

Use of Multiscale Methods to Bypass Upscaling Or as a Means to Provide Fast and Approximate Flow Responses in Optimization Workflows?

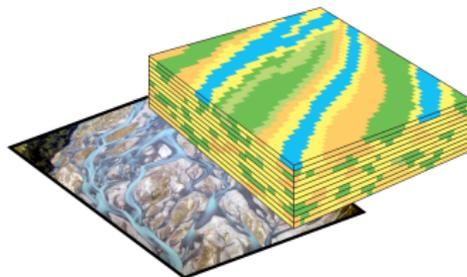
Knut-Andreas Lie

SINTEF ICT, Dept. Applied Mathematics

Workshop on Numerical Discretization and Upscaling Methods,
Princeton, November 1-2

Research group

- 3 researchers
- 4 postdocs
- 2–3 PhD students
- 3 programmers



Collaboration with national and international partners in industry and academia

Research vision:

Direct simulation of complex grid models of highly heterogeneous and fractured porous media - a technology that bypasses the need for upscaling.

<http://www.math.sintef.no/GeoScale/>

Applications:

- Validation during development of geomodels
- Fast simulations of multiple realizations
- Optimization of production, well placement, etc
- History matching
- Geological storage of CO₂

Funding:

- Strategic research grant and PhD/postdoc grants
- Research grants with end-user involvement
- Industry projects

Direct Simulation on Geomodels

How to approach this vision ...

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Geological models as direct input to

.... efficient multiscale simulation techniques

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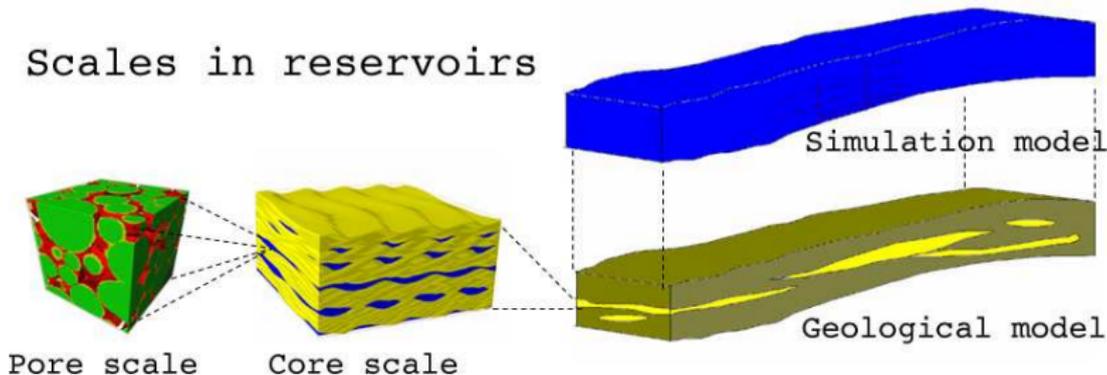
Physical Scales in Porous Media Flow

... one cannot resolve them all at once

The scales that impact fluid flow in oil reservoirs range from

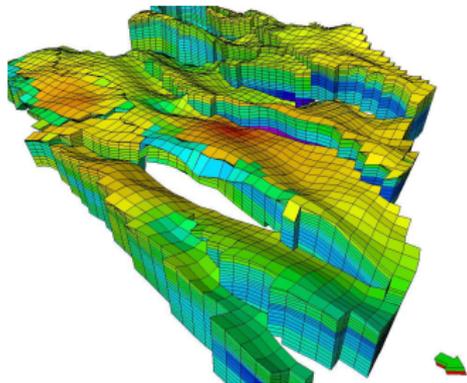
- the micrometer scale of pores and pore channels
- via dm–m scale of well bores and laminae sediments
- to sedimentary structures that stretch across entire reservoirs.

Scales in reservoirs



Geomodels:

- are articulations of the experts perception of the reservoir
- describe the reservoir geometry (horizons, faults, etc)
- give rock parameters (e.g., permeability \mathbf{K} and porosity ϕ) that determine flow



In the following: the term “geomodel” will designate a grid model where rock properties have been assigned to each cell

Geological Models as Direct Input to Simulation

The impact of rock properties

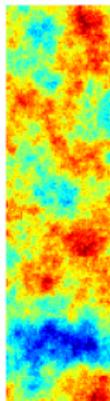
Rock properties are used as parameters in flow models

- Permeability \mathbf{K} spans many length scales and have multiscale structure

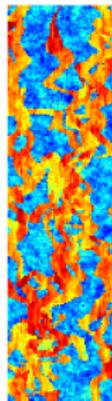
$$\max \mathbf{K} / \min \mathbf{K} \sim 10^3 - 10^{10}$$

- Details on all scales impact flow

Ex: Brent sequence



Tarbert



Upper Ness

Challenges:

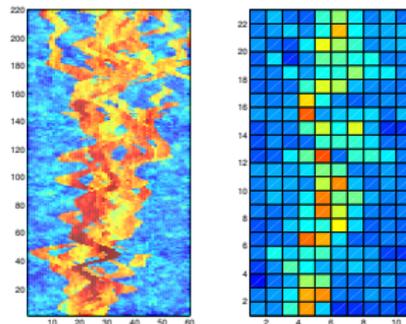
- How much details should one use?
- Need for good linear solvers, preconditioners, etc.

Gap in resolution:

- High-resolution geomodels may have $10^7 - 10^9$ cells
- Conventional simulators are capable of about $10^5 - 10^6$ cells

Traditional solution: **upscaling of parameters**

- Upscaling the geomodel is not always the answer
 - Loss of details and lack of robustness
 - Bottleneck in the workflow
- Need for fine-scale computations?
- In the future: need for multiphysics on multiple scales?



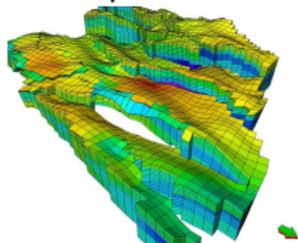
Geological Models as Direct Input to Simulation

Complex reservoir geometries

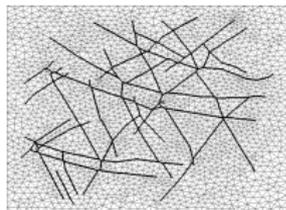
Challenges:

- Industry-standard grids are often nonconforming and contain skewed and degenerate cells
- There is a trend towards unstructured grids
- Standard discretization methods produce wrong results on skewed and rough cells
- The combination of high aspect and anisotropy ratios can give *very large* condition numbers

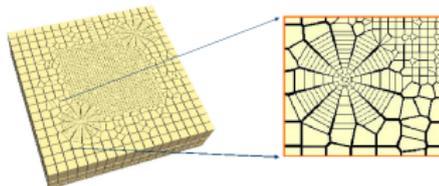
Corner point:



Tetrahedral:



PEBI:

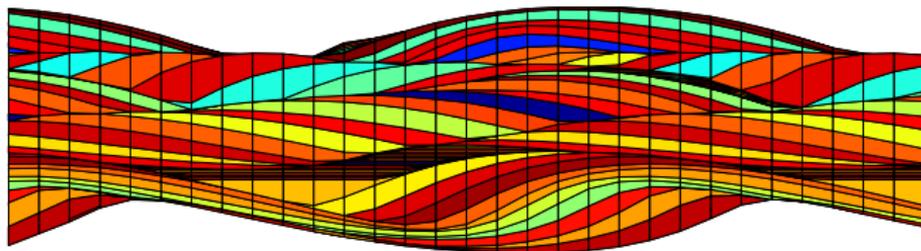
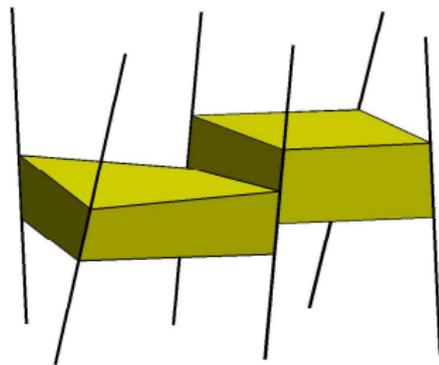


Corner-Point Grids

Industry standard for modelling complex reservoir geology

Specified in terms of:

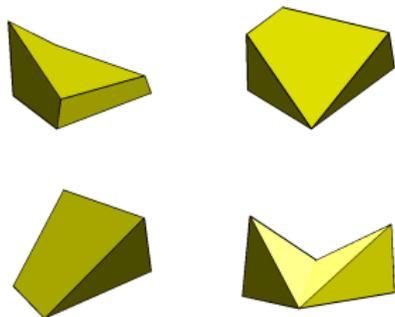
- areal 2D mesh of vertical or inclined pillars
- each volumetric cell is restricted by four pillars
- each cell is defined by eight corner points, two on each pillar



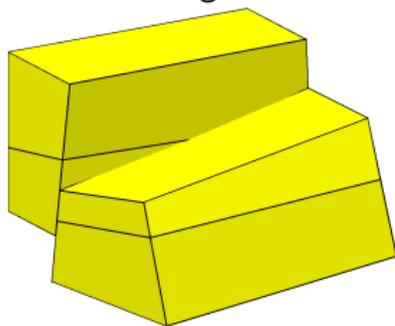
Discretisation on Corner-Point Grids

Cell geometries are challenging from a discretization point-of-view

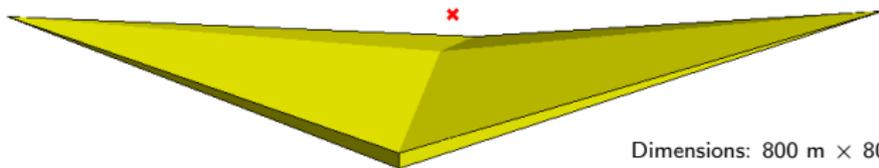
Skewed and deformed grid blocks:



Non-matching cells:



Very high aspect ratios (and centroid outside the cell):



Dimensions: 800 m \times 800 m \times 0.25 m

The Mimetic Finite Difference Method

Somewhere in between MFEM and MPFA

Mimetic finite-difference methods may be interpreted as a finite-volume counterpart of mixed finite-element methods.

Key features:

- Applicable for models with general polyhedral grid-cells.
- Allow easy treatment of non-conforming grids with complex grid-cell geometries (including curved faces).
- Generic implementation: same code applies to all grids (e.g., corner-point/PEBI, matching/non-matching, ...).

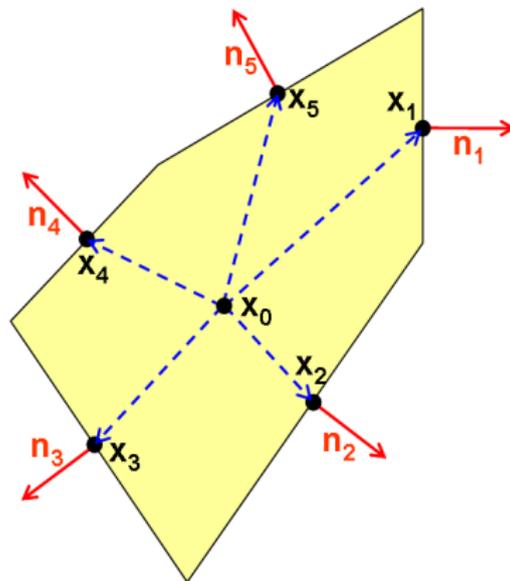
The Mimetic Finite Difference Method

Brezzi *et al.*, 2005

Express fluxes $\mathbf{v} = (v_1, v_2, \dots, v_n)^T$ as:

$$\mathbf{v} = -\mathbf{T}(\mathbf{p} - p_0),$$

where $\mathbf{p} = (p_1, p_2, \dots, p_n)^T$.



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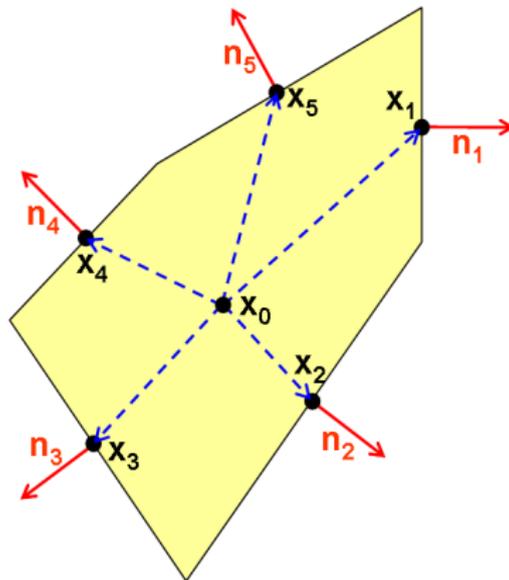
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Impose exactness for any *linear* pressure field $p = \mathbf{x}^T \mathbf{a} + c$ (which gives velocity equal $-\mathbf{K}\mathbf{a}$):

$$v_i = -A_i \mathbf{n}_i^T \mathbf{K} \mathbf{a}$$

$$p_i - p_0 = (\mathbf{x}_i - \mathbf{x}_0)^T \mathbf{a}.$$



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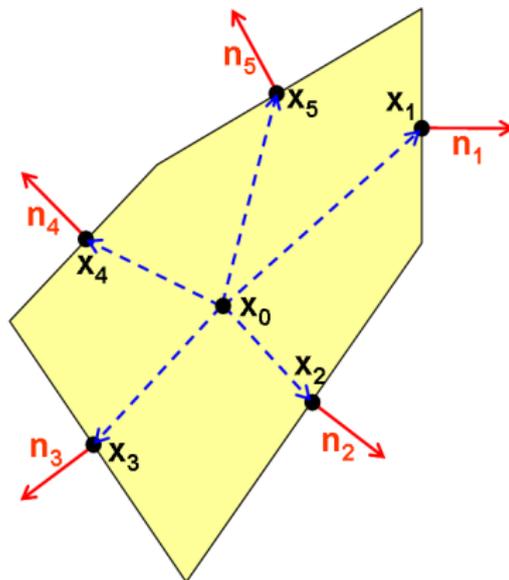
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As a result, \mathbf{T} must satisfy

$$\mathbf{T} \times \mathbf{C} = \mathbf{N} \times \mathbf{K}$$

where $\mathbf{C}(i, :) = (\mathbf{x}_i - \mathbf{x}_0)^T$ and $\mathbf{N}(i, :) = A_i \mathbf{n}_i^T$



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Family of valid solutions:

$$\mathbf{T} = \frac{1}{|E|} \mathbf{N} \mathbf{K} \mathbf{N}^T + \mathbf{T}_2,$$

where \mathbf{T}_2 is such that \mathbf{T} is s.p.d.
and $\mathbf{T}_2 \mathbf{C} = \mathbf{O}$.

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Imposing continuity across edges/faces and conservation yields a *hybrid* system:

$$\begin{pmatrix} \mathbf{A} & \mathbf{B} & \mathbf{C} \\ \mathbf{B}^T & \mathbf{O} & \mathbf{O} \\ \mathbf{C}^T & \mathbf{O} & \mathbf{O} \end{pmatrix} \begin{pmatrix} \mathbf{v} \\ \mathbf{p}_{\text{cells}} \\ \mathbf{p}_{\text{faces}} \end{pmatrix} = \text{RHS}$$

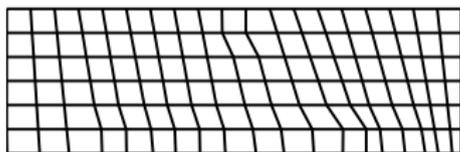
↓

Reduces to s.p.d. system for $\mathbf{p}_{\text{faces}}$.

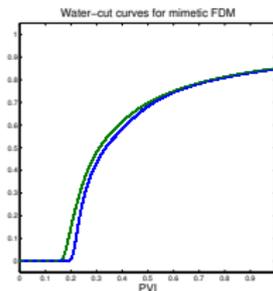
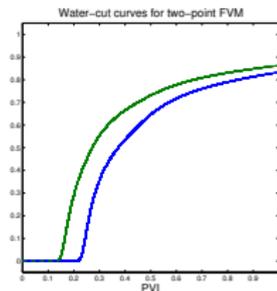
Mimetic Finite Difference Methods

General method applicable to general polyhedral cells

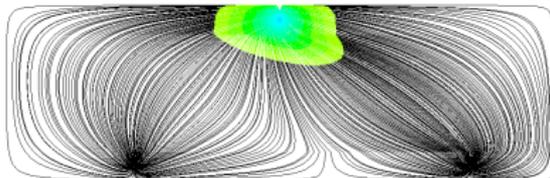
Standard method + skew grids = grid-orientation effects



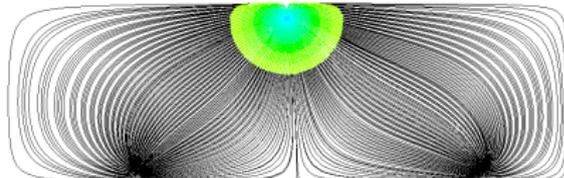
K: homogeneous and isotropic,
symmetric well pattern
→ symmetric flow



Streamlines with two-point method



Streamlines with mimetic method



Mimetic Finite Difference Methods

The role of the inner product

There is freedom in choosing the inner product (\mathbf{T}_2), so that e.g.,

- MFDM coincides with TPFA on Cartesian grids
- MFDM coincides with MFEM on Cartesian grids

Positive definite system is guaranteed. Monotonicity properties are similar as for MPFA.

Challenge:

Local adjustment of the inner product to reduce the condition number (and appearance of cycles) on complex grids.

Direct Simulation on Geomodels

How to approach this vision ...

Research vision:

Direct simulation of complex grid models of highly heterogeneous and fractured porous media - a technology that bypasses the need for upscaling.

Geological models as direct input to

.... efficient multiscale simulation techniques

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multiscale pressure solver

fast transport solvers

Key Technology: Multiscale Pressure Solvers

Efficient flow solution on complex grids – without upscaling

Basic idea:

- Upscaling and downscaling in one step
- Pressure on coarse grid (subresolution near wells)
- Velocity with subgrid resolution everywhere

Example: Layer 36 from SPE 10

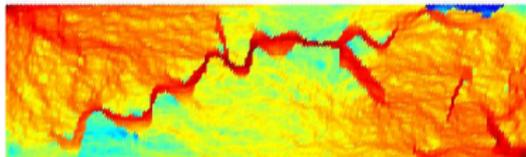
Pressure field computed with mimetic FDM



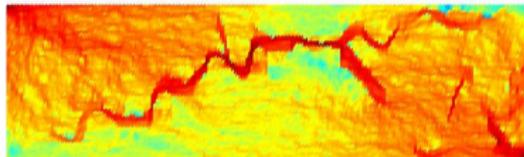
Pressure field computed with 4M



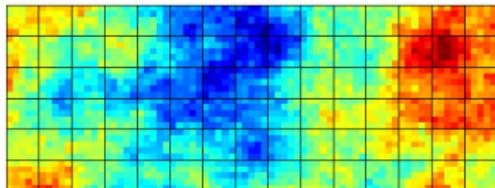
Velocity field computed with mimetic FDM



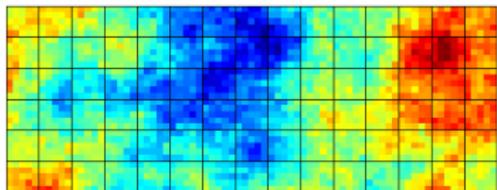
Velocity field computed with 4M



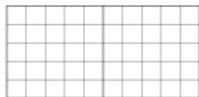
Standard upscaling:



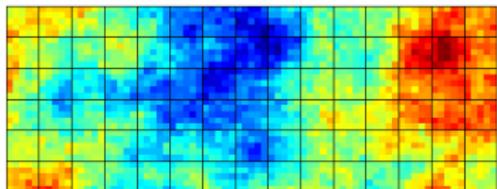
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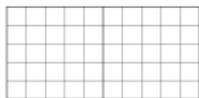
Coarse grid blocks:



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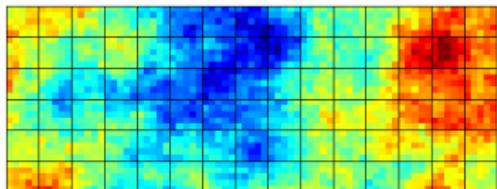
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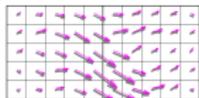
Flow problems:



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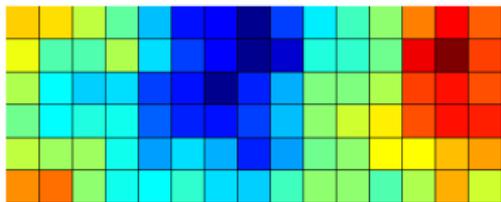
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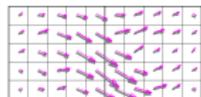
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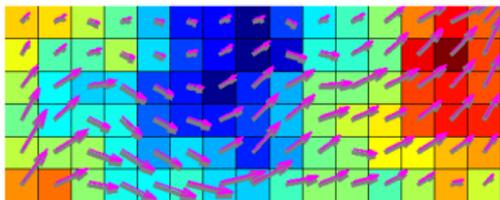


Flow problems:

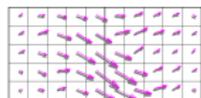


From Upscaling to Multiscale Methods

Standard upscaling:



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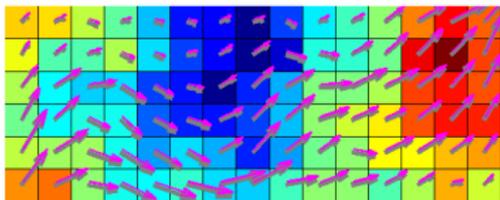


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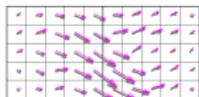


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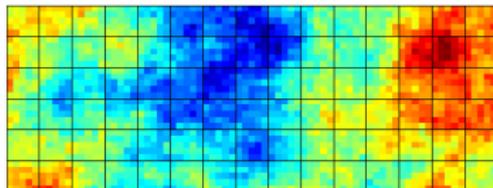
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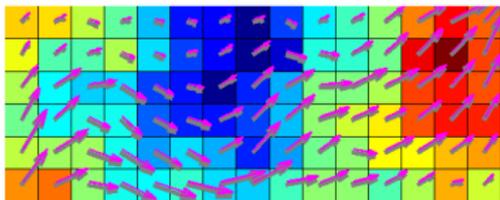


Multiscale method:

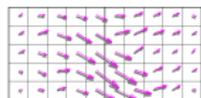


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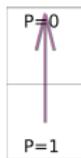
Standard upscaling:



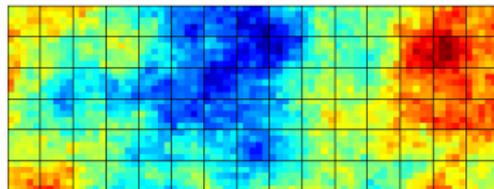
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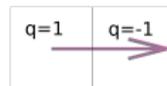
Multiscale method:



Coarse grid blocks:

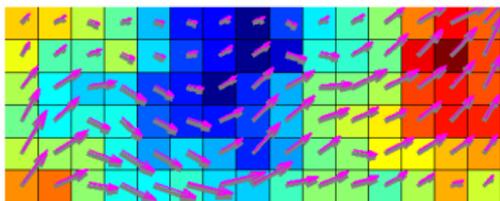


Flow problems:

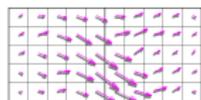


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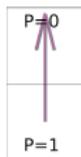
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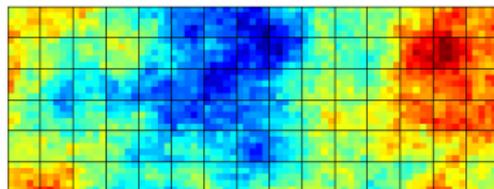
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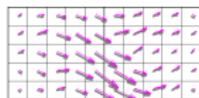
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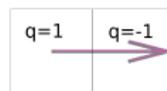
Multiscale method:



Coarse grid blocks:

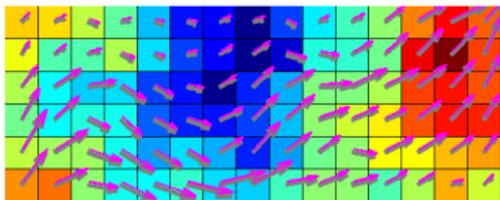


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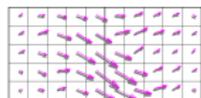


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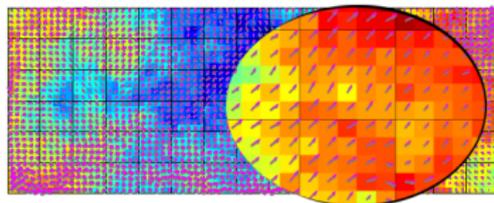
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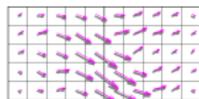
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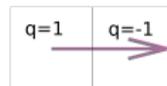
Multiscale method:



Coarse grid blocks:



Flow problems:



Multiscale Mixed/Mimetic Pressure Solvers

Advantages

Ability to handle industry-standard grids

- highly skewed and degenerate cells
- non-matching cells and unstructured connectivities

Compatible with current solvers

- can be built on top of commercial/inhouse solvers
- can utilize existing linear solvers

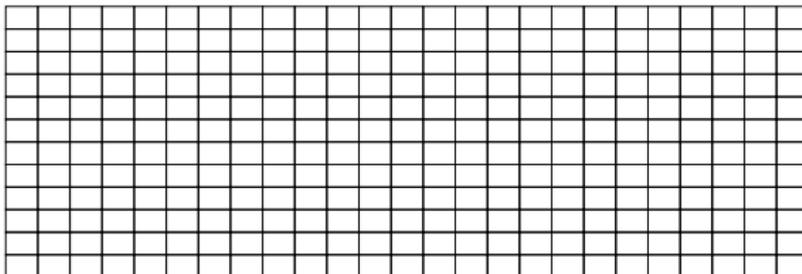
More efficient than standard solvers

- automated generation of coarse simulation grids
- easy to parallelize
- less memory requirements than fine-grid solvers

Multiscale Mixed Finite Elements

Grids and basis functions

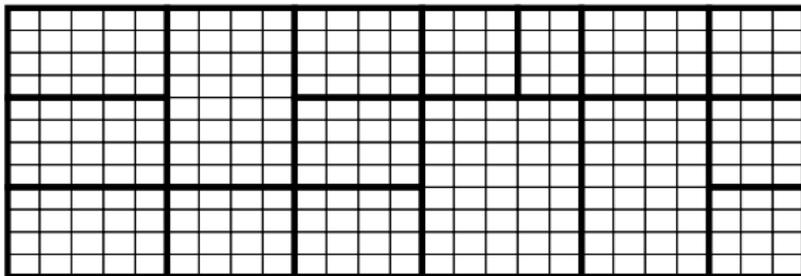
Assume we are given a *fine* grid with permeability and porosity attached to each fine-grid block:



Multiscale Mixed Finite Elements

Grids and basis functions

Assume we are given a *fine* grid with permeability and porosity attached to each fine-grid block:

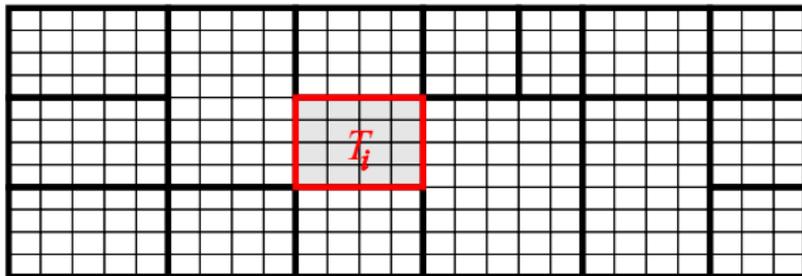


We construct a *coarse* grid, and choose the discretisation spaces U and V^{ms} such that:

Multiscale Mixed Finite Elements

Grids and basis functions

Assume we are given a *fine* grid with permeability and porosity attached to each fine-grid block:



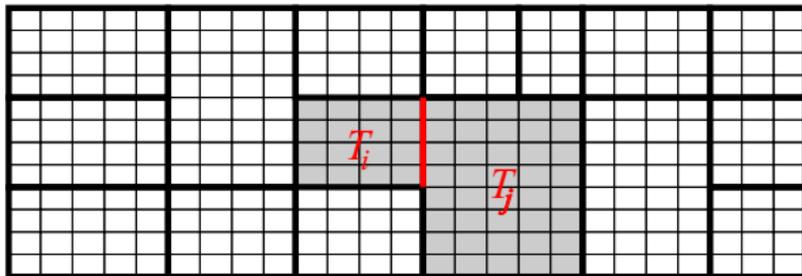
We construct a *coarse* grid, and choose the discretisation spaces U and V^{ms} such that:

- For each coarse block T_i , there is a basis function $\phi_i \in U$.

Multiscale Mixed Finite Elements

Grids and basis functions

Assume we are given a *fine* grid with permeability and porosity attached to each fine-grid block:



We construct a *coarse* grid, and choose the discretisation spaces U and V^{ms} such that:

- For each coarse block T_i , there is a basis function $\phi_i \in U$.
- For each coarse edge Γ_{ij} , there is a basis function $\psi_{ij} \in V^{ms}$.

Multiscale Mixed Finite Elements

Basis for the velocity field

Velocity basis function ψ_{ij} : unit flow through Γ_{ij} defined as

$$\nabla \cdot \psi_{ij} = \begin{cases} w_i(x), & \text{for } x \in T_i, \\ -w_j(x), & \text{for } x \in T_j, \end{cases}$$

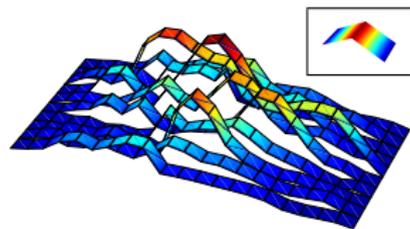
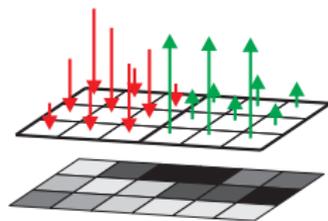
and no flow $\psi_{ij} \cdot n = 0$ on $\partial(T_i \cup T_j)$.

Multiscale space:

$$V^{ms} = \text{span}\{\psi_{ij} = -\lambda K \nabla \phi_{ij}\}$$

Global velocity:

$$v = \sum_{ij} v_{ij} \psi_{ij}, \text{ where } v_{ij} \text{ are (coarse-scale) coefficients.}$$



Multiscale Mixed Finite Elements

$$\text{Equation: } \nabla \cdot v = q, \quad v = -K\lambda\nabla p$$

Discretisation matrices:

$$\begin{pmatrix} B & C \\ C^T & 0 \end{pmatrix} \begin{pmatrix} v \\ p \end{pmatrix} = \begin{pmatrix} f \\ g \end{pmatrix},$$

$$b_{ij} = \int_{\Omega} \psi_i K^{-1} \psi_j dx,$$

$$c_{ij} = \int_{\Omega} \phi_j \nabla \cdot \psi_i dx$$

Subgrid solvers on corner-point grids

- MFEM on tetrahedral subdivision of hexahedral cells
- TPFA or MPFA finite-volume methods
- mimetic finite-difference methods

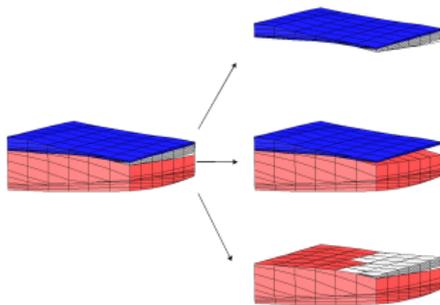
can all be recast in mixed form as a *discrete* approximation of the bilinear form

$$\int_{\Omega} u^T (\lambda \mathbf{K})^{-1} v \approx \sum_{\Gamma_i} \mathbf{u}_i \mathbf{M}_i \mathbf{v}_i,$$

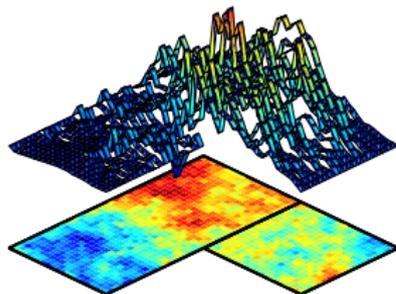
using fluxes \mathbf{u}_i and \mathbf{v}_i over cell-faces Γ_i

At initial time:

Detect all adjacent blocks



Compute ψ for each domain



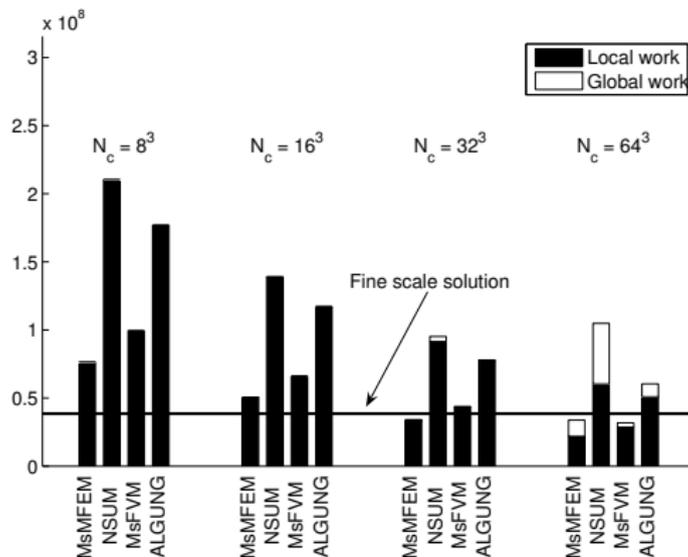
For each time step:

- (Recompute basis functions)
- Assemble and solve coarse-grid system
- Recover fine-grid velocity
- Solve fluid-transport equations

Multiscale Mixed/Mimetic Method

Computational efficiency: order-of-magnitude argument

Computational efficiency on a $128 \times 128 \times 128$ example



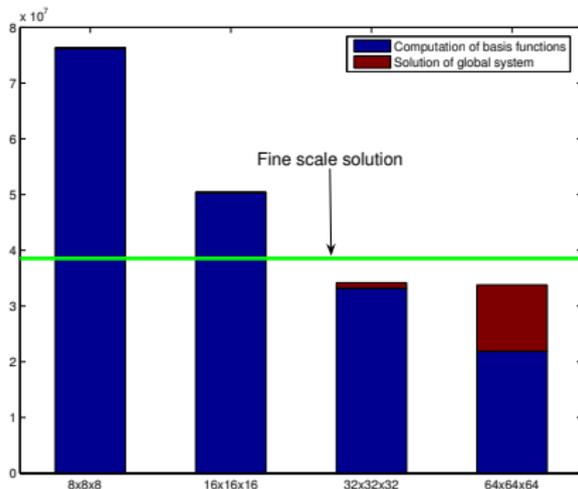
Multiscale solvers are not necessarily faster than a good direct solver for a *single* pressure solution

Direct solution may be more efficient, so why bother with multiscale?

- Full simulation: $\mathcal{O}(10^2)$ time steps.
- Basis functions need not be recomputed

Also:

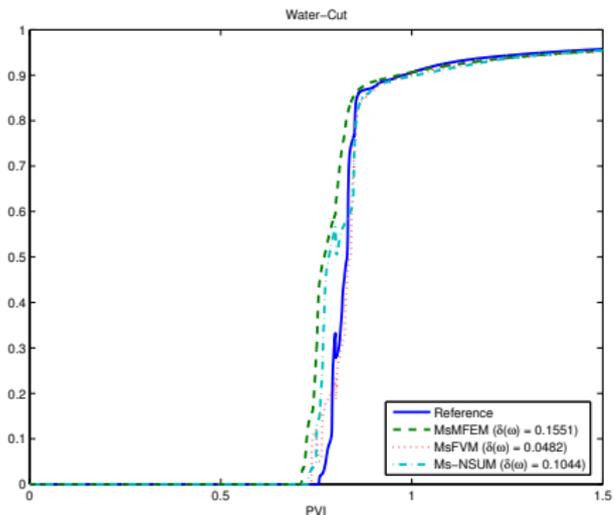
- Possible to solve very large problems
- Easy parallelization



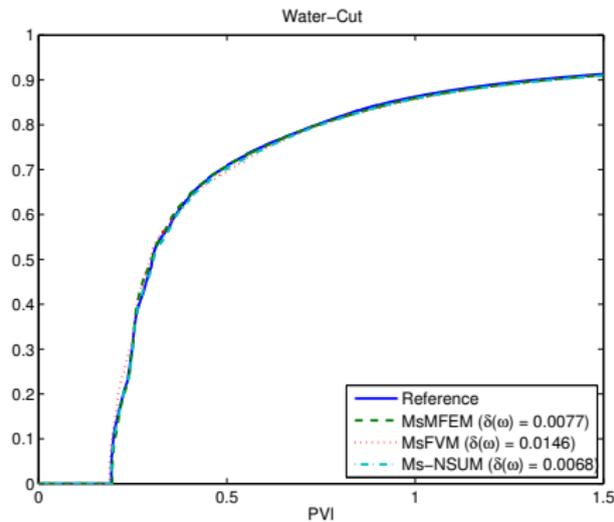
Two-Phase Flow

Ex: q5-spot, SPE 10 (layer 85), $60 \times 220 \rightarrow 10 \times 22$

Water cuts obtained by *never* updating basis functions:



favorable ($M = 0.1$)

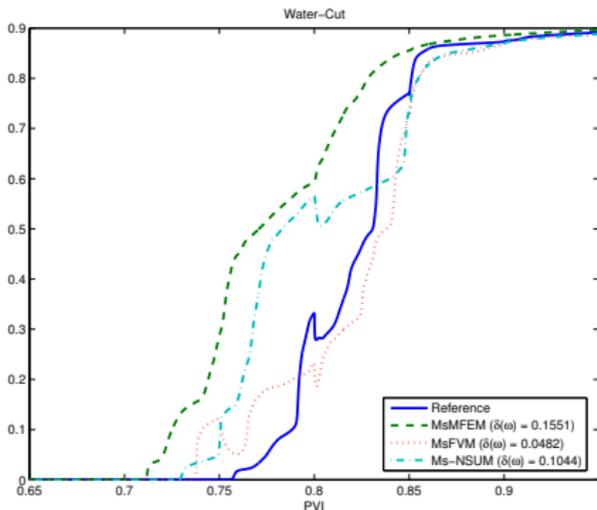


unfavorable ($M = 10.0$)

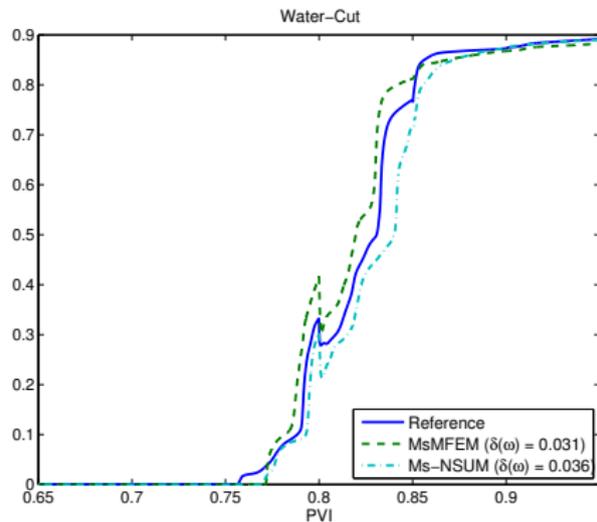
Two-Phase Flow

Ex: q5-spot, SPE 10 (layer 85), $60 \times 220 \rightarrow 10 \times 22$

Improved accuracy by *adaptive* updating of basis functions:



no updating

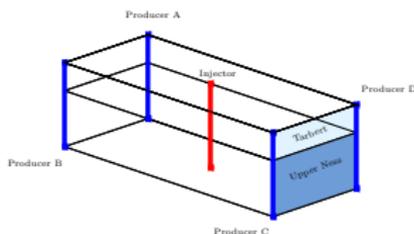


adaptive updating

Application 1: Fast Reservoir Simulation on Geomodels

10th SPE Comparative Solution Project

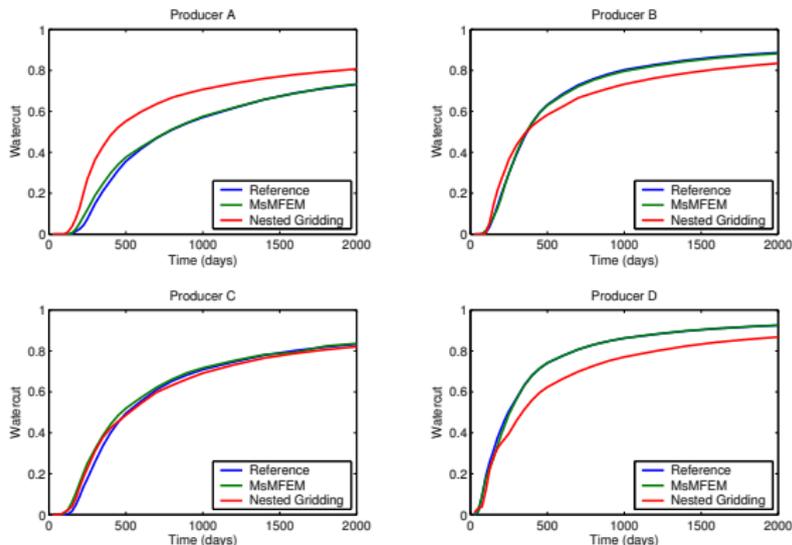
SPE 10, Model 2:



Fine grid: $60 \times 220 \times 85$
Coarse grid: $5 \times 11 \times 17$
2000 days production

4M + streamlines:
2 min 22 sec on 2.4 GHz
desktop PC

Water-cut curves at the four producers

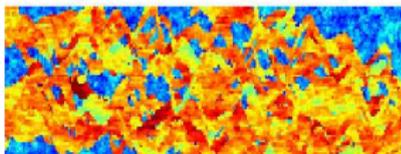


— upscaling/downscaling, — 4M/streamlines, — fine grid

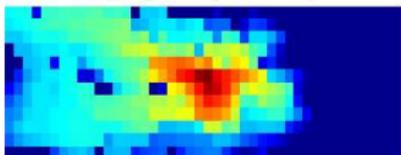
Application 1: Fast Reservoir Simulation on Geomodels

Robustness wrt coarse grid on Layer 85

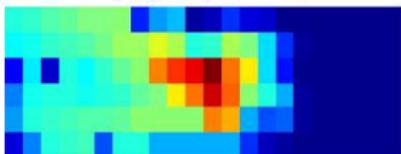
Logarithm of horizontal permeability



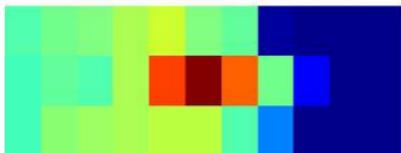
Coarse grid (12 x 44) saturation profile



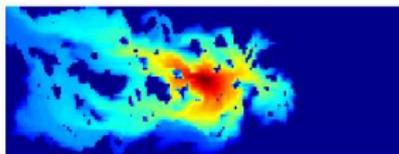
Coarse grid (6 x 22) saturation profile



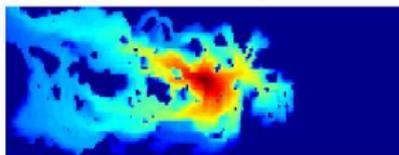
Coarse grid (3 x 11) saturation profile



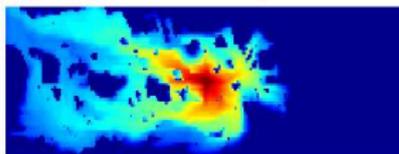
Reference saturation profile



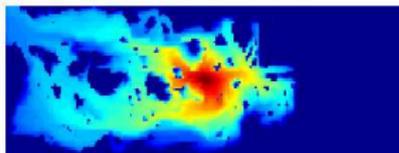
MsMFEM saturation profile



MsMFEM saturation profile

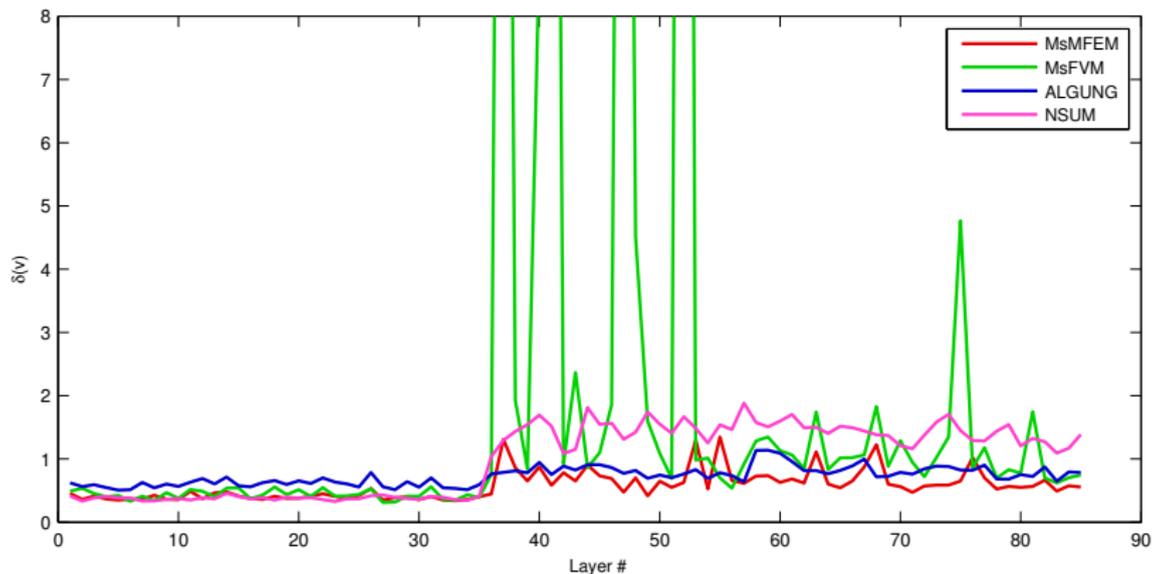


MsMFEM saturation profile



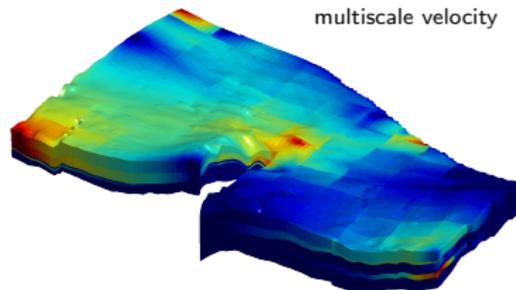
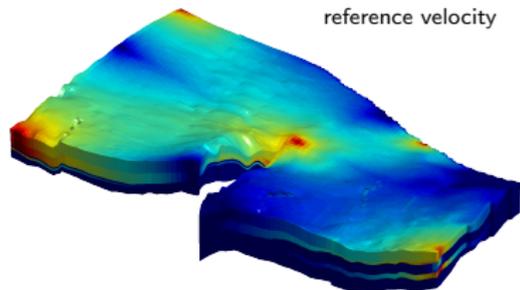
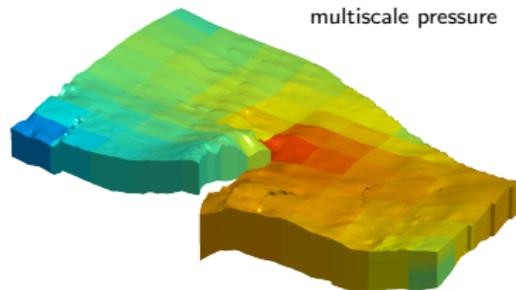
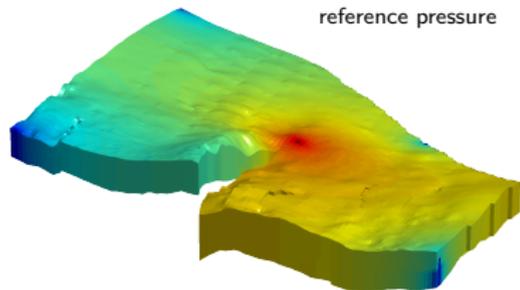
Application 1: Fast Reservoir Simulation on Geomodels

Robustness wrt heterogeneity



Application 1: Fast Reservoir Simulation on Geomodels

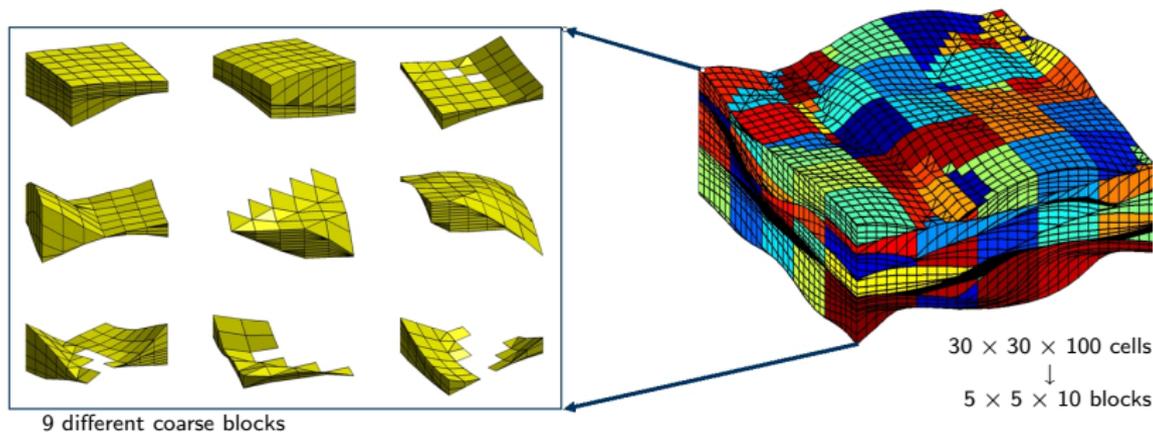
Three-phase black-oil simulation on real-field model



Application 2: Automated Generation of Coarse Grids

Block in coarse grid: connected set of cells from geomodel

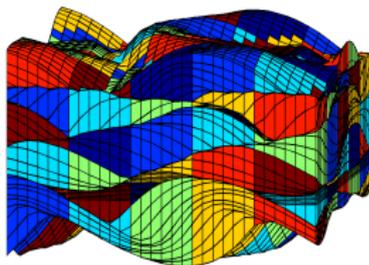
Coarse grid = uniform partitioning in index space



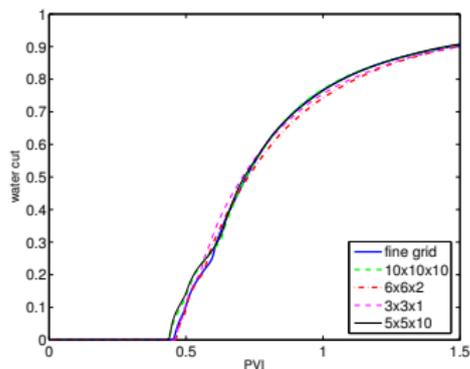
Application 2: Automated Generation of Coarse Grids

Wavy depositional bed, a real-life model

Coarse grid	Isotropic	Anisotropic	Heterogeneous
$10 \times 10 \times 10$	0.026	0.143	0.094
$6 \times 6 \times 2$	0.042	0.169	0.141
$3 \times 3 \times 1$	0.065	0.127	0.106
$5 \times 5 \times 10$	0.060	0.138	0.142



Logically $5 \times 5 \times 10$

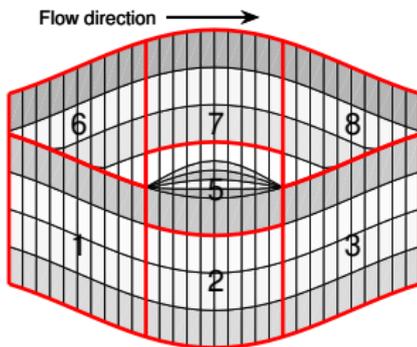
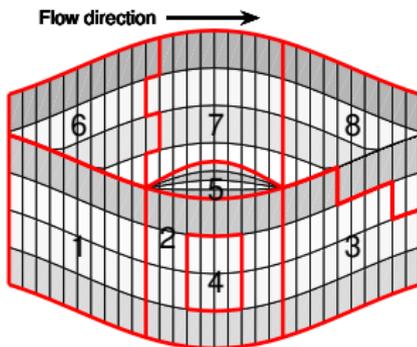


Water cut

Application 2: Automated Generation of Coarse Grids

Simple guidelines for choosing good coarse grids

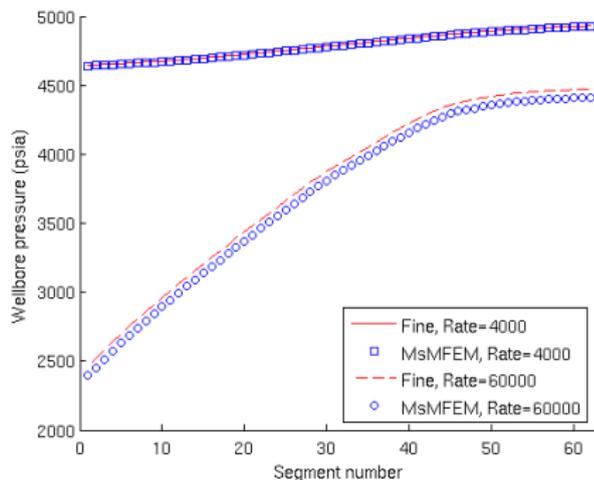
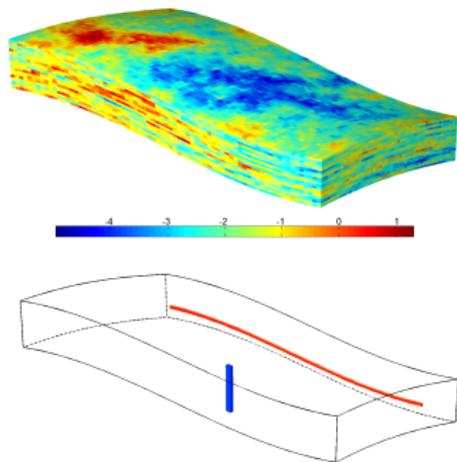
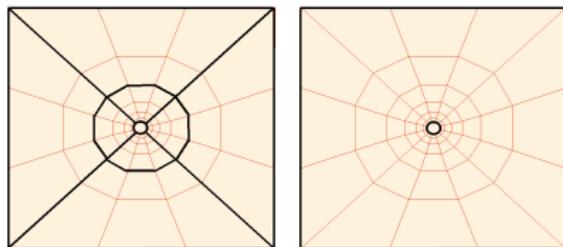
- 1 Minimize bidirectional flow over interfaces:
 - Avoid unnecessary irregularity ($\Gamma_{6,7}$ and $\Gamma_{3,8}$)
 - Avoid single neighbors (T_4)
 - Ensure that there are faces transverse to flow direction (T_5)
- 2 Blocks and faces should follow geological layers (T_3 and T_8)
- 3 Blocks should adapt to flow obstacles whenever possible
- 4 For efficiency: minimize the number of connections
- 5 Avoid having too many small blocks



Application 3: Near-Well Modelling / Improved Well-Model

Fine grid to annulus,
block for each well segment

- No well model needed.
- Drift-flux wellbore flow.



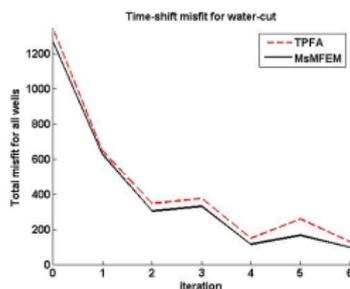
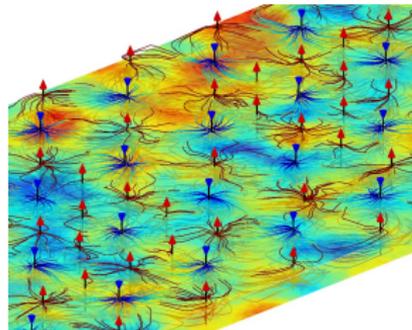
Application 4: History Matching on Geological Models

Generalized travel-time inversion on million-cell model

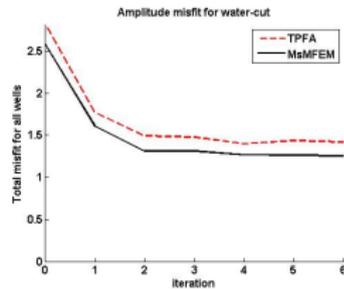
Assimilation of production data to calibrate model

- 1 million cells, 32 injectors, and 69 producers
- 2475 days \approx 7 years of water-cut data

Analytical sensitivities along streamlines + travel-time inversion (quasi-linearization of misfit functional)



Time-residual



Amplitude-residual

Computation time: \sim 17 min on a desktop PC (6 iterations).

Three-phase black-oil:

- Up and running on real-field models from industry
- More work is needed with respect to accuracy (strong pressure gradients, adaptivity, etc)

Modelling of wells:

- Several solutions (one block per perforation, wells created as inner boundary conditions, etc)
- Will investigate adaptivity to increase robustness/accuracy

Fractures and faults:

- Using mimetic: mostly a question of grid preprocessing
- Inclusion of capillary forces
- Extensions to Stokes–Brinkman using Taylor–Hood elements

Direct Simulation on Geomodels

How to approach this vision ...

Research vision:

Direct simulation of complex grid models of highly heterogeneous and fractured porous media - a technology that bypasses the need for upscaling.

Geological models as direct input to

... efficient multiscale simulation techniques

multiscale pressure solver

fast transport solvers

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multiscale pressure solver

fast transport solvers

nonuniform coarsening

reordering

streamlines

Adaptive Model Reduction of Transport Grids

Flow-based nonuniform coarsening

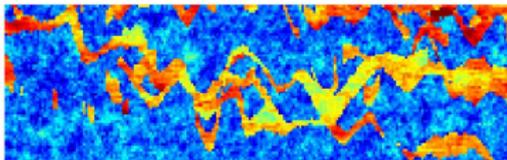
Task

Given the ability to model velocity on geomodels and transport on coarse grids:

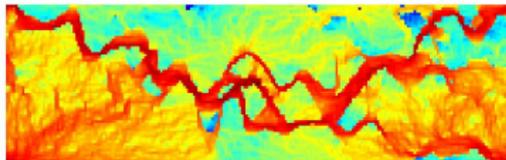
Find a suitable coarse grid that best resolves fluid transport and minimizes accuracy loss.

SPE 10, Layer 37

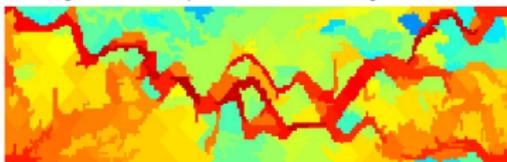
Logarithm of permeability: Layer 37 in SPE10



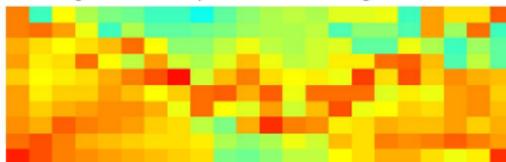
Logarithm of velocity on geomodel



Logarithm of velocity on non-uniform coarse grid: 208 cells



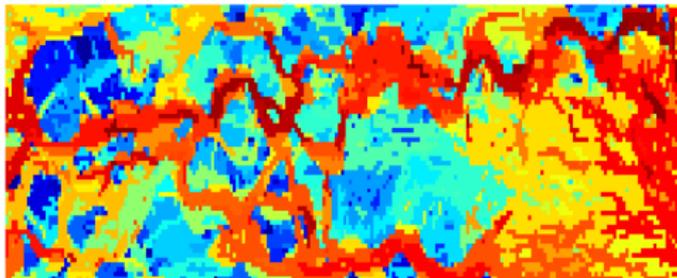
Logarithm of velocity on Cartesian coarse grid: 220 cells



Adaptive Model Reduction of Transport Grids

Grid generation procedure (Layer 68)

Step 1: Segment $\ln |v|$ into N level sets



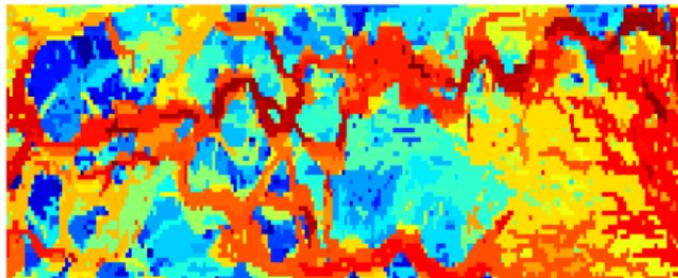
Robust choice: $N = 10$

Step 1: 1411 cells

Adaptive Model Reduction of Transport Grids

Grid generation procedure (Layer 68)

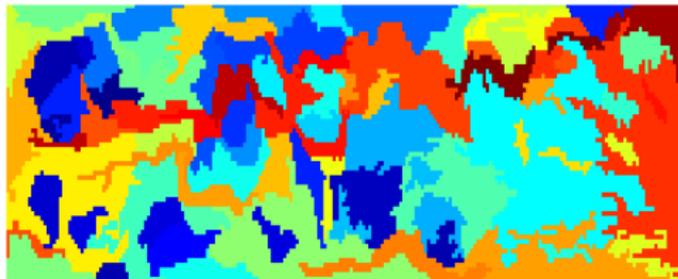
Step 1: Segment $\ln |v|$ into N level sets



Robust choice: $N = 10$

Step 1: 1411 cells

Step 2: Combine small blocks ($|B| < c$) with a neighbour



Merge B and B' if

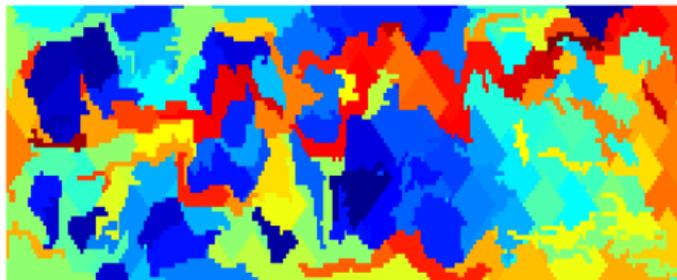
$$\frac{1}{|B|} \int_B \ln |v| \approx \frac{1}{|B'|} \int_{B'} \ln |v|$$

Step 2: 94 cells

Adaptive Model Reduction of Transport Grids

Grid generation procedure (Layer 68)

Step 3: Refine blocks with too much flow ($\int_B \ln |v| dx > C$)



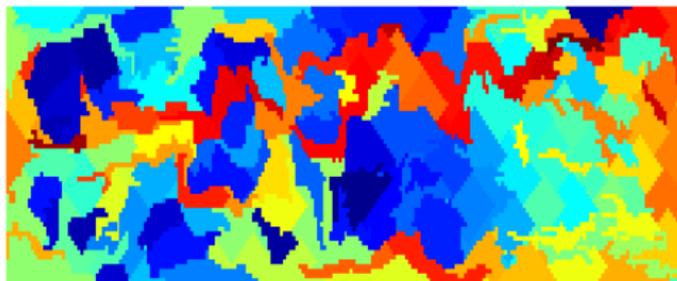
Build B' inwards from ∂B
Restart with $B = B \setminus B'$

Step 3: 249 cells

Adaptive Model Reduction of Transport Grids

Grid generation procedure (Layer 68)

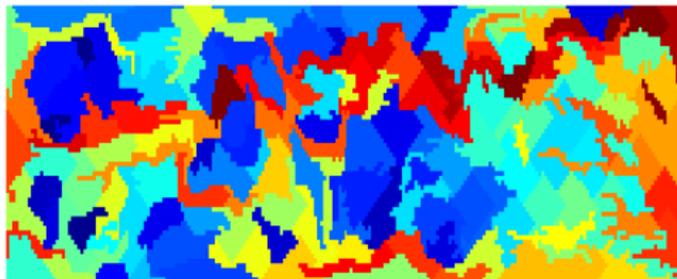
Step 3: Refine blocks with too much flow ($\int_B \ln |v| dx > C$)



Build B' inwards from ∂B
Restart with $B = B \setminus B'$

Step 3: 249 cells

Step 4: Combine small blocks with a neighbouring block

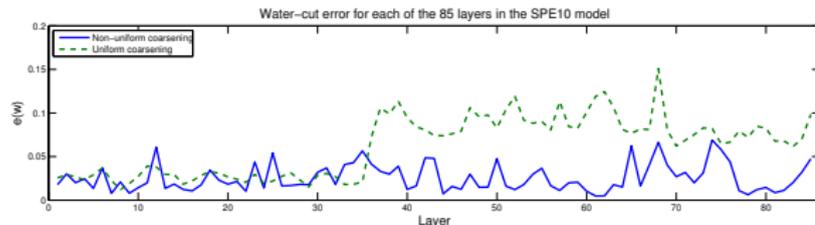
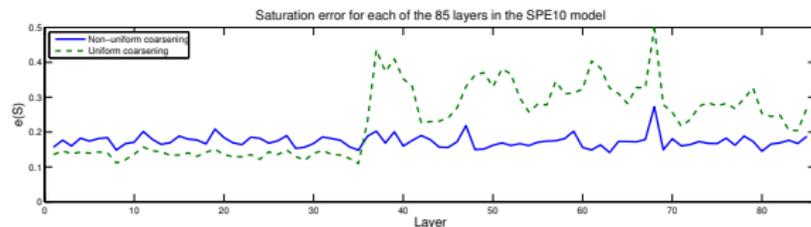


Step 2 repeated

Step 4: 160 cells

Adaptive Model Reduction of Transport Grids

Example 1: Layer 68, SPE10, 5-spot well pattern



Geomodel:

$$60 \times 220 = 13\,200$$

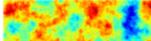
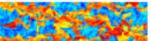
Uniform:

$$15 \times 44 = 660$$

Non-uniform:

619–734 blocks

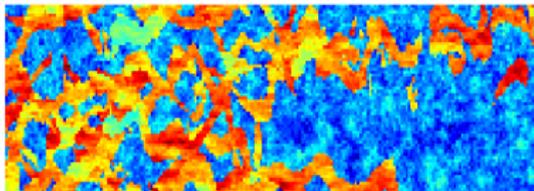
Observations:

- First 35 layers:  \Rightarrow uniform grid adequate.
- Last 50 layers:  \Rightarrow uniform grid inadequate.
- Non-uniform grid gives consistent results for all layers.

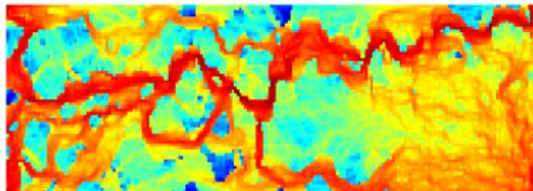
Adaptive Model Reduction of Transport Grids

Example 1: Layer 68, SPE10, 5-spot well pattern

Logarithm of permeability: Layer 68

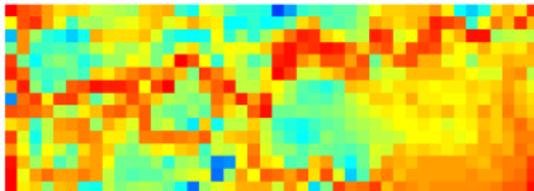


Logarithm of velocity on geomodel



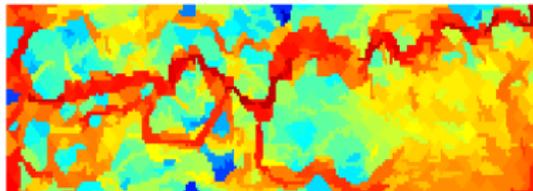
Geomodel: 13200 cells

Logarithm of velocity on Cartesian coarse grid



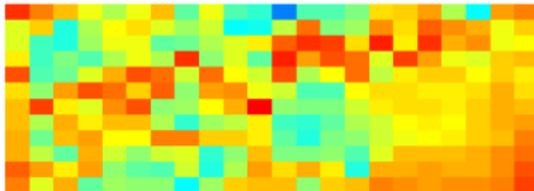
Coarse grid: 660 cells

Logarithm of velocity on non-uniform coarse grid



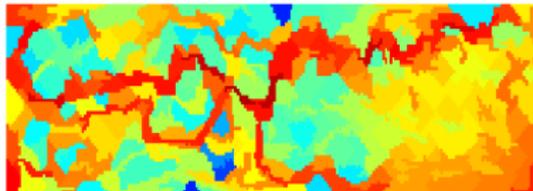
Coarse grid: 649 cells

Logarithm of velocity on Cartesian coarse grid



Coarse grid: 264 cells

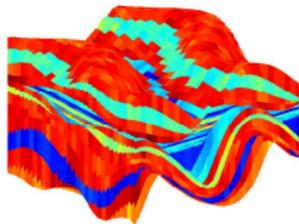
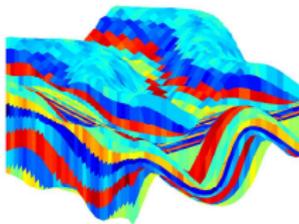
Logarithm of velocity on non-uniform coarse grid



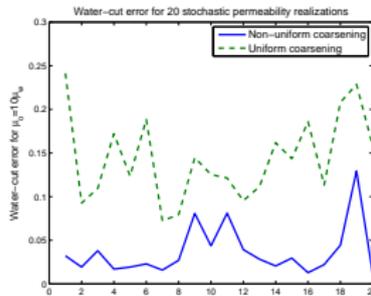
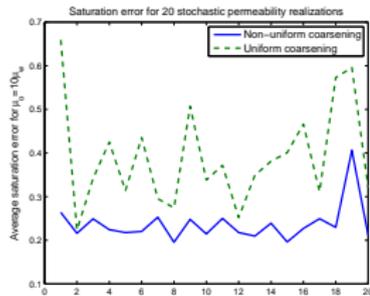
Coarse grid: 257 cells

Adaptive Model Reduction of Transport Grids

Example 2: Depositional bed, 20 lognormal realizations, q5-spot



⇐ 2 realizations
15206 cells



Uniform:
838 blocks

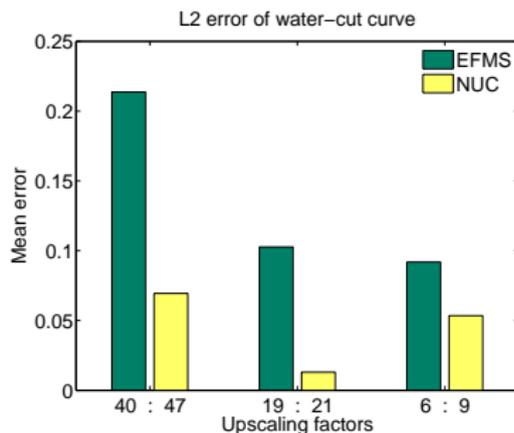
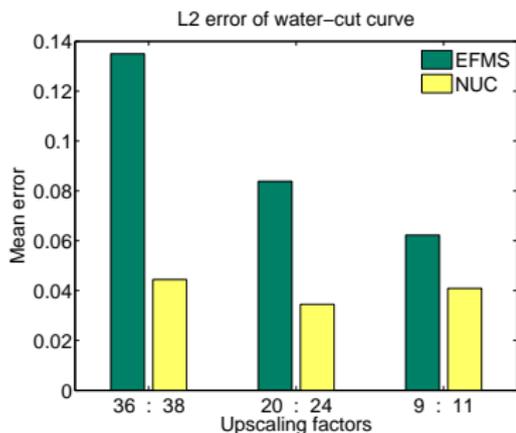
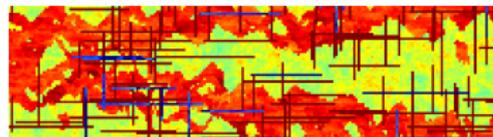
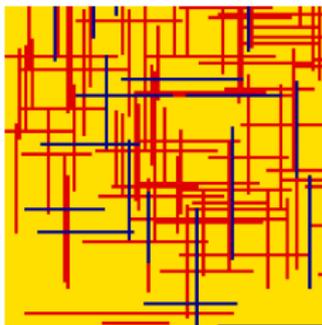
Non-uniform:
647–704 blocks

Observations:

- Coarsening algorithm applicable to unstructured grids
— accuracy consistent with observations for SPE10 models.
- Results obtained with uniform grid (in index space) inaccurate.

Adaptive Model Reduction of Transport Grids

Example 3: Fracture networks



Adaptive Model Reduction of Transport Grids

Opportunities and unresolved questions

Opportunities

- Utilization within optimization and data integration workflows?
- Adaptive model reduction as alternative to proxy models?

Unresolved questions

- Capillary forces – initial ideas are promising
- Three-phase black oil – not tested yet
- Applicability to grids with large differences in cell sizes

Direct Simulation on Geomodels

How to approach this vision ...

Research vision:

Direct simulation of complex grid models of highly heterogeneous and fractured porous media - a technology that bypasses the need for upscaling.

Geological models as direct input to

.... efficient multiscale simulation techniques

multiscale pressure solver

fast transport solvers

nonuniform coarsening

reordering

streamlines

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Flow models are typically on the form

$$au + \mathbf{v} \cdot \nabla f(u) = b(u), \quad u \text{ given on } \partial\Omega^-$$

Examples:

- Steady-state tracer: $\mathbf{v} \cdot \nabla c = 0$
- Time-of-flight: $\mathbf{v} \cdot \nabla \tau = \phi$
- Implicit schemes for multiphase/multicomponent transport:

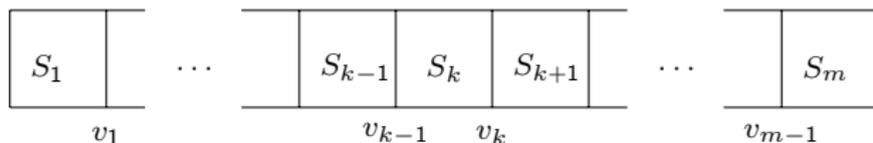
$$S^{n+1} + \Delta t \mathbf{v} \cdot \nabla f(S^{n+1}) = \Delta t q(S^{n+1}) + S^n$$

Basic idea

- 1 Utilize the unidirectional flow property to solve cell by cell
- 2 High order: discontinuous Galerkin + upwind flux to preserve unidirectional flow property

Fast Methods Based on Topological Sorting

Motivation: Implicit scheme in 1D



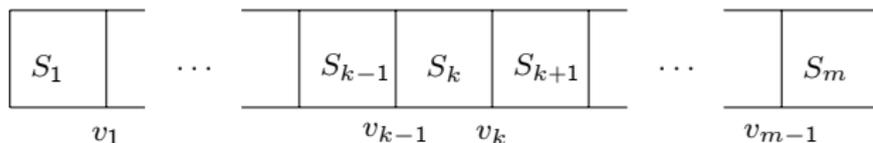
First-order upwind scheme ($v_k > 0, \forall k$):

$$\frac{\phi}{\Delta t} (S_k^{n+1} - S_k^n) + \frac{1}{\Delta x} (v_{k-1} f(S_{k-1}^{n+1}) - v_k f(S_k^{n+1})) = Q_k(S_k^{n+1})$$

Lower triangular matrix \implies equations can be solved in sequence

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Motivation: Implicit scheme in 1D



First-order upwind scheme ($v_k > 0, \forall k$):

$$\frac{\phi}{\Delta t} (S_k^{n+1} - S_k^n) + \frac{1}{\Delta x} (v_{k-1} f(S_{k-1}^{n+1}) - v_k f(S_k^{n+1})) = Q_k(S_k^{n+1})$$

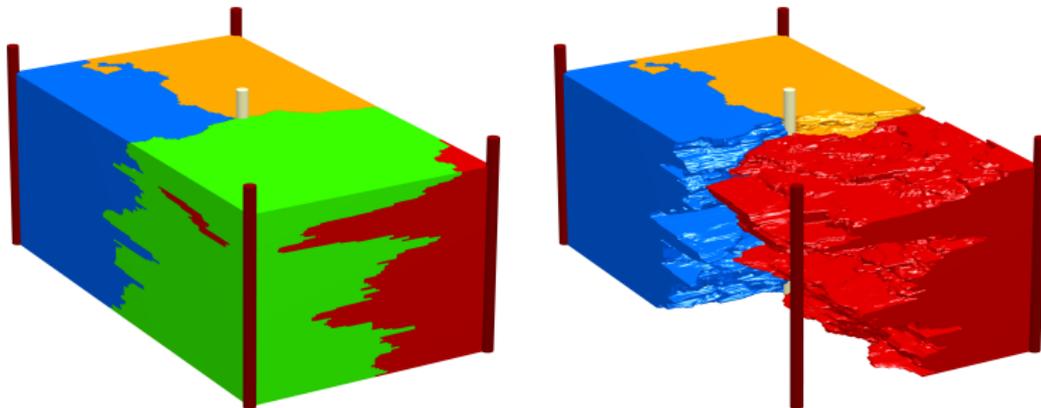
Lower triangular matrix \implies equations can be solved in sequence

Multidimensions

Same idea applies by using a *topological sort* of the directed graph of fluxes

Fast Methods Based on Topological Sorting

Application 1: Delineation of reservoir volumes



SPE 10, Model 2, $60 \times 220 \times 85$ (1.122 million grid blocks)

Stationary tracer:

Solve $\mathbf{v} \cdot \nabla c = q_i$ for i wells

Contour $c = 0.5$

Scheme: dG(n)+upwinding

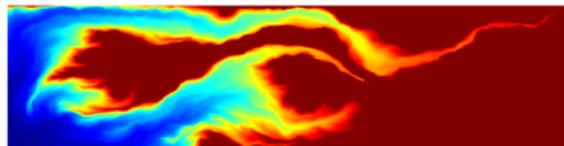
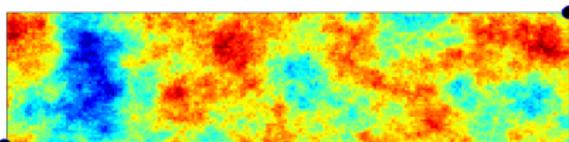
Timings:

order	dof's	time
0	1	3.1 sec
1	4	9.9 sec
2	10	86.8 sec

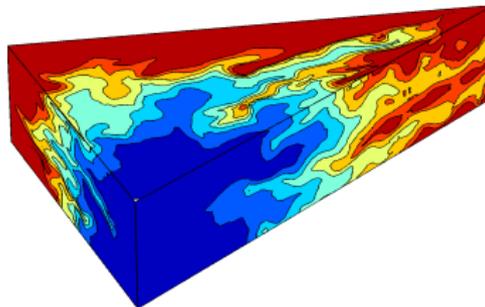
CPU: AMD Athlon X2 4400+

Time-of-flight

- Travel time for a neutral particle injected at boundary/well
- Timelines for single phase flow



Layer 1 of SPE 10



$64 \times 64 \times 16$ grid, vertical q5-spot

Fast Methods Based on Topological Sorting

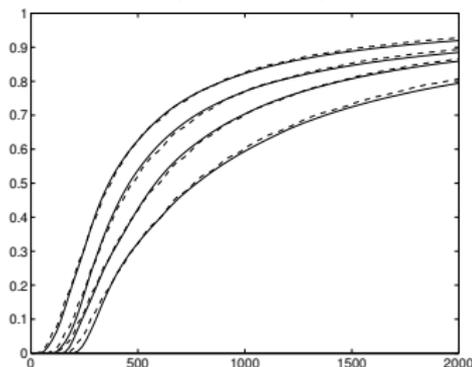
Application 3: Multiphase flow

Key idea:

Implicit time discretization: element-wise Newton-Raphson solution gives high efficiency.

- $\mathcal{O}(n)$ operations for n unknowns
- Local control over Newton iteration.
- Small memory requirements.
- Small, simple code.
- Well-known *conservative* discretisation.
- Valid for general polyhedral grids.

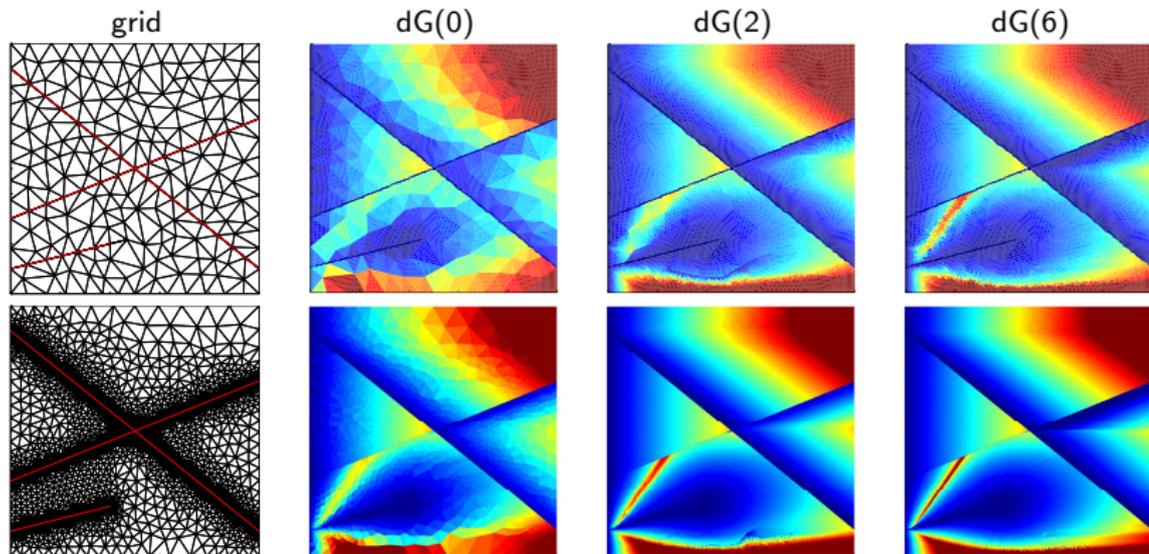
Water-cut, SPE 10, Model 2



$\Delta t=20$ days, 2 minutes

Fast Methods Based on Topological Sorting

Application 4: Fracture networks



Fast Methods Based on Topological Sorting

Opportunities and unresolved questions

Opportunities

- Simple way of generating streamline-type data
- Utilization within optimization and data integration workflows?

Unresolved questions

- Efficient linear solvers for various loop sizes
- Elimination/reduction of loops
- How to prevent oscillations for $dG(n)$, $n > 1$
- Operator splitting (capillary/gravity forces)

Direct Simulation on Geomodels

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Streamline Simulation

Accurate tracing of streamlines

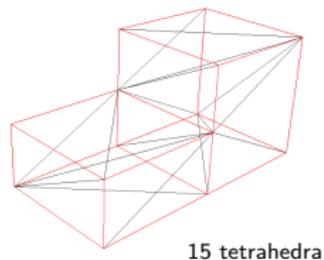
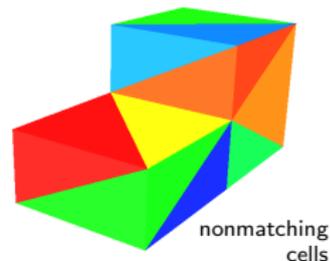
- Pollock (88) – analytic tracing of streamlines on Cartesian grids
 - linear interpolation of fluxes in each direction
 - analytical formula for increment within each cell
- Prevost et al. (02) – extension of Pollock's method to irregular grids
 - isoparametric transformation to unit reference cube
 - linear flux interpolation scaled by Jacobi determinant at element midpoint
 - analytic streamline path mapped to physical space
- Jimenez et al. (05,08)
 - pseudo-time of flight (improved Jacobi)
 - tracing across faults (collapsed cells)
- Matringe et al. (05,06) – higher-order MFEM velocity spaces
- Hægland et al. (07) – corner-velocity interpolation

Streamline Simulation

Our approach to streamline tracing

To handle degenerate and nonmatching cells, we:

- Subdivide faces/edges to make matching corner-point grid
- Use a global Delaney triangularization
→ each regular hexahedral cell is subdivided into six tetrahedra
- Reconstruct fluxes on tetrahedra
- Trace streamlines analytically within each tetrahedron (constant velocity)



This approach should preserve uniform flow

Future approach: Pollock (or similar) for regular cells, tetrahedral reconstruction for degenerate and nonmatching cells?

Streamline simulation for CO₂:

- efficient 1-D solvers for operator splitting
- transition from injection- to gravity-driven flow
- circular streamlines

The research will enable simulator technology to better aid more work processes – by striking balances between reduced computational time, geological representation, and complexity of flow physics

A key to efficient simulation methods – operator splitting:

- Multiscale pressure solvers:
 - Upscaling and downscaling in one step
 - Robust and efficient alternative to upscaling
 - Flow field on coarse, intermediate, and fine grid
- Fast transport solvers, (coarse–intermediate–fine grids):
 - Adaptive nonuniform coarsening
 - Discontinuous Galerkin with topological sorting
 - Streamlines

Summary

