

# Water flow across the interface of contrasting materials: Pressure discontinuity and its implications

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## Abstract

Water flow along or across the interfaces of contrasting materials is ubiquitous in hydrology and how to solve them in macroscopic models derived from volumetric average of the pore-scale processes remains elusive. While the change in the average velocity and pressure at water-sediment interface has been well established for channel flow over porous beds, whether a volumetric average could alert the pressure continuity when water flows across the interface of two porous materials is poorly understood despite its imperative implications in hydrological modelling. The primary purpose of this paper is to provide evidences via pore-scale simulations that volumetrically averaging the pore-scale processes indeed yields a discontinuous pressure when water flows across a material interface. We simulated two columns numerically reconstructed by filling them with stratified media: One is an idealised two-layer system and the other one is a 3D column filled by fine glass beads over coarse glass beads with their pore geometry acquired using x-ray computed tomography. The pore-scale simulation is to mimic the column experiment by driving fluid to flow through the void space under an externally imposed pressure gradient. Once fluid flow reaches steady state, its velocity and pressure in all voxels are sampled and they are then spatially averaged over each section perpendicular to the average flow direction. The results show that the average pressure drops abruptly at the material interface no matter which direction the fluid flows. Compared with the effective permeability estimated from the homogenization methods well established in the literature, the emerged discontinuous pressure at the interface reduces the combined ability of the two strata to conduct water. It is also found that under certain circumstances fluid flow is direction-dependant, moving faster when flowing in the fine-coarse direction than in the coarse-to-fine direction under the same pressure gradient. Although significant efforts are needed to incorporate these findings into practical models, we do elicit the emergence of discontinuous pressure at material interface due to volumetric average as well as its consequent implications in modelling of flow in heterogeneous and stratified media.

*Key words:* Homogenization; stratified media; pore-scale modelling; pressure discontinuity; upscaling.

## 41 **1. Introduction**

42 Water flow over or cross the interfaces of different materials is ubiquitous in both surface  
43 and subsurface hydrology, and how to solve them is an issue that still attracts interest in  
44 modelling of flow in heterogeneous and stratified media (Strack, 2017). Physically, the  
45 microscopic water pressure and velocity are continuous and there is no interface between the  
46 pore spaces in different materials. In practical models for large scales, however, the delicate  
47 pore-scale processes cannot be explicitly resolved and they are instead volumetrically  
48 averaged with the impact of the porous structure described by effective parameters, such as  
49 permeability for fluid flow and dispersion coefficient for solute transport (Simunek et al.,  
50 2003). Material interfaces emerge as a result and need to be treated explicitly when solving  
51 for the volumetric average flow rate and pressure. While mass conservation requires the  
52 average flow rate across the interfaces to be continuous, there are no physical criteria for the  
53 average pressure to meet. Therefore, it has long been speculated that a volumetric average  
54 could render what are continuous at pore space discontinuous at macroscopic scales  
55 (Berkowitz et al., 2009). For example, it has been found in channel flow over porous bed that  
56 the velocity jumps at the water-sediment interface as evidenced from experimental data that,  
57 compared to water flow over an impermeable bed, a porous bed could greatly enhance the  
58 flow rate (Beavers and Joseph, 1967). Beavers and Joseph (1967) derived a formula to  
59 describe this velocity jump, which, known as Beavers-Joseph model in the literature since  
60 (Nield, 2016), has been used to simulate flows involving fluid-sediment interfaces such as  
61 water flow in karst aquifers (Hu et al., 2012). Early applications of the Beavers-Joseph model  
62 assumed a continuous pressure around the interface (Sahraoui and Kaviany, 1992), but recent  
63 work has revealed that this might not be true. For example, numerical simulations showed  
64 that the pressure at the water-sediment interface is continuous only when the sediment is  
65 isotropic and becomes discontinuous if the sediment is anisotropic (Carraro et al., 2013). For

66 water infiltration into a sand bed from channel, it was also found that the average pressure  
67 could become discontinuous(Carraro et al., 2015).

68 The aforementioned efforts were for channel flow over sediment beds with water flow in  
69 the sediments described by the Darcy law. For heterogeneous and stratified soils and aquifers,  
70 water can move either along or across the interfaces of different materials. How the pressure  
71 changes across such interfaces remains elusive and is poorly documented (Nick and Matthai,  
72 2011). A common conjecture in most macroscopic models is that, given the fluid pressure in  
73 void space is continuous, a volumetric average of the pore-scale processes should not alter  
74 this continuity (Gohardoust et al., 2017). This is the key assumption used in most  
75 homogenization methods, such as the wavelet transformation method (King, 1989; Moslehi et  
76 al., 2016), to estimate the effective permeability of heterogeneous and stratified porous  
77 formations. For example, it has been well established and routinely used that the effective  
78 permeability of a saturated layered system equals to the harmonic mean and arithmetic mean  
79 of the individual permeability of each layer for flow parallel and perpendicular to the layers  
80 respectively (Mualem, 1984); these were proven even applicable to estimate effective  
81 permeability of unsaturated stratified soils if the individual layers are not too thick (Yeh et  
82 al., 1985). It is worth pointing out that the above conclusion is valid only if the pressure at the  
83 strata interfaces is continuous, which has yet been proven. To the contrary, theoretical  
84 analysis of immiscible flow suggested a discontinuous pressure at material interface  
85 (Hassanizadeh and Gray, 1989), but evidences proving or disapproving such a discontinuity  
86 are lack even for single-phase flow due to the difficulty associated with measuring fluid  
87 pressure on each side of a material interface. In the meantime, experimental and theoretical  
88 studies on chemical transport in stratified media have both found a mass accumulation when  
89 solute moves across material interfaces, suggesting existence of a discontinuous  
90 concentration which renders chemical transport in stratified media direction-dependant

91 (Berkowitz et al., 2009; Zhang et al., 2010). Efforts have been made on how to incorporate  
92 such discontinuities into macroscopic model for solute transport by assuming the  
93 concentration discontinuity is solely caused by permeability difference in the strata (Zoia et  
94 al., 2010). This is at odds with some pore-scale simulations which showed that knowing the  
95 permeability difference alone is insufficient to quantify the concentration discontinuity and  
96 that it is the pore geometry of the adjacent strata that controls how the concentration changes  
97 in the proximity of their interface (Zhang et al., 2010).

98       Given the importance of pressure continuity in modelling fluid flow in heterogeneous  
99 and stratified media and the difficulty of experimentally measuring it, we investigated the  
100 pressure change across material interface via pore-scale modelling in this paper. We  
101 considered single phase flow, and the pore-scale simulations were to mimic column  
102 experiment by driving the fluid to flow under an externally imposed pressure gradient. We  
103 simulated two columns with each packed by a fine medium and a coarse medium. The first  
104 one was an idealised stratified column with a high porosity, and the second one was a 3D  
105 column acquired using x-ray computed tomography. In each simulation, when fluid flow was  
106 deemed to have reached steady state, we sampled the fluid pressure and the velocity in each  
107 voxel and then spatially averaged them cross the sections perpendicular to the average flow  
108 direction. Considering that solute transport in two-layer system had been found to be  
109 directionally dependant, for each column we also simulated fluid flow in the fine-coarse  
110 direction and the coarse-fine direction, respectively, in attempts to examine if fluid flow in  
111 the two-layer columns was also direction-dependant.

## 112 **2. Pore-scale simulations**

113       The pore-scale modelling is to test the conjecture that the pressure is continuous at  
114 material interfaces after a volumetric average. Figure 1a to Figure 3a show the two stratified  
115 systems we studied. The first one is an idealised 2D column with high porosity, and the

116 second one is a column filled with fine glass beads and coarse glass beads; the fine glass  
 117 beads layer was acquired using x-ray tomography and the coarse one was reconstructed  
 118 numerically by enlarging the size of all fine glass beads and the pores between them two  
 119 times equally in all directions (Chen et al., 2009; Chen et al., 2008).

120 The pore-scale simulation is to mimic column experiment by driving fluid to flow under  
 121 a pressure gradient imposed externally at the two ends of the columns. Fluid flow in the pore  
 122 geometry is assumed to be laminar and described by the Navier-Stokes equation; it is  
 123 simulated using the multiple-relaxation time lattice Boltzmann model as follows (d'Humieres  
 124 et al., 2002):

$$125 \quad f_i(\mathbf{x} + \delta t \mathbf{e}_i, t + \delta t) = f_i(\mathbf{x}, t) + M^{-1} S M \left[ f_i^{eq}(\mathbf{x}, t) - f_i(\mathbf{x}, t) \right], \quad (1)$$

126 where  $f_i(\mathbf{x}, t)$  is the particle distribution function at location  $\mathbf{x}$  and time  $t$  moving at lattice  
 127 velocity  $\mathbf{e}_i$ ,  $\delta x$  is the size of the voxels in the image,  $\delta t$  is time step,  $f_i^{eq}(\mathbf{x}, t)$  is equilibrium  
 128 distribution function,  $M$  is a transform matrix and  $S$  is the collision matrix. The product  $Mf$  in  
 129 Eq. (1) transforms the particle distribution functions to a moment space in which the collision  
 130 operation  $m = S M \left[ f_i^{eq}(\mathbf{x}, t) - f_i(\mathbf{x}, t) \right]$  is performed. The post-collision result in the moment  
 131 space is then transformed back to particle distribution functions by  $M^{-1}m$ . We use the D3Q19  
 132 lattice model in this paper where the particle distribution functions move in 19 directions with  
 133 19 velocities:  $(0, 0, 0)$ ,  $(\pm \delta x / \delta t, \pm \delta x / \delta t, 0)$ ,  $(0, \pm \delta x / \delta t, \pm \delta x / \delta t)$ ,  $(\pm \delta x / \delta t, 0, \pm \delta x / \delta t)$  and  
 134  $(\pm \delta x / \delta t, \pm \delta x / \delta t, \pm \delta x / \delta t)$  (Qian et al., 1992). The collision matrix is diagonal and the terms  
 135 in it are given as follows:

$$136 \quad \begin{aligned} S &= (s_0, s_1, s_2, s_3, s_4, s_5, s_6, s_7, s_8, s_9, s_{10}, s_{11}, s_{12}, s_{13}, s_{14}, s_{15}, s_{16}, s_{17}, s_{18})^T, \\ s_0 &= s_3 = s_5 = s_7 = 0, \\ s_1 &= s_2 = s_{9-15} = 1/\tau, \\ s_4 &= s_6 = s_8 = s_{16-18} = 8(2 - \tau^{-1})/(8 - \tau^{-1}), \end{aligned} \quad (2)$$

137 The fluid simulated by the above model has a kinematic viscosity  $\mu = \delta x^2(\tau - 0.5)/6\delta t$  and  
 138 pressure  $p = \rho\delta x^2/3\delta t^2$ . The equilibrium distribution functions are defined as follows:

$$f_i^{eq} = w_i \left[ \rho + \rho_0 \left( \frac{3\mathbf{e}_i \cdot \mathbf{u}}{c^2} + \frac{9(\mathbf{e}_i \cdot \mathbf{u})^2}{2c^4} - \frac{3\mathbf{u} \cdot \mathbf{u}}{2c^2} \right) \right],$$

139  $w_0 = 1/3,$  (3)  
 $w_i = 1/18, \quad \|\mathbf{e}_i\| = \delta x / \delta t$   
 $w_i = 1/36 \quad \|\mathbf{e}_i\| = \sqrt{2}\delta x / \delta t$

140 where  $c = \delta x / \delta t$  and  $\rho_0$  is a reference fluid density to ensure that the fluid is incompressible  
 141 when the flow is in steady state (Zou et al., 1995). The bulk fluid density  $\rho$  and velocity  $\mathbf{u}$  are  
 142 updated after each time step by

$$\rho = \sum_{i=0}^{18} f_i,$$

$$\rho_0 \mathbf{u} = \sum_{i=1}^{18} f_i \mathbf{e}_i.$$

143 (4)

144 Implementation of the above model consists of two steps to advance one time step. The  
 145 first one is to calculate the collision in the moment space and then transform the results back  
 146 to particle distribution functions, i.e., to calculate  $f_i^* = f_i(\mathbf{x}, t) + M^{-1}SM[f_i^{eq}(\mathbf{x}, t) - f_i(\mathbf{x}, t)]$ ;  
 147 and the second step is to move the post-collision particular distribution function  $f_i^*$  to position  
 148 at  $\mathbf{x} + \delta t \mathbf{e}_i$  in the time period of  $\delta t$ . During the streaming step, whenever  $f_i^*$  hits a solid voxel, it  
 149 is bounced back to where it was before the streaming to give a non-slip boundary where the  
 150 bulk fluid velocity is zero. In each simulation, once flow is deemed to have reached steady  
 151 state, we sample fluid pressure and velocity at each voxel and then average them across each  
 152 y-z section as shown in Figure 3a as follows:

$$P(x) = \frac{\sum_{i=1}^{N_{xy}} p(x, y_i, z_i)}{N_{xy}},$$

$$q(x) = \sum_{i=1}^{N_{xy}} u_x(x, y_i, z_i),$$

153 (5)

154 where  $N_{yz}$  is the number of fluid voxels in the y-z section located at  $x$ ,  $p(x, y_i, z_i)$  and  
 155  $u_x(x, y_i, z_i)$  is the pressure and velocity component at voxel located at  $(x, y_i, z_i)$ , respectively.  
 156 We also calculate the effective permeability of the column based on the simulated velocity  
 157 field from

$$158 \quad k = \frac{\mu}{Ng} \sum_{i=1}^N u_x(x_i, y_i, z_i), \quad (6)$$

159 where  $k$  is the effective permeability;  $N$  is the number of voxels, including all solid and void  
 160 voxels;  $u_x(x_i, y_i, z_i)$  is the velocity component in the voxel centred at  $(x_i, y_i, z_i)$  and  $g$  is the  
 161 externally imposed pressure gradient along the column. In addition to the effective  
 162 permeability of the stratified media, we also calculate the permeability of the fine and the  
 163 coarse medium separately within each column shown in Figures 1a to 2a.

### 164 **3. Result Analysis**

165 After the above volumetric average, the pore-scale flow process in each of columns is  
 166 simplified as a one-dimensional macroscopic flow as illustrated in Figure 4. The two-layer  
 167 system can be further homogenized using an effective permeability to describe their  
 168 combined ability to conduct water (King et al., 1993; Mukhopadhyay and Sahimi, 2000). If  
 169 the hydraulic conductivity of Soil 1 and Soil 2 is  $k_1$  and  $k_2$  and their thickness is  $L_1$  and  $L_2$   
 170 respectively, the effective hydraulic conductivity  $k$  of the two soils can be estimated as  
 171 follows if the pressure at their interface is continuous (Mualem, 1984):

$$172 \quad \frac{L_1 + L_2}{k} = \frac{L_1}{k_1} + \frac{L_2}{k_2}. \quad (7)$$

173 For the two examples studied in this work  $L_1 = L_2$ , and the effective hydraulic conductivity is  
 174 hence  $k = 2k_1k_2/(k_1 + k_2)$ . We will call the permeability calculated from Eq. (7) theoretical  
 175 permeability and compare it with those calculated directly from the pore-scale simulations.

176 For ease of analysing the simulated results in what follows, the space will be normalized  
177 to  $x' = x / \delta x$ , time to  $t' = t\mu / \delta x^2$ , density to  $\rho' = \rho / \rho_w$  and pressure to  $P' = P\delta t^2 / \delta x^2 \rho_w$ ,  
178 where  $\rho_w$  is the density of liquid water.

### 179 **3.1. The idealised 2D column**

180 Figure 2b shows the average pressure distributions along the column for fluid flow in the  
181 fine-coarse direction and the coarse-fine direction, respectively. It is evident that the pressure  
182 is not continuous but endures an abrupt drop at the interface no matter which direction the  
183 fluid flowed. Except at the interface, the pressure is continuous and approximately linearly  
184 distributed within each of the two strata in the column. Figure 2c plots the average flow rate  
185 along the column calculated from the pore-scale simulations when the fluid flowed in the two  
186 opposite directions. The figure shows that under the same pressure gradient, the flow rate is  
187 higher when the fluid flowed in the fine-coarse direction than in the coarse-fine direction.

188 Due to the energy loss and pressure drop across the interface, the real effective  
189 permeability of the two soils calculated from pore-scale simulations is smaller than estimated  
190 from Eq. (7); Table 1 compares the results. Emergence of the discontinuous pressure at the  
191 interface reduced the effective permeability to 8.49 when the fluid flowed in the coarse-fine  
192 direction and to 8.63 when it flowed in the fine-coarse direction, compared to the theoretical  
193 9.08 when the pressure is assumed to be continuous.

194 The above example is for stratified media with a sharp-cut interface. Stratified  
195 geological formations formed naturally usually have transition interfaces where the coarse  
196 medium in the proximity of the interface might contain some small-size particles. To  
197 elucidate how pressure changes in stratified media with such interfaces, we simulated fluid  
198 flow in an idealized image shown in Figure 2a. The average pressure distribution calculated  
199 along the column is shown in Figure 2b. Strictly speaking, the pressure is more continuous



200 compared to the example shown in Figure 1a, but it still ensured a sharp change and such  
201 change cannot be described by Eq. (7) that assumes the pressure is continuous.

### 202 **3.2. The 3D column**

203 The porosity of both the fine and the coarse strata in the 3D column is approximately  
204 37%, much less than the porosity of the 2D idealised column. Figure 3b shows the average  
205 pressure distribution along the column when the fluid flowed in the fine-coarse and the  
206 coarse-fine directions. Compared to the 2D columns, the pressure drop across the interface in  
207 the 3D column is more significant no matter which direction the fluid flowed, probably  
208 because the 3D image is more porous and the energy loss (thus the pressure drop) associated  
209 with the flow through it is more significant than that in the 2D idealised example. The key  
210 result in this example is that the pressure drop is approximately the same, regardless of flow  
211 direction. The example shown in Figure 4b is for flow under pressure gradient of 0.0013, and  
212 the pressure drop over the interface is 0.056. Again, because the energy loss over the  
213 interface is almost the same when fluid flow in different directions, their associated  
214 permeability is also comparable as shown in Table 1. Strictly speaking, however, the  
215 permeability calculated from the pore-scale simulation for flow in the fine-coarse direction is  
216 still higher than that in the coarse-fine direction, consistent with the results obtained from the  
217 2D column.

218 Physically, the average macroscopic pressure at the strata interface should be continuous  
219 when fluid is stagnant, and the pressure drop at the interface is hence solely caused by fluid  
220 flow. It is therefore natural to examine how the pressure drop responds to flow rate. Figure 5  
221 shows the change in the pressure drop as the average flow rate increases. The pressure drop  
222  $\Delta p$  increases parabolically with the average flow rate  $q$ . Because of the pressure drop and  
223 energy loss over the interface, the permeability calculated from the pore-scale simulations  
224 decreases as the average flow rate increases as shown in Figure 5.

#### 225 **4. Discussion and conclusions**

226 Pore-scale simulations of water flow in idealised 2D columns and a 3D column obtained  
227 using x-ray tomography both revealed that volumetrically averaging the pore-scale process  
228 resulted in a macroscopic pressure that is discontinuous at the material interface in the  
229 columns. The emerged discontinuous pressure means extra energy loss and, as a result,  
230 reduces the combined ability of the two strata to conduct water compared to the prediction  
231 from the classical homogenization methods that assume a continuous pressure at the material  
232 interface. The magnitude of the pressure drop across the interface varies with physical  
233 properties of the materials as well as water flow rate across the column. For the columns we  
234 simulated, the pressure drop increases parabolically with water flow rate. Furthermore,  
235 depending on physical properties of the strata, water flow could even become direction-  
236 dependant in that water moved faster when flowing the fine-coarse direction than in the  
237 coarse-fine direction. We also found that a sharp pressure drop existed even for transitional  
238 interface in which the coarse medium near the interface contains some small particles.

239 Early study on channel flow over sediment bed has shown that the change in  
240 macroscopic pressure across the water-sediment interface depended on the sediment, being  
241 continuous if the sediment is isotropic and discontinuous if the sediment was anisotropic  
242 (Carraro et al., 2013; Marciniak-Czochra and Mikelic, 2012). Our simulations suggested that  
243 this conclusion appear to be valid only for channel flow in parallel with sand bed and break  
244 down when water flows across the interface of two porous materials. For water flow across  
245 material interface, the mass conservation requires that the average flow rate calculated from  
246 Eq. (5) must be a constant along the column. Physically, the pressure drop at the interface is  
247 the consequence of energy loss caused by viscous friction, which increases with velocity. The  
248 viscous friction depends on the water-wall interfacial areas, which differ in the fine and  
249 coarse media because the specific surface area in the former is bigger than that in the latter.

250 For the 3D column, the porosity of the coarse and the fine medium shown in Figure 3a is  
251 approximately the same, and the average-pore velocity in them is hence also the same. As  
252 such, under the same externally imposed pressure gradient, the pressure drop in the 3D  
253 column is independent of flow direction as shown in Figure 3b. In contrast, the porosity of  
254 the two media in Figure 1a and Figure 2a differs slightly and, consequently, the average pore-  
255 water velocity in them is different. Therefore, apart from energy loss caused by viscous  
256 friction, inertial dissipation due to the abrupt increase or decrease in pore-water velocity  
257 might also play a role in inducing the pressure drop. Theoretically, the relative significance of  
258 the energy loss caused by viscous friction and inertial dissipation depends on flow rate.  
259 However, since water flow in porous materials is viscous, in all columns we simulated, the  
260 energy loss is dominated by viscous friction and the pressure drop is hence independent or  
261 only slightly dependant of flow direction as evidenced from the simulated results.

262 Fluid flow in the proximity of material interfaces is ubiquitous in hydrology but  
263 complicated to be described. The results presented in this paper might improve our  
264 understanding of water flow in heterogeneous and stratified media, but incorporating them  
265 into macroscopic models needs substantial efforts even though numerical models capable of  
266 dealing with discontinuous pressure at material interfaces exist (Nick and Matthai, 2011). The  
267 challenge lies in that the pressure drop across the interface depends not only on material  
268 properties and flow rate but also on the flow direction. Quantifying these processes and then  
269 incorporating them into macroscopic models is not trivial, especially when flow is transient  
270 (Kitanidis, 1990). Given these challenges, assuming a continuous pressure at the material  
271 interface is postulated to be the dominant approach in the foreseeable future for modelling  
272 flow in heterogeneous and stratified media because of its simplicity ease in implementation,  
273 especially for unsaturated flow which is far more complicated than saturated flow even under  
274 steady flow condition (Pruess, 2004). Notwithstanding these, this work still has an important

275 implication as it provides evidence that spatial average (or upscaling) does result in a  
276 discontinuous pressure at material interfaces and that the commonly used homogenization  
277 methods for estimating effective permeability and for calculating flow across material  
278 interfaces in heterogeneous and stratified porous formations could give rise to errors. The  
279 significance of the errors depend on media property and flow rate and direction.

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362 **Table 1.** Comparison of the effective permeability calculated directly from pore-scale  
363 simulations with the theoretical estimates by assuming the pressure at the interface is  
364 continuous for the columns shown in Figures 1a and 3a.

	2D Column	3D Column
Permeability of the fine medium $k_1$	5.89	1.050
Permeability of the coarse medium $k_2$	19.85	2.452
Theoretical effective permeability	9.08	1.470
Calculated effective permeability in fine-coarse direction	8.63	1.289
Calculated effective permeability in coarse-fine direction	8.49	1.285

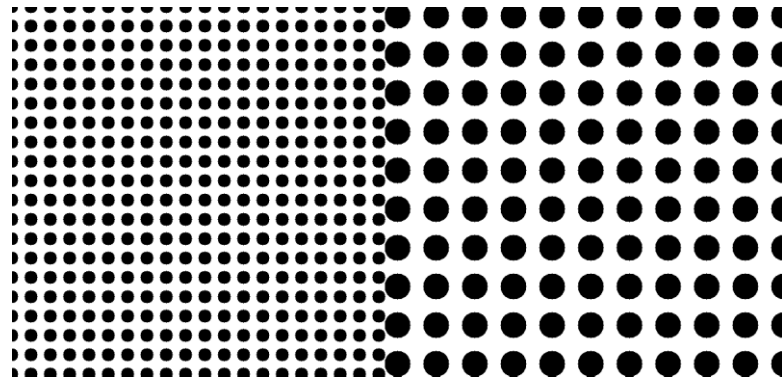
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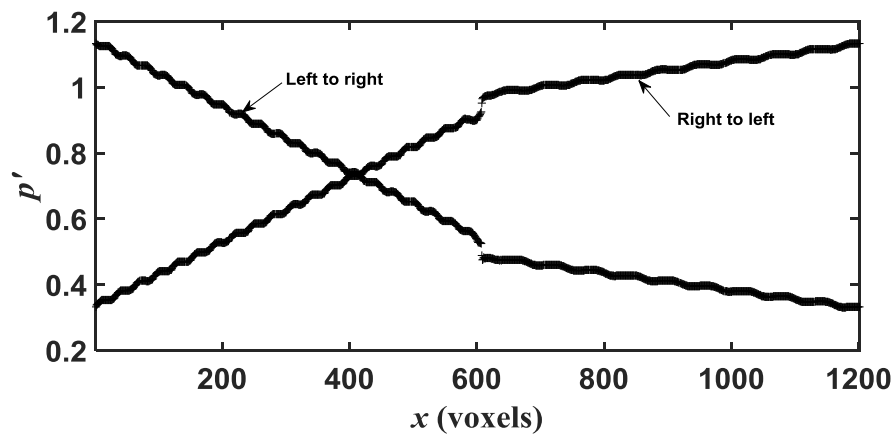
(a)



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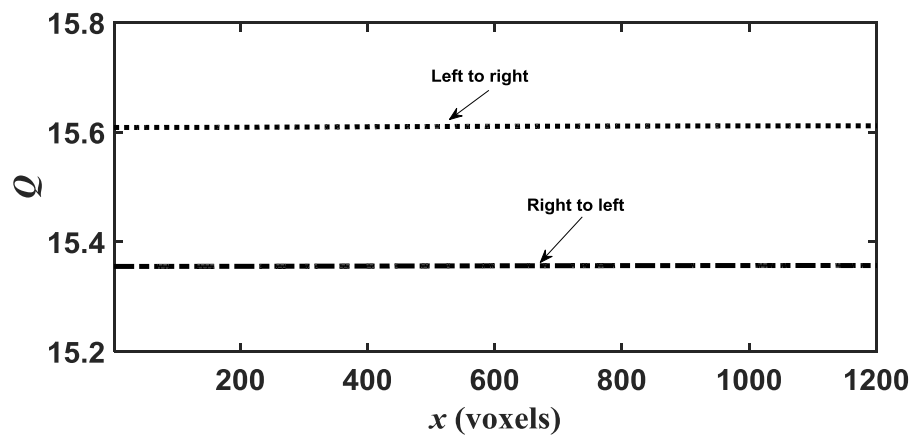
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(c)



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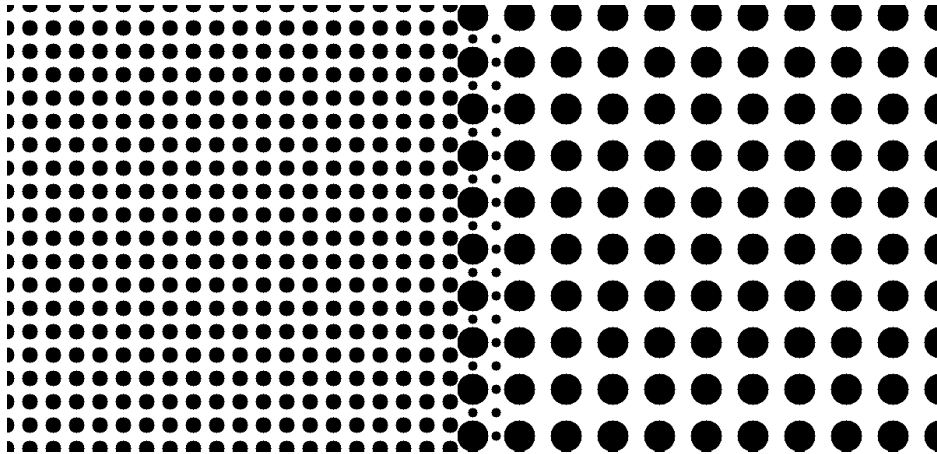
374 **Figure 1.** The idealised stratified column for pore-scale simulation (a); the average pressure  
 375 along the column when fluid flows from the left to the right and from the right to the left  
 376 respectively (b); average flow rate through the column calculated directly from pore-scale  
 377 simulations when fluid flows from the left to the right and the right to the left respectively (c).

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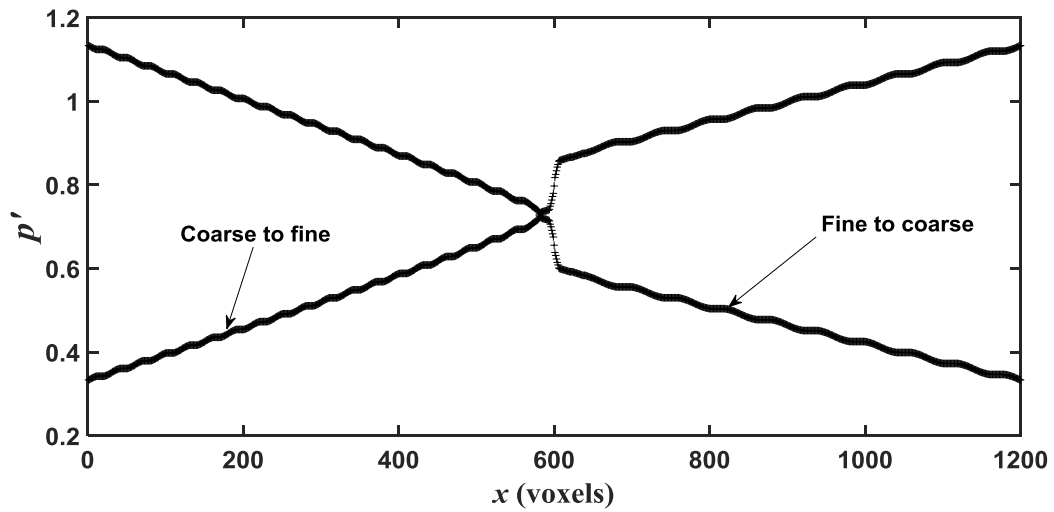
(a)



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(b)



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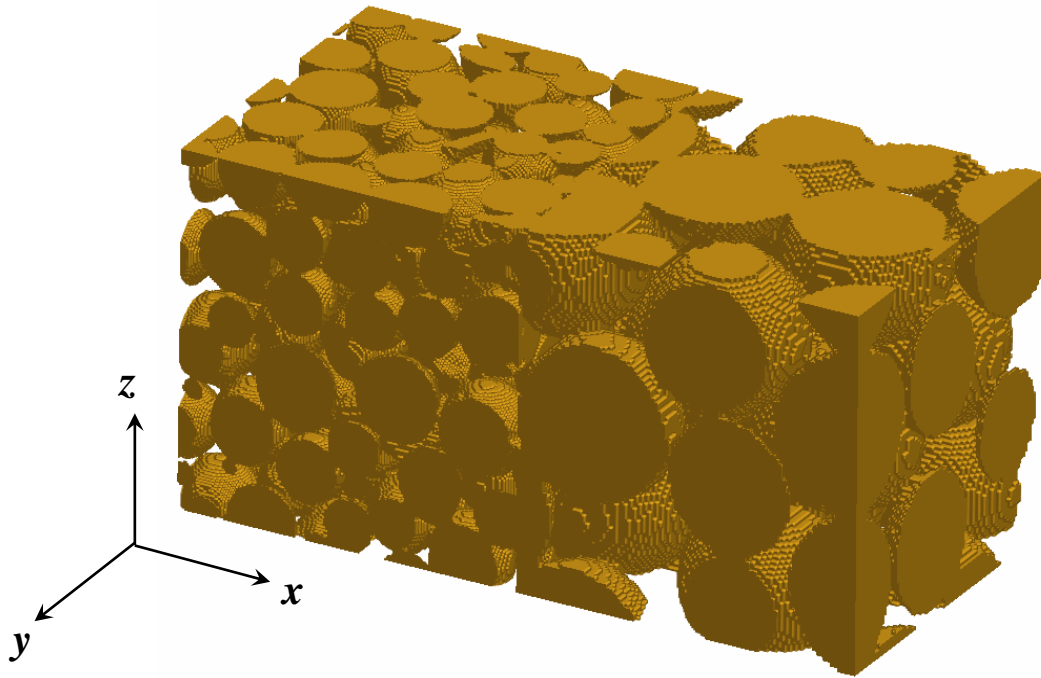
**Figure 2.** Stratified column with a transitional interface (a); the average pressure along the column when fluid flows in the fine-to-coarse direction and the coarse-to-fine direction (b).



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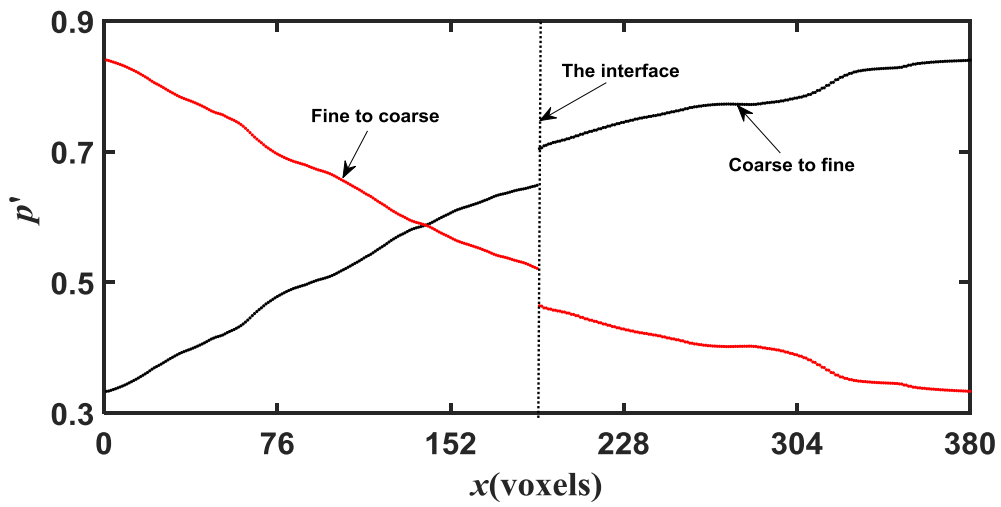
(a)



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(b)



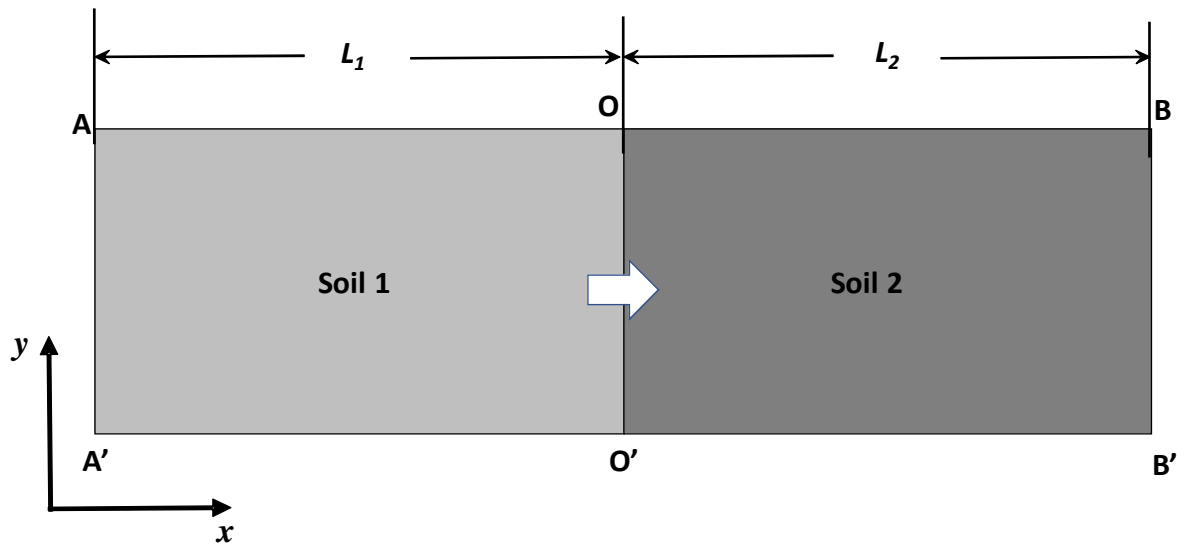
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394 **Figure 3.** The 3D stratified column acquired using x-ray tomography (a). The average  
395 pressure distribution calculated directly from pore-scale simulation when fluid flows in the  
396 fine-coarse and the coarse-fine directions respectively (b).

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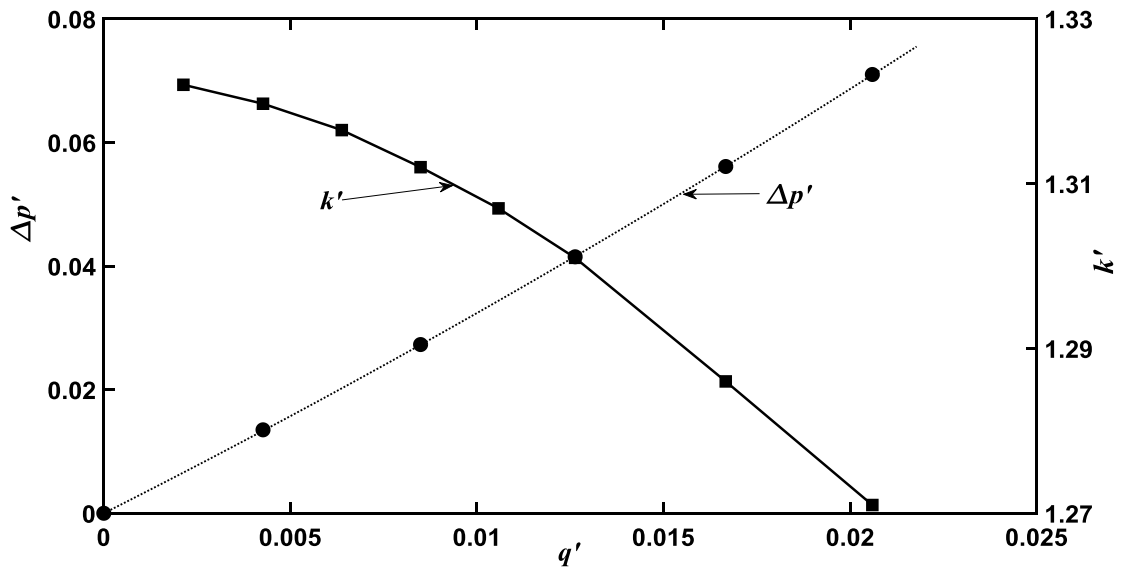


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400 **Figure 4.** Schematic illustration of the one-dimensional macroscopic flow resulted from  
 401 volumetric average of the two columns in Figures 1a to 3a.

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405 **Figure 5.** Change in the effective permeability and the pressure drop over the media interface  
406 in the 3D column shown in Figure 4a as the flow rate through it increases.

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