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# Non-equilibrium models for flow in porous media

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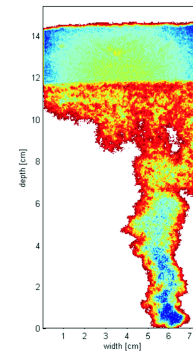
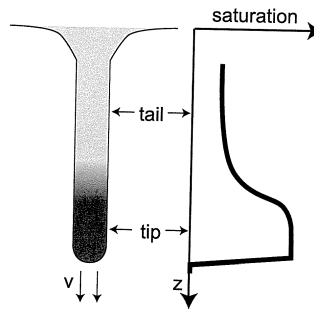
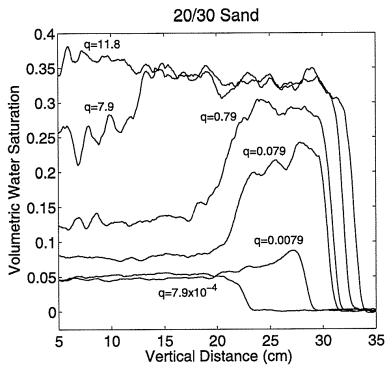
# Outlook

- Motivation
- Porous media flow models: standard vs. non-standard models
- A bit of maths/numerics
- More numerics

# 1. Motivation

David A. DiCarlo, Experimental measurements of saturation overshoot on infiltration, Water Resources Research, Vol. 40, W04215, doi:10.1029/2003WR002670, 2004

See also: F. Stauffer, S.M. Hassanizadeh & S. Bottero, Neuweiler



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## 2. Porous media flow models

Variables ( $\alpha = w, o$ ):

$S_\alpha \in [0, 1]$  - phase saturation

$q_\alpha$  - phase velocity

$p_\alpha$  - phase pressure

Equations:

$$\begin{aligned}\frac{\partial S_\alpha}{\partial t} + \nabla \cdot q_\alpha &= 0 \\ -q_\alpha &= \lambda_\alpha(S_\alpha) \nabla p_\alpha\end{aligned}$$

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Quantities:

$\lambda_\alpha$  - phase mobility

Constitutive relationships:

$$\begin{aligned}S_o + S_w &= 1 \\ p_o - p_w &= P_c\end{aligned}$$

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Quantities:

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$P_c$  - capillary pressure

Equations:

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Constitutive relationships:

$$\begin{aligned}S_o + S_w &= 1 \\ p_o - p_w &= P_c\end{aligned}$$

*Equilibrium:*

$$P_c = P_c^e(S_o)$$

## 2. Porous media flow models: dynamic effects

Variables ( $\alpha = w, o$ ):

$S_\alpha \in [0, 1]$  - phase saturation

$q_\alpha$  - phase velocity

$p_\alpha$  - phase pressure

Quantities:

$\lambda_\alpha$  - phase mobility

$P_c$  - capillary pressure

$\tau$  - dynamic factor

Equations:

$$\begin{aligned}\frac{\partial S_\alpha}{\partial t} + \nabla \cdot q_\alpha &= 0 \\ -q_\alpha &= \lambda_\alpha(S_\alpha) \nabla p_\alpha\end{aligned}$$

Constitutive relationships:

$$\begin{aligned}S_o + S_w &= 1 \\ p_o - p_w &= P_c\end{aligned}$$

*Non-equilibrium\**:

$$P_c = P_c^e(S_o) + \tau \partial_t S_o$$

\*Hassanizadeh & Gray, Water Resour. Res. '93, Belyaev & Hassanizadeh, Transp. Porous Med. '11

## 2. Porous media flow models: hysteresis, interfacial area, ...

Variables ( $\alpha = w, o$ ):

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Quantities:

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$$\begin{aligned}\frac{\partial S_\alpha}{\partial t} + \nabla \cdot q_\alpha &= 0 \\ -q_\alpha &= \lambda_\alpha(S_\alpha) \nabla p_\alpha\end{aligned}$$

Constitutive relationships:

$$\begin{aligned}S_o + S_w &= 1 \\ p_o - p_w &= P_c\end{aligned}$$

*Non-equilibrium\**:

$$P_c \in P_c^e(S_o) + \tau \partial_t S_o + \gamma \mathbf{sign}(\partial_t S_o)$$

and/or add interfacial area effects:  $\partial_t a + \nabla \mathbf{j}_a = E$ , with  $a = f(S_w, p_w, p_o)$ .



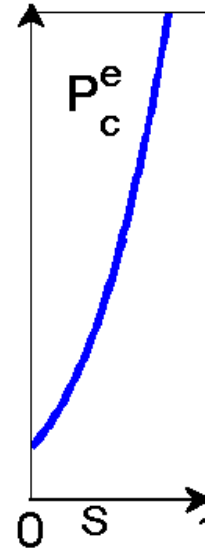
## 2.1. Modelling porous media flows: why $\tau$ ?

Capillary pressure in two-phase flow/oil and water:  
Equilibrium/classical approach (slow processes)

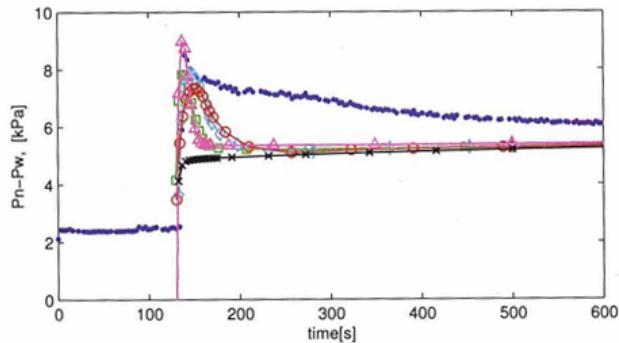
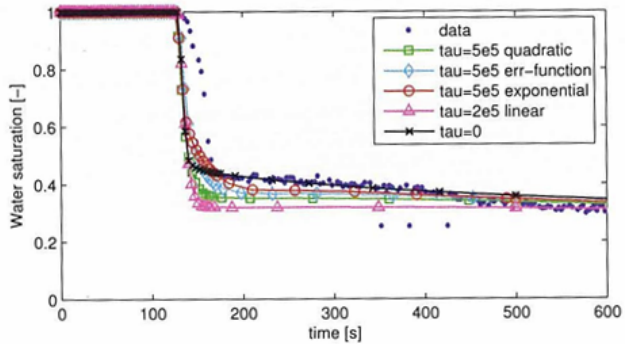
$$p_o - p_w = P_c^e(S_o)$$

Dynamic effects involve relaxation:  
(Gray & Hassanizadeh)

$$p_o - p_w = P_c^e(S_o) + \tau \frac{\partial S_o}{\partial t}$$

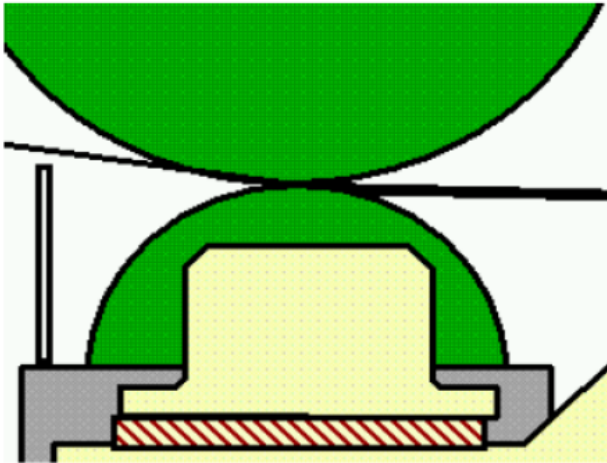


## S. Bottero, Advances in the Theory of Capillarity in Porous Media



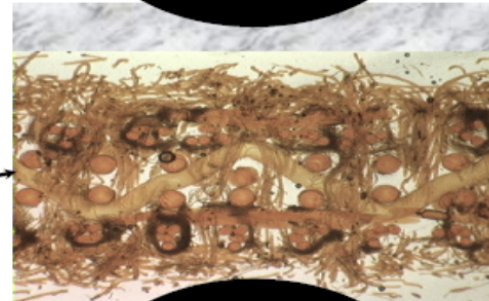
**Classical models:**  
Pressure difference depends  
monotonically on saturation

## 2.2. Motivation: dewatering of paper pulp



Paper

Felt



## 2.3. Two-phase flow model (in terms of $S = S_o, p_w, p_o$ )

Mass balance for oil:

$$\partial_t S - \nabla \cdot (\lambda_o(S) \nabla p_o) = 0,$$

Mass balance for water:

$$-\partial_t S - \nabla \cdot (\lambda_w(1 - S) \nabla p_w) = 0,$$

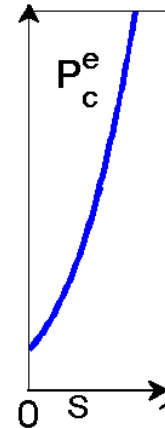
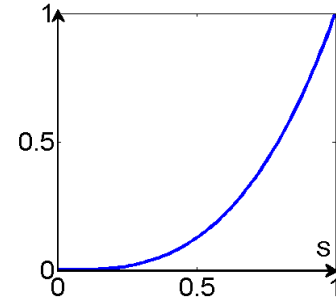
Pressure-saturaton relationship

$$p_o - p_w = P_c^e(S) + \tau \partial_t S.$$

Typical choices:

$$\lambda_o(S) = S^p, \lambda_w(S) = (1 - S)^q, \text{ where } p, q > 1.$$

$$P_c^e(S) = (1 - S)^{-\lambda} \quad (\lambda > 1)$$



## 2.3. Two-phase flow model (in terms of $S = S_o, p_w, p_o$ )

Mass balance for oil:

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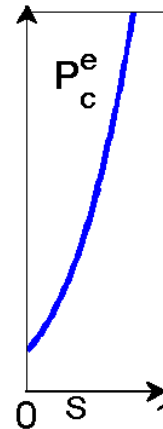
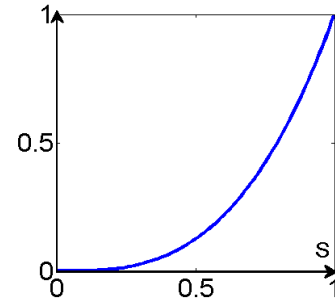
$$-\partial_t S - \nabla \cdot (\lambda_w(1 - S) \nabla p_w) = 0,$$

Pressure-saturaton relationship

$$p_o - p_w = P_c^e(S) + \tau \partial_t S.$$

Alternative to one mass balance equation:

$$\nabla \cdot \mathbf{q} = 0, \quad \text{with} \quad \mathbf{q} = (\lambda_o(S) \nabla p_o + \lambda_w(1 - S) \nabla p_w).$$



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## 2.4. Porous media: mathematical questions

- Mathematical modelling:
  - Which equations?
  - Correct parameters?
- Mathematical analysis:
  - Do solutions exist? In which sense (strong, weak, ...)?
  - How many solutions?
- Numerical methods:
  - Which discretization scheme (FEM, MFEM, DG, FV, ...)? Convergence, efficiency?
  - Nonlinear models: iterative methods?
- Upscaling (complex geometries, highly oscillatory coefficients):
  - How are different scales interconnected (e.g. pore scale to Darcy scale)?
  - How to deal with free/moving interfaces?

### 3. Mathematics

Model:

$$(P1) \left\{ \begin{array}{ll} \partial_t S = \nabla \cdot (\lambda_o(S) \nabla p_o), & \text{in } Q = \{(x, t) : x \in \Omega, t > 0\}, \\ -\partial_t S = \nabla \cdot (\lambda_w(1 - S) \nabla p_w), & \text{in } Q, \text{ or, alternatively} \\ 0 = \nabla \cdot (\lambda_o(S) \nabla p_o + \lambda_w(1 - S) \nabla p_w), & \text{in } Q, \\ p_o - p_w = P_c^e(S) + \tau f(S) \partial_t S, & \text{in } Q, \\ p(x, t) = 0, & \text{on } \partial\Omega, t > 0, \\ S(x, 0) = S_0, & \text{in } \Omega. \end{array} \right.$$

**Scaling**

**Characteristic values:**  $L, Q, P := \sigma \sqrt{\frac{\Phi}{K}}, T = \frac{\Phi L}{Q}$

Rem: capillary number  $N_c = \frac{KP}{\mu QL} = \frac{\sigma \sqrt{K\Phi}}{\mu QL}$

$$\tau = \tilde{\tau} \frac{\mu Q^2}{\Phi^2 \sigma^2}$$

### 3. Mathematics

Model:

$$(P1) \left\{ \begin{array}{ll} \partial_t S = \nabla \cdot (\lambda_o(S) \nabla p_o), & \text{in } Q = \{(x, t) : x \in \Omega, t > 0\}, \\ -\partial_t S = \nabla \cdot (\lambda_w(1 - S) \nabla p_w), & \text{in } Q, \text{ or, alternatively} \\ 0 = \nabla \cdot (\lambda_o(S) \nabla p_o + \lambda_w(1 - S) \nabla p_w), & \text{in } Q, \\ p_o - p_w = P_c^e(S) + \tau f(S) \partial_t S, & \text{in } Q, \\ p(x, t) = 0, & \text{on } \partial\Omega, t > 0, \\ S(x, 0) = S_0, & \text{in } \Omega. \end{array} \right.$$

- Existence/uniqueness of weak solutions: R. Showalter '75, M. Ptashnyk '06, A. Mikelić '10, Fan, P. '11, Cancès, Choquet, Fan, P '12, B. Schweizer '13, Cao, P '15, '16
- Numerical methods: D. Arnold et al. '81, Helmig et al. '07, Peszynska, Yi '08, C. Cuesta, P. '09, Kissling et al. '12, Fan '13, Zhang & Zegeling '16, Karpinski, P., Radu '17
- Travelling wave analysis, relation to non-classical shocks: LeFloch '02, Cuesta, Hulshof, van Duijn '00, Rohde '05, van Duijn, Peletier, P '07, Kissling et al '09, Corli, Rohde '12, Nieber et al '05, Spayd, Shearer '11, van Duijn, Fan, Peletier, P '13
- Heterogeneous media: Helmig, Weiss, Wohlmuth '07, van Duijn, Cao, P. '16



## 3.1. Analysis (existence, uniqueness)

### Existence, degenerate case\*

**Problem P** Find  $(S, p) \in L^2(0, T; S_D + W_0^{1,2}(\Omega)) \times L^2(0, T; W_0^{1,r}(\Omega))$  s.t.  $\partial_t S \in L^2(0, T; L^2(\Omega))$ ,  $S(\cdot, 0) = S^0$ ,  $\sqrt{\lambda_w(1-S)} \nabla(\tau(S)\partial_t S) \in (L^2(Q))^d$ , and

$$\int_0^T \int_{\Omega} \partial_t S \phi dx dt - \int_0^T \int_{\Omega} \lambda_o(S) \nabla p \cdot \nabla \phi dx dt + \int_0^T \int_{\Omega} \nabla \Theta(S) \cdot \nabla \phi dx dt = 0,$$
$$\int_0^T \int_{\Omega} (\lambda_o(S) + \lambda_w(1-S)) \nabla p \cdot \nabla \psi dx dt + \int_0^T \int_{\Omega} \lambda_w(1-S) \nabla(\tau f(S)\partial_t S) \cdot \nabla \psi dx dt = 0,$$

for all  $\phi, \psi \in L^2(0, T; W_0^{1,2}(\Omega))$ .

**Note:** alternative form, total flow

**Thm:** Problem P has a unique solution. The solution component  $S$  is essentially bounded by 0 and 1.

**Note:** Similar results for models involving hysteresis

\*Mikelić ('10), Koch, Rätz, Schweizer ('13), Cao, P ('15, '16)

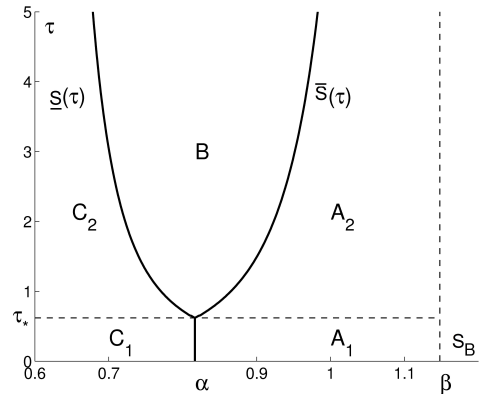
## 3.2. Non-monotonic solutions, saturation overshoot

### Results\*:

- One dimensional, travelling wave analysis;
- Analysis (given  $S_{\text{initial}}$ ), dependence on  $\tau$ :
  - Occurrence of nonmonotonic wave profiles;
  - Magnitude of the overshoot;

Given the "inflow" saturation  $S_B$ , profiles displaying oscillations or "plateau" values  $\bar{S}$  can be obtained depending on  $\tau$

- Limit cases, hyperbolic model: new criteria for selecting the entropy solution;
- Similar results for models involving hysteresis.



\*van Duijn, Peletier, P '07, '13

## 4. Numerical examples\*

$$\begin{cases} \frac{\partial S}{\partial t} + \frac{\partial f(S)}{\partial x} = \frac{\partial}{\partial x} \left( H(S) \frac{\partial}{\partial x} \left( S + \tau \frac{\partial S}{\partial t} \right) \right) & \text{in } \mathbb{R} \times \mathbb{R}^+, \\ S(x, 0) = u_B \tilde{H}(-x) & \text{for } x \in \mathbb{R}, \end{cases}$$

with  $\tilde{H}$  - smooth approximation of the Heaviside graph.

Numerical scheme:

Implicit for higher order terms, first order in time & finite differences;

Explicit for convection, *minmod* flux limiting scheme, upwind & Richtmyer.

Rem: The  $\tau - \bar{S}(\tau)$  diagram is not involved in the scheme!

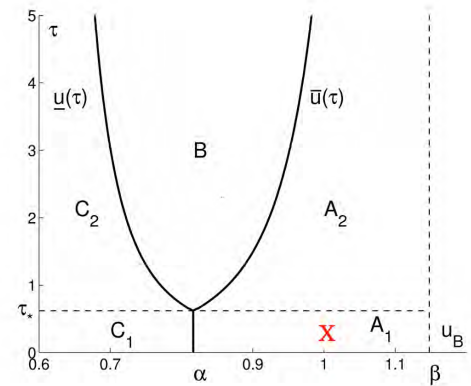
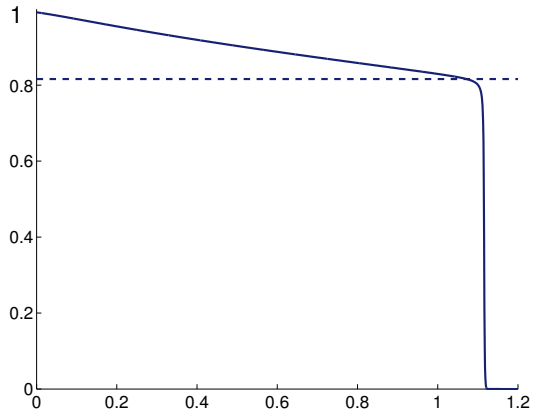
\*van Duijn, Peletier, P (SIAM J. Math. Anal., 2007)

Cuesta, P. (J. Comput. Appl. Math., 2009)

van Duijn, Fan, Peletier, P (2013)

## Examples (1D, $H \equiv 1$ ):

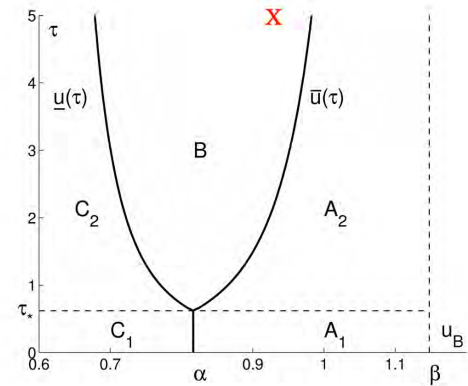
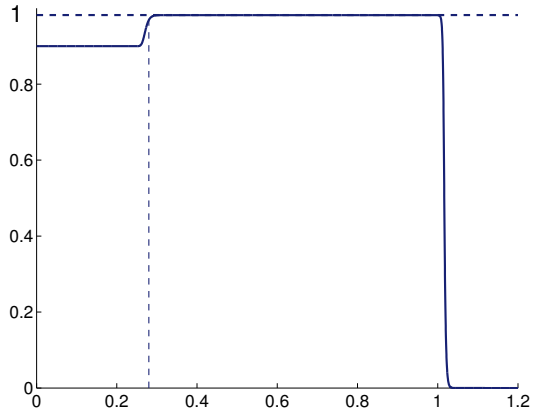
"Standard" case:  $\tau = 0.2$ ,  $u_B = 1.0$ , case  $\mathcal{A}_1$ :



Rem: Since  $\tau < \tau_* \approx 0.61$ , the solution first decays to  $\alpha = \bar{S}(\tau)$ .

## Examples (1D, $H \equiv 1$ ):

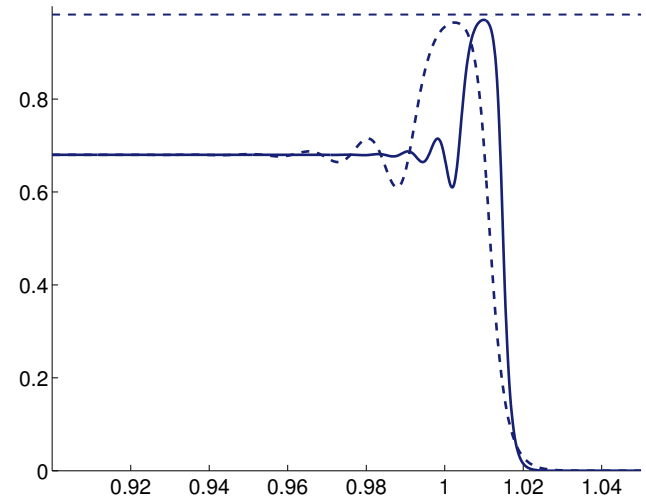
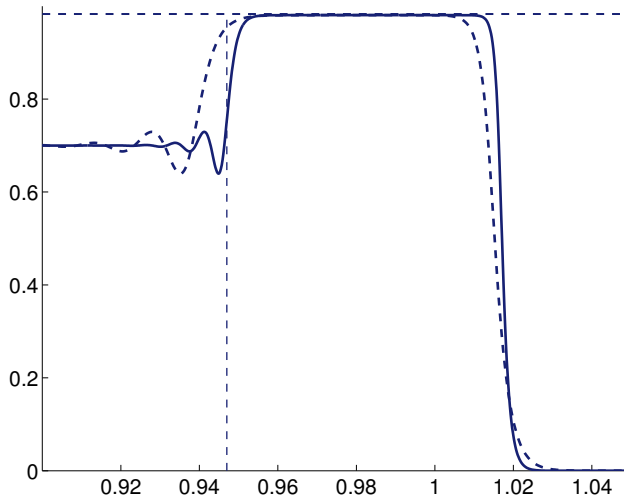
Non-standard case:  $\tau = 5 > \tau_*$ , case  $\mathcal{B}$ :



Rem: Plateau value ( $S \approx 0.98$ ) agrees excellently with the diagram:  $\bar{S}(\tau = 5) \approx 0.98!$

## Examples (1D, $H \equiv 1$ ):

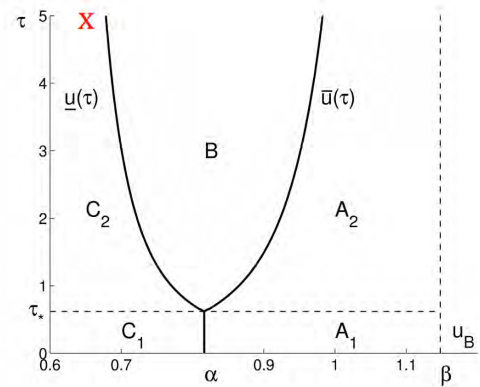
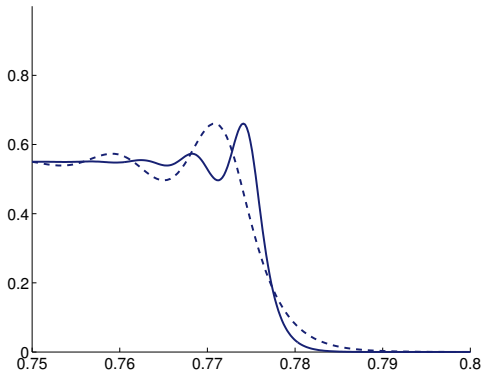
"Non-standard":  $\tau = 5$  (large),  $u_B$  close to a critical value  $\underline{S}(\tau = 5) \approx 0.68$



*Rem:* As  $S_B$  decays, the plateau vanishes and the solution transforms into an (oscillatory) front!

## Examples (1D, $H \equiv 1$ ):

"Nearly-standard" case:  $\tau = 5 > \tau_*$ , case  $C_2$ :



## 4.1. Higher dimensional examples

$$\begin{cases} \partial_t S &= \nabla \cdot (\lambda_o(S) K \nabla p_o),, \\ -\partial_t S &= \nabla \cdot (\lambda_w(1 - S) K \nabla p_w),, \\ p_o - p_w &= P_c^e(S) + \tau(S) \partial_t S, . \end{cases}$$

Approaches:

O-type multipoint flux approximation finite volume scheme: higher order, convergence by compactness

DG scheme, symmetric/non-symmetric/incomplete interior penalty: error estimates, linearization schemes

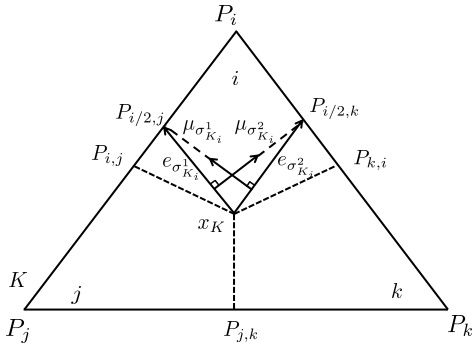
$$\begin{aligned} \frac{s_w^{n+1} - s_w^n}{\Delta t} \phi + \nabla \cdot (\lambda_n(s_w^{n+1}) K \nabla p_n^{n+1}) &= 0 \\ \frac{s_w^{n+1} - s_w^n}{\Delta t} \phi + \nabla \cdot (\lambda_w(s_w^{n+1}) K \nabla (p_n^{n+1} - p_c^{n+1})) &= 0 \\ p_c^{n+1} &= p_{c,eq}(s_w^{n+1}) - \tau \frac{s_w^{n+1} - s_w^n}{\Delta t} \end{aligned}$$

(or variants...)

\* Cao, P. (2015), Karpinski, Radu, P. (2016)



# MPFV scheme (X. Cao)

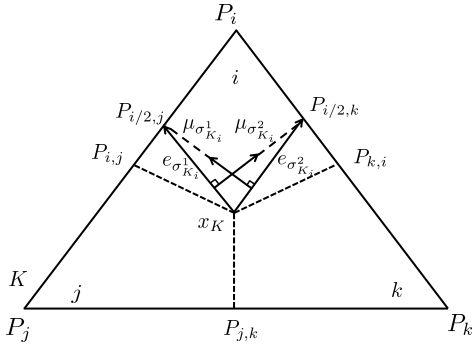


$$\begin{cases} \mu_{\sigma_{K_i}^1} \cdot e_{\sigma_{K_i}^1} = 1, \\ \mu_{\sigma_{K_i}^1} \cdot e_{\sigma_{K_i}^2} = 0, \\ \mu_{\sigma_{K_i}^2} \cdot e_{\sigma_{K_i}^1} = 0, \\ \mu_{\sigma_{K_i}^2} \cdot e_{\sigma_{K_i}^2} = 1. \end{cases}$$

**Vector:**  $\mathbf{v} = (\mathbf{v} \cdot e_{\sigma_{K_r}^1}) \mu_{\sigma_{K_r}^1} + (\mathbf{v} \cdot e_{\sigma_{K_r}^2}) \mu_{\sigma_{K_r}^2}.$

**Gradient:**  $\nabla_{K_r} v_K := (v_{\sigma_{K_r}^1} - v_K) \cdot \mu_{\sigma_{K_r}^1} + (v_{\sigma_{K_r}^2} - v_K) \cdot \mu_{\sigma_{K_r}^2}.$

## MPFV scheme (X. Cao)



$$\begin{cases} \mu_{\sigma_{K_i}^1} \cdot e_{\sigma_{K_i}^1} = 1, \\ \mu_{\sigma_{K_i}^1} \cdot e_{\sigma_{K_i}^2} = 0, \\ \mu_{\sigma_{K_i}^2} \cdot e_{\sigma_{K_i}^1} = 0, \\ \mu_{\sigma_{K_i}^2} \cdot e_{\sigma_{K_i}^2} = 1. \end{cases}$$

$$\text{Vector: } \mathbf{v} = (\mathbf{v} \cdot e_{\sigma_{K_r}^1}) \mu_{\sigma_{K_r}^1} + (\mathbf{v} \cdot e_{\sigma_{K_r}^2}) \mu_{\sigma_{K_r}^2}.$$

$$\text{Gradient: } \nabla_{K_r} v_K := (v_{\sigma_{K_r}^1} - v_K) \cdot \mu_{\sigma_{K_r}^1} + (v_{\sigma_{K_r}^2} - v_K) \cdot \mu_{\sigma_{K_r}^2}.$$

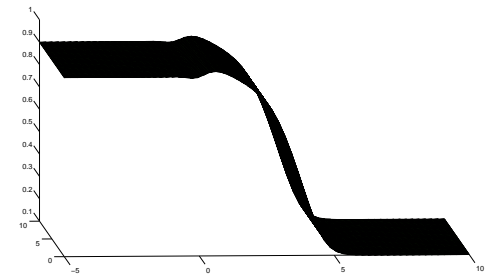
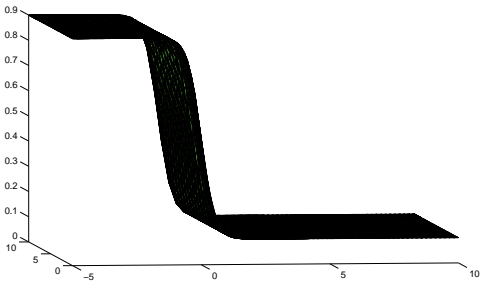
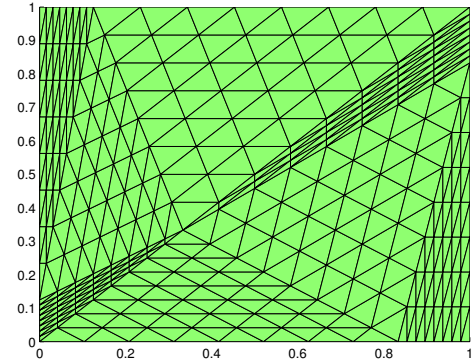
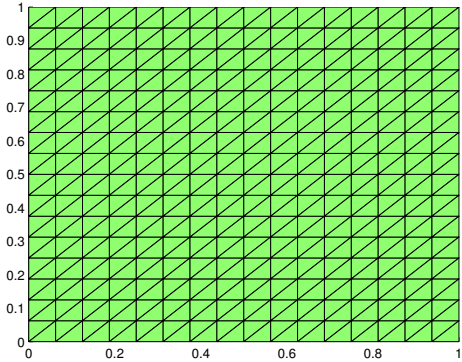
With  $S = S_w, \bar{p} = p_w$  and  $p = p_n$  solve for every time step:

$$\begin{aligned} m(K) \frac{S_K^{n+1} - S_K^n}{h} &= k_o(S_K^{n+1}) \sum_{r=i,j,k} \left( m(\sigma_{K_r}^1) \left( (\bar{p}_{\sigma_{K_r}^1}^{n+1} - \bar{p}_K^{n+1}) \mu_{\sigma_{K_r}^1} + (\bar{p}_{\sigma_{K_r}^2}^{n+1} - \bar{p}_K^{n+1}) \mu_{\sigma_{K_r}^2} \right) \cdot \mathbf{n}_{\sigma_{K_r}^1} \right. \\ &\quad \left. + m(\sigma_{K_r}^2) \left( (\bar{p}_{\sigma_{K_r}^1}^{n+1} - \bar{p}_K^{n+1}) \mu_{\sigma_{K_r}^1} + (\bar{p}_{\sigma_{K_r}^2}^{n+1} - \bar{p}_K^{n+1}) \mu_{\sigma_{K_r}^2} \right) \cdot \mathbf{n}_{\sigma_{K_r}^2} \right), \\ -m(K) \frac{S_K^{n+1} - S_K^n}{h} &= k_w(S_K^{n+1}) \sum_{r=i,j,k} \left( m(\sigma_{K_r}^1) \left( (p_{\sigma_{K_r}^1}^{n+1} - p_K^{n+1}) \mu_{\sigma_{K_r}^1} + (p_{\sigma_{K_r}^2}^{n+1} - p_K^{n+1}) \mu_{\sigma_{K_r}^2} \right) \cdot \mathbf{n}_{\sigma_{K_r}^1} \right. \\ &\quad \left. + m(\sigma_{K_r}^2) \left( (p_{\sigma_{K_r}^1}^{n+1} - p_K^{n+1}) \mu_{\sigma_{K_r}^1} + (p_{\sigma_{K_r}^2}^{n+1} - p_K^{n+1}) \mu_{\sigma_{K_r}^2} \right) \cdot \mathbf{n}_{\sigma_{K_r}^2} \right), \\ \bar{p}_K^{n+1} - p_K^{n+1} &= p_c(S_K^{n+1}) + \tau \frac{S_K^{n+1} - S_K^n}{h} \end{aligned}$$

At edge points  $P_{i/2,j}$ : normal flux continuity and pressure difference condition

Rem: Rigorous convergence proof for the numerical scheme (stability, energy estimates, compactness)

# MPFV scheme (X. Cao)



## MPFV scheme, anisotropic tensor (1/1000)

| No. of cells | $E_{\mathcal{T},h}^u$    | $\alpha$ | $E_{\mathcal{T},h}^{pre}$ | $\beta$ | $E_{\mathcal{T},h}^{flux}$ | $\gamma$ |
|--------------|--------------------------|----------|---------------------------|---------|----------------------------|----------|
| 512          | $4.1225 \times 10^{-19}$ | –        | $6.2198 \times 10^{-10}$  | –       | $1.6581 \times 10^{-7}$    | –        |
| 2048         | $1.0170 \times 10^{-19}$ | 2.0192   | $1.5364 \times 10^{-10}$  | 2.0173  | $8.2410 \times 10^{-8}$    | 1.0086   |
| 8192         | $2.5304 \times 10^{-20}$ | 2.0069   | $3.8292 \times 10^{-11}$  | 2.0044  | $4.1142 \times 10^{-8}$    | 1.0022   |
| 32768        | $6.3925 \times 10^{-21}$ | 1.9849   | $9.5654 \times 10^{-12}$  | 2.0011  | $2.0563 \times 10^{-8}$    | 1.0006   |

Convergence results for uniform mesh,  $\tau = 1$  and in the anisotropic case.

| No. of cells | $E_{\mathcal{T},h}^u$    | $\alpha$ | $E_{\mathcal{T},h}^{pre}$ | $\beta$ | $E_{\mathcal{T},h}^{flux}$ | $\gamma$ |
|--------------|--------------------------|----------|---------------------------|---------|----------------------------|----------|
| 512          | $1.0717 \times 10^{-18}$ | –        | $1.6150 \times 10^{-9}$   | –       | $2.2817 \times 10^{-7}$    | –        |
| 2048         | $2.5510 \times 10^{-19}$ | 2.0708   | $3.8511 \times 10^{-10}$  | 2.0682  | $1.1271 \times 10^{-7}$    | 1.0175   |
| 8192         | $6.2565 \times 10^{-20}$ | 2.0276   | $9.4870 \times 10^{-11}$  | 2.0213  | $5.6171 \times 10^{-8}$    | 1.0047   |
| 32768        | $1.5440 \times 10^{-20}$ | 2.0187   | $2.3603 \times 10^{-11}$  | 2.0069  | $2.8058 \times 10^{-8}$    | 1.0014   |

Convergence results for nonuniform mesh,  $\tau = 1$  and in the anisotropic case.

## DG scheme (S. Karpinski)

Interior penalty discontinuous Galerkin approximation\*:

Given  $P_n^n \in V_h^p(\Omega)$ ,  $P_c^n \in V_h^p(\Omega)$ , and  $S_w^n \in V_h^s(\Omega)$ , find  $P_n^{n+1} \in V_h^p(\Omega)$ ,  $P_c^{n+1} \in V_h^p(\Omega)$ , and  $S_w^{n+1} \in V_h^s(\Omega)$ , s.t. for all  $\psi_s \in V_h^s(\Omega)$ ,  $\psi_n \in V_h^p(\Omega)$ , and  $\psi_w \in V_h^p(\Omega)$ :

$$\begin{aligned} & \sum_{T_i \in \mathcal{T}} \int_{T_i} (-1)^\alpha \partial^- S_w^{n+1} \phi \psi_\alpha + \sum_{T_i \in \mathcal{T}} \int_{T_i} \lambda_\alpha (S_w^{n+1}) K \nabla (P_\alpha^{n+1} - g z \rho_\alpha) \nabla \psi_\alpha \\ & - \sum_{F_i \in \mathcal{F}} \int_{F_i} \{ \lambda_\alpha (S_w^{n+1}) K \nabla (P_\alpha^{n+1} - g z \rho_\alpha) \cdot \mathbf{n} \} \llbracket \psi_\alpha \rrbracket + \theta \sum_{F_i \in \mathcal{F}} \int_{F_i} \llbracket P_\alpha^{n+1} \rrbracket \{ \lambda_\alpha (S_w^{n+1}) K \nabla \psi_\alpha \cdot \mathbf{n} \} \\ & + \sigma_\alpha \sum_{F_i \in \mathcal{F}} \int_{F_i} \frac{f(k_p)}{|F_i|} \llbracket P_\alpha^{n+1} \rrbracket \llbracket \psi_\alpha \rrbracket \\ & = \theta \sum_{F_i \in \Gamma} \int_{F_i} \llbracket p_\alpha^D \rrbracket \{ \lambda_\alpha (s^D) K \nabla \psi_\alpha \cdot \mathbf{n} \} + \sigma_\alpha \sum_{F_i \in \Gamma} \int_{F_i} \frac{f(k_p)}{|F_i|} \llbracket p_\alpha^D \rrbracket \llbracket \psi_\alpha \rrbracket \quad \text{for } \alpha = n, w \\ & \sum_{T_i \in \mathcal{T}} \int_{T_i} P_c^{n+1} \psi_s = \sum_{T_i \in \mathcal{T}} \int_{T_i} p_{c,eq} (S_w^{n+1}) \psi_s - \sum_{T_i \in \mathcal{T}} \int_{T_i} \tau \partial^- S_w^{n+1} \psi_s \end{aligned}$$

\*Karpinski, P '17

## DG scheme (S. Karpinski)

Interior penalty discontinuous Galerkin approximation\*:

Given  $P_n^n \in V_h^p(\Omega)$ ,  $P_c^n \in V_h^p(\Omega)$ , and  $S_w^n \in V_h^s(\Omega)$ , find  $P_n^{n+1} \in V_h^p(\Omega)$ ,  $P_c^{n+1} \in V_h^p(\Omega)$ , and  $S_w^{n+1} \in V_h^s(\Omega)$ , s.t. for all  $\psi_s \in V_h^s(\Omega)$ ,  $\psi_n \in V_h^p(\Omega)$ , and  $\psi_w \in V_h^p(\Omega)$ :

$$\begin{aligned} & \sum_{T_i \in \mathcal{T}} \int_{T_i} (-1)^\alpha \partial^- S_w^{n+1} \phi \psi_\alpha + \sum_{T_i \in \mathcal{T}} \int_{T_i} \lambda_\alpha (S_w^{n+1}) K \nabla (P_\alpha^{n+1} - gz \rho_\alpha) \nabla \psi_\alpha \\ & - \sum_{F_i \in \mathcal{F}} \int_{F_i} \{ \lambda_\alpha (S_w^{n+1}) K \nabla (P_\alpha^{n+1} - gz \rho_\alpha) \cdot \mathbf{n} \} \llbracket \psi_\alpha \rrbracket + \theta \sum_{F_i \in \mathcal{F}} \int_{F_i} \llbracket P_\alpha^{n+1} \rrbracket \{ \lambda_\alpha (S_w^{n+1}) K \nabla \psi_\alpha \cdot \mathbf{n} \} \\ & + \sigma_\alpha \sum_{F_i \in \mathcal{F}} \int_{F_i} \frac{f(k_p)}{|F_i|} \llbracket P_\alpha^{n+1} \rrbracket \llbracket \psi_\alpha \rrbracket \\ & = \theta \sum_{F_i \in \Gamma} \int_{F_i} \llbracket p_\alpha^D \rrbracket \{ \lambda_\alpha (s^D) K \nabla \psi_\alpha \cdot \mathbf{n} \} + \sigma_\alpha \sum_{F_i \in \Gamma} \int_{F_i} \frac{f(k_p)}{|F_i|} \llbracket p_\alpha^D \rrbracket \llbracket \psi_\alpha \rrbracket \quad \text{for } \alpha = n, \bar{w} \\ & \sum_{T_i \in \mathcal{T}} \int_{T_i} P_c^{n+1} \psi_s = \sum_{T_i \in \mathcal{T}} \int_{T_i} p_{c,eq} (S_w^{n+1}) \psi_s - \sum_{T_i \in \mathcal{T}} \int_{T_i} \tau \partial^- S_w^{n+1} \psi_s \end{aligned}$$

**Theorem.** If  $p_n \in L^2(0, T; H^{k_p+1}(\Omega))$ ,  $p_c \in L^2(0, T; H^{k_p+1}(\Omega))$  and  $s_w \in H^2(0, T; H^{k_s+1}(\Omega))$  and with  $\sigma_n, \sigma_w$  large enough there exists  $C > 0$  s.t

$$\|e_{s,h}^{N+1}\|_{\Omega,0}^2 + \Delta t \sum_{n=0}^N \|\partial^- e_{s,h}^{n+1}\|_{\Omega,0}^2 + \Delta t \sum_{n=0}^N (\|e_{p_c,h}^{n+1}\|_{\Omega,DG}^2 + \|e_{p_n,h}^{n+1}\|_{\Omega,DG}^2) \leq C \Delta t^2 + C \frac{h^{2k_s}}{k_s^{2k_s}} + C \frac{h^{2k_p}}{k_p^{2k_p-2}}$$

\*Karpinski, P '17

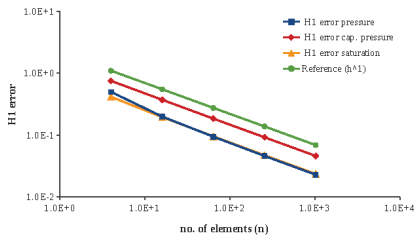
## Linearization of the DG scheme (S. Karpinski)\*

$$\begin{aligned} -\frac{s_w^{n+1,i} - s_w^n}{\Delta t} \phi + \nabla \cdot (\lambda_n(s_w^{n+1,i-1}) K \nabla p_n^{n+1,i}) &= 0 \\ \frac{s_w^{n+1,i} - s_w^n}{\Delta t} \phi + \nabla \cdot (\lambda_w(s_w^{n+1,i-1}) K \nabla (p_n^{n+1,i} - p_c^{n+1,i})) &= 0 \\ L_s(s_w^{n+1,i} - s_w^{n+1,i-1}) + p_c^{n+1,i} - p_{c,eq}(s_w^{n+1,i-1}) + \tau \frac{s_w^{n+1,i} - s_w^n}{\Delta t} &= 0 \end{aligned}$$

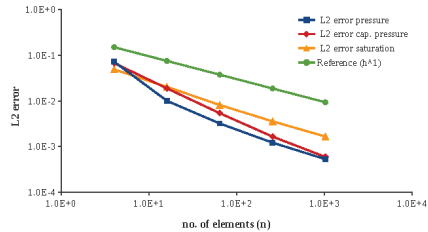
with  $L_s \geq L_{p_{c,eq}}$ .

**Rem: Rigorous  $H^1$  convergence proof,  $(s_w^{n+1,i}, p_n^{n+1,i}, p_c^{n+1,i}) \rightarrow (s_w^{n+1}, p_n^{n+1}, p_c^{n+1})$  as  $i \rightarrow \infty$ .**

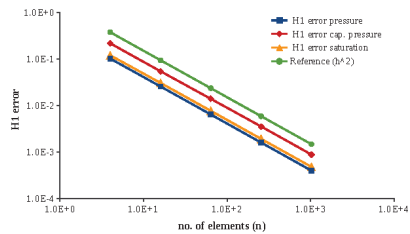
\*Karpinski, P, Radu '17



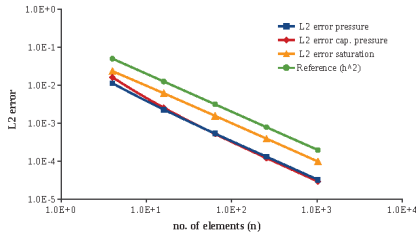
(a)  $H^1$  error for piecewise linear polynomials



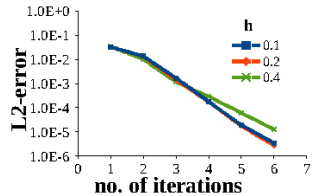
(b)  $L^2$  error for piecewise linear polynomials



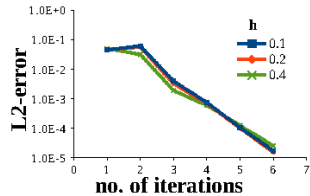
(c)  $H^1$  error for piecewise quadratic polynomials



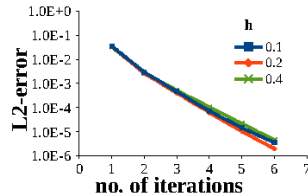
(d)  $L^2$  error for piecewise quadratic polynomials



(a)  $L^2$  error in  $p_n$ .



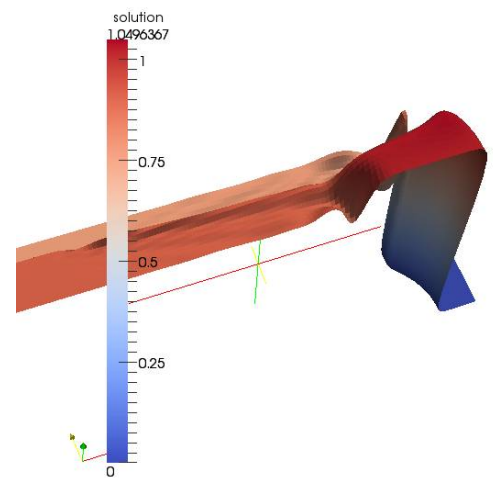
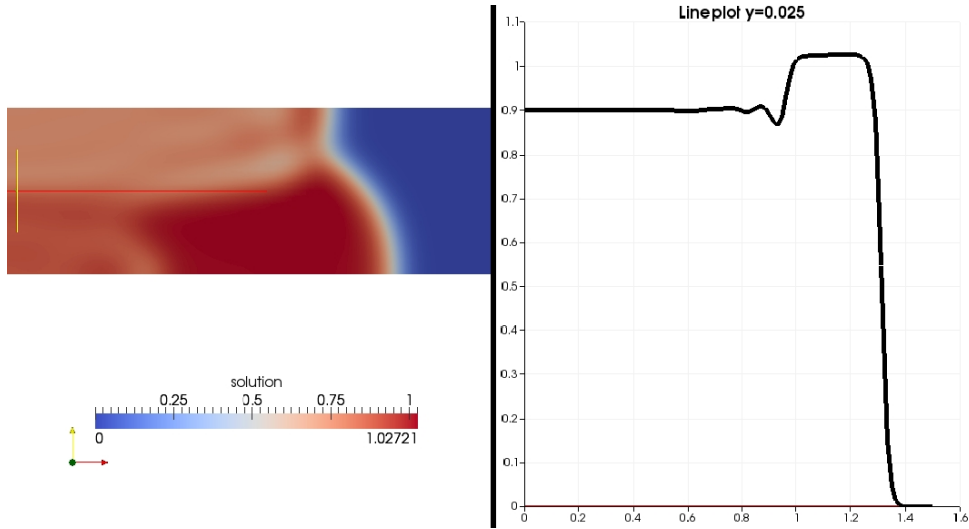
(b)  $L^2$  error in  $p_c$ .



(c)  $L^2$  error in  $s_w$ .



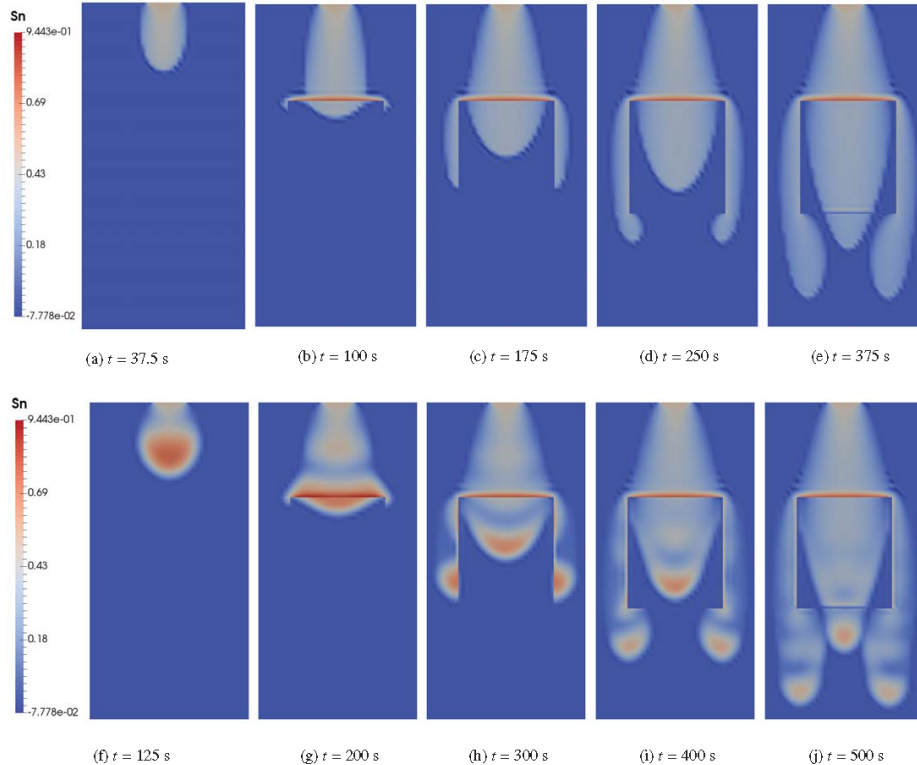
# DG scheme (S. Karpinski)



Homogeneous media

Heterogeneous media

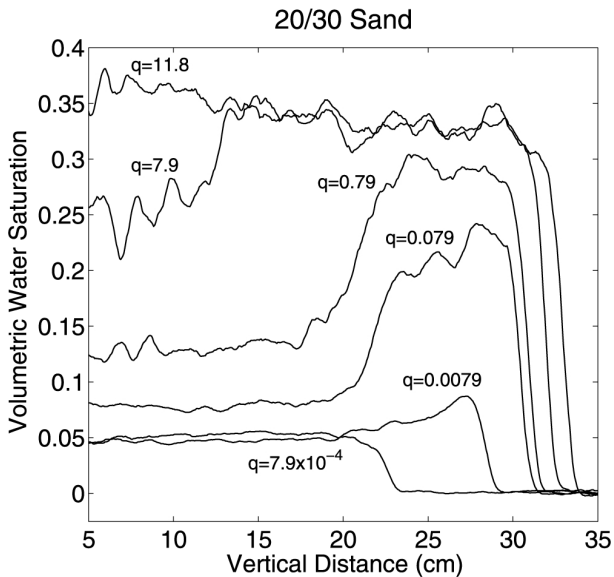
## DG calculations, heterogeneous media (S. Karpinski)



Equilibrium vs. dynamic

## 4.2. Saturation overshoot

Infiltration problem:  $S(t, 0) = u_\ell$ ,  $S(t, \infty) = u_r$



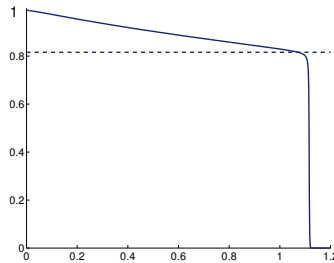
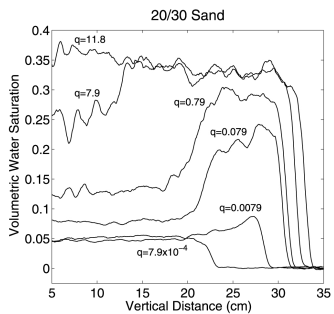
## 4.2. Saturation overshoot

Infiltration problem:  $u(t, 0) = u_\ell$ ,  $u(t, \infty) = u_r$

- The standard two-phase model ( $P_c = P_c^e(u)$ )

$$\partial_t u + \nabla \cdot (f(u)) = \nabla \cdot (H(u) \nabla P_c(u))$$

provides *monotone* saturation profiles!



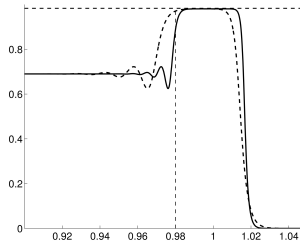
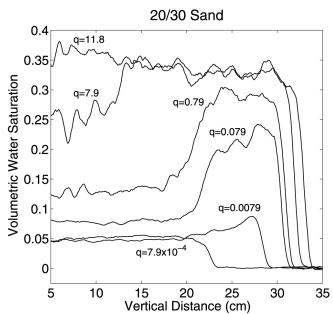
## 4.2. Saturation overshoot

Infiltration problem:  $u(t, 0) = u_\ell$ ,  $u(t, \infty) = u_r$

- The non-equilibrium model ( $P_c = P_c^e(u) + \tau \partial_t u$ )

$$\partial_t u + \nabla \cdot (K(u)\mathbf{g}) = \nabla \cdot (H(u)\nabla(P_c^e(u) + \tau \partial_t u))$$

allows for non-monotone profiles.

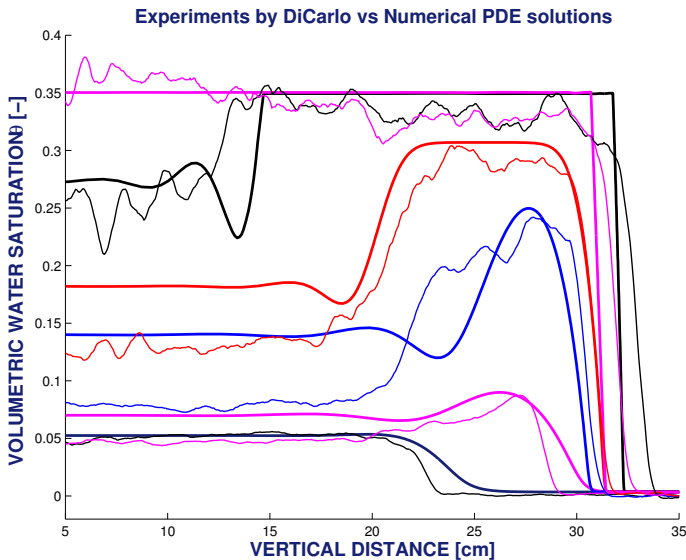


## 4.2. Saturation overshoot

Infiltration problem:  $S(t, 0) = u_B, S(t, \infty) = u_r$

Two-phase (water-air) porous media flow model, fully nonlinear, degenerate,  
parameters for 20/30 sand, total velocities as in the experiments,

$\tau$  is fitted (e.g.  $\tau \approx 2850 \text{kgm}^{-1} \text{s}^{-1}$  for the red profile)



Rem: Standard ( $\tau = 0$ ) model provides *monotone* profiles

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## Conclusions and perspectives

- Non-standard two-phase flow models: explain effects ruled out by standard models
- Mathematical analysis (existence/uniqueness) of weak solutions
- Numerical analysis (convergent numerical schemes, iterations)
- Heterogeneous media (interfaces between homogeneous layers), fractures
- Domain decomposition, adaptive modelling and discretization
- Model derivation (pore to core upscaling, account for evolving interfaces)
- Other effects: reactive flows, mechanics

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Summer school 'Upscaling techniques for mathematical models involving multiple scales' (June 26-29, UHasselt)

[http://www.uhasselt.be/multiscalemethods\\_summer-school](http://www.uhasselt.be/multiscalemethods_summer-school)



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## Joint work with

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