

Numerical computation of the Brinkman system in a heterogeneous porous medium by mini-element $P_1 - Bubble/P_1$

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Abstract—This paper is interested in a numerical method, we use the mini-element $P_1 - Bubble/P_1$ over triangles, as a solver to the steady Brinkman flow equation with the Dirichlet boundary condition in a heterogeneous porous media. We define the necessary hypotheses to prove the existence and uniqueness of the solution. An iterative solver for the global linear system (Uzawa conjugate gradient method) is applied to accelerate the approach solution. A series of numerical examples with *Matlab software* demonstrates the effectiveness of this method for these equations arising in modeling flow in anisotropic porous media.

Index Terms—Anisotropic porous media, Brinkman equation, Uzawa algorithm, Mini-element $P_1 - Bubble/P_1$,

I. INTRODUCTION

In this paper, we propose to simulate the Brinkman equation by the finite element methods, we use the mini-element $P_1 - Bubble/P_1$ (see [3, 4, 15, 16, 17]) in 2D. This element for spatial discretization of the different mathematical equations is easy to use, practice since it allows for the use of equal-order interpolation (the same mesh for velocity and pressure). Equal-order interpolation is very useful in large-scale multi-physics codes to solve different problems applied in different domains (geology, engineering, ...). The Brinkman model describes the viscous fluid creeping flow in a highly heterogeneous porous medium [21]. This model has been studied by some researchers. In [22] the authors propose new nonconforming robust finite element spaces for the unknown variables (velocity, pressure) and detailed argument for the case of perturbation solution. Priori and a posteriori error estimates to ensure the mini-element to be uniformly stable are studies in [25]. Other more methods, such as the Galerkin finite element method in [24] and the multigrid method [23] are applied to the

Brinkman model without considering parameter dependence of solution. A. Ern studies by finite element method (FEM) different equations [17] and F. Brezzi, M. Fortin for mixed Hybrid Finite Element Methods (MFEM, HFEM) see [15]. V. Giraut, P. A. Raviart uses the finite element method to solve one of the important nonlinear problems Navier-Stokes Equations [16].

The plan of this paper is as follows: In Section 2 we state by define the model problem and hypothesis to proof the existence and uniqueness of the fort and weak solution. The next section 3 we introduce the mini-element approximation $P_1 - Bubble/P_1$ to the Brikman system. The section 4 is devoted to the algebraic system to this problem, since the system has a big matrix we use "Uzawa conjugate algorithm" to accelerate the convergence of the solution. Numerical results are discussed in Section 5.

II. THE MODEL PROBLEM

The Brinkman problem describes flow through a porous media, and it can also be seen as a singular perturbation problem. We can use this equation modeling flow fluid in highly heterogeneous porous media see [19, 20]. Here we use it to describe viscous flow fluid in a heterogeneous porous media.

Let be $\Omega \subset \mathbb{R}^d$, ($d = 2, 3$) a bounded open set with Lipschitz boundary $\partial\Omega$. The Brinkman system for heterogeneous porous media is represented by the following equations:

$$\begin{cases} -\nabla \cdot (\mu \nabla u) + \nabla p + \mu \mathbf{K}^{-1} u = f & \text{in } \Omega, \\ \nabla \cdot u = 0 & \text{in } \Omega, \end{cases} \quad (1)$$

with the Dirichlet boundary condition

$$u = 0 \quad \text{on} \quad \partial\Omega. \quad (2)$$

The vector u represents the velocity field, p the pressure defined in the space $L^2(\Omega)$ and satisfy $\int_{\Omega} p \, dx = 0$. We assume that f the external volumetric force acting on the fluid ($f \in [L^2(\Omega)]^d$). The function $\tilde{\mu}$ is the Newtonian fluid viscosity and the function μ is the physical dynamic viscosity that defines the fluid under consideration (e.g., water, oil, etc.). The viscosity $\tilde{\mu}$ and μ are continuous bounded functions. The matrix \mathbf{K} define the permeability of the reservoir, the role of permeability is to controls the directional movement and the flow fluids rate of the reservoir in the formation and represents reciprocal of residence which porous medium offers to fluid flow. The K^{-1} is a tensor such that, there exist a two constants $b_1, b_2 > 0$ checking:

$$b_1 \varphi^t \varphi \leq \varphi^t K^{-1} \varphi \leq b_2 \varphi^t \varphi, \quad \varphi \in \mathbb{R}^d. \quad (3)$$

and we assume that $g \in [L^2(\partial\Omega)]^d$. Let introduce the spaces:

$$V = [H_0^1(\Omega)]^d, \quad (4)$$

for the velocity field and

$$Q = \{q \in L^2(\Omega) / \int_{\Omega} q \, dx = 0\}. \quad (5)$$

for the pressure equation. It's simple to see that: the Brinkman problem (1) has a unique solution $(u, p) \in V \times Q$ (see [18, lemma 2.1]). To study the numerical solution of this problem by finite element methods we will be first define the weak formulation of the problem.

The weak formulation of the system (1) is to find $(u, p) \in V \times Q$ such that:

$$\begin{cases} a(u, v) + b(v, p) = F(v) & \forall v \in V, \\ b(q, u) = 0 & \forall q \in Q, \end{cases} \quad (6)$$

where the bilinear form $a(\cdot, \cdot)$ is positive continuous coercive defined by:

$$a(u, v) = \int_{\Omega} \tilde{\mu} \nabla u \nabla v \, dx + \int_{\Omega} K^{-1} \mu u \cdot v \, dx, \quad (7)$$

the bilinear form $b(\cdot, \cdot)$ is continuous and satisfies the *inf-sup* condition (i.e there exists a constant $\beta > 0$ such that, $\sup_{v \in V} \frac{b(q, v)}{\|v\|_V} \geq \beta \|q\|_Q$, $\forall q \in Q$) defined by:

$$b(v, p) = - \int_{\Omega} p \nabla \cdot v \, dx, \quad (8)$$

and the second member $F(\cdot)$ is a linear continuous function defined by:

$$F(v) = \int_{\Omega} f \cdot v \, dx. \quad (9)$$

Now, we provide the spaces V and Q with the following norms:

$$\|u\|_V = a(u, u)^{\frac{1}{2}}, \quad \forall u \in V, \quad (10)$$

and

$$\|q\|_Q = \left(\int_{\Omega} |q|^2 \, dx \right)^{\frac{1}{2}}, \quad \forall q \in Q. \quad (11)$$

It's simple to prove that the norm $\|\cdot\|_V$ is equivalent to $\|\cdot\|_{H^1}$.

Theorem 1 under the assumption (3) the system (6) has unique solution.

proof. This result is direct consequence of the properties of bilinear forms $a(\cdot, \cdot)$, $b(\cdot, \cdot)$ and the linear form $F(\cdot)$ (see [3] for more details).

III. THE MINI-ELEMENT METHOD

In this section we discretize the Brinkman problem by the finite element, we use the pair $P_1 - Bubble/P_1$ for more detail see [1].

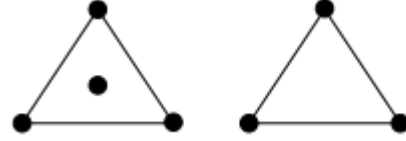


Fig. 1. The mini-element $P_1 - Bubble/P_1$ velocity (left) and pressure (right).

Let T_h be a triangulation of Ω , we denote the discrete space associated with the bubble :

$$B_h = \{v_h \in C(\bar{\Omega}) \, \forall T \in T_h, v_h|_T = xb^T\}, \quad (12)$$

We defined the discrete function spaces :

$$V_{ih} = \{v_h \in C(\bar{\Omega}), v_h|_T \in P_1(T); \, \forall T \in T_h, v_h|_{\partial\Omega} = 0\}, \quad (13)$$

for $i = 1, \dots, d$ and

$$Q_h = \{q_h \in C(\bar{\Omega}) : q_h|_T \in P_1(T); \, \forall T \in T_h, \int_{\Omega} q_h \, dx = 0\}. \quad (14)$$

where $P_1(T)$ is the set of all 1-order polynomials on triangle T .

Let

$$X_{ih} = V_{ih} \oplus B_h, \quad (15)$$

and

$$X_h = X_{1h} \times X_{2h} \times \dots \times X_{dh}. \quad (16)$$

Then, the $P_1 - Bubble/P_1$ finite element approximation of problem is will finding $(u_h, p_h) \in X_h \times Q_h$ such that:

$$\begin{cases} a(u_h, v_h) + b(v_h, p_h) = F(v_h) & \forall v_h \in X_h, \\ b(q_h, u_h) = 0 & \forall q_h \in Q_h. \end{cases} \quad (17)$$

We introduce a set of vector basis functions $\{\phi_i\}$ of the velocity u_h and the pressure p_h , so that :

$$u_h = \sum_{i=1}^{d+1} u_i \phi_i + u_b \phi_b, \quad p_h = \sum_{i=1}^{d+1} p_i \phi_i,$$

where u_i and p_i are nodal values of u_h and p_h while u_b is the bubble value.

The basis functions in the reference element are defined by [4] :

$$\begin{aligned}\phi_1(\mathbf{x}) &= 1 - x - y, & \phi_2(\mathbf{x}) &= x, & \phi_3(\mathbf{x}) &= y, \\ \phi_b(\mathbf{x}) &= 27 \prod_{i=1}^3 \phi_i(\mathbf{x}).\end{aligned}$$

in a two dimensions and

$$\begin{aligned}\phi_1(\mathbf{x}) &= 1 - x - y - z, & \phi_2(\mathbf{x}) &= x, & \phi_3(\mathbf{x}) &= y, \\ \phi_4(\mathbf{x}) &= z, & \phi_b(\mathbf{x}) &= 256 \prod_{i=1}^4 \phi_i(\mathbf{x}),\end{aligned}$$

in a three dimensions.

IV. THE LINEAR SYSTEM

To obtain the numerical solution of the Brinkman equation by mini-element $P_1 - Bubble/P_1$, we replace velocity and pressure approximated equations in the system.

We set :

$$\bar{u}_i = \begin{bmatrix} u_i \\ u_{ib} \end{bmatrix}, \quad F_i = \begin{bmatrix} f_i \\ f_{ib} \end{bmatrix}, \quad i = 1, \dots, d.$$

Using (17), we obtain the following algebraic form

$$\mathcal{K}\mathcal{U} = \mathcal{B}. \quad (18)$$

Where

$$\mathcal{K} = \begin{bmatrix} K & 0 & B_1^t \\ 0 & K & B_2^t \\ B_1 & B_2 & 0 \end{bmatrix}, \quad \mathcal{U} = \begin{bmatrix} u_1 \\ u_2 \\ p \end{bmatrix}, \quad \mathcal{B} = \begin{bmatrix} F_1 \\ F_2 \\ 0 \end{bmatrix},$$

in 2D and

$$\mathcal{K} = \begin{bmatrix} K & 0 & 0 & B_1^t \\ 0 & K & 0 & B_2^t \\ 0 & 0 & K & B_3^t \\ B_1 & B_2 & B_3 & 0 \end{bmatrix}, \quad \mathcal{U} = \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ p \end{bmatrix}, \quad \mathcal{B} = \begin{bmatrix} F_1 \\ F_2 \\ F_3 \\ 0 \end{bmatrix},$$

in 3D.

Where $K = M + S$, with M and S are the mass matrix and stiffness matrix respectively, B_i is the divergence submatrix,

$$B_i = -(q_i, \partial_i u_{ih})_\Omega, \quad i = 1, \dots, d.$$

and we define the element matrices and vectors:

$$\begin{aligned}\bar{M}_{ij} &= \int_T \tilde{\mu} \nabla \phi_i \nabla \phi_j dx, & \bar{S}_{ij} &= \int_T K^{-1} \mu \phi_i \phi_j dx, \\ \bar{B}_{ij} &= - \int_T \partial_1 \phi_i \phi_j dx - \int_T \partial_2 \phi_i \phi_j dx, \\ \bar{f}_i &= \int_T f \phi_i dx.\end{aligned}$$

Assembling the element matrices over the triangulation T_h , we obtain the global matrices

$$M = (M_{ij}), \quad S = (S_{ij}), \quad B = (B_{ij}), \quad F_i = (f_i).$$

Where,

$$M_{ij} = \sum_T \bar{M}_{ij}, \quad B_{ij} = \sum_T \bar{B}_{ij},$$

$$S_{ij} = \sum_T \bar{S}_{ij}, \quad f_i = \sum_T \bar{f}_i.$$

To solve the big system it's possible to use an iterative solver for the global linear system, in this study we use Uzawa conjugate gradient Algorithm, this solver applied for the linear system:

$$\begin{bmatrix} A & B^t \\ B & -C \end{bmatrix} \begin{bmatrix} U \\ P \end{bmatrix} = \begin{bmatrix} F \\ F_b \end{bmatrix}, \quad (19)$$

where C is symmetric positive semi-definite and A is symmetric positive definite block diagonal matrix. The augmented Lagrangian operator define by:

$$L(U, P) = \frac{1}{2} U^t A U - F^t U + P^t B U - \frac{1}{2} P^t C P - F_b P, \quad (20)$$

since A is symmetric positive definite and C is symmetric positive semi-definite, The saddle-point for operator (20) exists. As result the system (19) characterizes the solution of the saddle-point problem:

$$\max_U \min_P L(U, P) = \min_U \max_P L(U, P). \quad (21)$$

The Uzawa's algorithm is simple algorithm for resolute our problem, which we write here as:

We consider U_P solution for the Poisson problem:

$$A U = F - B^t P, \quad (22)$$

by using the two formulas (20) and (22) we obtain

$$L(U_P, P) = -\frac{1}{2} U^t A U - \frac{1}{2} P^t C P - F_b^t P. \quad (23)$$

We denote

$$\mathcal{L}^*(P) = -\min_U L(U_P, P), \quad (24)$$

Therefore, the problem (21) comes down to finding P such that

$$\mathcal{L}^*(P) \leq \mathcal{L}^*(q) \quad \forall q \in Q, \quad (25)$$

by using (23) the \mathcal{L}^* is a quadratic and coercive, with X is the solution of the sensitivity problem

$$A X = B^t D, \quad (26)$$

From (22) the function $U \mapsto U_P$ is a linear and

$$U_{P+TD} = U_P + T X, \quad (27)$$

with X indicate in (26).

Therefore,

$$\nabla \mathcal{L}^*(P) = B U + C P + F_b. \quad (28)$$

Under direction of D , we will calculate an optimal stepsize φ such that

$$\nabla \mathcal{L}^*(P + \psi D)^t D = 0, \quad (29)$$

by using $k := \nabla \mathcal{L}^*(P)$ the ψ define by:

$$\psi = \frac{-D^t (B X + C D)}{k^t D}. \quad (30)$$

The Fletcher-Reeves conjugate gradient direction at each iteration i is given by

$$D_i = k_{i+1} + \alpha_i D_i, \quad (31)$$

$$\alpha_i = \|k_i\|^{-2} \|k_{i+1}\|^2. \quad (32)$$

For more details about the Uzawa conjugate gradient see [13], [14] and the script algorithm see [4].

V. THE NUMERICAL EXPERIMENTS

In this section, some numerical results of calculations with the mini-element $P_1 - \text{Bubble}/P_1$ will be presented. We consider a test problem present below [5], our numeric experience is summarized in the figure 2. In this simulation we take the

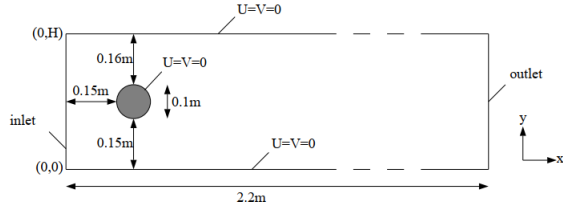


Fig. 2. Geometry and the boundary of the flow around a cylinder with circular cross section in 2D.

permeability tensor is a matrix defined by:

$$\mathbf{K}^{-1} = \begin{pmatrix} \alpha_1 & 0 \\ 0 & \alpha_2 \end{pmatrix}, \quad (33)$$

with α_1 and α_2 are two positive reals. This matrix satisfy the condition (3). Using MATLAB software and change the value of the component of permeability matrix. We take in this example with the Newtonian fluid viscosity and the physical dynamic viscosity equals one (i.e $\mu = \tilde{\mu} = 1$).

REMARK: If $\mathbf{K} \rightarrow \infty$ then equations (1) turn to be the classic Stokes problem, and our problem coincides to the classical Darcy's problem for $\tilde{\mu}$ tends to 0.

We consider the homogeneous boundary conditions of Ω except:

In the left boundary we give

$$u_1 = \frac{0.3}{0.41^2} \times 4y(0.41 - y); \quad u_2 = 0, \quad (34)$$

and in the outflow boundary we give

$$u_1 = \frac{0.3}{0.41^2} \times 4y(0.41 - y); \quad u_2 = 0 \quad (35)$$

If the domain Ω is bounded and simply connected, in order to compute the stream-function φ , we have to solve the Poisson Neumann problem

$$-\Delta\varphi = \varpi \quad \text{in } \Omega, \quad (36)$$

$$\partial_n\varphi = -u \cdot \tau, \quad (37)$$

where $\varpi = \partial_1 u_2 - \partial_2 u_1$ is the vorticity and τ the counter-clockwise oriented unit tangent vector at $\partial\Omega$. The variational formulation of (36)-(37) is find $\varphi \in H^1(\Omega)$ such that:

$$\langle \nabla\varphi, \nabla\phi \rangle = \langle u_1, \partial_2\phi \rangle - \langle u_2, \partial_1\phi \rangle, \quad \forall\phi \in H^1(\Omega). \quad (38)$$

Problem (36)-(37) has a unique solution in $H^1(\Omega)$.

By using the P_1 finite element, we obtain the algebraic system:

$$\mathbf{R}\varphi = \mathbf{B}_2^t u_1 + \mathbf{B}_1^t u_2, \quad (39)$$

where \mathbf{R} is the two dimensional Laplacian matrix. To ensure the uniqueness for the problem (39), we impose the pressure φ equal zero at an arbitrary node.

Under the conditions declared previously, here our different simulation:

Velocity: The Figures (3)–(4) present the velocity vectors in the different cases: $\alpha_1 = \alpha_2 = 1$, next $\alpha_1 = 1$ and $\alpha_2 = 10^{-4}$.

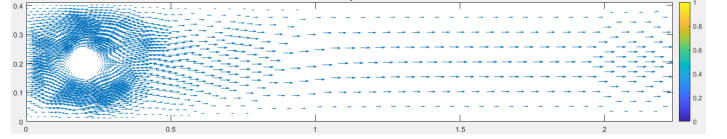


Fig. 3. Velocity field, $\alpha_1 = \alpha_2 = 1$.

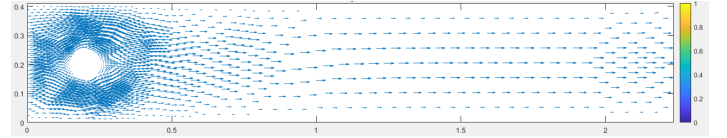


Fig. 4. Velocity field, $\alpha_1 = 1$ and $\alpha_2 = 10^{-4}$.

Isobar: The Figures (5)–(6) present the isobar lines in the different cases: $\alpha_1 = \alpha_2 = 1$, next $\alpha_1 = 1$ and $\alpha_2 = 10^{-4}$.

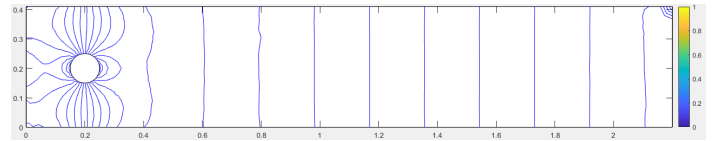


Fig. 5. Isobar lines, $\alpha_1 = \alpha_2 = 1$.

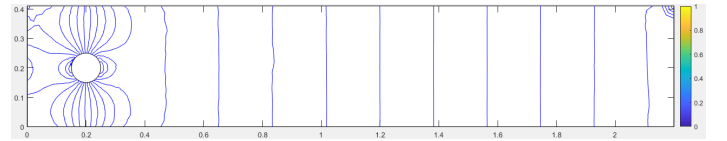


Fig. 6. Isobar lines, $\alpha_1 = 1$ and $\alpha_2 = 10^{-4}$.

Streamlines: The Figures (7)–(8) present the streamlines in the different cases: $\alpha_1 = \alpha_2 = 1$, next $\alpha_1 = 1$ and $\alpha_2 = 10^{-4}$. The streamlines are obtained by plotting the solution of the variational problem (38).

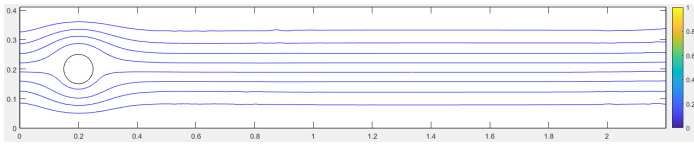


Fig. 7. Streamlines, $\alpha_1 = \alpha_2 = 1$.

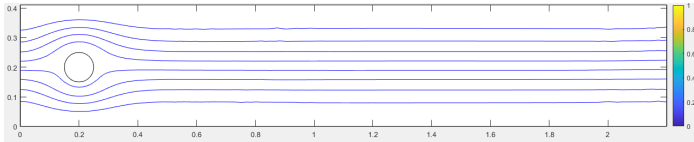


Fig. 8. Streamlines, $\alpha_1 = 1$ and $\alpha_2 = 10^{-4}$.

CONCLUSION

We were interested in this work on the numeric solution of Brinkman's equations in a heterogeneous medium porous. In this study, we used discretization of mini-element methods $P_1 - Bubble/P_1$. We use a Uzawa conjugate gradient method to accelerate the approach solution for the linear system. The numeric solution has shown the accuracy and efficiency of the proposed finite element method. This method is very important to study a more complex problem, for example very highly heterogeneous porous media.

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