

Upscaling transport of a sorbing solute in disordered non periodic porous domains

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Abstract

Spatial Markov random walk models (SMM) have been demonstrated to accurately predict conservative solute transport across a wide range of hydrogeological systems, with recent advances enabling the SMM to model systems with linear kinetic reactive processes. However, the proposed reactive SMM's applicability is limited to systems that can be partitioned into a series of identical periodic cells where travel times across cells are highly correlated to the solute's entrance position at the cell inlet. In real geologic settings, the spatial layout and size of grains varies through space, decorrelating the relationship between travel time and transverse position. Here, we generalize previous SMM implementations and implement a Bernoulli CTRW, where transport behavior can be captured in disordered and non periodic porous media. We validate our upscaled model predictions with results from direct numerical simulation of transport in a 2D porous column that cannot be partitioned into identical periodic elements. We parameterize our model based on a subset of simulation statistics and explore how model accuracy changes due to our sampling method. We find that for a given sampling area, model predictions improve and uncertainty across realizations decreases when many small sampling slices distributed uniformly and randomly throughout the domain are used for parameterization, as opposed to fewer large continuous sampling areas. This finding yields important insights for optimizing efficiency of the upscaled transport model parameterization and can guide field sampling of geological structures as well as multiscale investigation of laboratory observations.

Keywords: Reactive Transport, Upscaled Modeling, Statistical Sampling

1 1. Introduction

2 In natural subsurface porous media settings, the spatial layout and broad
3 distribution of solid-phase grain geometries and irregularity of grain shapes
4 gives rise to a complex flow setting. Specifically, the fluid velocity field is
5 highly heterogeneous and characterized by high velocity preferential chan-
6 nels that rapidly transport dissolved solute over larger distances as well as
7 grain cavities and dead end pores that result in stagnant waters that delays
8 downstream transport. The velocity distribution can span several orders
9 of magnitude, which ultimately manifests as anomalous i.e., Non-Fickian,
10 behavior at typical experimental observation scales [1, 2, 3, 4]. Understand-
11 ing solute transport becomes even more complex when mass can exchange
12 between the fluid and solid phase via chemical reactions, i.e. when so-
13 lute adsorbs and desorbs to the solid grain surface, as demonstrated by
14 [5, 6, 7, 8]. Such chemical interactions further delay transport relative to
15 the case of a non reactive solute and impact larger scale transport behavior
16 [9]. Capturing such complexity and anomalous behavior in mathematical
17 modelling frameworks is challenging, but remains critical for many scientific
18 and engineering applications, including contaminant transport in aquifers
19 [10], biological membranes [11], and packed bed reactors [12].

20 High fidelity direct numerical simulations (DNS) are a common method
21 for simulating flow and transport through porous media [13, 14, 15, 16].
22 In DNS, the flow field, porous medium geometry, and evolution of a solute
23 plume as it traverses space-time are all fully resolved. An advantage of
24 DNS is that physical mechanisms that drive transport can be studied sep-
25 arately and are well described, providing an in depth understanding of the
26 hydro-geologic system and associated transport processes. However, such
27 simulations demand large computational resources and so applying DNS at
28 the field scale is practically impossible. Hence for studies at the field scale,
29 upscaled models, which effectively represent physical processes without ex-
30 plicitly resolving them, provide an attractive alternative.

31 A variety of upscaled models have emerged to capture anomalous trans-
32 port in subsurface hydrological systems, including among others multi-rate

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33 mass transfer (MRMT) [17], fractional advection dispersion [18], continuous
34 time random walk (CTRW) [19] and time domain random walk (TDRW)
35 models [20]. Here, we consider the CTRW modelling framework. In a
36 CTRW, a solute plume is typically conceptualized as a large ensemble of
37 particles who transition through time and space by sampling a waiting
38 time/velocity distribution. The particle's velocity series can be modeled
39 as a spatial Markov process, where at each step a particle traverses a fixed
40 streamwise distance and its associated travel time is modeled with an ef-
41 fective travel time distribution parameter. Successive model jumps are as-
42 sumed independent when the jump distance exceeds a velocity correlation
43 length scale [21, 19] and correlated at smaller scales [22, 23, 24]. When
44 jumps are sufficiently small such that correlation effects are important, the
45 velocity correlation structure is often imposed by assuming a velocity tran-
46 sition matrix that is stationary in space [22, 25, 26] or assuming velocity
47 transitions via a Bernoulli process [27, 28, 29, 30, 31, 32]. CTRW models
48 have demonstrated success in a variety of porous and fractured media stud-
49 ies [33, 24, 34], but often are applied in synthetic settings where the input
50 correlation parameters can be more easily calculated.

51 To date, the majority of CTRW studies have focused on conservative
52 transport. Recently, CTRW models that consider reactive transport have
53 also emerged [35, 36, 37, 38, 39, 40]. Here, we focus on upscaling reac-
54 tive transport where solute mass can exchange between the fluid and solid
55 grain boundaries via a chemical reaction. We build upon a previous study
56 where the SMM with adsorption and desorption was considered in an ide-
57 alized periodic wavy channel [39]. In this modelling approach, a particle's
58 inlet position at the periodic channel's throat informs the particle's random
59 travel time across the cell, the particle's outlet position (which informs the
60 next step in the Markov chain), and the number of times a particle strikes
61 the boundary, which subsequently controls adsorption-desorption processes.
62 The approach was successful in the idealized wavy channel considered, be-
63 cause the travel time statistics in each periodic cell are identical. Hence, the
64 proposed model by [39] can be fully parameterized through direct numerical
65 simulation of transport through one periodic cell. In more complex porous
66 media geometries, the spatially varying distribution of grains means the
67 relationship between a particle's trajectory statistics and a particle's trans-
68 verse position are no longer spatially stationary and thus transport behavior
69 is further complicated in more realistic heterogeneous geologic settings. The
70 adsorption-desorption SMM therefore must be generalized, if to be applied

71 in realistic non periodic domains.

72 This study has two primary objectives. 1) We extend the adsorption-
73 desorption SMM so that upscaled particle trajectories are not dependent
74 on transverse position. To do so, we introduce a Bernoulli SMM and relate
75 a tortuosity parameter, which describes particle motion in the transverse
76 direction, to the number of boundary hits. When tortuosity is high, parti-
77 cles have increased pathline travel distances and are therefore more likely
78 to contact the grain boundaries and react. 2) The second objective is to
79 investigate the impact of sampled statistics on model parameterization and
80 uncertainty. SMM parameterization has to date been achieved empirically
81 through direct numerical simulations [22, 15, 41, 42], inverse modelling algo-
82 rithms [43], and parametric analytical Markov models [44, 27, 45]. Here we
83 focus on parameterization via numerical simulations, as these allow trans-
84 port to be quantified in great detail and enable a full exploration of the
85 parameter space. Specifically, we sample the studied domain uniformly, but
86 randomly and parameterize the CTRW; then we observe how for a given
87 sampling area, the spatial distribution and size of sample slices influences
88 CTRW predictions. We find that CTRW models parameterized via many
89 small sampling slices distributed through space improves model prediction
90 capability and reduces uncertainty in predictions. Here the studied domain
91 is a stochastically generated 2D porous media column where particle trajec-
92 tories vary spatially. Although still highly idealized, the spatial heterogene-
93 ity of the porous medium structure makes this system considerably more
94 complicated than previously studied periodic domains and the proposed
95 CTRW framework provides a step forward towards modelling adsorption-
96 desorption transport in such complex systems.

97 **2. Pore-scale Setting and Observables**

98 This section describes methodology employed to model pore-scale solute
99 transport, as well as providing the definitions for the observables that are
100 later used in sections 3 and 4 within upscaling. Our pore-scale simulations
101 rely on an artificially generated porous geometry and the related flow field
102 (for more details see Appendix Appendix A.1-Appendix A.2).

103 *2.1. Pore-Scale Transport Simulation*

104 We model the evolution of the solute plume through the porous media
105 column with sorbing boundaries as:

$$\frac{\partial c(\mathbf{x}, t)}{\partial t} + \nabla \cdot [\mathbf{u}(\mathbf{x})c(\mathbf{x}, t)] = \nabla \cdot [D\nabla c(\mathbf{x}, t)] \quad \forall \mathbf{x} \in \Gamma_{fluid} \quad (1)$$

$$\frac{\partial S(\mathbf{x}, t)}{\partial t} = -\lambda S(\mathbf{x}, t) + \alpha c(\mathbf{x}, t) = -D \frac{\partial c}{\partial \hat{n}} \quad \forall \mathbf{x} \in \Sigma_{surface} \quad (2)$$

106 The solute concentration field $c(\mathbf{x}, t)$ evolves through pore space Γ_{fluid}
 107 and time due to the fluid velocity $\mathbf{u}(\mathbf{x})$ and molecular diffusion D , i.e. solute
 108 transport through the fluid is governed by the advection-diffusion equation.
 109 The fluid velocity is here computed numerically as detailed in Appendix A.2.
 110 Solute concentration on the solid surface $\Sigma_{surface}$, labeled $S(\mathbf{x}, t)$, changes as
 111 solute mass exchanges between the fluid and solid phases, with desorption
 112 rate λ and adsorption rate α . Hence the rate of mass exchange between
 113 the solid and fluid phases is simply the difference between the adsorption
 114 and desorption rates, which mass conservation requires to be equivalent
 115 to the diffusive flux of solute at the boundary $-D \frac{\partial c}{\partial \hat{n}}$, where \hat{n} is the unit
 116 normal at the boundary. In the numerical experiments considered here,
 117 solute enters the column inlet via a flux weighted, pulse injection, i.e. the
 118 solute concentration injected at the inlet is proportional to the velocity.

119 We solve equations (1,2) with a Lagrangian approach. The solute plume
 120 is discretized into many particles who transition through space and time
 121 according to a Langevin equation:

$$x_i^{n+1} = x_i^n + u_i \Delta t + \eta_i \sqrt{2D\Delta t} \quad (3)$$

$$y_i^{n+1} = y_i^n + v_i \Delta t + \xi_i \sqrt{2D\Delta t} \quad (4)$$

$$t_i^{n+1} = t_i^n + \Delta t + T_i \quad (5)$$

122 where particle i has position $[x, y]$ and velocity $[u, v]$ at model step n . Dif-
 123 fusion enables particles to deviate from velocity streamlines, which here is
 124 modeled as a Brownian process; η, ξ are independent, identically distributed
 125 random variables sampled from a standard normal distribution (zero mean
 126 and unit variance). Additionally, diffusion enables particles to strike the
 127 solid phase boundary. When such interaction occurs, a particle attaches
 128 to the solid phase with sorbing probability P_{sorb} . If sorption occurs, the
 129 particle remains attached for time T , where T is a waiting time sampled
 130 from an exponential distribution with mean λ . If no sorption occurs, which
 131 is always the case for conservative transport, elastic boundary conditions

132 and a zero waiting time $T = 0$ are imposed. We elaborate on details re-
 133 lated to numerical implementation of adsorption-desorption processes in the
 134 following section 2.1.1.

135 2.1.1. Adsorption-Desorption Processes

136 We model adsorption and desorption processes following [46]. Every
 137 instance a particle interacts with the solid phase boundary via diffusion,
 138 it sorbs to the boundary with a probability P_{sorb} . To leading order, for
 139 sufficiently small time step, P_{sorb} is given by

$$P_{sorb} = \alpha \sqrt{\frac{\pi \Delta t}{D}} \quad (6)$$

140 where α is a sorption rate, D is a diffusion coefficient, and Δt is the sim-
 141 ulation time step size. When a particle contacts the solid phase, we draw
 142 a random number U_i from a uniform distribution $U(0, 1)$ and the particle
 143 sorbs if $U_i < P_{sorb}$ and elastically reflects if $U_i \geq P_{sorb}$.

144 If a particle adsorbs to the boundary, its waiting time T_i is then sampled
 145 from an exponential function with mean λ , i.e. $\psi(T) = \lambda \exp(-\lambda T)$:

$$T_i = \begin{cases} \psi(T) & U_i < P_{sorb} \\ 0 & U_i \geq P_{sorb} \end{cases} \quad (7)$$

147 We characterize the importance of adsorption-desorption processes through
 148 the porous media column with dimensionless Damköhler numbers, Da_a , Da_d ,
 149 which compare adsorptive and desorptive timescales with diffusive time
 150 scales. Here, high fidelity simulations are run for a range of Da_a and Da_d
 151 spanning several orders of magnitude $O(10 - 10^3)$, allowing us to study
 152 the evolution of the solute plume as adsorption (desorption) processes be-
 153 come increasingly important. Respectively, we define the adsorptive and
 154 desorptive Damköhler numbers as

$$Da_a = \frac{\ell_c \alpha \sqrt{\pi}}{D}, \quad Da_d = \frac{\ell_c^2 \lambda}{D}. \quad (8)$$

155 Here ℓ_c is a characteristic length quantifying the average distance between
 156 the fluid phase with a solid boundary, which is determined by the domain
 157 geometry. Here $\ell_c = 3.8 \times 10^{-5}$ m.

158 Similarly, we investigate how reactive transport behavior changes as dif-
 159 fusion strength increases. We quantify the relative strength of diffusion with
 160 a Péclet number, which gives the ratio of diffusive to advective transport

161 time scales. The Péclet number Pe depends on the mean fluid velocity
 162 (accounting for x and y directions) $\|\bar{u}\|$, D , and ℓ_c and is given as

$$Pe = \frac{\|\bar{u}\|\ell_c}{D} \quad (9)$$

163 We tune D, α, λ in order to change dimensionless quantities.

164 2.2. Transport Statistics

165 One of the objectives of this study is to parameterize an upscaled model
 166 that accurately predicts transport through the porous column, while min-
 167 imizing the sampling area from which upscaled parameters are derived.
 168 To do so, we sample Lagrangian statistics along particle trajectories from
 169 the high resolution simulations and quantify how particle ensemble statis-
 170 tics evolve through space and time in detail. Then we parameterize the
 171 upscaled model with only a subset of the observed data. Specifically, we
 172 install control planes perpendicular to the mean imposed pressure gradient
 173 and measure transport statistics at the first crossing of each control plane.
 174 Control planes are spaced over a distance 2.04×10^{-5} m, which is sufficiently
 175 ($O(10)$ times) smaller than a velocity correlation length scale, such that a
 176 particle's velocity evolution can be faithfully portrayed.

177 Here, the solute plume is comprised of many particles (\mathbf{b}) with a collec-
 178 tive mass M ; the ensemble of particles is denoted Ω_b . Below we detail the
 179 employed parameters, i.e. the probability density functions (pdfs) of par-
 180 ticle velocities, travel times, paths' tortuosity and the velocity correlation
 181 function.

182 2.2.1. Velocity pdf

183 At time t , a particle's velocity depends on its position \mathbf{x} ; we define
 184 a particle's instantaneous Lagrangian velocity \mathbf{v}_x as the fluid velocity at
 185 \mathbf{x} , $\mathbf{v}_x(\mathbf{x}; \mathbf{b}) = \mathbf{u}(\mathbf{x}, \mathbf{b})$. Lagrangian velocities are sampled for particle first
 186 crossings of control planes, meaning all points on a given control plane have
 187 the same x coordinate. For a control plane located at $x = x_i$ we construct
 188 the Lagrangian velocity distribution, $\psi(v, x_i)$

$$\psi(v, x_i) = \frac{1}{M} \int_{\Omega_b} d\mathbf{b} \delta[v - \mathbf{v}_x(x_i; \mathbf{b})] \quad (10)$$

189 Note here that the $\psi(v, x_i)$ distribution is spatially dependent as it depends
 190 on x_i .

191 *2.2.2. Travel Time pdf*

192 Closely related to velocity is the travel time distribution. Here travel
 193 time over two control planes refers to the elapsed time between first particle
 194 breakthrough at each control plane. Define the first arrival time τ_{cp} of a
 195 particle at a control plane at $x = x_i$ as

$$\tau_{cp}(x_i, \mathbf{b}) = t[\Lambda(x_i), \mathbf{b}], \quad \Lambda(x_i) = \inf[x|x_i(\mathbf{b}) \geq x_i]. \quad (11)$$

196 The first arrival time of a particle is simply the first instance in which its
 197 x position exceeds x_i . The distribution of first arrival times at a control
 198 plane, denoted in this study as a breakthrough curve, is defined

$$\psi(t; x_i) = \frac{1}{M} \int_{\Omega_b} d\mathbf{b} \delta[t - \tau_{cp}(x_i; \mathbf{b})] \quad (12)$$

199 Tracking particle breakthrough times enables us to calculate the elapsed
 200 travel time $\Delta\tau_{cp}(x_i, x_j)$ between any two control planes at x_i and x_j ($x_j < x_i$)
 201 as $\Delta\tau_{cp} = \tau_{cp}(x_i; \mathbf{b}) - \tau_{cp}(x_j; \mathbf{b})$. Then for any spatial slice $x_{i,j}$ spanning
 202 between x_j and x_i we define the distribution of travel times for the ensemble
 203 of particles:

$$\psi(\Delta\tau_{cp}(x_{i,j})) = \frac{1}{M} \int_{\Omega_b} d\mathbf{b} \delta[\Delta\tau_{cp} - \Delta\tau_{cp}(x_{i,j}; \mathbf{b})] \quad (13)$$

204 Note when $x_j = 0$, the travel time and breakthrough time distributions for
 205 x_i are equivalent, $\psi(\Delta\tau_{cp}(x_{i,0})) = \psi(t; x_i)$.

206 *2.2.3. Tortuosity pdf*

207 The irregularity and distribution of the solid phase creates complex flow
 208 features resulting in streamlines not aligned with the primary pressure gra-
 209 dient, i.e. streamlines are not straight, but meander also in the transverse
 210 direction. Furthermore, diffusion allows solute to sample many streamlines.
 211 As a result, a particle's total travel distance is greater than the linear dis-
 212 tance in the streamwise direction. Tortuosity quantifies the ratio of the
 213 total pathline distance to the linear streamwise travel distance, and this is
 214 closely correlated with travel time.

215 The total travel distance Δs between successive model steps, n and $n+1$,
 216 in the high resolution simulation is estimated with a Euclidean distance,
 217 $\Delta \mathbf{s}_{n,n+1} = \|\mathbf{x}^{n+1} - \mathbf{x}^n\|$. It follows that the total pathline distance $\mathbf{s}_{n,n+k}$
 218 from model step n to $n+k$ is the summation of distances for each model

219 step, $\mathbf{s}_{n,n+k} = \sum_{i=0}^{k-1} \Delta \mathbf{s}_{n+i,n+i+1}$. Then a particle that first crosses a control
 220 plane at $x = x_j$ at model step n and first crosses a control plane $x = x_i$ at
 221 model step $n+k$ has a corresponding travel distance between control planes
 222 of $s(x_{i,j}) = s_{n,n+k}$.

223 Note in the literature, there are various definitions of tortuosity that
 224 have been used to study different subsurface properties (see [47]). Here,
 225 we adopt a pathline-dependent effective tortuosity that aligns with Lan-
 226 grangian observations and can naturally be included as an upscaled model
 227 parameter. A particle's effective tortuosity $\chi(x_{i,j})$ between control planes
 228 x_i and x_j is the total pathline travel distance $s(x_{i,j})$ divided by the linear
 229 distance between control planes $\Delta x_{i,j} = |x_i - x_j|$:

$$\chi(x_{i,j}) = \frac{s(x_{i,j})}{\Delta x_{i,j}}. \quad (14)$$

230 The effective tortuosity between any two control planes at x_i and x_j is
 231 defined as

$$\psi(\chi_{i,j}) = \frac{1}{M} \int_{\Omega_b} d\mathbf{b} \delta[\chi_{i,j} - \chi_{i,j}(\mathbf{b})] \quad (15)$$

232 For any slice spanning control planes x_i and x_j , we can define a local mean
 233 effective tortuosity $\langle \chi_{i,j} \rangle^L$, where angle brackets denote an arithmetic aver-
 234 age across the particle ensemble.

235 2.2.4. Velocity Correlation

236 Recall, the travel time and tortuosity distribution are defined over a
 237 slice spanning two control planes. We space control planes relative to a ve-
 238 locity correlation length scale, which is calculated from velocity correlation
 239 function

$$C_{vv}(s) = \frac{1}{N} \sum_{n=1}^N \int_0^\infty ds' \frac{v'(s')v'(s'+s)}{\sigma_{vv}^2}, \quad (16)$$

240 where v' refers to a velocity fluctuation about a mean, σ_{vv}^2 is the velocity
 241 variance, s is the spatial lag distance, and N is the number of particles
 242 (allowing for the average across the particle ensemble).

243 The velocity correlation length scale l_c is then the integral of the corre-
 244 lation function:

$$l_c = \int_0^\infty C_{vv}(s) ds \quad (17)$$

245 The velocity correlation length scales are 1.51, 1.89, 1.87×10^{-4} m for $Pe =$
 246 100, 1000, and ∞ , respectively, demonstrating that velocity correlation fea-
 247 tures more rapidly diminish with increasing diffusive strength. The entire

248 porous media column is approximately $O(100)$, $O(10)$ times the velocity
249 correlation scale along the longitudinal and transverse directions, respec-
250 tively.

251 **3. Flow and Transport Observations**

252 In this section we investigate the spatial variation of Eulerian and La-
253 grangian flow and transport properties. We partition our domain into non-
254 overlapping, equally-sized slices and measure the spatial evolution of trans-
255 port statistics. Control planes are spaced at distances of 0.1, 1, and 10 times
256 the correlation length scale, l_c . Here we highlight distributions for control
257 planes spaced $0.1 l_c$ and $Pe = 1000$.

258 *3.1. Eulerian Observations*

259 The top three rows in Figure 1 show Eulerian characteristics of the
260 column, i.e., the distribution of grains, porosity, and the Eulerian velocity
261 field. The phase field displays a disordered structure. The grain geometries
262 (shown in blue) are highly irregular and each grain has a unique shape and
263 size. The porosity ϕ in each sample slice, defined as the fluid area divided by
264 the entire sample area $\phi = A_{fluid}/A_{sample}$ varies through space with values
265 ranging within $[0.23, 0.97]$; the entire column has a mean porosity of 0.64.

266 The fluid velocity field is characterized by a broad distribution spanning
267 over 10 orders of magnitude, where high velocity preferential pathways con-
268 nect and cut through the surrounding slow moving waters. Relatively high
269 velocity channels form when the pore space gap between grains constricts,
270 due to the incompressibility constraint. For this reason high velocity chan-
271 nels form in areas of low porosity. The relatively small longitudinal sample
272 size of the sample facilitates the occurrence of channelling [16], whose oc-
273 currence is documented in three-dimensional media [48].

274 *3.2. Lagrangian Observations*

275 Here, we show how Lagrangian particle statistics are influenced by the
276 underlying flow field structure.

277 *3.2.1. Spatial Evolution of Lagrangian pdfs*

278 Figure 1 displays the spatial evolution of the travel time, tortuosity,
279 and velocity pdfs for control planes spaced by distance $0.1l_c$. We immedi-
280 ately observe that the Eulerian flow field structure directly influences La-
281 grangian statistics. The transverse position breakthrough position distri-
282 bution (TBPD) through space highlights where particles cross each control

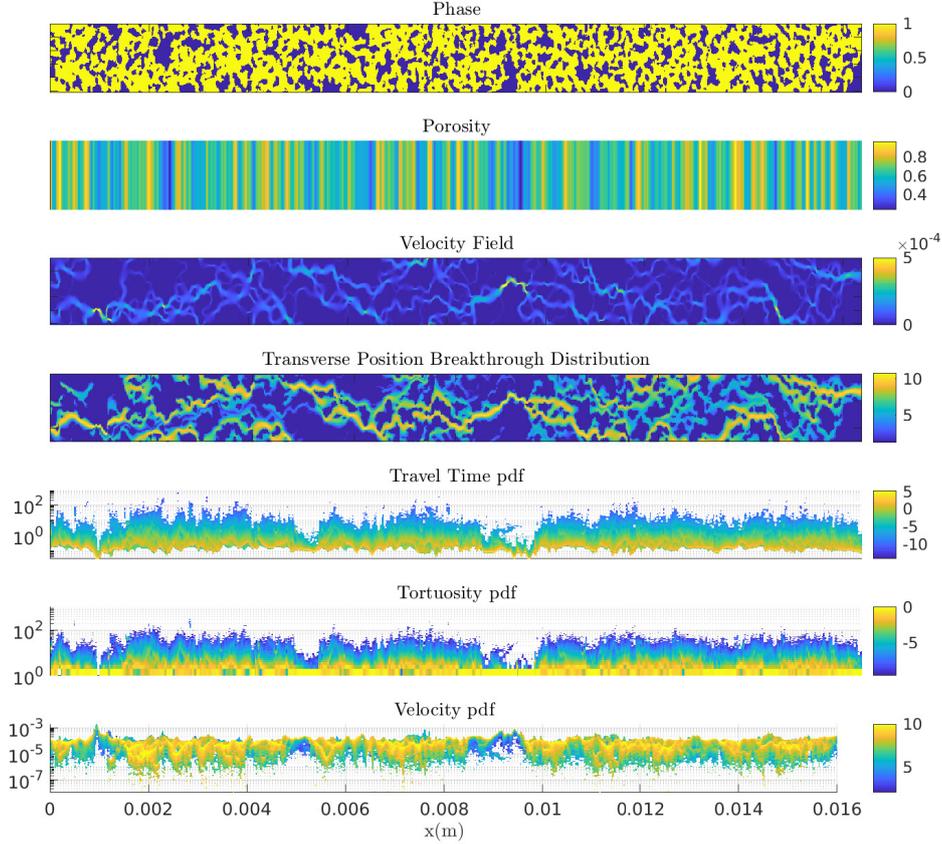


Figure 1: Eulerian and Lagrangian statistics of the 2D porous media column. Subfigure 1 shows the fluid (yellow) and solid (blue) phases. Subfigure 2 displays the porosity through space. Subfigure 3 shows the modulus of flow velocity. Subfigure 4 shows the transverse breakthrough position through space with colors in log probability. Subfigures 5,6, and 7 show the spatial evolution of the Lagrangian travel time, tortuosity, and velocity distributions with the colors corresponding to log probability. Distributions are sampled with spatial frequency $0.1l_c$, subfigures 4-7 refer to transport of a nonreactive tracer upon setting $Pe = 1000$.

283 plane in the transverse direction; colors correspond to log probabilities. The
 284 largest TBPB values correspond to regions of high fluid velocity, demon-
 285 strating that mass is channelized in high velocity pathways. As a result of
 286 such channelization, the Lagrangian velocity pdf transitions through space
 287 as observed in [32, 45].

288 When the velocity field displays strong dominant channeling features,
 289 such as near $x = 0.001, 0.009$ the statistics of the travel time, tortuosity,
 290 and velocity homogenize, with the width of the pdfs decreasing. Such be-
 291 havior is expected because mass preferentially enters fast channels, meaning
 292 all channelized mass shares similar trajectories. These regions are made up
 293 of relatively fast velocity zones, which results in faster mean travel times.
 294 Consequently, the Lagrangian velocity and travel time distribution are nega-
 295 tively correlated, i.e. as mean velocity increases, mean travel time decreases
 296 because particles are traveling faster. Similarly, the mean tortuosity de-
 297 creases with increasing channelization, as channelization is associated with
 298 high velocity pathways. The fastest channels tend to be aligned with x ,
 299 meaning particles that enter such channels will have local tortuosity values
 300 closer to 1. In regions of slow flow, diffusion becomes increasingly important
 301 for particle trajectories, which increases tortuosity values on average. The
 302 largest tortuosity values are $O(100)$, meaning the total particle travel dis-
 303 tance is two orders of magnitude greater than the x linear distance. These
 304 large values can occur near pore cavities, where the velocity field can ad-
 305 vekt particles counter to the primary pressure gradient and cause particles
 306 to recirculate through slow waters. Hence particles travel relatively long dis-
 307 tances at slow velocities, which results in large travel times that manifest
 308 in late breakthrough tailing behavior.

309 *3.2.2. Solid-Fluid Phase Interaction*

310 In addition to the aforementioned Lagrangian statistics, we also track the
 311 number of times a particle hits a boundary from inlet to outlet. Recall that
 312 adsorption to the solid phase boundary only occurs when diffusion brings
 313 a particle into contact with the solid phase. If a particle adsorbs, then
 314 it waits according to an exponential distribution, which delays transport
 315 (see section 2.1.1). The number of times a particle hits the solid phase is
 316 therefore important for the reactive case.

317 Figure 2 shows the joint pdf between number of hits and tortuosity; col-
 318 ors correspond to log probabilities. Here hits and tortuosity are measured
 319 over control planes with spacing $0.1l_c$. The mean number of hits tends to
 320 increase with tortuosity, demonstrating that particles are more likely to in-
 321 teract with the solid phase as particle travel distance increases. This has
 322 important implications for adsorption/desorption of particles, as it implies
 323 that slow particles (with high tortuosity) preferentially adsorb and are de-
 324 layed. In contrast, fast particles preferentially transport via high velocity
 325 channels and therefore have less interaction and are less likely to adsorb to

326 the solid boundary on average.

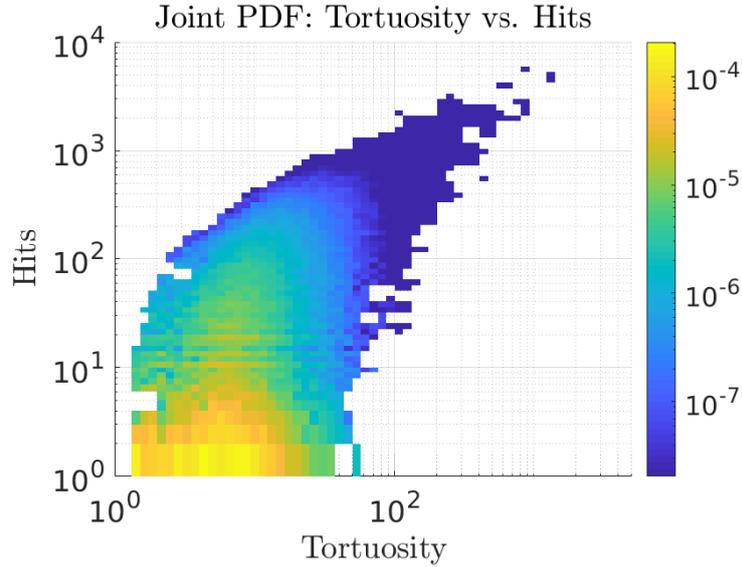


Figure 2: The joint pdf of tortuosity and the number of times a particle hits a solid boundary. Tortuosity statistics are shown for control planes spaced $\ell = .1l_c$. Colors show log probabilities. The majority of probability mass is concentrated at less than 10 hits. However, if a particle hits the boundary a large number of times $hits > 100$, then the tortuosity is very large, i.e. if particles travel very long distances, they are more likely to hit the boundary many times.

327 4. Upscaled Stochastic Modeling: Bernoulli CTRW

328 This study's objective is to predict transport at the column scale through
329 an upscaled model parameterized using a limited portion of the 2D porous
330 media column. We also investigate how the spatial distribution and area of
331 sample slices influences upscaled model parameterization and prediction.
332 These objectives are studied in the context of a continuous time random
333 walk (CTRW), which is a Lagrangian, stochastic framework that naturally
334 aligns with particle tracking methods applied in the high resolution numerical
335 simulations described in section 2.1.

336 In a CTRW framework, the solute plume is conceptualized as many
337 discrete tracer particles that transition through time and space according
338 to probabilistic rules. As formulated in this study, particles traverse a fixed
339 distance ℓ at every model step with an associated travel time τ , which

340 is sampled from a travel time distribution $\psi(\tau)$. To upscale adsorption-
 341 desorption processes, at every CTRW step we model the number of times a
 342 particle hits the solid boundary and each hit has an associated waiting time
 343 sampled from a distribution $\psi(\tau_{sorb})$, here set as an exponential distribution.
 344 Upscaled particle trajectories follow a Langevin equation:

$$x_i^{n+1} = x_i^n + \ell \quad (18)$$

$$t_i^{n+1} = t_i^n + \tau_i^{n+1} + \sum_{j=1}^{N_{hits}^k} \tau_{sorb}^j \quad (19)$$

345 At every model step, particles jump a fixed distance ℓ in time τ , which is ran-
 346 domly sampled from a travel time distribution $\psi(\tau)$. The cumulative wait-
 347 ing time $\sum_{j=1}^{N_{hits}^k} \tau_{sorb}^j$ delays particle transport due to adsorption/desorption
 348 and equals zero for the conservative case. Further details on implementation
 349 are discussed in the following sections.

350 4.1. Implementation of CTRW Correlation Structures

351 4.1.1. Velocity Correlation

352 It has been well documented that strong correlation properties exists in
 353 porous and fractured media, which may significantly impact solute transport
 354 behavior at typical scales of interest [22, 14, 25, 15, 28]. As a result, for scales
 355 less than the velocity correlation length, fast (slow) particles preferentially
 356 remain fast (slow). Thus when a CTRW jump distance is significantly less
 357 than the velocity correlation length scale $\ell \ll l_c$, velocity correlation needs
 358 to be captured to faithfully portray transport behavior.

359 The Bernoulli CTRW model, which we will apply in this study, is a
 360 spatial Markov model (SMM) that accounts for velocity correlation in a
 361 parsimonious, simplistic framework and was first introduced by Dentz et al.
 362 [27]. In the Bernoulli CTRW framework, a particle's velocity transitions via
 363 a Bernoulli process; that is the particle persists with the same travel time
 364 as the previous model step with probability P and samples from a global
 365 distribution otherwise:

$$366 \tau_i^{n+1} = \begin{cases} \tau_i^n & P \\ \psi(\tau) & 1 - P \end{cases} \quad (20)$$

367 We assume that particle velocity transitions at a constant spatial rate, $1/l_c$,
 368 with $P = \exp(-\ell/l_c)$, which is consistent with past studies [29, 30].

369 *4.1.2. Tortuosity-Hit Correlation and Adsorption-Desorption*

370 Figure 2 shows a clear correlation structure between particle tortuosity
371 and the number of times a particle strikes the solid phase boundary. Up-
372 scaling the number of boundary hits is important for estimating retardation
373 effects due to adsorption-desorption. To impose such correlation effects, we
374 sample from a joint tortuosity-hit distribution to upscale boundary hits. We
375 sample DNS Lagrangian statistics of the porous media column and in each
376 sampling slice store a travel time, tortuosity, number of hits tri-pair for each
377 particle trajectory. At every model step, each particle samples a travel time
378 and its associated tortuosity value. In the case of reactive transport, the
379 sampled tortuosity conditionally informs the number of hits; specifically we
380 implement hits by sampling a joint distribution $\psi(\chi|hits)$, which is created
381 from the tri-pair sampled data.

382 The waiting time due to adsorption-desorption is calculated from the
383 number of hits. We assume knowledge of Da_a , Da_d and make them identical
384 to the values prescribed in the pore-scale numerical simulations. The cumu-
385 lative waiting time for a single particle at one CTRW step is $\sum_{j=1}^{N_{hits}} \tau_{sorb}^j$.
386 For every hit, a particle adsorbs with probability P_{sorb} . P_{sorb} is based on Da_a
387 and is calculated with equation (6). If the particle adsorbs, then we sample
388 a waiting time from an exponential distribution, $\psi(\tau_{sorb}) = \lambda \exp(-\lambda\tau_{sorb})$,
389 with λ corresponding to Da_d . Hence, sampling travel time, tortuosity, and
390 boundary hits for each particle trajectory is sufficient to parameterize an
391 upscaled reactive CTRW model.

392 *4.2. Bernoulli CTRW Parameterization*

393 In this study, the 2D porous media column is partitioned into equally
394 sized slices with x -length of size ℓ and with y height equivalent to column
395 height. We select n slices which are used for CTRW parameterization. The
396 cumulative sampling area a is smaller than the entire column area. The
397 slice locations are randomly determined by sampling a uniform distribution,
398 i.e., every spatial position in the domain has equal probability of being
399 selected. In each slice, the ensemble of travel times τ , tortuosity χ , and
400 number of boundary hits, statistics are stored. This provides sufficient
401 data to construct $\psi(\tau)$ and $\psi(\chi|hits)$, and apply the adsorption-desorption
402 Bernoulli CTRW framework.

403 *4.2.1. Sampling Sensitivity*

404 A primary objective of this study is to complete a sensitivity analysis
405 relating sampling statistics to CTRW predictions. To do so, we parameter-

406 ize CTRW models with different sampling slice sizes, ranging from $O(.1)$ to
 407 $O(10)$ times the velocity correlation length scale. Furthermore, we investi-
 408 gate how increasing the sampling area used for parameterization statistics
 409 affects CTRW predictions.

410 Figure 3 provides a conceptual visualization of the method for sampling
 411 the domain. In the top and bottom sub-figures a fixed sampling area a is
 412 selected, highlighted in red. The sampling area in the top subfigure is com-
 413 prised of one large slice, while the sampling area in the bottom subfigure
 414 consists of many smaller slices. The spatial distribution of slices is randomly
 415 selected from a uniform distribution. Simulation statistics corresponding to
 416 the randomly selected samples parameterize our Bernoulli CTRW model.
 417 We investigate whether the size and spatial distribution of the slices influ-
 418 ences CTRW predictions. Since the slice locations are randomly sampled,
 419 we run 100 realizations for each sampling area - slice size combination; each
 420 realization has a different set of sampling slice locations. This enables us
 421 to quantify both the accuracy and sensitivity of CTRW predictions over an
 422 ensemble for a given sampling area - slice size combination parameter.

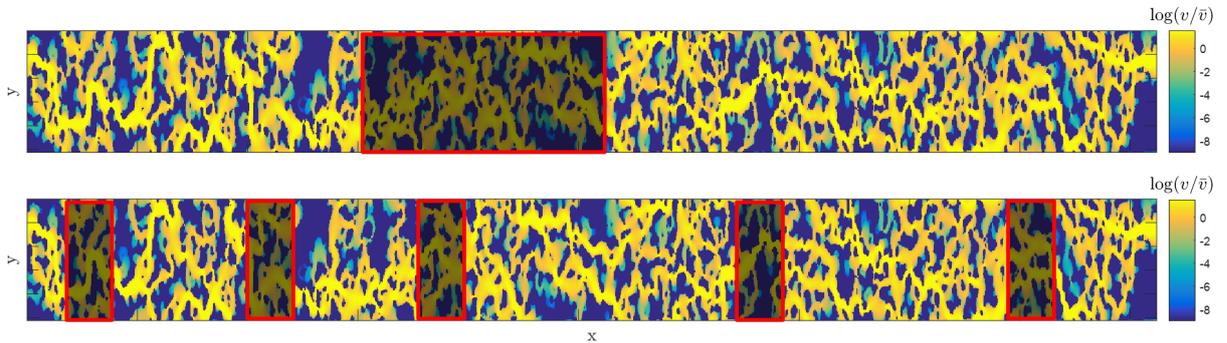


Figure 3: CTRW models are parameterized via sampling the porous media column and tracking Lagrangian statistics in direct numerical simulations. The above figure provides a conceptual illustration of the different sampling techniques. We partition a given sampling area into n slices of length ℓ and simulate transport in each slice to parameterize the CTRW. We test slices of size $.1, .2, .4, 1, 10l_c$ and sample $1/8, 1/4, 1/2$ the total domain area. Model prediction and uncertainty vs sampling slice size is explored.

423 5. Results

424 In this section, transport predictions of the proposed CTRW are com-
 425 pared with pore-scale simulations for different Pe, Da_a, Da_d combinations.

426 First, we present the conservative transport case and test model sensitivity
 427 to input parameters. Then we test CTRW model performance under vary-
 428 ing adsorption-desorption rates. The section concludes by examining how
 429 diffusion influences both reactive and conservative transport behavior.

430 *5.1. CTRW Predictions and Uncertainty for Conservative Transport*

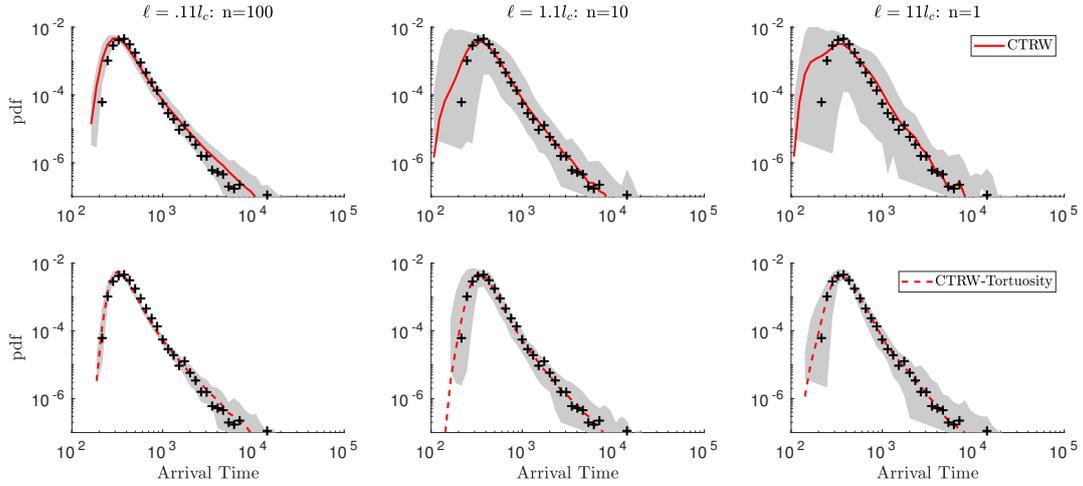


Figure 4: Bernoulli CTRW model predictions are compared with DNS observations (black crosses). CTRW models are parameterized via sampling $a = 1/8$ the entire column and n sampling slices varying in size $\ell = .1l_c, 1l_c, 10l_c$. For each sample slice size, we run 100 CTRW realizations, i.e., in each realization we sample the domain uniformly. The ensemble envelope of realizations is shown in gray shade and the mean model prediction is denoted with the red solid line. The top row shows raw Bernoulli CTRW predictions and the bottom row corresponds to corrected predictions made via a spatially dependent mean tortuosity parameter. Results are shown for $Pe = 1000$ and time units are in seconds.

431 We parameterize a CTRW model and predict first passage time distri-
 432 butions at the porous media column outlet. The CTRW performance is
 433 tested for different sample slice size - cumulative sampling area combina-
 434 tions; here we choose sampling slice sizes of $\ell = 0.1l_c, 0.2l_c, 0.4l_c, 1l_c, 10l_c$.
 435 The cumulative sampling area a has size $1/8, 2/8, 4/8$ the area of the total
 436 column area.

437 The top row of Figure 4 shows the entire ensemble distribution (gray)
 438 and mean (red) CTRW outlet breakthrough curve predictions for $a = 1/8$
 439 and slice sizes $\ell = 0.1l_c, 1l_c, 10l_c$ for conservative transport. For each slice

440 size we run 100 CTRW realizations, with each realization sampling the do-
 441 main randomly but uniformly. The mean breakthrough curves accurately
 442 predict tailing behavior for all slice sizes, however early and peak arrival
 443 are only captured when the sample slices are smaller than the velocity cor-
 444 relation length scale. Additionally, the spread across CTRW realizations
 445 decreases as the sample slice size decreases, as demonstrated by the reduced
 446 gray shaded area. In the right subfigure, one large continuous slice with size
 447 $1/8$ the length of the column is sampled to parameterize the CTRW. Predic-
 448 tions are least accurate and uncertainty is greatest for this case. Recall that
 449 the mean travel time distribution evolves through space, and so sampling
 450 one region of the domain may not be representative of the global column
 451 statistics. When the sampled statistics are not representative, CTRW pre-
 452 dictions will fail. These results suggest that for a given sampling area, we
 453 can reduce uncertainty across realizations by taking many small slices that
 454 are spatially distributed. Such a sampling method yields statistics more
 455 representative of the global column system at large.

456 The solid lines in the left panel of Figure 5 display the mean squared
 457 error of conservative mean breakthrough curve predictions for CTRW mod-
 458 els parameterized with different sample slice lengths. Colors denote the
 459 total sampling area; $a = 1/8, 2/8, 4/8$ for black, red, blue lines, respec-
 460 tively. As expected, model prediction accuracy improves as the sampling
 461 area increases because the sampled statistics become more representative
 462 of the global statistics and thus spatial heterogeneities in Lagrangian statis-
 463 tics are better captured. For all sampling areas, the largest CTRW error
 464 occurs when the parameterization slice size is $O(10)$ times larger than l_c .
 465 Note that when the slice size is much greater than the velocity correla-
 466 tion length scale $\ell \gg l_c$ the probability of a particle velocity persisting
 467 over successive model steps goes to zero and the so the Bernoulli CTRW
 468 effectively reduces to an uncorrelated random walk. The most accurate pre-
 469 dictions always occur when sample slices are smaller than l_c . This result
 470 demonstrates the importance of parameterizing models with representa-
 471 tive statistics; an uncorrelated CTRW model most closely resembles using
 472 statistics from one continuous slice. However, even in this idealized porous
 473 media system, parameterizing the CTRW with sample sizes larger than the
 474 correlation scale provide less accurate predictions on average, suggesting
 475 that correlated CTRW models may be practically more suitable for predic-
 476 tion purposes, especially in this context where computational costs between
 477 sampling methods for a fixed sampling area are approximately equal.

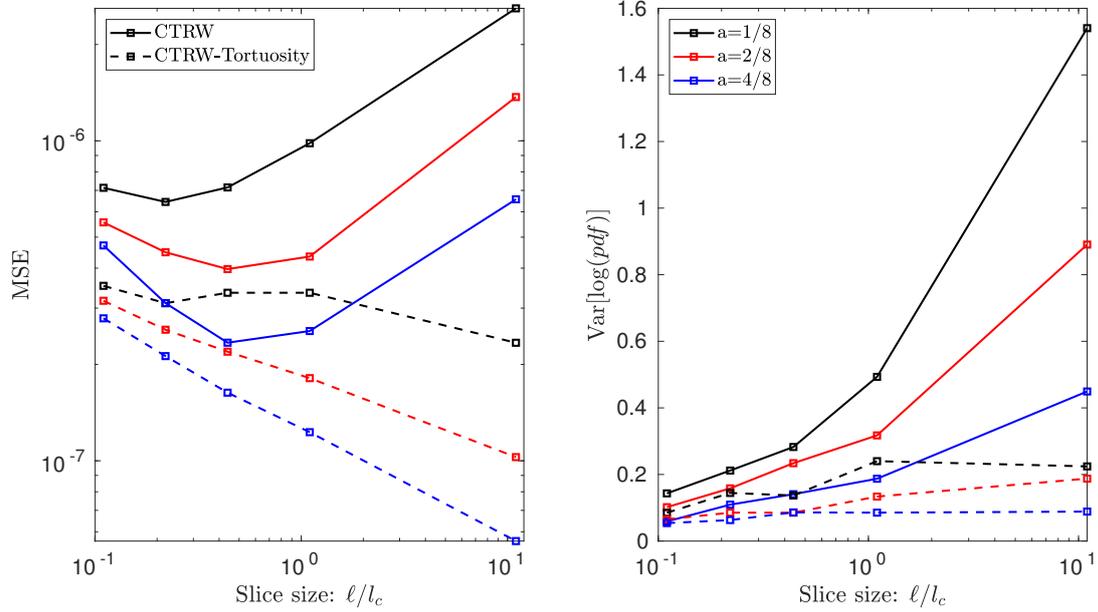


Figure 5: Bernoulli CTRW prediction accuracy is quantified via the mean squared error (MSE) of the ensemble average (left subfigure) and output uncertainty is quantified by the variance of log pdf values across all realizations averaged over all times (right subfigure). Model predictions are assessed for different sample slice sizes $\ell = .1l_c, .2l_c, 0.4l_c, 1l_c$ and for cases with sampling area $a = 1/8, 2/8, 4/8$ the entire domain area. Solid lines indicate the Bernoulli CTRW model and dashed lines denote the tortuosity corrected model. Results are shown for $Pe = 1000$.

478 In addition to reduced accuracy, parameterizing the CTRW with a slice
479 size greater than the velocity correlation length scale $\ell \gg l_c$ generates in-
480 creased uncertainty across realizations. We quantify uncertainty with the
481 time averaged variance of log arrival time pdf values. The solid lines in the
482 left panel in Figure 5 displays the variance vs. slice size length for different
483 sampling areas. As the sampling area increases, the uncertainty in predic-
484 tion across CTRW realizations decreases because sampled statistics become
485 more representative of global statistics and better capture spatial hetero-
486 geneities that impact transport behavior. On the other hand, the ensemble
487 variance decreases as the sampling slice size decreases. This suggests that
488 when the sampling volume needed for representative statistics is unknown,
489 obtaining statistics from many small slices randomly distributed through-
490 out the domain will reduce prediction uncertainty. Using data from fewer
491 larger sample slices does not fully capture the entire spectrum of spatial

492 heterogeneity, and thus generates increased variability across the ensemble
 493 of predictions.

494 5.2. Accounting for Spatial Heterogeneity via Tortuosity

495 The spatial variability of Lagrangian and Eulerian statistics makes it
 496 challenging to characterize the upscaled model by sampling only a portion
 497 of the porous media column. In this section, we explore methods that correct
 498 the previously sampled distributions to account for spatial variations in the
 499 flow field structure, thereby improving mean model predictions and reducing
 500 the spread across the ensemble. We do so by relating tortuosity and travel
 501 time. Next in section 5.2.1, we assume full knowledge of the mean tortuosity
 502 field to correct the sampled data; we acknowledge that such information is
 503 currently practically unobtainable without relying on full simulation of the
 504 domain. Thus this section serves merely as a proof of concept. Then, in
 505 section 5.2.2, we evenly space sampling areas throughout the entire column
 506 and find that this method, on average, better captures spatial heterogeneity
 507 of transport characteristics than sampling randomly.

508 5.2.1. Correcting Sampled Data via Tortuosity: a Proof of Concept

509 The spatial evolution of the travel time and tortuosity distributions and
 510 their associated mean values are positively correlated, i.e. large travel dis-
 511 tances are more likely to have large travel times. Here we investigate how
 512 correcting for spatial variations in mean travel distance influences upscaled
 513 model prediction. To do so, we assume full knowledge of the mean tortuos-
 514 ity field: we divide the porous media column into slices with length ℓ and
 515 each slice has a mean tortuosity value $\langle \chi(x) \rangle^G$. Then as done previously,
 516 we sample a portion of the domain and construct a travel time distribution
 517 $\psi(\tau)$ from high resolution simulations. We store an additional piece of in-
 518 formation, the mean tortuosity for each local sample slice $\langle \chi \rangle^L$: hence, we
 519 now sample a travel time, mean tortuosity pair $\psi(\tau, \langle \chi \rangle^L)$. Our sampled
 520 travel time in the CTRW is then scaled according to the current location
 521 of the particle, reflecting that areas of the domain where particles travel
 522 a farther (shorter) distance should have larger (smaller) travel times. The
 523 scaled CTRW time equation becomes:

$$t_i^{n+1} = t_i^n + \tau_i^{n+1} \frac{\langle \chi(x) \rangle_{n+1}^G}{\langle \chi(x) \rangle^L} \quad (21)$$

524 Here our scaling factor $\frac{\langle \chi(x) \rangle_{n+1}^G}{\langle \chi(x) \rangle^L}$ is simply the tortuosity corresponding to the
 525 particle's current x position over the tortuosity of the sampled travel time

526 slice. If the sampled mean tortuosity is smaller than the mean tortuosity of
527 the particle’s current position, then the time is increased by the correction
528 factor to account for the fact that the particle will likely experience a higher
529 tortuosity due to its current position in the column.

530 The bottom row of Figure 4 compares the mean CTRW predictions
531 with simulated breakthrough curves and displays the spread across realiza-
532 tions when a tortuosity correction is applied using equation (21). For all
533 sample area sizes, the tortuosity correction improves mean model perfor-
534 mance, most notably for early arrival times. More importantly, the spread
535 across realizations also decreases with the tortuosity correction. Hence the
536 correction, both improves model accuracy and decreases uncertainty by ac-
537 counting for the spatial heterogeneity of tortuosity through the column.

538 The dashed lines in Figure 5 shows the mean model error vs. slice size
539 as well as the realization variance vs. slice size. For all sampling area -
540 slice size combinations, the tortuosity correction reduces model error and
541 the prediction uncertainty. knowledge of the the spatial heterogeneity of
542 tortuosity has a marked impact on the model results. Similar to the trends
543 observed when no correction is applied, the model uncertainty increases with
544 increasing slice size, although the rate of such increase is largely reduced in
545 this corrected model. However, a different trend emerges for mean squared
546 error; with the tortuosity correction, the mean CTRW error decreases with
547 increasing slice size. When sample slice sizes are larger than the velocity
548 correlation length scale $\ell > l_c$, such correlation effects are built into the
549 measured statistics and do not need to be explicitly represented in the
550 upscaled model. Hence for large slice sizes, only the larger scale spatial
551 transitions in Lagrangian statistics, caused by heterogeneities of the fluid
552 flow structure, need to be captured to upscale transport, which is explicitly
553 done in this method by scaling travel times based on the tortuosity field.

554 *5.2.2. Evenly Distributed Sample Slices*

555 Knowledge of the full Lagrangian statistics is practically unobtainable
556 in most non-insilico or field settings. We investigate here strategies to ob-
557 tain a representative sample of Lagrangian statistics, by constraining the
558 model on partial information of the tortuosity field. Our first attempt was
559 to reconstruct the full log-tortuosity field with conditional kriging, i.e. using
560 sample slices as conditioning points. The results of these numerical experi-
561 ments are here omitted since the model performances were similar to those
562 obtained with random sampling and no tortuosity correction (i.e., shown in
563 Figure 4, top row). Here, we then simply distribute sample slices, such that

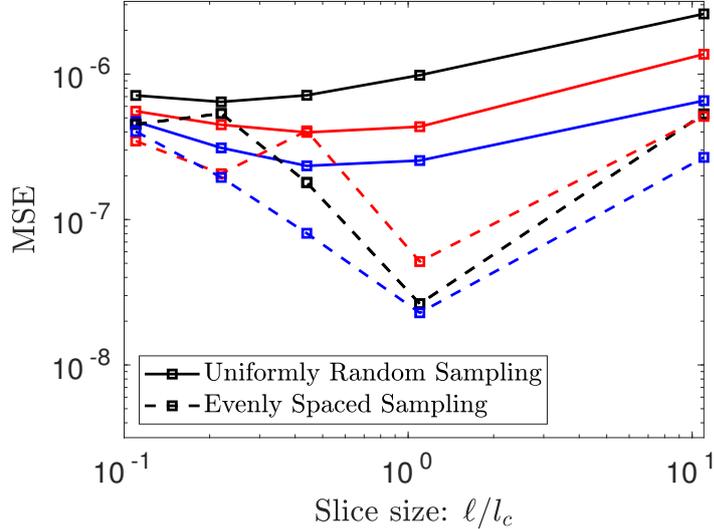


Figure 6: The MSE of the ensemble average are given for conservative transport and $Pe = 1000$ for the two sampling methods; 1) sampling the porous media uniformly random (solid lines) and 2) equi-distant spaced sampling areas (dashed lines). MSE values are shown for different sampling areas $a = 1/8, 2/8, 4/8$, black, red, blue, respectively and for different sample slice sizes $\ell = 0.1l_c, 0.2l_c, 0.4l_c, 1l_c, 10l_c$.

564 they span the entire domain and are spaced by equal distance.
565 Again a fraction a of the the porous media domain is sampled and di-
566 vided into n slices of equal size a/n . The center of each sample slice is
567 set such that it is equi-distant from neighbor slices, with distance between
568 centers equal to L/n , where L is the column length. We compare CTRW
569 prediction accuracy when parameterized with the evenly spaced samples
570 with predictions via uniformly distributed samples for various sample area
571 - slice size combinations (Figure 6). Solid lines show the MSE with the
572 uniformly random method for sample area fractions $a = 1/8, 2/8, 4/8$ and
573 dashed lines correspond to the evenly spaced sampling method. For all slice
574 lengths ℓ , sampling the porous media with equi-distant spaced sample slices
575 improves model predictions, especially as sample slice size increases. This
576 is because the equi-spaced sampled tortuosity distribution is more repre-
577 sentative with respect to its global (generally unknown) distribution than
578 when random sampling is performed. Note however, that results obtained
579 in this case rely on a single realization and may be subject to the particular
580 case analyzed here, i.e. might not be generally exportable to any setting.

581 *5.3. Adsorption-Desorption Results*

582 The Bernoulli CTRW model is extended to include adsorption-desorption
 583 processes for particle-boundary interactions. We test reactive CTRW per-
 584 formance for a wide range of Da_a, Da_d values and combinations. Recall that
 585 adsorption-desorption is only possible if a particle strikes the solid bound-
 586 ary. Thus predicting the number of particle hits is important for accurately
 587 capturing transport of the reactive solute plume.

588 *5.3.1. Upscaling Hits: Particle - Boundary Interactions*

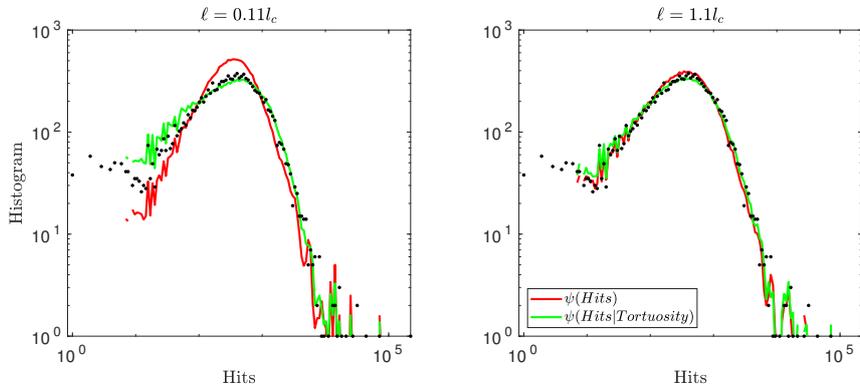


Figure 7: We predict the number of total hits from column inlet to outlet with the Bernoulli CTRW for two sampling slice sizes $\ell = .1l_c, 1l_c$ for $Pe = 1000$ and sampling area $a = 2/8$ the column area. The hit distribution is predicted for a Bernoulli model when hits are sampled from a random distribution $\psi(Hits)$ (red) and when hits are sampled from a conditional distribution $\psi(Hits|Tortuosity)$ (green).

589 For every sample slice we track tortuosity, travel time, and particle
 590 boundary hits, and use these values to estimate the global distribution from
 591 which the CTRW is parameterized. We test two methods to upscale the
 592 number of particle hits.

- 593 1. At every model step, particles sample randomly from a hit distribution
 594 $\psi(Hits)$, which is the aggregate of hit distributions for each sample
 595 slice and independent from all other variables.
- 596 2. At every model step, we sample from a hit distribution dependent
 597 on tortuosity $\psi(Hits|Tortuosity)$, i.e., we sample a tortuosity value
 598 which then informs the number of hits using a realization dependent
 599 joint hits-tortuosity distribution similar to the one shown in Figure 2.

600 We estimate the total number of times a particle hits a grain boundary
 601 from inlet to outlet with the two upscaled methods and compare with high
 602 fidelity pore-scale simulations.

603 Figure 7 compares the distribution of total hits for the two upscaled
 604 methods vs. simulation data for two sample slice sizes. The total hit distri-
 605 bution spans several orders of magnitude. For sample slices of size $\ell = .1l_c$
 606 the peak of the distribution is overestimated and low hit values are underes-
 607 timated when the Bernoulli model samples $\psi(Hits)$. However, conditioning
 608 the hits on particle tortuosity enables the upscaled model to faithfully rep-
 609 resent the particle - boundary interactions. This indicates that over small
 610 scales, the relationship between hits and tortuosity should be considered
 611 in upscaled models, because particles with very tortuous paths are more
 612 likely to interact with boundaries. For the sample slice of size $\ell = l_c$ both
 613 upscaling methods accurately capture the total hit distribution, suggesting
 614 the number of hits and tortuosity correlation structure homogenizes after
 615 particles have traveled sufficient distance in the longitudinal direction.

616 5.3.2. Upscaling Transport with Sorption-Desorption

617 We predict breakthrough curves at the column outlet with an adsorption-
 618 desorption Bernoulli CTRW and compare with high fidelity simulations.
 619 Simulations are tested for all combinations of $Da_a = 10, 10^2, 10^3$ and $Da_d =$
 620 $10, 10^2, 10^3$; additionally we consider extreme conditions where particles sorb
 621 with probability 1 if they contact the solid boundary $P_{sorb} = 1$ and have
 622 large waiting times $Da_d = 10^5$. This extreme case allows us to test the
 623 veracity of the proposed upscaled CTRW model.

624 Both adsorption and desorption rates influence column scale particle
 625 transport. A particle that hits the solid boundary N_{hits} time has an expected
 626 delay in transport $E[T_{delay}] = N_{hits}P_{sorb}\lambda$. Hence transport is delayed as
 627 P_{sorb} (controlled by adsorption rate) and λ (controlled by desorption rate)
 628 increase. Figure 8 displays predicted and simulated breakthrough curves
 629 for selected Da_a, Da_d combinations and $Pe = 1000$. The left and right
 630 columns in Figure 8 correspond to sample slice sizes of length $\ell = .1l_c, 1l_c,$
 631 respectively. The solid line corresponds to CTRW predictions without cor-
 632 recting for spatial variations in the tortuosity field, and the dashed lines
 633 indicates a tortuosity correction. When the Da_a, Da_d are relatively low
 634 $O(100)$, breakthrough curves remain relatively similar to the conservative
 635 case. As Da_a, Da_d increase, the mean arrival breakthrough time increases
 636 and tailing is enhanced. Early time breakthrough is not significantly delayed
 637 by adsorption-desorption processes, as these early particles are transported

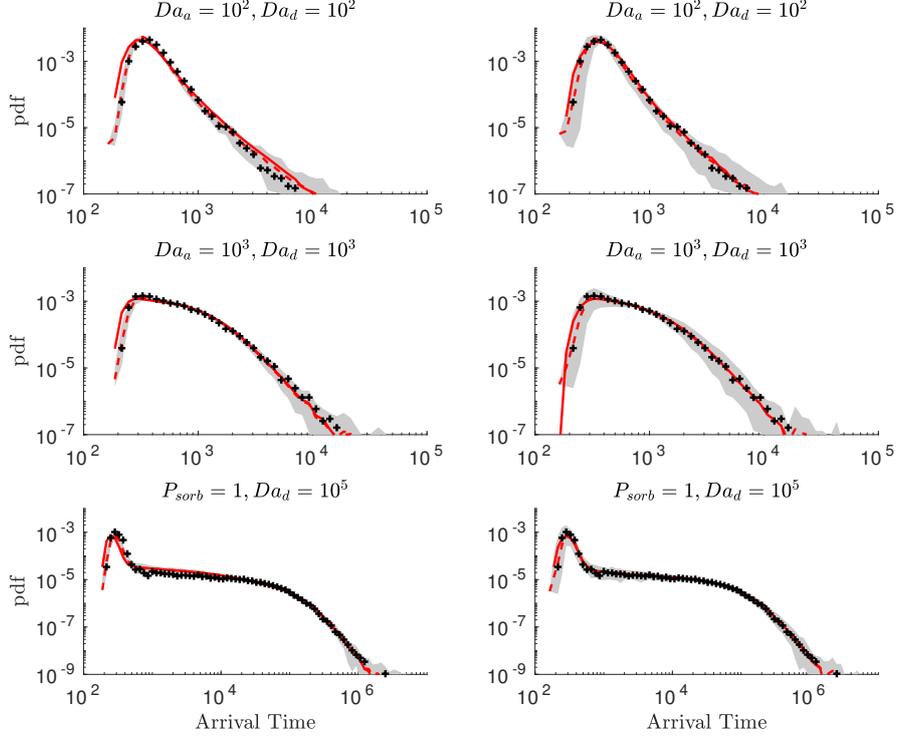


Figure 8: We predict BTCs at the domain outlet for different adsorption-desorption rates. Solid lines are mean CTRW BTC curves, dashed lines are mean CTRW-tortuosity curves. The left column has sampling size $\ell = .1l_c$ and right column has sampling size $\ell = l_c$. The hit distribution in the CTRW model is sampled from joint tortuosity-hit pdf. The gray shaded region shows the ensemble envelope for 100 realizations. Time units are in seconds.

638 via fast channels where interaction with the solid boundary is limited or
 639 even zero. Additionally, we consider a case with $P_{sorb} = 1$ and $Da_d = 10^5$,
 640 meaning every time a particle hits a boundary it is guaranteed to adsorb
 641 and will likely remain attached to the boundary for a relatively large time.
 642 In this case, there is a distinct peak at early times followed by enhanced
 643 tailing. The distinct peak corresponds to particles that have little or zero
 644 interaction with the boundary, while particles that hit the boundary have
 645 longer waiting times; the largest breakthrough times are delayed from $O(10^4)$
 646 in the conservative case to $O(10^6)$.

647 The reactive Bernoulli CTRW model captures breakthrough curves across
 648 the $Da_a - Da_d$ parameter space. Trends are similar to those observed in

649 the conservative case. The spread across CTRW realizations increases when
 650 sample slice size ℓ increases. Additionally, the tortuosity correction (dashed
 651 lines) improves breakthrough prediction, especially at early times. Recall
 652 that early travel times are those particles in fast channels who are less likely
 653 to interact with the solid boundary, and thus the tortuosity correction has
 654 the same effect as in the conservative case. However, as the adsorption-
 655 desorption processes play an increasing role, i.e. Da_a, Da_d increase, the
 656 tortuosity correction becomes less significant because the reactive bound-
 657 ary processes dominate retardation.

658 *5.4. Impact of Péclet Number on Reactive Transport*

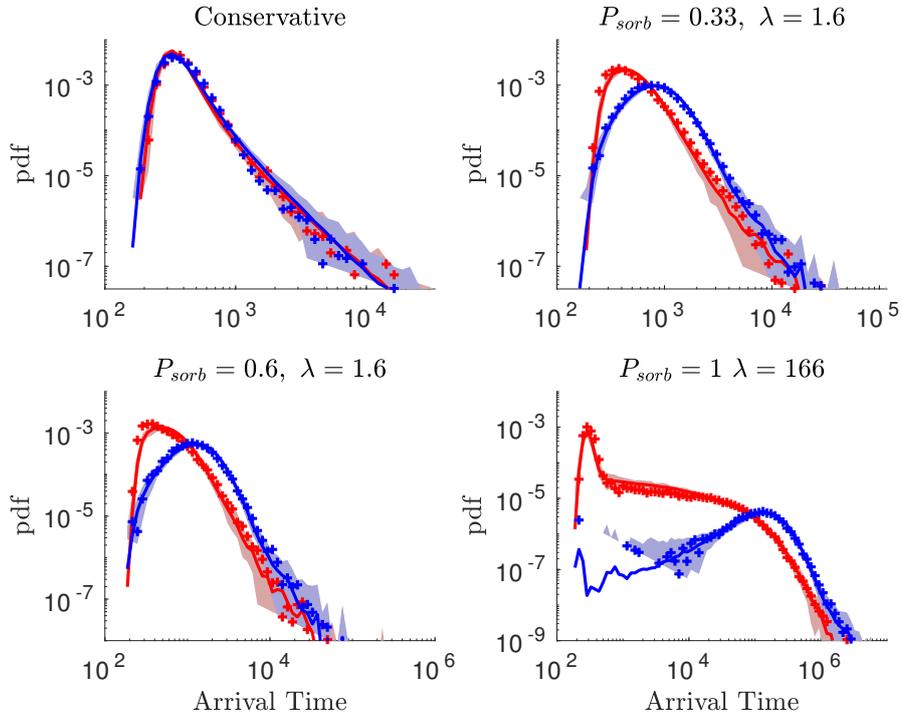


Figure 9: Bernoulli CTRW predictions at the outlet (solid lines) are compared to DNS simulations (crosses) for the $Pe = 100$ (blue) and $Pe = 1000$ (red). Breakthrough curves are shown for different combinations of sorption probabilities and mean waiting times. The gray shaded areas display the ensemble of CTRW predictions for 100 realizations. Time units are in seconds.

659 We test the influence of diffusion on reactive transport by comparing
 660 breakthrough curves for $Pe = 100, 1000$. Recall that diffusion is the mech-

661 anism which enables particles to interact with solid boundary, hence when
662 diffusion strength increases the number of times a particle hits the boundary
663 increases on average; the mean number of hits from inlet to outlet is 871,
664 281 for $Pe = 100, 1000$, respectively. Figure 9 shows outlet breakthrough
665 curves for the $Pe = 100$ (blue) and $Pe = 1000$ (red) cases under different
666 adsorption and desorption rates.

667 In the conservative case, diffusion does not have a significant impact
668 on particle breakthrough times and so breakthrough curves appear similar
669 across Pe . As P_{sorb} and waiting time λ increase, the peak breakthrough
670 concentration is delayed and tailing is enhanced because particles now have
671 increased likelihood of sorbing to grain boundaries. In the extreme case,
672 where $P_{sorb} = 1$ and $\lambda = 166$, the peak concentration is significantly delayed
673 for the $Pe = 100$ case. Increasing diffusion strength, increases the likeli-
674 hood of hitting the boundary, which significantly delays transport when the
675 adsorption rate is high and desorption rate is low.

676 The reactive Bernoulli CTRW model's robustness is tested by varying
677 Pe (Figure 9). For all cases considered, the CTRW model (solid lines)
678 captures reactive transport through the porous media column. Here the
679 CTRW model is parameterized with sample slice size $\ell = 0.1l_c$ and sample
680 area fraction $a = 1/8$. Again, we run 100 CTRW realizations, with each
681 realization sampling the domain uniformly random. The spread across real-
682 izations remains relatively small for this sample slice. Hence parameterizing
683 the reactive Bernoulli CTRW with slices smaller than the correlation length
684 scales can accurately predict transport under a wide variety of conditions.

685 6. Discussion and Conclusions

686 We run direct numerical simulation of transport through a 2D porous
687 column with adsorption-desorption. The spatial distribution of grains and
688 irregularity of grain geometry results in a fluid velocity field that is complex
689 and spatially variant. Consequently, Lagrangian transport statistics are
690 spatially dependent (non-stationary), and capturing such features in an up-
691 scaled modelling framework is challenging. We use direct numerical simula-
692 tions to explore reactive transport through the column, which guides devel-
693 opment of a more general spatial Markov model with adsorption-desorption.
694 The simulations show:

- 695 1. The velocity, travel time, and tortuosity distributions are highly in-
696 tertwined. High velocity channels are mainly aligned with the pri-

697 mary pressure gradient, meaning particles transported in such chan-
698 nels travel a shorter distance, resulting in relatively fast travel times.
699 2. High velocity regions channelize mass which homogenizes correspond-
700 ing Lagrangian statistics, as a significant portion of mass is forced
701 through the small high velocity region.
702 3. Tortuosity and the number of times particles hit the solid grain bound-
703 ary exhibit a strong correlation structure, such that more hits are
704 likely with high tortuosity values. In the context of adsorption-desorption,
705 this means that slow velocity particles preferentially sorb-desorb, fur-
706 ther delaying downstream transport.

707 These correlation structures are parameterized in a reactive Bernoulli
708 CTRW model. In the proposed framework, we assume that velocity tran-
709 sitions at a constant spatial rate, which can be upscaled as a Bernoulli
710 process. In the case of conservative transport, the Bernoulli CTRW accu-
711 rately predicts column outlet breakthrough curves, which is consistent with
712 past studies [28, 29, 30]. We extend the Bernoulli framework to include
713 adsorption-desorption processes. For scales where velocity correlation is
714 important, tortuosity and the number of times a particle strikes the bound-
715 ary also exhibit a correlation structure that must be captured in the up-
716 scaled model for accurate prediction of adsorption-desorption to the grain
717 surfaces. We do so by sampling a tortuosity travel time pair at each model
718 step and then sampling a particle hit number conditioned on the tortuos-
719 ity. This method enables the hit distribution and adsorption-desorption
720 effects on transport to be incorporated in the upscaled framework. Failing
721 to include such correlation inaccurately represents the hit distribution of
722 particles, which subsequently propagates as error for adsorption-desorption
723 transport predictions.

724 The proposed reactive Bernoulli CTRW model faithfully portrays trans-
725 port influenced by adsorption-desorption processes under a range of Damköhler
726 and Péclet numbers. This modelling framework has been generalized from
727 previously proposed reactive SMM frameworks [39] via a tortuosity depen-
728 dent, hit parameter. Previous models needed generalization as they would
729 fail in the 2D porous media considered here, because it cannot be partitioned
730 into identical periodic elements, which is an inherent assumption of the
731 model proposed by [39]. We show that under certain adsorption-desorption
732 conditions, conservative breakthrough curves are delayed and their shapes
733 significantly altered. Accounting for adsorption-desorption via a retardation
734 coefficient, as has been commonly assumed, simply scales the breakthrough

735 curves and would not predict such shape shifts. Hence, there is great utility
736 in upscaling the underlying correlation structures of adsorption-desorption
737 processes, as we have done here. Although our proposed model was only
738 tested in an idealized 2D setting, it provides a framework which can be
739 expanded to aid in our understanding of more complicated 3D porous me-
740 dia geometries, where for example pore-scale sampling could be obtained
741 from high-resolution imaging of geological media or from three-dimensional
742 artificially generated pore structures. Application of our approach to these
743 systems is envisaged in future research efforts.

744 We parameterize our upscaled CTRW models by sampling statistics from
745 a portion of the column and explore model sensitivity to sample slice size and
746 total sampling area. When particle sample slices exceed the velocity cor-
747 relation length scale, both velocity correlation via the Bernoulli parameter
748 and the tortuosity-hit correlation structure decorrelate and no longer need
749 to be accounted for in an upscaling framework. If this is the case, one might
750 naturally question the use of a more complicated correlated model, as a sim-
751 pler framework could be substituted by considering statistics over a larger
752 sampling area. We address this issue by parameterizing the CTRW model
753 with different sampling slice size-sampling area combinations. For each
754 combination, samples used for parameterization are randomly distributed
755 throughout the domain and 100 realizations are considered, with each re-
756 alization having different samples and thus different statistics for model
757 parameterizations. For a given sampling area, mean CTRW breakthrough
758 curve predictions are most accurate when sample sizes are less than the
759 velocity correlation length scale, meaning velocity and tortuosity-hit cor-
760 relational effects are important for these sample sizes. More importantly,
761 sampling many small slices distributed through the domain significantly re-
762 duces the uncertainty of CTRW predictions. This suggests that spatially
763 distributing samples throughout the domain better captures global system
764 statistics than sampling a few large continuous slices, which agrees with the
765 observations that show Lagrangian statistics change significantly through
766 space.

767 The spatial evolution of tortuosity and travel time are highly correlated
768 and non-stationary. Since only a portion of the porous column is sampled to
769 parameterize the CTRW models, the sampled tortuosity and travel times
770 may not be representative of the global sample. In a numerical experi-
771 ment we assume full knowledge of the mean tortuosity field and leverage
772 this knowledge to correct for spatial heterogeneity of statistics. Specifically

773 we scale the travel time by a linear coefficient dependent on the sampled
774 tortuosity and particle's current spatial position. In essence, this scaling
775 increases (decreases) travel time for regions where particles must travel a
776 farther (shorter) distance than the mean travel distance. With this intuitive
777 and simple correction, the CTRW model has higher prediction accuracy and
778 smaller uncertainty. However, full knowledge of the tortuosity field is cur-
779 rently not obtainable without simulation of the entire domain, and so this
780 spatial correction serves as a proof of concept that upscaled models can be
781 significantly improved if such spatial knowledge is included in input param-
782 eters.

783 This leaves a common unresolved issue in upscaled transport modeling
784 studies; in order to upscale transport we often first need to simulate trans-
785 port. Input upscaled modelling parameters must reflect the spatial het-
786 erogeneity of Lagrangian statistics for accurate model predictions. However,
787 accounting for that spatial heterogeneity without sampling the entire domain
788 is challenging. Note that in this study geo-statistical interpolation meth-
789 ods, including conditional kriging techniques were applied to infer global
790 Lagrangian statistics from sampled areas (results not shown). However,
791 these methods failed to capture the spatial evolution of statistics in suffi-
792 cient detail to improve model prediction and model predictions were only
793 improved once the global distribution was sufficiently sampled via a large
794 sampling fraction a . We found however that sampling areas spaced equi-
795 distant across the entire domain yield more representative samples than
796 random uniform sampling. Lagrangian statistics are correlated through
797 space and the equi-distant sampling method evenly spreads out sampling
798 areas, thereby increasing the probability that the the spatial heterogeneity
799 from column inlet to outlet is represented. However, even with this method
800 a sufficient sample area fraction must be considered, or the global statistics
801 will not be captured.

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807 **Appendix A. Geometry and Flow field**

808 We detail here below the methodology followed to generate the porous
809 media column and numerically compute the single-phase flow field.

810 *Appendix A.1. Porous Media Column: Generation*

811 The synthetic porous media column is generated using a variant of the
812 method introduced by Smolarkiewicz and Winter [49, 50]. It follows four
813 successive steps as described here. While three-dimensional structures are
814 possible, we focus here on the two-dimensional version of the method.

- 815 1. A two-dimensional regular grid with uniform spacing h is generated
816 and is populated with random values $u(\mathbf{x})$ ($\mathbf{x} = (x, y)$, being the
817 vector of grid node coordinates) sampled from a continuous uniform
818 distribution on the closed interval $[0, 1]$ (Figure A.10).
- 819 2. This random field is convolved with a symmetric flattened Gaussian
820 kernel,

$$k(\mathbf{x}, \sigma, \theta) = \min \left[\frac{1}{2\pi\sigma^2} \exp \left(-\frac{x^2 + y^2}{2\sigma^2} \right), \frac{\theta}{2\pi\sigma^2} \right], \quad (\text{A.1})$$

821 with variance σ^2 and flattening factor θ , to generate the isotropic
822 correlated random topography (Figure A.10),

$$T(\mathbf{x}) = \int_{\mathbf{R}^2} k(\mathbf{x} - \mathbf{y}, \beta, \theta) u(\mathbf{y}) d\mathbf{y}. \quad (\text{A.2})$$

823 The correlation length in the topography is controlled by the value of
824 β while the roughness of the topography is determined by the value of
825 θ . After the topography is generated, it is normalized to the interval
826 $[0, 1]$. Note that the convolution is computed in the frequency domain.
827 As a consequence, $T(\mathbf{x})$ is double-periodic in space.

- 828 3. A level threshold, $\gamma \in [0, 1]$, is applied to given $T(\mathbf{x})$ to map values
829 onto a phase indicator function I , where $I(\mathbf{x}) = 1$ in the fluid nodes
830 and $I(\mathbf{x}) = 0$ otherwise, i.e.,

$$I(\mathbf{x}) = \begin{cases} 0, & \text{if } T(\mathbf{x}) \geq \gamma \\ 1, & \text{if } T(\mathbf{x}) < \gamma \end{cases}. \quad (\text{A.3})$$

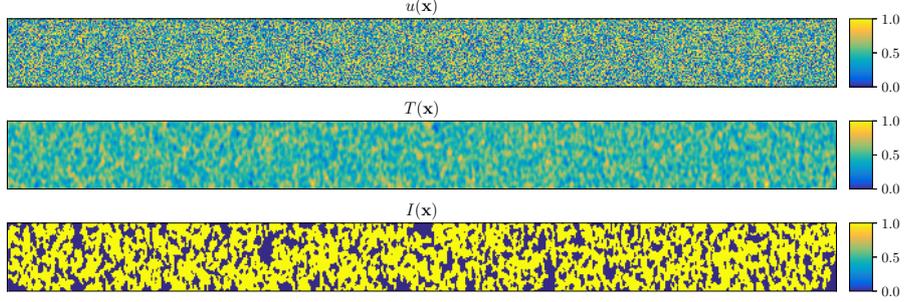


Figure A.10: Generation of the 2D porous media column. Subfigure 1 shows the random field achieved at step 1. Subfigure 2 displays the topography obtained at step 2 after convolution of the random field with a flattened Gaussian kernel. Subfigure 3 shows the phase indicator function resulting from thresholding of the topography.

Table A.1: Generation parameters and geometric observables of the porous media column analyzed.

Number of pixels [-]	Column size [mm ²]	h [μm]	σ [μm]	θ [-]	γ [-]	Porosity [-]	β [μm]
10240×512	20.48×1.024	2.0	24.0	0.5	0.55	63.937%	38.0

831 The resulting two-dimensional field $I(\mathbf{x})$ is representative of a porous
832 media structure with fluid and solid nodes identified by the value of
833 $I(\mathbf{x})$ (Figure A.10). Intuitively, as γ increases so does the volume of
834 the fluid space in the porous medium.

835 4. The given $I(\mathbf{x})$ is finally processed to remove isolated (disconnected)
836 regions that would prevent convergence of the fluid flow solver.

837 The main difference here with respect to the original method is the use
838 of a flattened Gaussian kernel instead of a Gaussian kernel. This modifica-
839 tion permits us to control the roughness of the fluid-solid boundaries of the
840 porous medium. Here, we generate a porous media column with the genera-
841 tion parameters and geometric observables listed in Table A.1. We measure
842 the degree of spatial correlation of the fluid space, i.e., the integral scale of
843 the phase indicator function, β , by calculating the empirical variogram of I
844 and by characterizing it through fitting of a spherical model (see, e.g., [51]
845 for additional details). We note that the column analyzed here has about
846 539 integral scales in the x direction and about 27 in the y direction.

847 *Appendix A.2. Flow*

848 Single-phase fluid flow in the porous media column is directly solved on
849 the fluid domain and delimited by the phase indicator function by using a
850 finite volume method. We solve the steady-state Navier-Stokes equations
851 for incompressible, isothermal and Newtonian fluid:

$$\nabla \cdot \mathbf{u}(\mathbf{x}) = 0 \quad (\text{A.4})$$

$$\nabla \cdot [\mathbf{u}(\mathbf{x})\mathbf{u}(\mathbf{x})] = -\frac{1}{\rho}\nabla p(\mathbf{x}) + \nu\nabla \cdot \nabla \mathbf{u}(\mathbf{x}) \quad (\text{A.5})$$

852 Here, $\mathbf{u}(\mathbf{x})$ denotes the velocity vector, p is pressure, ρ is fluid density and ν
853 is fluid kinematic viscosity. The OPENFOAM® open-source CFD library,
854 release v1712 [52], is used to solve the target system of equations through the
855 built-in solver SIMPLEFOAM. The computational grid is created using an in-
856 house mesh generator that converts the pixels of the porous media column
857 (i.e., the phase indicator function field) into square grid cells. Periodic
858 boundary conditions are applied in the x and y directions. To force flow
859 in the x direction, we add a pressure drop between the inlet and outlet
860 faces in the x direction. No-slip conditions are implemented at the fluid-
861 solid boundaries (walls). After steady-state is reached, the flow rate is such
862 that Stokes flow conditions are satisfied. The measured permeability of the
863 porous media column is $4.55 \times 10^{-11} \text{ m}^2$.

864 **Appendix B. Mean Tortuosity Mean Travel Time Correlation**

865 We demonstrate the strong correlation between mean tortuosity and the
866 mean travel time. The mean tortuosity field changes through space and is
867 leveraged to account for spatial heterogeneity of the flow field and improve
868 Bernoulli CTRW predictions in section 5.2.1.

869 The column is partitioned into non-overlapping slices of equal size. La-
870 grangian statistics in each slice are arithmetically averaged and the
871 spatial evolution of mean values are observed. Figure B.11 shows the mean
872 tortuosity and mean travel time through space. Values have been normal-
873 ized by the maximum mean value for each respective distribution. The
874 mean tortuosity and mean travel times are nearly perfectly correlated with
875 $r^2 = .99$. As the mean travel distance of particle increases, the mean travel
876 time increases. The distance particles travel is related to the flow field
877 structure, which is controlled by the distribution and spatial position of
878 grains. This observation is exciting from an upscaled modeling perspective,

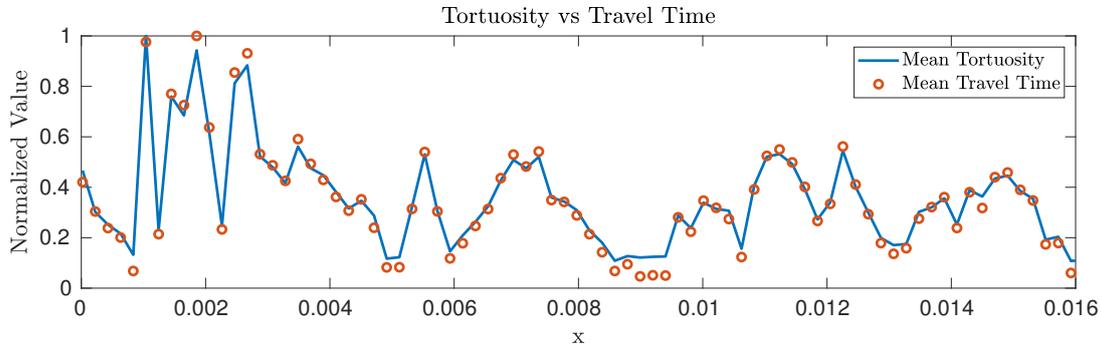


Figure B.11: The spatial evolution of the mean travel time and mean tortuosity for $Pe = 1000$. Values are normalized so that maximum equals unity. Mean values are calculated with spacing of $\ell = 1l_c$. The mean travel time and mean tortuosity are highly correlated, i.e. the domain regions where particles travel a longer distance on average have an increased associated mean travel time.

879 as it implies that if the spatial evolution of the tortuosity field is uncovered,
 880 then the evolution of the travel time distribution may also be estimated
 881 by linear scaling. The mean tortuosity values provide the global distribu-
 882 tion $\langle \chi(x) \rangle_{n+1}^G$, which is incorporated into the Bernoulli CTRW framework
 883 to scale travel times based on the local column's grain distributions; see
 884 section section 5.2.1.

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