

#### Solving flow in large scale discrete fracture networks with the hybrid high-order (HHO) method

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Alexandre Ern, Florent Hédin, Géraldine Pichot, Nicolas Pignet. Solving flow in large scale discrete fracture networks with the hybrid high-order (HHO) method. Congress of the Italian Society of Applied and Industrial Mathematics (SIMAI), Aug 2021, Parma, Italy. hal-03520483

#### HAL Id: hal-03520483 https://inria.hal.science/hal-03520483v1

Submitted on 11 Jan2022

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# Solving flow in large scale discrete fracture networks with the hybrid high-order (HHO) method.

Alexandre Ern<sup>2</sup>, Florent Hédin<sup>1</sup>, <u>Géraldine Pichot<sup>1</sup> and Nicolas Pignet<sup>3</sup></u>

<sup>1</sup>Inria SERENA & ENPC

<sup>2</sup> ENPC & Inria SERENA

<sup>3</sup>EDF

Work in collaboration with

Patrick Laug (Inria GAMMA3, Saclay)

Simon Legrand (Inria SED Paris)

Caroline Darcel and Romain Le Goc (ITASCA S.A.S)

Philippe Davy (Geosciences Rennes, CNRS)



## Context

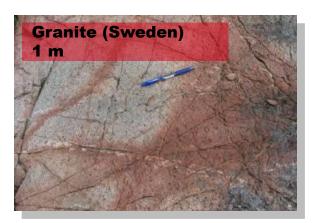




- Fractures play a key role in many physical and chemical phenomena
- Characteristics of fractures are totally different from surrounding rock matrix:
  - fractures: usually high **permeability**, yield a flow
  - rock: low permeability, will not yield a significant flow
- Applications: many fields covering energy and environment
  - water extraction (for drinking, irrigation, industrial processes, ...)
  - geothermal energy production
  - oil and gas extraction, nuclear waste storage, CO<sub>2</sub> sequestration, ...

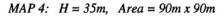
### Fracture structures: diversity in size and organization

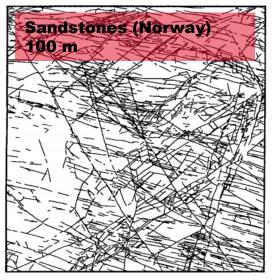




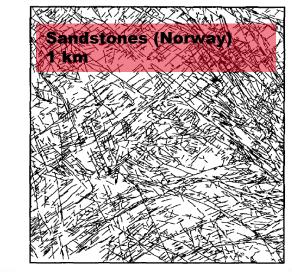
Shale (US)

1 m



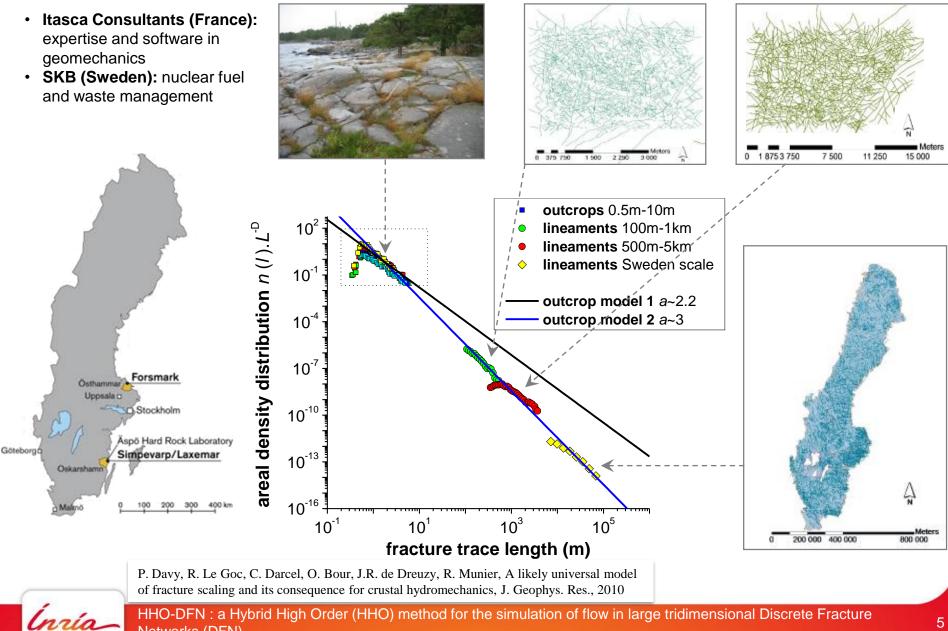


MAP 7: H = 370m, Area = 720m x 720m

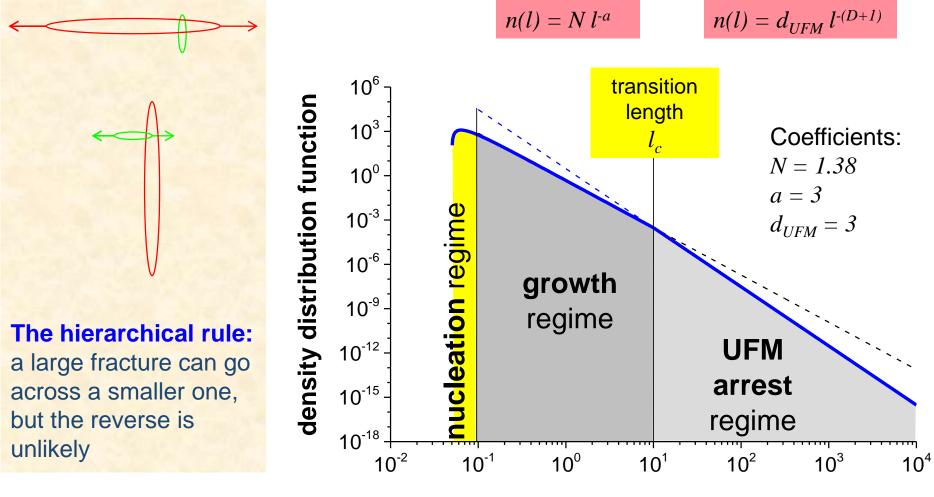




## **Observations and experiments (example in Sweden)**



## **UFM (Unified Fracture Model)**

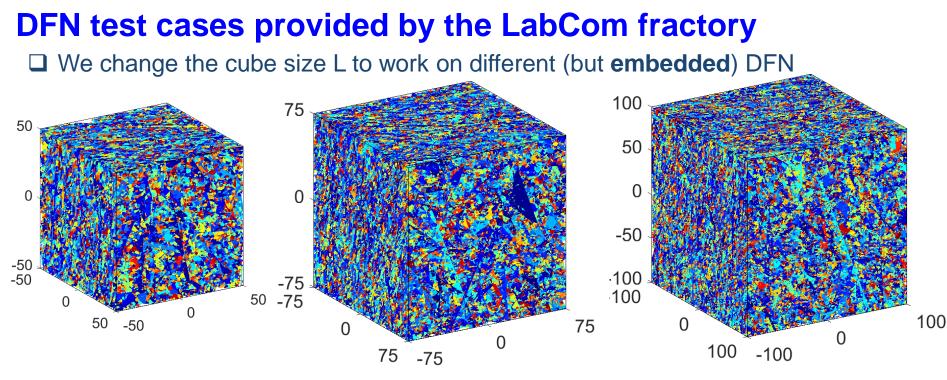


Davy, P., R. Le Goc, and C. Darcel (2013), A model of fracture nucleation, growth and arrest, and consequences for fracture density and scaling, *Journal of Geophysical Research: Solid Earth*, *118*(4), 1393-1407

Innia

### fracture length

#### **Two-power-law scaling distribution**



L=100 m

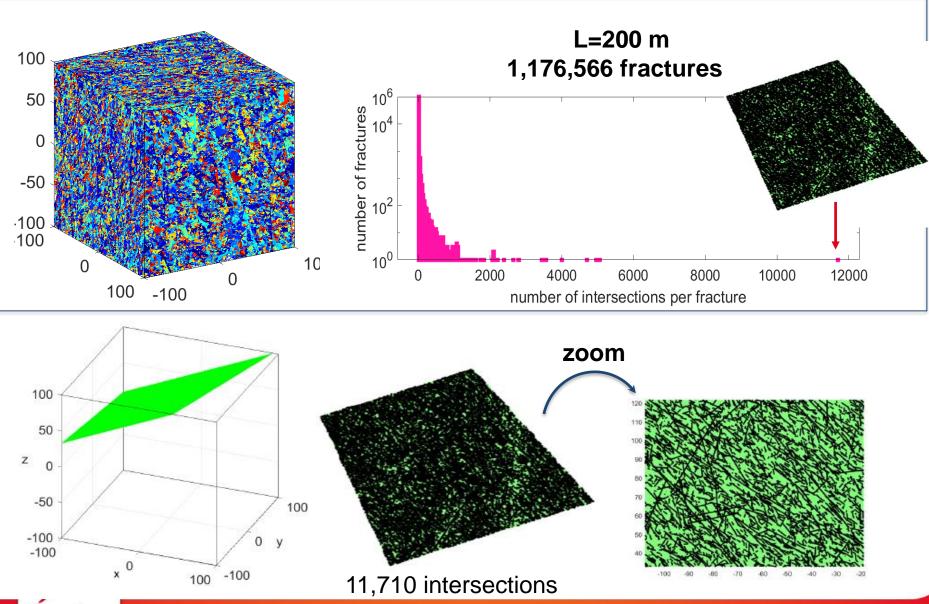
L=150 m

L=200 m

Cube size L	# fractures	# intersections	Max(#inter per fracture)	Transmissivity range [m².s <sup>-1</sup> ]
100	152,405	302,907	1,022	[3.5e-06; 20.33]
150	508,339	1,031,231	4,930	[3.38-06; 25.8]
200	1,176,566	2,410,539	11,710	[3.35-06; 25.8]



#### **DFN test cases provided by the LabCom fractory**





## The flow problem

#### **Assumptions:**

- The rock matrix is impervious: flow is only simulated in the fractures
- Study of steady state flow
- There is no longitudinal flux in the intersections of fractures

#### Flow equations within each fracture $f_i$ with $\kappa_i$ a positive definite tensor

$$\begin{split} \nabla \cdot \mathbf{u}_{i}(\mathbf{x}) &= g_{i}(\mathbf{x}), & \text{for } \mathbf{x} \in f_{i}, & (\text{Continuity equation}) \\ \mathbf{u}_{i}(\mathbf{x}) &= -\kappa_{i} \, \nabla p_{i}(\mathbf{x}), & \text{for } \mathbf{x} \in f_{i} . & (\text{Poiseuille's law}) \\ p_{i}(\mathbf{x}) &= p_{i}^{D}(\mathbf{x}), & \text{for } \mathbf{x} \in \Gamma^{D} \cap \Gamma_{i}, & (\text{Dirichlet boundary conditions}) \\ \mathbf{u}_{i}(\mathbf{x}) \cdot \mathbf{n} &= q_{i}^{N}(\mathbf{x}), & \text{for } \mathbf{x} \in \Gamma^{N} \cap \Gamma_{i}, & (\text{Neumann boundary conditions}) \\ \mathbf{u}_{i}(\mathbf{x}) \cdot \mathbf{n} &= 0, & \text{for } \mathbf{x} \in \Gamma_{i} \setminus (\Gamma_{i} \cap (\Gamma_{D} \cup \Gamma_{N})). & (\text{Impervious rock matrix}) \end{split}$$

**Continuity conditions at each intersection**  $I_m$  with  $I_m$  the m<sup>th</sup> intersection,  $m = 1, ..., N_I$  $N_I$  total number of intersections

$$p_k^{m,+} = p_l^{m,+} = p_k^{m,-} = p_l^{m,-}, \text{ on } I_m,$$

$$\sum_{\in S_m} \mathbf{u}_j \cdot \mathbf{n}_{j,m}^+ + \mathbf{u}_j \cdot \mathbf{n}_{j,m}^- = 0, \quad \text{on } I_m.$$

J. Erhel, J.-R. de Dreuzy, and B. Poirriez. SIAM J. Sci. Comput. (2009)

J. Maryska, O. Severyn, and M. Vohralik, Computational Geosciences (2004)

(Continuity of the hydraulic heads)

(Conservation of fluxes)



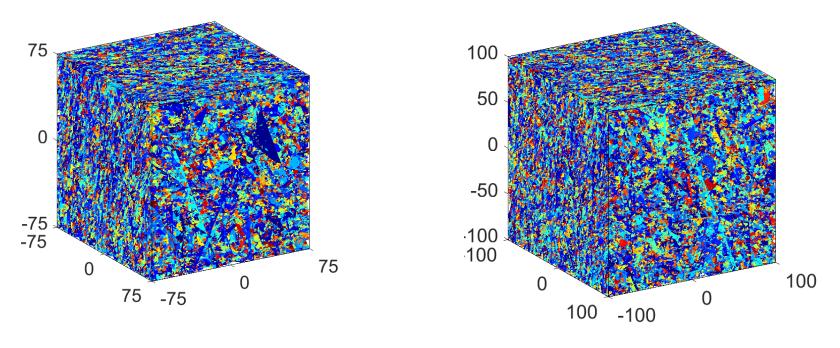


#### MODFRAC software (Inria Gamma & UTT)

#### **General scheme**

H. Borouchaki, P. Laug, P.L. George, Parametric surface meshing using a combined advancing-front & generalized-Delaunay approach, Int. J. for Numerical Methods in Engineering, 2000

1. Input: DFN (up to millions of disks), delimiting cube, mesh size specifications



L=150 m 508,339 fractures

L=200 m 1,176,566 fractures

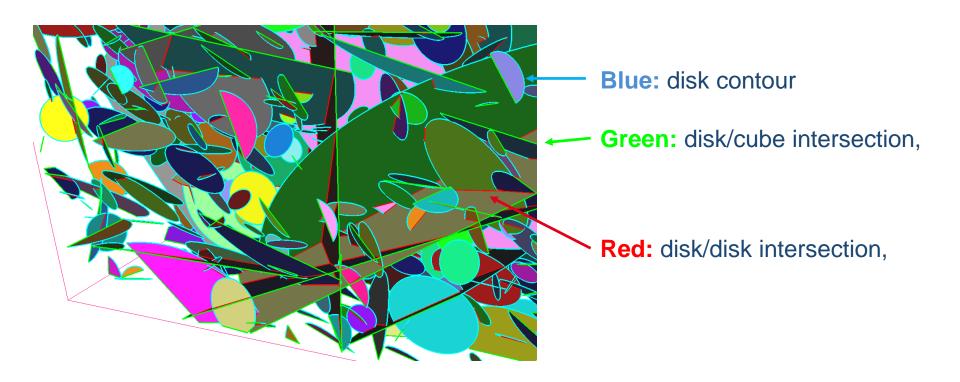


## General scheme

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- 2. Compute disk/disk and disk/cube intersections





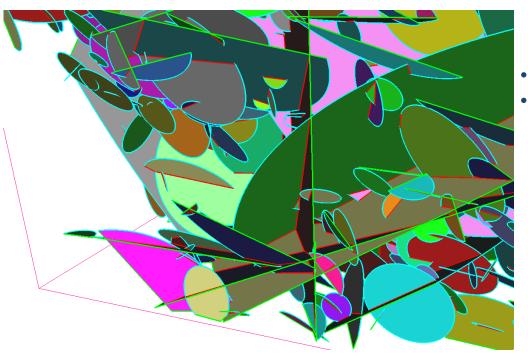
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**MODFRAC** software

(Inria Gamma & UTT)

- 1. Input: DFN (up to millions of disks), delimiting cube, mesh size specifications
- 2. Compute disk/disk and disk/cube intersections
- 3. Select disks that are **connected** to given cube faces



- Cube faces are selected by the user
- Here the **6 faces** of the cube are selected:

any disk must have a path to all the faces of the cube (graph-based representation)



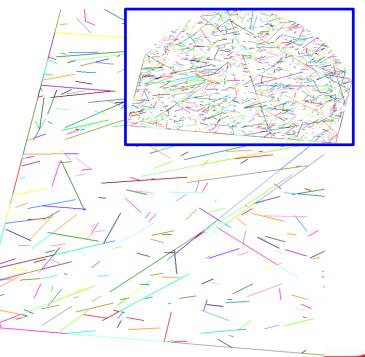
#### MODFRAC software (Inria Gamma & UTT)

#### **General scheme**

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- 1. Input: DFN (up to millions of disks), delimiting cube, mesh size specifications
- 2. Compute disk/disk and disk/cube intersections
- 3. Select disks that are **connected** to given cube faces
- 4. For each reference domain, build a **conforming set** of the intersections

- Intersections of the line-segments (i.e., intersections of 3 fractures) are inserted making subsegments
- Topological consistency between patches is ensured
- Difficulties: small distances, small lengths, small angles, many intersections

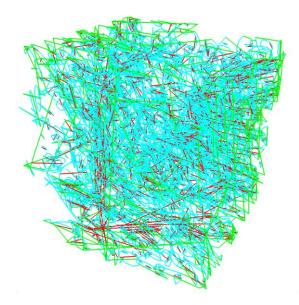


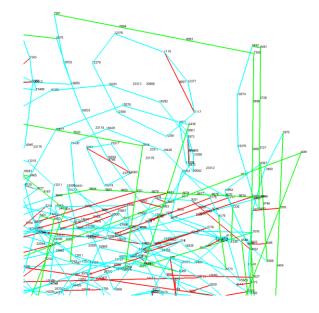
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- 1. Input: DFN (up to millions of disks), delimiting cube, mesh size specifications
- 2. Compute disk/disk and disk/cube intersections
- 3. Select disks that are **connected** to given cube faces
- 4. For each reference domain, build a **conforming set** of the intersections
- 5. Build a discretization of each 3D curve





Discretization depends on a size function:
constant, curvaturedependent, adapted to a solution, etc.



#### MODFRAC software (Inria Gamma & UTT)

#### **General scheme**

nnía

H. Borouchaki, P. Laug, P.L. George, Parametric surface meshing using a combined advancing-front & generalized-Delaunay approach, Int. J. for Numerical Methods in Engineering, 2000

- 1. Input: DFN (up to millions of disks), delimiting cube, mesh size specifications
- 2. Compute disk/disk and disk/cube intersections
- 3. Select disks that are **connected** to given cube faces
- 4. For each reference domain, build a conforming set of the intersections
- 5. Build a discretization of each 3D curve
- 6. Project each 3D discretization to define the **2D discretized boundaries** of the corresponding parametric domains and check if the parametric domain is well defined, if not, subdivide and iterate
  - Discretized 3D curves are projected to planar domains
  - For each domain, these projections define geometric constraints (boundaries and internal curves)

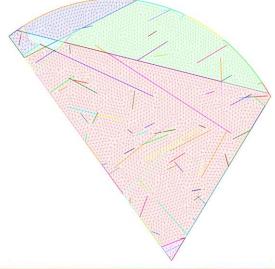
5,6

#### MODFRAC software (Inria Gamma & UTT)

#### **General scheme**

H. Borouchaki, P. Laug, P.L. George, Parametric surface meshing using a combined advancing-front & generalized-Delaunay approach, Int. J. for Numerical Methods in Engineering, 2000

- 1. Input: DFN (up to millions of disks), delimiting cube, mesh size specifications
- 2. Compute disk/disk and disk/cube intersections
- 3. Select disks that are **connected** to given cube faces
- 4. For each reference domain, build a **conforming set** of the intersections
- 5. Build a discretization of each 3D curve
- 6. Project each 3D discretization to define the **2D discretized boundaries** of the corresponding parametric domains and check if the parametric domain is well defined, if not, subdivide and iterate
- 7. Generate a mesh of each parametric domain
- Planar mesher:
  - advancing front, generalized Delaunay, anisotropic





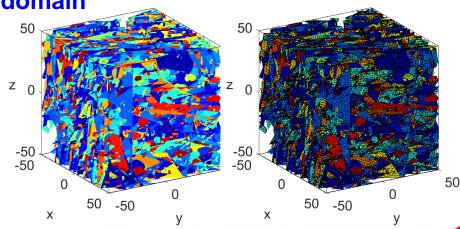
#### MODFRAC software (Inria Gamma & UTT)

#### **General scheme**

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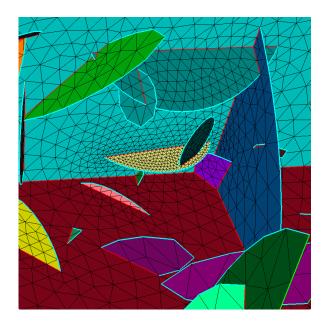
- 1. Input: DFN (up to millions of disks), delimiting cube, mesh size specifications
- 2. Compute disk/disk and disk/cube intersections
- 3. Select disks that are **connected** to given cube faces
- 4. For each reference domain, build a conforming set of the intersections
- 5. Build a discretization of each 3D curve
- 6. Project each 3D discretization to define the **2D discretized boundaries** of the corresponding parametric domains and check if the parametric domain is well defined, if not, subdivide and iterate
- 7. Generate a mesh of each parametric domain
- 8. Create the final **tridimensional mesh**



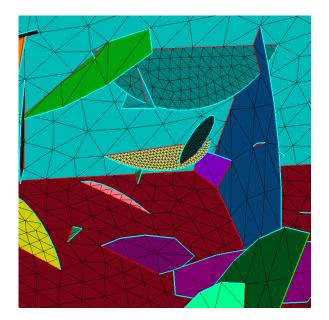
### Mesh generation of the test cases

MODFRAC software (Inria Gamma & UTT)

Cube size L	# fractures	#triangles	Min area	Mean(Q)	Min(Q)	Time hh:mm:ss
100	152,405	2,770,604	1.4e-09	0.66	3.1e-05	00:01:34
150	508,339	12,890,943	1.16e-11	0.77	1e-4	00:06:29
200	1,176,566	20,522,575	1.16e-11	0.63	9.25e-05	00:23:25



#### Matching surface mesh



#### Non-matching surface mesh

$$Q(T) := 4\sqrt{3} \frac{|T|}{l_1^2 + l_2^2 + l_3^2}$$

On a Laptop Intel Core i7 4 cores CPU 32GiB RAM

#### Parallelism using 4 POSIX-threads

H. Borouchaki, P. Laug, P.L. George, Parametric surface meshing using a combined advancing-front & generalized-Delaunay approach, Int. J. for Numerical Methods in Engineering, 2000

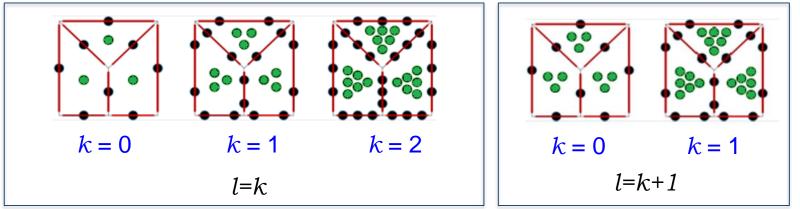


## **The HHO method**



## The Hybrid High Order (HHO) method

- Discrete unknowns on each finite element are:
  - On mesh faces
  - Inside the elements
- HHO unknowns are polynomial coefficients (no physical interpretation)
  - ✓ On mesh faces of order k
  - $\checkmark$  Inside the elements of order *l*



In our DFN applications, we choose l=k+1 to get a simpler stabilization operator than the equal-order choice l = k.

• Algebraically, we obtain a Schur complement system for only the faces unknowns (static condensation) and known to be symmetric positive definite.



Di Pietro, D.A and Ern, A. and Lemaire, S. Computational Methods in Applied Mathematics (2014)

## The Hybrid High Order (HHO) method

- HHO required two main ingredients:
  - Local gradient reconstruction from cell and face unknowns
  - ✓ A stabilization term ensures that the traces of the cell unknows and the face unknowns match in a least-squares sense.
- Conservative fluxes are built from the sum of two terms
  - ✓ the normal component of the reconstructed gradient
  - $\checkmark$  A correction term coming from the stabilization
- Main advantages of HHO:
  - ✓ Feature 1: Globally and locally mass conservative method (whatever  $k \ge 0$ )
  - ✓ Feature 2: Face polynomials of order  $k \ge 0$
  - ✓ Feature 3: Support general meshes (polygonal/polyhedral cells)
- Implementation:

Library Disk++ for HHO (open-source) Cicuttin, M. and Di Pietro, D.A. and Ern, A. Journal of Computational and Applied Mathematics (2018)

Cockburn, B. and Di Pietro, D.A. and Ern, A. ESAIM: M2AN (2016)



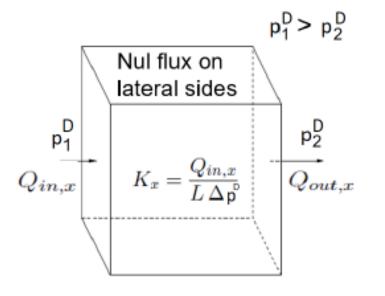
22

Di Pietro, D.A and Ern, A. and Lemaire, S. Computational Methods in Applied Mathematics (2014) Computational performance



# Computational performance of HHO method in the context of extremely large DFNs.

• Evaluation of the equivalent permeability of a DFN by running a permeameter test case



- ✓ Software:
- □ Library Disk++ for HHO (open-source)
- □ NEF++ (Inria) for an application to DFNs
- □ Prune (Inria) for automatic parameter studies

Inria Cluster CLEPS: 4x Intel Xeon E7-4860 v2; 12 cores, 2.6-3.2GHz; **3T RAM** 

- Objectives:
- Choice of the basis functions
- ✓ **Trade-off** between increasing the polynomial order and refining the mesh
- ✓ Can resources be saved by the means of polygonal cells ?

## **Choice of the basis functions**

- HHO unknowns are polynomial coefficients (no physical interpretation)
  - ✓ No reference element
  - Defined on physical element
  - ✓ No continuity is required between face and cell



the choice may affect the condition number of local matrices and performances

**On mesh faces:** scaled monomials 
$$x_F^{\alpha}$$
 with  $\alpha = 0, ..., k$  and  $x_F = 2 \frac{(x - \bar{x}_F)}{|F|}$ 

• On every mesh cell T: we compare two choices of monomials with

$$\alpha, \beta = 0, \dots, l = k + 1, \alpha + \beta \le l$$

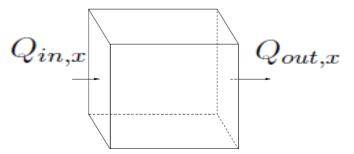
$$\begin{bmatrix} \text{Cartesian} \end{bmatrix} x_T^{\alpha} y_T^{\beta} \\ x_T = 2 \frac{(x - \bar{x}_T)}{h_x^T}, \quad y_T = 2 \frac{(y - \bar{y}_T)}{h_y^T} \end{bmatrix} \begin{bmatrix} \text{Rotated} \end{bmatrix} \xi_T^{\alpha} \zeta_T^{\beta} \\ \xi_T = 2 \frac{(x - \bar{x}_T, y - \bar{y}_T) \cdot a_1^T}{h_1^T} \quad \zeta_T = 2 \frac{(x - \bar{x}_T, y - \bar{y}_T) \cdot a_2^T}{h_2^T} \\ \end{bmatrix}$$

- **Hierarchical** : easy to change order *k* (only few monomials to compute) **Cartesian**
- **Centered** : independent of translation (use barycenter)
- **Scaled** : independent of homothety (use length of the bounding box)

& Rotated

## **Choice of the basis functions**

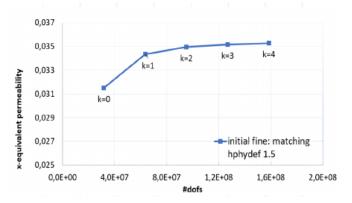
		$ Q_{in,x} $	$+Q_{out,x} $
	k	[Cartesian]	[Rotated]
L100	0	1.44e-07	9.82e-11
	1	1.66e-4	5.26e-10
	2	2.31e-2	4.63e-09
	3	15.21	4.20e-08
L150	0	3.12E-07	7.32e-10
	1	1.58e-3	1.31e-08
	2	38.22	1.85e-08
	3	45.73	4.85e-08



#### Mass conservation

- × [Cartesian]
- ✓ [Rotated]
  - Improve the condition number of the local matrices
  - Global and local mass conservation ensured whatever k

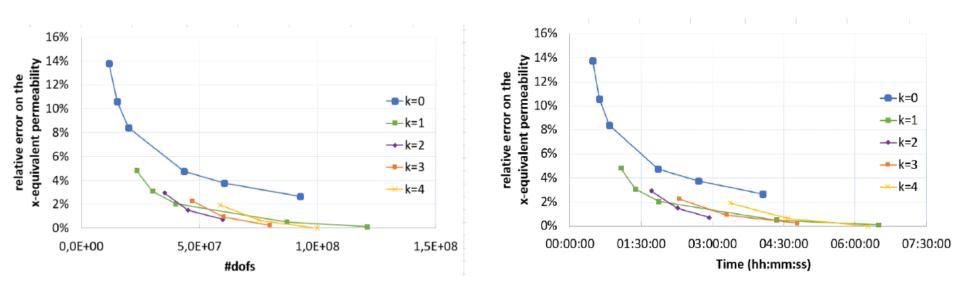
Evaluation of the reference equivalent permeability on two fine meshes



	L150: 508,339 fractures 12,890,943 triangles			L200: 1,176,566 fractures 20,522,575 triangles					
k	#dofs	Total Time (hh:mm :ss)	RAM (GiB)	Rel. Error <i>Kx</i>	k	#dofs	Total Time (hh:mm :ss)	RAM (GiB)	Rel. Error <i>Kx</i>
0	19,999,230	0:49:29	61	8.4%	0	31,711,430	1:28:45	100	10.7%
1	39,998,460	1:52:24	144	2.0%	1	63,422,860	3:16:14	246	2.6%
2	59,997,690	2:55:54	271	0.7%	2	95,134,290	6:19:46	481	0.9%
3	79,996,920	4:46:51	457	0.2%	3	126,845,720	9:44:50	784	0.3%
4	99,996,150	6:16:19	681	0.0%	4	158,557,150	14:39:47	1186	0.0%
	Reference values for $k = 4$				Reference values for $k = 4$				
$K_x = 3.51 \mathrm{e}{-2} \mathrm{m}^2 \mathrm{.s}{^{-1}}$						$K_{x}$	= 3.53e - 2	$m^2.s^-$	1



#### > Evaluation of the equivalent permeability on coarser meshes

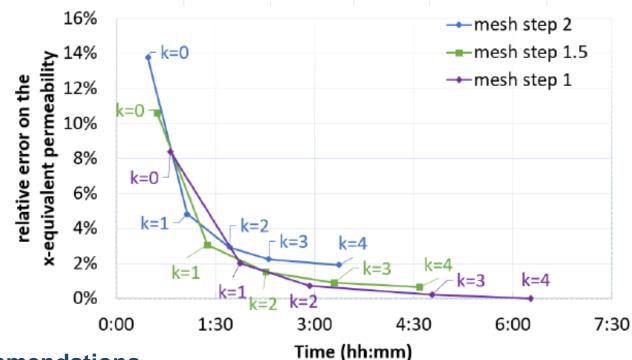


#### Recommendations

✓ use a face polynomial order k at least equal to 1, instead of refining a mesh while keeping k = 0



> Evaluation of the equivalent permeability on coarser meshes



Recommendations

- ✓ use a face polynomial order k at least equal to 1, instead of refining a mesh while keeping k = 0
- $\checkmark$  choose k = 1 on a mesh fine rather than k > 1 on a coarser mesh



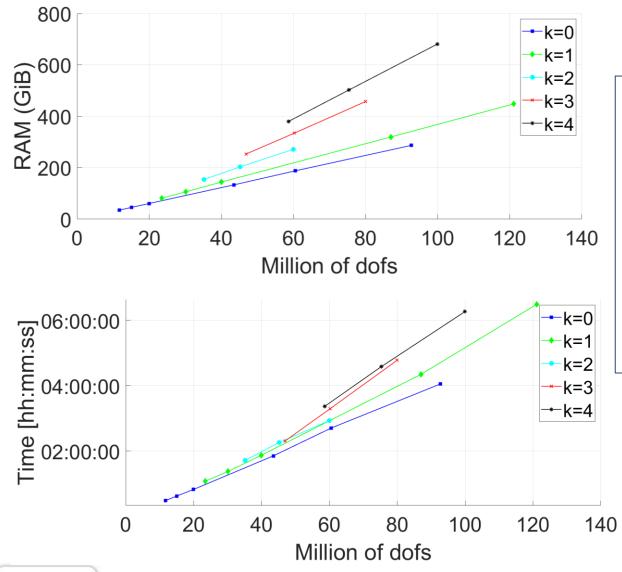
Computational resources for approximately the same number of dofs

	L150: 508,339 fractures						
k	#dofs	Total Time (hh:m m:ss)	RAM (GiB)	Rel. Error <i>Kx</i>	DFN Mesh step		
0	43,531,537	01:51:14	133	4.8%	0.6		
1	39,998,460	01:52:24	144	2.0%	1		
2	45,222,504	02:15:48	203	1.5%	1.5		
3	46,930,868	02:18:27	253	2.3%	2		

#### **Comments**

✓ As expected, time and RAM increase with *k* 





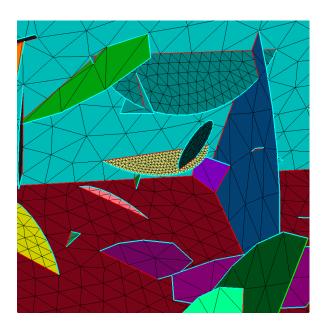
**Comments** 

 ✓ The extra time and peak of RAM for k ≤ 2 seems negligible by comparison with the case k = 0
 ✓ For k > 2 the element

✓ For *k* > 2, the slopes
 becomes higher

#### □ How ?

- With non matching mesh: the mesh generator MODFRAC (Inria&UTT) allows to choose an independent mesh step from one fracture to another
- With the channelling effect of DFN flow: the fractures that carry most of the flow could be refined, the other could be coarsened.
- With the creation of polygons from the non-matching discretization



#### □ Limitation:

Coarsening is constrained by the geometry and intersections of the fractures!



Algorithm 1 Standard procedure

- 1: (F1) Generate a mesh of the DFN with matching cells (in our case triangles) at the intersections
- 2: (F2) Perform the corresponding flow simulation

### VERSUS

Algorithm 2 A mesh refinement/coarsening procedure

- 1: (I1) Generate a coarse mesh of the DFN
- 2: (I2) Perform the coarse flow simulation
- 3: (I3) Decide which fractures to refine according to their flow contribution,
- 4: (I4) Remesh the DFN according to step (I3): only the selected fractures are refined and the mesh is therefore nonmatching at the intersections between fractures
- 5: (I5) Run a node insertion algorithm to build a matching polygonal mesh at intersections: the mesh is therefore composed of triangles and polygons
- 6: (I6) Perform the flow computation on the new polygonal mesh obtained at step (I5)

#### **Questions:**

- Step (I3): How to select the set of fractures that needs to be refined ?
- Step (I5): How to create the polygons from the non-matching meshes?

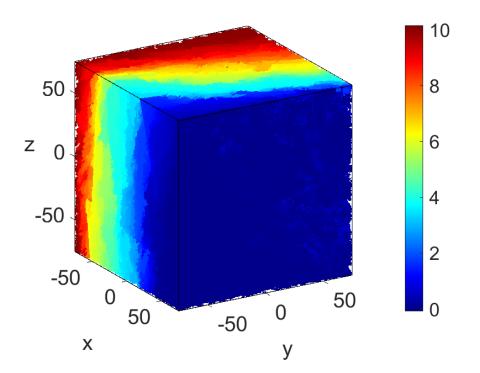
Steps (I1): generate a coarse mesh

Cube size L	# fractures	#triangles	Min area	Mean(Q)	Min(Q)	Time hh:mm:ss
150	508,339	7,029,255	1.16e-11	0.55	5.5e-5	00:05:30

> Steps (I2): perform a coarse flow simulation

L150 508,339 fractures x direction: h1:10, h2 :0 Mesh load: 6 min, Computation: 16 minutes (Laptop) Coarse mesh: 7,029,255 triangles

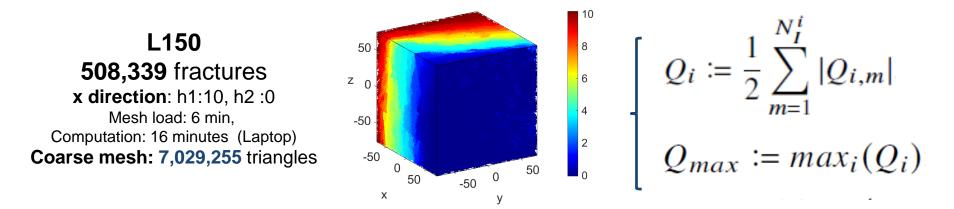
PC Intel Corei7 4 cores CPU @ 2.90 GHz 32GB RAM

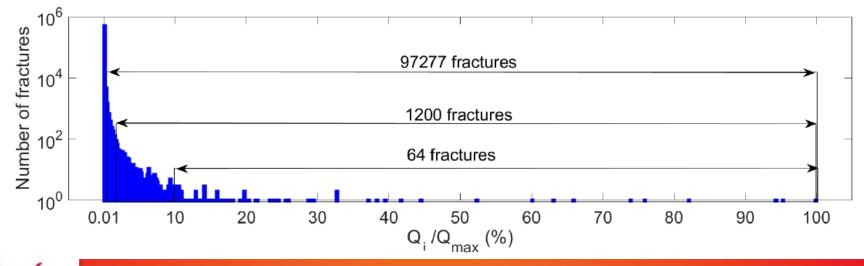




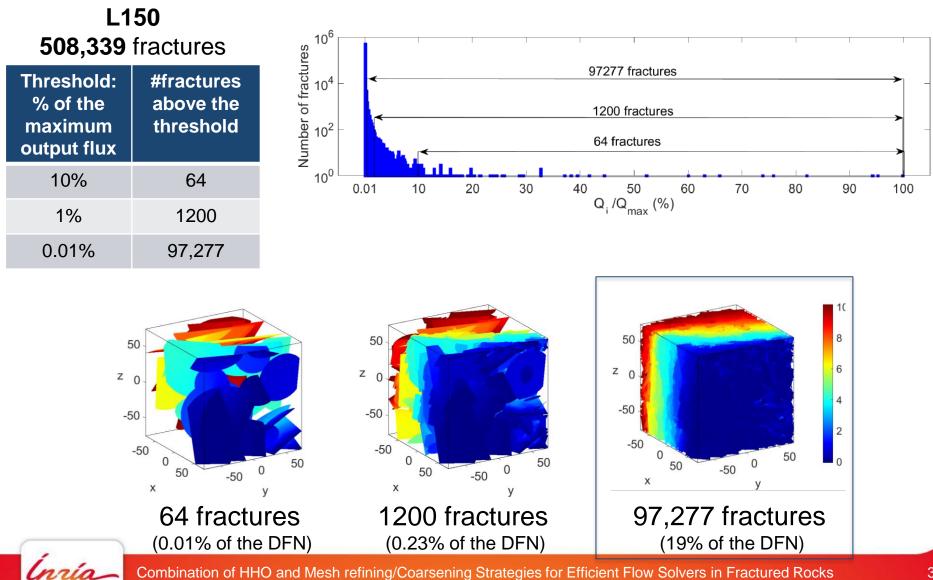
Step (I3): select the set of fractures that needs to be refined.

> A first basic idea: from the former coarse flow simulation, for each fracture  $f_i$  compute the total flow value  $Q_i$  exchanged between  $f_i$  and its intersecting fractures:

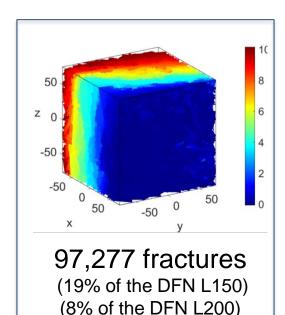




Step (13): select the set of fractures that needs to be refined



Step (I4): only the set of fractures selected at step (I3) are refined



L150:

We keep a mesh step of 1 for 97,277 selected fractures (19% of the DFN L150) and coarsen the other fractures (mesh step of 2)

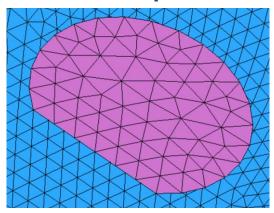
L200:

To save a coarse simulation and thanks to the embedded feature of the DFN, we keep the 97,277 selected fractures (8% of the DFN L200) of test case L150 and mesh them with a mesh step of 1.5, the others with a mesh step of 2.

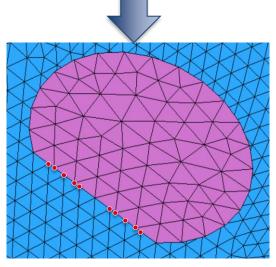
Cube size L	# fractures	#triangles	Min area	Mean(Q)	Min(Q)	Time mm:ss	#tri wrt fine matching mesh
150	508,339	10,461,407	1.16e-11	0.69	1e-4	07:01	-19%
200	1,176,566	18,648,084	1.16e-11	0.59	7.8e-05	27:32	-9%



## Step (I5): create the polygons from the non-matching meshes > Development of a node insertion algorithm



non-matching triangular mesh



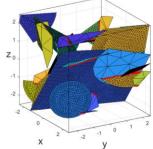
#### polygonal mesh

□ Algorithm to create the polygons:

- 1. Load the non-matching triangular mesh, especially the edges of each intersection on both side
- 2. Define the linear coordinates of the vertices on the intersection to **find where to insert the vertices**
- 3. Define a **new global numbering** of the intersection vertices (no duplicate indices!)
- 4. Add the extra-vertices to **create the polygons** (red dots) and check the insertion in the connectivity table that defines the polygons in terms of vertices
- 5. Compute the **2D coordinates** of extra vertices in the fractures they now belong to

#### □ Challenges

- Large number of intersections
- Efficient algorithms



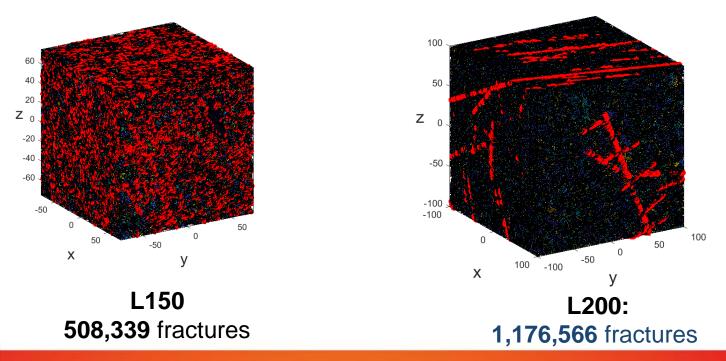
Vertices of the triangles

 Extra vertices to create a polygon



Step (I5): create the polygons from the non-matching meshes

L	# fractures	#tri	#extra- vertices (red dots)	%polygons	#tri wrt fine matching mesh
150	508,339	10,461,407	201,583	3.5%	-19%
200	1,176,566	18,648,084	96,143	1.0%	-9%





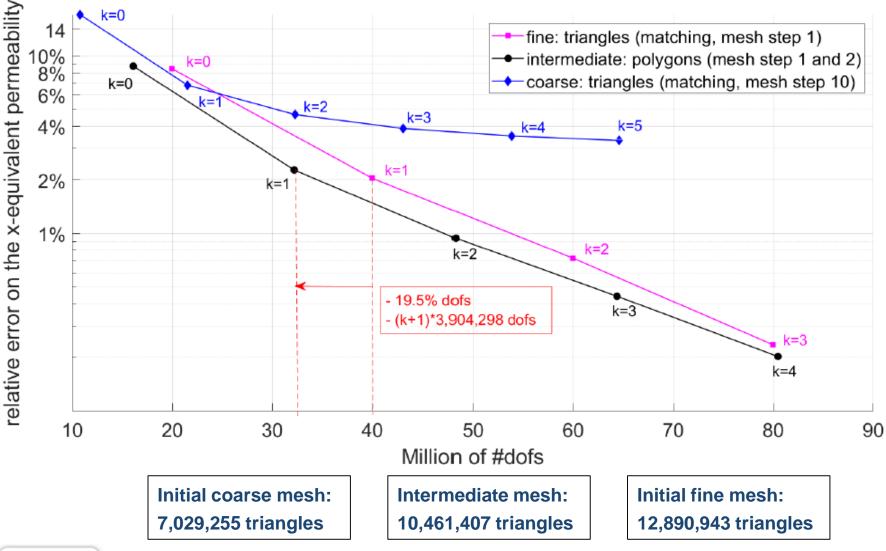
Step (I6): perform the flow computation on the new polygonal meshes

	L150: 508,339 fractures 10,461,407 triangles			L200: 1,176,566 fractures 18,648,084 triangles					
k	#dofs	Total Time (hh:mm :ss)	RAM (GiB)	Rel. Error <i>Kx</i>	k	#dofs	Total Time (hh:mm :ss)	RAM (GiB)	Rel. Error <i>Kx</i>
0	16,094,932	0:42:29	51	8.7%	0	28,685,198	01:18:01	93	11.7%
1	32,189,864	1:34:38	121	2.3%	1	57,370,396	03:12:49	223	3.3%
2	48,284,796	2:51:21	238	0.9%	2	86,055,594	05:24:48	435	1.5%
3	64,379,728	4:01:37	392	0.4%	3	114,740,792	08:16:42	732	0.8%
4	80,474,660	5:54:06	593	0.2%	4	143,425,990	12:10:58	1087	0.5%

Comparison with the fine mesh flow simulation	Comparison with the fine mesh flow simulation
-15% time	-12% to -16% time
-12% to -15% RAM	-7% to -10% RAM

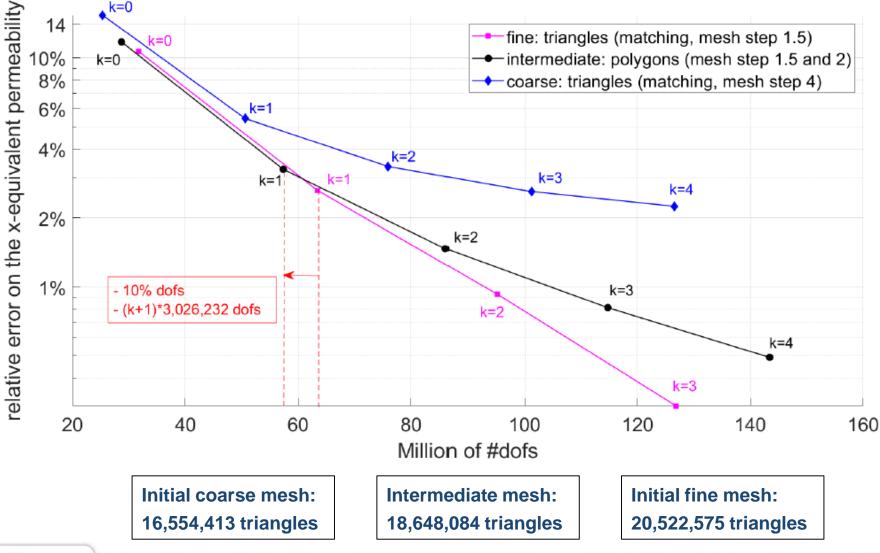


Step (I6): perform the flow computation on the new polygonal meshes





Step (I6): perform the flow computation on the new polygonal meshes





## Conlusion

- We have successfully tested the HHO method on large scale DFN (more than 1 million of fractures)
- □ The implementation of the method is locally and globally conservative (whatever k ≥0) thanks to the use of basis functions based on hierarchical scaled centered and rotated monomials
- The use of high order is an advantage to compute a more accurate flow in DFN with the following recommendations:
  - ✓ use a face polynomial order k at least equal to 1, instead of refining a mesh while keeping k = 0
  - ✓ choose k = 1 on a mesh fine rather than k > 1 on a coarser mesh
- ❑ We have shown that the use of non-matching meshes, the channelling effect of DFN flow and the polygonal feature of the HHO method allows to reduce the number of #dofs and therefore the RAM requirements in DFN flow simulations. In terms of computational time however, so far, the polygonal strategy is not the most relevant according to the extra time spent in the steps to know which fractures to refine/coarsen and to build the polygonal mesh from the non-matching triangular one.



## **Perpectives**

- Further reduction of the #dofs by using the additional recent features of HHO
  - ✓ Unfitted HHO
  - Possibility to merge the triangles in (possibly non convex) polygons
- □ A C-version of the node insertion algorithm
- □ Studying an iterative solver to reduce the RAM requirements
- □ Studying other algorithms to know which fractures to refine :
  - ✓ From a posteriori error estimates
  - From graph connectivity of the fracture network and BCs. (no need any flow computation)

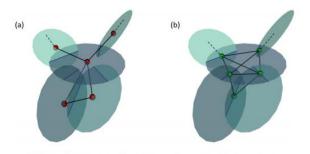


FIG. 1. DFNs and equivalent graphs: (a) fracture graph, (b) intersection graph. ©From Doolaeghe et al. 2020

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#### Thanks a lot for your attention !