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An engineering approach to study the effect of saturation-dependent capillary diffusion on radial Buckley-Leverett flow

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Abstract

1D water oil displacement in porous media is usually described by the Buckley-Leverett equation or the Rapoport-Leas equation when capillary diffusion is included. The rectilinear geometry is not representative for near well oil displacement problems. It is therefore of interest to describe the radially symmetric Buckley-Leverett or Rapoport-Leas equation in cylindrical geometry (radial Buckley-Leverett problem). We can show that under appropriate conditions, one can apply a similarity transformation \((r, t) \rightarrow \eta = r^2/(2t)\) that reduces the PDE in radial geometry to an ODE, even when capillary diffusion is included (as opposed to the situation in the rectilinear geometry (Yortsos, Y.C. (Phys. Fluids 30(10),2928–2935 1987)). We consider two cases (1) where the capillary diffusion is independent of the saturation and (2) where the capillary diffusion is dependent on the saturation. It turns out that the solution with a constant capillary diffusion coefficient is fundamentally different from the solution with saturation-dependent capillary diffusion. Our analytical approach allows us to observe the following conspicuous difference in the behavior of the dispersed front, where we obtain a smoothly dispersed front in the constant diffusion case and a power-law behavior around the front for a saturation-dependent capillary diffusion. We compare the numerical solution of the initial value problem for the case of saturation-dependent capillary diffusion obtained with a finite element software package to a partially analytical solution of the problem in terms of the similarity variable \(\eta\).

Keywords Radial Buckley-Leverett flow · Similarity transformation · Saturation dependent capillary diffusion · Power law behavior

1 Introduction

Water drive recovery of oil is one of the most important secondary recovery methods. The displacement in rectilinear (1D) geometry can be described by the Buckley-Leverett (BL) model. The BL model disregards capillary diffusion but uses a saturation-dependent fractional flow to model the water and oil flux functions. To obtain a unique solution, it is necessary to consider the limit of vanishing capillary diffusion ([6, 9, 10, 14]), leading to the entropy condition. The solution in 1D consists of a rarefaction wave, followed by a shock to a constant state. When capillary diffusion is included, the problem is known as the Rapoport-Leas (RL) equation [11]. In this case, the shock is replaced by a smooth saturation profile. Understanding of the displacement process is enhanced when considering radial geometries. King [3] describes a Buckley-Leverett problem with capillary diffusion through a cylindrical tube in the axial direction. Yortsos [16] presents an analytical solution to the 1D Rapoport-Leas equation (Buckley-Leverett + capillary diffusion), by specially adapting the constitutive relations (relative permeability and capillary pressure), such that an exact solution can be obtained [16].

In the absence of diffusion, the radial problem is similar to the 1D problem, where the solution again consists of a rarefaction wave and a shock connected to the constant initial state. As in the 1D case, the shock saturation can be determined by Welge’s tangent construction (see Appendices 1, 2 and [14]). However, the radial saturation profile cannot be approximated by the linear saturation profile because this leads to a violation of mass conservation and thus to an incorrect prediction of the shock position (see...
Capillary diffusion can be straightforwardly included in the cylindrical model. This model can be solved using a finite element package ([1]), if the capillary diffusion is taken large enough. We solve it using COMSOL as detailed in Section 4. The numerical results indicate that the shock is replaced by a continuous curve that follows a power-law behavior: continuous but not differentiable at the toe where $S_w = S_{wc}$. A larger capillary diffusion leads to broader fronts. We also studied the problem using a similarity transformation $(r, t) \rightarrow r^2/(2t) = \eta$. Contrary to the 1D case, the model equations including the capillary diffusion term can be expressed entirely in terms of $\eta$. This leads to a system of coupled ODEs for the saturation and pressure. In the incompressible case, the saturation equation decouples from the pressure equation. We obtain a second-order ODE for the saturation [15] and an ODE for the pressure with saturation-dependent coefficients. Yortsos [15] studies the stability of the saturation profile in two asymptotic cases. Yortsos [15] did not consider explicit solutions for general cases of saturation-dependent capillary diffusion in a radially symmetric Buckley-Leverett problem. In this manuscript, we carry out an extension of the work by Yortsos in the sense that we consider generic saturation-dependent capillary diffusion. A second innovation is that we consider explicit solutions for $S_w$ and more importantly for the pressure, which can be helpful when these solutions are applied for the pressure build-up. We follow the approach due to Yortsos, where we determine self-similar solutions for cases of small well radii and long-time behavior. Furthermore, also in Yortsos, we approximate the location of the boundary condition on the injection well by shifting the injection well boundary to the origin of the computational domain. This approximation is accurate moderately far from the well and for the long-time behavior. Our more general approach can be used to gain quick insight into the relation between several input and output parameters, as well as for testing of numerical simulators.

The model equations are presented in Section 2 and analyzed in Section 3 using our similarity transformation. The case with a saturation-dependent capillary diffusion is solved with a combination of analytical and numerical methods in Section 3.1. The case with small, but constant, capillary diffusion is solved in Section 3.3 using the method of matched asymptotic expansions. Numerical results are presented in Section 4 and subsequently discussed in Section 5. We end the paper with some conclusions. Although most of the theory in the Appendices is well-known, we have added the Appendices for the convenience of the reader who needs to recap this theory.

We finally note that the current manuscript is meant to have a descriptive nature, rather than being mathematically rigorous.

### 2 Mathematical model

In this section, we formulate our model equations in dimensionless form; we use capital letters or variables with superscript $\sim$ for (in)dependent variables with dimensions, small letters for dimensionless (in)dependent variables, and we use the subindex $c$ for characteristic scales. Notice that only three scales need to be chosen: length, time, and pressure: $\rho_c$ will drop out entirely because gravity is neglected.

The mass conservation equation for water reads in full-dimensional form:

$$
\frac{\partial}{\partial t}(\rho_w S_w) + \frac{1}{R} \frac{\partial}{\partial R}(U_w R \rho_w) = 0. \tag{1}
$$

The term $U_w \frac{\partial \rho_w}{\partial R}$ is proportional to the square of the pressure gradient $\frac{\partial P_w}{\partial R}$ which is small and can thus be neglected (since $U_w \sim \frac{\partial P_w}{\partial R}$ and $\frac{\partial \rho_w}{\partial R} = \frac{\partial \rho_w}{\partial R} \frac{\partial P_w}{\partial R}$ see [2], Ch. 5, equation (5.18)).

Furthermore, we divide by $\rho_w$ and we obtain:

$$
\frac{\partial S_w}{\partial t} + \frac{1}{\rho_w} \frac{\partial}{\partial R}(U_w R) = 0. \tag{2}
$$

Similarly, we find for oil (neglecting $\frac{\partial \rho_o}{\partial R}$):

$$
\frac{\partial S_o}{\partial t} + \frac{1}{\rho_o} \frac{\partial}{\partial R}(U_o R) = 0. \tag{3}
$$

Adding (2) and (3) yields:

$$
\frac{1}{\rho_o} \frac{\partial}{\partial R}(RU_{tot}) + \frac{S_o}{\rho_o} \frac{\partial \rho_o}{\partial t} + \frac{S_w}{\rho_w} \frac{\partial \rho_w}{\partial t} = 0, \tag{4}
$$

where $U_{tot} = U_w + U_o$. Using isothermal compressibilities for oil and water, we have:

$$
\frac{\partial \rho_o}{\partial t} = \frac{1}{\rho_o} \frac{\partial}{\partial R}(RU_{tot}) = \frac{\partial \rho_o}{\partial R} \frac{\partial P_o}{\partial t} = \tilde{c}_o \frac{\partial P_o}{\partial t}, \tag{5}
$$

where $\frac{1}{\rho_o} \frac{\partial \rho_o}{\partial R} = \tilde{c}_o$. We finally obtain:

$$
\frac{1}{\rho_o} \frac{\partial}{\partial R}(RU_{tot}) + \frac{\partial S_o \tilde{c}_o}{\partial t} \frac{\partial P_o}{\partial t} + \frac{\partial S_w \tilde{c}_w}{\partial t} \frac{\partial P_w}{\partial t} = 0. \tag{6}
$$

Furthermore, we use Darcy’s law, i.e.:

$$
U_w = \frac{k}{\mu_w} \frac{\partial P_o}{\partial R} = -\Lambda_w \frac{\partial P_w}{\partial R}, \quad U_o = \frac{k}{\mu_o} \frac{\partial P_o}{\partial R} = -\Lambda_o \frac{\partial P_o}{\partial R}, \tag{7}
$$

where we used the mobility

$$
\Lambda_i = \frac{k}{\mu_i} k_{ri}. \tag{8}
$$

This means that we find:

$$
U_{tot} = -\Lambda_w \frac{\partial P_w}{\partial R} - \Lambda_o \frac{\partial P_o}{\partial R}, \quad \Lambda_{tot} = \Lambda_w + \Lambda_o. \tag{9}
$$

[8]).
The capillary pressure $P_{cap} = P_o - P_w$ can be used to express $U_w$ in terms of $U_{tot}$, i.e.:

$$U_w = f_w U_{tot} + f_u \Lambda_o \frac{\partial P_{cap}}{\partial R} = f_w U_{tot} - \tilde{D}_{cap} \frac{\partial S_w}{\partial R}, \quad (10)$$

where we used $f_w = \frac{\Lambda_w}{\Lambda_{tot}}$ and the capillary diffusion coefficient $\tilde{D}_{cap} = -\frac{\Lambda_o \Lambda_w \partial P_{cap}}{\partial \Lambda_w}$.

This can be substituted in Eq. 2 to obtain:

$$\varphi \frac{\partial S_w}{\partial T} + \varphi S_w \frac{\partial P_{w}}{\partial T} + \frac{1}{R} \frac{\partial}{\partial R} (R f_w U_{tot}) + \frac{1}{R} \frac{\partial}{\partial R} \left( -R \tilde{D}_{cap} \frac{\partial S_w}{\partial R} \right) = 0. \quad (11)$$

The model is supplemented with appropriate initial and boundary conditions for $S_w$ and $RU_{tot}$ at the inlet $R = R_w$, i.e.:

$$S_w = 1 \text{ at } R = R_w, \quad (12)$$

$$RU_{tot} = \frac{Q_{inj}}{2 \pi H} \text{ at } R = R_w \quad (13)$$

Initially in the compressible case, we have oil at constant pressure, which yields initial conditions for $S_w$ and $P_w$ at $T = 0$, i.e.:

$$S_w = S_{wc}, \quad \text{at } T = 0 \quad (14)$$

$$P_w = P_{w0}, \quad \text{at } T = 0. \quad (15)$$

The initial water pressure is some constant. Due to the gauge invariance, the specific value of the constant does not matter. In the incompressible case, we only have an initial condition for $S_w$; however, the time dependence of the pressure enters through the time-dependent saturation profile, but not due to an initial pressure condition for the incompressible case. Notice that Eq. 42 requires a numerical boundary condition for $S_w$ as $R \to \infty$; we set:

$$S_w \to S_{wc} \text{ as } R \to \infty \quad (16)$$

as water travels a finite distance in a finite time, which means that the water saturation effectively remains at its initial value as $R \to \infty$.

Table 1 Parameters in the constitutive relations

| $n_w$ | 4 |
| $k_{w0}$ | 0.2 |
| $S_{wc}$ | 0.1 |
| $n_o$ | 1.8 |
| $k_{o0}$ | 0.93 |

2.2 Overview of the constitutive relations

Water mobility:

$$\Lambda_w = \frac{k}{\mu_w} = \frac{k}{\mu_w} k_{w,0} \left( \frac{S_w - S_{wc}}{1 - S_{wc}} \right)^{n_w}. \quad (17)$$

Oil mobility:

$$\Lambda_o = \frac{k}{\mu_o} = \frac{k}{\mu_o} k_{o,0} \left( \frac{1 - S_w}{1 - S_{wc}} \right)^{n_o}. \quad (18)$$

Total mobility and fractional flows:

$$\Lambda_{tot} = \Lambda_w + \Lambda_o, \quad f_w = \frac{\Lambda_w}{\Lambda_{tot}}, \quad f_o = \frac{\Lambda_o}{\Lambda_{tot}}. \quad (19)$$

Capillary pressure:

$$P_{cap} = P_{cb} \left( \frac{S_w - S_{wc}}{1 - S_{wc}} \right)^\lambda, \quad \lambda = \frac{2}{n_w - 3}. \quad (20)$$

We will use the dimensionless parameters from Table 1 in the constitutive relations.

2.3 Length scales and parameters

We must now assign the reference values, $t_c$, $r_c$, and $p_c$. Our interest is in well testing and therefore we choose for the time scale of interest $t_c = 1 \text{ day } = 8.64 \times 10^4 \text{ s.}$ From this, we can derive the characteristic radius $r_c$ around the well that will be affected during the well test:

$$r_c = \sqrt{\frac{Q_{inj} t_c}{2 \pi H}}. \quad (21)$$

Note that due to this specific choice, numeric constants are absorbed in the length scale which will simplify our expression $ru_{tot} = 1$ in Section 3.2.

The reference pressure can be obtained independent of our choice of $t_c$ from:

$$p_c = \frac{\mu_w Q_{inj}}{k_w} \frac{Q_{inj}}{2 \pi H}. \quad (22)$$

In summary:

- Timescales in days, $t_c = 1 \text{ day } = 864 \cdot 10^5 \text{ seconds}$
- Length scale $r_c = \sqrt{\frac{Q_{inj} t_c}{2 \pi H}} = 0.73 [m]^1$

Note that with the chosen characteristic time and the given injection rate, the affected domain of interest is about fourteen well radii in one day.
• Pressure scale $p_c = \frac{\mu_w Q_{inj}}{k} = 0.61 [bar]$, where the physical constants are given in Table 2.

### 2.4 Model equations in dimensionless form

Using $R = r_c, T = t c, U_{tot} = u_{tot} t c, \text{and } P_w = p_w p_c$, the conservation equation for water (11) becomes:

$$\frac{\partial S_w}{\partial t} + \phi S_w c_w \frac{\partial p_w}{\partial t} + \frac{1}{r} \frac{\partial}{\partial r} \left( r f_w u_{tot} \right) + \frac{1}{r} \frac{\partial}{\partial r} \left( -r D_{cap} \frac{\partial S_w}{\partial r} \right) = 0,$$

where we set $c_w = p_c c_w$ and $D_{cap} = D_{cap} \frac{r_c^2}{c}$. Similarly, we rewrite the equation for the sum of oil and water conservation (6) as follows:

$$\frac{1}{r} \frac{\partial}{\partial r} \left( r u_{tot} \right) + \phi S_o c_o \frac{\partial p_w}{\partial t} + \phi \left( S_w c_w + S_o c_o \right) \frac{\partial p_w}{\partial t} = 0. \quad (24)$$

We use the capillary pressure $P_{cap} = P_o - P_w$ to eliminate $P_o$ from the Darcy (9) and find:

$$u_{tot} = -\Lambda_{tot} \frac{\partial p_w}{\partial r} + \dot{D}_{cap} \frac{\Lambda_{tot}}{\Lambda_w} \frac{\partial S_w}{\partial r} \quad (25)$$

which yields the dimensionless expression for $u_{tot}$:

$$u_{tot} = -\lambda_{tot} \frac{\partial p_w}{\partial r} + r_{tot} D_{cap} \frac{\partial S_w}{\partial r}, \quad (26)$$

where we have used $\dot{D}_{cap} = D_{cap} \frac{r_c^2}{c}$ and the dimensionless mobilities $\lambda_w$ and $\lambda_o$:

$$\lambda_w = \frac{r_c^2}{r_c^2} \mu_w \frac{\partial p_w}{\partial r}, \quad \lambda_o = \frac{r_c^2}{p_c c_w}. \quad (27)$$

This means that we have according to Eqs. 17 and 18:

$$\lambda_w = \frac{k}{\mu_w} \frac{p_c c_w}{r_c^2} k_{rw,0} = \frac{k}{\mu_w} \frac{p_c c_w}{r_c^2} k_{rw,0} \left( \frac{S_w - S_{we}}{1 - S_{we}} \right)^{n_w}, \quad (28)$$

$$\lambda_o = \frac{k}{\mu_o} \frac{p_c c_w}{r_c^2} k_{ro,0} = \frac{k}{\mu_o} \frac{p_c c_w}{r_c^2} k_{ro,0} \left( \frac{1 - S_w}{1 - S_{we}} \right)^{n_o} \quad (29)$$

for the (dimensionless) mobilities and according to Eq. 20:

$$D_{cap} = -\frac{\lambda_w \lambda_o}{\lambda_{tot}} \frac{dp_{cap}}{\partial S_w} \quad \text{and} \quad p_{cap} = p_c \left( \frac{S_w - S_{we}}{1 - S_{we}} \right)^{-\frac{1}{n_w}} \quad (30)$$

for the (dimensionless) capillary pressure, where $p_c = \frac{p_c}{p_c}.$

The physical constants enter our problem (32)-(41) only via some dimensionless combinations. They occur in the equations for the mobilities in the combination $\frac{k}{\mu_w} \frac{p_c}{r_c^2}$; due to our choice of scales, this combination now equals 1, which means that the water and oil mobilities reduce to:

$$\lambda_w = \frac{k}{\mu_w} \frac{p_c c_w}{r_c^2} k_{rw,0} = k_{rw,0}, \quad \lambda_o = \frac{\mu_w k_{ro,0}}{\mu_o} \quad (31)$$

where the ratio $\frac{\mu_w}{\mu_o}$ arises due to our scaling procedure. The injection flux $\frac{Q_{inj}}{r_c^2}$ from Eq. 13 also equals 1 due to our choice of scales. The only parameters left are the combinations $p_{cb} = \frac{p_c}{p_c}$ and $c_w = c_w p_c$ and $c_o = c_o p_c$, which are given in Table 3.

We summarize the model for easy reference.

### 2.5 Summary of the governing equations

**Mass conservation equation for water (23):**

$$\frac{\partial S_w}{\partial t} + \phi S_w c_w \frac{\partial p_w}{\partial t} + \frac{1}{r} \frac{\partial}{\partial r} \left( r f_w u_{tot} \right) + \frac{1}{r} \frac{\partial}{\partial r} \left( -r D_{cap} \frac{\partial S_w}{\partial r} \right) = 0,$$

**Sum of oil and water mass conservation (24):**

$$\frac{1}{r} \frac{\partial}{\partial r} \left( r u_{tot} \right) + \phi S_o c_o \frac{\partial p_w}{\partial t} + \phi \left( S_w c_w + S_o c_o \right) \frac{\partial p_w}{\partial t} = 0. \quad (33)$$

**Darcy (34):**

$$u_{tot} = -\lambda_{tot} \frac{\partial p_w}{\partial r} + r_{tot} D_{cap} \frac{\partial S_w}{\partial r}. \quad (34)$$

**Mobilities:**

$$\lambda_w = k_{rw,0} \left( \frac{S_w - S_{we}}{1 - S_{we}} \right)^{n_w}, \quad \lambda_o = k_{ro,0} \left( \frac{1 - S_w}{1 - S_{we}} \right)^{n_o} \quad (35)$$

**Capillary pressure:**

$$D_{cap} = -\frac{\lambda_w \lambda_o}{\lambda_{tot}} \frac{dp_{cap}}{\partial S_w} \quad \text{and} \quad p_{cap} = p_c \left( \frac{S_w - S_{we}}{1 - S_{we}} \right)^{-\frac{1}{n_w}} \quad (36)$$

The equations (32) to (36) are valid for $t > 0$ and $r > r_w$.

**Initial conditions:**

$$S_w = S_{we}, \quad \text{at } t = 0, \quad r > r_w. \quad (37)$$

$$p_w = p_w(t), \quad \text{at } t = 0, \quad r > r_w. \quad (38)$$

**Boundary conditions:**

$$S_w = 1 \text{ at } r = r_w, \quad t > 0 \quad (39)$$

$$r u_{tot} = 1 \text{ at } r = r_w, \quad t > 0 \quad (40)$$

$$S_w \rightarrow S_{we} \text{ as } r \rightarrow \infty, \quad t > 0. \quad (41)$$

The dependencies are summarized in Table 4.

---

**Table 2 Physical constants**

| Parameter | Value |
|-----------|-------|
| Hor. perm. | $k = 10^{-13} m^2$ |
| For. thickness | $H = 30 m$ |
| Injection rate | $Q_{inj} = 100 m^3/d$ |
| Viscosity water | $\mu_w = 10^{-3} Pa s$ |
| Viscosity oil | $\mu_o = 2 \cdot 10^{-3} Pa s$ |
| Porosity | $\phi = 0.21$ |
| Interfacial tension | $\sigma = 0.03 Pa m$ |
| Well radius | $R_o = 0.05 m$ |
3 Similarity transformation

We express (32)–(34) in terms of $\eta$ using the similarity transformation $(r, t) \rightarrow \left(r^2/2t = \eta\right)$. The product $(\rho u_{\text{tot}})$ is used as a dependent variable, i.e., the product $(\rho u_{\text{tot}})$ depends on $\eta$ (see Eq. 44). Physically, this product represents the flux, i.e., the flux depends on the variable $\eta$ (whereas the velocity depends on $(r, t)$). Using this transformation, Eq. 32 yields:

$$-\phi_\eta \frac{d S_w}{d \eta} - \eta_S w_c w d p_w \frac{d p_w}{d \eta} + \frac{d}{d \eta} \left(r u_{\text{tot}} f_w\right) - \frac{d}{d \eta} \left(2 \eta D_{\text{cap}} \frac{d S_w}{d \eta}\right) = 0. \tag{42}$$

Similarly, (33) becomes:

$$\frac{d}{d \eta} \left(r u_{\text{tot}}\right) - \eta_S w_c w d p_w \frac{d p_w}{d \eta} - \eta_S (w_c w + S_o c_o) d p_w \frac{d p_w}{d \eta} = 0. \tag{43}$$

Finally, (34) yields:

$$r u_{\text{tot}} = -2 \eta \lambda_{\text{tot}} \frac{d p_w}{d \eta} + 2 \eta D_{\text{cap}} \frac{\lambda_{\text{tot}}}{\lambda_w} \frac{d S_w}{d \eta}. \tag{44}$$

Note that $p_w \sim \ln \eta$ for small $\eta$, which means that the first term on the RHS of Eq. 44 yields a finite, nonzero contribution.

The boundary conditions at the injection well $r = r_w$ are mapped to $\eta = \eta_w(t)$, where:

$$\eta_w(t) = \frac{r_w^2}{2t}. \tag{45}$$

We consider a well with a radius that is much smaller than the dimensions of the outer region. Furthermore, we are interested in the intermediate time behavior. The well radius is $R_w = 0.05$ m, then the behavior of the solution for $T > 30$ min, which corresponds to $t = 0.02$, gives $\eta_w(t) < 0.11$. Therefore, we use the approximation $\eta_w(t) \approx 5$ and therewith $\eta_w(t) \ll 5$; and therefore, we use the approximation $\eta_w(t) \approx 0$. This means that we use the following boundary conditions as an approximation:

$$r u_{\text{tot}} = \frac{Q_{\text{inj}}}{2 \pi R} t_c = 1, \quad S_w = 1 \text{ at } \eta = 0. \tag{47}$$

In Section 3.2.5, we will analyze this approximation for the boundary condition quantitatively and we will see that the error is less than 1%.

The initial condition (at $t = 0$) and the boundary condition (at $r \to \infty$) for $S_w$ are both mapped to $\eta \to \infty$, i.e.:

$$S_w \to S_w^\infty \text{ as } \eta \to \infty. \tag{48}$$

The initial condition for the pressure in the compressible case is mapped to $\eta \to \infty$, i.e.:

$$p_w \to p_{w,0} \text{ as } \eta \to \infty. \tag{49}$$

We will solve problem (42)-(49) for saturation-dependent capillary diffusion in Section 3.1 and for constant capillary diffusion in Section 3.3. We focus mainly on the incompressible case where $c_o = c_w = 0$.

3.1 Summary of the self similar (in)compressible problem

Equations (42)–(44) can be rewritten as a set of four coupled nonlinear ordinary differential equations, i.e.:

$$\begin{bmatrix}
\frac{d}{d \eta} \left(S_w \frac{d S_w}{d \eta}\right) \\
\frac{d}{d \eta} \left(r u_{\text{tot}}\right) \\
\frac{d}{d \eta} \left(p_w\right)
\end{bmatrix} =
\begin{bmatrix}
f_1 \left(S_w, \frac{d S_w}{d \eta}, r u_{\text{tot}}, p_w, \eta\right) \\
f_2 \left(S_w, \frac{d S_w}{d \eta}, r u_{\text{tot}}, p_w, \eta\right) \\
f_3 \left(S_w, \frac{d S_w}{d \eta}, r u_{\text{tot}}, p_w, \eta\right)
\end{bmatrix}, \tag{50}
$$

where $f_1$ is given by Eq. 44, $f_2$ is given by Eq. 43 and $f_1$ is given by Eq. 42. Notice that Eq. 42 is converted into two first-order equations. The functions $f_1$, $f_2$, $f_3$ are given by the following expressions:

$$f_3 = \frac{1}{-2 \eta \lambda_{\text{tot}}} \left(r u_{\text{tot}} - 2 \eta D_{\text{cap}} \frac{\lambda_{\text{tot}}}{\lambda_w} \frac{d S_w}{d \eta}\right), \tag{51}$$

$$f_2 = \eta S_o c_o d p_w \frac{d S_w}{d \eta} + \eta_S (w_c w + S_o c_o) f_3, \tag{52}$$

$$f_1 = \frac{1}{2 \eta D_{\text{cap}}} \left(-2 D_{\text{cap}} \frac{d S_w}{d \eta} - 2 \eta D_{\text{cap}} \frac{d S_w}{d \eta}\right)^2 - \eta \frac{d S_w}{d \eta} - \eta_S (w_c w + S_o c_o) f_3 - f_w f_2 - r u_{\text{tot}} \frac{d f_w}{d \eta} \frac{d S_w}{d \eta}. \tag{53}$$

We have two conditions at $\eta = 0$ (see Eq. 47) and two conditions at $\eta \to \infty$ (see Eqs. 48 and 49). However, our analysis is for incompressible flows (see [2] Chapters 5 and 7); this analysis is valid for $t > \mu c_{\text{eff}} r^2 / k \approx 1$ s for
Fig. 1  Water saturation versus $\eta$. The figure shows the behavior in the region I, i.e., $0 \leq \eta \leq \eta^*$, region II, i.e., $\eta^* \leq \eta \leq \tilde{\eta}$, and region III, i.e., $\tilde{\eta} \leq \eta \leq \eta_f$. In region II, we use the numerical solution, whereas in regions I and III, we use an analytical approximation to solve the equations (see text).

our parameters. Therefore, compressibility effects can be disregarded for processes beyond 1 s.

3.2 Analysis in the incompressible case ($c_w = c_o = 0$)

Setting $c_w = c_o = 0$, we have $f_2 = 0$, which means that:

$$\frac{d}{d\eta} (ru_{tot}) = 0 \Rightarrow ru_{tot} = ru_{tot}(0) = 1. \quad (54)$$

Furthermore, $f_1$ now only depends on $S_w$ and $\frac{dS_w}{d\eta} = S'_w$ and not on $p_w$. Consequently, the equation for $S_w$ is decoupled from $p_w$ now, which means that we can first solve the second-order ODE for $S_w$ and use the result to find the pressure profile $p_w$. We do have the following problem though. Close to $S_w = 1$ and $S_w = S_{wc}$, $D_{cap}$ becomes very small because

$$D_{cap} \sim (S_w - S_{wc})^{4/n} (S_w - S_{wc})^{1/n} (1 - S_w)^{n/2} = (S_w - S_{wc})^{1/n} (1 - S_w)^{n/2}.$$  \quad (55)

This means that numerical integration close to $S_w = 1$ and $S_w = S_{wc}$ is difficult, due to the presence of $D_{cap}$ in the denominator of $f_1$ (see e.g. [4], [5] for similar problems). For this reason, we split the domain in three regions (see Fig. 1):

Region I  Small $\eta$ and $S_w \approx 1$: $S^*_w \leq S_w \leq 1$ and $0 \leq \eta \leq \eta^*$

Region II Intermediate $\eta$ and $S_w$: $S_w \leq S_w \leq S^*_w$ and $\eta^* \leq \eta \leq \tilde{\eta}$

Region III  $\eta$ around $\eta_f$ and $S_w \approx S_{wc}$: $S_{wc} \leq S_w \leq \tilde{S}_w$ and $\tilde{\eta} \leq \eta \leq \eta_f$

Here, $\eta = \eta_f$ is the endpoint of the region where $S_w > S_{wc}$, i.e., $S_w(\eta_f) = S_{wc}$ and for $\eta \geq \eta_f$ we have $S_w = S_{wc}$.

The parameters $S^*_w$ and $\tilde{S}_w$ are numerical parameters that are chosen as close to $S_w = 1$ and $S_w = S_{wc}$ as possible; several consecutive values are chosen until no visible difference between the corresponding solutions of the model equations is observed. Once the parameters $S^*_w$ and $\tilde{S}_w$ are fixed, all the other parameters ($\eta^*$, $\tilde{\eta}$, $\eta_f$) follow as part of our solution to the model equations.

We will solve our problem analytically in regions I and III and we will use numerical integration in Region II as discussed in more detail in the following Sections 3.2.1–3.2.3.

3.2.1 Small $\eta$ and $S_w \approx 1$: $S^*_w \leq S_w \leq 1$

First, we choose a value $S^*_w$ close to one; we will investigate the influence of this (numerical) choice later. We then use a linear approximation for our solution:

$$S_w(\eta) = S^*_w + S^*_w (\eta - \eta^*), \quad (56)$$

where the condition $S_w(0) = 1$ fixes $\eta^*$ in terms of $S^*_w$:

$$1 = S_w(0) = S^*_w - \eta^* \cdot S^*_w \Rightarrow \eta^* = \frac{1 - S^*_w}{-S^*_w}. \quad (57)$$

Note that $\eta_f$ truncates the domain. This is a consequence of the solution of our problem and not an a priori imposed condition.
The value of $S_w^*$ is determined as follows: a value of $S_w^*$ is picked and adjusted such that the total mass is conserved in the entire domain.

### 3.2.2 Intermediate $\eta$, $S_w^* \geq S_w \geq \tilde{S}_w$

We integrate numerically from $\eta = \eta^*$, where we have $S_w = S_w^*$ and $S_w' = S_w^*$ until $\eta = \tilde{\eta}$, where $\tilde{\eta}$ is chosen such that $S_w$ at $\tilde{\eta}$ is close to $S_{wc}$. We will investigate the influence of this (numerical) choice later.

### 3.2.3 Large $\eta \approx \eta_f$ and $S_w \approx S_{wc}$: $\tilde{S}_w \geq S_w \geq S_{wc}$

Around the toe, $\eta = \eta_f$, we have $S_w \approx S_{wc}$ and consequently the oil mobility $\lambda_o \approx 0$. This means that we have:

$$\lambda_o \sim (S_w - S_{wc})^{\eta_f}, \quad D_{cap} \sim (S_w - S_{wc})^{\eta_f + 1/2}.$$  

(58)

We assume power law behavior of $S_w$ around $\eta_f$

$$S_w \sim S_{wc} + (\eta_f - \eta)^p,$$  

(59)

where the exponent $p$ remains to be determined.

Substitution of Ansatz (59) into Eq. 42 and balancing different powers of $S_w - S_{wc}$, we find (see Appendix C):

$$S_w = S_{wc} + K_1(\eta_f - \eta)^p, \quad p = \frac{2}{n_w + 1} = 0.4,$$  

(60)

where $K_1$ and $\eta_f$ are constant.

This means that $S_w$ connects continuously to the initial state $S_w = S_{wc}$ at $\eta = \eta_f$ (i.e., no shock). The derivatives of $S_w$ though do blow up near the toe.

The constants $K_1$ and $\eta_f$ are determined by matching the analytical solution in region III to the numerical solution in region II at $\eta = \tilde{\eta}$.

### 3.2.4 Global mass conservation

The unknown parameter $S_w^*$ has to be chosen such that we select the correct saturation profile, i.e., such that mass is globally conserved. The total amount of mass injected until time $T$, $m_{in}$ equals:

$$m_{in} = Q_{inj} \rho_w T.$$  

(61)

the mass initially present $m_0$ equals:

$$m_0 = \varphi \iiint W S_{wc} \rho_w dV, \quad W = [R_w, \infty) \times [0, 2\pi] \times [0, H]$$  

(62)

and the mass present at time $T$, $m_T$ equals:

$$m_T = \varphi \iiint W S_w \rho_w dV.$$  

(63)

Due to conservation of mass, we have $m_T = m_0 + m_{in}$, i.e.:

$$\varphi \iiint W S_u \rho_w dV = \varphi \iiint W S_{wc} \rho_w dV + Q_{inj} \rho_w T.$$  

Using cylindrical coordinates for the triple integrals, we have:

$$2\pi H \varphi \int_{R_w}^{\infty} (S_w - S_{wc}) \rho_w R dR = Q_{inj} \rho_w T.$$  

(65)

In the incompressible case, we have constant water density; furthermore, we use $R = r E$ and $T = t \cdot t_c$ to obtain:

$$\varphi \int_{r_w}^{\infty} (S_w - S_{wc}) r dr = \frac{Q_{inj} \cdot t_c}{2\pi H r_c^2}.$$  

(66)

Due to our choice of scales, we have $\frac{Q_{inj} \cdot t_c}{2\pi H r_c^2} = 1$; furthermore, we have $S_w = S_{wc}$ for $\eta \geq \eta_f$, which means that Eq. 67 reduces to:

$$\varphi \int_0^{\eta_f} (S_w - S_{wc}) d\eta = 1.$$  

(68)

The value of $S_w^*$ is adjusted until (68) is satisfied.

### 3.2.5 Saturation-dependent capillary diffusion results

Figure 2 shows the influence of the choice of $S_w^*$ on the results. For the scale used to display the figure, we observe that the solution with $S_w^* = 0.95$ slightly deviates from the other three curves, which appear (almost) completely on top of each other. This means that our solution $S_w(\eta)$ is practically independent of our choice of $S_w^*$ if $S_w^*$ is chosen large enough, i.e., above 0.97.

Note furthermore that for $\eta < 0.11$, we have $S_w > 0.99$, which means that the error on the boundary condition due to approximating $\eta_w(t)$ by zero is in the worst case 1%.

In Fig. 3, we explore the effect of different bubbling pressures $P_{b}$ on the saturation profile. For small values the curves approach a steep shock-like behavior. For larger values of the bubbling pressure, which acts as a parameter for enhanced capillary diffusion, the saturation profiles are broadened. In the limit of zero capillary pressure, we find the Buckley-Leverett solution as shown in Fig. 4, which also shows that capillary diffusion broadens the front.

Figure 5 shows the water pressure profile. Our solution is only valid for $t \geq 2 \cdot 10^{-2}$ as discussed in Section 3. This occurs frequently in the case of well testing, where the very early data are ignored (see Dake [2], chapter VII, p 159 ff).

In this period, the total pressure increase of $\Delta p \approx 14$, $\Delta P = \Delta p t_c \approx 8.5$ bar is limited due to the practical duration of the test.
3.3 Constant small capillary diffusion: matched asymptotic expansions

In general, the capillary diffusion is saturation dependent, i.e.:  
\[ D_{cap} = -f_w \lambda_0 \frac{dp_{cap}}{dS_w}. \]  
(69)

However, in this section, we will assume a constant (small) capillary diffusion coefficient; we will take a few representative values for \( D_{cap} \) and compute the corresponding saturation profiles. These saturation profiles are compared with the profiles (with a saturation-dependent capillary diffusion) obtained in Section 3.2.5.

We take incompressible conditions for water and oil, i.e., \( c_o = c_w = 0 \). This means that Eq. 43 yields:
\[ \frac{d}{d\eta}(ru_{tot}) = 0 \Rightarrow ru_{tot} = \frac{Q_{inj}}{2\pi H r_c^2} = 1. \]  
(70)

Furthermore, we set \( D_{cap} = \varepsilon \) constant; Eq. 42 yields:
\[ -\varphi \eta \frac{dS_w}{d\eta} + ru_{tot} \frac{df_w}{d\eta} - \varepsilon \frac{d}{d\eta} \left( 2\eta \frac{dS_w}{d\eta} \right) = 0 \]  
(71)

with boundary conditions
\[ S_w(0) = 1, \ S_w(\eta_f) = S_{wc}, \]  
(72)

where \( \eta_f \approx \eta_s \) (the location of the shock in the unperturbed profile).

We will use the method of matched asymptotic expansions to obtain an approximation to the solution of Eq. 71. We solve the outer problem to obtain \( S_{w}^{out}(\eta) \) in Section 3.3.1 and we solve the inner problem to obtain \( S_{w}^{in}(\xi = \eta_f - \eta) \) in Section 3.3.2. The total solution of Eq. 71 is then given by:

\[ S_w(\eta) \]

\[ \eta \]

shows that small differences can be observed for \( S_w^* = 0.95 \) and \( S_w^* = 0.96 \), but in practice no discernible differences for \( S_w^* \geq 0.97 \). Therefore, we use \( S_w^* = 0.97 \) in our computations.
Fig. 4 Comparison of the saturation profile $S_w(\eta)$ for $S_{w}^{*} = 0.97$ to the Buckley-Leverett solution. We observe that the overall mass balance is satisfied

$$S_w(\eta) = S_{w}^{out}(\eta) + S_{w}^{in}(\frac{\eta_f - \eta}{\varepsilon}) - S_{w}^{m},$$

(73)

where the matching condition states that the inner limit of the outer solution = the outer limit of the inner solution ([13]). The matching condition

$$\lim_{\varepsilon \to 0^+} S_{w}^{out} = \lim_{\xi \to -\infty} S_{w}^{in} = S_{w}^{m}$$

(74)

determines $S_{w}^{m}$ for $\eta < \eta_s$, and the matching condition

$$\lim_{\varepsilon \to 0^+} S_{w}^{out} = \lim_{\xi \to -\infty} S_{w}^{in} = S_{w}^{m}$$

(75)

determines $S_{w}^{m}$ for $\eta > \eta_s$.

### 3.3.1 Solution of the outer problem

In the outer problem, we neglect contributions proportional to $\varepsilon$, and thus Eq. 71 reduces to:

$$-\varphi \eta \frac{dS_{w}^{out}}{d\eta} + ru_{tot} \frac{df_w}{d\eta} = 0.$$  

(76)

The solution of Eq. 76 is given by the Buckley-Leverett profile:

$$\eta = ru_{tot} \frac{df_w}{\varphi \cdot dS_w} = \frac{df_w}{\varphi \cdot dS_w}, \quad 0 \leq \eta < \eta_s,$$

(77)

where we use that $ru_{tot} = 1$; see Eq. 70. For $\eta > \eta_s$ we have $S_w = S_{wc}$. Furthermore, the shock saturation $S_{w}^{s}$ is obtained via Welge’s tangent construction:

$$\frac{df_w}{dS_w} |_{S_{sw}} = \frac{f_w(S_{sw}) - f_w(S_{wc})}{S_{sw} - S_{wc}} = \frac{f_w(S_{sw})}{S_{sw} - S_{wc}} \Rightarrow S_{sw} \approx 0.915.$$  

(78)

Details of the derivation of Welge’s tangent construction are outlined in the Appendices 1 and 2 for easy referencing for the general audience. Mathematical derivations can be found in [12] and [7].

Using Eq. (77), we obtain $\eta_s \approx 5.551$. Later on, we need $\eta_f$ for which we use mass conservation. Notice, indeed that we have:

$$\int_0^{\eta_f} (S_{w}^{out} - S_{wc}) \, d\eta = 1$$

(79)

due to mass conservation; see Eq. 68.

### 3.3.2 Solution of the inner problem

The shock at $\eta = \eta_s$ is spread out and replaced by a front in the inner region $[\eta_s - \delta, \eta_s + \delta = \eta_f]$, where $\delta$ is $O(\varepsilon)$ small. For the inner problem, we define the new variable $\xi$, i.e.:

$$\xi = \frac{1}{\varepsilon}(\eta_f - \eta) \Rightarrow \eta = \eta_f - \varepsilon \xi,$$

(80)

which yields the following inner problem (to lowest order in $\varepsilon$):

$$\varphi \eta_f \frac{dS_{w}^{in}}{d\xi} - ru_{tot} \frac{df_w}{d\xi} - 2\eta_s \frac{d^2S_{w}^{in}}{d\xi^2} = 0, \quad S_{w}^{in}(\xi = 0) = S_{wc}.$$  

(81)

where we used $\eta = \eta_s + O(\varepsilon)$ in the inner region. We have an additional boundary condition due to the matching...
condition:

\[ \lim_{\xi \to \infty} S^n_{in} = \lim_{\epsilon \to 0^+} S^n_{out} = S^s_w. \]  

(82)

Furthermore, we have the trivial condition:

\[ \lim_{\xi \to -\infty} S^n_{in} = \lim_{\epsilon \to 0^+} S^n_{out} = S_{wc}. \]  

(83)

This means that our total solution (outer solution plus inner solution minus matching saturation) becomes:

\[ S_w = \begin{cases} 
    S^n_{out}(\eta) + S^n_{in}(\frac{2\xi - \eta}{\epsilon}) - S^s_w & 0 \leq \eta \leq \eta_s \\
    S^n_{in}(\frac{2\xi - \eta}{\epsilon}) & \eta_s < \eta < \eta_f \\
    S_{wc} & \eta \geq \eta_f
\end{cases} \]  

(84)

because \( S^n_{out} = S_{wc} \) (see Eq. 83) for \( \eta > \eta_s \).

Integrating (81) once yields:

\[ \varphi \eta_s S^n_{in} - ru_{tot} f_w - 2\eta_s \frac{dS^n_{in}}{d\xi} = \varphi \eta_s S_{wc} - 2\eta_s \frac{dS^n_{in}}{d\xi} \bigg|_{S_{wc}}, \]  

i.e.,

\[ \frac{dS^n_{in}}{d\xi} = f_w \frac{ru_{tot}}{-2\eta_s} + \frac{1}{2} \varphi S^n_{in} - \frac{1}{2} \varphi S_{wc} + \frac{dS^n_{in}}{d\xi} \bigg|_{S_{wc}} = g(S^n_{in}) + K, \]  

(85)

where we set the constant \( K = \frac{dS^n_{in}}{d\xi} \bigg|_{S_{wc}} \) and

\[ g(S^n_{in}) = f_w \frac{ru_{tot}}{-2\eta_s} + \frac{1}{2} \varphi S^n_{in} - \frac{1}{2} \varphi S_{wc}. \]  

(87)

We use separation of variables to solve (86) and find

\[ \xi = \int_{u=S_{wc}}^{S^n_{in}} \frac{1}{g(u) + K} du. \]  

(88)

We use the matching condition (82) to determine the constant \( K \). The integral:

\[ \int_{u=S_{wc}}^{S^n_{in}} \frac{1}{g(u) + K} du \]  

has to diverge due to the matching condition (82); \( \xi = \infty \) if and only if \( S^n_{in} = S^s_w \). Note that the integration interval is finite and that \( g(u) \) is continuous; the integral only blows up if the denominator equals 0, i.e., if \( g(u) + K = 0 \). Notice that we have \( g(S^s_w) = 0 \); this means that we need \( K = 0 \) in order to have a divergent integral around \( S_w = S^s_w \), i.e.:

\[ \xi = \int_{u=S_{wc}}^{S^n_{in}} \frac{1}{g(u)} du. \]  

(90)

Equation (90) is integrated numerically to obtain \( \xi(S^n_{in}) \) and inverted to obtain \( S^n_{in}(\xi) \).

### 3.3.3 Determining \( \eta_f \) to first order in \( \epsilon \)

We use global mass conservation to compute the width of the front and thus \( \eta_f \). According to Eq. 68, we have:

\[ \varphi \int_0^{\eta_f} (S^s_w - S_{wc}) d\eta = 1, \]  

(91)

and therefore using Eq. 84 we find:

\[ \varphi \int_0^{\eta_f} (S^n_{out} + S^n_{in} - S^s_w - S_{wc}) d\eta + \varphi \int_{\eta_s}^{\eta_f} (S^n_{in} - S_{wc}) d\eta = 1, \]  

(92)

which yields (using Eq. 79, part of the first integral equals 1, and therefore the RHS becomes 0).

\[ \varphi \int_0^{\eta_f} (S^n_{in} - S^s_w) d\eta + \varphi \int_{\eta_s}^{\eta_f} (S^n_{in} - S_{wc}) d\eta = 0. \]  

(93)

Equation (93) can be rewritten as:

\[ \int_0^{\eta_f} (S^n_{in} - S_{wc}) d\eta - \int_0^{\eta_s} (S^n_{in} - S_{wc}) d\eta + \int_{\eta_s}^{\eta_f} (S^n_{in} - S_{wc}) d\eta = 0 \]  

(94)

and combining the first and the last integral and computing the second we find that:

\[ \int_0^{\eta_f} (S^n_{in} - S_{wc}) d\eta = \eta_s (S^n_{in} - S_{wc}). \]  

(95)

Setting \( \eta = \eta_f - \varepsilon \xi \) yields:

\[ \varepsilon \int_0^{\eta_f} (S^n_{in} - S_{wc}) d\xi = \eta_s (S^n_{in} - S_{wc}). \]  

(96)

The product of \( \varepsilon \) and the integral on the LHS will be finite; numerically, we compute the integral first, and then we multiply by \( \varepsilon \). For small values of \( \varepsilon \), this might cause numerical problems. We circumvent those problems by splitting the integral into two parts. For large values of \( \xi \) (\( \xi > \delta \), where \( \delta \) is specified below), the integrand is approximately constant and equal to \( S^s_w - S_{wc} \) because we have \( \lim_{\xi \to \infty} S^n_{in}(\xi) = S^s_w \) due to our matching condition (82).

We use Eq. 90 to compute \( \delta \) such that \( S^s_w - S^n_{in} < 10^{-3} \) for \( \xi > \delta \). We then approximate \( S^n_{in} \) by \( S^s_w \) in the integrand of Eq. 96 for \( \delta < \xi < \eta_f \) and we split the integral from Eq. 96 in two parts as follows:

\[ \varepsilon \int_0^{\eta_f} (S^n_{in} - S_{wc}) d\xi = \varepsilon \int_0^{\delta} (S^n_{in} - S_{wc}) d\xi + \varepsilon \int_\delta^{\eta_f} (S^n_{in} - S_{wc}) d\xi \]  

\[ = \varepsilon \int_0^{\delta} (S^n_{in} - S_{wc}) d\xi + (\eta_f - \delta \varepsilon)(S^n_{in} - S_{wc}). \]  

(97)

We substitute this expression in Eq. 96 and we solve for the end point of the saturation profile \( \eta_f \) (\( S_w = S_{wc} \) for \( \eta > \eta_f \)) to obtain:

\[ \eta_f = \eta_s + \delta \varepsilon - \frac{\varepsilon}{S^n_{in} - S_{wc}} \int_0^{\delta} (S^n_{in} - S_{wc}) d\xi. \]  

(98)

Note that the parameter \( \delta \) is order 1. This is so because we stay away far enough from \( g(u) = 0 \), i.e., \( u = S^s_w \) in Eq. 90. Furthermore, notice that the product \( \delta \varepsilon \) is a measure of the
width of the front, which is approximately given by $\eta_f - \eta_s$ (see Fig. 6).

### 3.3.4 Numerical and analytical results

Figures 6, 7, and 8 give the results of the matched asymptotic expansions, for two values of $\varepsilon$. For larger values of $\varepsilon$, we obtain a dispersed front and for very small values of $\varepsilon$ we approach the Buckley-Leverett solution.

### 4 Numerical results

We consider a fully coupled, implicit numerical solution approach based on finite elements, which is solved with the mathematical module of COMSOL to solve the model equations in weak form. We consider the spatial domain $0 \leq x \leq L$ of length $L = 100\text{m}$, where the Dirichlet boundary condition is taken at the production side, $x = L$. The grid size in the numerical simulation is 0.001 m, which corresponds to a spatial resolution of 100,000. This is fine enough to resolve the salient features. The reservoir parameters are given in Tables 2 and 3.

Numerical results for the base case are shown in Fig. 9. Here, the numerical simulation confirms the mentioned analytical results. As shown in Fig. 9, for smaller capillary diffusion (lower $P_{cb}$), the front is steep, whereas for higher capillary diffusion, the front is smeared out.
Fig. 7 Inner, outer, and total solution of the saturation profile for $\varepsilon = 10^{-3}$. On the left is the solution over the entire $\eta$ range; on the right is a zoom in the front region. It is difficult to observe the transition from the inner to the outer solution due to the small value of $\varepsilon$.

5 Discussion

Figure 10 compares the analytical and numerical solutions of problems (32)–(41). The solutions practically coincide over the entire domain except where the downstream solution connects to the initial condition. This is due to the fact that capillary diffusion vanishes at this point (toe). This causes power law behavior for the saturation $S_w$, i.e., $S_w$ is a continuous function of $\eta$ at the toe, but the derivatives blow up. In the analytical solution, we use an explicit expression for $S_w$ to circumvent this problem. In the latest versions of COMSOL, numerical problems ensuing from the large values of the derivatives at the toe are suppressed by algorithms implemented in COMSOL.

For small values of the capillary diffusion coefficient, i.e., less than five times $P_{cb}$, numerical problems occur at the injection point due to the vanishing capillary diffusion. Figure 11 compares the analytical solution of problems (32)–(41) with the analytical solution of problems (71)–(75), i.e., the problem with a saturation-dependent capillary diffusion to the problem with a constant diffusion.

Fig. 8 Total solution of the saturation profile for $\varepsilon = 10^{-2}$ and $\varepsilon = 10^{-3}$. Large values of $\varepsilon$ lead to a more spread out wave.

Fig. 9 The saturation profile $S_w(\eta)$ is given for different values of the bubbling pressure $P_{cb}$. We use $P_{cb} = 5, 10, 20, 50, 100$ times the base case value of $4.3 \times 10^4$ Pa. The sharpest profile corresponds to $P_{cb} = 5$ times the base value. For larger values of $P_{cb}$, the front gets more disperse and the whole profile gets broader. For smaller values of $P_{cb}$, COMSOL is not able to find a solution.
Fig. 10 Combination of Figs. 3 (saturation profile obtained by the analytical method) and 9 (saturation profile obtained using COMSOL) for \( P_{cb} \) 10 and 100 times of the base value. We observe that both methods yield the same saturation profile coefficient of comparable magnitude. Close to the injection point, the solutions more or less coincide. Close to the toe, we observe that the problem with constant diffusion has a smooth saturation profile, whereas the solution with the saturation-dependent diffusion coefficient shows power law behavior. Note that a very small constant diffusion coefficient admits a viable solution, which can be obtained with the method of matched asymptotic expansions.

6 Conclusion

The equations for radial Buckley-Leverett flow can be reduced to a first-order ODE using a similarity coordinate

\[ \eta = \frac{r^2}{(2t)} \]

transformation of the model equations. The resulting ODE can be solved in a similar way as the 1D problem. The solution consists of a rarefaction wave, followed by a shock to the constant initial state. When we include capillary diffusion, we obtain the Rapoport-Leas equation, which can be reduced to a second-order ODE using the same similarity transformation. This problem can be solved with a combination of analytical and numerical techniques. In this case, we observe that the shock is replaced by a curve that shows power law behavior; the saturation profile is continuous, but the derivatives blow up at the toe. We compare the similarity solution of the second-order ODE to a numerical solution of the initial value problem over the entire domain. The solutions for the saturation profile show excellent agreement. As long as we stay away from the connate water saturation, where the capillary pressure blows up, the solutions for the water pressure also show excellent agreement. If we replace the saturation-dependent capillary diffusion by a constant diffusion coefficient, we obtain a simpler problem, which can be solved with the method of matched asymptotic expansions. In this case, the shock is replaced by a smooth profile.

Our analysis is for incompressible flows (see [2], Chapters 5 and 7). It is shown in [2] that this analysis is valid for \( t > \frac{\phi \mu c_{eff} r_w^2}{k} \) corresponding with our parameter values to approximately 1 s. Therefore, compressibility effects can be disregarded for processes beyond 1 s. For other parameters, e.g., for gas shales, this analysis can be used including the self-similar transformation for \( t < \frac{\phi \mu c_{eff} r_w^2}{k} \). This results in a system of four coupled ODEs in terms of \( \eta \). In general, the similarity transformation reduces the number of independent variables from two to one; this may considerably simplify the equations used to interpret the results of this type of well test problems.
Mass conservation across the shock specifies the shock velocity in terms of the shock saturation; this condition is called the Rankine-Hugoniot condition. In the case of radial flow, the shock velocity \( v_s \) is replaced by \( \eta_s = r v_s \), where \( \eta_s \) can be interpreted as (2D) radial flux up to a factor of 2\( \pi \).

### 1.1 The Rankine-Hugoniot condition in the rectilinear (1D) case

We will first give a short summary of the 1D problem. In the 1D (incompressible) problem with \( p_c = 0 \), we have mass conservation:

\[
\varphi(\partial_S w - S w_c + \partial u w = 0, \varphi(\partial_S o - S o_c + \partial u o = 0) \tag{99}
\]

and Darcy

\[
uw = -\lambda w \frac{\partial p}{\partial x}, u0 = -\lambda o \frac{\partial p}{\partial x} \Rightarrow uw = fwutot, utot = uw + u0\tag{100}
\]

with boundary conditions and initial condition:

\[
Sw(0, t) = 1, uw(0, t) = uinj, S w(x, 0) = Swc, \tag{101}
\]

where \( uinj \) is the constant injection velocity. Adding both (99) and using the boundary conditions (101), we find:

\[
utot = uinj \text{ (constant),} \tag{102}
\]

which means that our problems (99)–(100) reduces to:

\[
\varphi(\partial_S w + uinj \frac{\partial fw}{\partial x} = 0, Sw(0, t) = 1, Sw(x, 0) = Swc.
\tag{103}
\]

Setting \( \eta = \frac{x}{t} \) we find a rarefaction wave (similarity solution):

\[
\eta = \frac{uinj \frac{dfw}{\partial Sw}}{\varphi \frac{dSw}{Sw}} \geq 0 \leq \eta < \eta_s \tag{104}
\]

followed by a shock at \( \eta = \eta_s \) to the constant state \( Sw = Swc \). The self similar variable \( \eta \) can be interpreted as a velocity, i.e., saturations above the shock saturation \( Sw \) travel with speed \( u = \frac{uinj \frac{dfw}{\partial Sw}}{\varphi \frac{dSw}{Sw}} \). The velocity of the shock \( u_s \) can be expressed in terms of the saturations in front of the shock and behind the shock using mass conservation as follows. The shock is located at position \( x_0 \) at time \( t_0 \) and moves to the right to the position \( x_0 + \Delta x \) at time \( t_0 + \Delta t \).

This means that we have at \( t = t_0 + \Delta t \):

\[
Sw = Sw^+ \text{ for } x > x_0 + \Delta x \tag{105}
\]

slightly in front of the shock and

\[
Sw \approx Sw^- \text{ for } x \in [x_0, x_0 + \Delta x) \tag{106}
\]

behind the shock \( (Sw) \) is approximately constant in \( [x_0, x_0 + \Delta x) \) if \( \Delta x \) is small enough). Furthermore, we have the (1D) volumetric velocities in front of/behind the shock:

\[
u^+ w = uinj f w(Sw^+), \nu^- w = uinj f w(Sw^-).
\tag{107}
\]

We use the following mass balance in the region \( [x_0, x_0 + \Delta x) \):

\[
(u^- w - u^+ w) \Delta t \approx \varphi(Sw^- - Sw^+) \Delta x, \tag{108}
\]

where the net inflow is given by the LHS and the mass accumulation is given on the RHS. Taking the limit \( \Delta t \to 0 \) yields the shock velocity:

\[
v_s = \frac{uinj f w(Sw^-) - f w(Sw^+)}{\varphi(Sw^- - Sw^+)} \tag{109}
\]

Notice that Eq. (109) only specifies \( v_s \) or \( \eta_s \) in terms of the saturations \( Sw^- \) and \( Sw^+ \); these saturation values around the shock are given by another physical mechanism called the entropy condition, described in Section B.

### 1.2 The Rankine-Hugoniot condition in the radial case

The derivation of the Rankine-Hugoniot in the radial case goes along the same lines as the 1D case. In the radial (incompressible) problem, we have:

\[
\varphi(\partial_S w + \frac{1}{r} \frac{\partial}{\partial r} (uw r) = 0, \varphi(\partial_S o + \frac{1}{r} \frac{\partial}{\partial r} (uo r) = 0, \tag{110}
\]

and Darcy

\[
uw = -\lambda w \frac{\partial p}{\partial r}, u0 = -\lambda o \frac{\partial p}{\partial r} \Rightarrow uw = fwutot, utot = uw + u0 \tag{111}
\]

with boundary condition and initial condition

\[
Sw(0, t) = 1, ruw(0, t) = 1 Sw(r, 0) = Swc. \tag{112}
\]

Adding both (110) and using the boundary conditions (112), we find:

\[
rutot = 1 \text{ (constant),}
\tag{113}
which means that our problems (110)–(111) reduce to
\[
\frac{\partial S_w}{\partial t} + \frac{ru_{tot}}{r} \frac{df_w}{dx} = 0, \quad S_w(0, t) = 1, \quad S_w(x, 0) = S_{wc}.
\]
(114)

(we keep the product \(ru_{tot}\) throughout the section, even though it equals 1, to facilitate comparison with the 1D-case). Setting \(\eta = \frac{c^2}{2r}\), we find a rarefaction wave:
\[
\eta = \frac{ru_{tot}}{\varphi} \frac{df_w}{dS_w}, \quad 0 \leq \eta < \eta_s
\]
(115)
followed by a shock at \(\eta = \eta_s\) to the constant state \(S_w = S_{wc}\). The self similar variable \(\eta\) can be interpreted as 2D-volumetric flux \((\eta = ru)\), i.e., saturations above \(S_w^\alpha\) travel with “speed” \(ru = ru_{tot} \frac{df_w}{dS_w}\).

The shock is located at position \(r_0\) at time \(t_0\) and at position \(r_0 + \Delta r\) at time \(t_0 + \Delta t\). This means that we have \(S_w = S_w^\alpha\) for \(r > r_0 + \Delta r\)
(116) slightly in front of the shock and \(S_w \approx S_w^\alpha\) for \(r \in [r_0, r_0 + \Delta r]\)
(117) behind the shock (\(S_w\) is approximately constant in \([r_0, r_0 + \Delta r]\) if \(\Delta r\) is small enough). Furthermore, we have the (2D) volumetric velocities in front of/behind the shock:
\[
r u_+ = ru_{tot} f_w(S_w^\alpha), \quad ru_- = ru_{tot} f_w(S_w^\alpha).
\]
(118)
The mass balance (net inflow equals mass accumulation) in the annulus between \(r = r_0\) and \(r = r_0 + \Delta r\) yields:
\[
2\pi r (u_+ - u_-) \Delta t \approx \varphi 2\pi r (S_w^\alpha - S_w^\alpha) \Delta r.
\]
(119)
Taking the limit \(\Delta t \to 0\) yields the shock velocity:
\[
u_s = \frac{ru_{tot} f_w(S_w^\alpha) - f_w(S_w^\alpha)}{\varphi}.
\]
(120)
Notice that Eq. 120 only specifies \(v_s\) (or \(\eta_s = rv_s\)) in terms of the saturations \(S_w^\alpha\) and \(S_w^\alpha\); these saturation values are given by the entropy condition in Section 2.

\section*{Appendix 2: The entropy condition}

The Rankine-Hugoniot condition does not specify the shock saturation. Behind the shock, the velocity (in the 1D case) is given as:
\[
u = \frac{u_{tot} \frac{df_w}{dS_w}}{\varphi}.
\]
(121)

This means that we have at the shock saturation \(S_w^\alpha = S_w^\alpha\)
\[
v_s \geq \frac{u_{tot}}{\varphi} \frac{df_w}{dS_w} \bigg|_{S_w^\alpha}.
\]
(122)
If \(v_s < \frac{u_{tot}}{\varphi} \frac{df_w}{dS_w} \bigg|_{S_w^\alpha}\), higher saturations would overtake the shock and the solution would become multivalued.

According to the entropy condition (140) derived in Section 2.1 we also have:
\[
v_s \leq \frac{u_{tot} \frac{df_w}{dS_w}}{\varphi} \bigg|_{S_w^\alpha},
\]
(123)
which means that we have:
\[
v_s = \frac{u_{tot} \frac{df_w}{dS_w}}{\varphi} \bigg|_{S_w^\alpha},
\]
(124)
i.e.,
\[
\frac{f_w(S_w^\alpha_+) - f_w(S_w^\alpha_-)}{S_w^\alpha_+ - S_w^\alpha_-} = \frac{df_w}{dS_w} \bigg|_{S_w^\alpha}.
\]
(125)
Due to the specific functional form of \(f_w\) there is usually one solution that shocks to the base state, which means that \(S_w^\alpha = S_{wc}\), i.e.,
\[
\frac{f_w(S_w^\alpha) - f_w(S_{wc})}{S_w^\alpha - S_{wc}} = \frac{df_w}{dS_w} \bigg|_{S_w^\alpha}.
\]
(126)
This means that Eq. 126 has only one solution \(S_w^\alpha\), which corresponds to the solution found using Welge’s tangent construction.

In the radial case, a similar argument holds; we need:
\[
u_s \geq \frac{ru_{tot} \frac{df_w}{dS_w}}{\varphi} \bigg|_{S_w^\alpha},
\]
(127)
otherwise higher saturations would have a higher 2D volumetric velocity and would overtake the shock, leading to a multivalued solution. Furthermore, we will show in Section 2.2 (see Eq. 143) that:
\[
u_s = \eta_s \leq \frac{ru_{tot}}{\varphi} \frac{df_w}{dS_w} \bigg|_{S_w^\alpha},
\]
(128)
and we can conclude that the shock saturation is given by:
\[
u_s = \frac{ru_{tot}}{\varphi} \frac{df_w}{dS_w} \bigg|_{S_w^\alpha} \Rightarrow \frac{f_w(S_w^\alpha) - f_w(S_{wc})}{S_w^\alpha - S_{wc}} = \frac{df_w}{dS_w} \bigg|_{S_w^\alpha},
\]
(129)
just as in the 1D case.

\section{2.1 The entropy condition in the 1D case}

The idea of the entropy condition is that the physical solution of problems (99)–(101) is given by the solution of equation:
\[
\varphi \frac{\partial S_w}{\partial t} + \varphi \frac{\partial u_w}{\partial x} = \epsilon \frac{\partial^2 S_w}{\partial x^2}, \quad u_w = u_{tot} f_w(S_w),
\]
(130)
with boundary condition and initial condition
\[
S_w(0, t) = 1, \quad S_w(x, 0) = S_{wc}
\]
(131)
in the limit \(\epsilon \to 0\).

We can solve problems (130)–(131) using the method of matched asymptotic expansions around the shock. The outer
solution is given by a rarefaction wave, possibly followed by a constant state, i.e., approaching the shock we find:
\[
\lim_{\eta \to 0^{-}} S_{w}^{\text{out}} = S_{w}^{q},
\]  
(132)

where we use the moving coordinate \( \eta = x - v_s t \). We solve the inner problem in the comoving frame and we set:
\[
\xi = \frac{x - v_s t}{\epsilon}
\]  
(133)

to obtain the inner problem:
\[
-\varphi v_s \frac{d S_{w}^{in}}{d \xi} + u_{inj} f = \frac{d S_{w}^{in}}{d \xi} - \varphi v_s S_{w}^{q} + u_{tot} f(S_{w}^{q}),
\]  
(134)

Integrating once from \(-\infty\) to \(\xi\) yields:
\[
-\varphi v_s S_{w}^{in} + u_{inj} f_{w} = \frac{d S_{w}^{in}}{d \xi} - \varphi v_s S_{w}^{q} + u_{tot} f(S_{w}^{q}),
\]  
(135)

where we used that \(d S_{w}^{in}/d \xi\big|_{S_{w}^{q}} \to 0\) as \(\xi \to -\infty\). Solving for \(d S_{w}^{in}/d \xi\) yields:
\[
d S_{w}^{in}/d \xi = u_{inj} \left( f_{w} - f_{w}(S_{w}^{q}) \right) - \varphi \left( S_{w}^{in} - S_{w}^{q} \right),
\]  
(136)

and using a Taylor approximation for \(f_{w}\), we obtain:
\[
d S_{w}^{in}/d \xi = u_{inj} \left( \frac{df_{w}}{d S_{w}} \right)_{S_{w}^{q}} \left( S_{w}^{in} - S_{w}^{q} \right) - \varphi \left( S_{w}^{in} - S_{w}^{q} \right),
\]  
(137)

i.e.,
\[
d S_{w}^{in}/d \xi = \left( u_{inj} \left( \frac{df_{w}}{d S_{w}} \right)_{S_{w}^{q}} - \varphi v_s \right) \left( S_{w}^{in} - S_{w}^{q} \right) \leq 0,
\]  
(138)

where the inequality holds because \(S_{w}^{in}\) is a decreasing function of \(\xi\); \(d S_{w}^{in}/d \xi\) is determined by \(S_{w}^{in}\) (see Eq. 136), so if \(d S_{w}^{in}/d \xi\) would be positive for some value of \(S_{w}^{in}\), the saturation will never drop below this value of \(S_{w}^{in}\) and reach \(S_{w,c}\). We have \(S_{w}^{in} - S_{w}^{q} \leq 0\) which means that we need:
\[
u_{s} \leq \frac{u_{inj} \left( \frac{df_{w}}{d S_{w}} \right)_{S_{w}^{q}}}{\varphi \left( S_{w}^{in} - S_{w}^{q} \right)},
\]  
(140)

used in the previous section.

---

3The derivative approaches zero because \(S_{w}^{in}\) is a continuously decreasing function of \(\xi\), approaching a constant as \(\xi \to -\infty\) (see the last equation in (134)).

---

2.2 The entropy condition in the radial case

We use the method of matched asymptotic expansions (see Section 3.3) to derive (128). Integrating (81) from \(\infty\) to \(\xi\) yields:
\[
\varphi \eta_{s}(S_{w} - S_{w}^{q}) - r u_{tot}(f_{w} - f_{w}(S_{w}^{q})) = 2\eta_{s} \frac{d S_{w}}{d \xi}.
\]  
(141)

where we used that \(d S_{w}/d \xi\big|_{S_{w}^{q}} \to 0\) as \(\xi \to \infty\). Using a Taylor approximation for \(f_{w}\) around \(S_{w}^{q}\) and solving for \(d S_{w}/d \xi\) we find:
\[
2\eta_{s} \frac{d S_{w}}{d \xi} = \left( \varphi \eta_{s} - r u_{tot} \frac{df_{w}}{d S_{w}} \right)_{S_{w}^{q}} (S_{w} - S_{w}^{q}).
\]  
(142)

Notice that the LHS of Eq. 142 is positive (the saturation is an increasing function of \(\xi\) due to the choice of \(\xi\)), which means that we find:
\[
\varphi \eta_{s} - r u_{tot} \frac{df_{w}}{d S_{w}} \bigg|_{S_{w}^{q}} \leq 0 \Rightarrow \eta_{s} \leq \frac{r u_{tot}}{\varphi \bigg| \frac{df_{w}}{d S_{w}} \bigg|_{S_{w}^{q}}}. \]
(143)

---

Appendix 3: Mathematical details of Section 3.2.3

In this section, we will discuss briefly how Eq. 60 is derived using Eqs. 58 and 59.

For \(S_{w} \approx S_{w,c}\), only the first and last terms of Eq. 42 are nonzero. The second term vanishes due to the incompressibility assumption; for the third term, we have:
\[
\frac{d}{d \eta} \left( r u_{tot} f_{w} \right) = \frac{df_{w}}{d \eta},
\]  
(144)

because \(r u_{tot} = 1\) in the incompressible case (see Eq. 54). Furthermore, we have \(\lambda_{c} \approx 0 \Rightarrow f_{w} \approx 1\), which means that the third term indeed vanishes.

This means that we have to balance the first and fourth terms to get a nontrivial solution.

For the first term \(-\varphi \eta_{f} \frac{d S_{w}}{d \eta}\), we find:
\[
-\varphi \eta_{f} d S_{w}/d \eta \sim -\varphi \eta_{f} p(\eta_{f} - \eta)^{p-1}
\]  
(145)

and for the fourth term \(\frac{d}{d \eta} \left( 2\eta D_{\text{cap}} \frac{d S_{w}}{d \eta} \right)\), we find three contributions:
\[
2 D_{\text{cap}} \frac{d S_{w}}{d \eta} + 2 \eta \frac{D_{\text{cap}} S_{w}}{d \eta} + 2 \eta D_{\text{cap}} \frac{d^{2} S_{w}}{d \eta^{2}},
\]  
(146)

where
\[
2 D_{\text{cap}} \frac{d S_{w}}{d \eta} \sim (\eta_{f} - \eta)^{p} \left( 1 + \frac{1}{2} \eta_{f}^{2} (\eta_{f} - \eta)^{p-1} \right).
\]  
(147)

4The derivative approaches zero because \(S_{w}^{in}\) is a continuously increasing function of \(\xi\), approaching a constant as \(\xi \to \infty\) (see Eq. 74).
\[ 2\eta \frac{D_{cap} dS_w}{d\eta} \sim (\eta_f - \eta)^{p+\frac{1}{2}p_w-1}(\eta_f - \eta)^{p-1} \]  
(148)

and

\[ 2\eta D_{cap} \frac{d^2 S_w}{d\eta^2} \sim (\eta_f - \eta)^{p+\frac{1}{2}p_w}(\eta_f - \eta)^{p-2}. \]  
(149)

Note that the contributions of Eqs. 148 and 149 are of the same order and that the contribution of Eq. 147 is of higher order and can be neglected. Balancing powers of \( \eta_f - \eta \) of Eqs. 145, 148, and 149, we indeed find a nontrivial solution, provided the balance:

\[ \frac{1}{2} p + \frac{1}{2} p_w - 1 + p - 1 = p - 1 \Rightarrow p = \frac{2}{n_w + 1}. \]  
(150)

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