Two-Phase Flow in Fractured Rocks: Modeling and Numerical Difficulties

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Motivation



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Principle characteristics:

- Exist at many scales: from few cm to km (faults)
- ► Very large $\frac{\text{length}}{\text{width}}$ ratio \Rightarrow DFN, DFM models
- Extreme contrast in hydrodynamical properties: permeability, capillary pressure ⇒ strong nonlinear coupling

Industrial applications:

- Tight gas and oil extraction
- Underground nuclear waste storage

...

Nonlinearity + heterogeneity



Discontinuous p_c curves \Rightarrow saturation jumps:

- capillary-driven spontaneous imbibition
- capillary barrier

Strong nonlinear coupling at *mf* interface

Focus of this talk:

- Design of the two-phase DFM models
- Improved nonlinear solvers





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Outline

Single-phase DFM models

Drains and barriers

Two-phase DFM models

Drains become barriers?!

Nonlinear solver

Improved primary variable selection

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Dimension reduction







DFM models:

- Tangential flow equation
- mf coupling conditions
 - continuous pressure
 - discontinuous pressure

Coupled flow in matrix and fracture network

$$\begin{cases} \operatorname{div} \mathbf{q}_m = \mathbf{0} \\ \operatorname{div}_{\tau} \mathbf{q}_f = \mathbf{q}_m |_{\Gamma^+} \cdot \mathbf{n}^+ + \mathbf{q}_m |_{\Gamma^-} \cdot \mathbf{n}^- \end{cases}$$

Darcy law

$$\mathbf{q}_{m} = -\frac{K_{m}}{\mu} (\nabla p_{m} - \rho \mathbf{g})$$

$$\mathbf{q}_{f} = -\frac{d_{f} K_{f,\tau}}{\mu} (\nabla_{\tau} p_{f} - \rho \mathbf{g}_{\tau})$$

Continuous pressure model¹

No pressure jump across F

$$p_m|_{\Gamma^+}=p_m|_{\Gamma^-}=p_f.$$

with
$$p_m \in H^1(\Omega) \cap H^1(\Gamma)$$



▶ Pressure jump/flux relation on Γ^{\pm}

$$|\mathbf{q}_m|_{\Gamma^{\pm}} \cdot \mathbf{n}^{\pm} = -\frac{K_{f,n}}{\mu} \left(\frac{p_m|_{\Gamma^{\pm}} - p_f}{d_f/2} \right)$$

with $p_m \in H^1(\Omega \setminus \Gamma)$ and $p_f \in H^1(\Gamma)$



²Flauraud, Nataf, Faille, Masson, 2003

³Martin, Jaffré, Roberts, 2005



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Discontinuous pressure model^{2,3}

Pressure jump/flux relation on Γ[±]

$$|\mathbf{q}_m|_{\Gamma^{\pm}} \cdot \mathbf{n}^{\pm} = -\frac{K_{f,n}}{\mu} \left(\frac{p_m|_{\Gamma^{\pm}} - p_f}{d_f/2} \right)$$

with $p_m \in H^1(\Omega \setminus \Gamma)$ and $p_f \in H^1(\Gamma)$ Continuum of models

$$\mathbf{q}_m|_{\Gamma^{\pm}} \cdot \mathbf{n}^{\pm} = -\frac{K_{f,n}}{\mu} \left(\xi \frac{p_m|_{\Gamma^{\pm}} - p_f}{d_f/2} + (1 - \xi) \frac{p_m|_{\Gamma^{\pm}} - p_f}{d_f/2} \right)$$

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Coupled flow in matrix and fracture network

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Cont. pressure is $rac{\mathcal{K}_{f,n}}{d_f}
ightarrow +\infty$ limit of disc. pressure model

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Example of TPFA FV discretization



Dofs: cells, frac.-faces, frac. intersections



Dofs: cells, frac.-faces, frac. intersections + *mf*-interfaces

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Example of TPFA FV discretization

Cont. pressure



Dofs: cells, frac.-faces, frac. intersections



Dofs: cells, frac.-faces, frac. intersections + *mf*-interfaces

Local elimination of *mf*-interfaces using

$$q_{m\sigma} + q_{f\sigma} = 0.$$

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Local elimination of mf-interfaces using

$$q_{m\sigma} + q_{f\sigma} = 0.$$

mf-flux:

$$q_{mf} = \frac{T_{m\sigma}T_{f\sigma}}{T_{m\sigma}+T_{f\sigma}}\left(p_m - p_f\right)$$

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Example of TPFA FV discretization



Dofs: cells, frac.-faces, frac. intersections

Same number of dof! But,

- no local elimination for nodal schemes;
- not trivial for two-phase flow.



Dofs: cells, frac.-faces, frac. intersections + *mf*-interfaces

Local elimination of mf-interfaces using

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Two-phase DFM model, $\alpha = I, g$,

$$\begin{cases} \phi_m \partial_t s^{\alpha}_m + \operatorname{div} \mathbf{q}^{\alpha}_m = \mathbf{0} \\ \phi_f d_f \partial_t s^{\alpha}_f + \operatorname{div}_\tau \mathbf{q}^{\alpha}_f = \mathbf{q}^{\alpha}_m |_{\Gamma^+} \cdot \mathbf{n}^+ + \mathbf{q}^{\alpha}_m |_{\Gamma^-} \cdot \mathbf{n}^- \end{cases}$$

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Relative permeability upwinding

¹Kumar, List, Pop, Radu, 2017

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Alternative: formal upscaling¹

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Disc. pressure model with the linearized coupling





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Linearized coupling

Linearized coupling:

$$q_{mf}^{\alpha} = k_{r,m}^{\alpha}(\boldsymbol{s}_{m}^{\alpha}) (V_{mf}^{\alpha})^{+} + k_{r,f}^{\alpha}(\boldsymbol{s}_{f}^{\alpha}) (V_{mf}^{\alpha})^{-}$$

with

$$V_{mf}^{\alpha} = \frac{T_{m\sigma}T_{f\sigma}}{T_{m\sigma}+T_{f\sigma}} \left(p_{m}^{\alpha}-p_{f}^{\alpha}\right)$$

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with

$$V_{mf}^{\alpha} = \frac{T_{m\sigma}T_{f\sigma}}{T_{m\sigma}+T_{f\sigma}} \left(p_{m}^{\alpha}-p_{f}^{\alpha}\right)$$

Remark:

- p_{σ}^{α} is eliminated assuming continuity of the *full Darcy flux*.
- This is equivalent to assume that $k_r(s(p_c))$ is continuous.

Experimenting with the two-phase DFM models

Numerical comparison and validation of two-phase DFM models^{1,2}



Cases:

- In 2D and 3D;
- Fractures acting like drains and barriers, including capillary ones
- Validation using equi-dimensional model



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 ¹B., Hennicker, Masson, Samier, 2018
 ²Aghili, B., Hennicker, Masson, Trenty, 2019

Experimenting with the two-phase DFM models

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Numerical comparison and validation of two-phase DFM models^{1,2}

Conclusions:

- Nonlinear disc. pressure model approximate well the equi-dimensional one
- Nonlinear transmission condition is computationally challenging
- In some situation only the nonlinear disc. pressure model provides an acceptable solution.

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¹B., Hennicker, Masson, Samier, 2018

²Aghili, B., Hennicker, Masson, Trenty, 2019

Validity of cont. pressure models: drains becomes barriers?

Test case: Drying of a damaged zone

 p_c **b** Domain $\Omega = (0, 10m)^2$ Fracture width d = 1mm• Permeability contrast $K_f/K_m = 10^4$ Capillary pressure contrast Boundary conditions Continuous pressure **Discontinuous** pressure Sgf 0.5 Ēn

Disc. pressure model: some fractures acts as barriers. Why?

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Matrix Fracture

> Sgm 0.1

> > 0.05

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Fracture as a capillary barrier





Pressure jump/flux relation for liquid

$$\begin{aligned} \mathbf{q}'_{m}|_{\Gamma^{\pm}} \cdot \mathbf{n}^{\pm} &= -k_{r,f}^{l} \left(s_{mf}^{l} \right) \frac{K_{f}}{\mu^{l} d_{f} / 2} \left(p'_{m}|_{\Gamma^{\pm}} - p'_{f} \right) \\ s_{mf}^{\alpha} &= \begin{cases} s_{f}^{\alpha} (p_{c,m}|_{\Gamma^{\pm}}), & p_{m}^{\alpha}|_{\Gamma^{\pm}} - p_{f}^{\alpha} \geq 0, \\ S_{f}^{\alpha} (p_{c,f}), & p_{m}^{\alpha}|_{\Gamma^{\pm}} - p_{f}^{\alpha} < 0. \end{cases} \end{aligned}$$



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Fracture as a capillary barrier





Pressure jump/flux relation for liquid

$$\mathbf{q}_m^l|_{\Gamma^{\pm}} \cdot \mathbf{n}^{\pm} = -\mathbf{k}_{r,f}^l(\mathbf{s}_{mf}^l) \frac{\mathbf{K}_f}{\mu^l d_f/2} \left(\mathbf{p}_m^l|_{\Gamma^{\pm}} - \mathbf{p}_f^l \right)$$

$$s_{mf}^{\alpha} = \begin{cases} S_f^{\alpha}(p_c, m \mid_{\Gamma^{\pm}}), & p_m^{\alpha} \mid_{\Gamma^{\pm}} - p_f^{\alpha} \ge 0, \\ S_f^{\alpha}(p_c, f), & p_m^{\alpha} \mid_{\Gamma^{\pm}} - p_f^{\alpha} < 0. \end{cases}$$

 $d_f \rightarrow 0$ asymptotic model

- ▶ Cont. pressure \rightarrow homogeneous matrix
- ► Disc. pressure → something else



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Linearized disc. pressure model



No capillary barriers



Reference



Overestimated capillary barriers

Linearized disc. pressure model



Observations:

- Highly permeable fractures may act as barriers. Model with the nonlinear coupling is required.
- Compositional models with Fickian diffusion reduce the barrier effect¹

¹Aghili, de Dreuzy, Masson, Trenty, 2021

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Improving nonlinear convergence

Nonlinear *mf* coupling challenges the robustness of Newton's method. Possible solutions?



Local nonlinear elimination¹



Improved primary variable selection²

¹Aghili, B., Hennicker, Masson, Trenty, 2019 ²B., Groza, Jeannin, Masson, Pellerin, 2017

Denoting
$$\Lambda^{\alpha} = \frac{k_{r}^{\alpha}(s^{\alpha})\kappa}{\mu^{\alpha}}$$
 and neglecting gravity

$$\begin{cases}
\phi \partial_{t} s^{l} & - \operatorname{div} \left(\Lambda^{l} \nabla p^{g} - \Lambda^{l} \nabla p_{c}(s^{l})\right) = 0 \\
& - \operatorname{div} \left((\Lambda^{g} + \Lambda^{l}) \nabla p^{g} - \Lambda^{l} \nabla p_{c}(s^{l})\right) = 0
\end{cases}$$

Primary variable selection

Good choice (p^g, s^l) : Λ^lp_c'(s^l) < ∞
 Bad choice (p^g, p_c) : ∂s^l/∂p_c and Λ^l vanish at dry regions: equation gives 0 ≈ 0



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Denoting
$$\Lambda^{\alpha} = \frac{k_{r}^{\alpha}(s^{\alpha})K}{\mu^{\alpha}}$$
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PV selection is more tricky in heterogeneous setting



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PV selection for two-phase DFM model

Heterogeneous two-phase flow problem

Multiple switching of the "second" primary variable



PV selection for two-phase DFM model

Heterogeneous two-phase flow problem

Multiple switching of the "second" primary variable



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Tight gas recovery test case



Bentsen-Anli model

$$p_{c,i}(s^{l}) = \begin{cases} [-\infty, p_{ent,i}], & s^{l} = 1\\ p_{ent,i} - \frac{b_{i}}{b_{i}} \log(s^{l}), & \text{else} \end{cases}$$

Parameters

- Entry pressure pent
- Shape parameter b



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	(p^g, s_m^l)						$(p^g, s_m^l - s_f^l)$					
$\frac{b_m}{b_f}$	N _{dt}	N _{Chop}	N _{Newton}	N _{GMRes}	CPU(s)	N _{dt}	N _{Chop}	N _{Newton}	N _{GMRes}	CPU(s)		
10	226	2	4.2	25.9	4 638	226	2	4.3	26.2	5 523		
10 ²	294	21	10.7	20.1	14 557	246	8	7.5	22.2	9 016		
10 ³	297	22	11.7	19.7	16 183	225	1	5.5	24.2	6 245		
104	304	24	12.9	19.8	17 742	225	1	4.8	25.1	5 492		
105	313	26	12.8	19.6	18 346	235	4	5.4	23.9	6 260		
∞	n/a	n/a	n/a	n/a	n/a	235	4	5.3	23.9	6 448		



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$\frac{b_m}{b_f}$	N _{dt}	N _{Chop}	N _{Newton}	N _{GMRes}	CPU(s)	N _{dt}	N _{Chop}	N _{Newton}	N _{GMRes}	CPU(s)	
10	226	2	4.2	25.9	4 638	226	2	4.3	26.2	5 523	
10 ²	294	21	10.7	20.1	14 557	246	8	7.5	22.2	9 016	
10 ³	297	22	11.7	19.7	16 183	225	1	5.5	24.2	6 245	
104	304	24	12.9	19.8	17 742	225	1	4.8	25.1	5 492	
105	313	26	12.8	19.6	18 346	235	4	5.4	23.9	6 260	
∞	n/a	n/a	n/a	n/a	n/a	235	4	5.3	23.9	6 448	



	(p^g, s'_f)						$(p^g,s_f^\prime-p_c-s_m^\prime)$					
$\frac{b_m}{b_f}$	N _{dt}	N _{Chop}	N _{Newton}	N _{GMRes}	CPU(s)	N _{dt}	N _{Chop}	N _{Newton}	N _{GMRes}	CPU(s)		
2	221	0	3	29.2	3 937	221	0	3.1	28.9	4 479		
10	398	52	9.9	20.2	23 400	262	13	6.8	22.7	10 378		
10 ²	n/c	n/c	n/c	n/c	n/c	269	14	9.9	20.8	14 185		
10 ³	n/c	n/c	n/c	n/c	n/c	285	18	8.9	20.1	13 740		
104	n/c	n/c	n/c	n/c	n/c	242	6	6.9	22.8	9 067		
10 ⁵	n/c	n/c	n/c	n/c	n/c	276	16	7.5	21.3	11 516		
∞	n/a	n/a	n/a	n/a	n/a	299	22	8.1	19.1	10 770		

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Conclusions

Two-phase DFM models:

- model selection is delicate;
- even very permeable fractures may act as barriers;
- nonlinear disc. pressure model is very accurate, but less robust.

Robustness of Newton's method can be improved by

- the local variable elimination;
- the appropriate primary variable selection.
- Ongoing work on DD nonlinear preconditioning.

Coupling with mechanical deformation^{1,2,3}





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¹Bonaldi, B., Droniou, Masson, 2021
 ²Bonaldi, B., Droniou, Masson, Pasteau, 2021
 ³Bonaldi, Droniou, Masson, Pasteau, 2022