

# Cell Centered Finite Volume Schemes for Multiphase Flow Applications

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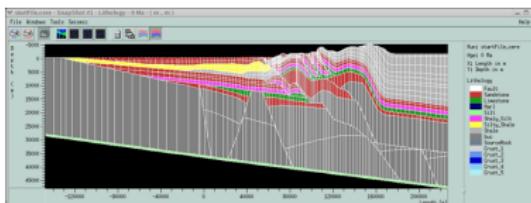
june 22-24th 2009



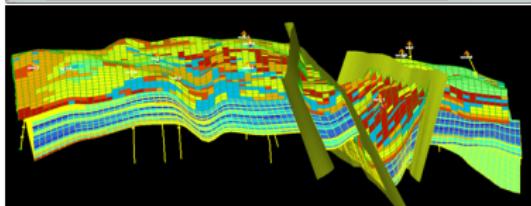
- 1 Applications and meshes
- 2 The GradCell scheme
- 3 The O scheme
- 4 Numerical Experiments

## Applications

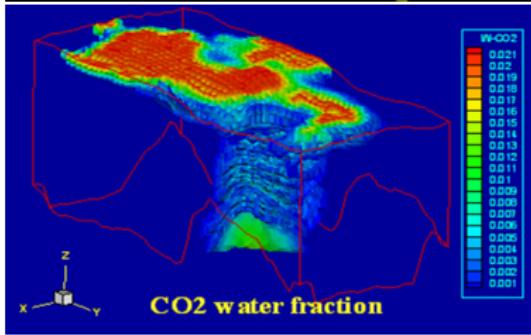
### Basin Modeling



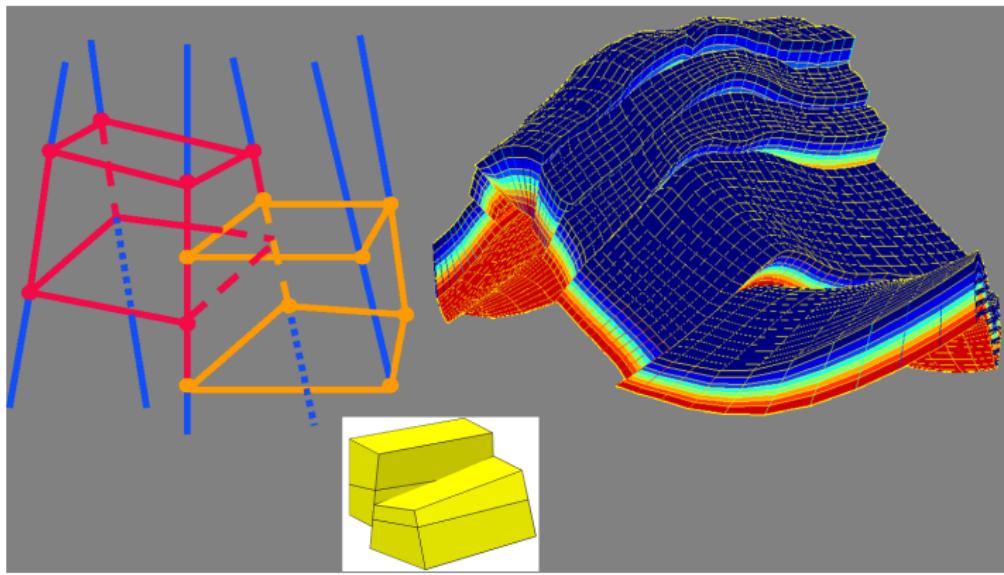
### Reservoir simulation



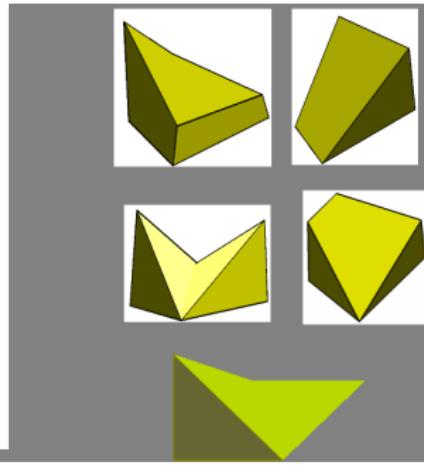
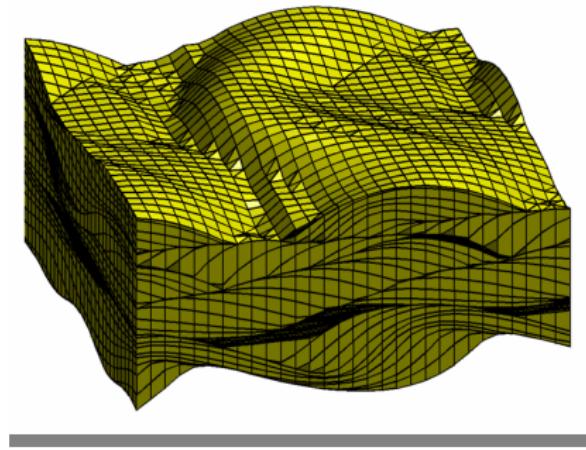
### CO<sub>2</sub> geological storage



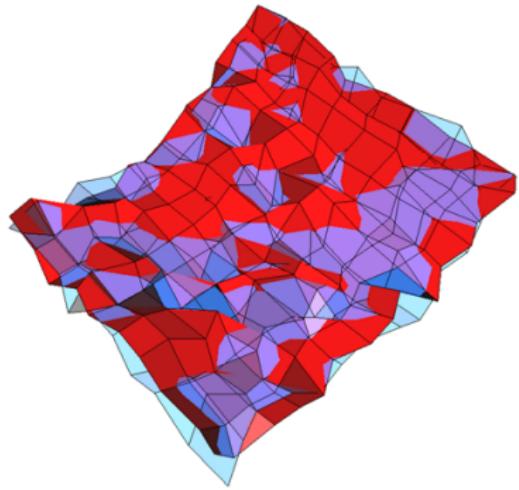
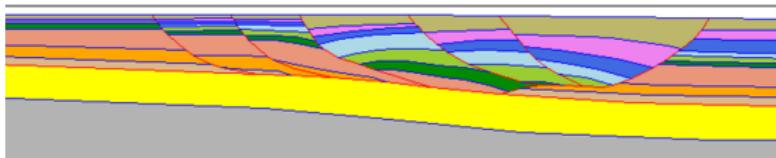
## Meshes: corner point geometries with faults



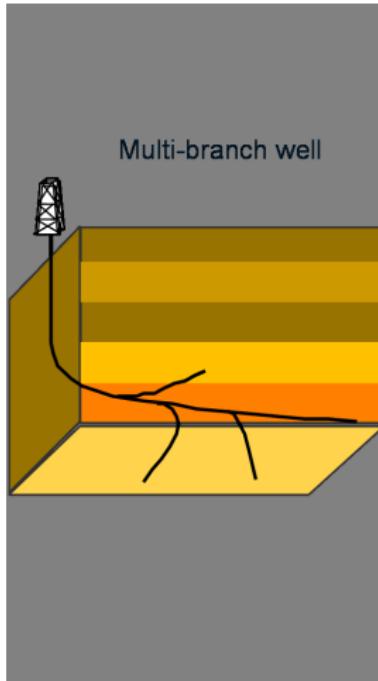
## Meshes: corner point geometries with erosions



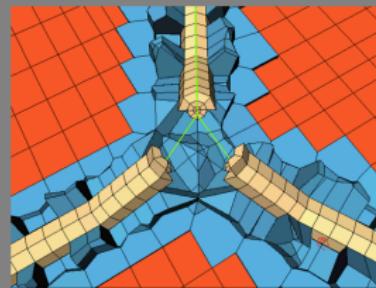
## Meshes: basin geometries



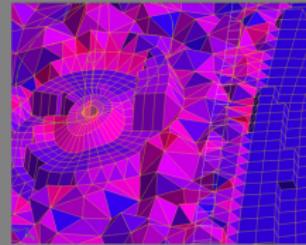
## Meshes: nearwell meshes



Hybrid mesh using Voronoi cells



Hybrid mesh using pyramids and tetraedra



## Difficulties

- Degenerated cells due to erosion
- Basin models: dynamic mesh: the scheme must be recomputed at each time step
- Faults in basin models: geometry not always available (overlaps and holes)
- Conductive Faults in basin models
- General polyhedral cells
- Boundary conditions
- Submeshes (dead cells)

# Motivations of cell centered schemes for compositional multiphase Darcy flow applications

- One unknown per cell ( $N$  primary unknowns per cell for multiphase compositional flows)
- Explicit linear fluxes
- Easier to combine TPFA and MPFA
  - Adapted to fully or semi implicit discretization of multiphase compositional Darcy flows
- But “compact” MPFA VF schemes are non symmetric on general meshes
  - Possible lack of robustness due to mesh and diffusion coefficients dependent coercivity

## Cell centered schemes currently implemented in ArcGeoSim

- L and G schemes
- O scheme
- GradCell scheme

# Model problem

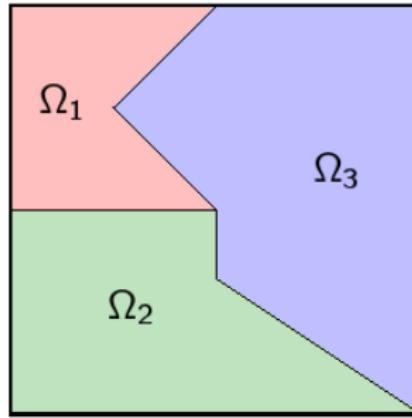
- Let  $\Omega \subset \mathbb{R}^d$  be a bounded polygonal domain
- For  $f \in L^2(\Omega)$ , consider the following problem:

$$\begin{cases} -\operatorname{div}(\nu \nabla u) = f & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega \end{cases}$$

- Let  $a(u, v) = \int_{\Omega} \nu \nabla u \cdot \nabla v$ . The weak formulation reads

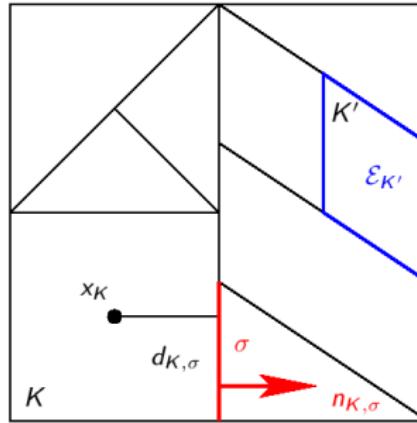
Find  $u \in H_0^1(\Omega)$  such that  $a(u, v) = \int_{\Omega} fv$  for all  $v \in H_0^1(\Omega)$   $(\Pi)$

# Model problem



- Let  $\{\Omega_i\}_{1 \leq i \leq N_\Omega}$  be a partition of  $\Omega$  into bounded polygonal sub-domains
- $\nu|_{\Omega_i}$  smooth and  $\nu(x)$  is s.p.d. for a.e.  $x \in \Omega$

# Polyhedral admissible meshes



$\mathcal{T}_h$ : set of cells  $K$

$\mathcal{E}_h = \mathcal{E}_h^i \cup \mathcal{E}_h^b$ : set of inner and boundary faces  $\sigma$

$m_\sigma$ : surface of the face  $\sigma$

$m_K$ : volume of the cell  $K$

# GradCell scheme: using a discrete variational framework [Agélas et al., 2008]

- Discrete variational formulation

$$a_h(u_h, v_h) = \int_{\Omega} fv_h \text{ for all } v_h \in V_h.$$

- with  $a_h$  based on two cellwise constant gradients and stabilized by residuals

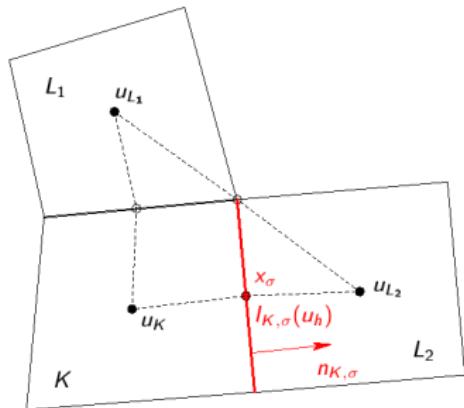
$$\begin{aligned} a(u_h, v_h) &= \sum_{K \in \mathcal{T}_h} m_K \nu_K (\nabla_h u_h)_K \cdot (\tilde{\nabla}_h v_h)_K \\ &+ \sum_{K \in \mathcal{T}_h} \eta_K \sum_{\sigma \in \mathcal{E}_K} \frac{m_\sigma}{d_{K,\sigma}} R_{K,\sigma}(u_h) R_{K,\sigma}(v_h) \end{aligned}$$

## Discrete gradients reconstructions

- The cellwise constant gradients are obtained via the Green formula and trace reconstructions

$$(\nabla_h v_h)_K = \frac{1}{m_K} \sum_{\sigma \in \mathcal{E}_K} m_\sigma (\mathbf{I}_{K,\sigma}(v_h) - v_K) n_{K,\sigma}$$

$$(\tilde{\nabla}_h v_h)_K = \frac{1}{m_K} \sum_{\sigma \in \mathcal{E}_K} m_\sigma (\gamma_\sigma(v_h) - v_K) n_{K,\sigma}$$



- Residuals:

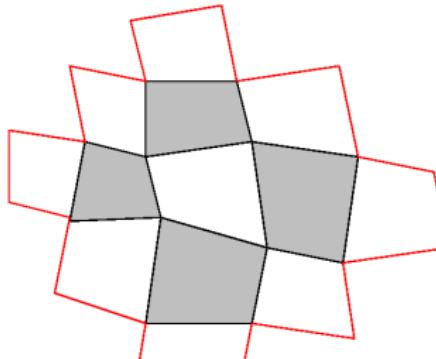
$$R_{K,\sigma}(v_h) = I_{K,\sigma}(v_h) - v_K - (\nabla_h v_h)_K \cdot (x_\sigma - x_K)$$

# Fluxes

- Fluxes can be derived from the bilinear form using:

$$a_h(u_h, v_h) = \sum_{\sigma = \mathcal{E}_K \cap \mathcal{E}_L \in \mathcal{E}_h} F_{K,\sigma}(u_h)(v_L - v_K) - \sum_{K \in \mathcal{T}_h} \sum_{\sigma \in \mathcal{E}_K \cap \mathcal{E}_h^b} F_{K,\sigma}(u_h)v_K$$

- Stencil of the scheme: neighbours of the neighbours
- Example for topologically cartesian grids
  - 13 cells in 2D
  - 21 cells in 3D



# Convergence analysis

- Consistency of  $\nabla_h u_h$  for piecewise smooth functions with normal flux continuity: stability of the L-interpolation  $\|(A^G)^{-1}\| \geq \beta$
- Coercivity assumption:  $a(v_h, v_h) \gtrsim \|v_h\|_{V_h}^2$

# Remarks

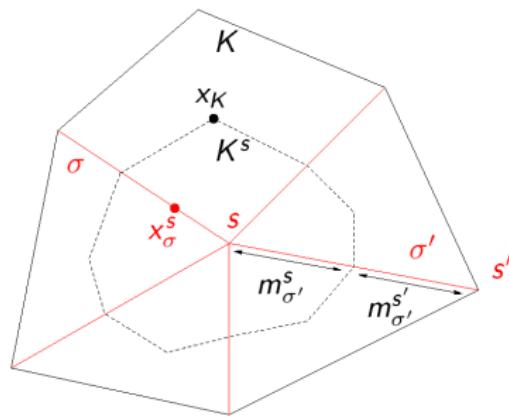
- Remark 1: a linear interpolation  $I_{K,\sigma}$  can be used for smooth diffusion tensors  $\nu$
- Remark 2: choosing  $\tilde{\nabla}_h u_h = \nabla_h u_h$  yields a symmetric coercive scheme but at the price of a larger stencil (21 in 2D and 81 in 3D) see [Eymard and Herbin, 2007].

# O scheme: notations [Agélas and Masson, 2008]

- Choose  $x_K \in K \Rightarrow$  unknown  $u_K$
- Choose  $x_\sigma^s \in \sigma \Rightarrow$  unknown  $u_\sigma^s$
- Choose  $m_\sigma^s \geq 0$  such that  $\sum_{s \in \mathcal{V}_\sigma} m_\sigma^s = m_\sigma \Rightarrow$  subcell  $K^s$

$$m_K^s = \frac{1}{d} \sum_{\sigma \in \mathcal{E}_K \cap \mathcal{E}_s} m_\sigma^s d_{K,\sigma}$$

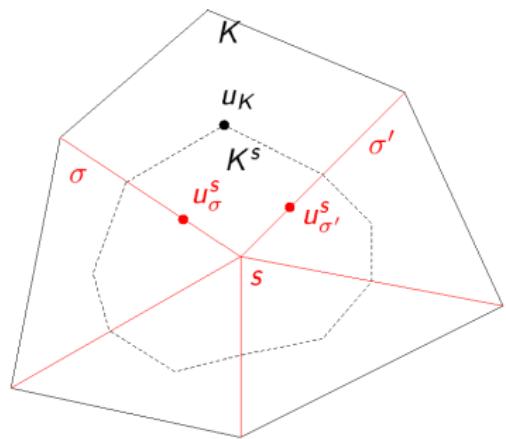
$\mathcal{E}_s$ : set of faces connected to  $s$   
 $\mathcal{E}_K$ : set of faces of the cell  $K$   
 $\mathcal{V}_\sigma$ : set of vertices of the edge  $\sigma$   
 $\mathcal{V}_K$ : set of vertices of the cell  $K$



# Discrete gradient

Piecewise constant gradient on each  $K^s$ :

$$(\nabla_h u)_K^s = \sum_{\sigma \in \mathcal{E}_K \cap \mathcal{E}_s} (u_\sigma^s - u_K) g_{K,\sigma}^s$$



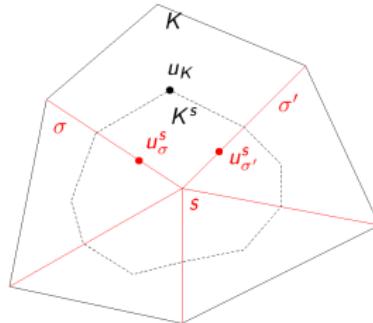
with  $g_{K,\sigma}^s \in \mathbb{R}^d$  such that

$$\sum_{\sigma \in \mathcal{E}_K \cap \mathcal{E}_s} v \cdot (x_\sigma^s - x_K) g_{K,\sigma}^s = v \quad \text{for all } v \in \mathbb{R}^d.$$

# Usual O scheme I

- Assume that  $\{x_\sigma^s - x_K\}_{\sigma \in \mathcal{E}_s \cap \mathcal{E}_K}$  defines a basis of  $\mathbb{R}^d$
- then  $(\nabla_h u)_K^s$  is uniquely defined by the gradient of the linear interpolation of  $(u_K, x_K), (u_\sigma^s, x_\sigma^s)_{\sigma \in \mathcal{E}_s \cap \mathcal{E}_K}$ .

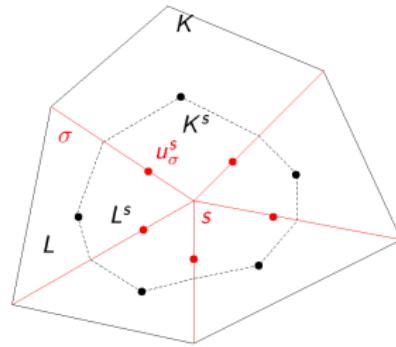
Subfluxes:  $F_{K,\sigma}^s(u_h) = m_\sigma^s \nu_K (\nabla_h u)_K^s \cdot n_{K,\sigma}$



## Usual O scheme II: Hybrid Finite volume scheme

$$\begin{cases} \sum_{\sigma \in \mathcal{E}_K} \left( \sum_{s \in \mathcal{V}_\sigma} F_{K,\sigma}^s(u_h) \right) = \int_K f(x) dx & \text{for all } K \in \mathcal{T}_h, \\ F_{K,\sigma}^s(u_h) = -F_{L,\sigma}^s(u_h) & \text{for all } s \in \mathcal{V}_\sigma, \sigma = \mathcal{E}_K \cap \mathcal{E}_L \in \mathcal{E}_h^i. \end{cases}$$

$(u_\sigma^s)_{\sigma \in \mathcal{E}_s}$  are eliminated around each vertex  $s$  in terms of the cell centered unknowns around  $s$ .



# Usual O scheme: discrete hybrid variational formulation

Bilinear form on  $\mathcal{H}_h$ :

$$\mathcal{H}_h = \left\{ (u_K)_{K \in \mathcal{T}_h}, (u_\sigma^s)_{\sigma \in \mathcal{E}_s, s \in \mathcal{V}_h}, \text{ s. t. } u_\sigma^s = 0 \text{ for all } \sigma \in \mathcal{E}_h^b \right\}.$$

$$a_h(u, v) = \sum_{K \in \mathcal{T}_h} \sum_{s \in \mathcal{V}_K} m_K^s (\nabla_h u)_K^s \cdot v_K (\tilde{\nabla}_h v)_K^s$$

with

$$(\tilde{\nabla}_h u)_K^s = \frac{1}{m_K^s} \sum_{\sigma \in \mathcal{E}_K \cap \mathcal{E}_s} m_\sigma^s (u_\sigma^s - u_K) n_{K,\sigma}.$$

Finite volume scheme: find  $u_h \in \mathcal{H}_h$  such that

$$a_h(u_h, v) = \sum_{K \in \mathcal{T}_h} v_K \int_K f(x) dx \quad \text{for all } v \in \mathcal{H}_h.$$

# Generalization: discrete hybrid variational formulation

Bilinear form on  $\mathcal{H}_h$ :

$$\begin{aligned}
 a_h(u, v) = & \sum_{K \in \mathcal{T}_h} \sum_{s \in \mathcal{V}_K} \left( m_K^s (\nabla_h u)_K^s \cdot \nu_K (\tilde{\nabla}_h v)_K^s \right. \\
 & + \left. \alpha_K^s \sum_{\sigma \in \mathcal{E}_K \cap \mathcal{E}_s} \frac{m_K^s}{(d_{K,\sigma})^2} R_{K,\sigma}^s(u) R_{K,\sigma}^s(v) \right)
 \end{aligned}$$

with

$$R_{K,\sigma}^s(u) = u_\sigma^s - u_K - (\nabla_h u)_K^s \cdot (x_\sigma^s - x_K).$$

Finite volume scheme: find  $u_h \in \mathcal{H}_h$  such that

$$a_h(u_h, v) = \sum_{K \in \mathcal{T}_h} v_K \int_K f(x) dx \quad \text{for all } v \in \mathcal{H}_h.$$

# Hybrid Finite Volume scheme

$$a_h(u, v) = \sum_{K \in \mathcal{T}_h} \sum_{s \in \mathcal{V}_K} \sum_{\sigma \in \mathcal{E}_s \cap \mathcal{E}_K} \sum_{\sigma' \in \mathcal{E}_s \cap \mathcal{E}_K} (T_K^s)_{\sigma, \sigma'} (u_{\sigma'}^s - u_K) (v_{\sigma}^s - v_K),$$

Let us define the following subfluxes:

$$F_{K, \sigma}^s(u) = \sum_{\sigma' \in \mathcal{E}_s \cap \mathcal{E}_K} (T_K^s)_{\sigma, \sigma'} (u_{\sigma'}^s - u_K),$$

Hybrid Finite volume scheme:

$$\left\{ \begin{array}{l} \sum_{\sigma \in \mathcal{E}_K} \left( \sum_{s \in \mathcal{V}_\sigma} F_{K, \sigma}^s(u_h) \right) = \int_K f(x) dx \quad \text{for all } K \in \mathcal{T}_h, \\ F_{K, \sigma}^s(u_h) = -F_{L, \sigma}^s(u_h) \quad \text{for all } s \in \mathcal{V}_\sigma, \sigma = \mathcal{E}_K \cap \mathcal{E}_L \in \mathcal{E}_h^i \end{array} \right.$$

# Convergence analysis

- Consistency of  $\nabla_h \varphi_h$  for  $\varphi \in C_c^\infty(\Omega)$  with

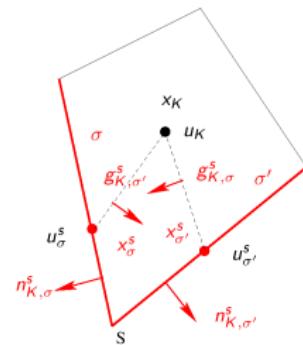
$$\varphi_h = \left( \varphi(x_K), \varphi(x_\sigma^s) \right)_{K \in \mathcal{T}_h, \sigma \in \mathcal{E}_s, s \in \mathcal{V}_h}$$

- Coercivity assumption:  $a(v_h, v_h) \gtrsim \|v_h\|_{\mathcal{H}_h}^2$

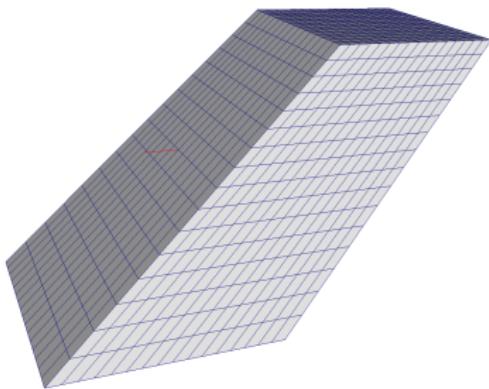
$$\|v\|_{\mathcal{H}_h} = \left( \sum_{K \in \mathcal{T}} \sum_{\sigma \in \mathcal{E}_K} \sum_{s \in \mathcal{V}_\sigma} \frac{m_K^s}{(d_{K,\sigma})^2} (v_\sigma^s - v_K)^2 \right)^{1/2}.$$

# Symmetric unconditionally coercive cases

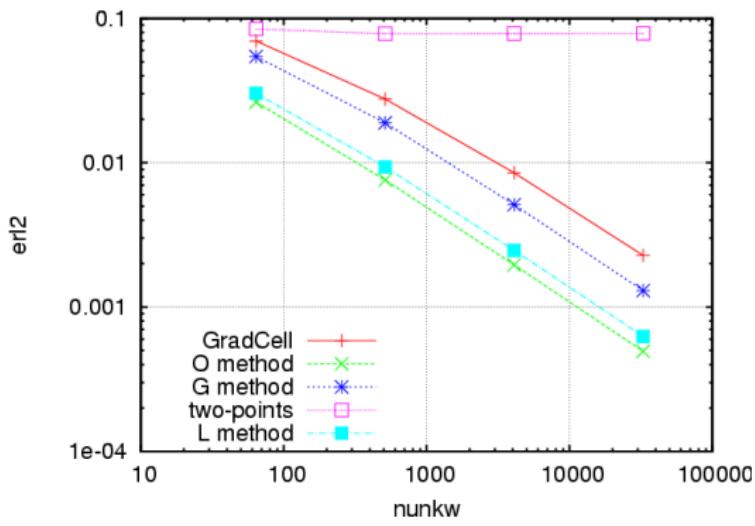
- Symplectic cells
- Parallepedic cells
  - for an ad hoc choice of  $x_\sigma^s$  one has  $(\nabla_h u_h)_K^s = (\tilde{\nabla}_h u_h)_K^s$  i.e.  $g_{K,\sigma}^s \parallel n_{K,\sigma}$
- Symmetrization (C. Lepotier)
  - Choose  $(\nabla_h u)_K^s := (\tilde{\nabla}_h u)_K^s$
  - Fluxes are not consistent except for the above cases



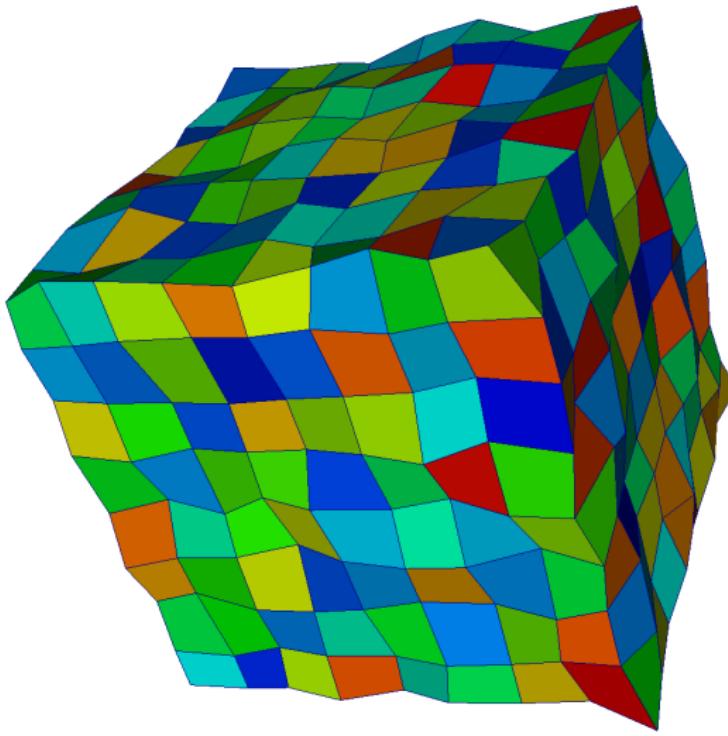
Hexahedral meshes, Identity permeability tensor,  
 $u(x, y, z) = \sin(\pi x) \sin(\pi y) \sin(\pi z)$



The grid

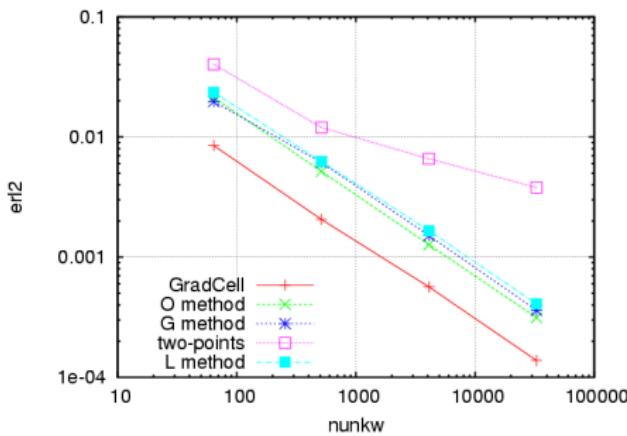


## Randomly distorted hexahedral meshes I

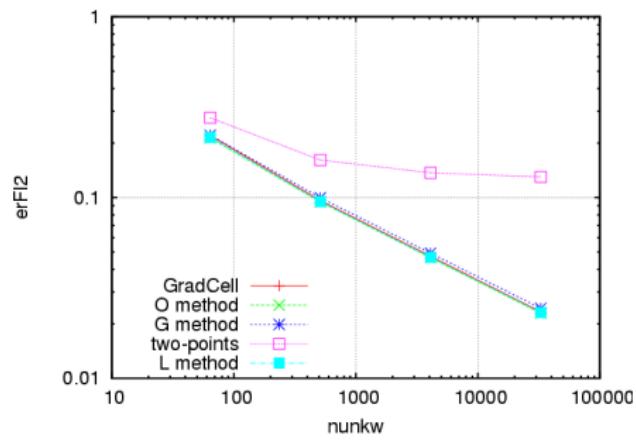


$$\nu = \mathbf{I}$$

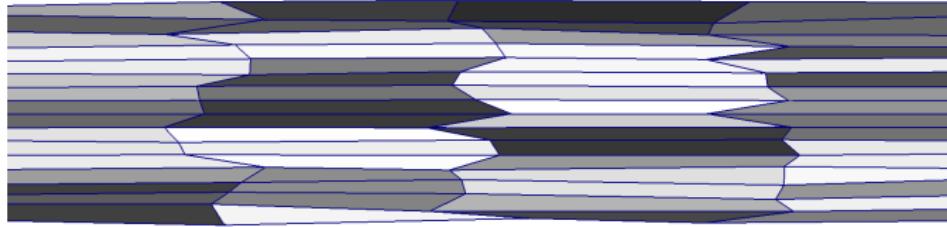
$L^2$  error on pressure



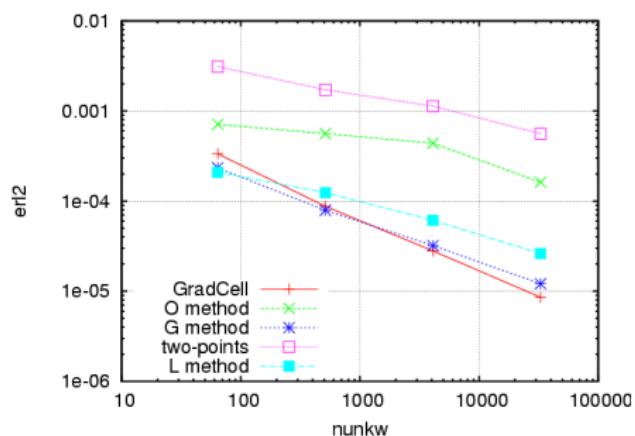
$L^2$  error on fluxes



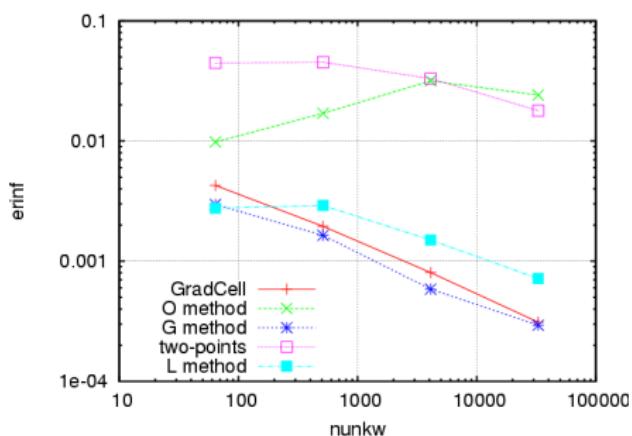
## Randomly distorted hexahedral meshes II



$$\nu = \mathbf{I}$$

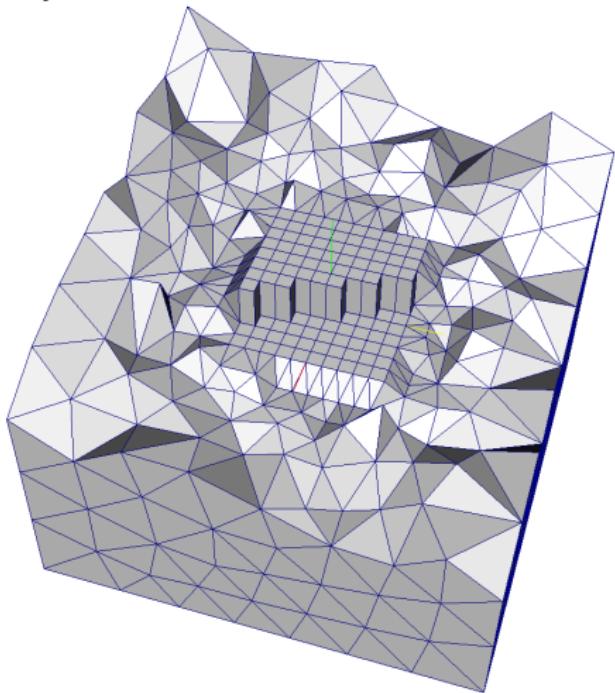


$L_2$  error for pressure

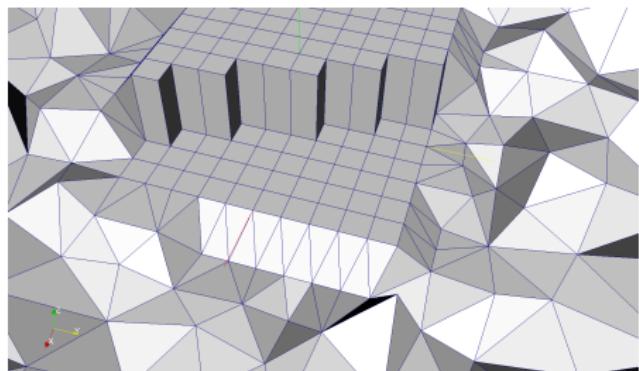


$L_\infty$  error for pressure

## Hybrid meshes

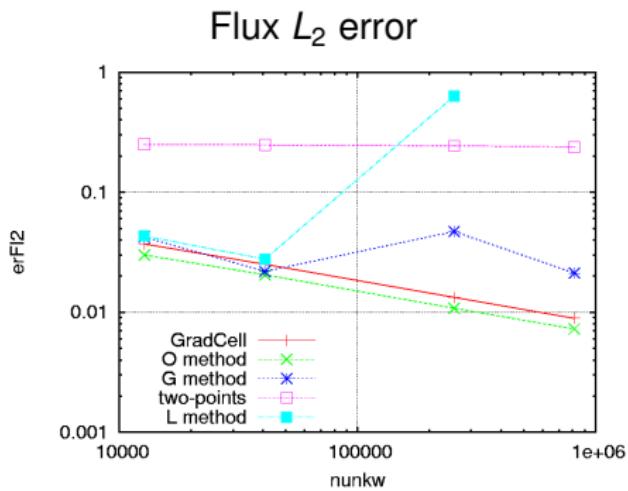
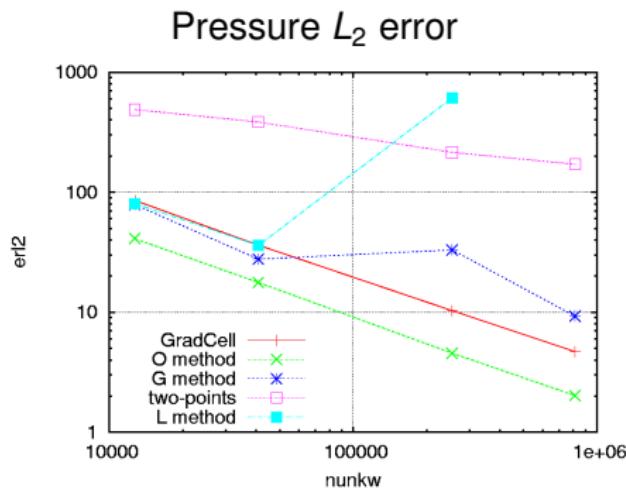


Slice of the mesh



Zoom in

## Hybrid meshes, Isotropic tensor $\nu$ .



## Hybrid meshes, Isotropic tensor $\nu$ , performance with AMG

Number of GMRES iterations vs grid size  $\left( \frac{\|r\|}{\|r_0\|} < 10^{-9} \right)$ .

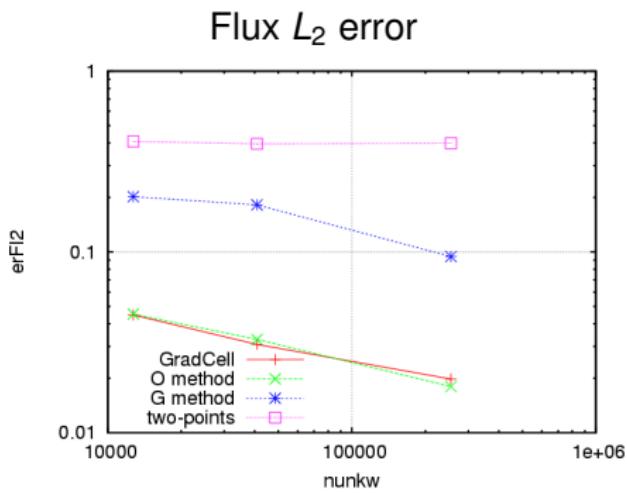
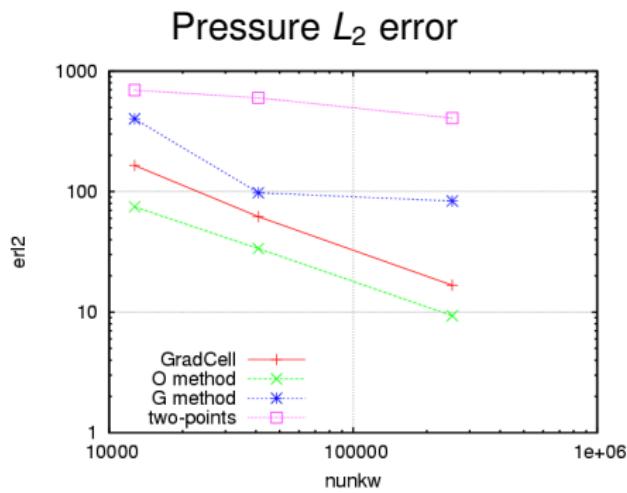
No of cells	O	L	G	GradCell	2-point
12723	7	—	16	8	7
40847	7	—	85	9	7
254645	11	—	—	15	8
813368	8	—	—	11	8

## Hybrid meshes, Isotropic tensor $\nu$ , coercivity

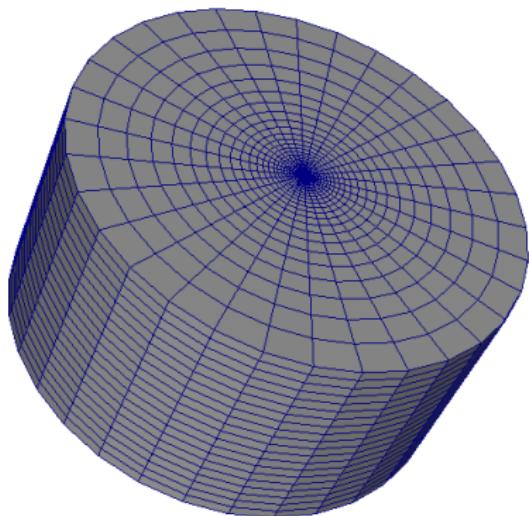
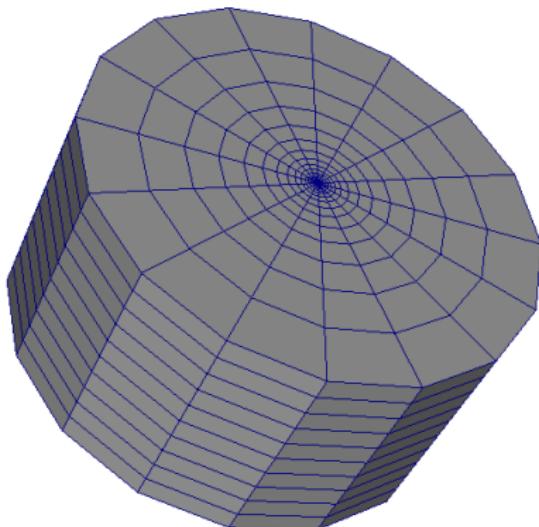
$$\gamma_h = \frac{a_h(u_h - \pi_h(u), u_h - \pi_h(u))}{\|u_h - \pi_h(u)\|_{V_h}^2}$$

No of cells	O	L	G	GradCell	2-point
12723	$8.07e - 01$	$1.35e - 01$	$3.63e - 01$	$1.45e + 00$	$7.94e - 01$
40847	$8.29e - 01$	$8.52e - 02$	$8.65e - 01$	$1.51e + 00$	$8.02e - 01$
254645	$8.10e - 01$	$7.20e - 06$	$1.77e - 02$	$1.47e + 00$	$8.09e - 01$
813368	$8.10e - 01$	—	$3.40e - 02$	$1.47e + 00$	$8.21e - 01$

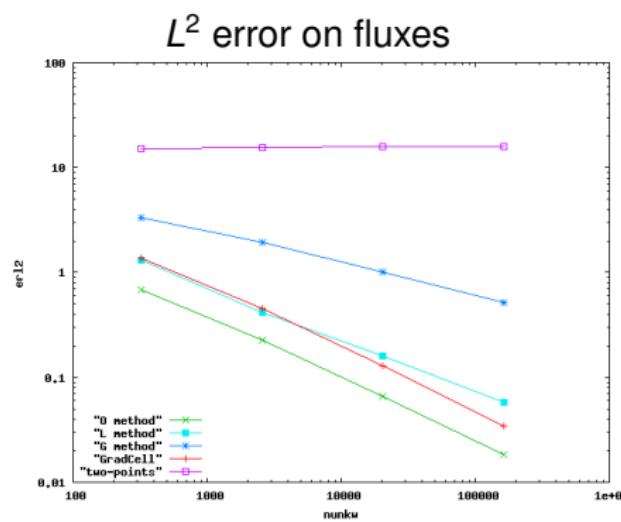
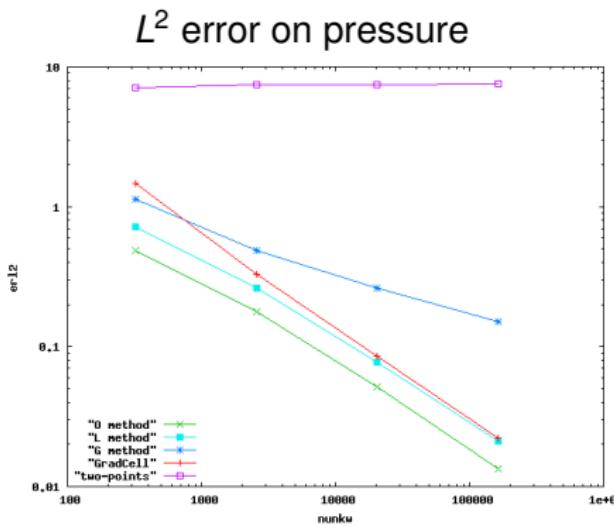
Anisotropic tensor  $\nu = \text{diag}\{1, 1, 0.1\}$ .



## Nearwell radial grids



Anisotropic tensor  $\nu = \text{diag}\{1, 1, 0.05\}$ .



## Conclusion

- Case dependent results
- O scheme the most accurate but lacks of robustness for meshes with high aspect ratio (or anisotropy) combined with distortion
- L and G schemes good on hexahedral meshes but may fail for Hybrid meshes
- GradCell exhibits the best robustness but requires two layers of communication in parallel

## Perspectives: application dependent choices

- Real test cases on basin models (pressure equation)
- Multiphase compositional Darcy flow on CPG grids and nearwell meshes
- Hybrid Finite Volume scheme (MFD) for faults in basin models

## References

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An abstract analysis framework for nonconforming approximations of anisotropic heterogeneous diffusion.  
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