# Non-classical travelling wave solutions to dynamic capillarity models 

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## Outline

- Motivation
- The mathematical model
- Travelling waves
- The non-linear/degenerate case
- Saturation overshoot


## 1. Motivation

David A. DiCarlo, Experimental measurements of saturation overshoot on infiltration, Water Resources Research, Vol. 40, W04215, doi:10.1029/2003WR002670, 2004


Figure 5. Snapshots of the saturation profile versus depth for six different applied fluxes in initially dry 20/30 sand (Accusand) measured using light transmission. At the highest ( $11.8 \mathrm{~cm} / \mathrm{min}$ ) and lowest $\left(7.9 \times 10^{-4} \mathrm{~cm} / \mathrm{min}\right)$ fluxes the profiles are monotonic with distance and no montuontinn sernomhont in shomomad whilo sll nf tho intor


Figure 1. Cartoon of a preferential flow path and the associated saturation within the flow path. Saturation overshoot occurs when the tip saturation is greater than the tail saturation.

## 2. The mathematical model



Two-phase flow (wetting/non-wetting)
Homogeneous medium
Horizontal flow, one-dimensional (gravity may be included)

## Equations, quantities (standard approach)

$$
\begin{array}{rlrl}
\Phi \frac{\partial S_{\alpha}}{\partial t}+\frac{\partial q_{\alpha}}{\partial x} & =0 \quad(\alpha=w, o) & & \Phi \text { - porosity } \\
-q_{\alpha} & =K \frac{k_{r \alpha}\left(S_{\alpha}\right)}{\mu_{\alpha}} \frac{\partial p_{\alpha}}{\partial x} & & K \text { - absolute permeability } \\
S_{o}+S_{w} & =1 & & S_{\alpha} \in[0,1] \text { - normalized saturation } \\
p_{o}-p_{w} & =p_{c}\left(S_{w}\right) & & q_{\alpha} \text { - specific discharge } \\
p_{c}\left(S_{w}\right) & =\sigma \sqrt{\frac{\Phi}{K}} J\left(S_{w}\right) & & k_{r \alpha} \text { - relative permeability } \\
& & \mu_{\alpha} \text { - dynamic viscosity } \\
& & p_{\alpha} \text { - pressure } \\
& \sigma \text { - interfacial tension } \\
& & J \text { - Leverett function }
\end{array}
$$

Equations, quantities (dynamic effects, Hassanizadeh \& Gray)

$$
\begin{array}{rlrl}
\Phi \frac{\partial S_{\alpha}}{\partial t}+\frac{\partial q_{\alpha}}{\partial x} & =0 \quad(\alpha=w, o) & & \Phi \text { - porosity } \\
-q_{\alpha} & =K \frac{k_{r \alpha}\left(S_{\alpha}\right)}{\mu_{\alpha}} \frac{\partial p_{\alpha}}{\partial x} & & K \text { - absolute permeability } \\
S_{o}+S_{w} & =1 & & S_{\alpha} \in[0,1] \text { - normalized saturation } \\
p_{o}-p_{w} & =p_{c}\left(S_{w}\right)+p_{c}^{d y n}\left(S_{w}\right) & & k_{r \alpha} \text { - relative permeability } \\
p_{c}\left(S_{w}\right) & =\sigma \sqrt{\frac{\Phi}{K}} J\left(S_{w}\right) & & \mu_{\alpha} \text { - dynamic viscosity } \\
p_{c}^{d y n}\left(S_{w}\right) & =\Phi \tilde{\tau} \frac{\partial S_{w}}{\partial t} & & p_{\alpha} \text { - pressure } \\
& & \sigma \text { - interfacial tension } \\
& & J \text { - Leverett function } \\
& & \tilde{\tau} \text { - damping coefficient }
\end{array}
$$

Rem: Total velocity $q=q_{w}+q_{o}$ satisfies

$$
\frac{\partial q}{\partial x}=\frac{\partial\left(q_{w}+q_{o}\right)}{\partial x}=0
$$

$\mathrm{A}_{1}: q=q_{o}+q_{w}-$ constant in time (given)
$\mathrm{A}_{1}: k_{r \alpha}, J$-monotone;

## Typical choices:

$$
\begin{aligned}
& k_{r o}=\left(S_{o}\right)^{1+p} ; \quad k_{r w}=\left(S_{w}\right)^{1+q} ; \quad p, q>0 \\
& J\left(S_{w}\right)=\left(1-S_{w}\right)^{-\frac{1}{\lambda}}, \quad \lambda>1
\end{aligned}
$$

## Scaling

Primary variable: $u=S_{w}$
Characteristic values: $x:=\frac{x}{L}, t:=\frac{t}{T}$, with $T=\frac{\Phi L}{q}$
Balance equation: $\partial_{t} u+\partial_{x} F=0$

$$
\begin{aligned}
F & =f(u)-N_{c} \lambda(u) \frac{\partial}{\partial x}\left(J(u)+N_{c} \tau \partial_{t} u\right) \\
f(u) & =\frac{k_{r w}(u)}{k_{r w}(u)+M k_{r o}(u)} \\
\lambda(u) & =k_{r o}(u) f(u)
\end{aligned}
$$

Rem: capillary number $N_{c}=\frac{\sigma \sqrt{K \Phi}}{\mu_{o} q L}$ (capillary/viscous forces) mobility ratio

$$
\begin{gathered}
M=\mu_{w} / \mu_{o} \\
\tau=\tilde{\tau} \frac{\mu_{w} q^{2}}{\Phi \sigma^{2}}
\end{gathered}
$$

## 3. Travelling waves

$$
\left(\mathrm{BL}_{\mathrm{reg}}\right)\left\{\begin{aligned}
\frac{\partial u}{\partial t}+\frac{\partial f(u)}{\partial x} & =\mathcal{A}_{\varepsilon}(u), & & \text { in } \quad Q=\{(x, t): x \in \mathbb{R}, t>0\}, \\
u(\infty, t) & =u_{r}, & & \text { for } \quad t>0, \\
u(-\infty, t) & =u_{\ell}, & & \text { for } \quad t>0 .
\end{aligned}\right.
$$

"Regularized" Riemann problem:

$$
\mathcal{A}_{\varepsilon}(u)=\varepsilon \partial_{x}\left[H(u) \partial_{x}\left(u+\varepsilon \tau \partial_{t} u\right)\right] .
$$

Rem: $\tau=0, \varepsilon \searrow 0$-admissible shock solution to hyperbolic conservation laws
Q: Changing the regularization leads to different (admissible) shocks/entropy criterium?
A: An admissible shock $\left\{u_{\ell}, u_{r}\right\}$ is the limit $\varepsilon \searrow 0$ of a TW solution $u=u(\eta)$ satisfying

$$
(\mathrm{TW})\left\{\begin{array}{l}
-s\left(u-u_{r}\right)+\left\{f(u)-f\left(u_{r}\right)\right\}=H(u)\left(u^{\prime}-s \tau u^{\prime \prime}\right), \quad \text { in } \quad \mathbf{R}, \\
u(-\infty)=u_{\ell}, \quad u(\infty)=u_{r},
\end{array}\right.
$$

with $\eta=\frac{x-s t}{\varepsilon}$ and $s=\frac{f\left(u_{\ell}\right)-f\left(u_{r}\right)}{u_{\ell}-u_{r}}$ (RH).
Q: Given $\tau>0$, for which pairs $u_{\ell}, u_{r}$ and $\tau>0$ do travelling waves exist?

## Constants involved in the construction


$\alpha$ : "tangent point, lower bound" $\beta$ : "upper bound"
$\bar{u}: \alpha \leq \bar{u}<\beta$, $\tau$-dependent
$\underline{u}$ : middle intersection point

## Rem:

Wave speed: $s=\frac{f\left(u_{l}\right)-f\left(u_{r}\right)}{u_{l}-u_{r}}$
Tangent point: if $u_{r}=0$ we have $f^{\prime}(\alpha)=\frac{f(\alpha)}{\alpha}$
Upper bound: with $g(u):=\frac{s\left(u-u_{r}\right)-\left(f(u)-f\left(u_{r}\right)\right)}{H(u)}, \beta$ is s.t. $\int_{u_{r}}^{u_{\ell}} g(u) d u>0$ for all $u_{\ell}<\beta$.

Linear $(H(u) \equiv 1)$ case

$$
(\mathrm{TW})\left\{\begin{array}{l}
-s\left(u-u_{r}\right)+\left\{f(u)-f\left(u_{r}\right)\right\}=u^{\prime}-s \tau u^{\prime \prime}, \quad \text { in } \quad \mathbf{R} \\
u(-\infty)=u_{\ell}, \quad u(\infty)=u_{r}
\end{array}\right.
$$

Theorem 1 (Existence of TW, $u_{r}=0$ ):
There exits $\tau_{*}>0$ such that
a. If $0 \leq \tau \leq \tau_{*}$, Problem (TW) has a unique solution with $u_{\ell}=\alpha$ and $u_{r}=0$.
b. If $\tau>\tau_{*}$, there exists a unique $\bar{u}_{\ell}(\tau) \in(\alpha, \beta)$ such that Problem (TW) has a unique solution with $u_{\ell}=\bar{u}_{\ell}(\tau)$ and $u_{r}=0$.
c. $\bar{u}:[0, \infty) \rightarrow[\alpha, \beta)$ defined by

$$
\bar{u}(\tau)= \begin{cases}\alpha & \text { for } 0 \leq \tau \leq \tau_{*} \\ \bar{u}_{\ell}(\tau) & \text { for } \tau>\tau_{*},\end{cases}
$$

is continuous, strictly increasing for $\tau \geq \tau_{*}$, and $\bar{u}(\infty)=\beta$.
Rem: As $\varepsilon \searrow 0$, the (TW) becomes an admissible shock.
Case a ( $0 \leq \tau \leq \tau_{*}$ ) provides classical shocks, dynamic effects can be neglected
Case $\mathbf{b}\left(\tau \geq \tau_{*}\right)$ provides non-standard shocks, violating classical entropy conditions!

The $\tau-\bar{u}_{\ell}(\tau)$ diagram


- Numerically computed (shooting technique);
- Seek for monotone waves $u(\eta)$ connecting $u_{\ell}$ to $u_{r}=0$;
- Then $w(u)=-u^{\prime}(\eta(u))$ satisfies the derivative equation

$$
s \tau w w^{\prime}+w=s u-f(u), \text { on }\left(0, u_{\ell}\right)
$$

with $w>0$ on $\left(0, u_{\ell}\right)$, and $w(0)=w\left(u_{\ell}\right)=0$.

- Note: first order problem, two boundary conditions. But $\tau$ and $u_{\ell}$ are related!

Rem: Computed for $M=2, p=q=1$. This gives $\alpha \approx 0.81, \beta \approx 1.14$. Numerically we found $\tau_{*} \approx 0.61$.

Rem: Diagram depends on $u_{r}$ !

$$
(\mathrm{TW})\left\{\begin{array}{l}
-s\left(u-u_{r}\right)+\left\{f(u)-f\left(u_{r}\right)\right\}=u^{\prime}-s \tau u^{\prime \prime}, \quad \text { in } \quad \mathbf{R}, \\
u(-\infty)=u_{\ell}, \quad u(\infty)=u_{r},
\end{array}\right.
$$

Theorem 2 ( $u_{r}=0$, continued):
Given a $\tau>\tau_{*}$ we have $\bar{u}(\tau) \in(\alpha, \beta)$ and $\underline{u}(\tau) \in(0, \alpha)$. Then
a. For each $u_{B} \in(0, \underline{u}(\tau))$, Problem (TW) has a unique solution with $u_{\ell}=u_{B}$ and $u_{r}=0$.
b. For each $u_{B} \in(\underline{u}(\tau), \bar{u}(\tau))$, Problem (TW) has a unique solution with $u_{\ell}=u_{B}$ and $u_{r}=\bar{u}(\tau)$; no waves are possible for $u_{r}=0$.

Both waves are oscillatory.



Travelling waves connecting $u_{\ell}$ to $u_{r}$


- $\left(u_{\ell}, \tau\right) \in \mathcal{A}_{1} \cup \mathcal{A}_{2}, u_{r}=0$ : no travelling waves.
- $\left(u_{\ell}, \tau\right) \in \mathcal{C}_{1}, u_{r}=0$ : existence, monotone waves.
- $\left(u_{\ell}, \tau\right) \in \mathcal{C}_{2}, u_{r}=0$ : existence, oscillatory waves.
- $\left(u_{\ell}, \tau\right) \in \mathcal{B}:$ non-existence for $u_{r}=0$; existence (oscillatory) for $u_{\ell}=\bar{u}(\tau)$, with $s\left(u_{\ell}, \bar{u}(\tau)\right)$.


## Phase plane analysis

$$
s \tau u^{\prime \prime}-u^{\prime}=g(u):=\frac{s\left(u-u_{r}\right)-\left(f(u)-f\left(u_{r}\right)\right)}{H(u)} \quad \text { becomes } \quad\left\{\begin{array}{l}
v_{1}^{\prime}=v_{2} \\
v_{2}^{\prime}=\frac{1}{s \tau}\left(v_{2}+g\left(v_{1}\right)\right) .
\end{array}\right.
$$

Given $u_{r} \geq 0$ and $\tau>0$ let $u_{\ell}=\bar{u}(\tau)$ and $s=\frac{f\left(u_{\ell}\right)-f\left(u_{r}\right)}{u_{\ell}-u_{r}}$. Then the system has three equilibria: $\left(u_{r}, 0\right)$, $(\underline{u}(\tau), 0)$, and $(\bar{u}(\tau), 0)$. The first and the last are saddle points, the intermediate is a spiral or a source.

Rem: Relation to the $\bar{u}-\tau$ diagram:
$\bar{u}(\tau)$ : saddle - saddle connection, $u_{\ell}=\bar{u}(\tau)$ to $u_{r}$ (monotone, downwards);
$\mathcal{C}_{1}$ : source - saddle connection, $u_{\ell} \leq \underline{u}(\tau)$ to $u_{r}$ (monotone, downwards);
$\mathcal{C}_{2}$ : spiral - saddle connection $u_{\ell} \leq \underline{u}(\tau)$ to $u_{r}$ (oscillatory, downwards);
$\mathcal{B}$ : "superposition" of two waves, a spiral to saddle connection $u_{\ell} \in(\underline{u}(\tau), \bar{u}(\tau))$ to $\bar{u}(\tau)$ (oscillatory, upwards), and a saddle - saddle connection, $u_{\ell}=\bar{u}(\tau)$ to $u_{r}$ (monotone, downwards).

Phase plane associated to the travelling wave: saddle to saddle connection (blue), spiral to saddle connection (brown)


## Numerical experiments

$$
\left\{\begin{array}{lll}
\frac{\partial u}{\partial t}+\frac{\partial f(u)}{\partial x}=\varepsilon \frac{\partial^{2} u}{\partial x^{2}}+\varepsilon^{2} \tau \frac{\partial^{3} u}{\partial x^{2} \partial t} & \text { in } & \mathbf{R} \times \mathbf{R}^{+}, \\
u(x, 0)=u_{B} \tilde{H}(-x) & \text { for } & x \in \mathbf{R},
\end{array}\right.
$$

with $\tilde{H}$ - smooth approximation of the Heaviside graph.
Numerical scheme:
Implicit for higher order terms, first order in time \& finite differences;
Explicit for convection, minmod flux limiting scheme, upwind \& Richtmyer.

## Examples:

Case $\mathcal{A}_{1}: \tau=0.2, u_{B}=1.0$


Rem: Since $\tau<\tau_{*}$, the solution first decays to $\alpha=\bar{u}(\tau)$.

Non-standard: $\tau=5>\tau_{*}$ cases $\mathcal{A}_{2}, \mathcal{B}$ :



Rem: Plateau value ( $\bar{u} \approx 0.98$ ) agrees excellently with the diagram: $u(\tau=5) \approx 0.98$ !

Non-standard: $\tau=5>\tau_{*}$ cases $\mathcal{B}, \mathcal{C}_{2}$ :


Rem: As $u_{B} \searrow \underline{u}(\tau=5) \approx 0.68$ the plateau vanishes and the solution transforms into an (oscillatory) front $\left\{u_{B}, 0\right\}$ !
"Nearly"-standard: $\tau=5>\tau_{*}$ case $\mathcal{C}_{2}$ :


## 4. The non-linear/degenerate case

$$
\left(\mathrm{BL}_{\mathrm{reg}}\right)\left\{\begin{aligned}
\frac{\partial u}{\partial t}+\frac{\partial f(u)}{\partial x} & =\mathcal{A}_{\varepsilon}(u), & & \text { in } \quad Q=\{(x, t): x>0, t>0\}, \\
u(x, 0) & =0, & & \text { for } \quad x>0, \\
u(0, t) & =u_{B}, & & \text { for } t>0,
\end{aligned}\right.
$$

Regularization $(J(u)=u)$ :

$$
\mathcal{A}_{\varepsilon}(u)=\varepsilon \partial_{x}\left[H(u) \partial_{x}\left(u+\varepsilon \tau \partial_{t} u\right)\right]
$$

with

$$
f(u)=\frac{k_{r o}(u)}{k_{r o}(u)+M k_{r w}(u)} \quad \text { and } \quad H(u)=k_{r w}(u) f(u) \text {, }
$$

for $k_{r o}(u)=u^{1+p}$ and $k_{r w}(u)=(1-u)^{1+q}$.

## Rem:

Linear case: $H(u)=1$ everywhere.
Non-linear case: $H$ is not constant;
Degeneracy ( $H(u)=0$ ) occurs if $u=0$ (fully oil saturated, no water) or $u=1$ (fully water saturated).
Physically relevant regime: $0 \leq u \leq 1 ; H(u \leq 0)=H(u \geq 1)=0$.

TW approach: $u=u(\eta)$ with $\eta=\frac{x-s t}{\varepsilon}$ satisfies (after integration over $(\eta, \infty)$ )

$$
(\mathrm{TW})\left\{\begin{array}{l}
-s\left(u-u_{r}\right)+\left\{f(u)-f\left(u_{r}\right)\right\}=H(u)\left(u^{\prime}-s \tau u^{\prime \prime}\right), \quad \text { in } \quad \mathbf{R}, \\
u(-\infty)=u_{\ell}, \quad u(\infty)=u_{r},
\end{array}\right.
$$

with $s=\frac{f\left(u_{\ell}\right)-f\left(u_{r}\right)}{u_{\ell}-u_{r}}(\mathrm{RH})$.
Rem: As in the linear case,

$$
s \tau u^{\prime \prime}-u^{\prime}=g(u):=\frac{s\left(u-u_{r}\right)-\left(f(u)-f\left(u_{r}\right)\right)}{H(u)} .
$$

For monotone waves, $w(u)=-u^{\prime}(\eta(u))$ satisfies

$$
\text { (ODE) } \quad s \tau w w^{\prime}+w=g(u), \text { on }\left(u_{r}, u_{\ell}\right)
$$

with $w>0$ on $\left(u_{r}, u_{\ell}\right), w\left(u_{r}\right)=0$ and (if possible) $w\left(u_{\ell}\right)=0$.

Rem: Blow up for $g$ as $u \rightarrow 0$ or $u \rightarrow 1$ !



The graph of $g$, $\alpha<u_{l}<1$ (left) and $u_{l}=1$ (right).

Results $\left(u_{\ell}>u_{r}\right)$
Depend on $p, q, u_{\ell}$ and $u_{r}$ :

- Existence for $p \in(0,1)$, or $u_{r}>0 ; q \in(0,1)$, or $u_{\ell}<1$;
- Solution remains bounded $0 \leq u \leq 1$ ("physically relevant");
- Non-existence for $p \geq 1$ and $u_{r}=0$, respectively $q \geq 1$ and $u_{\ell}=1$;
- Existence of weak solutions \& essential bounds: Mikelić (2010)

Note: Necessary condition for existence: $s \tau u^{\prime \prime}-u^{\prime}=g(u)$ admits a solution if

$$
0<\int_{u_{r}}^{u_{\ell}} g(u) d u<\infty, \quad \text { where } \quad g(u):=\frac{s\left(u-u_{r}\right)-\left(f(u)-f\left(u_{r}\right)\right)}{H(u)}
$$

Consider $u_{\ell} \geq \alpha$ and define

$$
\mathcal{G}:[\alpha, 1] \rightarrow 1, \quad \mathcal{G}\left(u_{l}\right):=\int_{u_{r}}^{u_{\ell}} g(u) d u .
$$

Further

$$
\beta=\max \left\{u_{l} \in[\alpha, 1] / \mathcal{G}\left(u_{l}\right) \geq 0\right\}
$$

Rem: No travelling waves if $u_{\ell}>\beta$ !

Non-linear, non-degenerate case: $u_{r}>0, \beta<1$
Similar to the linear case, we have:

- Existence of (monotone) waves with $u_{\ell} \in\left[u_{r}, \alpha\right]$ if $\tau<\tau_{*}$ (small dynamic effects);
- For any $\tau>\tau_{*}$ a unique $u_{\ell}=\bar{u}(\tau) \in(\alpha, \beta)$ exists for which (monotone) travelling waves are possible;
- If $\tau>\tau_{*}$, (oscillatory) travelling waves also exist for $u_{\ell} \in\left(u_{r}, \underline{u}(\tau)\right)$.

The case $\mathcal{A}_{2}$



Rem: Here $\alpha<0.7$, whereas $\tau=0.47>\tau_{*}$ giving $\bar{u}(\tau) \approx 0.73$. Since $u_{B}>\bar{u}(\tau)$ (case $\mathcal{A}_{2}$ ) the solution approaches first $\bar{u}(\tau)$ before becoming a front $\bar{u}(\tau) \searrow u_{r}=0$. For $\tau \leq \tau_{*}$ the front is $\alpha \searrow u_{r}$, but $\alpha<0.7$.

## The case $\mathcal{B}$




Rem: Here $\tau=0.47>\tau_{*}$ giving $\bar{u}(\tau) \approx 0.97>\alpha$. With $u_{B}<\bar{u}(\tau)$, two waves are observed $u_{B} \nearrow \bar{u}(\tau)$ (oscillatory) and $\bar{u}(\tau) \searrow u_{r}$ (monotone).

## Degenerate case: $u_{r}>0, \beta=1$

If $\beta=1$, then $\bar{u}(\tau) \nearrow 1$ as $\tau$ is increasing.

## Theorem (upper bound for $\tau$ ):

If $\beta=1$, there exist a $\tau^{*}>\tau_{*}$ (both depending on $u_{r}$ ) s.t. for any $\tau \in\left(\tau_{*}, \tau^{*}\right)$ a unique $u_{\ell}=\bar{u}(\tau) \in(\alpha, 1)$ exists allowing for monotone travelling waves $\left\{u_{\ell}, u_{r}\right\}$.

Rem: At $\tau^{*}, u_{\ell}=1$ (degeneracy, $\left.H(1)=0\right)$.



Rem: Here $\tau^{*} \approx 0.47$, thus $\bar{u}(\tau) \approx 1$.


Diagrams $\tau-u_{\ell}=\bar{u}(\tau)$, for $M=1,2,3,4, u_{r}=0.1, p=q=0.5$ :
$M=1,2$, when $\beta<1$.
For any $\tau>0$ a unique $\bar{u}(\tau)<1$ exists allowing for smooth, monotone $T W\left\{u_{\ell}=\bar{u}(\tau), u_{r}\right\}$.
$M=3,4$, when $\beta=1$.
Smooth waves are only possible if $\tau<\tau^{*}$ (here $\tau^{*} \approx 0.47$, respectively $\tau^{*} \approx 0.14$ ).

Q: What if $\tau \geq \tau^{*}$ ?
A: "Sharp waves": For some $\eta_{1} \in \mathbb{R}$ we have $u \in C(\mathbb{R}) \cap C^{1}\left(\mathbb{R} \backslash\left\{\eta_{1}\right\}\right)$, and

$$
u\left(\eta \leq \eta_{1}\right)=1, \quad \text { while } \quad u\left(\eta>\eta_{1}\right) \in\left(u_{r}, 1\right),
$$

leading to (non-standard) waves $\left\{1, u_{r}\right\}$.

Rem: Kink at $\eta_{1}$, where $u=1$. There $u^{\prime}\left(\eta_{1}-0\right)=0>u^{\prime}\left(\eta_{1}+0\right)$. Further, at $\eta_{1}$ the capillary pressure $p=u+\tau u^{\prime}$ becomes discontinuous!

Degenerate: $u_{r}=0.1$, but $\tau=0.47>\tau^{*} \approx 0.14$ yielding $u_{\ell}=1$ :



Rem: For monotone waves, $w(u)=-u^{\prime}(\eta(u))$ satisfies

$$
\text { (ODE) } \quad s \tau w w^{\prime}+w=g(u):=\frac{s\left(u-u_{r}\right)-\left(f(u)-f\left(u_{r}\right)\right)}{H(u)}, \text { on }\left(u_{r}, 1\right)
$$

with $w>0$ on $\left(u_{r}, 1\right)$, and $w\left(u_{r}\right)=0$. However, $w(1)>0$ !
Here we have $w(1) \approx-u^{\prime}\left(\eta_{1}\right) \approx-1.64$ !

Degenerate case, $u_{r}=0$
If $\beta<1$, then (as in the non-degenerate case):

- Standard (monotone) waves $\left\{u_{\ell}, 0\right\}$, if $u_{\ell} \in(0, \alpha)$ and $\tau<\tau_{*}$ (small dynamic effects);
- For any $\tau>\tau_{*}$ a unique $u_{\ell}=\bar{u}(\tau) \in(\alpha, \beta)$ allowing for:
- monotone waves connecting $u_{\ell}$ to 0 ;
- oscillatory waves connecting $u_{\ell} \in(0, \underline{u}(\tau))$ to 0 .

Rem: These waves are smooth (no kinks)!

If $\beta=1$, then there exists a $\tau^{*}=\tau^{*}(0)>\tau_{*}$ s.t.

- For any $\tau \in\left(\tau_{*}, \tau^{*}\right)$, a unique $u_{\ell}=\bar{u}(\tau) \in(\alpha, 1)$ exists allowing for travelling waves connecting $u_{\ell}=\bar{u}(\tau)$ to 0 . Such waves are smooth and monotone!
- If $\tau \geq \tau^{*}$, then only sharp waves are possible.

Note: Two degeneracy points, $u_{r}=0$ and $u_{\ell}=1$, many non-smooth solutions are possible (one kink for each degeneracy; there are many slopes possible for each of the kinks).

Q: How to select a wave?
A: As limit $\delta \searrow 0$ of waves $\{1, \delta\}$ !
This leads to waves satisfying for some $\eta_{1}<\eta_{0}, u \in C(\mathbb{R}) \cap C^{1}\left(\mathbb{R} \backslash\left\{\eta_{1}\right\}\right)$,

$$
u\left(\eta \leq \eta_{1}\right)=1, \quad \text { while } \quad u\left(\eta_{1}<\eta<\eta_{0}\right) \in(0,1), \quad \text { and } \quad u\left(\eta \geq \eta_{0}\right)=0
$$

Rem: Kink at $\eta_{1}$, where $u=1$ : $u^{\prime}\left(\eta_{1}-0\right)=0>u^{\prime}\left(\eta_{1}+0\right)$. However, the wave is smooth at $\eta_{0}$; it decays faster than quadratically to 0 .

Double degeneracy: $u_{r}=0, u_{\ell}=1$


Rem: Kink ( $u^{\prime}=-1.27$ ) at $\eta_{1}$, smooth transition $\left(u^{\prime}=0\right)$ at $\eta_{0}$; here $w(1)=1.26$.

## 5. Saturation overshoot

Infiltration problem: $u(t, 0)=u_{B}, u(t, " \infty ")=u_{r}$

- The standard Richards model provides monotone profiles:

$$
\partial_{t} u+\nabla \cdot(K(u) \mathbf{g})=\nabla \cdot\left(K(u) \nabla P_{c}(u)\right)
$$

- Higher order terms: "dynamic capillarity" C. Cuesta, J. Hulshof, C.J. van Duijn (2000), A. Egorov, J. Nieber, R. Dautov (2003)

$$
\partial_{t} u+\nabla \cdot(K(u) \mathbf{g})=\nabla \cdot\left(K(u) \nabla\left(P_{c}(u)+\tau \partial_{t} u\right)\right)
$$

"phase field" L. Cueto-Felgueroso, R. Juanes (2009)

$$
\partial_{t} u+\nabla \cdot(K(u) \mathbf{g})=\nabla \cdot\left(K(u) \nabla\left(P_{c}(u)+\Delta u\right)\right)
$$

- Multi-phase (percolating/non-percolating) systems R. Hilfer, F. Doster, P. Zegeling (2009)

Rem: The convective term $K$ is convex!

One phase flow: water, $K$ is convex!

$$
\left\{\begin{aligned}
v_{1}^{\prime} & =v_{2} \\
v_{2}^{\prime} & =\frac{1}{s \tau}\left(v_{2}+g\left(v_{1}\right)\right)
\end{aligned}\right.
$$

- Only two equilibria are allowed, regardless extension;
- With $u_{1}<u_{2}<u_{3}$, upwards wave $\left\{u_{2} \nearrow u_{3}\right\}$ travel faster than downwards wave $\left\{u_{3} \searrow u_{1}\right\}$


Figure 5. Snapshots of the saturation profile versus depth for six different applied fluxes in initially dry 20/30 sand (Accusand) measured using light transmission. At the highest ( $11.8 \mathrm{~cm} / \mathrm{min}$ ) and lowest $\left(7.9 \times 10^{-4} \mathrm{~cm} / \mathrm{min}\right)$ fluxes the profiles are monotonic with distance and no antiontion nurachant in ahcorrod while oll of the inter


Two-phase flow: water and air convex-concave flux, $f(u)\left(V_{t}+k_{a}(u) \mathbf{g}\right)$ !

$$
\left\{\begin{array}{l}
v_{1}^{\prime}=v_{2} \\
v_{2}^{\prime}=\frac{1}{s \tau}\left(v_{2}+g\left(v_{1}\right)\right)
\end{array}\right.
$$

- More than two equilibria are allowed;
- With $u_{1}<u_{2}<u_{3}$, upwards wave $\left\{u_{2} \nearrow u_{3}\right\}$ can be combined with downwards wave $\left\{u_{3} \searrow u_{1}\right\}$



Figure 5. Snapshots of the saturation profile versus depth for six different applied fluxes in initially dry $20 / 30$ sand (Accusand) measured using light transmission. At the highest ( $11.8 \mathrm{~cm} / \mathrm{min}$ ) and lowest $\left(7.9 \times 10^{-4} \mathrm{~cm} / \mathrm{min}\right)$ fluxes the profiles are monotonic with distance and no antrountinn nurouchant in shararod wisile sll of the intar


## Rem:

Brooks-Corey (two phase), parameters for 20/30 sand, total velocities as in the experiments, Fully nonlinear, degenerate model, $\tau$ is fitted (agrees with values reported before).

## Conclusions and perspectives

- Travelling waves for different regularizations (equilibrium/dynamic capillary pressure) of the Buckley-Leverett model
- Nonstandard entropy solutions to the hyperbolic Buckley-Leverett equation
- Explains the occurrence of experimental results, ruled out by equilibrium models
- Degenerate terms are required for remaining inside the physically relevant regime
- Parametrization is essential (what if $p \geq 1$ or $q \geq 1$ )?
- Agreement with experimental work (saturation overshoot)?
- Mathematical analysis (existence/uniqueness?) of weak solutions
- Numerical analysis (appropriate/convergent numerical schemes)
- Non-smooth data (jumps)
- Heterogeneous media
- Upscaling (pore to core)


## Acknowledgement: NDNS+ adviseurschap (University of Utrecht)

