

Hydromechanical Coupling in Heterogeneous and Fractured Media

Task 3.2: Computational Energy Innovation

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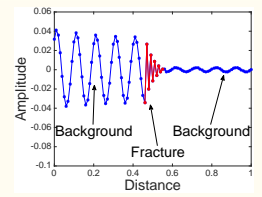
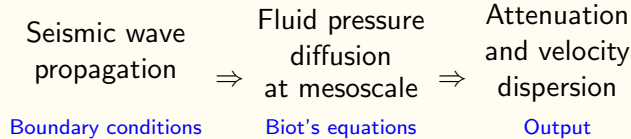
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Lausanne, September 3-4, 2019

Motivation

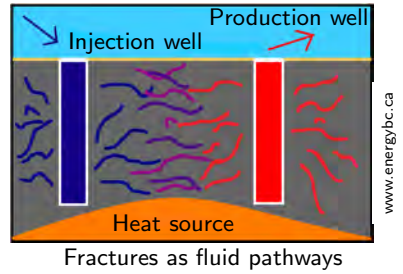
Fluid-saturated fractured porous rocks

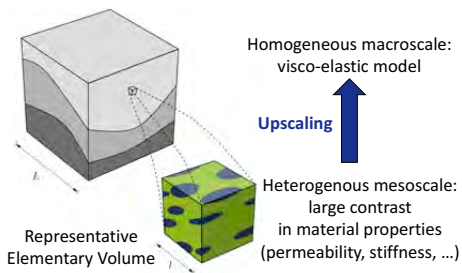


\Downarrow
 geometric + mechanical + hydraulic properties
 of fracture networks in rock formations

Applications

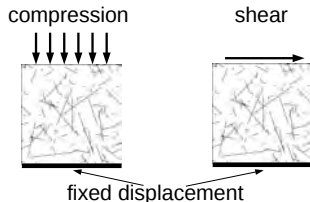
- geothermal energy production
- hydrocarbon exploration
- nuclear waste storage
- CO₂ sequestration





Adapted from Jänicke et al. (2015)

Numerical Upscaling Experiments



periodic: displacement, stress, fluid pressure and the flux of the pore fluid

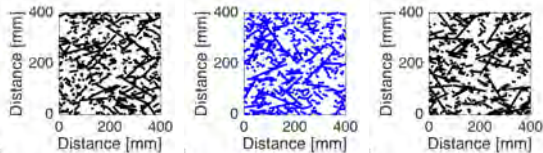
At the mesoscale (Rubino et al., 2011):

- perform time-harmonic oscillatory tests,
- for each frequency ω , compute attenuation and velocity dispersion Y_{ω} ,
- use these obtained values to compute material properties for the macroscale problem.

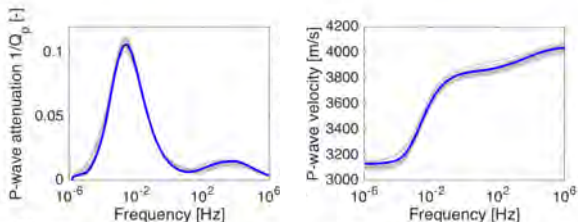
Fracture distribution in a Representative Elementary Volume

- deterministic information not available or insufficient ✗
- statistical properties ✓

Monte Carlo method: N samples to estimate $\mathbb{E}(Y_\omega)$



2D stochastic simulations in Hunziker, Favino et al., *J. Geophys. Res.* (2018)



Monte Carlo approximation

$$\frac{1}{N} \sum_{n=1}^N Y_\omega^n$$

Biot's equations

$$\begin{cases} -\nabla \cdot (\boldsymbol{\sigma}_E(\mathbf{u}) - \alpha p \mathbf{l}) = 0 \\ i\alpha \nabla \cdot \mathbf{u} + i\frac{p}{M} - \frac{1}{\omega} \nabla \cdot \left(\frac{k}{\eta} \nabla p \right) = 0 \end{cases}$$

Discretized Biot's equations

$$\begin{array}{cc} \underbrace{\text{elasticity}} & \underbrace{\text{coupling}} \\ \left| \begin{array}{c} A \\ -iB \end{array} \right| & \left| \begin{array}{c} -B^T \\ -iM - \frac{1}{\omega} C \end{array} \right| \left| \begin{array}{c} \mathbf{u} \\ \mathbf{p} \end{array} \right| = \left| \begin{array}{c} \mathbf{f} \\ \mathbf{g} \end{array} \right| \\ \underbrace{\text{coupling}} & \underbrace{\text{diffusion}} \end{array}$$

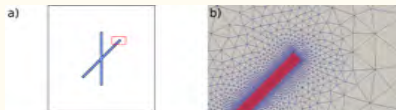
Root mean square error (RMSE)

$$\text{RMSE} \leq \underbrace{Ch^w}_{\text{Discretization error}} + \underbrace{DN^{-1/2}}_{\text{Statistical error}}, \quad D^2 \approx \text{Var}(Y_\omega)$$

⇒ many expensive simulations on fine meshes

Meshing is one of the bottlenecks of the problem **X**

- elements follow the geometry
- hands-on
- time consuming
- may fail



Meshes

- do not have to resolve fractures
- can be “adapted” to any fracture distribution

Hierarchy of adapted meshes



Initial mesh (uniform)

Given a fracture distribution, we can apply an AMR algorithm:

- 1 select elements that have a non-empty overlap with at least one fracture
- 2 select neighbor elements such that the mesh is 1-irregular
- 3 refine selected elements

Hierarchy of adapted meshes



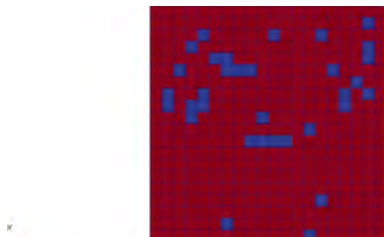
Initial mesh (uniform)

- Elements do not follow the geometry but refined close to the interfaces
- More elements where error is larger

Given a fracture distribution, we can apply an AMR algorithm:

- 1 select elements that have a non-empty overlap with at least one fracture
- 2 select neighbor elements such that the mesh is 1-irregular
- 3 refine selected elements

Hierarchy of adapted meshes



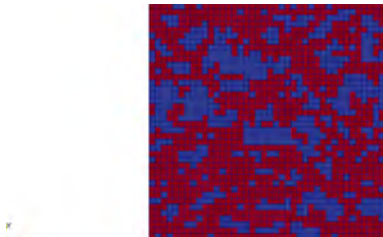
1 refinement step

- Elements do not follow the geometry but refined close to the interfaces
- More elements where error is larger

Given a fracture distribution, we can apply an AMR algorithm:

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Hierarchy of adapted meshes



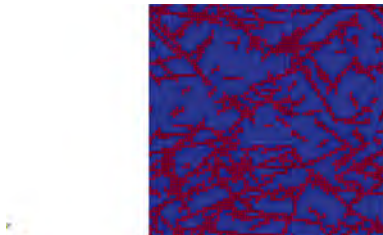
2 refinement steps

- Elements do not follow the geometry but refined close to the interfaces
- More elements where error is larger

Given a fracture distribution, we can apply an AMR algorithm:

- 1 select elements that have a non-empty overlap with at least one fracture
- 2 select neighbor elements such that the mesh is 1-irregular
- 3 refine selected elements

Hierarchy of adapted meshes



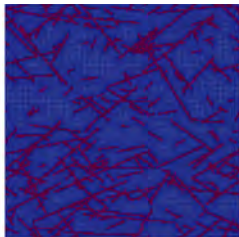
3 refinement steps

- Elements do not follow the geometry but refined close to the interfaces
- More elements where error is larger

Given a fracture distribution, we can apply an AMR algorithm:

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- 2 select neighbor elements such that the mesh is 1-irregular
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Hierarchy of adapted meshes



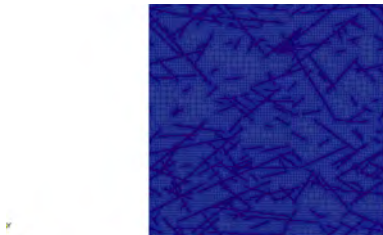
4 refinement steps

- Elements do not follow the geometry but refined close to the interfaces
- More elements where error is larger

Given a fracture distribution, we can apply an AMR algorithm:

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- 2 select neighbor elements such that the mesh is 1-irregular
- 3 refine selected elements

Hierarchy of adapted meshes



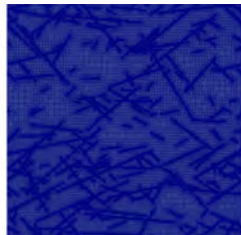
5 refinement steps

- Elements do not follow the geometry but refined close to the interfaces
- More elements where error is larger

Given a fracture distribution, we can apply an AMR algorithm:

- 1 select elements that have a non-empty overlap with at least one fracture
- 2 select neighbor elements such that the mesh is 1-irregular
- 3 refine selected elements

Hierarchy of adapted meshes



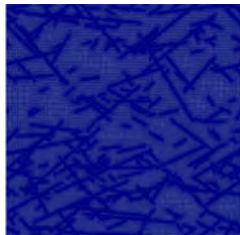
6 refinement steps

- Elements do not follow the geometry but refined close to the interfaces
- More elements where error is larger

Given a fracture distribution, we can apply an AMR algorithm:

- 1 select elements that have a non-empty overlap with at least one fracture
- 2 select neighbor elements such that the mesh is 1-irregular
- 3 refine selected elements

Hierarchy of adapted meshes

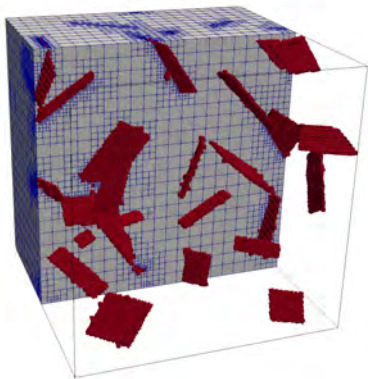


7 refinement steps

- Elements do not follow the geometry but refined close to the interfaces
- More elements where error is larger

Given a fracture distribution, we can apply an AMR algorithm:

- 1 select elements that have a non-empty overlap with at least one fracture
- 2 select neighbor elements such that the mesh is 1-irregular
- 3 refine selected elements



- Elements do not follow the interface between fractures and background
- Material properties may be discontinuous over some elements
- Properties are assigned per quadrature point at assembly time

$$C_{ij} = \int_{T_h} \frac{k}{\eta} \nabla \phi_j \cdot \nabla \phi_i \, dx = \sum_{qp} w_{qp} \frac{k(\mathbf{x}_{qp})}{\eta(\mathbf{x}_{qp})} \nabla \phi_j(\mathbf{x}_{qp}) \cdot \nabla \phi_i(\mathbf{x}_{qp})$$

- Reduced convergence rate (Babuška, 1970)

$$\|u - u_h\|_{H^1} \leq Ch^{1/2}$$

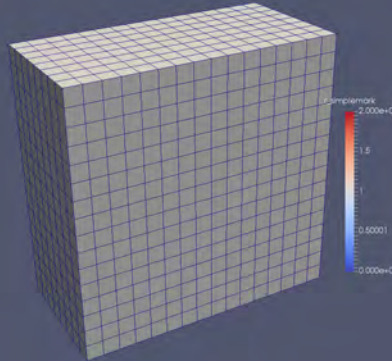
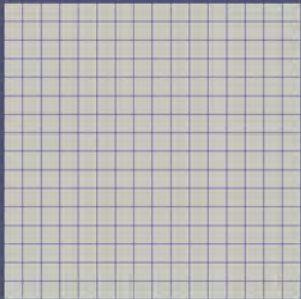
- Larger number of elements at the interfaces

Algorithm implemented in the FE framework MOOSE

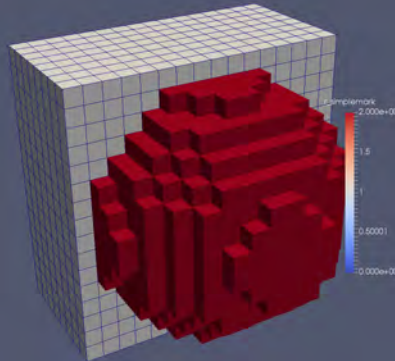
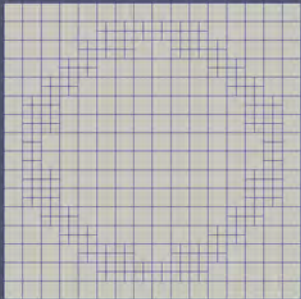
- Developed a new app **Parrot**
- Extended MOOSE to work with complex-type variables
- AMR already available

Algorithm validated in Favino et al. (2019, submitted)

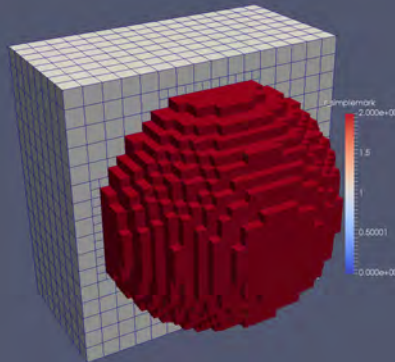
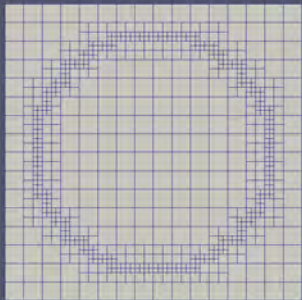
- Horizontally layered medium (White et al., 1975)
- Spherically shaped gas inclusion in a cube (Pride et al., 2004)
- Two intersecting fractures
- Stochastic fracture networks



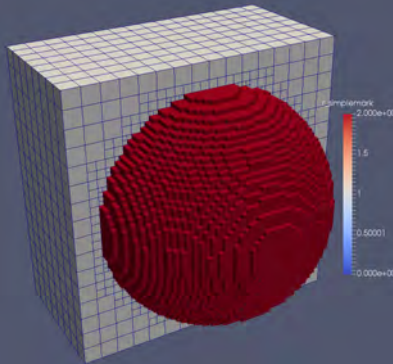
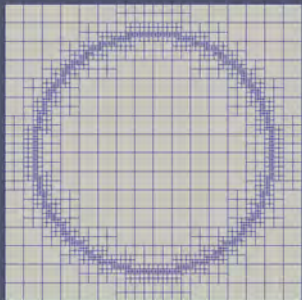
No. of nodes:	adaptive	uniform
	4913	4913



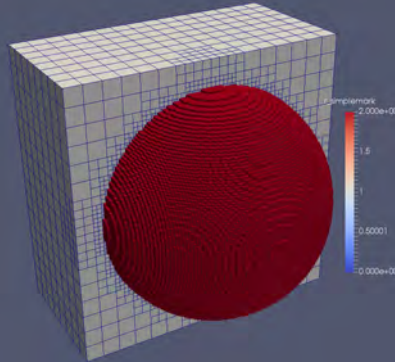
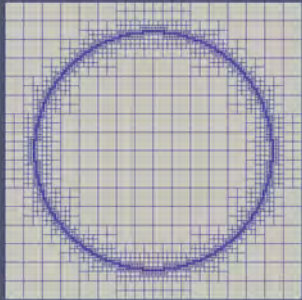
No. of nodes:	adaptive	uniform
	9528	35973



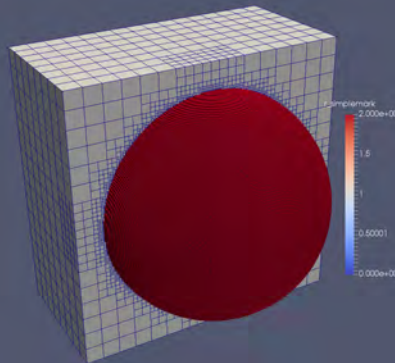
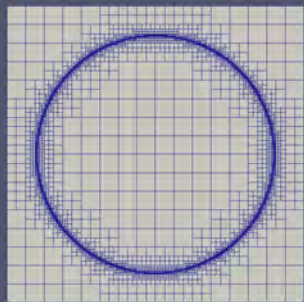
No. of nodes:	adaptive	uniform
	33944	274625



No. of nodes:	adaptive	uniform
	134464	2M

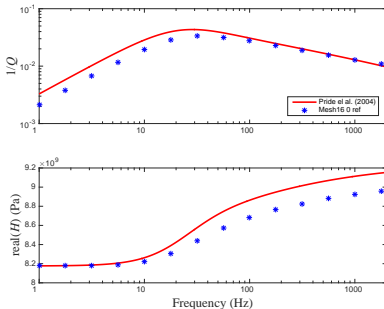


No. of nodes:	adaptive	uniform
	733279	16M



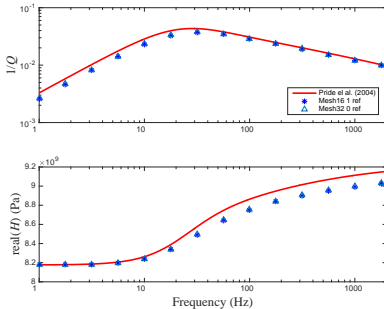
No. of nodes:	adaptive	uniform
	2.9M	135 M

Convergence to the analytical solution



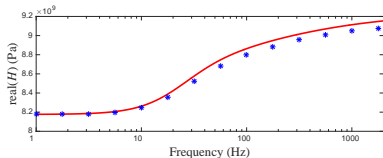
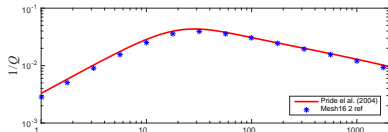
- reproduces the curves over the all spectrum
- no difference between uniform and adaptive refinement
- adaptive algorithm needed for
 - dispersion at small frequencies
 - attenuation at large frequencies

Convergence to the analytical solution



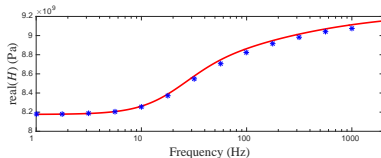
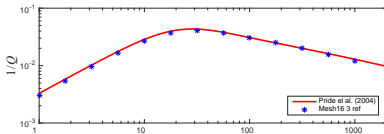
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Convergence to the analytical solution



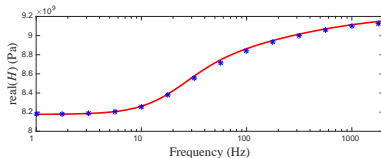
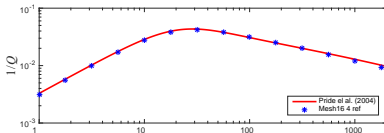
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Convergence to the analytical solution

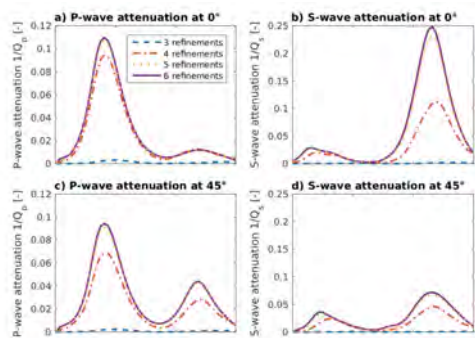


- reproduces the curves over the all spectrum
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Convergence to the analytical solution

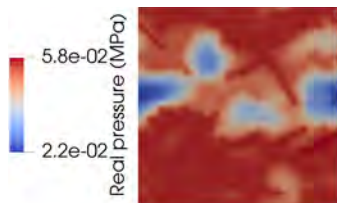


- reproduces the curves over the all spectrum
- no difference between uniform and adaptive refinement
- adaptive algorithm needed for
 - dispersion at small frequencies
 - attenuation at large frequencies

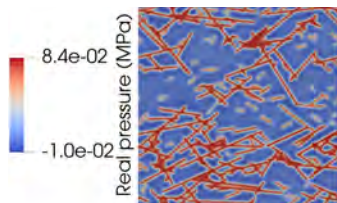


- Up to 3 mesh refinements no attenuation and velocity dispersion
- We cannot reproduce peaks related to background-to-fracture and fracture-to-fracture flows
- With 4 refinements, peaks are present but values are underestimated
- No difference between 5 and 6 mesh refinements

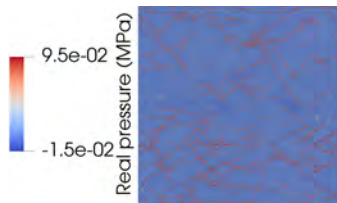
Simulated fluid pressure for different frequencies



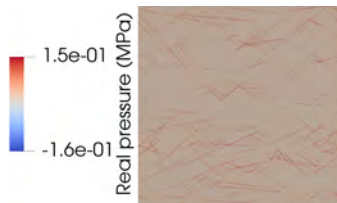
$\omega = 1e-4$ Hz



$\omega = 1e-2$ Hz



$\omega = 1e0$ Hz



$\omega = 1e4$ Hz

Conclusions

- Adaptive mesh refinement provides an automatized, foolproof method for meshing fractured media
- Software implementation in the FE framework MOOSE
- Already used in several follow-up studies, see e.g.
 - presentation Eva Caspari
 - poster Maria Nestola
 - poster Santiago Solazzi
 - poster Gabriel Quiroga

Future works

- Improve convergence of the discretization method, develop e.g., multiscale FE, composite FE, or partition of unity method
- A-posteriori error estimate for poroelasticity in time-frequency domain
- Develop an efficient solver exploiting the hierarchy of meshes created

Thank you for your attention

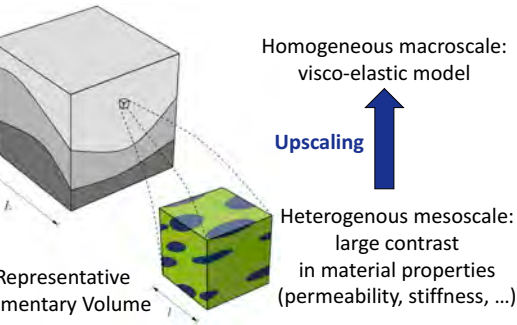
① Development of a FE software to study

- seismic attenuation
- modulus dispersion

due to fluid pressure diffusion in fractured rocks

② Efficient for

- stochastic fracture networks



Adapted from Jänicke et al. (2015)

Biot's poroelasticity equations

$$\begin{cases} -\nabla \cdot (\boldsymbol{\sigma}_E(\mathbf{u}) - \alpha p \mathbf{l}) = 0 \\ i\alpha \nabla \cdot \mathbf{u} + i \frac{p}{M} - \frac{1}{\omega} \nabla \cdot \left(\frac{k}{\eta} \nabla p \right) = 0 \end{cases}$$

\mathbf{u} : solid displacement

p : fluid pressure

ω : frequency

Time-harmonic oscillatory tests:

- attenuation
 - velocity dispersion
- $\left. \vphantom{\begin{matrix} - \\ - \end{matrix}} \right\} \gamma_{\omega}$

Hybrid-dimensional model: 2D fractures

- simplified physics
- simple geometries

Biot's equations: 3D "thick" fractures

- complete coupled physics
- complex fracture geometries

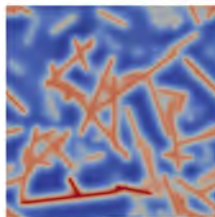
Model

- Biot's quasi-static equations
- fractured media (jumping parameters)
- time-frequency domain
 - \mathbf{u} and p are complex variables

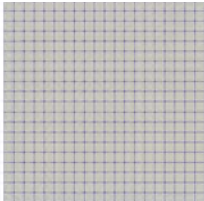
$$\begin{cases} -\nabla \cdot (2\mu\boldsymbol{\varepsilon} + \lambda\text{tr}(\boldsymbol{\varepsilon})\mathbf{I} - \alpha p\mathbf{I}) = 0 \\ i\omega\alpha\nabla \cdot \mathbf{u} + i\omega\frac{p}{M} + \nabla \cdot \left(-\frac{k}{\eta}\nabla p\right) = 0 \end{cases}$$

Computational challenges

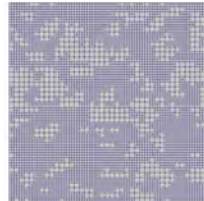
- mesh generation
- efficient solution methods for complex FE
 - two different discretization approaches



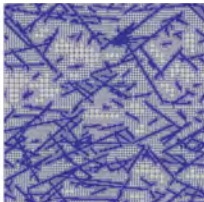
Hierarchy of adapted meshes



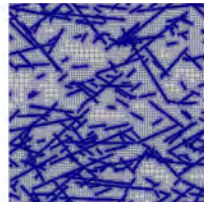
Initial mesh (uniform)



3 refinement steps



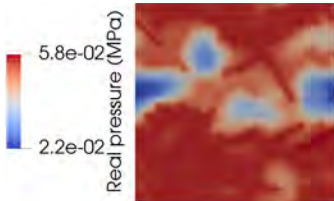
5 refinement steps



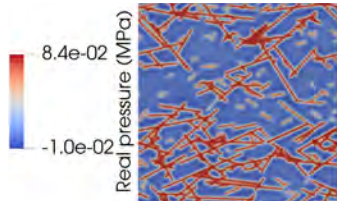
7 refinement steps

Algorithm implemented in MOOSE framework
Validated in Favino et al., *J. Comput. Phys.* (2018, submitted)

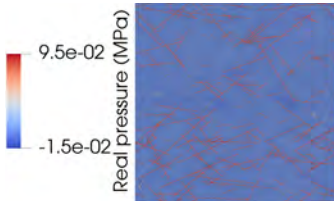
Simulated fluid pressure for different frequencies



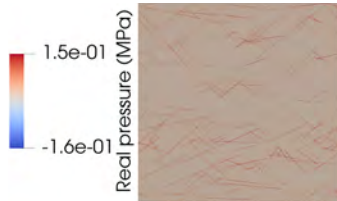
$$\omega = 1e-4 \text{ Hz}$$



$$\omega = 1e-2 \text{ Hz}$$



$$\omega = 1e0 \text{ Hz}$$



$$\omega = 1e4 \text{ Hz}$$

Algorithm implemented in MOOSE framework
Validated in Favino et al., *J. Comput. Phys.* (2018, submitted)

$$\begin{vmatrix} A & -B^T \\ -iB & -iM - \frac{1}{\omega} C \end{vmatrix} \begin{vmatrix} \mathbf{u} \\ \mathbf{p} \end{vmatrix} = \begin{vmatrix} \mathbf{f} \\ \mathbf{0} \end{vmatrix}$$

Complex FE

- 4 variables in 3D
- complex<double> type (two doubles for each entry)
- not well-conditioned
- better for factorization (direct solvers)
- Generalized Saddle-point problem
 - no energy
 - not symmetric \Rightarrow no Lagrangian
 - requires ad-hoc solution methods
- e.g. Comsol

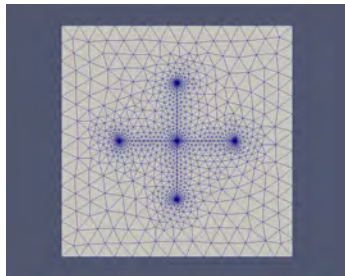
$$\begin{pmatrix} A & 0 & -B^T & 0 \\ 0 & A & 0 & -B^T \\ 0 & B & -\frac{1}{\omega}C & -M \\ B & 0 & M & -\frac{1}{\omega}C \end{pmatrix} \begin{pmatrix} \mathbf{u}_r \\ \mathbf{u}_i \\ \mathbf{p}_r \\ \mathbf{p}_i \end{pmatrix} = \begin{pmatrix} \mathbf{f}_r \\ \mathbf{f}_i \\ \mathbf{0} \\ \mathbf{0} \end{pmatrix}$$

Real FE

- 8 variables
- double type (one double per entry)
- better condition number
- better for iterative solvers
- Generalized Saddle-point problem
 - no energy
 - not symmetric \Rightarrow no Lagrangian
 - requires ad-hoc solution methods

Multiscale problem:

- fracture thicknesses $\simeq 10^{-3}$ of domain size
- fractures need to be resolved to set correct parameters



- Meshing is one of the bottlenecks of the problem **X**
 - elements follow the geometry
 - hands-on
 - time consuming
 - may fail
- ⇒ unfeasible for realistic networks

Mesh is generated once and then used for several frequencies

2D (5 parameters)

- center point (x,z)
- thickness and length
- dip around y-axis

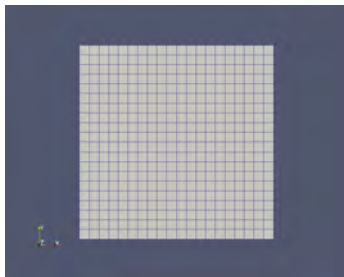
3D (8 parameters)

- center point (x,y,z)
- thickness, length and width
- dip around y-axis and x-axis

Parameters can be drawn from any distribution (e.g. de Dreuzy, Normal)

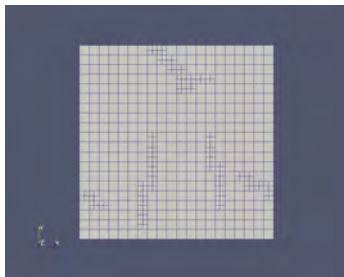
Example with 6 fractures

- mesh adapted outside the fracture
- material properties non-constant on each element
- continuity imposed at hanging nodes
- mesh adapted periodically



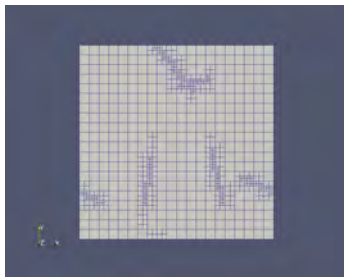
Example with 6 fractures

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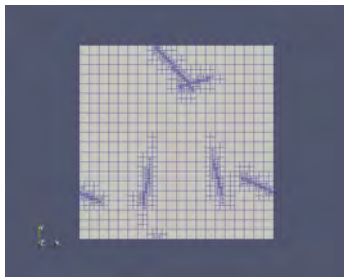
Example with 6 fractures

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- mesh adapted periodically



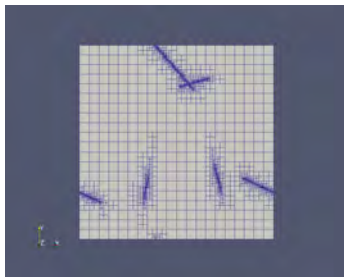
Example with 6 fractures

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- material properties non-constant on each element
- continuity imposed at hanging nodes
- mesh adapted periodically



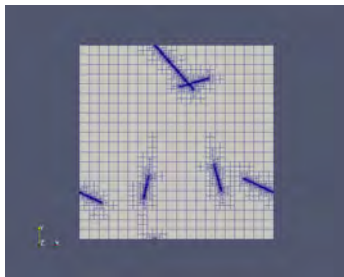
Example with 6 fractures

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- material properties non-constant on each element
- continuity imposed at hanging nodes
- mesh adapted periodically



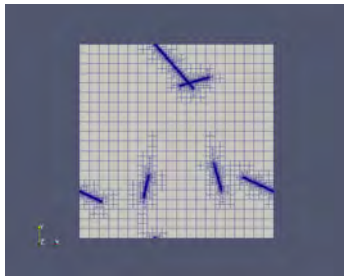
Example with 6 fractures

- mesh adapted outside the fracture
- material properties non-constant on each element
- continuity imposed at hanging nodes
- mesh adapted periodically



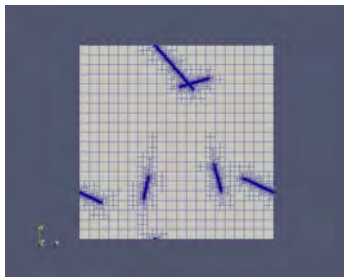
Example with 6 fractures

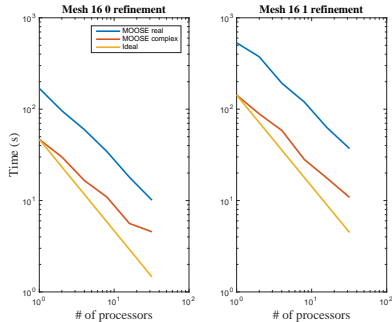
- mesh adapted outside the fracture
- material properties non-constant on each element
- continuity imposed at hanging nodes
- mesh adapted periodically



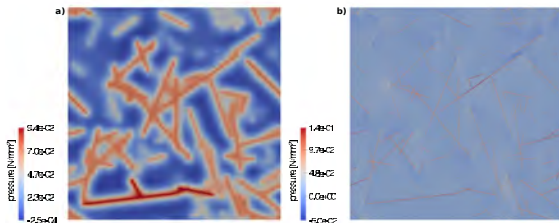
Example with 6 fractures

- mesh adapted outside the fracture
- material properties non-constant on each element
- continuity imposed at hanging nodes
- mesh adapted periodically





- better scaling for larger problems
- gain using complex MOOSE
 - from 2.2 to 3.6 for refinement 0
 - from 3.4 to 4.2 for refinement 1
- results with 4 refinements possible only with complex version



Real values of pressure and vertical real displacement at 10^{-1} and 10^3 Hz

Parrot employed to compute

- displacement and pressure distributions
- dispersion and attenuation as functions of frequency
- mean value of 20 stochastic fracture networks
- see presentation by Eva Caspari and poster Jürg Hunziker

