



Benchmark Solutions for Two-Phase Porous-Media Flow

Radek Fučík

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Exact Solution McWhorter and Sunada Problem Integral equation

Troubles and Questions

First iteration Analysis Modified Integral Equation Generalizations $S_0 \rightarrow 1$ Demonstration Finiteness of $A(S_0)$ as $S_0 \rightarrow 1$ Heterogeneous Porous Media

Conclusion

Numerical Analysis of Multiphase Porous Media Flow in Groundwater Contamination Problems

Radek Fučík¹

Exact Solutions of Two-Phase Flow in Porous Media

DSEM 4/6/2006

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Groundwater protection

- Leaking tanks
- Disposal of industrial waste products
- Agricultural activity (fertilization)
- Groundwater depletion
- Salt water intrusion

Forecasting problems

- Oil and natural gas extraction
- Transport of contaminations in subsurface



Introduction Mathematical model



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Model restrictions

- Two-phase flow system
- Incompressible fluids
- Immiscible phases
- One-dimensional benchmark solutions
- Purpose of exact solutions
 - Complex numerical schemes validation
 - Understanding immiscible two-phase flow





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1D two-phase flow equation (advection, diffusion)

$$\vartheta \Phi \frac{\partial S}{\partial t} + ARt^{-\frac{1}{2}} \frac{\partial f(S)}{\partial x} - \frac{\partial}{\partial x} \left(D(S) \frac{\partial S}{\partial x} \right) = 0$$







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$$\vartheta \Phi \frac{\partial \mathbf{S}}{\partial t} + \mathbf{AR}t^{-\frac{1}{2}} \frac{\partial f(\mathbf{S})}{\partial x} - \frac{\partial}{\partial x} \left(D(\mathbf{S}) \frac{\partial \mathbf{S}}{\partial x} \right) = 0$$

S = $S(t, x) \in [0, 1] \dots$ effective saturation - unknown function







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- $S = S(t, x) \in [0, 1] \dots$ effective saturation unknown function
- $A > 0 \dots$ magnitude of the input flux, $A = A(S_0)$







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1D two-phase flow equation (advection, diffusion)

$$\vartheta \Phi \frac{\partial S}{\partial t} + A R t^{-\frac{1}{2}} \frac{\partial f(S)}{\partial x} - \frac{\partial}{\partial x} \left(D(S) \frac{\partial S}{\partial x} \right) = 0$$

S = $S(t, x) \in [0, 1] \dots$ effective saturation - unknown function

• $A > 0 \dots$ magnitude of the input flux, $A = A(S_0)$ • $R \in \{0, 1\} \dots$ total to input flux ratio







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 $\begin{array}{l} \mbox{Prist ideration}\\ \mbox{Analysis}\\ \mbox{Modified Integral}\\ \mbox{Equation}\\ \mbox{Generalizations}\\ \mbox{S}_0 \longrightarrow 1\\ \mbox{Demonstration}\\ \mbox{Finiteness of } A(S_0 \mbox{-} S_0 \mbox{-} 1)\\ \mbox{Heterogeneous}\\ \mbox{Heterogeneous}\\ \end{array}$

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Conclusion

Exact solution is implicitly obtained from

$$x = F'(S) \frac{2A(1 - Rf(S_i))}{\vartheta \Phi} \sqrt{t}$$





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Conclusion

Exact solution is implicitly obtained from

$$\mathbf{x} = F'(S) \frac{2A(1 - Rf(S_i))}{\vartheta \Phi} \sqrt{t}$$

■ Function *F*(*S*) has to be computed numerically from

$$F \quad (S) = 1 - \frac{\int\limits_{S}^{S_0} \frac{(v-S) D(v)}{F(v) - \varphi(v)} dv}{\int\limits_{S_i}^{S_0} \frac{(v-S_i) D(v)}{F(v) - \varphi(v)} dv}.$$





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Conclusion

Exact solution is implicitly obtained from

$$x = F'(S) rac{2A(1 - Rf(S_i))}{\vartheta \Phi} \sqrt{t}$$

Function F(S) has to be computed numerically from

$$F \quad (S) = 1 - \frac{\frac{S_0}{\int} \frac{(v-S) D(v)}{F(v) - \varphi(v)} dv}{\int_{S_i} \frac{(v-S_i) D(v)}{F(v) - \varphi(v)} dv}$$

(the exact solution is therefore quasi-analytical)





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Exact solution is implicitly obtained from

$$\mathbf{x} = F'(S) \frac{2A(1 - Rf(S_i))}{\vartheta \Phi} \sqrt{t}$$

Function F(S) has to be computed numerically from

$${\mathcal F}_{k+1}(S) = 1 - rac{{\displaystyle \int\limits_{S}^{S_0} rac{(v-S) \ D(v)}{{\mathcal F}_k(v) - arphi(v)} \ \mathrm{d}v}}{{\displaystyle \int\limits_{S_i}^{S_0} rac{(v-S_i) \ D(v)}{{\mathcal F}_k(v) - arphi(v)} \ \mathrm{d}v}}.$$

(the exact solution is therefore quasi-analytical)
McWhorter and Sunada suggest to solve the integral equation by iterations with F₀ = 1.





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1 The suggested iterative scheme fails for R = 1 and $S_0 > S_0$ _{crit} due to singularity in the first iteration



Troubles and Questions First Iteration Analysis



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Conclusion

First iteration F_1 can be integrated analytically (with k = 0) from

 $\frac{(s-S)\ D(s)}{F_k-\varphi(s)}\ \mathrm{d} \boldsymbol{s}$ J S $F_{k+1}(S) = 1$ S_0 \int S_i ds First iteration of F, $S_0 = 0.8$ First iteration of F, $S_0 = 1$ 1 0.8 0.8 0.6 0.6 0.4 0.4 0.2 0.2 0 0 0.2 0.4 0.6 0.8 1 0 0.2 0.4 0.6 0.8 s (日)

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Troubles and Questions First Iteration Analysis



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Conclusion

First iteration F_1 can be integrated analytically (with k = 0) from $\frac{(s-S) D(s)}{F_k - \varphi(s)} \mathrm{d}s$ J S $F_{k+1}(S) = 1$ $\int \frac{s D(s)}{F_k - c'}$ S_0 \int S_i ds First iteration of F, $S_0 = 0.8$ First iteration of F, $S_0 = 1$ 1 0.8 0.8 0.6 0.6 singularity in next 0.4 0.4 iteration 0.2 0.2 0 0 0.2 0.4 0.6 0.8 1 0 0.2 0.4 0.6 0.8 s

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1 The suggested iterative scheme fails for R = 1 and $S_0 > S_0$ crit due to singularity in the first iteration !

- $S_0 > S_0$ crit due to singularity in the first itera
- Is there another way to obtain F ?





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Substitution $G \equiv \frac{D}{F-\varphi}$ allows to obtain modified integral equations : **variant A :**

 $G_{k+1}(S) = D(S) + G_k(S) \begin{pmatrix} \int S_0(v - S_e) G_k(v) dv \\ S \\ \int S_0(v - S_i) G_k(v) dv \\ \int S_i(v - S_i) G_k(v) dv \end{pmatrix}$

variant B :

$$G_{k+1}(S) = (D(S) + G_k(S) \varphi(S)) \left(\begin{array}{c} S_0 \\ \int (v - S) G_k(v) dv \\ 1 - \frac{S_e}{S_0} \end{array} \right)^{-1}$$

$$\frac{-\frac{S_0}{S_0}(v-S_i) G_k(v) dv}{\int_{S_i}^{\infty} (v-S_i) G_k(v) dv}$$





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Modified integral equation is convergent for all $R \in [0, 1]$ and $S_0 \in (S_i, 1 - \epsilon)$,





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Modified integral equation is convergent for all $R \in [0, 1]$ and $S_0 \in (S_i, 1 - \epsilon)$, but for $S_0 \rightarrow 1$:





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Conclusion

Modified integral equation is convergent for all $R \in [0, 1]$ and $S_0 \in (S_i, 1 - \epsilon)$, but for $S_0 \rightarrow 1$:

number of iterations increases considerably





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Modified integral equation is convergent for all $R \in [0, 1]$ and $S_0 \in (S_i, 1 - \epsilon)$, but for $S_0 \rightarrow 1$:

- number of iterations increases considerably
- iterative process fails due to computer errors





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1 The suggested iterative scheme fails for R = 1 and $S_0 > S_0$ crit due to singularity in the first iteration !

- $S_0 > S_0$ crit due to singularity in the first itera
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- $S_0 > S_0$ crit due to singularity in the first iteration !
- Is there another way to obtain F ? Yes.





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Conclusion

- 1 The suggested iterative scheme fails for R = 1 and
 - $S_0 > S_0 _{crit}$ due to singularity in the first iteration !
- 2 Is there another way to obtain F? Yes.
- 3 Is it possible to generalize the range of the input parameters ?





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- 2 Is there another way to obtain F? Yes.
- Is it possible to generalize the range of the input
 - parameters ? Yes. $R \in (-\infty, 1]$





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- 2 Is there another way to obtain F? Yes.
- 3 Is it possible to generalize the range of the input parameters ? Yes. $R \in (-\infty, 1]$
- 4 Is the Buckley-Leverett solution the limiting solution as $S_0 \rightarrow 1$?





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 $\begin{array}{ccc} \mathcal{S}_{0} & \longrightarrow & 1 \\ \text{Demonstration} \end{array}$

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Conclusion

1 The suggested iterative scheme fails for R = 1 and

- $S_0 > S_0$ _{crit} due to singularity in the first iteration !
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- 3 Is it possible to generalize the range of the input parameters ? Yes. $R \in (-\infty, 1]$
- 4 Is the Buckley-Leverett solution the limiting solution as $S_0 \rightarrow 1$?

The Buckley-Leverett solution is the analytical solution (MOC) of the hyperbolic problem

$$\vartheta \Phi \frac{\partial S}{\partial t} + ARt^{-\frac{1}{2}} \frac{\partial f(S)}{\partial x} = 0$$

i.e. the two-phase flow equation without the diffusion term












































































































































































































Conclusion



















Conclusion

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Benchmark

Troubles and Questions $S_0 \rightarrow 1$ Demonstration





Demonstration





Benchmark

Troubles and Questions $S_0 \rightarrow 1$ Demonstration





0.05

0

0.1

0.15

02

Distance x

0.25

03

0.35

04

Heterogeneous Porous Media

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04

Distance x





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0.5
















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Troubles and Questions $S_0 \rightarrow 1$ Demonstration





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Solutions at t=1000 s, S_o = 0.74 McWhorter, R = -1000 McWhorter, R = -100 McWhorter, R = 0 McWhorter, R = 0.8 McWhorter, R = 0.999McWhorter, R = 1 Buckley-Leverett, R = 1 02 04 06 0.8 Ω

Distance x



















McWhorter, R = -1000 McWhorter, R = -100 McWhorter, R = 0 McWhorter, R = 0.8 McWhorter, R = 0.999McWhorter, R = 1 Buckley-Leverett, R = 1 02 04 0.6 0.8 0 1 Distance x



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$S_n \rightarrow 1$ Demonstration

























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Distance x



Troubles and Questions $S_0 \rightarrow 1$ Demonstration







Distance x







McWhorter, R = -1000 McWhorter, R = -100 McWhorter, R = 0 McWhorter, R = 0.8 McWhorter, R = 0.999McWhorter, R = 1 Buckley-Leverett, R = 1 0.5 15 2 n Distance x























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Troubles and Questions $S_0 \rightarrow 1$ Demonstration



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Troubles and Questions $S_0 \rightarrow 1$ Demonstration





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Distance x

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Finiteness of $A(S_0)$ as $S_0 \rightarrow 1$ Heterogeneous Porous Media

- 1 The suggested iterative scheme fails for R = 1 and
 - $S_0 > S_0$ _{crit} due to singularity in the first iteration !
- 2 Is there another way to obtain F? Yes.
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Conclusion

Exact Solutions at time t = 1000 s, $S_i^L = 0.8$, $S_i^R = 0$ 08 $---- R^{L} = 0.9$ $---- R^{L} = 0.6$ 0.7 $-R^{L} = 0$ effective saturation S_n 0.6 $R^{L} = -10$ $R^{L} = -100$ 0.5 $R^{L} = -1000$ $R^{L} = -10000$ 0.4 0.3 0.2 0.1 0∟ -02 -0.15 -0.1 -0.05 0 0.05 0.1 0.15 0.2 distance x

900





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Thank you for your attention.