

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

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

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*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





HHO-DFN : a Hybrid High Order (HHO) method for the simulation of flow in large tridimensional Discrete Fracture Networks (DFN) <sup>4</sup>

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



HHO-DFN : a Hybrid High Order (HHO) method for the simulation of flow in large tridimensional Discrete Fracture Networks (DFN)

## **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

Ínría

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

HHO-DFN : a Hybrid High Order (HHO) method for the simulation of flow in large tridimensional Discrete Fracture Networks (DFN)



**L=100 m L=150 m L=200 m**



### **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

 $\nabla \cdot \mathbf{u}_i(\mathbf{x}) = g_i(\mathbf{x}),$  for  $\mathbf{x} \in f_i$ , *(Continuity equation)*  $\mathbf{u}_i(\mathbf{x}) = -\kappa_i \nabla p_i(\mathbf{x}), \quad \text{for } \mathbf{x} \in f_i.$ *(Poiseuille's law)* $p_i(\mathbf{x}) = p_i^D(\mathbf{x}), \quad \text{for } \mathbf{x} \in \Gamma^D \cap \Gamma_i,$ *(Dirichlet boundary conditions)*  $\mathbf{u}_i(\mathbf{x}) \cdot \mathbf{n} = q_i^N(\mathbf{x}), \quad \text{ for } \mathbf{x} \in \Gamma^N \cap \Gamma_i,$ *(Neumann boundary conditions)*  $\mathbf{u}_i(\mathbf{x}) \cdot \mathbf{n} = 0$ , for  $\mathbf{x} \in \Gamma_i \setminus (\Gamma_i \cap (\Gamma_D \cup \Gamma_N))$ . *(Impervious rock matrix)*

**Continuity conditions at each intersection**  $I_m$  **with**  $I_m$  the  $m^{\text{th}}$  intersection,  $m = 1, ..., N_I$  $N_I$  total number of intersections

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

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

*(Continuity of the hydraulic heads)*

*(Conservation of fluxes)*



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

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

# **Mesh generation**



## **(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**



HHO-DFN : a Hybrid High Order (HHO) method for the simulation of flow in large tridimensional Discrete Fracture<br>Networks (DFN)

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





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**(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)



HHO-DFN : a Hybrid High Order (HHO) method for the simulation of flow in large tridimensional Discrete Fracture<br>Networks (DFN)

## **(Inria Gamma & UTT)**

### **General scheme**

- **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



## **(Inria Gamma & UTT)**

#### **General scheme**

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- 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.



## **(Inria Gamma & UTT)**

### **General scheme**

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- 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)

 $\bar{\xi}_6$ 

## **(Inria Gamma & UTT)**

### **General scheme**

- **1. Input:** DFN (up to millions of disks), delimiting cube, mesh size specifications
- 2. Compute disk/disk and disk/cube **intersections**
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- 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:
	- $\triangleright$  advancing front, generalized Delaunay, anisotropic





## **(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)**







#### **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**



# **The HHO method**



#### Discrete unknowns on each finite element are: **The Hybrid High Order (HHO) method** Di Pietro, D.A and Ern, A. and Lemaire, S.

- On mesh faces
- Inside the elements
- HHO unknowns are polynomial coefficients (no physical interpretation)
	- ✓ On mesh faces of order *k*
	- ✓ 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.



Computational Methods in Applied Mathematics (2014)

## **The Hybrid High Order (HHO) method** Di Pietro, D.A and Ern, A. and Lemaire, S.

- HHO required two main ingredients:
	- $\checkmark$  Local gradient reconstruction from cell and face unknowns
	- $\checkmark$  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
	- $\checkmark$  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* ≥0)
	- ✓ **Feature 2**: Face polynomials of **order** *k* **≥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)



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
	- $\checkmark$  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

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

[Cartesian] 
$$
x_T^{\alpha} y_T^{\beta}
$$
  
\n $x_T = 2 \frac{(x - \bar{x}_T)}{h_x^T}$ ,  $y_T = 2 \frac{(y - \bar{y}_T)}{h_y^T}$   $\xi_T = 2 \frac{(x - \bar{x}_T, y - \bar{y}_T) \cdot a_1^T}{h_1^T}$   $\zeta_T = 2 \frac{(x - \bar{x}_T, y - \bar{y}_T) \cdot a_2^T}{h_2^T}$ 

- **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**: independent of rotation (use inertia axes) **Rotated**

**& Rotated**

## **Choice of the basis functions**





#### ❑ **Mass conservation**

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

 $\triangleright$  Evaluation of the reference equivalent permeability on two fine meshes





#### $\triangleright$  Evaluation of the equivalent permeability on coarser meshes



#### ❑ **Recommendations**

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



 $\triangleright$  Evaluation of the equivalent permeability on coarser meshes



❑ **Recommendations**

- ✓ **use a face polynomial order 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



➢ Computational resources for approximately the same number of dofs



#### ❑ **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*

 $\checkmark$  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:**

 $\triangleright$  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
- (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: (15) Run a node insertion algorithm to build a matching polygonal mesh at intersections: the mesh is therefore composed of triangles and polygons
- 6: (16) Perform the flow computation on the new polygonal mesh obtained at step (15)

#### ❑ **Questions:**

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

➢ **Steps (I1):** generate a coarse mesh



➢ **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.

 $\triangleright$  **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 (I3):** select the set of fractures that needs to be refined





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



(8% of the DFN L200)

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**.





#### **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







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







**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:**
	- $\checkmark$  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
- ❑ 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

D. Doolaeghe & P. Davy & J. Hyman & C. Darcel. Graph-based flow modeling approach adapted to multiscale discrete fracture network models (2020), Physical review E, 102(5), 053312.

E. Burman and A. Ern, An unfitted hybrid high-order method for elliptic interface problems, SIAM J. Numer. Anal., 56(3), 1525-1546 (2018)

A. Miraçi, J. Papež, and M. Vohralík (2020)

A Multilevel Algebraic Error Estimator and the Corresponding Iterative Solver with *p*-Robust Behavior. SIAM J. Numer. Anal., 58(5), 2856–2884.

M.Vohralík (2007). A Posteriori Error Estimates for Lowest-Order Mixed Finite Element Discretizations of Convection-Diffusion-Reaction Equations. SIAM Journal on Numerical Analysis. 45.

S. Karra, D. O'Malley, J. Hyman, H. Viswanathan and G. Srinivasan (2017). Modeling flow and transport in fracture networks using graphs. Physical Review E. 97.

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#### **Thanks a lot for your attention !**