

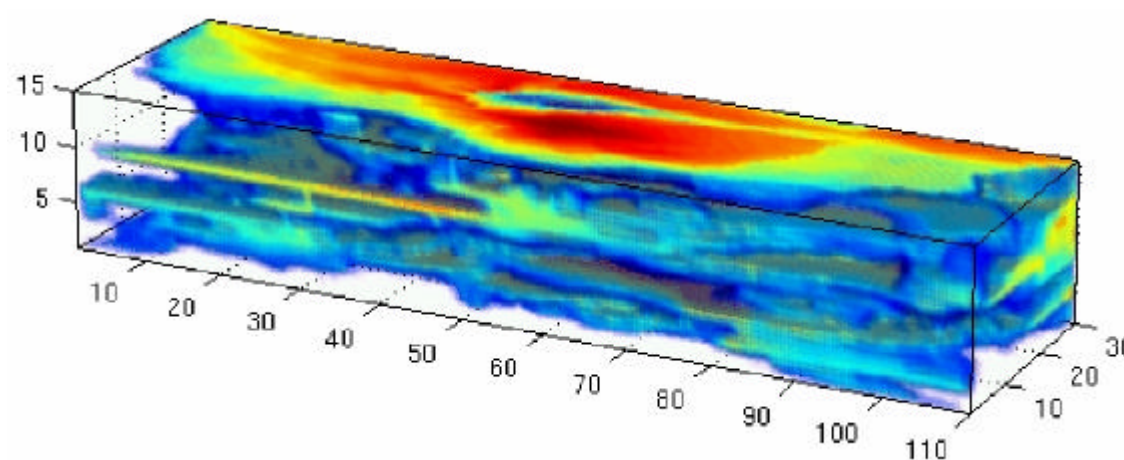
# HYPERBOLIC SYSTEMS OF THREE-PHASE FLOW IN POROUS MEDIA

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# WHY THREE-PHASE FLOW

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## ■ Three-phase flow is the rule, not the exception, in recovery processes in oil and gas reservoirs

- Primary production (gasdrive or waterdrive)
- Secondary and tertiary production (waterflooding, steamflooding, CO<sub>2</sub> injection, ...)

## ■ Contamination of the shallow subsurface by hydrocarbon compounds

## ■ Geological CO<sub>2</sub> sequestration

- Depleted oil and gas reservoirs
- Unminable coal beds
- Deep (saline) aquifers

# WHAT DO WE PROPOSE, AND WHY

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## ■ Objective:

- Exceptionally accurate, fast numerical solutions to realistic **three-phase flows** in porous media

## ■ Approach:

- Develop **analytical solution** to the Riemann problem
- Use it as a building block for general 1D problems, via a **front-tracking** method
- Solve three-phase flow along **streamlines**

# MATHEMATICAL MODEL

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## ■ Assumptions:

- Immiscible, incompressible fluids
- Multiphase extension of Darcy's law
- Negligible capillary effects

## ■ Equations:

- *Pressure equation* (elliptic)

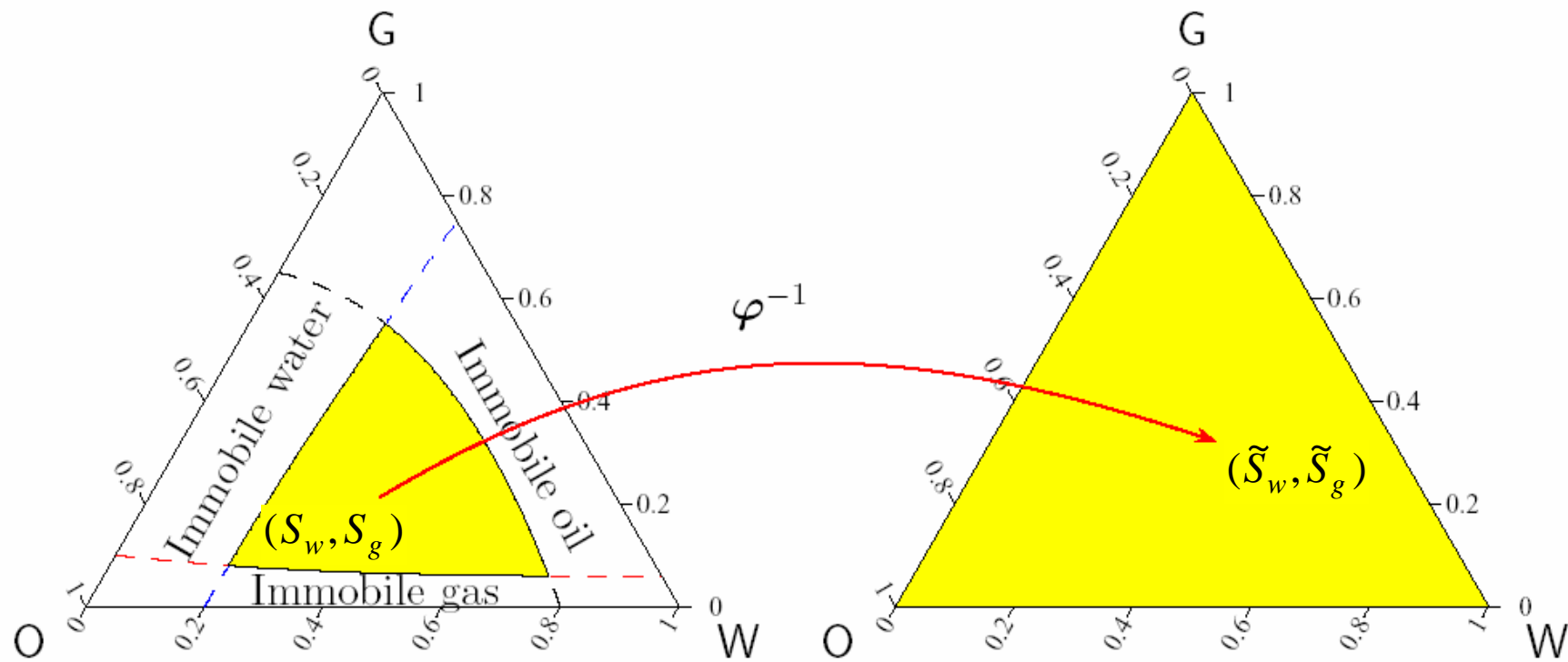
$$\nabla \cdot \mathbf{v}_T = 0, \quad \mathbf{v}_T = -\mathbf{l}_T \frac{\mathbf{k}}{f} \nabla p, \quad \mathbf{l}_T \equiv \mathbf{l}_w + \mathbf{l}_o + \mathbf{l}_g$$

- A system of *saturation equations* (hyperbolic)

$$\partial_t \begin{pmatrix} S_w \\ S_g \end{pmatrix} + \mathbf{v}_T \cdot \nabla \begin{pmatrix} f_w \\ f_g \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}, \quad f_w = \mathbf{l}_w / \mathbf{l}_T, \quad f_g = \mathbf{l}_g / \mathbf{l}_T$$

# THE SATURATION SPACE

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# CHARACTER OF THE SYSTEM

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- The character of the system of first-order equations

$$\partial_t \begin{pmatrix} u \\ v \end{pmatrix} + \partial_x \begin{pmatrix} f \\ g \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Leftrightarrow \partial_t \mathbf{u} + \partial_x \mathbf{f} = \mathbf{0}$$

is determined by the eigenvalues ( $\mathbf{n}_1, \mathbf{n}_2$ ) and eigenvectors ( $\mathbf{r}_1, \mathbf{r}_2$ ) of the Jacobian matrix

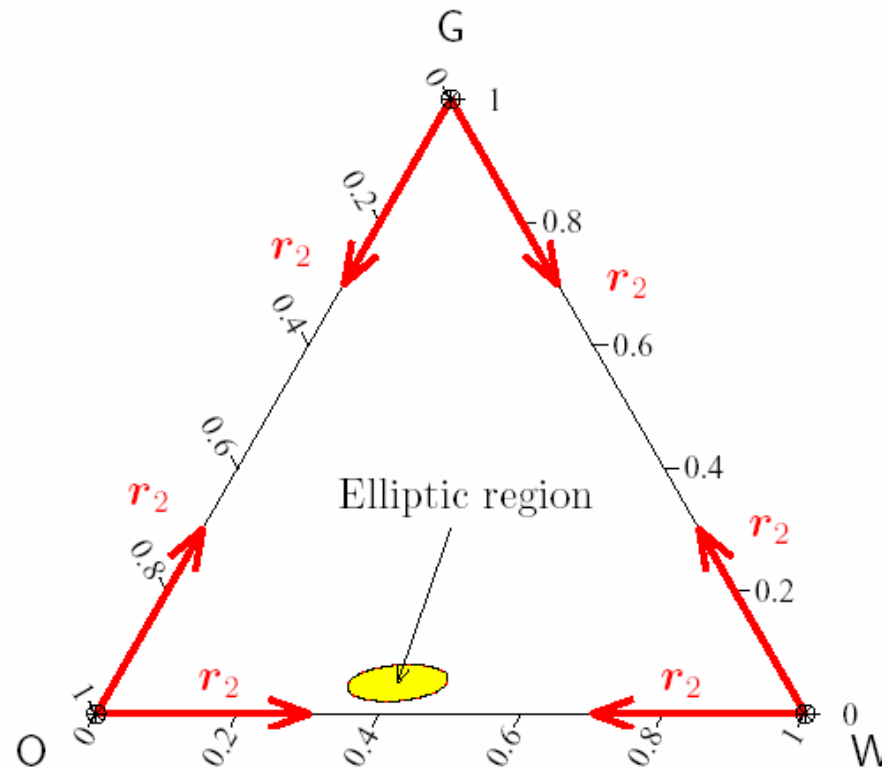
$$\mathbf{f}'(\mathbf{u}) = \begin{pmatrix} f_{,u} & f_{,v} \\ g_{,u} & g_{,v} \end{pmatrix}$$

- **Hyperbolic:** the eigenvalues are real and the Jacobian matrix is diagonalizable
  - **Strictly hyperbolic:** eigenvalues are distinct,  $\mathbf{n}_1 < \mathbf{n}_2$
- **Elliptic:** eigenvalues are complex conjugates

# ELLIPTIC REGIONS

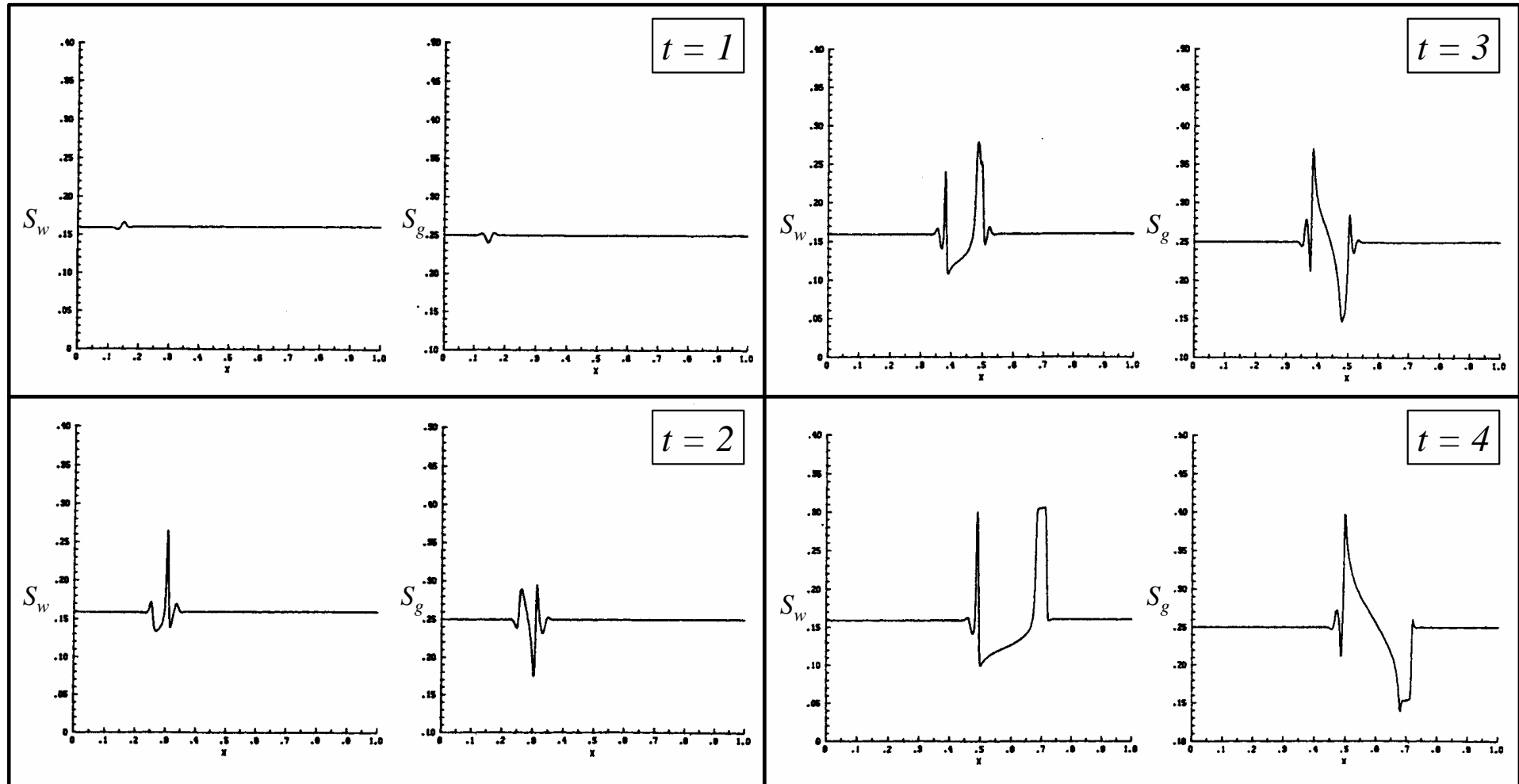
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Regions in the saturation triangle, where the system of equations is **elliptic** rather than **hyperbolic**



# CONSEQUENCES OF ELLIPTIC REGIONS

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(Bell et al., 1986)



# CONDITIONS FOR HYPERBOLICITY

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## ■ Traditional approach:

*Assume* certain behavior of the relative permeabilities

*Infer* loss of hyperbolicity

## ■ We propose a new approach:

(J.: *PhD* 2003)

(J. and Patzek: *SPEJ* in press)

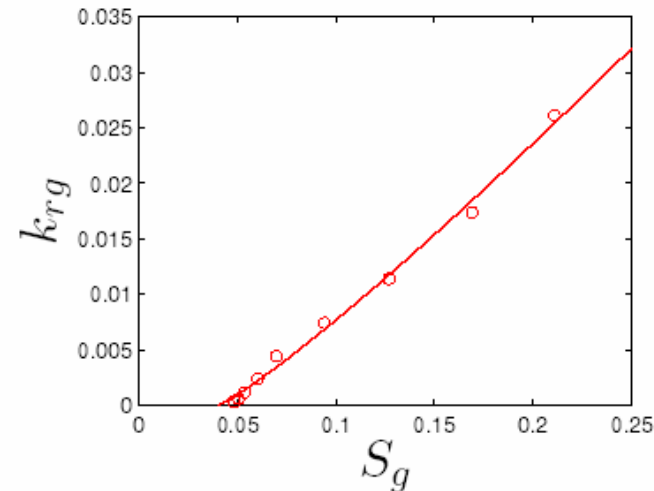
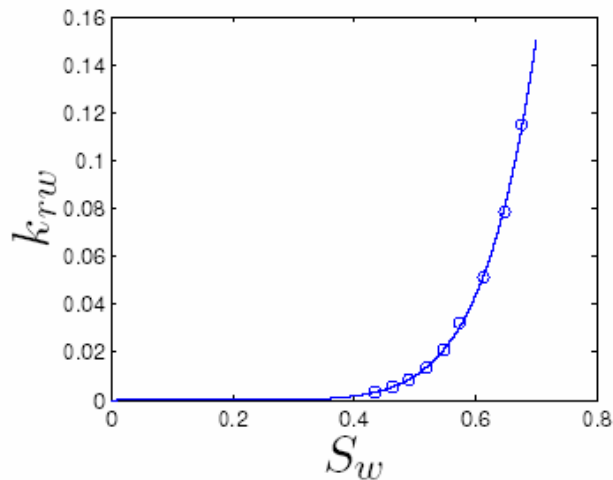
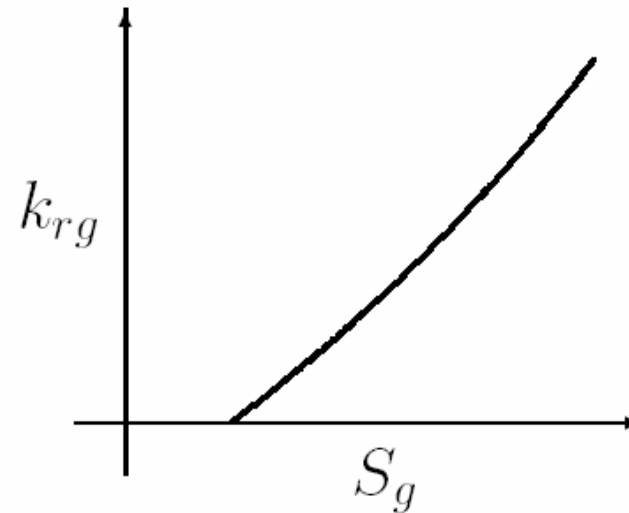
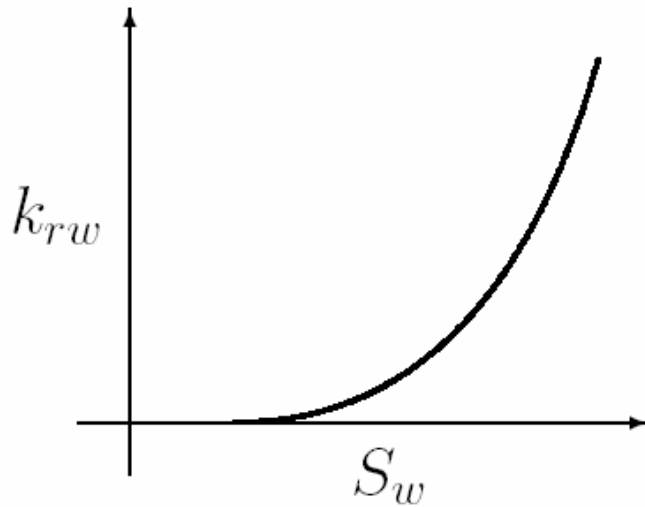
*Infer* conditions on the relative permeabilities

*Enforce* hyperbolicity

# CONDITIONS FOR HYPERBOLICITY

(J. and Patzek: *TIPM* in press)

- **Essential condition:** a positive endpoint slope of the relative permeability of the least wetting phase



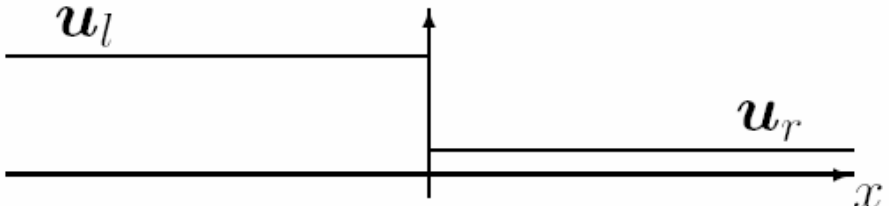
# THE THREE-PHASE RIEMANN PROBLEM

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- **Riemann problem:** find a weak (possibly discontinuous) solution to the  $2 \times 2$  system of equations

$$\partial_t \mathbf{u} + \partial_x \mathbf{f} = \mathbf{0}, \quad -\infty < x < \infty, \quad t > 0$$

with piecewise constant initial condition

$$\mathbf{u}(x,0) = \begin{cases} \mathbf{u}_l, & x < 0 \\ \mathbf{u}_r, & x \geq 0 \end{cases}$$


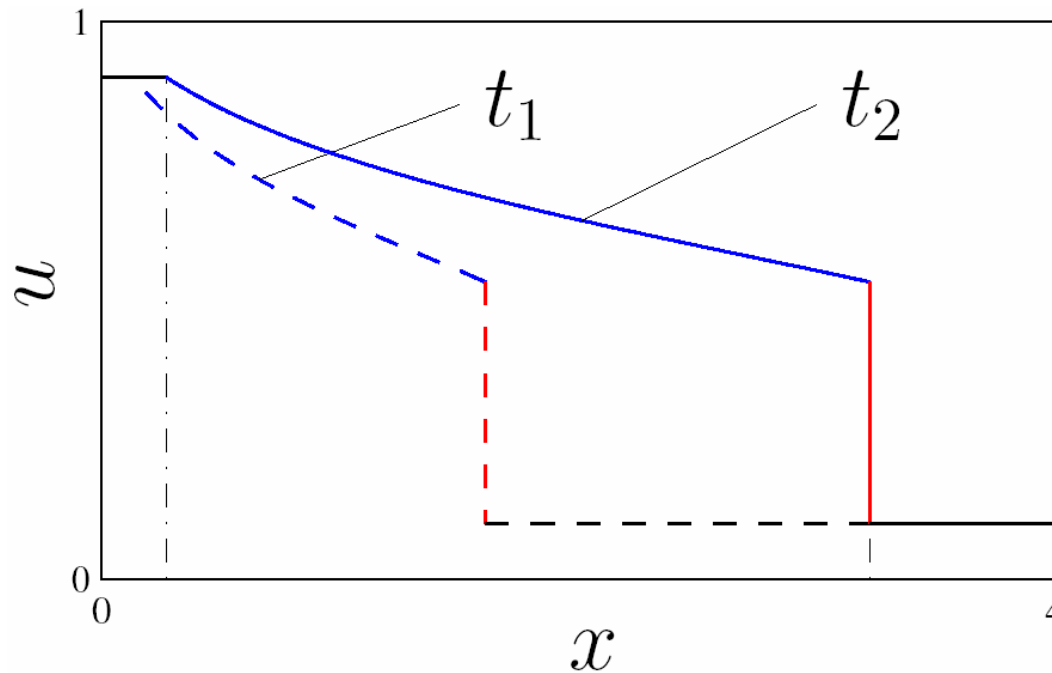
- **Limitations of previous solutions:**

- Sequence of two successive *two-phase flow* displacements
- Saturation paths restricted to *straight lines*

# SOLUTION TO THE RIEMANN PROBLEM

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- **Self-similarity** ( “stretching” or “coherence” principle)

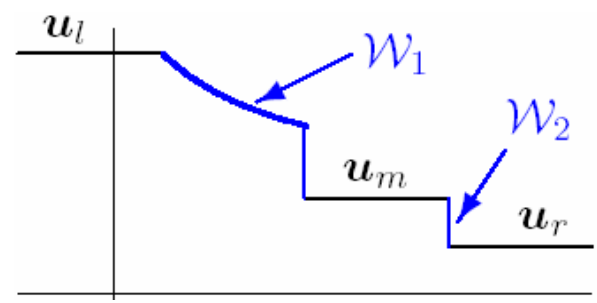
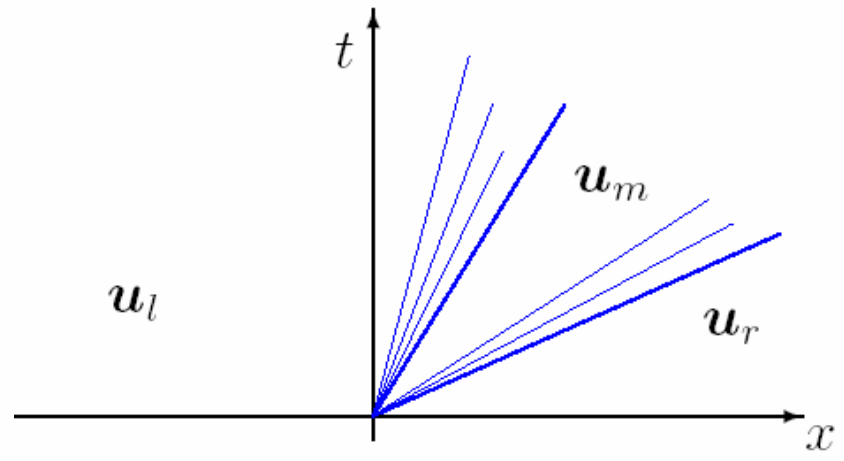
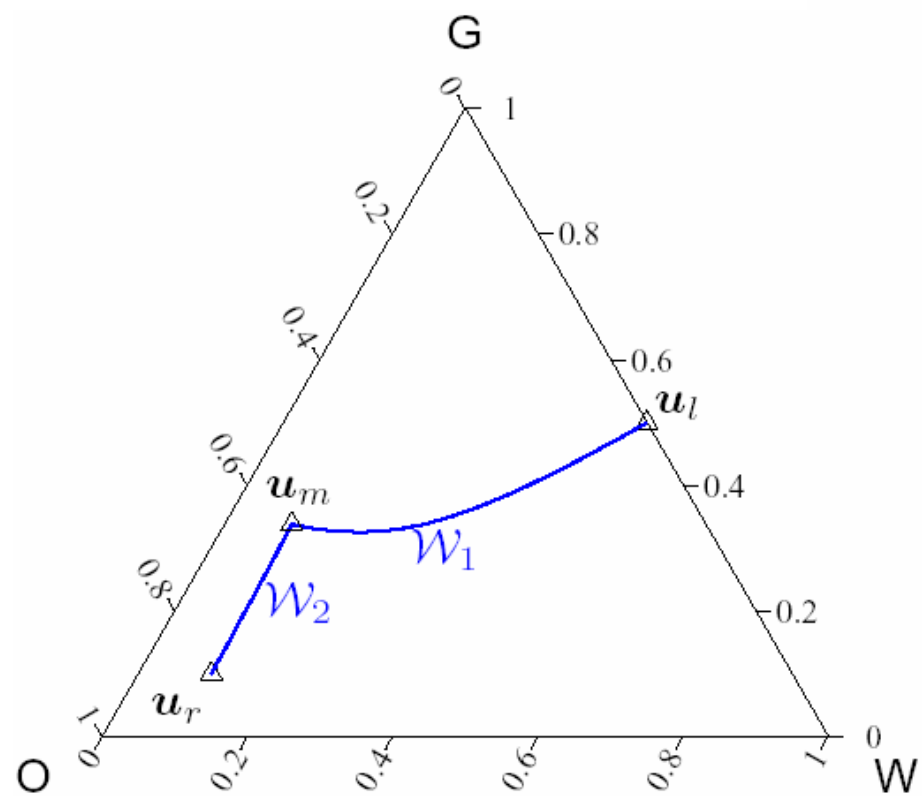
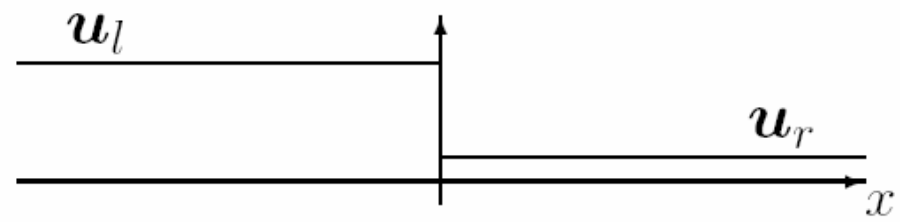


$$\mathbf{u}(x, t) = \mathbf{U}(V),$$

where  $V = x/t$

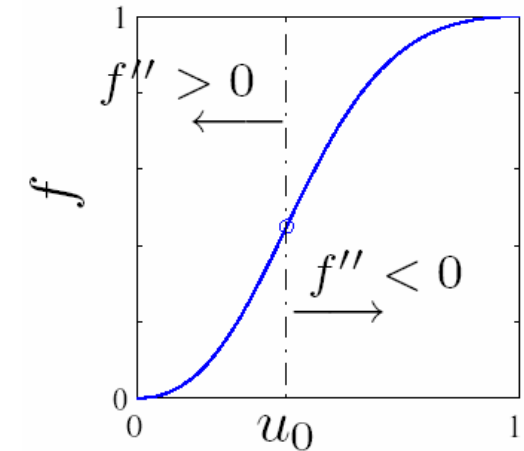
- **Strict hyperbolicity**  $\Rightarrow$  **Wave separation**

$$\mathbf{u}_l \xrightarrow{\mathcal{W}_1} \mathbf{u}_m \xrightarrow{\mathcal{W}_2} \mathbf{u}_r$$

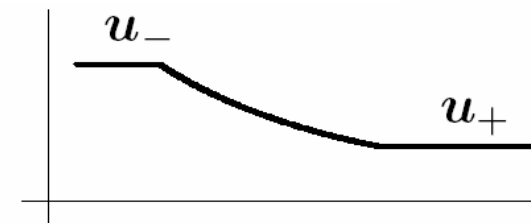


# WAVE TYPES (TWO-PHASE FLOW)

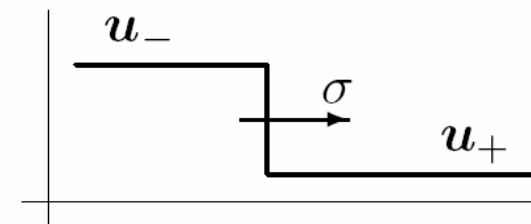
- The fractional flow function is S-shaped, with a single inflection point
- The only **admissible wave types** are:



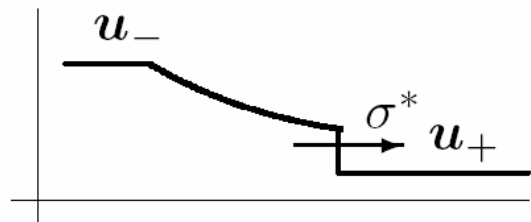
- Rarefaction ( $\mathcal{R}$ )



- Shock ( $\mathcal{S}$ )



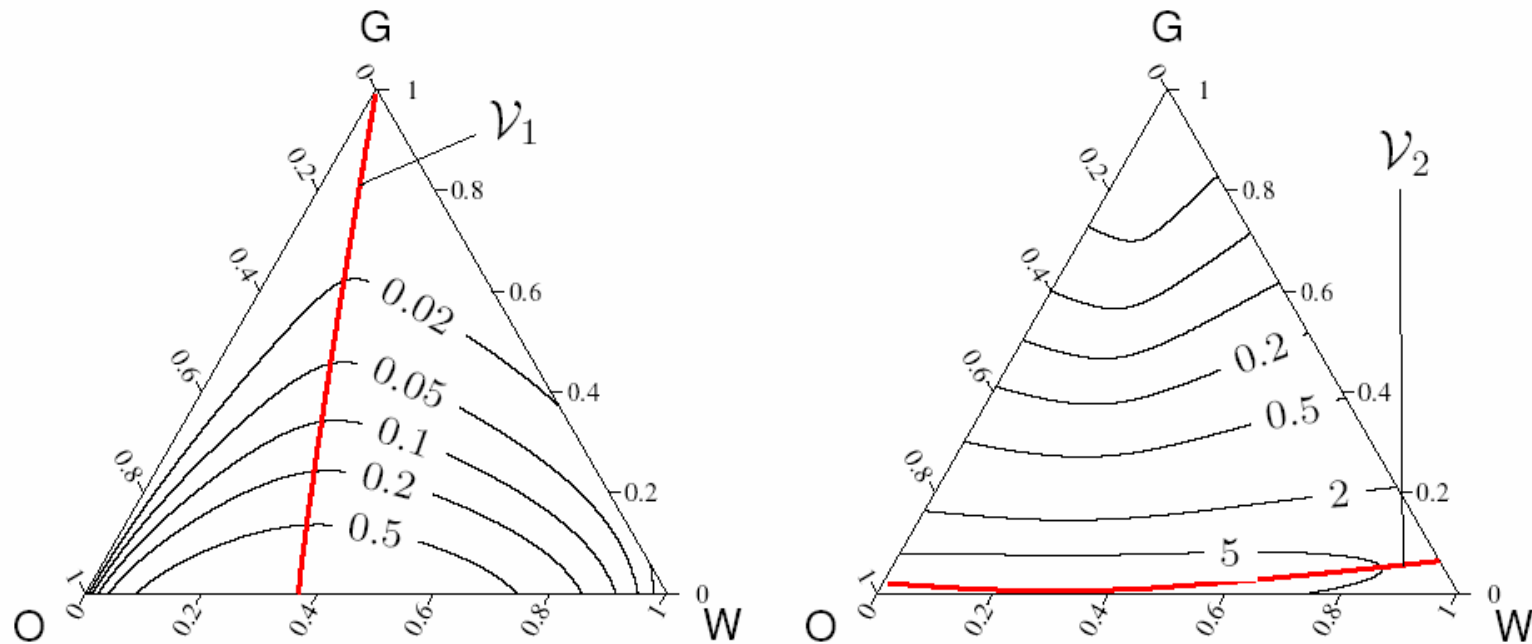
- Rarefaction-shock ( $\mathcal{RS}$ )



# WAVE TYPES (THREE-PHASE FLOW)

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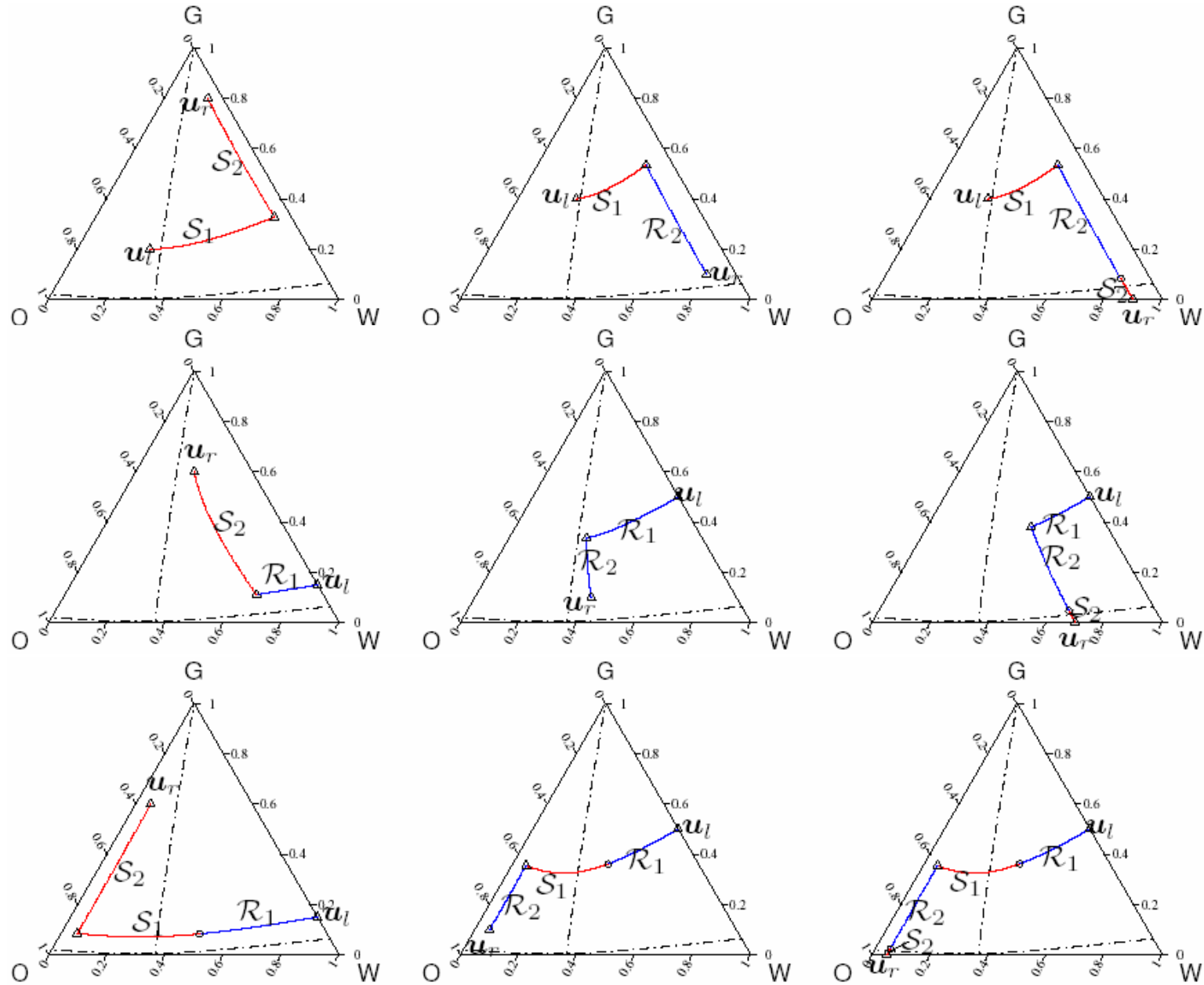
- The fractional flow functions have single, continuous inflection loci (natural generalization of the two-phase case)



- There are **9 admissible wave combinations**
  - Two separate waves:  $\mathcal{W}_1, \mathcal{W}_2$
  - Each wave may only be of type  $\mathcal{R}, \mathcal{S},$  or  $\mathcal{RS}$

# COMPLETE CATALOGUE OF SOLUTIONS

(J. and Patzek: *TIPM* 2004)





# RIEMANN SOLVER ALGORITHM

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1. Given injected (left) and initial (right) states:  $u_L, u_R$
2. Set initial guess and trial solution:  $u_M^{\text{tr}}, \mathcal{W}_1^{\text{tr}} = \mathcal{R}_1, \mathcal{W}_2^{\text{tr}} = \mathcal{R}_2$
3. Solve trial configuration and update wave structure:

$$[u_M, \mathcal{W}_1, \mathcal{W}_2] = \text{WaveStruct}(u_L, u_R, u_M^{\text{tr}}, \mathcal{W}_1^{\text{tr}}, \mathcal{W}_2^{\text{tr}})$$

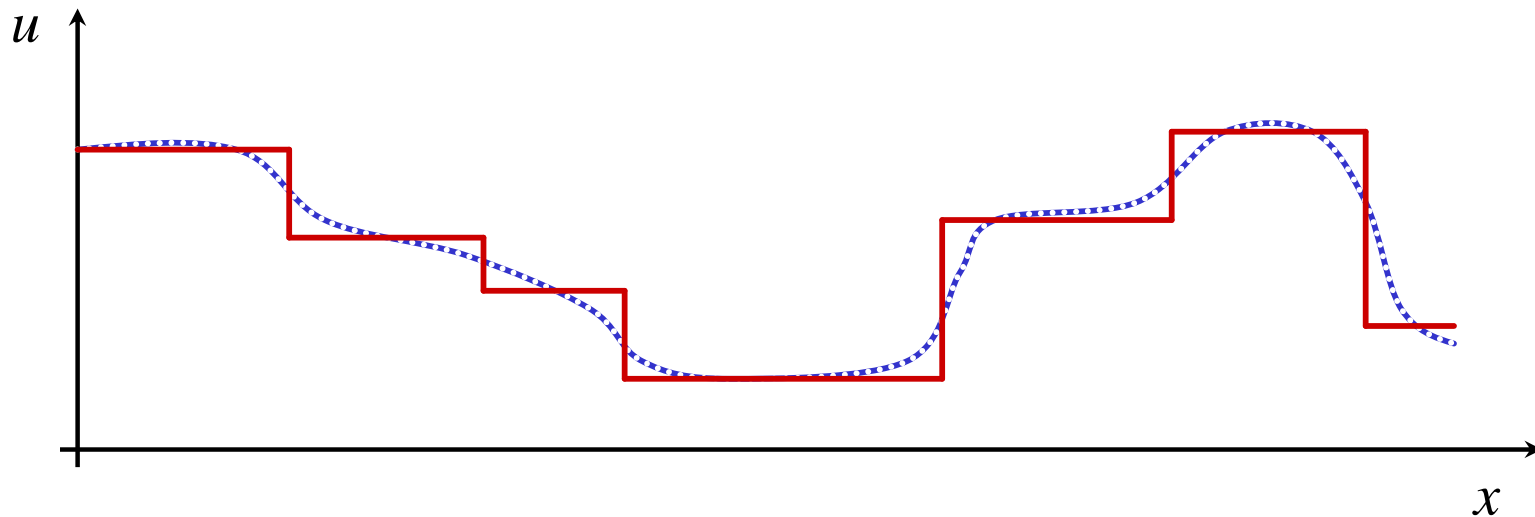
(J. and Patzek: *TIPM* 2004)

4. Check admissibility:  
If  $(\mathbf{s}_1 > \mathbf{s}_2)$  { Set new initial guess:  $u_M$   
Declare solution invalid:  $\mathcal{W}_1^{\text{tr}} = \mathcal{W}_2^{\text{tr}} = 0$  }
5. Check convergence:  
If  $\mathcal{W}_1 \mathcal{W}_2 = \mathcal{W}_1^{\text{tr}} \mathcal{W}_2^{\text{tr}}$  Stop  
Else Set  $\mathcal{W}_1^{\text{tr}} \mathcal{W}_2^{\text{tr}} \leftarrow \mathcal{W}_1 \mathcal{W}_2, u_M^{\text{tr}} \leftarrow u_M$ , Goto 3.

# THREE-PHASE CAUCHY PROBLEM

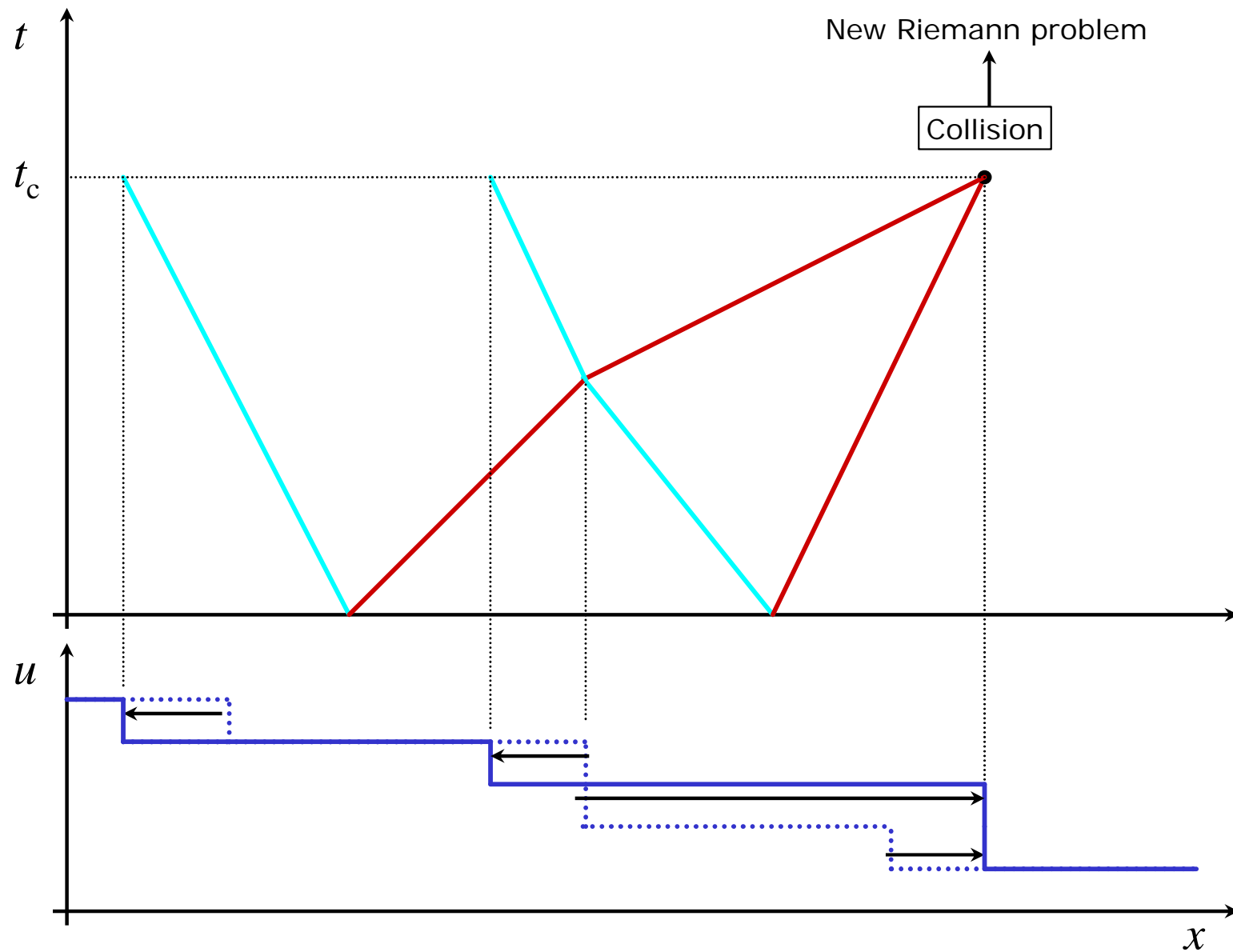
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- Solution to the Riemann problem is insufficient if:
  - Initial conditions different from constant
  - Variable injection saturations (e.g. WAG)



- **Front-tracking method:**
  - Piecewise constant approximation of the solution
  - Sequence of Riemann problems

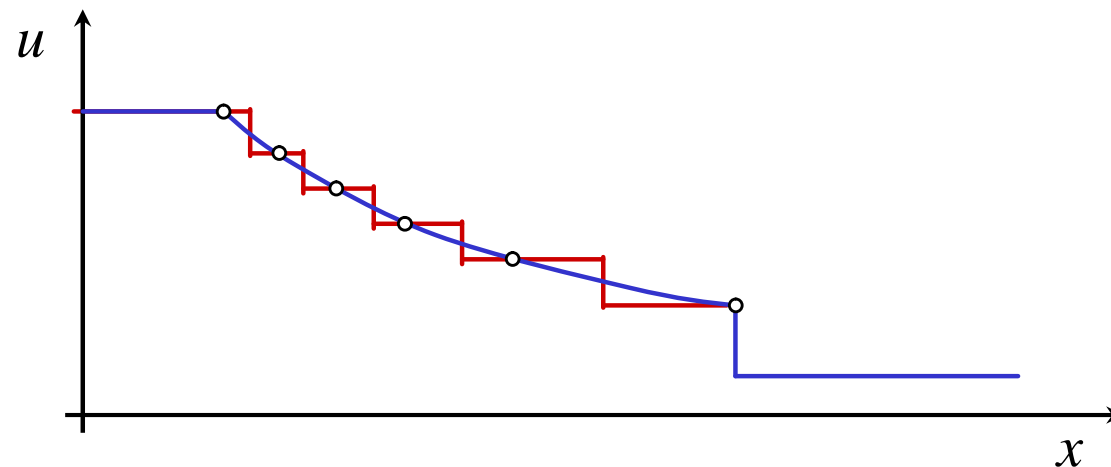
# FRONT-TRACKING ALGORITHM



# FRONT-TRACKING IMPLEMENTATION

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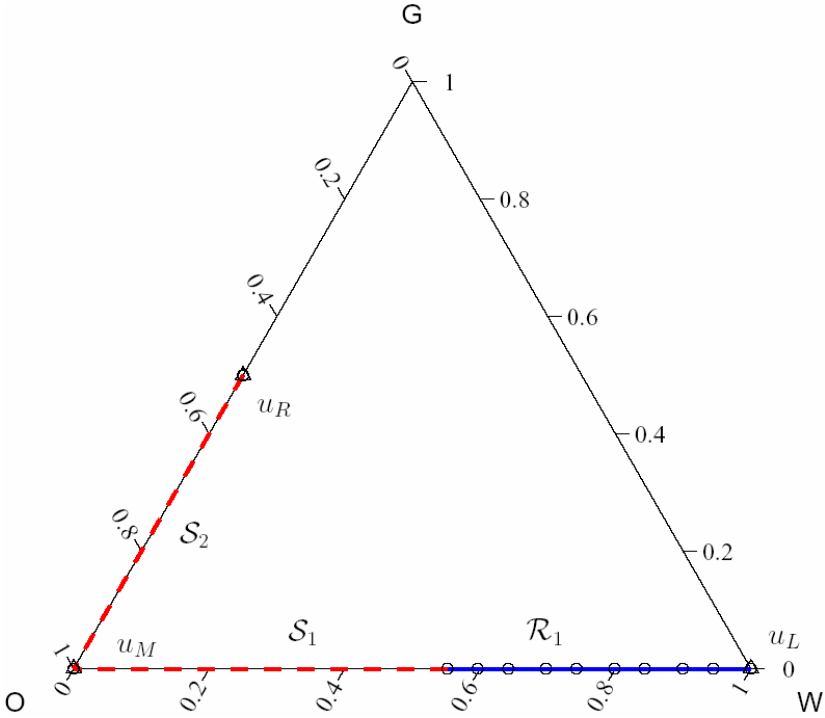
- If the solution involves discontinuities only, the front-tracking method is **exact**
- **Rarefactions** are approximated by a series of (small) jump discontinuities



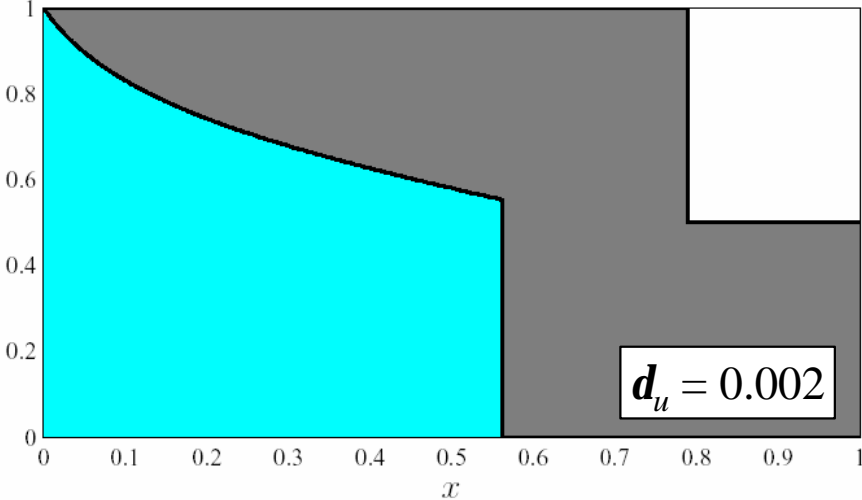
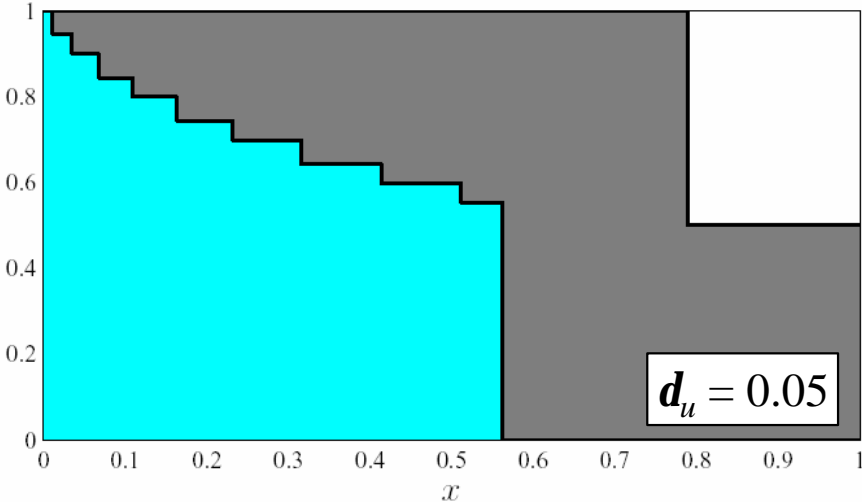
- **Data reduction:** Exceedingly small Riemann problems are discarded to avoid blow-up of number of discontinuities

# EXAMPLE 1

- Riemann problem involving **local** wave curves



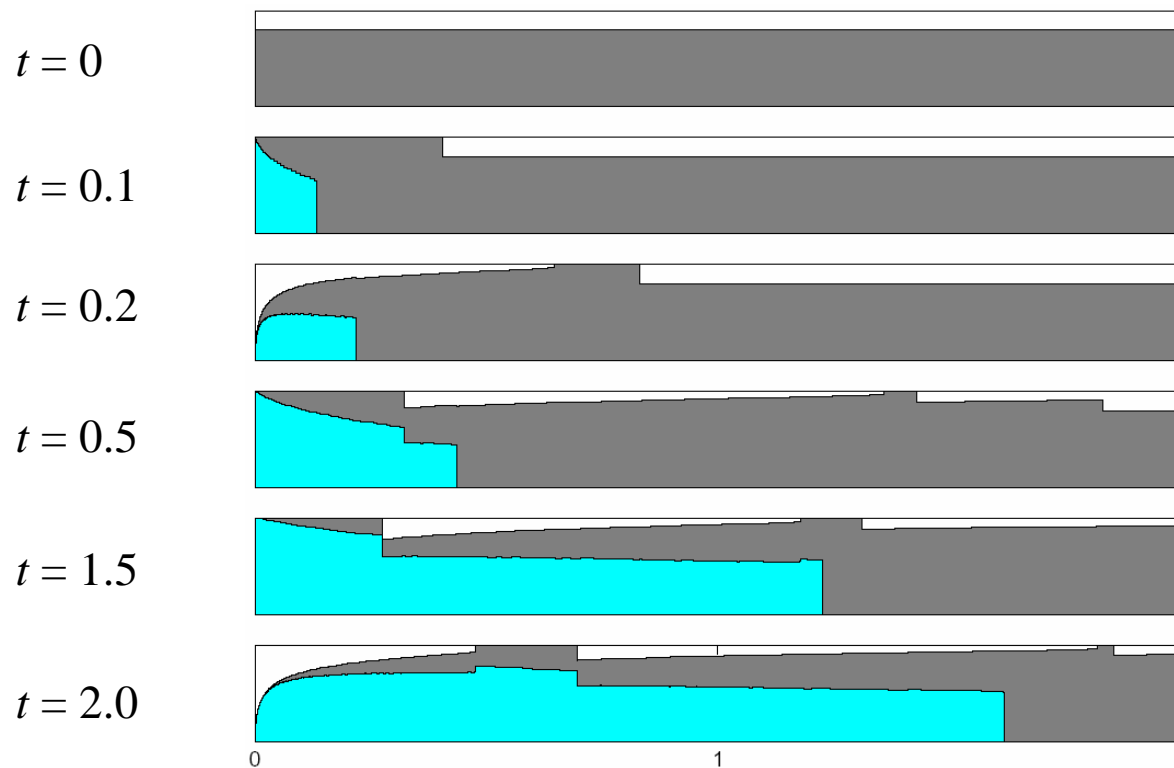
Saturation path:  
Exact solution and front-tracking solution



# EXAMPLE 2: LINEAR WAG

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- Initially, reservoir with 80% oil, 20% gas
- Alternate cycles of water and gas injection
- Front-tracking solution with  $d_u = 0.005$
- Half a million Riemann solves ~ 5 sec on desktop PC



# STREAMLINE METHODS

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- **Basic idea:** decouple the three-dimensional transport into a series of 1D problems along streamlines
- **Sequential solution** of pressure and saturations (IMPES)

- Pressure equation (fixed saturations)

$$\nabla \cdot \mathbf{v}_T = 0, \quad \mathbf{v}_T = -\mathbf{l}_T \frac{\mathbf{k}}{f} \nabla p$$

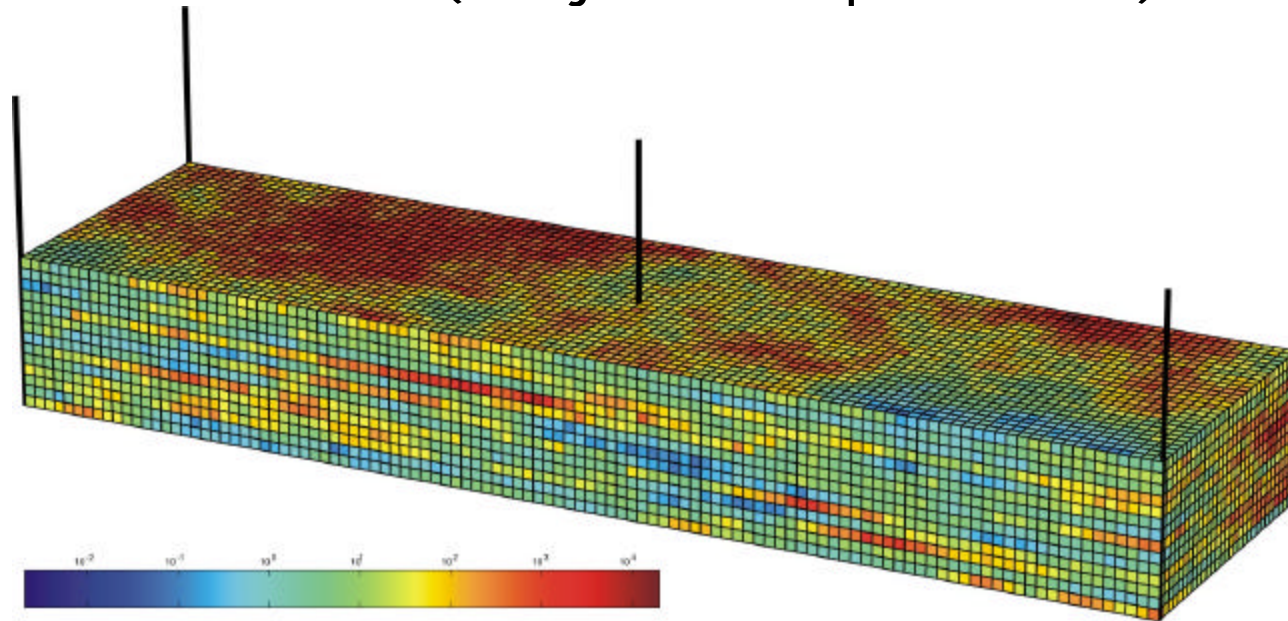
- Compute streamlines for the velocity field  $\mathbf{v}_T$
- System of saturation equations (along each streamline)

$$\partial_t \begin{pmatrix} S_w \\ S_g \end{pmatrix} + \partial_t \begin{pmatrix} f_w \\ f_g \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}, \quad \text{where } t(s) \equiv \int_0^s \frac{1}{|\mathbf{v}_T|} d\mathbf{x}$$

# NUMERICAL SIMULATIONS

(Lie and J.: *CGEOS* submitted)

- Highly heterogeneous, shallow-marine formation, taken from the **SPE10 comparative solution project**
  - Permeability variations of 6 orders of magnitude
  - Five vertical wells (1 injector, 4 producers)



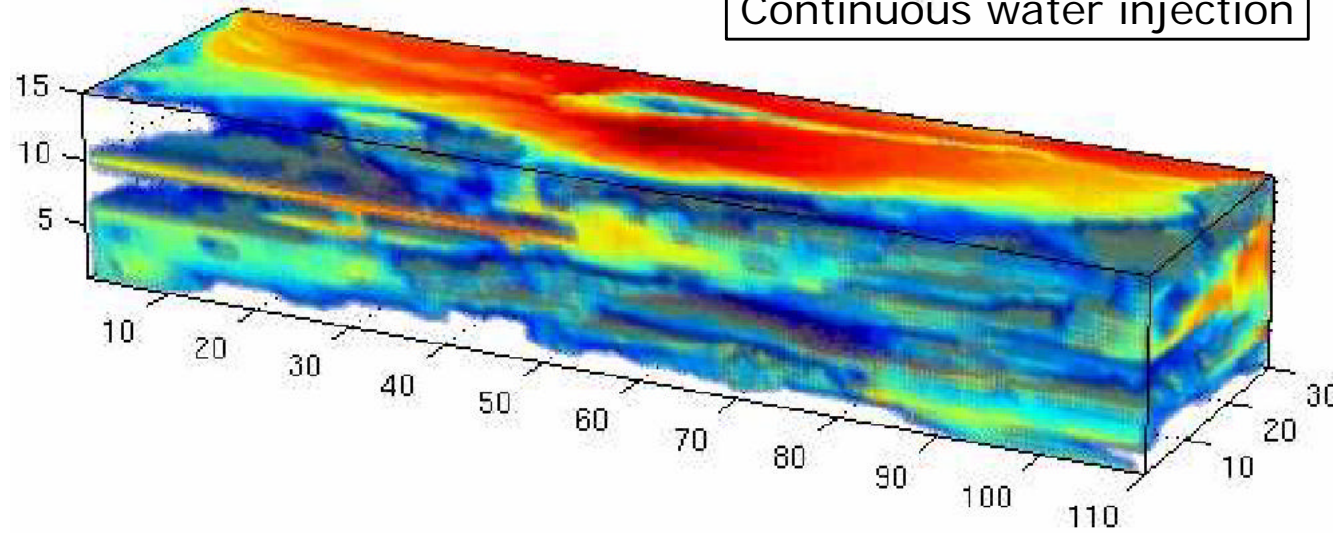
- Two different injection schemes:
  - (1) Continuous water injection
  - (2) Water-alternating-gas injection (WAG)



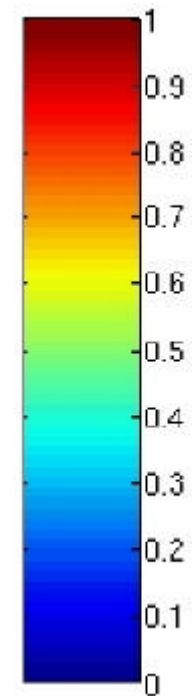
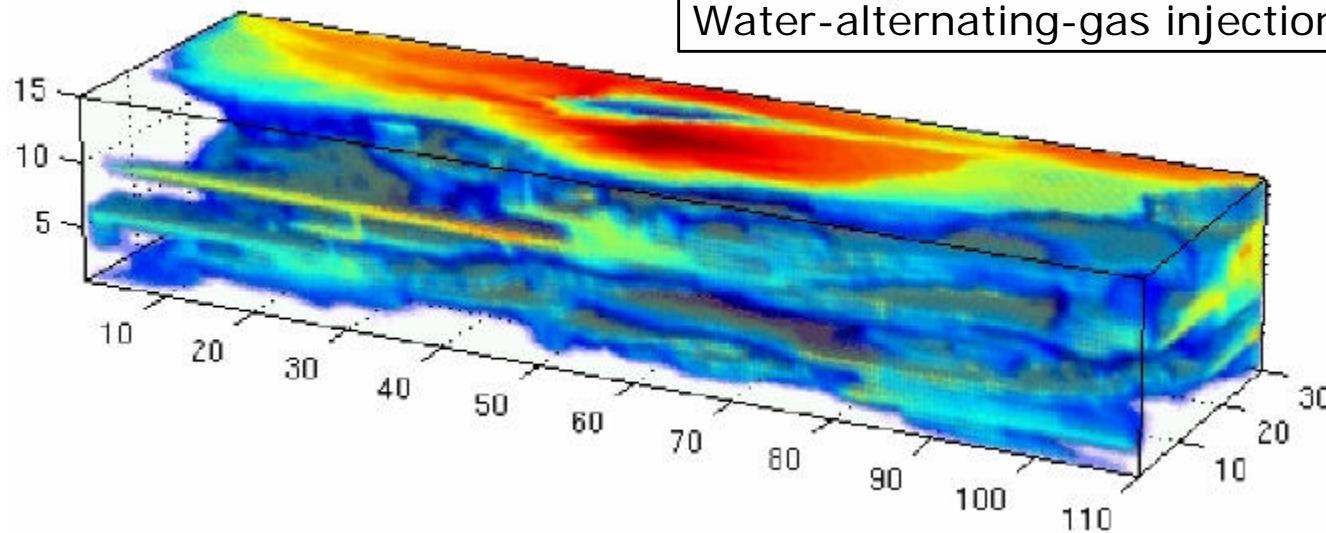
# WATER SATURATION AFTER 2000 DAYS

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Continuous water injection



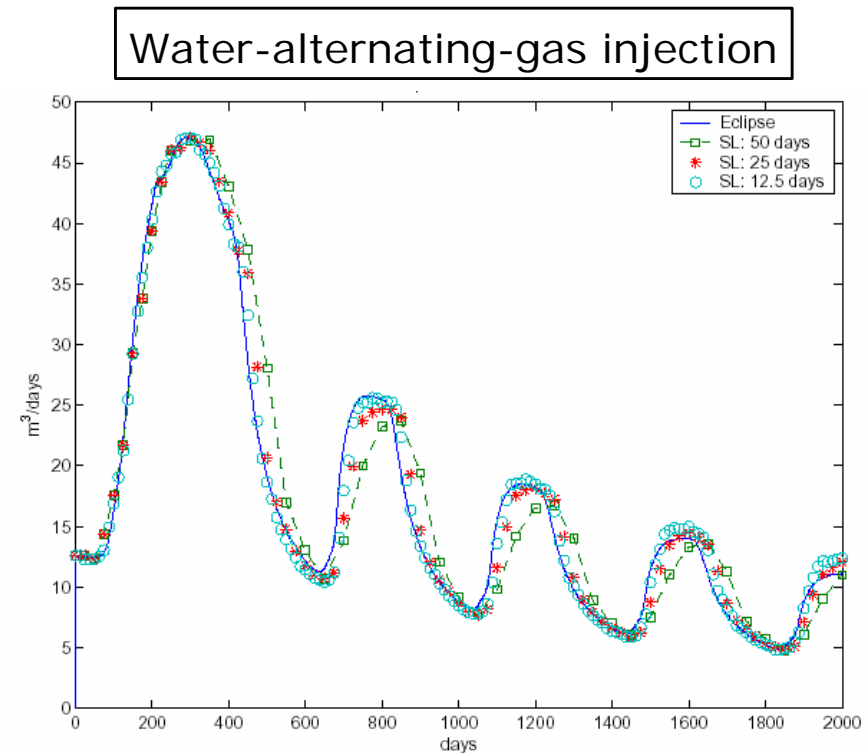
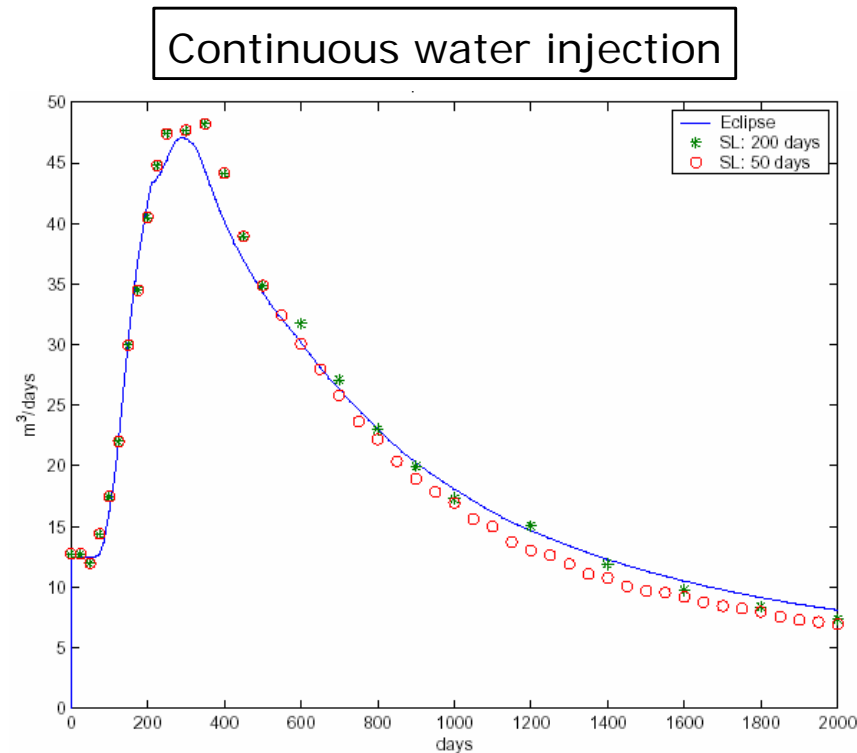
Water-alternating-gas injection



# FLUID PRODUCTION

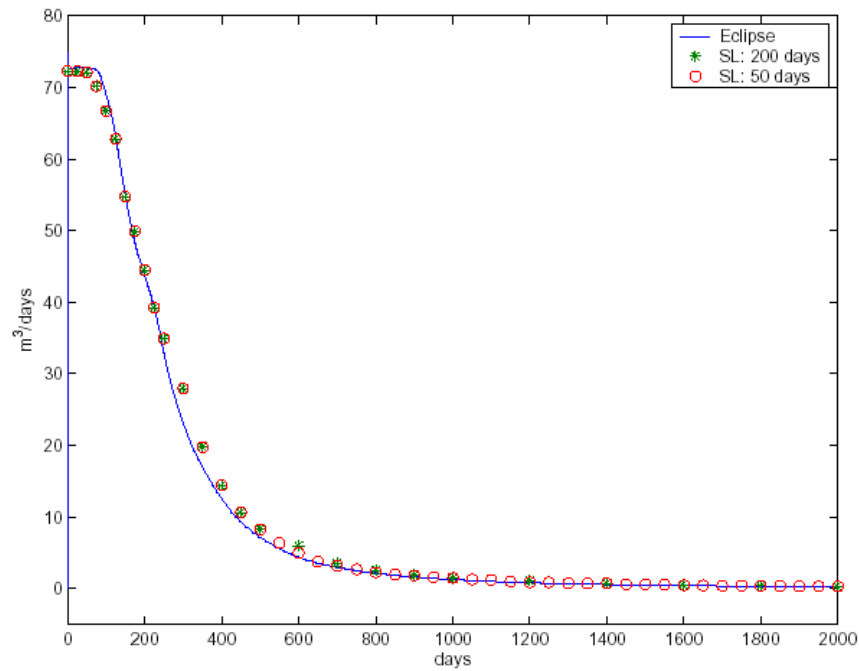
- Comparison of fluid recovery predictions against the commercial reservoir simulator Eclipse<sup>®</sup> (Schlumberger)

- **Oil production rate**

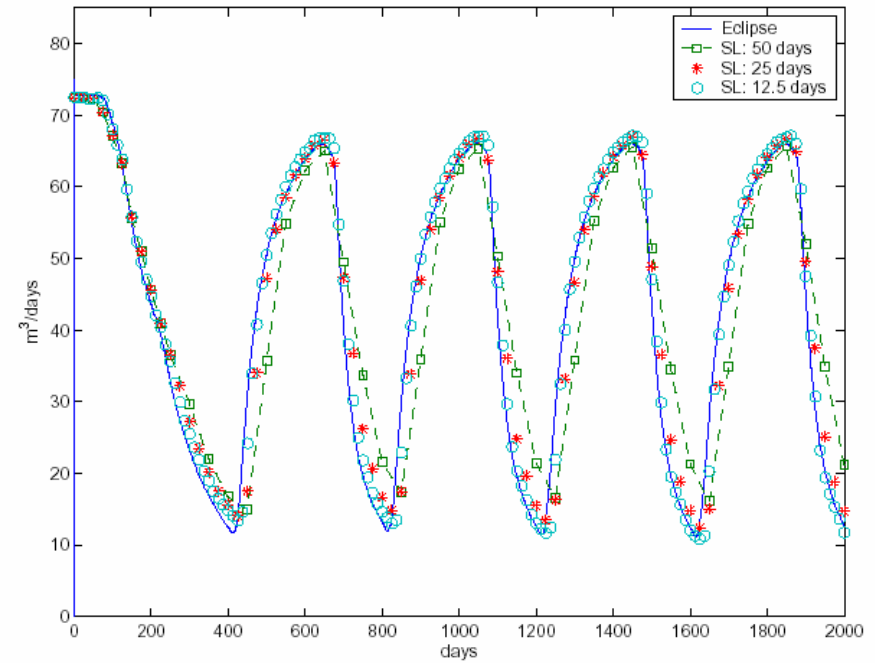


## ■ Gas production rate

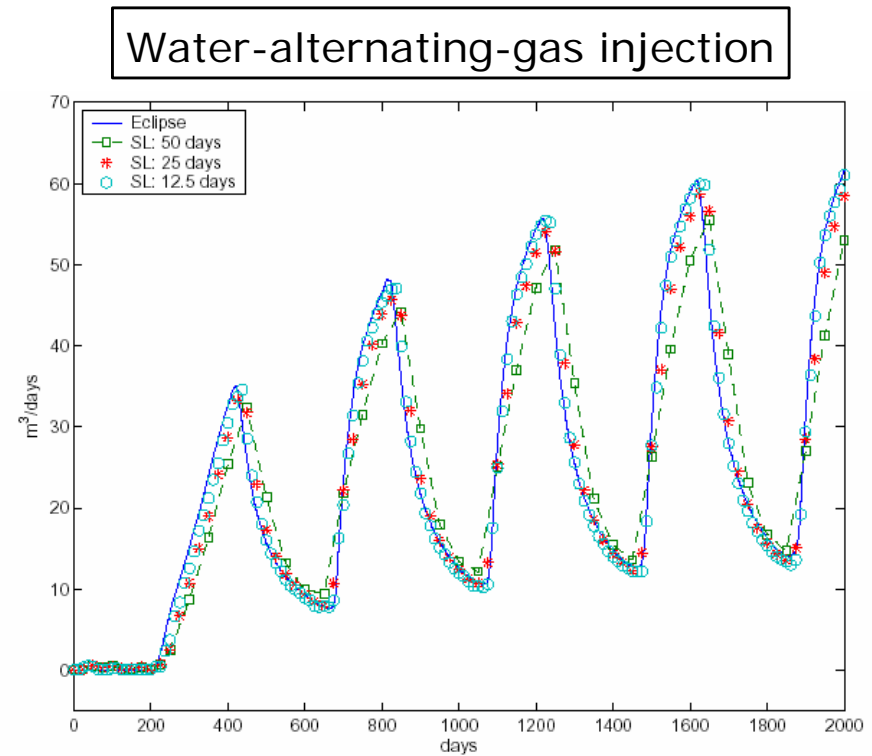
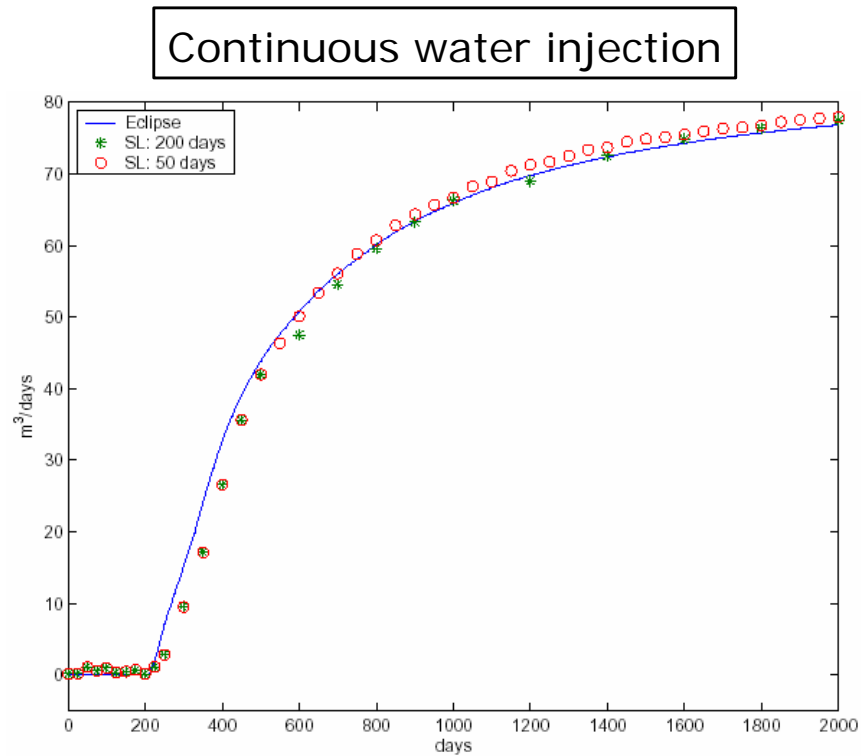
Continuous water injection



Water-alternating-gas injection



## ■ Water production rate



## ■ CPU times:

	Inyección de agua	Inyección alterna
ECLIPSE	1h 22min	8h 20min
Streamline	50min ( $dt = 200$ días)	2h 13min ( $dt = 25$ días)

# CONCLUSIONS

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- The integration of **analytical Riemann solvers**, the front-tracking method, and streamline simulation, offers the potential for fast and accurate prediction of three-phase flow in highly-heterogeneous reservoirs

# FUTURE WORK

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- **Extend the Riemann solver**
  - Residual saturaciones residuales
  - Relative permeability hysteresis
  - Fluid miscibility and compositional effects
- **Extend the streamline simulator**
  - Gravity, compressibility, and capillary pressure effects

# PUBLICATIONS

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- R. Juanes. *Displacement Theory and Multiscale Numerical Modeling of Three-Phase Flow*. PhD Dissertation, University of California, Berkeley, 2003.
- R. Juanes, T.W. Patzek. Relative permeabilities for strictly hyperbolic models of three-phase flow in porous media. *Transport in Porous Media* (accepted, in press).
- R. Juanes, T.W. Patzek. Analytical solution to the Riemann problem of three-phase flow in porous media. *Transport in Porous Media*, **55**(1):47-70, 2004.
- R. Juanes, T.W. Patzek. Three-phase displacement theory: an improved description of relative permeabilities. *SPE Journal* (accepted, in press).
- R. Juanes, K.-A. Lie, V. Kippe. A front-tracking method for hyperbolic three-phase models. In *Proceedings of ECMOR IX*, Cannes, France, 2004.
- K.-A. Lie, R. Juanes. A front-tracking method for the simulation of three-phase flow in porous media. *Computational Geosciences* (in review).