Near-well correction method for complex wells

Kirill Nikitin, Vasiliy Kramarenko, Roman Pryamonosov

Marchuk Institute of Numerical Mathematics Russian Academy of Sciences, Moscow



Moscow, 2018

Outline

- History & references,
- Nonlinear FV schemes,
- Near-well correction method,
- Numerical experiments,
- Omplex well networks.

Diffusion equation

- C. LePotier. Schema volumes finis monotone pour des operateurs de diffusion fortement anisotropes sur des maillages de triangle non structures. C.C.Acad.Sci.Paris 341 (2005) 787–792.
- 2D: K. Lipnikov, D. Svyatskiy, Y. Vassilevski. Interpolation-free monotone finite volume method for diffusion equations on polygonal meshes. JCP, 228(3) (2009) 703–716.
- 3D: A. Danilov and Y. Vassilevski. A monotone nonlinear finite volume method for diffusion equations on conformal polyhedral meshes. RJNAMM, 24(3) (2009) 207–227.



- 2D: K. Lipnikov, D. Svyatskiy, Y. Vassilevski. A monotone finite volume method for advection-diffusion equations on unstructured polygonal meshes. JCP, 229 (2010) 4017–4032.
- 3D: K. Nikitin, Y. Vassilevski. A monotone finite folume method for advection-diffusion equations on unstructured polyhedral meshes in 3D. RJNAMM, 25(4) (2010) 335–358.

- 4 @ > - 4 @ > - 4 @ >



- K. Nikitin. Nonlinear finite volume method for multiphase flow model. Mathematical modelling, 22(11) (2010) 131–147. (in Russian)
- K. Nikitin. The finite volume method for advection-diffusion equations and two-phase flows. Ph.D. thesis, (2010). (in Russian)
- K. Nikitin, K. Terekhov, Y. Vassilevski. A monotone nonlinear finite volume method for diffusion equations and multiphase flows. Comp. Geosci. (2014).
- K. Terekhov. Application of adaptive octree meshes for solving filtration and hydrodynamics problems. Ph.D. thesis, (2013). (in Russian)

< ロト < 同ト < ヨト < ヨト



- K. Nikitin. Nonlinear finite volume method for multiphase flow model. Mathematical modelling, 22(11) (2010) 131–147. (in Russian)
- K. Nikitin. The finite volume method for advection-diffusion equations and two-phase flows. Ph.D. thesis, (2010). (in Russian)
- K. Nikitin, K. Terekhov, Y. Vassilevski. A monotone nonlinear finite volume method for diffusion equations and multiphase flows. Comp. Geosci. (2014).
- K. Terekhov. Application of adaptive octree meshes for solving filtration and hydrodynamics problems. Ph.D. thesis, (2013). (in Russian)

< ロト < 同ト < ヨト < ヨト



- K. Nikitin. Nonlinear finite volume method for multiphase flow model. Mathematical modelling, 22(11) (2010) 131–147. (in Russian)
- K. Nikitin. The finite volume method for advection-diffusion equations and two-phase flows. Ph.D. thesis, (2010). (in Russian)
- K. Nikitin, K. Terekhov, Y. Vassilevski. A monotone nonlinear finite volume method for diffusion equations and multiphase flows. Comp. Geosci. (2014).
- K. Terekhov. Application of adaptive octree meshes for solving filtration and hydrodynamics problems. Ph.D. thesis, (2013). (in Russian)

< ロト < 同ト < ヨト < ヨト



- K. Nikitin. Nonlinear finite volume method for multiphase flow model. Mathematical modelling, 22(11) (2010) 131–147. (in Russian)
- K. Nikitin. The finite volume method for advection-diffusion equations and two-phase flows. Ph.D. thesis, (2010). (in Russian)
- K. Nikitin, K. Terekhov, Y. Vassilevski. A monotone nonlinear finite volume method for diffusion equations and multiphase flows. Comp. Geosci. (2014).
- K. Terekhov. Application of adaptive octree meshes for solving filtration and hydrodynamics problems. Ph.D. thesis, (2013). (in Russian)



- K. Nikitin. Nonlinear finite volume method for multiphase flow model. Mathematical modelling, 22(11) (2010) 131–147. (in Russian)
- K. Nikitin. The finite volume method for advection-diffusion equations and two-phase flows. Ph.D. thesis, (2010). (in Russian)
- K. Nikitin, K. Terekhov, Y. Vassilevski. A monotone nonlinear finite volume method for diffusion equations and multiphase flows. Comp. Geosci. (2014).
- K. Terekhov. Application of adaptive octree meshes for solving filtration and hydrodynamics problems. Ph.D. thesis, (2013). (in Russian)



 Y. Vassilevski, I. Konshin, G. Kopytov, K. Terekhov. INMOST - Program platform and graphic environment for development of parallel numerical models on unstructured grids. Moscow University, (2013). (in Russian)



 K. Terekhov, Y. Vassilevski. Two-phase water flooding simulations on dynamic adaptive octree grids with two-point nonlinear fluxes. RJNAMM, 28(3) (2013), 267–288.



- K. Lipnikov, D. Svyatskiy, Y. Vassilevski. Minimal stencil finite volume scheme with the discrete maximum principle. RJNAMM, 27(4) (2012), 369–385.
- A. Chernyshenko, Y. Vassilevski, A finite volume scheme with the discrete maximum principle for diffusion equations on polyhedral meshes. FVCA7, (2014), 197–205.

K. Nikitin (INM RAS)



 K. Nikitin, K. Novikov, Y. Vassilevski Nonlinear finite volume method with discrete maximum principle for the two-phase flow model *Lobachevskii Journal of Mathematics*, (2016), 570-581.



 D. Vidovic, M. Dotlic, M. Dimkic, M. Pushic, B. Pokorni. Second-order accurate finite volume method for well-driven flows. JCP, 307 (2016), 460–475.

 V. Kramarenko, K. Nikitin, Y. Vassilevski. A finite volume scheme with improved well modeling in subsurface flow simulation. Computational Geosciences, Vol.21, No.5-6, (2017), pp.1023–1033.

K. Nikitin (INM RAS)

Nonlinear FV schemes

A⊒ ▶ < ∃

$$\mathbb{K}
abla c \cdot \mathbf{n}_f =
onumber \ \nabla c \cdot (\mathbb{K} \, \mathbf{n}_f) = rac{\partial c}{\partial \ell_f} |\ell_f|$$

Image: A math a math

$$\mathbb{K} \nabla c \cdot \mathbf{n}_f =$$
$$\nabla c \cdot (\mathbb{K} \mathbf{n}_f) = \frac{\partial c}{\partial \boldsymbol{\ell}_f} |\boldsymbol{\ell}_f|$$



$$\mathbb{K} \nabla c \cdot \mathbf{n}_f =$$
$$\nabla c \cdot (\mathbb{K} \mathbf{n}_f) = \frac{\partial c}{\partial \boldsymbol{\ell}_f} |\boldsymbol{\ell}_f|$$



$$\mathbb{K} \nabla c \cdot \mathbf{n}_f =$$
$$\nabla c \cdot (\mathbb{K} \mathbf{n}_f) = \frac{\partial c}{\partial \boldsymbol{\ell}_f} |\boldsymbol{\ell}_f|$$



$$\mathbb{K} \nabla c \cdot \mathbf{n}_f =$$
$$\nabla c \cdot (\mathbb{K} \mathbf{n}_f) = \frac{\partial c}{\partial \boldsymbol{\ell}_f} |\boldsymbol{\ell}_f|$$



/⊒ ▶ ∢ ∃

$$\mathbb{K} \nabla c \cdot \mathbf{n}_f =$$
$$\nabla c \cdot (\mathbb{K} \mathbf{n}_f) = \frac{\partial c}{\partial \boldsymbol{\ell}_f} |\boldsymbol{\ell}_f|$$







K. Lipnikov, D. Svyatskiy, Y. Vassilevski. Interpolation-free monotone finite volume method for diffusion equations on polygonal meshes. JCP, 228(3) (2009) 703–716.

K. Nikitin (INM RAS)

Moscow, 2018 5 / 16

DMP, multi-point, compact:

$$\begin{cases} \mu_{+} + \mu_{-} &= 1\\ -\mu_{+}d_{+} + \mu_{-}d_{-} &= 0.\\ \mu_{+}\mathbf{q}_{f,+} + \mu_{-}\mathbf{q}_{f,-} &= 0. \end{cases}$$



K. Lipnikov, D. Svyatskiy, Y. Vassilevski. *Minimal stencil finite volume scheme with the discrete maximum principle*. RJNAMM, 27(4) (2012) 369–385.

K. Nikitin (INM RAS)

Moscow, 2018 5 / 16

K. Nikitin (INM RAS)

NWC method for complex wells

Moscow, 2018 6 / 16



Radial flow pressure field with near-well singularity.



-

• • • • • • • • • • • •



Near-well region, where the NFV scheme is modified.

Assumption: Near each face *(in near-well region)* pressure is approximated by a sum of linear and nonlinear functions (e.g. logarithmic for isotropic case):

$$p_T = \underbrace{a \ x + b \ y + c \ z + d}_{p_{lin}} + \underbrace{e \ F(x, y, z)}_{p_F},$$

where F(x, y, z) is a function representing the singularity.

 D. Vidovic, M. Dotlic, M. Dimkic, M. Pushic, B. Pokorni. Second-order accurate finite volume method for well-driven flows. JCP, Vol.307, (2016), pp.460–475.

 V. Kramarenko, K. Nikitin, Y. Vassilevski. A finite volume scheme with improved well modeling in subsurface flow simulation. Computational Geosciences, Vol.21, No.5-6, (2017), pp.1023–1033.

イロト 不得下 イヨト イヨト 二日

Nonlinear function reconstruction:

Consider cell T_+ and neighboring cells T_i , i = 1, 2, 3, 4and $P_i = P_{T_i} = a x_i + b y_i + c z_i + d + e F(x_i, y_i, z_i)$.



Nonlinear function reconstruction:

Consider cell T_+ and neighboring cells T_i , i = 1, 2, 3, 4and $P_i = P_{T_i} = a x_i + b y_i + c z_i + d + e F(x_i, y_i, z_i)$.

$$\begin{pmatrix} p_1 - p_+ \\ p_2 - p_+ \\ p_3 - p_+ \\ p_4 - p_+ \end{pmatrix} = \begin{pmatrix} x_1 - x_+ & y_1 - y_+ & z_1 - z_+ & F_1 - F_+ \\ x_2 - x_+ & y_2 - y_+ & z_2 - z_+ & F_2 - F_+ \\ x_3 - x_+ & y_3 - y_+ & z_3 - z_+ & F_3 - F_+ \\ x_4 - x_+ & y_4 - y_+ & z_4 - z_+ & F_4 - F_+ \end{pmatrix} \begin{pmatrix} a \\ b \\ c \\ e \end{pmatrix}$$

$$egin{aligned} a_+ &= \sum_j \left(P_j - P_+
ight) m_{1,j}, \qquad b_+ &= \sum_j \left(P_j - P_+
ight) m_{2,j}, \ c_+ &= \sum_j \left(P_j - P_+
ight) m_{3,j}, \qquad e_+ &= \sum_j \left(P_j - P_+
ight) m_{4,j}, \end{aligned}$$

where $m_{i,j}$ is an inverse matrix elements.

K. Nikitin (INM RAS)

NWC method for complex wells

$$\mathbf{q}_{\pm} \cdot \mathbf{n}_{f} = \pm \left[\ell_{1} \sum_{j} (P_{j} - P_{\pm}) m_{1,j}^{\pm} + \ell_{2} \sum_{j} (P_{j} - P_{\pm}) m_{2,j}^{\pm} + \\ \ell_{3} \sum_{j} (P_{j} - P_{\pm}) m_{3,j}^{\pm} + \ell_{4} \sum_{j} (P_{j} - P_{\pm}) m_{4,j}^{\pm} \right] =$$

Image: A math a math

$$\mathbf{q}_{\pm} \cdot \mathbf{n}_{f} = \pm \left[\ell_{1} \sum_{j} (P_{j} - P_{\pm}) m_{1,j}^{\pm} + \ell_{2} \sum_{j} (P_{j} - P_{\pm}) m_{2,j}^{\pm} + \\ \ell_{3} \sum_{j} (P_{j} - P_{\pm}) m_{3,j}^{\pm} + \ell_{4} \sum_{j} (P_{j} - P_{\pm}) m_{4,j}^{\pm} \right] = \\ = \pm \left[\sum_{j} p_{j} \sum_{i} \ell_{i} m_{i,j}^{\pm} - p_{\pm} \sum_{j} \sum_{i} \ell_{i} m_{i,j}^{\pm} \right] = \pm \left(\sum_{j} k_{j}^{\pm} (p_{j} - p_{\pm}) \right) +$$

Image: A math a math

$$\mathbf{q}_{\pm} \cdot \mathbf{n}_{f} = \pm \left[\ell_{1} \sum_{j} (P_{j} - P_{\pm}) m_{1,j}^{\pm} + \ell_{2} \sum_{j} (P_{j} - P_{\pm}) m_{2,j}^{\pm} + \\ \ell_{3} \sum_{j} (P_{j} - P_{\pm}) m_{3,j}^{\pm} + \ell_{4} \sum_{j} (P_{j} - P_{\pm}) m_{4,j}^{\pm} \right] = \\ = \pm \left[\sum_{i} p_{j} \sum_{i} \ell_{i} m_{i,j}^{\pm} - p_{\pm} \sum_{i} \sum_{i} \ell_{i} m_{i,j}^{\pm} \right] = \pm \left(\sum_{i} k_{j}^{\pm} (p_{j} - p_{\pm}) \right)$$

$$=\pm\Big[\sum_{j}p_{j}\sum_{\substack{i\\k_{j}^{\pm}}}\ell_{i}m_{i,j}^{\pm}-p_{\pm}\sum_{j}\sum_{\substack{i\\k_{j}^{\pm}}}\ell_{i}m_{i,j}^{\pm}\Big]=\pm\Big(\sum_{j}k_{j}^{\pm}(p_{j}-p_{\pm})\Big).$$

Multipoint flux approximation:

$$\mathbf{q}_f \cdot \mathbf{n}_f = \mu_+ \Big(\sum_j k_j^+ (p_j - p_+)\Big) + \mu_- \Big(\sum_{j'} k_{j'}^- \cdot (p_{j'} - p_-)\Big).$$

$$\mathbf{q}_{\pm} \cdot \mathbf{n}_{f} = \pm \left[\ell_{1} \sum_{j} (P_{j} - P_{\pm}) m_{1,j}^{\pm} + \ell_{2} \sum_{j} (P_{j} - P_{\pm}) m_{2,j}^{\pm} + \\ \ell_{3} \sum_{j} (P_{j} - P_{\pm}) m_{3,j}^{\pm} + \ell_{4} \sum_{j} (P_{j} - P_{\pm}) m_{4,j}^{\pm} \right] = \\ = \pm \left[\sum_{j} p_{j} \sum_{i} \ell_{i} m_{i,j}^{\pm} - p_{\pm} \sum_{j} \sum_{i} \ell_{i} m_{i,j}^{\pm} \right] = \pm \left(\sum_{j} k_{j}^{\pm} (p_{j} - p_{\pm}) \right)$$

Multipoint flux approximation (e.g. $\mu_{+} = \mu_{-} = 0.5$):

$$\mathbf{q}_f \cdot \mathbf{n}_f = \mu_+ \Big(\sum_j k_j^+ (p_j - p_+)\Big) + \mu_- \Big(\sum_{j'} k_{j'}^- \cdot (p_{j'} - p_-)\Big).$$

 k_i^{\pm}

 k_i^{\pm}

Note: We construct the *linear* multipoint flux discretization. One may also construct a *nonlinear* scheme using pressure-dependant coefficients.

Numerical experiments

K. Nikitin (INM RAS)

NWC method for complex wells

Moscow, 2018 9 / 16

Shifted well:



K. Nikitin (INM RAS)

3

イロト イヨト イヨト イヨト

Slanted well + isotropic media. Error:



3

Slanted well + anisotropic media. Solution:



▶ ∢ ∃

Slanted well + anisotropic media. Error:



K. Nikitin (INM RAS)

Moscow, 2018 10 / 16

Partially perforated well. Solution:



Reference solution:

V. Kramarenko, K. Nikitin, Y. Vassilevski. *A finite volume scheme with improved well modeling in subsurface flow simulation*. Computational Geosciences, Vol.21, No.5-6, (2017), pp.1023–1033.

Partially perforated well. Error:



3

< 回 ト < 三 ト < 三 ト

Analytical solution:



$$p=\frac{q_1\cdot\log r_1}{2\pi kh_w}+\frac{q_2\cdot\log r_2}{2\pi kh_w}+C.$$

3

イロト イヨト イヨト イヨト



K. Nikitin (INM RAS)

Moscow, 2018 11 / 16

3

100/h	$\varepsilon_{p,anl}^{NFV}$	$\varepsilon_{p,anl}^{NWC}$	$\varepsilon_{p,pcm}^{NFV}$	ε_p^{NWC}
33	1.2e-2	2.8e-5	1.2e-2	2.8e-5
67	5.1e-3	7.0e-6	5.2e-3	7.6e-6
99	3.1e-3	3.2e-6	3.1e-3	4.1e-6
			AUA/C	11110
100/h	$\varepsilon_{q_1}^{NFV}$	$\varepsilon_{q_2}^{NFV}$	$\varepsilon_{q_1}^{NVVC}$	$\varepsilon_{q_2}^{NVVC}$
100/ <i>h</i> 33	$\frac{\varepsilon_{q_1}^{NFV}}{4.6e-3}$	$\frac{\varepsilon_{q_2}^{NFV}}{1.9\text{e}-2}$	$\frac{\varepsilon_{q_1}^{NNC}}{2.1\text{e}-5}$	$\frac{\varepsilon_{q_2}^{NWC}}{4.1e-5}$
100/h 33 67	$\frac{\varepsilon_{q_1}^{NFV}}{4.6e-3}$	$\frac{\varepsilon_{q_2}^{NFV}}{1.9e-2}$	$\frac{\varepsilon_{q_1}^{NVVC}}{2.1e-5}$ 2.3e-5	$\frac{\varepsilon_{q_2}^{NVVC}}{4.1e-5}$ 5.4e-5

K. Nikitin (INM RAS)

э

→

・ロト ・回ト ・ヨト

100/ <i>h</i>	$\varepsilon_{p,anl}^{NFV}$	$\varepsilon_{p,anl}^{NWC}$	$\varepsilon_{p,pcm}^{NFV}$	ε_p^{NWC}
33	1.2e-2	2.8e-5	1.2e-2	2.8e-5
67	5.1e-3	7.0e-6	5.2e-3	7.6e-6
99	3.1e-3	3.2e-6	3.1e-3	4.1e-6
100/1			NIM	NIM/C
100/h	$\varepsilon_{q_1}^{NFV}$	$\varepsilon_{q_2}^{NFV}$	$\varepsilon_{q_1}^{\prime\prime\prime\prime\prime}$	$\varepsilon_{q_2}^{nnc}$
100/ <i>h</i> 33	$\frac{\varepsilon_{q_1}^{NFV}}{4.6\text{e}-3}$	$\frac{\varepsilon_{q_2}^{NFV}}{1.9\text{e}-2}$	$\frac{\varepsilon_{q_1}^{nnc}}{2.1e-5}$	$\frac{\varepsilon_{q_2}}{4.1\text{e}-5}$
100/h 33 67	$\frac{\varepsilon_{q_1}^{NFV}}{4.6e-3}$	$\frac{\varepsilon_{q_2}^{NFV}}{1.9e-2}$	$\frac{\varepsilon_{q_1}}{2.1e-5}$ 2.3e-5	$\frac{\varepsilon_{q_2}}{4.1e-5}$ 5.4e-5

K. Nikitin (INM RAS)

э

→

・ロト ・回ト ・ヨト

100/ <i>h</i>	$\varepsilon_{p,anl}^{NFV}$	$\varepsilon_{p,anl}^{NVVC}$	$\varepsilon_{p,pcm}^{NFV}$	ε_p^{NVVC}
33	1.2e-2	2.8e-5	1.2e-2	2.8e-5
67	5.1e-3	7.0e-6	5.2e-3	7.6e-6
99	3.1e-3	3.2e-6	3.1e-3	4.1e-6
100/h	$\varepsilon_{q_1}^{NFV}$	$\varepsilon_{q_2}^{NFV}$	$\varepsilon_{q_1}^{NWC}$	$\varepsilon_{q_2}^{NWC}$
33	4.6e-3	1.9e-2	2.1e-5	4.1e-5
67	4.6e-3	1.9e-2	2.3e-5	5.4e-5
99	4.6e-3	1.8e-2	2.0e-5	7.0e-5
99	4.6e-3	1.8e-2	2.0e-5	7.0e-5

R494540302010
$$\varepsilon_p^{NWC}$$
6.8e-66.9e-67.1e-67.6e-69.1e-61.5e-5

2

→

(日)

Complex well networks

K. Nikitin (INM RAS)

NWC method for complex wells

Moscow, 2018 12 / 16

Well network

- Segmentation
- Different *p_F* for each segment
- Local cylindrical grids
- Local grid for each well segment
- Interpolation of the local grid solution



- Well network
- Segmentation
- Different *p_F* for each segment
- Local cylindrical grids
- Local grid for each well segment
- Interpolation of the local grid solution



- Well network
- Segmentation
- Different *p_F* for each segment
- Local cylindrical grids
- Local grid for each well segment
- Interpolation of the local grid solution



- Well network
- Segmentation
- Different *p_F* for each segment
- Local cylindrical grids
- Local grid for each well segment
- Interpolation of the local grid solution



K. Nikitin (INM RAS)

- Well network
- Segmentation
- Different *p_F* for each segment
- Local cylindrical grids
- Local grid for each well segment
- Interpolation of the local grid solution



- Well network
- Segmentation
- Different *p_F* for each segment
- Local cylindrical grids
- Local grid for each well segment
- Interpolation of the local grid solution



- Well network
- Segmentation
- Different *p_F* for each segment
- Local cylindrical grids
- Local grid for each well segment
- Interpolation of the local grid solution



- Well network
- Segmentation
- Different *p_F* for each segment
- Local cylindrical grids
- Local grid for each well segment
- Interpolation of the local grid solution



Summary

K. Nikitin (INM RAS)

NWC method for complex wells

Moscow, 2018 14 / 16

3

A (10) A (10) A (10)

Summary

The new near-well correction scheme was suggested.

- It replaces the conventional Peaceman well model and the original FV scheme in the near-well region;
- It is applicable to the cases of arbitrary polyhedral cells, slanted wells and wells shifted from grid cell centers;
- It allows to increase the accuracy of the well-driven flows computation in the near-well region for single or multiple wells;
- Reducing the near-well region radius still provides accurate results since the major error is located in the nearest to well grid cells;
- It can be extended to the case of the complex well networks.

Thank you for your attention!

http://www.inmost.org http://dodo.inm.ras.ru/research/fvmon

Appendix

K. Nikitin (INM RAS)

NWC method for complex wells

Moscow, 2018 17 / 16

3

・ロン ・四 ・ ・ ヨン ・ ヨン



Consider well cell and the face shared with one of the neighbors.

3



K. Nikitin (INM RAS)

-



$$\mathbf{q}_f \cdot \mathbf{n}_f = \mu_+ \left(\sum_j k_j^+ \left(p_j \! - \! p_+
ight)
ight) + \mu_- \left(\sum_{j'} k_{j'}^- \left(p_{j'} \! - \! p_-
ight)
ight)$$



$$\mathbf{q}_{f} \cdot \mathbf{n}_{f} = \mu_{+} \left(\sum_{l} k_{l}^{+} \left(p_{l} - p_{w} \right) \right) + \mu_{-} \left(\sum_{l'} k_{l'}^{-} \left(p_{l'} - p_{-} \right) \right).$$

For given bottom hole pressure p_w :

$$\sum_{f} \left[\frac{1}{2} \Big(\sum_{j} k_{j}^{+} (p_{j} - p_{+}) \Big) - \frac{1}{2} \Big(\sum_{j'} k_{j'}^{-} (p_{j'} - p_{-}) \Big) \right]$$
$$= \sum_{f} \left[1 \Big(\sum_{l} k_{l}^{+} (p_{l} - p_{w}) \Big) - 0 \Big(... \Big) \right].$$

-

< A > < 3

3

For given well rate q_w :

$$\sum_{f} \left[\frac{1}{2} \left(\sum_{j} k_{j}^{+} (p_{j} - p_{+}) \right) - \frac{1}{2} \left(\sum_{j'} k_{j'}^{-} (p_{j'} - p_{-}) \right) \right]$$
$$= \sum_{f} \left[1 \left(\sum_{l} k_{l}^{+} (p_{l} - p_{w}) \right) - 0 \left(\dots \right) \right]$$

With additional equation for unknown p_w :

$$\sum_{ ext{well cells}}\sum_{f} \Big(\sum_{l}k_{l}^{+}\left(p_{l}-p_{w}
ight)\Big) = q_{w}.$$