

Contents

1	Non-fickian Solute Transport	1
1.1	Models in Solute Transport in Porous Media	1
1.2	Deterministic Models of Dispersion	5
1.3	A Short Literature Review of Scale Dependency	8
1.4	Stochastic Models	10
1.5	Inverse Problems of the Models	12
1.6	Inherent Ill-Posedness	13
1.7	Methods in Parameter Estimation	14
1.8	Geostatistical Approach to the Inverse Problem	15
1.9	Parameter Estimation by Stochastic Partial Differential Equations	15
1.10	Use of Artificial Neural Networks in Parameter Estimation	19
1.11	ANN Applications in Hydrology	21
	References	22
2	Stochastic Differential Equations and Related Inverse Problems	29
2.1	Concepts in Stochastic Calculus	29
2.2	Wiener Process	35
2.3	Further Properties of Wiener Process and their Relationships	37
2.4	Stochastic Integration	41
2.5	Stochastic Chain Rule (Ito Formula)	44
2.6	Computer Simulation of Brownian Motion and Ito Processes	56
2.7	Solving Stochastic Differential Equation	59
2.8	The Estimation of Parameters for Stochastic Differential Equations Using Neural Networks	65
	References	74

3	A Stochastic Model for Hydrodynamic Dispersion	75
3.1	Introduction	75
3.2	The Model Development	76
3.3	Construction of $d\beta(t)$ Random Fields Using Spectral Expansion	80
3.4	The Dispersion and Travel Length Fluctuations	85
3.5	Numerical Solutions of the 1-D SSTM and Their Behaviours	87
3.6	A Comparison of the SSTM with the Experiments Data	95
3.7	Parameter Estimation Using Maximum Likelihood Method	99
3.8	Parameter Estimation Using ANN	106
3.9	Parameter Estimation of SSTM	112
3.10	Dispersivity Based on the SSTM	118
	References	125
4	A Generalized Mathematical Model in One-Dimension	127
4.1	Introduction	127
4.2	The Development of the Generalized Model	128
4.3	A Computational Approach for Eigen Functions	133
4.4	Effects of Different Kernels and h_x	142
4.5	Analysis of Ito Diffusions $I_i(x, t)$	147
4.6	Propagator of $\underline{L}_x(t)$	157
4.7	Langevin Equation for $I_{x,i}(t)$	158
4.8	The Evaluation of $C_x(t)$ Diffusions	160
4.9	Numerical Solutions	163
4.10	Remarks for the Chapter	165
	References	165
5	Theories of Fluctuations and Dissipation	167
5.1	Introduction	167
5.2	Thermodynamic Description	168
5.3	The Boltzmann Picture	174
5.4	Onsager Regression Hypothesis, Langevin Equation and Itô Processes	177
5.5	Velocity as a Stochastic Variable	179
	5.5.1 Thermodynamic Character of SSTM	181
	Reference	181
6	Multiscale, Generalised Stochastic Solute Transport Model in One Dimension	183
6.1	Introduction	183
6.2	Partially Dimensionless SSTM with Flow Length L	186

6.3	Computational Exploration of the Langevin Form of SSTM . . .	188
6.4	Dispersivities Based on the Langevin Form of SSTM for $L \leq 10$ m.	189
6.5	Dimensionless Time	191
6.6	Estimation of Field Scale Dispersivities	195
	Reference	200
7	The Stochastic Solute Transport Model in 2-Dimensions	201
7.1	Introduction.	201
7.2	Solving the Integral Equation	201
7.3	Derivation of Mass Conservation Equation	203
	7.3.1 A Summary of the Finite Difference Scheme	209
	7.3.2 Graphical Depictions of Realisations	210
7.4	Longitudinal and Transverse Dispersivity According to SSTM2D.	210
7.5	Summary	218
8	Multiscale Dispersion in Two Dimensions	219
8.1	Introduction.	219
8.2	Basic Equations.	219
8.3	A Sample of Realisations of Multiscale SSTM2d.	222
8.4	Estimation of Dispersion Coefficients.	222
8.5	Summary	223
	Index	225