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**Modeling gas flow in low-permeability formations: an efficient  
combination of mixed finite elements and high order time  
integration schemes**

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## 27 **Abstract**

28 Numerical simulation of gas flow in low permeability formations is a challenging task due to  
29 the high nonlinearity induced by (i) the compressibility of the gas, (ii) the Klinkenberg  
30 slippage effect and (iii) the Langmuir adsorption of the gas on the pore surface. Because of  
31 these nonlinearities, modeling gas flow in low permeability formations requires a great deal of  
32 computational effort. In this work, we develop an efficient numerical model using advanced  
33 spatial and temporal discretization methods for a simultaneous solution of the coupled  
34 equations of gas flow, cubic Peng-Robinson equation of state, slippage effect and Langmuir  
35 adsorption.

36 The spatial discretization is performed with the lumped hybrid formulation of the mixed finite  
37 element method which is well adapted for fluid flow in heterogeneous porous media. The time  
38 integration is performed with high-order methods via the method of lines (MOL) which  
39 allows large time steps and efficient solution of the nonlinear system of equations.

40 Numerical experiments, performed for gas extraction in a heterogeneous domain, point out  
41 the high efficiency of the new model since it can be until 10 times more efficient than the  
42 classical first-order time discretization method. Results of global sensitivity analysis show  
43 that the intrinsic gas-phase permeability and the Klinkenberg factor are the most influential  
44 parameters controlling the pumping rate in the case of gas extraction in a homogeneous  
45 domain.

### 46 **Keywords:**

47 Gas flow, Klinkenberg slippage effect, Langmuir adsorption, Mixed Finite Element, Method  
48 of Lines, Global sensitivity analysis.

## 50 **1. Introduction**

51 Gas flow in porous media can be encountered in several areas such as, natural gas  
52 engineering, CO<sub>2</sub> sequestration in subsurface reservoirs, contaminant transport and  
53 remediation, as in the case of vapor extraction to clean up contamination in shallow aquifers  
54 (Baehr and Hult, 1991; Essaid et al., 2015; Hughes et al., 2012). For all these areas, numerical  
55 models are powerful tools for understanding and optimizing studies of gas flow in porous  
56 media.

57 Numerical simulation of gas flow in low permeability formations is more complex than liquid  
58 flow (Jia et al., 2017; Shabro et al., 2011). The complexity is mainly related to the  
59 nonlinearity induced by (i) the high compressibility of the gas, (ii) the slippage effect and (iii)  
60 the adsorption of the gas on the pore surface. The first nonlinearity is related to the  
61 compressibility of the gas which often needs to be calculated by solving the cubic Peng-  
62 Robinson (Peng and Robinson, 1976) equation of state (EOS), in which the coefficients are  
63 dependent on the gas pressure. Thus, due to the compressibility of the gas, the fluid flow  
64 equation and the EOS of gas are coupled and have to be solved simultaneously, which induces  
65 a strong nonlinearity and requires excessive computational time. The second nonlinearity is  
66 related to the non-Darcy Klinkenberg (1941) effect which represents the slippage effect in  
67 low-permeability formations. This phenomenon occurs because in micro and nano pores, the  
68 no-slip surface condition may not be satisfied. The Klinkenberg effect is the origin of a  
69 nonlinear dependence of the effective permeability on the gas pressure and can have a  
70 significant impact on the gas flow behavior. Finally, the last nonlinearity is related to the  
71 adsorption of the gas on the pore surface which is often described by the nonlinear Langmuir  
72 isotherm model.

73 Due to these nonlinearities, modeling gas flow in low permeability formations is a difficult  
74 task that often requires high computational cost. Several techniques have been developed to  
75 improve the efficiency of the numerical solution of fluid flow in porous media such as domain  
76 decomposition (Wang et al., 2005), parallel computing (Wu et al., 2002) or multigrid methods  
77 (Bastian and Helmig, 1999). Various numerical models (El Amin et al., 2018, 2017;  
78 Huyakorn et al., 1994; Li et al., 2020; Pruess, 1991; Salama et al., 2017; Samuel and  
79 Muggeridge, 2020; Shabro et al., 2011; Wilson et al., 1987; Xiao et al., 2017) have been  
80 developed for gas flow in porous media. Some specific techniques have been proposed to  
81 reduce the computational burden associated with the solution of the gas flow equation in low  
82 permeability formations. For instance, Li et al. (2020) proposed to replace the original model  
83 with a surrogate one that uses a low dimensional space with small degrees of freedom (DOF).  
84 The surrogate model allows a substantial reduction of the computational cost, however, the  
85 accuracy and efficiency of the solution is highly sensitive to the selection of the modes in the  
86 surrogate model (Li et al., 2020). El Amin et al. (2018) used a semi-implicit scheme for the  
87 time discretization with the Mixed Finite Element (MFE) method for the simulation of gas  
88 flow in tight geological media. The semi-implicit numerical scheme keeps all nonlinear terms  
89 at the old time level and, as a consequence, the nonlinearity is removed and no Newton  
90 iterations are required. However, although convenient, it is known that semi-implicit  
91 numerical schemes can suffer from loss of accuracy and stability constraints for highly  
92 nonlinear problems.

93 In this work we develop an efficient model based on advanced spatial and temporal  
94 discretization methods for a simultaneous solution of the coupled equations of gas flow and  
95 EOS with nonlinear slippage and adsorption. The spatial discretization is performed with the  
96 lumped formulation of the MFE method on general triangular meshes. Further, to reduce the

97 computational burden of the solution of the nonlinear system of equations, the time  
98 integration is performed with high-order methods via the method of lines (MOL).

99 The Mixed Finite Element (MFE) method (Brezzi and Fortin, 1991; Chavent and Jaffré, 1986;  
100 Younes et al., 2010) is well adapted for solving elliptic diffusion problems. The method  
101 ensures local mass conservation and can easily handle heterogeneous domains with  
102 discontinuous parameter distributions and unstructured meshes. The hybridization technique  
103 yields a final system with a reduced number of unknowns and a symmetric positive definite  
104 system matrix (Chavent and Roberts, 1991). A lumped formulation of the hybrid-MFE  
105 method was developed by Younes et al. (2006) and allows: (i) to improve the monotonous  
106 character of the hybrid-MFE solution (Koohbor et al., 2020; Younes et al., 2006) and (ii)  
107 unlike the standard method, it keeps the time derivative continuous which allows employment  
108 of high-order time integration methods. Thus, sophisticated ODE solvers, where the order of  
109 the time integration as well as the time step size are optimized during the simulation, can be  
110 employed. Notably, the DASPK time solver (Brown et al., 1994) was shown to be very  
111 efficient in solving saturated and unsaturated fluid flow and mass transport equations in  
112 heterogeneous porous media (Younes et al., 2022, 2011, 2009). This solver is employed here  
113 to solve the fully coupled nonlinear system of equations of gas flow and Peng-Robinson EOS  
114 with slippage effect and nonlinear adsorption.

115 The article is structured as follows. In section 2, we recall the mathematical model governing  
116 gas flow in low permeability formations. In section 3, we develop the spatial discretization  
117 based on the lumped-MFE method that we combine with high-order time integration methods.  
118 In section 4, numerical experiments are performed to investigate the efficiency of the new  
119 model. Section 5 concludes the study and reviews the main findings.

120 **2. The mathematical model for gas flow in low-permeability**  
 121 **media**

122 The mass conservation of gas transport through low-permeability formations, taking into  
 123 account the loss of mass of gas per adsorption is:

$$124 \quad \frac{\partial(\rho\phi)}{\partial t} + \frac{\partial[(1-\phi)q_{ad}]}{\partial t} + \nabla \cdot (\rho\mathbf{u}) = Q_s \quad (1)$$

125 where  $\rho$  is the gas density ( $\text{kg/m}^3$ ),  $\phi$  (-) porosity,  $q_{ad}$  the mass of gas adsorbed per solid  
 126 volume of rock ( $\text{kg/m}^3$ ),  $\mathbf{u}$  (m/s) the Darcy velocity of gas and  $Q_s$  the external sink/source  
 127 term ( $\text{kg/m}^3/\text{s}$ ).

128 Gas flows in porous media differently from liquid. As gas is transported through small pores,  
 129 some of the gas adheres (clings) to pore surfaces due to the diffusion of gas molecules. The  
 130 most common adsorption model used to estimate the amount of adsorbed gas is based on the  
 131 Langmuir isotherm (Civan et al., 2011; Cui et al., 2009; Foo and Hameed, 2010) :

$$132 \quad q_{ad} = \frac{\rho_s M_g}{V_{std}} \frac{V_L p}{p_L + p} \quad (2)$$

133 where  $\rho_s$  ( $\text{kg/m}^3$ ) denotes the material density of the porous sample,  $V_L$  ( $\text{m}^3/\text{kg}$ ) is the  
 134 Langmuir gas volume,  $V_{std}$  ( $\text{m}^3/\text{mol}$ ) is the molar volume of gas at standard temperature  
 135 (273.15 K) and pressure (101325 Pa),  $p$  (Pa) is the gas pressure,  $p_L$  (Pa) is the Langmuir gas  
 136 pressure and  $M_g$  ( $\text{kg/mol}$ ) is the molecular weight of gas.

137 The gas density  $\rho$  ( $\text{kg/m}^3$ ) is given by the real-gas equation of state as:

$$138 \quad \rho = \frac{M_g}{R_g T} \frac{p}{Z} \quad (3)$$

139 where  $Z$  (-) is the real gas deviation factor also named Z-factor,  $T$  (K) is temperature  
 140 (considered constant in this work), and  $R_g$  is the universal gas constant (8314 J/kmol/K).

141 Several methods can be used to calculate the Z-factor, such as empirical correlations  
 142 (Mahmoud, 2014; Wang et al., 2023), neural networks (Baniasadi et al., 2012), genetic  
 143 algorithms and optimization methods (Chamkalani et al., 2013), molecular dynamics  
 144 simulations (Moiseeva and Malyshev, 2019) or by solving the implicit EOS.

145 Empirical correlations are the easier and faster methods but are usually developed using  
 146 specific data set and are therefore not accurate. The EOS is the most accurate method but is  
 147 difficult to solve because of its highly nonlinearity. There are several EOS in the literature,  
 148 among them the Var der Waals EOS, the Redlich-Kwong EOS, and the Peng-Robinson EOS.  
 149 In this work, we choose the Peng-Robinson EOS since it is one of the most useful and  
 150 successfully applied models in petroleum engineering (Lopez-Echeverry et al., 2017).

151 The cubic implicit Peng-Robinson EOS can be expressed as follows (Elliott and Lira, 2012):

$$152 \quad Z^3 - (1 - B)Z^2 + (A - 2B - 3B^2)Z - (AB - B^2 - B^3) = 0 \quad (4)$$

153 where

$$154 \quad A \approx 0.45724 \left(1 + \kappa(1 - T_r^{0.5})\right)^2 \frac{p_r}{T_r^2} \text{ and } B \approx 0.0778 \frac{p_r}{T_r} \quad (5)$$

155 with

$$156 \quad \kappa \approx 0.37464 + 1.54226\omega - 0.26992\omega^2 \quad (6)$$

157 where,  $\omega$  is the acentric factor (-),  $p_r = p/p_c$  and  $T_r = T/T_c$  are reduced pressure (-) and  
 158 reduced temperature (-), respectively, with  $p_c$  and  $T_c$  the critical pressure (Pa) and the critical  
 159 temperature (K), respectively.

160 Neglecting the compressibility of the porous medium as compared to that of the gas, Eq. (1)

161 writes:

$$162 \quad \phi \frac{\partial \rho}{\partial p} \frac{\partial p}{\partial t} + (1 - \phi) \frac{\partial q_{ad}}{\partial p} \frac{\partial p}{\partial t} + \nabla \cdot (\rho \mathbf{u}) = Q_s \quad (7)$$

163 Using Eq. (2) and Eq (3), we obtain

$$164 \quad \frac{\partial \rho}{\partial p} = \frac{M_g}{R_g T Z} \left(1 - \frac{\partial Z}{\partial p} \frac{p}{Z}\right) \quad (8)$$

$$\frac{\partial q_{ad}}{\partial p} = \frac{\rho_s M_g}{V_{std}} \frac{V_L p_L}{(p_L + p)^2}$$



165 Neglecting gravity, the conservation of momentum of gas flowing through the porous medium  
 166 writes:

$$167 \quad \mathbf{u} = -\frac{k}{\mu} \nabla p \quad (9)$$

168 where  $\mu$  (Pa·s) denotes the dynamic viscosity of the flowing gas and  $k$  (m<sup>2</sup>) the effective  
 169 permeability.

170 In low permeability formations, the gas permeability is enhanced by ‘slip flow’ due to  
 171 molecular collisions with the pore wall rather than with other gas molecules (Wu et al.,  
 172 1998). This effect, named Klinkenberg gas slippage effect, may have a significant impact on  
 173 gas flow behavior, especially in low permeability formations (Reda, 1987). According to  
 174 Klinkenberg (1941), the effective gas permeability at a finite pressure is given by

$$175 \quad k = k_0 \left( 1 + \frac{\beta}{p} \right) \quad (10)$$

176 where  $k_0$  (m<sup>2</sup>) is the absolute gas-phase permeability under very large gas-phase pressure,  
 177 also called intrinsic permeability, and  $\beta$  (Pa) is the Klinkenberg factor. This factor depends  
 178 on the pore structure of the medium and the temperature for a given gas. Jones (1972) found  
 179 that  $\beta$  generally decreases with increasing permeability.

180 Combining Eq. (9) and Eq. (10) with Eq. (3) gives:

$$181 \quad \mathbf{q} = \rho \mathbf{u} = -K \nabla p \quad (11)$$

182 where

$$183 \quad K = \frac{M_g}{\mu R_g T} k_0 \frac{p}{Z} \left( 1 + \frac{\beta}{p} \right) \quad (12)$$

184 Using Eq. (8), the mass conservation Eq. (7) can be written in the following form:

$$185 \quad C_f \frac{\partial p}{\partial t} + \nabla \cdot \mathbf{q} = Q_s \quad (13)$$

186 where

187 
$$C_f = \phi \frac{M_g}{R_g T Z} \left( 1 - \frac{p}{Z} \frac{\partial Z}{\partial p} \right) + (1 - \phi) \frac{\rho_s M_g}{V_{std}} \frac{V_L p_L}{(p_L + p)^2} \quad (14)$$

188 The derivative of the cubic Eq. (4) yields:

189 
$$\frac{\partial Z}{\partial p} = \frac{1}{p} \frac{-BZ^2 - (A - 2B - 6B^2)Z + (2AB - 2B^2 - 3B^3)}{3Z^2 - 2(1 - B)Z + (A - 2B - 3B^2)} \quad (15)$$

190 which gives:

191 
$$C_f = \phi \frac{M_g}{R_g T Z} \left( 1 + \frac{1}{Z} \frac{BZ^2 + (A - 2B - 6B^2)Z - (2AB - 2B^2 - 3B^3)}{3Z^2 - 2(1 - B)Z + (A - 2B - 3B^2)} \right) + (1 - \phi) \frac{\rho_s M_g}{V_{std}} \frac{V_L p_L}{(p_L + p)^2} \quad (16)$$

192

193 Thus, modeling compressible gas flow in low permeability formations using the fully implicit  
 194 scheme requires the simultaneous solution of the coupled Eq. (13) (in which we substitute Eq.  
 195 (16), Eq. (11) and Eq. (12)) and Eq. (4) (in which we substitute Eq. (5) and Eq. (6)). The  
 196 unknowns of this highly nonlinear coupled system of equations are the gas pressure  $p$  and  
 197 the compressibility factor  $Z$ .

### 198 **3. The numerical model**

199 An efficient numerical model is developed in this section to accurately solve the highly  
 200 nonlinear coupled equations of gas flow and EOS with slippage and adsorption. The model is  
 201 based on advanced spatial and temporal discretization methods. The lumped MFE method is  
 202 employed for the spatial discretization and the time discretization is performed with high-  
 203 order time integration methods via the MOL.

#### 204 *3.1 Spatial discretization with the lumped MFE method*

205 With the lowest-order MFE method, the vector  $\mathbf{q}$  inside each triangular element  $E$  is  
 206 approximated with the linear Raviart-Thomas basis functions (see Younes et al. (2010) for  
 207 details):

$$208 \quad \mathbf{q} = \sum_{j=1}^3 Q_j^E \mathbf{w}_j^E \quad (17)$$

209 where  $Q_j^E = \int_{\partial E_j} \mathbf{q} \cdot \boldsymbol{\eta}_j^E$  is the mass flux across the edge  $\partial E_j$  of  $E$ ,  $\boldsymbol{\eta}_j^E$  is the outward unit

210 normal vector to  $\partial E_j$  and  $\mathbf{w}_j^E = \frac{1}{2|E|} \begin{pmatrix} x - x_j^E \\ y - y_j^E \end{pmatrix}$  is the Raviart-Thomas basis functions (Raviart

211 and Thomas, 1977) with  $(x_j^E, y_j^E)$  the coordinates of the node  $j$  faced to the edge  $\partial E_j$  of  $E$

212 and  $|E|$  the area of  $E$ .

213 The variational formulation of Eq. (11) on the element  $E$ , using  $\mathbf{w}_i^E$  as test function writes

$$214 \quad \int_E (K^{-1} \mathbf{q}) \cdot \mathbf{w}_i^E = - \int_E \nabla p \cdot \mathbf{w}_i^E = \int_E p \nabla \cdot \mathbf{w}_i^E - \sum_j \int_{\partial E_j} p \mathbf{w}_i^E \cdot \boldsymbol{\eta}_j^E \quad (18)$$

215 Using properties of  $\mathbf{w}_i^E$  (see Younes et al., 2010), Eq (18) simplifies to

$$216 \quad \sum_j B_{i,j}^E Q_j^E = p_E - T p_i^E \quad (19)$$

217 where  $\mathbf{B}^E$  is the elemental matrix of terms  $B_{i,j}^E = \int_E (K^{-1,E} \mathbf{w}_j^E) \cdot \mathbf{w}_i^E$ ,  $p_E$  is the mean pressure at

218 the element  $E$  and  $T p_i^E$  is the mean pressure at the edge  $\partial E_i$ .

219 Inverting Eq. (19) gives the mass flux  $Q_i^E$  as:

$$220 \quad Q_i^E = \delta_i^E p_E - \sum_j B_{i,j}^{-1,E} T p_j^E \quad (20)$$

221 where  $\delta_i^E = \sum_j B_{i,j}^{-1,E}$ .

222 With the lumped formulation of the MFE method (see Younes *et al.*, 2006), the stationary and  
 223 accumulation parts of the flux are distinguished and the storage term is associated to the edge  
 224 as:

$$225 \quad Q_i^E = \bar{Q}_i^E + Q_{s,i}^E - \lambda_i^E \frac{\partial T p_i^E}{\partial t} \quad (21)$$

226 where  $Q_{s,i}^E = \frac{1}{ne} \int_E Q_s$  is the sink/source term associated to the edge  $\partial E_i$  of the element  $E$  with  
 227  $ne$  the number of edges of  $E$  ( $ne = 3$  for a triangular element),  $\lambda_i^E = \frac{|E|}{ne} C_f(p_E, Z_E)$  is the  
 228 compressibility coefficient associated to  $\partial E_i$  and  $\bar{Q}_i^E$  is the steady state mass flux given by  
 229 (see Younes *et al.*, 2006):

$$230 \quad \bar{Q}_i^E = \sum_j \left( \frac{\delta_i^E \delta_j^E}{\delta^E} - B_{i,j}^{-1,E} \right) T p_j^E \quad (22)$$

231 where  $\delta^E = \sum_i \delta_i^E$ .

232 Using the continuity of the trace of pressure ( $T p_i = T p_i^E = T p_i^{E'}$ ) at the edge  $i$  between the two  
 233 adjacent elements  $E$  and  $E'$ , the continuity of the flux ( $Q_i^E + Q_i^{E'} = 0$ ) across  $i$  writes:

$$234 \quad (\lambda_i^E + \lambda_i^{E'}) \frac{\partial T p_i^E}{\partial t} + \sum_j \left( B_{i,j}^{-1,E} - \frac{\delta_i^E \delta_j^E}{\delta^E} \right) T p_j^E + \sum_j \left( B_{i,j}^{-1,E'} - \frac{\delta_i^{E'} \delta_j^{E'}}{\delta^{E'}} \right) T p_j^{E'} = Q_{s,i}^E + Q_{s,i}^{E'} \quad (23)$$

235 This equation is written for all the edges of the mesh, which gives the final system to solve.  
 236 Notice that the obtained system is highly nonlinear since the coefficients  $K^E = K(Z_E, p_E)$ ,  
 237  $B_{i,j}^{-1,E} = B_{i,j}^{-1,E}(Z_E, p_E)$ ,  $\lambda_i^E = \lambda_i^E(Z_E, p_E)$ ,  $\delta_j^E = \delta_j^E(Z_E, p_E)$  and  $\delta^E = \delta^E(Z_E, p_E)$  are  
 238 dependent on the sought pressure  $p_E$  and factor  $Z_E$ .

239 It is known that time solvers can ensure accurate and stable evolution of the solution in time  
 240 for ODE systems, while some difficulties can be encountered for the solution of DAE systems

241 as the iteration matrix for DEA can be ill-conditioned when the time step is reduced (Brenan  
 242 *et al.*, 1996). To overcome these difficulties, a small transient term is added to the nonlinear  
 243 algebraic cubic Peng-Robinson EOS to converted it to an ordinary differential equation. The  
 244 added transient term is negligible in the PDE since it is multiplied by a very small fictitious  
 245 storage coefficient. The obtained transient Peng-Robinson EOS on the element  $E$  writes

$$246 \quad s_E \frac{dZ_E}{dt} + Z_E^3 - (1-B)Z_E^2 + (A-2B-3B^2)Z_E - (AB-B^2-B^3) = 0 \quad (24)$$

247 where the parameters  $A(p_E)$  and  $B(p_E)$  of the cubic equation are functions of the gas  
 248 pressure  $p_E$  (see Eq. (5)) and  $s_E$  is a very small fictitious ( $s_E \approx 10^{-10}$ ) storage coefficient  
 249 used to enhance the convergence of the ODE time solver.

### 250 *3.2 Time discretization with high-order integration methods*

251 With the MOL, all the spatial derivatives are discretized, while the time derivatives remain  
 252 continuous (see Eq. (23) and Eq (24)). Subsequently, time integration is performed using  
 253 high-order methods which allow larger time steps and less effort in the nonlinear solver  
 254 compared to the low-order methods (Farthing *et al.*, 2002). In addition, high-order methods  
 255 are often combined with efficient time-stepping schemes where the time-step size is  
 256 optimized in order to reduce the computational cost while maintaining a given temporal  
 257 discretization error.

258 The equations (23)-(24) on all elements  $E$  are gathered into a single implicit system of  
 259 ordinary differential equations (ODEs) of the general form

$$260 \quad F(t, \mathbf{y}, \mathbf{y}') = 0 \quad (25)$$

261 where  $\mathbf{y} = \left[ (Tp_i)_{i=1, \dots, nb\_edges}, (Z_E)_{E=1, \dots, nb\_elements} \right]$  is the vector of unknowns formed by: (i) the  
 262 pressure traces at all the edges of the mesh (except boundary edges with prescribed pressure),

263 and (ii) the Z-factor at all the elements and  $\mathbf{y}' = \left[ (\partial T p_i / \partial t)_{i=1, \dots, nb\_edges}, (\partial Z_E / \partial t)_{E=1, \dots, nb\_elements} \right]$ .

264 Thus, the number of unknowns is approximately the number of edges plus the number of  
265 elements.

266 The system (25) is integrated in time with the DASPK time solver (Brown et al., 1994).

267 DASPK uses a variable order (up to five) time integration method based on the Fixed Leading  
268 Coefficient Backward Difference Formulas (FLCBDF) which has good stability properties.

269 The  $k$ th-order FLCBDF method transforms the system  $F(t_n, \mathbf{y}_n, \mathbf{y}'_n) = 0$  at the time

270  $t_n = t_{n-1} + \underline{h}$  with the solution history  $\mathbf{y}_{n-1}, \dots, \mathbf{y}_{n-k}$  to a nonlinear system  $F(t_n, \mathbf{y}_n, \hat{\mathbf{a}}\mathbf{y}_n + \hat{\mathbf{b}}) = 0$

271 where  $\hat{\mathbf{a}}$  and  $\hat{\mathbf{b}}$  depend on the order  $k$ , the step size  $\underline{h}$ , and the solution history (Brenan et

272 al., 1996). The obtained nonlinear system is then solved with the Newton method using finite

273 difference approximation of the Jacobian matrix  $\mathbf{J}$ . To improve efficiency, the same Jacobian

274 is used over as many time steps as possible and is updated only when the nonlinear solver

275 fails during time stepping. Further, the terms of  $\mathbf{J}$  are calculated using the column grouping

276 technique. This technique allows perturbing variables by group, knowing the structure of  $\mathbf{J}$ ,

277 which can be deduced from the Eqs (23) and (24). The obtained linear systems can be solved

278 with either iterative or direct methods. In this work, we choose the preconditioned Krylov

279 iterative method which is more adapted for large linear systems.

280 During simulation, both the order of the time integration and the time step size are optimized

281 in order to minimize the computational effort while keeping both relative and absolute time

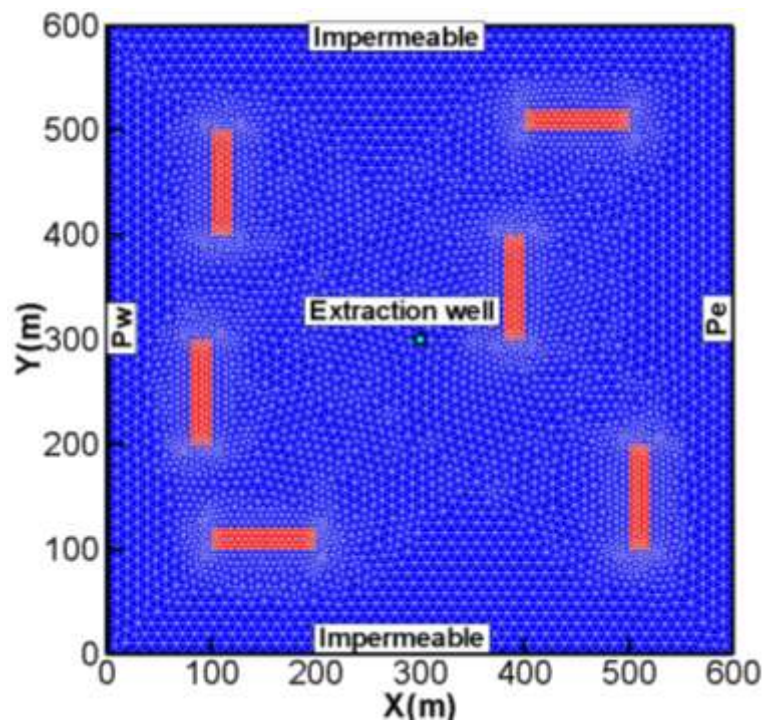
282 errors under a small tolerance, fixed to  $10^{-7}$  for all the simulations in this work.

## 283 **4. Numerical experiments**

### 284 *4.1 Gas extraction in a heterogenous domain*

285 In this section, numerical simulations of compressible gas flow with slippage and adsorption  
 286 in a heterogeneous two-dimensional domain is performed to investigate the performance of  
 287 the new model. All the simulations are carried out on an Intel Xeno E-2246G, CPU 3.60 GHz  
 288 PC with 32.00 GB of RAM.

289 We consider an isothermal compressible gas flow, where the gas is methane, in a square  
 290  $600m \times 600m$  heterogeneous domain. The domain is discretized with an unstructured mesh  
 291 formed by 9858 triangular elements (Figure 1). The west and east boundaries have fixed  
 292 pressures with, respectively,  $p_w$  and  $p_e$ . Both the north and south boundaries are  
 293 impermeable. The domain has an intrinsic permeability  $k_1$  and involves 6 rectangular  
 294 heterogeneities having a smaller permeability  $k_2 = k_1/1000$ .



295  
 296 **Figure 1:** Permeability distribution and boundary conditions for the problem of gas extraction  
 297 in a heterogenous domain (blue: permeability  $k_1$ ; red: permeability  $k_2 = k_1/1000$  )

298 An extraction well is located at the center of the domain ( $x_c = 300m, y_c = 300m$ ). The  
 299 pressure in the extraction well is fixed to  $p_{well}$ . The initial pressure in the domain is  $p_{mit}$  and

300 the simulation time is set as  $10^{11}$  s. The parameters for the numerical simulation are depicted  
 301 in Table 1.

302 **Table 1:** Parameters for the problem of gas extraction in a heterogenous domain.

Parameter	Value	Parameter	Value
$\phi$ (-)	0.05	$V_L$ ( $\text{m}^3/\text{mol}$ )	$2.83 \times 10^{-3}$
$p_{init}$ (Pa)	$10^7$	$\rho_s$ ( $\text{kg}/\text{m}^3$ )	2550
$p_e$ (Pa)	$10^7$	$V_{std}$ ( $\text{m}^3/\text{mol}$ )	0.0224
$p_w$ (Pa)	$10^8$	$T_c$ (K)	191
$p_{well}$ (Pa)	$4 \times 10^6$	$T$ (K)	314
$k_1$ ( $\text{m}^2$ )	$10^{-18}$	$p_L$ (Pa)	$2.07 \times 10^3$
$k_2$ ( $\text{m}^2$ )	$10^{-21}$	$p_c$ (Pa)	$4.6 \times 10^6$
$R_g$ (J/(mol K))	8.314	$\mu$ (Pa.s)	$10^{-5}$
$\omega$ (-)	0.011	$\beta$ (Pa)	$7 \times 10^5$
$M_g$ (kg/mol)	0.016		

303  
 304 Figure 2 shows the final pressure distribution as well as the velocity field and streamlines  
 305 calculated with the new code. In this figure, a regional gas flow occurs from the west  
 306 boundary (high prescribed pressure) to the east boundary (lower prescribed pressure). The  
 307 extraction well creates a catchment area at the center of the domain and almost all extracted  
 308 gas is originated from the west boundary. The streamlines in Figure 2 show that the local  
 309 heterogeneities (with very low permeability) are circumvented by the gas flow. The evolution  
 310 of the cumulative extracted mass of gas during time is plotted in the Figure 3. The cumulative  
 311 mass of gas shows an almost linear evolution with time.

312 To investigate the effect of the factitious storage coefficient used to convert the nonlinear  
 313 algebraic cubic Peng-Robinson EOS to an ordinary differential equation, three simulations are  
 314 conducted using different small storage coefficients corresponding to  $10^{-8}$ ,  $10^{-10}$  and  $10^{-12}$ .

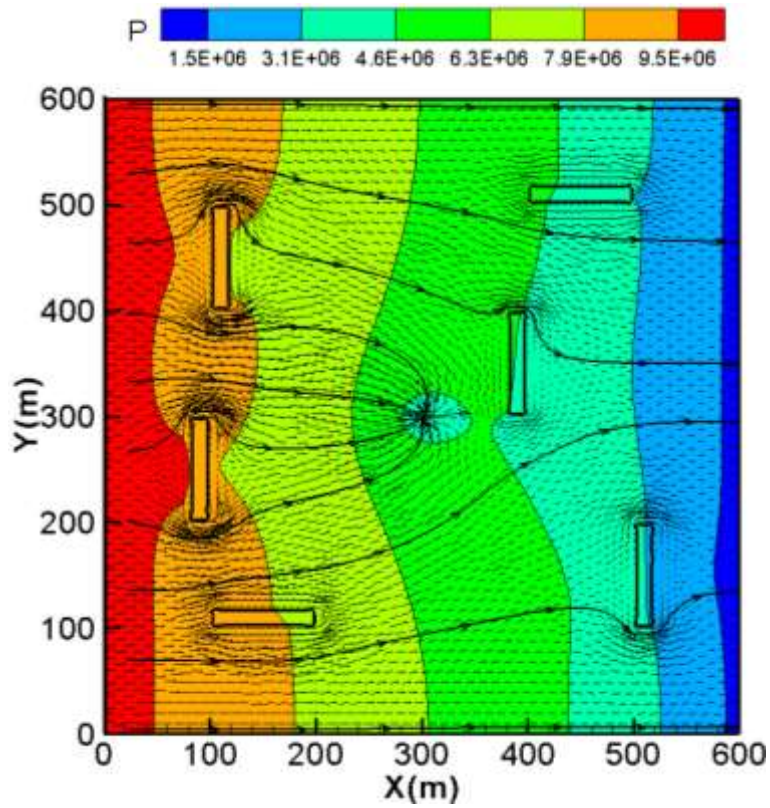
315 The three coefficients yield exactly the same results. The required CPU time for the three



316 simulations is respectively 6.9s, 7.5s and 7.9s. The increase of the CPU time, observed when  
317 the factitious storage coefficient decreases, is mainly due to a larger number of evaluations of  
318 the Jacobian matrix and smaller time step sizes at the beginning of the simulation. Notice that  
319 the DASPK time solver encountered several convergence issues for  $s_E \leq 10^{-16}$ .

320 To show the benefit of using high order time integration methods, the studied problem is  
321 simulated using two options: MOL\_1 where the time integration is based on a first-order time  
322 discretization method and MOL\_V where the time integration is performed using variable  
323 order method. The order of the time integration in MOL\_V is adapted between 1 and 5 during  
324 the simulation in order to maximize the time step size while keeping the temporal error small.  
325 Results of simulations show that MOL\_1 and MOL\_V yield exactly the same solution in  
326 terms of pressure distribution and extracted mass of gas. Figure 4 shows the evolution of the  
327 time step size during the simulation with both MOL\_1 (Figure 4a) and MOL\_V (Figure 4b).  
328 Both methods start with a very small time step, however, with MOL\_V, the time step size  
329 increases more rapidly than with MOL\_1. Table 2 shows that MOL\_1 requires 14815 time  
330 steps for the entire simulation, whereas, MOL\_V requires only 597 time steps. As a  
331 consequence, MOL\_V requires around 25 times less residual evaluations than MOL\_1.  
332 Furthermore, MOL\_V requires less Jacobian evaluations than MOL\_1. The mean time step  
333 with MOL\_V is 26 times greater than that with MOL\_1. The entire simulation with MOL\_1  
334 requires 75s of CPU time, whereas, it needs only 7.4s with MOL\_V. Thus the MOL\_V  
335 model, based on high order methods, is around 10 times more efficient than the MOL\_1  
336 model, which is based on the first order time integration method. This highlights the benefit of  
337 using high order time integration methods for the solution of the nonlinear system of  
338 equations governing compressible flow in low permeability formations with slippage and  
339 nonlinear adsorption.

340



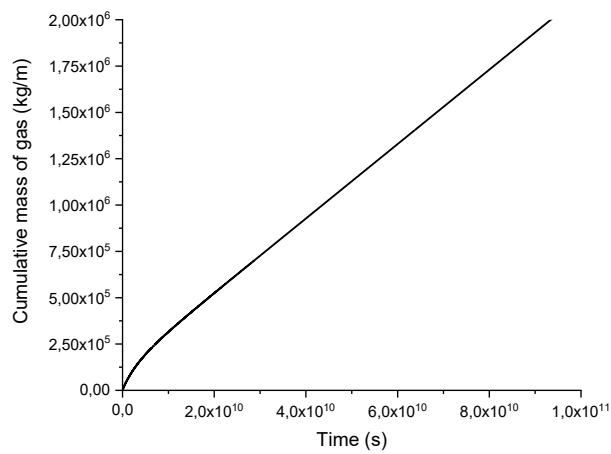
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342

**Figure 2:** Pressure distribution, streamlines and velocity field for the problem of gas

343

extraction in a heterogeneous domain.

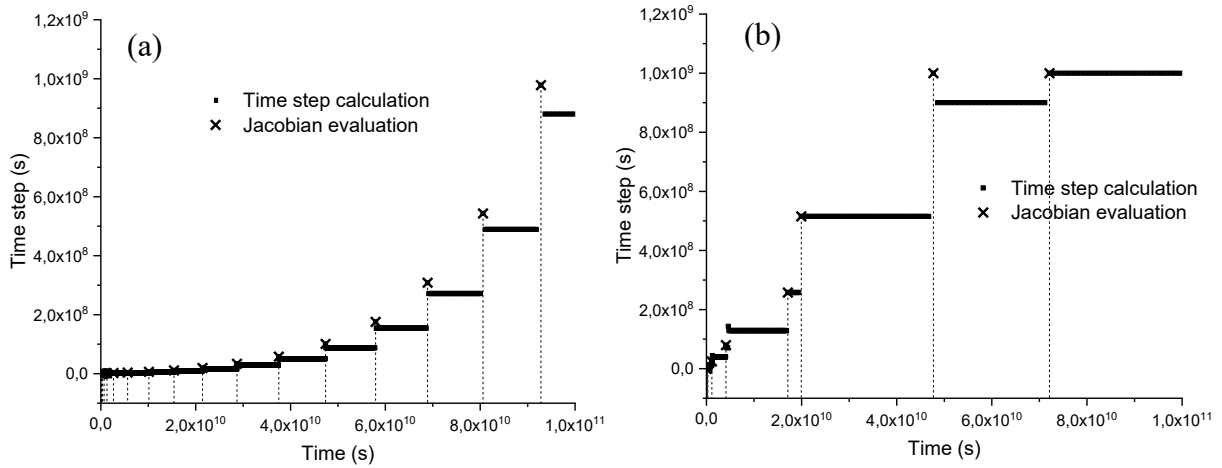


344

345

**Figure 3:** Cumulative mass of extracted gas.

346



347

348 **Figure 4:** Time step evolution with MOL\_1 (a) based on first order and MOL\_V (b) based on

349

variable order time integration methods.

350

	Nbr of residual evaluations	Nbr of Jacobian evaluations	Mean $\Delta t$	CPU
MOL_1	14815	43	$6.8 \times 10^6$ s	75 s
MOL_V	597	35	$1.8 \times 10^8$ s	7.4 s

351

**Table 2:** Comparison between first order and high-order time integration methods.

352

#### 353 4.2 Influential parameters controlling the gas extraction rate

354 Accurate and efficient simulators are often necessary when several simulations are required,

355 as for instance for Bayesian parameter estimation, global sensitivity or uncertainty analysis. In

356 this section, Global Sensitivity Analysis (GSA) combined with the Polynomial Chaos

357 Expansion (PCE) surrogate modelling is conducted to assess the influence of hydraulic

358 parameters on the pumping rate of the gas extraction well. The test case is similar to the

359 previous problem, but a homogeneous domain is considered with an initial gas pressure of

360  $10^5$  Pa and uniform boundary conditions with a prescribed gas pressure of  $10^5$  Pa at the four

361 boundaries of the square domain. The well pressure is fixed to  $4 \times 10^3$  Pa. The rest of the  
362 parameters are similar to the previous test problem given in Table 1.  
363 The numerical model is employed to analyze the uncertainty of the pumping rate of the gas  
364 extraction well associated with the following parameters: the intrinsic gas-phase permeability  
365  $k_0$ , the Klinkenberg factor  $\beta$ , the Langmuir gas volume  $V_L$ , the Langmuir gas pressure  $p_L$   
366 and the porosity  $\phi$ . Sufficiently large uncertainty ranges are chosen (Table 3) to explore the  
367 role of each parameter. All parameters are assumed to be independent.

368 **Table 3:** Uncertainty ranges of parameters.

Parameter	Uncertainty Range
$\phi$ (-)	[0.02, 0.1]
$k_0$ (m <sup>2</sup> )	[ $10^{-18}$ , $10^{-17}$ ]
$\beta$ (Pa)	[ $10^5$ , $10^6$ ]
$p_L$ (Pa)	[ $0.5 \times 10^6$ , $15 \times 10^6$ ]
$V_L$ (m <sup>3</sup> /kg)	[ $0.5 \times 10^{-3}$ , $10 \times 10^{-3}$ ]

369  
370 The effect of the five parameters on the pumping rate is investigated using the Sobol variance-  
371 based sensitivity indices (Sobol, 2001). These indices measure the contribution of a parameter  
372 (alone or by interactions with other parameters) to the output (pumping rate) variance. The  
373 Sobol indices do not require any assumption of linearity or monotony of the model and are  
374 therefore, well suited for GSA. Two Sobol indices are generally calculated:

375 - the first-order (main effect) index,

$$376 \quad S_i = \frac{V[E[y|\chi_i]]}{V[y]} = \frac{V_i}{V} \quad (26)$$

377 - the total index,

378 
$$ST_i = \frac{V[E[y|\chi_{-i}]]}{V[y]} = \frac{V_i^T}{V} \quad (27)$$

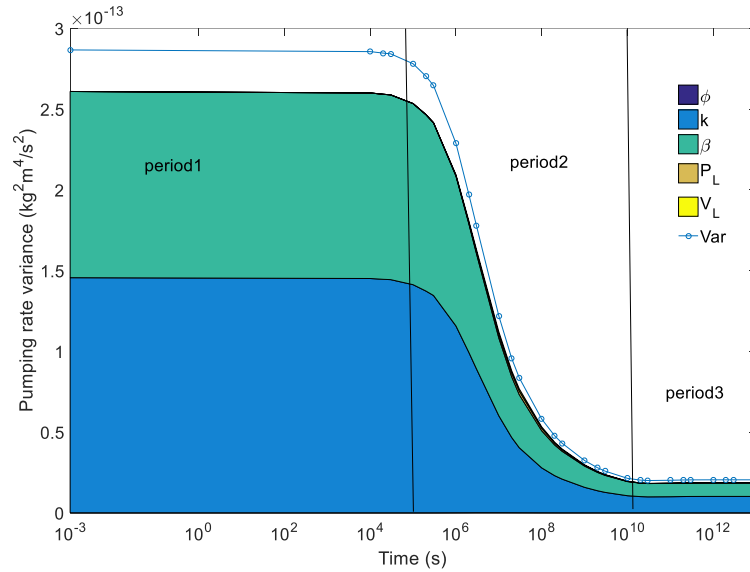
379 where  $y$  is the model output,  $\chi$  is the set of parameters  $\chi = (\phi, k_0, \beta, p_L, V_L)$ ,  $E[ ]$  is the  
 380 average,  $V[ ]$  is the variance,  $E[ | ]$  and  $V[ | ]$  are their respective conditional forms.  $\chi_i$   
 381 represents one of the parameters, and  $\chi_{-i}$  stands for all parameters  $\chi$ , except the  
 382 parameter  $\chi_i$ .

383 The first-order index  $S_i \in [0,1]$  quantifies the share of variance in  $y$  due to the parameter  $\chi_i$   
 384 alone. The total sensitivity index  $ST_i \in [0,1]$  measures the contribution of  $\chi_i$  to the variance  
 385 of  $y$ , including its interactions with the other parameters (i.e.,  $\chi_{-i}$ ). If  $S_i = ST_i$ , then  
 386 interactions between parameters are negligible.

387 In this work, the Sobol' indices are calculated using the Polynomial Chaos Expansion (PCE)  
 388 surrogate modeling (Fajraoui et al., 2012; Shao et al., 2017; Younes et al., 2016). A full  
 389 surrogate chaos polynomial of order 4 is constructed for the expansion with the five

390 parameters. The number of polynomial coefficients is  $\frac{9!}{5! \times 4!} = 126$ . The coefficients are

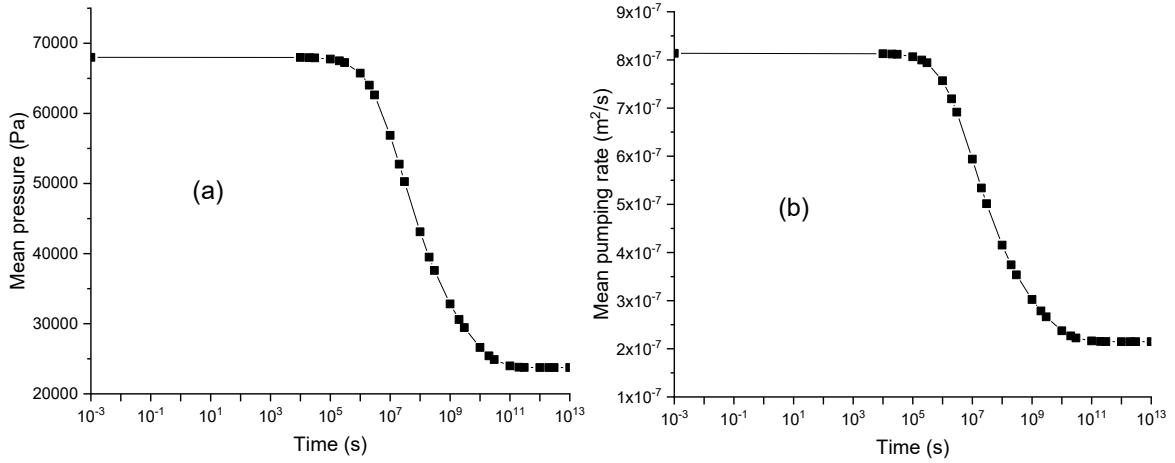
391 calculated by minimizing the sum of squared errors between the PCE and the model output.  
 392 To this aim, 300 simulations are performed using parameter values randomly generated in the  
 393 intervals of variation given in Table 3.



394

395 **Figure 5:** Pumping rate variance. The shaded areas represent the partial variance of each  
 396 parameter. The blank region below the variance curve and above the shaded areas represents  
 397 interactions between parameters.

398 Figure 5 depicts the pumping rate variance versus time. In this figure, the shaded areas  
 399 represent the amount of variance due to each parameter alone. The interaction between  
 400 parameters is represented by the blank region below the variance curve and above the shaded  
 401 area. In this figure, three periods can be distinguished. In the first short period ( $t \leq 10^5 s$ ), the  
 402 variance of the pumping rate is constant (Figure 5). Because of the compressibility of the gas,  
 403 the mean pressure near the well and the mean pumping rate are constant (Figure 6). During  
 404 this period, only the parameters  $k_0$  and  $\beta$  are influential with a small interaction between  
 405 them. The parameters  $\phi$ ,  $p_L$  and  $V_L$  are non-influential since their total sensitivity indices are  
 406 less than  $10^{-4}$  (Table 4).



407

408

**Figure 6:** Evolution of the mean pressure near the well (a) and the mean pumping rate at the

409

well (b) during time.

410

	$\phi$	$k_0$	$\beta$	$p_L$	$V_L$
Period1 ( $t = 10^5 s$ )					
$ST_i$	0	0.6	0.5	0	0
$S_i$	0	0.5	0.4	0	0
Period2 ( $t = 2 \times 10^7 s$ )					
$ST_i$	0	0.56	0.46	0.04	0.03
$S_i$	0	0.49	0.39	0.02	0.02
Period3 ( $t = 10^{12} s$ )					
$ST_i$	0	0.59	0.5	0	0
$S_i$	0	0.5	0.4	0	0

411

412

**Table 4:** Total and first order Sobol indices of the hydraulic parameters for the three periods.

413

In the second period ( $10^5 s \leq t \leq 10^{10} s$ ), the depression created by the well propagates in the

414

domain and the capture zone increases with time. As a consequence, the pressure near the

415

well decreases and also the mean flow rate (Figure 6). During this period the most influential

416

parameters remain  $k_0$  and then  $\beta$ . The porosity has no effect on the pumping rate ( $ST_i = 0$ ).

417

A small effect is observed for  $p_L$  ( $ST_i = 0.04$ ) and  $V_L$  ( $ST_i = 0.03$ ). To investigate how each

418

parameter affects the pumping rate, the PCE is used to calculate the marginal effect of each

419 parameter on the model output. This effect is obtained by analyzing the variation of the model  
420 output with respect to the chosen parameter whereas the other parameters are fixed at their  
421 mean values. The marginal effects of the parameters are shown in the Figure 7. Figure 7a  
422 shows that the pumping rate has an almost constant value whatever the value of the porosity.  
423 Figures 7b and 7c show that the two parameters  $k_0$  and  $\beta$  have a strong effect on the  
424 pumping rate with an almost linear increase of the pumping rate when  $k_0$  or  $\beta$  increases.  
425 Figure 7d shows that the pumping rate is weakly influenced by  $p_L$ . When the parameter  $p_L$   
426 increases, a weak decrease of the pumping rate is observed. Note that the effect of  $p_L$  on the  
427 pumping rate is not uniform. Indeed, the slope of the curve in the Figure 7d is more  
428 significant (which reflects a higher sensitivity) for low  $p_L$  values ( $\leq 10^6 Pa$ ) than for higher  
429 values ( $> 10^6 Pa$ ), for which the pumping rate is almost constant. Finally, Figure 7e shows a  
430 small increase of the pumping rate when  $V_L$  increases, which explains the very weak  
431 sensitivity of the pumping rate to  $V_L$ .

432 The last period ( $10^{10} s \leq t$ ) corresponds to the steady state regime in the whole domain where  
433 no evolution of the pressure distribution occurs. The pumping rate reaches its minimum value  
434 and all the extracted gas is originated from the boundaries of the domain. In this period, only  
435 the parameters  $k_0$  and  $\beta$  are influential, as in period1.

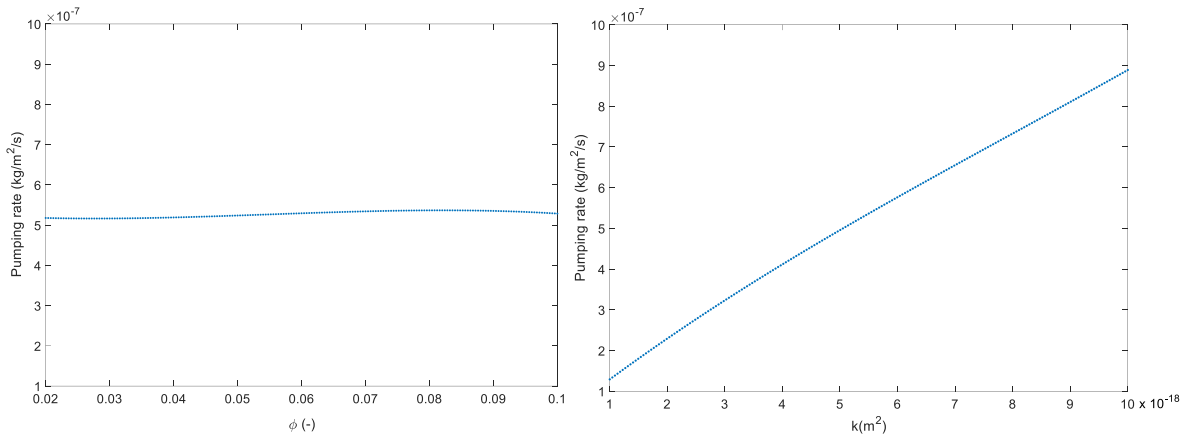
436 In summary, the main parameters controlling the pumping rate of the gas extraction well  
437 during the whole simulation are the intrinsic gas permeability  $k_0$  and the slippage factor  $\beta$ .

438 The results of this test case demonstrate the applicability of the developed model for an  
439 efficient solution of compressible flow in low permeability formations with slippage and  
440 nonlinear adsorption, in the context of global sensitivity analysis.

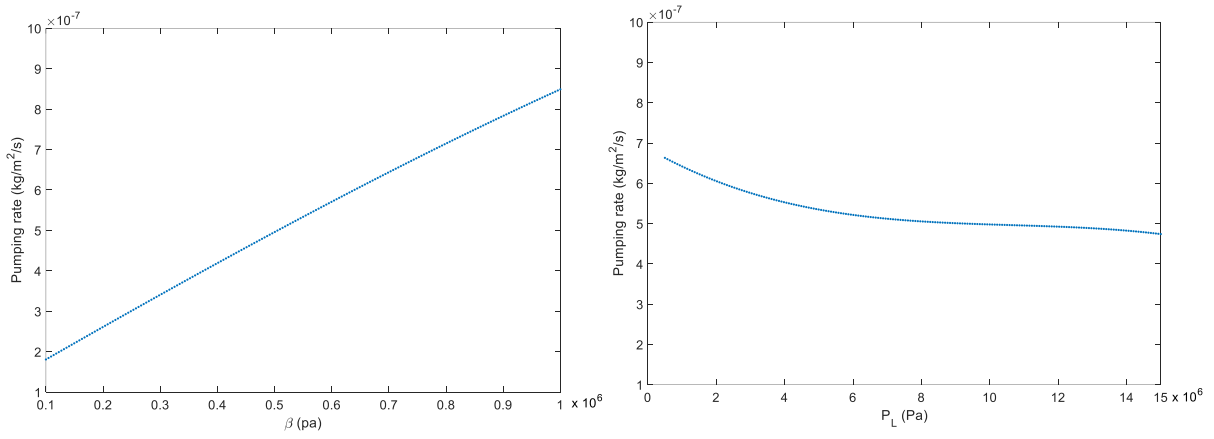
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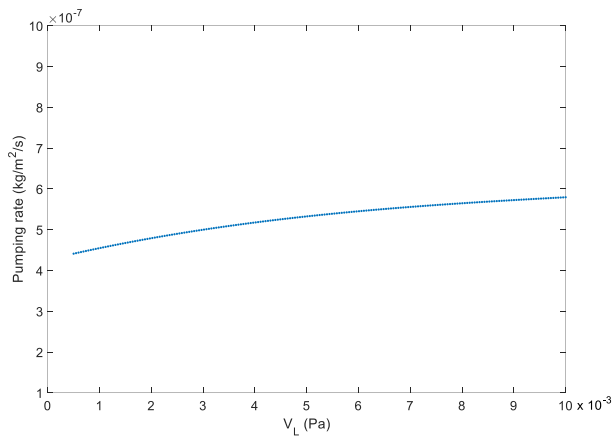
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446

447 **Figure 7:** Marginal effects of  $\phi$ ,  $k$ ,  $\beta$ ,  $p_L$ ,  $V_L$  on the pumping rate of the gas extraction

448

well at period2 ( $t = 2 \times 10^7$  s).

449

## 450 **5. Conclusion**

451 Simulation of gas flow in low permeability formations can be computationally demanding  
452 because of the high nonlinearities induced by the compressibility of the gas, the slippage  
453 effect and the nonlinear adsorption of gas on the pore surface. In this work, an efficient model  
454 is developed using advanced spatial and temporal discretization methods for a simultaneous  
455 solution of the gas flow equation and the cubic Peng-Robinson EOS with Klinkenberg  
456 slippage effect and Langmuir adsorption. The spatial discretization is based on the MFE  
457 method which is well adapted for heterogeneous porous media and unstructured meshes. The  
458 lumped hybrid formulation of the MFE method is used since it improves the monotonicity of  
459 the scheme and allows the use of the MOL. Time discretization is performed with high-order  
460 time integration methods. The time step size and the order of the time integration are  
461 optimized during the simulation in order to reduce the computational cost while maintaining a  
462 given temporal discretization error.

463 The developed model is used for the simulation of gas extraction in a heterogeneous domain.  
464 The results of this test case show that the cumulative extracted mass of gas has an almost  
465 linear evolution with time. Both first-order and high-order time discretization methods yield  
466 the same results, however, the time step size increases more rapidly with the high-order  
467 method and allows a reduction by a factor of 10 in the computational time as compared to the  
468 first-order method. This highlights the benefit of using high order time integration methods  
469 for the solution of gas flow in low permeability formations.

470 The new model is then employed to assess the influence of hydraulic parameters on the  
471 pumping rate of the gas extraction well in the case of a homogeneous aquifer. The GSA is  
472 performed using PCE surrogate modeling. The efficient simulator developed in this work is  
473 suited to perform GSA since several simulations are required to assess the sensitivity indices.  
474 The results of this test case show that the main hydraulic parameters controlling the well

475 pumping rate for the investigated test case are the intrinsic gas permeability and the slippage  
476 factor.

477 The 2D formulation developed in this work is quite generic and can be easily extended to 3D  
478 problems without too much complicated numerical developments.

479

480

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