neumann stess condition. Again, there is no boundary layer at 505 the walls in notable contrast to the Dirichlet condition case (Fig. 506 3). Also these curves do not show the maximum near the outer 507 cylinder. Rather these curves show a region of high alignment 508 and stretching near the inner wall which grows outward with 509 increased Deborah number similar to that in Fig. 3. In addition 510 these results show that the value of the first normal stress dif-511 ference at the inner wall increases monotonically with De in 512 contrast with results obtained using Dirichlet stress boundary 513 conditions. 514

In Fig. 9, we explore values of the alignment *d* as we increase *De* moving up the left curve and onto the bottom plateau of the flow curve shown in Fig. 6. We plot the values of the alignment factor at the inner (d_i) and outer (d_0) walls as we increase *De*. In the Newtonian-like region of the flow curve, $De \leq 1.2$, the degree of alignment is equal, $d = d_0 = d_i$, and *d* increases from zero to a value just greater than 2 as *De* increases. However,

Along the top plateau curve in Fig. 6(a) the situation is quite different, the solutions here are close to the mirror image in *y* of those on the bottom curve, approximately obeying the following the symmetry:

$$n(y) \leftrightarrow n(1-y),$$
 (17a) 532

$$\tau_{\rm p}(y) \leftrightarrow \tau_{\rm p}(1-y),$$
 (17b) 533

$$v_{\theta}(y) \leftrightarrow De - v_{\theta}(1-y).$$
 (17c) 534



Fig. 9. Computed values of the dimensionless micellar stretch at the inner (solid) and outer (broken) walls as a function of *De* in shear-rate controlled flows. Solutions obtained using Neumann conformation boundary conditions.

ARTICLE IN PRESS

L.F. Rossi et al. / J. Non-Newtonian Fluid Mech. xxx (2006) xxx-xxx



Fig. 10. A comparison of solutions along the upper and lower branch in the flow curves with Neumann stress boundary conditions. The velocity profiles are shown at left (a) at positions D/D' and E/E'. Similarly, the number density distributions are shown at right (b).

The symmetry is approximate because it does not account for 535 the curvilinear geometry. Thus, in contrast to the solutions on 536 the lower branch, these solutions show a high shear-rate layer at 537 the outer wall, a high amount of stretching/alignment at the outer 538 wall, and a peak in number density that moves inward from near 539 the outer wall, towards the inner wall, as De increases. The ex-540 istence of similar transposed solutions was reported by Olmsted 541 et al. in their study of the Taylor-Couette flow of the Johnson-542 Segalman model with a diffusive term [28]. We compare upper 543 plateau and lower plateau velocities and number densities in 544 Fig. 10. Such inverted velocity profiles have not been observed 545 to date in velocimetry studies of worm-like micellar solutions 546 [17,32]; however as Olmsted et al. note it may be necessary to 547 explore specific loading/unloading protocols to access such so-548 lution structures, and furthermore they may be metastable with 549 long diffusive transients. We have not been able to resolve nu-550 merically the steady solutions and the branch structure in the 551 region s and s' of Fig. 6(a), but we shall see in the next section 552 that we can still understand the dynamics of this system without 553 precise information on this specific part of the branch structure. 554

555 5. Stability

To calculate the (one-dimensional) linear stability of the steady solutions that are obtained along the flow curve, we consider the growth or decay of small perturbations to steady solutions:

560 $n(r,t) = \bar{n}(r) + \delta \tilde{n}(r) e^{\lambda t}, \qquad (18a)$

561
$$\tau_{prr}(r,t) = \bar{\tau}_{prr}(r) + \delta \tilde{\tau}_{prr}(r) e^{\lambda t}$$
, (18b)

562
$$\tau_{p\theta\theta}(r,t) = \bar{\tau}_{p\theta\theta}(r) + \delta \tilde{\tau}_{p\theta\theta}(r) e^{\lambda t},$$
 (18c)

563 $\tau_{pr\theta}(r,t) = \bar{\tau}_{pr\theta}(r) + \delta \tilde{\tau}_{pr\theta}(r) e^{\lambda t},$ (18d)

564
$$v(r,t) = \bar{v}(r) + \delta \tilde{v}(r) e^{\lambda t}$$
, (18e)

where
$$\delta \ll 1$$
 and λ is complex. Substituting (18) into (10) and
collecting all terms at order δ , we obtain the following eigen-

value/eigenfunction problem:

$$\tilde{n} = \epsilon \left[\frac{1}{r} (r\tilde{n}')' + \Xi/a \right], \qquad (19a) \quad 566$$

567

$$\lambda \tilde{\tau}_{prr} = -\tilde{\tau}_{prr} - \xi \left[r \left(\frac{\tilde{v}}{r} \right)' \tilde{\tau}_{pr\theta} + \bar{\tau}_{pr\theta} r \left(\frac{\tilde{v}}{r} \right)' \right] + \epsilon \left[\frac{1}{r} (r \tilde{\tau}'_{prr})' + \frac{2}{r} (\tilde{\tau}_{p\theta\theta} - \tilde{\tau}_{prr}) + \Xi \right], \qquad (19b)$$

$$\lambda \tilde{\tau}_{p\theta\theta} = -\tilde{\tau}_{p\theta\theta} + (2 - \xi) \left[r \left(\frac{\tilde{v}}{r} \right)' \tilde{\tau}_{pr\theta} + \bar{\tau}_{pr\theta} r \left(\frac{\tilde{v}}{r} \right)' \right] + \epsilon \left[\frac{1}{r} (r \tilde{\tau}'_{p\theta\theta})' + \frac{2}{r} (\tilde{\tau}_{prr} - \tilde{\tau}_{p\theta\theta}) + \Xi \right], \qquad (19c)$$

$$\begin{split} \lambda \tilde{\tau}_{pr\theta} &= -\tilde{\tau}_{pr\theta} + \left[\bar{\tau}_{prr} - \frac{\xi}{2} (\bar{\tau}_{prr} + \bar{\tau}_{p\theta\theta}) \right] r \left(\frac{\tilde{v}}{r} \right)' \\ &+ \left(1 - \frac{\xi}{2} \right) r \left(\frac{\bar{v}}{r} \right)' \tilde{\tau}_{prr} - \frac{\xi}{2} r \left(\frac{\bar{v}}{r} \right)' \tilde{\tau}_{p\theta\theta} \\ &+ \epsilon \left[\frac{1}{r} (r \tilde{\tau}_{pr\theta}')' - \frac{4}{r} \tilde{\tau}_{pr\theta} \right] - a^2 \left[\bar{n} r \left(\frac{\tilde{v}}{r} \right)' + r \left(\frac{\bar{v}}{r} \right)' \tilde{n} \right], \end{split}$$

$$(19d) \qquad (19d) \qquad (19$$

 $\lambda \operatorname{Re} \tilde{v} = -\frac{1}{r^2} \left\{ r^2 \left[\tilde{\tau}_{pr\theta} - \beta r \left(\frac{\tilde{v}}{r} \right)' \right] \right\}', \qquad (19e) \quad 570$

where

$$\Xi = \frac{1}{r} \left((r \tilde{\tau}_{prr})'' - \tilde{\tau}'_{p\theta\theta} + \xi \left\{ r \left[r \left(\frac{\tilde{v}}{r} \right)' \tilde{\tau}_{pr\theta} + \bar{\tau}_{pr\theta} r \left(\frac{\tilde{v}}{r} \right)' \right]' \right\}' \right).$$
(19f)

For the last condition, it is understood that $Re \ll 1$, so the resulting equation is integrated numerically and implicitly in-

L.F. Rossi et al. / J. Non-Newtonian Fluid Mech. xxx (2006) xxx-xxx

(22d)

cluded in Eqs. (19a–f). From (19e), we see that 573

574
$$r\left(\frac{\tilde{v}}{r}\right)' = \frac{1}{\beta}\tilde{\tau}_{pr\theta} - \frac{C}{\beta r^2}$$
 (20)

on $r_1 \leq r \leq r_1 + 1$, where C is a constant that must be deter-575 mined from the boundary conditions. Solving (20) for v, we 576 have: 577

578
$$v(r) = \frac{\tilde{v}(r_1)r}{r_1} + \frac{2C}{\beta} \left(\frac{1}{r} - \frac{r}{r_1^2}\right) + \frac{r}{\beta} \int_{r_1}^r \frac{\tilde{\tau}_{pr\theta}(s)}{s} \,\mathrm{d}s.$$
 (21)

In this paper, $v(r_1)$ is always zero so the first term vanishes. 579 We shall see later that C is a linear transformation acting on the 580 variables \tilde{n} , $\tilde{\tau}_{p}$ so that the problem is a classic eigensystem. 581

The boundary conditions for the perturbed equations in the case where the wall stress is specified (Dirichlet) are

$$\begin{cases} a\tilde{n}' + \frac{1}{r}(r\tilde{\tau}'_{prr})' - \frac{1}{r}\tilde{\tau}_{p\theta\theta} \\ + \xi \left[r\left(\frac{\bar{v}}{r}\right)'\tilde{\tau}_{pr\theta} + \bar{\tau}_{pr\theta}r\left(\frac{\tilde{v}}{r}\right)' \right]' \right\} \bigg|_{W} = 0, \qquad (22a)$$

 $(\tilde{\tau}_{prr} - a\tilde{n})|_{\rm w} = 0,$ (22b)

583
$$[\tilde{\tau}_{p\theta\theta} - a(1-d)\tilde{n}]|_{W} = 0,$$
 (22c)

584
$$ilde{ au}_{pr heta}|_{\mathrm{W}} = 0,$$

585
$$\tilde{v}(r_1) = 0,$$
 (22e)

586 (strain rate controlled)
$$\tilde{v}(R_2) = 0,$$
 (22f)

(stress-controlled)
$$r\left(\frac{b}{r}\right)\Big|_{r=R_2} = 0.$$
 (22g)

The boundary conditions for the perturbed equations in the case where the derivative of the wall stresses are specified are

$$\begin{cases} a\tilde{n}' + \frac{1}{r}(r\tilde{\tau}'_{prr})' - \frac{1}{r}\tilde{\tau}_{p\theta\theta} \\ + \xi \left[r\left(\frac{\bar{v}}{r}\right)'\tilde{\tau}_{pr\theta} + \bar{\tau}_{pr\theta}r\left(\frac{\tilde{v}}{r}\right)' \right]' \end{cases} \bigg|_{w} = 0, \qquad (23a)$$

588
$$\tilde{\tau}'_{prr} - a\tilde{n}'|_{w} = 0,$$
 (23b)

589
$$\tilde{\tau}'_{p\theta\theta} - a\tilde{n}'|_{\mathbf{w}} = 0,$$
 (23c)

590
$$\tilde{\tau}'_{pr\theta}|_{\mathbf{W}} = 0,$$
 (23d)

591
$$\tilde{v}(r_1) = 0,$$
 (23e)

(shear-rate controlled) $\tilde{v}(R_2) = 0$, (23f)

(stress-controlled)
$$r\left(\frac{\tilde{v}}{r}\right)' - \frac{1}{\beta}\tilde{\tau}_{pr\theta}\Big|_{r=R_2} = 0.$$
 (23g)

We calculate the linear stability for both shear-rate controlled 594 and stress-controlled boundary conditions at the outer wall. For 595

perturbations with controlled shear-rate, we can solve for C in 596 (20) by applying the zero velocity perturbation at R_2 : 597

$$C = \frac{1}{2} \left(\frac{1}{r_1^2} - \frac{1}{r_2^2} \right)^{-1} \int_{r_1}^{r_2} \frac{\tilde{\tau}_{pr\theta}(s)}{s} \, \mathrm{d}s. \tag{24}$$

For perturbations with controlled stress at the outer wall, C = 0. In either case, C is a linear transformation acting on the 600 perturbation number density and stress, so the resulting system 601 (19a-d,f) and (21) is a classic eigenvalue/eigenfunction prob-602 lem.

If \tilde{x} is a vector representing discretized number density and 604 stress over the domain, excluding the boundary, on m - 2 points 605 then we can define a $(m-2) \times m$ matrix A_{BC} which maps \tilde{x} 606 from the interior of the domain excluding the boundary values 607 out to full domain including the boundaries. Similarly, we can 608 discretize (19a–d,f) and (21) as a mapping from the full domain 609 including the boundaries to the interior of the discretized domain 610 as an $(m-2) \times m$ matrix A_{DE} . Selecting Dirichlet or Neumann 611 stress boundary conditions or stress- or strain-rate controlled 612 boundary conditions on the outer wall determines A_{BC} but not 613 A_{DE} . The full discretized eigensystem is 614

$$\lambda \tilde{x} = A_{\rm DE} A_{\rm BC} \tilde{x}.$$
 (25) 615

Next, we turn our attention to specific results from different combinations of stress boundary conditions and strain-rate or stress-controlled boundary conditions on the outer wall.

We seek to understand the evolution of the flow as a progres-619 sion of steady states if the input parameter De (for shear-rate con-620 trolled) or $\tau_{r\theta}$ at the outer wall (for stress-controlled) is changed 621 slowly. In the experimental literature, this is often termed upward 622 and downward "sweeps." When $\Re(\lambda)$ is negative, solutions are 623 stable and if it is positive solutions are unstable. Therefore, we 624 focus on points along the flow curve where $\Re(\lambda)$ changes sign. 625 The eigenfunction corresponding to an eigenvalue with a small 626 positive real part indicates the form of the growing disturbance 627 to the steady solution as the system becomes unstable. 628

For Dirichlet boundary conditions where we specify the stress 629 at the walls, the evolution of the spectrum of the perturbed system 630 (19) along the plateau and at the cusp on Fig. 1(a), character-631 izes the transitions to instability. All transitions are saddle-node 632 instabilities where a single pure real eigenvalue crosses from 633 the left half-plane to the right half-plane. The structure of these 634 instabilities along the plateau is shown for both the shear-rate 635 controlled boundary conditions Fig. 11(a) and (b) near point G 636 in Fig. 1(a) and stress-controlled boundary conditions Fig. 11(c) 637 and (d) near point F in Fig. 1(b). If one were to perform a shear-638 rate controlled experiment, one would climb up past points A 639 through G along the plateau at which point one would jump onto 640 the right branch. From the right branch, one could decrease the 641 shear-rate and traverse the right branch downward toward point I 642 after which one would jump back to the left branch. With stress-643 controlled experiments, one would experience similar behavior 644 except one would jump to the right branch from the plateau near 645 point F. 646

For Neumann stress boundary conditions, we have not been 647 able to resolve numerically the solution (using these steady-state 648

603

616

617

ARTICLE IN PRESS

L.F. Rossi et al. / J. Non-Newtonian Fluid Mech. xxx (2006) xxx-xxx



Fig. 11. Modes of instability for Dirichlet stress boundary conditions. Plots (a) and (b) are perturbations about point G in Fig. 1a. Plot (a) shows the the number density perturbation corresponding to the saddle node, and (b) shows the first normal stress difference perturbation for shear-rate controlled boundary conditions on the outer wall. Plots (c) and (d) are perturbation sabout point G in Fig. 1b. Similarly, plots (c) and (d) show the saddle node perturbation number density and first normal stress difference for stress-controlled boundary conditions at the outer wall.

solutions) in the region s, nor in the region s' indicated in Fig. 649 6(a). The branch structure near these regions is an area for future 650 investigation. There is a continuation branch of each of the two 651 plateau curves towards the left (in region s), but it is unstable 652 as indicated in the figure. In our model with Neumann stress 653 boundary conditions, our results suggest that one will never see 654 the middle branches with stress-controlled boundary conditions 655 at the outer wall. One can see that the unstable perturbation 656 shown in Fig. 12 is similar to the unsteady perturbation for the 657 Dirichlet stress problem with stress-controlled boundary condi-658 tions (Fig. 11(c) and (d)). The key difference is that the steady 659 solution with Dirichlet stress boundary conditions (Fig. 2) has a 660 boundary layer at the outer wall whereas the steady solution with 661 Neumann stress boundary conditions (Fig. 7) does not. Thus, the 662 unstable perturbation with Dirichlet stress boundary conditions 663 has spatial structure near the outer wall while the unstable per-664 turbation with Neumann stress boundary conditions does not. 665

As the stress slowly increases one expects the system will move up the up the left branch of the flow curve shown in Fig. 668 6(b) to its top, then as the stress increases further jump to the right branch. As the stress is reduced from a high value, one 669 expects to move down the right hand curve, then jump to the left, 670 thus avoiding the plateau region. This is similar to the hysteretic 671 behavior reported in Yesilata et al. [35]. On the other hand in a 672 shear-rate controlled slow ramp up one would expect to move up 673 the left curve, then jump down to the top plateau curve and move 674 to the right across this plateau, then jump down to the right hand 675 branch and continue moving to the right thus climbing the right 676 hand branch. In the opposite case, as the shear rate is ramped 677 down, one expects to come down the right hand curve to its 678 end, then jump up to the bottom plateau curve, continue moving 679 across and then as it ends jump up to a point near s on the left hand 680 curve and move on down. For a specific shear-rate jump up from 681 rest it is unclear which solution would be chosen and presumably 682 that would depend on the complete history. Assuming the system 683 jumps to the "nearest steady solution" the lower plateau curve 684 would be chosen. For a specific shear-rate jump up from rest it is 685 unclear a priori what solution would be chosen and presumably 686 that would depend on the complete history as demonstrated by 687 Olmsted et al. [28]. 688

L.F. Rossi et al. / J. Non-Newtonian Fluid Mech. xxx (2006) xxx-xxx



Fig. 12. Modes of instability for Neumann stress boundary conditions. Plots (a) and (b) represent perturbations about a point between E and F in Fig. 6. Plot (a) shows the the number density perturbation corresponding to the saddle node, and (b) shows the first normal stress difference perturbation with stress controlled boundary conditions at the outer wall.

6. Conclusions 689

In this paper, we have examined a model for dilute and 690 semidilute unentangled worm-like micellar solutions with cou-691 pled stress and number density in axisymmetric Taylor-Couette 692 flows. We have applied this model with parameters selected to 693 characterize an experimental geometry that is similar to those of 694 a number of investigators in their laboratory experiments. Calcu-695 lations of the stress/strain-rate flow curve exhibit a pronounced 696 plateau region similar to those measured in laboratory experi-697 ments. We find that coupling stress and number density provides 698 a selection mechanism for regions in which the stress/strain-rate 699 curve are multi-valued in agreement with our earlier results for 700 rectilinear shear flows. However, the circular geometry reveals 701 several notable differences. With the curvilinear geometry, the 702 shearbands that develop in the gap are no longer symmetric about 703 each wall. Rather, the inner boundary layer grows with apparent 704 shear-rate until it is no longer a boundary layer but rather a full 705 fledged shear-rate band that extends over 50% of the gap. This 706 is an agreement with several recent particle image velocime-707 try experiments in worm-like micellar solutions [32,17]. At the 708 same time, the weak outer boundary layer experiences very lit-709 tle change. The precise structure of the flow curve and these 710 boundary layers depends sensitively on the choice of bound-711 ary conditions on the micellar confirmation near the walls. In 712 the present study we have considered both Dirichlet and Neu-713 man boundary conditions. The velocity profiles obtained using 714 Neumann conditions Fig. 7(a) appear to be the closest to those 715 observed experimentally. 716

Finally, we see regions of strong molecular alignment or 717 stretching that originate near the inner cylinder at low apparent 718 strain rates and propagate into the gap as the apparent strain-719 rate increases observation. If a critical tensile stress difference 720 in the flow can be associated with micellar rupture and onset of 72 turbidity then the model also captures the progressive growth of 722 turbid regions near the rotating inner cylinder as the imposed 723 deformation rate is increased.

Acknowledgments

This work was supported by National Science Foundation 725 grant DMS-0405931 and DMS-0406590. Computational support was furnished via NSF SCREMS DMS-0322583. The au-727 thor's thank the referees for their comments. 728

References

- [1] V. Apostolakis, G. Mavrantzas, A.N. Beris, Stress gradient-induced migration effects in the Taylor-Couette flow of a dilute polymer solution, J. Non-Newt. Fluid Mech. 102 (2) (2002) 409-445.
- [2] A.N. Beris, V.G. Mavrantzas, On the compatibility between various macroscopic formalisms for the concentration and flow of dilute polymer solutions, J. Rheol. 38 (5) (1994) 1235-1250.
- [3] J.F. Berret, Transient rheology of wormlike micelles, Langmuir 13 (5) (1997) 2227-2234.
- [4] J. Berret, D. Roux, G. Porte, Isotropic-to-nematic transition in wormlike micelles under shear, J. Phys. II (France) 4 (1994) 1261-1279.
- [5] A.V. Bhave, R.C. Armstrong, R.A. Brown, Kinetic theory and rheology of dilute, non-homogeneous polymer solutions, J. Chem. Phys. 95 (4) (1991) 2988-3000
- [6] R.B. Bird, C.F. Curtiss, R.C. Armstrong, O. Hassager, Dynamics of Polymeric Liquids, vol. 2: Kinetic Theory, 2nd ed., John Wiley and Sons, New York, 1987.
- [7] W.B. Black, M.D. Graham, Slip, concentration fluctuations, and flow instability in sheared polymer solutions, Macromolecules 34 (17) (2001) 5731-5733
- [8] M.E. Cates, Reptation of living polymers: Dynamics of entangled polymers in the prescence of reversible chain-scission reactions, Macromolecules 20 (1987) 2289 - 2296
- [9] L.P. Cook, L. Rossi, Shear layers and demixing in a model for shear flow of self-assembling micellar solutions, J. Non-Newt. Fluid Mech. 116 (2004) 347-369.
- [10] A.W. El-Kareh, L.G. Leal, Existence of solutions for all Deborah numbers for a non-Newtonian model modified to include diffusion. J. Non-Newt. Fluid Mech. 33 (1989) 257-287.
- [11] P. Espanol, X. Yuan, R. Ball, Shear banding flow in the Johnson-Segalman fluid, J. Non-Newt. Fluid Mech. 65 (1996) 93-109.
- [12] S.M. Fielding, P.D. Olmsted, Early stage kinetics in a unified model of shear-induced demixing and mechanical shear banding instabilities, Phys. Rev. Lett. 90 (2003) 2240501-2240504.

726

729

724

759

760

761

+ Model

14

L.F. Rossi et al. / J. Non-Newtonian Fluid Mech. xxx (2006) xxx-xxx

- [13] S.M. Fielding, P.D. Olmsted, Kinetics of shear banding instability in startup 763 flows, Phys. Rev. E 68 (2003) 036312-036313. 764
- [14] S.M. Fielding, P.D. Olmsted, Spatiotemporal oscillations and rheochaos in 765 766 a simple model of shear banding, Phys. Rev. Lett. 9 (2004) 084502-084504.
- [15] F. Greco, R. Ball, Shear-band formation in a non-Newtonian fluid model 767 with a constitutive instability, J. Non-Newt. Fluid Mech. 69 (1997) 195-768 206
- 769 [16] W. Holmes, M. López-González, P. Callaghan, Fluctuations in shear-770 banded flow seen by NMR velocimetry, Europhys. Lett. 64 (2) (2003) 771 274 - 280.772
- [17] Y.T. Hu, A. Lips, Kinetics and mechanism of shear banding in entangled 773 micellar solutions, J. Rheol. 49 (5) (2005) 1001-1027. 774
- 775 [18] J. Kierzenka, L.F. Shampine, A BVP solver based on residual control and the Matlab PSE, ACM Trans. Math. Software 27 (3) (2001) 299-776 316. 777
- [19] R.G. Larson, Constitutive Equations for Polymer Melts and Solutions, But-778 terworths, 1988. 779
- 780 [20] J. Lee, G. Fuller, N. Hudson, X. Yuan, Investigation of shear-banding structure in wormlike micellar solution by point-wise flow-induced birefrin-781 gence measurements, J. Rheol. 49 (2) (2005) 537-550. 782
- M.W. Liberatore, F. Netlesheim, N.J. Wagner, L. Porcar, Spatially resolved [21] 783 784 SANS in the 1-2 plane: a study of shear-induced phase separating wormlike micelles, preprint. 785
- [22] M.W. Liberatore, F. Nettlesheim, E.W. Kaler, N.J. Wagner, T. Nu, L. Porcar, 786 Characterization of solutions of wormlike micelles underflow: Microstruc-787 ture and investigations in the 1-2 plane, preprint. 788
- [23] M.R. López-Gonzáles, W.M. Holmes, P.T. Callaghan, P.J. Photinos, Shear 789 banding fluctuations and nematic order in wormlike micelles, Phys. Rev. 790 Lett. 93 (2004) 2268302-2268304.

- [24] C.-Y.D. Lu, P.D. Olmsted, R.C. Ball, Effects of nonlocal stress on the 791 determination of shear banding flow, Phys. Rev. Lett. 84 (4) (2000) 642-792 645. 793
- [25] V.G. Mavrantzas, A.N. Beris, Theoretical study of wall effects on rheology 794 of dilute polymer solutions, J. Rheol. 36 (1) (1992) 175-213. 795
- [26] J.A. Nohel, L. Pego, On the generation of discontinuous shearing motions 796 of a non-newtonian fluid, Arch. Rational. Mech. Anal. 139 (1997) 355-376. 797
- [27] P. Olmsted, Dynamics and flow-induced phase separation in polymeric 798 fluids, Curr. Opinion Colloid Interface Sci. 4 (2) (1999) 95-100. 799
- [28] P. Olmsted, O. Radulescu, C.-Y.D. Lu, Johnson-Segalman model with a 800 diffusion term in cylindrical Couette flow, J. Rheol. 44 (2) (2000) 257-275. 801
- [29] O. Radulescu, P.D. Olmsted, Matched asymptotic solutions for the steady 802 banded flow of the diffusive Johnson-Segalman model in various geome-803 tries, J. Non-Newt. Fluid Mech. 91 (2000) 143-164.

804

805

806

807

808

809

810

818

- [30] H. Rehage, H. Hoffmann, Viscoelastic surfactant solutions: model systems for rheological research, Mol. Phys. 74 (5) (1991) 933-973.
- [31] J. Rothstein, Personal conversation, 2003.
- [32] J. Salmon, A. Colin, S. Manneville, F. Molino, Velocity profiles in shearbanding wormlike micelles, Phys. Rev. Lett. 90 (22) (2003) 228303-228304.
- [33] L.F. Shampine, J. Kierzenka, M.W. Reichelt, Solving boundary value 811 problems for ordinary differential equations in Matlab with bvp4c. Tech-812 nical report, The MathWorks, 2000. ftp://ftp.mathworks.com/pub/doc/ 813 papers/bvp/. 814
- [34] E.K. Wheeler, P. Fischer, G.G. Fuller, Time-periodic flow induced struc-815 tures and instabilities in a viscoelastic surfactant solution, J. Non-Newt. 816 Fluid Mech. 75 (1998) 193-208. 817
- [35] B. Yesilata, C. Clasen, G. McKinley, Nonlinear shear and extensional flow dynamics of wormlike surfactant solutions. JNNFM, in press.