Stability Analysis of Three-Dimensional Flow and Heat Transfer over a Permeable Shrinking Surface in a Cu-Water Nanofluid

Roslinda Nazar, Amin Noor, Khamisah Jafar, Ioan Pop

Abstract—In this paper, the steady laminar three-dimensional boundary layer flow and heat transfer of a copper (Cu)-water nanofluid in the vicinity of a permeable shrinking flat surface in an otherwise quiescent fluid is studied. The nanofluid mathematical model in which the effect of the nanoparticle volume fraction is taken into account is considered. The governing nonlinear partial differential equations are transformed into a system of nonlinear ordinary differential equations using a similarity transformation which is then solved numerically using the function bvp4c from Matlab. Dual solutions (upper and lower branch solutions) are found for the similarity boundary layer equations for a certain range of the suction parameter. A stability analysis has been performed to show which branch solutions are stable and physically realizable. The numerical results for the skin friction coefficient and the local Nusselt number as well as the velocity and temperature profiles are obtained, presented and discussed in detail for a range of various governing parameters.

Keywords—Heat Transfer, Nanofluid, Shrinking Surface, Stability Analysis, Three-Dimensional Flow.

I. INTRODUCTION

NANOFLOUIDS are dilute liquid suspensions of nanoparticles with size smaller than ~100nm. Conventional heat transfer fluids such as oil, water, and ethylene glycol mixture are well known as poor heat transfer fluids. Thus, effective thermal conductivity of the nanofluids is expected to enhance the heat transfer performance [1]. The innovative technique, which uses a suspension of nanoparticles in the base fluid, was first introduced by Choi [2] in order to develop advanced heat transfer fluids with substantially higher conductivities. The presence of the nanoparticles in the nanofluid increases the thermal conductivity and therefore, substantially enhances the heat transfer characteristics of the nanofluid. A very good collection of the published papers on nanofluids can be found in the book by Das et al. [3] and in the review papers by Wang and Mujumdar [4]-[6], and Kakaç and Pramuanjaroenkij [7].

Many researches on stretching sheet problem have been conducted as mentioned by Miklavcic and Wang [8], Das [9] and Prasad et al. [10]. On the other hand, there is less number of researches in the literature on the shrinking sheet problem. From the consideration of continuity, Crane’s stretching sheet solution induced far field suction towards the sheet, while flow over a shrinking sheet would give rise to a velocity away from the sheet [8], [10]. From a physical point of view, vorticity generated at the shrinking sheet is not confined within a boundary layer and a steady flow is unlikely to exist unless adequate suction on the surface is imposed [8], [10].

In this paper, we extend the shrinking sheet problem to a three-dimensional space in Cu-water nanofluid. The purpose of this paper is to study the properties of the flow and heat transfer due to a shrinking sheet with suction. Using appropriate similarity variables, the partial differential equations are transformed into ordinary differential equations and then are solved numerically. Since dual solutions are found for some range of parameters value, a stability analysis is performed in order to determine which solution is physically realizable. To the best of our knowledge, the stability analysis of the present problem has not been considered before and thus the reported results are original and new.

II. GOVERNING EQUATIONS

We consider the three dimensional boundary layer flow of a Cu-water nanofluid in the vicinity of a permeable shrinking flat surface in an otherwise quiescent fluid. It is assumed that the nanofluid is incompressible and the flow is laminar. A locally orthogonal set of coordinates $(x,y,z)$ is chosen with the origin $O$ in the plane of the shrinking sheet. The $x$- and $y$-coordinates are in the plane of the shrinking sheet, while the coordinate $z$ is measured in the perpendicular direction to the shrinking surface as shown in Fig. 1. It is assumed that the flat surface is shrinking continuously in both the $x$- and $y$-directions with the velocities $u_*(x) = ax$ and $v_*(y) = by$, respectively, where $a$ and $b$ are negative constants. It is also assumed that the surface temperature is $T_*$ and the ambient temperature is $T_a$ where $T_*$ and $T_a$ are constants, with $T_* > T_a$. The nanofluid is the suspension of solid particles in nano-scale in a base fluid. The nanoparticles considered here is copper, Cu, and the base fluid is water. The thermophysical properties of the base fluid and the nanoparticles are given in Table I.

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Using the mathematical model for nanofluids proposed by Tiwari and Das [11], the governing equations are given by

\[ \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z} = 0 \]  

\[ \frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} + w \frac{\partial u}{\partial z} = -\frac{\partial p}{\partial x} + \mu_u \frac{\partial^2 u}{\partial z^2} \]  

\[ \frac{\partial v}{\partial t} + u \frac{\partial v}{\partial x} + v \frac{\partial v}{\partial y} + w \frac{\partial v}{\partial z} = -\frac{\partial p}{\partial y} + \mu_u \frac{\partial^2 v}{\partial z^2} \]  

\[ \frac{\partial T}{\partial t} + u \frac{\partial T}{\partial x} + v \frac{\partial T}{\partial y} + w \frac{\partial T}{\partial z} = \frac{\partial^2 T}{\partial z^2} \]

subject to the initial and boundary conditions

\[ t < 0 : \ u = 0, \ v = 0, \ w = 0, \ T = T_e \] for any \( x, y, z \)  

\[ t \geq 0 : \ u = \lambda u_e(x), \ v = \lambda v_e(x), \ w = w_e, \ T = T_e \] at \( z = 0 \)  

\[ u \to 0, \ v \to 0, \ T \to T_e \] as \( z \to \infty \)  

Here \( u, v \) and \( w \) are the velocity components along the \( x-, y- \) and \( z- \) axes, respectively, \( w_e \) is the mass velocity with \( w_e < 0 \) for suction and \( w_e > 0 \) for injection, \( T \) is the temperature of the nanofluid and \( \lambda \) is the shrinking parameter. Further, \( \mu_u, \rho_u \) and \( \alpha_u \) are the effective viscosity, the effective density and the effective thermal diffusivity of the nanofluid, which are defined as (see [12])

\[ \mu_u = \frac{\mu_f}{(1-\phi)^n}, \quad \rho_u = \frac{k_u}{(\rho C_p)_u}, \]  

\[ (\rho C_p)_u = (1-\phi)(\rho C_p)_f + \phi(\rho C_p)_s, \]  

\[ k_u = \frac{k_f + 2k_s}{k_f + 2k_s + \phi(k_s - k_f)} \]

where \( \phi \) is the solid volume fraction of the nanofluid, \( (\rho C_p)_f \) is the heat capacitance of the base fluid, \( (\rho C_p)_s \) is the heat capacitance of the solid or nanoparticles. The expression of \( k_u \) has been proposed by Brinkman [13]. It is worth mentioning that (6) is restricted to spherical nanoparticles where it does not account for other shapes of nanoparticles. Other models for the effective thermal conductivity of the nanofluid, \( k_u \), can be found, for example, in the paper by Ding et al. [14].

III. STEADY-STATE FLOW CASE

We introduce now the following similarity variables:

\[ u = ax f'(\eta), \quad v = by g'(\eta), \quad w = -(a \nu_f g'(\eta))^2 (f + cg) \]

\[ \theta(\eta) = (T - T_e) / (T_e - T_0), \quad \eta = (a / \nu_f)^{1/2} \]

where primes denote differentiation with respect to \( \eta \) and \( \nu_f \) is the kinematic viscosity of the base fluid. Substituting the similarity variables (7) into (1)-(4), it is found that the continuity (1) is automatically satisfied, and (2)-(4) are reduced to

\[ \epsilon_1 f'' + (f + cg) f' f'' = 0 \]  

\[ \frac{\epsilon_2}{Pr} \theta'' + (f + cg) \theta' = 0 \]

and the boundary conditions (5) become

\[ f(0) = s, \quad f'(0) = \lambda, \quad g(0) = 0, \quad g'(0) = \lambda, \quad \theta(0) = 1 \]

\[ f'(\eta) \to 0, \quad g'(\eta) \to 0, \quad \theta(\eta) \to 0 \] as \( \eta \to \infty \)

Here \( Pr = \nu_f / \alpha_u \) is the Prandtl number, \( c = b / a \) is the ratio of the surface velocity gradients along the \( y- \) and \( x- \) directions, \( s \) is the suction parameter, and \( \epsilon_1 \) and \( \epsilon_2 \) are two constants relating to the properties of the nanofluid, defined by

\[ \epsilon_1 = \frac{1}{(1-\phi)^n(1-\phi + \phi \rho_s / \rho_f)}, \quad \epsilon_2 = \frac{k_u / k_f}{(1-\phi + \phi(\rho C_p)_f) / (\rho C_p)_s} \]

It is worth mentioning that for \( s = 0 \) (impermeable surface) and \( c = 0 \) (plane shrinking sheet), (8)-(10) reduce to

\[ \epsilon_1 f'' + f f' f'' = 0 \]  

\[ \frac{\epsilon_2}{Pr} \theta'' + f \theta' = 0 \]

subject to

\[ f(0) = 0, \quad f'(0) = \lambda, \quad \theta(0) = 1 \]

\[ f'(\eta) \to 0, \quad \theta(\eta) \to 0 \] as \( \eta \to \infty \)

However, for \( s = 0 \) (impermeable surface) and \( c = 1 \) (axisymmetric shrinking sheet), (8)-(10) reduce to

\[ \epsilon_1 f'' + 2 f f' f'' = 0 \]  

\[ \frac{\epsilon_2}{Pr} \theta'' + 2 f \theta' = 0 \]

with the boundary conditions (15). Therefore, we will confine our attention here only to the case when \( 0 \leq c \leq 1 \).
The physical quantities of practical interest are the local skin friction coefficients $C_f^x$ and $C_f^y$, and the local Nusselt number $Nu_x$, which are defined as

$$f_{x} = \frac{x q_w}{k_x (T_x - T_{\infty})}, \quad f_{y} = \frac{x q_w}{k_y (T_y - T_{\infty})},$$

where $q_w$ is the heat flux from the surface of the shrinking sheet, which are given by

$$q_w = \frac{w_w}{\mu_w}, \quad \tau_{xy} = \frac{w_x}{\tau_{x}}, \quad \tau_{yx} = \frac{w_y}{\tau_{y}}.$$

Substituting (7) into (18) and using (19), we obtain

$$Re_x^{1/2} C_f^x = \frac{f^{''}(0)}{(1-\phi)^{1/2}}, \quad Re_y^{1/2} C_f^y = \frac{g^{''}(0)}{(1-\phi)^{1/2}}.$$

where $Re_x = \frac{u_s(x)}{\nu}$ and $Re_y = \frac{v_s(y)}{\nu}$ are the local Reynolds numbers based on the velocities $u_s(x)$ and $v_s(y)$, respectively.

### TABLE I

<table>
<thead>
<tr>
<th>THERMOPHYSICAL PROPERTIES OF FLUID AND NANOPARTICLES</th>
<th>a</th>
</tr>
</thead>
<tbody>
<tr>
<td>Physical properties</td>
<td>Fluid phase (water)</td>
</tr>
<tr>
<td>$C_p$ (kJ/kg K)</td>
<td>4179</td>
</tr>
<tr>
<td>$\rho$ (kg/m$^3$)</td>
<td>997.1</td>
</tr>
<tr>
<td>$k$ (W/mK)</td>
<td>0.613</td>
</tr>
<tr>
<td>$a \times 10^7$ (m$^2$/s)</td>
<td>1.47</td>
</tr>
<tr>
<td>$\beta \times 10^4$ (1/K)</td>
<td>21</td>
</tr>
</tbody>
</table>

*Oztop and Abu-Nada [12]

### IV. STABILITY ANALYSIS

It has been shown in some papers ([16] or [17]) that dual (lower and upper branch) solutions exist. In order to determine which of these solutions are physically realizable in practice, a stability analysis of (8)-(11) is necessary. Following Weidman et al. [16], a dimensionless time variable $\tau$ has to be introduced. The use of $\tau$ is associated with an initial value problem and this is consistent with the question of which solution will be obtained in practice (physically realizable). Thus, the new variables for the unsteady problem are

$$f(0,\tau) = f_0(\eta), \quad g(0,\tau) = g_0(\eta), \quad \theta(0,\tau) = \theta_0(\eta) = 1.$$
As suggested by Weidman et al. [16], we investigate the stability of the steady flow and heat transfer solution \( f_0(\eta), g_0(\eta) \) and \( \theta_0(\eta) \) by setting \( \tau = 0 \), and hence \( F = F_0(\eta), G = G_0(\eta) \) and \( S = S_0(\eta) \) in (26)-(28) to identify initial growth or decay of the solution (25). To test our numerical procedure we have to solve the linear eigenvalue problem:

\[
e_0 F_0'' + \left( f_0 + c g_0 \right) F_0' + \left( \gamma - 2f_0' \right) F_0 = 0
\]

\[
e_0 G_0'' + \left( f_0 + c g_0 \right) G_0' + \left( \gamma - 2c g_0' \right) G_0 = 0
\]

\[
e_0 S_0'' + \left( f_0 + c g_0 \right) S_0' + \left( \gamma - c g_0' \right) \theta_0' + \gamma S_0 = 0
\]

with the boundary conditions

\[
F_0(0) = 0, \quad F_0'(0) = 0, \quad G_0(0) = 0, \quad G_0'(0) = 0, \quad S_0(0) = 0
\]

\[
F_0'(\eta) \to 0, \quad G_0'(\eta) \to 0, \quad S_0(\eta) \to 0 \quad \text{as} \quad \eta \to \infty
\]

It should be mentioned that for particular values of \( \Omega, s \) and \( c \), the corresponding steady flow solution \( f_0(\eta), g_0(\eta) \) and \( \theta_0(\eta) \), the stability of the steady flow solution is determined by the smallest eigenvalue \( \gamma \). According to Harris et al. [18], the range of possible eigenvalues can be determined by relaxing a boundary condition on \( F_0'(\eta), G_0'(\eta) \) or \( S_0(\eta) \). For the present problem, we relax the condition that \( G_0'(\eta) \to 0 \) as \( \eta \to \infty \) and for a fixed value of \( \gamma \) we solve the system (31-33) along with the new boundary condition \( G_0'(0) = 1 \).

\[ \text{V. RESULTS AND DISCUSSION} \]

The system of nonlinear ordinary differential equations (8), (9) and (10) subject to the boundary conditions (11) was solved numerically using the function bvp4c in Matlab for different values of the nanoparticle volume fraction \( \phi \), suction parameter \( s \) and surface velocity gradient ratio \( c \). Following Oztop and Abu-Nada [12], the Prandtl number \( Pr \) is set equal to 6.2 (water) and the range of nanoparticle volume fraction is considered as \( 0 \leq \phi \leq 0.2 \), in which \( \phi = 0 \) corresponds to the regular base fluid. The dual (first and second) solutions are obtained by setting different initial guesses for the missing values of \( f'(0), g'(0), \) and \( \theta'(0) \), where all profiles satisfy the far field boundary conditions (11) asymptotically. The effects of the nanoparticle volume fraction \( \phi \), suction parameter \( s \), surface velocity gradient ratio \( c \), and the Prandtl number \( Pr \) on the skin friction coefficient, Nusselt number, velocity profiles and temperature profiles are analyzed for the Cu–water nanofluid. Since the present problem has more than one solution (dual solutions), the bvp4c function requires an initial guess which should satisfy the boundary conditions and reveals the behavior of the desired solution. While it is easy to find the first (upper branch) solution even using a poor initial guess, it is very difficult however to find the second (lower branch) solution. To overcome this difficulty, we begin with a set of parameter values for which the problem is easy to be solved. The obtained results are then used as initial guess for the solution of the problem with small variation of the parameters. This step is repeated until the desired values of parameters are reached. This technique is called continuation [19], [20].

\[ \text{TABLE II} \]

<table>
<thead>
<tr>
<th>( c )</th>
<th>Upper Branch</th>
<th>Lower Branch</th>
</tr>
</thead>
<tbody>
<tr>
<td>( f'(0) )</td>
<td>( g'(0) )</td>
<td>( -\theta'(0) )</td>
</tr>
<tr>
<td>0.0</td>
<td>2.5290</td>
<td>-</td>
</tr>
<tr>
<td>0.1</td>
<td>2.5290</td>
<td>-</td>
</tr>
<tr>
<td>0.2</td>
<td>2.4444</td>
<td>2.061</td>
</tr>
<tr>
<td>0.5</td>
<td>2.2885</td>
<td>2.4777</td>
</tr>
<tr>
<td>0.8</td>
<td>2.0403</td>
<td>2.1404</td>
</tr>
</tbody>
</table>

\( \text{Rohni et al. [15]} \)

In order to validate our numerical results, a comparison of the reduced skin friction coefficient and the reduced Nusselt number has been made as shown in Table II when \( \lambda = -1, s=2,1, \) and \( \phi = 0.2 \). The present results shows an excellent agreement with those reported by Rohni et al. [15], thus gives us confidence on the accuracy of our numerical results presented in this paper. Figs. 2 to 10 show the existence of dual solutions for the shrinking sheet problem. The solution exists up to some critical value of \( \lambda \), say \( \lambda_\ast \), beyond which the boundary layer separates from the surface and the solution based upon the boundary-layer approximations are not possible. Some values of \( \lambda_\ast \) are presented in Table III for various values of \( \phi, s \) and \( c \). It can be seen that the absolute value of \( \lambda_\ast \) increases with the increase of nanoparticle volume fraction parameter \( \phi \) and suction parameters, while it decreases with the increase of surface velocity gradient ratio.

\[ \text{TABLE III} \]

<table>
<thead>
<tr>
<th>( \phi )</th>
<th>( s )</th>
<th>( c )</th>
<th>( \lambda_\ast )</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>2.1</td>
<td>0.5</td>
<td>-0.8326</td>
</tr>
<tr>
<td>0.05</td>
<td>2.1</td>
<td>0.5</td>
<td>-1.0239</td>
</tr>
<tr>
<td>0.1</td>
<td>2.1</td>
<td>0.5</td>
<td>-1.1490</td>
</tr>
<tr>
<td>0.2</td>
<td>2.1</td>
<td>0.5</td>
<td>-1.4585</td>
</tr>
<tr>
<td>0.2</td>
<td>2.1</td>
<td>0.5</td>
<td>-1.2353</td>
</tr>
<tr>
<td>0.2</td>
<td>2.1</td>
<td>0.8</td>
<td>-1.0528</td>
</tr>
<tr>
<td>0.2</td>
<td>2.3</td>
<td>0.5</td>
<td>-1.4817</td>
</tr>
<tr>
<td>0.2</td>
<td>2.5</td>
<td>0.5</td>
<td>-1.7507</td>
</tr>
<tr>
<td>0.2</td>
<td>2.7</td>
<td>0.5</td>
<td>-2.0420</td>
</tr>
</tbody>
</table>

The variations of the reduced skin friction coefficient \( f'(0) \) and \( g'(0) \) with \( \lambda_\ast \) are shown in Figs. 2-7 for which the effect of parameter \( \phi, s \) and \( c \) is investigated. It can be seen that the skin friction coefficient increases with nanoparticle volume fraction and suction parameter. Physically this means increasing the magnitude of \( \phi \) and \( s \) will consequently increases the heat transfer rate at the surface. On the other hand, the reverse effect occurs when the surface velocity
gradient ratio increases. As seen from the figures, the values of \( f''(0) \) and \( g''(0) \) are always positive (for all the first solution) when \( \lambda < 0 \) until some critical value \( \lambda_c \). A positive sign for \( f''(0) \) and \( g''(0) \) implies that the fluid exerts a drag force on the plate while a negative sign implies the opposite.

Figs. 8-10 illustrate the variations of the reduced Nusselt number \(-\theta'(0)\) with \( \lambda \) due to the effect of the nanoparticle volume fraction \( \phi \), suction parameter \( s \), and surface velocity gradient ratio \( c \), respectively, when default parameter values are fixed as \( \phi = 0.2 \), \( s = 2.1 \), and \( c = 0.5 \), unless stated otherwise. From these figures, the nanoparticle volume fraction parameter gives the most significant effect on the reduced Nusselt number, while the surface velocity gradient ratio is the less significant factor.

The samples of velocity and temperature profiles are presented in Figs. 11-13. These profiles have essentially the same form as in the case of regular fluid \( (\phi = 0) \). Figs.11-13 show that the far field boundary conditions (11) are satisfied asymptotically, thus support the validity of the numerical results, besides supporting the existence of the dual solutions shown in Figs. 2-10.
A stability analysis is performed using bvp4c in Matlab to determine which solution is more stable. Numerical solutions obtained from the steady ordinary differential equation (8)–(10) need to be used while solving the linear eigenvalue problem (31)–(33). The smallest eigenvalue $\gamma_l$ for some values of $s$ and $\lambda$ are shown in Table IV when $\phi=0.2$ and $c=0.5$. The results show that all the upper branch solutions have positive eigenvalue $\gamma_l$ while all the lower branch solutions have negative eigenvalue $\gamma_l$. We conclude that the
upper branch solution is stable while the lower branch is unstable over time. Notice that as $\lambda$ approaches critical value $\lambda_c$, the smallest eigenvalue becomes closer to zero. In fact the eigenvalue signs changed from positive to negative at the turning point of the upper and lower branch.

### TABLE IV

<table>
<thead>
<tr>
<th>$s$</th>
<th>$\gamma_1$ (upper branch)</th>
<th>$\gamma_1$ (lower branch)</th>
</tr>
</thead>
<tbody>
<tr>
<td>2.1</td>
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<td>-0.5014</td>
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<tr>
<td>1.2</td>
<td>0.2884</td>
<td>-0.2497</td>
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<tr>
<td>1.23</td>
<td>0.1088</td>
<td>-0.1029</td>
</tr>
<tr>
<td>2.3</td>
<td>1.156</td>
<td>-0.6412</td>
</tr>
<tr>
<td>1.4</td>
<td>0.4855</td>
<td>-0.3967</td>
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<td>1.48</td>
<td>0.0687</td>
<td>-0.0667</td>
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<td>1.5481</td>
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<tr>
<td>1.7</td>
<td>0.4114</td>
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</tr>
<tr>
<td>1.75</td>
<td>0.0446</td>
<td>-0.0458</td>
</tr>
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</table>

VI. CONCLUSION

We have studied numerically the problem of steady three dimensional boundary-layer flow of a Cu-water nanofluid past a permeable shrinking surface. The governing partial differential equations are transformed into ordinary differential equations by similarity transformation and then are solved numerically using bvp4c in Matlab. The comparison of the results with previously published results show an excellent agreement thus gives us confidence in our computations presented in this paper. Numerical results for the reduced skin-friction coefficient and the local Nusselt number as well as the velocity and temperature profiles are illustrated in tables and graphs for some values of parameters. Dual solutions are found for this shrinking sheet problem. The stability analysis is performed and shows that the upper branch solution is stable while the lower branch solution is unstable.

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