Two-scale expansion with drift approach to the Taylor dispersion for reactive transport through porous media

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\section*{1. Introduction}

Our understanding of porous media flows comes from the knowledge of basic physical principles at the pore level and from observations at the macroscale. Solving multiphase multicomponent Navier--Stokes equations at the level of pores (the fine scale) requires gathering of tremendous amount of fine scale data. Consequently, the present computational resources are not able to handle such flows. Furthermore, it is almost impossible to obtain a complete description of the geometry and of the ongoing chemical process.

To circumvent this difficulty a usual approach is to describe the essential physical behavior in an averaged sense. This corresponds to upscaling from the microscale to the macroscale, where we do not have to consider all finer scale details.

There are different approaches to the upscaling of flows through porous media. Early references involve the method of averaging or multiple scale expansions. The multiple scale expansions have the advantage of making the results mathematically rigorous by means of the homogenization method.

The simplest flow type in porous media is single phase single component flow. Here upscaling of the Navier--Stokes equations gives Darcy’s law. The multiple scale expansion was constructed by Ene and Sanchez-Palencia and the approximation was justified by Tartar using the homogenization method. For a review of the classic results on derivation of Darcy’s law, with detailed references, we refer to Allaire (1997).

Next important question linked with the saturated flow through porous media is the upscaling of tracer dispersion. The transverse diffusion causes the particle cloud, which is transported by the flow, to undergo a transition from the pore level convection--diffusion to a convection--dispersion phenomenon at the macroscopic scale. The observed spreading is called hydrodynamic dispersion. Its effects are closely linked with the size of the Péclet number and for diffusive transport through porous media we are typically in Taylor dispersion-mediated mixing, which means that we have a dominant Péclet number smaller than a threshold value. When Péclet’s number reaches that threshold value, then diffusive transport changes its behavior to turbulent mixing.

The theoretical study of the dispersion goes back to the pioneering paper of Taylor (1953), where an explicit expression for effective dispersion in cylindrical capillaries was found. It led to thousands of articles on dispersion in capillaries. It is interesting...
to note that recent mathematical analysis from Mikelić et al. (2006) and Choquet and Mikelić (2008) showed that Taylor’s dispersion theory is valid for all Péclet’s numbers smaller than the threshold value, corresponding to the characteristic small scale diffusion and the characteristic global advection times of same order. This was advocated through numerous numerical experiments in van Duijn et al. (2008), where Péclet’s numbers corresponding to Taylor’s (1953) experiments were determined and found to be close to the threshold value.

For study of dispersion in porous media using an averaging technique, we refer to Carbonell and Whitaker (1983) and Quintard and Whitaker (1993). The upscaled system is obtained by making the ad hoc closure hypothesis that the perturbation of the upscaled concentration is proportional to its gradient.

Study of the dispersion in porous media via analysis by multiple scale expansions was undertaken in a number of papers. Papers Rubinstein and Mauri (1986) and Mei (1992) focused at the important case when Péclet number is of order $\varepsilon^{-1}$, where $\varepsilon$ is the characteristic pore size. In Auriault and Adler (1995) dispersion was studied for various magnitudes of Péclet’s numbers. The systematic study of the dispersion tensor is in Salles et al. (1993) and Amaziane et al. (2006).

Presence of the chemical reactions complicates the situation further. Already for reactive flows through capillaries the literature is reduced to several recent papers (see van Duijn et al., 2008 for references). We mention modeling dispersion for a flow in a biporous medium with adsorption in the micropores, in Canon et al. (1999) using multiple scale expansions technique from Auriault and Lewandowska (1993). Multiple scale expansion for reactive flows with dominant Péclet’s number and with infinite rate constant for adsorption is in Lewandowska et al. (2002). The case of infinite linear adsorption constant is considered in Mauri (1991).

In most situations it turned out that the multiple scale expansions could be done rigorously using a particular homogenization tool called the two-scale convergence. It was introduced by Nguetseng and Allaire and we refer to Allaire (1992) for a complete theory with applications and references. It was generalized to cover also presence of surface terms in Allaire et al. (1995) and Neuss–Radu (1996). The two-scale convergence not only justifies using multiple scales expansions but also for very complex structures is simpler than expansions, because it necessitates less computations. An example is obtaining Biot’s equations from poroelasticity (for review see Mikelić, 2002). With such motivation, Pietnitski et al introduced in Donato and Pietnitski (2005) and Marušić-Paloka and Pietnitski (2005) the two-scale convergence with drift. See also Allaire (2008) for a detailed theory. Then it was applied with success in Allaire and Raphael (2007) to reactive flows with volume reactions and infinite linear adsorption constant at pore boundaries.

In this paper we present for the first time in the engineering literature the multiple scale expansion with drift applied to reactive flows through porous media with dominant Péclet’s and Damköhler’s numbers and general linear surface reactions. It was anticipated in Papanicolaou (1995, pp. 212–216) and is closely linked with theoretical notion of the two-scale convergence with drift. The question of the rigorous mathematical justification of the upsaling is addressed in the preprint Allaire et al. In this article we present the model, apply the multiple scale expansion with drift to it and obtain formally the upscaled model. Then it is illustrated with numerical simulations for the dispersion matrix.

We note that in Auriault and Adler (1995) and Salles et al. (1993) it was necessary to use two time scales in order to get the correct result. Here we will see that the approach is more elegant and calculations shorter.

2. Examples of reactive flows

We consider reactive transport of solute particles transported by a stationary incompressible viscous flow through a porous medium. The flow regime is assumed to be laminar through the fluid part $\Omega_f$ of this porous medium, which is supposed to be a network of interconnected channels. The flow satisfies a slip (non-penetrating) condition on the fluid/solid interfaces and $\Omega_f$ is saturated by the fluid. Solute particles are participants in a chemical reaction with the solid boundaries of the pores.

2.1. Model for reactive transport of a single solute

This is the simplest example and it is described by the following model for the solute concentration $c^+$ and for the surface concentration $c^s$:

$$\frac{\partial c^+}{\partial t} + \mathbf{v}(\mathbf{x}, t) \cdot \nabla_{\mathbf{x}} c^+ - D^+ \nabla_{\mathbf{x}}^2 c^+ = 0 \quad \text{in } \Omega_f,$$

where $\mathbf{v}$ is the given fluid velocity (obtained, e.g. by solving the Navier–Stokes equations), and $D^+$ the molecular diffusion (a positive constant). At the solid-fluid boundary $\partial \Omega_f$ takes place an assumed linear adsorption process, described by the following equations:

$$-D^s \nabla_{\mathbf{x}} c^+ \cdot \mathbf{n} = \frac{\partial c^s}{\partial t} = k^s \left( c^+ - \frac{c^s}{K^s} \right) \quad \text{on } \partial \Omega_f,$$

where $k^s$ represents the rate constant for adsorption, $K^s$ the linear adsorption equilibrium constant and $\mathbf{n}$ is the unit normal at $\partial \Omega_f$ oriented outwards with respect to $\Omega_f$.

2.2. Model for the binary ion exchange

We now consider another, more complex model, namely ion exchange with two species. The binding on the pore surfaces is due to electric charges carried by the solutes and the exchange complex. For a detailed mathematical modeling and references due to electric charges carried by the solutes and the exchange complex.

For $i = 1, 2$, let $M_i$ denote the ion $i$ in solution, let $M_a$ denote the ion $i$ attached to the exchange complex and let $n_i$ denote the valence of ion $i$. In order to maintain electroneutrality the exchange reaction has the form

$$n_2 M_1 + n_1 M_2 \leftrightarrow n_1 M_2 + n_2 M_1,$$

The reaction rate from left to right will be denoted by $k_1$, and from right to left by $k_2$. In models for the binary ion exchange differences in molecular diffusivities are neglected. Hence in $\Omega_f$ we have Eq. (1) for both concentrations $c^+_i, i = 1, 2$. At the solid/fluid boundaries $\partial \Omega_f \cap \partial \Omega$ we suppose the following rate description for the adsorption reaction:

$$\frac{\partial c^+}{\partial t} = F_i(c^+_1, c^+_2, c^s_1, c^s_2), \quad i = 1, 2,$$

where $F_1$ and $F_2$ are given by $F_1 = n_2 (k_2 - k_1)$, $F_2 = n_2 (k_1 - k_2)$ and $c^s_1$ and $c^s_2$ denote the concentrations of $M_1$ and $M_2$, respectively. Valences $n_i, i = 1, 2$ are supposed to be bigger than or equal to 1.

In the engineering literature it is observed that the ion exchange capacity $\Sigma^x = n_1 c^s_1 + n_2 c^s_2$ is conserved. Following van Duijn and Knabner (1992) and Knabner et al. (1995), we find out that $\Sigma^x = \Sigma^x$, with $\Sigma^x = n_1 c^s_1 + n_2 c^s_2$, satisfies the equations

$$\frac{\partial \Sigma^x}{\partial t} + \mathbf{v}(\mathbf{x}, t) \cdot \nabla_{\mathbf{x}} \Sigma^x = -D^s \nabla_{\mathbf{x}}^2 \Sigma^x = 0 \quad \text{in } \Omega_f \times (0, T),$$

$$-D^s \nabla_{\mathbf{x}} \Sigma^x \cdot \mathbf{n} = \frac{\partial \Sigma^x}{\partial t} = 0 \quad \text{on } \partial \Omega_f \cap \partial \Omega.$$
Hence $S = n_1 \delta t + n_2 \delta t \mid t = 0$. Next we observe that

$$S_c^1 = \frac{1}{n_2} (S_c^1 - n_1 \delta t), \quad S_c^2 = \frac{1}{n_2} (S_c^2 - n_1 \delta t)$$

and it is enough to study the corresponding problem for $(S_c^1, S_c^2)$.

We note that system (4) and (5) does not contain chemical reactions. Hence $(S_c^1, S_c^2)$ are calculated independently and then we turn to the determination of $S_c^i$ and $S_c^j$, $i = 1, 2$.

Following van Duijn and Knabner (1992) the reaction rates appearing in (3) are

$$
\begin{align*}
\dot{k}_1 &= k_1(c_1) \left( \frac{T}{n_1} - s_i \right) n_i \\
\dot{k}_2 &= k_2(s_i) \left( \frac{T}{n_1} - c_1 \right) n_i
\end{align*}
$$

where $k_1 = \dot{k}_1c_1^{n_i} \delta t(n_1/n_2)^n$ and $k_2 = \dot{k}_2c_1^{n_i} \delta t(n_1/n_2)^n$ being positive constants.

More general rate functions, corresponding to other chemical settings, are introduced similarly (see van Duijn and Knabner, 1992). The isotherms (i.e., singular points) corresponding to the ordinary differential equation (ODE)

$$\frac{\partial s_c^i}{\partial t} = n_2 (\dot{k}_1 - \dot{k}_2)
$$

are studied in van Duijn and Knabner (1992) where it was established that (8) defines a monotone isotherm.

In order to get isotherms we suppose that $T_c$ does not depend on time and that initially it was a constant, $T_c = \text{constant} > 0$. For $S_c$ we suppose $S_c^1 = S_c^2 = \text{constant} > 0$.

Let $(c_1^\sigma, s_c^\sigma)$ be such isotherm. Then

$$\frac{\partial F_1}{\partial c_1^\sigma} (c_1^\sigma, s_c^\sigma) = n_2 k_1(c_1^\sigma) \frac{n_i}{n_1} - s_c^\sigma n_i
$$

and

$$\frac{\partial F_1}{\partial s_c^\sigma} (c_1^\sigma, s_c^\sigma) = \frac{F_{1c}}{n_2} > 0, \quad i = 1, \ldots, m.$$

The linearized rate function reads

$$\frac{\partial S_c^i}{\partial t} = F_{1c}c_i^\sigma - F_{1s}S_c^i = F_{1c} \left( c_i^\sigma \frac{S_c^i}{F_{1c}} \right) = -D^* \nabla_{c_i^\sigma} c_i^\sigma \cdot n.$$

### 2.3. Reactive flow systems with m species

We investigate again another model of ion exchange reactions, or more general adsorption reactions, between an aqueous solution involving mono and multivalent cations and NC different exchange sites. It is based on the following set of simultaneous chemical reactions:

$$n_1M_1 + n_2M_2 \mid E_3 = n_1M_1 + n_2M_2 \mid E_3, \quad i = 1, \ldots, m,$$

where $M_i$ designates the i th cation with valence $n_i$ and $E_3$ signifies an exchange site of type z with unit charge.

We are interested in the pore level modeling of the reactive flows of m solutes. The general mathematical reference is the book (Giovannioli, 1999). Chemistry is presented there through nonlinear source terms and the approach is very general. In this paper we would like to apply our approach to particular reactive flows with adsorption at the pore boundaries. A mathematically oriented reference with detailed modeling is the book (Rhee et al., 2001). In fact they present models with the surface terms already scaled up to volume ones. Also the molecular diffusion is neglected. Nevertheless, the adsorption modeling is given in details.

We start by recalling the basic quantitative description of the adsorption mechanism. If there is a finite rate of transfer from solution to adsorbent, then one assumes that this rate depends on the pertinent parameters of the problem. Frequently, it is assumed that the rate of transfer of solute is determined by the rate of transfer of mass through the stagnant film about the particle, other processes occurring at equilibrium. Let $s_c^i$ be the concentration of the i th solute on the solid in moles per unit surface. Then we have

$$\frac{\partial s_c^i}{\partial t} = k(c_c^i - c_c^{i*}).$$

where $k$ is the rate velocity and $c_c^{i*}$ the concentration in the fluid if it was in equilibrium with the adsorbed phase. $c_c^{i*}$ are given nonlinear functions of $s_c^i$, corresponding to the isotherms.

If a local equilibrium was established everywhere at any time, then the surface concentrations $S_c^i$ would be related to the volume concentrations $c_c^i$ by

$$s_c^i = f(a_1, \ldots, a_m), \quad i = 1, \ldots, m.$$
where

$$F_{ij} = \begin{cases} \frac{C_i}{V_i} \left( 1 + \sum_{j=1}^m K_{ij} \phi_j \right), & j \neq i, \\ \frac{1}{V_i} \left( 1 + \sum_{j=1}^m K_{ij} \phi_j \right), & j = i. \end{cases}$$  \tag{18}$$

Since the application defining Langmuir isotherm is bijective, we know that $F$ is invertible. Nevertheless, $F$ is not symmetric. Following Rhee et al. (2001, Vol. 2, Chapter 3) we know that $F$ has $m$ distinct and real eigenvalues and there is a regular matrix $M$ such that

$$SFS^{-1} = A = \text{diag}(\lambda_1, \ldots, \lambda_m).$$

Our microscopic system for $c^e = \text{diag}(c_1^e, \ldots, c_m^e)$ and $s^e = \text{diag}(s_1^e, \ldots, s_m^e)$ is

$$\frac{\partial c^e}{\partial t} + (\nabla \cdot \nabla_c) c^e = D^e \nabla^2_c c^e \quad \text{in} \ \Omega_1,$$

$$c^e(x^e, 0) = c_0^e(x^e), \quad x^e \in \Omega_1, \tag{19}$$

$$-D^e \nabla_c c^e \cdot n = \frac{\partial s^e}{\partial t} = k^e (c^e - F s^e) \quad \text{on} \ \partial \Omega_1 \cap \partial \Omega,$$

$$s^e(x^e, 0) = s_0^e(x^e), \quad x^e \in \partial \Omega_1, \tag{20}$$

Now we apply the similarity transform $S$ to the problem (19)–(22) and obtain the following system for $(Sc^e, Ss^e)$:

$$\frac{\partial Sc^e}{\partial t} + (\nabla \cdot \nabla_c) (Sc^e) = D^e \nabla^2_c (Sc^e) \quad \text{in} \ \Omega_1,$$

$$Sc^e(x^e, 0) = S_0^e(x^e), \quad x^e \in \Omega_1, \tag{21}$$

$$-D^e \nabla_c (Sc^e) \cdot n = \frac{\partial Ss^e}{\partial t} = k^e (Sc^e - As s^e) \quad \text{on} \ \partial \Omega_1 \cap \partial \Omega,$$

$$Ss^e(x^e, 0) = S_0^e(x^e), \quad x^e \in \partial \Omega_1. \tag{22}$$

Again we are back to the homogenization problem (29)–(32), but this time for every component of $Sc^e$.

### 3. Dimensionless equations and the assumptions on the data

The main conclusion of the previous section is that after linearization we are back to system (1) and (2) and that it should be the starting point for the upscaling procedure. To make an asymptotic analysis of the problem we must first introduce appropriate scales deduced from characteristic parameters. We denote them by a $R$-index (meaning “reference”). The characteristic length $L_R$ coincides in fact with the “observation distance”. We assume that the typical heterogeneities in $\Omega_1$ have a characteristic size $l \ll L_R$. We set $e = (l/L_R) \ll 1$ and the rescaled flow domain is now $\Omega_e = \Omega_1/L_R$, with notation reminding us that it contains pores of characteristic non-dimensional size $e$. Setting

$$u_j = \frac{c_j^e}{c_0^e}, \quad x = \frac{x^e}{L_R}, \quad t = \frac{t^e}{L_R}, \quad \textbf{v}(x, t) = \frac{1}{L_R} \textbf{v}^e(x^e, t^e),$$

$$v_i = \frac{c_i^e}{c_0^e}, \quad \text{we obtain the dimensionless equations}$$

$$\frac{\partial u_j}{\partial t} + \frac{V_j T_0}{L_R} \nabla_t \textbf{v}(x, t) \cdot \nabla x u_j - \frac{D^e T_0}{L_R} \nabla^2 x u_j = 0 \quad \text{in} \ \Omega_e,$$  \tag{27}

and

$$-\frac{D^e T_0}{L_R} \nabla x u_j \cdot n = \frac{\varepsilon_R}{L_R} \frac{\partial v_i}{\partial t} - k^e \left( c_0^e u_j - \frac{c_0^e v_i}{R} \right) \quad \text{on} \ \partial \Omega_e.$$  \tag{28}$$

This problem involves the following time scales:

$$T_l = \text{characteristic global advection time} = L_R/\nu,$$

$$T_D = \text{characteristic global diffusion time} = L_R^2/D^e;$$

$$T_{DE} = K^e/R^e \quad (\text{characteristic desorption time});$$

$$T_A = \varepsilon_R/c_0^e \quad \text{characteristic adsorption time};$$

$$T_{\text{react}} = \text{superficial chemical reaction time} = L_R/k^e;$$

and the following characteristic non-dimensional numbers

$$Pe = \frac{L_R V_0}{D^e} = \frac{T_D}{T_l} = \frac{P_{loc}}{\varepsilon} \quad (\text{Péclet’s number});$$

$$Da = \frac{L_R k^e}{D^e} = \frac{T_{\text{react}}}{T_D} \quad \text{(Damköhler's number).}$$

We choose to study a regime for which $T_R = T_D$, i.e. we are interested at dispersion at global diffusion time.

Let us be a little more precise on the definition of $\Omega_e$. From now on we assume that $\Omega_2$ is an $n$-periodic open subset of $\mathbb{R}^n$, $n = 2, 3$. The unit periodicity cell is $Y = (0, 1)^n$ on which we consider a smooth partition $Y^0 \cup Y^0$ where $Y^0$ is the solid part and $Y^0$ is the fluid part (its periodic extension is a smooth connected open subset) (see Fig. 1). By periodic translations we obtain $Y_i = \epsilon(Y^0 + j), \quad S_i = \epsilon(S^0 + j), \quad Y = \bigcup_{j \in \mathbb{Z}^n} Y_i$ and $S_i = \epsilon S_0$. $\Omega_e$ is supposed to be connected and its boundary $S_0$ smooth.

The equations for $u_i = U_i$ and $v_i = V_i$ in their non-dimensional form read (with the velocity $\textbf{v} = \textbf{V}$)

$$\frac{\partial u_i}{\partial t} + \text{Pe} \text{V}_i(x, t) \cdot \nabla_t u_i = \nabla^2 x u_i \quad \text{in} \ \Omega_e \times (0, T),$$  \tag{29}

$$u_i(x, 0) = u^0(x), \quad x \in \Omega_e,$$  \tag{30}

$$-\nabla_t u_i \cdot n = \frac{T_A}{T_{\text{react}}} \frac{\partial V_i}{\partial t} = \frac{T_D}{T_{\text{react}}} \left( u_i - \frac{T_A}{T_{DE}} V_i \right) \quad \text{on} \ \partial \Omega_e \times (0, T),$$  \tag{31}

$$v_i(x, 0) = v^0(x), \quad x \in \partial \Omega_e.$$  \tag{32}$$

In the present work we make the following two hypotheses.
Hypothesis 1.

\[ Pe \frac{1}{\varepsilon}, \quad Da \sim \frac{1}{\varepsilon^2}, \quad \frac{T_{\text{react}}}{\varepsilon} = \varepsilon T_{\text{AD}} \sim \varepsilon, \quad \frac{T_{\text{AD}}}{\varepsilon} = r_{\text{AD}} \sim 1. \] (33)

This hypothesis means that we choose to study the case with dominant Péclet and Damköhler numbers, with comparable characteristic adsorption and desorption times and longer reaction time. In particular it implies \( r_{\text{AD}} \sim 1 \). \( V_R \sim \tilde{K}^*, \) \( D^* \sim \ell V_R, \) \( \hat{c}_R \sim \ell c_R \) and \( K^* \sim \ell. \)

Hypothesis 2. The velocity field is periodic, i.e.

\[ \mathbf{v}_i(x, t) = \mathbf{b}^*_i \left( \frac{x}{\ell c_R} \right), \]

with a periodic divergence-free vector field \( \mathbf{b}(y) \) satisfying

\[ \max_y |\mathbf{b}(y)| \leq C, \quad \nabla \cdot \mathbf{b}(y) = 0 \quad \text{in} \ Y^0, \quad \mathbf{b}(y) \cdot \mathbf{n}(y) = 0 \quad \text{on} \ \partial Y^0. \]

Notice that the velocity could come from any type of incompressible flow.

The initial data are chosen such that \( u^0(x) \in L^2(\mathbb{R}^d) \) (i.e. \( f_\varepsilon(x,u^0(x),\partial_x u^0(x)) dx < +\infty \) and \( v^0 \in H^1(\mathbb{R}^d) \) (i.e. \( f_\varepsilon(|u^0(x)|^2) + |\nabla u^0(x)|^2) dx < +\infty \)). Taking into account (33), we rewrite problem (29)–(32) as follows:

\[ \hat{c}_R u_i + \frac{P_{\text{loc}}}{\varepsilon} b_i \left( \frac{x}{\ell c_R} \right) \cdot \nabla u_i - \nabla^2 u_i = 0 \quad \text{in} \ \Omega_e \times (0,T), \] (34)

\[ \frac{\partial u_i}{\partial \mathbf{n}} = \hat{c}_R v_i = \frac{D_{\text{loc}}}{\varepsilon} (u_i - v_{i\text{AD}}) \quad \text{on} \ \partial \Omega_e \times (0,T), \] (35)

\[ u_i(x,0) = u^0_i(x), \quad v_i(x,0) = v^0_i(x), \] (36)

with \( r_{\text{AD}} = \varepsilon \hat{c}_R \ell c_R \), where we recall that \( P_{\text{loc}}, D_{\text{loc}} \) and \( \hat{c}_R / \ell c_R \) are of order 1 with respect to \( \varepsilon \).

Remark 1. If the velocity field \( \mathbf{b}(y) \) is not divergence-free and/or does not satisfy the no-penetration condition \( \mathbf{b}(y) \cdot \mathbf{n}(y) = 0 \) on \( \partial Y^0 \), it is still possible to homogenize (34)–(36) by using first a factorization principle in the spirit of Allaire and Raphael (2007).

4. Two-scale multiple expansion with drift

We now introduce the method of two-scale asymptotic expansions with drift (see Papanicolaou, 1995; Donato and Piatnitski, 2005; Marušić-Paloka and Piatnitski, 2005). More precisely, one assumes that

\[ u_i(t,x) = \sum_{i=0}^{\infty} c_i(t) u_i \left( t, \frac{x - b_i(t) \cdot x}{\ell c_R} \right), \]

with \( u_i(t,x,y) \) a function of the macroscopic variable \( x \) and of the periodic microscopic variable \( y \in Y = (0,1)^d \), and similarly

\[ v_i(t,x) = \sum_{i=0}^{\infty} e_i(t) v_i \left( t, \frac{x - b_i(t) \cdot x}{\ell c_R} \right). \]

Note that the effective drift velocity \( \mathbf{b}^* \) is an unknown constant vector and its determination is part of the problem.

In the absence of convection and chemical reactions, it is known that the above two-scale expansion, with \( \mathbf{b}^* = 0 \), gives the correct upscaled problem (see, e.g. the classical textbooks Bensoussan et al., 1978; Sanchez-Palencia, 1980). Otherwise the classical approach (i.e. with \( \mathbf{b}^* = 0 \)) leads to a contradiction when solving the equations at the level of the representative elementary volume (REV), see below the so-called Fredholm alternative. Auriol and Adler (1995) avoided this difficulty by introducing an additional, artificial, time scale. Our novelty is to introduce an unknown drift velocity \( \mathbf{b}^* \) which eliminates incompatibilities at the REV level, which is easy to handle in the calculations and which can be interpreted physically. We notice that the approach of Carbonell and Whitaker (1983), Faine et al. (1983) and Quintard and Whitaker (1993) is based on using an ad hoc closure hypothesis, which we do not need.

Concerning the upscaling of reactive flows through porous media with small local Péclet number, the two-scale expansions were rigorously constructed in the references Hornung et al. (1994) and Hornung and Jäger (1991). Notice that in this case the drift velocity is small and it is enough to apply our expansion with \( \mathbf{b}^* = 0 \).

The idea is to plug this ansatz into Eq. (34). We note the corresponding chain rule differentiation:

\[ \nabla \left[ u_i \left( t, x - \frac{b_i(t) \cdot x}{\ell c_R} \right) \right] = \left( \varepsilon^{-2} \nabla x + \frac{2}{\varepsilon} \nabla x + \frac{2}{\varepsilon} \nabla x \right) u_i \left( t, x - \frac{b_i(t) \cdot x}{\ell c_R} \right), \]

\[ \varepsilon \frac{\partial}{\partial t} \left[ u_i \left( t, x - \frac{b_i(t) \cdot x}{\ell c_R} \right) \right] = \left( \varepsilon^{-2} \nabla x + \frac{2}{\varepsilon} \nabla x + \frac{2}{\varepsilon} \nabla x \right) u_i \left( t, x - \frac{b_i(t) \cdot x}{\ell c_R} \right), \]

After plugging all these expressions into Eqs. (34)–(36) and equating the coefficients in front of the same powers of \( \varepsilon \), we get the following cascade of equations:

**Equation of order \( \varepsilon^{-2} \):**

\[ \begin{aligned}
\mathbf{P}_{\text{loc}}(\mathbf{b}) \cdot \nabla u_0 - \nabla^2 u_0 &= 0 \quad \text{in} \ Y^0, \\
- \nabla u_0 \cdot \mathbf{n} &= 0 = u_0 - v_{1\text{AD}} \quad \text{on} \ \partial Y^0, \\
[u_0, v_0] &= \text{Y}^0 \text{-periodic.}
\end{aligned} \] (37)

We deduce

\[ u_0(t,x,y) = u_0(t,x) \quad \text{and} \quad v_0(t,x,y) = \frac{u_0(t,x)}{r_{\text{AD}}}. \] (38)

**Equation of order \( \varepsilon^{-1} \):**

\[ \begin{aligned}
\mathbf{P}_{\text{loc}}(\mathbf{b}) \cdot \nabla u_1 - \nabla^2 u_1 &= 0 \quad \text{in} \ Y^0, \\
- \nabla u_1 \cdot \mathbf{n} &= - \mathbf{b}^* \cdot \nabla u_0 \quad \text{on} \ \partial Y^0, \\
[u_1, v_1] &= \text{Y}^0 \text{-periodic.}
\end{aligned} \] (39)

We deduce

\[ v_1 = \frac{1}{r_{\text{AD}}} \left( u_1 + \frac{D^* \mathbf{b}^*}{\ell c_R^2} \cdot \nabla u_0 \right). \] (40)

and we search for \( u_1(t,x,y) \) of the form

\[ u_1(t,x,y) = \sum_{i=1}^{N_{\text{py}}} \frac{c_i(t)}{\ell c_R} u_i(t,x) w_i(y). \]

For \( w_i \) we have a cell problem which reads as follows:

\[ \begin{aligned}
\mathbf{P}_{\text{loc}}(\mathbf{b}) \cdot \nabla w_i - \nabla^2 w_i &= - \mathbf{b}^* - \mathbf{P}_{\text{loc}}(\mathbf{b}) \cdot \nabla u_0 \quad \text{in} \ Y^0, \\
- \nabla w_i \cdot \mathbf{n} &= - \mathbf{b}^* \cdot \nabla u_0 \quad \text{on} \ \partial Y^0, \\
w_i &= \text{Y}^0 \text{-periodic.}
\end{aligned} \] (41)

It has the same differential operator as in problems (37) and (39): a feature of this operator is that it is not invertible. Consequently,
in order to solve such problems we need an appropriate tool which is the following Fredholm alternative.

**Fredholm alternative for the cell problem** The boundary value problem

\[
\begin{cases}
\partial_{\nu}(y) - \nabla^2 y(y) = g(y) & \text{in } Y^0, \\
-\nabla^2 y(y) \cdot n = h(y) & \text{on } \partial Y^0, \\
\xi & \text{is } Y^0-\text{periodic,}
\end{cases}
\]

(42)

has a unique solution in \(H^1(Y^0)\), up to an additive constant, if and only if the compatibility condition

\[
\int_{Y^0} g(y) dy - \int_{\partial Y^0} h(y) dS = 0
\]

(43)
is satisfied. Applying the Fredholm alternative to (41), i.e. requiring the compatibility condition (43) to hold true, yields the value of the drift \( b^* \):

\[
b^* = \frac{P_{loc}}{|Y^0| + |\partial Y^0|_{-1} / \varepsilon} \int_{Y^0} b(y) dy = P_{loc} \mathbf{B},
\]

(44)

where \(|Y^0|\) is the relative volume of the fluid part of the unit cell (the porosity) and \(|\partial Y^0|_{-1} / \varepsilon\) is the dimensionless pore surface area in the unit cell (the tortuosity). Formula (44) ensures that \(w_t\) exists and is unique up to an additive constant. Multiplying (41) by \(w_t\) and integrating by parts yields the equality

\[
\int_{Y^0} \nabla w_t^2 dy = P_{loc} \int_{Y^0} (\overline{b} - b_t) w_t dy + \int_{\partial Y^0} \frac{K^*}{\varepsilon} P_{loc} \mathbf{B} \cdot \mathbf{e} \cdot n \, w_t dS,
\]

from which we deduce that \( w_t \) has at most linear growth in \( P_{loc} \).

**Equation of order \( \varepsilon^0 \):**

\[
\begin{cases}
P_{loc} (b(y) - \overline{b}) \cdot \nabla v_t = \nabla^2 v_t + \nabla^2 (v_t - \overline{v}_t) - \nabla \nabla (v_t - \overline{v}_t) & \text{in } Y^0, \\
(-\nabla v_t + \nabla \overline{v}_t) \cdot n = -\frac{\partial \overline{v}_t}{\partial \nu} - \frac{\partial v_t}{\partial \nu} & \text{on } \partial Y^0, \\
\xi & \text{is } Y^0-\text{periodic.}
\end{cases}
\]

(45)

The compatibility condition for the existence of \( u_2 \) reads:

\[
\int_{Y^0} \left( (P_{loc} (\mathbf{B} - b(y)) \cdot \nabla u_2 + \nabla^2 u_2 + \delta_0 \nabla u_0 - \overline{\delta}_0 u_0) \right) dy \]

\[
= \frac{\xi}{\varepsilon^0} \int_{\partial Y^0} \left( \frac{\partial \overline{v}_t}{\partial \nu} - \frac{\partial u_t}{\partial \nu} \right) dS_v
\]

\[
= \frac{K^*}{\varepsilon} \int_{\partial Y^0} \left( \frac{\partial \overline{v}_t}{\partial \nu} - \frac{\partial v_t}{\partial \nu} \right) dS_v
\]

(46)

Let \( K_0 = |Y^0| + |\partial Y^0|_{-1} / \varepsilon \). After replacing \( u_t \) by its previous value in terms of \( v_t \) and \( w_t \), we deduce from (46) the homogenized problem (47) and (48).

\[
K_0 \varepsilon \Delta u_0 = \nabla \nabla A^* \nabla w_t \quad \text{in } \mathbb{R}^d \times (0, T),
\]

(47)

\[
\left\{ \begin{aligned}
\frac{\partial \overline{u}_t}{\partial \nu} + \frac{P_{loc}}{\varepsilon^0} \nabla \overline{u}_t - \nabla \nabla (A^* \nabla \overline{u}_t) &= 0 & \text{in } \mathbb{R}^d \times (0, T), \\
\frac{\partial \overline{v}_t}{\partial \nu} \left( \frac{\partial \overline{v}_t}{\partial \nu} \right) &= \frac{\partial \overline{v}_t}{\partial \nu} & \text{in } \mathbb{R}^d.
\end{aligned} \right.
\]

\[
\overline{u}_t(0, x) = \begin{cases}
|Y^0| \mu(x) + \frac{\xi}{\varepsilon} |\partial Y^0|_{-1} |v_0(x) - y^0| & \text{in } \mathbb{R}^d,
\end{cases}
\]

(48)

The effective diffusion tensor \( A^* \) is defined merely by its inner product with the hessian matrix \( \nabla^2 u_0 \), so that only its symmetric part contributes. It is defined by

\[
A^* = \int_{Y^0} \nabla u_t dy + \frac{P_{loc}^2}{\varepsilon} \frac{K^* D^*}{\varepsilon^0} \int_{|\partial Y^0|_{-1} \overline{b} \overline{B}}
\]

\[
-\frac{P_{loc}}{\varepsilon} \int_{Y^0} w_t dy + \frac{K^*}{\varepsilon} \left\{ \int_{|\partial Y^0|_{-1} \overline{b} \overline{B}} w_t dy + \frac{K^*}{\varepsilon} \right\}
\]

(49)

which should be symmetrized. This is not the best form for studying the properties of the dispersion tensor \( A^* \). After testing Eq. (41) on \( w_t \) and using Green's formula and deleting the antisymmetric contribution, we get the following equivalent symmetric form of it:

\[
A^* = \frac{P_{loc}^2}{\varepsilon} \frac{K^* D^*}{\varepsilon^0} \int_{|\partial Y^0|_{-1} \overline{b} \overline{B}}
\]

\[
+ \int_{|\partial Y^0|_{-1} \overline{b} \overline{B}} (I + \nabla w_t)(I + \nabla w_t) dy.
\]

(50)

Obviously the tensor \( A^* \) is positive definite and problem (47) and (48) has a unique solution \( u_t \). Furthermore \( A^* \) has at most quadratic growth in \( P_{loc} \) (see Famangj and Papicciolu, 1994; Heinze, 2003 for examples and counter-examples of such growth, depending on the geometry of the flow field \( \mathbf{b}(y) \)). It is clear from formula (50) that the dispersion tensor \( A^* \) is usually not isotropic since \( \overline{b} \) is a privileged direction. This fact is well recognized by making a difference between the longitudinal and transverse dispersion.

**Remark 2.** As suggested by the asymptotic expansion, the sequence \( (u_n, v_n) \) of solutions to (34)–(36) satisfies

\[
u_n(t, x) = u_0 \left( t, x - \frac{P_{loc} \overline{B}}{\varepsilon} \right) + r^n(t, x),
\]

(51)

with functions \( r^n \) and \( r^n \) vanishing as \( \varepsilon \to 0 \). This convergence result is proven rigorously in Allaire et al.

**Remark 3.** Convection is not seen in the homogenized Eq. (48) because the solution \( u_t \) is defined in moving coordinates when compared to \( u_t \) and \( v_t \) in (51). However, (48) is equivalent to a convection diffusion equation by a simple change of reference frame. Indeed, introducing \( \overline{u}_t(t, x) = u_0(t, x - (P_{loc} \overline{B} / \varepsilon)t) \), it is a solution of

\[
K_0 \frac{\partial \overline{u}_t}{\partial \nu} + \frac{P_{loc}}{\varepsilon^0} \left( \nabla \nabla A^* A^* \nabla \overline{u}_t \right) = 0
\]

\[
\overline{u}_t(0, x) = \begin{cases}
|Y^0| \mu(x) + \frac{\xi}{\varepsilon} |\partial Y^0|_{-1} |v_0(x) - y^0| & \text{in } \mathbb{R}^d.
\end{cases}
\]

5. **Numerical study of the effective dispersion tensor**

We now present some numerical tests in the two-dimensional case obtained with the FreeFem++ package by Pironneau et al. For these simulations, Lagrange P1 finite elements, with a characteristic Galerkin upwinding, are used and the total number of vertices (or degrees of freedom) is 34 077 (we checked that our results are converged under mesh refinement). The solid obstacles are isolated circular disks. We have the following data for the parameters (Table 1).
The velocity \( \mathbf{b}(\mathbf{y}) \) is generated by solving the following filtration problem in the fluid part \( Y_0 \) of the unit cell \( Y \):

\[
\begin{aligned}
\nabla_p \mathbf{b} - \nabla_p \mathbf{b} = \mathbf{e}^i & \quad \text{in } Y_0, \\
\n\text{div}_p \mathbf{b} = 0 & \quad \text{in } Y_0, \\
\mathbf{b} = 0 & \quad \text{on } \partial S_0, \\
\mathbf{p} & \quad \text{are } Y_0 - \text{periodic}, \\
\end{aligned}
\tag{52}
\]

where \( \mathbf{e}^i \) is the \( i \)th cartesian basis vector.

Data concerning the non-dimensional velocity and the geometry of the unit are the following (Table 2 and Fig. 2).

### Table 2
Parameter values for the flow.

<table>
<thead>
<tr>
<th>Parameters</th>
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<td>10 m</td>
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The velocity \( \mathbf{b}(\mathbf{y}) \) is generated by solving the following filtration problem in the fluid part \( Y_0 \) of the unit cell \( Y \):

\[
\begin{aligned}
\nabla_p \mathbf{b} - \nabla_p \mathbf{b} = \mathbf{e}^i & \quad \text{in } Y_0, \\
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Next with given non-dimensional velocity \( \mathbf{b} \) and local Péclet number \( Pe_{loc} \), we solve the cell problem (41). Its solution is the vectorial dimensionless concentration \( \mathbf{w} = (w_1, w_2) \) displayed in Figs. 3 and 4 (the grey scale goes from smaller values in white to larger values in black).

The value of the drift is then calculated using formula (44) and we get

\[
\mathbf{b} = \left( \begin{array}{c}
0.01808 \\
-6.759 \times 10^{-6}
\end{array} \right)
\tag{53}
\]
As already noted, only the symmetric part of the matrix $A^*$ matters for the homogenized problem (47) and (48). It is naturally decomposed as $A^* = A_1 + A_2$, where

$$A_1 = \begin{pmatrix} K^2 & \int_0^{r_{loc}} b(y) \, dy \otimes \int_0^{r_{loc}} b(y) \, dy \\ \int_0^{r_{loc}} (1 + \nabla_y b(y))(1 + \nabla_y b(y))^T \, dy \end{pmatrix},$$

and

$$A_2 = \begin{pmatrix} 4.10 \times 10^{-4} & -3.43 \times 10^{-7} \\ -3.43 \times 10^{-7} & 2.87 \times 10^{-11} \end{pmatrix}.$$

For $Pe_{loc} = 1$ and $Da_{loc} = 1$, we get

$$A_1 = \begin{pmatrix} 0.778 & -1.49 \times 10^{-4} \\ -1.49 \times 10^{-4} & 0.776 \end{pmatrix}$$

and

$$A^* = \begin{pmatrix} 0.779 & -1.50 \times 10^{-4} \\ -1.50 \times 10^{-4} & 0.776 \end{pmatrix}.$$

It is important to have $A^*$ as a function of $Pe_{loc}$ and $Da_{loc}$ (Fig. 5). It is shown on figures which follow.

We do not make a direct comparison with the solution of the full physical problem because its numerical solution is costly, due to dominant Péclet and Damköhler numbers. However, we compare our results to those obtained in the absence of chemical reactions (i.e., taking $K^* = 0$). For large local Péclet’s number the longitudinal dispersion $A_{11}$ scales like $Pe_{loc}^2$ with chemical reactions (see the slope on Fig. 6) while it roughly scales like $Pe_{loc}^{1.7}$ without chemical reactions (see the slope on Fig. 7). Our numerical results in the absence of chemical reactions are in close agreement with the corresponding ones in the literature, see, e.g., Salles et al. (1993, Figs. 7 and 8, p. 2359) and Quintard and Whitaker (1993, Figs. 18 and 20, pp. 2559–2560).

6. Conclusion

In this article we presented a new multiple scale expansion method, which we named two-scale expansion with drift. It allowed us to determine the dispersion tensor for a reactive flow problem with dominant Péclet and Damköhler’s numbers. We established that the physical concentration of solute in the fluid is approximated by $c^{eff}(x,t) = c_0 u_0(t/T_0, x/L_0) - (t/L_0 K_d) \int_0^{r_{loc}} v(y) \, dy$, satisfying the problem

$$K_d \partial_x c^{eff} + \frac{1}{K_d} \left( \int_0^{r_{loc}} v(y) \, dy \right) \cdot \nabla c^{eff} - \text{div}(D^* A^* \nabla c^{eff}) = 0 \quad \text{in } \mathbb{R}^n \times (0,T),$$

$$c^{eff} \big|_{t=0} = \frac{|v_0| c_0(0) + 1}{|v_0| + \frac{K^2}{K_d} \int_0^{r_{loc}} \partial_x c^{eff}(x) \, dx} \quad \text{in } \mathbb{R}^n.$$

The derived model is much more complex than classical ones used in practical simulations (see, e.g., Friedly and Rubin, 1992). It is validated at the mathematical level of rigor in Allaire et al., where it is proved for any finite time interval $(0,T)$, we have

$$\int_0^T \int_0^L u_0(t,x) - u_0 \left( t - \frac{Pe_{loc} B}{\varepsilon} \right) \, dt \, dx \to 0,$$

as $\varepsilon \to 0$. It is difficult to compare our model with those obtained using volume averaging as in Paine et al. (1983). Indeed the results of Paine et al. (1983) are valid only for tubes and the models do
not correspond. In any case our computed longitudinal dispersion \(A_{11}\), in the absence of chemistry, is very similar to those computed in Salles et al. (1993) and Quintard and Whitaker (1993). However, there is a strong dependence of our result on the chemistry terms and it seems to be relatively new in the literature. Of course an experimental validation of our model should be the topic of future work but it is out of the scope of the present paper.

Our homogenized model contributes to the understanding of effective reactive flows with dominant Peclet’s and Damköhler’s numbers. We give a relatively simple method of calculating the dispersion tensor, which can be used not only for the periodic media but also for random statistically homogeneous porous media. Expression obtained for the homogenized tensor shows that the size of dispersion could be very much increased in function of the characteristic numbers.

References


