

Non-classical waves admissibility study
using vanishing viscosity method and their
dependence on dissipation coefficients in
the Riemann problem for the chemical
flood model.

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Joint work with Fedor Bakharev, Aleksandr Enin and Yulia Petrova:
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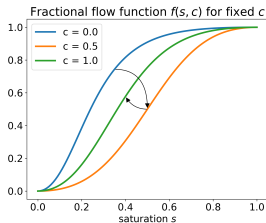
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Problem statement

Chemical flooding conservation laws system ($x \in \mathbb{R}, t > 0$):

$$\begin{aligned} s_t + f(s, c)_x &= 0, \\ (cs + a(c))_t + (cf(s, c))_x &= 0. \end{aligned} \quad (1)$$

- $s = s(x, t)$ — water saturation;
- $c = c(x, t)$ — concentration of the chemical agent in water;
- $f(s, c)$ — fractional flow function (usually S -shaped in s);
- $a(c)$ — chemical agent adsorption (increasing, concave).



$$\text{Initial data: } (s, c)|_{t=0} = \begin{cases} (1, 1), & \text{if } x \leq 0, \\ (0, 0), & \text{if } x > 0, \end{cases} \quad (2)$$

Aim: Solve problem (1)–(2) when f is non-monotone in c .

Reduced problem: find an admissible shock wave

$$\begin{aligned} s_t + f(s, c)_x &= 0, \\ (sc + a(c))_t + (cf(s, c))_x &= 0. \end{aligned} \quad (s, c)|_{t=0} = \begin{cases} (1, 1), & \text{if } x \leq 0, \\ (0, 0), & \text{if } x > 0, \end{cases}$$

Proposition (Johansen-Winther, 1988 (JW))

There exist $u^- = (s^-, 1)$ and $u^+ = (s^+, 0)$ such that the solution to a Riemann problem has the following structure:

$$(1, 1) \xrightarrow{c=1} u^- \xrightarrow{c \text{ jumps from } 1 \text{ to } 0} u^+ \xrightarrow{c=0} (0, 0). \quad (3)$$

- JW considered $f(s, c)$ monotone in c . Found a unique vanishing viscosity solution.
- When $f(s, c)$ is non-monotone in c , multiple vanishing viscosity solutions are possible. Examples can be found in Shen (2017); see also Entov-Kerimov (1986) for a non-rigorous consideration of the non-monotone case.

Non-strictly hyperbolic system and Lax condition

$$\begin{pmatrix} s_t \\ c_t \end{pmatrix} + \begin{pmatrix} f_s(s, c) & f_c(s, c) \\ 0 & \frac{f(s, c)}{s + a'(c)} \end{pmatrix} \begin{pmatrix} s_x \\ c_x \end{pmatrix} = 0. \quad \lambda_s = f_s(s, c), \quad \lambda_c = \frac{f(s, c)}{s + a'(c)}.$$

Monotone (in c) case is well-studied (Johansen-Winther, 1988).

Vanishing viscosity gives unique solution satisfying Lax condition.

Lax condition in non-monotone case is sometimes physically meaningless.

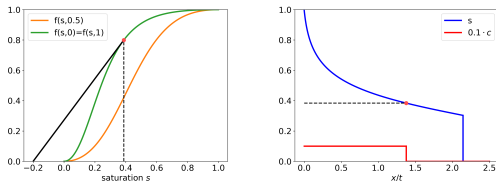


Figure 1: “boomerang” model: Lax admissible solution

Thus, we study c -shocks that have structure (vanishing viscosity travelling wave solutions).

Dissipative system

To define an admissible shock between u^- and u^+ we consider dissipative system:

$$\begin{aligned}s_t + f(s, c)_x &= \varepsilon_c (A(s, c) s_x)_x, \\ (cs + \alpha)_t + (cf(s, c))_x &= \varepsilon_c (cA(s, c) s_x)_x + \varepsilon_d c_{xx},\end{aligned}$$

- ε_c — dimensionless capillary pressure coefficient
- ε_d — dimensionless diffusion coefficient
- $A(s, c)$ — capillary curve

$$\begin{pmatrix} s \\ sc + a(c) \end{pmatrix}_t + \begin{pmatrix} f(s, c) \\ cf(s, c) \end{pmatrix}_x = \varepsilon_c \left(B_\kappa(s, c) \begin{pmatrix} s \\ c \end{pmatrix}_x \right)_x,$$

$$B_\kappa(s, c) = \begin{pmatrix} A(s, c) & 0 \\ cA(s, c) & \kappa \end{pmatrix}, \quad \kappa = \frac{\varepsilon_d}{\varepsilon_c}.$$

Restrictions on f and a

(F1) $f \in C^2([0, 1]^2)$; $f(0, \cdot) = 0$; $f(1, \cdot) = 1$;

(F2) $f_s(s, c) > 0$ for $s \in (0, 1)$, $c \in [0, 1]$;
 $f_s(0, c) = f_s(1, c) = 0$;

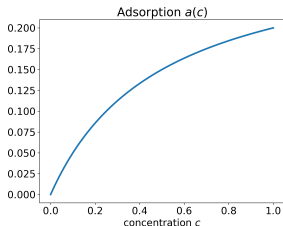
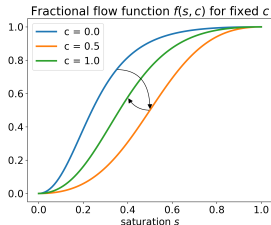
(F3) f is S-shaped in s ;

(F4) f is non-monotone in c :
 $\forall s \in (0, 1) \exists c^*(s) \in (0, 1)$:

- $f_c(s, c) < 0$ for $0 < c < c^*(s)$;
- $f_c(s, c) > 0$ for $c^*(s) < c < 1$;

(A) A is bounded from zero and infinity;

(a) $a \in C^2$, $a(0) = 0$, a is strictly increasing and concave.



Travelling wave dynamical system

$$\begin{aligned}s_t + f(s, c)_x &= \varepsilon_c (A(s, c)s_x)_x, \\ (cs + a(c))_t + (cf(s, c))_x &= \varepsilon_c (cA(s, c)s_x)_x + \varepsilon_d c_{xx}.\end{aligned}$$

Searching for travelling wave solutions $s = s(\xi)$, $c = c(\xi)$, $\xi := \varepsilon_c^{-1}(x - vt)$ with boundary conditions $s(\pm\infty) = s^\pm$, $c(-\infty) = c^- = 1$, $c(+\infty) = c^+ = 0$, we arrive at

$$\begin{aligned}A(s, c)s_\xi &= f(s, c) - v(s + d_1), \\ \kappa c_\xi &= v(d_1 c - d_2 - a(c)).\end{aligned}\tag{4}$$

- Here $\kappa = \frac{\varepsilon_d}{\varepsilon_c}$, $d_1 = \frac{a(c^-) - a(c^+)}{c^- - c^+} = a(1)$,
 $d_2 = \frac{c^+ a(c^-) - c^- a(c^+)}{c^- - c^+} = 0$;
- Note that $u^\pm = (s^\pm, c^\pm)$ are fixed points of dyn.sys. (4);
- We are only interested in the trajectories connecting two saddle points (or saddle-nodes) due to compatibility of speeds in

$$(1, 1) \rightarrow u^- \xrightarrow{\text{c-shock}} u^+ \rightarrow (0, 0).$$

Main result

Consider dyn.sys. (4) under assumptions (F1)–(F4), (A), (a):

$$\begin{aligned}A(s, c)s_{\xi} &= f(s, c) - v(s + d_1), \\ \kappa c_{\xi} &= v(d_1 c - d_2 - a(c)).\end{aligned}$$

Theorem (Bakharev, Enin, Petrova, R., 2021)

There exist $0 < v_{\min} < v_{\max} < \infty$, such that for every $\kappa = \varepsilon_d / \varepsilon_c \in (0, +\infty)$, there exist unique

- *points $s^-(\kappa) \in [0, 1]$ and $s^+(\kappa) \in [0, 1]$;*
- *velocity $v(\kappa) \in [v_{\min}, v_{\max}]$,*

such that there exists a travelling wave, connecting two saddle points $u^-(\kappa) = (s^-(\kappa), 1)$ and $u^+(\kappa) = (s^+(\kappa), 0)$ with velocity $v(\kappa)$. Moreover, $v(\kappa)$ is monotone and continuous; $v(\kappa) \rightarrow v_{\min}$ as $\kappa \rightarrow \infty$; $v(\kappa) \rightarrow v_{\max}$ as $\kappa \rightarrow 0$.

Remark

It is more convenient to prove the existence and corresponding properties of the inverse function $\kappa(v)$ instead.

Nullcline configurations

To study the solutions of

$$A(s, c)s_{\xi} = f(s, c) - v(s + d_1),$$

$$\kappa c_{\xi} = v(d_1 c - d_2 - a(c)),$$

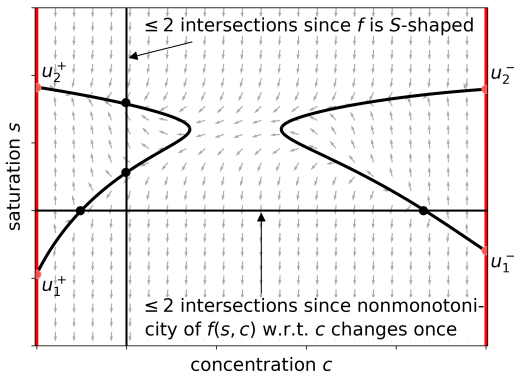
we draw nullcline configurations in (s, c) plane:

red lines are

$$d_1 c - d_2 - a(c) = 0,$$

black lines are

$$f(s, c) - v(s + d_1) = 0.$$



Here u_1^+ and u_2^- are saddle points; u_2^+ and u_1^- are nodes.

Aim: Find pairs (κ, v) for which there is a trajectory $u_2^- \rightarrow u_1^+$.

Nullcline configurations. Classification

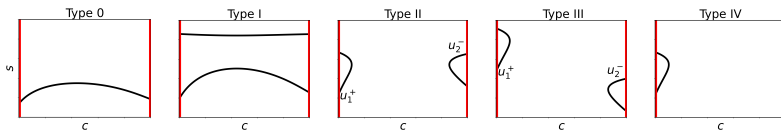


Figure 2: Five wide classes of nullcline configurations

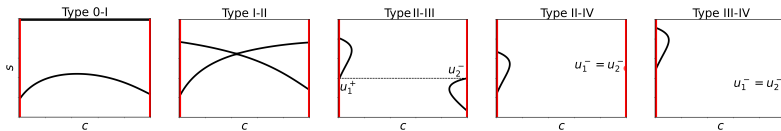


Figure 3: Intermediate types of nullcline configurations

- Only Type II nullcline configuration has saddle-to-saddle connections.
- Type I-II corresponds to v_{\min} .
- Type II-III or Type II-IV correspond to v_{\max} .

Type II: for every v there exist κ

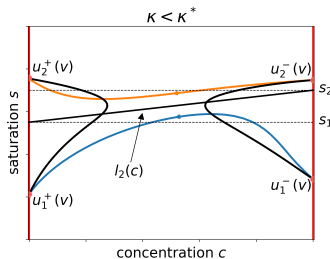


Figure 4: $\kappa \ll 1$.

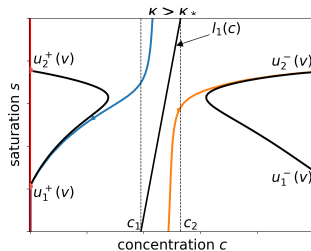
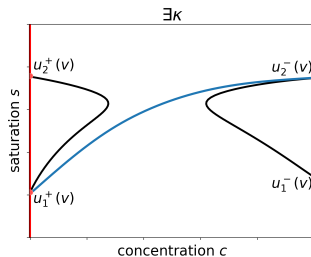


Figure 5: $\kappa \gg 1$.

$$A(s, c)s_\xi = f(s, c) - v(s + d_1),$$

$$\kappa c_\xi = v(d_1 c - d_2 - a(c)),$$

Used property: continuous and monotonous dependence of trajectories on κ .



Solution construction algorithm

1. From κ we calculate $v(\kappa)$ (binary search).
2. From v we determine $s^-(v)$ and $s^+(v)$ via Rankine-Hugoniot condition.
3. Construct waves $(1, 1) \rightarrow (s^-(v), 1)$ and $(s^+(v), 0) \rightarrow (0, 0)$.

Example: “boomerang” model:

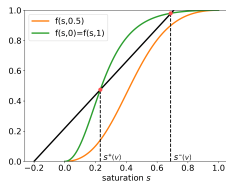


Figure 7: Flux functions

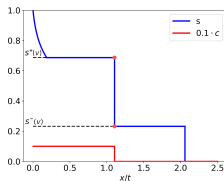


Figure 8: Solution s, c

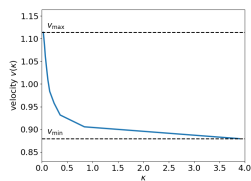


Figure 9: Function $v(\kappa)$

Possible directions for future research

- Additional dissipative forces;
- General classes of f and a ;
- Construct solutions to any Riemann problem (in progress);
- Asymptotic stability as $t \rightarrow \infty$:
Is it true that a solution of a Cauchy problem tends to a solution of a Riemann problem?

Thank you for your attention.