

# Mixed-hybrid FEM Discrete Fracture Network Model of the Fracture Flow

Jiří M aříš<sup>1</sup>, Otto Seveýn<sup>1</sup>, and Martin Vohralík

<sup>1</sup> Technical University of Liberec, Faculty of Mechatronics

Elkova 6, 46117 Liberec 1, Czech Republic

<sup>2</sup> Czech Technical University, F N P E,

Trojanova 13, 120 00 Praha 2, Czech Republic

**Abstract.** A stochastic discrete fracture network model of Darcy's underground water flow in disrupted rock massifs is introduced. Mixed finite element method and hybridization of appropriate low order Raviart-Thomas approximation is used for the special conditions of the flow through connected system of 2-D polygons placed in 3-D. Model problem is tested.

## 1 Introduction

We consider a steady saturated Darcy's law governed flow of an incompressible fluid through a system of 2-D polygons placed in the 3-D space and connected under certain conditions into one network. This may simulate underground water flow through natural geological disruptions of a rock massif, fractures, e.g. for the purposes of finding of suitable nuclear waste repositories. Note that intersection of three or more triangles through one edge in the discretization is possible owing to the special geometrical situation, see Fig. 1. We study the existence and uniqueness of weak and discrete mixed solutions, and finally use the hybridization of the low order Raviart-Thomas mixed approximation, see [3], [4] respectively. For technical details of the following, see [5].

## 2 Mathematical-physical Formulation

We suppose that we have

$$\mathcal{S} = \left\{ \bigcup_{\ell \in L} \overline{\alpha_\ell} \setminus \partial \mathcal{S} \right\}, \quad (1)$$

where  $\alpha_\ell$  is an opened 2-D polygon placed in a 3-D Euclidean space; we call  $\overline{\alpha_\ell}$  as a fracture. We denote as  $L$  the index set of fractures,  $|L|$  is the number (finite) of considered fractures. We suppose that all closures of these polygons are connected into one "fracture network" the connection is possible only through an edge, not a point. Moreover, we require that if  $\overline{\alpha_i} \cap \overline{\alpha_j} \neq \emptyset$  then  $\overline{\alpha_i} \cap \overline{\alpha_j} \subset \partial \alpha_i \cap \partial \alpha_j$ , i.e. the connection is possible only through fracture boundaries, cf.

Fig. 1 (we state this requirement in order to be able to define correct function spaces).

Let us have a 2-D orthogonal coordinate system in each polygon  $\alpha_\ell$ . We are looking for the fracture flow velocity  $\mathbf{u}$  (2-D vector in each  $\alpha_\ell$ ), which is the solution of the following problem

$$\mathbf{u} = -\mathbf{K}(\nabla p + \nabla z) \quad \text{in } \mathcal{S}, \quad (2)$$

$$\nabla \cdot \mathbf{u} = q \quad \text{in } \mathcal{S}, \quad (3)$$

$$p = p_D \quad \text{in } \Lambda_D, \quad \mathbf{u} \cdot \mathbf{n} = u_N \quad \text{in } \Lambda_N, \quad (4)$$

where all variables are expressed in appropriate local coordinates of  $\alpha_\ell$  and also the differentiation is always expressed towards these local coordinates. The equation 2 is Darcy's law, 3 is the mass balance equation and 4 is the expression of appropriate boundary conditions. The variable  $p$  denotes the modified fluid pressure  $p$  ( $p = \frac{p}{\rho g}$ ),  $g$  is the gravitational acceleration constant,  $\rho$  is the fluid density,  $q$  represents stationary sources/sinks density and  $z$  is the elevation, positive upward taken vertical 3-D coordinate expressed in appropriate local coordinates. We require the second rank tensor  $\mathbf{K}$  to be symmetric and uniformly positive definite on each  $\alpha_\ell$ .  $\Lambda_D$  is a part of  $\partial\mathcal{S}$  where Dirichlet's type boundary conditions is given and similary  $\Lambda_N$  is a part of  $\partial\mathcal{S}$  where Neumann's type boundary condition is given. Of course  $\partial\mathcal{S} = \overline{\Lambda_D \cup \Lambda_N}$  holds.

### 3 Function Spaces

We start from  $L^2(\alpha_\ell)$ ,  $\|u\|_{0,\alpha_\ell} = (\int_{\alpha_\ell} u^2 dS)^{\frac{1}{2}}$  and  $\mathbf{L}^2(\alpha_\ell) = L^2(\alpha_\ell) \times L^2(\alpha_\ell)$  in order to introduce

$$L^2(\mathcal{S}) \equiv \prod_{\ell \in L} L^2(\alpha_\ell), \quad \mathbf{L}^2(\mathcal{S}) \equiv L^2(\mathcal{S}) \times L^2(\mathcal{S}). \quad (5)$$

We begin with classical Sobolev space  $H^1(\alpha_\ell)$  of scalar functions with square integrable weak derivatives,  $H^1(\alpha_\ell) = \{\varphi \in L^2(\alpha_\ell); \nabla \varphi \in \mathbf{L}^2(\alpha_\ell)\}$ ,  $\|\varphi\|_{1,\alpha_\ell} = (\int_{\alpha_\ell} [\varphi^2 + \nabla \varphi \cdot \nabla \varphi] dS)^{\frac{1}{2}}$ , so as to introduce

$$\begin{aligned} H^1(\mathcal{S}) &\equiv \{v \in L^2(\mathcal{S}); v|_{\alpha_\ell} \in H^1(\alpha_\ell) \quad \forall \ell \in L, \\ &\quad (v|_{\alpha_i})|_f = (v|_{\alpha_j})|_f \quad \forall f = \overline{\alpha_i} \cap \overline{\alpha_j}, i, j \in L\}. \end{aligned} \quad (6)$$

We note that this is possible even for the investigated geometrical situation. We then have the spaces  $H^{\frac{1}{2}}(\partial\mathcal{S})$  and  $H^{-\frac{1}{2}}(\partial\mathcal{S})$  and the surjective continuous trace operator  $\gamma : H^1(\mathcal{S}) \rightarrow H^{\frac{1}{2}}(\partial\mathcal{S})$  as in the standard planar case.

We denote as  $\mathbf{H}(\text{div}, \alpha_\ell)$  the Hilbert space of vector functions with square integrable weak divergences,  $\mathbf{H}(\text{div}, \alpha_\ell) = \{\mathbf{v} \in \mathbf{L}^2(\alpha_\ell); \nabla \cdot \mathbf{v} \in L^2(\alpha_\ell)\}$ ,  $\|\mathbf{u}\|_{\mathbf{H}(\text{div}, \alpha_\ell)} = (\|\mathbf{u}\|_{0,\alpha_\ell}^2 + \|\nabla \cdot \mathbf{u}\|_{0,\alpha_\ell}^2)^{\frac{1}{2}}$ . We can define now

$$\begin{aligned} \mathbf{H}(\text{div}, \mathcal{S}) &\equiv \{\mathbf{v} \in \mathbf{L}^2(\mathcal{S}); \mathbf{v}|_{\alpha_\ell} \in \mathbf{H}(\text{div}, \alpha_\ell) \quad \forall \ell \in L, \\ &\quad \sum_{i \in I_f} \langle \mathbf{v}|_{\alpha_i} \cdot \mathbf{n}_i, \varphi_i \rangle = 0\} \end{aligned} \quad (7)$$

$\forall f$  such that  $|I_f| \geq 2$ ,  $I_f = \{i \in L; f \subset \partial\alpha_i\}$ ,  $\forall \varphi_i \in H_{\partial\alpha_i \setminus f}^1$ .

Again, such “local” definition is necessary, since we do not deal with a standard planar case. It naturally expresses the continuity of the normal trace of functions from  $\mathbf{H}(\operatorname{div}, \mathcal{S})$  even for the given geometrical situation. We have the surjective continuous normal trace operator  $\zeta : \mathbf{u} \in \mathbf{H}(\operatorname{div}, \mathcal{S}) \rightarrow \mathbf{u} \cdot \mathbf{n} \in H^{-\frac{1}{2}}(\partial \mathcal{S})$  as in the standard planar case. We further define the space  $\mathbf{H}_{0,N}(\operatorname{div}, \mathcal{S}) = \{\mathbf{u} \in \mathbf{H}(\operatorname{div}, \mathcal{S}) ; \langle \mathbf{u} \cdot \mathbf{n}, \varphi \rangle_{\partial \mathcal{S}} = 0 \quad \forall \varphi \in H_D^1(\mathcal{S})\}$ . (where  $H_D^1(\mathcal{S}) = \{\varphi \in H^1(\mathcal{S}) ; \gamma \varphi = 0 \text{ on } \Lambda_D\}$ ) Naturally, the norms on the spaces defined by 5, 6, 7 are given as

$$\|\cdot\|_{\mathcal{S}}^2 = \sum_{\ell=1}^{|L|} \|\cdot\|_{\alpha_\ell}^2. \quad (8)$$

**Remark 31** *Note that definitions 5, 6, 7 are essential. The system  $\mathcal{S}$ , however consisting of plane polygons, is not planar by oneself. Moreover, one edge can be common to three or more polygons  $\alpha_\ell$  creating the system  $\mathcal{S}$ .*

## 4 Weak Mixed Solution

Let us denote  $\mathbf{A} = \mathbf{K}^{-1}$  on each  $\alpha_\ell$ , characterizing the medium resistance. Let us now consider such  $\tilde{\mathbf{u}}$  that  $\tilde{\mathbf{u}} \cdot \mathbf{n} = u_N$  on  $\Lambda_N$  in appropriate sense.

**Definition 41** *As a weak mixed solution of the steady saturated fracture flow problem described by 2 – 4, we understand a function  $\mathbf{u} = \mathbf{u}_0 + \tilde{\mathbf{u}}$ ,  $\mathbf{u}_0 \in \mathbf{H}_{0,N}(\operatorname{div}, \mathcal{S})$ , and  $p \in L^2(\mathcal{S})$  satisfying*

$$(\mathbf{A} \mathbf{u}_0, \mathbf{v})_{0,\mathcal{S}} - (\nabla \cdot \mathbf{v}, p)_{0,\mathcal{S}} = -\langle \mathbf{v} \cdot \mathbf{n}, p_D \rangle_{\Lambda_D} + (\nabla \cdot \mathbf{v}, z)_{0,\mathcal{S}} - \quad (9)$$

$$-\langle \mathbf{v} \cdot \mathbf{n}, z \rangle_{\partial \mathcal{S}} - (\mathbf{A} \tilde{\mathbf{u}}, \mathbf{v})_{0,\mathcal{S}} \quad \forall \mathbf{v} \in \mathbf{H}_{0,N}(\operatorname{div}, \mathcal{S}),$$

$$-(\nabla \cdot \mathbf{u}_0, \phi)_{0,\mathcal{S}} = -(q, \phi)_{0,\mathcal{S}} + (\nabla \cdot \tilde{\mathbf{u}}, \phi)_{0,\mathcal{S}} \quad \forall \phi \in L^2(\mathcal{S}). \quad (10)$$

*Our requirements are  $A_{ij} \in L^\infty(\mathcal{S})$ ,  $q \in L_2(\mathcal{S})$ ,  $p_D \in H^{\frac{1}{2}}(\Lambda_D)$  and  $u_N \in H^{-\frac{1}{2}}(\Lambda_N)$ .*

**Theorem 41** *The problem (9), (10) has a unique solution.*

Proofs of this and all following theorems and lemmas can be found in [5].

## 5 Mixed Finite Element Approximation

Let us suppose a triangulation  $\mathcal{T}_h$  of the system  $\mathcal{S}$  from now on. We define an index set  $J_h$  to number the elements of the triangulation,  $|J_h|$  denotes the number of elements. We define a 3-dimensional space  $\mathbf{RT}^0(e)$  of vector functions linear on a given element  $e$  with the basis  $\mathbf{v}_i^e$ ,  $i \in \{1, 2, 3\}$ , where

$$\mathbf{v}_1^e = k_1^e \begin{bmatrix} x - \alpha_{11}^e \\ y - \alpha_{12}^e \end{bmatrix}, \quad \mathbf{v}_2^e = k_2^e \begin{bmatrix} x - \alpha_{21}^e \\ y - \alpha_{22}^e \end{bmatrix}, \quad \mathbf{v}_3^e = k_3^e \begin{bmatrix} x - \alpha_{31}^e \\ y - \alpha_{32}^e \end{bmatrix}.$$

Concerning its dual basis, we state classically  $N_j^e$ ,  $j = 1, 2, 3$ ,  $N_j^e(\mathbf{u}_h) = \int_{f_j^e} \mathbf{u}_h \cdot \mathbf{n}_j^e dl$ , with each functional  $N_j^e$  expressing the flux through one edge for  $\mathbf{u}_h \in \mathbf{RT}^0(e)$ ; we have  $N_j^e(\mathbf{v}_i^e) = \delta_{ij}$  after appropriate choice of  $\alpha_{11}^e - \alpha_{32}^e$ ,  $k_1^e - k_3^e$ . The local interpolation operator is then given by

$$\pi_e(\mathbf{u}) = \sum_{i=1}^3 N_i^e(\mathbf{u}) \mathbf{v}_i^e \quad \forall \mathbf{u} \in (H^1(e))^2. \quad (11)$$

We start from the Raviart–Thomas space  $\mathbf{RT}_{-1}^0(\mathcal{T}_h)$  of on each element linear vector functions without any continuity requirements,

$$\mathbf{RT}_{-1}^0(\mathcal{T}_h) \equiv \{\mathbf{v} \in \mathbf{L}^2(\mathcal{S}); \mathbf{v}|_e \in \mathbf{RT}^0(e) \quad \forall e \in \mathcal{T}_h\},$$

to define the “continuity assuring” space  $\mathbf{RT}_0^0(\mathcal{T}_h)$  by

$$\begin{aligned} \mathbf{RT}_0^0(\mathcal{T}_h) &\equiv \{\mathbf{v} \in \mathbf{RT}_{-1}^0(\mathcal{T}_h); \sum_{i \in I_f} \mathbf{v}|_{e_i} \cdot \mathbf{n}_{f, \partial e_i} = 0 \quad \forall f \text{ such that} \\ &|I_f| \geq 2, I_f = \{i \in J_h; f \subset \partial e_i\} = \mathbf{RT}_{-1}^0(\mathcal{T}_h) \cap \mathbf{H}(\text{div}, \mathcal{S})\}. \end{aligned}$$

We set furthermore

$$\mathbf{RT}_{0,N}^0(\mathcal{T}_h) \equiv \{\mathbf{v} \in \mathbf{RT}_0^0(\mathcal{T}_h); \mathbf{v} \cdot \mathbf{n} = 0 \text{ in } A_N\} = \mathbf{RT}_{-1}^0(\mathcal{T}_h) \cap \mathbf{H}_{0,N}(\text{div}, \mathcal{S})$$

and

$$M_{-1}^0(\mathcal{T}_h) \equiv \{\phi \in L^2(\mathcal{S}); \phi|_e \in M^0(e) \quad \forall e \in \mathcal{T}_h\},$$

where  $M^0(e)$  is the space of scalar functions constant on a given element  $e$ . Looking for the basis, appropriate dual basis, and global interpolation operator for  $\mathbf{RT}_0^0(\mathcal{T}_h)$ , we have the following definitions and lemmas:

We set  $\mathcal{N}_h = \{N_1, N_2, \dots, N_{I_{N_h}}\}$  as the dual basis of  $\mathbf{RT}_0^0(\mathcal{T}_h)$ , where for each border edge  $f$ , we have one functional  $N_f$  defined by  $N_f(\mathbf{u}_h) = \int_f \mathbf{u}_h|_e \cdot \mathbf{n}_{\partial e} dl$ , and for each inner edge  $f$  common to elements  $e_1, e_2, \dots, e_{I_f}$ , we have  $|I_f| - 1$  functionals given by

$$N_{f,j}(\mathbf{u}_h) = \frac{1}{|I_f|} \int_f \mathbf{u}_h|_{e_1} \cdot \mathbf{n}_{\partial e_1} dl - \frac{1}{|I_f|} \int_f \mathbf{u}_h|_{e_{j+1}} \cdot \mathbf{n}_{\partial e_{j+1}} dl, \quad j = 1, \dots, |I_f| - 1.$$

**Lemma 1.** *For all  $\mathbf{u}_h \in \mathbf{RT}_0^0(\mathcal{T}_h)$ , from  $N_j(\mathbf{u}_h) = 0 \quad \forall j = 1, \dots, I_{N_h}$  follows that  $\mathbf{u}_h = 0$ .*

We set  $\mathcal{V}_h = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_{I_{N_h}}\}$ , where for each border edge  $f$ , we have one base function  $\mathbf{v}_f$  defined by  $\mathbf{v}_f = \mathbf{v}_f^e$  with  $\mathbf{v}_f^e$  being the local base function appropriate to the element  $e$  and its edge  $f$ , and for each inner edge  $f$  common to elements  $e_1, e_2, \dots, e_{I_f}$ , we have  $|I_f| - 1$  base functions given by

$$\mathbf{v}_{f,i} = \sum_{k=1, k \neq i+1}^{|I_f|} \mathbf{v}_f^{e_k} - (I_f - 1) \mathbf{v}_f^{e_{i+1}} \quad , \quad i = 1, \dots, |I_f| - 1.$$

**Lemma 2.** *For the bases  $\mathcal{N}_h$  and  $\mathcal{V}_h$ ,  $N_j(\mathbf{v}_i) = \delta_{ij}$ ,  $i, j = 1, \dots, I_{\mathcal{N}_h}$  holds.*

We introduce first a space smoother than  $\mathbf{H}(\text{div}, \mathcal{S})$ , corresponding to the classical  $(H^1(\mathcal{S}))^2$ ,

$$\begin{aligned} \mathbf{H}(\text{grad}, \mathcal{S}) &= \{v \in L^2(\mathcal{S}); \mathbf{v}|_{\alpha_\ell} \in (H^1(\alpha_\ell))^2 \quad \forall \ell \in L, \\ &\quad \sum_{i \in I_f} \mathbf{v}|_{\alpha_i} \cdot \mathbf{n}_{f, \partial \alpha_i} = 0 \\ &\quad \forall f \text{ such that } |I_f| \geq 2, I_f = \{i \in L; f \subset \partial \alpha_i\}, \end{aligned}$$

in order to set the global interpolation operator

$$\pi_h(\mathbf{u}) = \sum_{i=1}^{I_{\mathcal{N}_h}} N_i(\mathbf{u}) \mathbf{v}_i \quad \forall \mathbf{u} \in \mathbf{H}(\text{grad}, \mathcal{S}). \quad (12)$$

**Lemma 3.** *Concerning the local and global interpolation operators given by 11, 12 respectively, we have their equality on each element, i.e.*

$$\pi_h(\mathbf{u})|_e = \pi_e(\mathbf{u}|_e) \quad \forall e \in \mathcal{T}_h, \quad \forall \mathbf{u} \in \mathbf{H}(\text{grad}, \mathcal{S}).$$

**Lemma 4.** *Even for the considered special function spaces and their finite dimensional subspaces, we have*

$$\begin{array}{ccc} \mathbf{H}(\text{grad}, \mathcal{S}) & \xrightarrow{\text{div}} & L^2(\mathcal{S}) \\ \downarrow \pi_h & & \downarrow P_h \\ \mathbf{RT}_0^0(\mathcal{T}_h) & \xrightarrow{\text{div}} & M_{-1}^0(\mathcal{T}_h) \end{array}, \quad (13)$$

i.e. the commutativity diagram property, where  $\pi_h$  is the global interpolation operator defined in (12), and  $P_h$  is the  $L^2(\mathcal{S})$ -orthogonal projection onto  $M_{-1}^0(\mathcal{T}_h)$ .

**Definition 51** *As the lowest order Raviart–Thomas mixed approximation of the the problem (9), (10), we understand functions  $\mathbf{u}_{0,h} \in \mathbf{RT}_{0,N}^0(\mathcal{T}_h)$  and  $p_h \in M_{-1}^0(\mathcal{T}_h)$  satisfying*

$$\begin{aligned} (\mathbf{A} \mathbf{u}_{0,h}, \mathbf{v}_h)_{0,\mathcal{S}} - (\nabla \cdot \mathbf{v}_h, p_h)_{0,\mathcal{S}} &= -\langle \mathbf{v}_h \cdot \mathbf{n}, p_D \rangle_{\Lambda_D} + (\nabla \cdot \mathbf{v}_h, z)_{0,\mathcal{S}} - \\ &\quad - \langle \mathbf{v}_h \cdot \mathbf{n}, z \rangle_{\partial \mathcal{S}} - (\mathbf{A} \tilde{\mathbf{u}}, \mathbf{v}_h)_{0,\mathcal{S}} \quad \forall \mathbf{v}_h \in \mathbf{RT}_{0,N}^0(\mathcal{T}_h), \end{aligned} \quad (14)$$

$$-(\nabla \cdot \mathbf{u}_{0,h}, \phi_h)_{0,\mathcal{S}} = -(q, \phi_h)_{0,\mathcal{S}} + (\nabla \cdot \tilde{\mathbf{u}}, \phi_h)_{0,\mathcal{S}} \quad \forall \phi_h \in M_{-1}^0(\mathcal{T}_h). \quad (15)$$

**Theorem 51** *The problem (14), (15) has a unique solution.*

## 6 Error Estimates and Hybridization of the Mixed Method

If the solution  $(\mathbf{u}_0, p)$  of (9), (10) is such that  $(\mathbf{u}_0, p) \in \mathbf{H}(\text{grad}, \mathcal{S}) \times H^1(\mathcal{S})$  and  $\nabla \cdot \mathbf{u}_0 \in H^1(\mathcal{S})$  and if  $(\mathbf{u}_{0,h}, p_h)$  is the solution of (14), (15), then

$$\|\mathbf{u}_0 - \mathbf{u}_{0,h}\|_{\mathbf{H}(\text{div}, \mathcal{S})} + \|p - p_h\|_{0,\mathcal{S}} \leq Ch(|p|_{1,\mathcal{S}} + |\mathbf{u}_0|_{1,\mathcal{S}} + |\nabla \cdot \mathbf{u}_0|_{1,\mathcal{S}}),$$

where the constant  $C$  does not depend on  $h$  and  $|\varphi|_{1,\mathcal{S}} = \|\nabla\varphi\|_{0,\mathcal{S}}$ ,  $|\mathbf{u}|_{1,\mathcal{S}}^2 = \sum_{i=1}^2 |\mathbf{u}_i|_{1,\mathcal{S}}^2$  (see [4], Theorem 13.2).

Intending to hybridize the mixed approximation, we define two sets of edges,

$$\Lambda_h = \cup_{e \in \mathcal{T}_h} \partial e \quad , \quad \Lambda_{h,D} = \cup_{e \in \mathcal{T}_h} \partial e - \Lambda_D .$$

If  $f \in \Lambda_h$ , we define first the space  $M^0(f)$  of functions constant on this edge and finally

$$M_{-1}^0(\Lambda_{h,D}) \equiv \{ \mu_h : \Lambda_h \rightarrow R; \mu_h|_f \in M^0(f) \quad \forall f \in \Lambda_h , \\ \mu_h|_f = 0 \quad \forall f \in \Lambda_D \} .$$

It now follows immediately that if  $\mathbf{v}_h \in \mathbf{RT}_{-1}^0(\mathcal{T}_h)$ , then  $\mathbf{v}_h \in \mathbf{RT}_{0,N}^0(\mathcal{T}_h)$  if and only if

$$\sum_{e \in \mathcal{T}_h} \langle \mathbf{v}_h \cdot \mathbf{n}, \lambda_h \rangle_{\partial e \cap \Lambda_{h,D}} = 0 \quad \forall \lambda_h \in M_{-1}^0(\Lambda_{h,D}) ,$$

which allows us to state the hybrid version of the lowest order Raviart–Thomas mixed method:

**Definition 61** *As the lowest order Raviart–Thomas mixed-hybrid approximation of the the problem (9), (10), we understand functions  $\mathbf{u}_{0,h} \in \mathbf{RT}_{-1}^0(\mathcal{T}_h)$ ,  $p_h \in M_{-1}^0(\mathcal{T}_h)$  and  $\lambda_h \in M_{-1}^0(\Lambda_{h,D})$  satisfying*

$$\begin{aligned} & \sum_{e \in \mathcal{T}_h} \{ (\mathbf{A}\mathbf{u}_{0,h}, \mathbf{v}_h)_{0,e} - (\nabla \cdot \mathbf{v}_h, p_h)_{0,e} + \langle \mathbf{v}_h \cdot \mathbf{n}, \lambda_h \rangle_{\partial e \cap \Lambda_{h,D}} \} = \\ & = \sum_{e \in \mathcal{T}_h} \{ -\langle \mathbf{v}_h \cdot \mathbf{n}, p_D \rangle_{\partial e \cap \Lambda_D} + (\nabla \cdot \mathbf{v}_h, z)_{0,e} - \langle \mathbf{v}_h \cdot \mathbf{n}, z \rangle_{\partial e} - (\mathbf{A}\tilde{\mathbf{u}}, \mathbf{v}_h)_{0,e} \} \\ & \quad \forall \mathbf{v}_h \in \mathbf{RT}_{-1}^0(\mathcal{T}_h) , \end{aligned} \tag{16}$$

$$\begin{aligned} & - \sum_{e \in \mathcal{T}_h} (\nabla \cdot \mathbf{u}_{0,h}, \phi_h)_{0,e} = - \sum_{e \in \mathcal{T}_h} \{ (q, \phi_h)_{0,e} - (\nabla \cdot \tilde{\mathbf{u}}, \phi_h)_{0,e} \} \\ & \quad \forall \phi_h \in M_{-1}^0(\mathcal{T}_h) , \end{aligned} \tag{17}$$

$$\begin{aligned} & \sum_{e \in \mathcal{T}_h} \langle \mathbf{u}_{0,h} \cdot \mathbf{n}, \mu_h \rangle_{\partial e \cap \Lambda_{h,D}} = \sum_{e \in \mathcal{T}_h} \{ \langle u_N, \mu_h \rangle_{\partial e \cap \Lambda_N} - \langle \tilde{\mathbf{u}} \cdot \mathbf{n}, \mu_h \rangle_{\partial e \cap \Lambda_{h,D}} \} \\ & \quad \forall \mu_h \in M_{-1}^0(\Lambda_{h,D}) . \end{aligned} \tag{18}$$

Due to the previously mentioned, the triple  $\mathbf{u}_{0,h}$ ,  $p_h$ ,  $\lambda_h$  surely exist and is unique,  $\mathbf{u}_{0,h}$  and  $p_h$  are moreover at the same time the unique solutions of (14), (15); moreover, the multiplier  $\lambda_h$  is an approximation of the trace of  $p$  on all edges from  $\Lambda_{h,D}$ . Consequently, all error estimates are valid also for the mixed-hybrid solution triple  $\mathbf{u}_{0,h}$ ,  $p_h$ ,  $\lambda_h$ . Thus, we have the following theorem:

**Theorem 61** *The problem (16) – (18) has a unique solution.*

## 7 Model Problem

We consider a simple model problem with the system  $\mathcal{S}$  viewed in Figure 1,

$$\mathcal{S} = \overline{\alpha_1} \bigcup \overline{\alpha_2} \bigcup \overline{\alpha_3} \bigcup \overline{\alpha_4} \setminus \partial \mathcal{S},$$

$$\begin{aligned} \mathbf{u} &= -(\nabla p + \nabla z) \quad \text{in } \mathcal{S}, \\ \nabla \cdot \mathbf{u} &= 0 \quad \text{in } \mathcal{S}, \end{aligned}$$

$$\begin{aligned} p &= 0 \quad \text{in } \Lambda_1, \quad p = 0 \quad \text{in } \Lambda_2 \\ \mathbf{u} \cdot \mathbf{n} &= 0 \quad \text{in } \Lambda_3, \quad \mathbf{u} \cdot \mathbf{n} = 0 \quad \text{in } \Lambda_4 \\ p &= \sin\left(\frac{\pi x_1}{2X}\right) \sinh\left(\frac{\pi(A+B)}{2X}\right) + S \cdot A \quad \text{in } \Lambda_5, \quad p = S \cdot y_1 \quad \text{in } \Lambda_6 \end{aligned} \quad (19)$$

$$\begin{aligned} p &= 0 \quad \text{in } \Lambda_7, \quad p = 0 \quad \text{in } \Lambda_8 \\ \mathbf{u} \cdot \mathbf{n} &= 0 \quad \text{in } \Lambda_9, \quad \mathbf{u} \cdot \mathbf{n} = 0 \quad \text{in } \Lambda_{10} \\ p &= \sin\left(\frac{\pi x_4}{2X}\right) \sinh\left(\frac{\pi(B+B)}{2X}\right) \quad \text{in } \Lambda_{11}, \quad p = 0 \quad \text{in } \Lambda_{12}. \end{aligned}$$

The exact solutions in  $\alpha_1$  can be easily found as

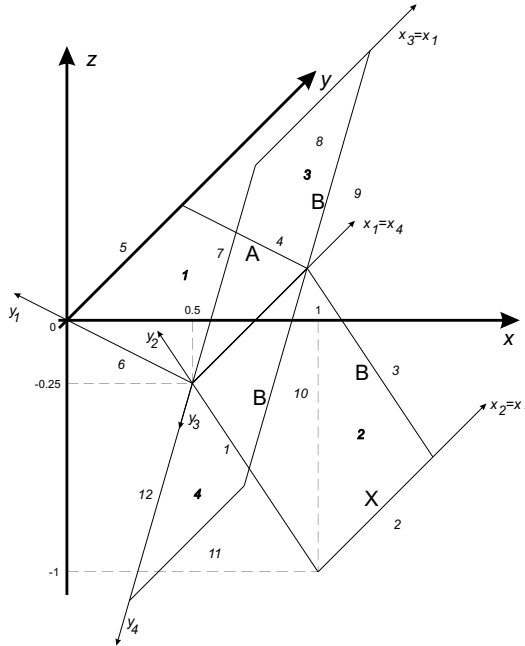


Fig. 1. Considered Domain for the Model Problem

$$\begin{aligned}
p_{\alpha_1} &= \sin\left(\frac{\pi x_1}{2X}\right) \sinh\left(\frac{\pi(y_1 + B)}{2X}\right) + S \cdot y_1, \\
\mathbf{u}_{\alpha_1} &= \left( -\frac{\pi}{2X} \cos\left(\frac{\pi x_1}{2X}\right) \sinh\left(\frac{\pi(y_1 + B)}{2X}\right), \right. \\
&\quad \left. -\frac{\pi}{2X} \sin\left(\frac{\pi x_1}{2X}\right) \cosh\left(\frac{\pi(y_1 + B)}{2X}\right) - S - \nabla z_{\alpha_1}^y \right),
\end{aligned}$$

where  $\nabla z_{\alpha_1} = (0, \nabla z_{\alpha_1}^y)$ ,  $S + \nabla z_{\alpha_1}^y = \nabla z_{\alpha_2}^y$ .

The following table gives pressure, velocity, and pressure trace approximation errors in the first fracture  $\alpha_1$ . There is the expected  $O(h)$  convergence in pressure and velocity, but only  $O(h^{\frac{1}{2}})$  in pressure trace in  $\|\cdot\|_{0,\Lambda_{h,D}}$  norm. All the computations were done in double precision on a personal computer, the resulting symmetric indefinite systems of linear equations were solved by the solver G18 of the Institute of Computer Science, Academy of Sciences of the Czech Republic, see [2]. This is based on the sequential elimination onto a system with Schur's complement and subsequent solution of this system by the specially preconditioned conjugate gradients method. The solver accuracy was set to  $10^{-8}$ .

**Table 1.** Pressure, Velocity, and Pressure Trace Errors in  $\alpha_1$  for the Model Problem

N	triangles	$\ p - p_h\ _{0,S}$	$\ \mathbf{u} - \mathbf{u}_h\ _{\mathbf{H}(\text{div}, \mathcal{T}_h)}$	$\ \lambda - \lambda_h\ _{0,\Lambda_{h,D}}$
2	$8 \times 4$	0.4445	1.2247	1.4973
4	$32 \times 4$	0.2212	0.6263	1.0562
8	$128 \times 4$	0.1102	0.3150	0.7509
16	$512 \times 4$	0.0550	0.1577	0.5332
32	$2048 \times 4$	0.0275	0.0789	0.3779
64	$8192 \times 4$	0.0138	0.0394	0.2676
128	$32768 \times 4$	0.0069	0.0197	0.1893
256	$131072 \times 4$	0.0034	0.0099	0.1339

## 8 Example of real-world problem

Results of model problem presented in previous section proved correctness of mathematical model as well as correctness of its numerical implementation. Therefore we have tried to use the model for solving a real-world problem.

The problem was based on measurements in the boreholes PTP-3 and PTP-4 situated in Krun Hory mountains, Czech Republic. Results of these measurements have given us data for creating computer approximation of fractured environment in rock massif and, consequently, for its discretizing to FEM/FVM mesh. Then, boundary condition was set and calculation has been started.



Example of results of such calculation is shown at figure 2. Mesh presented of this figure covers volume  $5 \times 10 \times 10$  meter. It consists of approx. 200 fractures and 3000 triangle elements.

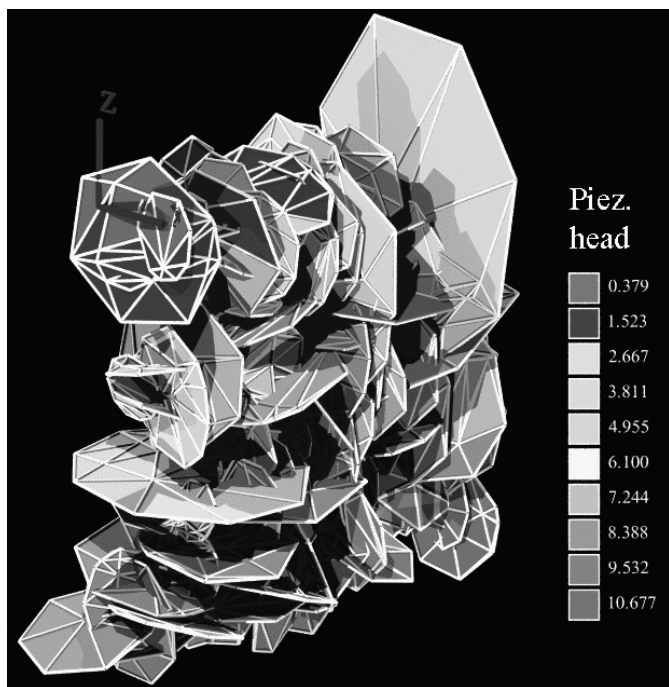


Fig. 2. Example of real-world problem calculation

## 9 Conclusion

Mathematical model of groundwater flow was described. This model is based on assumption, that flow in particular fracture can be approximated by Darcy's law. Mixed-hybride approximation of solution of problem was introduced and error estimation for such approximation was derived. Practical tests proved correctness of presented approach.

## References

1. QUARTERONI A., VALLI A.: *Numerical Approximation of Partial Differential Equations*, Springer-Verlag Berlin Heidelberg, Berlin, 1994.
2. MARYŠKA J., ROZLOŽNÍK M. TŮMA M.: *Schur Complement Reduction in the Mixed-hybrid Finite Element Approximation of Darcy's Law: Rounding Error Analysis*,

Technical Report TR-98-06, Swiss Center for Scientific Computing, Swiss Federal Institute of Technology, Zurich, Switzerland, pp. 1-15., June 1998.

3. RAVIART P.A., THOMAS J.M.: *A Mixed Finite Element Method for Second-order Elliptic Problems*, in: GALLIGANI I., MAGENES E.: *Mathematical Aspects of Finite Element Methods*, Lecture Notes in Mathematics 606, pp. 292–315, Springer, Berlin, 1977.
4. ROBERTS J.E., THOMAS J.-M.: *Mixed and Hybrid Methods* in: CIARLET P.G., LIONS J.L.: *Handbook of Numerical Analysis, vol. II, Finite Element Methods (Part 1)*, pp. 523–639, Elsevier Science Publishers B.V. (North-Holland), Amsterdam, 1991.
5. VOHRALÍK M.: *Existence- and Error Analysis of the Mixed-hybrid Model of the Fracture Flow*, Technical Report MATH-NM-06-2001, Dresden University of Technology, Dresden, 2001.