Reactive Transport in Porous Media

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Outline

- 1. Mathematics of Chemical Reactions
- 2. Uncertainty Quantification & Stochastic PDEs
- 3. PDF Methods
- 4. Upscaled effective reaction rate
- 5. Conclusions



Mathematics of Chemical Reactions

• Any general reversible chemical reaction with n reacting species $A_1, A_2, ... A_n$ can be represented as

$$\alpha_1 A_1 + \alpha_2 A_2 + \ldots + \alpha_m A_m \rightleftharpoons \alpha_{m+1} A_{m+1} + \ldots + \alpha_n A_n$$

 \bullet The concentration of species A_i is denoted by

$$C_i \equiv [A_i], \qquad i = 1, \dots, n; \qquad C = \frac{\text{mass of species}}{\text{volume of solution}} = \frac{[M]}{[L^3]}$$

• Each reaction process satisfies a (nonlinear) rate equation

$$\frac{dC_i}{dt} = R(C_1, C_2, ...C_n), \qquad i = 1, ..., n$$



Reactive Transport

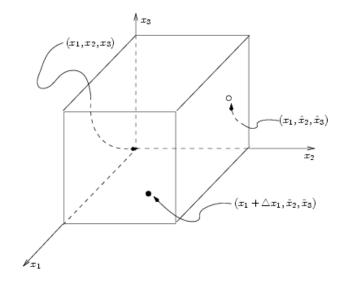
• Transport equations: Mass conservation

Advection

Molecular diffusion

Kinematic dispersion

Chemical reaction



$$\omega \frac{\partial C_i}{\partial t} = \nabla \cdot (\mathbf{D} \nabla C_i) - \nabla \cdot (\mathbf{u} C_i) + R(C_1, \dots, C_n), \quad i = 1, \dots, n$$



Example 1: Adsortption

• The mass concentration of the adsorbed substance:

$$C_2 = \frac{\mathrm{mass\ of\ adsorbed\ solute}}{\mathrm{unit\ mass\ of\ solid}}$$

• The mass of solids in a unit volume of a porous medium:

$$(1-\omega)\rho_s = \frac{\text{unit mass of solids}}{\text{unit volume of porous media}}$$

• The mass of a substance bound to solids in a unit volume:

$$(1-\omega)\rho_s C_2$$



Example 1: Adsorption (cndt.)

• The change in mass per unit volume per unit time:

$$R = -(1 - \omega)\rho_s \frac{\partial C_2}{\partial t}, \qquad (R \le 0)$$

If adsorption is instantaneous,

$$C_2 \approx K_d C_1$$
, $K_d \equiv$ the distribution coefficient

• Transport equation (retardation coefficient),

$$\omega R \frac{\partial C_1}{\partial t} = \nabla \cdot (\mathbf{D} \nabla C_1) - \nabla \cdot (\mathbf{u} C_1), \qquad R_c = 1 + \frac{1 - \omega}{\omega} \rho_s K_d$$



Example 2: Dissolution

Dissolution

$$\alpha \mathcal{A} \rightleftharpoons \mathcal{A}_{(s)}, \qquad C \equiv [\mathcal{A}]$$

• Reaction rate equation (effective reaction rate)

$$R \equiv \frac{dC}{dt} = -\alpha k (C^{\alpha} - C_{\rm eq}^{\alpha})$$

Transport equation

$$\omega \frac{\partial C}{\partial t} = \nabla \cdot (\mathbf{D} \nabla C) - \nabla \cdot (\mathbf{u}C) - \alpha k (C^{\alpha} - C_{\text{eq}}^{\alpha})$$



Reaction coefficients

Relation to the structure of a porous medium

$$K_d$$
, R_c , $k = F_1(\text{surface areas}) = F_2(\text{pore structure})$

Effective reaction rate

$$k \approx k_0 a, \qquad a \sim \frac{(1-\omega)\lambda}{l}$$

 k_0 — laboratory measured rate constant

a — specific surface area

 λ — roughness factor

l — characteristic grain size



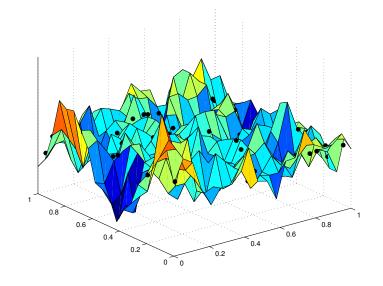
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Uncertainty in Environmental Modeling

- Wisdom begins with the acknowledgment of uncertainty—of the limits of what we know. David Hume (1748), An Inquiry Concerning Human Understanding
- Most physical systems are fundamentally stochastic (Wiener, 1938;
 Frish, 1968; Papanicolaou, 1973; Van Kampen, 1976):
 - Model & Parameter uncertainty
 - Heterogeneity
 - Lack of sufficient data
 - Measurement noise
 - * Experimental errors
 - * Interpretive errors



Randomness as a measure of ignorance



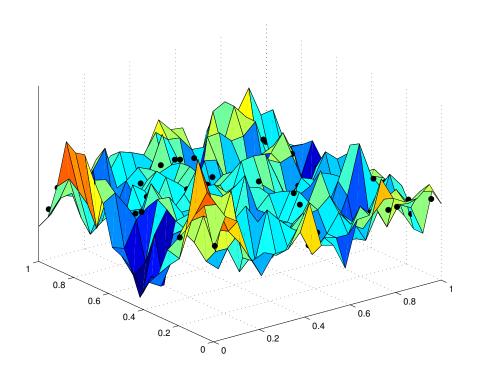
Alternative Frameworks for UQ

- Ignore parameter uncertainty
- Fuzzy logic
- Interval mathematics
- Probabilistic/stochastic approaches
 - Geostatistics
 - Monte Carlo simulations
 - Moment equations
 - PDF methods
 - Etc.
- Upscaling (homogenization)



Stochastic Framework

- Reaction rate $k(\mathbf{x})$
- Random field $k(\mathbf{x}, \omega)$
- Ergodicity
- Transport equations become stochastic
- Solutions are given in terms of PDFs





Probabilistic Description of k

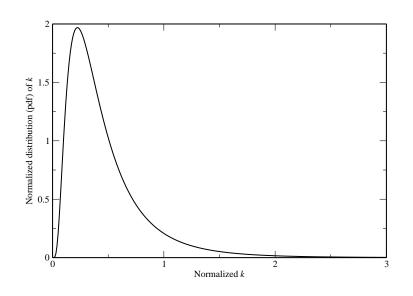
Relationship between the distributions of the grain size l and effective rate constant k: $p_k(k)dk \equiv p_l(l)dl$

• Cubic grains

$$p_k(k) = \frac{6\lambda\phi_s k_0}{k^2} p_l \left(\frac{6\lambda\phi_s k_0}{k}\right)$$

Spherical grains

$$p_l(l) \equiv \frac{1}{l\sigma_l^2 \sqrt{2\pi}} e^{-(\ln l - \mu_l)^2/(2\sigma_l^2)}$$





Stochastic Upscaling

Meso-scale transport equation:

$$\frac{\partial c}{\partial t} = -\nabla \cdot (\mathbf{v}c) + f_k(c), \qquad f_k = -\alpha k(c^{\alpha} - C_{\text{eq}}^{\alpha})$$

- ullet Uncertain (random) parameters: velocity ${f v}$ & reaction rates k
- Effective transport equation:

$$\frac{\partial \overline{c}}{\partial t} = -\nabla \cdot (\mathbf{v}_{\text{eff}} \overline{c}) - \alpha k_{\text{eff}} (\overline{c}^{\alpha} - C_{\text{eq}}^{\alpha})$$

Reynolds decomposition

$$k = \overline{k} + k', \qquad \overline{k} \equiv \int k p_k(k) dk, \qquad \overline{k'} = 0$$

Stochastic upscaling vs. deterministic upscaling



Traditional Approaches

• Effective transport equation:

$$\frac{\partial \overline{c}}{\partial t} = -\nabla \cdot (\mathbf{v}_{\text{eff}} \overline{c}) - \alpha k_{\text{eff}} (\overline{c}^{\alpha} - C_{\text{eq}}^{\alpha})$$

Note that

$$k_{\text{eff}} \neq \overline{k}$$
 \Rightarrow $k_{\text{eff}} = k_{\text{eff}}(\overline{k}, \sigma_k^2, l_k, \ldots)$

- Standard approaches:
 - $-k_{\rm eff} pprox \overline{k}$
 - Linearization $f_{\kappa}(c) = f_{\kappa}(\overline{c}) + \dots$



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PDF Approach

- Motivation
 - To avoid the linearization
 - To obtain complete statistics
- Raw distribution:

$$\Pi(c, C; \mathbf{x}, t) \equiv \delta(c(\mathbf{x}, t) - C)$$

• Probability density function (PDF):

$$p_c(C; \mathbf{x}, t) = \langle \Pi(c, C; \mathbf{x}, t) \rangle$$

Concentration moments:

$$\langle c^n(\mathbf{x},t)\rangle = \int C^n p_c(C;\mathbf{x},t) dC$$



PDF Equation & Closures

• Stochastic PDE for the raw distribution in \mathcal{R}^4 : $\tilde{\mathbf{x}} = (x_1, x_2, x_3, C)^T$

$$\frac{\partial \Pi}{\partial t} = -\tilde{\nabla} \cdot (\tilde{\mathbf{v}}\Pi) \qquad \qquad \tilde{\mathbf{v}} = (v_1, v_2, v_3, f_{\kappa})^T$$

Deterministic PDE for PDF

$$\frac{\partial p}{\partial t} = -\tilde{\nabla} \cdot (\langle \tilde{\mathbf{v}} \rangle p) - \tilde{\nabla} \cdot \langle \tilde{\mathbf{v}}' \Pi' \rangle$$

- Closure approximations
 - Direct interaction approximation (Kraichnan, 1987)
 - Large-eddy simulations (Koch and Brady, 1987)
 - Weak approximation (Neuman, 1993)
 - Closure by perturbation (Cushman, 1997)



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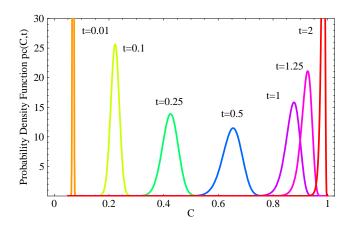


Example: One-Dimensional Batch System

Mesoscale transport equation

$$\frac{dc}{dt} = -\alpha\kappa(c^{\alpha} - C_{\text{eq}}^{\alpha}) \qquad c(0) = C_0$$

- Exact solution for PDF
 - Find $c[\kappa(Y)]$, where Y is multivariate Gaussian
 - Find $p_c(C) = (dy/dC)p(y)$

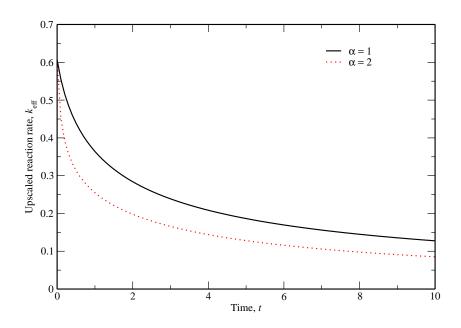




Effective (Upscaled) Rate Constant

- Find mean concentration $\overline{c}(t)$
- ullet Define $k_{
 m eff}$ as the coefficient in

$$\frac{d\overline{c}}{dt} = -\alpha k_{\text{eff}} \left(\overline{c}^{\alpha} - C_{\text{eq}}^{\alpha} \right)$$



•
$$k_{\text{eff}}(0) = \overline{k}$$



Perturbation Expansion for PDF

- ullet Gaussian mapping, e.g., $\kappa=f(Y)$ where Y is Gaussian
- ullet Small parameter σ_Y^2
- $p = p^{(0)} + p^{(1)} + \dots$

$$\frac{\partial p}{\partial t} = -\tilde{\nabla} \cdot (\langle \tilde{\mathbf{v}} \rangle p) - \tilde{\nabla} \cdot \langle \tilde{\mathbf{v}}' \Pi' \rangle \quad \rightarrow \quad \frac{\partial p^{(0)}}{\partial t} = -\tilde{\nabla} \cdot \left[\langle \tilde{\mathbf{v}} \rangle^{(0)} p^{(0)} \right]$$

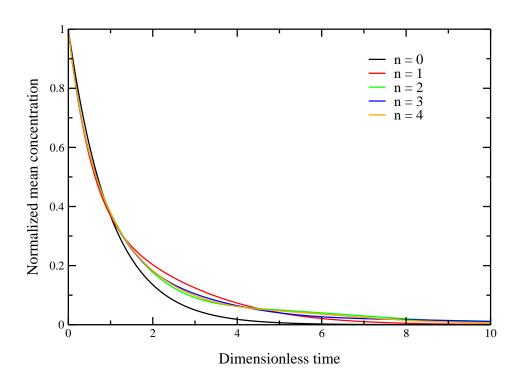
- Randomness in initial and boundary conditions is easily incorporated
- Solution for the concentration PDF (à la Kubo expansion)

$$p(C;t) = \frac{\mathrm{d}Y}{\mathrm{d}C} \sum_{n=0}^{\infty} \frac{\sigma_Y^{2n}}{(2n)!!} \delta^{(2n)}(Y - \langle Y \rangle)$$



Mean Concentration for Linear Kinetics ($\alpha = 1$)

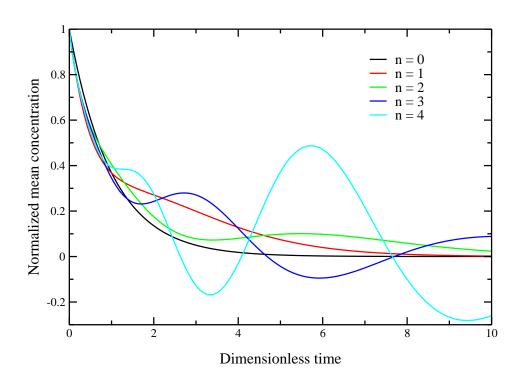
• Mild heterogeneity ($\sigma_Y^2 = 0.5$)





Mean Concentration for Linear Kinetics ($\alpha = 1$)

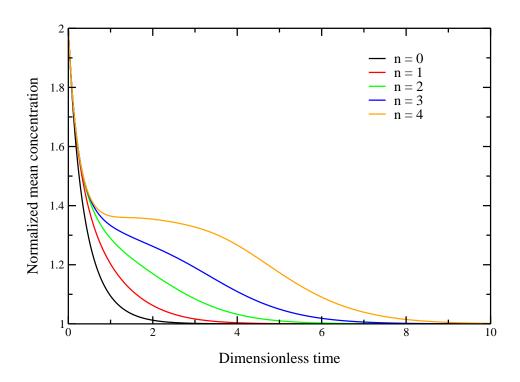
• Mild-to-moderate heterogeneity ($\sigma_Y^2 = 1.0$)





Mean Concentration for Non-linear Kinetics

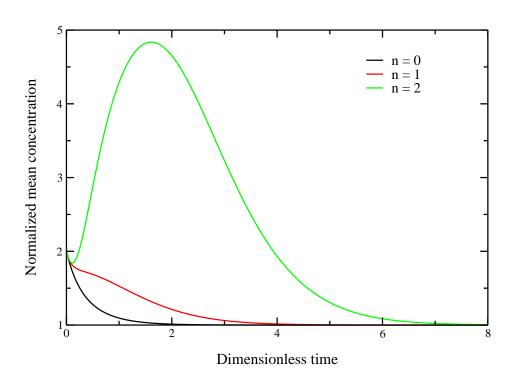
- $\bullet \ \alpha = 2$
- Mild heterogeneity ($\sigma_Y^2 = 0.5$)





Mean Concentration for Non-linear Kinetics

- $\bullet \ \alpha = 2$
- Mild-to-moderate heterogeneity ($\sigma_V^2 = 1.0$)





LED Approximation of PDF Equations

Transport equation

$$\frac{\partial c}{\partial t} = -\nabla \cdot (\mathbf{v}c) + f_{\kappa}(c) \quad \text{in} \quad \mathcal{R}^3$$

Unclosed PDF equation

$$\frac{\partial p}{\partial t} = -\tilde{\nabla} \cdot (\langle \tilde{\mathbf{v}} \rangle p) - \tilde{\nabla} \cdot \langle \tilde{\mathbf{v}}' \Pi' \rangle \quad \text{in} \quad \mathcal{R}^4$$

• Large Eddy Diffusivity (LED) closure

$$\frac{\partial p}{\partial t} = -\frac{\partial \langle \tilde{u}_i \rangle p}{\partial \tilde{x}_i} + \frac{\partial}{\partial \tilde{x}_j} \left[\tilde{D}_{ij} \frac{\partial p}{\partial \tilde{x}_i} \right]$$

• "Dispersion" coefficient

$$\tilde{D}_{ij}(\tilde{\mathbf{x}},t) \approx \int_0^t \int_{\Omega} \langle \tilde{v}_i'(\tilde{\mathbf{x}}) \tilde{v}_j'(\tilde{\mathbf{y}}) \rangle G(\tilde{\mathbf{x}},\tilde{\mathbf{y}},t-\tau) d\tilde{\mathbf{y}} d\tau$$



Lagrangian-Eulerian Description

Governing equations:

$$\frac{\partial c}{\partial t} = -\nabla \cdot (\mathbf{v}c) + f_k(c) \qquad \Rightarrow \qquad \frac{\partial \Pi}{\partial t} = -\tilde{\nabla} \cdot (\tilde{\mathbf{v}}\Pi)$$

• Random Green's function $\mathcal{G}(\tilde{\mathbf{x}}, \tilde{\mathbf{y}}, t - \tau)$

$$\frac{\partial \mathcal{G}}{\partial \tau} + \tilde{\mathbf{v}} \cdot \tilde{\nabla}_{\tilde{\mathbf{y}}} \mathcal{G} = -\delta(\tilde{\mathbf{x}} - \tilde{\mathbf{y}}) \delta(t - \tau)$$

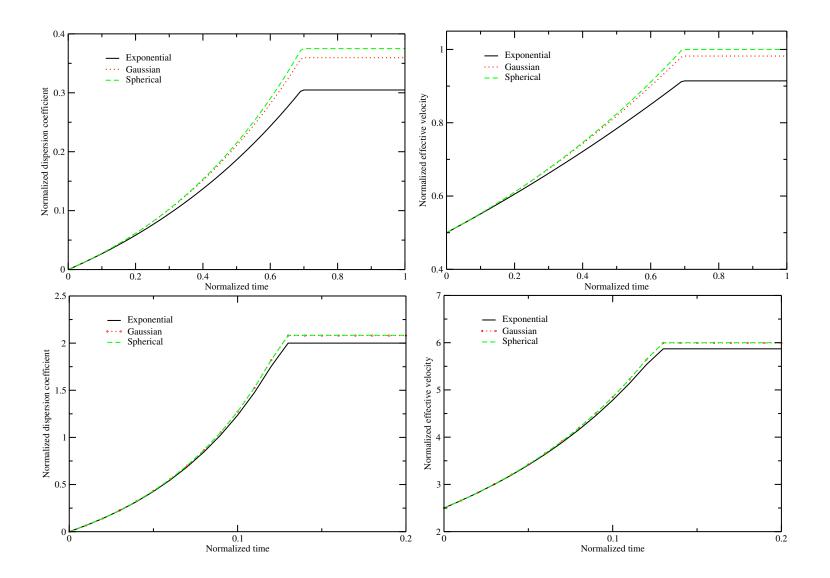
Explicit expression

$$\mathcal{G}(\tilde{\mathbf{x}}, \tilde{\mathbf{y}}, t - \tau) = [1 - \mathcal{H}(\tau - t)]\delta(\tilde{\mathbf{y}} - \tilde{\mathbf{x}}^L), \qquad \tilde{\mathbf{x}}^L = \tilde{\mathbf{x}} + \tilde{\mathbf{v}}(t - \tau)$$

• Mean Green's function: $G(\tilde{\mathbf{x}}, \tilde{\mathbf{y}}, t - \tau) = \langle \mathcal{G}(\tilde{\mathbf{x}}, \tilde{\mathbf{y}}, t - \tau) \rangle$



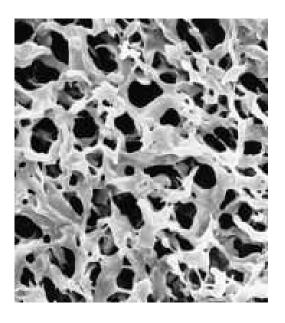
Effective parameters





Conclusions

- Most physical systems are under-determined due to
 - Heterogeneity
 - Lack of sufficient data
 - Measurement noise







Wisdom begins with the acknowledgment of uncertainty—of the *limits* of what we know. David Hume (1748), *An Inquiry Concerning Human Understanding*

