

Tightly Coupled Hyperbolic Treatment of Buoyant Two-Phase Flow and Transport in Porous Media

Patrick Jenny ¹, Rasim Hasanzade ², Hamdi Tchelepi ²

¹ Swiss Federal Institute of Technology, Switzerland

² Stanford University, USA

Goal:

tightly coupled, explicit flow and transport scheme for natural convection of multiple phases
which is suited for computations on GPUs

Goal:

tightly coupled, explicit flow and transport scheme for natural convection of multiple phases
which is suited for computations on GPUs

Problem and Motivation:

fully implicit methods are expensive and sequential methods require small time steps due to tight
coupling between flow and transport

Goal:

tightly coupled, explicit flow and transport scheme for natural convection of multiple phases
which is suited for computations on GPUs

Problem and Motivation:

fully implicit methods are expensive and sequential methods require small time steps due to tight
coupling between flow and transport

Method:

coupled hyperbolic system for flow and transport
based on augmented isothermal Euler equations with source terms
explicit time integration using an approximate Riemann solver

Goal:

tightly coupled, explicit flow and transport scheme for natural convection of multiple phases
which is suited for computations on GPUs

Problem and Motivation:

fully implicit methods are expensive and sequential methods require small time steps due to tight
coupling between flow and transport

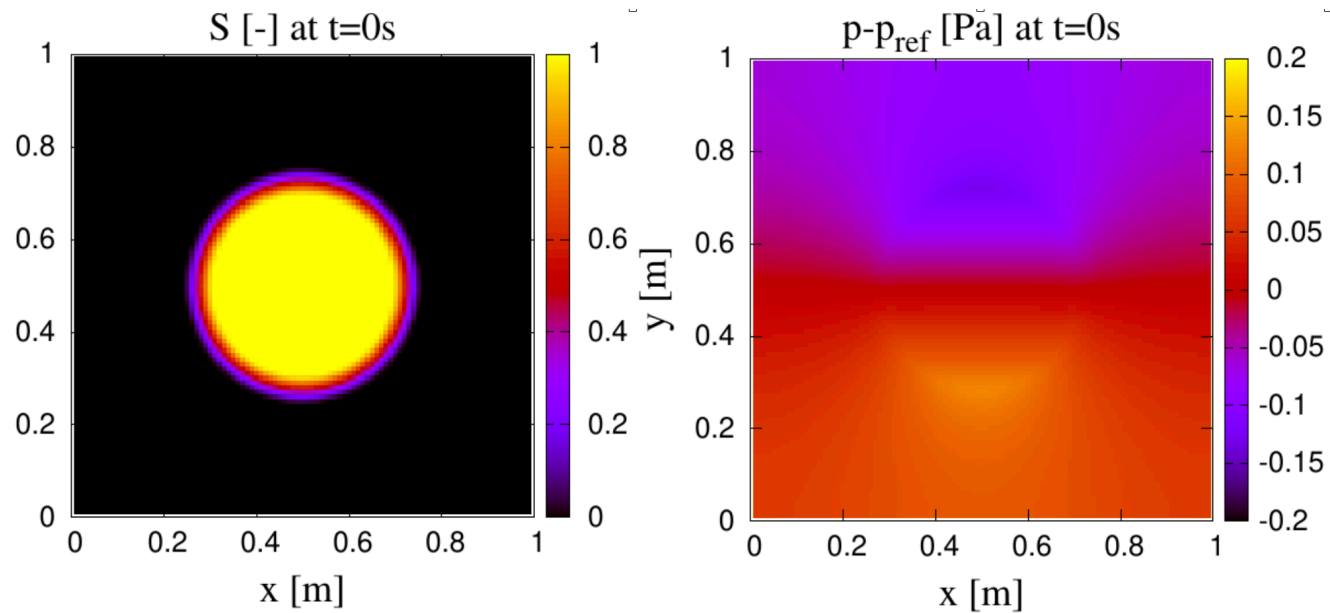
Method:

coupled hyperbolic system for flow and transport
based on augmented isothermal Euler equations with source terms
explicit time integration using an approximate Riemann solver
high order in space and time

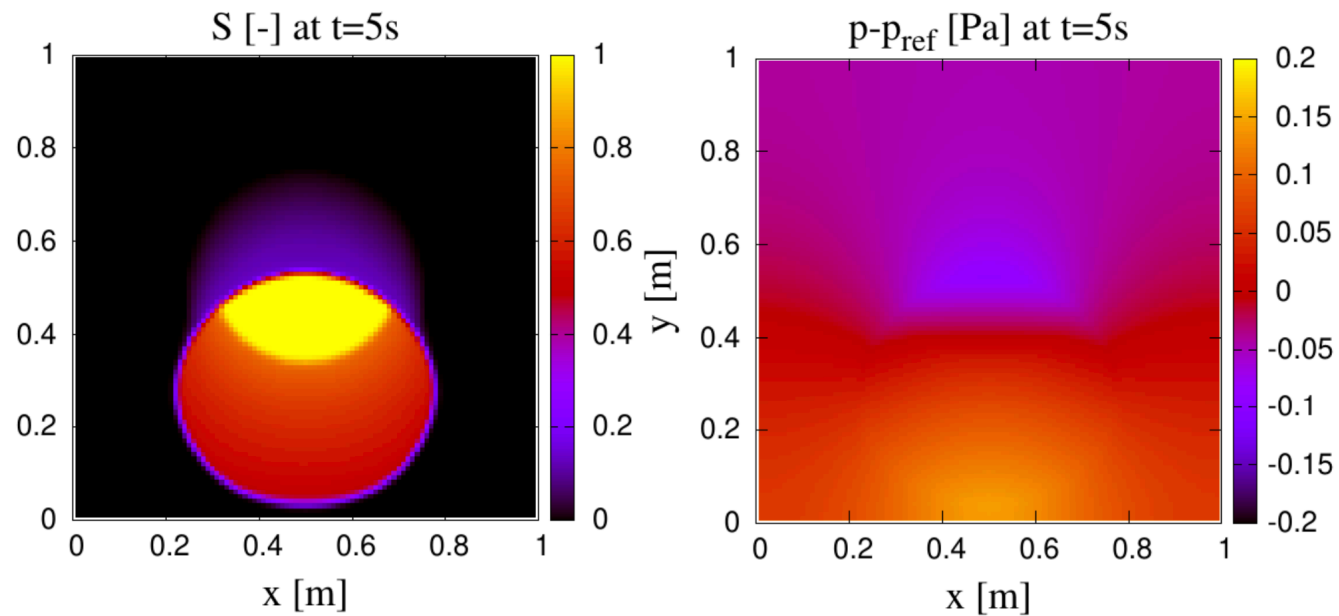
Results:

demonstration of accuracy and computational efficiency
for 1D and 2D test cases with natural convection

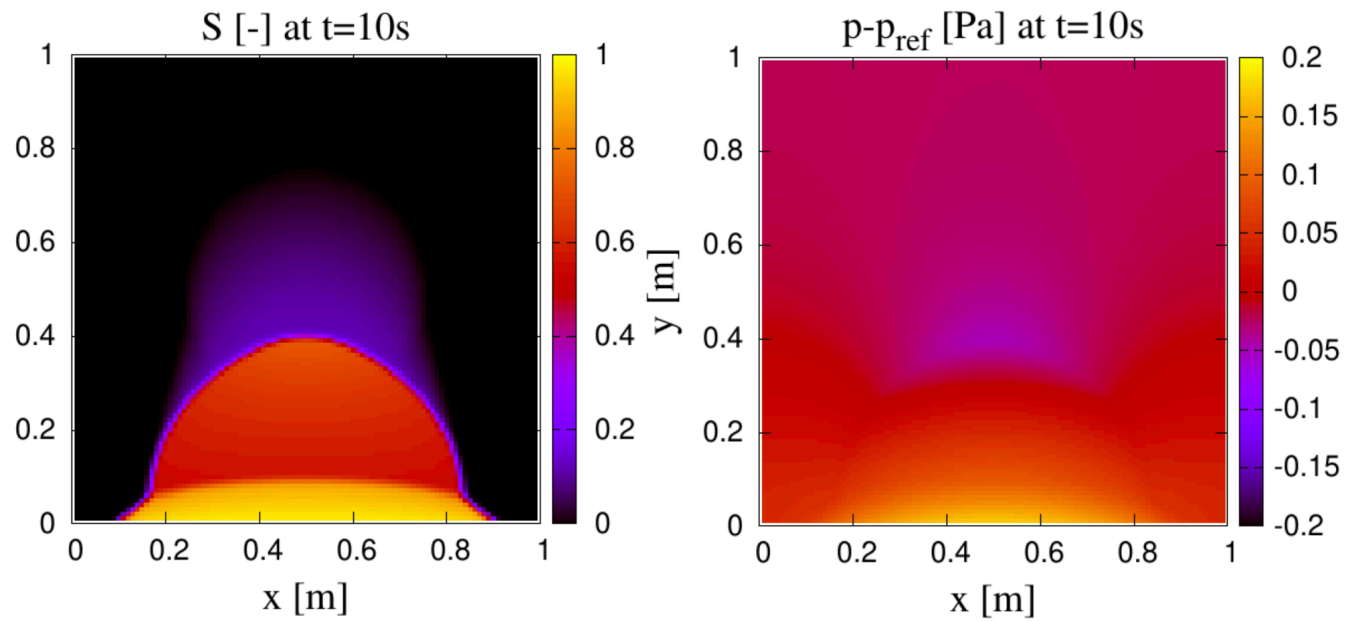
Motivation



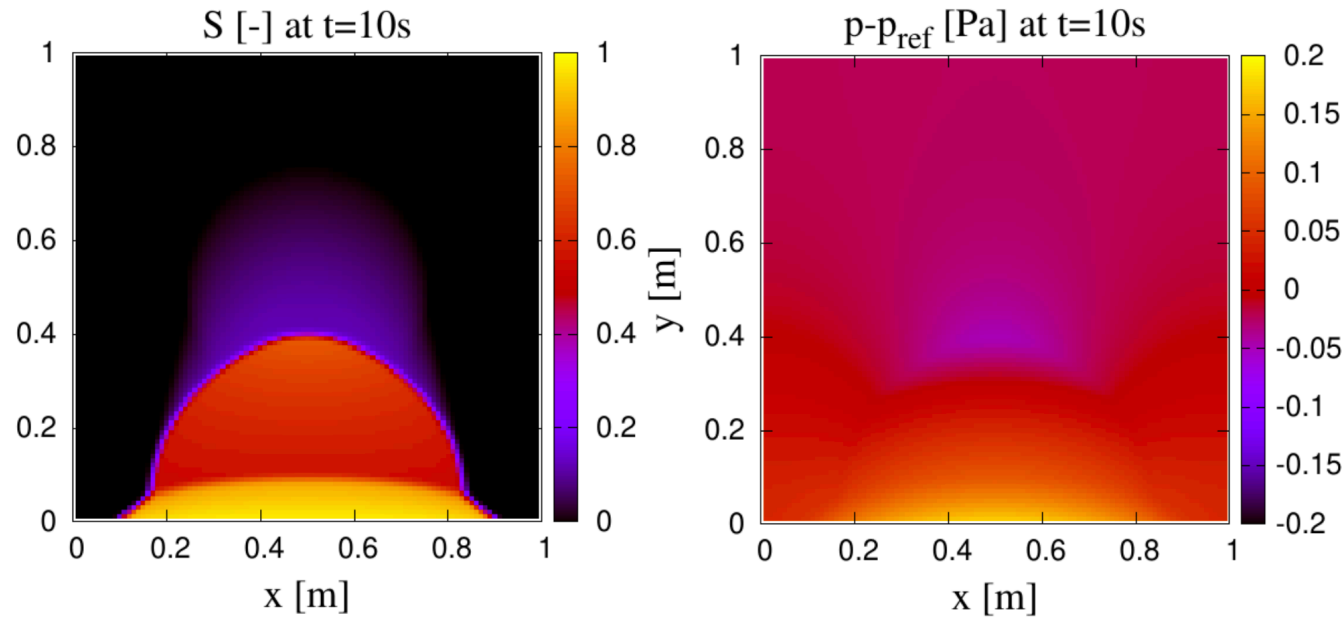
Motivation



Motivation



Classical: Elliptic Flow and Hyperbolic Transport

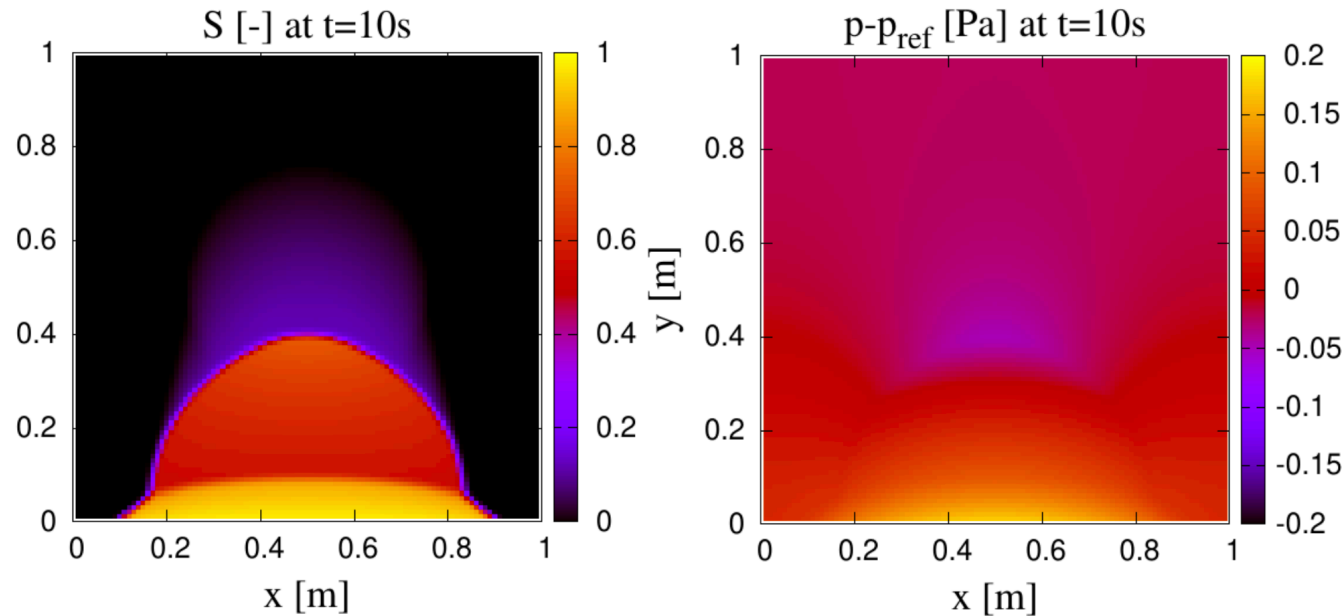


$$\nabla \cdot \mathbf{u} = 0$$



$$\mathbf{u} = -\lambda k \nabla p + k \gamma \mathbf{g}$$

Classical: Elliptic Flow and Hyperbolic Transport



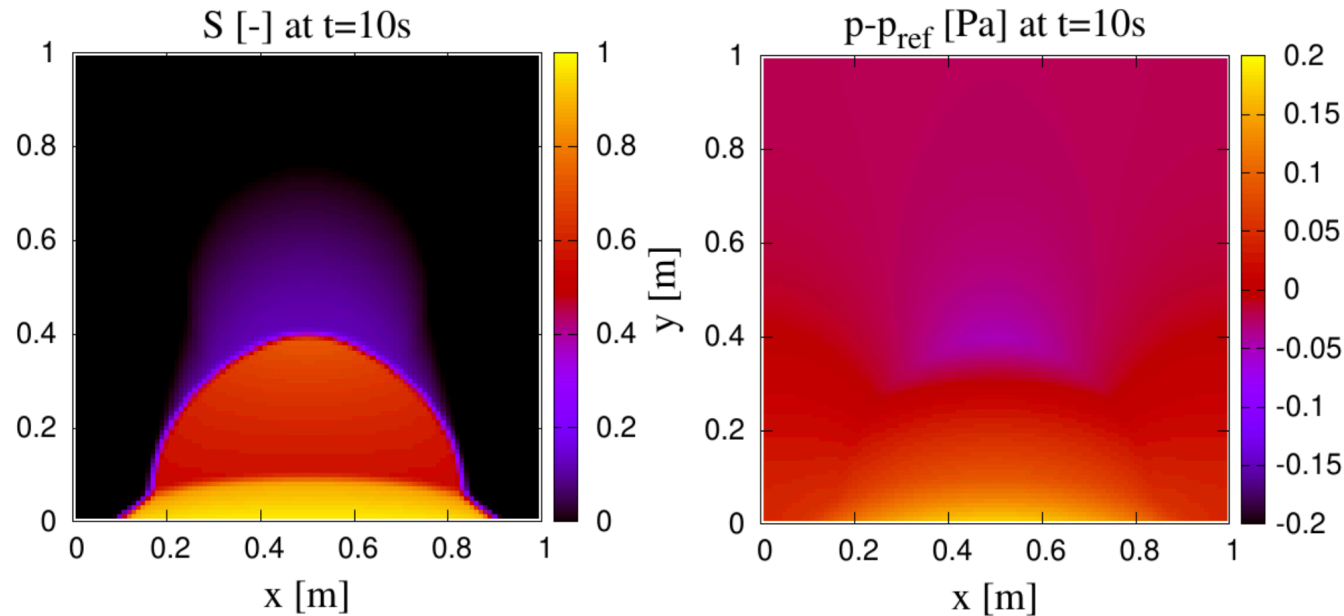
$$\nabla \cdot \mathbf{u} = 0$$



$$\mathbf{u} = -\lambda k \nabla p + k \gamma \mathbf{g}$$

$$\lambda = \underbrace{\frac{\lambda_{p1}}{k_{rp1}}}_{\text{brown arrow}} + \underbrace{\frac{\lambda_{p2}}{k_{rp2}}}_{\text{brown arrow}} \quad \text{and} \quad \gamma = \lambda_{p1} \rho_{p1} + \lambda_{p2} \rho_{p2}$$

Classical: Elliptic Flow and Hyperbolic Transport



$$\frac{\partial \phi S}{\partial t} + \nabla \cdot \mathbf{u}_{p1} = 0$$

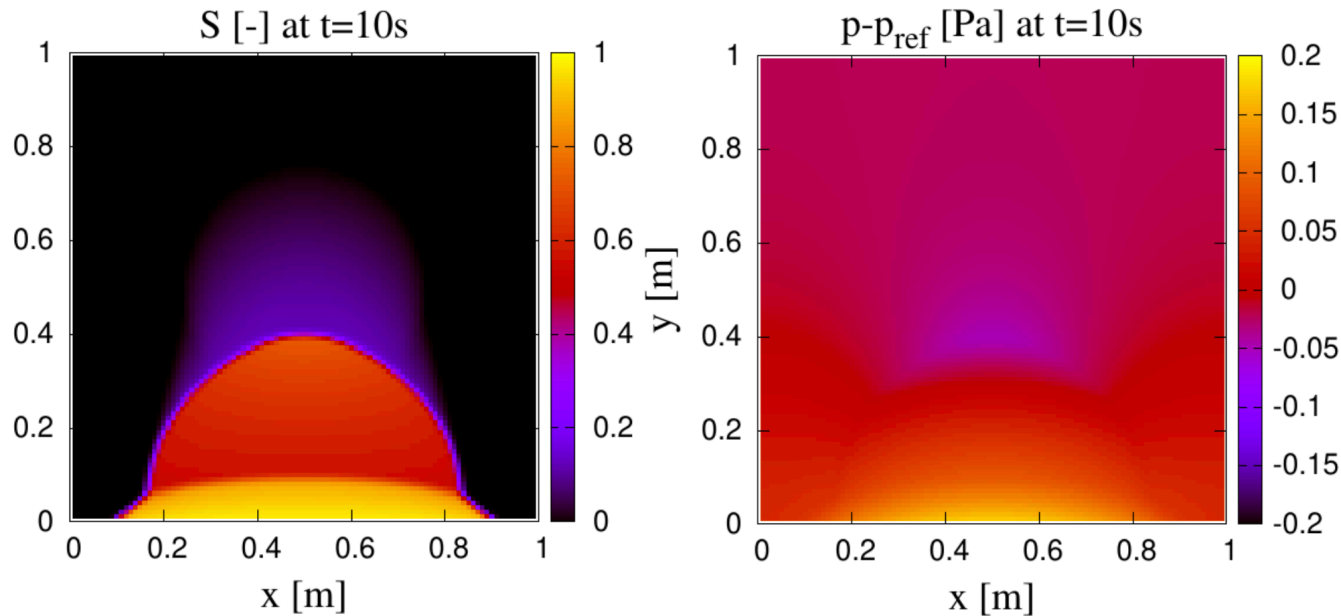
$$\mathbf{u}_{p1} = f_1 \mathbf{u} + f_{12} \mathbf{g}$$

$$\nabla \cdot \mathbf{u} = 0$$

$$\mathbf{u} = -\lambda k \nabla p + k \gamma \mathbf{g}$$

$$\lambda = \frac{\lambda_{p1}}{\frac{k_{rp1}}{\mu_{p1}}} + \frac{\lambda_{p2}}{\frac{k_{rp2}}{\mu_{p2}}} \quad \text{and} \quad \gamma = \lambda_{p1} \rho_{p1} + \lambda_{p2} \rho_{p2}$$

Classical: Elliptic Flow and Hyperbolic Transport



$$\frac{\partial \phi S}{\partial t} + \nabla \cdot \mathbf{u}_{p1} = 0$$

$$\mathbf{u}_{p1} = f_1 \mathbf{u} + f_{12} \mathbf{g}$$

$$f_1(S) = \frac{\lambda_{p1}(S)}{\lambda(S)} \quad \text{and} \quad f_{12}(S) = \frac{\lambda_{p1}(S)\lambda_{p2}(S)}{\lambda(S)}(\rho_{p1} - \rho_{p2})k$$

$$\nabla \cdot \mathbf{u} = 0$$

$$\mathbf{u} = -\lambda k \nabla p + k \gamma \mathbf{g}$$

$$\lambda = \frac{\lambda_{p1}}{\frac{k_{rp1}}{\mu_{p1}}} + \frac{\lambda_{p2}}{\frac{k_{rp2}}{\mu_{p2}}} \quad \text{and} \quad \gamma = \lambda_{p1}\rho_{p1} + \lambda_{p2}\rho_{p2}$$

New: Hyperbolic System for Flow and Transport

$$\underbrace{\frac{\partial}{\partial t} \begin{pmatrix} \rho \\ \rho u \\ \rho v \\ \rho Y \end{pmatrix}}_U + \underbrace{\frac{\partial}{\partial x} \begin{pmatrix} \rho u \\ \rho u^2 + p \\ \rho uv \\ F_x^Y \end{pmatrix}}_{F_x} + \underbrace{\frac{\partial}{\partial y} \begin{pmatrix} \rho v \\ \rho vu \\ \rho v^2 + p \\ F_y^Y \end{pmatrix}}_{F_y} = \underbrace{\begin{pmatrix} 0 \\ R_x \\ R_y \\ 0 \end{pmatrix}}_Q$$

$$\frac{\partial \phi S}{\partial t} + \nabla \cdot \mathbf{u}_{p1} = 0$$

$$\begin{array}{c} \uparrow \\ \mathbf{u}_{p1} = f_1 \mathbf{u} + f_{12} \mathbf{g} \end{array}$$


$$\nabla \cdot \mathbf{u} = 0$$

$$\begin{array}{c} \uparrow \\ \mathbf{u} = -\lambda k \nabla p + k \gamma \mathbf{g} \end{array}$$

New: Hyperbolic System for Flow and Transport

$$\underbrace{\frac{\partial}{\partial t} \begin{pmatrix} \rho \\ \rho u \\ \rho v \\ \rho Y \end{pmatrix}}_U + \underbrace{\frac{\partial}{\partial x} \begin{pmatrix} \rho u \\ \rho u^2 + p \\ \rho uv \\ F_x^Y \end{pmatrix}}_{F_x} + \underbrace{\frac{\partial}{\partial y} \begin{pmatrix} \rho v \\ \rho vu \\ \rho v^2 + p \\ F_y^Y \end{pmatrix}}_{F_y} = \underbrace{\begin{pmatrix} 0 \\ R_x \\ R_y \\ 0 \end{pmatrix}}_Q$$

$p = c^2 \rho$



$$\frac{\partial \phi S}{\partial t} + \nabla \cdot \mathbf{u}_{p1} = 0$$

$$\begin{array}{c} \uparrow \\ \mathbf{u}_{p1} = f_1 \mathbf{u} + f_{12} \mathbf{g} \end{array}$$

$$\nabla \cdot \mathbf{u} = 0$$

$$\begin{array}{c} \uparrow \\ \mathbf{u} = -\lambda k \nabla p + k \gamma \mathbf{g} \end{array}$$

New: Hyperbolic System for Flow and Transport

$$\underbrace{\frac{\partial}{\partial t} \begin{pmatrix} \rho \\ \rho u \\ \rho v \\ \rho Y \end{pmatrix}}_U + \underbrace{\frac{\partial}{\partial x} \begin{pmatrix} \rho u \\ \rho u^2 + p \\ \rho uv \\ F_x^Y \end{pmatrix}}_{F_x} + \underbrace{\frac{\partial}{\partial y} \begin{pmatrix} \rho v \\ \rho vu \\ \rho v^2 + p \\ F_y^Y \end{pmatrix}}_{F_y} = \underbrace{\begin{pmatrix} 0 \\ R_x \\ R_y \\ 0 \end{pmatrix}}_Q$$

$p = c^2 \rho$

$$\mathbf{R} = -\frac{1}{\lambda k} \mathbf{u} + \frac{\gamma}{\lambda} \mathbf{g}$$

$$\frac{\partial \phi S}{\partial t} + \nabla \cdot \mathbf{u}_{p1} = 0$$

$$\uparrow \mathbf{u}_{p1} = f_1 \mathbf{u} + f_{12} \mathbf{g}$$

$$\nabla \cdot \mathbf{u} = 0$$

$$\uparrow \mathbf{u} = -\lambda k \nabla p + k \gamma \mathbf{g}$$

New: Hyperbolic System for Flow and Transport

$$\underbrace{\frac{\partial}{\partial t} \begin{pmatrix} \rho \\ \rho u \\ \rho v \\ \rho Y \end{pmatrix}}_U + \underbrace{\frac{\partial}{\partial x} \begin{pmatrix} \rho u \\ \rho u^2 + p \\ \rho uv \\ F_x^Y \end{pmatrix}}_{F_x} + \underbrace{\frac{\partial}{\partial y} \begin{pmatrix} \rho v \\ \rho vu \\ \rho v^2 + p \\ F_y^Y \end{pmatrix}}_{F_y} = \underbrace{\begin{pmatrix} 0 \\ R_x \\ R_y \\ 0 \end{pmatrix}}_Q$$

$p = c^2 \rho$

$$\mathbf{R} = -\frac{1}{\lambda k} \mathbf{u} + \frac{\gamma}{\lambda} \mathbf{g}$$

$$\begin{aligned} Y &= \phi S \\ \mathbf{F}^Y &= \rho \mathbf{u}_{p1} \end{aligned}$$

$$\frac{\partial \phi S}{\partial t} + \nabla \cdot \mathbf{u}_{p1} = 0$$

$$\uparrow \mathbf{u}_{p1} = f_1 \mathbf{u} + f_{12} \mathbf{g}$$

$$\nabla \cdot \mathbf{u} = 0$$

$$\uparrow \mathbf{u} = -\lambda k \nabla p + k \gamma \mathbf{g}$$

New: Hyperbolic System for Flow and Transport

$$\underbrace{\frac{\partial}{\partial t} \begin{pmatrix} \rho \\ \rho u \\ \rho v \\ \rho Y \end{pmatrix}}_U + \underbrace{\frac{\partial}{\partial x} \begin{pmatrix} \rho u \\ \rho u^2 + \overset{p = c^2 \rho}{p} \\ \rho uv \\ F_x^Y \end{pmatrix}}_{F_x} + \underbrace{\frac{\partial}{\partial y} \begin{pmatrix} \rho v \\ \rho vu \\ \rho v^2 + p \\ F_y^Y \end{pmatrix}}_{F_y} = \underbrace{\begin{pmatrix} 0 \\ R_x \\ R_y \\ 0 \end{pmatrix}}_Q$$

$$\mathbf{R} = -\frac{1}{\lambda k} \mathbf{u} + \frac{\gamma}{\lambda} \mathbf{g}$$

$$\begin{aligned} Y &= \phi S \\ \mathbf{F}^Y &= \rho \mathbf{u}_{p1} \end{aligned}$$

if the following numbers are small:

- the maximum relative density variation $\Delta \hat{\rho}_{max} = (\rho_{max} - \rho_{min}) / \rho_{mean}$,
- the dimensionless number $\mathcal{R} = \rho \lambda k |\mathbf{u}| / L_{flow}$, and
- the Mach number $Ma = |\mathbf{u}| / c$

$$\frac{\partial \phi S}{\partial t} + \nabla \cdot \mathbf{u}_{p1} = 0$$

$$\begin{array}{c} \uparrow \\ \mathbf{u}_{p1} = f_1 \mathbf{u} + f_{12} \mathbf{g} \end{array}$$

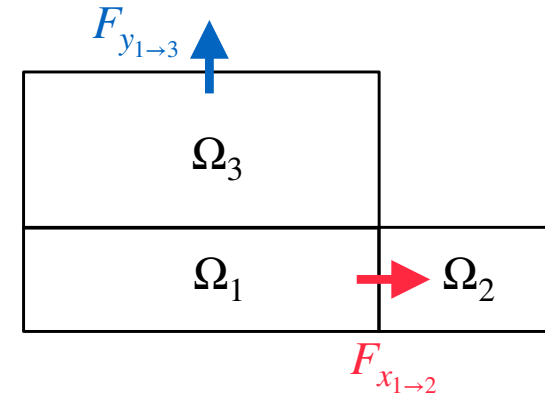
$$\nabla \cdot \mathbf{u} = 0$$

$$\begin{array}{c} \uparrow \\ \mathbf{u} = -\lambda k \nabla p + k \gamma \mathbf{g} \end{array}$$

Numerical Scheme

$$\frac{\partial}{\partial t} \underbrace{\begin{pmatrix} \rho \\ \rho u \\ \rho v \\ \rho Y \end{pmatrix}}_U + \frac{\partial}{\partial x} \underbrace{\begin{pmatrix} \rho u \\ \rho u^2 + p \\ \rho uv \\ F_x^Y \end{pmatrix}}_{F_x} + \frac{\partial}{\partial y} \underbrace{\begin{pmatrix} \rho v \\ \rho vu \\ \rho v^2 + p \\ F_y^Y \end{pmatrix}}_{F_y} = \underbrace{\begin{pmatrix} 0 \\ R_x \\ R_y \\ 0 \end{pmatrix}}_Q$$

$p = c^2 \rho$



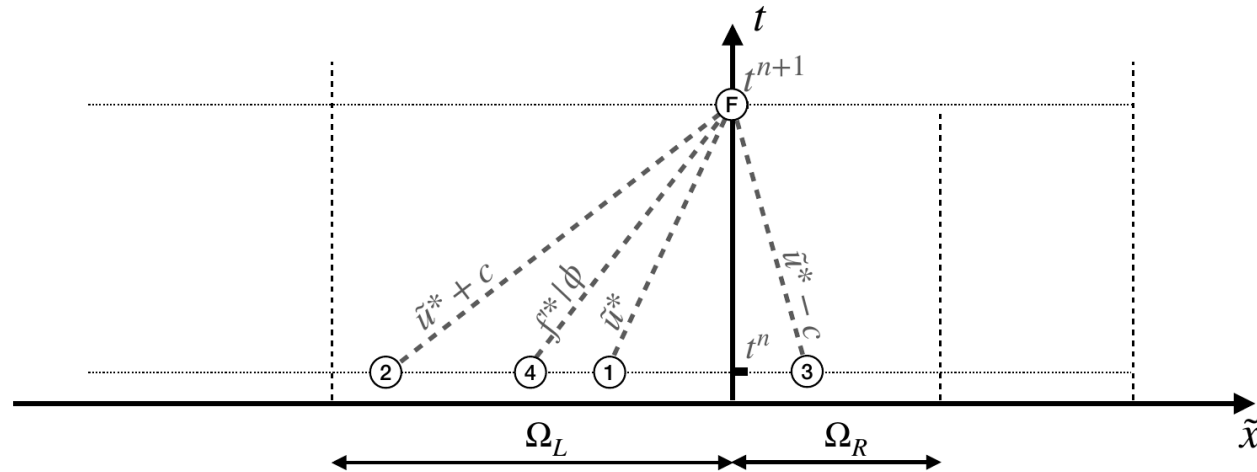
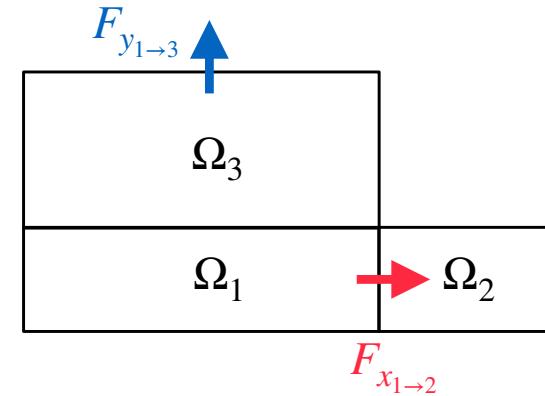
$$U_I^{n+1} = U_I^n - \frac{\Delta t}{V_I} \sum_{J \in \mathcal{A}(I)} \left((F_x n_x + F_y n_y) A \right)_{I \rightarrow J}^{n \rightarrow n+1} + \Delta t Q_I^{n \rightarrow n+1} \quad \forall I \in \{1, \dots, N\},$$

$$\mathbf{F}_{\tilde{x}}(\rho_F, \tilde{u}_F, \tilde{v}_F, S_F) = \begin{pmatrix} \rho_F \tilde{u}_F \\ \rho_F \tilde{u}_F^2 + \rho_F c^2 \\ \rho_F \tilde{u}_F \tilde{v}_F \\ f_1(S_f) \rho_F \tilde{u}_F + f_{12}(S_F) \rho_F g_{\tilde{x}} \end{pmatrix}$$

Numerical Scheme

$$U_I^{n+1} = U_I^n - \frac{\Delta t}{V_I} \sum_{J \in \mathcal{A}(I)} \left((F_x n_x + F_y n_y) A \right)_{I \rightarrow J}^{n \rightarrow n+1} + \Delta t Q_I^{n \rightarrow n+1} \quad \forall I \in \{1, \dots, N\},$$

$$F_{\tilde{x}}(\rho_F, \tilde{u}_F, \tilde{v}_F, S_F) = \begin{pmatrix} \rho_F \tilde{u}_F \\ \rho_F \tilde{u}_F^2 + \rho_F c^2 \\ \rho_F \tilde{u}_F \tilde{v}_F \\ f_1(S_F) \rho_F \tilde{u}_F + f_{12}(S_F) \rho_F g_{\tilde{x}} \end{pmatrix}$$

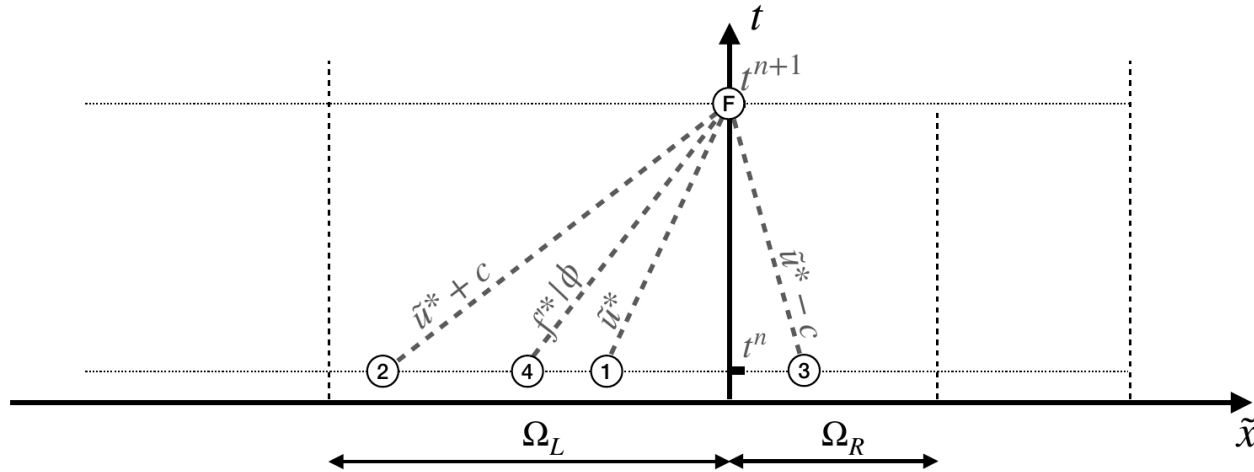
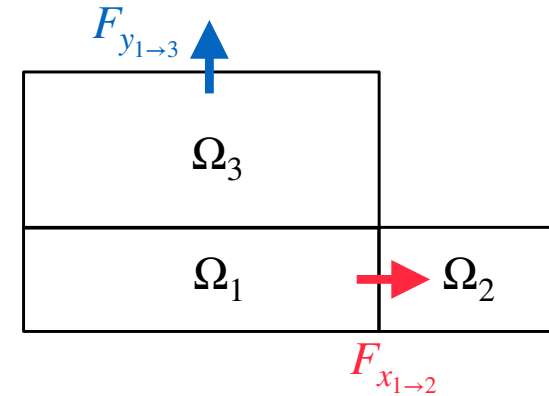


Numerical Scheme

$$U_I^{n+1} = U_I^n - \frac{\Delta t}{V_I} \sum_{J \in \mathcal{A}(I)} \left((F_x n_x + F_y n_y) A \right)_{I \rightarrow J}^{n \rightarrow n+1} + \Delta t Q_I^{n \rightarrow n+1} \quad \forall I \in \{1, \dots, N\},$$



$$F_{\tilde{x}}(\rho_F, \tilde{u}_F, \tilde{v}_F, S_F) = \begin{pmatrix} \rho_F \tilde{u}_F \\ \rho_F \tilde{u}_F^2 + \rho_F c^2 \\ \rho_F \tilde{u}_F \tilde{v}_F \\ f_1(S_F) \rho_F \tilde{u}_F + f_{12}(S_F) \rho_F g_{\tilde{x}} \end{pmatrix}$$



$d\tilde{v} = 0$ along the characteristic wave with speed \tilde{u}^* ,

$\rho^* d\tilde{u} + c d\rho = 0$ along the characteristic wave with speed $\tilde{u}^* + c$,

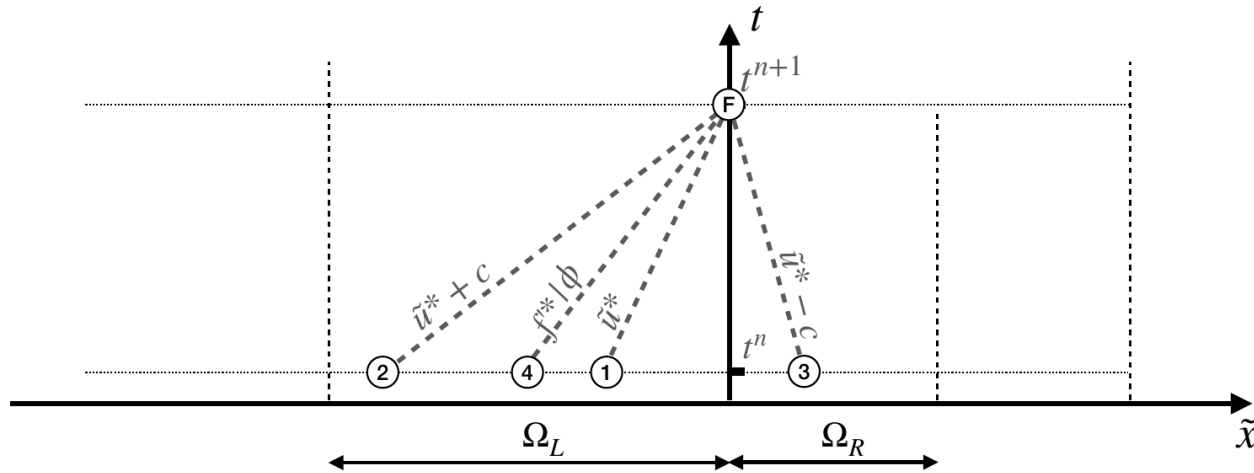
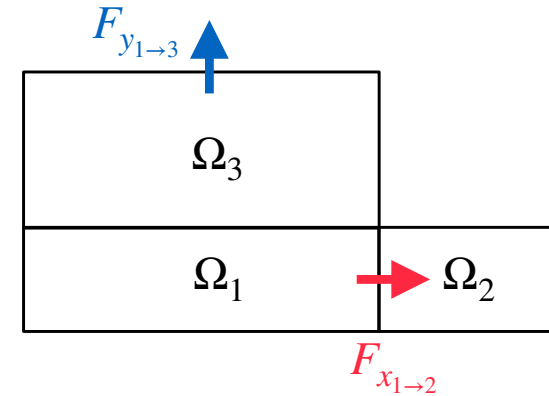
$\rho^* d\tilde{u} - c d\rho = 0$ along the characteristic wave with speed $\tilde{u}^* - c$ and

$\mathcal{A}d\rho + \mathcal{B}d\tilde{u} + \mathcal{C}dS = 0$ along the characteristic wave with speed f'^*/ϕ ,

Numerical Scheme

$$U_I^{n+1} = U_I^n - \frac{\Delta t}{V_I} \sum_{J \in \mathcal{A}(I)} \left((F_x n_x + F_y n_y) A \right)_{I \rightarrow J}^{n \rightarrow n+1} + \Delta t Q_I^{n \rightarrow n+1} \quad \forall I \in \{1, \dots, N\},$$

$$F_{\tilde{x}}(\rho_F, \tilde{u}_F, \tilde{v}_F, S_F) = \begin{pmatrix} \rho_F \tilde{u}_F \\ \rho_F \tilde{u}_F^2 + \rho_F c^2 \\ \rho_F \tilde{u}_F \tilde{v}_F \\ f_1(S_F) \rho_F \tilde{u}_F + f_{12}(S_F) \rho_F g_{\tilde{x}} \end{pmatrix}$$



$$(\tilde{v}_F - \tilde{v}_1) = 0,$$

along the characteristic wave with speed \tilde{u}^* ,

$$\rho^* (\tilde{u}_F - \tilde{u}_2) + c (\rho_F - \rho_2) = 0,$$

along the characteristic wave with speed $\tilde{u}^* + c$,

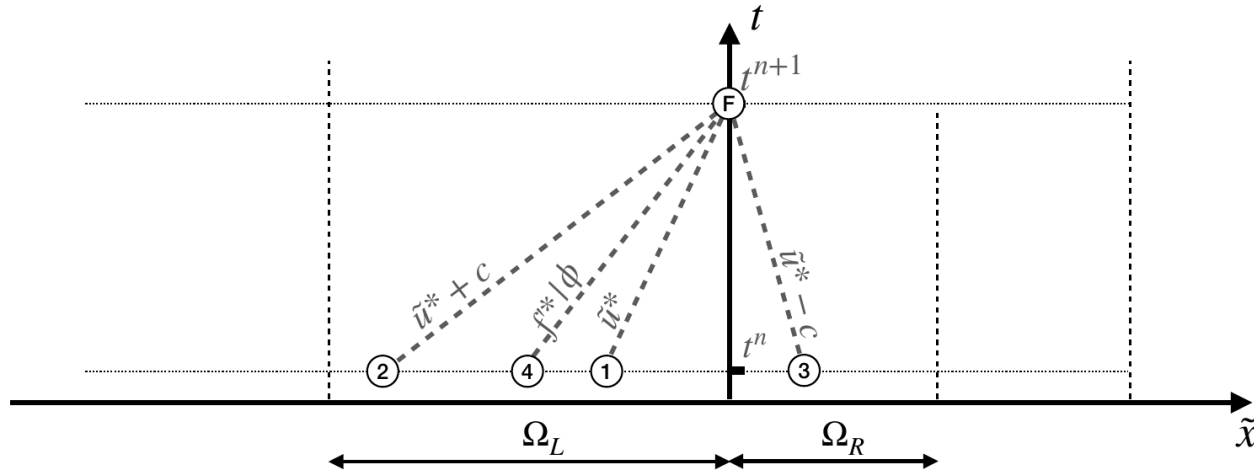
$$\rho^* (\tilde{u}_F - \tilde{u}_3) - c (\rho_F - \rho_3) = 0 \text{ and}$$

along the characteristic wave with speed $\tilde{u}^* - c$ and

$$\mathcal{A}^*(\rho_F - \rho_4) + \mathcal{B}^*(\tilde{u}_F - \tilde{u}_4) + \mathcal{C}^*(S_F - S_4) = 0,$$

along the characteristic wave with speed f'^*/ϕ ,

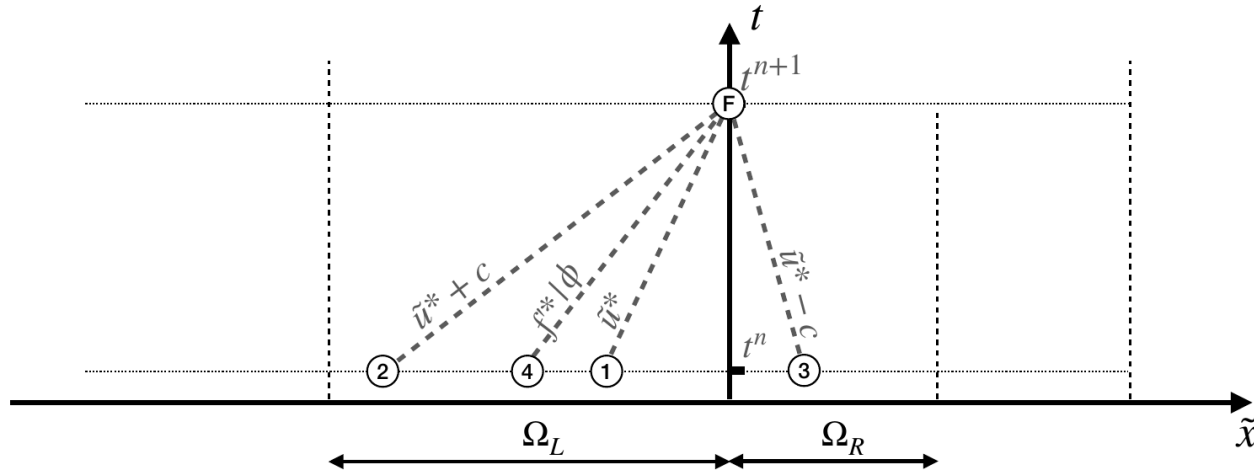
Numerical Scheme



$$\begin{aligned}
 (\tilde{v}_F - \tilde{v}_1) &= 0, & \text{along the characteristic wave with speed } \tilde{u}^*, \\
 \rho^* (\tilde{u}_F - \tilde{u}_2) + c (\rho_F - \rho_2) &= 0, & \text{along the characteristic wave with speed } \tilde{u}^* + c, \\
 \rho^* (\tilde{u}_F - \tilde{u}_3) - c (\rho_F - \rho_3) &= 0 \text{ and} & \text{along the characteristic wave with speed } \tilde{u}^* - c \text{ and} \\
 \mathcal{A}^* (\rho_F - \rho_4) + \mathcal{B}^* (\tilde{u}_F - \tilde{u}_4) + C^* (S_F - S_4) &= 0, & \text{along the characteristic wave with speed } f'^*/\phi,
 \end{aligned}$$

$$\begin{aligned}
 \tilde{v}_F &= \tilde{v}_1, \\
 \tilde{u}_F &= (\tilde{u}_2 + \tilde{u}_3)/2 + c(\rho_2 - \rho_3)/(2\rho^*), \\
 \rho_F &= \rho_2 - (\tilde{u}_F - \tilde{u}_2)\rho^*/c \text{ and} \\
 S_F &= S_4 - (\rho_F - \rho_4)\mathcal{A}/C - (\tilde{u}_F - \tilde{u}_4)\mathcal{B}/C
 \end{aligned}$$

Numerical Scheme



$$\begin{aligned}
 (\tilde{v}_F - \tilde{v}_1) &= 0, & \text{along the characteristic wave with speed } \tilde{u}^*, \\
 \rho^* (\tilde{u}_F - \tilde{u}_2) + c (\rho_F - \rho_2) &= 0, & \text{along the characteristic wave with speed } \tilde{u}^* + c, \\
 \rho^* (\tilde{u}_F - \tilde{u}_3) - c (\rho_F - \rho_3) &= 0 \text{ and} & \text{along the characteristic wave with speed } \tilde{u}^* - c \text{ and} \\
 \mathcal{A}^* (\rho_F - \rho_4) + \mathcal{B}^* (\tilde{u}_F - \tilde{u}_4) + C^* (S_F - S_4) &= 0, & \text{along the characteristic wave with speed } f'^*/\phi,
 \end{aligned}$$

$$\tilde{v}_F = \tilde{v}_1,$$

$$\tilde{u}_F = (\tilde{u}_2 + \tilde{u}_3)/2 + c(\rho_2 - \rho_3)/(2\rho^*),$$

$$\rho_F = \rho_2 - (\tilde{u}_F - \tilde{u}_2)\rho^*/c \text{ and}$$

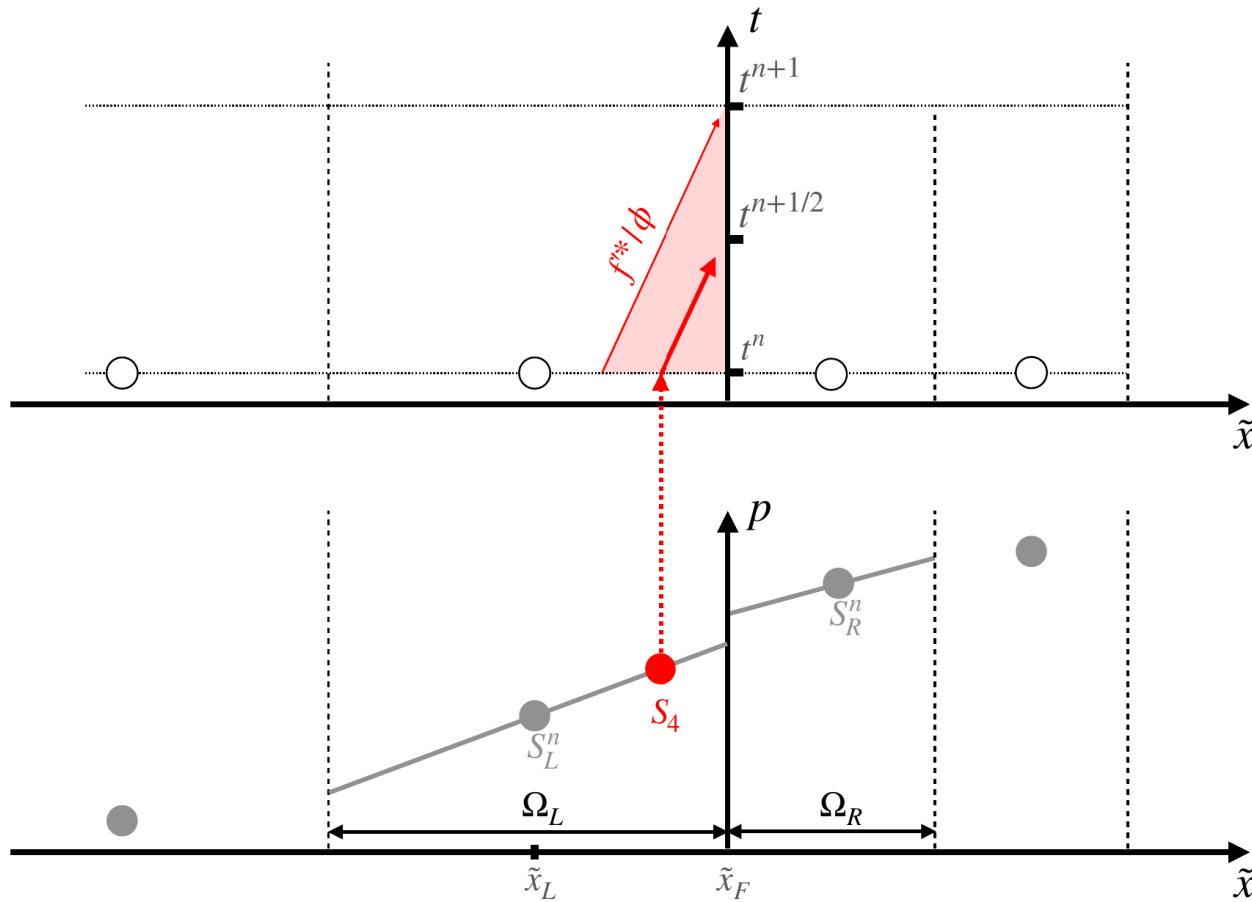
$$S_F = S_4 - (\rho_F - \rho_4)\mathcal{A}/C - (\tilde{u}_F - \tilde{u}_4)\mathcal{B}/C$$

$$\mathcal{A} = (c - \tilde{u}^*)(c + \tilde{u}^*)S^*\phi^2 + (S^*f'^*\tilde{u}^* - c^2f_1^* + f^*\tilde{u}^*)\phi + f^*f'^*,$$

$$\mathcal{B} = (f_{12}^*g_x - S^*f'^*)\rho^*\phi - f'^*f_1^*\rho^* \text{ and}$$

$$C = (c - \tilde{u}^*)(c + \tilde{u}^*)\rho^*\phi^2 + 2f'^*\phi\rho^*\tilde{u}^* - f'^*f'^*\rho^*.$$

Numerical Scheme



$$\tilde{v}_F = \tilde{v}_1,$$

$$\tilde{u}_F = (\tilde{u}_2 + \tilde{u}_3)/2 + c(\rho_2 - \rho_3)/(2\rho^*),$$

$$\rho_F = \rho_2 - (\tilde{u}_F - \tilde{u}_2)\rho^*/c \quad \text{and}$$

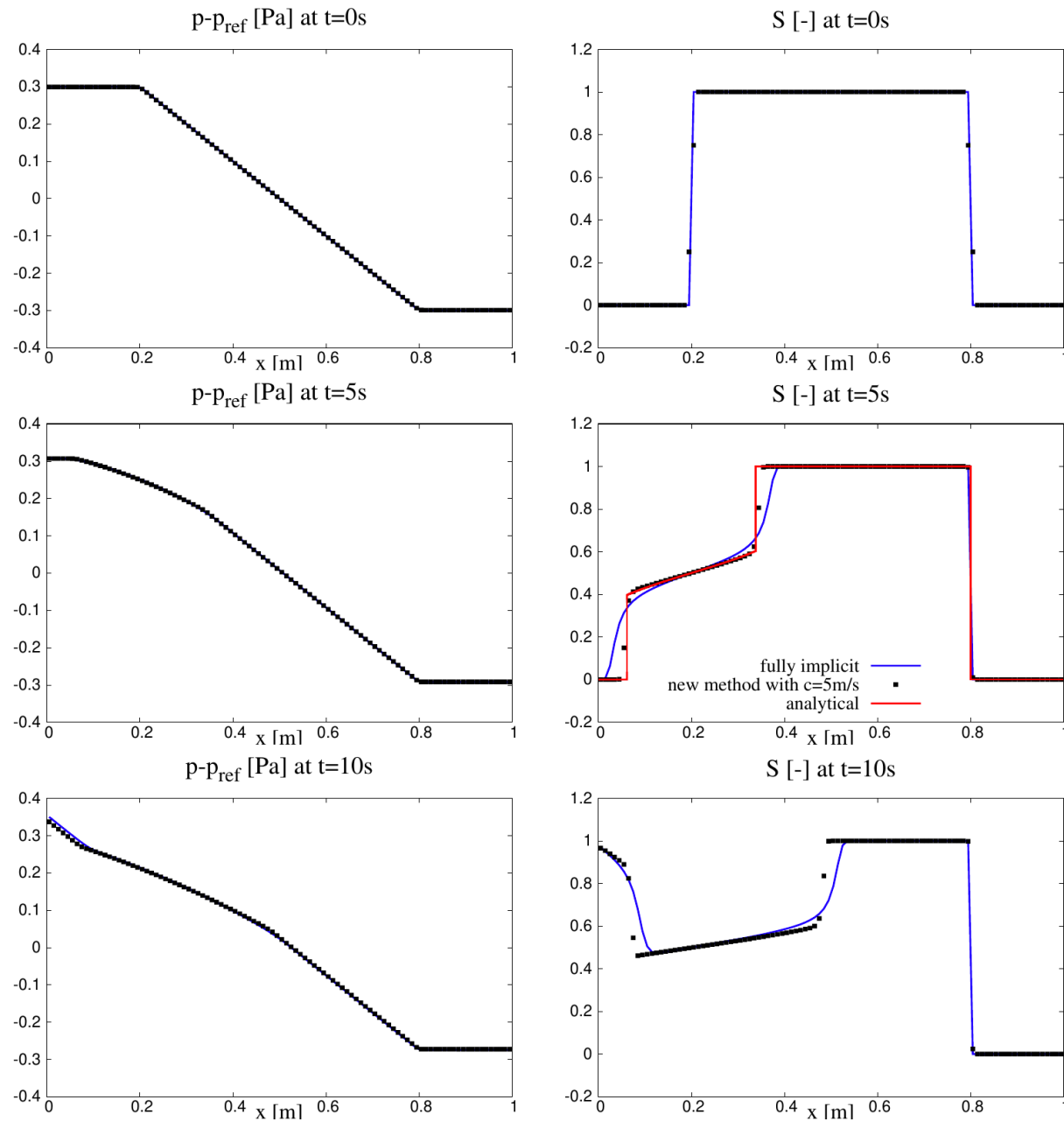
$$S_F = S_4 - (\rho_F - \rho_4)\mathcal{A}/C - (\tilde{u}_F - \tilde{u}_4)\mathcal{B}/C$$

$$\mathcal{A} = (c - \tilde{u}^*)(c + \tilde{u}^*)S^*\phi^2 + (S^*f'^*\tilde{u}^* - c^2f_1^* + f^*\tilde{u}^*)\phi + f^*f'^*,$$

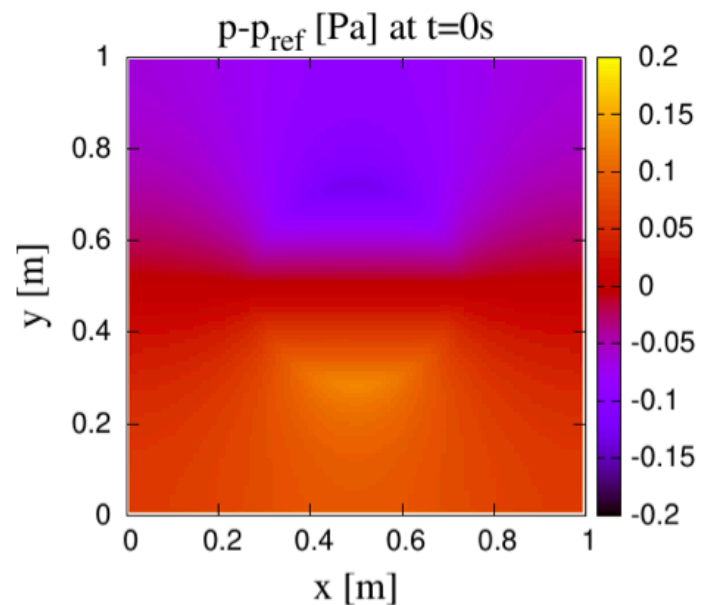
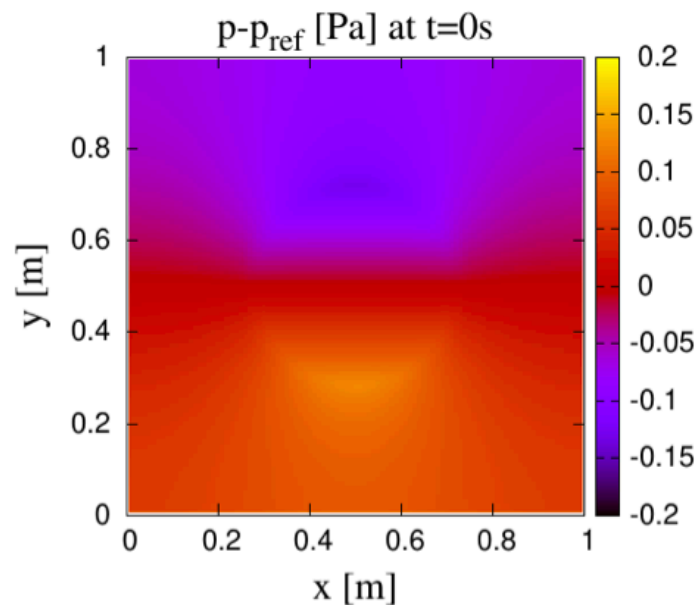
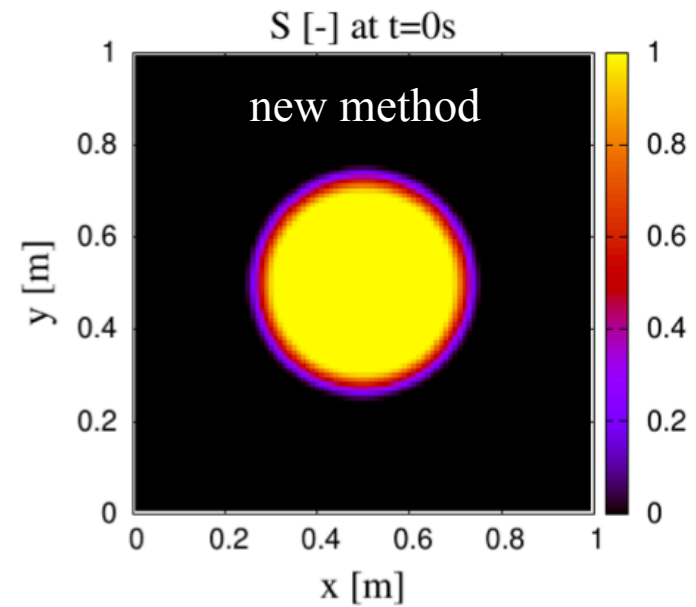
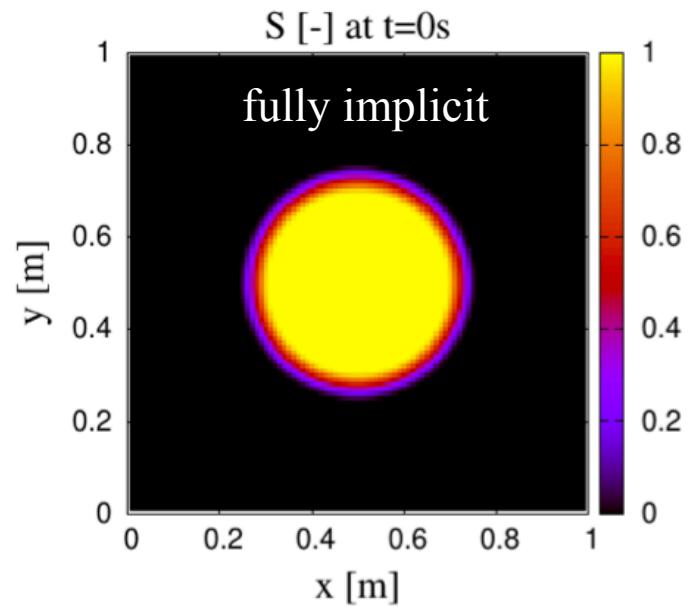
$$\mathcal{B} = (f_{12}^*g_x - S^*f'^*)\rho^*\phi - f'^*f_1^*\rho^* \quad \text{and}$$

$$C = (c - \tilde{u}^*)(c + \tilde{u}^*)\rho^*\phi^2 + 2f'^*\phi\rho^*\tilde{u}^* - f'^*f'^*\rho^*.$$

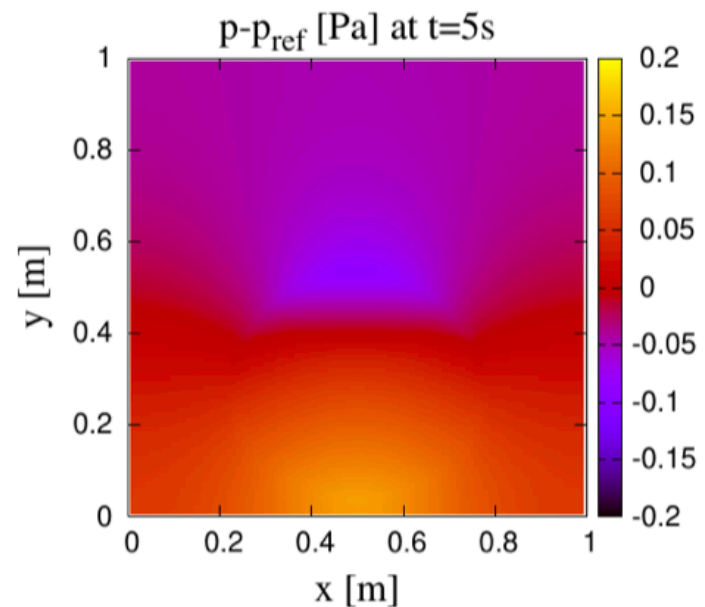
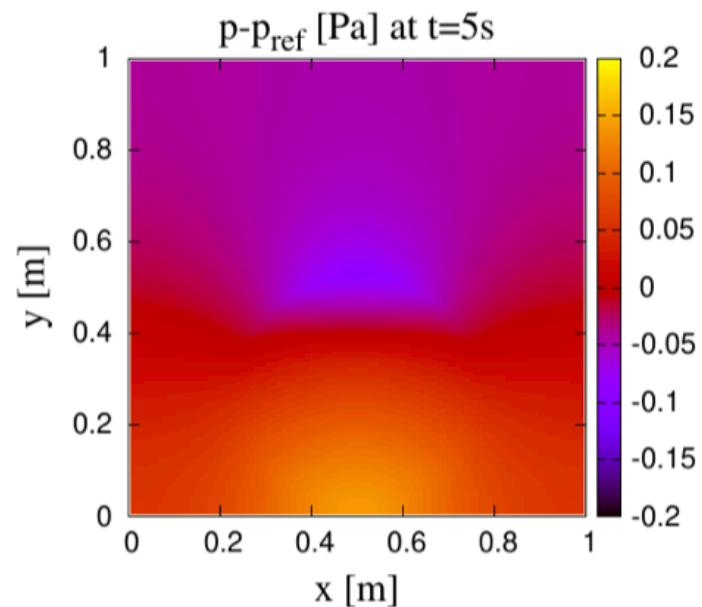
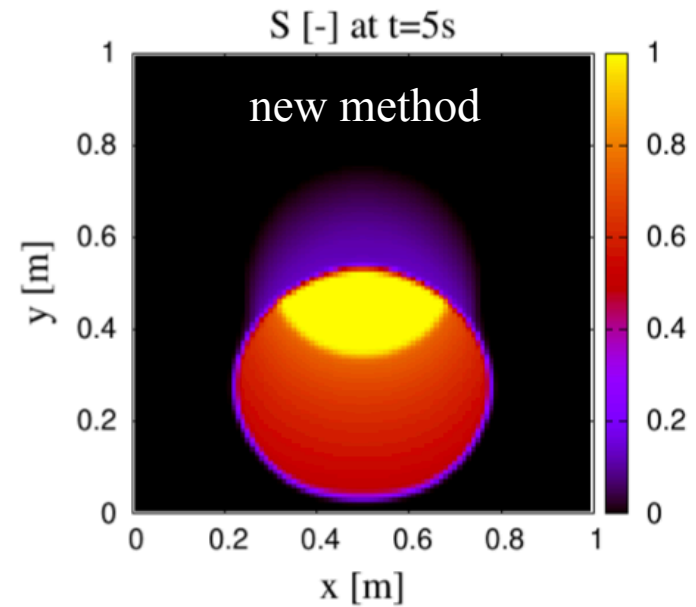
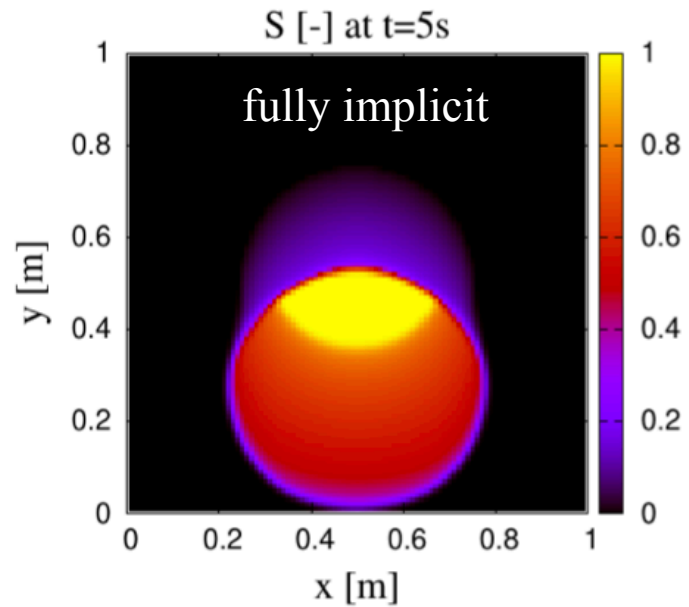
Case 1: 1D Plume



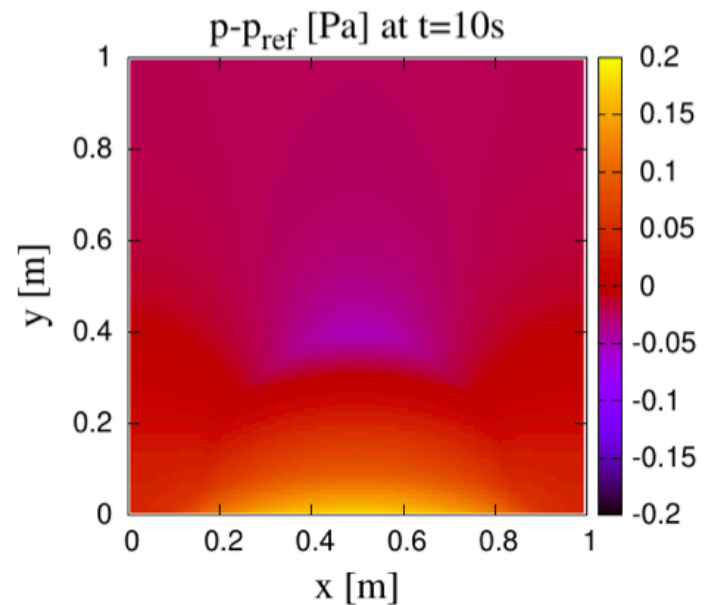
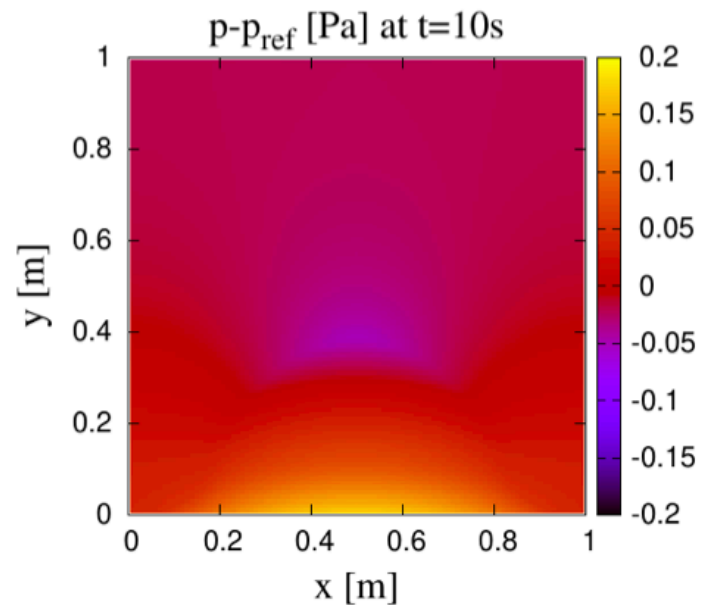
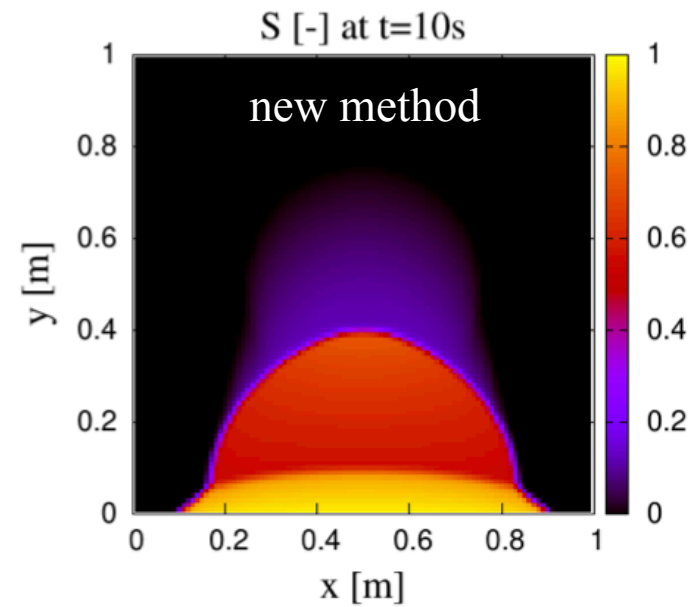
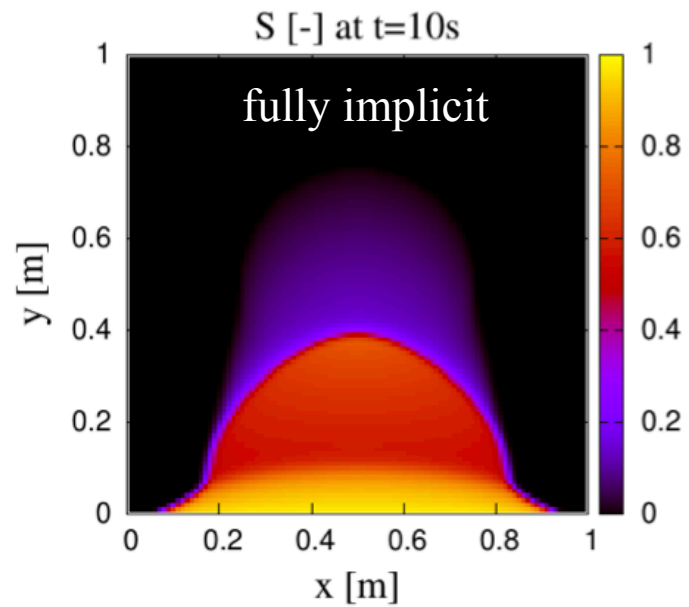
Case 2: 2D Plume



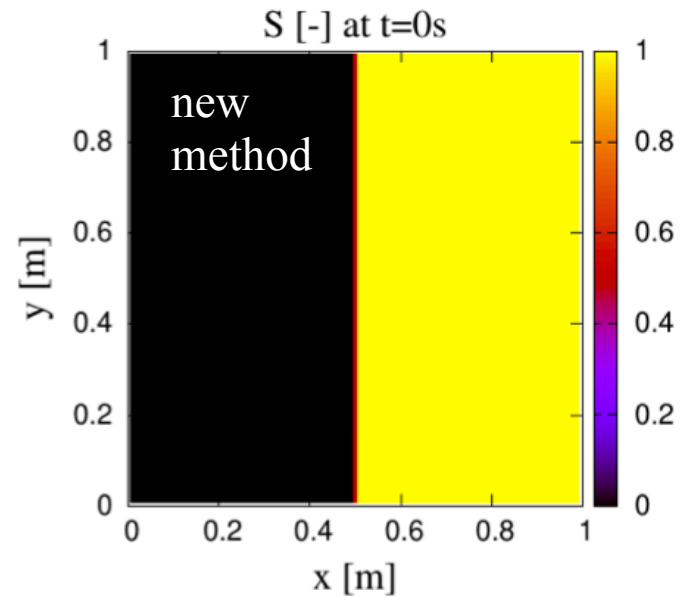
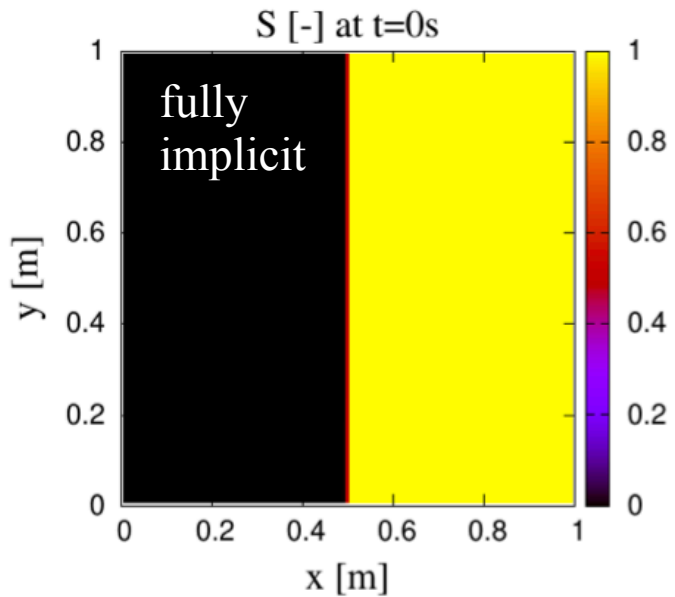
Case 2: 2D Plume



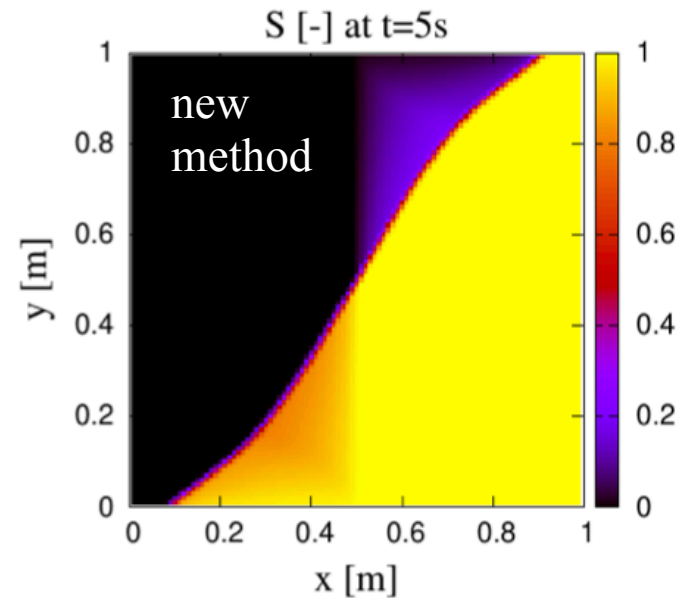
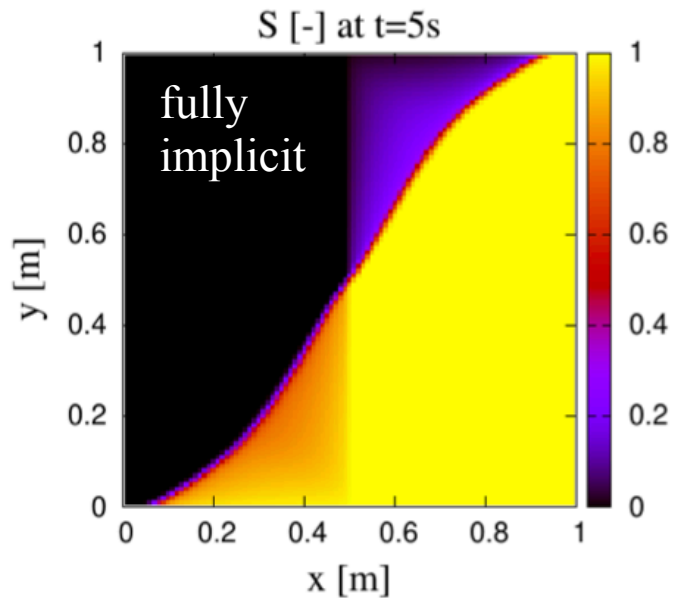
Case 2: 2D Plume



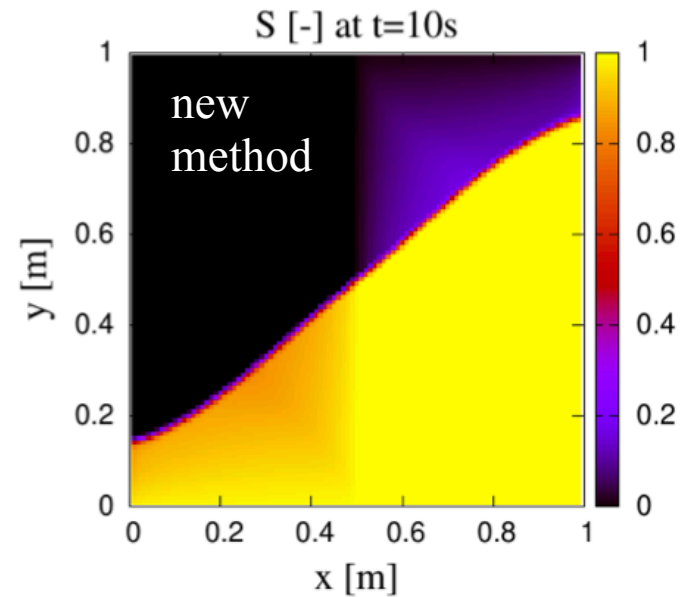
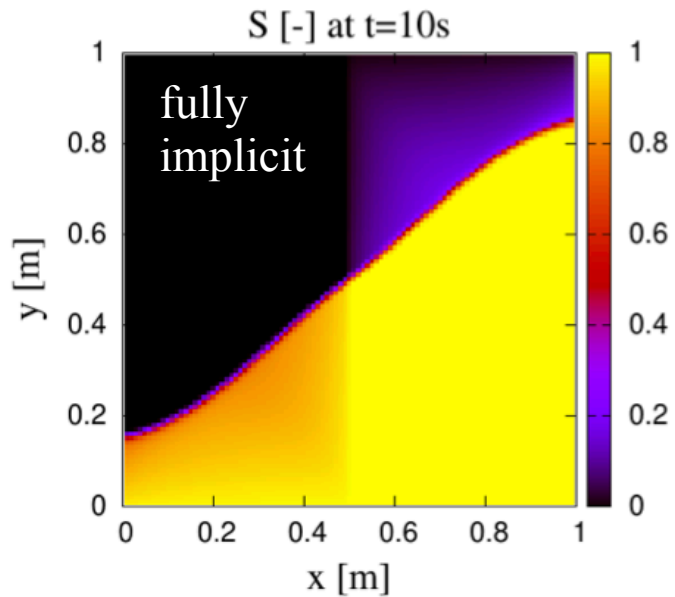
Case 3: Lock Exchange



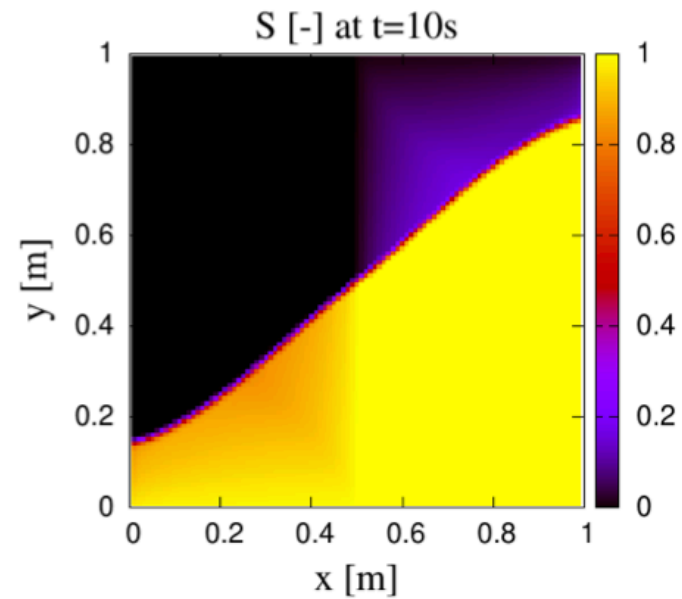
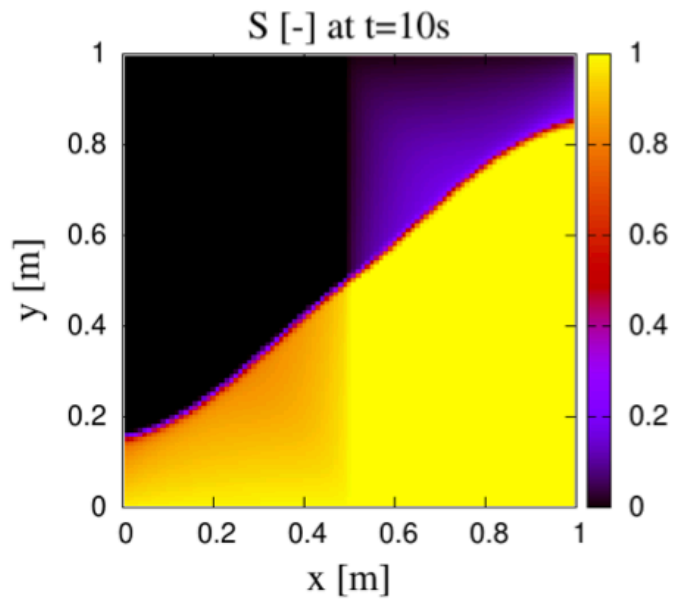
Case 3: Lock Exchange



Case 3: Lock Exchange



Efficiency



		case 1 (time steps)	case 2 (time steps)	case 3 (time steps)
fully implicit	1st order	100	1000	1000
new method with $\{c = 1\text{m/s}, \rho_{mean} = 4\text{kg/m}^3\}$	1st order		2075	2124
	2nd order	1001	5213	5328
new method with $\{c = 5\text{m/s}, \rho_{mean} = 1\text{kg/m}^3\}$	1st order		10073	10118
	2nd order	5001	40351	40517

Conclusions

Demonstrated that

- coupled flow and transport can be described by a system of hyperbolic conservation laws

Conclusions

Demonstrated that

- coupled flow and transport can be described by a system of hyperbolic conservation laws
- coupled flow and transport can be solved with an explicit method

Conclusions

Demonstrated that

- coupled flow and transport can be described by a system of hyperbolic conservation laws
- coupled flow and transport can be solved with an explicit method
- the proposed solution algorithm is accurate, efficient and robust

Conclusions

Demonstrated that

- coupled flow and transport can be described by a system of hyperbolic conservation laws
- coupled flow and transport can be solved with an explicit method
- the proposed solution algorithm is accurate, efficient and robust

Note that

- the proposed system and solution algorithm are flexibel

Conclusions

Demonstrated that

- coupled flow and transport can be described by a system of hyperbolic conservation laws
- coupled flow and transport can be solved with an explicit method
- the proposed solution algorithm is accurate, efficient and robust

Note that

- the proposed system and solution algorithm are flexible
- the proposed solution algorithm is well suited for GPUs

Conclusions

Demonstrated that

- coupled flow and transport can be described by a system of hyperbolic conservation laws
- coupled flow and transport can be solved with an explicit method
- the proposed solution algorithm is accurate, efficient and robust

Note that

- the proposed system and solution algorithm are flexible
- the proposed solution algorithm is well suited for GPUs

More details in

Patrick Jenny, Rasim Hasanzade, Hamdi Tchelepi.
Tightly Coupled Hyperbolic Treatment of Buoyant Two-Phase Flow and Transport in Porous Media.
Submitted to Journal of Computational Physics.

thank you for your attention