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cous inertial jets

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ISSN 1434-9973

Bericht 192 (2010)

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# Vorwort

Das Tätigkeitsfeld des Fraunhofer-Instituts für Techno- und Wirtschaftsmathematik ITWM umfasst anwendungsnahe Grundlagenforschung, angewandte Forschung sowie Beratung und kundenspezifische Lösungen auf allen Gebieten, die für Techno- und Wirtschaftsmathematik bedeutsam sind.

In der Reihe »Berichte des Fraunhofer ITWM« soll die Arbeit des Instituts kontinuierlich einer interessierten Öffentlichkeit in Industrie, Wirtschaft und Wissenschaft vorgestellt werden. Durch die enge Verzahnung mit dem Fachbereich Mathematik der Universität Kaiserslautern sowie durch zahlreiche Kooperationen mit internationalen Institutionen und Hochschulen in den Bereichen Ausbildung und Forschung ist ein großes Potenzial für Forschungsberichte vorhanden. In die Berichtreihe werden sowohl hervorragende Diplom- und Projektarbeiten und Dissertationen als auch Forschungsberichte der Institutsmitarbeiter und Institutsgäste zu aktuellen Fragen der Techno- und Wirtschaftsmathematik aufgenommen.

Darüber hinaus bietet die Reihe ein Forum für die Berichterstattung über die zahlreichen Kooperationsprojekte des Instituts mit Partnern aus Industrie und Wirtschaft.

Berichterstattung heißt hier Dokumentation des Transfers aktueller Ergebnisse aus mathematischer Forschungs- und Entwicklungsarbeit in industrielle Anwendungen und Softwareprodukte – und umgekehrt, denn Probleme der Praxis generieren neue interessante mathematische Fragestellungen.



Prof. Dr. Dieter Prätzel-Wolters  
Institutsleiter

Kaiserslautern, im Juni 2001



# ASYMPTOTIC TRANSITION FROM COSSERAT ROD TO STRING MODELS FOR CURVED VISCOUS INERTIAL JETS

WALTER ARNE, NICOLE MARHEINEKE, AND RAIMUND WEGENER

ABSTRACT. This work deals with the modeling and simulation of slender viscous jets exposed to gravity and rotation, as they occur in rotational spinning processes. In terms of slender-body theory we show the asymptotic reduction of a viscous Cosserat rod to a string system for vanishing slenderness parameter. We propose two string models, i.e. inertial and viscous-inertial string models, that differ in the closure conditions and hence yield a boundary value problem and an interface problem, respectively. We investigate the existence regimes of the string models in the four-parametric space of Froude, Rossby, Reynolds numbers and jet length. The convergence regimes where the respective string solution is the asymptotic limit to the rod turn out to be disjoint and to cover nearly the whole parameter space. We explore the transition hyperplane and derive analytically low and high Reynolds number limits. Numerical studies of the stationary jet behavior for different parameter ranges complete the work.

KEYWORDS. Rotational spinning processes; inertial and viscous-inertial fiber regimes; asymptotic limits; slender-body theory; boundary value problems

AMS-CLASSIFICATION. 65L10, 76-xx, 41A60

## 1. INTRODUCTION

The rotational spinning of viscous jets is of interest in many industrial applications, including drawing, tapering and spinning of glass and polymer fibers [14, 19], pellet manufacturing [6, 18] or jet ink design. In a rotational spinning process, a liquid jet leaves a small spinning nozzle located on the curved face of a circular cylindrical drum that rotates about its symmetry axis (figure 1.1). The extruded jet grows and moves due to viscous friction, surface tension, gravity and aerodynamic forces. In the terminology of Antman [1], there are two classes of asymptotic one-dimensional models for such a jet, i.e. string and rod models. Whereas the string models consist of balance equations for mass and linear momentum, the more complex rod models contain also an angular momentum balance, [9, 24].

A string model for the jet dynamics was derived in a slender-body asymptotics from the three-dimensional free boundary value problem given by the incompressible Navier-Stokes equations in [16]. Accounting for inner viscous transport, surface tension and placing no restrictions on either the motion or the shape of the jet's center-line, it generalizes the previously developed string models for straight [4, 7, 8] and curved [5, 17, 23] center-lines. However, the applicability of the string model is restricted to certain parameter ranges. Neglecting surface tension and gravity, already in a stationary, rotational 2d scenario of a spun fiber jet of length  $\ell = 1$  (wrt. to the drum radius) with stress-free end, no "physically relevant" solutions exist in the inviscid limit for  $\text{Re Rb}^2 < 1$ , as shown in [10]. Numerical experiments in [2] specify this region to be  $\text{Re Rb}^2 < c$ ,  $c \approx 1.5$ . The restriction results from a non-removable singularity due to the deduced boundary conditions prescribing the jet tangent at the nozzle.

A rod model that allows for stretching, bending and twisting was proposed and analyzed by Ribe et. al. [20, 21] for the coiling of a viscous jet falling on a rigid substrate. Based on these studies and embedded in the special Cosserat theory a modified incompressible rod model for rotational spinning was developed in [2]. For the rotational 2d scenario it allows for simulations in the whole  $(\text{Re}, \text{Rb})$ -range and shows its superiority to the string model. These observations correspond to studies on a fluid-mechanical "sewing machine", i.e. gravitational 2d scenario of a jet lay-down onto

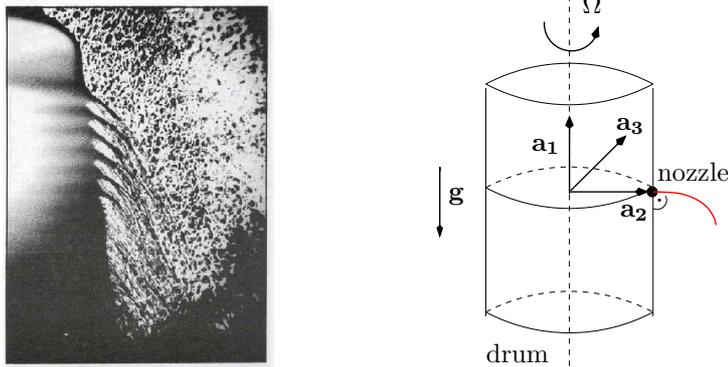


FIGURE 1.1. Rotational fiber spinning process, *left*: photo by industrial partner, *right*: sketch of set-up.

a moving belt, [3, 22]. However, by containing the slenderness parameter  $\epsilon$  explicitly in the angular momentum balance, the rod model is no asymptotic model of zeroth order and requires a careful numerical treatment in case of small  $\epsilon$ .

An interesting approach that circumvents the introduction of an higher order model but overcomes the thitherto limitations of the strings is based on the modification of the boundary conditions in the string model. For the stationary gravitational 2d scenario of the jet lay-down, Hlod et. al. [11, 12] distinguished between different parameter ranges with associated characteristic jet behavior, the so-called inertial, viscous-inertial and viscous regimes, that they successfully investigated by help of the string equations supplemented with appropriately adapted closure conditions.

In this paper, we transfer their idea to the rotational spinning of a jet with stress-free end and propose two string models that differ exclusively in the closure condition for the jet tangent. The inertial string model  $\mathcal{S}_i$  is the classical one of [16], whereas in the viscous-inertial string model  $\mathcal{S}_{vi}$  the boundary condition for the jet tangent is omitted in favor of an interface condition that avoids the occurrence of the singularity and ensures the regularity of the string quantities. The goal of this paper is the comparison of both string models to the rod model for viscous jets exposed to gravity and rotation. We are interested in the compatibility and applicability/validity of  $\mathcal{S}_i$ ,  $\mathcal{S}_{vi}$  as asymptotic limit models to the rod for vanishing slenderness parameter. We will show that their rod-to-string convergence regimes are disjoint and cover nearly the whole four-parametric space given by Froude  $Fr$ , Rossby  $Rb$ , Reynolds  $Re$  numbers and jet length  $\ell$ . The low Reynolds number range deserves special attention. When exploring the transition hyperplane between the regimes, we will also derive the inviscid limit for the rotational 2d scenario analytically. It is  $Re Rb^2 = 3/(2 \min_i |\lambda_i|^3) \approx 1.4$  with  $\lambda_i$  root of the Airy Prime function. By the way, this result answers the thitherto numerical-based discussions in literature. Extending [2, 12] to 3d, the paper sets the model-framework for the simulation of industrial rotational spinning processes.

This paper is structured as follows. In section 2 we start from the incompressible viscous rod model [2]. We show its asymptotic reduction to a string system in the slenderness limit and introduce the inertial and viscous-inertial string models. They yield a boundary value problem and an interface problem, respectively, which we solve numerically by help of a Runge-Kutta collocation method with integrated Newton method. We investigate the string models analytically and numerically with respect to existence, compatibility and applicability/validity of their solutions as asymptotic limit solutions to the rod. Therefore, we focus first on the special gravitational and rotational 2d scenarios in sections 3 and 4, respectively, before we conclude with the general 3d set-up of a viscous jet in a rotational spinning process exposed to gravity and rotation in section 5.

## 2. VISCOUS COSSERAT ROD AND STRING MODELS

**2.1. Rod and its string limit.** A fiber jet is a slender long body, i.e. a rod in three-dimensional continuum mechanics. Due to its slender geometry the dynamics of the jet can be reduced to

an one-dimensional description by averaging the underlying balance laws over its cross-sections. This procedure is based on the assumption that the displacement field in each cross-section can be expressed in terms of a finite number of vector- and tensor-valued quantities. The most relevant case is the special Cosserat rod theory that consists of only two constitutive elements in the three-dimensional Euclidean space  $\mathbb{E}^3$ , a curve  $\mathbf{r} : Q \rightarrow \mathbb{E}^3$  specifying the position and an orthonormal director triad  $\{\mathbf{d}_1, \mathbf{d}_2, \mathbf{d}_3\} : Q \rightarrow \mathbb{E}^3$  characterizing the orientation of the cross-sections. In  $Q = \{(s, t) \in \mathbb{R}^2 \mid s \in [s_a(t), s_b(t)], t > 0\}$ ,  $s$  denotes the arc-length parameter and  $t$  the time. For details on Cosserat theory we refer to [1].

In this paper we apply the special Cosserat rod theory to curved viscous inertial fiber jets in rotational spinning processes, extending the two-dimensional considerations of [2] to 3d. Furthermore, we investigate the asymptotic transition of the rod to simplified string models. In rotational spinning processes, a viscous liquid jet leaves a small spinning nozzle located on the curved face of a circular cylindrical drum that rotates about its symmetry axis, cf. figure 1.1. The extruded liquid jet grows and moves due to viscous friction, surface tension, gravity and aerodynamic drag. We are interested in the bending behavior of the jet at the nozzle in dependence on fiber viscosity, rotational frequency of the drum and gravity. Therefore, we consider a spun fiber jet of certain length with stress-free end. At the nozzle, velocity, cross-sectional area, direction and curvature of the jet are prescribed. To focus on stationary situations, we choose a coordinate system rotating with the drum. This makes the position of the nozzle and the direction of the inflow time-independent, but introduces fictitious rotational body forces due to inertia. To understand the principles of bending, we neglect here surface tension, temperature effects and aerodynamic forces for simplicity.

We use the incompressible viscous Cosserat rod model of [2] that was derived for fiber jets in rotational spinning processes on the basis of the work on viscous rope coiling by Ribe [20, 21]. Using the terminology of [2], we introduce the rotating outer basis  $\{\mathbf{a}_1(t), \mathbf{a}_2(t), \mathbf{a}_3(t)\}$  satisfying  $\partial_t \mathbf{a}_i = \boldsymbol{\Omega} \times \mathbf{a}_i$ ,  $i = 1, 2, 3$ , where  $\boldsymbol{\Omega}$  is the angular frequency of the rotating device. We have  $\boldsymbol{\Omega} = \Omega \mathbf{a}_1$ , and gravity acts in the opposite direction  $\mathbf{g} = -\rho A g \mathbf{a}_1$ , see figure 1.1. To an arbitrary vector field  $\mathbf{x} = \sum_{i=1}^3 \check{x}_i \mathbf{a}_i = \sum_{i=1}^3 x_i \mathbf{d}_i \in \mathbb{E}^3$ , we indicate the coordinate tupels corresponding to the outer basis and the director basis by  $\check{\mathbf{x}} = (\check{x}_1, \check{x}_2, \check{x}_3) \in \mathbb{R}^3$  and  $\mathbf{x} = (x_1, x_2, x_3) \in \mathbb{R}^3$ , respectively. The director basis can be transformed into the rotating outer basis by the tensor-valued rotation  $\mathbf{R}$ , i.e.  $\mathbf{R} = \mathbf{a}_i \otimes \mathbf{d}_i = R_{ij} \mathbf{a}_i \otimes \mathbf{a}_j \in \mathbb{E}^3 \otimes \mathbb{E}^3$  with associated orthogonal matrix  $\mathbf{R} = (R_{ij}) = (\mathbf{d}_i \cdot \mathbf{a}_j) \in SO(3)$ . For the coordinates,  $\mathbf{x} = \mathbf{R} \cdot \check{\mathbf{x}}$  holds. The cross-product  $\mathbf{x} \times \mathbf{R}$  is defined as mapping  $(\mathbf{x} \times \mathbf{R}) : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ ,  $\mathbf{y} \mapsto \mathbf{x} \times (\mathbf{R} \cdot \mathbf{y})$ . Moreover, canonical basis vectors in  $\mathbb{R}^3$  are denoted by  $\mathbf{e}_i$ ,  $i = 1, 2, 3$ , e.g.  $\mathbf{e}_1 = (1, 0, 0)$ . Then, the Cosserat rod model stated in the director basis has the following arc-length parameterized (Eulerian) description

$$\begin{aligned}
\mathbf{R} \cdot \partial_t \check{\mathbf{r}} &= \mathbf{v} - u \mathbf{e}_3 & (2.1) \\
\partial_t \mathbf{R} &= -(\omega - u\kappa) \times \mathbf{R} \\
\mathbf{R} \cdot \partial_s \check{\mathbf{r}} &= \mathbf{e}_3 \\
\partial_s \mathbf{R} &= -\kappa \times \mathbf{R} \\
\partial_t A + \partial_s (uA) &= 0 \\
\rho \partial_t (A\mathbf{v}) + \rho \partial_s (uA\mathbf{v}) &= \partial_s \mathbf{n} + \kappa \times \mathbf{n} + \rho A \mathbf{v} \times \omega - 2\rho A (\mathbf{R} \cdot \check{\boldsymbol{\Omega}}) \times \mathbf{v} - \rho A \mathbf{R} \cdot (\check{\boldsymbol{\Omega}} \times (\check{\boldsymbol{\Omega}} \times \check{\mathbf{r}})) + \mathbf{R} \cdot \check{\mathbf{f}} \\
\rho \partial_t (\mathbf{J} \cdot \omega) + \rho \partial_s (u \mathbf{J} \cdot \omega) &= \partial_s \mathbf{m} + \kappa \times \mathbf{m} + \mathbf{e}_3 \times \mathbf{n} + (\rho \mathbf{J} \cdot (\omega + \mathbf{R} \cdot \check{\boldsymbol{\Omega}})) \times (\omega + \mathbf{R} \cdot \check{\boldsymbol{\Omega}}) \\
&\quad + \rho \mathbf{J} \cdot (\omega \times \mathbf{R} \cdot \check{\boldsymbol{\Omega}}) + \rho \mathbf{J} \cdot \mathbf{R} \cdot \check{\boldsymbol{\Omega}} \partial_s u
\end{aligned}$$

with

$$\mathbf{J} = I \text{diag}(1, 1, 2), \quad n_3 = 3\mu A \partial_s u, \quad \mathbf{m} = 3\mu I \text{diag}(1, 1, 2/3) \cdot (\partial_s \omega + \kappa \times \omega), \quad I = A^2/4\pi.$$

The rod system (2.1) consists of four kinematic and three dynamic equations, i.e. balance laws for mass (cross-section  $A$ ), linear and angular momentum. The jet velocity  $\mathbf{v}$  and angular speed  $\omega$  of (2.1) are adapted with respect to the rotating frequency of the device. Due to the chosen arc-length parameterization the intrinsic scalar-valued velocity  $u$  can be viewed as Lagrange multiplier

to the constraint  $\tau = \mathbf{e}_3$  for the jet tangent which is incorporated in the system. The jet curvature is denoted by  $\kappa$ . The geometrical model for the angular momentum line density preserves the incompressibility of the jet: when stretching the three-dimensional body the cross-sections  $A$  shrink. Note that the definition of the matrix-valued moment of inertia  $\mathbf{J}$  assumes circular cross-sections and the mass density  $\rho$  is considered to be constant. The constitutive laws for contact force  $\mathbf{n}$  and couple  $\mathbf{m}$  are combined with the modified Kirchhoff constraint allowing for stretching. Hence, the normal force components  $n_1, n_2$  act as Lagrange multipliers, whereas the tangential force component  $n_3$  and the contact couple  $\mathbf{m}$  are specified by a material law being linear in the strain rate variables with dynamic viscosity  $\mu$ , compare also with [20, 21]. External loads rise from gravity  $\check{\mathbf{g}} = -\rho A g \mathbf{e}_1$  with gravitational acceleration  $g$ . Moreover, due to the choice of the rotating outer basis, artificial Coriolis and centrifugal forces and associated couples are contained in the linear and angular momentum equations, respectively. Note that here  $\check{\Omega} = \Omega \mathbf{e}_1$  holds.

**Remark 1.** *The rotations  $\mathbf{R} \in SO(3)$  can be parameterized, e.g. in Euler angles or unit quaternions [15]. The last variant offers a very elegant way of formulating and computing the second and fourth equations of (2.1). Define*

$$\mathbf{R}(\mathbf{q}) = \begin{pmatrix} q_1^2 - q_2^2 - q_3^2 + q_0^2 & 2(q_1 q_2 - q_0 q_3) & 2(q_1 q_3 + q_0 q_2) \\ 2(q_1 q_2 + q_0 q_3) & -q_1^2 + q_2^2 - q_3^2 + q_0^2 & 2(q_2 q_3 - q_0 q_1) \\ 2(q_1 q_3 - q_0 q_2) & 2(q_2 q_3 + q_0 q_1) & -q_1^2 - q_2^2 + q_3^2 + q_0^2 \end{pmatrix}, \quad \mathbf{q} = (q_0, q_1, q_2, q_3),$$

with  $\|\mathbf{q}\| = 1$ , then we have  $\partial_t \mathbf{q} = \mathcal{A}(\omega - u\kappa) \cdot \mathbf{q}$  and  $\partial_s \mathbf{q} = \mathcal{A}(\kappa) \cdot \mathbf{q}$  with skew-symmetric matrix

$$\mathcal{A}(\mathbf{x}) = \frac{1}{2} \begin{pmatrix} 0 & x_1 & x_2 & x_3 \\ -x_1 & 0 & x_3 & -x_2 \\ -x_2 & -x_3 & 0 & x_1 \\ -x_3 & x_2 & -x_1 & 0 \end{pmatrix}.$$

In view of a spun viscous fiber of certain length we transit to stationarity. Then, the mass flux becomes constant, i.e.  $uA = Q/\rho = \text{const}$ . Moreover, the first two equations of (2.1) lose their evolution character and yield instead explicit relations for the kinematic quantities,  $\mathbf{v} = u\mathbf{e}_3$  and  $\omega = u\kappa$ . Using the material laws, we formulate the stationary rod model in terms of first order differential equations for  $\check{\mathbf{r}}, \mathbf{R}, \kappa, u, \mathbf{n}, \mathbf{m}$ . The system contains eight physical parameters, i.e. fiber density  $\rho$ , viscosity  $\mu$ , velocity  $U$  at the nozzle, diameter  $d$  and typical length  $L$  as well as drum radius  $R$ , rotational frequency  $\Omega$  and gravitational acceleration  $g$ . These induce five dimensionless numbers characterizing the fiber spinning: Reynolds number  $\text{Re} = \rho U R / \mu$  as ratio between inertia and viscosity, Rossby number  $\text{Rb} = U / (\Omega R)$  as ratio between inertia and rotation, Froude number  $\text{Fr} = U / \sqrt{gR}$  as ratio between inertia and gravity as well as  $\epsilon = d/R$  and  $\ell = L/R$  as length ratios between fiber diameter, length respectively and drum radius. We choose the drum radius  $R$  as macroscopic length scale in the scalings, since it is well known by the set-up. As for  $L$ , we consider fiber lengths where the stresses are supposed to be vanished. For the subsequent investigations we further introduce the ratio between gravity and viscosity  $\text{B} = \text{Re}/\text{Fr}^2$  and make the equations dimensionless by help of the following reference values:

$$s_0 = r_0 = R, \quad \kappa_0 = R^{-1}, \quad u_0 = U, \\ n_0 = \pi \mu U d^2 / (4R) = \pi \rho U^2 R^2 \epsilon^2 / (4\text{Re}), \quad m_0 = \pi \mu U d^4 / (16R^2) = \pi \rho U^2 R^3 \epsilon^4 / (16\text{Re}).$$

The last two scalings (for  $n_0$  and  $m_0$ ) are motivated by the material laws and the fact that the mass flux is  $Q = \pi \rho U d^2 / 4$ . Then, the dimensionless system for the stationary viscous rod  $\mathcal{R}$  has

the form

$$\begin{aligned}
\mathbf{R} \cdot \partial_s \check{\mathbf{r}} &= \mathbf{e}_3 & (2.2) \\
\partial_s \mathbf{R} &= -\kappa \times \mathbf{R} \\
\partial_s \kappa &= -\frac{1}{3} \kappa n_3 + \frac{4}{3} u \mathbf{P}_{3/2} \cdot \mathbf{m} \\
\partial_s u &= \frac{1}{3} u n_3 \\
\partial_s \mathbf{n} &= -\kappa \times \mathbf{n} + \operatorname{Re} u \left( \kappa \times \mathbf{e}_3 + \frac{1}{3} n_3 \mathbf{e}_3 \right) + \frac{2 \operatorname{Re}}{\operatorname{Rb}} (\mathbf{R} \cdot \mathbf{e}_1) \times \mathbf{e}_3 + \frac{\operatorname{Re}}{\operatorname{Rb}^2} \frac{1}{u} \mathbf{R} \cdot (\mathbf{e}_1 \times (\mathbf{e}_1 \times \check{\mathbf{r}})) + \operatorname{B} \frac{1}{u} \mathbf{R} \cdot \mathbf{e}_1 \\
\partial_s \mathbf{m} &= -\kappa \times \mathbf{m} + \frac{4}{\epsilon^2} \mathbf{n} \times \mathbf{e}_3 + \frac{\operatorname{Re}}{3} \left( u \mathbf{P}_3 \cdot \mathbf{m} - \frac{1}{4} n_3 \mathbf{P}_2 \cdot \kappa \right) - \frac{\operatorname{Re}}{4 \operatorname{Rb}} \frac{1}{u} \mathbf{P}_2 \cdot \left( \frac{1}{3} \mathbf{R} \cdot \mathbf{e}_1 n_3 + \kappa \times \mathbf{R} \cdot \mathbf{e}_1 \right) \\
&\quad - \frac{\operatorname{Re}}{4} \left( \frac{1}{u^2} \mathbf{P}_2 \cdot (u \kappa + \frac{1}{\operatorname{Rb}} \mathbf{R} \cdot \mathbf{e}_1) \right) \times \left( u \kappa + \frac{1}{\operatorname{Rb}} \mathbf{R} \cdot \mathbf{e}_1 \right)
\end{aligned}$$

with diagonal matrix  $\mathbf{P}_k = \operatorname{diag}(1, 1, k)$ ,  $k \in \mathbb{R}$ . We supplement (2.2) with geometric and kinematic boundary conditions at the nozzle  $s = 0$  and stress-free dynamic boundary conditions at the fiber length  $s = \ell$ , i.e.,

$$\check{\mathbf{r}}(0) = \mathbf{e}_2, \quad \mathbf{R}(0) = \mathbf{e}_1 \otimes \mathbf{e}_1 - \mathbf{e}_2 \otimes \mathbf{e}_3 + \mathbf{e}_3 \otimes \mathbf{e}_2, \quad \kappa(0) = \mathbf{0}, \quad u(0) = 1, \quad \mathbf{n}(\ell) = \mathbf{0}, \quad \mathbf{m}(\ell) = \mathbf{0}. \quad (2.3)$$

The initialization  $\mathbf{R}(0)$  prescribes the jet direction at the nozzle as  $(\mathbf{d}_1, \mathbf{d}_2, \mathbf{d}_3)(0) = (\mathbf{a}_1, -\mathbf{a}_3, \mathbf{a}_2)$ .

**Theorem 2** (Slenderness limit – transition to string). *In the asymptotic limit of slenderness  $\epsilon \rightarrow 0$ , the equations for the viscous rod (2.2) reduce to a string model for jet curve, tangent, intrinsic velocity and tangential stress  $(\check{\mathbf{r}}, \check{\boldsymbol{\tau}}, u, N = n_3)$ , i.e.,*

$$\begin{aligned}
\partial_s \check{\mathbf{r}} &= \check{\boldsymbol{\tau}} & (2.4) \\
\left( u - \frac{1}{\operatorname{Re}} N \right) \partial_s \check{\boldsymbol{\tau}} &= -\frac{2}{\operatorname{Rb}} \mathbf{e}_1 \times \check{\boldsymbol{\tau}} + \frac{1}{\operatorname{Rb}^2} \frac{1}{u} \sum_{i=2}^3 \check{r}_i (\mathbf{e}_i - \check{r}_i \check{\boldsymbol{\tau}}) + \frac{\operatorname{B}}{\operatorname{Re}} \frac{1}{u} (-\mathbf{e}_1 + \check{r}_1 \check{\boldsymbol{\tau}}), \quad \|\check{\boldsymbol{\tau}}\|_2 = 1 \\
\partial_s u &= \frac{1}{3} u N \\
\partial_s N &= \frac{\operatorname{Re}}{3} u N - \frac{\operatorname{Re}}{\operatorname{Rb}^2} \frac{1}{u} \sum_{i=2}^3 \check{r}_i \mathbf{e}_i \cdot \check{\boldsymbol{\tau}} + \operatorname{B} \frac{1}{u} \mathbf{e}_1 \cdot \check{\boldsymbol{\tau}}
\end{aligned}$$

*Proof.* The derivation of the string system (2.4) is based on the rod equations (2.2) rewritten in the outer basis. The respective transformation restores the thitherto incorporated Kirchhoff constraint, so we have  $\|\check{\boldsymbol{\tau}}\|_2 = 1$  in the Euclidian norm. As  $\epsilon \rightarrow 0$ , the rod particularly becomes

$$\begin{aligned}
\partial_s \check{\mathbf{r}} &= \check{\boldsymbol{\tau}}, & \partial_s \mathbf{R}^* &= \check{\boldsymbol{\kappa}} \times \mathbf{R}^* \\
\partial_s \check{\boldsymbol{\kappa}} &= \frac{1}{3} (\check{\mathbf{n}} \cdot \check{\boldsymbol{\tau}}) \check{\boldsymbol{\kappa}} + \frac{4}{3} \mathbf{R}^* \cdot \mathbf{P}_{3/2} \cdot \mathbf{R} \cdot \check{\mathbf{m}}, & \partial_s u &= \frac{1}{3} u \check{\mathbf{n}} \cdot \check{\boldsymbol{\tau}} \\
\partial_s \check{\mathbf{n}} &= \operatorname{Re} u \left( \check{\boldsymbol{\kappa}} \times \check{\boldsymbol{\tau}} + \frac{1}{3} (\check{\mathbf{n}} \cdot \check{\boldsymbol{\tau}}) \check{\boldsymbol{\tau}} \right) + \frac{2 \operatorname{Re}}{\operatorname{Rb}} \mathbf{e}_1 \times \check{\boldsymbol{\tau}} - \frac{\operatorname{Re}}{\operatorname{Rb}^2} \frac{1}{u} \sum_{i=2}^3 \check{r}_i \mathbf{e}_i + \operatorname{B} \frac{1}{u} \mathbf{e}_1, & \check{\mathbf{n}} \times \check{\boldsymbol{\tau}} &= \mathbf{0}.
\end{aligned}$$

Decomposing the equation for the force into two parts  $\partial_s \check{\mathbf{n}} = (\partial_s \check{\mathbf{n}} \cdot \check{\boldsymbol{\tau}}) \check{\boldsymbol{\tau}} - (\partial_s \check{\mathbf{n}} \times \check{\boldsymbol{\tau}}) \times \check{\boldsymbol{\tau}}$ , the first part yields the differential equation for the tangential stress  $N = \check{\mathbf{n}} \cdot \check{\boldsymbol{\tau}}$ , i.e.  $\partial_s N = \partial_s \check{\mathbf{n}} \cdot \check{\boldsymbol{\tau}}$ , since  $\check{\mathbf{n}} \cdot \partial_s \check{\boldsymbol{\tau}} = 0$  due to  $\|\check{\boldsymbol{\tau}}\|_2 = 1$ . For the second part,  $\partial_s \check{\mathbf{n}} \times \check{\boldsymbol{\tau}} = \partial_s \check{\boldsymbol{\tau}} \times \check{\mathbf{n}}$  holds since  $\partial_s (\check{\mathbf{n}} \times \check{\boldsymbol{\tau}}) = \mathbf{0}$ , which results in a relation for the jet tangent

$$(\operatorname{Re} u - N) \partial_s \check{\boldsymbol{\tau}} \times \check{\boldsymbol{\tau}} = - \left( \frac{2 \operatorname{Re}}{\operatorname{Rb}} \mathbf{e}_1 \times \check{\boldsymbol{\tau}} - \frac{\operatorname{Re}}{\operatorname{Rb}^2} \frac{1}{u} \sum_{i=2}^3 \check{r}_i \mathbf{e}_i + \operatorname{B} \frac{1}{u} \mathbf{e}_1 \right) \times \check{\boldsymbol{\tau}}$$

applying  $\partial_s \check{\boldsymbol{\tau}} = \partial_s \mathbf{R}^* \cdot \mathbf{e}_3$ . Thus, the final equation of system (2.4) follows from taking the vector product of  $\check{\boldsymbol{\tau}}$  and the equation above.  $\square$

**Corollary 3.** *In the slenderness limit  $\epsilon \rightarrow 0$  the equations for the quantities expressing angular momentum effects decouple from the string model. They are*

$$\check{n} = N\check{\tau}, \quad \check{\kappa} = \partial_s \check{\tau} \times \check{\tau}, \quad \partial_s R^* = \check{\kappa} \times R^*, \quad \check{m} = \frac{3}{4} R^* \cdot P_{2/3} \cdot R \cdot \left( \partial_s \check{\kappa} - \frac{1}{3} N \check{\kappa} \right).$$

**Remark 4.** *In case of instationarity the slenderness limit of (2.1) can be computed analogously. It results in the instationary string model of [17], where it has been derived systematically from the three-dimensional Navier-Stokes equations using asymptotic analysis. Note that the instationary and stationary string models are consistent to each other.*

**2.2. Inertial and viscous-inertial strings.** The function

$$q(s) = \left( u - \frac{1}{\text{Re}} N \right) (s), \quad q(s) = q(s; \text{Re}, \text{Rb}, \text{Fr}, \ell, \epsilon), \quad (2.5)$$

that depends parametrically on the characteristic numbers as all other quantities, crucially affects the string system (2.4). The term appears explicitly as factor of  $\partial_s \check{\tau}$  and requires a special consideration of the limit model in view of boundary conditions, solvability and approximation quality. In [10]  $q$  is interpreted as sum of inertial and viscous energies. Assuming the fiber string to satisfy  $\partial_s \|(0, \check{r}_2, \check{r}_3)\|^2 > 0$  and  $\partial_s \check{r}_1 < 0$  in (2.4) as consequence of acting rotational and gravitational forces, then  $q$  is monotonically increasing on  $[0, \ell]$ , moreover  $q(\ell) > 0$  since  $u > 0$ . Thus, two cases can be distinguished, i.e.  $q(0) > 0$  and  $q(0) \leq 0$ , specifying two different fiber string regimes, the inertial and the viscous-inertial strings, respectively. Note that the monotonicity of  $q$  is no property of the fiber rod where  $N = n_3$  (2.2). In view of  $q$ , we introduce two string models on basis of (2.4) that differ in the closure conditions.

**Definition 5** (Inertial and viscous-inertial strings).

- *The inertial string model  $\mathcal{S}_i$  is a boundary value problem where the string equations (2.4) are supplemented with the rod-associated boundary conditions*

$$\check{r}(0) = \mathbf{e}_2, \quad u(0) = 1, \quad N(\ell) = 0, \quad \check{\tau}(0) = \mathbf{e}_2.$$

- *The viscous-inertial string model  $\mathcal{S}_{vi}$  is a interface problem (at the transition point  $s^*$ ) where the string equations (2.4) are supplemented with*

$$\check{r}(0) = \mathbf{e}_2, \quad u(0) = 1, \quad N(\ell) = 0, \quad q(s^*) = 0, \quad \mathbf{p}(s^*) = 0, \quad s^* \in [0, \ell].$$

*Here, the quantity  $\mathbf{p}$  represents the right-hand side of the  $\check{\tau}$ -balance in (2.4), i.e.*

$$\mathbf{p} = -\frac{2}{\text{Rb}} \mathbf{e}_1 \times \check{\tau} + \frac{1}{\text{Rb}^2} \frac{1}{u} \sum_{i=2}^3 \check{r}_i (\mathbf{e}_i - \check{r}_i \check{\tau}) + \frac{\text{B}}{\text{Re}} \frac{1}{u} (-\mathbf{e}_1 + \check{r}_1 \check{\tau}).$$

**Remark 6.** *In the viscous-inertial string model  $\mathcal{S}_{vi}$  the a priori unknown transition point  $s^* \in [0, \ell]$  is implicitly given by  $q(s^*) = 0$ . To ensure the continuity of the string quantities and to avoid the occurrence of a singularity in  $s^*$ , not only  $\mathbf{p}(s^*)$  has to vanish, but also the ratio  $(\mathbf{p}/q)(s^*)$  has to be finite for each component. This requirement is consistently fulfilled in the interface problem for almost all parameters as a lengthy technical computation based on several applications of the rule of L'Hospital shows. Note that the analytically computed expression for the ratio is important for solving  $\mathcal{S}_{vi}$  since only its incorporation makes the numerical treatment possible, see the subsequent case studies.*

According to our work [2] on fiber jets of length  $\ell = 1$  in a rotational 2d spinning scenario, the string model  $\mathcal{S}_i$  with the boundary conditions inherited by the rod model  $\mathcal{R}$  (2.3) is well-posed in the parameter regime where  $q(0) > 0$  holds. The numerical simulations of the boundary value problem are robust. Moreover, the results of  $\mathcal{S}_i$  and  $\mathcal{R}$  show good qualitative agreement, in particular the string solutions turn out to be the asymptotic limit of the rod solutions as  $\epsilon \rightarrow 0$ . But, if  $q(0) \rightarrow 0$ , the string solutions in  $\check{\tau}$  rise boundary layers at the nozzle that finally cause the break-down of numerics. The reason lies in a non-removable singularity since  $\mathbf{p}(0) \neq 0$ . The inertial string model fails analytically. Moreover, it admits no solution for  $q(0) \leq 0$ , as the non-existence result for the

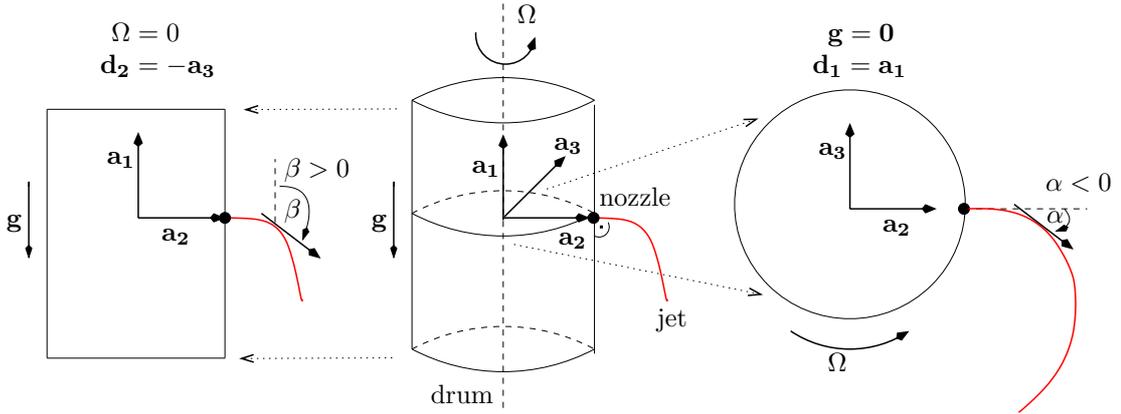


FIGURE 2.1. General 3d rotational spinning set-up and the special gravitational and rotational 2d scenarios.

rotational 2d scenario in [10] shows. The more complex rod model in contrast allows for angular momentum effects and resolves the strong curvature changes at the nozzle by help of a boundary layer. It is applicable without any restrictions. The ability to handle all parameter ranges of practical interest in simulation and optimization makes the rod model obviously superior to the string approach. These observations correspond to previous studies on fluid-mechanical sewing machines investigating jet lay-down onto a moving belt, [3, 22]. However, for such a gravitational 2d scenario of a jet falling down onto a belt, Hlod et al. [11, 12, 13] motivated the modification of the boundary conditions for the stationary string in the parameter regime where  $q(0) \leq 0$  holds by an argument about the characteristics in the instationary problem. Omitting the condition for the exit angle at the nozzle made the studies of the viscous-inertial-dominated jet lay-down via the string equations possible. Thereby, boundary layers are cut off. Following this heuristic approach, we introduce the viscous-inertial string model  $\mathcal{S}_{vi}$  in definition 5 where the physical boundary condition for the jet direction at the nozzle  $\check{\tau}(0)$  is replaced by an interface condition ensuring the continuity of the string quantities in the transition point  $s^*$  that is characterized by  $q(s^*) = 0$ .

The compatibility of the two proposed string models  $\mathcal{S}_i$ ,  $\mathcal{S}_{vi}$ , their applicability and validity in the respective parameter regimes as asymptotic simplification of the rod model  $\mathcal{R}$  are the topic of this paper. Therefore, we deal with the following questions

- In which parameter regime does each string model have solutions? *Regime of existence*
- In which parameter regime is the respective string model the asymptotic limit model to the rod as  $\epsilon \rightarrow 0$ ? *Regime of rod-to-string convergence*
- Are the regimes of existence and of rod-to-string convergence equal?
- Are the regimes of convergence of both string models disjoint, and does their union cover the whole parameter space?

Being interested in the four-parametric space  $(\text{Re}, \text{Rb}, \text{Fr}, \ell)$  for the general 3d spinning set-up as  $\epsilon \rightarrow 0$ , we start with the asymptotic and numerical investigation of the special cases of gravitational and rotational 2d scenarios in sections 3 and 4 (cf. figure 2.1). These results will facilitate the treatment of the curved viscous fiber under both effects, gravity and rotation, in section 5. In particular, we explore characteristic hyperplanes associated to the problem, like e.g. the transition hyperplane separating inertial and viscous-inertial jet behavior.

**Definition 7** (Transition hyperplane). *The transition between inertial and viscous-inertial jet behavior as  $\epsilon \rightarrow 0$  is described by a hyperplane in the  $(\text{Re}, \text{Rb}, \text{Fr}, \ell)$ -space which is implicitly given by*

$$q(0; \text{Re}, \text{Rb}, \text{Fr}, \ell, \epsilon) = 0$$

with  $q$  of (2.5) model-dependent.

**Remark 8.** *The parameterization of the jet tangent  $\check{\tau} = \underline{\chi}(\alpha, \beta)$  in terms of two angles  $\alpha \in [-\pi, \pi]$ ,  $\beta \in [\pi/2, \pi]$  that eases the numerical treatment of  $\|\check{\tau}\|_2 = 1$  involves the following formulation of the string equations (2.4)*

$$\begin{aligned} \partial_s \check{\tau} &= \underline{\chi}(\alpha, \beta) = (\cos \beta, \cos \alpha \sin \beta, \sin \alpha \sin \beta) & (2.6) \\ q \partial_s \alpha &= p_\alpha = -\frac{2}{\text{Rb}} + \frac{1}{\text{Rb}^2} \frac{1}{u \sin \beta} (\check{r}_2, \check{r}_3) \cdot \chi^\perp(\alpha) \\ q \partial_s \beta &= p_\beta = \frac{1}{\text{Rb}^2} \frac{\cos \beta}{u} (\check{r}_2, \check{r}_3) \cdot \chi(\alpha) + \frac{\text{B} \sin \beta}{\text{Re} u} \\ \partial_s u &= \frac{1}{3} u N \\ \partial_s N &= \frac{\text{Re}}{3} u N - \frac{\text{Re} \sin \beta}{\text{Rb}^2 u} (\check{r}_2, \check{r}_3) \cdot \chi(\alpha) + \text{B} \frac{\cos \beta}{u} \end{aligned}$$

with  $\chi(\alpha) = (\cos \alpha, \sin \alpha)$  and its perpendicular vector  $\chi^\perp(\alpha) = (-\sin \alpha, \cos \alpha)$ . The tangent-associated boundary and interface conditions are  $(\alpha, \beta)(0) = (0, \pi/2)$  for  $\mathcal{S}_i$  as well as  $q(s^*) = 0$  and  $(p_\alpha, p_\beta)(s^*) = (0, 0)$  for  $\mathcal{S}_{vi}$ .

**2.3. Numerical treatment.** For the numerical treatment of the boundary value problems, systems of non-linear equations are set up via a Runge-Kutta collocation method and solved by a Newton method. The Runge-Kutta collocation method is an integration scheme of fourth order for boundary value problems that is a standard approach implemented in MATLAB 7.4 (routine `bvp4c.m`). The convergence of the Newton method depends crucially on the initial guess that we will present for the subsequent scenarios. To improve the computational performance of the Newton method we adapt the initial guess iteratively by solving a sequence of boundary value problems with slightly changed parameters, i.e. continuation method. For numerical details we refer to [2].

Obviously,  $\mathcal{R}$  and  $\mathcal{S}_i$  are boundary value problems, but also  $\mathcal{S}_{vi}$  can be reformulated in terms of a boundary value problem on the interval  $[0, \ell]$ . For every string quantity  $\mathbf{y}$  we therefore introduce two functions  $y_L, y_R$  representing  $\mathbf{y}$  to the left and right from the transition point  $s^*$ ,

$$y_L(s) = \mathbf{y} \left( s^* \left( 1 - \frac{s}{\ell} \right) \right), \quad y_R(s) = \mathbf{y} \left( s^* + s \left( 1 - \frac{s}{\ell} \right) \right), \quad s \in [0, \ell].$$

Hence, we get the double number of differential equations

$$\partial_s y_L(s) = -\frac{s^*}{\ell} \partial_\sigma \mathbf{y} \left( s^* \left( 1 - \frac{s}{\ell} \right) \right) \quad \partial_s y_R(s) = \left( 1 - \frac{s^*}{\ell} \right) \partial_\sigma \mathbf{y} \left( s^* + s \left( 1 - \frac{s}{\ell} \right) \right)$$

coupled via  $y_L(0) = y_R(0)$ . To  $y_L(\ell) = \mathbf{y}(0)$  or  $y_R(\ell) = \mathbf{y}(\ell)$  respectively, the rewritten interface conditions  $q_R(0) = 0, \mathbf{p}_R(0) = 0$  close the resulting boundary value problem.

Moreover, the determination of characteristic hyperplanes in the parameter space is reduced to solving boundary value problems. By introducing an additional boundary condition a degree of freedom is obtained that we use to treat one of the dimensionless numbers  $\{\text{Re}, \text{Rb}, \text{Fr}\}$  as unknown. The length ratios are thereby handled in a parametric way. Take for example the computation of the transition hyperplane via the string models. For  $\mathcal{S}_i$ , we introduce  $q(0) = \delta$  with a small perturbation  $\delta \rightarrow 0, \delta > 0$ . For  $\mathcal{S}_{vi}$ , in contrast, we have  $q(s^* = 0) = 0$ . Since this fixes the transition point  $s^*$ , we win directly the desired degree of freedom.

### 3. CASE STUDY: GRAVITATIONAL 2D SCENARIO

The gravitational 2d scenario focuses on viscous and gravitational effects on the fiber dynamics, neglecting rotation ( $\text{Rb} \rightarrow \infty$ ). The fiber jet stays in the  $\mathbf{a}_1$ - $\mathbf{a}_2$ -plane, see figure 2.1. With  $\mathbf{d}_2 \perp \mathbf{g}$  and  $\mathbf{d}_2 = \mathbf{a}_3$ , the rotation  $\mathbf{R}$  is prescribed by a single angle  $\beta \in [\pi/2, \pi]$ . The contact force acts in the  $\mathbf{d}_1$ - $\mathbf{d}_3$ -plane, curvature and contact couple are oriented in  $\mathbf{d}_2$ -direction. Thus we abbreviate

$\kappa = -\kappa_2$ ,  $m = -m_2$  and  $\check{r}_{1,2} = (\check{r}_1, \check{r}_2)$ . Then, the rod model (2.2) becomes

$$\begin{aligned} \partial_s \check{r}_{1,2} &= \chi(\beta) & \check{r}_{1,2}(0) &= (0, 1) \\ \partial_s \beta &= \kappa & \beta(0) &= \frac{\pi}{2} \\ \partial_s \kappa &= -\frac{1}{3}\kappa n_3 + \frac{4}{3}um & \kappa(0) &= 0 \\ \partial_s u &= \frac{1}{3}un_3 & u(0) &= 1 \\ \partial_s n_1 &= \kappa n_3 - \text{Re}\kappa u + \text{B}\frac{\sin\beta}{u} & n_1(\ell) &= 0 \\ \partial_s n_3 &= -\kappa n_1 + \frac{\text{Re}}{3}un_3 + \text{B}\frac{\cos\beta}{u} & n_3(\ell) &= 0 \\ \partial_s m &= \frac{4}{\epsilon^2}n_1 + \frac{\text{Re}}{3}(um - \frac{1}{4}\kappa n_3) & m(\ell) &= 0, \end{aligned} \tag{3.1}$$

and the string models (2.6) simplify to

$$\begin{aligned} \partial_s \check{r}_{1,2} &= \chi(\beta) & \check{r}_{1,2}(0) &= (0, 1) \\ q\partial_s \beta &= p_\beta = \frac{\text{B}\sin\beta}{\text{Re}u}, \quad q = u - \frac{1}{\text{Re}}N & \beta(0) &= \frac{\pi}{2} \text{ for } \mathcal{S}_i, \quad q(s^*) = p_\beta(s^*) = 0 \text{ for } \mathcal{S}_{vi} \\ \partial_s u &= \frac{1}{3}uN & u(0) &= 1 \\ \partial_s N &= \frac{\text{Re}}{3}uN + \text{B}\frac{\cos\beta}{u} & N(\ell) &= 0. \end{aligned} \tag{3.2}$$

**Remark 9.** In contrast to  $\mathcal{S}_i$ , the string equations equipped with the interface conditions allow for solutions to all parameter tupels  $(\text{Re}, \text{B}, \ell)$ , i.e.,

$$\check{r}_{1,2}(s) = (-s, 1), \quad \beta \equiv \pi, \quad \partial_s u = \frac{1}{3}uN, \quad u(0) = 1, \quad \partial_s N = \frac{\text{Re}}{3}uN - \text{B}\frac{1}{u}, \quad N(\ell) = 0$$

being independent of  $s^*$ . However, note that only the solutions with  $s^* \in [0, \ell[$ , where  $s^*$  is the root of  $(u - N/\text{Re})(s^*) = q(s^*) = 0$ , present the fiber behavior corresponding to the viscous-inertial string model  $\mathcal{S}_{vi}$ . The other solutions are meaningless, see also discussion on rod-to-string convergence in section 3.2.

**Remark 10.** For the numerical treatment the inviscid jet (free fall) is used as initial guess for the string models (3.2). The string solution for respective values  $(\text{Re}, \text{B}, \ell)$  serves then as initialization  $(\check{r}_{1,2}, \beta, u, N = n_3)$  of the rod model (3.1), which is supplemented with

$$n_1 \equiv 0, \quad \kappa = \frac{\text{B}\sin\beta}{\text{Re}u} \bigg/ \left( u - \frac{1}{\text{Re}}n_3 \right), \quad m \equiv 0.$$

### 3.1. Existence regimes and transition hyperplane.

**Theorem 11** (String-transition surface and its limits in  $(\text{Re}, \text{Fr}, \ell)$ -space). Let  $q : [0, \ell] \rightarrow \mathbb{R}_0^+$  be a composition of the Airy functions  $\text{Ai}$ ,  $\text{Bi}$  and their derivatives  $\text{Ai}'$ ,  $\text{Bi}'$ ,

$$q(s) = - \left( \frac{12}{\text{P}} \right)^{1/3} \frac{\text{Ai}'(\varphi(s))\text{Bi}'(\varphi(0)) - \text{Bi}'(\varphi(s))\text{Ai}'(\varphi(0))}{\text{Ai}(\varphi(s))\text{Bi}'(\varphi(0)) - \text{Bi}(\varphi(s))\text{Ai}'(\varphi(0))}, \quad \varphi(s) = \left( \frac{3}{2\text{P}} \right)^{1/3} \left( \frac{\text{Re}}{3}s - 1 \right).$$

Then, the transition surface of  $\mathcal{S}_{vi}$  in the gravitational 2d scenario is determined by the parameter tupels  $(\text{Re}, \text{Fr}, \ell)$  solving

$$q^3(\ell) + \frac{6}{\text{P}} \left( 1 - \frac{\text{Re}}{3}\ell \right) q(\ell) - \frac{6}{\text{P}} = 0, \quad \text{P} = \text{Re}\text{Fr}^2.$$

Its asymptotic limits are

$$\begin{aligned} P = \operatorname{Re} \operatorname{Fr}^2 &= \frac{3}{2 \min_i |\lambda_i|^3} \approx 1.4, & \operatorname{Ai}'(\lambda_i) &= 0 & \text{for } \operatorname{Re} \rightarrow \infty \\ \operatorname{Fr} &= \sqrt{\ell} & & & \text{for } \operatorname{Re} \rightarrow 0. \end{aligned}$$

Moreover, the fiber behavior on the transition surface is given by

$$\check{r}_{1,2}(s) = (-s, 1), \quad \beta \equiv \pi, \quad u(s) = \left( \frac{P}{6} q^2(s) - \frac{\operatorname{Re}}{3} s + 1 \right)^{-1}, \quad N(s) = \operatorname{Re}(u - q)(s).$$

*Proof.* Proceeding from  $\mathcal{S}_{vi}$  (3.2) with  $s^* = 0$ , the interface conditions yield initial conditions for exit angle and stress, i.e.,  $\beta(0) = \pi$  and  $N(0) = \operatorname{Re}$ . The initial value problem has a unique solution for given  $(\operatorname{Re}, \operatorname{Fr})$  because of the Lipschitz continuity of the right-hand side. This solution is equivalent to the one of a vertically ejected and falling fiber jet  $\check{r}_{1,2}(s) = (-s, 1)$ ,  $\beta \equiv \pi$  (cf. remark 9) with

$$\partial_s u = \frac{\operatorname{Re}}{3} u(u - q), \quad u(0) = 1, \quad \partial_s q = \frac{1}{\operatorname{Fr}^2} \frac{1}{u}, \quad q(0) = 0. \quad (3.3)$$

The additional final condition  $q(\ell) = u(\ell)$  particularly determines the transition surface. Its analytical description is based on the relation

$$\partial_s \left( u^{-1} - \frac{P}{6} q^2 \right) = -\frac{\operatorname{Re}}{3} \xrightarrow{u(0)=1, q(0)=0} u^{-1}(s) = \frac{P}{6} q^2(s) - \frac{\operatorname{Re}}{3} s + 1, \quad P = \operatorname{Re} \operatorname{Fr}^2 \quad (3.4)$$

between  $u$  and  $q$  which reduces system (3.3) to a single differential equation for  $q$ , i.e.,

$$\partial_s q = \frac{\operatorname{Re}}{6} q^2 - \frac{\operatorname{Re}}{3 \operatorname{Fr}^2} s + \frac{1}{\operatorname{Fr}^2}, \quad q(0) = 0.$$

Set  $c_1 = \operatorname{Re}/6$ ,  $c_2 = -\operatorname{Re}/(3 \operatorname{Fr}^2)$ ,  $c_3 = 1/\operatorname{Fr}^2$  and introduce  $a = -c_1 c_2$  and  $b = c_1 c_3$ , then the transformations  $q = -\partial_s \tilde{w}/(c_1 \tilde{w})$  and  $w(x) = \tilde{w}(a^{-1/3} x)$  yield the second order equation

$$\partial_{xx} w - \psi(x) w = 0, \quad \psi(x) = x - a^{-1/3} b,$$

whose solution is a superposition of the Airy functions  $\operatorname{Ai}$ ,  $\operatorname{Bi}$  with integration constants  $k_1, k_2$

$$w(x) = k_1 \operatorname{Ai}(\psi(x)) + k_2 \operatorname{Bi}(\psi(x)).$$

Back-transformation and use of  $q(0) = 0$  yield the analytical expression of  $q$  (in dependence on the parameters) that is stated in the theorem. The respective cubic equation for the function value  $q(\ell)$  comes from the final condition  $q(\ell) = u(\ell)$ , when inserting it in (3.4). Apart from two complex solutions it has one real positive solution by help of which the transition surface in the  $(\operatorname{Re}, \operatorname{Fr}, \ell)$ -space is determined.

For the asymptotic limit  $\operatorname{Re} \rightarrow \infty$ , we define  $\tilde{q}(x) = q(x/\operatorname{Re})$ . Introducing  $\tilde{q}(\operatorname{Re} \ell) = \sqrt{\operatorname{Re}} v$  for the end value, we obtain

$$v^3 + \left( \frac{6}{\operatorname{Re} P} - \frac{2\ell}{P} \right) v - \frac{6}{\operatorname{Re}^{3/2} P} = 0.$$

As  $\operatorname{Re} \rightarrow \infty$ , this cubic equation has the solutions  $v \in \{0, \pm \sqrt{2\ell/P}\}$  for all  $0 < P, \ell < \infty$ . The positive solution  $v = \sqrt{2\ell/P}$  is the physically relevant one coming from the branch of real positive solutions. It implies  $\tilde{q}(\operatorname{Re} \ell) \rightarrow +\infty$  as  $\operatorname{Re} \rightarrow \infty$  for all finite  $P, \ell > 0$ . The analytical Airy-based formulation of  $\tilde{q}$  approaches this limit in case of a respectively computed parameter  $P$ . Studying the behavior of the Airy functions, we obtain for  $x \rightarrow \infty$

$$\tilde{q}(x) < 0, \text{ if } \operatorname{Ai}'(\varphi(0)) \neq 0, \quad \tilde{q}(x) \rightarrow \infty, \text{ if } \operatorname{Ai}'(\varphi(0)) = 0, \quad \text{with } \varphi(0) = - \left( \frac{3}{2P} \right)^{1/3}.$$

Hence,  $P$  is related to  $\lambda_i \in \ker(\operatorname{Ai}')$ , one of the many roots  $\lambda_i \in ]-\infty, 0[$  of  $\operatorname{Ai}'$ . In particular,  $P = 3/(2 \min_i |\lambda_i|^3) \approx 1.4$  holds since all other roots would cause a discontinuous run of  $q$ , i.e.

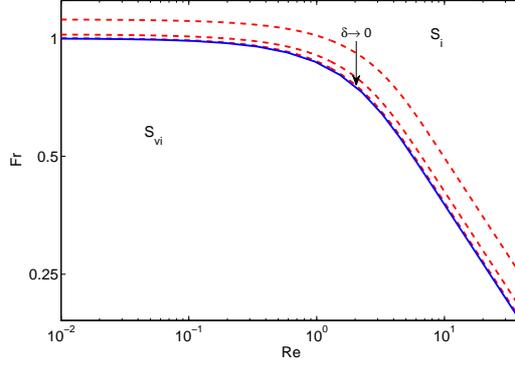


FIGURE 3.1. Accordance of the gravitational string-transition surfaces belonging to  $\mathcal{S}_{vi}$  and  $\mathcal{S}_i$ , here for  $\ell = 1$ .  $\mathcal{S}_{vi}$ -transition curve is plotted as blue solid line and the corresponding  $\mathcal{S}_i$ -curves with perturbation  $\delta$ ,  $\delta \rightarrow 0$ ,  $\delta > 0$  as red dashed ones.

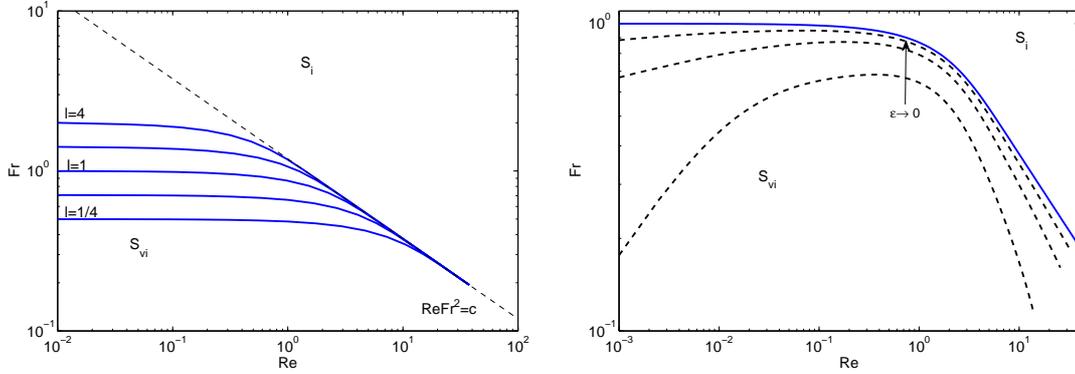


FIGURE 3.2. Gravitational string-transition curve in  $(\text{Re}, \text{Fr})$ -space separating existence regimes of  $\mathcal{S}_{vi}$  and  $\mathcal{S}_i$  that lie below and above the curve, *left*: for different lengths  $\ell$ , *right*: for  $\ell = 1$  in comparison to respective rod quantities for varying thickness  $\epsilon \in \{10^{-1}, 10^{-2}, 10^{-3}\}$  that are plotted as black dashed lines.

singularities would arise at finite  $x < \infty$

$$\tilde{q}(x) = -2|\lambda_i| \frac{\text{Ai}'(\lambda_i + \frac{|\lambda_i|}{3}x)}{\text{Ai}(\lambda_i + \frac{|\lambda_i|}{3}x)} \rightarrow \infty \quad \text{for} \quad \left\{ x \in (0, \infty) \mid \left( \lambda_i + \frac{|\lambda_i|}{3}x \right) \in \ker(\text{Ai}') \right\}.$$

The asymptotic limit  $\text{Re} \rightarrow 0$  follows directly from the considerations in section 3.3, thus the proof is omitted here.  $\square$

According to theorem 11 the analytically prescribed transition surface belongs to the viscous-inertial string model  $\mathcal{S}_{vi}$ , but it also coincides with the one of the inertial string model  $\mathcal{S}_i$ , as the respective numerical computations of  $\mathcal{S}_i$  equipped with  $q(0) = \delta$ ,  $\delta \rightarrow 0$ ,  $\delta > 0$  show, cf. figure 3.1. Hence, the transition surface between the inertial and viscous-inertial jet behavior is coexistently the border surface that separates the existence regimes of the two string models. Note that this fact has motivated the names of the string models.

The gravitational string-transition surface is visualized as curves corresponding to different lengths  $\ell$  in the  $(\text{Re}, \text{Fr})$ -space in figure 3.2. While the inviscid asymptote is independent of  $\ell$  ( $\text{Re Fr}^2 = 3/(2 \min|\lambda_i|^3)$  with  $\lambda_i \in \ker(\text{Ai}')$ ), the fiber length effects the viscous limit. The relation  $\text{Fr} = \sqrt{\ell}$  is particularly carried into the problem by the scaling with another macroscopic length in view of the underlying 3d rotational spinning process. If only one length scale is relevant for the

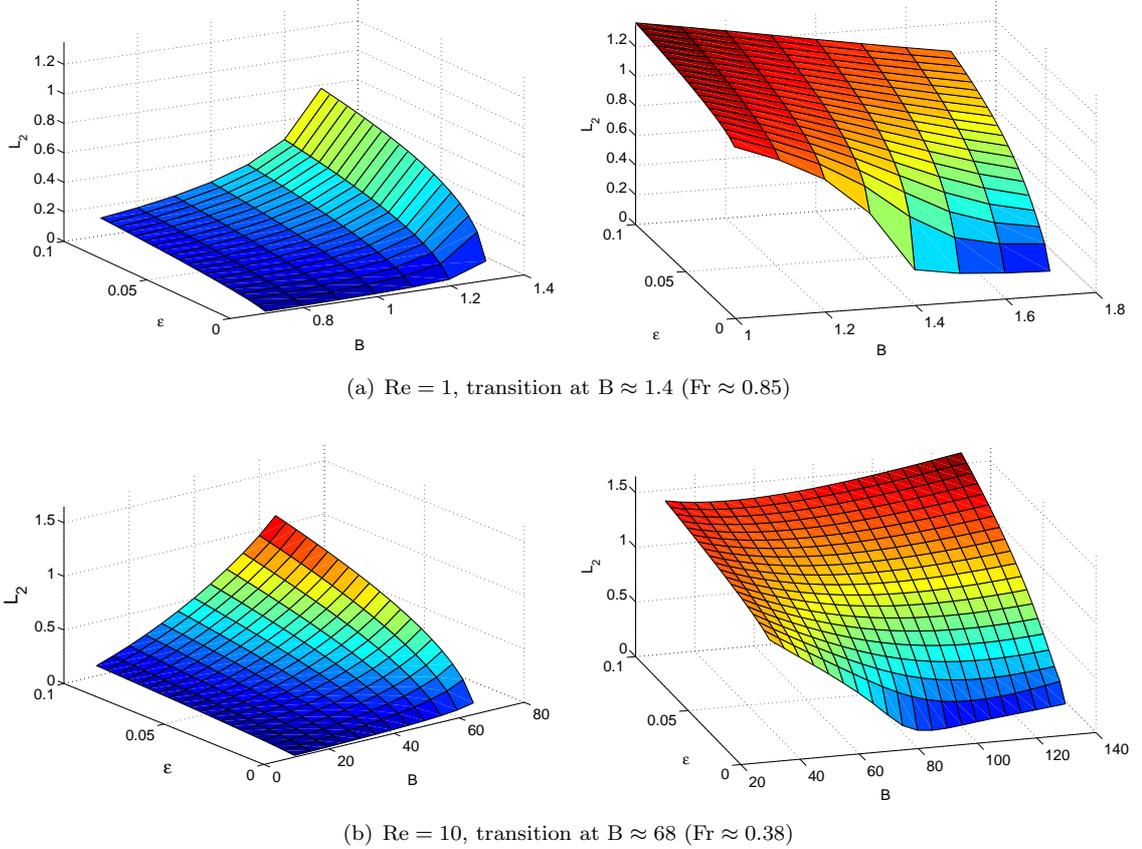


FIGURE 3.3. Rod-to-string convergence for moderate and high Reynolds numbers, *left*: to  $\mathcal{S}_i$ , *right*: to  $\mathcal{S}_{vi}$ .  $\mathcal{L}^2(0, 1)$ -difference of the string-associated quantities  $(\check{r}_{1,2}, \beta, u, N = n_3)$  for varying  $\epsilon$  and  $B = \text{Re}/\text{Fr}^2$ .

problem (as it is the case in a pure gravitational scenario), we have  $L/R = \ell = 1$  and the viscous limit is certainly  $\text{Fr} = 1$ . The transition curves corresponding to shorter fibers (smaller  $\ell$ ) lie below the ones of longer fibers (larger  $\ell$ ) which implies a bigger inertial jet regime. This effect is also observed for thicker fibers (larger  $\epsilon$ ). We observe the convergence of the transition curves as  $\epsilon \rightarrow 0$ . This is physically taken for granted but important to mention since rod and string models are used for the computation of the curves wrt.  $\epsilon > 0$  and  $\epsilon = 0$ , respectively.

**3.2. Global rod-to-string convergence.** Apart from the analytical slenderness limit in theorem 2, we can show the rod-to-string convergence of all string-associated quantities  $(\check{r}_{1,2}, \beta, u, N = n_3)$  numerically. Thereby, the existence regimes of the two string models are also the regimes of convergence where the respective string model is the asymptotic limit model to the rod. In figure 3.3 the  $\mathcal{L}^2(0, \ell = 1)$ -difference between the string-associated quantities computed with  $\mathcal{R}$  (3.1) and  $\mathcal{S}_i, \mathcal{S}_{vi}$  (3.2) is exemplarily visualized for fixed moderate and high Reynolds numbers and varying  $B = \text{Re}/\text{Fr}^2$  and  $\epsilon$ . Considering  $(\text{Re}, \ell) = (1, 1)$ , the transition between the string regimes occurs at  $B \approx 1.4$  ( $\text{Fr} \approx 0.85$ , cf. figure 3.2). This point is clearly seen in the numerical analysis of convergence. It separates not only the existence regimes, but also the applicability/validity ranges of the string models. Whereas  $\mathcal{S}_i$  has no solution beyond this point, the interface string model allows for solutions for all  $B$  according to remark 9. However, these differ in the location of  $s^*$ . Note that only the solutions with  $s^* \in [0, \ell[$  that arise for  $B > 1.4$  ( $\text{Fr} < 0.85$ ) belong to  $\mathcal{S}_{vi}$ . They prescribe the viscous-inertial fiber behavior and are the asymptotic limits of the rod results as  $\epsilon \rightarrow 0$ . The other

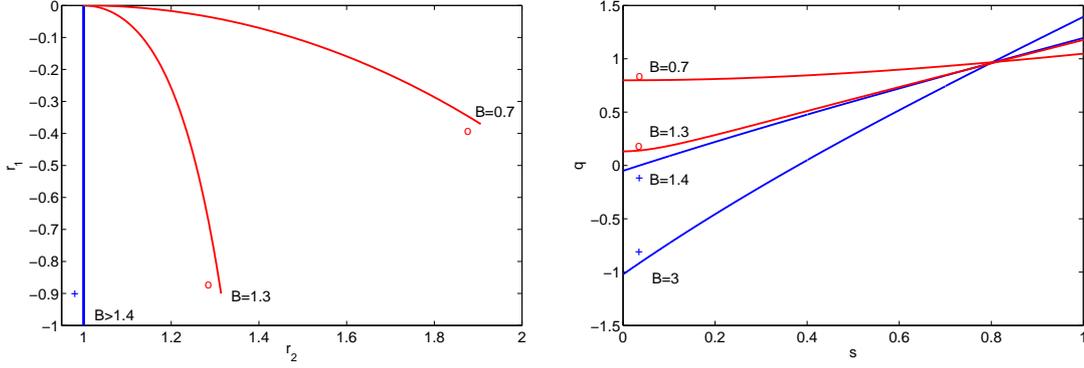


FIGURE 3.4. Jet behavior in transition area for  $(\text{Re}, \ell) = (1, 1)$  (cf. figure 3.3 a)), *left*: trajectory  $\check{r}_{1,2}$ , *right*:  $q$ . Quantities of  $\mathcal{S}_{vi}$  are marked with blue (+), of  $\mathcal{S}_i$  with red (o).

solutions with  $s^* < 0$  that occur for parameter tuples belonging to the inertial regime, in contrast, are meaningless from the physical point of view. This is clearly stressed by the big  $\mathcal{L}^2(0, \ell)$ -error between rod and string results, figure 3.3. To get an impression of the changing fiber behavior in the transition area we refer to figure 3.4. On the transition curve the string-associated quantities computed with  $\mathcal{S}_i$  and  $\mathcal{S}_{vi}$  match perfectly upto a boundary layer at the nozzle that arises because of the different conditions on the exit angle.

**3.3. Low Reynolds number limits.** In case of highly viscous jets we have to deal with two small parameters in the rod model (3.1), i.e. slenderness parameter  $\epsilon$  and Reynolds number  $\text{Re}$ . We introduce  $\zeta = \epsilon/\sqrt{\text{Re}}$ . Depending on the size of  $\zeta$ , we obtain different limits: a string limit if  $\zeta \rightarrow 0$ , a  $\epsilon$ -independent viscosity limit if  $\zeta \rightarrow \infty$  and a balanced limit for moderate  $\zeta$ .

Expanding all quantities of  $\mathcal{R}$  in a regular power series of  $\text{Re}$ , i.e.  $y = y^{(0)} + \text{Re} y^{(1)} + \mathcal{O}(\text{Re}^2)$ , we get for the force

$$\partial_s(n_1, n_3)^{(0)} = \kappa^{(0)}(n_3, -n_1)^{(0)}, \quad (n_1, n_3)^{(0)}(\ell) = (0, 0), \quad \implies \quad (n_1, n_3)^{(0)} \equiv (0, 0)$$

which can be directly concluded from its representation in the outer basis. This yields  $u^{(0)} \equiv 1$  and consequently the following simplified system with the respective boundary conditions of (3.1)

$$\begin{aligned} \partial_s \check{r}_{1,2}^{(0)} &= \chi(\beta^{(0)}) & \partial_s m^{(0)} &= \frac{4}{\zeta^2} n_1^{(1)} \\ \partial_s \beta^{(0)} &= \kappa^{(0)} & \partial_s n_1^{(1)} &= (n_3^{(1)} - 1) \kappa^{(0)} + \frac{1}{\text{Fr}^2} \sin \beta^{(0)} \\ \partial_s \kappa^{(0)} &= \frac{4}{3} m^{(0)} & \partial_s n_3^{(1)} &= -n_1^{(1)} \kappa^{(0)} + \frac{1}{\text{Fr}^2} \cos \beta^{(0)}. \end{aligned} \quad (3.5)$$

$\zeta \rightarrow 0$  – *conform string limit*. In the string limit,  $n_1^{(1)} \equiv 0$  holds in correspondence to theorem 2 which implies  $\kappa^{(0)} = \sin \beta^{(0)} / (\text{Fr}^2(1 - n_3^{(1)}))$ . The resulting string equations with  $N = n_3$  are

$$\partial_s \check{r}_{1,2}^{(0)} = \chi(\beta^{(0)}), \quad (1 - N^{(1)}) \partial_s \beta^{(0)} = \frac{1}{\text{Fr}^2} \sin \beta^{(0)}, \quad \partial_s N^{(1)} = \frac{1}{\text{Fr}^2} \cos \beta^{(0)},$$

(compare also (3.2),  $\text{Re} \rightarrow 0$ ). In  $\mathcal{S}_i$  they are supplemented with the rod-associated boundary conditions. The release of the exit angle yields an explicit analytical limit solution for  $\mathcal{S}_{vi}$ , i.e.,

$$\check{r}_{1,2}^{(0)}(s) = (-s, 1), \quad \beta^{(0)} \equiv \pi, \quad N^{(1)}(s) = \frac{1}{\text{Fr}^2}(\ell - s),$$

which describes a straight, vertically ejected jet without any tangential inner forces in leading order. In particular,  $\text{Fr} = \sqrt{\ell}$  holds on the transition point where  $q^{(0)}(0) = (u^{(0)} - N^{(1)})(0) = 0$

(see theorem 11, asymptotic limit for  $\text{Re} \rightarrow 0$ ). Note that the string solutions of  $\mathcal{S}_{vi}$  and  $\mathcal{S}_i$  match here as well as for moderate and high  $\text{Re}$  numbers.

$\zeta \rightarrow \infty$  - *independent viscosity limit*. In the viscosity limit of (3.5),  $m^{(0)} \equiv 0$  holds which implies the following explicit analytical solution being independent of the slenderness parameter  $\epsilon$

$$\check{r}_{1,2}^{(0)}(s) = (0, s + 1), \quad \beta^{(0)} \equiv \frac{\pi}{2}, \quad \kappa^{(0)} \equiv 0, \quad n_1^{(1)}(s) = -\frac{1}{\text{Fr}^2}(\ell - s), \quad n_3^{(1)} \equiv 0$$

It describes a straight, horizontally ejected jet without any tangential inner forces in leading order. This analytical result is perfectly confirmed by the numerical simulations.

#### 4. CASE STUDY: ROTATIONAL 2D SCENARIO

The rotational 2d scenario focuses on viscous and rotational effects on the fiber dynamics, neglecting gravity ( $\text{Fr} \rightarrow \infty$ ,  $\mathbf{B} = 0$ ). The fiber jet stays in the  $\mathbf{a}_2$ - $\mathbf{a}_3$ -plane, see figure 2.1. With  $\mathbf{d}_1 \parallel \boldsymbol{\Omega}$  and  $\mathbf{d}_1 = \mathbf{a}_1$ , the rotation  $\mathbf{R}$  is prescribed by a single angle  $\alpha \in [-\pi, \pi[$ . The contact force acts in the  $\mathbf{d}_2$ - $\mathbf{d}_3$ -plane, curvature and contact couple are oriented in  $\mathbf{d}_1$ -direction. Thus we abbreviate  $\kappa = \kappa_1$ ,  $m = m_1$  and  $\check{r}_{2,3} = (\check{r}_2, \check{r}_3)$ . Then, the rod model (2.2) becomes

$$\begin{aligned} \partial_s \check{r}_{2,3} &= \chi(\alpha) & \check{r}_{2,3}(0) &= (1, 0) & (4.1) \\ \partial_s \alpha &= \kappa & \alpha(0) &= 0 \\ \partial_s \kappa &= -\frac{1}{3}\kappa n_3 + \frac{4}{3}um & \kappa(0) &= 0 \\ \partial_s u &= \frac{1}{3}un_3 & u(0) &= 1 \\ \partial_s n_2 &= \kappa n_3 - \text{Re} \kappa u - \frac{2\text{Re}}{\text{Rb}} + \frac{\text{Re}}{\text{Rb}^2} \frac{1}{u} \check{r}_{2,3} \cdot \chi^\perp(\alpha) & n_2(\ell) &= 0 \\ \partial_s n_3 &= -\kappa n_2 + \frac{\text{Re}}{3}un_3 - \frac{\text{Re}}{\text{Rb}^2} \frac{1}{u} \check{r}_{2,3} \cdot \chi(\alpha) & n_3(\ell) &= 0 \\ \partial_s m &= \frac{4}{\epsilon^2}n_2 + \frac{\text{Re}}{3}(um - \frac{1}{4}\kappa n_3) - \frac{\text{Re}}{12\text{Rb}} \frac{n_3}{u} & m(\ell) &= 0, \end{aligned}$$

and the string models (2.6) simplify to

$$\begin{aligned} \partial_s \check{r}_{2,3} &= \chi(\alpha) & \check{r}_{2,3}(0) &= (1, 0) & (4.2) \\ q \partial_s \alpha &= p_\alpha = -\frac{2}{\text{Rb}} + \frac{1}{\text{Rb}^2} \frac{1}{u} \check{r}_{2,3} \cdot \chi^\perp(\alpha) & \alpha(0) &= 0 \text{ for } \mathcal{S}_i, \quad q(s^*) = p_\alpha(s^*) = 0 \text{ for } \mathcal{S}_{vi} \\ q &= u - \frac{1}{\text{Re}}N \\ \partial_s u &= \frac{1}{3}uN & u(0) &= 1 \\ \partial_s N &= \frac{\text{Re}}{3}uN - \frac{\text{Re}}{\text{Rb}^2} \frac{1}{u} \check{r}_{2,3} \cdot \chi(\alpha) & N(\ell) &= 0. \end{aligned}$$

**Remark 12.** For the numerical treatment the inviscid jet is used as initial guess for the string models (4.2) motivated by the studies [2, 10]. The string solution for respective values  $(\text{Re}, \text{Rb}, \ell)$  serves then as initialization  $(\check{r}_{2,3}, \alpha, u, N = n_3)$  of the rod model (4.1), which is supplemented with

$$n_2 \equiv 0, \quad \kappa = \left( \frac{1}{\text{Rb}^2} \frac{1}{u} \check{r}_{2,3} \cdot \chi(\alpha)^\perp - \frac{2}{\text{Rb}} \right) / \left( u - \frac{1}{\text{Re}}n_3 \right), \quad m = \frac{1}{4} \frac{1}{u} (3\partial_s \kappa + \kappa n_3).$$

Concerning the interface in  $\mathcal{S}_{vi}$ ,

$$\partial_s \alpha(s^*) = -\frac{\text{Re} \text{Rb}}{3} \frac{u^2}{\check{r}_{2,3} \cdot \chi(\alpha)}(s^*)$$

holds at the transition point  $s^*$  according to the rule of L'Hospital. Consequently, the viscous-inertial string model  $\mathcal{S}_{vi}$  loses its applicability if  $\check{r}_{2,3} \cdot \chi(\alpha)(s^*) = 0$  since  $u > 0$ . This happens for example

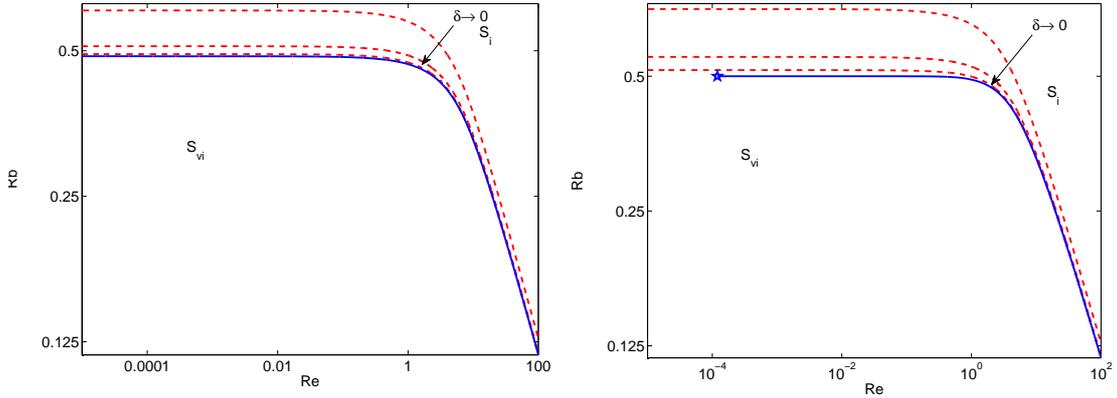


FIGURE 4.1. Transition surfaces belonging to the two string models, *left*: for  $\ell = 0.5 < \ell^*$ , *right*: for  $\ell = 1 > \ell^*$ .  $\mathcal{S}_{vi}$ -transition curve is plotted as blue solid line and the corresponding  $\mathcal{S}_i$ -curves with perturbation  $\delta$ ,  $\delta \rightarrow 0$ ,  $\delta > 0$  as red dashed ones.

on its transition hyperplane  $q(s^* = 0) = 0$  for  $\text{Rb} = 0.5$ ,  $\ell > 1/\sqrt{2}$ , here  $\check{r}_{2,3}(s^* = 0) = (1, 0)$  and  $\alpha(s^* = 0) = -\pi/2$ , cf. figures 4.1 and 4.2.

#### 4.1. Existence regimes, transition hyperplane and gap.

**Theorem 13** (String-transition surface and its limits in  $(\text{Re}, \text{Rb}, \ell)$ -space for small  $\ell$ ). *The string-transition surface in the rotational 2d scenario is determined by the parameter tuples  $(\text{Re}, \text{Rb}, \ell)$  that solve the string equations (4.2) supplemented with the following initial and final conditions*

$$\check{r}_{2,3}(0) = (1, 0), \quad \sin \alpha(0) = -2\text{Rb}, \quad u(0) = 1, \quad N(0) = \text{Re}, \quad N(\ell) = 0.$$

*Its asymptotic inviscid limit is*

$$\text{P} = \text{Re} \text{Rb}^2 = \frac{3}{2 \min_i |\lambda_i|^3} \approx 1.4, \quad \text{Ai}'(\lambda_i) = 0 \quad \text{as } \text{Re} \rightarrow \infty.$$

*Its viscous limit is length-dependent and exists for  $\ell \leq \ell^* = 1/\sqrt{2}$ ,*

$$\text{Rb} = \ell \sqrt{\sqrt{\frac{1}{\ell^2} + 2} - \frac{3}{2}} \quad \text{as } \text{Re} \rightarrow 0.$$

*Proof.* Proceeding from  $\mathcal{S}_{vi}$  (4.2) with  $s^* = 0$ , the interface conditions yield the stated initial conditions for exit angle and stress, i.e.,  $\sin \alpha(0) = -2\text{Rb}$  and  $N(0) = \text{Re}$ . For the inviscid limit ( $\text{Re} \rightarrow \infty$ ) of the transition surface, we rewrite (4.2) in terms of  $(\check{r}_{2,3}, \alpha, u, q)$ , scale all quantities according to  $\tilde{y}(x) = y(x/\text{Re})$  and expand them in a regular power series  $\tilde{y} = \tilde{y}^{(0)} + \tilde{y}^{(1)}/\text{Re} + \mathcal{O}(1/\text{Re}^2)$ . Moreover, we introduce  $\text{P} = \text{Re} \text{Rb}^2$ . In leading order, we then obtain  $\check{r}_{2,3}^{(0)} \equiv (1, 0)$ ,  $\tilde{\alpha}^{(0)} \equiv 0$  and

$$\partial_x \tilde{u}^{(0)} = \frac{1}{3} \tilde{u}^{(0)} (\tilde{u}^{(0)} - \tilde{q}^{(0)}), \quad \tilde{u}^{(0)}(0) = 1, \quad \partial_x \tilde{q}^{(0)} = \frac{1}{\text{P}} \frac{1}{\tilde{u}^{(0)}}, \quad \tilde{q}^{(0)}(0) = 0,$$

with  $\tilde{q}^{(0)}(x) = \tilde{u}^{(0)}(x)$  for  $x \rightarrow \infty$

This system is similar to (3.4). Thus, the inviscid limit in the the rotational scenario can be determined analogously to the one of the gravitational scenario.

The viscous limit  $\text{Re} \rightarrow 0$  exists for  $\ell$  being smaller than a critical length  $\ell^* = 1/\sqrt{2}$ . This follows directly from the considerations in section 4.3, thus the proof is omitted here.  $\square$

As in section 3.1, the transition surface of theorem 13 belongs to the viscous-inertial string model  $\mathcal{S}_{vi}$ . But also here it coincides with the one of the inertial string model  $\mathcal{S}_i$ , as the respective numerical computations of  $\mathcal{S}_i$  equipped with  $q(0) = \delta$ ,  $\delta \rightarrow 0$ ,  $\delta > 0$  show, cf. figure 4.1. For

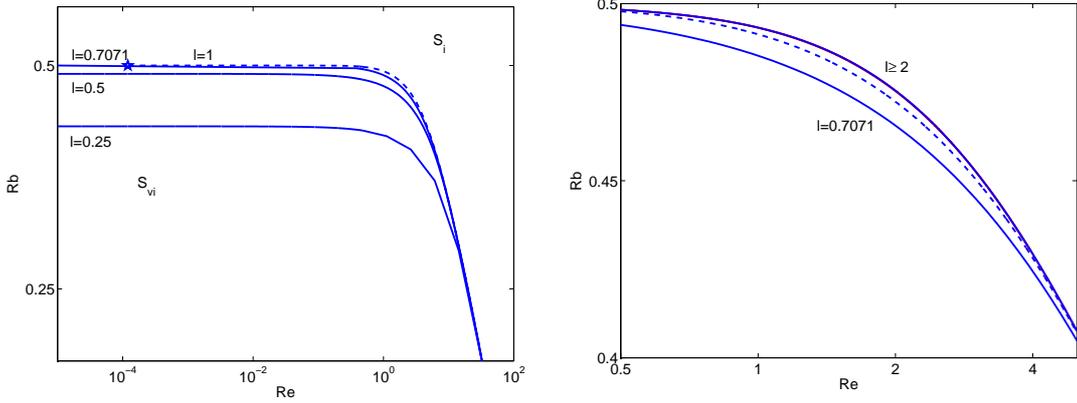


FIGURE 4.2. Rotational  $\mathcal{S}_{vi}$ -transition curves in  $(\text{Re}, \text{Rb})$ -space separating existence regimes of  $\mathcal{S}_{vi}$  and  $\mathcal{S}_i$  that lie below and above the curve for different lengths. *Left:*  $l \in \{0.25, 0.5, 1/\sqrt{2} = \ell^*, 1\}$  with gap as  $l > \ell^*$  ( $l = 1$  is plotted by the dashed line with corresponding  $\text{Re}^* \approx 10^{-4}$  marked by the star.) *Right:*  $l \in \{1/\sqrt{2}, 1, 2, 4, 10\}$  – zoom in moderate Reynolds number range.

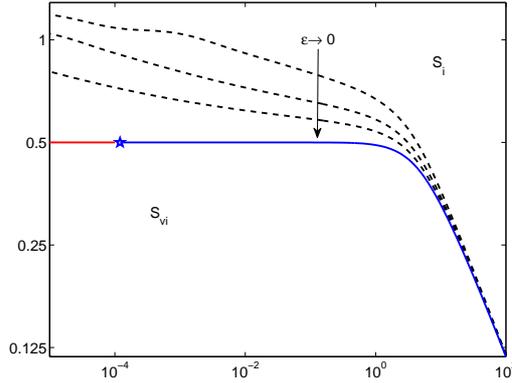


FIGURE 4.3. Comparison of string-transition curves corresponding to  $l = 1$  with the respective rod quantities for varying thickness  $\epsilon \in \{10^{-1}, 10^{-2}, 10^{-3}\}$ .  $\mathcal{S}_{vi}$ -curve is plotted as blue solid line, underlying  $\mathcal{S}_i$ -curve as red solid line and  $\mathcal{R}$ -curves as black dashed lines.

$l \leq \ell^*$  the transition surface between the inertial and viscous-inertial jet behavior is coexistently the border surface that separates the existence regimes of the two string models. However, for  $l > \ell^*$  we observe a gap for low Reynolds numbers. As already mentioned in remark 12,  $\mathcal{S}_{vi}$  loses here its applicability for  $\text{Rb} = 0.5$  due to the occurrence of a singularity; no solutions exist. Thus the transition surface associated to  $\mathcal{S}_{vi}$  ends for small but finite Reynolds number  $\text{Re}^*$ , whereas the transition surface associated to  $\mathcal{S}_i$  goes on and has a viscous limit, i.e.,  $\text{Rb} = 0.5$  for all  $l > \ell^*$ . On first glance, the gap seems to arise at a sudden, fixed at  $[0, \text{Re}^* \approx 10^{-4}]$  for all  $l > \ell^*$ . But in fact,  $\text{Re}^*$  grows up to this size within a negligibly small length change, we find here  $\text{Re}^*$  to be linearly proportional to  $(l - \ell^*)$ . Figure 4.2 illustrates the string-transition surfaces plotted as curves in the  $(\text{Re}, \text{Rb})$ -space in dependence on  $l$ . The inviscid asymptote is independent of  $l$  as in the gravitational scenario. Moreover, for  $l > \ell^*$  the curves look very similar, the only slight differences occur in the moderate Reynolds number range. Considering the rod-associated transition curves we observe the

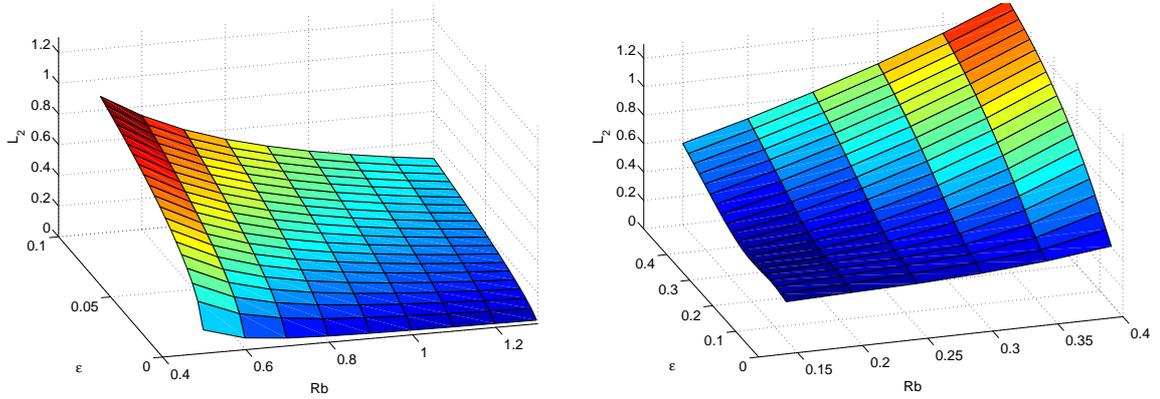
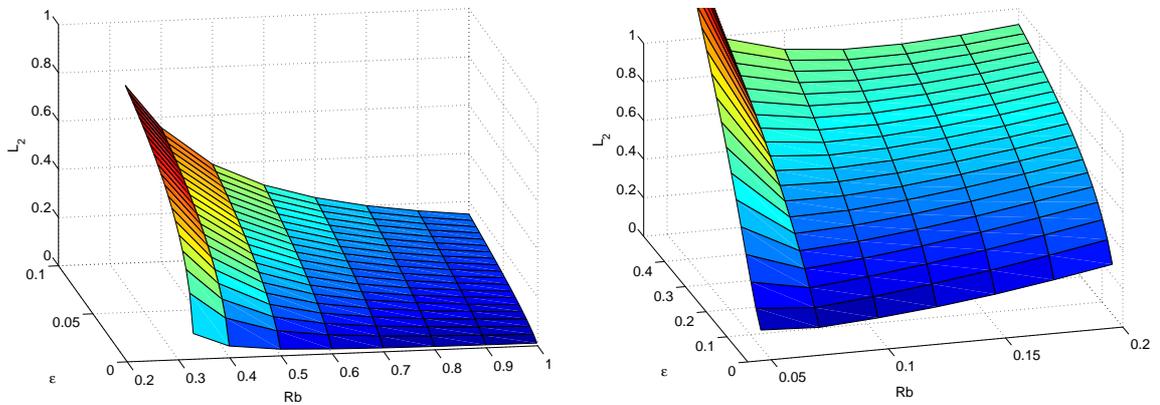
(a)  $\text{Re} = 1$ , transition at  $\text{Rb} \approx 0.49$ (b)  $\text{Re} = 10$ , transition at  $\text{Rb} \approx 0.26$ 

FIGURE 4.4. Rod-to-string convergence for moderate and high Reynolds numbers, *left*: to  $\mathcal{S}_i$ , *right*: to  $\mathcal{S}_{vi}$ .  $\mathcal{L}^2(0, 1)$ -difference of the string-associated quantities  $(\check{r}_{2,3}, \alpha, u, N = n_3)$  for varying  $\epsilon$  and  $\text{Rb}$ .

convergence to the  $\mathcal{S}_i$ -curve as  $\epsilon \rightarrow 0$ , figure 4.3. For a detailed discussion about the existence gap and its consequences for the applicability of the string models we refer to the following subsections.

**Remark 14.** *Coming from the non-existence of physically relevant solutions for the string model (4.2) with prescribed exit angle, Götz et al. [10] estimated the inviscid border to be roughly  $\text{Re Rb}^2 \approx 1$ . The numerical analysis in [2] showed that the existence regime of  $\mathcal{S}_i$  is coexistently the convergence regime (where  $\mathcal{S}_i$  acts as limit model to  $\mathcal{R}$ ) and ends at  $\text{Re Rb}^2 \approx 1.5$  as  $\text{Re} \rightarrow \infty$ . Theorem 13 gives now the analytically exact inviscid asymptote. Note that in this limit the angle  $\alpha(0)$  of  $\mathcal{S}_{vi}$  tends to zero which is the prescribed exit angle of  $\mathcal{S}_i$ . Thus, the inviscid solutions of both string models are identical.*

**4.2. Rod-to-string convergence almost everywhere.** Analogously to the gravitational 2d scenario, we show the rod-to-string convergence of all string-associated quantities  $(\check{r}_{2,3}, \alpha, u, N = n_3)$  numerically. Thereby, the existence regimes of the two string models also turn out to be the regimes of convergence where the respective string model is the asymptotic limit model to the rod. Hence, the string-to-rod convergence generally holds for  $\ell \leq \ell^*$ . In case of  $\ell > \ell^*$ , it is valid for moderate and high Reynolds numbers or low and high Rossby numbers. In figure 4.4 the  $\mathcal{L}^2(0, \ell = 1)$ -difference between the string-associated quantities computed with  $\mathcal{R}$  (4.1) and  $\mathcal{S}_i$ ,  $\mathcal{S}_{vi}$  (4.2) is exemplarily

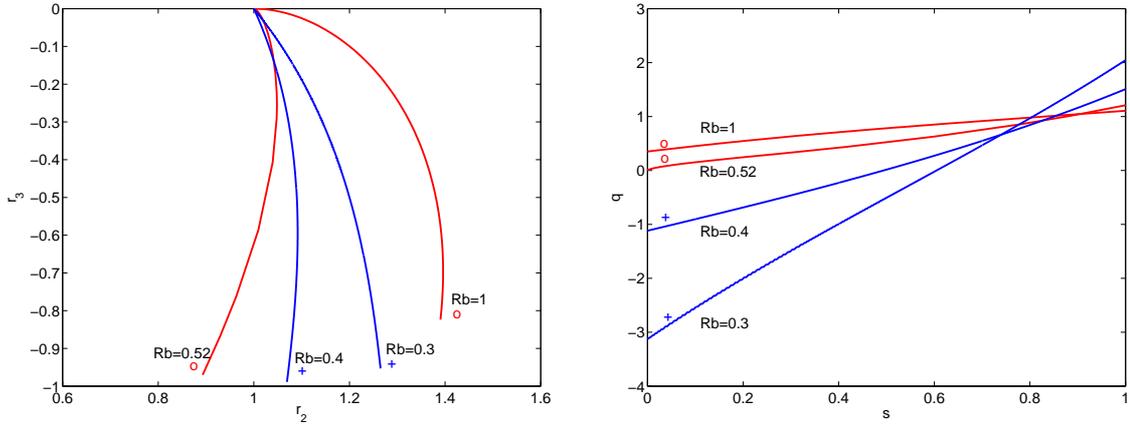


FIGURE 4.5. Influence of Coriolis and centrifugal forces on jet behavior in the transition area for  $(\text{Re}, \ell) = (1, 1)$  (cf. figure 4.4 a)), *left*: trajectory  $\tilde{r}_{2,3}$ , *right*:  $q$ . Quantities of  $\mathcal{S}_{vi}$  are marked with blue (+), of  $\mathcal{S}_i$  with red (o).

visualized for  $\text{Re} = 1$  (moderate) and  $\text{Re} = 10$  (high) with varying  $\text{Rb}$ ,  $\epsilon$ . The numerical analysis clearly shows the accordance of existence and convergence regimes. Moreover, the string-associated quantities on the common string-transition surface corresponding to  $\mathcal{S}_i$  and  $\mathcal{S}_{vi}$ , respectively, match perfectly upto a boundary layer at the nozzle that arises due to the different conditions on the exit angle.

**Remark 15.** *On first glance, the bending behavior of the 2d viscous jet in the transition area is counter intuitive, see figure 4.5. For faster rotation (smaller  $\text{Rb}$ ) one might expect a stronger bending but this is only true as long as the Coriolis forces of order  $\mathcal{O}(\text{Rb}^{-1})$  dominate the centrifugal forces  $\mathcal{O}(\text{Rb}^{-2})$ . With increasing centrifugal forces, the bending decreases.*

An exception to the rod-to-string convergence is a small parameter stripe around the existence gap of  $\mathcal{S}_{vi}$  for  $\ell > \ell^*$ . Here, the assumption on the monotonicity of  $q$  is hurt. We observe the existence of either no string solutions or physically irrelevant ones. The last are characterized by an exit angle  $\alpha(0) < -\pi/2$  which involves a string jet aiming to stay in the nozzle. The rod solutions, in contrast, look reasonable. The region is illustrated for  $\ell = 1$  in figure 4.6.

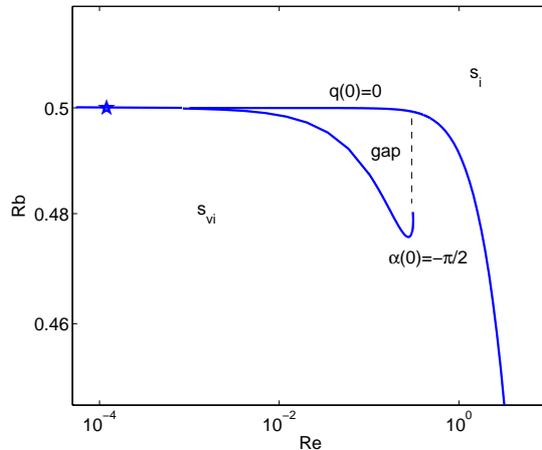


FIGURE 4.6. Region of no rod-to-string convergence for  $\ell = 1$ .

**4.3. Low Reynolds number limits, jump in strings.** Let  $\zeta = \epsilon/\sqrt{\text{Re}}$  be the viscosity-weighted slenderness parameter as defined in section 3.3. For highly viscous jets ( $\text{Re} \rightarrow 0$ ,  $\epsilon \rightarrow 0$ ) we again distinguish the string limit if  $\zeta \rightarrow 0$ , the  $\epsilon$ -independent viscosity limit if  $\zeta \rightarrow \infty$  and the balanced limit if  $\zeta$  is moderate. But, in contrast to the gravitational scenario, we observe a jump in the string limit for  $\ell > \ell^*$  which comes from the existence and convergence gap in the mentioned parameter stripe (figure 4.6).

Proceeding as in section 3.3 and expanding all quantities of  $\mathcal{R}$  (4.1) in a regular power series of  $\text{Re}$ , we get in leading order:  $(n_2, n_3)^{(0)} \equiv (0, 0)$ ,  $u^{(0)} \equiv 1$  and the following simplified system with the respective boundary conditions of (4.1)

$$\begin{aligned} \partial_s \check{r}_{2,3}^{(0)} &= \chi(\alpha^{(0)}) & \partial_s m^{(0)} &= \frac{4}{\zeta^2} n_2^{(1)} \\ \partial_s \alpha^{(0)} &= \kappa^{(0)} & \partial_s n_2^{(1)} &= (n_3^{(1)} - 1)\kappa^{(0)} - \frac{2}{\text{Rb}} + \frac{1}{\text{Rb}^2} \check{r}_{2,3}^{(0)} \cdot \chi^\perp(\alpha^{(0)}) \\ \partial_s \kappa^{(0)} &= \frac{4}{3} m^{(0)} & \partial_s n_3^{(1)} &= -n_2^{(1)} \kappa^{(0)} - \frac{1}{\text{Rb}^2} \check{r}_{2,3}^{(0)} \cdot \chi(\alpha^{(0)}). \end{aligned} \quad (4.3)$$

$\zeta \rightarrow 0$  – *non-conform string limit*. In the string limit,  $n_2^{(1)} \equiv 0$  holds in correspondence to theorem 2 which implies  $\kappa^{(0)} = (\check{r}_{2,3}^{(0)} \cdot \chi^\perp(\alpha^{(0)}) - 2\text{Rb})/(\text{Rb}^2(1 - n_3^{(1)}))$ . The resulting string equations with  $N = n_3$  are

$$\partial_s \check{r}_{2,3}^{(0)} = \chi(\alpha^{(0)}), \quad (1 - N^{(1)}) \partial_s \alpha^{(0)} = -\frac{2}{\text{Rb}} + \frac{1}{\text{Rb}^2} \check{r}_{2,3}^{(0)} \cdot \chi^\perp(\alpha^{(0)}), \quad \partial_s N^{(1)} = -\frac{1}{\text{Rb}^2} \check{r}_{2,3}^{(0)} \cdot \chi(\alpha^{(0)})$$

(compare also (4.2),  $\text{Re} \rightarrow 0$ ). In  $\mathcal{S}_i$  they are supplemented with the rod-associated boundary conditions. In  $\mathcal{S}_{vi}$  the condition on the exit angle is released in favor of the interface conditions. Thus, the viscous-inertial string model in leading order is satisfied by

$$\check{r}_{2,3}^{(0)}(s) = (1, 0) + s\chi(\alpha^*), \quad \alpha^{(0)} \equiv \alpha^*, \quad \sin \alpha^* = -2\text{Rb}, \quad N^{(1)}(s) = \frac{1}{\text{Rb}^2} \left( \cos \alpha^*(\ell - s) + \frac{\ell^2 - s^2}{2} \right) \quad (4.4)$$

for all tuples  $(\text{Rb}, \ell)$  yielding  $N^{(1)}(s^*) = 1$  with  $s^* \in [0, \ell]$ . In particular,  $\text{Rb} \leq 0.5$  must hold, since  $\sin \alpha^* = -2\text{Rb} \in [-1, 1]$ . The leading-order system describes a straight horizontal jet ejected under the angle  $\alpha^*$ . On the transition surface,  $s^* = 0$  is fixed which gives the necessary degree of freedom to determine the respective Rossby number in dependence on  $\ell$ :

$$\text{Rb} = \ell \sqrt{\sqrt{\frac{1}{\ell^2} + 2} - \frac{3}{2}}, \quad \ell \leq \ell^*$$

The stated restriction on the jet length ensures  $\text{Rb} \leq 0.5$  (cf. theorem 13,  $\text{Re} \rightarrow 0$ ). The string solutions of  $\mathcal{S}_{vi}$  and  $\mathcal{S}_i$  match here very well – upto a boundary layer at the nozzle – and represent the asymptotic limit of  $\mathcal{R}$ . For bigger  $\ell$  ( $\ell > \ell^*$ ), the transition surface associated to  $\mathcal{S}_{vi}$  has no viscous limit – in contrast to the one of  $\mathcal{S}_i$  where  $\text{Rb} = 0.5$  as  $\text{Re} \rightarrow 0$ . In face of this existence gap, it is interesting to see that the model  $\mathcal{S}_{vi}$  (4.4) nevertheless allows for solutions upto  $\text{Rb} = 0.5$ . At  $\text{Rb} = 0.5$  these solutions are characterized by the angle  $\alpha^* = -\pi/2$  and the  $\ell$ -dependent transition point  $s^* = (\ell^2 - \ell^{*2})^{1/2}$ . As  $s^*$  grows for larger  $\ell$ , we observe a clear jump in the string solutions of  $\mathcal{S}_{vi}$  and  $\mathcal{S}_i$ , figure 4.7.

**Remark 16.** Concerning  $\mathcal{S}_i$  we have an analytical outer solution in the viscous limit for  $\text{Rb} = 0.5$ ,  $\ell > \ell^*$  (cf. figure 4.7). The angle

$$\alpha^{(0)}(s) = -\frac{\pi}{2} - \begin{cases} s, & \text{for } s \leq \tilde{s} \\ \tilde{s}, & \text{for } s > \tilde{s} \end{cases}, \quad \tilde{s} = \ell - \ell^*$$

obviously implies a jet behavior that satisfies the inertial string model in leading order except of the boundary condition  $\alpha^{(0)}(0) = 0$ .

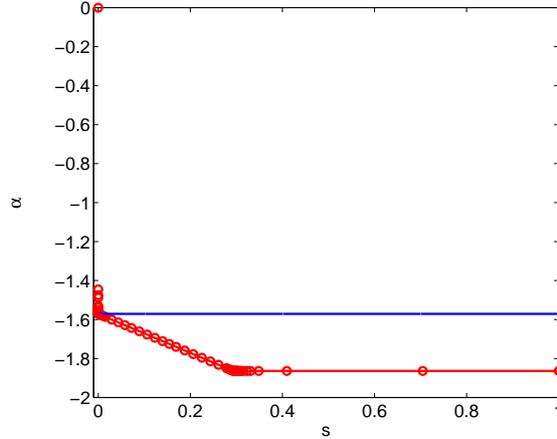


FIGURE 4.7. Jump of string solutions in viscous limit at  $\text{Rb} = 0.5$  for  $\ell > \ell^*$ . Here:  $\alpha^{(0)}$  for  $\ell = 1$ , the analytical solution of  $\mathcal{S}_{vi}$  is plotted as blue line, the analytical outer solution of  $\mathcal{S}_i$  as red line and its corresponding numerical values are marked by circles (remark 16).

$\zeta \rightarrow \infty$  -  $\epsilon$ -independent viscosity limit. In the viscosity limit of (4.3),  $m^{(0)} \equiv 0$  holds which implies the following explicit analytical solution being independent of the slenderness parameter  $\epsilon$

$$\begin{aligned} \check{r}_{2,3}^{(0)}(s) &= (1 + s, 0), & \alpha^{(0)} &\equiv 0, & \kappa^{(0)} &\equiv 0 \\ n_2^{(1)}(s) &= \frac{2}{\text{Rb}}(\ell - s), & n_3^{(1)}(s) &= \frac{1}{\text{Rb}^2} \left( 1 + \frac{\ell + s}{2} \right) (\ell - s). \end{aligned}$$

It describes a straight, horizontally ejected jet (with exit angle  $\alpha^{(0)} = 0$ ).

## 5. NUMERICAL INVESTIGATION OF VISCOUS JET UNDER GRAVITY AND ROTATION

In this section we consider the general 3d scenario of a viscous jet exposed to gravity and rotation, figure 2.1.

The numerical study of the two proposed string models (2.6) shows that  $\mathcal{S}_i$  and  $\mathcal{S}_{vi}$  are compatible, i.e. their existence regimes in the four-parametric space  $(\text{Re}, \text{Rb}, \text{Fr}, \ell)$  are disjoint and their transition hyperplanes are the same almost everywhere. The existence regime of  $\mathcal{S}_i$  is also its convergence regime where  $\mathcal{S}_i$  is the asymptotic limit model to  $\mathcal{R}$  (2.2). For  $\mathcal{S}_{vi}$ , we observe a generalization of the existence gap that already enters the problem in the 2d rotational scenario. The model loses its applicability when  $p_i/q(s^*) \rightarrow \infty$  for  $i = \alpha$  and/or  $i = \beta$  which happens for example on its transition hyperplane  $q(s^* = 0) = 0$  for  $\text{Rb} = 0.5$ ,  $\text{Fr} \rightarrow \infty$  and  $\ell > \ell^*$  (see remarks 6 and 12). In the parameter neighborhood of the existence gap the rod-to-string convergence is not given. However, over a wide range of parameters characterized by small Rossby numbers (fast rotations),  $\mathcal{S}_{vi}$  is very well applicable and the asymptotic limit model to  $\mathcal{R}$ . To get an impression of the regimes we exemplarily visualize the transition hyperplane associated to  $\mathcal{S}_i$  for  $\ell = 1$ . Figure 5.1 shows the transition surface in the  $(\text{Re}^{-1}, \text{Rb}^{-1}, \text{B} = \text{Re Fr}^{-2})$ -space where it separates the inertial jet regime located below from the viscous-inertial one above. The inertial regime is the existence and convergence regime of  $\mathcal{S}_i$ . The boundary curves for  $\text{Rb} \rightarrow \infty$  and  $\text{B} \rightarrow 0$  ( $\text{Fr} \rightarrow \infty$ ) correspond to the gravitational and rotational transition curves of the 2d scenarios (cf. sections 3 and 4). For smaller  $\ell$  (shorter fibers), the surface is shifted up and the inertial regime grows.

Each parameter tuple  $(\text{Re}, \text{Rb}, \text{Fr}, \ell)$  implies a characteristic jet behavior, as illustrated in figure 5.2 for  $\ell = 1$  fixed. The dependence on the parameters is thereby continuous. As expected, smaller  $\text{Fr}$ -numbers (stronger gravity effects) yield more vertically directed and straighter jets,

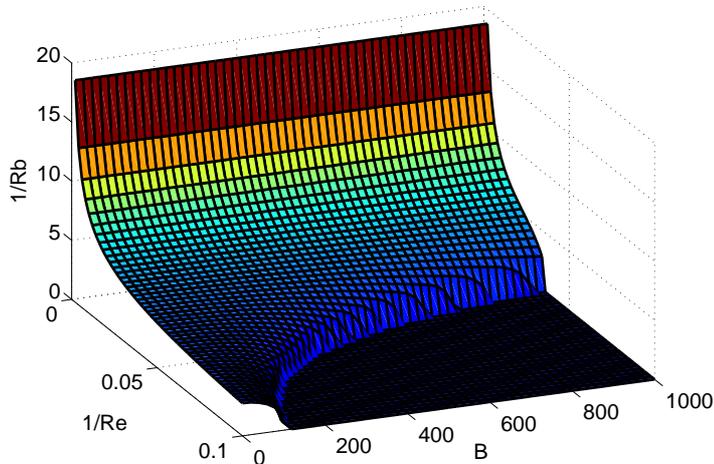


FIGURE 5.1. Transition hyperplane of  $\mathcal{S}_i$  for  $\ell = 1$ . Existence and convergence regime of  $\mathcal{S}_i$  lies below the surface.

smaller Rb-numbers (faster rotation) yield faster jets with more pronounced bending in the  $\mathbf{a}_2$ - $\mathbf{a}_3$ -plane at height of the nozzle. In comparison to the outer forces, the influence of viscosity is qualitatively much lower. However, smaller Re-numbers (higher viscosity) increase the gravity effects: the jets are stronger vertically directed and show less bending. Moreover, they are slower. From the behavior at the nozzle (exit angle) we can easily conclude the jet's belonging to a string model. Considering the four chosen parameter set-ups in figure 5.2,  $(\text{Re}, \text{Rb}, \text{Fr}) \in \{(1, 1, 1), (0.1, 1, 1)\}$  (where  $B \in \{1, 0.1\}$ ) imply an inertial string  $\mathcal{S}_i$  and  $(\text{Re}, \text{Rb}, \text{Fr}) \in \{(1, 0.1, 1), (1, 1, 0.5)\}$  (where  $B \in \{1, 4\}$ ) a viscous-inertial one  $\mathcal{S}_{vi}$ , compare with the classification via the transition hyperplane in figure 5.1.

## 6. CONCLUSION

The modeling and simulation of slender viscous inertial jets exposed to gravity and rotation are the topic of this paper. We showed the asymptotic reduction of a viscous Cosserat rod to a string system for vanishing slenderness parameter  $\epsilon$  and proposed two compatible string models  $\mathcal{S}_i$ ,  $\mathcal{S}_{vi}$  that differ exclusively in the closure condition for the jet tangent. For the stationary situation of a spun jet of certain length  $\ell$  with stress-free end, they describe the inertial and viscous-inertial jet behavior, respectively. Their disjoint regimes of applicability/validity where the respective string solution is the asymptotic limit to the rod turned out to cover nearly the whole four-parametric space given by  $(\text{Re}, \text{Rb}, \text{Fr}, \ell)$ . By exploring the transition hyperplane and its limits, we cleared the thitherto numerical speculations [10, 2] about the existence regime of "physically relevant"  $\mathcal{S}_i$ -solutions for the special rotational 2d scenario ( $\text{Fr} \rightarrow \infty$ ). We derived the inviscid limit analytically as  $\text{Re Rb}^2 = 3/(2 \min_i |\lambda_i|^3) \approx 1.4$  with  $\lambda_i$  root of the function Airy Prime (cf.  $\text{Re Rb}^2 \approx 1$  in [10],  $\text{Re Rb}^2 \approx 1.5$  in [2]). Analogously, for the gravitational 2d scenario ( $\text{Rb} \rightarrow \infty$ ), the inviscid limit is proved to be  $\text{Re Fr}^2 = 3/(2 \min_i |\lambda_i|^3)$ . But this work goes far beyond the consideration of these 2d scenarios. Extending [2, 12] to 3d, it sets the model-framework for the simulation of real rotational spinning processes.

In view of industrial applications, the rod model shows its superiority towards the string models for highly viscous jets. Depending on the ratio of slenderness and Reynolds number  $\zeta = \epsilon/\sqrt{\text{Re}}$ , we deduced – apart from the consistent string limit when  $\zeta \rightarrow 0$  – two further practically relevant limits: a  $\epsilon$ -independent viscosity limit ( $\zeta \rightarrow \infty$ ) and a balanced limit (moderate  $\zeta$ ). For the viscosity limit, we even got analytical solutions. Moreover, be aware that, when aerodynamic forces and temperature-dependent viscosity are considered additionally, the determination of the valid

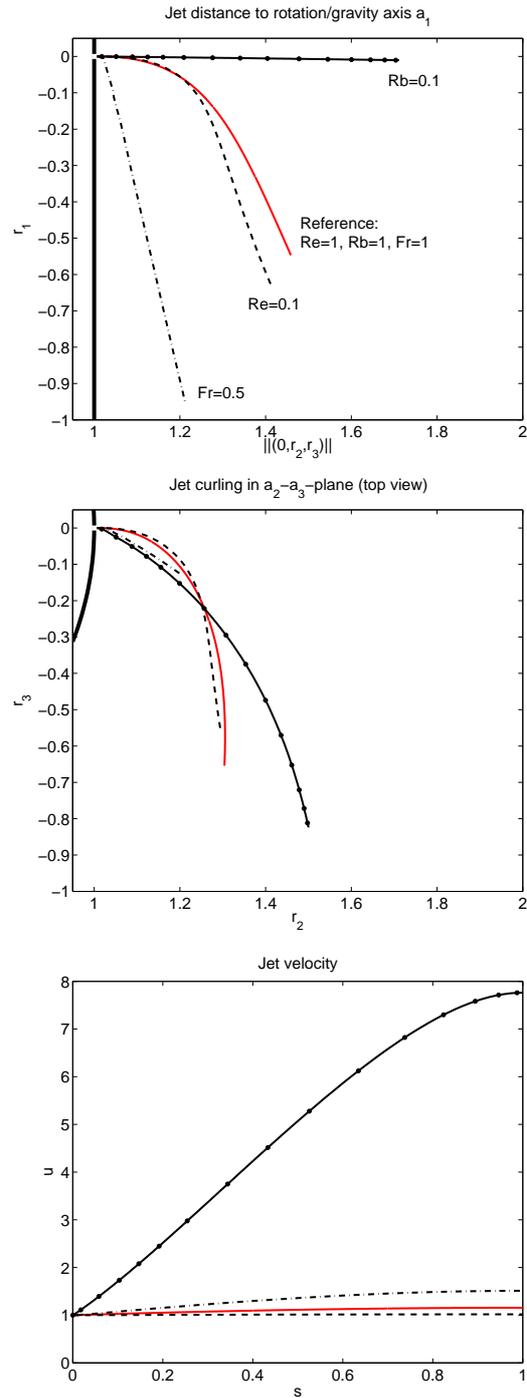


FIGURE 5.2. Jet behavior for four parameter set-ups with  $\ell = 1$ , from top to bottom: jet distance to gravity/rotation axis  $\mathbf{a}_1$ , bending in  $\mathbf{a}_2$ - $\mathbf{a}_3$ -plane, velocity  $u$ . The quantities for the reference tuple  $(\text{Re}, \text{Rb}, \text{Fr}) = (1, 1, 1)$  are plotted as red solid line. The other cases differ in one changed parameter:  $\text{Re} = 0.1$  as dashed line (- -),  $\text{Rb} = 0.1$  as solid line with dots (-•-),  $\text{Fr} = 0.5$  as dash-dotted line (-·-).

string regime (classification of string) becomes in general much more difficult. We will focus on

these aspects in a subsequent paper where we deal with an industrial rotational spinning process in the glass wool manufacturing.

ACKNOWLEDGMENTS. This work has been supported by German Bundesministerium für Bildung und Forschung, Schwerpunkt "Mathematik für Innovationen in Industrie und Dienstleistungen", Projekt 03MS606.

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