# On "quasi-Richards" equation and finite volume approximation of two-phase flow with unlimited air mobility

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- 3 Finite volumes for two-phase flow with unlimited mobility The idea of the scheme A priori estimates, existence, convergence at fixed  $\mu$  Asymptotics of the scheme as  $\mu \to 0$  Numerical illustrations

#### Models

# Assumptions about groundwater flow

Water and air incompressible phases

Porous medium homogeneous and isotropic

 $\begin{array}{ccc} \mathsf{Gravity} & \mathsf{neglected} \\ \mathsf{Source\ term} & \mathsf{of\ a\ special\ form} \end{array} \right\} \ \mathsf{lower\ bound\ on\ saturation}$ 

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#### Richards model

$$\begin{cases} u_t - \operatorname{div}(k_w(u)\nabla p) = s_w, \\ u = p_c^{-1}(p_{atm} - p), \end{cases}$$

## Two-phase model

$$\begin{cases} u_t - \operatorname{div}(k_w(u)\nabla p) &= s_w \\ (1 - u)_t - \operatorname{div}(\mu k_a(u)\nabla(p + p_c(u))) &= s_a \end{cases}$$

where  $\mu := \text{Ratio}$  between the phase mobilities (we want  $\mu \to \infty$ )



## **Assumptions**

- **①**  $\Omega$  is a polygonal subset of  $\mathbb{R}^d$ , d=2 or 3; T>0 is given,
- ②  $u_m \in (0,1)$ ; initial saturation  $u_0$ , source saturation c with  $u_m \le u_0(x) \le 1$  a.e on  $\Omega$ , and  $u_m \le c(t,x) \le 1$  a.e. on  $\Omega \times (0,T)$ ,
- **3** source  $\overline{s} \in L^2$ , sink  $\underline{s} \in L^2$ ,  $\overline{s}$ ,  $\underline{s} \ge 0$ , global conservation:  $\int_{\Omega} (\overline{s}(x,t) \underline{s}(x,t)) dx = 0$  on (0,T),
- **4**  $k_w \in \mathcal{C}^0([0,1]), \ k_w$  non-decreasing with  $k_w(0) = 0$ ,  $k_w(1) = 1$  and  $k_w(u_m) > 0$ ,  $k_a \in \mathcal{C}^0([0,1]), \ k_a$  non-increasing with  $k_a(1) = 0$ ,  $k_a(0) = 1$  and  $k_a(s) > 0$  for all  $s \in [0,1)$ ,  $p_c \in \mathcal{C}^0([u_m,1]) \cap \operatorname{Lip}_{loc}([u_m,1)), \ p_c$  strictly decreasing
- **⑤**  $\mu$  ∈ [1, +∞)

Outline

Set 
$$f_{\mu}(u) := \frac{k_w(u)}{k_w(u) + \mu k_a(u)};$$
 one has  $f_{\mu} \longrightarrow_{\mu \to \infty} \mathbb{1}_{[u=1]}$ 

$$\left\{ u_t - \operatorname{div}(k_w(u)\nabla p) = f_{\mu}(c)\,\overline{s} - f_{\mu}(u)\,\underline{s} \quad \text{on } \Omega \times (0,T), \right.$$

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# Two-phase problem: find (u, p) such that:

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To let  $\mu \to \infty$ : uniform estimates for discrete/regularized problem



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There exist solutions  $(u^{\mu}, p^{\mu})$  for the two-phase flow problem that obey uniform estimates: lower bound  $u_m$  on the saturations  $u^{\mu}$ ,  $L^2(0,T;H^1)$  bound on the pressures  $p^{\mu}$  and on the 1/2-Kirchoff transform  $\zeta(u^{\mu})$ ,

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Thus: solution of the quasi-Richards eqn. is a triple  $(u, p, \theta)$ with  $\nabla p = -\nabla p_c(u)$  on [u < 1] and with  $\theta$  defined on [u = 1]. Regularity:

u is  $[u_m,1]$ -valued with  $\zeta(u)\in L^2(0,T;H^1)$ ,  $p\in L^2(0,T;H^1)$ .



• Multiply first equation by p, second equation by  $(p + p_c(u))$ , sum up, use chain rule on  $p_c(u)u_t$ , use  $k_w(u) \ge k_w(u_m) > 0$   $\Rightarrow L^2$  bounds on  $|\nabla p|^2$ , on  $k_a(u) \mu |\nabla (p + p_c(u))|^2$ .

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- Write a "global flux" formulation:

$$-\operatorname{div} q = \overline{s} - \underline{s}, \quad q \cdot n = 0,$$
 
$$u_t - \operatorname{div} [f_{\mu}(u)q - k_w(u)\nabla Q(u)] = s_w, \quad \nabla Q(u) \cdot n = 0$$
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Eliminate q from the resulting system: test fct  $-p_c(u)$  in the 2nd, test function  $F_{\mu}(u) := \int_0^u f_{\mu}(s) p_c'(s) \, ds$  in the 1st equation  $\Rightarrow$ 

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 $\Rightarrow$  using  $k_w(u) \ge k_w(u_m) > 0$ , we get  $L^1$  bound on

$$|\nabla \zeta(u)|^2 = k_w(u)|p_c'(u)||\nabla u|^2 \ge \frac{k_a(u)\,\mu k_w(u)}{k_w(u) + \mu k_a(u)}|p_c'(u)|^2|\nabla u|^2.$$

• In addition to estimate of  $\nabla \zeta(u^{\mu})$ , use translation estimates in time to get strong compactness of  $\zeta(u^{\mu})$ ; use invertibility of  $\zeta(\cdot)$   $\Rightarrow$  create a strong limit u of  $u^{\mu}$ .

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- $\bullet$  Combine everything  $\Rightarrow$  get 1st line (equation) of weak quasi-Richards formulation .
- On the set [u < 1] where  $k_a(u) > 0$ , pass to the limit  $\mu \to \infty$  in  $L^1$  bound  $k_a(u^\mu)\mu|\nabla(p+p_c(u^\mu))|^2$   $\Rightarrow$  get 2nd line (constraint) of weak quasi-Richards formulation .

- Richards is well-posed: Alt, Luckhaus'83.
   L¹ contraction inequality holds. (⇒ uniqueness, stability)
- Existence of sols to quasi-Richards: Eymard, Henry, Hilhorst.
   Uniqueness? Relation to the unique solution of Richards?

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# Theorem (A., Eymard, Ghilani, Marhraoui'12)

Assume  $u, \hat{u}$  are weak solutions of the quasi-Richards equation corresponding to data  $(u_0, \overline{s})$  and  $(\hat{u}_0, \overline{\hat{s}})$ . Then we have the following incomplete contraction inequality: for a.e. t,

$$\int_{\Omega} (u-\hat{u})^{+}(t,\cdot) \leq \int_{\Omega} (u_{0}-\hat{u}_{0})^{+} + \int_{0}^{t} \int_{\Omega} (\overline{s}-\widehat{\overline{s}})^{+} + \int_{0}^{t} \int_{[u=1=\hat{u}]} \overline{s}. \quad (1)$$

Proof: use renormalized solutions of Plouvier-Debaigt, Gagneux .

# Theorem (A., Eymard, Ghilani, Marhraoui'12)

Assume there is no water injection:  $\overline{s1}|_{[c=1]} = 0$  a.e. on  $(0,T) \times \Omega$  (with c = c(t,x) the saturation in water of the injected fluid). Then for every datum  $u_0$  there exists a unique u such that  $(u,p,\theta)$  is a solution of the quasi-Richards equation.

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Moreover, in absence of water injection we have  $\theta \underline{s} = 0$  a.e. (no water production!); and the saturation u given by quasi-Richards eqn coincides with the unique solution of the Richards eqn.

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#### In general, we do not expect that quasi-Richards and Richards coincide:

- Physical reasons: p<sub>atm</sub> is not the good pressure for air when air is captured by saturated water phase
- While uniqueness of u in the triple  $(u, p, \theta)$  can be hoped for, we do not expect uniqueness of  $(p, \theta)$  in the saturated set [u = 1].

More work needed to understand quasi-Richards!



## Renormalized solutions...

ullet Idea: multiply quasi-Richards by a nonlinear truncation  $T_n(u)$ ,

$$T_n \equiv 1 \text{ on } [0, 1 - \frac{1}{n}], T_n(1) = 0.$$

Use chain rules, obtain family of evolution equations

$$(RenEq_n)$$
  $b_n(u)_t - \Delta \varphi_n(u) = \bar{s} T_n(u) + |\nabla \psi_n(u)|^2$ 

with ad hoc nonlinearities  $b_n, \varphi_n, \psi_n$ .

The information from [u < 1] is recovered as  $n \to \infty$  but the information from [u = 1] is lost.

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• To recover some information from [u = 1], compute

(Cstr) 
$$\lim_{n\to\infty} \int_0^t \int_{\Omega} |\nabla \psi_n(u)|^2 = \int_0^t \int_{[u=1]} (\overline{s} - \theta \underline{s}).$$

## Renormalized solutions...

Outline

• Idea: multiply quasi-Richards by a nonlinear truncation  $T_n(u)$ ,

$$T_n \equiv 1 \text{ on } [0, 1 - \frac{1}{n}], T_n(1) = 0.$$

Use chain rules, obtain family of evolution equations

$$(RenEq_n) \qquad b_n(u)_t - \Delta \varphi_n(u) = \overline{s} T_n(u) + |\nabla \psi_n(u)|^2$$

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<u>Def.</u> Combination of equations ( $RenEq_n$ ),  $n \to \infty$  and of constraint (*Cstr*) is called renormalized formulation of quasi-Richards.

Prop. A weak solution is also a renormalized solution.



## Use of renormalized solutions.

•  $(RenEq_n)$  is a "standard parabolic-elliptic problem"  $\Rightarrow$   $L^1$ -contraction ok. Given two solutions u,  $\hat{u}$ , we find

$$\begin{split} &\|(b_n(u)-b_n(\hat{u}))^+\|_{L^1}(t) \leq \|(b(u_0)-b(\hat{u}_0))^+\|_{L^1} \\ &+ \int_0^t \int_{\Omega} \mathsf{sign}^+(b_n(u)-b_n(\hat{u})) \left( \, \overline{\mathsf{s}} \, \, T_n(u) - \widehat{\overline{\mathsf{s}}} \, \, T_n(\hat{u}) + |\nabla \psi_n(u)|^2 - |\nabla \psi_n(\hat{u})|^2 \right). \end{split}$$

ullet Let  $n o \infty$ : using  $b_n o \operatorname{Id}$ , we get

$$\begin{aligned} &\|(u-\hat{u})^{+}\|_{L^{1}}(t) \leq \|(u_{0}-\hat{u}_{0})^{+}\|_{L^{1}} \\ &+ \int_{0}^{t} \int_{[u>\hat{u}]} \left(\overline{s} \, \mathbb{1}_{[u<1]} - \widehat{\overline{s}} \, \mathbb{1}_{[\hat{u}<1]}\right) + \lim_{n \to \infty} \int_{0}^{t} \int_{u>\hat{u}} \left(|\nabla \psi_{n}(u)|^{2} - |\nabla \psi_{n}(\hat{u})|^{2}\right). \end{aligned}$$

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• Let  $n \to \infty$ : using  $b_n \to Id$ , we get

$$\begin{aligned} &\|(u-\hat{u})^{+}\|_{L^{1}}(t) \leq \|(u_{0}-\hat{u}_{0})^{+}\|_{L^{1}} \\ &+ \int_{0}^{t} \int_{[u>\hat{v}]} \left(\overline{s} \, \mathbb{1}_{[u<1]} - \widehat{\overline{s}} \, \mathbb{1}_{[\hat{u}<1]}\right) + \lim_{n \to \infty} \int_{0}^{t} \int_{u>\hat{v}} \left(|\nabla \psi_{n}(u)|^{2} - |\nabla \psi_{n}(\hat{u})|^{2}\right). \end{aligned}$$

• Use (*Cstr*) trying to simplify the right-hand side...

...aie aie... the term  $\int_0^t \int_{[u=1=\hat{u}]} \overline{s}$  survives.

Write 
$$k_w(u) = f_{\mu}(u) M_{\mu}(u)$$
,  $M_{\mu} = k_w + \mu k_a$ . Set  $\delta_{K,L}^{n+1}(Z_D) = Z_L^{n+1} - Z_K^{n+1}$ .

Outline

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$$\frac{U_K^{n+1}-U_K^n}{\delta t^n}m_K=\sum_{L\in\mathcal{N}_K}\tau_{K|L}f_{\mu}(U_{K|L}^{n+1})M_{\mu}(\bar{U}_{K|L}^{n+1})\delta_{K,L}^{n+1}(P_{\mathcal{D}})+\text{water sources}$$

Write  $k_w(u) = f_\mu(u) M_\mu(u)$ ,  $M_\mu = k_w + \mu k_a$ . Set  $\delta_{K,I}^{n+1}(Z_D) = Z_I^{n+1} - Z_K^{n+1}$ . The scheme is: find  $U_{\mathcal{D}} = (U_{\kappa}^n)_{n,K}$ ,  $P_{\mathcal{D}} = (P_{\kappa}^n)_{n,K}$  satisfying

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$$(1 - U^{n+1}) - (1 - U^n)$$

$$\frac{(1-U_{K}^{n+1})-(1-U_{K}^{n})}{\delta t^{n}}m_{K} = \text{air sources} \quad \boxed{\text{Kirchoff transform}} \downarrow \boxed{g'=k_{a}p_{c}'} \\ + \sum_{L \in \mathcal{N}_{K}} \tau_{K|L}(1-f_{\mu}(U_{K|L}^{n+1}))M_{\mu}(\overline{U}_{K|L}^{n+1})\delta_{K,L}^{n+1}(P_{\mathcal{D}}) - \mu \sum_{L \in \mathcal{N}_{K}} \tau_{K|L}\delta_{K,L}^{n+1}(g(U_{\mathcal{D}}))$$

(+ discretization of IC  $u_0$ , + normalization of  $P_D$  due to Neumann BC)

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$$\frac{(1 - U_K^{n+1}) - (1 - U_K^n)}{\delta t^n} m_K = \text{air sources} \quad \text{Kirchoff transform} \downarrow \boxed{g' = k_a p_c'} + \sum_{L \in \mathcal{N}_K} \tau_{K|L} (1 - f_{\mu}(U_{K|L}^{n+1})) M_{\mu}(\overline{U}_{K|L}^{n+1}) \delta_{K,L}^{n+1}(P_D) - \mu \sum_{L \in \mathcal{N}_K} \tau_{K|L} \delta_{K,L}^{n+1}(g(U_D))}$$

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• 
$$U_{K|L}^{n+1}$$
 is the upwind value :  $U_{K|L}^{n+1} = \begin{cases} U_L^{n+1} & \text{if } \delta_{K,L}^{n+1}(P_D) \geq 0, \\ U_K^{n+1} & \text{otherwise,} \end{cases}$ 

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where

- $U_{K|L}^{n+1}$  is the upwind value :  $U_{K|L}^{n+1} = \begin{cases} U_L^{n+1} & \text{if } \delta_{K,L}^{K,L}(P_D) \geq 0, \\ U_L^{n+1} & \text{otherwise.} \end{cases}$
- $\bar{U}_{KII}^{n+1}$  between  $U_{K}^{n+1}$  and  $U_{I}^{n+1}$  is the auxiliary value:

$$k_{\mathsf{a}}(\bar{U}_{\mathsf{K}|L}^{n+1})\,\delta_{\mathsf{K},\mathsf{L}}^{n+1}(p_{\mathsf{c}}(U_{\mathcal{D}})) = \delta_{\mathsf{K},\mathsf{L}}^{n+1}(g(U_{\mathcal{D}})) \text{ i.e., } k_{\mathsf{a}}(\bar{U}_{\mathsf{K}|L}^{n+1}) = \frac{g(U_{\mathsf{L}}^{n+1}) - g(U_{\mathsf{K}}^{n+1})}{p_{\mathsf{c}}(U_{\mathsf{L}}^{n+1}) - p_{\mathsf{c}}(U_{\mathsf{K}}^{n+1})}.$$

• the choice  $\bar{U}_{K|L}^{n+1}$  makes appear  $\mu k_a (\bar{U}_{K|L}^{n+1}) \delta_{K,L}^{n+1} (P_D - p_c(U_D)) \Rightarrow$  uniform in  $\mu$ , h (discrete) estimates as for Eymard, Henry, Hilhorst ... except for time translation estimate on  $U_D$  (not uniform in  $\mu$ )

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- numerical tests:  $\|U_{\mathcal{D}}^{\mu} U_{\mathcal{D}}^{\text{Rich}}\|_{1 \text{ or } \infty} \sim \frac{\text{const}}{\mu} + \text{residual(h)} \Rightarrow$ Asymptotics of the scheme as  $\mu \to \infty$ : a scheme for Richards? In the gradually saturated regime  $(u \le u_M < 1)$  we find

$$\frac{U_{K}^{n+1}-U_{K}^{n}}{\delta t^{n}}m_{K}-\sum_{L\in\mathcal{N}_{K}}\tau_{K|L}k_{w}(U_{K|L}^{n+1})\frac{k_{a}(U_{K|L}^{n+1})}{k_{a}(U_{K|L}^{n+1})}\delta_{K,L}^{n+1}(P_{\mathcal{D}})=0,$$

while the straightforward discretization of Richards equation yields  $k_w(U_{K|L}^{n+1})\delta_{K,L}^{n+1}(P_D)$ . One can see that  $\frac{k_s(\bar{U}_{K|L}^{n+1})}{k_s(U_{K|L}^{n+1})} \to 1$  as  $h \to 0$ , so we have an "almost asymptotic preserving" scheme: (limit  $\mu \to \infty$  of the two-phase scheme is a "strange" scheme for Richards eqn).

# Merci pour votre attention!