A multiscale restriction-smoothed basis method for high contrast porous media represented on unstructured grids

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Multiscale idea formulated as discrete operators

Illustration: cell-centered TPFA

Initial fine-scale system,

 $A \boldsymbol{x} = \boldsymbol{q}$ incorporating all details of geological model





$oldsymbol{x}=Poldsymbol{x}_c$	
P = basis(A)	
$A_c = RAP$	
$\boldsymbol{q}_{c}=R\boldsymbol{q}$	

Multiscale expansion: generate basis functions, restrict fine-scale system and right-hand side







Solve **reduced** system, **prolongate** to obtain approximate pressure

Lee, Lunati, Nordbotten, Tchelepi, Zhou, ... (2008)





From Poisson's equation to reservoir simulation

Flow physics



Geology

Why is this challenging?



- Geological models: complex unstructured grids having many obscure challenges
- Flow models: system of highly nonlinear parabolic PDEs with elliptic and hyperbolic sub-character
- Well models: analytic sub-models, strong impact on flow

Challenges:

- Industry standard: corner-point / stratigraphic grids
- Grid topology is unstructured
- Geometry: deviates from box shape, high aspect ratios, many faces/neighbors, small faces, ...
- As a general rule: coarse blocks will be unstructured
- Coarse blocks will have strange shapes, many special cases to be handled
- Coarse partition should adapt to features relevant to flow: petrophysical properties, faults, flow direction, wells, . . .

Qualitatively correct solution \rightarrow small fine-scale residual



Qualitatively correct solution \rightarrow small fine-scale residual



Qualitatively correct solution \rightarrow small fine-scale residual

computational cost



The multiscale finite-volume (MsFV) method

Developed by the INTERSECT research alliance (Chevron, Schlumberger, ++)

In 2012: extensive research over the past decade, more than 40 papers by Jenny, Lee, Tchelepi, Lunati, Hajibeygi, etc:

- correction functions to handle non-elliptic features
- extension to compressible flow
- adaptive updating of basis functions (and transport equations)
- iterative formulation with smoothers (Jacobi, GMRES, ...)
- algebraic formulation

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However...

- Monotonicity issues requires many iterations for strong heterogeneity
- Method only applied to Cartesian models with conceptual faults

Our focus: Extension to unstructured grids with realistic geology



Hou & Wu (1997), Jenny, Lee, Tchelepi (2003)



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MsFV for unstructured grids (Møyner & Lie, 2013)



Algorithm for generating admissible primal-dual partitions on general grids

- automated on rectilinear, curvilinear, triangular, and Voronoi grids
- semi-automated on corner-point grids and grids with non-matching faces

Problems encountered: permeability contrasts



Automated algorithms will generally give:

- Dual block centers in low-permeable regions
- Dual edges crossing strong permeability contrasts (twice)
- Large number of cells categorized as edges
- \longrightarrow nonmonotone multipoint stencil for coarse-scale equations
- \longrightarrow poor decoupling, does not reproduce linear flow

What do we want from numerical basis functions P?

Partition of unity to represent constant fields

$$\sum_{j} P_{ij} = 1
ightarrow \mathsf{Exact}$$
 interpolation of constant modes

Algebraically smooth:

Minimize
$$||AP||_1 \rightarrow APp_c \approx Ap$$
 locally.

Localization:

Coarse system $A_c = RAP$ becomes dense as support of basis functions grow

Alternative approach: support regions (Møyner & Lie, 2015)

Basis functions require a coarse grid and a support region

- Support region: logical indices, topological search, distance measures,...
- Region constructed using triangulation of nodal coarse neighbors, resulting in a multipoint stencil on the coarse scale
- Avoid solving reduced flow problem along perimeter
- Main point: simple to implement in 3D for fully unstructured meshes



MsRSB: restricted, smoothed basis functions



Permeability and grid

Ideally, operators are both *smooth* and *local*

- Start with constant functions on primal grid
- Apply Jacobi-like iterations as in algebraic multigrid methods (Vanek et al),

$$P^{n+1} = P^n - \omega D^{-1}(AP)$$

- 8 Restrict each function to its support region
 - Repeat steps 2 and 3 until convergence



Initial constant basis







MsRSB: restricted, smoothed basis functions



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Initial constant basis





After 10 passes



Converged ($n \approx 100$)

MsRSB: computing basis functions



Define preliminary update by Jacobi relaxation,

$$\widehat{\mathbf{d}}_j = -\omega D^{-1} A P_j^n.$$

Modify the update according to cell category,

$$d_{ij} = \begin{cases} \frac{\hat{d}_{ij} - P_{ij}^n \sum_{k \in H_i} \hat{d}_{ik}}{1 + \sum_{k \in H_i} \hat{d}_{ik}}, & i \in I_j, i \in G, \\ \hat{d}_{ij}, & i \in I_j, i \notin G, \\ 0, & i \notin I_j. \end{cases}$$

Finally, apply the update and proceed to next iteration

$$P_{ij}^{n+1} = P_{ij}^n + d_{ij}$$

- Jacobi iteration ensures algebraic smoothness
- Limited support by construction
- Modified update for partition of unity

Examples: Single-phase flow

SPE10 full model



Horizontal permeability



Reference solution



MsRSB



MsFV,

Error	Grid	$p(L_2)$	p (L_{∞})	$\vee (L_2)$	v (L_{∞})
MsFV	$6 \times 11 \times 17$	3.580	128.461	2.288	11.957
MsRSB	$6\times11\times17$	0.039	0.309	0.397	0.487

SPE10 full model



Horizontal permeability



Reference solution



MsRSB



MsFV, $p \not\in [0,1]$

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Example: unstructured PEBI grid



Porosity and grid



Permability from SPE 10, Layer 35



Detailed view of refinement

- Unstructured grid designed to minimize grid orientation effects
- Two embedded radial grids near wells
- Fine grid adapts to faults
- The faults are sealed, i.e. allow no fluid flow through

Example: unstructured PEBI grid



Two-step preconditioner, ILU(0) as 2nd stage, Richardson iterations

Example: unstructured PEBI grid



Two-step preconditioner, ILU(0) as 2nd stage, Richardson iterations

Example: Gullfaks field

- Early field model of a giant reservoir from the Norwegian North Sea
- 216 000 cells with a large number of faults and eroded layers
- Very challenging anisotropic permeability and grid
- Model includes cells with nearly 40 faces
- Synthetic well configuration with four vertical wells





MsRSB: Gullfaks field

- First coarsening strategy: Uniform blocks, split over faults
- Second coarsening strategy: Use Metis with same number of DoF

Grid type	DoF	$p(L_2)$	$p(L_{\infty})$
$15\times15\times20$	416	0.032	0.102
Metis	416	0.032	0.100
$10\times10\times10$	1028	0.028	0.597
Metis	1028	0.015	0.112



MsRSB: Gullfaks field



Examples: Compressible, multi-phase flow

Industry-standard flow simulation

The black-oil equations on residual form:

$$\begin{aligned} \mathcal{R}_{w} &= \frac{1}{\Delta t} \left[(\phi \, b_{w} S_{w})^{n+1} - (\phi \, b_{w} S_{w})^{n} \right] + \nabla \cdot (b_{w} \vec{v}_{w})^{n+1} - (b_{w} q_{w})^{n+1} = 0, \\ \mathcal{R}_{o} &= \frac{1}{\Delta t} \left[(\phi \, b_{o} S_{o})^{n+1} - (\phi \, b_{o} S_{o})^{n} \right] + \nabla \cdot (b_{o} \vec{v}_{o})^{n+1} - (b_{o} q_{o})^{n+1} = 0, \\ \mathcal{R}_{g} &= \frac{1}{\Delta t} \left[(\phi \, b_{g} S_{g} + \phi \, r_{so} b_{o} S_{o})^{n+1} - (\phi \, b_{g} S_{g} + \phi \, r_{so} b_{o} S_{o})^{n} \right] \\ &+ \nabla \cdot (b_{g} \vec{v}_{g} + b_{o} r_{so} \vec{v}_{o})^{n+1} - (b_{g} q_{g} + b_{o} r_{so} q_{o})^{n+1} = 0. \end{aligned}$$

Pressure equation found by eliminating saturation values at the next time step,

$$\mathcal{R}_{p} = \frac{\mathcal{R}_{w}}{b_{w}^{n+1}} + \Big[\frac{1}{b_{o}^{n+1}} - \frac{r_{so}^{n+1}}{b_{g}^{n+1}}\Big]\mathcal{R}_{o} + \frac{\mathcal{R}_{g}}{b_{g}^{n+1}} = 0,$$

Transport step: fractional flow formulation with standard two-point, upstream-mobility weighting.

Sequentially-implicit solution strategy



Example: SPE 10 model 2 benchmark



Iterated sequential solver:

- 0.001 pressure increment tolerance
- 10^{-6} tolerance for algebraic multigrid

Iterated multiscale solver:

- 0.005 pressure increment tolerance
- 10^{-2} tolerance for $\ensuremath{\mathsf{MsRSB}}$ solver

Approximate MsRSB solver is ten times faster than baseline sequential



Example: realistic waterflooding



Møyner & Lie, SPE J. (2016)

Example: realistic waterflooding





Multiscale: 800 blocks, tolerance 0.05 Solver speedup: $9 \times$

Example: 3-phase flow

- Synthetic model with fluid model based on SPE1 benchmark
- Gas is injected at constant rate into a undersaturated reservoir
- Producer at fixed bottom hole pressure
- Highly sensitive to pressure approximation



Møyner & Lie, SPE J. (2016)
Example: 3-phase flow



Example: INTERSECT Prototype on Gullfaks



- Giant North Sea field, started production in 1986
- Mainly water injection, but also gas and water-alternating-gas in some areas
- Coarse $80 \times 100 \times 19$ simulation model with real history (3-phase black oil)
- MsRSB basis functions in Intersect R&P Multiscale simulator

Lie, Møyner, Natvig, Kozlova, Bratvedt, S. Watanabe, Z. Li, Successful Application of Multiscale Methods in a Real Reservoir Simulator Environment, Comput. Geosciences 2017

Recent developments: Compositional flow

Aqueous phase,

$$\mathcal{R}_w = \partial_t (\phi \rho_w S_w) + \nabla \cdot (\rho_w \vec{v}_w) - \rho_w q_w = 0.$$

Component i,

$$\mathcal{R}_i = \partial_t (\phi \left[\rho_l S_l X_i + \rho_v S_v Y_i \right]) + \nabla \cdot (\rho_l X_i \vec{v}_l + \rho_v Y_i \vec{v}_v) - \rho_l X_i q_l - \rho_v Y_i q_v = 0.$$

- Hydrocarbons assumed to exist in vapor/liquid not in aqueous
- Generalized cubic equation-of-state (Peng-Robinson in examples)
- Lohrenz-Bray-Clark viscosity correlation

Møyner & Tchelepi, SPE RSC (2017)

Flash equations,

$$\begin{aligned} f_{il}(p,T,x_1,...,x_n,Z_l) - f_{iv}(p,T,y_1,...,y_n,Z_v) &= 0, \text{ for } i \in \{1,...,N\} \\ z_i - Lx_i - (1-L)y_i &= 0, \text{ for } i \in \{1,...,N\} \\ \sum_{i=1}^N x_i - y_i &= 0. \end{aligned}$$

- Applies in cells with two hydrocarbon phases.
- Overall composition: Flash to be solved at every iteration

Scheme suggested by Hajibeygi & Tchelepi (SPE J, 2014), where pressure is found by total mass balance,

$$\mathcal{R}_p = \frac{\phi}{\Delta t} \left[R_t^{n+1} - R_t^n \right] + \nabla \cdot \vec{V}_t - Q_t = 0.$$

from unweighted sum over component equations.

Define total density, total mass fluxes

$$R_t = \sum_{\beta = w, l, v} \rho_\beta S_\beta, \quad \vec{V}_t = \sum_{\beta = w, l, v} \rho_\beta \vec{v}_\beta, \quad Q_t = \sum_{\beta = w, l, v} \rho_\beta q_\beta.$$

Total mass does not change during transport - reasonable?

Transport equation for hydrocarbon component *i*,

$$\mathcal{R}_{ti} = \frac{\phi}{\Delta t} \left[(X_i R_l)^{n+1} + (Y_i R_v)^{n+1} - (X_i R_l)^n - (Y_i R_v)^n \right] + \nabla \cdot \left(X_i \vec{V_l} + Y_i \vec{V_v} \right) - X_i Q_l - Y_i Q_v = 0.$$

Where we have used fixed masses to obtain,

$$R_{\alpha} = \frac{\rho_{\alpha}S_{\alpha}}{\sum\limits_{\beta=w,l,v} \rho_{\beta}S_{\beta}}R_{t}, \quad Q_{\alpha} = \frac{\rho_{\alpha}\lambda_{\alpha}}{\sum\limits_{\beta=w,l,v} \rho_{\beta}\lambda_{\beta}}Q_{t},$$
$$\vec{V}_{\alpha} = \frac{\lambda_{\alpha}\rho_{\alpha}}{\sum\limits_{\beta=w,l,v} \lambda_{\beta}\rho_{\beta}}(\vec{V}_{t} + K\sum\limits_{\beta=w,l,v} \rho_{\beta}\lambda_{\beta}(\rho_{\beta} - \rho_{\alpha})\vec{g}\nabla z)$$

Pressure equation as total volume balance

Defined weighted sum (see Watts, 1986 or review by Coats, 2000)

$$\mathcal{R}_p = \sum_{i=1}^N w_i \mathcal{R}_i$$

Weights (partial component volumes) chosen such that accumulation

$$A_p = \frac{\partial}{\partial t} \left[\sum_{i=1}^N w_i (\rho_l S_l X_i + \rho_v S_v Y_i) \right]$$

has zero derivatives w.r.t. all primary variables except pressure.

Transport equation for hydrocarbon component i,

 $\mathcal{R}_{ti} = \partial_t (\phi \left[\rho_l S_l X_i + \rho_v S_v Y_i \right]) + \nabla \cdot (\rho_l X_i \vec{v}_l + \rho_v Y_i \vec{v}_v) - \rho_l X_i q_l - \rho_v Y_i q_v = 0.$

Phase velocity by fractional flow, keeping total velocity fixed

$$\vec{v}_{\alpha} = \frac{\lambda_{\alpha}}{\sum\limits_{\beta=w,l,v} \lambda_{\beta}} (\vec{v}_t + K \sum\limits_{\beta=w,l,v} \lambda_{\beta} (\rho_{\beta} - \rho_{\alpha}) \vec{g} \nabla z)$$

- Six component fluid from Mallison et al (2005)
- Initial concentration
 - ▶ N₂+CH₄: 0.463
 - ▶ CO₂: 0.01640
 - ► C₂₋₅: 0.20520
 - ► C₆₋₁₃: 0.19108
 - ► C₁₄₋₂₄: 0.08113
 - ► C₂₅₋₈₀: 0.04319
- CO₂ and water injected at opposite corners



Water and gas injection



Sequential saturation at 2/3 PVI



MsRSB saturation at 2/3 PVI



Sequential saturation at 2/3 PVI



 $\left|S_{ms}-S\right|$ at 2/3 PVI



 CO_2 concentration at 2/3 PVI



CO_2 concentration at 2/3 PVI

CO₂ injection: Layer of SPE 10 Model 2



 CO_2 concentration at 2/3 PVI



$$|z_{ms}-z|$$
 at 2/3 PVI





- Subset of Norne field model
- Synthetic wells injecting N₂
- Reservoir contains Methane, n-Pentane and n-Decane
- Low field pressure makes phase behavior sensitive
- Model contains faults, anisotropy, pinched cells, ...
- 40,000 fine cells, 200 coarse blocks













- SPE 10 model with very thin layer
- Use same fluid as for Norne field
- Constructed to produce oscillations in mass-scheme
- Compare total mass and total volume schemes











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Total volume splitting



Recent developments: Feature-enrichment

- Slow convergence in certain cases with strong contrasts and long correlation lengths
- Desire to adapt coarse grid to geological features
- Want improved resolution near wells
- Flux reconstruction for transport can be expensive

Previous work:

- generalized multiscale element methods (Efendiev et al)
- hybrid finite-volume/Galerkin method (Cortinovis and Jenny)

Assume N prolongation operators P^1, \ldots, P^N that may come from different coarse grids and support regions, or different multiscale methods (MsRSB, MsFV,...)

Likewise, there are N restriction operators R^1, \ldots, R^N

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Likewise, there are N restriction operators R^1, \ldots, R^N

Multiplicative multistep method:

$$p^* = p^{k+(\ell-1)/N} + S(q - Ap^{k+(\ell-1)/N})$$
$$p^{k+\ell/N} = p^* + P^{\ell} \underbrace{(\underline{R}^{\ell}AP^{\ell})^{-1}R^{\ell}(q - Ap^*)}_{A_{ms}^{\ell}},$$

Example setup: P^1 is general and covers domain evenly, whereas P^2, \ldots, P^N are feature specific Lie, Mayner, Natvig, SPE RSC 2017

- 1. P^{ℓ} and R^{ℓ} are constructed from a non-overlapping partition of the fine grid. Each column j in P^{ℓ} is called a *basis function* and is associated with a coarse grid block $\overline{\Omega}_{j}^{\ell}$
- 2. The support S_i^{ℓ} of each basis function is compact and contains $\overline{\Omega}_i^{\ell}$
- 3. The columns of P^ℓ form a partition of unity, i.e., each row in P^ℓ has unit row sum

- Rectilinear or structured subdivisions
- Adapting to facies, rock types, saturation regions, etc
- Partitions adapting to faults, fractures,...
- From block-structured grids, LGR,...
- Unstructured graph-based partitions
- Amalgamations based on indicators
- Adapting dynamically to flow

....



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Layer 85: 220×60 subsample, pressure drop from north to south, linear relperms, equal viscosities





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Numerical example: Unstructured grid



PEBI grid adapting to five faults and thirteen volumetric fractures.

Faults: 0.01 trans. multiplier Fractures: 5 darcy Background: average 100 md Wells:

- injector, bhp: 500 bar
- producer, bhp: 200 bar

Numerical example: Unstructured grid





Numerical example: Unstructured grid



Numerical example: Gullfaks



Higher resolution: $80 \times 100 \times 52$ cells, 416 000 active Partition: rectangular (upper) and by Metis (lower)



Numerical example: Gullfaks



- Multiscale basis functions for pressure, fully unstructured
- Applicable to wide range of flow problems through finite-volume framework
- Emphasis on robust local method for fine-scale transport
- Unstructured coarsening allows for adaption to features
- Very simple to implement regardless of grid complexity
- Prototype in commercial simulator and MRST

Backup slides

Basis functions: MsFV vs MsRSB



The matrices report the net fluxes into or out of the neighboring coarse blocks induced by a unit pressure differential

Example: water-based EOR

- Full Eclipse 100 polymer model with adsorption, Todd-Langstaff mixing, inaccessible pore volume, and permeability reduction
- Polymer concentration changes water viscosity to achieve better sweep
- Model includes shear thinning, i.e., water-polymer viscosity depends on the velocity.
- Non-Newtonian fluid rheology makes the pressure equation highly nonlinear



Example: validation on SPE10 layers



Error	Grid	p (L ²)	p (L $^{\infty}$)	v (L ²)	v (L∞)
MsFV	6×11	0.0313	0.0910	0.1138	0.4151
MsRSB	6×11	0.0204	0.0766	0.0880	0.4071

Example: validation on SPE10 layers



Permeability



MsRSB



Reference solution



 MsFV

Error	Grid	р (L ²)	$p(L^{\infty})$	v (L ²)	v (L∞)
MsFV	6×11	0.2299	2.0725	0.4913	0.7124
MsRSB	6×11	0.0232	0.0801	0.1658	0.3240

Numerical example: well basis



Example: Validation of compositional simulator

Compare MRST implementation to AD-GPRS research simulator

- Simple one dimensional example
- Pressure drop of 50 bar over domain
- Compare different schemes to validate



Reservoir quantities, $p_{min} = 75$ bar

Compare MRST implementation to AD-GPRS research simulator

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Mole fractions, $p_{min} = 75$ bar

Example: Validation of compositional simulator

Compare MRST implementation to AD-GPRS research simulator

- Simple one dimensional example
- Pressure drop of 50 bar over domain
- Compare different schemes to validate



Reservoir quantities, $p_{min}=275~{\rm bar}$

Compare MRST implementation to AD-GPRS research simulator

- Simple one dimensional example
- Pressure drop of 50 bar over domain
- Compare different schemes to validate



Mole fractions, $p_{min} = 275$ bar



Porosity and grid



Permability from SPE 10, Layer 35



Detailed view of refinement

- Unstructured grid designed to minimize grid orientation effects
- Two embedded radial grids near wells
- Fine grid adapts to faults
- The faults are sealed, i.e. allow no fluid flow through



Two-step preconditioner, ILU(0) as 2nd stage, Richardson iterations



Two-step preconditioner, ILU(0) as 2nd stage, Richardson iterations



Water front, fine-scale solution



Water front, multiscale solution

- Injector: 1 PVI at constant rate. Producer: fixed bottom-hole pressure.
- Relative mobility: $\lambda_{rw} = s_w^2$, $\lambda_{ro} = (1 s_w)^2/5$
- Basis functions: adapted grid, updated by reapplying smoother



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MsRSB: computing basis functions



Divide set of fine cells ${\cal F}$ into m coarse blocks,

 $C_j \subseteq F$, $C_j \cap C_i = \emptyset$ $\forall i \neq j$, $i, j \in [1, m]$, |F| = n.

Define support I_j and its boundary B_j for each block,

 $P_j(\boldsymbol{x}) > 0, \quad \boldsymbol{x} \in I_j \qquad P_j(\boldsymbol{x}) = 0 \text{ otherwise.}$

For convenience, define global boundary/dual as union of all boundaries

$$G = B_1 \cup B_2 \cup \ldots \cup B_{m-1} \cup B_m.$$

For cells in G, let H_i be the set of blocks where it is active,

 $H_i = \{j \mid i \in I_j, i \in G\}.$

Define preliminary update by Jacobi relaxation,

$$\widehat{\mathbf{d}}_j = -\omega D^{-1} A P_j^n.$$

Modify the update according to cell category,

$$d_{ij} = \begin{cases} \frac{\hat{d}_{ij} - P_{ij}^n \sum_{k \in H_i} \hat{d}_{ik}}{1 + \sum_{k \in H_i} \hat{d}_{ik}}, & i \in I_j, i \in G, \\ \hat{d}_{ij}, & i \in I_j, i \notin G, \\ 0, & i \notin I_j. \end{cases}$$

Finally, apply the update and proceed to next iteration

$$P_{ij}^{n+1} = P_{ij}^n + d_{ij}$$

MsRSB: computing basis functions

- Jacobi iterations ensures algebraic smoothness
- Limited support by construction
- Does the proposed basis functions have partition of unity?

Two cases: $i \in G$ and $i \notin G$. First, consider $i \notin G$:

$$\sum_{j} P_{ij}^{n+1} = \sum_{j} P_{ij}^{n} - \frac{\omega}{A_{ii}} \sum_{j} \sum_{k} A_{ik} P_{kj}^{n}$$
$$= 1 - \frac{\omega}{A_{ii}} \sum_{k} A_{ik} \left(\sum_{j} P_{kj}^{n} \right)$$
$$= 1 - \frac{\omega}{A_{ii}} \sum_{k} A_{ik} = 1.$$

We have used that $\sum_{j\in H_i}P_{ij}^n=1$ by assumption and that P_{ij}^n is nonzero only in $H_i.$

MsRSB: computing basis functions

- Jacobi iterations ensures algebraic smoothness
- Limited support by construction
- Does the proposed basis functions have partition of unity?

Two cases: $i \in G$ and $i \notin G$. Next, consider $i \in G$.

$$\sum_{j \in \{1,...,m\}} P_{ij}^{n+1} = \sum_{j \in H_i} \left(P_{ij}^n + \frac{\hat{d}_{ij} - P_{ij}^n \sum_{k \in H_i} \hat{d}_{ik}}{1 + \sum_{k \in H_i} \hat{d}_{ik}} \right)$$
$$= 1 + \sum_{j \in H_i} \frac{\hat{d}_{ij} - P_{ij}^n \sum_{k \in H_i} \hat{d}_{ik}}{1 + \sum_{k \in H_i} \hat{d}_{ik}}$$
$$= 1 + \frac{\sum_{k \in H_i} \hat{d}_{ik}}{1 + \sum_{k \in H_i} \hat{d}_{ik}} - \frac{\sum_{k \in H_i} \hat{d}_{ik}}{1 + \sum_{k \in H_i} \hat{d}_{ik}} \sum_{j \in H_i} P_{ij}^n = 1.$$

We have used that $\sum_{j\in H_i}P_{ij}^n=1$ by assumption and that P_{ij}^n is nonzero only in $H_i.$