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# Efficient Nonlinear Solution Strategies for Geothermal Energy Simulation

Øystein Klemetsdal and Odd Andersen, Applied Computational Sciences, SINTEF Digital

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# Presentation outline

Motivation

Governing equations and discretization

Nonlinear domain decomposition

Numerical examples

Concluding remarks

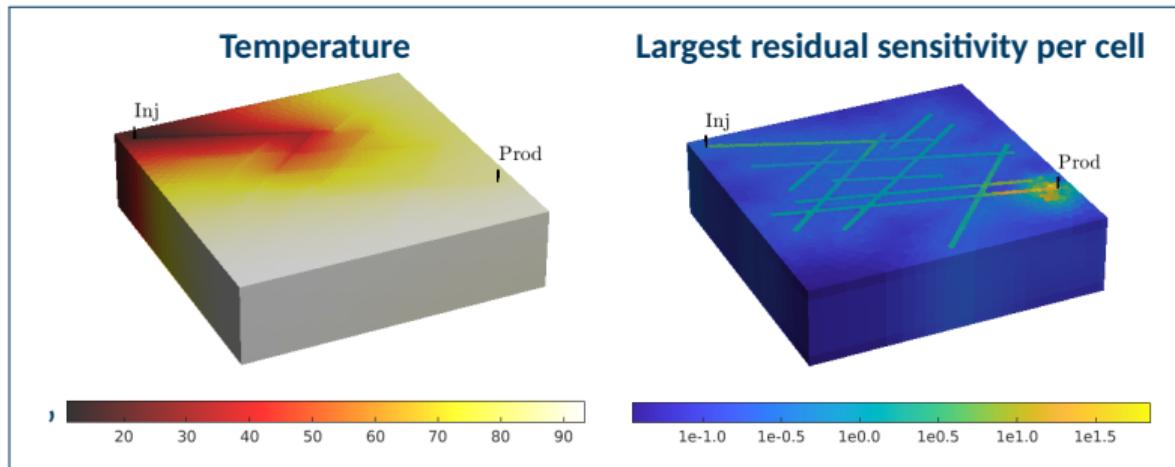


## Motivation

- Geothermal energy systems often exhibit very complex geology
  - strong and abrupt variations in geological properties
  - intertwined faults/fracture networks and multiple long, deviating well trajectories
- Governing equations have very different timescales
  - heat rapidly advected through wellbores/fractures, slowly conducted through solid rock
- Mass/energy are strongly coupled through temperature/pressure-dependent density
  - Strongly coupled nonlinear systems that are challenging to solve numerically

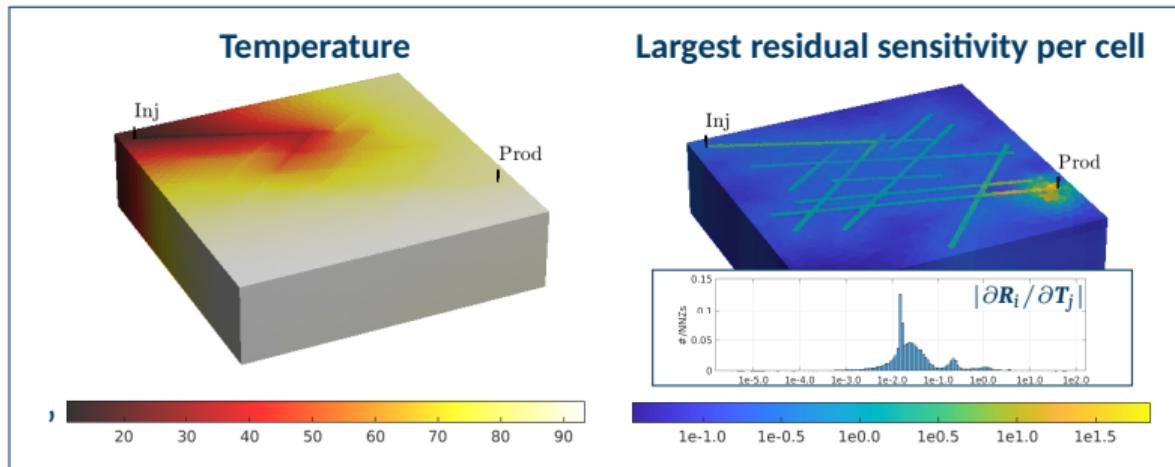
# Motivation

But: strong nonlinearities are **chiefly localized in space**



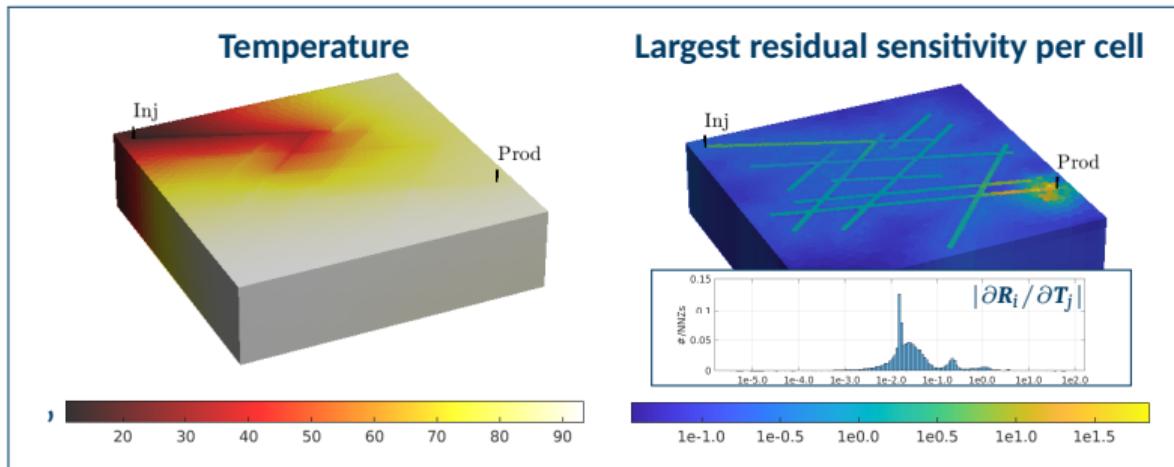
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But: strong nonlinearities are **chiefly localized in space**



Here: exploit this locality to devise efficient domain-decomposition nonlinear solutions strategies applicable to practical simulation of geothermal energy systems

## Geothermal simulation software and selected references

- There exists a myriad of excellent software capable of simulating geothermal systems
  - DARTS (TU Delft), AD-GPRS (Stanford), CSMP++ (ETH Zürich/Uni Melbourne ++), PorePy (UiB), TOUGH2 (LBNL), Dumu<sup>x</sup> (Uni Stuttgart), JutulDarcy, **MRST** (SINTEF), etc.
- Many approaches to tackling various challenging aspects of geothermal simulation
  - Sequential splitting schemes (Weis et al. 2014; Wong, Kwok, et al. 2019)
  - Efficient, operator-based linearization (Wang et al. 2020)
  - Fracture modelling (HosseiniMehr et al. 2020)
  - Adaptive mesh refinement (Salinas et al. 2021)
  - Peaceman-type formulations for FEM in geothermal simulations (Yapparova et al. 2022)
  - Negative compressibility (Wong, Horne, and Tchelepi 2018)
  - Domain decomposition targeting local/unbalanced nonlinearities (Wong 2018)



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## Governing equations and discretization

Conservation of mass – finite volumes in space, implicit backward Euler in time

$$\mathbf{R}_w^{n+1} = \frac{1}{\Delta t^n} (\mathbf{M}_w^{n+1} - \mathbf{M}_w^n) + \operatorname{div}(\mathbf{V}_w^{n+1}) - \mathbf{Q}_w^{n+1} = 0$$

$$\mathbf{V}_w = -\operatorname{upw}(\rho_w / \mu_w) [\operatorname{Kgrad}(\mathbf{p}) - g \operatorname{favg}(\rho_w) \operatorname{Kgrad}(\mathbf{z})]$$

# Governing equations and discretization

Conservation of mass – finite volumes in space, implicit backward Euler in time

$$\begin{aligned}
 \text{Mass} &\quad \text{Flux} & \text{Sources/sinks} \\
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- $\text{div}$ ,  $\mathbf{upw}$ ,  $\mathbf{favg}$ : Discrete divergence, upwind, and face average operators
- $\mathbf{Kgrad}$ : discrete permeability-gradient operator  $\mathbf{K}\nabla$ 
  - linear/nonlinear two-point, multipoint, mimetic, etc.
  - Here: linear two-point flux approximation (comparison: Klemetsdal et. al. 2020, FVCA-IX)

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Conservation of energy – finite volumes in space, implicit backward Euler in time

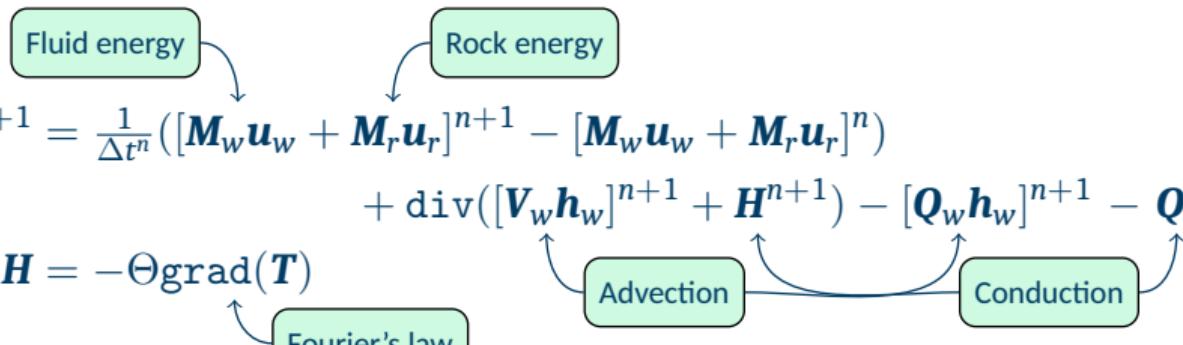
$$\begin{aligned}\mathbf{R}_h^{n+1} &= \frac{1}{\Delta t^n} ([\mathbf{M}_w \mathbf{u}_w + \mathbf{M}_r \mathbf{u}_r]^{n+1} - [\mathbf{M}_w \mathbf{u}_w + \mathbf{M}_r \mathbf{u}_r]^n) \\ &\quad + \operatorname{div}([\mathbf{V}_w \mathbf{h}_w]^{n+1} + \mathbf{H}^{n+1}) - [\mathbf{Q}_w \mathbf{h}_w]^{n+1} - \mathbf{Q}_h^{n+1} = 0\end{aligned}$$

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# Governing equations and discretization

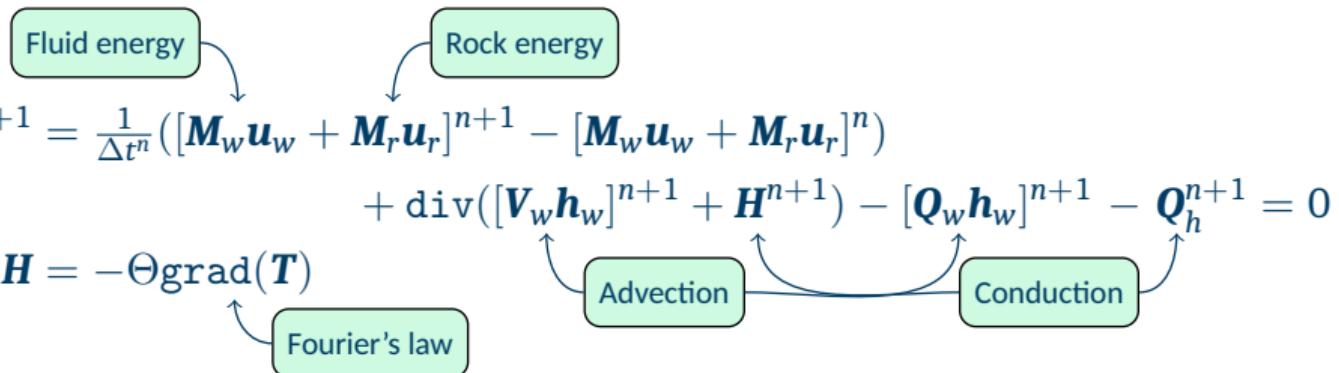
Conservation of energy – finite volumes in space, implicit backward Euler in time

$$\begin{aligned}
 \text{Fluid energy} &\quad \text{Rock energy} \\
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 \text{Fourier's law} & \\
 \text{Advection} & \\
 \text{Conduction} &
 \end{aligned}$$

- $\Theta \text{grad}$ : discrete thermal conductivity/gradient operator  $\Lambda \nabla$

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 \end{aligned}$$


The diagram illustrates the energy balance. It shows two main energy sources: 'Fluid energy' and 'Rock energy', each contributing to the system. The system then splits into two paths: 'Advection' and 'Conduction'. 'Advection' is represented by a box with a curved arrow pointing to it from the system. 'Conduction' is also represented by a box with a curved arrow pointing to it from the system. A feedback loop labeled 'Fourier's law' connects the 'Conduction' box back to the 'Advection' box.

- $\Theta \operatorname{grad}$ : discrete thermal conductivity/gradient operator  $\Lambda \nabla$
- Moreover: multisegment wellbore and discrete fracture modelling

"Modelling and optimization of shallow geothermal energy storage" (Klemetsdal et. al, 2023 (in review))



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**Nonlinear domain decomposition**

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## Nonlinear domain decomposition

- Partition domain into non-overlapping subdomains (here: two for simplicity)

$$\mathbf{R}(\mathbf{u}) = (\mathbf{R}_1(\mathbf{u}_1, \mathbf{u}_2), \mathbf{R}_2(\mathbf{u}_1, \mathbf{u}_2)) = 0$$

- Additive Schwarz: define solution operator  $\mathcal{S}^a(\mathbf{u}) = (\mathcal{S}_1^a(\mathbf{u}), \mathcal{S}_2^a(\mathbf{u}))$ , where

$$\mathbf{R}_1(\mathcal{S}_1^a(\mathbf{u}), \mathbf{u}_2) = 0, \quad \text{and} \quad \mathbf{R}_2(\mathbf{u}_1, \mathcal{S}_2^a(\mathbf{u})) = 0$$

- Multiplicative Schwarz: define solution operator  $\mathcal{S}^m(\mathbf{u}) = (\mathcal{S}_1^m(\mathbf{u}), \mathcal{S}_2^m(\mathbf{u}))$ , where

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Equivalent, fixed-point formulation of  $\mathbf{R}(\mathbf{u}) = 0$

Find  $\mathbf{u}$  so that  $\mathbf{u} = \mathcal{S}(\mathbf{u})$ , or  $\mathbf{F}(\mathbf{u}) \equiv \mathbf{u} - \mathcal{S}(\mathbf{u}) = 0$

# Nonlinear domain decomposition preconditioning

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- Fixed-point schemes tend to have poor convergence properties
  - Acceleration: Aitken, Anderson, quasi-Newton (Jiang and Tchelepi 2019)

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Find  $\mathbf{u}$  so that  $\mathbf{u} = \mathcal{S}(\mathbf{u})$ , or  $\mathbf{F}(\mathbf{u}) \equiv \mathbf{u} - \mathcal{S}(\mathbf{u}) = 0$

- Fixed-point schemes tend to have poor convergence properties
  - Acceleration: Aitken, Anderson, quasi-Newton (Jiang and Tchelepi 2019)
- **As a nonlinear preconditioner:** apply Newton's method directly to  $\mathbf{F}(\mathbf{u})$   
 → Additive/Multiplicative Schwarz Preconditioned Exact Newton Method (AS PEN/MSPEN)  
 (Cai and Keyes 2002; Liu, Keyes, and Sun 2013; Wong 2018, ...)

$$\mathbf{u}^{k+1} = \mathbf{u}^k + \Delta \mathbf{u}, \quad -\frac{\partial \mathbf{F}}{\partial \mathbf{u}} \Delta \mathbf{u} = \mathbf{F}(\mathbf{u}^k), \quad \text{where} \quad \frac{\partial \mathbf{F}}{\partial \mathbf{u}} = \mathbf{I} - \begin{bmatrix} \frac{\partial \mathcal{S}_1}{\partial \mathbf{u}} \\ \frac{\partial \mathcal{S}_2}{\partial \mathbf{u}} \end{bmatrix}$$

- Challenge:  $\mathbf{F}$  implicitly defined through operator  $\mathcal{S}$  – how to compute  $\partial \mathbf{F} / \partial \mathbf{u}$ ?

## Nonlinear domain decomposition preconditioning

- Use that  $\mathbf{R}_1(\mathcal{S}_1^{a/m}(\mathbf{u}), \mathbf{u}_2) = 0$  to find

$$\frac{\partial \mathbf{R}_1}{\partial \mathbf{u}} = \frac{\partial \mathbf{R}_1}{\partial \mathbf{u}_1} \frac{\partial \mathcal{S}_1^{a/m}}{\partial \mathbf{u}} + \frac{\partial \mathbf{R}_1}{\partial \mathbf{u}_2} \frac{\partial \mathbf{u}_2}{\partial \mathbf{u}} = 0 \Rightarrow \frac{\partial \mathcal{S}_1^{a/m}}{\partial \mathbf{u}} = - \left( \frac{\partial \mathbf{R}_1}{\partial \mathbf{u}_1} \right)^{-1} \frac{\partial \mathbf{R}_1}{\partial \mathbf{u}_2} \frac{\partial \mathbf{u}_2}{\partial \mathbf{u}}$$

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- Additive: analogous derivation for  $\partial \mathcal{S}_2^a / \partial \mathbf{u}$
- Multiplicative: Use that  $\mathbf{R}_2(\mathcal{S}_1^m(\mathbf{u}), \mathcal{S}_1^m(\mathbf{u}_2)) = 0$  to find

$$\frac{\partial \mathbf{R}_2}{\partial \mathbf{u}} = \frac{\partial \mathbf{R}_2}{\partial \mathbf{u}_1} \frac{\partial \mathcal{S}_1^m}{\partial \mathbf{u}} + \frac{\partial \mathbf{R}_2}{\partial \mathbf{u}_2} \frac{\partial \mathcal{S}_2^m}{\partial \mathbf{u}} = 0 \Rightarrow \frac{\partial \mathcal{S}_2^m}{\partial \mathbf{u}} = - \left( \frac{\partial \mathbf{R}_2}{\partial \mathbf{u}_2} \right)^{-1} \frac{\partial \mathbf{R}_2}{\partial \mathbf{u}_1} \frac{\partial \mathcal{S}_1^m}{\partial \mathbf{u}}$$

- Natural extension to  $N$  subdomains

# Nonlinear domain decomposition preconditioning

- Jacobian  $\partial\mathbf{F}/\partial\mathbf{u}$  generally dense  $\rightarrow$  expensive to build, challenging to precondition
- Breakdown of Jacobian blocks reveals that<sup>1</sup>

$$\frac{\partial\mathbf{F}}{\partial\mathbf{u}} = \mathbf{D}^{-1} \frac{\partial\mathbf{R}}{\partial\mathbf{u}}$$

- Where  $\mathbf{D}$  is a block matrix

$$\text{Additive: } \mathbf{D} = \begin{bmatrix} \frac{\partial\mathbf{R}_1}{\partial\mathbf{u}_1} & \mathbf{0} \\ \mathbf{0} & \frac{\partial\mathbf{R}_2}{\partial\mathbf{u}_2} \end{bmatrix}, \quad \text{Multiplicative: } \mathbf{D} = \begin{bmatrix} \frac{\partial\mathbf{R}_1}{\partial\mathbf{u}_1} & \mathbf{0} \\ \frac{\partial\mathbf{R}_2}{\partial\mathbf{u}_1} & \frac{\partial\mathbf{R}_2}{\partial\mathbf{u}_2} \end{bmatrix}$$

<sup>1</sup>"A numerical study of ASPEN (...)", Øystein Klemetsdal et al. 2021

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→ Can interpret linearized system as

$$-\frac{\partial\mathbf{F}}{\partial\mathbf{u}}\Delta\mathbf{u} = \mathbf{F}(\mathbf{u}) \iff -\frac{\partial\mathbf{R}}{\partial\mathbf{u}}\Delta\mathbf{u} = \mathbf{D}\mathbf{F}(\mathbf{u}).$$

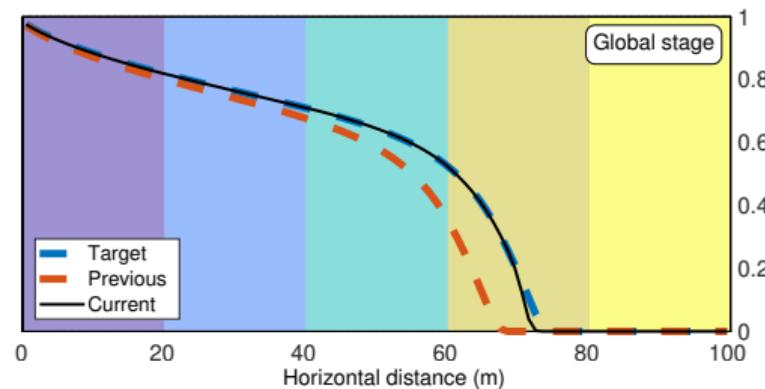
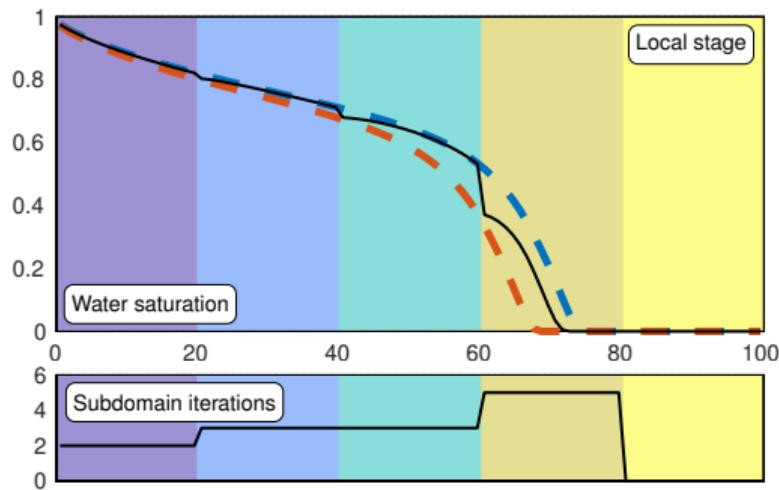
Original problem Jacobian (almost)

- We're back on home ground – we know what preconditioners to use!

<sup>1</sup>"A numerical study of ASPEN (...)", Øystein Klemetsdal et al. 2021

# Nonlinear domain decomposition preconditioning

Illustrating example: 1D Buckley-Leverett displacement with five subdomains





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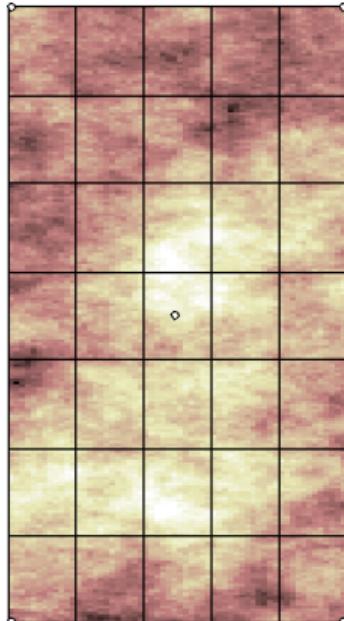
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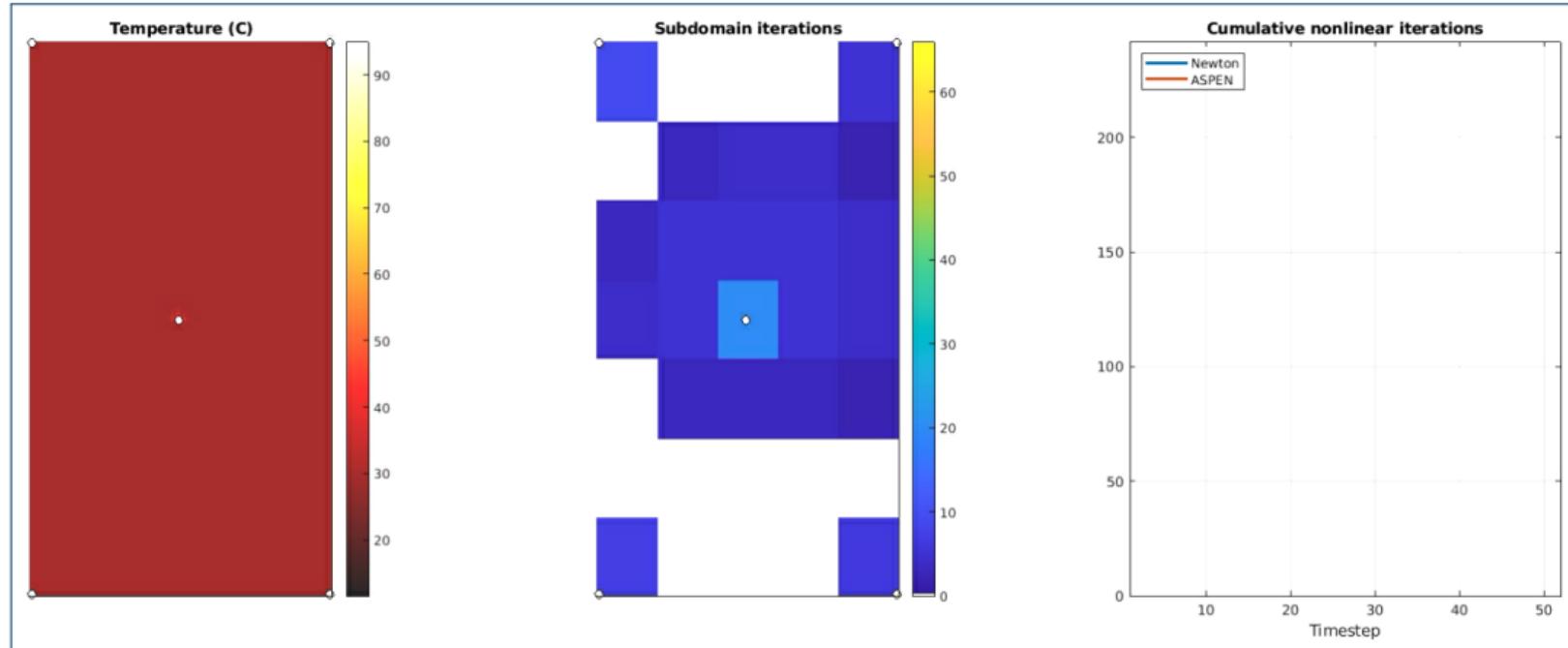


## Example: Thermal storage in subset of SPE10 Model 2

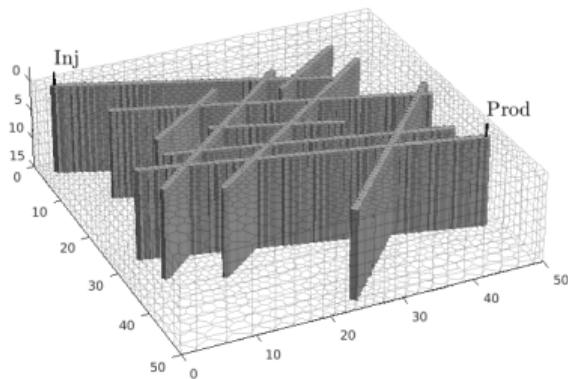


- Layer 10 of SPE10 Model 2 (Christie and Blunt 2001)
  - Charge: four months at 5 l/s and 90 °C through center well
  - Discharge: four months at 5 l/s and 10 °C through corner wells
- Compare two nonlinear solution strategies
  - Standard Newton
  - ASPEN with  $5 \times 7$  subdomains

## Example: Thermal storage in subset of SPE10 Model 2



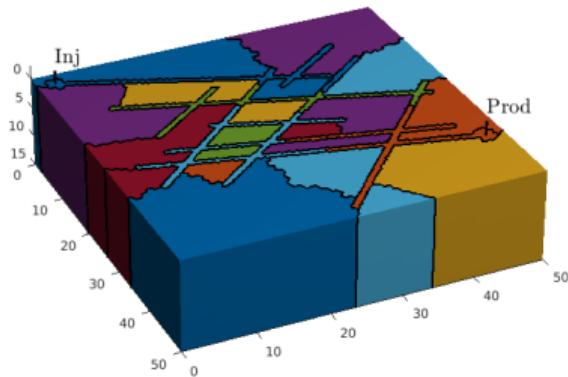
## Example: Enhanced Geothermal System (EGS)<sup>1</sup>



- Fractured, low-perm, high-temp, subsurface rock
- Water circulates through the fracture network  
→ Fractures act as fins of a heat exchanger
- Here: artificial network in confined, insulated box
- Injection temp: 10 °C, reservoir temp: 95 °C

<sup>1</sup>From "Simulation of Geothermal Systems Using MRST", Collignon, Øystein Klemetsdal, and Møyner 2021

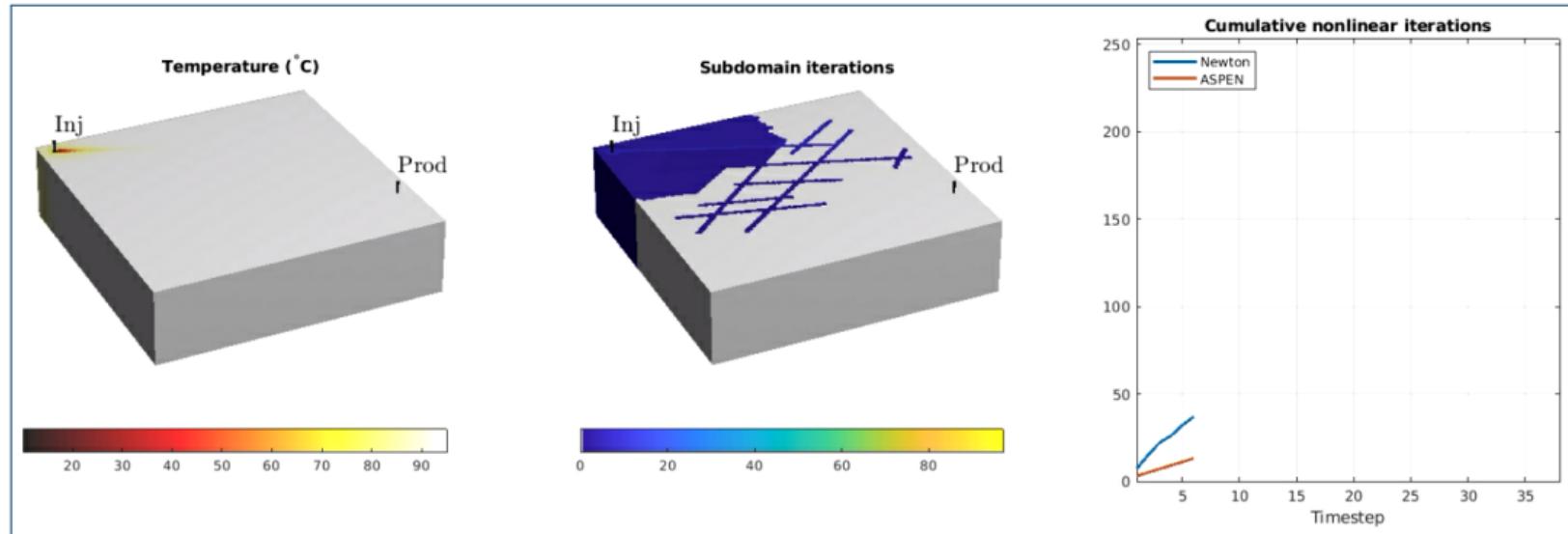
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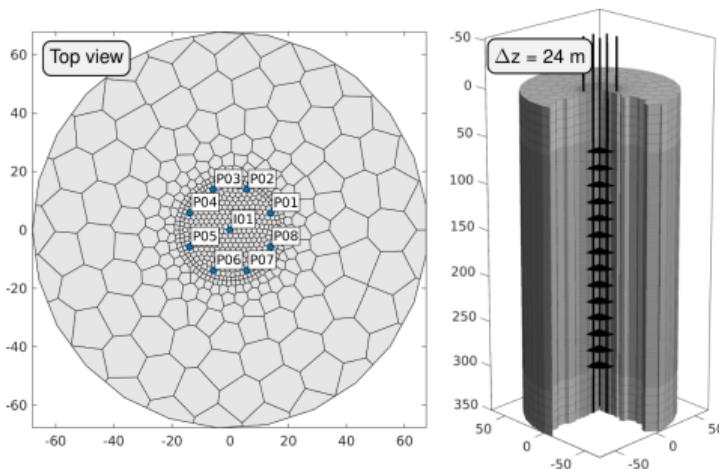
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- Compare Newton and ASPEN
  - Three subdomains with fractures + wells only
  - 21 subdomains the for the remaining matrix

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## Example: Enhanced Geothermal System (EGS)



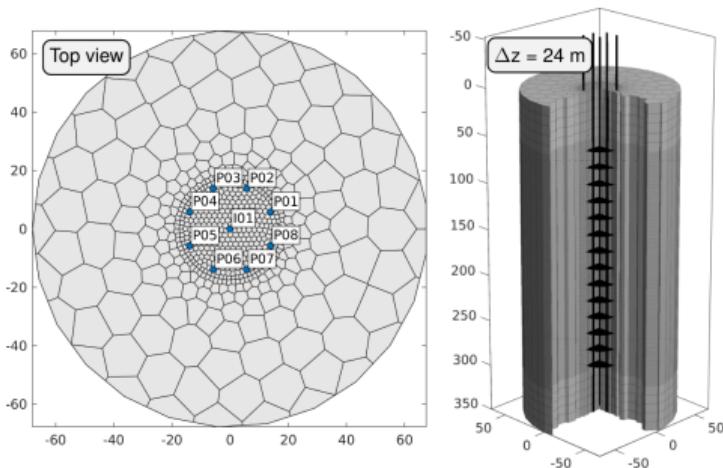
## Example: Cyclic charging of fractured reservoir <sup>1</sup>



- Fractured, 300 m deep reservoir
- Injector circled by eight producers
- Five cycles of charging and discharging through center well
  - Charge: 6 months, 50 l/s, 140 °C
  - Discharge: 6 months, 50 l/s, 10 °C
- "Spaghetti topology" – significant buoyancy effects inside wellbore
  - Need multisegment well formulation

<sup>1</sup>Adapted from "Modeling and Optimization of Shallow Geothermal Heat Storage", Ø. Klemetsdal et al. 2022

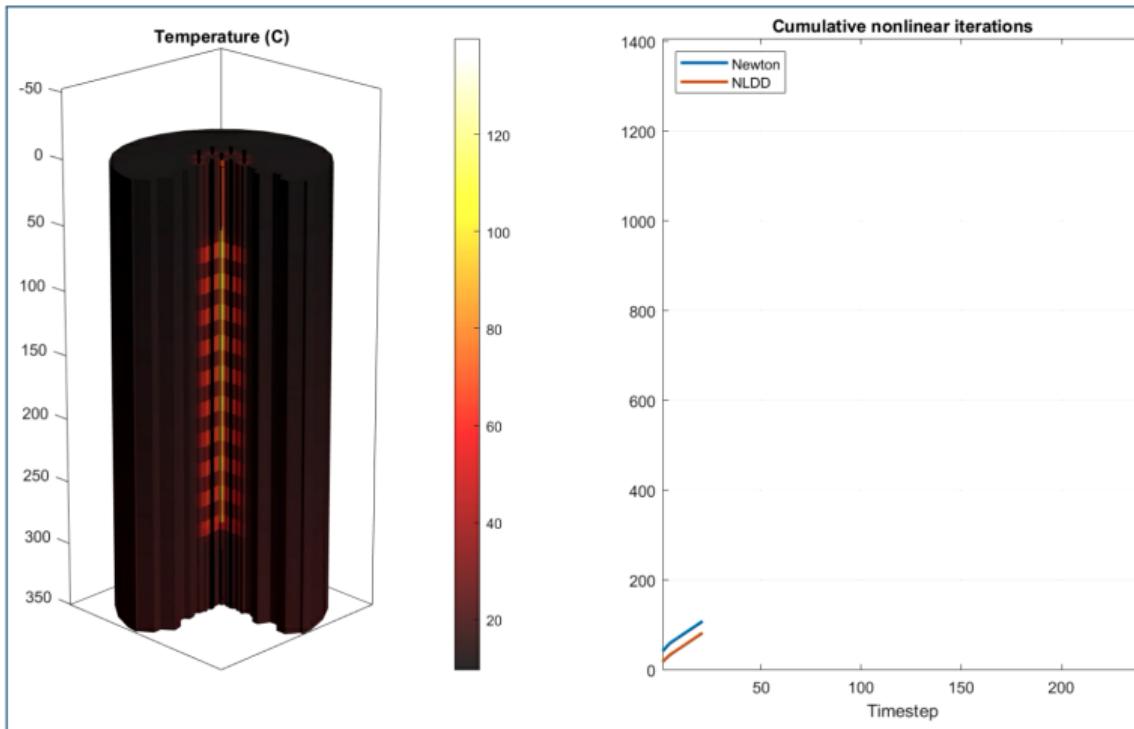
## Example: Cyclic charging of fractured reservoir<sup>1</sup>



- Compare Newton with multiplicative field-split-type strategy (NLDD):
  1. Solve conservation equations in wellbore with fixed reservoir properties
  2. Solve conservation equations in reservoir with fixed wellbore properties
  3. Do a single Newton step
  4. If not converged, go to 1

<sup>1</sup>Adapted from "Modeling and Optimization of Shallow Geothermal Heat Storage", Ø. Klemetsdal et al. 2022

## Example: Cyclic charging of fractured reservoir



## Concluding remarks

### Conclusions

- Efficient Nonlinear solution strategies applicable to realistic geothermal problems
- Very robust with respect to timestep length
- Significant reduction in nonlinear iterations for examples considered
  - SPE10 layer 10: 36 %, EGS: 65 %, Cyclic storage: 36 %
- But: local solves introduces additional cost that **may prohibit speedup**
  - Local stage is embarrassingly parallel, efficient implementation possible
  - Recent work indicates that adaptive strategies can be very beneficial

*An Adaptive Newton-ASPEN Solver for Complex Reservoir Models, Lie, Møyner, and Ø. A. Klemetsdal 2023*

## Concluding remarks

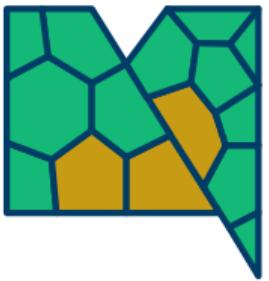
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### Future work

- Combined multiplicative/adaptive preconditioning for wells/fractures/matrix
- Combine with dynamic, locally adaptive timestepping



**MRST**  
TRANSFORMING RESEARCH



Technology for a  
better society