

THE SPECTRAL DOMAIN DECOMPOSITION METHOD GENE AS A ROBUST PRECONDITIONER FOR SINGLE-PHASE FLOW IN FRACTURED POROUS MEDIA


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Mini-symposium « The underground : water, gas, fractures ... and math ! »

Introduction



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Fractured media geophysical context

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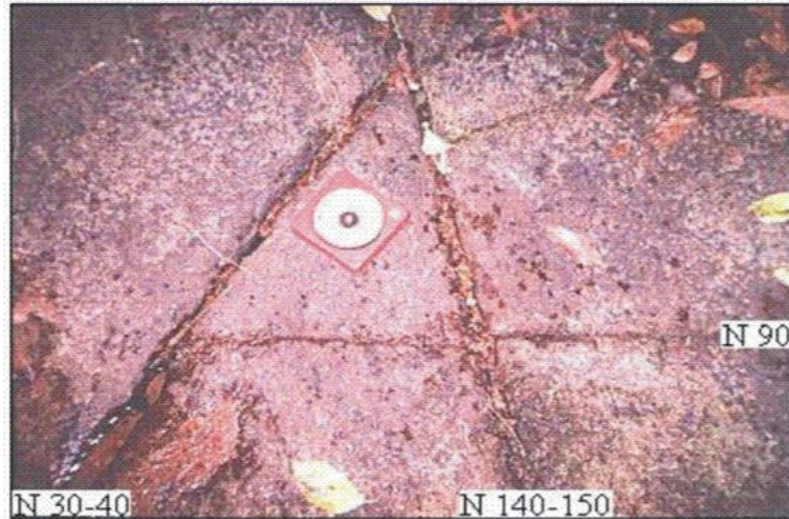
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Fractures : discontinuities in the subsurface medium in the form of thin structures.

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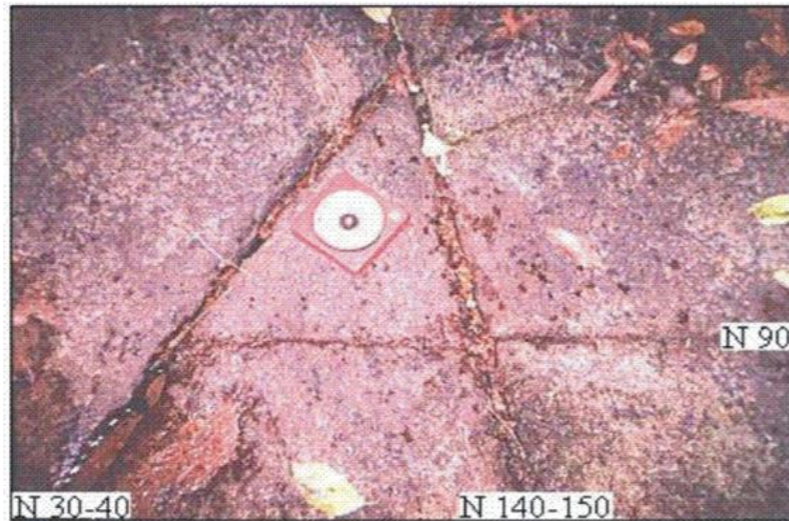
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Some fracture examples. Copyright: Géosciences Rennes.

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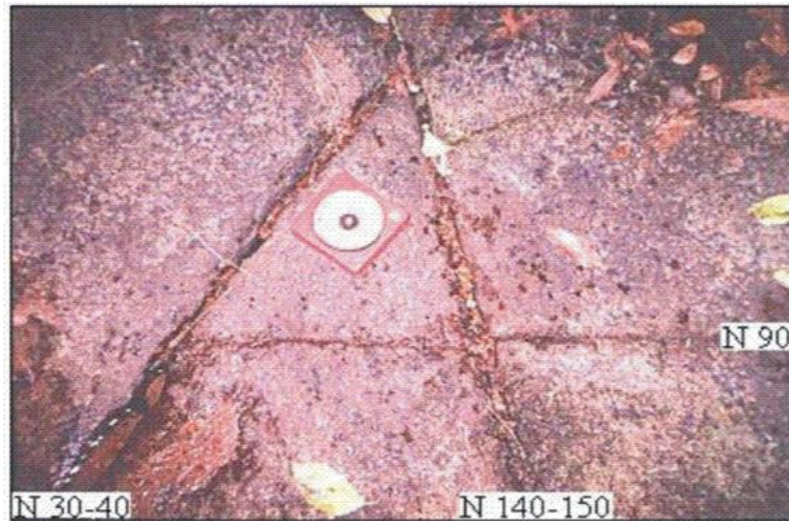
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Key role in industrial applications : oil and gas extraction, CO_2 sequestration in the subsurface, geothermal energy production, underground nuclear waste storage, water extraction, etc.

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Modeling underground fractured media

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Fractures = two-dimensional flat surfaces (e.g. polygons or disks) immersed in a three-dimensional space.

LabCom *fractory*:

- Itasca Consultants (France)
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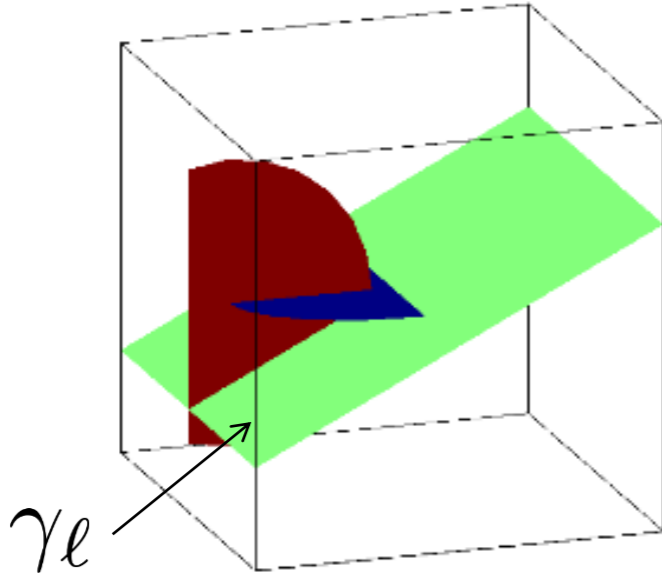
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Discrete Fracture Network model: 2D only (no rock matrix)

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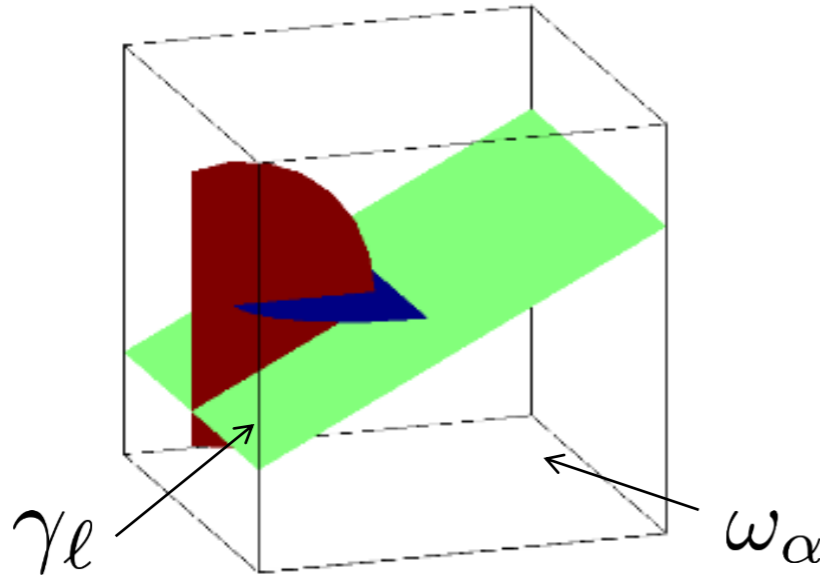
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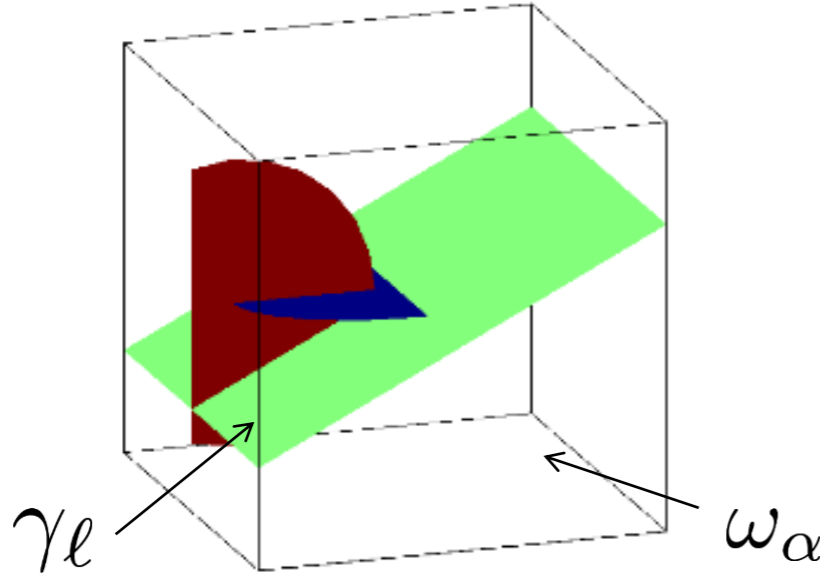
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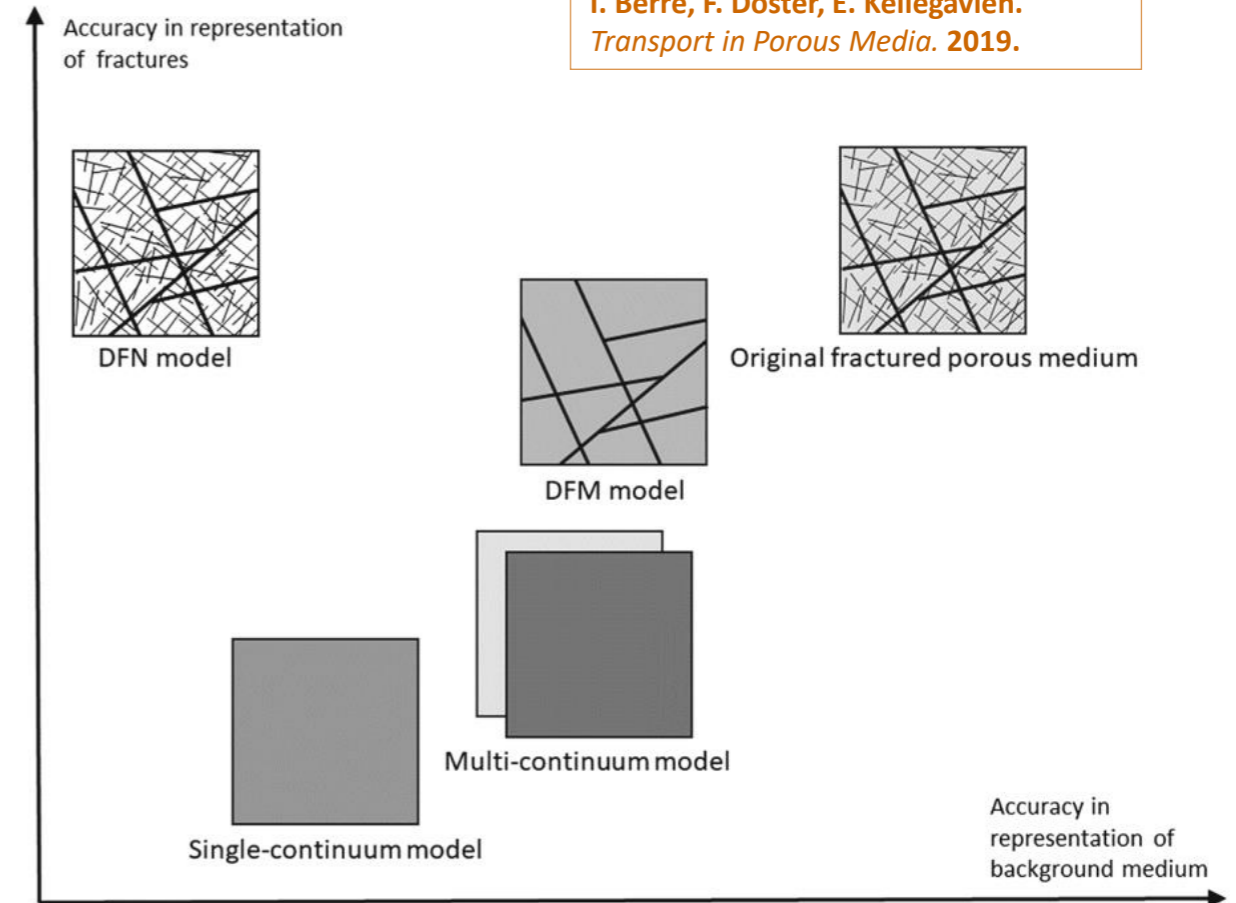
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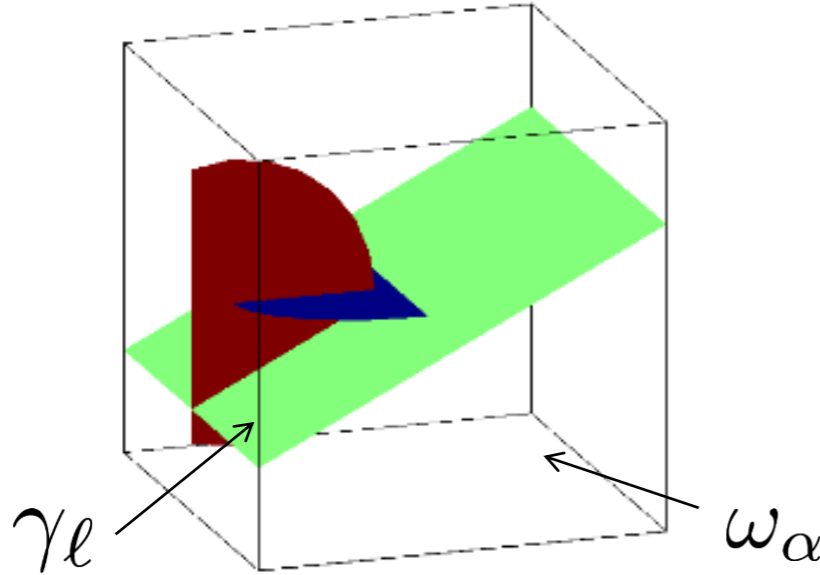


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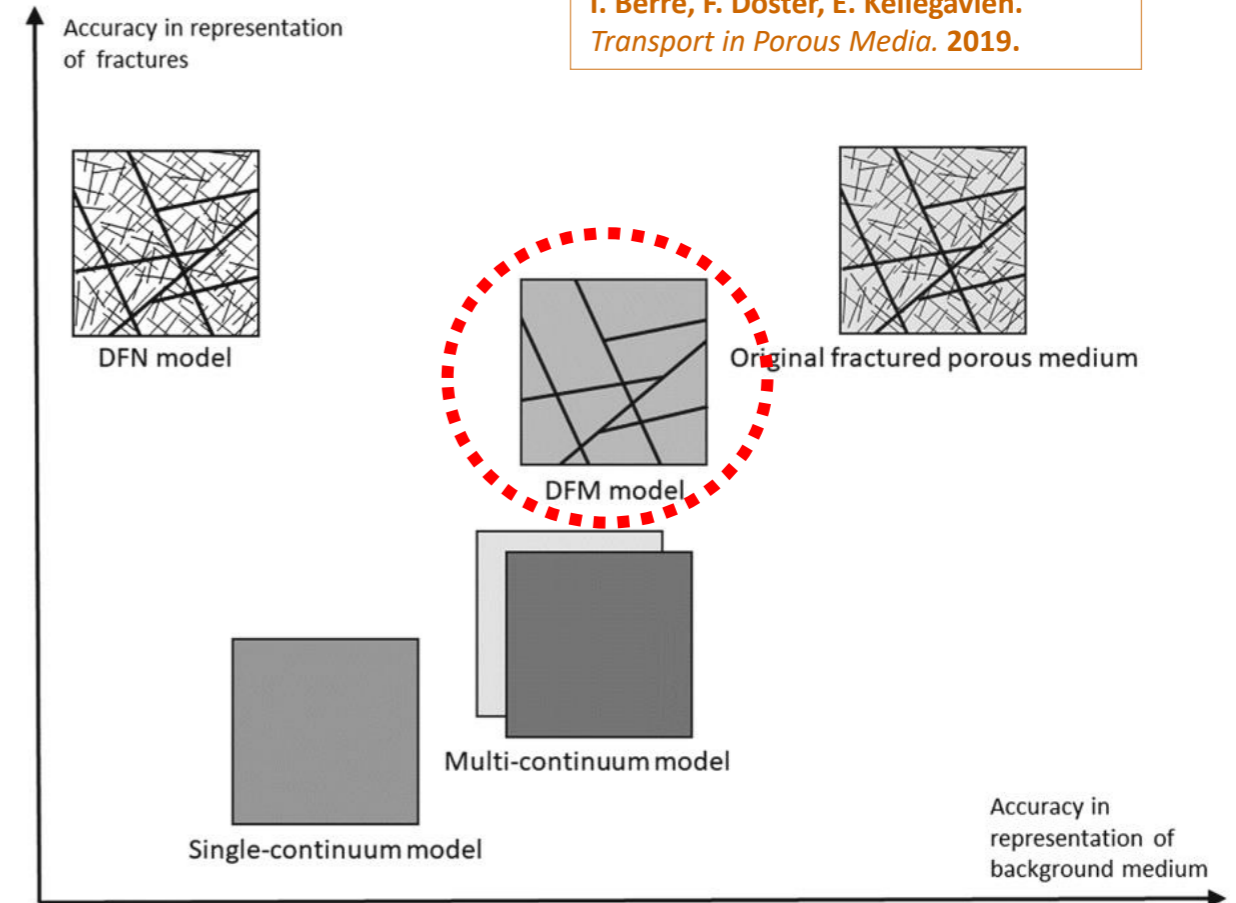
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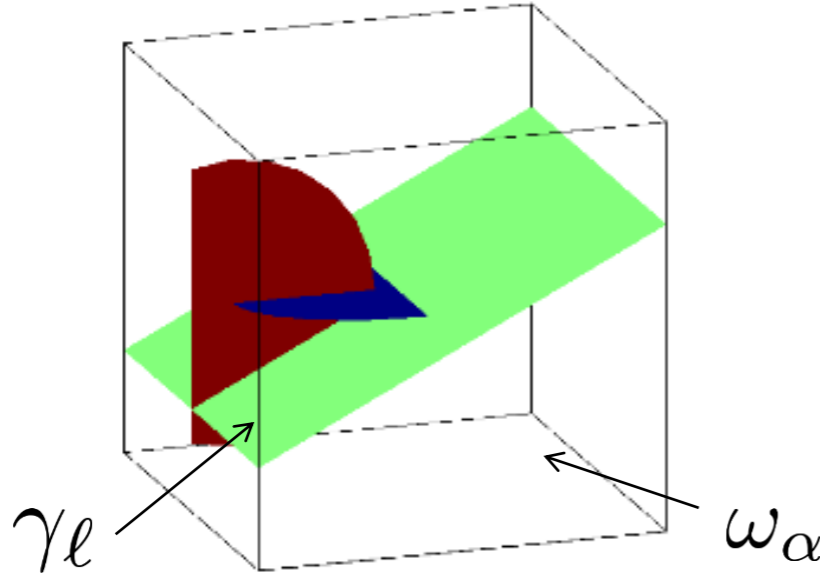
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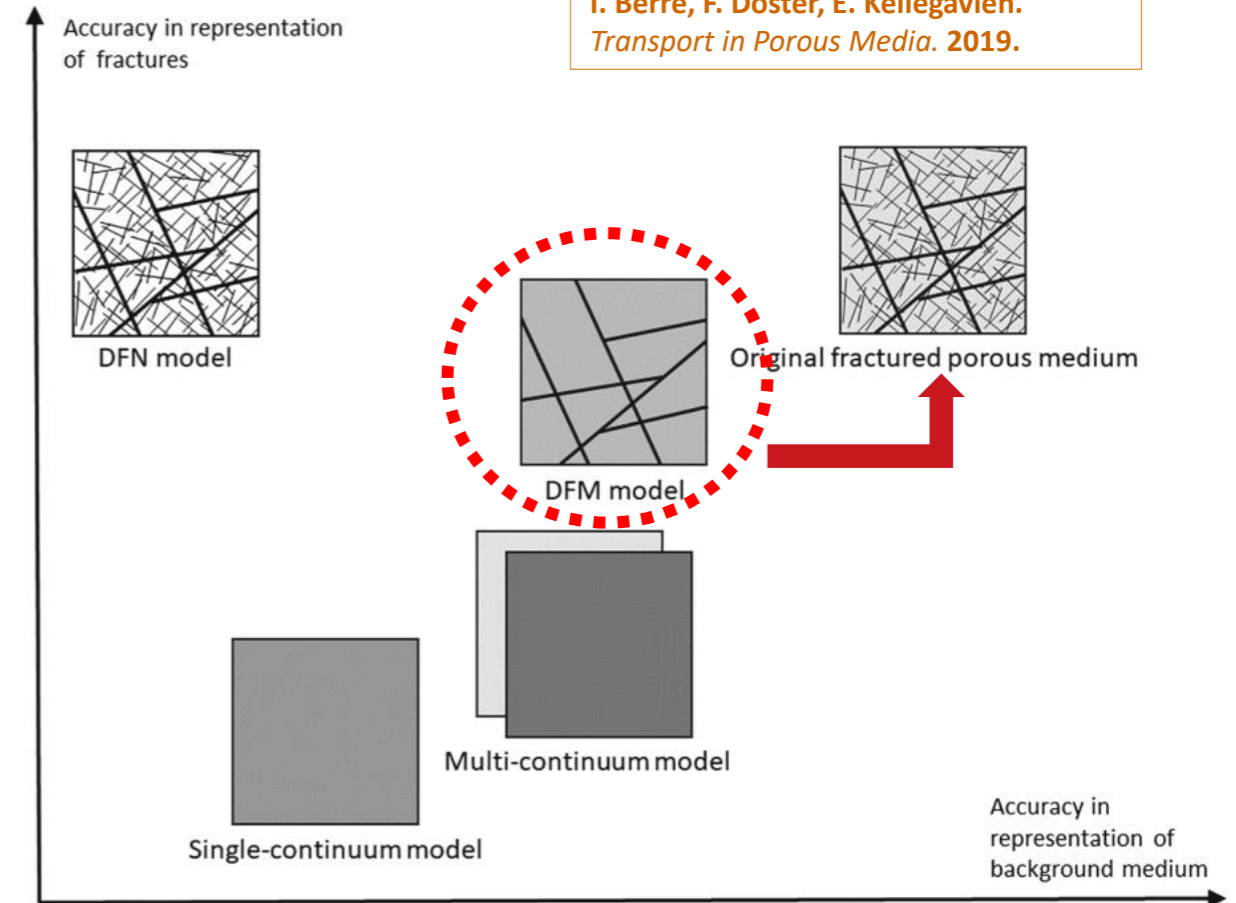
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Main objective : efficient large-scale simulations

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Outline

Part 1 : Mathematical modeling of single-phase flow

Part 2 : Simulation framework

Part 3: The main bottleneck : solving the linear system

Part 4: The spectral domain decomposition method GenEO as a robust preconditioner

Conclusion and further work

Part 1 :

Mathematical modeling of single-phase flow



M. Kern, G. Pichot and D. Zegarra Vasquez. *Mathematical and numerical analysis of the mixed formulation of single phase flow in three-dimensional fractured porous media.* Pre-print hal-05029638. **2025.**

Part 1: mathematical model

Reduced model for flow in DFM

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Reduced model for flow in DFM

Fractures

$$\nabla_{\tau} \cdot u_{\ell}^{\text{f}} = f_{\ell}^{\text{f}} \text{ in } \gamma_{\ell},$$

Conservation of mass

$$u_{\ell}^{\text{f}} = -\mathcal{K}_{\ell}^{\text{f}} \nabla_{\tau} p_{\ell}^{\text{f}} \text{ in } \gamma_{\ell},$$

Darcy's law

$$\gamma^{\text{f}} p_{\ell}^{\text{f}} = g_{\ell}^{\text{f},D} \text{ on } \Sigma_{\ell}^D,$$

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+ other conditions:

- ❖ continuity of the hydraulic head at fracture-fracture intersections

$$\gamma^{\text{f},\sigma} p_{\ell}^{\text{f}}|_{\sigma} = \gamma^{\text{f},\sigma} p_k^{\text{f}}|_{\sigma} \text{ for } (\ell, k) \in \mathcal{I}_{\sigma}^2,$$

- ❖ outgoing flow from a fracture has to be equal to its neighbors incoming flow

$$\sum_{\ell \in \mathcal{I}_{\sigma}} \gamma_n^{\text{f},\sigma} u_{\ell}^{\text{f}} = 0, \text{ for each } \sigma \subset \Sigma.$$

- ❖ null flux at immersed fracture "tips".

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Weak mixed formulation has a unique solution (u, p).

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M FE, unknowns and linear system

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M FE, unknowns and linear system

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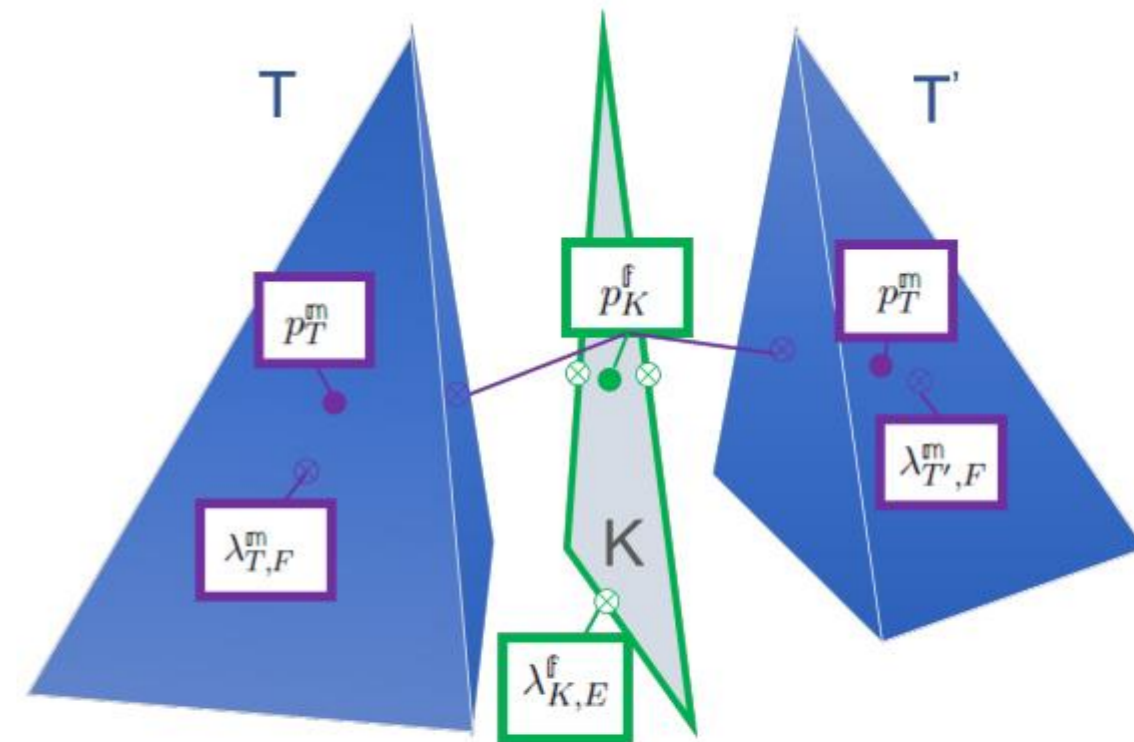
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— Rock matrix unknowns
— Fracture unknowns

- Mean hydraulic head (fracture network)
- Mean hydraulic head (rock matrix)
- ⊗ Trace of hydraulic head **and fluxes** (fracture network)
- ⊗ Trace of hydraulic head **and fluxes** (rock matrix)

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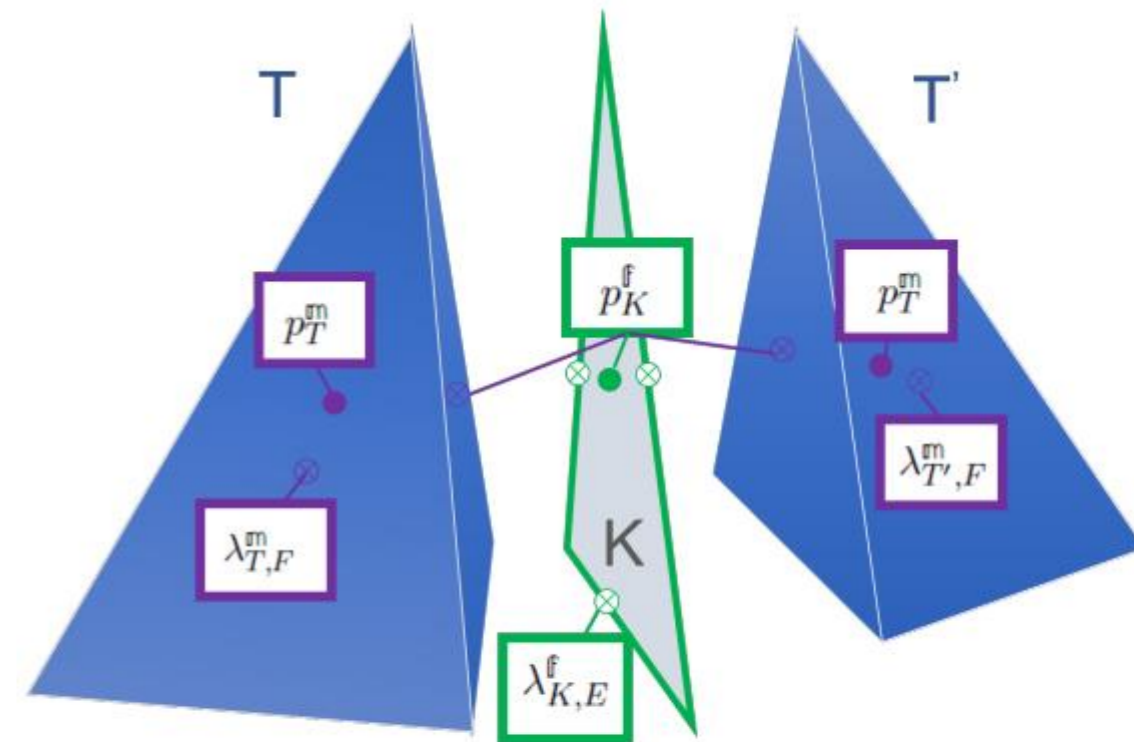
MHFE, unknowns and linear system

Mixed-hybrid unknowns :

- Velocity (**flux**) : Raviart-Thomas-Nédélec lowest order ;
- Hydraulic head : piecewise constant functions ;
- Trace of hydraulic head : Lagrange multiplier, piecewise constant functions on the interior faces and all the edges.

Fluxes are eliminated locally.

Continuous hydraulic head model : $\lambda_{T,F}^m = \lambda_{T',F}^m = p_K^f$.



— Rock matrix unknowns
— Fracture unknowns

- Mean hydraulic head (fracture network)
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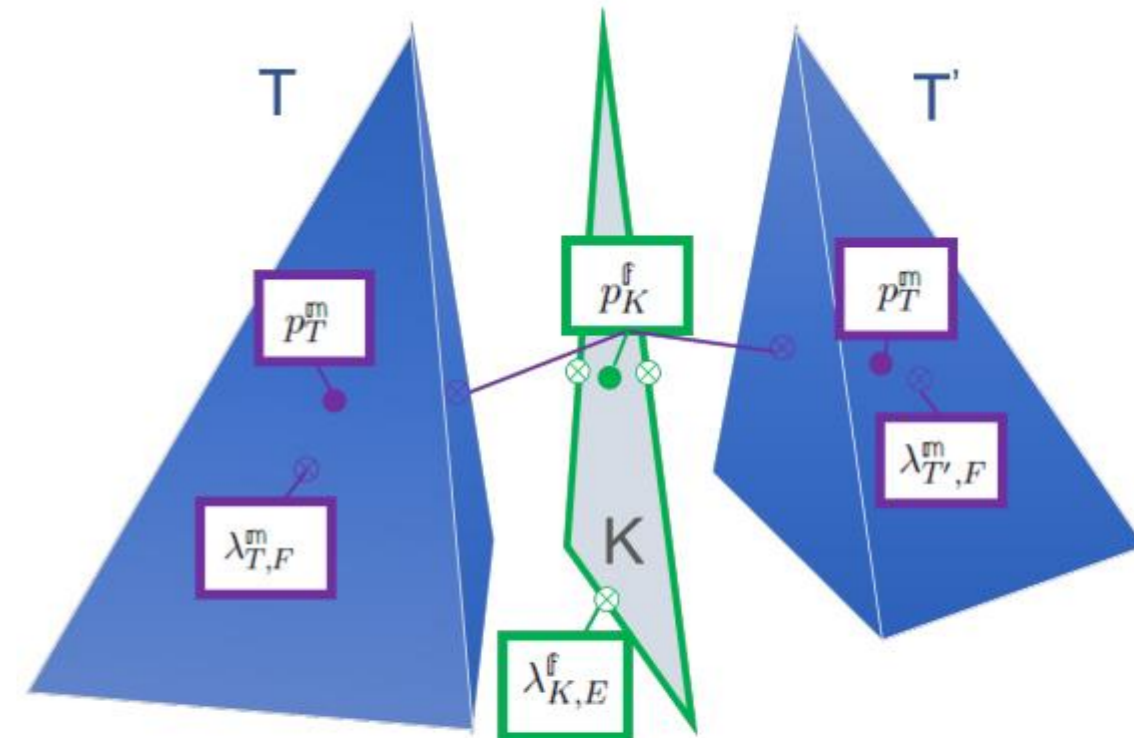
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Schur complement (static condensation) $\rightarrow P^m$ is eliminated.

$$\begin{pmatrix} A^{m,m} & A^{m,f} & 0 \\ (A^{m,f})^T & A^{f,f} + D^f & -R^f \\ 0 & -(R^f)^T & M^f \end{pmatrix} \begin{pmatrix} \Lambda^m \\ P^f \\ \Lambda^f \end{pmatrix} = \begin{pmatrix} \tilde{\mathcal{F}}^m + \mathcal{V}^m \\ \tilde{\mathcal{F}}^{m,f} + V^{m,f} + \mathcal{F}^f \\ \mathcal{V}^f \end{pmatrix}$$

Square, sparse, symmetric and positive definite linear system.



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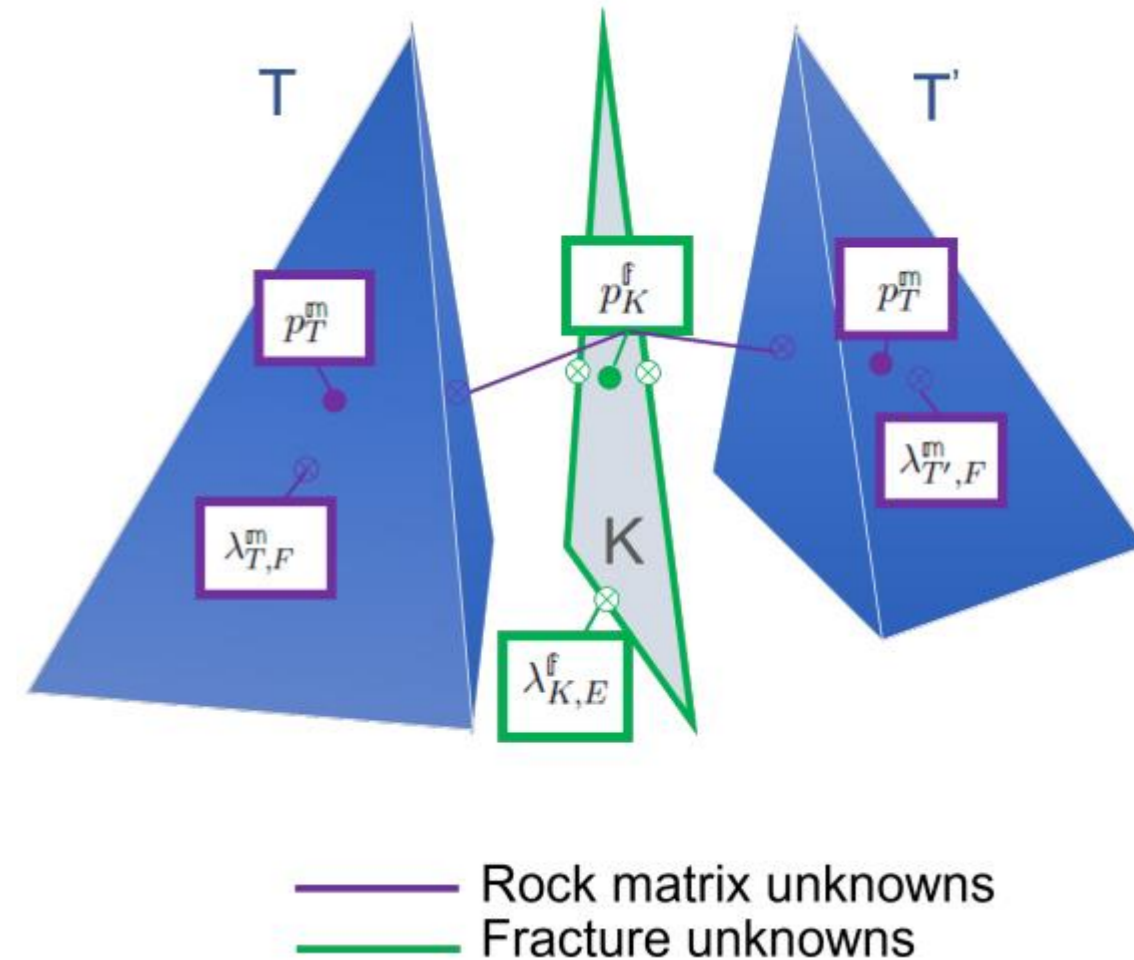
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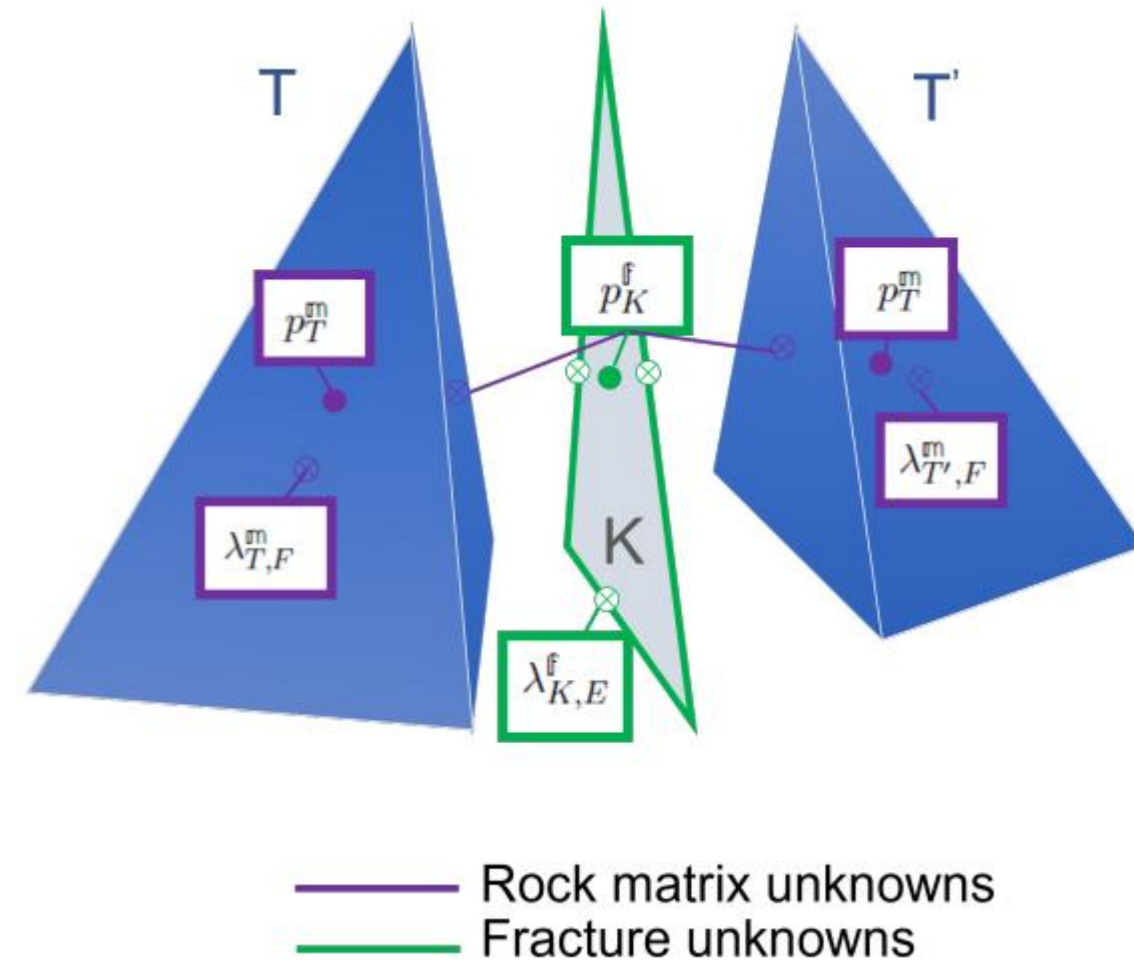
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Square, sparse, symmetric and positive definite linear system.

Post-processing:

- P^m and **fluxes** are recovered on each tetrahedra and triangle.
- Velocity computed using **fluxes** and mixed FE basis functions.



- Mean hydraulic head (fracture network)
- Mean hydraulic head (rock matrix)
- ⊗ Trace of hydraulic head **and fluxes** (fracture network)
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Part 2 :

Simulation framework



M. Kern, G. Pichot and D. Zegarra Vasquez. *Performance of algebraic preconditioners for large-scale simulations of single-phase flow in three-dimensional fractured porous media.* Pre-print hal-05029652. **2025.**

Part 2: simulation framework

└ **Networks with a large number of fractures
with a heterogeneous hydraulic conductivity / transmissivity ratio**

Part 2: simulation framework

Networks with a large number of fractures with a heterogeneous hydraulic conductivity / transmissivity ratio

Fractures = disks.

e.g.: L20 is a cube of side 20 m.

LabCom *fractory*:

- Itasca Consultants (France)
- Géosciences Rennes
- CNRS

P. Davy, R. Le Goc, C. Darcel, O. Bour, J.-R. de Dreuzy, R. Munier. *Journal of Geophysical Research: Solid Earth*. 2010.

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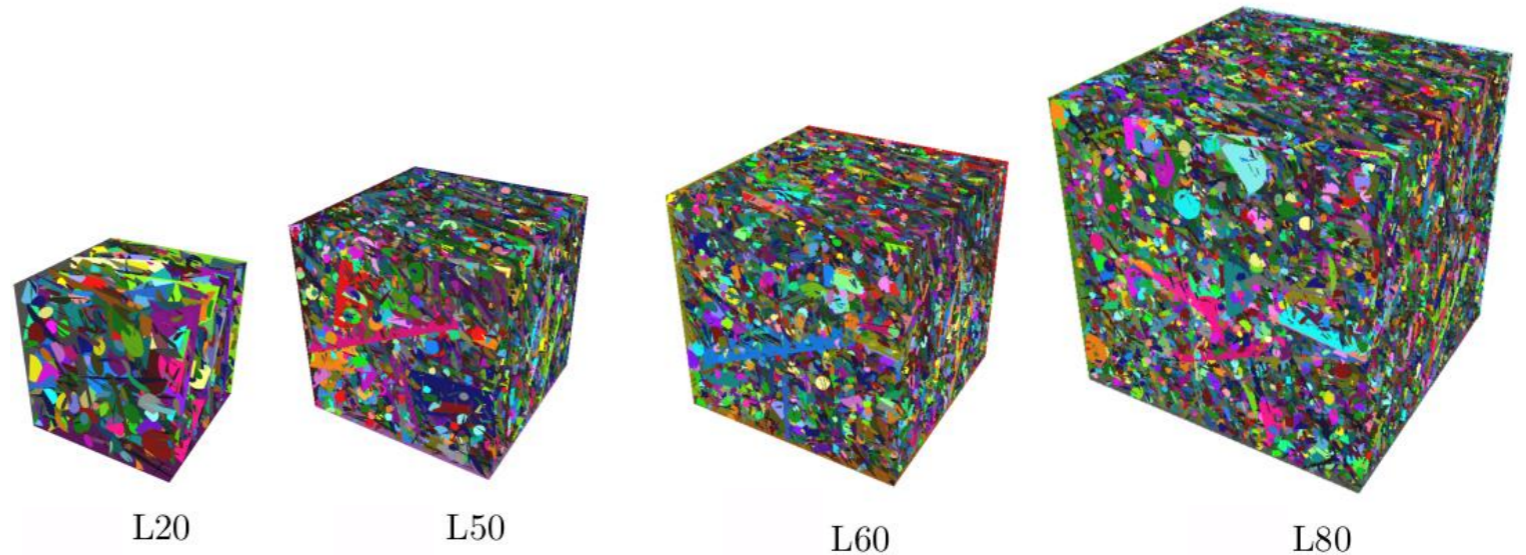
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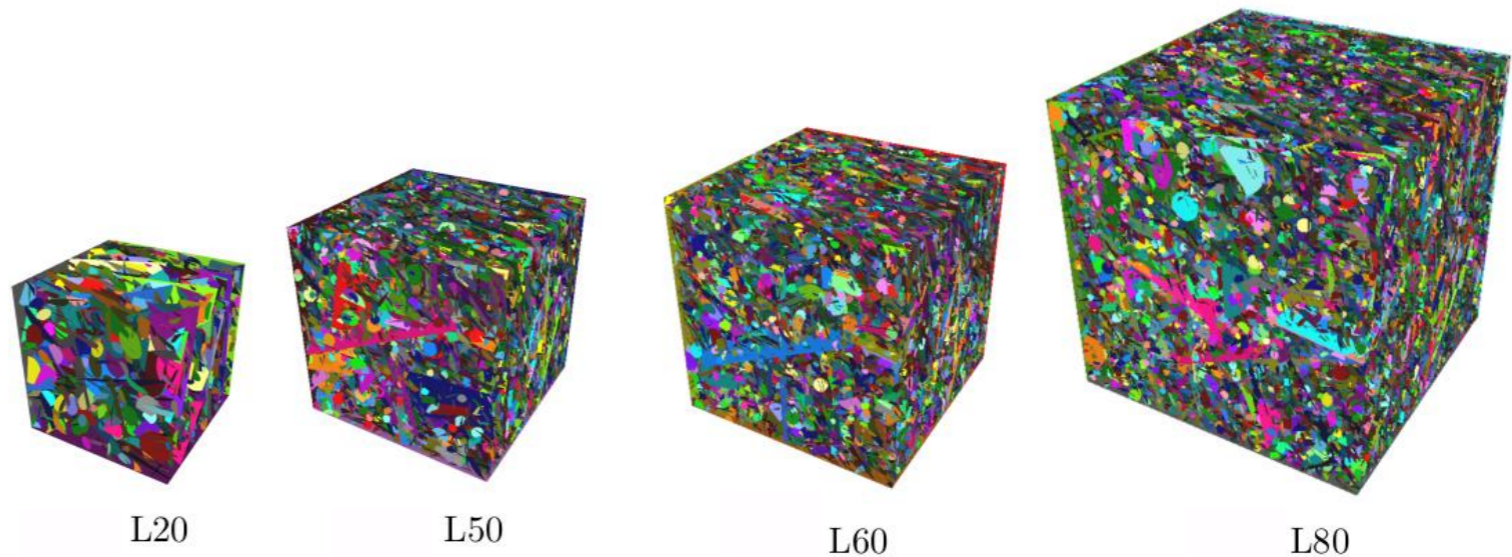
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Geometry name	# frac.
[L20-FPM]	2k
[L50-FPM]	23k
[L60-FPM]	40k
[L80-FPM]	90k
[L100-FPM]	174k
[L130-FPM]	377k
[L160-FPM]	697k



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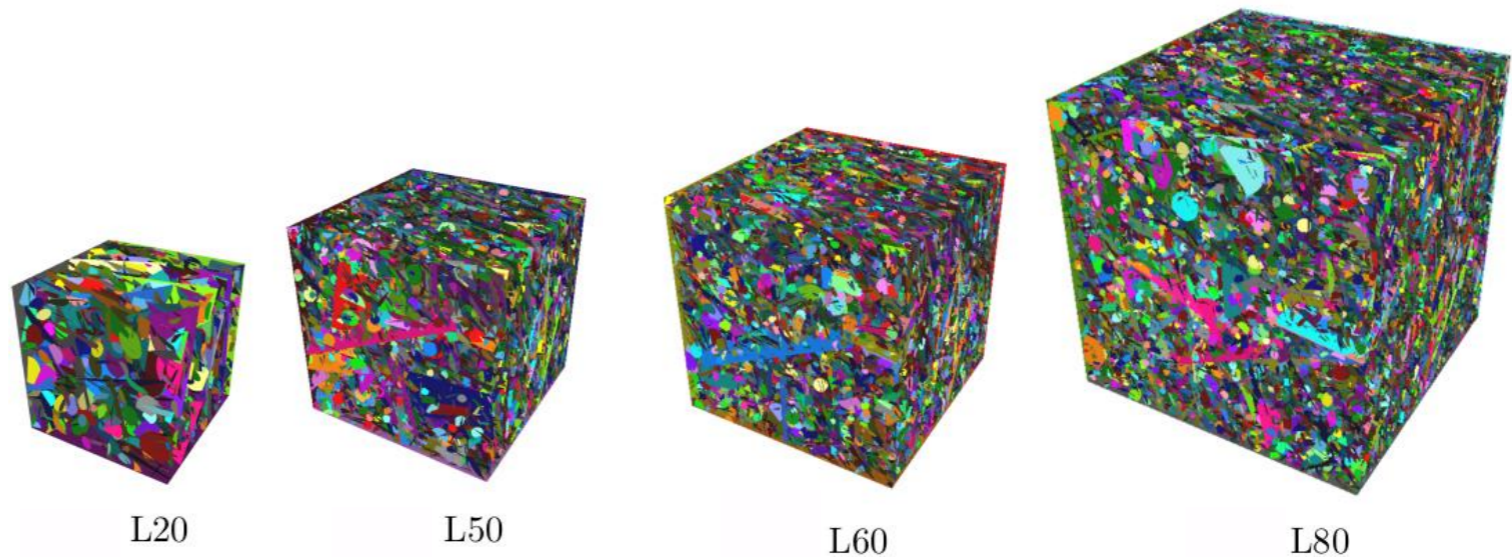
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- **“1v100”**. Rock matrix: $K^m = 1$ m/s. Fracture network: $K^f = 100$ m²/s (the same for all fractures).
- **“heter”**. Rock matrix: $K^m = 10^{-8}$ m/s. Fracture network: K^f takes one value per fracture in the range $[10^{-6}, 20]$ m²/s (data from **LabCom factory**).

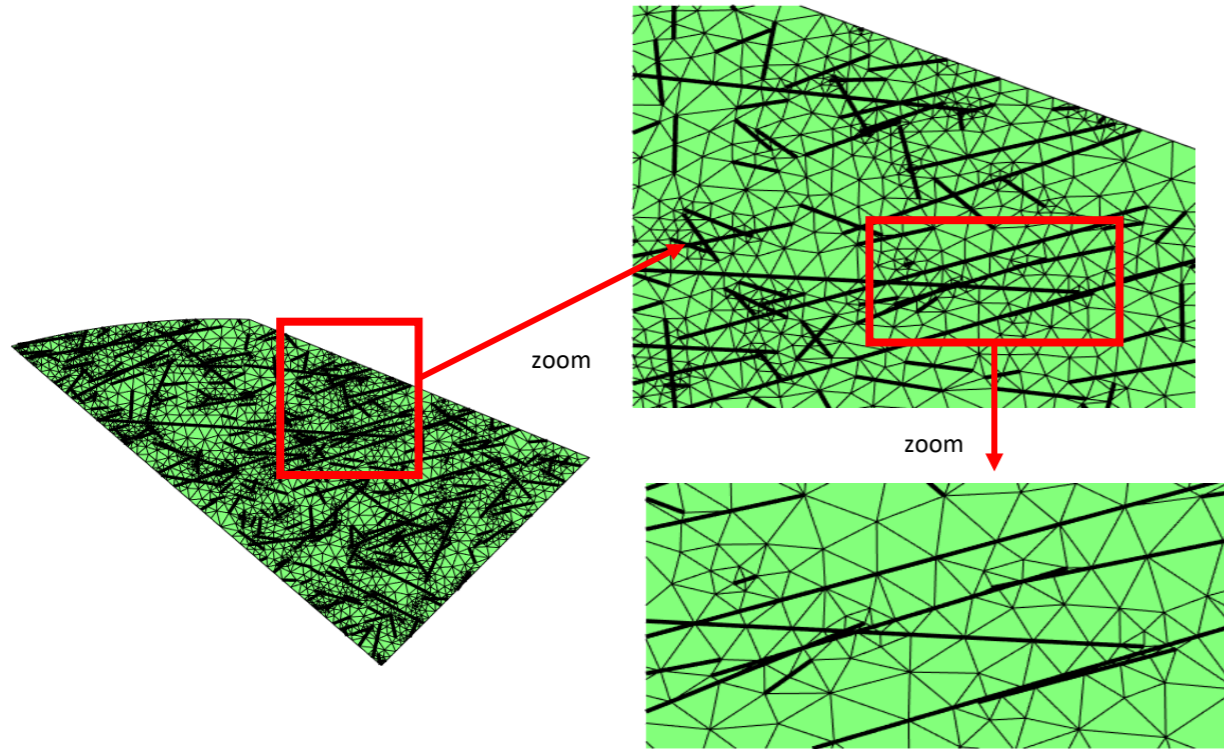
Part 2: simulation framework

Mesh generation with dedicated software

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Mesh generation with dedicated software

2D main challenge. Small angles, up to millions of fractures.

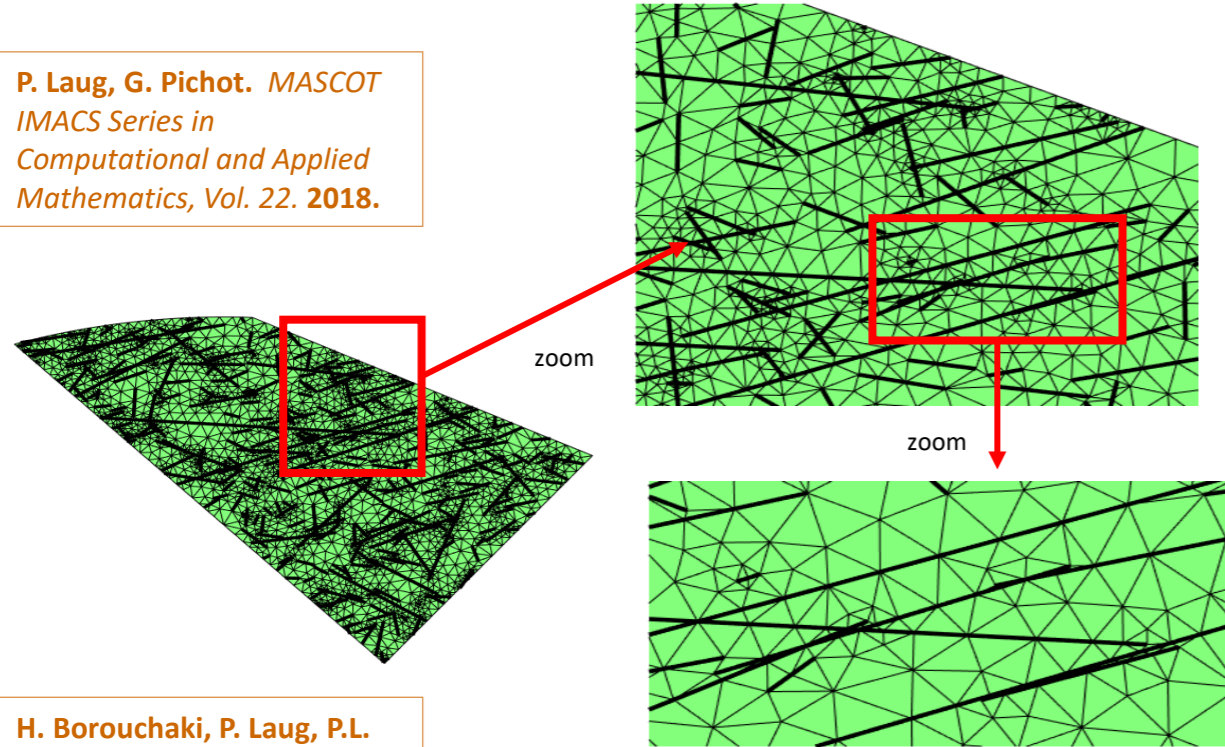


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MODFRAC

Inria Gamma, Serena & UTT.

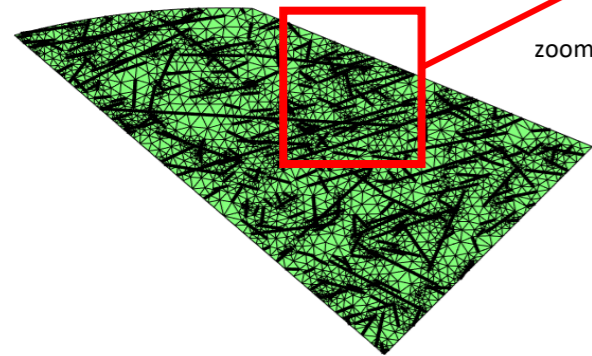
Parallel unstructured surface mesh generator
with a user input minimum quality.

Part 2: simulation framework

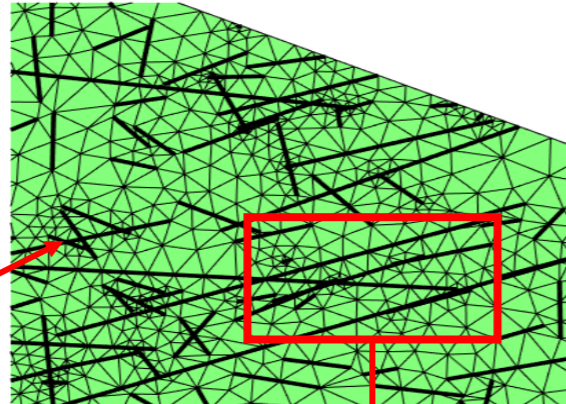
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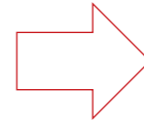
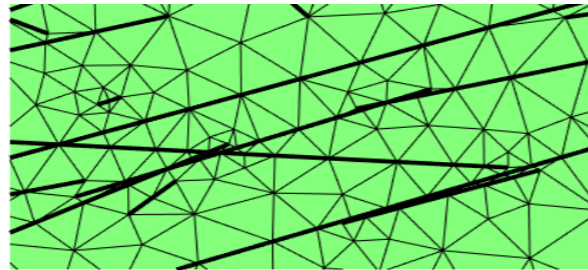
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zoom



zoom



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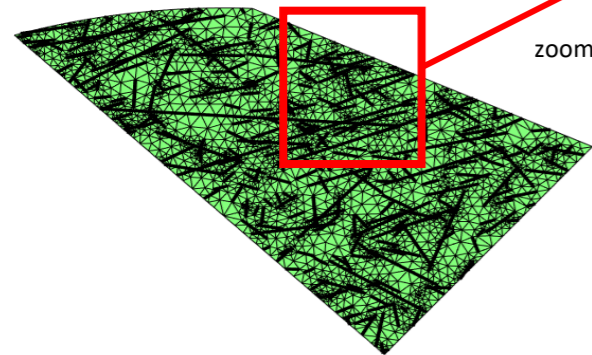
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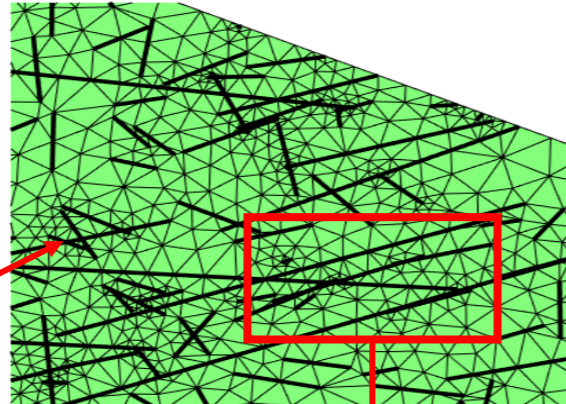
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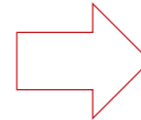
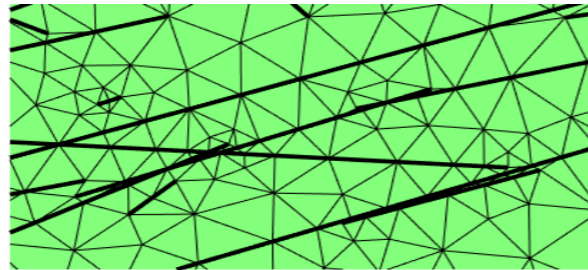
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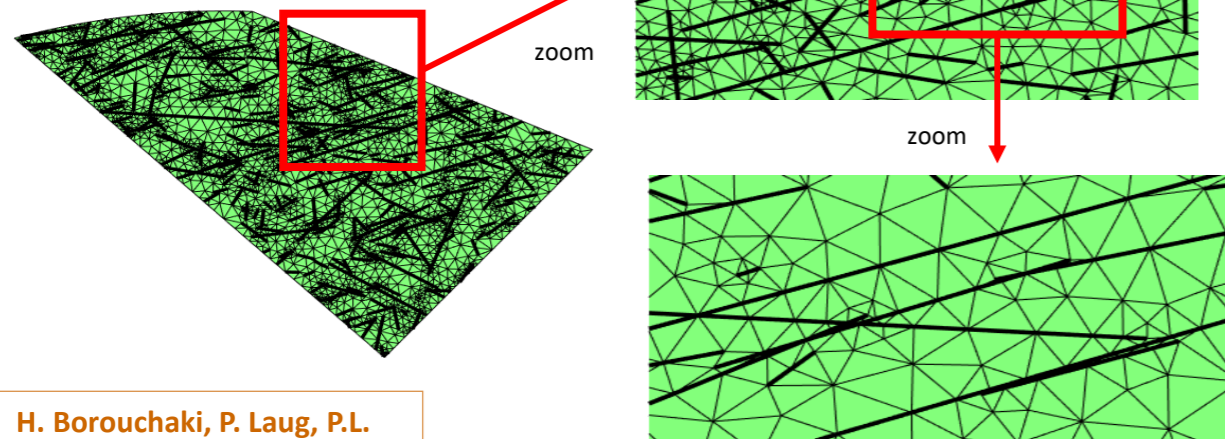
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GHS3D

Inria Gamma.

Unstructured volume mesh generator.

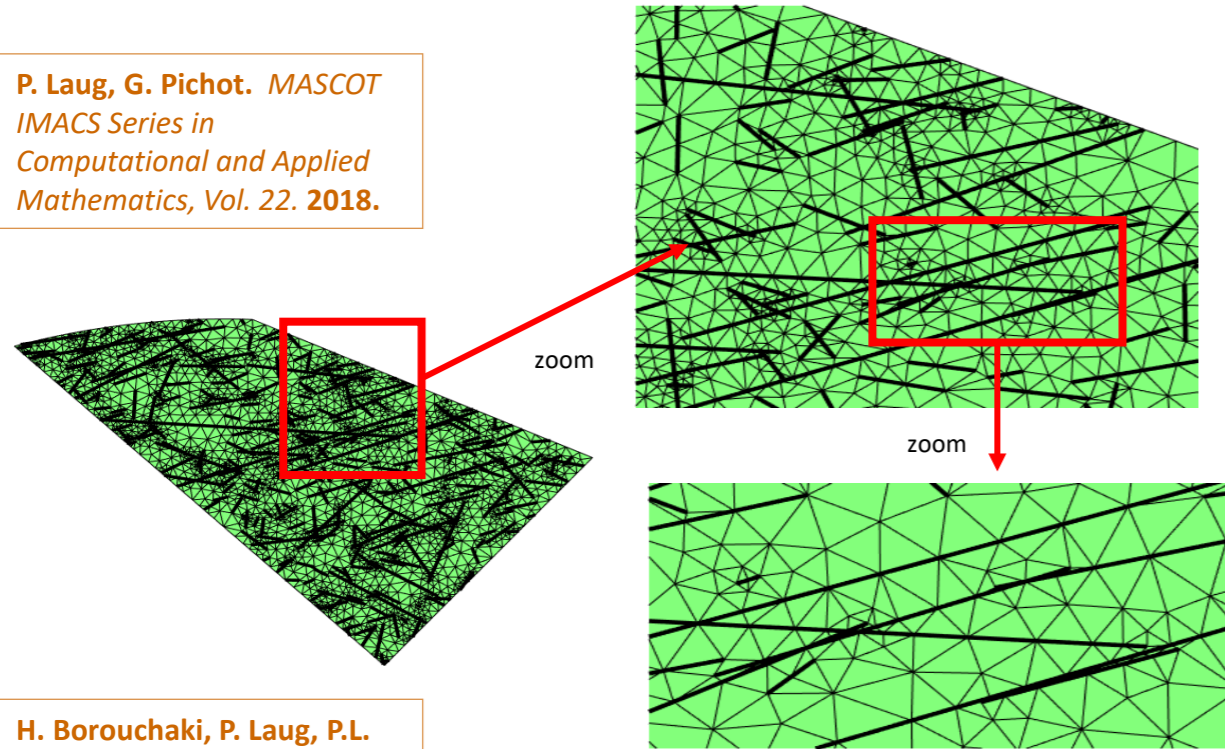
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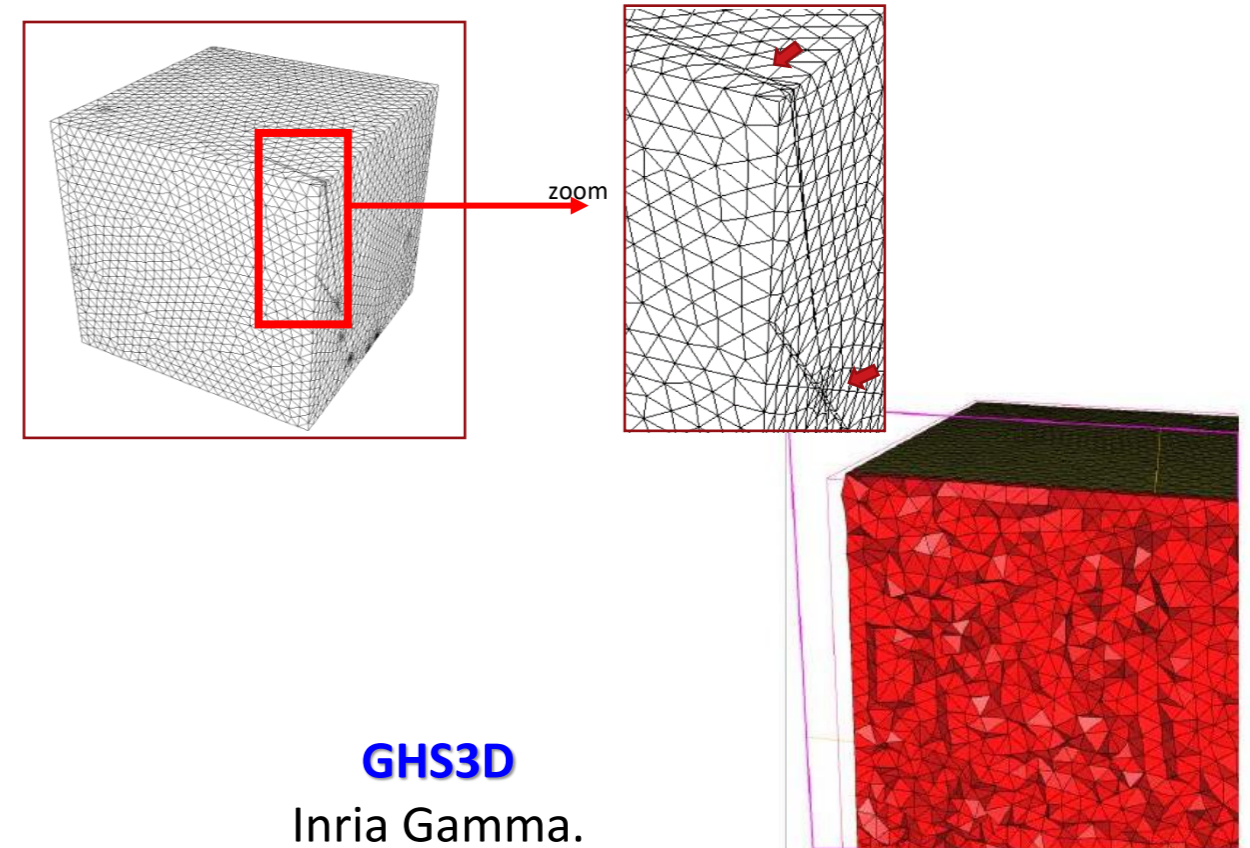
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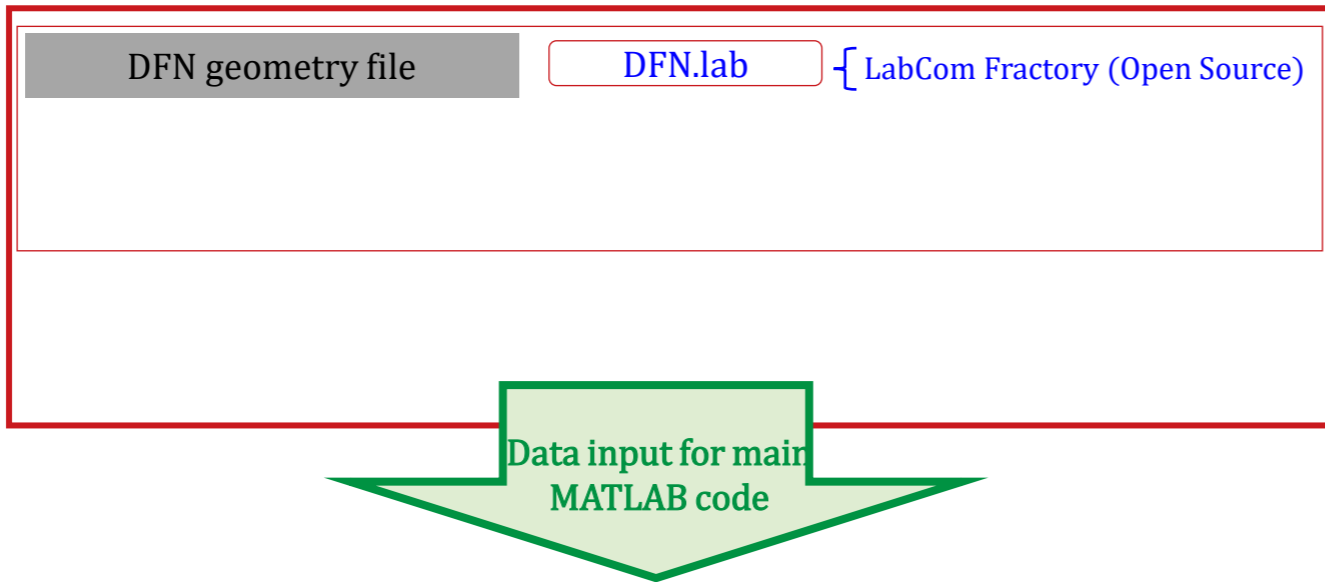
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Part 2: simulation framework

└ **nef-flow-fpm: an MHFE MATLAB code - workflow**

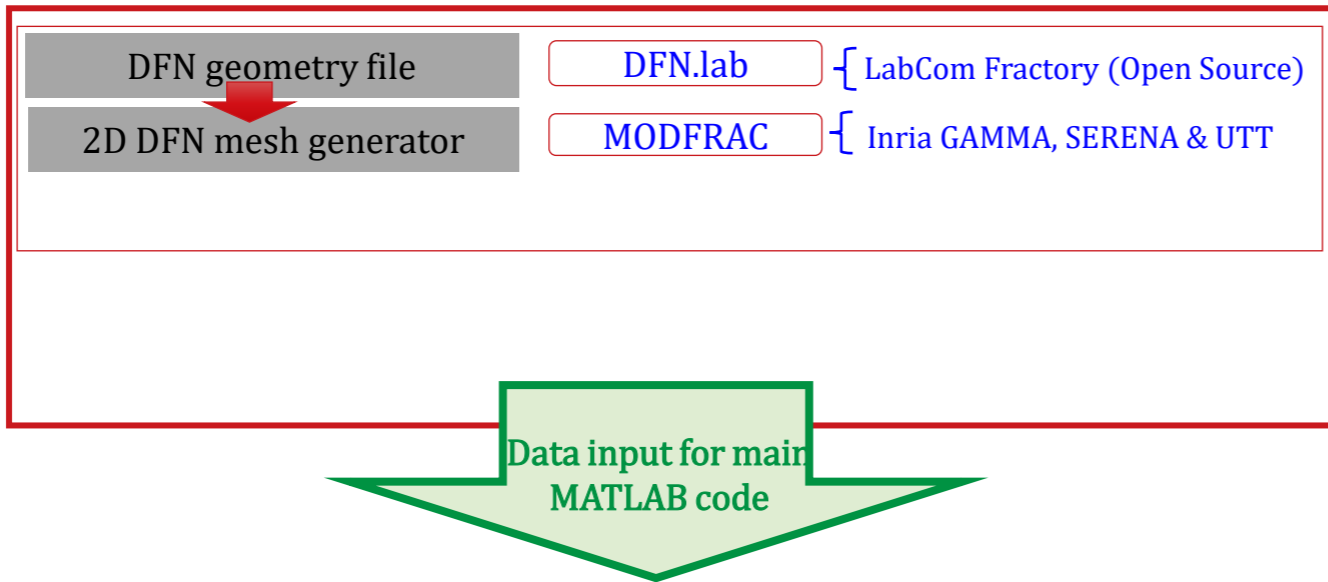
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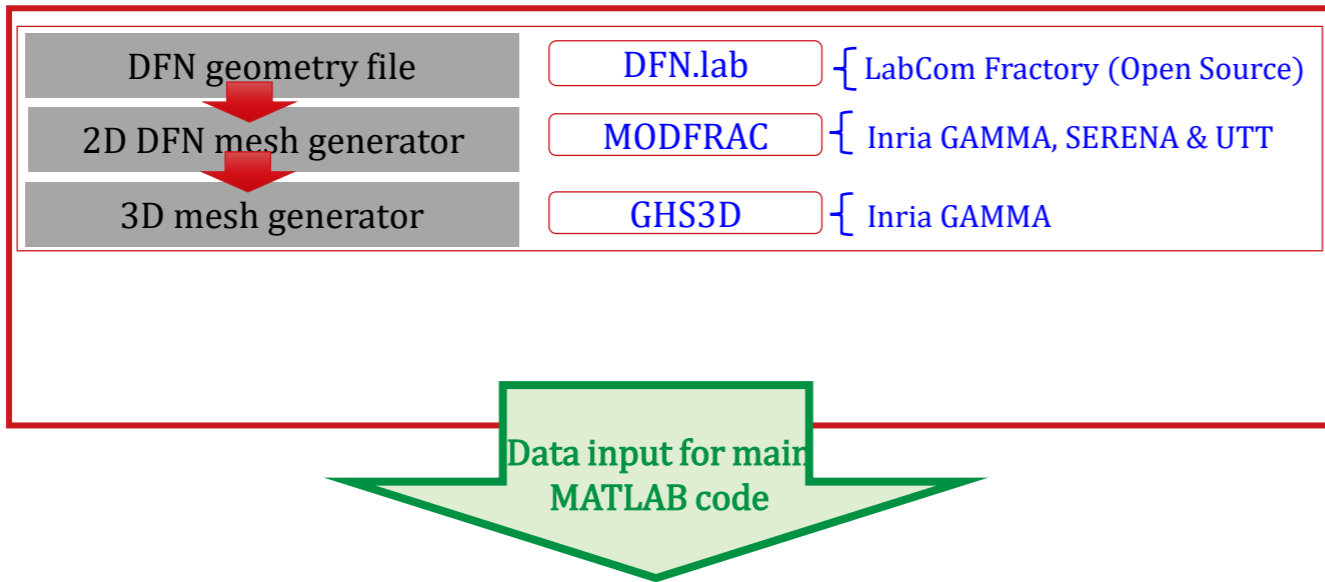
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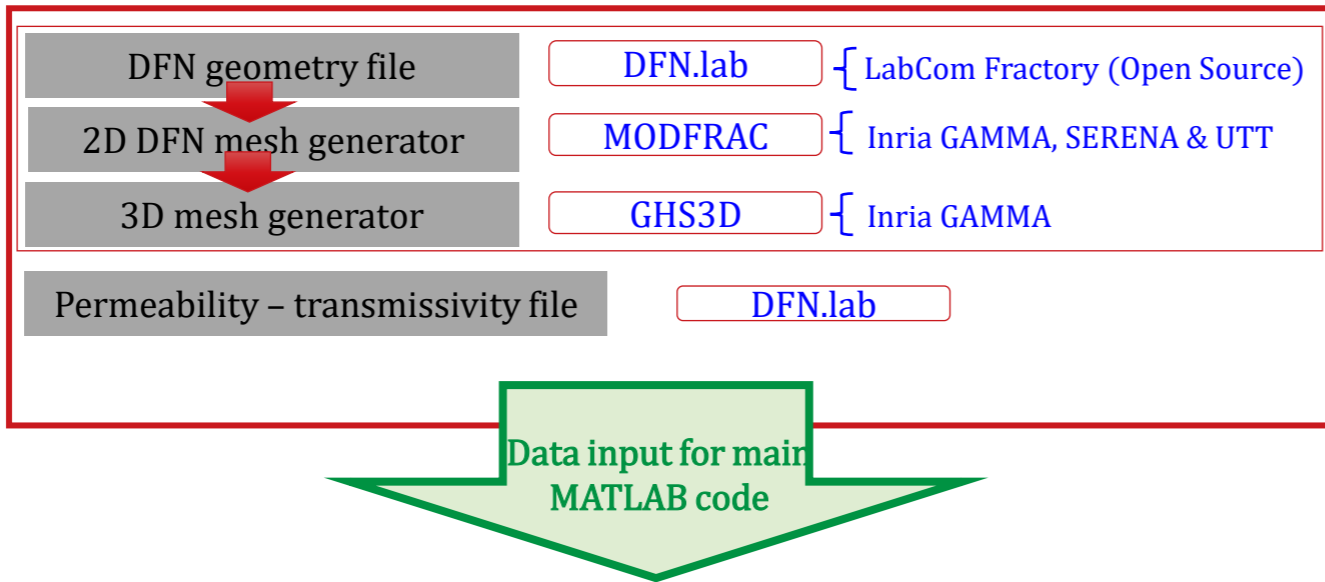
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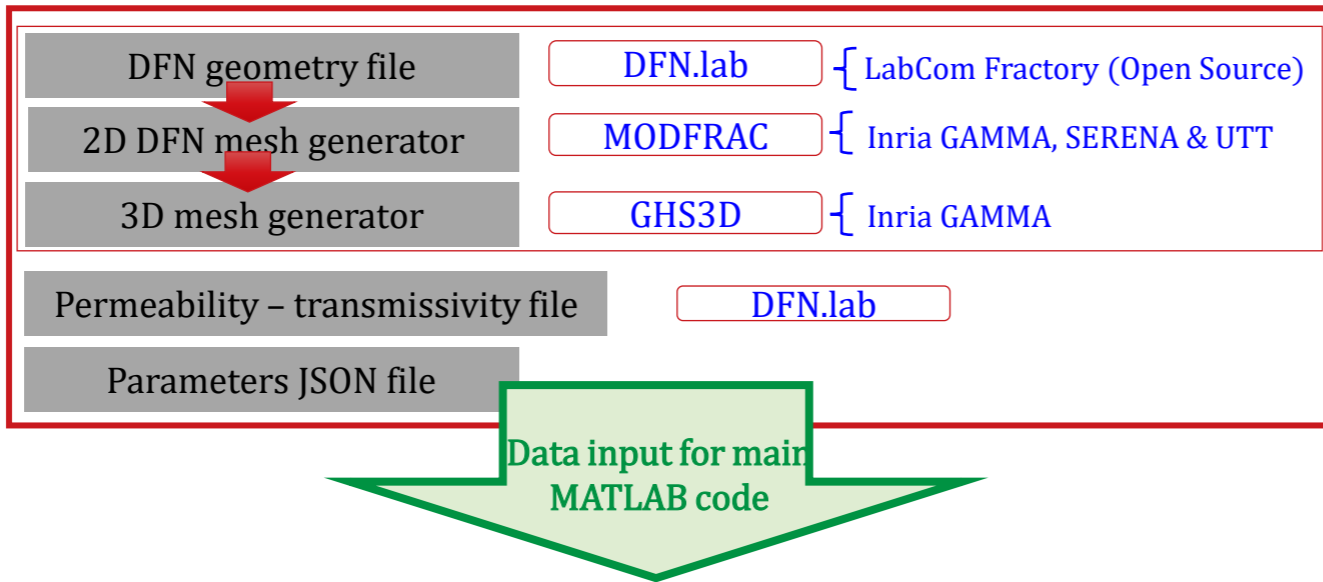
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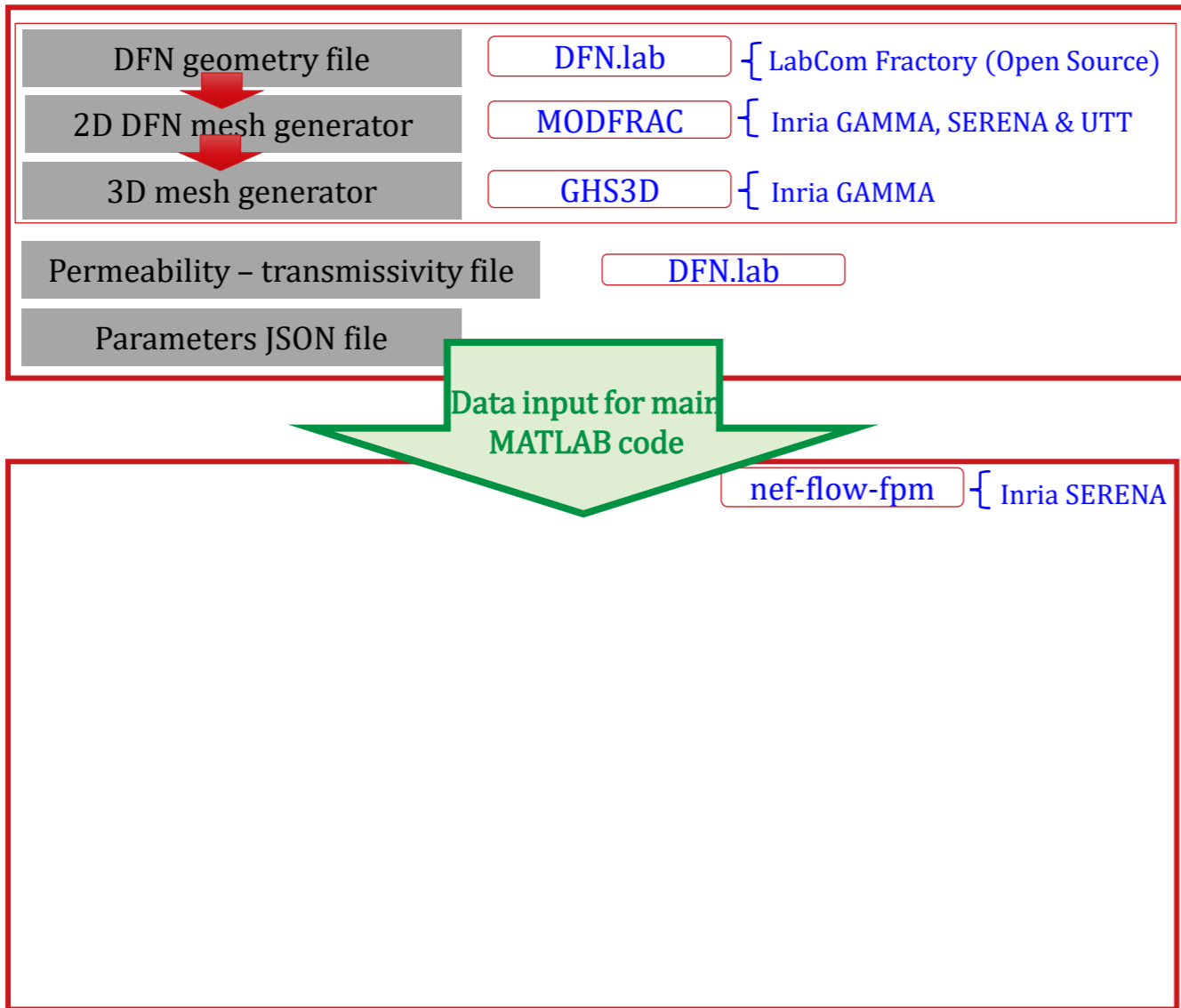
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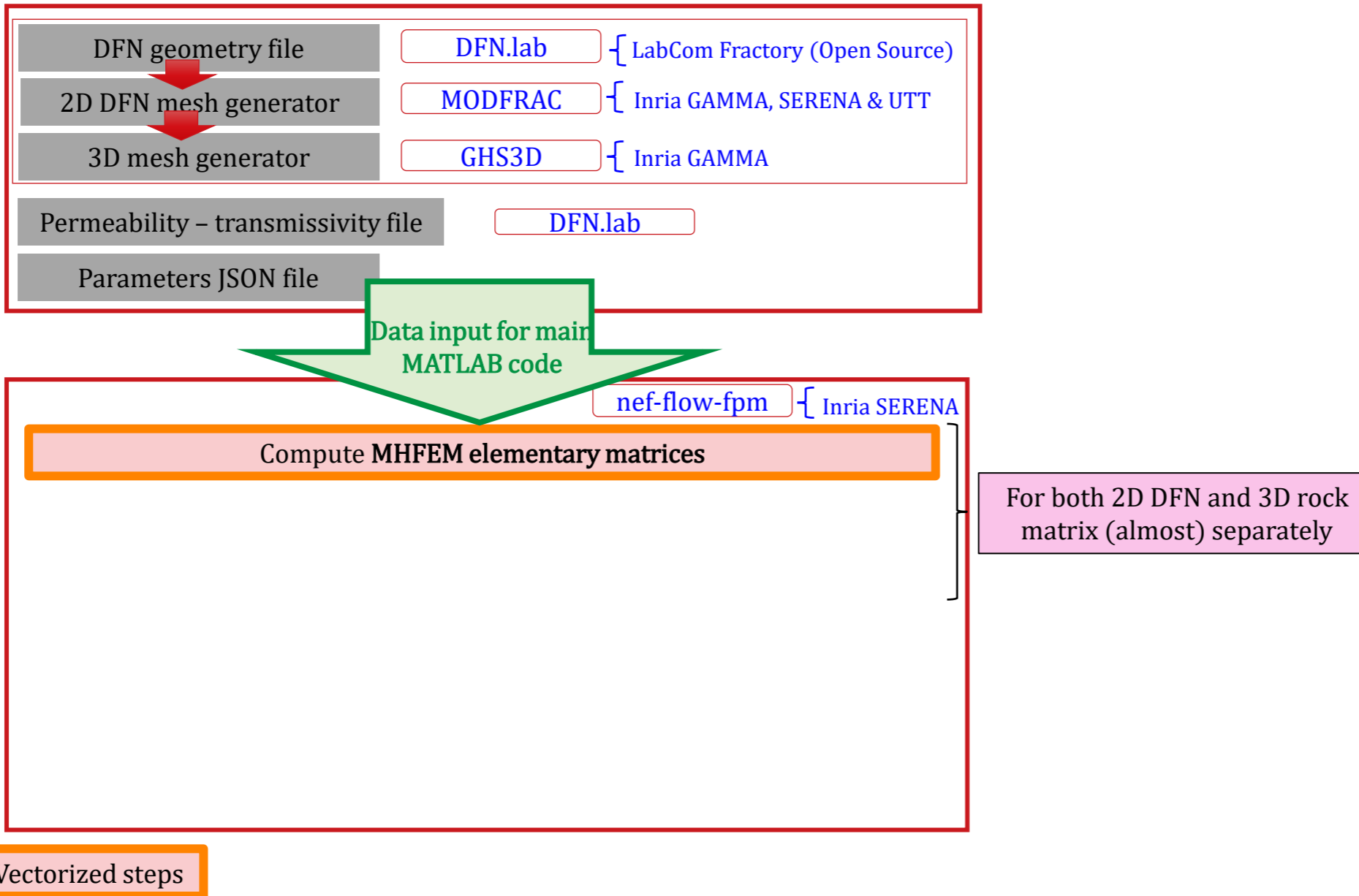
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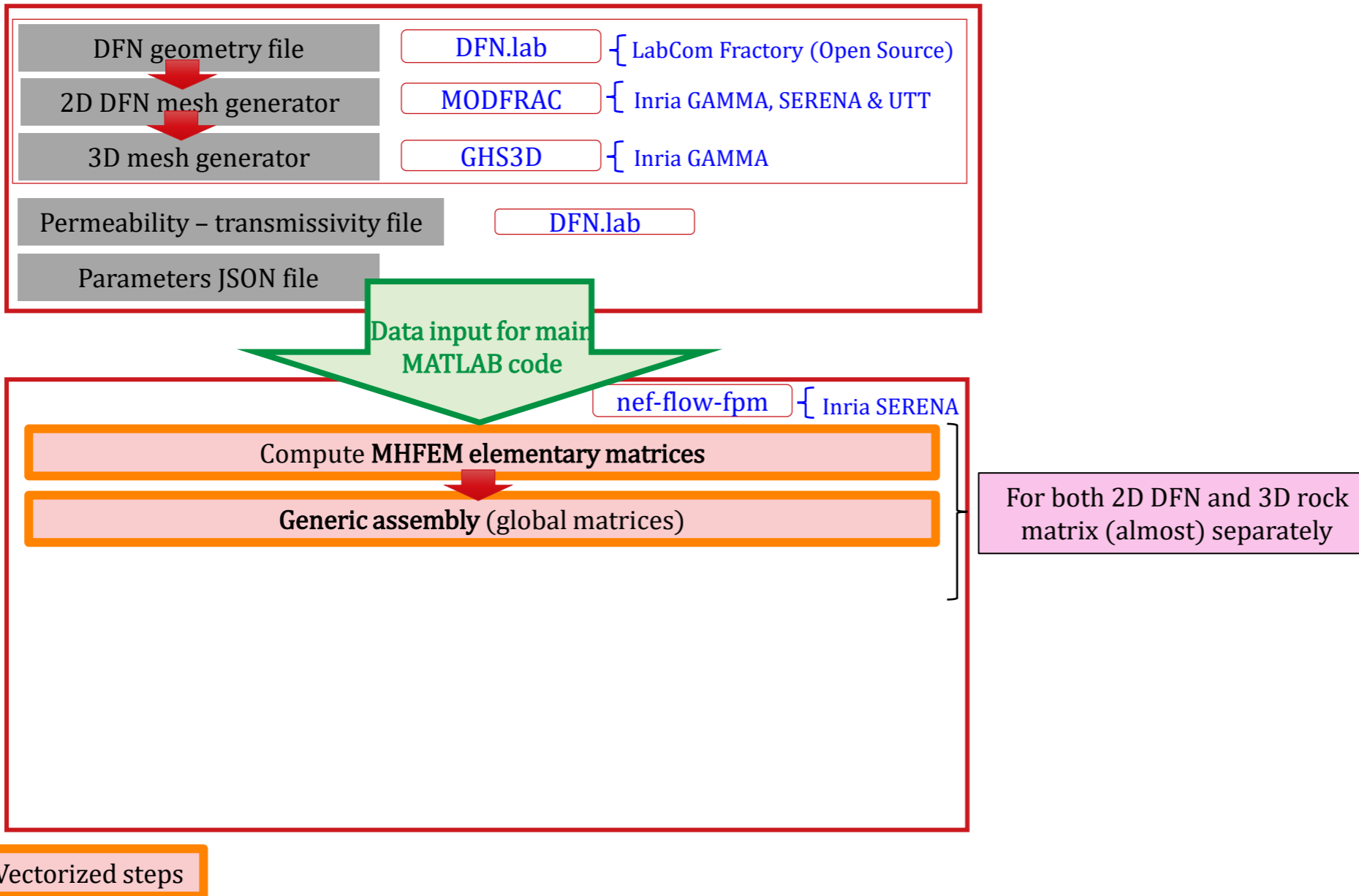
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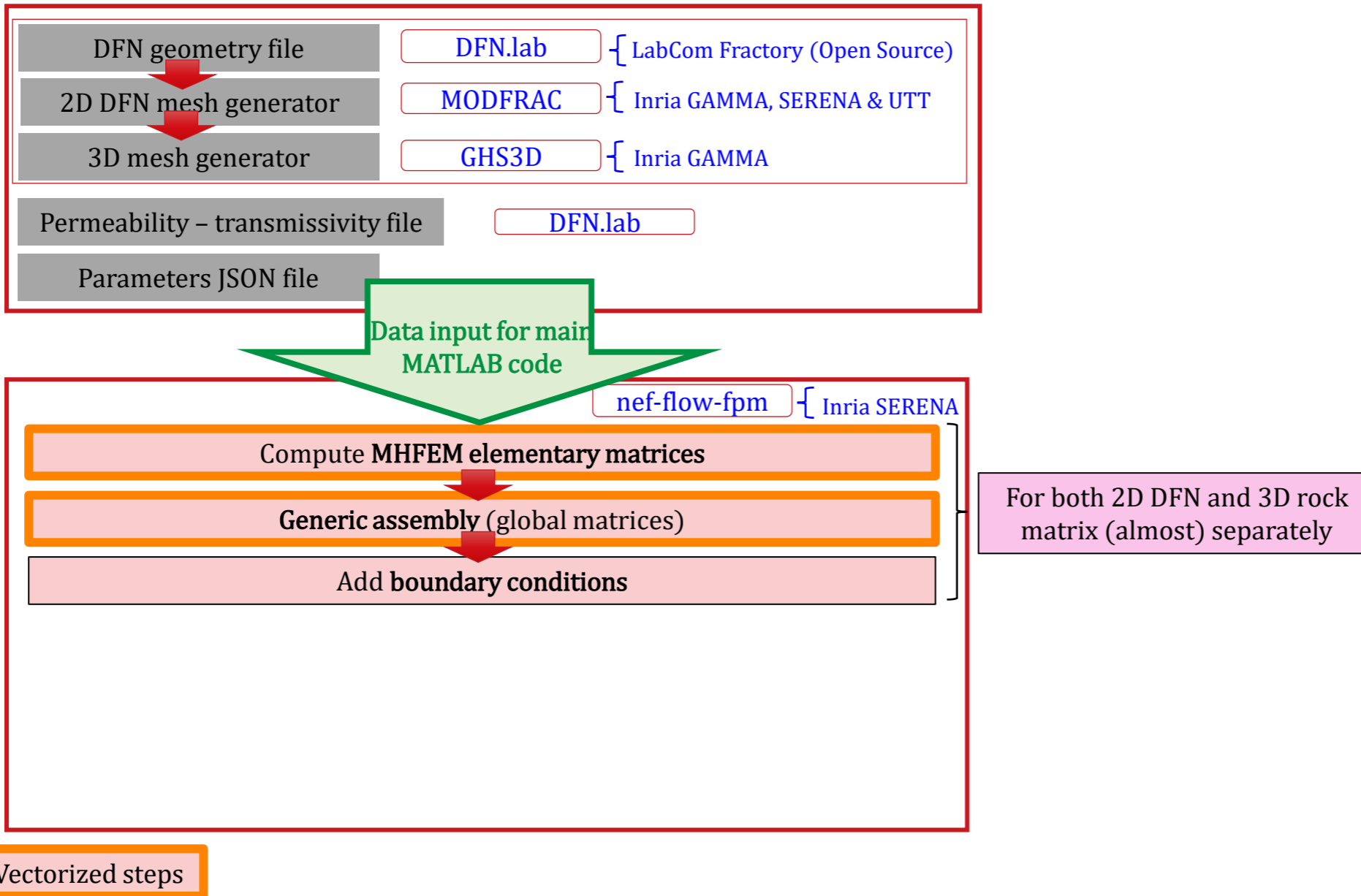
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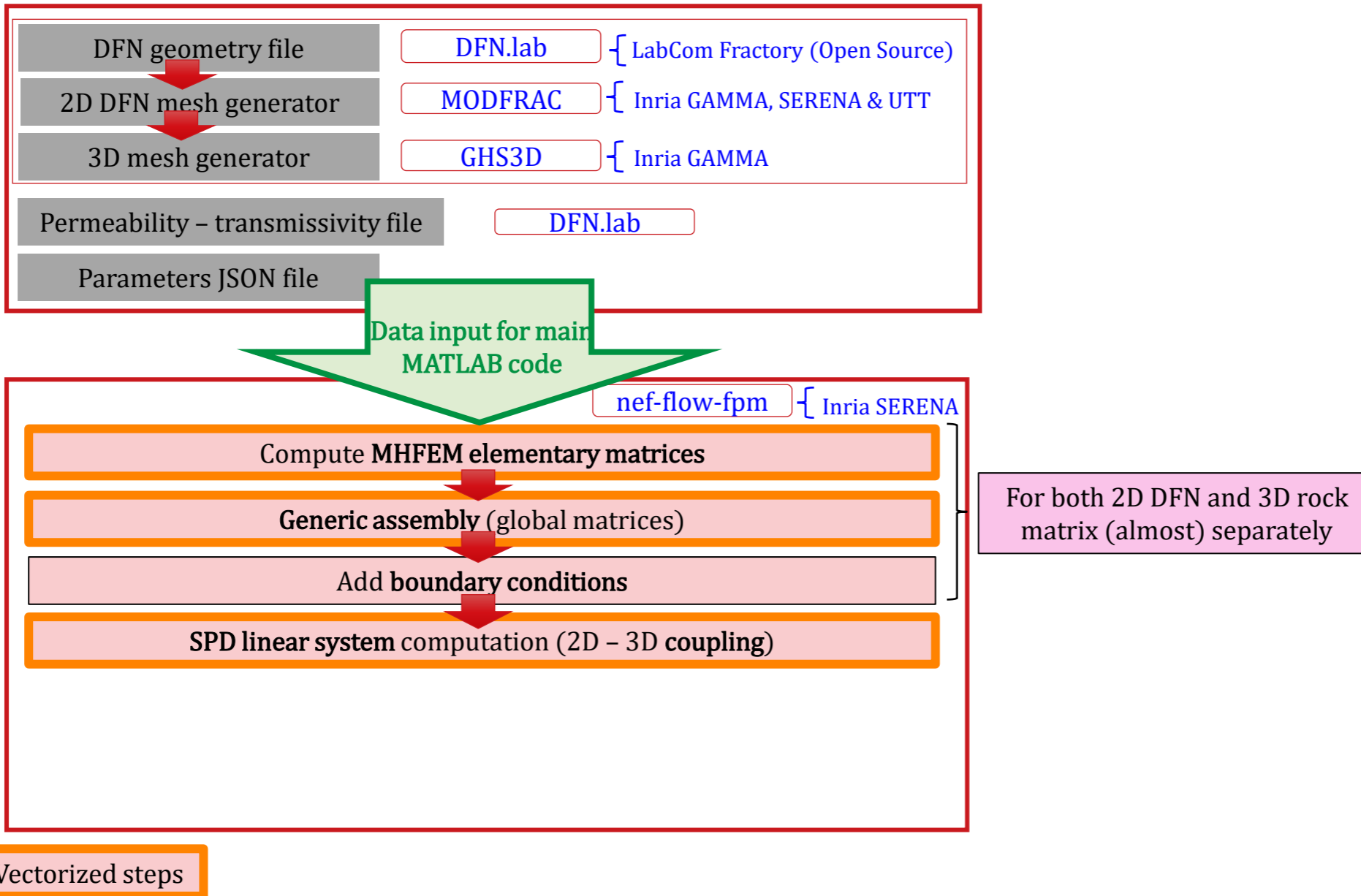
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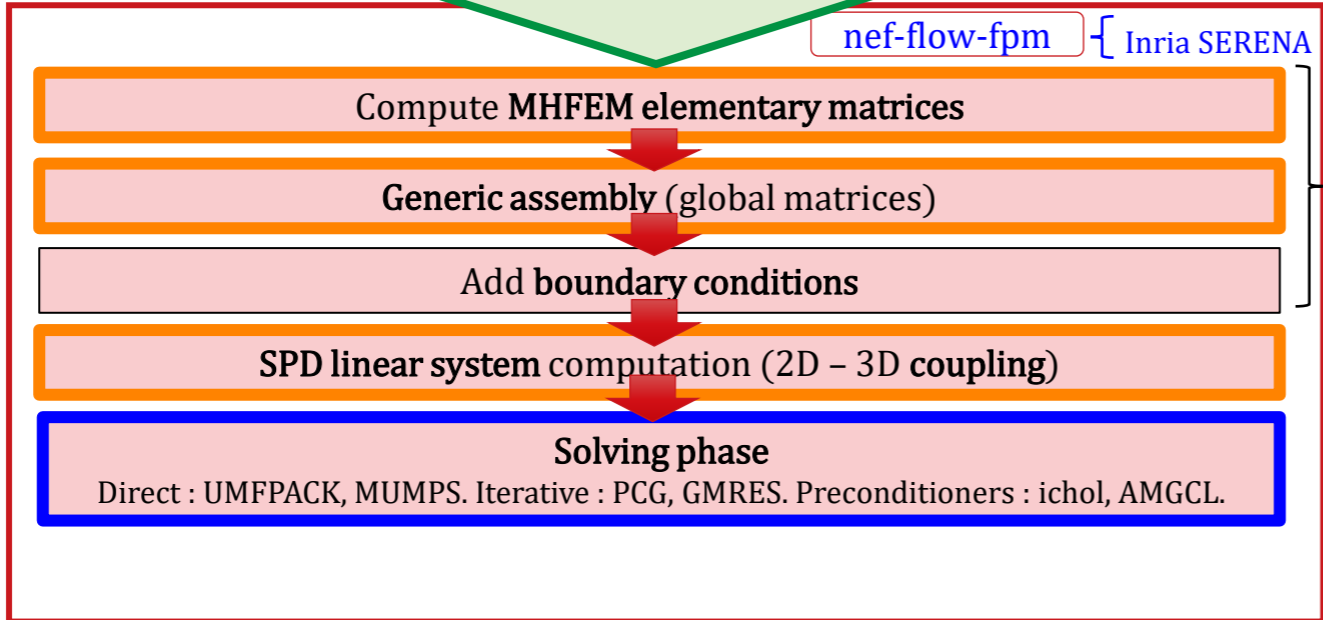
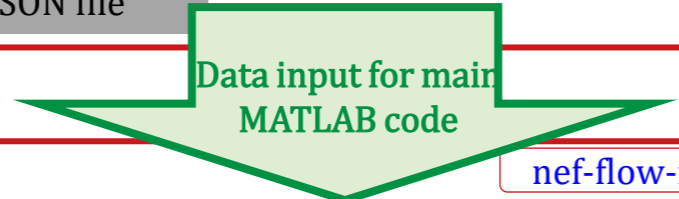
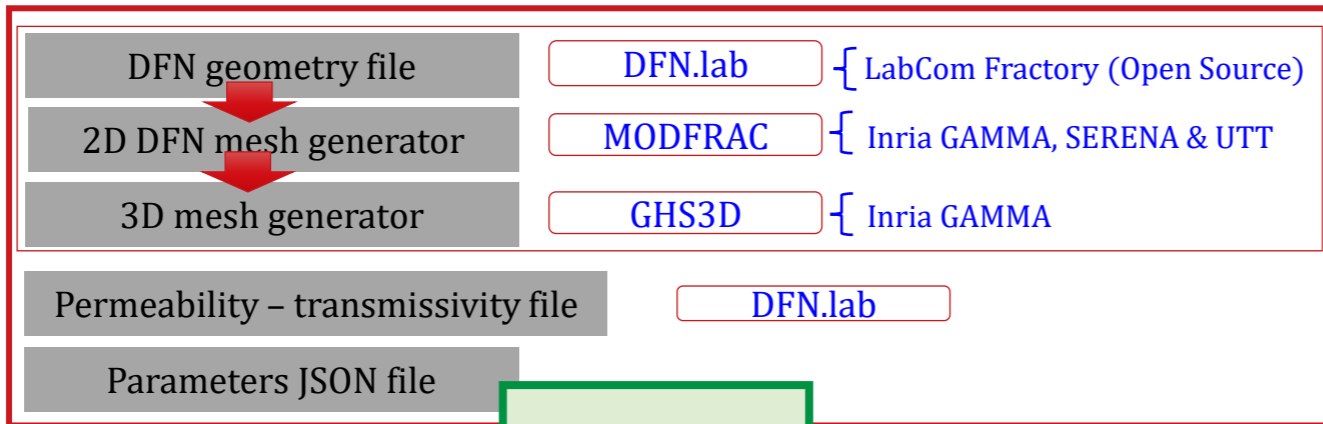
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For both 2D DFN and 3D rock matrix (almost) separately

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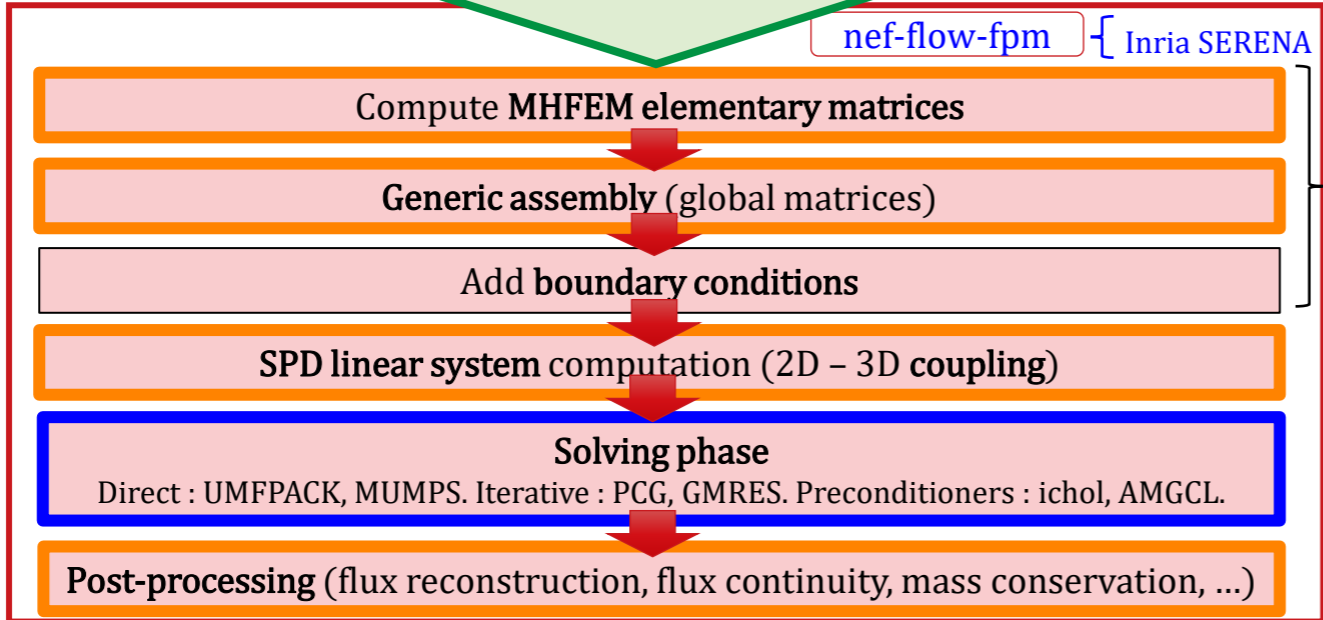
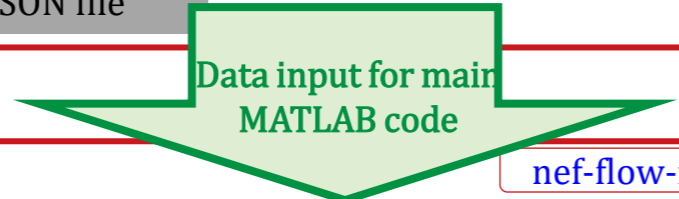
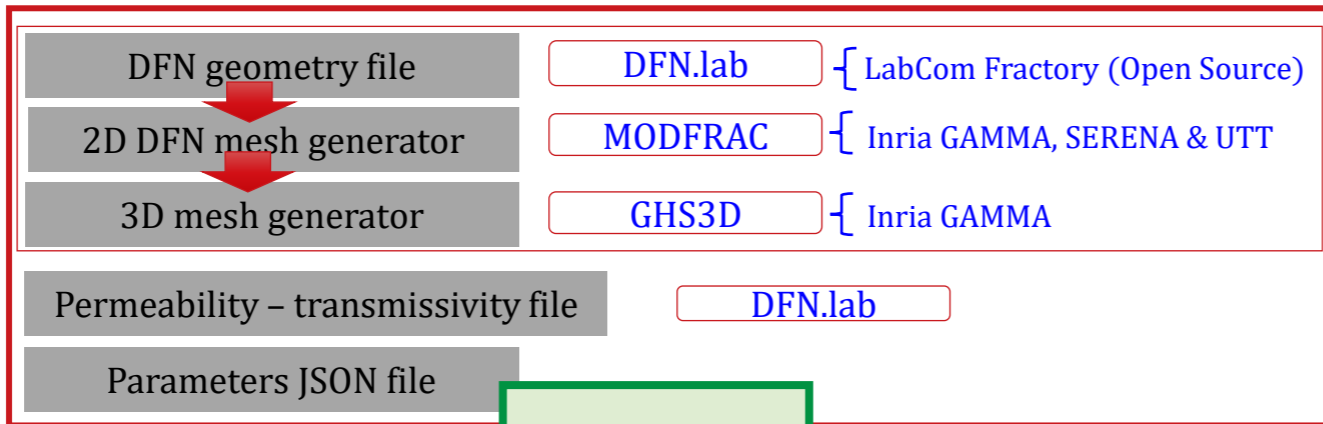
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Vectorized steps

Possible external codes (parallelization depends on the chosen solver)

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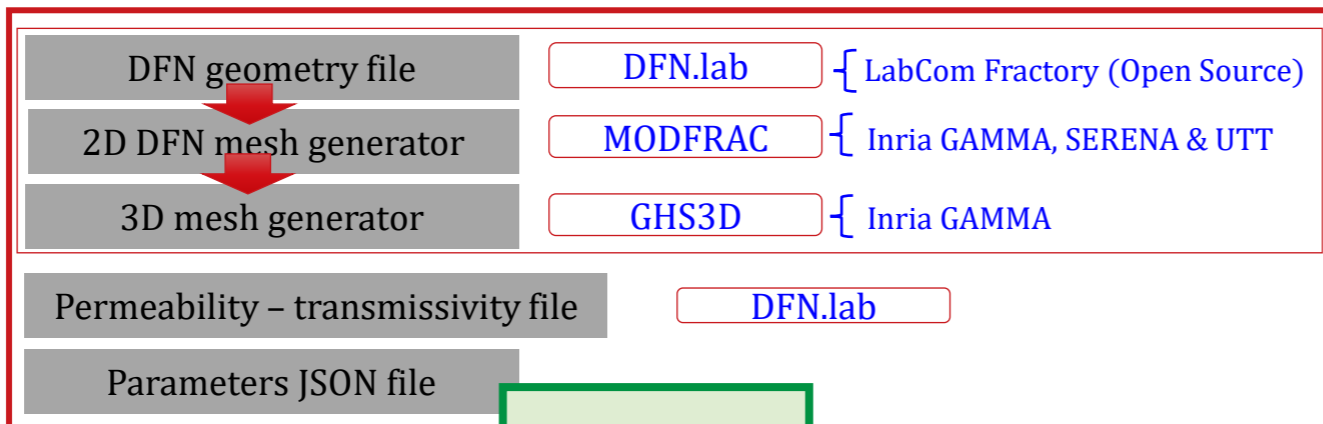
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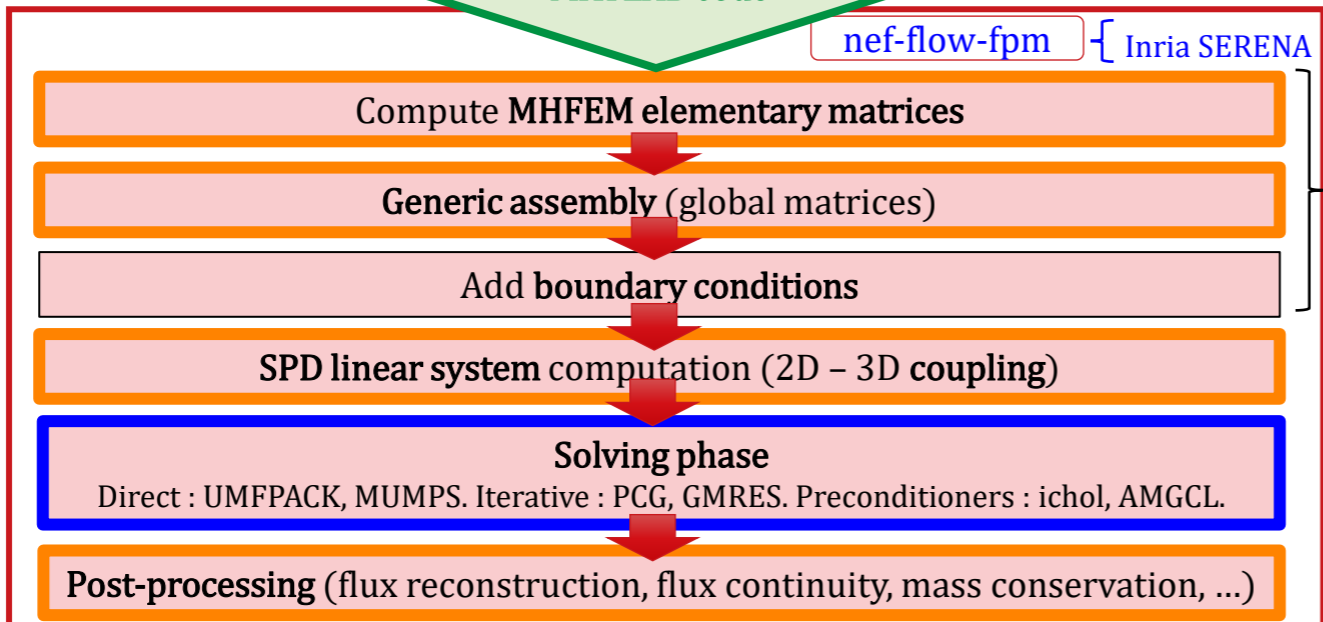
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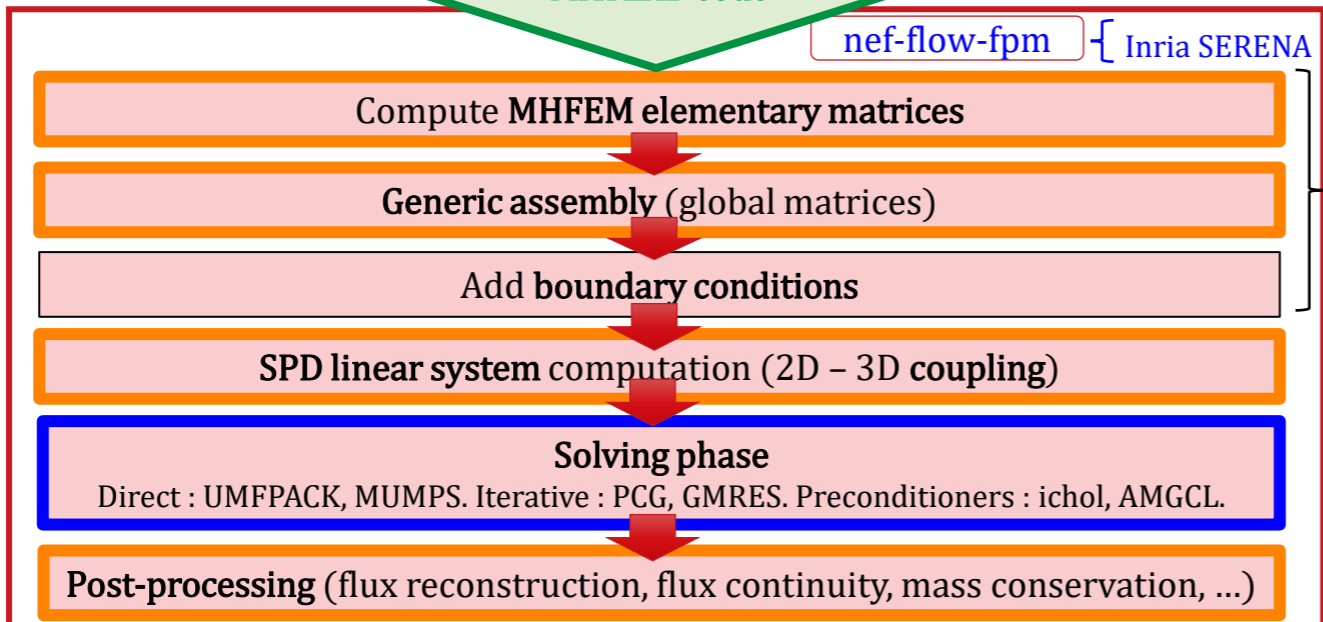
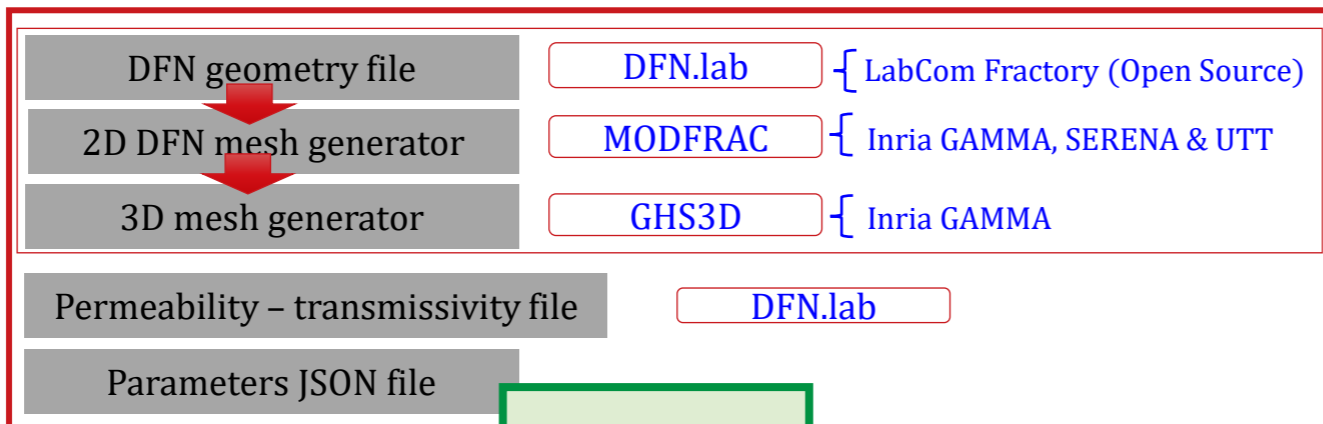
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Code validation :
- benchmark ;

I. Berre, W. M. Boon, B. Flemisch, A. Fumagalli, D. Gläser, E. Keilegavlen, A. Scotti, I. Stefansson, A. Tatomir, K. Brenner, S. Burbullah, P. Devloo, O. Duran, M. Favino, J. Hennicker, I. Lee, K. Lipnikov, R. Masson, K. Mosthaf, M. G. C. Nestola, C. Ni, K. Nikitin, P. Schälde, D. Svyatskiy, R. Yanbarisov, P. Zulian. *Advances in Water Resources*. 2021.

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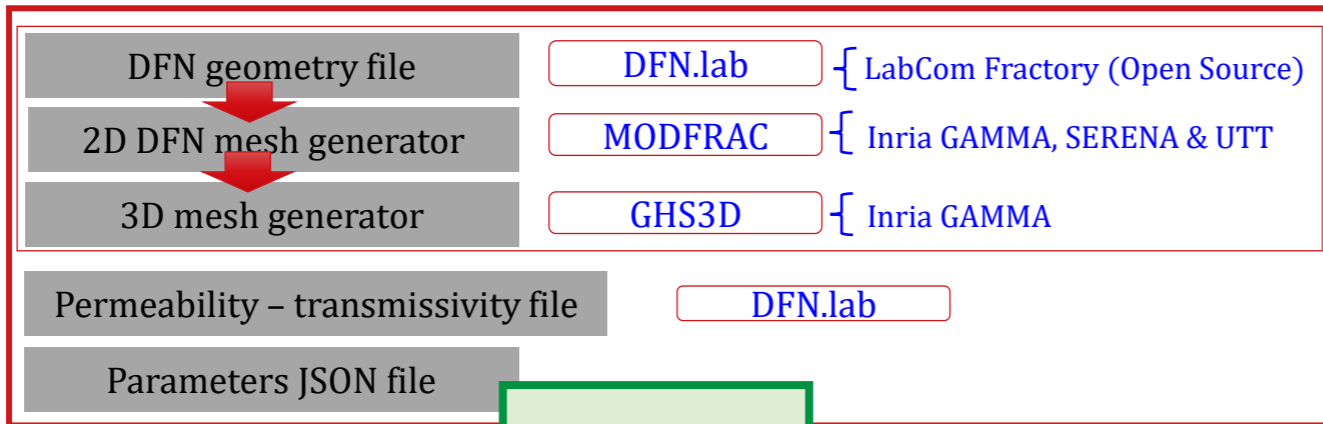
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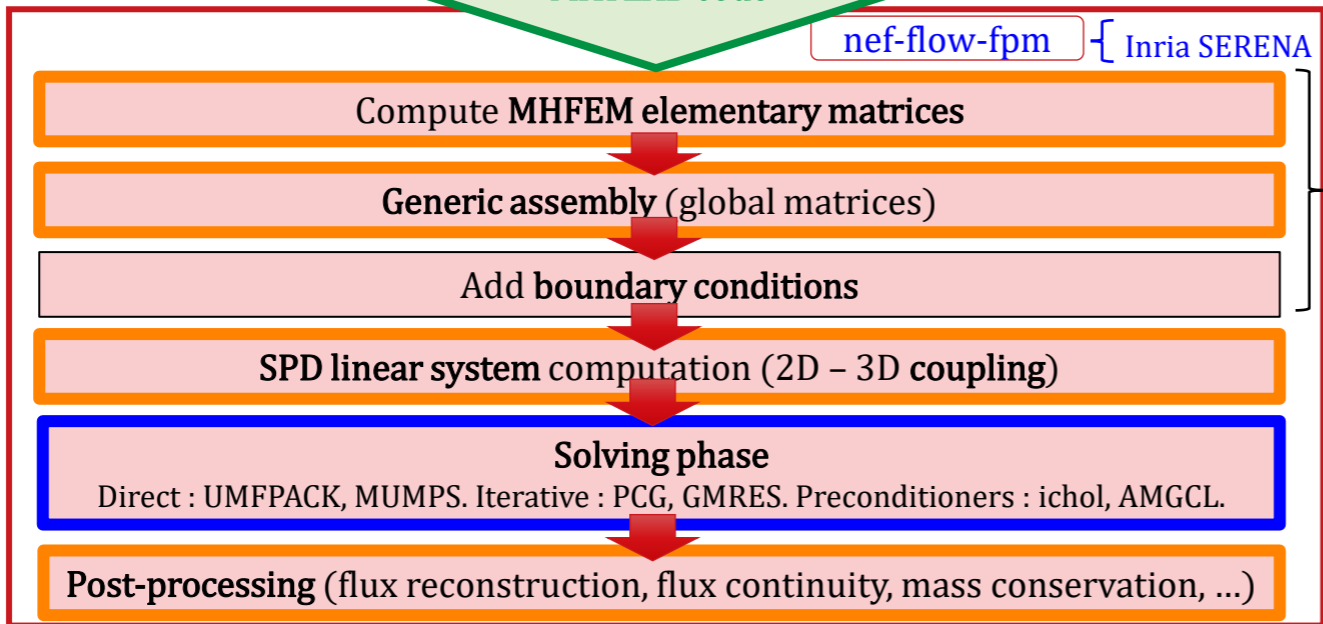
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Data input for main MATLAB code



Code validation :
 - benchmark ;
 - analytical solution.

I. Berre, W. M. Boon, B. Flemisch, A. Fumagalli, D. Gläser, E. Keilegavlen, A. Scotti, I. Stefansson, A. Tatomir, K. Brenner, S. Burbullah, P. Devloo, O. Duran, M. Favino, J. Hennicker, I. Lee, K. Lipnikov, R. Masson, K. Mosthaf, M. G. C. Nestola, C. Ni, K. Nikitin, P. Schälde, D. Svyatskiy, R. Yanbarisov, P. Zulian. *Advances in Water Resources*. 2021.

K. Brenner, M. Groza, C. Guichard, G. Lebeau, and R. Masson. *Numerische Mathematik*. 2016.

For both 2D DFN and 3D rock matrix (almost) separately

T. A. Davis. *ACM Transactions on Mathematical Software*. 2004.

P. R. Amestoy, I. S. Duff, J. Koster, J.-Y. l'Excellent. *SIAM Journal on Matrix Analysis and Applications*. 2001.


D. Demidov. *Lobachevskii Journal of Mathematics*. 2019.

Vectorized steps

Possible external codes (parallelization depends on the chosen solver)

Part 3 :

The main bottleneck : solving the linear system



M. Kern, G. Pichot and D. Zegarra Vasquez. *Performance of algebraic preconditioners for large-scale simulations of single-phase flow in three-dimensional fractured porous media.* Pre-print hal-05029652. **2025.**

Part 3: linear system bottleneck

Assessment of “blackbox” linear solvers facing ill-conditioned and large and linear systems

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Part 3: linear system bottleneck

Assessment of “blackbox” linear solvers facing ill-conditioned and large and linear systems

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Part 3: linear system bottleneck

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- L160-FPM (1v100 and heter) : 697k fractures, 243M dof, 1.8B nnz.

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D. Demidov. *Lobachevskii Journal of Mathematics*. 2019.

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Part 3: linear system bottleneck

└ Difficult linear solver convergence due to mesh quality

Part 3: linear system bottleneck

Difficult linear solver convergence due to mesh quality

Thanks to *CLEPS* : Inria Paris Cluster pour l'Expérimentation et le Prototypage Scientifique. HOMOGEN partition, 2x Cascade Lake Intel Xeon 5218, 16 cores, 2.4GHz, 192 GB, 2,667 MHz. No hyperthreading.

Part 3: linear system bottleneck

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Test case	# frac.	Min. frac. triang. qual.	Min. rock tetra qual.	# dofs
[L20geo-FPM-1v100]	1.8k	10^{-3}	10^{-5}	4.2M

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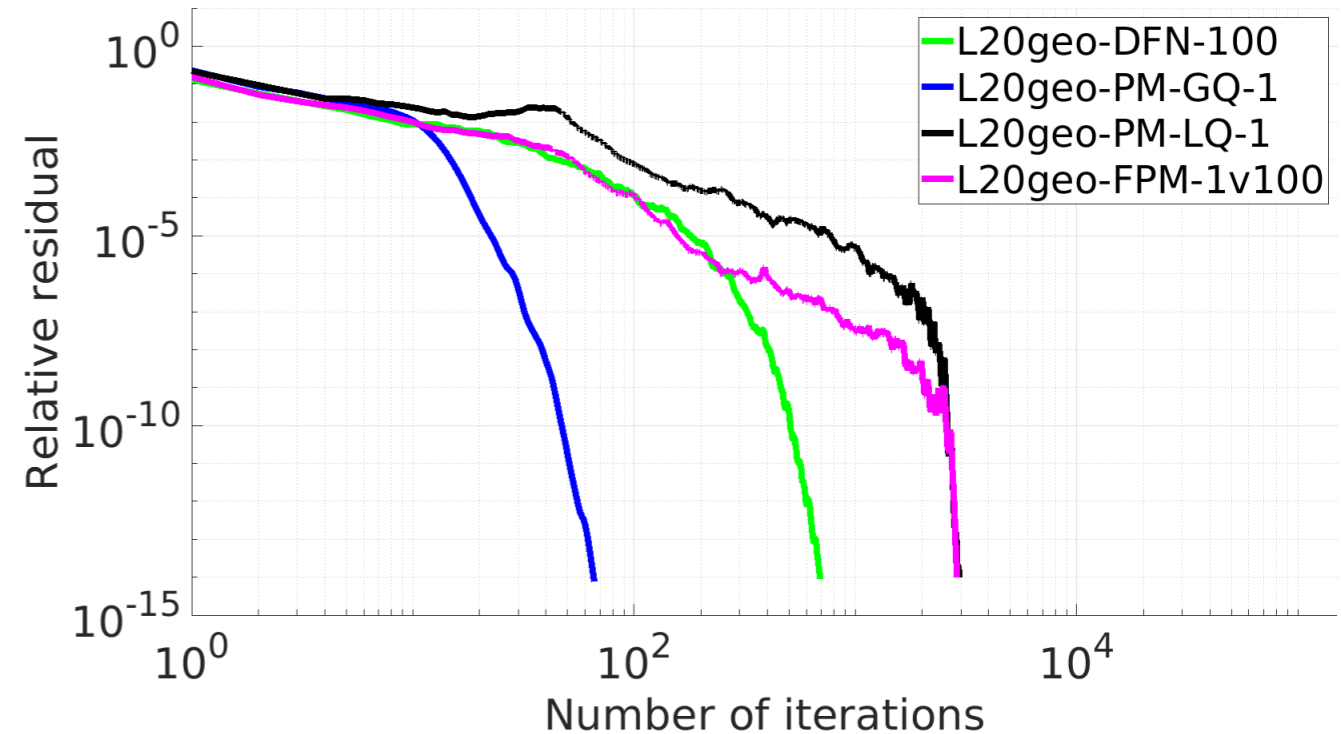
Part 3: linear system bottleneck

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Sequential PCG-AMGCL. Solver tol.: 10^{-14} .

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Test case	# it.	Solver time hh:mm:ss	RAM (GB)
[L20geo-FPM-1v100]	2.87k	00:28:01	1.6
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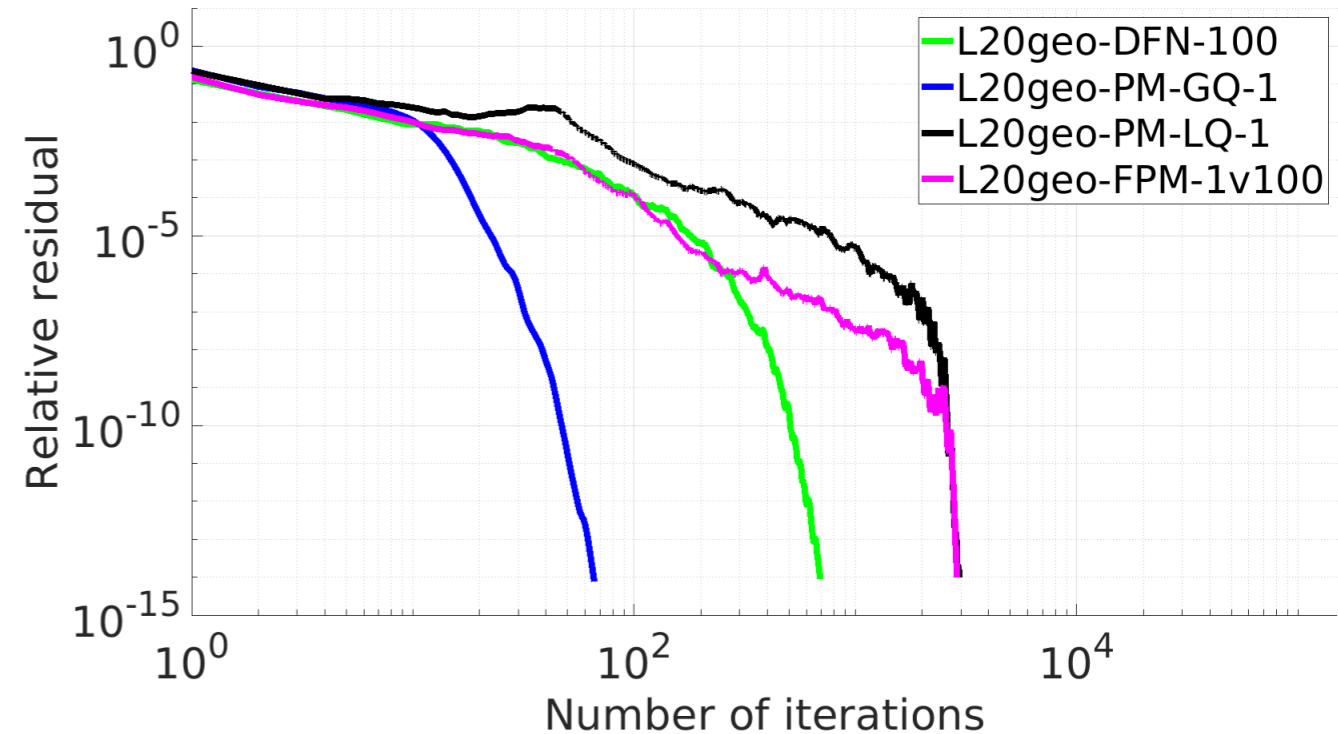
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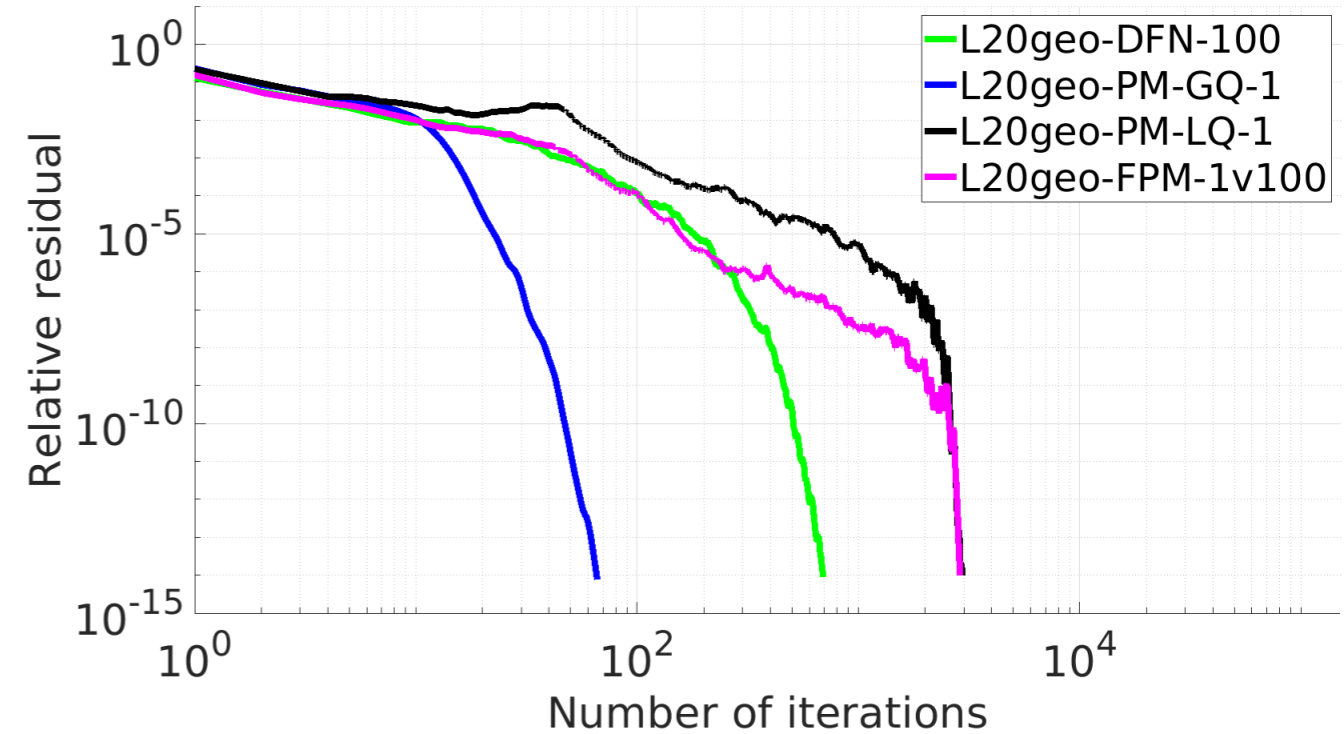
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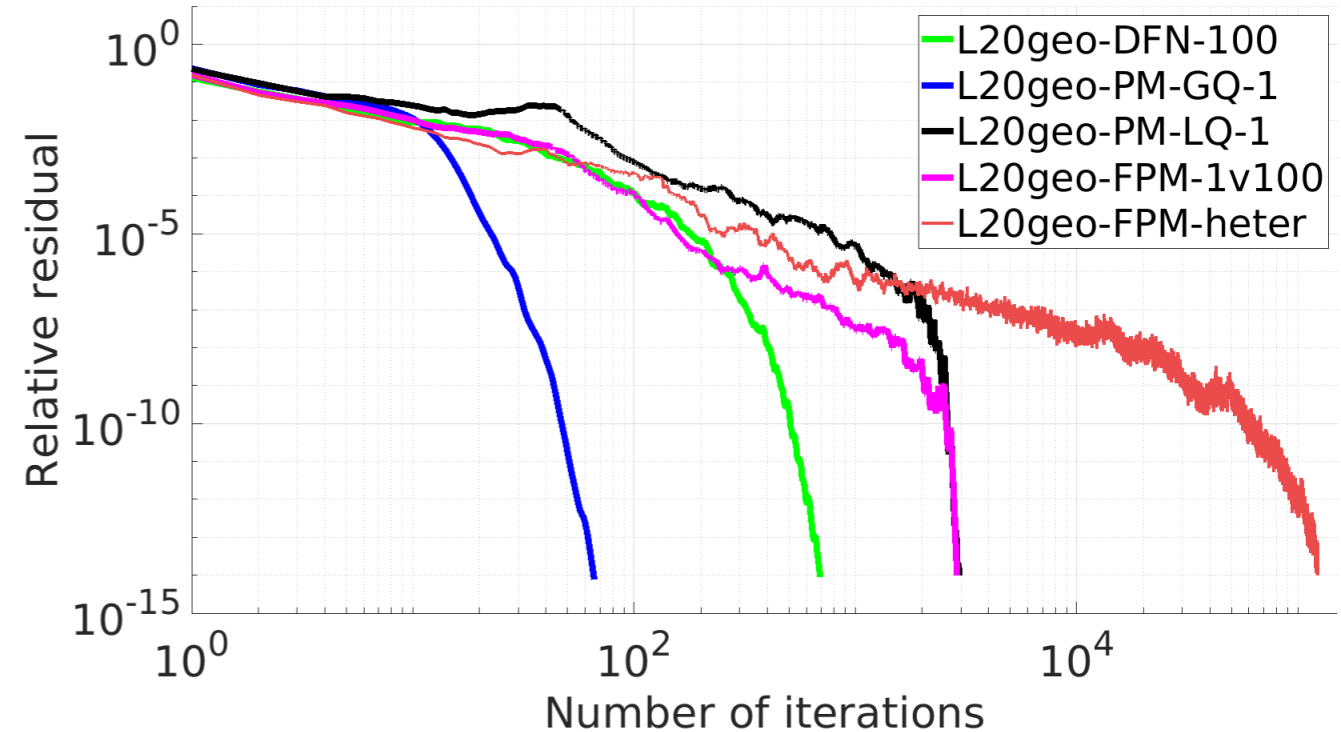
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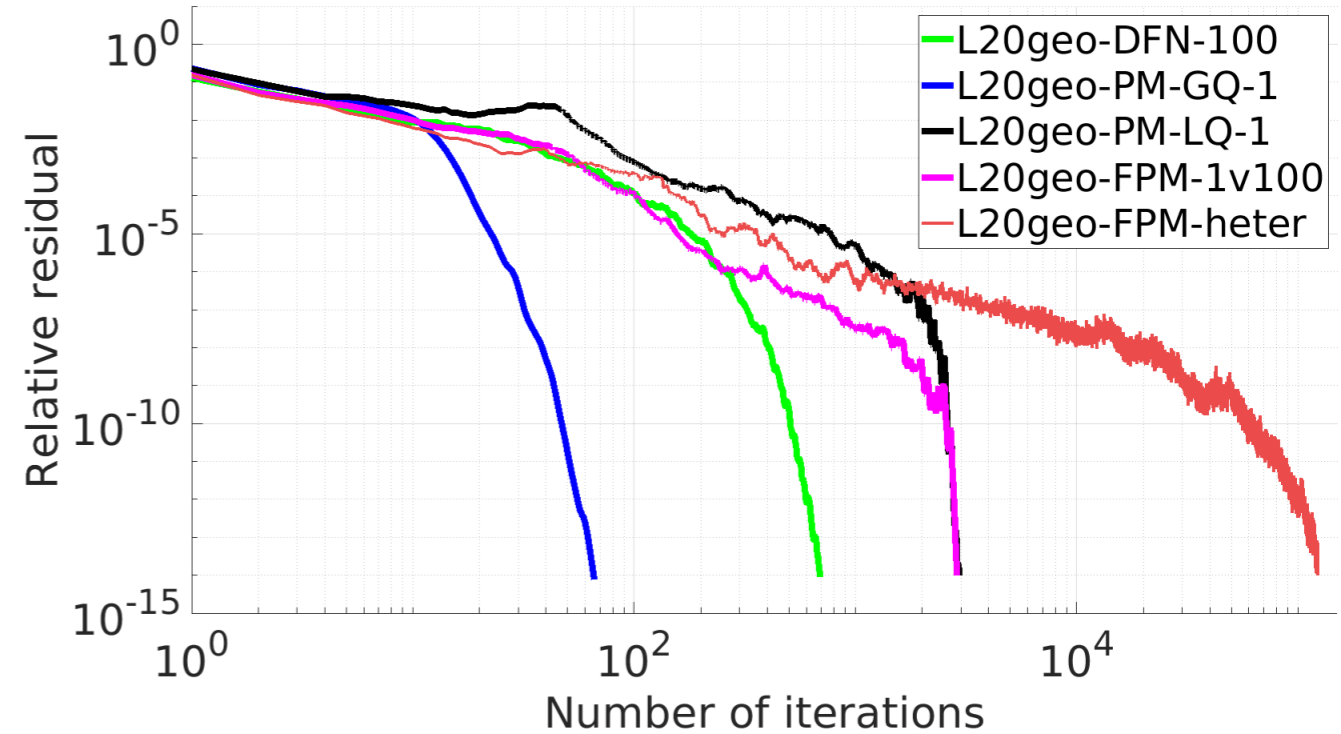
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Y. Chen and G. N. Wells. Pre-print doi:10.48550/arXiv.2402.12947. 2024.

J. Gopalakrishnan and S. Tan. Numerical Linear Algebra with Applications. 2009.

S. C. Brenner. SIAM Journal on Numerical Analysis. 1992.

Part 4 :

The spectral domain decomposition method GenEO as a robust preconditioner



P. Jolivet, M. Kern, F. Nataf, G. Pichot and D. Zegarra Vasquez. *Spectral domain decomposition methods as robust preconditioners for single-phase flow in fractured porous media*. Pre-print hal-05029676. 2025.

Part 4: DD preconditioner GenEO

└ Domain decomposition (DD) methods with minimal overlap

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Domain decomposition (DD) methods with minimal overlap

One-level methods:

Additive Schwarz Method (**ASM**) or restrictive ASM (**RAS**).

$$M_{\text{ASM}}^{-1} = \sum_{i=1}^N R_i^T (A_i)^{-1} R_i,$$

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V. Dolean, P. Jolivet, and F. Nataf.
Society for Industrial and Applied Mathematics, Philadelphia, PA. 2015.

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 Neumann matrix

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Neumann matrix

Theoretical bound on the condition number of the preconditioned matrix independent of the mesh parameters and the number of subdomains.

V. Dolean, P. Jolivet, and F. Nataf. *Society for Industrial and Applied Mathematics, Philadelphia, PA. 2015.*

P. Jolivet, F. Hecht, F. Nataf, and C. Prud'homme. *In Proceedings of the International Conference on High Performance Computing, Networking, Storage and Analysis, SC '13, New York, USA. 2013.*

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P. Jolivet, J.E. Roman, and S. Zampini. *Computers and Mathematics with Applications. 2021.*

Part 4: DD preconditioner GenEO

Domain decomposition (DD) methods with minimal overlap

One-level methods: **not scalable**

Additive Schwarz Method (**ASM**) or restrictive ASM (**RAS**).

$$M_{\text{ASM}}^{-1} = \sum_{i=1}^N R_i^T (A_i)^{-1} R_i, \quad M_{\text{RAS}}^{-1} = \sum_{i=1}^N \tilde{R}_i^T (A_i)^{-1} R_i.$$

“**HPDDM GenEO**” M^{-1} , a **two-level scalable** method, sum of:

- a fine level, **ASM** or **RAS** ;
- a coarse level, a global correction operator built from local **GenEO** (“Generalized Eigenvalue problems on the Overlap”):

Find the $\mu_i \in \mathbb{N}^*$ smallest eigenpairs $\{y_{i,j}, \rho_{i,j}\}_{j=1}^{\mu_i}$ up to the desired tolerance $\nu \in]0, 1[$ (i.e., $\rho_{i,j} \leq \nu$) such that: $A_i^\delta y_{i,j} = \rho_{i,j} \tilde{R}_i (R_i)^T A_i R_i (\tilde{R}_i)^T y_{i,j}$.

Neumann matrix

Theoretical bound on the condition number of the preconditioned matrix independent of the mesh parameters and the number of subdomains.

These methods are implemented in the HPDDM library from PETSc.

V. Dolean, P. Jolivet, and F. Nataf. *Society for Industrial and Applied Mathematics, Philadelphia, PA. 2015.*

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S. Balay et. al. *PETSc/TAO users manual. 2024.*

Part 4: DD preconditioner GenEO

Application of DD methods to flow in DFM

Part 4: DD preconditioner GenEO

Application of DD methods to flow in DFM

1. MHFE single-phase flow context fits [GenEO](#) theory.

Part 4: DD preconditioner GenEO

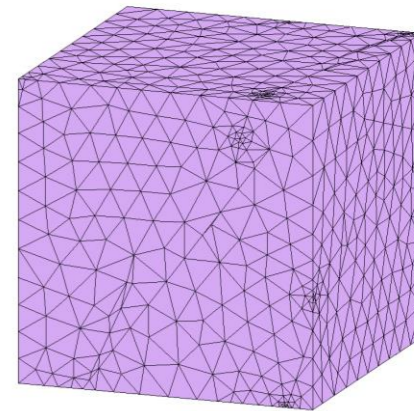
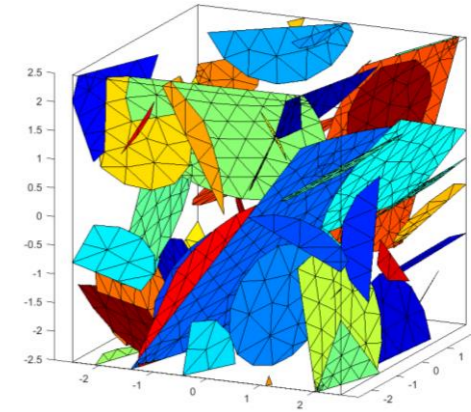
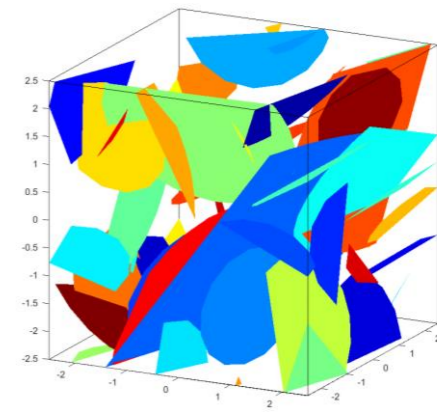
Application of DD methods to flow in DFM

1. MHFE single-phase flow context fits [GenEO](#) theory.
2. **Decomposition** of 2D-3D DFM mesh.

Part 4: DD preconditioner GenEO

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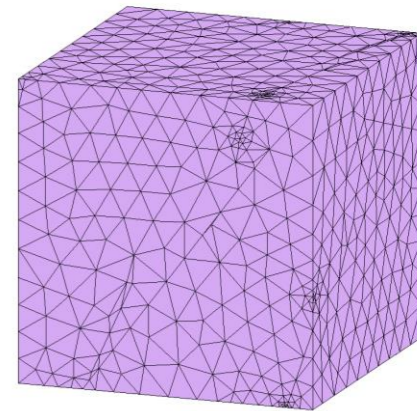
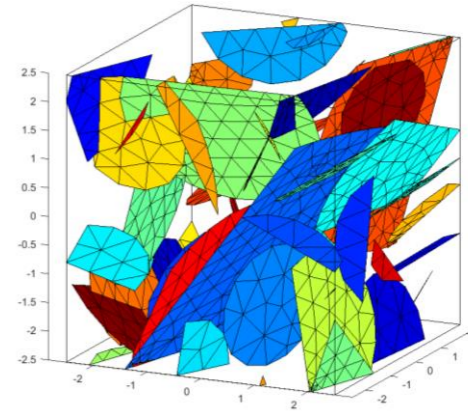
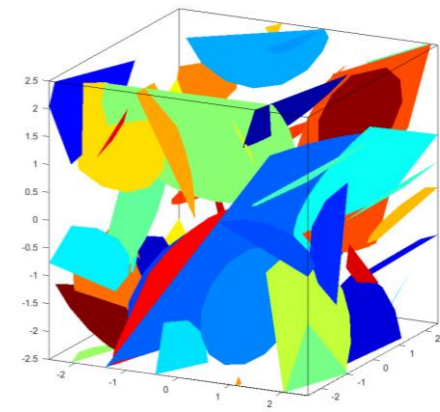
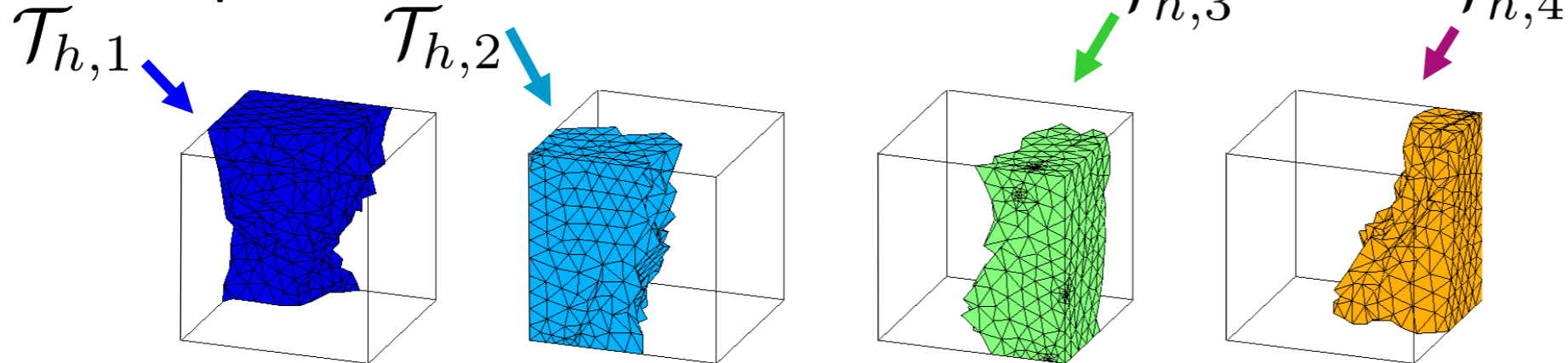


*L5 test case: 55 fractures,
14k tetras, 2k triangles*

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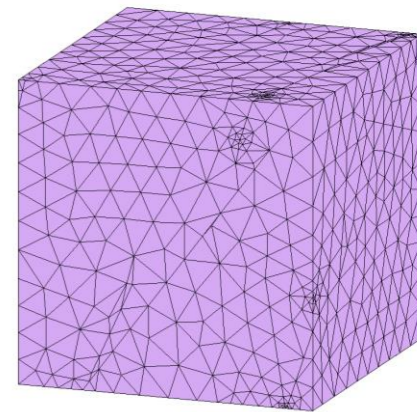
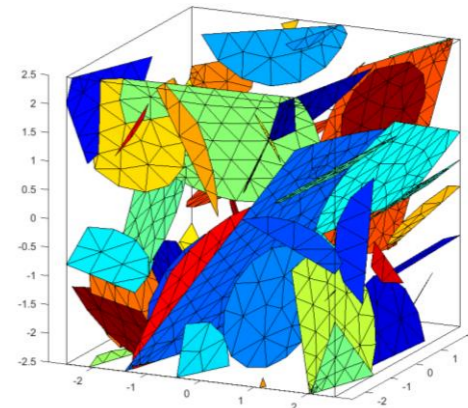
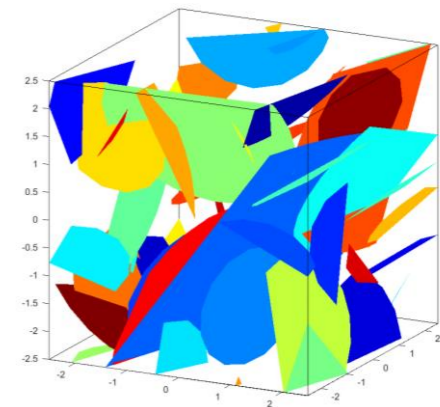
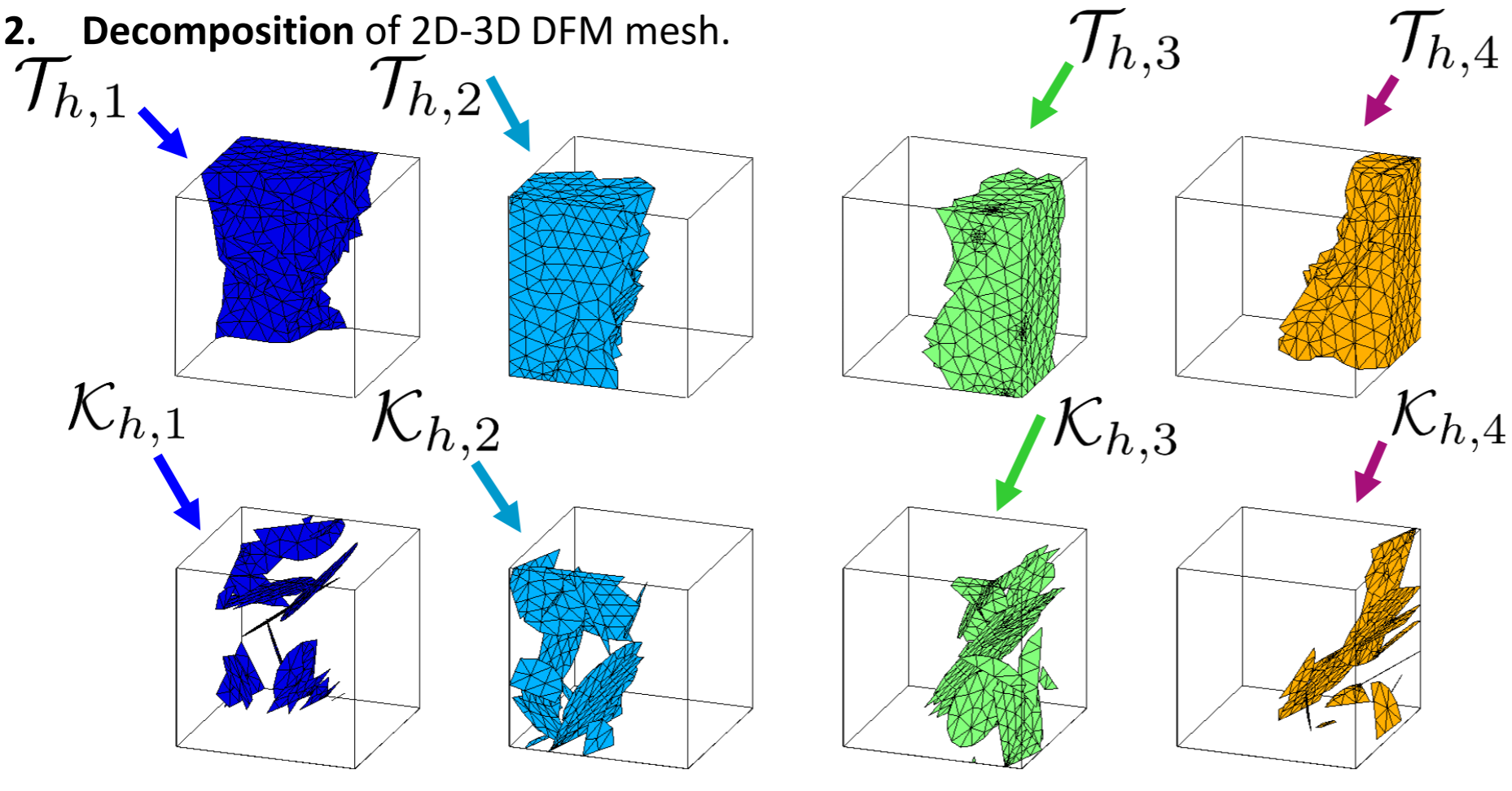


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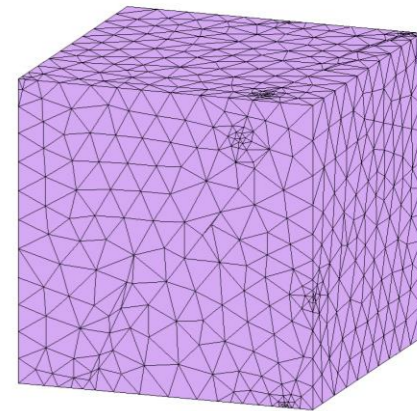
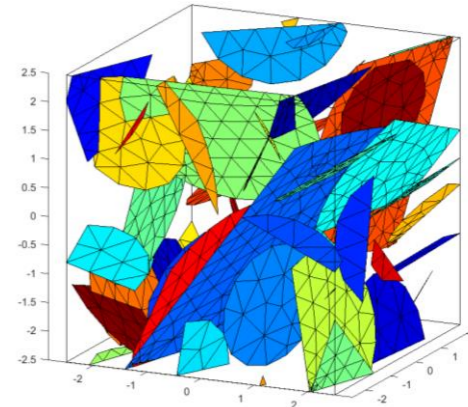
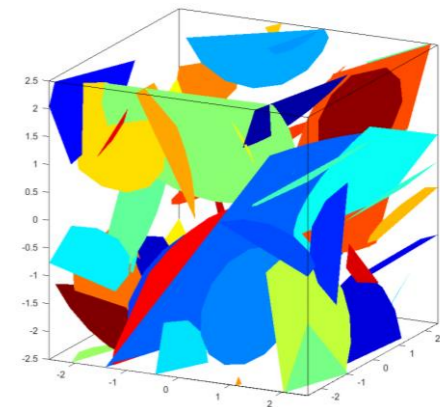
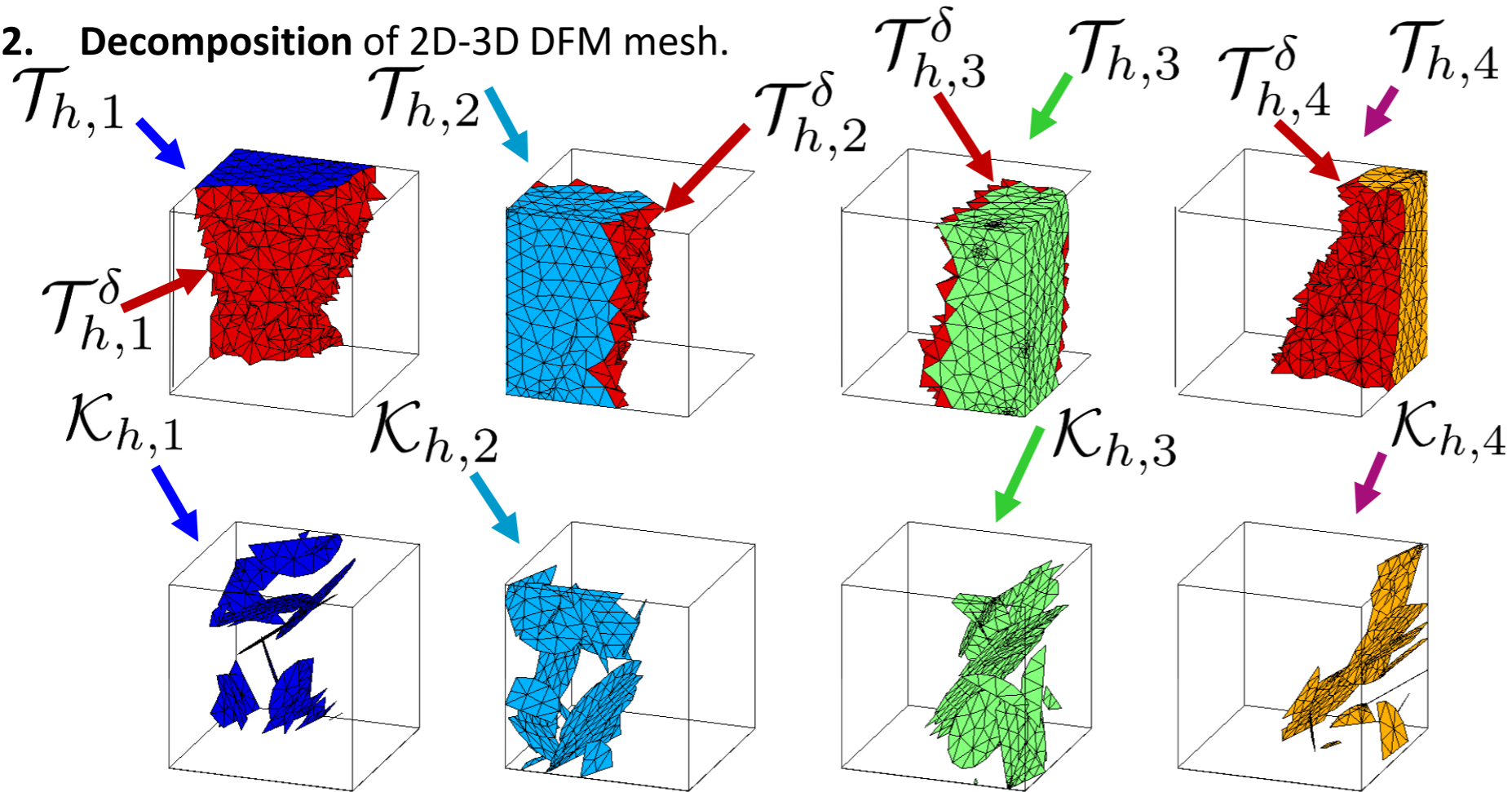


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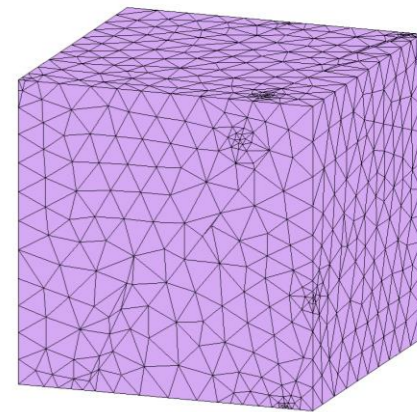
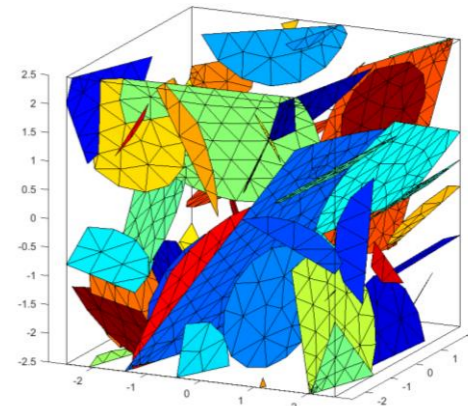
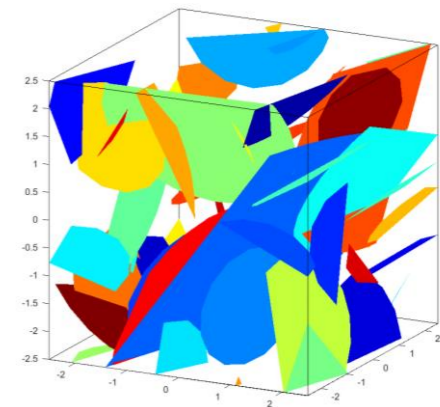
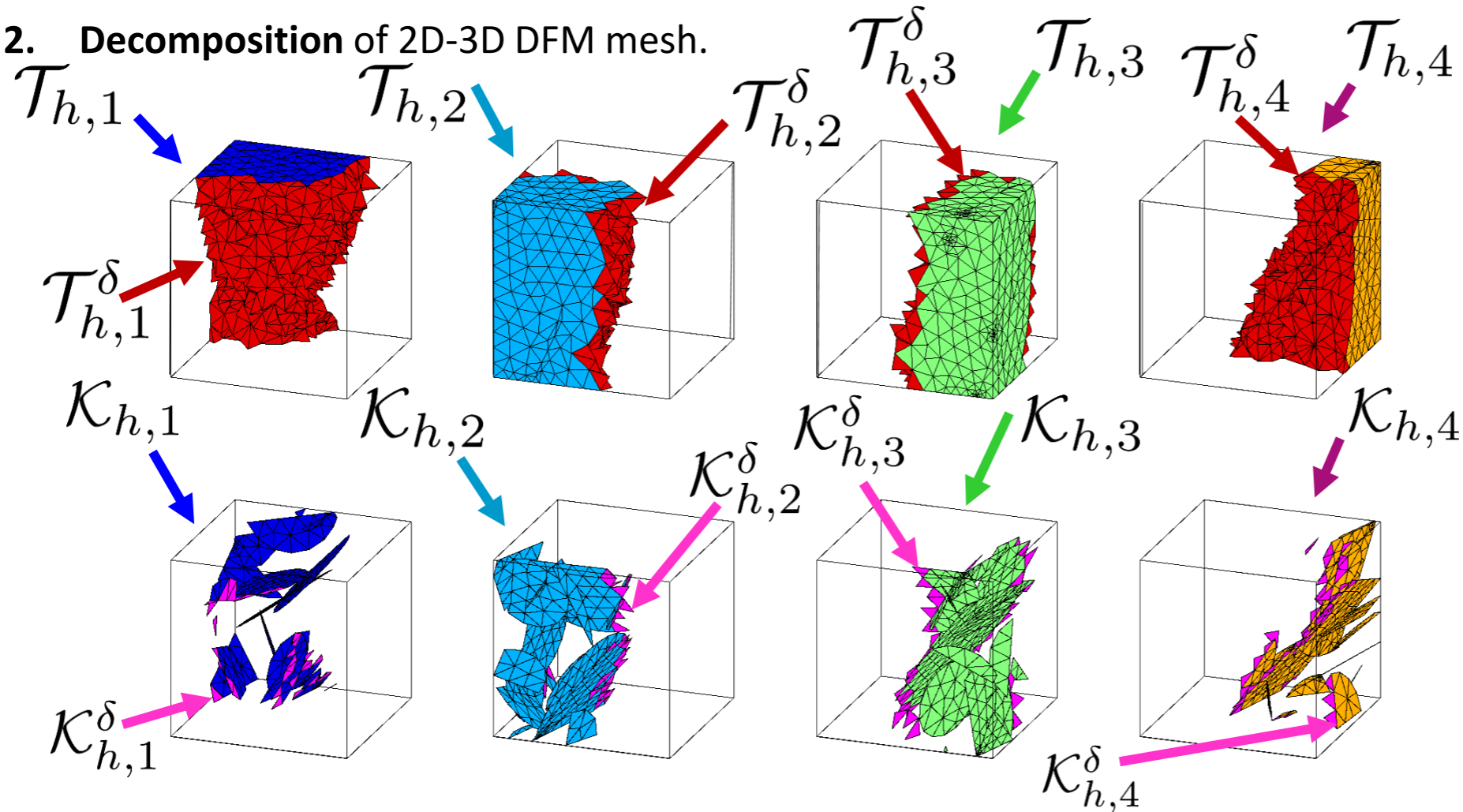


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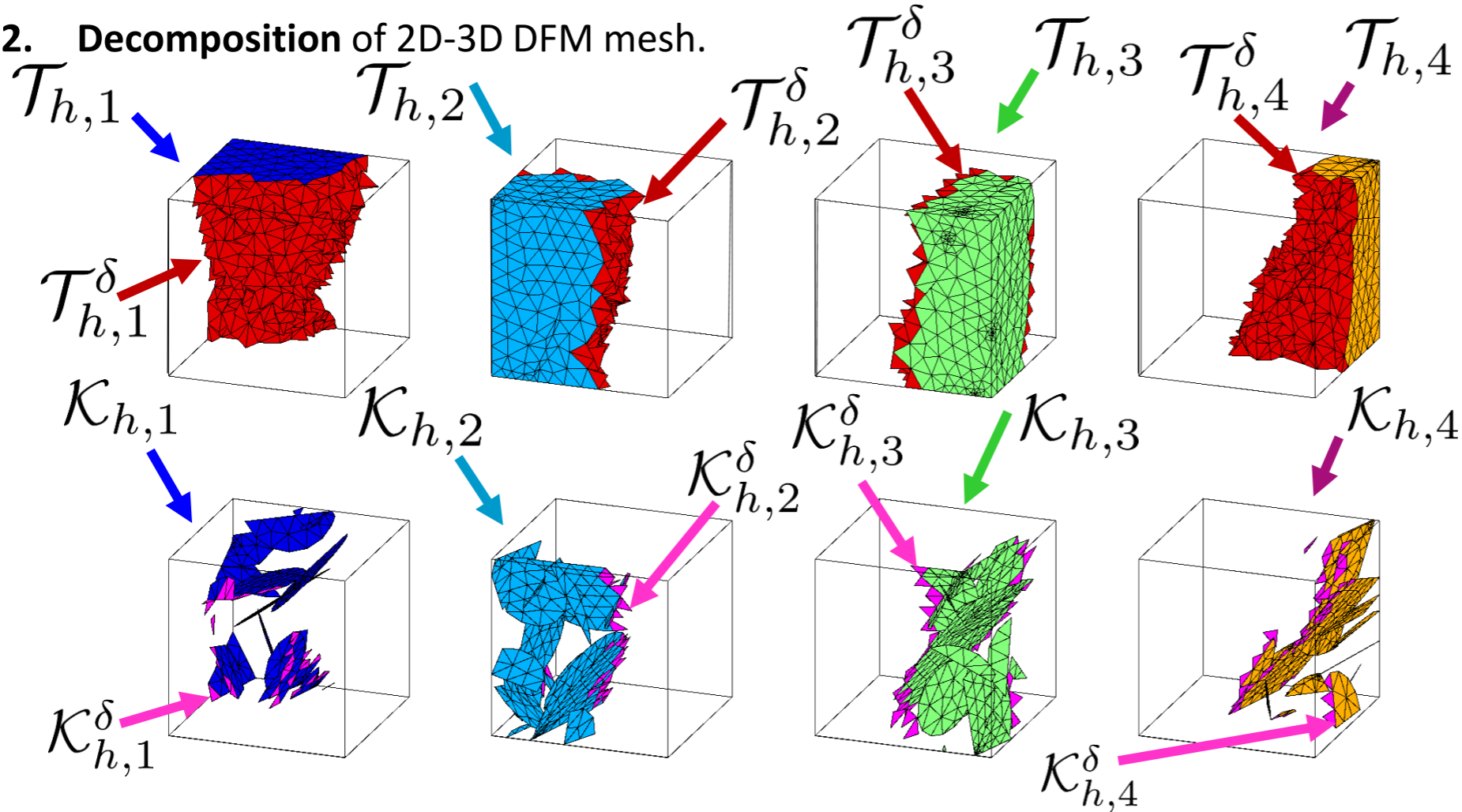


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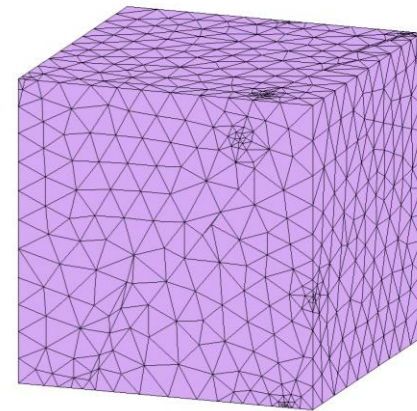
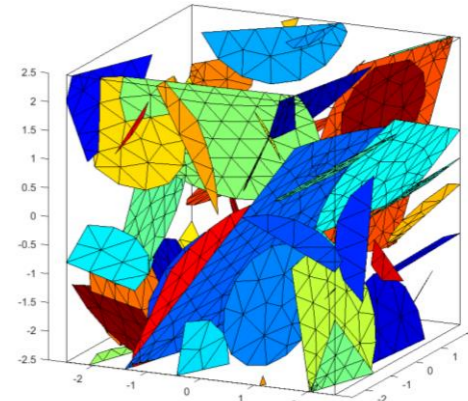
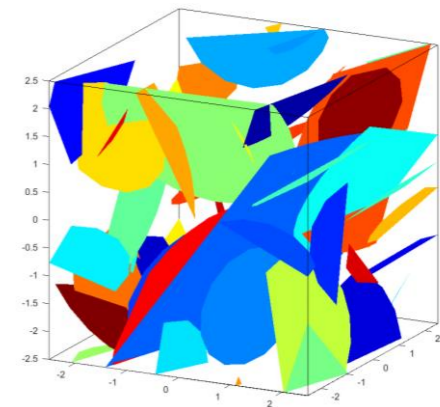
Part 4: DD preconditioner GenEO

Application of DD methods to flow in DFM

- MHFE single-phase flow context fits [GenEO](#) theory.
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- Workflow in `nef-flow-fpm` for assembling Neumann matrices A_i^δ .



L5 test case: 55 fractures, 14k tetras, 2k triangles

Part 4: DD preconditioner GenEO

Selection of the best Krylov method and preconditioner

Part 4: DD preconditioner GenEO

Thanks to: [CEA's Very Large Computing Center \(TGCC\)](#), AMD Irene, 2292 dual-processor AMD Epyc Rome computer nodes at 2.6 GHz with 64 cores per processor, total of 293,376 computing cores and a power of 11.75 Pflop/s, 256 GB DDR4 memory/node. No hyperthreading.

Selection of the best Krylov method and preconditioner

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Conjugate Gradient (CG)

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Selection of the best Krylov method and preconditioner

Conjugate Gradient (CG)

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Parallel simulations, 522 MPI processes (= subdomains for DD).

Test case: [L60geo-FPM-heter]: 40k fractures, 18.5M dofs.

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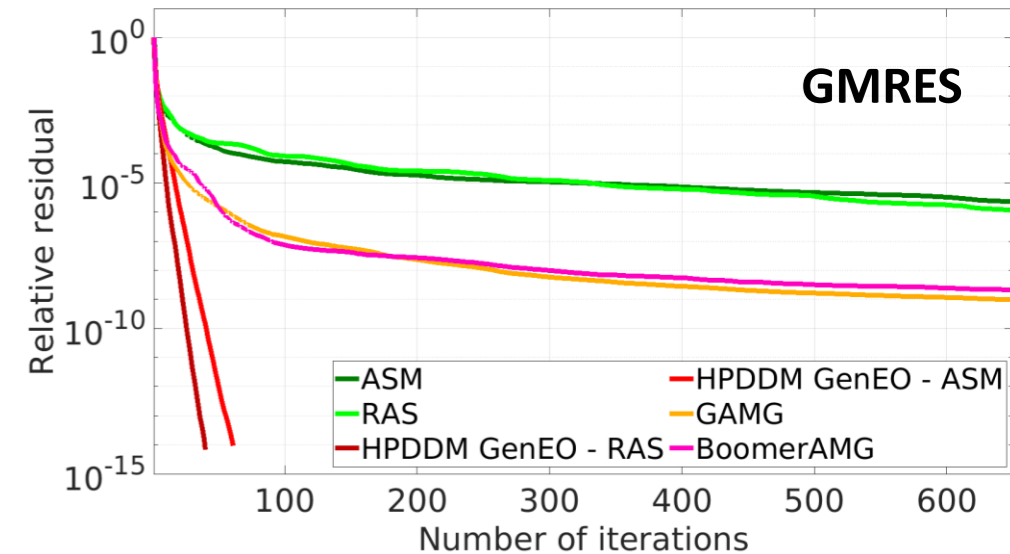
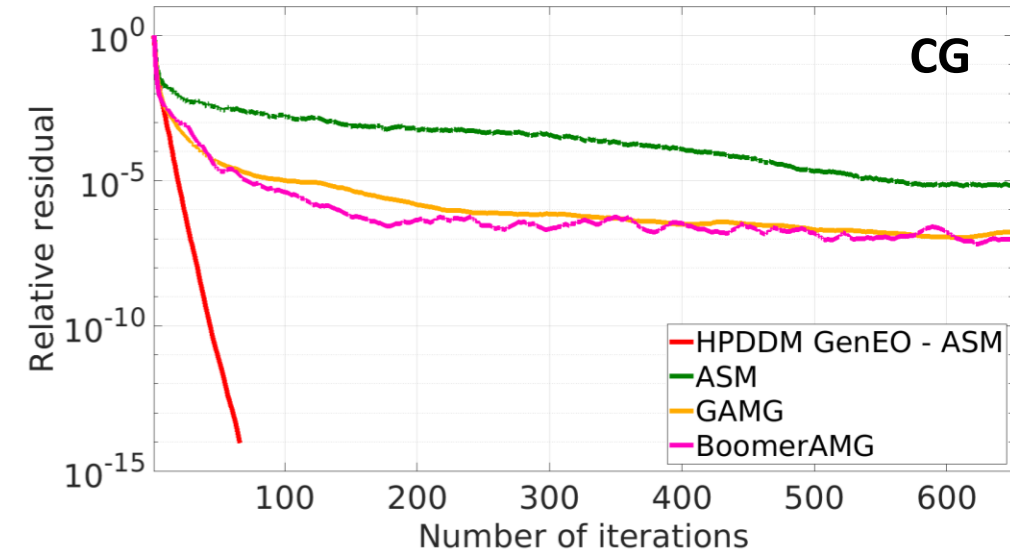
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GAMG	2,303	00:15	02:28	!!!	!!!	00:15	!!! 12:23
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ASM	635	00:02	00:23	1,396	00:02	01:00	
RAS	—	—	—	924	00:02	00:41	
HPDDM GenEO - ASM	59	00:32	00:15	58	00:33	00:09	
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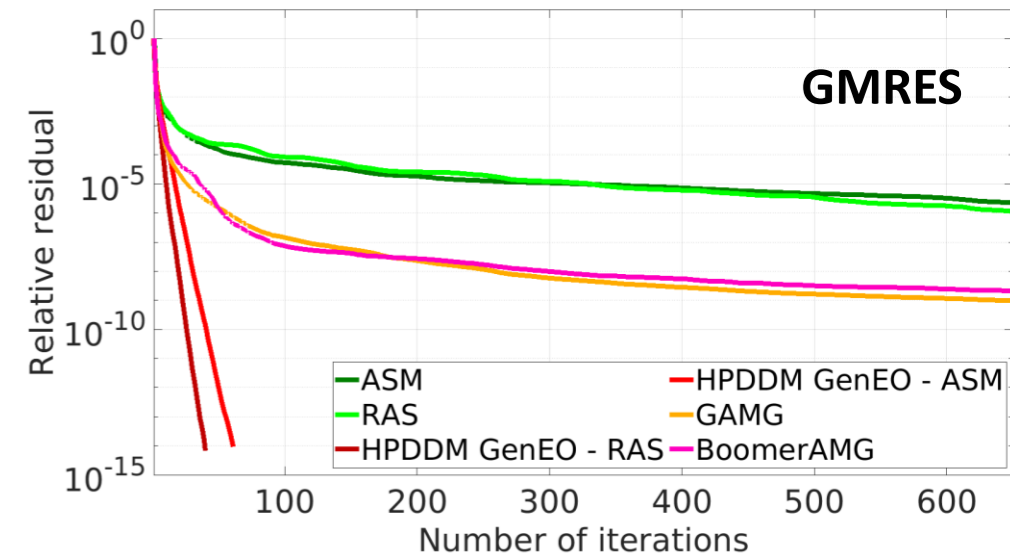
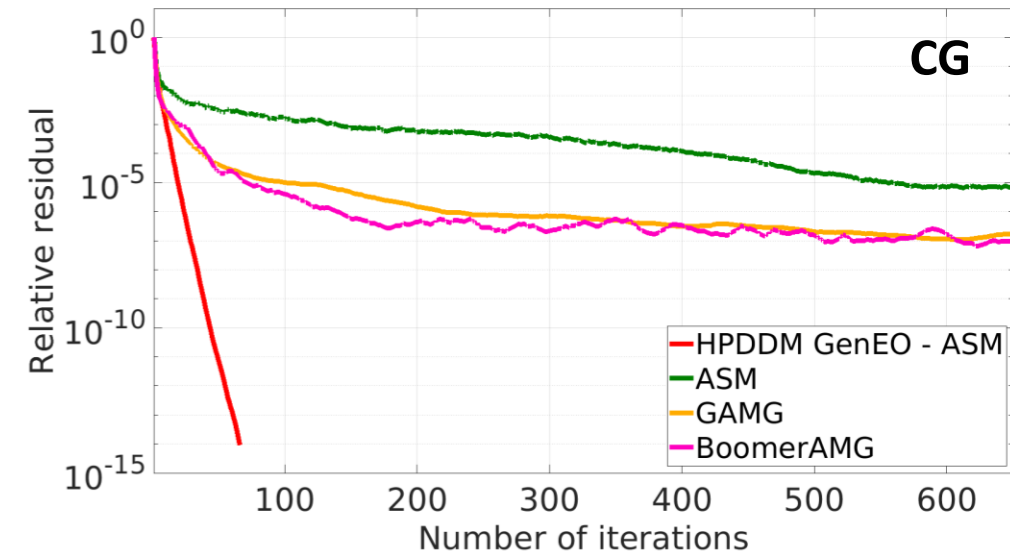
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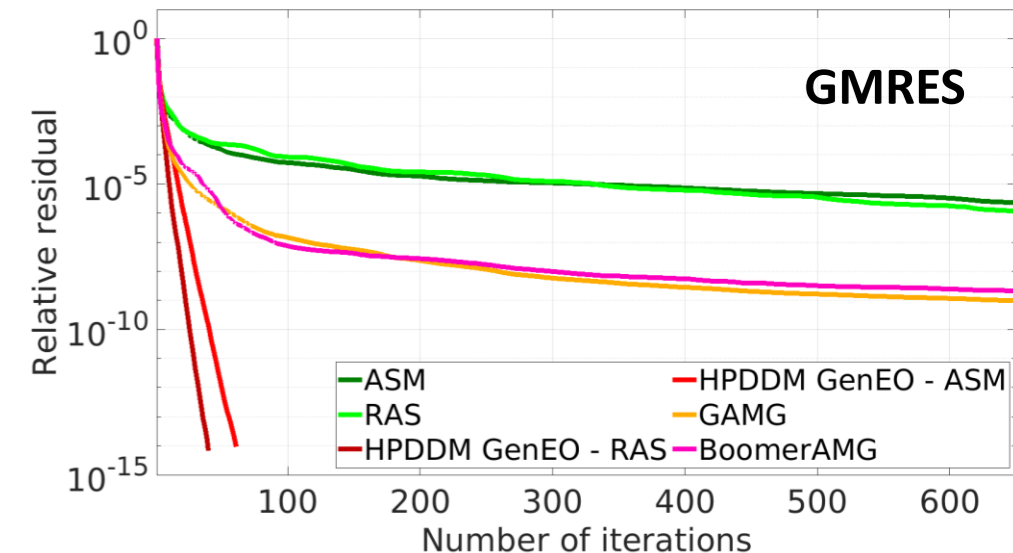
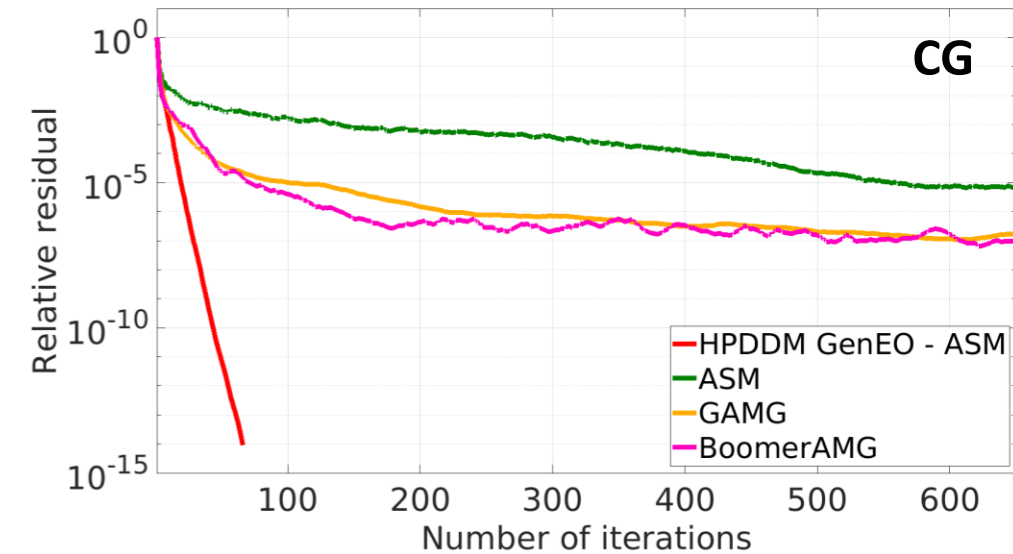
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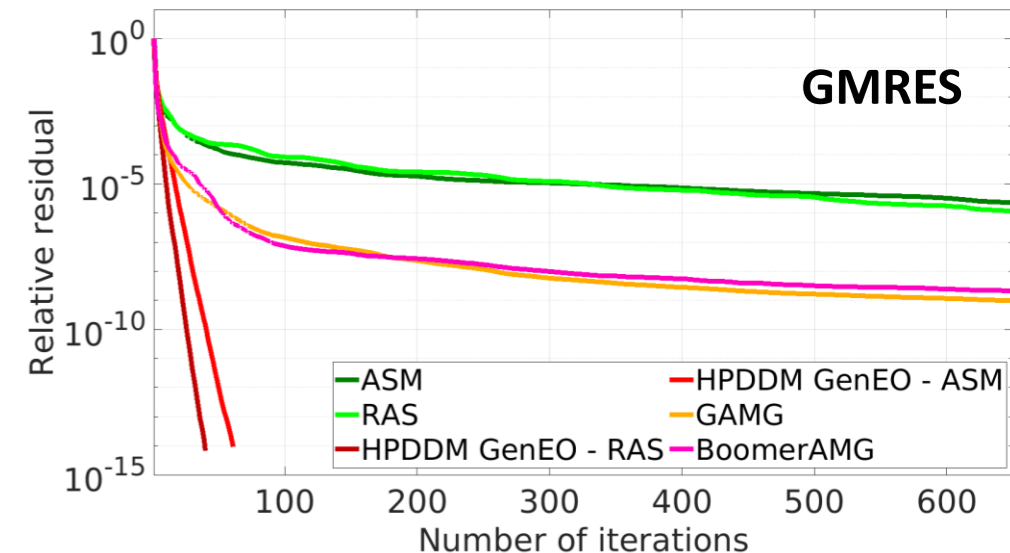
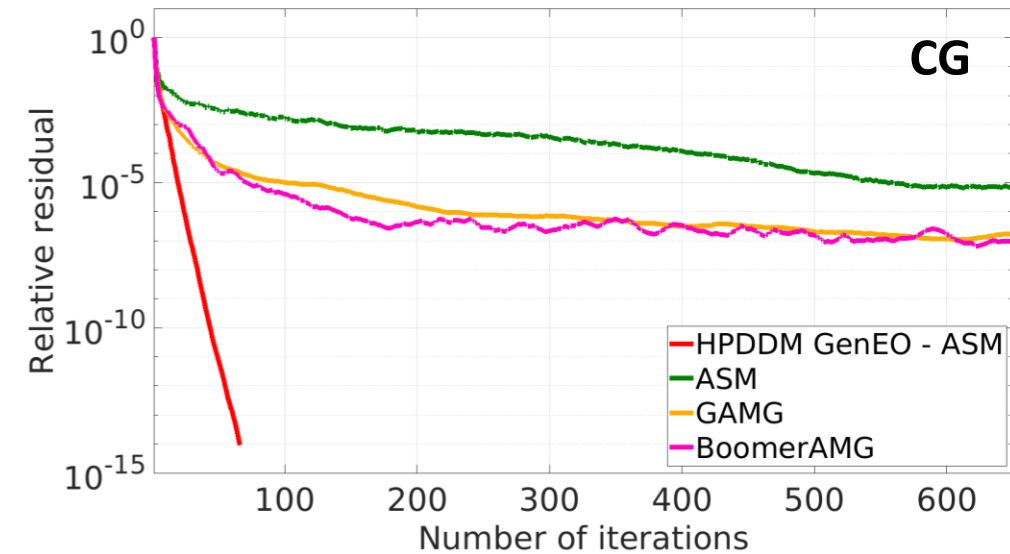
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GMRES + HPDDM GenEO – RAS → best performance.



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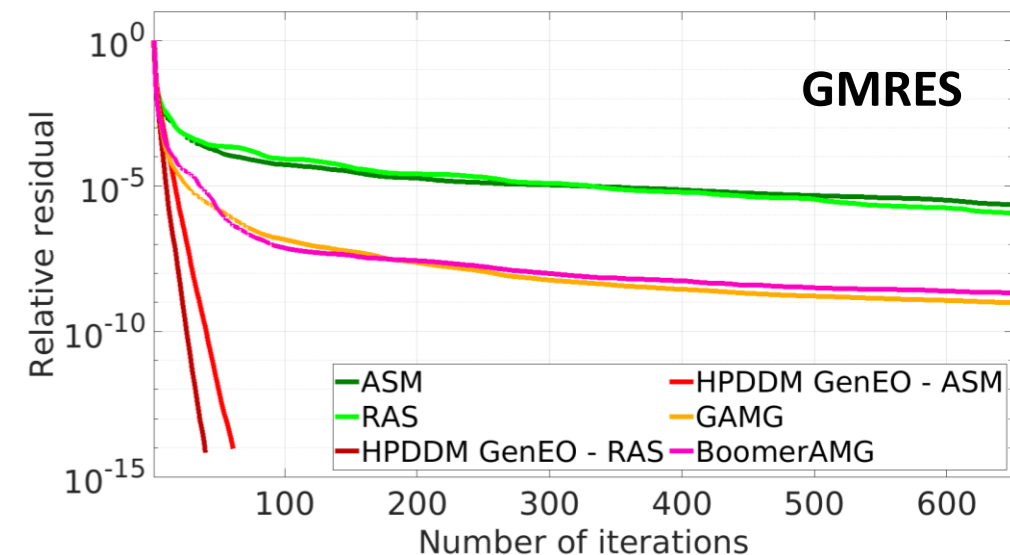
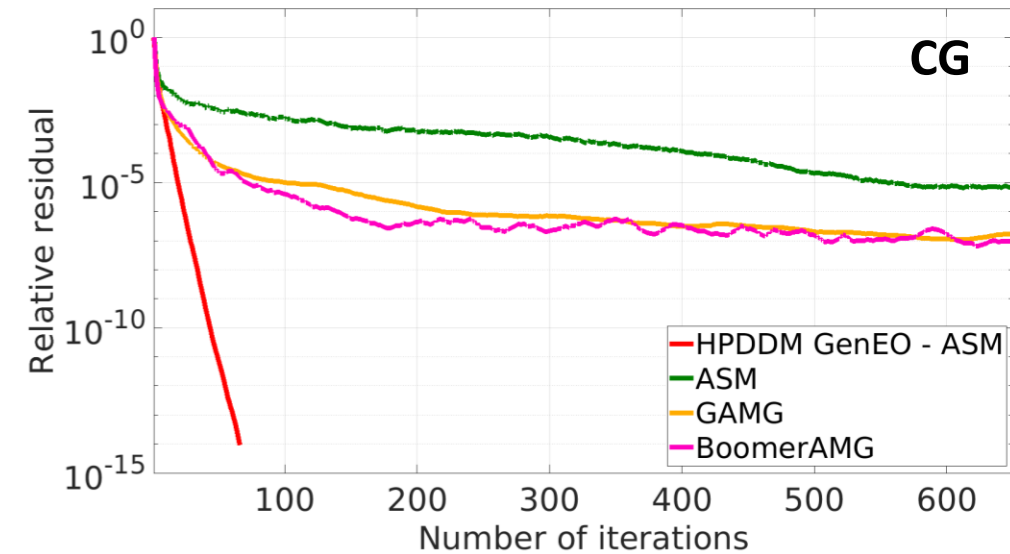
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GMRES + HPDDM GenEO – RAS → best performance.

+ strong and weak scaling.



Part 4: DD preconditioner GenEO

Robustness with respect to the number of fractures

Robustness with respect to the number of fractures

Robustness with respect to the number of fractures

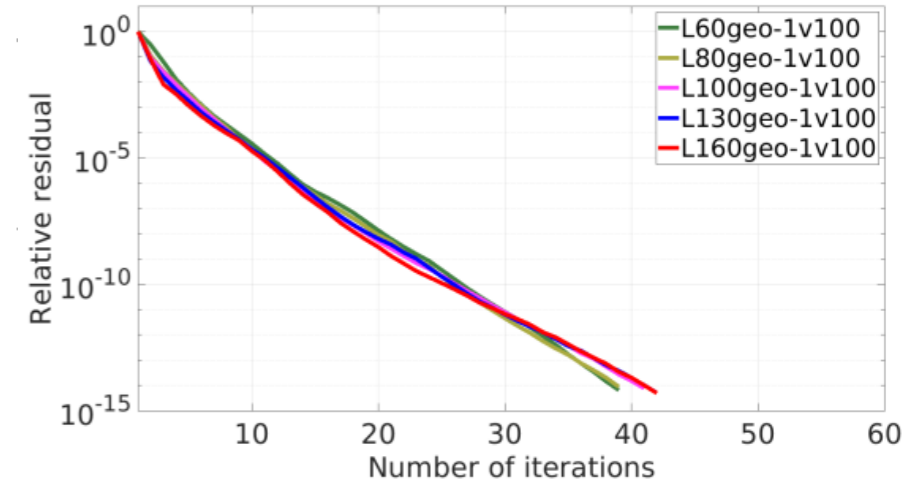
Test cases with an increasing number of fractures. Decompose so as to keep #dofs / sbdm ~36k.

Test case name	# frac.	# dofs	# sbdm.
[L60geo-FPM-1v100]	40k	19M	522
[L80geo-FPM-1v100]	90k	39M	1,098
[L100geo-FPM-1v100]	174k	72M	2,022
[L130geo-FPM-1v100]	377k	141M	3,985
[L160geo-FPM-1v100]	697k	243M	6,825

Robustness with respect to the number of fractures

Test cases with an increasing number of fractures. Decompose so as to keep #dofs / sbdm $\sim 36k$.

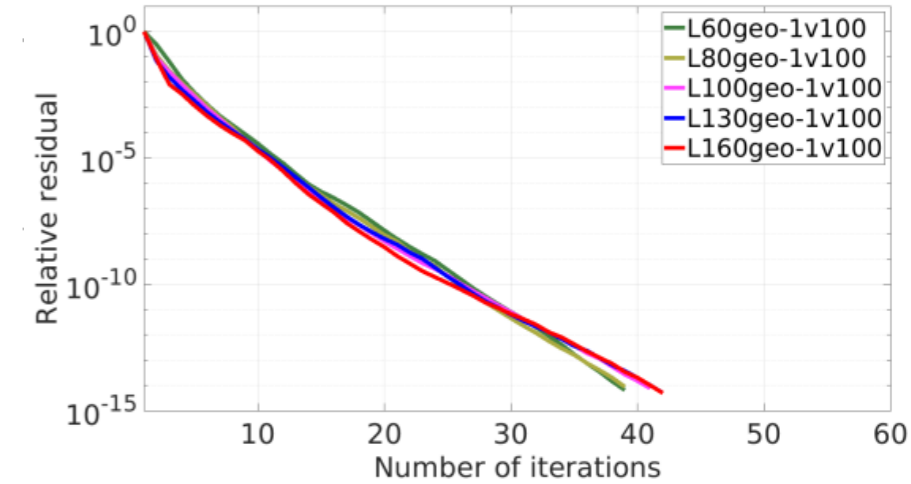
Test case name	# frac.	# dofs	# sbdm.	# it.	PCSetUp mm:ss	KSPSolve mm:ss
[L60geo-FPM-1v100]	40k	19M	522	38	00:33	00:06
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Robustness with respect to the number of fractures

Test cases with an increasing number of fractures. Decompose so as to keep #dofs / sbdm ~36k.

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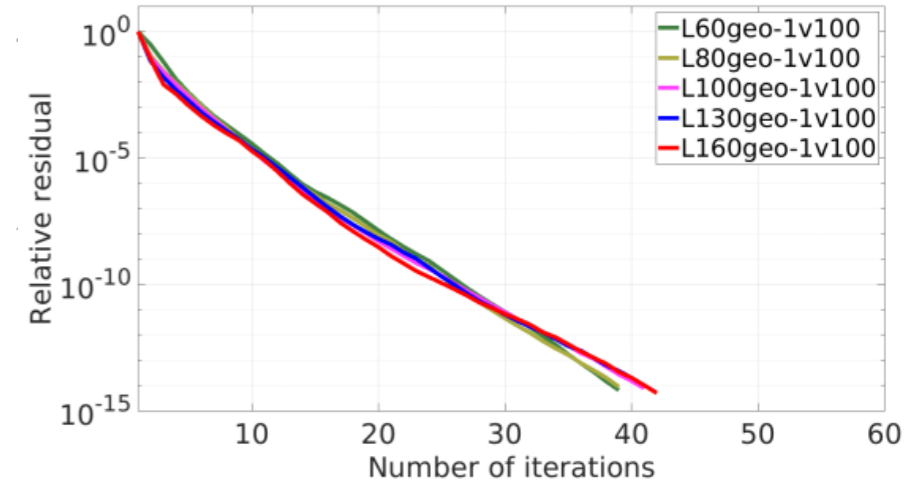


+ Robustness w.r.t. # frac. OK (38-41 it.).

Robustness with respect to the number of fractures and the heterogeneity of hydraulic conductivity/transmissivity

Test cases with an increasing number of fractures. Decompose so as to keep #dofs / sbdm $\sim 36k$.

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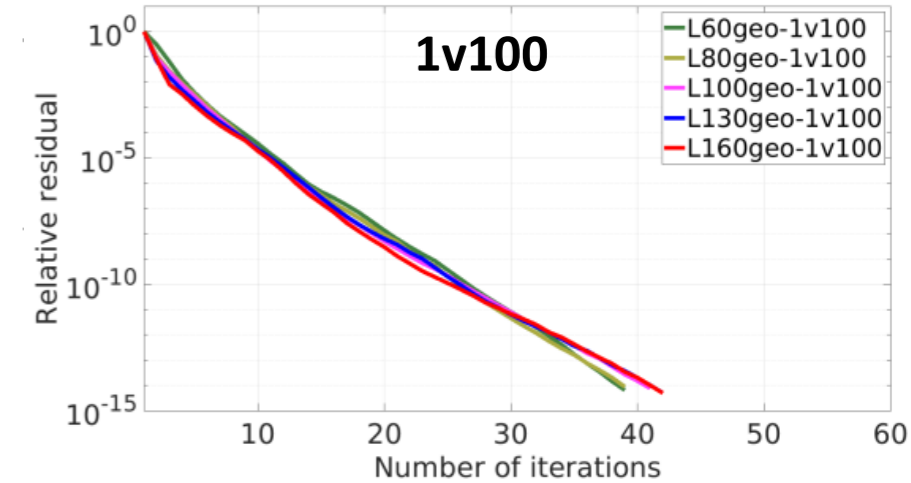


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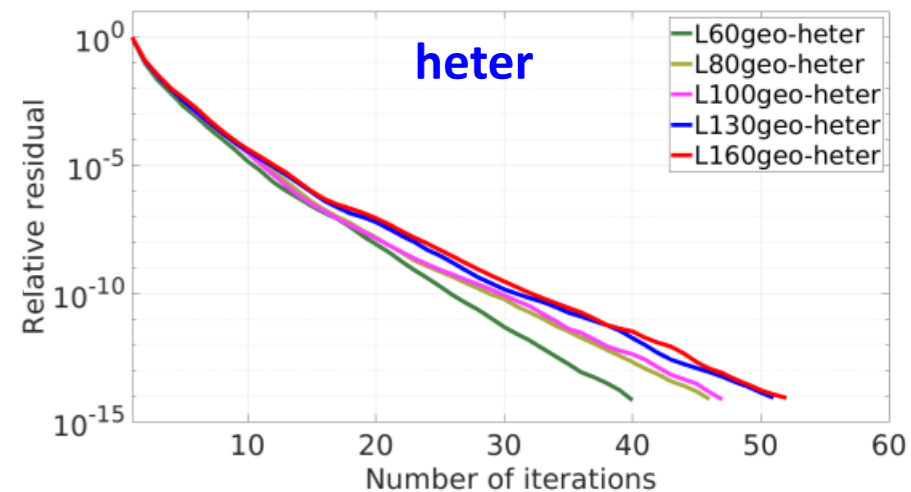
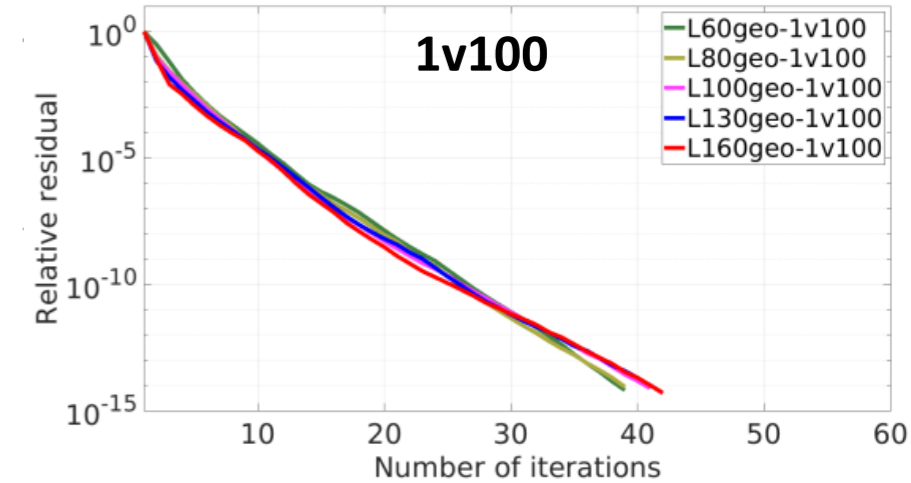
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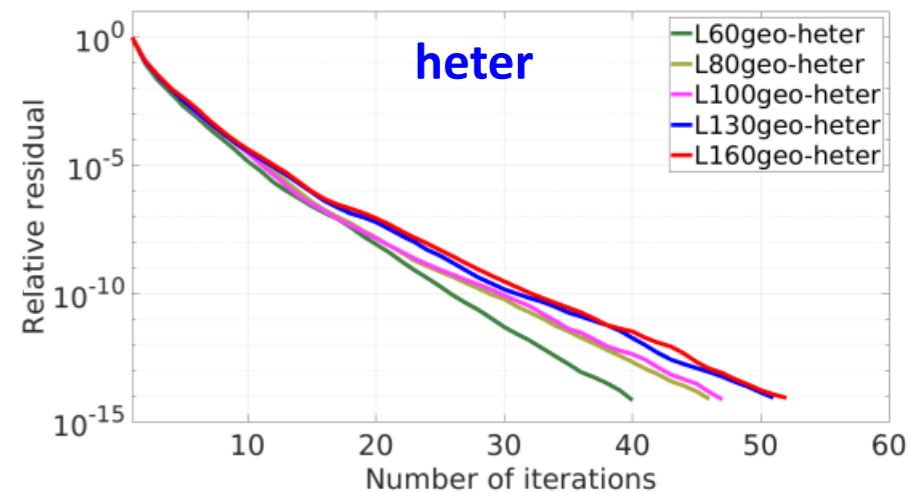
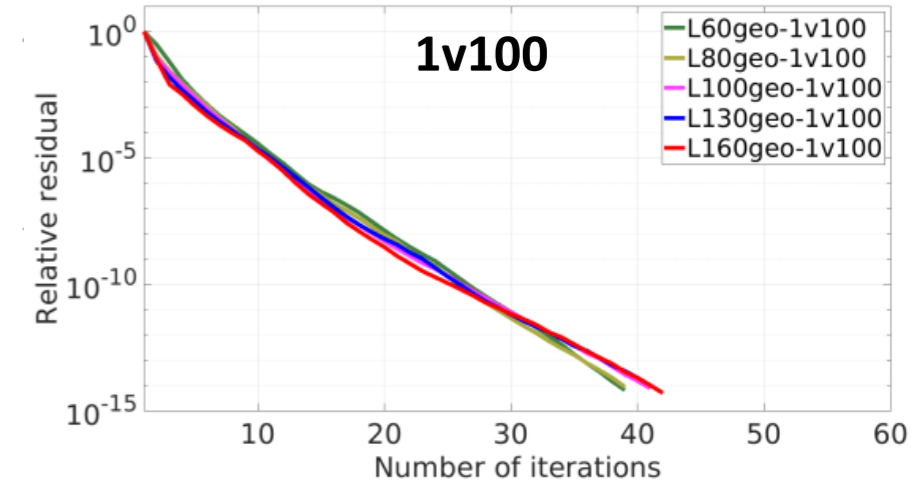
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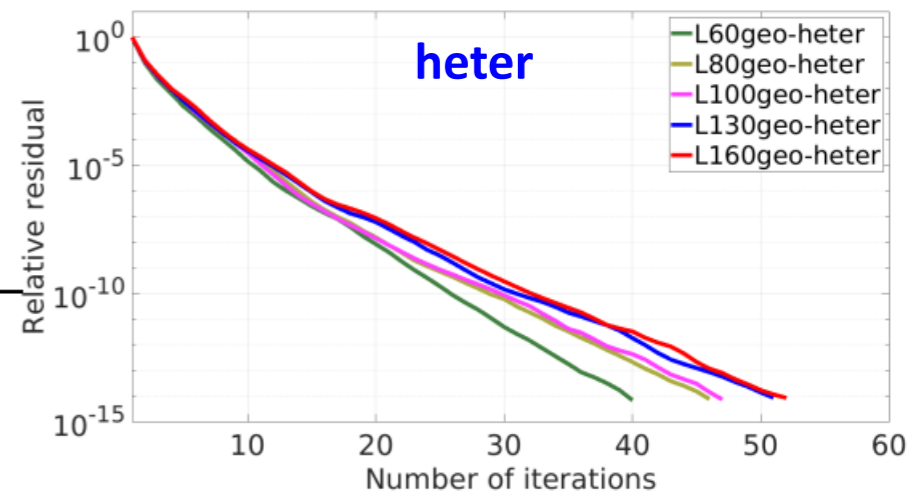
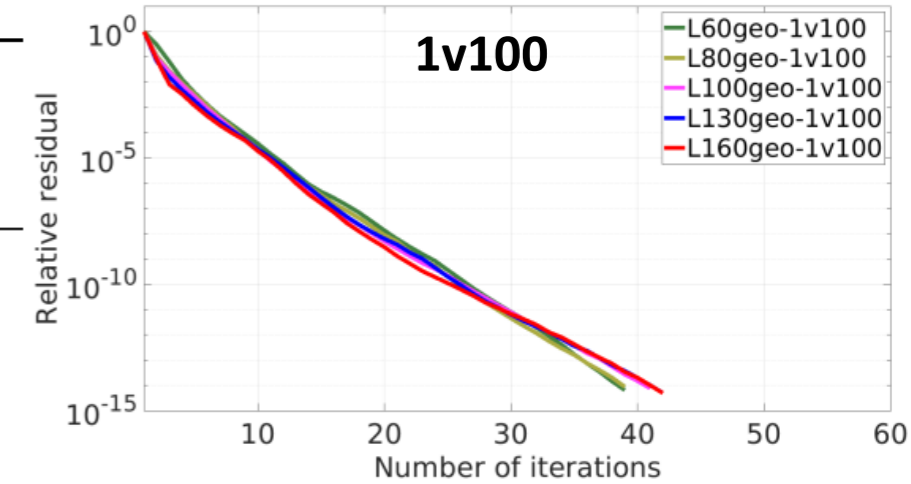
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[L60geo-FPM-1v100]	40k	19M	522	38	00:33	00:06	36k
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[L80geo-FPM-heter]	90k	39M	1,098	45	00:54	00:10	81k
[L100geo-FPM-heter]	174k	72M	2,022	46	01:23	00:16	155k
[L130geo-FPM-heter]	377k	141M	3,985	50	02:11	00:28	325k
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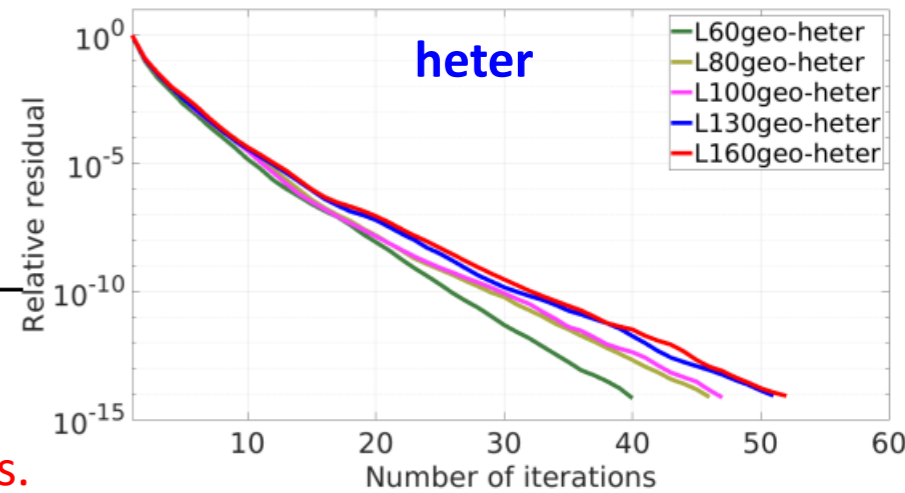
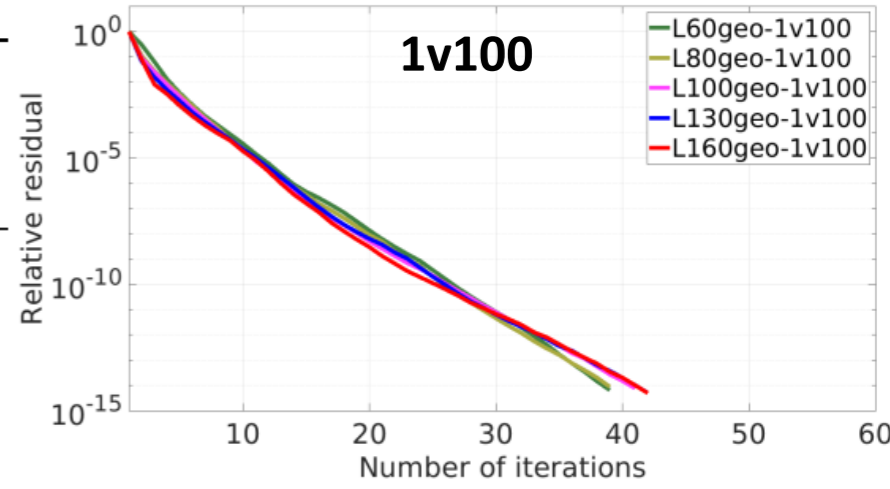
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+ Reasonable wall-clock time for [L160geo-FPM-heter], around 5 minutes.

Conclusion and further work





- Mixed-hybrid finite element (MHFE) formulation for single-phase flow, under the continuous hydraulic head condition.

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Perspectives:

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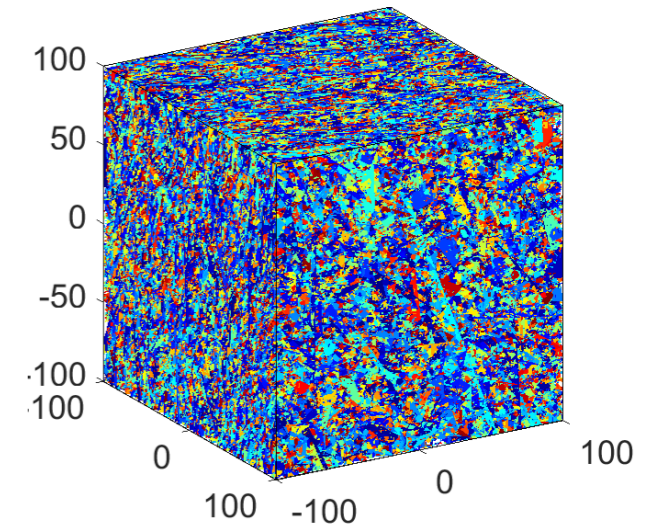
Perspectives:

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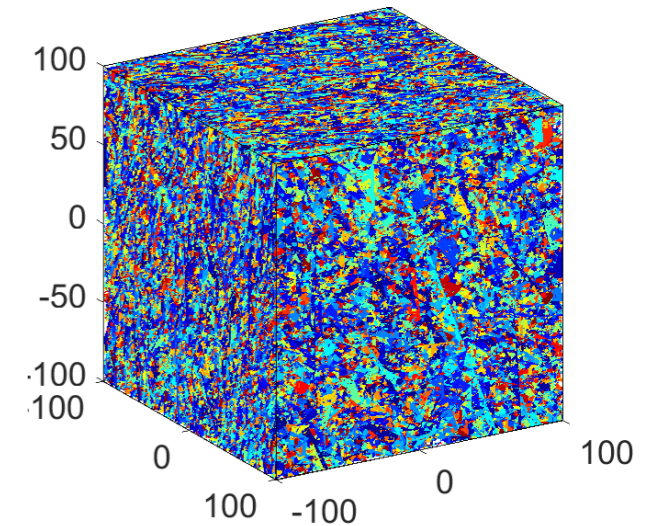
DFN with $\sim 1.2M$ fractures

A. Ern, F. Hédin, G. Pichot, N. Pignet.
SMAI Journal of Computational Mathematics. 2022.

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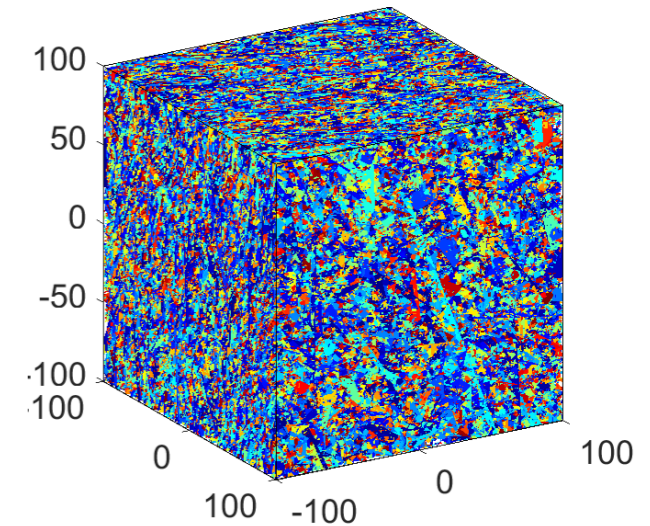
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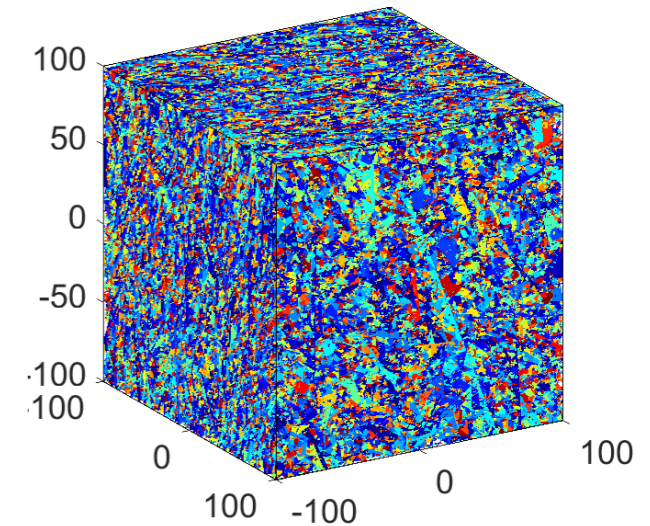
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- Hydrogeological studies, Monte-Carlo simulations.



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SMAI Journal of Computational Mathematics. 2022.

Thank you !



Bonus

From hydrogeological point properties to infinitesimal calculus

Main characteristics of porous media :

- permeability k (m^2),
hydraulic conductivity ($m \cdot s^{-1}$),
- porosity.

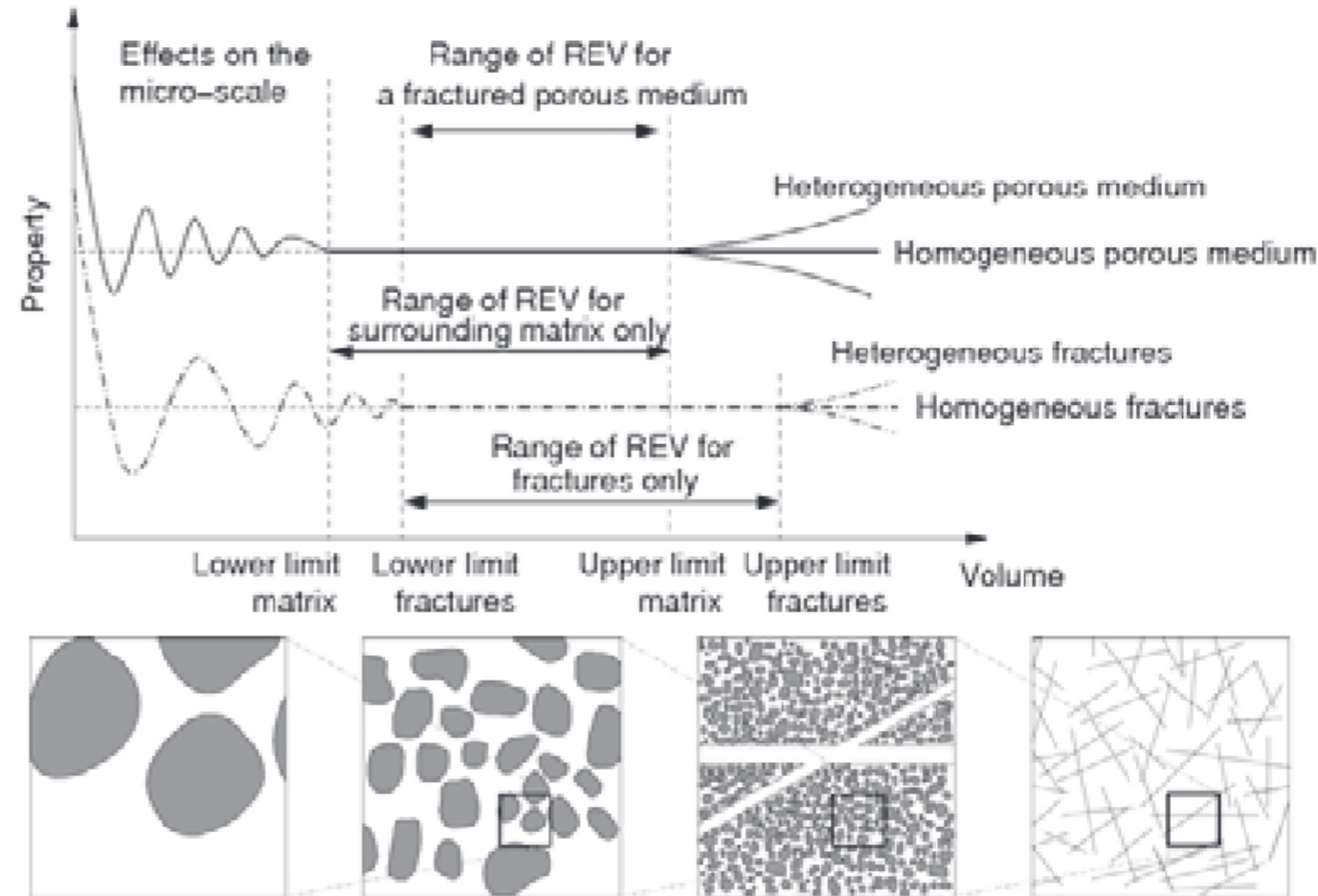
$$\mathcal{K} = \frac{k\rho g}{\mu}$$

Macroscopic Darcy's Law :

$$Q = -\frac{kA}{\mu} \frac{\Delta P}{L}$$

Porosity and permeability **can neither be defined nor measured at a single point**: below a certain volume scale, loss of their physical meaning.

→ **Representative Elementary Volume (REV)**: definition and measurement of the "average" property of the considered volume.

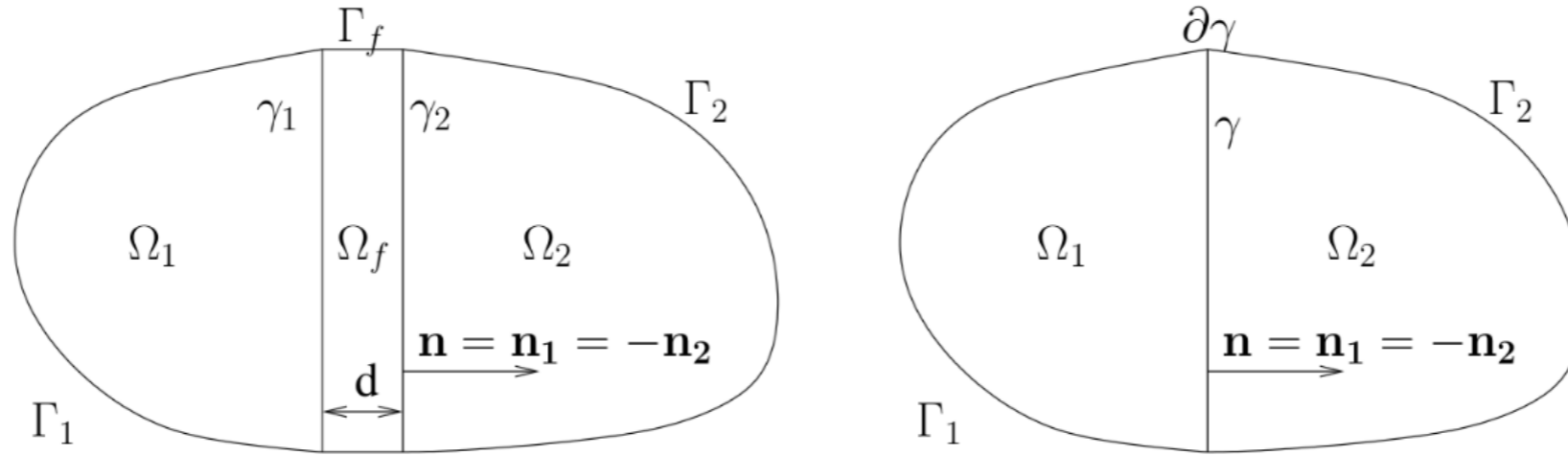


Representative Elementary Volume (REV). Adapted in thesis by Alexandru Tatomir (Stuttgart Univ., 2012) from Bear et al., 1983.



Reduced model for flow in DFM

V. Martin, J. Jaffré, and J. E. Roberts. *Modeling fractures and barriers as interfaces for flow in porous media*. SIAM Journal on Scientific Computing. 2005.



Scheme of the reduced model. The given example is in two dimensions.

Left: global domain Ω , fracture domain Ω_f with a thickness d , separating the global domain into two rock-matrix subdomains Ω_1 and Ω_2 .

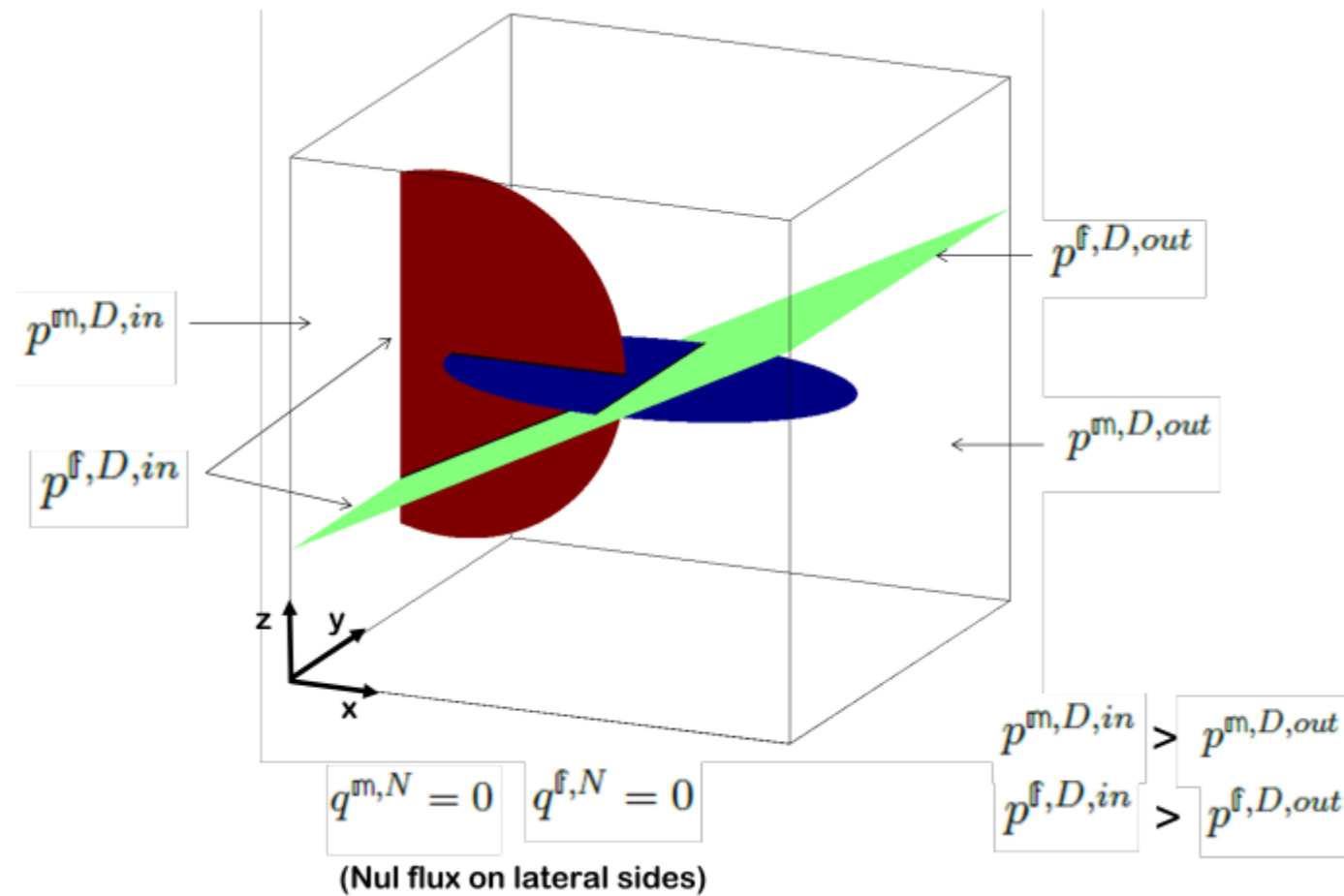
Right: **fracture modeled as an interface γ , a hyperplane (codimension 1)** with normal unit vectors $n = n_1 = -n_2$.

$$\Omega_f = \left\{ x \in \Omega \mid \exists s \in \gamma : \exists r \in \left[-\frac{d(s)}{2}, \frac{d(s)}{2} \right] : x = s + rn \right\}$$

Bonus

Permeameter boundary conditions (BC)

Gradient of the hydraulic heads (rock matrix and fracture network) on two opposite sides of the cube.



Bonus

Direct methods are too expensive in terms of RAM.

Cholesky and LU factorizations (parallel simulations with 48 MPI processes).

Test case	Solver	Solver time hh:mm:ss	RAM (GB)
[L20geo-FPM-1v100]	CHOL	00:00:57	27.3
[L60geo-FPM-1v100]	CHOL	00:06:26	107
[L20geo-FPM-1v100]	LU	00:01:21	41.3
[L60geo-FPM-1v100]	LU	00:08:50	159

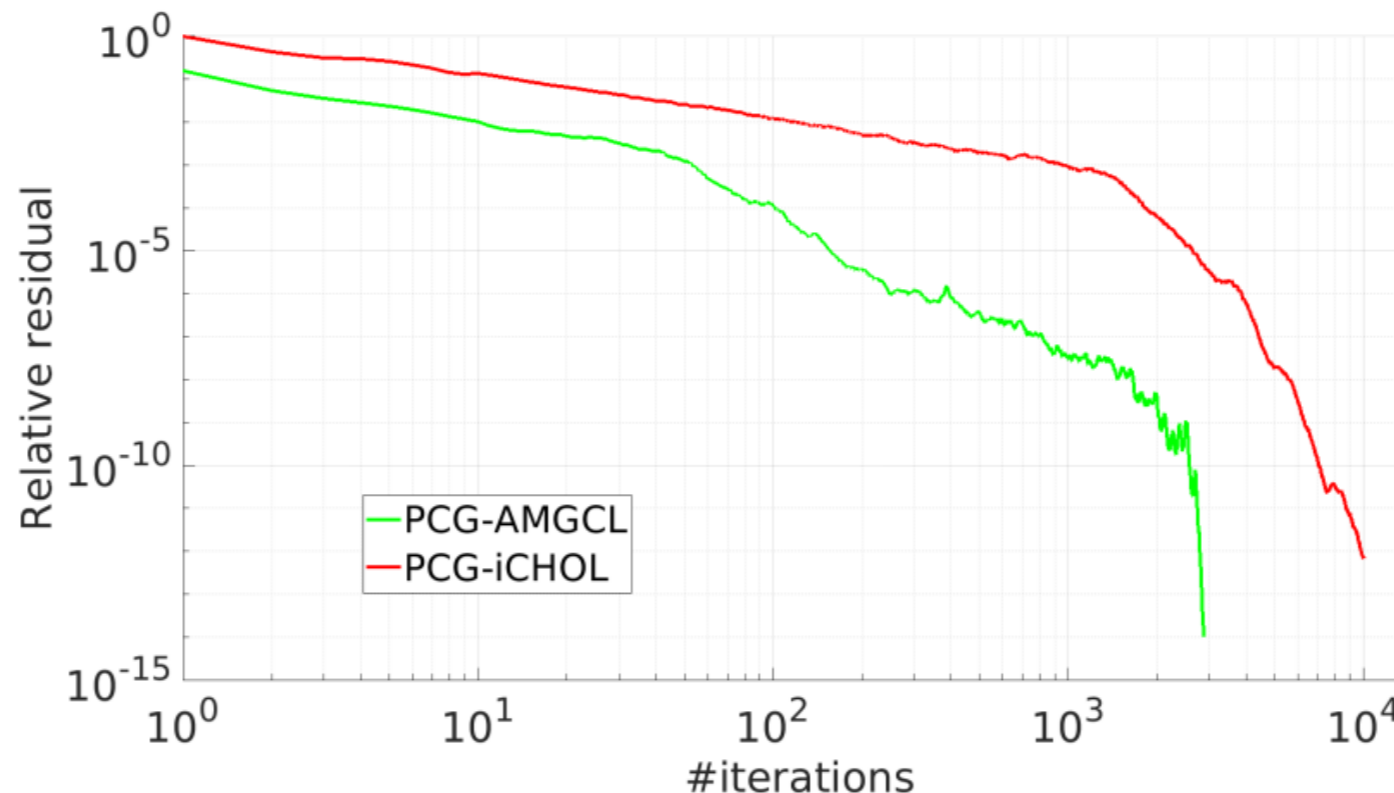
Classic preconditioners suffer from breakdowns

Conjugate Gradient (PCG) preconditioned with

- Incomplete Cholesky factorization (MATLAB implementation)
- AMGCL (C++ / MEX external library)

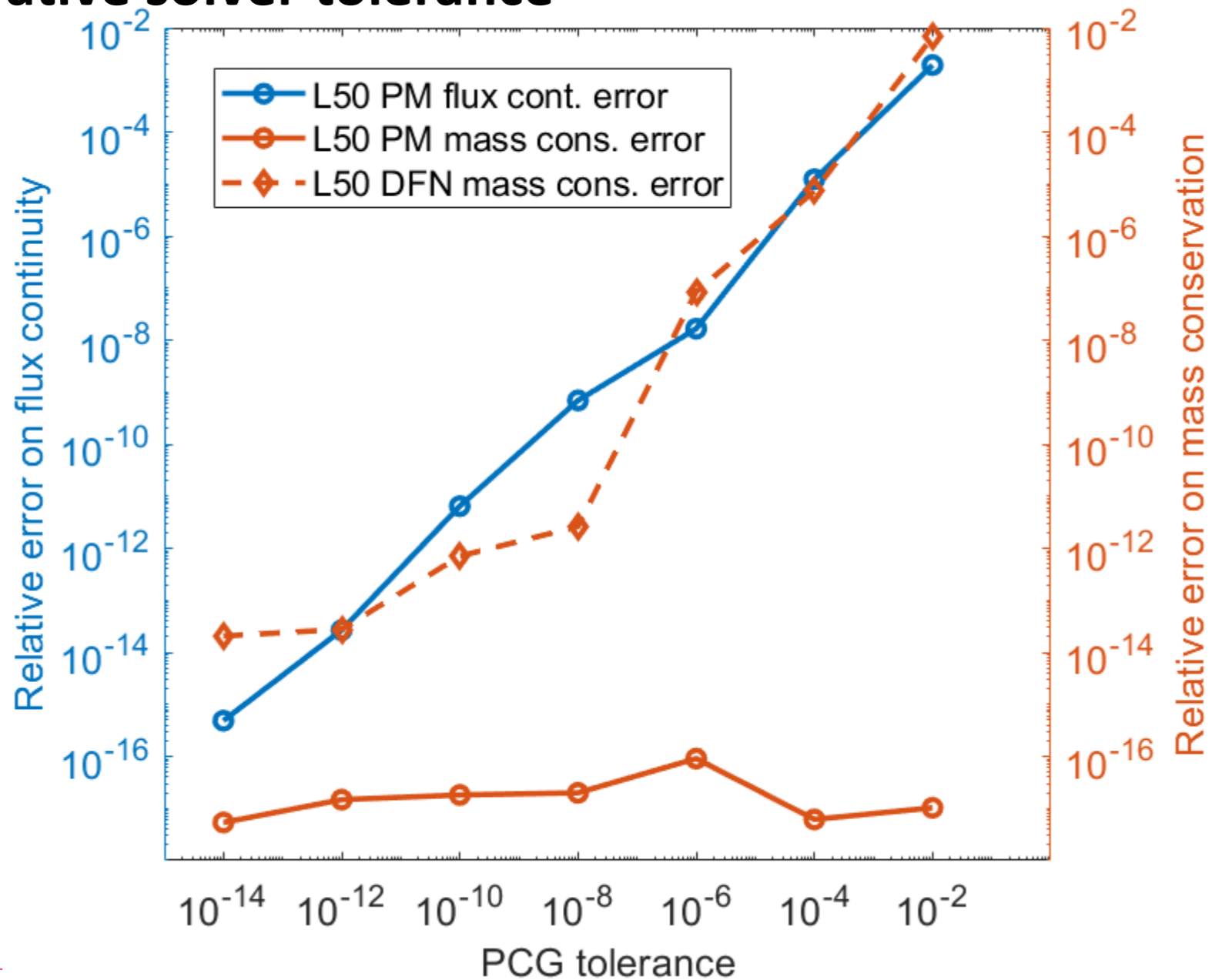
Sequential simulations with [L20geo-FPM-1v100] test case.
 Solver tolerance : 10^{-14}

Precond.	# it.	Solver time hh:mm:ss
iCHOL	9,972 <!>	02:55:36 <!>
AMGCL	2,869	00:28:01





Choosing iterative solver tolerance



Continuous weak mixed solution

L^2 spaces for p (hydraulic head): $S = L^2(\Omega^{\text{m}}) \times L^2(\Omega^{\text{f}})$.

$H(\text{div})$ spaces for u (velocity): $V = \tilde{V} + \text{conditions on intersections}$, with:
 $\tilde{V} = \{v = (v^{\text{m}}, v^{\text{f}}) \text{ s.t.: } v^{\text{f}} \in L^2(\Omega^{\text{f}}) \text{ and } \forall \alpha \in \mathcal{C}, v_{\alpha}^{\text{m}} \in H(\text{div}, \omega_{\alpha}), \gamma_n^{\text{m}} v_{\alpha}^{\text{m}} = 0 \text{ on } \Gamma_{\alpha}^N,$
 $\forall \ell \in \mathcal{I}, (\nabla_{\tau} \cdot v_{\ell}^{\text{f}} - [[v^{\text{m}}]]|_{\gamma_{\ell}}) \in L^2(\gamma_{\ell})\}$.

Problem statement. Find $u = (u^{\text{m}}, u^{\text{f}}) \in V$ and $p = (p^{\text{m}}, p^{\text{f}}) \in S$ such that:

$$\begin{aligned} a(u, v) - b(v, p) &= L_a(v), \quad \forall v \in V, \\ b(u, s) &= L_b(s), \quad \forall s \in S, \end{aligned}$$

where:

$$\begin{aligned} a(u, v) &= \int_{\Omega^{\text{m}}} (\mathcal{K}^{\text{m}})^{-1} u^{\text{m}} \cdot v^{\text{m}} + \int_{\Omega^{\text{f}}} (\mathcal{K}^{\text{f}})^{-1} u^{\text{f}} \cdot v^{\text{f}}, \\ b(v, p) &= \sum_{\alpha \in \mathcal{C}} \int_{\omega_{\alpha}} p_{\alpha}^{\text{m}} \nabla \cdot v_{\alpha}^{\text{m}} + \sum_{\ell \in \mathcal{I}} \int_{\gamma_{\ell}} p_{\ell}^{\text{f}} (\nabla_{\tau} \cdot v_{\ell}^{\text{f}} - [[v^{\text{m}}]]|_{\gamma_{\ell}}). \end{aligned}$$

a is continuous and coercive. b satisfies the inf-sup condition.

\implies Weak mixed formulation has a **unique solution** $(u, p) \in V \times S$.



Discrete mixed approximation

Simplicial conforming meshes: the rock matrix mesh (tetrahedra) is supported by the fracture network mesh (triangles).

Piecewise constant functions for the hydraulic head p_h .

Lowest order Raviart-Thomas(-Nédélec) for the velocity u_h .

Problem statement.

Find $u_h = (u_h^m, u_h^f) \in V_h \subset V$ and $p_h = (p_h^m, p_h^f) \in S_h \subset S$ such that:

$$\begin{aligned} a(u_h, v_h) - b(v_h, s_h) &= L_a(v_h), \quad \forall v \in V_h, \\ b(v_h, s_h) &= L_b(s_h), \quad \forall s_h \in S_h. \end{aligned}$$

b satisfies the **discrete inf-sup condition**.

\implies Mixed approximation has a **unique discrete solution** $(u_h, p_h) \in V_h \times S_h$.

A priori error estimates. + Regularity conditions.

where:

$$\|u - u_h\|_V \leq h \|u\|_1, \quad \|p - p_h\|_S \leq h \left(\|u\|_1 + \|p\|_{H^1(\Omega)} \right),$$

$$\|u\|_1^2 = \sum_{\alpha \in \mathcal{C}} \left(|u_\alpha^m|_{H^1(\omega_\alpha)}^2 + |u_\alpha^m|_{H^1(\omega_\alpha)}^2 \right) + \sum_{\ell \in \mathcal{I}} \left(|u_\ell^f|_{H^1(\gamma_\ell)}^2 + |u_\ell^f|_{H^1(\gamma_\ell)}^2 \right).$$



Mixed-Hybrid Finite Element (MHFE) method

Key idea: relax the continuity of the normal trace of the velocity *across the interior faces*.

- $M_{h,0,D}$ = Lagrange Multiplier space of piecewise constant functions on the interior faces and all the edges.
- $V_h^{\text{hyb}} = V_h +$ relaxed continuity constraints.
- Introduce $b_{\mathcal{T}}$, a mesh-dependent version of b over $V_h^{\text{hyb}} \times S_h$.
- c bilinear form over $V_h^{\text{hyb}} \times M_{h,0,D}$.

Problem statement. Find $u_h = (u_h^{\text{m}}, u_h^{\text{f}}) \in V_h^{\text{hyb}}$, $p_h = (p_h^{\text{m}}, p_h^{\text{f}}) \in S_h$ and $\lambda_h = (\lambda_h^{\text{m}}, \lambda_h^{\text{f}}) \in M_{h,0,D}$ such that:

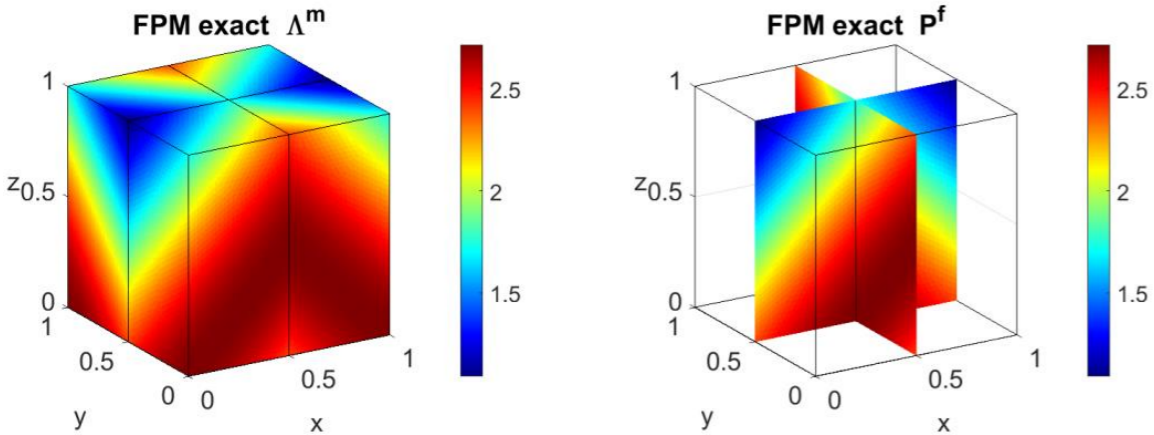
$$\begin{aligned} a(u_h, v_h) - b_{\mathcal{T}}(v_h, p_h) + c(\lambda_h, v_h) &= L_a(v_h), & \forall v_h \in V_h^{\text{hyb}}, \\ b_{\mathcal{T}}(u_h, s_h) &= L_b(s_h), & \forall s_h \in S_h, \\ c(u_h, \mu_h) &= 0, & \forall \mu_h \in M_{h,0,D}. \end{aligned}$$

The MHFE formulation is **equivalent** to the mixed approximation → **unique solution** (u_h, p_h, λ_h) .

Bonus

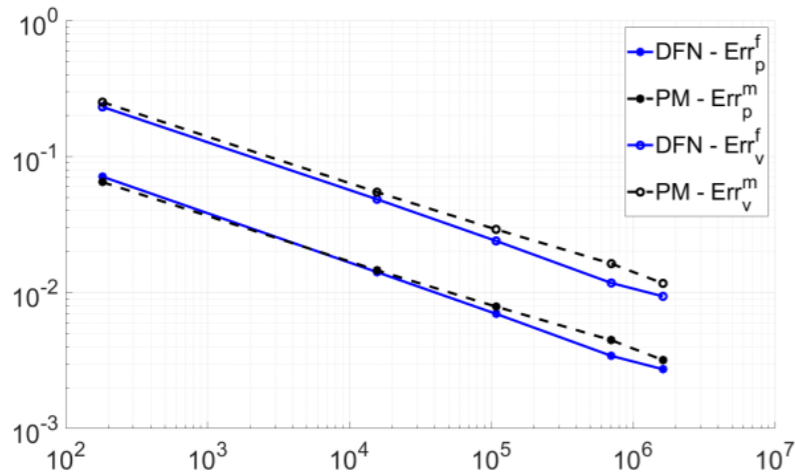
nef-flow-fpm: an MHFE MATLAB code - validation

Analytical solution: numerical convergence



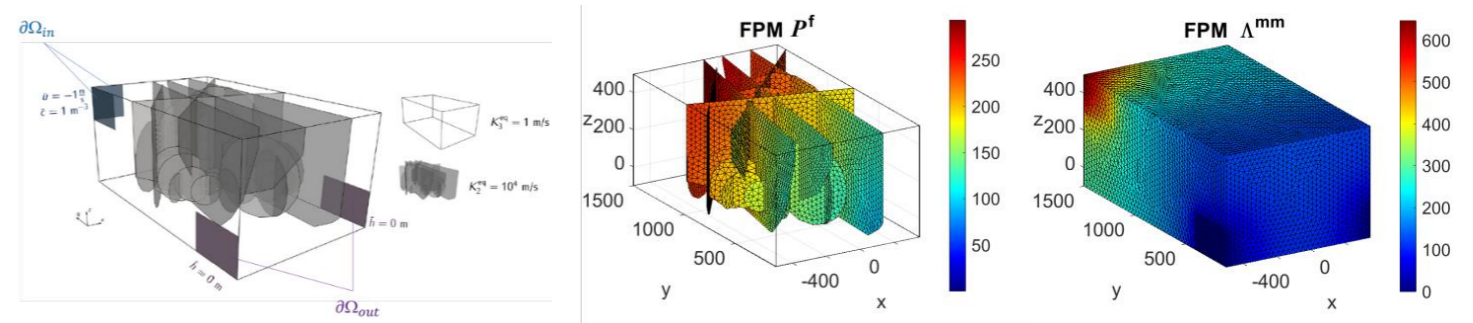
(a) Trace of hydraulic heads Λ_m .

(b) Mean hydraulic heads P_f .

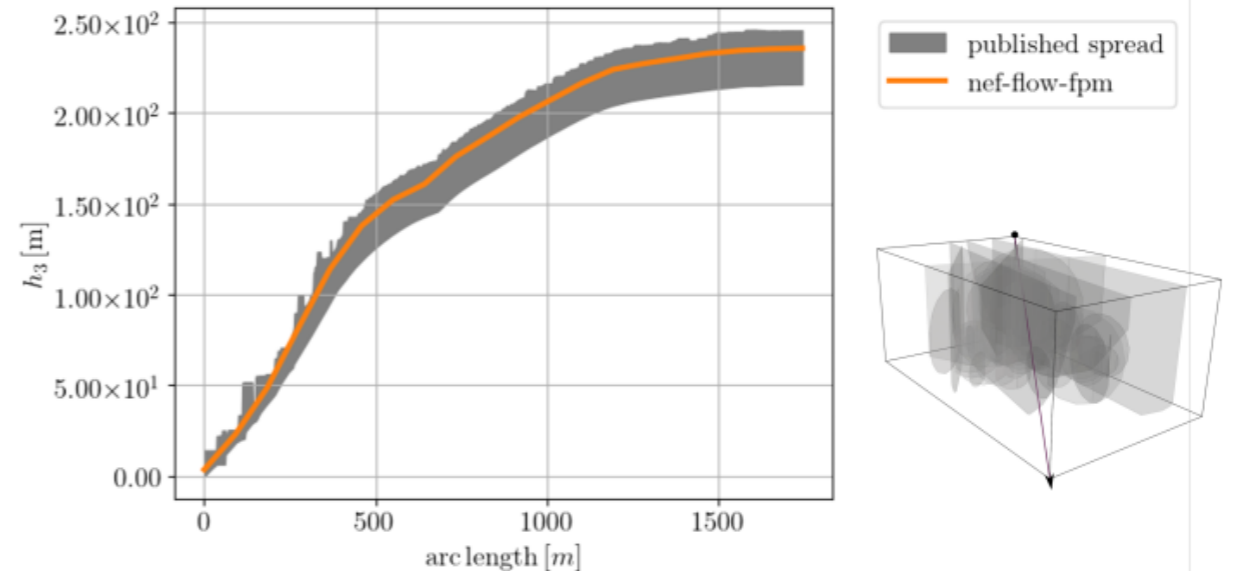


K. Brenner, M. Groza, C. Guichard, G. Lebeau, and R. Masson. *Numerische Mathematik*. 2016.

Benchmark test case, flow and transport simulations



match: 100



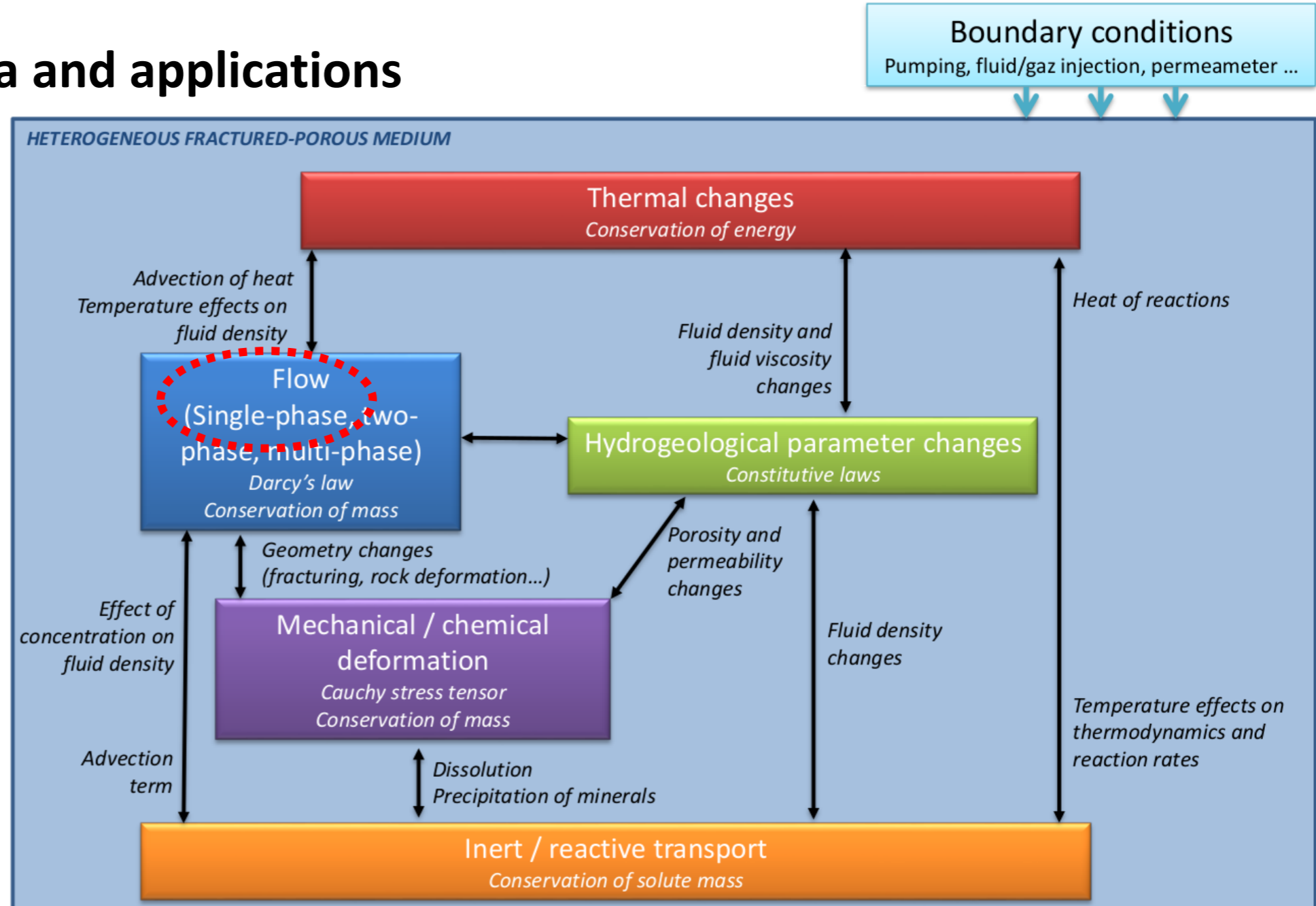
I. Berre, W. M. Boon, B. Flemisch, A. Fumagalli, D. Gläser, E. Keilegavlen, A. Scotti, I. Stefansson, A. Tatomir, K. Brenner, S. Burbullah, P. Devloo, O. Duran, M. Favino, J. Hennicker, I. Lee, K. Lipnikov, R. Masson, K. Mosthaf, M. G. C. Nestola, C. Ni, K. Nikitin, P. Schälde, D. Svyatskiy, R. Yanbarisov, P. Zulian. *Advances in Water Resources*. 2021.

Bonus

Physical phenomena and applications

Key role in industrial applications:

- oil and gas extraction,
- CO₂ sequestration in the subsurface,
- geothermal energy production,
- underground nuclear waste storage,
- water extraction (for drinking, irrigation, industrial processes, ...),
- etc.



Bonus

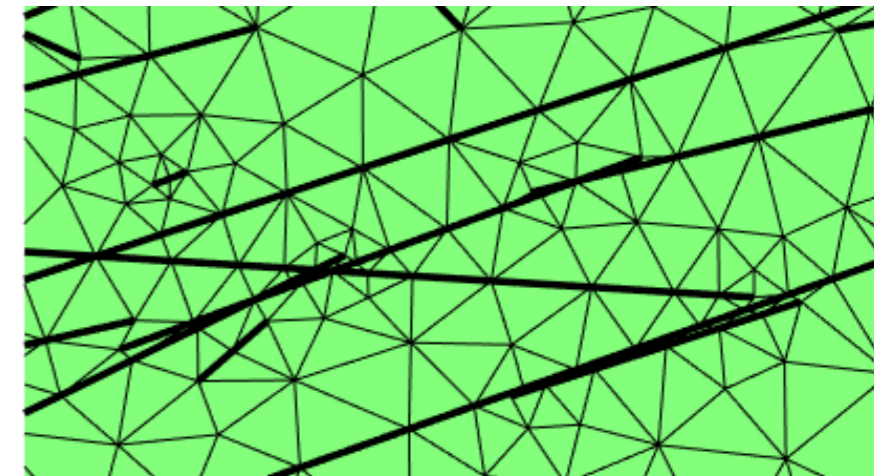
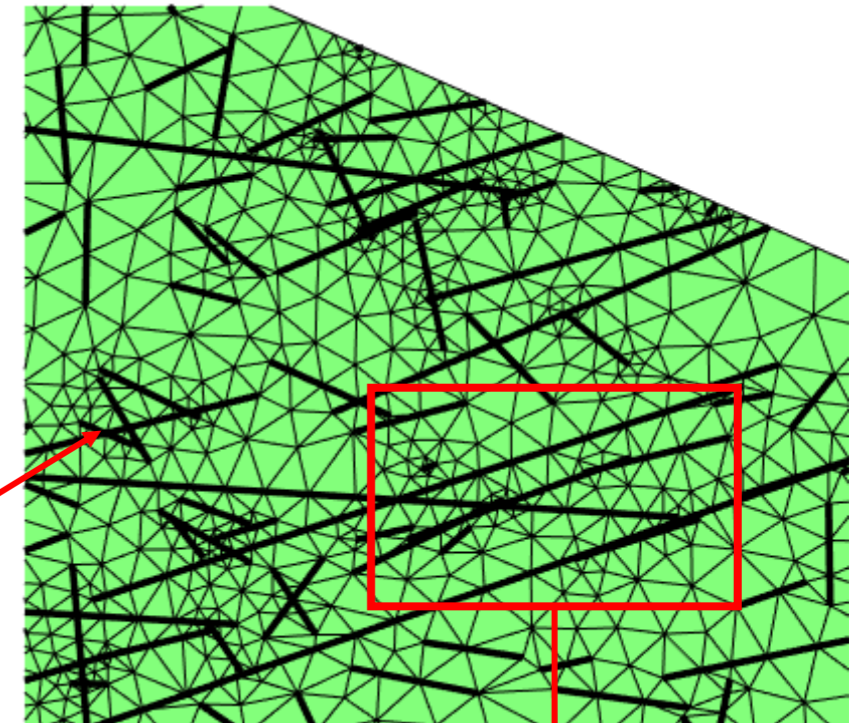
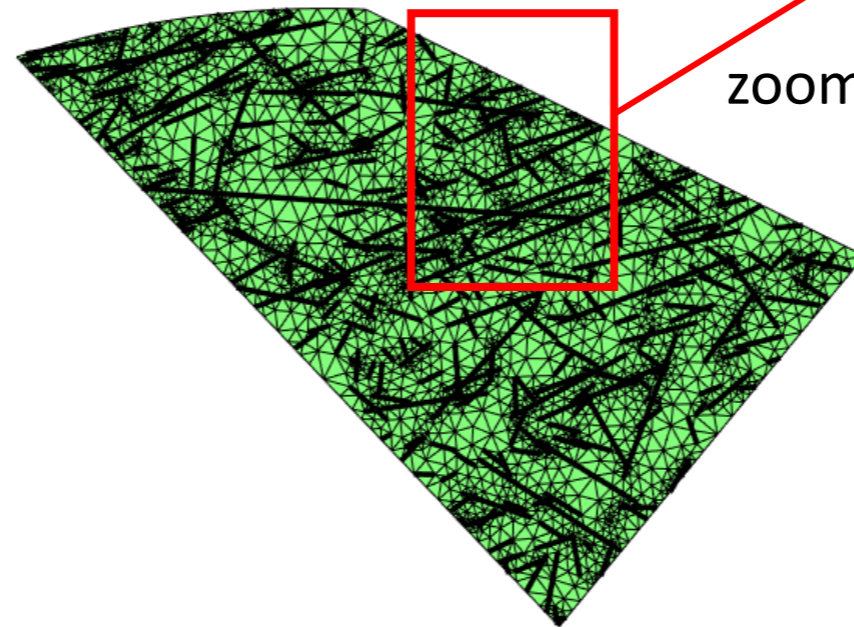
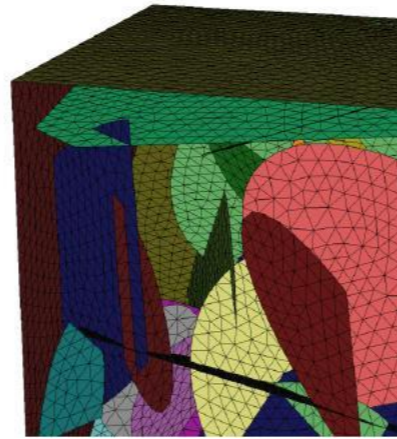
Mesh generation

2D main challenge. Small angles, up to millions of fractures.

Dedicated software **MODFRAC** (Inria Gamma, Serena & UTT), an **efficient parallel** unstructured surface mesh generator with a **user input minimum quality**.

P. Laug, G. Pichot. *MASCOT IMACS Series in Computational and Applied Mathematics, Vol. 22. 2018.*

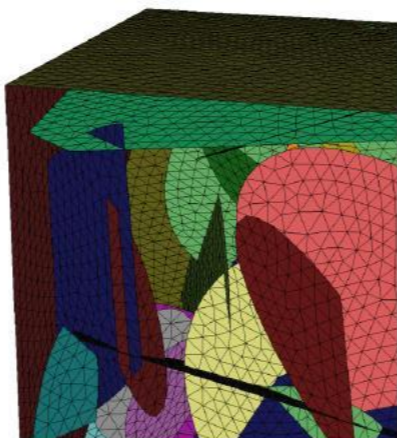
H. Borouchaki, P. Laug, P.L. George. *International Journal for Numerical Methods in Engineering. 2000.*



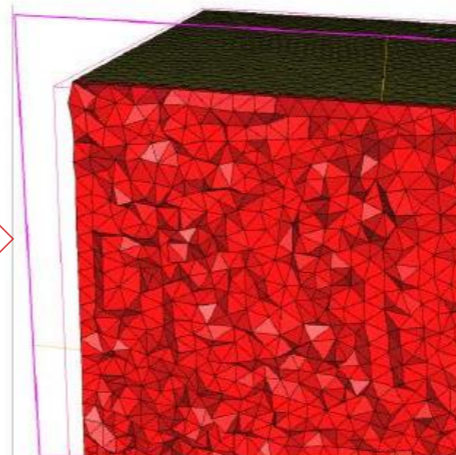
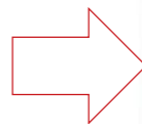
Bonus

Mesh generation

3D main challenge. Use the triangular mesh generated by MODFRAC as an input to generate the tetrahedral mesh.



MODFRAC

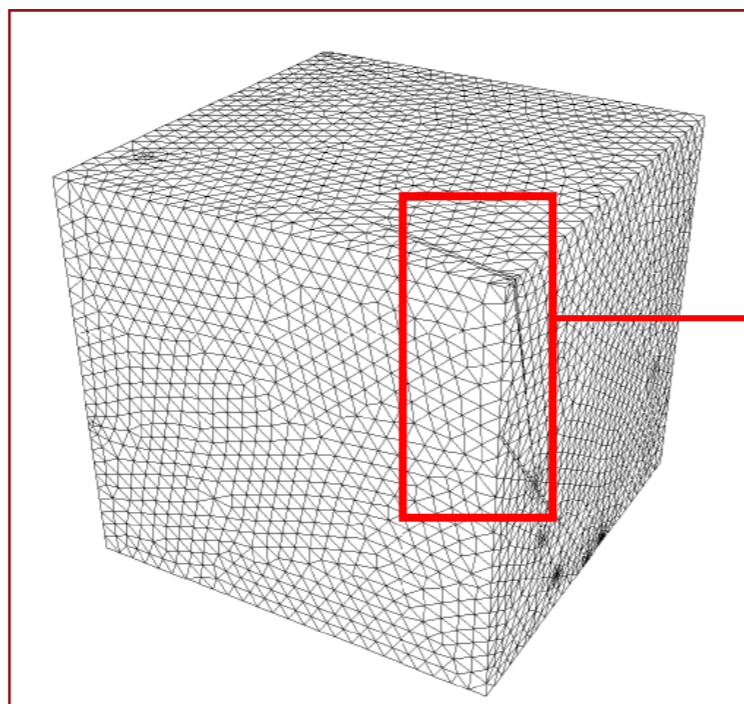


GHS3D

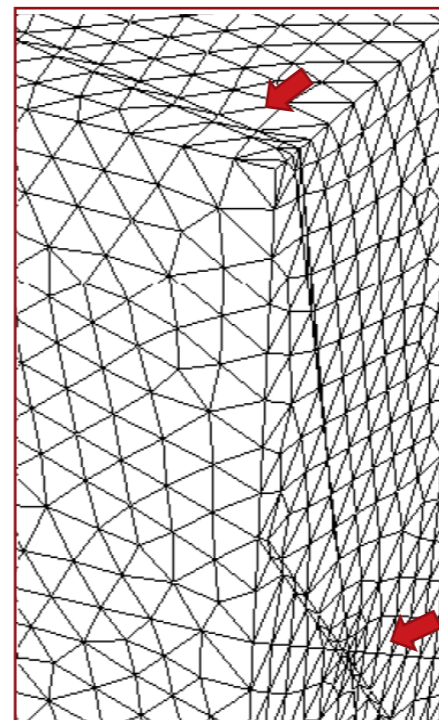
H. Borouchaki, P. Laug, P.-L. George.
*International Journal for Numerical
Methods in Engineering. 2000.*

P.-L. George, H. Borouchaki, F. Alauzet, A.
Loseille, P. Laug, L. Maréchal. *ISTE Group.*
2018.

→ Dedicated software **GHS3D** (Inria Gamma), an **efficient** unstructured volume mesh generator.



zoom



Bonus

Mesh generation

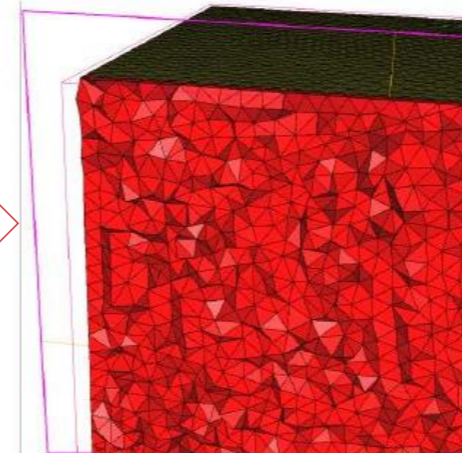
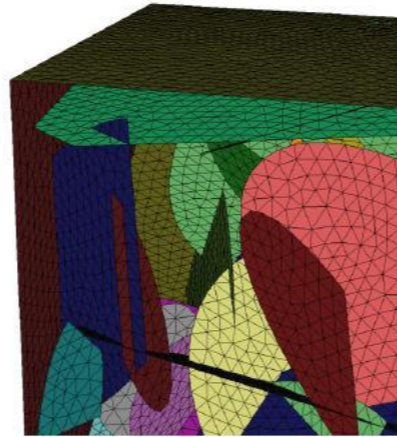
2D main challenge. Small angles, up to millions of fractures.

3D main challenge. Use the triangular mesh generated by MODFRAC as an input to generate the tetrahedral mesh.

P. Laug, G. Pichot. *MASCOT IMACS Series in Computational and Applied Mathematics, Vol. 22. 2018.*

H. Borouchaki, P. Laug, P.L. George. *International Journal for Numerical Methods in Engineering. 2000.*

On a Laptop
4 cores
Intel(R) Core(TM)
i7-7820HQ CPU
@ 2.90GHz
32GiB RAM
4 POSIX-threads



On a Mac Cluster
16 cores
Intel(R) Xeon(R)
W-3245 CPU @
3.20GHz
64GiB RAM
Sequential run

H. Borouchaki, P. Laug, P.-L. George. *International Journal for Numerical Methods in Engineering. 2000.*

P.-L. George, H. Borouchaki, F. Alauzet, A. Loseille, P. Laug, L. Maréchal. *ISTE Group. 2018.*

MODFRAC

Inria Gamma, Serena & UTT.
Parallel unstructured surface mesh generator
with a user input minimum quality.

GHS3D

Inria Gamma.
Unstructured volume mesh generator.

Mesh name	# tetra.	# faces	# triang. frac.	# edges	MODFRAC time mm:ss	GHS3D time mm:ss
[L60geo-FPM]	8M	16M	2M	3M	00:55	03:02
[L80geo-FPM]	17M	33M	4M	6M	02:02	08:25

Bonus

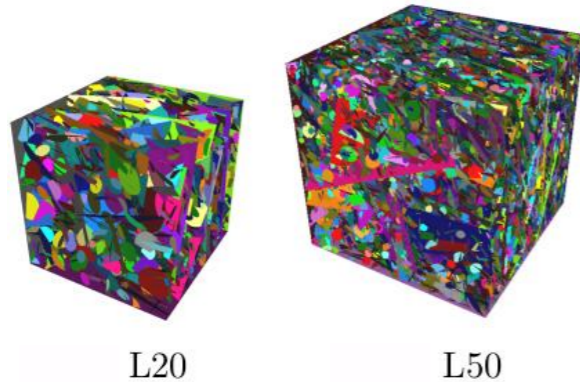
Networks with a large number of fractures

Fractures = disks.

e.g.: L20 is a cube of side 20 m.

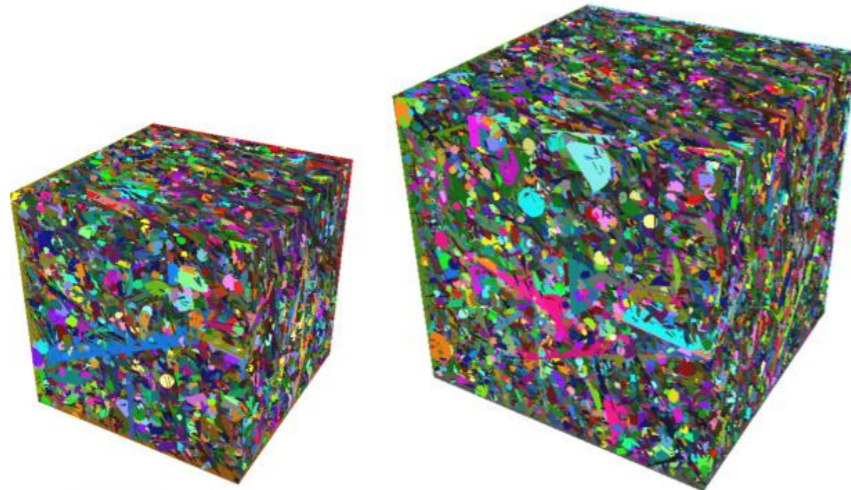
LabCom factory:

- Itasca Consultants (France)
- Géosciences Rennes
- CNRS



L20

L50



L60

L80

P. Davy, R. Le Goc, C. Darcel, O. Bour, J.-R. de Dreuzy, R. Munier. *Journal of Geophysical Research: Solid Earth*. 2010.

P. Davy, R. Le Goc, and C. Darcel. *Journal of Geophysical Research: Solid Earth*. 2013.

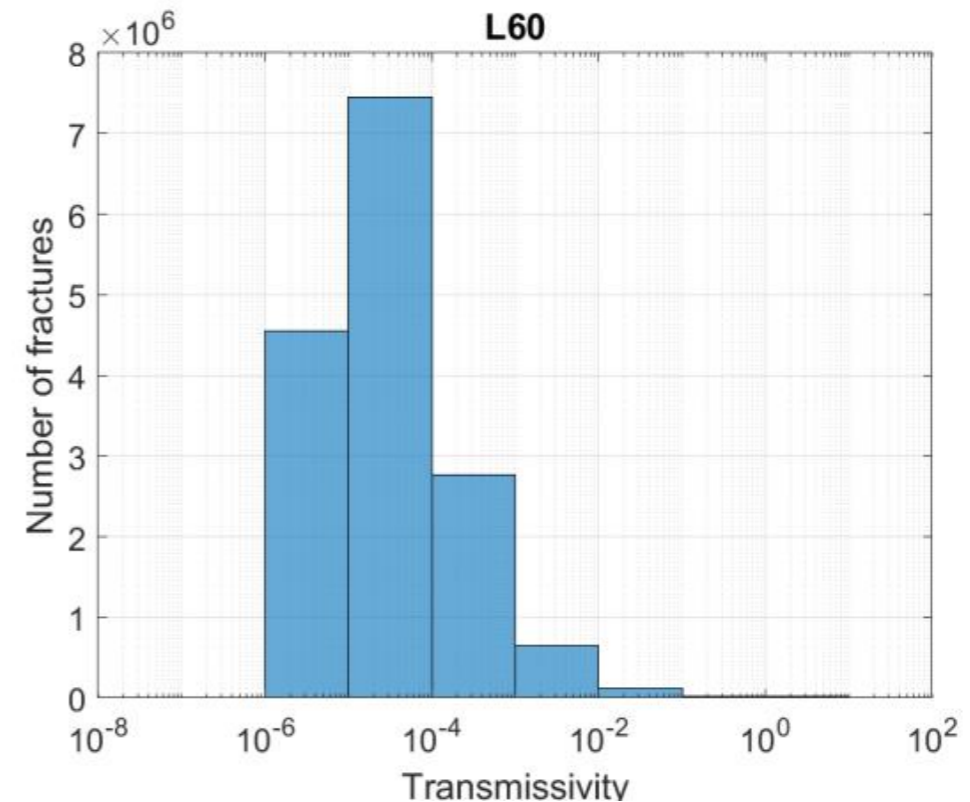
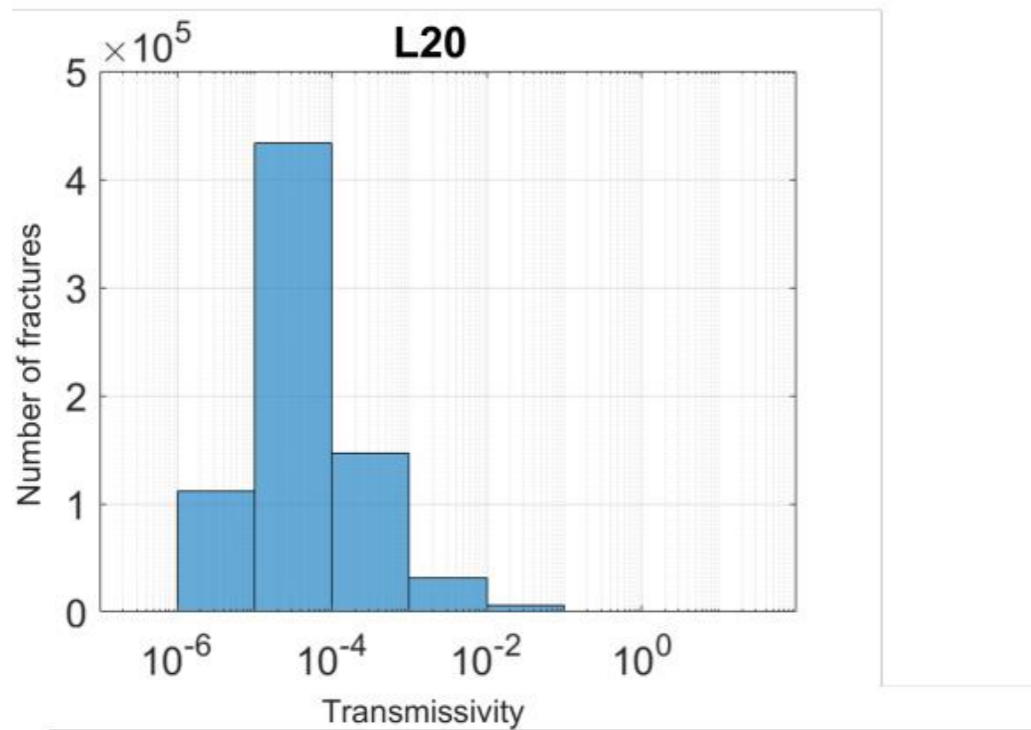
Geometry name	# frac.	# frac-frac intersections
[L20-FPM]	2k	3k
[L50-FPM]	23k	39k
[L60-FPM]	40k	66k
[L80-FPM]	90k	155k
[L100-FPM]	174k	305k
[L130-FPM]	377k	675k
[L160-FPM]	697k	1.3M

Bonus



Rock matrix hydraulic conductivity and fracture network tangential transmissivity

- “1v100”. Rock matrix: $K^m = 1$ m/s. Fracture network: $K^f = 100$ m²/s (the same for all fractures)
- “heter”. Rock matrix: $K^m = 10^{-8}$ m/s. Fracture network: K^f takes one value per fracture in the range $[10^{-6}, 20]$ m²/s (data from [LabCom factory](#))

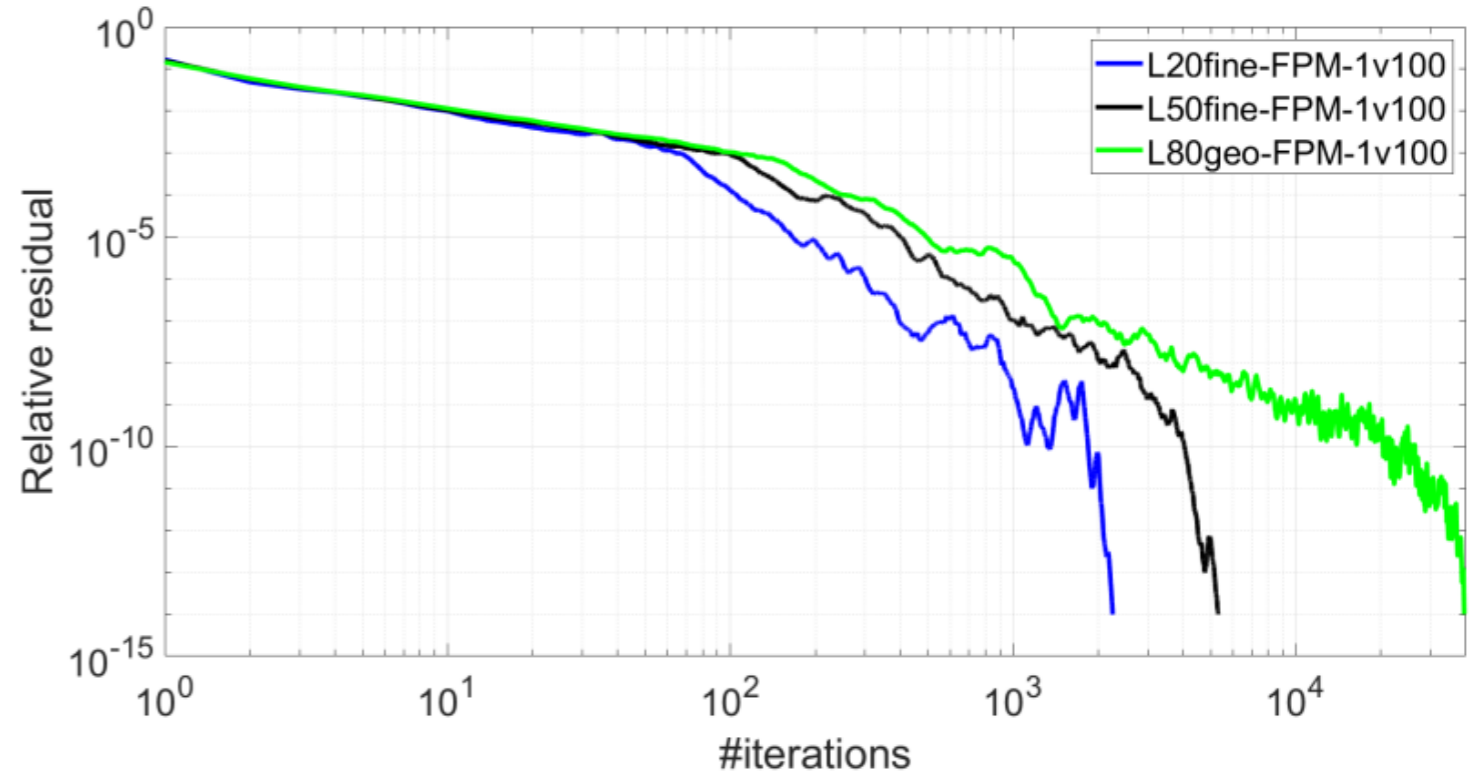


Geometry complexity impact on solver convergence

1. Choose a test case: [L80-FPM-1v100].
2. Choose other geometries with a lower number of fractures: [L50-FPM], [L20-FPM]. + 1v100.
3. Refine so as to obtain the same number of tetra. → ~Same number of dofs:
[L50fine-FPM-1v100], [L20fine-FPM-1v100].

Test case	# frac.	# tetra.	# dofs
[L80geo-FPM-1v100]	90k	17M	39M
[L50fine-FPM-1v100]	23k	17M	37M
[L20fine-FPM-1v100]	2k	17M	34M

Test case	# it.	Solver time dd-hh:mm:ss	RAM (GB)
[L80geo-FPM-1v100]	40k	02-18:36:54	16
[L50fine-FPM-1v100]	5k	00-08:09:28	14
[L20fine-FPM-1v100]	2k	00-03:09:38	13



+ Simulations with 90k fractures now possible.

- Convergence of the iterative method slows down (time and iterations) as the complexity of the fracture network increases.

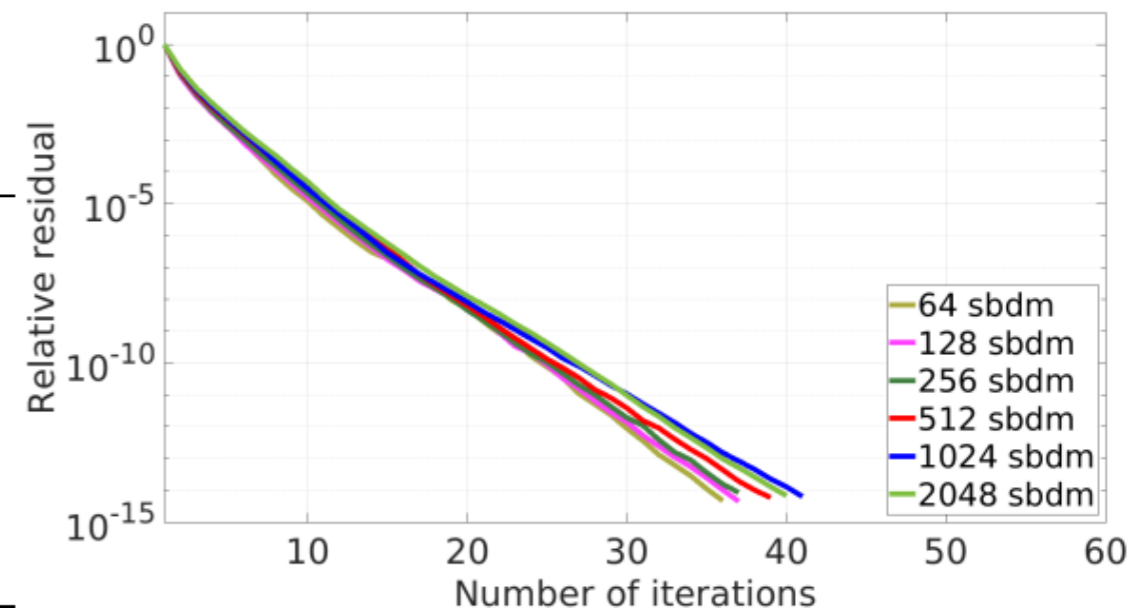
Strong scaling

Solve the same linear system with an increasing number of MPI processes.

Test case: [L60geo-FPM-1v100] : 40k fractures, 19M dofs.

	# MPI procs.	# dofs / sbdm.	# it.	PCSetUp mm:ss	KSPSolve mm:ss	Coarse space size
x2	64	289k	35	18:47	00:40	15k
x2	128	145k	36	04:37	00:17	21k
x2	256	72k	36	01:25	00:08	27k
x2	512	36k	38	00:32	00:05	36k
x2	1,024	18k	40	00:16	00:05	47k
x2	2,048	9k	39	00:13	00:05	61k

÷4.1 ÷2.4
÷3.3 ÷2.1
÷2.7 ÷1.6
÷2.0 ÷1.0
÷1.2 ÷1.0



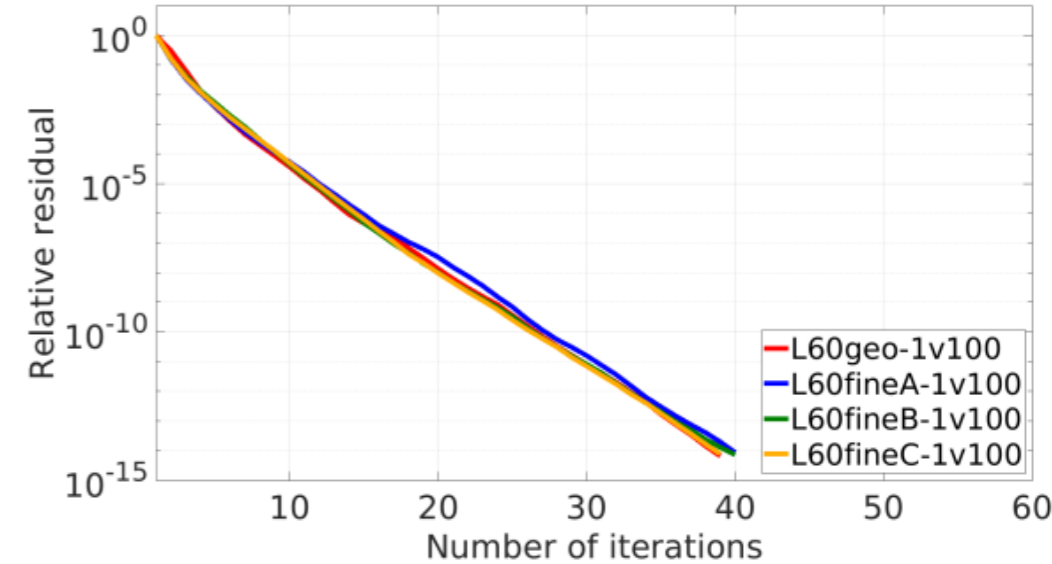
+ **Strong scaling OK w.r.t. iterations (35-40).**

- **Wall-clock time saturation beyond 512 MPI procs.**

“Sweet spot” : ~36k dofs / sbdm.

Weak scaling

1. **Choose a test case:** [L60geo-FPM-1v100], 40k fractures
2. **Refine and generate linear systems:** [L60fineA-FPM-1v100], [L60fineB-FPM-1v100], [L60fineC-FPM-1v100].
3. **Decompose so as to keep the number of dofs constant per sbdm.: ~36k dofs/sbdm.**



Test case name	# tetra	# dofs	# sbdm.	# it.	PCSetUp mm:ss	KSPSolve mm:ss	Coarse space size
[L60geo-FPM-1v100]	8M	19M	522	38	00:33	00:06	36k
[L60fineA-FPM-1v100]	16M	37M	1,033	39	00:42	00:08	70k
[L60fineB-FPM-1v100]	30M	66M	1,857	39	00:40	00:10	116k
[L60fineC-FPM-1v100]	60M	129M	3,631	39	01:03	00:14	207k

Annotations in the table: Red arrows indicate scaling factors for tetra and dofs. For tetra, the factors are x2.0 (8M to 16M), x1.9 (16M to 30M), and x2.0 (30M to 60M). For dofs, the factors are x2.0 (19M to 37M), x1.8 (37M to 66M), and x2.0 (66M to 129M). Red arrows also indicate scaling factors for PCSetUp and KSPSolve times: x1.9 (00:33 to 00:42) and x2.3 (00:06 to 00:14).

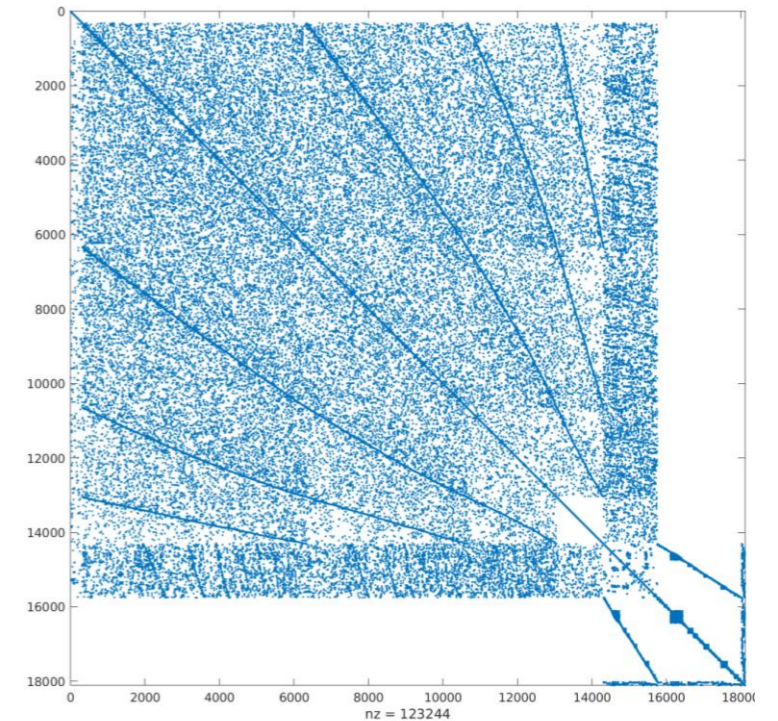
+ **Weak scaling OK w.r.t. iterations (38-39).**

- **Wall-clock time saturation after the first refinement.**

Bonus

Ill-conditioned and large and linear systems

Test case	# frac.	# dofs	nnz	condest
[L20geo-FPM-1v100]	2k	4M	30M	1.71e+11
[L20geo-FPM-heter]				6.86e+16
[L160geo-FPM-1v100]	697k	243M	1.8B	—
[L160geo-FPM-heter]				—



Shape of the linear system matrix from a very coarse test case (not presented here)