



Hydraulic Fractures: multiscale phenomena, asymptotic and numerical solutions

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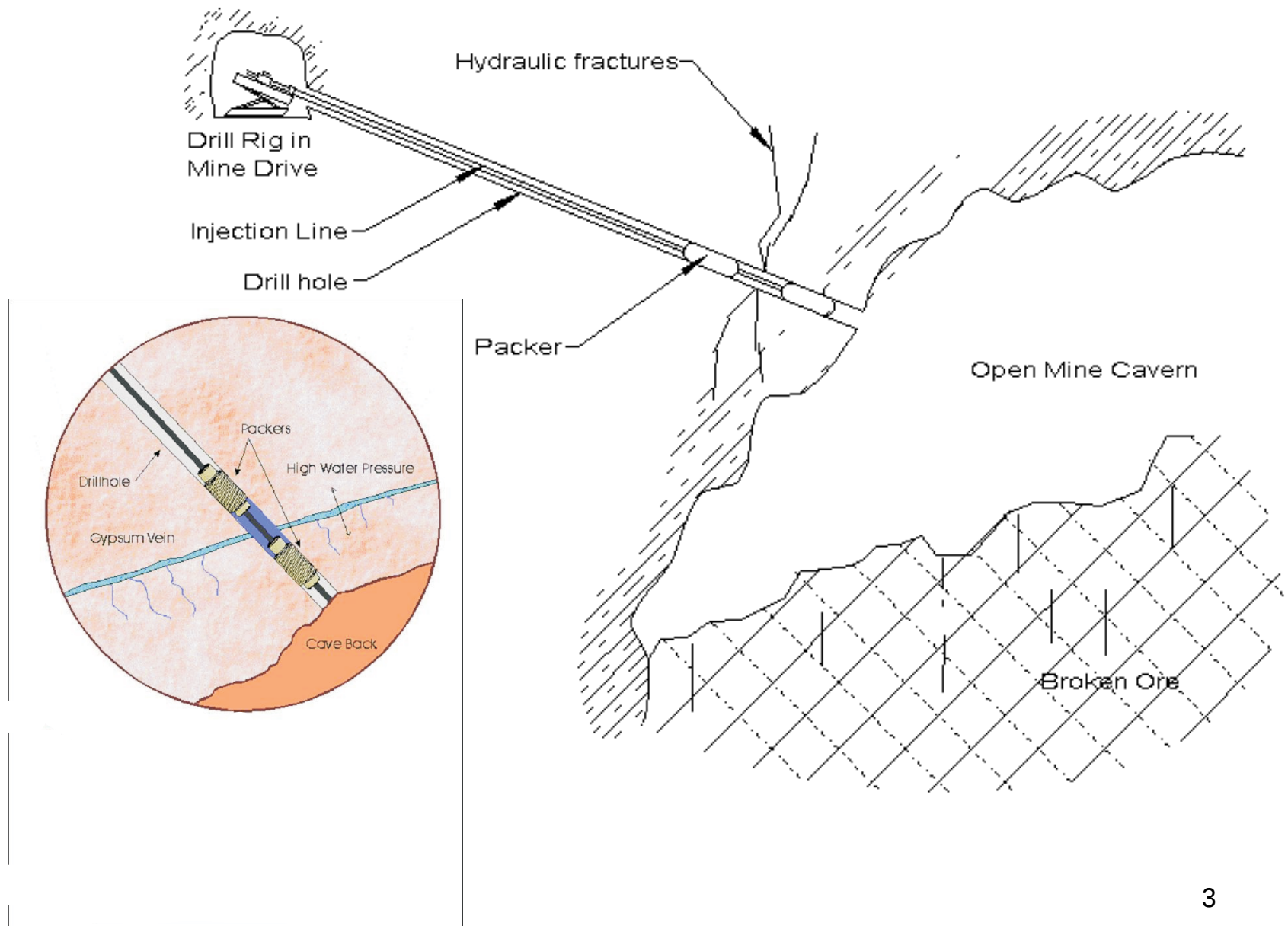


Outline

- Examples of hydraulic fractures
- Governing equations, scaling, asymptotic solutions 1-2D and 2-3D
- Solving The coupled Equations
 - MultiGrid Approach
 - Incomplete LU Factorization of Localized Jacobian
- Solving the free boundary problem
 - Existing methods: VOF, Level Set and K_I matching
 - Tip asymptote and Eikonal boundary value problem
 - Setting the tip volumes using the tip asymptotes
 - Coupled equations
- Numerical examples
 - M-vertex and K-vertex
 - Viscous crack propagating in a variable *in situ* stress
 - Stress jump solutions

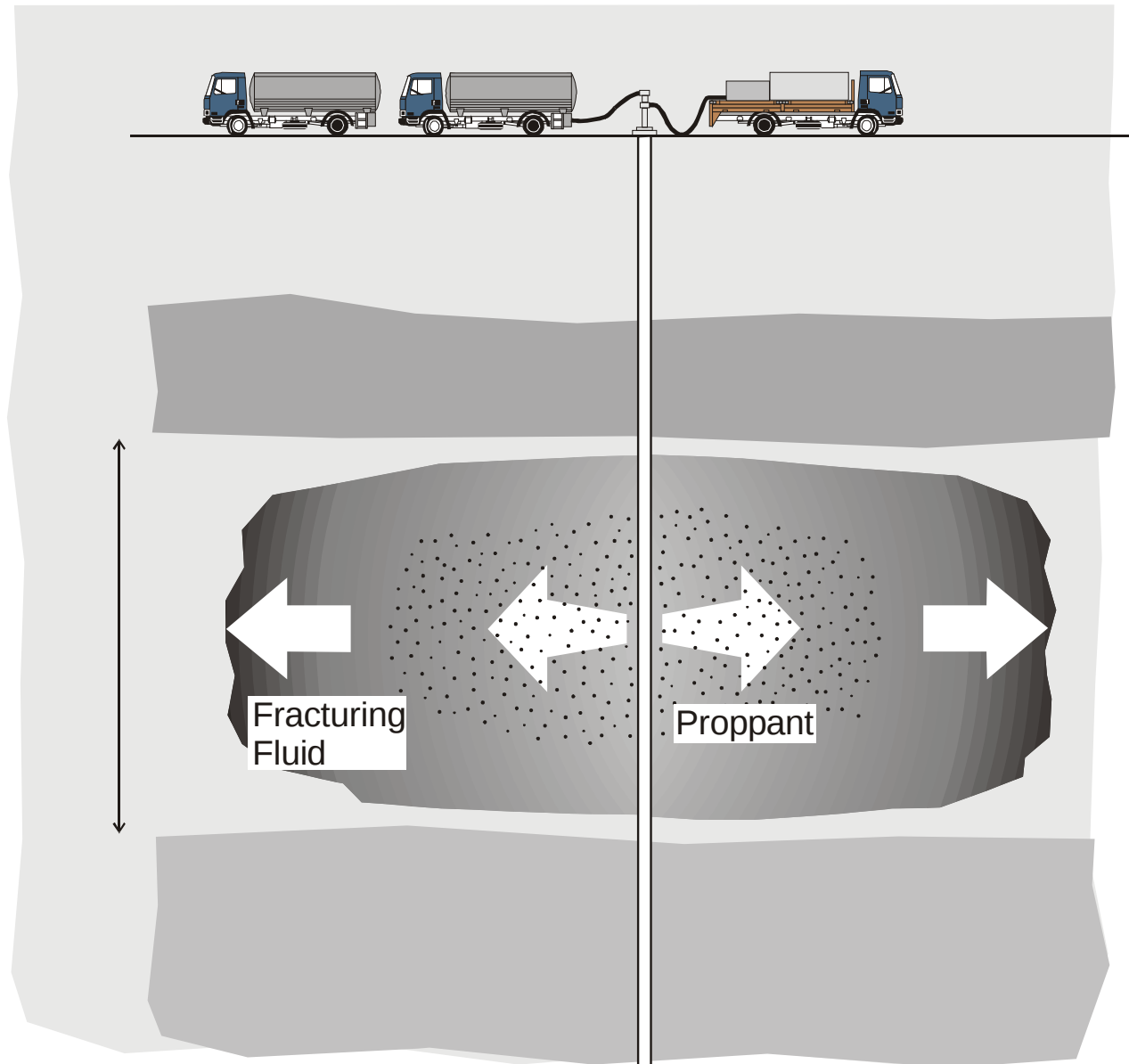


HF Examples - block caving





Oil well stimulation





Quarries





Magma flow

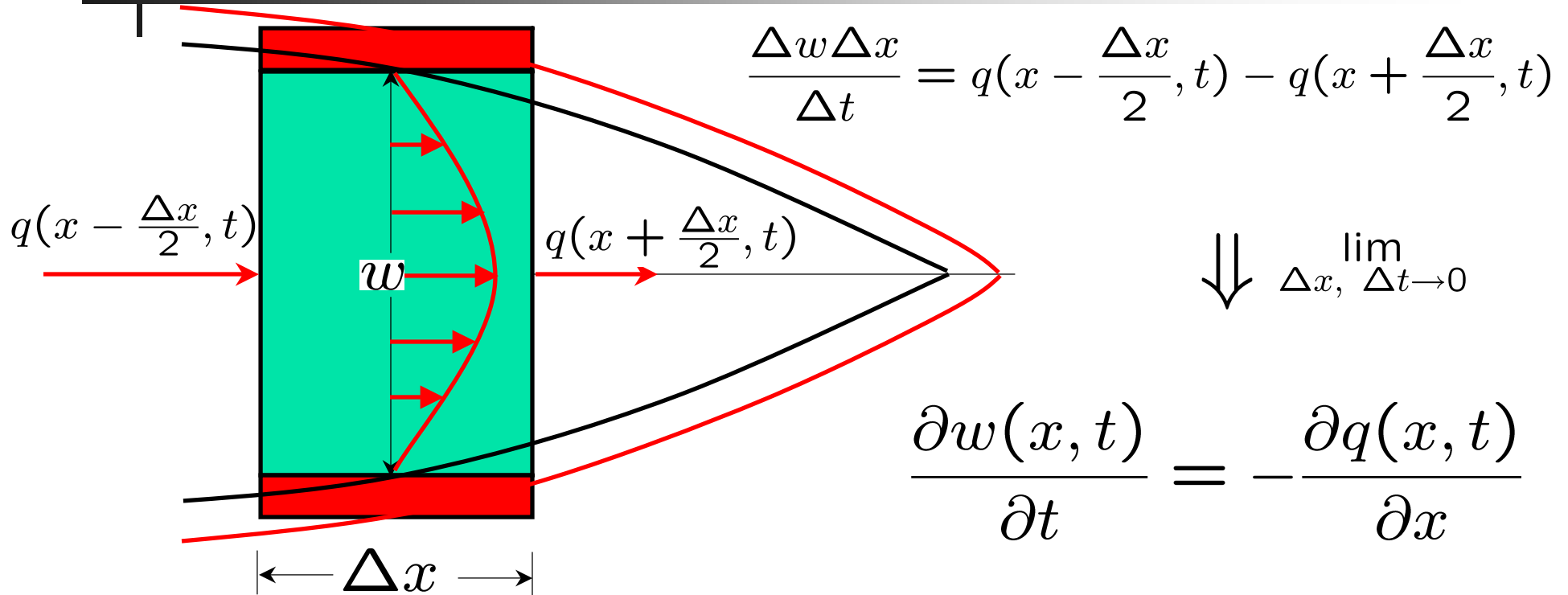


Tarkastad





Model EQ 1: Conservation of mass



$$v_x = -\frac{1}{2\mu} \frac{\partial p}{\partial x} \left(\frac{w^2}{4} - y^2 \right)$$

$$q(x, t) = -\frac{w^3}{12\mu} \frac{\partial p}{\partial x}$$

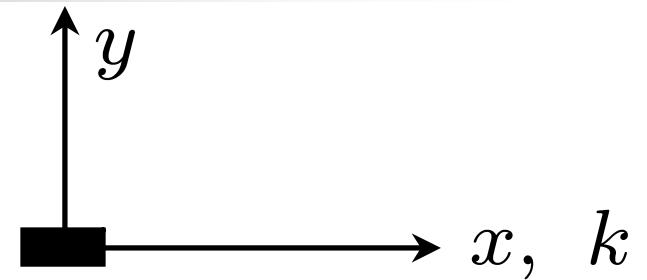
$$\boxed{\frac{\partial w}{\partial t} = \frac{\partial}{\partial x} \left(\frac{w^3}{\mu'} \frac{\partial p}{\partial x} \right)}$$



Model EQ 2: The elasticity equation

$$\sigma_{ij} = \lambda \epsilon_{kk} \delta_{ij} + 2G \epsilon_{ij}$$

$$\sigma_{ij,j} + f_i = 0$$



$$[\sigma_{yy}] = 0, [\sigma_{xy}] = 0, [u_y] = \delta(x), [u_x] = 0$$

$$\overset{FT_x}{\Rightarrow} \hat{\sigma}_{yy} = -\frac{E'}{4}(k^2|y| + |k|)e^{-|ky|}$$

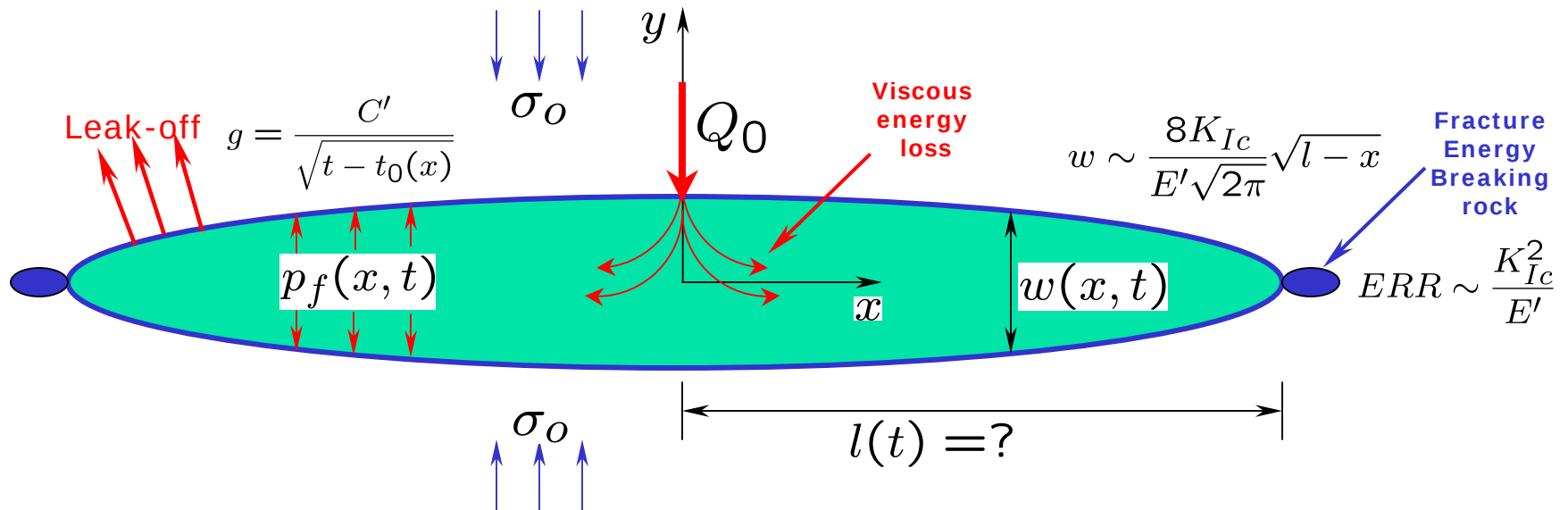
$$\sigma_{yy} = \frac{E'}{8\pi} \left[\frac{2}{r^2} + \frac{8y^2}{r^4} - \frac{16y^4}{r^6} \right]$$

$$\lim_{y \rightarrow 0} \hat{\sigma}_{yy} = -\frac{E'}{4}|k| \quad \sigma_{yy} = \frac{E'}{4\pi} \left[\frac{1}{x^2} \right]_8$$



1-2D model and physical processes

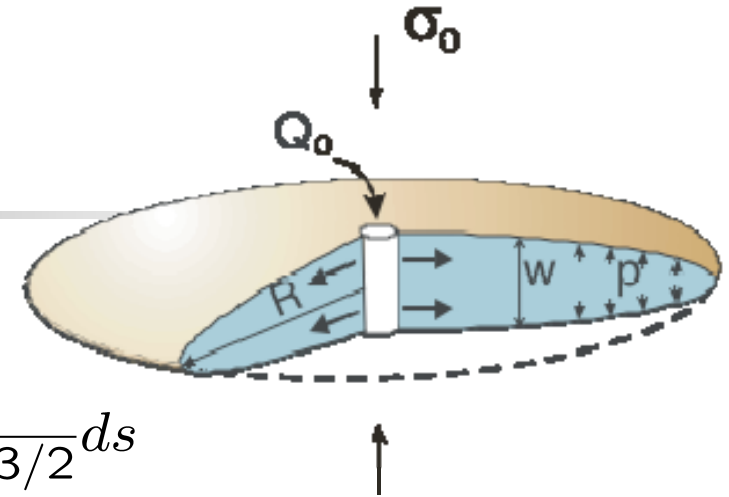
$$\frac{\partial w}{\partial t} = \frac{\partial}{\partial x} \left(\frac{w^3}{\mu'} \frac{\partial p_f}{\partial x} \right) + Q_0 \delta(x) - g; \quad w^3 \frac{\partial p_f}{\partial x} \Big|_{\pm l} = 0$$



$$p_f(x, t) - \sigma_o = -\frac{E'}{4\pi} \int_{-l(t)}^{l(t)} \frac{\partial w}{\partial \xi} \frac{d\xi}{\xi - x}; \quad w(\pm l, t) = 0$$



2-3D HF Equations



- Elasticity (non-locality)

$$p_f - \sigma_o = -\frac{E'}{8\pi} \int_{S(t)} \frac{w(x', y', t)}{[(x' - x)^2 + (y' - y)^2]^{3/2}} ds$$

$$\Rightarrow p_f - \sigma_o = Cw$$

- Lubrication (non-linearity)

$$\frac{\partial w}{\partial t} = \nabla \cdot \left(\frac{w^3}{\mu'} \nabla p_f \right) - \frac{C'}{\sqrt{t - t_0(x, y)}} + Q(t) \delta(x, y)$$

$$\Rightarrow \frac{\Delta w}{\Delta t} = A(w) p_f + S$$

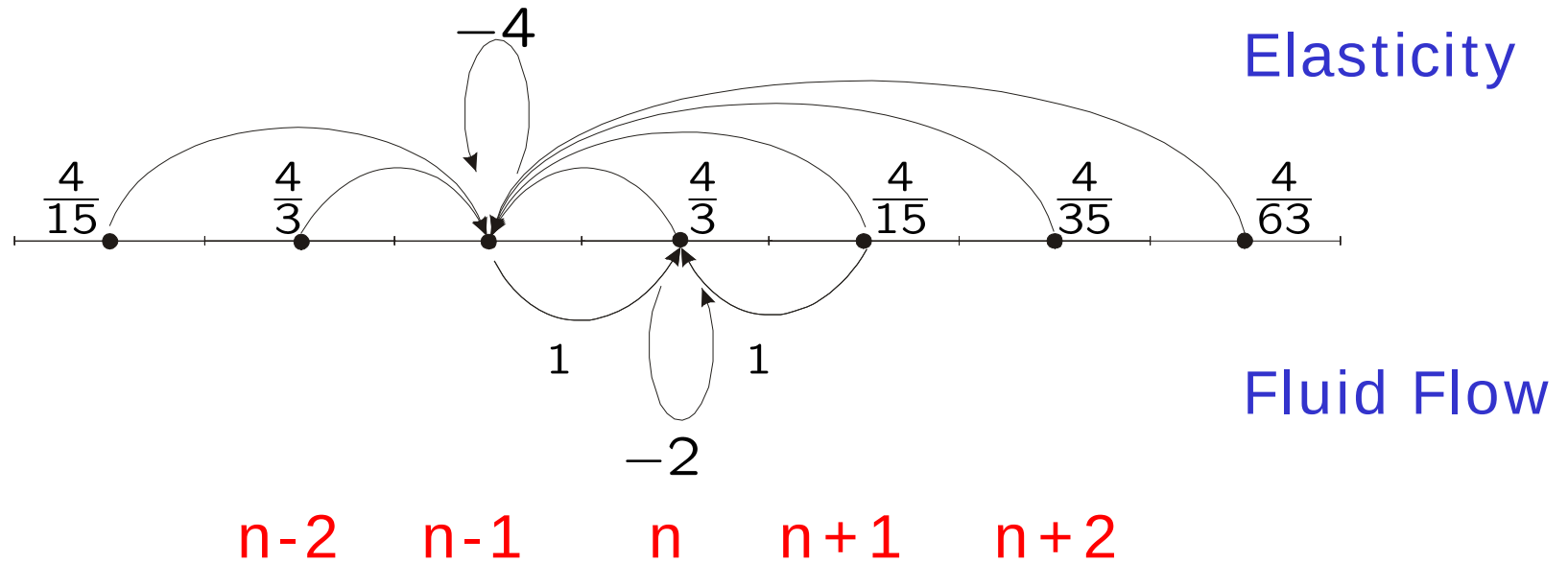
$$\frac{\partial w}{\partial t} = A(w) Cw + S$$

- Boundary conditions at moving front (free boundary)

$$\lim_{s \rightarrow 0} \frac{w}{s^{1/2}} = \frac{K'}{E'}, \quad \lim_{s \rightarrow 0} w^3 \frac{\partial p_f}{\partial s} = 0 \quad v = \lim_{s \rightarrow 0} -\frac{1}{\mu'} w^2 \nabla p$$



Coupled equations – a model problem



$$\lambda \int_{-l}^l \frac{w(s,t)}{(s-x)^2} ds = p \xrightarrow{C} \frac{\lambda}{\Delta x} \sum_{n=1}^N \frac{w_n}{(m-n)^2 - \frac{1}{4}} = p_m$$

$$\frac{\partial w}{\partial t} = \frac{\partial}{\partial x} \left(D(w) \frac{\partial p}{\partial x} \right) \xrightarrow{A} A p_n = \frac{\bar{D}}{\Delta x^2} (p_{n+1} - 2p_n + p_{n-1})$$



Conditioning of the Jacobian

- Evolution equation for w :

$$\left. \begin{aligned} p &= Cw \\ \frac{\partial w}{\partial t} &= A(w)p \end{aligned} \right\} \Rightarrow \frac{\partial w}{\partial t} = A(w)Cw$$

- Eigenvalues of AC:

$$\hat{C}_k = \frac{\lambda}{\Delta x} \sum_{m=-\infty}^{\infty} \frac{e^{ikm\Delta x}}{m^2 - \frac{1}{4}} = \frac{\lambda}{\Delta x} \left[2\pi \sin \left(\frac{|k|\Delta x}{2} \right) \right]$$

$$\hat{A}_k = \frac{\bar{D}}{\Delta x^2} (e^{ik\Delta x} - 2 + e^{-ik\Delta x}) = -\frac{4\bar{D}}{\Delta x^2} \sin^2 \left(\frac{k\Delta x}{2} \right)$$

$$\hat{A}_k \hat{C}_k = -\frac{8\pi|\lambda|\bar{D}}{\Delta x^3} \sin^3 \left(\frac{|k|\Delta x}{2} \right) \Rightarrow \Delta t < \frac{\Delta x^3}{8\pi|\lambda|\bar{D}} \quad \text{Explicit Scheme}$$

Use implicit time stepping

$$(I - \Delta t AC)w = f$$



General first order iterative method

- Consider solving: $ACw = f$
using the iterative method

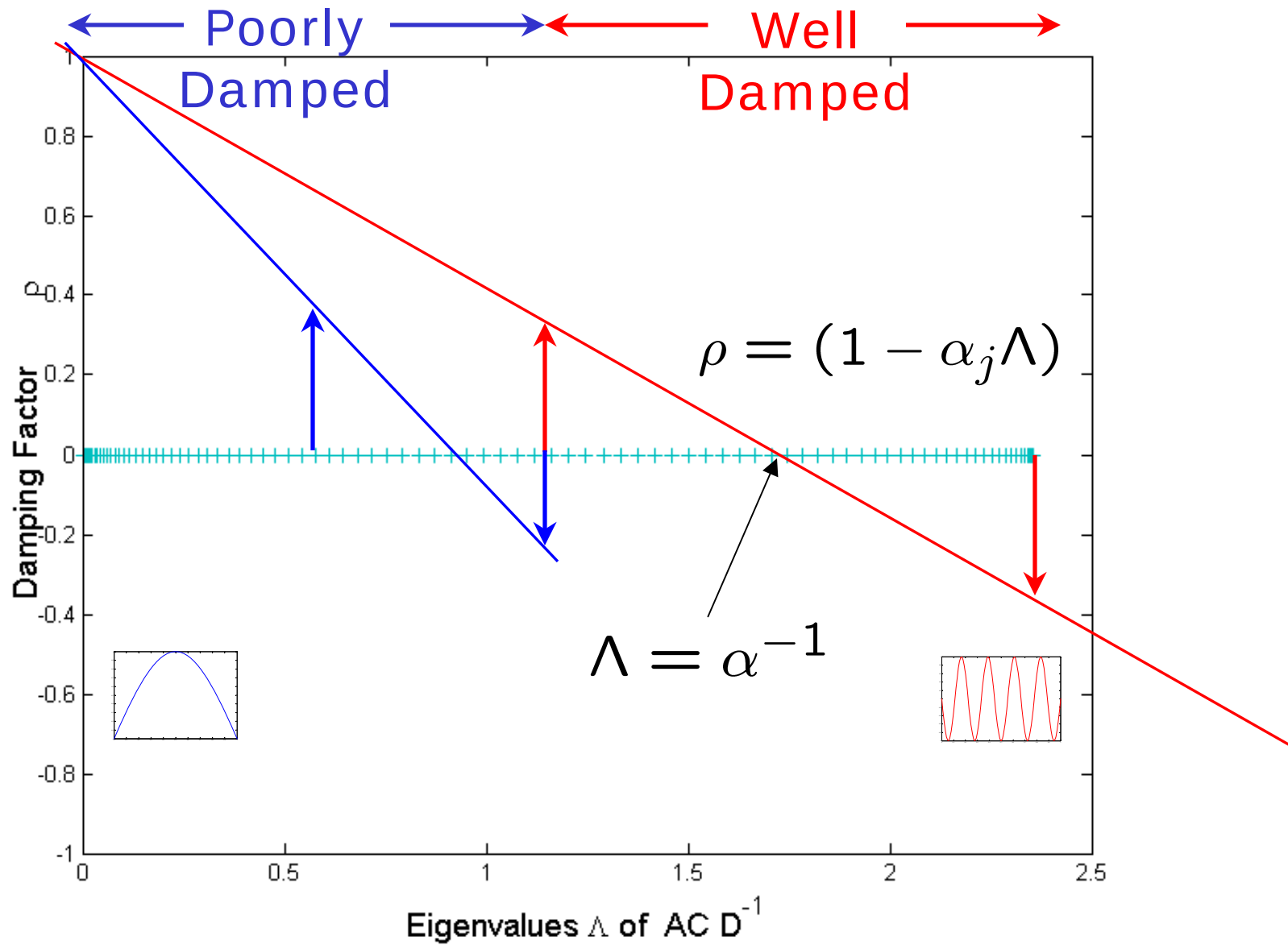
$$w_{k+1} = w_k + \alpha B^{-1} \underbrace{(f - ACw_k)}_{r_k}$$

- Residual errors are damped according to

$$\begin{aligned} r_{k+1} &= f - ACw_{k+1} \\ &= f - AC(w_k + \alpha B^{-1} r_k) \\ &= \underbrace{(I - \alpha ACB^{-1})}_{\rho} r_k \end{aligned}$$

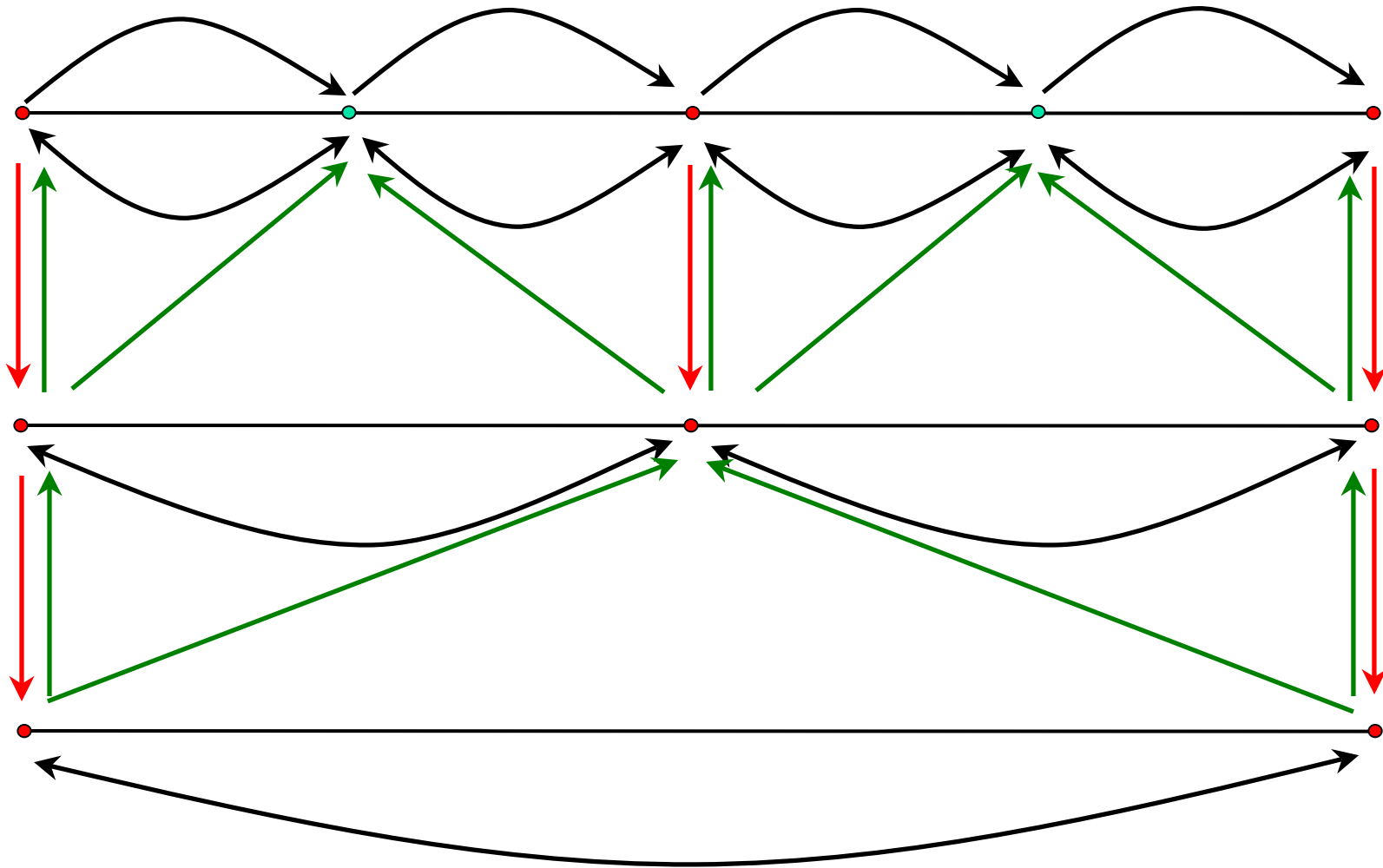


Damping factor



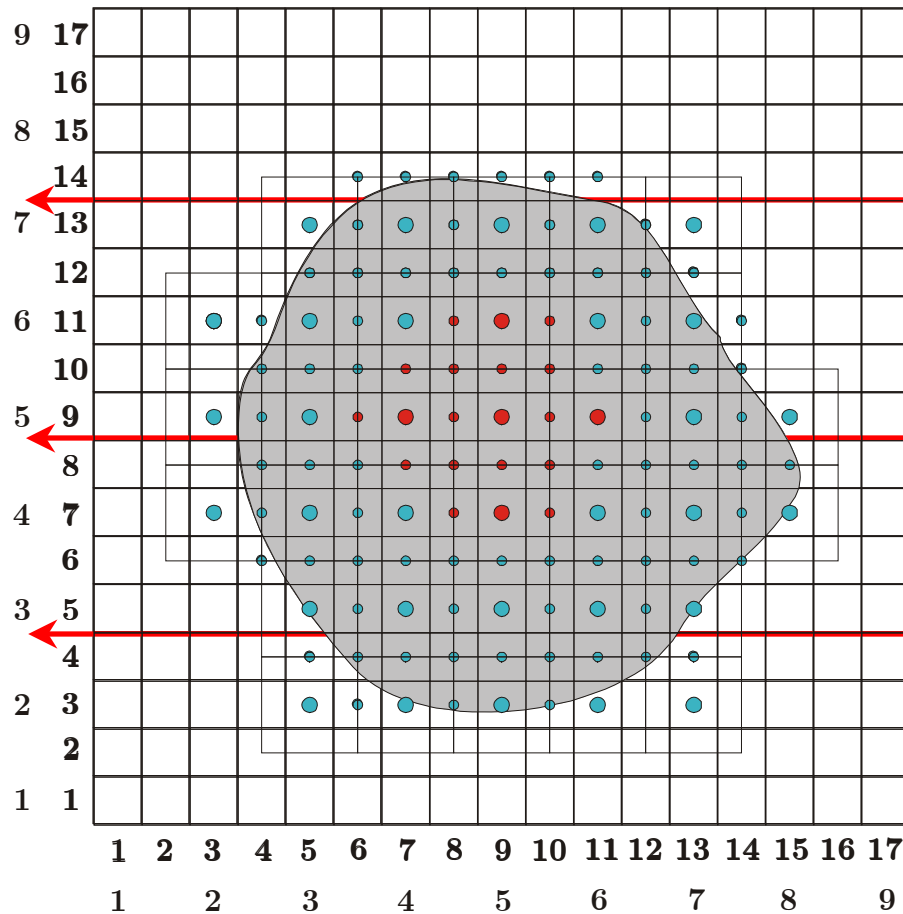


Multigrid Methods - an analogy





MG approach for coupled HF Equations



$$Cw = p; \quad w \geq w_c$$

+

$$\frac{\partial w}{\partial t} = A(w)p + S$$

$\Downarrow$

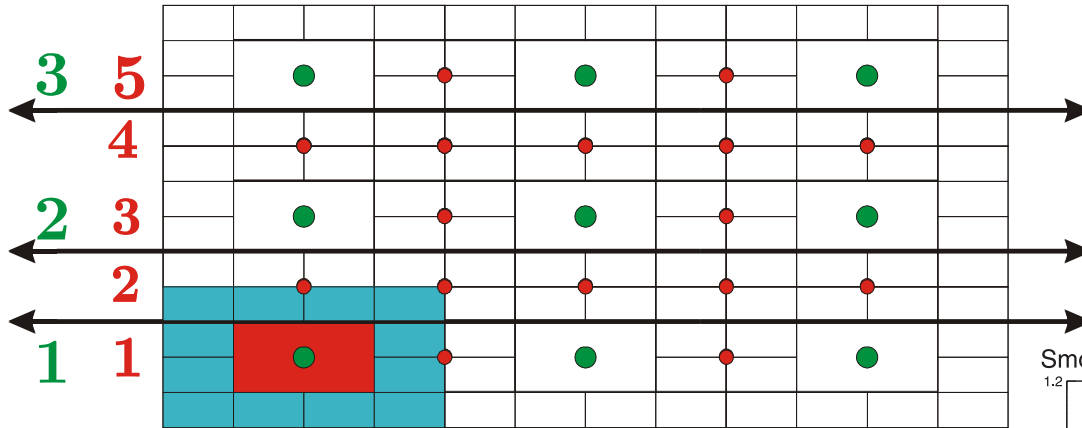
$$\frac{\partial w}{\partial t} = A(w)Cw + S$$

$$(I - \Delta t AC)w = f$$



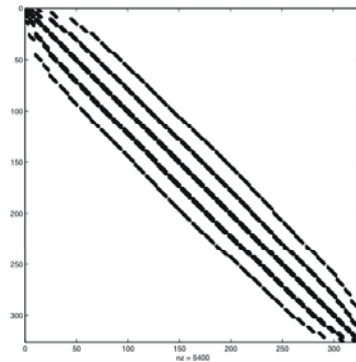
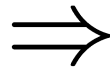
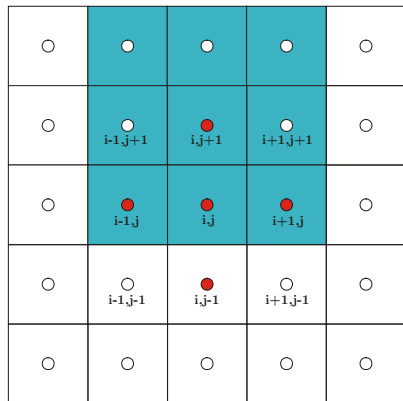
MG preconditioning of $\frac{\Delta w}{\Delta t} = A(w)Cw + S$

- C coarsening using dual mesh



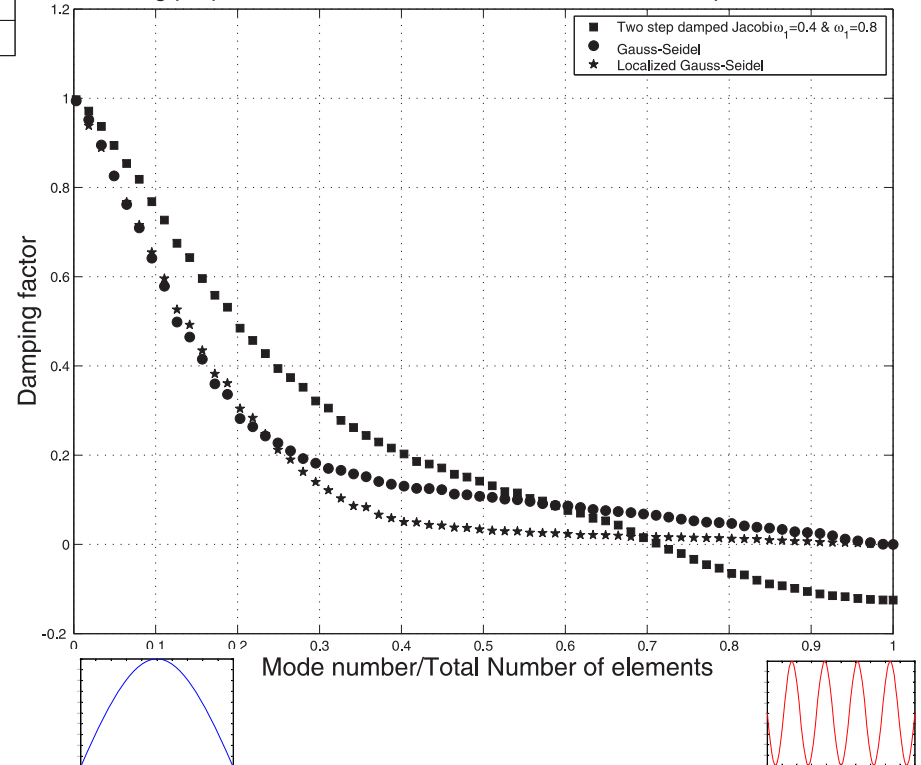
$$C_{ij}^{2h} = C_{ij}^h + \sum_{k \in N_j} C_{ik}^{\frac{h}{2}}$$

- Localized GS smoother



$$[AC]_{MN} \approx \sum_{K \in \mathcal{N}_M^5} A_{MK} C_{KN} \text{ when } N \in \mathcal{N}_K^9$$

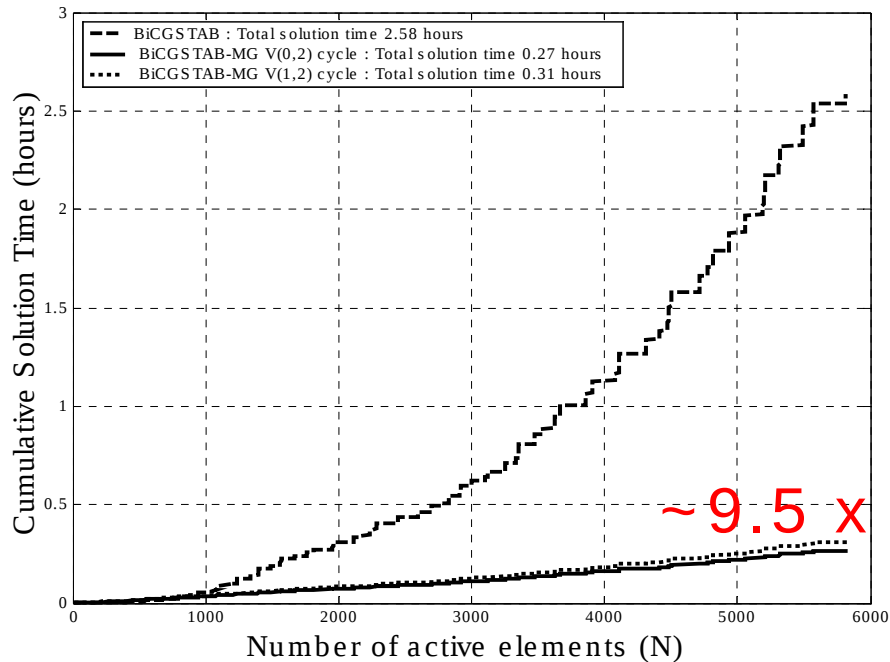
Smoothing properties of the localized GS, full GS, & two-step Jacobi schemes



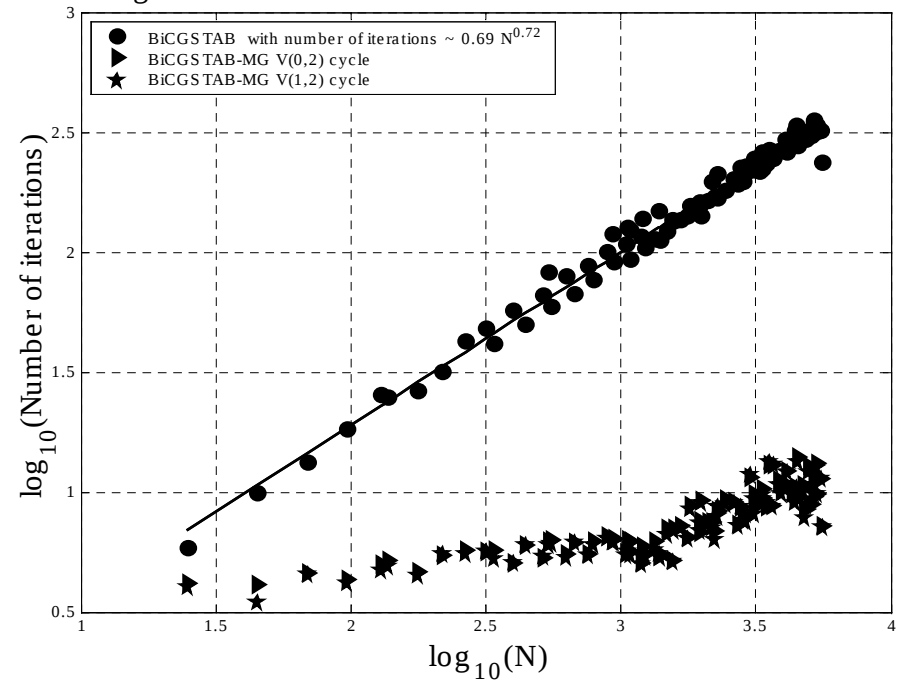


Performance of MG Preconditioner

Cumulative solution times BiCGSTAB vs BiCGSTAB-MG



Average iteration counts for BiCGSTAB and BiCGSTAB-MG





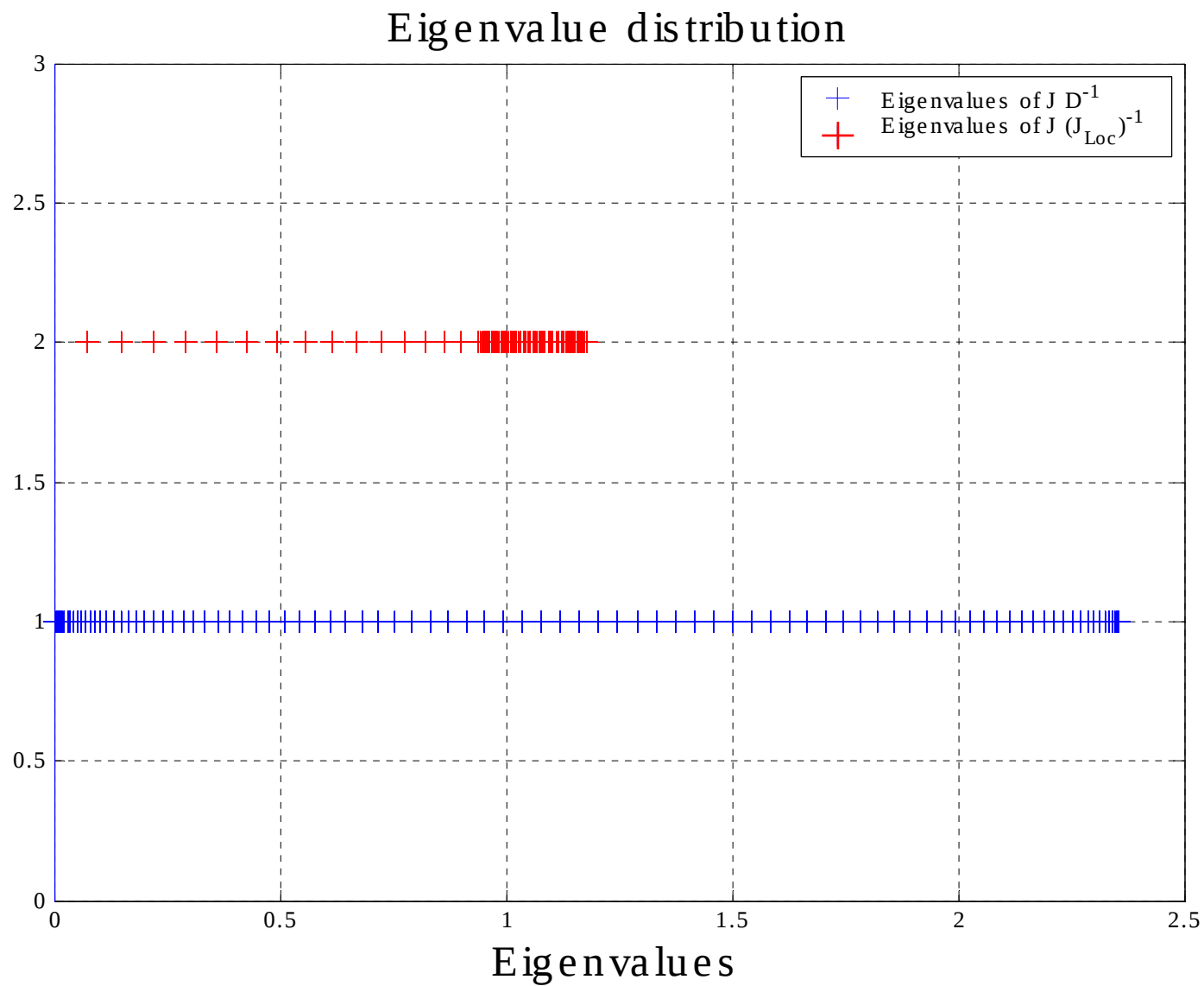
Incomplete LU factorization

```
function [A] = lu(A)
[n,n]=size(A);
for j=1:n
    for k=1:j-1
        for i=k+1:n
            A(i,j)=A(i,j)-A(i,k)*A(k,j);
        end
    end
    for i=j+1:n
        A(i,j)=A(i,j)/A(j,j);
    end
end
return
```

```
function [A] = basicILUc(A)
[n,n]=size(A);
for j=1:n
    for k=1:j-1
        if A(k,j) ~= 0,
            for i=k+1:n
                if A(i,j) ~= 0,
                    A(i,j)=A(i,j)-A(i,k)*A(k,j);
                end
            end
        end
    end
    for i=j+1:n
        if A(i,j) ~= 0,
            A(i,j)=A(i,j)/A(j,j);
        end
    end
end
return
```



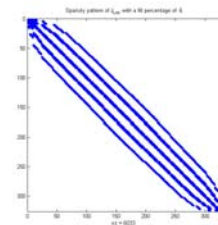
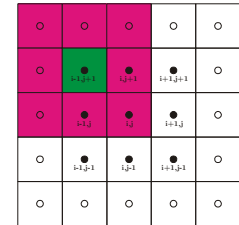
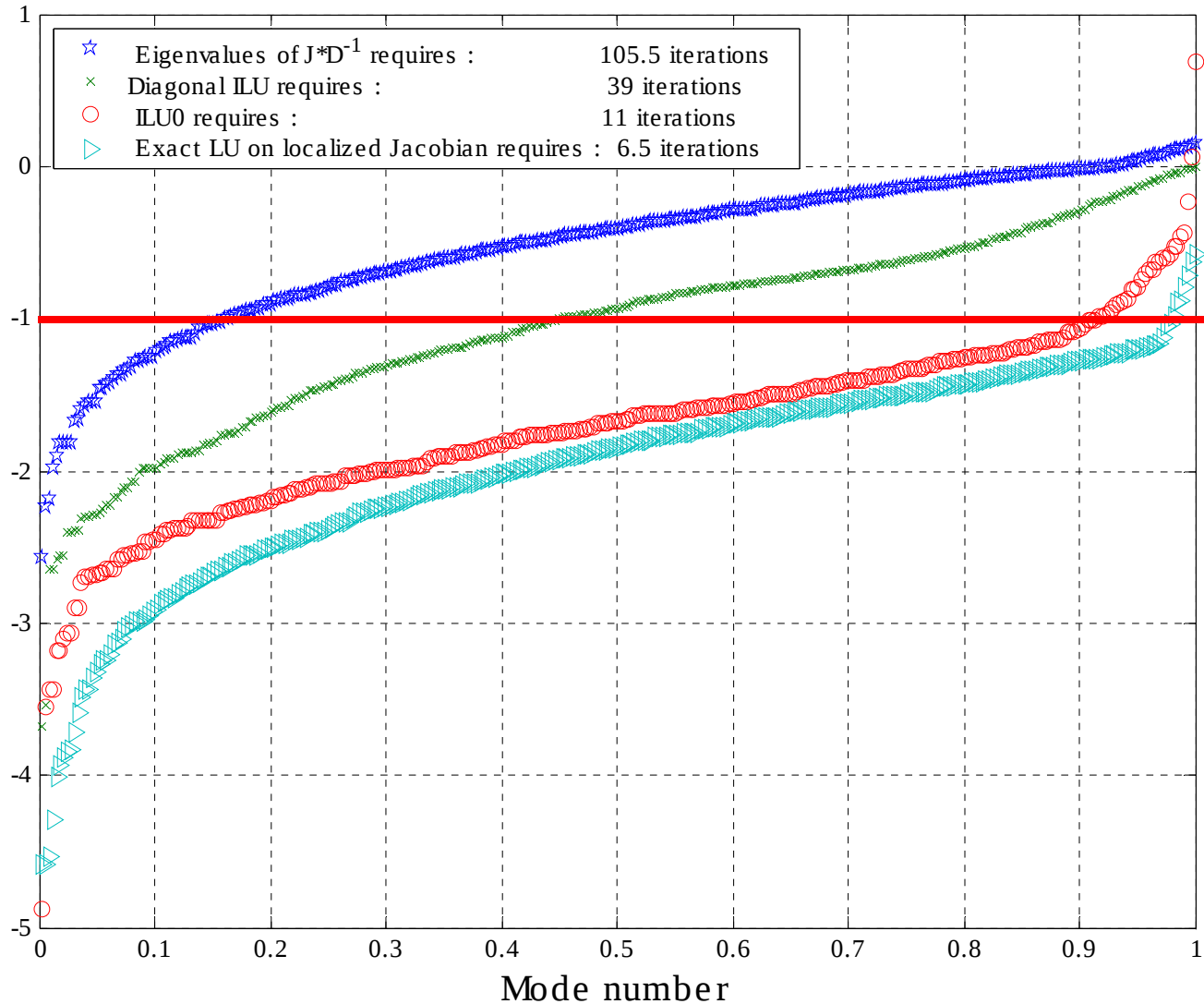

Spectrum of $AC (AC_{Loc})^{-1}$





Eigenvalues of preconditioners

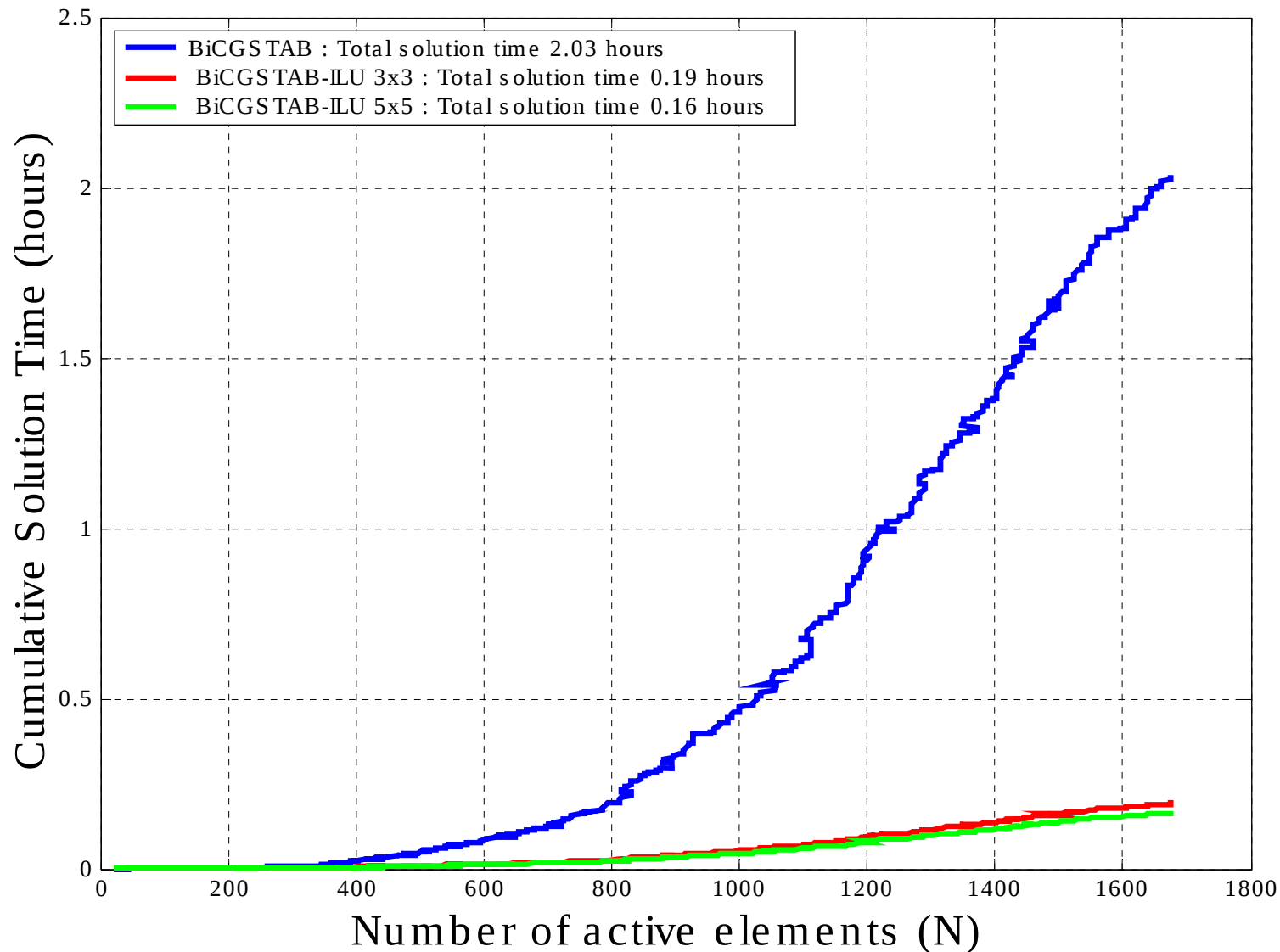
$\text{Log}_{10}(|\text{eig}(J*B^{-1})-I|)$ for preconditioners based on 3x3 localized Jacobian





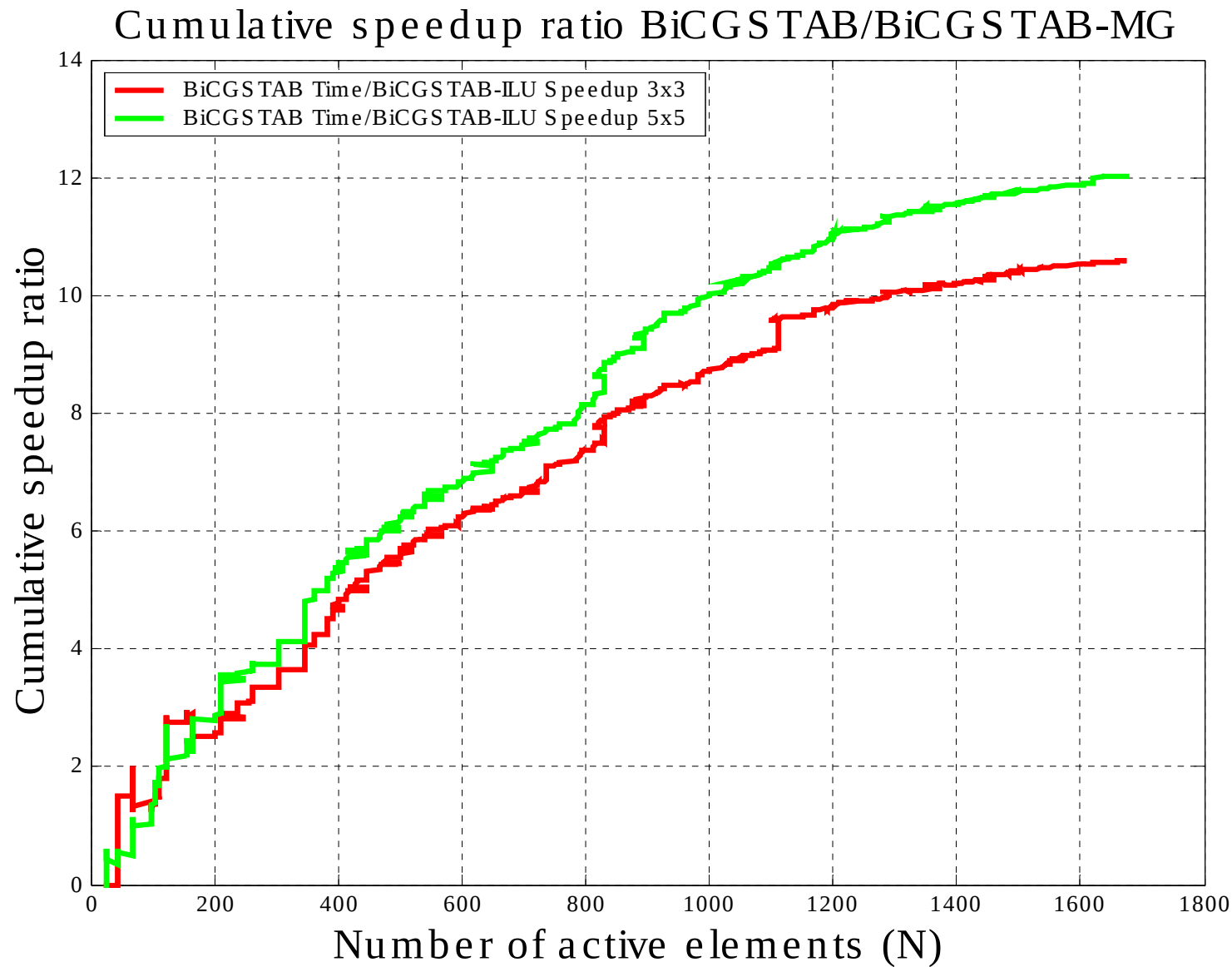
Numerical results for stress jump

Cumulative solution times BiCGSTAB vs BiCGSTAB-MG





Numerical results for stress jump





Scaling

- Rescale the physical quantities as follows:

$$\begin{aligned} x &= L_*\chi, & y &= L_*\zeta, & t &= T_*\tau \\ w &= W_*\Omega, & p_f &= P_*\Pi_f, & Q &= Q_0\psi(\tau), & \sigma &= \sigma_0\phi(\chi, \zeta) \end{aligned}$$

- Dimensionless groups:

$$\mathcal{G}_c = \frac{C' L_*^2}{Q_0 T_*^{1/2}}, \quad \mathcal{G}_e = \frac{L_* P_*}{E' W_*}, \quad \mathcal{G}_m = \frac{\mu' Q_0}{P_* W_*^3}, \quad \mathcal{G}_k = \frac{K' L_*^{1/2}}{E' W_*}, \quad \mathcal{G}_v = \frac{Q_0 T_*}{L_*^2 W_*}$$

- Scaled Equations

$$\Pi(\chi, \zeta) = -\frac{1}{8\pi \mathcal{G}_e} \int_S \frac{\Omega(\chi', \zeta')}{[(\chi' - \chi)^2 + (\zeta' - \zeta)^2]^{\frac{3}{2}}} d\chi' d\zeta'$$

$$\frac{1}{\mathcal{G}_v} \frac{\partial \Omega}{\partial \tau} = \frac{1}{\mathcal{G}_m} \nabla \cdot (\Omega^3 \nabla \Pi) - \frac{\mathcal{G}_c}{\sqrt{\tau - \tau_0}} + \delta(\chi, \zeta) \psi(\tau)$$

$$\lim_{\xi \rightarrow 0} \frac{\Omega}{\xi^{1/2}} = \mathcal{G}_k, \quad \lim_{\xi \rightarrow 0} \Omega^3 \frac{\partial \Pi_f}{\partial \xi} = 0, \quad v = \lim_{\xi \rightarrow 0} \Omega^2 \frac{\partial \Pi_f}{\partial \xi}$$



Reduced eq near a smooth front

$$I(\xi, \eta) = \int_0^a i(\xi, \xi') d\xi'$$

$$i(\xi, \xi') = \int_{\eta_l(\xi')}^{\eta_u(\xi')} \frac{\Omega(\xi', \eta')}{[(\xi' - \xi)^2 + (\eta' - \eta)^2]^{\frac{3}{2}}} d\eta'$$

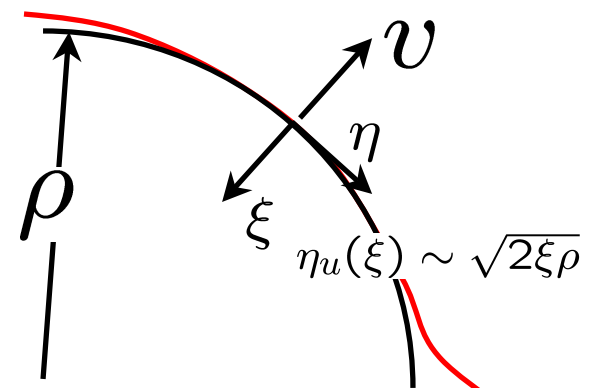
$$\sim \xi^{-2} \int_{\eta_l(u\xi)/\xi}^{\eta_u(u\xi)/\xi} \frac{\Omega(u\xi, v\xi)}{[(u-1)^2 + v^2]^{\frac{3}{2}}} dv$$

$$\sim \frac{\Omega_s(u\xi)}{\xi^2} \int_{-\sqrt{2u\rho/\xi}}^{\sqrt{2u\rho/\xi}} \frac{dv}{[(u-1)^2 + v^2]^{\frac{3}{2}}}$$

$$\sim \frac{2\Omega_s(u\xi)}{\xi^2(u-1)^2}$$

$$I(\xi, 0) = 2 \int_0^{a/\xi} \Omega_s(u\xi) \frac{du}{\xi^2(u-1)^2} \stackrel{\xi \rightarrow 0}{\sim} 2 \int_0^\infty \frac{d\Omega_s(\xi')}{d\xi'} \frac{d\xi'}{(\xi' - \xi)}$$

$$(\xi - \rho)^2 + \eta^2 = \rho^2$$



$$\xi' = u\xi \quad \eta' = v\xi$$

$$\xi/\rho \ll 1 \quad \& \quad \eta/\rho \ll 1$$

$$\eta_l(\xi) \sim -\sqrt{2\xi\rho}, \quad \eta_u(\xi) \sim \sqrt{2\xi\rho}$$

$$\Omega(u\xi, v\xi) \stackrel{\xi \rightarrow 0}{\sim} \Omega_s(u\xi)$$



Tip asymptotic behaviour

$$\Omega = A\xi^\alpha$$

- Elasticity:

$$\Pi = -\frac{\mathcal{G}_e}{4\pi} \int_0^\infty \frac{d\Omega}{d\xi'} \frac{d\xi'}{(\xi' - \xi)} = -\frac{\mathcal{G}_e A}{4\pi} \int_0^\infty \frac{s^{\alpha-1} ds}{(s - \xi)} = \frac{\mathcal{G}_e A}{4\pi} \pi \cot(\pi\alpha) \xi^{\alpha-1}$$

- Lubrication: $\Omega(\hat{\xi}, \hat{\eta}, \tau) \approx \Omega(V\tau - \hat{\xi}) \quad \tau - \tau_0(\xi) \approx \frac{\xi}{V}$

$$\frac{\Omega^3 d\Pi}{\mathcal{G}_m d\xi} = \frac{1}{\mathcal{G}_v} V \Omega + 2\mathcal{G}_c V^{1/2} \xi^{1/2}$$

$\xi^{4\alpha-2}$ ξ^α $\xi^{1/2}$

K vertex : $\Omega \sim \xi^{1/2} \Rightarrow \Pi \sim \log \xi$

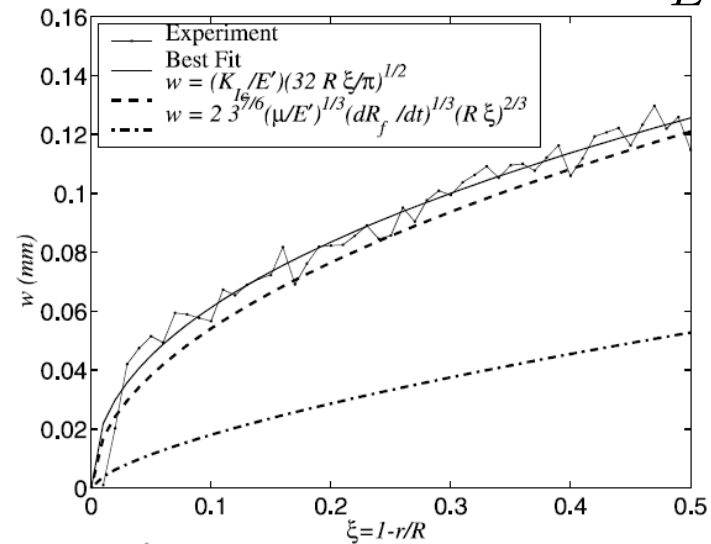
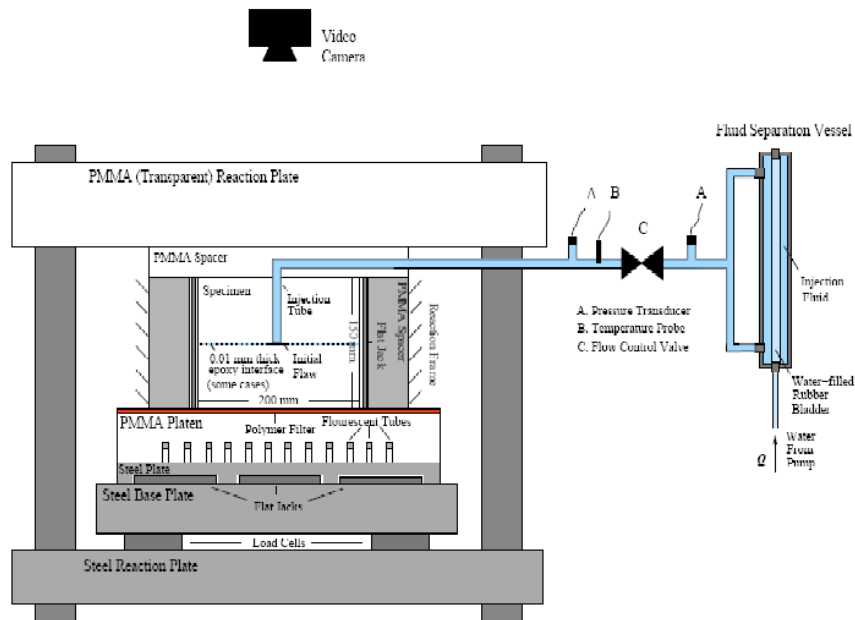
M vertex : $4\alpha - 2 = \alpha \Rightarrow \Omega \sim \beta_{m0} V^{1/3} \xi^{2/3}$

$\tilde{M}$ vertex : $4\alpha - 2 = 1/2 \Rightarrow \Omega \sim \beta_{\tilde{m}0} V^{1/8} \xi^{5/8}$

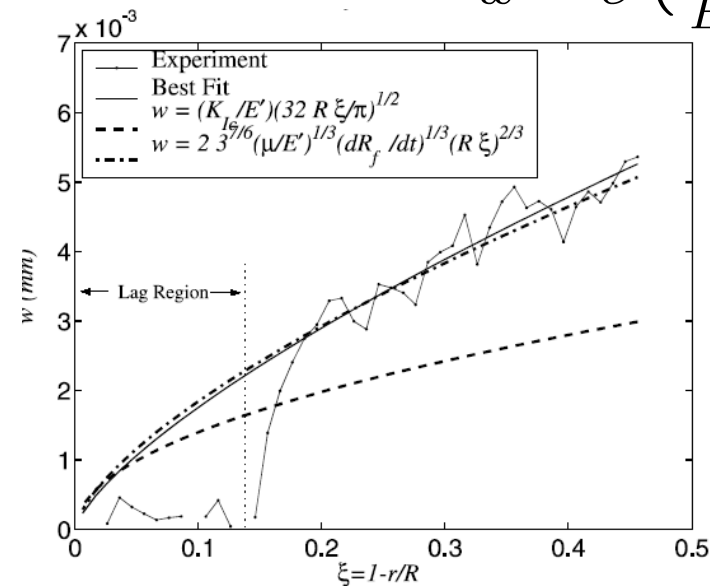
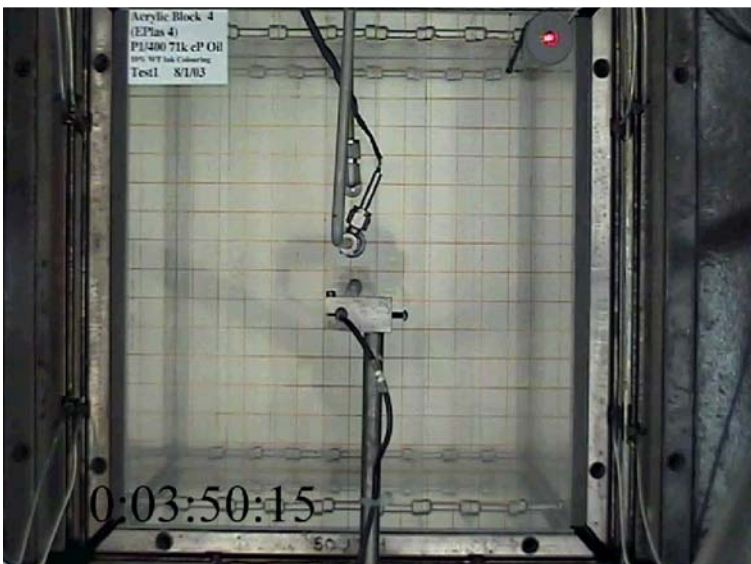


HF experiment (Bunger & Jeffrey CSIRO)

$$w \sim \frac{K'}{E'} s^{1/2}$$



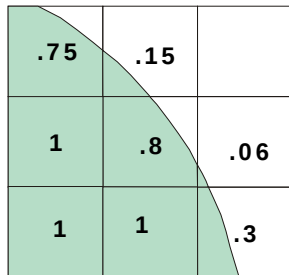
$$w \sim c \left(\frac{\mu'v}{E'} \right)^{1/3} s^{2/3}$$





How do we find the fracture front?

- VOF method



$$\frac{\partial \chi}{\partial t} + \mathbf{v} \cdot \nabla \chi = 0$$

$$\nabla \cdot \mathbf{v} = 0$$

$$A \frac{\partial}{\partial t} \left(\frac{1}{A} \int_A \chi dA \right) = - \int_A \nabla \cdot (\chi \mathbf{v}) dA$$

$$\frac{\partial F}{\partial t} = - \frac{1}{A} \int_{\partial A} \chi v_n dl$$

Problem: we need an accurate

- Level set method

- move contours of a surface

$$\phi(x, y, t) = 0$$

- differentiate

$$\frac{\partial \phi}{\partial t} + \mathbf{v} \cdot \nabla \phi = 0$$

$$\frac{\partial \phi}{\partial t} + \mathbf{v} \cdot \mathbf{n} |\nabla \phi| = 0$$

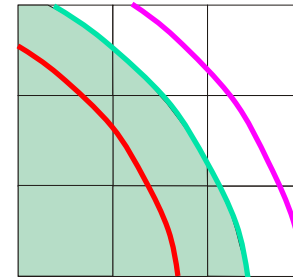
$$\frac{\partial \phi}{\partial t} + v_n |\nabla \phi| = 0$$

$$v = \lim_{\xi \rightarrow 0} \Omega^2 \frac{\partial \Pi_f}{\partial \xi}$$



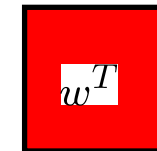
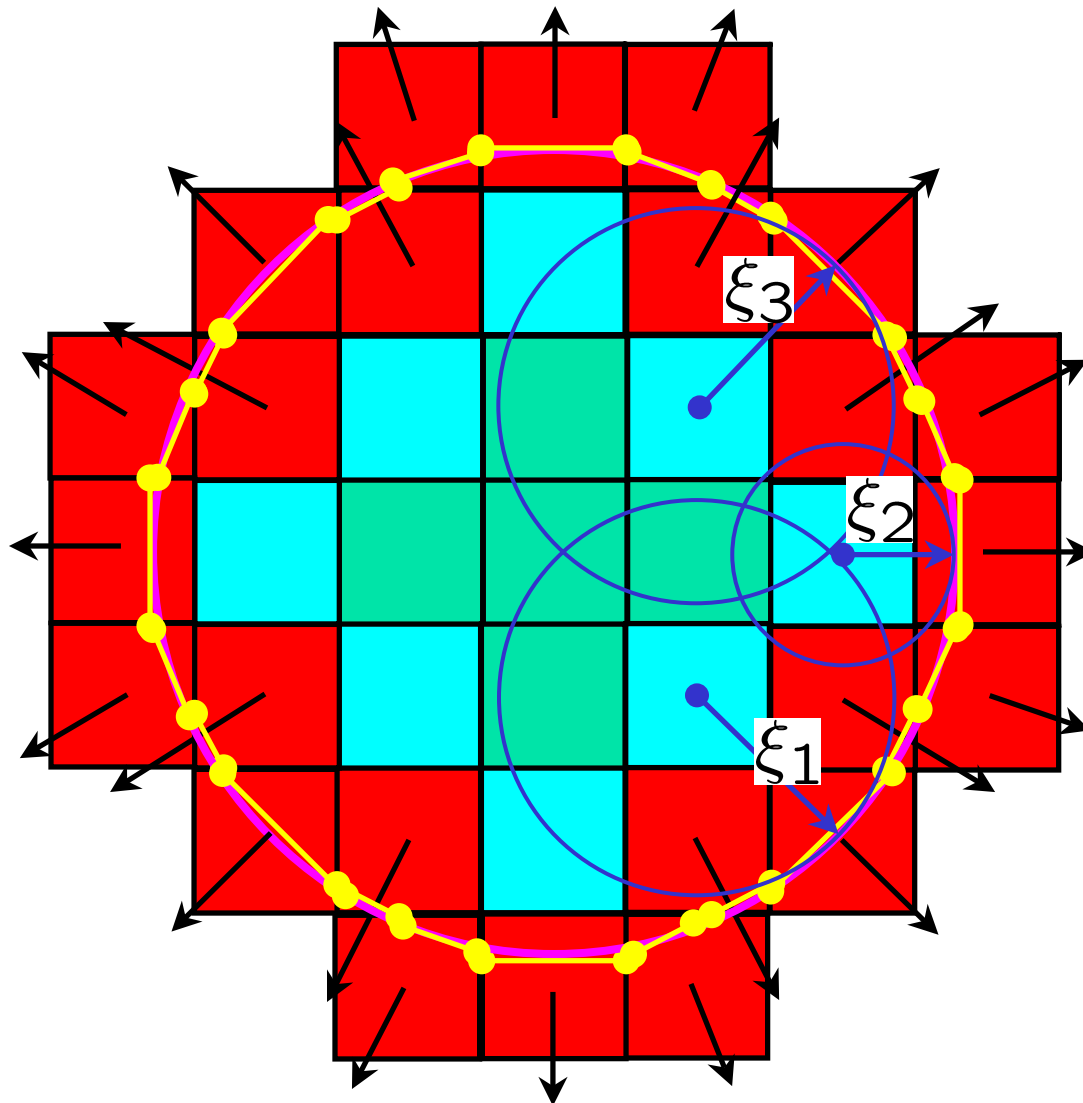
Why not use stress intensity factor?

- Move front till $SIF = K_{Ic}$
 - Find the SIF numerically
 - if $K_I > K_{Ic}$ move forward
 - if $K_I < K_{Ic}$ move back
 - if $K_I = K_{Ic}$ stay
- Problems
 - Accurate calculation of K_I
 - How far do you move?
 - What about viscous and leak-off dominated propagation regimes

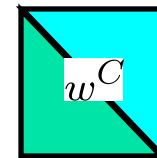




Divide elements into tip & channel



tip elt



channel elt

At survey points

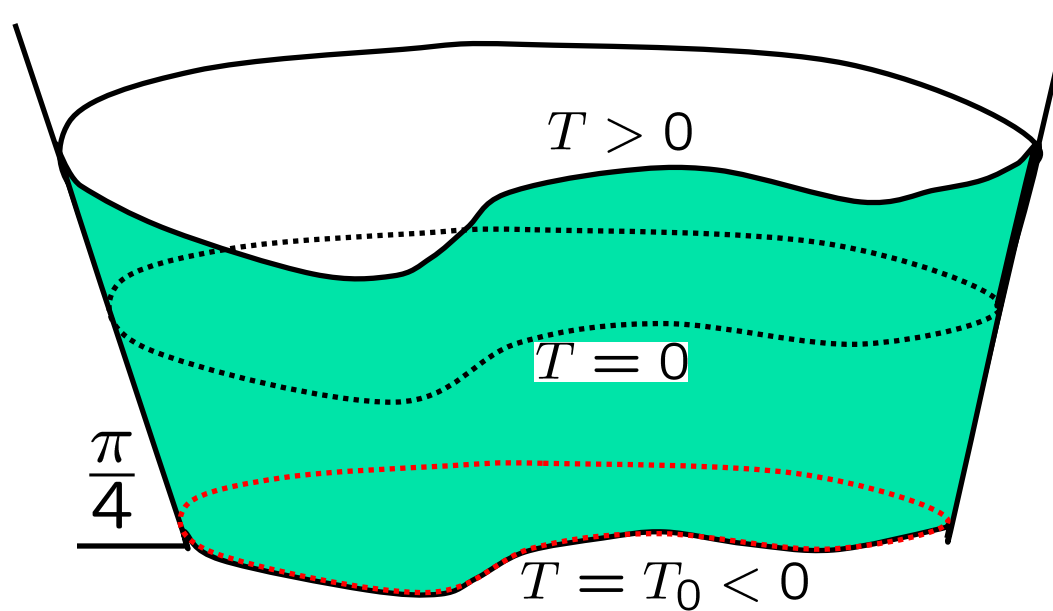
$$\Omega = \xi^{1/2}$$

$$\xi = \Omega^2$$



Eikonal solution surfaces

The signed distance function



$$|\nabla T| = 1$$
$$T = T_0$$



Solving the Eikonal BVP

- The Eikonal Equation $|\nabla \mathcal{T}(\chi, \zeta)| = 1$
- First order discretization

$$\left[\max \left(\frac{\mathcal{T}_{ij} - \mathcal{T}_{i-1j}}{\Delta \chi}, \frac{\mathcal{T}_{ij} - \mathcal{T}_{i+1j}}{\Delta \chi}, 0 \right) \right]^2 + \left[\max \left(\frac{\mathcal{T}_{ij} - \mathcal{T}_{ij-1}}{\Delta \zeta}, \frac{\mathcal{T}_{ij} - \mathcal{T}_{ij+1}}{\Delta \zeta}, 0 \right) \right]^2 = 1$$

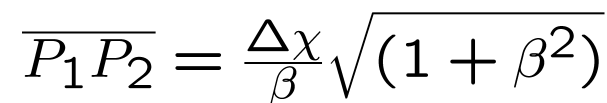
- Reduction to a quadratic

Let $\mathcal{T}_1 = \min(\mathcal{T}_{i-1j}, \mathcal{T}_{i+1j})$ and $\mathcal{T}_2 = \min(\mathcal{T}_{ij-1}, \mathcal{T}_{ij+1})$

$$\left[\max \left(\frac{\mathcal{T} - \mathcal{T}_1}{\Delta \chi}, 0 \right) \right]^2 + \left[\max \left(\frac{\mathcal{T} - \mathcal{T}_2}{\Delta \zeta}, 0 \right) \right]^2 = 1$$

- Solution to the quadratic equation

$$\mathcal{T} = \frac{\mathcal{T}_1 + \beta^2 \mathcal{T}_2 + \Theta}{1 + \beta^2} \quad \begin{aligned} \Theta &= \sqrt{\Delta \chi^2 (1 + \beta^2) - \beta^2 \Delta \mathcal{T}^2} \\ \Delta \mathcal{T} &= \mathcal{T}_2 - \mathcal{T}_1 \\ \Delta \chi &= \beta \Delta \zeta \end{aligned}$$



$$\Theta = \sqrt{\Delta\chi^2(1 + \beta^2) - \beta^2\Delta\mathcal{T}^2}$$

$$\begin{aligned}\mathcal{T} &= \mathcal{T}_1 + \Delta\chi \sin(\theta + \gamma) \\ &= \frac{\mathcal{T}_1 + \beta^2 \mathcal{T}_2 + \Theta}{1 + \beta^2}\end{aligned}$$

$$\ell = -\left(\frac{\mathcal{T}_1 + \mathcal{T}_2}{2}\right) \quad \tan \alpha = \frac{\beta(\Theta - \Delta\mathcal{T})}{\Theta + \beta^2 \Delta\mathcal{T}}$$



Initializing $\mathcal{T}(\chi, \zeta)$ from tip asymptotes

- General asymptote: $\Omega \sim \mathcal{W}(\xi; v)$

$$\mathcal{T}(\chi, \zeta) = -\xi \sim -\mathcal{W}^{-1}(\Omega; v)$$

- K-vertex: $\Omega \sim \xi^{\frac{1}{2}}$

$$\mathcal{T}(\chi, \zeta) = -\xi \sim -\Omega^2$$

- M-vertex: $\Omega \sim \beta_{m0} v^{1/3} \xi^{2/3}$

$$\mathcal{T}(\chi, \zeta) = -\xi \sim -\left(\frac{\Omega}{\beta_{m0} v^{1/3}}\right)^{\frac{3}{2}}$$

$$v = -\frac{\mathcal{T} - \mathcal{T}_0}{\Delta\tau} \Rightarrow \mathcal{T}^3 - \mathcal{T}_0 \mathcal{T}^2 + b = 0$$

$$b = \Delta\tau \left(\frac{\Omega}{\beta_{m0}}\right)^3 > 0$$



Sample signed distance function

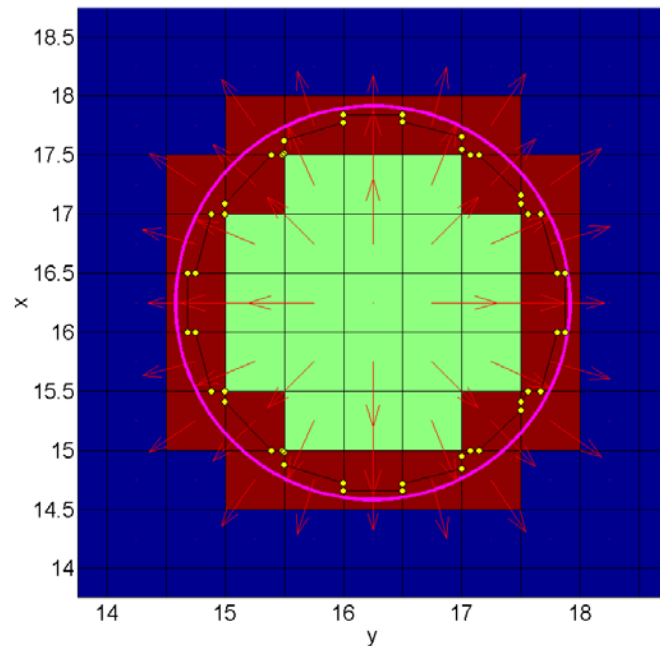
$$\mathcal{T}(\chi, \zeta)$$

$$\Delta\chi = 0.5 = \Delta\zeta$$

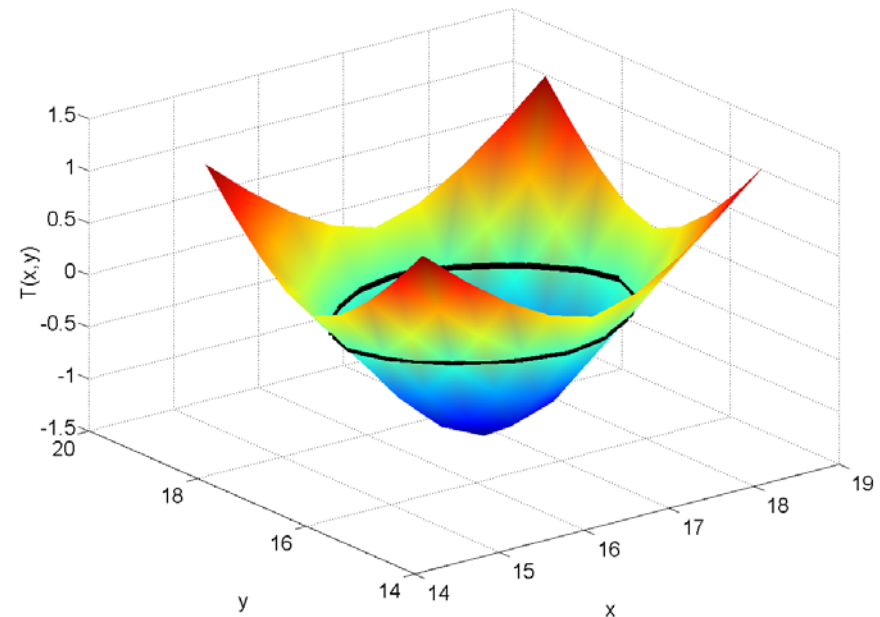
χ

1.44	1.09	0.78	0.53	0.41	0.52	0.75	1.05	1.4
1.09	0.7	0.34	0.05	-0.09	0.03	0.31	0.66	1.05
0.79	0.35	-0.07	-0.43	-0.59	-0.46	-0.11	0.3	0.74
0.55	0.07	-0.42	-0.83	-0.97	-0.86	-0.47	0.01	0.5
0.43	-0.07	-0.57	-0.96	-1.16	-0.99	-0.63	-0.13	0.37
0.55	0.07	-0.42	-0.83	-0.97	-0.86	-0.47	0.01	0.5
0.79	0.35	-0.07	-0.43	-0.59	-0.46	-0.11	0.3	0.74
1.09	0.7	0.34	0.05	-0.09	0.03	0.31	0.66	1.05
1.44	1.09	0.78	0.53	0.41	0.52	0.75	1.05	1.4

Time step = 2 Front iteration = 7 $\|\Delta F\|_1 = 0.036278$



ζ





Time stepping and front evolution

Time step loop: $\tau \leftarrow \tau + \Delta\tau$

Front iteration loop:

Coupled Solution

$$\begin{bmatrix} I - \Delta\tau A^{cc}C^{cc} & -\Delta\tau A^{ct} \\ -\Delta\tau A^{tc}C^{cc} & -\Delta\tau A^{tt} \end{bmatrix} \begin{bmatrix} \Delta\Omega^c \\ \Pi^t \end{bmatrix} = \begin{bmatrix} r^c \\ r^t \end{bmatrix}$$

end

set $\mathcal{T}(\chi, \zeta) = -\xi \sim -\mathcal{W}^{-1}(\Omega; v)$ in 

use FMM to solve $|\nabla\mathcal{T}(\chi, \zeta)| = 1$

Locate front $\ell, \alpha, \Omega^t = V^t(\ell)/\Delta A$

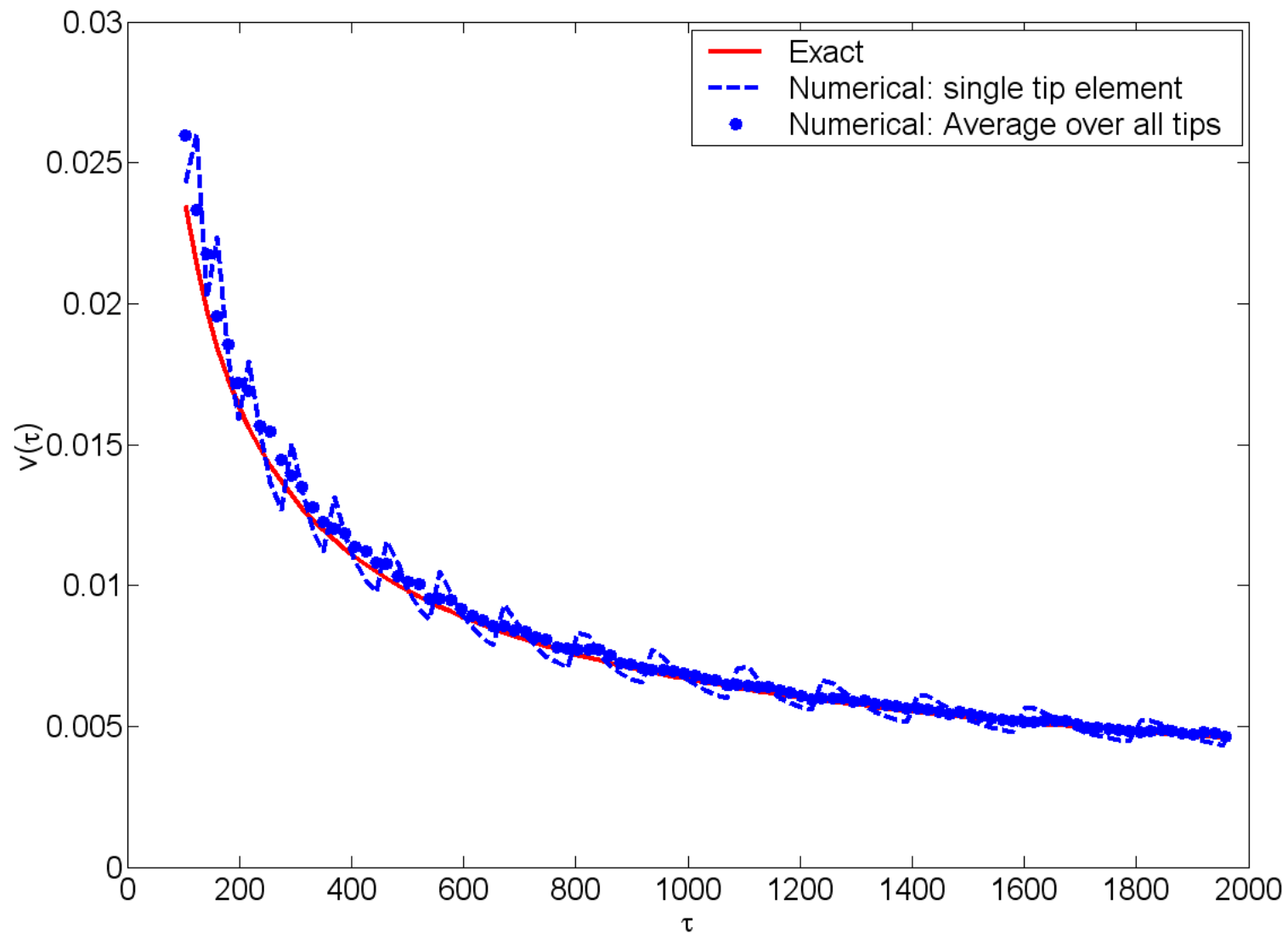
next front iteration

next time step



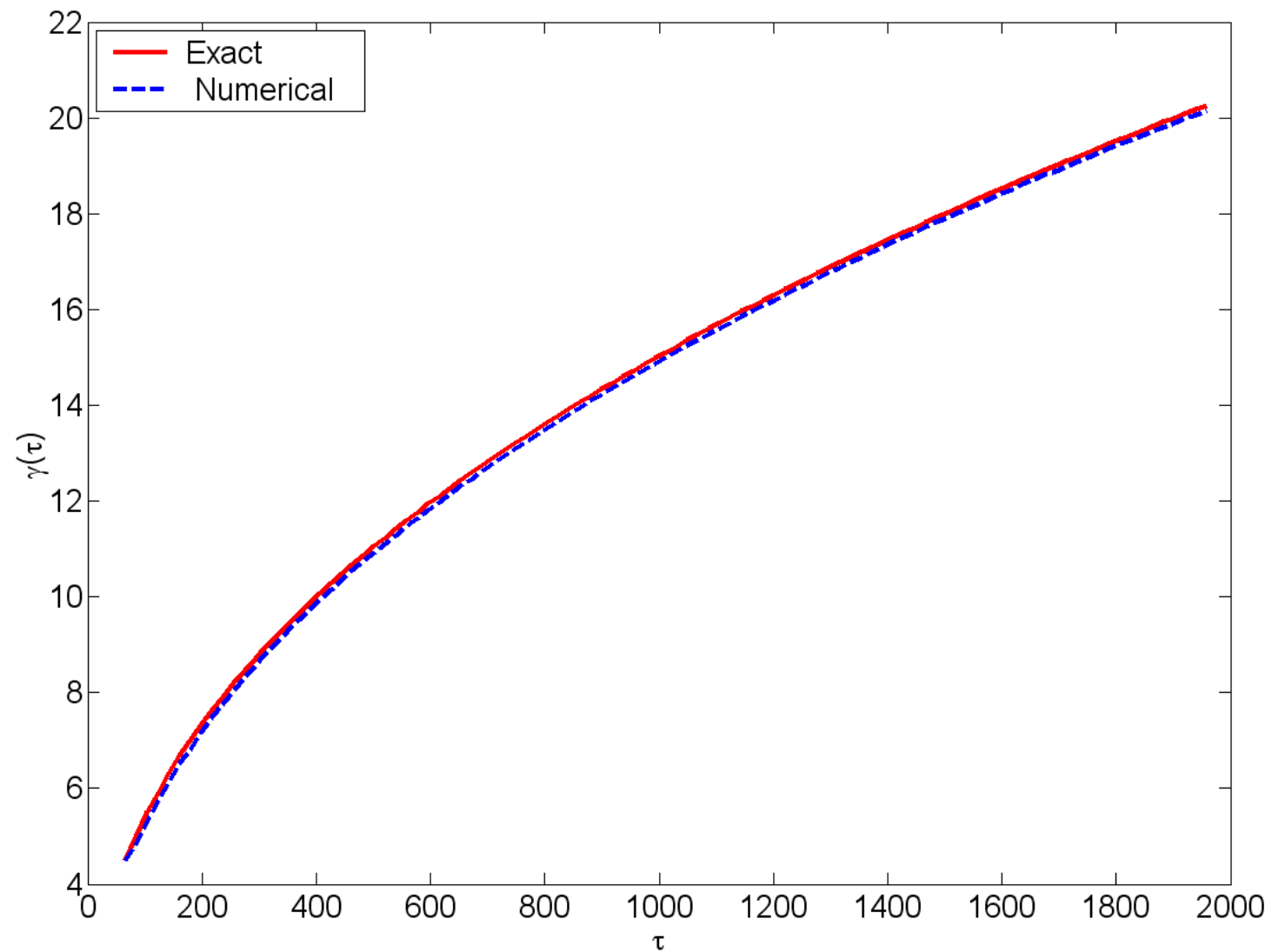


M-Vertex radial solution – front speed



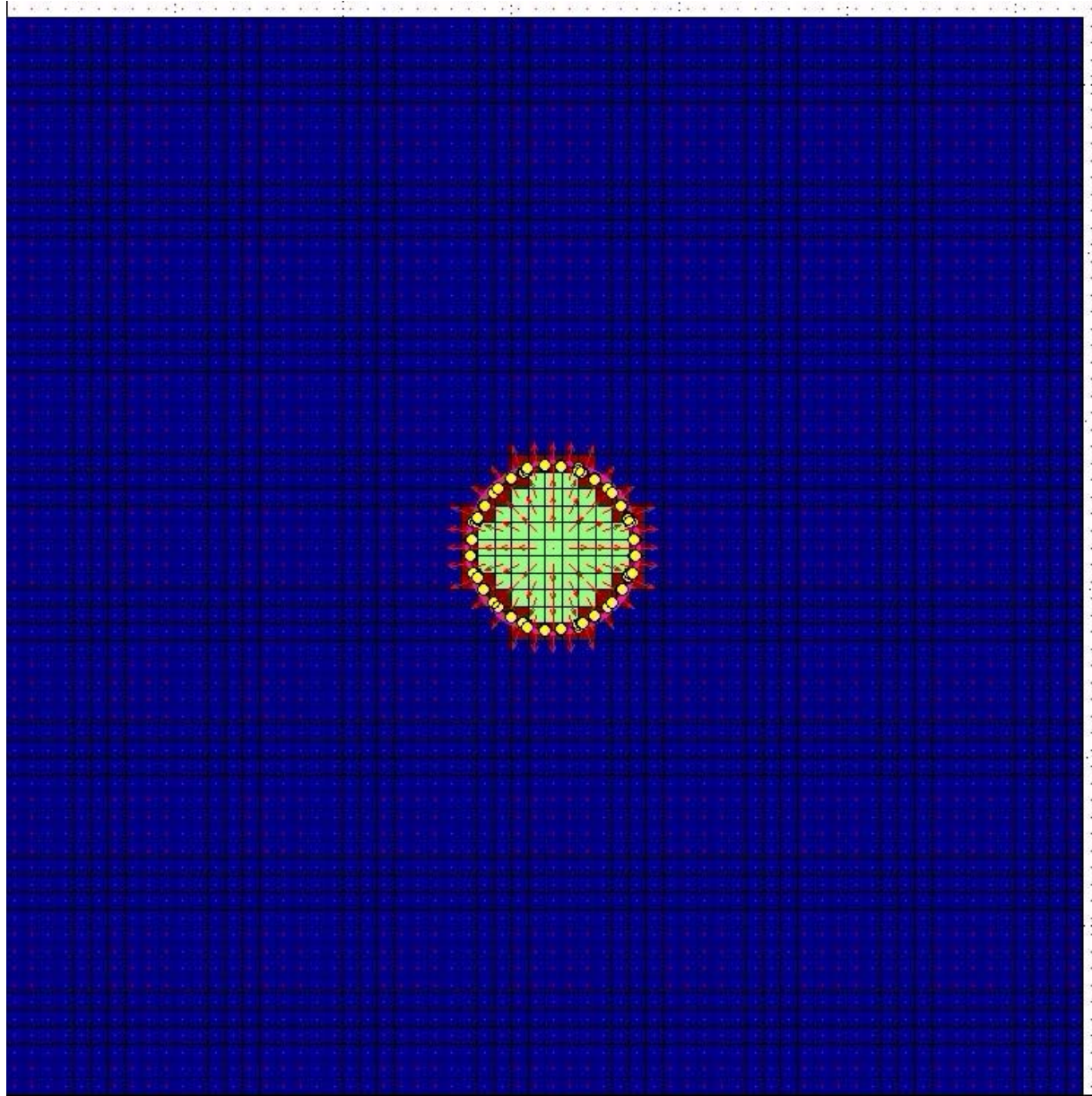


M-vertex radial solution - $\gamma(\tau)$



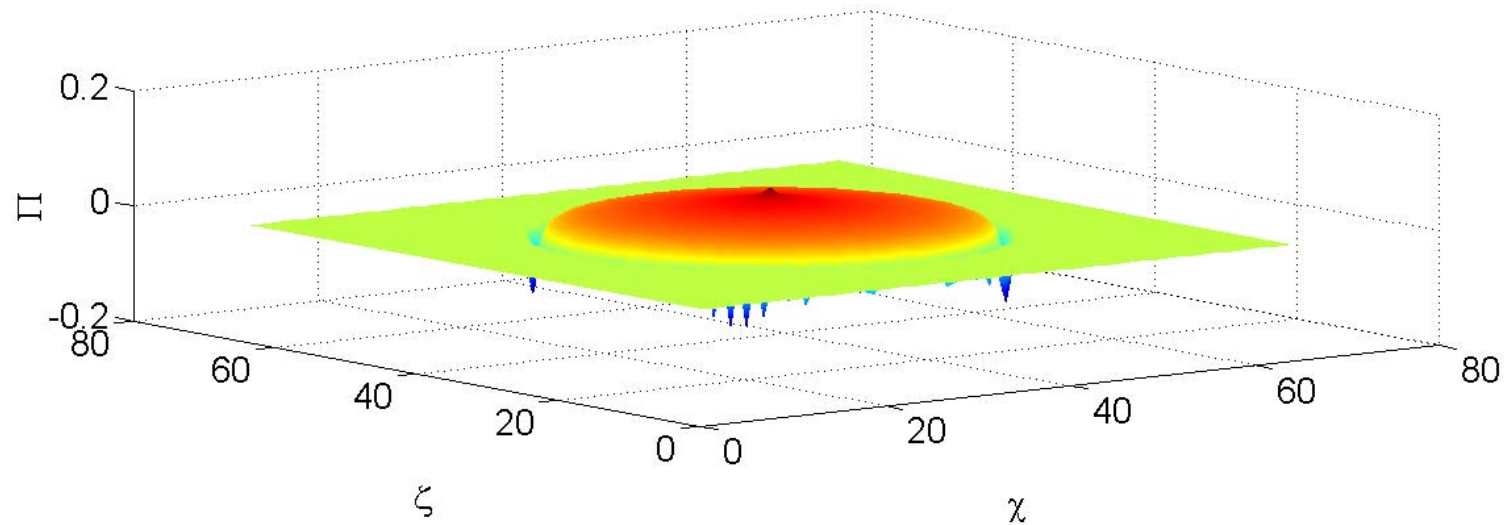
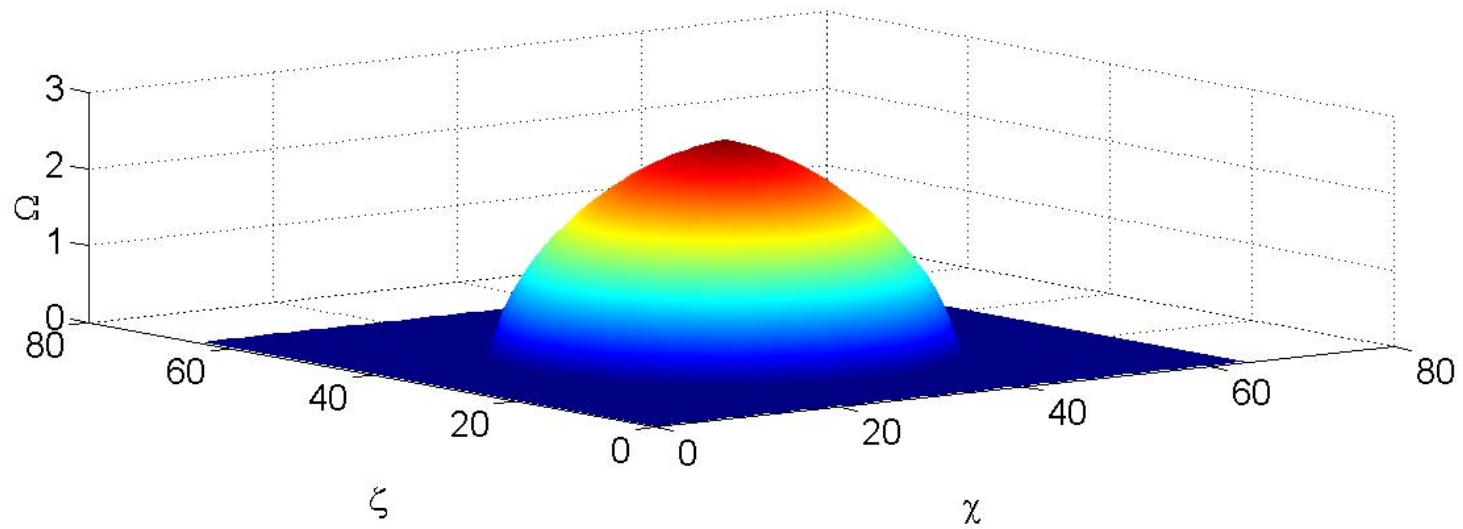


M-Vertex Footprint evolution – ILSA



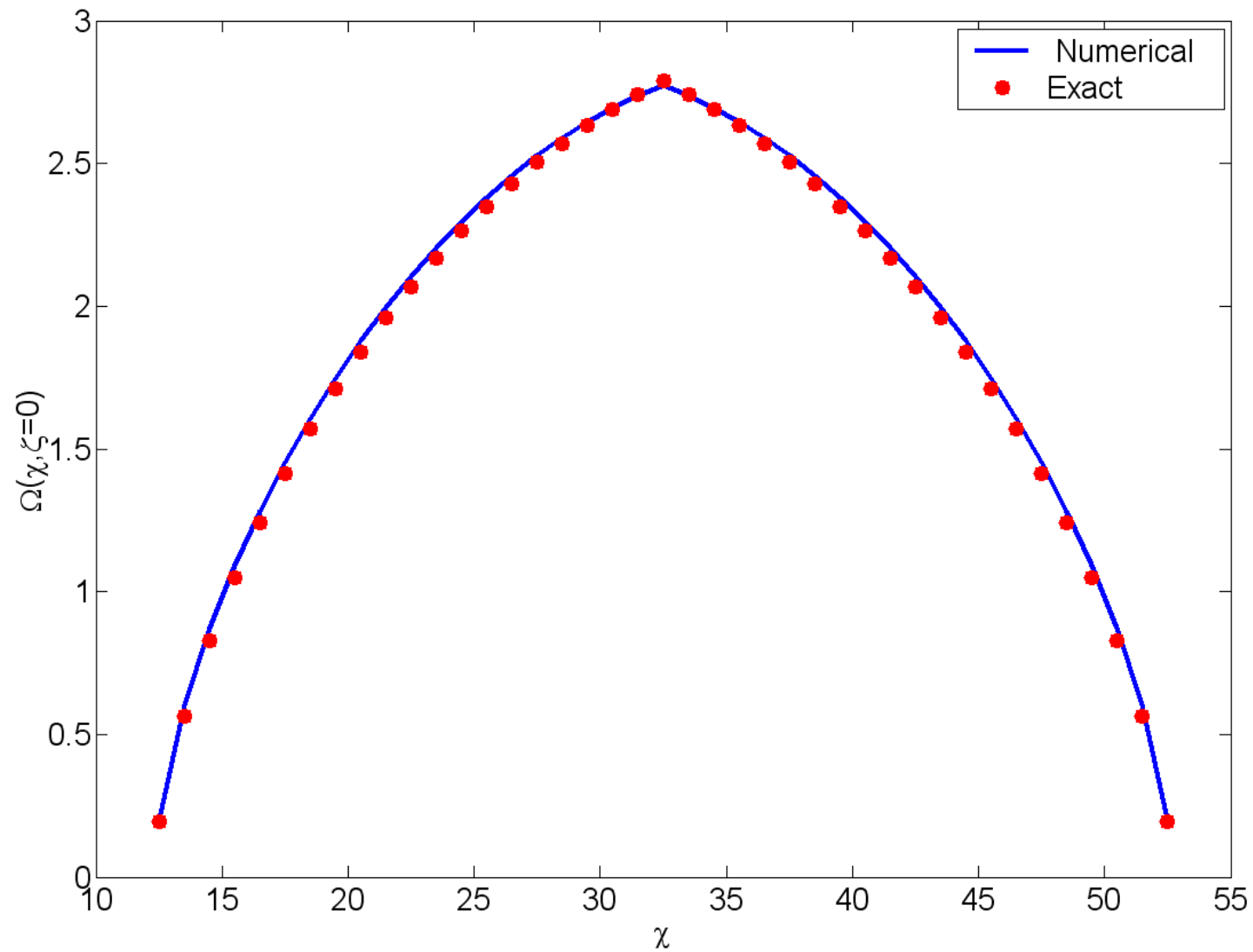


M-vertex radial soln: width & pressure



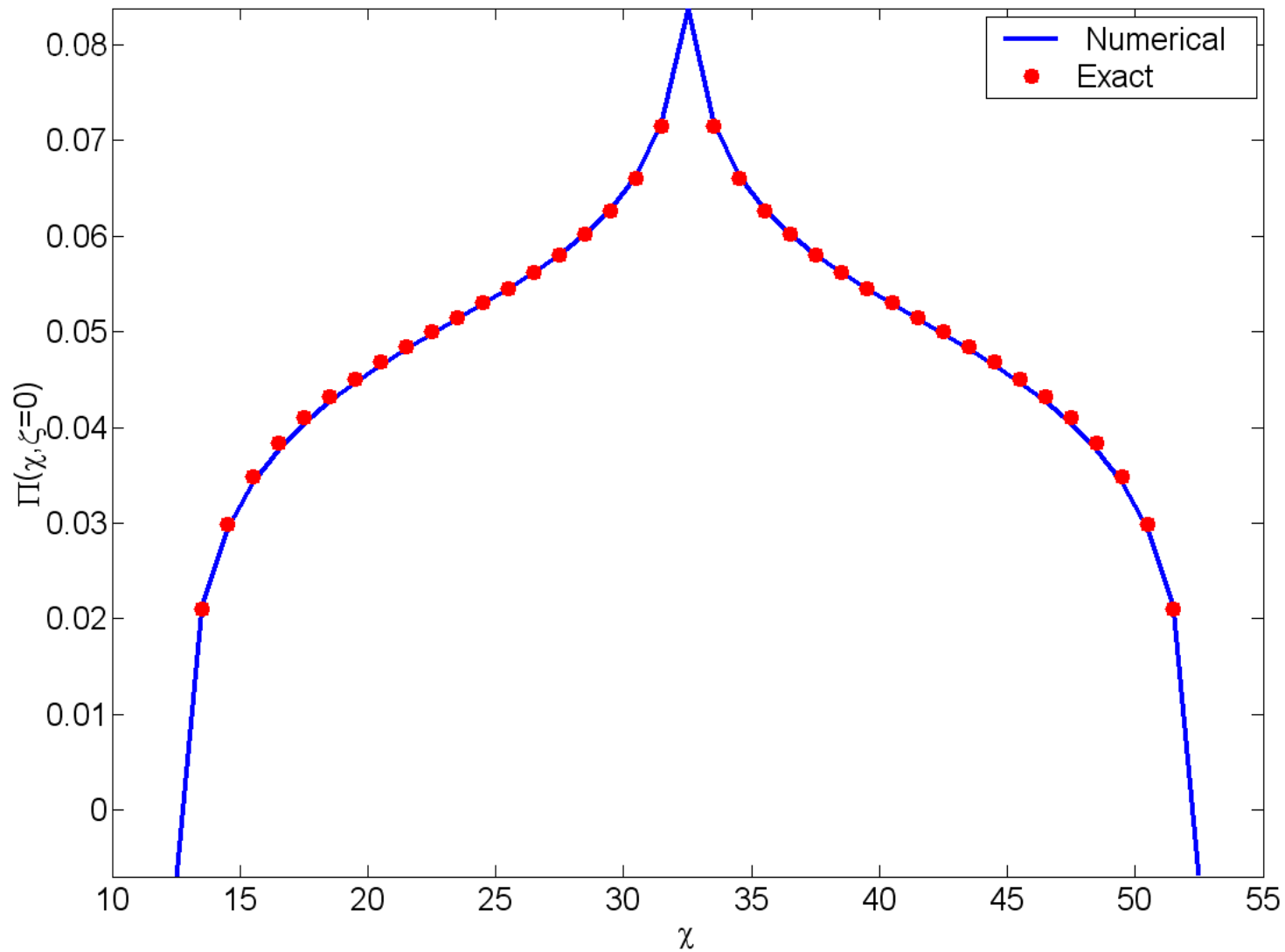


M-vertex width



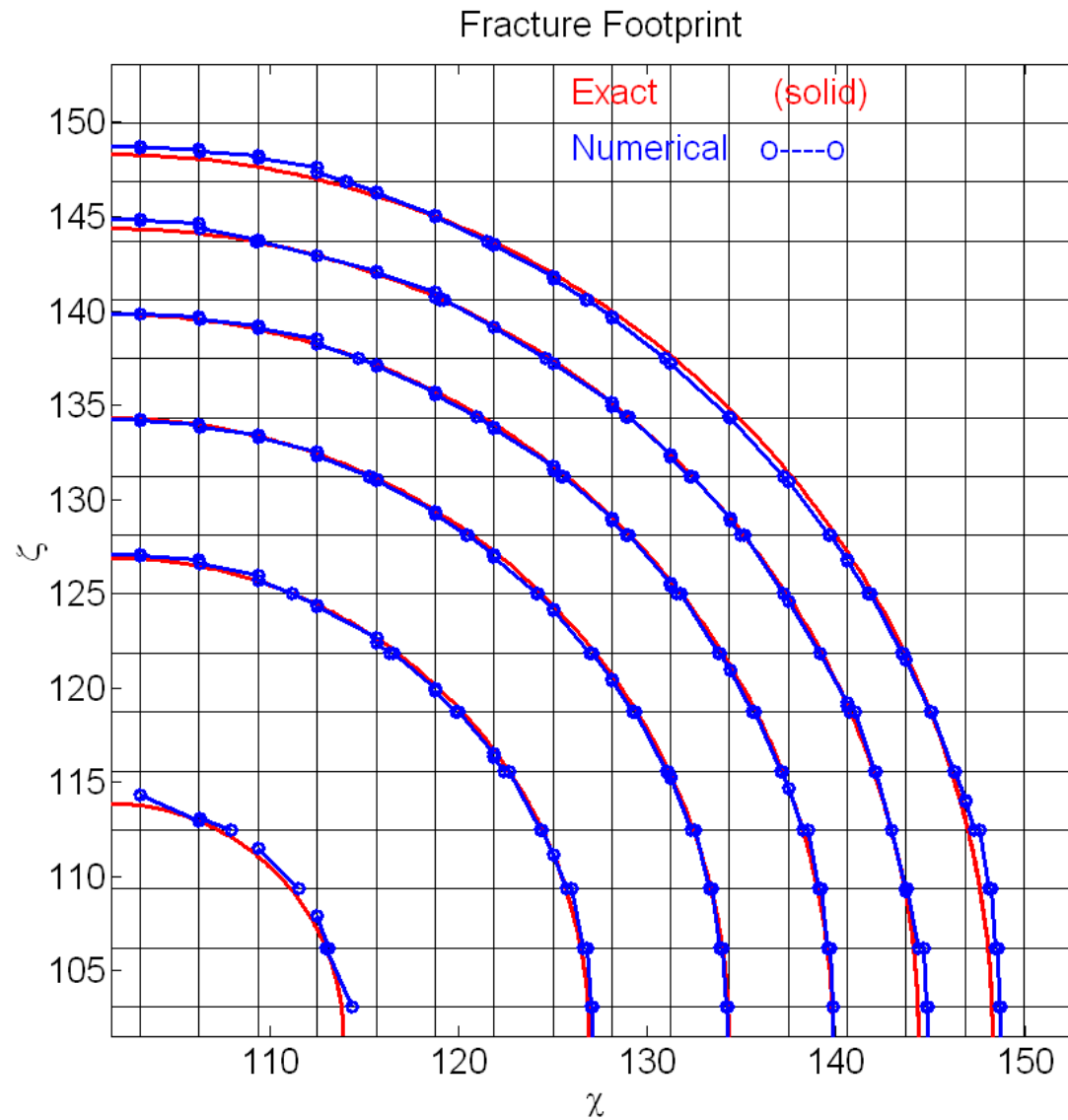


M-vertex pressure



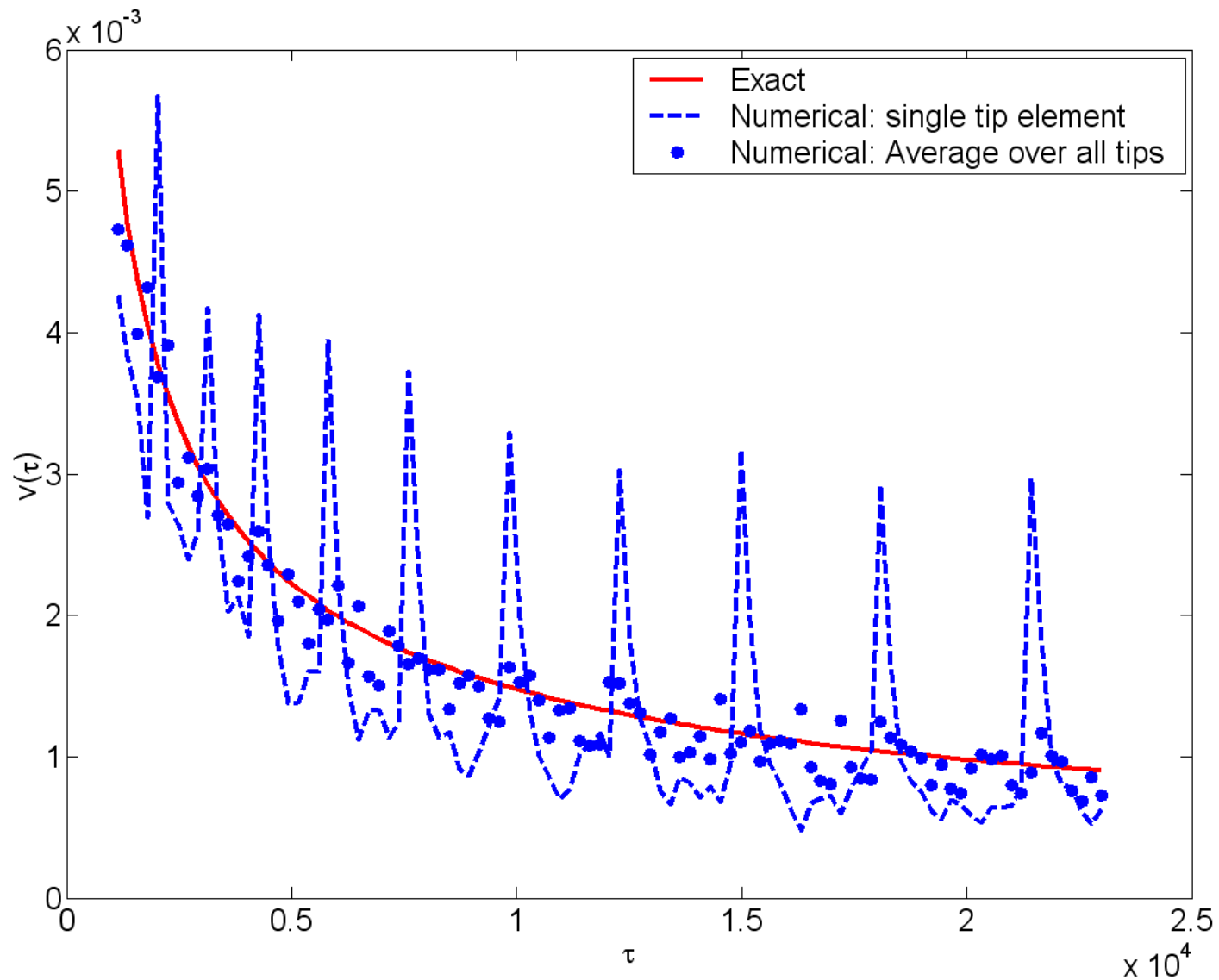


K-vertex radial sol'n – footprints



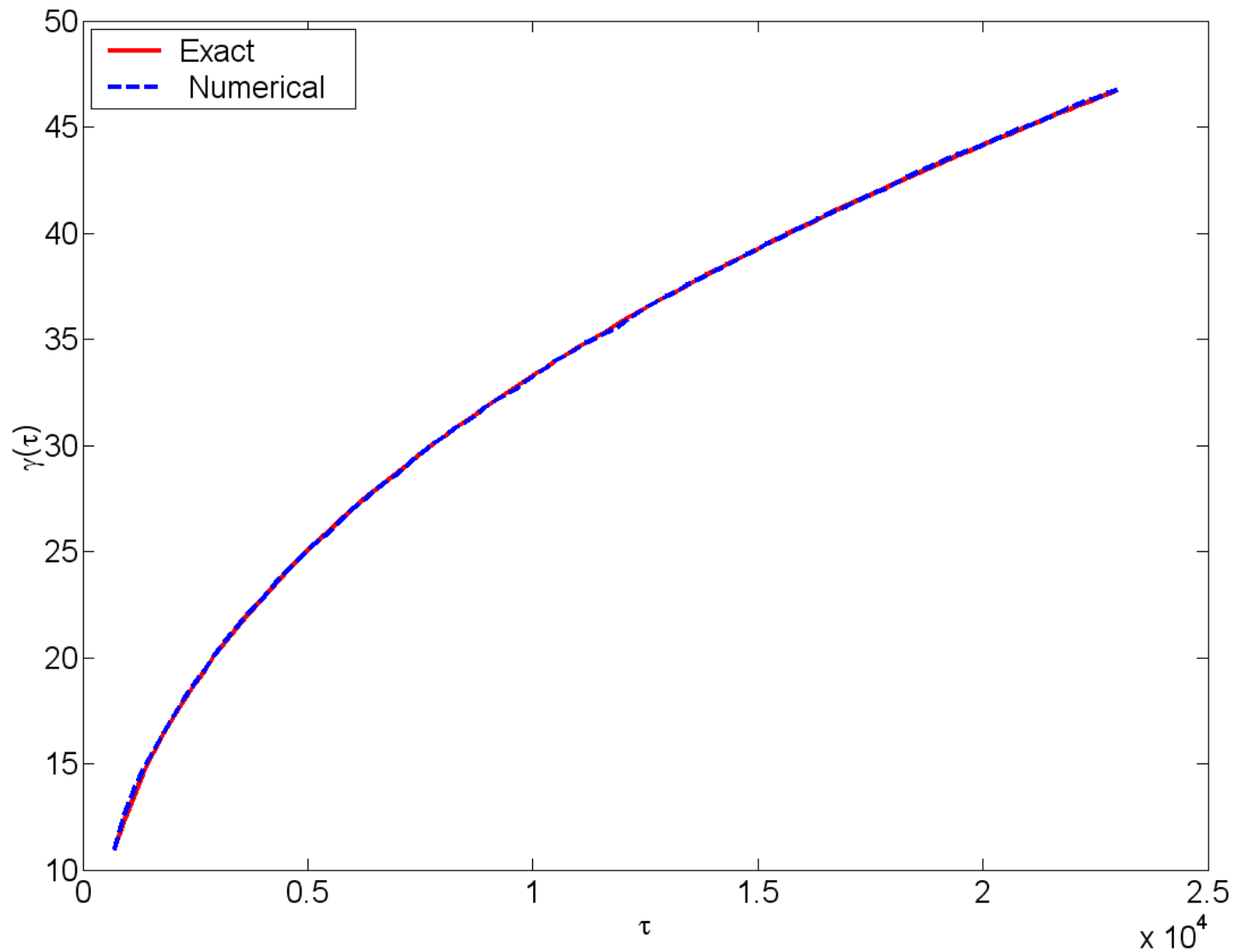


K-Vertex radial solution – front speed



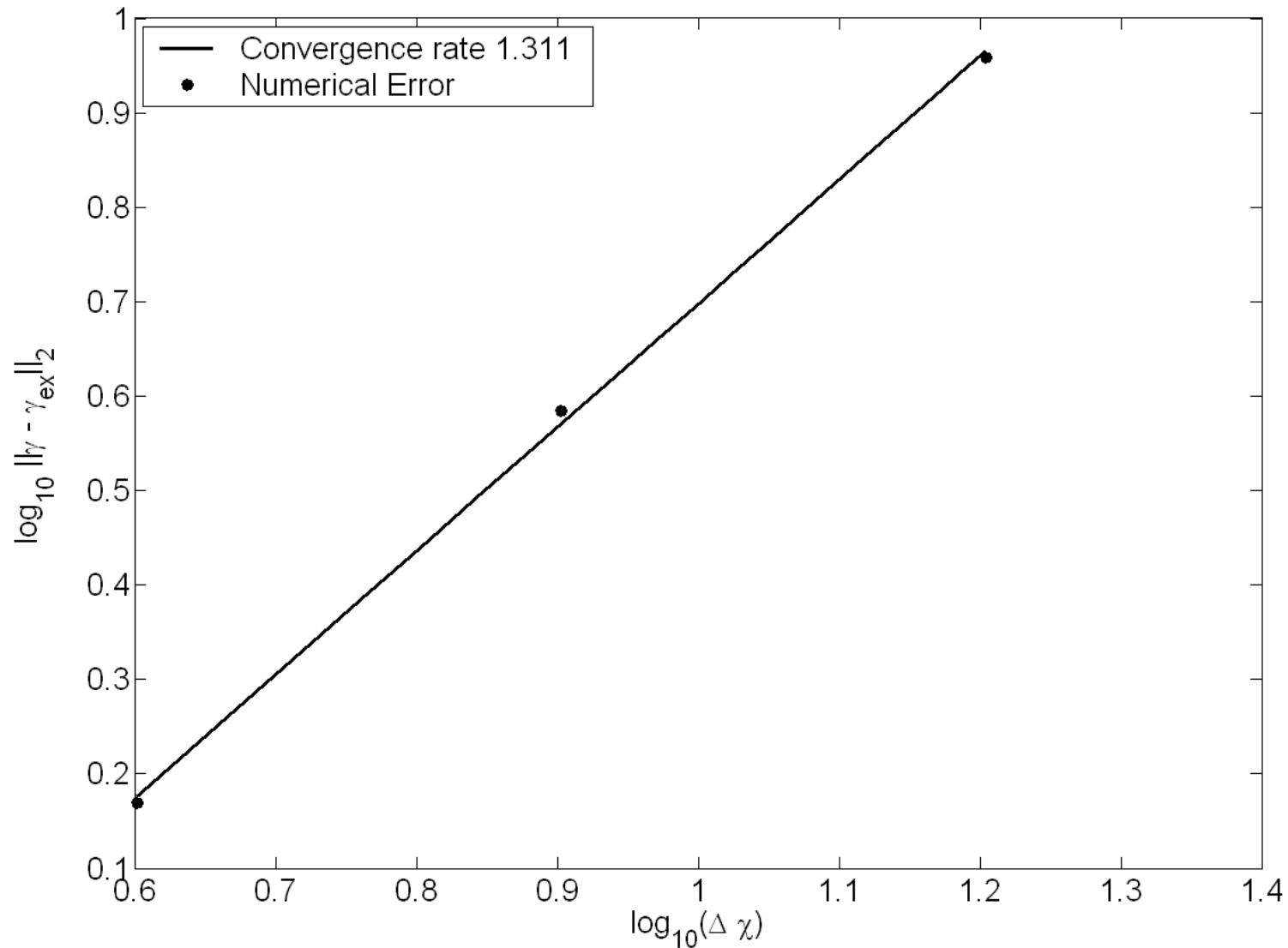


K-vertex radial solution - $\gamma(\tau)$



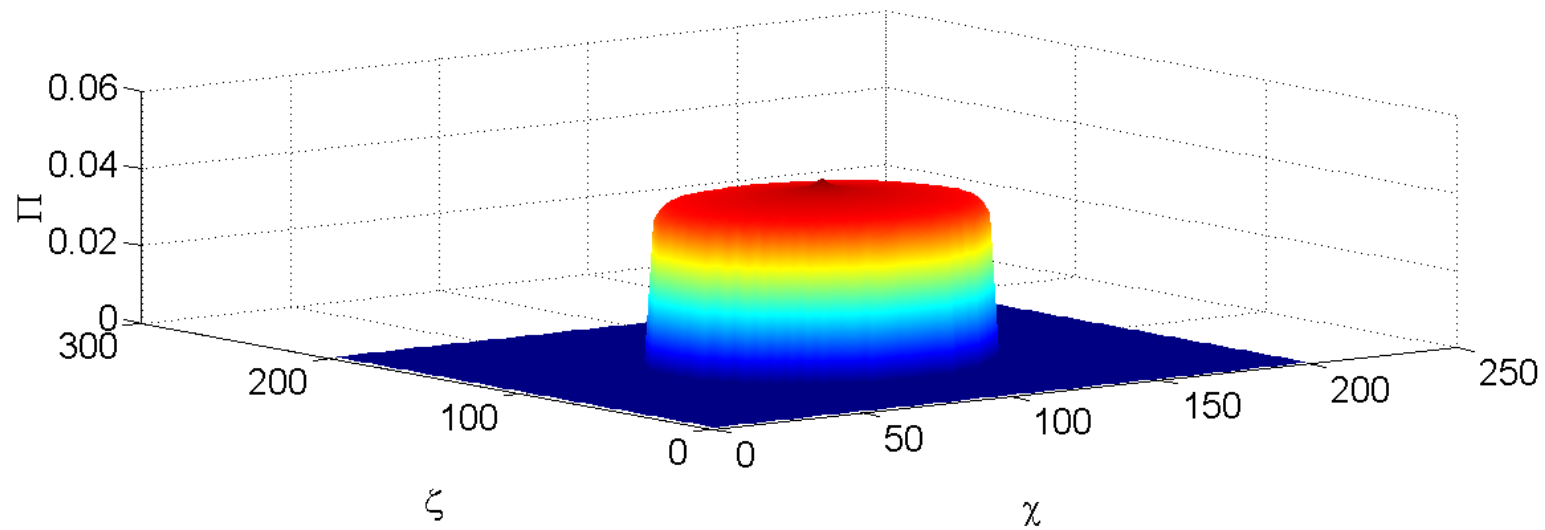
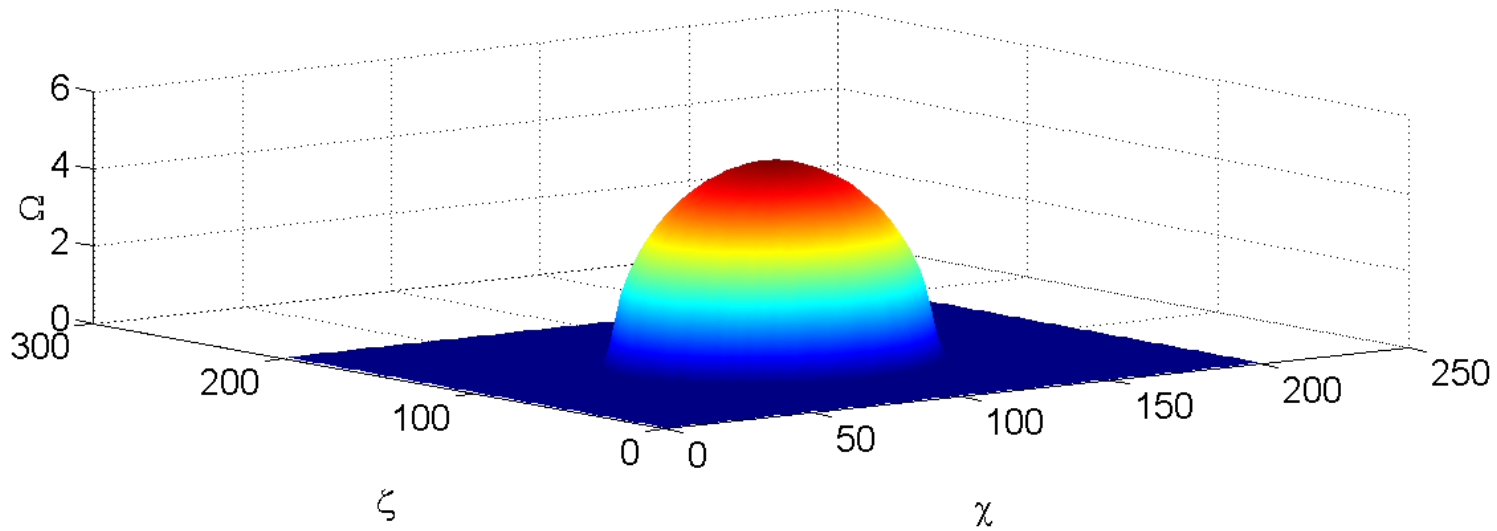


K-vertex – convergence rate for γ



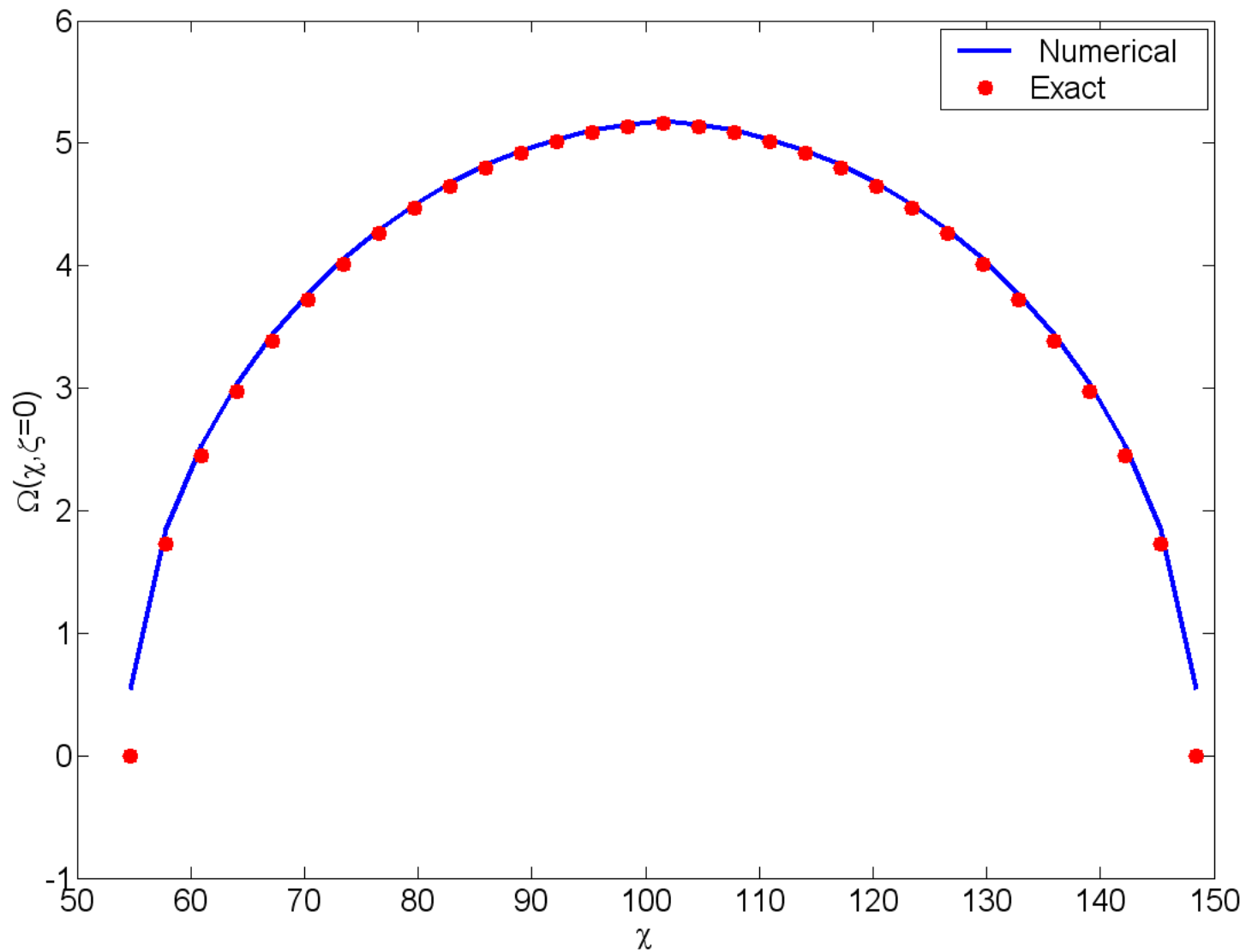


K-vertex radial soln: width & pressure



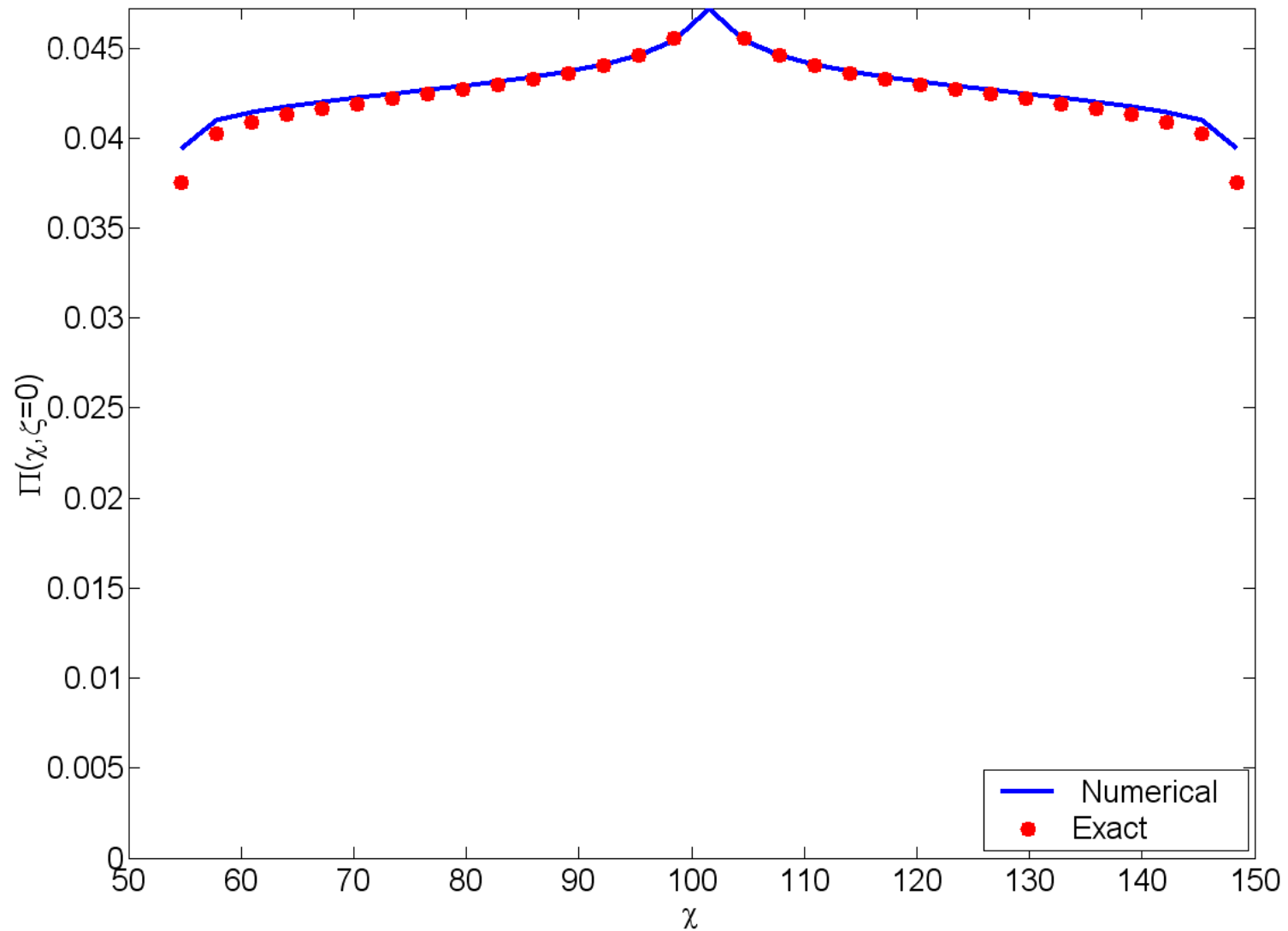


K-vertex width



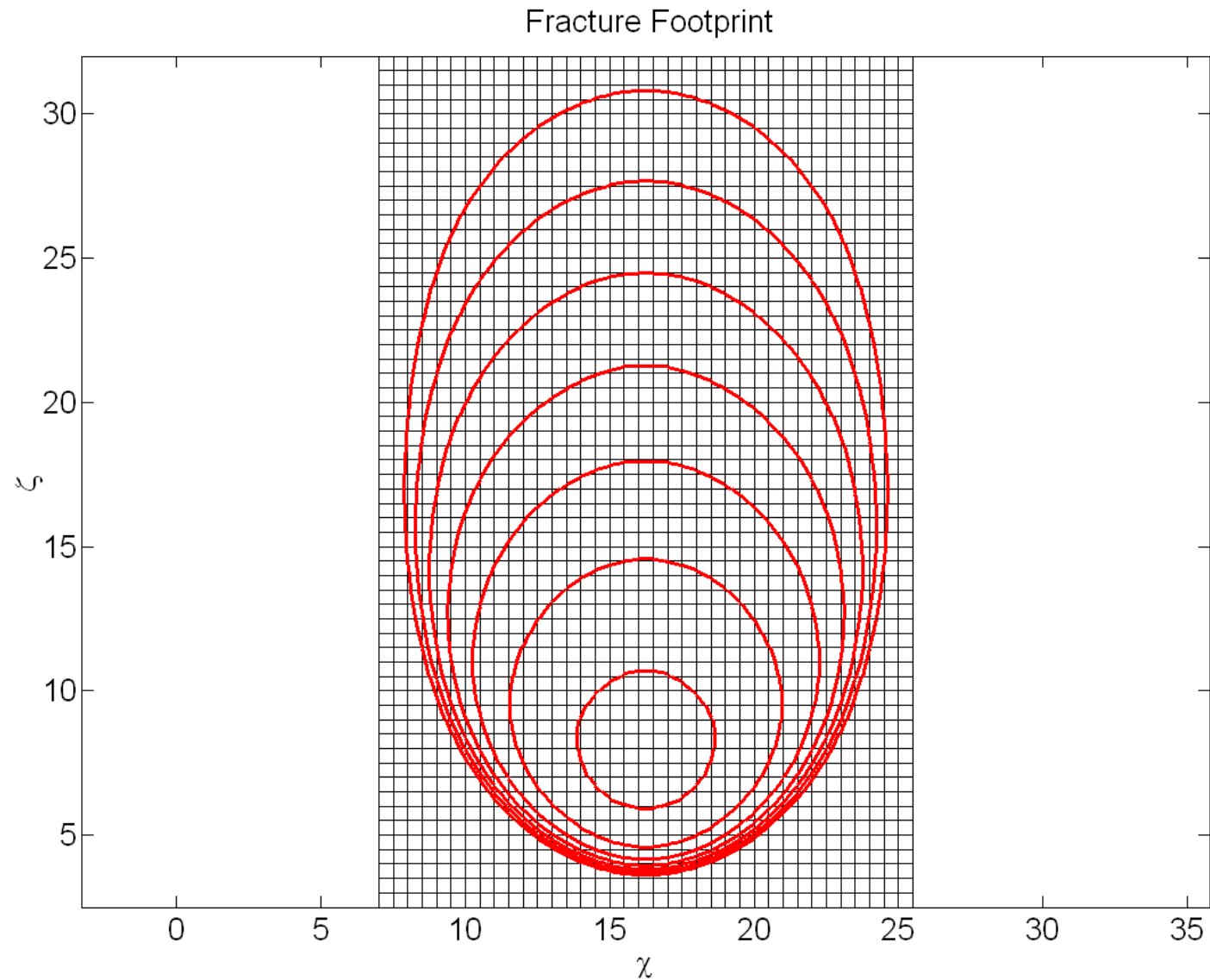


K-vertex Pressure



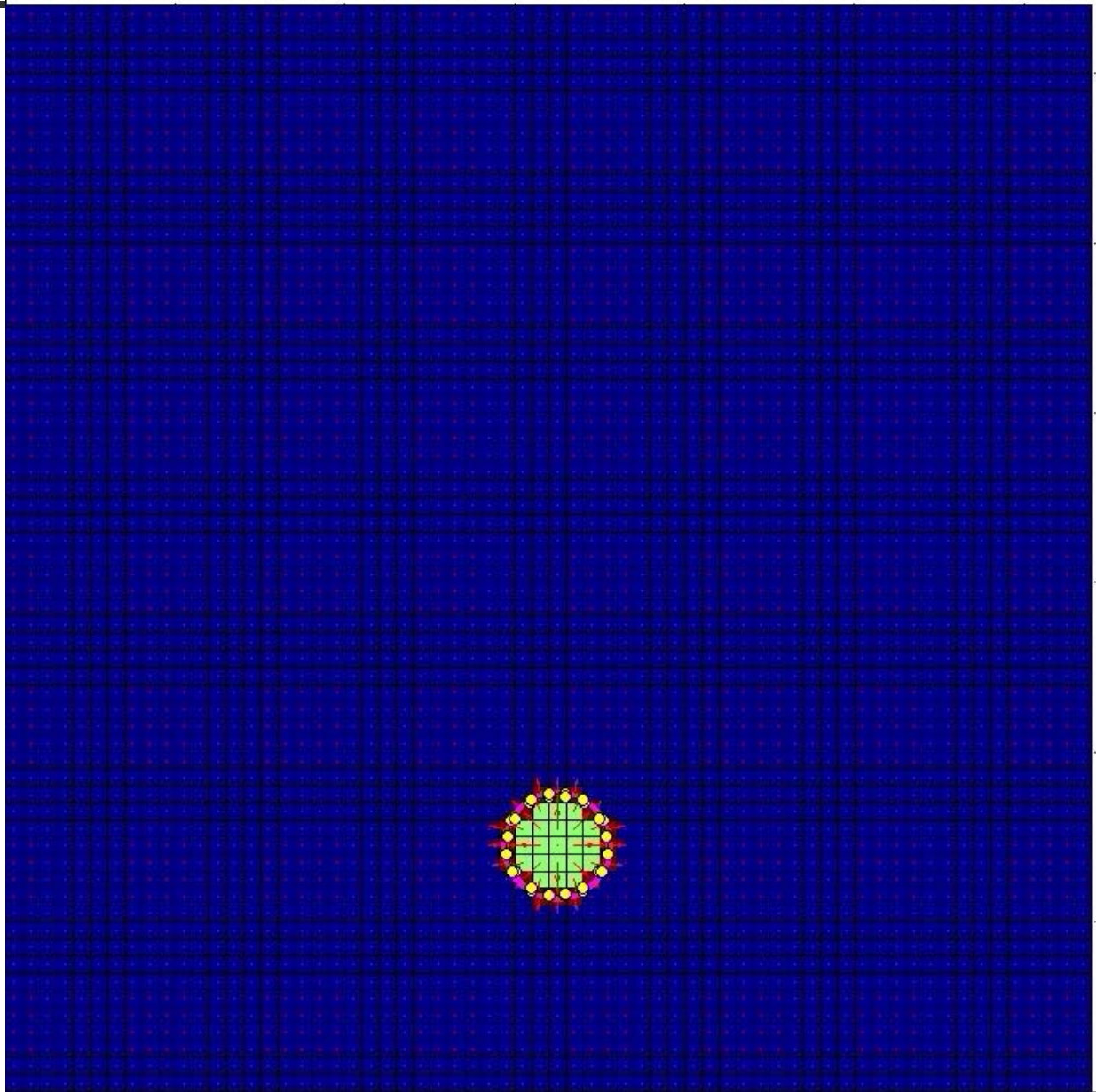


Linear *in-situ* stress field - footprints



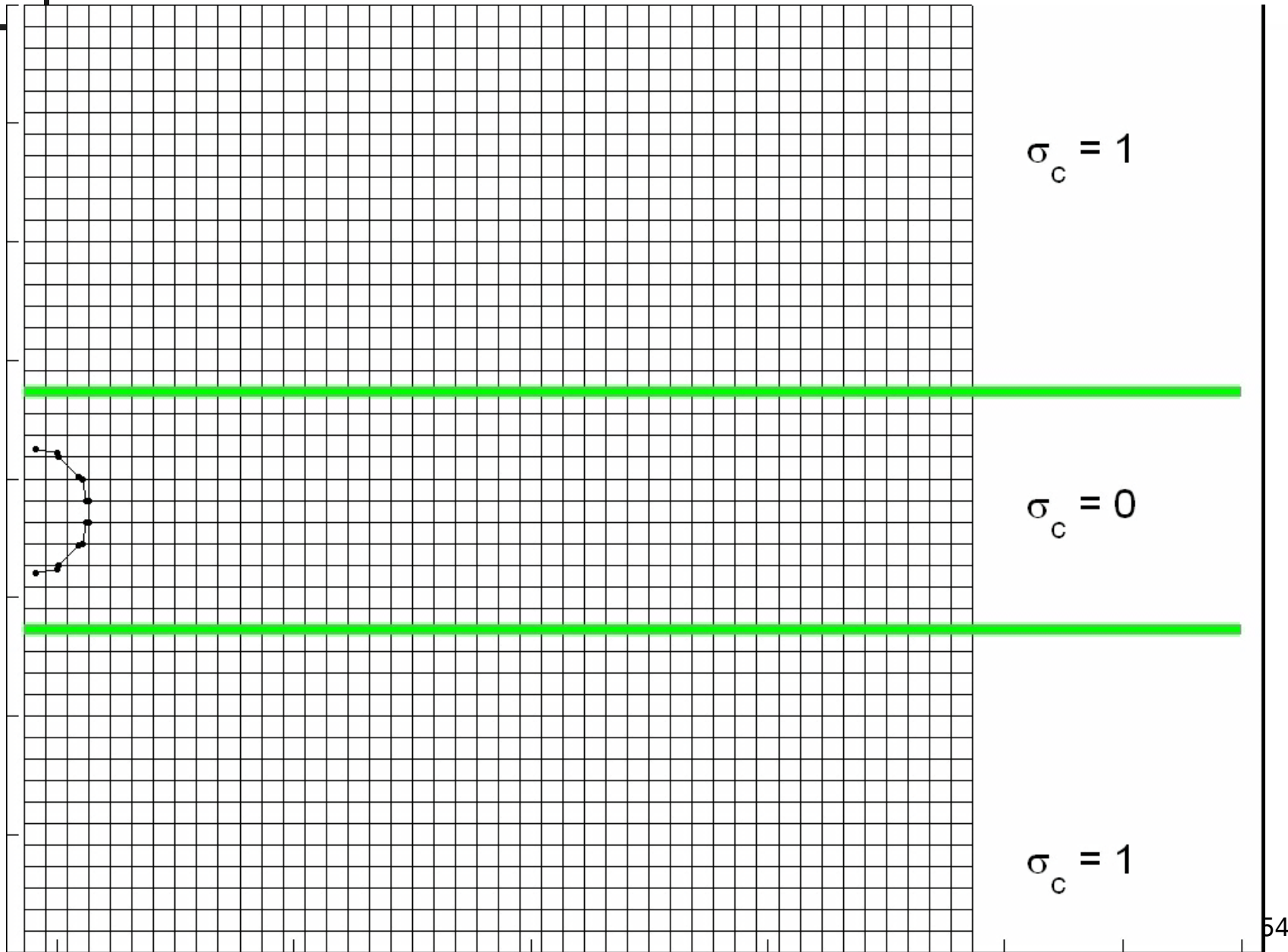


Linear *in-situ* stress field - movie





Breakthrough: Low to High Stress





Stress contrast high- > low

σ_0



σ_1



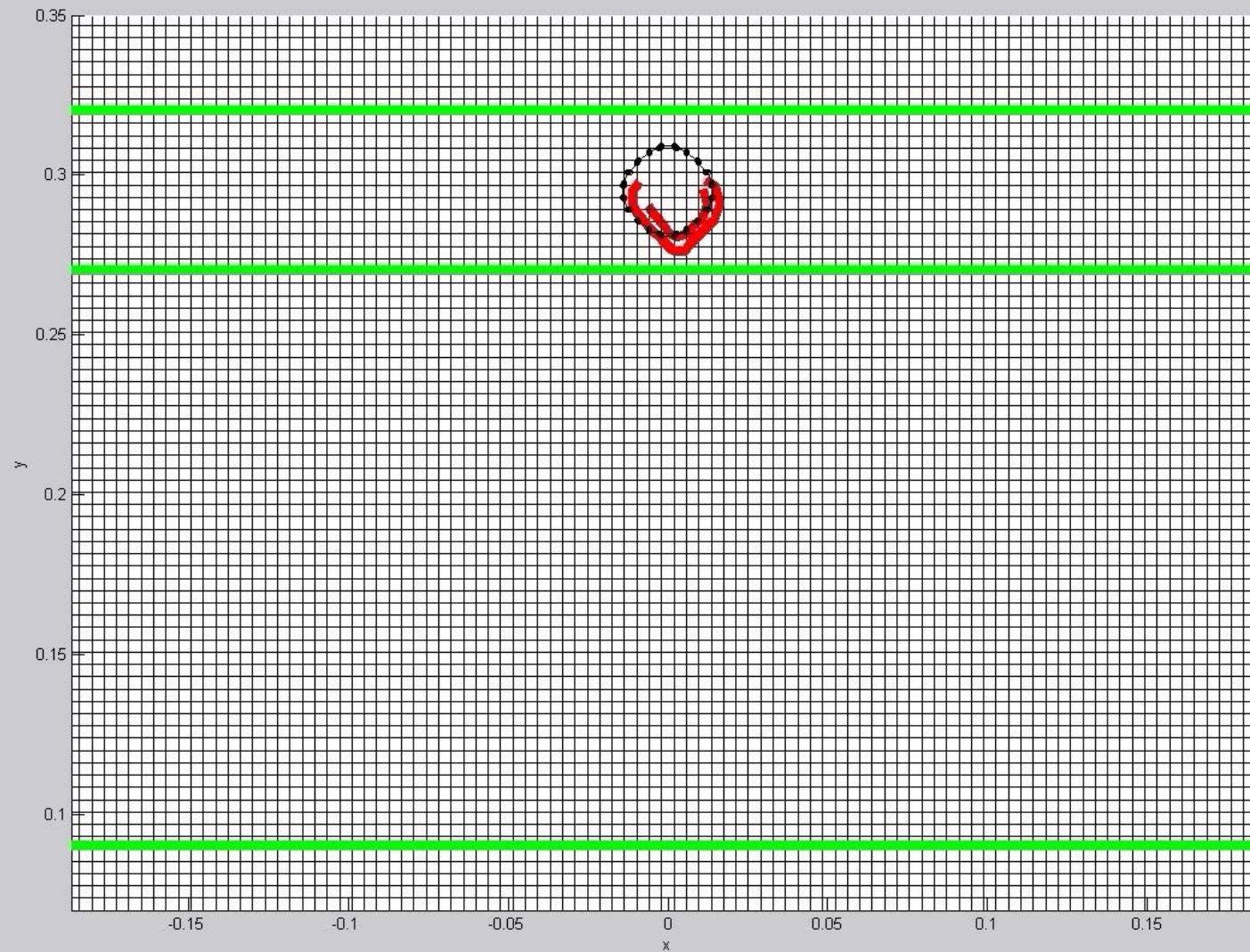
σ_2



$$\sigma_0 \gg \sigma_1 > \sigma_2$$



Lab Test (Bunger et al 2008)



σ_0

σ_1

σ_2



Concluding Remarks

- Examples of hydraulic fractures
- Governing equations, scaling, asymptotic solutions 1-2D and 2-3D
- Solving The coupled Equations
 - MultiGrid Approach
 - Incomplete LU Factorization of Localized Jacobian
- Solving the free boundary problem
 - Existing methods: VOF, Level Set and K_I matching
 - Tip asymptote and Eikonal boundary value problem
 - Setting the tip volumes using the tip asymptotes
 - Coupled equations
- Numerical examples
 - M-vertex and K-vertex
 - Viscous crack propagating in a variable *in situ* stress
 - Stress jump solutions