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THREE-LAYER HELE-SHAW DISPLACEMENT WITH AN INTERMEDIATE NON-NEWTONIAN FLUID

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Abstract: We study the displacement of two Stokes immiscible fluids in a porous medium, approximated by the Hele-Shaw horizontal model. An intermediate non-Newtonian polymer-solute, whose viscosity is depending on the velocity, is considered between the initial fluids. The linear stability problem of this three-layer displacement does not make sense. If the intermediate viscosity depends on velocity *and* on the polymer concentration, we can obtain a minimization of the Saffman-Taylor instability.

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1. Introduction

We consider a displacing fluid (water) with constant viscosity $\mu_W > 0$, which is pushing a second immiscible fluid (oil) with constant viscosity $\mu_O > \mu_W$, in a horizontal Hele-Shaw cell. A well-known result is given by Saffman and Taylor [15]: the flow is unstable.

An intermediate non-Newtonian liquid, with a *variable* viscosity depending on the velocity, is considered between water and oil. We study the effect of the intermediate liquid on the flow stability.

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The Hele-Shaw cell is parallel with the fix plane x_1Oy . The flow is from the left to the right, due to the water velocity U far upstream $(x_1 \to -\infty)$. In the moving coordinate system $x = x_1 - Ut$, the displacing and displaced fluids are contained in the regions x < -L and x > 0. The intermediate region is the interval -L < x < 0 and contains the non-Newtonian liquid. The Oz axis is orthogonal on the plates. The gravity effects are neglected.

As usual in the Hele-Shaw model, between the above three immisicble fluids we have two sharp interfaces. We prove that the system which governs the linear stability of the interfaces of this three-layer displacement does not make sense.

Some previous results were obtained when the middle region is filled by a polymer solution with variable viscosity, which is function of the polymer concentration c, or is verifying a diffusion equation. In the first case - see [3], [6], [7], [10] - it was proved that an "optimal" viscosity profile exists, which can give a significant improvement of the stability. In the second case - see [4], [5], [11] - it was proved that the diffusion is improving the stability, compared with the Saffman-Taylor case, when the viscosity profile is verifying some specific conditions.

In [14] we proved that several intermediate Stokes liquids with constant viscosities, inserted between the initial fluids, can not minimize the Saffman-Taylor instability.

The use of polymer-solute in the middle region is related with liquids which are non-Newtonian. The relation between tangential stress and deformation tensor is not linear, or/and the viscosity in the middle region depends on some parameters of the flow.

When an Oldroyd-B fluid is displaced by air or two Olrdroyd-B fluids are displacing in a Hele-Shaw cell, the interfaces are much more unstable compared with the Saffman-Taylor displacement - see [12] and [16].

In Section 2 we consider an intermediate polymer-solute whose viscosity is depending only on the displacing velocity U far upstream. The linear stability problem does not make sense.

In Section 3 we consider an intermediate viscosity depending on U and on the polymer concentration c. With some additional conditions, we get a stabilizing effect, compared with the Saffman-Taylor case.

2. When μ is depending on U

A non-Newtonian model of a liquid with viscosity depending on the velocity was proposed in [8]. A Darcy's law type was obtained for a shear-rate dependent

viscosity. This model can be used to justify the flows studied in [1], [2].

Consider a horizontal Hele-Shaw cell with the gap b between the plates. The pressure, the averaged velocities (across the gap b) and the viscosity are denoted by $p, (u, v, w), \mu$. The component w is neglected. The following equations are considered (in the cited above papers) for the flow in the middle region:

$$\nabla_{x,y}p = -\mu(\mathbf{u}^2/b^2)\mathbf{u}, \quad p_z = 0,$$

$$\mathbf{u} = (u,v), \quad u_x + v_y = 0,$$

$$\mu(\mathbf{u}^2) = \mu_S \frac{1 + a\mathbf{u}^2\tau}{1 + \mathbf{u}^2\tau} \cdot \frac{b^2}{12},$$
(1)

$$d\mu/d\theta = \mu_S \frac{\tau(a-1)}{(1+\theta\tau)^2} \cdot \frac{b^2}{12}, \quad \theta = \mathbf{u}^2, \tag{2}$$

where τ is a characteristic time. The parameter a is governing the sign of $d\mu/d\theta$. We have shear thinning for a < 1 and shear thickening for a > 1.

In [8] is given the following explanation for the Darcy type law (1). A dependence of μ on the square of the trace of the rate-of-strain-tensor is assumed. For a Poiseuille flow, that means μ is function of $\mathbf{u_z}^2$.

The first step is to use the general form of the flow equations - see for example [9]. Thus the unsteady flow is governed by the equations

$$\mathbf{u}_t = -\nabla p + [\mu(\phi)\mathbf{u}_z]_z = -\nabla p + \eta \mathbf{u}_{zz},$$

$$\eta(\phi) = [\mu(\phi) + 2\phi \ d\mu/d\phi], \quad \phi = \mathbf{u}_z^2,$$
 (3)

where η is the "effective viscosity". We need a positive η . To this end we impose the condition

$$\mu(\phi) + 2\phi \ d\mu/d\phi > 0. \tag{4}$$

Therefore, in the steady 2D case, the general flow equations with viscosity depending on the rate-of-strain tensor are

$$\nabla_2 p = \{ \mu(\mathbf{u_z^2}) \mathbf{u_z} \}_z, \quad \mathbf{u} = (u, v), \quad u_x + v_y = 0,$$
 (5)

where the index 2 on the ∇ operator stands for x, y derivatives. We integrate with respect to z and get (recall p is not depending on z)

$$z\nabla_2 p = \mu(\mathbf{u}_{\mathbf{z}}^2)\mathbf{u}_{\mathbf{z}}.\tag{6}$$

The second step is to find \mathbf{u}_z as function of $\nabla_2 p$. The invertibility of the above relation near $\mathbf{u}_z = 0$, by using the implicit function theorem, is possible only if

$$h_{\psi}(0) > 0, \quad h(\psi) = \psi \mu(\psi^2), \ \psi = \mathbf{u_z}.$$

We have $h_{\psi} = \mu(\psi^2) + 2\psi^2 \mu_{\psi}(\psi^2)$, therefore the invertibility condition is exactly the inequality (4). The inversion procedure is performed in [8]. The last step for obtaining the Darcy type law (1) is the average procedure of the velocity across the Hele-Shaw gap. Thus **u** is obtained in terms of the pressure gradient.

We consider the basic solution with two straight interfaces:

$$x_{L} = -L, \quad x_{R} = 0;$$

$$u = U, v = 0; \quad P_{x} = -\mu U; P_{y} = 0;$$

$$\mu = \mu_{W}, x < -L; \quad \mu = \mu_{O}, x > 0;$$

$$\mu_{W} < \mu = \mu(U^{2}) < \mu_{O}, \quad x \in (-L, 0).$$
(7)

In this section we study the linear stability of the solution (7).

The small perturbations are denoted by u', v', p', μ' .

The viscosity perturbation μ' is obtained as follows. In the frame of the linear stability analysis, we neglect u'^2, v'^2 and get

$$E := \mu((U + u')^2 + v'^2) \approx \mu(U^2 + 2Uu').$$

The first-order Taylor expansion is giving

$$E = \mu(U^{2}) + 2Uu' \cdot \mu_{\theta}(U^{2}) := \mu(\theta) + \mu',$$

$$\mu' := 2U \mu_{\theta} u', \quad \theta = U^{2}, \quad \mu_{\theta} = d\mu/d\theta.$$
 (8)

We insert u', v', p', μ' in the flow equations (1) and obtain

$$(P + p')_x = -(\mu + \mu')(U + u'),$$

$$(P + p')_y = -(\mu + \mu')(v'),$$

$$(u + u')_x + (v + v')_y = 0 \Rightarrow$$
(9)

$$u_x' + v_y' = 0, (10)$$

$$p_x' = -\mu(\theta)u' - 2\theta\mu_\theta u',\tag{11}$$

$$p_y' = -\mu(\theta)v'. \tag{12}$$

We use a Fourier decomposition for the velocity perturbation

$$u'(x, y, t) = f(x) \exp(iky + \sigma t)$$

and from (10) and (12) we get

$$v' = -[f_x/ik] \exp(iky + \sigma t),$$

$$p' = -\mu(\theta)[f_x/k^2] \exp(iky + \sigma t).$$
(13)

By cross derivation of the pressure perturbations (11) and (12) it follows the amplitude equation:

$$[\mu(\theta)u' + 2\theta\mu_{\theta}u']_{y} = [\mu(\theta)v']_{x}$$

$$\Rightarrow -\mu f_{xx} + k^{2}(\mu + 2\theta\mu_{\theta})f = 0.$$
(14)

The above equation is quite similar with the relation (11) of [14], but the coefficient of f is $k^2(\mu + 2\theta\mu_{\theta})$ instead of k^2 .

The relation (14) holds for all $x \in R$ $x \neq -L$, $x \neq 0$.

We use the relation (2) and get

$$\mu + 2\theta \mu_{\theta} = \left[\frac{1 + a\theta\tau}{1 + \theta\tau} + 2\theta \frac{\tau(a-1)}{(1+\theta\tau)^2} \right] \frac{\mu_S b^2}{12} > 0$$

$$\Leftrightarrow (\theta\tau)^2 a + (\theta\tau)(3a-1) + 1 > 0, \quad \forall (\theta\tau). \tag{15}$$

The last above inequality is verified only if we impose the condition

$$\Delta_1 = (3a - 1)^2 - 4a < 0 \Leftrightarrow 9a^2 - 10a + 1 < 0$$

$$\Leftrightarrow a \in (1/9, 1). \tag{16}$$

Therefore we get the following result:

$$\mu + 2\theta \mu_{\theta} > 0 \Leftrightarrow a \in (1/9, 1). \tag{17}$$

The inequality $\mu + 2\theta\mu_{\theta} > 0$ is quite similar with the restriction (4) of [8]. In this paper we consider the viscosity profiles which verify the condition (17).

We introduce the notation

$$\gamma = k(1 + 2\theta \mu_{\theta}/\mu)^{1/2},\tag{18}$$

thus from (17) it follows $\gamma > 0$. The relation (14) becomes

$$-f_{xx} + \gamma^2 f = 0, \quad x \neq \{-L, 0\}.$$

We need far decay perturbations, thus by using again the condition (17) (that means $\gamma > 0$) we obtain

$$f(x) = f(-L)\exp[(x+L)\gamma], \ x < -L,$$

$$f(x) = f(0) \exp(-\gamma x), \ x > 0,$$

$$f_x^-(-L) = \gamma f(-L), \quad f_x^+(0) = -\gamma f(0),$$
 (19)

where the indices -,+ stands for "left" and "right" limits.

The solution of (14) inside the intermediate region is

$$f(x) = Ae^{\gamma x},\tag{20}$$

because a term of the form $Be^{-\gamma x}$ becomes very large for large positive γ (recall x < 0) and the amplitudes f must be small in the frame of the linear stability analysis.

We study now the perturbed interfaces in x = 0, x = -L. Near the point x = 0 we consider the perturbed interface denoted by g(x, y, t). As the interface is a material one, in the first approximation we get

$$g_t = u' \Rightarrow g(0, y, t) = [f(0)/\sigma] \exp(iky + \sigma t).$$
 (21)

The perturbed pressure is obtained by using the Darcy law (1), the relation (13) and the first-order Taylor expansion for the basic pressure P near x = 0:

$$p^{+}(0) = P(0, y, t) + P_{x}^{+}(0, y, t) \cdot g(0, y, t) + p'^{+}(0, y, t)$$
$$= P(0) - \mu^{+}(0) \left[\frac{Uf(0)}{\sigma} + \frac{f_{x}^{+}(0)}{k^{2}} \right] \exp(iky + \sigma t). \tag{22}$$

The same procedure is used to get the left limit of the pressure in x = 0 and it follows

$$p^{-}(0) = P(0) - \mu^{-}(0) \left[\frac{Uf(0)}{\sigma} + \frac{f_x^{-}(0)}{k^2} \right] \exp(iky + \sigma t).$$
 (23)

A similar relation can be obtained for the point x = -L, which will be used in the relation (27) below.

On the interfaces x = 0, x = -L we consider the surface tensions T(0), T(-L). We use the Laplace law and get

$$p^{+}(0) - p^{-}(0) = T(0)g_{yy}(0, y, t),$$

$$p^{+}(-L) - p^{-}(-L) = T(-L)g_{yy}(-L, y, t).$$
 (24)

For simplicity, we will use notations

$$f_0 = f(0), \quad f_L = f(-L), \quad T_0 = T(0), \quad T_L = T(-L),$$

 $f_{xo}^{+,-} = f_x^{+,-}(0), \quad f_{xL}^{+,-} = f_x^{+,-}(-L),$

$$\mu_0^{+,-} = \mu^{+,-}(0), \quad \mu_L^{+,-} = \mu^{+,-}(-L).$$
 (25)

From relations (22) - (24) it follows

$$\mu_0^- \left[\frac{Uf_0}{\sigma} + \frac{f_{x0}^-}{k^2} \right] - \mu_0^+ \left[\frac{Uf_0}{\sigma} + \frac{f_{x0}^+}{k^2} \right] = -T_0 \frac{f_0}{\sigma} k^2, \tag{26}$$

$$\mu_L^- \left[\frac{Uf_L}{\sigma} + \frac{f_{xL}^-}{k^2} \right] - \mu_L^+ \left[\frac{Uf_L}{\sigma} + \frac{f_{xL}^-}{k^2} \right] = -T_L \frac{f_L}{\sigma} k^2. \tag{27}$$

By direct calculations, as in [14], we obtain

$$\mu_0^- f_x^-(0) - \mu_0^+ f_x^+(0) = \frac{k^2 U[\mu_0^+ - \mu_0^-] - k^4 T_0}{\sigma} f_0, \tag{28}$$

$$\mu_L^- f_x^-(-L) - \mu_L^+ f_x^+(-L) = \frac{k^2 U[\mu_L^+ - \mu_L^-] - k^4 T_L}{\sigma} f_L.$$
 (29)

Therefore the interfaces stability is governed by the equation (14) and the boundary conditions (28), (29). We recall that μ is not depending on x; we consider

$$\mu_W < \mu^-(0) = \mu^+(-L) = \mu(U) < \mu_O.$$

All growth rates σ must verify the equations (28) - (29).

We use the far filed conditions (19) for f. Thus all limit values of f_x in x = -L, x = 0 contains the factor γ given by (18).

We compute σ from both equations (28) - (29), we simplify with γ in the denominators, and obtain

$$\frac{kU(\mu - \mu_W) - k^3 T_0}{\mu_W - \mu} = \frac{kU(\mu_O - \mu) - k^3 T_L}{\mu + \mu_O}.$$
 (30)

We equate the coefficient of k, k^3 , thus it follows

$$\mu_O = 0, \quad \mu = \mu_W T_L / (T_L + T_0).$$
 (31)

Both above relations are in contradiction with our hypothesis:

- i) The oil viscosity must be strictly positive.
- ii) μ is depending on U and is not depending on T_0, T_L .

As a consequence, the growth rates σ can not exists. The stability problem (14), (28), (29) does not make sense.

3. When μ is depending on U and c

Let us consider a polymer-solute in the middle region, with a variable viscosity μ of the type

$$\mu_W < \mu = \mu(c, U^2) < \mu_O,$$

where c = c(x) is the polymer concentration. In [13] was pointed out that, for diluted polymer-solutes, μ is invertible with respect to c. Thus the viscosity μ in the middle region is depending also on x.

The perturbed viscosity is obtained as follows. We have

$$\mu(c + c', (U + u')^2 + v'^2)$$

$$\approx \mu(c, U^2) + \mu_c \ c' + \mu_\theta \ 2Uu', \tag{32}$$

therefore

$$\mu' = \mu_c \ c' + \mu_\theta \ 2Uu', \tag{33}$$

where c is the basic concentration profile and c' is the perturbed concentration. As in [6], [7], we consider the following equation for c in the fix coordinate system x_1Oy

$$c_t + Uc_{x_1} = 0. (34)$$

We use the moving reference $x = x_1 - Ut$ and in the first approximation we get

$$c'_{t} = -c_{x}u', \quad c' = -\frac{1}{\sigma}u' \ c_{x},$$
 (35)

(see [6], relations (2.8) and (2.12) with c instead of μ). The equations (33) and (35) give us

$$\mu' = \{-\mu_c \ c_x/\sigma + +\mu_\theta \ 2U\}u'$$

= \{-\mu_x/\sigma + +\mu_\theta \ 2U\}u'. (36)

The equations (9)-(10) still hold. We use the expression (36) and obtain

$$p'_{x} = -\mu u' - U\mu'$$

$$= -\mu u' - U(-\mu_{x}/\sigma + 2\mu_{\theta}U)u',$$

$$p'_{y} = -\mu v'.$$
(37)

The relation $(p'_x)_y = (p'_y)_x$ gives us the amplitude equation inside the middle region (-L, 0):

$$k^{2}(-\mu + U\mu_{x}/\sigma - 2\theta\mu_{\theta})f = -(\mu f_{x})_{x},$$
(38)

$$-(\mu f_x)_x + k^2(\mu + 2\theta \mu_\theta)f = k^2 U \mu_x f / \sigma.$$
 (39)

This time we do not know the exact expression of f inside the middle region, but we have the same relations (19) for f in the far field (where $\mu_x = 0$). The boundary conditions (26), (27) still hold.

We multiply the relation (39) with f, we integrate on (-L,0) and obtain

$$-(\mu^{-}f_{x}^{-}f)(0) + (\mu^{+}f_{x}^{+}f)(-L) + \int \mu f_{x}^{2}dx$$
$$+ k^{2} \int (\mu + 2\theta\mu_{\theta})dx = k^{2} \frac{U}{\sigma} \int \mu_{x}f^{2}dx, \tag{40}$$

where we used the notations

$$(FGH)(x) = F(x)H(x)F(x), \quad \int Fdx = \int_{-L}^{0} F(x)dx.$$

The boundary conditions (28), (29) and (40) give us:

$$-[kE_0 f_0^2/\sigma - \gamma \mu_0^+ f_0^2] + [\gamma \mu_L^- f_L^2 - kE_L f_L^2/\sigma]$$

$$+ \int \mu f_x^2 dx + k^2 \int (\mu + 2\theta \mu_\theta) dx = k^2 \frac{U}{\sigma} \int \mu_x f^2 dx,$$

$$\mu_0^{+,-} = \mu^{+,-}(0), \quad \mu_L^{-,+} = \mu^{-,+}(-L),$$

$$E_0 = kU[\mu_O - \mu_0^-] k^3 T_0,$$

$$E_L = kU[\mu_L^+ - \mu_W] - k^3 T_L.$$
(41)

From the above relations (41) we obtain

$$\sigma = \frac{kE_0 f_0^2 + kE_L f_L^2 + k^2 U \int \mu_x f^2 dx}{\mu_0 \gamma f_0^2 + \mu_W \gamma f_L^2 + \int \mu f_x^2 dx + k^2 \int (\mu + 2 \theta \mu_\theta) f^2 dx}.$$
 (42)

We consider now a continuous viscosity and zero surfaces tensions, that means

$$E_0 = E_L = T_0 = T_L = 0. (43)$$

For a Newtonian intermediate liquid depending only on c, the following estimate of the growth rates (say, σ_c) is given in formula (44) of [13]:

$$\sigma_c \le \frac{U \int \mu_x f^2 dx}{\int \mu f^2 dx}.$$
 (44)

From (42) we get the upper estimate

$$\sigma \le \frac{U \int \mu_x f^2 dx}{\int (\mu + 2\theta \mu_\theta) f^2 dx}.$$
 (45)

The upper limit (45) is less than the upper bound (44) when $\mu_{\theta} > 0$. Therefore we get an improved stability in the non-Newtonian case, if the hypothesis (43) is fulfilled.

Remark. For small enough μ_x and large enough μ_θ (recall $\theta = U^2$), the upper bound (45) becomes arbitrary small. Thus we can almost suppress the Saffman-Taylor instability, even if the surface tensions are zero. We recall the Saffman-Taylor growth rate σ_{ST} for water displacing oil with a surface tension T:

$$\sigma_{ST} = \frac{kU(\mu_O - \mu_W) - k^3 T}{\mu_O + \mu_W}.$$

We have

$$T = 0 \Rightarrow \lim_{k \to \infty} \sigma_{ST} = \infty.$$

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