

Propagating terrace in a semi-discrete model of Incompressible Porous Medium (IPM) equation



Yulia Petrova

PUC-Rio (\Rightarrow IME-USP)

yulia-petrova.github.io



Webinar on Evolution Equations and Dynamical Systems

16 October 2024



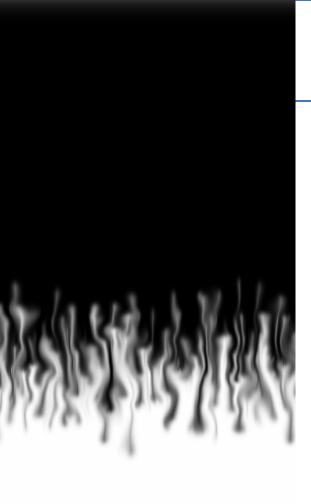
Sergey Tikhomirov (PUC-Rio)

Based on:
Propagating terrace in a two-tubes
model of gravitational fingering

ArXiv: 2401.05981 To appear in SIMA

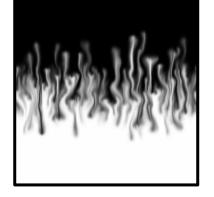


Yalchin Efendiev (Texas A&M)

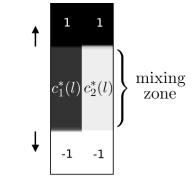


Outline

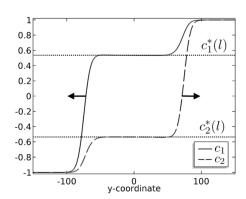
- Introduction
 Miscible displacement in porous media
 - viscous fingering
 - gravitational fingering

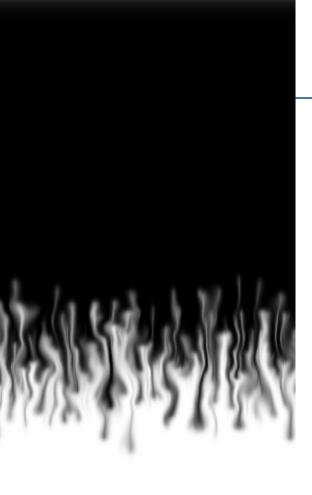


- 2. Problem statement
 - Two-tubes model
 - Main theorem



- 3. Proof:
 - traveling waves
 - slow-fast systems
 - geometric singular perturb. theory





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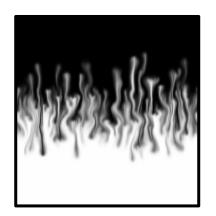
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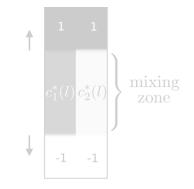


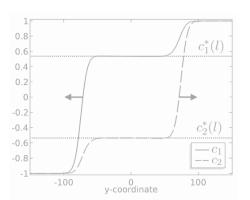
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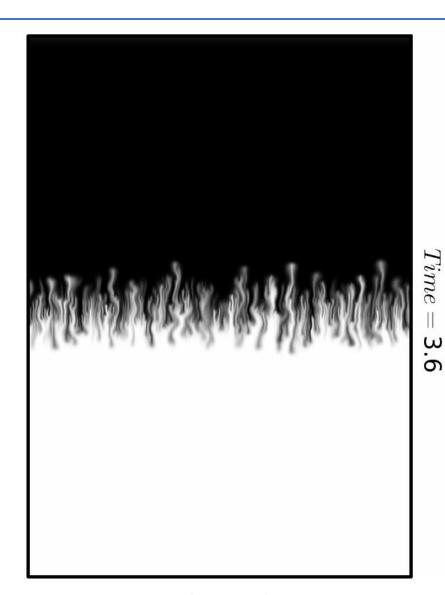




Gravitational fingering instability

- Miscible displacement
- porous media (averaged models of flow)
- Relatively small speeds
 Navier Stokes → Darcy's law

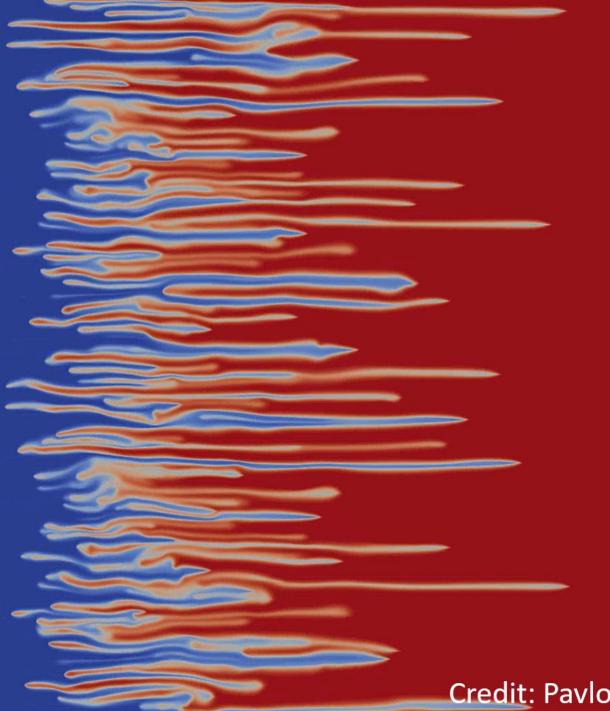
Applications?



Heavy fluid

Light fluid

Credit: Nicolas Valade, INRIA

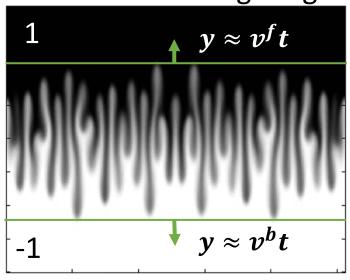


Viscous fingering phenomenon (blue color) water polymerized water (red color)

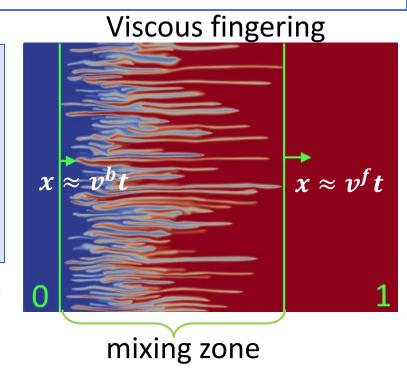
> Appears in applications: **Enhanced Oil Recovery**

Incompressible Porous Medium eq – IPM, 2D (Two formulations)

Gravitational fingering



```
c_t + div(uc) = \varepsilon \cdot \Delta c div(u) = 0 (\text{gravity}) \qquad u = -\nabla p - (0, c) (\text{viscosity}) \qquad u = -m(c) \ K \ \nabla p c = c(t, x, y) - \text{concentration} \quad \varepsilon \geq 0 - \text{diffusion} u = u(t, x, y) - \text{velocity} \qquad m(c) - \text{mobility} p = p(t, x, y) - \text{pressure} \qquad K - \text{permeability}
```



many laboratory and numerical experiments show linear growth of the mixing zone

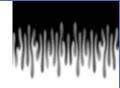
Question: how to find speeds v^b and v^f of propagation?

1969 – R. Wooding (JFM) *Growth of fingers at an unstable diffusing interface in a porous medium or Hele-Shaw cell*

2018 – J. Nijjer, D. Hewitt, J. Neufeld (JFM) *The dynamics of miscible viscous fingering from onset to shutdown.*

2022 – F. Bakharev, A. Enin, A. Groman, A. Kalyuzhnyuk, S. Matveenko, Y. Petrova, I. Starkov, S. Tikhomirov (JCAM)

IPM: $\varepsilon = 0$ (without diffusion)



Active scalar:

$$c_t + u \cdot \nabla c = 0$$
$$u = A(c)$$

$$u = \nabla^{\perp} (-\Delta)^{-1} \partial_1 c$$
 (Biot-Savart law)

<u>Discontinuous initial data</u>: free boundary problem (Muskat problem) – ill-posed for unstable stratification

2011 – A. Córdoba, D. Córdoba, F. Gancedo (Annals of Mathematics) "Interface evolution: the Hele-Shaw and Muskat problems"

Existence: smooth initial data

2007 – D. Cordoba, F. Gancedo, R. Orive (JMP): local well-posedness for initial data H^S

global solution vs finite-time blow-up?

open

2017 – T. Elgindi (ARMA): global solution for small perturbations of c=-y

2023 – S. Kiselev, Y. Yao (ARMA): if solutions stay "smooth" for all times, then there is blow-up at $t=+\infty$

<u>Uniqueness</u>: non-uniqueness of weak solutions

by convex integration

2011 – D. Córdoba, D. Faraco, F. Gancedo (ARMA)

2012 – L. Szekelyhidi Jr. (Annales de l'ENS)

<u>Asymptotic stability of stable stratification:</u>

2024 – R. Bianchini, T. Crin-Brat, M. Paicu (ARMA)

...and many others...

IPM: $\varepsilon > 0$ (with diffusion)



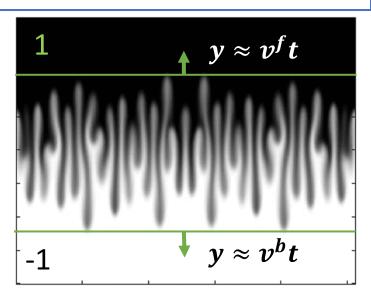
Estimates on the growth:

2005 – F. Otto, G. Menon. Proved estimates

- Full model (IPM)
- $v^f \leq 2$
- Simplified model (TFE) $v^f \le 1$

Transverse Flow Equilibrium = TFE
$$p(t, x, y) \approx p(t, y)$$

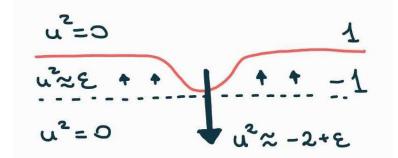
$$c_t + u \cdot \nabla c = \varepsilon \Delta c$$
$$div(u) = 0$$
$$u = (u^1, u^2), \ u^2 = \overline{c} - c$$



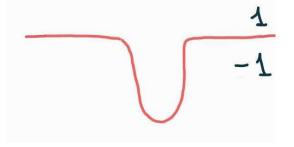
Why fingers appear?

It is a hair-trigger effect!

$$\frac{u^2=0}{u^2=0} \qquad \qquad \frac{1}{1}$$



Velocity u changes due to concentration c



Concentration c changes due to velocity u

IPM: $\varepsilon > 0$ (with diffusion)



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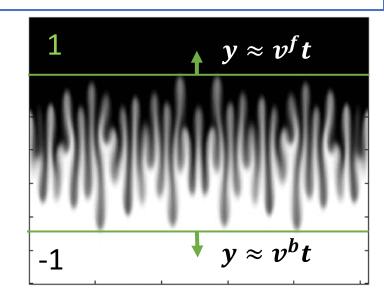
$$c_t + u \cdot \nabla c = \varepsilon \Delta c$$
$$div(u) = 0$$
$$u = (u^1, u^2), \ u^2 = \bar{c} - c$$

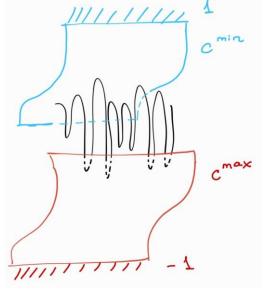
<u>Idea of proof</u> (TFE): comparison to 1D Burgers eq $(\bar{c} \le 1 \text{ then } u^2 \le 1 - c)$

$$c_t^{\max} + (1 - c^{\max}) \cdot \partial_y c^{\max} = \varepsilon c_{yy}^{\max}$$

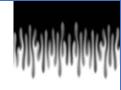
Theorem (Otto, Menon): If $c(0, x, y) \le c^{\max}(0, y)$, then $c(t, x, y) \le c^{\max}(t, y)$ for any t > 0.

Question: Are those estimates sharp?





Are the estimates sharp?



Estimates on the growth (theory):

2005 – F. Otto, G. Menon

- Full model (IPM) $v^f \le 2$
- Simplified model (TFE) $v^f \le 1$

Estimates on the growth (numerics):

2022 – G. Bofetta, S. Musacchio

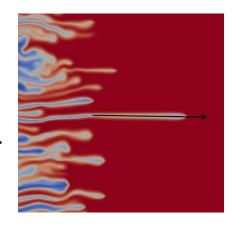
- Full model (IPM, 2D) $v^f \approx 0.67$
- Full model (IPM, 3D) $v^f \approx 0.43$

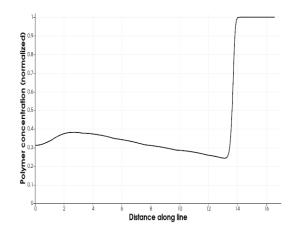
<u>Viscous fingering:</u> this gap in empirical and numerical estimates is even bigger

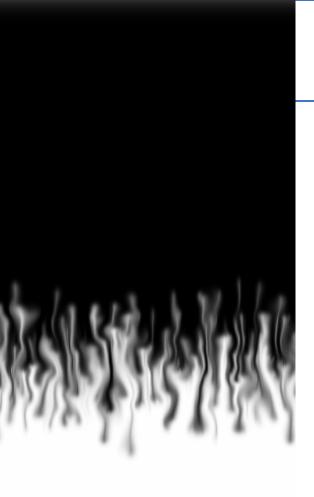
SLOW-DOWN of fingers... Why?

Two (possible) mechanisms:

- Transport in transverse direction
- 2. Intermediate concentration on tip of finger

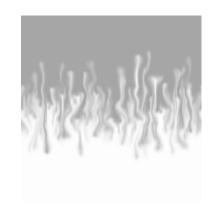




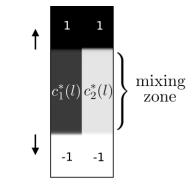


Outline

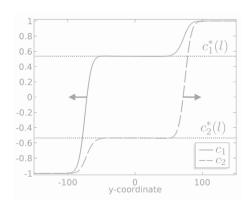
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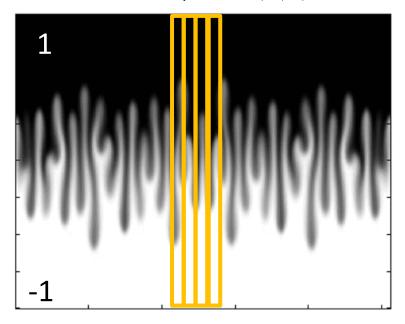
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IDEA: semi-discrete model of gravitational fingering

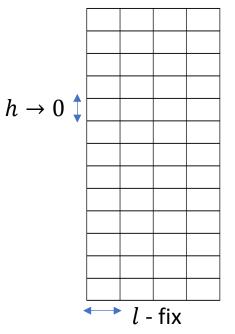


- Discretize in horizontal direction
- Take n tubes, n = 2,3,4,...



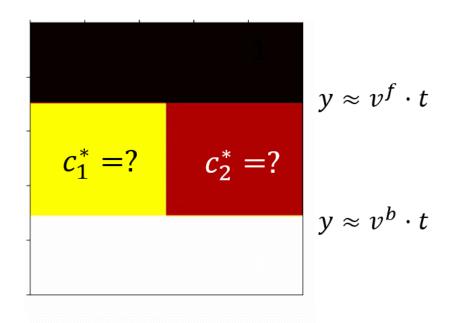
Tubes (layer, lane,...) models:

Limit of numerical scheme



- Finite volume
- Upwind

• For simplicity, n=2



We observe two traveling waves:

$$c(y,t) = c(y - vt)$$

- 1995 Y. Yortsos "A theoretical analysis of vertical flow equilibrium"
- 2006 J.C. Da Mota, S. Schecter "Combustion fronts in a porous medium with two layers"
- 2019 A. Armiti-Juber, C. Rohde "On Darcy- and Brinkman-type models for two-phase flow in asympt. flat domains"
- 2019 H. Holden, N. Risebro "Models for dense multilane vehicular traffic"

Two-tubes model



1. Original equation on *c*: Two-tubes equations on c:

$$c_t + div(uc) - \Delta c = 0$$

$$\partial_t c_1 + \partial_y (u_1 c_1) - \partial_{yy} c_1 = -B$$

$$\partial_t c_2 + \partial_y (u_2 c_2) - \partial_{yy} c_2 = +B$$

- parameter

Original equation on p: Two-tubes equations on p:

$$u = -\nabla p - (0, c)$$

$$u_1 = -\partial_y p_1 - c_1$$

$$u_2 = -\partial_y p_2 - c_2$$

$$u_T = -\frac{p_2 - p_1}{l}$$

3. Original equation on
$$u$$
:
Two-tubes equations on u :

$$div(u) = 0$$

$$\partial_y u_1 + \frac{u_T}{I} = 0$$

$$B = \begin{cases} \frac{u_T}{l} \cdot c_1, & u_T > 0, \\ u_T \cdot c_2, & u_T < 0 \end{cases}$$

Two-tubes model



Original equation on c:
 Two-tubes equations on c:

$$c_t + div(uc) - \Delta c = 0$$

$$\partial_t c_1 + \partial_y (u_1 c_1) - \partial_{yy} c_1 = -B$$

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2. Original equation on p: Two-tubes equations on p:

$$u = -\nabla p - (0, c)$$

$$u_1 = -\partial_y p_1 - c_1$$

$$u_2 = -\partial_y p_2 - c_2$$

$$\frac{\overline{u_T}}{l} = -\frac{p_2 - p_1}{l^2}$$

3. Original equation on u: Two-tubes equations on u:

$$div(u) = 0$$

$$\partial_y u_1 + \left| \frac{u_T}{l} \right| = 0$$

$$B = \begin{cases} \frac{u_T}{l} \cdot c_1, & u_T > 0, \\ \frac{u_T}{l} \cdot c_2, & u_T < 0 \end{cases}$$

Main result

Questions?



$$\begin{cases} \partial_t c_1 + \partial_y (u_1 c_1) - \partial_{yy} c_1 = -B \\ \partial_t c_2 + \partial_y (u_2 c_2) - \partial_{yy} c_2 = B \end{cases}$$

$$(*) \begin{cases} u_1 = -\partial_y p_1 - c_1 \\ u_2 = -\partial_y p_2 - c_2 \end{cases}$$

$$\partial_y u_1 = -\partial_y u_2 = \frac{p_2 - p_1}{l^2}$$

$$B = \begin{cases} -\partial_y u_1 \cdot c_1, & \partial_y u_1 < 0, \\ +\partial_y u_2 \cdot c_2, & \partial_y u_1 > 0 \end{cases}$$

$$y \to +\infty$$
: $c_{1,2} \to +1$; $u_{1,2,T} \to 0$
 $y \to -\infty$: $c_{1,2} \to -1$; $u_{1,2,T} \to 0$

Theorem (P., Tikhomirov, Efendiev, arXiv: 2401.05981, accept. SIMA)

Consider a two-tube model with gravity (*).

Then for all l > 0 sufficiently small there exists $c_1^*(l), c_2^*(l)$

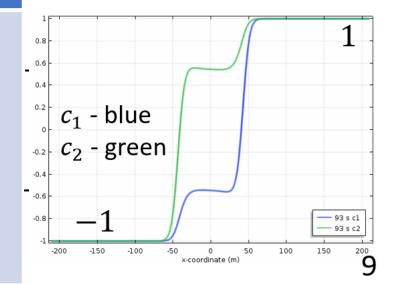
such that there exist two traveling waves (TW):

TW1 with speed $v^b(l)$: $(-1,-1) \rightarrow (c_1^*,(l) c_2^*(l))$

TW2 with speed $v^f(l)$: $(c_1^*, (l) c_2^*(l)) \rightarrow (1, 1)$.

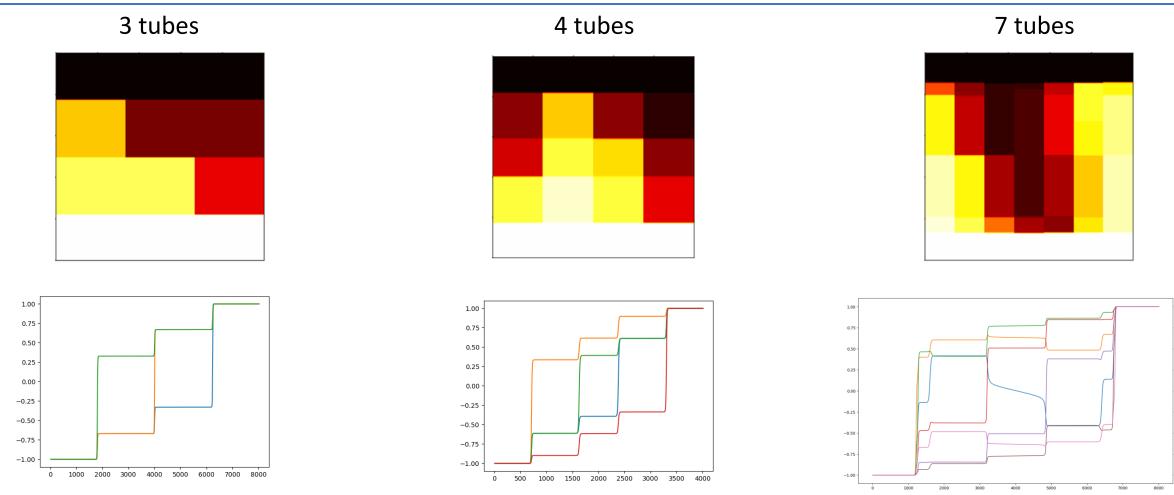
Moreover, $\lim_{l \to 0} c_1^*(l) = -\lim_{l \to 0} c_2^*(l) = -\frac{1}{2};$ $\lim_{l \to 0} v^f(l) = -\lim_{l \to 0} v^b(l) = \frac{1}{4}.$

As $t \to \infty$ we observe:



Many tubes: numerics





Questions: (open)

- (1) explain the structure of "asymptotic solutions" for n tubes and study their stability
- (2) find speed of growth of the mixing zone
- (3) understand the behaviour as $n \to \infty$. Do we approximate 2-dim IPM?
- (4) can we repeat this story for the many tubes viscous fingering model?

Well-posedness for two-tubes model?

 $t \ge 0$





Two-tubes IPM

$$\begin{cases} \partial_t c_1 + \partial_y (u_1 c_1) - \partial_{yy} c_1 = -B \\ \partial_t c_2 + \partial_y (u_2 c_2) - \partial_{yy} c_2 = B \end{cases}$$

$$u_1 = -\partial_y p_1 - c_1$$

$$u_2 = -\partial_y p_2 - c_2$$

$$B = \begin{cases} -\partial_y u_1 \cdot c_1, & \partial_y u_1 < 0, \\ +\partial_y u_2 \cdot c_2, & \partial_y u_1 > 0 \end{cases}$$

$$\partial_y u_1 = -\partial_y u_2 = \frac{p_2 - p_1}{l^2}$$

Two-tubes TFE

$$\begin{cases}
\partial_t c_1 + \partial_y (u_1 c_1) - \partial_{yy} c_1 = -B \\
\partial_t c_2 + \partial_y (u_2 c_2) - \partial_{yy} c_2 = B
\end{cases}$$

$$u_1 = \frac{c_2 + c_1}{2} - c_1 = \bar{c} - c_1$$

$$B = \begin{cases}
-\partial_y u_1 \cdot c_1, & \partial_y u_1 < 0, \\
+\partial_y u_2 \cdot c_2, & \partial_y u_1 > 0
\end{cases}$$

l = 0: singular limit

Initial Condition:

$$c_1(0, y) = c_1^0(y)$$

 $c_2(0, y) = c_2^0(y)$

Conditions at $y = \pm \infty$:

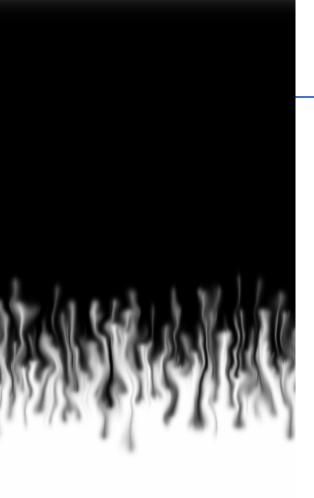
 $l \rightarrow 0$?

$$c_{1,2}(t, +\infty) = +1$$

 $c_{1,2}(t, -\infty) = -1$

$$u_{1,2}(t,\pm\infty) = 0$$
$$(p_2 - p_1)(t,\pm\infty) = 0$$

- Questions
- Does there exist global solution $(c_1, c_2, u_1, u_2, p_1, p_2) \in C([0, \infty]; X)$ for suitable Banach space X?
- (open): As $t \to \infty$ does solution converge to a propagating terrace (combination of two traveling waves)?
 - Can we rigorously justify the singular limit as $l \to 0$?

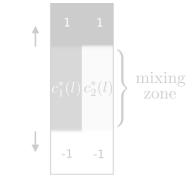


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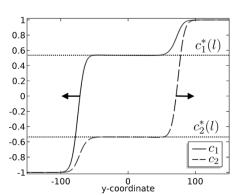
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Main result

Questions?



$$\begin{cases} \partial_t c_1 + \partial_y (u_1 c_1) - \partial_{yy} c_1 = -B \\ \partial_t c_2 + \partial_y (u_2 c_2) - \partial_{yy} c_2 = B \end{cases}$$

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$$\partial_y u_1 = -\partial_y u_2 = \frac{p_2 - p_1}{l^2}$$

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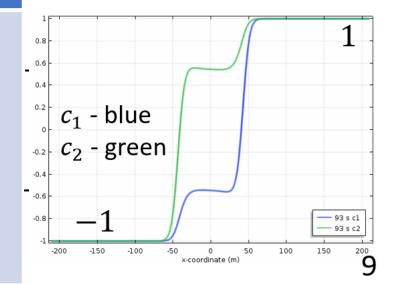
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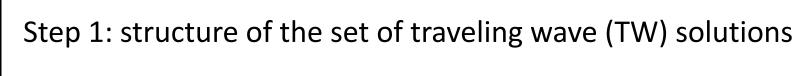
TW2 with speed $v^f(l)$: $(c_1^*, (l) c_2^*(l)) \rightarrow (1, 1)$.

Moreover, $\lim_{l \to 0} c_1^*(l) = -\lim_{l \to 0} c_2^*(l) = -\frac{1}{2};$ $\lim_{l \to 0} v^f(l) = -\lim_{l \to 0} v^b(l) = \frac{1}{4}.$

As $t \to \infty$ we observe:



Scheme of proof



$$c_{1}(t, y) = c_{1}(y - vt)$$

$$c_{2}(t, y) = c_{2}(y - vt)$$

$$u_{1}(t, y) = u_{1}(y - vt)$$

$$u_{2}(t, y) = u_{2}(y - vt)$$

$$p_{1}(t, y) = p_{1}(y - vt)$$

$$p_{2}(t, y) = p_{2}(y - ct)$$

Theorem

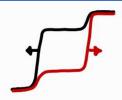
For sufficiently small l > 0 and for each v close to $\frac{1}{4}$ there exists a TW: $(c_1^*, c_2^*, u_1^*, u_2^*, p_1^* - p_2^*) \rightarrow (1,1,0,0,0)$

Similarly,
$$(-1, -1, 0, 0, 0) \rightarrow (c_1^{**}, c_2^{**}, u_1^{**}, u_2^{**}, p_1^{**} - p_2^{**})$$

Step 2: existence of a propagating terrace of two traveling waves

• Find a common intermediate state $(c_1,c_2,u_1,u_2,p_1-p_2)$ for traveling waves above

Scheme of proof: step 1



Travelling wave (TW) ansatz with fixed v:

$$c_1(t, y) = c_1(y - vt)$$

$$c_2(t, y) = c_2(y - vt)$$

$$u_1(t, y) = u_1(y - vt)$$

$$u_2(t, y) = u_2(y - vt)$$

$$p_1(t, y) = p_1(y - vt)$$



$$c_1(+\infty) = 1$$

$$c_2(+\infty) = 1$$

$$u_1(+\infty) = 0$$

$$u_2(+\infty) = 0$$

$$(p_1 - p_2)(+\infty) = 0$$

Obs:

Key tool:

 $p_2(t, y) = p_2(y - ct)$

System of ODEs in \mathbb{R}^6 :

$$\begin{cases} \dot{X} = F_{v}(X, Y) \\ l \cdot \dot{Y} = AY - BX \end{cases}$$

Here:

•
$$X = \begin{pmatrix} c_1 \\ c_2 \\ \partial_{\xi} c_1 \\ \partial_{\xi} c_2 \end{pmatrix} \in \mathbb{R}^4$$
, $Y = \begin{pmatrix} u_1 \\ p_1 - p_2 \end{pmatrix} \in \mathbb{R}^2$

•
$$A = \begin{pmatrix} 0 & 1 \\ 2 & 0 \end{pmatrix}$$
, $B \in M^{2 \times 4}$, $l \ll 1$

for $l \to 0$ this system has a "slow-fast" structure geometric singular perturbation theory (GSPT)

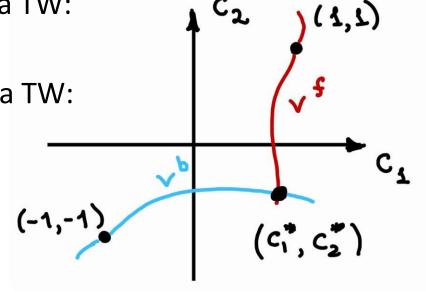
1979 – N. Fenichel (JDE); 2020 – M. Wechselberger

Scheme of proof: step 2 − propagating terrace of 2 TW √

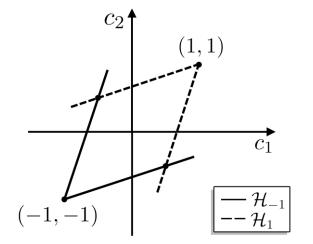
- 1) For each $v^f \in I_f \subset \mathbb{R}$ we find all points s.t. there exists a TW: $(c_1,c_2) \to (1,1)$
- 2) For each $v^b \in I_b \subset \mathbb{R}$ we find all points s.t. there exists a TW:

$$(-1,-1) \to (c_1,c_2)$$

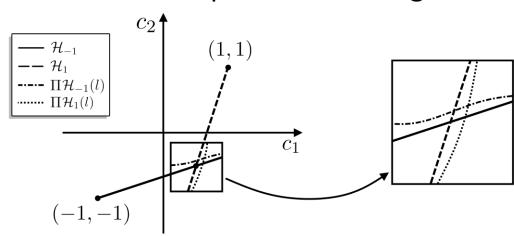
3) Find the intersection points of these two curves



l = 0 – these curves are just straight lines

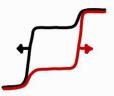


 $0 < l \ll 1$ – perturbation argument



Slow-fast systems: simple example

 $\varepsilon = 0.1$



Slow system

$$\begin{cases} \dot{x} = -x \\ \varepsilon \cdot \dot{y} = x^2 - y \end{cases}$$

$$t = \varepsilon \cdot s$$

$$0 < \varepsilon \ll 1$$

Fast system

$$\begin{cases} x' = \varepsilon \cdot (-x) \\ y' = x^2 - y \end{cases}$$

Formally

$$\varepsilon \to 0$$

$\varepsilon \to 0$



Formally $\varepsilon \to 0$

Reduced fast system

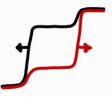
$$\begin{cases} x' = 0 \\ y' = x^2 - y \end{cases}$$

Reduced slow system

$$\begin{cases} \dot{x} &= -x \\ 0 &= x^2 - y \end{cases}$$

$$x$$
 — slow variable $S = \{x^2 - y = 0\}$
 y — fast variable S - critical set

Geometric singular perturbation theory (GSPT)

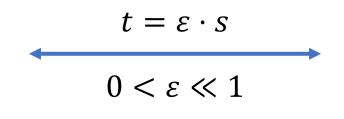


Slow system (t - slow time)

$$\begin{cases} \dot{X} = F(X,Y,\varepsilon) \\ \varepsilon \cdot \dot{Y} = G(X,Y,\varepsilon) \end{cases}$$
Formally
$$\varepsilon \to 0$$

Reduced slow system

$$\begin{cases} \dot{X} = F(X,Y,0) \\ 0 = G(X,Y,0) \end{cases}$$



Fast system (s – fast time)

$$\begin{cases} X' = \varepsilon \cdot F(X, Y, \varepsilon) \\ Y' = G(X, Y, \varepsilon) \end{cases}$$
Formally
$$\varepsilon \to 0$$

Reduced fast system

$$\begin{cases} X' = 0 \\ Y' = G(X, Y, 0) \end{cases}$$

$$S = \{G(X, Y, 0) = 0\} - \text{critical set}$$

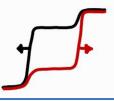
empty or consists of isolated points

(regular perturbation problem)

contains a differentiable manifold

(singular perturbation problem)

Normally hyperbolic manifolds ("fast-slow" version)



```
 \begin{cases} X' = \varepsilon \cdot F(X,Y,\varepsilon) & (X,Y) \in \mathbb{R}^m \times \mathbb{R}^n, \quad F(X,Y,\varepsilon), G(X,Y,\varepsilon) - \text{smooth} \\ Y' = G(X,Y,\varepsilon) & S = \{(X,Y) \in \mathbb{R}^{m+n} \colon G(X,Y,0) = 0\} - \text{critical manifold} \end{cases}
```

Definition: A smooth compact manifold $S_0 \subset S$ is called normally hyperbolic if the $n \times n$ matrix $DG_Y(X,Y,0)$ is hyperbolic for all $(X,Y) \in S_0$.

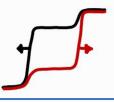
In particular, S_0 is called:

- attracting, if all eigenvalues of $DG_{\nu}(X,Y,0)$ have negative real part
- repelling, if all eigenvalues of $DG_{\nu}(X,Y,0)$ have positive real part
- of saddle-type, if it is neither attracting nor repelling

Normal hyperbolicity of critical manifold \Rightarrow 'inice' perturbation

1979 – N. Fenichel (JDE) Geometric singular perturbation theory for ordinary differential equations 2015 – C. Kuehn, Multiple Time Scale Dynamics (Chapters 1-3) – intro to slow-fast systems & Fenichel's work

Fenichel's theorem (``fast-slow'' version)



Let S_0 be a compact normally hyperbolic submanifold (possibly with boundary) of the critical manifold S of the system

$$\begin{cases} X' = \varepsilon \cdot F(X, Y, \varepsilon) \\ Y' = G(X, Y, \varepsilon) \end{cases}$$

and that $F,G \in C^r (r \geq 2)$.

Then for $\varepsilon > 0$ sufficiently small, the following hold:

- (F1) There exists a locally invariant manifold S_{ε} diffeomorphic to S_0 .
- (F2) S_{ε} has Hausdorff distance $O(\varepsilon)$ from S_0 (as $\varepsilon \to 0$).
- (F3) The flow on S_{ε} converges to the flow of the reduced slow system (as $\varepsilon \to 0$).
- (F4) S_{ε} is C^r -smooth and normally hyperbolic

Remark: S_{ε} may be not unique

Local invariance means that trajectories can enter or leave S_{ε} only through its boundaries.

Scheme of proof: step 1 (more detailed)

$$\begin{cases} \dot{X} = F_{v}(X, Y) \\ l \cdot \dot{Y} = AY - BX \end{cases}$$

- $X \in \mathbb{R}^4$ slow
- $Y \in \mathbb{R}^2$ fast
- *l* « 1

Critical manifold:

$$S = \{(X, Y): Y = A^{-1}BX\}, \quad \dim S = 4$$

• $K \subset S$ (compact) is <u>normally hyperbolic</u> as the matrix

$$A = \begin{pmatrix} 0 & 1 \\ 2 & 0 \end{pmatrix}$$
 has eigenvalues $\lambda_{\pm} = \pm \sqrt{2}$

Thus, by Fenichel's theorem for $l \ll 1$

• For any compact submanifold $K \subset S$ there exists a locally invariant manifold $K_I \subset \mathbb{R}^6$

$$K_l = \{(X, Y): Y = A^{-1}BX + l \cdot h(X, l)\}$$
 for some smooth function h

Result:

6-dim system on (X,Y) \Rightarrow 4-dim system on X on K_1 :

$$\dot{X} = F_{v}(X, A^{-1}BX + l \cdot h(X, l))$$

Scheme of proof: step 1 (more detailed)

THE END

We have a perturbation problem $(X \in \mathbb{R}^4)$:

$$l > 0$$
:

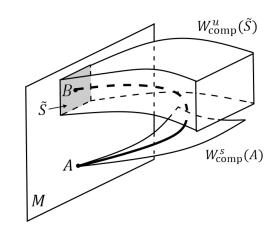
$$l=0$$
:

$$\begin{cases} \dot{a} = r \\ \dot{b} = s \\ \dot{r} = -vr - \frac{a}{2}(s - r) \\ \dot{s} = -vs - ra \end{cases}$$

Fixed points: $\{r = s = 0\}$

$$\dot{X} = F_{v}(X, A^{-1}BX + l \cdot h(X, l))$$

$$\dot{X} = F_{v}(X, A^{-1}BX)$$



4-dim

...we can find all heteroclinic orbits explicitly when l=0!...

3-dim

Obs 1: there is no b in the right hand side!

2-dim

Obs 2:

there are 2-dim invariant manifolds: $\{s = 2r\}$

1-dim

Obs 3:

inside these invariant manifolds holds:

$$r = -\left(v + \frac{a}{2}\right)^2 + r_0, \qquad r_0 \in \mathbb{R}$$

Heteroclinic orbit can be represented as a transverse intersection of stable and unstable manifolds 1970 – M. Hirsh, C. Pugh, M. Shub, Invariant manifolds

Thanks to my collaborators!

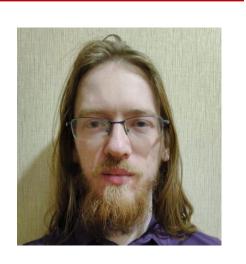


Sergey Tikhomirov

Fedor Bakharev



Yalchin Efendiev



Aleksandr Enin



Dmitry Pavlov



Sergey Matveenko



Nikita Rastegaev

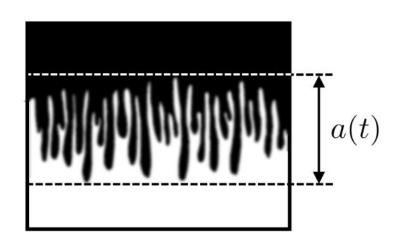


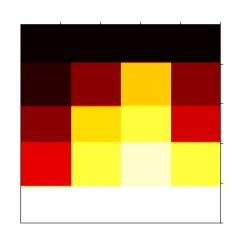
Ivan Starkov

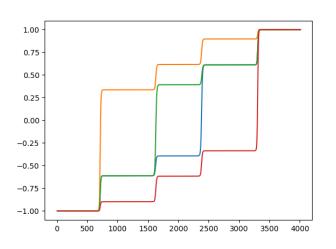
Thank you for your attention!

yu.pe.petrova@gmail.com

https://yulia-petrova.github.io/







For more details see arXiv:2401.05981

See also: arXiv:2310.14260

arXiv:2012.02849

(two-tubes model)
(numerics of viscous fingering)

(numerics of viscous fingering)

Any questions, comments and ideas are very welcome!

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Muito obrigada pela atenção!

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