



Critical Scaling for Underground Waste Repository Modelling via Two-scale Convergence of Boundary Layers

Yves Capdeboscq,
Université de Versailles Saint-Quentin-en-Yvelines

&

Grégoire Allaire,
CMAP Ecole Polytechnique.

**Scaling Up for Far Field Simulations of Underground Nuclear Waste in
Performance Assessment**



Couplex Model

We consider the following problem, considered for the couplex exercise

$$\left\{ \begin{array}{l} \omega_\epsilon \frac{\partial \phi_\epsilon}{\partial t} - \operatorname{div} (A_\epsilon \nabla \phi_\epsilon) + \lambda \omega_\epsilon \phi_\epsilon = f_\epsilon(t, x) \text{ in } \Omega, \\ \\ \phi_\epsilon = 0 \text{ on } \partial\Omega, \\ \\ \phi_\epsilon(t = 0) = \phi_0^\epsilon(x) \text{ in } \Omega. \end{array} \right.$$

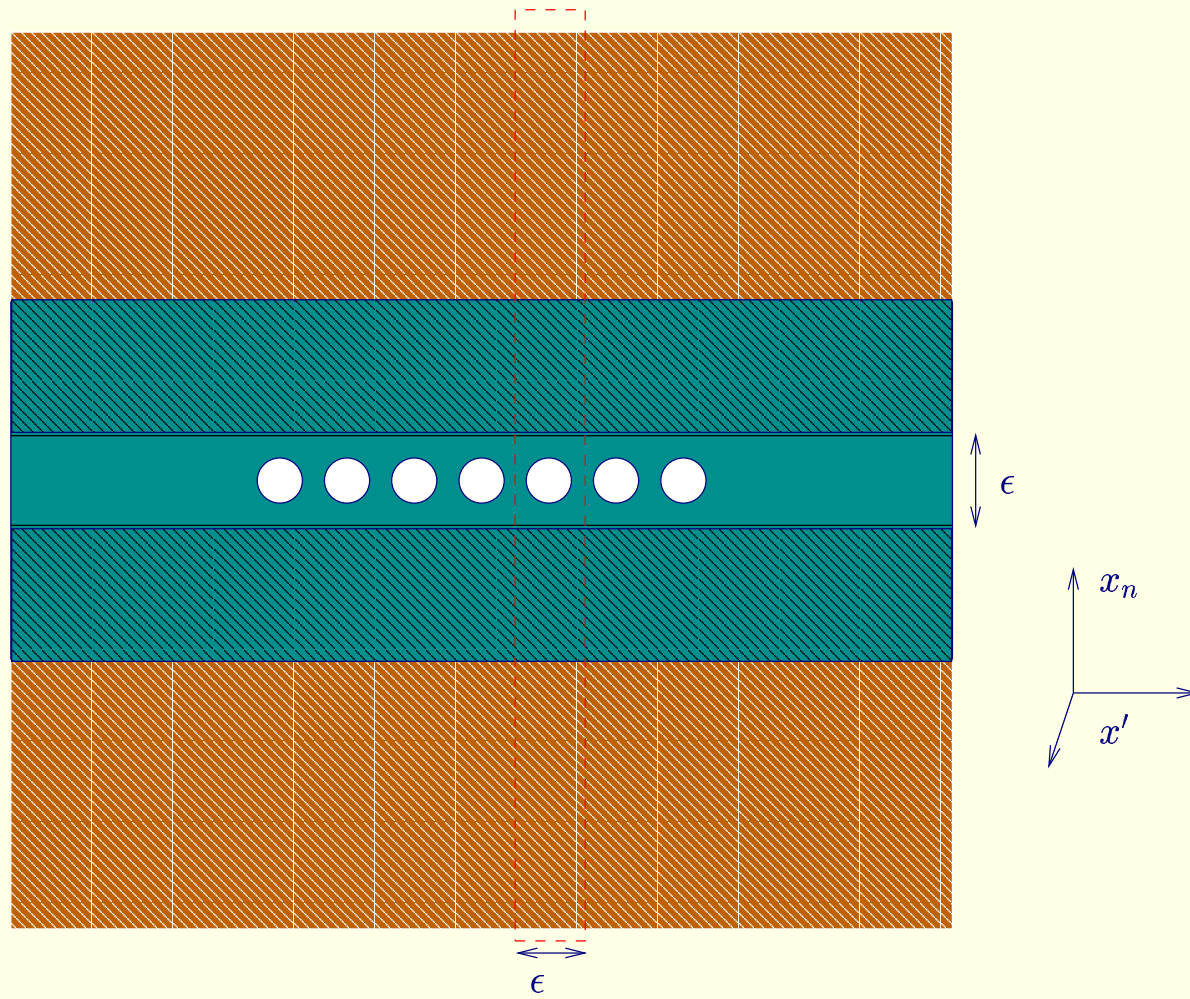
where ϕ_ϵ represents a pollutant density.

What are the correct scales, i.e. the ones leading to an appropriate homogenized model

- taking into account short & long term behavior
- modelling sources concentrated in a small zone.



Geometry





Slow time variation and oscillatory profiles

The source term is of the form $f_\epsilon(t, x) = g\left(\epsilon^2 t, \frac{x}{\epsilon}\right) \chi\left(\frac{x_n}{\epsilon}\right)$

$$A_\epsilon = \epsilon^2 \left(a\left(\frac{x}{\epsilon}\right) \chi\left(\frac{x_n}{\epsilon}\right) + B(x) \right)$$

where $\chi(y) = 1 \Leftrightarrow |y| < 1$.

Leads to a family of quasi-static problems in an infinite strip G

$$-\operatorname{div} \left((a(y)\chi(y_n) + B(0)) \nabla \psi(\tau, y) \right) + \lambda \omega(y) \psi(\tau, y) = g(\tau, y) \chi(y_n)$$

with $\psi(y', y_n)$ periodic in y' .



Slow time variation and oscillatory profiles

The source term is of the form $f_\epsilon(t, x) = g\left(\epsilon^2 t, \frac{x}{\epsilon}\right) \chi\left(\frac{x_n}{\epsilon}\right)$

$$A_\epsilon = \epsilon^2 \left(a\left(\frac{x}{\epsilon}\right) \chi\left(\frac{x_n}{\epsilon}\right) + B(x) \right)$$

where $\chi(y) = 1 \Leftrightarrow |y| < 1$.

Leads to a family of quasi-static problems in an infinite strip G

$$-\operatorname{div} \left((a(y)\chi(y_n) + B(0)) \nabla \psi(\tau, y) \right) + \lambda \omega(y) \psi(\tau, y) = g(\tau, y) \chi(y_n)$$

with $\psi(y', y_n)$ periodic in y' .

The factorized solution would be

$$\phi_\epsilon \approx u(t/\epsilon^2, x) \psi\left(t, \frac{x}{\epsilon}\right).$$

Non vanishing if $\lim_{y_n \rightarrow \pm\infty} \psi \not\rightarrow 0$., for example for $y \rightarrow \omega(y)$ with compact support.



In short,

$$\left\{ \begin{array}{l} \omega_\epsilon \frac{\partial \phi_\epsilon}{\partial t} - \operatorname{div} \left(\left(a \left(\frac{x}{\epsilon} \right) \chi \left(\frac{x_n}{\epsilon} \right) + B(x) \right) \nabla \phi_\epsilon \right) + \lambda \omega_\epsilon \phi_\epsilon = \frac{1}{\epsilon^2} f \left(\epsilon^2 t, \frac{x}{\epsilon} \right) \chi \left(\frac{x_n}{\epsilon} \right) \text{ in } \Omega, \\ \\ \phi_\epsilon = 0 \text{ on } \partial\Omega, \\ \phi_\epsilon(t=0) = \phi_0^\epsilon(x) \text{ in } \Omega. \end{array} \right.$$

with $\omega_\epsilon(x) = \omega \left(\frac{x}{\epsilon} \right) \chi \left(\frac{x_n}{\epsilon} \right) / \epsilon^2 + \omega_1(x)$. We then show that

$\phi_\epsilon(t, x) = \phi_\epsilon(t/\epsilon^2, x) \psi(t, x/\epsilon)$, with $\phi_\epsilon \rightarrow u_0$ solution of

$$\left\{ \begin{array}{l} -\operatorname{div} (B(x) \nabla u_0) + \lambda \omega_1(x) u_0 = 0 \text{ in } \Omega, \\ \\ u(x', 0) = 1, \\ u(x) = 0 \text{ on } \partial\Omega. \end{array} \right.$$



In short,

$$\left\{ \begin{array}{l} \omega_\epsilon \frac{\partial \phi_\epsilon}{\partial t} - \operatorname{div} \left(\left(a \left(\frac{x}{\epsilon} \right) \chi \left(\frac{x_n}{\epsilon} \right) + B(x) \right) \nabla \phi_\epsilon \right) + \lambda \omega_\epsilon \phi_\epsilon = \frac{1}{\epsilon^2} f \left(\epsilon^2 t, \frac{x}{\epsilon} \right) \chi \left(\frac{x_n}{\epsilon} \right) \text{ in } \Omega, \\ \\ \phi_\epsilon = 0 \text{ on } \partial\Omega, \\ \phi_\epsilon(t=0) = \phi_0^\epsilon(x) \text{ in } \Omega. \end{array} \right.$$

with $\omega_\epsilon(x) = \omega \left(\frac{x}{\epsilon} \right) \chi \left(\frac{x_n}{\epsilon} \right) / \epsilon^2 + \omega_1(x)$. We then show that

$\phi_\epsilon(t, x) = \phi_\epsilon(t/\epsilon^2, x) \psi(t, x/\epsilon)$, with $\phi_\epsilon \rightarrow u_0$ solution of

$$\left\{ \begin{array}{l} -\operatorname{div} (B(x) \nabla u_0) + \lambda \omega_1(x) u_0 = 0 \text{ in } \Omega, \\ \\ u(x', 0) = 1, \\ u(x) = 0 \text{ on } \partial\Omega. \end{array} \right.$$

Quasi-static model



A related model (Sanchez-Palencia)

$$\begin{aligned}\Delta u^\epsilon &= f \text{ in } \Omega \cap \{|x_1| > \epsilon h\} \\ \epsilon a \Delta u^\epsilon &= f \text{ in } \Omega \cap \{|x_1| < \epsilon h\} \\ u_\epsilon &= 0 \text{ on } \partial\Omega.\end{aligned}$$

With transmission on the interface. Solved by matched asymptotics. In the strip,

$$u^\epsilon = v^0(y_1, x_2) + \epsilon v^1(y_1, x_2) + \dots \text{ avec } y_1 = x_1/\epsilon$$

Which gives, at first order,

$$\frac{\partial^2 v^0}{\partial y_1^2} = 0 \rightsquigarrow v^0(y_1, x_2) = A(x_2)y_1 + B(x_2).$$

Transmission conditions yields

$$aA(x_2) = \frac{\partial u_1^0}{\partial x_1}(0, x_2) = \frac{\partial u_2^0}{\partial x_1}(0, x_2) \text{ and } u_1^0(0, x_2) - u_2^0(0, x_2) = A(x_2)2h$$



A related model (Sanchez-Palencia)

The resulting effective model is

$$\begin{aligned} -\Delta u_1^0 &= f \text{ pour } x \in \Omega \cap \{x_1 < 0\} \\ -\Delta u_2^0 &= f \text{ pour } x \in \Omega \cap \{x_1 > 0\} \\ \text{et } \frac{\partial u_2^0}{\partial x_1}(0, x_2) &= \frac{\partial u_1^0}{\partial x_1}(0, x_2) = \frac{a}{2h} \left(u_1^0(0, x_2) - u(0, x_2) \right). \end{aligned}$$



A related model (Sanchez-Palencia)

The resulting effective model is

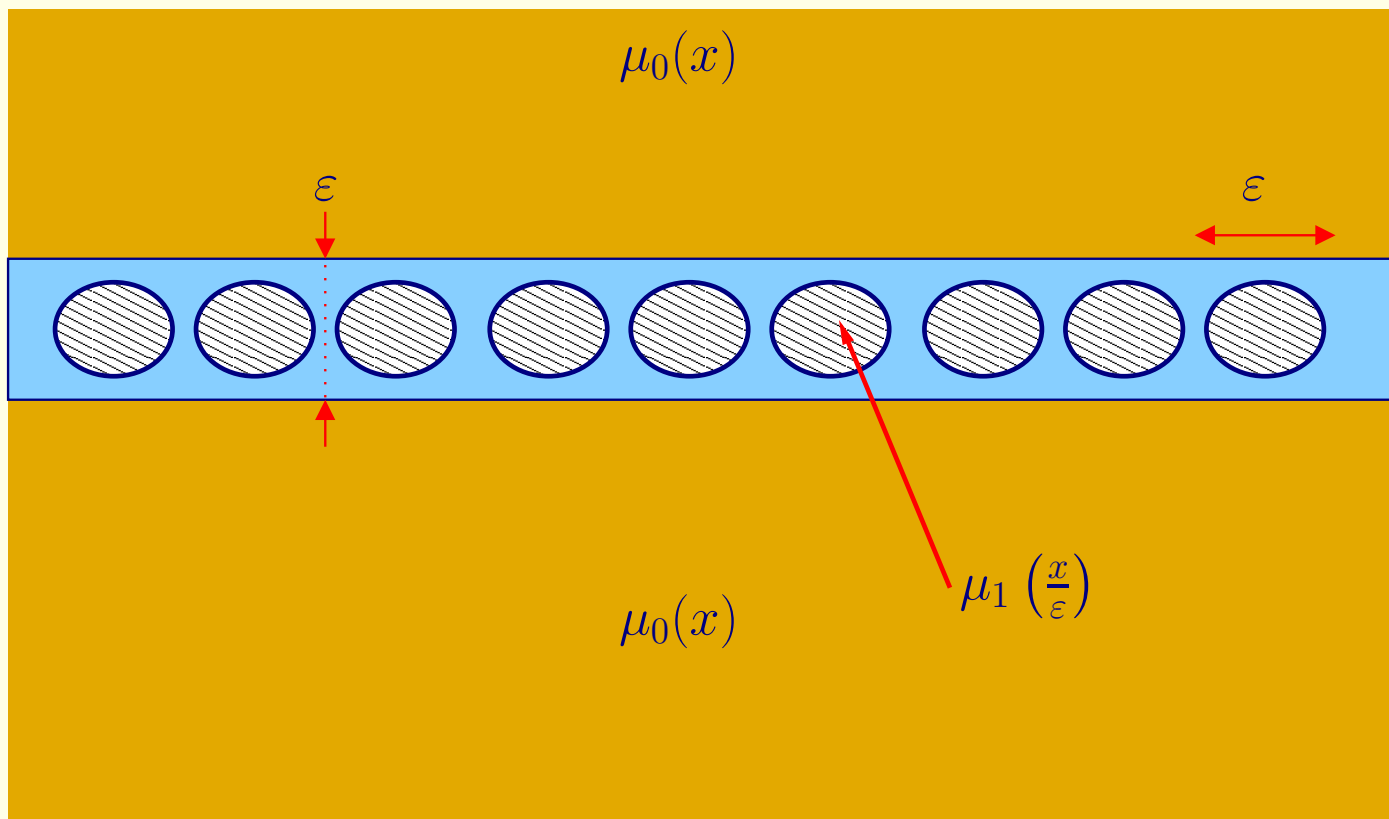
$$\begin{aligned} -\Delta u_1^0 &= f \text{ pour } x \in \Omega \cap \{x_1 < 0\} \\ -\Delta u_2^0 &= f \text{ pour } x \in \Omega \cap \{x_1 > 0\} \\ \text{et } \frac{\partial u_2^0}{\partial x_1}(0, x_2) &= \frac{\partial u_1^0}{\partial x_1}(0, x_2) = \frac{a}{2h} \left(u_1^0(0, x_2) - u_2^0(0, x_2) \right). \end{aligned}$$

For a localized source, the corresponding limit model is $u = 0...$



Alternative modelling

$$\left\{ \begin{array}{l} \omega_\epsilon \frac{\partial \phi_\epsilon}{\partial t} - \operatorname{div}(\mu_\epsilon \nabla \phi_\epsilon) + \lambda \omega_\epsilon \phi_\epsilon = f_\epsilon(t, x) \chi\left(\frac{x_n}{\epsilon}\right) \text{ in } \Omega, \\ \phi_\epsilon = 0 \text{ on } \partial\Omega, \\ \phi_\epsilon(t=0) = \phi_0^\epsilon(x) \chi\left(\frac{x_n}{\epsilon}\right) \text{ in } \Omega. \end{array} \right.$$





A priori estimates

Assuming $\omega_\epsilon > c > 0$, we have

$$\|\phi_\epsilon\|_{L^\infty(0,T,L^2(\Omega))} + \|\sqrt{\mu_\epsilon} \nabla \phi_\epsilon\|_{L^2(0,T,L^2(\Omega)^N)} \leq C\sqrt{\epsilon}$$

Thus if $\mu_\epsilon > c > 0$ uniformly in ϵ , the homogenized equation is $u = 0$.

$\rightsquigarrow \mu_\epsilon \rightarrow 0$ near the source.



A priori estimates

Assuming $\omega_\epsilon > c > 0$, we have

$$\|\phi_\epsilon\|_{L^\infty(0,T,L^2(\Omega))} + \|\sqrt{\mu_\epsilon} \nabla \phi_\epsilon\|_{L^2(0,T,L^2(\Omega)^N)} \leq C\sqrt{\epsilon}$$

Thus if $\mu_\epsilon > c > 0$ uniformly in ϵ , the homogenized equation is $u = 0$.

$\rightsquigarrow \mu_\epsilon \rightarrow 0$ near the source.

tool: *Two Scale convergence for boundary layers* (Allaire & Conca),

$$\lim_{\epsilon \rightarrow 0} \frac{1}{\epsilon} \int_{\Omega} \phi_\epsilon(x) \psi \left(x', \frac{x}{\epsilon} \right) dx = \int_{x_n=0} \int_{Y'} \phi^1(x', y) \psi(x', y) dx' dy$$

for all $\psi \in \mathcal{D} \left(\mathbb{R}^{n-1}, C_{\#}^\infty([0, 1]^{n-1} \times [0, +\infty)) \right)$.



A priori estimates

Assuming $\omega_\epsilon > c > 0$, we have

$$\|\phi_\epsilon\|_{L^\infty(0,T,L^2(\Omega))} + \|\sqrt{\mu_\epsilon} \nabla \phi_\epsilon\|_{L^2(0,T,L^2(\Omega)^N)} \leq C\sqrt{\epsilon}$$

Thus if $\mu_\epsilon > c > 0$ uniformly in ϵ , the homogenized equation is $u = 0$.

$\rightsquigarrow \mu_\epsilon \rightarrow 0$ near the source.

tool: *Two Scale convergence for boundary layers* (Allaire & Conca),

$$\lim_{\epsilon \rightarrow 0} \frac{1}{\epsilon} \int_{\Omega} \phi_\epsilon(x) \psi \left(x', \frac{x}{\epsilon} \right) dx = \int_{x_n=0} \int_{Y'} \phi^1(x', y) \psi(x', y) dx' dy$$

for all $\psi \in \mathcal{D} \left(\mathbb{R}^{n-1}, C_{\#}^\infty([0, 1]^{n-1} \times [0, +\infty)) \right)$.

If $\|\phi_\epsilon\|_{L^2(0,T,L^2(\Omega))} \leq C\sqrt{\epsilon}$ and $\|\nabla \phi_\epsilon\|_{L^2(0,T,L^2(\Omega))} \leq C\frac{1}{\sqrt{\epsilon}}$, then

$$\begin{aligned} \phi_\epsilon(t, x) &\underset{2SBL}{\rightrightarrows} \phi_0(t, x', y), \\ \epsilon \nabla \phi_\epsilon(t, x) &\underset{2SBL}{\rightrightarrows} \nabla_y \phi_0(t, x', y). \end{aligned}$$



Boundary Layer Scaling

Thus, to obtain a non trivial BL limit, we choose

$$\mu_\epsilon = \mu_0(x) \left(1 - \chi \left(\frac{x_n}{\epsilon} \right) \right) + \epsilon^2 \mu_1 \left(x, \frac{x}{\epsilon} \right) \chi \left(\frac{x_n}{\epsilon} \right).$$

This leads to

$$\begin{aligned} \phi_\epsilon(t, x) &\underset{2SBL}{\rightharpoonup} \phi_1(t, x', y), \\ \epsilon \nabla \phi_\epsilon(t, x) &\underset{2SBL}{\rightharpoonup} \nabla_y \phi_1(t, x', y). \end{aligned}$$

We show additionally that

$$\left(1 - \chi \left(\frac{x}{\epsilon} \right) \right) \phi_\epsilon(t, x) \rightharpoonup 0(2SBL),$$

and we obtain

$$\omega(x', y) \frac{\partial \phi_1}{\partial t} - \operatorname{div}_y (\mu_1(x', y) \nabla \phi_1) + \lambda \omega(x', y) \phi_1 = f(t, x', y) \text{ for } |y_n| < 1$$

$$\phi_1(t, x', y', 1) = \phi_1(t, x', y', -1) = 0$$

$$y' \rightarrow \phi_1(t, x', y', y_n) \quad \text{periodic.}$$

Macroscopic Behavior

The next order provides the macroscopic behavior:

Using the same method, $\frac{1}{\epsilon} \left(1 - \chi\left(\frac{x}{\epsilon}\right)\right) u_\epsilon$ converges strongly in $L^2(0, T, L^2(\Omega))$ to u_1 and $\frac{1}{\epsilon} \left(1 - \chi\left(\frac{x}{\epsilon}\right)\right) \nabla u_\epsilon$ converges weakly in $L^2(0, T, L^2(\Omega)^N)$ to ∇u_1 , where u_1 is the unique solution of

$$\left\{ \begin{array}{l} \omega_0(x) \frac{\partial u_1}{\partial t} - \operatorname{div}(A_0(x) \nabla u_1) + \lambda \omega_0(x) u_1 + s^*(t) \delta_{x_n=0} = 0 \quad \text{in } \Omega, \\ u_1 = 0 \quad \text{on } \partial\Omega, \\ u_1(t=0) = 0 \quad \text{in } \Omega, \end{array} \right. \quad (1)$$

where

$$s^*(t) = \int_{[0,1]^{n-1}} \left(\mu_1(y', 1) \frac{\partial u_0}{\partial x_n}(t, y', 1) - \mu_1(y', -1) \frac{\partial u_0}{\partial x_n}(t, y', -1) \right) dy'. \quad (2)$$



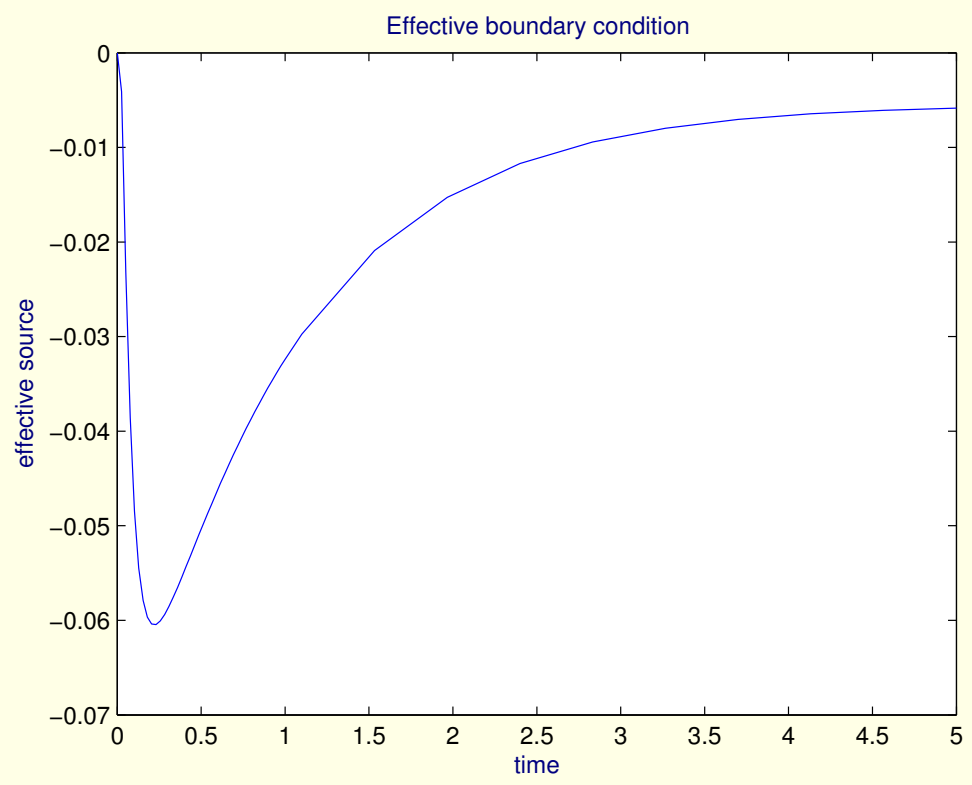
An example

Resolution of a cell problem



An example

Resolution of a cell problem





An example

The effective boundary condition is transmitted to the macroscopic equation (as a Neumann boundary condition). For a symmetric isotropic domain,

$$\left\{ \begin{array}{l} \omega^* \frac{\partial u}{\partial t} - a^* \Delta u + \lambda \omega^* u = 0 \text{ in } \Omega \cap x_n > 0, \\ \\ u = 0 \text{ on } \partial\Omega \setminus \{x_n = 0\}, \\ \\ a^* \frac{\partial u}{\partial x_n} = \frac{1}{2} s^*(t) \text{ on } \{x_n = 0\}. \end{array} \right. \quad (3)$$