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Efficient Nonlinear Solution Strategies for Geothermal Energy Simulation

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Presentation outline

Motivation

Governing equations and discretization

Nonlinear domain decomposition

Numerical examples

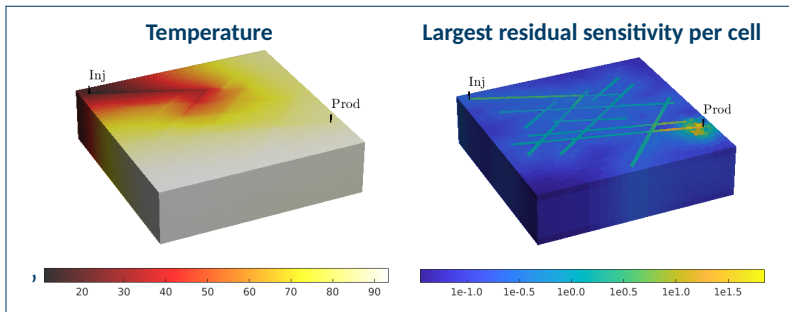
Concluding remarks

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

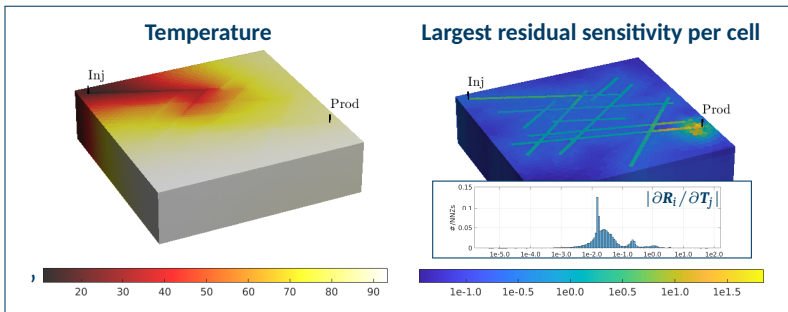
Motivation

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



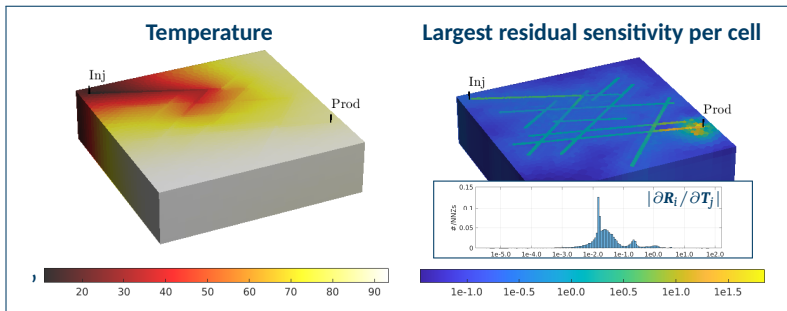
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Motivation

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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^x (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

$$\begin{aligned} \mathbf{R}_w^{n+1} &= \frac{1}{\Delta t^n} (\mathbf{M}_w^{n+1} - \mathbf{M}_w^n) + \text{div}(\mathbf{V}_w^{n+1}) - \mathbf{Q}_w^{n+1} = 0 \\ \mathbf{V}_w &= -\text{upw}(\rho_w/\mu_w) [\text{Kgrad}(\mathbf{p}) - g\text{favg}(\rho_w)\text{Kgrad}(\mathbf{z})] \end{aligned}$$

Governing equations and discretization

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

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 \text{Mass} \quad & \text{Flux} \quad \text{Sources/sinks} \\
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 \end{aligned}$$

Governing equations and discretization

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

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 \text{Sources/sinks} \quad & \\
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 \end{aligned}$$

- **div**, **upw**, **favg**: Discrete divergence, upwind, and face average operators
- **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)

Governing equations and discretization

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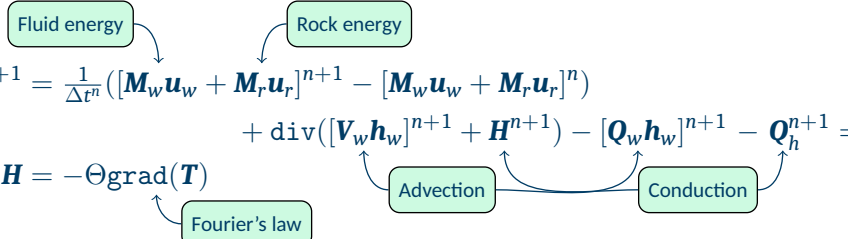
Governing equations and discretization

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

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

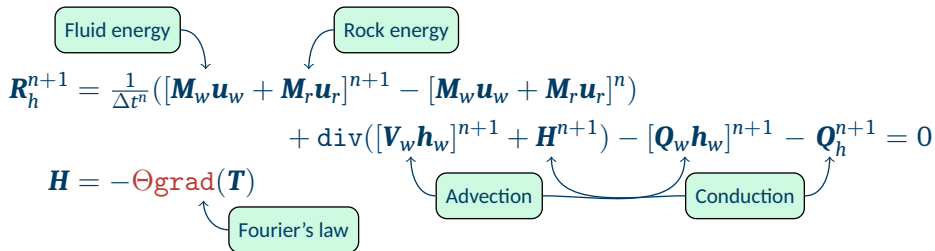
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Conservation of energy – finite volumes in space, implicit backward Euler in time

$$\begin{aligned}
 R_h^{n+1} = \frac{1}{\Delta t^n} & ([\mathbf{M}_w \mathbf{u}_w + \mathbf{M}_r \mathbf{u}_r]^{n+1} - [\mathbf{M}_w \mathbf{u}_w + \mathbf{M}_r \mathbf{u}_r]^n) \\
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 \mathbf{H} = -\Theta \text{grad}(\mathbf{T}) & \\
 \text{Fourier's law} & \quad \text{Advection} \quad \text{Conduction}
 \end{aligned}$$


Governing equations and discretization

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



$$\begin{aligned}
 R_h^{n+1} = \frac{1}{\Delta t^n} & ([M_w \mathbf{u}_w + M_r \mathbf{u}_r]^{n+1} - [M_w \mathbf{u}_w + M_r \mathbf{u}_r]^n) \\
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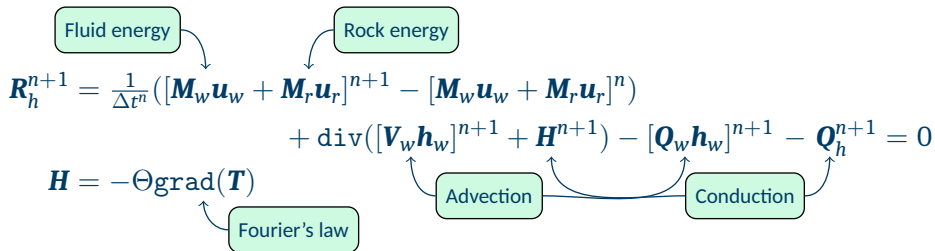
The diagram includes the following annotations:

- Fluid energy** points to $M_w \mathbf{u}_w$ in the first term.
- Rock energy** points to $M_r \mathbf{u}_r$ in the first term.
- Advection** points to $[V_w \mathbf{h}_w]^{n+1}$ in the divergence term.
- Conduction** points to \mathbf{H}^{n+1} in the divergence term and Q_h^{n+1} in the final term.
- Fourier's law** points to $\Theta \text{grad}(\mathbf{T})$ in the definition of \mathbf{H} .

- Θgrad : discrete thermal conductivity/gradient operator $\Lambda \nabla$

Governing equations and discretization

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



The diagram illustrates the energy conservation equation with several components highlighted in green boxes and arrows indicating their contribution to the equation:

- Fluid energy** and **Rock energy** point to the mass-weighted energy terms in the first part of the equation.
- Advection** points to the divergence term involving the fluid energy flux.
- Conduction** points to the divergence term involving the heat flux.
- Fourier's law** points to the temperature gradient term in the heat flux definition.

$$\begin{aligned}
 R_h^{n+1} &= \frac{1}{\Delta t^n} ([M_w u_w + M_r u_r]^{n+1} - [M_w u_w + M_r u_r]^n) \\
 &\quad + \text{div}([V_w h_w]^{n+1} + H^{n+1}) - [Q_w h_w]^{n+1} - Q_h^{n+1} = 0 \\
 H &= -\Theta \text{grad}(T)
 \end{aligned}$$

- Θgrad : 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

- 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

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

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

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

Nonlinear domain decomposition preconditioning

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

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

- 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 (ASPEN/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 that¹

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

- Where \mathbf{D} is a block matrix

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

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

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\rightarrow Can interpret linearized system as

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

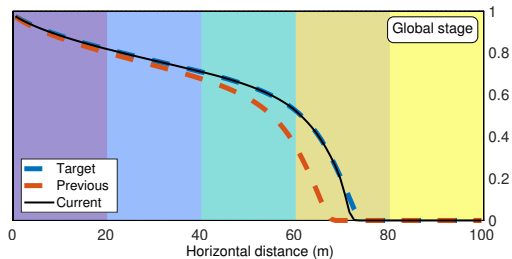
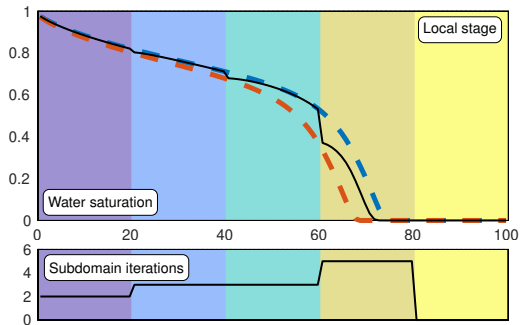
Original problem Jacobian (almost)

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

¹"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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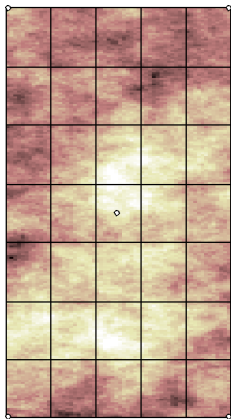
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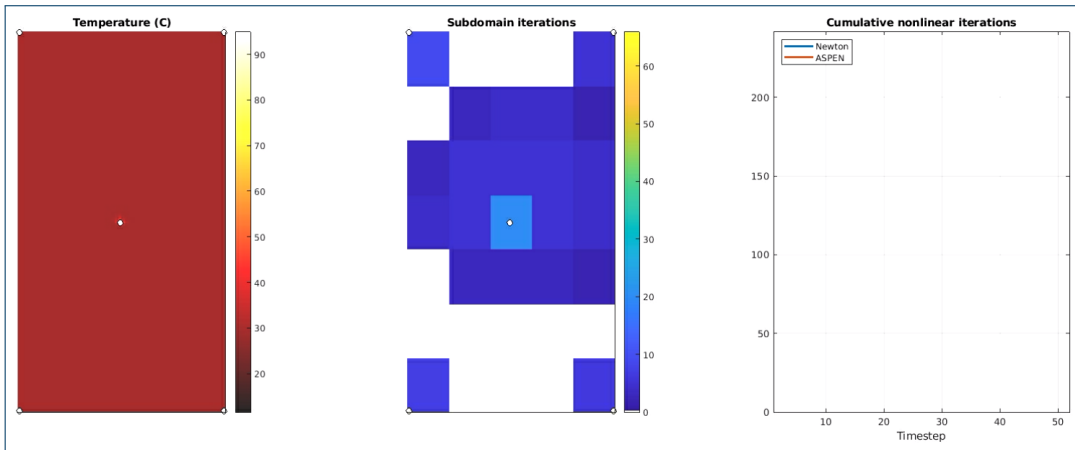
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Example: Thermal storage in subset of SPE10 Model 2

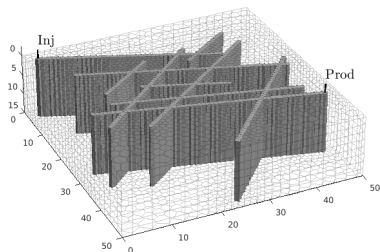


- Layer 10 of SPE10 Model 2 (Christie and Blunt 2001)
 - Charge: four months at 5 l/s and 90 °C through center well
 - Discharge: four months at 5 l/s and 10 °C through corner wells
- Compare two nonlinear solution strategies
 - Standard Newton
 - ASPEN with 5×7 subdomains

Example: Thermal storage in subset of SPE10 Model 2



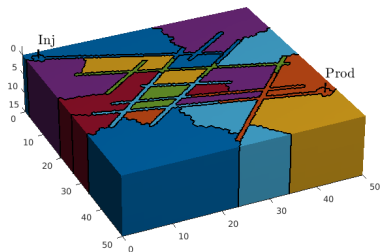
Example: Enhanced Geothermal System (EGS)¹



- 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

¹From “Simulation of Geothermal Systems Using MRST”, Collignon, Øystein Klemetsdal, and Møyner 2021

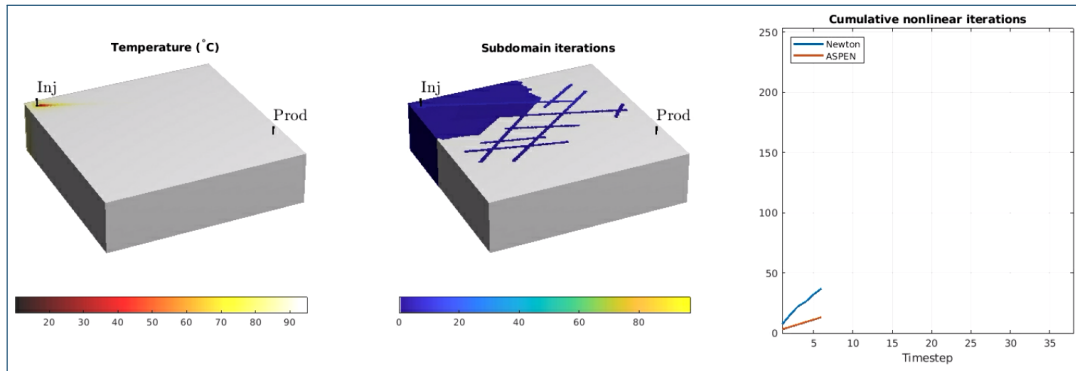
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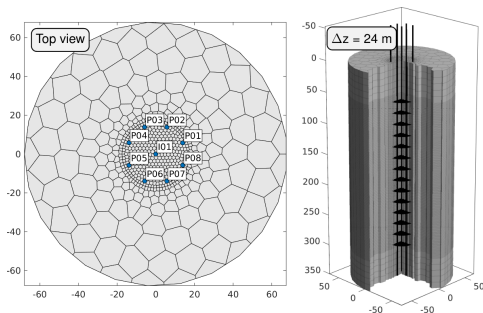
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- Compare Newton and ASPEN
 - Three subdomains with fractures + wells only
 - 21 subdomains the for the remaining matrix

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Example: Enhanced Geothermal System (EGS)



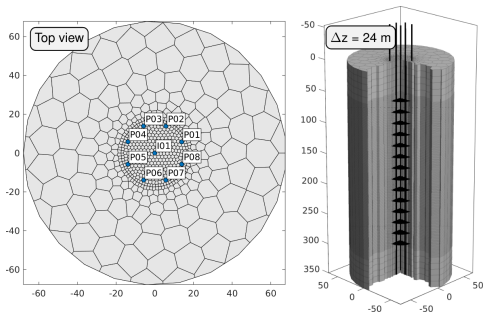
Example: Cyclic charging of fractured reservoir ¹



- 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

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

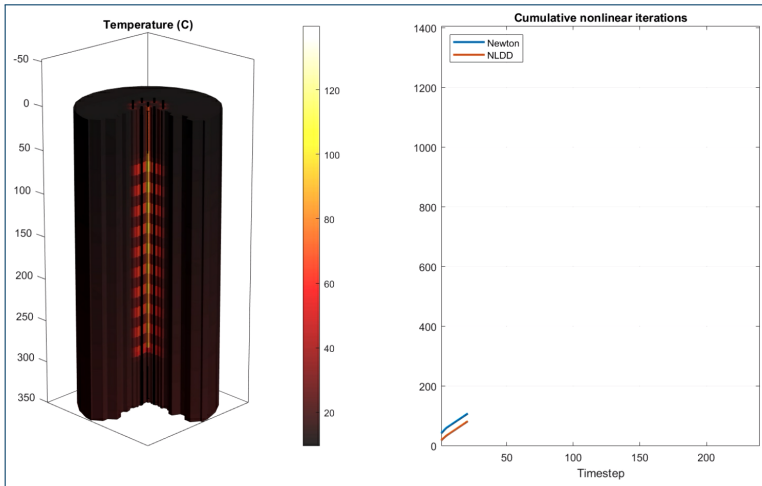
Example: Cyclic charging of fractured reservoir ¹



- 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

¹Adapted 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

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Future work

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



MRST
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